QUARTERLY STATEMENT

OF THE

Athene Annuity and Life Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2025

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

2025

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

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

OTHER

Kristi Kaye Burma, Executive Vice President	Randall William Epright, Executive Vice President	Meha Jain, Senior Vice President, Treasurer
Shailendra P Panchal, Senior Vice President		

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS:

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

Michael Stephen Downing
President

Tyler Dean Goode
Controller

Blaine Thomas Doerrfeld
Secretary

Subscribed and sworn to before me this
11 day of August, 2025

Stephanie Kidder
Finance Operations Coordinator
03/15/2026

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	150,126,980,882		150,126,980,882	130,962,441,664
2.	Stocks:				
	2.1 Preferred stocks	1,749,845,506		1,749,845,506	1,819,311,265
	2.2 Common stocks	1,431,129,615	41,543	1,431,088,072	1,172,123,138
3.	Mortgage loans on real estate:				
	3.1 First liens	71,550,166,590		71,550,166,590	59,043,401,823
	3.2 Other than first liens	1,449,370,299		1,449,370,299	1,182,822,547
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	213,545,151		213,545,151	212,029,645
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 1,447,174,779), cash equivalents ($ 4,616,573,616) and short-term investments ($ 49,166,522)	6,112,914,917		6,112,914,917	9,764,162,749
6.	Contract loans (including $ ..... premium notes)	137,463,425	671,958	136,791,468	140,451,122
7.	Derivatives	4,636,328,562		4,636,328,562	4,845,625,397
8.	Other invested assets	15,675,149,944	59,339,602	15,615,810,341	11,568,991,208
9.	Receivables for securities	711,250,334		711,250,334	232,578,361
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	812,694,676		812,694,676	579,392,651
12.	Subtotals, cash and invested assets (Lines 1 to 11)	254,606,839,901	60,053,103	254,546,786,799	221,523,331,568
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,311,525,312	4,414,750	2,307,110,562	2,016,651,881
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	4,375,068		4,375,068	4,326,103
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,992,050		2,992,050	1,331,462
	16.2 Funds held by or deposited with reinsured companies	2,867,099,589		2,867,099,589	2,921,009,295
	16.3 Other amounts receivable under reinsurance contracts	227,244,664	656,642	226,588,023	39,562,011
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	409,747,620		409,747,620	166,513,293
18.2	Net deferred tax asset	587,272,475	356,314,674	230,957,801	206,584,775
19.	Guaranty funds receivable or on deposit	11,518,512		11,518,512	11,735,201
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	11,106,619		11,106,619	22,537,088
24.	Health care ($ .....) and other amounts receivable	31,213,224	6,117,553	25,095,671	31,022,495
25.	Aggregate write-ins for other than invested assets	1,088,880,376	23,876,247	1,065,004,129	1,018,362,101
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	262,159,815,410	451,432,968	261,708,382,442	227,962,967,272
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	49,691,438,726		49,691,438,726	49,882,253,129
28.	Total (Lines 26 and 27)	311,851,254,136	451,432,968	311,399,821,168	277,845,220,401
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	812,694,676		812,694,676	579,392,651
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	812,694,676		812,694,676	579,392,651
2501.	Corporate Owned Life Insurance	1,065,004,129		1,065,004,129	1,012,861,966
2502.	Miscellaneous Assets	22,542,076	22,542,076		5,500,135
2503.	Prepaid Expenses	1,334,171	1,334,171		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,088,880,376	23,876,247	1,065,004,129	1,018,362,101

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 105,994,783,567 less $ included in Line 6.3 (including $ 73,160,564,027 Modco Reserve)	105,994,783,567	96,601,504,850
2.	Aggregate reserve for accident and health contracts (including $ 473,242 Modco Reserve)	1,670,484	1,974,427
3.	Liability for deposit-type contracts (including $ 33,023,524,337 Modco Reserve)	52,334,821,025	36,359,016,400
4.	Contract claims:		
	4.1 Life	449,314,099	431,961,367
	4.2 Accident and health	6,244	7,465
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	25,085	25,085
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 46,947,157 assumed and $ 1,049,569,571 ceded	1,096,516,728	2,535,564,403
	9.4 Interest Maintenance Reserve	195,371,239	204,695,990
10.	Commissions to agents due or accrued-life and annuity contracts $ 26,026,144 , accident and health $ 168,966 and deposit-type contract funds $ 146	26,195,256	17,650,293
11.	Commissions and expense allowances payable on reinsurance assumed	10,153,095	4,336,616
12.	General expenses due or accrued	40,161,874	29,846,806
13.	Transfers to Separate Accounts due or accrued (net) (including $ (745) accrued for expense allowances recognized in reserves, net of reinsured allowances)	20,045,987,104	14,735,348,788
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	12,328,873	19,078,736
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	50,146,345	46,326,867
17.	Amounts withheld or retained by reporting entity as agent or trustee	4,053,346	3,727,829
18.	Amounts held for agents' account, including $ 5,988,373 agents' credit balances	5,988,373	1,753,208
19.	Remittances and items not allocated	159,256,274	165,435,783
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	135,316	40,057
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	4,913,106,550	3,765,491,770
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	4,493,537,626	5,258,424,064
	24.04 Payable to parent, subsidiaries and affiliates	64,337,613	52,270,423
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	57,688,929,300	50,299,856,248
	24.08 Derivatives	2,145,079,019	1,030,094,056
	24.09 Payable for securities	435,105,746	315,272,768
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	9,027,378,557	13,355,176,649
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	259,194,388,741	225,234,880,947
27.	From Separate Accounts Statement	48,517,881,026	48,711,282,312
28.	Total liabilities (Lines 26 and 27)	307,712,269,766	273,946,163,259
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	5,746,311,851	5,735,000,101
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(2,068,760,449)	(1,845,942,959)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,173,557,704 in Separate Accounts Statement)	3,677,551,402	3,889,057,142
38.	Totals of Lines 29, 30 and 37	3,687,551,402	3,899,057,142
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	311,399,821,168	277,845,220,401
	DETAILS OF WRITE-INS		
2501.	Derivative and Other Collateral Liability	3,612,652,339	5,617,216,843
2502.	Repurchase Agreement Liability	2,946,996,682	5,625,701,285
2503.	Miscellaneous Liabilities	1,922,663,220	1,635,849,024
2598.	Summary of remaining write-ins for Line 25 from overflow page	545,066,316	476,409,497
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,027,378,557	13,355,176,649
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	4,432,241,886	4,282,615,584	7,736,849,600
2.	Considerations for supplementary contracts with life contingencies	6,056,854	6,499,704	12,448,142
3.	Net investment income	5,781,304,827	4,557,269,554	10,501,479,275
4.	Amortization of Interest Maintenance Reserve (IMR)	10,077,152	10,405,451	21,463,124
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	150,171,263	370,636,765	674,735,991
6.	Commissions and expense allowances on reinsurance ceded	1,147,844,167	1,102,990,838	1,803,638,344
7.	Reserve adjustments on reinsurance ceded	4,534,734,232	10,238,411,820	(31,753,929,303)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	12,517,767	12,424,275	25,493,411
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	119,766,253	50,247,802	133,438,700
9.	Totals (Lines 1 to 8.3)	16,194,714,401	20,631,501,792	(10,844,382,715)
10.	Death benefits	1,856,608	1,553,912	3,575,334
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	633,833,580	610,587,412	1,210,787,423
13.	Disability benefits and benefits under accident and health contracts	169,698	107,048	219,411
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,200,599,075	1,171,757,023	2,304,398,170
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,135,243,324	679,464,597	1,573,987,953
18.	Payments on supplementary contracts with life contingencies	5,107,095	5,017,140	9,834,574
19.	Increase in aggregate reserves for life and accident and health contracts	9,466,093,111	16,103,769,949	(21,501,777,328)
20.	Totals (Lines 10 to 19)	12,442,902,491	18,572,257,081	(16,398,974,463)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	809,809,282	849,390,302	1,575,075,235
22.	Commissions and expense allowances on reinsurance assumed	174,222,382	93,209,587	182,716,813
23.	General insurance expenses and fraternal expenses	316,000,300	314,994,139	649,100,095
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,721,831	22,788,305	65,948,124
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(88,086,779)	267,717,364	307,034,521
27.	Aggregate write-ins for deductions	1,824,129,270	150,743,412	1,762,162,490
28.	Totals (Lines 20 to 27)	15,491,698,776	20,271,100,190	(11,856,937,186)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	703,015,625	360,401,602	1,012,554,471
30.	Dividends to policyholders and refunds to members	12,653	9,357	17,198
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	703,002,972	360,392,246	1,012,537,273
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(270,572,660)	262,471,791	(222,704,733)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	973,575,632	97,920,454	1,235,242,006
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (22,071,665) (excluding taxes of $ (13,188,318) transferred to the IMR)	(107,555,341)	(28,845,011)	(285,751,384)
35.	Net income (Line 33 plus Line 34)	866,020,291	69,075,443	949,490,621
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,899,057,142	3,305,601,149	3,305,601,149
37.	Net income (Line 35)	866,020,291	69,075,443	949,490,622
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 343,635,020	528,705,371	687,548,177	1,243,284,268
39.	Change in net unrealized foreign exchange capital gain (loss)	(187,330,804)	45,419,192	291,030,421
40.	Change in net deferred income tax	128,981,907	404,377,383	(61,136,188)
41.	Change in nonadmitted assets	218,956,370	(417,863,171)	(137,181,780)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	73,118,337		376,597,284
44.	Change in asset valuation reserve	(1,138,363,005)	(454,370,868)	(925,988,114)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(147,584,380)	(317,039,956)	(517,892,381)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	11,311,750	747,065,434	960,638,210
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(556,098,354)	(384,421,754)	(1,190,097,212)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(9,223,224)	(54,233,392)	(395,289,136)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(211,505,741)	325,556,487	593,455,993
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,687,551,402	3,631,157,636	3,899,057,142
	DETAILS OF WRITE-INS			
08.301.	Funds Withheld Adjustment - Assumed	67,983,997	49,990,689	120,229,797
08.302.	COLI Income	52,142,163		12,861,966
08.303.	Miscellaneous Income (Expenses)	(359,908)	257,113	346,938
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	119,766,253	50,247,802	133,438,700
2701.	Funds Withheld Adjustment - Ceded	1,773,791,632	120,217,588	1,709,372,668
2702.	Transfer to IMR - Ceded, Assumed and MVA	50,365,594	31,011,168	60,885,958
2703.	Miscellaneous Expenses (Income)	(5,693,110)	(5,954,737)	(17,059,549)
2798.	Summary of remaining write-ins for Line 27 from overflow page	5,665,154	5,469,393	8,963,413
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,824,129,270	150,743,412	1,762,162,490
5301.	Correction of Prior Period Error	(9,251,775)	(54,361,335)	(7,581,742)
5302.	Athene Re IV Tax Sharing Agreement	28,551	127,943	349,759
5303.	Merger Adjustment			(388,057,153)
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(9,223,224)	(54,233,392)	(395,289,136)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,438,234,021	4,289,205,405	7,750,037,691
2.	Net investment income	5,391,206,903	3,961,980,394	9,300,492,802
3.	Miscellaneous income	1,151,400,353	1,108,299,677	1,896,526,029
4.	Total (Lines 1 to 3)	10,980,841,278	9,359,485,477	18,947,056,522
5.	Benefit and loss related payments	1,386,487,965	(8,237,485,520)	36,677,733,217
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,398,725,095)	(5,111,211,180)	(8,596,688,719)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,277,990,913	1,261,820,962	2,400,279,891
8.	Dividends paid to policyholders	12,653	9,357	18,984
9.	Federal and foreign income taxes paid (recovered) net of $ 5,992,201 tax on capital gains (losses)	(62,379,471)	261,587,185	(18,196,737)
10.	Total (Lines 5 through 9)	(2,796,613,035)	(11,825,279,195)	30,463,146,636
11.	Net cash from operations (Line 4 minus Line 10)	13,777,454,312	21,184,764,672	(11,516,090,114)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	19,669,464,863	12,694,927,640	34,416,152,488
	12.2 Stocks	33,676,250	268,609,635	338,476,954
	12.3 Mortgage loans	5,794,446,084	2,466,777,037	7,020,005,581
	12.4 Real estate			
	12.5 Other invested assets	1,613,689,671	235,216,201	1,130,988,657
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(29,991,294)	293,821	(27,912,823)
	12.7 Miscellaneous proceeds	119,834,104	591,925,046	309,757,561
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	27,201,119,678	16,257,749,380	43,187,468,418
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	40,236,619,804	30,041,717,524	69,109,192,182
	13.2 Stocks	365,998,391	675,088,811	1,136,707,388
	13.3 Mortgage loans	17,703,593,908	11,265,172,477	26,688,610,616
	13.4 Real estate	3,100,000	4,518,933	5,754,337
	13.5 Other invested assets	3,501,955,352	603,839,270	2,013,159,485
	13.6 Miscellaneous applications	1,127,891,572	636,881,489	552,063,699
	13.7 Total investments acquired (Lines 13.1 to 13.6)	62,939,159,027	43,227,218,503	99,505,487,707
14.	Net increase/(decrease) in contract loans and premium notes	(3,659,654)	(4,426,766)	(7,907,829)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(35,734,379,694)	(26,965,042,358)	(56,310,111,460)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		111,662,621	311,662,621
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	15,975,804,625	4,347,516,149	14,108,576,798
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	2,329,872,924	2,629,638,495	53,921,167,440
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	18,305,677,549	7,088,817,265	68,341,406,859
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(3,651,247,832)	1,308,539,580	515,205,284
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	9,764,162,749	9,248,957,465	9,248,957,465
	19.2 End of period (Line 18 plus Line 19.1)	6,112,914,917	10,557,497,045	9,764,162,749

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

20.0001.	Asset transfer bonds to other invested assets - proceeds (investing)	1,672,915,510		
20.0002.	Asset transfer stocks to other invested assets - proceeds (investing)	167,409,635		
20.0003.	Asset transfer bonds and stocks to other invested assets - acquired (investing)	(1,840,325,145)		
20.0004.	Capital contribution of stock compensation expense (financing)	11,311,750	13,065,434	26,638,210
20.0005.	Capital contribution of stock compensation expense (investing)	(71,442)	(158,693)	(274,319)
20.0006.	Capital contribution of stock compensation expense (operating)	(11,240,308)	(12,906,741)	(26,363,891)
20.0007.	Security exchanges and asset in kind trades - bond proceeds (investing)	4,975,209,850	1,470,234,956	4,409,614,790
20.0008.	Security exchanges and asset in kind trades - bonds acquired (investing)	(4,975,209,850)	(1,470,234,956)	(4,409,614,790)
20.0009.	Reinsurance activity settled in bonds (operating)	1,845,257,374	82,931,706	470,813,733
20.0010.	Reinsurance activity settled in bonds (investing)	(1,845,257,374)	(82,931,706)	(470,813,733)

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

20.0011.	Interest capitalization (operating)	156,249,703	11,714,748	118,596,806
20.0012.	Interest capitalization (investing)	(156,249,703)	(11,714,748)	(118,596,806)
20.0013.	Security exchanges and asset in kind trades - other invested asset proceeds (investing)	6,500,000		65,000,000
20.0014.	Security exchanges and asset in kind trades - other invested asset acquired (investing)	(6,500,000)		(65,000,000)
20.0015.	Asset transfer mortgages to other invested assets - proceeds (investing)	25,656,793	11,707,753	292,556,348
20.0016.	Asset transfer mortgages to other invested assets - acquired (investing)	(25,656,793)	(11,707,753)	(292,556,348)
20.0017.	Asset transfer to other invested assets - receivable for securities (investing)	26,929,982		
20.0018.	Asset transfer to other invested assets - acquired (investing)	(26,929,982)		
20.0019.	Capital contribution - non-cash (financing)		622,337,379	622,337,379
20.0020.	Capital contribution - non-cash (investing)		(614,665,017)	(614,665,017)
20.0021.	Capital contribution - non-cash (operating)		(7,672,362)	(7,672,362)
20.0022.	Asset transfer bonds to stocks - proceeds (investing)		1,713,596	1,713,596
20.0023.	Asset transfer bonds to stocks - acquired (investing)		(1,713,596)	(1,713,596)
20.0024.	Asset transfer mortgages to bonds - proceeds (investing)			44,067,243
20.0025.	Asset transfer mortgages to bonds - acquired (investing)			(44,067,243)
20.0026.	Security exchanges and asset in kind trades - stocks acquired (investing)			(30,018,477)
20.0027.	Security exchanges and asset in kind trades - stock proceeds (investing)			30,018,477
20.0028.	Reinsurance recapture - bond proceeds (investing)			39,269,019
20.0029.	Reinsurance recapture (operating)			(39,269,019)
20.0030.	Asset transfer bonds to mortgages - proceeds (investing)		(85,782,509)	85,152,583
20.0031.	Asset transfer bonds to mortgages - acquired (investing)		85,782,509	(85,782,509)
20.0032.	Asset Transfer bonds to mortgages - net investment income (operating)			629,926

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	64,018,943	71,036,104	133,909,920
2.	Group life	944,416	1,048,375	2,026,671
3.	Individual annuities	16,992,307,345	18,683,260,735	36,060,106,416
4.	Group annuities	12,054,224	577,332,234	917,423,361
5.	Accident & health	3,607,389	4,382,508	7,659,808
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	17,072,932,316	19,337,059,957	37,121,126,176
9.	Deposit-type contracts	16,273,948,059	9,160,802,326	19,820,082,707
10.	Total (Lines 8 and 9)	33,346,880,375	28,497,862,283	56,941,208,882

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

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

	SSAP #	F/S Page	F/S Line #	06/30/2025	12/31/2024
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 866,020,291	$ 949,490,621
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	9,951,612	(1,609,011)
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(21,056,193)	(52,526,921)
2015 Mortality IAC 191-43.3(5)	51	3	1	1,534,851	(645,529)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 875,590,021	$ 1,004,272,082
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,687,551,402	$ 3,899,057,142
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(11,806,748)	37,596,409
2015 Mortality IAC 191-43.3(5)	51	3	1	7,592,473	6,057,621
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,691,765,677	$ 3,855,403,112

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

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

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

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

Notes to the Financial Statements

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

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

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

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

(9) Derivatives - No Significant Changes

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management's assessment of the relevant conditions through August 14, 2025 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

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

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

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

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

3. Business Combinations and Goodwill

A. Statutory Purchase Method - None

B. Statutory Merger

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

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

(1) Name and description of entities - None

(2) Method of accounting - None

(3) Shares of stock issued in transaction - None

(4) Results of operations for period prior - None

(5) Adjustments recorded to surplus - None

Notes to the Financial Statements

3. Business Combinations and Goodwill (Continued)

C. Assumption Reinsurance - None

D. Impairment Loss - None

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

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

D. Asset-Backed Securities

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

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

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
38375UUT5	779,724	701,778	77,947	701,778	516,351	03/31/2025
38376R2Y1	1,139,232	1,133,694	5,537	1,133,694	790,936	03/31/2025
38376RAR7	405,548	402,650	2,898	402,650	273,229	03/31/2025
38376RBL9	106,360	103,166	3,194	103,166	73,103	03/31/2025
38376RHQ2	206,856	202,465	4,391	202,465	147,229	03/31/2025
38376RQH2	596,988	574,702	22,286	574,702	426,977	03/31/2025
38376RWU6	931,587	930,578	1,009	930,578	629,071	03/31/2025
38380LC92	173,849	172,738	1,112	172,738	116,295	03/31/2025
41161PVJ9	5,413,229	5,377,213	36,016	5,377,213	5,989,676	03/31/2025
466247JW4	2,444,594	2,431,971	12,623	2,431,971	2,345,553	03/31/2025
466247UG6	458,802	378,611	80,191	378,611	372,803	03/31/2025
46630KAC0	1,841,833	1,830,338	11,495	1,830,338	1,717,516	03/31/2025
62951MAY6	2,612,762	2,594,455	18,307	2,594,455	2,365,184	03/31/2025
761118QM3	6,572,285	6,338,047	234,239	6,338,047	6,103,783	03/31/2025
86361XAA7	7,450,584	7,096,894	353,691	7,096,894	7,088,822	03/31/2025
91863*AB1	14,458,213	8,769,696	5,688,516	8,769,696	2,827,531	03/31/2025
G0445QAA6	1,440,059	1,408,429	31,630	1,408,429	1,420,377	03/31/2025
00212JBN1	9,543,090	9,500,596	42,495	9,500,596	18,195,332	06/30/2025
05533WBF0	3,651,329	3,650,665	664	3,650,665	3,347,001	06/30/2025
05952FAG8	1,768,852	1,746,263	22,589	1,746,263	1,643,567	06/30/2025
05952FAL7	825,917	816,444	9,473	816,444	772,126	06/30/2025
12489WGD0	924,866	882,456	42,410	882,456	882,456	06/30/2025
12667F5W1	1,708,772	1,698,270	10,502	1,698,270	1,693,412	06/30/2025
12667GDA8	3,374,389	3,357,294	17,095	3,357,294	3,326,162	06/30/2025
12668BTG8	353,106	344,452	8,654	344,452	335,394	06/30/2025
225458Y28	148,536	147,289	1,247	147,289	133,650	06/30/2025
251510HW6	299,837	298,410	1,427	298,410	282,792	06/30/2025
36185MBJ0	4,721,890	4,710,800	11,090	4,710,800	4,578,560	06/30/2025
36185NQ94	99,197	96,517	2,680	96,517	68,458	06/30/2025
3622MWAS2	362,623	360,980	1,643	360,980	351,159	06/30/2025
3622N6AA7	1,405,999	1,401,586	4,413	1,401,586	1,246,816	06/30/2025
362341WZ8	50,136	47,045	3,091	47,045	108,222	06/30/2025
38375BMU3	105,996	100,268	5,728	100,268	84,320	06/30/2025
38375UEE6	248,247	245,569	2,678	245,569	163,863	06/30/2025
38375ULF5	475,448	450,883	24,564	450,883	319,993	06/30/2025
38375UQG8	524,607	501,983	22,624	501,983	363,079	06/30/2025
38375UTQ3	131,930	128,545	3,384	128,545	90,703	06/30/2025
38375UXF2	133,529	131,775	1,754	131,775	109,204	06/30/2025
38376R2Y1	1,002,361	951,952	50,408	951,952	707,642	06/30/2025
38376R5B8	294,369	284,696	9,673	284,696	195,481	06/30/2025
38376RAR7	352,827	351,683	1,145	351,683	237,844	06/30/2025
38376RHQ2	170,736	165,369	5,366	165,369	115,189	06/30/2025
38376RSY3	382,077	362,469	19,607	362,469	255,632	06/30/2025
38376RWU6	866,298	808,876	57,422	808,876	565,218	06/30/2025
38376RWW2	618,915	608,727	10,188	608,727	424,046	06/30/2025
38378U8F7	271,667	261,695	9,971	261,695	170,584	06/30/2025
41161PVJ9	5,257,503	5,222,998	34,505	5,222,998	7,190,788	06/30/2025
41164LAB5	789,011	784,813	4,198	784,813	767,365	06/30/2025
45660L4W6	2,783,455	2,772,311	11,144	2,772,311	2,772,311	06/30/2025
45661EGH1	815,109	812,703	2,407	812,703	744,136	06/30/2025
466247UG6	415,261	372,081	43,180	372,081	372,081	06/30/2025
55275BAA5	1,228,940	1,227,056	1,884	1,227,056	1,212,706	06/30/2025
59025GAA9	521,506	520,370	1,137	520,370	517,535	06/30/2025
59025QAC3	323,002	305,152	17,850	305,152	229,211	06/30/2025
61748HVH1	684,177	672,771	11,406	672,771	659,274	06/30/2025
61748JAE7	906,979	879,683	27,296	879,683	874,151	06/30/2025
61749WAT4	365,189	364,257	932	364,257	344,437	06/30/2025
61755GAM5	166,358	166,342	15	166,342	138,041	06/30/2025

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
61755GBF9	1,217,821	1,217,459	362	1,217,459	1,027,125	06/30/2025
61915YAE1	2,129,928	2,085,964	43,964	2,085,964	2,076,040	06/30/2025
62951MAY6	2,528,753	2,511,857	16,896	2,511,857	2,314,993	06/30/2025
62951MAZ3	800,058	789,515	10,543	789,515	764,617	06/30/2025
649603AP2	212,135	205,036	7,099	205,036	195,758	06/30/2025
65536XAN3	678,275	669,095	9,180	669,095	567,621	06/30/2025
68403KAD7	236,233	235,013	1,221	235,013	232,063	06/30/2025
75114HAD9	12,555,484	12,005,833	549,651	12,005,833	11,863,018	06/30/2025
761118EN4	191,204	191,104	100	191,104	182,949	06/30/2025
863579RT7	1,114,298	1,111,648	2,650	1,111,648	1,110,460	06/30/2025
86359DRS8	4,174,809	4,156,225	18,584	4,156,225	5,541,633	06/30/2025
86361XAA7	7,159,630	7,001,203	158,427	7,001,203	7,001,203	06/30/2025
872227AE3	1,128,613	1,125,659	2,954	1,125,659	1,751,197	06/30/2025
91863*AA3	85,088,649	54,593,401	30,495,248	54,593,401	37,449,394	06/30/2025
91863*AB1	7,907,139	117,451	7,789,688	117,451	117,451	06/30/2025
949789AA9	1,033,374	1,026,252	7,122	1,026,252	1,017,602	06/30/2025
94986KAA4	443,130	438,267	4,862	438,267	431,015	06/30/2025
G0445QAA6	1,448,256	1,436,625	11,631	1,436,625	506,890	06/30/2025
Total			$ 46,481,517			

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

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

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 188,034,355
   2. 12 months or longer 773,727,211
b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 18,186,172,104
   2. 12 months or longer 8,587,398,469

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

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

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

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

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

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a.	ICO - BACV	$	$ 1,548,584,625	$ 1,315,357,434	$	$	$	$	$
b.	ICO - FV		1,415,996,647	1,255,553,471					
c.	ABS - BACV		236,064,551	235,916,499					
d.	ABS - FV		230,829,908	217,489,848					
e.	Preferred stock - BACV								
f.	Preferred stock - FV								
g.	Common stock								
h.	Mortgage loans - BACV								
i.	Mortgage loans - FV								
j.	Real estate - BACV								
k.	Real estate - FV								
l.	Derivatives - BACV								
m.	Derivatives - FV								
n.	Other invested assets - BACV								
o.	Other invested assets - FV								
p.	Total assets - BACV	$	$ 1,784,649,176	$ 1,551,273,933	$	$	$	$	$
q.	Total assets - FV	$	$ 1,646,826,555	$ 1,473,043,319	$	$	$	$	$

(7) Collateral received - secured borrowing

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

Notes to the Financial Statements

5. Investments (Continued)

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a.	Cash	$ 2,946,996,682	$	$	$	$	$	$	$
b.	ICO - FV								
c.	ABS - FV								
d.	Preferred stock - FV								
e.	Common stock								
f.	Mortgage loans - FV								
g.	Real estate - FV								
h.	Derivatives - FV								
i.	Other Invested Assets - FV								
j.	Total collateral assets - FV (sum of a through i)	$ 2,946,996,682	$	$	$	$	$	$	$

(9) Allocation of aggregate collateral by remaining contractual maturity

		Fair Value
a.	Overnight and continuous	$
b.	30 Days or less	290,000,000
c.	31 to 90 Days	–
d.	More than 90 days	2,656,996,682

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

		Amortized Cost	Fair Value
a.	30 Days or less	$ 2,946,996,682	$ 2,946,996,682
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days		
e.	121 to 180 Days		
f.	181 to 365 Days		
g.	1 to 2 Years		
h.	2 to 3 Years		
i.	More than 3 years		

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

Included in short-term investments are amounts receivable under reverse repurchase agreements, which involves the purchase of investments from a seller with the agreement that the investments will be repurchased by the seller at a specified price, and at a specified date or within a specified period of time, not to exceed 364 days. The investments purchased, which represent collateral on a secured lending arrangement, are not reflected in the Company's consolidated balance sheets. Instead, the secured lending arrangement is reflected as a short-term investment for the principal amount loaned under the agreement. There were no outstanding reverse repurchase agreements at June 30, 2025.

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

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

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

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

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

(6) Securities acquired under repo - secured borrowing by NAIC designation - None

(7) Collateral provided - secured borrowing

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

(8) Allocation of aggregate collateral pledged by remaining contractual maturity - None

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

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

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

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

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

J. Real Estate - No Significant Changes

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

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - None

Notes to the Financial Statements

5. Investments (Continued)

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

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

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

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

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

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
AAA Centaur (Z), L.P.	-	15,116,045	799,438	682,838,803	52.4%
AP Starship Aggregator (Lux) SCSp	-	40,354,941	-	-	52.4%
ABPCI 2019-5A A1RR	-	6,150,269	77,856	-	52.4%
BCC 2020-4A A1R	-	5,566,105	52,717	-	52.4%
FE 3.25 03/15/28 144A	-	3,387,019	49,036	-	52.4%
OAKC 2024-18A A1	-	6,128,047	48,857	-	52.4%
OCINCC 7.75 09/16/27 *	-	4,177,568	119,049	-	52.4%
OKE 4.25 09/24/27	-	4,979,525	87,058	-	52.4%
PIPK 2023-15A A1	-	2,777,990	26,564	-	52.4%
Total - New Issuers	-	88,637,509	1,260,576	682,838,803	

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

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
Freedom Parent, LP	696,010,933	125,918,923	-	52.4%
AA RRH, L.P.	615,529,296	46,864,693	40,173,809	52.4%
MidCap FinCo LLC	570,332,273	42,898,174	20,905,495	52.4%
Apterra Infrastructure Holdings, LP	399,290,406	21,274,954	-	52.4%
AA Otter Investor, LP	359,825,338	23,848,721	-	52.4%
AA Net Lease, L.P.	344,089,820	13,167,872	-	52.4%
AAA Aviation Holdings, L.P.	301,960,734	16,617,259	64,653,996	52.4%
AAA MULTI-ASSET CREDIT STRATEGIES FUND (Y), L.P.	300,251,252	7,567,802	-	52.4%
AAA MULTI-ASSET CREDIT STRATEGIES FUND (Z), L.P.	295,155,672	10,373,789	-	52.4%
Athene HD Investor, L.P.	237,259,944	8,708,490	13,228,687	52.4%
Total - Top 10	4,119,705,667	317,240,676	138,961,987	52.4%

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

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

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

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

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

(8) Premium Cost for Derivative Contracts - None

(9) Aggregate excluded components by category - None

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

9. Income Taxes - No Significant Changes

Notes to the Financial Statements

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

A. Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104, the Company incurred expense and recorded a capital contribution under the Agreements totaling $11.3 million and $26.6 million for the six months ended June 30, 2025 and for the year ended December 31, 2024, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

B. Detail of Related Party Transactions - No Significant Changes

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

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

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

F. Guarantees or Contingencies - No Significant Changes

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

H. Amount Deducted for Investment in Upstream Company - None

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

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

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

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

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

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

11. Debt

A. Liquidity Facility—On June 27, 2025, Athene Holding Ltd., Athene Annuity Re Ltd. (AARe), Athene Life Re Ltd. and the Company entered into a revolving credit agreement with a syndicate of banks and Wells Fargo Bank, National Association, as administrative agent (Liquidity Facility). The Liquidity Facility is unsecured and has a commitment termination date of June 26, 2026, subject to any extensions of additional 364-day periods with consent of extending lenders and/or "term-out" of outstanding loans (by which, at our election, the outstanding loans may be converted to term loans which shall have a maturity of up to one year after the original maturity date), in each case in accordance with the terms of the Liquidity Facility. In connection with the Liquidity Facility, AARe guaranteed all of the obligations of each other borrower under the Liquidity Facility and the related loan documents. The Liquidity Facility will be used for liquidity and working capital needs to meet short-term cash flow and investment timing differences. The borrowing capacity under the Liquidity Facility is $2.6 billion, subject to being increased up to $3.1 billion in total on the terms described in the Liquidity Facility. The Liquidity Facility contains various standard covenants with which we must comply, including the following:

1. AARe minimum consolidated net worth of no less than $23.2 billion; and
2. Restrictions on our ability to incur liens, with certain exceptions.

Interest accrues on outstanding borrowings at either the adjusted term secured overnight financing rate plus a margin or the base rate plus a margin, with applicable margin varying based on AARe's financial strength rating. Rates and terms are as defined in the Liquidity Facility.

As of June 30, 2025, the Company had no amounts outstanding under the Liquidity Facility and was in compliance with all financial covenants under the facility.

B. FHLB (Federal Home Loan Bank) Agreements

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

The Company has issued general and separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $20,706.0 million as of June 30, 2025. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	943,704,000	943,704,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 953,704,000	$ 953,704,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 25,400,000,000		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	700,704,000	700,704,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 710,704,000	$ 710,704,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 18,900,000,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 36,897,299,496	$ 37,517,400,171	$ 20,971,200,000
2.	Current year general account total collateral pledged	36,887,697,224	37,508,417,585	570,000,000
3.	Current year separate accounts total collateral pledged	9,602,272	8,982,586	20,401,200,000
4.	Prior year-end total general and separate accounts total collateral pledged	28,847,907,568	30,038,448,539	15,571,200,000

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 36,897,299,496	$ 37,517,400,171	$ 20,971,200,000
2.	Current year general account maximum collateral pledged	36,887,697,224	37,508,417,585	570,000,000
3.	Current year separate accounts maximum collateral pledged	9,602,272	8,982,586	20,401,200,000
4.	Prior year-end total general and separate accounts maximum collateral pledged	28,847,907,568	30,038,448,539	15,571,200,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	20,971,200,000	570,000,000	20,401,200,000	$ 20,705,973,845
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 20,971,200,000	$ 570,000,000	$ 20,401,200,000	$ 20,705,973,845
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	15,571,200,000	570,000,000	15,001,200,000	$ 15,407,257,255
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 15,571,200,000	$ 570,000,000	$ 15,001,200,000	$ 15,407,257,255

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

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

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - None

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

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

B. Assessments

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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

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

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

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

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

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

15. Leases - None

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Other	$ 9,429,000	$ 31,259,860	$ 1,368,978	$	$ 42,057,838
	Bonds: CMBS		34,501,551			34,501,551
	Bonds: RMBS		13,182,077	397		13,182,474
	Bonds: ABS			7,065,029		7,065,029
	Preferred stocks	136,522,961	764,950,636			901,473,597
	Common stocks	22,491,249	953,704,000	7,910,395		984,105,644
	Derivative assets: Options		2,058,797,709			2,058,797,709
	Derivative assets: Currency Swaps		113,549,494			113,549,494
	Derivative assets: Interest Rate	565,458	56,388			621,846
	Derivative assets: Total Return Swaps		8,903,383			8,903,383
	Derivative assets: Futures	130,022,824				130,022,824
	Derivative assets: FX Forwards		228,532,796			228,532,796
	Derivative assets: Swaptions		2,708,246			2,708,246
	Derivative assets: Equity Warrants			470,011		470,011
	Other invested assets		123,288,186	449,706,370		572,994,556
	Separate account assets: group annuity	5,959,925	199,728,290	2,845,736		208,533,951
	Separate account assets: index-linked products	1,605,000	39,380,086	39,306		41,024,392
	Separate account assets: variable products		174,546,066			174,546,066
	Total assets at fair value/NAV	$ 306,596,417	$ 4,747,088,768	$ 469,406,222	$	$ 5,523,091,407
b.	Liabilities at fair value					
	Derivative liabilities: Options	$	$ 123,278,692	$	$	$ 123,278,692
	Derivative liabilites: Currency Swaps		598,326,860			598,326,860
	Derivative liabilites: Interest Rate	125,783				125,783
	Derivative liabilites: Total Return Swaps		6,586			6,586
	Derivative liabilites: FX Forwards		466,549,813			466,549,813
	Separate account liabilities: group annuity		129,952,975			129,952,975
	Separate account liabilities: index-linked products		12,804,742			12,804,742
	Separate account liabilities: variable products		174,464,677			174,464,677
	Total liabilities at fair value	$ 125,783	$ 1,505,384,345	$	$	$ 1,505,510,128

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

	Description	Beginning balance as of 04/01/2025	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2025
a.	Assets										
	Bonds: Other	$ 1,179,557	$	$	$	$ 189,421	$	$	$	$	$ 1,368,978
	Bonds: RMBS	403		(8)	118	(116)					397
	Bonds: ABS	6,679,576	1,408,429		2,817	(810,565)				(215,228)	7,065,029
	Common Stocks	8,342,616				(432,221)					7,910,395
	Derivative assets: Equity Warrants	391,684				78,327					470,011
	Other invested assets	442,918,293				4,232,603	6,500,000		(3,944,526)		449,706,370
	Separate account assets: group annuity	2,793,405				52,331					2,845,736
	Separate account assets: index-linked products	32,671				6,635					39,306
	Total assets	$ 462,338,205	$ 1,408,429	$ (8)	$ 2,935	$ 3,316,415	$ 6,500,000	$	$ (3,944,526)	$ (215,228)	$ 469,406,222
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

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

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

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

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

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

The levels of the fair value hierarchy are as follows:

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

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

B. Other Fair Value Disclosures - None

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 146,434,142,814	$ 150,126,980,882	$ 7,080,476,339	$ 110,690,764,663	$ 28,662,901,812	$	$
Assets - Preferred stocks	1,751,446,055	1,749,845,506	136,522,961	764,950,636	849,972,458		
Assets - Common stock	984,105,644	984,105,643	22,491,249	953,704,000	7,910,395		
Assets - Mortgage loans - first liens	70,536,791,426	71,550,166,590			70,536,791,426		
Assets - Mortgage loans - other than first liens	1,340,304,315	1,449,370,299			1,340,304,315		
Assets - Policy loans	136,791,468	136,791,468		136,791,468			
Assets - Cash, cash equivalents and short-term investments	6,112,914,917	6,112,914,917	6,063,391,862	37,287,200	12,235,855		
Assets - Derivative assets	6,058,798,644	4,636,328,562	148,608,078	5,910,161,718	28,848		
Assets - Derivative collateral assets	812,694,676	812,694,676	812,694,676				
Assets - Other invested assets	15,405,022,265	15,615,810,341		2,846,443,282	1,578,307,229	10,980,271,754	
Assets - Separate account: variable products	174,546,066	174,546,066		174,546,066			
Assets - Separate account: group annuity	39,722,127,265	43,230,480,700	1,517,493,735	26,511,943,624	9,925,449,041	1,767,240,865	
Assets - Separate account: index-linked products	3,395,995,455	3,427,500,336	186,335,263	2,188,473,547	941,561,014	79,625,631	
Liabilities - Deposit-type contracts	56,143,826,401	52,334,821,025		55,630,090,702	513,735,699		
Liabilities - Repurchase agreements	2,946,996,682	2,946,996,682		2,946,996,682			
Liabilities - Derivative liabilities	2,187,730,991	2,145,079,019	17,790,253	2,169,940,738			
Liabilities - Derivative and other collateral	3,612,652,339	3,612,652,339	3,612,652,339				
Liabilities - Separate account: group annuity deposit-type contracts	6,608,770	6,772,656			6,608,770		
Liabilities - Separate account: funding agreements	20,435,541,266	20,138,620,788		20,435,541,266			
Liabilities - Separate account: group annuity	371,905,742	406,682,774		371,905,742			
Liabilities - Separate account: index-linked products derivatives	32,523,992	31,602,635		32,523,992			

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

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

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

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of June 30, 2025, the Company's general and separate accounts have $5,479.2 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures - None

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits - No Significant Changes

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

G. Retained Assets - None

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

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

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

22. Events Subsequent

Subsequent events have been considered through August 14, 2025 for the statutory statement dated June 30, 2025.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - None

Notes to the Financial Statements

27. **Structured Settlements** - None
28. **Health Care Receivables** - None
29. **Participating Policies** - No Significant Changes
30. **Premium Deficiency Reserves** - None
31. **Reserves for Life Contracts and Annuity Contracts** - No Significant Changes
32. **Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics** - No Significant Changes
33. **Analysis of Life Actuarial Reserves by Withdrawal Characteristics** - No Significant Changes
34. **Premiums and Annuity Considerations Deferred and Uncollected** - No Significant Changes
35. **Separate Accounts** - No Significant Changes
36. **Loss/Claim Adjustment Expenses** - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 131,296

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $3,336 million of assets under repurchase agreements, $37,517 million of assets pledged as collateral to the FHLB, and has granted security interest in $22,053 million of assets to the holders of secured funding agreements issued by the Company. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 2,332,775,432

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 29,956,094,616	$ 31,832,066,793
14.22	Preferred Stock	$ 57,362,100	$ 73,020,810
14.23	Common Stock	$ 431,092,126	$ 446,982,429
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 1,379,974,985	$ 1,362,986,767
14.26	All Other	$ 8,628,115,674	$ 9,429,150,350
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 40,452,639,501	$ 43,144,207,149
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
	J.P. Morgan	04/01/2025	New agreement to hold custodian balances

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

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

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

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

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

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

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 39,043,214,415
	1.13 Commercial Mortgages	$ 33,044,536,212
	1.14 Total Mortgages in Good Standing	$ 72,087,750,627
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 242,775,419
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 333,194,203
	1.33 Commercial Mortgages	$ 58,808,973
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 392,003,176
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 277,007,668
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 277,007,668
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 72,999,536,890
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$ 25,656,793
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 25,656,793
2.	Operating Percentages:	
	2.1 A&H loss percent	(215.161)%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	463.145 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	399,418	246,305,640	20,685		246,725,744	1,584,133
2. Alaska AK	L	40,710	19,870,243	2,405		19,913,358	
3. Arizona AZ	L	890,150	446,726,787	41,450		447,658,386	886,281
4. Arkansas AR	L	200,571	59,516,347	16,733		59,733,651	188,200
5. California CA	L	3,229,582	1,952,504,497	168,427		1,955,902,505	3,791,375
6. Colorado CO	L	691,720	234,662,782	29,765		235,384,268	1,352,286
7. Connecticut CT	L	277,432	200,670,938	41,875		200,990,245	50,000
8. Delaware DE	L	80,967	73,229,789	7,344		73,318,100	10,025,969,570
9. District of Columbia DC	L	48,313	16,342,882	3,135		16,394,330	
10. Florida FL	L	2,039,228	2,034,475,501	124,593		2,036,639,321	5,451,231
11. Georgia GA	L	1,179,066	501,384,704	62,614		502,626,384	969,350
12. Hawaii HI	L	211,722	86,352,250	3,719		86,567,691	
13. Idaho ID	L	158,516	70,520,098	11,278		70,689,893	586,307
14. Illinois IL	L	1,592,659	655,140,270	46,732		656,779,661	530,055
15. Indiana IN	L	1,225,605	352,110,109	51,040		353,386,754	1,438,575
16. Iowa IA	L	1,701,307	141,416,560	19,996		143,137,863	1,169,635
17. Kansas KS	L	720,786	66,614,800	23,274		67,358,860	259,179
18. Kentucky KY	L	853,793	202,616,395	76,243		203,546,430	
19. Louisiana LA	L	2,399,458	206,070,074	492,634		208,962,166	262,556
20. Maine ME	L	66,567	60,535,097	17,663		60,619,326	
21. Maryland MD	L	656,718	337,260,792	39,376		337,956,885	879,213
22. Massachusetts MA	L	338,789	286,558,295	40,867		286,937,951	234,118,121
23. Michigan MI	L	2,274,021	654,790,937	51,699		657,116,658	2,166,001
24. Minnesota MN	L	4,104,941	242,410,672	26,701		246,542,314	1,331,363
25. Mississippi MS	L	268,961	106,620,308	16,802		106,906,071	50,000
26. Missouri MO	L	1,121,683	633,570,477	31,525		634,723,686	1,500,198
27. Montana MT	L	80,591	21,107,746	5,670		21,194,007	
28. Nebraska NE	L	501,336	53,297,510	11,688		53,810,534	196,000
29. Nevada NV	L	199,593	151,906,380	12,003		152,117,976	265,000
30. New Hampshire NH	L	56,073	64,361,922	10,684		64,428,679	403,804
31. New Jersey NJ	L	533,481	770,191,563	60,276		770,785,320	7,320,188
32. New Mexico NM	L	147,004	35,362,892	12,193		35,522,089	156,940
33. New York NY	N	381,948	59,383,204	4,992		59,770,144	
34. North Carolina NC	L	4,418,454	707,581,062	466,150		712,465,666	3,785,565
35. North Dakota ND	L	134,882	46,559,589	455		46,694,926	215,511
36. Ohio OH	L	1,700,348	873,403,768	72,395		875,176,511	3,362,761
37. Oklahoma OK	L	488,795	87,824,674	17,707		88,331,176	325,000
38. Oregon OR	L	541,350	125,523,076	24,248		126,088,674	732,391
39. Pennsylvania PA	L	1,446,819	1,016,988,239	106,390		1,018,541,448	4,540,788
40. Rhode Island RI	L	144,902	52,623,592	7,961		52,776,456	
41. South Carolina SC	L	6,078,319	267,431,772	909,208		274,419,299	668,741
42. South Dakota SD	L	128,791	48,455,033	4,579		48,588,403	219,521
43. Tennessee TN	L	1,057,378	390,011,008	82,832		391,151,218	1,497,125
44. Texas TX	L	2,769,135	1,096,081,581	142,505		1,098,993,221	7,881,977
45. Utah UT	L	331,086	173,827,714	15,581		174,174,381	487,209
46. Vermont VT	L	26,242	20,762,845	5,188		20,794,275	2,000,000
47. Virginia VA	L	796,774	449,608,240	48,943		450,453,957	1,882,254
48. Washington WA	L	1,961,329	267,114,572	39,672		269,115,573	2,016,123
49. West Virginia WV	L	338,693	109,197,836	67,140		109,603,669	
50. Wisconsin WI	L	2,881,871	213,130,568	22,202		216,034,641	1,457,531
51. Wyoming WY	L	44,472	13,624,571	3,407		13,672,450	
52. American Samoa AS	N						
53. Guam GU	N		(510)			(510)	
54. Puerto Rico PR	L	1,452	203,419	23		204,894	
55. U.S. Virgin Islands VI	N		(30)			(30)	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	263,585	64,278			327,863	
58. Aggregate Other Aliens OT	XXX	45,933	456,208			502,142	5,950,000,000
59. Subtotal	XXX	54,273,322	17,004,361,568	3,622,662		17,062,257,553	16,273,948,059
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	9,397,308				9,397,308	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	1,695,630				1,695,630	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,074,847		65,335		1,140,182	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	66,441,107	17,004,361,568	3,687,998		17,074,490,673	16,273,948,059
96. Plus Reinsurance Assumed	XXX	3,498,899	5,252,190,078			5,255,688,977	
97 Totals (All Business)	XXX	69,940,006	22,256,551,647	3,687,998		22,330,179,651	16,273,948,059
98. Less Reinsurance Ceded	XXX	69,822,558	17,824,557,906	3,622,949		17,898,003,414	10,269,979,187
99. Totals (All Business) less Reinsurance Ceded	XXX	117,448	4,431,993,741	65,049		4,432,176,237	6,003,968,872
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	45,933	456,208			502,142	5,950,000,000
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	45,933	456,208			502,142	5,950,000,000
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

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

The organizational chart shows the ultimate controlling persons of the reporting entity together with Apollo Global Management, Inc. (“AGM”), the Apollo Operating Group, subsidiaries of the Apollo Operating Group and the Apollo Funds. The Apollo Operating Group refers to (i) the limited partnerships through which the ultimate controlling persons currently operate Apollo’s business and (ii) one or more limited partnerships formed for the purposes of, among other activities, holding certain of Apollo’s gains or losses on its principal investments in the Apollo Funds. The Apollo Funds refers to the funds, alternative asset companies and other entities that are managed by the Apollo Operating Group. The organizational chart does not include subsidiaries or alternative investment vehicles of the Apollo Funds, which are included in Part 1A. Pursuant to a disclaimer of affiliation filed with the domiciliary insurance department of the

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

PART 1 – ORGANIZATIONAL CHART

reporting entity, the organizational chart also does not include any (i) personal investment entities of AGM Inc.'s controlling individuals, Marc Rowan, Joshua Harris and Leon Black, or (ii) portfolio companies, other than the following portfolio companies that control a United States domiciled insurer (excluding a captive insurer of a portfolio company) and their respective subsidiaries: Aspen Insurance Holdings Limited; Athene Holding Ltd.; Catalina Holdings (Bermuda) Ltd.; LifePoint Health, Inc.; and VA Capital Company LLC.

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

- Athene Bermuda Employee Company Ltd.
- Athene IP Holding Ltd.
- Athene North Employment Service Corporation
- Athora Holding Ltd.
  - Athora UK Services Ltd.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Athora France Earth Holdings 1 SASU
  - Terra Nova V Montreuil SCI
- Athora France Sky Holdings 1 SASU
  - Athora Sky 1 SCI
  - Athora Sky Douai SCI
  - Athora Sky Flassan SCI
  - Athora Sky Peynier SCI
- Zwitserleven PPI N.V.
- Athora Italy Holding DAC
- Athora Italia S.p.A
  - Assi 90 S.r.l.
  - Amissima Diversified Income ICAV
  - Athora Agenzia Assicurazioni S.r.l.
  - Athora Real Estate Fund AIF
- Athora Lux Invest Management S.à r.l.
- Athora Lux Invest S.C.Sp
  - Athora Lux Loan Administration S.à r.l
  - Treasury Fund Administration S.a r.l.
  - ATR Asia Credit VCC
  - AP Credit Solutions IV Pte
- Athora Lux Invest NL SCSp
  - CRE Direct Lending Administration S.a.r.l.
  - Middle Market Direct Lending Administration S.a.r.l.
  - Large Cap Direct Lending Administration S.a.r.l.
  - AP Credit Solutions IV Pte
- A-A Euro Investment Fund (Lux) GP, S.a r.l.
- Athene Japan K.K.
- Apollo Asset Management, Inc.
- Apollo Principal Holdings C GP, Ltd.
- Apollo Principal Holdings C, L.P.
  - Apollo ARED Advisors GP, LLC
  - Apollo ADLE Advisors GP, LLC
    - Apollo AOPE Advisors, L.P.
  - AION Co-Investors (D) Ltd
  - Apollo Asia Real Estate Co-Investors (FC-D), Ltd.
  - Apollo Structured Credit Recovery Co-Investors IV (D) LLC
  - Apollo Asia Real Estate Advisors GP, LLC
    - Apollo Asia Real Estate Advisors, L.P.
      - Apollo Asia Real Estate Fund, L.P.
    - Apollo Asia Real Estate AAC Advisors, L.P.
      - Apollo Asia Real Estate AAC Fund, L.P.
    - Apollo Asia Link Coinvestment Advisors, L.P.
      - Apollo Asia Link Coinvestment Fund I, L.P.
    - Apollo Asia Hurstville Co-Investment Advisors L.P.
      - Apollo Asia Hurstville Co-Investment Fund L.P.
  - Apollo Athora Advisors GP, LLC
    - Apollo Athora Advisors, L.P.
  - Apollo AGER Co-Investors Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

APH Holdings (FC), L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

- AP Investment Europe III, L.P.
- Apollo Union Street Capital Management, LLC
  - Apollo Union Street Advisors, L.P.
    - Apollo Union Street Partners, L.P.
- AP Kent Advisors GP, LLC
  - AP Kent Advisors, L.P.
    - AP Kent Credit Fund, L.P.
    - AP Kent Credit Master Fund, L.P.
- Apollo EPF Capital Management, Limited
  - Apollo EPF Advisors, L.P.
    - Apollo European Principal Finance Fund (Feeder), L.P.
    - Apollo EPF Administration, Limited
      - Apollo EPF Co-Investors (A), L.P.
      - Apollo EPF Co-Investors (B), L.P.
  - Apollo EPF Advisors II, L.P.
    - Apollo European Principal Finance Fund II (Dollar A), L.P.
    - Apollo European Principal Finance Fund II (Euro A), L.P.
    - Apollo European Principal Finance Fund II (Dollar B), L.P.
    - Apollo European Principal Finance Fund II (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund II (Euro B), L.P.
    - Apollo European Principal Finance Fund II (Master Euro B), L.P.
- Apollo EPF II Capital Management, LLC
- Apollo EPF III Capital Management, LLC
  - Apollo EPF Advisors III, L.P.
    - Apollo European Principal Finance Fund III (Dollar A), L.P.
    - Apollo European Principal Finance Fund III (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund III (Master Euro B), L.P.
    - Apollo European Principal Finance Fund III (Dollar B), L.P.
    - Apollo European Principal Finance Fund III (Euro B), L.P.
- Apollo Tower Credit Advisors, LLC
  - Apollo Tower Credit Fund, L.P.
- ANRP II GenPar, Ltd.
- Apollo Kings Alley Credit Capital Management, LLC
  - Apollo Kings Alley Credit Advisors, L.P.
    - Apollo Kings Alley Credit Fund, L.P.
- Apollo Accord Advisors, LLC
- Apollo European Credit Advisors GP, LLC
  - Apollo European Credit Advisors, L.P.
    - Apollo European Credit Master Fund, L.P.
    - Apollo European Credit Fund, L.P.
    - Apollo European Credit Fund (Offshore), L.P.
- Apollo European Strategic Advisors GP, LLC
  - Apollo European Strategic Advisors, L.P.
- Apollo AION Capital Partners GP, LLC
  - Apollo AION Capital Partners, L.P.
- Apollo India Partners II GP (KY), LLC
  - Apollo India Partners II (KY), L.P.
- Apollo Structured Credit Recovery Advisors IV LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

Apollo Chiron Advisors GP, LLC

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

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Defined Return Advisors GP, LLC
- Apollo Defined Return Advisors, L.P.
  - Apollo Defined Return Fund, L.P.
  - Apollo Defined Return Offshore Fund, L.P.

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

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

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

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

Apollo ST Advisors, LLC

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

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

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

Apollo Revolver Capital Management II, LLC
- Apollo Revolver Advisors II, L.P.
  - Apollo Revolver Fund II (Offshore), L.P.
  - Apollo Revolver Fund II, L.P.
  - AP Revolver Fund II Holdings, L.P.
- Apollo Revolver Advisors II (ATH), L.P.
  - Apollo Revolver Fund II (ATH), L.P.

A-M Direct Lending GP (Lux) S.a r.l.
- AM-EDL (Lux) SCSp

Apollo Digital Origin Advisors GP, LLC
- Apollo Digital Origin Advisors, L.P.
  - Apollo Digital Origin Aggregator A, L.P.
  - Apollo Digital Origin Aggregator B, L.P.
  - Apollo Digital Origin Co-Investors (B), L.P.
  - Apollo Digital Origin Offshore Partners, L.P.

Apollo Origination Holdings, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

APO Corp.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

AP Violet Advisors GP, LLC

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

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

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

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

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

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

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

AAA MIP Limited

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Rose II (I), L.P.

Apollo Wessex Advisors GP, LLC

Apollo Wessex Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

APH Holdings, L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

Apollo Advisors IX (EH-GP), LLC
- Apollo Advisors IX (EH), L.P.
  - AP Highlands Co-Invest, L.P.
    - Aspen Insurance Holdings Limited
  - AIF IX International Holdings, L.P.
    - AP Highlands Holdings (GP), LLC
      - AP Highlands Holdings, L.P.
        - Aspen Insurance Holdings Limited
          - Aspen Bermuda Limited
          - Aspen (UK) Holdings Limited
            - Aspen UK Syndicate Services Limited
            - Aspen U.S. Holdings, Inc.
              - Aspen American Insurance Company
                - Aspen Specialty Insurance Company
              - Aspen Insurance U.S. Services Inc.
              - Aspen Specialty Insurance Management, Inc.
              - Aspen Specialty Insurance Solutions, LLC
              - Aspen Re America, Inc.
            - Aspen Insurance UK Services Limited
            - Aspen Australia Service Company Pty Limited
          - Aspen European Holdings Limited
            - Aspen Insurance UK Limited
          - Acorn Limited
            - Blue Waters Insurers, Corp.
          - Aspen Managing Agency Limited
          - Aspen Underwriting Limited
          - Silverton Re Ltd.
          - Aspen Capital Management Limited

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

PART 1 – ORGANIZATIONAL CHART

Peregrine Reinsurance Ltd
Aspen Cat Fund Limited

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

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Hybrid Value Overseas Partners (MS I) II, L.P.
Apollo TAMF Co-Invest Ultimate GP, LLC
Apollo TAMF Co-Invest GP, L.P.
Apollo TAMF Co-Invest, L.P.
AA IX Holdings, LLC
Apollo Impact Mission Capital Management, LLC
Apollo Impact Mission Advisors, L.P.
Apollo Impact Mission Co-Investors (B), L.P.
Apollo Impact Mission Fund, L.P.
Apollo Impact Mission Fund (Overseas), L.P.
Apollo Impact Mission Overseas Partners (Delaware 892), L.P.
Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.
Apollo Impact Mission Overseas Partners (Lux), SCSp
Apollo Capital Management IX, LLC
Apollo Advisors IX, L.P.
Apollo Co-Investors IX (B), L.P.
Apollo Co-Investors IX (C), L.P.
Apollo Fund Administration IX, LLC
Apollo Investment Fund IX, L.P.
Apollo Investment Fund (I) IX, L.P.
Apollo Overseas Partners IX, L.P.
Apollo Overseas Partners (I) IX, L.P.
Apollo Overseas Partners (Delaware) IX, L.P.
Apollo Overseas Partners (Delaware 892) IX, L.P.
Apollo Overseas Partners (Lux) IX GP, S.a r.l.
Apollo Overseas Partners (Lux) IX, SCSp
AP Castle Holdings GP S.a r.l.
AP IX GenPar, LLC
AP IX DSB Holdings, L.P.
DSB Parent GP, LLC
Knight Parent Ventures LP
Forward Health Ventures L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC
Forward Health Ventures (B) LLC
STeM Parent L.P.
STeM Holdings Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC
DSB Holdings II GP, LLC
DSB Holdings II, L.P.
DSB Parent L.P.
DSB Holdings, Inc.
DSB Acquisition LLC
LifePoint Health, Inc.
Legacy LifePoint Health, LLC
Province Healthcare Company, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

Historic LifePoint Hospitals, LLC

- LifePoint Hospitals Holdings, LLC
  - AdvantagePoint Health Alliance, LLC
    - AdvantagePoint Health Alliance – Blue Ridge, LLC
    - AdvantagePoint Health Alliance – Bluegrass, LLC
    - AdvantagePoint Health Alliance - Hot Springs, LLC
    - AdvantagePoint Health Alliance - Mesilla Valley, LLC
    - AdvantagePoint Health Alliance - Paris, LLC
    - AdvantagePoint Health Alliance – Tennessee Valley, LLC
    - AdvantagePoint Health Alliance – Great Lakes, LLC
    - AdvantagePoint Health Alliance – Laurel Highlands, LLC
    - AdvantagePoint Health Alliance – Northwest, LLC
    - AdvantagePoint Health Alliance – Western North Carolina, LLC
  - Ashley Valley Medical Center, LLC
  - Ashley Valley Physician Practice, LLC
  - Castleview Medical, LLC
    - Castleview Hospital, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

DLP Partner Central Carolina, LLC
DLP Partner Conemaugh, LLC
DLP Partner Frye, LLC
DLP Partner Marquette, LLC
DLP Partner MedWest, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- LCMC PET, LLC
- Somerset Surgery Partner, LLC
  - Lake Cumberland Surgery Center, LP
- Lake Cumberland Cardiology Associates, LLC
- Lake Cumberland Physician Practices, LLC
  - LCMC MRI, LLC
- Lake Cumberland Regional Hospital, LLC
- Lake Cumberland Regional Physician Hospital Organization, LLC

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

LifePoint Acquisition Corp.

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

Lima HoldCo, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

Nason Medical Center, LLC

Nason Physician Practices, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- CRH of Oklahoma City, LLC
  - Mercy Rehabilitation Hospital, LLC
    - Everest Rehabilitation Hospital OKC, LLC
- CRH of Arlington, LLC
  - Texas Rehabilitation Hospital of Arlington, LLC
- CRH of San Antonio, LLC

Lifepoint Behavioral Health, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

Lifepoint Rehabilitation Services, LLC

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

LifePoint Knight Contract Services, LLC

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

PART 1 – ORGANIZATIONAL CHART

LifePoint Rehab Physician Services, LLC
LP IRF Development 65, LLC
Baptist Memorial Rehabilitation Hospital - Madison, LLC
LPNT Buckeye Propco, LLC
LPNT IRF Development 61, LLC
LPNT IRF Development 70, LLC
PeaceHealth RiverBend, LLC
LPNT IRF Development 71, LLC
Centra Rehabilitation Hospital, LLC
LPNT IRF Development 74, LLC
North Florida Rehabilitation Hospital, LLC
LPNT IRF Development 75, LLC
PeaceHealth Southwest, LLC
LPNT IRF Development 76, LLC
CSH/LP Rehabilitation Holdings, LLC
CSH/LP Behavioral Health and Rehabilitation Tennessee, LLC
CSH/LP Rehabilitation Texas, LLC
LPNT IRF Development 77, LLC
Bellingham Northwest, LLC
LPNT IRF Development 78, LLC
Inland Rehabilitation Hospital, LLC
LPNT IRF Development 79, LLC
BSMH Lifepoint IRF MJV, LLC
Bon Secours - Greenville Rehabilitation, LLC
LPNT IRF Development 80, LLC
South Arlington, LLC
LPNT IRF Development 81, LLC
CRH of El Paso, LLC
LPNT IRF Development 82, LLC
Saint Thomas Rutherford Rehabilitation Hospital, LLC
LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
Anderson Rehabilitation Institute, LLC
LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
LPNT IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
LPNT IRF Development 44, LLC
Rhode Island Rehabilitation Hospital, LLC
LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
LPNT IRF Development 51, LLC

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

PART 1 – ORGANIZATIONAL CHART

Baptist Health Rehabilitation Hospital, LLC
LPNT IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
LPNT IRF Development 53, LLC
Community Health Network Rehabilitation Hospital West, LLC
LPNT IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
Mercy Rehabilitation Hospital South, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC
Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC

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

PART 1 – ORGANIZATIONAL CHART

Atlantic Rehabilitation Institute, LLC
LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
Howard Rehabilitation Hospital, LLC
Oak Creek Rehabilitation Hospital, LLC
LPNT Development 62, L.L.C.
Forward Health Ventures, L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC
Forward Health Ventures (B) LLC
STeM Parent, LP
STeM Holdings, Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC
Realpoint Properties, LLC
Realpoint Properties Intermediate Holdings, LLC
1029 Medical Center Circle MOB, LLC
1041 Morganton Boulevard SW MOB, LLC
1111 Medical Center Circle MOB, LLC
112 Tradepark Drive MOB, LLC
1140 Lexington Road MOB, LLC
1150 Lexington Road MOB, LLC
1152 Lexington Road MOB, LLC
137 South Main Street MOB, LLC
150 West 100 North MOB, LLC
1520 East Hammer Lane MOB, LLC
155 Hospital Road MOB, LLC
1717 Harper Road MOB, LLC
175 North 100 West MOB, LLC
183 Hospital Road MOB, LLC
186 Medical Park Loop MOB, LLC
1995 Errecart Boulevard MOB, LLC
201 South Main Street MOB, LLC
225 Big Station Camp Boulevard MOB, LLC
225 Hospital Drive MOB-A, LLC
225 Hospital Drive MOB-B, LLC
253 Veterans Drive MOB, LLC
2850 Lewis Lane MOB, LLC
2870 Lewis Lane MOB, LLC
319 Hospital Drive MOB, LLC
350 Hospital Way MOB, LLC
360 Hospital Drive LTC, LLC
419 Holiday Court MOB, LLC
45 Tower Circle MOB, LLC
5300 South Highway 95 MOB, LLC

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

PART 1 – ORGANIZATIONAL CHART

550 Hospital Drive MOB, LLC
6719 Gov. G. C. Peery Highway MOB, LLC
6735 Suffield Lane LTC, LLC
711 Cook Drive MOB, LLC
8 Linville Drive MOB, LLC
850 West Baraga Avenue MOB, LLC
901 Kenton Station Drive MOB, LLC
991 Medical Park Drive MOB, LLC
One Clinic Drive MOB, LLC
ACC Advisors A/B, LLC
Apollo U.S. Real Estate Advisors GP III, LLC
Apollo U.S. Real Estate Advisors III, L.P.
Apollo U.S. Real Estate Fund III, L.P.
Apollo U.S. Real Estate Fund III Acquisitions, LLC
Apollo U.S. Real Estate Partners III (Offshore), L.P.
Apollo U.S. Real Estate Partners III (TE), L.P.
Apollo Cardinal Advisors, L.P.
Apollo Cardinal Coinvest Fund, L.P.
Apollo 100 West Putnam Advisors GP, LLC
Apollo Capital Management X, LLC
Apollo Advisors X, L.P.
Apollo Co-Investors X (B), L.P.
Apollo Co-Investors X (C), L.P.
Apollo Investment Fund (DE-I) X, L.P.Apollo Investment Fund X, L.P.
Apollo Overseas Partners (Delaware) X, L.P.
Apollo Overseas Partners (Delaware 892) X, L.P.
Apollo Overseas Partners (I) X, L.P.
Apollo Overseas Partners X, L.P.
AP X Star Holdings GP, LLC
Apollo Advisors X (EH-GP), LLC
Apollo ADIP Capital Management II, LLC
Apollo ADIP Advisors II, L.P.
Apollo/Athene Dedicated Investment Program II, L.P.
Apollo ADIP Co-Investors II (B), L.P.
Apollo Clean Transition Equity Partners II Capital Management, LLC
Apollo Clean Transition Equity Partners II Advisors, L.P.
Apollo Clean Transition Equity Partners II, L.P.
Apollo Clean Transition Equity Partners II (TE 892), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.
Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.
Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp
Apollo Broad Middle Markets Lending Advisors GP LLC
Apollo Broad Middle Markets Lending Advisors, L.P.
Apollo Broad Middle Markets Lending Fund, L.P.
AA X Holdings, LLC
Apollo International Holdings Ltd.
Apollo International Management Holdings, LLC
Apollo Management Japan, Ltd.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

ARIS Special Limited Partner, LLC
Apollo Petros Advisors GP, LLC
- Apollo Petros Advisors, L.P.
  - Athene Petros Investor, L.P.

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

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

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

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

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

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

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

Mortgage Aggregator Series Trust Administrator, L.P. - Series A
Mortgage Aggregator Series Trust Administrator, L.P. - Series B
Mortgage Aggregator Series Trust Administrator, L.P. - Series C
Mortgage Aggregator Series Trust Administrator, L.P. - Series D

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

ALTRA GP S.a r.l.

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

Auxo Holdings Advisors GP, LLC

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

Apollo Infrastructure Company LLC

Apollo Infrastructure Company LLC - Series I

Apollo Infrastructure Company LLC - Series II

AP Infra Equity Holdings, LLC

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

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

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

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

Apollo Asset Backed Credit Company LLC

Apollo Asset Backed Credit Company LLC - Series I

Apollo Asset Backed Credit Company LLC - Series II

AP Aoide SPV GP, LLC

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

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

Apollo Credit Opportunity Advisors III GP LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

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

Apollo Grizzly Bear Credit Advisors GP, LLC

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

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

Apollo Emerging Markets Debt Advisors GP LLC

Apollo Total Return Advisors GP LLC
- Apollo Total Return Advisors L.P.
  - Apollo Total Return (Onshore), L.P.
  - Apollo Total Return Fund (Exempt) LP
  - Apollo Total Return Master Fund LP

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

RWNIH-ALL Advisors, LLC

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

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

Apollo Structured Credit Recovery Advisors III LLC

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

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

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

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

ACC Advisors D, LLC

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

AGRE GP Holdings, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

Apollo Structured Credit Recovery Advisors III (APO DC) LLC

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

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

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

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

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

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

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

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

Apollo Global Carry Pool GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Structured Credit Recovery Advisors IV (APO DC) LLC

Apollo SOMA Capital Management, LLC

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

Apollo Credit Liquidity Capital Management, LLC

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

Apollo Union Street SPV Advisors, LLC

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

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

Apollo Centre Street Advisors (APO DC-GP), LLC

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

Apollo Total Return ERISA Advisors GP LLC

- Apollo Total Return ERISA Advisors, L.P.

Apollo Excelsior Ultimate GP, LLC

- Apollo Excelsior Advisors, L.P.
  - Apollo Excelsior, L.P.

AAA Advisors GP, LLC

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

Sliders Advisors GP, LLC

- Sullivan Street Advisors, L.P.
- Sliders Advisors, L.P.
- Apollo S3 Equity & Hybrid Solutions Advisors, L.P.
  - Apollo S3 Equity & Hybrid Solutions Investments Advisors, LLC
  - Apollo S3 Equity & Hybrid Solutions Fund (U), L.P.
  - Apollo S3 Equity & Hybrid Solutions Offshore Fund (U), L.P.
  - Apollo S3 Equity & Hybrid Solutions Fund, L.P.
  - Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.
  - Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Infrastructure Opportunities Advisors III GP, LLC

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

Apollo Excelsior PE Ultimate GP, LLC

- Apollo Excelsior PE Advisors, L.P.

Apollo ABF Advisors GP, LLC

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

Apollo Origination Advisors II GP, LLC

- Apollo Origination Advisors II, L.P.

ACTC Advisors GP, LLC

- Apollo Clean Transition Capital Advisors, L.P.
  - Apollo Clean Transition Capital Fund, L.P.
  - Apollo Clean Transition Capital Overseas I, L.P.
  - Apollo Clean Transition Capital Overseas II, L.P.

Apollo Jade Advisors GP, LLC

Apollo GLDC Advisors GP, LLC

- Apollo GLDC Advisors, L.P.
  - Apollo GLDC Fund, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo European Strategic Management, L.P.
- Apollo SPN Management, LLC
- ARM Manager, LLC
- Apollo Franklin Management, LLC
- Apollo Centre Street Management, LLC
- Apollo SK Strategic Management, LLC
- GSAM Apollo Holdings, LLC
  - Gulf Stream Asset Management LLC
    - Gulf Stream - Compass CLO 2007, Ltd.
    - Gulf Stream - Compass CLO 2007, Inc.
    - Gulf Stream - Rashinban CLO 2006-I, Ltd.
    - Gulf Stream - Rashinban CLO 2006-I, LLC
    - Gulf Stream - Sextant CLO 2007-1, Ltd.
    - Gulf Stream - Sextant CLO 2007-1, Inc.
    - Neptune Finance CSS, Ltd.
    - Neptune Finance CSS, Inc.
- Apollo European Credit Management GP, LLC
  - Apollo European Credit Management, L.P.
- ACC Management, LLC
  - Apollo Investment Management, L.P.
    - MidCap Financial Investment Corporation
  - AIM Pool Investors, L.P.
- Apollo SVF Management GP, LLC
  - Apollo SVF Management, L.P.
- Apollo Value Management GP, LLC
  - Apollo Value Management, L.P.
- Apollo Asia Management GP, LLC
  - Apollo Asia Management, L.P.
    - Apollo Management Singapore Pte. Ltd.
      - ATR Asia Credit VCC
      - Apollo Management Korea Limited
- AEM GP, LLC
  - Apollo Europe Management, L.P.
- Apollo EPF Management GP, LLC
  - Apollo EPF Management, L.P.
- Apollo EPF Management II GP, LLC
  - Apollo EPF Management II, L.P.
- Apollo EPF Management III, LLC
- Apollo Credit Liquidity Management GP, LLC
  - Apollo Credit Liquidity Management, L.P.
- Apollo APC Management GP, LLC
  - Apollo APC Management, L.P.
- Apollo India Credit Opportunity Management, LLC
  - AION Capital Management Limited
    - AION Capital Partners Limited
    - AION Feeder I Ltd.
    - AION Feeder II Ltd.
    - AION Feeder III Ltd.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo HGA Management, L.P.
- Apollo Revolver Management GP II, LLC
  - Apollo Revolver Management II, L.P.
- Apollo European Direct Lending GP, LLC
  - Apollo European Direct Lending Management, L.P.
- Apollo Eliant Management GP LLC
  - Eliant Invest Management LP
- Apollo Oak Management GP, LLC
- Apollo SPAC Management I GP, LLC
  - Apollo SPAC Management I, L.P.
- Apollo Credit Secondaries I Management GP, LLC
  - Apollo Credit Secondaries I Management, L.P.
- Apollo Accord+ Management GP, LLC
  - Apollo Accord+ Management, L.P.
    - AP IS Manager, LLC
      - AP Chestnut, LLC
      - AP Maple, LLC
- Apollo Wessex Management GP, LLC
  - Apollo Wessex Management, L.P.
- Apollo Petros Management GP, LLC
  - Apollo Petros Management, L.P.
- Apollo Total Return Fund - Investment Grade Management GP, LLC
  - Apollo Total Return Fund - Investment Grade Management, L.P.
- Apollo HA IG Management GP, LLC
  - Apollo HA IG Management, L.P.
- Apollo Extreme Management GP, LLC
  - Apollo Extreme Management, L.P.
- Apollo Revolver Management II (ATH) GP, LLC
  - Apollo Revolver Management II (ATH), L.P.
- AP Gemini, LLC
- Apollo Otter Management GP, LLC
  - Apollo Otter Management, L.P.
- Apollo Accord Management V GP, LLC
  - Apollo Accord Management V, L.P.
- Apollo Concrete Management GP, LLC
  - Apollo Concrete Management, L.P.
- Apollo PK Air Management GP, LLC
  - Apollo PK Air Management, L.P.
- Apollo Alster Management, LLC
- Apollo Capital Management Funding, LLC
- ACMP Capital Management, LLC
  - Apollo Capital Markets Management, L.P.
- Apollo Aligned Alternatives Management GP, LLC
  - Apollo Aligned Alternatives Management, L.P.
- Apollo Excelsior Management GP, LLC
  - Apollo Excelsior Management, L.P.
- Apollo Digital Origin Management GP, LLC
  - Apollo Digital Origin Management, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

Apollo Global Real Estate Management GP, LLC
- Apollo Global Real Estate Management, L.P.
  - Apollo Asia Real Estate Management LLC
  - AGRE Hong Kong Management, LLC
    - Venator Real Estate Capital Partners (Hong Kong) Limited
      - Venator Investment Management Consulting (Shanghai) Limited
  - ACREFI Management, LLC
    - Apollo Commercial Real Estate Finance, Inc.
  - AGRE Asia Pacific Management, LLC
    - AGRE Asia Pacific Legacy Management, LLC
  - AGRE NA Management, LLC
    - AGRE NA Legacy Management, LLC
  - AGRE Europe Management, LLC
    - AGRE Europe Legacy Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

- AGRE-E Legacy Management, LLC
- AGRE-E2 Legacy Management, LLC
- AGRE CMBS Management LLC
- AGRE CMBS Management II LLC
- 2012 CMBS-I Management LLC
- 2012 CMBS-II Management LLC
- 2012 CMBS-III Management LLC
- AGRE-CRE Debt Manager, LLC
  - AGRE Debt Fund I GP, Ltd.
    - AGRE Debt Fund I, L.P.
- Apollo Net Lease Co., LLC
  - NNN Investor 1, L.P.
  - NNN Investor 2 (AUTO), L.P.
  - NNN Opportunities Fund, L.P.
    - AX I Depositor, LLC
    - AX DG San Antonio LeaseCo, LLC
  - NNN Opportunities Fund IV, L.P.
- AGRE U.S. Senior Living Management, LLC
- Apollo NA Management III, LLC
- Apollo IPF Real Estate Management, LLC
- Apollo Asia Management II Advisors, LLC
  - Apollo Asia Management II, L.P.
- Apollo EPF Management IV GP, LLC
  - Apollo EPF Management IV, L.P.
- ARIS Management, LLC
- Apollo Shore Management GP, LLC
  - Apollo Shore Management, L.P.
- A-AC RML-EBO Manager, LLC
  - A-AC EBO Depositor, LLC
- Apollo 100 West Putnam Management, LLC
- Apollo Gretel Management GP, LLC
  - Apollo Gretel Management, L.P.
- VLS Management LLC
- Apollo RE Exchange, LLC
  - AX DG St. Louis Manager, LLC

- AMH Servicing, LLC
- AP Partnership Representative, LLC
- Apollo Intermediary Services, LLC
- AP Land Services GP, LLC
  - AP Land Services, L.P.
- Apollo Investment Administration, LLC
- Griffin Capital Securities, LLC
- ACS GP, LLC
  - MICAD Account (Cayman), LP
  - Apollo ACS Holdings, L.P.
  - Apollo Capital Markets Partnership, L.P.
  - Apollo Capital Markets Partnership (Offshore), L.P.
  - ACMP Account (M) US, L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo ARIS Holdings LLC
APO SNova Holdings GP, LLC
APO SNova Holdings, L.P.
Apollo International Finance GP, LLC
Apollo International Finance, L.P.
Apollo International Finance II LLC
Apollo International Finance III Ltd
Aspen Second Merger Sub, LLC
Aspen PubCo Merger Sub 1, Inc.

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	6
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495853				AAA Associates, L.P.	GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3362748				AAA Co-Invest VI (EHS-BC), LLC	DE	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544357				AAA Co-Invest VI BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Guarantor - Co-Invest VI (B), L.P.	MHL	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0651271				AAA Life Re Carry, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	Apollo European Credit Master Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH, L.P.	DE	NIA	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3415225				AEH Holdings GP, LLC	DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			35-2426971				AIF VII (Athlon Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620862				AIF VII (C AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065059				AIF VII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065057				AIF VII (Euro FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064380				AIF VII (Parallel Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia-Pacific Investments Pte. Ltd.	SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Singapore Pte. Ltd.	SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167311				ALME Loan Funding III Designated Activity Company	IRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107384				ANRP (AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107479				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1773727				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107400				ANRP (AIV III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107422				ANRP (AIV IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1107271				ANRP (Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107282				ANRP (Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107306				ANRP (Intermediate FC III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107310				ANRP (Intermediate FC IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC B), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC D), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1803123				ANRP II 892/TE (Conduit AIV P-I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3991107				ANRP II 892/TE (Conduit AIV P-II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011880				ANRP International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2441027				AOP Talos Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AEH, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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

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

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

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

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

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

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

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

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			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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

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

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

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							Foxtrot Holdings (Cayman), L.P.	CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hampton Holding (MI), LLC	MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 1, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 3, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3033319				AP VIII (QFP AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings III, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Holdings LP	CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	LUX	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan L.P.	CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond (Lux) S.a r.l.	LUX	NIA	Apollo TR European High Yield Bond Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond L.P.	CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond Ltd.	CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Investment Management Consulting (Shanghai) Limited	CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Real Estate Capital Partners (Hong Kong) Limited	HKG	NIA	AGRE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) LP	DE	NIA	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund (AIV) LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	86.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3155235				AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt Corp AIV I, L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Debt Holdings AIV, L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Bridge FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO UK (FC), Limited	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Asia Management II Advisors, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG GP Ltd.	CYM	NIA	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG Holdings LP	CYM	NIA	AISG GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Insurance Solutions Group LP	DE	NIA	AISG Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1870273				AP Buffalo Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843283				AP Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1869998				AP Gibraltar Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843113				AP Beta 1, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (DC) LLC	DE	NIA	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Fund II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management II, L.P.	DE	NIA	Apollo Hybrid Value Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors II, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP II, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1404438				Omaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1543207				Apollo ANRP III Hedgeco, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Origination Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1359569				ANRP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Intermediate, LLC	DE	NIA	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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

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

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

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

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

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

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

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

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

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1320647				AA Visionbridge Holdings, L.P.	CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705690				AP EPF IV (EGY) Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Antheia SPV LLC	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Funding, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS (FC), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Feeder, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1106388				AP WRHS Sub (DC), LLC	CYM	NIA	AP WRHS, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand Warrant Co-Invest, L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1702136				AP EPF IV (EGY) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1701859				AP EPF IV (EGY) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1309729				Apterra Infrastructure Holdings, L.P.	DE	NIA	Apterra Infrastructure GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apterra Infrastructure GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256563				Apollo Total Return Fund IG IDF, LP	CYM	NIA	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0928925				Apollo Total Return Fund IDF, LP	CYM	NIA	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256733				Apollo Real Estate Income IDF, LP	CYM	NIA	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929424				Apollo Opportunistic Multi-Asset Credit IDF, LP	CYM	NIA	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256605				Apollo Debt Solutions IDF, LP	CYM	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929292				Apollo Credit Strategies IDF, LP	CYM	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4271555				Apollo Aligned Alternatives IDF, LP	CYM	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (Lux) GP, S.a r.l.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Town (Lux) GP S.a r.l.	LUX	NIA	AP Town Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Friesian Intermediate Holdings, LLC	DE	NIA	Friesian Irradiant Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2064774				ISF II Feeder, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2390099				Irradiant Financial Services, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4205159				Irradiant Cross Platform Fund-U, L.P.	DE	NIA	Irradiant Cross Platform-U GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IROP Membership 5, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Irradiant Albedo Holdings, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4003517				Harts Mill Acquisition LLC	DE	NIA	Harts Mill Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3009857				IROP Equity Aggregator, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Fund GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Fund, L.P.	Ownership	96.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Offshore Fund, L.P.	Ownership	3.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3076034				IROP EM Holdings Blocker, LLC	DE	NIA	Irradiant Renewable Opportunities Partners (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Albedo Lessor, LLC	DE	NIA	Albedo MM, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1609213				Albedo Lessee 2, LLC	DE	NIA	Albedo MM 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PJM - Bison Acquisition LLC	DE	NIA	PJM - Bison Sponsor, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Irradiant Mortgage Aggregator GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2953611				Irradiant ROP Fund GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4821165				Irradiant Solutions Fund II, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Irradiant Solutions Fund II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1221880				Irradiant Partners, LP	DE	NIA	Redding Ridge RAD Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1717861				Irradiant HP Opportunity Partners, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1786495				Irradiant Solutions Offshore Fund II, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1717869				Irradiant Solutions Mini-Master Fund II, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1739857				Rad CLO 20, Ltd.	BMU	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rad CLO 28, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rad CLO 28, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rad CLO 27, Ltd	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rad CLO 27, Ltd	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1801412				Rad CLO 26, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1801412				Rad CLO 26, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rad CLO 26 Income Note, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rad CLO 26 Income Note, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1799680				Rad CLO 24, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1799680				Rad CLO 24, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1791108				Rad CLO 23, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rad CLO 21, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1821180				Rad CLO 2024-3, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1821180				Rad CLO 2024-3, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1391552				Irradiant Solutions Mini-Master Fund, L.P.	CYM	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1391299				Irradiant Solutions Offshore Fund, L.P.	CYM	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1577568				Rad CLO 9, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1508030				Rad CLO 7, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1490832				Rad CLO 6, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							APM IDC Holdings 4, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APM IDC Holdings 3, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APM IDC Holdings 2, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APM IDC Holdings 1, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aqua Finance Grantor Trust 2025-B	DE	NIA	Wilmington Trust, National Association	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hu Openair S.R.L.	ITA	NIA	HU Holding S.p.A.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							HU Holding S.p.A.	ITA	NIA	Town (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EVEREST UK MIDCO LIMITED	GBR	NIA	AP EVEREST TOPCO LTD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1850970				Apollo Union Street UK Limited	GBR	NIA	Union Street GP Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APOLLO ENTERPRISE STRATEGIES UK LTD	GBR	NIA	Apollo Enterprise Strategies, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EVEREST TOPCO LTD	GBR	NIA	AP Everest Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1850664				Alternative Income-Strategy Depositor, L.P.	CYM	NIA	Alternative Income-Strategy Depositor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alternative Income-Strategy Depositor GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alternative Income-Strategy SPV, L.P.	CYM	NIA	Alternative Income-Strategy SPV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alternative Income-Strategy SPV GP, LLC	CYM	NIA	Alternative Income-Strategy Depositor, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aqua Finance Issuer Trust 2025-A	DE	NIA	Wilmington Trust, National Association	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Optimus Advisors, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			39-2153055				AP Equity Solutions Holdings II-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AERED Lux Investment Holdings Two S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4501025				ABF BHG MOA LLC A	DE	NIA	ABF CONSUMER LOAN PURCHASER I, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4519009				ABF BHG Issuer Trust A	DE	NIA	ABF BHG Depositor Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF BHG Depositor Trust	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aegis TopCo S.a r.l.	LUX	NIA	AP Aegis Aggregator Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aegis MidCo S.a r.l.	LUX	NIA	ADLE SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aegis BidCo S.a r.l.	LUX	NIA	Aegis TopCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Partners (Alts) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Arcadia Real Estate SMSA	GRC	NIA	AP Hermes Midco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			39-2468322				AIC Ironman Holdings - Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			39-2468322				AIC Ironman Holdings - Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			39-2467427				AIC Ironman Holdings - Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			39-2467427				AIC Ironman Holdings - Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX II Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX DG St. Louis LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Japan, Ltd.	JPN	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	DE	UIP	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	4
							AADE RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	DS	Athene Annuity and Life Company	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	YES	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							141 W. Jackson Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							660 NC LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAIA RTL 2 LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Advantage Retirement Solutions, LLC	DE	NIA	Scallop Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	NIA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1408540				Athene Annuity Re Ltd.	BMU	UDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Holding Ltd. (AHL)	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland plc	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Athora Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner IV, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							N.V. Pensioen ESC	CUW	IA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							REAAL De Ruyterkade B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							REAAL Wognumsebuurt B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							REAAL Woningen I B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Scallop Holdco, LLC	DE	NIA	Athene USA Corporation	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAIA RTL 1 LLC	DE	DS	Athene Annuity and Life Company	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP TS JV LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							5TS Holdings, LLC	DE	DS	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RXR 5TS Owner LLC	DE	DS	5TS Holdings, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora UK Holding Limited	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate Fund AIF	ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			39-2408936				Athene Qualified Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			39-2733759				Athene Structured Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Cat Fund Limited	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	50.900	AGM; M. Rowan; J. Harris; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	31.200	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peregrine Reinsurance Ltd	BMU	IA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Silverton Re Ltd.	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRR Sendirian Berhad	MYS	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-7330907				AHUSCO Statutory Trust I	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106587				AHUSCO Statutory Trust II	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106741				AHUSCO Statutory Trust III	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4036256				Alea Holdings US Company	DE	NIA	FIN LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Malaysia SDN BHD	MYS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Elbow Re Ltd	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Catalina Re Bermuda Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Alpha US Holding Company	DE	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Beta Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Beta Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina General Insurance Ltd.	BMU	IA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.830	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.110	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.210	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	21.010	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Elbow Re Ltd	Ownership	40.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Lightning Top-Up Trust	Ownership	10.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	27.790	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	2.840	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	24.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	30.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Lightning Top-Up Trust	Ownership	7.740	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Elbow Re Ltd	Ownership	34.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Archdale Life Insurance Company Ltd	BMU	IA	Catalina Re Archdale US LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Archdale US LLC	DE	NIA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Bermuda Ltd	BMU	IA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services (Bermuda) Ltd.	BMU	NIA	Catalina Beta Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services UK Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina U.S. Insurance Services LLC	DE	NIA	Catalina Alpha US Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Worthing Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Elbow Re Ltd.	BMU	IA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3847772				FIN LLC	DE	NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-0841323				Home Construction Management, Inc	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lightning Top-Up Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	CA	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OLF1 Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	76.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Germany II) S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina Neuss S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood JV Capital Limited	GGY	NIA	OXW Partners LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood JV Capital 2 Limited	GGY	NIA	OXW Partners 2 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Oxenwood Luxembourg S.? r.l.	LUX	NIA	Oxenwood JV Capital Limited	Ownership	96.150	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	OXW Capital LP	Ownership	3.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Luxembourg 2 S.? r.l.	LUX	NIA	Oxenwood JV Capital 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Real Estate LLP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	75.800	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	14.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Capital Management Limited	GGY	NIA	Oxenwood Real Estate LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXV) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXVI) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina European Holdco S.? r.l.	LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Partners 2 LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	11671	88-0510283				ProBuilders Specialty Insurance Company	DC	OTH	Home Construction Management Inc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	5
							Propco (Greenock) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Newport) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Worthing Insurance Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Telford) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Yeovil) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3683866				QLT Buffalo LLC	VA	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1609988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	20613	04-1027270				SPARTA Insurance Company	CT	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2239820				1029 Medical Center Circle, MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2240075				1041 Morganton Boulevard SW MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2240370				1111 Medical Center Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2246127				112 Tradepark Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2251224				1140 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2251387				1150 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2396117				1152 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2339935				137 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2340075				150 West 100 North MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2359967				1520 East Hammer Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2361470				155 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2362241				1717 Harper Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2385757				175 North 100 West MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2385895				183 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2396446				186 Medical Park Loop MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421735				1995 Errecart Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421884				201 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450860				225 Hospital Drive MOB-A, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450972				225 Hospital Drive MOB-B, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504163				253 Veterans Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504271				2850 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-2504393				2870 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512294				319 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512359				350 Hospital Way MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512435				360 Hospital Drive LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541835				419 Holiday Court MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541987				45 Tower Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567004				5300 South Highway 95 MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2610893				901 Kenton Station Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1702327				American HomePatient of Sanford, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			56-2041876				American HomePatient of Unifour, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	92.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2040916				Bellingham Northwest, LLC	WA	NIA	LPNT IRF Development 77, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0510042				Big Sky Surgery Center, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	35.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bitterroot Health Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	16.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4969034				Bon Secours - Greenville Rehabilitation, LLC	DE	NIA	BSMH-Lifepoint IRF MJV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4968793				Bon Secours - Hampton Roads Behavioral Health, LLC	DE	NIA	BSMH-Lifepoint IBHF MJV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BSMH-Lifepoint IBHF MJV, LLC	DE	NIA	LPNT BH Development 12, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BSMH-Lifepoint IRF MJV, LLC	DE	NIA	LPNT IRF Development 79, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			56-2206020				Catawba Valley Heart Services Management, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catawba Valley Imaging Services, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1007735				Centra Behavioral Health Hospital, LLC	VA	NIA	LPNT BH Development 9, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3156302				Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1700822				Changes Premier Health, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2844631				Community Behavioral Health Hospitals, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1522514				Community Medical Center Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2498439				CRH of El Paso, LLC	TX	NIA	LPNT IRF Development 81, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1624871				CRH of San Antonio, LLC	TX	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	LPNT IRF Development 76, LLC	Ownership	0.200	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3534549				CSH/LP Behavioral Health Holdings, LLC	DE	NIA	LPNT BH Development 5, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3551517				CSH/LP Rehabilitation Holdings, LLC	DE	NIA	LPNT IRF Development 76, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3488649				CSH/LP Rehabilitation Texas, LLC	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1659047				Essent Healthcare ? Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2055498				Duval Springs, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3648857				Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3797840				Howard Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Inland Rehabilitation Hospital, LLC	CA	NIA	LPNT IRF Development 78, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0893880				LPNT Development 62, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2015532				Lifepoint Rehab LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3686321				LPNT BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0435460				LPNT BH Development 9, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2221552				LPNT BH Development 10, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3438391				LPNT BH Development 11, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LPNT BH Development 12, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4605835				LPNT IRF Development 77, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2212608				LPNT IRF Development 78, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3817382				LPNT IRF Development 79, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4606687				LPNT IRF Development 80, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4617294				LPNT IRF Development 81, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4595363				LPNT IRF Development 82, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-4372720				Mercy Rehabilitation Hospital South, LLC	MO	NIA	LPNT IRF Development 56, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3793172				Oak Creek Rehabilitation Hospital, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2494365				Oregon Network, LLC	OR	NIA	LPNT BH Development 10, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2842328				PeaceHealth Southwest, LLC	WA	NIA	LPNT IRF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP-Billings ? Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2451336				RCHP - Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421611				Realpoint Properties Intermediate Holdings, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Saint Thomas Rutherford Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 82, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1717170				South Arlington, LLC	VA	NIA	LPNT IRF Development 80, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			39-2645284				Springstone Health Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1922569				STeM Holdings, Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1887635				STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1900004				STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-1944356				STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tri-State Women's Services, LLC	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0415437				Willamette Radiology Billing Services, LLC	DE	NIA	Willamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The Company has no trusteed surplus.

2. The Company has no Medicare Part D business.

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

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

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

8. The Company is not filing a Life PBR Statement of Exemption

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Amount Due Reinsurer	444,950,812	360,457,522
2505.	Unclaimed Funds	100,115,504	115,951,975
2597.	Summary of remaining write-ins for Line 25 from overflow page	545,066,316	476,409,497

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Reserve Adjustments on Reinsurance Assumed	5,351,281	4,562,321	8,034,084
2705.	Fines and Penalties	313,873	907,071	929,329
2797.	Summary of remaining write-ins for Line 27 from overflow page	5,665,154	5,469,393	8,963,413

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	212,029,645	226,847,197
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	3,100,000	5,754,337
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		17,313,837
8.	Deduct current year's depreciation	1,584,494	3,258,052
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	213,545,151	212,029,645
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	213,545,151	212,029,645

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	60,294,320,216	41,147,963,272
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	15,538,053,514	23,740,204,377
	2.2 Additional investment made after acquisition	2,211,580,809	3,034,188,748
3.	Capitalized deferred interest and other	26,780,422	85,962,671
4.	Accrual of discount	84,594,150	152,486,914
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	35,634,566	(184,065,961)
7.	Deduct amounts received on disposals	5,820,102,877	7,356,629,172
8.	Deduct amortization of premium and mortgage interest points and commitment fees	79,783,657	64,270,674
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	816,380,834	(236,779,667)
10.	Deduct current year's other than temporary impairment recognized	22,545,044	24,740,293
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	73,084,912,933	60,294,320,216
12.	Total valuation allowance	(85,376,044)	(68,095,846)
13.	Subtotal (Line 11 plus Line 12)	72,999,536,890	60,226,224,370
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	72,999,536,890	60,226,224,370

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	11,609,085,609	9,705,517,462
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,990,323,239	766,859,591
	2.2 Additional investment made after acquisition	2,411,044,033	1,603,856,243
3.	Capitalized deferred interest and other		
4.	Accrual of discount	7,427,543	174,256
5.	Unrealized valuation increase/(decrease)	433,686,192	836,139,860
6.	Total gain (loss) on disposals	20,338,550	(9,820,711)
7.	Deduct amounts received on disposals	1,666,580,625	1,195,988,657
8.	Deduct amortization of premium, depreciation and proportional amortization	199,231,538	75,109,593
9.	Total foreign exchange change in book/adjusted carrying value	69,056,941	(19,720,266)
10.	Deduct current year's other than temporary impairment recognized		2,822,575
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,675,149,944	11,609,085,609
12.	Deduct total nonadmitted amounts	59,339,602	40,094,401
13.	Statement value at end of current period (Line 11 minus Line 12)	15,615,810,341	11,568,991,208

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	133,953,917,609	98,955,050,357
2.	Cost of bonds and stocks acquired	45,688,108,773	75,544,294,564
3.	Accrual of discount	192,843,843	429,842,142
4.	Unrealized valuation increase/(decrease)	45,017,907	24,701,436
5.	Total gain (loss) on disposals	(72,229,450)	(56,114,126)
6.	Deduct consideration for bonds and stocks disposed of	28,317,466,946	39,873,679,748
7.	Deduct amortization of premium	104,232,285	218,627,822
8.	Total foreign exchange change in book/adjusted carrying value	1,968,777,383	(756,284,932)
9.	Deduct current year's other than temporary impairment recognized	46,705,253	98,287,622
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(75,581)	3,023,361
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	153,307,956,000	133,953,917,609
12.	Deduct total nonadmitted amounts	41,543	41,543
13.	Statement value at end of current period (Line 11 minus Line 12)	153,307,914,457	133,953,876,066

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	31,919,551,014	3,060,779,898	2,928,019,425	190,593,598	31,919,551,014	32,242,905,085		32,924,903,311
2.	NAIC 2 (a)	39,743,259,931	8,720,618,286	5,079,617,330	916,829,991	39,743,259,931	44,301,090,878		34,629,415,291
3.	NAIC 3 (a)	1,187,930,562	788,677,315	155,071,448	34,833,158	1,187,930,562	1,856,369,587		1,238,212,249
4.	NAIC 4 (a)	962,624,253	441,209,276	297,714,671	27,010,756	962,624,253	1,133,129,614		870,134,420
5.	NAIC 5 (a)	105,296,509	30,081,667	15,596,592	26,071	105,296,509	119,807,655		36,953,196
6.	NAIC 6 (a)	68,201,076	471,460	75,029	(2,021,701)	68,201,076	66,575,806		88,487,631
7.	Total ICO	73,986,863,345	13,041,837,902	8,476,094,495	1,167,271,873	73,986,863,345	79,719,878,625		69,788,106,098
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	49,950,226,985	8,007,033,384	3,597,441,717	688,940,207	49,950,226,985	55,048,758,859		45,612,165,184
9.	NAIC 2	14,049,444,766	1,285,845,672	1,019,946,813	(411,168,645)	14,049,444,766	13,904,174,980		14,571,406,440
10.	NAIC 3	997,278,429	8,272,584	34,889,147	(36,998,754)	997,278,429	933,663,112		1,276,679,439
11.	NAIC 4	308,969,283	2,646,040	7,727,617	(8,033,139)	308,969,283	295,854,567		361,401,072
12.	NAIC 5	201,919,497	47,431	2,173,118	(2,144,948)	201,919,497	197,648,862		287,458,065
13.	NAIC 6	79,646,297	25,267	831,230	(2,465,073)	79,646,297	76,375,261		83,312,050
14.	Total ABS	65,587,485,257	9,303,870,378	4,663,009,642	228,129,648	65,587,485,257	70,456,475,641		62,192,422,250
	PREFERRED STOCK								
15.	NAIC 1	55,561,658			(326,745)	55,561,658	55,234,913		54,672,150
16.	NAIC 2	1,280,415,583	91,352,570		12,200,065	1,280,415,583	1,383,968,218		1,418,093,121
17.	NAIC 3	315,455,854	9,409,710		(14,223,490)	315,455,854	310,642,074		346,545,752
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6	241			60	241	301		241
21.	Total Preferred Stock	1,651,433,336	100,762,280		(2,350,110)	1,651,433,336	1,749,845,506		1,819,311,264
22.	Total ICO, ABS & Preferred Stock	141,225,781,938	22,446,470,560	13,139,104,137	1,393,051,411	141,225,781,938	151,926,199,772		133,799,839,612

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

NAIC 1 $ 44,702,157 ; NAIC 2 $ 3,989,923 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 681,301

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	49,166,522	XXX	48,858,284	2,524,454	58,933

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,017,411,611	1,182,495,351
2.	Cost of short-term investments acquired	257,167,497	3,567,737,133
3.	Accrual of discount	506,213	6,588,411
4.	Unrealized valuation increase/(decrease)	1,444,012	(1,442,489)
5.	Total gain (loss) on disposals	(449,387)	(532,270)
6.	Deduct consideration received on disposals	1,226,865,290	3,737,767,620
7.	Deduct amortization of premium	48,133	216,240
8.	Total foreign exchange change in book/adjusted carrying value		549,334
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	49,166,522	1,017,411,611
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	49,166,522	1,017,411,611

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	3,736,226,898
2.	Cost Paid/(Consideration Received) on additions	1,336,122,032
3.	Unrealized Valuation increase/(decrease)	1,515,057,120
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(71,461,015)
6.	Considerations received/(paid) on terminations	1,091,662,682
7.	Amortization	(1,011,044,247)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(2,052,011,390)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	2,361,226,717
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	2,361,226,717

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				79,304,441
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				50,718,383
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	130,022,823			
	3.14 Section 1, Column 18, prior year	79,304,442	50,718,382	50,718,382	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	130,022,823			
	3.24 Section 1, Column 19, prior year plus	79,304,442			
	3.25 SSAP No. 108 adjustments		50,718,382	50,718,382	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				130,022,823
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				130,022,823

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1	2,000,000	4,110,858	4,249,933			Credit Default Swap	2,055,429	2,080,850	742718-DB-2 .	Proctor and Gamble	1.D FE	2,055,429	2,169,083
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1	3,000,000	6,166,286	6,374,900			Credit Default Swap	3,083,143	3,121,275	742718-DB-2 .	Proctor and Gamble	1.D FE	3,083,143	3,253,625
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	1	5,000,000	10,111,384	8,233,942			Credit Default Swap	5,055,692	4,006,680	037411-AW-5 .	Apache Corporation	2.C FE	5,055,692	4,227,262
9999999999 - Totals				20,388,527	18,858,774	XXX	XXX	XXX	10,194,264	9,208,805	XXX	XXX	XXX	10,194,263	9,649,969

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	10,201,345	3	10,197,821					3	10,201,345
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,524	XXX	3,557	XXX		XXX		XXX	7,081
7. Ending Inventory	3	10,197,821	3	10,194,263					3	10,194,263

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,361,226,719	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	130,022,823	
3.	Total (Line 1 plus Line 2)		2,491,249,542
4.	Part D, Section 1, Column 6	4,636,328,562	
5.	Part D, Section 1, Column 7	(2,145,079,019)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	3,741,044,829	
8.	Part B, Section 1, Column 13	130,022,823	
9.	Total (Line 7 plus Line 8)		3,871,067,652
10.	Part D, Section 1, Column 9	6,262,157,866	
11.	Part D, Section 1, Column 10	(2,391,090,214)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,733,795,249	
14.	Part B, Section 1, Column 20	124,980,650	
15.	Part D, Section 1, Column 12	1,858,775,898	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	6,831,569,526	6,471,653,406
2.	Cost of cash equivalents acquired	70,063,778,040	161,491,907,545
3.	Accrual of discount	629	2,491,683
4.	Unrealized valuation increase/(decrease)	(183,762)	(5,809)
5.	Total gain (loss) on disposals		(15,865)
6.	Deduct consideration received on disposals	72,278,590,817	161,134,449,617
7.	Deduct amortization of premium		11,817
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,616,573,616	6,831,569,526
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,616,573,616	6,831,569,526

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100062251	PORT MONMOUTH	NJ		07/01/2021	3.000		17,385	360,000
100064648	HOUMA	LA		07/01/2021	3.125		4,571	341,300
100064651	BRIDGEPORT	CT		07/01/2021	4.625		22,207	720,000
100073374	BALTIMORE	MD		11/01/2021	3.750		34	346,000
100064494	BETHLEHEM	PA		07/01/2021	4.000		8,091	302,529
100067199	SAN ANTONIO	TX		08/02/2021	3.750		563	269,772
100062821	BROOKLYN PARK	MN		07/01/2021	3.875		3,537	256,643
100067227	SPRINGFIELD	MA		08/02/2021	4.250		2,834	256,493
100066918	MAYS LANDING	NJ		08/02/2021	3.375		6,164	138,000
100075540	CENTER POINT	AL		12/01/2021	3.875		3,583	174,569
100061143	NEWPORT	NC		06/01/2021	4.125		1,500	121,986
100060526	ZACHARY	LA		06/01/2021	3.875		3,580	128,985
100063144	GARLAND	TX		07/01/2021	3.750		7,925	243,782
100064332	ALLENTOWN	PA		07/01/2021	3.000		7,518	122,000
100061592	HOBBS	NM		07/01/2021	3.750		7,185	191,328
100067217	FORT WASHINGTON	MD		08/02/2021	3.875		1,856	238,458
100061805	SAINT PETERSBURG	FL		07/01/2021	3.750		10,577	182,658
100064394	BALTIMORE	MD		07/01/2021	4.125		9,326	109,159
100066677	ALTON	IL		08/02/2021	4.875		6,378	75,970
100061564	MURDOCK	KS		07/01/2021	3.500		1,767	100,233
100063119	EL DORADO	KS		07/01/2021	3.125		85	89,271
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							126,665	4,769,136
100209817	OAK BROOK	IL		05/05/2025	7.125	1,291,225		1,630,000
100216106	LAKE HAVASU CITY	AZ		06/17/2025	7.875	1,269,225		2,500,000
100205162	CORTE MADERA	CA		05/01/2025	7.250	1,253,442		1,680,000
100210465	LOS ANGELES	CA		05/12/2025	7.875	1,241,282		1,580,000
100218499	SAN JOSE	CA		06/27/2025	6.500	1,229,850		1,810,000
100204439	REDWOOD CITY	CA		04/03/2025	6.990	1,210,005		2,150,000
100214933	CORONA	CA		06/11/2025	7.875	1,196,511		1,450,000
100216100	KELLER	TX		06/17/2025	7.125	1,177,598		1,920,000
100219233	BOTHELL	WA		06/27/2025	6.875	1,164,910		1,375,000
100214905	COSTA MESA	CA		06/11/2025	7.750	1,164,580		1,700,000
3500118865	SANTA BARBARA	CA		05/02/2025	7.868	2,307,228		5,900,000
100203054	COALVILLE	UT		04/25/2025	7.250	1,152,212		1,766,000
100216438	SKOKIE	IL		06/20/2025	6.999	1,140,022		1,400,000
100218295	UNITED KINGDOM	GBR		06/26/2025	7.390	1,425,821		1,976,257
100216408	SCOTTSDALE	AZ		06/20/2025	6.499	1,126,634		1,610,000
100209085	S-GRAVENHAGE	NLD		04/29/2025	4.850	1,359,917		1,887,458
100219040	SCOTTSDALE	AZ		06/27/2025	6.875	1,111,961		1,625,000
100216089	MENIFEE	CA		06/17/2025	7.375	1,110,777		1,440,000
100219282	SAN JOSE	CA		06/30/2025	7.375	1,092,490		1,580,000
100216157	NEWCASTLE	CA		06/17/2025	6.875	1,092,234		1,346,000
100214453	EAGLE	ID		06/06/2025	7.625	1,081,321		1,300,000
100210556	FONTANA	CA		05/15/2025	7.990	1,077,390		1,285,000
100213774	LOS ANGELES GARDENA AREA	CA		05/29/2025	7.375	1,066,366		1,550,000
100215665	DENVER	CO		06/13/2025	7.125	1,066,106		1,303,000
100216158	SEATTLE	WA		06/17/2025	7.250	1,058,673		1,250,000
100210666	SHERMAN OAKS	CA		05/15/2025	7.750	1,058,220		1,275,000
100207419	SHELBY	NC		04/29/2025	7.500	1,049,765		1,392,000
100212255	SAN FRANCISCO	CA		05/28/2025	6.875	1,049,096		1,550,000
100216153	HOUSTON	TX		06/17/2025	6.750	1,037,244		1,213,000
100212465	N TOPSAIL BEACH	NC		05/27/2025	6.875	1,037,041		1,335,000
100211444	ANAHEIM	CA		05/16/2025	6.875	1,031,759		1,300,000
100216737	JUPITER	FL		06/23/2025	7.250	1,031,482		1,250,000
100218552	SHORELINE	WA		06/27/2025	6.625	1,019,689		1,400,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219231	CARMEL	CA		06/27/2025	7.250	1,018,520		2,050,000
100216147	WESTLAKE VILLAGE	CA		06/17/2025	6.875	1,009,579		1,100,000
100202225	SCOTTSDALE	AZ		04/17/2025	6.625	1,010,071		3,500,000
100216130	ALEDO	TX		06/17/2025	6.875	1,001,399		1,112,000
100214875	SAN JOSE	CA		06/11/2025	6.625	1,001,215		1,760,000
100219224	MONROE	GA		06/27/2025	7.000	991,377		1,166,000
100211493	GLENDORA	CA		05/16/2025	7.375	991,940		1,250,000
100214675	NEWBURY PARK	CA		06/11/2025	7.125	984,276		1,200,000
100210567	LOS ANGELES	CA		05/15/2025	6.990	984,851		1,725,000
100205120	LAKEWOOD	CO		04/11/2025	8.490	981,854		1,050,000
100215909	SAN JOSE	CA		06/17/2025	7.990	980,327		1,265,000
100212733	NIJMEGEN	NLD		05/28/2025	4.950	1,159,837		1,512,738
100215697	JURUPA VALLEY	CA		06/13/2025	7.125	968,152		1,300,000
100206082	LOS ANGELES	CA		05/16/2025	7.625	957,246		1,200,000
100207383	DENVER	CO		04/29/2025	7.375	957,347		2,250,000
100209087	AMSTERDAM	NLD		04/29/2025	4.850	1,143,696		1,578,253
100209943	BRADENTON	FL		06/11/2025	8.000	946,617		1,230,000
100205573	STOCKTON	CA		05/09/2025	7.750	939,425		1,200,000
100207490	GLENDALE	CA		04/29/2025	7.750	939,976		1,140,000
3500120792	DALLAS	NC		06/26/2025	7.735	1,859,625		3,420,000
3500120794	DALLAS	NC		06/26/2025	7.735	1,859,625		3,420,000
100212746	ARKEL	NLD		05/28/2025	5.100	1,100,576		1,435,445
100212646	LOS ANGELES	CA		05/29/2025	8.500	918,750		1,250,000
100214616	TUSTIN	CA		06/09/2025	6.750	908,809		1,850,000
100218966	TARZANA	CA		06/27/2025	7.250	908,729		1,100,000
100203068	OCEANSIDE	CA		04/25/2025	7.250	901,675		1,090,000
100206619	BRADENTON	FL		04/23/2025	7.250	901,481		1,200,000
100216660	SANTA ROSA	CA		06/23/2025	6.990	891,973		1,250,000
100215380	LONG BEACH	CA		06/12/2025	7.125	891,540		1,150,000
100209706	SAN DIEGO	CA		05/05/2025	6.875	886,774		1,100,000
100216223	ESCONDIDO	CA		06/20/2025	7.625	885,055		1,075,000
100209179	JULIAN	CA		04/30/2025	8.375	871,895		1,050,000
100214600	WILTON	CT		06/09/2025	7.125	869,469		1,390,000
100214610	BOUNTIFUL	UT		06/09/2025	6.625	859,168		2,650,000
100218266	TOPANGA	CA		06/26/2025	7.500	858,988		1,209,000
100206606	SEATTLE	WA		04/23/2025	7.125	849,688		1,250,000
100207303	RANCHO SANTA MARGARITA	CA		04/28/2025	7.990	850,360		910,000
100207459	SANTEE	CA		04/29/2025	8.125	839,627		1,010,000
100214129	LUCAS	TX		05/30/2025	7.375	838,192		1,640,000
100215468	LIVERMORE	CA		06/12/2025	7.500	831,819		1,262,000
100219108	CORONA	CA		06/27/2025	7.750	831,680		1,150,000
100209557	PALM BEACH	FL		05/02/2025	7.490	828,305		1,200,000
100205593	GOODYEAR	AZ		05/09/2025	7.000	827,517		1,800,000
324127355	BOISE	ID		05/28/2025	9.053	1,421,088		7,030,000
100205166	SUWANEE	GA		05/01/2025	6.875	824,195		1,250,000
100207351	ASHBURN	VA		04/29/2025	6.990	1,026,228		1,444,000
100206925	LONG BEACH	CA		04/24/2025	6.875	821,121		1,500,000
100205709	PALM BEACH GARDENS	FL		04/14/2025	7.125	818,090		1,255,000
100209878	MAGNOLIA	TX		06/11/2025	7.500	816,521		1,058,000
100204913	WASHINGTON	DC		04/10/2025	7.375	808,549		1,095,000
100204671	SPRING VALLEY	NY		04/04/2025	7.625	808,678		1,040,000
100213937	SUGAR MOUNTAIN	NC		05/29/2025	6.625	804,880		1,250,000
100214503	CORONADO	CA		06/06/2025	6.750	804,068		2,250,000
100214983	ALHAMBRA	CA		06/11/2025	7.250	796,436		1,140,000
100215422	SEATTLE	WA		06/12/2025	7.250	796,374		1,040,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206588	DULUTH	GA		04/22/2025	7.375	789,582		950,000
100212195	WEEHAWKEN	NJ		05/22/2025	6.990	788,281		1,185,000
100210246	TEMECULA	CA		05/09/2025	6.875	782,804		1,061,000
100210435	LOS ANGELES	CA		05/12/2025	7.499	782,548		945,000
100218211	INGLEWOOD	CA		06/26/2025	7.500	775,570		944,000
100219111	MURRIETA	CA		06/27/2025	7.000	775,224		1,084,000
100214470	RESEDA	CA		06/06/2025	6.750	770,975		1,285,000
100209222	KISSIMMEE	FL		04/29/2025	6.499	771,437		1,235,000
100213837	MIAMI	FL		05/29/2025	7.375	765,404		890,000
100209629	DALLAS	TX		05/02/2025	6.500	765,561		1,841,500
100214660	FOUNTAIN VALLEY	CA		06/11/2025	6.875	760,414		1,800,000
100210577	MANTECA	CA		05/15/2025	8.750	759,602		870,000
100211972	GARDEN GROVE	CA		05/22/2025	7.250	755,702		1,070,000
100214326	SOUTH CHATHAM	MA		06/02/2025	7.625	754,301		833,000
100215830	PROVINCETOWN	MA		06/12/2025	7.625	751,178		885,000
100211712	GROVELAND	CA		05/19/2025	7.125	750,923		950,000
100214146	POLKTON	NC		05/30/2025	9.500	745,727		1,320,000
100207174	GRANADA HILLS AREA LOS ANGELE	CA		04/28/2025	7.875	745,836		905,000
100214405	MERIDIAN	ID		06/02/2025	6.875	742,634		1,225,000
100204448	CARSON	CA		04/03/2025	7.875	743,142		845,000
100218434	ZAANDAM	NLD		06/26/2025	4.800	915,912		1,266,136
100216127	NASHVILLE	TN		06/17/2025	7.125	737,280		825,000
100213749	INGLEWOOD	CA		05/29/2025	6.999	734,172		975,000
100209220	KEWADIN	MI		04/29/2025	6.624	734,762		1,160,000
100209225	GARDENA	CA		04/29/2025	6.500	730,528		975,000
100218786	LAS VEGAS	NV		06/27/2025	7.750	729,857		900,000
100210544	CUMMING	GA		05/15/2025	6.990	726,477		885,000
100206646	SCOTTSDALE	AZ		04/24/2025	7.750	726,335		785,000
100211843	CHELAN	WA		05/19/2025	6.499	723,096		1,390,000
100218760	CANYON LAKE	TX		06/27/2025	7.375	722,905		1,170,000
100209546	COLUMBIA FALLS	MT		05/02/2025	6.500	721,245		1,095,000
100213959	HARTLAND	WI		05/29/2025	6.750	722,119		975,000
100214304	LEICESTER	NC		06/02/2025	7.000	715,816		790,000
100214558	NORCO	CA		06/06/2025	7.625	715,059		1,000,000
100218367	DRUTEN	NLD		06/26/2025	4.850	884,894		1,255,219
100212208	BALD HEAD ISLAND	NC		05/22/2025	7.125	712,288		952,000
100214895	ANAHEIM	CA		06/11/2025	7.500	709,350		1,150,000
324127367	BOISE	ID		05/28/2025	9.053	1,222,607		6,165,000
100209322	HAYWARD	CA		04/29/2025	6.999	706,120		920,000
100208991	CHULA VISTA	CA		04/29/2025	7.999	705,612		920,000
100219051	TUSCALOOSA	AL		06/27/2025	7.500	698,860		855,000
100210692	SAN LEANDRO	CA		05/15/2025	7.875	698,387		950,000
100211963	GARDEN GROVE	CA		05/22/2025	7.125	694,131		985,000
100219044	MACON	GA		06/27/2025	6.999	695,316		980,000
100207439	CORAL SPRINGS	FL		04/29/2025	7.625	691,904		840,000
100218707	GALVESTON	TX		06/27/2025	7.490	691,219		900,000
100214006	MIAMI BEACH	FL		05/29/2025	7.250	688,325		890,000
100214118	FRISCO	TX		05/30/2025	6.875	687,670		1,582,000
100214855	LONG BEACH	CA		06/11/2025	6.875	685,237		1,270,000
100209701	WALDWICK	NJ		05/05/2025	7.125	686,387		905,000
100204474	NEW ORLEANS	LA		04/04/2025	6.990	682,784		1,569,000
100211707	LAKEWOOD RANCH	FL		05/19/2025	6.750	681,161		1,000,000
3.62508E+11	ENCINO	CA		04/17/2025	7.825	1,355,000		3,980,000
100204935	EVERETT	WA		04/10/2025	7.250	678,261		840,000
100207331	WHITTIER	CA		04/29/2025	6.990	673,575		1,075,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206195	SAINT AUGUSTINE	FL		04/16/2025	8.124	673,442		765,000
100215004	CLIVE	IA		06/11/2025	7.500	670,000		1,314,000
100214548	LONG BEACH	CA		06/06/2025	7.750	669,375		850,000
100212354	CHINO	CA		05/28/2025	7.375	665,987		880,000
100219298	RANCHO MIRAGE	CA		06/30/2025	6.625	665,136		1,095,000
100218458	ANAHEIM	CA		06/27/2025	7.125	660,312		1,060,000
100207345	UPLAND	CA		04/29/2025	7.375	660,881		1,025,000
100211425	MONSEY	NY		05/16/2025	7.125	658,068		1,155,000
100211830	GRANBY	CO		05/19/2025	6.999	657,427		905,000
100214552	RANCHO CUCAMONGA	CA		06/06/2025	7.125	650,542		1,885,000
100211874	LANARK	IL		05/19/2025	7.375	653,317		810,000
100212075	CARSON	CA		05/22/2025	6.625	650,664		800,000
100205130	COVINA	CA		04/11/2025	6.875	651,201		820,000
100215854	SOUTH LAKE TAHOE	CA		06/12/2025	6.750	650,596		863,000
100214749	SAN FRANCISCO	CA		06/11/2025	7.875	648,384		1,575,000
100204960	SALINAS	CA		04/10/2025	9.990	648,719		780,000
100206057	SUGAR HILL	GA		05/16/2025	7.250	648,292		799,000
100206725	PALM DESERT	CA		04/23/2025	8.125	645,609		825,000
100211992	LA PUENTE	CA		05/22/2025	7.625	644,872		810,000
100210175	SUNNYVALE	CA		05/07/2025	6.999	644,766		860,000
100216131	COOKEVILLE	TN		06/17/2025	7.625	640,310		740,000
100215500	ROCKVILLE	MD		06/12/2025	7.750	639,913		777,000
100218569	WESTCLIFFE	CO		06/27/2025	6.500	639,180		800,000
100206242	NASHVILLE	TN		04/17/2025	6.875	637,248		850,000
100215292	BEACON	NY		06/12/2025	7.250	635,889		830,000
100216101	AMBOY	WA		06/17/2025	7.250	635,843		860,000
100218764	FRIPP ISLAND	SC		06/27/2025	6.490	634,417		849,000
100210274	SURPRISE	AZ		05/09/2025	7.875	634,274		695,000
100211814	REHOBOTH BEACH	DE		05/19/2025	6.500	634,373		812,000
100209867	PANAMA CITY BEACH	FL		06/11/2025	7.625	631,596		765,000
100218262	ANAHEIM	CA		06/26/2025	7.500	631,261		975,000
100215887	TUSTIN	CA		06/12/2025	7.000	631,257		950,000
100218678	BAYVIEW	ID		06/27/2025	7.000	629,488		825,000
100206933	SAN DIEGO	CA		04/25/2025	7.375	630,332		825,000
100216435	LOS ANGELES	CA		06/20/2025	7.750	629,282		750,000
100199160	CONCORD	CA		04/04/2025	7.250	627,988		1,025,000
100206304	WILLITS	CA		04/17/2025	7.375	627,337		770,000
100214345	EAGLE	ID		06/02/2025	7.750	626,570		675,000
100206509	LOS ANGELES	CA		04/22/2025	7.750	624,476		800,000
100207066	DEERFIELD BEACH	FL		04/24/2025	7.750	624,793		755,000
100206888	WINTER GARDEN	FL		04/24/2025	8.125	624,750		850,000
100210454	PHOENIX	AZ		05/12/2025	7.874	621,084		780,000
100211464	MORGAN HILL	CA		05/16/2025	7.250	621,597		900,000
100211457	POMONA	CA		05/16/2025	7.875	620,235		850,000
100210228	RANCHO CUCAMONGA	CA		05/09/2025	6.999	617,895		746,000
100216733	TRUCKEE	CA		06/23/2025	7.500	616,861		900,000
100210592	VISTA	CA		05/15/2025	6.990	616,740		850,000
100215874	SCOTTSDALE	AZ		06/12/2025	6.875	613,570		835,000
100215630	OCEAN CITY	NJ		06/12/2025	6.625	613,536		855,000
100209316	SANTA ANA	CA		04/29/2025	6.999	613,755		895,000
100211864	LAKE GENEVA	WI		05/19/2025	6.990	610,244		817,000
100206996	BELLEROSE	NY		04/24/2025	7.500	647,460		825,000
100215554	SEATTLE	WA		06/12/2025	7.625	609,938		750,000
100218274	SCOTTSDALE	AZ		06/26/2025	6.875	607,894		1,150,000
100209090	S-GRAVENHAGE	NLD		04/29/2025	4.850	734,014		1,012,909

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211816	SAN DIEGO	CA		05/19/2025	6.999	607,509		820,000
100215553	APPLE RIVER	IL		06/12/2025	6.875	605,539		800,000
100204854	HIGHLAND	CA		04/09/2025	7.250	605,956		729,000
3500122065	WEST LONG BRANCH	NJ		06/09/2025	8.390	1,210,244		7,000,000
100214757	FOUNTAIN VALLEY	CA		06/11/2025	7.250	602,466		785,000
100206490	WASHINGTON	DC		04/22/2025	6.999	602,847		955,000
100203046	SAN DIEGO	CA		04/25/2025	7.500	602,765		825,000
100214791	HOUSTON	TX		06/11/2025	6.750	597,894		1,838,000
100206983	MIAMI	FL		04/25/2025	7.125	598,419		720,000
100214949	LA PUENTE	CA		06/11/2025	6.750	597,172		788,000
3410000805	SURF CITY	NJ		04/30/2025	8.706	1,191,549		2,800,000
100202209	DILLON	CO		04/17/2025	7.250	596,023		2,100,000
100216529	SUNRISE BEACH	MO		06/23/2025	7.625	595,361		785,000
100211720	LEWES	DE		05/19/2025	7.750	592,145		765,000
100206358	PORTLAND	OR		04/17/2025	7.500	591,917		765,000
100206149	OAKLAND PARK	FL		04/16/2025	7.125	612,336		880,000
100219076	APPLE VALLEY	CA		06/27/2025	7.750	589,116		705,000
100218611	AMERICAN CANYON	CA		06/27/2025	7.375	588,360		741,000
100218998	ONTARIO	CA		06/27/2025	7.250	588,206		780,000
100212685	PROVIDENCE	RI		05/28/2025	7.490	585,871		808,000
100219007	KEY LARGO	FL		06/27/2025	6.999	585,719		736,000
100208988	LOS ANGELES	CA		04/29/2025	6.625	585,764		850,000
100209324	HOLLISTER	CA		04/29/2025	7.000	584,998		715,000
100218533	YORK	ME		06/27/2025	7.500	583,680		760,000
100212561	CEDAR GROVE	NJ		05/29/2025	7.500	582,836		720,000
100215313	WALTHAM	MA		06/12/2025	7.500	581,253		757,000
100205921	MANTECA	CA		04/15/2025	7.125	581,861		760,000
100212245	SKOKIE	IL		05/27/2025	7.375	581,002		751,000
100212308	WOODLAND	CA		05/28/2025	7.375	579,038		715,000
100209917	PHOENIX	AZ		06/11/2025	7.375	578,803		715,000
100206577	FOUNTAIN VALLEY	CA		04/22/2025	7.000	579,666		1,420,000
100218661	INDIO	CA		06/27/2025	7.625	576,017		700,000
100214848	ROSLYN	NY		06/11/2025	6.875	575,944		715,000
100204676	HAYDEN	ID		04/04/2025	7.625	576,464		754,000
100214161	BEAVERTON	OR		05/30/2025	9.875	574,614		730,000
100210160	LATHROP	CA		05/07/2025	6.625	574,095		815,000
100219292	STATEN ISLAND	NY		06/30/2025	7.200	573,696		975,000
100215791	WORCESTER	MA		06/12/2025	7.125	571,633		750,000
100218962	LOS ANGELES	CA		06/27/2025	7.250	571,412		815,000
100211899	PIGEON FORGE	TN		05/19/2025	6.990	572,362		750,000
100218456	SPRINGFIELD	VA		06/27/2025	7.250	569,926		725,000
100207354	HEMET	CA		04/29/2025	8.250	570,769		650,000
100210619	WOODSTOCK	GA		05/15/2025	7.375	570,420		768,000
100206556	SAN JOSE	CA		04/22/2025	7.375	568,191		1,200,000
100214583	CORONA	CA		06/06/2025	6.750	567,154		825,000
100214553	VACAVILLE	CA		06/06/2025	7.750	567,000		1,900,000
100212615	MURRIETA	CA		05/29/2025	6.750	564,378		810,000
100211754	WESLEY CHAPEL	FL		05/19/2025	7.250	564,379		732,000
100204926	MIAMI	FL		04/10/2025	7.375	564,768		660,000
100205717	FATE	TX		04/14/2025	6.990	562,379		893,000
100210063	MARYSVILLE	WA		05/07/2025	6.875	561,363		750,000
100219032	MURRIETA	CA		06/27/2025	6.625	561,249		715,000
100216272	SAVANNAH	GA		06/20/2025	6.875	559,848		752,000
100210446	BALTIMORE	MD		05/12/2025	7.624	560,217		660,000
100209388	OCEAN CITY	NJ		04/29/2025	7.375	560,009		730,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216724	LAKE WORTH	FL		06/23/2025	7.000	557,152		685,000
100211919	CHARLOTTESVILLE	VA		05/19/2025	7.375	557,122		689,000
100212341	STANTON	CA		05/28/2025	7.125	557,098		786,000
3340101938	HO-HO-KUS	NJ		06/05/2025	8.524	693,792		1,620,000
100205769	APPLE VALLEY	CA		04/14/2025	7.625	559,172		730,000
100209494	SIMI VALLEY	CA		05/01/2025	6.875	555,247		963,000
100205691	ONTARIO	CA		05/09/2025	7.875	555,188		705,000
100212078	RANCHO MIRAGE	CA		05/22/2025	7.125	554,675		1,100,000
100214162	BOYDS	MD		05/30/2025	7.625	552,487		1,100,000
100204712	MONTEBELLO	CA		04/08/2025	7.500	553,410		670,000
100214913	AUBURN	WA		06/11/2025	7.375	552,479		1,050,000
100215872	HOWELL	NJ		06/12/2025	6.990	549,855		780,000
100215361	ANNAPOLIS	MD		06/12/2025	7.375	549,848		758,000
100209474	MIAMI	FL		05/01/2025	7.990	550,537		715,000
100205150	MILTON	WA		05/01/2025	6.625	552,732		885,000
100205789	ABILENE	TX		04/14/2025	7.125	548,761		720,000
100212522	OCEANSIDE	CA		05/29/2025	7.999	548,737		1,060,000
100206126	SAN DIEGO	CA		04/16/2025	7.875	548,260		705,000
100203036	OJAI	CA		04/25/2025	6.875	548,262		1,025,000
100210056	BRISTOW	VA		05/07/2025	7.000	545,978		675,000
100211923	OAKLAND PARK	FL		05/19/2025	7.625	546,356		670,000
100216606	JULIAN	CA		06/23/2025	6.499	545,723		745,000
100213816	SAN JOSE	CA		05/29/2025	7.750	546,000		860,000
100210390	MORENO VALLEY	CA		05/12/2025	7.875	544,045		657,000
100215588	TWIN LAKES	WI		06/12/2025	6.875	543,837		722,000
100218668	BLAINE	MN		06/27/2025	7.250	543,350		685,000
100218901	PALM BEACH GARDENS	FL		06/27/2025	7.625	543,257		620,000
100207005	BIG PINE KEY	FL		04/24/2025	7.990	542,030		660,000
100209805	DENVER	CO		05/05/2025	8.375	541,982		616,000
100209192	PALMER LAKE	CO		04/30/2025	7.500	541,243		670,000
100218911	ENUMCLAW	WA		06/27/2025	8.250	540,910		620,000
100212524	BAKERSFIELD	CA		05/29/2025	7.250	538,952		722,000
100215400	JUPITER	FL		06/12/2025	6.990	538,895		620,000
100213747	LAS VEGAS	NV		05/29/2025	6.999	538,884		765,000
100212283	LEMON GROVE	CA		05/28/2025	6.875	538,632		720,000
100215291	WESTBURY	NY		06/12/2025	6.625	537,033		700,000
100207122	LOS ANGELES	CA		04/25/2025	7.750	537,324		750,000
100205603	LOS ANGELES	CA		05/09/2025	7.000	537,369		1,625,000
100212054	MOORPARK	CA		06/27/2025	6.875	536,614		1,500,000
100218639	THE VILLAGES	FL		06/27/2025	6.875	535,292		703,000
100209281	PHILADELPHIA	PA		04/29/2025	6.875	535,543		700,000
100216425	ROSEVILLE	CA		06/20/2025	6.999	534,959		676,000
100212108	CAPE MAY	NJ		05/22/2025	7.500	535,301		600,000
100207367	CAREFREE	AZ		04/29/2025	8.125	534,174		750,000
100209306	MIAMI	FL		04/29/2025	6.990	533,792		700,000
100214650	FULSHEAR	TX		06/10/2025	7.000	533,642		680,000
100218380	ROTTERDAM	NLD		06/26/2025	5.050	662,792		889,240
100205124	MORENO VALLEY	CA		04/11/2025	7.750	533,311		645,000
100210678	MARIETTA	GA		05/15/2025	7.875	532,791		575,000
100210168	JOHNS CREEK	GA		05/07/2025	6.875	532,101		715,000
100212371	BEVERLY HILLS	CA		05/28/2025	7.750	532,492		740,000
100206841	FORT WORTH	TX		04/24/2025	7.625	531,581		725,000
100214881	WOODSTOCK	GA		06/11/2025	6.875	530,933		720,000
100212133	MINEOLA	NY		05/22/2025	6.625	530,806		750,000
100212500	LONDONDERRY	NH		05/28/2025	6.875	531,154		660,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209364	BROKEN BOW	OK		04/29/2025	7.250	529,553		721,000
100205853	TAMPA	FL		04/14/2025	7.375	529,921		695,000
100219277	LEAWOOD	KS		06/30/2025	7.450	528,904		750,000
100210104	ST AUGUSTINE	FL		05/07/2025	6.625	528,884		720,000
100212961	SOMIS	CA		05/29/2025	7.975	526,600		1,725,000
100212767	NIJMEGEN	NLD		05/28/2025	5.000	630,715		877,462
100216608	ROSEVILLE	CA		06/23/2025	7.250	526,232		690,000
100210452	GILBERT	AZ		05/12/2025	7.499	526,691		735,000
100199225	SAN DIEGO	CA		04/09/2025	7.125	525,567		919,000
100209538	OLYMPIC VALLEY	CA		05/02/2025	6.875	525,518		732,500
100206839	COVINGTON	WA		04/24/2025	6.625	524,931		700,000
100211547	LAKE HARMONY	PA		06/05/2025	7.750	524,671		640,000
100209079	ROTTERDAM	NLD		04/29/2025	4.850	631,593		871,573
100211859	HOBOKEN	NJ		05/19/2025	6.500	522,913		750,000
100204842	COLORADO SPRINGS	CO		04/09/2025	6.375	523,085		750,000
100207475	LAKELAND	TN		04/29/2025	6.875	523,639		660,000
100219310	PATERSON	NJ		06/30/2025	7.575	521,144		725,000
100213781	MIAMI	FL		05/29/2025	6.999	521,115		797,000
100211891	OCEAN CITY	MD		05/19/2025	6.875	546,456		700,000
3500121900	LOS ANGELES	CA		05/02/2025	7.680	1,041,825		1,916,000
100211664	LEWES	DE		05/19/2025	7.625	518,702		690,000
100214061	ALEXANDRIA	VA		05/29/2025	6.500	518,535		835,000
100207286	WARRENTON	VA		04/28/2025	8.375	521,115		634,500
100214280	BOULDER	CO		05/30/2025	6.999	518,433		1,200,000
100216262	POCONO PINES	PA		06/20/2025	7.625	517,528		628,500
100215017	MCKINNEY	TX		06/11/2025	7.250	517,506		630,000
100216343	RIVERSIDE	CA		06/20/2025	6.875	517,462		800,000
100206915	LAS VEGAS	NV		04/24/2025	6.875	517,949		630,000
100214827	ELK GROVE	CA		06/11/2025	6.625	516,343		750,000
100218826	LAVEEN	AZ		06/27/2025	6.250	516,234		670,000
100214774	WOODSTOCK	MD		06/11/2025	7.625	516,210		700,000
100214196	LEHI	UT		05/30/2025	7.000	516,611		645,000
100211994	BALDWIN PARK	CA		05/22/2025	7.250	514,497		735,000
100211807	BORING	OR		05/19/2025	8.125	515,336		625,000
100215855	SHARON	MA		06/12/2025	6.624	515,090		750,000
100207391	FARMINGTON	UT		04/29/2025	6.990	515,228		915,000
100212201	MIDDLE VILLAGE	NY		05/22/2025	7.125	513,888		1,300,000
100211637	HOUSTON	TX		05/16/2025	7.375	513,702		674,000
100215724	ELK GROVE	CA		06/12/2025	7.875	513,676		661,000
100208770	DOVER	MA		04/29/2025	7.775	513,805		2,610,000
100212591	SAG HARBOR	NY		05/29/2025	7.375	512,013		1,100,000
100204521	CLARK	NJ		04/04/2025	7.125	512,828		850,000
100218799	PORT ORCHARD	WA		06/27/2025	7.250	511,888		636,950
100214724	TUKWILA	WA		06/11/2025	7.250	511,761		850,000
100211912	BONITA SPRINGS	FL		05/19/2025	7.500	510,912		644,000
100216623	DURANGO	CO		06/23/2025	6.875	510,419		680,000
100209246	RIVERSIDE	CA		04/29/2025	6.750	510,897		715,000
100214220	LOS ANGELES	CA		05/30/2025	7.250	510,255		715,000
100218507	PLAINFIELD	IL		06/27/2025	7.250	508,687		615,000
100216593	DURANGO	CO		06/23/2025	7.250	508,997		743,000
100210397	PROVIDENCE	RI		05/12/2025	7.375	509,403		660,000
100213052	DENVER	CO		05/29/2025	8.699	508,922		4,000,000
100216666	WHITE STONE	VA		06/23/2025	7.375	507,982		620,000
100214251	PARAMOUNT	CA		05/30/2025	6.999	507,813		705,000
100209201	ROCKLIN	CA		04/29/2025	6.375	507,952		815,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205699	LA PORTE	IN		04/14/2025	7.875	507,757		650,000
100218935	JACKSON	NJ		06/27/2025	7.000	505,724		935,000
100205764	LOS ANGELES	CA		04/14/2025	6.750	506,587		675,000
100206452	FAYETTEVILLE	GA		04/22/2025	6.990	506,019		665,000
100219358	MAMMOTH LAKES	CA		06/30/2025	7.625	505,237		668,000
100208594	HAILEY	ID		04/29/2025	6.700	505,093		2,352,000
100209564	SEDRO WOOLLEY	WA		05/02/2025	7.750	504,526		555,000
100207281	KATY	TX		04/28/2025	7.250	504,553		700,000
100205706	LATHROP	CA		04/14/2025	6.875	504,849		735,000
100212590	LOS ANGELES	CA		05/29/2025	7.500	503,131		800,000
100213835	SANTA CLARITA	CA		05/29/2025	6.375	502,957		1,260,000
100205029	LOS ANGELES	CA		04/11/2025	8.000	503,646		625,000
100214393	PALM SPRINGS	CA		06/02/2025	6.999	503,275		990,000
100206536	MIAMI GARDENS	FL		04/22/2025	6.875	502,531		625,000
100212187	LAKE ARROWHEAD	CA		05/22/2025	6.990	502,037		795,000
100211727	OSSINING	NY		05/19/2025	6.875	502,772		730,000
100206834	SANTA FE	NM		04/24/2025	7.625	502,412		575,000
100211469	LOS ANGELES	CA		05/16/2025	7.125	501,422		760,000
3340101829	CHICAGO	IL		05/29/2025	8.230	626,072		1,880,000
100210167	STONEWALL	TX		05/07/2025	7.124	500,816		680,000
100211851	MANTECA	CA		05/19/2025	6.625	500,500		709,000
100212296	LOS ANGELES (SHERMAN OAKS AREA	CA		05/28/2025	6.875	499,049		830,000
100211665	SAN DIEGO	CA		05/19/2025	7.625	499,364		650,000
100216258	PORT ST. LUCIE	FL		06/20/2025	6.625	498,859		710,000
100209184	TURLOCK	CA		04/30/2025	7.125	499,235		620,000
100207117	ANTIOCH	CA		04/24/2025	7.750	498,424		615,000
100211927	COLUMBUS	OH		05/19/2025	6.990	498,057		750,000
100218757	BIDDEFORD	ME		06/27/2025	7.250	497,626		650,000
100209531	SPOKANE VALLEY	WA		05/02/2025	7.250	497,936		800,000
100214907	TUCSON	AZ		06/11/2025	7.625	495,840		835,000
100214135	STUART	FL		05/30/2025	6.750	495,810		618,000
100209231	GARDNERVILLE	NV		04/29/2025	6.624	496,652		660,000
100211696	CHARLOTTESVILLE	VA		05/19/2025	7.625	495,774		605,000
100214868	WHEATLEY HEIGHTS	NY		06/11/2025	7.000	494,973		720,000
3340097952	BISCAYNE PARK	FL		04/24/2025	8.688	618,710		1,795,000
100204707	FONTANA	CA		04/08/2025	8.000	495,682		630,000
100210184	PORTLAND	OR		05/07/2025	6.750	494,645		700,000
100209680	MONROE	NY		05/02/2025	7.625	493,272		635,000
100209189	TRACY	CA		04/30/2025	8.875	492,660		590,000
100209787	MANTECA	CA		05/05/2025	7.375	493,396		634,000
100211854	WACONIA	MN		05/19/2025	6.999	492,929		651,000
100213136	HOUSTON	TX		05/29/2025	9.900	491,134		1,800,000
100206430	CHERRY LOG	GA		04/22/2025	6.625	491,093		645,000
100216488	METAIRIE	LA		06/23/2025	7.625	491,000		625,000
100205973	LAKE ELSINORE	CA		04/15/2025	7.250	491,808		643,000
100219039	SILVERTHORNE	CO		06/27/2025	7.000	489,795		615,000
100214816	LOS ANGELES	CA		06/11/2025	7.250	490,028		690,000
100209020	ROTTERDAM	NLD		04/29/2025	4.800	591,763		942,241
100210323	WISCONSIN DELLS	WI		05/09/2025	7.375	489,655		563,000
100209217	DENVER	CO		04/29/2025	6.624	488,833		702,000
100209736	MONTVALE	NJ		05/05/2025	7.250	489,182		622,000
100212136	COMMERCE CITY	CO		05/22/2025	6.625	488,746		660,000
100210719	BRIGHTON	MA		05/15/2025	7.750	488,345		635,000
100219034	PALMDALE	CA		06/27/2025	7.250	486,679		670,000
100214387	VISTA	CA		06/02/2025	6.624	486,956		755,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210008	SIMI VALLEY	CA		05/07/2025	8.875	486,872		1,375,000
100214385	DUARTE	CA		06/02/2025	6.500	486,232		811,000
100215530	RICHLAND	WA		06/11/2025	7.250	485,089		850,000
100209060	DORDRECHT	NLD		04/29/2025	5.200	585,845		1,011,731
100213926	EVERETT	WA		05/29/2025	6.625	484,910		645,000
100215771	RICHMOND HILL	GA		06/12/2025	7.125	484,825		645,000
100204687	MODESTO	CA		04/04/2025	7.750	484,397		625,000
100212333	LOS ANGELES VAN NUYS AREA	CA		05/28/2025	6.875	483,589		680,000
3340100801	EATONTOWN	NJ		05/22/2025	8.224	604,395		1,793,000
100205778	AUSTIN	TX		04/14/2025	7.490	484,285		660,000
100206624	MIAMI BEACH	FL		04/24/2025	7.625	483,078		525,000
100216595	LATHROP	CA		06/23/2025	6.625	482,580		690,000
100210150	LAKEWOOD	CO		05/07/2025	6.375	482,501		775,000
100214380	PALM HARBOR	FL		06/02/2025	6.875	482,061		530,000
100206638	CASSOPOLIS	MI		04/24/2025	7.875	481,552		520,000
100205097	LINDEN	NJ		04/11/2025	7.125	481,509		590,000
100214998	BOULDER CREEK	CA		06/11/2025	6.625	480,969		820,000
3340100387	BROOKLYN	NY		04/24/2025	8.670	601,207		2,234,000
100216650	GARLAND	TX		06/23/2025	7.375	479,913		625,000
100215792	CLOVIS	CA		06/12/2025	7.125	479,864		638,000
100218980	LOS ANGELES	CA		06/27/2025	7.750	479,626		800,000
100214725	HARLEYSVILLE	PA		06/11/2025	7.125	479,580		760,000
100205009	MANSFIELD	TX		04/10/2025	7.500	478,294		548,000
100205880	EVERETT	WA		04/14/2025	6.875	478,357		650,000
100205672	WOODSTOCK	GA		05/09/2025	7.250	477,555		575,000
100204682	MAMMOTH LAKES	CA		04/04/2025	7.740	661,117		869,000
100207484	HIALEAH	FL		04/29/2025	7.250	477,518		670,000
100218881	TOFTE	MN		06/27/2025	7.875	475,930		532,000
100206144	APOLLO BEACH	FL		04/16/2025	7.125	476,190		600,000
100209418	CENTRAL	SC		04/29/2025	7.500	476,373		654,000
100216680	BRENHAM	TX		06/23/2025	7.500	475,575		597,000
100218776	GILBERT	AZ		06/27/2025	7.000	475,414		690,000
100209436	MANVEL	TX		04/29/2025	7.750	475,710		611,000
100211860	SEATTLE	WA		05/19/2025	6.875	474,135		655,000
100206343	COLORADO SPRINGS	CO		04/17/2025	7.125	474,709		588,000
100216503	CHIPPEWA FALLS	WI		06/23/2025	7.500	474,044		633,000
100219048	MAGNOLIA	TX		06/27/2025	7.000	474,027		590,000
100212644	SUNRISE	FL		05/29/2025	7.250	474,010		580,000
100205038	ST PETERSBURG	FL		04/11/2025	7.875	474,273		575,000
100207084	PORT ORCHARD	WA		04/24/2025	7.500	473,207		575,000
100206336	JUNEAU	AK		04/17/2025	6.125	473,130		600,000
100215277	CASTLE ROCK	CO		06/12/2025	6.990	472,672		680,000
100207114	RIVERSIDE	CA		04/24/2025	7.250	472,947		615,000
100211890	PENSACOLA	FL		05/19/2025	6.750	472,457		590,000
100215356	SAINT GEORGE	UT		06/12/2025	6.990	472,431		635,000
100214046	BRADENTON	FL		05/29/2025	7.375	471,516		675,000
100205609	LAHAINA	HI		05/09/2025	7.375	471,450		900,000
100215391	EUGENE	OR		06/12/2025	7.250	471,386		618,000
100213950	GRETNA	LA		05/29/2025	6.875	471,319		630,000
100203071	HAPPY VALLEY	OR		04/25/2025	6.875	471,632		690,000
100218848	GOODYEAR	AZ		06/27/2025	7.625	471,178		570,000
100218719	LAKEWOOD	NJ		06/27/2025	7.750	470,403		575,000
100212346	SAN JACINTO	CA		05/28/2025	8.375	470,400		560,000
100211865	MIAMI	FL		05/19/2025	7.500	470,312		615,000
100219151	NAPLES	FL		06/27/2025	6.750	470,260		585,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218541	BELGRADE	MT		06/27/2025	6.125	470,126		600,000
100211674	HIGHLANDS	NC		05/19/2025	7.500	470,501		615,000
100208156	FALLBROOK	CA		04/29/2025	7.975	469,292		1,295,000
100218884	WAXHAW	NC		06/27/2025	7.625	469,163		510,000
100214117	LAND O LAKES	FL		05/30/2025	7.500	468,961		582,000
100206472	MANASSAS	VA		04/22/2025	7.490	469,002		600,000
100206855	EDISON	NJ		04/24/2025	7.500	469,299		577,000
100202239	TUCSON	AZ		04/17/2025	6.625	470,288		733,000
100214740	RIVERSIDE	CA		06/11/2025	7.875	467,451		575,000
100210711	HILTON HEAD ISLAND	SC		05/15/2025	7.750	467,528		545,000
100205899	DENVER	CO		04/14/2025	7.250	467,815		615,000
100209581	GOLD HILL	OR		05/02/2025	7.250	467,428		595,000
100204993	BRADENTON	FL		04/10/2025	7.375	467,786		660,000
100205739	LAVEEN	AZ		04/14/2025	7.125	467,793		670,000
100206147	CLEARWATER	FL		04/16/2025	7.125	466,388		572,000
100209459	PORT SAINT LUCIE	FL		04/29/2025	8.125	466,283		570,000
100209678	SALINAS	CA		05/02/2025	6.875	466,330		720,000
100218928	ARRINGTON	TN		06/27/2025	7.125	465,878		1,350,000
100210511	CAMARILLO	CA		05/15/2025	7.750	466,200		565,000
100199239	PORT CHARLOTTE	FL		04/09/2025	7.625	466,540		535,000
100214189	FORT LAUDERDALE	FL		05/30/2025	6.875	465,178		745,000
100203011	ASTORIA	OR		04/25/2025	7.375	467,485		612,000
100205772	MIAMI	FL		04/14/2025	6.875	465,218		700,000
100214227	RIVERSIDE	CA		05/30/2025	7.750	464,308		525,000
100210260	SARASOTA	FL		05/09/2025	7.490	464,122		535,000
100214721	NASHVILLE	TN		06/11/2025	7.375	463,844		760,000
100210244	COACHELLA	CA		05/09/2025	7.999	463,143		605,000
100207031	SEATTLE	WA		04/24/2025	7.750	463,005		600,000
100209631	OVERLAND PARK	KS		05/02/2025	7.250	463,011		770,000
100215360	LAVEEN	AZ		06/12/2025	7.125	462,558		610,000
100215431	MANTECA	CA		06/12/2025	6.990	462,541		650,000
100218530	PHOENIX	AZ		06/27/2025	6.490	462,530		640,000
100218539	PEORIA	AZ		06/27/2025	6.500	462,020		625,000
100212573	SCOTTSDALE	AZ		05/29/2025	9.125	462,000		558,000
100214973	SEATTLE	WA		06/11/2025	7.500	461,886		600,000
100215899	LAS VEGAS	NV		06/16/2025	6.875	461,800		570,000
100214914	AUBURN	WA		06/11/2025	7.125	461,794		625,000
100212678	PHOENIX	AZ		05/28/2025	7.500	461,606		593,000
100205620	LA QUINTA	CA		05/09/2025	6.750	461,105		1,440,000
100206346	COLORADO SPRINGS	CO		04/17/2025	7.375	461,819		620,000
100214466	CHARLOTTE	NC		06/06/2025	8.750	460,950		550,000
100211801	ROCKLIN	CA		05/19/2025	6.624	460,493		665,000
100206384	MIAMI	FL		05/22/2025	7.250	460,450		810,000
100215425	ARVERNE	NY		06/12/2025	6.625	460,390		645,000
100206629	ALVA	FL		04/24/2025	7.500	459,973		535,000
100219008	SANTA CLARITA	CA		06/27/2025	7.499	459,220		690,000
100214793	BELLEROSE	NY		06/11/2025	6.500	458,484		700,000
100206050	SALEM	OR		05/16/2025	7.375	458,875		555,000
100214192	TEMPLETON	CA		05/30/2025	7.375	459,320		3,770,000
100206612	MERIDIAN	ID		04/23/2025	8.125	459,454		590,000
100214613	PARK CITY	UT		06/09/2025	6.500	457,902		7,125,000
100219262	WEST JORDAN	UT		06/30/2025	6.825	457,890		763,000
100214321	FONTANA	CA		06/02/2025	5.750	457,675		590,000
100210503	VISTA	CA		05/15/2025	8.250	458,083		657,500
100210283	ONANCOCK	VA		05/09/2025	7.875	457,728		503,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206623	LONGMONT	CO		04/24/2025	7.500	458,052		500,000
100215584	MYRTLE BEACH	SC		06/12/2025	7.250	456,848		565,000
100213763	LONG BEACH	CA		05/29/2025	6.875	456,649		850,000
100214609	NAPLES	FL		06/09/2025	7.250	456,635		635,000
100209202	MCKINNEY	TX		04/29/2025	4.990	456,984		635,000
100210265	SAINT AUGUSTINE BEACH	FL		05/09/2025	7.490	456,969		530,000
100211471	HEMET	CA		05/16/2025	7.625	456,608		556,000
100209188	SAINT PETERSBURG	FL		04/30/2025	8.000	455,685		500,000
100218838	SARASOTA	FL		06/27/2025	6.375	455,330		625,000
100210111	PORT CHARLOTTE	FL		05/07/2025	6.750	455,315		740,000
100214337	GREEN BAY	WI		06/02/2025	7.750	455,567		618,000
100207894	RANCHO SANTA MARGARITA	CA		04/29/2025	8.500	457,282		1,700,000
100206442	HIGHLANDS	NC		04/22/2025	6.625	455,226		600,000
100207285	MCKINNEY	TX		04/28/2025	7.000	454,602		758,000
100214739	LAS VEGAS	NV		06/11/2025	7.250	454,157		770,000
100210236	PUYALLUP	WA		05/09/2025	6.750	454,562		675,000
100206896	EAST WINDSOR	NJ		04/24/2025	7.375	454,426		552,000
100209988	MURRYSVILLE	PA		06/11/2025	7.625	454,036		589,000
100210305	DAVENPORT	FL		05/09/2025	7.500	454,959		500,000
100209106	UTRECHT	NLD		04/29/2025	5.200	546,243		706,680
100213989	GILBERT	AZ		05/29/2025	6.990	452,272		625,000
100206297	NISSWA	MN		04/17/2025	7.500	452,640		555,500
100214498	WATSONVILLE	CA		06/06/2025	6.750	452,163		705,000
100219210	MARIETTA	GA		06/27/2025	6.875	452,035		605,000
100209113	OEGSTGEEST	NLD		04/29/2025	4.850	545,901		869,217
100205047	HURRICANE	UT		04/11/2025	7.375	451,812		728,000
100204517	BOISE	ID		04/04/2025	6.990	452,002		690,000
100207323	SAN ANTONIO	FL		04/29/2025	7.625	451,449		560,000
100214953	EL CAJON	CA		06/11/2025	6.875	451,066		1,150,000
100215883	HAMPSTEAD	NC		06/12/2025	6.750	451,013		600,000
100215298	WEST CHESTER	PA		06/12/2025	6.625	450,932		645,000
100212052	GRASS VALLEY	CA		06/27/2025	7.125	450,201		560,000
100214128	TRINITY	NC		05/30/2025	7.625	450,158		540,000
100218572	LAPEER	MI		06/27/2025	8.000	449,880		600,000
100218480	GLENDALE	CA		06/27/2025	7.875	449,812		575,000
100216460	DOWNEY	CA		06/20/2025	6.875	449,802		840,000
100216500	WESTMONT	IL		06/23/2025	6.990	449,732		648,000
100211495	TUSTIN	CA		05/16/2025	7.250	449,094		562,000
100209915	LAHAINA	HI		06/11/2025	7.500	448,720		578,000
100218720	CHARLOTTE	NC		06/27/2025	6.990	448,654		553,000
100213909	HIALEAH	FL		05/29/2025	6.250	448,997		575,000
100218568	PRESCOTT	AZ		06/27/2025	6.500	448,571		595,000
100206552	WINSTON-SALEM	NC		04/22/2025	6.875	448,952		740,000
100216751	JERSEY CITY	NJ		06/25/2025	7.249	448,365		618,000
100219128	LAKESIDE	AZ		06/27/2025	7.125	447,231		551,000
100206210	LEANDER	TX		04/16/2025	7.875	447,720		525,000
100205840	BOCA RATON	FL		04/14/2025	7.000	447,980		595,000
100207176	MIAMI	FL		04/28/2025	7.750	447,392		580,000
100206843	FEDERAL WAY	WA		04/24/2025	6.625	447,425		615,000
100211809	BETHANY BEACH	DE		05/19/2025	7.500	446,833		556,000
100205656	AUSTIN	TX		05/09/2025	7.375	446,640		543,000
100211969	FORT MYERS	FL		05/22/2025	6.875	445,180		610,000
100218974	FOLSOM	CA		06/27/2025	6.999	445,675		730,000
100216264	FAIRFAX	VA		06/20/2025	6.875	445,304		575,000
100218433	LEIDEN	NLD		06/26/2025	4.800	553,059		795,016

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210155	HOBE SOUND	FL		05/07/2025	6.875	445,105		586,000
100210627	NAPLES	FL		05/15/2025	7.250	445,333		545,000
100206698	PANAMA CITY BEACH	FL		04/23/2025	7.750	446,042		580,000
3500122599	COSTA MESA	CA		06/26/2025	7.985	888,125		4,695,000
100216228	CASSOPOLIS	MI		06/20/2025	7.000	443,959		580,000
100218816	AUBURN	WA		06/27/2025	6.624	443,920		595,000
100218954	CHESTERFIELD	VA		06/27/2025	7.250	443,809		585,000
100203053	OLIVEHURST	CA		04/25/2025	7.625	444,168		540,000
100206214	KISSIMMEE	FL		04/16/2025	7.490	444,025		510,000
100213839	ORLANDO	FL		05/29/2025	7.250	443,494		565,000
100215393	SANTA ANA	CA		06/12/2025	7.125	442,011		550,000
100207362	FORT MYERS	FL		04/29/2025	7.750	441,958		527,000
100205816	SANDY	UT		04/14/2025	7.125	442,162		581,000
100218273	CHERRY LOG	GA		06/26/2025	7.500	441,231		532,181
100211578	ATHENS	GA		06/23/2025	7.625	441,190		535,000
100211904	CAMARILLO	CA		05/19/2025	7.075	441,138		880,000
100218919	HARDEEVILLE	SC		06/27/2025	7.750	441,066		515,000
100215497	PORTLAND	OR		06/12/2025	6.990	440,417		618,000
100209344	ALBUQUERQUE	NM		04/29/2025	7.125	440,750		605,000
100204533	EDGEWATER	NJ		04/04/2025	7.740	441,053		570,000
100215027	DALLAS	GA		06/11/2025	7.250	440,363		615,000
100209204	LATHROP	CA		04/29/2025	5.990	459,232		629,000
100211659	GROSSE POINTE PARK	MI		05/19/2025	6.990	440,194		595,000
100204441	HOLLISTER	CA		04/03/2025	8.250	440,606		570,000
100210289	WEED	CA		05/09/2025	7.750	438,716		560,000
100207104	BAKERSFIELD	CA		04/24/2025	7.250	439,088		591,000
100209549	ACWORTH	GA		05/02/2025	7.990	438,746		480,000
100211598	SANDY	UT		06/23/2025	7.125	438,234		1,220,000
100211784	SHAVER LAKE	CA		05/19/2025	6.875	438,203		620,000
100218603	LAS VEGAS	NV		06/27/2025	7.250	438,185		535,000
100209095	UTRECHT	NLD		04/29/2025	4.950	529,173		684,597
3700005696	BROOKLYN	NY		06/30/2025	8.403	729,422		1,330,000
100212689	BROOKFIELD	IL		05/28/2025	6.875	437,666		595,000
100214586	CHANDLER	AZ		06/09/2025	7.749	437,653		675,000
100210044	MELBOURNE	FL		05/07/2025	7.125	437,395		605,000
100214419	GLENBROOK	NV		06/02/2025	6.499	437,315		1,300,000
100215517	BIRMINGHAM	AL		06/12/2025	7.750	437,309		575,000
100209506	KINGSLAND	TX		05/01/2025	7.375	437,303		768,000
100206630	CAPE CORAL	FL		04/24/2025	7.371	436,721		501,000
3340100865	QUEENS	NY		05/22/2025	8.614	545,292		1,025,000
100199209	URBANDALE	IA		04/09/2025	7.625	436,600		524,000
100219009	PAWTUCKET	RI		06/27/2025	7.499	435,711		532,000
100215010	MESA	AZ		06/11/2025	7.125	435,712		535,000
100209336	ALEXANDRIA	VA		04/29/2025	7.125	436,539		540,000
100211726	TUCSON	AZ		05/19/2025	6.990	435,134		539,000
100209447	KILL DEVIL HILLS	NC		04/29/2025	7.750	434,571		530,000
100209585	TACOMA	WA		05/02/2025	7.125	434,538		725,000
100211579	LAS VEGAS	NV		06/23/2025	7.625	433,924		610,000
100206203	MILLVILLE	DE		04/16/2025	5.750	434,000		520,000
100210073	RICHARDSON	TX		05/07/2025	7.375	433,600		552,000
100215300	HEREFORD	AZ		06/12/2025	7.625	433,546		476,000
100205719	LOS ANGELES	CA		04/14/2025	7.625	434,035		750,000
100210602	BAKERSFIELD	CA		05/15/2025	6.875	432,246		570,000
100214707	SAN JOSE	CA		06/11/2025	7.500	432,185		1,875,000
3410000899	TAMPA	FL		06/20/2025	8.554	864,119		6,997,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216215	LOS BANOS	CA		06/20/2025	7.750	432,009		580,000
100214346	OLD HICKORY	TN		06/02/2025	7.625	432,272		470,000
100216136	BRADENTON	FL		06/17/2025	7.750	431,905		470,000
100218857	MIDDLE RIVER	MD		06/27/2025	7.625	431,866		577,000
100218908	AUSTIN	TX		06/27/2025	7.500	431,356		500,000
100212147	MIAMI	FL		05/22/2025	6.500	431,694		1,000,000
100205650	SIGNAL HILL	CA		05/09/2025	7.250	431,200		625,000
100206650	MERIDIAN	ID		04/24/2025	7.125	431,502		512,000
100215598	NORTH OGDEN	UT		06/12/2025	5.875	430,886		640,000
100207090	BONITA SPRINGS	FL		04/24/2025	6.990	431,289		535,000
100204835	ALEXANDRIA	VA		04/09/2025	7.250	431,225		660,000
100206732	SPRINGFIELD	OR		04/23/2025	7.250	430,978		700,000
100210701	POST FALLS	ID		05/15/2025	7.750	429,783		525,000
100204872	CLINTON	MD		04/09/2025	8.375	429,743		490,000
100207358	RANCHO CUCAMONGA	CA		04/29/2025	7.250	429,785		820,000
100219309	CAMP VERDE	AZ		06/30/2025	7.125	429,359		570,000
100210251	FONTANA	WI		05/09/2025	8.125	429,211		470,000
100218900	SURPRISE	AZ		06/27/2025	7.500	429,149		492,000
100207213	CHICAGO	IL		04/28/2025	6.875	428,523		670,000
100215590	JACKSONS GAP	AL		06/12/2025	6.990	428,188		568,000
100210431	ANNAPOLIS	MD		05/12/2025	6.375	428,501		679,000
100216661	CHARLOTTE	NC		06/23/2025	7.250	428,060		525,000
100205731	PHOENIX	AZ		04/14/2025	6.875	428,758		570,000
100216307	ARDEN	NC		06/20/2025	7.125	427,852		524,000
100205815	DREXEL HILL	PA		04/14/2025	6.875	428,566		565,000
100209471	NEW BEDFORD	MA		05/01/2025	7.875	427,575		560,000
100211908	JENSEN BEACH	FL		05/19/2025	6.625	427,228		550,000
100210636	AUSTIN	TX		05/15/2025	7.375	427,087		555,000
100210053	RICHARDSON	TX		05/07/2025	7.125	427,016		565,000
100207028	SUPPLY	NC		04/24/2025	7.750	427,615		525,000
100214542	WEST COVINA	CA		06/06/2025	6.999	426,996		1,000,000
100211749	CONWAY	NH		05/19/2025	7.875	427,233		550,000
100213849	WILMINGTON	VT		05/29/2025	6.875	426,186		535,000
100210174	GILBERT	AZ		05/07/2025	7.125	426,063		538,000
100218667	TUSCALOOSA	AL		06/27/2025	7.375	425,760		525,000
100216578	CAROLINA BEACH	NC		06/23/2025	7.250	425,571		677,000
100210200	GARFIELD	NJ		05/07/2025	6.999	425,572		615,000
100211770	GREEN MOUNTAIN	NC		05/19/2025	7.500	425,817		535,000
100215465	BAKERSFIELD	CA		06/12/2025	6.750	425,284		590,000
100218193	AUSTIN	TX		06/26/2025	7.500	424,618		545,000
100216564	BEND	OR		06/23/2025	5.990	424,526		598,000
100209687	CONGERS	NY		05/02/2025	7.200	424,810		545,000
100212318	LANCASTER	CA		05/28/2025	8.375	424,120		475,500
100212174	LAS VEGAS	NV		05/22/2025	6.625	424,021		675,000
100209120	AMSTERDAM	NLD		04/29/2025	5.000	512,103		1,203,712
100209267	MISSION VIEJO	CA		04/29/2025	6.875	424,366		605,000
100210134	SARASOTA	FL		05/07/2025	6.625	423,260		695,000
100206130	VACAVILLE	CA		04/16/2025	7.750	423,802		535,000
100205744	DENVER	CO		04/14/2025	7.125	451,275		655,000
100206183	PIGEON FORGE	TN		04/16/2025	6.990	423,321		555,000
100215362	PARKER	CO		06/12/2025	7.625	422,934		560,000
100204608	PEARLAND	TX		04/04/2025	7.875	427,940		550,000
100209309	LAKE HAVASU CITY	AZ		04/29/2025	6.990	423,195		553,000
100211792	ELK GROVE	CA		05/19/2025	6.750	422,265		630,000
100213879	INDIO	CA		05/29/2025	7.375	422,176		530,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207058	SAINT MARYS	GA		04/24/2025	7.750	422,730		569,000
100210177	EVERETT	WA		05/07/2025	6.875	422,269		595,000
100209674	HOPKINS	MN		05/02/2025	7.750	422,237		540,000
100207015	FRAMINGHAM	MA		04/24/2025	7.750	422,190		557,000
100218424	S-GRAVENHAGE	NLD		06/26/2025	5.400	523,913		878,639
100218493	HARWOOD HEIGHTS	IL		06/27/2025	6.750	420,970		516,000
100211472	DENVER	CO		05/16/2025	6.875	421,273		535,000
100209467	DECATUR	GA		04/29/2025	7.750	420,856		555,000
100204823	NORTH MIAMI	FL		04/09/2025	6.999	421,376		610,000
100204866	WHITE PLAINS	MD		04/09/2025	7.499	421,095		620,000
100215025	LAVEEN	AZ		06/11/2025	6.250	420,562		621,000
100218773	BOSTON	MA		06/27/2025	7.000	420,543		550,000
100210367	RIVERSIDE	CA		05/12/2025	6.999	419,764		675,000
100216066	HARRISON	NJ		06/17/2025	7.500	419,688		815,000
100208955	TOMS RIVER	NJ		04/29/2025	7.499	420,000		695,000
100206599	MENIFEE	CA		04/23/2025	6.375	420,233		715,000
100214926	CONCORD	NC		06/11/2025	7.250	419,456		508,000
100204459	MIDWAY	UT		04/03/2025	6.500	420,162		1,005,000
100218587	SUNNYVALE	CA		06/27/2025	6.375	419,206		2,575,000
100206270	PEORIA	AZ		04/17/2025	6.750	418,860		540,000
100202195	SAN TAN VALLEY	AZ		04/17/2025	7.500	423,786		510,000
100216277	BAKERSFIELD	CA		06/20/2025	7.125	418,297		515,000
100215717	ORLANDO	FL		06/13/2025	7.375	418,239		515,000
3340098682	JERSEY CITY	NJ		04/24/2025	8.451	522,720		880,000
100204756	ONTARIO	CA		04/09/2025	6.999	418,547		598,000
100202208	LILBURN	GA		04/17/2025	7.875	418,429		527,000
100219071	NORTH HIGHLANDS	CA		06/27/2025	8.125	417,375		530,000
100206213	MADERA	CA		04/16/2025	7.625	417,666		495,000
100216463	ROWLETT	TX		06/20/2025	6.499	417,103		545,000
100210078	ST SIMONS ISLAND	GA		05/07/2025	7.125	417,100		565,000
100216219	WOODSTOCK	GA		06/20/2025	7.875	417,072		480,000
100212701	ST. GEORGE	UT		05/28/2025	7.125	417,029		550,000
100213864	NORTH CHARLESTON	SC		05/29/2025	7.250	417,021		510,000
100209456	PHOENIX	AZ		04/29/2025	8.125	416,657		553,000
100206821	NORWOOD	OH		04/24/2025	7.625	416,274		522,000
100216052	SEATTLE	WA		06/17/2025	7.250	416,223		750,000
100214121	OAK HARBOR	WA		05/30/2025	6.875	416,025		546,000
100209937	MENTOR	OH		06/11/2025	7.375	415,985		505,000
100206142	NAPLES	FL		04/16/2025	7.500	416,294		535,000
100210755	DAYTON	TX		05/15/2025	7.750	415,960		600,000
100216567	FOLLY BEACH	SC		06/23/2025	6.750	415,495		618,000
100212681	GILBERT	AZ		05/28/2025	7.125	415,494		535,000
100205751	WALNUT CREEK	CA		04/14/2025	7.375	416,098		548,000
100216287	ELKTON	VA		06/20/2025	7.625	415,437		505,000
100210116	LAKE HAVASU CITY	AZ		05/07/2025	7.875	415,409		509,900
100214483	HUNTINGTON	NY		06/06/2025	7.374	415,354		1,500,000
100205657	ALEXANDRIA	MN		05/09/2025	6.875	415,304		525,000
100210146	WHITEFISH BAY	WI		05/07/2025	6.625	414,748		550,000
100208960	OCEANSIDE	CA		04/29/2025	8.375	414,750		829,944
100206808	JERSEY CITY	NJ		04/23/2025	7.250	415,349		1,215,000
100216535	CHANDLER	AZ		06/23/2025	7.625	414,611		515,000
100206186	MANASSAS	VA		04/16/2025	6.875	415,326		545,000
100212708	WEST VALLEY CITY	UT		05/28/2025	6.625	414,473		545,000
100205142	CARTERET	NJ		05/01/2025	7.625	414,678		520,000
100209657	EAST FALMOUTH	MA		05/02/2025	7.240	413,634		895,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209206	BOISE	ID		04/29/2025	5.990	413,981		540,000
100208979	VISALIA	CA		04/29/2025	6.875	413,861		596,000
100209650	SAN FRANCISCO	CA		05/02/2025	7.000	412,846		1,210,000
100204535	VENTNOR CITY	NJ		04/04/2025	7.575	413,455		579,000
100216470	LONG BEACH	CA		06/20/2025	6.875	412,767		1,140,000
100215015	COLORADO SPRINGS	CO		06/11/2025	7.750	412,674		585,000
100206211	PANAMA CITY BEACH	FL		04/16/2025	7.750	412,455		490,000
100209768	VANCOUVER	WA		05/05/2025	7.250	412,443		825,000
100209215	RENO	NV		04/29/2025	6.624	412,052		550,000
100215803	ANTIOCH	CA		06/12/2025	6.990	411,948		580,000
100205986	FAIRFAX	VA		04/15/2025	6.875	412,655		675,000
100211643	GILBERT	AZ		05/16/2025	7.250	411,912		672,000
100206640	DE SOTO	MO		04/24/2025	8.375	412,341		445,000
100210282	NORTH PORT	FL		05/09/2025	7.490	411,306		450,000
100218495	SACRAMENTO	CA		06/27/2025	6.875	410,865		550,000
100204689	THE VILLAGES	FL		04/04/2025	7.490	411,754		536,000
100210406	FRAMINGHAM	MA		05/12/2025	6.750	410,672		511,000
100209268	MERCED	CA		04/29/2025	6.874	411,495		538,000
100211835	SAN DIEGO	CA		05/19/2025	6.250	410,428		595,000
100209675	HOPKINS	MN		05/02/2025	7.750	410,626		535,000
100206543	BUFORD	GA		04/22/2025	7.000	411,032		615,000
100218820	PEORIA	AZ		06/27/2025	6.625	409,427		588,000
100219321	APTOS	CA		06/30/2025	6.950	409,413		784,000
100206422	MURPHY	NC		04/22/2025	7.375	409,423		518,000
100216559	JERSEY CITY	NJ		06/23/2025	7.125	409,243		545,000
100204798	WASHINGTON	DC		04/09/2025	6.999	409,630		630,000
100214633	ANAHEIM	CA		06/10/2025	7.250	409,209		950,000
100213733	HOMESTEAD	FL		05/29/2025	7.124	408,200		616,000
100214718	GRESHAM	OR		06/11/2025	7.000	408,193		532,000
100212507	PORTLAND	OR		05/28/2025	6.999	408,174		735,000
100216497	LAS VEGAS	NV		06/23/2025	7.375	408,043		560,000
100212279	FALLS CHURCH	VA		05/28/2025	7.750	408,039		780,000
100206494	TUCSON	AZ		04/22/2025	7.375	408,240		545,000
100215625	CHINO VALLEY	AZ		06/12/2025	7.125	407,817		640,000
100214820	STATEN ISLAND	NY		06/11/2025	6.875	407,027		675,000
100216453	PEMBROKE PINES	FL		06/20/2025	6.999	406,959		515,000
100206909	CHULA VISTA	CA		04/24/2025	6.999	407,602		725,000
100207465	BUFORD	GA		04/29/2025	6.990	407,209		504,000
100206463	ATLANTA	GA		04/22/2025	6.375	406,806		538,000
100209247	FRESNO	CA		04/29/2025	6.750	407,049		610,000
100216302	WASHINGTON	DC		06/20/2025	6.875	406,665		505,000
100219342	NORTH READING	MA		06/30/2025	6.750	405,748		920,000
100208987	VICTORIA	MN		04/29/2025	7.250	406,110		490,000
100202210	MOONACHIE	NJ		04/17/2025	7.375	406,045		485,000
100206258	NAPLES	FL		04/17/2025	7.000	417,474		570,000
100204667	YAKIMA	WA		04/04/2025	7.375	405,906		525,000
100218503	EUGENE	OR		06/27/2025	7.125	405,212		518,000
100216518	SARASOTA	FL		06/23/2025	6.750	405,148		590,000
100212206	FARMINGTON	NM		05/22/2025	7.750	404,759		580,000
100206068	LAKE ARROWHEAD	CA		05/16/2025	7.125	404,679		878,000
100216743	BASTROP	TX		06/23/2025	6.250	404,649		519,000
100213076	NORMANDY PARK	WA		05/29/2025	7.949	404,638		1,202,067
100204899	FORT LAUDERDALE	FL		04/10/2025	7.375	404,619		605,000
100199220	OAKLAND	CA		04/09/2025	7.250	404,893		1,100,000
3.62507E+11	BROOKLYN	NY		04/17/2025	8.075	809,000		1,700,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215410	INDIAN RIVER	MI		06/12/2025	7.750	404,053		440,000
100211881	GILBERT	AZ		05/19/2025	7.250	404,020		495,000
100213843	HILTON HEAD ISLAND	SC		05/29/2025	7.125	403,949		501,000
100211571	BEND	OR		06/23/2025	7.000	403,896		1,250,000
100203055	COLUMBIA	SC		04/25/2025	7.125	403,940		489,900
100205937	TEMECULA	CA		04/15/2025	6.990	403,844		710,000
100214670	RIVERSIDE	CA		06/11/2025	7.250	403,466		595,000
100206684	SAN LORENZO	CA		04/24/2025	6.624	403,081		865,000
100206441	BLUE RIDGE	GA		04/22/2025	6.990	402,740		588,000
100214060	HOUSTON	TX		05/29/2025	6.624	402,605		542,000
100205086	BUFORD	GA		04/11/2025	8.375	402,949		490,000
100216576	SCOTTSDALE	AZ		06/23/2025	6.625	402,447		540,000
100213765	JURUPA VALLEY	CA		05/29/2025	7.375	402,441		562,000
100204703	RIVERSIDE	CA		04/08/2025	7.999	424,016		920,000
100218756	SAINT AUGUSTINE	FL		06/27/2025	7.375	401,803		500,000
100206292	FAIRFIELD	CA		04/17/2025	7.375	402,164		565,000
100214395	MURRIETA	CA		06/02/2025	5.875	401,556		607,000
100215859	MEMPHIS	TN		06/12/2025	6.750	401,567		560,000
100205759	ELK GROVE	CA		04/14/2025	6.750	402,228		531,000
100218754	MOUNT LAUREL	NJ		06/27/2025	7.625	401,466		505,000
100215831	BEND	OR		06/12/2025	7.500	401,438		525,000
100205860	PHILADELPHIA	PA		04/14/2025	7.125	401,084		540,000
100213777	WASHINGTON	DC		05/29/2025	6.999	400,302		525,000
100207068	MILLVILLE	DE		04/24/2025	7.625	400,867		462,000
100218958	WEST BRIDGEWATER	MA		06/27/2025	7.125	400,082		485,000
100205063	MANASSAS	VA		04/11/2025	7.375	400,384		621,000
100206645	CANYON LAKE	TX		04/24/2025	7.990	400,282		440,000
100214404	MERIDIAN	ID		06/02/2025	6.567	399,961		670,000
100207193	MERCED	CA		04/28/2025	6.875	398,671		610,000
100214612	NORTH PORT	FL		06/09/2025	8.000	399,000		514,000
100210646	OCEAN CITY	MD		05/15/2025	7.500	398,883		520,000
100216269	DURANGO	CO		06/20/2025	6.875	398,862		490,000
100211475	LEBANON	TN		05/16/2025	7.500	399,124		489,800
100218872	FREDERICKSBURG	TX		06/27/2025	7.875	398,724		430,000
100207275	SACRAMENTO	CA		04/28/2025	7.625	399,235		574,000
100204793	WASHINGTON	DC		04/09/2025	7.250	398,563		560,000
100219186	ROCKAWAY BEACH	OR		06/27/2025	6.875	397,842		492,500
100214624	VANCOUVER	WA		06/10/2025	6.875	397,829		515,000
100211765	ISSAQUAH	WA		05/19/2025	6.624	398,438		2,000,000
100212547	HOLLYWOOD	FL		05/29/2025	7.125	397,618		570,000
100209659	WHITMAN	MA		05/02/2025	7.750	397,823		635,000
100212800	ARNHEM	NLD		05/28/2025	5.100	476,126		827,994
100207220	GLENDALE	AZ		04/28/2025	7.750	397,768		480,000
100219158	REDLANDS	CA		06/27/2025	7.250	397,130		490,000
100209296	BERLIN	MD		04/29/2025	6.990	402,604		508,000
100206197	JENSEN BEACH	FL		04/16/2025	7.750	397,235		431,000
100199237	SALT LAKE CITY	UT		04/09/2025	7.125	397,298		640,000
100211503	PINON HILLS	CA		05/16/2025	6.875	397,126		570,000
100206330	TAHOE CITY	CA		04/17/2025	6.250	397,158		500,000
100215693	THIELLS	NY		06/13/2025	7.000	396,047		795,000
100218220	ROSENBERG	TX		06/26/2025	7.250	395,971		495,000
100210530	DOWNERS GROVE	IL		05/15/2025	7.125	395,796		600,000
100212758	SNEEK	NLD		05/28/2025	5.200	474,094		618,345
100218428	GRONINGEN	NLD		06/26/2025	4.900	491,608		631,310
100211728	HENDERSON	NV		05/19/2025	7.490	397,085		483,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218230	GARDENA	CA		06/26/2025	7.375	395,619		559,000
100218953	STARKVILLE	MS		06/27/2025	7.375	394,898		482,000
100219261	CHICAGO	IL		06/30/2025	7.625	394,810		510,000
100219373	TONAWANDA	NY		06/30/2025	7.500	394,772		512,000
100212120	PALM DESERT	CA		05/22/2025	6.990	394,971		530,000
100216681	ATTLEBORO	MA		06/23/2025	6.624	394,626		585,000
100218824	BALL GROUND	GA		06/27/2025	5.875	394,594		650,000
100212634	CLERMONT	FL		05/29/2025	6.875	394,917		839,000
100215457	DEARBORN	MI		06/12/2025	6.990	393,929		494,000
100218766	SPARKS	NV		06/27/2025	7.500	393,888		510,000
325031060	EL DORADO HILLS	CA		04/23/2025	8.500	679,101		1,300,000
100215753	CARROLL	NH		06/12/2025	6.875	393,816		760,000
100209941	CHARLOTTE	NC		06/11/2025	7.875	393,750		550,000
100204762	PATTERSON	CA		04/09/2025	7.499	393,809		545,000
100214591	LOS ANGELES	CA		06/09/2025	7.250	393,526		722,000
100214653	ALLEN	TX		06/10/2025	7.000	393,058		497,000
100209985	PEMBROKE PINES	FL		06/11/2025	7.250	392,983		555,000
100206196	JOSHUA TREE	CA		04/16/2025	7.875	393,490		420,000
100218841	LAVEEN	AZ		06/27/2025	6.125	392,901		525,000
100210186	HILO	HI		05/07/2025	6.624	392,812		608,000
100214790	SAVANNAH	GA		06/11/2025	7.500	392,796		1,200,000
100216082	BRANDYWINE	MD		06/17/2025	7.625	392,761		476,000
100205767	PORTLAND	OR		04/14/2025	7.375	392,789		546,000
100218914	HAMPSTEAD	NC		06/27/2025	7.375	392,082		453,000
100209925	MURFREESBORO	TN		06/11/2025	8.875	391,955		415,000
100215702	PORTLAND	OR		06/13/2025	7.125	391,920		485,000
100206655	DACULA	GA		04/24/2025	7.750	392,217		452,000
100211856	APEX	NC		05/19/2025	6.624	391,818		526,000
100215709	SACRAMENTO	CA		06/13/2025	6.750	391,812		810,000
100206129	FULLERTON	CA		04/16/2025	7.500	391,868		545,000
100211884	WILLIAMSTOWN	NJ		05/19/2025	7.125	391,203		520,000
100207194	KISSIMMEE	FL		04/28/2025	6.625	391,506		617,000
100205587	ISELIN	NJ		05/09/2025	7.125	391,153		566,000
100219272	CONYERS	GA		06/30/2025	7.740	390,921		472,000
100206209	SHENANDOAH	VA		04/16/2025	8.000	391,148		446,000
100215464	PHOENIX	AZ		06/12/2025	6.875	390,836		552,000
100205881	ROSEVILLE	CA		04/14/2025	6.750	390,546		590,000
100215638	ASHBURN	VA		06/12/2025	7.375	389,796		490,000
100212608	SACRAMENTO	CA		05/29/2025	7.750	389,717		485,000
100204738	OCOEE	FL		04/09/2025	6.875	389,811		484,900
100207137	PEACHTREE CORNERS	GA		04/28/2025	7.125	389,712		507,000
100209667	SEASIDE HEIGHTS	NJ		05/02/2025	7.000	389,261		510,000
100216415	SURPRISE	AZ		06/20/2025	7.125	389,234		470,000
100211844	EASTHAM	MA		05/19/2025	7.250	389,060		590,000
100206473	MARIETTA	GA		04/22/2025	7.500	388,710		500,000
100205963	MOUNTAIN HOUSE	CA		04/15/2025	6.750	389,051		1,054,000
100206366	TACOMA	WA		04/17/2025	5.500	388,723		810,000
100216044	ORLANDO	FL		06/17/2025	6.990	388,208		485,000
100209521	ENNIS	MT		05/02/2025	7.125	389,252		750,000
100209335	MOAB	UT		04/29/2025	7.125	388,753		505,000
100207359	TROUTMAN	NC		04/29/2025	7.500	387,824		520,000
100213795	VICTORVILLE	CA		05/29/2025	8.999	387,450		410,000
100214074	CHULA VISTA	CA		05/30/2025	8.500	387,450		570,000
100210757	ST SIMONS ISLAND	GA		05/15/2025	7.750	387,370		420,000
100216515	SEATTLE	WA		06/23/2025	6.125	387,309		630,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206382	SCOTTSDALE	AZ		05/22/2025	6.875	387,309		650,000
100212552	OCEANSIDE	CA		05/29/2025	7.250	387,231		470,000
100213737	VERO BEACH	FL		05/29/2025	7.249	386,893		537,000
100207438	SOUTH AMBOY	NJ		04/29/2025	8.125	386,155		500,000
100204947	LAKE HAVASU CITY	AZ		04/10/2025	8.990	386,734		430,000
100212173	GIG HARBOR	WA		05/22/2025	6.990	386,440		510,000
100216350	WINNEMUCCA	NV		06/20/2025	7.499	386,422		581,000
100216221	WEST SACRAMENTO	CA		06/20/2025	7.750	386,400		460,000
100209489	EWING	NJ		05/01/2025	7.625	386,339		465,000
100218927	SEBRING	FL		06/27/2025	6.875	385,583		465,000
100216696	SUMMERVILLE	SC		06/23/2025	6.999	385,564		510,000
100205633	FRISCO	TX		05/09/2025	8.375	385,560		480,000
100211584	SPRING HILL	TN		06/23/2025	7.500	385,461		467,000
100207452	WHITTIER	CA		04/29/2025	7.125	386,109		930,000
100210723	PHOENIX	AZ		05/15/2025	7.875	385,565		495,000
100205746	COLORADO SPRINGS	CO		04/14/2025	7.500	385,833		565,000
100215846	SANTAQUIN	UT		06/12/2025	6.875	384,327		515,000
100218485	PINOLE	CA		06/27/2025	7.125	384,281		500,000
100218576	PORT ANGELES	WA		06/27/2025	7.500	384,273		469,000
100218575	BRADENTON	FL		06/27/2025	7.500	384,215		415,000
100216525	BLAINE	MN		06/23/2025	7.375	384,160		510,000
100207138	KEY LARGO	FL		04/28/2025	7.375	385,585		590,000
100203048	VERONA	WI		04/25/2025	7.375	384,389		474,000
100212178	SANDPOINT	ID		05/22/2025	6.990	383,458		1,350,000
100212269	AUBURN	GA		05/28/2025	7.000	383,133		500,000
100216075	WOODBURN	OR		06/17/2025	8.000	383,118		464,000
100216065	PORTLAND	OR		06/17/2025	6.990	383,112		675,000
100211778	LITCHFIELD PARK	AZ		05/19/2025	7.125	383,073		495,000
100209178	RUPERT	ID		04/30/2025	7.875	383,285		477,000
100216494	POTTSTOWN	PA		06/23/2025	7.375	382,988		525,000
100204997	PUNTA GORDA	FL		04/10/2025	7.990	382,573		495,000
100211966	VALLEJO	CA		05/22/2025	7.000	405,015		730,000
100206539	VISALIA	CA		04/22/2025	7.375	381,990		520,000
100210130	KEIZER	OR		05/07/2025	6.990	381,617		654,000
100215710	ANAHEIM	CA		06/13/2025	7.500	381,566		1,355,000
100206283	LEAVENWORTH	WA		04/17/2025	7.000	381,826		905,000
100218866	SATELLITE BEACH	FL		06/27/2025	6.875	381,393		527,000
100202993	HARBOR CITY	CA		04/25/2025	6.875	380,952		775,000
100207037	NEWBERG	OR		04/24/2025	7.875	380,781		495,000
100214632	RICHMOND	TX		06/10/2025	7.250	380,346		468,940
100218903	NAVARRE	FL		06/27/2025	6.875	380,256		420,000
100216664	LYNCHBURG	VA		06/23/2025	7.875	380,222		461,000
100209258	CINCINNATI	OH		04/29/2025	6.750	380,514		542,000
100209347	VALLEY SPRINGS	CA		04/29/2025	7.125	382,362		515,000
100216678	ORLANDO	FL		06/23/2025	6.875	379,279		528,000
100206347	BLUFFDALE	UT		04/17/2025	5.625	379,879		498,000
100218585	SEASIDE HEIGHTS	NJ		06/27/2025	6.990	379,095		499,900
100218840	FISHERS	IN		06/27/2025	6.875	379,080		475,000
100211775	BUCKEYE	AZ		05/19/2025	7.125	379,040		495,000
100216046	NEW ORLEANS	LA		06/17/2025	6.625	379,001		554,000
100219351	LONG BRANCH	NJ		06/30/2025	7.750	378,813		460,000
100218965	MIAMI	FL		06/27/2025	8.499	378,000		650,000
100216214	GUSTINE	CA		06/20/2025	7.250	377,981		440,000
100210412	WEST BRIDGEWATER	MA		05/12/2025	7.999	378,000		455,000
100212637	JUNO BEACH	FL		05/29/2025	7.875	378,000		562,000

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100211514	LAKE HUGHES	CA		06/05/2025	7.875	378,000		450,000
100206378	HOUSTON	TX		05/22/2025	8.000	378,000		450,000
100211421	MIAMI	FL		05/16/2025	7.500	378,000		450,000
100219196	JOHNS CREEK	GA		06/27/2025	7.125	377,150		470,000
100210630	WHEAT RIDGE	CO		05/15/2025	6.750	377,484		570,000
100214605	BRASELTON	GA		06/09/2025	6.375	377,063		556,000
100213936	DALLAS	TX		05/29/2025	6.990	377,060		520,000
100211902	SAN TAN VALLEY	AZ		05/19/2025	6.990	377,037		500,000
3340098841	BELLEROSE	NY		04/10/2025	8.688	471,240		850,000
100211527	BUFFALO GROVE	IL		06/05/2025	8.750	377,009		400,000
100213903	GILBERT	AZ		05/29/2025	7.250	376,167		493,000
100206257	CINCINNATI	OH		04/17/2025	7.625	376,403		459,000
100204930	LAPEER	MI		04/10/2025	7.750	376,684		514,000
100209233	THORNTON	CO		04/29/2025	6.625	376,813		505,000
100210457	DELANO	CA		05/12/2025	7.624	376,840		450,000
100207178	LEWISVILLE	TX		04/28/2025	7.250	376,324		492,700
100209403	PIKESVILLE	MD		04/29/2025	7.375	376,164		530,000
100215278	STATE COLLEGE	PA		06/12/2025	7.625	375,100		415,000
100210575	LEHIGH ACRES	FL		05/15/2025	7.375	375,061		460,000
100211812	WAUWATOSA	WI		05/19/2025	6.750	375,337		500,000
100209449	HEMPHILL	TX		04/29/2025	7.875	410,686		527,000
100210612	TEMPE	AZ		05/15/2025	7.990	374,880		453,000
100207109	PLEASANT GROVE	UT		04/24/2025	6.250	375,265		530,000
100218956	ARNOLD	CA		06/27/2025	7.490	374,788		413,000
100215287	NORTHAMPTON	MA		06/12/2025	7.250	374,158		490,000
100206944	MORENO VALLEY	CA		04/25/2025	8.000	374,404		510,000
100216139	LOS ANGELES	CA		06/17/2025	8.124	374,050		410,000
100215470	LONG BEACH	CA		06/12/2025	6.375	373,930		504,000
100210264	CONWAY	SC		05/09/2025	6.990	374,220		424,000
100208216	STOCKTON	CA		04/29/2025	9.400	373,946		790,000
100205980	ELIZABETH	NJ		04/15/2025	6.625	374,048		615,000
100209400	HENDERSONVILLE	NC		04/29/2025	7.375	373,962		465,000
100214782	GLENMOORE	PA		06/11/2025	7.875	373,091		465,000
100209790	NEW SMYRNA BEACH	FL		05/05/2025	7.750	374,011		510,000
100218582	CHARLOTTE	NC		06/27/2025	7.500	373,012		455,000
100209789	RICHMOND	CA		05/05/2025	7.375	373,916		700,000
100206659	LAKE HAVASU CITY	AZ		04/24/2025	7.875	373,176		460,000
100215351	TALLAHASSEE	FL		06/12/2025	6.990	372,887		490,000
100218505	JOLIET	IL		06/27/2025	7.125	372,186		455,000
100210394	AURORA	CO		05/12/2025	7.999	372,127		430,000
100207464	WALLER	TX		04/29/2025	8.625	372,525		421,000
100214652	HOUSTON	TX		06/10/2025	7.000	371,979		474,000
100206367	MINNEAPOLIS	MN		04/17/2025	4.875	372,320		611,000
100219203	ORANGEVALE	CA		06/27/2025	7.375	371,887		480,000
100205003	LEWISTON	ID		04/10/2025	7.990	372,453		445,000
100213700	PARRISH	FL		05/29/2025	8.500	371,272		419,000
100216747	SWEDESBORO	NJ		06/23/2025	6.500	371,188		770,000
100219311	RIO RANCHO	NM		06/30/2025	6.990	371,139		420,000
100212651	LONG BEACH	CA		05/29/2025	6.999	371,121		749,000
100218854	CRIPPLE CREEK	CO		06/27/2025	7.125	371,099		525,000
100214377	THE VILLAGES	FL		06/02/2025	7.499	371,328		415,000
100209118	S-GRAVENHAGE	NLD		04/29/2025	4.680	448,090		618,345
100204723	RANCHO SANTA MARGARITA	CA		04/08/2025	7.750	371,641		490,000
100212191	NAPERVILLE	IL		05/22/2025	6.375	370,517		750,000
100207370	BARSTOW	CA		04/29/2025	7.500	370,552		490,000

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100211740	DAVIDSON	NC		05/19/2025	6.375	370,843		501,000
100210161	SAGAMORE BEACH	MA		05/07/2025	6.990	370,591		578,000
100215614	PENSACOLA	FL		06/12/2025	5.500	370,351		530,000
100215600	PHOENIX	AZ		06/12/2025	5.750	370,245		527,000
100206424	FAYETTEVILLE	GA		04/22/2025	7.875	369,681		440,000
100210537	HERNANDO	FL		05/15/2025	6.990	369,600		526,000
100208305	CARLSBAD	CA		04/29/2025	7.225	370,405		2,071,415
100207173	BURLINGTON	KY		04/28/2025	7.375	369,510		480,000
100209304	NELLYSFORD	VA		04/29/2025	6.990	369,534		500,000
100206315	SAINT CLOUD	FL		04/17/2025	6.500	369,383		462,000
100210495	AUBURN	CA		05/12/2025	7.624	368,955		520,000
100216697	SUNRISE BEACH	MO		06/23/2025	6.990	368,497		510,000
100211831	APEX	NC		05/19/2025	6.750	369,045		500,000
100211946	RALEIGH	NC		05/19/2025	6.875	368,494		487,000
100209339	APOLLO BEACH	FL		04/29/2025	7.125	368,794		478,000
100206656	SEEKONK	MA		04/24/2025	7.375	369,049		540,000
100211644	TAYLORSVILLE	UT		05/16/2025	7.375	368,474		565,000
100206563	WYLIE	TX		04/22/2025	7.625	368,734		550,000
3500119887	JONESTOWN	TX		06/09/2025	7.560	735,770		1,450,000
100218689	FAIRFAX	VA		06/27/2025	6.500	367,766		780,000
100207519	AUBURN	WA		04/29/2025	7.250	368,035		650,000
100208653	BEND	OR		04/29/2025	6.950	368,380		2,006,123
100214166	POMPANO BEACH	FL		05/30/2025	8.750	367,500		600,000
100209080	ZWOLLE	NLD		04/29/2025	4.850	443,822		612,456
100212748	ROTTERDAM	NLD		05/28/2025	4.850	440,230		659,568
100212633	WESTON	FL		05/29/2025	7.375	366,917		655,000
100209686	MONROE	NY		05/02/2025	7.250	367,223		475,000
100210294	SAN ANTONIO	TX		05/09/2025	8.000	366,741		400,000
100214284	HAVERHILL	MA		05/30/2025	7.375	366,753		460,000
100215475	OLYMPIA	WA		06/12/2025	6.990	366,601		480,000
100219093	NEW RIVER	AZ		06/27/2025	7.375	366,577		550,000
100209518	BELLFLOWER	CA		05/02/2025	6.375	366,584		720,000
100214246	LAS VEGAS	NV		05/30/2025	8.999	365,750		650,000
100213933	SURPRISE	AZ		05/29/2025	7.250	366,065		477,000
100216023	PULLMAN	WA		06/17/2025	6.990	365,638		493,000
100212166	PFLUGERVILLE	TX		05/22/2025	7.375	365,626		487,000
100209749	SARASOTA	FL		05/05/2025	7.500	366,173		540,000
100213947	CHICAGO	IL		05/29/2025	7.125	365,565		495,000
100205625	FRASER	CO		05/09/2025	6.875	365,562		447,000
100206959	LITCHFIELD PARK	AZ		04/25/2025	7.625	365,400		435,000
100204751	VACAVILLE	CA		04/09/2025	6.999	365,404		495,001
100210301	TRENTON	SC		05/09/2025	7.875	365,054		415,000
100216603	PHOENIX	AZ		06/23/2025	6.624	364,913		503,000
100216505	PORT SAINT JOE	FL		06/23/2025	7.875	364,839		485,000
100207026	NEW BEDFORD	MA		04/24/2025	7.375	365,163		500,000
100216194	SANTA ANA	CA		06/20/2025	7.250	364,761		825,000
100204710	AGOURA HILLS	CA		04/08/2025	7.500	364,748		850,000
100218867	MEDINA	OH		06/27/2025	7.875	364,311		395,000
100210433	LOS ANGELES	CA		05/12/2025	6.375	364,311		833,000
100212726	HORN	NLD		05/28/2025	5.000	436,392		683,124
100214152	FORT WORTH	TX		05/30/2025	6.625	364,240		590,000
100211878	WOODBRIDGE	VA		05/19/2025	6.990	364,217		480,000
3340101702	NORWOOD	NJ		05/22/2025	8.746	455,224		1,568,000
100218777	JOHNS ISLAND	SC		06/27/2025	7.125	363,868		475,000
100218590	WESTFIELD	IN		06/27/2025	6.750	363,830		480,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210464	SAINT CLOUD	FL		05/12/2025	7.249	364,097		820,000
100211647	BOCA RATON	FL		05/16/2025	6.875	363,667		465,000
100215682	EUREKA	MO		06/13/2025	7.875	363,588		475,000
100216457	PARAMOUNT	CA		06/20/2025	6.625	363,538		510,000
3340098967	TOMS RIVER	NJ		05/22/2025	8.614	454,410		1,170,000
100214630	CHICAGO	IL		06/10/2025	6.750	363,042		510,000
100218532	RALEIGH	NC		06/27/2025	6.990	363,051		474,000
100205597	ATLANTA	GA		05/09/2025	7.000	363,371		751,000
100210765	LAS VEGAS	NV		05/15/2025	6.625	362,998		481,000
100206621	HOUSTON	TX		04/23/2025	7.000	363,551		520,000
100206995	WOODLAND	CA		04/24/2025	7.750	363,320		557,000
100216628	SUTHERLIN	OR		06/23/2025	6.990	362,710		505,000
100214617	WESTLAKE	FL		06/09/2025	7.250	362,353		530,000
100211850	COLUMBUS	OH		05/19/2025	6.375	362,120		490,000
100214654	ARLINGTON	TX		06/10/2025	7.125	362,023		500,000
100202232	HOUSTON	TX		04/17/2025	7.250	362,637		465,000
100207363	IDAHO FALLS	ID		04/29/2025	7.750	362,250		565,000
100206766	UNIVERSITY PARK	FL		04/23/2025	7.500	362,242		452,000
100215923	BALDWIN	NY		06/17/2025	6.875	361,900		550,000
100205095	NEW CASTLE	CO		04/11/2025	7.500	361,951		582,000
100218459	PITTSBURGH	PA		06/27/2025	7.625	361,542		535,000
100215459	VICTOR	ID		06/12/2025	7.625	361,517		545,000
100204573	CROSS JUNCTION	VA		04/04/2025	7.990	362,047		480,000
100206312	RALEIGH	NC		04/17/2025	6.875	361,800		444,000
100205615	BOCA RATON	FL		05/09/2025	7.000	361,960		500,000
100204407	CHICAGO	IL		04/01/2025	7.780	361,806		470,000
100213919	RANDOLPH	MA		05/29/2025	6.499	360,799		482,000
100216436	TENNILLE	GA		06/20/2025	7.625	360,759		440,000
100210629	LOMA LINDA	CA		05/15/2025	7.250	360,713		475,000
100211582	LAGO VISTA	TX		06/23/2025	7.375	360,681		1,000,000
100202234	ONTARIO	CA		04/17/2025	7.250	360,873		573,000
100206200	KISSIMMEE	FL		04/16/2025	7.625	361,398		390,000
100215403	MERRIMAC	MA		06/12/2025	7.250	360,391		470,000
100215757	QUEEN CREEK	AZ		06/12/2025	7.250	359,846		478,000
100216171	ELK GROVE	CA		06/18/2025	7.125	359,673		610,000
100215739	DACULA	GA		06/12/2025	6.990	359,515		470,000
100212357	WOODBRIDGE	VA		05/28/2025	7.125	359,694		552,000
100211852	MARIETTA	GA		05/19/2025	7.500	359,605		442,000
100205812	NORTH KINGSTOWN	RI		04/14/2025	6.990	359,843		480,000
100216645	ESTES PARK	CO		06/23/2025	7.125	359,192		470,000
100214383	BLOOMINGTON	CA		06/02/2025	7.875	358,335		510,000
100218558	SACRAMENTO	CA		06/27/2025	7.125	358,271		470,000
100218223	UNION CITY	NJ		06/26/2025	7.250	358,211		445,000
100206865	BRICK	NJ		04/24/2025	7.125	358,485		780,000
100204443	LOS ANGELES	CA		04/03/2025	7.500	358,614		635,000
100219029	BONITA SPRINGS	FL		06/27/2025	6.875	358,014		455,000
100216249	HILTON HEAD ISLAND	SC		06/20/2025	7.000	357,984		550,000
100214015	KISSIMMEE	FL		05/29/2025	6.990	357,424		465,000
100206273	LEASBURG	NC		04/17/2025	7.000	357,730		560,000
100215684	HOMESTEAD	FL		06/13/2025	7.500	357,392		457,000
100206784	STAMFORD	CT		04/23/2025	7.750	357,622		430,000
100215592	WINCHESTER	TN		06/12/2025	7.500	357,240		441,000
100210762	CITRUS HEIGHTS	CA		05/15/2025	6.990	357,212		476,000
100210672	SACRAMENTO	CA		05/15/2025	7.990	357,186		440,000
100205571	GARDEN GROVE	CA		05/09/2025	7.625	356,888		1,005,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209673	BRIDGEPORT	CT		05/02/2025	7.325	357,114		461,000
100214049	SUMMERFIELD	FL		05/29/2025	6.750	356,793		538,000
100210359	LOS ANGELES	CA		05/12/2025	6.999	356,789		510,000
100209441	ROCKWALL	TX		04/29/2025	7.750	357,011		430,000
100207234	OKLAHOMA CITY	OK		04/28/2025	7.250	356,966		470,000
100206643	BUCHANAN	TN		04/24/2025	8.250	374,618		409,000
3340101635	EAST ORANGE	NJ		05/22/2025	8.614	445,500		822,000
100210456	HIALEAH	FL		05/12/2025	7.124	356,376		935,000
100216041	SAPPHIRE	NC		06/17/2025	6.875	356,269		810,000
100215808	HEMET	CA		06/12/2025	6.990	356,266		500,000
100209921	MORENO VALLEY	CA		06/11/2025	7.000	356,249		950,000
100206426	MYRTLE BEACH	SC		04/22/2025	7.375	356,229		458,000
100212984	TACOMA	WA		05/29/2025	9.150	356,156		850,000
100208752	SUWANEE	GA		04/29/2025	7.974	356,058		1,100,000
3500120251	SAN DIEGO	CA		04/07/2025	7.630	710,500		1,390,000
100205035	NORTH MYRTLE BEACH	SC		04/11/2025	7.375	355,548		435,000
100207141	PORT ST. LUCIE	FL		04/28/2025	7.750	355,445		429,000
100207088	SURPRISE	AZ		04/24/2025	6.990	355,467		465,000
100218902	LAGRANGE	GA		06/27/2025	7.750	355,127		415,000
100210059	BRIDGEPORT	CT		05/07/2025	7.375	355,107		445,000
100215779	OCEAN ISLE BEACH	NC		06/12/2025	7.125	354,469		480,000
100206328	HILTON HEAD ISLAND	SC		04/17/2025	6.750	354,779		675,000
100204482	CLIFTON HEIGHTS	PA		04/04/2025	6.750	355,066		525,000
100206099	CINCINNATI	OH		04/16/2025	7.000	354,740		475,000
100216108	NORFOLK	VA		06/17/2025	7.750	354,375		452,500
100215840	CINCINNATI	OH		06/12/2025	6.990	354,346		500,000
100205685	CANTON	GA		05/09/2025	7.375	354,375		450,000
100211724	LITCHFIELD PARK	AZ		05/19/2025	7.625	354,077		441,000
100218869	BENTON	LA		06/27/2025	7.875	353,775		380,000
100207516	ANTELOPE	CA		04/29/2025	7.500	354,055		565,000
100211688	PHOENIX	AZ		05/19/2025	7.490	353,730		433,000
100203084	HOUSTON	TX		04/25/2025	6.875	360,536		775,000
100215640	FONTANA	WI		06/12/2025	7.375	353,611		755,000
100206071	PHOENIX	AZ		05/16/2025	7.375	353,605		475,000
100210730	OCEAN VIEW	DE		05/15/2025	7.625	353,304		429,000
100204839	REEDLEY	CA		04/09/2025	7.250	353,836		550,000
100209651	PENN VALLEY	CA		05/02/2025	7.200	353,570		720,000
100215869	CHARLOTTE	NC		06/12/2025	6.875	353,168		474,000
100212839	UNITED KINGDOM	GBR		05/28/2025	6.140	432,979		857,751
100216614	SYRACUSE	UT		06/23/2025	6.625	353,086		472,000
100214318	MERCED	CA		06/02/2025	7.375	353,258		397,000
100206321	ELLIJAY	GA		04/17/2025	6.625	352,972		447,000
3340105506	WALDEN	NY		06/26/2025	8.034	440,734		930,000
100204898	HURRICANE	UT		04/10/2025	9.990	352,750		375,000
100216318	NORTHGLENN	CO		06/20/2025	6.999	352,529		440,000
100209442	NUTRIOSO	AZ		04/29/2025	7.750	352,803		425,000
100208062	WOODLAND HILLS	CA		04/29/2025	9.800	352,878		1,994,548
100205707	MELROSE PARK	IL		04/14/2025	7.250	352,944		460,000
100205864	COMPTON	CA		04/14/2025	6.490	351,978		674,000
100204953	LOS ANGELES	CA		04/10/2025	7.750	351,502		750,000
100210094	MYRTLE BEACH	SC		05/07/2025	6.625	351,482		445,000
100209593	RICHMOND	VA		05/02/2025	6.990	351,398		534,000
100215648	NORTH HOLLYWOOD	CA		06/13/2025	7.500	351,050		700,000
100206359	RANCHO CUCAMONGA	CA		04/17/2025	7.250	351,640		595,000
100215342	GILBERT	AZ		06/12/2025	6.990	350,896		470,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214508	ATLANTA	GA		06/06/2025	7.375	350,474		485,000
100210204	ARNOLD	CA		05/08/2025	7.375	350,519		520,000
100211911	CLOVIS	CA		05/19/2025	6.990	350,311		470,000
100216111	HARTWELL	GA		06/17/2025	8.500	350,225		453,000
100215505	ORMOND BEACH	FL		06/12/2025	7.750	350,214		400,000
100214133	CHARLOTTE	NC		05/30/2025	7.750	350,190		445,000
100211438	TAMPA	FL		05/16/2025	6.750	350,716		639,000
100206753	PALM SPRINGS	CA		04/23/2025	8.125	350,352		430,000
100218370	UTRECHT	NLD		06/26/2025	5.050	434,253		624,234
100218784	ARNOLD	CA		06/27/2025	7.250	349,523		470,000
100214690	AUSTIN	TX		06/11/2025	7.750	349,526		437,000
100209959	KAILUA KONA	HI		06/11/2025	9.500	349,478		370,000
100209828	CHESTERFIELD	VA		05/05/2025	8.375	349,843		418,000
100209305	WINTHROP	ME		04/29/2025	6.990	349,628		460,000
100206570	SANTA ANA	CA		04/22/2025	7.125	348,763		580,000
100210638	FIFE	WA		05/15/2025	7.750	348,461		425,000
100215332	STUART	FL		06/12/2025	7.375	348,361		425,000
100211924	CHARLOTTE	NC		05/19/2025	6.999	348,307		454,000
100208975	BOURNE	MA		04/29/2025	7.499	348,600		420,000
100215863	ATLANTA	GA		06/12/2025	6.250	348,237		510,000
100206729	ALBUQUERQUE	NM		04/23/2025	7.990	348,506		380,000
100209271	FRISCO	TX		04/29/2025	6.875	348,161		503,000
100212537	LAS VEGAS	NV		05/29/2025	7.625	347,794		400,000
100214372	PALM COAST	FL		06/02/2025	7.750	347,946		400,000
100210019	CARMEL VALLEY	CA		05/07/2025	9.625	349,560		1,945,000
100206080	COVINGTON	WA		05/16/2025	7.250	347,615		694,000
100219127	ROUND ROCK	TX		06/27/2025	8.250	347,538		425,000
100219121	DAYTONA BEACH	FL		06/27/2025	6.750	347,533		480,000
3.62512E+11	SEATTLE	WA		06/12/2025	7.515	694,000		4,629,000
100210515	HARRISON	OH		05/15/2025	7.990	347,470		393,500
100213805	SAINT CLOUD	FL		05/29/2025	6.625	346,895		433,000
100211694	ROSEVILLE	CA		05/19/2025	6.750	347,192		510,000
100215599	GAINESVILLE	FL		06/12/2025	5.990	346,825		460,000
100216543	HENDERSON	NV		06/23/2025	5.990	346,824		494,000
100214452	HAGERSTOWN	MD		06/06/2025	7.750	346,811		380,000
100202222	WASHINGTON	DC		04/17/2025	9.125	346,500		440,000
100207492	TUSTIN	CA		04/29/2025	7.125	346,548		855,000
100214733	PORT SAINT LUCIE	FL		06/11/2025	7.750	346,231		445,000
100209345	SAINT LOUIS	MO		04/29/2025	7.125	346,225		495,000
100205025	SEABROOK	TX		04/10/2025	7.375	346,634		480,000
100216552	QUEEN CREEK	AZ		06/23/2025	6.750	345,952		466,000
3500122810	MIAMI	FL		06/09/2025	7.640	691,831		1,400,000
100210648	BELFAIR	WA		05/15/2025	7.375	525,177		725,000
100216527	FRISCO	TX		06/23/2025	7.250	345,649		437,000
100218642	SISTER BAY	WI		06/27/2025	6.500	345,523		810,000
100206158	BRANDYWINE	MD		04/16/2025	7.625	345,990		445,000
100213927	BRYAN	TX		05/29/2025	6.875	345,421		500,000
100206235	FREEPORT	NY		04/17/2025	7.624	345,932		910,000
100211909	GREENWOOD	IN		05/19/2025	7.490	345,231		422,000
100215479	CARROLLTON	TX		06/12/2025	7.125	344,410		450,000
100209964	ENGLEWOOD	FL		06/11/2025	7.875	344,400		415,000
100207221	MONUMENT	CO		04/28/2025	7.625	344,550		475,000
100209616	ORLANDO	FL		05/02/2025	7.500	344,583		450,000
100210520	GILBERT	AZ		05/15/2025	7.375	344,239		500,000
100216544	MIDLAND	TX		06/23/2025	8.125	344,227		435,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206208	SCHAUMBURG	IL		04/16/2025	8.250	344,440		400,000
100205779	DALLAS	TX		04/14/2025	5.990	344,503		470,000
100210117	KENNESAW	GA		05/07/2025	6.750	343,688		455,000
100215610	REDDING	CA		06/12/2025	5.990	343,608		461,000
100205002	GREELEY	CO		04/10/2025	7.250	344,494		493,000
100210499	MIRAMAR	FL		05/12/2025	7.749	344,093		830,000
100205948	FONTANA	CA		04/15/2025	7.625	344,282		704,000
100212067	ATLANTA	GA		06/27/2025	7.250	343,511		492,000
100205755	ALLEN	TX		04/14/2025	6.990	343,609		460,000
100213824	RIVERSIDE	CA		05/29/2025	6.999	343,323		790,000
100210115	KENNESAW	GA		05/07/2025	6.750	342,853		455,000
100209464	OCALA	FL		04/29/2025	6.750	342,775		450,000
100209065	OSS	NLD		04/29/2025	4.880	413,950		535,531
3340104153	SAN DIEGO	CA		06/26/2025	8.256	428,393		850,000
100212711	TACOMA	WA		05/28/2025	6.990	342,621		572,000
100204893	MORENO VALLEY	CA		04/10/2025	7.625	341,965		685,000
100211704	DAWSONVILLE	GA		05/19/2025	7.000	342,089		428,000
100209660	BOSTON	MA		05/02/2025	7.250	342,030		500,000
100210753	MADISON	WI		05/15/2025	7.375	341,672		440,000
100207110	EDISON	NJ		04/24/2025	7.500	341,915		440,000
100215788	MOUNT AIRY	MD		06/12/2025	7.000	341,612		485,000
100210089	CHARLOTTE	NC		05/07/2025	6.375	341,585		434,000
100209216	ATLANTA	GA		04/29/2025	6.499	341,045		525,000
100206779	SANTA ROSA	CA		04/23/2025	6.990	341,036		940,000
100210569	PHOENIX	AZ		05/15/2025	7.750	340,787		405,000
3340096896	GREENVILLE	NC		04/24/2025	8.890	425,623		1,638,000
100207404	HOUSTON	TX		04/29/2025	8.375	340,824		945,000
100214850	BOHEMIA	NY		06/11/2025	7.500	340,307		500,000
100210698	SPANISH FORK	UT		05/15/2025	6.990	340,268		445,000
100205084	TAMPA	FL		04/11/2025	7.750	339,960		405,000
100218916	SOUTH BEND	IN		06/27/2025	7.625	339,542		399,000
100216612	WILMINGTON	NC		06/23/2025	7.500	339,538		415,000
100210179	LAS VEGAS	NV		05/07/2025	6.124	339,505		500,000
100219002	BARSTOW	CA		06/27/2025	7.125	339,517		450,000
100214678	TEMPLE TERRACE	FL		06/11/2025	7.750	339,484		445,000
100206648	RICHMOND	VA		04/24/2025	8.250	339,611		370,000
100206028	HOUSTON	TX		04/15/2025	8.125	339,172		398,000
100218712	WASHINGTON	UT		06/27/2025	5.990	338,774		600,000
100215451	VICTORVILLE	CA		06/12/2025	6.750	338,755		460,000
100218747	MARYSVILLE	OH		06/27/2025	6.875	338,750		445,000
100210342	NORTH LAS VEGAS	NV		05/09/2025	7.625	338,777		410,000
100216323	HARDEEVILLE	SC		06/20/2025	6.499	338,655		461,000
100208943	OXNARD	CA		04/29/2025	6.999	338,651		610,000
3700005833	BROOKLYN	NY		04/03/2025	8.350	563,063		1,300,000
100211935	LOUISBURG	NC		05/19/2025	7.250	337,803		454,000
100213129	GRANITE BAY	CA		05/29/2025	7.225	337,805		1,316,954
100211570	SIMI VALLEY	CA		06/23/2025	7.375	337,754		470,000
100214457	HOMESTEAD	FL		06/06/2025	7.250	337,710		415,000
100219346	PORT ORANGE	FL		06/30/2025	7.990	337,695		424,400
100218704	NAVARRE	FL		06/27/2025	7.250	337,645		438,000
100214234	VANCOUVER	WA		05/30/2025	6.875	336,789		427,500
100207469	DEERFIELD BEACH	FL		04/29/2025	6.990	337,014		435,000
100212170	GLASTONBURY	CT		05/22/2025	7.375	336,967		535,000
3340103570	MERRICK	NY		06/05/2025	8.764	420,837		850,000
100207435	PEEKSKILL	NY		04/29/2025	6.990	336,907		580,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215726	SOUTHPORT	NC		06/12/2025	6.990	336,608		550,000
100214934	FORT LEE	NJ		06/11/2025	7.375	336,571		410,000
100206148	DORAVILLE	GA		04/16/2025	7.625	336,538		436,000
100206188	CYPRESS	TX		04/16/2025	6.375	336,521		435,000
100202247	LEMOORE	CA		04/17/2025	8.750	336,630		458,000
100213783	ASHEVILLE	NC		05/29/2025	6.999	336,023		494,000
100216480	BONITA SPRINGS	FL		06/23/2025	6.624	335,990		510,000
100214582	CARROLLTON	TX		06/06/2025	7.750	336,000		400,000
100212488	TAMPA	FL		05/28/2025	7.250	335,738		424,000
100206651	MIDVALE	UT		04/24/2025	7.750	335,811		384,000
100216239	HENDERSON	NV		06/20/2025	5.500	335,281		455,000
100216246	CYPRESS	TX		06/20/2025	7.250	335,272		440,000
100214257	MONTCLAIR	CA		05/30/2025	7.499	335,199		550,000
100215327	ROSEVILLE	CA		06/12/2025	7.750	335,163		483,000
100211741	WEST LAFAYETTE	IN		05/19/2025	6.500	335,110		471,000
100204861	WESTMINSTER	CA		04/09/2025	6.999	335,411		870,000
100212707	SOUTH PADRE ISLAND	TX		05/28/2025	7.125	334,272		575,000
100210308	TAMPA	FL		05/09/2025	7.875	334,234		392,000
100212582	EUREKA	CA		05/29/2025	8.375	334,380		377,500
100211943	SURPRISE	AZ		05/19/2025	6.750	334,120		419,500
100210759	TAMPA	FL		05/15/2025	7.750	334,060		402,000
100209377	JUNEAU	AK		04/29/2025	7.325	334,295		485,000
100214639	CARROLLTON	TX		06/10/2025	6.875	333,973		420,000
100219058	MIAMI	FL		06/27/2025	7.625	333,539		650,000
100206690	BRIDGEPORT	PA		04/24/2025	4.875	333,823		495,000
3410000828	MONTCLAIR	NJ		06/06/2025	8.654	666,962		3,390,000
100207071	SWAMPSCOTT	MA		04/24/2025	7.875	333,660		432,000
100206497	COLLEGE PARK	MD		04/22/2025	6.875	333,120		495,000
100205834	MOUNT JULIET	TN		04/14/2025	6.990	334,750		460,000
100210649	WEST GROVE	PA		05/15/2025	7.750	333,120		457,000
100219094	BRIDGEPORT	CT		06/27/2025	6.750	332,452		460,000
100212798	TILBURG	NLD		05/28/2025	4.600	398,239		763,215
100207334	DENNIS PORT	MA		04/29/2025	6.990	332,589		490,000
100206622	HOUSTON	TX		04/24/2025	7.250	332,560		475,000
100216522	PARKLAND	FL		06/23/2025	6.875	332,258		455,000
100207455	CHANDLER	AZ		04/29/2025	7.250	332,235		551,000
100204460	OPA LOCKA	FL		04/03/2025	7.500	332,706		530,000
100206134	SELMA	CA		04/16/2025	7.875	331,922		430,000
100218615	SALEM	MA		06/27/2025	7.375	331,648		415,000
100206151	ANNAPOLIS	MD		04/16/2025	6.875	332,185		447,500
100216299	CANTON	GA		06/20/2025	6.625	331,512		410,000
100207120	CHARLOTTE	NC		04/24/2025	7.750	331,574		360,000
100206120	FORT COLLINS	CO		04/16/2025	7.500	331,554		398,000
100210072	BOLIVIA	NC		05/07/2025	7.250	331,146		410,000
100204780	INGLEWOOD	CA		04/09/2025	6.625	331,231		575,000
100213857	SPRINGFIELD	OR		05/29/2025	5.990	331,087		434,995
100216196	STOCKTON	CA		06/20/2025	8.125	330,750		470,000
100214514	LANCASTER	CA		06/06/2025	7.750	330,750		640,000
100199197	VANCOUVER	WA		04/04/2025	7.875	331,013		485,000
100202216	JACKSONVILLE	FL		04/17/2025	7.250	331,236		410,000
100205966	MONROE	WA		04/15/2025	7.500	331,208		510,000
100204779	PATTERSON	CA		04/09/2025	6.625	330,434		560,000
100208964	SACRAMENTO	CA		04/29/2025	6.999	330,417		550,000
100211934	GARNET VALLEY	PA		05/19/2025	7.750	330,064		400,000
100207009	EDISON	NJ		04/24/2025	7.625	330,291		425,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209407	FRESNO	CA		04/29/2025	7.375	330,248		401,000
100210453	EAST QUOGUE	NY		05/12/2025	6.874	334,605		970,000
100203043	CAPE CORAL	FL		04/25/2025	6.875	330,502		408,000
3340100100	EASTON	CT		04/24/2025	8.670	412,070		1,028,000
100213708	PINELLAS PARK	FL		05/29/2025	7.499	331,652		435,000
100211744	PORT SAINT LUCIE	FL		05/19/2025	7.375	329,488		415,000
100209451	ELLIJAY	GA		04/29/2025	7.875	330,408		424,000
100206967	MOUNT LAUREL	NJ		04/25/2025	7.125	329,747		490,000
100205822	WAKE FOREST	NC		04/14/2025	6.875	330,002		460,000
100212607	CHICAGO	IL		05/29/2025	7.375	329,418		510,000
100209776	MIAMI	FL		05/05/2025	7.125	328,882		690,000
100213847	VERO BEACH	FL		05/29/2025	7.750	328,614		400,000
100218626	CAPE CANAVERAL	FL		06/27/2025	7.250	328,591		418,000
100209537	BOONTON	NJ		05/02/2025	6.375	330,697		615,000
100216256	BROOMFIELD	CO		06/20/2025	6.875	328,368		432,000
100210288	PHILADELPHIA	PA		05/09/2025	7.500	328,332		365,000
100209282	GULF SHORES	AL		04/29/2025	6.875	328,644		405,000
100216409	SAINT LOUIS	MO		06/20/2025	7.499	327,570		396,000
100216230	GRAND LAKE	CO		06/20/2025	7.000	327,490		427,000
100209457	PEPPERELL	MA		04/29/2025	7.875	327,686		400,000
100214462	HASKELL	NJ		06/06/2025	8.250	327,391		390,000
100204742	MARTINEZ	CA		04/10/2025	7.500	327,600		582,000
100209795	RICHMOND	VA		05/05/2025	7.375	327,556		482,500
100209288	APEX	NC		04/29/2025	6.875	338,560		442,000
100216368	MENIFEE	CA		06/20/2025	7.250	326,928		665,000
100211502	CLAYTON	NC		05/16/2025	7.375	327,459		380,000
100219313	PALM DESERT	CA		06/30/2025	7.625	326,902		460,000
100218622	ROSEMOUNT	MN		06/27/2025	6.875	326,873		430,000
100210067	PROVO	UT		05/07/2025	6.990	327,139		536,000
100212566	PHOENIX	AZ		05/29/2025	6.999	326,860		649,000
100218257	JARRELL	TX		06/26/2025	7.875	326,792		460,000
100219195	LAVON	TX		06/27/2025	7.250	326,548		425,000
100218519	PHILADELPHIA	PA		06/27/2025	6.990	326,291		430,000
100205763	LAS VEGAS	NV		04/14/2025	7.375	326,723		403,000
100213924	LINCOLN	CA		05/29/2025	6.875	326,179		430,000
100209287	TEMPLE TERRACE	FL		04/29/2025	6.875	326,361		400,000
100216168	WEST HILLS	CA		06/18/2025	7.125	326,011		1,050,000
100218473	PHOENIX	AZ		06/27/2025	7.500	325,941		475,000
100210183	GLEN ALLEN	VA		05/07/2025	6.875	325,104		430,000
100209068	TILBURG	NLD		04/29/2025	5.000	392,612		541,788
100209119	S-GRAVENHAGE	NLD		04/29/2025	4.680	392,612		541,788
100206890	FLORIDA CITY	FL		04/24/2025	7.500	325,327		380,000
3340097801	LOS ANGELES	CA		04/10/2025	8.296	406,296		3,290,000
100209342	PFLUGERVILLE	TX		04/29/2025	7.124	325,288		432,000
100214726	CHICOPEE	MA		06/11/2025	7.500	324,973		420,000
3500122675	NORTH BAY VILLAGE	FL		06/09/2025	8.703	649,357		6,500,000
100215817	RICHMOND	VA		06/12/2025	7.125	324,672		425,000
100215474	TOMS RIVER	NJ		06/12/2025	6.990	324,631		425,000
100209379	REHOBOTH BEACH	DE		04/29/2025	7.375	327,209		450,000
100215297	FREDERICKSBURG	TX		06/12/2025	7.375	324,439		400,000
100209242	FRESNO	CA		04/29/2025	6.625	324,703		428,425
100212116	LAWRENCEVILLE	GA		05/22/2025	6.500	324,341		446,000
100214917	TACOMA	WA		06/11/2025	7.250	323,874		575,000
100214322	MERCER	WI		06/02/2025	7.750	323,856		351,000
100208245	GRAPEVINE	TX		04/29/2025	7.500	325,790		1,264,478

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215759	WIND LAKE	WI		06/12/2025	6.875	323,732		460,000
100211725	GILBERT	AZ		05/19/2025	7.500	323,540		410,000
100216605	MESA	AZ		06/23/2025	7.250	323,513		425,000
100210195	RALEIGH	NC		05/07/2025	6.499	323,478		438,000
100205797	SPANISH FORK	UT		04/14/2025	7.000	324,771		460,000
100218779	ODENTON	MD		06/27/2025	7.375	323,101		430,000
100214195	EMPIRE	CA		05/30/2025	7.625	323,004		518,000
100216411	KEIZER	OR		06/20/2025	6.625	322,955		442,000
100206501	WORCESTER	MA		04/22/2025	7.499	323,169		450,000
100218664	MOSCOW	ID		06/27/2025	7.250	322,874		425,000
100215686	HAVERHILL	MA		06/13/2025	7.490	322,851		402,000
100219302	PHILADELPHIA	PA		06/30/2025	6.990	322,461		520,000
100205712	DAVENPORT	FL		04/14/2025	7.375	322,990		467,000
100209434	PAHRUMP	NV		04/29/2025	7.625	322,678		390,000
100205903	CLOVIS	CA		04/14/2025	6.990	322,962		450,000
100219017	CHARLOTTE	NC		06/27/2025	7.250	322,371		425,000
100216633	MESQUITE	TX		06/23/2025	7.000	322,368		425,000
100210371	PICO RIVERA	CA		05/12/2025	7.375	322,630		750,000
100214715	CUMMING	GA		06/11/2025	7.125	322,056		825,000
100209254	WENDELL	NC		04/29/2025	6.750	322,328		425,000
100214001	JOHNS CREEK	GA		05/29/2025	6.750	321,976		445,000
100216553	BELLA VISTA	AR		06/23/2025	6.875	321,963		460,000
100216707	LONGWOOD	FL		06/23/2025	6.875	321,947		465,000
100210061	TRINITY	FL		05/07/2025	7.125	321,959		450,000
100216511	WINTER GARDEN	FL		06/23/2025	6.125	321,740		535,000
100212683	EAGLE MOUNTAIN	UT		05/28/2025	6.625	321,363		422,000
100211957	MYRTLE BEACH	SC		05/22/2025	7.875	320,660		450,000
100209386	ENGLEWOOD	CO		04/29/2025	7.375	321,502		425,000
100216049	KAILUA KONA	HI		06/17/2025	7.625	321,196		440,000
100199187	CYPRESS	TX		04/04/2025	7.125	321,728		370,000
100218247	TITUSVILLE	FL		06/26/2025	7.125	321,167		800,000
100211776	DURHAM	NC		05/19/2025	6.875	321,151		435,000
100214930	MESQUITE	NV		06/11/2025	7.125	320,824		401,000
100209796	FREMONT	NE		05/05/2025	7.500	321,799		395,000
100218925	WESTAMPTON	NJ		06/27/2025	8.000	320,778		425,000
100219091	CHATTANOOGA	TN		06/27/2025	9.750	320,775		470,000
100218272	CARSON CITY	NV		06/26/2025	7.375	320,725		520,000
100219315	QUICKSBURG	VA		06/30/2025	7.625	320,601		475,000
100205761	MESA	AZ		04/14/2025	5.750	321,173		402,000
100214124	RINGWOOD	NJ		05/30/2025	7.375	320,258		475,000
100205771	MADISON	AL		04/14/2025	7.375	320,714		395,000
100213895	HOUSTON	TX		05/29/2025	6.875	320,385		445,000
100214023	YORK	SC		05/29/2025	6.375	320,403		475,000
100206419	TURLOCK	CA		05/22/2025	7.000	320,085		400,000
100205886	RICHMOND	VA		04/14/2025	7.625	320,635		423,000
100204755	ELK GROVE	CA		04/09/2025	7.875	320,250		485,000
100211512	PANAMA CITY BEACH	FL		05/16/2025	6.875	320,121		405,000
100205841	ROYAL OAK	MI		04/14/2025	6.875	320,147		420,000
100216609	LODI	CA		06/23/2025	7.500	319,556		390,000
100205798	SPANISH FORK	UT		04/14/2025	7.000	321,112		454,000
100207384	MIAMI	FL		04/29/2025	6.990	319,726		460,000
100215331	CUMMING	GA		06/12/2025	7.250	319,449		490,000
100216699	FREDERICA	DE		06/23/2025	7.125	319,366		420,000
100204741	CANON CITY	CO		04/10/2025	7.625	319,118		390,000
100209317	RALEIGH	NC		04/29/2025	6.999	319,277		430,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219337	LAS VEGAS	NV		06/30/2025	6.990	318,954		640,000
100218566	DENVER	CO		06/27/2025	6.990	318,938		433,000
100209639	LA HABRA	CA		05/02/2025	7.575	319,207		510,000
100212586	PORT ORANGE	FL		05/29/2025	8.250	318,938		405,000
100204920	SCOTTSDALE	AZ		04/10/2025	7.625	318,969		380,000
100214698	CRYSTAL LAKE	IL		06/11/2025	7.625	318,233		380,000
100212092	MERIDIAN	ID		05/22/2025	6.575	318,171		435,000
100213940	BEL AIRE	KS		05/29/2025	6.375	318,178		425,000
100206748	LOS OSOS	CA		04/23/2025	6.990	318,449		870,000
100205613	GLADSTONE	OR		05/09/2025	7.750	318,150		525,000
100212544	COLORADO SPRINGS	CO		05/29/2025	7.500	318,076		415,000
100206107	BRIDGTON	ME		04/16/2025	7.250	318,213		530,000
100216627	CASA GRANDE	AZ		06/23/2025	7.000	317,666		394,000
100216513	ATLANTA	GA		06/23/2025	6.490	317,653		475,000
100216662	TYBEE ISLAND	GA		06/23/2025	7.625	317,648		410,000
100211731	CANTON	GA		05/19/2025	7.375	317,621		418,000
100206300	KANSAS CITY	MO		04/17/2025	7.375	317,869		391,000
100218751	HACKBERRY	LA		06/27/2025	7.375	317,578		438,000
100218604	PITTSBORO	NC		06/27/2025	7.500	317,509		390,000
100212051	RUCKERSVILLE	VA		06/27/2025	7.375	317,016		426,000
100214736	FORT MOHAVE	AZ		06/11/2025	6.875	316,962		564,000
100208453	SARASOTA	FL		04/29/2025	8.200	317,003		815,665
100210354	BAKERSFIELD	CA		05/09/2025	7.875	316,956		413,000
100218846	IRVINE	CA		06/27/2025	7.375	316,933		410,000
100204834	LOS ANGELES	CA		04/09/2025	6.999	317,748		845,000
100214016	KISSIMMEE	FL		05/29/2025	7.125	316,883		410,000
100206285	FRESNO	CA		04/17/2025	6.625	316,879		390,000
100210108	RONALD	WA		05/07/2025	6.750	316,597		490,000
100215388	WINTER SPRINGS	FL		06/12/2025	6.990	316,299		388,000
100205059	BRAMBLETON	VA		04/11/2025	7.875	316,567		435,000
100215573	SELBYVILLE	DE		06/12/2025	7.125	316,277		390,000
100210492	BROOKLYN	NY		05/12/2025	7.874	316,300		970,000
100206269	BALTIMORE	MD		04/17/2025	7.125	316,558		385,000
100204916	OCALA	FL		04/10/2025	6.990	316,111		420,000
100211513	KNIGHTDALE	NC		05/16/2025	6.625	316,089		400,000
100212540	BAKERSFIELD	CA		05/29/2025	7.500	315,802		380,000
100209421	MC GAHEYSVILLE	VA		04/29/2025	7.500	316,003		426,000
100213703	LODI	CA		05/29/2025	6.625	315,713		525,000
100211747	SAINT LOUIS	MO		05/19/2025	7.625	315,641		390,000
100214517	ATLANTA	GA		06/06/2025	7.375	315,634		435,000
100218616	PLANTATION KEY	FL		06/27/2025	6.875	315,247		415,000
100218573	LITCHFIELD PARK	AZ		06/27/2025	7.375	315,196		395,000
100210339	PHOENIX	AZ		05/09/2025	7.750	315,181		472,000
100218504	KATY	TX		06/27/2025	6.500	314,906		415,100
100210311	CALHOUN	GA		05/09/2025	7.625	315,065		367,000
100205920	LAWRENCEVILLE	GA		04/15/2025	6.625	315,319		422,000
100215653	CANTON	GA		06/13/2025	8.375	315,000		750,000
100206169	RALEIGH	NC		04/16/2025	6.990	314,987		413,000
100203003	PRIEST RIVER	ID		04/25/2025	7.375	315,000		660,000
100206303	MERCED	CA		04/17/2025	6.500	314,924		530,000
100206833	DALLAS	TX		04/24/2025	7.375	314,898		400,000
100207085	BRANDON	FL		04/24/2025	7.750	325,551		390,000
100207472	PANAMA CITY BEACH	FL		04/29/2025	8.125	315,000		375,000
100218663	NORTH CHESTERFIELD	VA		06/27/2025	7.750	314,436		384,000
100214329	FAIRPORT	NY		06/02/2025	7.875	314,132		340,000

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100215925	ATLANTA	GA		06/17/2025	7.125	314,109		422,000
100208711	RIVERSIDE	CA		04/29/2025	8.250	314,109		842,000
3340103135	WEST ORANGE	NJ		05/29/2025	8.464	392,604		720,000
100205839	LAS VEGAS	NV		04/14/2025	7.375	314,564		417,000
100213953	CHARLOTTE	NC		05/29/2025	6.375	313,957		419,000
100208759	PHOENIX	AZ		04/29/2025	9.550	314,127		967,429
100218649	SNOWFLAKE	AZ		06/27/2025	7.875	313,646		415,000
3340096033	QUEENS	NY		04/10/2025	8.688	392,040		900,000
3340101407	LOS ANGELES	CA		05/22/2025	7.780	392,040		1,300,000
100211811	FINLEYVILLE	PA		05/19/2025	7.990	314,272		380,000
100212380	KATY	TX		05/28/2025	6.750	313,581		425,000
100215917	LITCHFIELD PARK	AZ		06/17/2025	8.125	313,539		430,000
100205056	MIAMI	FL		04/11/2025	7.500	314,036		455,000
100209212	DURHAM	NC		04/29/2025	6.499	313,499		420,000
100213715	DAYTONA BEACH	FL		05/29/2025	7.124	313,195		410,000
3.62513E+11	SAN DIEGO	CA		06/12/2025	7.935	626,250		1,120,000
100206108	KILL DEVIL HILLS	NC		04/16/2025	7.125	313,621		520,000
100218780	MANCOS	CO		06/27/2025	7.000	313,002		460,000
100216692	CAMDENTON	MO		06/23/2025	7.625	312,969		405,000
100211910	LIBERTY HILL	TX		05/19/2025	7.375	312,977		391,000
100215428	BLAINE	MN		06/12/2025	6.990	312,621		415,000
100205832	GEORGETOWN	TX		04/14/2025	6.990	313,047		425,000
100207373	FORT WORTH	TX		04/29/2025	8.375	312,675		400,000
100218482	LAKEVILLE	MN		06/27/2025	7.750	312,338		390,000
100212169	ORLANDO	FL		05/22/2025	7.625	312,336		395,000
100207113	NORTH LAS VEGAS	NV		04/24/2025	7.375	312,601		380,000
100215509	MADISON	WI		06/12/2025	7.125	312,276		409,000
100206376	MADERA	CA		05/22/2025	7.875	311,631		400,000
100214863	THOUSAND PALMS	CA		06/11/2025	7.375	311,619		402,000
100209176	OURAY	CO		04/30/2025	7.500	415,515		635,000
100207374	TAMARACK	ID		04/29/2025	7.375	312,578		605,000
100205808	PALM HARBOR	FL		04/14/2025	6.500	312,451		437,000
100204665	MOLALLA	OR		04/04/2025	7.375	312,024		564,500
100216573	TOMS RIVER	NJ		06/23/2025	7.625	311,460		380,000
100218894	POCONO LAKE	PA		06/27/2025	7.750	311,192		355,000
100205577	KLAMATH FALLS	OR		05/09/2025	7.000	311,067		540,000
100212612	GRAND HAVEN	MI		05/29/2025	7.125	311,029		380,000
100209762	SAN DIEGO	CA		05/05/2025	7.250	311,543		965,000
100209376	CHICAGO	IL		04/29/2025	7.374	311,469		570,000
100204461	SAN TAN VALLEY	AZ		04/04/2025	7.750	310,948		550,000
100210258	KINGMAN	AZ		05/09/2025	8.250	310,792		348,000
100199234	HANFORD	CA		04/09/2025	7.125	310,926		445,000
100207057	DENVER	CO		04/24/2025	7.625	310,853		479,000
100211738	BONITA SPRINGS	FL		05/19/2025	7.000	310,298		435,000
100205848	PITTSBURGH	PA		04/14/2025	6.990	310,802		420,000
100207507	CALHOUN	GA		04/29/2025	7.500	310,479		399,000
100209562	BOZEMAN	MT		05/02/2025	7.490	310,450		739,000
100204630	AIKEN	SC		04/04/2025	7.625	310,647		430,000
100215780	AMMON	ID		06/12/2025	7.375	309,963		400,000
100206290	FORT COLLINS	CO		04/17/2025	6.875	310,230		400,000
100215679	KISSIMMEE	FL		06/13/2025	7.375	309,897		610,000
100209368	TROUTMAN	NC		04/29/2025	7.275	310,369		400,000
100213981	BEAVERTON	OR		05/29/2025	7.000	309,862		418,000
100216621	POST FALLS	ID		06/23/2025	6.624	309,848		500,000
100211418	SCOTTSDALE	AZ		05/16/2025	6.875	309,860		675,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000843	WESTFIELD	NJ		05/15/2025	8.498	619,322		2,995,000
100211813	BAKERSFIELD	CA		05/19/2025	7.500	309,827		385,000
100218823	VICTORVILLE	CA		06/27/2025	7.490	309,585		400,000
100210700	MELISSA	TX		05/15/2025	7.375	309,549		400,000
100207228	CHANDLER	AZ		04/28/2025	6.750	309,990		450,000
100206450	COVINGTON	GA		04/22/2025	7.125	309,468		399,000
100205762	CYPRESS	TX		04/14/2025	7.125	309,896		415,000
100216481	CYPRESS	TX		06/23/2025	6.990	308,826		442,000
100204538	LAS VEGAS	NV		04/04/2025	7.375	309,262		430,000
100215481	DES PLAINES	IL		06/12/2025	6.990	308,671		410,000
100214576	GALIVANTS FERRY	SC		06/06/2025	6.999	308,677		392,000
100210582	LAKE WORTH	FL		05/15/2025	7.125	308,642		410,000
100211930	BUFORD	GA		05/19/2025	6.125	308,606		436,000
100209578	SAN TAN VALLEY	AZ		05/02/2025	7.375	308,815		400,000
100214340	WAUKEE	IA		06/02/2025	7.125	308,139		358,000
100214560	LANCASTER	CA		06/06/2025	6.999	308,127		475,000
100211439	LOS ANGELES	CA		05/16/2025	7.250	308,383		750,000
100214451	MASPETH	NY		06/06/2025	7.624	308,106		940,000
3340099687	GLEN COVE	NY		04/24/2025	8.670	385,074		710,000
100219240	CLINTON	MA		06/30/2025	7.325	308,035		402,000
100213941	DENTON	TX		05/29/2025	5.750	308,308		430,000
100216140	PORTLAND	TX		06/17/2025	7.755	307,756		336,000
100204878	JOHNSTON	RI		04/09/2025	8.750	307,965		420,000
100208913	LOS RANCHOS	NM		04/29/2025	7.540	308,709		1,159,124
100215542	COLORADO SPRINGS	CO		06/12/2025	6.750	307,684		409,000
100207648	GRANADA HILLS	CA		04/29/2025	8.250	308,083		915,898
100209770	LONGWOOD	FL		05/05/2025	7.250	307,918		485,000
3410000852	SCOTCH PLAINS	NJ		05/05/2025	8.298	614,924		2,210,000
100212506	SIMI VALLEY	CA		05/28/2025	6.625	307,451		745,000
100206314	CALDWELL	ID		04/17/2025	7.125	307,448		382,000
100211824	FRESNO	CA		05/19/2025	6.624	307,396		433,000
100219090	KATY	TX		06/27/2025	7.875	307,125		390,000
100206918	PORT CHARLOTTE	FL		04/24/2025	7.250	307,352		405,000
100216353	LANCASTER	CA		06/20/2025	7.250	306,989		377,000
100215281	MURPHY	NC		06/12/2025	6.990	306,987		380,000
100212156	TULSA	OK		05/22/2025	7.750	306,893		400,000
100207254	ORLANDO	FL		04/28/2025	7.375	306,834		415,000
100214747	UNION	NJ		06/11/2025	8.750	306,591		420,000
100214392	PLUMAS LAKE	CA		06/02/2025	5.875	306,455		511,000
100212614	FORT MOHAVE	AZ		05/29/2025	6.999	306,434		526,000
100206364	CROWLEY	TX		04/17/2025	7.750	306,866		340,000
100213928	APEX	NC		05/29/2025	6.750	306,599		410,000
100209126	UNITED KINGDOM	GBR		04/29/2025	5.650	373,728		645,028
100204943	IRVING	TX		04/10/2025	7.625	306,528		400,000
100213994	COOLIN	ID		05/29/2025	6.875	306,034		415,000
100209944	MIAMI	FL		06/11/2025	8.375	306,029		325,000
100204763	MIAMI	FL		04/09/2025	6.999	306,250		450,000
100218701	O FALLON	MO		06/27/2025	7.875	305,964		390,000
3500125034	PORT WASHINGTON	NY		06/26/2025	7.500	611,900		1,315,000
100205760	MONROE	NC		04/14/2025	7.125	306,348		390,000
100205138	MIAMI	FL		05/01/2025	7.375	306,025		398,000
100209432	PEA RIDGE	AR		04/29/2025	7.625	305,966		389,000
100206031	FORT WORTH	TX		04/15/2025	8.125	305,988		372,000
100207520	FRISCO	TX		04/29/2025	6.999	305,900		385,000
100209555	SPOKANE	WA		05/02/2025	7.875	305,626		370,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207711	LOS ANGELES	CA		04/29/2025	7.650	306,220		1,120,000
100214198	POMPANO BEACH	FL		05/30/2025	7.125	305,247		594,000
100206119	PENSACOLA	FL		04/16/2025	8.875	305,527		325,000
100210295	BLUFFTON	SC		05/09/2025	6.990	305,159		340,000
100214115	ROSENBERG	TX		05/30/2025	6.990	305,006		380,000
100214430	VANCOUVER	WA		06/02/2025	5.990	304,934		450,000
100215811	BETHEL	ME		06/12/2025	7.000	304,959		498,000
100214427	SALT LAKE CITY	UT		06/02/2025	6.990	304,907		840,000
100210046	HOT SPRINGS VILLAGE	AR		05/07/2025	7.125	304,891		380,000
100210202	GALENA	IL		05/07/2025	6.990	304,543		431,000
100204612	LEDGEWOOD	NJ		04/04/2025	7.250	304,952		400,000
100206342	ELMHURST	IL		04/17/2025	6.750	304,720		400,000
100215574	NORTH PORT	FL		06/12/2025	7.250	304,376		395,000
100205080	BRIDGEPORT	CT		04/11/2025	7.000	304,507		410,000
100208145	JURUPA VALLEY	CA		04/29/2025	9.625	304,395		960,000
100214349	MEMPHIS	TN		06/02/2025	7.625	303,631		340,000
100216281	ZEPHYRHILLS	FL		06/20/2025	7.500	303,606		390,000
100210249	GOODYEAR	AZ		05/09/2025	7.125	303,981		375,000
100204945	BOLIVIA	NC		04/10/2025	8.750	303,800		386,000
100216536	ANNA	TX		06/23/2025	6.500	303,523		419,000
100214314	HUNTERTOWN	IN		06/02/2025	7.625	303,527		340,000
100208629	GREELEY	CO		04/29/2025	9.375	303,579		713,251
100215416	APOPKA	FL		06/12/2025	7.125	303,141		411,000
100216668	LARGO	FL		06/23/2025	5.990	303,097		425,000
100215334	SAINT HELENS	OR		06/12/2025	7.625	303,116		330,000
100207069	MESA	AZ		04/24/2025	7.750	303,331		420,000
100215375	BOSTON	MA		06/12/2025	6.990	303,075		397,000
100205659	KISSIMMEE	FL		05/09/2025	6.875	302,958		371,000
100207056	SAINT PETERSBURG	FL		04/24/2025	7.875	303,123		340,000
100210330	GALLATIN	TN		05/09/2025	6.250	302,606		388,000
100210299	SAINT AUGUSTINE	FL		05/09/2025	7.625	302,530		336,000
100205765	DENVER	CO		04/14/2025	7.625	303,388		402,000
3700005838	WESTFIELD	NJ		04/11/2025	8.050	504,124		2,200,000
100205715	SAINT PETERSBURG	FL		04/14/2025	7.250	302,929		445,000
100209406	CEDAR PARK	TX		04/29/2025	7.375	302,646		375,000
100206942	PHOENIX	AZ		04/25/2025	6.625	302,659		468,000
100216227	MOLALLA	OR		06/20/2025	7.125	301,964		423,022
100207195	RALEIGH	NC		04/28/2025	6.625	302,208		486,000
100212049	FORT LAUDERDALE	FL		06/27/2025	7.250	301,934		430,000
100207043	HESPERIA	CA		04/24/2025	7.375	302,133		391,000
100211863	NAPERVILLE	IL		05/19/2025	6.999	301,705		415,000
100209894	PHOENIX	AZ		06/11/2025	7.500	301,594		396,000
100212801	S-GRAVENHAGE	NLD		05/28/2025	4.600	361,215		1,116,555
100209725	HENDERSON	NV		05/05/2025	6.750	301,377		429,000
100211871	SAVANNAH	GA		05/19/2025	6.999	300,847		400,000
100214092	GILBERT	AZ		05/30/2025	7.125	300,753		465,000
100211925	MESA	AZ		05/19/2025	7.250	300,719		370,000
100216672	CARY	NC		06/23/2025	6.875	300,695		411,500
100213709	TEMPLE	TX		05/29/2025	7.499	300,724		360,000
100213782	HESPERIA	CA		05/29/2025	6.999	300,686		450,000
100209077	WAALWIJK	NLD		04/29/2025	4.850	362,739		500,565
100212112	NAPLES	FL		05/22/2025	7.250	300,282		425,000
100219295	WATKINS GLEN	NY		06/30/2025	7.575	300,247		325,000
100218796	OCEAN CITY	MD		06/27/2025	6.990	300,233		420,000
100214437	PHOENIX	AZ		06/02/2025	7.490	300,388		330,000

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	2	3					Additional	
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100207408	MIAMI	FL		04/29/2025	6.875	300,389		430,000
100212937	SAN MARCOS	CA		05/29/2025	9.325	300,067		1,593,126
100211836	PITTSBURGH	PA		05/19/2025	7.250	299,694		390,000
100211769	NAPLES	FL		05/19/2025	7.125	299,669		408,000
100212144	MARIETTA	GA		05/22/2025	6.125	299,598		435,000
100204971	ONTARIO	OR		04/10/2025	7.875	299,885		360,000
100210608	HUDGINS	VA		05/15/2025	7.875	299,623		370,000
100214942	LAS VEGAS	NV		06/11/2025	7.000	299,499		425,000
100211975	WEST COVINA	CA		05/22/2025	6.875	298,975		935,000
100205914	MCKINNEY	TX		04/15/2025	6.990	300,784		400,000
100205623	OVERLAND PARK	KS		05/09/2025	7.500	299,155		361,000
100214005	POCONO LAKE	PA		05/29/2025	7.250	299,791		391,800
100204648	GLENDALE	AZ		04/04/2025	6.750	299,882		490,000
100216298	HARPERS FERRY	WV		06/20/2025	7.250	298,890		364,000
100206206	ANGIER	NC		04/16/2025	5.750	299,804		365,000
100210580	PHILADELPHIA	PA		05/15/2025	7.125	298,840		425,000
100212553	DENTON	TX		05/29/2025	7.500	298,318		345,000
100211766	MANASSAS	VA		05/19/2025	6.625	300,600		400,000
100210745	PHOENIX	AZ		05/15/2025	7.250	298,555		403,000
100216276	ROCKINGHAM	VA		06/20/2025	5.990	298,238		382,000
100204465	LONG BRANCH	NJ		04/04/2025	8.000	298,402		340,000
100216499	EUGENE	OR		06/23/2025	7.625	298,070		380,000
100218584	RICHMOND	VA		06/27/2025	7.500	298,041		364,000
100218865	TITUSVILLE	FL		06/27/2025	6.875	297,852		390,000
100206202	GLENPOOL	OK		04/16/2025	7.625	298,093		320,000
100208442	SANTA BARBARA	CA		04/29/2025	7.774	297,795		3,238,790
100209779	LAWRENCEVILLE	GA		05/05/2025	7.250	298,232		420,000
100218686	TWIN FALLS	ID		06/27/2025	6.750	297,688		394,000
100207337	SUMMERVILLE	SC		04/29/2025	7.500	297,926		415,000
100218593	OVERLAND PARK	KS		06/27/2025	7.375	297,670		395,000
100206857	SAINT PETERSBURG	FL		04/24/2025	8.250	297,675		405,000
100216658	LAWRENCEVILLE	GA		06/23/2025	7.125	297,400		420,000
100209371	ZEPHYRHILLS	FL		04/29/2025	7.250	297,719		410,000
100204690	CORAL SPRINGS	FL		04/04/2025	6.990	297,626		791,000
100214308	SHIPPENSBURG	PA		06/02/2025	7.125	297,204		350,000
100199182	FRESNO	CA		04/04/2025	7.875	297,675		378,000
100212588	CHATSWORTH	CA		05/29/2025	7.750	297,159		925,000
100206639	SAINT LOUIS	MO		04/24/2025	7.875	297,154		326,000
100213985	FORNEY	TX		05/29/2025	6.490	296,908		425,000
100214341	BAR HARBOR	ME		06/02/2025	7.500	297,077		327,000
100216655	CUMMING	GA		06/23/2025	6.999	296,818		390,000
100218356	OLDENZAAL	NLD		06/26/2025	5.050	368,706		463,759
100213907	BOISE	ID		05/29/2025	7.375	296,983		360,000
100214580	ANDERSON	SC		06/06/2025	6.999	296,746		360,000
100218851	SUN CITY CENTER	FL		06/27/2025	7.625	296,386		359,000
100212686	CLOVIS	CA		05/28/2025	7.125	296,127		393,000
100209301	ARVIN	CA		04/29/2025	6.875	296,329		386,000
100199179	MIAMI	FL		04/04/2025	7.375	296,319		360,000
100207451	GILBERT	AZ		04/29/2025	7.375	296,033		465,000
100214406	PASADENA	MD		06/02/2025	6.875	296,265		415,000
100218811	OCALA	FL		06/27/2025	6.875	295,983		393,000
3340092322	ELLICOTT CITY	MD		05/22/2025	8.614	369,448		1,300,000
100210374	KNOXVILLE	TN		05/12/2025	6.625	295,510		415,000
100218628	TUCKER	GA		06/27/2025	6.875	295,493		369,000
100212197	LAS VEGAS	NV		05/22/2025	6.500	295,461		400,000

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100211833	THE VILLAGES	FL		05/19/2025	6.999	295,719		387,000
100210109	MORRILTON	AR		05/07/2025	6.875	295,436		425,000
100218614	PHILADELPHIA	PA		06/27/2025	6.875	295,402		390,000
100215569	NEW SMYRNA BEACH	FL		06/12/2025	7.375	295,069		408,000
100215335	BOCA RATON	FL		06/12/2025	7.750	294,942		370,000
100207045	ARNOLD	CA		04/24/2025	7.625	295,103		320,000
100212834	UNITED KINGDOM	GBR		05/28/2025	7.690	361,547		1,111,645
100210306	HOLIDAY ISLAND	AR		05/09/2025	7.125	294,764		328,000
100215543	MOUNT DORA	FL		06/12/2025	6.875	294,755		390,000
100209477	RED BANK	NJ		05/01/2025	7.625	294,987		525,000
100204478	BEALS	ME		04/04/2025	7.125	295,029		670,000
100205992	ASHLAND	VA		04/15/2025	7.750	294,980		390,000
100216057	DELAND	FL		06/17/2025	7.375	294,404		376,000
100218875	HOT SPRINGS VILLAGE	AR		06/27/2025	7.490	294,332		320,000
100215576	HICKORY	NC		06/12/2025	6.500	294,321		395,000
100211650	ENGLEWOOD	FL		05/19/2025	7.250	294,550		385,000
3340101769	HASBROUCK HEIGHTS	NJ		06/05/2025	8.884	367,805		765,000
100218730	BLOOMINGDALE	GA		06/27/2025	7.125	293,862		385,000
100214282	KENOSHA	WI		05/30/2025	7.375	293,835		360,000
100209485	GREENWOOD LAKE	NY		05/01/2025	8.125	294,000		400,000
100212693	AUSTIN	TX		05/28/2025	7.500	293,674		384,000
100212153	MADRAS	OR		05/22/2025	8.625	293,690		380,000
100215571	AMERICAN FORK	UT		06/12/2025	5.990	293,598		405,000
100206526	TITUSVILLE	FL		04/22/2025	7.750	294,000		400,000
100215286	HENDERSON	NV		06/12/2025	6.625	293,236		424,000
100212312	PEARLAND	TX		05/28/2025	7.125	293,223		360,000
100214665	WEST PALM BEACH	FL		06/11/2025	7.875	293,183		555,000
100211459	KAYSVILLE	UT		05/16/2025	9.375	293,300		507,000
100218716	BRANDYWINE	MD		06/27/2025	6.125	293,102		505,000
100214432	VANCOUVER	WA		06/02/2025	5.990	293,074		460,000
100216561	CANTON	GA		06/23/2025	7.250	293,038		364,000
100210328	CONWAY	SC		05/09/2025	6.250	301,932		352,000
100216109	CONWAY	SC		06/17/2025	7.625	292,304		352,000
100210102	GARNER	NC		05/07/2025	7.125	292,416		388,000
100216413	WEST RICHLAND	WA		06/20/2025	7.125	292,113		383,000
100218957	MIDLAND CITY	AL		06/27/2025	7.750	291,937		328,000
100210276	HENDERSONVILLE	NC		05/09/2025	7.500	291,906		322,500
100213742	MANCHESTER CENTER	VT		05/29/2025	8.249	291,905		330,000
100218581	ATLANTA	GA		06/27/2025	7.125	291,572		385,000
100210607	CANYON LAKE	TX		05/15/2025	7.750	291,558		349,000
100206906	BUFORD	GA		04/24/2025	7.375	291,921		355,000
100215494	COLORADO SPRINGS	CO		06/12/2025	6.990	291,252		386,000
3500122751	LONG BRANCH	NJ		06/09/2025	8.390	582,471		4,500,000
100210643	SUN CITY CENTER	FL		05/15/2025	7.875	291,256		350,000
100206998	NORTH LAS VEGAS	NV		04/24/2025	7.375	291,482		355,000
100211734	LAWRENCEVILLE	GA		05/19/2025	7.250	290,602		403,300
100215577	LAS VEGAS	NV		06/12/2025	6.250	290,570		376,000
100218819	WEST WARWICK	RI		06/27/2025	6.990	290,533		398,000
100210789	RANCHO SANTA MARGARITA	CA		05/15/2025	8.000	290,564		1,400,000
100206627	BULLHEAD CITY	AZ		04/24/2025	7.375	290,952		322,000
100207679	LAKE FOREST	CA		04/29/2025	8.650	291,033		1,092,518
100205982	RALEIGH	NC		04/15/2025	6.990	290,726		385,000
100215736	JEFFERSON	GA		06/12/2025	5.990	290,021		406,000
100210221	MURRELLS INLET	SC		05/09/2025	6.999	290,313		350,000
100212751	EINDHOVEN	NLD		05/28/2025	4.800	347,421		488,787

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218873	CORAOPOLIS	PA		06/27/2025	8.250	290,003		310,000
100206743	JERSEY CITY	NJ		04/23/2025	7.125	290,641		690,000
3500121912	BOSTON	MA		04/21/2025	7.490	580,000		1,375,000
100218602	WINCHESTER	VA		06/27/2025	6.750	289,938		400,000
100218677	PHOENIX	AZ		06/27/2025	6.990	289,343		405,000
3500122024	MIAMI	FL		05/02/2025	7.680	578,550		1,065,000
100205786	MOUNTAIN HOME	ID		04/14/2025	7.500	289,732		400,000
100215615	NAPLES	FL		06/12/2025	7.375	289,239		418,000
100206281	VICTORVILLE	CA		04/17/2025	7.125	289,236		350,000
100216555	CARTERSVILLE	GA		06/23/2025	7.375	289,170		378,000
100210197	WICHITA	KS		05/07/2025	7.125	289,408		377,000
100214728	DESOTO	TX		06/11/2025	7.875	288,724		395,000
100205617	VALLEYFORD	WA		05/09/2025	7.250	288,750		542,000
100208941	MONTEBELLO	CA		04/29/2025	8.125	288,750		710,000
100216484	SNELLVILLE	GA		06/23/2025	6.990	288,684		407,000
100205649	STOCKTON	CA		05/09/2025	7.000	288,580		382,000
100216592	LOMPOC	CA		06/23/2025	6.625	288,549		385,500
100204757	SCHERTZ	TX		04/09/2025	6.625	288,764		415,000
3340103159	TEANECK	NJ		05/29/2025	8.614	360,162		796,000
100207343	COVINGTON	GA		04/29/2025	7.875	288,750		873,000
100205052	MIAMI	FL		04/11/2025	7.375	288,293		360,000
100212569	AUSTIN	TX		05/29/2025	7.750	288,049		439,000
100214014	ST AUGUSTINE	FL		05/29/2025	6.750	288,264		380,000
3340102495	CENTRAL ISLIP	NY		05/29/2025	8.596	359,964		701,000
100209203	DURHAM	NC		04/29/2025	5.250	288,083		414,000
100207413	FORNEY	TX		04/29/2025	6.990	287,479		390,000
100213908	PHOENIX	AZ		05/29/2025	7.500	287,238		350,000
100209695	DES PLAINES	IL		05/05/2025	9.000	287,588		335,000
100218651	ALLENTOWN	PA		06/27/2025	6.500	287,166		400,000
100216492	MOORESVILLE	NC		06/23/2025	7.375	287,108		375,000
100205031	ALAMOGONDO	NM		04/11/2025	8.375	287,259		365,000
100210045	OCEAN SHORES	WA		05/07/2025	6.990	287,005		384,000
100210188	ANNA	TX		05/07/2025	6.999	286,492		377,000
100218733	ELKRIDGE	MD		06/27/2025	6.750	286,433		385,000
3500124124	SOMERVILLE	MA		06/26/2025	8.110	572,795		1,625,000
100205008	MADISON	NC		04/10/2025	7.990	286,457		417,000
100218832	MABLETON	GA		06/27/2025	6.000	286,354		420,000
100206438	YORKTOWN	VA		04/22/2025	7.125	286,574		380,000
100204952	ROCKY MOUNT	NC		04/10/2025	6.875	286,668		385,000
100204714	BAKERSFIELD	CA		04/08/2025	8.375	285,976		365,000
100210194	FRANKLINTON	NC		05/07/2025	6.875	285,755		372,000
100215765	MYRTLE BEACH	SC		06/12/2025	7.125	285,684		456,000
100216549	COLLEGE STATION	TX		06/23/2025	7.500	285,607		356,000
100215756	POCONO LAKE	PA		06/12/2025	7.375	285,599		465,000
100218913	BIG BEAR CITY	CA		06/27/2025	7.625	285,584		332,000
100209981	RICHMOND	TX		06/11/2025	7.125	285,553		365,000
100216242	SELBYVILLE	DE		06/20/2025	6.375	285,107		404,000
100206822	CHAPIN	SC		04/24/2025	7.625	285,328		360,000
100212504	STONE MOUNTAIN	GA		05/28/2025	7.875	285,085		330,000
100215511	PHILADELPHIA	PA		06/12/2025	7.125	285,071		380,000
100209534	WALTHAM	MA		05/02/2025	6.575	285,482		530,000
100207457	GILBERT	AZ		04/29/2025	7.375	284,922		470,000
100205846	WINTER SPRINGS	FL		04/14/2025	6.990	285,631		458,000
100215843	SUNRISE	FL		06/12/2025	7.000	284,485		400,000
100215602	MURRELLS INLET	SC		06/12/2025	6.875	284,423		360,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215544	MILLEDGEVILLE	GA		06/12/2025	7.500	284,405		375,000
100216741	SHOREACRES	TX		06/23/2025	6.625	284,344		365,000
100209397	RALEIGH	NC		04/29/2025	7.375	308,578		399,000
100215688	CHARLOTTE	NC		06/13/2025	7.500	284,324		372,000
100215801	LAWRENCEVILLE	GA		06/12/2025	6.000	284,304		435,000
100209224	WESTFIELD	IN		04/29/2025	6.624	289,185		385,000
100212182	MCKINNEY	TX		05/22/2025	7.500	283,837		376,000
100214861	CHARLOTTE	NC		06/11/2025	7.250	283,708		372,000
100216336	LAWRENCEVILLE	GA		06/20/2025	7.625	283,040		375,700
100205640	PLAINFIELD	IN		05/09/2025	6.875	283,665		368,000
100215303	MCKINNEY	TX		06/12/2025	7.250	283,574		365,000
100218997	REDLANDS	CA		06/27/2025	8.250	283,500		480,000
100215732	PORT SAINT LUCIE	FL		06/12/2025	7.250	283,110		600,000
100206238	VERO BEACH	FL		04/17/2025	7.499	283,667		362,000
100214703	FORT WALTON BEACH	FL		06/11/2025	7.375	283,017		370,000
100199140	PALM DESERT	CA		04/04/2025	7.375	283,500		569,000
100212630	EL CENTRO	CA		05/29/2025	6.999	282,964		490,000
100205726	FORT WORTH	TX		04/14/2025	5.990	283,381		403,000
100209721	PECOS	TX		05/05/2025	7.375	283,293		345,000
100209425	SUGARLOAF	CA		04/29/2025	7.500	282,833		340,000
100207201	NORCROSS	GA		04/28/2025	7.875	282,718		415,000
100210474	DEARBORN HEIGHTS	MI		05/12/2025	6.990	282,428		345,000
100212568	MUNDELEIN	IL		05/29/2025	6.750	282,414		509,000
100211933	CHARLOTTE	NC		05/19/2025	5.990	282,253		385,000
100216740	DUNCANVILLE	TX		06/23/2025	7.500	282,209		340,000
100218698	CROFTON	MD		06/27/2025	6.750	282,184		438,000
100216634	PITTSFIELD	MA		06/23/2025	7.375	281,899		365,000
100209251	NEW BERLIN	WI		04/29/2025	6.750	282,132		372,000
3340093971	RIDGE	NY		05/29/2025	8.614	352,123		650,000
100205838	ANDOVER	KS		04/14/2025	7.500	282,166		365,000
100214748	PHILADELPHIA	PA		06/11/2025	7.500	281,658		390,000
3700005789	SAN CLEMENTE	CA		04/11/2025	7.900	469,389		4,450,000
100213888	WYOMING	MI		05/29/2025	7.625	281,621		341,000
100213704	NEWBERRY	FL		05/29/2025	6.750	281,211		349,000
100215894	CHARLOTTESVILLE	VA		06/16/2025	7.250	281,065		490,000
100213984	LIBERTY HILL	TX		05/29/2025	6.250	281,051		380,000
100214904	MURFREESBORO	TN		06/11/2025	7.125	281,044		635,000
100205999	SPRING HILL	TN		04/15/2025	7.500	281,425		367,000
100209008	ROTTERDAM	NLD		04/29/2025	4.900	339,282		476,532
100211431	LAS VEGAS	NV		05/16/2025	7.125	281,147		363,000
3700005788	SAN CLEMENTE	CA		04/11/2025	7.900	467,196		4,450,000
100209465	RICHMOND	VA		04/29/2025	7.375	280,343		360,000
100211805	ALBUQUERQUE	NM		05/19/2025	6.990	280,531		385,000
100213775	BELTON	MO		05/29/2025	6.499	280,478		378,000
100215677	FRESNO	CA		06/13/2025	6.875	279,162		409,000
100206939	BAYFIELD	CO		04/25/2025	6.875	280,380		399,000
100211898	NEW ORLEANS	LA		05/19/2025	6.875	280,129		378,000
100209903	MODESTO	CA		06/11/2025	7.750	279,742		635,000
100206965	DEMOREST	GA		04/25/2025	7.125	279,979		337,000
100206244	ANGIER	NC		04/17/2025	7.250	279,994		345,000
100210604	MESA	AZ		05/15/2025	7.990	279,872		388,000
100209671	TANNERSVILLE	NY		05/02/2025	7.500	279,777		540,000
100209628	TOWNSHIP OF MIDDLETOWN	NJ		05/02/2025	6.740	280,079		650,000
100205811	PROSPER	TX		04/14/2025	7.000	279,982		365,000
100209223	ELK GROVE VILLAGE	IL		04/29/2025	6.500	279,487		395,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212760	TILBURG	NLD		05/28/2025	4.950	334,406		465,231
100218403	BODEGRAVEN	NLD		06/26/2025	4.900	346,759		436,154
100218409	TILBURG	NLD		06/26/2025	4.900	346,759		436,154
100211885	STOCKTON	CA		05/19/2025	6.124	279,100		445,000
100218876	VILLA RICA	GA		06/27/2025	8.000	279,119		299,000
100215490	CYPRESS	TX		06/12/2025	6.500	279,113		405,000
100209544	EAST STROUDSBURG	PA		05/02/2025	7.750	278,792		380,000
100215744	DORAL	FL		06/12/2025	6.990	278,559		400,000
100209647	MIAMI	FL		05/02/2025	6.990	278,567		565,000
100205780	POOLER	GA		04/14/2025	6.875	279,014		392,000
100210522	FORNEY	TX		05/15/2025	7.500	278,745		370,000
100215538	NORMAN	OK		06/12/2025	7.875	278,496		340,000
100207118	CUMMING	GA		04/24/2025	6.875	278,690		390,000
100216116	GREENSBORO	NC		06/17/2025	6.750	278,080		382,000
100215692	YULEE	FL		06/13/2025	7.875	278,079		333,000
100211703	BOYNTON BEACH	FL		05/19/2025	7.375	278,062		360,000
100215460	MI WUK VILLAGE	CA		06/12/2025	7.625	278,051		339,000
100213752	POMPANO BEACH	FL		05/29/2025	7.250	278,027		365,000
100210677	TWIN PEAKS	CA		05/15/2025	7.990	278,044		355,000
100209591	CLEVELAND HEIGHTS	OH		05/02/2025	7.115	278,369		351,000
100213257	ATASCADERO	CA		05/29/2025	7.974	277,612		1,170,000
100215711	MIAMI	FL		06/13/2025	7.750	277,590		520,000
100216078	FAIR LAWN	NJ		06/17/2025	6.990	277,521		420,000
100213856	SAN ANTONIO	TX		05/29/2025	5.500	277,747		383,000
100214300	CINCINNATI	OH		06/02/2025	7.875	277,426		303,000
100207140	GRAND PRAIRIE	TX		04/28/2025	7.875	277,592		380,000
100204674	GASTONIA	NC		04/04/2025	7.375	280,104		324,000
100215529	PHILADELPHIA	PA		06/11/2025	6.875	276,855		365,000
100209413	LEXINGTON	KY		04/29/2025	7.490	277,021		339,000
100213249	WEST HAVEN	UT		05/29/2025	10.425	276,766		845,000
100205836	CENTRAL	SC		04/14/2025	6.875	278,277		403,000
100205010	BOLINGBROOK	IL		04/10/2025	7.625	277,004		337,000
100216280	CAPE CORAL	FL		06/20/2025	6.375	276,652		345,000
100210611	MOUNT PROSPECT	IL		05/15/2025	7.750	359,367		435,000
100216451	HYATTSVILLE	MD		06/20/2025	7.999	276,413		405,000
100210066	BRIDGEPORT	CT		05/07/2025	7.250	276,361		345,000
100216354	SAINT CLOUD	FL		06/20/2025	6.999	276,236		338,000
100214685	COVINGTON	GA		06/11/2025	7.375	276,180		365,000
100210566	BOYNTON BEACH	FL		05/15/2025	6.875	276,411		445,000
100214564	CHICAGO	IL		06/06/2025	6.999	276,144		392,000
100210064	POOLER	GA		05/07/2025	7.125	276,114		400,000
3410000780	WESTFIELD	NJ		04/11/2025	8.806	551,508		2,165,000
100213917	HUNTINGTON	MA		05/29/2025	6.875	275,729		365,000
100215578	HENDERSON	NV		06/12/2025	5.990	275,656		365,000
100213712	GILBERT	AZ		05/29/2025	8.249	275,661		1,420,000
100209576	TAMPA	FL		05/02/2025	6.950	275,669		400,000
100213920	TARPON SPRINGS	FL		05/29/2025	7.500	275,650		395,000
100209103	NIJMEGEN	NLD		04/29/2025	4.950	332,867		430,633
100210644	HEBER SPRINGS	AR		05/15/2025	7.500	275,002		308,000
100210560	BOYNTON BEACH	FL		05/15/2025	6.875	275,121		445,000
100206631	SELMA	AL		04/24/2025	7.750	275,054		325,000
100210105	SAINT CLOUD	FL		05/07/2025	7.125	289,782		360,000
100206836	KISSIMMEE	FL		04/24/2025	7.375	274,601		352,000
100206883	WEST PALM BEACH	FL		04/24/2025	6.999	274,771		322,000
100209707	PORTSMOUTH	OH		05/05/2025	7.625	274,722		349,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215642	ATLANTA	GA		06/12/2025	6.750	274,044		377,000
100218739	DELAWARE	OH		06/27/2025	7.250	274,002		356,000
100209205	APEX	NC		04/29/2025	5.250	274,513		406,000
100211699	SOUTH SAINT PAUL	MN		05/19/2025	7.125	273,953		338,000
100207001	RIVERVIEW	FL		04/24/2025	7.375	274,579		350,000
100211423	BEAVERTON	OR		05/16/2025	7.250	273,904		445,000
100219304	TUCSON	AZ		06/30/2025	7.250	273,847		420,000
100211415	PITTSBURGH	PA		05/16/2025	7.375	273,593		362,000
100218920	COON RAPIDS	MN		06/27/2025	7.500	273,561		310,000
100207072	WESLEY CHAPEL	FL		04/24/2025	7.750	273,803		355,000
100211832	BELTON	MO		05/19/2025	6.490	273,502		380,000
100216102	DICKINSON	TX		06/17/2025	8.990	273,495		310,000
100214449	WATERBURY	CT		06/06/2025	7.125	273,496		415,000
100211655	CHARLOTTE	NC		05/19/2025	6.625	273,682		367,000
100215880	DURHAM	NC		06/12/2025	7.500	273,202		355,000
100216618	PULLMAN	MI		06/23/2025	6.875	273,189		385,500
100214200	PEORIA	AZ		05/30/2025	7.000	273,412		479,000
100204634	CHARLOTTE	NC		04/04/2025	7.875	273,617		355,000
100206262	HEMET	CA		04/17/2025	7.500	273,318		340,000
100210553	THORNVILLE	OH		05/15/2025	6.875	272,942		335,000
100211684	PLANO	TX		05/19/2025	6.750	273,139		388,000
100206898	ORLANDO	FL		04/24/2025	7.750	272,690		347,000
100215727	LAS VEGAS	NV		06/12/2025	7.875	272,392		355,000
100218275	KURE BEACH	NC		06/26/2025	6.750	272,377		560,000
100216617	NORTH LAS VEGAS	NV		06/23/2025	7.125	272,350		360,000
100209437	HONOLULU	HI		04/29/2025	7.750	272,751		350,000
100204786	PETERSBURG	VA		04/09/2025	7.750	272,527		350,000
100218706	PAHRUMP	NV		06/27/2025	4.999	272,275		580,000
100210725	JACKSONVILLE	FL		05/15/2025	6.500	271,789		360,000
100212513	NORTH PORT	FL		05/29/2025	7.125	271,981		475,000
100219144	ATLANTA	GA		06/27/2025	6.990	271,738		400,000
100205861	FORT WORTH	TX		04/14/2025	6.125	272,200		425,000
100213885	AUBURN	AL		05/29/2025	5.750	271,617		362,000
100206789	BARTLETT	NH		04/23/2025	7.625	271,871		370,000
100212230	BIG BEAR LAKE	CA		05/23/2025	7.375	271,795		401,000
100214359	BELLA VISTA	AR		06/02/2025	7.625	271,500		301,000
100218601	STAFFORD	TX		06/27/2025	6.875	271,223		360,000
3340094087	MELROSE	MA		05/29/2025	8.614	338,976		1,470,000
100215884	MELISSA	TX		06/12/2025	6.625	271,173		360,000
100206462	TAYLORSVILLE	GA		04/22/2025	6.375	271,902		670,000
100211825	RALEIGH	NC		05/19/2025	6.990	271,059		377,000
100211626	MERCED	CA		06/23/2025	7.750	271,047		375,000
100215646	PHILADELPHIA	PA		06/12/2025	6.750	270,704		370,000
100210135	FUQUAY VARINA	NC		05/07/2025	5.750	270,643		393,000
100219271	HAMMONTON	NJ		06/30/2025	7.450	270,633		355,000
100212548	ESTERO	FL		05/29/2025	7.750	270,623		412,000
100211291	LAGUNA NIGUEL	CA		05/15/2025	9.750	270,611		1,181,063
100210169	PASCO	WA		05/07/2025	7.500	270,578		355,000
100206100	MIDDLEBURG	FL		04/16/2025	6.750	270,816		365,460
100216533	CELINA	TX		06/23/2025	5.750	270,172		395,000
100209172	HOMESTEAD	FL		04/30/2025	7.875	270,217		290,000
100212145	CHARLOTTE	NC		05/22/2025	5.990	270,344		324,000
100216542	GEORGETOWN	TX		06/23/2025	7.625	270,117		335,000
100205927	WINSTON SALEM	NC		04/15/2025	7.125	270,369		356,000
100215499	CONYERS	GA		06/12/2025	7.125	270,041		350,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205066	AMHERST	NY		04/11/2025	7.625	270,284		375,000
100206016	MYRTLE BEACH	SC		04/15/2025	7.375	269,881		422,500
100214307	OCALA	FL		06/02/2025	7.615	269,590		291,000
100215011	PHOENIX	AZ		06/11/2025	7.250	269,455		329,000
100212397	CONYERS	GA		05/28/2025	7.125	269,398		360,000
100209399	RALEIGH	NC		04/29/2025	7.375	269,610		328,000
100210696	NEWTON	NC		05/15/2025	7.375	269,345		304,500
100218683	ATLANTA	GA		06/27/2025	6.875	269,313		390,000
100209468	GRANT VALKARIA	FL		04/29/2025	6.624	268,898		360,000
100213099	BATTLE GROUND	WA		05/29/2025	9.175	268,905		900,000
100218659	GLASSBORO	NJ		06/27/2025	6.990	268,890		360,000
100216204	HOUSTON	TX		06/20/2025	6.750	268,822		373,000
100214283	VICTORVILLE	CA		05/30/2025	8.499	268,800		325,000
100219169	PALM SPRINGS	CA		06/27/2025	7.500	268,699		325,000
100212214	SARASOTA	FL		05/22/2025	7.750	268,839		335,000
100204911	MARLIN	TX		04/10/2025	8.250	268,629		321,000
100211706	CROZET	VA		05/19/2025	7.125	268,395		381,000
100209245	INNSBROOK	MO		04/29/2025	6.750	268,614		375,000
100214440	SAN ANTONIO	TX		06/02/2025	7.490	268,367		315,000
100219306	BONITA SPRINGS	FL		06/30/2025	6.825	268,350		475,000
100206348	HUTTO	TX		04/17/2025	6.375	268,613		340,000
100216694	WOODSTOCK	GA		06/23/2025	6.750	268,343		343,000
100207064	TOMBALL	TX		04/24/2025	7.625	268,433		328,000
100218680	SEVIERVILLE	TN		06/27/2025	7.125	267,992		380,000
100215835	SUNRISE BEACH	MO		06/12/2025	6.625	267,988		675,000
100204919	HOT SPRINGS	AR		04/10/2025	7.750	268,610		338,000
100216248	NEW PORT RICHEY	FL		06/20/2025	6.500	267,932		375,000
100206446	DURHAM	NC		04/22/2025	6.875	267,842		399,500
100211872	MEDFORD	OR		05/19/2025	7.500	267,815		325,000
100206180	GALLOWAY	OH		04/16/2025	5.375	268,066		383,000
100209348	BAKERSFIELD	CA		04/29/2025	7.125	267,612		360,000
100206402	HOUSTON	TX		05/22/2025	7.250	267,289		380,000
100205954	MCKINNEY	TX		04/15/2025	6.750	268,618		367,000
100212140	BOONE	NC		05/22/2025	6.990	267,288		625,000
100215319	COLUMBIA	TN		06/12/2025	6.990	267,278		375,000
100212126	SCOTTSDALE	AZ		05/22/2025	6.875	267,213		490,000
100207823	GILBERT	AZ		04/29/2025	7.400	266,770		683,562
100214114	SOMERSET	NJ		05/30/2025	7.375	266,745		395,000
100210157	RESTON	VA		05/07/2025	6.624	266,968		465,000
100206461	ATLANTA	GA		04/22/2025	7.625	266,732		316,000
100218924	SARASOTA	FL		06/27/2025	6.625	266,653		315,500
100216667	OSCODA	MI		06/23/2025	7.250	266,619		346,000
100206173	SILVER CITY	NM		04/16/2025	7.250	266,784		348,000
100214330	RALEIGH	NC		06/02/2025	7.625	266,163		287,000
100216524	GOODYEAR	AZ		06/23/2025	7.125	266,137		385,000
3340099682	LAURELTON	NY		05/22/2025	8.746	332,640		795,000
3340099875	UNIONDALE	NY		06/05/2025	8.080	332,640		800,000
100206848	TEMPE	AZ		04/24/2025	7.490	266,151		319,000
100207267	BONNEY LAKE	WA		04/28/2025	6.750	266,316		879,450
3340096899	GREENVILLE	NC		04/24/2025	8.890	332,542		2,040,000
100212698	THE VILLAGES	FL		05/28/2025	7.000	265,861		420,000
100218623	PHILADELPHIA	PA		06/27/2025	6.875	265,795		350,000
100212953	GEORGETOWN	TX		05/29/2025	10.150	265,800		1,181,000
100206274	SPANISH FORK	UT		04/17/2025	7.625	265,989		440,000
100218817	HANFORD	CA		06/27/2025	7.490	265,722		350,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209086	AMSTERDAM	NLD		04/29/2025	5.150	320,918		494,676
100218245	ASHEVILLE	NC		06/26/2025	7.500	265,713		360,000
100211254	ELLICOTT CITY	MD		05/15/2025	8.875	265,942		718,019
100206317	HUMMELSTOWN	PA		04/17/2025	6.625	265,631		330,000
100212128	DEL VALLE	TX		05/22/2025	7.500	265,608		365,000
100216169	WESTMINSTER	CA		06/18/2025	7.000	265,244		860,000
100214636	NORTH CHARLESTON	SC		06/10/2025	7.000	265,225		410,000
100216200	LEHIGH ACRES	FL		06/20/2025	6.875	265,184		415,000
100207115	CHANDLER	AZ		04/24/2025	6.750	265,424		385,000
100204704	LAKEWOOD	CO		04/08/2025	7.125	265,296		455,000
100215527	PHILADELPHIA	PA		06/11/2025	7.250	264,691		390,000
100209516	AVONDALE	AZ		05/02/2025	7.125	264,951		375,000
100214043	PRINCETON	TX		05/29/2025	6.375	264,599		380,000
100214768	NOBLESVILLE	IN		06/11/2025	7.125	264,590		367,000
100213296	SOUTH SAN FRANCISCO	CA		05/29/2025	10.750	264,549		1,320,000
100212657	TAMPA	FL		05/29/2025	7.750	264,531		362,000
100209971	TOLLESON	AZ		06/11/2025	7.375	264,041		355,000
100206252	CHICAGO	IL		04/17/2025	7.750	264,252		365,000
100219135	LAWRENCEVILLE	GA		06/27/2025	6.990	263,978		350,000
100213886	FORT WORTH	TX		05/29/2025	5.750	264,198		349,500
100218915	CEDAR CITY	UT		06/27/2025	6.250	263,800		325,000
100209764	GALVESTON	TX		05/05/2025	7.500	264,190		350,000
100206946	CHARLOTTE	NC		04/25/2025	7.125	263,979		396,500
100211173	RAMONA	CA		05/15/2025	8.375	262,703		995,000
100215585	SPRINGDALE	AR		06/12/2025	7.250	263,395		345,000
100204640	FLORENCE	AZ		04/04/2025	7.490	263,826		375,000
100209978	SAN ANTONIO	TX		06/11/2025	7.125	263,379		365,000
100209644	TUCSON	AZ		05/02/2025	7.125	263,566		365,000
100208928	LAS VEGAS	NV		04/29/2025	7.775	263,822		1,100,000
100207576	FALLBROOK	CA		04/29/2025	7.075	263,866		993,635
100207559	SAN RAMON	CA		04/29/2025	7.975	263,401		2,245,672
100209275	BAKERSFIELD	CA		04/29/2025	6.875	263,086		393,500
100206635	CLEARWATER	FL		04/24/2025	6.875	263,021		325,000
100202246	JERSEY CITY	NJ		04/17/2025	7.250	262,983		340,000
100203063	STERLING HEIGHTS	MI		04/25/2025	7.500	262,929		340,000
100204580	WINCHESTER	TN		04/04/2025	7.750	263,193		340,000
100208974	DYER	IN		04/29/2025	6.999	262,617		349,000
100206105	BANNING	CA		04/16/2025	7.250	262,500		500,000
100210462	RINGWOOD	NJ		05/12/2025	7.749	262,266		430,000
100211321	CHARLOTTESVILLE	VA		05/15/2025	8.500	262,288		715,217
100204749	CERES	CA		04/10/2025	6.500	262,454		495,000
100212372	CHARLOTTE	NC		05/28/2025	6.500	262,415		400,000
100214699	DURHAM	NC		06/11/2025	7.375	262,181		475,000
100205062	WAREHAM	MA		04/11/2025	8.375	262,337		365,000
100206212	BALTIMORE	MD		04/16/2025	7.875	261,992		300,000
100216642	WOODBRIDGE	NJ		06/23/2025	7.250	261,767		370,000
100207485	ARLINGTON HEIGHTS	IL		04/29/2025	7.500	262,500		550,000
100202202	BOCA RATON	FL		04/17/2025	7.625	272,799		465,000
100216600	DAHLONEGA	GA		06/23/2025	5.750	261,702		355,000
100206814	EAST RUTHERFORD	NJ		04/23/2025	7.250	262,002		365,000
100215387	BANNER ELK	NC		06/12/2025	6.990	261,692		411,000
100214671	PALMDALE	CA		06/11/2025	7.500	261,402		435,000
100205939	CONCORD	NC		04/15/2025	6.625	261,630		349,000
100211982	MCKINNEY	TX		05/22/2025	6.750	260,893		390,000
100214274	FORT WORTH	TX		05/30/2025	6.999	261,309		370,000

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100216188	WINTERVILLE	NC		06/20/2025	6.875	261,288		325,000
100207310	EWING	NJ		04/28/2025	7.250	261,443		525,000
100214167	FRANKLIN	NC		05/30/2025	6.990	261,163		320,000
100207340	PORT ST JOE	FL		04/29/2025	7.875	261,096		342,000
100215734	KATY	TX		06/12/2025	7.990	260,873		305,000
100204604	DALY CITY	CA		04/04/2025	7.490	261,309		980,000
100199212	SKOKIE	IL		04/09/2025	7.000	261,099		450,000
100215415	FORNEY	TX		06/12/2025	6.875	260,861		333,000
100212652	BOERNE	TX		05/29/2025	7.375	261,060		315,000
100210070	ALBUQUERQUE	NM		05/07/2025	7.375	260,857		326,000
100216568	PORTLAND	OR		06/23/2025	6.625	260,446		375,000
100212944	WATKINSVILLE	GA		05/29/2025	10.350	260,475		1,087,000
100218204	WYNCOTE	PA		06/26/2025	7.375	260,401		325,000
100214186	LEXINGTON	OH		05/30/2025	7.990	260,400		310,000
100212356	CLEVELAND	OH		05/28/2025	6.625	260,352		385,000
100199231	AMARILLO	TX		04/09/2025	7.750	260,560		296,000
100210275	MISSOURI CITY	TX		05/09/2025	7.625	260,264		295,000
100202256	RIDGECREST	CA		04/17/2025	6.750	260,071		415,000
100210484	VICTORVILLE	CA		05/12/2025	7.375	260,019		430,000
100207760	COSTA MESA	CA		04/29/2025	7.574	260,336		1,617,614
100215372	FORT MILL	SC		06/12/2025	7.250	259,735		355,000
100210106	CLAYTON	NC		05/07/2025	6.625	259,935		353,000
100218225	BOCA RATON	FL		06/26/2025	7.375	259,682		408,000
100216563	POCONO LAKE	PA		06/23/2025	7.490	259,611		337,000
100205730	MARYVILLE	TN		04/14/2025	6.990	263,291		355,000
100207697	MIDLAND	TX		04/29/2025	7.900	262,458		1,058,000
100210384	MIDDLE TOWNSHIP	NJ		05/12/2025	7.125	259,054		385,000
100219370	DALLAS	TX		06/30/2025	7.575	259,013		320,000
100212377	LAWRENCEVILLE	GA		05/28/2025	7.000	258,986		385,000
100204593	FENNVILLE	MI		04/04/2025	7.325	259,416		510,000
100214003	LULA	GA		05/29/2025	6.875	258,871		350,000
3340088177	EAST QUOGUE	NY		06/26/2025	8.718	323,136		807,000
100205710	GRANDVIEW	TX		04/14/2025	7.250	258,927		335,000
100210278	CAMDEN WYOMING	DE		05/09/2025	7.250	258,420		285,000
100205908	CHARLOTTE	NC		04/15/2025	7.750	258,638		336,000
100214311	ADAIRSVILLE	GA		06/02/2025	7.250	258,571		315,000
100219190	VENTURA	CA		06/27/2025	7.125	258,335		755,000
3.62508E+11	SEATTLE	WA		04/17/2025	7.530	516,600		2,940,000
100216637	ASHLAND	MA		06/23/2025	7.125	257,866		338,000
100209280	OSWEGO	IL		04/29/2025	6.875	258,038		335,000
100209482	SEABECK	WA		05/01/2025	7.125	258,007		575,000
100205610	LONE PINE	CA		05/09/2025	6.875	257,760		435,000
100215784	MONROE	NC		06/12/2025	7.625	257,727		343,000
100211721	SAPPHIRE	NC		05/19/2025	8.125	257,700		335,000
100209439	BAKERSFIELD	CA		04/29/2025	7.625	257,883		356,000
100206344	POWDERSVILLE	SC		04/17/2025	6.875	257,499		296,000
100213756	ZILLAH	WA		05/29/2025	7.125	257,535		337,000
100207496	BRIDGEPORT	CT		04/29/2025	7.500	257,359		385,000
100218870	NORTH ATTLEBORO	MA		06/27/2025	7.625	257,098		280,000
100214795	KINGMAN	AZ		06/11/2025	8.625	257,098		392,000
100216520	DALLAS	TX		06/23/2025	6.750	257,075		420,000
100215413	LEMOORE	CA		06/12/2025	6.500	257,004		345,000
100215828	SAINT CHARLES	MO		06/12/2025	6.990	256,775		340,000
100215932	MESQUITE	TX		06/17/2025	7.000	256,719		346,000
100214936	LEAGUE CITY	TX		06/11/2025	6.750	256,431		641,000

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3340100322	RICHMOND HILL	NY		04/24/2025	8.670	320,760		989,000
3340104445	WEST BABYLON	NY		06/26/2025	8.484	320,760		684,500
100218466	DENISON	TX		06/27/2025	7.375	256,580		335,000
100218516	CHAPEL HILL	NC		06/27/2025	6.500	256,573		380,000
100212606	LAKESIDE	AZ		05/29/2025	7.250	256,224		426,000
100207527	CHARLOTTE	NC		04/29/2025	6.750	256,443		399,000
100211372	GOLETA	CA		05/15/2025	7.750	256,238		1,574,951
100214556	JACKSONVILLE	FL		06/06/2025	7.875	256,200		415,000
100212696	NORTH MYRTLE BEACH	SC		05/28/2025	6.875	256,187		445,000
100208563	CUMMING	GA		04/29/2025	9.375	256,532		995,566
100209895	FORT MYERS	FL		06/11/2025	7.875	256,126		350,000
100215279	HARPERS FERRY	WV		06/12/2025	7.375	255,927		390,000
3340099615	RAHWAY	NJ		04/10/2025	8.154	319,889		577,000
100211541	FRESNO	CA		06/05/2025	8.125	255,885		335,000
100208900	SAN DIEGO	CA		04/29/2025	6.865	256,398		1,423,160
100206844	SPOKANE	WA		04/24/2025	7.250	256,042		350,000
100210337	PHOENIX	AZ		05/09/2025	8.625	255,782		329,500
100213208	LAS VEGAS	NV		05/29/2025	8.875	255,709		980,000
100209640	LAKEWOOD	CA		05/02/2025	7.075	255,691		880,000
100206004	GALLATIN	TN		04/15/2025	7.625	255,652		325,000
100204511	MANDEVILLE	LA		04/04/2025	8.115	256,005		366,000
100207462	FORNEY	TX		04/29/2025	7.375	255,633		355,000
100215567	GULF BREEZE	FL		06/12/2025	7.125	255,382		355,000
100209112	S-GRAVENHAGE	NLD		04/29/2025	5.050	308,400		612,456
100206754	EVANS	CO		04/23/2025	6.500	255,538		325,000
100209372	ASHEVILLE	NC		04/29/2025	7.300	255,500		340,000
100206730	TRUSSVILLE	AL		04/23/2025	7.500	255,498		320,000
3340099848	BRENTWOOD	NY		05/29/2025	8.602	318,743		725,000
100214674	DORAVILLE	GA		06/11/2025	7.500	254,968		380,000
100218864	WATERBURY	CT		06/27/2025	7.250	254,952		312,000
100209689	TUCSON	AZ		05/02/2025	6.990	255,138		500,000
100204818	MONROVIA	CA		04/09/2025	6.625	255,216		950,000
100211897	ROSEMOUNT	MN		05/19/2025	6.875	254,925		340,000
100205828	SANGER	TX		04/14/2025	6.990	255,174		335,000
100215597	OCALA	FL		06/12/2025	5.990	254,541		335,000
100212632	SNELLVILLE	GA		05/29/2025	6.999	254,763		510,000
100210190	RENO	NV		05/07/2025	7.124	254,428		313,000
100212791	S-GRAVENHAGE	NLD		05/28/2025	4.800	304,775		408,865
100218418	AMERSFOORT	NLD		06/26/2025	4.900	316,033		397,508
100208476	VAN NUYS	CA		04/29/2025	7.925	255,474		773,893
100212165	SAINT CLOUD	FL		05/22/2025	6.750	253,972		350,000
100216507	OLATHE	KS		06/23/2025	6.875	253,980		376,000
100207078	AUBURN	AL		04/24/2025	7.375	254,179		309,000
100211858	ARLINGTON	TX		05/19/2025	6.990	253,913		335,000
100218732	EDMOND	OK		06/27/2025	7.125	253,878		358,000
100212160	MCKINNEY	TX		05/22/2025	6.990	254,077		325,000
100209755	TEMECULA	CA		05/05/2025	7.000	254,007		652,000
100213998	ROSEMOUNT	MN		05/29/2025	6.875	253,576		340,000
100216241	AUSTIN	TX		06/20/2025	6.124	253,525		342,500
100214030	OCALA	FL		05/29/2025	7.125	253,508		328,000
100211931	PLANO	TX		05/19/2025	6.990	253,604		333,000
100210262	ALBUQUERQUE	NM		05/09/2025	7.500	256,423		292,000
100204924	CHARLES TOWN	WV		04/10/2025	7.750	253,567		343,000
100212163	HERNDON	VA		05/22/2025	7.375	252,884		444,000
100206517	BALTIMORE	MD		04/22/2025	8.250	252,803		306,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218856	FORT WORTH	TX		06/27/2025	6.750	252,731		344,000
100205855	GARLAND	TX		04/14/2025	6.750	253,171		343,000
100213766	NORTH LAUDERDALE	FL		05/29/2025	7.375	251,117		320,000
100204588	CHICAGO	IL		04/04/2025	7.750	253,105		325,000
100218769	TUSCALOOSA	AL		06/27/2025	7.000	252,655		310,000
100210380	RANDALLSTOWN	MD		05/12/2025	7.375	252,399		350,000
100215829	TUCSON	AZ		06/12/2025	7.500	252,380		350,000
100204534	N LAS VEGAS	NV		04/04/2025	6.990	252,812		415,000
100214570	MCKINNEY	TX		06/06/2025	6.875	252,301		302,000
100208448	OXNARD	CA		04/29/2025	6.015	252,290		678,712
100215626	NOKOMIS	FL		06/12/2025	6.375	252,259		355,000
100209623	REHOBOTH BEACH	DE		05/02/2025	6.875	252,425		340,000
100211437	BATON ROUGE	LA		05/16/2025	8.125	252,000		305,000
100206435	HONOLULU	HI		04/22/2025	8.125	252,048		300,000
100218252	PHOENIX	AZ		06/26/2025	7.875	251,733		352,000
100211817	CINCINNATI	OH		05/19/2025	6.625	251,701		340,000
100216444	ADELANTO	CA		06/20/2025	8.875	251,685		291,000
100216647	TAMPA	FL		06/23/2025	7.125	251,652		310,000
100212164	SHERMAN	TX		05/22/2025	6.750	251,815		360,000
100206433	ORANGEBURG	SC		04/22/2025	7.490	251,330		340,000
100204910	PORTLAND	OR		04/10/2025	7.375	251,471		325,000
3500119581	TREASURE ISLAND	FL		04/07/2025	7.880	502,425		1,045,000
100205887	KENNEWICK	WA		04/14/2025	7.625	251,612		345,000
100208842	BELLFLOWER	CA		04/29/2025	9.475	251,607		758,628
100211798	YUCCA VALLEY	CA		05/19/2025	7.125	251,204		350,000
100205904	HENRICO	VA		04/14/2025	7.125	251,592		315,000
100204500	YUMA	AZ		04/04/2025	7.740	251,444		323,000
100205748	ARGYLE	TX		04/14/2025	6.875	251,597		370,000
100206184	COLLEGE STATION	TX		04/16/2025	7.000	250,902		338,500
100210442	RALEIGH	NC		05/12/2025	6.750	250,641		370,000
100215731	MARYSVILLE	CA		06/12/2025	7.750	250,634		370,000
3500120443	MIAMI	FL		04/07/2025	7.540	501,193		1,030,000
100212090	LAWRENCEVILLE	GA		05/22/2025	6.125	250,498		450,000
100214898	HENDERSON	NV		06/11/2025	6.875	250,039		365,000
100214433	HERNDON	VA		06/02/2025	6.499	250,239		455,000
100215636	CARRBORO	NC		06/12/2025	7.375	250,244		306,000
100205981	MONROE	NC		04/15/2025	6.750	250,477		336,000
100212860	UNITED KINGDOM	GBR		05/28/2025	5.650	307,145		418,582
100208967	HAYWARD	CA		04/29/2025	6.499	250,431		625,000
100209697	ATLANTA	GA		05/05/2025	7.375	250,553		395,000
100206460	TITUSVILLE	FL		04/22/2025	7.500	250,094		339,000
100218249	BIRMINGHAM	AL		06/26/2025	6.750	249,799		366,000
100212135	GUTTENBERG	NJ		05/22/2025	7.125	249,740		425,000
100218293	EWING	NJ		06/26/2025	7.999	249,699		404,000
100218416	DRIEBERGEN-RIJSENBURG	NLD		06/26/2025	4.950	310,181		871,573
100206286	SAN TAN VALLEY	AZ		04/17/2025	6.375	249,932		340,000
100216288	CALABASH	NC		06/20/2025	7.000	249,660		308,000
100211448	LAYTON	UT		05/16/2025	7.375	249,368		626,000
100204456	SHENANDOAH	VA		04/03/2025	7.375	249,748		325,000
100219281	DURHAM	NC		06/30/2025	7.825	249,303		306,000
100214022	FORT MYERS	FL		05/29/2025	7.375	249,509		320,000
100215737	PALM COAST	FL		06/12/2025	6.500	249,216		355,000
100219170	FALLING WATERS	WV		06/27/2025	7.000	249,200		325,500
3410000907	SUMMIT	NJ		06/20/2025	8.354	498,389		2,810,000
100209351	DAVENPORT	FL		04/29/2025	7.250	312,412		467,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211492	RALEIGH	NC		05/16/2025	6.875	249,122		333,000
100211717	ANN ARBOR	MI		05/19/2025	7.250	248,919		305,000
100216029	COVE	TX		06/17/2025	7.125	248,831		410,000
100214241	ROYAL PALM BEACH	FL		05/30/2025	7.375	248,826		318,000
100209719	SAVANNAH	GA		05/05/2025	7.500	248,319		376,000
100207101	BAKERSFIELD	CA		04/24/2025	7.250	249,001		320,000
100208659	HAPPY VALLEY	OR		04/29/2025	9.850	248,813		970,000
100218763	LEMONT	IL		06/27/2025	7.250	248,399		331,000
100204610	WEST ORANGE	NJ		04/04/2025	7.625	248,974		325,000
100216201	VIRGINIA BEACH	VA		06/20/2025	7.125	248,377		371,000
100204662	HILLSBORO	OR		04/04/2025	7.250	248,771		439,000
100209290	TUCSON	AZ		04/29/2025	6.875	248,737		308,000
100214422	SPARKS	NV		06/02/2025	5.125	248,544		520,000
100205019	INDIANAPOLIS	IN		04/10/2025	8.500	248,398		435,000
100205137	NORTH PORT	FL		05/01/2025	8.000	248,152		280,000
100214388	CHATTANOOGA	TN		06/02/2025	7.490	247,939		335,000
100210451	KISSIMMEE	FL		05/12/2025	7.624	248,303		311,000
100214217	SARASOTA	FL		05/30/2025	6.999	247,932		365,000
100206930	TULLAHOMA	TN		04/24/2025	7.500	248,125		339,000
100203087	NORTH CHARLESTON	SC		04/25/2025	7.750	248,063		370,000
100206141	BORREGO SPRINGS	CA		04/16/2025	6.999	247,697		305,000
100215758	CAPE CORAL	FL		06/12/2025	6.875	247,379		330,000
100204523	ROSEMOUNT	MN		04/04/2025	6.875	247,804		325,000
100210516	FLORIDA CITY	FL		05/15/2025	7.125	247,561		360,000
100207423	NORTH CHESTERFIELD	VA		04/29/2025	7.125	247,536		345,000
100218793	ROCKINGHAM	NC		06/27/2025	7.625	247,291		300,000
100216599	EGG HARBOR TOWNSHIP	NJ		06/23/2025	6.125	247,211		340,000
3340095087	BROOKLYN	NY		04/24/2025	8.154	308,757		789,000
100216317	CLERMONT	FL		06/20/2025	7.499	247,005		315,000
100215618	GLENWOOD	AR		06/12/2025	7.375	246,993		325,000
100205837	CLAYTON	NC		04/14/2025	6.875	247,335		327,000
100210296	TOBYHANNA	PA		05/09/2025	6.990	246,885		278,000
100206010	MYRTLE BEACH	SC		04/15/2025	6.875	247,136		354,000
100216753	BOYNTON BEACH	FL		06/25/2025	7.624	246,819		300,000
100216530	SHERMAN	TX		06/23/2025	7.375	246,612		328,000
100211715	ORO VALLEY	AZ		05/19/2025	7.125	246,607		320,000
100213958	ROTONDA WEST	FL		05/29/2025	7.250	246,600		335,000
100216479	DELANO	MN		06/23/2025	7.375	246,574		335,000
100207223	WINNABOW	NC		04/28/2025	6.875	246,754		355,000
100205918	ROLLING HILLS ESTATES	CA		04/15/2025	5.990	246,756		1,150,000
100210708	FORT WORTH	TX		05/15/2025	7.625	246,441		305,000
100218521	FORT PIERCE	FL		06/27/2025	6.625	246,196		315,000
100205711	KNOXVILLE	TN		04/14/2025	7.625	246,551		320,000
100211729	DOUGLASVILLE	GA		05/19/2025	6.875	246,166		364,000
100214390	LAKELAND	FL		06/02/2025	7.624	246,217		299,000
100215789	GLENDALE	AZ		06/12/2025	7.625	246,005		320,000
100205945	COLONIAL BCH	VA		04/15/2025	6.250	246,198		342,000
100210697	CUMMING	GA		05/15/2025	6.875	245,965		320,000
100206681	MIAMI	FL		04/24/2025	6.000	245,801		450,000
100219241	GREENVILLE	TX		06/30/2025	7.325	245,565		350,000
100206352	DINUBA	CA		04/17/2025	7.250	245,585		364,000
100218684	WASHINGTON	UT		06/27/2025	6.490	245,540		395,000
100216537	CLERMONT	FL		06/23/2025	7.375	245,511		310,000
100216626	CHIPPEWA FALLS	WI		06/23/2025	7.000	245,474		345,000
100210074	PALM BAY	FL		05/07/2025	7.500	245,479		305,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340096746	ISLANDIA	NY		04/24/2025	8.670	306,504		670,000
100206885	GLENDALE	AZ		04/24/2025	7.999	245,489		395,000
100205027	CORVALLIS	OR		04/10/2025	6.875	245,283		340,000
100214031	BESSEMER CITY	NC		05/29/2025	7.375	244,972		341,000
100218729	NESKOWIN	OR		06/27/2025	6.875	244,928		310,000
100211453	MILWAUKIE	OR		05/16/2025	6.500	244,848		470,000
100212142	UNION CITY	NJ		05/22/2025	6.625	245,078		455,000
100218265	CELINA	TX		06/26/2025	6.875	244,533		618,185
100205733	AFTON	OK		04/14/2025	7.625	245,524		351,000
100210297	OCALA	FL		05/09/2025	7.250	244,487		289,000
100206060	OCALA	FL		05/16/2025	7.500	244,436		357,000
100216502	GALVESTON	TX		06/23/2025	7.625	244,439		315,000
100213870	COLUMBUS	OH		05/29/2025	7.125	244,429		300,000
100206783	NORTH BEND	WA		04/23/2025	7.250	244,645		436,000
100212611	STROUDSBURG	PA		05/29/2025	7.750	243,969		302,000
100215714	NORTH PORT	FL		06/13/2025	7.125	243,892		343,000
100215762	NEW HAVEN	CT		06/12/2025	6.990	243,878		320,000
100211496	ALBUQUERQUE	NM		05/16/2025	6.750	246,025		366,000
100219129	GAINESVILLE	GA		06/27/2025	6.990	243,792		328,000
100215783	PALM COAST	FL		06/12/2025	6.625	243,754		325,000
100218618	HENRICO	VA		06/27/2025	6.875	243,731		322,000
100212702	EWING	NJ		05/28/2025	7.625	243,265		315,000
3500122417	WINDERMERE	FL		05/22/2025	8.170	486,475		1,950,000
100215559	GEORGETOWN	DE		06/12/2025	6.990	243,214		320,000
100204906	MIAMI	FL		04/10/2025	6.875	243,585		387,000
100209390	RILLITO	AZ		04/29/2025	7.375	243,332		318,000
100206155	LOCUST GROVE	GA		04/16/2025	7.124	243,260		360,000
100206899	RICHMOND	TX		04/24/2025	7.625	243,144		345,000
100209424	CHICAGO	IL		04/29/2025	7.500	242,848		314,000
100211829	PARLIER	CA		05/19/2025	7.625	242,621		349,000
100209918	RIVERDALE	CA		06/11/2025	8.500	242,550		330,000
100206471	ORMOND BEACH	FL		04/22/2025	7.250	242,589		353,400
100207329	CINCINNATI	OH		04/29/2025	7.500	242,672		295,000
3410000795	NASHVILLE	TN		04/11/2025	9.106	484,903		2,300,000
100215864	SWEDESBORO	NJ		06/12/2025	7.625	242,439		335,000
100216512	MEMPHIS	TN		06/23/2025	6.624	242,195		338,000
100205998	DALLAS	TX		04/15/2025	6.990	242,653		345,000
100212098	FARMERSVILLE	TX		05/22/2025	7.750	242,109		310,000
100210720	MINNEAPOLIS	MN		05/15/2025	6.875	242,079		316,000
100205936	CALDWELL	ID		04/15/2025	6.625	242,481		437,000
100206852	NORTH PORT	FL		04/24/2025	7.625	242,240		325,000
100209928	MCKINNEY	TX		06/11/2025	8.875	241,957		305,000
100210703	WEST PALM BEACH	FL		05/15/2025	7.250	241,661		319,000
100214869	MONTGOMERY	TX		06/11/2025	7.875	241,649		330,000
100204652	FRANKLIN	MA		04/04/2025	7.115	242,054		390,000
100206042	HILTON HEAD ISLAND	SC		05/16/2025	6.750	241,582		511,000
100214382	COVINGTON	TN		06/02/2025	7.875	241,739		325,000
100214376	CLARKRANGE	TN		06/02/2025	7.625	242,542		280,500
100218186	SCHAUMBURG	IL		06/26/2025	7.625	241,500		470,000
100214188	COEUR D ALENE	ID		05/30/2025	6.875	241,296		660,000
100218289	ROCKAWAY	NJ		06/26/2025	7.625	241,149		480,000
100209571	KANNAPOLIS	NC		05/02/2025	7.990	241,160		295,000
100206444	GAINESVILLE	GA		04/22/2025	7.125	241,021		316,000
100210429	WILLIAMSON	GA		05/12/2025	8.499	241,150		550,000
100213931	BONNER SPRINGS	KS		05/29/2025	7.125	240,946		320,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218191	EL PASO	TX		06/26/2025	7.875	240,893		290,000
100205800	RICHMOND	TX		04/14/2025	6.990	240,955		326,000
100212775	ROTTERDAM	NLD		05/28/2025	5.050	287,843		400,452
100218360	ARNHEM	NLD		06/26/2025	4.950	298,476		375,424
100205845	COLUMBUS	OH		04/14/2025	7.625	240,761		310,000
100206859	LAWRENCEVILLE	GA		04/24/2025	7.125	240,423		560,000
100216591	WHITE CITY	OR		06/23/2025	6.990	240,190		315,000
100218723	TERRACE PARK	OH		06/27/2025	7.625	240,184		318,500
100206715	HARRISBURG	PA		04/23/2025	7.625	240,158		310,000
100211873	FORT LEE	NJ		05/19/2025	6.624	241,022		320,000
100209821	PIKE ROAD	AL		05/05/2025	7.750	240,211		315,000
100213911	BRADENTON	FL		05/29/2025	6.375	239,832		305,000
100205785	DALTON	GA		04/14/2025	6.875	240,187		315,800
100212715	GALVESTON	TX		05/28/2025	6.625	239,734		550,000
100205745	CHESTERFIELD	VA		04/14/2025	7.250	240,138		345,000
100206931	CANTON	GA		04/24/2025	8.500	239,400		290,000
100205931	PARRISH	FL		04/15/2025	7.250	239,497		365,000
100218939	CONCORD	CA		06/27/2025	7.325	239,189		335,000
3340100710	KAILUA-KONA	HI		06/05/2025	8.818	298,980		
100216602	SPOKANE	WA		06/23/2025	7.000	239,161		350,000
100209607	AURORA	OH		05/02/2025	7.250	239,522		310,000
100207407	PALM BAY	FL		04/29/2025	7.375	239,323		335,000
100210096	SIMPSONVILLE	SC		05/07/2025	7.490	238,897		335,000
100209842	PANAMA CITY	FL		05/05/2025	8.000	239,226		325,000
3410000830	LIGHTHOUSE POINT	FL		05/05/2025	8.598	477,537		3,438,000
100205844	AUSTIN	TX		04/14/2025	7.500	239,140		362,000
100215606	AIKEN	SC		06/12/2025	6.999	238,701		305,000
100212127	PLYMOUTH	MA		05/22/2025	6.990	238,636		320,000
100214002	CARTERSVILLE	GA		05/29/2025	7.625	238,607		313,000
100209435	NORRIDGE	IL		04/29/2025	7.625	238,481		310,000
100214502	SIMPSONVILLE	SC		06/06/2025	6.750	238,209		325,000
3340101227	WEST SAYVILLE	NY		06/05/2025	8.350	297,665		725,000
100214823	VALDOSTA	GA		06/11/2025	7.125	238,103		351,000
100206043	SACRAMENTO	CA		05/16/2025	7.125	238,094		340,000
100205754	CHRISTIANSBURG	VA		04/14/2025	6.750	238,523		395,000
100218560	FORT WORTH	TX		06/27/2025	6.990	238,078		295,000
100204668	WOODBRIDGE	VA		04/04/2025	7.325	238,128		380,000
100205734	NEWARK	NJ		04/14/2025	7.125	238,119		330,000
100216347	ATLANTA	GA		06/20/2025	6.625	237,653		437,000
100210362	PORT SAINT LUCIE	FL		05/12/2025	7.375	237,646		330,000
100212168	AURORA	CO		05/22/2025	6.625	237,758		395,000
100215395	HAINES CITY	FL		06/12/2025	7.500	237,546		339,000
100210148	BAY VILLAGE	OH		05/07/2025	7.625	237,727		315,000
100206415	EUREKA	CA		05/22/2025	7.375	237,041		355,000
100212950	ANDOVER	MA		05/29/2025	9.725	237,037		1,255,000
100211669	PARMA	ID		05/19/2025	6.990	236,991		367,000
3340104767	FLAGLER BEACH	FL		06/26/2025	8.028	296,208		1,201,000
100209922	STONEWALL	LA		06/11/2025	9.125	236,929		277,000
100215521	HASLET	TX		06/12/2025	6.625	236,890		295,000
100210851	SANDY	UT		05/15/2025	8.250	237,100		704,218
100214021	WOODBRIDGE	VA		05/29/2025	7.250	236,735		305,000
100209608	WEST PALM BEACH	FL		05/02/2025	7.500	236,905		440,000
100212089	ANGIER	NC		05/22/2025	5.125	236,551		368,000
100209393	ROANOKE	VA		04/29/2025	7.375	236,721		285,000
100214667	ELGIN	TX		06/11/2025	6.500	236,442		330,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211498	BAKERSFIELD	CA		05/16/2025	7.125	236,622		316,000
100211691	DENVER	CO		05/19/2025	6.624	236,643		340,000
100212286	LOUISVILLE	KY		05/28/2025	7.125	236,037		365,000
100210631	HOWARD	OH		05/15/2025	7.625	235,942		254,000
100216069	GLENDALE HEIGHTS	IL		06/17/2025	7.625	235,866		347,000
100206786	TUCSON	AZ		04/23/2025	7.750	236,056		302,500
100210065	YOUNGSVILLE	LA		05/07/2025	7.125	235,996		312,000
100204514	CAPE CANAVERAL	FL		04/04/2025	7.125	236,212		380,000
100209252	YOUNGSVILLE	LA		04/29/2025	6.750	236,014		308,000
100216594	LANSDALE	PA		06/23/2025	6.875	235,430		310,000
100214249	EL DORADO	CA		05/30/2025	7.375	235,436		330,000
100214826	FORT WORTH	TX		06/11/2025	7.875	235,339		332,000
100216713	GASTONIA	NC		06/23/2025	7.500	235,239		338,000
100209729	ST. LOUIS	MO		05/05/2025	7.500	235,594		350,000
100214409	TOWSON	MD		06/02/2025	6.375	235,178		335,000
100208830	LAUREL	MD		04/29/2025	7.925	235,324		888,761
100214279	CLEVELAND	TN		05/30/2025	6.750	234,890		320,000
100205863	ORLEANS	MA		04/14/2025	7.625	235,316		315,000
100204681	BUFFALO	NY		04/04/2025	7.200	235,812		396,000
100216316	CLARKSVILLE	TN		06/20/2025	6.625	234,832		300,000
100207887	LAS VEGAS	NV		04/29/2025	9.925	234,636		1,375,000
100214336	SAINT JOSEPH	MI		06/02/2025	7.490	234,747		253,000
100207014	FLORENCE	AZ		04/24/2025	7.750	235,010		285,000
100206728	HOUSTON	TX		04/23/2025	7.750	234,505		298,000
100214127	SEYMOUR	TN		05/30/2025	7.375	234,311		320,000
100206216	LONGS	SC		04/16/2025	7.625	234,487		270,000
100207061	ATLANTA	GA		04/24/2025	7.625	234,377		279,990
100218598	BAKERSFIELD	CA		06/27/2025	6.750	234,138		310,000
100218831	SARASOTA	FL		06/27/2025	6.250	234,134		315,500
100206272	LAKE ZURICH	IL		04/17/2025	7.000	234,501		290,000
3340099294	NAPERVILLE	IL		04/24/2025	8.688	292,248		590,000
100206876	INDIANAPOLIS	IN		04/24/2025	7.625	233,996		320,000
100209692	PALM BEACH GARDENS	FL		05/02/2025	7.375	234,002		644,000
100207226	BURKE	VA		04/28/2025	6.875	233,903		360,000
100211794	COMMERCIAL POINT	OH		05/19/2025	7.375	233,692		290,000
100204886	TUCSON	AZ		04/10/2025	6.875	233,678		433,000
100211458	COOPER CITY	FL		05/16/2025	7.625	233,607		405,000
100218528	SPRINGFIELD	MO		06/27/2025	7.500	233,174		300,000
100206889	HANFORD	CA		04/24/2025	7.625	233,372		376,000
100212109	MONROE	NC		05/22/2025	7.250	233,166		319,000
3340098879	FREEPORT	NY		04/24/2025	8.819	291,393		810,000
100211494	DURANGO	CO		05/16/2025	7.125	233,555		285,000
100199176	ORLANDO	FL		04/04/2025	7.500	233,308		319,000
100206704	COLORADO SPRINGS	CO		04/23/2025	7.250	233,498		420,000
100210767	BIG BEAR CITY	CA		05/15/2025	7.750	232,966		285,000
100208105	CHINO HILLS	CA		04/29/2025	9.000	232,751		903,634
100213865	SAN ANTONIO	TX		05/29/2025	5.375	232,705		327,000
100215755	RICHMOND	VA		06/12/2025	7.250	232,735		320,000
100205962	WOODBURY	TN		04/15/2025	7.500	233,074		325,000
3340099915	STRATFORD	CT		04/24/2025	8.599	290,789		525,000
100219243	AITKIN	MN		06/30/2025	6.500	232,623		298,000
100206001	ROUND ROCK	TX		04/15/2025	7.500	232,499		335,000
100216208	HOCKLEY	TX		06/20/2025	9.000	232,313		309,000
100214438	COCOA BEACH	FL		06/02/2025	7.875	232,248		310,000
100204713	HOCKLEY	TX		04/08/2025	7.125	232,604		339,000

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100215314	NAPLES	FL		06/12/2025	7.250	232,062		300,000
100218226	HENDERSON	NV		06/26/2025	8.750	232,050		260,000
100209180	MIDLAND	TX		04/30/2025	6.500	232,006		375,000
100211758	WAKE FOREST	NC		05/19/2025	6.750	231,712		375,000
100199185	ORLANDO	FL		04/04/2025	7.500	231,933		319,000
100205079	MONROE	NC		04/11/2025	7.000	231,762		324,000
100211948	BROOKLYN CENTER	MN		05/19/2025	6.750	231,545		335,000
100212250	VOWINCKEL	PA		05/27/2025	7.500	231,474		297,000
100215333	LITTLE ELM	TX		06/12/2025	7.375	231,340		307,000
100206278	WADSWORTH	IL		04/17/2025	7.500	231,546		280,000
100216306	ATHENS	AL		06/20/2025	6.875	230,887		340,000
100209116	LIJNDEN	NLD		04/29/2025	5.100	278,811		412,230
100219201	SOUTH HAVEN	MI		06/27/2025	7.375	230,791		298,000
100206847	MURFREESBORO	TN		04/24/2025	7.375	230,804		302,000
100215398	AUSTIN	TX		06/12/2025	6.990	230,705		375,000
100206970	DULUTH	GA		04/25/2025	6.750	230,924		615,000
100206938	PRINCETON	TX		04/25/2025	7.500	231,039		324,000
100214054	AMMON	ID		05/29/2025	6.875	230,740		360,000
100208602	CENTRE HALL	PA		04/29/2025	8.800	230,558		584,217
100209690	PALM BAY	FL		05/02/2025	7.500	230,694		318,000
100210136	WILDWOOD	MO		05/07/2025	6.875	230,856		385,000
3340099932	COLUMBIA	SC		06/05/2025	8.824	288,029		764,000
100206533	KANNAPOLIS	NC		04/22/2025	9.125	230,574		260,000
100214846	ALBANY	CA		06/11/2025	7.875	230,406		950,000
100207382	NEWTON	NC		04/29/2025	7.000	230,313		330,000
100210391	PALM HARBOR	FL		05/12/2025	6.999	230,300		300,000
100216690	HOLLY RIDGE	NC		06/23/2025	6.990	229,993		285,000
100211687	SEYMOUR	IN		05/19/2025	7.375	229,980		339,000
100218527	FORT MYERS	FL		06/27/2025	7.250	229,957		255,000
100216218	VENICE	FL		06/20/2025	9.500	229,950		365,000
100212581	PATERSON	NJ		05/29/2025	7.750	229,936		320,000
100219110	LINCOLN CITY	OR		06/27/2025	7.125	229,656		457,000
100199202	ORLANDO	FL		04/04/2025	7.500	229,691		306,000
100215433	INDIANAPOLIS	IN		06/12/2025	7.375	229,454		302,000
100206760	MESQUITE	NV		04/23/2025	7.750	229,859		327,000
100215805	FORT LAUDERDALE	FL		06/12/2025	6.875	229,419		340,000
100207188	SUMMERVILLE	SC		04/28/2025	7.375	229,386		290,000
100204885	MESQUITE	TX		04/10/2025	7.375	229,387		297,500
100207260	LAFAYETTE	LA		04/28/2025	8.000	229,307		299,000
100214428	FORT WORTH	TX		06/02/2025	5.500	228,863		390,000
100209812	SAN DIEGO	CA		05/05/2025	7.625	229,331		1,110,000
3340102027	CAPE CORAL	FL		05/22/2025	8.314	285,714		555,000
3340102029	CAPE CORAL	FL		05/22/2025	8.314	285,714		555,000
100210976	SCOTTSDALE	AZ		05/15/2025	7.750	228,712		1,031,737
100215875	BRYAN	TX		06/12/2025	6.490	228,482		308,000
100215289	EWING	NJ		06/12/2025	6.875	228,236		305,000
3340099323	CLEARWATER	FL		04/10/2025	8.819	285,120		515,000
3340101999	SAN BERNARDINO	CA		05/29/2025	8.500	285,120		535,000
100212282	NIOTA	TN		05/28/2025	8.375	228,233		297,000
100215386	THE VILLAGES	FL		06/12/2025	7.750	228,061		304,000
100205951	RACINE	WI		04/15/2025	7.625	228,209		335,000
100216596	MARICOPA	AZ		06/23/2025	7.625	227,955		315,000
100210420	MUNDELEIN	IL		05/12/2025	6.499	227,672		295,000
100212771	ROTTERDAM	NLD		05/28/2025	4.650	272,717		416,424
100210538	LAURINBURG	NC		05/15/2025	7.500	227,839		290,000

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100212629	NAPLES	FL		05/29/2025	7.125	227,607		473,000
100215754	WOBURN	MA		06/12/2025	6.875	227,565		305,000
100216547	SANTA ROSA BEACH	FL		06/23/2025	5.990	227,446		305,000
100210325	INDIANAPOLIS	IN		05/09/2025	5.750	227,621		275,000
100218688	ASHTON	ID		06/27/2025	6.990	226,958		348,000
100209560	HAMBURG	NY		05/02/2025	7.375	227,146		298,000
100204567	CLEVELAND	OH		04/04/2025	6.875	227,304		305,000
100212385	KATY	TX		05/28/2025	7.375	226,907		304,000
100218988	HOUSTON	TX		06/27/2025	7.875	226,800		270,000
100212180	MCKINNEY	TX		05/22/2025	6.750	226,813		300,000
100205644	LOUISVILLE	KY		05/09/2025	7.875	226,800		270,000
100204603	CHICAGO	IL		04/04/2025	7.625	226,954		360,000
100205866	CONROE	TX		04/14/2025	7.500	226,815		290,000
100208289	CHATSWORTH	CA		04/29/2025	9.800	226,720		860,068
100219325	DOVER	NJ		06/30/2025	6.990	226,319		455,000
100216550	CONWAY	SC		06/23/2025	5.750	226,302		314,000
3410000902	LIVINGSTON	NJ		06/20/2025	8.354	452,581		2,270,000
100214535	HOMOSASSA	FL		06/06/2025	6.999	226,188		301,000
100205757	FORT COLLINS	CO		04/14/2025	7.000	226,208		295,500
100206840	YUMA	AZ		04/24/2025	7.625	225,827		315,000
100212589	WEST BALDWIN	ME		05/29/2025	7.250	225,759		450,000
100219326	TANNERSVILLE	PA		06/30/2025	7.075	225,738		303,500
100207441	MEMPHIS	TN		04/29/2025	7.375	225,737		292,000
100207409	MIAMI	FL		04/29/2025	6.990	225,919		400,000
100205919	CONCORD	NC		04/15/2025	6.375	225,863		359,000
100210699	KINGWOOD	TX		05/15/2025	7.625	225,535		280,000
100205849	MCKINNEY	TX		04/14/2025	6.990	225,694		300,000
100215341	CONCORD	NC		06/12/2025	6.375	225,269		307,000
100212280	SACRAMENTO	CA		05/28/2025	7.250	225,435		540,000
100205732	YORKVILLE	IL		04/14/2025	7.375	225,632		300,000
100216495	SHREVEPORT	LA		06/23/2025	6.875	225,167		319,000
3500123578	DENVER	CO		05/22/2025	7.620	450,225		1,025,000
100214837	LATHAM	NY		06/11/2025	6.250	224,554		389,800
100206537	LAS VEGAS	NV		04/22/2025	8.499	224,700		355,000
100209748	CHARLOTTE	NC		05/05/2025	7.250	224,820		295,000
100213951	SANFORD	NC		05/29/2025	5.750	224,314		314,000
100210933	FAIRFAX STATION	VA		05/15/2025	7.500	224,346		1,379,445
100216056	NORTH LAUDERDALE	FL		06/17/2025	8.125	224,311		293,000
100206030	RICHMOND	TX		04/15/2025	7.375	224,660		335,000
100210241	JACKSONVILLE	FL		05/09/2025	7.250	223,990		290,000
100219150	DUBLIN	OH		06/27/2025	6.625	223,877		366,000
100216212	HOUSTON	TX		06/20/2025	7.625	223,863		274,000
100219364	ENGLEWOOD	FL		06/30/2025	6.825	223,803		390,000
100214233	KIMBERLY	AL		05/30/2025	6.750	223,784		310,000
100206910	PUEBLO	CO		04/24/2025	7.999	223,903		285,000
100219202	FORT MOHAVE	AZ		06/27/2025	7.250	223,664		277,000
100215299	OCALA	FL		06/12/2025	7.750	223,283		310,000
100208771	VERNONIA	OR		04/29/2025	9.200	223,282		558,686
100204504	YORKVILLE	IL		04/04/2025	7.325	225,058		300,000
100206152	LOWELL	MA		04/16/2025	7.125	223,423		295,000
3340097576	CHERRY HILL	NJ		04/24/2025	8.819	278,982		517,000
100210326	AUBREY	TX		05/09/2025	5.250	223,004		340,000
100205876	NORTH CHARLESTON	SC		04/14/2025	6.750	223,723		305,000
100209600	MANCHESTER	PA		05/02/2025	7.125	222,934		292,000
100213236	WILLIAMSTOWN	NJ		05/29/2025	9.025	222,222		536,881

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100206454	URBANNA	VA		04/22/2025	7.490	222,190		315,000
100212596	CINCINNATI	OH		05/29/2025	6.999	222,137		341,000
100214415	APEX	NC		06/02/2025	5.250	222,342		418,000
100214256	NAPERVILLE	IL		05/30/2025	7.125	222,081		775,000
100210375	DEVINE	TX		05/12/2025	8.499	222,064		380,000
100209963	LULING	LA		06/11/2025	8.250	221,742		255,000
100205847	TUCSON	AZ		04/14/2025	7.500	222,077		290,000
100208686	FARIBAULT	MN		04/29/2025	9.950	221,948		922,086
100218971	CORAL SPRINGS	FL		06/27/2025	6.875	221,667		325,000
100204540	ATHENS	OH		04/04/2025	7.740	221,765		285,000
100212151	BILLINGS	MT		05/22/2025	6.500	221,667		340,000
100210528	THE COLONY	TX		05/15/2025	7.250	221,633		315,000
100210721	NORTH FORT MYERS	FL		05/15/2025	7.250	221,367		265,000
100213006	HOBE SOUND	FL		05/29/2025	11.875	221,137		1,529,000
100216419	GREENSBORO	NC		06/20/2025	6.875	221,115		272,500
100218993	HUDSON	FL		06/27/2025	7.625	221,084		250,000
3340095170	PATCHOGUE	NY		04/24/2025	8.670	276,290		610,000
100210361	HIXSON	TN		05/12/2025	7.125	221,184		275,000
100206647	PARK HILL	OK		04/24/2025	7.250	221,145		294,000
100215862	KENNESAW	GA		06/12/2025	6.990	220,437		277,000
3410000736	LIVINGSTON	NJ		04/07/2025	8.706	440,854		2,050,000
100207206	ARLINGTON	TN		04/28/2025	6.750	222,817		410,000
100215861	RIVERDALE	GA		06/12/2025	7.125	220,417		320,000
100215420	FORT MYERS	FL		06/12/2025	7.625	220,320		290,000
100215882	GUNTERSVILLE	AL		06/12/2025	6.875	220,227		293,000
3500118589	CHARLOTTE	NC		05/02/2025	7.868	440,438		810,000
100210347	APPLE VALLEY	CA		05/09/2025	9.250	219,762		285,000
100209541	ORCHARD PARK	NY		05/02/2025	7.625	219,564		250,000
100205917	KANNAPOLIS	NC		04/15/2025	5.625	219,559		323,000
100219323	STUART	FL		06/30/2025	7.500	219,351		290,000
100214262	ANDERSON	CA		05/30/2025	7.999	219,337		265,000
100214559	SEAGOVILLE	TX		06/06/2025	6.875	219,272		317,000
100209939	BENTON CITY	WA		06/11/2025	7.875	219,247		298,500
100218705	LAND O LAKES	FL		06/27/2025	5.875	218,506		310,000
100204677	CHASKA	MN		04/04/2025	7.750	218,847		283,000
100218943	BELLA VISTA	AR		06/27/2025	7.375	218,446		333,000
100205750	HOMESTEAD	FL		04/14/2025	6.625	218,838		350,000
100215906	SUMMERFIELD	FL		06/16/2025	7.875	218,400		275,000
100215026	DALLAS	TX		06/11/2025	7.875	218,250		498,000
100204978	BISMARCK	AR		04/10/2025	7.990	218,400		265,000
100205601	DELTONA	FL		05/09/2025	8.125	217,875		287,000
100214213	SAINT LOUIS	MO		05/30/2025	7.625	217,785		285,000
100206510	GROSSE POINTE PARK	MI		04/22/2025	7.625	217,880		280,000
100207074	LANCASTER	TX		04/24/2025	7.625	218,009		335,000
100206974	FULSHEAR	TX		04/25/2025	7.625	217,652		300,000
100214450	CHARLOTTE	NC		06/06/2025	7.625	217,621		265,000
100216760	CARROLLTON	TX		06/25/2025	7.500	217,368		320,000
100206676	GOLD CANYON	AZ		04/24/2025	4.500	217,922		423,000
100215748	BELGRADE	MT		06/12/2025	6.875	216,947		290,000
100210601	SPRING HILL	FL		05/15/2025	7.990	216,962		263,000
3340098622	WANTAGE	NJ		04/10/2025	8.154	271,159		750,000
100209798	CORPUS CHRISTI	TX		05/05/2025	9.375	217,130		230,000
100205938	CHICAGO	IL		04/15/2025	7.125	217,287		450,000
100209664	HOPE MILLS	NC		05/02/2025	7.125	217,082		299,900
100207585	MANAHAWKIN	NJ		04/29/2025	8.050	216,504		453,123

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214426	SAN ANTONIO	TX		06/02/2025	5.500	216,673		382,000
100219012	CYPRESS	TX		06/27/2025	6.750	216,218		306,000
100210656	LAWRENCE	KS		05/15/2025	7.250	216,233		278,000
100207489	OSWEGO	IL		04/29/2025	7.375	216,563		275,000
100209409	CHARLOTTE	NC		04/29/2025	7.490	216,373		282,000
100211110	FAIRFAX	VA		05/15/2025	7.250	216,118		967,137
100206245	MUNDELEIN	IL		04/17/2025	7.375	215,922		265,000
100216321	LA PORTE	TX		06/20/2025	6.750	215,664		282,000
100205774	INDIANAPOLIS	IN		04/14/2025	6.875	216,020		295,000
100219138	OCALA	FL		06/27/2025	7.375	215,572		280,000
100205742	FORT WORTH	TX		04/14/2025	7.250	217,083		315,000
100207049	CHAPEL HILL	NC		04/24/2025	7.875	215,739		260,000
100205118	SANTA CLARITA	CA		04/11/2025	6.750	215,841		820,000
100211827	ANTIOCH	TN		05/19/2025	7.375	215,158		288,000
100213196	SAN JOSE	CA		05/29/2025	9.000	215,108		1,038,766
100219244	KNOXVILLE	TN		06/30/2025	6.375	215,034		310,000
100209672	AMHERST	NY		05/02/2025	7.375	215,726		275,000
3340097165	CENTRAL ISLIP	NY		04/10/2025	8.670	268,726		579,000
3340087795	LEOMINSTER	MA		05/22/2025	8.614	268,726		670,000
100214750	OYSTERVILLE	WA		06/11/2025	6.875	214,939		432,000
100219290	DRACUT	MA		06/30/2025	6.875	214,428		520,000
100205891	CADDO MILLS	TX		04/14/2025	6.990	214,775		280,000
100218369	UTRECHT	NLD		06/26/2025	5.000	266,287		412,230
100212913	LITTLE ROCK	AR		05/29/2025	11.500	214,297		414,326
100205787	NAPERVILLE	IL		04/14/2025	7.500	214,605		287,000
100215439	MANSFIELD	TX		06/12/2025	6.875	214,231		290,000
100212192	ELK GROVE	CA		05/22/2025	7.125	214,218		689,000
100209780	GULF SHORES	AL		05/05/2025	8.000	213,982		280,000
100205807	CITRUS SPRINGS	FL		04/14/2025	6.250	214,063		293,000
100215501	MISSOURI CITY	TX		06/12/2025	7.250	213,590		275,000
100215787	KNOXVILLE	TN		06/12/2025	7.125	213,523		305,000
100215582	HAZELTON	ND		06/12/2025	7.125	213,425		270,000
100204481	LITHIA SPRINGS	GA		04/04/2025	7.125	213,950		280,000
100205935	BALTIMORE	MD		04/15/2025	6.750	213,633		370,000
100205123	OKLAHOMA CITY	OK		04/11/2025	6.990	213,179		267,000
100210211	WARETOWN	NJ		05/08/2025	7.625	213,150		750,000
100210487	PORT SAINT LUCIE	FL		05/12/2025	8.375	215,058		475,000
100209630	WAUCONDA	IL		05/02/2025	6.990	213,055		298,000
100206688	CYPRESS	TX		04/24/2025	7.000	213,865		325,000
100214577	HOUSTON	TX		06/06/2025	8.999	212,625		270,500
100218556	GREENFIELD	IN		06/27/2025	7.625	212,482		255,000
100210621	BROKEN ARROW	OK		05/15/2025	6.500	212,268		282,000
100209825	BALTIMORE	MD		05/05/2025	7.500	212,380		273,000
100207877	NORTHRIDGE	CA		04/29/2025	9.750	212,014		900,000
100206027	ANGIER	NC		04/15/2025	7.375	212,264		425,000
100206271	EAGLE	ID		04/17/2025	6.375	212,183		283,000
100206905	WEST PALM BEACH	FL		04/24/2025	7.250	212,160		275,000
100212193	VIRGINIA BEACH	VA		05/22/2025	7.625	212,086		280,000
100210920	PHOENIX	AZ		05/15/2025	8.625	211,366		875,000
3340100990	AURORA	OH		06/26/2025	8.628	264,103		461,000
100211661	MCKINNEY	TX		05/19/2025	6.875	212,877		295,000
100209587	SOUTH BOSTON	MA		05/02/2025	6.950	211,901		600,000
100209039	VEGHEL	NLD		04/29/2025	5.250	254,913		376,896
100218672	GLEN ALLEN	VA		06/27/2025	6.875	211,045		305,000
100210856	THE COLONY	TX		05/15/2025	8.625	211,430		1,100,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215834	WARSAW	IN		06/12/2025	7.625	210,814		275,000
100216202	LOS ANGELES	CA		06/20/2025	7.500	210,795		860,000
100212125	VILLAS	NJ		05/22/2025	6.500	210,947		315,000
100218941	KANSAS CITY	MO		06/27/2025	7.375	210,739		275,000
100211005	LEAWOOD	KS		05/15/2025	8.500	210,767		884,200
100214041	VIRGINIA BEACH	VA		05/29/2025	7.250	210,688		277,000
100210626	DETROIT	MI		05/15/2025	7.500	210,672		270,000
100205929	CASA GRANDE	AZ		04/15/2025	6.125	210,591		315,000
100215708	CLARKSVILLE	TN		06/13/2025	7.750	210,178		275,000
100206456	JENKINSBURG	GA		04/22/2025	7.125	210,178		335,000
100210639	LIVERPOOL	NY		05/15/2025	7.750	210,106		255,000
100212694	RALEIGH	NC		05/28/2025	6.625	210,086		330,000
100207397	PALOS HILLS	IL		04/29/2025	7.750	209,852		425,000
100209210	COLUMBUS	OH		04/29/2025	6.499	210,500		305,000
100208308	BUCKLEY	WA		04/29/2025	7.200	210,263		1,150,000
100214126	WALDORF	MD		05/30/2025	7.375	209,999		431,500
3700005815	EAST ORANGE	NJ		06/03/2025	8.400	349,611		725,000
100207512	CINCINNATI	OH		04/29/2025	7.375	209,840		315,000
100204939	CANYON LAKE	TX		04/10/2025	8.625	209,876		615,000
100205119	MENIFEE	CA		04/11/2025	6.875	210,069		340,000
100204646	SEFFNER	FL		04/04/2025	7.125	210,047		405,000
100219274	MYRTLE BEACH	SC		06/30/2025	7.450	209,301		270,000
100210574	HOLLY HILL	FL		05/15/2025	7.000	209,267		257,000
100209632	BASSETT	VA		05/02/2025	6.740	209,489		478,000
100205991	STOCKTON	CA		04/15/2025	7.750	209,420		385,000
100206362	HUFFMAN	TX		04/17/2025	6.875	209,370		255,000
100207542	RIVERSIDE	CA		04/29/2025	6.200	209,660		746,855
100206710	MARCO ISLAND	FL		04/23/2025	7.125	209,525		370,000
100208068	DECATUR	GA		04/29/2025	8.074	208,940		503,089
100213245	COPPELL	TX		05/29/2025	10.500	208,880		926,000
100212963	SOUTH AMHERST	OH		05/29/2025	8.400	208,880		447,744
100210705	ATHENS	GA		05/15/2025	7.750	208,853		250,000
100206935	PITTSBURGH	PA		04/25/2025	8.375	209,475		285,000
100206443	GREEN COVE SPRINGS	FL		04/22/2025	6.750	208,990		298,000
100209627	BROOKFIELD	IL		05/02/2025	7.575	209,004		270,000
100208217	NORTHRIDGE	CA		04/29/2025	7.665	208,776		1,196,527
100212284	FLEMINGTON	NJ		05/28/2025	7.875	208,489		285,000
100215379	RICHMOND	VA		06/12/2025	6.875	208,333		275,000
100205014	RENO	NV		04/10/2025	7.625	208,504		250,000
100218547	OCEAN CITY	MD		06/27/2025	7.250	208,244		262,000
100212322	PHILADELPHIA	PA		05/28/2025	6.875	208,168		301,000
100203082	FORT LAUDERDALE	FL		04/25/2025	7.125	208,335		499,000
100208587	BAKERSFIELD	CA		04/29/2025	11.475	207,910		418,490
100214710	FREDERICKSBURG	VA		06/11/2025	7.500	207,877		400,000
3340099530	PARLIN	NJ		04/24/2025	8.670	259,776		670,000
100213925	ALEXANDRIA	MN		05/29/2025	7.250	207,951		275,000
100212358	LAND O' LAKES	FL		05/28/2025	6.875	207,931		412,000
100218216	COMMERCE	GA		06/26/2025	7.250	207,670		335,000
100205735	KETTERING	OH		04/14/2025	7.125	208,029		308,000
100216073	NORTH CHARLESTON	SC		06/17/2025	6.875	207,376		300,000
100214897	MANASSAS	VA		06/11/2025	6.750	207,371		330,000
100210547	FORT WORTH	TX		05/15/2025	7.500	207,358		268,000
100212268	BAKERSFIELD	CA		05/28/2025	7.875	207,307		292,000
100214036	STATESBORO	GA		05/29/2025	7.250	207,436		290,000
100206162	WAKE FOREST	NC		04/16/2025	7.375	304,572		420,000

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	2	3					Additional	
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100206641	JOHNSTOWN	PA		04/24/2025	6.999	207,391		235,000
100207752	CHULA VISTA	CA		04/29/2025	7.565	207,661		796,938
100216322	LEESBURG	FL		06/20/2025	7.999	206,912		310,000
100212359	MARBLE FALLS	TX		05/28/2025	6.750	206,801		300,000
100204700	TULUM	MEX		04/07/2025	10.620	207,000		269,058
100212207	MCKINNEY	TX		05/22/2025	7.500	206,797		295,000
100209470	BEACHWOOD	OH		05/01/2025	7.625	207,005		347,000
100212908	MAGNOLIA	TX		05/29/2025	7.175	206,640		704,000
100219360	COLUMBUS	OH		06/30/2025	7.250	206,203		331,000
100214976	SWAINSBORO	GA		06/11/2025	7.875	206,211		256,000
100215749	COLORADO SPRINGS	CO		06/12/2025	7.375	206,154		274,000
100219329	CORDOVA	TN		06/30/2025	5.750	205,981		320,000
100212101	PATERSON	NJ		05/22/2025	6.625	205,983		590,000
100214044	BOILING SPRINGS	SC		05/29/2025	6.990	206,122		273,000
100208123	DULUTH	GA		04/29/2025	9.250	205,998		1,203,686
100199200	TUCSON	AZ		04/04/2025	8.250	205,800		247,000
100218929	SOUTH FULTON	GA		06/27/2025	7.000	205,553		293,790
100211177	PARSIPPANY	NJ		05/15/2025	7.750	205,497		937,713
100218246	CUTLER BAY	FL		06/26/2025	6.625	205,452		285,000
100215312	BUFFALO	NY		06/12/2025	6.990	205,452		225,000
100219307	WEST PALM BEACH	FL		06/30/2025	7.200	205,422		285,000
100209031	S-GRAVENHAGE	NLD		04/29/2025	4.950	248,085		429,897
100204507	KINGSTON	OK		04/04/2025	7.250	205,460		310,000
100210680	CHARLOTTE	NC		05/15/2025	6.875	205,090		292,000
100207962	RENO	NV		04/29/2025	7.750	205,229		849,233
100214492	WAXAHACHIE	TX		06/06/2025	7.125	205,061		274,000
100214164	BOERNE	TX		05/30/2025	6.990	205,056		281,000
100215397	DELTONA	FL		06/12/2025	7.250	205,008		285,000
100219361	MACON	NC		06/30/2025	7.625	204,955		272,000
100209913	SMITHFIELD	NC		06/11/2025	7.625	204,750		325,000
100208255	MIAMI	FL		04/29/2025	8.375	205,105		849,310
100213355	LITHIA	FL		05/29/2025	9.750	204,762		894,848
100219179	FRANKLIN	TN		06/27/2025	6.875	204,697		510,000
100216103	DAYTON	OH		06/17/2025	8.125	204,679		244,000
100204905	CONCORD	NC		04/10/2025	8.375	214,335		666,000
100208685	DOLORES	CO		04/29/2025	8.025	204,593		610,000
3340094993	PERTH AMBOY	NJ		04/10/2025	8.154	255,024		560,000
100219368	MODESTO	CA		06/30/2025	7.250	204,014		325,000
100209931	CHARLOTTE	NC		06/11/2025	6.875	204,033		399,000
100204539	DES PLAINES	IL		04/04/2025	7.075	204,194		310,000
100211460	FAYETTEVILLE	GA		05/16/2025	8.000	204,003		510,000
100219172	WEST COLUMBIA	SC		06/27/2025	7.000	203,962		255,000
100218942	KANSAS CITY	MO		06/27/2025	7.500	203,951		275,000
100214344	COLUMBUS	GA		06/02/2025	7.625	203,801		228,000
100212700	CINCINNATI	OH		05/28/2025	7.125	203,633		275,000
100210593	GWYNN OAK	MD		05/15/2025	7.500	203,624		297,000
100206355	MOUNT JACKSON	VA		04/17/2025	8.000	203,840		249,000
100212362	MANVEL	TX		05/28/2025	6.875	203,776		335,000
100212228	MARIETTA	GA		05/23/2025	7.125	203,679		286,000
3.62508E+11	SAN BERNARDINO	CA		04/17/2025	8.275	407,000		603,000
100206886	LEMOORE	CA		04/24/2025	7.625	203,400		327,000
100216294	CALABASH	NC		06/20/2025	6.750	203,202		255,000
100206013	CONROE	TX		04/15/2025	6.990	203,344		260,000
100205045	VIRGINIA BEACH	VA		04/11/2025	7.625	203,333		280,000
100204615	ROWLETT	TX		04/04/2025	7.325	203,474		281,000

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100207170	HIGHLANDS RANCH	CO		04/28/2025	7.125	203,546		534,000
3340099289	WEST HEMPSTEAD	NY		04/10/2025	8.677	253,828		585,000
100210561	SEGUIN	TX		05/15/2025	8.250	202,730		255,000
100215306	HORIZON CITY	TX		06/12/2025	7.500	202,649		260,000
100210622	NESCOPECK	PA		05/15/2025	7.500	203,003		278,000
100207160	FORT WORTH	TX		04/28/2025	7.125	203,692		340,000
100206913	SAN ANTONIO	TX		04/24/2025	6.625	202,692		275,000
100206296	MAGNOLIA	TX		04/17/2025	6.875	202,729		248,000
100207999	SCOTTSDALE	AZ		04/29/2025	6.750	202,868		983,614
100215339	CASPER	WY		06/12/2025	5.990	202,144		298,400
100207957	TORRANCE	CA		04/29/2025	10.950	202,451		933,224
100206565	FRESNO	TX		04/22/2025	9.500	210,000		310,000
100206354	LINCOLN	NE		04/17/2025	6.500	202,341		339,000
100210682	AIKEN	SC		05/15/2025	7.750	202,343		269,000
100218567	NORMAN	OK		06/27/2025	7.490	201,993		245,000
100204629	DURHAM	NC		04/04/2025	6.950	202,323		535,000
100214477	GREENSBORO	NC		06/06/2025	7.999	201,465		242,500
100204440	SUITLAND	MD		04/03/2025	7.000	201,791		315,000
100211422	MIAMI	FL		05/16/2025	6.990	201,435		330,000
100206902	AUSTIN	TX		04/24/2025	7.625	201,600		460,000
100209075	ENSCHEDE	NLD		04/29/2025	4.950	243,249		314,694
100209851	ATLANTA	GA		05/05/2025	6.750	201,734		275,000
100209637	MARICOPA	AZ		05/02/2025	7.825	201,566		320,000
100206874	TAMPA	FL		04/24/2025	7.250	201,069		250,000
100209997	WEST PALM BEACH	FL		05/07/2025	8.375	201,099		827,000
100212805	UTRECHT	NLD		05/28/2025	3.650	320,578		418,119
100214550	NORTH ADAMS	MA		06/06/2025	7.625	200,646		263,000
100207685	NORTH HOLLYWOOD	CA		04/29/2025	8.950	200,874		852,583
100212625	SPRINGFIELD	MO		05/29/2025	7.250	200,475		323,000
100207284	FLOWER MOUND	TX		04/28/2025	6.750	200,771		315,000
100213801	SHELLEY	ID		05/29/2025	7.999	200,025		325,000
100212585	ANZA	CA		05/29/2025	7.500	199,938		285,000
100214145	WATERBURY	CT		05/30/2025	7.500	200,041		274,000
100211192	WASHINGTON	DC		05/15/2025	9.375	199,710		715,227
100212826	UNITED KINGDOM	GBR		05/28/2025	5.650	244,756		377,410
100206667	FORT WORTH	TX		04/24/2025	6.999	199,737		267,000
100216266	BREMERTON	WA		06/20/2025	7.000	199,566		270,000
100209604	FORT MYERS	FL		05/02/2025	7.825	199,051		290,000
100213770	DECATUR	GA		05/29/2025	6.999	198,881		276,000
100205968	CONCORD	NC		04/15/2025	6.625	234,293		310,000
100214254	DALLAS	TX		05/30/2025	7.375	198,752		310,000
100208946	LAS VEGAS	NV		04/29/2025	6.999	198,723		260,000
100210003	MCKINNEY	TX		05/07/2025	8.375	199,029		868,000
100216308	FLETCHER	NC		06/20/2025	7.250	198,677		245,000
100216339	HOUSTON	TX		06/20/2025	6.750	197,803		286,000
100219294	WESTERVILLE	OH		06/30/2025	7.500	197,768		290,000
100213734	NORFOLK	VA		05/29/2025	7.750	197,743		239,000
100215922	SILVER SPRING	MD		06/17/2025	6.990	197,584		360,000
100205990	MCKINNEY	TX		04/15/2025	7.250	197,847		375,000
3340100261	SHIRLEY	NY		04/24/2025	8.961	246,708		530,000
100215418	EAST TAWAS	MI		06/12/2025	7.625	197,314		255,000
100211501	SUGARLOAF	CA		05/16/2025	7.500	196,968		240,000
100204613	RALEIGH	NC		04/04/2025	6.950	210,836		1,038,000
100208597	VALRICO	FL		04/29/2025	9.550	196,742		411,732
100208969	NEW ORLEANS	LA		04/29/2025	6.999	196,877		250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215914	READING	PA		06/17/2025	7.490	196,701		292,000
3340102115	PHOENIX	AZ		05/22/2025	8.800	245,837		805,000
100206892	FAYETTEVILLE	NY		04/24/2025	7.875	196,796		250,000
100214403	BLACKFOOT	ID		06/02/2025	6.875	196,395		260,000
100219178	MERRILLVILLE	IN		06/27/2025	7.000	196,218		245,000
100214245	HOUSTON	TX		05/30/2025	6.625	196,201		245,000
100207189	LAUDERDALE LAKES	FL		04/28/2025	6.500	196,369		345,500
100205943	KEMAH	TX		04/15/2025	7.375	196,725		278,000
100205627	EAST STROUDSBURG	PA		05/09/2025	7.375	196,119		265,000
100206746	TUCSON	AZ		04/23/2025	7.500	196,475		250,000
100210866	LEESBURG	VA		05/15/2025	8.750	196,193		934,773
100213043	SAN DIEGO	CA		05/29/2025	8.149	195,747		2,835,000
100206719	TROY	OH		04/23/2025	7.990	196,383		236,000
100213739	HUMBLE	TX		05/29/2025	7.500	195,665		270,000
100204497	HAMBURG	NY		04/04/2025	8.000	195,810		240,000
100213899	SAINT AUGUSTINE	FL		05/29/2025	5.750	195,615		260,000
100210600	CLEVELAND	OH		05/15/2025	7.375	195,637		265,000
100212532	BLUE SPRINGS	MO		05/29/2025	7.625	195,258		253,000
3340102656	HOUSTON	TX		06/05/2025	8.818	243,936		1,684,000
100204917	HOCKLEY	TX		04/10/2025	7.375	195,245		281,000
3410000769	AUSTIN	TX		04/17/2025	8.406	390,141		1,300,000
100204837	TULARE	CA		04/09/2025	7.875	195,223		317,000
100218210	PLANT CITY	FL		06/26/2025	6.875	195,010		305,000
100210712	STERLING HEIGHTS	MI		05/15/2025	7.990	195,023		250,000
100215463	HOUSTON	TX		06/12/2025	6.625	194,237		260,000
100218553	CREST HILL	IL		06/27/2025	7.625	194,229		234,000
100205092	TYLER	TX		04/11/2025	7.625	194,402		265,000
100210671	TRAPHILL	NC		05/15/2025	7.750	194,229		311,000
100212368	ARLINGTON	TX		05/28/2025	7.125	194,280		250,000
100211454	CHATTANOOGA	TN		05/16/2025	8.500	194,132		300,000
100205975	CLEVELAND	TX		04/15/2025	6.990	194,257		255,000
100218517	CRITTENDEN	KY		06/27/2025	7.625	193,697		250,500
100205628	PATERSON	NJ		05/09/2025	7.375	193,700		325,000
3340103136	MASSAPEQUA	NY		06/05/2025	8.464	242,093		550,000
100204697	TULUM	MEX		04/07/2025	10.770	193,900		269,058
100204944	CONNERSVILLE	IN		04/10/2025	8.250	194,269		248,000
100206320	GREEN VALLEY	AZ		04/17/2025	6.125	193,566		250,000
100219119	BLUFFTON	SC		06/27/2025	7.125	193,307		250,000
100207385	PERRIS	CA		04/29/2025	8.375	193,200		510,000
100219263	HEWITT	NJ		06/30/2025	6.990	192,944		320,000
100212765	EMMEN	NLD		05/28/2025	4.950	231,121		371,007
100219207	OCALA	FL		06/27/2025	6.875	192,875		262,000
100204736	GRANBURY	TX		04/09/2025	8.375	192,938		245,000
3340098541	CAMDEN	NJ		06/05/2025	8.824	240,958		740,000
100206683	GREEN VALLEY	AZ		04/24/2025	6.990	192,930		252,000
100207214	GREENVILLE	TX		04/28/2025	6.750	192,787		300,000
100213854	SANFORD	NC		05/29/2025	5.750	192,495		256,000
100215383	INDIANAPOLIS	IN		06/12/2025	7.750	192,524		247,000
100207270	GROTON	CT		04/28/2025	6.750	192,653		261,000
100213744	VINELAND	NJ		05/29/2025	7.999	192,477		320,000
100210768	SHIPPENSBURG	PA		05/15/2025	6.875	192,425		251,000
100214237	GREENVILLE	NC		05/30/2025	6.999	192,331		255,000
100215718	PEORIA	AZ		06/13/2025	7.375	192,063		550,000
100204659	EVERETT	MA		04/04/2025	7.250	192,330		270,000
100215694	PHOENIX	AZ		06/13/2025	7.250	191,949		405,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207916	SUNRISE	FL		04/29/2025	9.025	191,952		460,511
100215376	MOUNT LAUREL	NJ		06/12/2025	6.990	191,884		250,000
100214939	COLLINGSWOOD	NJ		06/11/2025	7.250	191,871		235,000
100209670	KEANSBURG	NJ		05/02/2025	6.490	192,004		650,000
100210201	BLUE RIDGE	GA		05/07/2025	6.999	190,802		309,000
100214439	PINETOP	AZ		06/02/2025	7.625	190,732		225,000
100208100	FOUNTAIN VALLEY	CA		04/29/2025	10.325	192,131		1,560,000
100208649	SAN DIEGO	CA		04/29/2025	8.199	191,619		795,000
100204626	RIVIERA BEACH	FL		04/04/2025	6.625	191,604		260,000
100210710	SLIDELL	LA		05/15/2025	7.375	190,453		305,000
100210704	BELLEVIEW	FL		05/15/2025	7.250	190,459		230,000
100216433	OCALA	FL		06/20/2025	6.999	189,756		232,000
100206388	HOUSTON	TX		05/22/2025	7.500	189,713		250,000
100211006	LAYTON	UT		05/15/2025	8.500	189,646		742,032
100207982	HUNTINGTON PARK	CA		04/29/2025	12.375	189,592		805,311
100215340	GASTONIA	NC		06/12/2025	6.750	189,485		238,000
100214102	RIDGEFIELD	CT		05/30/2025	6.625	189,447		830,000
100205018	FORT LAUDERDALE	FL		04/10/2025	7.125	189,620		245,000
100213934	CORSICANA	TX		05/29/2025	5.750	189,088		265,000
100215691	SHERRILLS FORD	NC		06/13/2025	8.250	188,879		245,000
100205977	LONGS	SC		04/15/2025	7.250	190,425		267,000
100213791	LAS VEGAS	NV		05/29/2025	6.999	188,852		330,000
100214132	FORT EDWARD	NY		05/30/2025	7.500	189,135		250,000
100210224	TRENTON	NJ		05/09/2025	7.500	188,994		240,000
100209665	LYNNWOOD	WA		05/02/2025	7.000	188,926		620,000
100204551	HENDERSON	NV		04/04/2025	7.375	300,846		400,000
100213160	SWEET HOME	OR		05/29/2025	7.849	188,234		760,952
3340103254	EAST ORANGE	NJ		05/29/2025	8.650	235,224		753,000
100219147	VISALIA	CA		06/27/2025	6.875	188,151		232,000
100212545	FORT WORTH	TX		05/29/2025	7.250	188,283		231,000
100213794	WHITTIER	CA		05/29/2025	6.750	188,005		870,000
100206369	LAS VEGAS	NV		04/17/2025	5.625	188,209		390,000
100214113	CAPE CORAL	FL		05/30/2025	7.625	187,095		650,000
100206739	GAINESVILLE	FL		04/23/2025	6.575	187,538		305,000
100214890	ELLENWOOD	GA		06/11/2025	7.250	187,030		265,000
3340099925	TOMS RIVER	NJ		04/24/2025	9.163	233,699		1,940,000
100199163	CITRUS SPRINGS	FL		04/04/2025	7.375	186,949		302,000
100214659	OWASSO	OK		06/11/2025	7.250	186,755		289,000
100210774	LAKEWOOD	CO		05/15/2025	8.000	186,784		781,155
100216119	JACKSONVILLE	FL		06/17/2025	7.625	186,500		240,000
100206824	UNION	KY		04/24/2025	7.125	186,412		265,000
100212209	SOUTH LAKE TAHOE	CA		05/22/2025	6.575	187,745		740,000
100215503	LAS CRUCES	NM		06/12/2025	6.990	186,277		280,500
100216382	LAKE ORION	MI		06/20/2025	7.499	186,251		246,000
100209827	MANALAPAN	NJ		05/05/2025	7.625	186,952		720,000
100210694	FORT WORTH	TX		05/15/2025	6.990	186,213		240,000
100218571	DUNDALK	MD		06/27/2025	7.250	185,742		227,000
100219356	BAKERSFIELD	CA		06/30/2025	7.750	185,649		275,000
100206259	MOUNT LAUREL	NJ		04/17/2025	7.875	186,017		230,000
100215703	CORCORAN	CA		06/13/2025	6.875	185,552		340,000
100219065	FOLCROFT	PA		06/27/2025	7.875	185,505		238,000
100216254	AUBURN	AL		06/20/2025	7.250	185,386		240,000
100209855	RICHMOND	VA		05/05/2025	7.750	185,587		282,500
100215656	OGDEN	UT		06/13/2025	8.250	184,800		230,000
100212541	THOMASVILLE	NC		05/29/2025	7.999	184,782		255,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211679	BRADENTON	FL		05/19/2025	6.500	184,746		280,000
100209018	S-GRAVENHAGE	NLD		04/29/2025	4.850	223,049		343,918
100206545	BONAIRE	GA		04/22/2025	7.625	184,775		230,000
100210238	SANFORD	FL		05/09/2025	6.875	184,779		345,000
100210382	HIGH POINT	NC		05/12/2025	7.250	184,616		225,000
100209751	NOTTINGHAM	MD		05/05/2025	8.625	184,581		220,000
100213077	BOCA RATON	FL		05/29/2025	10.525	184,310		1,075,000
100218562	DERBY	KS		06/27/2025	7.625	184,164		221,800
100213891	WAUKEE	IA		05/29/2025	5.990	184,193		246,000
100207717	LONG VALLEY	NJ		04/29/2025	8.299	184,277		845,000
100208932	RALEIGH	NC		04/29/2025	8.150	185,203		765,696
100211678	MIDLAND	TX		05/19/2025	7.500	183,953		256,000
100209574	KENOSHA	WI		05/02/2025	7.575	183,693		239,000
100218536	CHESAPEAKE	VA		06/27/2025	7.250	183,493		247,000
100205100	STERLING HEIGHTS	MI		04/11/2025	8.125	183,628		236,000
100204934	GRAY	TN		04/10/2025	8.250	183,627		540,000
100214150	WYNNE	AR		05/30/2025	7.250	183,459		242,000
100215401	EL PASO	TX		06/12/2025	6.750	183,439		243,000
100216684	ATLANTA	GA		06/23/2025	6.999	183,422		235,000
100218515	SARASOTA	FL		06/27/2025	7.125	182,931		256,000
100205947	LABELLE	FL		04/15/2025	5.990	183,245		270,000
3700005807	JERSEY CITY	NJ		06/30/2025	8.390	304,785		665,000
100216375	HOUSTON	TX		06/20/2025	6.999	182,870		290,000
100206332	GREENVILLE	NC		04/17/2025	6.500	183,027		227,000
100214175	TAMPA	FL		05/30/2025	6.875	182,741		310,000
100205635	OCALA	FL		05/09/2025	7.125	182,747		225,000
100206828	FINDLAY	OH		04/24/2025	7.125	181,936		225,000
100207986	WAYNESBORO	VA		04/29/2025	9.925	182,157		680,000
100213378	DUMFRIES	VA		05/29/2025	8.250	181,830		627,674
100214141	FOLEY	AL		05/30/2025	6.750	181,815		301,000
100219238	CHESTER	PA		06/30/2025	8.125	181,752		245,000
100218529	MYRTLE BEACH	SC		06/27/2025	7.625	181,747		220,000
100214912	PHILADELPHIA	PA		06/11/2025	7.125	181,738		410,000
100206079	ANDERSON	SC		05/16/2025	7.625	181,164		253,000
100207290	MOUNT HOLLY	NJ		04/28/2025	8.249	180,994		290,000
100218476	FAYETTEVILLE	NC		06/27/2025	7.375	180,961		236,000
100214838	VICTORVILLE	CA		06/11/2025	6.500	180,940		530,000
100209102	BADHOEVEDORP	NLD		04/29/2025	4.800	218,497		376,896
100212119	JOHNSTOWN	PA		05/22/2025	7.250	180,741		230,000
100210662	MORROW	GA		05/15/2025	6.875	180,593		220,500
100211628	CULVER	OR		06/23/2025	7.875	179,991		269,000
100206741	NAPLES	FL		04/23/2025	7.375	180,046		285,000
100213102	GAINESVILLE	VA		05/29/2025	7.525	179,894		827,975
100212316	PENSACOLA	FL		05/28/2025	6.875	179,858		258,000
100213868	DAPHNE	AL		05/29/2025	5.750	179,834		238,000
100211675	BRUNSWICK	GA		05/19/2025	6.750	180,005		241,000
100206988	MIDLOTHIAN	TX		04/25/2025	6.750	179,969		345,000
100210387	MIDLOTHIAN	VA		05/12/2025	7.000	179,221		255,000
100214505	SAN ANTONIO	TX		06/06/2025	6.875	179,193		256,000
100214401	GLENVIEW	IL		06/02/2025	7.125	179,141		235,000
100212769	LEEUWARDEN	NLD		05/28/2025	4.950	214,471		353,576
100218422	TILBURG	NLD		06/26/2025	5.250	222,394		400,452
100218986	OCALA	FL		06/27/2025	6.999	178,944		252,000
100215532	HARVEY	LA		06/11/2025	7.000	178,924		243,000
100209561	SCOTTSDALE	AZ		05/02/2025	7.375	178,380		247,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216588	KERNERSVILLE	NC		06/23/2025	5.750	178,159		253,000
3500121998	CORNELIUS	NC		05/22/2025	7.795	356,319		665,000
100211662	MARLTON	NJ		05/19/2025	7.750	177,994		230,000
100214156	LOUISVILLE	KY		05/30/2025	9.375	177,990		279,000
100216581	KERNERSVILLE	NC		06/23/2025	5.750	177,939		253,000
100210509	MOORE	SC		05/15/2025	6.875	178,049		240,000
100207371	ATLANTA	GA		04/29/2025	7.750	177,450		440,000
100212661	FORT WORTH	TX		05/29/2025	7.625	177,304		275,000
100204683	ELMWOOD PARK	IL		04/04/2025	7.575	177,538		250,000
100204508	VERO BEACH	FL		04/04/2025	7.375	179,066		230,000
100218791	CORNING	NY		06/27/2025	7.625	177,111		220,000
3340103257	PEPPERELL	MA		05/29/2025	8.512	221,364		770,000
100212893	SPRING HILL	TN		05/29/2025	9.375	177,123		843,947
100212113	SMITHFIELD	VA		05/22/2025	6.990	177,120		514,000
100212551	ELBERTA	AL		05/29/2025	7.375	176,607		220,000
100207227	CLEBURNE	TX		04/28/2025	6.875	176,688		292,000
100204764	LAS VEGAS	NV		04/09/2025	6.499	176,654		255,000
100205915	WILLOW SPRINGS	MO		04/15/2025	6.625	176,873		269,700
100216546	URBANDALE	IA		06/23/2025	5.750	176,406		257,000
100219075	LAKE WALES	FL		06/27/2025	8.250	176,400		210,000
100208813	STERLING HEIGHTS	MI		04/29/2025	12.125	175,720		351,584
100218213	COMMERCE	GA		06/26/2025	7.250	175,696		298,000
100209596	KATY	TX		05/02/2025	5.750	175,747		257,000
3500121993	CORNELIUS	NC		05/22/2025	7.795	351,045		665,000
100210383	KATY	TX		05/12/2025	6.750	175,375		240,000
100214429	SUGAR LAND	TX		06/02/2025	7.000	175,344		237,000
100199166	COALINGA	CA		04/04/2025	7.875	175,350		264,000
100206293	SURPRISE	AZ		04/17/2025	6.500	175,281		325,000
100213780	BALTIMORE	MD		05/29/2025	6.875	174,798		225,000
100209598	BESSEMER	AL		05/02/2025	6.375	174,806		247,000
100214095	FRONT ROYAL	VA		05/30/2025	7.500	174,767		240,000
100211886	JARRELL	TX		05/19/2025	6.125	174,693		242,000
3410000893	SEVIERVILLE	TN		06/13/2025	8.554	349,284		1,325,000
100214228	KISSIMMEE	FL		05/30/2025	7.499	174,629		305,000
100204572	WARRINGTON	PA		04/04/2025	7.575	174,674		250,000
100208948	WINCHESTER	VA		04/29/2025	7.499	174,300		300,000
100209619	CHICAGO	IL		05/02/2025	7.375	174,412		275,000
100205926	GRAHAM	NC		04/15/2025	5.500	174,367		279,000
100213278	BOWIE	MD		05/29/2025	8.825	174,148		381,704
100213147	ERIE	MI		05/29/2025	9.175	174,148		635,000
100208596	ETOWAH	TN		04/29/2025	9.775	174,620		990,000
100205953	CHARLOTTE	NC		04/15/2025	7.625	173,888		240,000
100214009	FORT WORTH	TX		05/29/2025	7.375	173,689		240,000
100211828	WINTER HAVEN	FL		05/19/2025	7.624	173,652		225,000
3340096468	PORT CHARLOTTE	FL		06/05/2025	9.058	217,017		856,000
100206535	FORT MYERS	FL		04/22/2025	7.499	173,889		210,000
100219043	KYLE	TX		06/27/2025	6.500	173,591		320,000
100208520	FRESNO	CA		04/29/2025	8.875	174,705		515,000
100207533	PEORIA	AZ		04/29/2025	8.950	172,979		462,087
100209422	CHARLOTTE	NC		04/29/2025	7.490	173,060		225,000
100213440	KENT	WA		05/29/2025	10.975	172,848		695,000
100213751	HOUSTON	TX		05/29/2025	8.999	172,763		271,000
100213882	BUNNELL	FL		05/29/2025	7.625	172,748		246,000
100208194	HUDSON	WI		04/29/2025	12.000	172,703		540,000
100206037	HARMONY	ME		04/15/2025	6.875	173,942		285,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210346	INDIANAPOLIS	IN		05/09/2025	7.875	171,746		210,000
100212523	ST. HEDWIG	TX		05/29/2025	7.750	171,624		245,000
100214399	ANKENY	IA		06/02/2025	5.990	171,538		281,000
100219194	CINCINNATI	OH		06/27/2025	7.000	171,491		212,000
100208973	ODESSA	TX		04/29/2025	6.625	171,481		215,725
100208000	RIVERSIDE	CA		04/29/2025	11.075	171,625		800,000
100202219	GLENDALE	AZ		04/17/2025	7.375	171,532		244,000
100210543	JACKSON	GA		05/15/2025	7.125	170,891		225,000
3340099627	APOPKA	FL		04/24/2025	8.451	213,444		385,000
100213303	ROCKLIN	CA		05/29/2025	8.875	170,767		782,973
100211154	NEW ORLEANS	LA		05/15/2025	8.990	170,760		698,000
100208047	SANTA CLARITA	CA		04/29/2025	9.375	170,667		876,436
100216341	LAS VEGAS	NV		06/20/2025	7.499	170,461		236,000
100209617	NORTH PORT	FL		05/02/2025	6.450	170,602		255,000
100204777	OPELIKA	AL		04/09/2025	7.375	170,277		217,000
100205989	KANSAS CITY	MO		04/15/2025	7.250	170,190		235,000
100209832	AURORA	IL		05/05/2025	7.625	170,188		220,000
100204768	MESQUITE	TX		04/09/2025	7.250	170,435		239,000
100209520	CORPUS CHRISTI	TX		05/02/2025	7.125	170,414		260,000
100208773	SAN RAMON	CA		04/29/2025	11.125	169,857		1,832,855
3340099523	WOODBURY	NJ		04/24/2025	8.688	212,256		471,000
100204752	ORLANDO	FL		04/09/2025	6.999	169,581		300,000
100212285	LOUISVILLE	KY		05/28/2025	7.125	169,413		275,000
100214142	RANSON	WV		05/30/2025	7.125	169,349		328,000
100204563	COLUMBUS	OH		04/04/2025	7.125	169,533		515,000
3340096474	BRANDON	FL		04/24/2025	8.724	211,318		512,000
100214526	CHICAGO HEIGHTS	IL		06/06/2025	8.250	169,050		230,000
100207280	COOLBAUGH TOWNSHIP	PA		04/28/2025	9.250	169,047		215,000
100206867	MILLVILLE	NJ		04/24/2025	6.999	168,742		225,000
100204970	PHOENIX	AZ		04/10/2025	7.875	168,729		230,000
100212232	FRESNO	CA		05/23/2025	6.750	168,545		258,500
100214258	PHILADELPHIA	PA		05/30/2025	6.999	168,411		214,000
100205583	PLYMOUTH	PA		05/09/2025	7.250	168,411		225,000
100207724	ORLAND HILLS	IL		04/29/2025	9.875	168,317		349,974
100216389	ATLANTA	GA		06/20/2025	6.625	168,262		385,000
100208676	BOWIE	MD		04/29/2025	9.150	168,270		656,669
100214746	MONTGOMERY	TX		06/11/2025	7.250	167,901		220,000
100207493	SALINAS	CA		04/29/2025	7.750	168,000		600,000
100204585	NORTH LITTLE ROCK	AR		04/04/2025	5.750	168,114		245,000
100204795	INDIANAPOLIS	IN		04/09/2025	7.999	168,000		299,000
100214529	GLENWOOD	IL		06/06/2025	8.125	167,738		213,000
100216060	KNOXVILLE	TN		06/17/2025	9.875	167,724		220,000
100208326	PEYTON	CO		04/29/2025	9.800	167,460		766,382
100209633	NORRISTOWN	PA		05/02/2025	6.950	167,556		220,000
100205146	COLUMBUS	OH		05/01/2025	7.125	167,531		220,000
100210777	LAS VEGAS	NV		05/15/2025	8.250	167,394		667,050
100204426	ESPAOLA	NM		04/01/2025	8.020	167,558		303,000
100206349	HARRISBURG	PA		04/17/2025	7.125	167,439		208,000
100219160	CLEVELAND	TX		06/27/2025	6.875	167,153		210,000
100209826	SEGUIN	TX		05/05/2025	7.500	166,924		215,000
100219013	MOSES LAKE	WA		06/27/2025	7.999	166,520		215,000
100214727	HARLINGEN	TX		06/11/2025	7.250	166,503		205,000
100209157	O FALLON	MO		04/30/2025	7.875	166,503		215,000
100206036	FAYETTEVILLE	NC		04/15/2025	7.125	166,768		256,000
100212676	STRATHMORE	CA		05/29/2025	7.875	166,461		230,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212159	ALBUQUERQUE	NM		05/22/2025	6.875	166,428		355,000
100210242	COLUMBIA	SC		05/09/2025	7.375	166,320		264,000
100212857	UNITED KINGDOM	GBR		05/28/2025	5.650	203,697		391,134
100206514	COUNTRY CLUB HILLS	IL		04/22/2025	7.999	166,103		258,000
100204560	GREENVILLE	TX		04/04/2025	7.625	166,403		246,000
100205614	JERSEY CITY	NJ		05/09/2025	7.375	165,932		615,000
3500118025	DAVIDSON	NC		04/07/2025	8.255	331,727		1,487,000
3410000796	LYNDHURST	NJ		04/17/2025	8.606	331,704		834,000
100213966	BELLOWS FALLS	VT		05/29/2025	7.375	165,642		245,000
100206249	LOUISVILLE	KY		04/17/2025	7.375	165,629		210,000
100214190	GREENVILLE	TX		05/30/2025	6.990	165,603		234,000
100218420	AMERSFOORT	NLD		06/26/2025	4.750	205,422		318,006
100218430	ROTTERDAM	NLD		06/26/2025	4.750	205,422		318,006
100207495	TRENTON	NJ		04/29/2025	7.750	165,375		210,000
100211764	PALM CITY	FL		05/19/2025	7.375	179,023		233,000
100214169	SPRINGFIELD	MA		05/30/2025	6.990	164,655		243,000
100211485	BAKERSFIELD	CA		05/16/2025	6.875	164,779		390,000
100210496	MANALAPAN	NJ		05/12/2025	8.124	164,703		225,000
100204733	PHOENIX	AZ		04/09/2025	7.875	164,693		390,000
3340101632	DAYTON	TX		05/22/2025	8.614	205,682		371,000
100210235	FRANKLINTON	NC		05/09/2025	7.625	164,667		210,000
100214062	FORT WORTH	TX		05/29/2025	7.625	164,519		230,000
100208261	ALBUQUERQUE	NM		04/29/2025	10.375	163,954		285,000
100218535	STOCKTON	MO		06/27/2025	7.625	163,933		175,000
100215928	CASA GRANDE	AZ		06/17/2025	7.375	163,917		215,000
100199174	SAN ANTONIO	TX		04/04/2025	7.750	163,800		245,000
100209174	THE VILLAGES	FL		04/30/2025	7.375	163,774		233,000
100202207	HOUSTON	TX		04/17/2025	7.750	163,800		214,000
100205952	WEST ALLIS	WI		04/15/2025	6.750	163,630		240,000
100207502	SACRAMENTO	CA		04/29/2025	7.500	163,086		210,000
3340088808	TUCKER	GA		04/10/2025	9.193	203,664		1,000,000
100204727	LAS VEGAS	NV		04/08/2025	7.500	163,193		195,000
100211795	TRENTON	NJ		05/19/2025	7.875	162,886		210,000
100199148	COLUMBIA	SC		04/04/2025	7.625	163,197		208,000
100218648	FORT MOHAVE	AZ		06/27/2025	7.500	162,748		214,000
100212631	GASTONIA	NC		05/29/2025	7.750	162,862		213,000
100204454	ABERDEEN	MD		04/03/2025	6.875	162,641		235,000
100211124	MAPLE VALLEY	WA		05/15/2025	8.500	162,392		857,775
3700005886	JERSEY CITY	NJ		04/17/2025	8.280	270,489		2,900,000
100206279	COLUMBUS	OH		04/17/2025	6.750	162,424		199,000
100219312	SANDUSKY	OH		06/30/2025	7.375	162,238		214,000
100206685	COLUMBUS	GA		04/24/2025	7.500	162,379		220,000
100210581	CANAL WINCHESTER	OH		05/15/2025	6.750	162,356		360,000
3340102876	CEDAR RAPIDS	IA		06/26/2025	8.850	201,960		515,000
100204512	SPRING	TX		04/04/2025	7.250	161,772		455,000
100207250	JOPLIN	MO		04/28/2025	6.625	161,534		221,000
100206720	GREENSBORO	NC		04/23/2025	7.875	161,518		218,000
100219366	LITTLE ROCK	AR		06/30/2025	7.625	161,343		208,800
100209525	OGDEN	UT		05/02/2025	7.325	161,420		285,000
100212264	OTTAWA	IL		05/28/2025	8.375	161,358		220,000
100209545	CAROL STREAM	IL		05/02/2025	7.250	160,529		261,000
100209615	DALLAS	TX		05/02/2025	5.750	160,524		235,000
100206280	MOUNT PLEASANT	WI		04/17/2025	7.500	160,512		197,000
100206591	WEST COLUMBIA	SC		04/22/2025	6.625	160,483		268,000
100204568	NORTH OLMSTED	OH		04/04/2025	7.375	160,509		300,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214425	PRINCETON	TX		06/02/2025	5.750	160,331		236,000
100212342	FOREST PARK	GA		05/28/2025	6.875	160,300		230,000
100219296	CORDOVA	TN		06/30/2025	5.450	159,816		240,000
100205145	CINCINNATI	OH		05/01/2025	7.125	159,897		210,000
100208095	YANTIS	TX		04/29/2025	9.825	159,969		875,000
100207574	JEFFERSONTON	VA		04/29/2025	9.525	159,960		734,438
3340104329	CENTRAL ISLIP	NY		06/26/2025	8.550	199,584		480,000
100206726	GAINESVILLE	FL		04/23/2025	6.575	160,103		260,000
100219067	IDYLLWILD	CA		06/27/2025	7.250	159,493		500,000
100208808	COLLEGEVILLE	PA		04/29/2025	10.450	160,366		737,666
100212118	MAGNOLIA	TX		05/22/2025	4.990	159,027		285,000
3340102843	WOONSOCKET	RI		05/29/2025	8.824	198,832		527,000
100211252	FERNANDINA BEACH	FL		05/15/2025	8.750	159,064		553,845
100212720	TERNEUZEN	NLD		05/28/2025	5.250	190,484		250,360
100213725	TUCSON	AZ		05/29/2025	7.999	158,927		204,000
100210550	WILMINGTON	DE		05/15/2025	6.875	158,832		242,000
100218219	SAN ANTONIO	TX		06/26/2025	7.750	158,487		205,000
100207703	BEVERLY	MA		04/29/2025	9.525	158,745		571,778
100207888	OGDEN	UT		04/29/2025	8.250	158,752		928,312
100213105	GILBERT	AZ		05/29/2025	7.600	158,447		768,657
100209207	GASTONIA	NC		04/29/2025	6.375	158,555		240,000
100208392	WINTER GARDEN	FL		04/29/2025	8.700	158,829		617,783
100214174	MARTINEZ	GA		05/30/2025	7.375	158,232		225,000
100208514	CARMICHAEL	CA		04/29/2025	10.000	157,991		558,071
3340100783	FAYETTEVILLE	NC		04/24/2025	8.688	197,362		480,000
100207579	NINE MILE FALLS	WA		04/29/2025	8.125	158,183		465,000
100204575	MEMPHIS	TN		04/04/2025	5.500	158,252		220,000
100214412	GREENVILLE	NC		06/02/2025	5.500	157,692		232,000
100214414	GREENVILLE	NC		06/02/2025	5.500	157,692		228,000
100210782	LONG BEACH	CA		05/15/2025	8.375	157,670		871,716
100219085	MIAMI	FL		06/27/2025	7.990	157,394		715,000
100212557	CANTON	MI		05/29/2025	7.500	157,500		475,000
100207352	RIO RANCHO	NM		04/29/2025	7.750	157,501		235,000
100216757	BROOKHAVEN	PA		06/25/2025	7.749	157,359		385,000
100211455	COLUMBUS	OH		05/16/2025	7.625	157,366		200,000
100218263	LAUREL	NY		06/26/2025	8.125	157,293		650,000
100207593	OMAHA	NE		04/29/2025	9.900	158,633		657,265
100213189	LEES SUMMIT	MO		05/29/2025	9.675	157,980		567,492
100209847	CHATTANOOGA	TN		05/05/2025	7.000	156,462		310,000
100199240	RAMONA	CA		04/09/2025	7.500	156,820		715,000
100213009	CORONA	CA		05/29/2025	10.725	156,660		842,000
100213202	SOUTH GATE	CA		05/29/2025	9.550	156,660		770,000
100213415	LAMPASAS	TX		05/29/2025	8.599	156,660		975,000
100204472	MEMPHIS	TN		04/04/2025	5.500	156,885		220,000
100214524	MEMPHIS	TN		06/06/2025	6.499	156,477		215,000
100212239	DEBARY	FL		05/23/2025	7.250	156,401		475,000
100207655	LOOMIS	CA		04/29/2025	8.775	156,654		638,151
100204901	COLOMA	MI		04/10/2025	9.625	156,455		555,000
100208139	SAINT PAUL	MN		04/29/2025	10.125	156,330		1,340,000
100213792	PITTSBURGH	PA		05/29/2025	7.125	156,320		220,000
100206815	ELK GROVE	CA		04/23/2025	7.250	156,540		765,000
100206880	WILMINGTON	DE		04/24/2025	6.999	156,075		205,000
100211719	ANDERSON	SC		05/19/2025	6.875	155,884		248,000
100213114	SANTA CRUZ	CA		05/29/2025	7.350	155,730		1,305,877
100219328	MEMPHIS	TN		06/30/2025	5.750	155,684		230,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207349	MEMPHIS	TN		04/29/2025	7.125	155,809		205,000
100207707	DANVILLE	CA		04/29/2025	9.250	155,653		2,053,922
100199195	SANFORD	FL		04/04/2025	7.250	155,920		250,000
3500118741	WEST END	NC		04/07/2025	8.318	310,297		872,000
100219000	GRAND PRAIRIE	TX		06/27/2025	7.499	155,149		220,000
100219171	KATY	TX		06/27/2025	6.875	155,132		199,000
325032286	WASHINGTON	UT		05/28/2025	8.828	267,450		1,275,000
100206740	CLEVELAND	OH		04/23/2025	7.625	155,258		200,000
100216061	FLORENCE	SC		06/17/2025	8.500	155,096		198,000
100213088	HOUSTON	TX		05/29/2025	10.825	155,095		1,333,733
100206375	BUCKEYE	AZ		05/22/2025	7.250	154,744		630,000
100207108	PUNTA GORDA	FL		04/24/2025	7.875	333,952		400,000
100213271	MESA	AZ		05/29/2025	9.224	154,684		1,134,825
100214618	RIVERDALE	GA		06/09/2025	7.125	154,562		265,000
100207316	WEST CHICAGO	IL		04/28/2025	7.499	154,434		460,000
100210005	WESTON	FL		05/07/2025	6.750	154,823		671,000
100206541	NEW RIVER	AZ		04/22/2025	7.000	154,453		555,000
100207274	COLUMBUS	OH		04/28/2025	6.750	153,930		225,000
100208309	BEDFORD	IN		04/29/2025	8.850	155,470		565,995
100213206	SHALLOTTE	NC		05/29/2025	8.825	153,660		558,197
100213405	GRAND RAPIDS	MI		05/29/2025	8.625	153,660		359,000
100213427	LONG BEACH	CA		05/29/2025	8.500	153,660		1,371,000
100204414	CLEVELAND	OH		04/01/2025	8.500	153,825		200,000
100213819	JOLIET	IL		05/29/2025	7.499	153,640		320,000
100213439	SEATAC	WA		05/29/2025	9.125	153,473		1,238,311
100207328	ORLANDO	FL		04/29/2025	6.750	153,439		270,000
100213122	DORAL	FL		05/29/2025	8.425	153,439		613,407
100206722	FAYETTEVILLE	GA		04/23/2025	6.750	153,555		249,000
100204529	SHAKER HEIGHTS	OH		04/04/2025	7.740	153,629		203,000
100208814	WITTMANN	AZ		04/29/2025	6.790	153,705		657,121
100211231	LOS RANCHOS	NM		05/15/2025	7.625	153,673		698,862
100208196	CLOVIS	CA		04/29/2025	9.650	153,306		568,000
100206106	NORTHFIELD	NH		04/16/2025	7.250	153,566		439,000
100211111	CHEYENNE	WY		05/15/2025	7.500	152,945		689,242
100208146	LOS FRESNOS	TX		04/29/2025	10.550	152,944		183,000
100216335	FALLS CHURCH	VA		06/20/2025	6.875	152,896		265,000
100207126	WICHITA FALLS	TX		04/25/2025	7.250	152,832		215,000
100214153	CHICAGO	IL		05/30/2025	8.125	152,780		196,000
100214366	JACKSONVILLE	FL		06/02/2025	7.625	152,428		180,000
100212331	PHILADELPHIA	PA		05/28/2025	7.125	152,398		400,000
100216373	ALTOONA	FL		06/20/2025	7.375	152,371		300,000
100209815	WEST CALDWELL	NJ		05/05/2025	6.990	152,630		670,000
100210473	LUBBOCK	TX		05/12/2025	6.875	152,624		187,000
100213789	MORGANTOWN	WV		05/29/2025	7.499	152,360		216,000
100215712	BIXBY	OK		06/13/2025	8.500	152,316		198,000
100214144	PHILADELPHIA	PA		05/30/2025	7.500	152,021		205,000
100212190	NORTH PORT	FL		05/22/2025	6.990	151,961		271,000
100214194	LEWISVILLE	TX		05/30/2025	7.125	151,699		400,225
100212363	JONESBORO	AR		05/28/2025	6.625	151,581		235,000
100212161	ANDOVER	KS		05/22/2025	6.625	151,503		215,000
100218205	NORRISTOWN	PA		06/26/2025	7.875	151,434		195,000
100207342	RANSON	WV		04/29/2025	6.875	151,557		335,000
100204544	MORA	MN		04/04/2025	7.750	151,065		195,000
100210333	PHILLIPSBURG	NJ		05/09/2025	7.500	150,878		210,000
100211660	BAKER CITY	OR		05/19/2025	6.625	150,984		205,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204609	MULLICA HILL	NJ		04/04/2025	6.500	153,955		311,000
100218432	S-GRAVENHAGE	NLD		06/26/2025	4.750	187,279		325,073
100204590	MILLINGTON	TN		04/04/2025	5.750	150,959		225,000
100204595	MEMPHIS	TN		04/04/2025	5.750	150,959		220,000
100207705	PHOENIX	AZ		04/29/2025	9.520	150,372		825,562
100209965	PHILADELPHIA	PA		06/11/2025	7.375	149,820		210,000
100204909	ORLANDO	FL		04/10/2025	8.250	149,840		190,500
100209130	UNITED KINGDOM	GBR		04/29/2025	5.650	182,750		336,238
100212847	UNITED KINGDOM	GBR		05/28/2025	5.650	183,567		251,149
100211334	FELTON	DE		05/15/2025	7.000	149,883		445,409
100213224	EAST WINDSOR	NJ		05/29/2025	8.875	149,562		602,000
100211312	MICKLETON	NJ		05/15/2025	8.990	149,142		538,171
100208864	COLORADO SPRINGS	CO		04/29/2025	8.750	149,564		904,000
100207532	MONROE	GA		04/29/2025	9.855	149,746		562,915
100209810	SEATTLE	WA		05/05/2025	7.625	559,525		1,100,000
3340100398	SCHILLER PARK	IL		04/24/2025	8.890	185,851		415,000
100210025	POMONA	CA		05/07/2025	8.375	148,945		695,000
100204542	LANSING	IL		04/04/2025	7.990	148,850		172,000
100214069	FORT LAUDERDALE	FL		05/30/2025	7.750	148,124		180,000
100213433	SACRAMENTO	CA		05/29/2025	9.300	148,148		694,931
3410000829	NORTH CAPE MAY	NJ		05/09/2025	8.398	295,918		700,000
100204937	SCHERTZ	TX		04/10/2025	7.250	148,031		207,500
100213059	MCDONOUGH	GA		05/29/2025	7.925	148,148		664,004
3410000837	WESTFIELD	NJ		05/05/2025	8.598	295,551		2,468,000
100212664	FLORISSANT	MO		05/29/2025	7.750	147,707		204,000
100212274	DETROIT	MI		05/28/2025	8.875	146,918		178,000
100204624	CAMDEN	NJ		04/04/2025	7.490	147,076		226,000
100204969	BAKERSFIELD	CA		04/10/2025	7.750	146,892		175,000
100214909	LAS VEGAS	NV		06/11/2025	7.750	146,687		310,000
100211534	RIO RANCHO	NM		06/05/2025	7.875	146,674		188,000
100210956	RANCHO CORDOVA	CA		05/15/2025	8.875	146,827		444,962
100210785	SAN RAFAEL	CA		05/15/2025	8.500	147,336		1,468,899
100209108	ROERMOND	NLD		04/29/2025	4.850	176,391		259,116
100209705	MACON	GA		05/05/2025	7.125	145,866		181,000
100212891	WHITE LAKE	MI		05/29/2025	11.250	145,866		443,090
100211243	JACKSONVILLE	FL		05/15/2025	8.125	145,868		512,699
100215014	DETROIT	MI		06/11/2025	7.875	145,804		180,000
100208092	ST SIMONS ISLAND	GA		04/29/2025	9.875	146,107		741,748
100207907	EDISON	NJ		04/29/2025	7.249	145,968		1,175,000
100204730	GREENSBORO	NC		04/08/2025	7.250	145,295		186,000
100207782	WALESKA	GA		04/29/2025	6.890	145,002		385,735
100212895	PANAMA CITY BEACH	FL		05/29/2025	11.675	144,920		680,000
100208269	CORAL SPRINGS	FL		04/29/2025	8.725	145,116		766,238
3340098315	BALTIMORE	MD		04/10/2025	8.451	180,972		412,000
100214853	TRENTON	NJ		06/11/2025	8.125	144,700		197,000
100212645	MILWAUKEE	WI		05/29/2025	7.500	144,631		205,000
100211269	ISSAQUAH	WA		05/15/2025	8.875	143,754		887,033
100216291	ATLANTA	GA		06/20/2025	6.750	143,735		449,000
3340099746	TAMPA	FL		04/10/2025	8.688	179,626		388,000
100211573	TRAVELERS REST	SC		06/23/2025	7.875	143,655		198,000
100208189	PAYSON	UT		04/29/2025	7.524	143,758		556,728
100212392	CROWN POINT	IN		05/28/2025	6.250	143,600		328,000
100213233	ROWLETT	TX		05/29/2025	9.650	143,575		407,000
100215663	HOUSTON	TX		06/13/2025	7.250	142,885		190,000
3410000779	COLLINGSWOOD	NJ		04/07/2025	8.306	285,731		975,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214937	MELBOURNE	FL		06/11/2025	7.750	142,832		205,000
100208876	NORTHFIELD	NJ		04/29/2025	8.975	143,186		410,000
100208713	COLUMBIA	SC		04/29/2025	10.000	143,057		837,000
3340098183	SPARTA	NJ		04/24/2025	8.872	178,200		380,000
3340101844	NEWBURGH	NY		05/22/2025	8.344	178,200		395,000
100208481	MESA	AZ		04/29/2025	7.375	142,028		1,478,838
100211405	VANCOUVER	WA		05/15/2025	8.990	142,149		489,253
100202228	PHILADELPHIA	PA		04/17/2025	7.375	141,940		190,000
3340098084	PENSACOLA	FL		04/10/2025	8.551	177,237		445,000
100204494	PORT RICHEY	FL		04/04/2025	8.125	142,076		171,000
100205619	HALTOM CITY	TX		05/09/2025	8.375	141,750		250,000
100208870	NEW BEDFORD	MA		04/29/2025	8.000	141,855		593,142
3410000831	SADDLE BROOK	NJ		04/30/2025	8.606	281,901		615,000
100216210	FOREST PARK	GA		06/20/2025	7.375	140,790		197,000
100213242	GREENVILLE	SC		05/29/2025	8.600	140,657		681,224
100208672	CLERMONT	FL		04/29/2025	11.850	140,604		728,000
100216398	SAVANNAH	GA		06/20/2025	7.125	140,262		200,000
100212995	MONROE TOWNSHIP	NJ		05/29/2025	7.375	140,157		735,343
100206873	TRENTON	NJ		04/24/2025	7.625	140,235		180,000
100202223	BARDSTOWN	KY		04/17/2025	6.875	139,859		209,000
100211489	AUGUSTA	GA		05/16/2025	7.500	139,507		183,000
3340101659	BUFFALO	NY		05/29/2025	8.614	174,240		420,000
100213096	WINDHAM	CT		05/29/2025	9.575	139,382		355,582
100212922	SAN MARCOS	CA		05/29/2025	8.425	139,365		1,075,743
100210365	NORTH MIAMI	FL		05/12/2025	6.999	139,354		230,500
100213453	JOHNSON CITY	TN		05/29/2025	8.375	139,318		437,457
100209131	UNITED KINGDOM	GBR		04/29/2025	5.650	169,026		233,308
100213045	NEWARK	NJ		05/29/2025	9.550	138,383		615,000
100216115	PICKERINGTON	OH		06/17/2025	8.750	138,318		238,000
100208454	SANTA ANA	CA		04/29/2025	7.490	138,335		1,663,111
100208970	PETERSBURG	VA		04/29/2025	7.375	138,431		177,500
100213244	LEESBURG	VA		05/29/2025	10.000	138,294		880,000
100212919	LOMPOC	CA		05/29/2025	8.250	138,206		555,116
100212876	TRUSSVILLE	AL		05/29/2025	8.425	137,566		425,387
100207261	BALCH SPRINGS	TX		04/28/2025	6.875	137,620		211,000
100216251	KENOSHA	WI		06/20/2025	7.625	137,436		167,000
100207993	WHITTIER	CA		04/29/2025	7.625	138,066		668,618
100207271	ST. LOUIS	MO		04/28/2025	6.750	137,399		228,500
100218306	UNITED KINGDOM	GBR		06/26/2025	5.650	171,646		226,446
100204429	SOUTHFIELDS	NY		04/01/2025	7.780	137,281		221,000
100214706	PHILADELPHIA	PA		06/11/2025	7.375	136,261		205,000
100212902	OCOEE	FL		05/29/2025	8.574	136,245		367,551
100207602	VALLONIA	IN		04/29/2025	8.500	136,473		503,000
100209191	BAKERSFIELD	CA		04/30/2025	7.500	136,136		175,000
100216344	ROMULUS	MI		06/20/2025	8.250	135,975		195,000
100209744	ERWIN	NC		05/05/2025	7.375	135,871		202,000
100212319	FONTANA	CA		05/28/2025	7.000	135,827		690,000
100208372	OVIEDO	FL		04/29/2025	9.100	135,443		640,000
100213150	MOUNT PLEASANT	SC		05/29/2025	9.050	135,238		650,462
100216079	LULING	LA		06/17/2025	7.625	135,111		175,000
100212975	GRANADA HILLS	CA		05/29/2025	8.600	135,071		1,569,636
100207874	RICHMOND	CA		04/29/2025	9.875	134,111		530,000
100204653	TUCSON	AZ		04/04/2025	7.240	135,178		270,000
100210855	HOUSTON	TX		05/15/2025	9.500	134,969		269,000
100211180	CINNAMINSON	NJ		05/15/2025	9.990	134,109		355,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340098392	BLOOMSBURY	NJ		04/10/2025	8.872	167,508		425,000
3340101723	PEMBERTON TOWNSHIP	NJ		06/26/2025	8.184	167,508		389,000
100212393	PRINCETON	TX		05/28/2025	7.000	134,079		225,000
100208443	LITITZ	PA		04/29/2025	9.250	134,023		480,000
100213280	LAS VEGAS	NV		05/29/2025	10.925	133,836		925,000
100206897	CAMDEN	SC		04/24/2025	9.125	133,875		260,000
100212491	WAXAHACHIE	TX		05/28/2025	6.875	133,128		235,000
100218294	UNITED KINGDOM	GBR		06/26/2025	5.600	166,445		219,584
100218317	UNITED KINGDOM	GBR		06/26/2025	5.650	166,445		219,584
100214224	FORT LAUDERDALE	FL		05/30/2025	7.499	133,048		195,000
100204577	SAINT LOUIS	MO		04/04/2025	5.500	133,292		190,000
100208004	COLTON	CA		04/29/2025	9.300	133,201		555,000
3340100543	BATON ROUGE	LA		04/24/2025	8.902	166,201		390,000
100208057	CHULA VISTA	CA		04/29/2025	8.425	132,627		1,051,337
100208237	LAKE STEVENS	WA		04/29/2025	10.950	132,456		720,000
100208113	GARDNERVILLE	NV		04/29/2025	7.544	132,373		2,640,000
100208617	DUNWOODY	GA		04/29/2025	10.150	133,211		780,000
100207804	WEDDINGTON	NC		04/29/2025	9.928	132,288		1,335,000
100208375	EAGLEVILLE	TN		04/29/2025	6.990	132,675		799,181
100204790	FORT WORTH	TX		04/09/2025	6.875	132,356		178,000
100208351	WINTER GARDEN	FL		04/29/2025	8.450	132,186		619,397
100212896	LAKE TAPPS	WA		05/29/2025	8.100	131,720		1,400,000
100206868	MILLVILLE	NJ		04/24/2025	6.999	131,717		175,000
100216315	NORFOLK	VA		06/20/2025	6.750	131,545		160,000
100207418	WAUSAU	WI		04/29/2025	7.625	131,636		169,000
100207144	ESSINGTON	PA		04/28/2025	8.250	131,553		252,000
100211182	PRINCETON	TX		05/15/2025	8.375	131,239		715,000
100206958	ORLANDO	FL		04/25/2025	7.490	130,938		320,000
100204845	FORT WORTH	TX		04/09/2025	6.875	130,799		185,000
100209032	SAS VAN GENT	NLD		04/29/2025	5.250	157,898		217,893
100209731	COMMERCE	TX		05/05/2025	7.500	130,826		170,000
100208650	REDDING	CA		04/29/2025	9.375	130,781		679,000
100212940	HAVRE DE GRACE	MD		05/29/2025	8.175	130,550		670,408
3500119340	WEST PALM BEACH	FL		04/07/2025	7.755	261,000		520,000
3700005878	EAST AMHERST	NY		04/11/2025	8.475	216,158		560,000
100208665	RUTHERFORD	NJ		04/29/2025	9.475	129,779		730,000
100207534	TUSTIN	CA		04/29/2025	7.050	129,931		1,059,927
100208666	LAS VEGAS	NV		04/29/2025	8.625	130,009		600,247
100209042	HELMOND	NLD		04/29/2025	5.250	156,362		269,716
3340095893	CAPE CORAL	FL		04/24/2025	9.134	161,822		1,100,000
100204430	KANSAS CITY	KS		04/01/2025	7.420	129,478		180,000
100210881	POWHATAN	VA		05/15/2025	7.750	128,645		800,000
100208880	MUSTANG	OK		04/29/2025	10.350	128,586		540,000
100216064	MEMPHIS	TN		06/17/2025	7.990	128,388		165,000
3500120379	HOLLYWOOD	FL		04/21/2025	7.730	256,675		525,000
3500122014	OCALA	FL		05/02/2025	7.680	256,650		472,000
100207946	HACIENDA HEIGHTS	CA		04/29/2025	9.400	128,385		690,820
100214669	INDIANAPOLIS	IN		06/11/2025	7.000	128,305		162,000
100213436	LINCOLN	CA		05/29/2025	9.325	127,640		770,096
3500122112	WEST END	NC		05/22/2025	8.358	254,914		833,000
100207828	STANWOOD	WA		04/29/2025	9.875	127,508		698,779
100208380	RAYMOND	NH		04/29/2025	7.975	127,775		551,269
100211320	SUGAR HILL	GA		05/15/2025	8.750	127,291		749,027
3340100289	OCALA	FL		04/24/2025	8.688	159,034		425,000
100211352	NORTH LAS VEGAS	NV		05/15/2025	8.750	127,266		494,068

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000832	GILLETTE	NJ		06/06/2025	8.954	252,859		700,000
100211082	WESLEY CHAPEL	FL		05/15/2025	8.500	126,446		975,000
100208694	MIDLOTHIAN	VA		04/29/2025	7.900	126,550		366,605
100206502	ANDERSON	SC		04/22/2025	7.375	126,405		165,000
100204775	FORT WORTH	TX		04/09/2025	6.875	126,492		170,000
100210524	CHALMETTE	LA		05/15/2025	6.875	126,388		226,000
100204525	NEW RICHMOND	OH		04/04/2025	7.625	126,512		260,000
3340102822	ORLANDO	FL		06/05/2025	8.746	156,856		330,000
3340100910	MANALAPAN TOWNSHIP	NJ		04/24/2025	9.294	156,816		3,450,000
100213078	BRICK	NJ		05/29/2025	10.975	125,438		355,000
100214294	ATCHISON	KS		05/30/2025	7.499	125,324		245,000
100210034	RIALTO	CA		05/07/2025	8.500	125,354		586,000
100208195	WILTON	CT		04/29/2025	8.150	125,292		1,274,589
100208346	HIGH SPRINGS	FL		04/29/2025	10.575	125,445		638,543
100207761	MESA	AZ		04/29/2025	10.300	125,048		525,000
100212854	UNITED KINGDOM	GBR		05/28/2025	5.650	152,973		205,860
100218301	UNITED KINGDOM	GBR		06/26/2025	5.600	156,042		219,584
100218305	UNITED KINGDOM	GBR		06/26/2025	5.650	156,042		205,860
3500120762	MIAMI	FL		04/07/2025	8.005	249,400		530,000
100208878	MOUNT VERNON	WA		04/29/2025	8.750	125,028		587,712
100208850	SAINT PETERSBURG	FL		04/29/2025	8.000	125,181		735,952
100206708	AUBURNDALE	FL		04/23/2025	6.875	124,248		700,000
100216716	SUNNY ISLES BEACH	FL		06/23/2025	7.375	123,908		515,000
100215716	LOGAN	OH		06/13/2025	7.875	123,895		150,000
100208242	DALLAS	GA		04/29/2025	12.250	123,893		448,997
100211248	CHELSEA	AL		05/15/2025	9.625	123,827		415,181
3340100684	ANCHORAGE	AK		05/22/2025	9.268	154,466		950,000
100209890	APPLE VALLEY	CA		06/11/2025	7.125	123,383		445,000
100216267	DALLAS	TX		06/20/2025	6.875	122,807		154,000
100208323	LAS VEGAS	NV		04/29/2025	8.450	122,964		498,961
100210963	PORT ST. LUCIE	FL		05/15/2025	7.625	122,938		280,553
100208168	GLASTONBURY	CT		04/29/2025	8.375	122,911		573,894
3340097390	PHILADELPHIA	PA		04/10/2025	8.599	153,252		300,000
3340097426	WEST HARTFORD	CT		05/29/2025	8.746	153,252		500,000
100207546	AUBURN	NH		04/29/2025	11.675	122,763		575,000
100206956	FORT MYERS	FL		04/25/2025	8.250	121,800		145,000
100212947	BOZEMAN	MT		05/29/2025	7.800	121,693		929,197
3340102855	KEANSBURG	NJ		06/26/2025	8.922	152,064		1,180,000
100207582	WEST BEND	WI		04/29/2025	8.025	122,033		343,179
100207638	AURORA	IL		04/29/2025	9.050	121,820		470,000
100208482	OAK ISLAND	NC		04/29/2025	9.525	121,818		978,937
100204491	MEMPHIS	TN		04/04/2025	7.625	121,583		148,000
100218488	CARROLLTON	GA		06/27/2025	7.500	121,049		205,000
100211574	CLEVELAND	OH		06/23/2025	7.750	121,017		158,000
100216366	SPRINGTOWN	TX		06/20/2025	7.250	120,990		188,000
100207521	BALTIMORE	MD		04/29/2025	7.999	141,750		180,000
100213175	CANTON	GA		05/29/2025	8.375	120,831		567,653
100208747	CHEROKEE	AL		04/29/2025	9.500	120,915		351,000
100207256	MESQUITE	TX		04/28/2025	7.000	120,788		160,000
100204637	BOCA RATON	FL		04/04/2025	6.990	121,833		237,000
3340101856	SOUTH ELGIN	IL		05/22/2025	8.524	150,087		305,000
100208826	FLAGSTAFF	AZ		04/29/2025	9.375	119,890		650,000
3340101825	PALM BAY	FL		05/22/2025	8.596	149,688		355,000
3340104373	PHILADELPHIA	PA		06/26/2025	8.334	149,688		450,000
100208809	SAN DIEGO	CA		04/29/2025	7.950	119,692		1,530,806

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	2	3					Additional	
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100218237	ORLANDO	FL		06/26/2025	7.125	119,611		160,000
100216364	GRAND RAPIDS	MI		06/20/2025	7.375	119,325		169,000
100204619	PHILADELPHIA	PA		04/04/2025	8.125	119,354		145,000
100207741	PORT DEPOSIT	MD		04/29/2025	10.350	119,059		280,000
100208400	DALLAS	TX		04/29/2025	8.424	119,264		612,842
100208885	CAROLINA BEACH	NC		04/29/2025	9.350	119,246		1,000,000
100213207	NEWBURYPORT	MA		05/29/2025	11.650	118,935		730,000
100208030	LAS VEGAS	NV		04/29/2025	8.700	119,063		709,562
100212926	HIGHLANDS RANCH	CO		05/29/2025	13.400	118,216		720,710
100207674	COOPER CITY	FL		04/29/2025	11.725	119,164		718,990
100209009	ROTTERDAM	NLD		04/29/2025	4.900	142,558		218,818
100215761	MANASSAS	VA		06/12/2025	6.990	118,030		526,000
3340103906	TRENTON	NJ		06/26/2025	8.418	147,431		305,000
100213144	STILLWATER	OK		05/29/2025	6.950	117,958		911,000
100209861	WARREN	MI		05/05/2025	7.375	118,119		166,000
100214527	LOUISVILLE	KY		06/06/2025	7.375	117,519		160,000
100213788	MORGANTOWN	WV		05/29/2025	7.750	117,584		162,000
100208863	SAVANNAH	GA		04/29/2025	8.500	117,841		561,839
100211356	EAST WINDSOR	NJ		05/15/2025	7.500	117,247		526,876
100213034	CARLSBAD	CA		05/29/2025	6.975	117,375		1,813,229
100209015	CULEMBORG	NLD		04/29/2025	5.200	141,682		252,049
100207773	SPARTANBURG	SC		04/29/2025	9.075	117,295		230,000
100204566	COLUMBUS	OH		04/04/2025	7.950	116,846		200,000
100212967	WATERFORD	MI		05/29/2025	9.425	116,652		295,459
3340104108	PLAINVILLE	CT		06/26/2025	8.418	145,728		340,000
100212281	PALM BAY	FL		05/28/2025	7.750	396,763		480,000
100218298	UNITED KINGDOM	GBR		06/26/2025	5.600	145,639		192,136
100218329	UNITED KINGDOM	GBR		06/26/2025	5.650	145,639		192,136
3340098766	BURBANK	IL		04/10/2025	8.748	145,490		290,000
100210471	HOPEWELL	VA		05/12/2025	7.750	115,315		210,000
100214519	SAN ANGELO	TX		06/06/2025	7.750	115,307		220,000
100213290	ONTARIO	CA		05/29/2025	10.400	115,245		654,469
100211313	TUCKERTON	NJ		05/15/2025	8.375	115,444		489,206
100207708	TEMECULA	CA		04/29/2025	10.100	115,136		1,161,579
3340096537	GREENVILLE	NC		05/22/2025	8.818	143,863		514,000
100204586	JACKSONVILLE	AR		04/04/2025	5.500	115,355		165,000
3340099714	GLEN BURNIE	MD		05/22/2025	9.124	143,035		350,000
100207855	FRONT ROYAL	VA		04/29/2025	8.800	114,607		430,620
100208794	CHULA VISTA	CA		04/29/2025	10.725	115,250		883,749
100207851	GRANADA HILLS	CA		04/29/2025	7.625	114,374		1,588,307
100208291	YUBA CITY	CA		04/29/2025	8.875	114,642		463,890
100211051	TORRINGTON	WY		05/15/2025	9.250	114,322		439,789
100206498	TAMPA	FL		04/22/2025	6.999	114,325		303,000
100204594	MEMPHIS	TN		04/04/2025	6.500	113,667		150,000
100207904	TUCSON	AZ		04/29/2025	10.125	113,357		858,000
100204559	BROOKVILLE	OH		04/04/2025	7.375	116,965		165,000
100213153	MELBOURNE	FL		05/29/2025	9.075	113,227		475,000
100210946	KEWASKUM	WI		05/15/2025	9.125	113,207		416,422
100210865	NORFOLK	VA		05/15/2025	8.250	113,175		361,219
100209033	TERNEUZEN	NLD		04/29/2025	5.250	136,561		206,115
100208439	MISSION VIEJO	CA		04/29/2025	7.115	112,822		968,322
100212994	FALLBROOK	CA		05/29/2025	8.875	112,513		1,026,417
100209998	GUYTON	GA		05/07/2025	9.375	112,621		383,000
100214165	MISSION	TX		05/30/2025	7.750	112,350		250,000
100207768	WATSONVILLE	CA		04/29/2025	8.375	112,483		983,901

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209137	UNITED KINGDOM	GBR		04/29/2025	5.650	137,063		185,274
100212828	UNITED KINGDOM	GBR		05/28/2025	5.650	137,675		185,274
100213204	OREGON CITY	OR		05/29/2025	11.850	111,997		669,352
100211323	RICHLAND	WA		05/15/2025	8.625	112,012		663,333
100211040	ACWORTH	GA		05/15/2025	10.500	111,819		440,000
100218212	CHICAGO	IL		06/26/2025	7.750	111,697		145,000
100213341	SACRAMENTO	CA		05/29/2025	8.250	111,660		413,466
100216380	SEBRING	FL		06/20/2025	7.375	111,541		164,000
100204633	ROCKLEDGE	FL		04/04/2025	7.575	116,625		150,000
100211272	LEVITTOWN	PA		05/15/2025	8.625	110,931		616,074
100212824	UNITED KINGDOM	GBR		05/28/2025	5.650	135,976		356,824
100218303	UNITED KINGDOM	GBR		06/26/2025	6.190	138,704		247,032
100209138	UNITED KINGDOM	GBR		04/29/2025	6.190	135,371		281,342
100209840	MACON	GA		05/05/2025	7.625	110,973		143,000
100213785	GRAHAM	NC		05/29/2025	6.999	110,753		175,000
100212347	ATLANTA	GA		05/28/2025	6.750	110,679		217,000
100210491	BELMONT	NC		05/12/2025	8.125	110,152		186,000
100210493	BELMONT	NC		05/12/2025	8.125	110,152		165,000
100207696	MELBOURNE	FL		04/29/2025	9.275	109,904		408,543
325020289	PIGEON FORGE	TN		04/23/2025	8.963	189,001		1,150,000
100212918	CREEDE	CO		05/29/2025	11.200	109,611		689,274
100213084	BATAVIA	OH		05/29/2025	9.450	109,611		530,000
3340099753	SAUGERTIES	NY		05/22/2025	8.080	136,858		400,000
100211030	MARION	MA		05/15/2025	7.990	108,931		572,550
100210483	BELMONT	NC		05/12/2025	8.125	109,103		160,000
100210488	BELMONT	NC		05/12/2025	8.125	109,103		160,000
100212865	SUMMERVILLE	SC		05/29/2025	8.100	108,828		317,493
100205694	WESTLAND	MI		05/09/2025	7.375	108,637		152,875
100210802	WEATHERFORD	TX		05/15/2025	7.375	108,700		758,000
100208648	ELMWOOD PARK	IL		04/29/2025	7.525	108,794		470,000
100204706	GREENSBORO	NC		04/08/2025	7.250	108,286		230,000
100210953	GORHAM	ME		05/15/2025	7.750	108,054		499,576
100212915	BUENA PARK	CA		05/29/2025	11.225	107,953		880,000
100207787	WALNUT CREEK	CA		04/29/2025	8.374	107,768		1,369,122
100212889	WINTER GARDEN	FL		05/29/2025	6.750	107,710		799,847
100210009	KINGS MOUNTAIN	NC		05/07/2025	8.875	108,577		284,000
100207989	LANCASTER	CA		04/29/2025	8.900	107,895		540,510
100209134	UNITED KINGDOM	GBR		04/29/2025	5.650	130,971		177,040
100215908	PETALUMA	CA		06/17/2025	6.990	107,193		905,000
100212855	UNITED KINGDOM	GBR		05/28/2025	6.740	131,388		341,728
100208683	FLORENCE	NJ		04/29/2025	7.240	107,337		592,423
100208166	HOT SPRINGS	AR		04/29/2025	8.000	107,175		409,337
100208682	PROSPECT HEIGHTS	IL		04/29/2025	10.422	106,800		152,000
100211097	ESCALON	CA		05/15/2025	8.990	106,792		541,395
100208669	LINCOLN	DE		04/29/2025	9.525	106,640		480,340
100213340	PALM DESERT	CA		05/29/2025	8.925	106,279		405,000
100208785	MORRISON	CO		04/29/2025	8.875	106,285		985,201
100210931	EAGLE MOUNTAIN	UT		05/15/2025	8.875	106,417		442,718
100211261	FEDERAL WAY	WA		05/15/2025	8.750	106,161		655,100
3340098885	VINELAND	NJ		04/10/2025	8.599	132,581		330,000
100209141	UNITED KINGDOM	GBR		04/29/2025	5.650	129,448		211,350
100207687	RIDGEFIELD	CT		04/29/2025	10.875	105,882		549,000
100207988	ALTON	NH		04/29/2025	7.524	105,649		665,000
100213354	BOULDER CREEK	CA		05/29/2025	7.250	105,445		592,951
100208516	TAFT	TN		04/29/2025	10.925	105,680		410,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208349	WOODSTOCK	IL		04/29/2025	8.150	105,686		554,265
100204627	FORT LAUDERDALE	FL		04/04/2025	7.375	105,525		259,000
100211237	WEST VALLEY	UT		05/15/2025	8.500	105,345		382,410
100209884	NEWTON	NC		06/11/2025	8.125	105,000		149,000
100213010	OVIEDO	FL		05/29/2025	8.975	105,570		701,830
100211004	LIVINGSTON	NJ		05/15/2025	8.375	104,985		619,254
100216086	WASHINGTON	NC		06/17/2025	8.625	104,938		166,000
100208847	HOLLISTER	CA		04/29/2025	9.900	105,080		874,000
100215722	ATLANTA	GA		06/13/2025	9.750	104,875		455,000
100210357	NEW SMYRNA BEACH	FL		05/09/2025	8.125	104,875		254,000
100211351	PASCO	WA		05/15/2025	8.250	104,581		388,778
3340102823	MILTON	FL		06/05/2025	8.980	130,680		395,000
100208519	BRENTWOOD	CA		04/29/2025	10.875	104,734		785,947
100211316	FREDERICK	MD		05/15/2025	8.990	104,554		443,185
100204880	MONROE	NC		04/10/2025	7.500	104,672		310,000
100216118	ATLANTA	GA		06/17/2025	8.250	104,454		135,000
100208807	EL CAJON	CA		04/29/2025	8.015	104,470		1,344,044
100208451	HARRIMAN	TN		04/29/2025	9.250	104,489		409,694
100208839	FRONT ROYAL	VA		04/29/2025	8.875	104,140		593,302
100207681	SPARTA	WI		04/29/2025	7.375	104,099		228,612
100211380	GAITHERSBURG	MD		05/15/2025	8.500	104,955		539,560
100212853	UNITED KINGDOM	GBR		05/28/2025	5.650	127,477		171,550
100212859	UNITED KINGDOM	GBR		05/28/2025	5.650	127,477		171,550
100218325	UNITED KINGDOM	GBR		06/26/2025	5.650	130,035		171,550
325024872	ELKO	NV		04/23/2025	8.800	178,500		375,000
100212778	S-GRAVENHAGE	NLD		05/28/2025	4.750	123,942		215,538
100208907	WEST PALM BEACH	FL		04/29/2025	8.675	103,473		1,323,333
100213142	LAVEEN	AZ		05/29/2025	10.125	103,396		449,000
100207652	FREDERICK	MD		04/29/2025	9.425	103,451		250,000
100210837	KEYPORT	NJ		05/15/2025	7.875	103,370		481,672
100208089	LINO LAKES	MN		04/29/2025	9.525	104,455		498,000
100208162	CAVE CREEK	AZ		04/29/2025	7.875	102,689		1,372,904
100211602	VERO BEACH	FL		06/23/2025	7.375	102,641		185,000
100208547	LAURENCE HARBOR	NJ		04/29/2025	8.950	102,703		417,603
100210385	PEMBROKE PINES	FL		05/12/2025	6.999	102,728		630,000
100207641	MABLETON	GA		04/29/2025	7.375	103,070		464,916
100208138	KANSAS CITY	MO		04/29/2025	8.925	102,605		252,000
100216329	PHILADELPHIA	PA		06/20/2025	7.250	102,500		192,000
100213325	BROOMFIELD	CO		05/29/2025	8.500	102,440		758,930
100213463	CLIFTON	NJ		05/29/2025	8.075	102,440		605,373
100213127	BAKERSFIELD	CA		05/29/2025	7.975	102,440		700,000
100212903	PACIFIC GROVE	CA		05/29/2025	7.125	102,440		1,230,574
100213118	BATAVIA	OH		05/29/2025	6.750	102,440		350,515
100208422	FRUITA	CO		04/29/2025	8.750	102,601		490,000
100208639	SACRAMENTO	CA		04/29/2025	9.375	102,418		488,472
100213258	AVONDALE	AZ		05/29/2025	9.000	102,287		483,809
100208436	POMONA	KS		04/29/2025	7.699	102,470		395,000
100207876	MANTECA	CA		04/29/2025	9.250	102,525		810,000
3410000879	EVANSTON	IL		06/06/2025	8.754	204,486		4,668,000
100213321	MATTHEWS	NC		05/29/2025	6.750	102,440		505,383
100207921	FRUIT COVE	FL		04/29/2025	8.100	102,414		424,231
100213309	PORTLAND	TN		05/29/2025	7.825	102,139		377,164
3340096714	THE COLONY	TX		06/05/2025	9.358	127,529		708,000
100214835	OKLAHOMA CITY	OK		06/11/2025	7.000	102,015		187,000
100208569	GILBERT	AZ		04/29/2025	9.775	102,068		615,398

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213314	OLD BRIDGE	NJ		05/29/2025	7.990	102,003		611,200
100208624	RANCHO CORDOVA	CA		04/29/2025	7.625	102,470		622,516
100210013	FRESNO	CA		05/07/2025	8.125	102,146		553,000
100213275	MODESTO	CA		05/29/2025	8.125	101,928		498,314
100207949	RIVERSIDE	CA		04/29/2025	8.950	101,522		790,199
100208368	CINCINNATI	OH		04/29/2025	9.625	101,696		775,000
100207236	GARLAND	TX		04/28/2025	7.250	101,846		245,000
100210928	DELTONA	FL		05/15/2025	9.125	101,399		331,247
100208637	TAMASSEE	SC		04/29/2025	9.150	101,993		556,000
3410000815	BLUFFTON	SC		05/09/2025	8.598	202,471		470,000
3410000890	COLUMBIA	SC		06/13/2025	8.754	202,471		740,000
100207737	JOHNSTON	RI		04/29/2025	8.925	100,539		452,582
3340103686	TRENTON	NJ		06/05/2025	7.924	125,374		220,000
100209801	MUNCIE	IN		05/05/2025	8.000	100,271		124,000
100208040	IRVING	TX		04/29/2025	9.950	100,250		514,066
100208450	THURMONT	MD		04/29/2025	9.100	100,234		352,444
100207701	MARIETTA	GA		04/29/2025	6.100	102,000		804,482
100211029	HUMBLE	TX		05/15/2025	9.250	99,896		290,000
100214536	RACINE	WI		06/06/2025	6.999	99,310		134,000
100214070	IRVING	TX		05/30/2025	7.875	99,135		324,000
100208853	HOUSTON	TX		04/29/2025	8.750	98,920		215,000
3340100462	GALVESTON	TX		04/24/2025	8.688	123,552		309,000
100208229	UNION	CT		04/29/2025	11.975	98,810		368,013
100212912	MIAMI	FL		05/29/2025	8.650	98,417		501,685
100210036	POMONA	CA		05/07/2025	9.625	98,385		713,671
100213158	PARKER	CO		05/29/2025	12.675	97,354		763,000
100213028	ALTOONA	IA		05/29/2025	8.750	97,318		357,296
100213288	FORT MILL	SC		05/29/2025	7.375	97,318		720,184
100212929	MURFREESBORO	TN		05/29/2025	8.375	97,318		775,000
3340099422	MABANK	TX		05/22/2025	9.352	121,583		837,000
3340096476	CAPE CORAL	FL		04/24/2025	9.134	121,483		950,000
3340099200	GLENDALE HEIGHTS	IL		04/24/2025	8.599	121,445		245,000
100210921	TUCSON	AZ		05/15/2025	9.125	96,386		261,459
100209100	LEEUWARDEN	NLD		04/29/2025	4.950	116,930		151,274
325022374	ELKO	NV		04/23/2025	8.800	165,500		375,000
100211268	TAYLORS	SC		05/15/2025	8.990	96,009		427,946
100207693	WAYNESVILLE	NC		04/29/2025	9.175	96,110		375,000
100213793	SAVANNAH	GA		05/29/2025	8.625	95,899		130,000
100216035	WRIGHTWOOD	CA		06/17/2025	7.500	95,887		205,000
100210994	LAS VEGAS	NV		05/15/2025	8.875	95,447		602,086
100214668	JACKSONVILLE	AR		06/11/2025	7.875	95,149		140,000
100207713	HANOVER	MD		04/29/2025	8.875	95,343		722,000
100212287	JOHNSTOWN	NY		05/28/2025	7.625	94,790		125,000
3340098560	CLEVELAND	OH		04/24/2025	8.451	118,239		248,000
100208753	KANSAS CITY	KS		04/29/2025	12.000	94,539		115,000
100213251	TAMPA	FL		05/29/2025	8.750	94,338		345,714
100208497	LEHI	UT		04/29/2025	8.499	94,023		716,067
100212949	OCOEE	FL		05/29/2025	9.025	93,823		382,399
100211001	NORTH READING	MA		05/15/2025	8.750	94,227		845,420
3340099365	SCRANTON	PA		05/22/2025	8.080	117,216		325,000
100212731	ROTTERDAM	NLD		05/28/2025	4.850	112,880		166,855
100208838	NORTH ROYALTON	OH		04/29/2025	8.900	93,660		234,846
100211218	HENDERSON	NV		05/15/2025	8.500	93,737		478,011
100210775	FORT WALTON BEACH	FL		05/15/2025	9.625	92,897		533,011
100207779	CLEWISTON	FL		04/29/2025	7.775	93,150		515,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207995	EVESHAM	NJ		04/29/2025	13.550	77,637	14,426	648,000
3340102364	ALBUQUERQUE	NM		05/22/2025	8.464	115,830		340,000
3700005876	NEWBURGH	NY		05/15/2025	8.235	154,221		525,000
100207939	CANTERBURY	CT		04/29/2025	7.324	92,981		445,698
100218315	UNITED KINGDOM	GBR		06/26/2025	6.440	115,564		150,964
100211115	NIXA	MO		05/15/2025	9.990	91,930		285,000
100207699	WARMINSTER	PA		04/29/2025	8.750	91,930		519,409
100210129	OCALA	FL		05/07/2025	6.250	264,666		340,000
100208877	MOUNT PROSPECT	IL		04/29/2025	9.600	92,921		521,829
3340104227	BOURBONNAIS	IL		06/26/2025	8.184	114,444		268,000
100214525	METAIRIE	LA		06/06/2025	6.999	91,517		122,000
100213215	LAS VEGAS	NV		05/29/2025	7.825	91,521		750,871
100213392	WOODBRIDGE	VA		05/29/2025	9.000	91,240		500,000
3340100094	TRENTON	NJ		04/24/2025	8.688	114,048		230,000
3340103795	LAKEWOOD	OH		06/26/2025	8.418	114,048		294,000
100208357	KANNAPOLIS	NC		04/29/2025	9.825	91,198		200,000
100208128	GUNNISON	CO		04/29/2025	8.750	91,315		564,166
100208437	COVINGTON	WA		04/29/2025	11.525	91,190		707,712
100211041	GRAYSLAKE	IL		05/15/2025	8.875	91,193		403,522
100212273	NEW ORLEANS	LA		05/28/2025	7.250	90,196		123,000
100210381	EVANSVILLE	IN		05/12/2025	7.750	90,153		132,000
3340100709	CLEVELAND	OH		05/29/2025	9.052	112,464		340,000
100213458	AURORA	CO		05/29/2025	8.950	89,947		491,108
100213135	ARLINGTON	TX		05/29/2025	7.575	89,947		615,573
100218314	UNITED KINGDOM	GBR		06/26/2025	5.600	112,350		260,756
100207636	PORT SAINT LUCIE	FL		04/29/2025	7.050	89,962		417,921
100213219	SEBRING	FL		05/29/2025	13.025	88,934		313,159
100208080	SURPRISE	AZ		04/29/2025	8.900	89,012		533,550
100213344	BOILING SPRINGS	PA		05/29/2025	9.050	88,826		323,136
100213335	SHELBYVILLE	KY		05/29/2025	7.550	88,774		516,000
100218320	UNITED KINGDOM	GBR		06/26/2025	5.650	110,963		178,412
100209121	UNITED KINGDOM	GBR		04/29/2025	6.390	108,296		174,295
100208755	GRAND JUNCTION	CO		04/29/2025	7.050	88,681		895,635
100211335	STROUDSBURG	PA		05/15/2025	9.250	88,018		318,445
100207560	FLEMINGTON	NJ		04/29/2025	10.475	87,839		829,625
100208714	RIO RICO	AZ		04/29/2025	9.375	87,758		211,013
3340100018	PHILADELPHIA	PA		05/22/2025	9.124	109,660		450,000
3500122573	HOUSTON	TX		05/22/2025	7.795	175,217		405,000
100209718	LEBANON	PA		05/05/2025	7.375	87,690		125,000
100212931	RIVERSIDE	CA		05/29/2025	9.525	87,499		638,968
100208722	COLONIAL HEIGHTS	VA		04/29/2025	9.575	87,100		367,344
100213370	CARROLLTON	GA		05/29/2025	8.500	86,935		245,970
100213394	SOCIAL CIRCLE	GA		05/29/2025	8.075	86,968		634,283
100214687	CLEVELAND	OH		06/11/2025	7.750	86,953		105,000
100213164	PARKER	CO		05/29/2025	8.625	86,701		610,785
100212973	WAYNE	NJ		05/29/2025	9.200	86,586		659,706
100211105	PHOENIX	AZ		05/15/2025	10.990	86,536		524,084
100210035	DENVER	CO		05/07/2025	9.375	86,060		781,471
3340101239	GULFPORT	MS		05/22/2025	8.224	107,078		225,000
100218331	UNITED KINGDOM	GBR		06/26/2025	5.650	107,149		141,357
3340101120	TRENTON	NJ		05/22/2025	8.884	106,920		252,000
3410000789	AUDUBON	NJ		04/11/2025	8.306	170,484		365,000
100208745	RED OAK	TX		04/29/2025	11.275	85,337		642,553
100210964	MELISSA	TX		05/15/2025	8.990	85,353		519,000
100213038	FLOWER MOUND	TX		05/29/2025	12.625	84,492		453,905

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213188	ROCKFORD	WA		05/29/2025	6.425	84,567		695,678
100211228	ANTELOPE	CA		05/15/2025	8.125	84,396		596,465
100211147	ELLENSBURG	WA		05/15/2025	10.375	84,364		370,587
100209835	READING	PA		05/05/2025	7.625	84,405		124,000
100208192	PLYMOUTH	MA		04/29/2025	9.225	84,406		711,101
100208016	GLENARDEN	MD		04/29/2025	8.500	125,321		794,480
100208655	LITTLETON	CO		04/29/2025	6.550	83,464		1,073,487
100207819	ALLENDALE	MI		04/29/2025	8.850	83,478		397,000
100207538	JASPER	GA		04/29/2025	9.124	83,482		342,097
100208859	WILTON	CT		04/29/2025	11.050	83,376		804,958
100208071	PLUMAS LAKE	CA		04/29/2025	11.600	83,411		452,163
100208456	LAUREL	MD		04/29/2025	9.525	83,259		643,494
100211039	LAVACA	AR		05/15/2025	10.750	83,288		308,352
100212293	JOHNSTOWN	NY		05/28/2025	7.625	82,943		111,000
3500120170	HARTSVILLE	SC		04/07/2025	7.540	165,771		385,000
3340096981	KING GEORGE	VA		05/22/2025	9.358	103,450		480,000
100207973	OSCEOLA	IN		04/29/2025	10.000	83,075		697,912
100207994	VALLEJO	CA		04/29/2025	8.875	82,582		631,349
325026073	WOODLAND HILLS	UT		05/28/2025	8.840	142,050		2,000,000
100208702	RANCHO MISSION VIEJO	CA		04/29/2025	9.525	82,232		798,822
100213262	RUSTBURG	VA		05/29/2025	11.475	81,863		337,782
100207758	CASTAIC	CA		04/29/2025	8.250	81,976		658,523
100213191	ALPHARETTA	GA		05/29/2025	6.875	81,760		864,162
100208611	SAN DIEGO	CA		04/29/2025	7.575	81,307		791,067
100210772	GREEN COVE SPRINGS	FL		05/15/2025	8.000	81,630		560,000
100211080	ALTOONA	PA		05/15/2025	7.500	81,576		310,000
100208684	WEST PALM BEACH	FL		04/29/2025	8.250	81,576		771,831
100210037	BAKERSFIELD	CA		05/07/2025	7.750	81,446		446,000
100211381	LAKE PLACID	FL		05/15/2025	9.990	81,578		295,054
100218354	MIDDELBURG	NLD		06/26/2025	5.300	100,955		126,982
100212997	WILLIAMSTOWN	VT		05/29/2025	8.625	81,247		346,000
100211129	LINCOLN	CA		05/15/2025	9.750	81,184		657,284
100211378	STAFFORD SPRINGS	CT		05/15/2025	7.990	81,182		317,663
100210861	LAUREL	MD		05/15/2025	10.875	81,120		433,652
100211364	ERIE	CO		05/15/2025	10.250	81,030		766,833
100212981	ORLANDO	FL		05/29/2025	9.400	80,952		611,000
100208661	FULLERTON	CA		04/29/2025	8.625	80,958		1,350,000
100210826	KATHLEEN	GA		05/15/2025	8.875	80,902		413,811
3340087363	BROOKLYN	NY		04/24/2025	9.193	100,980		1,125,000
100207246	LUBBOCK	TX		04/28/2025	7.250	80,808		115,000
100208257	BETHALTO	IL		04/29/2025	10.025	80,656		194,601
3500119890	CHARLESTON	SC		04/07/2025	7.755	160,158		415,000
100210903	WACO	TX		05/15/2025	9.000	80,041		380,000
100208199	BRECKENRIDGE	TX		04/29/2025	11.475	80,006		158,188
100207557	ANN ARBOR	MI		04/29/2025	8.999	79,973		847,275
3500115869	FOREST HILL	TX		04/07/2025	9.068	159,858		2,936,920
100214867	BUFFALO	NY		06/11/2025	7.250	79,851		189,000
3340099426	BRIDGETON	NJ		04/24/2025	8.599	99,792		285,000
100208081	LITTLETON	CO		04/29/2025	8.400	79,532		1,104,697
100208272	GRETNA	VA		04/29/2025	10.925	80,059		321,851
100213294	PORT ST LUCIE	FL		05/29/2025	8.375	79,391		521,000
100208823	TUCSON	AZ		04/29/2025	9.550	79,414		375,000
100213067	HAGERSTOWN	MD		05/29/2025	10.725	79,365		734,496
100213416	CEDAR GROVE	NJ		05/29/2025	10.075	79,365		674,469
100213177	WINCHESTER	CA		05/29/2025	8.925	79,365		769,817

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213451	JACKSONVILLE	FL		05/29/2025	8.375	79,084		353,228
3340097660	LA PORTE	IN		04/24/2025	8.890	98,818		259,000
100209150	UNITED KINGDOM	GBR		04/29/2025	5.650	96,452		130,378
100212862	VACAVILLE	CA		05/29/2025	9.500	78,990		578,000
100213366	BOULDER CITY	NV		05/29/2025	11.800	78,850		668,842
100208063	WINDERMERE	FL		04/29/2025	8.875	79,007		587,910
100213145	BALTIMORE	MD		05/29/2025	11.525	78,836		212,104
100211178	BASTROP	TX		05/15/2025	8.625	78,343		582,000
100210014	TACOMA	WA		05/07/2025	8.375	78,459		491,000
100208690	STILLWATER	MN		04/29/2025	10.332	78,248		759,000
100208523	RANCHO MISSION VIEJO	CA		04/29/2025	10.250	78,165		1,326,421
100207909	SAN FRANCISCO	CA		04/29/2025	9.625	78,173		2,225,000
100208427	SANTA ROSA	CA		04/29/2025	10.025	78,165		836,909
100207622	PAWTUCKET	RI		04/29/2025	7.150	78,314		347,932
100210913	CEDAR HILL	MO		05/15/2025	10.490	77,876		349,223
100210957	ASHBURN	VA		05/15/2025	8.000	77,844		697,478
100212827	UNITED KINGDOM	GBR		05/28/2025	5.650	95,353		128,319
100212970	MOHAVE VALLEY	AZ		05/29/2025	8.150	77,723		485,000
100208435	HIALEAH	FL		04/29/2025	10.750	78,353		647,926
100213282	GLEN BURNIE	MD		05/29/2025	10.825	77,663		309,630
100212936	FLOWERY BRANCH	GA		05/29/2025	9.150	77,778		526,829
100207663	CONWAY	AR		04/29/2025	9.150	77,142		172,538
100208566	SCOTTSDALE	AZ		04/29/2025	7.000	77,157		1,720,389
100218339	IJMUIDEN	NLD		06/26/2025	5.950	127,584		160,475
100208238	SAN DIEGO	CA		04/29/2025	9.250	77,030		990,000
3340102012	ATLANTA	GA		05/22/2025	8.824	96,228		250,000
100208445	SAN DIEGO	CA		04/29/2025	8.125	77,020		592,959
100207880	SANTEE	CA		04/29/2025	10.275	76,972		806,067
100213315	MENIFEE	CA		05/29/2025	10.850	76,830		667,060
100212905	PLAINWELL	MI		05/29/2025	9.575	76,830		328,721
100212904	PEMBROKE	NH		05/29/2025	9.250	76,830		459,350
100213266	WESLEY CHAPEL	FL		05/29/2025	9.275	76,830		346,922
100212956	WEST COVINA	CA		05/29/2025	8.375	76,830		952,408
100213211	HEMET	CA		05/29/2025	8.250	76,830		419,294
100213448	REDWOOD FALLS	MN		05/29/2025	6.750	76,830		366,216
100208485	COLUMBUS	OH		04/29/2025	10.525	76,853		279,308
100208213	DOWNINGTOWN	PA		04/29/2025	9.325	76,641		807,000
100211398	FAIRBURN	GA		05/15/2025	10.990	76,646		325,826
100208509	SAN JOSE	CA		04/29/2025	6.915	76,623		1,060,940
100207715	THORNDALE	PA		04/29/2025	8.625	76,727		406,616
100207927	BEAUMONT	CA		04/29/2025	7.875	76,735		428,484
100213055	CHINO HILLS	CA		05/29/2025	7.500	76,830		1,156,023
100212930	FAIRFIELD	OH		05/29/2025	7.249	76,072		312,340
100213259	SAINT CLOUD	FL		05/29/2025	7.825	76,080		527,415
3340103872	MACON	GA		06/26/2025	8.634	95,040		355,000
100213026	DULUTH	MN		05/29/2025	10.225	76,037		254,265
100212939	BECKER	MN		05/29/2025	7.925	75,986		421,797
100208018	GLENDALE	AZ		04/29/2025	9.400	76,504		370,585
100208603	RANDALLSTOWN	MD		04/29/2025	9.575	76,198		401,928
100207746	DEEP RIVER	CT		04/29/2025	8.225	75,838		404,388
3340094034	LINCOLNTON	NC		05/22/2025	8.818	94,389		470,000
100211118	MEDINA	OH		05/15/2025	7.875	75,453		407,335
3340102320	PENSACOLA	FL		05/22/2025	8.596	94,248		335,000
3340098875	KEAAU	HI		06/26/2025	9.960	94,248		970,000
100214185	ONTARIO	CA		05/30/2025	6.990	75,349		565,000

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100213312	POWAY	CA		05/29/2025	7.575	75,330		1,800,000
100207777	LAKE LA	CA		04/29/2025	8.000	74,914		416,612
100207932	PLANTATION	FL		04/29/2025	6.890	75,644		594,533
100209152	UNITED KINGDOM	GBR		04/29/2025	5.650	91,375		123,516
3500121030	HOUSTON	TX		05/02/2025	7.680	149,115		430,000
100208539	LEXINGTON PARK	MD		04/29/2025	9.900	74,653		436,367
100212884	WORCESTER	VT		05/29/2025	9.900	74,496		236,000
100207629	CHATSWORTH	GA		04/29/2025	10.775	74,664		211,000
100208505	ESTACADA	OR		04/29/2025	8.875	74,263		566,586
3340099269	AKRON	OH		04/24/2025	8.819	92,664		257,000
3340104339	ELYRIA	OH		06/26/2025	8.478	92,664		290,000
100212941	STOCKTON	CA		05/29/2025	10.725	74,074		426,767
100213093	WILLIAMSTOWN	NJ		05/29/2025	10.725	74,074		663,407
100212986	FRANKFORT	IL		05/29/2025	7.975	74,074		330,832
100213027	WEST SACRAMENTO	CA		05/29/2025	7.725	74,074		582,789
100210018	RICHLANDS	NC		05/07/2025	9.625	73,889		378,044
3700005939	MANALAPAN	NJ		06/03/2025	8.380	122,850		248,000
100208561	ELLISVILLE	MO		04/29/2025	8.625	74,461		336,387
100208652	BAKERSFIELD	CA		04/29/2025	10.875	73,845		411,555
100208363	CHESAPEAKE	VA		04/29/2025	9.800	73,756		345,500
100208740	JACKSONVILLE	FL		04/29/2025	11.150	73,731		330,008
100208165	DANVILLE	VA		04/29/2025	8.850	73,571		170,398
100208279	BETHLEHEM	PA		04/29/2025	10.775	73,064		544,220
100208748	JERSEY VILLAGE	TX		04/29/2025	9.850	73,129		390,000
100208240	RICHMOND	TX		04/29/2025	8.050	73,097		595,173
100212976	FREDERICKSBURG	VA		05/29/2025	10.075	72,933		870,626
3340104931	WEST MEMPHIS	AR		06/26/2025	8.694	91,080		500,000
3410000786	AMISSVILLE	VA		04/11/2025	8.706	145,705		344,000
100207928	ROCKAWAY	NJ		04/29/2025	9.450	72,856		718,973
3340102313	MILLVILLE	NJ		05/29/2025	8.524	89,813		210,000
100207911	BRASELTON	GA		04/29/2025	9.000	71,853		292,000
100213220	WEST COVINA	CA		05/29/2025	7.125	71,708		811,384
100208829	ORLANDO	FL		04/29/2025	8.625	71,729		564,435
3340100640	SANDY SPRINGS	GA		06/05/2025	9.562	89,496		1,500,000
100208899	PHILLIPSBURG	NJ		04/29/2025	10.775	71,656		555,000
100207778	PHOENIX	AZ		04/29/2025	9.275	72,491		424,235
3340099181	BALTIMORE	MD		04/10/2025	8.890	88,570		605,000
100207915	CLERMONT	FL		04/29/2025	8.775	70,982		553,702
3340101690	FLORISSANT	MO		05/22/2025	8.884	88,387		220,000
100218319	UNITED KINGDOM	GBR		06/26/2025	5.650	88,424		116,654
100218391	ARNHEM	NLD		06/26/2025	4.750	87,787		207,424
100212846	UNITED KINGDOM	GBR		05/28/2025	5.650	86,684		157,826
100218415	EMMEN	NLD		06/26/2025	5.000	87,494		110,051
100211172	CHESTERFIELD	VA		05/15/2025	8.990	70,094		468,213
100211052	DOWNINGTOWN	PA		05/15/2025	9.500	70,172		433,437
3340103150	CHICAGO	IL		06/26/2025	8.922	87,516		315,000
100207690	MILWAUKEE	WI		04/29/2025	6.724	71,195		263,886
100212831	UNITED KINGDOM	GBR		05/28/2025	5.650	85,665		115,282
100211289	ELLICOTT CITY	MD		05/15/2025	10.250	69,761		1,280,999
100208927	CHICAGO	IL		04/29/2025	7.750	69,731		424,478
3340099699	TACOMA	WA		04/24/2025	8.890	86,415		302,000
100210821	SUFFOLK	VA		05/15/2025	11.000	69,229		629,449
3500125009	MIAMI GARDENS	FL		06/26/2025	8.235	138,040		338,000
100207753	CLOVIS	CA		04/29/2025	8.850	69,092		415,000
100210949	DALLAS	GA		05/15/2025	11.375	68,962		277,288

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340101295	CHICAGO	IL		06/05/2025	8.764	86,170		550,000
100211197	ELSMERE	KY		05/15/2025	8.750	68,943		238,000
100212888	WEST PALM BEACH	FL		05/29/2025	10.150	68,588		467,348
100211170	MOUNT ORAB	OH		05/15/2025	10.375	68,681		249,420
100208405	LONG BRANCH	NJ		04/29/2025	13.025	69,167		548,864
3340100895	WATERBURY	CT		06/26/2025	8.718	85,536		325,000
100207771	OAKDALE	CA		04/29/2025	7.224	64,643	3,680	1,039,592
100208527	LOUISVILLE	KY		04/29/2025	10.475	68,516		402,542
100210776	SAN ANTONIO	TX		05/15/2025	8.500	68,479		410,000
100211295	HENDERSON	NV		05/15/2025	9.375	67,827		632,374
100211337	ACWORTH	GA		05/15/2025	9.500	67,919		421,306
100211071	PHARR	TX		05/15/2025	8.990	67,766		192,400
100213137	CUMBERLAND	RI		05/29/2025	9.175	67,886		689,229
100207719	VANCOUVER	WA		04/29/2025	7.100	67,683		529,715
100207683	WAXHAW	NC		04/29/2025	8.400	67,467		770,785
100218343	MIDDELBURG	NLD		06/26/2025	5.180	111,490		134,623
100208281	PALMETTO BAY	FL		04/29/2025	8.200	66,751		925,000
100209123	UNITED KINGDOM	GBR		04/29/2025	6.040	81,624		109,792
100208234	PALMDALE	CA		04/29/2025	9.325	66,760		556,407
100212288	JACKSONVILLE	FL		05/28/2025	7.125	66,699		90,000
100213462	MONTROSE	CO		05/29/2025	7.850	66,586		314,005
100208789	CROFTON	MD		04/29/2025	10.075	66,609		408,390
100212851	UNITED KINGDOM	GBR		05/28/2025	6.290	81,585		109,792
100213250	EWING	NJ		05/29/2025	8.525	66,074		477,615
100207829	PROSPERITY	SC		04/29/2025	9.825	66,020		775,000
100208727	CANON CITY	CO		04/29/2025	8.750	65,972		374,000
3500119731	IMMOKALEE	FL		04/07/2025	8.505	131,950		280,000
3340103727	PHILADELPHIA	PA		06/05/2025	8.464	82,368		153,000
100208536	PHOENIX	AZ		04/29/2025	8.725	65,896		864,000
100208411	LYNDEN	WA		04/29/2025	12.875	66,606		550,000
100210827	LANEXA	VA		05/15/2025	9.625	64,887		360,754
3410000862	TAMPA	FL		05/15/2025	8.498	130,644		340,000
100208119	PHOENIX	AZ		04/29/2025	6.990	65,068		1,064,000
100208335	CHICO	CA		04/29/2025	11.000	65,581		400,000
3340102149	CARTERSVILLE	GA		05/22/2025	8.080	81,259		261,000
100211107	OLD TOWN	ME		05/15/2025	10.375	64,951		342,000
3410000844	MADISON	TN		05/09/2025	8.598	129,783		370,000
100208176	CORINTH	TX		04/29/2025	9.925	64,865		383,235
100211037	BOWLING GREEN	MO		05/15/2025	9.500	64,774		205,500
100213307	VALENCIA	CA		05/29/2025	9.850	64,753		619,740
3340099192	CAPE CORAL	FL		05/22/2025	8.818	80,928		510,000
100211085	LEXINGTON	KY		05/15/2025	9.990	64,763		380,000
3340099014	BERWYN	IL		05/22/2025	8.818	80,784		380,000
100212734	NIJMEGEN	NLD		05/28/2025	4.950	77,323		100,849
100210844	PASADENA	CA		05/15/2025	8.990	64,043		1,191,346
100213131	WEST JORDAN	UT		05/29/2025	6.750	64,025		465,580
100210912	OAKHURST	CA		05/15/2025	9.990	63,810		450,000
100207784	LA HABRA	CA		04/29/2025	7.099	63,927		721,041
100208267	GILBERT	AZ		04/29/2025	6.850	63,949		572,927
100211362	HUACHUCA CITY	AZ		05/15/2025	8.990	63,936		319,000
100208015	EAST ORANGE	NJ		04/29/2025	10.900	63,999		508,115
100210983	JACKSONVILLE	FL		05/15/2025	8.750	63,696		301,431
100207613	FORT WAYNE	IN		04/29/2025	7.250	63,835		324,910
100208749	OKEECHOBEE	FL		04/29/2025	8.825	63,675		291,425
100207977	CORONA	CA		04/29/2025	9.425	63,596		616,617

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213435	DALLAS	TX		05/29/2025	12.100	63,492		412,570
100213441	LAKE VILLA	IL		05/29/2025	10.975	63,492		265,743
100212932	VISTA	CA		05/29/2025	10.500	63,492		737,997
100213041	CHESTERFIELD	MI		05/29/2025	10.875	63,492		456,941
100208762	ESSEX JUNCTION	VT		04/29/2025	8.725	63,498		694,980
100207712	PORTLAND	TX		04/29/2025	8.750	63,498		596,764
100208929	NEWBURY PARK	CA		04/29/2025	8.300	63,498		947,864
100213358	FORT WORTH	TX		05/29/2025	7.575	63,110		396,516
100213071	CORTEZ	CO		05/29/2025	9.875	63,448		270,000
100213434	JONESBORO	GA		05/29/2025	10.675	63,415		288,124
100207581	KISSIMMEE	FL		04/29/2025	9.400	63,423		285,841
100211397	MONROE	GA		05/15/2025	9.500	63,297		498,443
100207599	CROFTON	MD		04/29/2025	9.475	63,381		370,000
100209145	UNITED KINGDOM	GBR		04/29/2025	5.650	77,161		104,302
100210853	RENO	NV		05/15/2025	8.500	63,161		491,482
3340099933	DOLTON	IL		05/22/2025	8.578	78,725		240,000
100208893	TAMARAC	FL		04/29/2025	9.175	63,007		345,034
100208072	SAN TAN VALLEY	AZ		04/29/2025	10.775	62,660		635,914
100207875	YUBA CITY	CA		04/29/2025	8.625	62,632		690,255
100207953	MOUNTAIN HOUSE	CA		04/29/2025	7.999	62,574		1,137,792
100213349	CABLE	OH		05/29/2025	8.675	62,514		358,000
100213095	MARYVILLE	TN		05/29/2025	7.275	62,514		304,980
100218372	EINDHOVEN	NLD		06/26/2025	4.260	77,545		97,537
100212837	UNITED KINGDOM	GBR		05/28/2025	5.650	76,486		102,930
100213264	LA VERGNE	TN		05/29/2025	10.775	61,976		648,902
3340099971	CAPE CORAL	FL		05/22/2025	8.818	77,461		510,000
3340099924	SUFFOLK	VA		04/24/2025	8.872	77,383		330,000
100207607	TUSCUMBIA	AL		04/29/2025	8.900	61,904		335,000
100213381	GRAND JUNCTION	CO		05/29/2025	8.175	61,839		342,694
100207859	ATLANTA	GA		04/29/2025	10.875	61,887		357,226
100213192	WINDERMERE	FL		05/29/2025	7.700	61,767		640,279
100208495	SAN ANGELO	TX		04/29/2025	9.975	61,577		365,837
100208093	GREEN BAY	WI		04/29/2025	11.950	61,530		232,274
100208549	SPRING VALLEY	CA		04/29/2025	6.915	61,497		702,064
100212804	GRONINGEN	NLD		05/28/2025	4.800	98,205		136,625
100208750	GILBERT	AZ		04/29/2025	7.090	61,482		2,590,000
100208325	TRACY	CA		04/29/2025	11.725	61,482		970,000
100213299	MENIFEE	CA		05/29/2025	10.225	61,464		551,464
100212978	KILLEEN	TX		05/29/2025	11.525	61,376		363,036
100213235	DISTRICT HEIGHTS	MD		05/29/2025	10.800	61,376		430,178
100208845	NORTH LAS VEGAS	NV		04/29/2025	10.850	61,482		511,197
100207997	SHARPSBURG	GA		04/29/2025	8.625	61,534		384,343
100208340	QUEEN CREEK	AZ		04/29/2025	8.250	61,317		597,032
100208552	CRESCO	PA		04/29/2025	7.450	61,469		345,000
100212747	ARKEL	NLD		05/28/2025	5.100	73,372		95,696
3500124045	LOUISVILLE	KY		06/09/2025	7.560	121,981		359,000
100208489	LAND O LAKES	FL		04/29/2025	8.875	62,682		380,279
100208568	ST PETERSBURG	FL		04/29/2025	6.790	61,182		362,764
100208469	RIVERSIDE	CA		04/29/2025	11.875	60,882		620,000
100211151	GLEN ALLEN	VA		05/15/2025	10.250	60,893		557,064
100208273	COVINA	CA		04/29/2025	10.525	60,856		773,488
100208148	NOVATO	CA		04/29/2025	9.700	60,854		1,030,639
3340097826	PALESTINE	TX		05/22/2025	8.824	75,557		230,000
100213023	RIVERSIDE	CA		05/29/2025	11.300	60,440		568,460
100208108	SAN ANTONIO	TX		04/29/2025	10.300	60,530		340,000

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100208790	EVERETT	WA		04/29/2025	11.775	60,410		555,672
100207729	MOUNT PLEASANT	SC		04/29/2025	8.375	60,323		679,975
100210930	WOODBRIDGE	VA		05/15/2025	9.375	60,312		398,106
100211376	ALBUQUERQUE	NM		05/15/2025	9.375	60,317		269,719
100211090	ST. JOHNS	FL		05/15/2025	9.750	59,481		571,171
100212906	ROCKLEDGE	FL		05/29/2025	11.350	59,415		343,491
100208881	EASTON	PA		04/29/2025	8.350	59,518		479,509
100213247	WESTMINSTER	MD		05/29/2025	12.000	59,388		304,851
100211309	TENINO	WA		05/15/2025	8.000	59,364		349,634
3340100336	BALTIMORE	MD		05/22/2025	8.746	73,988		170,000
100210854	PAGE	AZ		05/15/2025	9.875	58,942		370,000
100213365	NEWBURGH	IN		05/29/2025	11.375	58,346		207,755
100210892	NEVADA	TX		05/15/2025	8.750	58,280		520,000
100212840	UNITED KINGDOM	GBR		05/28/2025	6.240	71,387		106,361
100213181	METAIRIE	LA		05/29/2025	7.975	58,201		565,000
100207747	LITTLETON	CO		04/29/2025	7.675	58,207		784,693
3340105386	GRIFFIN	GA		06/26/2025	7.884	72,706		150,000
100208628	MESA	AZ		04/29/2025	11.225	58,207		446,888
100208825	GALLATIN	TN		04/29/2025	7.850	58,036		340,283
100207814	PINE MOUNTAIN	GA		04/29/2025	10.750	57,750		533,000
3340101601	COATESVILLE	PA		05/22/2025	8.614	72,072		335,000
100211219	AVONDALE	AZ		05/15/2025	8.375	57,753		434,688
100208426	NEW CASTLE	PA		04/29/2025	10.650	57,789		170,789
100208151	STAMFORD	CT		04/29/2025	10.350	57,589		538,313
100208383	PHOENIX	AZ		04/29/2025	9.950	57,620		534,971
100210924	ACWORTH	GA		05/15/2025	10.625	57,255		355,361
100212867	LOUISVILLE	KY		05/29/2025	6.725	57,170		254,053
100213265	WAXHAW	NC		05/29/2025	7.225	57,143		743,218
100211078	COTTAGE GROVE	OR		05/15/2025	9.375	57,071		370,770
100207750	TRUSSVILLE	AL		04/29/2025	8.625	57,107		299,092
100211184	LONGVIEW	WA		05/15/2025	9.375	57,057		490,000
100207935	KING WILLIAM	VA		04/29/2025	8.299	57,434		343,000
100207867	HAWTHORNE	NJ		04/29/2025	11.075	56,534		510,732
100211298	BOUNTIFUL	UT		05/15/2025	8.250	56,485		521,700
100213456	FALL RIVER	MA		05/29/2025	11.175	56,342		456,873
100213452	PHOENIX	AZ		05/29/2025	8.050	56,342		775,000
100208414	BUTLER	PA		04/29/2025	7.824	56,261		355,000
100208075	EXPORT	PA		04/29/2025	9.350	56,356		328,319
100208125	WHITTIER	CA		04/29/2025	8.899	56,164		1,100,109
3340104584	PHILADELPHIA	PA		06/26/2025	8.604	69,696		310,000
100211264	LEHIGH ACRES	FL		05/15/2025	9.125	55,668		413,831
3410000798	EAST ORANGE	NJ		04/30/2025	8.406	111,265		470,000
100210810	HUNTINGTON BEACH	CA		05/15/2025	8.990	55,733		1,809,804
100211403	WALDORF	MD		05/15/2025	8.375	55,634		400,676
100211155	SPARKS	NV		05/15/2025	8.250	55,540		402,422
100211214	FAYETTEVILLE	AR		05/15/2025	8.990	55,483		279,602
100211075	SALINAS	CA		05/15/2025	9.125	54,918		393,984
100207566	SAN LUIS OBISPO	CA		04/29/2025	6.950	54,894		1,264,373
100213311	WIGGINS	CO		05/29/2025	6.950	54,805		327,087
100210935	CENTENNIAL	CO		05/15/2025	7.875	54,788		501,958
3340096435	INDIANAPOLIS	IN		04/10/2025	8.872	68,468		305,000
3410000759	LAKEWOOD	OH		04/07/2025	8.302	109,510		297,000
100212959	WETUMPKA	AL		05/29/2025	7.875	54,586		201,881
100211000	EXETER	CA		05/15/2025	9.990	54,070		313,913
100211382	LITHONIA	GA		05/15/2025	10.125	54,078		305,334

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100211167	LE CLAIRE	IA		05/15/2025	9.875	54,075		379,070
100204471	COALVILLE	UT		04/04/2025	7.450	55,758		750,000
100210816	WHITE PLAINS	MD		05/15/2025	9.750	54,074		438,609
100211223	GREER	SC		05/15/2025	9.500	53,976		357,410
100210793	CULLMAN	AL		05/15/2025	10.490	53,945		340,000
100211302	ENCINITAS	CA		05/15/2025	8.990	53,396		1,395,450
100211395	YULEE	FL		05/15/2025	8.990	53,514		389,928
100208293	LAS VEGAS	NV		04/29/2025	12.025	53,375		500,000
100208221	PANAMA CITY	FL		04/29/2025	12.000	53,391		285,000
100210914	BAINBRIDGE	GA		05/15/2025	8.990	53,360		395,000
100211044	VILLA GROVE	IL		05/15/2025	9.625	53,348		263,489
100207689	ELKTON	MD		04/29/2025	8.075	53,481		406,646
100208073	RANCHO CUCAMONGA	CA		04/29/2025	9.625	53,247		713,890
100207617	YARMOUTH PORT	MA		04/29/2025	9.350	53,159		649,932
100210809	SOUTHSIDE	AL		05/15/2025	8.875	53,224		360,000
100208178	MURRIETA	CA		04/29/2025	11.500	42,583	9,951	717,734
100208065	PORTERVILLE	CA		04/29/2025	11.350	53,154		557,919
100213410	BALTIMORE	MD		05/29/2025	11.175	53,060		122,413
100208259	HAILEY	ID		04/29/2025	7.550	53,096		970,235
100207727	PEORIA	AZ		04/29/2025	7.350	52,915		599,660
100213186	CALIMESA	CA		05/29/2025	10.775	52,865		662,907
100211206	ALBUQUERQUE	NM		05/15/2025	8.625	52,849		260,000
100210883	WEST ALLIS	WI		05/15/2025	8.625	52,891		306,994
100211016	CAVE SPRINGS	AR		05/15/2025	8.625	52,869		557,716
100208003	FROSTBURG	MD		04/29/2025	9.950	52,814		155,049
100210822	LAS VEGAS	NV		05/15/2025	8.500	52,687		438,679
100211224	SACRAMENTO	CA		05/15/2025	9.125	52,350		477,684
100210961	WOODSTOCK	VA		05/15/2025	8.990	52,417		301,916
100207584	FULLERTON	CA		04/29/2025	8.225	52,415		852,821
3340101265	HOUSTON	TX		05/22/2025	9.412	65,495		560,000
100211360	PHOENIX	AZ		05/15/2025	8.375	52,487		460,945
100208465	LONGVIEW	WA		04/29/2025	7.650	52,478		421,516
100208224	PLYMOUTH	MI		04/29/2025	10.100	52,623		309,968
100208890	NOLENSVILLE	TN		04/29/2025	11.425	52,145		825,815
100208508	CANTONMENT	FL		04/29/2025	10.000	52,110		321,756
100213328	BOW	WA		05/29/2025	8.175	52,095		746,078
100213124	PEORIA	AZ		05/29/2025	7.475	52,095		484,543
100211389	NEW CASTLE	DE		05/15/2025	7.875	52,087		289,337
100212880	BURBANK	IL		05/29/2025	9.250	51,948		413,758
3500121046	LITTLE RIVER	SC		05/02/2025	7.430	103,820		269,000
3340097274	CHICAGO	IL		04/10/2025	8.961	64,152		430,000
3340100671	METAIRIE	LA		05/22/2025	8.818	64,152		975,000
100207821	STOCKTON	CA		04/29/2025	8.150	51,347		416,488
100207882	BOLINGBROOK	IL		04/29/2025	8.075	51,346		446,786
100207820	DUNEDIN	FL		04/29/2025	7.499	51,305		611,700
100208087	MURRIETA	CA		04/29/2025	8.525	51,298		695,735
100211303	GLEN ALLEN	VA		05/15/2025	8.000	51,888		500,207
100210948	ANTIOCH	IL		05/15/2025	8.500	51,187		380,000
3340101416	DETROIT	MI		05/22/2025	8.884	63,954		360,000
100208572	TAYLORSVILLE	KY		04/29/2025	7.699	51,145		595,000
100208607	LANCASTER	CA		04/29/2025	7.649	51,235		410,000
100208742	WEST JORDAN	UT		04/29/2025	7.190	51,235		458,132
3340100452	PUNTA GORDA	FL		05/22/2025	8.818	63,831		550,000
100212977	CLIFTON	NJ		05/29/2025	11.050	51,053		603,742
100210849	HYNDMAN	PA		05/15/2025	9.750	50,830		330,000

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100213141	NORTH HIGHLANDS	CA		05/29/2025	11.125	50,794		387,466
100208670	GOODYEAR	AZ		04/29/2025	10.750	50,805		282,829
100208011	SAN BERNARDINO	CA		04/29/2025	7.115	51,085		405,950
3500118788	MIAMI	FL		04/07/2025	7.540	159,500		510,000
3340098823	CHICAGO	IL		04/10/2025	8.890	63,376		185,000
3340099573	ROCKFORD	IL		05/22/2025	8.854	63,360		153,000
100210811	WARSAW	OH		05/15/2025	9.875	50,230		376,000
100210850	SARASOTA	FL		05/15/2025	8.250	50,217		350,000
100210975	BRIDGEWATER	NJ		05/15/2025	8.990	50,158		525,599
100211064	ST. MARYS	GA		05/15/2025	8.875	49,998		378,235
100210813	ANDERSON	SC		05/15/2025	11.250	49,760		274,591
100213263	FREDERICK	MD		05/29/2025	9.650	49,735		423,024
3340100758	CHICAGO	IL		05/22/2025	8.824	61,936		371,000
100207567	GLEN BURNIE	MD		04/29/2025	8.500	49,073		505,742
100210993	READING	PA		05/15/2025	10.000	48,993		220,000
3340100252	TOLEDO	OH		05/22/2025	8.524	60,858		165,000
100213097	GREER	SC		05/29/2025	9.100	48,677		252,945
3340097716	CHICAGO	IL		04/24/2025	8.599	60,588		300,000
100207755	LEXINGTON	SC		04/29/2025	8.775	48,623		235,125
100209055	JIRNSUM	NLD		04/29/2025	5.100	58,892		76,189
100208226	MANTECA	CA		04/29/2025	11.050	47,944		537,510
3340097531	DUSON	LA		04/10/2025	8.961	59,873		175,000
100207583	MEDINA	OH		04/29/2025	12.375	47,888		625,974
100210880	SHIPPENSBURG	PA		05/15/2025	8.875	47,884		325,879
100207972	POINT PLEASANT BEACH	NJ		04/29/2025	10.950	47,831		489,975
100208592	THOMASVILLE	GA		04/29/2025	7.550	47,882		239,337
3500120380	JACKSONVILLE	FL		04/07/2025	8.005	95,470		245,000
100207722	EATON	OH		04/29/2025	9.400	47,624		177,080
100207672	MERIDIANVILLE	AL		04/29/2025	8.500	47,538		538,082
100208282	WILLIAMSFIELD	IL		04/29/2025	9.725	47,618		139,340
100213369	OXON HILL	MD		05/29/2025	8.950	47,430		431,251
100210842	LECANTO	FL		05/15/2025	8.990	47,492		240,715
100212942	OCALA	FL		05/29/2025	10.175	47,389		423,001
100211358	COLUMBIA	SC		05/15/2025	9.990	47,877		282,347
100208633	SIMPSONVILLE	SC		04/29/2025	9.900	46,899		263,998
100213094	ANKENY	IA		05/29/2025	10.875	46,737		341,816
100207848	PORT ORCHARD	WA		04/29/2025	10.000	46,760		612,071
100211342	SEBASTIAN	FL		05/15/2025	9.375	46,608		389,003
100211215	DOVER	OH		05/15/2025	9.625	46,503		289,000
100213072	ISLAND LAKE	IL		05/29/2025	11.875	46,390		306,300
100208185	BRANDON	FL		04/29/2025	8.400	46,380		385,815
100213221	NEW RIVER	AZ		05/29/2025	13.125	45,844		530,000
100213148	EL DORADO HILLS	CA		05/29/2025	8.875	45,810		676,649
100211187	MOUNTAIN HOME	ID		05/15/2025	8.875	45,754		256,258
100212881	KANSAS CITY	MO		05/29/2025	6.800	45,681		405,916
100210831	FRESNO	CA		05/15/2025	8.990	45,580		292,336
100213364	TOMS RIVER	NJ		05/29/2025	10.800	45,503		508,827
100213379	VIRGINIA BCH	VA		05/29/2025	8.625	45,503		344,388
3340104534	PHILADELPHIA	PA		06/26/2025	8.418	56,430		360,000
100211068	MOUNT WOLF	PA		05/15/2025	8.375	45,150		364,786
100218412	LEEUWARDEN	NLD		06/26/2025	4.900	55,891		70,300
100211368	COVINGTON	LA		05/15/2025	8.875	45,103		369,285
100211410	RICHWOOD	OH		05/15/2025	10.375	44,988		295,356
100213305	WINTER GARDEN	FL		05/29/2025	8.225	44,974		924,204
100208149	MIDDLETOWN	MD		04/29/2025	9.250	44,934		643,618

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213306	VIRGINIA BEACH	VA		05/29/2025	9.475	44,422		236,131
100212871	CHARLOTTE	NC		05/29/2025	7.600	44,444		304,672
3340098005	MAPLE HEIGHTS	OH		05/22/2025	8.968	55,440		150,000
3340099543	CEDARVILLE	NJ		05/22/2025	8.524	55,440		202,000
100212983	GREENCASTLE	PA		05/29/2025	12.000	44,281		320,108
100208360	BONNEY LAKE	WA		04/29/2025	11.075	44,267		509,115
3700005895	NEWARK	NJ		05/15/2025	8.210	73,564		820,000
100211201	BIRMINGHAM	AL		05/15/2025	9.625	43,257		429,469
3340100919	WICHITA FALLS	TX		05/22/2025	8.884	53,856		170,000
100211117	TUCSON	AZ		05/15/2025	9.375	43,045		319,391
100210841	RIDGECREST	CA		05/15/2025	11.375	42,946		311,141
3500119688	BEACON	NY		05/02/2025	7.993	85,778		850,000
100208182	TOMS RIVER	NJ		04/29/2025	9.175	42,653		568,993
100207608	MANTECA	CA		04/29/2025	8.925	42,651		710,631
100210796	SUMMERVILLE	SC		05/15/2025	8.750	42,430		406,384
100213388	CERES	CA		05/29/2025	8.625	42,328		427,688
100208836	GILBERT	AZ		04/29/2025	10.925	42,332		925,719
100207723	COLLEGEVILLE	PA		04/29/2025	8.725	42,332		680,763
100213339	PETERSBURG	TN		05/29/2025	9.300	42,328		350,099
100208799	DURHAM	NC		04/29/2025	7.350	42,332		458,313
100212969	FARMINGTON	CT		05/29/2025	7.225	42,328		711,830
100207673	PEACHTREE CORNERS	GA		04/29/2025	6.950	41,872		782,578
3340103353	KEAAU	HI		06/26/2025	8.892	52,272		490,000
100207980	FRANKLIN	NJ		04/29/2025	10.500	41,807		325,000
100213279	HOPATCONG	NJ		05/29/2025	8.425	41,676		389,755
100211279	MAYVILLE	WI		05/15/2025	10.990	41,646		224,883
100207743	BAKERSFIELD	CA		04/29/2025	6.900	41,632		433,041
100208736	NORTH LAS VEGAS	NV		04/29/2025	8.624	41,566		416,584
3340102098	CLEVELAND	OH		05/22/2025	8.614	51,084		195,000
100208554	KENT	WA		04/29/2025	8.125	40,881		746,988
100211407	LAYTON	UT		05/15/2025	7.500	40,792		452,246
100212965	LIBERTY	MO		05/29/2025	8.175	40,741		334,740
100208935	FRONT ROYAL	VA		04/29/2025	10.850	40,988		340,637
100210991	FATE	TX		05/15/2025	8.625	40,694		286,000
3340103045	JACKSONVILLE	FL		05/29/2025	8.818	50,688		167,000
100208723	CHATTANOOGA	TN		04/29/2025	11.225	39,593		428,980
100210830	BRISTOL	NH		05/15/2025	9.250	39,505		373,349
100211065	HEPHZIBAH	GA		05/15/2025	9.990	39,476		166,487
100211081	BROUSSARD	LA		05/15/2025	10.875	39,481		305,495
100208088	WARETOWN	NJ		04/29/2025	9.950	39,472		331,898
100207554	KINGMAN	AZ		04/29/2025	8.950	39,393		230,818
100211322	CINCINNATI	OH		05/15/2025	8.875	39,380		234,909
100211277	DOTHAN	AL		05/15/2025	9.875	38,795		218,070
100208765	GREELEY	CO		04/29/2025	11.025	38,749		571,868
3410000863	NASHVILLE	TN		06/13/2025	8.554	76,957		1,560,000
100208696	MURRIETA	CA		04/29/2025	8.424	38,426		468,759
100208577	LINCOLN	AR		04/29/2025	10.975	38,400		450,000
100208498	HONESDALE	PA		04/29/2025	10.975	38,400		223,614
100208328	UNIONTOWN	KY		04/29/2025	9.575	38,618		148,232
100209012	S-GRAVENHAGE	NLD		04/29/2025	5.000	45,520		96,916
100210905	LAKE STEVENS	WA		05/15/2025	9.250	37,613		750,000
100208444	WINCHESTER	KY		04/29/2025	11.100	37,591		278,927
3500123123	GREENVILLE	SC		06/09/2025	8.578	75,038		238,000
100211028	MORENO VALLEY	CA		05/15/2025	9.250	37,462		661,491
3410000812	MILWAUKEE	WI		04/17/2025	9.106	74,892		210,000

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100207616	PORTLAND	OR		04/29/2025	8.125	37,314		482,733
100213403	MORROW	OH		05/29/2025	11.175	37,037		329,921
100213371	ADVANCE	NC		05/29/2025	8.375	37,037		326,654
100212882	SACRAMENTO	CA		05/29/2025	8.175	37,037		522,651
100213377	SPIRO	OK		05/29/2025	7.975	37,037		175,568
100213447	BALLWIN	MO		05/29/2025	7.475	37,037		412,922
100208434	BIXBY	OK		04/29/2025	8.300	37,041		357,857
100210878	OCEAN PINES	MD		05/15/2025	8.875	37,175		255,000
100208570	WEST JORDAN	UT		04/29/2025	10.600	36,728		581,507
100208787	PUEBLO	CO		04/29/2025	12.200	37,041		320,000
100208575	PORT SAINT LUCIE	FL		04/29/2025	9.050	36,611		480,000
100207834	ANKENY	IA		04/29/2025	12.025	36,629		309,389
100208447	MURFREESBORO	TN		04/29/2025	7.990	36,560		361,583
100213176	BOSQUE	NM		05/29/2025	6.875	36,512		243,446
100208775	MURFREESBORO	TN		04/29/2025	8.775	36,496		349,465
100212998	PORT SAINT LUCIE	FL		05/29/2025	8.600	35,714		525,660
100208106	DAWSONVILLE	GA		04/29/2025	9.475	35,587		572,264
3340098830	MACON	GA		04/24/2025	8.890	44,444		118,000
100211069	RANSON	WV		05/15/2025	8.750	35,833		308,000
3340101713	CLEVELAND	OH		05/22/2025	8.818	44,352		115,000
100211048	POUND	WI		05/15/2025	9.250	35,455		149,000
100212901	SMITHFIELD	NC		05/29/2025	9.425	35,450		320,967
100208820	YUBA CITY	CA		04/29/2025	10.925	34,924		325,185
3340099760	GALVESTON	TX		06/26/2025	9.696	43,481		475,000
100213396	BRIGHTON	MI		05/29/2025	9.325	34,625		190,000
100212952	BILLINGS	MT		05/29/2025	11.650	34,624		428,097
100210952	LEBANON	MO		05/15/2025	10.490	34,612		230,000
100211301	ROSEVILLE	CA		05/15/2025	10.490	34,612		586,992
100211021	HOWARD	PA		05/15/2025	10.125	34,556		334,000
100213420	ASHWAUBENON	WI		05/29/2025	9.100	34,150		348,586
100211098	EAST HELENA	MT		05/15/2025	8.990	34,146		363,820
100208506	WILDWOOD	MO		04/29/2025	9.050	34,071		502,270
100210885	SIMPSONVILLE	SC		05/15/2025	8.625	34,061		720,045
100209045	S-GRAVENHAGE	NLD		04/29/2025	5.100	41,537		53,737
100211293	BUNKER HILL	WV		05/15/2025	7.875	34,105		347,413
100210918	PORT ST. LUCIE	FL		05/15/2025	8.990	34,048		544,843
3340102359	CLEVELAND	OH		06/26/2025	8.718	41,976		94,000
100211096	POTTSTOWN	PA		05/15/2025	10.990	33,533		272,558
100210875	NORTH EAST	PA		05/15/2025	10.375	33,487		348,897
3340097528	FORT MYERS	FL		04/10/2025	9.425	41,729		340,000
100208811	FRESNO	CA		04/29/2025	9.075	33,763		283,504
100211161	YUMA	AZ		05/15/2025	9.990	33,199		628,331
3340098475	SHALLOTTE	NC		06/26/2025	9.324	41,263		828,000
100210820	REX	GA		05/15/2025	11.250	32,452		262,508
100210941	DUNCAN	SC		05/15/2025	10.990	32,452		237,578
100211311	LAKE WORTH	FL		05/15/2025	10.500	32,449		577,808
100211101	MOUNT JOY	PA		05/15/2025	10.375	32,448		257,940
100211088	COLUMBIA	PA		05/15/2025	9.750	32,444		245,698
100211198	KANSAS CITY	MO		05/15/2025	9.990	32,435		220,000
100210838	COLUMBUS	GA		05/15/2025	10.500	32,434		177,000
100208314	WEAVER	AL		04/29/2025	10.975	32,000		165,080
100207900	QUEEN CREEK	AZ		04/29/2025	9.250	31,944		523,207
100208525	WINSTON SALEM	NC		04/29/2025	9.100	31,990		263,571
100211267	GLENDORA	CA		05/15/2025	8.750	31,823		913,786
100211032	CHESTERFIELD	MO		05/15/2025	8.875	31,923		551,311

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100208209	OCEANSIDE	CA		04/29/2025	9.850	31,880		825,927
100211059	MESQUITE	TX		05/15/2025	8.875	31,918		240,000
100208490	WILLIAMSTOWN	NJ		04/29/2025	9.250	31,749		363,819
100207745	FORT PAYNE	AL		04/29/2025	9.525	31,749		317,863
100207749	GAITHERSBURG	MD		04/29/2025	8.875	31,749		530,833
100208737	RANDALLSTOWN	MD		04/29/2025	8.800	31,749		542,804
100208420	PEA RIDGE	AR		04/29/2025	8.725	31,749		314,249
100211284	CALLAHAN	FL		05/15/2025	8.625	31,712		547,869
3340100386	HOUSTON	TX		05/22/2025	9.088	39,600		1,405,000
100207734	GREENVILLE	NC		04/29/2025	8.350	31,749		178,800
100213013	BURLINGTON	WI		05/29/2025	7.825	31,446		308,000
100210873	TAMPA	FL		05/15/2025	8.375	31,500		630,000
100213300	INDIANAPOLIS	IN		05/29/2025	8.050	31,429		311,344
3340101022	COLUMBIA	SC		05/22/2025	8.470	39,204		105,000
100210906	MCKEESPORT	PA		05/15/2025	10.990	31,369		133,560
100211166	LAWTON	OK		05/15/2025	10.375	31,366		131,244
100213401	BETHEL	MN		05/29/2025	7.625	30,732		384,146
100213293	FARMINGTON	NM		05/29/2025	8.050	30,732		426,995
100213346	NORTHAMPTON	PA		05/29/2025	9.775	30,423		488,251
100211326	NORTHAMPTON	MA		05/15/2025	10.250	30,392		691,444
3340101935	ORLANDO	FL		05/29/2025	8.950	37,897		865,000
100211050	NEW CASTLE	VA		05/15/2025	10.750	30,287		285,000
3340101678	CAMDEN	NJ		05/29/2025	8.674	37,699		405,000
100211035	JANESVILLE	IA		05/15/2025	9.990	29,201		169,282
100210985	NEWPORT	KY		05/15/2025	9.625	29,199		215,000
3340103971	HOUSTON	TX		06/26/2025	9.516	36,353		900,000
100209096	UTRECHT	NLD		04/29/2025	4.950	35,278		45,640
100210804	NEW CANEY	TX		05/15/2025	8.875	28,960		290,000
100210815	MARION	IA		05/15/2025	11.250	28,937		175,000
100211402	SPRINGFIELD	MO		05/15/2025	11.375	28,839		249,230
100208244	VAN NUYS	CA		04/29/2025	10.125	28,235		617,219
3340097874	PLEASANTVILLE	NJ		04/10/2025	8.154	35,284		229,000
100210889	ZENDA	WI		05/15/2025	9.750	28,119		300,000
100211089	DOUGLASVILLE	GA		05/15/2025	10.990	27,800		288,386
100208910	CARTHAGE	TN		04/29/2025	8.299	27,938		239,858
100208754	MANTECA	CA		04/29/2025	7.375	27,769		526,823
100211033	MCHENRY	IL		05/15/2025	9.875	27,608		263,957
100210965	VANCOUVER	WA		05/15/2025	9.875	27,039		523,362
100211332	WHITTIER	CA		05/15/2025	9.875	27,039		872,669
100211047	YUMA	AZ		05/15/2025	9.875	27,039		229,353
100210839	ASPERS	PA		05/15/2025	9.625	27,038		267,122
100210870	WILLARDS	MD		05/15/2025	9.625	27,038		271,306
100210971	MOUNTAIN GROVE	MO		05/15/2025	10.625	27,028		222,200
100208066	TUCSON	AZ		04/29/2025	9.525	27,036		309,139
100211259	SPRINGFIELD	MO		05/15/2025	9.990	27,039		683,733
100208274	CHINO	CA		04/29/2025	10.000	26,891		435,000
100211357	YUMA	AZ		05/15/2025	10.990	26,944		427,182
100211339	STERLINGTON	LA		05/15/2025	9.990	26,943		242,257
100211102	FRANKLIN	WI		05/15/2025	10.490	26,770		265,000
100210998	FONTANA	CA		05/15/2025	9.125	26,712		517,307
100208725	KENT CITY	MI		04/29/2025	9.200	26,693		314,550
100213169	PHILADELPHIA	PA		05/29/2025	9.850	26,455		368,476
100213223	CHELSEA	MI		05/29/2025	8.425	26,455		370,722
100213151	OZARK	AL		05/29/2025	7.525	26,455		320,170
100213332	PANORA	IA		05/29/2025	7.525	26,455		362,772

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100213426	LIBERTY	SC		05/29/2025	7.525	26,455		430,000
100208756	BOWIE	MD		04/29/2025	8.600	26,458		389,576
100208262	RANCHO CORDOVA	CA		04/29/2025	7.725	26,458		653,805
100212759	SNEEK	NLD		05/28/2025	5.200	31,606		41,223
100208025	COLORADO SPRINGS	CO		04/29/2025	10.900	26,096		348,767
100208556	RIPON	CA		04/29/2025	9.900	26,043		506,087
100208933	PHILADELPHIA	PA		04/29/2025	9.175	26,055		390,000
100213269	LECANTO	FL		05/29/2025	10.600	26,048		323,917
100208116	NEWTON	IA		04/29/2025	8.550	26,076		141,512
100208784	PLAINFIELD	IN		04/29/2025	8.325	26,055		216,453
100208758	AURORA	CO		04/29/2025	8.325	25,618		368,827
100208767	LAS VEGAS	NV		04/29/2025	7.990	25,578		394,964
3340094232	CAPE CORAL	FL		04/24/2025	9.431	31,680		731,000
100208710	DORAL	FL		04/29/2025	12.850	25,211		439,900
100213165	DECATUR	AL		05/29/2025	7.000	24,741		189,655
100208181	WESTBY	WI		04/29/2025	7.600	25,685		156,544
100212806	UTRECHT	NLD		05/28/2025	5.100	39,226		51,161
3340100027	PAHOA	HI		05/22/2025	8.638	28,512		315,000
3410000860	MOORESVILLE	NC		05/15/2025	8.598	45,401		380,000
100209066	OSS	NLD		04/29/2025	4.880	27,597		35,702
100212736	HOOGEVEEN	NLD		05/28/2025	4.950	27,091		35,334
100209073	MIDDELBURG	NLD		04/29/2025	5.100	27,312		35,334
3340100032	PAHOA	HI		05/22/2025	8.638	27,562		350,000
3340100033	PAHOA	HI		05/22/2025	8.638	27,562		315,000
3340102319	SPRINGFIELD	OH		05/29/2025	8.884	25,740		120,000
3340099884	GOODLAND	IN		06/26/2025	8.718	25,740		176,000
3410000845	CEDARTOWN	GA		05/09/2025	8.698	40,421		335,000
3410000846	CEDARTOWN	GA		05/09/2025	8.698	40,421		335,000
3410000847	CEDARTOWN	GA		05/09/2025	8.698	40,421		335,000
3410000848	CEDARTOWN	GA		05/09/2025	8.698	40,421		335,000
3410000849	CEDARTOWN	GA		05/09/2025	8.698	40,421		335,000
3340101727	BASTROP	TX		05/22/2025	9.058	22,810		374,000
100209104	NIJMEGEN	NLD		04/29/2025	4.950	22,191		28,709
100218429	GRONINGEN	NLD		06/26/2025	4.900	22,005		28,259
100211131	FAIRVIEW HEIGHTS	IL		05/15/2025	9.990	17,922		154,594
3340100188	VONORE	TN		06/26/2025	8.922	21,701		732,000
100218419	AMERSFOORT	NLD		06/26/2025	4.900	21,069		26,501
3340103275	AKRON	OH		05/29/2025	8.074	20,275		132,000
3340097529	FORT MYERS	FL		04/10/2025	9.425	17,582		340,000
100212763	ARNHEM	NLD		05/28/2025	5.100	16,650		21,716
3340101374	CAPE CORAL	FL		05/29/2025	9.358	17,226		568,000
100218340	IJMUIDEN	NLD		06/26/2025	5.950	22,239		27,973
100209074	ENSCHEDE	NLD		04/29/2025	4.950	16,217		20,980
100212927	LOS OLIVOS	CA		05/29/2025	8.449	256,099		1,707,256
3500121354	SUMMERFIELD	FL		05/02/2025	8.618	26,099		450,000
100208677	CONCORD	NC		04/29/2025	9.999	158,946		605,870
100218337	LEEUWARDEN	NLD		06/26/2025	5.100	17,557		25,162
100212738	ENSCHEDE	NLD		05/28/2025	4.950	12,417		16,195
100207818	EL DORADO HILLS	CA		04/29/2025	8.050	9,797		633,239
100212792	S-GRAVENHAGE	NLD		05/28/2025	4.800	11,288		15,143
100212721	TERNEUZEN	NLD		05/28/2025	5.250	11,142		14,645
3500121041	HERNANDO	FL		05/22/2025	8.985	18,500		350,000
100208555	WOODS CROSS	UT		04/29/2025	12.450	6,677		535,000
100207883	COLUMBIA	SC		04/29/2025	8.375	6,012		306,747
100213061	NASHVILLE	TN		05/29/2025	11.200	5,699		484,584

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218355	MIDDELBURG	NLD		06/26/2025	5.300	6,730		8,465
3500121646	INVERNESS	FL		05/22/2025	8.985	6,525		350,000
3500118159	KILLEEN	TX		04/07/2025	9.255	6,525		330,000
100204510	INVERNESS	FL		04/04/2025	7.500	131,341		250,000
100206718	GREEN VALLEY	AZ		04/23/2025	8.125	171,301		215,000
100207086	ESTERO	FL		04/24/2025	7.990	834,593		1,035,000
100207450	CHICAGO	IL		04/29/2025	7.125	284,000		400,000
100207700	BUCKEYE	AZ		04/29/2025	8.750	102,280		470,000
100207728	DAVIDSON	NC		04/29/2025	8.700	198,431		603,000
100208353	MARION	IN		04/29/2025	8.650	25,807		207,419
100209173	SAN ANTONIO	TX		04/30/2025	8.000	157,500		385,000
100210138	TWIN FALLS	ID		05/07/2025	6.490	249,411		335,000
100210287	LAKEWOOD VILLAGE	TX		05/09/2025	7.000	513,838		575,000
100210706	FEDERAL WAY	WA		05/15/2025	7.875	486,996		675,000
100214000	GRAHAM	WA		05/29/2025	7.375	398,030		514,000
100209982	HAUULA	HI		06/11/2025	8.125	169,313		215,000
100087017	LAGUNA HILLS	CA		11/04/2022	7.125			3,200,000
100182073	SAN DIEGO	CA		12/12/2024	6.000		18,053	1,350,000
100180159	HOLLYWOOD	FL		11/25/2024	7.999		2,481	970,000
100132403	SAN JOSE	CA		11/03/2023	7.625		4,223	1,500,000
100142396	PORT MONMOUTH	NJ		02/02/2024	8.250		824	875,000
100113899	BROOKEVILLE	MD		06/29/2023	7.500		600	1,290,000
100142404	TROUTMAN	NC		02/02/2024	8.625		929	829,000
100159652	CINCINNATI	OH		08/23/2024	7.375		3,193	990,000
100090863	SMYRNA	GA		01/06/2023	8.875		317	575,000
100038724	DUBLIN	IRL		09/27/2019	3.100		11	323,640
100140564	ESTERO	FL		01/19/2024	7.990		1,029	560,000
100011424	ESCALON	CA		12/23/2016	7.875		11	490,000
100091935	LARGO	FL		02/03/2023	8.250		135	485,000
100160599	OXFORD	GA		07/19/2024	8.250		4,652	522,000
100038747	DUBLIN	IRL		09/27/2019	3.700		109	464,263
100135399	ATLANTA	GA		11/13/2023	8.000		1,783	325,000
100132061	DAWSONVILLE	GA		10/13/2023	7.250		14,231	344,000
100135368	ROCKINGHAM	VA		11/13/2023	7.375		1,310	332,000
100174571	HOUSTON	TX		10/31/2024	11.875		11,121	310,000
100134100	CHEEKTOWAGA	NY		12/08/2023	8.000		2,001	335,000
100185326	PLAINFIELD	IL		12/20/2024	6.990		1,747	324,000
100171819	FORT WORTH	TX		10/17/2024	6.875		862	335,000
100046670	MIAMI GARDENS	FL		11/25/2020	4.500		15,083	430,000
100139721	UNITED KINGDOM	GBR		12/18/2023	7.790		1,090	226,446
100168705	RHINELANDER	WI		09/25/2024	7.750		508	185,000
100014053	JACKSONVILLE	FL		05/25/2017	4.625		355	205,000
100030360	TUCSON	AZ		12/20/2018	8.625		311	177,000
100090010	MAGNA	UT		01/13/2023	10.300		1,176	340,000
100049259	FORT LAUDERDALE	FL		11/20/2020	3.875		14,326	365,000
100054721	MAGNETIC SPRINGS	OH		03/23/2021	6.996		3,602	85,000
100054400	FAIRMONT	NC		03/23/2021	4.000		23,674	131,000
100055717	SAINT LOUIS	MO		03/23/2021	3.820		5,194	90,000
100085139	UTRECHT	NLD		07/27/2022	4.750		92	20,984
100050251	PHILADELPHIA	PA		11/20/2020	6.500		872	180,500
100046856	ELLETTSVILLE	IN		11/20/2020	9.125		5,910	210,000
100154797	LONGWOOD	FL		07/19/2024	10.250		22,151	828,000
100204270	SAN MARCOS	CA		03/31/2025	8.875		24,887	1,125,000
100157159	LAS VEGAS	NV		02/20/2025	8.625		128,093	250,000
100204348	MARINA	CA		03/31/2025	9.125		10,000	1,005,323

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100204177	OVERLAND PARK	KS		03/31/2025	8.250		2,597	491,222
100204340	PLEASANT HILL	CA		03/31/2025	7.725		861	1,183,717
100197356	CARSON	CA		02/25/2025	8.250		194	762,204
19353	LONDON	GBR		06/28/2022	11.340		38,941,947	43,048,965
3231101 65	CULVER CITY	CA		12/20/2023	9.870		125,683	14,200,000
3410000571	PHILADELPHIA	PA		10/17/2024	8.976		126,491	10,005,000
324080261	ATLANTA	GA		10/18/2024	8.892		87,376	6,900,000
100155985	NEW BRUNSWICK	NJ		06/18/2024	8.625		333,984	488,000
323100087	WOODINVILLE	WA		11/28/2023	10.138		13,623	7,100,000
323100154	WOODINVILLE	WA		12/12/2023	10.058		165,084	7,000,000
324110010	GLENDALE	AZ		12/20/2024	8.930		37,500	5,244,000
324110032	GLENDALE	AZ		12/20/2024	8.930		24,000	4,920,000
323100997	WOODINVILLE	WA		12/12/2023	10.058		99,185	6,700,000
323100379	WOODINVILLE	WA		12/12/2023	10.183		139,214	7,000,000
324060686	SAN DIEGO	CA		09/25/2024	9.210		103,502	6,950,000
323110651	WOODINVILLE	WA		12/12/2023	10.183		473,006	7,200,000
3500111144	MALIBU	CA		12/20/2024	7.750		72,983	16,000,000
323110719	WOODINVILLE	WA		12/12/2023	10.183		679,706	6,700,000
323060112	PETALUMA	CA		10/20/2023	10.100		380,333	4,500,000
3340072564	HOUSTON	TX		04/05/2024	9.682		115,784	4,836,000
3500108770	BELLEVUE	WA		10/30/2024	8.880		36,024	6,500,000
3.6242E+11	LOS ANGELES	CA		10/04/2024	8.575		698,800	6,050,000
323120591	HEBER CITY	UT		04/11/2024	9.950		299,068	5,320,000
324020037	PHOENIX	AZ		05/23/2024	9.580		143,560	10,200,000
324060016	AURORA	CO		10/03/2024	9.080		80,405	7,078,360
324060294	AURORA	CO		10/03/2024	9.080		126,729	7,078,360
324060807	AURORA	CO		10/03/2024	9.080		216,249	7,078,360
3340071817	YONKERS	NY		04/12/2024	9.397		483,556	7,625,000
323090791	HEBER CITY	UT		07/01/2024	9.707		579,450	6,560,000
3320049211	WOODMERE	NY		04/04/2023	9.146		115,166	3,950,000
324070477	PORTLAND	OR		09/25/2024	8.935		50,000	3,783,000
323110672	BAKERSFIELD	CA		01/18/2024	9.560		252,800	3,405,000
324010826	PORTLAND	OR		04/11/2024	9.850		132,220	4,365,000
3500108165	BROOKLINE	MA		12/20/2024	8.610		8,881	3,500,000
3340083534	LOS ANGELES	CA		09/18/2024	8.591		190,258	3,800,000
3500108166	BROOKLINE	MA		11/27/2024	8.695		29,000	3,500,000
3500106923	SHERMAN OAKS	CA		09/12/2024	8.358		114,846	5,000,000
3340090056	SAN FRANCISCO	CA		12/12/2024	8.707		194,832	6,000,000
3500108935	AUSTIN	TX		10/30/2024	8.880		33,521	4,072,000
3.6243E+11	LOS ANGELES	CA		12/13/2024	8.660		401,625	4,025,000
3500108439	AUSTIN	TX		10/30/2024	8.880		24,413	4,072,000
3500108019	BUENA PARK	CA		10/30/2024	8.255		280,625	7,050,000
3340067552	CHARLOTTE	NC		02/29/2024	9.272		275,994	4,680,000
323110803	WOODINVILLE	WA		12/20/2023	10.183		498,075	5,000,000
3.62424E+11	SARASOTA	FL		11/18/2024	9.095		1,079,500	5,275,000
3340074244	SKANEATELES	NY		07/19/2024	9.618		207,354	4,090,000
3340071779	MONROE	NY		04/05/2024	9.142		107,627	3,600,000
3500108018	BUENA PARK	CA		10/30/2024	8.255		354,620	7,140,000
3340070365	DALLAS	TX		03/28/2024	9.140		386,202	4,564,000
3340070679	DALLAS	TX		03/28/2024	9.140		712,850	4,609,000
3340082370	LAGUNA BEACH	CA		09/03/2024	9.022		142,798	3,800,000
323080128	BOISE	ID		11/28/2023	10.325		188,111	3,680,000
3340069016	SPRING VALLEY	NY		03/14/2024	9.288		326,423	6,800,000
324060805	HIDEOUT	UT		08/20/2024	9.430		512,241	3,690,000
324060837	HIDEOUT	UT		08/20/2024	9.430		512,240	3,690,000

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3340071683	MONROE	NY		03/28/2024	9.134		411,368	3,500,000
324090896	SAINT PETERSBURG	FL		10/31/2024	8.455		37,000	2,750,000
3340070090	BROOKLYN	NY		04/05/2024	9.385		21,368	2,395,000
3340085357	SAN FRANCISCO	CA		10/23/2024	8.579		188,892	4,000,000
3500108250	WEST COLUMBIA	SC		11/27/2024	8.070		11,295	2,391,000
3340065203	OTISVILLE	NY		02/29/2024	9.272		417,293	5,065,000
3500102177	ORLANDO	FL		07/18/2024	8.473		627,883	12,000,000
3340084552	LOS ANGELES	CA		10/10/2024	8.134		45,925	2,650,000
324060675	BAKERSFIELD	CA		08/20/2024	9.630		773,152	6,071,000
3340081999	MONROE	NY		09/03/2024	9.170		752,200	6,400,000
3340067121	SAG HARBOR	NY		02/29/2024	9.944		154,379	3,800,000
3500110145	STUDIO CITY	CA		11/15/2024	7.925		360,536	4,000,000
3500109394	STUDIO CITY	CA		10/30/2024	7.880		232,254	3,200,000
324080484	PORTLAND	OR		11/06/2024	8.990		720,671	5,490,000
3.62426E+11	LOS ANGELES	CA		11/08/2024	8.945		764,000	8,135,500
3500107574	LOS ANGELES	CA		10/16/2024	8.095		157,563	3,450,000
3340080923	LAKEWOOD	NJ		08/19/2024	9.307		28,167	2,580,000
324060794	BAKERSFIELD	CA		08/20/2024	9.630		988,726	6,494,000
3340088833	SCARSDALE	NY		12/19/2024	8.648		206,447	3,900,000
3340067256	TREASURE ISLAND	FL		02/26/2024	9.295		130,919	4,429,600
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		320,000	8,299,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		360,000	8,040,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		507,000	8,245,000
3340078081	LOS ANGELES	CA		07/29/2024	9.190		504,979	4,990,000
3340076890	LOS ANGELES	CA		06/14/2024	9.208		691,060	4,200,000
3300005198	BROOKLYN	NY		09/04/2024	9.005		54,882	6,500,000
3.62422E+11	NEWTON	MA		09/23/2024	9.150		64,395	1,825,000
3300005256	BROOKLYN	NY		09/04/2024	9.005		181,173	4,750,000
3340074267	ROSLYN	NY		04/30/2024	9.154		16,145	2,300,000
3500110240	BOCA RATON	FL		11/27/2024	8.195		217,270	2,550,000
3300004631	DEMAREST	NJ		10/10/2023	9.835		349,823	7,700,000
3500106025	KIRKLAND	WA		09/12/2024	8.608		143,949	3,125,000
3500100382	DUSON	LA		09/30/2024	8.805		145,112	3,180,000
3340073813	LONG BRANCH	NJ		06/14/2024	9.350		822,490	6,500,000
3410000579	ALPHARETTA	GA		10/23/2024	8.876		21,548	3,693,000
324060216	HIDEOUT	UT		08/20/2024	9.430		621,882	3,690,000
3410000603	NASHVILLE	TN		11/21/2024	8.550		243,463	4,090,000
3340077026	BROOKLYN	NY		09/18/2024	9.125		62,132	2,250,000
3340069529	MONROE	NY		06/04/2024	9.202		195,015	3,300,000
3410000607	UPPER SADDLE RIVER	NJ		11/21/2024	9.050		54,147	3,700,000
3500108404	LOS ANGELES	CA		11/15/2024	8.865		265,551	3,900,000
3340069086	ENCINO	CA		03/07/2024	9.174		215,028	4,100,000
3340069530	MONROE	NY		06/04/2024	9.202		67,510	3,300,000
324060468	HIDEOUT	UT		08/20/2024	9.430		621,883	3,690,000
324080051	ALBANY	OR		10/31/2024	9.180		240,155	3,336,000
3340085126	LOS ANGELES	CA		09/26/2024	8.442		73,603	1,950,000
3310065123	SPRING LAKE	NJ		12/22/2023	8.148		55,019	6,500,000
3340076740	HAMPSTEAD	NC		06/14/2024	9.885		94,046	1,930,000
3340069576	WYCKOFF	NJ		03/28/2024	9.288		41,554	2,360,000
3340072479	BROOKLYN	NY		04/30/2024	9.148		433,576	6,665,000
3340069171	SAN JOSE	CA		02/29/2024	8.930		150,876	4,100,000
3340082221	SHORT HILLS	NJ		09/03/2024	9.170		238,788	3,150,000
324090206	KIRKLAND	WA		11/06/2024	8.715		468,729	3,300,000
3340078497	LINCOLN	CA		07/29/2024	9.053		39,909	2,100,000
3300005243	FORT LEE	NJ		09/04/2024	9.080		272,690	5,575,000

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3340073263	BETHESDA	MD		04/30/2024	9.385		72,468	3,060,000
3500112595	DAVIE	FL		11/27/2024	8.508		432,036	4,675,000
3340084553	BROOKLYN	NY		12/19/2024	9.093		38,808	1,990,000
3410000555	BRENTWOOD	TN		09/24/2024	9.316		147,715	5,300,000
324020393	IVINS	UT		05/23/2024	9.718		90,005	3,900,000
3410000532	MILLBURN	NJ		09/24/2024	9.016		174,994	3,460,000
3340072453	SARASOTA	FL		04/30/2024	9.694		230,432	4,740,000
3300005192	WAINSCOTT	NY		08/01/2024	9.225		14,803	5,500,000
3500105480	KURE BEACH	NC		09/12/2024	8.795		561,677	3,766,000
3340063651	BURBANK	CA		06/14/2024	9.059		141,946	3,000,000
3300005191	WAINSCOTT	NY		08/01/2024	9.225		44,362	5,500,000
3340071901	CHARLOTTE	NC		04/19/2024	9.148		252,335	2,455,000
3340071096	DALLAS	TX		04/19/2024	9.397		150,562	2,100,000
3340073206	OCALA	FL		04/12/2024	9.148		10,868	1,621,000
323100889	PRESCOTT	AZ		03/21/2024	9.680		278,179	2,180,000
3500109794	SHERMAN OAKS	CA		11/15/2024	8.050		234,550	3,400,000
3340075095	EL DORADO HILLS	CA		05/17/2024	9.622		104,644	3,000,000
3340052863	THE BRONX	NY		03/14/2024	8.843		11,176	1,375,000
323100688	HEBER CITY	UT		09/25/2024	9.347		429,082	4,300,000
324080231	ALBANY	OR		10/31/2024	9.180		380,025	3,336,000
3340082261	WESTHAMPTON BEACH	NY		09/26/2024	9.125		238,074	7,250,000
3340077718	LAWRENCE	NY		07/19/2024	9.908		84,949	4,500,000
3410000556	BRENTWOOD	TN		09/24/2024	9.316		420,804	5,300,000
3500102086	NASHVILLE	TN		07/18/2024	9.035		127,086	3,900,000
3410000608	BRIGANTINE	NJ		11/14/2024	8.850		89,820	2,045,000
3410000467	MARIETTA	GA		09/10/2024	9.316		93,876	3,085,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		1,492,000	9,356,000
3500105612	HUNTINGTON BEACH	CA		09/12/2024	8.795		139,071	2,900,000
3340074810	WAXHAW	NC		06/14/2024	9.505		89,997	1,654,000
3340084664	BROOKLYN	NY		11/21/2024	8.944		69,498	1,900,000
3310064204	FREEPORT	NY		12/07/2023	8.617		124,592	9,860,000
3340076815	WESTFIELD	NJ		07/19/2024	9.314		37,791	1,670,000
3340071933	ST. PETERSBURG	FL		04/30/2024	9.397		13,173	2,700,000
3340077110	BERKELEY	CA		06/14/2024	8.930		113,434	1,780,000
3340077972	ST. PETERSBURG	FL		07/19/2024	10.033		199,805	3,600,000
3340071924	ST. PETERSBURG	FL		04/30/2024	9.397		11,872	2,700,000
3340081902	CHICAGO	IL		09/03/2024	8.879		8,316	1,370,000
3340076738	HAMPSTEAD	NC		06/14/2024	9.885		205,953	1,930,000
3340082831	PALM SPRINGS	CA		09/18/2024	8.828		92,946	1,650,000
3320053276	GLENVIEW	IL		06/21/2023	9.208		39,671	1,450,000
3340068836	JERSEY CITY	NJ		04/05/2024	9.118		19,103	1,400,000
3340074177	SAN DIEGO	CA		06/04/2024	9.594		37,082	2,388,000
3310075576	WELLESLEY	MA		08/26/2024	9.296		21,117	4,400,000
324020665	TUCSON	AZ		05/23/2024	9.710		18,556	1,600,000
3340087529	CHATHAM TOWNSHIP	NJ		12/30/2024	8.850		79,200	3,837,000
3340073812	LONG BRANCH	NJ		06/14/2024	9.350		788,907	6,500,000
3300004960	OLD BROOKVILLE	NY		07/17/2024	9.365		137,323	4,508,000
3340081425	CHARLOTTE	NC		09/10/2024	8.888		311,310	3,119,760
3340082179	LIGHTHOUSE POINT	FL		08/26/2024	9.265		15,127	1,875,000
324030872	PRESCOTT	AZ		05/23/2024	9.780		171,872	1,515,000
3340080354	LIVINGSTON	NJ		08/19/2024	9.170		88,229	1,735,000
3410000554	BRENTWOOD	TN		09/24/2024	9.316		371,436	5,300,000
3310066232	PARADISE VALLEY	AZ		12/22/2023	8.148		46,463	5,700,000
3340076673	LIGHTHOUSE POINT	FL		05/23/2024	9.473		24,730	1,270,000
324030299	BEAVERTON	OR		05/23/2024	9.905		537,028	3,040,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
324030664	PORTLAND	OR		04/24/2024	9.318		126,500	1,295,000
3340074923	HOUSTON	TX		05/10/2024	9.378		133,789	1,800,000
3340073205	OCALA	FL		04/12/2024	9.148		56,469	1,690,000
3340080125	LIVINGSTON	NJ		08/26/2024	9.170		174,834	1,980,000
3410000482	MAHWAH	NJ		09/10/2024	8.816		247,936	3,400,000
3300004543	SPRING VALLEY	NY		06/23/2023	9.645		4,981	2,450,000
3310065747	BROOKLYN	NY		05/17/2024	8.666		63,744	4,500,000
3310075578	WELLESLEY	MA		06/04/2024	9.296		15,770	4,400,000
3300005111	SHORT HILLS	NJ		07/17/2024	9.365		70,570	2,600,000
3340073207	OCALA	FL		04/12/2024	9.148		36,782	1,604,000
324080340	ALBANY	OR		10/31/2024	9.180		652,485	3,336,000
3410000520	WATCHUNG	NJ		09/24/2024	9.116		170,772	2,328,000
3340080294	FLORHAM PARK	NJ		08/19/2024	9.170		100,129	2,270,000
3500109471	LONG BRANCH	NJ		12/20/2024	8.735		483,716	4,300,000
3340070704	SARASOTA	FL		04/30/2024	9.694		169,092	5,100,000
3340082211	LIVINGSTON	NJ		08/26/2024	9.170		94,863	1,650,000
3410000493	JERSEY CITY	NJ		09/24/2024	9.216		99,986	2,712,000
3340076887	BERKELEY HEIGHTS	NJ		06/14/2024	9.350		47,671	1,450,000
3410000647	MILLBURN	NJ		12/23/2024	8.586		23,087	1,900,000
3340075141	CHARLOTTE	NC		05/17/2024	9.378		194,624	2,200,000
3340070803	WESTBURY	NY		05/23/2024	9.242		55,892	1,500,000
3310080937	CRESSKILL	NJ		10/03/2024	8.148		4,262	4,130,000
3340077428	MOUNT PLEASANT	SC		07/19/2024	9.855		546,280	3,700,000
3340073336	JERSEY CITY	NJ		04/30/2024	9.296		120,416	1,834,000
3500108406	LOS ANGELES	CA		11/15/2024	8.865		218,371	2,600,000
3.62425E+11	HANAHAN	SC		11/22/2024	9.595		1,320,100	5,250,000
3340083908	NEW PROVIDENCE	NJ		09/18/2024	9.125		40,907	1,275,000
3410000657	SHORT HILLS	NJ		12/23/2024	8.886		281,645	2,825,000
324040139	WINTER PARK	FL		07/01/2024	9.570		77,440	1,030,000
3340073814	LONG BRANCH	NJ		06/14/2024	9.350		458,391	5,200,000
3340067867	PANAMA CITY	FL		03/28/2024	9.134		19,272	1,535,000
3410000468	JERSEY CITY	NJ		09/10/2024	9.016		95,066	1,800,000
3410000553	BRENTWOOD	TN		09/24/2024	9.316		155,193	5,300,000
3340085052	BRONX	NY		10/03/2024	8.420		12,870	1,300,000
3310074181	HOUSTON	TX		08/19/2024	8.666		16,610	3,000,000
3340076547	CHARLOTTE	NC		06/14/2024	9.350		126,748	3,640,000
3500110810	MIAMI	FL		11/15/2024	8.488		81,414	2,400,000
3410000567	LIVINGSTON	NJ		10/09/2024	8.476		265,532	2,500,000
3340083240	HAYWARD	CA		10/03/2024	8.870		18,077	1,200,000
3300004640	PARAMUS	NJ		10/10/2023	9.840		104,738	3,200,000
3340074811	PORT CHESTER	NY		05/10/2024	9.913		60,525	1,125,000
3410000564	LIVINGSTON	NJ		10/09/2024	8.676		117,561	1,900,000
3410000573	CHATHAM	NJ		10/17/2024	8.776		86,489	2,767,000
3410000561	LIVINGSTON	NJ		09/24/2024	9.016		192,194	2,100,000
3340081018	HAMPTON BAYS	NY		10/10/2024	8.425		22,295	1,150,000
3410000635	CEDAR HILL	TX		12/09/2024	9.168		121,868	2,490,000
3340086458	RUTHERFORD	NJ		10/23/2024	8.799		48,510	1,375,000
3310080643	LOS ANGELES	CA		09/26/2024	8.498		133,493	4,230,000
324050316	WESTLAKE	TX		09/25/2024	9.535		498,626	5,750,000
324050688	WESTLAKE	TX		09/25/2024	9.535		102,693	5,770,000
3340077726	BELLAIRE	TX		07/19/2024	9.469		115,213	1,500,000
3340077171	KELSO	WA		08/19/2024	9.176		57,895	2,310,000
323100500	HEBER CITY	UT		09/25/2024	9.347		325,610	4,300,000
3410000563	LIVINGSTON	NJ		10/09/2024	8.676		133,905	2,110,000
3340076949	GROTON	CT		06/14/2024	8.930		29,648	950,000

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3340068771	ALPHARETTA	GA		03/07/2024	9.348		13,464	980,000
3310079373	VENICE	CA		10/03/2024	8.673		101,723	4,350,000
324020819	MARANA	AZ		05/23/2024	9.710		21,017	1,100,000
3310080336	RANCHO MIRAGE	CA		08/26/2024	8.673		33,931	3,550,000
3410000580	NASHVILLE	TN		11/08/2024	8.850		180,552	3,160,000
3310087022	SKANEATELES	NY		10/31/2024	8.981		127,302	4,945,000
3340072742	MELVILLE	NY		04/05/2024	9.563		29,241	995,000
3310071917	BELLEVUE	WA		07/19/2024	8.673		9,014	3,850,000
3500107879	BOISE	ID		10/16/2024	8.470		15,803	1,240,000
3310061787	BELMONT	CA		12/22/2023	8.771		47,828	3,450,000
324020013	PORTLAND	OR		04/24/2024	9.500		170,441	2,059,000
3340082226	LIVINGSTON	NJ		08/26/2024	9.170		116,141	1,760,000
3310087071	OCEANPORT	NJ		10/31/2024	8.673		19,159	3,460,000
3310078249	SHORT HILLS	NJ		09/10/2024	8.666		45,048	3,650,000
3410000552	LIVINGSTON	NJ		09/24/2024	9.016		182,660	2,050,000
3310061101	NASHVILLE	TN		12/22/2023	8.498		13,119	2,280,000
3300005187	SPRING VALLEY	NY		10/09/2024	8.855		66,148	2,920,000
3340084712	HYDE PARK	MA		09/26/2024	9.131		8,395	1,400,000
3410000569	SUMMIT	NJ		10/09/2024	8.576		151,606	1,650,000
3340077862	SAG HARBOR	NY		08/26/2024	9.403		168,443	3,639,500
3340083333	BROOKLYN	NY		10/31/2024	8.425		56,232	1,155,000
3340085995	MOUNT VERNON	NY		10/10/2024	9.203		23,859	880,000
3310060686	JERSEY CITY	NJ		01/23/2024	8.673		66,753	4,182,000
3500107921	SEATTLE	WA		09/30/2024	11.000		72,567	2,300,000
3410000588	LIVINGSTON	NJ		11/08/2024	8.850		23,516	1,785,000
3310063120	ST. PETERSBURG	FL		12/22/2023	8.806		32,190	3,804,000
3340080948	JERSEY CITY	NJ		08/26/2024	8.879		34,131	1,070,000
3340075907	OAKLAND	CA		05/23/2024	9.533		5,742	950,000
3310064205	FREEPORT	NY		11/29/2023	8.617		14,067	7,065,000
3500109658	MIAMI	FL		10/30/2024	8.630		52,006	3,000,000
3340064834	WASHINGTON	DC		03/14/2024	9.282		8,745	900,000
3340087044	STATEN ISLAND	NY		12/19/2024	9.010		223,186	1,500,000
3340072966	LEVITTOWN	NY		04/05/2024	9.296		50,292	971,000
3310073718	MARBLEHEAD	MA		06/04/2024	8.820		51,975	3,300,000
3500113972	CAPE CORAL	FL		12/20/2024	8.110		33,091	1,150,000
3340071914	BERGENFIELD	NJ		04/12/2024	8.999		225,127	3,000,000
3340078098	LAKEWOOD	NJ		08/19/2024	9.325		118,757	2,700,000
3410000627	LIVINGSTON	NJ		12/09/2024	8.868		139,952	1,895,000
3340075863	LAWRENCEVILLE	NJ		05/23/2024	9.087		13,064	905,000
324010995	CHARLOTTE	NC		04/11/2024	9.500		141,000	1,114,000
323120550	MAYFLOWER MTN	UT		03/21/2024	9.980		72,532	3,760,000
3320047070	CHICAGO	IL		04/04/2023	9.512		57,965	995,000
3340087486	NEWARK	NJ		11/14/2024	8.250		63,019	775,000
3340085087	WESTFIELD	NJ		10/03/2024	8.870		215,780	1,950,000
3340071420	SOUTH RICHMOND HILL	NY		03/14/2024	9.377		94,268	1,050,000
3340084700	LONG BEACH	CA		10/31/2024	8.431		5,544	795,000
3500100384	DUSON	LA		09/30/2024	8.805		387,828	3,180,000
3310080563	LOS ANGELES	CA		09/18/2024	8.428		45,872	2,700,000
3310064741	GREENWICH	CT		01/23/2024	8.841		3,995	1,850,000
3340074794	EL DORADO HILLS	CA		05/17/2024	9.081		102,198	1,050,000
3340075333	CEDARHURST	NY		05/23/2024	9.473		26,057	1,100,000
323070800	PORTLAND	OR		08/16/2023	9.920		236,250	1,760,000
3500104710	BIRMINGHAM	AL		08/12/2024	8.960		121,287	1,650,000
3340073237	VALLEJO	CA		04/19/2024	9.326		6,257	885,000
3340083207	LIVINGSTON	NJ		09/03/2024	9.170		262,109	1,690,000

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3340076454	LIVINGSTON	NJ		07/19/2024	9.314		301,778	1,740,000
3320044668	NEWARK	NJ		01/30/2023	9.182		9,115	625,000
3340084046	NORTH HALEDON	NJ		09/26/2024	9.303		59,558	775,000
3500107487	MIAMI	FL		09/12/2024	8.420		198,128	3,000,000
3500112155	CHARLOTTE	NC		12/20/2024	8.860		128,340	1,900,000
3310084658	BROOKLYN	NY		11/14/2024	8.141		11,138	4,320,000
3410000589	CHATHAM	NJ		11/08/2024	8.846		217,536	2,030,000
3310069528	MONROE	NY		06/04/2024	8.491		67,620	3,300,000
3310077221	WEST LONG BRANCH	NJ		07/19/2024	8.666		69,825	2,700,000
3410000537	NASHVILLE	TN		09/24/2024	9.316		149,444	1,250,000
3310069531	MONROE	NY		06/04/2024	8.491		47,320	3,300,000
3340076232	BETHPAGE	NY		06/14/2024	9.445		196,376	1,300,000
3340079850	HAMPTON BAYS	NY		07/19/2024	9.421		29,447	900,000
3340081444	NEWTOWN	CT		08/26/2024	9.128		10,103	830,000
3310078767	SHORT HILLS	NJ		09/26/2024	8.666		109,118	3,930,000
3500109766	MIAMI SPRINGS	FL		10/30/2024	8.005		16,692	925,000
3340083924	EAST GREENWICH	RI		10/03/2024	9.020		13,632	720,000
3340081910	CHICAGO	IL		09/03/2024	8.879		146,123	1,195,000
3340071583	RENTON	WA		05/17/2024	9.236		114,167	2,000,000
3340086712	ELMSFORD	NY		12/19/2024	8.796		22,754	652,000
3310072442	EAST HAMPTON	NY		03/21/2024	9.275		15,442	3,300,000
3340067937	MOUNT VERNON	NY		07/19/2024	9.475		92,885	1,248,000
3340084773	FAIR HAVEN	NJ		09/26/2024	8.591		124,653	1,205,000
3340082341	TEANECK	NJ		09/10/2024	9.125		90,438	1,165,000
3340079986	BELLEVUE	WA		09/03/2024	10.210		97,621	3,700,000
3410000653	NASHVILLE	TN		12/23/2024	8.886		553,317	4,150,000
3340086360	NORTH HALEDON	NJ		12/05/2024	8.707		36,068	678,000
3300005156	GARDEN CITY	NY		08/01/2024	9.325		149,053	2,375,000
3340076099	CHERRY HILL	NJ		05/17/2024	9.473		29,287	675,000
3340072128	PATCHOGUE	NY		03/28/2024	9.437		14,547	599,500
324050172	BOISE	ID		07/01/2024	9.570		30,803	665,000
3300005505	WESTFIELD	NJ		12/18/2024	8.595		77,413	1,850,000
3500104562	MIAMI	FL		08/12/2024	8.960		87,093	1,400,000
3300005285	LIVINGSTON	NJ		09/04/2024	8.880		34,028	1,300,000
324010333	ROTONDA WEST	FL		04/11/2024	9.630		9,926	560,000
3310079780	BROOKLYN	NY		08/19/2024	8.820		41,073	5,000,000
3340067760	VALLEY STREAM	NY		04/30/2024	9.303		51,771	902,000
3310064300	DALLAS	TX		12/22/2023	8.806		13,222	1,734,000
3310079323	LIVINGSTON	NJ		08/19/2024	8.666		48,470	2,170,000
3410000533	VENTNOR CITY	NJ		09/24/2024	8.816		31,882	940,000
3300004860	WINTER PARK	FL		02/16/2024	9.240		28,861	3,750,000
324080081	ALBANY	OR		10/31/2024	8.955		762,355	2,614,000
3340080946	WAXHAW	NC		08/19/2024	9.325		1,345	825,000
3500110185	DURHAM	NC		11/27/2024	8.508		2,135	1,460,000
3340084918	HOWARD BEACH	NY		10/03/2024	8.960		58,916	850,000
3340081111	WEST GROVE	PA		10/03/2024	8.798		1,584	650,000
3310075939	HOUSTON	TX		11/21/2024	9.016		5,168	2,031,000
3340089067	CHICAGO	IL		12/19/2024	8.707		4,344	550,000
3300005270	MIAMI	FL		10/09/2024	8.680		263,008	4,800,000
3340090500	WASHINGTON	DC		12/05/2024	9.069		43,798	805,000
3310076882	NEW PROVIDENCE	NJ		08/26/2024	8.666		80,788	2,540,000
3340084473	LYNN	MA		09/10/2024	9.125		31,997	610,000
3300005177	CHATHAM	NJ		07/17/2024	9.365		96,498	1,950,000
3300005254	CRANFORD	NJ		09/04/2024	8.930		78,479	1,250,000
3340066526	HUNTINGTON	NY		03/14/2024	9.247		15,378	681,500

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3410000513	ATLANTA	GA		09/24/2024	9.316		38,453	1,465,175
3310073584	WESTPORT	CT		09/26/2024	9.135		144,339	3,700,000
3340085760	WHEATON	IL		10/23/2024	8.425		47,066	709,000
3340074223	DAYTON	TX		05/23/2024	9.913		27,018	716,000
3340071569	LEICESTER	MA		04/19/2024	9.296		10,429	625,000
3340076674	LAKEWOOD	NJ		08/19/2024	9.307		341,384	1,900,000
3340086949	BERGENFIELD	NJ		11/14/2024	8.968		70,587	807,000
3300004690	SPRING VALLEY	NY		11/27/2023	9.720		59,631	3,000,000
3340088313	FORT LAUDERDALE	FL		11/14/2024	8.998		26,024	665,000
3310076812	CHATHAM	NJ		07/19/2024	8.666		35,833	1,900,000
324050492	BOISE	ID		07/01/2024	9.570		46,579	665,000
3310082265	NEW CANAAN	CT		11/21/2024	9.296		77,536	3,550,000
3310051533	TAMPA	FL		04/27/2023	9.030		19,949	1,674,000
3340078628	GREENWOOD LAKE	NY		08/26/2024	8.725		8,429	650,000
3340072902	PHILADELPHIA	PA		04/30/2024	9.148		3,624	745,000
3340086009	ANN ARBOR	MI		10/10/2024	9.179		14,058	600,000
3310081719	JERSEY CITY	NJ		10/10/2024	8.666		100,319	2,730,000
3310083739	BROOKLYN	NY		09/26/2024	8.148		13,558	2,100,000
3340075255	COVENTRY	CT		05/23/2024	9.473		16,355	600,000
3310061066	EL DORADO HILLS	CA		05/10/2024	8.666		26,672	2,335,000
3310075781	HOUSTON	TX		07/29/2024	8.666		76,456	2,826,000
3500112172	MIAMI	FL		11/15/2024	8.238		38,440	2,080,000
3310076753	SUMMIT	NJ		07/19/2024	8.666		16,693	1,565,000
3340070446	MILLBURN	NJ		04/05/2024	9.551		37,699	730,000
324060167	QUEEN CREEK	AZ		10/03/2024	8.955		121,500	1,000,000
3300005530	NEW PROVIDENCE	NJ		12/18/2024	8.595		48,272	1,525,000
3320046949	CHICAGO	IL		04/27/2023	9.386		35,737	750,000
3340075548	PHOENIX	AZ		08/19/2024	9.265		45,873	921,000
3340079102	PHILADELPHIA	PA		08/19/2024	9.170		49,549	770,000
3340070604	POLK TOWNSHIP	PA		02/29/2024	9.674		43,839	2,166,000
3310087007	PASADENA	CA		11/14/2024	8.295		14,513	1,350,000
3310090525	BROOKLYN	NY		12/12/2024	8.428		25,351	1,560,000
3340088626	LANCASTER	CA		12/19/2024	8.050		5,702	580,000
3340088653	MAPLE GLEN	PA		11/14/2024	8.784		16,969	760,000
3300005519	FLORHAM PARK	NJ		12/18/2024	8.595		31,002	1,060,000
324050161	BOISE	ID		07/01/2024	9.570		29,487	665,000
3310084029	LIVINGSTON	NJ		09/18/2024	8.666		28,111	2,120,000
3500102027	FLEMINGTON	NJ		08/12/2024	9.455		1,631	580,000
3410000522	ASBURY PARK	NJ		09/24/2024	8.816		29,293	685,000
3340085362	FORT LAUDERDALE	FL		10/03/2024	8.576		49,817	670,000
3310086413	HOUSTON	TX		10/23/2024	8.148		99,030	2,275,000
3340085365	ST. PETERSBURG	FL		10/23/2024	8.728		99,792	575,000
3340072249	CAPE CORAL	FL		04/19/2024	9.148		2,293	440,000
3300004731	ORADELL	NJ		02/16/2024	9.240		59,444	1,600,000
3300005385	SAINT SIMONS ISLAND	GA		11/06/2024	8.720		21,413	1,425,000
3340084983	GULFPORT	FL		09/26/2024	9.125		14,875	493,000
3310030111	OAK PARK	IL		01/31/2022	6.800		12,170	1,200,000
3340066793	FORT WORTH	TX		05/10/2024	9.901		44,895	600,000
3340059399	PORT CHARLOTTE	FL		03/28/2024	9.282		9,735	520,000
3340075430	PHILADELPHIA	PA		05/23/2024	9.378		17,227	675,000
3500100379	DUSON	LA		09/30/2024	8.805		93,037	3,180,000
3310084158	ARLINGTON	MA		10/03/2024	8.771		40,053	1,420,000
3340069681	CAPE CORAL	FL		03/14/2024	9.537		40,269	620,000
3410000517	ATLANTA	GA		09/24/2024	9.316		61,426	1,377,625
3340083814	MORTON GROVE	IL		09/18/2024	9.125		18,410	440,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340072577	FLOSSMOOR	IL		05/17/2024	9.604		3,841	480,000
3310086140	ACWORTH	GA		10/31/2024	9.261		57,425	2,151,000
3310076869	LOOMIS	CA		08/19/2024	8.316		77,769	2,260,000
3340088550	MIAMI	FL		12/12/2024	8.927		9,501	515,000
3500103895	MIAMI	FL		08/12/2024	8.523		8,588	545,000
3310083936	BROOKLYN	NY		11/21/2024	8.673		17,703	1,450,000
3340072231	CAPE CORAL	FL		04/19/2024	9.118		25,835	455,000
3340072239	CAPE CORAL	FL		04/19/2024	9.148		14,859	435,000
3340081542	CHICAGO	IL		08/19/2024	9.028		13,410	500,000
3340088096	WOLFEBORO	NH		11/14/2024	8.844		61,891	620,000
3340083836	PHILADELPHIA	PA		10/03/2024	8.426		28,433	500,000
3340072228	CAPE CORAL	FL		04/12/2024	9.118		6,105	425,000
3410000528	MULLICA HILL	NJ		09/24/2024	8.916		53,504	900,000
3300005434	SPRING VALLEY	NY		12/18/2024	8.595		155,384	2,900,000
3310064079	CAMPTON	NH		07/19/2024	9.296		22,016	1,480,000
3340075651	CHARLOTTE	NC		06/14/2024	9.505		90,366	860,000
3410000620	NASHVILLE	TN		11/21/2024	8.850		118,136	3,100,000
3340077317	LABELLE	FL		07/29/2024	9.885		4,990	470,000
3340081263	JERSEY CITY	NJ		10/31/2024	8.431		22,018	760,000
3340084252	PROVIDENCE	RI		10/23/2024	8.561		12,775	550,000
3340089179	WEST PALM BEACH	FL		11/21/2024	8.844		12,089	460,000
3310073798	OAKLAND	CA		04/19/2024	7.940		38,898	1,500,000
3340090655	SEMINOLE	FL		12/30/2024	8.796		26,163	585,000
3340083262	AUBURN	CA		09/10/2024	9.006		26,017	520,000
3340090148	PHILADELPHIA	PA		12/12/2024	8.262		11,999	626,000
3310058185	SAINT JAMES	NY		12/28/2023	8.463		25,334	2,300,000
3340072247	CAPE CORAL	FL		04/19/2024	9.118		23,086	430,000
3340091411	STRATFORD	CT		12/30/2024	8.796		30,821	465,000
3.62416E+11	HAYWARD	CA		10/04/2024	8.820		501,900	3,985,000
3340078385	NORTH PORT	FL		07/29/2024	9.208		2,200	390,000
3410000572	HATBORO	PA		10/09/2024	9.076		3,111	425,000
3340085967	OAKLAND	CA		10/23/2024	8.793		56,707	500,000
3340079136	NORTH PORT	FL		07/29/2024	9.208		3,405	390,000
3340072252	CAPE CORAL	FL		04/19/2024	9.118		3,080	400,000
3340074053	LIVINGSTON	TX		05/23/2024	9.378		19,973	790,000
3340075679	DELANCO	NJ		06/04/2024	9.059		6,364	448,000
3340072242	CAPE CORAL	FL		05/10/2024	9.236		22,172	399,000
3340071989	ATLANTA	GA		06/04/2024	9.457		8,712	423,000
3310054872	SAN JOSE	CA		08/31/2023	8.463		50,364	3,400,000
3340078375	NORTH PORT	FL		07/29/2024	9.208		2,478	360,000
3410000597	LAKE HARMONY	PA		11/21/2024	8.850		31,250	1,146,000
3340070592	ISLAND PARK	NY		03/07/2024	9.444		63,617	780,000
3310080849	RANCHO MIRAGE	CA		09/18/2024	8.736		68,104	1,600,000
3300005307	WESTFIELD	NJ		10/09/2024	8.830		64,658	1,375,000
3310080429	MIAMI	FL		10/03/2024	9.492		119,849	2,700,000
3410000610	GYPSUM	CO		12/09/2024	9.268		108,610	845,000
3340090334	MONROE	NY		12/12/2024	9.069		5,148	950,000
3310025912	HICKSVILLE	NY		11/12/2021	6.029		5,346	1,175,000
3340084431	COLFAX	CA		10/03/2024	8.726		9,452	455,000
324090391	PORTLAND	OR		10/31/2024	8.830		319,396	935,000
3340082713	AUBURN	CA		10/03/2024	9.002		124,095	825,000
3310083178	SCOTCH PLAINS	NJ		10/03/2024	8.498		25,497	1,500,000
3340083305	OGDENSBURG	NJ		09/26/2024	9.333		3,406	460,000
3500100347	GREENSBORO	NC		10/16/2024	8.470		101,946	945,000
3410000613	GYPSUM	CO		12/09/2024	9.268		173,179	845,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310048281	CHICAGO	IL		08/31/2023	8.939		21,365	2,100,000
3500112664	WEST SPRINGFIELD	MA		12/20/2024	7.860		28,612	450,000
3410000619	GYPSUM	CO		12/09/2024	9.268		193,166	845,000
3500100349	GREENSBORO	NC		10/16/2024	8.470		79,545	945,000
3340072243	CAPE CORAL	FL		04/19/2024	9.148		6,088	374,000
3500100346	GREENSBORO	NC		10/16/2024	8.470		84,325	945,000
3340078367	NORTH PORT	FL		08/19/2024	9.028		7,808	390,000
3340071873	FLORESVILLE	TX		05/17/2024	9.895		34,816	556,000
3310081554	NEW PALTZ	NY		09/26/2024	8.981		60,647	2,100,000
3310053319	NEWARK	NJ		06/29/2023	8.638		43,161	1,400,000
3410000633	PIGEON FORGE	TN		12/09/2024	8.868		51,325	690,000
3500100345	GREENSBORO	NC		10/16/2024	8.470		80,190	945,000
3310065924	MILLBURN	NJ		12/28/2023	8.932		36,531	1,620,000
3410000612	GYPSUM	CO		12/23/2024	9.286		137,449	796,000
3340071559	SANTA ROSA BEACH	FL		03/28/2024	9.674		21,264	460,000
3340087937	SARASOTA	FL		11/14/2024	9.005		31,121	492,000
3340078373	NORTH PORT	FL		07/29/2024	9.208		4,546	360,000
3410000550	STRATFORD	NJ		09/24/2024	8.916		7,329	420,000
3340065091	WILLIS	TX		03/21/2024	9.282		7,333	320,000
3340065090	WILLIS	TX		03/21/2024	9.282		7,333	320,000
3310083771	KNOXVILLE	TN		09/18/2024	9.289		25,586	1,160,000
3340074239	MIAMI	FL		05/17/2024	9.913		6,415	635,000
3340077938	WILLIS	TX		08/26/2024	9.170		9,423	385,000
3310082365	PANAMA CITY BEACH	FL		09/26/2024	9.016		1,428	860,000
3340068045	SANTA ROSA BEACH	FL		03/21/2024	9.674		39,805	476,000
3310083342	SUMMIT	NJ		09/18/2024	8.666		109,203	1,650,000
3310086346	WINTER PARK	FL		10/31/2024	8.666		79,596	3,750,000
3340075612	WEST HARTFORD	CT		05/23/2024	9.473		15,088	419,000
3340090718	ANDOVER	NJ		12/12/2024	8.927		53,856	497,000
3300005516	HOLMDEL	NJ		12/18/2024	8.595		74,527	2,250,000
3310055213	MIAMI	FL		08/31/2023	8.953		1,411	940,000
3500107842	CAPE MAY	NJ		11/27/2024	8.570		18,264	400,000
3410000611	GYPSUM	CO		12/09/2024	9.268		125,875	760,000
3410000618	GYPSUM	CO		12/09/2024	9.268		166,009	760,000
3410000614	GYPSUM	CO		12/09/2024	9.268		140,460	760,000
3410000615	GYPSUM	CO		12/23/2024	9.286		140,378	796,000
3310082089	NYACK	NY		09/18/2024	8.141		6,571	1,050,000
3310073521	MONROE	NY		09/18/2024	8.491		39,463	3,300,000
3310038113	WASHINGTON	DC		06/29/2022	5.665		5,940	965,000
3310089581	PALISADES PARK	NJ		12/19/2024	9.296		39,650	2,860,000
3340086795	BALTIMORE	MD		10/23/2024	8.276		2,308	300,000
3410000617	GYPSUM	CO		12/09/2024	9.268		121,716	650,000
3310062951	CHICAGO	IL		12/22/2023	8.498		54,091	1,250,000
3300005528	CLARK	NJ		12/18/2024	8.595		42,267	975,000
3340078378	OCALA	FL		08/19/2024	9.028		10,147	330,000
3340075566	OXFORD	MA		05/23/2024	9.604		13,860	360,000
3340083049	WOODBOURNE	NY		09/26/2024	9.036		11,088	424,000
3340088655	SOUTH AMBOY	NJ		11/14/2024	8.784		29,858	428,000
3340092126	DECATUR	GA		12/30/2024	8.707		51,559	365,000
3340081332	FRANKLIN PARK	IL		09/18/2024	9.006		43,679	370,000
3340084860	ATLANTA	GA		10/03/2024	9.170		11,937	416,000
3300005150	JERSEY CITY	NJ		06/24/2024	9.445		157,013	2,210,000
3310072481	ELMHURST	IL		04/19/2024	8.981		19,382	924,000
3300005107	UNION	NJ		06/24/2024	9.445		27,930	600,000
3500108428	MIAMI	FL		10/16/2024	8.220		34,003	360,000

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3410000616	GYPSUM	CO		12/09/2024	9.268		151,091	760,000
3500109039	SAN DIEGO	CA		10/30/2024	8.380		126,196	2,950,000
3340072499	COLUMBIA STATION	OH		04/12/2024	9.385		13,917	451,000
3340077939	WILLIS	TX		08/26/2024	9.170		8,041	385,000
3500112160	MIAMI	FL		11/15/2024	8.175		9,515	475,000
3340075043	VALLEY FALLS	NY		05/17/2024	9.604		4,158	310,000
3310059318	NEW ORLEANS	LA		11/21/2023	8.673		48,623	1,655,000
3310087217	SILVER SPRING	MD		10/10/2024	8.428		18,313	1,300,000
3340077937	WILLIS	TX		08/26/2024	9.170		6,536	385,000
3310079703	BROOKHAVEN	GA		08/19/2024	9.289		59,174	1,724,000
3310073428	SOUTH TOMS RIVER	NJ		07/29/2024	8.491		10,098	1,160,000
3300005334	MELVILLE	NY		11/06/2024	8.665		73,037	1,300,000
3410000626	NEWFIELD	NJ		12/09/2024	9.268		13,801	415,000
3310079381	DAYTON	TX		08/19/2024	9.289		22,894	1,062,000
3410000632	LINDEN	NJ		12/09/2024	8.768		26,305	580,000
3340077728	KNOXVILLE	TN		08/19/2024	9.574		33,508	425,000
3310080396	LIVINGSTON	NJ		08/19/2024	8.666		83,590	1,735,000
3310069110	JAMAICA	NY		02/15/2024	8.141		11,880	770,000
3310077236	LOS ANGELES	CA		08/19/2024	8.316		50,987	1,800,000
3310080649	WINTER PARK	FL		08/19/2024	8.666		61,999	4,946,000
3310082228	FAIRFIELD	CT		09/26/2024	8.771		73,135	1,600,000
3340085353	FRIDAY HARBOR	WA		10/31/2024	8.941		12,735	515,000
3340074573	CHICAGO	IL		04/30/2024	9.290		9,346	345,000
3340072206	STOCKBRIDGE	GA		03/21/2024	9.437		8,298	425,000
3410000585	MARTINSBURG	WV		11/08/2024	9.250		35,947	475,000
3340074577	WEST PARK	FL		08/19/2024	9.705		112,464	700,000
3310091844	POMONA	NY		12/19/2024	7.700		8,687	900,000
3340076459	HARRISON TOWNSHIP	NJ		06/14/2024	9.712		33,898	350,000
3500107851	PORT CHARLOTTE	FL		09/12/2024	9.045		64,962	750,000
3340091337	EAST ORANGE	NJ		12/30/2024	9.069		55,440	840,000
3310082667	MIAMI	FL		09/18/2024	8.771		7,511	700,000
3500107178	ROCKLAND	MA		09/12/2024	8.483		149,680	1,100,000
3310085178	LOXAHATCHEE	FL		10/10/2024	8.946		28,878	1,111,000
3340072397	NEW BRITAIN	CT		04/05/2024	9.385		12,656	400,000
3310088533	CHICAGO	IL		11/21/2024	8.148		65,322	1,600,000
3310081655	WEST ORANGE	NJ		09/03/2024	8.771		11,399	815,000
3310078545	LIVINGSTON	NJ		08/19/2024	8.666		85,091	1,780,000
3340075694	RUNNEMEDE	NJ		05/17/2024	9.604		20,513	325,000
3340072438	SMITH RIVER	CA		04/05/2024	9.266		8,356	435,000
3310080845	SEASIDE HEIGHTS	NJ		10/10/2024	8.323		93,662	2,300,000
3340084761	NEW ORLEANS	LA		10/31/2024	8.870		29,529	342,000
3340065382	LEHIGH ACRES	FL		02/26/2024	9.562		24,040	350,000
3340084629	ROEBLING	NJ		09/26/2024	8.733		35,363	350,000
3500110065	BIRMINGHAM	AL		11/27/2024	8.508		351,055	1,700,000
3310080153	GREENVILLE	SC		08/26/2024	9.135		104,359	1,900,000
3310088623	BOISE	ID		11/21/2024	7.950		5,034	675,000
3310076453	LIVINGSTON	NJ		07/19/2024	8.666		35,268	1,545,000
3310087762	UNIONDALE	NY		10/31/2024	8.113		1,505	660,000
3340085053	CHICAGO	IL		10/31/2024	8.579		3,352	400,000
3310086585	CHARLOTTE	NC		11/14/2024	8.498		102,704	2,510,000
3310081629	SAVANNAH	GA		08/26/2024	8.148		6,980	600,000
3340074462	SAINT JOHNS	MI		05/10/2024	9.681		17,564	350,000
3310089628	STATEN ISLAND	NY		12/19/2024	8.743		17,612	840,000
3340069330	MIAMI	FL		08/26/2024	9.028		37,362	515,000
3310059416	ELIZABETH	NJ		10/06/2023	9.086		23,979	745,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300005162	NEWBURGH	NY		07/17/2024	9.445		7,541	650,000
3500104571	LEHIGH ACRES	FL		08/12/2024	8.710		4,187	329,000
3410000642	UNION CITY	NJ		12/09/2024	9.068		65,465	1,085,000
3340089296	INDIANAPOLIS	IN		12/19/2024	8.659		59,402	500,000
3500104569	LEHIGH ACRES	FL		08/12/2024	8.710		17,169	329,000
3310089738	CHICAGO	IL		11/21/2024	8.673		20,352	810,000
3340090195	ORLANDO	FL		12/05/2024	8.707		24,116	351,000
3340072482	LEHIGH ACRES	FL		04/30/2024	9.290		21,772	325,000
3310091104	TEANECK	NJ		12/05/2024	8.428		22,134	751,000
3500104572	LEHIGH ACRES	FL		08/12/2024	8.710		1,658	329,000
3340069994	DETROIT	MI		02/29/2024	9.122		5,012	505,000
3500104570	LEHIGH ACRES	FL		08/12/2024	8.710		3,423	329,000
3340068852	ROME	GA		03/21/2024	9.799		8,778	713,000
3310080493	OCEAN ISLE BEACH	NC		09/10/2024	8.666		51,281	1,650,000
3410000624	ASHLAND CITY	TN		11/21/2024	8.850		26,877	500,000
3340080312	ALLENTOWN	PA		08/19/2024	9.473		22,370	255,000
3340078406	CAPE CORAL	FL		07/29/2024	9.356		32,320	529,000
3300005326	MIDDLESEX	NJ		11/06/2024	8.845		7,215	490,000
3340082336	LARKSVILLE	PA		09/10/2024	9.125		6,411	346,000
3500104575	LEHIGH ACRES	FL		08/12/2024	8.710		11,410	329,000
3300005336	ROSELLE PARK	NJ		10/09/2024	8.680		7,774	585,000
3310087991	CENTER MORICHES	NY		12/05/2024	8.953		8,055	893,000
3310083690	HIGHLAND PARK	NJ		09/26/2024	8.771		2,679	740,000
3310070989	NEWPORT NEWS	VA		07/29/2024	8.666		29,111	916,000
3310038248	NEWARK	NJ		07/25/2022	6.690		15,845	625,000
3310081937	NEWARK	NJ		10/23/2024	8.666		12,726	800,000
3310082568	LAKEWOOD	NJ		10/10/2024	8.820		56,489	1,200,000
3310082646	LAKEWOOD	NJ		10/10/2024	8.820		53,505	1,200,000
3340068754	INDIANAPOLIS	IN		02/26/2024	9.473		32,076	455,000
3320051294	DETROIT	MI		04/27/2023	9.806		14,722	230,000
3340077358	PHILADELPHIA	PA		06/14/2024	8.930		13,702	290,000
3310081934	NEWARK	NJ		10/23/2024	8.666		12,207	800,000
3340083243	BERLIN	CT		09/26/2024	8.739		19,159	328,000
3340082683	EWING	NJ		09/18/2024	8.983		19,905	415,000
3310090423	ROCKY POINT	NY		12/19/2024	8.407		12,014	629,000
3340087928	OAKDALE	PA		11/14/2024	8.784		29,367	410,000
3340081903	CHICAGO	IL		08/26/2024	9.443		36,091	280,000
3310082648	LAKEWOOD	NJ		10/10/2024	8.820		38,447	1,200,000
3310082651	LAKEWOOD	NJ		10/10/2024	8.820		45,419	1,200,000
3340073271	JESUP	GA		05/23/2024	9.503		56,147	560,000
3340070757	CATSKILL	NY		04/05/2024	9.516		29,411	330,000
3500110064	NORTH PORT	FL		11/15/2024	8.738		15,005	374,000
3340082280	POUGHKEEPSIE	NY		10/03/2024	8.822		13,527	360,000
3310076375	WOODLAND PARK	CO		07/29/2024	8.666		94,787	1,365,000
3310090405	HOLBROOK	MA		12/12/2024	8.743		24,580	640,000
3340083345	PHILADELPHIA	PA		09/18/2024	9.131		12,846	300,000
3340091336	LANSING	IL		12/12/2024	8.856		23,257	260,000
3340079954	CAPE CORAL	FL		08/19/2024	9.170		21,171	615,000
3340082592	HOUSTON	TX		08/26/2024	9.711		22,018	267,500
3340072496	PHILADELPHIA	PA		04/30/2024	9.118		4,702	300,000
3310062340	WEST PALM BEACH	FL		11/21/2023	8.771		7,069	540,000
324090745	KENNEWICK	WA		10/31/2024	8.630		152,500	642,000
3340073193	DETROIT	MI		06/14/2024	8.930		7,960	355,000
3310090005	NEWARK	NJ		12/05/2024	8.106		25,927	840,000
3310033608	CHICAGO	IL		06/07/2022	6.050		5,391	545,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340085302	LANSING	IL		10/10/2024	8.858		50,371	330,000
3340083071	HAMILTON	OH		09/03/2024	9.170		5,354	205,000
3340076508	LORIS	SC		07/29/2024	9.885		17,840	320,000
3310082662	CONSHOHOCKEN	PA		09/03/2024	8.771		11,182	540,000
3310076091	NASHVILLE	TN		08/19/2024	8.673		10,829	690,000
3340075595	LORIS	SC		07/29/2024	9.885		24,250	320,000
3310073620	MILWAUKEE	WI		05/17/2024	8.771		11,048	610,000
3310084831	DIGHTON	MA		10/03/2024	8.666		4,023	517,000
3410000584	NASHVILLE	TN		11/08/2024	9.250		32,830	2,200,000
3310072244	CAPE CORAL	FL		04/19/2024	8.498		425	460,000
3340071208	ALBANY	NY		05/17/2024	9.473		8,110	230,000
3340085885	JACKSONVILLE	FL		10/31/2024	8.431		22,918	245,000
3340071991	ATLANTA	GA		06/04/2024	9.457		8,712	423,000
3310080676	SOUTH ORANGE	NJ		09/03/2024	9.016		31,157	1,490,000
3340074729	LEESBURG	FL		08/19/2024	9.705		86,397	674,000
3310072232	CAPE CORAL	FL		04/19/2024	8.463		2,040	435,000
3310081363	JERSEY CITY	NJ		10/31/2024	8.981		45,640	1,985,000
3310081365	JERSEY CITY	NJ		10/31/2024	8.981		24,808	2,045,000
3340072254	CAPE CORAL	FL		04/19/2024	9.118		33,228	400,000
3340085240	INDIANAPOLIS	IN		10/10/2024	8.573		8,197	400,000
3340089257	PHILADELPHIA	PA		11/14/2024	8.784		28,710	308,000
3310078555	HOUSTON	TX		08/19/2024	9.289		42,803	1,336,000
3310082390	STAATSBURG	NY		10/23/2024	9.009		100,561	1,670,000
3340089684	BALTIMORE	MD		12/12/2024	9.069		9,485	285,000
3310084828	MIAMI	FL		10/10/2024	8.610		20,790	572,000
3310077214	CAPE CORAL	FL		08/19/2024	9.289		25,778	886,000
3310080366	HEMPSTEAD	NY		09/18/2024	8.673		66,523	995,000
3410000583	NASHVILLE	TN		11/08/2024	9.250		216,920	2,200,000
3310080913	SCRANTON	PA		08/26/2024	8.771		4,997	540,000
3340079005	BELLWOOD	IL		07/19/2024	9.409		12,858	270,000
3300005250	PATERSON	NJ		08/01/2024	9.375		6,889	410,000
3340087485	WINDSOR	VA		10/23/2024	8.882		47,013	440,000
3310076806	NEW HAVEN	CT		07/19/2024	8.148		1,608	475,000
3340077363	PHILADELPHIA	PA		09/10/2024	9.125		26,761	290,000
3310058391	DOUGLASSVILLE	PA		08/31/2023	8.778		1,069	500,000
3310083222	SACRAMENTO	CA		10/31/2024	8.666		23,465	1,480,000
3340074612	SAN ANTONIO	TX		05/10/2024	9.539		8,809	255,000
3310091452	ORLAND PARK	IL		12/19/2024	8.498		8,331	500,000
3310085716	BERTRAM	TX		10/31/2024	8.841		12,363	558,000
3310069219	STIRLING	NJ		02/15/2024	8.925		39,621	815,000
3310065379	OAK PARK	IL		01/09/2024	8.666		22,141	550,000
3310083073	CENTER MORICHES	NY		10/03/2024	8.946		10,627	805,000
3310082262	CAPE CORAL	FL		10/03/2024	8.666		42,575	1,475,000
3310083459	ST. PETERSBURG	FL		09/18/2024	9.296		126,671	1,694,000
3340081744	CAPE CORAL	FL		08/26/2024	9.170		18,106	625,000
3310082637	KNOXVILLE	TN		09/26/2024	9.289		24,469	860,000
3340081219	BALTIMORE	MD		09/18/2024	8.858		49,732	235,000
3310082119	MONROE	NY		11/14/2024	8.141		6,697	500,000
3340087875	CLEVELAND HEIGHTS	OH		10/23/2024	8.674		24,651	246,000
3340086135	LAKELAND	FL		10/23/2024	8.870		21,740	207,000
3340069989	BALTIMORE	MD		04/05/2024	8.999		12,631	320,000
3310091609	SARASOTA	FL		12/19/2024	8.470		2,822	545,000
3310088159	EDISON	NJ		11/14/2024	9.296		21,533	1,075,000
3410000609	CAYCE	SC		11/21/2024	8.850		62,859	637,000
3340091065	CLEVELAND	OH		12/30/2024	8.927		17,955	240,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310079134	NORTH PORT	FL		08/26/2024	8.498		2,989	387,000
3310081036	NORTH PORT	FL		09/10/2024	8.498		2,626	465,000
3310069240	DRIGGS	ID		09/18/2024	9.296		33,110	1,620,000
3340063481	CITRUS SPRINGS	FL		02/26/2024	9.425		11,277	322,000
3340074440	BEECH GROVE	IN		04/30/2024	9.593		2,341	210,000
3310079533	NEWARK	NJ		07/19/2024	8.323		7,591	690,000
3310069239	DRIGGS	ID		09/18/2024	9.296		61,834	1,620,000
3310063572	AUGUSTA	GA		07/19/2024	9.275		4,684	470,000
3340079625	LORIS	SC		08/19/2024	9.705		16,007	271,000
3310090239	BIRMINGHAM	MI		12/19/2024	9.289		40,389	1,545,000
3310079133	CAPE CORAL	FL		08/26/2024	8.498		8,824	430,000
3340066811	HOUSTON	TX		02/26/2024	9.295		20,631	310,000
3310072248	CAPE CORAL	FL		04/19/2024	8.463		2,939	380,000
3310083072	CENTER MORICHES	NY		10/03/2024	8.946		18,813	810,000
3500112682	SEVIERVILLE	TN		12/20/2024	8.423		30,424	1,550,000
3310088089	CENTER MORICHES	NY		11/21/2024	8.953		17,454	910,000
3310090211	FRANKLIN	WI		12/12/2024	9.366		10,947	490,000
3310077389	CHATTANOOGA	TN		09/03/2024	9.296		3,115	575,000
3500111833	CAPE CORAL	FL		12/20/2024	8.548		34,057	430,000
3310067387	BARNWELL	SC		01/23/2024	8.841		6,245	600,000
3340071655	LINCOLN PARK	MI		03/21/2024	9.585		8,067	192,000
3340080488	SAVANNAH	GA		08/19/2024	10.358		24,532	269,000
3500113755	TAMPA	FL		12/20/2024	8.048		104,177	525,000
3340086418	PITTSTON	PA		11/21/2024	9.057		7,920	141,000
3310090942	MORICHES	NY		12/12/2024	8.946		136,974	1,100,000
3310076703	HOUSTON	TX		10/03/2024	9.289		38,729	690,000
3310076699	HOUSTON	TX		10/03/2024	9.289		35,373	690,000
3310091485	OAKLAND PARK	FL		12/12/2024	8.148		1,188	527,000
3340076509	LORIS	SC		07/29/2024	9.885		16,516	290,000
3340072975	PHILADELPHIA	PA		05/23/2024	9.236		3,160	140,000
3310079541	MONONGAHELA	PA		09/03/2024	8.666		3,756	800,000
3340060881	SUMTER	SC		02/26/2024	9.687		24,632	208,500
3340079191	PITTSBURGH	PA		07/29/2024	9.350		2,103	316,000
3310064329	WOOD DALE	IL		01/09/2024	8.666		5,098	370,000
3310091865	NEWARK	NJ		12/19/2024	7.920		27,792	455,000
3310084056	PHILADELPHIA	PA		09/18/2024	8.771		6,816	430,000
3310084445	KINGSTON	NY		09/26/2024	8.925		6,980	480,000
3310067385	BARNWELL	SC		01/23/2024	8.841		6,651	600,000
3310071990	ATLANTA	GA		07/29/2024	8.785		3,267	423,000
3310082569	MANVILLE	NJ		09/26/2024	8.771		13,799	470,000
3310081037	NORTH PORT	FL		09/03/2024	8.498		5,443	465,000
3300005424	SAINT PETERSBURG	FL		12/18/2024	8.760		32,864	440,000
3310078371	NORTH PORT	FL		08/26/2024	8.498		2,379	372,000
3310079214	IRWIN	PA		08/26/2024	8.463		1,188	380,000
3340087571	TROY	NY		11/14/2024	8.968		3,168	230,000
3310079137	PHILADELPHIA	PA		08/26/2024	8.666		29,124	700,000
3310076098	NORTH PORT	FL		07/29/2024	8.666		4,834	385,000
3310076095	NORTH PORT	FL		07/29/2024	8.666		4,887	385,000
3340083719	CAIRO	NY		10/10/2024	8.425		73,419	400,000
3310089680	PHILADELPHIA	PA		11/21/2024	8.428		10,707	665,000
3340086650	PHILADELPHIA	PA		10/23/2024	8.579		9,613	150,000
3310088788	LINDENWOLD	NJ		11/14/2024	8.645		2,397	340,000
3310083887	CAPE CORAL	FL		10/03/2024	8.771		7,955	590,000
3310075942	KNOXVILLE	TN		08/26/2024	8.666		19,033	705,000
3310090043	WEST BLOOMFIELD TOWN	MI		12/05/2024	8.582		3,037	445,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310089690	SACRAMENTO	CA		12/12/2024	8.316		83,670	1,750,000
3310083747	FORT WORTH	TX		09/18/2024	9.289		46,270	1,430,000
3310083881	CAPE CORAL	FL		10/03/2024	8.771		10,925	590,000
3310055980	PORT CHARLOTTE	FL		11/29/2023	8.946		1,268	685,000
3310081272	KNOXVILLE	TN		09/26/2024	9.289		2,389	580,000
3500111882	ORLANDO	FL		11/27/2024	8.633		72,881	615,000
3340089443	MOUNT VERNON	OH		12/12/2024	8.410		49,654	419,000
3300005222	NEW ORLEANS	LA		10/09/2024	9.105		10,194	455,000
3310078519	CHATTANOOGA	TN		08/19/2024	9.296		3,557	417,000
3310080548	MIAMI	FL		10/31/2024	9.289		49,577	870,000
3310082271	VILLA PARK	IL		08/26/2024	8.638		24,948	420,000
3340082473	MARTINSVILLE	IN		09/10/2024	8.882		36,394	285,000
3310064226	SALINE	MI		12/28/2023	9.366		3,679	511,000
3310071347	SPOTSWOOD	NJ		09/18/2024	8.652		7,119	775,000
3310086667	HAMPTON	CT		10/31/2024	8.267		8,338	405,000
3310077940	WILLIS	TX		08/26/2024	8.666		696	385,000
3340071746	RESACA	GA		04/05/2024	9.290		27,522	218,400
3310085388	WASHINGTON TOWNSHIP	NJ		11/21/2024	8.771		7,425	381,000
3310076805	WEST PALM BEACH	FL		08/19/2024	8.841		20,029	605,000
3310091322	TUPELO	MS		12/19/2024	8.673		10,009	380,000
3340076845	SCHENECTADY	NY		10/31/2024	8.965		28,895	315,000
3340074759	NANTICOKE	PA		05/23/2024	9.770		18,117	190,000
3340083769	PHILADELPHIA	PA		09/18/2024	9.125		2,134	145,000
3340086117	CARLISLE	OH		10/10/2024	9.096		31,690	237,000
3310083083	PARKER	CO		10/23/2024	9.702		46,870	773,000
3340073788	PHILADELPHIA	PA		04/19/2024	8.845		7,920	284,000
3310084915	JACKSONVILLE	FL		10/10/2024	8.771		19,354	430,000
3310067505	DAYTONA BEACH	FL		01/23/2024	8.666		3,971	315,000
323120579	MARANA	AZ		03/21/2024	9.705		95,901	2,700,000
3310089048	SAINT PETERSBURG	FL		11/14/2024	9.289		114,538	1,023,000
3310090088	PHILADELPHIA	PA		12/05/2024	8.323		9,496	320,000
3310076973	PHILADELPHIA	PA		10/10/2024	8.323		4,982	350,000
3310038818	NEWARK	NJ		08/01/2022	7.930		25,334	430,000
3310081785	SAN ANTONIO	TX		09/10/2024	9.016		3,655	342,000
3310085584	SALISBURY	NC		10/03/2024	8.778		9,115	415,000
3340074642	BALTIMORE	MD		04/30/2024	9.445		32,489	179,000
3340055982	PORT CHARLOTTE	FL		02/26/2024	9.414		79,778	630,000
3310076290	PHILADELPHIA	PA		06/04/2024	8.841		8,205	380,000
3310061167	MONROE	NC		11/21/2023	9.464		4,715	395,000
3340083959	GAS CITY	IN		09/18/2024	9.333		9,128	175,000
3340080483	LYMAN	SC		09/03/2024	9.176		9,628	467,000
3310082979	CONROE	TX		10/31/2024	9.359		6,997	365,000
3310064228	SALINE	MI		02/15/2024	9.366		4,809	531,000
3340073593	SPARTANBURG	SC		04/30/2024	9.742		31,173	202,000
3310084957	PHILADELPHIA	PA		10/23/2024	8.841		26,571	550,000
3310082981	CONROE	TX		10/31/2024	9.149		10,049	365,000
3310065557	HOUSTON	TX		07/29/2024	9.121		5,589	385,000
3310086130	DALLAS	TX		10/23/2024	8.820		27,378	814,000
3310061829	PORT CHARLOTTE	FL		10/31/2023	9.709		12,605	505,000
3310090535	PLANTATION	FL		12/19/2024	7.700		7,425	275,000
3310078729	BALTIMORE	MD		08/26/2024	8.141		1,806	322,000
3340069273	PHILLIPSBURG	NJ		02/26/2024	9.265		8,866	192,000
3310089777	RANDALLSTOWN	MD		12/19/2024	8.666		12,511	350,000
3310081014	CHICAGO	IL		09/03/2024	8.771		2,495	315,000
3310077134	LIVINGSTON	TX		08/19/2024	8.666		11,466	400,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310088809	CHICAGO	IL		11/14/2024	8.498		5,684	550,000
3340086699	PITTSBURGH	PA		11/21/2024	8.784		32,598	230,000
3310079011	BALTIMORE	MD		09/18/2024	8.925		1,386	272,000
3310091283	CLEVELAND	OH		12/19/2024	8.470		4,780	265,000
3310085801	MANALAPAN	NJ		11/14/2024	8.666		23,463	955,000
3340069403	GRANITEVILLE	SC		04/05/2024	9.747		10,336	130,000
3310084366	WINSTON-SALEM	NC		10/23/2024	9.289		2,712	319,000
3500109033	LEHIGH ACRES	FL		10/16/2024	8.783		65,104	365,000
3340077165	MEMPHIS	TN		07/29/2024	9.623		15,412	235,000
3310081481	CAPE CORAL	FL		09/03/2024	8.666		2,104	600,000
3340066577	DANVILLE	VA		02/26/2024	9.532		36,095	228,000
3340083657	JACKSONVILLE	FL		10/10/2024	9.173		10,722	241,000
3500109034	LEHIGH ACRES	FL		10/16/2024	8.783		74,323	362,000
3310084137	HOUSTON	TX		10/23/2024	8.743		2,810	305,000
3340082076	CADILLAC	MI		10/23/2024	9.470		55,940	275,000
3310086419	ST. PETERSBURG	FL		12/12/2024	9.296		23,374	1,135,000
3310089927	HAMILTON	NJ		12/12/2024	8.645		15,756	441,000
3340083543	DAYTON	OH		09/18/2024	9.333		4,388	215,000
3500109031	LEHIGH ACRES	FL		10/16/2024	8.783		65,983	362,000
3340063488	PHILADELPHIA	PA		03/07/2024	9.654		46,155	340,000
3310077485	WEST PALM BEACH	FL		08/19/2024	8.666		20,829	436,000
3340090664	AKRON	OH		12/12/2024	8.927		3,184	150,000
3310089603	BIRMINGHAM	AL		12/12/2024	8.610		3,288	285,000
3310089604	BIRMINGHAM	AL		12/12/2024	8.610		722	285,000
3310089607	BIRMINGHAM	AL		12/12/2024	8.610		318	285,000
3310089609	BIRMINGHAM	AL		12/12/2024	8.610		2,673	285,000
3310082239	ASHEVILLE	NC		11/21/2024	8.666		69,108	1,010,000
3310080029	BALTIMORE	MD		08/19/2024	8.764		1,040	268,000
3310085668	ANCHORAGE	AK		10/23/2024	9.191		35,064	790,000
3310080734	KEYSTONE HEIGHTS	FL		08/26/2024	9.289		1,728	330,000
3340068996	SAN ANTONIO	TX		03/21/2024	9.674		84,031	710,000
3310080143	ST. AUGUSTINE	FL		09/03/2024	9.289		37,038	775,000
3310073635	NAPLES	FL		09/26/2024	9.135		37,251	2,020,000
3310074950	SANTA ROSA	CA		08/19/2024	9.156		64,640	1,610,000
3310085115	ST. PETERSBURG	FL		11/14/2024	9.289		35,622	790,000
3310081245	SMITHS STATION	AL		08/26/2024	8.925		5,202	335,000
3310077649	ORANGE	TX		09/10/2024	9.289		362	245,000
3310065465	CHICAGO	IL		12/28/2023	8.666		1,494	250,000
3310060880	PHILADELPHIA	PA		12/07/2023	8.778		1,385	680,000
3310060560	BALTIMORE	MD		10/06/2023	8.463		1,188	200,000
3340068205	CAMDEN	NJ		02/29/2024	9.416		19,562	128,000
3500109035	LEHIGH ACRES	FL		10/16/2024	8.783		55,493	365,000
3310079140	LEHIGH ACRES	FL		09/03/2024	9.135		8,725	302,000
3340074024	ALBEMARLE	NC		05/17/2024	9.378		14,145	160,000
3310088913	DETROIT	MI		12/05/2024	8.743		21,906	500,000
3310059138	WATERBURY	CT		08/31/2023	8.771		1,999	390,000
3310070123	PHILADELPHIA	PA		10/23/2024	9.275		39,133	775,000
3310075682	WINSTON-SALEM	NC		08/26/2024	9.289		5,347	293,000
3310051260	CHICAGO	IL		11/21/2023	8.806		12,951	300,000
3310086339	INDIANAPOLIS	IN		11/14/2024	8.666		3,243	240,000
3340071296	VALDOSTA	GA		03/21/2024	9.437		7,514	153,000
3310089335	BERTRAM	TX		12/12/2024	8.841		14,667	590,000
3340084876	ANDERSON	IN		09/18/2024	9.363		22,731	135,000
3310076404	LORIS	SC		07/29/2024	9.289		10,087	320,000
3310072459	PHILADELPHIA	PA		07/29/2024	9.121		4,610	365,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310090207	BALTIMORE	MD		12/05/2024	8.148		25,542	290,000
3310091515	CHICAGO	IL		12/19/2024	8.428		6,238	270,000
3340079576	BIG BEAR LAKE	CA		08/19/2024	9.414		16,840	730,000
3410000625	PHILADELPHIA	PA		12/09/2024	8.768		41,234	340,000
3340075263	COVENTRY	CT		05/23/2024	9.913		133,528	675,000
3310090827	HOLLAND	MI		12/19/2024	8.428		11,108	317,000
3340079174	CHICAGO	IL		07/29/2024	9.576		23,855	265,000
3310085600	SAN ANTONIO	TX		10/10/2024	8.771		2,588	264,000
3310068609	ELKTON	MD		08/26/2024	8.841		35,942	836,000
3310059179	PHILADELPHIA	PA		02/15/2024	9.198		34,911	900,000
3310091150	MILWAUKEE	WI		12/30/2024	8.428		7,677	255,000
3340086078	HAMMOND	IN		12/19/2024	8.974		31,346	260,000
3310088911	PHILADELPHIA	PA		11/21/2024	8.428		2,985	204,000
3310074405	CLEVELAND HEIGHTS	OH		09/03/2024	8.666		5,329	337,000
3310083437	DAPHNE	AL		09/26/2024	9.016		33,428	478,000
3310081083	PENSACOLA	FL		12/05/2024	8.946		7,806	386,000
3310085981	FRANKLIN	NJ		10/23/2024	9.016		1,975	270,000
3340072982	MEMPHIS	TN		05/10/2024	9.681		22,791	146,000
3310086750	SUSSEX	NJ		11/21/2024	8.498		50,312	625,000
3340074745	BALTIMORE	MD		05/23/2024	9.681		52,194	200,000
3310076182	BAYONNE CITY	NJ		10/31/2024	9.296		34,437	1,055,000
3310091900	METAIRIE	LA		12/19/2024	8.743		4,898	263,000
3340066170	KANSAS CITY	MO		04/30/2024	9.445		11,207	320,000
3340077579	ROCKY MOUNT	NC		06/14/2024	9.653		3,683	98,000
3310086061	PHILADELPHIA	PA		10/23/2024	8.771		15,890	590,000
3310069255	PORT CHARLOTTE	FL		10/03/2024	8.799		23,823	780,000
3310064264	GARY	IN		02/15/2024	9.016		2,151	325,000
3310082404	MINERAL WELLS	TX		10/31/2024	9.128		8,959	330,000
3310074095	PORT CHARLOTTE	FL		07/29/2024	9.499		3,691	375,000
3310088046	WILLIS	TX		12/19/2024	9.366		7,233	400,000
3340070800	PORT HURON	MI		03/28/2024	9.437		40,828	178,000
3340072392	CLEVELAND	OH		05/23/2024	9.473		15,840	115,000
3340079873	BALTIMORE	MD		08/26/2024	9.473		4,536	206,000
3310083691	LAKEWOOD	NJ		12/12/2024	8.981		110,289	2,700,000
3310089770	CHARLOTTE	NC		12/12/2024	9.625		39,756	725,000
3310083195	MINERAL WELLS	TX		10/31/2024	9.128		17,465	355,000
3310083346	PHILADELPHIA	PA		09/10/2024	8.778		12,109	310,000
3310089180	LEHIGH ACRES	FL		12/05/2024	8.666		13,170	378,000
3310080670	MABANK	TX		10/23/2024	9.289		6,265	554,000
3310079623	LORIS	SC		08/19/2024	9.289		6,532	260,000
3310087533	WILLIS	TX		12/19/2024	9.324		3,191	385,000
3310088163	HEATH	TX		12/19/2024	8.841		91,528	2,375,000
3310081434	BALTIMORE	MD		12/05/2024	8.148		6,534	540,000
3340070221	SEBRING	FL		08/19/2024	9.170		135,485	1,453,000
3340092525	ST. LOUIS	MO		12/30/2024	9.069		4,277	110,000
3310076563	LEHIGH ACRES	FL		09/03/2024	9.289		5,554	400,000
3500108958	ORLANDO	FL		10/16/2024	8.408		107,246	755,000
3310059139	WATERBURY	CT		09/15/2023	8.771		10,972	390,000
3310087313	BELLPORT	NY		11/21/2024	8.666		6,304	585,000
3310087343	BELLPORT	NY		11/21/2024	8.666		5,724	585,000
3310079646	MIAMI GARDENS	FL		08/19/2024	9.289		3,713	660,000
3310087476	HAMMOND	IN		10/31/2024	8.666		8,863	280,000
3310054027	TOWN OF TOMPKINS	NY		08/31/2023	8.876		4,857	295,000
3310090831	PHILADELPHIA	PA		12/12/2024	8.414		8,326	215,000
3310088155	PHILADELPHIA	PA		12/12/2024	8.673		24,248	410,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310086694	HAMMOND	IN		11/14/2024	7.700		2,992	234,000
3340068159	MISHAWAKA	IN		05/23/2024	9.681		7,801	103,000
3340082421	CALABASH	NC		08/26/2024	9.711		58,403	325,000
3340082422	CALABASH	NC		08/26/2024	9.711		58,403	375,000
3310071854	BALTIMORE	MD		07/29/2024	8.491		1,910	180,000
3310077482	WEST PALM BEACH	FL		08/19/2024	8.666		22,048	436,000
3310080588	BELMONT	NC		12/12/2024	9.289		92,026	852,000
3340076117	HILLSVILLE	VA		06/14/2024	9.445		23,324	336,000
3310087258	LEHIGH ACRES	FL		12/12/2024	8.666		9,320	305,000
3310090728	DECATUR	GA		12/05/2024	8.582		7,484	150,000
3340085005	ST. LOUIS	MO		10/31/2024	8.425		23,350	108,000
3310059436	SCRANTON	PA		10/31/2023	8.771		1,225	208,000
3310082401	WAXHAW	NC		10/23/2024	9.289		124,847	1,635,000
3310091682	KENNER	LA		12/05/2024	8.743		12,174	247,000
3310091379	EAST ORANGE	NJ		12/19/2024	7.700		45,129	875,000
3310087473	CHICAGO	IL		12/05/2024	8.666		8,969	260,000
3310083819	INDIANAPOLIS	IN		12/12/2024	8.848		6,237	300,000
3310091092	MILWAUKEE	WI		12/12/2024	8.428		1,730	145,000
3500107911	NAPLES	FL		09/30/2024	8.618		114,085	770,000
3310087605	DETROIT	MI		10/31/2024	8.743		22,370	360,000
3310087873	PHILADELPHIA	PA		10/31/2024	8.435		3,172	395,000
3340082547	PHILADELPHIA	PA		09/18/2024	9.333		22,271	230,000
3310089614	MINERAL WELLS	TX		12/05/2024	8.946		6,380	325,000
3310084834	TOCCOA	GA		12/05/2024	8.778		3,242	210,000
3310079015	SPARTANBURG	SC		09/03/2024	8.666		24,042	375,000
3340078669	TEXAS CITY	TX		08/19/2024	9.170		32,956	420,000
3310084245	WEST COLUMBIA	SC		09/18/2024	8.981		2,288	150,000
3500112229	SANFORD	FL		12/20/2024	8.423		103,826	1,000,000
3310088919	LEHIGH ACRES	FL		12/12/2024	9.569		75,147	525,000
3310087483	PHILADELPHIA	PA		12/05/2024	8.498		7,072	325,000
3310058857	HIGHLAND PARK	MI		10/06/2023	9.366		3,074	162,000
3310072544	PHILADELPHIA	PA		10/03/2024	9.016		4,348	245,000
3310083034	PHILADELPHIA	PA		10/10/2024	8.925		18,294	310,000
3310089158	ALVA	FL		12/05/2024	8.666		13,130	290,000
3310081849	HAMILTON	OH		09/03/2024	8.974		2,095	165,000
3340085162	BALTIMORE	MD		12/19/2024	9.301		19,680	210,000
3310087328	EAST PATCHOGUE	NY		11/21/2024	8.666		32,247	585,000
3310089152	LEHIGH ACRES	FL		12/19/2024	8.666		13,071	290,000
3310087796	DETROIT	MI		10/31/2024	8.645		10,653	223,000
3310089557	CLEVELAND	OH		12/12/2024	8.939		3,229	178,000
3310089150	ALVA	FL		12/12/2024	8.666		11,188	290,000
3310085917	HOUSTON	TX		10/31/2024	8.834		31,211	349,000
3310085918	HOUSTON	TX		10/31/2024	8.869		30,604	349,000
3310085919	HOUSTON	TX		10/31/2024	8.834		21,573	349,000
3310085921	HOUSTON	TX		10/31/2024	8.834		19,883	349,000
3310085922	HOUSTON	TX		10/31/2024	8.834		19,247	349,000
3310085923	HOUSTON	TX		10/31/2024	8.834		17,160	349,000
3310077700	GUN BARREL CITY	TX		09/26/2024	9.016		8,822	288,000
3310067295	BALTIMORE	MD		02/15/2024	8.841		8,194	215,000
3340082947	MACON	GA		10/03/2024	8.960		12,023	210,000
3310077012	REIDSVILLE	NC		06/14/2024	8.141		4,774	280,000
3340069312	MACON	GA		03/07/2024	9.348		8,118	110,000
3340082315	HUMBOLDT	TN		10/10/2024	8.965		24,512	137,000
3310090836	PHILADELPHIA	PA		12/19/2024	8.414		8,775	150,000
3310090479	CHATTANOOGA	TN		12/12/2024	9.289		37,765	427,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310086278	LEHIGH ACRES	FL		12/05/2024	8.666		10,617	305,000
3340077692	ATHENS	TX		08/26/2024	9.473		21,066	285,000
3310084973	DECATUR	IL		10/10/2024	8.666		7,425	105,000
3310089010	JOHNSTOWN	PA		11/21/2024	8.582		2,893	133,500
3310091052	NEWFOUNDLAND	PA		12/05/2024	8.582		10,784	200,000
3310083035	ROSEDALE	MD		09/26/2024	9.366		32,185	500,000
3310083037	ROSEDALE	MD		09/26/2024	9.366		28,250	500,000
3310090680	BALTIMORE	MD		12/19/2024	8.323		9,951	185,000
3310083704	DETROIT	MI		10/03/2024	8.610		3,029	167,000
3310078711	CINCINNATI	OH		09/03/2024	8.141		20,615	485,000
3310079321	MIAMI	OK		10/03/2024	9.016		1,868	115,000
3310084865	FORT MYERS	FL		10/03/2024	9.289		16,672	500,000
3310082789	CLEVELAND	OH		09/26/2024	9.016		4,379	130,000
3310084861	YOAKUM	TX		12/05/2024	9.016		5,628	185,000
3310088274	MONROE	NC		12/12/2024	8.946		63,632	700,000
3340082184	LEHIGH ACRES	FL		08/26/2024	9.711		143,186	415,000
3340082185	LEHIGH ACRES	FL		08/26/2024	9.711		145,419	415,000
3310088897	PALM BAY	FL		12/19/2024	8.148		17,146	340,000
3310074154	CAMDEN	NJ		05/17/2024	8.771		10,447	160,000
3310083432	DETROIT	MI		11/14/2024	9.086		7,503	115,000
3310088905	MANSFIELD	TX		12/19/2024	10.220		50,026	405,000
3310089020	PITTSBURGH	PA		12/30/2024	8.428		11,098	181,000
3310090809	COTTONWOOD SHORES	TX		12/19/2024	8.841		12,119	295,000
3310090811	COTTONWOOD SHORES	TX		12/19/2024	8.841		11,761	295,000
3410000600	SICKLERVILLE	NJ		11/21/2024	9.150		83,393	660,000
3500110534	AIKEN	SC		12/20/2024	8.923		39,432	220,000
3310079251	CHICAGO	IL		10/03/2024	8.666		11,519	315,000
3310090310	ELLENWOOD	GA		12/05/2024	9.289		64,736	850,000
3310090000	WINSTON-SALEM	NC		12/19/2024	8.666		851	239,400
3310090322	MACON	GA		12/05/2024	8.414		2,411	112,000
3310076335	LAGRANGE	OH		07/29/2024	8.771		3,294	130,000
3310083620	WOODRUFF	SC		10/23/2024	8.771		1,931	200,000
3310085996	CAPE CORAL	FL		12/19/2024	8.666		44,281	410,000
3310084268	CAPE CORAL	FL		10/31/2024	8.673		6,853	605,000
3340083316	BELLAIRE	OH		12/05/2024	8.701		18,217	139,000
3310081869	SPARTANBURG	SC		08/19/2024	8.673		7,152	171,000
3310089709	RISINGSUN	OH		12/05/2024	8.414		4,312	161,000
3310083713	CANTON	OH		10/03/2024	8.771		5,727	125,000
3310090943	HIXSON	TN		12/19/2024	9.296		7,506	510,000
3310089846	JAMESTOWN	NY		12/05/2024	8.428		26,740	178,000
3310085017	SANTA ROSA BEACH	FL		10/31/2024	9.702		25,123	545,000
3310087454	ANGLETON	TX		12/05/2024	9.289		31,300	508,000
3310077590	CAPE CORAL	FL		09/03/2024	9.289		31,381	415,000
3310087438	CAPE CORAL	FL		10/31/2024	8.673		62,124	515,000
3310089939	CAPE CORAL	FL		12/05/2024	8.673		105,734	577,000
3310090578	CAPE CORAL	FL		12/19/2024	8.673		86,996	470,000
3340070429	CALABASH	NC		04/05/2024	9.813		102,333	385,000
3310090161	CAPE CORAL	FL		12/05/2024	8.673		61,342	505,000
3310083684	EAST CHICAGO	IN		10/03/2024	9.016		12,314	270,000
3310085493	CAPE CORAL	FL		10/31/2024	8.673		25,103	580,000
3310085646	CAPE CORAL	FL		10/31/2024	8.666		20,781	580,000
3310089338	CAPE CORAL	FL		12/05/2024	8.673		59,895	520,000
3310089938	CAPE CORAL	FL		12/05/2024	8.673		96,802	565,000
3310088206	TOLEDO	OH		12/05/2024	8.323		9,801	150,000
3310088686	COLONIAL BEACH	VA		12/19/2024	8.722		29,697	372,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310089273	CAPE CORAL	FL		12/19/2024	8.673		60,386	520,000
3310084084	MIDWAY	GA		12/19/2024	9.289		30,015	560,000
3310088203	TOLEDO	OH		12/05/2024	8.323		6,831	130,000
3310076343	VANDALIA	OH		07/29/2024	9.191		30,829	450,000
3310090001	WINSTON-SALEM	NC		12/19/2024	8.666		2,937	202,800
3310086099	CHATTANOOGA	TN		12/19/2024	9.296		12,088	640,000
3310085210	NEWARK	NJ		12/05/2024	8.771		36,508	700,000
3310074317	OCALA	FL		07/29/2024	9.016		742	163,000
3310087195	BALTIMORE	MD		12/05/2024	7.700		10,956	182,000
3310087735	SALISBURY	MD		12/05/2024	9.016		7,128	265,000
3340071378	TRENTON	NJ		03/21/2024	9.585		62,987	315,000
3500109316	CHARLESTOWN	MA		01/27/2025	8.835		149,343	6,200,000
324110149	LA QUINTA	CA		01/22/2025	8.630		146,526	3,700,000
3.62437E+11	ARCADIA	CA		02/10/2025	8.840		298,000	4,000,000
3340088535	BROOKLYN	NY		01/08/2025	8.348		141,966	3,000,000
324110852	LA QUINTA	CA		01/22/2025	8.630		129,897	3,700,000
3340088775	WASHINGTON	DC		01/08/2025	8.740		62,370	4,400,000
3500111839	LOS ANGELES	CA		01/08/2025	7.950		406,002	6,700,000
3410000727	EAST FLAT ROCK	NC		03/07/2025	9.136		503,629	15,750,000
3500112393	RALEIGH	NC		01/08/2025	7.950		90,446	4,294,000
3340091553	QUINCY	MA		01/16/2025	9.215		195,268	4,870,000
3410000720	NASHVILLE	TN		03/03/2025	9.166		184,231	18,755,000
3500114078	NORTH TOPSAIL BEACH	NC		01/27/2025	8.585		49,244	3,400,000
3500119120	CAMBRIDGE	MA		03/21/2025	8.238		75,251	4,750,000
3500116859	WINCHESTER	MA		01/27/2025	7.773		67,103	2,950,000
3310093902	BROOKLYN	NY		02/06/2025	8.260		36,166	5,600,000
3500118277	MILTON	MA		03/10/2025	7.828		113,972	3,800,000
3310094944	BRIDGEHAMPTON	NY		02/13/2025	8.414		26,463	4,400,000
3500112389	RALEIGH	NC		01/08/2025	7.950		51,347	2,797,000
3500117571	LEWISVILLE	TX		03/10/2025	8.765		233,366	4,900,000
3410000622	EAST HAMPTON	NY		01/27/2025	8.784		146,585	4,675,000
3300005570	RIDGEWOOD	NJ		01/03/2025	8.615		191,693	3,500,000
3500113962	SUNNYVALE	CA		01/27/2025	8.085		325,259	4,435,000
3700005869	LOS ANGELES	CA		03/27/2025	8.330		221,569	3,550,000
3310091418	HOUSTON	TX		01/16/2025	9.289		107,795	4,440,000
3500117404	LOS ANGELES	CA		03/21/2025	7.925		205,960	3,500,000
3500118883	LOS ANGELES	CA		03/21/2025	7.800		24,410	2,952,000
3500117582	BISCAYNE PARK	FL		03/21/2025	7.630		24,868	2,315,000
3310094648	LOS ANGELES	CA		02/20/2025	8.078		6,091	3,230,000
3500109812	BROOKLYN	NY		01/08/2025	8.825		475,664	8,075,000
3340095854	YONKERS	NY		03/27/2025	8.174		56,628	1,200,000
3500117126	VALLEY VILLAGE	CA		03/21/2025	8.175		180,285	3,443,000
3340095863	HAMPTON BAYS	NY		03/19/2025	8.174		59,638	1,250,000
3340097206	OAKLAND	CA		03/27/2025	8.910		75,769	1,700,000
3340093729	WEST HOLLYWOOD	CA		02/06/2025	8.447		12,363	1,285,000
3300005740	BROOKLYN	NY		02/19/2025	8.625		35,378	2,400,000
3500117215	SEVIERVILLE	TN		03/10/2025	8.390		55,256	2,000,000
3500113899	EAST BOSTON	MA		01/27/2025	7.960		28,355	2,175,000
3340092144	APTOS	CA		02/13/2025	8.946		56,529	1,130,000
3340096685	MILILANI	HI		03/19/2025	8.619		79,200	1,116,000
324100501	TACOMA	WA		01/22/2025	9.180		826,190	3,560,000
3.62432E+11	NEW HOPE	PA		01/13/2025	9.090		815,000	6,800,000
3340086115	JERSEY CITY	NJ		01/16/2025	8.942		377,077	3,680,000
3340092299	GREENWICH	CT		02/06/2025	9.017		64,596	1,375,000
3340093553	BANNOCKBURN	IL		02/20/2025	8.507		64,429	1,750,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340084503	FREEPORT	NY		02/13/2025	8.774		98,604	1,075,000
3310091302	SANTA MONICA	CA		03/07/2025	8.148		2,921	2,250,000
3500112691	WHITE PLAINS	NY		01/08/2025	7.950		93,195	1,900,000
3500114318	SCOTTSDALE	AZ		01/27/2025	8.085		295,278	3,125,000
3340096968	WYNNEWOOD	PA		03/27/2025	8.316		45,540	1,025,000
3500114367	NEWARK	NJ		02/18/2025	8.260		73,531	1,605,000
324125987	TACOMA	WA		01/22/2025	9.305		859,725	3,200,000
3300005757	EAST HAMPTON	NY		03/05/2025	8.525		9,310	1,450,000
3340092885	ATLANTA	GA		01/08/2025	8.651		43,105	850,000
3500117230	MELROSE	MA		03/10/2025	7.560		37,957	1,430,000
3310094297	WILDWOOD	NJ		02/20/2025	8.498		1,366	2,145,000
324116569	KING CITY	OR		01/22/2025	8.855		621,139	2,555,000
3340090173	PELHAM	NY		01/16/2025	8.817		21,004	966,000
3310081777	JERSEY CITY	NJ		01/16/2025	8.666		60,501	2,740,000
3310093771	GATLINBURG	TN		02/20/2025	8.582		51,233	1,700,000
3310093665	SAN FRANCISCO	CA		02/06/2025	7.940		25,260	2,000,000
3410000732	BRENTWOOD	TN		03/03/2025	9.166		4,749	5,300,000
3500114916	MORGANVILLE	NJ		01/27/2025	8.273		323,913	2,800,000
3300005698	JAMAICA	NY		03/05/2025	8.525		34,587	1,800,000
3500117843	MIAMI	FL		03/10/2025	8.830		174,818	3,620,000
3410000731	BRENTWOOD	TN		03/03/2025	9.166		16,151	5,300,000
3500112322	JUPITER	FL		02/18/2025	8.885		11,248	1,815,000
3300005575	SPRING VALLEY	NY		02/19/2025	8.625		187,038	3,100,000
3.62503E+11	LOS ANGELES	CA		03/11/2025	8.675		38,000	1,725,000
3300005738	NEWARK	NJ		03/05/2025	8.525		53,533	1,250,000
3340094142	WILTON MANORS	FL		03/27/2025	8.708		83,272	1,975,000
3410000737	NEW PROVIDENCE	NJ		03/07/2025	8.732		628,554	5,720,000
3.62503E+11	SEATTLE	WA		03/11/2025	8.425		388,000	2,501,000
3500113963	CAMPBELL	CA		01/08/2025	8.075		181,177	3,150,000
3310093265	DIX HILLS	NY		02/06/2025	8.470		17,271	1,500,000
3500113646	OCALA	FL		01/08/2025	8.263		23,060	1,607,000
3410000764	FORKED RIVER	NJ		03/24/2025	8.836		74,062	1,500,000
3500115555	BELLEVUE	WA		01/27/2025	7.700		21,426	1,240,000
3500110133	FORT LAUDERDALE	FL		02/18/2025	8.575		65,659	3,100,000
3340096748	FREEPORT	NY		03/27/2025	8.697		12,180	725,000
3500117127	BERKELEY	CA		03/10/2025	7.560		90,323	1,325,000
3410000698	NASHVILLE	TN		01/27/2025	9.184		157,066	2,300,000
3410000697	NASHVILLE	TN		01/27/2025	9.184		158,239	2,300,000
3500114056	LOS ANGELES	CA		01/08/2025	8.075		96,136	1,300,000
324080435	ALBANY	OR		01/22/2025	9.230		759,205	2,614,000
3500117133	MIAMI	FL		03/10/2025	8.825		33,834	4,350,000
3500115074	LOS ANGELES	CA		01/27/2025	8.085		40,368	1,200,000
3700005800	STAMFORD	CT		03/19/2025	8.575		118,755	1,100,000
3410000747	LIVINGSTON	NJ		03/24/2025	8.736		127,371	2,000,000
3310092505	BROOKLYN	NY		03/19/2025	8.582		10,098	2,000,000
3340082208	CAPE CORAL	FL		01/08/2025	8.800		429,037	1,840,000
3300005585	LIVINGSTON	NJ		02/19/2025	8.625		119,820	3,150,000
3340090317	CHICAGO	IL		01/08/2025	8.876		15,523	694,000
3300005631	CHATHAM	NJ		01/22/2025	8.610		76,575	2,164,000
3310084716	JERSEY CITY	NJ		03/07/2025	8.666		26,361	1,895,000
3.62503E+11	BROOKLYN	NY		03/11/2025	8.175		50,000	765,000
324100605	ELLENSBURG	WA		01/22/2025	8.705		82,386	770,000
3340095699	WYANDANCH	NY		02/20/2025	8.733		43,623	630,000
3310096644	POMPANO BEACH	FL		03/07/2025	7.950		41,877	1,485,000
3500116883	HOUSTON	TX		02/18/2025	10.750		95,927	1,350,000

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3300005443	NEWARK	NJ		01/03/2025	8.615		11,870	775,000
3340092819	GREENVILLE	SC		01/16/2025	9.013		21,919	730,000
3340088568	IRVINGTON	NJ		02/13/2025	8.958		54,087	690,000
3410000676	LIVINGSTON	NJ		01/10/2025	8.784		83,301	1,890,000
3340096598	NEWARK	NJ		03/27/2025	8.471		100,584	770,000
3310093069	NEW ROCHELLE	NY		02/13/2025	8.645		79,393	1,550,000
3340091506	WASHINGTON	CT		01/16/2025	9.097		28,116	540,000
3410000711	TOMS RIVER	NJ		02/07/2025	8.390		151,715	1,260,000
3410000654	UNION	NJ		01/17/2025	8.684		65,780	990,000
3340095039	EVANSTON	IL		02/13/2025	8.477		20,663	725,000
3300005535	PARAMUS	NJ		01/03/2025	8.615		219,483	2,250,000
3500117169	DALLAS	TX		03/10/2025	8.078		287,892	3,400,000
3340098253	PALATINE	IL		03/27/2025	8.981		48,478	750,000
3700005797	NORWALK	CT		03/27/2025	8.375		16,746	790,000
3340097989	TACOMA	WA		03/27/2025	8.839		22,688	475,000
3340090905	KISSIMMEE	FL		01/16/2025	8.776		16,291	476,000
3340091445	CENTRAL FALLS	RI		01/16/2025	9.097		22,485	530,000
3300005798	WHIPPANY	NJ		03/05/2025	8.525		37,333	910,000
3500117665	BOCA RATON	FL		03/10/2025	8.015		18,125	720,000
3410000762	UNION	NJ		03/28/2025	8.636		113,492	960,000
3410000686	GATLINBURG	TN		01/17/2025	8.784		18,708	1,035,000
3500115881	DELRAY BEACH	FL		01/27/2025	7.835		53,859	900,000
3500119129	BURIEN	WA		03/21/2025	8.363		198,757	2,070,300
3410000718	MANAHAWKIN	NJ		02/24/2025	8.390		47,662	820,000
3310094624	JAMAICA	NY		02/20/2025	8.582		23,612	1,080,000
324100322	ELLENSBURG	WA		01/22/2025	8.705		153,669	768,000
3340092309	HARTFORD	CT		01/16/2025	8.651		5,686	499,000
3410000722	CLARK	NJ		02/14/2025	8.790		20,384	710,000
3340091980	ST. PETERSBURG	FL		02/06/2025	8.744		11,271	406,000
3340095260	CHICAGO	IL		02/20/2025	8.952		46,016	630,000
3340092901	ST. PETERSBURG	FL		01/16/2025	8.740		28,116	406,000
3310089582	EDGEMERE	NY		01/16/2025	8.981		67,663	3,410,000
3340098102	OAKLYN	NJ		03/27/2025	8.174		50,688	440,000
3310094188	BAYVILLE	NJ		03/07/2025	8.323		92,902	4,490,000
3340093994	GREENFIELD	MA		02/13/2025	8.744		25,820	540,000
3310087595	LOS ANGELES	CA		01/08/2025	9.016		41,668	1,780,000
3310090733	WESTBURY	NY		02/06/2025	8.253		76,921	1,577,000
3340097191	BOLINGBROOK	IL		03/27/2025	8.619		43,560	440,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		451,403	1,619,000
3340091754	NORCROSS	GA		01/16/2025	8.942		19,333	375,000
3310093728	HICKSVILLE	NY		02/13/2025	8.253		24,057	836,000
3300005621	WEST PALM BEACH	FL		01/22/2025	8.595		29,745	550,000
3310088271	LAKEWOOD	NJ		01/08/2025	8.323		73,510	2,490,000
3310096884	SOUTHOLD	NY		03/07/2025	9.289		106,267	2,350,000
3340091592	HOUSTON	TX		01/16/2025	8.942		402,623	1,800,000
3500117672	ORLANDO	FL		02/18/2025	8.260		69,846	800,000
3310091427	QUEENS	NY		03/07/2025	8.645		24,800	1,915,000
3300005684	NEW WINDSOR	NY		03/05/2025	8.525		7,960	500,000
3310095028	COMPTON	CA		02/13/2025	8.841		1,337	705,000
3340096001	GLEN BURNIE	MD		03/27/2025	9.213		66,726	430,000
3500113642	BOISE	ID		01/08/2025	8.388		264,075	1,710,000
3500115318	MIAMI	FL		01/08/2025	8.200		34,322	600,000
3410000701	BRENTWOOD	TN		02/24/2025	9.190		597,326	4,200,000
3310093826	ASBURY PARK	NJ		02/20/2025	8.428		17,394	850,000
3500115008	SEVIERVILLE	TN		01/27/2025	8.898		151,360	1,270,000

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3700005775	DUMONT	NJ		03/19/2025	8.375		22,376	740,000
3310091571	QUEENS	NY		01/08/2025	9.303		207,286	2,340,000
3310094822	MOUNT VERNON	NY		02/20/2025	8.638		46,158	980,000
3310095426	NORTH MIAMI	FL		02/13/2025	8.736		25,530	680,000
3500118792	PEMBROKE PINES	FL		03/21/2025	7.925		31,487	565,000
3310090901	KISSIMMEE	FL		01/16/2025	8.470		14,102	724,000
3500115229	MIAMI	FL		01/27/2025	8.148		321,430	3,130,000
3310097127	JERSEY CITY	NJ		03/07/2025	7.700		15,444	735,000
3310093677	BRONX	NY		02/13/2025	8.666		9,653	800,000
3500119125	BURIEN	WA		03/21/2025	8.363		67,726	1,354,450
3500119123	BURIEN	WA		03/21/2025	8.363		38,114	1,315,000
3340098987	SCRANTON	PA		03/27/2025	8.708		4,950	356,000
3310088275	LAKEWOOD	NJ		01/08/2025	8.323		99,510	2,470,000
3310093098	BROCKTON	MA		01/16/2025	7.920		27,027	825,000
3340097841	JACKSON	MS		03/27/2025	8.981		34,998	408,000
3310092388	BOILING SPRINGS	SC		02/06/2025	7.700		45,316	1,000,000
3310089405	CHARLOTTE	NC		01/16/2025	8.316		49,297	1,950,000
3500118014	BEACHWOOD	OH		03/21/2025	7.925		58,000	590,000
3500118261	POMPANO BEACH	FL		03/10/2025	7.765		50,396	650,000
3340092710	PARADISE	CA		02/06/2025	8.649		50,474	560,000
3410000658	NEWARK	NJ		01/27/2025	8.984		192,019	2,529,000
3500114397	DANIA BEACH	FL		01/08/2025	8.388		113,680	1,710,000
3310094975	JERSEY CITY	NJ		03/07/2025	8.267		53,000	940,000
3310095236	CENTRAL ISLIP	NY		02/20/2025	8.407		26,730	675,000
3500119240	FORT LAUDERDALE	FL		03/21/2025	7.800		10,358	650,000
3500117412	MIAMI	FL		03/21/2025	8.175		3,740	435,000
3500114093	WINTER PARK	FL		01/27/2025	8.648		138,873	2,030,000
3410000662	MAPLEWOOD	NJ		01/10/2025	8.684		46,594	637,000
3300005712	LODI	NJ		03/05/2025	8.525		37,240	650,000
3340098802	SCRANTON	PA		03/27/2025	8.708		17,361	280,000
3410000750	ROYAL OAK	MI		03/14/2025	8.736		15,808	658,000
3340098607	SCRANTON	PA		03/27/2025	8.708		20,552	330,000
3500115380	OVIEDO	FL		01/08/2025	8.325		2,251	459,000
3340097126	MARIETTA	GA		03/27/2025	8.316		54,301	465,000
3310094781	LOXAHATCHEE	FL		02/20/2025	7.940		33,264	765,000
3310087756	OYSTER BAY	NY		01/16/2025	8.953		24,323	1,351,000
3310087752	OYSTER BAY	NY		01/16/2025	8.953		27,570	1,335,000
3340095693	CHICAGO	IL		02/20/2025	8.946		43,067	337,000
3340096139	BALTIMORE	MD		03/27/2025	8.744		55,218	345,000
3310091596	NEW ROCHELLE	NY		02/13/2025	8.428		28,343	725,000
3310092029	FLANDERS	NY		01/16/2025	8.407		7,786	572,500
3300005390	MIAMI	FL		01/03/2025	9.070		85,187	889,000
3340096449	GASTONIA	NC		03/27/2025	8.892		30,639	375,000
3310093696	UTICA	NY		03/07/2025	8.323		38,525	778,000
3500114434	WESTMINSTER	SC		01/27/2025	8.148		40,289	675,000
3410000667	GYPSUM	CO		01/10/2025	9.184		93,838	851,000
3340096973	CHICAGO	IL		03/19/2025	8.708		20,929	480,000
3340092335	CHICAGO	IL		01/16/2025	8.948		128,371	540,000
3340093895	MINERAL WELLS	TX		02/06/2025	9.190		41,139	440,000
3340094751	MAYWOOD	IL		02/20/2025	8.352		8,166	289,000
3310085554	THORNVILLE	OH		01/16/2025	8.820		26,012	1,133,000
3310093214	CEDAR GROVE	NJ		02/06/2025	8.428		35,919	980,000
3500118170	LAUDERHILL	FL		03/10/2025	8.015		17,048	430,000
3410000668	GYPSUM	CO		01/10/2025	9.184		86,335	796,000
3310090414	LILBURN	GA		01/16/2025	8.666		54,797	702,000

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3500116854	CHICAGO	IL		03/10/2025	8.203		17,364	480,000
3410000679	GYPSUM	CO		02/07/2025	9.190		57,438	796,000
3310093336	HAMILTON TOWNSHIP	NJ		02/06/2025	7.700		1,267	439,000
3340093026	ST. PETERSBURG	FL		02/06/2025	8.946		37,667	2,170,000
3310094165	PEMBROKE PINES	FL		02/13/2025	9.289		27,324	1,750,000
3410000664	GYPSUM	CO		01/10/2025	9.184		109,408	750,000
3310094413	HIGHLAND MILLS	NY		02/13/2025	7.700		5,940	485,000
3410000672	GYPSUM	CO		01/10/2025	9.184		41,619	750,000
3410000665	GYPSUM	CO		01/10/2025	9.184		32,631	750,000
3340094995	GREENSBORO	GA		03/07/2025	8.732		169,425	911,500
3410000666	GYPSUM	CO		01/10/2025	9.184		60,358	750,000
3340091154	ASHLEY	PA		01/08/2025	8.740		32,108	340,000
3410000681	GYPSUM	CO		02/07/2025	9.190		30,214	750,000
3310093723	NAPA	CA		02/13/2025	8.939		47,292	1,520,000
3340092446	CLIFFORD TOWNSHIP	PA		01/16/2025	8.776		45,203	335,500
3410000680	GYPSUM	CO		02/07/2025	9.190		64,247	750,000
3310091919	PHILADELPHIA	PA		02/13/2025	8.428		11,316	510,000
3410000714	CHARLOTTE	NC		02/14/2025	8.790		80,354	632,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		474,423	1,470,600
3340091579	CAPE CORAL	FL		02/06/2025	8.946		86,716	400,000
3310092125	POUGHKEEPSIE	NY		02/13/2025	7.700		7,722	425,000
3340093676	PHILADELPHIA	PA		02/06/2025	8.988		29,898	345,000
3310093624	IRVINGTON	NJ		02/06/2025	8.428		9,653	492,000
3340093725	PENSACOLA	FL		02/06/2025	8.804		26,894	345,000
3310089857	AUBURN	CA		01/08/2025	8.785		22,492	740,000
3500111893	NORTH PORT	FL		01/08/2025	8.513		16,213	385,000
3340092956	LEXINGTON	NC		01/08/2025	8.740		13,543	188,000
3310091396	CLARKSTON	GA		01/08/2025	9.289		18,359	485,000
3340096950	INDIANAPOLIS	IN		03/27/2025	8.916		82,910	390,000
3310093684	KINGSTON	NY		02/06/2025	7.700		4,737	440,000
3.62503E+11	WORCESTER	MA		03/11/2025	8.675		171,250	1,385,000
3310088047	WILLIS	TX		01/08/2025	9.366		10,215	400,000
3410000710	STOWE	VT		02/14/2025	8.990		53,815	1,647,000
3340092835	LEHIGH ACRES	FL		02/20/2025	9.017		44,732	353,000
3500117676	GREENVILLE	SC		03/21/2025	7.630		43,397	440,000
3310078945	KINGSTON	MA		01/08/2025	9.191		43,520	850,000
3340096053	ALBANY	NY		03/27/2025	8.708		5,069	215,000
3410000758	BALTIMORE	MD		03/24/2025	8.736		70,442	415,000
3340097830	CLEVELAND HEIGHTS	OH		03/27/2025	8.316		3,485	318,000
3500110156	PORT CHARLOTTE	FL		01/08/2025	8.138		65,147	440,000
3340088429	OCALA	FL		02/06/2025	9.190		60,288	315,000
3340095591	HEPHZIBAH	GA		02/13/2025	8.928		9,338	183,000
3340089824	TOLEDO	OH		02/06/2025	8.447		17,523	185,000
3500115873	ST. PETERSBURG	FL		01/27/2025	8.210		20,677	387,000
3340095251	PROSPECT HEIGHTS	IL		02/20/2025	8.649		31,680	215,000
3310091602	NISKAYUNA	NY		02/13/2025	8.988		18,500	400,000
3310093094	HOUSTON	TX		01/08/2025	9.135		27,677	736,000
3340093035	CHICAGO	IL		02/06/2025	8.821		13,599	290,000
3340084160	HOUSTON	TX		02/06/2025	9.487		14,564	557,000
3340087717	OCALA	FL		02/06/2025	9.344		34,721	315,000
3310092747	HOUSTON	TX		01/08/2025	9.135		26,050	1,260,000
3340095430	NORTH PORT	FL		03/27/2025	8.910		99,696	410,000
3410000683	KEANSBURG	NJ		02/07/2025	8.990		72,994	730,000
3310089576	ROXBURY	CT		02/06/2025	9.128		33,424	1,800,000
3310094429	PALM BAY	FL		02/06/2025	8.470		10,692	361,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340090474	OCALA	FL		02/06/2025	9.344		38,312	306,000
3340092229	ROCK HILL	SC		01/08/2025	8.954		10,233	190,000
3340092228	ROCK HILL	SC		01/08/2025	8.954		10,266	190,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		313,850	1,619,000
3310096162	ST. LOUIS	MO		03/07/2025	8.421		15,070	603,000
3340096079	LANCASTER	SC		03/07/2025	8.839		33,537	309,000
3310095501	PERALTA	NM		02/13/2025	8.470		16,166	390,000
3500118540	TRAVELERS REST	SC		03/21/2025	8.363		306,883	975,000
3340094812	ANCHORAGE	AK		03/27/2025	9.362		160,236	595,000
3340091243	NEWARK	NJ		02/06/2025	9.487		228,801	882,000
3310090533	SOUTH FALLSBURG	NY		03/07/2025	8.666		25,391	2,400,000
3310090602	NIAGARA FALLS	NY		03/07/2025	8.722		43,650	495,000
3310093716	GREENSBORO	NC		02/06/2025	8.743		14,926	350,000
3310088800	SEBASTIAN	FL		02/06/2025	8.498		13,588	289,000
3340093607	ABERDEEN	NC		01/16/2025	8.206		43,560	300,000
3340092351	PHILADELPHIA	PA		01/16/2025	8.651		37,740	240,000
3310092050	CHICAGO	IL		01/16/2025	8.743		18,711	350,000
3340096963	METAIRIE	LA		03/27/2025	8.910		151,193	925,000
3340092933	ALBANY	NY		02/13/2025	8.726		34,175	180,900
3410000739	CHILLICOTHE	OH		03/14/2025	8.532		7,447	415,000
3410000763	RALEIGH	NC		03/14/2025	8.736		270,330	2,750,000
3310093997	HOUSTON	TX		02/13/2025	8.743		2,643	240,000
3340095395	INDIANAPOLIS	IN		02/20/2025	8.649		52,391	500,000
3410000743	SALEM	NJ		03/07/2025	8.736		15,157	290,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		448,358	1,470,600
3310093857	PHILADELPHIA	PA		02/13/2025	8.498		15,762	285,000
3310094041	LEE'S SUMMIT	MO		02/20/2025	8.666		7,039	255,000
3310095570	LITTLE ROCK	AR		02/20/2025	8.666		7,085	240,000
3340096061	FLORENCE	SC		03/27/2025	9.445		24,563	249,000
3500118342	PARKVILLE	MO		03/21/2025	8.300		35,076	335,000
3310094222	LINWOOD	PA		02/06/2025	8.428		20,174	355,000
3310094117	SOUTH HOLLAND	IL		03/07/2025	8.498		12,109	325,000
3310092859	PHILADELPHIA	PA		01/16/2025	8.540		10,692	325,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		214,803	1,470,600
3500116374	HARTSVILLE	SC		03/10/2025	8.265		103,430	360,000
3340096993	SHELBY	NC		03/27/2025	9.177		62,068	228,000
3310096500	GRIFFIN	GA		03/19/2025	8.316		3,133	247,200
3310093775	OXFORD	NC		02/06/2025	8.666		2,614	243,200
3310094592	BALTIMORE	MD		02/06/2025	9.016		8,108	345,000
3310097338	BALTIMORE	MD		03/07/2025	8.148		12,029	240,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		89,440	1,530,600
3410000754	PORT CHARLOTTE	FL		03/28/2025	8.536		44,598	530,000
3310089679	SOMERSET	KY		01/16/2025	8.428		9,385	290,000
3310095303	KENOSHA	WI		02/13/2025	8.113		14,850	250,000
3310090497	FOLEY	AL		03/19/2025	9.520		24,428	438,000
3340091489	MILWAUKEE	WI		03/07/2025	8.708		31,878	174,000
3410000753	PORT CHARLOTTE	FL		03/24/2025	8.536		52,823	520,000
3310096817	PHILADELPHIA	PA		03/07/2025	7.950		7,470	265,000
3340094398	CHICAGO	IL		03/27/2025	8.316		48,985	347,000
3500118021	NORTH PORT	FL		03/10/2025	8.830		60,066	395,000
3500118546	PORT CHARLOTTE	FL		03/21/2025	8.363		49,440	520,000
3340096624	MARBLE FALLS	TX		03/07/2025	9.065		159,185	403,000
3310088987	BALTIMORE	MD		01/08/2025	7.700		7,841	345,000
3310090937	LEHIGH ACRES	FL		01/08/2025	8.666		31,330	380,000
3310096294	YULEE	FL		03/07/2025	8.743		4,727	260,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500115630	CANYON LAKE	TX		03/10/2025	8.015		21,665	285,000
3340097986	BIRMINGHAM	AL		03/27/2025	8.708		47,108	220,000
3410000742	PEMBERTON	NJ		03/07/2025	8.936		26,563	315,000
3310091367	CHESTER	SC		02/13/2025	8.729		11,221	244,000
3310093459	NEW ORLEANS	LA		02/13/2025	8.582		13,116	260,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		92,450	1,530,600
3310092321	PENSACOLA	FL		02/20/2025	9.289		22,119	275,000
3310095151	PHILADELPHIA	PA		02/13/2025	8.323		13,900	290,000
3340095037	KANSAS CITY	MO		03/07/2025	8.698		12,316	136,000
3310091646	SHREVEPORT	LA		02/06/2025	8.666		6,928	235,000
3340096326	BALTIMORE	MD		03/19/2025	9.207		12,737	210,000
3340094404	ROCHESTER	PA		03/27/2025	8.174		38,286	192,000
3340097374	DETROIT	MI		03/27/2025	8.892		26,035	165,000
3500115251	HOUSTON	TX		01/27/2025	8.710		156,724	1,350,000
3340092071	WESTWEGO	LA		01/08/2025	8.871		50,336	198,000
3310094528	CAPE CORAL	FL		02/13/2025	8.666		40,826	518,000
3310094602	WILMINGTON	DE		02/20/2025	8.743		1,473	245,000
3340097697	CLEVELAND	OH		03/27/2025	8.708		15,840	108,000
3310094208	HAZEL CREST	IL		02/06/2025	8.666		7,425	200,000
3340098181	SALEM	NJ		03/27/2025	8.708		11,583	180,000
3340087789	PALM COAST	FL		02/06/2025	8.507		68,822	450,000
3310091863	BETHANY	OK		01/16/2025	8.582		2,762	170,000
3340087787	PALM COAST	FL		02/06/2025	8.507		68,822	450,000
3340092241	GOULDSBORO	PA		03/07/2025	8.708		24,473	350,000
3310096664	BIRMINGHAM	AL		03/07/2025	8.428		19,171	265,000
3310093276	GRAND RAPIDS	MI		02/20/2025	8.582		2,896	362,000
3340097440	HONEA PATH	SC		03/27/2025	8.922		19,008	155,000
3340093445	KETCHIKAN	AK		03/07/2025	8.910		53,982	645,000
3340079730	MICHIGAN CITY	IN		03/27/2025	8.910		46,696	465,000
3340091953	WICHITA FALLS	TX		01/08/2025	9.013		10,850	112,500
3340092133	ST. LOUIS	MO		01/08/2025	8.503		13,546	242,000
3310092267	CHERRY HILL TOWNSHIP	NJ		03/07/2025	8.316		74,255	680,000
3310094633	SPARTA	NC		02/20/2025	8.407		8,248	238,000
3310093096	LITTLE ROCK	AR		02/06/2025	8.428		3,646	143,000
3340093520	CLEVELAND	OH		03/07/2025	8.769		24,457	130,000
3340092425	WILLIS	TX		03/07/2025	9.177		97,368	385,000
3500115828	LINCOLN	AL		02/18/2025	8.635		81,842	254,000
3410000748	PHILADELPHIA	PA		03/14/2025	8.736		65,214	270,000
3310092924	WESLACO	TX		01/16/2025	8.470		5,246	147,000
3340094414	AKRON	OH		02/13/2025	8.738		14,965	115,000
3310093235	MAPLE HEIGHTS	OH		02/06/2025	8.708		3,200	149,000
3340090407	DETROIT	MI		03/07/2025	8.910		31,838	130,000
3340097156	TOLEDO	OH		03/19/2025	8.839		19,800	119,000
3340098130	ST. LOUIS	MO		03/27/2025	8.708		15,840	95,000
3340098282	ST. LOUIS	MO		03/19/2025	8.708		13,464	95,000
3310096575	WILSON	NC		03/07/2025	8.456		11,583	167,000
3310094607	GOODLETTSVILLE	TN		03/07/2025	9.135		65,567	860,000
3410000776	PHILADELPHIA	PA		03/28/2025	8.736		82,637	415,000
3310096629	MARBLE FALLS	TX		03/07/2025	8.841		54,558	397,000
3340096344	DETROIT	MI		03/27/2025	8.910		32,076	140,000
3310096627	MARBLE FALLS	TX		03/19/2025	8.841		49,345	397,000
3310095522	SPARTANBURG	SC		03/19/2025	9.296		14,876	210,000
3310094830	LEHIGH ACRES	FL		02/20/2025	8.666		19,324	328,000
3310087511	MABANK	TX		01/08/2025	8.974		114,686	1,141,000
3340092358	AKRON	OH		01/08/2025	8.348		24,774	124,000

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3340097151	ANDERSON	IN		03/27/2025	8.916		19,800	95,000
3410000684	SEVIERVILLE	TN		01/17/2025	8.784		34,854	815,000
3500116857	TEXAS CITY	TX		03/21/2025	8.175		77,671	365,000
3500117829	PORT CHARLOTTE	FL		03/21/2025	8.365		84,005	375,000
3310093527	COLUMBIA	SC		02/13/2025	8.673		5,748	175,000
3310089393	EASTLAND	TX		01/16/2025	8.848		7,477	178,000
3500117575	NORTH PORT	FL		03/21/2025	8.990		106,802	355,000
3410000760	PHILADELPHIA	PA		03/14/2025	8.536		95,071	320,000
3500110612	CHATTANOOGA	TN		02/18/2025	8.948		130,310	627,000
3500116855	ROSHARON	TX		03/21/2025	8.175		95,151	460,000
3310085717	ALEXANDER CITY	AL		03/07/2025	9.289		14,862	270,000
3310092316	CLEVELAND	OH		01/16/2025	8.428		15,083	240,000
3310092423	WILLIS	TX		03/07/2025	8.974		44,160	385,000
3310092794	TOLEDO	OH		01/16/2025	8.323		10,573	179,000
3340093926	BIRMINGHAM	AL		03/27/2025	8.922		15,191	138,500
3310092132	OAK HILL	WV		02/06/2025	8.666		8,316	188,000
3310095956	PHILADELPHIA	PA		03/07/2025	8.673		7,222	235,000
3410000765	CADIZ	KY		03/24/2025	8.736		47,545	336,000
3500117223	NORTH PORT	FL		03/10/2025	8.955		98,561	355,000
3340095500	AUGUSTA	GA		03/27/2025	8.708		12,700	150,000
3310094597	COTTONWOOD SHORES	TX		02/20/2025	8.841		33,449	310,000
3310094595	COTTONWOOD SHORES	TX		02/20/2025	8.841		33,450	310,000
3310090403	PITTSBURGH	PA		03/19/2025	9.009		25,872	335,000
3340085843	DUNCAN	OK		03/27/2025	8.892		26,176	171,000
3310089449	BALTIMORE	MD		01/08/2025	8.743		10,212	255,000
3310096499	BIRMINGHAM	AL		03/07/2025	8.428		7,354	170,000
3310093375	HARTLAND	ME		03/07/2025	9.359		12,346	210,000
3340094831	VALDOSTA	GA		02/20/2025	8.744		61,380	183,000
3310095257	FORT PIERCE	FL		03/19/2025	9.135		26,963	352,000
3410000685	SEVIERVILLE	TN		01/17/2025	8.784		12,981	660,000
3310093644	CHARLESTON	WV		02/06/2025	8.470		2,376	110,000
3310092424	WILLIS	TX		03/07/2025	8.974		37,724	385,000
3310092426	WILLIS	TX		03/07/2025	8.974		42,343	385,000
3310095312	CLEVELAND	OH		03/07/2025	8.673		3,594	110,000
3310095686	GARY	IN		03/07/2025	8.666		3,654	186,000
3500110809	HOLLYWOOD	FL		01/08/2025	8.275		76,285	1,000,000
3310096805	POCOMOKE CITY	MD		03/07/2025	8.428		1,341	235,000
3310094972	PAHOA	HI		03/07/2025	8.666		26,048	375,000
3500118539	SENECA	SC		03/21/2025	8.800		123,886	300,000
3310097228	ST LOUIS	MO		03/07/2025	8.428		8,019	105,000
3410000755	PORT CHARLOTTE	FL		03/24/2025	8.536		75,414	530,000
3500118566	PALM COAST	FL		03/21/2025	8.488		388,576	1,465,000
3310097035	BREWTON	AL		03/07/2025	8.407		8,172	135,000
3310087799	ORLANDO	FL		03/07/2025	8.148		22,387	770,000
3310095059	CLEVELAND	OH		03/07/2025	9.016		14,256	142,000
3310087957	SODDY-DAISY	TN		02/13/2025	9.289		37,560	411,000
3310092640	LOUISVILLE	KY		01/16/2025	8.743		8,316	94,000
3310089759	FAYETTEVILLE	NC		02/13/2025	9.289		39,463	358,000
3310094256	GARY	IN		03/07/2025	8.666		9,742	155,000
3310092725	WASHINGTON	MO		03/19/2025	8.666		3,282	449,000
3310094577	LAREDO	TX		03/07/2025	9.016		26,585	194,500
3310089756	FAYETTEVILLE	NC		02/13/2025	9.289		45,189	395,000
3310095040	CAPE CORAL	FL		03/07/2025	8.666		79,479	570,000
3310095175	PINE HILL	NJ		03/07/2025	8.316		3,395	455,000
3310089757	FAYETTEVILLE	NC		02/13/2025	9.289		43,397	396,500

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3310093164	DETROIT	MI		03/07/2025	8.666		14,966	220,000
3310093463	ATLANTA	GA		02/13/2025	8.953		32,473	750,000
3500117776	NORTH PORT	FL		03/21/2025	8.990		34,752	330,000
3310094894	SANFORD	FL		02/20/2025	9.289		12,973	455,000
3410000704	SEVIERVILLE	TN		03/14/2025	8.736		13,760	756,000
3.62423E+11	NEWBERG	OR		01/13/2025	8.840		1	1,242,000
3410000775	SEVIERVILLE	TN		03/28/2025	8.736		51,765	1,080,000
3500109029	LEHIGH ACRES	FL		10/16/2024	8.783		58,989	365,000
3500109038	LEHIGH ACRES	FL		10/16/2024	8.783		41,892	365,000
403057233	JACKSONVILLE	FL		05/22/2025	6.210	35,129,573		54,000,071
403055911	CHARLESTON	SC		05/22/2025	6.750	25,689,894		45,750,500
403055023	BALCONES HEIGHTS	TX		05/22/2025	6.580	15,326,828		23,470,000
403056487	EDGEWATER	MD		05/30/2025	6.410	12,381,317		17,486,000
4020947329	FORT SMITH	AR		06/10/2025	6.910	8,104,254		11,540,500
403056317	GILBERT	AZ		05/30/2025	6.410	6,819,805		9,674,000
4.04334E+11	WATAUGA	TX		06/30/2025	4.810	6,784,250		18,692,000
100210498	ENCINO	CA		05/12/2025	8.125	6,045,765		9,691,000
403055807	CLARKSVILLE	TN		05/30/2025	6.320	5,890,176		9,132,000
100218436	ROTTERDAM	NLD		06/26/2025	4.750	7,114,264		11,932,930
100215889	CALABASAS	CA		06/16/2025	7.750	5,563,761		7,400,000
403056689	FAYETTEVILLE	NC		05/22/2025	6.380	5,274,409		8,108,000
100216750	MALIBU	CA		06/25/2025	8.500	5,215,875		7,400,000
100212241	ANAHEIM	CA		05/23/2025	7.875	5,064,261		7,550,000
100204864	ANAHEIM	CA		04/09/2025	7.999	5,050,763		7,100,000
100211468	MIAMI BEACH	FL		05/16/2025	7.500	5,043,750		9,000,000
100214441	BEVERLY HILLS	CA		06/06/2025	8.875	5,033,634		6,650,000
403054716	COLUMBIA	SC		05/22/2025	7.480	4,459,673		7,100,016
403054488	NEWARK	NJ		05/22/2025	7.180	4,310,210		6,350,000
100209499	BRENTWOOD	TN		05/01/2025	7.375	4,286,149		8,600,000
100209010	S-GRAVENHAGE	NLD		04/29/2025	4.700	5,073,800		7,542,360
100214479	HOBE SOUND	FL		06/06/2025	7.124	4,138,282		7,300,000
4.04334E+11	WEST PALM BEACH	FL		05/12/2025	6.454	4,070,000		12,040,381
403055223	DEER PARK	TX		05/22/2025	6.460	4,069,374		7,057,000
100213726	SHERMAN OAKS	CA		05/29/2025	7.875	4,044,820		6,460,000
100210497	BROOKLYN	NY		05/12/2025	7.999	4,019,282		5,999,999
100212235	NEWPORT BEACH	CA		05/23/2025	7.000	3,910,976		6,100,000
100208986	LOS ALTOS	CA		04/29/2025	7.499	3,883,688		5,500,000
100210469	ENCINO LOS ANGELES	CA		05/12/2025	7.625	3,831,798		5,900,000
100214239	CHAGRIN FALLS	OH		05/30/2025	8.500	3,788,850		5,800,000
100206950	LOS ANGELES	CA		04/25/2025	7.750	3,675,000		7,800,000
100206379	AUSTIN	TX		05/22/2025	7.625	3,660,811		7,000,000
100199151	TARZANA	CA		04/04/2025	7.125	3,643,955		6,850,000
100210460	FORT LAUDERDALE	FL		05/12/2025	8.125	3,618,123		5,800,000
100214067	NEWPORT BEACH	CA		05/30/2025	7.125	3,593,357		4,900,000
100205129	NEWPORT BEACH	CA		04/11/2025	7.250	3,599,079		5,050,000
100215904	BRENTWOOD	TN		06/16/2025	6.875	3,579,577		9,400,000
100212069	WOODLAND HILLS	CA		05/22/2025	7.250	3,558,436		4,650,000
100209011	S-GRAVENHAGE	NLD		04/29/2025	4.700	4,257,849		6,306,300
100209936	SCOTTSDALE	AZ		06/11/2025	7.625	3,506,689		4,700,000
100214178	MIAMI	FL		05/30/2025	6.750	3,485,461		4,980,000
100209021	AMSTERDAM	NLD		04/29/2025	4.900	4,165,307		7,184,938
100218425	ALMERE	NLD		06/26/2025	4.900	4,158,181		6,053,896
100216092	SCOTTSDALE	AZ		06/17/2025	7.250	3,281,356		4,550,000
100207319	BROOKLYN	NY		04/28/2025	7.499	3,140,940		5,000,000
100210445	CARPINTERIA	CA		05/12/2025	7.374	3,136,447		5,250,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214677	SAN FRANCISCO	CA		06/11/2025	7.625	3,126,736		4,750,000
100209929	NEWPORT BEACH (CORONA DEL MAR	CA		06/11/2025	7.375	3,120,669		5,500,000
100212728	HILVERSUM	NLD		05/28/2025	5.000	3,720,566		5,176,119
100214770	IRVINE	CA		06/11/2025	7.250	3,079,000		5,400,000
100218465	MANHATTAN BEACH	CA		06/27/2025	7.500	3,073,779		4,300,000
403053636	SPRING VALLEY	NY		05/22/2025	6.630	3,070,092		5,075,000
100214697	BROOKLYN	NY		06/11/2025	7.250	3,066,399		6,100,000
100210455	EDWARDS	CO		05/12/2025	7.499	3,055,613		4,200,000
100214679	LOS ANGELES	CA		06/11/2025	7.250	3,049,533		5,950,000
100209023	ROTTERDAM	NLD		04/29/2025	4.850	3,670,069		6,331,629
100204696	SAN JOS DEL CABO	MEX		04/07/2025	8.580	3,000,000		9,878,084
100219052	HERMOSA BEACH	CA		06/27/2025	7.750	2,985,019		3,650,000
100199216	NEWPORT BEACH	CA		04/09/2025	7.375	2,979,000		3,830,000
403054862	SAN ANTONIO	TX		05/22/2025	7.260	2,955,380		4,400,000
100219082	LOS ANGELES	CA		06/27/2025	7.875	2,939,925		4,000,000
100212788	ALMERE	NLD		05/28/2025	4.900	3,521,842		4,899,653
100206234	SHELTER ISLAND HEIGHTS	NY		04/17/2025	6.750	2,917,653		5,500,000
100207171	REDWOOD CITY	CA		04/28/2025	7.000	2,910,019		4,450,000
100204747	LOS ANGELES	CA		04/10/2025	6.750	2,894,199		5,200,000
403054911	GREAT BEND	KS		05/22/2025	7.540	2,889,686		4,822,000
403053108	LONGS	SC		05/22/2025	6.940	2,888,765		4,400,000
325054770	WOODINVILLE	WA		06/13/2025	8.555	4,974,000		7,700,000
403054780	SAN ANTONIO	TX		05/22/2025	7.180	2,879,525		4,300,000
100214920	SARATOGA	CA		06/11/2025	7.375	2,873,222		6,550,000
100204695	SAN JOS DEL CABO	MEX		04/07/2025	9.870	2,846,500		5,816,537
100214684	BROOKLYN	NY		06/11/2025	7.750	2,843,407		3,900,000
100215901	SCOTTSDALE	AZ		06/16/2025	8.250	2,835,000		4,500,000
325053073	WOODINVILLE	WA		06/13/2025	8.555	4,870,000		7,550,000
100216189	SAN CLEMENTE	CA		06/20/2025	6.875	2,824,392		5,000,000
325052511	WOODINVILLE	WA		06/13/2025	8.555	4,865,000		7,790,000
325050526	WOODINVILLE	WA		06/30/2025	8.555	4,865,000		7,700,000
100212237	SCOTTSDALE	AZ		05/23/2025	7.750	2,806,734		3,350,000
100207433	GLENVILLE	NC		04/29/2025	7.500	2,804,208		3,900,000
3410000906	RUMSON	NJ		06/13/2025	8.754	5,603,212		29,500,000
100211504	IRVINE	CA		05/16/2025	7.375	2,787,928		3,650,000
100199224	BOZEMAN	MT		04/09/2025	7.500	2,766,617		3,650,000
100206986	FORT LAUDERDALE	FL		04/25/2025	7.999	2,756,478		3,900,000
100204860	CARMEL	CA		04/09/2025	6.625	2,752,705		9,000,000
100212277	LONG BEACH	CA		05/28/2025	7.250	2,746,131		4,168,200
100218281	KIRKLAND	WA		06/26/2025	7.750	2,741,217		3,850,000
100206123	SARATOGA	CA		04/16/2025	6.750	2,724,068		3,600,000
403056627	GARY	IN		05/22/2025	7.340	2,721,316		3,427,000
100213727	SAN DIEGO	CA		05/29/2025	6.875	2,714,175		4,500,000
100211451	KEY BISCAYNE	FL		05/16/2025	6.875	2,682,228		6,350,000
100211441	GILBERT	AZ		05/16/2025	7.125	2,679,478		3,450,000
325054097	WOODINVILLE	WA		06/13/2025	8.555	4,572,000		7,600,000
403052783	ORANGE	NJ		05/22/2025	7.010	2,645,754		3,960,000
100199153	BASALT	CO		04/04/2025	7.125	2,622,337		7,437,500
100211420	CALABASAS	CA		05/16/2025	7.875	2,621,875		6,000,000
100206511	SAN FRANCISCO	CA		04/22/2025	6.999	2,671,278		3,450,000
100218233	LOS ANGELES	CA		06/26/2025	7.625	2,615,900		5,150,000
100205133	WOODLAND HILLS	CA		04/11/2025	7.490	2,616,611		3,400,000
100219053	BROOKLYN	NY		06/27/2025	7.750	2,613,750		4,996,500
100218427	AMSTERDAM	NLD		06/26/2025	5.600	3,221,200		5,005,653
403054795	BROOKLYN	NY		05/22/2025	7.180	2,589,168		3,950,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206937	KIRKLAND	WA		04/25/2025	7.125	2,584,248		3,400,000
100214463	ANAHEIM	CA		06/06/2025	6.750	2,557,493		4,475,000
403054166	NEWARK	NJ		05/22/2025	7.060	2,559,748		3,650,000
100205674	LOS GATOS	CA		05/09/2025	7.500	2,538,540		3,475,000
403056180	AKRON	OH		05/22/2025	7.300	2,538,919		3,522,000
100213821	ORINDA	CA		05/29/2025	6.750	2,532,019		3,100,000
100219230	DALLAS	TX		06/27/2025	7.875	2,523,052		3,300,000
100205595	CORAL GABLES	FL		05/09/2025	7.750	2,516,063		3,195,000
100213812	DANVILLE	CA		05/29/2025	8.375	2,496,000		3,200,000
100205580	MANHATTAN BEACH	CA		05/09/2025	8.375	2,495,109		3,000,000
100212226	PARKER	CO		05/23/2025	6.990	2,493,912		3,500,000
100207312	NOVATO	CA		04/28/2025	7.125	2,463,456		3,000,000
100209743	DRAPER	UT		05/05/2025	7.875	2,452,794		3,200,000
100205061	KAILUA KONA	HI		04/11/2025	7.875	2,434,324		2,970,000
403055983	NEW HAVEN	CT		05/22/2025	6.990	2,427,096		4,300,000
100212790	ALMERE	NLD		05/28/2025	4.900	2,903,827		4,039,857
403052870	NEPTUNE BEACH	FL		05/22/2025	7.300	2,418,167		5,047,000
100209082	AMSTERDAM	NLD		04/29/2025	4.950	2,914,718		3,355,072
100212349	AGOURA HILLS	CA		05/28/2025	7.000	2,413,097		4,182,000
100216026	LOS ANGELES	CA		06/17/2025	6.875	2,403,088		3,050,000
100216193	WHITTIER	CA		06/20/2025	6.875	2,396,924		3,000,000
100207186	LAGUNA HILLS	CA		04/28/2025	6.875	2,395,040		3,400,000
100207306	LOS ANGELES	CA		04/28/2025	7.250	2,386,222		3,925,000
100199208	MARANA	AZ		04/09/2025	7.500	2,382,128		2,860,000
403054247	CLEVELAND	OH		05/22/2025	7.580	2,373,113		3,225,000
100206582	LAGUNA BEACH	CA		04/22/2025	7.375	2,374,042		3,500,000
100212221	RANCHO PALOS VERDES	CA		05/23/2025	7.875	2,356,611		3,100,000
100212787	ALMERE	NLD		05/28/2025	4.900	2,819,167		3,922,077
100206550	LOS ANGELES (NORTHRIDGE)	CA		04/22/2025	7.375	2,351,263		3,050,000
403054982	JACKSON	MS		05/22/2025	8.050	2,345,111		4,000,000
100219062	BELL CANYON	CA		06/27/2025	7.875	2,333,237		3,000,000
100205600	CHARLESTON	SC		05/09/2025	7.375	2,319,158		2,800,000
100216129	SEASIDE	CA		06/17/2025	7.375	2,297,361		2,510,000
100210458	STUDIO CITY	CA		05/12/2025	7.250	2,291,694		2,800,000
100212275	TOPANGA	CA		05/28/2025	7.000	2,286,070		3,035,000
100218264	FAIRFAX STATION	VA		06/26/2025	7.625	2,269,963		3,200,000
403055618	NEW HAVEN	CT		05/22/2025	7.740	2,264,205		3,300,000
100216431	COSTA MESA	CA		06/20/2025	7.499	2,257,885		2,700,000
100214599	EL SEGUNDO	CA		06/09/2025	7.000	2,247,035		2,750,000
100214755	IRVINE	CA		06/11/2025	8.125	2,239,137		2,720,000
100210467	MARCO ISLAND	FL		05/12/2025	7.499	2,208,427		3,700,000
100206882	OCEANSIDE	CA		04/24/2025	7.125	2,195,369		2,800,000
100204974	SCOTTSDALE	AZ		04/10/2025	7.500	2,181,840		2,680,000
100215701	AUSTIN	TX		06/13/2025	8.375	2,174,182		2,625,000
100212796	ALMERE	NLD		05/28/2025	4.900	2,594,819		3,609,959
324110328	NORTH CHARLESTON	SC		04/01/2025	8.975	3,719,951		5,760,000
100209053	EINDHOVEN	NLD		04/29/2025	4.850	2,601,482		4,489,188
100209034	S-GRAVENHAGE	NLD		04/29/2025	4.950	2,573,885		4,387,072
100209088	MEPPEL	NLD		04/29/2025	4.950	2,564,781		3,323,607
100216110	MALIBU	CA		06/17/2025	7.625	2,100,000		3,250,000
100209038	S-GRAVENHAGE	NLD		04/29/2025	4.950	2,535,221		4,265,406
100209955	OAK PARK	CA		06/11/2025	8.750	2,093,410		2,400,000
100218234	LOS ANGELES	CA		06/26/2025	8.125	2,092,966		2,800,000
100216734	STUDIO CITY	CA		06/23/2025	6.875	2,088,001		3,375,000
403050753	PHILADELPHIA	PA		05/22/2025	7.070	2,082,986		2,917,000

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100214584	LA HABRA HEIGHTS	CA		06/09/2025	9.375	2,074,956		2,200,000
100216742	PHILADELPHIA	PA		06/23/2025	7.875	2,073,325		2,502,000
100206218	LAGUNA BEACH	CA		04/17/2025	6.875	2,074,042		4,139,000
100199123	SANTA MONICA	CA		04/04/2025	7.125	2,067,422		3,450,000
100209473	NEW BOSTON	NH		05/01/2025	8.250	2,066,687		3,796,000
100214798	SAN JOSE	CA		06/11/2025	7.500	2,063,615		2,500,000
100219107	LOS ANGELES	CA		06/27/2025	7.000	2,056,338		3,100,000
100205688	BOCA RATON	FL		05/09/2025	7.500	2,056,522		2,750,000
100215003	CORONADO	CA		06/11/2025	6.750	2,050,082		3,400,000
100204923	LOS ANGELES	CA		04/10/2025	6.990	2,047,377		3,070,000
100204744	EDWARDS	CO		04/10/2025	6.999	2,050,469		6,700,000
325054266	WOODINVILLE	WA		06/13/2025	8.430	3,525,000		5,600,000
100212539	LINCOLN	CA		05/29/2025	8.375	2,044,561		2,900,000
100211427	PLEASNTON	CA		05/16/2025	6.875	2,039,544		3,050,000
100216055	JUPITER	FL		06/17/2025	7.500	2,041,609		3,100,000
100210447	OLD TAPPAN	NJ		05/12/2025	7.749	2,033,899		2,475,000
100213828	WESTON	FL		05/29/2025	6.999	2,029,978		2,500,000
100212518	CORAL GABLES	FL		05/29/2025	7.375	2,027,105		9,000,000
100209758	WHITEFISH	MT		05/05/2025	7.500	2,027,994		3,043,000
100211960	IRVINE	CA		05/22/2025	7.500	2,024,557		2,670,000
100207336	MALIBU	CA		04/29/2025	6.990	2,021,404		3,275,000
100212455	LOS ANGELES	CA		05/27/2025	6.990	2,018,341		2,990,000
100218278	WHITEFISH	MT		06/26/2025	6.875	2,017,946		3,000,000
100204902	ENGLEWOOD	CO		04/10/2025	7.625	2,016,605		2,450,000
100209480	BROOKLYN	NY		05/01/2025	8.125	2,013,682		4,350,000
100218462	PALM DESERT	CA		06/27/2025	7.250	2,012,127		2,500,000
100214619	LAS VEGAS	NV		06/09/2025	6.875	1,992,596		4,000,000
100204853	QUEEN CREEK	AZ		04/09/2025	8.625	1,989,855		3,100,000
100214693	COSTA MESA	CA		06/11/2025	7.490	1,983,559		2,750,000
100213721	DIAMOND BAR	CA		05/29/2025	6.750	1,979,890		3,000,000
100209717	SAN FRANCISCO	CA		05/05/2025	6.750	1,981,624		3,100,000
100212770	ROTTERDAM	NLD		05/28/2025	4.650	2,363,698		3,794,355
100212773	ROTTERDAM	NLD		05/28/2025	4.650	2,360,876		3,790,156
100218491	KAILUA	HI		06/27/2025	8.000	1,967,759		2,375,000
100205148	BRECKENRIDGE	CO		05/01/2025	7.125	1,969,740		2,422,000
100218489	PHOENIX	AZ		06/27/2025	7.500	1,958,021		2,480,000
100212772	ROTTERDAM	NLD		05/28/2025	4.650	2,339,429		3,755,670
100215713	LAKE HAVASU CITY	AZ		06/13/2025	7.125	1,952,274		2,700,000
100214087	LAGUNA HILLS	CA		05/30/2025	6.875	1,948,915		3,000,000
100204868	WOODLAND HILLS	CA		04/09/2025	6.999	1,942,569		2,500,000
325051893	WOODINVILLE	WA		06/30/2025	8.430	3,340,000		5,900,000
100207390	SHERMAN OAKS	CA		04/29/2025	6.875	1,917,211		2,500,000
100207322	NAPA	CA		04/29/2025	6.990	1,915,628		2,500,000
403019534	HARKER HEIGHTS	TX		05/22/2025	6.300	1,916,394		3,882,500
100209064	ALMERE	NLD		04/29/2025	5.250	2,304,462		3,180,062
100212454	KAMUELA	HI		05/27/2025	6.875	1,906,468		2,725,000
100199223	SAINT JOHNS	FL		04/09/2025	7.375	1,907,924		2,304,000
100210512	FULLERTON	CA		05/15/2025	7.500	1,905,305		2,725,000
100213796	REDWOOD CITY	CA		05/29/2025	6.999	1,897,551		2,424,000
100209035	S-GRAVENHAGE	NLD		04/29/2025	4.950	2,291,113		3,880,619
3700005953	LEWISBURG	TN		05/15/2025	7.960	3,152,860		10,973,600
403056604	LAGRANGE	GA		05/22/2025	6.570	1,891,800		2,905,000
100212526	MONTEBELLO	CA		05/29/2025	7.375	1,886,922		2,295,000
100206094	MAPLETON	UT		04/16/2025	6.750	1,875,644		3,700,000
100207165	GLENDALE	CA		04/28/2025	7.375	1,869,665		2,500,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218284	WARRENTON	VA		06/26/2025	8.750	1,863,441		2,241,685
100209727	SAN ANSELMO	CA		05/05/2025	8.250	1,869,750		2,270,000
100209905	SNOHOMISH	WA		06/11/2025	8.125	1,847,797		2,200,000
100203089	OAKLAND	CA		04/25/2025	8.375	1,846,467		2,100,000
100206914	MILLBRAE	CA		04/24/2025	6.750	1,844,948		2,780,000
100207265	SAN DIEGO	CA		04/28/2025	7.125	1,844,967		2,800,000
100209036	S-GRAVENHAGE	NLD		04/29/2025	4.950	2,216,267		3,687,812
100207295	SCOTTSDALE	AZ		04/28/2025	7.749	1,833,333		2,222,000
100218463	FRISCO	CO		06/27/2025	7.625	1,831,391		2,404,000
100219078	SAN FRANCISCO	CA		06/27/2025	7.990	1,828,777		2,200,000
100211544	COSTA MESA	CA		06/05/2025	8.000	1,825,056		2,200,000
100212797	HOOGEVEEN	NLD		05/28/2025	4.900	2,184,219		3,038,726
100199161	VIEW PARK AREA LOS ANGELES	CA		04/04/2025	8.000	1,823,439		2,080,000
100204726	ORANGE	CA		04/08/2025	7.875	1,825,092		2,200,000
3410000787	LONG BRANCH	NJ		04/11/2025	8.706	3,640,847		11,450,000
100212725	S-GRAVENHAGE	NLD		05/28/2025	4.650	2,178,575		4,022,190
100207437	AUSTIN	TX		04/29/2025	6.990	1,817,668		3,525,000
100210205	VILLA PARK	CA		05/08/2025	7.375	1,817,311		2,200,000
3500122960	NEWPORT BEACH	CA		06/09/2025	7.765	3,625,000		8,257,000
100211642	SAN JOSE	CA		05/16/2025	6.625	1,813,383		2,420,000
3340098501	MONROE	NY		06/05/2025	8.962	2,263,225		9,300,000
100212753	UTRECHT	NLD		05/28/2025	4.000	2,169,042		4,435,452
100207417	BETHESDA	MD		04/29/2025	7.250	1,800,527		2,200,000
325055587	WOODINVILLE	WA		06/30/2025	8.555	3,101,348		5,650,000
100216445	BIG BEAR LAKE	CA		06/20/2025	6.750	1,794,171		2,718,000
100219059	OXNARD	CA		06/27/2025	8.125	1,790,609		2,180,000
100214143	PORTER RANCH	CA		05/30/2025	6.875	1,778,163		2,380,000
100214215	LAGUNA HILLS	CA		05/30/2025	6.625	1,778,000		2,200,000
100206115	SAN LUIS OBISPO	CA		04/16/2025	6.750	1,774,358		2,175,000
100213831	BOULDER	CO		05/29/2025	7.000	1,766,934		2,155,000
100207372	DALLAS	TX		04/29/2025	7.750	1,739,339		4,850,000
100212464	JOHNS ISLAND	SC		05/27/2025	6.625	1,734,083		3,200,000
100218496	HOUSTON	TX		06/27/2025	7.750	1,732,458		2,100,000
100212463	HILTON HEAD ISLAND	SC		05/27/2025	6.500	1,729,901		2,500,000
100214160	PHOENIX	AZ		05/30/2025	7.125	1,725,221		2,150,000
100214676	SAN FRANCISCO	CA		06/11/2025	7.500	1,723,201		2,250,000
100218235	LOS GATOS	CA		06/26/2025	7.250	1,719,657		2,227,500
100214818	BRADENTON	FL		06/11/2025	7.250	1,715,462		2,100,000
100209270	BEVERLY HILLS	CA		04/29/2025	6.875	1,716,669		2,425,000
100212802	ALMERE	NLD		05/28/2025	4.900	2,052,150		2,973,947
100216217	SAN JOSE	CA		06/20/2025	7.125	1,712,083		2,150,000
100202229	SANTA ANA	CA		04/17/2025	6.875	1,711,668		2,100,000
100206963	LORTON	VA		04/25/2025	7.500	1,709,260		2,800,000
100210506	SAN DIEGO	CA		05/15/2025	7.125	1,707,578		2,175,000
100214762	COSTA MESA	CA		06/11/2025	7.625	1,706,602		2,100,000
100214555	MORGAN HILL	CA		06/06/2025	6.750	1,700,520		2,200,000
100214646	BURLINGAME	CA		06/10/2025	7.125	1,701,452		2,510,000
100219218	SHERWOOD	OR		06/27/2025	7.250	1,697,947		2,000,000
100209071	S-GRAVENHAGE	NLD		04/29/2025	4.850	2,048,411		6,130,453
100219226	VENICE	FL		06/27/2025	6.750	1,689,947		2,420,000
100207143	PETALUMA	CA		04/28/2025	7.375	1,684,038		2,350,000
100218350	S-GRAVENHAGE	NLD		06/26/2025	4.650	2,089,332		3,778,385
100214872	IRVINE	CA		06/11/2025	7.750	1,679,255		2,020,000
100214122	SAN DIEGO	CA		05/30/2025	6.990	1,675,773		2,100,000
100212480	PALMETTO BAY	FL		05/28/2025	7.500	1,672,456		2,025,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206940	ORANGEVALE	CA		04/25/2025	7.375	1,665,387		1,975,000
100212369	CARLSBAD	CA		05/28/2025	7.000	1,663,560		2,700,000
100209109	AMSTERDAM	NLD		04/29/2025	4.850	2,002,891		2,932,724
100210225	PALM SPRINGS	CA		05/09/2025	7.625	1,656,678		1,995,000
100214607	GLENDORA	CA		06/09/2025	7.375	1,647,755		2,010,000
100216112	WOODLAND HILLS	CA		06/17/2025	7.250	1,647,048		2,300,000
3410000853	NASHVILLE	TN		05/09/2025	8.298	3,290,833		6,030,000
100209083	AMSTERDAM	NLD		04/29/2025	4.950	1,984,398		2,284,200
100216133	SEATTLE	WA		06/17/2025	6.125	1,640,624		1,900,000
100219005	OCEANSIDE	CA		06/27/2025	7.999	1,634,063		2,075,000
100205618	BOISE	ID		05/09/2025	7.125	1,633,893		2,111,000
100214737	RANCHO PALOS VERDES	CA		06/11/2025	7.250	1,629,110		1,990,000
100206046	IRVINE	CA		05/16/2025	7.125	1,627,263		2,000,000
100206875	DENVER	CO		04/24/2025	7.250	1,626,522		2,115,000
100212719	S-GRAVENHAGE	NLD		05/28/2025	4.700	1,943,222		3,323,754
100205632	REDONDO BEACH	CA		05/09/2025	7.000	1,619,776		2,360,000
100212068	REDWOOD CITY	CA		05/22/2025	7.250	1,619,130		2,050,000
100210578	FRANKLIN	TN		05/15/2025	7.125	1,617,481		6,250,000
100210243	LOS ANGELES	CA		05/09/2025	7.625	1,617,000		2,900,000
100212459	SAN JOSE	CA		05/27/2025	6.750	1,609,971		3,372,000
100218363	ROTTERDAM	NLD		06/26/2025	4.800	1,992,766		2,673,608
100216152	DANVILLE	CA		06/17/2025	6.990	1,603,896		1,850,000
100205131	INDIAN WELLS	CA		04/11/2025	7.750	1,601,693		2,074,000
325026595	WOODINVILLE	WA		04/23/2025	8.688	2,753,715		5,900,000
100210231	MOUNTAIN VIEW	CA		05/09/2025	8.250	1,596,000		1,900,000
100214084	PHOENIX	AZ		05/30/2025	6.625	1,594,212		2,040,000
100204936	GOLDEN	CO		04/10/2025	7.625	1,584,781		2,190,000
3500119636	ALPHARETTA	GA		06/09/2025	7.765	3,167,394		6,200,000
100205077	LAS VEGAS	NV		04/11/2025	7.875	1,582,922		2,150,000
100214585	PORTER RANCH	CA		06/09/2025	8.125	1,579,725		1,770,000
100214288	AIEA	HI		05/30/2025	8.999	1,573,950		2,150,000
100219227	EAGLE	ID		06/27/2025	7.875	1,572,974		1,758,000
100219220	MILL VALLEY	CA		06/27/2025	6.625	1,572,430		6,600,000
100207183	WHITTIER	CA		04/28/2025	7.375	1,569,679		1,900,000
100212057	TARZANA	CA		06/27/2025	7.375	1,567,583		2,920,000
100211467	FORT MYERS	FL		05/16/2025	6.875	1,567,061		2,200,000
100211997	SAN DIEGO	CA		05/22/2025	7.375	1,560,601		1,915,000
100209733	SCOTTSDALE	AZ		05/05/2025	7.625	1,562,037		1,900,000
3500120593	SOUTHAMPTON	NY		05/02/2025	7.868	3,117,500		10,500,000
3500124175	DALLAS	NC		06/26/2025	7.735	3,110,250		5,720,000
100212655	HUNTINGTON BEACH	CA		05/29/2025	7.750	1,553,922		1,875,000
100214955	OYSTER BAY	NY		06/11/2025	7.750	1,552,588		2,200,000
100212587	BOCA RATON	FL		05/29/2025	7.250	1,549,216		3,212,000
100213800	BOCA RATON	FL		05/29/2025	6.499	1,548,316		2,050,000
100213787	LOS ANGELES	CA		05/29/2025	7.499	1,546,087		1,900,000
100218987	SAN DIEGO	CA		06/27/2025	7.499	1,542,650		1,915,000
100216732	SAN FRANCISCO	CA		06/23/2025	6.875	1,542,619		1,877,000
100206118	NEWPORT BEACH	CA		04/16/2025	7.250	1,545,282		1,850,000
100210208	BEVERLY HILLS	CA		05/08/2025	6.750	1,539,222		3,200,000
100210494	HEWLETT	NY		05/12/2025	7.374	1,537,181		2,475,000
3.62508E+11	PARADISE VALLEY	AZ		05/12/2025	7.430	3,072,081		10,400,000
100219056	COSTA MESA	CA		06/27/2025	7.125	1,533,588		2,150,000
100207448	PHOENIX	AZ		04/29/2025	7.125	1,530,933		2,025,000
100214972	LAKE FOREST	CA		06/11/2025	7.500	1,529,021		2,050,000
100214765	SEATTLE	WA		06/11/2025	7.125	1,528,955		2,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219047	SANTA FE	NM		06/27/2025	7.625	1,526,918		2,860,000
100214604	HUNTINGTON BEACH	CA		06/09/2025	6.250	1,526,610		2,575,000
100205666	CHANDLER	AZ		05/09/2025	6.875	1,525,344		2,150,000
100219046	SANTA BARBARA	CA		06/27/2025	7.625	1,521,993		1,850,000
100219114	BURIEN	WA		06/27/2025	7.375	1,521,605		2,420,000
100212601	PIEDMONT	CA		05/29/2025	6.875	1,520,813		3,005,000
100207393	LOS ANGELES	CA		04/29/2025	7.375	1,523,017		1,880,000
100210428	MIAMI BEACH	FL		05/12/2025	6.499	1,517,436		2,650,000
100219038	LAS VEGAS	NV		06/27/2025	7.375	1,517,049		2,458,000
100218269	HOUSTON	TX		06/26/2025	7.125	1,516,422		2,250,000
100219222	SAN DIEGO	CA		06/27/2025	6.875	1,514,501		1,850,000
100209700	DAVIE	FL		05/05/2025	6.625	1,517,236		2,650,000
100219256	SANTA CRUZ	CA		06/30/2025	7.575	1,513,079		2,096,000
100205117	DOWNEY	CA		04/11/2025	7.250	1,515,454		1,850,000
100212472	CULVER CITY	CA		05/27/2025	6.875	1,512,428		2,150,000
100214232	LOS ANGELES	CA		05/30/2025	7.499	1,512,000		2,100,000
100214081	PANAMA CITY BEACH	FL		05/30/2025	7.990	1,509,234		1,950,000
100219217	LOS ANGELES	CA		06/27/2025	7.500	1,505,675		1,770,000
100205076	LOS ANGELES	CA		04/11/2025	7.250	1,505,271		1,798,888
100216730	DUBLIN	CA		06/23/2025	6.875	1,504,068		1,740,000
100212456	SANTA ROSA BEACH	FL		05/27/2025	6.750	1,503,378		2,000,000
100218280	FAYETTEVILLE	AR		06/26/2025	6.750	1,502,642		2,568,000
100212046	BAINBRIDGE ISLAND	WA		06/27/2025	7.375	1,502,536		1,950,000
100209710	WOODLAND HILLS	CA		05/05/2025	6.625	1,496,347		2,800,000
100206518	VALENCIA	CA		04/22/2025	6.625	1,491,893		1,970,000
100199241	LAGUNA HILLS	CA		04/09/2025	7.750	1,491,226		1,705,000
100216198	MAMMOTH LAKES	CA		06/20/2025	7.750	1,487,221		1,888,000
100213741	RIVERSIDE	CA		05/29/2025	7.625	1,489,078		1,900,000
100211993	CRESSKILL	NJ		05/22/2025	6.875	1,481,663		2,170,000
100207133	ESCONDIDO AREA	CA		04/28/2025	7.625	1,485,005		1,930,000
100214472	TARZANA	CA		06/06/2025	7.375	1,483,680		1,807,000
3500123379	ENCINO	CA		06/09/2025	7.640	2,958,000		6,800,000
100214066	WEST HILLS	CA		05/30/2025	6.990	1,478,138		1,835,000
100204746	LOS ANGELES	CA		04/10/2025	6.875	1,477,079		2,418,000
100214235	QUEEN CREEK	AZ		05/30/2025	6.875	1,475,003		1,850,000
100216754	LOS ANGELES	CA		06/25/2025	7.250	1,475,038		1,800,000
100214464	EL CAJON	CA		06/06/2025	7.000	1,475,028		1,800,000
100214476	DIAMOND BAR	CA		06/06/2025	7.750	1,470,000		1,869,000
100210425	SCOTTSDALE	AZ		05/12/2025	6.499	1,469,500		1,825,000
100204991	NASHVILLE	TN		04/10/2025	6.990	1,468,317		2,400,000
100209694	ORINDA	CA		05/05/2025	7.375	1,468,831		1,810,000
100209976	HOUSTON	TX		06/11/2025	7.750	1,466,177		1,755,000
100214999	BELLA COLLINA	FL		06/11/2025	6.625	1,463,650		1,802,000
100214298	RANCHO SANTA MARGARITA	CA		05/30/2025	7.125	1,461,987		2,385,000
100218393	ENSCHEDE	NLD		06/26/2025	4.950	1,814,266		2,726,609
100203059	SAN DIEGO	CA		04/25/2025	7.250	1,459,245		2,000,000
100212795	APELDOORN	NLD		05/28/2025	4.900	1,743,989		2,426,271
100215315	UNION CITY	CA		06/12/2025	6.990	1,455,461		1,915,000
100205155	SOUTH SAN FRANCISCO	CA		05/01/2025	6.625	1,453,860		1,961,000
100209099	LEEUWARDEN	NLD		04/29/2025	4.950	1,753,952		2,269,107
100214455	ST GEORGE	UT		06/06/2025	7.250	1,451,428		1,768,000
100218352	EINDHOVEN	NLD		06/26/2025	5.950	1,801,320		2,608,829
403056314	MAPLE HEIGHTS	OH		05/22/2025	7.170	1,447,256		2,462,000
100216163	SAN JOSE	CA		06/18/2025	6.875	1,446,364		2,700,000
100213833	LOS ANGELES	CA		05/29/2025	7.625	1,445,799		1,740,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205695	LOS ANGELES	CA		05/09/2025	6.875	1,444,772		2,500,000
100219011	SUNNYVALE	CA		06/27/2025	7.125	1,444,124		1,750,000
100213730	SIMI VALLEY	CA		05/29/2025	7.625	1,444,170		1,730,000
100219223	IRVINE	CA		06/27/2025	6.500	1,441,796		2,218,305
100206228	THOUSAND OAKS	CA		04/17/2025	7.125	1,444,179		2,025,000
100212256	ARLINGTON	VA		05/28/2025	6.875	1,440,634		2,400,000
100219228	PROSPER	TX		06/27/2025	6.875	1,439,964		1,621,000
100214566	RAMONA	CA		06/06/2025	6.999	1,439,600		1,950,000
100204985	WESTERVILLE	OH		04/10/2025	7.875	1,441,796		1,910,000
100209951	FRISCO	TX		06/11/2025	7.250	1,434,159		2,150,000
100207487	BROOKLYN	NY		04/29/2025	7.000	1,434,288		2,300,000
100214085	CASTAIC	CA		05/30/2025	7.125	1,430,553		1,910,000
100216437	BASS LAKE	CA		06/20/2025	7.750	1,429,806		1,706,000
100212496	SAN JOSE	CA		05/28/2025	6.875	1,429,510		2,000,000
100203034	NAPA	CA		04/25/2025	6.875	1,430,354		2,050,000
100211440	PALM COAST	FL		05/16/2025	6.875	1,429,780		1,780,000
100207156	ROWLAND HEIGHTS AREA	CA		04/28/2025	7.125	1,426,064		1,740,000
100210410	SUNNYVALE	CA		05/12/2025	6.375	1,414,437		2,860,000
100214603	BOULDER CITY	NV		06/09/2025	7.125	1,413,667		1,725,000
100209041	LOOSDRECHT	NLD		04/29/2025	5.300	1,707,009		2,885,612
100210562	IRVINE	CA		05/15/2025	6.990	1,413,249		3,250,000
100210405	ESCONDIDO	CA		05/12/2025	6.625	1,410,744		1,735,000
100209750	SAN JOSE	CA		05/05/2025	7.000	1,410,101		1,745,000
100214064	FORT COLLINS	CO		05/30/2025	7.625	1,405,233		3,050,000
100210423	GOVERNMENT CAMP	OR		05/12/2025	6.375	1,403,546		1,869,000
100216758	DALLAS	TX		06/25/2025	6.875	1,403,136		2,075,000
100212360	BURBANK	CA		05/28/2025	7.125	1,401,187		1,632,000
100216216	LOS ANGELES (TARZANA AREA)	CA		06/20/2025	7.375	1,399,658		1,950,000
100204844	BELMONT	CA		04/09/2025	6.750	1,401,387		1,710,000
100212546	LOS ANGELES	CA		05/29/2025	6.999	1,397,622		1,880,000
100209497	ARCADIA	CA		05/01/2025	7.875	1,397,621		1,700,000
100206414	KIHEI	HI		05/22/2025	7.500	1,397,153		1,700,000
100206085	GILBERT	AZ		05/16/2025	7.000	1,395,066		2,050,000
100213827	LOS ANGELES	CA		05/29/2025	6.375	1,396,306		1,740,000
100211964	LOS ANGELES	CA		05/22/2025	7.125	1,393,429		2,150,000
100216721	BOERNE	TX		06/23/2025	7.625	1,393,215		2,130,000
100203057	LOS ANGELES	CA		04/25/2025	7.375	1,394,400		1,900,000
100204819	GILROY	CA		04/09/2025	6.750	1,394,295		1,700,000
100205622	REDONDO BEACH	CA		05/09/2025	7.000	1,389,284		2,600,000
100214938	PLEASANTON	CA		06/11/2025	7.875	1,388,139		1,688,000
100219106	HUNTINGTON BEACH	CA		06/27/2025	7.125	1,388,273		1,700,000
100209818	SAN CLEMENTE	CA		05/05/2025	7.125	1,388,927		1,700,000
100219022	TUCSON	AZ		06/27/2025	6.999	1,387,284		1,700,000
100213738	SEATTLE	WA		05/29/2025	6.875	1,386,755		2,150,000
100211621	SAN DIEGO	CA		06/23/2025	7.625	1,386,268		1,750,000
100212473	EMERALD ISLE	NC		05/27/2025	6.875	1,382,120		1,826,000
100209420	BEACH HAVEN	NJ		04/29/2025	7.500	1,382,212		1,800,000
100204455	OXNARD	CA		04/03/2025	7.750	1,381,304		2,100,000
100216458	DOWNEY	CA		06/20/2025	7.625	1,378,771		1,565,000
100212478	SAN DIEGO	CA		05/27/2025	6.625	1,376,175		1,840,000
100214910	HAYWARD	CA		06/11/2025	7.875	1,373,458		1,650,000
100202224	LOS ANGELES	CA		04/17/2025	7.000	1,374,079		1,815,000
100211476	VENICE	CA		05/16/2025	7.250	1,372,785		2,000,000
100205039	EAST HAMPTON	NY		04/11/2025	7.625	1,370,048		1,750,000
100212457	LOS GATOS	CA		05/27/2025	6.625	1,369,314		4,250,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214253	GILROY	CA		05/30/2025	8.875	1,366,429		1,535,000
100199171	SAN CLEMENTE	CA		04/04/2025	6.875	1,368,614		1,837,500
100213814	STANWOOD	WA		05/29/2025	7.250	1,364,657		1,700,000
100218368	HAARLEM	NLD		06/26/2025	4.950	1,693,939		2,840,856
100215816	GARDEN GROVE	CA		06/12/2025	7.125	1,360,936		1,790,000
100207287	NORTHRIDGE	CA		04/28/2025	7.374	1,361,420		1,920,000
100212236	LOS ANGELES	CA		05/23/2025	7.375	1,359,870		2,000,000
100204932	MANDEVILLE	LA		04/10/2025	7.500	1,360,474		1,670,000
100205604	AUSTIN	TX		05/09/2025	7.375	1,352,888		1,650,000
100205599	HOUSTON	TX		05/09/2025	7.125	1,352,610		3,175,000
100214743	SAN JOSE	CA		06/11/2025	7.500	1,350,411		1,656,000
100210422	PALM SPRINGS	CA		05/12/2025	6.750	1,348,127		1,650,000
100212477	PASADENA	CA		05/27/2025	6.625	1,346,378		1,800,000
100214469	LOS ANGELES	CA		06/06/2025	6.990	1,344,826		3,000,000
100212620	LA QUINTA	CA		05/29/2025	8.125	1,340,096		1,725,000
100211523	SAN FRANCISCO	CA		06/05/2025	7.500	1,339,138		1,614,000
100209037	S-GRAVENHAGE	NLD		04/29/2025	4.950	1,615,969		2,787,855
100216195	MARINA	CA		06/20/2025	7.750	1,337,910		1,720,000
100205576	WESTLAKE VILLAGE	CA		05/09/2025	6.875	1,338,978		2,022,000
100211638	FAIRVIEW	TX		05/16/2025	7.125	1,336,471		1,730,000
100208982	COSTA MESA	CA		04/29/2025	6.499	1,335,508		1,775,000
100199125	AUSTIN	TX		04/04/2025	7.500	1,337,338		3,000,000
100210351	LOS OLIVOS	CA		05/09/2025	6.875	1,334,878		2,975,000
100212231	BURBANK	CA		05/23/2025	7.625	1,335,841		1,700,000
100215902	SHERMAN OAKS	CA		06/16/2025	7.490	1,333,725		1,800,000
100212469	ATLANTIC BEACH	NC		05/27/2025	7.250	1,333,200		1,660,000
100214267	ALAMO	CA		05/30/2025	6.499	1,330,997		2,575,000
100209838	UPPER SADDLE RIVER	NJ		05/05/2025	7.500	1,331,731		1,900,000
100211600	LYNNWOOD	WA		06/23/2025	7.500	1,329,353		1,740,000
100216081	BIG SKY	MT		06/17/2025	7.500	1,329,296		2,130,000
100205584	LONG BEACH	CA		05/09/2025	7.250	1,328,239		1,608,000
100204740	MAMMOTH LAKES	CA		04/10/2025	7.250	1,330,388		2,195,000
100207426	WAYZATA	MN		04/29/2025	7.250	1,329,433		2,595,000
100206055	ENCINITAS	CA		05/16/2025	7.250	1,327,121		1,730,000
100212466	BEVERLY HILLS	CA		05/27/2025	6.990	1,324,536		1,750,000
100206086	TOMBALL	TX		05/16/2025	6.875	1,314,788		2,000,000
100215000	CARLSBAD	CA		06/11/2025	6.875	1,314,706		2,170,000
100214158	SCOTTSDALE	AZ		05/30/2025	6.990	1,314,198		1,650,000
100214596	HUNTINGTON BEACH	CA		06/09/2025	7.250	1,313,945		1,595,000
325052431	WOODINVILLE	WA		06/30/2025	8.555	2,260,000		3,800,000
100206971	ORANGE	CA		04/25/2025	7.625	1,310,018		1,860,000
100211980	WOODLAND HILLS	CA		05/22/2025	7.375	1,305,213		1,600,000
100215650	WHITTIER	CA		06/13/2025	7.500	1,306,169		1,570,000
100210416	REDMOND	WA		05/12/2025	6.375	1,308,109		1,700,000
100214458	SUNLAND	CA		06/06/2025	7.490	1,303,542		1,580,000
100209899	JACKSONVILLE	FL		06/11/2025	7.750	1,302,751		1,552,000
100216447	SAN DIEGO	CA		06/20/2025	7.999	1,302,000		1,700,000
100215898	ENCINO	CA		06/16/2025	7.125	1,297,368		1,705,000
100216170	LOS ANGELES	CA		06/18/2025	7.375	1,296,841		1,580,000
100214281	CAREFREE	AZ		05/30/2025	6.875	1,297,225		1,600,000
100206936	MILL CREEK	WA		04/25/2025	7.625	1,294,919		1,485,000
100207389	PACIFIC GROVE	CA		04/29/2025	7.250	1,292,828		1,600,000
100214785	SANTA ANA	CA		06/11/2025	7.625	1,290,194		1,580,000
100212297	LOS ANGELES	CA		05/28/2025	7.375	1,289,455		1,485,000
100204959	GRANITE BAY	CA		04/10/2025	8.625	1,291,057		1,460,500

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204922	MISSION VIEJO	CA		04/10/2025	7.500	1,286,458		1,590,000
100207311	THOUSAND OAKS	CA		04/28/2025	7.375	1,283,567		1,472,000
100215012	LOS ANGELES	CA		06/11/2025	7.875	1,281,460		1,572,500
100215802	ARCADIA	CA		06/12/2025	7.000	1,280,889		1,800,000
100214544	VIENNA	VA		06/06/2025	6.375	1,280,640		2,111,000
100207313	DISCOVERY BAY	CA		04/28/2025	7.375	1,281,092		1,550,000
100216036	BELLAIRE	TX		06/17/2025	7.625	1,279,411		1,485,000
100209785	AUSTIN	TX		05/05/2025	7.750	1,282,038		1,550,000
100216619	VENTURA	CA		06/23/2025	6.990	1,276,516		1,700,000
100206559	FOUNTAIN VALLEY	CA		04/22/2025	8.250	1,276,800		1,545,000
100211463	LAS VEGAS	NV		05/16/2025	8.375	1,274,170		1,375,000
100216400	ORANGE	CA		06/20/2025	9.250	1,271,262		1,350,000
100214840	CHINO HILLS	CA		06/11/2025	7.250	1,271,250		1,560,000
100209048	HILVERSUM	NLD		04/29/2025	4.850	1,534,942		2,647,908
100218283	GOLDEN	CO		06/26/2025	7.625	1,268,846		1,525,000
100209162	REHOBOTH BEACH	DE		04/30/2025	6.750	1,267,343		3,093,000
100214218	GLENDALE	CA		05/30/2025	7.250	1,267,185		1,776,000
100206538	LOS ANGELES	CA		04/22/2025	7.125	1,267,562		1,525,000
100214928	TUJUNGA AREA, LOS ANGELES	CA		06/11/2025	7.375	1,264,924		1,549,000
100211619	SAN DIEGO	CA		06/23/2025	7.625	1,263,646		1,650,000
100210226	OAKLAND	CA		05/09/2025	6.999	1,262,802		1,650,000
100214638	NORTH HOLLYWOOD	CA		06/10/2025	7.375	1,258,556		1,755,000
100214561	MOORPARK	CA		06/06/2025	6.999	1,257,663		1,540,000
100214719	MARINA	CA		06/11/2025	7.375	1,256,546		1,625,000
100210735	BURBANK	CA		05/15/2025	7.625	1,255,576		2,265,000
3410000891	NASHVILLE	TN		06/13/2025	8.554	2,510,808		17,125,000
100207425	CHICAGO	IL		04/29/2025	7.750	1,256,344		1,650,000
100205153	SOQUEL	CA		05/01/2025	7.000	1,256,352		1,550,000
100211510	LOS ANGELES	CA		05/16/2025	7.750	1,255,967		1,530,000
100216074	RIVERSIDE	CA		06/17/2025	7.750	1,252,372		1,800,000
100209056	LAREN	NLD		04/29/2025	4.850	1,511,493		2,607,248
100215444	OAKHURST	NJ		06/12/2025	7.375	1,251,160		1,800,000
100214801	AURORA	CO		06/11/2025	7.750	1,250,950		2,325,000
100214649	ANAHEIM	CA		06/10/2025	7.875	1,250,336		1,525,000
100202995	MISSOURI CITY	TX		04/25/2025	6.875	1,250,002		1,575,000
100216080	SANTA CRUZ	CA		06/17/2025	7.250	1,248,789		1,600,000
100219069	RANCHO PALOS VERDES	CA		06/27/2025	8.000	1,248,138		1,500,000
100205159	MOUNT PLEASANT	SC		05/01/2025	6.625	1,248,082		2,192,000
100210441	VAN NUYS	CA		05/12/2025	7.250	1,247,407		1,715,000
100211488	SAN DIEGO	CA		05/16/2025	7.625	1,246,872		2,400,000
100212485	IRVINE	CA		05/28/2025	7.250	1,245,442		1,520,000
100210505	DAVIS	CA		05/15/2025	6.500	1,243,638		1,912,000
100214800	SAN FRANCISCO	CA		06/11/2025	7.000	1,242,051		1,865,000
100216155	ANNAPOLIS	MD		06/17/2025	7.375	1,241,254		1,354,000
100214732	IRVINE	CA		06/11/2025	7.250	1,241,580		1,530,000
100213698	THOUSAND OAKS	CA		05/29/2025	7.375	1,240,840		1,485,000
100212468	CLIFTON	VA		05/27/2025	6.125	1,239,811		1,830,000
3500124174	DALLAS	NC		06/26/2025	7.735	2,479,500		4,560,000
100219019	PLEASANTON	CA		06/27/2025	7.125	1,237,538		1,675,000
100207168	SAN FRANCISCO	CA		04/28/2025	8.000	1,238,136		1,675,000
100219232	VALLEY VILLAGE	CA		06/27/2025	6.875	1,235,542		1,750,000
100199159	ACWORTH	GA		04/04/2025	7.375	1,238,449		1,595,000
100216144	FAIRFAX	VA		06/17/2025	7.250	1,235,034		1,405,000
100199196	SAN DIEGO	CA		04/04/2025	7.250	1,236,729		2,000,000
100218194	NICEVILLE	FL		06/26/2025	7.250	1,233,195		1,500,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219054	NEW YORK	NY		06/27/2025	7.375	1,232,652		2,750,000
100205073	LOS ANGELES	CA		04/11/2025	7.625	1,233,059		1,395,000
100215440	SAN JOSE	CA		06/12/2025	7.250	1,231,119		1,695,000
100204720	LAS VEGAS	NV		04/08/2025	7.500	1,232,703		1,500,000
100204856	PLYMOUTH	MN		04/09/2025	6.499	1,230,473		1,597,000
100202999	SANTA BARBARA	CA		04/25/2025	6.875	1,229,855		3,400,000
100210344	LAFAYETTE	CA		05/09/2025	6.375	1,229,310		2,300,000
100199198	LAS VEGAS	NV		04/04/2025	6.875	1,229,172		1,500,000
100219212	LOS ANGELES	CA		06/27/2025	8.250	1,224,870		1,500,000
100214593	SANDWICH	MA		06/09/2025	7.625	1,224,006		1,650,000
100219221	HURRICANE	UT		06/27/2025	7.375	1,223,552		1,632,000
100214716	FULLERTON	CA		06/11/2025	7.375	1,222,973		1,705,000
100211988	SIMI VALLEY	CA		05/22/2025	7.750	1,219,046		1,500,000
100215324	EAST PALO ALTO	CA		06/12/2025	7.625	1,220,260		1,685,000
100214223	DOWNEY	CA		05/30/2025	6.999	1,219,527		1,600,000
100206113	SAMMAMISH	WA		04/16/2025	6.875	1,227,711		1,990,000
100215008	CHINO HILLS	CA		06/11/2025	6.875	1,214,841		1,604,000
100212785	AMSTERDAM	NLD		05/28/2025	4.950	1,452,760		2,078,818
100212460	BOCA RATON	FL		05/27/2025	6.990	1,211,005		2,112,000
100214979	IRVINE	CA		06/11/2025	7.000	1,209,040		1,700,000
100218255	NORTH HOLLYWOOD	CA		06/26/2025	9.500	1,208,049		1,380,000
100209808	BRADENTON	FL		05/05/2025	7.500	1,208,614		4,050,000
100219235	SPRING	TX		06/27/2025	6.875	1,206,173		1,432,000
100219213	BROOMFIELD	CO		06/27/2025	8.000	1,205,234		1,325,000
100216448	HILLSBOROUGH	NC		06/20/2025	6.375	1,204,635		1,553,000
100204892	COVINGTON	LA		04/10/2025	7.625	1,205,237		1,500,000
100212451	BLOOMFIELD HILLS	MI		05/27/2025	6.990	1,204,425		1,688,000
100216720	BEVERLY HILLS	CA		06/23/2025	7.500	1,201,059		1,570,000
100209800	SHORT HILLS	NJ		05/05/2025	7.125	1,202,796		1,900,000
100214177	HONOLULU	HI		05/30/2025	7.125	1,200,687		1,572,000
100214442	LAKE FOREST	CA		06/06/2025	7.375	1,199,102		2,750,000
100209716	BERKELEY	CA		05/05/2025	6.750	1,199,460		1,500,000
100205064	SUNNYVALE	CA		04/11/2025	7.375	1,198,767		1,800,000
100219074	PALM BEACH GARDENS	FL		06/27/2025	7.500	1,197,331		1,556,000
100215002	SAN DIEGO	CA		06/11/2025	7.625	1,196,001		1,559,000
100206951	HERMOSA BEACH	CA		04/25/2025	7.625	1,197,467		1,460,000
100216418	BRADENTON	FL		06/20/2025	8.125	1,195,148		1,300,000
100216143	JACKSONVILLE	FL		06/17/2025	7.125	1,194,273		1,400,000
100209935	SONOMA	CA		06/11/2025	7.500	1,193,188		1,465,000
100213949	VISTA	CA		05/29/2025	7.250	1,192,066		1,600,000
100204874	PANORAMA CITY	CA		04/09/2025	7.375	1,185,915		1,525,000
100204972	MORGAN HILL	CA		04/10/2025	7.375	1,185,223		1,429,000
100214082	MIAMI	FL		05/30/2025	6.875	1,181,164		1,550,000
100211977	GLENDALE	CA		05/22/2025	7.375	1,180,578		1,460,000
100214295	VAN NUYS	CA		05/30/2025	7.375	1,180,348		1,450,000
100205168	LAS VEGAS	NV		05/01/2025	7.375	1,181,250		1,500,000
100216137	AUSTIN	TX		06/17/2025	6.625	1,179,305		1,425,000
100209046	ARNHEM	NLD		04/29/2025	5.000	1,422,507		2,526,029
100212494	ROWLAND HEIGHTS	CA		05/28/2025	7.000	1,177,635		1,480,000
100210508	BOYNE CITY	MI		05/15/2025	6.990	1,178,334		1,740,000
100202990	ENCINO	CA		04/25/2025	7.375	1,175,105		1,750,000
100213830	SCOTTSDALE	AZ		05/29/2025	6.375	1,172,125		1,582,500
100214806	VALLEY VILLAGE	CA		06/11/2025	7.625	1,171,452		1,400,000
100214579	ANAHEIM	CA		06/06/2025	6.999	1,170,143		1,650,000
100216145	DUBLIN	CA		06/17/2025	6.990	1,169,855		1,350,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214804	IRVINE	CA		06/11/2025	6.875	1,168,158		1,950,000
100207321	LEESBURG	VA		04/29/2025	7.500	1,168,785		1,450,000
100214777	BROOKLYN	NY		06/11/2025	7.125	1,167,550		1,995,000
100207046	BELLFLOWER	CA		04/24/2025	7.625	1,168,692		1,500,000
100214229	SAMMAMISH	WA		05/30/2025	6.499	1,166,138		1,903,000
100218215	CARLSBAD	CA		06/26/2025	7.375	1,165,908		1,542,000
3340097940	MONROE	NY		06/05/2025	9.082	1,457,281		5,800,000
100206585	LAS VEGAS	NV		04/22/2025	7.625	1,166,332		1,490,000
100216459	LAKE STEVENS	WA		06/20/2025	7.250	1,165,098		1,730,000
100206224	QUEEN CREEK	AZ		04/17/2025	6.750	1,163,234		1,450,000
100211970	IRVINE	CA		05/22/2025	7.250	1,164,116		1,640,000
100219037	THOUSAND OAKS	CA		06/27/2025	6.875	1,161,349		1,440,000
100212453	WILMINGTON	NC		05/27/2025	6.875	1,161,175		1,555,000
100211953	CANYON COUNTRY	CA		05/22/2025	7.375	1,161,687		1,520,000
100218508	JOHNS CREEK	GA		06/27/2025	6.750	1,159,918		1,420,000
100207364	RANCHO CUCAMONGA	CA		04/29/2025	6.990	1,161,812		1,650,000
100210742	PACIFICA	CA		05/15/2025	7.750	1,159,476		1,415,000
100211500	THE SEA RANCH	CA		05/16/2025	7.750	1,161,084		1,350,000
100218271	PALM DESERT	CA		06/26/2025	7.625	1,157,706		1,400,000
100211635	LA QUINTA	CA		05/16/2025	7.250	1,156,011		1,648,000
100205689	LOS ALAMITOS	CA		05/09/2025	7.750	1,155,000		1,375,000
100214606	DARIEN	CT		06/09/2025	6.875	1,154,982		2,200,000
100199137	BRENTWOOD	TN		04/04/2025	7.500	1,156,393		1,480,000
100214943	TUJUNGA	CA		06/11/2025	7.625	1,150,688		1,390,000
100206045	LOS ANGELES	CA		05/16/2025	7.625	1,150,691		1,400,000
100210415	LA MESA	CA		05/12/2025	6.750	1,150,882		1,420,000
100214977	WESTMINSTER	CA		06/11/2025	7.375	1,149,658		1,400,000
100203045	COALVILLE	UT		04/25/2025	7.125	1,150,521		1,550,000
100214073	BUCKEYE	AZ		05/30/2025	7.750	1,149,453		1,722,000
100210437	CORNELIUS	NC		05/12/2025	6.875	1,150,036		1,400,000
100216146	FOUNTAIN HILLS	AZ		06/17/2025	6.990	1,147,141		1,280,000
100205134	SAN DIEGO	CA		05/01/2025	7.750	1,147,004		1,500,000
100208977	SAN MATEO	CA		04/29/2025	6.500	1,146,976		1,470,000
100211581	AUSTIN	TX		06/23/2025	7.500	1,143,585		1,495,000
100213820	WEST LINN	OR		05/29/2025	6.499	1,143,234		1,875,000
100216467	CHAPEL HILL	NC		06/20/2025	6.375	1,142,198		1,425,000
3500122853	PEBBLE BEACH	CA		05/22/2025	7.620	2,283,750		6,000,000
100219216	DRIPPING SPRINGS	TX		06/27/2025	7.875	1,139,541		1,327,000
100206111	SAN CLEMENTE	CA		04/16/2025	7.250	1,139,684		1,600,000
100209804	PALM SPRINGS	CA		05/05/2025	7.125	1,140,611		1,400,000
100216181	CULVER CITY	CA		06/18/2025	7.125	1,138,212		2,430,000
100207330	HUNTINGTOWN	MD		04/29/2025	7.625	1,138,883		1,460,000
100209933	SCOTTSDALE	AZ		06/11/2025	7.125	1,136,253		2,100,000
100207499	RAMONA	CA		04/29/2025	7.375	1,136,705		2,000,000
100211432	BROOKLYN	NY		05/16/2025	7.250	1,132,627		2,700,000
100212224	VAN NUYS	CA		05/23/2025	8.500	1,135,078		1,450,000
100204469	MARLBORO	NJ		04/04/2025	7.250	1,136,455		1,645,000
100212243	GLENDALE	CA		05/23/2025	7.000	1,130,706		1,470,000
100216465	MURRIETA	CA		06/20/2025	7.499	1,128,750		2,050,000
100210559	VENETA	OR		05/15/2025	7.875	1,128,283		1,350,000
100214625	CASTRO VALLEY	CA		06/10/2025	7.125	1,128,229		1,390,000
100204445	CORONA	CA		04/03/2025	7.125	1,128,740		1,500,000
100207388	GRANITE BAY	CA		04/29/2025	7.250	1,126,808		1,400,000
3.62509E+11	BELL CANYON	CA		05/27/2025	8.185	2,248,132		4,735,000
100212299	BROOKLYN	NY		05/28/2025	7.125	1,124,001		1,670,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206554	RANCHO CUCAMONGA	CA		04/22/2025	7.500	1,123,892		1,352,000
100212467	IRVINE	CA		05/27/2025	7.375	1,193,822		2,310,000
100215699	PHOENIX	AZ		06/13/2025	6.875	1,121,052		1,409,000
100215302	KOLOA	HI		06/12/2025	7.250	1,119,948		1,499,000
100209973	JUPITER	FL		06/11/2025	7.500	1,119,521		1,500,000
100214140	EL DORADO HILLS	CA		05/30/2025	9.750	1,119,340		1,436,000
100209839	SEATTLE	WA		05/05/2025	7.250	1,120,440		1,378,000
100212789	LELYSTAD	NLD		05/28/2025	4.900	1,337,623		1,728,465
100205678	SCOTTSDALE	AZ		05/09/2025	7.125	1,116,613		1,700,000
100215670	MILL VALLEY	CA		06/13/2025	7.375	1,113,264		1,350,000
100216149	AUSTIN	TX		06/17/2025	6.990	1,110,647		1,300,000
100206233	MIAMI LAKES	FL		04/17/2025	8.375	1,108,919		1,275,000
100212340	SAN JOSE	CA		05/28/2025	6.750	1,106,756		1,600,000
100214701	ASTORIA	NY		06/11/2025	7.625	1,105,642		2,300,000
100215921	NATIONAL CITY	CA		06/17/2025	7.490	1,104,539		1,440,000
100206114	SAMMAMISH	WA		04/16/2025	6.875	1,211,682		2,260,000
100214093	ATLANTA	GA		05/30/2025	7.125	1,102,107		1,450,000
100205046	YORBA LINDA	CA		04/11/2025	7.250	1,101,191		1,580,000
100216414	BEE CAVE	TX		06/20/2025	6.625	1,099,225		1,380,000
100215895	ARCADIA	CA		06/16/2025	6.875	1,096,080		1,428,000
100218982	CANTON	GA		06/27/2025	7.125	1,095,881		1,385,000
100218620	WASHINGTON	DC		06/27/2025	6.375	1,095,811		1,550,000
100216156	TEMECULA	CA		06/17/2025	7.125	1,094,222		1,260,000
100211482	ANAHEIM	CA		05/16/2025	7.875	1,094,605		1,450,000
100216739	SANTA ROSA BEACH	FL		06/23/2025	6.875	1,091,947		1,350,000
100209712	PASADENA	CA		05/05/2025	6.750	1,093,505		1,365,000
100218959	LOS ANGELES	CA		06/27/2025	6.999	1,091,109		1,450,000
100212376	MOORESVILLE	NC		05/28/2025	7.375	1,091,818		1,400,000
100204976	KEY LARGO	FL		04/10/2025	7.375	1,361,005		3,900,000
100209799	GLENDORA	CA		05/05/2025	7.875	1,091,255		1,245,000
100206877	BRADENTON	FL		04/24/2025	6.999	1,089,620		1,623,000
100212647	LOS ANGELES	CA		05/29/2025	7.999	1,088,104		1,400,000
100210736	ALBANY	CA		05/15/2025	6.990	1,085,921		1,400,000
100209158	LOS ANGELES	CA		04/30/2025	7.375	1,086,730		1,486,000
100219200	SAN DIEGO	CA		06/27/2025	7.250	1,085,042		1,400,000
100210754	SAN FRANCISCO	CA		05/15/2025	7.625	1,084,068		1,461,000
100218279	HENDERSONVILLE	TN		06/26/2025	7.375	1,083,943		1,320,890
100209050	TIEL	NLD		04/29/2025	5.000	1,307,569		1,727,704
100218217	PHOENIX	AZ		06/26/2025	7.250	1,077,220		1,590,000
100210421	VALLEY GLEN	CA		05/12/2025	7.000	1,077,979		1,310,000
100213826	SAN FRANCISCO	CA		05/29/2025	6.999	1,073,611		1,380,000
100212487	GRANADA HILLS	CA		05/28/2025	8.000	1,072,199		1,300,000
100214589	MOORPARK	CA		06/09/2025	7.875	1,070,727		1,600,000
100218877	HIDEOUT	UT		06/27/2025	7.375	1,070,182		1,225,000
100206782	JERSEY CITY	NJ		04/23/2025	7.250	1,071,155		1,410,000
100209724	PIGEON FORGE	TN		05/05/2025	7.500	1,071,568		1,300,000
100212074	SAN DIEGO	CA		05/22/2025	6.875	1,067,546		1,300,000
100209715	MARVIN	NC		05/05/2025	6.250	1,069,715		1,764,000
100212470	BOSTON	MA		05/27/2025	6.750	1,067,301		2,220,000
100216087	DALLAS	TX		06/17/2025	7.250	1,066,302		1,550,000
100211826	NORTH BELLMORE	NY		05/19/2025	7.250	1,067,124		1,387,000
100215507	HAYWARD	CA		06/12/2025	6.750	1,066,927		1,400,000
100216142	LONG BEACH	CA		06/17/2025	6.625	1,065,449		1,275,000
100207142	GARDEN GROVE	CA		04/28/2025	7.500	1,066,520		1,300,000
100218270	LAKE GENEVA	WI		06/26/2025	7.125	1,064,604		1,400,000

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	2	3					Additional	
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100218260	LAKE ARROWHEAD	CA		06/26/2025	9.999	1,063,113		1,200,000
100209854	ATLANTA	GA		05/05/2025	6.750	1,064,995		1,435,000
100216455	THOUSAND OAKS	CA		06/20/2025	7.375	1,061,932		1,670,000
100209883	SAN DIEGO	CA		06/11/2025	7.250	1,061,444		1,380,000
100216105	PINECREST	FL		06/17/2025	8.500	1,060,794		1,400,000
100206064	ALHAMBRA	CA		05/16/2025	7.000	1,060,436		1,470,000
3500120440	DANIEL ISLAND	SC		06/09/2025	7.953	2,120,625		4,050,000
100205681	COSTA MESA	CA		05/09/2025	7.250	1,060,230		1,365,000
100212395	CARLSBAD	CA		05/28/2025	7.500	1,059,597		1,297,000
100215715	OCEANSIDE	CA		06/13/2025	7.250	1,059,577		1,295,000
100206872	LOS ANGELES	CA		04/24/2025	7.750	1,059,691		1,560,000
100206858	CORONA	CA		04/24/2025	7.625	1,058,400		1,260,000
100210640	LA JOLLA	CA		05/15/2025	7.500	1,057,337		1,375,000
100209360	REDMOND	WA		04/29/2025	7.250	1,058,758		1,375,000
100218414	EMMEN	NLD		06/26/2025	5.000	1,312,417		1,650,761
100209754	PASCO	WA		05/05/2025	7.375	1,057,921		1,297,000
100206411	MIAMI	FL		05/22/2025	7.125	1,055,781		1,500,000
100218479	LOS ANGELES (WOODLAND HILLS AR	CA		06/27/2025	7.375	1,055,683		1,590,000
100204821	SAN JOSE	CA		04/09/2025	6.625	1,057,140		1,365,000
100214238	OXNARD	CA		05/30/2025	7.750	1,054,660		1,300,000
100214629	ALAMEDA	CA		06/10/2025	7.125	1,054,171		1,300,000
100211518	TORRANCE	CA		06/05/2025	7.375	1,052,162		1,275,000
100206417	PONTE VEDRA	FL		05/22/2025	7.250	1,051,102		1,330,000
100218394	ENSCHEDE	NLD		06/26/2025	4.950	1,303,638		1,749,034
100209934	SAN DIEGO	CA		06/11/2025	7.750	1,049,079		1,250,000
100209874	JUPITER	FL		06/11/2025	6.750	1,046,517		2,100,000
100211649	BELLEVUE	WA		05/19/2025	7.625	1,046,968		3,300,000
100214989	SANTA ANA	CA		06/11/2025	7.375	1,045,755		2,750,000
100210198	BEACH HAVEN	NJ		05/07/2025	6.990	1,046,113		1,400,000
100212298	SAN FRANCISCO	CA		05/28/2025	7.375	1,044,807		1,715,000
100216715	DURANGO	CO		06/23/2025	7.375	1,044,614		1,850,000
100219275	DANA POINT	CA		06/30/2025	7.875	1,044,523		1,615,000
100214763	NEW HYDE PARK	NY		06/11/2025	7.375	1,043,688		1,264,100
100212520	LIVERMORE	CA		05/29/2025	6.625	1,043,358		2,131,000
3500115747	BROOKLYN	NY		05/02/2025	8.118	2,084,344		5,900,000
100206067	TAHOE CITY	CA		05/16/2025	7.125	1,042,127		1,700,000
100202265	LOMITA	CA		04/17/2025	7.375	1,041,918		1,388,000
100206957	TUJUNGA	CA		04/25/2025	7.500	1,038,730		1,420,000
100218540	GLENDALE	CA		06/27/2025	7.125	1,037,408		1,800,000
100219018	COVINA	CA		06/27/2025	7.250	1,036,952		1,200,000
100218209	VACAVILLE	CA		06/26/2025	7.875	1,036,711		1,300,000
100209416	IRVINE	CA		04/29/2025	7.500	1,037,285		1,355,000
100215467	LOS ALAMITOS	CA		06/12/2025	7.375	1,034,560		1,550,000
100210223	PASADENA	CA		05/09/2025	6.999	1,035,445		1,250,000
100207387	LA PALMA	CA		04/29/2025	7.250	1,035,387		1,400,000
100212535	KIRKLAND	WA		05/29/2025	7.375	1,033,583		1,450,000
100214634	IRVINE	CA		06/10/2025	7.125	1,033,562		1,590,000
100219035	LOS GATOS	CA		06/27/2025	6.999	1,033,500		3,050,000
100219068	SONOMA	CA		06/27/2025	7.125	1,033,305		2,250,000
100204870	LA CRESCENTA	CA		04/09/2025	6.375	1,033,869		1,625,000
100212452	GILBERT	AZ		05/27/2025	6.875	1,032,310		1,310,000
100218500	ENCINO	CA		06/27/2025	6.875	1,032,163		2,400,000
100219080	NAPLES	FL		06/27/2025	7.625	1,032,076		1,235,000
100205030	AGOURA HILLS	CA		04/11/2025	8.625	1,030,225		1,725,000
100219064	ALAMEDA	CA		06/27/2025	8.625	1,029,403		1,515,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212481	PERRINEVILLE	NJ		05/28/2025	8.000	1,029,151		1,300,000
100206061	LOS ANGELES	CA		05/16/2025	7.625	1,029,081		1,370,000
100215915	WEST COVINA	CA		06/17/2025	7.125	1,028,405		1,260,000
100209765	PEMBROKE PINES	FL		05/05/2025	7.375	1,029,696		1,600,000
100206104	TOLUCA LAKE	CA		04/16/2025	6.875	1,029,396		2,320,000
100215678	MC LEAN	VA		06/13/2025	7.625	1,027,488		1,320,000
100216187	COSTA MESA	CA		06/20/2025	7.625	1,027,337		1,227,000
100216151	MONTEREY	CA		06/17/2025	7.250	1,026,325		1,185,000
100206385	HENDERSON	NV		05/22/2025	7.250	1,025,638		1,950,000
100209024	DOETINCHEM	NLD		04/29/2025	4.850	1,238,151		2,136,928
100212627	MEADOW VISTA	CA		05/29/2025	7.750	1,024,073		1,650,000
100213773	LOS ANGELES	CA		05/29/2025	8.750	1,023,161		1,300,000
100214945	ROSEMEAD	CA		06/11/2025	7.500	1,019,190		1,540,000
100207145	WESTON	FL		04/28/2025	7.000	1,018,970		1,495,000
100202996	REDONDO BEACH	CA		04/25/2025	6.875	1,020,774		2,200,000
100204745	LOS ANGELES	CA		04/10/2025	6.625	1,018,188		1,402,000
100205071	EAST HAMPTON	NY		04/11/2025	7.875	1,015,595		1,300,000
100208980	SAN DIEGO	CA		04/29/2025	6.625	1,015,120		1,300,000
100210526	BAY HARBOR ISLANDS	FL		05/15/2025	6.875	1,014,955		1,800,000
100204887	CAVE CREEK	AZ		04/10/2025	7.250	1,015,317		1,325,000
100204766	SIERRA MADRE	CA		04/09/2025	7.125	1,014,401		1,650,000
100215918	MONROVIA	CA		06/17/2025	7.625	1,011,261		1,300,000
100206072	BONITA	CA		05/16/2025	7.500	1,010,985		1,625,000
100211888	SAN JOSE	CA		05/19/2025	6.375	1,010,495		1,460,000
100206121	OLYMPIA	WA		04/16/2025	7.375	1,011,846		1,275,000
100214275	VILLA PARK	CA		05/30/2025	6.625	1,010,156		3,300,000
100209898	BOSTON	MA		06/11/2025	7.250	1,008,771		1,325,000
100204632	WINDSOR	CA		04/04/2025	7.575	1,010,330		1,568,000
100209983	UPLAND	CA		06/11/2025	7.250	1,005,651		1,300,000
100214598	SANTA BARBARA	CA		06/09/2025	6.625	1,004,596		3,000,000
100215891	MONTGOMERY	TX		06/16/2025	7.874	1,003,924		1,198,000
100207177	ALTADENA	CA		04/28/2025	6.875	1,004,576		1,760,000
100199177	SOUTHLAKE	TX		04/04/2025	7.250	1,004,303		1,750,000
100216719	HAWTHORNE	CA		06/23/2025	7.750	1,003,233		1,210,000
100214970	WALNUT	CA		06/11/2025	7.500	1,002,163		1,270,000
100212265	RANCHO CUCAMONGA	CA		05/28/2025	6.875	1,002,810		1,315,000
100203079	BOGART	GA		04/25/2025	6.875	1,003,335		1,410,000
100219162	BRISBANE	CA		06/27/2025	6.750	1,002,139		1,230,000
100212668	LA JOLLA	CA		05/29/2025	7.125	1,001,778		2,560,000
100214959	VAN NUYS AREA, LOS ANGELES	CA		06/11/2025	7.875	1,001,707		1,200,000
100215022	NORTHRIDGE	CA		06/11/2025	7.250	1,000,285		1,215,000
100207128	SANTA CLARITA AREA	CA		04/28/2025	8.375	1,000,465		1,210,000
3500125327	SCOTTSDALE	AZ		06/26/2025	7.500	1,998,450		7,525,000
100215929	ENCINITAS	CA		06/17/2025	7.750	998,316		1,230,000
100206189	ALEXANDRIA	VA		04/16/2025	7.375	998,904		1,315,000
100219219	MISSION VIEJO	CA		06/27/2025	7.375	997,260		1,255,000
100218277	CAROLINA BEACH	NC		06/26/2025	7.250	996,298		1,500,000
100206968	LAKE HAVASU CITY	AZ		04/25/2025	7.250	996,909		1,850,000
100212462	FORT MYERS BEACH	FL		05/27/2025	6.375	995,470		1,350,000
100214635	FOUNTAIN VALLEY	CA		06/10/2025	6.875	995,196		1,325,000
100212450	OCEAN ISLE	NC		05/27/2025	6.875	994,418		1,368,000
100219033	AGUA DULCE	CA		06/27/2025	7.750	994,274		1,100,000
100211880	JERSEY CITY	NJ		05/19/2025	6.999	994,113		1,311,000
100214456	GRANADA HILLS	CA		06/06/2025	7.875	993,280		1,225,000
100211996	ANAHEIM	CA		05/22/2025	7.625	988,953		1,205,000

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100218402	AMSTERDAM	NLD		06/26/2025	4.600	1,229,019		1,648,921
100209478	BELLEROSE	NY		05/01/2025	7.750	989,351		1,228,000
100209475	BROOKLYN	NY		05/01/2025	7.500	989,200		1,235,000
100206418	LOS ANGELES	CA		05/22/2025	6.500	989,237		2,260,000
100214888	GRANADA HILLS	CA		06/11/2025	6.875	986,775		1,500,000
100206139	INGLEWOOD	CA		04/16/2025	7.000	988,115		1,550,000
100214761	LOS ANGELES	CA		06/11/2025	6.875	987,031		2,500,000
100214741	STATEN ISLAND	NY		06/11/2025	7.000	986,977		1,230,000
100209702	OZONE PARK	NY		05/05/2025	7.375	988,378		1,280,000
100218542	BOSTON	MA		06/27/2025	6.875	986,603		1,300,000
100212063	LOS ANGELES	CA		06/27/2025	7.250	986,329		1,200,000
100216426	GILROY	CA		06/20/2025	6.875	986,301		1,210,000
100214565	FULTON	MD		06/06/2025	6.875	984,284		1,200,000
100205082	SAN PEDRO	CA		04/11/2025	7.625	985,526		1,200,000
100211543	GILBERT	AZ		06/05/2025	7.250	983,567		1,275,000
100214490	DANA POINT	CA		06/06/2025	7.875	983,329		1,500,000
100212471	SAN MATEO	CA		05/27/2025	6.875	982,954		1,500,000
100216632	COMPTON	CA		06/23/2025	6.750	982,540		1,400,000
100212305	LOS ANGELES	CA		05/28/2025	7.125	982,612		1,645,000
100204879	KIRKLAND	WA		04/10/2025	7.875	1,035,074		1,251,000
100214656	RIALTO	CA		06/11/2025	7.125	981,390		1,275,000
100218256	MIAMI	FL		06/26/2025	6.750	981,213		2,320,000
100216381	PALM SPRINGS	CA		06/20/2025	6.875	981,194		1,300,000
100209484	KATONAH	NY		05/01/2025	7.875	982,081		1,445,000
100212509	SAN DIEGO	CA		05/29/2025	6.999	974,918		1,230,000
100215346	VAN NUYS	CA		06/12/2025	6.625	980,738		1,300,000
100209823	TUSTIN	CA		05/05/2025	7.000	980,588		1,960,000
100202264	LAS VEGAS	NV		04/17/2025	7.125	979,441		1,200,000
100216687	KIHEI	HI		06/23/2025	6.750	978,103		1,550,000
100219215	MIDDLETON	ID		06/27/2025	8.000	976,727		1,100,000
100212458	SCOTTSDALE	AZ		05/27/2025	6.250	976,568		1,800,000
100213825	ROLLING HILLS ESTATES	CA		05/29/2025	6.375	976,566		1,330,000
100214803	SANTA CLARITA	CA		06/11/2025	7.250	975,495		1,195,000
100207297	MONSEY	NY		04/28/2025	7.124	975,763		1,275,000
100218185	MISSION VIEJO	CA		06/26/2025	7.250	974,022		1,475,000
100204729	CERRITOS	CA		04/08/2025	7.125	974,441		1,178,000
100214851	ORANGE	CA		06/11/2025	7.500	972,984		1,449,000
100212475	SCOTTSDALE	AZ		05/27/2025	6.625	971,549		1,445,000
100206217	CLOVERDALE	CA		04/17/2025	8.875	971,666		1,175,000
100206110	LONG BEACH	CA		04/16/2025	6.875	972,562		1,565,000
100218644	CARMEL	CA		06/27/2025	7.124	969,106		1,940,000
100219234	SAN LEANDRO	CA		06/27/2025	6.875	967,686		1,392,000
100207011	BRONX	NY		04/24/2025	7.250	967,613		1,225,000
3410000877	WEEHAWKEN	NJ		06/06/2025	8.754	1,929,627		7,575,000
100216141	BREA	CA		06/17/2025	7.250	963,729		1,100,000
100211447	RENO	NV		05/16/2025	7.250	963,684		1,250,000
100204748	CERRITOS	CA		04/10/2025	8.000	963,688		2,000,000
100216160	CLAYTON	CA		06/17/2025	6.625	961,627		1,075,000
100202251	BUENA PARK	CA		04/17/2025	7.000	962,451		1,175,000
100206755	SAN LUIS OBISPO	CA		04/23/2025	7.250	961,242		1,550,000
100206122	BRONX	NY		04/16/2025	7.875	960,938		1,150,000
100212602	FORT LEE	NJ		05/29/2025	7.250	959,265		1,475,000
100218718	RANCHO MISSION VIEJO	CA		06/27/2025	7.250	959,112		1,342,500
100212449	BELLEVUE	WA		05/27/2025	6.500	987,490		2,800,000
3500119559	MIAMI BEACH	FL		04/07/2025	8.380	1,914,399		6,350,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199243	SOUTH SAN FRANCISCO	CA		04/09/2025	7.875	956,589		1,140,000
100211615	ANAHEIM	CA		06/23/2025	6.875	955,243		1,895,000
100216154	OLYMPIA	WA		06/17/2025	7.250	954,423		1,100,000
100214568	CEDAR HILLS	UT		06/06/2025	6.375	954,093		1,300,000
100206562	MIAMI	FL		04/22/2025	7.125	954,159		1,160,000
100216150	SOMERVILLE	MA		06/17/2025	6.750	952,021		1,143,000
100211479	MURRIETA	CA		05/16/2025	7.625	951,991		1,420,000
100216173	CANOGA PARK	CA		06/18/2025	7.500	951,872		1,155,000
100210400	PASADENA	CA		05/12/2025	6.375	953,057		1,260,000
100216148	DUBLIN	CA		06/17/2025	6.990	951,158		1,035,000
100216159	VALLEY CENTER	CA		06/17/2025	6.990	950,890		1,035,000
100214608	MORRISTOWN	NJ		06/09/2025	7.625	949,817		1,320,000
100206400	RANCHO SANTA MARGARITA	CA		05/22/2025	6.875	949,247		1,175,000
3700005941	BROOKLYN	NY		06/30/2025	8.360	1,581,913		7,810,000
100204518	SEATTLE	WA		04/04/2025	7.740	946,593		1,211,000
100216723	AZUSA	CA		06/23/2025	7.125	945,729		1,518,000
100215913	LIVERMORE	CA		06/17/2025	6.990	945,645		1,250,000
100212044	BRADENTON	FL		06/27/2025	7.375	944,935		1,150,000
100199199	AGOURA HILLS	CA		04/04/2025	7.125	945,604		1,274,000
100207477	NIPOMO	CA		04/29/2025	8.500	945,000		1,175,000
100205692	GRANADA HILLS	CA		05/09/2025	7.500	944,213		1,210,000
100199183	DULUTH	GA		04/04/2025	7.125	944,488		1,250,000
100209786	CHULA VISTA	CA		05/05/2025	7.500	944,299		1,200,000
100216077	CORONA	CA		06/17/2025	6.625	942,669		1,255,000
100214901	LOS ANGELES	CA		06/11/2025	7.750	942,462		1,290,000
324110238	NORTH CHARLESTON	SC		04/01/2025	8.850	1,622,158		7,370,000
100218276	CHICAGO	IL		06/26/2025	7.375	940,806		1,150,000
100209852	GOLETA	CA		05/05/2025	6.625	941,582		1,260,000
100207131	SANTA CLARITA	CA		04/28/2025	7.375	939,128		1,228,000
100199144	RIVERSIDE	CA		04/04/2025	7.375	937,466		1,450,000
100218373	EINDHOVEN	NLD		06/26/2025	4.260	1,163,179		1,463,049
100214640	LONG BEACH	CA		06/10/2025	7.000	934,647		1,170,000
100210579	ST. GEORGE	UT		05/15/2025	6.990	934,113		1,183,000
100215323	INGLEWOOD	CA		06/12/2025	6.990	933,053		1,299,000
100212501	RANCHO CUCAMONGA	CA		05/28/2025	6.750	932,867		1,479,000
100214799	MONTEREY PARK	CA		06/11/2025	7.375	932,741		1,300,000
3500118558	DALLAS	NC		06/26/2025	7.735	1,865,063		3,430,000
3500124176	DALLAS	NC		06/26/2025	7.735	1,865,063		3,430,000
100218359	AMSTERDAM	NLD		06/26/2025	4.800	1,157,625		1,862,928
100206357	SAN JOSE	CA		04/17/2025	7.250	932,050		1,250,000
100213818	FOUNTAIN VALLEY	CA		05/29/2025	7.999	930,725		1,385,000
100212482	CASTRO VALLEY	CA		05/28/2025	6.750	930,007		1,260,000
100199181	GLENDALE	CA		04/04/2025	7.500	929,744		1,200,000
100213822	LA CRESCENTA	CA		05/29/2025	6.625	929,423		1,140,000
100206109	EL DORADO HILLS	CA		04/16/2025	8.625	929,304		1,020,000
100212776	AMSTERDAM	NLD		05/28/2025	5.000	1,111,864		1,884,481
100212474	HUNTINGTON BEACH	CA		05/27/2025	6.750	928,813		1,325,000
3500119543	KIHEI	HI		04/07/2025	8.505	1,853,869		4,800,000
100214794	JERSEY CITY	NJ		06/11/2025	7.250	926,211		1,240,000
100206096	MONTEBELLO	CA		04/16/2025	7.000	928,530		1,310,000
100209788	LOS ANGELES	CA		05/05/2025	7.500	925,274		1,250,000
100212070	SONOMA	CA		05/22/2025	7.000	923,952		1,118,000
100209266	MIAMI	FL		04/29/2025	6.750	923,910		1,450,000
100216031	SOUTH JORDAN	UT		06/17/2025	7.500	920,306		1,180,000
100207094	WESTMINSTER	CA		04/24/2025	7.990	919,670		1,110,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206607	OAKLAND	CA		04/23/2025	8.500	919,943		1,100,000
100219214	DENVER	CO		06/27/2025	7.625	916,882		1,075,000
100214193	HALEIWA	HI		05/30/2025	7.125	916,640		1,525,000
3410000887	COLTS NECK	NJ		06/13/2025	8.454	1,832,313		5,320,000
100199189	LAHAINA	HI		04/04/2025	8.000	915,448		1,580,000
100204949	CASTLE ROCK	CO		04/10/2025	6.750	912,654		1,172,000
100206194	BONNEY LAKE	WA		04/16/2025	7.250	912,699		1,290,000
100206140	OJAI	CA		04/16/2025	6.875	911,968		1,325,000
100212673	MONTEBELLO	CA		05/29/2025	8.125	911,403		1,025,000
100218199	LEANDER	TX		06/26/2025	8.125	910,525		1,235,000
100209948	VENTURA	CA		06/11/2025	7.375	910,522		1,450,000
100214123	MIAMI	FL		05/30/2025	6.875	909,685		1,229,000
100212001	GARDEN GROVE	CA		05/22/2025	7.250	907,996		1,125,000
100219197	DANA POINT	CA		06/27/2025	7.500	909,444		1,100,000
100211591	DORAL	FL		06/23/2025	7.000	908,931		1,700,000
100206125	VERO BEACH	FL		04/16/2025	6.875	910,334		4,000,000
100209819	LATHROP	CA		05/05/2025	7.500	912,231		1,105,000
100206891	CHESTNUT RIDGE	NY		04/24/2025	6.500	909,083		1,270,000
100218984	LAKE FOREST	CA		06/27/2025	7.125	907,552		1,550,000
100214080	WELLINGTON	FL		05/30/2025	7.125	906,668		1,193,000
100209698	NEW YORK	NY		05/05/2025	7.375	908,096		1,100,000
100206980	LINDEN	NJ		04/25/2025	7.500	906,670		1,250,000
100214199	CERRITOS	CA		05/30/2025	8.875	905,625		1,150,000
100209881	BLAKESLEE	PA		06/11/2025	7.625	904,342		1,525,000
100209886	SAN DIEGO	CA		06/11/2025	7.500	902,772		1,250,000
100207200	RENTON	WA		04/28/2025	7.625	903,732		1,340,000
100203060	SAN DIEGO	CA		04/25/2025	7.250	902,406		1,200,000
100209960	LOS GATOS	CA		06/11/2025	7.250	901,605		2,740,000
100211449	EASTVALE	CA		05/16/2025	6.875	901,540		1,450,000
100206477	SAN FERNANDO	CA		04/22/2025	7.250	901,549		1,113,000
100212565	WASHINGTON	DC		05/29/2025	7.625	898,698		1,500,000
100219229	MOUNT PLEASANT	SC		06/27/2025	7.375	898,293		1,000,000
100209728	MORGAN HILL	CA		05/05/2025	7.625	898,377		1,190,000
100211519	SAN PEDRO	CA		06/05/2025	7.375	898,267		1,450,000
100214131	ALEXANDRIA	VA		05/30/2025	7.875	898,181		1,070,000
100204444	GILROY	CA		04/03/2025	7.500	898,836		1,099,000
100210475	WHITTIER	CA		05/12/2025	7.750	897,427		1,225,000
100204957	PROSPER	TX		04/10/2025	7.375	897,510		1,395,000
100214980	SAN GABRIEL	CA		06/11/2025	7.375	895,714		1,250,000
100206521	CERRITOS	CA		04/22/2025	6.625	894,974		1,250,000
100211597	CASTLE PINES	CO		06/23/2025	7.125	894,748		1,281,000
100214291	MESA	AZ		05/30/2025	6.875	894,471		1,173,000
100218977	LOS ANGELES	CA		06/27/2025	6.999	892,922		1,270,000
100211428	OAKLAND	CA		05/16/2025	7.125	891,459		1,450,000
100210466	NORCO	CA		05/12/2025	7.625	891,445		965,000
100209766	SAN DIEGO	CA		05/05/2025	7.125	892,853		1,250,000
100218976	LOS ANGELES	CA		06/27/2025	6.999	890,267		1,270,000
100218978	LOS ANGELES	CA		06/27/2025	6.999	889,835		1,270,000
100218981	LOS ANGELES	CA		06/27/2025	6.999	889,135		1,270,000
3500119757	ORLANDO	FL		04/07/2025	8.380	1,776,250		3,500,000
100209920	TRACY	CA		06/11/2025	7.625	888,134		1,600,000
100219225	MESA	AZ		06/27/2025	6.500	887,940		1,091,000
100218224	ANAHEIM	CA		06/26/2025	7.875	887,250		1,175,000
100218968	BELL GARDENS	CA		06/27/2025	7.999	886,977		1,425,000
100214139	PRINCEVILLE	HI		05/30/2025	6.625	887,693		1,075,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211414	BRENTWOOD	TN		05/16/2025	7.875	887,997		1,420,000
100205098	UPLAND	CA		04/11/2025	6.999	888,062		2,000,000
100216471	HUNTINGTON BEACH	CA		06/20/2025	6.999	884,576		1,440,000
100214695	RANCHO CUCAMONGA	CA		06/11/2025	7.500	883,276		1,150,000
100199132	RIVERSIDE	CA		04/04/2025	7.125	884,313		1,220,000
100212267	LOS ANGELES	CA		05/28/2025	6.875	882,373		1,830,000
100204458	WESTLAKE VILLAGE	CA		04/03/2025	6.625	881,636		1,725,000
100207180	MANAHAWKIN	NJ		04/28/2025	7.500	879,282		1,360,000
100215399	STAMFORD	CT		06/12/2025	6.875	877,594		1,150,000
100213761	HUNTINGTON BEACH	CA		05/29/2025	6.875	876,350		3,325,000
100203005	LAGUNA BEACH	CA		04/25/2025	7.250	876,877		1,250,000
100199218	KIHEI	HI		04/09/2025	7.250	876,294		1,255,000
100207148	MIAMI	FL		04/28/2025	6.750	875,269		1,092,000
100214856	WOODLAND HILLS AREA CITY OF LO	CA		06/11/2025	7.500	873,918		1,305,000
100207187	HEMPSTEAD	TX		04/28/2025	6.750	874,738		2,550,000
100211906	SACRAMENTO	CA		05/19/2025	6.990	871,414		1,180,000
100212461	SEBAGO	ME		05/27/2025	6.500	866,501		1,275,000
100216161	CANOGA PARK	CA		06/18/2025	7.500	866,495		1,050,000
100215658	CASTROVILLE	CA		06/13/2025	6.875	865,440		1,252,000
100206571	SAN JOSE	CA		04/22/2025	7.375	865,172		1,120,000
100214172	SANDY	UT		05/30/2025	7.625	863,886		1,035,000
100202989	BASALT	CO		04/25/2025	7.125	864,366		1,085,000
100212592	NIPOMO	CA		05/29/2025	7.375	862,582		1,330,000
100213778	HUNTINGTON BEACH	CA		05/29/2025	6.999	862,154		3,400,000
100209181	BELLEVUE	WA		04/30/2025	7.250	862,150		1,675,000
100215704	RENO	NV		06/13/2025	6.750	861,150		1,080,000
100219006	BELLEVUE	WA		06/27/2025	8.625	861,000		1,295,000
100211879	SEATTLE	WA		05/19/2025	6.875	860,597		1,225,000
100204929	LOS ANGELS (CHATSWORTH AREA)	CA		04/10/2025	7.125	861,950		1,060,000
100218996	CASTAIC	CA		06/27/2025	6.999	860,121		1,050,000
100209156	TRACY	CA		04/30/2025	7.375	860,115		1,049,000
100212476	MONTGOMERY	TX		05/27/2025	6.625	868,961		1,317,000
100205089	VAN NUYS	CA		04/11/2025	8.000	858,488		1,025,000
100204438	RANCHO CUCAMONGA	CA		04/03/2025	6.750	858,192		1,250,000
3340096712	BROOKLYN	NY		04/10/2025	8.551	1,069,200		1,950,000
100209226	CHULA VISTA	CA		04/29/2025	6.500	854,653		1,375,000
100204950	BALDWIN PARK	CA		04/10/2025	7.375	854,693		1,100,000
100215782	KAILUA KONA	HI		06/12/2025	7.125	853,421		1,200,000
100208984	RENO	NV		04/29/2025	6.499	854,090		1,150,000
100210427	MOUNT PLEASANT	SC		05/12/2025	6.499	852,312		1,250,000
100212530	WAYNE	NJ		05/29/2025	6.999	852,220		1,265,000
100216407	IRVINE	CA		06/20/2025	7.499	851,855		970,000
100205675	ROSWELL	GA		05/09/2025	7.125	851,757		1,460,000
100212396	DALY CITY	CA		05/28/2025	6.875	850,607		1,250,000
100216209	BUENA PARK	CA		06/20/2025	7.375	849,106		1,035,000
100208993	JURUPA VALLEY	CA		04/29/2025	6.499	847,744		1,050,000
100205606	SANTA BARBARA	CA		05/09/2025	7.250	847,401		1,025,000
100216203	SANTA ANA	CA		06/20/2025	7.250	846,755		1,050,000
100216392	HAYWARD	CA		06/20/2025	6.499	845,715		1,100,000
100206608	LAKE HAVASU CITY	AZ		04/23/2025	6.750	844,667		2,000,000
100206101	OCEANO	CA		04/16/2025	6.875	845,169		1,370,000
100206428	HUNTINGTON BEACH	CA		04/22/2025	7.375	843,526		1,550,000
100207123	NASHVILLE	TN		04/25/2025	7.125	843,662		1,250,000
100214730	FLUSHING	NY		06/11/2025	6.875	842,896		1,350,000
100204673	MONSEY	NY		04/04/2025	7.450	846,167		1,190,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207179	DAVIE	FL		04/28/2025	7.250	841,732		1,050,000
100209061	LAREN	NLD		04/29/2025	5.000	1,015,101		1,419,250
100212784	S-GRAVENHAGE	NLD		05/28/2025	5.300	1,006,886		1,419,250
100212766	BREDA	NLD		05/28/2025	4.950	1,003,274		1,648,921
100218375	HEERLEN	NLD		06/26/2025	4.950	1,040,277		1,308,463
100216625	LAWNDALE	CA		06/23/2025	7.125	835,904		1,100,000
324128515	BOISE	ID		05/28/2025	9.053	1,440,603		7,000,000
100219316	NEW YORK	NY		06/30/2025	7.125	834,947		1,480,000
100216454	CERRITOS	CA		06/20/2025	6.875	834,936		1,180,000
100206597	SACRAMENTO	CA		04/23/2025	8.250	835,419		1,200,000
100202230	ELLICOTT CITY	MD		04/17/2025	7.125	834,448		1,030,000
100209866	PLACENTIA	CA		06/11/2025	8.750	833,686		1,080,000
100213817	OAK HILLS	CA		05/29/2025	7.750	833,302		996,000
100210413	RANCHO SANTA MARGARITA	CA		05/12/2025	6.999	833,917		1,020,000
100216355	NORWALK	CA		06/20/2025	7.375	832,740		1,160,000
100214370	KURE BEACH	NC		06/02/2025	8.250	832,112		955,000
100205085	ANAHEIM	CA		04/11/2025	7.875	832,524		1,000,000
100218918	NASHVILLE	TN		06/27/2025	7.750	830,553		900,000
100210729	ANAHEIM	CA		05/15/2025	7.500	832,252		1,040,000
100209542	BROAD RUN	VA		05/02/2025	6.990	831,080		1,230,000
100210418	NORTH HILLS	CA		05/12/2025	8.250	830,855		960,000
403056403	LAKEWOOD	OH		05/22/2025	7.030	830,206		1,380,000
100206534	LOS ANGELES	CA		04/22/2025	6.499	829,686		1,490,000
100214964	PINEHURST	NC		06/11/2025	7.250	829,615		1,244,000
100209161	EASTVALE	CA		04/30/2025	7.625	830,221		1,190,000
100207130	LOS ANGELES	CA		04/28/2025	7.375	829,594		1,050,000
100209892	BOYNTON BEACH	FL		06/11/2025	7.250	828,886		1,500,000
100216083	MIAMI	FL		06/17/2025	7.500	828,737		4,075,000
100207125	CHULA VISTA	CA		04/25/2025	6.875	828,456		1,345,000
100216412	ESCONDIDO	CA		06/20/2025	7.499	828,001		1,120,000
100212060	SALT LAKE CITY	UT		06/27/2025	7.500	827,768		1,090,000
100213938	WAIPAHU	HI		05/29/2025	6.500	827,438		1,170,000
100206002	LEWES	DE		04/15/2025	7.500	828,144		1,150,000
100214880	SYLMAR	CA		06/11/2025	7.375	827,054		1,075,000
100218895	SAN DIEGO	CA		06/27/2025	8.125	826,925		900,000
100210408	BELLEVUE	WA		05/12/2025	6.375	827,479		1,750,000
100209043	HOORN	NLD		04/29/2025	5.400	998,031		1,560,586
100214495	LOS ANGELES	CA		06/06/2025	6.999	826,035		1,160,000
100213948	SHERRILLS FORD	NC		05/29/2025	7.375	825,646		1,090,000
100214039	DURANGO	CO		05/29/2025	6.990	826,027		1,250,000
100215343	STUART	FL		06/12/2025	7.750	825,155		910,000
100209488	KAPAA	HI		05/01/2025	7.000	824,860		1,100,000
100216025	MIAMI	FL		06/17/2025	7.250	824,548		1,066,000
100219300	ODESSA	FL		06/30/2025	8.125	824,316		940,000
100209264	ALEXANDRIA	VA		04/29/2025	6.825	825,043		1,259,000
100202261	LOS ANGELES	CA		04/17/2025	7.250	823,972		1,200,000
100218852	BOSTON	MA		06/27/2025	6.990	823,491		1,080,000
100216528	LEXINGTON	NC		06/23/2025	7.875	823,446		1,060,000
100218843	HUNTERSVILLE	NC		06/27/2025	6.990	822,991		1,106,000
100214407	UPLAND	CA		06/02/2025	6.499	823,299		1,372,000
100211617	CAMBRIA	CA		06/23/2025	7.750	822,524		1,070,000
100215730	TARZANA	CA		06/12/2025	7.250	822,420		1,700,000
100206098	TORRANCE	CA		04/16/2025	6.875	823,405		1,390,000
100207041	SACRAMENTO	CA		04/24/2025	7.750	822,945		995,000
100209919	AUBURN	GA		06/11/2025	7.750	821,912		1,000,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206058	NEWPORT BEACH	CA		05/16/2025	6.750	821,071		1,295,000
100213842	OCEAN CITY	NJ		05/29/2025	7.875	822,144		998,000
100205565	SAN FRANCISCO	CA		05/09/2025	7.500	820,908		1,065,000
100214981	ALHAMBRA	CA		06/11/2025	6.875	820,336		1,165,000
100204827	LAKE FOREST	IL		04/09/2025	6.999	820,724		1,850,000
100206040	EUGENE	OR		05/16/2025	7.750	819,140		1,475,000
100207317	HONOLULU	HI		04/28/2025	7.375	819,137		1,000,000
100218737	REDMOND	WA		06/27/2025	6.875	818,326		1,250,000
100205169	SCOTTSDALE	AZ		05/01/2025	7.000	818,950		1,165,000
100209723	ALAMEDA	CA		05/05/2025	8.000	818,473		950,000
100218836	MURRELLS INLET	SC		06/27/2025	7.875	817,979		1,013,000
100219163	PORT ORANGE	FL		06/27/2025	7.625	817,723		1,000,000
100209682	OAKLAND	CA		05/02/2025	6.950	817,734		1,440,000
100207377	NASHVILLE	TN		04/29/2025	7.500	819,000		1,200,000
100210152	DULUTH	GA		05/07/2025	6.875	818,037		1,175,000
100219154	MADEIRA BEACH	FL		06/27/2025	7.875	817,093		995,000
100214443	PORT HUENEME	CA		06/06/2025	7.875	817,050		1,020,000
100213961	THOUSAND OAKS	CA		05/29/2025	6.750	816,771		1,084,000
100204464	BROKEN BOW	OK		04/04/2025	7.250	817,083		995,000
100210110	SEDONA	AZ		05/07/2025	6.750	815,217		1,251,500
100218944	NORTHRIDGE	CA		06/27/2025	7.125	815,170		1,500,000
100216172	SAN DIEGO	CA		06/18/2025	7.500	814,311		990,000
100218523	GLENDORA	CA		06/27/2025	6.625	814,249		1,079,500
100214265	LOS ANGELES	CA		05/30/2025	7.250	812,622		1,200,000
100207172	SAN JOSE	CA		04/28/2025	7.125	812,728		1,326,000
100211983	FULLERTON	CA		05/22/2025	7.375	808,453		1,265,000
100212550	MONTCLAIR	NJ		05/29/2025	7.625	809,791		1,340,000
100205024	MT JULIET	TN		04/10/2025	6.875	810,621		1,319,000
100215575	OJAI	CA		06/12/2025	6.750	809,163		1,200,000
100215349	BEND	OR		06/12/2025	6.990	808,679		995,000
100218588	ATLANTIC BEACH	NC		06/27/2025	6.875	808,633		1,152,000
3340103892	OLD GREENWICH	CT		06/26/2025	8.034	1,009,800		3,800,000
100214996	ARLINGTON	VA		06/11/2025	7.000	807,295		1,375,000
100209084	AMSTERDAM	NLD		04/29/2025	8.750	974,133		1,121,305
100214179	TRACY	CA		05/30/2025	7.500	806,496		1,097,500
100216213	WESTMINSTER	CA		06/20/2025	7.875	806,400		960,000
100209193	MC LEAN	VA		04/30/2025	7.125	806,169		1,250,000
100218379	DEN HAAG	NLD		06/26/2025	4.800	1,000,773		1,746,679
100207002	HUNTINGTON BEACH	CA		04/24/2025	7.500	806,279		1,500,000
100206087	PALM SPRINGS	CA		04/16/2025	7.500	806,796		970,000
100211466	WHITTIER	CA		05/16/2025	7.375	806,418		975,000
100214048	POTOMAC	MD		05/29/2025	6.750	805,108		1,750,000
100218991	ANTIOCH	CA		06/27/2025	7.875	804,648		1,030,000
100211763	ASHTON	ID		05/19/2025	6.875	804,582		1,225,000
100215489	SANTA CRUZ	CA		06/12/2025	7.625	804,436		1,250,000
100204995	SEATTLE	WA		04/10/2025	7.250	805,042		1,825,000
100210657	VACAVILLE	CA		05/15/2025	7.750	803,836		1,000,000
100205004	MIAMI	FL		04/10/2025	7.750	805,069		1,101,000
100216386	LOS ANGELES	CA		06/20/2025	6.750	801,933		2,200,000
100210741	SACRAMENTO	CA		05/15/2025	6.750	803,344		1,290,000
100216424	PINE	AZ		06/20/2025	8.250	802,714		1,327,000
100209505	GARDENA	CA		05/01/2025	6.875	801,893		1,050,000
100218657	SANDWICH	MA		06/27/2025	6.875	801,523		1,470,000
100214975	CLAREMONT	CA		06/11/2025	7.875	800,922		1,100,000
100204565	WEST NEW YORK	NJ		04/04/2025	7.490	889,765		1,200,000

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	2	3					Additional	
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100214641	SUNLAND	CA		06/10/2025	7.250	800,549		980,000
100209500	LOS ANGELES	CA		05/01/2025	6.875	799,988		1,145,000
100209603	SEATTLE	WA		05/02/2025	7.240	798,651		1,100,000
100214315	DETROIT	OR		06/02/2025	7.125	798,043		1,005,000
100215363	MASHPEE	MA		06/12/2025	6.875	797,067		1,050,000
100213803	CORONA	CA		05/29/2025	7.375	794,954		970,000
100215741	MOUNT PLEASANT	SC		06/12/2025	7.250	794,753		1,290,000
100214170	DAMASCUS	OR		05/30/2025	7.125	793,158		1,264,000
100216421	FEEDING HILLS	MA		06/20/2025	6.999	791,711		996,000
100209115	NAARDEN-VESTING	NLD		04/29/2025	4.950	955,925		1,648,921
100218727	SEASIDE HEIGHTS	NJ		06/27/2025	7.375	790,819		969,900
100215005	WALNUT	CA		06/11/2025	7.375	790,838		1,089,000
100216496	COLUMBIANA	AL		06/23/2025	7.625	790,721		1,050,000
100212149	PALM DESERT	CA		05/22/2025	6.625	790,073		1,200,000
100218868	INLET BEACH	FL		06/27/2025	7.750	789,823		860,000
100212290	WHITTIER	CA		05/28/2025	6.875	789,726		1,375,000
100214301	BOYNTON BEACH	FL		06/02/2025	7.500	789,684		855,000
100202243	LOS ANGELES	CA		04/17/2025	8.125	789,600		1,000,000
100212258	SAN JOSE	CA		05/28/2025	7.000	788,533		1,550,000
100218398	S-GRAVENHAGE	NLD		06/26/2025	4.900	978,826		1,280,858
100212654	SAN DIEGO	CA		05/29/2025	8.625	787,500		1,000,000
100209741	FLAGSTAFF	AZ		05/05/2025	6.500	788,705		1,350,000
100209513	CERRITOS	CA		05/02/2025	7.250	788,389		1,025,000
100214847	SANTA ANA	CA		06/11/2025	6.875	786,869		1,285,000
100205042	VISTA	CA		04/11/2025	7.750	786,944		985,000
100206615	LONGMONT	CO		04/23/2025	7.500	786,517		950,000
100214857	TACOMA	WA		06/11/2025	7.625	785,881		1,235,000
100212244	NORTH HOLLYWOOD	CA		05/23/2025	8.000	785,828		840,000
100214065	WHITTIER	CA		05/30/2025	7.500	784,159		1,000,000
100218934	WAIPAHU	HI		06/27/2025	6.990	784,380		1,059,000
100207161	THOUSAND OAKS	CA		04/28/2025	7.000	784,646		1,200,000
100212262	WESTMINSTER	CA		05/28/2025	7.000	784,157		1,260,000
100216474	LAKE HAVASU CITY	AZ		06/23/2025	7.500	783,187		1,005,000
100211951	WEBSTER	FL		05/22/2025	7.375	780,615		995,000
100211509	PERRIS	CA		05/16/2025	7.500	779,473		850,000
100213863	MERRIFIELD	MN		05/29/2025	7.375	778,574		960,000
100214454	VENTURA	CA		06/06/2025	7.999	777,659		885,000
100218782	CHELSEA	MA		06/27/2025	7.125	777,573		1,022,000
100209577	LAKELAND	FL		05/02/2025	7.075	778,281		1,601,000
100206372	PROVO	UT		05/22/2025	7.000	777,506		975,000
100206493	GARDENA	CA		04/22/2025	6.999	777,608		1,200,000
100216123	SEVIERVILLE	TN		06/17/2025	7.562	777,275		876,000
100209589	BELLFLOWER	CA		05/02/2025	7.240	777,907		1,100,000
100209685	WESTHAMPTON	NY		05/02/2025	6.825	777,495		1,500,000
100214984	MONTEBELLO	CA		06/11/2025	8.500	776,055		925,000
100206251	CORONA	CA		04/17/2025	6.875	776,672		950,000
100215660	BONITA SPRINGS	FL		06/13/2025	6.875	775,647		1,285,000
403056434	COLUMBUS	GA		05/22/2025	7.460	775,331		1,106,000
100209260	SAN JOSE	CA		04/29/2025	6.750	774,796		970,000
100215024	VAN NUYS	CA		06/11/2025	7.000	773,890		890,000
100210317	OURAY	CO		05/09/2025	7.500	773,873		850,000
100215448	WOODLAND HILLS	CA		06/12/2025	6.990	773,466		1,009,000
100209269	CARLSBAD	CA		04/29/2025	6.875	774,778		1,083,107
100214990	ROCKVILLE	MD		06/11/2025	6.875	772,670		1,230,000
100206764	IMPERIAL BEACH	CA		04/23/2025	7.250	774,369		1,180,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210348	CONCORD	CA		05/09/2025	6.625	773,055		1,150,000
100218267	ANAHEIM	CA		06/26/2025	6.999	772,187		950,000
100212079	RANCHO MIRAGE	CA		05/22/2025	7.375	771,835		1,250,000
100206994	GUTTENBERG	NJ		04/24/2025	7.500	772,327		1,000,000
100209295	HAYWARD	CA		04/29/2025	6.875	772,012		950,000
100219168	BROKEN BOW	OK		06/27/2025	7.000	771,313		1,047,000
100207268	NORTH HOLLYWOOD AREA LOS ANGE	CA		04/28/2025	7.750	771,258		936,000
100214931	FALLBROOK	CA		06/11/2025	7.375	769,723		940,000
100212062	HUNTINGTON BEACH	CA		06/27/2025	7.375	769,100		2,050,000
100211791	HIAWASSEE	GA		05/19/2025	6.499	768,375		1,100,000
100216654	KIRKLAND	WA		06/23/2025	6.625	768,090		1,026,000
100206423	SAN FRANCISCO	CA		04/22/2025	7.625	768,022		1,250,000
100206392	SUGAR LAND	TX		05/22/2025	7.250	767,461		935,000
100214958	NASHVILLE	TN		06/11/2025	7.125	767,159		935,000
100215696	MONROE	NY		06/13/2025	7.375	766,776		1,050,000
100211532	EAST PALO ALTO	CA		06/05/2025	7.125	765,776		1,068,000
324126869	BEND	OR		05/28/2025	8.903	1,320,182		2,784,000
100215478	SAN LEANDRO	CA		06/12/2025	6.990	765,710		938,000
100209704	YORK	ME		05/05/2025	6.875	777,125		1,079,000
100213836	CARSON	CA		05/29/2025	6.499	765,420		1,130,000
100215488	PALM SPRINGS	CA		06/12/2025	6.875	764,492		945,000
100209492	GAITHERSBURG	MD		05/01/2025	7.875	764,363		900,000
100214214	BELLFLOWER	CA		05/30/2025	7.375	763,549		880,000
100209314	HARRISON	NJ		04/29/2025	6.990	763,281		1,000,000
100206223	NORTHRIDGE	CA		04/17/2025	8.875	762,801		925,000
100210171	NASHVILLE	TN		05/07/2025	6.375	762,745		1,050,000
100205684	TUSTIN	CA		05/09/2025	7.250	761,757		929,000
100209853	LEMON GROVE	CA		05/05/2025	8.875	762,538		825,000
100211936	WEST PALM BEACH	FL		05/19/2025	6.875	761,383		950,000
100199152	SANTA ROSA	CA		04/04/2025	7.625	761,266		1,038,000
100214171	MAKAWAO	HI		05/30/2025	7.250	761,244		1,600,000
100214637	WESTMINSTER	CA		06/10/2025	7.250	761,010		1,150,000
100219122	SILVERTHORNE	CO		06/27/2025	7.375	760,478		930,000
100211808	KNOXVILLE	TN		05/19/2025	7.125	760,466		1,100,000
100209165	AUSTIN	TX		04/30/2025	7.000	758,786		1,450,000
100207016	COHASSET	MA		04/24/2025	7.750	758,525		990,000
100205802	WEST ALLENHURST	NJ		04/14/2025	6.990	758,910		1,225,000
100212325	LOS ANGELES	CA		05/28/2025	6.875	757,555		1,200,000
100216491	COSTA MESA	CA		06/23/2025	6.750	757,441		1,425,000
100204724	CARY	NC		04/08/2025	7.750	758,120		918,000
100206023	LEWES	DE		04/15/2025	7.375	757,304		1,008,000
100216125	CAPE CORAL	FL		06/17/2025	7.625	756,268		880,000
100206077	LOS ANGELES	CA		05/16/2025	7.375	756,122		1,200,000
100216534	WOODLAND HILLS	CA		06/23/2025	7.125	755,814		999,000
100202212	LITTLETON	CO		04/17/2025	7.375	756,060		930,000
100209389	AUSTIN	TX		04/29/2025	7.375	756,206		980,000
100207244	WESTMINSTER	CA		04/28/2025	6.750	756,048		1,280,000
100216652	PILOT POINT	TX		06/23/2025	7.375	755,192		930,000
100214520	HUNTINGTON BEACH	CA		06/06/2025	7.375	754,256		2,000,000
100204849	SANTA CLARITA CANYON COUNTRY	CA		04/09/2025	8.999	754,463		855,000
100209057	ZWOLLE	NLD		04/29/2025	4.950	910,405		1,595,835
100218417	ROTTERDAM	NLD		06/26/2025	4.750	936,395		1,472,251
100205624	SAN DIEGO	CA		05/09/2025	7.000	754,365		1,850,000
100219081	LOS ANGELES	CA		06/27/2025	7.250	753,242		1,150,000
100219023	EL DORADO HILLS	CA		06/27/2025	7.499	753,026		940,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216402	LOS ANGELES	CA		06/20/2025	7.999	752,753		1,375,000
100210652	MOORPARK	CA		05/15/2025	6.875	752,714		1,050,000
100218788	SAN LEANDRO	CA		06/27/2025	7.490	752,355		970,000
100218989	SAN GABRIEL	CA		06/27/2025	6.625	752,273		1,345,000
100210398	WHITTIER	CA		05/12/2025	6.499	751,895		950,000
100209620	LA QUINTA	CA		05/02/2025	4.750	753,468		1,390,000
100213714	CHULA VISTA	CA		05/29/2025	7.375	751,785		908,000
100218200	LOS ANGELES (WOODLAND HILLS AR	CA		06/26/2025	7.375	750,538		930,000
100219145	MORRO BAY	CA		06/27/2025	6.875	749,048		975,000
100209159	OAKLAND	CA		04/30/2025	7.500	748,710		912,000
100207474	FELTON	CA		04/29/2025	7.750	749,150		1,025,000
100213914	PORT SAINT JOE	FL		05/29/2025	6.875	747,971		919,000
100213729	BURBANK	CA		05/29/2025	7.375	747,771		950,000
100209091	S-GRAVENHAGE	NLD		04/29/2025	5.000	902,439		1,348,582
100205922	CHANDLER	AZ		04/15/2025	7.625	748,050		1,000,000
100219099	LEBANON	OR		06/27/2025	7.250	746,744		1,125,000
100212643	SEVIERVILLE	TN		05/29/2025	7.500	746,345		882,000
100215525	SCOTTSDALE	AZ		06/12/2025	7.125	746,306		979,000
100214187	QUEEN CREEK	AZ		05/30/2025	7.750	746,777		930,000
100216072	TOMS RIVER	NJ		06/17/2025	7.375	745,834		975,000
100216551	CHICAGO	IL		06/23/2025	6.990	745,726		1,060,000
100204994	MURRIETA	CA		04/10/2025	7.125	745,825		920,000
100206644	INDIALANTIC	FL		04/24/2025	8.125	745,441		811,000
100205776	NAPLES	FL		04/14/2025	6.875	746,136		1,100,000
100209394	TARPON SPRINGS	FL		04/29/2025	7.375	745,061		947,000
3.62506E+11	PORTLAND	ME		05/12/2025	7.960	1,488,800		3,400,000
100219348	VENTURA	CA		06/30/2025	7.250	744,293		966,000
100214951	ANAHEIM	CA		06/11/2025	7.125	743,881		1,143,000
100206878	ORANGE	CA		04/24/2025	7.500	744,247		1,100,000
3340098366	LA JOLLA	CA		05/29/2025	8.500	929,418		1,870,000
100213841	ROXBORO	NC		05/29/2025	8.000	743,558		930,000
100206758	RANCHO MIRAGE	CA		04/23/2025	7.125	744,280		960,000
100214738	CHINO	CA		06/11/2025	7.250	743,062		1,070,000
100205727	DALLAS	TX		04/14/2025	6.875	743,853		1,000,000
100214843	LA QUINTA	CA		06/11/2025	7.375	742,380		1,265,000
100206403	EL MONTE	CA		05/22/2025	7.500	741,385		960,000
100218741	BRONX	NY		06/27/2025	6.875	740,760		1,025,000
100209885	EL CAJON	CA		06/11/2025	7.625	740,763		882,500
100209984	BOERNE	TX		06/11/2025	7.125	740,423		940,000
100214871	EAST PALO ALTO	CA		06/11/2025	6.625	740,397		1,220,000
100216718	CUMMING	GA		06/23/2025	7.375	740,142		899,000
100209213	LAVA HOT SPRINGS	ID		04/29/2025	6.500	739,991		928,000
100207429	FRANKLIN	TN		04/29/2025	7.375	739,944		950,000
100206056	BAYONNE	NJ		05/16/2025	7.125	738,878		1,075,000
100207147	GLENDORA	CA		04/28/2025	6.875	740,059		1,050,000
100210717	SEDONA	AZ		05/15/2025	7.250	740,923		915,000
100214010	NEWPORT	NC		05/29/2025	5.999	738,470		1,270,000
100216538	EASTVALE	CA		06/23/2025	7.250	738,161		969,000
100206229	MCLEAN	VA		04/17/2025	7.499	738,196		1,375,000
100206181	PORTLAND	OR		04/16/2025	6.624	738,479		982,000
100210426	LOS ANGELES	CA		05/12/2025	6.499	737,726		930,000
100214211	LA MIRADA	CA		05/30/2025	7.499	737,081		860,000
100207361	CAPE CORAL	FL		04/29/2025	6.990	737,416		1,100,000
100204948	ANAHEIM	CA		04/10/2025	6.750	737,621		1,050,000
100218287	DALLAS	TX		06/26/2025	7.625	736,287		900,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210293	OAKHURST	CA		05/09/2025	8.125	736,283		853,000
100215311	GRAPEVIEW	WA		06/12/2025	7.750	735,972		910,000
100213723	TUJUNGA	CA		05/29/2025	7.250	735,866		900,000
100215498	EDEN	UT		06/12/2025	7.125	735,372		906,000
100212508	LONG BEACH	CA		05/29/2025	8.125	735,070		940,000
100210424	SAN BERNARDINO	CA		05/12/2025	8.999	734,873		925,000
100214986	ONTARIO	CA		06/11/2025	7.625	734,727		895,000
100211797	WEST DENNIS	MA		05/19/2025	6.875	734,333		1,050,000
3500121914	BOSTON	MA		04/21/2025	7.918	1,468,125		2,710,000
100216229	ORANGE BEACH	AL		06/20/2025	6.875	733,937		962,000
100206307	LAKEWOOD	CA		04/17/2025	7.125	734,453		984,000
100209967	LOS OSOS	CA		06/11/2025	7.500	733,761		880,000
100214950	SAN LEANDRO	CA		06/11/2025	7.375	733,459		1,025,000
100216192	LAWNDALE	CA		06/20/2025	8.375	733,203		935,000
100215539	INDIAN BEACH	NC		06/12/2025	7.250	733,191		1,075,000
100213798	SAN JOSE	CA		05/29/2025	6.499	732,390		2,130,000
100214802	CHINO	CA		06/11/2025	7.375	732,386		881,000
100206396	PALM BEACH GARDENS	FL		05/22/2025	6.875	731,885		920,000
100204984	WINDSOR	CA		04/10/2025	7.125	733,137		1,373,000
100209054	JIRNSUM	NLD		04/29/2025	5.100	883,377		1,142,835
100218983	MONROVIA	CA		06/27/2025	6.999	730,355		1,350,000
100218477	LAS VEGAS	NV		06/27/2025	7.000	730,182		896,000
100206305	GRANITE SHOALS	TX		04/17/2025	6.750	735,633		1,500,000
100206310	BERLIN	MD		04/17/2025	7.000	729,859		935,000
325049505	PONTE VEDRA BEACH	FL		05/28/2025	8.690	1,257,000		4,000,000
100211651	MORGAN HILL	CA		05/19/2025	7.125	728,925		980,000
100213722	PORTER RANCH	CA		05/29/2025	7.125	728,484		1,175,000
100210300	SOUTH LAKE TAHOE	CA		05/09/2025	7.750	728,686		799,000
100206869	MIAMI	FL		04/24/2025	7.250	728,320		900,000
100204488	HAYWARD	CA		04/04/2025	7.575	728,099		945,000
100206116	STEVENSON RANCH	CA		04/16/2025	7.125	728,191		1,211,000
100210687	CASTRO VALLEY	CA		05/15/2025	7.375	726,366		940,000
100213964	OCEAN CITY	NJ		05/29/2025	6.624	726,817		960,000
100214852	REDMOND	WA		06/11/2025	7.625	726,074		1,125,000
100210518	OXNARD	CA		05/15/2025	7.625	726,600		865,000
100219249	BEND	OR		06/30/2025	7.250	725,831		1,400,000
100214077	SIGNAL HILL	CA		05/30/2025	6.990	726,250		1,020,000
100199130	GRANADA HILLS	CA		04/04/2025	7.125	726,268		1,400,000
100215472	ALBANY	OR		06/12/2025	7.125	724,923		980,000
100216222	WINDERMERE	FL		06/20/2025	7.375	724,798		1,100,000
100211473	NORCO	CA		05/16/2025	7.875	724,705		1,000,000
100206227	SAN MARCOS	CA		04/17/2025	7.624	725,116		900,000
100203058	SAN DIEGO	CA		04/25/2025	6.875	725,068		1,495,000
100212697	SAN FERNANDO	CA		05/28/2025	7.250	724,213		885,000
100206654	COACHELLA	CA		04/24/2025	7.625	724,530		837,000
100211630	SANTA CLARITA (VALENCIA AREA)	CA		05/16/2025	7.875	723,922		895,000
3410000782	TENAFLY	NJ		04/30/2025	8.706	1,447,745		5,699,000
100215766	DUBLIN	CA		06/12/2025	6.990	723,403		955,000
100209782	SAN DIEGO	CA		05/05/2025	7.500	724,508		890,000
100210417	MIRAMAR BEACH	FL		05/12/2025	8.499	723,450		1,060,000
100207386	CYPRESS	CA		04/29/2025	7.500	723,343		1,045,000
100212271	ORLANDO	FL		05/28/2025	7.500	722,693		877,000
100214071	ROGERS CITY	MI		05/30/2025	7.500	722,605		890,000
100211465	OAKDALE	CA		05/16/2025	7.750	722,390		875,000
100219124	HAYWARD	CA		06/27/2025	7.375	722,056		950,000

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100216486	MEGGETT	SC		06/23/2025	6.375	721,895		1,050,000
100218195	LAHAINA	HI		06/26/2025	7.625	721,890		995,000
100218484	CHICAGO	IL		06/27/2025	7.375	721,752		1,060,000
100215480	FLAGSTAFF	AZ		06/12/2025	7.500	721,475		938,000
100205704	PALM BEACH GARDENS	FL		04/14/2025	7.125	722,646		1,078,000
100207480	MIAMI	FL		04/29/2025	7.125	721,895		1,250,000
100212623	LANCASTER	CA		05/29/2025	7.999	721,269		860,000
100209975	LADERA RANCH	CA		06/11/2025	7.375	720,670		940,000
100215396	OCEAN CITY	NJ		06/12/2025	7.625	720,611		876,000
100216132	CARROLL	NH		06/17/2025	7.875	719,867		810,000
100210438	SIMI VALLEY	CA		05/12/2025	6.499	719,633		960,000
100207461	ELK GROVE	CA		04/29/2025	7.125	720,613		875,000
100214615	WASHINGTON	UT		06/09/2025	7.000	719,117		890,000
100216663	COUPEVILLE	WA		06/23/2025	6.999	718,716		950,000
100214364	SAN JOSE	CA		06/02/2025	6.990	718,816		920,000
100215290	NORMAN	OK		06/12/2025	6.750	717,448		950,000
100214626	SIMI VALLEY	CA		06/10/2025	6.875	717,176		910,000
100210551	SOUTH WEBER	UT		05/15/2025	6.990	717,621		1,515,000
100215912	WEST COVINA	CA		06/17/2025	7.750	716,628		820,000
100199157	NORWALK	CA		04/04/2025	7.750	716,736		855,000
100210764	VACAVILLE	CA		05/15/2025	7.250	716,035		925,000
100213760	DOWNEY	CA		05/29/2025	8.375	715,739		860,000
100215798	LEXINGTON	MA		06/12/2025	6.990	715,455		935,000
100216220	OCEANSIDE	CA		06/20/2025	7.250	714,852		865,000
100209681	AIRMONT	NY		05/02/2025	7.240	715,261		1,005,000
100215471	RANCHO MIRAGE	CA		06/12/2025	6.875	714,542		917,000
100214176	TRACY	CA		05/30/2025	6.875	714,210		875,000
100216164	ONTARIO	CA		06/18/2025	7.250	714,077		875,000
100218483	PARK RIDGE	IL		06/27/2025	7.125	713,852		950,000
100206263	NORTH MYRTLE BEACH	SC		04/17/2025	7.375	714,836		870,000
100206581	ANAHEIM	CA		04/22/2025	6.875	714,038		960,000
100216177	NORTH HOLLYWOOD	CA		06/18/2025	7.250	713,572		1,000,000
3340102047	TRENTON	NJ		05/29/2025	8.614	891,000		1,625,000
3340101412	COSTA MESA	CA		06/26/2025	7.860	891,000		2,500,000
100214628	POMONA	CA		06/10/2025	6.875	713,081		881,000
100212542	NORTHPORT	NY		05/29/2025	7.625	712,466		920,000
100214627	GLENDORA	CA		06/10/2025	7.250	712,437		1,470,000
100214876	LOS ANGELES	CA		06/11/2025	7.125	712,168		920,000
100216584	SEVIERVILLE	TN		06/23/2025	7.250	712,048		875,000
100205879	LAKEWOOD	NJ		04/14/2025	6.990	713,204		940,000
100214263	SIMI VALLEY	CA		05/30/2025	9.250	711,585		765,000
100214776	BRADENTON	FL		06/11/2025	8.250	711,403		865,000
100209472	OZONE PARK	NY		05/01/2025	8.500	711,845		880,000
100206127	PINETOP	AZ		04/16/2025	7.125	713,906		970,000
100212141	MANAHAWIKIN	NJ		05/22/2025	6.875	710,994		1,140,000
100210472	HEMET	CA		05/12/2025	6.750	710,878		880,000
100210409	BLOOMINGTON	CA		05/12/2025	6.999	710,206		875,000
100205101	CHARLOTTE	NC		04/11/2025	7.250	710,004		1,770,000
100215336	SAN JOSE	CA		06/12/2025	7.500	709,568		920,000
100219250	BEVERLY	MA		06/30/2025	7.740	709,503		915,000
100213873	PHOENIX	AZ		05/29/2025	6.875	709,346		875,000
100213707	CANOGA PARK	CA		05/29/2025	8.874	709,350		850,000
100210411	SANTA ANA	CA		05/12/2025	8.375	709,374		835,000
100209273	BOSTON	MA		04/29/2025	6.875	709,441		936,000
100209029	S-GRAVENHAGE	NLD		04/29/2025	5.100	855,781		1,242,580

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206138	LONG BEACH	CA		04/16/2025	7.375	708,824		875,000
100206799	DOBBS FERRY	NY		04/23/2025	7.500	709,041		899,000
100213764	SAN TAN VALLEY	AZ		05/29/2025	6.999	707,448		949,000
100206137	SIMI VALLEY	CA		04/16/2025	6.750	707,924		950,000
100216126	SARASOTA	FL		06/17/2025	7.562	707,259		775,000
100212073	SAN DIMAS	CA		05/22/2025	6.875	707,048		1,255,000
100204702	BELLFLOWER	CA		04/08/2025	7.625	708,214		855,000
100209059	SPIJKENISSE	NLD		04/29/2025	5.500	853,504		1,488,446
100214181	WASHINGTON	DC		05/30/2025	7.375	706,240		850,000
100209164	DALLAS	GA		04/30/2025	7.125	707,474		875,000
100214631	LA MIRADA	CA		06/10/2025	7.250	704,664		920,000
100211710	VICTOR	ID		05/19/2025	7.124	703,295		885,000
100218594	CARNATION	WA		06/27/2025	6.875	702,917		1,050,000
100214919	BUENA PARK	CA		06/11/2025	7.875	702,105		845,000
100216054	DENVER	NC		06/17/2025	7.250	701,971		909,000
100218595	CARNATION	WA		06/27/2025	6.875	701,351		1,050,000
100211716	HENDERSON	NV		05/19/2025	6.250	701,034		950,000
100206294	JERSEY CITY	NJ		04/17/2025	7.500	701,380		900,000
100219073	LOS ANGELES	CA		06/27/2025	7.125	700,402		850,000
100216062	FALLBROOK	CA		06/17/2025	7.990	700,404		890,000
100218228	COLORADO SPRINGS	CO		06/26/2025	7.375	700,365		850,000
100214108	MIAMI	FL		05/30/2025	6.875	700,234		930,000
100219131	CONWAY	SC		06/27/2025	7.000	700,033		855,000
100199184	CASTAIC	CA		04/04/2025	7.000	699,808		970,000
100209638	MARCO ISLAND	FL		05/02/2025	6.125	700,381		1,172,000
100216420	SALINAS	CA		06/20/2025	7.999	697,836		865,000
100211608	LAWRENCEVILLE	GA		06/23/2025	7.500	697,772		859,000
100211604	DULUTH	GA		06/23/2025	7.500	697,153		855,000
100211991	SAN LEANDRO	CA		05/22/2025	7.625	696,766		875,000
100208985	TULALIP	WA		04/29/2025	7.999	697,422		750,000
100216653	MCCAYSVILLE	GA		06/23/2025	6.999	696,767		920,000
100206812	NEW YORK	NY		04/23/2025	7.375	697,918		2,175,000
100205591	SAINT GEORGE	UT		05/09/2025	7.625	696,555		847,000
100214091	MIAMI	FL		05/30/2025	6.990	696,434		1,125,000
100210327	ORLANDO	FL		05/09/2025	6.999	696,240		840,000
100203028	LAKE ARROWHEAD	CA		04/25/2025	7.625	696,609		893,000
100206884	FALLBROOK	CA		04/24/2025	8.375	696,360		829,000
100207030	NORTHRIDGE	CA		04/24/2025	7.500	696,590		845,000
100204447	SAGLE	ID		04/03/2025	7.500	696,076		925,000
100199175	CUTLER BAY	FL		04/04/2025	7.500	695,419		840,000
100214328	ARDEN	NC		06/02/2025	7.250	694,691		802,000
100209440	LAKEWOOD	NJ		04/29/2025	7.585	695,652		852,000
100218685	GILROY	CA		06/27/2025	6.875	694,419		1,000,000
100218544	CHAPEL HILL	NC		06/27/2025	6.625	694,348		960,000
100214643	SAN LEANDRO	CA		06/10/2025	7.750	694,862		900,000
100207511	MIAMI	FL		04/29/2025	6.750	694,294		850,000
100211550	NORWALK	CA		06/05/2025	7.375	692,291		837,500
100213754	LOS ANGELES	CA		05/29/2025	7.250	691,872		880,000
100206201	BROKEN BOW	OK		04/16/2025	6.999	692,444		771,500
100218892	BERLIN	MD		06/27/2025	7.990	691,783		764,000
100209669	BOISE	ID		05/02/2025	7.250	692,355		1,200,000
100215911	LOS ANGELES	CA		06/17/2025	7.250	691,641		910,000
100215450	SACRAMENTO	CA		06/12/2025	7.625	691,099		950,000
100205647	ROSEMEAD	CA		05/09/2025	6.625	691,064		1,000,000
100218878	DENVER	NC		06/27/2025	7.125	690,940		766,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215659	PLANTATION	FL		06/13/2025	7.000	690,872		1,000,000
100212571	PLANTATION	FL		05/29/2025	7.500	690,796		2,375,000
100202206	RESEDA	CA		04/17/2025	6.875	692,410		985,000
100205653	SAN MARCOS	CA		05/09/2025	7.125	690,262		910,000
100204758	RIVERSIDE	CA		04/09/2025	7.250	689,970		895,000
100216422	ELLICOTT CITY	MD		06/20/2025	6.999	689,376		1,000,000
100210407	NASHVILLE	TN		05/12/2025	7.499	689,617		993,000
100208945	CORONA	CA		04/29/2025	7.250	689,024		975,000
100213869	SUNRIVER	OR		05/29/2025	7.625	688,889		870,000
100209285	SAINT GEORGE ISLAND	FL		04/29/2025	6.875	688,894		975,000
100211673	GATLINBURG	TN		05/19/2025	7.125	688,605		970,000
100207380	NASHVILLE	TN		04/29/2025	7.750	688,154		950,000
3500121510	LOS ANGELES	CA		06/09/2025	7.765	1,374,963		4,600,000
100209358	BOTHELL	WA		04/29/2025	7.250	688,042		900,000
100207139	GRANADA HILLS AREA	CA		04/28/2025	6.875	687,772		1,260,000
100215394	SAN FRANCISCO	CA		06/12/2025	6.990	687,064		910,000
100212314	MURRIETA	CA		05/28/2025	7.500	687,081		835,000
100214651	NORTH HALEDON	NJ		06/10/2025	7.250	687,280		860,000
100204651	WAKEFIELD	MA		04/04/2025	7.000	687,930		909,000
100219344	SAN FRANCISCO	CA		06/30/2025	7.375	686,667		900,000
100205783	TACOMA	WA		04/14/2025	6.990	687,650		915,000
100204977	OLYMPIA	WA		04/10/2025	7.875	686,776		800,000
100214987	SAN JOSE	CA		06/11/2025	7.250	685,834		1,125,000
100204877	MIAMI	FL		04/09/2025	6.999	685,888		860,000
100211477	STANTON	CA		05/16/2025	7.125	686,593		841,000
100215001	SAN JOSE	CA		06/11/2025	7.500	685,126		844,000
100212102	MILLSBORO	DE		05/22/2025	6.875	685,093		912,000
100214779	WEST JORDAN	UT		06/11/2025	7.625	685,103		888,000
100215427	SAN LEANDRO	CA		06/12/2025	7.250	684,686		950,000
100216231	PARKER	AZ		06/20/2025	6.500	684,626		1,340,000
100209274	GOLD BAR	WA		04/29/2025	6.875	685,472		900,000
100204686	SAN FRANCISCO	CA		04/04/2025	6.875	685,807		1,355,000
100215469	MURRIETA	CA		06/12/2025	7.500	683,928		775,000
100215452	HAYWARD	CA		06/12/2025	7.250	683,720		889,000
100218880	SEMINOLE	FL		06/27/2025	6.990	683,134		750,000
100207025	ANTIOCH	CA		04/24/2025	7.625	683,394		832,500
100211998	ARCADIA	CA		05/22/2025	6.750	681,517		2,250,000
100203052	SACRAMENTO	CA		04/25/2025	7.250	703,973		856,000
100206531	MONTEBELLO	CA		04/22/2025	6.750	682,541		960,000
100218845	GILFORD	NH		06/27/2025	7.375	681,139		880,000
100206999	TAMPA	FL		04/24/2025	6.990	681,715		950,000
100204843	WESTMINSTER	CA		04/09/2025	7.750	681,576		820,000
100215769	CHARLESTON	SC		06/12/2025	6.875	680,379		940,000
100206340	LYNN	MA		04/17/2025	7.375	680,916		940,000
100213809	ANAHEIM	CA		05/29/2025	7.499	679,754		945,000
100206175	SURF CITY	NC		04/16/2025	5.875	681,159		1,100,000
100212257	MIDWAY CITY	CA		05/28/2025	7.250	679,930		955,000
100215907	LOS ANGELES	CA		06/16/2025	7.624	679,047		840,000
100214159	ASHBURN	VA		05/30/2025	6.990	679,000		1,334,000
100206665	OAK ISLAND	NC		04/24/2025	8.250	679,196		778,000
100209430	VANCOUVER	WA		04/29/2025	7.625	679,661		820,000
100206572	SOLEDAD	CA		04/22/2025	7.375	679,123		1,187,000
100215867	WINTER PARK	CO		06/12/2025	6.750	678,490		902,000
100214830	ONTARIO	CA		06/11/2025	7.000	676,585		890,000
100216682	HAYWARD	CA		06/23/2025	7.249	675,666		925,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205884	ANACORTES	WA		04/14/2025	6.875	676,252		895,000
100214100	SAN DIEGO	CA		05/30/2025	6.990	674,967		1,550,000
100203013	CANTON	GA		04/25/2025	6.875	675,520		950,000
100218411	LEEUWARDEN	NLD		06/26/2025	4.900	838,366		1,054,500
100205630	SCOTTSDALE	AZ		05/09/2025	7.125	674,922		825,000
100210533	PEARL CITY	HI		05/15/2025	7.375	674,977		1,044,000
100207198	SOUTH GATE	CA		04/28/2025	8.375	674,816		930,000
100207395	SAN MARCOS	CA		04/29/2025	9.750	674,178		865,000
100206093	RENTON	WA		04/16/2025	6.875	675,157		950,000
100209025	VOORBURG	NLD		04/29/2025	4.850	813,674		1,177,801
100211956	OXNARD	CA		05/22/2025	7.375	672,479		880,000
100210667	NORTH HOLLYWOOD	CA		05/15/2025	7.500	673,305		900,000
100216728	SALEM	UT		06/23/2025	7.375	672,383		860,000
100212321	ST. CLOUD	FL		05/28/2025	7.125	672,027		900,000
100211967	BAKERSFIELD	CA		05/22/2025	8.500	671,878		831,000
100205016	POLK CITY	IA		04/10/2025	7.125	672,272		830,000
100207375	FULLERTON	CA		04/29/2025	7.875	672,000		920,000
100214076	PEORIA	AZ		05/30/2025	7.500	670,986		825,000
100218592	PATERSON	NJ		06/27/2025	6.999	670,894		880,000
100211708	SARASOTA	FL		05/19/2025	6.750	670,659		969,000
3500118015	SIX MILE	SC		04/21/2025	7.730	1,341,250		4,800,000
100214968	UPLAND	CA		06/11/2025	7.500	670,595		1,100,000
100205851	CEDAR CITY	UT		04/14/2025	7.375	671,662		881,000
100205809	WOODLAND	CA		04/14/2025	6.000	671,675		1,050,000
100204605	CONCORD	CA		04/04/2025	7.200	671,499		1,060,000
100206341	MORGANTON	GA		04/17/2025	6.875	671,221		895,000
100206516	SANTA ANA	CA		04/22/2025	7.750	668,894		825,000
100218498	FRISCO	TX		06/27/2025	7.125	668,801		830,000
100219369	MORRISTOWN	NJ		06/30/2025	6.950	667,605		1,087,000
100219371	MORRISTOWN	NJ		06/30/2025	6.950	667,605		1,087,651
100212335	TRACY	CA		05/28/2025	7.250	668,113		810,000
100205893	MELBOURNE BEACH	FL		04/14/2025	7.490	668,318		820,000
100213898	LA HABRA	CA		05/29/2025	7.250	667,205		820,000
100204825	COMPTON	CA		04/09/2025	10.375	667,800		810,000
100214814	DUARTE	CA		06/11/2025	7.000	667,149		880,000
100219004	PEORIA	AZ		06/27/2025	6.999	667,093		830,000
100199138	VAN NUYS	CA		04/04/2025	6.875	667,530		815,000
100216651	LAHAINA	HI		06/23/2025	7.375	666,656		875,000
100209927	RANCHO PALOS VERDES	CA		06/11/2025	6.875	666,461		820,000
100211914	HOUSTON	TX		05/19/2025	7.500	670,557		875,000
100211580	CHINO	CA		06/23/2025	7.000	664,701		1,210,000
100212121	PALM DESERT	CA		05/22/2025	7.125	664,305		875,000
100218692	ROUND ROCK	TX		06/27/2025	6.490	664,009		950,000
100206907	AVON LAKE	OH		04/24/2025	6.750	664,192		935,000
100209315	LOS ANGELES	CA		04/29/2025	6.990	663,964		1,020,000
100204672	SPRING VALLEY	NY		04/04/2025	7.490	664,345		850,000
100212227	LYNNWOOD	WA		05/23/2025	7.750	663,600		790,000
100216342	LANCASTER	CA		06/20/2025	7.125	662,906		825,000
100206325	WHITTIER	CA		04/17/2025	7.125	663,690		805,000
100214292	RAYMOND	ME		05/30/2025	6.999	662,433		1,400,000
100206625	KISSIMMEE	FL		04/24/2025	7.875	663,855		752,000
100218937	KITTY HAWK	NC		06/27/2025	7.250	661,872		1,325,000
100218834	BRADENTON	FL		06/27/2025	6.375	660,809		895,000
100210738	HILTON HEAD ISLAND	SC		05/15/2025	7.750	660,879		805,000
100209746	ROCKLIN	CA		05/05/2025	7.250	661,358		808,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214269	GLENDORA	CA		05/30/2025	8.125	660,230		800,000
100219123	SALT LAKE CITY	UT		06/27/2025	7.500	660,116		890,000
100209654	JAMAICA PLAIN	MA		05/02/2025	7.375	660,216		855,000
100214594	NAPLES	FL		06/09/2025	7.375	659,704		795,000
100216423	PAYSON	AZ		06/20/2025	6.999	658,934		870,000
100212225	EDMONDS	WA		05/23/2025	7.750	659,400		785,000
100207479	SAN FRANCISCO	CA		04/29/2025	6.990	659,789		840,000
100219140	ANNANDALE	VA		06/27/2025	6.875	658,499		825,800
100211989	GARDEN GROVE	CA		05/22/2025	7.000	658,778		1,120,000
100206952	MAPLEWOOD	NJ		04/25/2025	7.250	658,751		790,000
100204999	HONOLULU	HI		04/10/2025	7.875	658,591		800,000
100207428	PHOENIX	AZ		04/29/2025	7.250	658,349		805,000
100205608	LOUISVILLE	KY		05/09/2025	7.625	657,673		771,000
100215796	CHICAGO	IL		06/12/2025	6.990	656,586		865,000
100219028	AZUSA	CA		06/27/2025	7.999	656,450		700,000
100216630	RENTON	WA		06/23/2025	6.500	655,419		1,100,000
100210358	LOS ANGELES	CA		05/12/2025	7.875	655,501		785,000
100206191	LAKE STEVENS	WA		04/16/2025	6.625	655,975		890,000
100207471	HILLSBORO	OR		04/29/2025	7.375	655,849		790,000
100209645	MIAMI	FL		05/02/2025	7.375	655,520		850,000
100216104	VANCOUVER	WA		06/17/2025	7.875	654,689		865,000
100218970	LOS ANGELES	CA		06/27/2025	7.875	654,615		1,130,000
100199213	WHITTIER	CA		04/09/2025	7.875	655,200		780,000
100207463	HIALEAH	FL		04/29/2025	7.250	655,133		810,000
100210163	LOWELL	MA		05/07/2025	6.875	654,602		870,000
100207209	LOWELL	MA		04/28/2025	7.000	654,456		870,000
100212486	ORANGE	CA		05/28/2025	7.125	653,844		1,015,000
100215866	MELROSE	MA		06/12/2025	6.990	652,778		860,000
100211592	OXNARD	CA		06/23/2025	7.375	652,507		825,000
100216429	PHOENIX	AZ		06/20/2025	7.750	652,222		1,105,000
100213993	RANCHO CUCAMONGA	CA		05/29/2025	7.000	652,228		945,000
100215674	ONTARIO	CA		06/13/2025	8.000	652,214		770,000
100211569	BAINBRIDGE ISLAND	WA		06/23/2025	7.250	652,134		1,727,000
100206576	SANTA ANA	CA		04/22/2025	7.000	652,505		905,000
100214148	MIAMI	FL		05/30/2025	7.625	651,782		770,000
100218859	NORMAN	OK		06/27/2025	7.250	651,598		935,000
100206835	WIMBERLEY	TX		04/24/2025	7.500	651,762		780,000
100209448	LAKE GENEVA	WI		04/29/2025	7.875	651,433		803,000
100206434	NORTH CHARLESTON	SC		04/22/2025	8.125	650,996		850,000
100212495	HACIENDA HEIGHTS	CA		05/28/2025	6.875	650,781		820,000
100214410	EVERETT	MA		06/02/2025	6.499	650,528		1,120,000
100213901	ANTIOCH	CA		05/29/2025	7.250	650,490		791,500
100209259	SAN JOSE	CA		04/29/2025	6.750	650,917		960,000
100211555	LOS ANGELES	CA		06/05/2025	7.125	650,281		1,284,000
100209110	AMSTELVEEN	NLD		04/29/2025	4.850	785,224		1,083,577
100209092	S-GRAVENHAGE	NLD		04/29/2025	5.525	785,224		1,083,577
100218423	ALKMAAR	NLD		06/26/2025	4.950	807,641		1,083,577
100207073	OAKLAND	CA		04/24/2025	7.250	650,153		975,000
100216709	NAPLES	FL		06/23/2025	7.625	649,303		950,000
100216597	EL CAJON	CA		06/23/2025	8.250	649,110		850,000
100219372	YONKERS	NY		06/30/2025	7.250	648,575		900,000
100207107	CYPRESS	TX		04/24/2025	7.750	649,080		785,000
100214574	LOS ANGELES	CA		06/06/2025	7.499	648,549		895,000
100212388	VALLEJO	CA		05/28/2025	7.500	648,262		795,000
100214361	WESTLAKE	FL		06/02/2025	7.625	647,905		770,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204661	SEATTLE	WA		04/04/2025	7.625	648,905		840,000
100215593	GATLINBURG	TN		06/12/2025	7.375	647,754		800,000
100215549	ROCKPORT	TX		06/12/2025	6.500	647,052		1,075,000
100214136	KELLER	TX		05/30/2025	7.375	646,539		1,220,000
100211866	MILLCREEK	UT		05/19/2025	6.875	646,430		875,000
100218203	EL CAJON	CA		06/26/2025	7.625	646,321		750,000
100210210	OAKLEY	CA		05/08/2025	6.500	646,897		1,077,000
100216417	MARCO ISLAND	FL		06/20/2025	6.999	646,182		1,035,000
100211586	WESTLAKE VILLAGE	CA		06/23/2025	8.875	646,143		690,000
100215502	GUERNEVILLE	CA		06/12/2025	6.990	645,164		850,000
100208966	GLENDALE	CA		04/29/2025	6.625	645,110		1,600,000
100210690	BUENA PARK	CA		05/15/2025	7.250	644,651		831,000
100216468	PLAYA DEL REY	CA		06/20/2025	6.999	643,280		785,000
100206448	DOUGLASVILLE	GA		04/22/2025	7.125	644,336		709,000
100216674	RANCHO SANTA MARGARITA	CA		06/23/2025	7.125	642,575		989,000
100209911	DURHAM	NC		06/11/2025	8.625	642,600		715,000
100209709	TRUCKEE	CA		05/05/2025	7.625	643,484		788,000
100215637	PROSPERITY	SC		06/12/2025	7.490	642,362		785,000
100210545	NAPLES	FL		05/15/2025	7.375	642,387		775,000
100214902	NORTH HILLS	CA		06/11/2025	7.125	642,209		1,301,000
100207468	ESCONDIDO	CA		04/29/2025	6.990	642,120		796,000
100211785	FLORENCE	OR		05/19/2025	6.624	641,946		895,000
100206774	SEATTLE	WA		04/23/2025	8.625	641,390		800,000
100212559	BROOKLYN	NY		05/29/2025	7.625	640,781		950,000
100216032	HUDSON	MA		06/17/2025	8.125	638,669		732,000
100211959	POMONA	CA		05/22/2025	7.250	637,250		787,000
100209272	SANTA CRUZ	CA		04/29/2025	6.875	638,906		897,000
100206926	CORAL GABLES	FL		04/24/2025	6.500	638,834		1,100,000
100212124	DAMASCUS	MD		05/22/2025	7.125	638,437		905,000
100219066	NORTH HOLLYWOOD	CA		06/27/2025	7.250	637,734		840,000
100212705	BRECKENRIDGE	CO		05/28/2025	6.990	637,436		835,000
100206553	HOLLISTER	CA		04/22/2025	9.750	637,875		675,000
100204717	WATSONVILLE	CA		04/08/2025	6.750	638,097		1,417,000
100213746	BELLFLOWER	CA		05/29/2025	7.250	636,989		888,000
100216325	LOS ANGELES	CA		06/20/2025	6.999	636,810		850,000
100207248	SANTA ANA	CA		04/28/2025	7.500	637,272		825,000
100218231	ALPINE	UT		06/26/2025	7.250	636,697		787,000
100209321	NORTH HOLLYWOOD	CA		04/29/2025	6.999	635,796		850,000
100206192	FEDERAL WAY	WA		04/16/2025	6.499	636,208		845,000
100206133	ANTHEM	AZ		04/16/2025	7.125	636,814		875,000
100215689	LOS ANGELES	CA		06/13/2025	6.750	635,453		1,070,000
100213946	MESA	AZ		05/29/2025	6.490	635,743		847,000
100206823	BRYAN	TX		04/24/2025	8.000	635,182		761,000
100204739	SAN RAFAEL	CA		04/09/2025	7.875	635,555		1,215,000
100215666	VENICE	FL		06/13/2025	7.000	634,943		900,000
100209735	VENTURA	CA		05/05/2025	7.375	635,835		892,000
100207420	LIVERMORE	CA		04/29/2025	6.750	635,938		785,000
100216710	SAVANNAH	GA		06/23/2025	7.250	634,768		850,000
100216649	MUNDS PARK	AZ		06/23/2025	7.375	634,746		775,000
100203008	WHEATON	IL		04/25/2025	8.625	635,245		755,000
100207301	CHULA VISTA	CA		04/28/2025	7.750	634,198		815,000
3340101389	NEW YORK	NY		05/29/2025	8.746	792,000		2,000,000
100206664	BRADENTON	FL		04/24/2025	7.875	633,620		763,000
100216498	PRESCOTT VALLEY	AZ		06/23/2025	7.625	633,070		788,000
100218285	PUYALLUP	WA		06/26/2025	7.375	632,985		769,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100211487	STANTON	CA		05/16/2025	8.250	633,138		775,000
100219338	CHICAGO	IL		06/30/2025	6.990	632,641		1,025,000
100204814	WORCESTER	MA		04/09/2025	6.625	633,023		860,000
100212383	BEND	OR		05/28/2025	7.000	632,484		975,000
100215385	FRISCO	TX		06/12/2025	6.875	632,492		845,000
100207038	BEAVERTON	OR		04/24/2025	7.375	632,993		890,000
100207036	BEAVERTON	OR		04/24/2025	7.375	632,873		865,000
100204475	LANEXA	VA		04/04/2025	7.250	632,839		825,000
100205819	HOWELL	NJ		04/14/2025	6.990	632,151		828,000
100215607	NORTH WILDWOOD	NJ		06/12/2025	6.875	630,970		850,000
100215773	DRIPPING SPRINGS	TX		06/12/2025	6.990	630,864		850,000
100215685	COVINA	CA		06/13/2025	7.875	630,664		775,000
100214862	PORT SAINT LUCIE	FL		06/11/2025	7.125	630,663		769,000
100209820	CLIFTON	NJ		05/05/2025	8.250	631,446		865,000
100214394	SAN FRANCISCO	CA		06/02/2025	6.490	630,460		1,330,000
3340095401	ASTORIA	NY		04/10/2025	8.688	787,644		1,600,000
100207460	SANTA ROSA	CA		04/29/2025	6.990	631,046		915,000
100206955	FALLBROOK	CA		04/25/2025	8.625	630,000		930,000
100208976	HUNTINGTON PARK	CA		04/29/2025	6.999	630,000		1,000,000
100215655	CLARK	NJ		06/13/2025	7.000	629,823		800,000
100212294	OAKLAND	CA		05/28/2025	9.000	630,000		750,000
100210760	DUARTE	CA		05/15/2025	6.990	629,616		815,000
100210182	ATWATER	CA		05/07/2025	6.999	628,473		830,000
100215777	AWENDAW	SC		06/12/2025	6.990	628,332		880,000
100218675	BEACH HAVEN	NJ		06/27/2025	7.500	628,076		825,000
100218187	BAYONNE	NJ		06/26/2025	7.500	628,050		945,000
100212391	SAN JOSE	CA		05/28/2025	7.000	627,963		800,000
100218790	PRESCOTT VALLEY	AZ		06/27/2025	6.500	627,939		910,000
100214893	SAN LEANDRO	CA		06/11/2025	7.500	627,359		790,000
100212204	OAKLAND	CA		05/22/2025	7.625	627,783		855,000
100212155	OAKLAND	CA		05/22/2025	7.625	627,409		855,000
100211861	SUNSET BEACH	NC		05/19/2025	6.999	627,327		830,000
100214173	FRANKLIN	TN		05/30/2025	7.500	627,287		1,025,000
100214696	LITTLETON	CO		06/11/2025	8.125	627,208		853,000
100218656	DANVERS	MA		06/27/2025	7.250	626,385		854,000
100214969	NORWALK	CA		06/11/2025	7.000	626,365		895,000
100215631	DOUBLE SPRINGS	AL		06/12/2025	6.875	626,295		1,015,000
100212259	LAS VEGAS	NV		05/28/2025	7.500	626,568		870,000
100212684	AUSTIN	TX		05/28/2025	7.125	625,978		859,000
100210215	PANAMA CITY BEACH	FL		05/09/2025	7.625	626,438		718,000
100218524	RIDGEFIELD	CT		06/27/2025	6.625	625,623		880,000
100204643	PHOENIX	AZ		04/04/2025	7.740	626,516		765,000
100213802	HARDEEVILLE	SC		05/29/2025	6.999	624,933		760,000
100211954	HAYWARD	CA		05/22/2025	7.250	626,245		945,000
100204875	PASADENA	CA		04/09/2025	7.499	625,442		1,600,000
100209307	ELLIJAY	GA		04/29/2025	6.990	625,150		845,000
100214894	RIVERSIDE	CA		06/11/2025	7.500	624,499		760,000
100210502	RANCHO MIRAGE	CA		05/15/2025	7.250	624,283		825,000
100211452	BRONX	NY		05/16/2025	7.000	624,157		925,000
100204625	PETALUMA	CA		04/04/2025	7.625	625,060		817,500
100212261	ATLANTA	GA		05/28/2025	6.875	624,311		950,000
100210436	APPLE VALLEY	CA		05/12/2025	8.499	623,897		663,000
100218899	WASHINGTON	DC		06/27/2025	8.125	623,425		715,000
100207424	HERALD	CA		04/29/2025	7.750	623,831		775,000
100214026	FOUNTAIN VALLEY	CA		05/29/2025	6.625	623,005		890,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215508	SAN DIEGO	CA		06/12/2025	6.750	622,530		835,000
100211788	CAPE CORAL	FL		05/19/2025	6.250	622,760		940,000
100219297	MANAHAWKIN	NJ		06/30/2025	6.750	622,007		2,150,000
100209446	PIGEON FORGE	TN		04/29/2025	7.875	622,094		755,000
100218802	CORNELIUS	NC		06/27/2025	7.625	621,441		750,000
100199155	MIAMI	FL		04/04/2025	6.875	620,792		842,000
100209311	SEATTLE	WA		04/29/2025	6.990	632,549		820,000
100216024	CANTON	GA		06/17/2025	7.500	620,060		755,000
100211877	SEATTLE	WA		05/19/2025	6.750	620,016		840,000
100212543	HARRISON	NJ		05/29/2025	7.750	620,445		1,050,000
100205680	ROSEVILLE	CA		05/09/2025	6.625	619,924		773,000
100214103	SEQUIM	WA		05/30/2025	7.750	619,146		788,000
100199162	SAN DIEGO	CA		04/04/2025	7.625	619,500		1,850,000
100212521	BELLFLOWER	CA		05/29/2025	7.625	618,905		850,000
100214378	TACOMA	WA		06/02/2025	7.490	618,382		680,000
100210392	VISTA	CA		05/12/2025	6.999	618,731		860,000
100209286	COCOA BEACH	FL		04/29/2025	6.875	618,413		775,000
100216493	CLINTON	CT		06/23/2025	7.500	617,714		823,000
100206103	WESTLAKE VILLAGE	CA		04/16/2025	7.250	622,755		875,000
100206500	BELL	CA		04/22/2025	7.250	616,787		930,000
100211681	ROYAL OAK	MI		05/19/2025	6.990	616,448		815,000
100209914	KENT	WA		06/11/2025	7.375	615,944		750,000
100209297	HOWELL	NJ		04/29/2025	6.875	616,347		805,000
100214597	CARY	NC		06/09/2025	7.000	615,721		805,000
100214578	LOS ANGELES	CA		06/06/2025	6.750	615,543		765,000
100214683	EI MONTE	CA		06/11/2025	7.375	615,293		750,000
3500118603	MIAMI	FL		04/07/2025	7.540	1,230,506		2,565,000
100216174	ONTARIO	CA		06/18/2025	7.375	615,101		750,000
100216657	PEACHTREE CORNERS	GA		06/23/2025	7.125	614,795		870,000
100213797	MAPLE VALLEY	WA		05/29/2025	6.750	614,420		750,000
3410000802	NASHVILLE	TN		04/30/2025	8.506	1,227,330		3,550,000
100204678	POUGHKEEPSIE	NY		04/04/2025	7.250	613,651		790,000
100219152	CHARLOTTE	NC		06/27/2025	6.875	612,631		760,000
100205128	LOS ANGELES	CA		04/11/2025	7.375	613,119		850,000
100211575	PRINCEVILLE	HI		06/23/2025	7.625	612,516		855,000
100207505	HAYWARD	CA		04/29/2025	7.875	612,793		785,000
100209502	GAINESVILLE	GA		05/01/2025	8.500	612,073		700,000
100212093	LAKE HAVASU CITY	AZ		05/22/2025	7.500	611,264		840,000
100210068	LIGHTHOUSE POINT	FL		05/07/2025	7.500	611,687		750,000
100212549	BRENTWOOD	NY		05/29/2025	7.875	611,596		715,000
100206921	LAKE ARROWHEAD	CA		04/24/2025	7.625	611,520		728,000
100211552	GLENDALE	CA		06/05/2025	6.875	610,806		1,100,000
100207083	ENCINITAS	CA		04/24/2025	7.875	611,228		795,000
100209265	SANTA ANA	CA		04/29/2025	6.865	611,148		895,000
100206757	FAIRFIELD	CT		04/23/2025	7.990	610,545		775,000
100215579	MOORESVILLE	NC		06/12/2025	7.125	609,818		758,000
100202250	SAN GABRIEL	CA		04/17/2025	7.125	610,269		800,000
100216283	STERLING	VA		06/20/2025	7.375	609,698		742,000
100219305	HAMPTON BAYS	NY		06/30/2025	6.575	609,590		1,600,000
100209375	SANTA CLARA	UT		04/29/2025	7.374	610,056		810,000
100209294	EMLENTON	PA		04/29/2025	6.990	610,537		950,000
100204660	DORCHESTER	MA		04/04/2025	6.990	609,781		800,000
100207098	CAVE CREEK	AZ		04/24/2025	7.250	609,292		749,900
100214717	MONTCLAIR	CA		06/11/2025	7.625	608,409		835,000
100219258	LAKE FOREST	CA		06/30/2025	6.990	608,210		1,183,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214645	WEST COVINA	CA		06/10/2025	6.875	608,117		870,000
100209276	SIMI VALLEY	CA		04/29/2025	6.875	609,120		806,000
100211901	COLORADO SPRINGS	CO		05/19/2025	7.000	607,224		760,000
100214916	SAN PABLO	CA		06/11/2025	7.625	606,694		738,000
100210450	LOXAHATCHEE	FL		05/12/2025	7.499	607,062		740,000
100210709	SCOTTSDALE	AZ		05/15/2025	7.625	606,791		745,000
100206706	LAKESIDE	CA		04/23/2025	6.750	607,400		795,000
100209230	ATLANTIC CITY	NJ		04/29/2025	6.625	607,824		970,000
100218695	FORT BELVOIR	VA		06/27/2025	6.750	606,411		810,000
100210613	AVALON	CA		05/15/2025	7.750	606,828		755,000
100215461	SCOTTSDALE	AZ		06/12/2025	7.125	606,223		880,000
100206557	SEAL BEACH	CA		04/22/2025	7.250	607,190		1,500,000
100209501	DAVENPORT	FL		05/01/2025	6.875	606,091		785,000
100215560	GARLAND	TX		06/12/2025	6.990	605,845		755,000
100214932	MISSION VIEJO	CA		06/11/2025	7.250	605,775		985,000
100205017	MANTECA	CA		04/10/2025	6.990	605,994		740,000
100212563	CORONA	CA		05/29/2025	6.999	604,438		795,000
100216472	MIAMI	FL		06/20/2025	7.875	604,260		780,000
100206410	PRESCOTT	AZ		05/22/2025	7.375	604,514		745,000
100210341	RIVERSIDE	CA		05/09/2025	7.125	604,009		1,085,000
100211529	CUMMING	GA		06/05/2025	7.375	603,924		777,625
100209496	LOS ANGELES	CA		05/01/2025	7.375	603,748		725,000
100199201	AUSTIN	TX		04/04/2025	7.000	603,861		740,000
100214545	NORTH HILLS	CA		06/06/2025	7.875	603,302		785,000
100204873	ARTESIA	CA		04/09/2025	6.999	608,005		739,000
100215751	BOSTON	MA		06/12/2025	6.990	602,736		949,000
100206978	SANTA CLARITA	CA		04/25/2025	7.000	603,102		725,000
100206575	ANAHEIM	CA		04/22/2025	6.875	603,026		940,000
3.62506E+11	NEWBURYPORT	MA		05/12/2025	8.185	1,203,750		1,605,000
100218481	LEAVENWORTH	WA		06/27/2025	7.250	601,663		799,000
100206128	POMONA	CA		04/16/2025	7.500	601,991		755,000
100214766	RALEIGH	NC		06/11/2025	8.125	600,211		765,000
100206642	EDEN	UT		04/24/2025	7.990	600,277		660,000
100206112	EDINA	MN		04/16/2025	7.250	600,866		775,000
100218912	OLNEY	MD		06/27/2025	7.490	599,172		700,000
100207129	TRACY	CA		04/28/2025	7.625	599,656		833,000
100211787	TUCSON	AZ		05/19/2025	6.990	599,164		750,000
100214711	ATLANTA	GA		06/11/2025	7.250	598,606		725,000
100214111	MESA	AZ		05/30/2025	7.625	598,610		780,000
100210444	SANTA BARBARA	CA		05/12/2025	7.999	598,514		1,550,000
100206324	SEVIERVILLE	TN		04/17/2025	6.875	598,663		740,000
100214261	MIAMI	FL		05/30/2025	6.999	597,605		800,000
100216604	ANTIOCH	CA		06/23/2025	7.375	597,552		780,000
100209761	CLOVER	SC		05/05/2025	7.625	597,905		726,000
100210366	LOS ANGELES	CA		05/12/2025	7.125	597,824		835,000
100213921	HILTON HEAD ISLAND	SC		05/29/2025	7.250	597,264		825,000
100210291	KILL DEVIL HILLS	NC		05/09/2025	7.875	597,214		680,000
100213859	RODANTHE	NC		05/29/2025	6.875	597,672		750,000
100209062	UTRECHT	NLD		04/29/2025	4.850	721,211		995,242
100207341	SANTA CLARITA	CA		04/29/2025	6.750	597,643		749,990
100205026	HOLLYWOOD	FL		04/10/2025	7.250	597,657		730,000
100212048	FOUNTAIN HILLS	AZ		06/27/2025	8.375	596,597		640,000
3340104610	BROOKLYN	NY		06/26/2025	8.418	744,876		1,825,000
100210233	RIDGEFIELD PARK	NJ		05/09/2025	7.875	596,400		710,000
100214929	ONTARIO	CA		06/11/2025	7.375	595,318		800,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211845	THOUSAND OAKS	CA		05/19/2025	6.250	595,263		962,000
100216410	LOS ANGELES	CA		06/20/2025	7.499	595,176		720,000
100210079	ALEXANDRIA	VA		05/07/2025	6.990	595,047		842,000
100209849	BRASELTON	GA		05/05/2025	6.500	594,011		920,000
100211895	SANDY SPRINGS	GA		05/19/2025	6.875	594,729		790,000
100215318	CAPE CORAL	FL		06/12/2025	7.375	594,561		780,000
100206024	FRANKLIN	TN		04/15/2025	7.750	594,196		655,000
100210352	MUNSTER	IN		05/09/2025	6.750	594,477		750,000
100210187	MANTECA	CA		05/07/2025	6.750	593,466		790,000
100207097	SAN PEDRO	CA		04/24/2025	6.750	593,938		778,900
100214744	ASHBURN	VA		06/11/2025	7.750	593,076		715,000
100215535	DUNEDIN	FL		06/12/2025	7.625	592,302		760,000
100211929	PHOENIX	AZ		05/19/2025	7.625	590,846		730,000
100218645	NEWARK	NJ		06/27/2025	6.875	590,759		785,000
100215476	GREENSBORO	GA		06/12/2025	7.625	590,581		860,000
100218813	VENICE	FL		06/27/2025	7.375	590,290		752,000
100218691	CARLSBAD	CA		06/27/2025	6.750	590,286		780,000
100210722	SUNNYVALE	CA		05/15/2025	7.375	590,204		842,000
100206744	SOUTH KINGSTOWN	RI		04/23/2025	7.750	591,096		800,000
100219265	DARBY	MT		06/30/2025	7.500	589,714		740,000
100213750	LOS ANGELES	CA		05/29/2025	7.999	589,575		1,145,000
100216186	SANTA ANA	CA		06/20/2025	7.000	589,336		905,000
100211974	JOHNS CREEK	GA		05/22/2025	7.375	590,553		738,000
100214648	ARLETA	CA		06/10/2025	6.875	589,178		845,000
100209814	SAN FRANCISCO	CA		05/05/2025	7.625	589,227		765,000
100214362	LAKEVILLE	MA		06/02/2025	7.490	588,581		683,000
325040528	BAKERSFIELD	CA		05/28/2025	8.965	1,013,910		7,035,000
100208983	ESCONDIDO	CA		04/29/2025	7.999	587,873		675,000
100209362	LAS VEGAS	NV		04/29/2025	7.250	587,911		763,442
100207467	BONNEY LAKE	WA		04/29/2025	6.750	587,762		790,000
100214319	BRADENTON	FL		06/02/2025	7.875	586,940		637,000
100209668	BRONX	NY		05/02/2025	7.325	587,348		780,000
100210568	WILDWOOD CREST	NJ		05/15/2025	6.875	587,317		770,000
100219236	WESTLAKE VILLAGE	CA		06/30/2025	7.250	586,687		1,335,000
100212687	PHOENIX	AZ		05/28/2025	6.990	586,473		815,000
100205116	LANCASTER	CA		04/11/2025	8.625	586,950		892,000
100211556	BAKERSFIELD	CA		06/05/2025	7.875	585,993		675,000
100213720	EL CAJON	CA		05/29/2025	7.625	586,001		1,025,000
100206243	PHOENIX	AZ		04/17/2025	6.750	586,276		725,000
100215910	DUARTE	CA		06/17/2025	7.750	585,658		772,500
100216711	SANTA ROSA	CA		06/23/2025	6.875	585,584		780,000
100210062	MANTECA	CA		05/07/2025	7.500	585,166		713,000
100209209	PALM DESERT	CA		04/29/2025	6.124	584,738		785,000
100210645	MIAMI	FL		05/15/2025	7.250	584,743		760,000
100214886	KISSIMMEE	FL		06/11/2025	7.250	584,638		818,000
100214940	SAN DIEGO	CA		06/11/2025	8.125	584,627		1,150,000
100210252	NEWRY	ME		05/09/2025	8.250	584,528		640,000
100210572	SAN DIMAS	CA		05/15/2025	7.250	584,522		720,000
100210716	NEW HYDE PARK	NY		05/15/2025	7.250	584,488		960,000
100214952	CORONA	CA		06/11/2025	7.500	583,980		900,000
100209234	RIVERSIDE	CA		04/29/2025	6.625	584,452		770,000
100210345	ASHEVILLE	NC		05/09/2025	7.250	582,641		1,163,000
3500122074	MANHATTAN BEACH	CA		05/22/2025	7.620	1,165,075		2,850,000
100209455	BROOKLINE	MA		04/29/2025	7.990	582,982		749,000
100212515	WEST HILLS	CA		05/29/2025	6.875	582,176		1,220,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205701	OAKHURST	NJ		04/14/2025	7.500	582,998		765,000
100206351	FOREST PARK	IL		04/17/2025	7.250	582,550		715,000
100206610	PLAINFIELD	IL		04/23/2025	7.125	582,403		1,060,000
100214810	SACRAMENTO	CA		06/11/2025	6.875	581,909		762,000
100216292	ASHBURN	VA		06/20/2025	7.000	581,866		725,000
100214063	AUSTIN	TX		05/29/2025	6.875	581,619		765,000
100204931	PANAMA CITY BEACH	FL		04/10/2025	7.990	581,866		675,000
100208992	CARPINTERIA	CA		04/29/2025	7.250	582,320		805,000
100214155	WINDSOR	CO		05/30/2025	7.990	581,732		700,000
100214925	PHOENIX	AZ		06/11/2025	7.625	580,565		720,000
100215345	ELY	MN		06/12/2025	6.990	580,449		765,000
100211697	FRANKLIN	TN		05/19/2025	6.490	581,445		935,000
100206854	DISCOVERY BAY	CA		04/24/2025	7.750	580,531		950,000
100214075	HAGERSTOWN	MD		05/30/2025	7.250	580,071		710,000
100213967	ONTARIO	CA		05/29/2025	7.250	579,912		784,000
100216363	OXNARD	CA		06/20/2025	6.999	579,670		825,000
100215698	WOODSTOCK	NY		06/13/2025	7.750	579,653		700,000
100215430	LAKE FOREST	CA		06/12/2025	7.750	579,626		709,000
100214445	CANYON COUNTRY	CA		06/06/2025	7.749	579,600		690,000
100212080	NEWRY	ME		05/22/2025	6.990	579,258		800,000
100215649	LOS ANGELES	CA		06/13/2025	7.375	579,231		700,000
100204925	SACRAMENTO	CA		04/10/2025	7.875	579,491		625,000
100210637	LOXAHATCHEE	FL		05/15/2025	6.990	579,530		875,000
100210055	COCOA BEACH	FL		05/07/2025	6.750	578,272		785,000
100216695	ROSELLE PARK	NJ		06/23/2025	6.875	577,737		810,000
100216440	LYNDEN	WA		06/20/2025	7.625	577,500		710,000
100210594	SOUTH PADRE ISLAND	TX		05/15/2025	7.375	577,458		860,000
100207379	ALPHARETTA	GA		04/29/2025	7.250	577,782		834,000
100218564	BRANSON WEST	MO		06/27/2025	7.625	577,035		620,000
100218740	BIG PINE KEY	FL		06/27/2025	7.490	577,010		700,000
100206421	MYRTLE BEACH	SC		04/22/2025	7.125	577,067		750,000
100210481	HILLSBORO	OR		05/12/2025	8.250	577,272		680,000
100205976	LYNNWOOD	WA		04/15/2025	6.625	577,017		785,000
100213810	GARDEN CITY	ID		05/29/2025	7.375	576,450		707,000
100214086	SALINAS	CA		05/30/2025	7.625	576,706		662,000
100214946	MIAMI	FL		06/11/2025	7.375	575,289		749,000
100204840	LONG BEACH	CA		04/09/2025	6.875	575,583		830,000
100219345	PATERSON	NJ		06/30/2025	7.575	575,055		805,000
100205629	FOLSOM	CA		05/09/2025	7.500	574,984		730,000
100209759	SAN LUIS OBISPO	CA		05/05/2025	7.375	575,864		750,000
100218738	MONTEZUMA	IA		06/27/2025	6.875	574,857		768,000
100214020	KEY LARGO	FL		05/29/2025	6.875	574,744		750,000
100205722	SAN BERNARDINO	CA		04/14/2025	6.625	575,731		768,000
100210517	GOODYEAR	AZ		05/15/2025	6.990	575,218		720,000
100211491	AURORA	CO		05/16/2025	7.250	575,524		710,000
100216620	NORTH LOGAN	UT		06/23/2025	7.375	574,606		703,000
100215016	BIG BEAR LAKE	CA		06/11/2025	6.875	574,576		748,000
100210748	CASTLE ROCK	CO		05/15/2025	7.625	574,507		700,000
100207159	PINOLE	CA		04/28/2025	7.125	573,970		760,000
100212483	SAN GABRIEL	CA		05/28/2025	7.000	573,346		720,000
100219161	SCOFIELD	UT		06/27/2025	7.250	573,347		750,000
100210440	MANVEL	TX		05/12/2025	6.375	578,389		784,000
100215695	GARDEN GROVE	CA		06/13/2025	7.250	572,762		955,000
100218608	SEATTLE	WA		06/27/2025	7.057	572,556		750,000
100216475	DENVER	CO		06/23/2025	7.250	572,335		835,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210268	PRESCOTT VALLEY	AZ		05/09/2025	6.625	572,134		655,000
100205946	LYNNWOOD	WA		04/15/2025	6.375	572,629		780,000
100207436	LAUREL	MD		04/29/2025	7.125	572,361		1,240,000
100209369	LAKEWOOD	NJ		04/29/2025	7.250	572,239		800,000
100219247	DISCOVERY BAY	CA		06/30/2025	7.375	571,718		850,000
100209493	RENO	NV		05/01/2025	6.875	571,747		700,000
100211968	ROWLAND HEIGHTS	CA		05/22/2025	6.875	572,473		885,000
100212497	SPARKS	NV		05/28/2025	6.750	570,793		720,000
100212095	SALISBURY	MA		05/22/2025	6.990	570,746		1,267,500
100212196	EVANSTON	IL		05/22/2025	7.500	570,640		800,000
100218767	SAINT SIMONS ISLAND	GA		06/27/2025	7.000	570,612		750,000
100204502	DEERFIELD BEACH	FL		04/04/2025	7.750	571,002		730,000
100216121	COLOMA	MI		06/17/2025	7.562	570,370		700,000
100209323	NATIONAL CITY	CA		04/29/2025	6.999	570,318		800,000
3340100130	JERSEY CITY	NJ		06/05/2025	8.746	712,793		1,450,000
100214834	PASADENA	CA		06/11/2025	7.500	570,100		1,090,000
100204442	CHINO HILLS	CA		04/03/2025	7.250	571,009		1,605,000
100204743	SACRAMENTO	CA		04/10/2025	8.750	570,346		620,000
100212365	FILLMORE	CA		05/28/2025	8.250	570,000		660,000
100209244	SANTA ROSA	CA		04/29/2025	6.750	570,592		875,000
100211535	QUAKERTOWN	PA		06/05/2025	7.500	569,472		705,000
100216358	MELROSE	MA		06/20/2025	7.125	569,366		830,000
100209218	BELLEVILLE	NJ		04/29/2025	6.499	569,349		910,000
100205705	FONTANA	CA		04/14/2025	6.990	570,155		745,000
100211625	SAN BRUNO	CA		06/23/2025	7.625	568,958		685,000
100214078	PEMBROKE PINES	FL		05/30/2025	6.625	569,245		715,000
100215672	PHOENIX	AZ		06/13/2025	7.750	567,939		690,000
100206171	OCEAN CITY	NJ		04/16/2025	6.999	568,851		843,000
100215841	WINOOSKI	VT		06/12/2025	7.000	567,560		760,000
100209481	VAN NUYS	CA		05/01/2025	7.875	567,740		750,000
100218765	ELLIJAY	GA		06/27/2025	6.990	567,266		710,000
100203092	SILVER SPRING	MD		04/25/2025	6.875	567,761		800,000
100214221	SIMI VALLEY	CA		05/30/2025	8.875	567,000		930,000
100209392	STUART	FL		04/29/2025	7.375	567,417		760,000
100211750	SACRAMENTO	CA		05/19/2025	7.375	566,583		699,000
100219003	LOS ANGELES	CA		06/27/2025	7.125	566,393		800,000
100204647	ROCHESTER	NH		04/04/2025	7.875	567,169		725,000
100204990	DENVER	CO		04/10/2025	8.500	566,657		675,000
100204973	LOS ANGELES	CA		04/10/2025	8.375	566,648		685,000
100216656	HIALEAH	FL		06/23/2025	7.375	566,057		700,000
100209028	ROERMOND	NLD		04/29/2025	4.850	682,804		942,241
100212783	AMSTELVEEN	NLD		05/28/2025	5.550	677,277		977,575
100218348	NIJMEGEN	NLD		06/26/2025	4.800	702,297		1,030,576
100215374	CHINO	CA		06/12/2025	6.500	565,024		755,000
100207432	SAN BRUNO	CA		04/29/2025	7.250	565,402		1,355,000
100211672	LATHROP	CA		05/19/2025	7.490	563,984		800,000
100215671	AURORA	CO		06/13/2025	7.125	563,957		688,000
100215683	SALT LAKE CITY	UT		06/13/2025	6.625	563,928		1,155,000
100216487	SOUTH LAKE TAHOE	CA		06/23/2025	6.750	563,613		835,000
100209515	HOLLYWOOD	FL		05/02/2025	7.125	564,011		725,000
100209946	ROSEVILLE	CA		06/11/2025	7.125	563,466		912,000
100206567	SOLEDAD	CA		04/22/2025	8.000	563,604		775,000
100199247	AUSTIN	TX		04/09/2025	7.125	563,727		1,435,000
100206353	EVERETT	WA		04/17/2025	7.000	562,214		725,000
100214435	JOSHUA TREE	CA		06/02/2025	7.375	561,755		615,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215870	CHICAGO	IL		06/12/2025	7.125	561,668		792,000
100210118	FRISCO	TX		05/07/2025	6.000	561,507		770,000
100216124	SEVIERVILLE	TN		06/17/2025	6.990	561,515		750,000
100216717	MIAMI BEACH	FL		06/23/2025	7.750	561,204		675,000
100218583	MAMMOTH LAKES	CA		06/27/2025	7.125	561,078		740,000
100211572	STERLING HEIGHTS	MI		06/23/2025	7.625	561,073		687,000
100209353	SEASIDE HEIGHTS	NJ		04/29/2025	7.250	561,391		835,000
100211842	CHICAGO	IL		05/19/2025	7.375	560,901		730,000
100218666	CHICAGO	IL		06/27/2025	6.990	560,751		740,000
100211875	HARTSEL	CO		05/19/2025	6.999	561,123		740,000
100214988	PEMBROKE PINES	FL		06/11/2025	7.500	560,583		835,000
100214722	WELCH	MN		06/11/2025	7.625	560,545		845,000
100215411	SACRAMENTO	CA		06/12/2025	7.250	560,369		765,000
100209896	BONITA SPRINGS	FL		06/11/2025	8.875	560,135		595,000
100206820	TEMPE	AZ		04/24/2025	7.500	560,569		675,000
100219100	STAR	ID		06/27/2025	8.375	559,910		640,000
100219205	PHOENIX	AZ		06/27/2025	7.250	559,512		728,000
100214017	PANAMA CITY BEACH	FL		05/29/2025	6.875	562,986		740,000
100209556	NEW YORK	NY		05/02/2025	6.825	559,797		940,000
100207339	ROGERS	AR		04/29/2025	7.500	560,068		683,000
100212399	TUJUNGA AREA LOS ANGELES	CA		05/28/2025	6.875	558,936		800,000
100202211	MOORPARK	CA		04/17/2025	7.000	558,900		1,720,000
100216206	NORTHGLENN	CO		06/20/2025	7.500	558,868		710,000
100207134	LA MESA	CA		04/28/2025	6.375	559,672		890,000
100211657	TORRANCE	CA		05/19/2025	7.625	558,366		715,000
100218457	MORENO VALLEY	CA		06/27/2025	7.250	558,258		685,000
100215781	CHICAGO	IL		06/12/2025	7.125	558,090		830,000
100210618	HICKSVILLE	NY		05/15/2025	7.625	558,038		715,000
100216053	SAN JOSE	CA		06/17/2025	7.250	557,381		677,000
100213860	POTTSBORO	TX		05/29/2025	7.750	557,018		670,000
100218768	PERRYSBURG	OH		06/27/2025	7.875	556,810		910,000
100219104	POMPANO BEACH	FL		06/27/2025	7.750	556,584		720,000
100209431	HOUSTON	AL		04/29/2025	7.625	557,847		692,000
100212527	SALINAS	CA		05/29/2025	7.750	556,273		690,000
100214966	HAWTHORNE	CA		06/11/2025	7.000	555,798		850,000
100212329	PALMDALE	CA		05/28/2025	7.375	555,703		825,000
100204725	CORAL SPRINGS	FL		04/08/2025	7.250	558,466		680,000
100218492	LAWRENCEVILLE	GA		06/27/2025	6.875	555,376		684,000
100218543	LA GRANGE	KY		06/27/2025	6.875	555,354		725,000
100207096	SAN MARCOS	CA		04/24/2025	6.990	555,704		725,000
100212353	RIALTO	CA		05/28/2025	7.750	555,530		670,000
100209382	NAPERVILLE	IL		04/29/2025	7.375	555,002		730,000
100218577	MONTGOMERY	TX		06/27/2025	7.125	554,526		680,000
100210647	INDIO	CA		05/15/2025	6.625	554,413		730,000
100212580	NAPLES	FL		05/29/2025	7.625	554,295		800,000
100207442	WOODBRIDGE	VA		04/29/2025	7.875	554,400		660,000
100215533	SIGNAL HILL	CA		06/11/2025	6.500	553,387		1,055,000
100211820	BAYONNE	NJ		05/19/2025	6.875	552,729		732,000
100209730	HILLSBORO	OR		05/05/2025	7.625	553,603		675,000
100210214	VALLEY SPRINGS	CA		05/09/2025	7.625	553,079		715,000
100210083	HENDERSON	NV		05/07/2025	6.125	553,073		717,000
100216456	MORENO VALLEY	CA		06/20/2025	7.499	552,564		778,000
100214147	CULLOWHEE	NC		05/30/2025	7.990	552,550		714,000
100215357	SEASIDE HEIGHTS	NJ		06/12/2025	7.125	552,166		680,000
100216224	SACRAMENTO	CA		06/20/2025	6.875	552,092		742,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210724	ANTIOCH	CA		05/15/2025	7.875	551,990		630,000
100215849	FOLSOM	CA		06/12/2025	6.875	551,795		777,000
100210049	FALLS CHURCH	VA		05/07/2025	6.875	551,278		725,000
100215483	SYLMAR	CA		06/12/2025	6.500	551,080		720,000
100214883	BELLEROSE	NY		06/11/2025	7.375	550,975		716,000
100206692	DALLAS	TX		04/24/2025	7.750	551,332		700,000
100209461	CONCORD	NC		04/29/2025	8.125	551,131		720,000
100209343	ANTIOCH	CA		04/29/2025	7.125	653,028		845,000
100209263	WORCESTER	MA		04/29/2025	6.750	551,023		727,000
100209813	TAMPA	FL		05/05/2025	7.500	551,435		834,000
100213978	PLACENTIA	CA		05/29/2025	6.125	549,620		740,000
100209356	MANTECA	CA		04/29/2025	7.250	549,867		718,000
3500120754	MIAMI	FL		04/21/2025	7.605	1,098,738		2,195,000
100210312	BAILEY	CO		05/09/2025	6.375	549,542		630,000
100206131	STOCKTON	CA		04/16/2025	7.500	549,543		710,000
100209460	CONCORD	NC		04/29/2025	8.125	549,291		720,000
100210080	FORT WORTH	TX		05/07/2025	6.990	548,688		735,000
100206387	SCOTTS VALLEY	CA		05/22/2025	7.250	548,685		675,000
3340101656	WOODBURY	NY		05/22/2025	8.614	685,714		1,400,000
100211636	WELLINGTON	FL		05/16/2025	7.125	548,596		780,000
403056094	CLAIRTON	PA		05/22/2025	7.690	549,112		870,000
100209177	TEMECULA	CA		04/30/2025	6.750	547,885		1,330,000
100218772	FERNANDINA BEACH	FL		06/27/2025	7.375	547,681		665,000
100210124	BRADENTON	FL		05/07/2025	6.000	548,040		750,000
100204841	WOOD VILLAGE	OR		04/09/2025	7.499	547,686		626,000
100215523	SEATTLE	WA		06/12/2025	7.875	547,199		665,000
100218844	HENDERSON	NV		06/27/2025	6.000	547,123		873,000
100215285	VIAN	OK		06/12/2025	6.990	547,049		720,000
100211849	MARINA	CA		05/19/2025	6.875	546,613		730,000
100211818	COLUMBIA FALLS	MT		05/19/2025	6.999	546,449		685,000
100215007	CHINO HILLS	CA		06/11/2025	6.875	546,335		1,135,000
100214692	VALENCIA	CA		06/11/2025	6.875	546,203		890,000
100206991	GLENDORA	CA		04/24/2025	8.125	546,598		680,000
100215873	NATICK	MA		06/12/2025	6.250	546,118		740,000
100214047	LEWES	DE		05/29/2025	7.375	545,303		956,000
100205631	ELMHURST	IL		05/09/2025	7.250	545,217		670,000
100214563	LOS ANGELES	CA		06/06/2025	6.875	545,169		715,000
100211810	GREENSBORO	NC		05/19/2025	6.624	545,091		685,000
100212626	WHITTIER	CA		05/29/2025	7.875	545,093		915,000
100215930	PALMDALE	CA		06/17/2025	7.490	545,000		660,000
100209949	OXNARD	CA		06/11/2025	7.125	544,996		795,000
100215634	COCOA BEACH	FL		06/12/2025	7.250	544,819		867,000
100204721	LOS ANGELES (HARBOR CITY AREA)	CA		04/08/2025	8.375	545,513		983,000
100215795	LAWRENCEVILLE	GA		06/12/2025	7.125	544,576		760,000
100204889	ALEXANDRIA	VA		04/10/2025	8.500	545,336		651,000
100214120	OAKLAND	CA		05/30/2025	7.500	544,087		700,000
100205852	ST. AUGUSTINE	FL		04/14/2025	6.375	544,195		775,000
100207427	EAST ORANGE	NJ		04/29/2025	8.625	543,301		685,000
100218643	PHOENIX	AZ		06/27/2025	6.375	542,898		884,000
100214531	PROVIDENCE	RI		06/06/2025	7.750	542,889		700,000
100210057	LEOMINSTER	MA		05/07/2025	7.500	543,117		705,000
100213910	SPRINGFIELD	OR		05/29/2025	7.750	542,037		700,000
100212603	SANTA ROSA	CA		05/29/2025	8.375	541,929		650,000
100214873	MINEOLA	NY		06/11/2025	6.500	541,791		1,100,000
100209816	PACKWOOD	WA		05/05/2025	7.990	542,562		845,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210747	ANAHEIM	CA		05/15/2025	6.875	541,687		720,000
100206752	REDMOND	OR		04/23/2025	7.250	547,411		705,000
100219334	MEDFORD	OR		06/30/2025	6.990	541,596		715,000
100199170	DALLAS	TX		04/04/2025	7.750	544,556		665,000
100216232	OCEAN ISLE BEACH	NC		06/20/2025	6.625	540,488		842,000
100219367	WORCESTER	MA		06/30/2025	7.240	540,319		715,000
100211944	TRACY	CA		05/19/2025	7.750	540,212		670,000
100205805	MESA	AZ		04/14/2025	7.000	540,873		750,000
100205651	CHULA VISTA	CA		05/09/2025	7.750	539,951		647,000
100214753	STATEN ISLAND	NY		06/11/2025	6.750	539,751		1,480,000
3340099849	SCARSDALE	NY		05/29/2025	8.212	674,685		1,839,000
100206237	NORTH HOLLYWOOD	CA		04/17/2025	7.375	540,858		1,015,000
100215536	OAKLAND	CA		06/12/2025	7.625	539,278		670,000
100214702	SHEBOYGAN	WI		06/11/2025	8.125	539,045		750,000
100218570	CAROLINA BEACH	NC		06/27/2025	7.500	539,008		710,000
100206636	MINERAL BLUFF	GA		04/24/2025	7.875	539,005		644,000
100205065	OCEAN CITY	MD		04/11/2025	7.500	538,983		660,000
100216122	SEVIERVILLE	TN		06/17/2025	7.562	538,429		595,000
100218963	WEST BRIDGEWATER	MA		06/27/2025	6.999	538,362		700,000
100211965	JOHNS CREEK	GA		05/22/2025	7.375	537,202		670,000
100215613	HOLLYWOOD	FL		06/12/2025	6.990	538,122		720,000
100209734	BROOKLYN	NY		05/05/2025	7.375	538,792		1,470,000
100215436	INGLEWOOD	CA		06/12/2025	6.500	537,689		800,000
100211981	DUBLIN	CA		05/22/2025	7.500	537,523		659,000
100210253	CONWAY	NH		05/09/2025	7.500	537,485		590,000
100214094	PELHAM	AL		05/30/2025	6.990	537,340		636,000
100205806	EDGEWATER	MD		04/14/2025	7.125	537,959		718,000
100206231	EDGEWOOD	WA		04/17/2025	8.480	536,962		725,000
100214879	BUCKLEY	WA		06/11/2025	7.750	536,520		640,000
100215821	APEX	NC		06/12/2025	6.990	536,486		754,000
100209509	CONCORD	CA		05/02/2025	7.625	536,836		650,000
100203033	IRVING	TX		04/25/2025	7.125	536,701		650,000
100219192	NOLENSVILLE	TN		06/27/2025	7.875	536,027		670,000
100215583	BLUFFTON	SC		06/12/2025	7.875	535,915		691,000
100210227	HOWELL	NJ		05/09/2025	7.500	535,891		660,000
100209648	REVERE	MA		05/02/2025	7.575	536,430		750,000
100206596	SAN DIEGO	CA		04/23/2025	9.750	536,160		950,000
100206532	ESTERO	FL		04/22/2025	7.750	536,704		700,000
100209458	CLEARWATER	FL		04/29/2025	8.125	535,750		661,000
100209253	WEST CHESTER	PA		04/29/2025	6.750	535,398		706,000
100216640	GRAY	ME		06/23/2025	7.500	534,699		650,000
100213745	LOS ANGELES	CA		05/29/2025	7.250	534,955		890,000
100215021	ARLINGTON	VA		06/11/2025	6.375	534,434		876,000
100210691	MIAMI GARDENS	FL		05/15/2025	7.500	534,447		645,000
100206449	HELEN	GA		04/22/2025	6.990	534,414		750,000
100206329	WILDWOOD	NJ		04/17/2025	7.125	534,841		652,000
100214471	MYRTLE BEACH	SC		06/06/2025	8.374	534,226		646,000
100218871	COLUMBUS	OH		06/27/2025	7.250	533,975		620,000
100212528	FONTANA	CA		05/29/2025	6.999	533,887		750,000
100209298	SILVER SPRING	MD		04/29/2025	6.990	534,331		703,000
100209783	PORTLAND	OR		05/05/2025	7.875	534,618		700,000
100216273	MOREHEAD CITY	NC		06/20/2025	6.375	533,271		700,000
100218190	MASON	OH		06/26/2025	7.250	533,253		805,000
100215661	SAN ANTONIO	TX		06/13/2025	7.500	533,257		860,000
100215763	MORGANTON	GA		06/12/2025	6.990	533,245		715,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210315	MINERAL BLUFF	GA		05/09/2025	7.500	533,236		677,400
100219283	SANTA CRUZ	CA		06/30/2025	6.990	533,096		1,200,000
100215652	NAPERVILLE	IL		06/13/2025	7.250	532,898		830,000
100215594	MINONG	WI		06/12/2025	6.990	532,854		705,000
100215550	SANDWICH	MA		06/12/2025	7.125	532,847		702,000
100211627	LAKEWOOD	WA		06/23/2025	7.375	532,696		750,000
100215612	QUEEN CREEK	AZ		06/12/2025	7.750	532,672		707,000
100206954	DOWNEY	CA		04/25/2025	7.250	533,009		925,000
100206241	PHOENIX	AZ		04/17/2025	7.125	532,475		690,000
100206425	ATLANTA	GA		04/22/2025	7.490	532,427		730,000
100218948	HIGHLAND	CA		06/27/2025	7.250	531,939		650,000
100206436	SAINT AUGUSTINE	FL		04/22/2025	7.490	532,346		750,000
100214812	FONTANA	CA		06/11/2025	7.250	531,673		800,000
100214621	LAS VEGAS	NV		06/10/2025	7.125	531,701		850,000
100205862	BAKERSFIELD	CA		04/14/2025	7.500	532,349		697,000
100218745	MCARTHUR	OH		06/27/2025	7.375	531,476		690,000
100208937	SARASOTA	FL		04/29/2025	11.375	531,777		1,485,000
100214396	KAPOLEI	HI		06/02/2025	6.125	531,743		1,120,000
100218803	PUNTA GORDA	FL		06/27/2025	7.375	531,209		660,000
100216570	BEAUFORT	NC		06/23/2025	7.490	531,143		650,000
100214666	MIAMI	FL		06/11/2025	6.625	530,442		770,000
100216166	CORONA	CA		06/18/2025	6.750	530,417		670,000
100215510	MONTEREY	CA		06/12/2025	6.750	530,404		700,000
100207350	MIAMI	FL		04/29/2025	6.990	530,564		860,000
100211470	MOSS LANDING	CA		05/16/2025	7.625	530,494		925,000
100216090	HOUSTON	TX		06/17/2025	7.125	529,614		1,660,000
100210290	GIG HARBOR	WA		05/09/2025	7.625	529,922		580,000
100218637	MATTHEWS	NC		06/27/2025	6.875	529,486		715,000
100214884	PARKER	CO		06/11/2025	7.490	529,459		805,000
100214569	POMONA	CA		06/06/2025	8.499	529,439		600,000
100216313	FRISCO	TX		06/20/2025	7.000	529,275		675,000
100215309	NEW HOPE	PA		06/12/2025	7.750	529,272		695,000
100218526	BONNEY LAKE	WA		06/27/2025	6.625	528,888		719,995
100215603	HIAWASSEE	GA		06/12/2025	7.625	528,714		655,000
100212176	HAWAIIAN GARDENS	CA		05/22/2025	7.625	528,318		710,000
100205835	SALT LAKE CITY	UT		04/14/2025	7.500	528,851		655,000
100210137	SEATTLE	WA		05/07/2025	6.875	528,013		700,000
100219248	SAN MARCOS	CA		06/30/2025	7.575	527,917		680,000
100218905	CHARLESTON	SC		06/27/2025	7.875	527,443		620,000
100218815	OCEAN VIEW	DE		06/27/2025	6.990	527,021		746,000
100207190	SUGAR HILL	GA		04/28/2025	7.125	527,351		708,000
100216167	AUBURN	WA		06/18/2025	7.375	526,867		645,000
100210610	PALM DESERT	CA		05/15/2025	6.990	526,849		756,000
100212320	VALLEY GLEN AREA LOS ANGELES	CA		05/28/2025	7.000	526,636		750,000
100207871	NEW BRAUNFELS	TX		04/29/2025	9.175	525,834		1,300,000
100215355	SANDWICH	IL		06/12/2025	7.250	525,737		650,000
100218975	WASHINGTON	DC		06/27/2025	7.250	525,691		692,000
100214680	WESTFIELD	NJ		06/11/2025	6.500	525,578		725,000
100215491	CAROLINA BEACH	NC		06/12/2025	7.250	525,424		610,000
100211781	LEASBURG	NC		05/19/2025	6.500	525,837		705,000
100207307	GLEN COVE	NY		04/28/2025	7.874	525,759		661,000
100218613	WENDELL	NC		06/27/2025	7.625	525,285		636,250
100216238	FOREST LAKES	AZ		06/20/2025	6.625	525,284		696,000
100219252	BOSTON	MA		06/30/2025	6.990	525,255		705,000
100213968	LAKE ARROWHEAD	CA		05/29/2025	7.125	525,192		715,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210213	ANTELOPE	CA		05/09/2025	7.625	525,607		675,000
100205136	CORONA	CA		05/01/2025	7.250	525,036		640,000
100204942	VAN ALSTYNE	TX		04/10/2025	7.375	525,416		684,000
100205060	BROOKLYN	NY		04/11/2025	7.625	524,375		1,500,000
100207470	KALISPELL	MT		04/29/2025	8.250	525,000		2,030,000
100206276	ANTIOCH	CA		04/17/2025	7.000	524,513		640,000
100216434	POMPANO BEACH	FL		06/20/2025	6.999	523,861		735,000
100204718	MORENO VALLEY	CA		04/08/2025	7.500	524,670		635,000
100209277	NORTH MYRTLE BEACH	SC		04/29/2025	6.875	524,222		690,000
100215924	RIVERSIDE	CA		06/17/2025	7.490	523,742		595,000
100205872	TOPSAIL BEACH	NC		04/14/2025	7.124	524,324		685,000
100219198	TEMPE	AZ		06/27/2025	7.500	523,424		677,000
100210154	GATLINBURG	TN		05/07/2025	7.124	523,374		690,000
100218636	FLAGSTAFF	AZ		06/27/2025	6.999	522,502		660,000
100210617	HICKSVILLE	NY		05/15/2025	7.625	522,375		670,000
100213716	MIAMI	FL		05/29/2025	7.875	522,097		630,000
100215377	SEATTLE	WA		06/12/2025	6.875	521,908		700,000
100211652	TEMECULA	CA		05/19/2025	6.990	521,924		682,000
100211767	KISSIMMEE	FL		05/19/2025	7.125	522,249		650,000
100210404	LONG BEACH	CA		05/12/2025	6.999	521,789		620,000
100216506	SAN DIEGO	CA		06/23/2025	6.875	521,471		715,000
100209906	BELMONT	CA		06/11/2025	7.750	521,454		2,345,000
100213976	SAINT AUGUSTINE	FL		05/29/2025	7.125	521,299		696,000
100210746	SEATAC	WA		05/15/2025	7.125	521,293		677,000
100215774	CAMP CONNELL	CA		06/12/2025	6.625	521,170		860,000
100215432	CLACKAMAS	OR		06/12/2025	6.625	520,714		660,000
100208054	BELMONT	MA		04/29/2025	8.975	520,725		1,250,000
100213724	RIVERSIDE	CA		05/29/2025	7.250	520,498		725,000
100212394	LOS ANGELES	CA		05/28/2025	6.750	520,462		700,000
100215537	WEBSTER	WI		06/12/2025	7.125	519,871		830,000
100210349	OREGON CITY	OR		05/09/2025	7.125	519,580		690,000
100205005	SANTA CLARITA	CA		04/10/2025	7.500	530,334		650,000
100216165	RANCHO CUCAMONGA	CA		06/18/2025	6.875	519,239		650,000
100204968	DENVER	CO		04/10/2025	7.500	519,669		750,000
100214620	NAPLES	FL		06/09/2025	7.500	518,993		725,000
100207930	GIG HARBOR	WA		04/29/2025	8.375	519,814		2,810,000
100216509	RICHMOND	VA		06/23/2025	7.125	518,666		657,000
100205682	FOUNTAIN VALLEY	CA		05/09/2025	7.625	518,479		1,270,000
100212511	RIVERSIDE	CA		05/29/2025	7.500	518,267		675,000
100214644	BOWIE	MD		06/10/2025	7.125	518,177		650,000
100218810	CAROLINA BEACH	NC		06/27/2025	7.625	518,167		630,000
100204531	NAPERVILLE	IL		04/04/2025	7.200	519,038		960,000
100204532	GRANITE BAY	CA		04/04/2025	7.200	519,038		1,100,000
100205567	STOCKTON	CA		05/09/2025	7.500	517,999		559,000
100205605	PORT HUENEME	CA		05/09/2025	7.125	517,890		775,000
100216539	CONROE	TX		06/23/2025	6.875	517,799		695,000
100212636	SAN DIEGO	CA		05/29/2025	7.625	517,808		680,000
100212266	MIAMI	FL		05/28/2025	7.875	517,649		720,000
100211958	LA HABRA	CA		05/22/2025	7.125	516,671		770,000
100214971	BALDWIN PARK	CA		06/11/2025	8.625	517,462		670,000
100210085	MESA	AZ		05/07/2025	6.000	517,310		704,093
100205721	MENIFEE	CA		04/14/2025	6.375	518,228		695,000
100212635	KIHEI	HI		05/29/2025	7.375	517,275		1,150,000
100209904	PANORAMA CITY	CA		06/11/2025	7.250	517,144		1,190,000
100207517	LOS ANGELES	CA		04/29/2025	7.750	517,151		1,050,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207355	OAKLAND	CA		04/29/2025	7.250	517,572		1,150,000
100206697	SEATTLE	WA		04/23/2025	7.875	517,532		675,000
100206515	HAGERSTOWN	MD		04/22/2025	7.999	516,822		595,000
100209327	SPARKS	NV		04/29/2025	7.050	517,110		703,700
100209599	MANCHESTER	MA		05/02/2025	7.250	516,896		680,000
100216050	MIAMI	FL		06/17/2025	7.500	516,420		645,000
100218994	PEARBLOSSOM	CA		06/27/2025	7.999	516,184		620,000
100215797	JENSEN BEACH	FL		06/12/2025	6.875	516,144		690,000
100210310	MOAB	UT		05/09/2025	7.625	516,098		565,000
100215013	GOODYEAR	AZ		06/11/2025	7.500	516,049		725,000
100205592	EVERETT	WA		05/09/2025	7.500	516,089		768,000
100205051	SAN DIEGO	CA		04/11/2025	7.750	516,459		617,000
100209807	MIDDLETON	ID		05/05/2025	8.250	516,689		598,000
100209044	S-GRAVENHAGE	NLD		04/29/2025	5.100	623,058		806,057
100213965	UNION CITY	NJ		05/29/2025	6.490	516,298		710,000
100218470	SAN MARCOS	CA		06/27/2025	7.375	515,715		670,000
100218227	ELIZABETH	NJ		06/26/2025	7.375	515,488		807,000
100218725	SKYKOMISH	WA		06/27/2025	6.990	515,424		680,000
100215825	JASPER	GA		06/12/2025	6.875	514,464		773,000
100205096	BEAUMONT	CA		04/11/2025	7.500	514,758		620,000
100216257	EBONY	VA		06/20/2025	7.250	514,212		666,000
100215519	WATSONVILLE	CA		06/12/2025	7.250	514,200		710,000
100204805	RIVERSIDE	CA		04/09/2025	6.875	514,614		1,190,000
100209793	BOYNTON BEACH	FL		05/05/2025	7.625	514,776		1,000,000
100211633	SCOTTSDALE	AZ		05/16/2025	7.250	514,109		1,112,000
100212179	EASTVALE	CA		05/22/2025	6.990	514,022		725,000
100212059	OLYMPIA	WA		06/27/2025	7.125	513,883		1,111,000
100218653	HOMOSASSA	FL		06/27/2025	6.750	513,855		691,000
100211613	SAN MARCOS	CA		06/23/2025	7.375	513,853		975,000
100205607	LAKE HAVASU CITY	AZ		05/09/2025	7.375	513,863		615,000
100215931	DESERT HOT SPRINGS	CA		06/17/2025	7.375	513,317		665,000
100218632	LYNNWOOD	WA		06/27/2025	6.750	513,244		740,000
3340098553	COMMACK	NY		04/10/2025	8.724	641,132		1,171,500
100218787	PRESCOTT VALLEY	AZ		06/27/2025	6.625	512,900		700,000
100206277	PHOENIX	AZ		04/17/2025	6.625	513,188		644,000
100209893	LANCASTER	CA		06/11/2025	7.500	512,536		655,000
100207163	LAKE ELSINORE	CA		04/28/2025	7.625	512,317		660,000
100206780	HOBOKEN	NJ		04/23/2025	7.250	513,112		1,800,000
100212729	EMMEN	NLD		05/28/2025	4.950	613,783		800,536
100205925	ELLIJAY	GA		04/15/2025	6.500	512,655		640,000
100207394	LEAWOOD	KS		04/29/2025	7.375	512,688		670,000
100218726	BRIGANTINE	NJ		06/27/2025	7.375	512,136		644,000
100215443	LAKE ELSINORE	CA		06/12/2025	7.625	511,712		665,000
3340099421	LEONIA	NJ		05/22/2025	8.224	639,540		1,190,000
100211442	LOS ANGELES	CA		05/16/2025	7.500	511,550		658,000
100214878	RENO	NV		06/11/2025	7.375	511,498		720,000
100212390	MERIDIAN	ID		05/28/2025	6.625	511,219		740,000
3500117235	SOUTH MIAMI	FL		06/26/2025	8.110	1,022,250		5,175,000
100210589	KEY WEST	FL		05/15/2025	7.625	511,529		670,000
100212679	CHANDLER	AZ		05/28/2025	7.125	511,078		660,000
100209182	HOBE SOUND	FL		04/30/2025	7.125	511,465		635,000
100215534	MURPHYS	CA		06/12/2025	7.990	511,048		655,000
100207222	SWAMPSCOTT	MA		04/28/2025	7.375	511,319		780,000
100210298	SAN ANTONIO	TX		05/09/2025	7.374	510,689		595,000
100215735	SALINAS	CA		06/12/2025	7.250	510,208		670,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207302	PORTLAND	OR		04/28/2025	7.990	510,900		545,000
100219092	NAGS HEAD	NC		06/27/2025	7.625	510,058		745,000
100213897	MC GAHEYSVILLE	VA		05/29/2025	7.250	510,292		635,000
100214509	ALDIE	VA		06/06/2025	6.875	509,770		1,022,000
325041358	BAKERSFIELD	CA		05/28/2025	8.965	878,717		6,455,000
100212117	FOLSOM	CA		05/22/2025	6.875	509,591		675,000
100206546	LOS ANGELES (WILMINGTON AREA)	CA		04/22/2025	7.250	510,018		670,000
100215595	PORT SAINT LUCIE	FL		06/12/2025	7.750	509,519		670,000
100214567	SAN JOSE	CA		06/06/2025	6.750	509,515		1,300,000
100211961	HAPPY VALLEY	OR		05/22/2025	6.500	509,232		769,000
100212389	VISTA	CA		05/28/2025	7.250	509,149		630,000
100209396	SPRING HILL	FL		04/29/2025	7.375	508,896		635,000
100216601	WEST UNION	SC		06/23/2025	7.250	508,799		666,250
100212849	UNITED KINGDOM	GBR		05/28/2025	6.690	623,871		905,785
100205669	BOYNTON BEACH	FL		05/09/2025	7.125	508,772		1,310,000
100209208	MANTECA	CA		04/29/2025	5.990	509,657		666,000
100211913	BONITA SPRINGS	FL		05/19/2025	7.625	508,564		625,000
100216643	SAN ANTONIO	TX		06/23/2025	7.500	508,521		620,000
100205121	SAN DIEGO	CA		04/11/2025	6.990	508,803		1,335,000
100207231	SNOHOMISH	WA		04/28/2025	7.125	509,170		1,525,000
100216304	LAS VEGAS	NV		06/20/2025	6.500	508,283		625,000
100212336	THOUSAND OAKS	CA		05/28/2025	7.125	508,287		990,000
100211629	SACRAMENTO	CA		05/16/2025	6.750	508,123		695,000
100207124	LAKEWOOD	NJ		04/25/2025	7.000	507,224		1,350,000
3500122113	SHERMAN OAKS	CA		05/22/2025	7.733	1,013,550		3,475,000
100212572	OAKLEY	CA		05/29/2025	8.250	507,116		765,000
100219314	OAK PARK	IL		06/30/2025	7.075	506,670		662,000
100207293	MIAMI GARDENS	FL		04/28/2025	7.874	506,645		551,000
100216676	KEARNY	NJ		06/23/2025	6.999	506,598		799,000
100216297	ALEXANDRIA	VA		06/20/2025	7.500	506,516		617,000
100219055	HEATH	TX		06/27/2025	7.125	506,140		1,160,000
100218818	HOBOKEN	NJ		06/27/2025	6.990	506,100		795,000
100207217	COVINA AREA	CA		04/28/2025	7.375	505,673		762,360
100206267	FONTANA	CA		04/17/2025	6.625	506,395		626,000
100210166	HAYESVILLE	NC		05/07/2025	7.375	506,628		630,000
100215820	LAKEWOOD	NJ		06/12/2025	6.750	505,233		1,020,000
100214829	RIVERBANK	CA		06/11/2025	8.375	505,090		625,000
100210790	CARLSBAD	CA		05/15/2025	7.250	505,020		2,000,000
100219030	SAN BERNARDINO	CA		06/27/2025	7.375	504,970		660,000
100206288	FOUNTAIN HILLS	AZ		04/17/2025	7.500	505,363		680,000
100218960	VALLEY VILLAGE	CA		06/27/2025	7.875	504,904		650,000
100219167	EDMONDS	WA		06/27/2025	7.375	504,708		820,000
100215675	CONROE	TX		06/13/2025	6.875	504,657		1,150,000
100209185	SPRING	TX		04/30/2025	6.875	504,885		720,000
100211940	SAINT HELENA ISLAND	SC		05/19/2025	8.500	504,454		610,000
100209462	UPPER CAPTIIVA	FL		04/29/2025	6.875	504,365		657,000
100216278	LAWRENCEVILLE	GA		06/20/2025	7.250	504,243		618,000
100210114	SANDY	UT		05/07/2025	6.375	503,929		710,000
100212103	BELLEVUE	WA		05/22/2025	6.990	504,335		1,900,000
100214240	HACIENDA HEIGHTS	CA		05/30/2025	6.750	503,852		998,000
100209739	HENDERSON	NV		05/05/2025	7.250	504,638		615,000
100214460	HIDDEN VALLEY LAKE	CA		06/06/2025	7.250	503,764		605,000
100207012	CAPE CORAL	FL		04/24/2025	7.500	504,019		655,000
100206924	CARMICHAEL	CA		04/24/2025	7.999	504,000		600,000
100207440	REDONDO BEACH	CA		04/29/2025	7.875	504,000		618,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206977	HURRICANE	UT		04/25/2025	7.625	504,000		705,000
100204998	CAPE CORAL	FL		04/10/2025	7.875	503,886		625,000
100214965	GLENDORA	CA		06/11/2025	7.125	502,872		791,000
100216405	SANTA MARIA	CA		06/20/2025	7.250	503,160		670,000
100212624	LEBANON	TN		05/29/2025	7.125	502,778		636,500
100204869	LA PUENTE	CA		04/09/2025	7.125	506,154		607,000
100209293	SPRINGFIELD	VA		04/29/2025	6.975	503,147		690,000
100218750	SAWYER	MI		06/27/2025	7.500	502,683		610,000
3410000834	WESTFIELD	NJ		06/06/2025	8.554	1,005,115		4,319,000
100206124	PHOENIX	AZ		04/16/2025	7.250	502,983		610,000
100219165	AUSTIN	TX		06/27/2025	7.250	502,326		620,000
100209308	PORT HUENEME	CA		04/29/2025	6.990	502,727		655,000
100214533	LAS VEGAS	NV		06/06/2025	7.499	502,197		650,000
100210076	CHANDLER	AZ		05/07/2025	7.500	502,187		619,000
100211508	HEMET	CA		05/16/2025	7.750	502,521		650,000
100199206	FLOWERY BRANCH	GA		04/04/2025	6.625	502,577		650,000
100218714	HARWICH	MA		06/27/2025	7.375	501,984		660,000
100218910	INDIAN HARBOUR BEACH	FL		06/27/2025	7.490	501,875		585,000
100212639	JACKSON	NJ		05/29/2025	7.625	501,878		705,000
100218891	KYLE	TX		06/27/2025	7.500	501,781		580,000
100211840	KAPOLEI	HI		05/19/2025	6.218	501,743		825,000
100212525	NORTH HILLS	CA		05/29/2025	7.875	501,610		665,000
100205702	PORTSMOUTH	RI		04/14/2025	7.375	504,812		665,000
100212083	MANTECA	CA		05/22/2025	7.125	501,776		670,000
100216225	AURORA	CO		06/20/2025	7.500	501,277		655,000
100214107	PUYALLUP	WA		05/30/2025	7.625	501,243		665,000
100212600	SANTA ROSA	CA		05/29/2025	8.375	501,244		600,000
100210399	SANTA ANA	CA		05/12/2025	6.999	501,623		660,000
100216233	ELLIJAY	GA		06/20/2025	6.625	500,482		670,000
100212099	ORANGEVALE	CA		05/22/2025	6.875	500,316		710,000
100215793	YORK	ME		06/12/2025	7.375	500,319		710,000
100205081	FALL RIVER	MA		04/11/2025	7.500	500,748		642,000
100204964	FREEPORT	FL		04/10/2025	9.000	500,077		610,000
100206540	VANCOUVER	WA		04/22/2025	7.375	499,590		640,000
100209040	VOORBURG	NLD		04/29/2025	5.100	603,143		1,108,311
100218268	PENSACOLA	FL		06/26/2025	7.500	499,369		735,000
100204838	HAYWARD	CA		04/09/2025	7.375	499,684		655,000
100210542	LA JOLLA	CA		05/15/2025	7.375	499,236		600,000
100218676	NORTHRIDGE	CA		06/27/2025	7.250	499,159		730,000
100216190	CENTENNIAL	CO		06/20/2025	6.875	499,068		665,000
100214212	NEWARK	NJ		05/30/2025	6.375	498,772		800,000
100211949	PUYALLUP	WA		05/19/2025	6.375	498,670		685,000
100205857	KISSIMMEE	FL		04/14/2025	6.375	499,621		720,000
100205906	TEMECULA	CA		04/15/2025	7.250	498,990		701,000
100206771	SOMERSWORTH	NH		04/23/2025	7.500	498,696		640,000
100213324	ORANGE	CA		05/29/2025	6.950	498,281		3,250,000
100216727	OGDEN	UT		06/23/2025	7.125	498,196		943,000
100206487	LAS VEGAS	NV		04/22/2025	6.875	499,011		656,000
100211486	LOS ANGELES	CA		05/16/2025	9.875	498,610		680,000
100211915	GULF SHORES	AL		05/19/2025	7.250	498,060		620,000
100206628	BROKEN BOW	OK		04/24/2025	7.375	498,675		645,000
100209656	LAWRENCE	MA		05/02/2025	7.575	498,158		690,000
100210620	HICKSVILLE	NY		05/15/2025	7.625	497,498		639,000
100206633	ATLANTA	GA		04/24/2025	6.990	497,849		550,000
100218855	VIRGINIA BEACH	VA		06/27/2025	7.490	497,316		650,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214864	DUARTE	CA		06/11/2025	6.750	496,991		790,000
100219061	CHICAGO	IL		06/27/2025	7.375	496,992		605,000
100210273	GOODLETTSVILLE	TN		05/09/2025	7.375	496,975		580,000
100206007	NEW ALBANY	OH		04/15/2025	6.500	497,223		900,000
100218985	COMMERCE TOWNSHIP	MI		06/27/2025	6.999	496,328		680,000
100213962	REDLANDS	CA		05/29/2025	6.750	496,331		664,000
100218758	CENTERVILLE	MA		06/27/2025	6.625	495,987		670,000
100207454	VISALIA	CA		04/29/2025	7.125	496,340		700,000
100216700	SEVIERVILLE	TN		06/23/2025	7.750	495,885		630,000
100211882	NORTHBOROUGH	MA		05/19/2025	7.250	495,634		666,675
100219335	CEDAR HILL	TX		06/30/2025	6.740	495,599		695,000
100216708	PORTLAND	OR		06/23/2025	7.250	495,536		622,000
100210532	MIAMI	FL		05/15/2025	7.250	495,927		600,000
100209507	CAPE CORAL	FL		05/01/2025	7.250	495,378		640,000
100206095	MILFORD	MA		04/16/2025	9.500	495,881		525,000
100207207	BOLINGBROOK	IL		04/28/2025	7.500	495,706		650,000
100210634	NAPLES	FL		05/15/2025	7.875	495,659		638,000
100208620	LA CANADA FLINTRIDGE	CA		04/29/2025	7.665	496,233		3,760,000
100207402	SACRAMENTO	CA		04/29/2025	7.375	495,616		600,000
100204685	CENTEREACH	NY		04/04/2025	7.625	495,541		600,000
100218635	NAPLES	FL		06/27/2025	7.125	495,121		645,000
100205854	TEMECULA	CA		04/14/2025	6.875	495,461		680,000
100207154	ESCONDIDO	CA		04/28/2025	7.500	494,732		680,000
100209806	GOTHA	FL		05/05/2025	7.250	495,038		610,000
100206731	EL SOBRANTE	CA		04/23/2025	7.375	494,663		680,000
100207080	MONROE	NY		04/24/2025	6.990	494,407		660,000
100206652	LIBERTY LAKE	WA		04/24/2025	7.750	494,294		571,500
100216226	BALDWIN PARK	CA		06/20/2025	7.500	493,631		688,000
100209683	SAN JOSE	CA		05/02/2025	7.325	494,053		1,425,000
100211666	LAKE ELSINORE	CA		05/19/2025	6.990	493,594		650,000
100219288	MONROE	NY		06/30/2025	7.625	493,048		600,000
100206530	KNOXVILLE	TN		04/22/2025	7.125	493,475		575,000
100219139	ANDERSON	SC		06/27/2025	6.875	492,975		651,000
100216557	CARMICHAEL	CA		06/23/2025	6.990	492,474		655,000
100215282	SEDONA	AZ		06/12/2025	6.990	492,316		824,000
100206409	AVON	NC		05/22/2025	7.875	492,229		640,000
100214991	POMONA	CA		06/11/2025	7.875	492,198		650,000
100214745	HERMOSA BEACH	CA		06/11/2025	7.000	491,904		1,580,000
100219087	CHICO	CA		06/27/2025	7.375	491,825		623,500
100210091	ORLANDO	FL		05/07/2025	7.125	492,748		689,000
100211838	VALLEJO	CA		05/19/2025	7.375	491,513		605,000
100216624	CHANDLER	AZ		06/23/2025	7.625	491,476		599,000
100214363	BLUE RIDGE	GA		06/02/2025	7.750	491,491		580,000
100218384	S-GRAVENHAGE	NLD		06/26/2025	4.900	610,120		767,411
100210653	FAYETTEVILLE	AR		05/15/2025	7.500	491,182		720,000
100210430	RIVERSIDE	CA		05/12/2025	6.375	490,970		865,000
100205107	POMPANO BEACH	FL		04/11/2025	7.625	491,044		1,850,000
100218682	NAPLES	FL		06/27/2025	7.375	490,918		639,000
100204737	SEASIDE	CA		04/09/2025	7.250	491,188		784,000
100215330	RIVERSIDE	CA		06/12/2025	6.990	490,757		600,000
100210191	MARIPOSA	CA		05/07/2025	7.375	490,748		651,000
100214822	LA PUENTE	CA		06/11/2025	6.875	490,690		730,000
100212177	MOUNTLAKE TERRACE	WA		05/22/2025	7.625	490,719		685,000
100214231	WOODBURN	OR		05/30/2025	8.625	490,701		519,260
100211618	LOS ANGELES	CA		06/23/2025	7.625	490,641		675,000

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100209990	HOUSTON	TX		06/11/2025	7.750	490,485		599,000
100215495	FLAGSTAFF	AZ		06/12/2025	7.625	490,196		599,000
100210058	MOUNTAIN BROOK	AL		05/07/2025	6.990	489,649		662,000
100214290	OXNARD	CA		05/30/2025	7.250	489,353		700,000
100218748	WEST HARTFORD	CT		06/27/2025	7.500	489,260		600,000
100210744	FORT LAUDERDALE	FL		05/15/2025	6.500	489,238		750,000
100218494	LACONIA	NH		06/27/2025	7.875	488,759		595,000
100207288	MIRAMAR BEACH	FL		04/28/2025	8.249	489,487		525,000
100214572	AMERICAN CANYON	CA		06/06/2025	8.499	489,090		585,000
100214849	LOS ANGELES	CA		06/11/2025	6.875	488,985		685,000
100212311	EAST BOSTON	MA		05/28/2025	7.500	488,997		630,000
100205756	LOS ANGELES	CA		04/14/2025	7.125	489,395		645,000
100218286	FERNANDINA BEACH	FL		06/26/2025	7.625	488,566		632,500
100211841	GLENDALE	CA		05/19/2025	6.750	488,495		750,000
100206313	RIVERSIDE	CA		04/17/2025	7.000	488,759		610,000
100214887	ONTARIO	CA		06/11/2025	7.625	487,959		705,000
100205871	PALM DESERT	CA		04/14/2025	6.875	489,138		685,000
100218863	NAPLES	FL		06/27/2025	7.250	488,170		764,000
100215933	LOS ANGELES	CA		06/17/2025	7.750	487,905		785,000
100212000	TARZANA	CA		05/22/2025	7.750	486,948		680,000
100215738	MENIFEE	CA		06/12/2025	5.990	487,743		645,000
100210761	DOUBLE OAK	TX		05/15/2025	6.990	487,766		680,000
100207812	ONTARIO	CA		04/29/2025	9.000	487,495		1,290,000
100207338	MORENO VALLEY	CA		04/29/2025	7.875	487,542		587,000
100204546	TUCSON	AZ		04/04/2025	7.490	487,894		675,000
100210414	BIG BEAR LAKE	CA		05/12/2025	6.999	487,196		600,000
100212610	GAINESVILLE	FL		05/29/2025	7.500	486,532		600,000
100211483	CLIFTON	NJ		05/16/2025	7.375	487,315		610,000
100216449	MIAMI	FL		06/20/2025	7.750	486,103		575,000
100212043	HOUSTON	TX		06/27/2025	7.875	485,840		580,000
100211848	SAINT CLOUD	FL		05/19/2025	6.499	485,754		775,000
100209452	WILLARD	NC		04/29/2025	7.750	486,257		635,000
100204829	CARLSBAD	CA		04/09/2025	6.499	486,361		950,000
100219181	FRUIT HEIGHTS	UT		06/27/2025	7.750	485,500		625,000
100215847	MANTECA	CA		06/12/2025	6.875	485,437		640,000
100207309	UXBRIDGE	MA		04/28/2025	7.624	485,813		588,900
100209873	FOOTHILL RANCH	CA		06/11/2025	7.625	485,404		620,000
100204621	ALEXANDRIA	VA		04/04/2025	6.750	485,613		805,000
100214243	CARSON	CA		05/30/2025	6.999	484,626		980,000
100206693	BELLINGHAM	WA		04/24/2025	7.250	484,971		647,000
100210022	WINDERMERE	FL		05/07/2025	8.250	485,367		1,282,000
100209365	SURF CITY	NC		04/29/2025	7.250	484,825		591,000
100215740	FRISCO	TX		06/12/2025	7.250	484,320		690,000
100215572	LAS VEGAS	NV		06/12/2025	6.375	484,283		615,500
3340100474	NORWALK	CT		05/22/2025	8.614	605,319		1,375,000
100206044	VALLEJO	CA		05/16/2025	7.750	484,143		600,000
100218475	ONTARIO	CA		06/27/2025	7.375	484,103		630,000
100214342	BROKEN BOW	OK		06/02/2025	7.750	484,039		530,000
100216523	SEATTLE	WA		06/23/2025	6.999	484,007		615,000
100219189	CHANTILLY	VA		06/27/2025	7.125	483,735		625,000
100203039	BOZEMAN	MT		04/25/2025	6.625	483,929		635,000
100208097	MEDINA	WA		04/29/2025	9.499	483,926		2,750,000
100202240	CHARLOTTE	NC		04/17/2025	6.750	483,753		745,000
100204928	IRVINE	CA		04/10/2025	6.875	483,670		770,000
100210041	ALBANY	OR		05/07/2025	7.250	483,716		605,000

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100215810	ONTARIO	CA		06/12/2025	6.990	483,281		665,000
100206810	PEACHTREE CITY	GA		04/23/2025	7.990	483,727		595,000
100207116	LEHI	UT		04/24/2025	6.990	483,673		595,000
100206618	DOWNEY	CA		04/23/2025	6.375	484,053		930,000
100209528	BOISE	ID		05/02/2025	7.250	483,379		678,000
100210324	JENSEN BEACH	FL		05/09/2025	5.990	483,249		570,000
100204871	VERNAL	UT		04/09/2025	6.999	483,735		720,000
100204434	FORT LAUDERDALE	FL		04/01/2025	8.490	482,438		775,000
100209747	OCEANSIDE	CA		05/05/2025	8.250	482,553		840,000
100211799	PHOENIX	AZ		05/19/2025	7.500	481,724		590,000
100211800	BIRMINGHAM	AL		05/19/2025	7.125	481,680		635,000
100214331	CINCINNATI	OH		06/02/2025	7.750	481,646		520,000
100212533	GREENACRES	FL		05/29/2025	7.875	481,648		550,000
100211950	LANCASTER	CA		05/22/2025	7.490	481,626		590,000
100216328	BLOOMINGTON	CA		06/20/2025	6.999	481,580		800,000
100215604	BRADENTON	FL		06/12/2025	6.250	481,555		622,000
100209508	BRADLEY	CA		05/02/2025	7.625	481,886		595,000
100213889	MIAMI	FL		05/29/2025	6.875	481,231		640,000
100214982	ONTARIO	CA		06/11/2025	7.375	481,246		595,000
100214845	JACKSON	NJ		06/11/2025	7.875	480,890		630,000
100206524	TEATICKET	MA		04/22/2025	7.499	480,312	544	595,000
100210309	BLUE RIDGE	GA		05/09/2025	6.625	480,806		590,220
100218829	MANTECA	CA		06/27/2025	6.750	480,829		666,000
100215768	SAN DIEGO	CA		06/12/2025	6.990	480,775		678,000
100218749	METAIRIE	LA		06/27/2025	7.125	480,683		694,000
100214642	HIGHLAND	CA		06/10/2025	7.125	480,621		595,000
100213844	GENEVA	OH		05/29/2025	7.625	480,604		588,000
100211456	CHICAGO	IL		05/16/2025	6.750	480,500		608,000
100215812	ONTARIO	CA		06/12/2025	6.990	480,431		665,000
100215484	LOMA LINDA	CA		06/12/2025	7.250	480,292		625,000
100205588	HUDSON	MA		05/09/2025	7.500	480,235		662,000
100215822	SEATTLE	WA		06/12/2025	7.000	479,454		630,000
100215823	SEATTLE	WA		06/12/2025	7.000	479,454		630,000
100206429	SMYRNA	GA		04/22/2025	6.990	479,446		640,000
100216114	UNIONDALE	NY		06/17/2025	7.750	479,350		615,000
100218669	ANNA	TX		06/27/2025	7.625	479,100		690,000
100207398	COLORADO SPRINGS	CO		04/29/2025	6.990	479,489		620,000
100210548	SUNNYVALE	CA		05/15/2025	7.125	623,539		1,605,000
100211461	LAGUNA BEACH	CA		05/16/2025	7.250	479,308		865,000
100204709	HONOLULU	HI		04/08/2025	7.000	479,631		797,000
100212833	UNITED KINGDOM	GBR		05/28/2025	6.740	587,051		782,269
100202198	NAPLES	FL		04/17/2025	7.250	478,935		655,000
100216439	BOCA RATON	FL		06/20/2025	8.750	478,013		607,000
100210587	SARATOGA SPRINGS	UT		05/15/2025	7.500	477,311		640,000
3500117398	LOS ANGELES	CA		05/22/2025	7.620	954,100		1,645,125
100211474	ATLANTA	GA		05/16/2025	6.875	476,792		727,000
100209594	LOXAHATCHEE	FL		05/02/2025	7.500	477,203		587,000
100206611	SNOWMASS VILLAGE	CO		04/23/2025	8.000	477,183		624,000
100211917	NAGS HEAD	NC		05/19/2025	7.250	476,730		625,000
100209677	TACOMA	WA		05/02/2025	7.115	477,026		710,000
100213972	CAMBRIDGE	MA		05/29/2025	6.624	476,505		630,000
100214324	DAVENPORT	FL		06/02/2025	7.125	476,479		523,000
100205700	KNOXVILLE	TN		04/14/2025	7.625	477,162		620,000
100206583	WILDOMAR	CA		04/22/2025	7.625	476,563		575,000
100214957	JERSEY CITY	NJ		06/11/2025	7.375	475,256		700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209229	CHULA VISTA	CA		04/29/2025	6.624	475,247		720,000
100216508	HIGHLAND	UT		06/23/2025	7.125	475,170		640,000
100209328	ENOREE	SC		04/29/2025	7.000	475,364		700,000
100210314	MERIDIAN	ID		05/09/2025	8.000	474,701		522,000
100209350	MANTECA	CA		04/29/2025	7.250	475,063		655,000
100207093	RICHARDSON	TX		04/24/2025	7.750	474,882		655,000
100207102	RIVERSIDE	CA		04/24/2025	7.375	474,802		629,000
325041120	BAKERSFIELD	CA		05/28/2025	8.965	817,877		6,450,000
100204552	RIVERSIDE	CA		04/04/2025	7.200	474,910		625,000
100215566	POYNETTE	WI		06/12/2025	6.875	473,731		625,000
100218597	SAVANNAH	GA		06/27/2025	6.999	473,630		620,000
100214320	MESA	AZ		06/02/2025	8.250	473,634		510,000
100210507	TEMPLE	GA		05/15/2025	7.750	473,955		635,000
100215609	SOUTH YARMOUTH	MA		06/12/2025	7.000	473,291		640,000
100210173	BEALETON	VA		05/07/2025	6.999	473,295		592,000
100210571	LAS VEGAS	NV		05/15/2025	6.990	473,191		670,000
100210683	WEBSTER	TX		05/15/2025	7.750	473,109		536,000
100207515	PUEBLO WEST	CO		04/29/2025	6.875	473,484		615,000
100215596	PANAMA CITY BEACH	FL		06/12/2025	7.250	473,012		690,000
100211648	TEMECULA	CA		05/19/2025	7.250	472,256		635,000
100218559	LA QUINTA	CA		06/27/2025	7.375	472,142		590,000
100205122	TAMPA	FL		04/11/2025	6.875	472,839		620,000
100206102	ORLANDO	FL		04/16/2025	6.875	472,775		580,000
100209219	SALT LAKE CITY	UT		04/29/2025	6.624	472,750		648,000
100218261	RIVERSIDE	CA		06/26/2025	6.500	471,875		715,000
100204961	SAN ANTONIO	TX		04/10/2025	8.750	472,213		660,000
100210726	AUSTIN	TX		05/15/2025	6.990	471,773		700,000
100206440	CULLOWHEE	NC		04/22/2025	6.625	472,180		1,514,000
100207062	MCCALL	ID		04/24/2025	6.625	472,051		749,000
100206762	HILLSDALE	NY		04/23/2025	7.875	471,628		645,000
100209114	ARNHEM	NLD		04/29/2025	4.850	569,003		795,016
100218362	HENGELO	NLD		06/26/2025	5.250	585,247		942,241
100218431	S-GRAVENHAGE	NLD		06/26/2025	4.700	585,247		992,886
100207357	NASHVILLE	TN		04/29/2025	7.625	471,363		575,000
100212364	CANDLER	NC		05/28/2025	6.875	470,827		585,000
100206592	JUPITER	FL		04/22/2025	7.000	471,166		580,000
100206525	RIVERSIDE	CA		04/22/2025	6.499	471,123		735,000
100212680	GILBERT	AZ		05/28/2025	7.125	470,589		606,000
3340102488	THE BRONX	NY		05/29/2025	8.614	588,060		1,390,000
100204596	CHICAGO	IL		04/04/2025	7.990	470,638		645,000
100209249	HURRICANE	UT		04/29/2025	6.750	470,683		627,000
100204986	HIALEAH	FL		04/10/2025	7.625	470,179		750,000
100212213	LODI	WI		05/22/2025	7.625	469,723		592,500
100216279	LAKE OZARK	MO		06/20/2025	6.750	469,714		580,000
100204606	OCEANSIDE	CA		04/04/2025	7.075	475,274		1,099,000
100214819	SAN DIEGO	CA		06/11/2025	7.250	469,447		1,265,000
100214474	OVIEDO	FL		06/06/2025	7.999	469,350		745,000
100215920	WINTER GARDEN	FL		06/17/2025	6.990	469,300		582,000
3340101696	BIG PINE KEY	FL		06/26/2025	8.922	586,604		1,700,000
100206797	YUCAIPA	CA		04/23/2025	7.375	469,248		605,000
100209330	MANTECA	CA		04/29/2025	7.100	469,117		650,000
100215426	SACRAMENTO	CA		06/12/2025	7.750	468,314		605,000
100218837	KIMBERLING CITY	MO		06/27/2025	7.990	468,149		580,000
100206051	SANTA ROSA	CA		05/16/2025	7.000	468,159		820,000
100216205	DENVER	CO		06/20/2025	7.500	467,853		572,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206318	FREDERICKSBURG	TX		04/17/2025	7.375	468,269		565,000
100211822	BLAKESLEE	PA		05/19/2025	6.999	467,825		585,000
100214225	BAY POINT	CA		05/30/2025	6.999	467,542		650,000
100207399	BROOKLYN	NY		04/29/2025	7.750	467,865		635,000
100214854	KENT	WA		06/11/2025	7.625	466,912		855,000
100214874	BRONX	NY		06/11/2025	6.375	466,833		1,080,000
100215871	LAKE HAVASU CITY	AZ		06/12/2025	6.875	466,598		637,000
100218862	APALACHICOLA	FL		06/27/2025	7.500	466,514		601,000
100204967	LAS VEGAS	NV		04/10/2025	6.625	467,866		587,825
100209019	NIEUW VENNEP	NLD		04/29/2025	5.050	563,313		777,349
100211823	SAINT AUGUSTINE	FL		05/19/2025	6.624	466,773		649,000
100216704	JAMAICA BEACH	TX		06/23/2025	7.375	466,312		594,500
100205612	LONGMONT	CO		05/09/2025	7.625	466,592		530,000
100210595	BELVIDERE	NJ		05/15/2025	7.500	466,525		650,000
100219354	BAYONNE	NJ		06/30/2025	7.075	465,740		740,000
100210740	FOUNTAIN HILLS	AZ		05/15/2025	7.375	465,768		640,000
100211853	LATHROP	CA		05/19/2025	6.625	465,630		695,000
100211976	CONCORD	CA		05/22/2025	6.750	464,765		783,000
100215836	CARY	NC		06/12/2025	6.990	465,350		645,000
100204649	BROCKTON	MA		04/04/2025	7.375	466,143		679,500
100214309	SAN ANTONIO	TX		06/02/2025	6.875	465,225		525,000
100216247	MARGATE CITY	NJ		06/20/2025	6.990	465,171		620,000
100209582	SANTA BARBARA	CA		05/02/2025	7.075	465,281		920,000
100210279	MENTONE	AL		05/09/2025	8.250	464,780		524,000
100210660	CRESSKILL	NJ		05/15/2025	7.990	463,654		625,000
100218808	NEW ORLEANS	LA		06/27/2025	7.875	463,434		567,000
100214398	GARFIELD	NJ		06/02/2025	6.875	463,687		700,000
100216252	PRESCOTT	AZ		06/20/2025	5.625	463,097		590,000
100216030	BLOOMFIELD	NJ		06/17/2025	6.875	463,022		710,000
100206391	PORT RICHEY	FL		05/22/2025	7.500	462,952		562,000
100216572	CHARLOTTE	NC		06/23/2025	7.750	462,883		562,000
100206811	SEATTLE	WA		04/23/2025	6.625	463,327		620,000
100209954	PANAMA CITY BEACH	FL		06/11/2025	7.625	462,847		595,000
100209211	LAS VEGAS	NV		04/29/2025	6.500	463,245		585,000
3340099741	PORT JEFFERSON	NY		05/22/2025	8.746	578,160		1,425,000
100215916	PALMDALE	CA		06/17/2025	6.990	462,530		570,000
100213990	OREGON CITY	OR		05/29/2025	6.990	462,524		675,000
100214260	KEARNEY	MO		05/30/2025	6.999	462,506		575,000
100206829	LAS VEGAS	NV		04/24/2025	6.875	462,884		610,000
100213261	DANVILLE	CA		05/29/2025	8.750	462,438		1,750,000
100214013	INTERLACHEN	FL		05/29/2025	6.990	462,326		605,000
100210193	CHAPEL HILL	NC		05/07/2025	6.875	462,207		615,000
100214915	TACOMA	WA		06/11/2025	7.500	462,137		704,000
100215690	MONTCLAIR	NJ		06/13/2025	7.500	462,095		1,300,000
100214090	ALBANY	NH		05/30/2025	8.875	461,761		825,000
100214493	ONTARIO	CA		06/06/2025	6.875	461,326		715,000
3410000873	KINGSLAND	TX		06/06/2025	8.754	922,623		2,410,000
100218600	AURORA	CO		06/27/2025	6.750	461,284		670,000
100216403	MATTAPAN	MA		06/20/2025	7.625	461,234		880,000
100209554	PASADENA	CA		05/02/2025	7.200	461,625		703,000
100211855	ARLINGTON	TX		05/19/2025	6.990	461,206		610,000
100212484	WHITTIER	CA		05/28/2025	6.875	461,133		990,000
100210534	JAMAICA	NY		05/15/2025	7.375	461,523		1,130,000
100206074	FLOWERY BRANCH	GA		05/16/2025	9.000	461,160		516,000
100214494	CORONA	CA		06/06/2025	6.875	460,154		766,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215654	PROVO	UT		06/13/2025	6.750	460,105		758,000
100205714	HUDSONVILLE	MI		04/14/2025	7.875	460,715		595,000
100215006	DRIPPING SPRINGS	TX		06/11/2025	6.875	459,995		565,000
100218771	LONGVILLE	MN		06/27/2025	7.375	459,931		584,000
100215294	ELK GROVE	CA		06/12/2025	7.750	459,808		595,000
100218557	SAN ANTONIO	TX		06/27/2025	7.375	459,754		496,000
100216134	CAMBY	IN		06/17/2025	8.125	459,521		503,000
100205078	MIAMI	FL		04/11/2025	7.125	459,942		640,000
100206809	DALLAS	TX		04/23/2025	7.990	459,563		591,000
100216556	LENEXA	KS		06/23/2025	7.125	458,663		604,000
100214658	ONTARIO	CA		06/11/2025	7.375	458,905		640,000
100214689	EASTVALE	CA		06/11/2025	7.000	458,715		725,000
100211520	TORRANCE	CA		06/05/2025	7.500	458,380		1,050,000
100211945	CODY	WY		05/19/2025	6.875	458,306		610,000
100218641	EFFORT	PA		06/27/2025	7.375	458,280		575,000
100215794	MONTEREY PARK	CA		06/12/2025	6.500	458,276		850,000
100213811	MORENO VALLEY	CA		05/29/2025	7.750	458,876		555,000
100204699	PLAYA DEL CARMEN	MEX		04/07/2025	10.260	458,769		706,450
100210103	ELLIJAY	GA		05/07/2025	6.990	458,026		660,000
100219137	SPRINGFIELD	OR		06/27/2025	7.750	457,664		610,000
100210207	BEDFORD	NH		05/08/2025	7.625	457,973		645,000
100205829	CHICAGO	IL		04/14/2025	7.625	458,404		595,000
100205074	BAYVILLE	NY		04/11/2025	7.625	457,854		549,000
100207100	NORWALK	CT		04/24/2025	7.375	457,754		594,000
100209624	HARDEEVILLE	SC		05/02/2025	7.375	457,637		614,000
100216234	BIG BEAR LAKE	CA		06/20/2025	6.625	457,224		579,000
100212499	RIVERSIDE	CA		05/28/2025	7.375	457,452		555,000
100210281	STUART	FL		05/09/2025	7.625	457,094		500,000
100214993	PHOENIX	AZ		06/11/2025	7.625	457,030		572,000
3340098461	EAST ELMHURST	NY		05/29/2025	8.464	570,240		1,255,000
100206574	BROKEN ARROW	OK		04/22/2025	6.875	456,528		565,000
100206589	SAN JOSE	CA		04/22/2025	6.875	456,460		1,175,000
100207360	BERNARDSVILLE	NJ		04/29/2025	7.500	456,416		640,000
100214756	CLOVIS	CA		06/11/2025	7.375	455,843		558,000
100205831	ELK GROVE	CA		04/14/2025	6.990	456,585		625,000
100219257	LITTLE EGG HARBOR TWP	NJ		06/30/2025	6.825	455,663		1,100,000
100218909	BLUFFTON	SC		06/27/2025	7.750	455,632		520,000
100209567	JERSEY CITY	NJ		05/02/2025	7.325	455,999		725,000
100206488	SALINAS	CA		04/22/2025	7.375	455,484		649,000
100218835	QUEEN CREEK	AZ		06/27/2025	6.875	455,087		628,000
100212691	BAKERSFIELD	CA		05/28/2025	6.990	455,053		595,000
100216135	MONTROSE	CO		06/17/2025	7.899	454,898		500,000
100212531	MIAMI	FL		05/29/2025	6.999	455,219		585,000
100205889	CASPER	WY		04/14/2025	6.990	455,631		702,000
100214480	IRVING	TX		06/06/2025	6.875	454,806		600,000
100209444	CHARLESTOWN	RI		04/29/2025	7.750	454,795		555,000
3340099392	SMITHTOWN	NY		04/10/2025	8.688	567,997		1,100,000
100210128	DENTON	TX		05/07/2025	6.990	454,393		600,000
100212220	JACKSONVILLE	FL		05/23/2025	7.875	454,589		580,000
100214978	KATY	TX		06/11/2025	7.125	451,864		752,000
100209696	EAST NORTHPORT	NY		05/05/2025	7.375	454,820		838,000
100202199	NORTHRIDGE	CA		04/17/2025	6.625	453,857		2,150,000
100219324	MISSOULA	MT		06/30/2025	7.575	453,429		603,000
100219157	WARWICK	GA		06/27/2025	7.250	453,382		575,000
100212251	ACCORD	NY		05/27/2025	8.125	453,043		518,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199154	HIALEAH	FL		04/04/2025	7.375	453,276		550,000
100211705	HAGERMAN	ID		05/19/2025	7.490	452,988		585,000
100215767	N TOPSAIL BEACH	NC		06/12/2025	7.125	452,473		599,000
100214389	TRACY	CA		06/02/2025	5.990	452,288		733,000
100212081	CATHEDRAL CITY	CA		05/22/2025	7.875	452,295		500,000
100214499	WATSONVILLE	CA		06/06/2025	6.750	451,896		705,000
100210100	MOUNT JULIET	TN		05/07/2025	7.375	451,549	337	580,000
100205126	VICTORVILLE	CA		04/11/2025	7.250	452,607		550,000
100204867	PANAMA CITY BEACH	FL		04/09/2025	7.499	452,540		575,000
100218805	LATHROP	CA		06/27/2025	5.990	451,711		670,000
100211577	DALLAS	TX		06/23/2025	7.250	451,670		605,000
100209962	SAINT CLOUD	FL		06/11/2025	7.000	451,514		617,000
100216040	CAPE CORAL	FL		06/17/2025	7.875	451,500		800,000
100209880	PHOENIX	AZ		06/11/2025	8.000	451,500		625,000
100219027	BROOMFIELD	CO		06/27/2025	7.250	450,909		543,000
100214663	CHINO HILLS	CA		06/11/2025	6.875	450,838		790,000
100213834	CLAREMORE	OK		05/29/2025	7.125	450,676		520,000
100206427	ALPHARETTA	GA		04/22/2025	6.990	450,564		586,000
100211905	ASHBURN	VA		05/19/2025	7.250	450,488		590,000
100204862	ATWATER	CA		04/09/2025	7.999	451,135		677,000
100219116	HUNTERSVILLE	NC		06/27/2025	7.125	450,412		570,000
100212682	PHOENIX	AZ		05/28/2025	7.125	450,356		580,000
100215673	HENRICO	VA		06/13/2025	7.500	450,269		590,000
100218770	LAYTON	UT		06/27/2025	6.500	450,212		600,000
100214244	MISSION VIEJO	CA		05/30/2025	6.750	449,600		1,150,000
100218783	WESTMINSTER	SC		06/27/2025	6.990	449,451		560,000
100213838	LONGMONT	CO		05/29/2025	8.625	449,453		685,000
100216702	TEMPE	AZ		06/23/2025	7.750	449,390		545,000
100215786	FRANKLIN	TN		06/12/2025	6.990	449,360		760,000
100210334	ROCK HILL	SC		05/09/2025	7.750	449,313		575,000
100218874	RICHMOND	VA		06/27/2025	7.750	449,089		527,500
100212621	MILFORD	CT		05/29/2025	6.875	448,869		630,000
100206712	CHICAGO	IL		04/23/2025	7.875	449,342		631,000
100210112	TOOELE	UT		05/07/2025	6.375	448,739		633,000
100202997	TAMPA	FL		04/25/2025	8.625	448,875		480,000
100210535	NAMPA	ID		05/15/2025	7.250	448,322		585,000
100204462	OXNARD	CA		04/04/2025	7.000	448,106		800,000
100212490	MONROE	NY		05/28/2025	7.250	447,638		600,000
100209658	SURPRISE	AZ		05/02/2025	6.875	448,422		745,000
100209763	LOS ANGELES	CA		05/05/2025	7.250	448,227		680,000
100212253	NORTHBROOK	IL		05/28/2025	7.500	447,593		630,000
100211995	HAPPY VALLEY	OR		05/22/2025	7.875	446,558		590,000
100210095	HIGHLANDS RANCH	CO		05/07/2025	7.125	447,368		607,000
100219142	GREENVILLE	SC		06/27/2025	6.875	446,559		555,000
100206837	LOVELAND	CO		04/24/2025	7.500	446,489		541,000
100219363	BLUE RIDGE	TX		06/30/2025	6.875	446,414		1,334,000
100210180	LAS VEGAS	NV		05/07/2025	6.499	446,927		641,000
100216558	FARMINGTON	MO		06/23/2025	6.875	446,286		594,000
100214004	BIG SKY	MT		05/29/2025	7.000	446,209		630,000
100209373	GARDNER	MA		04/29/2025	7.325	446,556		584,000
100211718	PORTLAND	OR		05/19/2025	7.125	446,459		600,000
100204888	AUSTIN	TX		04/10/2025	6.750	446,399		610,000
100205683	LILBURN	GA		05/09/2025	7.250	444,902		550,000
100210596	PERRIS	CA		05/15/2025	6.990	445,231		620,000
100205677	ROSEVILLE	CA		05/09/2025	6.625	444,791		550,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210316	BOISE	ID		05/09/2025	7.625	445,090		520,000
100216027	PORTLAND	OR		06/17/2025	7.250	444,592		660,000
100214935	LANCASTER	CA		06/11/2025	8.125	444,616		533,000
100214299	LAKE HAVASU CITY	AZ		06/02/2025	7.990	444,837		480,000
100207344	TYLER	TX		04/29/2025	7.625	444,882		540,000
100214778	SANTA MARIA	CA		06/11/2025	8.500	444,397		600,000
100206832	RIDGEFIELD	NJ		04/24/2025	7.125	443,360		825,000
100211576	BROOMALL	PA		06/23/2025	7.625	442,926		586,000
100207315	GREENWOOD	IN		04/28/2025	8.499	443,213		530,000
100206145	OCEAN CITY	MD		04/16/2025	7.375	443,127		600,000
100214532	WEATHERFORD	TX		06/06/2025	6.999	442,656		650,000
100209289	JEFFERSON	CO		04/29/2025	6.975	442,967		619,000
100209476	YONKERS	NY		05/01/2025	6.875	442,928		710,000
100214967	CHINO HILLS	CA		06/11/2025	6.875	442,440		1,150,000
100206054	DENVER	CO		05/16/2025	7.125	442,133		550,000
100212517	OAKLAND	CA		05/29/2025	8.999	441,000		650,000
100215591	KEY WEST	FL		06/12/2025	7.000	440,925		622,000
100211771	DAVIS	CA		05/19/2025	6.500	440,899		589,000
100202994	COLORADO SPRINGS	CO		04/25/2025	7.750	441,125		500,000
100210552	NAPLES	FL		05/15/2025	7.750	440,670		515,000
100207238	CHICAGO	IL		04/28/2025	7.125	440,988		585,000
100210097	ELK GROVE	CA		05/07/2025	6.990	440,654		627,000
100215516	CITRUS HEIGHTS	CA		06/12/2025	7.250	440,567		575,000
100216250	HAYDEN	ID		06/20/2025	5.500	440,532		570,000
100210752	TEMPE	AZ		05/15/2025	7.250	439,746		538,000
100213988	EDISON	NJ		05/29/2025	6.875	440,080		575,000
3340096286	LONG BEACH	NY		05/22/2025	8.212	549,569		1,169,000
100211424	MIDDLEBURG	FL		05/16/2025	7.750	439,956		534,000
100215337	HONOLULU	HI		06/12/2025	6.625	439,493		650,000
100206772	POST FALLS	ID		04/23/2025	7.625	439,799		560,000
100207007	MIAMI BEACH	FL		04/24/2025	7.875	439,635		535,000
100209679	LA SELVA BEACH	CA		05/02/2025	6.950	439,420		2,000,000
100206862	RICHMOND	TX		04/24/2025	7.375	439,205		522,500
100212722	S-GRAVENHAGE	NLD		05/28/2025	4.750	524,890		1,625,365
100212315	DULUTH	GA		05/28/2025	6.750	438,508		583,000
100210209	HENDERSON	NV		05/08/2025	7.250	438,828		550,000
100204631	NAPLES	FL		04/04/2025	7.625	438,637		550,000
100209427	BOISE	ID		04/29/2025	7.625	438,265		535,000
100215023	NAPA	CA		06/11/2025	7.875	437,848		925,000
100204705	BUFORD	GA		04/08/2025	6.875	438,644		575,000
100205978	TEMECULA	CA		04/15/2025	7.125	438,598		629,000
3500118592	CHARLOTTE	NC		05/02/2025	7.868	875,438		1,610,000
100207844	IRVING	TX		04/29/2025	9.300	437,098		1,140,000
100209426	SCOTTSDALE	AZ		04/29/2025	7.625	437,487		1,485,000
100209703	JERSEY CITY	NJ		05/05/2025	7.125	437,790		580,000
100218551	TEMPE	AZ		06/27/2025	6.625	436,998		541,000
100210159	PALM DESERT	CA		05/07/2025	7.750	436,897		569,000
100218512	ORO VALLEY	AZ		06/27/2025	7.875	436,743		475,000
100214444	EAST PROVIDENCE	RI		06/06/2025	8.249	436,521		528,000
100216441	CAREY	ID		06/20/2025	6.999	436,458		521,000
100206895	DUARTE	CA		04/24/2025	6.625	436,845		575,000
100210042	SEABROOK ISLAND	SC		05/07/2025	6.750	435,404		583,500
100205799	PHILADELPHIA	PA		04/14/2025	6.875	435,750		585,000
100213808	MODESTO	CA		05/29/2025	7.999	435,251		461,500
3500120799	SHERMAN OAKS	CA		04/21/2025	7.730	869,638		3,150,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216575	SEVIERVILLE	TN		06/23/2025	7.250	434,689		535,000
100212215	ASBURY PARK	NJ		05/22/2025	6.990	434,717		938,000
100215020	LAS VEGAS	NV		06/11/2025	7.125	434,387		550,000
100214824	MISSION VIEJO	CA		06/11/2025	7.000	434,302		745,000
100209831	NORTHBOROUGH	MA		05/05/2025	6.990	435,156		600,000
100204467	TOLLESON	AZ		04/04/2025	7.875	433,646		800,000
100205737	PHILADELPHIA	PA		04/14/2025	6.990	433,906		575,000
100219101	CHESTER SPRINGS	PA		06/27/2025	6.990	433,139		720,000
100215555	SELBYVILLE	DE		06/12/2025	7.375	433,142		532,000
100206459	SUMMERVILLE	SC		04/22/2025	8.125	433,055		490,000
100215647	ADDISON	TX		06/12/2025	6.750	432,930		575,000
100209310	DAYTON	NV		04/29/2025	6.990	433,015		530,000
100210164	CLARKSVILLE	VA		05/07/2025	7.250	432,567		640,000
100205725	WILDOMAR	CA		04/14/2025	7.375	433,570		750,000
100216736	ENCINO	CA		06/23/2025	6.625	431,799		535,000
100214277	SACRAMENTO	CA		05/30/2025	6.625	431,765		544,000
100214700	FARMINGTON HILLS	MI		06/11/2025	7.250	431,782		521,000
100215437	PALISADE	CO		06/12/2025	7.875	431,759		565,000
100212398	LEAGUE CITY	TX		05/28/2025	6.750	431,628		588,000
100210256	CAMP CONNELL	CA		05/09/2025	7.625	431,522		520,000
100209742	BEAUMONT	CA		05/05/2025	7.125	431,813		535,000
100212663	LAGUNA NIGUEL	CA		05/29/2025	7.625	431,411		1,585,000
100210254	TAMPA	FL		05/09/2025	8.250	431,388		474,000
100205087	WILLIS	TX		04/11/2025	7.125	431,205		950,000
100216679	ESPANOLA	NM		06/23/2025	8.125	430,551		570,000
100205873	BUTLER	NJ		04/14/2025	7.625	431,187		573,000
100210043	MORENO VALLEY	CA		05/07/2025	7.125	430,401		570,000
100218807	JUNO BEACH	FL		06/27/2025	7.625	430,222		580,500
100207366	WELLINGTON	NV		04/29/2025	7.625	540,489		803,000
100199193	NAPLES	FL		04/04/2025	7.375	430,574		590,000
100216517	RICHARDSON	TX		06/23/2025	7.625	429,672		540,000
100216521	EAST JORDAN	MI		06/23/2025	6.990	429,627		581,000
100211847	PASSAIC	NJ		05/19/2025	7.375	429,136		700,000
3500119385	LOS ANGELES	CA		04/07/2025	7.693	858,219		2,832,000
100210401	PALM COAST	FL		05/12/2025	6.375	429,080		577,000
3340093342	SOUTH ORANGE VILLAGE	NJ		04/10/2025	8.652	536,291		1,400,000
100215651	HESPERIA	CA		06/13/2025	7.875	428,400		525,000
100214811	FREEHOLD	NJ		06/11/2025	7.750	428,387		638,000
100205590	CHARLESTON	SC		05/09/2025	7.625	428,373		583,000
100216240	BROKEN BOW	OK		06/20/2025	6.375	428,290		561,500
100215824	LACONIA	NH		06/12/2025	6.500	428,225		1,450,000
100218501	OCALA	FL		06/27/2025	7.375	427,774		575,000
100214206	LOS LUNAS	NM		05/30/2025	7.250	427,758		750,000
3340101210	SPRINGFIELD GARDENS	NY		06/26/2025	8.922	534,600		1,300,000
100213971	OSAGE BEACH	MO		05/29/2025	6.875	427,663		560,000
100214367	REHOBOTH BEACH	DE		06/02/2025	7.875	427,659		467,000
100216639	LEHIGH ACRES	FL		06/23/2025	6.875	427,630		565,000
100205934	MILLSBORO	DE		04/15/2025	7.990	427,898		523,000
100213762	GAITHERSBURG	MD		05/29/2025	6.750	427,504		655,000
100216290	DANDRIDGE	TN		06/20/2025	6.750	427,447		617,000
100215558	DAVENPORT	FL		06/12/2025	7.375	426,909		525,000
100206802	OLYMPIA	WA		04/23/2025	6.875	427,314		555,000
100206919	SANTA MARIA	CA		04/24/2025	7.999	427,152		480,000
100212263	SATELLITE BEACH	FL		05/28/2025	7.250	426,512		505,000
100218887	SUMMERVILLE	SC		06/27/2025	8.125	426,436		470,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206781	CAPE CORAL	FL		04/23/2025	7.750	427,491		525,000
3500123694	PLANTATION	FL		06/09/2025	8.515	852,478		1,680,000
100206662	TAMPA	FL		04/24/2025	6.990	426,581		512,000
100214963	SAN DIEGO	CA		06/11/2025	6.990	426,203		775,000
100216446	NEWINGTON	CT		06/20/2025	8.499	425,250		450,000
100213815	NORTH LAS VEGAS	NV		05/29/2025	8.875	425,250		450,000
100210269	CRESCENT LAKE	OR		05/09/2025	7.875	425,383		520,000
100215462	BAKERSFIELD	CA		06/12/2025	6.750	425,171		590,000
100207106	SAINT MARYS	GA		04/24/2025	7.125	426,185		558,800
100218610	RAHWAY	NJ		06/27/2025	6.999	425,023		610,000
100210247	LINDEN	NJ		05/09/2025	7.625	425,330		545,000
100210693	KENT	WA		05/15/2025	6.875	424,819		555,000
100215800	NEW BEDFORD	MA		06/12/2025	7.125	424,795		600,000
100212498	MONSEY	NY		05/28/2025	7.000	423,866		1,200,000
100204918	IDAHO FALLS	ID		04/10/2025	7.250	424,287		512,000
100204493	PERTH AMBOY	NJ		04/04/2025	7.375	424,459		580,000
100206637	LITTLE RIVER	SC		04/24/2025	7.875	423,964		465,000
100215526	RUNNELLS	IA		06/11/2025	7.625	423,590		625,000
100214278	LONG BEACH	CA		05/30/2025	6.750	423,577		875,000
100219268	PEARL RIVER	NY		06/30/2025	7.240	423,466		580,000
100205641	LODI	CA		05/09/2025	7.000	423,444		638,000
100214276	LONG BEACH	CA		05/30/2025	7.125	423,426		700,000
100214764	CHINO	CA		06/11/2025	7.375	422,632		690,000
100212337	SPRINGFIELD	PA		05/28/2025	6.750	423,649		680,000
100218574	FORDLAND	MO		06/27/2025	7.500	422,497		560,000
100215746	CHICAGO	IL		06/12/2025	7.375	422,506		630,000
100218471	BAKERSFIELD	CA		06/27/2025	7.125	422,462		565,000
100208978	LOS ANGELES	CA		04/29/2025	6.375	422,816		820,000
100218710	ORLANDO	FL		06/27/2025	7.250	422,394		562,000
100206908	CARMICHAEL	CA		04/24/2025	8.625	422,625		575,000
100215487	RIPON	CA		06/12/2025	6.990	422,294		555,000
100215826	WELLINGTON	NV		06/12/2025	6.990	421,717		560,000
100207162	TAMPA	FL		04/28/2025	7.000	421,969		525,000
100219042	WINDSOR	CO		06/27/2025	7.000	421,489		530,000
100209354	FRESNO	CA		04/29/2025	7.125	421,733		590,000
100214530	LAGO VISTA	TX		06/06/2025	7.250	421,246		630,000
100218426	ENSCHEDE	NLD		06/26/2025	4.850	523,211		737,598
100216197	BAKERSFIELD	CA		06/20/2025	7.125	421,155		600,000
100209777	SITKA	AK		05/05/2025	7.250	421,765		665,000
100216485	SHAVER LAKE	CA		06/23/2025	6.990	421,045		585,000
100209030	S-GRAVENHAGE	NLD		04/29/2025	5.000	507,835		700,791
100211531	LODI	CA		06/05/2025	8.000	420,445		560,000
100218625	PALM COAST	FL		06/27/2025	6.875	420,179		635,000
100215316	HERNANDO	FL		06/12/2025	7.250	420,162		515,000
100216705	BEECH MOUNTAIN	NC		06/23/2025	7.250	420,154		550,000
100216175	WAYNE	NJ		06/18/2025	7.000	420,035		550,000
100214335	SEVIERVILLE	TN		06/02/2025	7.625	420,006		495,000
100210087	NOBLESVILLE	IN		05/07/2025	7.125	420,005		550,000
100205720	GARLAND	TX		04/14/2025	7.125	420,447		550,000
100218762	BOUNTIFUL	UT		06/27/2025	7.250	419,009		545,000
100209869	PALM DESERT	CA		06/11/2025	8.125	419,000		578,000
100206787	CAPE MAY	NJ		04/23/2025	7.250	419,617		540,000
100212085	CAPE MAY	NJ		05/22/2025	7.125	418,847		552,000
100209605	WOOD RIDGE	NJ		05/02/2025	6.750	419,173		945,000
100216686	AUSTIN	TX		06/23/2025	6.875	418,712		650,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215328	SACRAMENTO	CA		06/12/2025	7.375	418,715		567,000
100215522	RANCHO CORDOVA	CA		06/12/2025	6.500	418,631		600,000
100218755	HASLET	TX		06/27/2025	7.125	418,528		555,000
100216531	AURORA	CO		06/23/2025	7.375	417,858		520,000
100205796	KLAMATH FALLS	OR		04/14/2025	6.990	418,669		555,000
3340096897	GREENVILLE	NC		04/24/2025	8.890	522,185		2,040,000
100212200	BRIDGEPORT	CT		05/22/2025	7.500	417,800		545,000
100208296	FREMONT	CA		04/29/2025	9.375	418,442		1,626,491
100210449	GREENACRES	FL		05/12/2025	7.499	418,071		500,000
100218591	RICHMOND	TX		06/27/2025	6.875	417,689		518,000
100207018	PHOENIX	AZ		04/24/2025	6.875	417,913		570,000
100215893	PLANTATION	FL		06/16/2025	7.750	417,412		1,071,000
100214974	ARCADIA	CA		06/11/2025	6.750	416,521		685,000
100206785	CUMBERLAND	RI		04/23/2025	7.625	417,233		610,000
100218853	RATHDRUM	ID		06/27/2025	7.125	416,722		525,000
100216399	DESOTO	TX		06/20/2025	7.999	416,624		471,000
100204865	SAN BERNARDINO	CA		04/09/2025	8.875	416,798		475,000
100214369	INDIAN TRAIL	NC		06/02/2025	7.990	416,481		475,000
100206626	RINGGOLD	GA		04/24/2025	7.490	416,790		452,000
100205823	SAN DIEGO	CA		04/14/2025	7.125	417,102		585,000
100214008	ROSEVILLE	CA		05/29/2025	6.375	416,372		640,000
100205696	TUKWILA	WA		04/14/2025	7.625	416,566		580,000
100215706	MURFREESBORO	TN		06/13/2025	7.625	415,831		544,000
100209595	YUCAIPA	CA		05/02/2025	7.250	416,186		562,000
100219153	BEAUFORT	NC		06/27/2025	7.125	415,758		525,000
100205044	SACRAMENTO	CA		04/11/2025	7.375	416,131		545,000
100210356	GRAND PRAIRIE	TX		05/09/2025	6.500	415,727		510,000
100211606	SUN LAKES	AZ		06/23/2025	7.625	415,583		530,000
100216598	SALIDA	CO		06/23/2025	7.125	415,506		657,000
100212242	AUSTIN	TX		05/23/2025	8.375	415,800		545,000
100219063	FAIRFIELD	CA		06/27/2025	7.375	415,231		800,000
100214771	LAS VEGAS	NV		06/11/2025	7.875	415,226		530,000
100209662	SOUTH YARMOUTH	MA		05/02/2025	7.575	415,482		545,000
100206903	SAN ANTONIO	TX		04/24/2025	7.625	415,365		530,000
100212310	SACRAMENTO	CA		05/28/2025	7.125	415,301		590,000
100207332	PLAINFIELD	IL		04/29/2025	6.750	415,764		568,000
100210220	KENT	WA		05/09/2025	7.625	415,221		610,000
100209511	FOREST FALLS	CA		05/02/2025	7.625	415,169		542,000
100215454	DELRAY BEACH	FL		06/12/2025	7.625	414,775		540,000
100216731	SAN CLEMENTE	CA		06/23/2025	6.750	414,175		2,580,000
100211640	HILLSBORO	OR		05/16/2025	6.875	414,156		555,000
100218736	LAWRENCEVILLE	GA		06/27/2025	7.375	413,805		562,000
100211789	LITTLETON	NC		05/19/2025	6.625	413,740		553,000
100208990	ANTIOCH	CA		04/29/2025	6.999	413,769		605,000
100215325	CORAM	MT		06/12/2025	6.500	413,691		690,000
100216746	MANSFIELD	TX		06/23/2025	6.875	413,463		514,000
100218743	LITTLE ROCK	AR		06/27/2025	7.375	413,442		518,000
100218413	MIDDELBURG	NLD		06/26/2025	5.250	513,554		689,013
100205724	ANNAPOLIS	MD		04/14/2025	6.990	413,349		520,000
100210277	SPRING CITY	TN		05/09/2025	7.875	412,672		450,000
3340095839	DUNNELLON	FL		04/10/2025	8.890	515,642		1,885,000
100209610	CHESAPEAKE BEACH	MD		05/02/2025	7.750	413,046		535,000
100216183	BEAUMONT	CA		06/20/2025	7.500	412,361		560,000
100210651	FONTANA	CA		05/15/2025	7.375	412,382		485,000
100213896	FORT WORTH	TX		05/29/2025	7.375	412,348		550,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216519	GEORGIA	VT		06/23/2025	8.125	412,317		511,000
100218291	TACOMA	WA		06/26/2025	7.250	412,236		624,000
100215477	CAPE CORAL	FL		06/12/2025	6.990	411,638		540,000
100206439	ST SIMONS ISLAND	GA		04/22/2025	6.875	411,467		1,150,000
100218711	NAGS HEAD	NC		06/27/2025	7.000	411,404		560,000
100216085	SCARBOROUGH	ME		06/17/2025	7.375	411,387		715,000
100216489	GREENEVILLE	TN		06/23/2025	7.625	411,364		525,000
100219098	PALMDALE	CA		06/27/2025	7.375	411,258		570,000
3340102590	WHEATON	IL		05/29/2025	8.224	514,000		1,100,000
100207121	DENVER	CO		04/25/2025	7.875	411,009		511,000
100218538	OREM	UT		06/27/2025	7.125	410,993		542,000
100207272	FREEPORT	NY		04/28/2025	6.875	410,357		650,000
100205015	LAKELAND	FL		04/10/2025	7.375	411,007		795,000
100205013	ROUND LAKE	IL		04/10/2025	7.750	415,302		646,000
100210158	SEVIERVILLE	TN		05/07/2025	6.375	409,963		550,000
100214866	CORRALES	NM		06/11/2025	5.750	409,860		604,000
100215541	THORNVILLE	OH		06/12/2025	7.125	409,910		575,000
100213342	LAS VEGAS	NV		05/29/2025	8.125	409,760		1,510,660
100214163	ALDIE	VA		05/30/2025	7.875	409,768		715,000
100212713	SPANAWAY	WA		05/28/2025	7.375	409,575		505,000
100210239	ORLANDO	FL		05/09/2025	7.375	409,535		610,000
100212071	GOODYEAR	AZ		05/22/2025	7.250	409,118		610,000
100214434	SALT LAKE CITY	UT		06/02/2025	6.375	409,006		770,000
100213861	SEATTLE	WA		05/29/2025	7.250	408,888		630,000
100218955	BARDSTOWN	KY		06/27/2025	7.750	408,699		450,000
100204466	DESERT HOT SPRINGS	CA		04/04/2025	8.250	408,993		470,000
100210165	OAKLAND	MD		05/07/2025	7.124	408,382		575,000
100207181	NOKOMIS	FL		04/28/2025	7.000	408,593		635,000
100206480	TUCSON	AZ		04/22/2025	7.375	408,549		545,000
100215848	TAFTON	PA		06/12/2025	7.490	407,757		475,000
100215627	PHILADELPHIA	PA		06/12/2025	6.575	407,603		595,000
100211821	CAPE CANAVERAL	FL		05/19/2025	6.990	407,368		618,000
100209227	DULUTH	GA		04/29/2025	6.624	410,101		540,000
100218952	WHITESTONE	VA		06/27/2025	7.490	407,284		500,000
100207253	NORTH RICHLAND HILLS	TX		04/28/2025	7.375	407,872		505,000
100210402	INDIO	CA		05/12/2025	8.375	407,242		493,000
100209891	SANGER	TX		06/11/2025	7.125	407,089		500,000
100215421	COLUMBUS	OH		06/12/2025	6.375	407,045		550,000
100215445	ORLANDO	FL		06/12/2025	6.990	406,616		500,000
100212887	NEW PORT RICHEY	FL		05/29/2025	7.925	407,400		2,259,000
100219353	SAN JOSE	CA		06/30/2025	6.750	406,474		1,895,000
100212597	SAN LORENZO	CA		05/29/2025	7.250	406,477		880,000
100205611	MARTIN	GA		05/09/2025	6.875	406,763		570,000
100216701	BOISE	ID		06/23/2025	6.990	406,356		535,000
100205793	MARIETTA	GA		04/14/2025	7.625	407,109		530,000
100213866	MORENO VALLEY	CA		05/29/2025	5.500	406,439		545,000
100206337	CORVALLIS	OR		04/17/2025	7.000	406,270		506,000
100204855	HESPERIA	CA		04/09/2025	9.250	405,405		464,000
100216337	BRIGHTON	CO		06/20/2025	6.499	405,062		517,000
100214386	LOMA LINDA	CA		06/02/2025	5.125	404,989		731,500
100211434	NASHVILLE	TN		05/16/2025	7.375	405,098		489,000
100205856	ONTARIO	CA		04/14/2025	6.750	405,750		649,000
100215878	RENO	NV		06/12/2025	6.990	404,987		539,000
100205749	PHOENIX	AZ		04/14/2025	7.250	405,653		574,000
100210099	MT. JULIET	TN		05/07/2025	6.990	404,952		528,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340101973	NEWARK	NJ		05/22/2025	8.614	506,088		942,000
100204915	RICHMOND	TX		04/10/2025	7.750	404,843		504,000
100216735	ENOCH	UT		06/23/2025	7.625	404,479		470,000
100211557	MASON	TX		06/05/2025	7.250	404,486		568,000
100211603	FORESTHILL	CA		06/23/2025	7.500	404,424		635,000
100211722	MILL SPRING	NC		05/19/2025	6.875	404,691		538,000
100205983	BELT	MT		04/15/2025	6.990	404,707		760,000
100211742	HENDERSONVILLE	NC		05/19/2025	7.375	404,289		549,000
100205824	PHOENIX	AZ		04/14/2025	7.000	404,955		560,000
100218607	GILBERT	AZ		06/27/2025	6.875	404,091		550,000
100206065	MCMINNVILLE	OR		05/16/2025	6.875	402,159		550,000
100216677	ARVADA	CO		06/23/2025	6.250	403,330		650,000
100218879	BROKEN BOW	OK		06/27/2025	7.750	403,318		454,000
100210650	GLENDALE	CA		05/15/2025	7.750	403,328		495,000
100215903	HOBOKEN	NJ		06/16/2025	7.499	403,215		675,000
100216698	CLAYTON	NC		06/23/2025	7.250	403,091		500,000
100215564	ASHEVILLE	NC		06/12/2025	7.125	403,091		530,000
100219276	MOAB	UT		06/30/2025	7.250	403,020		577,000
100206527	LITTLEROCK	CA		04/22/2025	8.250	403,200		480,000
100206605	POTTSBORO	TX		04/23/2025	6.750	402,705		585,000
100207476	RICHMOND	TX		04/29/2025	6.875	403,048		495,000
100207998	CONCORD	CA		04/29/2025	7.825	402,539		1,600,000
100210664	RANCHO MIRAGE	CA		05/15/2025	6.990	402,061		560,000
100204708	VIRGINIA BEACH	VA		04/08/2025	7.250	402,756		484,000
100209463	QUEEN CREEK	AZ		04/29/2025	6.990	402,025		564,000
100211481	LOS ANGELES	CA		05/16/2025	7.125	402,256		705,000
100215570	OLYMPIC VALLEY	CA		06/12/2025	6.624	401,888		630,000
100206198	OQUOSSOC	ME		04/16/2025	7.375	402,210		535,000
100209553	BOSTON	MA		05/02/2025	7.125	404,865		601,000
100214922	LEESBURG	VA		06/11/2025	7.750	401,393		554,000
100212189	GULF BREEZE	FL		05/22/2025	6.250	401,741		600,000
100214332	SEVIERVILLE	TN		06/02/2025	7.500	400,925		465,000
100212247	NIPOMO	CA		05/27/2025	7.125	400,944		528,000
100212276	VAN NUYS	CA		05/28/2025	7.500	400,901		520,000
100209575	SPARKS	NV		05/02/2025	6.990	401,136		648,000
100212084	LAKE FOREST	CA		05/22/2025	6.990	401,096		1,098,000
100206707	CRANFORD	NJ		04/23/2025	6.750	401,232		700,000
100211736	CROSBY	TX		05/19/2025	7.375	399,964		561,000
100205969	CHICAGO	IL		04/15/2025	7.990	400,319		640,000
100213929	SUMMERVILLE	SC		05/29/2025	8.000	399,774		495,000
100214448	VANCOUVER	WA		06/06/2025	7.249	399,622		490,000
100209197	DURHAM	NC		04/29/2025	6.250	409,940		555,000
100214034	LAS VEGAS	NV		05/29/2025	6.990	399,911		620,000
100212082	PORTSMOUTH	NH		05/22/2025	7.125	399,578		525,000
100206193	BERLIN	MD		04/16/2025	7.875	399,675		440,000
100214614	MESA	AZ		06/09/2025	6.875	399,397		725,000
100209248	ELK GROVE	CA		04/29/2025	6.750	398,894		565,000
100219136	COEUR D'ALENE	ID		06/27/2025	6.750	398,435		495,000
100219284	ROCKWALL	TX		06/30/2025	7.000	398,330		660,000
100214310	PORT SAINT LUCIE	FL		06/02/2025	4.990	398,620		508,000
100215407	CHICAGO	IL		06/12/2025	6.875	398,245		440,000
100207192	MIAMI	FL		04/28/2025	7.250	398,579		530,000
100212218	WITTMANN	AZ		05/22/2025	6.500	398,200		675,000
100206761	STOCKTON	CA		04/23/2025	7.625	403,736		556,000
100212672	LAS VEGAS	NV		05/29/2025	7.500	398,106		519,000

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100209487	MONROE	NC		05/01/2025	7.750	397,492		532,500
100210302	RIUDOSO	NM		05/09/2025	7.875	397,359		451,000
100214012	YULEE	FL		05/29/2025	6.750	400,680		551,000
100209329	FARMERS BRANCH	TX		04/29/2025	7.000	398,058		490,000
100206088	CAPE MAY COURT HOUSE	NJ		04/16/2025	7.375	397,741		475,000
100212130	MINT HILL	NC		05/22/2025	7.250	397,596		615,000
100214832	VALRICO	FL		06/11/2025	8.375	397,267		508,000
100209621	NAPLES	FL		05/02/2025	7.250	394,531	2,672	510,000
100214602	VERO BEACH	FL		06/09/2025	6.875	397,257		494,000
100216706	HIGDEN	AR		06/23/2025	7.125	396,727		555,000
100206136	FRESNO	CA		04/16/2025	6.999	396,951		600,000
100211883	HIGHLANDS RANCH	CO		05/19/2025	6.875	396,923		633,000
100210006	SOUTH PASADENA	CA		05/07/2025	10.250	397,033		2,600,000
100214097	WEATHERFORD	TX		05/30/2025	7.125	396,704		517,000
100213977	WEST JORDAN	UT		05/29/2025	6.490	396,275		525,000
100206775	WILMINGTON	VT		04/23/2025	7.750	396,641		458,000
100213806	NORTH LAS VEGAS	NV		05/29/2025	6.875	396,506		605,000
100214373	MERCED	CA		06/02/2025	5.875	396,098		464,990
100207305	PHOENIX	AZ		04/28/2025	8.250	395,897		420,000
100211971	SUWANEE	GA		05/22/2025	7.250	394,767		560,000
100210156	QUEEN CREEK	AZ		05/07/2025	7.750	395,463		508,000
100215018	PORT ST. LUCIE	FL		06/11/2025	7.500	395,417		475,000
100207523	YPSILANTI	MI		04/29/2025	8.250	395,631		510,000
100207055	BELMONT	NC		04/24/2025	7.875	395,503		480,000
100218904	KISSIMMEE	FL		06/27/2025	7.875	395,156		500,000
100213846	POLLOCK PINES	CA		05/29/2025	7.625	394,940		480,000
100219173	PALM COAST	FL		06/27/2025	8.250	394,909		480,000
100211985	HOSCHTON	GA		05/22/2025	7.875	394,377		485,000
100219095	MORENO VALLEY	CA		06/27/2025	7.750	394,338		540,500
100210766	PHOENIX	AZ		05/15/2025	6.875	394,328		485,000
100206033	WINTER GARDEN	FL		04/15/2025	6.990	394,733		548,000
100204422	SALISBURY MILLS	NY		04/01/2025	7.870	394,818		550,000
100212706	DENVER	CO		05/28/2025	7.375	394,244		535,000
100211670	FEDERAL WAY	WA		05/19/2025	6.625	394,077		630,000
100210675	CHANDLER	AZ		05/15/2025	7.250	394,071		510,000
100213979	SEVIERVILLE	TN		05/29/2025	6.625	393,985		530,000
3340099619	BRONX	NY		06/05/2025	8.818	491,832		900,000
100205037	NORTH KINGSTOWN	RI		04/11/2025	7.625	393,740		585,000
100215424	LA HABRA	CA		06/12/2025	7.250	393,398		530,000
100205994	BRASELTON	GA		04/15/2025	5.750	393,693		591,000
100212578	CHANDLER	AZ		05/29/2025	7.750	393,225		535,000
100215623	FORSYTH	MO		06/12/2025	6.625	393,177		640,000
100209445	PALM BAY	FL		04/29/2025	7.750	393,454		475,000
100213992	PORT ISABEL	TX		05/29/2025	6.990	393,461		513,000
100215857	SPRINGFIELD	VA		06/12/2025	6.990	393,078		550,000
100209395	LAS VEGAS	NV		04/29/2025	7.375	393,058		475,000
100213954	RANCHO CORDOVA	CA		05/29/2025	6.125	392,698		530,000
100206005	LANCASTER	CA		04/15/2025	7.625	392,965		480,000
100205782	LATHROP	CA		04/14/2025	6.875	393,221		585,000
100206653	PROSPER	TX		04/24/2025	7.250	392,780		462,300
100211610	CONCORD	CA		06/23/2025	7.625	392,380		480,000
100218353	S-GRAVENHAGE	NLD		06/26/2025	4.810	487,218		653,679
100210403	CUMMING	GA		05/12/2025	6.499	392,191		535,000
100215009	BOERNE	TX		06/11/2025	7.000	392,189		480,000
100216669	ROSELLE	NJ		06/23/2025	7.625	391,781		475,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213428	ORANGE	CA		05/29/2025	6.524	391,716		1,113,938
100204890	PORTLAND	OR		04/10/2025	7.375	392,327		600,000
100210641	FOLEY	AL		05/15/2025	7.875	391,646		425,000
100210739	OKLAHOMA CITY	OK		05/15/2025	7.750	391,558		448,000
100207105	SACRAMENTO	CA		04/24/2025	8.125	391,772		501,000
100206673	COMMACK	NY		04/24/2025	7.500	600,264		775,000
100205569	SEASIDE HEIGHTS	NJ		05/09/2025	7.250	391,299		500,000
100215466	COLUMBUS	OH		06/12/2025	6.125	391,235		450,000
100206225	VANCOUVER	WA		04/17/2025	8.000	391,892		480,000
100206247	SACRAMENTO	CA		04/17/2025	6.875	391,102		544,000
100218474	FORT MYERS	FL		06/27/2025	7.875	390,671		467,000
100211478	FUQUAY VARINA	NC		05/16/2025	7.000	390,909		495,000
100214347	PEORIA	AZ		06/02/2025	6.999	390,485		440,000
100205869	WESTON	FL		04/14/2025	6.625	392,464		555,000
100214459	HIGHLAND	CA		06/06/2025	6.875	390,067		720,000
100209385	COLORADO SPRINGS	CO		04/29/2025	7.375	390,349		505,000
100212254	DALLAS	GA		05/28/2025	7.500	390,020		472,000
100210098	BRADENTON	FL		05/07/2025	7.500	389,546		510,000
100214960	ARCADIA	CA		06/11/2025	6.490	388,965		885,000
100206614	GLENDALE	AZ		04/23/2025	6.375	389,649		645,000
100206420	GARNER	NC		05/22/2025	6.875	389,765		485,000
100215347	SANTA ANA	CA		06/12/2025	7.500	388,815		505,000
3410000696	NASHVILLE	TN		04/07/2025	9.106	777,564		4,000,000
100203049	COCOA	FL		04/25/2025	7.625	389,080		680,000
100210219	TEMPE	AZ		05/09/2025	7.375	389,064		650,000
100207296	RANCHO CORDOVA	CA		04/28/2025	7.624	388,740		465,000
100209387	FULLERTON	CA		04/29/2025	7.375	388,254		510,000
100210783	THOUSAND OAKS	CA		05/15/2025	7.875	387,938		1,252,000
100215772	FITCHBURG	MA		06/12/2025	7.124	387,911		512,000
100210271	GOODLETTSVILLE	TN		05/09/2025	8.000	387,915		450,000
100213771	LONGWOOD	FL		05/29/2025	7.125	387,851		550,000
100199232	LAS VEGAS	NV		04/09/2025	7.125	388,184		537,000
100210075	LAKEWOOD RANCH	FL		05/07/2025	7.250	387,657		505,000
100218192	ANCHORAGE	AK		06/26/2025	7.875	387,613		500,000
100214110	COUPEVILLE	WA		05/30/2025	7.375	387,591		580,000
100205827	CHARLOTTE	NC		04/14/2025	7.125	387,771		530,000
100216263	MESA	AZ		06/20/2025	6.875	387,036		475,000
100212355	NEW BRIGHTON	MN		05/28/2025	7.000	387,028		515,000
100211786	CARROLLTON	TX		05/19/2025	6.625	387,366		518,000
100205902	RICHMOND	VA		04/14/2025	6.990	387,510		515,000
100206519	NEW FAIRFIELD	CT		04/22/2025	6.999	387,240		530,000
100216033	PROVO	UT		06/17/2025	7.500	386,807		497,000
100211614	PENN VALLEY	CA		06/23/2025	7.375	386,723		550,000
100218812	GARDNER	MA		06/27/2025	7.375	386,607		505,000
100214130	PEQUANNOCK	NJ		05/30/2025	7.875	386,486		465,000
100215827	MANSFIELD	TX		06/12/2025	6.125	386,088		520,000
100204912	BUELLTON	CA		04/10/2025	7.250	386,291		870,000
3500122157	NAPLES	FL		05/22/2025	7.795	771,545		1,750,000
100215807	ARLINGTON	TN		06/12/2025	6.490	385,726		525,000
100207000	MIAMI	FL		04/24/2025	7.500	385,724		500,000
100204463	CLERMONT	FL		04/04/2025	6.875	386,008		545,000
100216268	STOCKTON	CA		06/20/2025	5.500	385,600		540,000
100208962	DOWNEY	CA		04/29/2025	6.999	385,958		1,050,000
100218861	EAST WENATCHEE	WA		06/27/2025	7.750	385,082		470,000
100210659	SEATTLE	WA		05/15/2025	6.500	385,076		520,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211702	CARY	NC		05/19/2025	6.875	384,996		550,000
100216703	LEESBURG	VA		06/23/2025	7.000	384,937		510,000
100209334	OOLTEWAH	TN		04/29/2025	7.125	385,422		500,000
100209187	PLAINFIELD	IL		04/30/2025	7.500	384,831		475,000
100206705	WINDSOR	CO		04/23/2025	5.375	384,851		665,000
100219001	IDYLLWILD	CA		06/27/2025	6.999	384,453		506,000
100218885	FRANKFORT	KY		06/27/2025	7.625	384,417		415,000
100214296	RENTON	WA		05/30/2025	6.875	384,332		540,000
100210266	RUTHER GLEN	VA		05/09/2025	8.000	383,984		432,000
100209279	ESTERO	FL		04/29/2025	6.875	384,267		500,000
100211772	MODESTO	CA		05/19/2025	6.750	383,892		510,000
100204955	PUNTA GORDA	FL		04/10/2025	6.990	384,136		500,000
100206523	BRANDON	FL		04/22/2025	7.375	384,151		465,000
100209169	LAS VEGAS	NV		04/30/2025	7.000	383,649		475,000
100206703	HOLLADAY	UT		04/23/2025	6.625	384,000		826,000
100210609	NEW PORT RICHEY	FL		05/15/2025	7.625	383,522		447,000
100216207	WALL TOWNSHIP	NJ		06/20/2025	7.250	382,923		980,000
100207298	WEST SACRAMENTO	CA		04/28/2025	7.125	382,905		460,000
100206170	CHARLOTTE	NC		04/16/2025	7.000	383,174		550,000
100212714	PHILADELPHIA	PA		05/28/2025	7.250	382,710		540,000
100211978	FULSHEAR	TX		05/22/2025	7.125	382,356		473,000
100215322	RIVERSIDE	CA		06/12/2025	7.750	382,447		495,000
100215790	POCONO LAKE	PA		06/12/2025	7.374	382,345		514,000
100204496	BUFFALO	NY		04/04/2025	7.490	382,975		525,000
100206012	BRISTOL	CT		04/15/2025	7.250	382,761		494,000
100210478	PICO RIVERA	CA		05/12/2025	7.500	381,712		780,000
100205916	TEMECULA	CA		04/15/2025	6.375	381,700		640,000
100206727	TACOMA	WA		04/23/2025	7.875	381,723		490,000
100210591	MOBILE	AL		05/15/2025	7.125	381,349		499,000
100212943	BRENTWOOD	TN		05/29/2025	8.875	381,256		2,710,052
100207136	INDIO	CA		04/28/2025	7.625	381,479		528,000
100211952	POMPANO BEACH	FL		05/22/2025	7.500	380,831		566,000
100208070	YUCAIPA	CA		04/29/2025	9.950	380,973		1,103,000
100210107	BELLEVILLE	NJ		05/07/2025	7.124	380,635		580,000
100211815	OCEANSIDE	CA		05/19/2025	6.875	380,387		545,000
100205781	PLANO	TX		04/14/2025	6.990	380,690		501,000
3500122156	NAPLES	FL		05/22/2025	7.795	759,728		1,750,000
100218511	ROANOKE	VA		06/27/2025	7.625	379,538		485,000
100204996	DOWNINGTOWN	PA		04/10/2025	7.500	380,768		525,000
100207241	CHANDLER	AZ		04/28/2025	7.375	380,005		580,000
100211803	RENO	NV		05/19/2025	7.125	379,683		500,000
100210229	ARVADA	CO		05/09/2025	6.999	379,488		538,000
100206178	GARDNERVILLE	NV		04/16/2025	6.875	380,041		538,000
100216644	DACONO	CO		06/23/2025	6.499	378,784		545,000
100209550	INDIANAPOLIS	IN		05/02/2025	7.875	378,972		485,000
100211893	SURPRISE	AZ		05/19/2025	6.750	378,503		472,610
100210267	POCONO PINES	PA		05/09/2025	7.750	378,413		460,000
100216128	BRADENTON	FL		06/17/2025	6.990	378,351		440,000
100206713	KISSIMMEE	FL		04/23/2025	8.125	378,631		419,000
100205792	HOUSTON	TX		04/14/2025	6.875	378,839		500,000
100211918	JAMAICA BEACH	TX		05/19/2025	7.250	378,146		475,000
100211819	RALEIGH	NC		05/19/2025	7.500	378,099		473,000
100205716	WAUNAKEE	WI		04/14/2025	7.500	378,533		497,000
100211920	DOWAGIAC	MI		05/19/2025	7.375	377,712		465,000
100209498	MURFREESBORO	TN		05/01/2025	7.500	377,668		468,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210584	SOUTH CHESTERFIELD	VA		05/15/2025	7.750	377,693		534,000
100214807	LOWELL	MA		06/11/2025	7.750	377,455		459,000
100214954	HURRICANE	UT		06/11/2025	7.500	377,409		780,000
100209618	COLUMBUS	OH		05/02/2025	7.490	377,655		490,000
100216482	NAPLES	FL		06/23/2025	6.124	377,235		550,000
100208336	CHULA VISTA	CA		04/29/2025	6.665	378,726		1,130,000
100210663	LEANDER	TX		05/15/2025	6.750	376,967		495,000
100218381	HILVERSUM	NLD		06/26/2025	5.100	468,198		956,377
100218898	BERLIN	MD		06/27/2025	6.990	376,852		420,000
100214786	CHESTERFIELD	MI		06/11/2025	8.000	376,705		480,000
100205160	LAKE WORTH	FL		05/01/2025	7.000	376,646		550,000
100215819	OAK ISLAND	NC		06/12/2025	7.490	376,463		485,500
100212512	PALM HARBOR	FL		05/29/2025	7.250	376,333		705,000
100219026	HOUSTON	TX		06/27/2025	6.999	376,217		468,000
100214208	NORTH MYRTLE BEACH	SC		05/30/2025	7.750	376,460		503,000
100207421	KELSEYVILLE	CA		04/29/2025	7.125	376,113		520,000
100209666	BROOMFIELD	CO		05/02/2025	6.500	376,048		645,000
100205768	ANCHORAGE	AK		04/14/2025	6.990	376,301		505,000
3340100477	BAYVILLE	NY		04/24/2025	8.677	469,580		1,054,000
100210285	PHOENIX	AZ		05/09/2025	7.625	375,569		450,000
100213944	SUNRISE BEACH	MO		05/29/2025	7.125	375,488		575,000
100219031	WENDELL	NC		06/27/2025	7.499	375,436		432,000
100213876	WAUWATOSA	WI		05/29/2025	7.490	375,437		455,000
100205842	BENTONVILLE	AR		04/14/2025	6.875	396,372		530,000
100208801	MALVERN	PA		04/29/2025	8.825	375,212		1,160,000
100213970	AUSTIN	TX		05/29/2025	6.875	374,491		558,000
100218700	OAKLAND	NJ		06/27/2025	7.375	374,388		495,000
100214105	NAPLES	FL		05/30/2025	6.875	374,389		650,000
100215353	WILLIAMSTOWN	NJ		06/12/2025	7.125	374,384		460,000
100214924	UPLAND	CA		06/11/2025	6.875	374,372		832,000
100211887	MOORESVILLE	NC		05/19/2025	6.625	374,632		530,000
100209926	CRESTLINE	CA		06/11/2025	7.375	374,237		450,500
100211790	DURHAM	NC		05/19/2025	7.500	374,189		465,000
100211560	GOODYEAR	AZ		06/23/2025	7.500	373,600		482,000
100214323	HELEN	GA		06/02/2025	6.750	373,575		435,000
100209912	SAN CARLOS	CA		06/11/2025	7.250	372,104		900,000
100215620	PUNTA GORDA	FL		06/12/2025	7.875	373,513		520,000
100211711	NASHVILLE	TN		05/19/2025	7.375	373,439		490,000
100212350	NORTH MIAMI	FL		05/28/2025	7.000	373,328		520,000
100209214	LONGMONT	CO		04/29/2025	6.625	373,808		530,000
100211768	BELLINGHAM	WA		05/19/2025	7.500	373,215		470,000
100214268	ROHNERT PARK	CA		05/30/2025	6.999	373,174		820,000
100212699	MCKINNEY	TX		05/28/2025	6.625	372,867		490,000
100211941	VIRGINIA BEACH	VA		05/19/2025	7.375	372,871		499,000
100205687	STUART	FL		05/09/2025	6.625	372,859		511,000
3.62508E+11	SCOTTSDALE	AZ		04/17/2025	7.220	745,500		1,100,000
100213974	APEX	NC		05/29/2025	6.625	372,501		503,000
100210245	OPA LOCKA	FL		05/09/2025	6.875	372,797		500,000
100212185	SILVERDALE	WA		05/22/2025	6.625	372,281		535,000
100216683	MORENO VALLEY	CA		06/23/2025	6.875	372,265		625,000
100209291	SACRAMENTO	CA		04/29/2025	6.875	372,247		485,000
100218506	BURBANK	IL		06/27/2025	7.250	371,736		450,000
100218795	WEST FARGO	ND		06/27/2025	7.250	371,716		494,000
100204735	VENTURA	CA		04/09/2025	8.000	371,993		462,000
100205127	APPLE VALLEY	CA		04/11/2025	8.125	371,931		430,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215438	WASHINGTON	MI		06/12/2025	7.125	371,558		555,000
100206334	CHICAGO	IL		04/17/2025	6.875	371,866		545,000
100218469	BAKERSFIELD	CA		06/27/2025	7.250	371,485		452,000
100210734	MESA	AZ		05/15/2025	7.500	371,511		480,000
100207013	PHOENIX	AZ		04/24/2025	7.750	371,573		540,000
100218390	BODEGRAVEN	NLD		06/26/2025	4.800	460,882		659,568
100210307	LEWES	DE		05/09/2025	7.125	371,459		418,000
100214068	CHEYENNE	WY		05/30/2025	9.250	370,949		476,000
100214694	PERRIS	CA		06/11/2025	7.750	370,948		535,000
100219148	MAGNOLIA	TX		06/27/2025	7.500	370,907		450,000
100219014	OCALA	FL		06/27/2025	7.375	370,893		487,000
100216476	LAKE GENEVA	WI		06/23/2025	6.990	370,814		520,000
100212710	WASHINGTON	DC		05/28/2025	7.375	370,800		440,000
3340104652	LAURELTON	NY		06/26/2025	8.454	463,320		964,000
100207486	LAND O' LAKES	FL		04/29/2025	6.990	370,607		525,000
100216585	SALEM	OR		06/23/2025	5.990	370,108		526,995
100208949	CLERMONT	FL		04/29/2025	6.875	370,119		479,000
100209284	TUCSON	AZ		04/29/2025	6.875	370,754		460,000
100215729	MOUNT DESERT	ME		06/12/2025	7.375	370,089		485,000
100213138	SAN DIEGO	CA		05/29/2025	6.425	370,042		2,006,299
100205006	MIAMI BEACH	FL		04/10/2025	7.990	369,927		475,000
100215442	MARIETTA	GA		06/12/2025	7.625	369,909		419,999
100213892	SACHSE	TX		05/29/2025	7.000	369,837		490,000
100207010	SOMERS POINT	NJ		04/24/2025	7.250	369,212		485,000
100214484	MENTONE	CA		06/06/2025	7.625	368,849		485,000
100216255	SEAGOVILLE	TX		06/20/2025	7.125	368,834		450,000
100209871	MOUNT PLEASANT	SC		06/11/2025	7.375	368,820		425,000
100207318	RICHMOND	TX		04/28/2025	7.250	369,116		445,795
100211761	LEAVENWORTH	WA		05/19/2025	6.875	369,005		505,000
100219336	CHICAGO	IL		06/30/2025	7.625	368,668		510,000
100207039	SAN DIEGO	CA		04/24/2025	6.750	369,307		485,000
100214842	SUWANEE	GA		06/11/2025	7.250	368,550		480,000
100215611	WASHINGTON	UT		06/12/2025	6.250	368,395		515,000
100210539	JURUPA VALLEY	CA		05/15/2025	6.875	368,395		720,000
100207667	OSTERVILLE	MA		04/29/2025	9.875	368,241		687,816
100204680	GARNERVILLE	NY		04/04/2025	7.325	368,852		510,000
100204858	MALDEN	MA		04/09/2025	6.999	369,600		790,000
100214859	SAN BERNARDINO	CA		06/11/2025	7.625	368,138		505,000
100212594	OLYMPIA	WA		05/29/2025	6.999	368,420		545,000
100218655	GULF SHORES	AL		06/27/2025	6.875	368,010		485,000
100218809	NASHVILLE	TN		06/27/2025	7.125	367,965		467,000
100206309	RIVERTON	UT		04/17/2025	7.125	367,801		494,000
100206555	LAS VEGAS	NV		04/22/2025	9.125	367,605		390,000
100207077	RIDGEWOOD	NY		04/24/2025	7.750	367,927		571,000
100209361	ORO VALLEY	AZ		04/29/2025	7.250	367,632		450,000
100213804	INDIANAPOLIS	IN		05/29/2025	6.999	367,327		475,000
100204857	PAHRUMP	NV		04/09/2025	7.750	367,500		450,000
100209423	PINE	ID		04/29/2025	7.500	367,402		475,000
100214688	LAUDERHILL	FL		06/11/2025	7.500	366,953		516,000
100214356	PIGEON FORGE	TN		06/02/2025	7.490	366,933		420,000
100210318	MILLVILLE	DE		05/09/2025	8.125	366,756		415,000
100215927	NORTH LAS VEGAS	NV		06/17/2025	7.750	366,135		420,000
100207075	FRESNO	CA		04/24/2025	7.875	366,364		415,000
100215764	FRISCO	TX		06/12/2025	6.375	366,044		537,000
100211639	VANCOUVER	WA		05/16/2025	7.750	366,035		480,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219060	WEST COVINA	CA		06/27/2025	7.125	365,908		849,000
100219211	GRAYSON	GA		06/27/2025	6.875	365,901		455,000
100218673	BLUFFTON	SC		06/27/2025	7.500	365,840		480,000
100215371	SPRINGFIELD	OR		06/12/2025	7.500	365,808		534,000
100213322	SAN DIEGO	CA		05/29/2025	9.350	365,540		1,105,000
100214691	SPOKANE VALLEY	WA		06/11/2025	6.875	365,422		500,000
100206689	HOUSTON	TX		04/24/2025	7.125	365,696		935,000
100205621	CONCORD	CA		05/09/2025	7.500	365,255		478,000
100215905	ANSONIA	CT		06/16/2025	7.999	365,244		420,000
100206172	LITTLE EGG HARBOR	NJ		04/16/2025	7.500	365,827		470,000
100210088	CLAYTON	NC		05/07/2025	7.490	365,221		448,000
100209450	HEBER	AZ		04/29/2025	7.750	365,454		475,000
100209649	SILVERTON	OR		05/02/2025	6.990	365,491		550,000
100209300	WEBSTER	MA		04/29/2025	6.990	365,037		555,000
100210668	COLUSA	CA		05/15/2025	7.625	364,736		440,000
100218198	CHICAGO	IL		06/26/2025	7.375	364,683		445,000
100216178	LAS VEGAS	NV		06/18/2025	6.875	364,647		462,000
100211433	AIRWAY HEIGHTS	WA		05/16/2025	7.500	364,864		503,000
100215633	MYRTLE BEACH	SC		06/12/2025	7.375	364,517		531,000
100218621	LAS VEGAS	NV		06/27/2025	6.999	364,428		555,000
100207219	PALMDALE	CA		04/28/2025	6.875	364,653		522,000
100218518	WARETOWN (TOWNSHIP OF	NJ		06/27/2025	6.990	364,349		460,000
100212042	WALNUT CREEK	CA		06/27/2025	7.375	364,166		460,000
100209404	PIKESVILLE	MD		04/29/2025	7.375	364,466		511,000
100215520	OVIEDO	FL		06/12/2025	6.875	364,125		459,000
100216548	WASHINGTON	DC		06/23/2025	6.990	364,079		487,000
100212323	NORTH SMITHFIELD	RI		05/28/2025	7.125	364,288		480,000
100209950	PACIFICA	CA		06/11/2025	7.625	364,253		1,350,000
100216270	POOLER	GA		06/20/2025	7.750	363,927		461,000
100211752	PLEASANT HILL	CA		05/19/2025	6.875	364,223		485,000
100206949	CAPE CORAL	FL		04/25/2025	7.250	364,503		627,000
100205728	JACKSON	NJ		04/14/2025	6.990	364,157		480,000
100219285	BUFFALO	NY		06/30/2025	7.125	363,441		533,000
100210519	HEFLIN	AL		05/15/2025	7.500	363,734		439,000
100214767	ATLANTA	GA		06/11/2025	6.625	363,416		545,000
100209636	HOBOKEN	NJ		05/02/2025	7.125	363,674		752,000
100214098	MORTON GROVE	IL		05/30/2025	7.875	363,231		493,060
100210127	DAVIDSONVILLE	MD		05/07/2025	6.750	363,479		535,000
100211562	ORLAND PARK	IL		06/23/2025	7.375	363,133		445,000
100199136	SIMPSONVILLE	SC		04/04/2025	7.125	363,756		555,000
100213957	COLUMBUS	OH		05/29/2025	7.250	362,726		470,000
100211922	KNOXVILLE	TN		05/19/2025	7.990	362,712		444,000
100209256	LONGMONT	CO		04/29/2025	6.750	362,644		490,000
100205664	CAPE CORAL	FL		05/09/2025	6.750	362,917		505,000
100216191	ORANGE	CA		06/20/2025	7.250	362,548		1,000,000
100212640	OSPREY	FL		05/29/2025	7.250	362,492		875,000
100213728	PHOENIX	AZ		05/29/2025	7.625	362,708		464,000
100204850	PASADENA	MD		04/09/2025	6.875	362,744		700,000
100212096	FULLERTON	CA		05/22/2025	7.500	362,372		520,000
100210032	KIHEI	HI		05/07/2025	9.625	362,415		1,235,000
100205093	IRVINE	CA		04/11/2025	7.375	362,140		1,330,000
100206593	VIRGINIA BEACH	VA		04/22/2025	7.000	362,200		440,000
100204897	CUTLER BAY	FL		04/10/2025	6.750	362,395		650,000
100207208	SAN LEANDRO	CA		04/28/2025	7.125	362,042		935,000
100205167	EDGEWOOD	WA		05/01/2025	7.000	361,730		800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212576	EUSTIS	FL		05/29/2025	7.500	361,706		439,000
100214353	LAKELAND	FL		06/02/2025	7.750	361,669		390,000
100199133	PITTSBURG	CA		04/04/2025	7.625	362,250		540,000
100207239	LILBURN	GA		04/28/2025	7.625	361,576		440,000
100207620	SOUTH SAN FRANCISCO	CA		04/29/2025	11.825	365,772		1,470,000
100219117	STOCKTON	CA		06/27/2025	7.875	361,156		440,000
100205729	HARTFORD	CT		04/14/2025	6.875	361,683		510,000
100205865	CATHEDRAL CITY	CA		04/14/2025	6.990	361,601		512,000
100210329	ELK	WA		05/09/2025	7.500	363,917		440,000
100216501	LITTLE RIVER	SC		06/23/2025	7.625	360,957		488,000
100218546	BOGART	GA		06/27/2025	7.490	360,924		435,000
100211546	SURPRISE	AZ		06/05/2025	7.375	360,890		470,000
100204987	WEST HOLLYWOOD	CA		04/10/2025	7.375	361,004		1,180,000
3500119893	LA FOLLETTE	TN		05/02/2025	8.368	720,469		1,477,000
100215919	PALMDALE	CA		06/17/2025	8.375	360,225		458,000
100219134	CHARLOTTE	NC		06/27/2025	7.125	360,174		475,000
100218889	OCEAN PINES	MD		06/27/2025	7.375	360,087		398,000
100214465	HOLLYWOOD	FL		06/06/2025	7.750	359,973		430,500
100210026	LONGBOAT KEY	FL		05/07/2025	8.250	360,629		1,410,000
100210681	SYRACUSE	UT		05/15/2025	7.500	360,210		437,000
100204516	PORT ANGELES	WA		04/04/2025	7.500	360,482		500,000
100210170	GULF BREEZE	FL		05/07/2025	6.990	359,146		470,000
100205924	ROSEVILLE	CA		04/15/2025	7.125	359,488		650,000
100212755	S-GRAVENHAGE	NLD		05/28/2025	4.950	430,071		747,904
100210707	AUBREY	TX		05/15/2025	7.500	358,959		440,000
100214760	PRESCOTT VALLEY	AZ		06/11/2025	7.375	358,808		605,000
100205054	COLUMBIA	MD		04/11/2025	8.375	359,063		490,000
100207006	WARWICK	NY		04/24/2025	7.875	358,837		460,000
100207155	LOS ANGELES SUN VALLEY AREA	CA		04/28/2025	7.250	358,793		830,000
100214293	PALMDALE	CA		05/30/2025	6.750	358,414		820,000
100206266	LEHI	UT		04/17/2025	7.125	358,295		448,000
100212064	MCCLEARY	WA		06/27/2025	7.125	357,881		467,000
100219245	SOMONAUK	IL		06/30/2025	6.990	357,732		610,000
100199192	SAN ANTONIO	TX		04/04/2025	7.375	358,313		455,000
100215608	WHITE STONE	VA		06/12/2025	6.750	357,653		485,000
100216590	LAKE ARIEL	PA		06/23/2025	7.500	357,545		440,000
100204524	SANDY	UT		04/04/2025	7.500	358,130		645,000
100216580	EDEN PRAIRIE	MN		06/23/2025	6.999	357,485		473,000
100216478	ISLAND PARK	ID		06/23/2025	6.750	357,416		860,000
100219251	DAVENPORT	FL		06/30/2025	7.990	357,146		440,000
100210688	SAN JOSE	CA		05/15/2025	7.500	357,171		500,000
100206455	SAINT HELENA ISLAND	SC		04/22/2025	7.375	357,172		435,000
100207042	SHAKOPEE	MN		04/24/2025	7.250	358,135		465,000
100206987	FRISCO	TX		04/25/2025	6.875	357,506		670,000
100209250	HILLSBORO	OR		04/29/2025	6.750	357,364		493,000
100212292	CHARLOTTE	NC		05/28/2025	7.375	356,997		777,000
100215799	HOBOKEN	NJ		06/12/2025	6.750	356,893		475,000
100212756	TILBURG	NLD		05/28/2025	4.950	427,531		594,789
100206794	MADISON	WI		04/23/2025	7.990	357,387		415,000
100215775	SPOTSYLVANIA	VA		06/12/2025	7.500	356,565		473,000
100206268	LEHI	UT		04/17/2025	7.125	356,867		455,000
100216428	TEMECULA	CA		06/20/2025	6.999	356,514		660,000
100210292	PAHRUMP	NV		05/09/2025	6.990	356,487		400,000
100215747	OAKHURST	CA		06/12/2025	6.750	356,444		450,000
100219020	CHICAGO	IL		06/27/2025	6.499	356,450		460,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210642	CYPRESS	TX		05/15/2025	7.250	356,460		431,000
100209552	FRAMINGHAM	MA		05/02/2025	7.250	357,022		685,000
100215632	SARASOTA	FL		06/12/2025	6.375	355,958		490,000
100204933	SOMERVILLE	NJ		04/10/2025	7.375	356,315		485,000
100215402	HENDERSON	NV		06/12/2025	6.625	355,717		508,000
100209195	FORESTHILL	CA		04/29/2025	6.250	356,212		460,000
100207095	PHOENIX	AZ		04/24/2025	7.500	355,998		490,000
100212649	SEVILLE	OH		05/29/2025	7.375	355,583		435,000
100206264	RICHMOND	VA		04/17/2025	7.500	355,866		430,000
100206311	PROVO	UT		04/17/2025	7.250	355,832		460,000
100206240	TOMBALL	TX		04/17/2025	8.999	355,849		475,000
100214242	SAN DIEGO	CA		05/30/2025	6.875	354,891		770,000
100214037	HUNTINGTON BEACH	CA		05/29/2025	6.999	354,870		725,000
100218947	PLYMOUTH	MN		06/27/2025	6.990	354,845		465,000
100207501	DOVER	NJ		04/29/2025	6.875	355,103		475,000
100207040	CARSON	CA		04/24/2025	7.250	354,976		760,000
100215308	LAWRENCEVILLE	GA		06/12/2025	7.750	354,612		427,000
100204836	LAS VEGAS	NV		04/09/2025	7.875	355,079		430,000
100216138	COLLEGE STATION	TX		06/17/2025	8.125	354,536		388,000
100207153	SUWANEE	GA		04/28/2025	7.500	355,043		462,000
100212616	GLENDALE	AZ		05/29/2025	7.875	354,325		465,000
100216253	PRINCETON	TX		06/20/2025	7.125	354,224		438,000
100203086	ARLINGTON	TX		04/25/2025	6.875	354,494		529,000
100216286	DENVER	NC		06/20/2025	6.875	354,120		460,000
100206734	HOLLADAY	UT		04/23/2025	6.500	354,778		770,000
100204981	MAIDEN	NC		04/10/2025	7.990	354,311		405,000
100206961	SAN PEDRO	CA		04/25/2025	7.250	354,129		500,000
100211671	MARICOPA	AZ		05/19/2025	4.750	354,016		441,000
100215680	EUREKA	MO		06/13/2025	8.125	353,810		460,000
100210060	GRAYSON	GA		05/07/2025	7.625	353,539		434,000
100212914	GOLDEN	CO		05/29/2025	7.000	353,485		1,322,584
3500124144	LOS ANGELES	CA		06/26/2025	7.548	706,875		1,300,000
3500124146	LOS ANGELES	CA		06/26/2025	7.548	706,875		1,300,000
100213069	QUEEN CREEK	AZ		05/29/2025	8.925	353,418		861,499
100219246	GLOUCESTER	MA		06/30/2025	6.875	353,378		578,000
100209097	UTRECHT	NLD		04/29/2025	4.950	426,752		552,094
100215619	POOLER	GA		06/12/2025	7.625	353,341		455,000
100206143	PALM HARBOR	FL		04/16/2025	7.625	353,626		430,000
100205058	KATY	TX		04/11/2025	7.500	353,259		508,000
100206948	HILO	HI		04/25/2025	8.750	354,180		455,000
100218830	AVONDALE	AZ		06/27/2025	6.625	352,879		442,000
100209974	REDLANDS	CA		06/11/2025	7.250	352,869		635,000
100206092	APACHE JUNCTION	AZ		04/16/2025	6.250	353,145		670,000
100204851	LANHAM	MD		04/09/2025	7.875	353,522		500,000
100204688	SALINAS	CA		04/04/2025	6.625	353,468		750,000
100211590	JERSEY CITY	NJ		06/23/2025	7.625	352,757		820,000
100209183	N BRUNSWICK	NJ		04/30/2025	7.125	356,329		540,000
100211490	AUSTIN	TX		05/16/2025	6.875	352,624		460,000
100209333	BERWYN	PA		04/29/2025	7.124	352,865		463,000
100205833	MT. JULIET	TN		04/14/2025	7.125	352,978		465,000
100211753	CALDWELL	ID		05/19/2025	7.750	362,844		510,000
100213070	BREA	CA		05/29/2025	9.875	351,627		1,550,000
100204895	OAKLAND PARK	FL		04/10/2025	7.250	351,907		565,000
100213699	LAS VEGAS	NV		05/29/2025	8.875	351,540		420,000
100212217	LOMPOC	CA		05/22/2025	6.875	351,454		750,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219204	AUBURN	WA		06/27/2025	7.500	351,376		770,000
100204530	DOVER	PA		04/04/2025	7.750	351,522		455,000
100218461	HIALEAH	FL		06/27/2025	6.625	350,817		530,000
100214339	PAHOA	HI		06/02/2025	7.500	350,742		399,000
100215617	KISSIMMEE	FL		06/12/2025	7.250	350,685		480,000
100214507	ATLANTA	GA		06/06/2025	7.375	350,663		485,000
100206992	RIVERSIDE	CA		04/24/2025	7.625	350,917		484,000
100205890	BEAVERTON	OR		04/14/2025	6.500	351,489		475,000
100215456	HARRISBURG	NC		06/12/2025	7.625	350,503		400,000
100209283	KENNESAW	GA		04/29/2025	6.875	350,805		469,000
100214230	PALM DESERT	CA		05/30/2025	7.125	350,095		651,000
100210142	PHOENIX	AZ		05/07/2025	6.990	349,958		460,000
100207033	STOCKTON	CA		04/24/2025	7.500	350,523		485,000
100212375	GRAND PRAIRIE	TX		05/28/2025	6.625	349,820		450,000
100219015	ROCKLEDGE	FL		06/27/2025	7.999	349,799		498,000
100213987	WEST CALDWELL	NJ		05/29/2025	7.050	349,798		656,000
3340099826	PHILADELPHIA	PA		04/24/2025	8.819	437,192		1,180,000
100212370	SACRAMENTO	CA		05/28/2025	7.500	349,560		430,000
100210732	DUCK CREEK VILLAGE	UT		05/15/2025	7.750	349,891		380,000
100199230	WILLOW SPRINGS	IL		04/09/2025	7.250	349,455		425,000
100212538	POMPANO BEACH	FL		05/29/2025	7.750	348,884		450,000
100208019	SEATTLE	WA		04/29/2025	10.200	348,990		1,409,103
100211779	SOMERSET	NJ		05/19/2025	7.875	348,697		460,000
100206738	PLYMOUTH	MA		04/23/2025	7.250	349,508		450,000
100214397	ALAMEDA	CA		06/02/2025	6.875	348,566		1,014,000
100210713	HORIZON CITY	TX		05/15/2025	7.500	348,555		380,000
100214327	LAWRENCEVILLE	GA		06/02/2025	5.875	348,472		400,000
3340101286	NEWARK	NJ		05/22/2025	8.080	435,600		841,000
100202260	HARRISON TOWNSHIP	MI		04/17/2025	7.250	348,493		450,000
100215409	STEPHENS CITY	VA		06/12/2025	7.250	348,178		452,000
100212199	NASHUA	NH		05/22/2025	7.125	348,137		462,000
100212107	NORTH CAPE MAY	NJ		05/22/2025	7.125	348,333		440,000
100215662	SACRAMENTO	CA		06/13/2025	7.875	348,075		685,000
100218778	TRAVELERS REST	SC		06/27/2025	7.750	348,044		421,000
325027282	BAKERSFIELD	CA		04/23/2025	8.625	600,000		800,000
100216473	RENO	NV		06/20/2025	7.125	347,967		539,000
100210461	TULARE	CA		05/12/2025	7.124	348,132		412,000
100215352	CAPE CORAL	FL		06/12/2025	7.250	347,529		450,000
100218827	PFLUGERVILLE	TX		06/27/2025	6.125	347,478		480,000
100209433	ARLINGTON	WA		04/29/2025	7.625	347,969		425,000
100207157	DENTON	TX		04/28/2025	7.250	347,866		430,000
3500121121	OCALA	FL		05/02/2025	7.680	694,600		1,287,000
100209643	BROOKLYN PARK	MN		05/02/2025	7.325	347,590		455,000
100207175	LAKE SAINT LOUIS	MO		04/28/2025	7.250	347,659		458,500
100208852	SAN DIEGO	CA		04/29/2025	8.375	347,185		2,045,000
100218640	PRINEVILLE	OR		06/27/2025	6.624	347,073		549,000
100206220	ALBANY	OR		04/17/2025	7.000	346,831		432,000
100218214	WEATHERFORD	TX		06/26/2025	7.625	346,500		595,000
100214554	KINGSTON	MA		06/06/2025	8.999	346,500		490,000
100211894	RICHFIELD	MN		05/19/2025	6.750	346,463		460,000
100219362	BROOKHAVEN	GA		06/30/2025	7.450	346,411		480,000
100214059	WILMINGTON	NC		05/29/2025	6.990	346,387		425,000
100210684	PEQUANNOCK	NJ		05/15/2025	7.500	346,397		465,000
100207167	ANTELOPE	CA		04/28/2025	6.875	346,946		495,000
100209093	HAARLEM	NLD		04/29/2025	4.950	418,217		541,052

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206687	WOODBURY	MN		04/24/2025	6.875	346,227		654,000
100216180	LAS VEGAS	NV		06/18/2025	6.875	345,857		435,000
100205646	BALDWIN PARK	CA		05/09/2025	6.750	346,130		715,000
100205586	LONG BEACH	CA		05/09/2025	6.875	346,131		470,000
100204457	CHEVERLY	MD		04/03/2025	7.250	346,353		460,000
100210270	FAYETTEVILLE	GA		05/09/2025	7.875	345,803		401,000
100219036	DESOTO	TX		06/27/2025	7.625	345,767		415,000
100216326	DALLAS	GA		06/20/2025	6.999	345,733		433,000
100213945	MADISON	WI		05/29/2025	7.125	345,740		451,000
3340095687	VALHALLA	NY		06/26/2025	8.718	431,315		975,000
3340097057	NEW ROCHELLE	NY		04/10/2025	8.154	431,244		1,300,000
100215858	HOLLY SPRINGS	NC		06/12/2025	6.375	344,756		504,000
100209932	LEANDER	TX		06/11/2025	7.750	344,743		425,000
100213878	TACOMA	WA		05/29/2025	7.500	344,705		435,000
100207191	LEXINGTON	SC		04/28/2025	8.000	344,823		485,000
100218972	NEW BRITAIN	CT		06/27/2025	7.125	344,537		435,000
100213799	WASHINGTON	DC		05/29/2025	6.999	344,437		540,000
100212584	YUCCA VALLEY	CA		05/29/2025	7.625	344,421		590,000
100209198	SACRAMENTO	CA		04/29/2025	6.499	348,527		552,500
100213713	LAWRENCEVILLE	GA		05/29/2025	6.999	344,148		549,000
100207004	PRINCETON	TX		04/24/2025	7.990	344,325		410,000
100210185	BRIGANTINE	NJ		05/07/2025	6.999	344,006		480,000
100213807	QUINCY	MA		05/29/2025	6.999	343,939		485,000
100206135	HAPPY JACK	AZ		04/16/2025	6.875	344,234		506,000
100214813	SISTERS	OR		06/11/2025	7.375	343,842		806,000
100206796	FRESNO	CA		04/23/2025	7.125	344,167		480,000
100205885	ALDIE	VA		04/14/2025	7.125	344,346		450,000
100212579	HILTON HEAD ISLAND	SC		05/29/2025	7.250	343,484		425,000
100218882	CAROLINA BEACH	NC		06/27/2025	7.000	343,473		387,000
100216749	NORTH HAVEN	CT		06/25/2025	8.249	343,437		438,000
100215562	MEADOWS OF DAN	VA		06/12/2025	7.750	343,379		450,000
100214956	DALLAS	GA		06/11/2025	7.750	343,338		415,000
3340101023	BRONX	NY		06/05/2025	8.476	429,098		990,000
100204528	NEWBURGH	NY		04/04/2025	7.740	343,509		475,000
100207089	PANAMA CITY BEACH	FL		04/24/2025	7.500	343,491		395,000
100216395	CLERMONT	FL		06/20/2025	6.375	343,086		535,000
100207076	FRESNO	CA		04/24/2025	7.500	342,846		478,500
100214391	PLUMAS LAKE	CA		06/02/2025	5.990	342,387		516,500
100210625	SAINT SIMONS ISLAND	GA		05/15/2025	7.125	342,383		443,000
3700005828	BROOKLYN	NY		04/17/2025	8.325	570,375		2,350,000
100210145	OFALLON	MO		05/07/2025	6.750	342,166		506,000
100211762	FREDERICKSBURG	VA		05/19/2025	7.250	342,167		450,000
3340100071	HAMPTON BAYS	NY		04/24/2025	8.154	427,680		990,000
100218792	HYATTSVILLE	MD		06/27/2025	8.250	342,094		440,000
100218513	GREENVILLE	SC		06/27/2025	7.250	342,018		417,000
100214805	FRASER	CO		06/11/2025	7.000	341,584		557,500
100207488	HAWLEY	PA		04/29/2025	8.625	341,747		435,000
100210355	HOMESTEAD	FL		05/09/2025	8.000	341,520		395,000
100207149	PRINCETON	TX		04/28/2025	7.375	341,608		420,000
100218849	LINCOLN	NE		06/27/2025	7.375	341,295		440,000
100213960	MIDLOTHIAN	VA		05/29/2025	6.999	341,186		450,000
100206177	HILTON HEAD ISLAND	SC		04/16/2025	7.125	341,311		450,000
100212150	TOMS RIVER	NJ		05/22/2025	7.625	341,044		433,000
100209380	CLEVELAND	OH		04/29/2025	7.375	341,024		474,000
100219343	PLANT CITY	FL		06/30/2025	7.950	340,225		400,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214338	KNOXVILLE	TN		06/02/2025	8.000	340,190		371,000
100204734	OAKLAND	CA		04/09/2025	7.250	340,478		825,000
100215369	CASTLE ROCK	CO		06/12/2025	7.250	340,154		442,000
100209419	CHARLOTTE	NC		04/29/2025	7.500	341,371		440,000
100206587	LANCASTER	CA		04/22/2025	6.875	340,318		520,000
100214058	EAGLE	ID		05/29/2025	4.875	340,350		658,000
100212556	GLENN HEIGHTS	TX		05/29/2025	7.375	339,974		462,000
100215856	CHARLOTTE	NC		06/12/2025	6.750	339,671		460,000
100218579	RICHMOND	TX		06/27/2025	6.990	339,337		415,000
100213902	CHANDLER	AZ		05/29/2025	7.490	339,294		410,000
100218310	UNITED KINGDOM	GBR		06/26/2025	7.140	424,351		610,718
100209072	MIDDELBURG	NLD		04/29/2025	5.100	409,682		530,010
100204638	PHOENIX	AZ		04/04/2025	7.875	339,659		420,000
100214045	FORT MYERS	FL		05/29/2025	7.125	339,331		480,000
100211774	MESA	AZ		05/19/2025	6.750	338,996		483,000
100206788	BRIDGEPORT	CT		04/23/2025	7.500	339,850		445,000
100206984	BAKERSFIELD	CA		04/25/2025	7.375	339,215		475,000
100216244	CABLE	WI		06/20/2025	6.990	338,636		455,000
100203025	HONOLULU	HI		04/25/2025	7.250	338,672		875,000
100213875	THE VILLAGES	FL		05/29/2025	7.625	338,860		415,000
100205012	LAKE OSWEGO	OR		04/10/2025	6.990	339,123		1,730,000
100209781	SOUTH HAVEN	MI		05/05/2025	7.250	338,738		445,000
100204966	NASHVILLE	TN		04/10/2025	7.375	338,693		490,000
100212188	ATLANTA	GA		05/22/2025	7.500	338,500		441,600
100207158	NORTH LAS VEGAS	NV		04/28/2025	7.500	338,408		440,000
100216755	HOMESTEAD	FL		06/25/2025	7.250	337,906		422,000
100210340	PHOENIX	AZ		05/09/2025	7.750	337,633		507,000
100207053	QUEEN CREEK	AZ		04/24/2025	7.125	337,817		465,000
100206941	LAYTON	UT		04/25/2025	7.000	337,603		420,000
100218243	YUCCA VALLEY	CA		06/26/2025	7.875	337,267		650,000
100218197	VISTA	CA		06/26/2025	7.375	337,253		520,000
100210272	WOODSTOCK	GA		05/09/2025	7.500	337,179		370,000
100205875	WAKE FOREST	NC		04/14/2025	6.750	337,733		510,000
100207478	COCOA	FL		04/29/2025	9.250	337,313		360,000
100209417	DUCK CREEK VILLAGE	UT		04/29/2025	7.500	338,814		415,000
100206749	MOUNT PROSPECT	IL		04/23/2025	6.990	336,981		463,000
100213710	MESQUITE	TX		05/29/2025	7.999	336,565		409,000
100210432	CARSON CITY	NV		05/12/2025	6.375	336,554		460,000
100216675	SAN DIEGO	CA		06/23/2025	7.490	336,539		450,000
100216314	NEWARK	DE		06/20/2025	7.250	336,509		420,000
100210654	LAKE ARIEL	PA		05/15/2025	7.625	336,742		386,000
100209642	MODESTO	CA		05/02/2025	7.575	336,718		420,000
100210632	DURHAM	NC		05/15/2025	7.125	336,417		437,000
100216671	CINCINNATI	OH		06/23/2025	7.250	336,346		440,000
100204859	AUSTIN	TX		04/09/2025	7.999	336,000		404,000
100215280	FREDERICK	MD		06/12/2025	6.990	335,631		449,000
100214285	DINUBA	CA		05/30/2025	6.999	335,599		420,000
100204663	HOT SPRINGS NATIONAL P	AR		04/04/2025	8.125	335,837		440,000
100207024	UKIAH	CA		04/24/2025	7.750	335,613		450,000
100216282	BARTLETT	NH		06/20/2025	7.125	335,467		420,000
100212735	HOOGEVEEN	NLD		05/28/2025	4.950	401,851		524,121
100209495	WEBSTER	MA		05/01/2025	7.375	335,425		436,000
100219146	LIBERTYVILLE	IL		06/27/2025	7.500	335,340		405,000
100207166	OKLAHOMA CITY	OK		04/28/2025	7.875	337,780		472,000
100210192	ELGIN	IL		05/07/2025	6.999	334,886		440,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216579	DENTON	TX		06/23/2025	7.000	334,856		417,000
100205001	WINTERGREEN RESORT	VA		04/10/2025	8.125	335,276		428,000
100213943	MIDLOTHIAN	VA		05/29/2025	7.500	335,015		460,000
100207151	LOS ANGELES	CA		04/28/2025	7.625	334,963		635,000
100203030	NEW BERLIN	WI		04/25/2025	7.500	334,912		386,000
100206401	DENVER	CO		05/22/2025	7.250	334,575		465,000
100205693	LEHIGH ACRES	FL		05/09/2025	7.125	334,327		425,000
100208950	JURUPA VALLEY	CA		04/29/2025	6.375	334,269		530,000
100211987	DESERT HOT SPRINGS	CA		05/22/2025	7.250	333,289		415,000
100209529	CHICAGO	IL		05/02/2025	6.990	334,156		503,000
100211435	DAVIE	FL		05/16/2025	7.750	333,760		448,000
100216641	COLD SPRINGS	CA		06/23/2025	7.375	333,707		432,000
100211446	ANDERSON	CA		05/16/2025	8.375	333,660		405,000
100211429	SEATTLE	WA		05/16/2025	7.625	333,649		440,000
100208318	RENO	NV		04/29/2025	9.250	333,797		975,000
100204664	GUNNISON	CO		04/04/2025	6.875	334,400		445,000
100218897	SAINT JOHNS	FL		06/27/2025	6.375	333,027		383,000
100204557	LAKEWOOD	OH		04/04/2025	7.740	333,531		467,000
100209199	DURHAM	NC		04/29/2025	5.125	333,223		500,000
100213969	MANAHAWKIN	NJ		05/29/2025	7.375	332,928		440,000
100218801	BALTIMORE	MD		06/27/2025	7.375	332,833		475,000
100210633	SARASOTA	FL		05/15/2025	7.250	332,816		425,000
100205770	MADISON	AL		04/14/2025	7.375	333,308		425,000
100212094	WOODBURY	MN		05/22/2025	7.875	332,537		410,000
100206084	TACOMA	WA		05/16/2025	7.125	332,484		440,000
100209947	CHICAGO	IL		06/11/2025	7.625	332,116		460,000
100211732	DESERT HOT SPRINGS	CA		05/19/2025	6.875	332,323		523,140
100205022	CORDOVA	TN		04/10/2025	7.625	332,330		398,000
100214312	AUGUSTA	GA		06/02/2025	6.624	331,986		370,000
100214817	MORRIS PLAINS A/K/A PARSLPPANY	NJ		06/11/2025	6.500	331,869		575,000
100209428	ROYAL OAK	MI		04/29/2025	7.625	332,158		425,000
100199190	BOZEMAN	MT		04/04/2025	7.625	331,824		455,000
100207299	MONROE	GA		04/28/2025	8.749	331,956		409,000
100216236	LURAY	VA		06/20/2025	6.490	331,716		439,000
100207348	BURLINGTON	KY		04/29/2025	8.250	331,604		372,000
100215435	BOISE	ID		06/12/2025	6.250	331,080		450,000
100206326	BOERNE	TX		04/17/2025	6.625	331,767		418,000
100212184	BELLEVUE	ID		05/22/2025	7.125	331,016		468,000
100207119	VALRICO	FL		04/24/2025	7.625	331,532		395,000
100205740	TUCSON	AZ		04/14/2025	7.750	331,470		365,000
100211869	LOWELL	MA		05/19/2025	7.375	330,988		500,000
100206724	EASTVALE	CA		04/23/2025	6.500	335,669		693,000
100209367	EGG HARBOR CITY	NJ		04/29/2025	7.250	331,220		435,000
100215719	PHOENIX	AZ		06/13/2025	6.999	330,620		420,000
100203001	ESTES PARK	CO		04/25/2025	7.000	331,155		950,000
3340103026	OAKDALE	NY		05/29/2025	8.596	413,107		815,000
100216300	SACRAMENTO	CA		06/20/2025	7.750	330,467		405,000
100216275	WASHINGTON	VA		06/20/2025	6.000	330,360		415,000
100205898	NAPLES	FL		04/14/2025	6.490	330,873		465,000
100209611	DURHAM	NC		05/02/2025	7.250	330,548		439,000
100212662	BROKEN ARROW	OK		05/29/2025	7.625	330,247		412,000
100207914	GLENDALE	CA		04/29/2025	10.000	330,188		1,535,000
100211484	COMPTON	CA		05/16/2025	8.250	330,159		582,000
100214481	TOMBALL	TX		06/06/2025	7.500	329,889		411,000
100199126	MESA	AZ		04/04/2025	7.500	330,153		465,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209583	FLAGSTAFF	AZ		05/02/2025	6.990	330,153		698,000
100214899	WEST JORDAN	UT		06/11/2025	7.625	329,803		443,000
100209017	ZWANENBURG	NLD		04/29/2025	5.350	398,302		718,458
100214759	DECATUR	GA		06/11/2025	6.625	329,779		500,000
100210234	ROCKLEDGE	FL		05/09/2025	6.875	329,976		400,000
100218662	SUGAR LAND	TX		06/27/2025	6.750	329,660		435,000
100207251	DAVENPORT	FL		04/28/2025	6.750	328,614		505,000
100204771	PATTERSON	CA		04/09/2025	6.625	329,641		515,000
100206846	ASHLAND	MA		04/24/2025	6.625	329,455		434,000
100209533	SAN DIEGO	CA		05/02/2025	7.125	330,315		1,300,000
3700006030	WEST HILLS	CA		06/03/2025	8.380	548,145		1,230,000
100206323	ASHLAND CITY	TN		04/17/2025	6.750	329,176		405,000
100210121	LAWRENCEVILLE	GA		05/07/2025	6.125	329,114		450,000
100210069	GLASSBORO	NJ		05/07/2025	6.625	328,706		440,000
100214106	TIKI ISLAND	TX		05/30/2025	7.875	328,650		1,300,000
100210257	WIMAUMA	FL		05/09/2025	7.875	328,085		363,000
100216752	ROHNERT PARK	CA		06/25/2025	7.000	327,974		672,000
100204719	MORENO VALLEY	CA		04/08/2025	7.375	328,363		538,000
100206976	SPARKS	NV		04/25/2025	7.125	328,125		625,000
100211932	ARDEN	NC		05/19/2025	7.124	328,041		405,000
100214927	DACULA	GA		06/11/2025	7.000	327,754		415,000
100207282	TUCSON	AZ		04/28/2025	6.250	327,978		455,000
100214836	SAINT AUGUSTINE	FL		06/11/2025	7.500	327,717		460,000
100204499	SALT LAKE CITY	UT		04/04/2025	7.500	328,242		615,000
100206248	CYPRESS	TX		04/17/2025	6.875	327,646		405,000
100205723	NORTH LAS VEGAS	NV		04/14/2025	7.750	327,710		408,000
100210624	PLEASANT HILL	CA		05/15/2025	7.500	327,201		425,000
100205713	CAPE CORAL	FL		04/14/2025	7.875	327,629		380,000
100215389	LAVEEN	AZ		06/12/2025	6.125	327,110		449,000
100206993	HENDERSON	NV		04/24/2025	7.250	328,384		424,995
100214222	CAPE CORAL	FL		05/30/2025	6.750	327,054		546,000
100206560	FORT LAUDERDALE	FL		04/22/2025	8.500	327,600		404,000
100204904	MORGAN HILL	CA		04/10/2025	7.375	1,494,595		1,800,000
100199168	FRIENDSWOOD	TX		04/04/2025	7.750	327,600		400,000
100206222	MANTECA	CA		04/17/2025	8.125	335,401		410,000
100210743	NORTH CHELMSFORD	MA		05/15/2025	7.375	327,240		700,000
100206742	HOBOKEN	NJ		04/23/2025	7.875	327,451		433,000
100216670	MONROE	NC		06/23/2025	6.250	326,642		420,000
100218945	NEW WINDSOR	NY		06/27/2025	7.250	326,648		465,000
100215545	CHATTANOOGA	TN		06/12/2025	6.750	326,609		409,000
100213982	PORTERVILLE	CA		05/29/2025	6.875	326,883		465,000
100215556	TAMARAC	FL		06/12/2025	7.625	326,572		395,000
100218734	SPRINGFIELD	MO		06/27/2025	7.375	325,689		423,000
100205874	ROUND ROCK	TX		04/14/2025	6.125	326,310		458,000
100214595	CRESTONE	CO		06/09/2025	7.000	325,360		410,000
100219266	SOUTHBRIDGE	MA		06/30/2025	7.375	325,325		440,000
100205575	SPRING HILL	TN		05/09/2025	6.875	325,342		605,000
100215366	CHATTANOOGA	TN		06/12/2025	7.750	325,223		449,000
100211739	PRINCETON	TX		05/19/2025	6.875	325,140		435,000
100214302	WIMAUMA	FL		06/02/2025	7.625	325,150		350,000
100214686	HAMILTON	NJ		06/11/2025	7.500	325,113		415,000
100219291	SAINT PAUL	MN		06/30/2025	6.990	324,929		455,000
100212492	CAPE CORAL	FL		05/28/2025	7.375	324,939		500,000
100216285	RICHMOND	VA		06/20/2025	7.500	324,909		400,000
100213900	FOLEY	AL		05/29/2025	7.500	324,917		395,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209586	LEITCHFIELD	KY		05/02/2025	7.750	325,158		488,000
100210230	SACRAMENTO	CA		05/09/2025	8.875	324,898		387,000
100211955	PEACHTREE CORNERS	GA		05/22/2025	7.250	325,554		538,000
100216483	ORLANDO	FL		06/23/2025	6.750	324,834		465,000
100216554	GARNER	NC		06/23/2025	5.750	324,792		527,900
100216293	LONGVILLE	MN		06/20/2025	7.250	324,360		410,000
100206265	BELLEVUE	NE		04/17/2025	7.500	324,577		425,000
100214306	BATON ROUGE	LA		06/02/2025	7.625	324,248		360,000
100206466	JACKSONVILLE	FL		04/22/2025	7.500	324,231		410,000
100206156	WALDORF	MD		04/16/2025	6.990	324,422		435,000
100209352	INDIO	CA		04/29/2025	7.125	324,673		420,000
100215561	MOREHEAD CITY	NC		06/12/2025	6.625	324,093		465,000
100215404	CATHEDRAL CITY	CA		06/12/2025	7.125	324,072		455,000
100216394	HUNTINGTON PARK	CA		06/20/2025	7.499	323,950		710,000
100218631	ARNOLD	CA		06/27/2025	6.875	323,457		425,000
100215329	SCOTTSDALE	AZ		06/12/2025	7.250	323,461		450,000
100204698	PLAYA DEL CARMEN	MEX		04/07/2025	11.050	323,796		540,110
100218890	HAMPTON	GA		06/27/2025	5.500	323,297		396,000
100199226	FOUNTAIN INN	SC		04/09/2025	7.125	323,616		551,000
100205801	TURLOCK	CA		04/14/2025	7.124	324,191		430,000
100209588	WILMINGTON	NC		05/02/2025	6.990	324,317		488,000
100215804	NEW HAVEN	CT		06/12/2025	7.625	323,181		425,000
100207135	WEST COVINA	CA		04/28/2025	7.750	323,532		550,000
100218774	LAVON	TX		06/27/2025	6.875	322,836		430,000
100214119	VISALIA	CA		05/30/2025	8.625	322,824		385,000
100206284	CLOVIS	CA		04/17/2025	6.875	323,104		395,000
100209684	TWAIN HARTE	CA		05/02/2025	7.000	323,071		450,000
100214431	TABIONA	UT		06/02/2025	6.875	323,282		745,000
3340099112	WASHINGTON	DC		04/24/2025	8.688	403,326		1,058,500
100209527	WOODBURN	OR		05/02/2025	7.575	322,938		440,000
100218259	CARROLLTON	TX		06/26/2025	7.500	322,598		450,000
100205859	LANSDALE	PA		04/14/2025	7.500	323,057		423,000
100215531	PHOENIX	AZ		06/11/2025	8.250	322,354		475,000
100216586	CYPRESS	TX		06/23/2025	7.490	322,340		422,000
100207215	ST. PETERSBURG	FL		04/28/2025	6.875	323,598		588,000
100204946	DELRAY BEACH	FL		04/10/2025	6.990	322,606		630,000
100215881	EMIGRANT GAP	CA		06/12/2025	6.875	322,283		495,000
100206338	AUBURN	AL		04/17/2025	6.625	322,553		400,000
100207112	COLORADO SPRINGS	CO		04/24/2025	7.750	322,462		399,000
100216582	FOGELSVILLE	PA		06/23/2025	5.990	322,128		455,000
100206677	ROCKLIN	CA		04/24/2025	6.624	322,669		640,000
3.62508E+11	DALLAS	TX		04/17/2025	7.975	643,493		825,000
100207509	SALEM	OR		04/29/2025	8.500	321,976		393,200
100213963	TUCSON	AZ		05/29/2025	7.500	321,758		460,000
100219166	CONCORD	NC		06/27/2025	6.875	321,719		415,000
100211834	MORRISVILLE	NC		05/19/2025	6.999	321,973		435,000
100209122	UNITED KINGDOM	GBR		04/29/2025	6.140	392,575		1,303,781
100218382	S-GRAVENHAGE	NLD		06/26/2025	5.150	399,431		502,406
100210332	BLUE RIDGE	GA		05/09/2025	7.375	321,538		379,000
100206166	CAMPTON	NH		04/16/2025	7.125	321,908		448,000
100209374	KEAAU	HI		04/29/2025	7.350	321,391		425,000
100209292	HANOVER PARK	IL		04/29/2025	6.875	321,118		427,000
100209572	FRISCO	TX		05/02/2025	6.875	321,719		650,000
100214896	GREENFIELD	CA		06/11/2025	7.250	320,675		445,000
100209338	GLEN ALLEN	VA		04/29/2025	7.124	321,613		425,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211900	MCKINNEY	TX		05/19/2025	6.990	320,901		421,000
100212260	SAN BERNARDINO	CA		05/28/2025	7.250	320,876		455,000
100216464	SEDONA	AZ		06/20/2025	6.499	320,850		1,175,000
100204876	GRAND PRAIRIE	TX		04/09/2025	6.999	321,381		396,000
100204553	MURRIETA	CA		04/04/2025	7.375	320,882		414,500
100214647	SCHAUMBURG	IL		06/10/2025	7.000	320,484		405,000
100216744	KISSIMMEE	FL		06/23/2025	7.250	320,428		393,000
100214168	LAND O'LAKES	FL		05/30/2025	7.990	320,434		407,000
100209563	KILLINGTON	VT		05/02/2025	6.875	320,688		600,000
100218624	KANSAS CITY	MO		06/27/2025	6.999	320,360		450,000
100210054	SAN ANTONIO	FL		05/07/2025	6.625	320,643		420,000
100206153	COLUMBIA	MD		04/16/2025	7.500	320,543		390,000
100214657	SAVANNAH	GA		06/11/2025	6.750	320,270		527,000
100212303	SAN FERNANDO	CA		05/28/2025	6.875	319,761		820,000
100208720	PALM SPRINGS	CA		04/29/2025	8.625	319,920		2,604,000
100206826	ALBUQUERQUE	NM		04/24/2025	7.125	319,934		410,000
100209491	MONROE	CT		05/01/2025	7.250	319,904		450,000
100219187	PHOENIX	AZ		06/27/2025	7.125	319,879		440,000
100207353	LEANDER	TX		04/29/2025	6.990	323,167		526,000
100215338	ANTHEM	AZ		06/12/2025	7.375	319,831		430,000
100218497	FREDERICA	DE		06/27/2025	7.625	319,672		372,000
100205104	CINCINNATI	OH		04/11/2025	7.250	319,917		415,000
100209127	UNITED KINGDOM	GBR		04/29/2025	5.650	389,867		720,511
100210373	DURHAM	NC		05/12/2025	8.750	319,541		451,000
100205995	ANGIER	NC		04/15/2025	6.125	319,569		440,000
100210232	MIAMI	FL		05/09/2025	6.875	319,515		442,000
100211683	RENO	NV		05/19/2025	5.750	319,139		448,000
100211773	TAMPA	FL		05/19/2025	7.250	319,169		390,000
100208956	NEPTUNE	NJ		04/29/2025	7.499	319,415		410,000
100209405	ST. AUGUSTINE	FL		04/29/2025	7.490	371,949		478,000
100209923	NORTH RICHLAND HILLS	TX		06/11/2025	7.625	319,116		400,000
100215838	CHEYENNE	WY		06/12/2025	7.625	318,840		391,000
100206467	CHARLESTON	SC		04/22/2025	6.750	318,838		580,000
100212351	ALLEN	TX		05/28/2025	6.875	318,773		463,075
100214962	FREDERICKSBURG	VA		06/11/2025	6.990	318,548		415,000
100212212	MELBOURNE	FL		05/22/2025	6.125	318,742		657,000
100204650	GLOUCESTER	MA		04/04/2025	7.000	319,038		880,000
100215601	CAPE CORAL	FL		06/12/2025	7.375	318,418		397,000
100218609	PHOENIX	AZ		06/27/2025	7.500	318,382		390,000
100209318	SAN TAN VALLEY	AZ		04/29/2025	6.999	318,509		390,000
100210303	WOLFEBORO	NH		05/09/2025	8.000	317,916		345,000
100218589	CHARLOTTE	NC		06/27/2025	6.875	317,887		435,000
100209811	CASEVILLE	MI		05/05/2025	9.875	318,215		379,000
100216565	FAIRVIEW	TX		06/23/2025	6.875	317,812		454,000
100206943	WYNCOTE	PA		04/25/2025	8.000	318,023		380,000
100211846	PORTLAND	OR		05/19/2025	6.875	318,011		442,000
100207022	GREENDALE	WI		04/24/2025	7.750	317,971		429,500
100204492	RIVERVIEW	FL		04/04/2025	5.625	318,278		420,000
100206558	MORENO VALLEY	CA		04/22/2025	8.250	317,937		451,000
100207103	BEAUFORT	SC		04/24/2025	7.625	317,620		385,000
100206221	SAN RAFAEL	CA		04/17/2025	7.500	317,767		415,000
100214201	KALISPELL	MT		05/30/2025	7.125	317,803		1,098,000
100214334	SAN ANTONIO	TX		06/02/2025	5.500	317,198		392,000
100206475	ATLANTA	GA		04/22/2025	6.490	317,251		1,190,000
100208971	ORLANDO	FL		04/29/2025	7.750	317,456		385,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208856	LONG BEACH	CA		04/29/2025	9.625	317,227		760,000
100205843	SALEM	MA		04/14/2025	7.124	317,609		415,000
100207247	PHILADELPHIA	PA		04/28/2025	6.875	317,802		440,000
100207065	MESA	AZ		04/24/2025	7.750	317,048		420,000
100212386	GAINESVILLE	GA		05/28/2025	7.375	316,967		387,000
100218921	OCEAN SHORES	WA		06/27/2025	7.875	316,633		342,000
100213996	CARLISLE	PA		05/29/2025	6.750	316,627		415,000
100214354	SYLVA	NC		06/02/2025	7.375	316,562		378,000
3340105263	WEST ORANGE	NJ		06/26/2025	7.884	395,604		783,000
100218502	GAINESVILLE	TX		06/27/2025	7.750	316,143		365,500
100211857	HOLLY SPRINGS	NC		05/19/2025	6.875	316,382		428,000
100206979	SUMMERFIELD	FL		04/25/2025	7.625	316,875		407,000
100207524	HOMESTEAD	FL		04/29/2025	6.500	316,526		455,000
100211430	SUGAR LAND	TX		05/16/2025	7.500	315,203		450,000
100206598	MADISON	WI		04/23/2025	7.375	316,612		415,000
100206934	LAUREL	MD		04/25/2025	8.000	316,363		402,000
100205909	ARMONA	CA		04/15/2025	7.750	316,426		410,000
100212830	UNITED KINGDOM	GBR		05/28/2025	5.650	387,531		686,201
100214467	PEARBLOSSOM	CA		06/06/2025	7.250	316,053		385,000
100209530	MISSOULA	MT		05/02/2025	7.875	316,304		775,000
100204914	CAPE CANAVERAL	FL		04/10/2025	6.990	316,097		422,000
100219045	FUQUAY VARINA	NC		06/27/2025	6.875	315,612		455,000
100207087	FREDERICK	MD		04/24/2025	6.750	315,889		422,000
100214348	HUNTSVILLE	TX		06/02/2025	7.875	315,533		365,000
100205090	STUART	FL		04/11/2025	6.875	315,802		415,000
100204644	PHOENIX	AZ		04/04/2025	7.250	319,463		540,000
100206792	DOWNERS GROVE	IL		04/23/2025	7.875	315,892		490,000
100215622	CHARLOTTE	NC		06/12/2025	7.750	315,479		415,000
100212619	CONWAY	SC		05/29/2025	7.250	315,468		415,000
100205804	KNOXVILLE	TN		04/14/2025	6.875	315,869		418,000
100214247	PALMDALE	CA		05/30/2025	7.499	315,000		392,000
100205775	FRISCO	TX		04/14/2025	6.990	315,505		525,000
100218906	SPOTSYLVANIA	VA		06/27/2025	8.375	314,923		360,000
100216097	CORNELIUS	OR		06/17/2025	10.250	314,868		790,000
100205867	CHARLOTTE	NC		04/14/2025	5.990	315,443		428,500
100218565	STATESVILLE	NC		06/27/2025	7.625	314,853		407,000
100205697	FRESNO	CA		04/14/2025	6.625	315,572		420,000
100206373	BARNEGAT	NJ		05/22/2025	7.625	314,829		410,000
100206507	LOS ANGELES	CA		04/22/2025	7.999	315,000		775,000
100204679	REDMOND	OR		04/04/2025	7.375	314,943		434,000
100206528	TAYLORS	SC		04/22/2025	7.250	314,435		375,000
100216211	STOCKTON	CA		06/20/2025	7.375	314,366		385,000
100210126	HENDERSON	NV		05/07/2025	6.000	314,316		460,000
100218510	MEDFORD	OR		06/27/2025	8.750	313,995		411,000
100205741	READING	MA		04/14/2025	7.250	314,721		410,000
100218842	TEMPE	AZ		06/27/2025	6.875	314,154		425,000
100214547	LOS ANGELES	CA		06/06/2025	6.750	314,146		1,100,000
100214357	AUSTIN	AR		06/02/2025	7.625	314,383		340,000
100208144	CHANDLER	AZ		04/29/2025	10.700	313,948		805,000
100210140	DAWSONVILLE	GA		05/07/2025	6.875	313,937		417,000
3340098284	FAIR LAWN	NJ		04/10/2025	8.599	392,333		767,000
100206465	SAINT AUGUSTINE	FL		04/22/2025	7.250	314,122		530,000
100203006	SAINT PETERSBURG	FL		04/25/2025	7.375	314,057		377,000
100205596	EVERETT	WA		05/09/2025	7.125	313,758		480,000
100209346	NOBLESVILLE	IN		04/29/2025	6.875	313,786		425,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219303	PHILADELPHIA	PA		06/30/2025	6.950	313,662		440,000
100209602	TRACY	CA		05/02/2025	7.125	313,704		602,000
100215417	MILWAUKEE	WI		06/12/2025	6.875	313,481		415,000
100209370	PEORIA	AZ		04/29/2025	7.250	313,674		409,000
100206975	LINCOLN CITY	OR		04/25/2025	7.125	313,699		610,000
100215850	AURORA	IL		06/12/2025	7.875	313,395		391,000
100205164	SAN DIEGO	CA		05/01/2025	7.000	313,929		510,000
100206700	FLEMINGTON	NJ		04/23/2025	7.875	313,614		400,000
100218658	LANDRUM	SC		06/27/2025	7.125	313,252		425,000
100210661	RICHMOND	TX		05/15/2025	7.500	313,267		390,000
100206547	ADELANTO	CA		04/22/2025	6.750	313,785		394,000
100216516	RICHMOND	TX		06/23/2025	7.125	312,913		425,000
100207021	CHARLOTTE	NC		04/24/2025	7.375	313,425		416,000
100215853	MIDDLETOWN	DE		06/12/2025	7.125	312,889		452,000
100209302	WINNSBORO	TX		04/29/2025	6.990	313,073		460,000
100207368	JURUPA VALLEY	CA		04/29/2025	7.500	313,056		665,000
100210113	FRESNO	CA		05/07/2025	6.990	312,782		445,000
100207060	MANASSAS	VA		04/24/2025	7.250	313,016		405,000
100206090	TALLAHASSEE	FL		04/16/2025	7.375	311,868		380,000
100207396	PHILADELPHIA	PA		04/29/2025	7.500	312,900		425,000
100206671	LEHI	UT		04/24/2025	5.750	312,521		461,900
100212564	ORLANDO	FL		05/29/2025	7.375	312,476		440,000
100210685	CLOSTER	NJ		05/15/2025	7.500	312,240		820,000
100214735	DANBURY	CT		06/11/2025	7.125	312,177		520,000
100216452	KISSIMMEE	FL		06/20/2025	7.499	312,136		390,000
100214056	GRAYSON	GA		05/29/2025	6.375	312,067		497,000
100219088	MONTGOMERY	IL		06/27/2025	9.250	311,850		330,000
100216271	HUNTERSVILLE	NC		06/20/2025	6.500	311,838		392,000
100214203	DOBBINS	CA		05/30/2025	7.500	311,649		695,000
100215504	MILLEDGEVILLE	GA		06/12/2025	7.250	311,452		340,000
100205803	GEORGETOWN	TX		04/14/2025	7.375	311,943		455,000
100209261	BRENTWOOD	TN		04/29/2025	6.825	321,926		430,000
100210133	BREINIGSVILLE	PA		05/07/2025	6.250	311,378		435,000
100213956	MADISON	WI		05/29/2025	6.875	311,356		408,000
100213905	PIONEER	CA		05/29/2025	7.625	311,351		375,000
100210468	SANTA ANA	CA		05/12/2025	6.990	311,339		378,000
100212076	OGDEN	UT		05/22/2025	7.125	311,261		635,000
100208909	FLOWER MOUND	TX		04/29/2025	7.840	312,324		1,150,000
100212334	KYLE	TX		05/28/2025	7.250	310,806		391,000
100209756	SAN BERNARDINO	CA		05/05/2025	6.875	311,338		475,000
100216693	STATE COLLEGE	PA		06/23/2025	7.490	310,766		380,000
100213717	MILWAUKEE	WI		05/29/2025	7.250	310,763		380,000
100215641	LAKEWOOD	WA		06/12/2025	7.499	310,753		485,000
100216504	MINNEAPOLIS	MN		06/23/2025	6.990	310,726		430,000
100209490	COLORADO SPRINGS	CO		05/01/2025	7.125	310,694		410,000
100211654	CANTON	GA		05/19/2025	6.625	310,680		459,000
100211589	SACRAMENTO	CA		06/23/2025	7.750	310,664		450,000
100215546	TUCSON	AZ		06/12/2025	6.875	310,129		425,000
100218806	DAVIDSON	NC		06/27/2025	7.375	310,115		400,000
100209221	CHARLOTTE	NC		04/29/2025	6.500	310,685		411,500
100205956	ANNANDALE	MN		04/15/2025	8.375	310,413		375,000
100206246	DURHAM	NC		04/17/2025	6.875	310,480		395,000
100211733	CINCINNATI	OH		05/19/2025	6.625	310,052		415,000
100206301	ULSTER	PA		04/17/2025	7.250	310,762		400,000
100216042	SYLVA	NC		06/17/2025	7.250	310,021		515,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219355	OLATHE	KS		06/30/2025	7.375	310,002		410,000
100213460	ROCKAWAY	NJ		05/29/2025	8.000	309,834		881,285
100212675	NATIONAL CITY	CA		05/29/2025	6.500	310,310		680,000
100211668	TUCSON	AZ		05/19/2025	5.875	310,054		409,000
100214784	RICHFIELD	UT		06/11/2025	6.875	309,820		415,000
100209708	SAINT AUGUSTINE	FL		05/05/2025	7.750	310,229		487,000
100207048	DETROIT	MI		04/24/2025	7.750	309,963		375,000
100216545	THREE LAKES	WI		06/23/2025	7.125	309,704		412,000
100207052	BRIDGEPORT	CT		04/24/2025	7.625	309,963		350,000
100212577	LITTLE ELM	TX		05/29/2025	7.375	309,688		470,000
100212382	COMMERCE	GA		05/28/2025	7.250	309,547		375,000
100219237	LITCHFIELD PARK	AZ		06/30/2025	7.125	309,233		445,000
100204549	MADISON	TN		04/04/2025	7.825	309,883		380,000
100205813	LAS VEGAS	NV		04/14/2025	6.990	309,688		405,000
100210751	WEST JORDAN	UT		05/15/2025	7.250	309,076		429,000
100215778	CONROE	TX		06/12/2025	7.500	309,051		394,000
100213997	PHOENIXVILLE	PA		05/29/2025	6.750	309,003		405,000
100214992	AVE MARIA	FL		06/11/2025	7.625	308,995		410,000
100212665	PALM COAST	FL		05/29/2025	7.375	308,949		381,000
100212110	SURPRISE	AZ		05/22/2025	4.990	308,828		426,000
100215589	BONAIRE	GA		06/12/2025	7.375	308,450		380,000
100214573	BOCA RATON	FL		06/06/2025	6.999	308,451		380,000
100206070	EVANSTON	IL		05/16/2025	7.750	308,456		410,000
100207269	HENRICO	VA		04/28/2025	7.375	308,273		375,000
100207783	BEVERLY HILLS	CA		04/29/2025	10.500	308,280		4,555,000
100216265	SOUTHFIELD	MI		06/20/2025	6.875	308,255		400,000
100206327	HANFORD	CA		04/17/2025	7.125	308,538		376,000
100212593	HILO	HI		05/29/2025	7.875	308,203		445,000
100206551	LOS ANGELES	CA		04/22/2025	6.875	308,284		725,000
3340102323	BRONX	NY		05/29/2025	8.614	384,912		900,000
100211862	KITTERY	ME		05/19/2025	7.625	307,899		475,000
100211743	FREEPORT	FL		05/19/2025	7.250	308,215		405,000
100216305	CLINTON	MD		06/20/2025	7.500	307,821		375,000
100211416	NEWCASTLE	CA		05/16/2025	7.125	307,831		1,350,000
100212367	EDMOND	OK		05/28/2025	7.250	307,648		450,000
100206672	WINNIE	TX		04/24/2025	7.500	308,153		377,900
100206381	AIRWAY HEIGHTS	WA		05/22/2025	7.000	307,777		415,000
100209078	ROTTERDAM	NLD		04/29/2025	4.850	371,274		512,343
100211653	DAYTONA BEACH	FL		05/19/2025	7.990	307,439		348,000
100206253	GOODLETTSVILLE	TN		04/17/2025	6.875	307,662		420,000
100213850	SAVANNAH	GA		05/29/2025	7.500	307,362		375,000
100213115	CHANDLER	AZ		05/29/2025	7.175	307,320		1,084,608
100206912	STOCKTON	CA		04/24/2025	6.875	307,568		550,000
100205652	TEMPE	AZ		05/09/2025	8.000	307,309		420,000
100214219	TUCSON	AZ		05/30/2025	6.499	307,232		385,000
100215344	SAINT MARYS	GA		06/12/2025	6.990	307,222		400,000
3340101746	LEVITTOWN	NY		05/22/2025	8.464	383,724		1,270,000
100210377	LOS ANGELES	CA		05/12/2025	6.999	306,908		740,000
100214018	FOREST GROVE	OR		05/29/2025	6.875	306,824		416,000
100211876	MONT CLARE	PA		05/19/2025	6.999	306,777		455,000
100218833	PAHRUMP	NV		06/27/2025	6.875	306,739		385,000
100215496	TEMPE	AZ		06/12/2025	6.875	306,728		410,000
100205960	SACRAMENTO	CA		04/15/2025	7.500	306,966		411,500
100205574	WALNUT CREEK	CA		05/09/2025	7.375	306,726		400,000
100214892	NEW BRITAIN	CT		06/11/2025	7.000	306,669		445,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212574	PARRISH	FL		05/29/2025	7.250	306,541		384,000
100207411	SPARTA	NJ		04/29/2025	7.250	306,529		490,000
100207405	MIAMI	FL		04/29/2025	6.875	306,284		500,000
100209411	PARRISH	FL		04/29/2025	7.490	306,502		370,000
100209047	GELDROP	NLD		04/29/2025	5.050	369,852		643,079
100218421	AMSTELVEEN	NLD		06/26/2025	4.750	380,411		706,680
100207365	MONROE	OH		04/29/2025	8.500	306,448		349,000
100216574	AUBURN	AL		06/23/2025	6.999	306,213		405,000
100208438	NORTH ARLINGTON	NJ		04/29/2025	9.825	306,570		965,000
100209453	RICHLAND	WA		04/29/2025	7.875	306,187		398,000
100207035	TEMPE	AZ		04/24/2025	6.990	306,212		380,000
100213813	KISSIMMEE	FL		05/29/2025	6.999	305,977		370,000
100210050	LA GRANGE	KY		05/07/2025	7.624	305,935		360,000
100218660	DALLAS	TX		06/27/2025	6.990	305,892		400,000
100210141	PHOENIX	AZ		05/07/2025	7.625	305,911		410,000
100213980	WOODSTOCK	GA		05/29/2025	6.500	305,867		410,000
100205961	S SALT LAKE	UT		04/15/2025	7.375	306,378		428,200
100218775	WARSAW	MO		06/27/2025	7.750	305,848		397,000
100219185	LAWRENCEVILLE	GA		06/27/2025	7.125	305,580		415,000
100209469	BROOKFIELD	IL		04/29/2025	6.624	305,513		430,000
100211713	HISTORIC NEW CASTLE	DE		05/19/2025	6.875	305,408		405,000
100218671	GULF SHORES	AL		06/27/2025	7.000	305,396		639,000
100206474	LAWRENCEVILLE	GA		04/22/2025	7.125	305,630		415,000
100209337	VISALIA	CA		04/29/2025	7.125	305,606		395,000
100206458	ORMOND BEACH	FL		04/22/2025	7.125	305,361		399,000
100206003	CANTON	GA		04/15/2025	5.500	305,719		460,000
100204635	NAPLES	FL		04/04/2025	7.500	305,759		378,000
100213915	FORNEY	TX		05/29/2025	7.125	304,900		410,000
100218860	VENICE	FL		06/27/2025	7.250	304,780		396,000
100206154	ODENTON	MD		04/16/2025	6.990	306,559		404,000
100216560	VANCOUVER	WA		06/23/2025	7.125	304,758		430,000
100209401	EL PASO	TX		04/29/2025	7.375	304,994		385,600
100209559	WESLEY CHAPEL	FL		05/02/2025	7.250	304,996		405,000
100212088	LA QUINTA	CA		05/22/2025	7.125	304,732		750,000
3340098808	ATLANTA	GA		04/10/2025	8.154	380,833		780,000
100218201	MELBOURNE	FL		06/26/2025	7.250	304,653		535,000
3340103599	EAST MEADOW	NY		06/05/2025	8.200	380,160		762,000
100218746	AVON	IN		06/27/2025	7.125	304,034		374,000
100218612	HENDERSON	NV		06/27/2025	7.625	304,014		388,000
100216490	LITTLE RIVER	SC		06/23/2025	7.250	303,931		425,000
100206529	MONTGOMERY	TX		04/22/2025	6.875	307,914		445,000
100212143	CHICAGO	IL		05/22/2025	7.250	303,778		410,000
100208164	CERRITOS	CA		04/29/2025	8.875	304,283		1,144,859
100207152	FRESNO	CA		04/28/2025	6.875	303,904		380,000
100206920	DEERFIELD BEACH	FL		04/24/2025	6.875	304,561		643,000
100218395	TILBURG	NLD		06/26/2025	4.900	376,899		474,065
100207079	SCOTTSDALE	AZ		04/24/2025	7.625	303,627		405,000
100219105	MARGATE	FL		06/27/2025	7.250	303,350		376,000
100218703	MIAMI BEACH	FL		06/27/2025	7.500	303,305		400,000
100210669	EL CAJON	CA		05/15/2025	6.875	303,243		415,000
100215515	YUMA	AZ		06/12/2025	6.990	303,209		335,000
100212152	SAINT CLOUD	FL		05/22/2025	7.125	303,442		405,000
100215851	CHARLOTTE	NC		06/12/2025	6.500	303,177		428,000
100205616	BOYNTON BEACH	FL		05/09/2025	7.500	303,188		395,000
100207266	LAWRENCEVILLE	GA		04/28/2025	7.125	303,078		399,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204830	BOONSBORO	MD		04/09/2025	7.625	303,278		350,000
100214742	WOODLAND PARK	NJ		06/11/2025	7.500	302,821		663,000
100214371	WALFORD	IA		06/02/2025	7.250	302,806		335,000
100215423	PIONEER	CA		06/12/2025	7.875	302,779		390,000
100206923	ODESSA	TX		04/24/2025	7.625	303,478		362,000
100214681	QUEEN CREEK	AZ		06/11/2025	6.375	302,748		574,000
100215392	REMER	MN		06/12/2025	6.875	302,681		410,000
100212162	SURPRISE	AZ		05/22/2025	6.990	302,931		400,000
100207237	AVONDALE	AZ		04/28/2025	7.250	302,611		370,000
100209752	COTTONWOOD	AZ		05/05/2025	7.500	302,525		477,000
100206863	CAPE CORAL	FL		04/24/2025	7.250	305,072		425,000
100207327	OAKLAND PARK	FL		04/29/2025	7.500	302,228		450,000
100216427	EMERYVILLE	CA		06/20/2025	7.499	302,189		385,000
100215635	BOVEY	MN		06/12/2025	7.625	302,173		422,000
100205639	ISELIN	NJ		05/09/2025	6.875	302,172		545,000
100206069	HONOLULU	HI		05/16/2025	7.250	301,225		392,500
100213986	GREER	SC		05/29/2025	6.500	302,284		424,000
100214151	STATESVILLE	NC		05/30/2025	8.875	301,503		332,000
100210132	WINCHESTER	VA		05/07/2025	6.625	301,663		409,000
100206548	SALINAS	CA		04/22/2025	6.875	308,148		1,190,000
100212270	ALPHARETTA	GA		05/28/2025	6.875	301,320		616,000
100206609	ROSWELL	GA		04/23/2025	6.750	301,531		600,000
100215700	NEWPORT BEACH	CA		06/13/2025	6.999	301,273		950,000
100216443	PALMDALE	CA		06/20/2025	6.999	301,246		365,000
100205878	WENDELL	NC		04/14/2025	6.990	301,674		395,000
100210319	GREER	SC		05/09/2025	8.125	300,984		331,000
100205877	APEX	NC		04/14/2025	6.875	301,216		425,000
100214475	LAS VEGAS	NV		06/06/2025	7.000	300,679		425,000
100211973	SAINT CLOUD	FL		05/22/2025	7.500	300,549		455,000
100209479	BROOKLYN	NY		05/01/2025	6.990	300,848		2,100,000
100212045	PINEBLUFF	NC		06/27/2025	6.750	300,550		445,000
100214182	LAKE WORTH	FL		05/30/2025	6.990	301,122		430,000
100209809	MIDLAND	TX		05/05/2025	7.250	300,924		365,000
100206032	HARTFORD	CT		04/15/2025	7.625	300,740		415,000
100203041	LOS ANGELES	CA		04/25/2025	7.375	300,616		950,000
100214411	TROUTMAN	NC		06/02/2025	5.990	300,022		517,000
100206021	SCOTCH PLAINS	NJ		04/15/2025	6.990	300,270		650,000
100215412	LA GRANGE	KY		06/12/2025	7.250	299,872		393,000
100216176	ROUND ROCK	TX		06/18/2025	6.875	299,849		445,000
100206717	LAKE ZURICH	IL		04/23/2025	7.750	300,047		418,000
100213719	TARPON SPGS	FL		05/29/2025	7.874	299,808		370,000
100216432	GAINESVILLE	VA		06/20/2025	6.625	299,733		595,000
100216162	NORTHRIDGE	CA		06/18/2025	7.250	299,712		1,230,000
100218702	LAS VEGAS	NV		06/27/2025	7.250	299,679		368,000
100218728	GLENDALE	AZ		06/27/2025	6.875	299,460		420,000
100212183	ANGIER	NC		05/22/2025	6.750	299,382		427,000
100213881	STATE COLLEGE	PA		05/29/2025	7.250	299,306		372,000
100211443	NEWNAN	GA		05/16/2025	7.500	299,301		365,000
100218923	WASHINGTON	UT		06/27/2025	5.990	299,241		380,000
100212666	WAIANAE	HI		05/29/2025	8.500	299,250		475,000
100209398	PALM COAST	FL		04/29/2025	7.375	299,721		375,000
100219280	CROSSLAKE	MN		06/30/2025	6.990	299,220		423,000
100214248	WEEHAWKEN	NJ		05/30/2025	6.750	299,225		399,000
100216259	MYRTLE BEACH	SC		06/20/2025	5.625	298,809		422,000
100209236	TOLLESON	AZ		04/29/2025	6.625	298,953		410,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219183	ENON	OH		06/27/2025	7.500	298,634		405,000
100214833	RICHLAND	WA		06/11/2025	7.375	298,436		480,000
100219102	TAMARAC	FL		06/27/2025	7.000	298,403		395,000
100212622	WINCHESTER	TN		05/29/2025	7.625	298,363		415,000
100211692	MIDDLEBURY	IN		05/19/2025	7.990	298,745		365,000
100211499	RUNNING SPRINGS	CA		05/16/2025	7.125	298,573		364,900
100214865	PHOENIX	AZ		06/11/2025	7.875	298,329		382,000
100206250	EUGENE	OR		04/17/2025	7.250	298,286		360,000
100206579	HUMBLE	TX		04/22/2025	8.875	298,200		370,000
100211926	SUN CITY	AZ		05/19/2025	7.375	298,005		370,000
100211634	BIG BEAR LAKE	CA		05/16/2025	7.500	297,979		440,000
100218926	WILDWOOD	NJ		06/27/2025	6.624	297,937		374,000
100210149	BLOOMINGDALE	GA		05/07/2025	7.625	297,967		411,000
100206522	OAK POINT	TX		04/22/2025	6.499	298,218		422,000
100212198	HAW RIVER	NC		05/22/2025	6.500	297,894		402,000
100216034	LEHIGH ACRES	FL		06/17/2025	7.990	297,881		419,000
100218605	MERRIAM	KS		06/27/2025	7.375	297,670		400,000
100205941	MARICOPA	AZ		04/15/2025	6.625	297,825		380,000
100212774	LANDGRAAF	NLD		05/28/2025	5.000	356,519		553,566
100209235	DAWSONVILLE	GA		04/29/2025	6.625	298,115		401,000
100213995	ANNA	TX		05/29/2025	6.624	297,545		400,000
100206763	MERRIMAC	MA		04/23/2025	7.125	298,365		422,500
100215586	FORT LAUDERDALE	FL		06/12/2025	6.990	297,544		420,000
100211751	STRATHAM	NH		05/19/2025	7.375	297,524		365,000
100216589	CARTERSVILLE	GA		06/23/2025	5.750	297,470		422,000
100215419	FREDERICKSBURG	VA		06/12/2025	6.625	297,093		395,000
100206215	LEXINGTON	NC		04/16/2025	7.625	297,337		341,000
3700005848	UNION CITY	NJ		06/03/2025	8.380	495,129		903,000
100207029	TORRINGTON	CT		04/24/2025	7.375	297,344		380,000
100218696	GLEN ALLEN	VA		06/27/2025	7.125	297,021		394,000
100218646	CHICAGO	IL		06/27/2025	7.000	297,020		390,000
100210081	GALVESTON	TX		05/07/2025	6.875	297,278		430,000
100219193	ROMEOVILLE	IL		06/27/2025	7.875	297,004		377,000
100211979	PASADENA	MD		05/22/2025	6.750	296,424		432,800
100218946	PHOENIX	AZ		06/27/2025	6.990	296,726		390,000
100211889	DURHAM	NC		05/19/2025	6.625	296,664		376,000
100205110	LEBANON	TN		04/11/2025	7.125	297,105		430,000
100219322	WINTER PARK	FL		06/30/2025	7.075	296,609		630,000
100206468	SKY VALLEY	GA		04/22/2025	7.375	296,862		385,000
3340102902	NEWARK	NJ		06/05/2025	8.326	370,656		820,000
100218744	BREINIGSVILLE	PA		06/27/2025	6.625	296,453		450,000
100210679	LAND O LAKES	FL		05/15/2025	7.375	296,471		355,000
100214205	CANTON	GA		05/30/2025	7.500	296,447		360,000
100206803	JOHNSTOWN	CO		04/23/2025	5.990	296,183		402,000
100218886	GREENVILLE	MI		06/27/2025	7.625	295,778		325,000
100215019	PINELLAS PARK	FL		06/11/2025	7.750	295,784		360,000
100211524	INDIAN TRAIL	NC		06/05/2025	7.125	295,763		488,000
100205589	GRASS VALLEY	CA		05/09/2025	7.125	295,777		466,000
100214352	LAWRENCEBURG	TN		06/02/2025	7.625	295,887		364,000
100206299	PORTLAND	TN		04/17/2025	6.875	296,180		385,000
100216532	LAKE FREDERICK	VA		06/23/2025	6.624	295,595		430,000
100209262	RALEIGH	NC		04/29/2025	6.750	295,828		391,000
100215348	WEST VALLEY CITY	UT		06/12/2025	6.875	295,397		416,000
100205033	STATEN ISLAND	NY		04/11/2025	7.375	295,392		530,000
100207019	EATONVILLE	WA		04/24/2025	7.750	295,826		380,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215888	OXFORD	FL		06/12/2025	7.490	295,361		390,000
100212575	EAST HAVEN	CT		05/29/2025	7.625	295,360		342,000
100210623	DEARBORN	MI		05/15/2025	7.625	295,294		380,000
100214264	HARDEEVILLE	SC		05/30/2025	7.999	295,313		380,000
100215629	JUPITER	FL		06/12/2025	6.875	295,063		425,000
100207240	MOSES LAKE	WA		04/28/2025	7.750	295,313		385,000
100215643	BALTIMORE	MD		06/12/2025	7.375	294,752		384,000
100213779	PENSACOLA	FL		05/29/2025	7.375	294,738		360,000
100209355	MARANA	AZ		04/29/2025	7.250	295,087		385,000
100205900	SURFSIDE BEACH	SC		04/14/2025	7.625	295,147		365,000
100209299	SAINT LOUIS	MO		04/29/2025	6.990	295,897		420,000
100214317	OAKLAND	MD		06/02/2025	7.490	294,575		409,000
100210335	PHOENIX	AZ		05/09/2025	7.750	294,567		434,000
3340094996	WARWICK	NY		04/10/2025	8.677	368,133		1,000,000
100214134	JOPPA	MD		05/30/2025	7.125	294,516		385,000
100205151	MESA	AZ		05/01/2025	7.375	294,460		390,000
100209240	BURLINGTON	NC		04/29/2025	6.625	294,476		417,000
100214557	ENGLEWOOD	CO		06/06/2025	7.375	294,180		525,000
100208828	LYNNWOOD	WA		04/29/2025	9.975	294,605		875,000
100205671	COLONIAL BEACH	VA		05/09/2025	7.500	294,105		380,000
100206777	NORTH LAS VEGAS	NV		04/23/2025	7.750	294,141		424,000
100218617	WILLIAMSBURG	VA		06/27/2025	6.999	294,048		384,000
100209239	PARRISH	FL		04/29/2025	6.625	294,285		379,000
100212786	S-GRAVENHAGE	NLD		05/28/2025	4.750	352,184		947,720
100211426	HOUSTON	TX		05/16/2025	6.875	293,816		436,000
100215405	JACKSONVILLE	FL		06/12/2025	5.750	293,446		428,000
100215687	INDIANAPOLIS	IN		06/13/2025	7.000	293,380		415,000
100214723	ORLANDO	FL		06/11/2025	7.625	293,362		368,000
100216466	HANOVER	NH		06/20/2025	6.625	293,309		600,000
100199164	LEHIGH ACRES	FL		04/04/2025	7.750	294,000		380,000
100218407	EINDHOVEN	NLD		06/26/2025	4.800	364,316		458,238
100204921	PHOENIX	AZ		04/10/2025	9.125	293,626		350,000
100219273	BAY VILLAGE	OH		06/30/2025	7.250	293,250		475,000
100216289	CHESAPEAKE	VA		06/20/2025	6.625	292,963		361,000
100218599	HINSDALE	MA		06/27/2025	7.500	292,937		373,000
100206945	MIAMI	FL		04/25/2025	7.750	292,911		350,000
100204506	LEHIGH ACRES	FL		04/04/2025	7.750	293,451		375,000
100215548	OCALA	FL		06/12/2025	7.615	292,751		360,000
100210590	LARAMIE	WY		05/15/2025	6.990	293,794		409,000
100205930	GEORGETOWN	TX		04/15/2025	7.750	293,222		364,000
100206453	MURRELLS INLET	SC		04/22/2025	8.000	292,709		380,000
100215492	SUGARLOAF	CA		06/12/2025	7.500	292,478		315,000
100214358	BRADENTON	FL		06/02/2025	7.750	291,888		320,000
100213975	JEFFERSON	GA		05/29/2025	5.990	291,859		406,000
3500122088	LOS ANGELES	CA		05/22/2025	7.983	583,666		1,947,500
100210514	MIAMI	FL		05/15/2025	6.875	291,998		570,000
100212628	FLORIDA CITY	FL		05/29/2025	6.625	291,694		382,000
100207197	AUBREY	TX		04/28/2025	7.125	291,953		418,000
100206658	LORIS	SC		04/24/2025	7.375	293,313		340,000
100206365	HYATTSVILLE	MD		04/17/2025	5.250	292,015		444,000
100215580	DICKINSON	ND		06/12/2025	7.490	291,652		380,000
100209359	LAKELAND	FL		04/29/2025	7.250	291,223		379,000
100214787	EDISON	NJ		06/11/2025	7.250	291,171		535,000
100215733	DOUGLASVILLE	GA		06/12/2025	7.250	291,049		390,000
100210763	PENINSULA	OH		05/15/2025	6.875	290,947		380,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000881	FLORHAM PARK	NJ		06/06/2025	8.654	581,796		2,450,000
100213973	FRISCO	TX		05/29/2025	6.500	291,136		415,000
100205985	PENDERGRASS	GA		04/15/2025	6.625	290,975		441,000
100212047	PHOENIX	AZ		06/27/2025	7.625	290,628		380,000
100211746	BAKERSFIELD	CA		05/19/2025	7.125	290,621		365,000
100214918	LAS VEGAS	NV		06/11/2025	7.625	290,428		390,000
100219096	THE COLONY	TX		06/27/2025	7.125	290,403		520,000
100209609	MOUNT GRETNA	PA		05/02/2025	7.375	290,920		400,000
100218487	CLINTON TOWNSHIP	MI		06/27/2025	7.750	290,339		380,000
100215885	LAS VEGAS	NV		06/12/2025	7.500	290,308		405,000
100215368	MOAB	UT		06/12/2025	6.875	290,238		485,000
100205736	BETHANY	OK		04/14/2025	7.500	290,796		378,000
100215408	PALMDALE	CA		06/12/2025	7.375	290,186		335,000
100218633	SUN CITY	AZ		06/27/2025	6.625	290,057		385,000
100215458	SEATAC	WA		06/12/2025	7.250	289,857		552,000
100215552	HILTON HEAD ISLAND	SC		06/12/2025	6.990	289,848		380,000
100210439	HELENDALE	CA		05/12/2025	7.999	290,063		325,000
100206146	SANIBEL	FL		04/16/2025	7.375	290,268		403,000
100210331	DAVENPORT	FL		05/09/2025	7.375	289,744		320,000
100212129	MILLSBORO	DE		05/22/2025	7.990	289,718		379,000
100214351	ASHEVILLE	NC		06/02/2025	5.750	289,925		347,000
100207466	MARANA	AZ		04/29/2025	7.990	289,800		355,000
100215752	PRINCETON	TX		06/12/2025	6.750	289,536		421,000
100209429	FAYETTEVILLE	GA		04/29/2025	7.625	289,511		375,000
100209232	FORT LAUDERDALE	FL		04/29/2025	6.625	289,771		430,000
100206157	FREDERICK	MD		04/16/2025	7.625	290,256		365,000
100211663	CHARLES TOWN	WV		05/19/2025	6.625	288,818		390,000
100209391	SPRING	TX		04/29/2025	7.375	289,054		350,000
100214941	HENRICO	VA		06/11/2025	6.875	288,529		565,000
100213883	FISHERS	IN		05/29/2025	7.500	289,016		355,000
100213991	CHARLES TOWN	WV		05/29/2025	6.875	288,738		378,000
100213904	LEXINGTON	VA		05/29/2025	7.375	288,945		359,000
100215390	VAN NUYS	CA		06/12/2025	7.250	288,495		490,000
100216319	KISSIMMEE	FL		06/20/2025	7.375	288,465		365,000
100218630	CHARLOTTE	NC		06/27/2025	7.250	288,448		382,000
3340099293	YONKERS	NY		04/24/2025	8.421	360,548		780,000
100213906	WENTZVILLE	MO		05/29/2025	7.375	288,372		360,000
100210546	CYPRESS	TX		05/15/2025	7.875	288,520		588,000
100212570	NAPERVILLE	IL		05/29/2025	7.750	288,303		405,000
100204750	SUN VALLEY	CA		04/10/2025	6.000	288,521		810,000
100218761	WETHERSFIELD	CT		06/27/2025	7.490	288,168		376,000
100207051	PORT SAINT LUCIE	FL		04/24/2025	7.875	287,956		365,000
100213840	EASTVALE	CA		05/29/2025	8.750	287,700		1,050,000
100210047	THE VILLAGES	FL		05/07/2025	7.625	287,612		350,000
100204808	LOS ANGELES	CA		04/09/2025	6.625	287,796		475,000
100206962	BULLHEAD CITY	AZ		04/25/2025	6.750	287,826		394,000
100205826	ELLISON BAY	WI		04/14/2025	7.375	287,989		377,000
100216562	WASHINGTON	UT		06/23/2025	5.990	287,403		420,000
100210051	PALMER	AK		05/07/2025	6.875	287,431		400,000
100205773	LANCASTER	CA		04/14/2025	7.000	287,889		422,000
100218596	SPRING HILL	FL		06/27/2025	7.250	286,866		355,000
100214780	MIDDLESEX	NJ		06/11/2025	7.750	286,768		450,000
100206261	MARICOPA	AZ		04/17/2025	7.500	286,983		370,000
100219126	HOBE SOUND	FL		06/27/2025	7.375	286,588		382,000
100212670	SMYRNA	TN		05/29/2025	8.625	286,481		425,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216312	CENTERVILLE	TN		06/20/2025	7.875	286,583		383,000
3340097927	PHILADELPHIA	PA		05/29/2025	8.884	358,203		1,810,000
100206900	CASA GRANDE	AZ		04/24/2025	7.999	286,753		365,000
100205988	SEDONA	AZ		04/15/2025	7.625	286,768		420,000
100210686	BENTONVILLE	AR		05/15/2025	6.750	286,184		375,000
100205698	PORT ST LUCIE	FL		04/14/2025	5.990	286,687		411,000
100211714	ALPENA	MI		05/19/2025	7.375	286,387		376,000
100206657	COLUMBUS	OH		04/24/2025	7.625	286,278		331,000
3500120899	AUSTIN	TX		05/22/2025	8.170	571,778		4,359,260
100214271	SPRING LAKE	MI		05/30/2025	7.375	285,874		461,000
100216043	CONWAY	SC		06/17/2025	6.990	285,818		353,500
100211755	TACOMA	WA		05/19/2025	6.500	285,782		382,000
100204519	PINE	AZ		04/04/2025	7.575	287,490		490,000
100206634	SAN ANTONIO	FL		04/24/2025	5.875	285,746		350,000
100206034	HOUSTON	TX		04/15/2025	6.990	286,068		437,000
100214436	ANACORTES	WA		06/02/2025	6.250	285,688		770,000
100207947	FOREST LAKE	MN		04/29/2025	7.774	286,386		1,030,475
100214350	VENUS	TX		06/02/2025	7.375	285,621		310,000
100207003	PLAINFIELD	CT		04/24/2025	6.990	285,510		385,000
3340098510	CHICAGO	IL		04/10/2025	8.451	356,400		1,250,000
3340101838	DES MOINES	WA		05/29/2025	8.746	356,400		680,000
3340102539	NEWARK	NJ		05/29/2025	8.614	356,400		778,000
100210263	STANARDSVILLE	VA		05/09/2025	7.250	284,806		315,000
100213759	ATLANTA	GA		05/29/2025	6.750	284,769		400,000
100206083	VANCOUVER	WA		05/16/2025	6.875	284,742		418,000
100216673	KYLE	TX		06/23/2025	5.990	284,726		385,000
100215321	SCOTTSDALE	AZ		06/12/2025	7.375	284,667		375,000
100214112	ARLINGTON	TX		05/30/2025	6.990	284,643		365,000
100210016	DALLAS	TX		05/07/2025	9.125	285,701		855,000
100206132	CANON CITY	CO		04/16/2025	7.375	285,064		350,000
100211656	ANGIER	NC		05/19/2025	6.500	284,561		405,000
100210255	BALDWIN	MI		05/09/2025	7.625	284,315		310,000
100210286	CAPE CORAL	FL		05/09/2025	7.875	284,308		345,000
100210120	CHARLOTTE	NC		05/07/2025	6.375	284,276		389,000
100218334	UNITED KINGDOM	GBR		06/26/2025	7.340	355,564		494,064
100211837	PITTSBURGH	PA		05/19/2025	7.375	284,265		370,000
100205034	CIBOLO	TX		04/11/2025	8.750	284,506		345,000
100218995	MERCED	CA		06/27/2025	6.875	284,105		380,000
100206737	PARKER	CO		04/23/2025	6.875	284,358		376,000
100216296	ROCKWALL	TX		06/20/2025	6.875	284,060		329,000
100210093	OVERLAND PARK	KS		05/07/2025	6.750	283,691		423,000
3500120898	AUSTIN	TX		05/22/2025	8.170	566,830		4,328,360
100207212	LAWRENCEVILLE	GA		04/28/2025	6.750	283,650		480,000
100214497	FLOWER MOUND	TX		06/06/2025	6.999	283,377		380,000
100214272	BLAINE	WA		05/30/2025	6.499	283,258		573,000
100213923	NAPLES	FL		05/29/2025	7.250	283,187		370,000
100204954	SACRAMENTO	CA		04/10/2025	7.625	283,582		390,000
100216120	LOS ANGELES	CA		06/17/2025	6.500	283,133		770,000
100209243	FUQUAY VARINA	NC		04/29/2025	6.750	283,156		415,000
100206205	YAKIMA	WA		04/16/2025	7.374	283,106		306,000
100205858	ASHEVILLE	NC		04/14/2025	7.375	283,186		353,000
100211806	GREENSBORO	NC		05/19/2025	7.375	282,735		365,000
100218371	UTRECHT	NLD		06/26/2025	5.050	351,148		471,120
100218374	VEGHEL	NLD		06/26/2025	5.000	351,148		661,453
100216235	PRINCETON	TX		06/20/2025	6.750	282,638		369,000

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100218759	COLORADO SPRINGS	CO		06/27/2025	7.625	282,594		365,000
100210092	BIXBY	OK		05/07/2025	6.625	282,835		392,000
100215482	HANAHAN	SC		06/12/2025	7.625	282,566		320,000
3410000854	WEST PALM BEACH	FL		05/15/2025	8.598	564,352		3,507,000
100204799	WILMETTE	IL		04/09/2025	6.499	282,393		440,000
100216646	NASHVILLE	TN		06/23/2025	6.750	282,074		375,000
100209909	NORTH CHARLESTON	SC		06/11/2025	7.375	282,064		370,000
100214769	CEDAR CITY	UT		06/11/2025	7.000	282,010		480,000
100210178	PHILADELPHIA	PA		05/07/2025	6.875	282,015		375,000
100214033	PRINCETON	TX		05/29/2025	6.375	281,987		410,000
100205987	LAKE HAVASU CITY	AZ		04/15/2025	7.990	282,428		406,000
100218619	SHAWNEE	KS		06/27/2025	7.250	281,965		365,000
100209357	PRINCETON	TX		04/29/2025	7.125	281,762		413,000
3340103052	FREEPORT	NY		06/05/2025	8.464	351,806		812,000
100209483	LAS VEGAS	NV		05/01/2025	7.250	281,403		450,000
100206179	LAS VEGAS	NV		04/16/2025	5.500	281,611		400,000
100210510	SCOTTSDALE	AZ		05/15/2025	6.990	281,320		625,000
100214259	PALM BEACH GARDENS	FL		05/30/2025	6.625	281,277		660,000
100211916	MOHAVE VALLEY	AZ		05/19/2025	7.000	281,270		370,000
100206020	RICHMOND	TX		04/15/2025	7.375	282,104		368,000
100212272	MONTGOMERY	AL		05/28/2025	7.250	281,239		370,000
100218253	BOYNTON BEACH	FL		06/26/2025	6.875	280,891		400,000
100215745	ATHENS	GA		06/12/2025	6.875	280,892		375,000
100215839	CHANHASSEN	MN		06/12/2025	6.624	280,848		398,000
100205028	GREELEY	CO		04/11/2025	6.875	280,761		355,000
100210731	BRASELTON	GA		05/15/2025	6.990	280,478		373,000
100205103	WASHINGTON	UT		04/11/2025	6.625	280,942		385,000
100206150	AUBURN	GA		04/16/2025	6.500	280,638		359,000
100204908	TOMS RIVER	NJ		04/10/2025	8.500	280,967		315,000
100215621	ANTIOCH	TN		06/12/2025	7.500	280,329		370,000
100210570	LAS VEGAS	NV		05/15/2025	7.500	285,163		340,000
100209414	CROSSVILLE	TN		04/29/2025	7.500	280,207		360,000
100209740	NORTH LAS VEGAS	NV		05/05/2025	7.375	280,421		480,000
100214252	LAS VEGAS	NV		05/30/2025	6.750	279,938		605,000
100204658	BOSTON	MA		04/04/2025	6.250	280,465		685,000
100218627	COLORADO SPRINGS	CO		06/27/2025	6.999	279,928		370,000
100207132	CORAL GABLES	FL		04/28/2025	6.750	280,147		410,000
100218218	FAIR OAKS	CA		06/26/2025	7.500	279,896		425,000
100213845	HAMPTON	VA		05/29/2025	8.250	279,758		341,000
100218922	DARIEN	GA		06/27/2025	8.500	279,454		358,000
100216745	EAGLE PASS	TX		06/23/2025	7.125	279,421		342,000
3340099622	BROOKLYN	NY		04/10/2025	8.599	349,272		980,000
3340103733	BALDWIN	NY		06/05/2025	8.464	349,272		718,500
100207169	VERO BEACH	FL		04/28/2025	7.250	279,817		372,000
100216179	MANSFIELD	TX		06/18/2025	7.250	279,273		360,000
100209340	MINT HILL	NC		04/29/2025	7.125	284,696		436,000
100212514	ORLANDO	FL		05/29/2025	7.250	279,244		369,000
100213939	BENNINGTON	NE		05/29/2025	5.750	279,212		400,000
3340096020	TAVARES	FL		04/24/2025	9.425	348,828		960,000
100205000	CUTLER BAY	FL		04/10/2025	6.875	279,316		546,000
100210261	AUBURNDALE	FL		05/09/2025	7.490	279,262		305,000
100218561	KEMAH	TX		06/27/2025	7.625	278,961		345,000
100214994	NORTH PORT	FL		06/11/2025	6.625	278,885		430,000
100214891	HOSCHTON	GA		06/11/2025	7.500	278,615		365,000
100216738	BUDA	TX		06/23/2025	6.250	278,790		359,000

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100211896	CHARLOTTE	NC		05/19/2025	6.875	278,731		367,000
100215750	NEW LONDON	CT		06/12/2025	7.990	278,659		320,000
100209438	RALEIGH	NC		04/29/2025	7.625	279,040		362,000
100215644	KINGSTON	OK		06/12/2025	7.375	278,371		360,000
100207500	KERMAN	CA		04/29/2025	6.875	278,609		422,000
100214313	SCOTTDALE	GA		06/02/2025	7.125	278,545		325,000
100218586	RICHMOND	VA		06/27/2025	7.250	278,256		360,000
100211585	SWEDESBORO	NJ		06/23/2025	7.250	278,227		375,000
100219130	ARAB	AL		06/27/2025	6.875	278,195		365,000
100216199	MIAMI	FL		06/20/2025	7.250	278,197		414,000
100206174	GLASSBORO	NJ		04/16/2025	7.250	278,378		360,000
100214815	TRACY	CA		06/11/2025	6.750	277,960		670,000
100214877	CHAPIN	SC		06/11/2025	9.000	277,945		860,000
100213757	NORTH LAS VEGAS	NV		05/29/2025	7.250	277,925		445,000
100206009	ANGIER	NC		04/15/2025	6.500	278,138		375,000
100209410	GRANT	MI		04/29/2025	7.490	278,032		335,000
100219317	BROOMFIELD	CO		06/30/2025	6.990	277,745		527,000
100214011	LAS VEGAS	NV		05/29/2025	6.990	277,687		425,000
100210086	GRAND JUNCTION	CO		05/07/2025	6.625	277,637		369,000
100214734	GLEN MILLS	PA		06/11/2025	8.000	277,641		355,000
100218825	ANGIER	NC		06/27/2025	6.750	277,206		350,000
100211804	O FALLON	MO		05/19/2025	7.625	277,212		340,000
100215742	PLYMOUTH	MN		06/12/2025	6.750	277,145		395,000
100209200	DOUGLASVILLE	GA		04/29/2025	5.990	277,325		400,000
100213913	BAKERSFIELD	CA		05/29/2025	7.490	277,268		336,000
100206756	CALIFORNIA CITY	CA		04/23/2025	7.990	277,301		353,000
100204473	FRANKLIN	TN		04/04/2025	7.500	280,627		385,000
100213853	LEBANON	TN		05/29/2025	7.500	276,996		364,000
100206447	SAINT AUGUSTINE	FL		04/22/2025	7.125	276,946		368,000
100207081	NORTH CHESTERFIELD	VA		04/24/2025	7.750	277,022		346,000
3340100805	DEER PARK	NY		06/05/2025	8.464	345,708		681,000
3340104924	PATERSON	NJ		06/26/2025	8.790	345,708		755,000
100213884	FORT WORTH	TX		05/29/2025	5.750	276,531		374,000
100204774	LAS VEGAS	NV		04/09/2025	6.990	276,579		385,000
100219289	DUNNELLON	FL		06/30/2025	7.825	276,545		338,000
100211723	HOUSTON	TX		05/19/2025	7.375	276,557		450,000
100208947	HYATTSVILLE	MD		04/29/2025	6.625	276,471		375,000
100207709	HILTON HEAD	SC		04/29/2025	8.950	276,872		1,100,000
100207008	CHESTER	NY		04/24/2025	7.625	276,302		355,000
100209378	SUNLAND PARK	NM		04/29/2025	7.374	276,158		360,000
100205626	HARDEEVILLE	SC		05/09/2025	6.875	275,923		340,000
100214662	HAINES CITY	FL		06/11/2025	7.750	275,900		375,000
100212203	CROFTON	MD		05/22/2025	7.990	275,867		348,000
100209319	OAKLAND	CA		04/29/2025	6.990	276,053		475,000
100218797	KELSEYVILLE	CA		06/27/2025	7.000	275,796		375,000
100209993	WINDSOR	CA		05/07/2025	9.000	276,287		1,025,000
100205570	NEW CASTLE	DE		05/09/2025	6.875	275,770		390,000
100214055	DENHAM SPRINGS	LA		05/29/2025	7.625	275,547		380,000
100210563	BOYNTON BEACH	FL		05/15/2025	6.875	275,627		445,000
100209381	FORNEY	TX		04/29/2025	7.374	275,606		345,000
100214138	BOYNTON BEACH	FL		05/30/2025	6.875	275,604		445,000
100210123	TRENTON	NJ		05/07/2025	7.250	275,247		370,000
100211701	BRADENTON	FL		05/19/2025	6.990	275,240		395,000
100218606	PALM SPRINGS	CA		06/27/2025	6.999	275,151		372,500
100218665	PHOENIX	AZ		06/27/2025	6.990	275,076		377,000

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100219182	MOUNT VERNON	TX		06/27/2025	7.375	275,022		345,000
100211695	CHELSEA	MI		05/19/2025	7.000	274,711		370,000
100212529	LONGWOOD	FL		05/29/2025	7.750	274,460		380,000
100207044	COLORADO SPRINGS	CO		04/24/2025	7.625	274,677		360,000
100210131	PHOENIX	AZ		05/07/2025	7.490	277,834		405,000
100208330	SEASIDE	CA		04/29/2025	9.200	274,415		1,075,000
100210588	KATY	TX		05/15/2025	7.875	274,232		329,000
100209830	TAMPA	FL		05/05/2025	7.250	274,643		512,000
100218951	MARICOPA	AZ		06/27/2025	6.875	274,142		370,000
100210728	PALM DESERT	CA		05/15/2025	7.250	274,366		355,000
100205814	SAINT LOUIS	MO		04/14/2025	7.000	274,312		430,000
100210419	WOODBRIDGE	VA		05/12/2025	6.999	273,834		450,345
100218652	WEST DES MOINES	IA		06/27/2025	7.250	273,694		337,000
100206457	CRESTVIEW	FL		04/22/2025	7.875	273,896		345,000
100214512	SAINT PETERS	MO		06/06/2025	6.750	273,644		368,000
100210052	ENGLEWOOD	FL		05/07/2025	6.625	273,642		366,000
100214375	CHARLOTTE	NC		06/02/2025	7.500	273,618		295,000
100205944	WINDHAM	NH		04/15/2025	6.990	275,550		434,000
100204907	MICHIGAN CITY	IN		04/10/2025	6.990	273,800		424,000
100215605	LAKE WORTH	FL		06/12/2025	7.250	273,431		390,000
100209584	HOBE SOUND	FL		05/02/2025	7.125	273,657		380,000
100212641	KISSIMMEE	FL		05/29/2025	7.250	273,370		360,000
100209383	COLUMBUS	OH		04/29/2025	7.375	273,579		375,000
100209326	YANCEYVILLE	NC		04/29/2025	7.000	273,553		394,000
100205883	BAKERSFIELD	CA		04/14/2025	6.375	273,769		431,000
100218389	BEESEL	NLD		06/26/2025	4.900	339,443		455,416
100206319	BEDFORD	TX		04/17/2025	7.375	273,503		330,000
100211737	CHESAPEAKE BEACH	MD		05/19/2025	7.625	273,797		344,000
100218847	BRADLEY	ME		06/27/2025	7.125	272,749		361,000
100206982	MANCHESTER	NH		04/25/2025	7.250	273,000		617,000
100213732	LAWRENCEVILLE	GA		05/29/2025	7.000	272,736		339,900
100206204	WINTER HAVEN	FL		04/16/2025	5.750	273,206		320,000
100206838	MELISSA	TX		04/24/2025	7.625	305,730		417,000
100204536	SAN MARCOS	CA		04/04/2025	6.990	273,101		1,290,000
100214708	POINCIANA	FL		06/11/2025	7.500	272,594		345,000
100214754	NORTH CHESTERFIELD	VA		06/11/2025	7.500	272,552		325,000
100209829	MODESTO	CA		05/05/2025	7.000	272,285		445,000
100204611	MONTAGUE	NJ		04/04/2025	7.375	272,675		360,000
100215725	KATY	TX		06/12/2025	7.990	272,154		334,000
100218724	FAYETTEVILLE	AR		06/27/2025	6.875	272,044		440,000
100214709	FLUSHING	NY		06/11/2025	7.750	272,028		512,000
100206595	ARLINGTON	TX		04/22/2025	7.875	272,160		360,000
100203050	OCEANSIDE	CA		04/25/2025	7.250	272,177		800,000
100210206	THOMPSONS STATION	TN		05/08/2025	7.000	272,343		950,000
100205072	MONROE	NC		04/11/2025	7.000	272,071		389,000
100218721	SPARKS	NV		06/27/2025	5.750	271,783		440,000
100211839	BRICK	NJ		05/19/2025	7.125	271,788		380,000
100207255	BUFFALO GROVE	IL		04/28/2025	7.000	271,785		440,000
100218221	SARATOGA SPRINGS	UT		06/26/2025	6.750	271,538		390,000
100212598	BENSALEM	PA		05/29/2025	8.125	271,556		400,000
100207508	OAK POINT	TX		04/29/2025	8.750	271,688		345,000
100212345	PEARLAND	TX		05/28/2025	6.750	271,845		480,000
100212344	ROWLETT	TX		05/28/2025	7.375	271,411		350,000
100206470	DULUTH	GA		04/22/2025	6.490	271,338		451,000
100210313	DAVENPORT	FL		05/09/2025	7.500	271,318		300,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216613	HILLIARD	OH		06/23/2025	7.375	270,941		330,000
100204476	ALLENTOWN	PA		04/04/2025	7.500	271,306		340,000
100204477	ALLENTOWN	PA		04/04/2025	7.500	271,306		340,000
100209175	BULLHEAD CITY	AZ		04/30/2025	8.500	270,900		385,000
100218222	FRESNO	CA		06/26/2025	7.375	270,856		350,000
100205901	MINNEAPOLIS	MN		04/14/2025	7.500	271,274		355,000
100219255	WELLINGTON	NV		06/30/2025	6.875	270,826		535,000
100205895	FAIRBURN	GA		04/14/2025	6.875	271,208		350,000
100219287	LAS VEGAS	NV		06/30/2025	7.750	270,738		350,000
100219264	AMHERST	NY		06/30/2025	7.250	270,504		375,000
100207314	PORT ST LUCIE	FL		04/28/2025	8.375	278,250		470,000
100206716	JOHNSTOWN	CO		04/23/2025	6.500	270,711		348,000
100214051	APEX	NC		05/29/2025	7.500	270,441		376,000
100218514	UNION	KY		06/27/2025	7.125	270,421		365,000
100216571	HAMMONTON	NJ		06/23/2025	7.250	270,415		355,000
100202227	FORT PIERCE	FL		04/17/2025	7.375	270,576		355,000
100210125	LAWRENCEVILLE	GA		05/07/2025	6.000	305,696		435,000
100211698	CAPE CORAL	FL		05/19/2025	6.875	270,262		360,000
100209412	SABATTUS	ME		04/29/2025	7.490	270,261		330,000
100211892	PRINCETON	TX		05/19/2025	6.750	269,963		393,000
100206568	ELON	NC		04/22/2025	6.750	271,202		336,000
100206816	OWENS CROSS ROADS	AL		04/23/2025	7.750	270,131		326,000
100207225	VENICE	FL		04/28/2025	6.750	270,043		390,000
100214025	CHARLES TOWN	WV		05/29/2025	7.375	269,977		347,000
100205069	COLUMBIA	MD		04/11/2025	7.000	269,918		380,000
100211667	MCKINNEY	TX		05/19/2025	5.875	269,860		376,000
100206445	NORTH AUGUSTA	SC		04/22/2025	7.490	269,862		320,000
100202257	OAKHURST	CA		04/17/2025	7.375	269,490		372,000
100216622	WINCHESTER	NH		06/23/2025	7.250	269,231		330,000
100204556	LUDLOW	KY		04/04/2025	7.075	269,661		375,000
100218316	UNITED KINGDOM	GBR		06/26/2025	7.340	336,652		466,616
100215900	PASSAIC	NJ		06/16/2025	7.125	269,111		600,000
100214052	NORTH LAS VEGAS	NV		05/29/2025	6.750	269,300		379,000
100205949	DAYTONA BEACH	FL		04/15/2025	7.125	269,535		358,000
100210144	AUBREY	TX		05/07/2025	6.375	269,004		364,000
100215434	ORLANDO	FL		06/12/2025	6.500	268,943		430,000
100218850	ACWORTH	GA		06/27/2025	6.375	268,607		408,000
100206887	THE COLONY	TX		04/24/2025	8.750	268,800		325,000
100209402	AUBREY	TX		04/29/2025	7.375	268,808		335,000
100218670	OAKLAND PARK	FL		06/27/2025	7.125	268,569		400,000
100211796	MATTHEWS	NC		05/19/2025	6.499	268,566		384,000
100218697	GRAND PRAIRIE	TX		06/27/2025	6.500	268,565		395,000
100209332	VISALIA	CA		04/29/2025	7.000	268,751		365,000
100205743	SEVERANCE	CO		04/14/2025	6.625	268,995		450,000
100206973	LAS VEGAS	NV		04/25/2025	7.125	268,715		402,000
100210676	OCALA	FL		05/15/2025	7.250	268,598		289,000
100212240	PARRISH	FL		05/23/2025	6.375	268,533		393,000
100206289	LUTZ	FL		04/17/2025	7.125	268,566		380,000
100214944	BROOKLYN CENTER	MN		06/11/2025	8.375	268,275		321,000
100209363	VERO BEACH	FL		04/29/2025	7.250	268,331		335,000
100219125	BASYE	VA		06/27/2025	7.250	268,081		330,000
3410000858	LIVINGSTON	NJ		05/15/2025	8.298	536,135		2,375,000
100214343	GREENVILLE	NC		06/02/2025	7.875	268,210		380,000
100210143	LAS VEGAS	NV		05/07/2025	6.750	268,247		400,000
100215770	LUBBOCK	TX		06/12/2025	7.250	267,799		375,000

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100211497	RICHMOND	TX		05/16/2025	6.875	267,886		365,000
100216583	POYNTELLE	PA		06/23/2025	7.625	267,655		325,000
100205905	PALMETTO	FL		04/14/2025	6.875	269,141		395,000
100218781	BROOKELAND	TX		06/27/2025	7.375	267,642		330,000
100213942	INDIANAPOLIS	IN		05/29/2025	7.490	267,584		345,000
100219332	NEWPORT	MI		06/30/2025	8.125	267,464		305,000
100209278	DELAWARE	OH		04/29/2025	6.875	267,698		350,000
100207292	HOLT	MI		04/28/2025	7.500	267,854		322,900
100214571	GREELEY	CO		06/06/2025	6.875	267,182		632,000
100203061	MEDFORD	OR		04/25/2025	7.500	267,395		342,000
100218735	AUSTIN	TX		06/27/2025	6.624	267,106		420,000
100206778	BELLEVUE	WA		04/23/2025	7.250	267,288		1,200,000
100209547	PHILADELPHIA	PA		05/02/2025	6.950	267,188		485,000
100209857	PINEHURST	ID		05/05/2025	6.575	268,396		450,000
100212642	LAS VEGAS	NV		05/29/2025	7.999	266,921		340,000
100206751	WEEHAWKEN	NJ		04/23/2025	6.990	267,134		345,000
3410000777	JERSEY CITY	NJ		04/07/2025	8.806	533,494		1,642,000
100209237	SHELBYVILLE	TN		04/29/2025	6.625	266,773		361,000
100209320	NORTH HIGHLANDS	CA		04/29/2025	6.990	266,800		385,000
100218722	WENTZVILLE	MO		06/27/2025	6.990	266,433		375,000
100206695	EAST WEYMOUTH	MA		04/23/2025	8.625	266,627		315,000
100214374	SAN ANTONIO	TX		06/02/2025	5.250	266,335		322,000
100209774	CHICAGO	IL		05/05/2025	7.500	266,772		348,000
100213025	LAKEWOOD	CA		05/29/2025	8.449	266,344		1,014,852
100206260	CHESTERFIELD	VA		04/17/2025	7.500	266,485		325,000
100206255	PATERSON	NJ		04/17/2025	6.625	266,452		335,000
100212154	CLERMONT	FL		05/22/2025	5.990	265,994		365,000
100207054	VENICE	FL		04/24/2025	7.500	266,260		320,000
100209772	HENDERSON	NV		05/05/2025	6.875	266,444		584,000
100211962	SUGAR HILL	GA		05/22/2025	7.250	266,193		380,000
100214024	LEWISVILLE	TX		05/29/2025	6.624	265,945		365,000
100214792	JACKSONVILLE	FL		06/11/2025	6.990	265,928		355,000
100204520	GIG HARBOR	WA		04/04/2025	7.375	266,379		455,000
100206322	DURHAM	NC		04/17/2025	7.250	266,146		337,000
100206733	LEBANON	OR		04/23/2025	8.625	266,067		309,000
100212352	BUFORD	GA		05/28/2025	6.875	265,659		355,000
100212091	WHITMAN	MA		05/22/2025	6.990	265,879		452,000
100207326	BURLINGTON	MA		04/29/2025	6.875	266,005		665,000
100209228	VISALIA	CA		04/29/2025	6.624	265,552		329,000
100213922	CHANDLER	AZ		05/29/2025	6.875	265,544		350,000
100213851	AUBURN	AL		05/29/2025	5.500	265,489		366,000
100207651	PEABODY	MA		04/29/2025	6.474	266,080		779,972
100210702	CAMP CONNELL	CA		05/15/2025	7.250	265,448		375,000
100213916	DAVENPORT	FL		05/29/2025	7.250	265,413		340,000
100204607	HUGO	MN		04/04/2025	5.875	265,666		387,000
100207526	HOUSTON	TX		04/29/2025	7.750	265,963		317,000
100206164	MINNEAPOLIS	MN		04/16/2025	6.875	265,347		400,000
100211907	STRATTON	VT		05/19/2025	7.250	265,316		350,000
100205023	FULSHEAR	TX		04/10/2025	7.250	265,575		330,000
100206431	LONGS	SC		04/22/2025	7.125	265,246		339,500
100211417	WILMINGTON	MA		05/16/2025	7.375	264,998		555,000
100218839	MONTGOMERY	AL		06/27/2025	7.490	264,884		326,000
100204824	SACRAMENTO	CA		04/09/2025	6.750	264,959		400,000
100218709	DELAVAN	WI		06/27/2025	6.875	264,465		350,000
100209149	UNITED KINGDOM	GBR		04/29/2025	5.650	322,765		548,960

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100218858	TAMPA	FL		06/27/2025	6.875	264,349		365,000
100216113	SARASOTA	FL		06/17/2025	7.250	264,240		515,000
100205790	MODESTO	CA		04/14/2025	7.375	264,566		370,000
100213829	LAKE ELSINORE	CA		05/29/2025	6.375	264,365		600,000
100215547	CORPUS CHRISTI	TX		06/12/2025	7.625	264,085		325,000
100207605	SAN JOSE	CA		04/29/2025	7.000	264,351		1,563,173
100211937	PRESCOTT	AZ		05/19/2025	7.250	264,088		345,000
100207199	SUFFERN	NY		04/28/2025	7.500	263,574		370,000
100206871	JENKS	OK		04/24/2025	7.999	264,600		323,000
100210616	LAWRENCEVILLE	GA		05/15/2025	7.250	263,662		340,000
100218800	CHARLES TOWN	WV		06/27/2025	7.625	263,594		340,000
100219239	LEWISVILLE	NC		06/30/2025	6.990	263,585		346,000
100216688	LAWRENCE	KS		06/23/2025	7.500	263,581		320,000
100211506	ROWLETT	TX		05/16/2025	7.000	264,757		345,000
100209797	FRIENDSWOOD	TX		05/05/2025	7.625	263,980		318,000
100218794	PERRYSBURG	OH		06/27/2025	7.250	263,472		350,000
100206691	PARRISH	FL		04/24/2025	5.250	263,481		395,000
100208295	UNION	NJ		04/29/2025	8.225	263,336		666,079
100213918	RANSON	WV		05/29/2025	7.750	263,150		342,000
100205784	MANASSAS	VA		04/14/2025	6.990	263,775		360,000
100214714	ADELANTO	CA		06/11/2025	7.500	263,051		400,000
100205703	BELLA VISTA	AR		04/14/2025	7.250	263,571		350,000
100215447	AUSTIN	TX		06/12/2025	7.250	263,046		350,000
100209882	OAKLAND	CA		06/11/2025	7.750	262,968		700,000
100210463	AUBURNDALE	FL		05/12/2025	8.625	263,052		375,000
100214906	GAINESVILLE	GA		06/11/2025	6.875	262,533		525,000
100218486	NEW FAIRFIELD	CT		06/27/2025	7.250	262,512		655,000
100212134	NAPLES	FL		05/22/2025	6.575	262,502		460,000
100213705	PORT ST LUCIE	FL		05/29/2025	6.875	262,415		404,000
100215518	PORT SAINT LUCIE	FL		06/12/2025	7.250	262,369		340,000
100210284	JACKSONVILLE	OR		05/09/2025	7.250	263,542		335,000
100212338	SUN VALLEY AREA LOS ANGELES	CA		05/28/2025	7.750	262,315		620,000
100206561	SAVANNAH	GA		04/22/2025	8.125	262,500		510,000
100206256	BRADENTON	FL		04/17/2025	6.875	262,530		350,000
100211984	REDDING	CA		05/22/2025	6.875	261,571		390,000
100205075	BROOKLYN	NY		04/11/2025	7.125	262,290		900,000
100206017	ANNANDALE	MN		04/15/2025	8.375	262,261		317,000
100211921	NORTH SWANZEY	NH		05/19/2025	7.500	262,377		326,000
100216648	FORT WORTH	TX		06/23/2025	6.875	261,936		348,000
100210040	DES PLAINES	IL		05/07/2025	7.500	262,104		340,000
100215524	NEWARK	DE		06/12/2025	7.500	261,886		335,000
100216616	HOUSTON	TX		06/23/2025	6.375	261,816		335,000
100206544	CONCORD	CA		04/22/2025	7.375	262,066		575,000
100214521	LAKE ELSINORE	CA		06/06/2025	7.499	261,686		390,000
3410000882	FRANKLIN	TN		06/06/2025	8.754	523,323		2,350,000
3410000820	FAR HILLS	NJ		05/09/2025	8.398	523,308		3,600,000
100207211	SAN ANTONIO	TX		04/28/2025	7.750	262,033		390,000
100211802	ST LOUIS CITY	MO		05/19/2025	6.375	261,600		355,000
100205099	ALTAMONTE SPRINGS	FL		04/11/2025	7.000	261,724		344,000
100207945	SEATTLE	WA		04/29/2025	8.350	238,074	22,000	1,300,101
100219077	MARTINEZ	GA		06/27/2025	8.250	261,456		312,000
100214305	HERNANDO	FL		06/02/2025	7.375	261,601		301,000
100202200	PRESCOTT	AZ		04/17/2025	7.375	261,336		620,000
100215455	GAITHERSBURG	MD		06/12/2025	6.990	261,081		320,000
100210658	FRESNO	CA		05/15/2025	7.750	261,066		440,000

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100206513	GLENDALE	AZ		04/22/2025	7.999	261,939		312,000
100209384	TALLAHASSEE	FL		04/29/2025	7.375	261,238		360,000
100206678	BRIDGEPORT	PA		04/24/2025	4.500	261,149		505,000
100216526	SAYREVILLE	NJ		06/23/2025	6.750	260,907		375,000
100211641	FRESNO	CA		05/16/2025	7.250	260,908		339,000
100208915	WAXAHACHIE	TX		04/29/2025	12.800	261,174		772,000
100213874	PAHRUMP	NV		05/29/2025	6.375	260,945		350,000
100209539	NEW RICHMOND	WI		05/02/2025	6.875	260,887		342,000
100205165	BLUE SPRINGS	MO		05/01/2025	7.500	263,444		345,000
100210536	VALLEY COTTAGE	NY		05/15/2025	6.990	260,864		400,000
3340101850	CENTRAL ISLIP	NY		05/29/2025	8.614	325,730		660,000
100203091	APOPKA	FL		04/25/2025	7.250	260,816		330,000
100204989	HALLANDALE BEACH	FL		04/10/2025	7.375	261,013		350,000
100214468	KISSIMMEE	FL		06/06/2025	7.375	260,557		394,000
100209238	NORRISTOWN	PA		04/29/2025	6.624	260,912		356,000
100214773	RAMONA	CA		06/11/2025	7.875	260,247		1,005,000
100205850	DENVER	CO		04/14/2025	7.124	260,657		377,000
100218690	SHERMAN	TX		06/27/2025	7.375	260,191		340,000
100210443	WORCESTER	MA		05/12/2025	9.124	260,320		305,000
100211903	LITTLE ROCK	AR		05/19/2025	6.990	260,123		350,000
100211782	TELFORD	PA		05/19/2025	7.500	260,029		335,000
100210090	APOPKA	FL		05/07/2025	6.624	260,198		365,000
100206176	GOODLETTSVILLE	TN		04/16/2025	7.625	260,299		325,000
100216514	SOMERS POINT	NJ		06/23/2025	7.375	259,834		357,000
100216303	ARVONIA	VA		06/20/2025	7.250	259,606		320,000
100206745	HOBOKEN	NJ		04/23/2025	6.375	264,108		570,000
100206661	BETHLEHEM	GA		04/24/2025	6.625	259,964		325,000
100214083	PALM COAST	FL		05/30/2025	6.990	259,723		400,000
100212948	COLUMBIA	MD		05/29/2025	10.675	259,433		747,495
100204666	DERRY	NH		04/04/2025	7.500	259,768		341,000
100206182	ROUND ROCK	TX		04/16/2025	7.500	259,528		315,000
100215728	RALEIGH	NC		06/12/2025	6.990	259,171		341,100
100209938	HAUULA	HI		06/11/2025	6.750	259,139		405,000
100206711	VAN NUYS	CA		04/23/2025	7.125	259,254		1,340,000
100213887	WOODBURY	MN		05/29/2025	5.875	258,782		340,000
100219209	RALEIGH	NC		06/27/2025	7.125	258,806		315,000
100216295	NASHVILLE	TN		06/20/2025	6.000	258,767		353,000
100208517	ALEXANDRIA	VA		04/29/2025	10.125	259,538		1,046,658
100211212	ORLANDO	FL		05/15/2025	7.875	258,645		1,650,000
100209524	BARNEGAT	NJ		05/02/2025	6.990	258,869		645,000
100209558	KENT	WA		05/02/2025	6.990	258,869		780,000
100212148	MANCHESTER CENTER	VT		05/22/2025	7.990	258,752		325,000
100210879	FLOWER MOUND	TX		05/15/2025	7.875	258,314		950,000
100216631	PLAINFIELD	IL		06/23/2025	6.875	258,264		340,000
100213858	SICKLERVILLE	NJ		05/29/2025	7.375	258,208		356,000
100207571	FERNANDINA BEACH	FL		04/29/2025	10.000	258,334		1,060,000
100208819	NAPA	CA		04/29/2025	12.250	260,549		751,436
100214889	STATE COLLEGE	PA		06/11/2025	7.750	258,074		351,000
100215581	EAGLE LAKE	FL		06/12/2025	5.999	258,005		340,000
100209968	FOGELSVILLE	PA		06/11/2025	7.250	257,997		456,000
100212172	VIRGINIA BEACH	VA		05/22/2025	6.990	257,924		530,000
100212106	SACRAMENTO	CA		05/22/2025	7.125	257,650		365,000
100204558	BOCA RATON	FL		04/04/2025	7.115	257,999		540,000
100213848	SCHAUMBURG	IL		05/29/2025	7.500	257,519		317,000
100210350	CHOWCHILLA	CA		05/09/2025	8.250	257,489		350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206022	SAVANNAH	GA		04/15/2025	6.500	257,711		450,000
100205830	FREDERICK	MD		04/14/2025	6.750	257,833		340,000
100212167	MCKINNEY	TX		05/22/2025	6.990	257,325		355,000
100206769	MILWAUKEE	WI		04/23/2025	7.875	257,544		310,000
100211609	EUGENE	OR		06/23/2025	7.875	257,250		390,000
100209522	FAIRMOUNT HEIGHTS	MD		05/02/2025	7.450	257,213		335,000
100210162	OLATHE	KS		05/07/2025	6.750	256,995		365,000
100209646	NASHVILLE	TN		05/02/2025	6.875	257,709		852,000
100207446	PLAINFIELD	NJ		04/29/2025	8.625	257,098		362,000
100207781	FAIRFIELD	NJ		04/29/2025	11.250	256,899		635,000
100215528	WOODSTOCK	GA		06/11/2025	6.750	256,847		466,000
100205820	PORT SAINT JOE	FL		04/14/2025	7.125	257,275		400,000
100214729	RALEIGH	NC		06/11/2025	7.375	256,840		467,500
100205766	SIMLA	CO		04/14/2025	7.000	257,285		433,000
100216569	LEXINGTON	NC		06/23/2025	5.750	256,526		350,000
100216685	FAIRHOPE	AL		06/23/2025	7.625	256,534		335,000
100204641	PHOENIX	AZ		04/04/2025	7.500	256,923		330,000
100205067	POMPANO BEACH	FL		04/11/2025	7.875	256,690		377,000
100205825	METAIRIE	LA		04/14/2025	7.125	256,778		343,000
100218931	LONGS	SC		06/27/2025	6.250	256,317		410,000
100204571	WEXFORD	PA		04/04/2025	7.125	256,704		340,000
100206159	DAHLONEGA	GA		04/16/2025	5.750	256,408		345,000
100219308	WESTMINSTER	CO		06/30/2025	6.990	256,221		545,000
100210101	CLAYTON	NC		05/07/2025	7.490	256,131		331,000
100215358	REISTERSTOWN	MD		06/12/2025	6.625	256,098		340,000
100213139	WALNUT CREEK	CA		05/29/2025	7.875	256,100		1,679,957
100213091	HELPER	UT		05/29/2025	7.224	256,100		430,000
100212979	HEBER CITY	UT		05/29/2025	6.500	256,099		1,270,000
100206199	NORTH PORT	FL		04/16/2025	7.875	256,256		290,000
100205897	PETERSBURG	AK		04/14/2025	6.925	256,511		425,000
100216577	FORT WORTH	TX		06/23/2025	5.750	255,986		365,000
100214057	NORTH PORT	FL		05/29/2025	6.875	255,964		344,000
100215645	LAWRENCEVILLE	GA		06/12/2025	6.624	255,678		364,000
100214368	LEBANON	TN		06/02/2025	6.250	255,911		290,000
100206660	NOKOMIS	FL		04/24/2025	6.750	255,789		300,000
100213012	LA VERNE	CA		05/29/2025	6.625	255,588		1,018,486
100205810	CAPITOL HEIGHTS	MD		04/14/2025	7.500	256,007		315,000
100207392	PHOENIX	AZ		04/29/2025	7.250	255,974		350,000
100206481	MYRTLE BEACH	SC		04/22/2025	6.499	255,734		325,000
3340099035	PLAINFIELD	NJ		04/10/2025	8.688	319,334		655,000
100204903	BRIDGEVILLE	DE		04/10/2025	6.990	255,680		350,000
100215514	PROSPECT PARK	NJ		06/12/2025	7.250	255,252		330,000
100208403	BOCA RATON	FL		04/29/2025	9.250	255,638		1,080,000
100209325	LINCOLN	NE		04/29/2025	7.000	255,412		330,000
100216638	STEPHENS CITY	VA		06/23/2025	7.490	255,160		320,000
100204692	HENDERSON	NV		04/04/2025	7.375	255,594		410,000
100216442	ODESSA	TX		06/20/2025	8.999	255,150		270,000
100210071	FREDERICKSBURG	TX		05/07/2025	6.990	255,145		313,999
100218822	DEL VALLE	TX		06/27/2025	5.875	255,114		344,000
100205747	FRESNO	CA		04/14/2025	6.875	255,533		447,000
100215886	CONCORD	NC		06/12/2025	6.625	254,871		350,000
100214539	PALMDALE	CA		06/06/2025	6.875	254,867		550,000
100206335	GREENVILLE	SC		04/17/2025	6.750	255,078		365,000
100207050	NEW PORT RICHEY	FL		04/24/2025	6.750	255,251		315,000
100209778	ATLANTA	GA		05/05/2025	7.000	255,231		465,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218550	RICHMOND	VA		06/27/2025	7.500	254,761		310,000
100205011	PALM COAST	FL		04/10/2025	7.750	254,980		305,000
100211511	DURHAM	NC		05/16/2025	6.750	254,744		320,000
100210119	HAMMOND	LA		05/07/2025	7.125	255,652		350,000
100218435	VAALS	NLD		06/26/2025	4.950	316,033		681,947
100206804	DENTON	TX		04/23/2025	7.375	254,744		345,000
100215301	MIDLOTHIAN	VA		06/12/2025	7.875	254,341		310,000
100206168	GREENSBORO	NC		04/16/2025	7.250	266,790		349,000
100216360	AVENTURA	FL		06/20/2025	6.999	254,250		460,000
100210396	HOUSTON	TX		05/12/2025	6.499	254,107		342,000
100212086	SPRINGFIELD	OR		05/22/2025	7.125	254,112		450,000
100209313	BUCKEYE	AZ		04/29/2025	6.990	254,272		335,000
100202245	LAS VEGAS	NV		04/17/2025	6.875	254,470		457,000
100218699	SPARKS	NV		06/27/2025	5.375	253,763		487,000
100212171	LAWRENCEVILLE	GA		05/22/2025	5.990	253,703		360,000
100211867	CUMMING	GA		05/19/2025	7.625	253,938		310,000
100216039	CAPE CORAL	FL		06/17/2025	7.990	253,733		341,000
100216610	DALLAS	TX		06/23/2025	7.125	253,714		354,000
100210635	LADY LAKE	FL		05/15/2025	7.250	253,920		346,000
100210122	SAINT GEORGE	UT		05/07/2025	6.875	253,881		335,000
100211645	KISSIMMEE	FL		05/16/2025	8.124	253,837		307,000
100216510	HAMBURG	IA		06/23/2025	7.625	253,588		325,000
100212599	DETROIT	MI		05/29/2025	7.875	253,464		326,000
100216607	MOUNT LAUREL	NJ		06/23/2025	6.875	253,255		335,000
100219041	DESERT HOT SPRINGS	CA		06/27/2025	7.000	253,249		445,000
100216712	WATERVLIET	MI		06/23/2025	7.124	253,229		365,000
100209510	CHARLOTTESVILLE	VA		05/02/2025	6.375	254,871		515,000
100212562	LAFAYETTE	IN		05/29/2025	7.875	253,119		310,000
100211783	AUBREY	TX		05/19/2025	7.375	253,081		335,000
100214623	BLUFFTON	SC		06/10/2025	7.000	253,061		426,000
100205818	MILLEDGEVILLE	GA		04/14/2025	7.500	253,444		335,000
100213871	GRAFTON	WI		05/29/2025	7.375	252,848		310,000
100215473	LEHIGH ACRES	FL		06/12/2025	7.625	252,616		347,000
100211612	WINCHESTER	VA		06/23/2025	8.625	252,600		320,000
100205965	MCKINNEY	TX		04/15/2025	7.625	252,878		340,000
100206356	MYRTLE BEACH	SC		04/17/2025	7.125	268,546		327,000
100214788	MONROE	NC		06/11/2025	7.750	252,490		292,400
100216540	ALBUQUERQUE	NM		06/23/2025	7.500	252,471		334,000
100204479	YORKVILLE	IL		04/04/2025	8.125	252,785		290,000
100204848	PALMDALE	CA		04/09/2025	7.499	252,629		430,000
100206437	WINTERVILLE	GA		04/22/2025	7.625	252,097		343,000
100219278	LAS VEGAS	NV		06/30/2025	6.990	252,028		485,000
100216310	PORTSMOUTH	VA		06/20/2025	6.990	252,018		310,000
100216566	RICHMOND	TX		06/23/2025	5.750	251,985		350,000
100212618	STONE MOUNTAIN	GA		05/29/2025	7.999	252,000		300,000
100218731	OCALA	FL		06/27/2025	7.250	251,960		335,000
100210237	DECATUR	GA		05/09/2025	7.375	252,130		325,000
100216691	RAPID CITY	SD		06/23/2025	7.375	251,909		341,000
100214551	CONCORD	CA		06/06/2025	7.499	251,907		305,000
100218804	BUTTE	MT		06/27/2025	7.625	251,582		305,500
100207324	BOGART	GA		04/29/2025	6.750	251,793		617,000
100211748	LYNCHBURG	VA		05/19/2025	7.375	251,567		308,000
100210628	GOODYEAR	AZ		05/15/2025	7.375	251,551		322,000
100214050	PILOT POINT	TX		05/29/2025	6.375	251,515		391,000
100212158	SIERRA VISTA	AZ		05/22/2025	8.125	251,677		293,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000825	SUMMIT	NJ		05/09/2025	8.598	502,970		2,235,000
100219118	JACKSONVILLE	FL		06/27/2025	7.625	251,481		313,000
100214961	COLUMBUS	OH		06/11/2025	7.375	251,358		450,000
100219349	FARMERSVILLE	CA		06/30/2025	7.750	251,170		305,000
100209241	FREDERICKSBURG	VA		04/29/2025	6.625	251,270		333,000
100218708	MESA	AZ		06/27/2025	6.875	250,987		355,000
100203018	WILMINGTON	DE		04/25/2025	7.625	251,146		346,000
100214183	FISHERS	IN		05/30/2025	7.500	250,950		360,000
3340095972	PRAIRIE VILLAGE	KS		04/24/2025	8.154	313,632		528,000
100206117	BEND	OR		04/16/2025	6.375	251,135		565,000
100210750	BAINBRIDGE ISLAND	WA		05/15/2025	6.990	250,882		325,000
100215304	GALLATIN	TN		06/12/2025	7.250	250,849		306,000
100210280	ROCK HILL	SC		05/09/2025	7.500	250,534		275,000
100209144	UNITED KINGDOM	GBR		04/29/2025	5.650	305,778		446,030
100216541	COLLEGE STATION	TX		06/23/2025	6.250	250,453		350,000
100215852	BLACKSBURG	VA		06/12/2025	6.990	250,425		355,000
100209349	RUSH CITY	MN		04/29/2025	7.250	251,069		395,000
100209341	LOMBARD	IL		04/29/2025	7.125	250,397		334,000
100207034	FORT MYERS	FL		04/24/2025	7.875	250,803		303,000
100212558	TAMPA	FL		05/29/2025	7.625	250,343		325,000
100212617	SEGUIN	TX		05/29/2025	7.500	250,295		327,000
100216587	SAN MARCOS	TX		06/23/2025	6.875	250,025		330,000
100211680	CHEVY CHASE	MD		05/19/2025	6.750	268,139		380,000
3.62506E+11	LAWNDALE	CA		04/17/2025	8.350	500,000		776,000
100218893	CLARYVILLE	NY		06/27/2025	7.500	249,963		275,000
100211373	SANTA CRUZ	CA		05/15/2025	7.000	250,923		1,514,000
100216362	ROSSVILLE	GA		06/20/2025	7.750	249,894		355,000
100216665	PUNTA GORDA	FL		06/23/2025	8.125	249,893		305,000
100218629	IRVING	TX		06/27/2025	6.750	249,890		335,000
100215364	LAS VEGAS	NV		06/12/2025	6.625	249,859		333,000
100209512	KATY	TX		05/02/2025	6.500	250,114		345,000
100212712	FORT WORTH	TX		05/28/2025	7.625	249,593		344,000
100206649	LEBANON	TN		04/24/2025	5.750	249,728		327,000
100213872	SUPPLY	NC		05/29/2025	6.250	249,460		335,000
100214088	PEMBROKE PINES	FL		05/30/2025	7.500	249,613		300,000
3340099693	DOVER	NJ		04/10/2025	8.154	311,731		580,000
100214202	TOMBALL	TX		05/30/2025	6.625	249,348		374,000
100215283	WESLEY CHAPEL	FL		06/12/2025	7.375	249,366		322,000
100207017	SCOTTSDALE	AZ		04/24/2025	7.500	249,573		344,000
100205777	PEA RIDGE	AR		04/14/2025	6.750	249,646		372,000
100204958	WEST CHESTER	OH		04/10/2025	7.250	254,662		335,000
100213955	WINDER	GA		05/29/2025	5.990	249,103		380,000
100209415	ELKTON	VA		04/29/2025	7.490	249,515		300,000
100215551	GREER	SC		06/12/2025	7.250	249,080		306,000
100219331	BUFFALO	NY		06/30/2025	7.575	249,044		360,000
100218883	OCEAN CITY	MD		06/27/2025	7.500	248,977		270,000
100209688	BUFFALO	NY		05/02/2025	7.240	249,905		332,000
100206668	LEXINGTON PARK	MD		04/24/2025	7.250	249,167		351,000
100218694	PARRISH	FL		06/27/2025	6.375	248,679		349,000
100219279	HORSHAM	PA		06/30/2025	7.125	248,647		340,000
100219320	LIBERTY	NY		06/30/2025	7.125	248,593		323,000
100209536	HAYWARD	WI		05/02/2025	6.875	248,821		368,000
100212716	DEPTFORD	NJ		05/28/2025	7.625	248,571		306,000
100205971	CHESAPEAKE	VA		04/15/2025	7.875	248,981		320,000
100209454	LEBANON	TN		04/29/2025	7.990	248,825		300,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214027	AURORA	IL		05/29/2025	6.990	248,469		325,000
100218693	MONTGOMERY VILLAGE	MD		06/27/2025	6.875	248,448		370,000
100214255	PHOENIX	AZ		05/30/2025	7.125	248,298		321,000
100206160	PILLAGER	MN		04/16/2025	7.250	248,483		305,000
100209257	NASHVILLE	TN		04/29/2025	6.750	248,680		375,000
100212692	HARBOR SPRINGS	MI		05/28/2025	6.990	248,186		399,000
100211986	BOZEMAN	MT		05/22/2025	7.375	247,711		350,000
100216311	HAINES CITY	FL		06/20/2025	6.625	248,121		298,000
100210479	DELAND	FL		05/12/2025	7.625	248,081		329,000
100213890	NASHVILLE	TN		05/29/2025	7.375	248,066		302,000
100208954	LAWRENCEVILLE	GA		04/29/2025	6.499	248,032		371,000
100215350	DOWNEY	CA		06/12/2025	6.750	247,766		715,000
100211793	CLARKSTON	WA		05/19/2025	7.625	247,747		303,000
100218674	CHEYENNE	WY		06/27/2025	7.625	247,654		302,000
100210353	CONROE	TX		05/09/2025	7.500	247,929		340,000
100218537	LEHI	UT		06/27/2025	6.750	247,583		330,000
100219350	SAINT AUGUSTINE	FL		06/30/2025	7.075	247,554		310,000
100210665	EXCELSIOR	MN		05/15/2025	7.375	247,556		360,000
100205958	MCKINNEY	TX		04/15/2025	7.750	247,841		310,000
100210189	CHARLOTTE	NC		05/07/2025	7.125	247,533		346,500
100206702	SPRINGFIELD	OR		04/23/2025	7.125	247,465		365,000
100215446	WAXAHACHIE	TX		06/12/2025	7.250	247,192		320,000
100209773	WEATHERFORD	TX		05/05/2025	7.125	247,565		360,000
100207938	DESTIN	FL		04/29/2025	6.699	247,664		1,025,000
100215378	ROGERS	MN		06/12/2025	6.875	247,130		327,000
100218638	HUNTSVILLE	AL		06/27/2025	7.375	247,060		305,000
100216659	INDIAN HEAD PARK	IL		06/23/2025	6.875	247,019		375,000
100210077	LAWRENCEVILLE	GA		05/07/2025	7.625	247,034		300,000
100214997	LODI	CA		06/11/2025	8.500	247,020		652,000
100216324	FREDERICK	MD		06/20/2025	6.750	246,788		320,000
100214154	ST AUGUSTINE	FL		05/30/2025	7.875	246,790		314,000
100209312	PHOENIX	AZ		04/29/2025	6.990	246,982		350,000
100219097	GILBERT	AZ		06/27/2025	7.500	246,750		820,000
100214032	KENNEWICK	WA		05/29/2025	6.990	246,756		354,000
100215453	FRESNO	CA		06/12/2025	7.500	246,734		290,000
3700005823	JACKSON	NJ		05/15/2025	8.185	411,182		1,540,000
100219293	DOWNINGTOWN	PA		06/30/2025	5.990	246,662		370,000
100211868	MARTINSBURG	WV		05/19/2025	7.250	246,649		305,000
100202233	NORTH PORT	FL		04/17/2025	7.250	246,816		300,000
100206696	SPOKANE	WA		04/23/2025	8.125	246,773		302,000
100207242	PHILADELPHIA	PA		04/28/2025	7.125	246,585		408,000
100210048	GASTONIA	NC		05/07/2025	6.750	246,350		324,000
100206922	DETROIT	MI		04/24/2025	7.125	246,498		325,000
100212211	CORDOVA	TN		05/22/2025	6.990	246,305		446,000
100206759	LACKAWAXEN	PA		04/23/2025	7.625	247,992		300,000
100214482	MOUNT LAUREL	NJ		06/06/2025	8.000	246,225		335,000
100212656	ANNA	TX		05/29/2025	7.999	246,225		344,000
100208303	RIVERSIDE	CA		04/29/2025	10.050	246,078		740,000
100206476	MANASSAS	VA		04/22/2025	7.490	245,945		310,000
100211939	BELLEVUE	KY		05/19/2025	7.250	292,000		385,000
100213731	MONTGOMERY	AL		05/29/2025	7.250	245,854		300,000
100214019	MURRELLS INLET	SC		05/29/2025	7.490	245,991		330,000
100215776	NEWPORT NEWS	VA		06/12/2025	7.750	245,734		303,000
100219141	BOERNE	TX		06/27/2025	6.875	245,687		395,000
100209597	ASHBURN	VA		05/02/2025	6.990	246,444		411,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204728	ASHEBORO	NC		04/08/2025	7.750	246,005		335,000
100203085	MESA	AZ		04/25/2025	7.250	245,684		370,000
100210023	HAWTHORNE	CA		05/07/2025	9.250	245,594		1,394,000
100205738	HOUSTON	TX		04/14/2025	7.000	245,867		320,000
100214204	CORVALLIS	OR		05/30/2025	7.125	245,427		403,850
100218634	RESTON	VA		06/27/2025	6.999	245,415		330,000
100215373	WILMINGTON	NC		06/12/2025	6.375	245,258		340,000
100209255	FORNEY	TX		04/29/2025	6.750	245,895		330,000
100211760	HELEN	GA		05/19/2025	7.125	245,236		310,000
100213930	PENNSAUKEN	NJ		05/29/2025	6.624	245,220		350,000
100218828	BRADENTON	FL		06/27/2025	6.500	244,846		312,000
100213880	LA VERGNE	TN		05/29/2025	8.250	244,848		300,000
100204537	LAS VEGAS	NV		04/04/2025	7.200	245,237		395,000
100215844	AURORA	IL		06/12/2025	7.125	244,798		320,000
100211780	NEW BRAUNFELS	TX		05/19/2025	7.375	244,626		300,000
100209366	BIG BEAR CITY	CA		04/29/2025	7.250	244,808		296,000
100206185	CHESAPEAKE	VA		04/16/2025	7.250	244,813		380,000
100206190	FISHERSVILLE	VA		04/16/2025	7.625	245,138		320,050
100218713	MIAMI BEACH	FL		06/27/2025	7.250	244,559		350,000
100211709	CHICAGO	IL		05/19/2025	7.375	244,359		299,000
100214384	MESA	AZ		06/02/2025	5.375	244,496		529,000
100213336	MYRTLE BEACH	SC		05/29/2025	8.250	244,162		970,000
100213855	ROCKFORD	IL		05/29/2025	7.250	244,218		300,000
100212077	CAPE CORAL	FL		05/22/2025	7.875	244,361		300,000
100218798	RANSON	WV		06/27/2025	7.500	244,163		340,000
100211450	ROCKWALL	TX		05/16/2025	6.375	244,090		345,000
100206484	MYRTLE BEACH	SC		04/22/2025	6.499	244,303		320,000
100214797	DUMONT	NJ		06/11/2025	7.500	244,008		700,000
100213740	WINTER SPRINGS	FL		05/29/2025	7.500	243,719		347,500
100214478	CHANDLER	AZ		06/06/2025	7.875	243,600		290,000
100209517	BAKERSFIELD	CA		05/02/2025	6.875	290,346		375,000
100215382	SAINT PAUL	MN		06/12/2025	6.625	243,553		330,000
100209523	MERIDIAN	ID		05/02/2025	5.500	243,486		475,000
100206412	EUREKA	CA		05/22/2025	7.625	243,449		346,000
3340098867	HOLMDEL	NJ		04/24/2025	8.296	304,247		600,000
100216477	EUGENE	OR		06/23/2025	7.490	243,344		340,000
100205957	MCKINNEY	TX		04/15/2025	7.125	243,528		327,000
100215557	LAS VEGAS	NV		06/12/2025	7.375	242,886		314,500
100204863	PALMDALE	CA		04/09/2025	6.499	243,088		500,000
100213999	SUGAR LAND	TX		05/29/2025	6.999	242,835		360,000
100215814	AURORA	IL		06/12/2025	6.875	242,797		325,000
100207249	CINCINNATI	OH		04/28/2025	6.875	242,965		335,000
100218814	ROGERS	MN		06/27/2025	6.375	242,776		328,000
100211777	BOARDMAN	OR		05/19/2025	6.875	242,777		321,000
100219191	TOBYHANNA	PA		06/27/2025	7.250	242,725		295,000
100210153	WOODSTOCK	GA		05/07/2025	6.500	242,680		377,000
100218472	LAS VEGAS	NV		06/27/2025	7.750	242,375		332,000
100205752	KISSIMMEE	FL		04/14/2025	7.500	242,776		311,000
100206602	AUBURN	GA		04/23/2025	6.750	242,553		439,000
100205932	CHARLOTTE	NC		04/15/2025	5.750	242,527		339,000
100209408	SURF CITY	NC		04/29/2025	7.490	242,539		321,000
100218821	NOKOMIS	FL		06/27/2025	6.500	242,288		305,000
100216243	DESOTO	TX		06/20/2025	6.425	242,267		320,000
100210689	BENTONVILLE	AR		05/15/2025	6.625	242,267		319,000
100210674	DOTHAN	AL		05/15/2025	7.750	242,269		295,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218650	AMMON	ID		06/27/2025	6.625	241,948		341,000
100214316	CLARKSVILLE	TN		06/02/2025	8.000	241,940		260,000
100214808	LAKE HAVASU CITY	AZ		06/11/2025	8.500	241,931		310,000
100214911	LAS VEGAS	NV		06/11/2025	7.750	241,928		420,000
100210147	SOUTHPORT	NC		05/07/2025	6.875	242,017		323,000
100209548	PALM BEACH	FL		05/02/2025	6.990	241,795		360,000
100218789	HOLLY SPRINGS	NC		06/27/2025	6.990	241,721		332,000
100214413	KNIGHTDALE	NC		06/02/2025	4.990	241,592		490,000
100206929	FORT WORTH	TX		04/24/2025	7.750	242,025		300,000
100209691	CHEEKTOWAGA	NY		05/02/2025	7.490	241,867		280,000
100215639	WEATHERFORD	TX		06/12/2025	7.125	241,485		371,000
100215317	PINELLAS PARK	FL		06/12/2025	6.990	241,445		325,000
100210655	DAYTONA BEACH	FL		05/15/2025	7.750	241,425		290,000
100216058	VIRGINIA BEACH	VA		06/17/2025	7.250	241,398		350,000
100209443	TEMPLE	GA		04/29/2025	7.625	241,596		295,000
100209661	TURLOCK	CA		05/02/2025	7.075	241,786		460,000
100210151	COLLEGE STATION	TX		05/07/2025	6.875	241,368		298,000
100206694	CHARLOTTE	NC		04/24/2025	8.000	241,494		330,000
100213832	KERRVILLE	TX		05/29/2025	6.625	240,868		315,000
100219341	NAVARRE	FL		06/30/2025	7.950	240,698		268,000
100211730	NEW BRAUNFELS	TX		05/19/2025	6.624	240,804		320,000
100213769	NORTH LAS VEGAS	NV		05/29/2025	7.250	240,597		380,000
100204505	LUPTON	MI		04/04/2025	8.125	240,686		312,000
100216059	LAWRENCEVILLE	GA		06/17/2025	7.625	240,486		379,000
100218525	NEWNAN	GA		06/27/2025	6.490	240,364		321,000
100215587	GEORGETOWN	SC		06/12/2025	7.375	240,372		295,000
100215540	CHICAGO	IL		06/12/2025	6.990	240,353		335,000
100218554	WATAUGA	TX		06/27/2025	7.500	240,055		289,000
100219319	FAIRFIELD	OH		06/30/2025	7.490	240,029		310,000
100215365	GOULDSBORO	PA		06/12/2025	6.625	240,000		300,000
100204541	BIG BEAR LAKE	CA		04/04/2025	7.375	240,407		585,000
3340100211	WAYNE	NJ		05/22/2025	9.088	299,964		1,460,000
100210929	LOS ALAMITOS	CA		05/15/2025	8.125	239,637		1,536,303
100205794	ROCKFORD	MN		04/14/2025	7.375	240,359		310,000
100205648	VAUXHALL	NJ		05/09/2025	7.250	239,975		409,000
100212704	LAWRENCEVILLE	GA		05/28/2025	6.990	239,913		420,000
100214781	AUSTIN	TX		06/11/2025	6.875	239,724		515,000
100211480	BUCKEYE	AZ		05/16/2025	7.250	240,081		390,000
3340096480	TAPPAN	NY		04/10/2025	8.421	299,574		765,000
100206187	NEW BRAUNFELS	TX		04/16/2025	6.624	239,798		375,000
100204846	TOANO	VA		04/09/2025	7.625	239,839		291,000
100214515	WATERFORD	MI		06/06/2025	7.125	239,399		320,000
100215367	AMBLER	PA		06/12/2025	7.250	239,385		315,000
100206972	MODESTO	CA		04/25/2025	7.000	239,301		709,000
100205050	STONE MOUNTAIN	GA		04/11/2025	7.000	239,666		395,000
100204489	MILLVILLE	NJ		04/04/2025	7.990	239,473		340,000
100207444	TORRINGTON	CT		04/29/2025	8.250	239,247		318,500
100210176	RICHMOND	TX		05/07/2025	6.875	240,476		318,000
100211759	NEW BRAUNFELS	TX		05/19/2025	7.125	239,042		335,000
100218248	MARIETTA	GA		06/26/2025	7.125	238,959		396,000
100212688	GILBERT	AZ		05/28/2025	6.990	238,970		456,000
100219175	BRYAN	TX		06/27/2025	7.125	238,940		310,000
100219199	BAKERSFIELD	CA		06/27/2025	7.500	238,936		298,000
100207400	ELGIN	IL		04/29/2025	6.990	239,569		732,500
100207082	LAKE WALES	FL		04/24/2025	6.990	239,005		292,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206163	RALEIGH	NC		04/16/2025	7.875	238,755		310,000
100211745	MINNEAPOLIS	MN		05/19/2025	7.375	238,438		290,000
100209171	GREENVILLE	SC		04/30/2025	7.000	238,371		346,000
3340100238	BABYLON	NY		04/24/2025	8.540	297,950		690,000
100214007	TUCSON	AZ		05/29/2025	6.500	238,572		325,500
100206805	MIAMI SHORES	FL		04/23/2025	7.125	239,039		450,000
3410000883	CHATHAM	NJ		06/20/2025	8.754	476,584		2,520,000
100205821	DENVER	CO		04/14/2025	6.750	238,730		390,000
100209190	STAR	ID		04/30/2025	7.625	238,197		363,000
100206097	LAKE LOS ANGELES	CA		04/16/2025	7.625	238,496		360,000
100205997	WINTER HAVEN	FL		04/15/2025	4.990	238,399		340,000
100215879	OMAHA	NE		06/12/2025	6.990	237,899		313,000
100206161	CLAYTON	NC		04/16/2025	6.875	238,258		314,900
100211693	WEST DES MOINES	IA		05/19/2025	6.624	237,805		330,500
100214511	KATY	TX		06/06/2025	6.625	237,758		325,000
100203088	PHILADELPHIA	PA		04/25/2025	7.250	237,954		341,000
100207059	COALINGA	CA		04/24/2025	7.375	237,950		288,000
100210082	BATON ROUGE	LA		05/07/2025	6.990	237,474		292,000
100216070	STATESVILLE	NC		06/17/2025	7.625	237,407		318,000
100215565	MORRISTOWN	TN		06/12/2025	6.375	237,353		300,000
100215868	PANAMA CITY BEACH	FL		06/12/2025	6.625	237,357		320,000
100209792	CORINTH	TX		05/05/2025	7.750	253,474		492,000
100218534	PHILADELPHIA	PA		06/27/2025	7.125	237,272		310,000
100218717	ROSENBERG	TX		06/27/2025	5.625	237,207		415,000
100210434	TAMPA	FL		05/12/2025	8.999	237,328		305,000
100206845	WILDWOOD CREST	NJ		04/24/2025	6.875	237,384		602,000
100207810	BALTIMORE	MD		04/29/2025	9.850	236,954		910,423
100206081	WARREN	MI		05/16/2025	7.500	236,816		310,000
100218687	ATHENS	GA		06/27/2025	7.625	236,782		285,000
100204815	STEVINSON	CA		04/09/2025	6.499	236,993		550,000
100216461	PORTLAND	OR		06/20/2025	7.750	236,775		468,000
100207067	ELKINS PARK	PA		04/24/2025	7.375	236,983		305,000
100206830	FORT PIERCE	FL		04/24/2025	7.125	236,795		290,000
100206308	GULF BREEZE	FL		04/17/2025	6.875	236,985		290,000
100218400	NIJMEGEN	NLD		06/26/2025	5.400	294,087		369,903
100219260	CHICAGO	IL		06/30/2025	7.750	236,381		585,000
100210781	QUEEN CREEK	AZ		05/15/2025	7.875	236,377		766,050
100215628	EDGEWATER	FL		06/12/2025	6.375	236,302		335,000
100212502	JACKSONVILLE	FL		05/28/2025	8.375	236,250		398,000
100210259	KANSAS CITY	MO		05/09/2025	7.750	236,212		265,000
100206167	CLAYTON	NC		04/16/2025	7.375	236,384		320,000
100219270	SYRACUSE	NY		06/30/2025	6.990	236,068		380,000
100208952	ORLAND	CA		04/29/2025	8.250	236,250		407,500
100216689	SIOUX FALLS	SD		06/23/2025	7.250	236,051		309,000
100210780	MINERAL BLUFF	GA		05/15/2025	8.500	235,932		632,416
100214365	PHILADELPHIA	PA		06/02/2025	7.875	235,740		285,000
100208513	MATTHEWS	NC		04/29/2025	9.300	235,806		708,962
100218949	SCHAUMBURG	IL		06/27/2025	6.875	235,658		310,000
100206590	PARKVILLE	MD		04/22/2025	7.250	235,871		307,650
100219024	FAIRFIELD	CA		06/27/2025	6.625	235,583		505,000
100212737	AMSTERDAM	NLD		05/28/2025	4.800	282,199		507,632
100218388	BEESEL	NLD		06/26/2025	4.900	292,624		392,600
100216629	STATESBORO	GA		06/23/2025	7.125	235,499		312,000
100218580	NEWARK	DE		06/27/2025	7.375	235,130		288,000
100204527	SUMTER	SC		04/04/2025	7.740	235,508		310,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214028	SCHERTZ	TX		05/29/2025	7.000	235,329		307,000
100214882	GLENDALE HEIGHTS	IL		06/11/2025	8.000	235,092		285,000
100206793	CLEVELAND	OH		04/23/2025	7.625	235,382		304,000
100209580	EASTPOINT	FL		05/02/2025	6.500	235,914		410,000
100215493	WESTMINSTER	MD		06/12/2025	5.990	235,030		335,000
100206856	WASHINGTONVILLE	NY		04/24/2025	7.999	235,200		345,000
100214053	MCKINNEY	TX		05/29/2025	6.750	234,971		377,000
100214487	NORTHVILLE	MI		06/06/2025	7.125	234,584		410,000
100210322	MC MINNVILLE	TN		05/09/2025	7.500	234,711		256,000
100207091	WHITEHOUSE	TX		04/24/2025	7.625	234,878		315,000
100215865	CHESTERFIELD	VA		06/12/2025	7.500	234,463		299,000
100204806	MONROVIA	CA		04/09/2025	6.625	234,785		980,000
100206666	AUBURN	PA		04/24/2025	8.000	234,602		267,000
100206333	SAINT PETERSBURG	FL		04/17/2025	6.375	234,559		300,000
100207262	LAS VEGAS	NV		04/28/2025	7.125	234,771		380,000
100215860	SHENANDOAH	VA		06/12/2025	7.125	234,326		305,000
100206714	CAPE MAY COURT HOUSE	NJ		04/23/2025	7.250	234,784		725,000
100204828	MONROVIA	CA		04/09/2025	6.625	234,349		1,000,000
100206469	LITTLE RIVER	SC		04/22/2025	7.490	234,147		295,000
100214446	PARKVILLE	MD		06/06/2025	7.499	233,903		295,000
100218907	PITTSBURGH	PA		06/27/2025	7.250	233,889		270,000
100210599	SUGARLOAF	CA		05/15/2025	7.625	234,080		320,000
100214355	SPRINGFIELD	MO		06/02/2025	7.500	233,891		279,000
100204617	DURHAM	NC		04/04/2025	7.250	234,479		445,000
100212648	KATY	TX		05/29/2025	7.250	233,839		389,500
100214772	WESTFIELD	IN		06/11/2025	7.250	233,465		323,000
100207443	LIVERPOOL	NY		04/29/2025	7.625	233,631		300,000
100206813	LANCASTER	PA		04/23/2025	7.625	233,600		290,000
100210490	PHILADELPHIA	PA		05/12/2025	7.625	233,568		285,000
100215806	BULLHEAD CITY	AZ		06/12/2025	6.500	233,356		270,000
100210203	GREENSBORO	NC		05/07/2025	6.490	233,230		392,000
100212741	ENSCHEDE	NLD		05/28/2025	4.950	279,377		364,382
100212793	S-GRAVENHAGE	NLD		05/28/2025	4.800	279,377		369,988
100209738	WAKE FOREST	NC		05/05/2025	6.875	233,585		295,000
100199204	ORLANDO	FL		04/04/2025	7.500	233,275		319,000
100206927	ATLANTA	GA		04/24/2025	7.125	233,225		319,000
100204711	GREENSBORO	NC		04/08/2025	6.875	233,465		375,000
100208350	NEW BRAUNFELS	TX		04/29/2025	11.225	233,282		1,240,000
100209058	SPIJKENISSE	NLD		04/29/2025	5.500	284,502		496,149
100219010	LAS VEGAS	NV		06/27/2025	6.625	232,903		376,000
100206850	TOOELE	UT		04/24/2025	6.990	232,918		520,000
100215370	SAVANNAH	GA		06/12/2025	6.750	232,797		312,000
100209303	KISSIMMEE	FL		04/29/2025	6.875	232,994		305,000
100214157	ST AUGUSTINE	FL		05/30/2025	8.250	232,532		292,000
100205974	MCKINNEY	TX		04/15/2025	7.250	232,765		365,000
100208136	PASADENA	MD		04/29/2025	8.600	233,502		918,959
100206026	GALLATIN	TN		04/15/2025	7.625	232,679		300,000
100206842	COLUMBIA	MO		04/24/2025	7.625	232,421		282,000
100210718	SCHAUMBURG	IL		05/15/2025	7.250	232,387		300,000
100212249	WEST NEW YORK	NJ		05/27/2025	7.125	232,399		310,000
100216274	NEWRY	ME		06/20/2025	7.375	232,375		400,000
100207092	ATHENS	GA		04/24/2025	7.250	232,563		285,000
100205753	TOMS RIVER	NJ		04/14/2025	7.500	232,393		315,000
100214029	CALDWELL	ID		05/29/2025	6.990	232,177		320,000
3410000905	CHATHAM	NJ		06/20/2025	8.654	463,942		2,231,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214704	ORMOND BEACH	FL		06/11/2025	7.375	231,949		287,000
100213823	SAINT LOUIS PARK	MN		05/29/2025	7.875	231,840		280,000
100213867	HARDEEVILLE	SC		05/29/2025	6.499	231,818		290,000
100212757	S-GRAVENHAGE	NLD		05/28/2025	4.950	277,684		482,898
100219159	MC MINNVILLE	TN		06/27/2025	7.500	231,757		284,000
100211756	WAKE FOREST	NC		05/19/2025	6.750	231,712		375,000
100212132	CONCORD	NC		05/22/2025	7.375	231,289		307,000
100216237	HEDGESVILLE	WV		06/20/2025	6.500	231,142		425,000
100214303	ANTIOCH	IL		06/02/2025	7.375	231,127		275,000
100206801	WALLACE	ID		04/23/2025	8.125	231,615		250,000
100216047	NORTH RICHLAND HILLS	TX		06/17/2025	8.375	231,000		340,000
100205602	WASILLA	AK		05/09/2025	7.625	231,000		592,000
100205910	FREMONT	CA		04/15/2025	7.375	231,683		1,462,000
100213893	SANTA ROSA BEACH	FL		05/29/2025	5.750	231,122		319,000
100212289	YAKIMA	WA		05/28/2025	7.875	230,793		315,000
100209543	PENNSBORO	WV		05/02/2025	7.450	230,860		257,000
100206029	MC KINNEY	TX		04/15/2025	7.125	235,773		305,000
100214947	BRIDGEPORT	CT		06/11/2025	7.750	230,673		278,000
100205928	MCKINNEY	TX		04/15/2025	7.500	230,906		301,000
100214870	CLEVELAND	OH		06/11/2025	7.750	230,618		278,000
100214236	FRESNO	CA		05/30/2025	7.999	231,825		390,000
100206960	CHARLOTTE	NC		04/25/2025	7.000	230,804		322,000
100216359	HARDEEVILLE	SC		06/20/2025	6.625	230,559		389,000
100204623	SAVANNAH	GA		04/04/2025	7.490	230,932		315,000
100207381	NEWTON	NC		04/29/2025	7.000	230,542		330,000
100211304	DUXBURY	MA		05/15/2025	8.250	230,332		1,203,840
100207378	NEWTON	NC		04/29/2025	7.000	230,470		330,000
100207376	NEWTON	NC		04/29/2025	7.000	230,465		330,000
100214266	KENOSHA	WI		05/30/2025	7.375	230,246		282,000
100205791	MOUNT LAUREL	NJ		04/14/2025	7.500	230,604		295,000
100207491	EVERETT	WA		04/29/2025	8.250	251,836		720,000
100205894	OCEAN CITY	MD		04/14/2025	7.000	230,598		300,000
100215876	FRONT ROYAL	VA		06/12/2025	7.500	230,158		296,000
100206451	LEXINGTON	SC		04/22/2025	7.500	230,133		290,000
100205913	SHERMAN	TX		04/15/2025	6.750	240,362		319,000
100215832	MOUNT STERLING	KY		06/12/2025	6.875	229,841		460,000
100210523	COOKSON	OK		05/15/2025	6.990	229,813		297,000
3340097870	AWENDAW	SC		04/10/2025	9.431	287,221		827,000
100210749	GREENVILLE	SC		05/15/2025	7.750	229,738		341,000
100208865	VALRICO	FL		04/29/2025	8.625	231,475		670,000
100209026	WINSCHOTEN	NLD		04/29/2025	5.200	277,389		301,443
100211757	WESTLAND	MI		05/19/2025	6.875	229,665		325,000
100218752	MILFORD	OH		06/27/2025	6.625	229,177		309,000
100205892	CHARLOTTESVILLE	VA		04/14/2025	6.875	229,652		310,000
100218888	CONWAY	SC		06/27/2025	6.250	229,002		268,000
100205911	GALLATIN	TN		04/15/2025	7.250	229,165		305,000
100204657	SPRINGFIELD	MA		04/04/2025	7.750	229,298		305,000
100212330	APOPKA	FL		05/28/2025	6.750	228,733		450,000
100212097	WARETOWN	NJ		05/22/2025	7.625	228,906		350,000
100209166	JACKSONVILLE	FL		04/30/2025	7.500	229,062		278,000
100205718	NORTH LAS VEGAS	NV		04/14/2025	7.500	231,594		299,000
100212138	HILLSDALE	NJ		05/22/2025	7.250	228,510		720,000
100207164	FORT WORTH	TX		04/28/2025	7.500	229,116		357,000
100215506	NOBLESVILLE	IN		06/12/2025	6.125	228,377		315,000
100214270	HAVERHILL	MA		05/30/2025	7.625	228,395		476,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212175	STOCKTON	CA		05/22/2025	6.990	228,367		440,000
3410000790	LIVINGSTON	NJ		04/11/2025	8.706	456,649		1,900,000
100212246	ELGIN	IL		05/27/2025	7.500	228,332		324,000
100202241	PACOIMA	CA		04/17/2025	7.375	228,463		350,000
100212181	LONGS	SC		05/22/2025	6.990	228,448		315,000
100214040	HENDERSONVILLE	TN		05/29/2025	6.990	228,138		325,000
100218785	BIG CREEK	CA		06/27/2025	6.624	227,860		328,000
100218490	BIG BEAR LAKE	CA		06/27/2025	7.500	227,818		330,000
100218555	WILMINGTON	NC		06/27/2025	7.490	227,815		275,000
100208719	MIAMI	FL		04/29/2025	7.574	227,996		1,054,632
100214197	PUEBLO	CO		05/30/2025	7.500	227,776		282,000
100214713	GILMANTON	NH		06/11/2025	8.250	227,756		309,000
100206603	MARIETTA	GA		04/23/2025	6.750	227,906		423,500
100218549	INDIANAPOLIS	IN		06/27/2025	7.625	227,700		300,000
100207047	PORT JEFFERSON STATION	NY		04/24/2025	7.625	228,308		331,000
100216348	PHOENIX	AZ		06/20/2025	7.125	227,312		390,000
100218647	ANTIOCH	TN		06/27/2025	6.990	227,234		340,000
100216385	WINNEMUCCA	NV		06/20/2025	6.999	227,154		369,900
100207032	MIDDLETOWN	DE		04/24/2025	7.500	227,304		310,000
100211157	ROGERS	AR		05/15/2025	8.990	227,167		650,000
100210597	SEVERN	MD		05/15/2025	6.875	227,080		295,000
100210615	NEW BEDFORD	MA		05/15/2025	6.990	227,384		380,000
100216309	ARLINGTON	VA		06/20/2025	7.000	226,979		275,000
100212516	PALM BAY	FL		05/29/2025	7.375	226,708		298,000
100205788	PHILADELPHIA	PA		04/14/2025	7.625	227,080		291,000
100205955	LAS VEGAS	NV		04/15/2025	6.990	226,930		465,000
100214655	ARLINGTON	TX		06/10/2025	8.625	226,666		285,000
100203070	WICKENBURG	AZ		04/25/2025	7.375	226,839		320,000
100210482	SANTA CLARITA	CA		05/12/2025	7.375	226,820		360,000
100205870	DEL VALLE	TX		04/14/2025	6.625	227,036		321,000
100219327	POWHATAN	VA		06/30/2025	7.500	226,567		295,000
100219359	POWHATAN	VA		06/30/2025	7.500	226,567		295,000
100210576	NORTH ROYALTON	OH		05/15/2025	7.500	226,199		271,500
100209052	VLIJMEN	NLD		04/29/2025	5.150	273,121		376,896
100209101	BEST	NLD		04/29/2025	4.850	273,121		412,230
100212799	HELMOND	NLD		05/28/2025	5.200	270,911		415,881
100214821	RAEFORD	NC		06/11/2025	7.000	226,137		320,000
100218467	ARCHDALE	NC		06/27/2025	7.500	226,098		275,000
100211132	HACKENSACK	NJ		05/15/2025	7.750	226,072		497,134
100216397	ORLAND PARK	IL		06/20/2025	6.999	225,993		305,000
100214461	STARKE	FL		06/06/2025	7.750	225,960		269,000
100215815	CYPRESS	TX		06/12/2025	6.625	225,630		320,000
100208989	OCALA	FL		04/29/2025	6.999	225,643		295,000
100218654	CHUBBUCK	ID		06/27/2025	6.875	225,564		305,000
100206932	MYRTLE BEACH	SC		04/25/2025	8.250	225,852		295,000
100210573	KISSIMMEE	FL		05/15/2025	6.875	225,459		584,000
100211164	CUMMING	GA		05/15/2025	8.750	225,457		765,295
100214752	BIXBY	OK		06/11/2025	7.500	225,390		277,000
100214209	IRVING	TX		05/30/2025	7.750	225,533		316,000
100205083	NORTH BABYLON	NY		04/11/2025	7.250	225,574		707,500
100209612	LONG POND	PA		05/02/2025	7.490	225,240		279,000
100206018	HUBERT	NC		04/15/2025	7.625	225,205		294,000
100216759	LEHIGH ACRES	FL		06/25/2025	7.500	224,930		300,000
100218460	DESERT HOT SPRINGS	CA		06/27/2025	7.000	224,928		300,000
100199246	LOWELL	AR		04/09/2025	6.875	225,116		389,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212555	VENICE	FL		05/29/2025	6.999	224,884		431,000
100204645	VAIL	AZ		04/04/2025	6.875	225,449		395,000
100204547	YORK	PA		04/04/2025	7.375	225,039		309,000
100215837	OCALA	FL		06/12/2025	7.490	224,598		260,000
100206901	NAPLES	FL		04/24/2025	7.999	224,438		295,000
100212194	SAWTOOTH CITY	ID		05/22/2025	7.125	224,196		972,000
100215359	HOUSTON	TX		06/12/2025	6.500	224,167		306,000
100214473	MCHENRY	IL		06/06/2025	7.375	224,121		320,000
100206791	NORTH HALEDON	NJ		04/23/2025	7.375	224,738		425,000
100219049	NASHVILLE	TN		06/27/2025	6.875	224,049		330,000
100212595	CINCINNATI	OH		05/29/2025	7.125	224,037		300,000
100213862	MONROVIA	IN		05/29/2025	5.990	224,258		295,000
100207258	BATON ROUGE	LA		04/28/2025	7.000	224,203		299,500
100210727	PEORIA	AZ		05/15/2025	7.875	223,685		272,000
100211942	NEW BUFFALO	MI		05/19/2025	6.624	223,645		375,000
100218563	PHOENIX	AZ		06/27/2025	7.625	223,603		270,000
100204480	OCALA	FL		04/04/2025	6.750	224,091		326,000
100214417	NORTH LAS VEGAS	NV		06/02/2025	5.750	223,510		360,990
100206464	CARTERSVILLE	GA		04/22/2025	7.125	223,543		290,000
100206911	NORRISTOWN	PA		04/24/2025	7.750	223,650		284,000
100219176	HAMPTON	NH		06/27/2025	6.750	223,300		304,000
100206564	PALM BAY	FL		04/22/2025	7.500	223,471		274,000
100209573	GOOCHLAND	VA		05/02/2025	7.250	223,436		394,000
100214289	KISSIMMEE	FL		05/30/2025	6.750	222,982		310,000
100206282	MYRTLE BEACH	SC		04/17/2025	6.625	223,221		608,000
100205933	CENTERVILLE	TX		04/15/2025	7.250	222,931		447,000
100212727	UTRECHT	NLD		05/28/2025	4.950	266,678		577,122
100210756	HEMPSTEAD	TX		05/15/2025	6.990	222,560		275,000
100215845	NOKOMIS	FL		06/12/2025	6.250	222,408		300,000
100215406	SAN ANTONIO	TX		06/12/2025	6.375	222,406		305,000
100215813	ALBUQUERQUE	NM		06/12/2025	7.625	222,396		347,000
100199172	SAVANNAH	GA		04/04/2025	7.500	222,410		310,000
100205795	NEWLAND	NC		04/14/2025	7.250	222,350		315,000
100205896	ROGERS	AR		04/14/2025	7.490	222,303		285,000
100209128	UNITED KINGDOM	GBR		04/29/2025	6.740	270,891		364,372
100218742	SPRING	TX		06/27/2025	7.625	221,876		277,000
100210304	NORTH OCEAN CITY	MD		05/09/2025	7.624	221,847		250,000
100211676	CHATTANOOGA	TN		05/19/2025	7.374	221,840		300,000
100203032	SOUTH JORDAN	UT		04/25/2025	7.125	222,018		825,000
100216284	BETHEL	ME		06/20/2025	7.250	221,782		270,000
100209652	LOWELL	MA		05/02/2025	7.375	225,285		300,000
100218753	POOLER	GA		06/27/2025	6.500	221,433		378,000
325027142	JOHNS ISLAND	SC		05/28/2025	9.415	381,746		7,200,000
100207146	ANTELOPE	CA		04/28/2025	6.875	221,552		520,000
100211928	HOLLY SPRINGS	NC		05/19/2025	6.499	221,333		340,000
100205923	ANGIER	NC		04/15/2025	6.990	221,472		458,000
100214758	ABERDEEN	WA		06/11/2025	7.500	221,205		310,000
100208558	QUEEN CREEK	AZ		04/29/2025	9.700	226,806		975,678
100215288	COLUMBUS	GA		06/12/2025	7.375	221,193		325,000
100208184	TAUNTON	MA		04/29/2025	11.250	220,806		536,686
100206806	FLORENCE	AZ		04/23/2025	7.125	220,923		275,000
100215441	ROME	GA		06/12/2025	6.250	220,650		303,000
100219253	NAPLES	FL		06/30/2025	7.115	220,651		330,000
100210733	LAS VEGAS	NV		05/15/2025	7.750	220,804		238,000
100206368	TURLOCK	CA		04/17/2025	4.750	220,869		450,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207924	VALLEY CENTER	CA		04/29/2025	8.825	220,956		1,335,000
100214035	STATESBORO	GA		05/29/2025	7.125	220,533		310,000
100205888	SPRINGFIELD	MO		04/14/2025	7.625	220,842		277,000
100207346	SAGLE	ID		04/29/2025	8.125	220,500		1,150,000
100207063	SEDONA	AZ		04/24/2025	7.250	220,343		500,000
100205048	MIRAMAR	FL		04/11/2025	7.625	220,340		529,000
100206363	PINE MOUNTAIN CLUB	CA		04/17/2025	7.250	220,142		370,000
100209986	GREENVILLE	SC		06/11/2025	7.250	220,036		496,000
100207111	VIRGINIA BEACH	VA		04/24/2025	7.125	220,020		316,000
100207257	FRYEBURG	ME		04/28/2025	7.375	219,985		290,000
100214325	KINSTON	NC		06/02/2025	5.750	219,736		259,000
100209972	JACKSONVILLE	FL		06/11/2025	7.875	219,765		299,000
100218961	JACKSONVILLE	FL		06/27/2025	7.750	219,201		308,000
100206827	WILMINGTON	NC		04/24/2025	7.625	219,214		280,000
100214491	LOUISVILLE	KY		06/06/2025	6.750	219,154		280,000
100207412	PHILADELPHIA	PA		04/29/2025	6.990	219,496		360,000
100218378	ROTTERDAM	NLD		06/26/2025	4.900	272,140		342,298
100215354	HAMPTON	VA		06/12/2025	7.625	218,776		293,000
100214500	ORLANDO	FL		06/06/2025	6.750	218,670		315,000
100214101	FRESNO	TX		05/30/2025	7.500	218,732		304,000
100206035	KATY	TX		04/15/2025	7.500	218,778		307,000
100203031	PLYMOUTH	PA		04/25/2025	7.375	218,204		307,000
100205144	THE COLONY	TX		05/01/2025	7.250	218,205		350,000
100214333	SPRING	TX		06/02/2025	5.990	218,137		260,000
100215705	PEORIA	AZ		06/13/2025	7.875	218,158		265,000
100216340	ADELANTO	CA		06/20/2025	6.999	218,069		271,500
100206819	PEMBROKE PINES	FL		04/23/2025	6.575	218,323		595,000
100210320	WACO	TX		05/09/2025	7.990	218,116		252,000
100207952	GREENLAND	NH		04/29/2025	9.175	218,040		900,000
100212493	PETERSBURG	VA		05/28/2025	8.875	217,880		320,000
100214099	OROVILLE	CA		05/30/2025	7.375	217,526		284,000
100218386	STADSKANAAL	NLD		06/26/2025	4.900	269,945		339,555
100218336	AMSTERDAM	NLD		06/26/2025	5.000	359,927		424,888
3410000878	NORTH WILDWOOD	NJ		06/06/2025	8.554	434,520		2,200,000
100208440	CONCORD	CA		04/29/2025	10.244	217,574		779,841
100213735	LAS VEGAS	NV		05/29/2025	8.499	217,152		255,000
100214543	NORTH EDWARDS	CA		06/06/2025	6.999	217,086		340,000
100199188	HEARTLAND	TX		04/04/2025	7.875	217,276		266,000
100204822	KISSIMMEE	FL		04/09/2025	6.625	217,169		355,000
100212777	VELDHOVEN	NLD		05/28/2025	4.750	259,623		441,675
100215785	YORKVILLE	IL		06/12/2025	6.625	216,696		295,000
3340097573	CHICAGO	IL		04/10/2025	8.296	270,864		700,000
3340098528	YONKERS	NY		04/10/2025	8.551	270,864		785,000
100214424	HOWE	TX		06/02/2025	7.625	216,631		295,000
100207020	BALTIMORE	MD		04/24/2025	7.375	216,983		285,000
100215485	RANCHO MIRAGE	CA		06/12/2025	6.875	216,611		289,000
100202236	FLORENCE	KY		04/17/2025	7.625	216,892		265,000
100206316	SPRINGFIELD	MO		04/17/2025	6.625	216,717		274,000
3410000791	WEST ORANGE	NJ		04/11/2025	8.706	432,133		1,125,000
100212210	ASHEVILLE	NC		05/22/2025	7.375	216,010		415,000
100206601	POWDER SPRINGS	GA		04/23/2025	6.750	216,105		410,000
100215809	BREINIGSVILLE	PA		06/12/2025	6.875	215,897		285,000
100219132	LELAND	NC		06/27/2025	6.875	215,868		269,000
100210758	WILMINGTON	OH		05/15/2025	6.990	215,819		280,000
100211196	LAS VEGAS	NV		05/15/2025	8.500	215,090		933,957

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100219357	CONCORD	NC		06/30/2025	7.375	215,730		310,000
100212309	ORLANDO	FL		05/28/2025	7.125	215,735		280,000
100206853	SHOW LOW	AZ		04/24/2025	6.625	215,646		454,000
100213894	HOUSTON	TX		05/29/2025	5.750	215,416		285,000
100206997	SANTA ROSA	CA		04/24/2025	7.125	215,840		290,000
100207070	HARLINGEN	TX		04/24/2025	7.375	215,813		275,000
100210196	SCOTTSDALE	AZ		05/07/2025	7.375	215,409		282,000
3340103390	FORT MYERS BEACH	FL		06/26/2025	8.778	269,213		638,000
100216726	KELSEYVILLE	CA		06/23/2025	8.000	215,343		259,000
100202221	LA GRANGE	KY		04/17/2025	6.875	215,581		322,000
100218917	GREENEVILLE	TN		06/27/2025	6.250	215,260		280,000
100218715	SAINT AUGUSTINE	FL		06/27/2025	5.625	214,840		327,000
100206302	COVINGTON	GA		04/17/2025	7.500	215,007		265,000
3410000803	SCOTCH PLAINS	NJ		04/17/2025	8.706	429,494		2,300,000
100214109	DESOTO	TX		05/30/2025	8.750	214,619		520,000
100207027	MIAMI	FL		04/24/2025	7.250	214,791		265,000
100219188	IDAHO FALLS	ID		06/27/2025	7.250	214,526		268,000
100212146	PALM COAST	FL		05/22/2025	4.990	214,668		330,000
100219352	PHILADELPHIA	PA		06/30/2025	7.450	214,447		304,000
100206663	HUFFMAN	TX		04/24/2025	5.875	214,789		275,000
100206790	BRICK	NJ		04/23/2025	7.125	214,787		370,000
100205942	WOODRUFF	SC		04/15/2025	7.500	214,384		295,000
100206969	LAKE WORTH	FL		04/25/2025	8.125	214,200		270,000
100208959	ORLANDO	FL		04/29/2025	6.375	214,208		297,000
100205007	BRIGHAM CITY	UT		04/10/2025	7.500	214,310		382,000
100206254	BULLHEAD CITY	AZ		04/17/2025	7.125	215,219		266,000
3340103162	EAST ORANGE	NJ		05/29/2025	7.780	267,300		590,000
100214408	DANVILLE	IN		06/02/2025	6.125	213,773		334,000
100205679	GROSSE POINTE WOODS	MI		05/09/2025	7.875	213,936		295,000
100209466	CHARLOTTESVILLE	VA		04/29/2025	7.375	213,360		369,000
100211686	LOGAN	UT		05/19/2025	6.875	213,294		352,000
100209486	CENTRAL VALLEY	NY		05/01/2025	7.250	213,422		336,000
100215657	CONCORD	NH		06/13/2025	7.375	213,201		490,000
100205115	ADAIRSVILLE	GA		04/11/2025	6.875	213,704		309,500
100213374	GARDEN GROVE	CA		05/29/2025	6.625	213,075		955,314
100216093	HENRICO	VA		06/17/2025	7.250	213,014		288,000
100206432	CHARLOTTE	NC		04/22/2025	6.750	213,254		433,000
100214513	LAREDO	TX		06/06/2025	7.250	212,851		280,000
100211735	CANBY	OR		05/19/2025	7.625	212,414		262,500
100206339	LELAND	NC		04/17/2025	6.750	212,415		262,000
100204956	HAMPTON	VA		04/10/2025	7.375	212,646		294,000
100204509	RINGWOOD	NJ		04/04/2025	6.990	212,629		330,000
100207481	HIALEAH	FL		04/29/2025	8.250	212,415		275,000
100206632	FOLEY	AL		04/24/2025	5.750	212,395		253,500
100205868	NORFOLK	VA		04/14/2025	6.875	212,545		272,000
100207506	TAMPA	FL		04/29/2025	6.500	212,327		356,000
100213701	SEBRING	FL		05/29/2025	6.875	212,125		414,000
100219208	SPRING	TX		06/27/2025	7.000	211,869		282,000
100207482	HENRICO	VA		04/29/2025	6.990	211,984		275,000
100206306	FALLING WATERS	WV		04/17/2025	7.500	211,896		276,000
100205053	LILBURN	GA		04/11/2025	7.375	213,595		315,000
100210715	OAKDALE	MN		05/15/2025	6.875	211,609		295,000
100212216	ALBUQUERQUE	NM		05/22/2025	6.990	211,466		265,000
100205984	STONE MOUNTAIN	GA		04/15/2025	6.500	211,594		350,000
100212991	SALINAS	CA		05/29/2025	8.975	211,390		922,584

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213036	ALPHARETTA	GA		05/29/2025	10.950	211,394		413,646
100212554	GRAND PRAIRIE	TX		05/29/2025	7.875	211,003		290,000
100215624	CONVERSE	TX		06/12/2025	6.125	210,907		293,000
100206851	TAYLORSVILLE	UT		04/24/2025	7.375	210,970		630,000
100215293	POCONO LAKE	PA		06/12/2025	7.500	210,918		260,000
100206669	COLUMBUS	OH		04/24/2025	7.250	211,088		274,000
100215743	LOCKLAND	OH		06/12/2025	7.625	210,901		300,000
100208605	FAIRFAX	VA		04/29/2025	8.000	211,660		766,967
100213163	NAPERVILLE	IL		05/29/2025	9.825	210,822		515,000
100219016	POMONA	CA		06/27/2025	6.750	210,821		630,000
100204486	GENEVA	NY		04/04/2025	7.500	210,977		295,000
100215284	COLUMBUS	OH		06/12/2025	6.990	210,597		289,000
100212302	HERRIN	IL		05/28/2025	6.875	210,575		389,900
100209569	DEERFIELD	IL		05/02/2025	7.740	210,779		285,000
100206893	ANDERSON	SC		04/24/2025	7.375	210,725		260,000
100210500	FRESNO	CA		05/12/2025	7.999	210,510		309,000
100209653	KISSIMMEE	FL		05/02/2025	6.450	210,663		345,000
100207422	BATON ROUGE	LA		04/29/2025	7.375	210,463		410,000
3340102930	WYANDANCH	NY		06/05/2025	8.464	263,023		552,500
100219374	CHEEKTOWAGA	NY		06/30/2025	7.375	210,021		275,000
100214381	MESA	AZ		06/02/2025	6.875	210,006		299,990
100214072	MIAMI	FL		05/30/2025	7.250	210,000		425,000
100205572	MIRAMAR	FL		05/09/2025	7.750	210,000		291,000
3340099125	WEST HEMPSTEAD	NY		04/10/2025	8.677	262,453		715,000
100203074	NORTH CHESTERFIELD	VA		04/25/2025	8.750	210,000		260,000
100208961	FAWNSKIN	CA		04/29/2025	7.250	210,000		557,000
100216635	SYLVA	NC		06/23/2025	7.375	209,921		278,000
100214831	ASHBURN	VA		06/11/2025	7.499	209,844		570,000
100207099	BAKERSFIELD	CA		04/24/2025	7.375	209,795		275,000
100206964	ATLANTA	GA		04/25/2025	7.125	209,750		375,000
100212695	SUNSET BEACH	NC		05/28/2025	7.625	209,467		257,000
100205758	DURHAM	NC		04/14/2025	6.875	312,928		413,000
100204693	BRIDGEPORT	CT		04/04/2025	7.125	209,804		565,000
100205940	MCKINNEY	TX		04/15/2025	5.750	209,728		358,000
100204470	WASCO	CA		04/04/2025	8.000	210,751		305,000
100206512	GROSSE POINTE PARK	MI		04/22/2025	8.250	209,500		287,000
100207150	SAN ANTONIO	TX		04/28/2025	8.125	209,475		285,000
100205088	MANVEL	TX		04/11/2025	7.875	211,178		288,000
100213363	OAKLAND	CA		05/29/2025	7.125	209,096		1,235,000
100219347	OZARK	MO		06/30/2025	7.250	209,054		298,000
100206798	AMES	IA		04/23/2025	8.625	209,236		256,000
100209551	STATEN ISLAND	NY		05/02/2025	7.125	209,200		825,000
100218366	TILBURG	NLD		06/26/2025	4.850	259,616		368,965
100215818	JARRELL	TX		06/12/2025	7.000	208,989		275,000
100208504	STUART	FL		04/29/2025	10.675	209,267		1,170,000
100206795	DALTON	GA		04/23/2025	7.375	209,181		370,000
100218321	UNITED KINGDOM	GBR		06/26/2025	5.650	261,089		363,686
100209822	GORDONSVILLE	VA		05/05/2025	7.500	209,057		327,000
100204802	PHOENIX	AZ		04/09/2025	6.625	208,768		299,000
100210606	GASTONIA	NC		05/15/2025	7.500	208,605		250,000
100210778	GUALALA	CA		05/15/2025	8.125	208,577		457,000
100212762	ARNHEM	NLD		05/28/2025	5.100	249,746		325,736
100208939	BELLEAIR	FL		04/29/2025	8.000	208,681		1,079,734
100206768	ST AUGUSTINE	FL		04/23/2025	7.750	208,814		245,000
100212505	PINOLE	CA		05/28/2025	7.750	208,420		555,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204487	AUSTIN	TX		04/04/2025	7.375	208,487		500,000
100212205	SAN DIEGO	CA		05/22/2025	6.990	208,280		779,000
100215669	ORLANDO	FL		06/13/2025	6.875	208,059		330,000
100206371	CHARLOTTE	NC		05/22/2025	7.375	208,065		286,000
100215429	BENNETT	NC		06/12/2025	6.750	208,027		280,000
100215842	LAS VEGAS	NV		06/12/2025	6.875	208,005		300,000
100212252	SANTA MARIA	CA		05/27/2025	7.125	208,019		585,000
100218999	GARLAND	TX		06/27/2025	6.625	207,948		290,000
100215926	DAYTONA BEACH	FL		06/17/2025	7.250	207,910		259,000
100219242	HELLERTOWN	PA		06/30/2025	6.625	207,615		280,000
100199180	SPOKANE	WA		04/04/2025	6.875	207,764		275,000
100215310	INDIO	CA		06/12/2025	6.990	207,584		281,000
100210021	NORTHRIDGE	CA		05/07/2025	8.875	207,908		894,000
100204675	NEWPORT BEACH	CA		04/04/2025	7.250	207,864		2,415,000
100206298	FALLING WATERS	WV		04/17/2025	7.125	207,648		271,000
100218478	MONTGOMERY	TX		06/27/2025	7.375	207,414		345,000
100207325	TAMARAC	FL		04/29/2025	7.250	207,756		358,000
100214089	MIAMI	FL		05/30/2025	7.375	207,556		475,000
100214042	SEVIERVILLE	TN		05/29/2025	7.250	207,223		305,000
100219021	MORGAN CITY	LA		06/27/2025	6.875	207,195		257,700
100211091	SAN DIEGO	CA		05/15/2025	8.000	207,205		1,486,461
100210614	DALLAS	TX		05/15/2025	7.250	207,173		275,000
100215833	WEST DEPTFORD	NJ		06/12/2025	7.000	207,143		262,000
100209995	BUENA PARK	CA		05/07/2025	8.875	207,739		955,000
100216761	CARROLLTON	TX		06/25/2025	7.375	207,017		300,000
100212609	JACKSON	CA		05/29/2025	7.500	207,008		350,000
100206881	EL PASO	TX		04/24/2025	6.999	207,168		267,500
100204600	FOX LAKE	IL		04/04/2025	7.490	206,933		270,000
100206800	MOUNTAIN VIEW	HI		04/23/2025	6.875	206,906		410,000
100208601	LA VERNE	CA		04/29/2025	8.375	245,928		1,031,996
100210199	MESQUITE	TX		05/07/2025	7.625	206,508		303,000
100214226	MOSES LAKE	WA		05/30/2025	7.625	206,485		252,000
100206866	MILLVILLE	NJ		04/24/2025	6.999	206,579		275,000
100205708	PHILADELPHIA	PA		04/14/2025	6.875	206,787		270,000
100206721	MCMINNVILLE	OR		04/23/2025	6.750	206,566		522,000
100213291	LITTLETON	CO		05/29/2025	9.100	206,349		1,312,455
100213011	ROCKY HILL	CT		05/29/2025	11.850	205,742		776,000
100207185	CYPRESS	TX		04/28/2025	6.875	206,158		340,000
100204636	SCOTTSDALE	AZ		04/04/2025	6.990	206,553		395,000
100210787	IRVINE	CA		05/15/2025	7.750	205,816		1,552,402
100207205	LOUISVILLE	KY		04/28/2025	8.000	209,799		250,000
100205140	SANTA CLARITA	CA		05/01/2025	7.125	206,002		817,000
100209590	FORT WORTH	TX		05/02/2025	6.875	205,918		370,000
100219180	RUNNING SPRINGS	CA		06/27/2025	7.000	205,674		285,000
100208965	ELGIN	IL		04/29/2025	7.750	205,852		250,000
100212764	AMSTERDAM	NLD		05/28/2025	4.950	246,077		418,119
100218930	PLAINFIELD	IL		06/27/2025	7.125	205,319		279,000
3340101229	BRIDGEPORT	CT		06/26/2025	8.718	256,608		650,000
100206506	DALLAS	TX		04/22/2025	7.250	205,479		250,000
100206019	HOUSTON	TX		04/15/2025	7.500	205,420		294,000
100208107	REDMOND	WA		04/29/2025	8.000	205,382		1,183,089
100216416	GLENCOE	CA		06/20/2025	6.750	205,213		335,000
100215877	BELLA VISTA	AR		06/12/2025	6.990	205,164		268,000
100214038	KODAK	TN		05/29/2025	6.875	205,151		278,000
100209076	HEERLEN	NLD		04/29/2025	5.150	247,516		341,562

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213359	SAN RAMON	CA		05/29/2025	6.625	204,880		1,619,922
100212909	PAHRUMP	NV		05/29/2025	7.599	204,880		350,000
100207951	NORWALK	CA		04/29/2025	8.450	205,190		785,477
100204581	BALTIMORE	MD		04/04/2025	7.990	204,981		235,000
100208037	GILROY	CA		04/29/2025	8.600	204,940		1,225,000
100206295	CARY	IL		04/17/2025	7.375	204,973		250,000
100215449	ANN ARBOR	MI		06/12/2025	6.990	204,749		277,000
100206165	DENVER	NC		04/16/2025	8.500	204,994		265,000
100212114	SPOKANE	WA		05/22/2025	5.500	204,558		319,000
100213711	CHARLOTTE	NC		05/29/2025	7.499	204,590		256,000
100199207	SAN ANTONIO	TX		04/04/2025	7.875	204,750		260,000
100212313	OVIEDO	FL		05/28/2025	6.750	204,474		370,000
100215616	BOLIVIA	NC		06/12/2025	5.750	204,411		307,000
100216076	LOS BANOS	CA		06/17/2025	7.500	204,429		345,000
100210529	TEHACHAPI	CA		05/15/2025	6.990	204,596		604,000
100212387	SPRING HILL	FL		05/28/2025	7.000	204,187		270,000
100215414	ORLANDO	FL		06/12/2025	6.875	204,047		268,000
100213753	OCALA	FL		05/29/2025	7.499	203,831		270,000
100218969	ROCKLEDGE	FL		06/27/2025	6.999	203,789		289,500
100207273	HOUSTON	TX		04/28/2025	7.250	204,104		255,000
100212803	GRONINGEN	NLD		05/28/2025	4.800	325,480		457,072
100215384	CONROE	TX		06/12/2025	6.990	203,705		272,000
100206091	TALLAHASSEE	FL		04/16/2025	7.375	204,225		250,000
100214775	DUNDALK	MD		06/11/2025	7.375	203,696		250,000
100207204	HOFFMAN ESTATES	IL		04/28/2025	7.625	203,859		330,000
100206006	LITTLE RIVER	SC		04/15/2025	6.990	204,044		316,000
100209565	LOCKPORT	IL		05/02/2025	7.490	203,675		279,000
100212658	MANCHESTER	TN		05/29/2025	7.875	203,457		274,000
100206008	FOREST FALLS	CA		04/15/2025	7.500	203,722		280,000
3500119533	AUSTIN	TX		05/22/2025	7.620	406,725		748,000
100216184	LYNWOOD	CA		06/20/2025	7.000	203,354		635,000
100209526	SEBRING	FL		05/02/2025	6.625	204,316		300,000
100211658	MOORE	SC		05/19/2025	6.375	203,315		286,000
100206767	PALM SPRINGS	CA		04/23/2025	6.990	203,810		275,000
100207800	ALTA LOMA	CA		04/29/2025	7.349	203,693		746,650
100218967	ROCKLEDGE	FL		06/27/2025	6.999	203,044		289,500
100205959	LAS VEGAS	NV		04/15/2025	6.990	203,957		385,000
100210799	FORT PIERCE	FL		05/15/2025	7.375	202,991		826,000
100215760	PRINCETON	TX		06/12/2025	6.875	202,970		275,000
100214587	EDMOND	OK		06/09/2025	6.990	202,922		344,000
100218239	PHILADELPHIA	PA		06/26/2025	7.875	202,838		280,000
3340099544	HOFFMAN ESTATES	IL		04/24/2025	8.599	253,440		580,000
100203090	FOUNTAIN INN	SC		04/25/2025	7.750	202,920		279,000
100219174	CAPE CORAL	FL		06/27/2025	8.125	202,727		248,000
100212328	OKLAHOMA CITY	OK		05/28/2025	7.750	202,389		264,000
100212724	ROTTERDAM	NLD		05/28/2025	5.100	242,691		488,787
100212703	FORT PIERCE	FL		05/28/2025	7.125	202,320		264,000
100204884	ODESSA	TX		04/10/2025	7.250	202,646		245,000
100218938	CENTERTON	AR		06/27/2025	7.250	202,291		287,000
3410000799	NEWARK	NJ		04/17/2025	8.706	404,575		1,400,000
100212122	BRADENTON	FL		05/22/2025	7.990	202,284		262,000
100209655	ORMOND BEACH	FL		05/02/2025	7.115	202,267		285,000
100216450	INDIO	CA		06/20/2025	6.750	202,176		400,000
100214948	HENDERSON	NV		06/11/2025	7.125	201,877		365,000
100209566	NORTH FORT MYERS	FL		05/02/2025	7.250	202,048		276,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204498	CHALMETTE	LA		04/04/2025	7.625	202,181		266,000
100214504	BAKERSFIELD	CA		06/06/2025	7.375	201,814		300,000
100213356	PRINCE FREDERICK	MD		05/29/2025	8.675	201,807		813,721
100212348	NASHVILLE	TN		05/28/2025	7.250	201,725		325,000
100215667	LAWRENCE	KS		06/13/2025	7.875	201,600		260,000
100206849	MELISSA	TX		04/24/2025	6.500	201,724		340,000
100215320	MOBILE	AL		06/12/2025	7.750	201,498		246,000
100210181	ELLENWOOD	GA		05/07/2025	6.375	201,260		275,000
100212378	SAN ANTONIO	TX		05/28/2025	7.250	201,279		250,000
100216430	FINKSBURG	MD		06/20/2025	6.625	201,230		452,000
100204655	YUMA	AZ		04/04/2025	7.075	201,568		282,000
100213068	PUYALLUP	WA		05/29/2025	8.675	201,058		920,000
100209540	SAN ANTONIO	TX		05/02/2025	8.125	201,117		217,000
100207196	PORT CHARLOTTE	FL		04/28/2025	6.750	201,063		335,000
100216320	CAPE CORAL	FL		06/20/2025	8.375	200,850		300,000
100214705	ROY	UT		06/11/2025	7.750	200,830		361,000
100215381	FOUNTAIN VALLEY	CA		06/12/2025	6.625	200,422		655,000
100204656	TUCSON	AZ		04/04/2025	7.500	200,788		305,000
100204938	SPRING	TX		04/10/2025	7.250	200,925		304,000
100210605	TUCSON	AZ		05/15/2025	7.625	202,406		626,000
100206207	OCEAN ISLE BEACH	NC		04/16/2025	5.750	200,397		244,000
100204894	ATHENS	GA		04/10/2025	6.990	200,434		264,000
100219133	ROSEBURG	OR		06/27/2025	6.625	200,178		300,000
100206479	BELLA VISTA	AR		04/22/2025	7.999	200,105		273,000
100219299	CRAMERTON	NC		06/30/2025	7.625	200,014		260,000
100210695	VIRGINIA BEACH	VA		05/15/2025	7.375	199,570		243,000
100208660	PAWTUCKET	RI		04/29/2025	7.490	199,455		508,000
100214207	SACRAMENTO	CA		05/30/2025	7.875	199,500		380,000
100213877	HOUSTON	TX		05/29/2025	5.750	199,629		264,000
100215513	STAUNTON	VA		06/12/2025	6.990	199,446		268,800
100207182	EDMOND	OK		04/28/2025	6.875	200,540		314,000
3410000841	VENTNOR	NJ		06/13/2025	8.354	398,711		1,200,000
100216261	NASHVILLE	TN		06/20/2025	7.125	199,359		263,000
100212510	LOS ANGELES	CA		05/29/2025	6.875	199,235		723,000
3410000793	NASHVILLE	TN		04/11/2025	9.106	397,319		2,300,000
100212104	NECEDAH	WI		05/22/2025	7.125	198,608		341,000
100205032	CHESTER	SC		04/11/2025	7.875	198,698		271,000
3500114215	WINDERMERE	FL		04/21/2025	7.730	396,873		16,000,000
100215486	ATLANTA	GA		06/12/2025	7.375	198,438		250,000
100212139	PLYMOUTH MEETING	PA		05/22/2025	6.500	198,590		299,000
100209606	CANTON	OH		05/02/2025	7.490	198,286		275,000
100204420	TRENTON	NJ		04/01/2025	7.850	198,416		280,000
100209067	TILBURG	NLD		04/29/2025	5.100	238,981		329,784
100219269	SPRINGFIELD	MO		06/30/2025	7.825	197,203		253,000
3500122772	LOS ANGELES	CA		05/22/2025	8.045	394,400		1,300,000
100210004	EL CAJON	CA		05/07/2025	8.000	197,859		1,194,000
100219115	HILTON HEAD ISLAND	SC		06/27/2025	7.125	197,060		240,000
100218681	HOWE	TX		06/27/2025	7.490	197,047		333,000
100204988	ARIZONA CITY	AZ		04/10/2025	9.625	197,148		295,000
100215326	BENTONVILLE	AR		06/12/2025	7.750	196,962		237,000
100206680	CORUNNA	MI		04/24/2025	7.374	197,154		265,000
100207570	TUSTIN	CA		04/29/2025	11.125	197,110		1,046,000
100209592	CLARKSVILLE	TN		05/02/2025	7.950	196,847		246,000
100215568	PALM COAST	FL		06/12/2025	5.875	196,534		274,000
100214611	TIFFIN	OH		06/09/2025	7.625	196,557		234,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210216	COVINGTON	KY		05/09/2025	7.500	196,656		250,000
100206361	ALLENTOWN	PA		04/17/2025	4.875	197,041		452,500
100213784	ODESSA	TX		05/29/2025	6.999	196,250		233,000
100206818	GAINESVILLE	FL		04/23/2025	6.575	196,762		320,000
100204618	WEST READING	PA		04/04/2025	7.740	196,563		253,000
3410000768	FRANKLIN LAKES	NJ		04/11/2025	8.906	392,481		3,510,000
3410000908	BERKELEY HEIGHTS	NJ		06/20/2025	8.454	392,115		2,000,000
100213329	NAPA	CA		05/29/2025	9.500	196,360		744,069
100205970	VILLA RICA	GA		04/15/2025	7.500	196,267		342,000
100212709	WEST DEPTFORD	NJ		05/28/2025	7.500	195,985		240,000
100216107	CHOWCHILLA	CA		06/17/2025	7.990	195,956		302,000
100210541	CAYCE	SC		05/15/2025	7.625	195,955		250,000
100207356	RICHMOND	KY		04/29/2025	7.250	196,100		350,000
100218896	WISHON	CA		06/27/2025	8.125	195,861		475,000
100215305	YORK	SC		06/12/2025	7.250	195,768		256,000
100210603	SAN ANTONIO	TX		05/15/2025	7.250	195,631		271,000
3340097022	EDISON	NJ		04/24/2025	8.932	244,361		990,000
100213935	BLACKFOOT	ID		05/29/2025	6.990	195,593		260,000
100214423	FULSHEAR	TX		06/02/2025	5.500	195,379		294,000
100212105	LAVON	TX		05/22/2025	6.990	195,603		328,000
100216045	WEST SACRAMENTO	CA		06/17/2025	7.750	195,362		300,000
100206817	FREDERICK	MD		04/23/2025	7.375	196,103		275,000
100219155	MOREHEAD CITY	NC		06/27/2025	6.875	195,323		248,000
100214402	DES MOINES	IA		06/02/2025	6.624	195,267		260,000
3700005804	SEASIDE HEIGHTS	NJ		04/17/2025	8.469	324,821		750,000
100215512	SHEPHERD	TX		06/12/2025	6.875	194,824		255,000
100204501	ROCHESTER	NY		04/04/2025	8.125	195,085		235,000
100206219	NEW ORLEANS	LA		04/17/2025	7.500	194,847		318,000
100199167	CITRUS SPRINGS	FL		04/04/2025	7.375	194,741		312,000
100207415	FERNANDINA BEACH	FL		04/29/2025	6.990	194,568		425,000
100212780	TILBURG	NLD		05/28/2025	4.950	232,814		329,784
100212781	TILBURG	NLD		05/28/2025	4.950	232,814		335,673
100212782	TILBURG	NLD		05/28/2025	4.950	232,814		329,784
100218330	UNITED KINGDOM	GBR		06/26/2025	5.600	242,732		466,616
100212690	NORTH BRUNSWICK	NJ		05/28/2025	7.375	194,010		395,000
100206386	TORRANCE	CA		05/22/2025	7.250	194,370		400,000
100219177	PENNSAUKEN	NJ		06/27/2025	6.875	193,957		270,000
100206275	HANFORD	CA		04/17/2025	7.875	194,197		235,000
3340094754	BROOKLYN	NY		06/05/2025	8.614	242,352		875,000
100204591	CHICAGO	IL		04/04/2025	7.490	194,517		250,000
100204800	BLUE SPRINGS	MO		04/09/2025	7.750	194,040		264,000
100218244	CROWLEY	TX		06/26/2025	6.750	193,766		282,000
100205882	INDIANAPOLIS	IN		04/14/2025	7.500	247,103		345,000
100206776	CALIFORNIA CITY	CA		04/23/2025	7.625	193,416		250,000
100215307	LYNCHBURG	VA		06/12/2025	6.990	193,219		253,000
100216098	CHARLOTTE	NC		06/17/2025	7.250	193,195		270,000
100216636	DARIEN	IL		06/23/2025	7.125	193,137		265,000
3410000819	BRIGANTINE	NJ		06/06/2025	8.354	386,251		950,000
100216611	SAINT LOUIS	MO		06/23/2025	6.625	193,114		390,000
100213079	RIVERSIDE	CA		05/29/2025	9.125	193,099		724,020
100210489	ROSELLE	NJ		05/12/2025	8.499	193,028		235,000
100199242	CITRUS SPRINGS	FL		04/09/2025	7.250	192,915		312,000
100209634	SPRING	TX		05/02/2025	7.325	193,126		227,000
100216038	MIAMI	FL		06/17/2025	7.875	192,708		245,000
100212248	MIRAMONTE	CA		05/27/2025	7.625	192,702		250,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207304	CLEARWATER	FL		04/28/2025	7.499	192,687		232,000
100215295	MIAMI	FL		06/12/2025	7.625	192,640		265,000
100199134	ARLINGTON HEIGHTS	IL		04/04/2025	7.875	192,762		245,000
100218990	TULSA	OK		06/27/2025	7.625	192,582		245,000
100214297	LEESBURG	VA		05/30/2025	6.750	192,541		305,000
100213852	SANFORD	NC		05/29/2025	5.750	192,294		267,000
100210549	EAGLE LAKE	FL		05/15/2025	6.875	192,312		290,000
100214096	RICHMOND	KY		05/30/2025	7.250	192,454		350,000
100204451	ZEBULON	NC		04/03/2025	7.000	192,496		275,000
100204450	ZEBULON	NC		04/03/2025	7.000	192,446		275,000
100204452	ZEBULON	NC		04/03/2025	7.000	192,419		275,000
100219149	GREENSBORO	NC		06/27/2025	7.375	192,096		234,000
100213758	KISSIMMEE	FL		05/29/2025	6.875	192,077		278,000
100204598	ROUND LAKE BEACH	IL		04/04/2025	7.625	192,505		241,000
100213736	HOUSTON	TX		05/29/2025	7.875	191,755		230,000
100206549	WICHITA	KS		04/22/2025	7.750	192,424		240,000
100204587	OKLAHOMA CITY	OK		04/04/2025	5.500	191,564		268,000
100206864	SCHAUMBURG	IL		04/24/2025	7.250	191,860		249,000
100209663	TUCSON	AZ		05/02/2025	6.990	191,326		248,500
100204962	MARION	IL		04/10/2025	8.375	191,401		235,000
100215296	ARLINGTON	VA		06/12/2025	7.625	191,100		245,000
100210737	HARMONY	FL		05/15/2025	7.750	191,100		240,000
3340102351	CORTLANDT MANOR	NY		06/05/2025	8.464	238,788		725,000
100208792	VENTURA	CA		04/29/2025	8.875	190,594		890,987
100210714	WATERTOWN	WI		05/15/2025	7.500	190,177		250,000
100216729	BLOOMSBURG	PA		06/23/2025	7.750	190,085		250,000
100207609	PROSPER	TX		04/29/2025	9.225	190,405		984,186
100215896	ROTONDA WEST	FL		06/16/2025	7.375	190,031		283,000
100219156	BELLA VISTA	AR		06/27/2025	7.375	190,001		243,200
100204561	BALA CYNWYD	PA		04/04/2025	7.375	190,399		251,000
3340096014	MASTIC	NY		04/10/2025	8.154	237,362		490,000
100216117	CHARLOTTESVILLE	VA		06/17/2025	7.125	189,809		263,000
100218992	ELGIN	IL		06/27/2025	7.625	189,399		240,000
100215563	LAS VEGAS	NV		06/12/2025	7.250	189,324		250,000
3340100034	LINCOLNTON	NC		05/22/2025	8.962	236,632		1,245,000
100209613	MAPLE GROVE	MN		05/02/2025	6.825	189,643		294,000
100211445	WAXAHACHIE	TX		05/16/2025	6.750	189,358		385,000
100207458	HAINESVILLE	IL		04/29/2025	7.990	189,179		225,000
100219113	SOUTH DAYTONA	FL		06/27/2025	7.875	189,000		413,000
100209167	MERCED	CA		04/30/2025	7.875	189,000		226,000
100213152	PORTLAND	OR		05/29/2025	9.200	188,941		725,000
100204614	EULESS	TX		04/04/2025	6.875	189,192		365,000
100210343	SPOKANE VALLEY	WA		05/09/2025	7.250	188,671		373,000
100206331	DELAND	FL		04/17/2025	6.125	188,794		240,000
100204852	SPRING	TX		04/09/2025	7.499	188,942		245,000
100209049	DEN HELDER	NLD		04/29/2025	4.950	227,601		329,784
100212732	ROTTERDAM	NLD		05/28/2025	4.850	225,759		333,710
100218349	GRONINGEN	NLD		06/26/2025	5.350	234,099		447,564
100206735	VILLAS	NJ		04/23/2025	7.500	188,770		244,000
100214731	RIVERDALE	GA		06/11/2025	7.250	188,415		266,000
100205967	HOUSTON	TX		04/15/2025	7.750	276,366		365,000
100207788	HERRIMAN	UT		04/29/2025	14.175	187,924		865,000
100215897	TRENTON	NJ		06/16/2025	7.875	187,846		250,000
100208134	PANORAMA CITY	CA		04/29/2025	10.125	187,756		1,023,000
100210598	KANNAPOLIS	NC		05/15/2025	7.375	187,957		241,500

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340102558	RAHWAY	NJ		06/05/2025	8.800	234,432		540,000
100213697	WEST DOVER	VT		05/29/2025	7.000	187,497		250,000
100213173	SAN YSIDRO	CA		05/29/2025	10.700	187,465		805,000
100204670	HARRISON	NY		04/04/2025	7.490	187,721		280,000
100214601	SAVANNAH	GA		06/09/2025	7.125	186,743		228,500
100211462	VALRICO	FL		05/16/2025	6.875	186,677		339,000
100213776	NORMAN	OK		05/29/2025	6.875	186,678		242,000
100199178	CITRUS SPRINGS	FL		04/04/2025	7.375	186,845		302,000
100202220	ROME	GA		04/17/2025	7.375	186,782		258,000
100219286	SOUTH EUCLID	OH		06/30/2025	7.500	186,597		240,000
100206770	ROTONDA WEST	FL		04/23/2025	6.990	186,804		375,000
100210038	MEAD	WA		05/07/2025	8.000	186,901		887,000
100206860	VIRGINIA BEACH	VA		04/24/2025	6.625	186,703		253,000
100210557	OCALA	FL		05/15/2025	6.875	186,192		322,000
100213983	MIMS	FL		05/29/2025	7.375	186,139		261,000
100218509	TAMPA	FL		06/27/2025	7.875	186,082		255,000
100212373	CITRUS SPRINGS	FL		05/28/2025	6.250	185,992		269,000
100213205	MORENO VALLEY	CA		05/29/2025	7.950	185,914		640,000
100206807	INDIO	CA		04/23/2025	8.125	186,358		510,000
100216245	SUNSET BEACH	NC		06/20/2025	7.625	185,913		270,000
100206682	ATLANTA	GA		04/24/2025	6.875	186,013		245,000
100219120	INWOOD	WV		06/27/2025	6.875	185,747		250,000
100213912	GREENSBORO	NC		05/29/2025	7.375	185,243		230,000
100209966	PHILADELPHIA	PA		06/11/2025	7.375	185,231		245,000
100212980	NORTHFIELD	NJ		05/29/2025	9.700	185,185		590,952
100218936	STREAMWOOD	IL		06/27/2025	7.375	185,094		265,000
100219365	FALLS CHURCH	VA		06/30/2025	7.750	185,055		240,000
100206825	ROCHESTER	MN		04/24/2025	7.125	185,148		240,000
100211507	BOCA RATON	FL		05/16/2025	8.375	185,063		240,000
100212877	CARMEL	IN		05/29/2025	9.715	184,932		557,102
100216462	GRAND RAPIDS	MI		06/20/2025	7.250	184,822		215,000
100208464	SAN DIEGO	CA		04/29/2025	8.925	184,887		684,331
3340096090	PARADISE	CA		05/22/2025	8.518	230,670		478,000
100212866	CONYERS	GA		05/29/2025	8.500	184,521		572,267
100209532	CLEMMONS	NC		05/02/2025	7.375	184,917		238,000
100219164	EAST SPENCER	NC		06/27/2025	6.750	184,406		235,000
100219206	HILLIARD	OH		06/27/2025	7.250	184,406		255,000
3.62511E+11	DALLAS	TX		05/27/2025	7.385	368,800		2,090,000
3340100250	DECATUR	GA		04/24/2025	8.296	230,485		450,000
3340101717	HEMPSTEAD	NY		06/05/2025	8.662	230,456		757,000
100206709	HILLSDALE	NY		04/23/2025	7.625	184,158		325,000
100210805	LUTZ	FL		05/15/2025	7.500	183,570		632,000
100209081	ZWOLLE	NLD		04/29/2025	4.950	221,911		306,228
100214575	LAKE WORTH	FL		06/06/2025	7.375	183,750		365,000
100214418	GOLDSBORO	NC		06/02/2025	5.750	183,606		271,000
100210784	LOS ANGELES	CA		05/15/2025	7.875	183,613		930,000
100206928	WINCHESTER	TN		04/24/2025	7.500	183,750		285,000
100218545	GASTONIA	NC		06/27/2025	7.500	183,566		270,000
100211239	SYRACUSE	UT		05/15/2025	7.500	183,566		525,381
100214184	HOUSTON	TX		05/30/2025	8.125	183,462		228,000
100216338	PEACHTREE CITY	GA		06/20/2025	6.999	183,257		289,000
100206076	ANDERSON	SC		05/16/2025	7.625	183,395		253,000
100214416	KERNERSVILLE	NC		06/02/2025	5.750	183,224		273,000
100208872	LOXAHATCHEE	FL		04/29/2025	8.625	183,251		517,123
100206287	GREENVILLE	NC		04/17/2025	6.500	183,404		235,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213932	CORSICANA	TX		05/29/2025	5.750	183,336		268,000
100216615	ANGIER	NC		06/23/2025	5.750	183,148		260,000
100211242	BEND	OR		05/15/2025	8.250	183,062		1,038,244
100210386	SAN MARCOS	TX		05/12/2025	6.625	182,540		315,000
3340097946	EGG HARBOR TOWNSHIP	NJ		04/10/2025	8.302	228,096		445,000
100212479	PORT CHARLOTTE	FL		05/28/2025	7.875	182,369		228,000
100210673	MONROE	MI		05/15/2025	6.875	183,151		240,000
100213327	HIALEAH	FL		05/29/2025	9.500	182,109		676,399
100214421	LITTLE RIVER	SC		06/02/2025	6.990	182,206		260,000
100206675	ADVANCE	NC		04/24/2025	7.875	182,153		265,000
100219254	SALISBURY	MD		06/30/2025	7.490	182,007		252,000
100216372	ATCHISON	KS		06/20/2025	8.250	181,977		247,000
100219143	BATON ROUGE	LA		06/27/2025	6.750	181,657		240,000
3340101198	BRIDGEPORT	CT		05/22/2025	8.614	226,987		445,000
100209760	PORT SAINT LUCIE	FL		05/05/2025	7.375	181,791		291,000
100208197	WEST LINN	OR		04/29/2025	9.000	181,942		970,297
100219184	GLENDALE	AZ		06/27/2025	7.875	181,361		227,000
100210172	EDGEWOOD	MD		05/07/2025	7.250	181,491		264,000
100214839	VICTORVILLE	CA		06/11/2025	6.500	181,195		510,000
3700005773	UNION	NJ		04/03/2025	8.450	301,860		680,000
100212379	BAYTOWN	TX		05/28/2025	6.625	181,024		265,000
100207473	DEERFIELD BEACH	FL		04/29/2025	6.990	180,655		222,000
100218522	SAN ANTONIO	TX		06/27/2025	7.125	180,449		220,000
100206765	CHICAGO	IL		04/23/2025	6.875	180,641		380,000
100214581	CORYDON	IN		06/06/2025	6.999	180,351		228,000
100209579	PITTSBURGH	PA		05/02/2025	6.990	180,505		290,000
100219259	WEST PALM BEACH	FL		06/30/2025	7.200	180,300		250,000
100206073	PARSIPPANY	NJ		05/16/2025	7.250	180,210		225,000
100208076	SOUTHAMPTON	PA		04/29/2025	7.224	180,520		752,274
100209720	EDMOND	OK		05/05/2025	6.500	180,337		267,000
100209147	UNITED KINGDOM	GBR		04/29/2025	5.650	219,467		301,928
100207504	HAMPTON	GA		04/29/2025	7.625	179,890		230,000
100204983	SAINT LOUIS	MO		04/10/2025	9.990	179,914		262,000
100205993	WOODLAWN	TN		04/15/2025	6.990	179,960		305,000
100206345	CALDWELL	ID		04/17/2025	6.875	179,627		358,000
3500121999	CORNELIUS	NC		05/22/2025	7.795	358,956		665,000
100208126	LANTANA	FL		04/29/2025	10.375	179,761		520,000
100214900	LITHIA SPRINGS	GA		06/11/2025	7.750	179,272		233,000
100206613	MELBOURNE	FL		04/23/2025	6.750	179,549		245,000
100207333	EL CENTRO	CA		04/29/2025	6.990	179,060		397,000
100210670	PAYSON	UT		05/15/2025	7.500	216,172		361,000
100206679	LELAND	NC		04/24/2025	5.750	179,003		288,000
100218979	VALLEY	AL		06/27/2025	6.875	178,705		242,000
100208712	ALMONT	MI		04/29/2025	11.125	178,534		436,036
100214860	LAS VEGAS	NV		06/11/2025	7.375	178,526		232,000
100206492	DALLAS	TX		04/22/2025	7.375	178,500		294,000
100214541	LOS ANGELES	CA		06/06/2025	7.499	178,426		600,000
100206025	HELOTES	TX		04/15/2025	6.750	178,570		485,000
100206014	HOUSTON	TX		04/15/2025	7.750	178,033		227,000
100204801	GRAND PRAIRIE	TX		04/09/2025	7.250	178,124		232,000
100218578	MYRTLE BEACH	SC		06/27/2025	7.625	177,822		216,000
100211685	WEST MONROE	LA		05/19/2025	6.750	177,785		237,000
100209535	GRAND BAY	AL		05/02/2025	7.375	178,299		235,000
100209625	NORTH LAS VEGAS	NV		05/02/2025	7.240	177,813		475,000
325023883	LA VERKIN	UT		04/23/2025	8.775	306,243		695,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206747	FARMINGTON	MN		04/23/2025	7.375	177,420		215,000
3500121334	ANDOVER	MA		04/07/2025	7.755	354,627		750,000
100204816	VICTORVILLE	CA		04/09/2025	6.750	177,389		350,000
100214673	SPRING	TX		06/11/2025	7.000	177,058		237,000
100213748	HUTTO	TX		05/29/2025	6.999	177,012		230,000
100218292	TRENTON	NJ		06/26/2025	7.250	176,937		235,000
100214447	DUBLIN	CA		06/06/2025	7.249	176,928		405,000
3340101668	WASHINGTON	DC		05/29/2025	8.524	220,968		550,000
100210779	MIDDLETON	MA		05/15/2025	7.250	176,729		850,000
100212742	OOST-SOUBURG	NLD		05/28/2025	4.950	211,649		276,047
100205566	CINCINNATI	OH		05/09/2025	7.125	176,649		230,000
100206831	LAS VEGAS	NV		04/24/2025	6.500	176,509		265,000
100209503	ATLANTA	GA		05/01/2025	7.750	176,330		225,000
100215681	FAYETTEVILLE	GA		06/13/2025	8.125	176,285		230,000
100206586	PALM BAY	FL		04/22/2025	7.750	176,400		215,000
100205108	IRVING	TX		04/11/2025	6.999	176,916		420,000
100206750	WILMINGTON	NC		04/23/2025	7.625	176,315		225,000
100204794	RALSTON	NE		04/09/2025	6.999	176,034		230,000
100213772	SAN ANTONIO	TX		05/29/2025	6.999	175,860		245,000
100209196	OKLAHOMA CITY	OK		04/29/2025	5.990	175,883		247,000
100210786	LAS VEGAS	NV		05/15/2025	8.875	175,578		666,721
100204592	LITTLE ROCK	AR		04/04/2025	5.750	175,438		256,000
100210139	FORT SMITH	AR		05/07/2025	7.250	175,212		225,000
100207403	KANSAS CITY	MO		04/29/2025	6.990	175,199		275,000
3340103919	CHICAGO	IL		06/26/2025	8.328	218,790		660,000
100209992	SACRAMENTO	CA		05/07/2025	8.625	175,183		523,000
100206011	FORT WORTH	TX		04/15/2025	7.125	190,470		280,000
100212327	ANNANDALE	VA		05/28/2025	6.875	174,816		257,500
100213702	CLINTON	CT		05/29/2025	7.374	174,821		383,000
100204927	WILLOUGHBY HILLS	OH		04/10/2025	6.750	174,974		473,000
100213389	PRINCE FREDERICK	MD		05/29/2025	9.650	174,603		639,067
100212960	SYLMAR	CA		05/29/2025	7.400	174,603		744,036
100206604	AUBURN	GA		04/23/2025	6.750	174,709		290,000
100211060	WELLINGTON	FL		05/15/2025	8.625	174,574		951,339
100212100	SKOKIE	IL		05/22/2025	7.990	174,531		215,000
100204628	ALTURAS	CA		04/04/2025	7.325	174,678		233,000
100219301	JACKSONVILLE	FL		06/30/2025	7.500	174,485		225,000
100208074	WALLINGFORD	PA		04/29/2025	9.025	174,501		644,905
100211631	ROSEVILLE	CA		05/16/2025	7.750	174,250		617,000
100209732	ATLANTA	GA		05/05/2025	7.625	174,413		300,000
100206701	LORIS	SC		04/23/2025	7.500	174,520		245,000
100218548	MADISON HEIGHTS	VA		06/27/2025	7.375	173,974		220,000
100206916	FORT WORTH	TX		04/24/2025	7.375	174,041		225,000
100213790	BALTIMORE	MD		05/29/2025	7.375	173,940		216,000
100218531	NASHVILLE	TN		06/27/2025	7.490	173,789		221,000
100207514	RIVERDALE	GA		04/29/2025	7.250	173,925		225,000
3340099145	CHICAGO	IL		04/10/2025	8.961	217,206		400,000
100212605	FAYETTEVILLE	NC		05/29/2025	7.375	173,495		228,000
100214921	WHITEHALL	PA		06/11/2025	7.750	173,473		234,000
100209568	PAINESVILLE	OH		05/02/2025	7.500	173,529		227,000
100213218	MIAMI	FL		05/29/2025	8.250	173,340		759,035
100209135	UNITED KINGDOM	GBR		04/29/2025	7.090	211,567		301,928
100211525	EDMONDS	WA		06/05/2025	7.875	173,250		390,000
100204526	ELMENDORF	TX		04/04/2025	7.990	173,482		195,000
100212613	PENSACOLA	FL		05/29/2025	6.999	173,156		249,500

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212131	ROUND ROCK	TX		05/22/2025	5.500	173,019		330,000
100204490	STUART	FL		04/04/2025	7.375	172,930		300,000
3340100469	BELLPORT	NY		04/24/2025	8.670	215,424		550,000
100218242	PUEBLO	CO		06/26/2025	7.875	172,272		230,000
3340096630	LOGANVILLE	GA		04/10/2025	8.748	215,279		525,000
3340099146	NORTH HAVEN	CT		04/10/2025	8.677	214,909		457,000
100214125	MIAMI	FL		05/30/2025	6.625	171,831		250,000
100206542	GALT	CA		04/22/2025	6.625	171,977		495,000
100206736	CAPE CANAVERAL	FL		04/23/2025	7.625	172,049		233,000
100204803	BAKERSFIELD	CA		04/09/2025	6.999	171,975		375,000
100211371	TOWNSEND	DE		05/15/2025	7.990	171,314		550,696
100209676	DENNIS PORT	MA		05/02/2025	6.750	171,237		225,000
3340101435	TOMS RIVER	NJ		05/22/2025	8.614	213,840		522,000
3340102726	MILILANI	HI		05/29/2025	8.230	213,840		450,000
3340099840	HOWELL TOWNSHIP	NJ		06/05/2025	8.524	213,840		590,000
100212667	PORT CHARLOTTE	FL		05/29/2025	7.375	171,070		359,000
100208625	FALLBROOK	CA		04/29/2025	9.200	171,331		975,000
100206879	WILMINGTON	DE		04/24/2025	6.999	171,254		225,000
100211156	CUMMING	GA		05/15/2025	9.000	170,933		595,873
100204597	WARD	AR		04/04/2025	5.875	170,737		232,000
100204569	PITTSBURGH	PA		04/04/2025	7.375	170,661		245,000
3410000813	MAPLE HEIGHTS	OH		05/05/2025	8.398	340,711		880,000
100211682	YUKON	OK		05/19/2025	6.750	170,334		228,000
100212157	AKRON	OH		05/22/2025	6.990	170,306		230,000
100210480	FAIRVIEW	NJ		05/12/2025	7.250	170,416		265,000
100199147	ABILENE	TX		04/04/2025	7.750	170,520		203,000
100206894	HOUSTON	TX		04/24/2025	7.125	170,344		230,000
100207537	ALDIE	VA		04/29/2025	7.100	170,540		1,357,277
100209063	ZEVENBERGEN	NLD		04/29/2025	4.800	205,046		326,486
100205578	PHOENIX	AZ		05/09/2025	6.750	169,783		309,000
100207347	CALIFORNIA	MD		04/29/2025	7.500	169,886		228,000
100209737	MONROEVILLE	PA		05/05/2025	7.125	169,973		242,000
100204515	RAVENNA	OH		04/04/2025	7.740	171,675		220,000
100209016	WEERT	NLD		04/29/2025	5.150	204,841		418,119
100209022	OSS	NLD		04/29/2025	4.850	204,841		306,228
100212744	GRONINGEN	NLD		05/28/2025	4.900	203,183		265,005
100209791	WILMETTE	IL		05/05/2025	7.500	281,938		635,000
100208882	NEW RIVER	AZ		04/29/2025	7.424	169,298		801,292
100213398	EL DORADO HILLS	CA		05/29/2025	12.025	169,026		750,000
100211190	WALNUT CREEK	CA		05/15/2025	7.375	169,030		1,866,188
100212186	OCALA	FL		05/22/2025	7.375	169,013		222,000
100209626	RALEIGH	NC		05/02/2025	7.375	169,234		222,000
325030421	HENDERSON	NV		05/28/2025	8.765	291,262		3,280,000
100209833	SELMA	TX		05/05/2025	7.250	169,112		250,000
100216756	FAYETTEVILLE	NC		06/25/2025	7.499	168,759		233,000
100204694	OCALA	FL		04/04/2025	7.990	168,910		223,000
100212374	LUBBOCK	TX		05/28/2025	6.875	168,249		225,000
100210817	COMPTON	CA		05/15/2025	7.875	168,490		628,432
3340103672	EAST PATCHOGUE	NY		06/05/2025	8.470	210,221		535,000
100204548	CORDOVA	TN		04/04/2025	5.750	168,114		245,000
100206580	AUGUSTA	GA		04/22/2025	7.500	168,260		215,000
100212836	UNITED KINGDOM	GBR		05/28/2025	5.600	206,109		301,928
3340098444	SOMERS POINT	NJ		04/10/2025	8.688	210,062		465,000
100206377	LOUISVILLE	KY		05/22/2025	7.875	168,000		330,000
100207510	NORTH PORT	FL		04/29/2025	7.250	168,000		280,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210379	HOPEWELL	VA		05/12/2025	6.999	167,778		220,000
100214908	LAS VEGAS	NV		06/11/2025	7.750	167,642		363,000
100212674	LAKE WORTH	FL		05/29/2025	7.750	167,600		222,500
100206520	BALTIMORE	MD		04/22/2025	7.625	167,709		259,000
100206374	MOUNT PLEASANT	MI		05/22/2025	7.375	167,546		220,000
100204809	UPPER MARLBORO	MD		04/09/2025	7.125	167,700		485,000
100205673	WARREN	MI		05/09/2025	7.125	167,515		290,000
100216071	PENSACOLA	FL		06/17/2025	7.875	167,470		233,000
100204602	WARD	AR		04/04/2025	5.875	167,755		230,000
100212202	SOUTH CHICAGO HEIGHTS	IL		05/22/2025	6.990	167,057		280,000
100209622	CHADDS FORD	PA		05/02/2025	7.375	167,600		222,500
100219339	LILLINGTON	NC		06/30/2025	7.375	166,869		313,000
100216068	EDGECLIFF VILLAGE	TX		06/17/2025	7.500	166,826		304,000
100204555	ROUND LAKE BEACH	IL		04/04/2025	7.490	167,027		265,000
100207431	ALBUQUERQUE	NM		04/29/2025	7.625	166,853		233,000
100210525	TALLAHASSEE	FL		05/15/2025	7.500	166,198		214,000
100209124	UNITED KINGDOM	GBR		04/29/2025	6.190	204,061		370,548
100204883	MOBILE	AL		04/10/2025	7.500	166,807		215,000
100214420	LONGS	SC		06/02/2025	5.990	166,359		263,000
100209641	PALM COAST	FL		05/02/2025	6.750	165,884	478	266,000
100212822	UNITED KINGDOM	GBR		05/28/2025	5.600	203,963		274,480
100218307	UNITED KINGDOM	GBR		06/26/2025	5.650	208,056		384,272
100218308	UNITED KINGDOM	GBR		06/26/2025	5.750	208,056		274,480
100218322	UNITED KINGDOM	GBR		06/26/2025	5.650	208,056		274,480
100216099	RANSON	WV		06/17/2025	7.125	166,292		338,000
100209635	SOUTHERN PINES	NC		05/02/2025	7.625	166,422		214,000
100210020	HILLSDALE	NJ		05/07/2025	8.625	171,014		1,217,000
100205950	LA VERGNE	TN		04/15/2025	7.500	166,160		385,000
100216346	DALLAS	TX		06/20/2025	6.625	165,782		245,000
100218300	UNITED KINGDOM	GBR		06/26/2025	5.600	207,362		329,376
100214400	ROME	GA		06/02/2025	5.750	165,739		240,000
100206773	PACE	FL		04/23/2025	8.125	165,856		200,000
100211253	TAMPA	FL		05/15/2025	8.000	166,036		746,502
100204716	ASHEBORO	NC		04/08/2025	7.750	165,962		226,000
100204495	JERSEY CITY	NJ		04/04/2025	6.990	165,853		470,000
100219330	CARLTON	WA		06/30/2025	5.990	165,525		540,000
3340101634	DAYTON	TX		05/22/2025	8.614	206,237		372,000
100206904	BALTIMORE	MD		04/24/2025	7.999	165,113		189,000
100204576	FAIRFAX	VA		04/04/2025	6.875	165,161		307,000
100205598	CINCINNATI	OH		05/09/2025	7.125	164,858		218,000
100214079	DALLAS	TX		05/30/2025	7.750	164,963		240,000
100216185	HOUSTON	TX		06/20/2025	7.125	164,788		265,500
100206360	KERNERSVILLE	NC		04/17/2025	7.125	164,733		254,000
100199203	OZARK	MO		04/04/2025	7.000	164,854		385,000
100213952	MUSTANG	OK		05/29/2025	6.250	164,655		224,500
100219333	WEST PALM BEACH	FL		06/30/2025	7.240	164,477		233,000
100210897	SHERIDAN	OR		05/15/2025	7.875	164,481		364,885
100214360	DUCK	WV		06/02/2025	7.750	164,409		200,000
100206584	AUGUSTA	GA		04/22/2025	7.500	164,285		210,000
3340102951	NEW BRITAIN	CT		06/05/2025	8.080	205,128		370,000
100213786	CULLMAN	AL		05/29/2025	6.750	164,097		230,000
100212111	MONTGOMERY	OH		05/22/2025	7.750	164,063		202,000
100208069	DALY CITY	CA		04/29/2025	12.975	164,098		1,240,000
100212087	SAINT LOUIS	MO		05/22/2025	7.250	164,040		224,000
100209841	PEN ARGYL	PA		05/05/2025	8.250	163,578		200,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208573	COVINA	CA		04/29/2025	9.350	163,352		798,143
100219340	MISSOULA	MT		06/30/2025	6.740	163,229		570,000
100205972	MYRTLE BEACH	SC		04/15/2025	6.750	163,331		380,000
100214923	OCEAN CITY	MD		06/11/2025	7.250	163,134		317,000
100207218	ROCHESTER	NY		04/28/2025	7.500	163,215		255,000
100215723	LAKELAND	FL		06/13/2025	6.999	163,059		235,000
100214682	DICKSON	TN		06/11/2025	7.750	163,037		240,000
100213768	SAN ANTONIO	TX		05/29/2025	7.750	162,979		345,000
100208201	BRIGHTON	MI		04/29/2025	10.249	162,970		458,009
100206670	MOORHEAD	MN		04/24/2025	7.375	162,840		221,000
100211017	THORNDALE	TX		05/15/2025	8.875	162,741		642,000
100213718	NEWARK	NJ		05/29/2025	7.249	162,650		730,000
100211938	WARSAW	OH		05/19/2025	8.625	162,643		232,000
100213286	PLACENTIA	CA		05/29/2025	6.900	162,504		1,089,704
100210459	SEBRING	FL		05/12/2025	7.999	162,584		199,000
100210388	PETERSBURG	VA		05/12/2025	7.250	162,667		231,000
100206699	JOPLIN	MO		04/23/2025	7.875	162,536		204,000
100219318	AKRON	OH		06/30/2025	6.990	162,209		212,000
3340101747	NAPERVILLE	IL		06/05/2025	8.224	202,752		380,000
100218302	UNITED KINGDOM	GBR		06/26/2025	5.600	202,854		267,618
100210769	ROCKLAND	MA		05/15/2025	9.625	162,219		534,319
100212219	AMELIA	OH		05/22/2025	6.250	162,065		300,000
100218932	HOUSTON	TX		06/27/2025	7.990	162,013		256,000
100218520	PLAINFIELD	NJ		06/27/2025	7.490	161,868		210,000
100214751	SAINT LOUIS	MO		06/11/2025	7.125	161,735		206,000
100212123	SPRING	TX		05/22/2025	7.875	161,713		255,000
100216037	DADE CITY	FL		06/17/2025	7.990	161,245		205,000
100210240	TRENTON	NJ		05/09/2025	7.500	161,218		205,000
100211076	PLANTATION	FL		05/15/2025	7.875	161,554		1,090,000
100210540	SPARTANBURG	SC		05/15/2025	6.875	160,897		210,000
100206350	HUNTSVILLE	AL		04/17/2025	8.000	160,992		200,000
100216383	RICHMOND	VA		06/20/2025	6.750	160,695		351,000
100218950	NORTH PALM BEACH	FL		06/27/2025	7.750	160,600		260,000
100205979	SAN ANTONIO	TX		04/15/2025	7.125	160,704		216,000
100211413	FORT LAUDERDALE	FL		05/16/2025	7.500	160,411		225,000
100213281	VIRGINIA BEACH	VA		05/29/2025	10.250	160,181		482,911
100206495	COVINGTON	GA		04/22/2025	7.375	160,188		205,000
100205106	NEEDVILLE	TX		04/11/2025	8.125	160,163		204,000
100210801	EASTON	MD		05/15/2025	8.990	160,076		613,303
100205996	EAST LANSING	MI		04/15/2025	7.990	160,135		200,000
100211226	LAS VEGAS	NV		05/15/2025	8.990	160,018		716,009
100205055	LOCUST GROVE	GA		04/11/2025	8.250	160,023		210,000
100210565	PHILADELPHIA	PA		05/15/2025	7.375	160,016		220,000
100212519	WACO	TX		05/29/2025	7.125	159,848		213,000
100212567	MESA	AZ		05/29/2025	7.250	159,482		314,000
100206291	PORTLAND	OR		04/17/2025	7.375	159,577		197,000
100218940	PAYSON	AZ		06/27/2025	6.124	159,391		308,000
100212669	SAINT LOUIS	MO		05/29/2025	7.625	159,492		200,000
100208571	ESCONDIDO	CA		04/29/2025	8.750	159,407		1,650,000
100207539	AUSTIN	TX		04/29/2025	9.250	159,662		813,774
100210917	KAYSVILLE	UT		05/15/2025	7.250	159,322		550,463
100213123	SPRING HILL	TN		05/29/2025	9.400	205,355		1,160,584
100212343	MORROW	GA		05/28/2025	6.875	159,321		229,000
100208488	OAKLAND PARK	FL		04/29/2025	6.990	159,105		580,093
100207837	MEDFORD	MA		04/29/2025	9.000	159,040		841,235

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219267	SEARCY	AR		06/30/2025	5.875	158,723		218,000
100212885	SAN PEDRO	CA		05/29/2025	8.025	158,730		752,000
100213455	ONTARIO	CA		05/29/2025	7.900	158,729		749,556
100208717	THOUSAND OAKS	CA		04/29/2025	8.900	158,745		1,586,731
100206686	FLORENCE	KY		04/24/2025	6.875	158,826		281,000
100210395	MANITOU BEACH	MI		05/12/2025	7.625	158,777		275,000
100212993	HOLLYWOOD	FL		05/29/2025	7.025	158,543		1,001,734
3500118770	HOUSTON	TX		04/21/2025	8.168	316,353		1,900,000
100210992	SCOTCH PLAINS	NJ		05/15/2025	8.500	158,176		731,992
100204601	ROUND LAKE	IL		04/04/2025	7.490	158,423		209,000
100208117	SURPRISE	AZ		04/29/2025	9.375	158,060		890,000
100209693	CEDAR LAKE	IN		05/02/2025	7.990	158,155		188,000
100212671	LONGVIEW	TX		05/29/2025	7.999	158,025		228,000
3340099566	ROSETO	PA		04/10/2025	8.670	197,446		480,000
100213467	MIAMI	FL		05/29/2025	11.500	157,942		508,000
100207494	LANSING	MI		04/29/2025	7.750	158,068		203,000
100218468	HOUSTON	TX		06/27/2025	7.375	157,648		213,000
100210321	ATLANTA	GA		05/09/2025	7.500	157,563		192,000
100210017	SIMPSONVILLE	SC		05/07/2025	9.125	157,816		594,695
100212653	THE COLONY	TX		05/29/2025	8.625	157,500		400,000
100211553	ARLINGTON	TN		06/05/2025	7.750	157,500		358,000
100214287	IRON STATION	NC		05/30/2025	9.125	157,500		418,000
100214250	HOUSTON	TX		05/30/2025	7.875	157,500		230,000
100211038	RAMONA	CA		05/15/2025	8.375	157,516		883,384
100206504	CHICOPEE	MA		04/22/2025	7.750	157,500		369,000
100214783	GREENLEAF	ID		06/11/2025	7.500	157,265		283,000
100212489	KISSIMMEE	FL		05/28/2025	9.875	157,241		309,000
100213198	NORWICH	CT		05/29/2025	8.550	157,230		360,903
100210527	HOUSTON	TX		05/15/2025	7.990	157,313		201,000
100214273	MONTCLAIR	CA		05/30/2025	7.625	157,171		747,000
100209570	BENTON	AR		05/02/2025	5.750	157,139		228,000
100204425	HOPKINS	SC		04/01/2025	8.220	157,131		204,000
100218188	WASHINGTON	DC		06/26/2025	7.625	156,910		255,000
100211307	MURRIETA	CA		05/15/2025	8.250	156,847		725,236
100213032	TUSTIN	CA		05/29/2025	8.925	156,614		1,002,700
100210564	ALLENTOWN	PA		05/15/2025	7.750	156,595		203,000
100206000	HARRISON	OH		04/15/2025	7.750	156,761		208,000
100205634	PHILADELPHIA	PA		05/09/2025	7.250	156,575		254,000
100215892	PALM COAST	FL		06/16/2025	7.749	156,563		245,000
100204896	ARGYLE	TX		04/10/2025	7.250	156,699		485,000
100208564	CORAOPOLIS	PA		04/29/2025	9.900	156,556		361,000
3340099415	RUNNEMEDE	NJ		04/10/2025	8.154	195,624		380,000
100211700	PRATVILLE	AL		05/19/2025	7.875	156,507		205,000
100213229	FAIRFAX STATION	VA		05/29/2025	10.975	156,285		1,199,000
100210477	JACKSONVILLE	FL		05/12/2025	7.249	156,272		430,000
100209111	WEERT	NLD		04/29/2025	4.800	188,624		300,339
100202238	ATLANTA	GA		04/17/2025	7.500	156,296		222,000
100206917	LONGVIEW	TX		04/24/2025	8.750	156,188		180,000
100218973	PORT RICHEY	FL		06/27/2025	6.999	156,044		246,000
3340102195	LAPORTE	IN		06/26/2025	9.522	194,824		2,286,000
100211690	MILWAUKEE	WI		05/19/2025	7.875	155,864		284,000
100215720	WINTER GARDEN	FL		06/13/2025	8.000	155,814		250,000
100212739	ENSCHEDE	NLD		05/28/2025	4.950	186,251		242,921
100206578	RIVERSIDE	CA		04/22/2025	7.125	156,116		590,000
100209837	WESTLAND	MI		05/05/2025	7.625	155,625		200,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206015	WEDOWEE	AL		04/15/2025	7.375	155,565		390,766
100208467	SUNLAND	CA		04/29/2025	10.975	155,754		1,185,000
100212361	PHILADELPHIA	PA		05/28/2025	7.125	155,448		220,000
100207410	COLUMBIA	SC		04/29/2025	7.250	155,412		202,000
100212660	TULLAHOMA	TN		05/29/2025	7.750	155,246		214,500
100210794	TUSTIN	CA		05/15/2025	7.875	155,178		1,150,339
100209991	IMPERIAL BEACH	CA		05/07/2025	10.000	155,312		1,011,000
100210791	LAKEWOOD	NJ		05/15/2025	7.875	155,022		960,000
100211288	PHOENIX	AZ		05/15/2025	7.875	154,987		680,285
100214137	PLEASANT VALLEY	MO		05/30/2025	6.875	154,868		220,000
100204669	TACOMA	WA		04/04/2025	6.990	155,112		506,000
100218464	DELRAY BEACH	FL		06/27/2025	7.250	154,828		232,000
100203021	RENTON	WA		04/25/2025	7.250	155,087		730,000
100214379	MONTGOMERY	AL		06/02/2025	6.500	154,903		214,000
100206861	MOUNT PLEASANT	TN		04/24/2025	7.375	154,886		200,000
100210944	BROCKTON	MA		05/15/2025	9.125	154,210		439,292
100205912	LONGS	SC		04/15/2025	7.125	154,391		361,000
100206066	AUBURN	WA		05/16/2025	7.250	154,107		475,000
100216182	LINCOLN	CA		06/20/2025	7.000	154,073		510,000
100213743	SUN CITY CENTER	FL		05/29/2025	7.874	154,184		222,000
100212223	SPRING HILL	FL		05/23/2025	6.750	154,185		206,000
100207210	SCHENECTADY	NY		04/28/2025	6.750	154,157		225,000
100212560	LAS CRUCES	NM		05/29/2025	7.500	154,022		196,000
100214149	COLUMBUS	OH		05/30/2025	7.375	153,888		198,000
100210521	GASTONIA	NC		05/15/2025	7.500	153,730		200,000
100210513	HIGH POINT	NC		05/15/2025	9.250	153,720		183,000
100208385	LAKE FOREST	CA		04/29/2025	7.115	153,848		1,278,129
100208275	JOHNS ISLAND	SC		04/29/2025	6.790	153,836		617,347
100207934	BRENTWOOD	CA		04/29/2025	7.115	153,848		850,000
100211677	MANHATTAN	KS		05/19/2025	6.875	153,499		211,000
100211689	MANHATTAN	KS		05/19/2025	6.875	153,499		211,000
100207878	HOUSTON	TX		04/29/2025	12.875	158,409		950,000
100211870	STATESBORO	GA		05/19/2025	7.624	153,489		190,000
100218312	UNITED KINGDOM	GBR		06/26/2025	5.650	191,827		262,678
100219025	CLOVIS	CA		06/27/2025	6.875	153,356		458,000
100216048	PHILADELPHIA	PA		06/17/2025	7.500	153,280		217,500
100207841	DOWNEY	CA		04/29/2025	7.850	153,853		930,188
100206600	WOODBRIDGE	VA		04/23/2025	7.000	153,338		600,000
100211999	OAKWOOD	GA		05/22/2025	7.250	152,859		318,000
100212638	LA SALLE	IL		05/29/2025	7.250	153,104		206,000
100204882	HAINES CITY	FL		04/10/2025	6.990	153,188		269,000
100214903	BARSTOW	CA		06/11/2025	6.990	153,050		275,000
100207847	MAULDIN	SC		04/29/2025	7.875	152,718		293,000
100205638	SMYRNA	TN		05/09/2025	8.250	152,675		290,000
100208243	CAMERON PARK	CA		04/29/2025	9.375	152,894		745,000
100209767	ENOLA	PA		05/05/2025	7.375	152,879		225,000
100209519	GRAND PRAIRIE	TX		05/02/2025	7.000	152,754		205,000
100209614	MEMPHIS	TN		05/02/2025	5.750	152,701		221,000
3500123305	SHOW LOW	AZ		06/09/2025	7.578	305,080		597,000
100208115	NOVATO	CA		04/29/2025	10.825	153,705		800,000
100207603	BORDENTOWN	NJ		04/29/2025	9.725	152,768		444,000
100212366	WINTER GARDEN	FL		05/28/2025	6.875	152,307		237,000
100216393	SANDUSKY	OH		06/20/2025	7.875	152,160		195,000
100208511	PEORIA	AZ		04/29/2025	7.150	152,436		706,116
100214828	WILMINGTON	DE		06/11/2025	7.250	152,119		225,000

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100211616	BARODA	MI		06/23/2025	7.875	152,077		263,000
100207754	CROFTON	MD		04/29/2025	7.999	153,032		676,775
100218251	MIAMI	FL		06/26/2025	8.125	152,050		566,000
100210000	LA PUENTE	CA		05/07/2025	8.000	152,887		738,000
100206723	WILMINGTON	NC		04/23/2025	7.500	157,638		254,000
3340100855	LARGO	FL		05/29/2025	8.470	189,248		503,900
100218679	JEFFERSON CITY	MO		06/27/2025	6.990	151,378		227,000
100209711	KANSAS CITY	MO		05/05/2025	6.625	151,241		270,000
100212115	MOUNTAIN VIEW	HI		05/22/2025	6.990	151,177		340,000
3500119630	LOS ANGELES	CA		05/22/2025	7.733	302,325		865,000
3340098422	WATERBURY	CT		04/10/2025	8.688	188,892		440,000
100213313	BARBOURSVILLE	VA		05/29/2025	10.200	151,076		400,000
100214885	DALLAS	TX		06/11/2025	7.375	150,994		268,000
100210504	ELK GROVE VLG	IL		05/15/2025	7.250	151,067		199,000
100211947	WYOMISSING	PA		05/19/2025	7.500	150,642		200,000
100204584	MEMPHIS	TN		04/04/2025	5.500	151,059		210,000
100209601	MAUMELLE	AR		05/02/2025	5.750	150,628		218,000
100212677	DEER PARK	TX		05/29/2025	7.375	150,584		195,000
100204583	MEMPHIS	TN		04/04/2025	5.375	150,719		225,000
100199145	DOVER	PA		04/04/2025	7.250	150,671		195,000
100212137	BERLIN	NH		05/22/2025	8.625	150,846		165,000
100213116	MENLO PARK	CA		05/29/2025	9.925	150,185		1,276,988
100206674	PRINCETON	TX		04/24/2025	5.500	151,400		226,000
100214116	PERRY	OH		05/30/2025	7.125	149,516		215,000
100211346	CLACKAMAS	OR		05/15/2025	7.990	149,494		699,571
100204579	JACKSONVILLE	AR		04/04/2025	7.750	149,627		185,000
100213755	HOUSTON	TX		05/29/2025	7.375	149,292		224,000
100205043	KISSIMMEE	FL		04/11/2025	7.250	149,417		207,000
100212583	SAN ANTONIO	TX		05/29/2025	7.375	149,249		211,000
100209714	FORT WALTON BEACH	FL		05/05/2025	7.375	148,938		195,000
100213080	TOLLESON	AZ		05/29/2025	9.175	149,131		546,000
100211365	ORLANDO	FL		05/15/2025	8.875	149,085		585,278
100209194	HOUSTON	TX		04/30/2025	7.500	148,580		210,000
100207449	BLACK EAGLE	MT		04/29/2025	6.990	148,616		211,000
100211391	PATTERSON	CA		05/15/2025	8.500	148,504		444,922
100207232	MANCHESTER	TN		04/28/2025	7.250	148,546		226,000
100212761	MIDDELHARNIS	NLD		05/28/2025	5.100	177,785		247,338
100208409	MIMS	FL		04/29/2025	10.825	148,422		634,345
100207842	CERRITOS	CA		04/29/2025	9.912	148,532		903,151
100219112	MILWAUKEE	WI		06/27/2025	7.750	148,257		206,000
100212920	RANCHO CUCAMONGA	CA		05/29/2025	8.650	148,148		1,133,705
100211042	ARVADA	CO		05/15/2025	9.125	147,748		659,198
100214210	FORT WORTH	TX		05/30/2025	7.500	147,672		180,000
3340099993	PORTSMOUTH	VA		04/24/2025	8.872	184,310		325,000
3340102925	BOYNTON BEACH	FL		05/29/2025	8.614	184,259		355,000
100209160	SAINT LOUIS	MO		04/30/2025	8.000	147,133		190,000
100210795	RESEDA	CA		05/15/2025	8.375	147,117		817,806
100208270	BEAVERTON	OR		04/29/2025	6.990	147,382		796,729
100210027	PEORIA	AZ		05/07/2025	8.625	147,299		708,000
3340102606	ST. CLOUD	FL		06/05/2025	8.824	183,744		435,000
100199149	NORRISTOWN	PA		04/04/2025	7.750	146,738		215,000
100211554	LITHONIA	GA		06/05/2025	7.875	146,414		214,000
100214191	FAYETTEVILLE	NC		05/30/2025	7.125	146,283		194,000
100208953	ANTIOCH	TN		04/29/2025	8.999	146,413		212,000
100218964	LANCASTER	OH		06/27/2025	8.625	146,213		424,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204620	NORTH LAS VEGAS	NV		04/04/2025	7.450	146,403		458,000
100204812	ROCKPORT	TX		04/09/2025	6.999	146,222		205,000
100208312	LAWRENCEVILLE	GA		04/29/2025	10.775	146,327		783,000
100208251	SAN RAMON	CA		04/29/2025	8.700	146,165		1,564,528
100214858	TRENTON	NJ		06/11/2025	7.250	145,627		204,000
100204574	FOLCROFT	PA		04/04/2025	6.875	145,850		193,000
100210369	SAN ANTONIO	TX		05/12/2025	6.875	145,678		208,000
100212835	UNITED KINGDOM	GBR		05/28/2025	5.650	178,468		240,170
100213383	SAN DIEGO	CA		05/29/2025	7.574	145,465		993,612
100210338	BARNEGAT	NJ		05/09/2025	7.250	145,402		393,000
100207577	BERKELEY	CA		04/29/2025	8.000	145,521		750,000
100212381	LEBANON	PA		05/28/2025	7.250	145,167		220,000
100213167	CONCORD	NC		05/29/2025	9.725	145,140		506,799
100207278	LINCOLN	AL		04/28/2025	6.750	144,628		203,000
100208591	LOS ANGELES	CA		04/29/2025	9.175	145,507		908,000
3410000903	AKRON	OH		06/20/2025	8.554	288,699		777,000
100202203	MIDLOTHIAN	IL		04/17/2025	7.125	144,275		200,000
100209848	BIRMINGHAM	AL		05/05/2025	7.500	143,890		203,000
100210989	AMISSVILLE	VA		05/15/2025	8.990	144,102		782,823
100213432	SARASOTA	FL		05/29/2025	7.450	143,943		1,660,742
100208668	OTHELLO	WA		04/29/2025	11.000	130,505	13,000	700,000
3340099084	OAK ISLAND	NC		05/22/2025	9.352	179,825		633,000
100212295	NEWCASTLE	OK		05/28/2025	6.375	143,519		198,000
100204513	CINCINNATI	OH		04/04/2025	7.500	143,668		200,000
100213287	WEST CALDWELL	NJ		05/29/2025	7.499	143,416		571,188
3340095178	WOODBURY	NJ		04/10/2025	8.154	179,150		330,000
100210872	ORANGE PARK	FL		05/15/2025	8.750	143,312		665,056
100207553	PAINESVILLE	OH		04/29/2025	9.025	143,323		331,237
3340103695	UNION	SC		06/26/2025	8.634	178,992		735,000
100208433	PLAIN CITY	UT		04/29/2025	9.975	143,124		845,000
100211548	VALLEJO	CA		06/05/2025	7.250	142,966		198,000
3340101568	WEST NEW YORK	NJ		06/26/2025	8.604	178,200		1,120,000
3340102944	WEST HAVEN	CT		06/26/2025	8.718	178,200		425,000
3340093228	YONKERS	NY		04/24/2025	8.551	178,199		700,000
100207289	SUN CITY WEST	AZ		04/28/2025	6.750	142,543		438,000
3.62513E+11	HOUSTON	TX		06/12/2025	8.265	285,000		1,550,000
100207230	PHILADELPHIA	PA		04/28/2025	6.875	141,458		360,000
100216378	UNION GROVE	AL		06/20/2025	6.999	142,222		220,000
3340100138	HYATTSVILLE	MD		06/05/2025	8.770	177,725		640,000
100207710	THOMPSONS STATION	TN		04/29/2025	8.675	142,482		733,148
3340096101	GRAHAM	NC		04/24/2025	9.425	177,151		604,000
100209784	KANNAPOLIS	NC		05/05/2025	7.125	142,013		276,000
100208058	INDIO	CA		04/29/2025	9.175	142,359		561,393
100209514	ROUND LAKE BEACH	IL		05/02/2025	7.250	141,527		170,000
100218333	UNITED KINGDOM	GBR		06/26/2025	5.650	176,847		233,308
100204545	ROUND LAKE BEACH	IL		04/04/2025	7.625	141,627		175,000
100206089	NORTH PROVIDENCE	RI		04/16/2025	7.750	141,513		170,000
100204570	POTTSTOWN	PA		04/04/2025	6.750	141,321		230,000
100213384	SACRAMENTO	CA		05/29/2025	10.075	141,042		490,000
100209089	MEPPEL	NLD		04/29/2025	4.950	170,985		221,574
100211140	PITTSBURG	CA		05/15/2025	8.250	140,117		605,000
100208142	EAGLE MOUNTAIN	UT		04/29/2025	9.625	140,430		408,000
3340102260	SACRAMENTO	CA		06/26/2025	9.342	175,032		1,000,000
3340101872	DECATUR	GA		05/29/2025	8.674	174,965		445,000
100204642	MONTGOMERY	AL		04/04/2025	7.740	140,189		185,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205636	LEHIGH ACRES	FL		05/09/2025	7.250	139,849		185,000
3340099028	BALTIMORE	MD		04/10/2025	8.593	174,636		480,000
100204485	PHILADELPHIA	PA		04/04/2025	8.125	139,792		180,000
100212779	TILBURG	NLD		05/28/2025	4.950	166,780		232,027
100218311	UNITED KINGDOM	GBR		06/26/2025	5.650	174,059		247,032
100214712	YUMA	AZ		06/11/2025	8.375	139,144		190,000
3500123291	PORTER	TX		05/22/2025	8.733	278,152		875,000
100208656	FONTANA	CA		04/29/2025	7.825	139,449		671,382
100209834	KNOB NOSTER	MO		05/05/2025	7.500	139,088		190,000
100214985	NOTTINGHAM	MD		06/11/2025	7.750	138,714		210,000
3340102057	OAKLAND	NJ		05/29/2025	8.614	173,349		385,000
100211632	DOTHAN	AL		05/16/2025	8.000	138,600		185,000
100216301	ELLISVILLE	MO		06/20/2025	7.500	138,164		167,000
100207564	DYER	IN		04/29/2025	8.900	138,616		486,998
100210015	COPPELL	TX		05/07/2025	10.500	138,289		740,000
100214664	SAN ANTONIO	TX		06/11/2025	7.125	138,034		176,000
100204691	MEMPHIS	TN		04/04/2025	7.625	138,242		178,000
100209069	ALMELO	NLD		04/29/2025	5.100	166,433		215,317
100207216	SOUTH BEND	IN		04/28/2025	6.750	137,796		199,000
100210011	MAPLE VALLEY	WA		05/07/2025	9.500	137,914		727,000
100205112	SACRAMENTO	CA		04/11/2025	7.375	137,785		512,000
100210007	MARIETTA	GA		05/07/2025	9.250	137,451		521,000
3340099071	PHILADELPHIA	PA		04/10/2025	8.902	171,072		320,000
100212972	GILBERT	AZ		05/29/2025	9.375	136,847		862,362
100210770	GOODYEAR	AZ		05/15/2025	8.500	136,966		510,000
100212604	ABSECON	NJ		05/29/2025	8.250	136,500		180,000
100210558	COLUMBUS	OH		05/15/2025	7.500	136,399		295,000
100204562	SMITHVILLE	OH		04/04/2025	7.740	136,888		175,000
100218208	GRAND PRAIRIE	TX		06/26/2025	7.500	136,339		430,000
100210002	RIALTO	CA		05/07/2025	9.250	136,348		621,000
100208918	SAN DIEGO	CA		04/29/2025	8.449	135,811		1,161,713
100204965	ANGLETON	TX		04/10/2025	7.250	135,913		220,000
100209148	UNITED KINGDOM	GBR		04/29/2025	5.650	165,599		253,894
100208831	LITTLETON	CO		04/29/2025	7.875	141,462		805,000
100204522	SAN ANTONIO	TX		04/04/2025	7.625	136,506		178,000
100210554	WILMINGTON	NC		05/15/2025	6.875	135,616		389,000
100207541	CRANFORD	NJ		04/29/2025	9.600	135,714		1,114,000
100208078	CORONA	CA		04/29/2025	9.025	135,660		744,000
100208679	LEWISVILLE	NC		04/29/2025	7.925	135,650		552,000
100210890	EL PASO	TX		05/15/2025	9.500	134,975		474,000
3.62513E+11	DALLAS	TX		06/12/2025	7.515	269,500		2,203,000
100207637	SOUTH GATE	CA		04/29/2025	10.275	134,889		765,378
100216334	EL CENTRO	CA		06/20/2025	7.125	134,560		194,000
100204783	HASKELL	OK		04/09/2025	6.625	134,541		184,000
100211232	CARROLLTON	GA		05/15/2025	9.375	134,551		401,090
100214844	PHARR	TX		06/11/2025	7.875	134,308		165,000
100209836	CARLISLE	KY		05/05/2025	7.625	133,951		175,000
100208958	LINDSAY	CA		04/29/2025	6.499	134,046		215,000
100213295	GLENDALE	CA		05/29/2025	6.875	133,684		1,249,177
100205057	MAPLE SHADE	NJ		04/11/2025	8.000	133,785		177,000
100208023	HAINES CITY	FL		04/29/2025	10.250	133,602		335,508
100212650	MIAMI BEACH	FL		05/29/2025	7.625	133,446		211,000
100216084	MEMPHIS	TN		06/17/2025	7.990	133,358		170,000
100211204	NEW MARKET	MD		05/15/2025	8.990	133,367		516,999
100212058	BUFFALO	NY		06/27/2025	7.990	133,169		170,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213372	LIVERMORE	CA		05/29/2025	7.949	133,172		2,031,690
100212938	PHOENIX	AZ		05/29/2025	8.375	133,172		366,750
100213442	CLEAR LAKE	MN		05/29/2025	7.249	132,924		566,000
100207767	MORENO VALLEY	CA		04/29/2025	8.750	133,174		550,201
3340101497	ORLANDO	FL		05/22/2025	8.614	166,125		315,000
100208084	OXFORD	PA		04/29/2025	7.324	133,093		510,000
100214661	HAMPTON	GA		06/11/2025	7.000	132,840		205,000
100214809	LEES SUMMIT	MO		06/11/2025	7.875	132,734		250,000
100204639	HUGO	MN		04/04/2025	6.990	132,913		200,000
100210857	HAYMARKET	VA		05/15/2025	8.750	132,615		849,875
100208085	ANTELOPE	CA		04/29/2025	9.000	132,820		536,864
100211408	TIMNATH	CO		05/15/2025	8.625	132,124		580,278
100207721	TURLOCK	CA		04/29/2025	9.275	132,288		507,870
100207575	HAMBURG	PA		04/29/2025	6.999	132,312		471,303
100208925	RICHMOND	TX		04/29/2025	11.400	132,288		680,000
100218358	WEESP	NLD		06/26/2025	4.800	163,869		259,116
100218365	TILBURG	NLD		06/26/2025	4.850	163,869		232,891
100211526	SAN ANTONIO	TX		06/05/2025	7.750	131,909		185,000
3700005928	NEWARK	NJ		04/17/2025	8.280	219,814		590,000
100204785	FORT WORTH	TX		04/09/2025	6.875	132,044		175,000
100211282	NICEVILLE	FL		05/15/2025	8.375	131,214		773,865
100207369	MANALAPAN	NJ		04/29/2025	8.500	131,355		790,000
100214104	BLYTHEWOOD	SC		05/30/2025	8.250	131,166		400,000
3340102301	PENNSVILLE	NJ		05/22/2025	8.800	163,944		405,000
100212659	LAS VEGAS	NV		05/29/2025	7.625	131,164		235,000
100213090	WACO	TX		05/29/2025	9.700	131,062		392,866
100204432	CLEVELAND	OH		04/01/2025	8.500	131,134		170,000
100211419	PORT SAINT LUCIE	FL		05/16/2025	7.375	131,094		410,000
100204550	BREWTON	AL		04/04/2025	8.115	131,201		165,000
100208060	BALTIMORE	MD		04/29/2025	9.950	130,488		605,000
100213022	KREMMLING	CO		05/29/2025	9.300	130,362		568,590
100204796	OWASSO	OK		04/09/2025	7.375	130,398		180,000
100208362	ROSEVILLE	CA		04/29/2025	11.975	131,319		805,364
100214546	BAKERSFIELD	CA		06/06/2025	8.375	130,000		350,000
100206390	CHARLOTTE	NC		05/22/2025	7.375	129,920		185,000
100212055	DES PLAINES	IL		06/27/2025	7.375	129,880		410,000
100216260	DALLAS	TX		06/20/2025	6.500	129,711		161,000
100208675	LAKEWOOD	CA		04/29/2025	7.515	129,963		776,310
100218364	GRONINGEN	NLD		06/26/2025	4.900	160,568		277,961
3340102783	VINELAND	NJ		06/05/2025	8.800	161,568		315,000
100211328	WHITE ROCK	NM		05/15/2025	7.875	129,182		878,366
100204778	HYATTSVILLE	MD		04/09/2025	6.999	129,262		170,000
100209999	MANSFIELD	TX		05/07/2025	9.625	130,051		445,000
100211330	BENTONVILLE	AR		05/15/2025	9.000	129,120		373,466
100204543	MEMPHIS	TN		04/04/2025	5.375	128,892		195,000
100210962	UPPER MARLBORO	MD		05/15/2025	9.250	128,839		826,543
100209146	UNITED KINGDOM	GBR		04/29/2025	5.650	156,762		274,480
3340103572	PHILADELPHIA	PA		06/05/2025	8.470	160,380		430,000
100208187	HENDERSON	NV		04/29/2025	8.875	128,088		525,000
100213424	BEAVERTON	OR		05/29/2025	9.000	128,050		715,000
100213197	EL CAJON	CA		05/29/2025	8.825	128,050		781,022
100204770	FORT WORTH	TX		04/09/2025	6.875	128,200		170,000
100207229	LINCOLN	NE		04/28/2025	7.250	128,031		170,000
100204684	CROMWELL	CT		04/04/2025	7.625	128,112		170,000
100210031	CEDAR PARK	TX		05/07/2025	9.500	127,917		467,000

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100209771	CONSTANTINE	MI		05/05/2025	7.750	127,843		205,000
100214672	HOUSTON	TX		06/11/2025	8.500	127,217		188,000
100208619	ELK GROVE	CA		04/29/2025	8.699	128,088		722,439
100209014	NIJMEGEN	NLD		04/29/2025	4.900	153,460		288,926
100213048	NEW MARKET	MD		05/29/2025	9.649	126,984		375,216
3340102290	PEARLAND	TX		05/22/2025	8.614	158,400		321,000
100208757	CHULUOTA	FL		04/29/2025	9.275	126,896		661,560
3340096516	CARTERSVILLE	GA		04/10/2025	8.718	158,316		507,000
100204810	BEGGS	OK		04/09/2025	6.625	126,553		175,000
100199186	ATLANTA	GA		04/04/2025	7.125	126,555		167,000
3500121362	BOLIVIA	NC		05/02/2025	7.805	252,300		500,000
3340099188	MIDLAND	NC		05/22/2025	9.232	157,663		450,000
100211392	LEMON GROVE	CA		05/15/2025	7.990	126,114		773,443
100206047	WILLOWBROOK	IL		05/16/2025	7.375	126,007		168,000
100207406	DOUGLASVILLE	GA		04/29/2025	7.375	126,000		250,000
100208301	GRAND JUNCTION	CO		04/29/2025	9.900	125,669		511,000
100213413	WALDORF	MD		05/29/2025	11.800	125,597		552,000
3340098833	ORLANDO	FL		05/22/2025	8.614	156,895		355,000
100215707	BALTIMORE	MD		06/13/2025	7.625	125,504		208,000
100212823	UNITED KINGDOM	GBR		05/28/2025	5.650	153,572		233,308
100210010	ARLETA	CA		05/07/2025	7.875	125,204		786,000
100216067	HILLIARD	OH		06/17/2025	7.500	125,092		277,000
100213237	POST FALLS	ID		05/29/2025	9.325	125,028		730,444
100214622	LAWRENCEVILLE	GA		06/10/2025	6.875	125,062		314,000
100212934	HENDERSON	NV		05/29/2025	10.775	125,028		482,913
100212924	MESA	AZ		05/29/2025	9.750	125,028		438,622
3700006044	NYACK	NY		06/30/2025	8.360	208,187		865,000
100204622	TEMPE	AZ		04/04/2025	7.240	125,528		400,000
100208875	PHOENIX	AZ		04/29/2025	8.500	124,340		779,690
100204412	CLEVELAND	OH		04/01/2025	8.650	124,379		165,000
100214216	LEXINGTON	KY		05/30/2025	7.499	124,274		180,000
100207656	CONCORD	CA		04/29/2025	8.100	124,258		1,190,848
100208616	SIMI VALLEY	CA		04/29/2025	9.325	124,276		660,000
100216361	AZLE	TX		06/20/2025	7.250	124,126		199,000
100207561	SAINT MARYS	OH		04/29/2025	8.975	124,417		692,000
100208046	SAN DIEGO	CA		04/29/2025	11.000	124,278		698,281
100207252	PHILADELPHIA	PA		04/28/2025	7.250	124,195		230,000
100208860	LOS ANGELES	CA		04/29/2025	10.125	123,430		772,306
100207798	CHEVY CHASE	MD		04/29/2025	8.750	123,312		2,400,000
100204483	PITTSBURGH	PA		04/04/2025	7.750	123,319		160,000
100213040	SAN RAMON	CA		05/29/2025	10.100	122,944		1,720,000
100204982	GLEN ROSE	TX		04/10/2025	7.500	123,043		268,000
100213395	SAN DIEGO	CA		05/29/2025	8.324	122,928		1,415,879
100213046	LAS VEGAS	NV		05/29/2025	10.075	122,928		635,000
100213338	SILVERTON	OR		05/29/2025	8.375	122,928		970,000
3340100669	LOVELAND	OH		05/29/2025	8.668	153,648		300,000
100210858	BEAVERTON	OR		05/15/2025	8.990	122,765		512,530
100209117	BORNE	NLD		04/29/2025	5.200	147,941		283,678
100212750	DORDRECHT	NLD		05/28/2025	4.800	146,743		343,637
100208894	CAPE CORAL	FL		04/29/2025	9.150	122,628		458,586
3700006049	PHILADELPHIA	PA		06/03/2025	8.380	203,580		675,000
100204554	MEMPHIS	TN		04/04/2025	5.990	122,185		175,000
100213248	OAKLAND	CA		05/29/2025	10.450	122,019		552,283
3700005976	AMHERST	NY		06/03/2025	8.575	203,288		437,000
100204753	INDIANAPOLIS	IN		04/09/2025	6.999	121,872		184,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207243	KANSAS CITY	MO		04/28/2025	7.250	121,467		160,000
100208610	CHANDLER	AZ		04/29/2025	9.799	121,550		740,000
100208914	HEBER CITY	UT		04/29/2025	9.250	121,462		558,278
100209858	PHILADELPHIA	PA		05/05/2025	7.250	121,513		160,000
100210977	GLEN ALLEN	VA		05/15/2025	8.875	121,311		912,997
3340099833	TRENTON	NJ		04/24/2025	8.154	151,589		280,000
100204418	DETROIT	MI		04/01/2025	8.720	121,388		180,000
3340100235	MOORE	SC		04/24/2025	8.819	151,470		557,000
100213767	FAYETTEVILLE	NC		05/29/2025	7.750	121,093		158,000
100202194	BOWLING GREEN	KY		04/17/2025	7.000	121,465		260,000
100204582	NORTH LITTLE ROCK	AR		04/04/2025	5.500	121,044		168,000
100204826	DENTON	TX		04/09/2025	7.125	120,748		340,000
100213706	ELKHART	IN		05/29/2025	7.250	120,531		200,000
100211384	CENTRAL POINT	OR		05/15/2025	8.375	120,722		1,130,000
100204578	MEMPHIS	TN		04/04/2025	5.375	120,701		180,000
100204832	MACON	GA		04/09/2025	6.375	120,423		169,000
100204424	INDIANAPOLIS	IN		04/01/2025	8.350	120,493		155,000
3340101817	GLEN BURNIE	MD		05/22/2025	8.614	150,211		375,000
100216379	BROWNSVILLE	TX		06/20/2025	7.375	119,583		166,000
100205907	LAVON	TX		04/15/2025	7.125	120,679		355,000
100209844	DEARBORN HEIGHTS	MI		05/05/2025	7.250	119,677		157,000
100206870	LE MARS	IA		04/24/2025	7.750	119,558		152,000
100206985	ENNIS	TX		04/25/2025	7.000	119,544		205,000
100205654	CINCINNATI	OH		05/09/2025	7.250	119,440		160,000
100213267	PORT ST LUCIE	FL		05/29/2025	9.300	119,404		514,000
100211505	LUBBOCK	TX		05/16/2025	7.375	119,397		157,000
3340101448	CAPE CORAL	FL		05/22/2025	8.818	149,209		340,000
100204409	BADIN	NC		04/01/2025	7.950	119,069		165,000
100211058	GREELEY	CO		05/15/2025	11.375	118,933		410,000
100211095	HENDERSON	NV		05/15/2025	9.500	118,839		955,883
325044762	SEVIERVILLE	TN		05/28/2025	8.840	204,827		1,490,000
100213005	EUREKA	CA		05/29/2025	8.925	118,696		342,789
3700005996	MASSAPEQUA	NY		06/03/2025	8.200	197,584		1,262,000
3340100326	CHELTENHAM	PA		04/24/2025	8.688	148,104		500,000
100212899	DELRAY BEACH	FL		05/29/2025	10.400	118,360		142,000
100208673	KATY	TX		04/29/2025	14.500	119,514		440,000
100207647	DALY CITY	CA		04/29/2025	7.925	118,012		570,000
100210448	READING	PA		05/12/2025	7.874	117,965		163,000
100213333	ORO VALLEY	AZ		05/29/2025	6.750	117,806		687,766
100218351	WORMERVEER	NLD		06/26/2025	4.950	146,312		292,566
100208032	BEAUMONT	CA		04/29/2025	9.225	117,808		745,000
100216094	WILLARD	NC		06/17/2025	7.750	117,638		153,000
100205020	PINELLAS PARK	FL		04/10/2025	8.500	117,684		140,100
100216370	ADAMSVILLE	AL		06/20/2025	6.750	117,562		150,000
100212844	UNITED KINGDOM	GBR		05/28/2025	6.590	144,136		192,068
100210771	AURORA	CO		05/15/2025	9.000	117,251		1,013,790
100204564	EASTON	PA		04/04/2025	6.875	126,722		338,000
100210978	GARLAND	TX		05/15/2025	8.750	117,190		360,000
100213446	FREEHOLD	NJ		05/29/2025	9.950	117,079		875,801
100212874	MODESTO	CA		05/29/2025	10.325	117,114		500,000
100208401	TUSTIN	CA		04/29/2025	9.850	117,056		1,507,934
100207572	ALGONQUIN	IL		04/29/2025	9.700	116,955		291,964
3340101718	BRICK TOWNSHIP	NJ		05/22/2025	8.746	146,124		310,000
100205070	WICHITA	KS		04/11/2025	7.000	116,866		155,000
100210835	MEDINA	OH		05/15/2025	8.625	116,303		510,542

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204589	MEMPHIS	TN		04/04/2025	5.750	116,762		170,000
100218236	ABILENE	TX		06/26/2025	7.500	116,095		152,000
3340100834	COLUMBIA	SC		05/29/2025	8.968	144,738		500,000
100218296	UNITED KINGDOM	GBR		06/26/2025	5.600	144,531		219,584
100215721	TAMPA	FL		06/13/2025	7.875	115,500		400,000
100204975	BATON ROUGE	LA		04/10/2025	7.500	115,414		238,000
100204980	GLEN ROSE	TX		04/10/2025	7.500	115,435		245,000
100209859	BALTIMORE	MD		05/05/2025	7.500	115,500		195,000
100213246	YUCCA VALLEY	CA		05/29/2025	8.775	114,884		400,000
100208473	DALLAS	TX		04/29/2025	7.890	114,900		1,269,448
100209129	UNITED KINGDOM	GBR		04/29/2025	5.650	140,142		192,136
100209996	DENVER	CO		05/07/2025	8.375	114,891		1,045,000
100213086	FLOSSMOOR	IL		05/29/2025	11.300	114,609		270,000
100204616	TYLER	TX		04/04/2025	7.490	114,755		154,000
100218406	BRUNSSUM	NLD		06/26/2025	4.800	142,215		204,433
3340102428	SWANSEA	MA		05/22/2025	8.524	143,055		335,000
100207535	DULUTH	GA		04/29/2025	6.200	114,477		1,144,744
100204436	BUFFALO	NY		04/01/2025	8.050	114,296		160,000
100208582	ARLINGTON	TX		04/29/2025	12.850	114,264		330,000
100205049	JACKSONVILLE	FL		04/11/2025	7.250	114,224		220,000
3340098265	TAMPA	FL		04/10/2025	8.890	142,560		1,270,000
100199205	COLUMBUS	GA		04/04/2025	8.125	114,188		145,000
100209994	FRESNO	CA		05/07/2025	8.500	114,190		486,000
100210902	LAS VEGAS	NV		05/15/2025	8.875	113,933		388,065
100209850	STEUBENVILLE	OH		05/05/2025	7.250	113,973		150,000
100213360	MESA	AZ		05/29/2025	10.200	113,708		460,472
100208957	ONTARIO	OH		04/29/2025	6.625	112,954		224,000
100211436	GODLEY	TX		05/16/2025	7.500	112,941		160,000
100209153	UNITED KINGDOM	GBR		04/29/2025	5.550	138,041		205,860
100215664	ATLANTA	GA		06/13/2025	7.125	112,906		225,000
100204468	SALEM	OR		04/04/2025	7.500	117,034		360,000
100205582	LENOIR CITY	TN		05/09/2025	8.750	112,875		380,000
100212850	UNITED KINGDOM	GBR		05/28/2025	6.290	138,357		185,274
100213330	WACO	TX		05/29/2025	9.775	112,795		505,000
100213121	GRAND RAPIDS	MI		05/29/2025	6.750	112,684		336,474
100218297	UNITED KINGDOM	GBR		06/26/2025	5.600	140,438		185,274
100218299	UNITED KINGDOM	GBR		06/26/2025	5.600	140,438		185,274
100218327	UNITED KINGDOM	GBR		06/26/2025	5.650	140,438		185,274
100209769	RICHTON PARK	IL		05/05/2025	7.625	112,297		137,000
100204503	YUMA	AZ		04/04/2025	7.240	112,368		155,000
3700005964	ANNAPOLIS	MD		05/15/2025	8.198	186,908		675,000
100212065	VISALIA	CA		06/27/2025	7.125	112,074		285,000
100211020	KISSIMMEE	FL		05/15/2025	10.250	112,094		385,000
100211063	OXFORD	OH		05/15/2025	8.750	112,012		426,123
3340097461	PORTSMOUTH	VA		04/10/2025	8.670	139,273		257,000
100209151	UNITED KINGDOM	GBR		04/29/2025	5.650	135,901		192,136
3340101503	JACKSONVILLE	FL		05/29/2025	8.614	138,917		274,000
100213120	LANSING	MI		05/29/2025	9.450	111,111		439,322
100213008	TOMBALL	TX		05/29/2025	9.025	111,111		539,137
100209132	UNITED KINGDOM	GBR		04/29/2025	5.650	135,901		192,136
100211276	BELTSVILLE	MD		05/15/2025	8.000	111,033		528,687
100212066	ORLANDO	FL		06/27/2025	7.125	110,938		160,000
100206566	MEMPHIS	TN		04/22/2025	7.375	111,098		165,000
100206370	NOVATO	CA		05/22/2025	6.750	110,628		545,000
100211646	MILLVILLE	NJ		05/16/2025	7.500	110,543		180,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213024	POWAY	CA		05/29/2025	7.675	110,511		1,267,503
100211347	TRACY	CA		05/15/2025	8.500	110,612		1,076,812
100207320	HAMPTON	VA		04/28/2025	7.874	110,254		152,000
100210389	COLUMBUS	GA		05/12/2025	6.625	110,229		153,000
100211053	MIAMI	FL		05/15/2025	9.500	110,240		695,349
100207430	KANSAS CITY	KS		04/29/2025	7.875	110,250		150,000
100208889	SHELBY TOWNSHIP	MI		04/29/2025	10.025	110,236		394,479
100213183	WINTER GARDEN	FL		05/29/2025	9.100	109,405		470,925
100214523	HEATH SPRINGS	SC		06/06/2025	7.999	109,200		136,000
100215890	PROVIDENCE	RI		06/16/2025	7.124	109,167		619,000
100209775	DECATUR	GA		05/05/2025	7.875	109,359		154,000
100210033	JOHNS ISLAND	SC		05/07/2025	9.375	109,325		748,184
100207592	COROLLA	NC		04/29/2025	9.000	109,296		663,700
100208503	PORT ORCHARD	WA		04/29/2025	9.425	109,271		593,503
100208174	QUEEN CREEK	AZ		04/29/2025	8.750	109,049		1,167,481
100212858	UNITED KINGDOM	GBR		05/28/2025	5.650	133,596		179,785
100208729	MENIFEE	CA		04/29/2025	8.450	108,618		870,000
100204427	DETROIT	MI		04/01/2025	8.540	108,665		140,000
100204416	ST. LOUIS	MO		04/01/2025	8.200	108,623		150,000
100212536	TOLEDO	OH		05/29/2025	7.875	108,415		150,000
100214180	MORRISTOWN	TN		05/30/2025	8.500	108,360		172,000
3340095712	CHICAGO	IL		05/29/2025	8.224	135,432		540,000
100211241	KENT	WA		05/15/2025	9.750	108,245		687,898
3.62508E+11	SEATTLE	WA		04/17/2025	7.475	216,250		2,228,000
100211160	PINE GROVE	CA		05/15/2025	9.750	108,148		650,000
100210922	CANTON	GA		05/15/2025	9.375	107,685		527,565
100208871	NOTTINGHAM	PA		04/29/2025	7.450	108,221		393,269
100210788	RENO	NV		05/15/2025	7.625	107,575		750,514
100213159	FOUNTAIN	CO		05/29/2025	9.050	107,562		386,677
100213162	SACRAMENTO	CA		05/29/2025	7.574	107,562		408,959
100213098	MONROVIA	CA		05/29/2025	6.875	107,562		1,047,683
100207987	GLENDALE	AZ		04/29/2025	7.850	107,947		601,262
100212921	REDDING	CA		05/29/2025	9.000	107,401		758,508
100204807	CLARKSTON	GA		04/09/2025	8.375	107,509		166,000
100207657	SAVAGE	MN		04/29/2025	11.125	107,175		500,000
100213430	VALENCIA	CA		05/29/2025	8.800	106,538		675,192
100213352	PEYTON	CO		05/29/2025	6.750	106,538		440,961
3410000792	VALRICO	FL		04/17/2025	8.706	212,977		500,000
100206981	TULSA	OK		04/25/2025	7.000	106,577		150,000
100211275	BELVIDERE	NJ		05/15/2025	8.990	106,671		482,578
100213419	UPPER MARLBORO	MD		05/29/2025	8.375	106,474		552,300
100211265	LAWRENCEVILLE	GA		05/15/2025	9.000	106,496		554,127
100207757	TANEYTOWN	MD		04/29/2025	9.050	106,631		597,246
100207857	HUMBLE	TX		04/29/2025	9.875	105,970		258,283
100208662	GLENDALE	AZ		04/29/2025	6.590	106,136		557,315
100213047	OCEANSIDE	CA		05/29/2025	8.900	105,820		785,185
100212868	OAK RIDGE	NJ		05/29/2025	7.475	105,820		704,762
100212988	BUENA PARK	CA		05/29/2025	7.400	105,820		806,008
100208175	GREER	SC		04/29/2025	8.050	106,177		412,802
100213058	LA HABRA	CA		05/29/2025	8.375	105,697		883,297
100210030	NORCO	CA		05/07/2025	8.375	105,761		1,218,965
100207830	MODESTO	CA		04/29/2025	7.874	105,866		442,000
100212966	LOS BANOS	CA		05/29/2025	9.525	105,320		415,000
100213406	GREER	SC		05/29/2025	9.025	105,291		576,000
100211292	NORTH LAS VEGAS	NV		05/15/2025	8.500	105,339		492,990

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211249	GRANBURY	TX		05/15/2025	8.375	104,969		365,000
100208147	WALDORF	MD		04/29/2025	7.150	105,322		412,328
3410000838	SHAKER HEIGHTS	OH		05/15/2025	8.398	210,130		1,002,000
100213212	ROGUE RIVER	OR		05/29/2025	9.500	105,070		618,000
100218345	LEIDEN	NLD		06/26/2025	3.250	173,993		233,439
3340102188	DECATUR	GA		05/22/2025	8.224	131,254		398,000
100212962	PEMBROKE	GA		05/29/2025	8.825	104,820		462,917
100208938	PEORIA	AZ		04/29/2025	12.925	105,830		644,158
100210024	HARBOR CITY	CA		05/07/2025	8.500	105,219		907,000
100208968	OWASSO	OK		04/29/2025	7.375	104,825		131,000
100212503	POMPANO BEACH	FL		05/28/2025	7.999	104,690		404,000
100213018	NORTHRIDGE	CA		05/29/2025	8.150	104,645		936,991
100207873	POWAY	CA		04/29/2025	9.675	104,660		1,325,968
100212907	ROSWELL	GA		05/29/2025	6.625	104,609		771,513
100211388	MODESTO	CA		05/15/2025	8.250	104,583		594,269
100213002	EAGLE CREEK	OR		05/29/2025	14.200	104,440		725,000
100213180	ROSWELL	GA		05/29/2025	8.675	104,379		605,000
100218332	UNITED KINGDOM	GBR		06/26/2025	5.650	130,544		178,412
100208387	PHOENIX	AZ		04/29/2025	9.855	104,524		408,043
100208457	SAN ANTONIO	TX		04/29/2025	9.550	104,470		641,678
100212534	TOLEDO	OH		05/29/2025	7.750	104,250		145,000
100211270	LAS VEGAS	NV		05/15/2025	7.250	104,244		577,000
100212974	HUTTO	TX		05/29/2025	10.200	104,233		505,961
100208252	MCKINNEY	TX		04/29/2025	8.949	106,168		930,000
100209930	GOLDEN	CO		06/11/2025	7.250	103,948		250,000
100207906	SAN DIEGO	CA		04/29/2025	8.299	103,869		1,325,000
100208009	FLAGSTAFF	AZ		04/29/2025	7.625	104,077		622,333
100208376	WESTLAKE VILLAGE	CA		04/29/2025	10.200	103,835		1,467,786
3340099266	TEMPLE	GA		04/10/2025	8.154	129,730		300,000
100208253	WILLOWBROOK	IL		04/29/2025	7.925	104,155		392,492
100210984	ALBUQUERQUE	NM		05/15/2025	8.000	103,782		512,440
100210818	OWINGS MILLS	MD		05/15/2025	7.990	103,751		437,815
3340099715	CITRUS SPRINGS	FL		05/22/2025	8.884	129,521		253,000
100211144	LEANDER	TX		05/15/2025	7.875	103,350		800,000
100207540	BYERS	CO		04/29/2025	7.900	103,330		578,158
100208008	EDGEWATER	MD		04/29/2025	6.724	104,114		555,007
100210336	OAK PARK	MI		05/09/2025	7.375	103,047		135,000
100213411	BUENA PARK	CA		05/29/2025	7.675	103,019		776,627
100209136	UNITED KINGDOM	GBR		04/29/2025	6.540	125,543		171,550
100207836	ASTORIA	OR		04/29/2025	9.125	102,760		600,000
100208891	MOUNT VERNON	WA		04/29/2025	9.125	102,760		1,000,000
100212951	WORCESTER	MA		05/29/2025	10.700	102,706		508,100
100210039	SAN PEDRO	CA		05/07/2025	8.125	102,504		1,200,000
100208777	SAN JOSE	CA		04/29/2025	7.415	102,470		1,015,412
100208356	LAKEWOOD	CO		04/29/2025	6.990	102,470		1,190,992
100213073	LONG BEACH	CA		05/29/2025	8.575	102,440		1,362,020
100213231	LAS VEGAS	NV		05/29/2025	10.875	102,440		591,304
100213350	HENDERSON	NV		05/29/2025	10.525	102,440		805,272
100213241	LOS ANGELES	CA		05/29/2025	7.574	102,440		1,029,132
100208102	UPPER MARLBORO	MD		04/29/2025	9.000	102,606		558,786
100213302	VENICE	FL		05/29/2025	8.500	102,440		432,595
100208904	PARAMOUNT	CA		04/29/2025	7.115	102,565		905,184
100208354	VANCOUVER	WA		04/29/2025	10.375	102,470		540,000
100208644	WOODBRIDGE	VA		04/29/2025	10.200	102,470		486,000
100213225	OAKLAND	CA		05/29/2025	8.500	102,277		885,011

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211258	FRAMINGHAM	MA		05/15/2025	8.250	103,549		547,025
100208404	MESA	AZ		04/29/2025	8.325	102,470		392,475
100208486	SAN TAN VLY	AZ		04/29/2025	8.325	102,470		544,073
100208851	PORT ST LUCIE	FL		04/29/2025	8.250	102,470		780,670
100208140	SHREWSBURY	NJ		04/29/2025	9.375	102,450		870,000
100213030	MIAMI	FL		05/29/2025	10.475	102,160		845,000
100208609	LA PUENTE	CA		04/29/2025	8.575	102,470		601,474
100208429	MATTHEWS	NC		04/29/2025	7.090	102,470		635,848
100208769	STEVENSON RANCH	CA		04/29/2025	9.075	102,470		621,335
100210012	SAN DIEGO	CA		05/07/2025	7.875	102,287		775,000
100208297	SALINAS	CA		04/29/2025	7.900	102,281		809,650
100213021	ROCHESTER	WA		05/29/2025	6.850	102,065		800,000
100214286	WARREN	MI		05/30/2025	7.499	102,052		161,000
100212990	ST PETERSBURG	FL		05/29/2025	7.375	102,440		539,731
100208150	ALHAMBRA	CA		04/29/2025	8.950	101,835		1,082,390
100208218	SAN JOSE	CA		04/29/2025	8.224	101,844		1,583,483
100213209	GOLDEN	CO		05/29/2025	11.175	101,829		801,405
100216748	INKSTER	MI		06/23/2025	9.250	101,787		165,000
100207905	COMMERCE CITY	CO		04/29/2025	8.350	101,935		402,695
100207929	AUSTIN	TX		04/29/2025	9.375	102,514		775,000
100213037	ARBUCKLE	CA		05/29/2025	12.150	101,714		535,000
100211179	AVENEL	NJ		05/15/2025	10.490	101,757		870,000
100211240	SPRINGVILLE	UT		05/15/2025	7.375	101,593		644,696
100204408	BIRMINGHAM	AL		04/01/2025	7.370	101,390		200,000
100208171	ALEXANDRIA	VA		04/29/2025	7.240	101,585		541,361
100206059	WARREN	MI		05/16/2025	7.750	100,850		245,000
100204701	TULUM	MEX		04/07/2025	10.380	100,800		254,484
100206230	COLUMBUS	OH		04/17/2025	8.249	100,675		148,000
100210029	FLOWER MOUND	TX		05/07/2025	9.750	100,735		520,000
100208565	MESA	AZ		04/29/2025	6.750	100,685		476,955
100213260	MINNEOLA	FL		05/29/2025	10.425	100,440		825,000
100213297	CROFTON	MD		05/29/2025	9.725	100,391		472,423
100212754	HEERLEN	NLD		05/28/2025	5.250	119,596		191,982
100212829	UNITED KINGDOM	GBR		05/28/2025	5.650	122,378		164,688
100212832	UNITED KINGDOM	GBR		05/28/2025	5.650	122,378		164,688
100212838	UNITED KINGDOM	GBR		05/28/2025	5.600	122,378		164,688
100212841	UNITED KINGDOM	GBR		05/28/2025	6.140	122,378		219,584
100218318	UNITED KINGDOM	GBR		06/26/2025	5.650	124,833		164,688
100218326	UNITED KINGDOM	GBR		06/26/2025	5.650	124,833		164,688
3340098274	CLEVELAND HEIGHTS	OH		04/10/2025	8.154	124,740		318,000
100209139	UNITED KINGDOM	GBR		04/29/2025	5.650	121,834		164,688
100214789	FLORENCE	SC		06/11/2025	8.500	98,304		120,000
100218282	WYNNE	AR		06/26/2025	6.625	98,022		160,000
3410000778	ROYAL OAK	MI		04/07/2025	8.706	195,829		1,241,000
3500122344	MOORESVILLE	NC		05/22/2025	8.045	195,750		1,265,000
100209154	UNITED KINGDOM	GBR		04/29/2025	7.490	119,247		170,178
100213368	KEARNS	UT		05/29/2025	12.275	97,556		470,000
100209802	MEMPHIS	TN		05/05/2025	8.000	97,689		133,000
100212723	ROTTERDAM	NLD		05/28/2025	5.150	116,830		176,670
100209860	GUN BARREL CITY	TX		05/05/2025	7.625	97,566		128,000
100208219	NORTH HALEDON	NJ		04/29/2025	7.700	97,079		1,055,212
100208287	HUNTERSVILLE	NC		04/29/2025	6.990	97,314		525,404
3340099043	HARTFORD	CT		04/24/2025	8.421	121,176		485,000
3340101292	OCEAN SPRINGS	MS		05/22/2025	8.224	121,176		230,000
100208827	VICTORVILLE	CA		04/29/2025	7.125	97,347		527,224

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213465	JOELTON	TN		05/29/2025	8.750	97,318		347,990
100208169	LOS ANGELES	CA		04/29/2025	8.850	96,540		606,589
325044924	SEVIERVILLE	TN		05/28/2025	8.840	166,332		1,490,000
100209757	DETROIT	MI		05/05/2025	7.500	96,590		130,000
100207615	DAMASCUS	MD		04/29/2025	8.800	95,815		893,548
100209142	UNITED KINGDOM	GBR		04/29/2025	5.650	116,757		157,826
100207552	WILDOMAR	CA		04/29/2025	10.175	95,790		766,176
100209856	TOLEDO	OH		05/05/2025	7.500	95,739		125,000
100207984	RAMONA	CA		04/29/2025	8.500	95,783		751,086
100208118	SANTA MARIA	CA		04/29/2025	11.400	95,751		755,041
100207447	BATTLE CREEK	MI		04/29/2025	7.500	95,658		130,000
100211387	ORLANDO	FL		05/15/2025	8.990	95,804		455,737
3340099758	CINCINNATI	OH		04/24/2025	8.890	119,172		275,000
100208367	CITRUS HEIGHTS	CA		04/29/2025	11.450	94,375		530,000
100213361	NEW MARKET	MD		05/29/2025	9.125	94,245		848,070
100208396	LAS VEGAS	NV		04/29/2025	8.625	94,391		506,482
100209105	ROTTERDAM	NLD		04/29/2025	5.000	113,801		217,893
3700006050	KEYPORT	NJ		06/30/2025	8.415	156,999		645,000
3340099675	DALLAS	TX		04/24/2025	9.425	117,675		405,000
3340102422	PHILADELPHIA	PA		05/29/2025	8.884	117,612		460,000
100208892	RUTHERFORD	NJ		04/29/2025	7.550	94,703		769,068
100213106	TAMPA	FL		05/29/2025	11.200	93,996		606,124
100212848	UNITED KINGDOM	GBR		05/28/2025	5.650	114,695		164,688
100209864	PHILADELPHIA	PA		05/05/2025	7.250	93,571		126,000
100208215	CORPUS CHRISTI	TX		04/29/2025	11.125	93,504		275,627
100218397	ARNHEM	NLD		06/26/2025	4.800	115,879		155,470
100208158	SAN DIEGO	CA		04/29/2025	8.950	93,202		813,308
100213143	GILROY	CA		05/29/2025	9.700	93,213		875,062
3340104997	LOG CABIN	TX		06/26/2025	9.222	116,501		718,500
100207884	CINCINNATI	OH		04/29/2025	8.775	92,997		267,836
100210001	IMPERIAL	CA		05/07/2025	9.625	93,112		491,000
100208623	LAWRENCEBURG	KY		04/29/2025	12.375	93,130		335,469
100213390	MARYVILLE	TN		05/29/2025	6.750	92,196		486,649
3340103215	MANTUA TOWNSHIP	NJ		06/05/2025	8.650	115,220		350,000
3340100081	TRENTON	NJ		04/24/2025	8.688	115,196		245,000
100211146	ATLANTA	GA		05/15/2025	9.125	92,157		571,000
100208190	SAN DIEGO	CA		04/29/2025	7.015	92,129		905,874
100208522	ONSTED	MI		04/29/2025	8.200	92,331		550,000
3340098613	HAZLETON	PA		04/24/2025	8.819	115,093		294,000
3340098442	LIBERTY	TX		04/24/2025	9.668	115,039		330,000
100210981	MANCHESTER	NH		05/15/2025	9.375	91,532		475,000
100209133	UNITED KINGDOM	GBR		04/29/2025	5.650	111,681		150,964
100209140	UNITED KINGDOM	GBR		04/29/2025	5.650	111,681		150,964
100218304	UNITED KINGDOM	GBR		06/26/2025	5.650	114,431		150,964
100208096	TOLLHOUSE	CA		04/29/2025	9.025	91,616		355,000
100208721	MARGATE	FL		04/29/2025	8.600	91,808		493,866
3500125237	MIRAMAR	FL		06/26/2025	7.735	182,700		460,000
100213112	LEWISBURG	TN		05/29/2025	6.975	91,296		408,501
100213004	OXNARD	CA		05/29/2025	9.350	91,280		790,094
3340099126	WESTWEGO	LA		04/10/2025	9.056	113,652		205,000
100208475	KISSIMMEE	FL		04/29/2025	8.099	92,223		376,997
100207591	WHITMORE	CA		04/29/2025	8.950	91,108		470,484
3340102370	CHICAGO	IL		05/29/2025	8.824	113,454		340,000
3500125427	HOMESTEAD	FL		06/26/2025	7.500	181,250		550,000
100208776	COVINA	CA		04/29/2025	6.375	90,536		893,850

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212852	UNITED KINGDOM	GBR		05/28/2025	5.650	110,913		150,964
100204437	OLNEY	IL		04/01/2025	8.550	90,475		125,000
100212898	LAKE CHARLES	LA		05/29/2025	7.649	90,233		300,000
100211306	GREEN BAY	WI		05/15/2025	9.875	89,765		374,900
100213454	LYNDHURST	NJ		05/29/2025	8.300	89,418		543,732
3340097231	LEWES	DE		04/10/2025	9.425	111,672		1,000,000
100208631	HUGHSON	CA		04/29/2025	10.775	90,080		551,824
100205021	GAYLORD	MI		04/10/2025	9.250	89,250		260,000
100207676	PORTSMOUTH	VA		04/29/2025	10.450	89,956		471,323
100207612	ORANGEVALE	CA		04/29/2025	12.300	89,153		1,347,047
3340100039	JACKSONVILLE	FL		04/24/2025	8.961	111,270		250,000
100214841	HOPKINS	MN		06/11/2025	8.875	88,938		115,000
100208020	BONNEY LAKE	WA		04/29/2025	12.375	88,587		936,028
100210973	BARBOURSVILLE	VA		05/15/2025	8.125	88,581		764,000
100208886	ORANGE	CA		04/29/2025	11.750	88,374		1,440,098
100213190	JASPER	GA		05/29/2025	7.575	88,293		750,000
100207691	SCOTTSBLUFF	NE		04/29/2025	9.450	88,368		315,500
100211186	HURRICANE	UT		05/15/2025	7.990	88,285		631,397
3340098637	BARTLETT	TX		04/10/2025	9.045	110,248		298,000
100214825	SAINT LOUIS	MO		06/11/2025	7.500	88,200		108,000
3340099094	PORT CHARLOTTE	FL		04/24/2025	8.599	110,088		427,000
100213268	ANGEL FIRE	NM		05/29/2025	7.725	87,636		540,000
3340100947	POINCIANA	FL		06/26/2025	8.874	109,324		324,000
100207861	SANTA CLARITA	CA		04/29/2025	8.449	87,369		909,738
100208671	LINCOLN	CA		04/29/2025	12.250	87,346		820,000
100211318	WOODBRIDGE	VA		05/15/2025	8.875	87,275		557,791
100216063	GLEN ROSE	TX		06/17/2025	7.375	87,228		152,000
100208589	MIAMI	FL		04/29/2025	8.325	87,204		1,006,332
100212945	MONROE	OH		05/29/2025	9.025	87,074		483,125
100208912	LAKESIDE	CA		04/29/2025	8.025	87,198		753,677
100211137	FORT MYERS	FL		05/15/2025	10.490	86,529		474,172
100211046	ALEXANDRIA	VA		05/15/2025	10.125	86,524		1,490,724
100210832	HAMDEN	CT		05/15/2025	9.990	86,522		397,410
100208874	MIDDLETOWN	DE		04/29/2025	11.125	86,608		665,000
100211130	PRINEVILLE	OR		05/15/2025	9.875	86,520		433,311
100211141	LEVITTOWN	PA		05/15/2025	9.750	86,518		398,262
3340096572	FORT MYERS	FL		04/10/2025	9.163	107,750		360,000
3340104208	RIO RANCHO	NM		06/26/2025	8.772	107,712		262,000
100211285	JASPER	GA		05/15/2025	9.250	85,901		480,000
100207885	CALABASH	NC		04/29/2025	8.200	85,103		637,500
3340097814	KEAAU	HI		05/22/2025	9.082	106,120		650,000
3500122845	OCALA	FL		05/22/2025	8.485	169,658		1,262,000
100213193	JACKSONVILLE	NC		05/29/2025	9.450	126,984		233,000
3340098022	LINDEN	NJ		04/10/2025	8.678	105,970		205,000
100213007	HERCULES	CA		05/29/2025	10.850	84,656		1,166,079
100213113	OMAHA	NE		05/29/2025	8.500	84,656		549,321
100210846	SPOKANE	WA		05/15/2025	10.250	84,654		335,000
100208532	ANKENY	IA		04/29/2025	8.450	84,829		317,235
100207740	KANSAS CITY	MO		04/29/2025	8.600	84,214		176,506
3340098924	SAN ANTONIO	TX		04/24/2025	8.296	105,085		235,000
100211057	OWENS CROSS ROADS	AL		05/15/2025	8.500	84,263		345,000
100208533	SUMMERVILLE	SC		04/29/2025	8.450	84,029		331,053
100214720	DETROIT	MI		06/11/2025	8.000	83,756		101,000
100208321	PORT SAINT LUCIE	FL		04/29/2025	13.975	105,134		420,000
100213201	GREENFIELD	IN		05/29/2025	10.125	83,552		173,632

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100208177	RICHMOND	CA		04/29/2025	9.925	83,465		878,489
100213408	BAKERSFIELD	CA		05/29/2025	12.100	83,456		456,231
100212825	UNITED KINGDOM	GBR		05/28/2025	5.650	101,982		137,240
100208114	LOS ANGELES	CA		04/29/2025	11.100	83,376		700,591
3340097991	MAYWOOD	IL		04/10/2025	8.961	103,902		380,000
100207695	AUBURN	CA		04/29/2025	8.725	82,567		825,000
100204410	LEXINGTON	NC		04/01/2025	7.970	83,004		115,000
100207586	LAUREL	MD		04/29/2025	8.250	83,159		665,728
100210986	WEYERS CAVE	VA		05/15/2025	8.875	82,854		370,000
100213382	NEW ORLEANS	LA		05/29/2025	9.500	83,025		470,000
100208580	FLORIDA CITY	FL		04/29/2025	9.875	82,991		519,231
100207983	PLACENTIA	CA		04/29/2025	7.475	82,001		1,441,101
100208638	SAN DIEGO	CA		04/29/2025	7.824	81,976		1,153,198
100208235	SENOIA	GA		04/29/2025	9.375	82,091		692,073
100213274	SILVER SPRING	MD		05/29/2025	8.500	81,952		515,984
100213422	DANE	WI		05/29/2025	7.850	81,952		511,479
100208283	RAEFORD	NC		04/29/2025	8.750	82,081		333,000
100208612	LANCASTER	CA		04/29/2025	9.000	81,976		497,708
100207968	WEST RIVER	MD		04/29/2025	8.275	82,073		672,809
100207964	FRESNO	CA		04/29/2025	8.050	82,069		440,560
3500125359	SPRINGFIELD	MA		06/26/2025	7.500	163,125		380,000
100210945	LAS VEGAS	NV		05/15/2025	10.250	81,659		705,438
100212856	UNITED KINGDOM	GBR		05/28/2025	5.650	99,942		134,495
100213101	ROCKLIN	CA		05/29/2025	7.974	81,504		271,943
3340099978	LEHIGH ACRES	FL		05/22/2025	8.818	101,861		323,000
100212897	HENDERSONVILLE	NC		05/29/2025	7.550	81,463		445,215
100208862	HESPERIA	CA		04/29/2025	8.825	81,579		478,099
100211104	BARTLETT	IL		05/15/2025	8.125	81,374		396,762
100211003	HUDSON	OH		05/15/2025	9.125	81,352		377,436
100211070	BAKERSFIELD	CA		05/15/2025	9.875	81,114		652,489
100210996	HILO	HI		05/15/2025	9.875	81,113		505,325
100210951	TACOMA	WA		05/15/2025	9.750	81,111		464,065
100210867	CLEVELAND	GA		05/15/2025	9.625	81,109		320,115
100210982	LOGANVILLE	GA		05/15/2025	9.990	81,086		479,555
100212923	OAK HARBOR	WA		05/29/2025	12.150	81,046		536,000
100211325	HOMESTEAD	FL		05/15/2025	10.490	81,121		875,000
100211171	MOSELEY	VA		05/15/2025	10.375	81,120		680,500
100211399	FREDERICK	MD		05/15/2025	10.490	81,121		362,439
100211203	NORFOLK	VA		05/15/2025	9.250	80,493		330,137
100212864	RUTHER GLEN	VA		05/29/2025	9.475	80,423		426,229
100211045	BEAR	DE		05/15/2025	8.625	80,417		332,027
100211093	CORNELIUS	OR		05/15/2025	8.625	80,385		577,755
3340096778	CHICAGO	IL		04/10/2025	8.932	100,385		320,000
100212883	MIDDLETOWN	CT		05/29/2025	10.650	80,264		436,909
100213412	FERNDALE	WA		05/29/2025	8.175	80,236		663,125
3340102559	PHILADELPHIA	PA		05/22/2025	8.746	100,188		290,000
100211308	LOS ANGELES	CA		05/15/2025	8.990	80,111		706,152
100208035	JACKSONVILLE	AR		04/29/2025	9.275	79,977		289,567
100207849	CICERO	IL		04/29/2025	8.675	79,968		291,927
100207568	NEWARK	DE		04/29/2025	8.375	79,963		648,644
100210987	SAN DIMAS	CA		05/15/2025	9.875	79,950		740,574
100210909	BURIEN	WA		05/15/2025	8.990	90,113		588,592
100213391	WILLIAMSBURG	OH		05/29/2025	10.325	79,630		418,431
100211412	SHAWNEE	KS		05/15/2025	9.990	80,016		404,326
100211273	HOLLISTER	CA		05/15/2025	8.750	79,541		782,585

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3340100091	SEGUIN	TX		05/29/2025	9.532	99,386		220,000
100213128	HUNTSVILLE	TX		05/29/2025	8.850	79,365		425,797
100213179	NASHVILLE	TN		05/29/2025	7.275	79,365		646,172
100208052	ORLANDO	FL		04/29/2025	7.525	79,377		790,990
100207644	MISSION VIEJO	CA		04/29/2025	7.400	79,373		1,102,630
100211283	PHOENIX	MD		05/15/2025	8.625	79,301		763,271
100208698	CLEMENTS	MD		04/29/2025	11.300	79,373		454,523
100211183	MONSON	MA		05/15/2025	8.625	79,283		357,049
100213133	TEGA CAY	SC		05/29/2025	7.875	79,178		599,776
100213155	UPPER MARLBORO	MD		05/29/2025	9.325	79,365		433,044
100210966	HENDERSON	NV		05/15/2025	9.990	78,951		541,833
100213243	HOLLY SPRINGS	NC		05/29/2025	8.025	79,365		516,539
100214796	ATLANTA	GA		06/11/2025	9.000	78,707		170,000
3340098594	HONEA PATH	SC		04/24/2025	8.961	98,327		185,000
100209722	MACON	GA		05/05/2025	7.875	78,641		100,000
3340102457	PENNSVILLE TOWNSHIP	NJ		05/22/2025	8.614	98,010		320,000
100208642	POMPTON LAKES	NJ		04/29/2025	11.825	78,489		464,665
100209753	MOLINE	IL		05/05/2025	7.500	78,512		166,000
3340102032	SOUTH EUCLID	OH		05/22/2025	8.374	97,928		200,000
100212955	COLUMBUS	NJ		05/29/2025	7.075	78,146		1,328,176
100208854	ASTORIA	OR		04/29/2025	9.500	78,329		596,445
3340101657	TOBYHANNA	PA		05/22/2025	8.746	97,614		235,000
3340102908	INDEPENDENCE	MO		05/29/2025	8.800	97,614		204,000
100207808	HUNTINGTOWN	MD		04/29/2025	9.000	77,957		613,547
100208056	COLUMBIA	MD		04/29/2025	9.325	78,042		649,991
100210792	KALISPELL	MT		05/15/2025	8.000	77,917		866,922
100212964	SPOKANE VALLEY	WA		05/29/2025	9.925	77,865		546,699
100208306	LAKE SAINT LOUIS	MO		04/29/2025	9.800	77,992		483,553
100207596	CLARKSBURG	MD		04/29/2025	7.700	77,697		1,247,501
100208917	MENTONE	IN		04/29/2025	10.975	77,644		368,771
100213386	ZION	IL		05/29/2025	8.875	77,505		300,757
100211393	CASTAIC	CA		05/15/2025	7.875	77,510		823,898
100207610	GERALD	MO		04/29/2025	6.850	77,873		284,183
100213399	MACON	GA		05/29/2025	10.000	77,496		245,000
100208059	HYATTSVILLE	MD		04/29/2025	10.550	77,604		410,000
100212971	HALIFAX	PA		05/29/2025	7.975	77,249		351,000
100213387	NEW CASTLE	DE		05/29/2025	10.250	77,174		252,000
100207714	CASTAIC	CA		04/29/2025	7.925	76,965		1,020,000
100210028	MILAN	MI		05/07/2025	7.875	77,072		489,000
100207868	VALLEJO	CA		04/29/2025	10.425	76,877		777,194
100207632	JACKSONVILLE	FL		04/29/2025	7.775	76,868		765,000
100208782	SUFFIELD	CT		04/29/2025	10.275	76,853		736,770
100208044	BEVERLY HILLS	FL		04/29/2025	7.800	76,962		220,411
100208692	WARREN	NJ		04/29/2025	8.349	76,853		946,415
100208493	BURLINGAME	CA		04/29/2025	7.125	76,853		3,378,724
100213119	WEST CHESTERFIELD	NH		05/29/2025	10.950	76,830		408,337
100208640	PASCO	WA		04/29/2025	8.200	76,942		411,657
100208094	HOBE SOUND	FL		04/29/2025	8.075	76,940		598,554
100211361	WILLISTON	FL		05/15/2025	7.875	77,214		230,000
100213210	POWDER SPRINGS	GA		05/29/2025	8.850	76,713		645,000
100208468	PORT SAINT LUCIE	FL		04/29/2025	9.550	76,853		446,161
100212996	WASCO	CA		05/29/2025	10.475	76,735		351,784
3340099726	MIDDLETOWN	OH		04/24/2025	8.296	95,911		173,000
100208540	OVERLAND PARK	KS		04/29/2025	8.325	76,853		367,000
100208250	WOODLAND	CA		04/29/2025	9.675	76,938		629,570

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211066	AZLE	TX		05/15/2025	8.500	77,297		730,000
100209155	UNITED KINGDOM	GBR		04/29/2025	6.390	93,821		356,824
100208528	ALISO VIEJO	CA		04/29/2025	8.125	76,438		665,765
100208026	HIGHLAND	CA		04/29/2025	12.850	76,365		650,000
100208911	NORTH CHARLESTON	SC		04/29/2025	8.950	76,392		310,184
100213060	CATHEDRAL CITY	CA		05/29/2025	9.250	76,268		500,000
3340100360	EAST POINT	GA		05/22/2025	8.524	95,262		345,000
100208479	CASSELBERRY	FL		04/29/2025	7.700	76,356		279,333
100208846	SPRINGFIELD	OR		04/29/2025	8.750	76,290		629,000
3700005706	TAMPA	FL		05/15/2025	8.035	126,579		1,989,000
100208618	SAN RAMON	CA		04/29/2025	6.915	75,916		1,804,913
100207996	IRMO	SC		04/29/2025	9.375	76,337		418,000
100211120	FONTANA	CA		05/15/2025	10.625	75,880		540,348
100213438	BUCKEYE	AZ		05/29/2025	8.100	75,830		443,064
100208724	HOOVER	AL		04/29/2025	7.950	75,821		721,499
100207716	SAN ANTONIO	TX		04/29/2025	9.350	75,877		337,144
100210886	ETNA	OH		05/15/2025	10.750	75,716		281,644
100208858	AKRON	OH		04/29/2025	9.125	75,606		144,945
3410000867	ATLANTIC CITY	NJ		06/06/2025	8.554	150,557		505,000
100218335	UNITED KINGDOM	GBR		06/26/2025	6.490	94,145		124,202
100208817	BATON ROUGE	LA		04/29/2025	8.600	76,853		291,907
100213017	TURLOCK	CA		05/29/2025	8.950	75,251		1,056,000
100208869	SARASOTA	FL		04/29/2025	8.925	75,636		230,000
3340099140	CHICAGO	IL		04/24/2025	8.961	93,816		230,000
100209143	UNITED KINGDOM	GBR		04/29/2025	5.650	91,375		123,516
100218309	UNITED KINGDOM	GBR		06/26/2025	6.290	93,625		123,516
100218323	UNITED KINGDOM	GBR		06/26/2025	5.650	93,625		123,516
100208207	RICHMOND	TX		04/29/2025	7.400	74,607		335,953
100208002	SONORA	CA		04/29/2025	8.275	74,507		550,880
100211169	TIJERAS	NM		05/15/2025	9.750	74,358		368,000
3500125360	SPRINGFIELD	MA		06/26/2025	7.500	148,625		340,000
3340101388	JACKSONVILLE	FL		05/22/2025	8.884	92,870		240,000
100208419	PORT SAINT LUCIE	FL		04/29/2025	8.775	74,803		313,886
3340099931	ROCK HILL	SC		05/22/2025	8.614	92,723		255,000
100207547	POMONA	CA		04/29/2025	7.950	74,170		680,703
100208300	ATOKA	TN		04/29/2025	7.925	74,387		431,105
100208781	CHANTILLY	VA		04/29/2025	10.725	74,081		1,260,480
100208931	SILVER SPRING	MD		04/29/2025	9.725	74,081		586,544
100212869	KYLE	TX		05/29/2025	10.500	73,983		292,426
100207725	LEVITTOWN	PA		04/29/2025	8.525	74,081		337,166
100207733	OCEAN SHORES	WA		04/29/2025	7.400	74,081		589,360
100208127	ELIZABETH	NJ		04/29/2025	11.175	73,872		830,000
100207845	DISTRICT HEIGHTS	MD		04/29/2025	10.875	73,830		438,583
100208646	UNION	KY		04/29/2025	8.225	73,931		292,152
100208342	INGLEWOOD	CA		04/29/2025	6.315	73,766		936,754
3340104247	HAZEL PARK	MI		06/26/2025	8.550	91,872		186,000
100213178	SALINE	MI		05/29/2025	7.275	73,465		649,038
3340102596	PHILADELPHIA	PA		05/29/2025	8.614	91,634		245,000
100207801	SACRAMENTO	CA		04/29/2025	11.475	73,290		734,980
100211383	MONETT	MO		05/15/2025	9.500	73,399		221,295
100208265	AMELIA	OH		04/29/2025	9.375	74,670		360,000
3340103534	WASHINGTON	DC		06/26/2025	8.772	91,476		1,280,000
3340095656	CHICAGO	IL		04/24/2025	8.296	91,418		358,000
100207235	AUBURN	MA		04/28/2025	6.625	74,820		375,000
3700006057	LANCASTER	PA		06/03/2025	8.625	121,168		255,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207981	FRESNO	CA		04/29/2025	10.575	72,691		590,097
100211061	DAWSONVILLE	GA		05/15/2025	10.990	72,474		390,401
3340099975	LEHIGH ACRES	FL		05/22/2025	8.818	90,437		396,000
100211401	MARIETTA	GA		05/15/2025	11.375	78,428		432,020
100208193	MIRAMAR	FL		04/29/2025	10.175	72,127		792,747
100208586	HACIENDA HTS	CA		04/29/2025	8.299	71,980		880,000
100213109	HOLIDAY	FL		05/29/2025	8.650	71,971		236,827
100208386	RIVERSIDE	CA		04/29/2025	8.575	71,889		725,905
100213292	QUEEN CREEK	AZ		05/29/2025	6.750	71,563		1,782,316
100208716	GREENCASTLE	PA		04/29/2025	7.000	71,729		309,262
3410000871	NASHVILLE	TN		06/20/2025	9.154	142,920		4,855,000
3500122495	OCALA	FL		05/22/2025	8.485	142,696		1,506,000
100208077	POWDER SPGS	GA		04/29/2025	8.625	71,437		273,211
3340100923	LAWTON	OK		05/22/2025	8.854	89,100		178,500
100208222	BLOOMINGTON	CA		04/29/2025	8.699	71,729		600,245
100210938	DUCK CREEK VILLAGE	UT		05/15/2025	9.750	71,048		365,000
100213393	SPRINGVILLE	UT		05/29/2025	9.000	70,956		641,686
3410000816	LASCASSAS	TN		04/30/2025	8.706	140,719		1,300,000
100211263	GILBERTSVILLE	PA		05/15/2025	10.250	70,362		505,046
100213062	CASTALIAN SPRINGS	TN		05/29/2025	7.574	70,308		550,308
100211314	BRICK TOWNSHIP	NJ		05/15/2025	10.750	70,308		593,528
100210797	NEWBERRY	FL		05/15/2025	9.990	70,299		405,973
100211329	WORTHINGTON	OH		05/15/2025	9.990	70,295		575,000
100210995	MARLTON	NJ		05/15/2025	9.500	70,247		414,891
100211103	TROUTVILLE	VA		05/15/2025	10.375	70,297		377,000
100212910	MOUNT PROSPECT	IL		05/29/2025	12.182	70,088		399,947
100210828	TUCSON	AZ		05/15/2025	10.625	70,365		265,226
100208606	SYLVA	NC		04/29/2025	8.075	69,680		810,000
100213319	SIMPSONVILLE	SC		05/29/2025	7.724	69,659		410,899
3340103032	CHESTER	PA		05/29/2025	8.614	87,001		210,000
100208734	BLUFFTON	SC		04/29/2025	7.750	70,136		325,335
100211343	HUNTSVILLE	AL		05/15/2025	8.990	69,361		268,837
100212842	UNITED KINGDOM	GBR		05/28/2025	6.490	84,968		113,223
100207562	FORT MILL	SC		04/29/2025	6.524	69,206		658,911
100208355	EAGAN	MN		04/29/2025	8.750	69,306		318,000
100210939	HELENA	AL		05/15/2025	9.375	68,904		290,841
100213157	PLEASANT HILL	IA		05/29/2025	9.450	68,783		313,386
100208800	WINCHESTER	CA		04/29/2025	11.800	68,790		711,862
100212911	STUART	FL		05/29/2025	7.275	68,783		473,211
100208421	HACIENDA HEIGHTS	CA		04/29/2025	9.275	68,790		718,174
100213318	ROSSVILLE	GA		05/29/2025	11.800	68,765		238,560
100207625	WATERFORD	CT		04/29/2025	9.600	68,790		317,969
100210898	AUBREY	TX		05/15/2025	9.625	68,655		440,000
100208818	WESTFIELD	IN		04/29/2025	9.950	68,790		375,847
100207879	WHITESBURG	GA		04/29/2025	12.375	68,382		243,561
100211027	MIDDLETOWN	DE		05/15/2025	8.500	69,059		667,867
100211366	PLYMOUTH MEETING	PA		05/15/2025	8.990	68,275		465,772
100212900	WARETOWN	NJ		05/29/2025	8.425	68,133		585,000
100210896	HOLLAND	MA		05/15/2025	10.490	68,142		383,866
100207770	HOUSTON	TX		04/29/2025	9.450	68,152		280,385
100207846	BROWNSVILLE	TX		04/29/2025	10.775	68,043		287,000
100211008	RADCLIFF	KY		05/15/2025	10.000	67,961		198,189
100213216	NOTTINGHAM	MD		05/29/2025	8.775	67,886		435,195
100218933	PAYETTE	ID		06/27/2025	7.250	67,274		276,000
100207890	IONIA	MI		04/29/2025	8.174	67,367		387,787

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208584	AMISSVILLE	VA		04/29/2025	9.525	67,184		678,546
100218376	HEERLEN	NLD		06/26/2025	4.950	83,398		104,898
100210972	STONECREST	GA		05/15/2025	8.875	67,029		651,151
100208715	MODESTO	CA		04/29/2025	11.500	66,987		664,977
100208581	EL PASO	TX		04/29/2025	11.275	67,176		204,010
100213166	DENVER	CO		05/29/2025	8.650	66,893		685,571
100208294	SAINT LOUIS	MO		04/29/2025	9.700	66,850		670,563
100218328	UNITED KINGDOM	GBR		06/26/2025	6.190	83,222		164,688
100208681	KENT	WA		04/29/2025	9.125	66,606		560,000
100208122	TEHACHAPI	CA		04/29/2025	10.125	66,331		260,750
100207852	HENDERSON	NV		04/29/2025	8.375	66,315		515,830
100213194	CASSELBERRY	FL		05/29/2025	7.550	66,194		418,043
3410000784	PHILADELPHIA	PA		04/07/2025	8.306	132,330		350,000
100208324	MORGAN HILL	CA		04/29/2025	8.224	66,144		1,550,178
100211009	MADRAS	OR		05/15/2025	8.375	66,143		298,398
100213255	PORTER RANCH	CA		05/29/2025	9.900	66,115		915,000
100207563	CASTROVILLE	CA		04/29/2025	8.475	65,806		1,495,000
3340099914	CONCORD	NC		05/22/2025	9.352	82,180		296,000
100204951	OCALA	FL		04/10/2025	7.875	215,102		315,000
100208636	SAN JOSE	CA		04/29/2025	8.525	65,712		1,310,290
100208389	WESTLAKE VILLAGE	CA		04/29/2025	6.965	65,690		1,518,653
100213092	MIDDLETOWN	OH		05/29/2025	8.225	65,608		329,472
100211207	POCATELLO	ID		05/15/2025	11.375	65,690		236,189
100208761	RENO	NV		04/29/2025	7.890	65,571		835,159
100208050	WINTER GARDEN	FL		04/29/2025	8.375	65,507		617,683
100208337	APACHE JUNCTION	AZ		04/29/2025	13.400	64,962		398,028
100211354	PANAMA CITY BEACH	FL		05/15/2025	10.990	64,902		415,276
100210908	CHESNEE	SC		05/15/2025	10.490	64,897		394,490
100211165	MESA	AZ		05/15/2025	10.375	64,896		403,777
100211034	SURFSIDE BEACH	SC		05/15/2025	9.990	64,892		450,604
100211210	MILLBROOK	AL		05/15/2025	9.990	64,889		327,150
100207858	COVINA	CA		04/29/2025	9.250	64,857		791,642
100211246	DAHLONEGA	GA		05/15/2025	10.125	64,893		379,624
100208230	BULVERDE	TX		04/29/2025	8.125	64,976		499,393
100213230	EAST STROUDSBURG	PA		05/29/2025	11.775	64,544		500,660
100213284	MORENO VALLEY	CA		05/29/2025	8.375	64,537		553,008
100207558	BRISTOW	VA		04/29/2025	11.850	64,435		852,250
100213020	ATLANTA	GA		05/29/2025	7.000	64,401		336,784
100212843	UNITED KINGDOM	GBR		05/28/2025	6.240	78,866		109,792
100208393	GLENDALE	AZ		04/29/2025	6.990	64,528		498,002
100208627	AIKEN	SC		04/29/2025	8.175	64,287		740,000
3340094750	MONTICELLO	NY		04/10/2025	8.890	80,190		760,000
325020492	ELKO	NV		04/23/2025	8.800	110,550		375,000
100208090	MODESTO	CA		04/29/2025	9.650	63,986		524,866
100208512	FORT WORTH	TX		04/29/2025	11.275	64,003		358,828
100208233	LUCERNE	CA		04/29/2025	7.975	63,965		388,898
100208155	GRAY	ME		04/29/2025	7.850	63,844		597,408
100211333	SUNRISE	FL		05/15/2025	9.990	63,810		555,349
100211287	MOUNT AIRY	MD		05/15/2025	8.875	63,779		643,383
100208022	FORT WORTH	TX		04/29/2025	9.300	63,864		345,590
100210925	BRINNON	WA		05/15/2025	9.500	63,730		419,149
100208614	EL PASO	TX		04/29/2025	12.350	63,818		336,700
100213185	MANSFIELD	OH		05/29/2025	9.950	63,492		226,417
100213397	TANEYTOWN	MD		05/29/2025	9.450	63,492		380,652
100213082	PIERSON	MI		05/29/2025	9.275	63,492		356,671

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213375	SUQUAMISH	WA		05/29/2025	9.275	63,492		432,367
100213298	HOUSTON	TX		05/29/2025	9.150	63,492		711,273
100212872	YORK	PA		05/29/2025	8.600	63,492		498,931
100213083	MOUNT PLEASANT	TX		05/29/2025	7.650	63,492		384,117
100212878	BILLINGS	MT		05/29/2025	7.275	63,492		418,594
100213308	MORGANS POINT RESORT	TX		05/29/2025	12.100	63,492		253,222
100213343	CONCORD	NC		05/29/2025	9.475	63,403		390,191
100213057	MILACA	MN		05/29/2025	8.350	63,389		309,626
100213154	TRAVERSE CITY	MI		05/29/2025	8.650	63,492		318,718
100207670	COVINGTON	LA		04/29/2025	8.800	63,498		292,313
100213001	CANYON LAKE	TX		05/29/2025	11.250	63,349		445,734
3340093871	BRIDGETON	NJ		04/24/2025	8.961	79,200		228,000
3340102256	INDIANAPOLIS	IN		06/26/2025	8.988	79,200		437,000
100208248	AUSTIN	TX		04/29/2025	8.275	63,370		600,094
100211195	FREDERICK	MD		05/15/2025	8.625	63,442		507,000
100207886	TENINO	WA		04/29/2025	10.875	63,498		380,000
100207922	GREENVILLE	TX		04/29/2025	8.124	68,176		509,430
3340099026	CAMBRIDGE	OH		04/24/2025	8.688	78,428		183,500
100213320	GEORGETOWN	TX		05/29/2025	8.600	62,742		685,000
100212845	UNITED KINGDOM	GBR		05/28/2025	6.040	76,865		102,930
100213066	SIMI VALLEY	CA		05/29/2025	9.925	62,664		822,323
100213323	BUCKEYE	AZ		05/29/2025	9.500	62,664		388,325
100207675	SEDRO WOOLLEY	WA		04/29/2025	8.375	62,772		503,969
100210958	LITTLE RIVER	SC		05/15/2025	8.250	62,664		401,090
100208130	LITTLE ELM	TX		04/29/2025	10.500	62,270		341,827
100211077	WARD	ND		05/15/2025	7.990	62,315		404,672
100211015	CRESTVIEW	FL		05/15/2025	10.250	61,650		336,607
100212999	DOUGLASVILLE	GA		05/29/2025	6.350	62,163		330,898
100207937	CHICAGO	IL		04/29/2025	10.975	62,192		465,000
3340099325	DANIELS	WV		04/24/2025	8.890	77,616		229,000
3500118403	MIAMI	FL		05/02/2025	8.118	124,148		4,370,000
100208560	BALTIMORE	MD		04/29/2025	10.125	62,174		330,000
100213203	WEST SACRAMENTO	CA		05/29/2025	10.500	62,514		503,215
100208239	VINELAND	NJ		04/29/2025	12.800	61,825		318,097
100207531	KATY	TX		04/29/2025	12.150	61,815		366,865
100212890	KINGSPORT	TN		05/29/2025	10.775	61,687		241,018
100208347	FONTANA	CA		04/29/2025	9.500	61,656		724,932
3340100090	TRENTON	NJ		05/29/2025	8.614	76,982		255,000
100208152	VISTA	CA		04/29/2025	10.275	61,578		787,589
100208031	RENO	NV		04/29/2025	9.450	61,594		505,105
100218324	UNITED KINGDOM	GBR		06/26/2025	5.600	76,981		126,947
100211369	MANTECA	CA		05/15/2025	7.875	61,556		585,924
100213444	AVONDALE	AZ		05/29/2025	10.100	61,464		365,465
100212933	MIDDLETON	ID		05/29/2025	9.125	61,464		422,412
100213449	RIO VISTA	CA		05/29/2025	6.875	61,464		507,475
100213104	VIRGINIA BEACH	VA		05/29/2025	10.250	61,438		530,000
100208055	WALLA WALLA	WA		04/29/2025	8.000	61,446		692,109
100213029	SIMPSONVILLE	SC		05/29/2025	9.625	61,435		452,775
100208365	CENTRALIA	WA		04/29/2025	6.790	61,535		509,905
100213103	BURLINGTON	MI		05/29/2025	9.275	61,400		390,000
100208567	JULIAN	CA		04/29/2025	8.750	61,482		525,000
100211175	HENDERSON	NV		05/15/2025	10.875	61,331		592,804
100208135	LAS VEGAS	NV		04/29/2025	10.650	61,211		800,000
100208803	SEVIERVILLE	TN		04/29/2025	10.700	61,482		340,000
100211345	WILLIAMSTOWN	NJ		05/15/2025	9.250	61,196		388,745

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100208487	EL DORADO HILLS	CA		04/29/2025	7.375	46,622	13,872	866,721
100207943	WILMINGTON	NC		04/29/2025	7.350	61,277		477,915
100208048	POMPTON LAKES	NJ		04/29/2025	10.300	61,050		639,699
100210927	KILLEEN	TX		05/15/2025	9.125	61,074		270,000
100208529	GLENDALE	AZ		04/29/2025	10.450	61,482		474,115
100211162	LITTLETON	CO		05/15/2025	8.625	60,849		402,397
3340096651	BEAVER FALLS	PA		04/24/2025	8.154	76,000		215,000
100211310	PLEASANT PRAIRIE	WI		05/15/2025	8.990	60,820		509,666
3340098322	CHICAGO	IL		04/24/2025	8.688	75,969		254,000
100207913	LIBERAL	KS		04/29/2025	9.600	60,860		354,737
100207839	PHOENIX	AZ		04/29/2025	12.075	60,857		293,070
100210980	HIGHLAND	CA		05/15/2025	8.990	60,841		516,100
100211122	EL PASO	TX		05/15/2025	8.990	60,606		236,000
3340097329	WATERBURY	CT		04/24/2025	8.961	75,676		300,000
100208413	BLAINE	MN		04/29/2025	10.271	60,303		373,271
3410000810	VINELAND	NJ		04/17/2025	8.906	120,394		325,000
3500120198	NORTH PORT	FL		04/21/2025	8.543	120,056		359,000
100213049	CAROLINA SHORES	NC		05/29/2025	7.400	60,000		303,008
100211379	OZARK	AL		05/15/2025	9.875	60,238		222,761
100208258	WOODBURY	CT		04/29/2025	8.400	59,632		595,348
100213056	GURNEE	IL		05/29/2025	11.625	59,524		259,236
100213089	MADERA	CA		05/29/2025	8.150	59,524		577,687
100211043	BATON ROUGE	LA		05/15/2025	10.250	59,487		295,035
100211119	ALBUQUERQUE	NM		05/15/2025	9.250	59,026		442,750
100211174	BALDWIN CITY	KS		05/15/2025	9.125	58,881		247,993
100213277	BAYTOWN	TX		05/29/2025	11.350	58,748		420,000
3340101495	LOCKPORT	IL		05/22/2025	8.224	73,418		225,000
100210891	LAGUNA NIGUEL	CA		05/15/2025	8.990	58,706		1,215,186
100208574	UMATILLA	OR		04/29/2025	11.175	58,668		296,522
100210970	AKRON	OH		05/15/2025	8.625	58,558		337,090
100210834	SEATTLE	WA		05/15/2025	8.625	58,439		1,275,000
100208109	S PORTLAND	ME		04/29/2025	9.975	58,390		473,401
100213111	LIVERMORE	CA		05/29/2025	10.725	58,118		1,241,906
100208806	BREA	CA		04/29/2025	9.475	58,121		1,033,612
100208905	MIAMI	FL		04/29/2025	7.899	58,100		742,146
100208210	LAMAR	AR		04/29/2025	11.650	58,851		266,648
100208418	MARANA	AZ		04/29/2025	7.975	58,107		326,971
100207732	TEXARKANA	AR		04/29/2025	8.500	58,207		430,414
100211331	CHESAPEAKE	VA		05/15/2025	9.250	57,959		278,099
100210942	AUBREY	TX		05/15/2025	8.500	57,949		620,000
100207866	CORONA	CA		04/29/2025	13.725	57,910		821,675
100208378	OAKLEY	CA		04/29/2025	11.275	57,554		706,083
100207682	NORTH VENICE	FL		04/29/2025	8.500	57,543		611,322
100213304	FERNLEY	NV		05/29/2025	7.750	57,442		444,974
100208103	SUMMERVILLE	SC		04/29/2025	11.550	57,444		457,536
100210882	TOANO	VA		05/15/2025	9.125	57,377		464,357
100207706	ALBUQUERQUE	NM		04/29/2025	10.450	57,337		575,233
100208260	CHICAGO	IL		04/29/2025	10.850	57,321		458,149
100207634	SILVER CREEK	GA		04/29/2025	6.675	57,404		470,451
100207769	CHICO	CA		04/29/2025	7.699	57,342		500,000
100207992	SIMI VALLEY	CA		04/29/2025	8.049	56,932		759,089
3340101541	WAPWALLOPEN	PA		05/29/2025	8.464	71,131		230,000
100211123	PHOENIX	AZ		05/15/2025	8.000	57,040		577,436
100209125	UNITED KINGDOM	GBR		04/29/2025	6.440	69,381		125,163
100207573	HEPHZIBAH	GA		04/29/2025	6.650	57,156		322,336

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207662	CORPUS CHRISTI	TX		04/29/2025	12.675	56,831		340,000
100210824	MARANA	AZ		05/15/2025	9.125	56,732		253,000
100212768	LEEUWARDEN	NLD		05/28/2025	4.950	67,728		111,656
100218392	ARNHEM	NLD		06/26/2025	4.750	70,230		165,939
100213380	BAY MINETTE	AL		05/29/2025	8.050	56,085		368,000
100208290	OXNARD	CA		04/29/2025	8.575	56,090		785,491
100207802	TEMPLE HILLS	MD		04/29/2025	8.875	56,215		327,184
100211112	BUCKEYE	AZ		05/15/2025	8.625	56,032		420,132
100208220	ANTIOCH	CA		04/29/2025	10.875	55,946		740,000
100211377	COLUMBUS	OH		05/15/2025	8.000	55,936		323,498
100208013	ST PETERSBURG	FL		04/29/2025	10.000	56,057		312,759
100211355	KENNEWICK	WA		05/15/2025	8.500	55,892		388,750
100208315	LANHAM	MD		04/29/2025	12.150	56,462		431,444
100218313	UNITED KINGDOM	GBR		06/26/2025	5.650	69,352		212,722
3340104452	CLEVELAND	OH		06/26/2025	8.628	69,284		183,000
100207925	DETROIT	MI		04/29/2025	10.000	55,482		262,000
100207942	MCMINNVILLE	OR		04/29/2025	9.875	55,339		480,000
100208214	PALERMO	ME		04/29/2025	9.475	55,435		319,252
3700006089	MILWAUKEE	WI		06/30/2025	8.565	92,138		270,000
100210950	VIRGINIA BEACH	VA		05/15/2025	8.125	55,229		481,704
100211011	GOOSE CREEK	SC		05/15/2025	8.375	55,166		232,360
100213239	ATLANTA	GA		05/29/2025	9.975	55,031		860,000
100211338	SPRINGFIELD	VA		05/15/2025	7.750	54,476		606,897
100207738	EVANSTON	IL		04/29/2025	9.925	54,481		525,000
100207726	COLUMBUS	OH		04/29/2025	9.375	54,408		218,000
100211344	AIRWAY HEIGHTS	WA		05/15/2025	8.250	54,389		382,480
100213337	SPARKS	NV		05/29/2025	9.850	54,293		499,630
100211067	VAIL	AZ		05/15/2025	7.875	54,242		385,488
3340099922	LANSING	IL		04/24/2025	8.451	67,760		160,000
100210988	WAYNESBORO	VA		05/15/2025	9.625	54,122		286,818
100210843	CLEVELAND	OH		05/15/2025	10.490	54,081		345,000
100211409	CHICO	CA		05/15/2025	9.990	68,133		500,980
100211185	CHAMPAIGN	IL		05/15/2025	9.990	53,902		192,380
100210836	DELAWARE	OH		05/15/2025	9.625	53,878		439,210
100211216	TULARE	CA		05/15/2025	9.375	53,819		332,755
100207587	MESA	AZ		04/29/2025	10.375	53,772		663,958
100208922	YORK	PA		04/29/2025	8.525	53,764		289,587
100208332	PHOENIX	AZ		04/29/2025	8.525	53,782		422,928
100211194	CADDO VALLEY	AR		05/15/2025	9.250	53,668		179,829
100210893	LAKE CITY	SC		05/15/2025	9.250	53,677		216,000
100208017	BELLA VISTA	AR		04/29/2025	10.975	53,373		278,994
100210825	LAS VEGAS	NV		05/15/2025	8.990	53,307		449,049
100210807	RICHMOND	VA		05/15/2025	8.990	53,379		392,246
100208470	LOS ANGELES	CA		04/29/2025	7.675	53,301		769,840
100211108	LAS VEGAS	NV		05/15/2025	9.000	53,363		358,649
100208329	CLARKSTON	MI		04/29/2025	11.475	53,337		446,955
100208678	WHITELAND	IN		04/29/2025	11.225	53,335		420,130
100207918	PENNSAUKEN	NJ		04/29/2025	11.075	53,334		205,611
100211217	EULESS	TX		05/15/2025	8.990	53,351		335,000
100208544	LAKE ELSINORE	CA		04/29/2025	10.000	52,915		708,581
100211026	JEROME	MO		05/15/2025	8.750	53,025		193,000
100213108	SAN DIEGO	CA		05/29/2025	9.100	52,910		765,569
100213273	KANSAS CITY	MO		05/29/2025	9.175	52,910		290,094
100213014	MACON	GA		05/29/2025	8.250	52,910		275,063
100213187	GREENSBORO	NC		05/29/2025	8.100	52,910		473,495

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207640	TOMS RIVER	NJ		04/29/2025	11.375	52,915		848,669
100213110	AURORA	CO		05/29/2025	7.475	52,910		430,682
100208920	NEW ALBANY	OH		04/29/2025	11.350	52,915		611,132
100213423	CASCADE	IA		05/29/2025	11.550	52,660		213,047
100213385	CHESAPEAKE	VA		05/29/2025	9.250	52,631		488,500
100211349	ANTIOCH	CA		05/15/2025	8.500	52,675		343,006
100218399	S-GRAVENHAGE	NLD		06/26/2025	4.900	65,255		85,391
100208557	LOYALTON	CA		04/29/2025	11.000	52,603		277,000
100211245	DULUTH	GA		05/15/2025	8.375	52,499		455,748
100211136	HENDERSON	NV		05/15/2025	8.375	52,495		537,332
100210860	MONROE	GA		05/15/2025	8.500	52,580		250,222
100211271	KENNESAW	GA		05/15/2025	8.375	52,467		384,208
100210919	ELLENWOOD	GA		05/15/2025	8.250	52,307		281,191
100207807	GRAFTON	OH		04/29/2025	7.975	52,455		209,447
100211227	SAN BERNARDINO	CA		05/15/2025	9.500	52,301		454,518
100211083	KILLEEN	TX		05/15/2025	8.990	52,348		210,000
3340100416	ROCHESTER	NY		05/22/2025	8.818	65,300		121,000
100212968	TWENTYNINE PALMS	CA		05/29/2025	7.875	52,220		324,410
100210819	BRASELTON	GA		05/15/2025	9.250	52,113		453,193
100208848	BEL AIR	MD		04/29/2025	8.824	52,235		445,763
100208604	ANTIOCH	CA		04/29/2025	7.850	52,165		551,973
100210974	NEWARK	DE		05/15/2025	8.000	51,888		341,471
100211406	SALT LAKE CITY	UT		05/15/2025	8.000	51,886		465,191
100208236	GRANTS PASS	OR		04/29/2025	10.225	52,075		380,370
3410000859	MINNEAPOLIS	MN		05/15/2025	8.298	103,427		400,000
100207762	FORT WORTH	TX		04/29/2025	8.450	52,087		300,000
100211236	INDEPENDENCE	KY		05/15/2025	7.875	51,635		326,602
100213407	SAINT JOHNS	FL		05/29/2025	9.200	51,410		607,378
100208167	LAS VEGAS	NV		04/29/2025	9.375	51,380		680,319
100207650	GLENDORA	CA		04/29/2025	9.375	51,354		930,000
100208338	BOULDER CREEK	CA		04/29/2025	8.875	51,235		732,261
100208822	WINTER GARDEN	FL		04/29/2025	8.575	51,235		757,913
100213445	ROCKLIN	CA		05/29/2025	9.575	51,220		632,548
100213234	WOODLAND	CA		05/29/2025	8.950	51,220		480,632
100213065	BUCKEYE	AZ		05/29/2025	8.825	51,220		380,883
100213417	PASCO	WA		05/29/2025	8.575	51,220		487,921
100213457	LA VERNE	CA		05/29/2025	8.500	51,220		853,950
100213252	ANNVILLE	PA		05/29/2025	8.700	51,220		467,531
100211278	LAS VEGAS	NV		05/15/2025	7.625	51,206		526,675
100208455	EVERETT	WA		04/29/2025	7.190	51,018		593,496
3340099983	ATLANTIC CITY	NJ		05/29/2025	8.614	63,756		255,000
100208112	MIDDLETON	ID		04/29/2025	10.950	51,001		732,000
100208590	WINCHESTER	VA		04/29/2025	8.375	51,286		294,722
100213289	CHULA VISTA	CA		05/29/2025	7.075	51,220		695,477
100210848	DEATSVILLE	AL		05/15/2025	8.750	50,969		460,000
100212718	AMSTELVEEN	NLD		05/28/2025	5.300	60,955		85,690
100211014	ELLENWOOD	GA		05/15/2025	9.990	50,876		372,146
100207897	FINKSBURG	MD		04/29/2025	7.824	50,833		470,265
100210862	PALMERTON	PA		05/15/2025	9.750	50,664		217,000
100208898	KINGFISHER	OK		04/29/2025	7.950	50,731		316,000
100211163	HENDERSON	NV		05/15/2025	10.125	50,652		433,198
100210936	WEST NEWTON	PA		05/15/2025	10.000	50,578		405,000
100207786	MIAMI	FL		04/29/2025	8.425	50,470		565,000
100208664	CALDWELL	ID		04/29/2025	9.400	50,445		316,920
100211238	HAHIRA	GA		05/15/2025	8.375	50,395		220,184

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100210833	WARRENSBURG	MO		05/15/2025	9.990	50,291		340,000
100210915	PHOENIX	AZ		05/15/2025	7.000	50,270		970,000
100208844	CLOVIS	CA		04/29/2025	10.625	49,533		595,000
100218338	HAARLEM	NLD		06/26/2025	5.000	81,935		104,815
3340099844	PHILADELPHIA	PA		04/24/2025	8.783	61,816		290,000
100211133	WEST PALM BEACH	FL		05/15/2025	8.500	49,504		432,561
100210923	SACRAMENTO	CA		05/15/2025	7.750	49,395		445,000
100210864	ORANGE	VA		05/15/2025	8.990	49,395		297,398
100208654	CLOVERDALE	CA		04/29/2025	9.650	49,315		824,421
100208507	GLEN ALLEN	VA		04/29/2025	10.150	49,197		427,290
100207633	ORLANDO	FL		04/29/2025	7.975	49,211		413,513
3410000804	PHILADELPHIA	PA		04/30/2025	8.606	96,453		250,000
100210798	SUMTER	SC		05/15/2025	9.125	48,194		420,223
3500123457	NEW PORT RICHEY	FL		05/22/2025	7.733	96,353		274,500
100208398	OAKDALE	CA		04/29/2025	11.775	48,167		614,083
100208783	OREGON CITY	OR		04/29/2025	8.275	48,161		839,830
100213331	LAS VEGAS	NV		05/29/2025	11.175	48,147		413,478
100211125	ANDALUSIA	AL		05/15/2025	8.990	48,023		304,000
100210808	DOVER	DE		05/15/2025	8.250	48,013		341,781
100208461	WESTMINSTER	MD		04/29/2025	8.250	48,082		376,471
100208798	AURORA	CO		04/29/2025	8.700	47,674		587,000
100213182	LATHROP	CA		05/29/2025	11.425	47,619		613,462
100213171	TUCSON	AZ		05/29/2025	8.850	47,619		307,488
100213353	WEST HARTFORD	CT		05/29/2025	8.850	47,619		312,632
100213161	HOFFMAN ESTATES	IL		05/29/2025	7.825	47,619		664,692
100208744	EL PASO	TX		04/29/2025	10.700	47,668		281,358
100209051	TIEL	NLD		04/29/2025	5.000	58,038		76,687
100208430	ARBUCKLE	CA		04/29/2025	10.000	47,567		488,277
100212989	SALISBURY	MD		05/29/2025	7.975	47,538		293,910
100208647	FRUITVALE	TX		04/29/2025	12.400	47,624		275,697
100212717	WINSUM	NLD		05/28/2025	5.000	56,440		70,668
100218405	BRUNSSUM	NLD		06/26/2025	4.800	58,525		84,129
100213087	MEDFORD	OR		05/29/2025	11.000	47,090		343,334
100207543	LINDENWOLD	NJ		04/29/2025	8.975	47,103		244,382
100212992	GOODYEAR	AZ		05/29/2025	6.925	47,000		784,529
100213367	CORAL SPRINGS	FL		05/29/2025	6.950	46,946		350,000
100211286	INMAN	SC		05/15/2025	8.125	46,868		294,087
3340101151	BIRMINGHAM	AL		05/22/2025	8.614	58,568		190,000
100211233	OMAHA	NE		05/15/2025	7.875	46,277		235,174
100208841	SAVANNAH	GA		04/29/2025	10.225	46,112		492,461
100212873	SMYRNA	GA		05/29/2025	9.150	46,098		422,618
100208884	BLAINE	MN		04/29/2025	8.950	46,172		367,000
100208542	LINDEN	CA		04/29/2025	9.700	46,102		456,175
100211092	NEWTON	AL		05/15/2025	9.250	46,161		487,670
100208924	GOODYEAR	AZ		04/29/2025	8.700	46,040		480,501
3340102196	CAPE CORAL	FL		06/26/2025	9.342	57,499		1,020,000
3340104529	CHICAGO	IL		06/26/2025	8.634	57,420		310,000
100213126	MELISSA	TX		05/29/2025	10.950	45,503		342,188
100213174	GARFIELD HEIGHTS	OH		05/29/2025	12.675	45,481		156,381
100211244	BELLEVUE	NE		05/15/2025	10.500	45,428		320,343
3340100460	CLEVELAND	OH		05/22/2025	8.614	56,707		143,000
100208264	LAKE STEVENS	WA		04/29/2025	8.130	45,356		1,011,455
100211394	HAMILTON	OH		05/15/2025	9.625	45,416		232,042
100211234	MOSES LAKE	WA		05/15/2025	9.500	45,276		403,559
3340098437	AKRON	OH		04/10/2025	8.819	56,549		128,000

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100208824	JACKSONVILLE	FL		04/29/2025	9.375	45,317		349,482
3340098644	CHICAGO	IL		04/24/2025	8.451	56,145		260,000
100213217	KANSAS CITY	MO		05/29/2025	12.225	44,909		364,984
100210800	CLOVER	SC		05/15/2025	8.625	44,839		383,790
3340097121	JENNINGS	MO		04/24/2025	8.961	56,005		115,000
100212863	FREELAND	MI		05/29/2025	12.950	44,786		190,000
100210911	CROWLEY	TX		05/15/2025	8.875	44,693		307,000
100210969	BEEVILLE	TX		05/15/2025	8.750	44,723		179,000
100208901	STERLING	VA		04/29/2025	8.149	44,500		783,067
100211087	MOBILE	AL		05/15/2025	9.500	44,507		181,910
100213039	OAKDALE	CA		05/29/2025	10.425	44,049		461,260
100208588	INDEPENDENCE	MO		04/29/2025	12.325	43,987		406,000
3340099521	MINERAL WELLS	TX		05/22/2025	9.058	54,753		325,000
100212861	COLUMBIA	MO		05/29/2025	6.325	43,604		246,683
3340100953	HAMPSTEAD	NC		05/22/2025	9.352	54,412		714,000
100207985	YUCCA VALLEY	CA		04/29/2025	8.575	43,406		485,031
100212749	DORDRECHT	NLD		05/28/2025	4.800	51,925		121,595
100210840	ST. CLOUD	FL		05/15/2025	10.000	43,299		369,477
100211116	NORTHAMPTON	PA		05/15/2025	9.990	43,261		312,438
100207974	HATBORO	PA		04/29/2025	8.925	42,651		541,213
100208599	LAS VEGAS	NV		04/29/2025	12.425	43,037		372,042
100210954	CHARLOTTE HALL	MD		05/15/2025	8.990	42,683		458,940
100210990	KINGSBURG	CA		05/15/2025	8.990	42,678		391,592
100210910	TOBYHANNA	PA		05/15/2025	9.990	42,660		237,448
100213228	CHESTERFIELD	VA		05/29/2025	10.775	42,513		382,876
100213429	SANTA BARBARA	CA		05/29/2025	7.450	42,513		1,392,229
100210960	PHOENIX	AZ		05/15/2025	8.875	42,516		446,875
100208726	RODEO	CA		04/29/2025	8.250	42,450		496,170
100211297	VANCOUVER	WA		05/15/2025	9.375	42,656		714,201
100210874	MCKINNEY	TX		05/15/2025	8.625	42,246		689,000
100211209	KENNEWICK	WA		05/15/2025	8.500	42,153		406,381
100211300	DAHLONEGA	GA		05/15/2025	8.500	42,146		291,000
100208674	OSHKOSH	WI		04/29/2025	7.300	42,095		211,617
100211181	RAVENNA	OH		05/15/2025	8.500	42,081		315,000
100207912	CLAREMORE	OK		04/29/2025	8.350	42,302		168,309
100208940	WICHITA	KS		04/29/2025	12.675	42,332		153,567
100211211	SPRING	TX		05/15/2025	8.375	41,890		295,000
100208895	SUMNER	WA		04/29/2025	8.400	41,539		675,000
100210900	KINGMAN	AZ		05/15/2025	7.875	41,346		246,814
3340103593	HAMMOND	IN		06/26/2025	8.778	51,500		285,000
100211262	WALLA WALLA	WA		05/15/2025	10.490	41,136		231,501
100207790	WEST COVINA	CA		04/29/2025	9.450	41,063		839,624
100208208	PINOLE	CA		04/29/2025	8.950	41,042		851,977
100210907	AUXVASSE	MO		05/15/2025	9.750	41,100		181,000
100208774	MENIFEE	CA		04/29/2025	9.275	40,988		662,123
100213213	SACRAMENTO	CA		05/29/2025	8.700	40,976		347,441
100211109	CLOVIS	CA		05/15/2025	9.990	40,519		383,951
3340098861	DAYTON	OH		04/24/2025	8.961	50,625		169,500
3340099020	CHARLOTTE	NC		04/24/2025	9.045	50,490		800,000
100213053	PHARR	TX		05/29/2025	11.950	40,299		260,000
100211225	CROYDON	PA		05/15/2025	9.875	40,340		390,039
100208043	BLUE SPRINGS	MO		04/29/2025	8.525	40,125		584,923
100213063	FORT LAUDERDALE	FL		05/29/2025	8.450	39,952		413,136
3340082167	KEAAU	HI		04/24/2025	8.890	49,817		835,000
100208779	CALEDONIA	WI		04/29/2025	9.300	39,750		377,615

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340101175	WACO	TX		05/22/2025	8.614	49,104		160,000
100208788	LAWRENCEVILLE	GA		04/29/2025	9.199	39,176		572,742
100213464	TUOLUMNE	CA		05/29/2025	10.325	39,153		425,646
100211054	ALIQUIPPA	PA		05/15/2025	8.250	39,161		293,988
100211114	WILMINGTON	DE		05/15/2025	9.250	39,196		254,797
100212916	COCONUT CREEK	FL		05/29/2025	12.125	39,114		353,000
100213132	WASHINGTON	DC		05/29/2025	10.875	39,071		483,167
100208099	KANSAS CITY	KS		04/29/2025	11.325	39,065		164,936
100211257	KANSAS CITY	MO		05/15/2025	9.990	38,935		284,777
100208432	ELK GROVE	CA		04/29/2025	8.899	38,176		655,355
100213443	CHARLOTTE	NC		05/29/2025	11.375	38,095		340,984
100218346	LEIDEN	NLD		06/26/2025	5.200	63,032		84,568
100211266	CONROE	TX		05/15/2025	8.750	37,984		298,000
3340104669	MADISON	NC		06/26/2025	8.850	47,441		227,500
3340094965	GARY	IN		04/10/2025	8.688	47,322		215,000
100211235	PITTSBURGH	PA		05/15/2025	10.490	37,857		235,071
100211010	PILOT ROCK	OR		05/15/2025	9.500	37,787		390,000
3340101700	AMARILLO	TX		05/22/2025	8.632	47,170		145,000
100211049	HEATH SPRINGS	SC		05/15/2025	9.875	37,312		400,000
100208471	ALBUQUERQUE	NM		04/29/2025	7.300	37,307		654,174
100208562	KANSAS CITY	MO		04/29/2025	11.475	37,336		311,925
100208746	NEW BRUNSWICK	NJ		04/29/2025	8.925	37,263		440,837
100208397	WESLEY CHAPEL	FL		04/29/2025	9.475	37,282		620,499
100207833	BABCOCK RANCH	FL		04/29/2025	9.925	37,266		715,000
100207919	PINCKNEY	MI		04/29/2025	10.500	37,145		345,000
100212917	SPIRO	OK		05/29/2025	12.200	37,037		267,400
100213019	GRAND RAPIDS	OH		05/29/2025	11.550	37,037		194,686
3340101693	BIRMINGHAM	AL		05/29/2025	8.884	46,253		150,000
100208693	BRUNSWICK	GA		04/29/2025	11.100	37,041		297,771
100207618	SAN PEDRO	CA		04/29/2025	7.550	36,974		908,923
100213146	OCALA	FL		05/29/2025	13.025	36,950		300,000
100208902	SPOKANE	WA		04/29/2025	7.500	36,955		450,567
100208576	SOUTH BEND	IN		04/29/2025	8.700	37,041		319,402
3340101689	PHILADELPHIA	PA		05/22/2025	8.680	46,007		315,000
100213100	EUGENE	OR		05/29/2025	9.350	36,775		330,656
3340102371	PHILADELPHIA	PA		05/22/2025	8.746	45,934		158,000
100211336	SALT LAKE CITY	UT		05/15/2025	8.125	36,472		631,951
100208098	BUMPASS	VA		04/29/2025	7.800	36,450		489,760
100207748	SPRINGDALE	AR		04/29/2025	7.925	36,428		309,436
100207978	ELKHART	IN		04/29/2025	10.275	36,291		171,175
3340097715	PORT ALLEN	LA		06/05/2025	8.818	45,104		203,500
100208812	THORNTON	CO		04/29/2025	6.990	35,865		675,802
100213195	MILWAUKEE	WI		05/29/2025	8.775	35,854		292,154
100208492	WHITTIER	CA		04/29/2025	7.849	35,840		747,268
100208706	NEWPORT NEWS	VA		04/29/2025	8.300	35,865		208,656
100210947	VINELAND	NJ		05/15/2025	9.250	35,431		262,000
3340101714	CLEVELAND	OH		05/22/2025	8.818	44,194		150,000
100218347	HAARLEM	NLD		06/26/2025	5.400	43,894		58,890
100211022	TITUSVILLE	FL		05/15/2025	9.125	35,323		209,901
100211294	HILLIARD	FL		05/15/2025	8.990	35,210		311,979
100208288	WARRINGTON	PA		04/29/2025	7.550	35,176		641,423
100210967	STAMFORD	CT		05/15/2025	10.990	35,155		339,981
100211327	SUMMERVILLE	SC		05/15/2025	9.990	35,056		325,040
100213316	TUCSON	AZ		05/29/2025	9.275	34,921		333,076
3340100368	HOUSTON	TX		05/22/2025	9.088	43,164		1,605,000

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100211374	DAVENPORT	IA		05/15/2025	8.750	34,475		248,660
100208276	CLOVIS	CA		04/29/2025	8.250	34,466		643,069
100211002	MONTGOMERY	AL		05/15/2025	9.375	34,455		124,765
100208667	BAKERSFIELD	CA		04/29/2025	8.875	34,366		393,000
100211404	COLORADO SPRINGS	CO		05/15/2025	8.750	34,355		634,212
100211072	JACKSON	OH		05/15/2025	11.125	34,142		168,500
3340103241	HOUSTON	TX		06/05/2025	8.596	42,768		260,000
3340101878	SAINT JOSEPH	MO		06/26/2025	9.516	42,689		270,000
3340098407	MOUNT MORRIS	MI		04/24/2025	8.688	42,529		86,000
100212730	EMMEN	NLD		05/28/2025	4.950	40,919		53,369
100213362	MOUNT ORAB	OH		05/29/2025	8.850	33,862		259,475
100207688	GARY	IN		04/29/2025	11.875	33,866		81,000
100213184	DELTONA	FL		05/29/2025	7.475	33,862		323,923
100213033	CHESAPEAKE	VA		05/29/2025	9.925	33,817		613,154
100213276	MUKWONAGO	WI		05/29/2025	11.950	33,822		319,217
100207611	MADISON	ME		04/29/2025	10.975	33,826		198,355
100207594	POLAND	IN		04/29/2025	8.575	33,866		175,000
100211145	MERRIMACK	NH		05/15/2025	11.250	32,993		522,970
3340097955	RICHMOND	IN		04/24/2025	8.688	41,184		150,000
100210876	ODENTON	MD		05/15/2025	8.750	32,895		354,000
100208061	SOUTH GATE	CA		04/29/2025	9.075	32,866		613,367
100213107	WHITE BEAR LAKE	MN		05/29/2025	8.975	32,789		268,327
100208021	ALBUQUERQUE	NM		04/29/2025	8.600	32,738		335,477
100218385	S-GRAVENHAGE	NLD		06/26/2025	4.900	40,675		51,161
100210932	DORAL	FL		05/15/2025	9.250	32,738		637,195
100211148	UPLAND	CA		05/15/2025	9.750	32,473		514,904
100211062	HERMISTON	OR		05/15/2025	10.490	32,448		282,362
100211200	ALAMOGORDO	NM		05/15/2025	9.750	32,444		247,642
100210955	HILLIARD	FL		05/15/2025	10.375	32,448		230,418
100208700	LAS VEGAS	NV		04/29/2025	9.925	32,386		350,000
100211315	SPRINGFIELD	MO		05/15/2025	10.490	32,340		291,040
100207624	CHESTERTOWN	MD		04/29/2025	7.975	32,304		409,477
100211121	PARMA	OH		05/15/2025	9.500	32,367		224,199
100211411	BELLEVILLE	IL		05/15/2025	10.990	32,364		332,074
100210940	SALINAS	CA		05/15/2025	9.250	32,224		679,744
100211013	LA HABRA	CA		05/15/2025	8.750	31,848		518,675
100207619	LEHIGH ACRES	FL		04/29/2025	7.200	31,902		247,659
100207645	SMITHFIELD	VA		04/29/2025	7.850	31,637		370,766
100207623	SANTA ROSA	CA		04/29/2025	8.324	31,749		656,855
100213409	ELGIN	IL		05/29/2025	10.825	31,746		306,988
100213003	PRINEVILLE	OR		05/29/2025	8.125	31,746		372,449
100207665	ROHNERT PARK	CA		04/29/2025	11.500	31,749		341,351
100213054	PIERCETON	IN		05/29/2025	7.475	31,746		249,400
100207799	AURORA	CO		04/29/2025	9.850	31,749		325,000
3340103389	ATLANTA	GA		05/29/2025	7.924	39,600		260,000
3340103060	BRISTOL	VA		06/26/2025	8.958	39,600		165,000
3340098744	STATEN ISLAND	NY		05/22/2025	8.080	39,598		910,000
100208480	FLAGSTAFF	AZ		04/29/2025	8.225	31,674		462,719
3340102856	WASHINGTON COURT HOUSE	OH		06/26/2025	8.928	39,521		172,000
100208198	DUCHESNE	UT		04/29/2025	9.175	31,582		440,000
100208691	JACKSBORO	TN		04/29/2025	8.875	31,664		260,904
100210895	WAIKOLOA	HI		05/15/2025	8.500	31,616		550,000
100208643	YORK	SC		04/29/2025	7.825	31,524		574,673
100212886	BURLEY	ID		05/29/2025	12.025	31,332		274,440
100211220	HOLIDAY	FL		05/15/2025	11.375	31,371		204,603

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100211143	DENHAM	LA		05/15/2025	11.250	30,940		275,000
100218344	MIDDELBURG	NLD		06/26/2025	5.180	51,209		61,835
3340099216	SNEADS FERRY	NC		05/22/2025	9.352	38,638		538,000
100208104	TRUMANN	AR		04/29/2025	7.724	30,806		122,373
100208334	COLUMBIA	TN		04/29/2025	10.350	30,756		306,034
100208384	MANAHAWKIN	NJ		04/29/2025	9.500	30,741		398,577
100213421	BALTIMORE	MD		05/29/2025	11.025	30,732		461,687
100210806	SALUDA	VA		05/15/2025	9.125	30,216		320,000
100210888	HOT SPRINGS NATIONAL PARK	AR		05/15/2025	9.125	30,149		515,000
100210887	PLEASANT HILL	IA		05/15/2025	9.875	30,283		225,432
100210999	ASHLAND	MO		05/15/2025	11.250	30,018		296,094
100209107	UTRECHT	NLD		04/29/2025	5.200	36,416		47,112
100211205	ELKTON	KY		05/15/2025	9.625	29,740		250,000
100208424	GILROY	CA		04/29/2025	9.200	29,768		1,442,629
100208423	CANAL FULTON	OH		04/29/2025	12.100	29,632		273,000
100211319	IRONTON	OH		05/15/2025	10.990	29,206		160,000
100211152	BARTLESVILLE	OK		05/15/2025	10.990	28,838		167,535
100213351	ROY	UT		05/29/2025	10.575	28,683		344,951
100210869	MANCHESTER	OH		05/15/2025	10.490	28,663		120,000
100212870	PHILADELPHIA	PA		05/29/2025	12.300	28,571		320,000
3340101658	BIRMINGHAM	AL		05/22/2025	8.614	35,639		140,000
100211127	GROVE CITY	OH		05/15/2025	9.875	28,487		252,365
100208550	SUN CITY	AZ		04/29/2025	11.225	28,481		276,699
100212752	UTRECHT	NLD		05/28/2025	4.000	34,054		69,636
100213075	RAVENNA	OH		05/29/2025	9.700	28,307		259,378
100213050	CHAGRIN FALLS	OH		05/29/2025	8.500	39,153		654,269
100211100	HAGERSTOWN	MD		05/15/2025	10.490	27,395		175,000
3340098096	JACKSONVILLE	FL		04/10/2025	8.819	34,056		150,000
100208510	GAS CITY	IN		04/29/2025	9.775	27,195		222,745
100211274	WAYNESBORO	PA		05/15/2025	10.990	27,044		255,000
100211086	COLUMBUS	GA		05/15/2025	10.375	27,041		204,161
100211018	CANAAN	ME		05/15/2025	10.250	27,040		500,000
100210859	ANSLEY	NE		05/15/2025	10.375	27,040		119,500
100210934	MONTPELIER	VA		05/15/2025	9.875	27,039		620,000
100211025	TEANECK	NJ		05/15/2025	9.750	27,038		745,207
100210863	GENOA	NE		05/15/2025	11.375	27,045		290,000
100218341	EMMEN	NLD		06/26/2025	5.300	44,730		43,299
100211390	KINGMAN	AZ		05/15/2025	11.000	27,044		169,120
100210901	LINTON HALL	VA		05/15/2025	9.500	26,994		772,206
3340097196	ST. LOUIS	MO		04/24/2025	8.932	33,660		150,000
3340100850	CALABASH	NC		06/26/2025	9.342	33,660		585,000
100210959	PALM COAST	FL		05/15/2025	11.375	27,045		456,950
100211229	CAPE CORAL	FL		05/15/2025	10.750	26,999		287,464
100211386	BROKEN ARROW	OK		05/15/2025	10.750	26,609		255,035
100208897	SEMINOLE	FL		04/29/2025	10.900	26,666		498,958
100208212	DOVER	DE		04/29/2025	8.925	26,657		363,481
100207597	SALEM	OR		04/29/2025	7.600	26,650		393,297
100208630	MONTICELLO	IN		04/29/2025	7.600	26,650		402,896
100208406	ELVERTA	CA		04/29/2025	8.725	26,507		420,905
100208873	WESTMINSTER	CO		04/29/2025	8.750	26,488		473,154
100210868	DITTMER	MO		05/15/2025	11.375	26,808		135,000
100210997	BLOOMING GROVE	TX		05/15/2025	8.990	26,469		140,000
100208559	SAINT CLOUD	MN		04/29/2025	7.650	26,458		295,670
100213199	NORTH BRANCH	MN		05/29/2025	7.275	26,455		295,908
100207628	BALTIMORE	MD		04/29/2025	9.575	26,449		336,134

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100213283	MAUMEE	OH		05/29/2025	9.025	26,416		212,232
100207661	LORIS	SC		04/29/2025	8.175	26,414		260,661
100207967	MERIDEN	CT		04/29/2025	10.900	26,559		219,131
100213051	GARLAND	TX		05/29/2025	10.925	26,367		280,000
100208502	ELMHURST	IL		04/29/2025	8.350	26,458		509,995
100208708	MOORESVILLE	NC		04/29/2025	8.600	26,270		408,604
100212958	VACAVILLE	CA		05/29/2025	7.874	25,986		410,158
100207813	CHARLESTON	SC		04/29/2025	7.850	25,989		529,208
100208345	ORANGE PARK	FL		04/29/2025	9.300	25,934		308,200
100210884	LAS VEGAS	NV		05/15/2025	11.375	27,900		633,830
100208188	LAKELAND	FL		04/29/2025	11.025	25,724		303,148
325039197	BOISE	ID		05/28/2025	8.990	44,200		710,000
325039701	BOISE	ID		05/28/2025	8.990	44,200		710,000
100207903	MILFORD	CT		04/29/2025	8.000	25,619		214,879
100208307	NORTHBROOK	IL		04/29/2025	8.950	25,612		425,000
100213031	GOODYEAR	AZ		05/29/2025	9.450	24,586		566,835
3340101349	CHICAGO HEIGHTS	IL		06/26/2025	8.988	30,492		246,000
3340098858	BARBOURSVILLE	WV		05/22/2025	8.884	30,486		182,000
3340101224	CHICAGO	IL		05/22/2025	8.980	29,858		260,000
100208278	PHILADELPHIA	PA		04/29/2025	8.600	23,517		353,187
100209098	UTRECHT	NLD		04/29/2025	4.950	28,450		36,806
3340101196	WEST MIFFLIN	PA		05/29/2025	8.080	28,797		248,000
100209094	HAARLEM	NLD		04/29/2025	4.950	27,881		36,070
3340100023	PAHOA	HI		05/22/2025	8.638	28,512		350,000
3410000850	CEDARTOWN	GA		05/09/2025	8.698	43,676		350,000
3410000851	CEDARTOWN	GA		05/09/2025	8.698	43,676		350,000
100218383	S-GRAVENHAGE	NLD		06/26/2025	5.150	26,629		33,494
100213240	WAKE FOREST	NC		05/29/2025	7.525	26,455		627,612
3340101271	MANSFIELD	OH		05/29/2025	8.980	26,233		139,000
3340082743	YORK	PA		05/22/2025	9.358	26,136		1,238,000
100218396	TILBURG	NLD		06/26/2025	4.900	25,751		32,390
3410000751	COLUMBUS	GA		04/30/2025	8.506	41,410		225,000
3340101540	BINGHAMTON	NY		05/29/2025	9.124	25,879		150,000
3340104548	CALABASH	NC		06/26/2025	9.432	25,245		800,000
3410000901	NASHVILLE	TN		06/20/2025	8.754	40,311		3,365,000
100218357	OLDENZAAL	NLD		06/26/2025	5.050	24,580		30,917
100218408	EINDHOVEN	NLD		06/26/2025	4.800	24,288		30,549
3340099391	PATTERSON	NY		04/24/2025	8.296	23,879		550,000
3340098895	BALTIMORE	MD		06/26/2025	8.988	23,470		340,000
100218404	BODEGRAVEN	NLD		06/26/2025	4.900	23,117		29,077
100218410	TILBURG	NLD		06/26/2025	4.900	23,117		29,077
3500120596	ORANGE CITY	FL		05/22/2025	8.733	36,539		336,000
100218361	ARNHEM	NLD		06/26/2025	4.950	19,898		25,028
3340095148	SILVIS	IL		06/26/2025	8.988	19,800		100,000
3340103577	DETROIT	MI		06/26/2025	8.742	19,800		250,000
100218401	NIJMEGEN	NLD		06/26/2025	5.665	19,606		24,660
100212740	ENSCHEDE	NLD		05/28/2025	4.950	18,625		24,292
100209027	WINSCHOTEN	NLD		04/29/2025	5.200	18,493		20,096
100212807	UTRECHT	NLD		05/28/2025	5.100	23,987		31,285
100218377	ROTTERDAM	NLD		06/26/2025	4.900	18,143		22,820
100218387	STADSKANAAL	NLD		06/26/2025	4.900	17,996		22,637
3410000886	THE COLONY	TX		06/06/2025	8.654	25,947		640,000
3340102242	LEHIGH ACRES	FL		06/26/2025	8.940	15,920		345,000
3340100427	CONCORD	NC		06/26/2025	9.522	15,840		390,000
3340103333	PEORIA	IL		06/26/2025	8.778	15,840		100,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213064	ROYSTON	GA		05/29/2025	10.575	11,802		205,000
100212794	S-GRAVENHAGE	NLD		05/28/2025	4.800	14,110		18,686
100212743	OOST-SOUBURG	NLD		05/28/2025	4.950	14,110		18,403
100208791	FREDERICK	MD		04/29/2025	10.750	11,737		975,000
100212745	GRONINGEN	NLD		05/28/2025	4.900	13,546		17,667
100209070	ALMELO	NLD		04/29/2025	5.100	11,096		14,354
100207991	CORONADO	CA		04/29/2025	8.500	9,068		1,550,000
3500121647	INVERNESS	FL		06/09/2025	8.955	17,628		345,000
3500121648	INVERNESS	FL		05/22/2025	8.985	17,597		345,000
100209013	NIJMEGEN	NLD		04/29/2025	4.900	10,413		19,605
100207023	APOLLO	PA		04/24/2025	7.500	125,177		275,000
100218342	EMMEN	NLD		06/26/2025	5.300	12,875		12,464
3500114366	WINDSOR	CT		04/07/2025	8.568	14,500		570,000
3500121425	SANDSTON	VA		06/09/2025	8.265	14,138		353,000
3500118399	HOUSTON	TX		05/02/2025	8.180	5,455		550,000
100204484	RALEIGH	NC		04/04/2025	7.750	160,114		455,000
100204599	SUNRISE	FL		04/04/2025	7.500	229,998		315,000
100204654	GREEN VALLEY	AZ		04/04/2025	7.740	207,654		315,000
100204804	BALTIMORE	MD		04/09/2025	6.999	316,492		520,000
100204963	ROCKVILLE	VA		04/10/2025	8.250	513,172		665,000
100205817	HAVERTOWN	PA		04/14/2025	6.875	326,959		440,000
100205964	HOUSTON	TX		04/15/2025	7.625	11,000		317,000
100206232	SAN LUIS OBISPO	CA		04/17/2025	8.499	1,637,177		2,200,000
100209331	NAPERVILLE	IL		04/29/2025	7.100	401,438		520,000
3340095385	COLUMBUS	GA		04/24/2025	8.961	40,428		135,000
3340097538	EAST HAMPTON	NY		04/10/2025	8.670	471,161		1,275,000
3340098554	DAHLONEGA	GA		04/10/2025	8.302	213,840		670,000
3340099874	CENTEREACH	NY		04/24/2025	8.540	249,480		575,500
3340100179	TRENTON	NJ		04/24/2025	8.688	113,335		220,000
3340100184	TRENTON	NJ		04/24/2025	8.688	108,108		195,000
3500121141	NAPLES	FL		04/07/2025	7.755	215,688		425,000
100210084	SAN TAN VALLEY	AZ		05/07/2025	7.250	381,567		503,000
100143924	NAPLES	FL		02/29/2024	7.625		2	2,700,000
100142401	ISLE OF PALMS	SC		02/02/2024	8.625		2,387	2,265,000
100140178	BLUFFDALE	UT		01/11/2024	9.000		2,547	2,250,000
100149895	SANTA ANA	CA		04/29/2024	8.375		567	1,900,000
100132760	BRYN MAWR	PA		11/03/2023	8.375		10,578	1,615,000
100142397	WILLIAMSBURG	MI		02/02/2024	8.375		1,533	2,272,000
100116112	SUNLAND AREA LOS ANGELES	CA		07/20/2023	4.750		19,501	1,700,000
100167774	FRANKLIN	TN		09/19/2024	8.874		2,573	1,360,000
100137478	LOS ANGELES	CA		01/11/2024	7.750		7,346	1,860,000
100132047	PROVIDENCE	RI		10/13/2023	7.625		3,407	740,000
100117144	WOODSIDE	NY		07/20/2023	4.750		46,115	1,685,000
100102680	BIG BEAR LAKE	CA		06/22/2023	8.125		3,491	720,000
100065353	SILVERTHORNE	CO		07/28/2021	4.500		17,030	710,000
100127061	NAPA	CA		08/30/2023	7.250		632	1,210,000
100148852	WEST LONG BRANCH	NJ		04/17/2024	8.625		2,458	730,000
100113898	SAN DIEGO	CA		06/29/2023	7.250		398	1,050,000
100090862	HONOLULU	HI		01/06/2023	9.125		393	712,000
100181331	NEWARK	DE		12/06/2024	6.875		642	885,000
100142636	CUMMING	GA		02/08/2024	7.125		1,428	490,000
100168085	MARYSVILLE	WA		09/20/2024	7.125		1,524	540,000
100137690	HOSCHTON	GA		12/08/2023	7.875		1,795	574,000
100044035	SHORELINE	WA		08/19/2020	4.750		200	408,500
100176858	JACKSONVILLE	FL		11/15/2024	9.500		2,863	390,000

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100174040	JERSEY CITY	NJ		10/31/2024	7.875		483	515,000
100143214	LA PLATA	MD		02/16/2024	6.500		1,781	411,000
100120091	VANCOUVER	WA		08/11/2023	7.625		7,612	395,000
100053728	REHOBOTH	MA		03/23/2021	3.750		22,708	675,000
100119373	MONROE	NC		07/31/2023	6.625		229	307,000
100135468	KAUFMAN	TX		11/13/2023	7.125		658	295,500
100184578	HAPPY VALLEY	OR		12/17/2024	8.375		738	594,304
100038908	GALWAY	IRL		09/27/2019	3.150		7	171,339
100076134	HOUSTON	TX		01/07/2022	4.500		976	280,000
100171960	BENTONVILLE	AR		10/17/2024	6.990		48,780	315,000
100053639	DURHAM	NC		03/23/2021	5.750		12,159	396,000
100054728	BEAVERTON	OR		03/23/2021	4.875		9,656	465,000
100110897	SALEM	NJ		06/29/2023	9.990		22,995	189,500
100114461	LATROBE	PA		06/29/2023	7.430		121	202,000
100047299	CYPRESS	TX		11/20/2020	4.625		295	209,000
100169389	CHICAGO	IL		09/27/2024	9.750		51	164,000
100045494	MISSOURI CITY	TX		11/25/2020	6.000		4,942	152,000
100055180	WEST COLUMBIA	SC		03/23/2021	4.250		18,640	230,000
100127031	BUTLER	PA		08/30/2023	10.950		3,588	120,000
100113740	HURST	TX		06/29/2023	3.980		798	380,000
100113958	MILWAUKEE	WI		06/29/2023	8.375		775	140,000
100055060	MORRISTOWN	TN		03/23/2021	4.250		1,986	145,000
100201449	CHULA VISTA	CA		03/12/2025	6.625		788	1,300,000
100195656	PHOENIX	AZ		02/24/2025	7.375		995	1,150,000
100191251	PERRIS	CA		01/29/2025	8.875		2,631	736,000
100177483	POCONO PINES	PA		01/16/2025	7.000		9,614	1,034,000
100199016	LEWES	DE		02/28/2025	7.875		2,189	654,000
100157312	FORT WORTH	TX		02/20/2025	8.375		2,853	565,000
100190187	SACRAMENTO	CA		01/21/2025	7.500		1,524	500,000
100195678	TUSCUMBIA	AL		02/24/2025	7.999		473	292,000
100204405	OMRO	WI		03/31/2025	10.625		845	256,751
3410000723	RAY CITY	GA		02/14/2025	8.590	97,772		195,000
0399999. Mortgages in good standing - Residential mortgages-all other						5,264,629,159	151,804,237	11,470,014,635
7200541	BRONX	NY		03/08/2022	7.916		1,222,688	227,006,847
7200597	GAINESVILLE	VA		05/25/2023	8.450		189,745	554,567,442
7410013	SEVEN BEACH	GBR		08/29/2024	7.908		17,463,703	127,650,978
7200709	BEDFORD	MA		08/15/2024	7.561		6,545,896	32,076,000
7200666	GAINESVILLE	VA		03/08/2024	8.211		30,736,133	73,583,815
2390901	LOS ANGELES	CA		12/20/2019	7.142		181,908	
7200622	BROOKLYN	NY		05/19/2023	8.415		4,053,746	227,080,000
7200457	RICHMOND	VA		06/18/2021	7.922		985,127	
7200641	NEW YORK	NY		11/29/2023	8.322		154,784	39,527,273
7200716	NAPLES	FL		08/23/2024	8.572		2,856,053	24,000,000
7200644	ANNEMASSE	FRA		10/17/2023	7.000		274,764	20,993,177
7200519	LONDON	GBR		01/21/2022	8.467		2,082,528	84,416,568
7200703	PHOENIX	AZ		06/27/2024	7.311		2,027,056	102,800,000
7200613	UPPER MARLBORO	MD		05/31/2023	8.860		5,683,018	37,130,000
610008101	MELBOURNE	AUS		09/19/2024	7.420		3,260,503	69,785,999
750000033	ANN ARBOR	MI		11/17/2023	8.562		4,314,907	108,456,362
7200643	SALT LAKE CITY	UT		11/01/2023	8.812		6,121,766	20,500,000
321050101	TACOMA	WA		08/22/2024	6.720		1,235,513	21,576,000
7200705	NEW YORK	NY		07/11/2024	8.561		4,174,405	44,000,000
7200695	ASHBURN	VA		06/26/2024	7.812		16,086,076	60,984,000
7410015	JONKOPING	SWE		05/31/2024	6.189		7,506,150	8,683,132
7200711	MIAMI	FL		09/13/2024	8.322		12,502,202	74,610,465

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324040037	JOHNS ISLAND	SC		07/25/2024	10.045		48,385	3,011,400
3300004178	JERSEY CITY	NJ		08/24/2023	9.735		113,023	7,203,000
324040550	JOHNS ISLAND	SC		07/01/2024	10.070		145,307	4,158,600
3300005288	NEW YORK	NY		11/06/2024	8.720		118,004	5,763,000
324020156	BAKERSFIELD	CA		05/23/2024	9.705		404,350	1,813,980
324050275	WADDELL	AZ		07/25/2024	9.420		40,000	2,900,100
324010297	BAKERSFIELD	CA		03/21/2024	9.605		333,985	1,994,580
3500108194	LOS ANGELES	CA		10/16/2024	8.470		71,367	1,200,000
324040275	PORTLAND	OR		07/25/2024	9.970		140,638	953,400
324080617	PORTLAND	OR		10/18/2024	9.292		461,430	2,369,300
324060044	SUNSET	UT		10/18/2024	9.505		854,980	3,108,800
324030167	SEATTLE	WA		05/23/2024	9.830		69,525	928,000
3.62423E+11	LARKSVILLE	PA		10/04/2024	9.325		74,050	210,000
3500111929	LOS ANGELES	CA		11/27/2024	9.008		428,580	2,040,000
3500115076	MIAMI	FL		02/18/2025	8.880		167,647	2,870,000
3700005843	IRVINGTON	NJ		03/19/2025	8.125		157,709	485,000
3700005842	IRVINGTON	NJ		03/19/2025	8.125		144,968	2,730,000
3500117812	DALLAS	TX		03/21/2025	8.175		166,533	2,350,000
3300005639	YONKERS	NY		01/03/2025	8.615		11,358	2,014,500
324102971	HOGANSVILLE	GA		01/22/2025	9.430		588,906	4,683,000
3410000688	NEW HAVEN	CT		03/14/2025	8.736		54,603	2,275,000
3.62432E+11	CLEVELAND	OH		01/13/2025	9.090		27,000	111,000
7200762	NEW YORK	NY		04/11/2025	5.735	185,000,000		256,770,000
7200763	JERSEY CITY	NJ		04/17/2025	7.062	193,822,544	4,767,849	57,144,255
7200788	NEW YORK	NY		06/30/2025	5.720	110,000,000		52,200,000
750000043	SAN MARCOS	TX		04/16/2025	5.670	83,500,000		117,360,000
7410036	LONDON	GBR		05/01/2025	8.609	168,522,009	8,609,372	200,018,313
7410041	LONDON	GBR		06/04/2025	8.700	201,464,683	6,442,593	95,767,111
7200757	WOODLAND HILLS	CA		04/01/2025	7.161	88,110,000		155,630,192
7200771	MADISON	WI		04/29/2025	7.811	43,376,630	7,373,112	62,965,616
7200766	WEST PALMS BEACH	FL		04/29/2025	7.812	47,923,032	4,763,059	50,777,307
7410034	STRETFORD	GBR		04/11/2025	7.457	51,120,474		29,906,224
600105459	PARAMOUNT	CA		04/24/2025	6.500	25,145,718		39,570,000
7410032	DARTFORD	GBR		04/02/2025	7.655	43,289,162		6,011,822
7200774	BRROKLYN	NY		05/29/2025	5.690	31,000,000		33,390,000
3700005835	IRVINGTON	NJ		04/03/2025	8.100	3,985,313		5,310,000
3700005899	NEWARK	NJ		04/17/2025	8.450	3,473,511		2,250,000
5.00006E+11	HEESBEEN	NLD		06/30/2025	5.600	2,555,052		4,399,542
325016973	PORTLAND	OR		04/23/2025	9.338	2,730,010	673,180	2,625,000
3700006054	NEWARK	NJ		06/03/2025	8.380	3,264,300		767,500
3700006068	EAST ORANGE	NJ		06/30/2025	8.115	3,190,853		788,000
3500115618	LOS ANGELES	CA		04/21/2025	7.730	2,932,625	75,099	770,000
5.00006E+11	CAPELLE AAN DEN IJSS	NLD		04/30/2025	5.800	1,001,445		377,873
5.00006E+11	S-GRAVENHAGE	NLD		04/30/2025	5.800	972,995		307,679
3500118160	LOS ANGELES	CA		04/21/2025	8.418	1,488,788		282,500
5.00006E+11	BADHOEVEDORP	NLD		04/30/2025	5.600	853,504		1,525,719
5.00006E+11	AMSTERDAM	NLD		05/30/2025	5.700	852,379		3,624,533
325021488	TACOMA	WA		05/28/2025	9.465	1,194,596		4,048,800
5.00006E+11	TILBURG	NLD		05/30/2025	5.700	738,729		292,870
5.00006E+11	BEDUM	NLD		04/30/2025	5.800	509,542		830,308
3410000861	ORANGE	NJ		05/15/2025	8.898	842,864		1,500,000
5.00006E+11	HEERLEN	NLD		06/30/2025	5.700	495,206		175,296
3500125453	HOLLYWOOD	FL		06/26/2025	7.985	786,625		632,000
325012248	LAS VEGAS	NV		05/28/2025	8.865	624,875	43,645	7,134,000
3500120163	FORT LAUDERDALE	FL		04/07/2025	8.130	724,855	41,325	644,000

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3410000875	MARION	OH		06/06/2025	9.154	762,242		217,500
5.00006E+11	MUSSELKANAAL	NLD		04/30/2025	5.700	344,247		127,856
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025	5.750	347,698		466,603
5.00006E+11	MAASSLUIS	NLD		04/30/2025	5.850	284,502		619,316
5.00006E+11	HOOFDDORP	NLD		04/30/2025	5.850	268,285		121,843
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025	5.650	257,554		481,185
3410000801	NEW HAVEN	CT		04/17/2025	8.506	404,575		650,000
3410000788	BELLEVILLE	IL		04/11/2025	8.706	370,054		500,000
5.00006E+11	BEDUM	NLD		04/30/2025	5.800	169,847		830,308
5.00006E+11	RODEN	NLD		06/30/2025	5.700	167,410		56,243
5.00006E+11	GOUDA	NLD		06/30/2025	5.700	163,898		254,980
5.00006E+11	DORDRECHT	NLD		05/30/2025	5.850	158,543		398,939
5.00006E+11	ZUTPHEN	NLD		06/30/2025	5.800	154,532		201,254
3410000896	SUMMIT HILL	PA		06/20/2025	8.554	228,673		288,000
5.00007E+11	S-GRAVENHAGE	NLD		06/30/2025	5.950	138,435		48,113
5.00006E+11	ARNHEM	NLD		06/30/2025	5.750	9,834		146,980
5.00006E+11	DORDRECHT	NLD		05/30/2025	5.900	9,376		236,255
7200782	MIAMI BEACH	FL		05/22/2025	8.312	254		32,869,119
7200776	ABILENE	TX		05/20/2025	6.562	1		195,195,000
7200780	ABILENE	TX		05/20/2025	6.561	1		381,907,500
7200781	ABILENE	TX		05/20/2025	6.561	1		390,292,500
7200599	MONROE TOWNSHIP	NJ		12/21/2022	7.662	709		
7200598	NEW YORK	NY		12/22/2022	8.273	33,112,073		563,393,939
7200728	NEW YORK	NY		10/31/2024	5.000	16,662,752		625,000,000
7200635	LONG ISLAND CITY	NY		01/03/2020	8.311	212,070		
7410017	DOBRZYKOWICE	POL		06/26/2024	5.978	15,478,365		59,645,706
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022	8.565	5,000,822		264,850,909
7200445	LONDON	GBR		05/19/2021	8.311	688,179		
7200692	QUEENS	NY		06/27/2024	7.061	2,225,461		29,064,000
7200394	LOS ANGELES	CA		09/15/2020	6.000	72,541		
7200434	NEW YORK	NY		03/12/2021	8.387	19,258		
7200629	BURBANK	CA		08/24/2023	8.323	31,278,465		32,638,889
7200561	DUBLIN	IRL		05/31/2022	6.433	10,187,774		166,075,952
7200609	PISMO BEACH	CA		02/01/2023	8.116	74,236		21,138,220
7200565	QUEENS	NY		06/17/2022	8.565	2,338,772		
7200704	NEW BEDFORD	MA		07/26/2024	7.311	1,337,237		26,706,596
7200552	MARBELLA	ESP		04/26/2022	6.225	18,192		35,908,458
7410025	PARIS	FRA		10/25/2024	5.593	9,031		19,457,739
7200706	CITY OF INDUSTRY	CA		07/16/2024	7.511	2,806,449		17,409,231
7200649	CAMARILLO	CA		11/09/2023	8.593	402,256		84,490,165
7200689	NEW JERSEY	NJ		07/01/2024	8.572	8,583,385		196,860,690
7200733	ABILENE	TX		12/24/2024	6.811	75,155,332		
7200624	CLEARWATER	FL		06/28/2023	8.061	198,064		15,550,000
7200696	HERNDON	VA		08/22/2024	8.712	6,214,950		197,895,833
7200462	DUBLIN	IRL		07/12/2021	7.833	619,034		
7200504	NEW YORK	NY		03/25/2022	5.000	14,093		140,799,998
7410009	NIVELLES	BEL		05/08/2024	6.400	2,822,192		37,724,639
7410021	PARIS	FRA		09/27/2024	7.150	588,318		201,028,155
750000027	NEW YORK	NY		06/30/2023	8.573	3,100,843		130,090,000
610008102	CHRISTCHURCH	NZL		09/19/2024	7.030	2,420,004		21,225,000
3320045677	MEMPHIS	TN		04/19/2023	8.600	340,865		13,720,000
7200715	HILLSBORO BEACH	FL		11/26/2024	8.561	4,213,405		58,190,000
323100213	DENVER	CO		12/12/2023	10.183	596,421		5,510,000
323090587	PORTLAND	OR		11/28/2023	10.200	853,143		5,510,000
324080315	BOISE	ID		10/18/2024	9.205	1,340,114		7,598,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310046855	TACOMA	WA		07/27/2023	9.359		30,079	5,400,000
324030379	PORTLAND	OR		05/23/2024	9.580		307,500	3,422,580
324020289	BAKERSFIELD	CA		05/23/2024	9.705		285,040	1,645,980
324010904	BAKERSFIELD	CA		03/21/2024	9.610		272,200	1,278,900
324040770	VANCOUVER	WA		07/25/2024	9.545		580,018	2,548,520
324100656	LOS ANGELES	CA		12/20/2024	9.568		529,500	4,809,000
324080350	VANCOUVER	WA		10/31/2024	8.805		604,806	1,302,000
3500103892	LOS ANGELES	CA		08/12/2024	9.085		170,335	1,610,000
3410000604	WALDORF	MD		11/21/2024	8.850		129,167	265,000
3500109665	LOS ANGELES	CA		11/27/2024	8.883		61,305	2,237,500
324030587	KING CITY	OR		07/01/2024	9.995		114,000	1,157,100
3500110328	SAN DIEGO	CA		12/20/2024	8.610		123,853	1,437,500
324030392	BAKERSFIELD	CA		12/20/2024	9.680		823,076	2,591,400
362418282110	COLUMBIA	SC		09/23/2024	9.275		116,300	190,000
3300005146	ATLANTIC CITY	NJ		10/09/2024	8.830		26,068	306,000
7410029	LONDON	GBR		12/09/2024	7.800		115,949,109	191,653,196
7200741	MIAMI	FL		02/04/2025	7.162		2,072,906	9,348,037
7200754	SEATTLE	WA		03/04/2025	8.063		1,081,908	229,039,024
7200375	LONDON	GBR		01/02/2025	7.804		159,865	277,497,170
3500117402	SAN DIEGO	CA		03/10/2025	8.203		305,572	2,400,000
3410000749	NEW HAVEN	CT		03/28/2025	8.736		37,672	340,000
3300005369	NORTHBRIDGE	MA		01/03/2025	8.945		17,922	1,249,500
3300005623	EAST ORANGE	NJ		01/03/2025	8.745		99,245	2,413,250
3500119252	BRANFORD	CT		03/21/2025	8.300		268,230	437,500
3500112551	MIAMI	FL		01/08/2025	8.450		65,367	180,000
3.62435E+11	ORANGE?	NJ		02/27/2025	8.970		261,500	330,000
3500114209	LOS ANGELES	CA		03/10/2025	8.140		398,676	2,450,000
3700005596	BAYONNE	NJ		03/27/2025	8.475		53,648	900,000
3700005595	BAYONNE	NJ		03/27/2025	8.475		76,463	1,125,000
7200767	HANOVER	MD		04/30/2025	5.931	75,500,000		108,540,000
7200775	VERNON	CA		06/13/2025	6.929	161,120,124		131,616,031
7200769	LONG ISLANDS CITY	NY		05/22/2025	5.720	82,000,000		39,120,000
7200759	FLUSHING	NY		04/07/2025	7.172	212,432,791	1,291,542	50,530,500
7200768	HANOVER	MD		04/30/2025	5.931	53,500,000		8,650,000
7200770	CITY OF ORANGE	NJ		04/21/2025	5.950	52,500,000		9,472,000
7200764	RENO	NV		05/29/2025	6.572	64,000,000		55,410,000
7200760	SOUTH BEND	IN		04/22/2025	5.950	65,000,000		43,600,000
7200772	NEW YORK	NY		05/15/2025	7.561	62,951,431	2,690,646	54,048,644
7200785	HAUPPAUGE	NY		06/25/2025	6.921	46,823,732		3,967,857
7200761	DALLAS	TX		04/03/2025	7.561	36,215,250	744,548	5,637,617
7200778	HERNDON	VA		06/06/2025	7.312	17,307,211		59,471,456
2011023	WEST GROVE	PA		09/07/2011	5.190		11,754,054	
2014039	BURBANK	CA		07/30/2014	3.820		11,597,770	
2016028	FRANKLIN	WI		08/31/2016	3.620		7,146,230	
2016050	YUKON	OK		09/01/2016	3.180		11,907,814	
7200755	FORT LAUDERDALE	FL		05/22/2025	8.462	8,672,992		16,056,170
7200779	NEW YORK	NY		05/15/2025	7.561	4,646,024	245,386	296,970,273
3.62501E+11	LITTLE ROCK	AR		05/27/2025	8.260	2,324,000	272,500	1,880,000
3410000800	HAMDEN	CT		04/17/2025	8.706	2,110,824		2,925,000
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025	5.650	1,287,770		1,924,738
5.00006E+11	RIJSWIJK	NLD		05/30/2025	5.800	1,235,950		6,861,099
5.00006E+11	ZAANDAM	NLD		04/30/2025	5.600	1,229,046		2,096,459
5.00006E+11	AMSTERDAM	NLD		05/30/2025	5.400	1,227,426		1,509,988
3500118864	LOS ANGELES	CA		04/07/2025	8.130	1,916,900	115,843	2,400,000
5.00006E+11	NUENEN	NLD		05/30/2025	5.800	1,221,744		2,042,861

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5.00006E+11	DORDRECHT	NLD		05/30/2025	5.850	1,088,772		1,595,756
3.62509E+11	SUMTER	SC		06/12/2025	8.540	1,222,000		880,000
3500122076	MADEIRA BEACH	FL		06/09/2025	8.015	1,196,250		282,500
3700005874	BROOKLYN	NY		04/11/2025	8.025	528,477	431,582	795,000
3410000687	NEW HAVEN	CT		04/11/2025	8.706	1,119,177	26,941	295,000
5.00006E+11	BUSSUM	NLD		04/30/2025	5.800	682,804		1,030,563
5.00006E+11	RIJSWIJK	NLD		04/30/2025	5.950	658,905		1,088,727
3700005847	UNION CITY	NJ		04/11/2025	8.325	818,854		555,000
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025	5.550	544,083		738,128
3410000794	TAMPA	FL		04/11/2025	8.906	795,224	78,946	384,000
5.00006E+11	S-GRAVENHAGE	NLD		04/30/2025	5.800	455,202		1,034,721
5.00006E+11	ASSEN	NLD		06/30/2025	5.650	468,280		704,225
3500122653	MIAMI	FL		06/09/2025	8.390	720,469		662,500
3500122652	MIAMI	FL		06/09/2025	8.390	696,000		640,000
3410000892	PARKLAND	FL		06/20/2025	8.754	688,950		510,000
5.00006E+11	GOIRLE	NLD		05/30/2025	5.750	409,142		588,440
5.00006E+11	HAARLEM	NLD		04/30/2025	5.750	399,478		669,119
3700005991	PASSAIC	NJ		06/03/2025	8.380	530,381		978,000
3500123668	ROME	GA		06/09/2025	8.265	570,938		436,000
5.00006E+11	RIJSWIJK	NLD		04/30/2025	5.950	225,325		272,182
5.00006E+11	OOSTERWOLDE	NLD		05/30/2025	6.000	218,209		280,893
5.00006E+11	RIJSWIJK	NLD		06/30/2025	5.650	224,774		279,528
3410000826	PHILADELPHIA	PA		06/06/2025	8.654	294,317	27,485	450,000
3410000814	DETROIT	MI		04/30/2025	8.906	301,965		75,000
5.00006E+11	DORDRECHT	NLD		05/30/2025	5.900	178,147		236,255
3700005834	BRONX	NY		06/30/2025	8.465	241,218		7,920,000
5.00006E+11	RODEN	NLD		06/30/2025	5.700	177,068		237,951
5.00006E+11	DELFGAUW	NLD		06/30/2025	5.750	175,605		65,526
3410000809	ROYAL OAK	MI		04/11/2025	8.646	188,728		590,000
5.00006E+11	ARNHEM	NLD		06/30/2025	5.750	108,173		146,980
3410000904	BRIDGETON	NJ		06/20/2025	8.754	146,940		31,500
5.00006E+11	GOIRLE	NLD		05/30/2025	5.750	81,828		147,110
5.00006E+11	S-GRAVENHAGE	NLD		05/30/2025	5.950	68,190		174,976
5.00006E+11	S-GRAVENHAGE	NLD		05/30/2025	5.950	68,190		174,976
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025	5.750	31,609		466,603
5.00006E+11	ZUTPHEN	NLD		06/30/2025	5.800	14,048		201,254
5.00007E+11	S-GRAVENHAGE	NLD		06/30/2025	5.950	12,585		192,452
0599999. Mortgages in good standing - Commercial mortgages-all other						2,281,305,800	569,407,679	8,873,894,505
7200619	STATEN ISLAND	NY		05/05/2023	8.561		430,961	
7200753	NEW YORK	NY		02/28/2025	7.061		1,783,835	26,126,087
7200783	MIAMI BEACH	FL		05/22/2025	8.312	109		98,607,247
0699999. Mortgages in good standing - Mezzanine Loans						109	2,214,796	124,733,334
0899999. Total Mortgages in good standing						7,545,935,067	723,553,377	20,473,411,610
7200467	BRISTOL	GBR		09/16/2021	8.959		511,634	
1399999. Restructured mortgages - Commercial mortgages-all other							511,634	
1699999. Total - Restructured Mortgages							511,634	
3410000497	JERSEY CITY	NJ		09/24/2024	9.316		33,754	2,083,000
100207528	LITCHFIELD PARK	AZ		04/29/2025	8.500	1		476,812
100207529	FLORHAM PARK	NJ		04/29/2025	8.000	1		1,666,104
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						2	33,754	4,225,916
2499999. Total - Mortgages with overdue interest over 90 days						2	33,754	4,225,916
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						7,545,935,069	724,098,764	20,477,637,526

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200615	BROOKLYN	NY		03/29/2023	04/22/2025	259,074,916		17,135			17,135		259,092,051	259,092,051			
7200602	LONDON	GBR		09/30/2022	06/30/2025	130,514,588						(5,713,765)	124,800,823	134,044,660	9,243,837		9,243,837
7200391	FUERTEVENTURA	ESP		08/06/2020	05/31/2025	95,518,170						(1,979,243)	93,538,927	98,890,948	5,352,021		5,352,021
7200257	ROCKVILLE	MD		06/07/2018	04/22/2025	59,636,699		9,579			9,579		59,646,278	59,646,278			
7200649	CAMARILLO	CA		11/09/2023	04/22/2025	58,358,850		461,396			461,396		58,820,245	58,820,245			
7200462	DUBLIN	IRL		07/12/2021	06/30/2025	52,119,136		633,936			633,936	(1,244,094)	51,508,977	54,807,625	3,298,648		3,298,648
7200453	LONDON	GBR		06/15/2021	06/30/2025	28,498,716						2,748,782	31,247,498	29,893,334	(1,354,164)		(1,354,164)
19356	SAN DIEGO	CA		05/10/2023	06/25/2025	15,741,405							15,741,405	15,741,405			
19349	SAN DIEGO	CA		01/25/2022	06/25/2025	13,329,748		1,365,213			1,365,213		14,694,961	14,694,961			
322070331	LACEY	WA		10/14/2022	04/29/2025	13,206,000							13,206,000	13,206,000			
323060634	SPOKANE VALLEY	WA		09/29/2023	04/29/2025	9,210,000							9,210,000	9,210,000			
322110139	PHOENIX	AZ		11/23/2022	04/29/2025	6,126,000							6,126,000	6,126,000			
100129267	HENDERSON	NV		09/25/2023	04/09/2025	5,058,322		(112,347)			(112,347)		4,945,975	4,945,975			
323100646	WOODINVILLE	WA		11/28/2023	06/27/2025	4,286,819							4,286,819	4,286,819			
730300034	YUCAIPA	CA		12/27/2023	06/06/2025	4,081,987		216,883			216,883		4,298,870	4,298,870			
100115113	BEVERLY HILLS	CA		07/17/2023	06/09/2025	4,039,510		(74,942)			(74,942)		3,964,568	3,964,568			
100086725	CALABASAS	CA		09/30/2022	05/22/2025	3,781,777		(63,323)			(63,323)		3,718,454	3,718,454			
323100944	WOODINVILLE	WA		11/28/2023	06/27/2025	4,269,866							4,269,866	4,269,866			
100128140	PARKLAND	FL		09/11/2023	06/09/2025	3,734,166		(92,766)			(92,766)		3,641,400	3,641,400			
323100087	WOODINVILLE	WA		11/28/2023	06/01/2025	4,363,319							4,363,319	4,363,319			
100165796	MALIBU	CA		08/29/2024	04/05/2025	3,728,914		(233,314)			(233,314)		3,495,600	3,495,600			
100185528	HOUSTON	TX		12/20/2024	04/11/2025	3,584,987		(93,859)			(93,859)		3,491,128	3,491,128			
100127704	MANHATTAN BEACH	CA		09/08/2023	04/09/2025	3,601,913		(101,913)			(101,913)		3,500,000	3,500,000			
100163386	WOODLAND HILLS	CA		09/27/2024	06/09/2025	3,548,553		(92,203)			(92,203)		3,456,350	3,456,350			
323100154	WOODINVILLE	WA		12/12/2023	06/27/2025	4,269,866							4,269,866	4,269,866			
100157766	COTO DE CAZA	CA		08/01/2024	05/09/2025	3,508,331		(81,215)			(81,215)		3,427,116	3,427,116			
100117858	LOS ANGELES	CA		07/20/2023	05/05/2025	3,371,002		55,227			55,227		3,426,229	3,426,229			
19315	RICHARDSON	TX		08/15/2013	06/13/2025	3,188,458		(2,776)			(2,776)		3,185,682	3,185,682			
100167529	FAIRVIEW	TX		10/31/2024	04/09/2025	3,237,699		(132,001)			(132,001)		3,105,699	3,105,699			
323100997	WOODINVILLE	WA		12/12/2023	06/27/2025	4,010,277							4,010,277	4,010,277			
323070808	BAKERSFIELD	CA		09/15/2023	06/27/2025	2,514,364							2,514,364	2,514,364			
3340071043	GREENWICH	CT		04/12/2024	04/25/2025	3,123,343							3,123,343	3,123,343			
100174524	BEVERLY HILLS	CA		10/31/2024	04/22/2025	3,082,732		(102,425)			(102,425)		2,980,306	2,980,306			
100114512	TARZANA	CA		06/29/2023	04/09/2025	3,049,598		(92,520)			(92,520)		2,957,078	2,957,078			
100145848	DEL MAR	CA		03/15/2024	05/05/2025	3,048,199		(59,070)			(59,070)		2,989,129	2,989,129			
100142055	NEWPORT BEACH	CA		02/29/2024	04/06/2025	3,028,922		(28,922)			(28,922)		3,000,000	3,000,000			
324030931	PORTLAND	OR		04/24/2024	06/30/2025	3,010,000							3,010,000	3,010,000			
100150196	CORONA DEL MAR	CA		04/30/2024	04/05/2025	3,004,238		(15,184)			(15,184)		2,989,054	2,989,054			
100164710	LAGUNA BEACH	CA		08/23/2024	05/09/2025	2,993,484		(81,072)			(81,072)		2,912,412	2,912,412			
100132822	WEST PALM BEACH	FL		11/03/2023	05/10/2025	2,934,670		28,229			28,229		2,962,899	2,962,899			
100114725	LOS ANGELES	CA		06/29/2023	06/09/2025	2,919,563		(132,372)			(132,372)		2,787,190	2,787,190			
323070401	BAKERSFIELD	CA		09/15/2023	06/27/2025	1,126,187							1,126,187	1,126,187			
100167785	VALENCIA	CA		09/19/2024	06/24/2025	2,824,177		(64,666)			(64,666)		2,759,511	2,759,511			
100156230	SOUTH LAKE	TX		06/20/2024	05/11/2025	957,516		(10,483)			(10,483)		947,033	947,033			
100160825	CALABASAS	CA		07/24/2024	05/05/2025	2,804,786		(59,929)			(59,929)		2,744,857	2,744,857			
3340071224	LAGUNA BEACH	CA		03/21/2024	04/25/2025	2,923,767							2,923,767	2,923,767			
3340079045	MONROE	NY		08/19/2024	06/25/2025	3,322,325							3,322,325	3,322,325			
100118926	LOS ANGELES	CA		07/27/2023	05/05/2025	2,700,918		(47,039)			(47,039)		2,653,878	2,653,878			
100134902	SANTA MONICA	CA		10/30/2023	06/06/2025	2,685,239		(53,824)			(53,824)		2,631,416	2,631,416			
100173031	BOYNE CITY	MI		10/25/2024	05/24/2025	2,451,473		(161,142)			(161,142)		2,290,331	2,290,331			
100162064	SEATTLE	WA		07/31/2024	04/05/2025	2,625,121		(77,388)			(77,388)		2,547,733	2,547,733			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340062052	LONG BRANCH	NJ		03/14/2024	04/25/2025	2,978,678							2,978,678	2,978,678			
100150142	SUNRISE BEACH	TX		06/14/2024	05/09/2025	2,541,094		(132,520)			(132,520)		2,408,573	2,408,573			
3340068775	KENMORE	WA		03/14/2024	05/31/2025	3,251,698							3,251,698	3,251,698			
100146600	FOUNTAIN HILLS	AZ		03/20/2024	05/09/2025	2,515,487		(36,680)			(36,680)		2,478,808	2,478,808			
100173813	TAMPA	FL		10/31/2024	05/05/2025	2,503,850		(46,619)			(46,619)		2,457,232	2,457,232			
100108540	ALMERE	NLD		05/25/2023	06/20/2025	2,591,039						(21,821)	2,569,217	2,761,449	192,231		192,231
323120479	HEBER CITY	UT		04/11/2024	05/29/2025	2,951,752							2,951,752	2,951,752			
100156380	ENCINITAS	CA		07/25/2024	04/09/2025	2,420,778		(104,196)			(104,196)		2,316,582	2,316,582			
100108543	ALMERE	NLD		05/25/2023	06/20/2025	2,528,319						(21,293)	2,507,026	2,694,604	187,578		187,578
100165660	STUDIO CITY	CA		10/04/2024	05/09/2025	2,388,711		(45,157)			(45,157)		2,343,554	2,343,554			
323110252	PORTLAND	OR		01/18/2024	05/30/2025	2,366,000							2,366,000	2,366,000			
100120210	BROOKLYN	NY		08/18/2023	04/30/2025	2,349,407							2,349,407	2,246,678		(102,729)	(102,729)
100162070	IRVINE	CA		07/31/2024	04/05/2025	2,315,912		(75,175)			(75,175)		2,240,738	2,240,738			
323060142	BAKERSFIELD	CA		07/26/2023	05/31/2025	311,098							311,098	311,098			
100116634	LOS ANGELES	CA		07/20/2023	04/06/2025	2,230,769		597,106			597,106		2,827,874	2,827,874			
3340064327	RICHMOND	VA		03/14/2024	06/26/2025	2,531,023							2,531,023	2,531,023			
100154630	PARADISE VALLEY	AZ		07/19/2024	05/24/2025	2,192,542		(100,093)			(100,093)		2,092,449	2,092,449			
100174094	YORBA LINDA	CA		10/31/2024	05/05/2025	2,158,814		(93,814)			(93,814)		2,065,000	2,065,000			
100161964	LITTLETON	CO		07/31/2024	06/05/2025	2,126,306		(57,591)			(57,591)		2,068,715	2,068,715			
3500108193	CORONA DEL MAR	CA		09/30/2024	05/28/2025	2,117,000							2,117,000	2,117,000			
100154985	DEL MAR	CA		07/19/2024	04/24/2025	2,071,383		(89,543)			(89,543)		1,981,839	1,981,839			
100108539	ALMERE	NLD		05/25/2023	06/20/2025	2,119,587						(17,851)	2,101,736	2,258,990	157,254		157,254
100101086	BROOKLYN	NY		04/28/2023	04/30/2025	2,012,921							2,012,921	2,002,713		(10,208)	(10,208)
100133450	IRVINE	CA		10/19/2023	06/11/2025	2,003,938		(11,688)			(11,688)		1,992,250	1,992,250			
100163434	BRECKENRIDGE	CO		09/27/2024	05/09/2025	1,969,263		(63,431)			(63,431)		1,905,832	1,905,832			
100145487	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	2,037,595		(99,812)			(99,812)	(19,420)	1,918,363	1,999,139	80,776		80,776
324100398	ALBANY	CA		11/22/2024	04/29/2025	864,500							864,500	864,500			
100186774	HERMOSA BEACH	CA		12/31/2024	05/11/2025	1,932,589		(53,350)			(53,350)		1,879,239	1,879,239			
100118833	NORTH HOLLYWOOD	CA		08/30/2023	05/09/2025	1,928,435		(51,856)			(51,856)		1,876,579	1,876,579			
323120418	HEBER CITY	UT		04/11/2024	05/29/2025	2,022,000							2,022,000	2,022,000			
100154183	DALLAS	TX		07/11/2024	06/09/2025	1,921,903		(59,476)			(59,476)		1,862,427	1,862,427			
100157727	BUCKEYE	AZ		06/28/2024	05/05/2025	1,899,580		(47,670)			(47,670)		1,851,909	1,851,909			
100147530	CLAREMONT	CA		04/03/2024	04/05/2025	1,888,064		(35,445)			(35,445)		1,852,619	1,852,619			
100150185	DANVILLE	CA		04/30/2024	06/05/2025	1,872,656		2,193			2,193		1,874,849	1,874,849			
100139139	SARASOTA	FL		12/28/2023	04/09/2025	1,849,867		(62,707)			(62,707)		1,787,161	1,787,161			
100118797	FORT LAUDERDALE	FL		07/25/2023	04/09/2025	1,840,554		(4,506)			(4,506)		1,836,048	1,836,048			
100137380	BURLINGAME	CA		12/05/2023	06/05/2025	1,839,215		(19,482)			(19,482)		1,819,733	1,819,733			
100151732	PASADENA	CA		05/10/2024	04/05/2025	1,833,183		(88,029)			(88,029)		1,745,154	1,745,154			
100114765	BROOKLYN	NY		07/07/2023	04/09/2025	1,831,820		(52,843)			(52,843)		1,778,977	1,778,977			
3500112739	NEWTON	MA		11/27/2024	04/17/2025	536,126							536,126	536,126			
3340069816	MONROE	NY		03/07/2024	05/22/2025	1,825,255							1,825,255	1,825,255			
3410000485	IRVINGTON	NJ		09/10/2024	05/30/2025	1,819,794							1,819,794	1,819,794			
100120273	LOS ANGELES	CA		08/18/2023	04/05/2025	1,801,380		(24,592)			(24,592)		1,776,788	1,776,788			
100176903	DILLON	CO		11/15/2024	05/05/2025	1,794,462		(35,031)			(35,031)		1,759,430	1,759,430			
100157594	PORTER RANCH	CA		06/28/2024	05/11/2025	1,786,614		(55,939)			(55,939)		1,730,676	1,730,676			
100172720	HUNTINGTON BEACH	CA		11/21/2024	06/09/2025	1,769,495		(83,740)			(83,740)		1,685,754	1,685,754			
100174980	TIMNATH	CO		10/31/2024	04/03/2025	1,764,765		(65,365)			(65,365)		1,699,400	1,699,400			
100119920	STUART	FL		08/10/2023	04/09/2025	1,767,380		(54,855)			(54,855)		1,712,525	1,712,525			
100174798	DUVALL	WA		10/31/2024	05/03/2025	1,752,199		(35,921)			(35,921)		1,716,278	1,716,278			
100082216	CABO SAN LUCAS	MEX		04/14/2022	06/15/2025	1,735,841							1,735,841	1,735,841			
730302085	LONG BEACH	CA		12/27/2023	04/30/2025	1,743,301		87,394			87,394		1,830,695	1,830,695			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115538	SAINT JAMES	NY		07/19/2023	06/09/2025	1,715,567		(30,976)			(30,976)		1,684,591	1,684,591			
100137331	HUNTINGTON BEACH	CA		12/01/2023	06/09/2025	1,704,157		(18,845)			(18,845)		1,685,313	1,685,313			
100103770	KEY LARGO	FL		05/10/2023	06/09/2025	1,706,951		(48,189)			(48,189)		1,658,762	1,658,762			
3410000601	LONG BRANCH	NJ		11/14/2024	06/28/2025	1,671,069							1,671,069	1,671,069			
100142200	LOS ANGELES	CA		03/15/2024	05/05/2025	1,667,102		(27,102)			(27,102)		1,640,000	1,640,000			
3340074609	NEW CANAAN	CT		06/04/2024	05/22/2025	1,847,997							1,847,997	1,847,997			
323100975	WOODINVILLE	WA		11/28/2023	04/29/2025	1,861,839							1,861,839	1,861,839			
100175092	SEATTLE	WA		11/05/2024	04/05/2025	1,644,967		(55,391)			(55,391)		1,589,576	1,589,576			
100137378	SILVERADO	CA		12/05/2023	05/05/2025	1,641,788		(21,285)			(21,285)		1,620,503	1,620,503			
100146658	GLENDORA	CA		03/20/2024	06/05/2025	1,630,420		(37,114)			(37,114)		1,593,306	1,593,306			
100150201	COSTA MESA	CA		04/30/2024	05/05/2025	1,626,130		(13,630)			(13,630)		1,612,500	1,612,500			
100102083	BELL CANYON	CA		04/14/2023	05/09/2025	1,620,367		(15,495)			(15,495)		1,604,873	1,604,873			
100142194	SHERMAN OAKS	CA		03/15/2024	06/05/2025	1,613,608		(26,126)			(26,126)		1,587,482	1,587,482			
100159545	SANTA MONICA	CA		07/15/2024	04/05/2025	1,582,430		(74,230)			(74,230)		1,508,200	1,508,200			
100107870	KAILUA KONA	HI		06/29/2023	05/09/2025	1,579,165		(16,335)			(16,335)		1,562,831	1,562,831			
100109756	CAMARILLO	CA		06/16/2023	05/09/2025	1,578,229		(24,347)			(24,347)		1,553,881	1,553,881			
100172733	CHARLESTON	SC		11/21/2024	04/09/2025	1,567,817		(40,512)			(40,512)		1,527,305	1,527,305			
100144535	KEY COLONY BEACH	FL		04/26/2024	04/09/2025	1,564,555		(74,333)			(74,333)		1,490,222	1,490,222			
100090332	SAN JOSE	CA		12/22/2022	05/09/2025	1,555,148		5,597			5,597		1,560,745	1,560,745			
100169876	BOCA RATON	FL		11/08/2024	05/09/2025	1,541,732		(49,956)			(49,956)		1,491,777	1,491,777			
100153941	LOS ANGELES	CA		06/05/2024	06/05/2025	1,539,610		(47,649)			(47,649)		1,491,961	1,491,961			
100138671	TAMPA	FL		02/02/2024	04/09/2025	1,526,679		(11,060)			(11,060)		1,515,619	1,515,619			
100102001	MURRIETA	CA		04/14/2023	04/09/2025	1,524,169		(45,013)			(45,013)		1,479,156	1,479,156			
100089759	CARBONDALE	CO		12/02/2022	04/09/2025	54,111		50			50		54,161			(54,161)	(54,161)
100180604	SAN DIEGO	CA		11/26/2024	06/05/2025	1,518,946		(71,885)			(71,885)		1,447,061	1,447,061			
100076675	MALIBU	CA		12/16/2021	06/09/2025	1,511,676		(233)			(233)		1,511,443	1,511,443			
100091776	TEMPE	AZ		01/30/2023	05/09/2025	1,515,292		(37,730)			(37,730)		1,477,562	1,477,562			
324050180	SALEM	OR		10/03/2024	06/27/2025	1,162,416							1,162,416	1,162,416			
100102640	MARINA DEL REY	CA		06/22/2023	05/10/2025	1,505,966		(73,639)			(73,639)		1,432,327	1,432,327			
323060901	PORTLAND	OR		08/16/2023	06/27/2025	1,170,400							1,170,400	1,170,400			
100181316	SAN JOSE	CA		12/06/2024	05/24/2025	1,496,187		(58,077)			(58,077)		1,438,110	1,438,110			
100160518	SAN CLEMENTE	CA		07/19/2024	04/05/2025	1,495,195		(36,331)			(36,331)		1,458,864	1,458,864			
100165085	ATLANTA	GA		08/28/2024	05/09/2025	1,490,980		(71,121)			(71,121)		1,419,859	1,419,859			
3.6243E+11	STUDIO CITY	CA		12/23/2024	04/28/2025	1,492,500							1,492,500	1,492,500			
100161990	VALENCIA	CA		07/31/2024	04/05/2025	1,475,549		(43,463)			(43,463)		1,432,087	1,432,087			
100161948	SAN MARTIN	CA		07/31/2024	06/05/2025	1,477,590		(41,777)			(41,777)		1,435,813	1,435,813			
100171296	CARLSBAD	CA		10/16/2024	05/05/2025	1,463,918		(68,330)			(68,330)		1,395,588	1,395,588			
100137387	MIAMI	FL		12/05/2023	05/05/2025	1,450,242		(21,476)			(21,476)		1,428,766	1,428,766			
100178477	MISSION VIEJO	CA		11/21/2024	05/24/2025	1,447,175		(51,581)			(51,581)		1,395,594	1,395,594			
100128898	KINGSLAND	TX		09/21/2023	04/05/2025	1,441,538		(6,958)			(6,958)		1,434,580	1,434,580			
100158997	VENTURA	CA		08/15/2024	06/09/2025	1,436,480		(6,975)			(6,975)		1,429,505	1,429,505			
100160487	WEST COVINA	CA		07/19/2024	04/05/2025	1,435,731		(46,187)			(46,187)		1,389,543	1,389,543			
100153086	GILBERT	AZ		06/27/2024	05/09/2025	1,426,167		(34,054)			(34,054)		1,392,113	1,392,113			
100162794	KIRKLAND	WA		08/12/2024	05/17/2025	1,423,129		(11,220)			(11,220)		1,411,908	1,411,908			
100141669	TEMECULA	CA		01/30/2024	05/05/2025	1,418,597		(5,256)			(5,256)		1,413,342	1,413,342			
100159592	LAS VEGAS	NV		07/15/2024	04/05/2025	1,408,577		(17,141)			(17,141)		1,391,436	1,391,436			
100164269	SAN JOSE	CA		08/21/2024	05/17/2025	1,405,857		(13,250)			(13,250)		1,392,607	1,392,607			
100147081	EL CAJON	CA		03/28/2024	05/09/2025	1,401,124		(59,785)			(59,785)		1,341,339	1,341,339			
100161407	AUSTIN	TX		07/26/2024	05/09/2025	1,397,766		(44,121)			(44,121)		1,353,645	1,353,645			
100128918	BERMUDA DUNES	CA		09/22/2023	04/30/2025	1,390,943							1,390,943	1,370,412		(20,531)	(20,531)
100153038	PORTER RANCH	CA		06/27/2024	04/09/2025	1,381,214		(14,979)			(14,979)		1,366,235	1,366,235			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134257	LEANDER	TX		10/27/2023	04/11/2025	1,380,274		(1,410)			(1,410)		1,378,864	1,378,864			
100152811	TUSTIN	CA		05/22/2024	06/05/2025	1,380,515		(32,703)			(32,703)		1,347,812	1,347,812			
3340075247	MARKHAM	IL		05/17/2024	05/31/2025	1,393,510							1,393,510	1,393,510			
100074187	SHERMAN OAKS	CA		12/09/2021	05/09/2025	1,368,842		(51,342)			(51,342)		1,317,500	1,317,500			
100080913	SAN FRANCISCO	CA		03/17/2022	05/09/2025	1,367,873		(17,873)			(17,873)		1,350,000	1,350,000			
100158531	KISSIMMEE	FL		07/10/2024	05/05/2025	1,364,894		(13,329)			(13,329)		1,351,565	1,351,565			
100167061	TORRANCE	CA		09/13/2024	06/05/2025	1,363,168		(49,726)			(49,726)		1,313,442	1,313,442			
100142348	CELEBRATION	FL		03/15/2024	06/05/2025	1,362,800		(26,840)			(26,840)		1,335,960	1,335,960			
100102616	INVERNESS	IL		06/22/2023	04/10/2025	1,356,687		22,805			22,805		1,379,492	1,379,492			
3500106549	CHARLESTON	SC		08/12/2024	05/28/2025	1,427,163							1,427,163	1,427,163			
100091081	BOCA RATON	FL		01/31/2023	04/09/2025	1,349,139		(1,171)			(1,171)		1,347,968	1,347,968			
100150190	TRABUCO CANYON	CA		04/30/2024	06/05/2025	1,347,678		(12,868)			(12,868)		1,334,809	1,334,809			
100087196	PHOENIX	AZ		10/25/2022	04/09/2025	1,344,079		59,349			59,349		1,403,428	1,403,428			
100137408	BOCA RATON	FL		01/11/2024	04/09/2025	1,338,711		(5,381)			(5,381)		1,333,331	1,333,331			
100148171	DALLAS	TX		05/15/2024	05/09/2025	1,332,310		(47,205)			(47,205)		1,285,105	1,285,105			
100118826	LOS ANGELES	CA		08/30/2023	06/09/2025	1,328,036		(12,369)			(12,369)		1,315,667	1,315,667			
100140669	REDONDO BEACH	CA		02/08/2024	05/09/2025	1,319,554		(24,531)			(24,531)		1,295,023	1,295,023			
100163890	ARLINGTON	VA		09/27/2024	05/09/2025	1,313,677		(4,542)			(4,542)		1,309,135	1,309,135			
100136594	BOZEMAN	MT		11/22/2023	06/05/2025	1,313,737		(22,641)			(22,641)		1,291,097	1,291,097			
100162289	SAN CLEMENTE	CA		09/06/2024	06/09/2025	1,296,924		(61,127)			(61,127)		1,235,797	1,235,797			
100149995	GLENDALE	CA		06/07/2024	04/09/2025	1,304,606		(37,535)			(37,535)		1,267,071	1,267,071			
100138717	LONG BEACH	CA		02/02/2024	05/09/2025	1,304,580		3,728			3,728		1,308,307	1,308,307			
100176832	TUJUNGA AREA LOS ANGELES	CA		11/15/2024	06/05/2025	1,302,110		(46,844)			(46,844)		1,255,266	1,255,266			
100161967	SHERMAN OAKS	CA		07/31/2024	05/05/2025	1,296,932		(41,148)			(41,148)		1,255,783	1,255,783			
100147416	BELLINGHAM	WA		04/03/2024	04/05/2025	1,294,932		(28,660)			(28,660)		1,266,271	1,266,271			
3340070090	BROOKLYN	NY		04/05/2024	06/25/2025	1,317,809							1,317,809	1,317,809			
100128491	FLOWER MOUND	TX		09/15/2023	04/11/2025	1,291,661		(17,660)			(17,660)		1,274,002	1,274,002			
100142049	JOSHUA TREE	CA		02/29/2024	06/06/2025	1,289,537		(38,825)			(38,825)		1,250,712	1,250,712			
100139331	OCEANSIDE	CA		12/28/2023	05/09/2025	1,289,084		(10,925)			(10,925)		1,278,158	1,278,158			
100119041	LOS ANGELES	CA		07/27/2023	04/05/2025	1,287,988		(1,998)			(1,998)		1,285,990	1,285,990			
100077973	INDIO	CA		02/18/2022	06/09/2025	1,282,286		(64,174)			(64,174)		1,218,113	1,218,113			
100141851	GRAND PRAIRIE	TX		03/27/2024	05/06/2025	1,274,474		(44,521)			(44,521)		1,229,953	1,229,953			
100133112	SAN JOSE	CA		11/29/2023	05/06/2025	1,269,903		(2,438)			(2,438)		1,267,465	1,267,465			
100161550	SAN JOSE	CA		07/30/2024	04/18/2025	1,267,255		(17,845)			(17,845)		1,249,410	1,249,410			
100090708	JERSEY CITY	NJ		12/29/2022	05/09/2025	1,268,719		(39,528)			(39,528)		1,229,191	1,126,898		(102,293)	(102,293)
100133834	DALY CITY	CA		10/20/2023	05/05/2025	1,263,249		(16,244)			(16,244)		1,247,004	1,247,004			
100140781	LOS ANGELES	CA		01/22/2024	05/09/2025	1,260,861		(10,487)			(10,487)		1,250,374	1,250,374			
100087381	CARLSBAD	CA		10/25/2022	05/09/2025	1,262,355		142,305			142,305		1,404,660	1,404,660			
100150183	LOS ANGELES	CA		04/30/2024	04/05/2025	1,256,662		(58,966)			(58,966)		1,197,696	1,197,696			
100139309	ESCONDIDO	CA		12/28/2023	05/06/2025	1,251,721		(11,666)			(11,666)		1,240,054	1,240,054			
100173867	SOUTH PASADENA	CA		10/31/2024	05/05/2025	1,254,361		(58,361)			(58,361)		1,196,000	1,196,000			
100107820	NICEVILLE	FL		05/19/2023	06/09/2025	1,239,876		(4,127)			(4,127)		1,235,749	1,235,749			
100120838	REHOBOTH BEACH	DE		08/25/2023	05/11/2025	1,235,304		(15,399)			(15,399)		1,219,904	1,219,904			
100129230	SARASOTA	FL		11/03/2023	06/09/2025	1,232,388		(3,501)			(3,501)		1,228,887	1,228,887			
100138085	CHATSWORTH	CA		12/13/2023	04/05/2025	1,234,661		(31,482)			(31,482)		1,203,179	1,203,179			
100127541	PASADENA	CA		09/08/2023	04/17/2025	1,221,964		(20,680)			(20,680)		1,201,284	1,201,284			
100157635	LOS ANGELES	CA		06/28/2024	06/05/2025	1,220,167		(22,122)			(22,122)		1,198,044	1,198,044			
100102618	TORRANCE	CA		06/22/2023	06/10/2025	1,208,332		(31,068)			(31,068)		1,177,264	1,177,264			
100147472	CHULA VISTA	CA		04/03/2024	04/05/2025	1,202,094		(17,161)			(17,161)		1,184,934	1,184,934			
100169324	SANTA MONICA	CA		09/27/2024	05/05/2025	1,201,874		(16,023)			(16,023)		1,185,851	1,185,851			
100140831	MONTEBELLO	NY		03/06/2024	05/05/2025	1,192,493		(23,787)			(23,787)		1,168,706	1,168,706			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166383	DANVILLE	CA		10/24/2024	05/09/2025	1,191,874		(19,374)			(19,374)		1,172,500	1,172,500			
100178219	COLBERT	WA		11/19/2024	06/09/2025	1,188,625		(32,471)			(32,471)		1,156,154	1,156,154			
3300004385	BROOKLYN	NY		05/03/2023	06/11/2025	1,187,025							1,187,025	1,187,025			
100132760	BRYN MAWR	PA		11/03/2023	04/30/2025	1,177,059		2			2		1,177,060	1,154,972		(22,089)	(22,089)
100136085	MONTARA	CA		12/18/2023	04/09/2025	1,182,585		(22,585)			(22,585)		1,160,000	1,160,000			
100173970	SEAL BEACH	CA		10/31/2024	05/05/2025	1,181,119		(49,119)			(49,119)		1,132,000	1,132,000			
100169356	VISTA	CA		09/27/2024	05/05/2025	1,178,460		(22,504)			(22,504)		1,155,956	1,155,956			
100175451	IRVINE	CA		12/23/2024	06/11/2025	1,178,137		(19,585)			(19,585)		1,158,553	1,158,553			
100171933	GOLDEN	CO		10/17/2024	04/18/2025	1,170,627		(13,335)			(13,335)		1,157,292	1,157,292			
100132677	DORAL	FL		11/03/2023	05/10/2025	1,164,781		20,748			20,748		1,185,529	1,185,529			
100139169	SOUTH JORDAN	UT		12/28/2023	04/06/2025	1,162,190		107			107		1,162,297	1,162,297			
100134439	GLEN COVE	NY		10/30/2023	05/09/2025	1,159,033		15,145			15,145		1,174,178	1,174,178			
100080221	BENNETT	CO		02/25/2022	05/09/2025	1,153,039		(23,595)			(23,595)		1,129,444	1,129,444			
100142861	LYNNWOOD	WA		02/08/2024	06/09/2025	1,160,208		(48,237)			(48,237)		1,111,972	1,111,972			
100169673	SAN JOSE	CA		09/30/2024	05/07/2025	1,157,167		(12,590)			(12,590)		1,144,578	1,144,578			
100162059	SAMMAMISH	WA		07/31/2024	06/05/2025	1,156,275		(19,043)			(19,043)		1,137,232	1,137,232			
100147078	GOTHA	FL		03/28/2024	06/09/2025	1,152,707		(11,177)			(11,177)		1,141,531	1,141,531			
100174051	ISSAQUAH	WA		10/31/2024	04/05/2025	1,150,285		(8,105)			(8,105)		1,142,180	1,142,180			
100102835	PLANTATION	FL		06/22/2023	06/10/2025	1,152,864		28,386			28,386		1,181,250	1,181,250			
3310028961	CORONA DEL MAR	CA		01/05/2022	04/30/2025	1,151,888							1,151,888	1,116,230		(35,658)	(35,658)
100108892	FERNANDINA BEACH	FL		05/31/2023	06/09/2025	1,146,919		(17,913)			(17,913)		1,129,006	1,129,006			
100129771	SAN JOSE	CA		09/27/2023	05/05/2025	1,146,939		(6,040)			(6,040)		1,140,899	1,140,899			
100102617	DUBLIN	CA		06/22/2023	04/10/2025	1,146,171		3,371			3,371		1,149,542	1,149,542			
3340072413	MELROSE	MA		04/12/2024	05/22/2025	1,215,324							1,215,324	1,215,324			
100118965	LOS ANGELES	CA		07/27/2023	05/05/2025	1,133,241		6,759			6,759		1,140,000	1,140,000			
100149106	PASADENA	CA		04/22/2024	04/05/2025	1,124,335		(5,086)			(5,086)		1,119,249	1,119,249			
100138426	IRVINE	CA		12/18/2023	04/09/2025	1,123,818		(14,788)			(14,788)		1,109,030	1,109,030			
100135662	BERKELEY	CA		11/09/2023	05/11/2025	1,122,316		(24,616)			(24,616)		1,097,699	1,097,699			
100163849	FAIRFAX	CA		09/27/2024	05/09/2025	1,121,061		(25,092)			(25,092)		1,095,968	1,095,968			
100145567	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	1,173,045		(57,165)			(57,165)	(11,183)	1,104,698	1,161,396	56,698		56,698
730302396	CHICO	CA		12/27/2023	06/10/2025	1,128,264		45,913			45,913		1,174,177	1,174,177			
3410000598	SEVIERVILLE	TN		11/08/2024	04/23/2025	1,121,375							1,121,375	1,121,375			
100158425	RIVERSIDE	CA		07/10/2024	06/05/2025	1,115,450		(17,354)			(17,354)		1,098,096	1,098,096			
100084656	HERCULES	CA		08/02/2022	06/22/2025	1,116,927		20,795			20,795		1,137,723	1,137,723			
100173949	MILPITAS	CA		10/31/2024	04/05/2025	1,107,400		(12,074)			(12,074)		1,095,326	1,095,326			
100110031	WEST LINN	OR		06/23/2023	06/09/2025	1,105,753		11,747			11,747		1,117,500	1,117,500			
100144848	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	1,143,167		(47,553)			(47,553)	(10,902)	1,084,712	1,131,131	46,419		46,419
100090899	SANTA CLARA	CA		01/31/2023	04/09/2025	1,100,744		21,010			21,010		1,121,754	1,121,754			
100152798	MIAMI	FL		05/22/2024	06/05/2025	1,099,827		(8,666)			(8,666)		1,091,161	1,091,161			
100157725	SAN ANSELMO	CA		06/28/2024	06/05/2025	1,083,013		643			643		1,083,656	1,083,656			
100120600	REDONDO BEACH	CA		08/18/2023	04/05/2025	1,083,318		(14,580)			(14,580)		1,068,739	1,068,739			
100078351	PARKLAND	FL		02/10/2022	06/09/2025	1,072,835		(32,031)			(32,031)		1,040,804	1,040,804			
100099550	FORT WORTH	TX		02/17/2023	05/09/2025	1,082,293		(27,914)			(27,914)		1,054,380	1,054,380			
100083829	COSTA MESA	CA		07/12/2022	04/22/2025	1,080,272		(7,823)			(7,823)		1,072,449	1,072,449			
100175705	GIG HARBOR	WA		11/12/2024	06/05/2025	1,077,726		(30,388)			(30,388)		1,047,338	1,047,338			
100134277	LA MESA	CA		10/27/2023	05/11/2025	1,074,882		(25,720)			(25,720)		1,049,161	1,049,161			
100134672	WESTMINSTER	CA		10/30/2023	05/06/2025	1,073,110		(19,555)			(19,555)		1,053,556	1,053,556			
100138411	ENCINO	CA		12/18/2023	04/09/2025	1,068,627		(13,192)			(13,192)		1,055,435	1,055,435			
100165036	BALTIMORE	MD		08/28/2024	04/09/2025	1,066,479		(48,488)			(48,488)		1,017,992	1,017,992			
100137470	LOS ANGELES	CA		01/11/2024	04/09/2025	1,059,597		(48,433)			(48,433)		1,011,164	1,011,164			
100132423	SCOTTSDALE	AZ		11/03/2023	04/10/2025	1,059,246		29,986			29,986		1,089,232	1,089,232			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139529	(SUN VALLEY AREA) LOS ANGELES	CA		12/28/2023	04/05/2025	1,056,033		(18,554)			(18,554)		1,037,479	1,037,479			
100161988	LA QUINTA	CA		07/31/2024	05/05/2025	1,055,685		(10,906)			(10,906)		1,044,779	1,044,779			
100108542	ROTTERDAM	NLD		05/25/2023	06/20/2025	1,102,911						(9,289)	1,093,623	1,175,449	81,826		81,826
100100555	CARPINTERIA	CA		04/27/2023	04/09/2025	1,053,719		(28,372)			(28,372)		1,025,347	1,025,347			
100114625	HUNTINGTON BEACH	CA		06/29/2023	04/09/2025	1,051,687		(18,835)			(18,835)		1,032,852	1,032,852			
100137313	JERICHO	NY		12/01/2023	04/09/2025	1,049,754		(18,992)			(18,992)		1,030,762	1,030,762			
100083027	GLENDORA	CA		05/11/2022	04/09/2025	1,039,031		78,560			78,560		1,117,592	1,117,592			
3300004378	BROOKLYN	NY		05/03/2023	06/30/2025	1,042,720							1,042,720	1,042,720			
4010043008	BRICK TOWNSHIP	NJ		02/02/2023	06/06/2025	1,041,667		(10,727)			(10,727)		1,030,940	1,030,940			
3300004086	BRONX	NY		12/02/2022	04/25/2025	1,041,649							1,041,649	1,041,649			
100090985	SHERMAN OAKS	CA		01/31/2023	05/09/2025	1,038,129		(27,749)			(27,749)		1,010,380	1,010,380			
100165855	YORBA LINDA	CA		08/29/2024	05/05/2025	1,037,510		(42,977)			(42,977)		994,533	994,533			
100167102	NAPERVILLE	IL		09/13/2024	04/05/2025	1,036,139		(2,066)			(2,066)		1,034,074	1,034,074			
100145260	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	1,061,636		(22,958)			(22,958)	(10,129)	1,028,548	1,082,259	53,710		53,710
100173011	WEST HOLLYWOOD	CA		10/25/2024	06/24/2025	1,029,929		(33,877)			(33,877)		996,052	996,052			
100143011	GARDNERVILLE	NV		02/12/2024	06/09/2025	1,013,909		(45,327)			(45,327)		968,582	968,582			
3310034735	LOUISVILLE	KY		05/19/2022	06/30/2025	1,020,664							1,020,664	1,020,664			
100152023	SAN DIEGO	CA		05/14/2024	05/09/2025	1,017,128		(14,793)			(14,793)		1,002,335	1,002,335			
100145118	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	1,057,284		(51,241)			(51,241)	(10,076)	995,967	1,037,784	41,817		41,817
100132587	WOODINVILLE	WA		11/03/2023	06/10/2025	903,734		17,641			17,641		921,374	921,374			
100174770	MAPLEWOOD	NJ		10/31/2024	04/03/2025	1,001,374		(32,926)			(32,926)		968,447	968,447			
100164251	BOSTON	MA		08/21/2024	06/17/2025	1,000,869		(20,216)			(20,216)		980,653	980,653			
3320044572	YONKERS	NY		01/30/2023	06/28/2025	995,069							995,069	995,069			
100102848	OAKLAND	CA		06/22/2023	04/10/2025	994,129		(16,347)			(16,347)		977,782	977,782			
3340073060	MIAMI	FL		04/30/2024	04/25/2025	1,020,650							1,020,650	1,020,650			
322060219	AUSTIN	TX		08/04/2022	05/29/2025	992,799							992,799	992,799			
3340076451	LIVINGSTON	NJ		06/14/2024	04/25/2025	1,017,720							1,017,720	1,017,720			
100129269	ATLANTA	GA		09/25/2023	05/09/2025	987,433		(7,645)			(7,645)		979,788	979,788			
100137428	KAMUELA	HI		01/11/2024	05/09/2025	985,907		(24,246)			(24,246)		961,661	961,661			
323090480	BAKERSFIELD	CA		11/28/2023	04/29/2025	322,761							322,761	322,761			
100156031	SONOMA	CA		06/18/2024	06/05/2025	985,332		(35,332)			(35,332)		950,000	950,000			
100141789	OCEANPORT	NJ		01/30/2024	06/09/2025	981,917		(16,253)			(16,253)		965,665	965,665			
100142822	WESTMINSTER	CA		02/08/2024	05/05/2025	791,358		(20,580)			(20,580)		770,778	770,778			
100120497	CANYON COUNTRY	CA		08/18/2023	04/05/2025	976,734		(14,116)			(14,116)		962,618	962,618			
100102002	RIVERSIDE	CA		04/14/2023	04/09/2025	975,361		(12,566)			(12,566)		962,796	962,796			
100138230	SAN JOSE	CA		12/14/2023	05/06/2025	968,148		(16,869)			(16,869)		951,279	951,279			
100115528	LOS ANGELES	CA		07/17/2023	05/09/2025	969,976		26,024			26,024		996,000	996,000			
324060367	EAGLE	ID		10/03/2024	06/27/2025	1,241,500							1,241,500	1,241,500			
100171319	SAN DIEGO	CA		10/16/2024	06/05/2025	965,649		(13,153)			(13,153)		952,496	952,496			
100174053	CHICAGO	IL		10/31/2024	06/05/2025	956,356		(11,863)			(11,863)		944,493	944,493			
100165478	PARAMOUNT	CA		08/29/2024	06/18/2025	955,172		(21,968)			(21,968)		933,203	933,203			
100155167	KIRKLAND	WA		07/19/2024	06/24/2025	953,305		(30,539)			(30,539)		922,766	922,766			
100175588	BIRMINGHAM	MI		11/12/2024	06/17/2025	952,045		(10,424)			(10,424)		941,622	941,622			
100155072	CARY	NC		07/19/2024	06/24/2025	950,886		941			941		951,827	951,827			
100102638	GILBERT	AZ		06/22/2023	04/10/2025	947,287		(3,201)			(3,201)		944,086	944,086			
100132538	PORT ARANSAS	TX		11/03/2023	04/10/2025	947,533		6,539			6,539		954,073	954,073			
100160829	(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024	05/05/2025	943,774		(10,064)			(10,064)		933,710	933,710			
100128131	CORONA	CA		09/11/2023	04/09/2025	939,375		(28,031)			(28,031)		911,345	911,345			
100144493	WEST UNION	SC		04/26/2024	05/09/2025	936,710		(15,288)			(15,288)		921,422	921,422			
100150075	MESA	AZ		06/14/2024	06/09/2025	930,474		4,583			4,583		935,057	935,057			
100102140	ESCONDIDO	CA		04/14/2023	05/09/2025	932,320		2,680			2,680		935,000	935,000			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118875	MIAMI	FL		08/30/2023	05/09/2025	929,493		(40,182)			(40,182)		889,311	889,311			
3310024886	ROCKPORT	TX		10/27/2021	06/30/2025	929,393							929,393	929,393			
100158457	ALEXANDRIA	VA		07/10/2024	04/05/2025	927,585		(2,585)			(2,585)		925,000	925,000			
100102776	APPLE VALLEY	CA		06/22/2023	04/10/2025	922,567		(31,586)			(31,586)		890,981	890,981			
100115441	NATIONAL CITY	CA		07/17/2023	05/09/2025	925,420		(31,656)			(31,656)		893,764	893,764			
100156454	LOS ANGELES	CA		06/24/2024	05/17/2025	919,908		(16,425)			(16,425)		903,484	903,484			
100089433	KENMORE	WA		11/18/2022	06/09/2025	915,691		(8,690)			(8,690)		907,001	907,001			
3340060160	CHARLOTTE	NC		03/07/2024	06/25/2025	1,051,117							1,051,117	1,051,117			
3320048678	SUFFERN	NY		05/18/2023	04/25/2025	1,058,631							1,058,631	1,058,631			
100150148	LOS ANGELES	CA		06/14/2024	05/09/2025	912,675		(52,310)			(52,310)		860,365	860,365			
100171263	SANTA ANA	CA		10/16/2024	05/05/2025	907,181		(30,874)			(30,874)		876,306	876,306			
100134586	PARK CITY	UT		10/30/2023	04/09/2025	902,281		(21,434)			(21,434)		880,847	880,847			
100101728	RODEN	NLD		03/30/2023	04/22/2025	948,560						8,247	956,807	1,002,021	45,214		45,214
100133906	LOS ANGELES	CA		11/29/2023	04/10/2025	905,740		(2,896)			(2,896)		902,844	902,844			
3500108231	SAN JOSE	CA		09/30/2024	05/28/2025	906,250							906,250	906,250			
100151175	NORCO	CA		05/09/2024	06/09/2025	904,147		(8,825)			(8,825)		895,322	895,322			
100136955	SEATTLE	WA		11/28/2023	06/17/2025	900,135		17,793			17,793		917,928	917,928			
322040276	HORSESHOE BAY	TX		06/09/2022	04/29/2025	901,517		9			9		901,526	901,526			
100081926	AMSTERDAM	NLD		03/30/2022	06/20/2025	517,050						16,219	533,269	544,818	11,549		11,549
3340081895	BURBANK	CA		08/19/2024	04/25/2025	910,404							910,404	910,404			
100165399	MIAMI	FL		08/29/2024	04/18/2025	898,320		(17,907)			(17,907)		880,413	880,413			
100171949	SAN JOSE	CA		10/17/2024	05/18/2025	895,593		(20,652)			(20,652)		874,941	874,941			
100144768	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	932,660		(43,544)			(43,544)	(8,891)	880,225	917,470	37,245		37,245
100171674	SACRAMENTO	CA		10/16/2024	05/17/2025	890,761		(24,111)			(24,111)		866,649	866,649			
100161475	HAYWARD	CA		07/30/2024	06/18/2025	890,068		(17,910)			(17,910)		872,158	872,158			
100120618	TAHOMA	CA		08/18/2023	06/05/2025	885,044		(9,345)			(9,345)		875,699	875,699			
3300004227	PHILADELPHIA	PA		02/16/2023	06/11/2025	884,450							884,450	884,450			
100165742	CUTLER BAY	FL		08/29/2024	06/30/2025	879,345		38			38		879,382	880,385		1,002	1,002
100137123	CASTRO VALLEY	CA		11/28/2023	06/11/2025	874,622		(2,766)			(2,766)		871,856	871,856			
3340076040	ST. PETERSBURG	FL		05/10/2024	04/25/2025	876,665							876,665	876,665			
100137242	LONGBOAT KEY	FL		11/29/2023	05/09/2025	874,234		(10,554)			(10,554)		863,680	863,680			
100156202	DENVER	NC		06/20/2024	04/11/2025	869,170		(22,482)			(22,482)		846,688	846,688			
100156070	HADDONFIELD	NJ		06/18/2024	04/05/2025	866,873		(31,047)			(31,047)		835,827	835,827			
323110124	SEATTLE	WA		12/12/2023	06/27/2025	868,420							868,420	868,420			
100156241	MONTGOMERY	TX		06/20/2024	04/11/2025	835,771		(29,771)			(29,771)		806,000	806,000			
100174858	CHESTER SPRINGS	PA		10/31/2024	05/03/2025	862,364		(20,259)			(20,259)		842,105	842,105			
322010366	SMITHFIELD	UT		02/16/2022	06/30/2025	722,616							722,617	722,617			
3340068959	CHARLOTTE	NC		05/17/2024	05/22/2025	883,454							883,454	883,454			
100136181	MONTEREY PARK	CA		12/18/2023	06/09/2025	857,015		(38,153)			(38,153)		818,862	818,862			
100081799	HUTCHINSON ISLAND	FL		04/27/2022	04/30/2025	857,019							857,019	829,121		(27,898)	(27,898)
100115515	LONG BEACH	CA		07/17/2023	05/09/2025	853,747		(16,006)			(16,006)		837,740	837,740			
324040347	PORTLAND	OR		07/01/2024	05/29/2025	954,964							954,964	954,964			
100155330	GALT	CA		07/19/2024	05/24/2025	848,722		(11,579)			(11,579)		837,143	837,143			
100134927	SEATTLE	WA		10/30/2023	05/06/2025	849,406		2,073			2,073		851,480	851,480			
100135981	LOMITA	CA		11/16/2023	05/05/2025	848,510		(20,510)			(20,510)		828,000	828,000			
323120954	GARDEN CITY	UT		01/18/2024	05/29/2025	846,800							846,800	846,800			
100099879	POWELL	OH		03/28/2023	04/30/2025	842,978							842,978	800,331		(42,646)	(42,646)
3340074254	SAINT JAMES	NY		04/12/2024	04/25/2025	839,750							839,750	839,750			
100137884	INDIAN WELLS	CA		12/08/2023	05/11/2025	839,610		(32,610)			(32,610)		807,000	807,000			
100159626	VIRGINIA BEACH	VA		07/15/2024	06/05/2025	835,753		(31,975)			(31,975)		803,778	803,778			
100086901	ROCKLIN	CA		09/21/2022	04/09/2025	834,854		(21,324)			(21,324)		813,530	813,530			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133178	PASADENA	CA		11/29/2023	06/06/2025	834,587		(13,385)			(13,385)		821,202	821,202			
100134842	SAN FRANCISCO	CA		10/30/2023	06/06/2025	833,943		5,476			5,476		839,420	839,420			
100131913	TACOMA	WA		10/13/2023	06/17/2025	832,896		(8,812)			(8,812)		824,084	824,084			
3340077760	ENCINO	CA		06/14/2024	05/31/2025	834,649							834,649	834,649			
100135205	CELINA	TX		11/07/2023	04/05/2025	830,148		15,330			15,330		845,477	845,477			
3410000532	MILLBURN	NJ		09/24/2024	06/25/2025	1,293,918							1,293,918	1,293,918			
100133363	GATLINBURG	TN		11/21/2023	06/10/2025	827,958		(11,203)			(11,203)		816,755	816,755			
100165905	SAN DIEGO	CA		08/30/2024	04/05/2025	826,125		(19,323)			(19,323)		806,802	806,802			
100139339	BASS LAKE	CA		12/28/2023	06/09/2025	825,993		14,350			14,350		840,343	840,343			
100116151	SUNLAND	CA		07/20/2023	05/06/2025	820,213		45,938			45,938		866,151	866,151			
100163863	CAMBRIA	CA		09/27/2024	06/09/2025	823,599		(34,591)			(34,591)		789,008	789,008			
100138888	SAN PEDRO	CA		12/21/2023	06/18/2025	821,894		(13,360)			(13,360)		808,535	808,535			
100152849	ANAHEIM	CA		05/22/2024	05/05/2025	818,108		(19,322)			(19,322)		798,786	798,786			
100168810	THE COLONY	TX		09/26/2024	04/11/2025	816,256		(31,439)			(31,439)		784,817	784,817			
100138448	PALM BEACH GARDENS	FL		12/19/2023	05/09/2025	815,679		(5,946)			(5,946)		809,732	809,732			
100102074	SPRING	TX		04/14/2023	04/30/2025	817,372							817,372	771,828		(45,544)	(45,544)
100142144	SPRING	TX		02/29/2024	06/06/2025	810,803		(18,178)			(18,178)		792,625	792,625			
3310062930	BROOKLYN	NY		12/22/2023	04/25/2025	811,038							811,038	811,038			
3320051831	BROOKLYN	NY		04/27/2023	04/25/2025	808,628							808,628	808,628			
100167006	CHINO HILLS	CA		09/13/2024	06/05/2025	805,874		(24,624)			(24,624)		781,250	781,250			
100174023	SHERMAN OAKS	CA		10/31/2024	05/05/2025	803,423		(35,910)			(35,910)		767,513	767,513			
100180147	LOS ANGELES	CA		11/25/2024	06/24/2025	800,023		(34,105)			(34,105)		765,919	765,919			
323120014	GARDEN CITY	UT		01/18/2024	05/29/2025	801,125							801,125	801,125			
100118781	ENCINO	CA		07/25/2023	04/09/2025	799,415		(22,480)			(22,480)		776,935	776,935			
3340075095	EL DORADO HILLS	CA		05/17/2024	05/31/2025	1,008,529							1,008,529	1,008,529			
3340052863	THE BRONX	NY		03/14/2024	06/25/2025	810,955							810,955	810,955			
100079833	MIAMI	FL		04/08/2022	04/22/2025	795,519		(24,289)			(24,289)		771,230	771,230			
100079752	DANBURY	CT		04/08/2022	05/22/2025	794,212		(1,276)			(1,276)		792,937	792,937			
100083980	RICHMOND	TX		07/12/2022	05/22/2025	790,031		(6,438)			(6,438)		783,594	783,594			
100154916	GRANADA HILLS	CA		07/19/2024	04/24/2025	795,205		(30,664)			(30,664)		764,542	764,542			
100138720	VAN NUYS AREA LOS ANGELES	CA		02/02/2024	06/09/2025	795,010		(17,617)			(17,617)		777,393	777,393			
3340069399	CHICAGO	IL		02/29/2024	05/22/2025	965,844							965,844	965,844			
100091821	GARLAND	TX		01/30/2023	05/31/2025	794,355		(21,940)			(21,940)		772,415	772,415			
100132818	PHOENIX	AZ		11/03/2023	04/10/2025	794,023		8,606			8,606		802,629	802,629			
100110732	HOLLYWOOD	FL		08/11/2023	05/09/2025	792,915		(33,863)			(33,863)		759,052	759,052			
100145409	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	818,004		(38,787)			(38,787)	(7,799)	771,419	807,559	36,140		36,140
100143641	ESCONDIDO	CA		02/22/2024	06/09/2025	790,520		(16,418)			(16,418)		774,102	774,102			
100151424	SEATTLE	WA		05/10/2024	05/17/2025	790,239		(17,538)			(17,538)		772,702	772,702			
3340083366	NEW YORK	NY		09/26/2024	06/25/2025	792,000							792,000	792,000			
100116494	RANCHO CUCAMONGA	CA		07/20/2023	05/06/2025	789,724		112,896			112,896		902,619	902,619			
100154159	LAFAYETTE	CA		07/11/2024	05/09/2025	788,150		(5,420)			(5,420)		782,730	782,730			
100133851	HUNTINGTON BEACH	CA		10/20/2023	05/05/2025	783,335		(8,970)			(8,970)		774,364	774,364			
100159193	HIAWASSEE	GA		07/15/2024	05/17/2025	787,629		(25,038)			(25,038)		762,591	762,591			
100079921	SANTA CLARITA	CA		04/25/2022	05/22/2025	784,406		(27,668)			(27,668)		756,738	756,738			
100145408	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	812,755		(38,063)			(38,063)	(7,749)	766,943	802,873	35,930		35,930
100169797	DUBLIN	CA		09/30/2024	04/07/2025	785,209		(9,769)			(9,769)		775,440	774,282		(1,158)	(1,158)
100110710	BONITA	CA		08/11/2023	05/09/2025	783,972		(21,685)			(21,685)		762,287	762,287			
100154791	SPRING VALLEY	NY		07/19/2024	06/24/2025	783,317		(30,050)			(30,050)		753,266	753,266			
3300004961	SPRING VALLEY	NY		06/24/2024	04/21/2025	307,696							307,696	307,696			
100155020	OAKLAND	CA		07/19/2024	04/24/2025	765,711		(4,640)			(4,640)		761,071	761,071			
100161037	THOUSAND OAKS	CA		07/24/2024	05/17/2025	778,871		(17,328)			(17,328)		761,543	761,543			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145109	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	815,053		(37,441)			(37,441)	(7,769)	769,843	802,306	32,462		32,462
100159505	KISSIMMEE	FL		07/15/2024	04/17/2025	776,702		(15,292)			(15,292)		761,410	761,410			
100120419	GLENDALE	CA		08/18/2023	04/05/2025	775,996		(18,680)			(18,680)		757,316	757,316			
100120630	GARDENA	CA		08/18/2023	04/30/2025	775,392		(7)			(7)		775,384	759,083		(16,302)	(16,302)
100156182	ORMOND BEACH	FL		06/20/2024	05/11/2025	774,106		(18,939)			(18,939)		755,167	755,167			
100158605	KIRKLAND	WA		07/10/2024	06/17/2025	773,174		(11,633)			(11,633)		761,542	761,542			
100142814	SANTA CLARITA	CA		02/08/2024	06/05/2025	772,710		(13,450)			(13,450)		759,261	759,261			
100145595	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	800,567		(37,975)			(37,975)	(7,634)	754,957	790,508	35,550		35,550
100081771	LOS ANGELES	CA		03/25/2022	05/09/2025	773,019		(9,019)			(9,019)		764,000	764,000			
100156662	MURRIETA	CA		06/24/2024	05/09/2025	770,133		(24,255)			(24,255)		745,878	745,878			
100161970	POOLESVILLE	MD		07/31/2024	06/05/2025	767,500		(23,175)			(23,175)		744,325	744,325			
100162292	NOBLESVILLE	IN		09/06/2024	06/09/2025	759,902		(1,896)			(1,896)		758,006	758,006			
100137433	CHINO HILLS	CA		01/11/2024	04/09/2025	763,719		(12,664)			(12,664)		751,056	751,056			
100156649	HONOLULU	HI		06/24/2024	04/17/2025	761,519		(16,530)			(16,530)		744,989	744,989			
100080005	LITTLETON	CO		04/25/2022	05/22/2025	760,015		(29,147)			(29,147)		730,868	730,868			
100139601	LOS ANGELES	CA		12/28/2023	06/05/2025	759,792		(6,694)			(6,694)		753,098	753,098			
100144078	KIRKLAND	WA		03/07/2024	05/17/2025	759,079		(1,097)			(1,097)		757,982	757,982			
100165704	CARLSBAD	CA		08/29/2024	06/11/2025	758,585		(33,219)			(33,219)		725,367	725,367			
100103244	SANTA ANA	CA		04/27/2023	06/09/2025	754,989		(16,337)			(16,337)		738,652	738,652			
100152227	EDEN	UT		05/17/2024	04/17/2025	750,502		(11,165)			(11,165)		739,337	739,337			
100116263	SIMI VALLEY AREA	CA		07/20/2023	05/05/2025	748,245		194,860			194,860		943,105	943,105			
100132437	PALMDALE	CA		11/03/2023	04/10/2025	749,213		25,264			25,264		774,476	774,476			
100134467	LAGUNA NIGUEL	CA		10/30/2023	04/09/2025	747,401		(6,133)			(6,133)		741,268	741,268			
100164182	WHITTIER	CA		08/21/2024	05/05/2025	747,262		(18,492)			(18,492)		728,770	728,770			
100174029	WALNUT	CA		10/31/2024	05/05/2025	747,255		(27,070)			(27,070)		720,186	720,186			
100171920	LOGAN	OH		10/17/2024	05/18/2025	746,820		(5,926)			(5,926)		740,895	740,895			
100139567	LEANDER	TX		12/28/2023	05/05/2025	746,597		(18,815)			(18,815)		727,782	727,782			
100136188	ANAHEIM	CA		11/20/2023	06/09/2025	745,797		(12,569)			(12,569)		733,228	733,228			
100153363	VENTURA	CA		05/30/2024	05/17/2025	744,828		(4,350)			(4,350)		740,478	740,478			
100143421	INGLEWOOD	CA		02/16/2024	06/05/2025	744,224		(10,407)			(10,407)		733,817	733,817			
3310052762	REDONDO BEACH	CA		06/29/2023	05/29/2025	289,613							289,613	289,613			
100166014	SAN JOSE	CA		09/06/2024	05/05/2025	741,709		(19,237)			(19,237)		722,472	722,472			
3340076632	FAIRFIELD	CT		06/14/2024	06/25/2025	849,578							849,578	849,578			
100120201	HOLLIS	NY		08/18/2023	06/05/2025	741,666		(17,032)			(17,032)		724,635	724,635			
100132561	RANCHO CUCAMONGA	CA		11/03/2023	05/10/2025	738,235		11,765			11,765		750,000	750,000			
100168012	BAKERSFIELD	CA		09/20/2024	05/05/2025	736,322		(28,697)			(28,697)		707,625	707,625			
100180632	WOODLAND HILLS	CA		11/26/2024	04/24/2025	735,526		(33,991)			(33,991)		701,535	701,535			
100139958	JERSEY CITY	NJ		01/09/2024	06/17/2025	733,724		(20,618)			(20,618)		713,107	713,107			
100114679	SHREWSBURY	MA		06/29/2023	06/09/2025	733,570		3,327			3,327		736,898	736,898			
100145825	FORT MYERS	FL		03/15/2024	04/09/2025	734,242		(11,663)			(11,663)		722,578	722,578			
100114712	LOS ANGELES	CA		06/29/2023	04/09/2025	732,972		2,528			2,528		735,500	735,500			
100153881	LOS ANGELES	CA		06/05/2024	06/05/2025	732,529		(25,780)			(25,780)		706,748	706,748			
100102414	PROVO	UT		06/07/2023	06/09/2025	730,430		(22,579)			(22,579)		707,852	707,852			
100150179	BRADENTON	FL		04/30/2024	06/05/2025	726,478		(24,521)			(24,521)		701,957	701,957			
100127640	LA MIRADA	CA		09/08/2023	06/17/2025	728,168		(12,399)			(12,399)		715,769	715,769			
100139551	SOUTHWEST RANCHES	FL		12/28/2023	06/05/2025	728,021		(14,038)			(14,038)		713,983	713,983			
100144834	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	762,462		(41,079)			(41,079)	(7,268)	714,114	750,368	36,254		36,254
100100021	MEMPHIS	TN		03/28/2023	05/22/2025	723,744		(22,935)			(22,935)		700,809	700,809			
100143505	EASTVALE	CA		02/21/2024	05/05/2025	722,920		(28,080)			(28,080)		694,840	694,840			
100154209	BOTHELL	WA		07/11/2024	05/09/2025	721,954		(16,100)			(16,100)		705,854	705,854			
100156229	TAMPA	FL		06/20/2024	06/11/2025	722,657		(23,361)			(23,361)		699,296	699,296			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134063	CHINO	CA		10/27/2023	05/09/2025	722,275		(17,200)			(17,200)		705,075	705,075			
100139302	ALHAMBRA	CA		12/28/2023	05/06/2025	722,161		(9,053)			(9,053)		713,108	713,108			
100141156	ISLIP	NY		01/30/2024	05/31/2025	715,681		(25,867)			(25,867)		689,814	689,814			
100151605	MEARS	MI		05/10/2024	04/17/2025	717,472		(17,735)			(17,735)		699,736	699,736			
100137151	FRISCO	TX		11/28/2023	05/11/2025	718,349		(21,027)			(21,027)		697,323	697,323			
3340069804	EAST QUOGUE	NY		03/14/2024	06/25/2025	719,382							719,382	719,382			
100137920	OAKHURST	CA		12/13/2023	05/17/2025	714,724		3,294			3,294		718,019	718,019			
100156100	LYNWOOD	CA		06/18/2024	05/05/2025	713,029		(30,268)			(30,268)		682,761	682,761			
100179862	NORTHFIELD	IL		11/22/2024	05/09/2025	712,169		(15,938)			(15,938)		696,231	696,231			
100151402	ANAHEIM	CA		05/10/2024	06/17/2025	712,703		(14,077)			(14,077)		698,626	698,626			
100180760	LANCASTER	TX		11/26/2024	04/11/2025	712,616		(33,783)			(33,783)		678,833	678,833			
100128159	DAVENPORT	FL		09/18/2023	04/17/2025	711,479		(2,889)			(2,889)		708,590	708,590			
100154582	FRESNO	CA		06/14/2024	06/05/2025	711,707		(16,777)			(16,777)		694,929	694,929			
100151688	THE WOODLANDS	TX		05/10/2024	06/17/2025	711,148		(5,988)			(5,988)		705,160	705,160			
3340078977	HOUSTON	TX		08/26/2024	04/25/2025	720,603							720,603	720,603			
100150755	CHARLOTTESVILLE	VA		05/07/2024	06/03/2025	701,876		(9,701)			(9,701)		692,176	692,176			
100151185	GOLD BAR	WA		05/10/2024	04/17/2025	699,362		(11,311)			(11,311)		688,051	688,051			
100137165	WHITEWRIGHT	TX		11/28/2023	06/11/2025	698,714		(23,140)			(23,140)		675,574	675,574			
3320048335	SURFSIDE BEACH	TX		02/27/2023	05/22/2025	698,924							698,924	698,924			
100170173	CHATTAHOOCHEE HILLS	GA		10/08/2024	06/17/2025	697,029		(21,424)			(21,424)		675,605	675,605			
100140397	SURF CITY	NC		01/18/2024	04/17/2025	695,393		(18,631)			(18,631)		676,763	676,763			
100119291	PORTLAND	OR		07/31/2023	06/17/2025	95,523		(699)			(699)		94,823	94,823			
100159987	MIAMI	FL		08/16/2024	06/11/2025	694,846		(25,921)			(25,921)		668,925	668,925			
100081143	FORKED RIVER	NJ		03/18/2022	06/17/2025	691,178		16,713			16,713		707,891	707,891			
100137895	CYPRESS	CA		12/08/2023	04/11/2025	692,721		(17,781)			(17,781)		674,940	674,940			
100120803	SOLON	OH		08/25/2023	06/11/2025	690,820		(5,584)			(5,584)		685,236	685,236			
100150083	AUSTIN	TX		06/14/2024	06/09/2025	692,129		(8,103)			(8,103)		684,026	684,026			
100151395	ANAHEIM	CA		05/10/2024	05/17/2025	691,225		(16,847)			(16,847)		674,378	674,378			
100134700	HAYWARD	CA		10/30/2023	06/06/2025	690,460		(10,038)			(10,038)		680,422	680,422			
100108284	FULLERTON	CA		05/24/2023	04/09/2025	690,469		(17,510)			(17,510)		672,959	672,959			
100074447	SAN DIEGO	CA		12/02/2021	06/09/2025	687,662		(9,956)			(9,956)		677,706	677,706			
100145410	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	713,415		(33,651)			(33,651)	(6,802)	672,963	704,490	31,527		31,527
100162540	CLINTON	WA		08/12/2024	04/17/2025	687,513		(15,566)			(15,566)		671,947	671,947			
100151503	REDMOND	WA		05/10/2024	04/17/2025	687,228		(10,067)			(10,067)		677,161	677,161			
100151085	SAN DIEGO	CA		05/08/2024	05/17/2025	684,928		(1,075)			(1,075)		683,853	683,853			
100173424	LAKELAND	FL		10/29/2024	05/05/2025	684,690		(25,156)			(25,156)		659,534	659,534			
100110522	ISSAQUAH	WA		06/30/2023	06/17/2025	684,145		(3,079)			(3,079)		681,066	681,066			
100141015	WHITTIER	CA		02/20/2024	05/06/2025	682,381		(12,357)			(12,357)		670,024	670,024			
100153855	MONTEBELLO	CA		06/05/2024	05/05/2025	680,264		(11,787)			(11,787)		668,477	668,477			
100135690	FEDERAL WAY	WA		11/09/2023	05/11/2025	680,359		(14,895)			(14,895)		665,464	665,464			
100139614	CLIFTON	NJ		12/28/2023	05/05/2025	679,227		(4,152)			(4,152)		675,075	675,075			
3340072805	SPRING VALLEY	NY		05/17/2024	04/25/2025	679,555							679,555	679,555			
100083936	DALLAS	TX		07/12/2022	05/22/2025	679,086		20,961			20,961		700,046	700,046			
100137808	NAPERVILLE	IL		12/08/2023	05/06/2025	677,110		(8,067)			(8,067)		669,043	669,043			
100120775	MURRIETA	CA		08/25/2023	05/11/2025	639,619		(5,117)			(5,117)		634,502	634,502			
100101963	LONG BEACH	CA		04/14/2023	05/09/2025	667,845		(32,254)			(32,254)		635,590	635,590			
100147905	SAN DIEGO	CA		04/08/2024	05/17/2025	671,909		(19,142)			(19,142)		652,767	652,767			
100137261	NETHERLANDS	NLD		11/28/2023	06/20/2025	702,319						11,311	713,629	748,477	34,848		34,848
100142844	SAN DIEGO	CA		02/09/2024	05/09/2025	671,764		(5,314)			(5,314)		666,450	666,450			
100142643	REDONDO BEACH	CA		02/08/2024	05/17/2025	668,742		(18,269)			(18,269)		650,473	650,473			
100141051	SAN DIEGO	CA		02/20/2024	05/06/2025	670,200		(17,474)			(17,474)		652,726	652,726			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102772	SOUTH EL MONTE	CA		06/22/2023	05/10/2025	669,607		(23,083)			(23,083)		646,524	646,524			
100154148	YOUNGSVILLE	LA		07/11/2024	06/09/2025	669,973		(12,938)			(12,938)		657,035	657,035			
3310051177	BROOKLYN	NY		06/21/2023	05/29/2025	729,432							729,432	729,432			
3320051136	CHICAGO	IL		05/11/2023	06/28/2025	670,403							670,403	670,403			
100165786	HUNTINGTON BEACH	CA		08/29/2024	04/05/2025	670,010		(20,010)			(20,010)		650,000	650,000			
100159501	RENTON	WA		07/15/2024	06/17/2025	666,556		(20,509)			(20,509)		646,048	646,048			
100117908	LA VERNE	CA		07/20/2023	04/05/2025	664,846		(3,960)			(3,960)		660,886	660,886			
100161403	MORGANVILLE	NJ		07/26/2024	04/09/2025	3,461		(110)			(110)		3,350			(3,350)	(3,350)
100087986	MONROVIA	MD		10/25/2022	04/22/2025	664,460		(6,216)			(6,216)		658,244	658,244			
100109642	JURUPA VALLEY	CA		06/14/2023	05/09/2025	663,782		(24,996)			(24,996)		638,786	638,786			
100132731	CHESAPEAKE BEACH	MD		11/03/2023	06/10/2025	663,242		(9,100)			(9,100)		654,141	585,690		(68,451)	(68,451)
100140905	SAN LUIS OBISPO	CA		02/26/2024	05/10/2025	661,287		(17,192)			(17,192)		644,095	644,095			
100154760	IRVINE	CA		07/19/2024	04/24/2025	661,111		(7,540)			(7,540)		653,570	653,570			
100174953	RIVERSIDE	CA		10/31/2024	05/03/2025	661,865		(34,326)			(34,326)		627,539	627,539			
100163980	DENVER	CO		08/21/2024	04/05/2025	660,631		(17,200)			(17,200)		643,431	643,431			
3340076735	LIVINGSTON	NJ		07/19/2024	04/25/2025	832,464							832,464	832,464			
100146725	LONG BEACH	CA		03/20/2024	06/05/2025	660,906		(16,956)			(16,956)		643,950	643,950			
100110408	FOLSOM	CA		06/30/2023	05/17/2025	660,675		(13,044)			(13,044)		647,631	647,631			
3340067677	KALAHEO	HI		02/26/2024	05/22/2025	662,374							662,374	662,374			
100171234	CORONA	CA		10/16/2024	05/05/2025	659,838		(14,420)			(14,420)		645,418	645,418			
100140294	EVERETT	MA		01/18/2024	05/17/2025	659,936		(10,533)			(10,533)		649,403	649,403			
100088273	WORCESTER	MA		10/17/2022	05/09/2025	660,882		(17,374)			(17,374)		643,508	269,790		(373,718)	(373,718)
100090944	ANAHEIM	CA		01/31/2023	06/09/2025	657,635		(23,378)			(23,378)		634,257	634,257			
100176130	FRESNO	CA		12/20/2024	05/09/2025	659,432		(21,352)			(21,352)		638,080	638,080			
3310066232	PARADISE VALLEY	AZ		12/22/2023	05/22/2025	778,826							778,826	778,826			
100141697	SAN FRANCISCO	CA		01/30/2024	04/05/2025	659,821		(14,821)			(14,821)		645,000	645,000			
100180678	ANAHEIM	CA		11/26/2024	04/24/2025	657,437		(10,879)			(10,879)		646,558	646,558			
3340070575	CORAL GABLES	FL		03/07/2024	05/22/2025	658,152							658,152	658,152			
100129663	PROSPER	TX		09/29/2023	04/17/2025	656,365		(10,470)			(10,470)		645,896	645,896			
100115099	SAN DIEGO	CA		07/14/2023	06/16/2025	656,337		61			61		656,398	656,398			
100103742	SAN DIEGO	CA		05/08/2023	05/09/2025	654,816		(6,202)			(6,202)		648,614	648,614			
100130001	LYNBROOK	NY		09/27/2023	06/09/2025	653,837		12,715			12,715		666,552	666,552			
100149169	LAS VEGAS	NV		04/22/2024	05/05/2025	654,040		(37,605)			(37,605)		616,434	616,434			
100083498	SUNNY ISLES BEACH	FL		06/06/2022	05/09/2025	647,872		(13,336)			(13,336)		634,536	634,536			
100090998	HAYWARD	CA		01/31/2023	04/09/2025	652,484		(15,084)			(15,084)		637,400	637,400			
100152472	ANAHEIM	CA		05/16/2024	05/11/2025	652,172		(6,938)			(6,938)		645,235	645,235			
100146679	NORWALK	CA		03/20/2024	05/05/2025	651,174		(23,561)			(23,561)		627,613	627,613			
3340085060	FLUSHING	NY		11/21/2024	05/31/2025	651,420							651,420	651,420			
3340085062	FLUSHING	NY		11/21/2024	06/25/2025	651,420							651,420	651,420			
100102744	ACTON	CA		06/22/2023	04/10/2025	649,050		(19,920)			(19,920)		629,130	629,130			
100108319	LAS VEGAS	NV		05/24/2023	04/09/2025	649,224		(27,020)			(27,020)		622,204	622,204			
100158635	MILLCREEK	UT		07/10/2024	05/17/2025	647,715		(14,083)			(14,083)		633,631	633,631			
100065810	GEARHART	OR		07/23/2021	06/09/2025	645,954		(25,009)			(25,009)		620,945	620,945			
100081636	NORTH BERGEN	NJ		03/24/2022	04/09/2025	646,598		(16,072)			(16,072)		630,525	630,525			
100153258	WESTPORT	MA		05/30/2024	06/17/2025	647,028		(1,372)			(1,372)		645,656	645,656			
100155040	CONIFER	CO		07/19/2024	06/24/2025	646,780		(6,020)			(6,020)		640,761	640,761			
100134823	RIVERSIDE	CA		10/30/2023	06/06/2025	646,704		(12,176)			(12,176)		634,528	634,528			
100169725	DAVIS	CA		09/30/2024	05/07/2025	644,593		(9,995)			(9,995)		634,598	634,598			
3310057804	OJAI	CA		09/15/2023	06/25/2025	666,196							666,196	666,196			
3340073393	DALLAS	TX		04/30/2024	04/25/2025	645,221							645,221	645,221			
100085040	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022	06/20/2025	667,667		393			393	(37,520)	630,540	712,272	81,731		81,731

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144753	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	663,382		(31,085)			(31,085)	(6,325)	625,972	655,298	29,326		29,326
100135910	CHICO	CA		11/13/2023	05/09/2025	639,888		(9,739)			(9,739)		630,149	630,149			
100182024	LIVERMORE	CA		12/12/2024	05/18/2025	640,213		12,220			12,220		652,433	652,433			
100127520	DAWSONVILLE	GA		09/08/2023	06/17/2025	640,089		4,520			4,520		644,609	644,609			
3340070764	FLORHAM PARK	NJ		02/29/2024	05/22/2025	703,197							703,197	703,197			
100143427	ABINGTON	MA		02/16/2024	05/05/2025	637,697		(9,800)			(9,800)		627,897	627,897			
100115532	PHOENIX	AZ		07/19/2023	04/09/2025	637,254		(10,648)			(10,648)		626,605	626,605			
100119925	PHOENIX	AZ		08/10/2023	04/09/2025	636,102		(9,497)			(9,497)		626,605	626,605			
100138016	SOUTH GATE	CA		12/13/2023	04/05/2025	636,646		(10,397)			(10,397)		626,249	626,249			
100135855	DALLAS	TX		11/13/2023	04/09/2025	634,129		(9,132)			(9,132)		624,998	624,998			
100145274	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	663,163		(31,675)			(31,675)	(6,323)	625,165	657,311	32,147		32,147
100132593	MURRELLS INLET	SC		11/03/2023	04/10/2025	634,025		(5,342)			(5,342)		628,683	628,683			
100101989	AUSTIN	TX		04/14/2023	04/30/2025	633,777							633,777	638,682		4,905	4,905
3340076584	ARDMORE	PA		06/04/2024	04/25/2025	633,600							633,600	633,600			
100151725	SAN DIEGO	CA		05/10/2024	05/05/2025	629,658		(7,698)			(7,698)		621,960	621,960			
100115481	TEMPE	AZ		07/17/2023	05/09/2025	629,374		7,493			7,493		636,866	636,866			
100147029	AUSTIN	TX		03/27/2024	04/03/2025	628,948		(13,014)			(13,014)		615,934	615,934			
100100669	FRESNO	CA		04/28/2023	05/09/2025	627,485		(6,483)			(6,483)		621,002	621,002			
3340073506	SCOTCH PLAINS	NJ		04/30/2024	04/25/2025	678,150							678,150	678,150			
100133785	STAFFORD	VA		10/20/2023	05/05/2025	627,182		(15,153)			(15,153)		612,029	612,029			
100077797	TUCSON	AZ		12/23/2021	06/09/2025	627,427		(46,177)			(46,177)		581,250	581,250			
100107855	WEATHERFORD	TX		06/29/2023	04/09/2025	625,418		(18,668)			(18,668)		606,750	606,750			
100132592	MURRELLS INLET	SC		11/03/2023	05/10/2025	626,686		(5,769)			(5,769)		620,917	620,917			
100171203	DENVILLE	NJ		10/16/2024	04/11/2025	624,728		(26,526)			(26,526)		598,202	598,202			
100116164	(HOLLYWOOD AREA) LOS ANGELES	CA		07/20/2023	06/06/2025	623,528		145,362			145,362		768,890	768,890			
100110539	METAIRIE	LA		06/30/2023	05/17/2025	623,635		(9,875)			(9,875)		613,760	613,760			
100163795	RIVERSIDE	CA		09/27/2024	06/09/2025	622,377		(19,789)			(19,789)		602,588	602,588			
100088897	LAS VEGAS	NV		11/15/2022	05/22/2025	621,727		3,785			3,785		625,513	625,513			
100147382	SANTA ANA	CA		05/08/2024	05/09/2025	617,278		(6,782)			(6,782)		610,496	610,496			
100144460	FRESNO	CA		04/26/2024	06/09/2025	620,028		(20,890)			(20,890)		599,138	599,138			
100164253	FOUNTAIN VALLEY	CA		08/21/2024	05/17/2025	619,117		(3,479)			(3,479)		615,638	615,638			
100135140	LYNWOOD	CA		11/03/2023	05/09/2025	619,031		(12,590)			(12,590)		606,441	606,441			
100180395	CONCORD	CA		11/25/2024	05/18/2025	618,577		(5,562)			(5,562)		613,015	613,015			
100158805	POTTSBORO	TX		07/10/2024	05/17/2025	617,603		(12,180)			(12,180)		605,423	605,423			
100147537	GLEN MILLS	PA		04/03/2024	04/05/2025	617,640		(12,531)			(12,531)		605,108	605,108			
100150903	BRENTWOOD	TN		05/08/2024	05/17/2025	615,472		(19,941)			(19,941)		595,531	595,531			
100156648	SEATTLE	WA		06/24/2024	06/17/2025	612,081		(8,360)			(8,360)		603,721	603,721			
100163172	ELK GROVE	CA		08/13/2024	05/18/2025	611,909		(13,351)			(13,351)		598,558	598,558			
3340074710	CHAPEL HILL	NC		06/04/2024	06/25/2025	632,424							632,424	632,424			
100090084	LYNNWOOD	WA		01/13/2023	06/22/2025	610,627		(6,941)			(6,941)		603,686	603,686			
100152595	LYNN	MA		05/17/2024	04/18/2025	610,531		(4,317)			(4,317)		606,214	606,214			
100173431	MOUNTLAKE TERRACE	WA		10/29/2024	04/05/2025	483,487		(13,475)			(13,475)		470,012	470,012			
100100588	PORTLAND	OR		04/27/2023	05/09/2025	611,591		(4,091)			(4,091)		607,500	607,500			
100135856	SNOHOMISH	WA		11/13/2023	05/09/2025	609,915		(8,084)			(8,084)		601,831	601,831			
100108255	STOCKBRIDGE	GA		05/24/2023	06/09/2025	609,315		(16,899)			(16,899)		592,416	592,416			
100167972	CRETE	IL		09/20/2024	06/05/2025	609,322		(15,888)			(15,888)		593,434	593,434			
100128806	LOS ANGELES	CA		09/21/2023	06/09/2025	609,414		(10,027)			(10,027)		599,387	599,387			
100147673	PARKER	CO		04/04/2024	04/05/2025	608,244		(13,348)			(13,348)		594,896	594,896			
100161714	ROSLYN HEIGHTS	NY		07/30/2024	05/09/2025	606,289		(9,709)			(9,709)		596,580	596,580			
100152834	ANTIOCH	CA		05/22/2024	05/05/2025	606,371		(21,298)			(21,298)		585,073	585,073			
100145062	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	599,956		(31,158)			(31,158)	(5,719)	563,078	591,954	28,876		28,876

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144837	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	594,825		(21,532)			(21,532)	(5,671)	567,623	591,663	24,040		24,040
100145267	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	594,515		(27,766)			(27,766)	(5,668)	561,081	587,367	26,286		26,286
100145268	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	594,447		(27,699)			(27,699)	(5,668)	561,081	587,367	26,286		26,286
100145239	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	595,268		(27,256)			(27,256)	(5,673)	562,338	585,989	23,651		23,651
100144751	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	583,157		(26,225)			(26,225)	(5,558)	551,374	574,627	23,254		23,254
100080255	TWICKENHAM	GBR		02/22/2022	05/20/2025	579,291						29,934	609,226	600,787	(8,439)		(8,439)
100084352	NEWPORT	GBR		06/30/2022	04/22/2025	560,920						(32,345)	528,575	579,370	50,795		50,795
100144829	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	560,635		(20,025)			(20,025)	(5,344)	535,266	557,854	22,587		22,587
100145106	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	545,234		(28,800)			(28,800)	(5,198)	511,236	537,451	26,215		26,215
100145307	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	529,887		(18,026)			(18,026)	(5,051)	506,809	528,237	21,427		21,427
100144830	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	523,666		(19,092)			(19,092)	(4,992)	499,582	520,663	21,082		21,082
100145585	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	527,916		(24,277)			(24,277)	(5,033)	498,605	524,213	25,607		25,607
100145361	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	510,827		(19,753)			(19,753)	(4,873)	486,201	511,489	25,288		25,288
100144838	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	510,645		(16,810)			(16,810)	(4,868)	488,968	509,641	20,673		20,673
100144797	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	513,572		(25,340)			(25,340)	(4,896)	483,337	508,112	24,776		24,776
100081994	DEN HAAG	NLD		03/30/2022	04/22/2025	291,934						9,154	301,088	308,326	7,237		7,237
100180815	S-GRAVENHAGE	NLD		11/27/2024	06/20/2025	504,548						(11,577)	492,971	535,323	42,352		42,352
100145425	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	493,322		(24,082)			(24,082)	(4,702)	464,537	484,152	19,615		19,615
100145529	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	487,318		(26,155)			(26,155)	(4,645)	456,518	479,897	23,380		23,380
100145052	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	453,916		(16,772)			(16,772)	(4,329)	432,815	455,217	22,402		22,402
100145727	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	449,886		(21,179)			(21,179)	(4,291)	424,416	446,466	22,051		22,051
100121057	NETHERLANDS	NLD		08/28/2023	04/22/2025	453,331						167	453,498	478,994	25,496		25,496
100145107	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	452,480		(23,646)			(23,646)	(4,313)	424,521	446,279	21,758		21,758
100144725	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	441,716		(21,163)			(21,163)	(4,211)	416,342	433,971	17,629		17,629
100145493	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	442,167		(20,595)			(20,595)	(4,215)	417,357	438,751	21,394		21,394
100144767	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	434,916		(20,353)			(20,353)	(4,150)	410,413	428,204	17,791		17,791
100084365	TWICKENHAM	GBR		06/30/2022	06/20/2025	431,012						(24,845)	406,167	448,861	42,694		42,694
100119586	ROTTERDAM	NLD		07/28/2023	04/22/2025	431,398						8,339	439,737	455,620	15,883		15,883
100145622	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	426,663		(18,619)			(18,619)	(4,066)	403,978	420,954	16,976		16,976
100145075	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	429,897		(23,019)			(23,019)	(4,098)	402,780	423,454	20,674		20,674
100139845	UNITED KINGDOM	GBR		12/18/2023	06/20/2025	415,437						(8,727)	406,710	432,805	26,095		26,095
100145131	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	417,054		(21,778)			(21,778)	(3,975)	391,300	409,539	18,239		18,239
100145573	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	416,478		(21,269)			(21,269)	(3,970)	391,238	411,338	20,100		20,100
100139725	UNITED KINGDOM	GBR		12/18/2023	06/20/2025	406,939						(8,546)	398,393	423,845	25,453		25,453
100145397	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	409,627		(18,678)			(18,678)	(3,906)	387,043	407,038	19,995		19,995
100145085	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	408,585		(18,691)			(18,691)	(3,895)	386,000	402,334	16,335		16,335
100145650	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	396,528		(19,315)			(19,315)	(3,781)	373,432	392,623	19,190		19,190
100157544	TILBURG	NLD		06/28/2024	06/20/2025	405,165						(3,899)	401,267	431,814	30,547		30,547
100144704	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	399,240		(18,156)			(18,156)	(3,811)	377,274	397,138	19,865		19,865
100145579	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	400,329		(20,198)			(20,198)	(3,816)	376,314	395,604	19,290		19,290
100144828	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	388,184		(13,878)			(13,878)	(3,700)	370,605	386,274	15,669		15,669
100038747	DUBLIN	IRL		09/27/2019	05/01/2025	382,674		32,264			32,264	4,604	419,542	420,227	13,178	(12,493)	685
100144805	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	385,383		(21,327)			(21,327)	(3,674)	360,383	378,843	18,460		18,460
100145488	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	379,108		(18,490)			(18,490)	(3,614)	357,004	373,697	16,693		16,693
100145181	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	379,132		(18,415)			(18,415)	(3,614)	357,102	375,436	18,334		18,334
100180798	SCHIEDAM	NLD		11/27/2024	05/20/2025	378,372						(8,679)	369,694	399,665	29,971		29,971
100145333	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	371,614		(12,558)			(12,558)	(3,547)	355,509	374,250	18,741		18,741
100145146	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	372,870		(16,932)			(16,932)	(3,555)	352,384	367,320	14,937		14,937
100145070	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	373,507		(17,620)			(17,620)	(3,561)	352,326	368,775	16,449		16,449
100145226	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	368,523		(13,025)			(13,025)	(3,515)	351,984	368,590	16,606		16,606
100145499	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	371,197		(18,757)			(18,757)	(3,539)	348,902	366,791	17,890		17,890

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144993	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	350,123		(13,431)			(13,431)	(3,338)	333,354	347,473	14,119		14,119
100145680	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	365,430		(19,569)			(19,569)	(3,483)	342,378	359,919	17,542		17,542
100145294	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	357,098		(13,100)			(13,100)	(3,405)	340,593	355,058	14,465		14,465
100144717	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	344,102		(16,924)			(16,924)	(3,282)	323,896	337,830	13,935		13,935
100144765	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	342,950		(17,164)			(17,164)	(3,269)	322,516	336,177	13,661		13,661
100033229	MAYO	IRL		06/21/2019	04/01/2025	340,214		(938)			(938)	17,568	356,844	353,837	(1,241)	(1,767)	(3,008)
100141796	ZEIST	NLD		01/29/2024	06/20/2025	334,606						526	335,132	356,621	21,489		21,489
100145438	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	328,293		(12,270)			(12,270)	(3,131)	312,892	327,656	14,764		14,764
100090587	ROTTERDAM	NLD		12/28/2022	04/22/2025	329,765						(6,251)	323,515	348,281	24,766		24,766
100145400	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	320,339		(10,847)			(10,847)	(3,055)	306,436	322,322	15,887		15,887
100144687	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	325,176		(17,399)			(17,399)	(3,103)	304,674	320,648	15,974		15,974
100088491	ZALTBOMMEL	NLD		10/27/2022	04/22/2025	108,112						7,700	115,812	114,190	(1,621)		(1,621)
100101733	GRONINGEN	NLD		03/30/2023	05/20/2025	324,204						2,819	327,024	338,402	11,378		11,378
100082078	TWICKENHAM	GBR		03/30/2022	04/22/2025	318,091						5,343	323,434	328,320	4,886		4,886
100145434	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	319,626		(16,394)			(16,394)	(3,048)	300,185	312,977	12,793		12,793
100145087	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	310,409		(14,102)			(14,102)	(2,959)	293,348	305,806	12,458		12,458
100144792	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	308,428		(15,320)			(15,320)	(2,942)	290,167	302,587	12,420		12,420
100145068	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	310,642		(16,121)			(16,121)	(2,961)	291,559	305,039	13,480		13,480
100145696	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	308,040		(14,779)			(14,779)	(2,938)	290,324	305,330	15,006		15,006
100145695	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	307,987		(14,673)			(14,673)	(2,937)	290,377	305,379	15,003		15,003
100145699	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	307,073		(13,825)			(13,825)	(2,928)	290,319	305,345	15,026		15,026
100145691	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	307,449		(14,307)			(14,307)	(2,932)	290,211	305,195	14,985		14,985
100077922	UTRECHT	NLD		12/29/2021	06/20/2025	306,930						15,253	322,183	327,027	4,844		4,844
100147172	UNITED KINGDOM	GBR		03/27/2024	05/20/2025	302,660						(6,565)	296,095	313,805	17,710		17,710
100144677	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	303,072		(14,666)			(14,666)	(2,890)	285,515	300,290	14,775		14,775
100145594	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	298,937		(15,426)			(15,426)	(2,852)	280,659	294,016	13,356		13,356
100103335	WEERT	NLD		04/28/2023	04/22/2025	298,373						5,685	304,058	315,166	11,108		11,108
100145471	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	292,972		(7,121)			(7,121)	(2,794)	283,057	297,690	14,633		14,633
100145116	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	291,854		(13,344)			(13,344)	(2,784)	275,726	290,094	14,367		14,367
100144798	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	286,127		(14,670)			(14,670)	(2,728)	268,729	281,271	12,541		12,541
100158329	UNITED KINGDOM	GBR		07/09/2024	05/20/2025	281,100		3,945			3,945	(2,764)	282,281	295,460	13,179		13,179
100145115	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	277,612		(13,646)			(13,646)	(2,648)	261,318	274,841	13,523		13,523
100145694	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	276,344		(12,422)			(12,422)	(2,635)	261,286	274,810	13,524		13,524
100145342	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	274,182		(9,852)			(9,852)	(2,614)	261,716	272,821	11,104		11,104
100144873	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	272,363		(13,233)			(13,233)	(2,597)	256,534	267,404	10,870		10,870
100130124	NETHERLANDS	NLD		09/26/2023	06/20/2025	270,037						(6,048)	263,989	287,876	23,887		23,887
100144788	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	267,024		(12,892)			(12,892)	(2,545)	251,586	262,199	10,613		10,613
100145572	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	266,900		(13,951)			(13,951)	(2,544)	250,405	263,251	12,846		12,846
100145228	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	258,396		(8,673)			(8,673)	(2,464)	247,259	258,879	11,620		11,620
100145153	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	260,476		(13,496)			(13,496)	(2,483)	244,498	254,795	10,298		10,298
100145412	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	247,332		(11,370)			(11,370)	(2,357)	233,605	243,413	9,808		9,808
100144686	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	240,785		(11,136)			(11,136)	(2,297)	227,353	239,200	11,847		11,847
100145162	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	238,244		(11,047)			(11,047)	(2,271)	224,926	234,399	9,473		9,473
100145379	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	235,893		(10,965)			(10,965)	(2,249)	222,678	232,123	9,445		9,445
100145381	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	235,855		(10,928)			(10,928)	(2,249)	222,678	232,123	9,445		9,445
100144726	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	226,110		(11,210)			(11,210)	(2,156)	212,744	222,741	9,997		9,997
100145366	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	226,011		(10,911)			(10,911)	(2,155)	212,945	222,941	9,996		9,996
100088514	BREDA	NLD		10/27/2022	05/20/2025	226,937						16,170	243,107	236,881	(6,225)		(6,225)
100108511	ZWOLLE	NLD		05/25/2023	04/22/2025	226,453						(1,906)	224,546	239,229	14,683		14,683
100144791	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	216,703		(9,984)			(9,984)	(2,065)	204,654	213,254	8,600		8,600
100145271	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	210,314		(9,815)			(9,815)	(2,005)	198,495	206,892	8,398		8,398

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068574	DELFT	NLD		08/30/2021	05/20/2025	210,193						19,160	229,353	219,397	(9,956)		(9,956)
100145417	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	208,510		(10,435)			(10,435)	(1,988)	196,088	204,373	8,284		8,284
100144893	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	206,104		(9,701)			(9,701)	(1,965)	194,438	203,556	9,118		9,118
100144676	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	204,575		(9,079)			(9,079)	(1,951)	193,545	203,563	10,018		10,018
100145313	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	200,862		(6,185)			(6,185)	(1,914)	192,762	200,865	8,102		8,102
100145043	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	200,103		(8,238)			(8,238)	(1,908)	189,957	198,907	8,949		8,949
100145651	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	201,236		(10,572)			(10,572)	(1,918)	188,745	198,425	9,680		9,680
100145096	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	198,295		(9,234)			(9,234)	(1,890)	187,170	195,107	7,936		7,936
100082800	S-HERTOGENBOSCH	NLD		04/27/2022	05/20/2025	198,083						(4,674)	193,409	206,776	13,367		13,367
100139766	UNITED KINGDOM	GBR		12/18/2023	06/20/2025	194,627						(4,089)	190,538	202,780	12,242		12,242
100144876	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	195,031		(9,264)			(9,264)	(1,860)	183,907	192,530	8,623		8,623
100089724	GRONINGEN	NLD		11/29/2022	05/20/2025	194,012						(8,726)	185,286	202,534	17,248		17,248
100085041	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022	06/20/2025	192,976						(10,846)	182,130	205,774	23,644		23,644
100038554	DUBLIN	IRL		09/27/2019	04/01/2025	191,109		65,485			65,485	2,298	258,892	267,931	9,038		9,038
100145649	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	187,709		(8,864)			(8,864)	(1,790)	177,055	186,171	9,116		9,116
100077882	EINDHOVEN	NLD		12/29/2021	04/22/2025	186,487						9,265	195,752	196,979	1,227		1,227
100145039	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	185,305		(10,067)			(10,067)	(1,766)	173,472	182,360	8,888		8,888
100145663	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	181,690		(8,487)			(8,487)	(1,733)	171,470	180,348	8,878		8,878
100101723	GRONINGEN	NLD		03/30/2023	06/20/2025	181,522						1,579	183,101	193,453	10,351		10,351
100139849	UNITED KINGDOM	GBR		12/18/2023	04/22/2025	178,848						(3,754)	175,094	184,592	9,498		9,498
100099728	SCHIEDAM/VLAARDINGEN	NLD		02/27/2023	05/20/2025	178,344						(3,381)	174,962	186,121	11,159		11,159
100173619	GRONINGEN	NLD		10/29/2024	05/20/2025	177,774						17	177,791	185,557	7,766		7,766
100032919	DUBLIN	IRL		06/21/2019	06/01/2025	176,132		22,261			22,261	9,098	207,492	206,912	(163)	(416)	(579)
100033227	MAYO	IRL		06/21/2019	04/08/2025	171,533		(5,707)			(5,707)	8,874	174,700	161,616	(5,686)	(7,399)	(13,085)
100168959	HUISSEN	NLD		09/10/2024	04/22/2025	168,000						5,673	173,673	177,452	3,779		3,779
100168960	HUISSEN	NLD		09/10/2024	06/20/2025	166,165						5,615	171,780	177,101	5,321		5,321
100145673	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	164,207		(9,187)			(9,187)	(1,565)	153,455	161,316	7,862		7,862
100145541	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	164,180		(9,175)			(9,175)	(1,565)	153,440	161,316	7,876		7,876
100145544	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	164,064		(9,046)			(9,046)	(1,564)	153,455	161,316	7,862		7,862
100119561	AMSTERDAM	NLD		07/28/2023	04/22/2025	162,180						3,135	165,315	171,286	5,971		5,971
100144870	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	157,669		(7,990)			(7,990)	(1,503)	148,177	154,409	6,232		6,232
100158342	UNITED KINGDOM	GBR		07/09/2024	05/20/2025	156,266		5,518			5,518	(1,537)	160,248	167,730	7,482		7,482
100143836	BEUNINGEN	NLD		02/27/2024	04/22/2025	157,767						555	158,322	166,718	8,396		8,396
100139782	UNITED KINGDOM	GBR		12/18/2023	04/22/2025	155,400						(3,262)	152,138	160,401	8,263		8,263
100145548	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	154,862		(4,327)			(4,327)	(1,477)	149,057	156,819	7,762		7,762
100145396	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	155,911		(7,826)			(7,826)	(1,487)	146,598	154,177	7,579		7,579
100145259	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	154,442		(7,845)			(7,845)	(1,473)	145,124	152,672	7,548		7,548
100145257	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	152,123		(7,100)			(7,100)	(1,451)	143,573	150,325	6,752		6,752
100180884	UNITED KINGDOM	GBR		11/27/2024	04/22/2025	148,105						(2,730)	145,375	152,858	7,482		7,482
100145543	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	147,829		(8,252)			(8,252)	(1,409)	138,169	144,614	6,446		6,446
100145697	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	147,515		(7,721)			(7,721)	(1,407)	138,386	145,540	7,154		7,154
100168958	GENDT	NLD		09/26/2024	06/20/2025	147,156						4,972	152,129	156,835	4,706		4,706
100144727	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	144,297		(7,305)			(7,305)	(1,375)	135,616	141,344	5,728		5,728
100145619	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	140,535		(7,185)			(7,185)	(1,340)	132,010	137,592	5,582		5,582
100145391	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	133,733		(6,652)			(6,652)	(1,275)	125,806	132,309	6,504		6,504
100139822	UNITED KINGDOM	GBR		12/18/2023	04/22/2025	130,066						(2,730)	127,336	134,245	6,909		6,909
100084356	MANCHESTER	GBR		06/30/2022	06/20/2025	129,680						(7,478)	122,203	135,097	12,895		12,895
100145582	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	130,844		(7,492)			(7,492)	(1,247)	122,105	128,360	6,255		6,255
100145184	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	129,551		(6,153)			(6,153)	(1,236)	122,163	128,487	6,324		6,324
100085044	EMMEN	NLD		07/27/2022	04/22/2025	129,726						(7,284)	122,443	137,029	14,586		14,586
100083438	SOUTHEND-ON-SEA	GBR		05/27/2022	05/20/2025	128,100						(2,839)	125,261	132,841	7,581		7,581

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103346	HEERLEN	NLD		04/28/2023	05/20/2025	10,806						206	11,012	11,280	268		268
100144732	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	122,714		(6,222)			(6,222)	(1,170)	115,321	121,286	5,965		5,965
100121062	NETHERLANDS	NLD		08/28/2023	06/20/2025	17,257						6	17,264	18,390	1,126		1,126
100088571	HOOGEVEEN	NLD		10/27/2022	06/20/2025	121,036						8,624	129,660	128,968	(691)		(691)
100144655	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	116,619		(5,935)			(5,935)	(1,112)	109,572	114,194	4,622		4,622
100185684	WINTERSWIJK	NLD		12/20/2024	05/20/2025	113,476						(4,032)	109,443	118,441	8,997		8,997
100033907	GALWAY	IRL		06/21/2019	04/01/2025	109,708		(6,742)			(6,742)	5,663	108,629	102,586	(5,507)	(537)	(6,043)
100145395	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	109,171		(5,494)			(5,494)	(1,041)	102,637	107,940	5,304		5,304
100144696	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	108,696		(6,020)			(6,020)	(1,036)	101,640	106,410	4,770		4,770
100144785	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	105,081		(5,527)			(5,527)	(1,002)	98,552	102,726	4,174		4,174
100057485	ROTTERDAM	NLD		05/12/2021	06/20/2025	129,612						15,156	144,768	138,180	(6,587)		(6,587)
100145385	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	100,879		(5,019)			(5,019)	(962)	94,898	98,899	4,001		4,001
100168917	UNITED KINGDOM	GBR		09/26/2024	05/20/2025	98,015						3,788	101,803	101,615	(188)		(188)
100145732	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	97,795		(4,933)			(4,933)	(933)	91,929	96,264	4,335		4,335
100139723	UNITED KINGDOM	GBR		12/18/2023	06/20/2025	94,843						(1,992)	92,851	98,806	5,955		5,955
100145382	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	93,862		(4,338)			(4,338)	(895)	88,629	93,211	4,582		4,582
100144803	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	91,448		(4,830)			(4,830)	(872)	85,746	90,175	4,429		4,429
100145666	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	88,822		(4,831)			(4,831)	(847)	83,145	87,409	4,264		4,264
100145174	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	88,504		(4,999)			(4,999)	(844)	82,661	86,895	4,234		4,234
100033230	CORK	IRL		06/21/2019	04/01/2025	87,183		11			11	4,502	91,696	90,923	(319)	(454)	(773)
100144845	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	83,438		(4,243)			(4,243)	(796)	78,399	82,082	3,683		3,683
100141833	HEERLEN	NLD		01/29/2024	05/20/2025	83,755						132	83,887	87,420	3,534		3,534
100145704	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	82,351		(4,162)			(4,162)	(786)	77,404	81,426	4,022		4,022
100144938	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	80,044		(3,018)			(3,018)	(763)	76,263	79,838	3,575		3,575
100145143	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	71,270		(3,236)			(3,236)	(679)	67,355	70,493	3,139		3,139
100165122	UNITED KINGDOM	GBR		08/27/2024	04/22/2025	75,181						2,008	77,189	77,596	407		407
100144836	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	72,532		(4,229)			(4,229)	(692)	67,611	71,088	3,477		3,477
100145124	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	68,709		(2,870)			(2,870)	(655)	65,183	68,557	3,373		3,373
100145256	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	52,785		(2,570)			(2,570)	(503)	49,712	52,046	2,334		2,334
100083441	BOLTON	GBR		05/27/2022	05/20/2025	51,238						(1,136)	50,102	53,137	3,035		3,035
100073572	AMSTERDAM	NLD		10/25/2021	05/20/2025	45,101						3,330	48,431	47,069	(1,363)		(1,363)
100077877	DEVENTER	NLD		12/29/2021	05/20/2025	36,699						1,824	38,523	38,312	(211)		(211)
100033710	DUBLIN	IRL		06/21/2019	04/01/2025	35,703		2,062			2,062	1,843	39,607	39,458	(149)		(149)
100158203	UNITED KINGDOM	GBR		07/09/2024	04/22/2025	26,013		722			722	(256)	26,479	16,300	670	(10,849)	(10,179)
100081939	LEEUWARDEN	NLD		03/30/2022	06/20/2025	31,620						992	32,611	33,683	1,072		1,072
100033890	CORK	IRL		06/21/2019	05/01/2025	25,282		378			378	1,306	26,965	26,702	(171)	(92)	(263)
100157545	TILBURG	NLD		06/28/2024	06/20/2025	25,944						(250)	25,695	27,646	1,952		1,952
100073571	AMSTERDAM	NLD		10/25/2021	05/20/2025	24,434						1,804	26,238	25,505	(733)		(733)
100086278	S-HERTOGENBOSCH	NLD		08/29/2022	05/20/2025	13,085						(989)	12,096	13,660	1,565		1,565
100121058	NETHERLANDS	NLD		08/28/2023	04/22/2025	11,519						4	11,523	12,177	654		654
100086279	S-HERTOGENBOSCH	NLD		08/29/2022	05/20/2025	7,398						(559)	6,838	7,722	884		884
100077883	EINDHOVEN	NLD		12/29/2021	04/22/2025	6,249						310	6,560	6,601	41		41
100039094	CLARE	IRL		09/27/2019	04/01/2025	505		1			1	6	513	531	18		18
100120221	DORAL	FL		08/18/2023	06/05/2025	603,941		(15,732)			(15,732)		588,209	588,209			
100159255	SILVERTHORNE	CO		07/15/2024	04/17/2025	600,146		(14,810)			(14,810)		585,336	585,336			
100167008	SEASIDE	CA		09/13/2024	04/05/2025	599,922		(24,306)			(24,306)		575,615	575,615			
100182527	WEST HILLS AREA LOS ANGELES	CA		12/12/2024	05/17/2025	599,244		(4,542)			(4,542)		594,701	594,701			
100136630	SIMI VALLEY	CA		11/22/2023	04/05/2025	597,955		(9,951)			(9,951)		588,004	588,004			
100153099	LIBERTY HILL	TX		06/27/2024	05/09/2025	595,930		(22,923)			(22,923)		573,006	573,006			
100120118	CLAREMONT	CA		08/11/2023	06/17/2025	594,880		(5,485)			(5,485)		589,396	589,396			
100120914	CLAYTON	GA		08/30/2023	06/17/2025	594,717		8,104			8,104		602,821	602,821			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091434	OAKLAND	NJ		02/22/2023	06/17/2025	594,792		(10,195)			(10,195)		584,597	584,597			
100167075	COLUMBIA	MD		09/13/2024	05/05/2025	591,579		(22,207)			(22,207)		569,372	569,372			
100147978	ISLE OF PALMS	SC		04/10/2024	05/16/2025	593,576		(2,729)			(2,729)		590,847	590,847			
4010056606	BRICK TOWNSHIP	NJ		08/24/2023	06/06/2025	591,858		(12,108)			(12,108)		579,750	579,750			
3340072204	BROOKLYN	NY		04/05/2024	06/25/2025	590,436							590,436	590,436			
100156362	AUSTIN	TX		07/25/2024	04/09/2025	587,030		(29,995)			(29,995)		557,036	557,036			
100108352	PLAINFIELD	NJ		05/25/2023	04/09/2025	588,290		(19,981)			(19,981)		568,309	568,309			
3410000414	LIVINGSTON	NJ		09/24/2024	06/25/2025	803,816							803,816	803,816			
3340076887	BERKELEY HEIGHTS	NJ		06/14/2024	06/25/2025	788,733							788,733	788,733			
100117180	MIAMI	FL		07/20/2023	06/05/2025	584,457		(1,064)			(1,064)		583,393	583,393			
100081639	SAN TAN VALLEY	AZ		03/30/2022	04/09/2025	583,161		4,053			4,053		587,215	587,215			
100155013	TAHOE VISTA	CA		07/19/2024	05/24/2025	582,788		(11,085)			(11,085)		571,702	571,702			
100138789	ESTERO	FL		12/21/2023	05/18/2025	582,355		(12,033)			(12,033)		570,321	570,321			
100151483	AUSTIN	TX		05/10/2024	04/17/2025	582,552		(7,017)			(7,017)		575,535	575,535			
100091711	SUGAR LAND	TX		03/24/2023	05/09/2025	581,903		(11,777)			(11,777)		570,125	570,125			
100158010	NAPLES	FL		07/09/2024	05/18/2025	580,894		(7,108)			(7,108)		573,786	573,786			
3500110241	MIAMI	FL		10/30/2024	06/25/2025	580,000							580,000	580,000			
100100269	CORAL GABLES	FL		03/24/2023	06/09/2025	577,711		(26,153)			(26,153)		551,558	551,558			
100154111	DRIPPING SPRINGS	TX		07/11/2024	05/09/2025	577,123		(13,367)			(13,367)		563,756	563,756			
100135209	CHARLESTON	SC		11/08/2023	04/17/2025	576,922		(226)			(226)		576,696	576,696			
100091372	CAPE CHARLES	VA		02/22/2023	04/17/2025	576,358		(1,647)			(1,647)		574,711	574,711			
100164524	ANGOLA	IN		08/21/2024	05/16/2025	574,835		(8,540)			(8,540)		566,295	566,295			
100091574	LOS ANGELES	CA		03/07/2023	05/09/2025	575,468		(13,746)			(13,746)		561,722	561,722			
3300004523	PARAMUS	NJ		06/23/2023	04/21/2025	619,581							619,581	619,581			
100119336	NEWBERG	OR		07/31/2023	05/17/2025	573,265		(3,480)			(3,480)		569,786	569,786			
3320047814	BOWIE	MD		02/27/2023	05/22/2025	574,789							574,789	574,789			
100114532	MATTAPAN	MA		06/29/2023	06/09/2025	573,175		(20,259)			(20,259)		552,916	552,916			
100158814	BRADENTON	FL		07/10/2024	05/17/2025	572,884		(12,224)			(12,224)		560,660	560,660			
100103672	WHITTIER	CA		05/08/2023	04/09/2025	573,008		(16,532)			(16,532)		556,476	556,476			
100134279	LOS ANGELES	CA		10/27/2023	04/11/2025	572,394		(3,728)			(3,728)		568,666	568,666			
100150970	SAN LEANDRO	CA		05/08/2024	05/17/2025	571,767		(14,123)			(14,123)		557,644	557,644			
100100290	PHOENIX	AZ		03/24/2023	04/30/2025	572,366							572,366	565,247		(7,118)	(7,118)
100153166	IPSWICH	MA		05/30/2024	06/18/2025	570,502		(11,910)			(11,910)		558,592	558,592			
100156678	NIANTIC	CT		06/24/2024	05/09/2025	569,878		(19,921)			(19,921)		549,956	549,956			
100133136	(SYLMAR AREA) LOS ANGELES	CA		11/29/2023	05/06/2025	569,262		(9,591)			(9,591)		559,671	559,671			
3340083337	SHOREHAM	NY		10/03/2024	06/25/2025	569,123							569,123	569,123			
3340071993	PORT CHESTER	NY		04/30/2024	04/25/2025	583,502							583,502	583,502			
100175899	CAMANO ISLAND	WA		11/14/2024	06/16/2025	567,086		(6,678)			(6,678)		560,408	560,408			
100162969	PIGEON FORGE	TN		08/12/2024	06/17/2025	566,765		(7,471)			(7,471)		559,295	559,295			
100171820	ENCINITAS	CA		10/17/2024	05/18/2025	565,922		(18,349)			(18,349)		547,573	547,573			
100157817	HOUSTON	TX		08/01/2024	04/09/2025	565,827		(18,271)			(18,271)		547,556	547,556			
100169085	ELK GROVE	CA		09/27/2024	05/18/2025	565,036		(14,941)			(14,941)		550,095	550,095			
100170091	FRANKLIN	TN		10/08/2024	06/17/2025	564,082		(16,308)			(16,308)		547,774	547,774			
3340079120	SPRINGFIELD GARDENS	NY		07/29/2024	06/25/2025	581,328							581,328	581,328			
100087040	LAKEWOOD	CO		11/04/2022	04/30/2025	563,993		(14)			(14)		563,979	540,742		(23,238)	(23,238)
100100424	CHATTANOOGA	TN		04/27/2023	06/09/2025	561,198		29,128			29,128		590,325	590,325			
100142405	SALEM	UT		02/02/2024	05/09/2025	562,419		(13,109)			(13,109)		549,309	549,309			
100126319	NEWARK	NJ		08/30/2023	05/09/2025	563,087		(22,064)			(22,064)		541,023	541,023			
100151560	SANTA ROSA	CA		05/10/2024	06/17/2025	561,548		(9,689)			(9,689)		551,859	551,859			
100148939	LATHROP	CA		04/17/2024	04/17/2025	559,667		(10,665)			(10,665)		549,003	549,003			
100171764	FULLERTON	CA		10/17/2024	05/16/2025	543,894		(10,698)			(10,698)		533,197	533,197			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152395	SURFSIDE BEACH	TX		05/17/2024	05/17/2025	558,043		(2,214)			(2,214)		555,829	555,829			
100150175	MIAMI	FL		04/30/2024	04/05/2025	557,690		(14,528)			(14,528)		543,162	543,162			
100090279	ONTARIO	CA		01/13/2023	05/22/2025	557,067		(15,872)			(15,872)		541,195	541,195			
100142721	FLORHAM PARK	NJ		02/08/2024	05/17/2025	556,783		(7,763)			(7,763)		549,020	549,020			
100176620	TORRANCE	CA		11/15/2024	05/11/2025	556,350		(8,039)			(8,039)		548,311	548,311			
100136600	LAUREL	MT		11/22/2023	06/05/2025	555,458		(23,097)			(23,097)		532,360	532,360			
100042976	WESTLAKE VILLAGE	CA		05/28/2020	04/05/2025	553,486		(3,695)			(3,695)		549,792	549,792			
100135256	BRADENTON	FL		11/08/2023	05/17/2025	554,493		(5,771)			(5,771)		548,722	548,722			
3340083908	NEW PROVIDENCE	NJ		09/18/2024	06/25/2025	673,042							673,042	673,042			
100132047	PROVIDENCE	RI		10/13/2023	05/17/2025	552,840		(6,330)			(6,330)		546,511	546,511			
100142857	FEDERAL WAY	WA		02/08/2024	04/09/2025	553,852		(31,926)			(31,926)		521,926	521,926			
100140067	TORRANCE	CA		01/09/2024	04/17/2025	552,405		(13,665)			(13,665)		538,740	538,740			
100169985	RICHMOND	CA		11/08/2024	06/09/2025	551,412		(4,414)			(4,414)		546,999	546,999			
100152542	HOUSTON	TX		05/17/2024	06/18/2025	551,295		(8,306)			(8,306)		542,989	542,989			
100129293	OCEAN VIEW	DE		09/25/2023	06/16/2025	551,170		(469)			(469)		550,701	550,701			
100141071	REDWOOD CITY	CA		02/20/2024	05/06/2025	552,360		(7,870)			(7,870)		544,490	544,490			
100181704	BURBANK	CA		12/11/2024	06/09/2025	550,777		(1,027)			(1,027)		549,751	549,751			
100156435	LAKE STEVENS	WA		06/24/2024	06/17/2025	549,927		(4,688)			(4,688)		545,238	545,238			
100163601	FAIRFIELD	CT		08/15/2024	04/09/2025	549,939		(12,338)			(12,338)		537,601	537,601			
100115685	RENTON	WA		07/20/2023	06/17/2025	548,168		(5,989)			(5,989)		542,179	542,179			
3340081477	MONROE	NY		08/26/2024	06/25/2025	546,950							546,950	546,950			
100158060	MONTEREY PARK	CA		07/09/2024	05/18/2025	545,455		(8,825)			(8,825)		536,631	536,631			
100149034	ORANGE BEACH	AL		04/19/2024	06/05/2025	543,952		(22,145)			(22,145)		521,807	521,807			
100162803	CUMMING	GA		08/12/2024	05/17/2025	543,370		(13,874)			(13,874)		529,496	529,496			
100142482	WORCESTER	MA		03/08/2024	04/09/2025	543,234		(25,940)			(25,940)		517,294	517,294			
100180461	STUDIO CITY	CA		11/26/2024	05/05/2025	541,226		(24,225)			(24,225)		517,001	517,001			
100087207	ELK GROVE	CA		10/25/2022	05/31/2025	538,975		20,022			20,022		558,997	558,997			
100129973	MIAMI	FL		09/27/2023	04/30/2025	540,166		(21)			(21)		540,145	518,876		(21,270)	(21,270)
100135394	THE SEA RANCH	CA		11/13/2023	06/17/2025	540,226		(4,851)			(4,851)		535,375	535,375			
100134780	LEMON GROVE	CA		10/30/2023	04/06/2025	539,702		(9,606)			(9,606)		530,096	530,096			
100164825	SANDWICH	MA		08/26/2024	05/17/2025	539,752		(20,765)			(20,765)		518,987	518,987			
100160942	SAN DIEGO	CA		07/24/2024	05/17/2025	539,424		(14,150)			(14,150)		525,273	525,273			
100161111	VIRGINIA BEACH	VA		07/24/2024	04/17/2025	539,024		(14,255)			(14,255)		524,769	524,769			
100101844	MACON	GA		04/06/2023	05/09/2025	539,202		(21,295)			(21,295)		517,907	517,907			
100087920	GLENDALE	AZ		10/25/2022	05/22/2025	538,332		(6,371)			(6,371)		531,961	531,961			
3320052646	JAMAICA	NY		06/21/2023	05/22/2025	539,559							539,559	539,559			
323080238	DEER PARK	WA		10/20/2023	06/27/2025	539,000							539,000	539,000			
323080678	DEER PARK	WA		10/20/2023	05/29/2025	539,000							539,000	539,000			
100169642	ROSEMEAD	CA		09/30/2024	04/07/2025	537,608		(7,527)			(7,527)		530,081	530,081			
100161080	TUSTIN	CA		07/24/2024	05/17/2025	536,364		(14,322)			(14,322)		522,042	522,042			
100161359	MANTECA	CA		07/25/2024	04/16/2025	524,878		(9,254)			(9,254)		515,624	515,624			
100136414	CHATHAM	NJ		11/20/2023	05/17/2025	535,061		3,564			3,564		538,626	538,626			
100142591	UPPER MARLBORO	MD		02/08/2024	05/17/2025	534,744		(14,521)			(14,521)		520,223	520,223			
100185943	WOODBINE	MD		12/26/2024	06/24/2025	535,036		(10,899)			(10,899)		524,137	524,137			
100176171	BEAUMONT	CA		12/20/2024	04/09/2025	534,581		(25,321)			(25,321)		509,259	509,259			
100155986	FAIRHAVEN	MA		06/18/2024	06/05/2025	535,402		14,598			14,598		550,000	550,000			
100119777	NEWARK	NJ		08/08/2023	05/31/2025	532,307		(20,510)			(20,510)		511,797	511,797			
100129484	LANCASTER	TN		09/29/2023	06/17/2025	530,500		(10,448)			(10,448)		520,052	520,052			
100102956	YONKERS	NY		06/22/2023	05/10/2025	530,463		(35,642)			(35,642)		494,821	494,821			
100139225	HEATH	TX		12/28/2023	05/06/2025	530,108		(13,937)			(13,937)		516,171	516,171			
3300004539	PARAMUS	NJ		06/23/2023	06/09/2025	587,042							587,042	587,042			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083465	ODESSA	FL		06/06/2022	05/09/2025	511,628		(17,237)			(17,237)		494,391	494,391			
323080284	DEER PARK	WA		10/20/2023	04/29/2025	530,157							530,157	530,157			
100143728	HONOLULU	HI		02/26/2024	05/10/2025	528,817		(8,313)			(8,313)		520,504	520,504			
323120332	ARDEN CITY	UT		01/18/2024	05/29/2025	529,200							529,200	529,200			
100146890	SARASOTA	FL		03/26/2024	05/18/2025	527,793		(12,716)			(12,716)		515,077	515,077			
100119701	ATLANTIC CITY	NJ		08/08/2023	05/31/2025	526,375		(21,379)			(21,379)		504,997	504,997			
100171473	MINERAL BLUFF	GA		10/16/2024	04/17/2025	371,285		(7,391)			(7,391)		363,894	363,894			
100103703	WHITTIER	CA		05/08/2023	05/09/2025	525,167		1,593			1,593		526,760	526,760			
100117860	HASBROUCK HEIGHTS	NJ		07/20/2023	05/05/2025	523,835		(2,857)			(2,857)		520,978	520,978			
100164786	BRECKENRIDGE	CO		08/26/2024	05/17/2025	507,165		(14,466)			(14,466)		492,698	492,698			
100130254	HEBER CITY	UT		09/28/2023	06/09/2025	524,555		(6,864)			(6,864)		517,691	517,691			
100160595	SAN DIEGO	CA		07/19/2024	06/05/2025	525,160		(26,183)			(26,183)		498,977	498,977			
100174662	CHINO VALLEY	AZ		10/31/2024	05/03/2025	524,770		(18,862)			(18,862)		505,908	505,908			
100132827	MARYVILLE	TN		11/03/2023	05/10/2025	523,789		(9,751)			(9,751)		514,038	514,038			
3340085454	BROOKLYN	NY		10/03/2024	06/25/2025	556,380							556,380	556,380			
3310053563	JERSEY CITY	NJ		06/29/2023	04/25/2025	523,166							523,166	523,166			
3340074811	PORT CHESTER	NY		05/10/2024	06/25/2025	583,664							583,664	583,664			
100144237	MARYSVILLE	WA		03/07/2024	04/17/2025	521,503		(3,944)			(3,944)		517,560	517,560			
100100931	SHAWNEE	KS		04/28/2023	05/09/2025	521,138		12,248			12,248		533,386	533,386			
323080502	DEER PARK	WA		10/20/2023	04/29/2025	521,879							521,879	521,879			
100153272	MORGANTON	GA		05/30/2024	05/17/2025	518,876		(3,754)			(3,754)		515,121	515,121			
100110053	CASTLE ROCK	CO		06/23/2023	06/09/2025	524,540		(22,543)			(22,543)		501,997	501,997			
323080851	DEER PARK	WA		10/20/2023	06/27/2025	520,430							520,430	520,430			
3410000564	LIVINGSTON	NJ		10/09/2024	05/28/2025	812,594							812,594	812,594			
100110455	BENTONVILLE	AR		06/30/2023	06/17/2025	517,758		(2,571)			(2,571)		515,187	515,187			
324080768	CEDAR CITY	UT		12/20/2024	05/29/2025	518,000							518,000	518,000			
100119908	SYLMAR	CA		08/10/2023	06/11/2025	513,548		(13,268)			(13,268)		500,280	500,280			
100044482	VENTURA	CA		11/19/2020	06/07/2025	515,308		(17,545)			(17,545)		497,763	497,763			
100160835	SAN JOSE	CA		07/24/2024	05/05/2025	515,528		(5,177)			(5,177)		510,351	510,351			
100079810	HONOLULU	HI		04/08/2022	04/22/2025	513,407		7,254			7,254		520,660	520,660			
100091954	PASADENA	CA		02/07/2023	06/09/2025	515,239		(15,408)			(15,408)		499,831	499,831			
100157659	SANTA CLARITA	CA		06/28/2024	04/05/2025	514,169		(16,917)			(16,917)		497,253	497,253			
100109820	NEWARK	NJ		06/22/2023	05/09/2025	512,852		(14,204)			(14,204)		498,648	498,648			
100147253	NANUET	NY		03/28/2024	04/09/2025	512,348		(12,576)			(12,576)		499,771	499,771			
3340089734	TARRYTOWN	NY		12/05/2024	06/25/2025	526,680							526,680	526,680			
3340090467	MEDFORD	MA		12/30/2024	06/25/2025	560,538							560,538	560,538			
323080694	DEER PARK	WA		10/20/2023	04/29/2025	513,003							513,003	513,003			
100157877	ALEXANDRIA	VA		07/09/2024	05/17/2025	511,029		(1,380)			(1,380)		509,649	509,649			
100136159	CASTRO VALLEY	CA		12/18/2023	06/09/2025	510,649		(14,873)			(14,873)		495,776	495,776			
100158859	GOODYEAR	AZ		07/12/2024	06/17/2025	509,614		(7,116)			(7,116)		502,497	502,497			
100163846	INMAN	SC		09/27/2024	06/09/2025	509,808		(16,504)			(16,504)		493,304	493,304			
100157752	SAN JUAN CAPISTRANO	CA		07/02/2024	05/05/2025	506,171		(15,253)			(15,253)		490,918	490,918			
100080162	ARGYLE	TX		02/25/2022	05/09/2025	508,372		(16,621)			(16,621)		491,751	491,751			
100151578	GEORGETOWN	SC		05/10/2024	04/17/2025	507,206		(12,556)			(12,556)		494,651	494,651			
100132746	CHANDLER	AZ		11/03/2023	05/10/2025	507,457		(7,828)			(7,828)		499,629	499,629			
100139289	ALAMEDA	CA		12/28/2023	04/06/2025	507,241		(4,104)			(4,104)		503,137	503,137			
3340074082	BAYONNE	NJ		05/17/2024	05/22/2025	507,672							507,672	507,672			
100133498	HOLLYWOOD	FL		10/19/2023	04/09/2025	506,472		(11,587)			(11,587)		494,886	494,886			
100159246	ROCKLIN	CA		07/15/2024	04/17/2025	503,767		(10,712)			(10,712)		493,055	493,055			
100110484	KINGSTON	TN		06/30/2023	05/17/2025	503,031		(11,532)			(11,532)		491,500	491,500			
100130210	AUBURN	WA		11/15/2023	05/09/2025	499,962		(6,491)			(6,491)		493,471	493,471			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076423	TUJUNGA	CA		12/23/2021	06/09/2025	497,998		(14,682)			(14,682)		483,315	483,315			
100083452	POMONA	CA		06/02/2022	05/09/2025	498,709		(10,042)			(10,042)		488,667	488,667			
3410000630	LIVINGSTON	NJ		12/09/2024	05/28/2025	500,221							500,221	500,221			
100173341	MANTECA	CA		10/30/2024	06/17/2025	498,953		(16,364)			(16,364)		482,589	482,589			
100185971	SILVER SPRING	MD		12/26/2024	04/24/2025	499,249		(6,124)			(6,124)		493,125	493,125			
100153032	MIAMI	FL		06/27/2024	04/09/2025	498,675		(13,853)			(13,853)		484,821	484,821			
100135949	MORENO VALLEY	CA		11/15/2023	04/09/2025	498,685		(15,135)			(15,135)		483,550	483,550			
100119675	NEWARK	NJ		08/08/2023	05/09/2025	499,162		(17,414)			(17,414)		481,748	481,748			
100166060	SAINT CLOUD	FL		09/09/2024	05/17/2025	497,708		(12,184)			(12,184)		485,524	485,524			
100142940	UPLAND	CA		02/09/2024	04/18/2025	497,691		(16,898)			(16,898)		480,793	480,793			
100115166	NEWARK	NJ		07/17/2023	05/09/2025	498,671		(21,516)			(21,516)		477,155	477,155			
100151399	ROSEVILLE	CA		05/10/2024	04/17/2025	496,816		(13,642)			(13,642)		483,174	483,174			
100162865	ESCONDIDO	CA		08/12/2024	06/17/2025	495,037		(10,118)			(10,118)		484,919	484,919			
100115161	NEWARK	NJ		07/17/2023	05/09/2025	496,760		(23,802)			(23,802)		472,958	472,958			
323070140	VAIL	AZ		09/15/2023	04/29/2025	495,950							495,950	495,950			
100115170	NEWARK	NJ		07/17/2023	06/09/2025	496,214		(23,121)			(23,121)		473,093	473,093			
100133628	MARYSVILLE	WA		10/23/2023	05/17/2025	493,872		(1,581)			(1,581)		492,291	492,291			
100163276	SCOTTSDALE	AZ		08/13/2024	05/05/2025	493,616		(11,752)			(11,752)		481,865	481,865			
100128708	GLEN ROCK	NJ		09/21/2023	06/09/2025	493,414		(11,364)			(11,364)		482,050	482,050			
100089957	MAYWOOD	CA		01/26/2023	04/09/2025	493,205		(17,033)			(17,033)		476,171	476,171			
100170287	SHAVER LAKE	CA		10/08/2024	06/17/2025	492,168		(13,973)			(13,973)		478,195	478,195			
100119781	NEWARK	NJ		08/08/2023	05/09/2025	492,613		(20,239)			(20,239)		472,374	472,374			
100129467	SCOTTSDALE	AZ		09/29/2023	06/17/2025	490,980		7,579			7,579		498,559	498,559			
3310061904	MONROE	NY		12/22/2023	05/29/2025	582,169							582,169	582,169			
100151397	SEATTLE	WA		05/10/2024	05/17/2025	479,322		(8,356)			(8,356)		470,967	470,967			
100138886	GLENDALE	AZ		12/21/2023	05/18/2025	489,412		(10,490)			(10,490)		478,922	478,922			
100140361	ROSEVILLE	CA		01/18/2024	04/17/2025	488,655		(13,026)			(13,026)		475,628	475,628			
100139051	BOERNE	TX		12/28/2023	05/09/2025	488,473		(19,612)			(19,612)		468,861	468,861			
100161159	CLOVIS	CA		07/24/2024	05/17/2025	487,528		(14,097)			(14,097)		473,430	473,430			
100166074	ONSET	MA		09/09/2024	06/17/2025	487,135		(16,708)			(16,708)		470,427	470,427			
100164034	SOMERSWORTH	NH		08/21/2024	05/05/2025	487,311		(10,084)			(10,084)		477,228	477,228			
100119793	NEWARK	NJ		08/08/2023	05/09/2025	488,305		(20,063)			(20,063)		468,242	468,242			
100167009	BROOKLYN	NY		09/13/2024	04/05/2025	489,926		(15,165)			(15,165)		474,761	474,761			
100137622	MARYSVILLE	WA		12/08/2023	06/17/2025	486,037		(7,095)			(7,095)		478,942	478,942			
100136073	PANORAMA CITY	CA		11/16/2023	04/05/2025	485,524		14,476			14,476		500,000	500,000			
100140796	LAUREL	MD		03/06/2024	06/05/2025	484,731		(12,183)			(12,183)		472,548	472,548			
100161502	MENIFEE	CA		07/30/2024	05/18/2025	482,241		(11,338)			(11,338)		470,903	470,903			
100085018	BOCA RATON	FL		08/12/2022	04/09/2025	482,617		(9,866)			(9,866)		472,751	472,751			
100067641	LAKE LURE	NC		09/23/2021	04/17/2025	479,824		(6,896)			(6,896)		472,928	472,928			
100128143	ALLENTOWN	PA		09/11/2023	04/09/2025	482,555		(4,158)			(4,158)		478,397	478,397			
100128193	VIRGINIA BEACH	VA		09/18/2023	06/17/2025	479,721		7,366			7,366		487,087	487,087			
100149902	LAS VEGAS	NV		04/29/2024	05/05/2025	478,838		(13,097)			(13,097)		465,741	465,741			
100179608	THE WOODLANDS	TX		11/21/2024	05/17/2025	479,865		(8,890)			(8,890)		470,975	470,975			
100161744	TAMPA	FL		07/30/2024	04/09/2025	479,396		(17,760)			(17,760)		461,636	461,636			
100156297	DENVER	CO		07/25/2024	06/09/2025	478,836		(13,136)			(13,136)		465,701	465,701			
100137712	SAN FRANCISCO	CA		12/08/2023	05/17/2025	477,899		(10,262)			(10,262)		467,637	467,637			
100144314	TEMECULA	CA		03/07/2024	04/05/2025	478,139		(13,797)			(13,797)		464,342	464,342			
100161511	MCMINNVILLE	OR		07/30/2024	06/18/2025	477,515		(11,549)			(11,549)		465,966	465,966			
100119707	PATERSON	NJ		08/08/2023	05/31/2025	478,291		(10,880)			(10,880)		467,412	467,412			
100144339	KISSIMMEE	FL		03/07/2024	04/18/2025	476,965		(12,576)			(12,576)		464,389	464,389			
100141730	SYOSSET	NY		01/30/2024	04/09/2025	475,734		(10,556)			(10,556)		465,178	465,178			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149528	LAKE FOREST	CA		04/26/2024	05/16/2025	475,793		(4,434)			(4,434)		471,359	471,359			
100101921	PALM SPRINGS	CA		04/14/2023	06/09/2025	474,316		(16,365)			(16,365)		457,951	457,951			
100119410	SEALY	TX		07/31/2023	06/17/2025	472,719		(4,639)			(4,639)		468,081	468,081			
100136511	GIDDINGS	TX		11/20/2023	04/17/2025	471,882		6,767			6,767		478,649	478,649			
100155113	QUINLAN	TX		07/19/2024	04/24/2025	471,967		(36,478)			(36,478)		435,490	435,490			
3340071290	JERSEY CITY	NJ		03/14/2024	04/25/2025	472,886							472,886	472,886			
100088340	WILDOMAR	CA		01/06/2023	06/09/2025	471,291		(4,939)			(4,939)		466,351	466,351			
100100261	NEW BRITAIN	CT		03/17/2023	04/09/2025	466,504		20,291			20,291		486,796	486,796			
100010734	LEAGUE CITY	TX		12/23/2016	06/05/2025	465,226		11,507			11,507		476,733	476,733			
100180007	CADOTT	WI		11/25/2024	06/17/2025	469,523		2,882			2,882		472,406	472,406			
100136205	ELK GROVE	CA		11/20/2023	06/17/2025	469,589		3,453			3,453		473,042	473,042			
100091360	NEWARK	NJ		02/22/2023	05/17/2025	468,231		(5,190)			(5,190)		463,041	463,041			
100160125	GALVESTON	TX		07/17/2024	04/18/2025	466,421		(10,321)			(10,321)		456,100	456,100			
100119317	HURRICANE	UT		07/31/2023	04/17/2025	466,907		(9,075)			(9,075)		457,832	457,832			
100149597	ROSEVILLE	CA		04/26/2024	05/16/2025	466,633		(5,453)			(5,453)		461,181	461,181			
3310034251	BOCA RATON	FL		04/08/2022	04/25/2025	467,775							467,775	467,775			
100134928	SAN DIEGO	CA		10/30/2023	06/06/2025	465,810		(5,932)			(5,932)		459,878	459,878			
100076337	BUCKEYE	AZ		01/07/2022	04/17/2025	463,910		(10,644)			(10,644)		453,266	453,266			
100100565	SHORELINE	WA		04/27/2023	05/09/2025	464,433		(16,468)			(16,468)		447,965	447,965			
100090954	EVERETT	WA		01/31/2023	06/09/2025	464,676		(14,216)			(14,216)		450,459	450,459			
100133317	SEATTLE	WA		11/29/2023	05/06/2025	464,296		(3,061)			(3,061)		461,235	461,235			
100168207	ALLSTON	MA		09/20/2024	04/07/2025	464,416		(8,601)			(8,601)		455,814	455,814			
100156514	PLYMOUTH	MI		06/24/2024	06/17/2025	463,472		(10,727)			(10,727)		452,745	452,745			
3310070839	LOS ANGELES	CA		04/05/2024	05/31/2025	539,829							539,829	539,829			
3340066137	WEST NEW YORK	NJ		02/26/2024	05/22/2025	506,801							506,801	506,801			
3340071002	FAIR LAWN	NJ		04/12/2024	04/25/2025	506,880							506,880	506,880			
100164764	MERRIFIELD	MN		08/26/2024	06/17/2025	460,281		(12,321)			(12,321)		447,961	447,961			
100186767	FONTANA	CA		12/31/2024	04/11/2025	459,865		(10,837)			(10,837)		449,028	449,028			
100132048	GLENVIEW	IL		10/13/2023	06/17/2025	404,749		(4,238)			(4,238)		400,511	400,511			
100139939	PIGEON FORGE	TN		01/09/2024	05/17/2025	458,773		(6,724)			(6,724)		452,050	452,050			
100136693	LOS ANGELES	CA		01/25/2024	05/10/2025	458,557		(7,082)			(7,082)		451,475	451,475			
100137774	CHICAGO	IL		12/08/2023	05/17/2025	457,306		(7,899)			(7,899)		449,408	449,408			
100169096	WOODLAND	CA		09/27/2024	04/18/2025	456,914		(9,224)			(9,224)		447,690	447,690			
100140469	PLANO	TX		01/17/2024	04/09/2025	456,921		(10,682)			(10,682)		446,239	446,239			
100151235	LAKE TOXAWAY	NC		05/10/2024	05/17/2025	455,609		(6,975)			(6,975)		448,633	448,633			
100139101	COMMERCE CITY	CO		12/28/2023	06/09/2025	455,477		1,186			1,186		456,663	456,663			
100148385	POMPANO BEACH	FL		04/12/2024	04/17/2025	454,738		(10,798)			(10,798)		443,940	443,940			
100136078	BOULDER CREEK	CA		12/18/2023	06/09/2025	454,654		(13,707)			(13,707)		440,947	440,947			
100090943	HARRISON	NJ		01/31/2023	06/09/2025	454,824		(15,123)			(15,123)		439,700	439,700			
100136453	PUYALLUP	WA		11/20/2023	06/17/2025	454,375		4,246			4,246		458,620	458,620			
100120744	CASTLE ROCK	CO		08/25/2023	06/16/2025	454,354		(6,769)			(6,769)		447,585	447,585			
3310066276	HOUSTON	TX		01/23/2024	05/22/2025	479,751							479,751	479,751			
3340069966	FRANKLIN PARK	IL		02/29/2024	06/02/2025	454,553							454,553	454,553			
3340073728	TEANECK	NJ		04/12/2024	04/25/2025	516,234							516,234	516,234			
100168525	MADERA	CA		09/25/2024	04/17/2025	452,674		(6,537)			(6,537)		446,137	446,137			
100141298	TEMPLE CITY	CA		01/30/2024	04/06/2025	451,824		(6,462)			(6,462)		445,362	445,362			
100120617	VANCOUVER	WA		08/18/2023	05/05/2025	452,044		88			88		452,132	452,132			
100159480	FRANKLIN	TN		07/15/2024	05/17/2025	451,453		(14,129)			(14,129)		437,325	437,325			
100120551	LAKE HAVASU CITY	AZ		08/18/2023	06/05/2025	452,377		2,623			2,623		455,000	455,000			
100138174	HOSCHTON	GA		12/14/2023	05/06/2025	450,933		(6,132)			(6,132)		444,801	444,801			
100046507	CHESTERFIELD	VA		11/25/2020	05/07/2025	450,464		(66,224)			(66,224)		384,240	384,240			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087943	DORAL	FL		10/25/2022	06/22/2025	450,551		(11,457)			(11,457)		439,095	439,095			
100143120	AMHERST	MA		02/16/2024	06/17/2025	450,439		(9,038)			(9,038)		441,401	441,401			
3340070893	WEST ISLIP	NY		04/19/2024	05/22/2025	449,812							449,812	449,812			
100151103	FRAMINGHAM	MA		05/08/2024	06/17/2025	448,650		(12,424)			(12,424)		436,227	436,227			
100091498	IRVINGTON	NJ		01/20/2023	05/31/2025	448,848		(6,748)			(6,748)		442,100	442,100			
100135629	PLANO	TX		11/09/2023	05/11/2025	448,352		(15,744)			(15,744)		432,608	432,608			
3500109708	BOCA RATON	FL		10/16/2024	05/28/2025	451,313							451,313	451,313			
100118143	LAS VEGAS	NV		07/20/2023	05/05/2025	447,905		(4,551)			(4,551)		443,354	443,354			
100147013	BROOKINGS	OR		03/27/2024	05/03/2025	447,395		(6,246)			(6,246)		441,149	441,149			
100108260	PHOENIX	AZ		05/24/2023	04/09/2025	445,280		10,005			10,005		455,285	455,285			
100141600	CANYON LAKE	CA		01/30/2024	05/05/2025	447,002		(14,325)			(14,325)		432,678	432,678			
100135835	SIMI VALLEY	CA		11/10/2023	06/16/2025	445,772		(3,374)			(3,374)		442,398	442,398			
3310086649	COTO DE CAZA	CA		11/14/2024	04/25/2025	447,617							447,617	447,617			
100100966	PALM BEACH GARDENS	FL		04/28/2023	05/09/2025	444,641		78,280			78,280		522,921	522,921			
100138702	CLOVIS	CA		02/02/2024	05/09/2025	445,273		(9,075)			(9,075)		436,198	436,198			
100158560	FOREST PARK	GA		07/10/2024	04/05/2025	445,046		7,662			7,662		452,707	452,707			
100156622	BOISE	ID		06/24/2024	06/17/2025	443,855		(6,795)			(6,795)		437,060	437,060			
100138404	WAYNE	NJ		12/18/2023	06/09/2025	443,078		1,506			1,506		444,584	444,584			
100169635	ELK GROVE	CA		09/30/2024	05/07/2025	443,015		(6,828)			(6,828)		436,187	436,187			
100161391	STOCKTON	CA		07/25/2024	05/16/2025	441,980		(10,547)			(10,547)		431,433	431,433			
100172527	MANTECA	CA		10/23/2024	06/17/2025	441,720		(13,645)			(13,645)		428,075	428,075			
100137881	OAKLAND	CA		12/08/2023	04/11/2025	442,117		2,499			2,499		444,616	444,616			
100166072	EUGENE	OR		09/09/2024	06/17/2025	441,396		(8,567)			(8,567)		432,829	432,829			
100141000	BUCKEYE	AZ		02/20/2024	05/06/2025	441,027		(5,328)			(5,328)		435,698	435,698			
100158556	FOREST PARK	GA		07/10/2024	04/05/2025	442,248		10,460			10,460		452,707	452,707			
100169803	SUGAR LAND	TX		09/30/2024	05/07/2025	440,668		(13,250)			(13,250)		427,419	427,419			
100150920	ROSEVILLE	CA		05/08/2024	05/17/2025	439,154		(11,954)			(11,954)		427,200	427,200			
100115233	STONY POINT	NY		07/17/2023	05/31/2025	439,314		(6,571)			(6,571)		432,743	432,743			
100180189	PORT SAINT LUCIE	FL		11/25/2024	06/18/2025	438,858		(8,301)			(8,301)		430,557	430,557			
100176581	WHITE HOUSE	TN		11/15/2024	05/17/2025	438,664		(5,366)			(5,366)		433,297	433,297			
100090875	SOUTH EASTON	MA		01/31/2023	06/09/2025	179,752		6,852			6,852		186,605	186,605			
100137522	ARVADA	CO		12/08/2023	04/17/2025	437,497		(8,942)			(8,942)		428,555	428,555			
100091581	RANCHO CUCAMONGA	CA		03/07/2023	04/09/2025	436,803		(25,430)			(25,430)		411,374	411,374			
3340070116	QUEENS	NY		02/26/2024	06/25/2025	437,580							437,580	437,580			
100144427	SHAVER LAKE	CA		03/07/2024	04/18/2025	435,892		(4,910)			(4,910)		430,981	430,981			
100169731	ROSEVILLE	CA		09/30/2024	04/07/2025	435,913		(6,622)			(6,622)		429,291	429,291			
100186784	TEMPLE HILLS	MD		12/31/2024	06/11/2025	434,883		(18,753)			(18,753)		416,130	416,130			
100101607	TUCSON	AZ		04/26/2023	05/17/2025	434,338		(6,372)			(6,372)		427,966	427,966			
100150069	KERRVILLE	TX		06/14/2024	06/09/2025	434,208		(12,119)			(12,119)		422,089	422,089			
100150995	CUMMING	GA		05/08/2024	06/17/2025	434,061		(8,445)			(8,445)		425,616	425,616			
100138134	MENIFEE	CA		12/14/2023	04/06/2025	434,180		(6,602)			(6,602)		427,578	427,578			
3500107830	RESEDA	CA		09/30/2024	05/28/2025	435,000							435,000	435,000			
100079222	SAN DIEGO	CA		02/14/2022	06/09/2025	432,752		(17,448)			(17,448)		415,303	415,303			
100110165	LA QUINTA	CA		06/30/2023	06/17/2025	433,457		(1,835)			(1,835)		431,622	431,622			
3320047299	DETROIT	MI		02/27/2023	04/30/2025	434,506							434,506	434,506			
100132376	SPARKS	NV		11/03/2023	06/10/2025	433,488		(1,514)			(1,514)		431,974	431,974			
100135852	RANCHO CUCAMONGA	CA		11/13/2023	04/09/2025	433,023		(3,047)			(3,047)		429,976	429,976			
100166988	ONTARIO	CA		09/13/2024	04/18/2025	432,538		(12,408)			(12,408)		420,130	420,130			
100170171	ROSEVILLE	CA		10/08/2024	06/17/2025	432,322		(14,029)			(14,029)		418,293	418,293			
100141001	SANTA CLARITA	CA		02/20/2024	05/06/2025	432,609		(15,354)			(15,354)		417,255	417,255			
100172218	OSSIPEE	NH		10/17/2024	05/05/2025	432,329		(20,420)			(20,420)		411,908	411,908			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161415	ROSEVILLE	CA		07/29/2024	05/17/2025	431,327		(10,577)			(10,577)		420,750	420,750			
100090229	MIAMI	FL		01/13/2023	06/22/2025	430,096		(12,727)			(12,727)		417,369	417,369			
100140723	EL CAJON	CA		02/08/2024	04/09/2025	430,053		(8,876)			(8,876)		421,177	421,177			
100159423	FAIR LAWN	NJ		07/15/2024	04/17/2025	430,024		(12,275)			(12,275)		417,749	417,749			
100181653	MARION	NC		12/11/2024	04/05/2025	3,543		(12)			(12)		3,531	3,531			
100078460	VERO BEACH	FL		01/25/2022	04/30/2025	450,957							450,957	385,020		(65,938)	(65,938)
100087934	DENVER	CO		10/25/2022	05/22/2025	429,446		(2,368)			(2,368)		427,078	427,078			
100129541	PUYALLUP	WA		09/29/2023	04/17/2025	429,045		(5,381)			(5,381)		423,664	423,664			
100120136	HENDERSON	NV		08/11/2023	05/17/2025	429,062		(7,942)			(7,942)		421,121	421,121			
100169765	GARFIELD	NJ		09/30/2024	05/07/2025	428,899		(13,912)			(13,912)		414,987	414,987			
100144365	JACKSON	NJ		03/07/2024	04/18/2025	427,660		(9,401)			(9,401)		418,259	418,259			
100129872	BRIDGEPORT	CT		09/27/2023	04/30/2025	428,660							428,660	407,711		(20,949)	(20,949)
100099933	GEORGETOWN	TX		03/28/2023	06/22/2025	427,565		(6,341)			(6,341)		421,224	421,224			
100171114	SURPRISE	AZ		11/22/2024	06/09/2025	427,629		(9,977)			(9,977)		417,652	417,652			
3500107833	OCALA	FL		09/30/2024	05/31/2025	260,560							260,560	260,560			
100103567	MALDEN	MA		05/08/2023	05/09/2025	426,373		(11,318)			(11,318)		415,056	415,056			
100129677	ELK GROVE	CA		09/29/2023	05/17/2025	424,943		(6,816)			(6,816)		418,127	418,127			
100163020	MOUNT LAUREL	NJ		08/13/2024	06/18/2025	424,690		(7,300)			(7,300)		417,390	417,390			
100087243	LOXAHATCHEE	FL		10/25/2022	05/09/2025	423,861		25,482			25,482		449,343	449,343			
100089767	WEST LINN	OR		12/02/2022	04/09/2025	425,491		(1,741)			(1,741)		423,750	423,750			
100136228	PALM DESERT	CA		11/20/2023	04/17/2025	423,989		2,365			2,365		426,354	426,354			
100168188	DUPONT	WA		09/20/2024	05/07/2025	424,456		(10,096)			(10,096)		414,359	413,072		(1,287)	(1,287)
100176758	APEX	NC		11/15/2024	05/07/2025	423,423		(7,830)			(7,830)		415,593	414,878		(715)	(715)
100161035	VENICE	FL		07/24/2024	05/17/2025	421,969		(12,610)			(12,610)		409,360	409,360			
100089016	NORTH TOPSAIL BEACH	NC		11/04/2022	06/09/2025	423,070		(20,260)			(20,260)		402,810	402,810			
100137189	BEAR	DE		11/28/2023	04/11/2025	422,213		(13,033)			(13,033)		409,181	409,181			
100091334	OLYMPIA	WA		01/13/2023	06/09/2025	420,269		(6,394)			(6,394)		413,875	413,875			
100149081	SAN LEANDRO	CA		04/19/2024	05/05/2025	419,664		(10,585)			(10,585)		409,079	409,079			
3340073970	MABLETON	GA		05/10/2024	05/22/2025	554,787							554,787	554,787			
100161416	LUTHER	OK		07/29/2024	04/17/2025	418,135		(11,044)			(11,044)		407,092	407,092			
100149734	HARTFORD	CT		04/26/2024	05/09/2025	419,106		(15,585)			(15,585)		403,522	403,522			
100120469	BENSALEM	PA		08/18/2023	05/05/2025	417,283		(15,488)			(15,488)		401,795	401,795			
100151964	CHARLOTTE	NC		06/14/2024	05/09/2025	416,406		(31,787)			(31,787)		384,619	384,619			
3320047666	SEASIDE HEIGHTS	NJ		05/11/2023	04/25/2025	416,859							416,859	416,859			
100087734	SAN JOSE DEL CABO BCS	MEX		10/11/2022	05/15/2025	223,741							223,741	223,741			
100114753	PALM SPRINGS	CA		07/07/2023	04/09/2025	204,506		(11,228)			(11,228)		193,279	193,279			
100159399	BOISE	ID		07/15/2024	04/17/2025	414,137		(11,917)			(11,917)		402,219	402,219			
100143922	MORENO VALLEY	CA		02/29/2024	04/05/2025	414,593		(11,127)			(11,127)		403,466	403,466			
100132032	CARY	NC		10/13/2023	05/17/2025	413,334		(4,336)			(4,336)		408,998	408,998			
100168508	MELISSA	TX		09/25/2024	04/17/2025	413,727		(13,265)			(13,265)		400,462	400,462			
100148623	CLEVELAND	TX		05/15/2024	06/09/2025	145,537		(4,751)			(4,751)		140,787	140,519		(268)	(268)
100172338	EL CAJON	CA		10/23/2024	05/17/2025	412,880		(5,123)			(5,123)		407,757	407,757			
100175400	FAIR OAKS	CA		12/23/2024	06/11/2025	413,579		(17,750)			(17,750)		395,830	395,830			
100161422	ROSEVILLE	CA		07/29/2024	06/17/2025	402,355		(5,918)			(5,918)		396,436	396,436			
100103263	SAN ANTONIO	TX		04/27/2023	04/09/2025	412,536		(25,157)			(25,157)		387,379	387,379			
100152189	ROSEVILLE	CA		05/17/2024	06/17/2025	401,611		(1,968)			(1,968)		399,643	399,643			
100146963	MELISSA	TX		03/26/2024	04/18/2025	411,204		(8,487)			(8,487)		402,717	402,717			
3410000512	WESTFIELD	NJ		09/10/2024	04/23/2025	412,087							412,087	412,087			
100180691	HUTTO	TX		11/26/2024	06/24/2025	410,682		(13,808)			(13,808)		396,874	396,874			
3340074274	CARLSTADT	NJ		05/10/2024	05/22/2025	411,365							411,365	411,365			
3340077698	LAFAYETTE HILL	PA		08/19/2024	05/22/2025	410,969							410,969	410,969			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169444	OXFORD	MA		09/30/2024	05/07/2025	409,916		(13,747)			(13,747)		396,169	396,169			
100176105	PORTLAND	OR		12/20/2024	06/09/2025	409,821		(14,441)			(14,441)		395,380	395,380			
3310054059	LOS ANGELES	CA		08/31/2023	04/25/2025	410,306							410,306	410,306			
3340075749	NEWARK	NJ		06/04/2024	05/22/2025	435,204							435,204	435,204			
100143308	QUEEN CREEK	AZ		02/16/2024	06/17/2025	408,932		2,144			2,144		411,075	411,075			
100136430	PORT ORCHARD	WA		11/20/2023	04/17/2025	409,470		4,920			4,920		414,390	414,390			
100057520	MIAMI	FL		06/30/2021	06/17/2025	407,660		(1,920)			(1,920)		405,740	405,740			
3310083354	LOS ANGELES	CA		09/18/2024	06/25/2025	465,089							465,089	465,089			
100086730	ANDERSON	SC		09/30/2022	05/22/2025	402,770		(1,794)			(1,794)		400,976	400,976			
100172973	MARGATE	FL		10/25/2024	06/05/2025	407,804		(24,794)			(24,794)		383,010	383,010			
100100495	OCEAN CITY	NJ		04/27/2023	05/09/2025	406,826		2,564			2,564		409,391	409,391			
100160945	ROSEVILLE	CA		07/24/2024	06/17/2025	401,968		(12,993)			(12,993)		388,975	388,975			
100160160	ELK GROVE	CA		07/17/2024	06/18/2025	405,849		(9,338)			(9,338)		396,511	396,511			
100138687	BAKERSFIELD	CA		02/02/2024	04/09/2025	405,785		(25,721)			(25,721)		380,064	380,064			
100172504	ROSEVILLE	CA		10/23/2024	05/17/2025	404,334		(10,474)			(10,474)		393,860	393,860			
100138329	SALINAS	CA		12/18/2023	05/16/2025	404,129		(10,929)			(10,929)		393,200	393,200			
100118916	VICTORVILLE	CA		07/27/2023	04/05/2025	403,978		(9,011)			(9,011)		394,967	394,967			
100155059	DURANGO	CO		07/19/2024	06/24/2025	403,846		(8,171)			(8,171)		395,676	395,676			
100137077	LITCHFIELD PARK	AZ		11/28/2023	06/17/2025	403,681		3,889			3,889		407,570	407,570			
100143752	BIRMINGHAM	MI		04/05/2024	04/09/2025	403,607		(10,705)			(10,705)		392,902	392,902			
100149537	MILLSBORO	DE		04/26/2024	04/16/2025	403,235		(10,258)			(10,258)		392,977	392,977			
100136995	AUSTIN	TX		11/28/2023	06/17/2025	403,179		8,098			8,098		411,277	411,277			
100171573	LAS VEGAS	NV		10/16/2024	06/17/2025	142,453		(2,568)			(2,568)		139,885	139,885			
100162697	ELK GROVE	CA		08/12/2024	04/17/2025	401,629		(10,158)			(10,158)		391,471	391,471			
100167611	TUSTIN	CA		09/19/2024	06/16/2025	401,022		(12,743)			(12,743)		388,279	388,279			
3320047568	EAST NORTHPORT	NY		03/15/2023	04/25/2025	438,194							438,194	438,194			
3300005127	LAKEWOOD	NJ		07/17/2024	06/09/2025	520,406							520,406	520,406			
3310049283	JERSEY CITY	NJ		05/25/2023	04/25/2025	401,126							401,126	401,126			
100145824	SANDY	UT		03/15/2024	04/09/2025	400,746		(14,746)			(14,746)		386,000	386,000			
100166010	RIVERSIDE	CA		09/06/2024	06/05/2025	399,976		(1,370)			(1,370)		398,605	398,605			
100168622	WILSON	NC		09/25/2024	06/09/2025	396,622		(20,208)			(20,208)		376,415	376,415			
100108896	PFLUGERVILLE	TX		05/31/2023	05/09/2025	398,028		(22,026)			(22,026)		376,001	376,001			
100102107	MINTURN	CO		04/14/2023	04/09/2025	398,058		(4,868)			(4,868)		393,190	393,190			
100169126	OVERGAARD	AZ		09/27/2024	06/18/2025	398,070		(5,220)			(5,220)		392,850	392,850			
100081384	CHULA VISTA	CA		03/18/2022	06/17/2025	395,842		3,263			3,263		399,105	399,105			
100142095	PALM DESERT	CA		02/29/2024	05/06/2025	366,893		(1,062)			(1,062)		365,832	365,832			
100103126	WEST HARTFORD	CT		04/21/2023	05/09/2025	396,648		(5,581)			(5,581)		391,067	391,067			
100089566	BARTO	PA		01/30/2023	04/09/2025	395,209		(9,270)			(9,270)		385,940	385,940			
100133941	NEWARK	NJ		10/25/2023	06/09/2025	395,899		(7,424)			(7,424)		388,475	388,475			
100119369	BIG BEAR LAKE	CA		07/31/2023	05/17/2025	394,718		(126)			(126)		394,591	394,591			
100148814	UPLAND	CA		04/17/2024	04/17/2025	394,447		(6,234)			(6,234)		388,213	388,213			
100159667	SEABROOK	TX		08/23/2024	04/09/2025	393,949		(5,803)			(5,803)		388,147	388,147			
100164638	FAIRFIELD	CA		08/21/2024	06/16/2025	393,675		(11,721)			(11,721)		381,954	381,954			
100136160	NEW MILFORD	CT		12/18/2023	06/09/2025	393,931		(5,413)			(5,413)		388,518	388,518			
100151387	CHANDLER	AZ		05/10/2024	06/17/2025	393,271		(3,771)			(3,771)		389,501	389,501			
100139059	PINEHURST	NC		12/28/2023	04/09/2025	394,407		(4,407)			(4,407)		390,000	390,000			
100091559	LANCASTER	CA		03/07/2023	06/09/2025	393,225		(14,997)			(14,997)		378,228	378,228			
100088311	DORAL	FL		11/10/2022	06/09/2025	432,889		(6,689)			(6,689)		426,200	426,200			
100136587	UPPER MARLBORO	MD		11/22/2023	05/05/2025	392,827		3,711			3,711		396,537	396,537			
100156248	SARASOTA	FL		06/20/2024	06/11/2025	392,713		(7,060)			(7,060)		385,653	385,653			
100162267	WEST SACRAMENTO	CA		09/06/2024	04/09/2025	392,059		(16,161)			(16,161)		375,898	375,898			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119114	SANTA ANA	CA		07/28/2023	04/06/2025	390,982		46,702			46,702		437,684	437,684			
100182473	BAKERSFIELD	CA		12/12/2024	04/17/2025	391,040		1,636			1,636		392,676	392,676			
100120433	HOUSTON	TX		08/18/2023	05/05/2025	390,646		(16,710)			(16,710)		373,936	373,936			
323080980	DEER PARK	WA		10/20/2023	06/27/2025	391,038							391,038	391,038			
100164642	MANTECA	CA		08/21/2024	05/16/2025	387,300		(6,102)			(6,102)		381,197	381,197			
100147048	INDIANAPOLIS	IN		03/27/2024	06/03/2025	288,757		1,855			1,855		290,612	290,612			
100102409	SPOKANE	WA		06/07/2023	05/09/2025	388,800		7,293			7,293		396,093	396,093			
100139137	PANAMA CITY BEACH	FL		12/28/2023	06/09/2025	388,325		(5,645)			(5,645)		382,679	382,679			
100138419	FONTANA	CA		12/18/2023	06/09/2025	388,202		(22,338)			(22,338)		365,864	365,864			
100011147	FREDERICKSBURG	VA		12/23/2016	04/05/2025	383,192		21,604			21,604		404,796	404,796			
100152317	ELK GROVE	CA		05/17/2024	04/17/2025	386,956		(9,070)			(9,070)		377,886	377,886			
100089053	DESERT HOT SPRINGS	CA		01/06/2023	05/09/2025	386,492		(5,695)			(5,695)		380,797	380,797			
100134793	HARRINGTON PARK	NJ		10/30/2023	04/06/2025	386,996		(1,399)			(1,399)		385,597	385,597			
100090970	OXNARD	CA		01/31/2023	05/09/2025	386,764		(11,764)			(11,764)		375,000	375,000			
100137195	AVON LAKE	OH		11/28/2023	04/11/2025	385,370		(14,385)			(14,385)		370,985	370,985			
100135003	VACAVILLE	CA		10/30/2023	05/06/2025	385,054		(4,401)			(4,401)		380,654	380,654			
100091275	WASHINGTON	DC		01/31/2023	04/09/2025	385,628		(18,110)			(18,110)		367,518	367,518			
100114898	LAUDERHILL	FL		07/13/2023	05/09/2025	384,677		(6,871)			(6,871)		377,805	377,805			
100151449	GARFIELD	NJ		05/10/2024	05/17/2025	382,749		165			165		382,914	382,914			
100090760	LEBANON	NJ		02/28/2023	05/09/2025	382,950		(10,858)			(10,858)		372,092	372,092			
3500109032	ORLANDO	FL		10/16/2024	05/28/2025	383,324							383,324	383,324			
100091504	BOCA RATON	FL		01/20/2023	05/31/2025	378,029		26,061			26,061		404,090	404,090			
100146699	FINKSBURG	MD		03/20/2024	06/05/2025	273,494		(13,480)			(13,480)		260,014	260,014			
100140255	MYRTLE BEACH	SC		01/18/2024	06/17/2025	379,524		(11,580)			(11,580)		367,944	367,944			
100135763	LYNNWOOD	WA		11/10/2023	06/16/2025	379,279		11,766			11,766		391,045	391,045			
100164796	PORT CHARLOTTE	FL		08/26/2024	04/17/2025	378,958		7,541			7,541		386,499	386,499			
100169408	MONROE	WA		09/30/2024	04/07/2025	379,232		(8,214)			(8,214)		371,018	369,624	(1,394)		(1,394)
100133322	MORENO VALLEY	CA		11/29/2023	06/06/2025	378,658		(9,801)			(9,801)		368,857	368,857			
100136219	PLEASANT GROVE	UT		11/20/2023	06/17/2025	377,843		7,619			7,619		385,462	385,462			
100133546	HOT SPRINGS	AR		10/19/2023	06/09/2025	377,209		3,728			3,728		380,937	380,937			
3340077220	MIAMI	FL		07/29/2024	04/25/2025	378,266							378,266	378,266			
100081785	DEERFIELD BEACH	FL		04/12/2022	04/09/2025	376,905		(13,491)			(13,491)		363,414	363,414			
3340079595	VALLEY STREAM	NY		07/19/2024	05/31/2025	378,101							378,101	378,101			
100144177	ST GEORGE	UT		03/07/2024	05/17/2025	340,819		6,610			6,610		347,429	347,429			
100087485	APOPKA	FL		10/25/2022	06/09/2025	376,170		10,514			10,514		386,683	386,683			
100161738	CENTRAL ISLIP	NY		07/30/2024	05/09/2025	376,387		(10,738)			(10,738)		365,648	365,648			
100110347	PHOENIX	AZ		06/30/2023	06/17/2025	374,995		636			636		375,630	375,630			
100135366	FRISCO	TX		11/13/2023	04/17/2025	374,820		(1,526)			(1,526)		373,294	373,294			
3340074794	EL DORADO HILLS	CA		05/17/2024	06/25/2025	477,860							477,860	477,860			
100102397	RAMONA	CA		06/07/2023	04/09/2025	374,435		4,293			4,293		378,728	378,728			
100146696	HAMILTON	MI		03/20/2024	05/05/2025	373,403		(17,338)			(17,338)		356,065	356,065			
100110291	MANASSAS	VA		06/30/2023	06/17/2025	372,701		2,353			2,353		375,053	375,053			
100116251	WEST PALM BEACH	FL		07/20/2023	04/05/2025	377,854		60,896			60,896		438,750	438,750			
100044217	BRIGHTON	MA		08/19/2020	06/05/2025	371,427		27,999			27,999		399,426	399,426			
100165982	EULESS	TX		09/06/2024	06/05/2025	372,156		(25,530)			(25,530)		346,626	346,626			
3300004634	BROOKLYN	NY		10/10/2023	06/09/2025	372,866							372,866	372,866			
100119274	BRIGHTON	CO		07/31/2023	06/17/2025	371,847		(6,308)			(6,308)		365,539	365,539			
100108920	FRISCO	TX		05/31/2023	04/09/2025	371,619		(16,286)			(16,286)		355,333	355,333			
100119819	HOUSTON	TX		08/08/2023	06/09/2025	371,954		(7,719)			(7,719)		364,235	364,235			
100169413	KENAI	AK		09/30/2024	05/07/2025	371,039		(9,913)			(9,913)		361,126	361,126			
100128924	APPLE VALLEY	CA		09/22/2023	05/09/2025	370,808							370,808	370,808			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164170	RIVERSIDE	CA		08/21/2024	05/05/2025	370,212		(11,689)			(11,689)		358,522	358,522			
100129886	WATERBURY	CT		09/27/2023	04/30/2025	370,988							370,988	357,490		(13,498)	(13,498)
100109299	ATLANTA	GA		06/12/2023	05/17/2025	369,722		(8,583)			(8,583)		361,139	361,139			
100136924	LOS ANGELES	CA		11/28/2023	06/09/2025	369,130		(6,835)			(6,835)		362,295	362,295			
100119351	HOUSTON	TX		07/31/2023	05/17/2025	368,664		31			31		368,695	368,695			
3340076415	HARAHAN	LA		06/14/2024	06/25/2025	369,192							369,192	369,192			
100164788	HERTFORD	NC		08/26/2024	04/17/2025	367,378		(11,074)			(11,074)		356,304	356,304			
100103506	RICHMOND	TX		05/08/2023	06/09/2025	368,198		(10,679)			(10,679)		357,519	357,519			
100153259	FARIBAULT	MN		05/30/2024	05/17/2025	367,983		(3,164)			(3,164)		364,819	364,819			
4010065110	MOBILE	AL		01/10/2024	06/06/2025	366,748		(9,258)			(9,258)		357,489	357,489			
100142535	PHOENIX	AZ		02/08/2024	06/17/2025	366,545		(7,095)			(7,095)		359,451	359,451			
100165383	ORANGE	CA		08/29/2024	04/18/2025	366,468		(3,228)			(3,228)		363,241	363,241			
100166961	ANCHORAGE	AK		09/13/2024	06/18/2025	366,173		(11,502)			(11,502)		354,671	354,671			
100080508	LUCERNE VALLEY	CA		03/30/2022	06/09/2025	365,352		(11,450)			(11,450)		353,902	353,902			
100100024	FAIRFIELD	CA		03/28/2023	06/22/2025	365,596		(5,119)			(5,119)		360,477	360,477			
100154185	OCEANSIDE	CA		07/11/2024	04/09/2025	365,658		(3,676)			(3,676)		361,982	361,982			
100150699	NEW HAVEN	CT		05/06/2024	06/18/2025	365,636		(12,117)			(12,117)		353,519	353,519			
100103294	STOCKTON	CA		04/27/2023	04/09/2025	365,666		(9,420)			(9,420)		356,246	356,246			
100144042	MCKINNEY	TX		03/07/2024	05/17/2025	365,205		(305)			(305)		364,900	364,900			
3340075732	ATLANTA	GA		05/17/2024	05/22/2025	365,904							365,904	365,904			
100142762	EATONTON	GA		02/08/2024	05/17/2025	364,946		(8,465)			(8,465)		356,481	356,481			
100140567	FULLERTON	CA		01/19/2024	05/16/2025	364,833		(9,765)			(9,765)		355,068	355,068			
3320053270	TACOMA	WA		06/08/2023	04/25/2025	365,211							365,211	365,211			
100055151	ANTELOPE	CA		03/23/2021	04/07/2025	363,413		(31,082)			(31,082)		332,332	304,778		(27,554)	(27,554)
100140896	NORTHRIDGE	CA		02/26/2024	05/10/2025	364,147		(16,952)			(16,952)		347,195	347,195			
100119456	GRASS VALLEY	CA		07/31/2023	05/17/2025	363,558		(5,122)			(5,122)		358,436	358,436			
100141906	PALMDALE	CA		03/27/2024	04/06/2025	363,043		(9,693)			(9,693)		353,350	353,350			
100117862	NEWARK	NJ		07/20/2023	04/05/2025	363,275		(2,923)			(2,923)		360,352	360,352			
100173126	RIO GRANDE	NJ		10/30/2024	05/17/2025	54,277		(955)			(955)		53,322	53,322			
100143023	BRIDGEPORT	CT		02/12/2024	05/09/2025	362,308		2,728			2,728		365,036	365,036			
100167104	SAN ANTONIO	TX		09/13/2024	04/05/2025	361,720		(23,405)			(23,405)		338,315	338,315			
100128474	AURORA	CO		09/15/2023	06/11/2025	361,668		(9,955)			(9,955)		351,714	351,714			
100117364	(VALLEY VILLAGE AREA)LOS ANGEL	CA		07/20/2023	05/06/2025	364,655		13,529			13,529		378,184	378,184			
3340077523	YONKERS	NY		09/18/2024	05/31/2025	362,181							362,181	362,181			
100160884	OCEAN CITY	NJ		07/24/2024	06/17/2025	252,508		(5,868)			(5,868)		246,639	246,639			
100089011	HIALEAH	FL		11/04/2022	06/09/2025	360,214		(18,907)			(18,907)		341,307	341,307			
3310078903	EAST HAMPTON	NY		09/18/2024	05/22/2025	448,218							448,218	448,218			
3410000566	NASHVILLE	TN		10/09/2024	05/28/2025	379,836							379,836	379,836			
3340076458	LAWRENCEVILLE	GA		06/14/2024	06/25/2025	360,360							360,360	360,360			
100152498	HOMOSASSA	FL		05/17/2024	04/18/2025	358,238		(1,836)			(1,836)		356,402	356,402			
100101807	BRIDGEPORT	CT		03/31/2023	05/09/2025	359,411		(6,400)			(6,400)		353,011	353,011			
100164626	GILBERT	AZ		08/21/2024	05/16/2025	359,084		(8,140)			(8,140)		350,945	350,945			
100144175	NORTH KINGSTOWN	RI		03/07/2024	05/17/2025	358,733		(7,087)			(7,087)		351,647	351,647			
100134003	HARRIMAN	NY		10/25/2023	06/09/2025	358,311		(11,751)			(11,751)		346,559	346,559			
100140352	PROSPER	TX		01/18/2024	05/17/2025	358,136		(9,010)			(9,010)		349,126	349,126			
100148823	NORTH RICHLAND HILLS	TX		04/17/2024	06/17/2025	357,384		(14,599)			(14,599)		342,785	342,785			
100032052	SAN FRANCISCO	CA		03/29/2019	05/05/2025	356,356		21,914			21,914		378,269	378,269			
3340075554	SMITHTOWN	NY		05/10/2024	05/22/2025	357,647							357,647	357,647			
100026678	BAKERSFIELD	CA		09/26/2018	04/05/2025	354,742		22,813			22,813		377,556	377,556			
100163805	PHILADELPHIA	PA		09/27/2024	06/09/2025	355,820		(17,098)			(17,098)		338,722	338,722			
100142776	CELINA	TX		02/08/2024	05/17/2025	353,143		(6,812)			(6,812)		346,331	346,331			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101663	ORLANDO	FL		04/26/2023	06/17/2025	355,227		(2,997)			(2,997)		352,230	352,230			
324050960	MOSES LAKE	WA		10/03/2024	04/29/2025	356,250							356,250	356,250			
100138190	RESEDA	CA		12/14/2023	05/06/2025	355,182		(8,525)			(8,525)		346,657	346,657			
100143659	PEMBROKE PINES	FL		02/22/2024	04/09/2025	354,700		(7,927)			(7,927)		346,773	346,773			
100076504	HOLLYWOOD	FL		12/21/2021	04/09/2025	355,071		(9,274)			(9,274)		345,796	345,796			
3340069792	WAIANAE	HI		03/07/2024	05/22/2025	355,054							355,054	355,054			
100102491	CHAPEL HILL	NC		06/07/2023	06/09/2025	351,350		6,885			6,885		358,235	358,235			
100136084	MADERA	CA		12/18/2023	06/09/2025	353,926		(3,874)			(3,874)		350,051	350,051			
100137080	LINDON	UT		11/28/2023	05/17/2025	353,768		(9,101)			(9,101)		344,668	344,668			
100143143	ALEXANDRIA	VA		02/16/2024	05/17/2025	353,567		(6,364)			(6,364)		347,203	347,203			
100126320	NEWARK	NJ		08/30/2023	05/31/2025	353,525		(15,397)			(15,397)		338,129	338,129			
100154334	NORTH LAS VEGAS	NV		06/07/2024	06/09/2025	352,625		(4,716)			(4,716)		347,909	347,909			
100142621	CAPE CORAL	FL		02/08/2024	05/17/2025	351,653		(9,955)			(9,955)		341,698	341,698			
100139964	COLUMBUS	OH		01/09/2024	06/17/2025	351,631		(8,054)			(8,054)		343,577	343,577			
100158853	PRAIRIEVILLE	LA		07/12/2024	05/17/2025	351,707		(14,636)			(14,636)		337,072	337,072			
100164625	MOORESVILLE	NC		08/21/2024	06/16/2025	350,565		(10,524)			(10,524)		340,041	340,041			
100140616	ARLINGTON	WA		01/19/2024	04/16/2025	350,539		(8,678)			(8,678)		341,861	341,861			
100137924	FORT LAUDERDALE	FL		12/13/2023	05/17/2025	348,548		(274)			(274)		348,275	348,275			
100165496	HOLLY SPRINGS	NC		08/29/2024	05/18/2025	348,227		(8,487)			(8,487)		339,740	339,740			
100149086	FORT PIERCE	FL		04/19/2024	04/05/2025	348,305		(21,472)			(21,472)		326,833	326,833			
100110620	ALMOND	NC		06/30/2023	06/17/2025	347,767		(2,298)			(2,298)		345,469	345,469			
3320047419	PHILADELPHIA	PA		03/15/2023	06/25/2025	348,431							348,431	348,431			
3340067803	HUNTINGTON STATION	NY		02/26/2024	05/22/2025	347,945							347,945	347,945			
100136900	LAVALLETTE	NJ		11/27/2023	06/16/2025	325,702		(4,565)			(4,565)		321,137	321,137			
100153913	ELIZABETH	NJ		06/05/2024	05/05/2025	347,163		(10,414)			(10,414)		336,749	336,749			
3340088449	NEWARK	NJ		11/21/2024	05/22/2025	347,554							347,554	347,554			
3310055254	BRENTWOOD	TN		07/27/2023	04/25/2025	347,490							347,490	347,490			
100184491	SANDY	UT		12/17/2024	04/16/2025	346,034		(7,190)			(7,190)		338,844	338,844			
100089413	BAKERSFIELD	CA		11/18/2022	05/09/2025	345,412		413			413		345,825	345,825			
3340068654	KINGSTON	NY		03/07/2024	06/26/2025	346,104							346,104	346,104			
100119945	AUGUSTA	GA		08/11/2023	06/17/2025	345,219		(2,288)			(2,288)		342,931	342,931			
3340082932	PATCHOGUE	NY		10/10/2024	06/25/2025	345,708							345,708	345,708			
100138119	PANORAMA CITY AREA	CA		12/14/2023	06/06/2025	344,688		(9,187)			(9,187)		335,501	335,501			
100152861	POWELL	TN		05/22/2024	04/05/2025	344,621		(21,005)			(21,005)		323,615	323,615			
100141431	NORWALK	CT		01/30/2024	04/05/2025	344,561		(6,318)			(6,318)		338,243	338,243			
100108043	SCOTTSDALE	AZ		05/25/2023	05/17/2025	342,798		(4,676)			(4,676)		338,121	338,121			
100136724	LILBURN	GA		11/27/2023	05/09/2025	345,280		(11,095)			(11,095)		334,185	334,185			
100120778	MANASSAS	VA		08/25/2023	06/11/2025	344,196		(12,844)			(12,844)		331,352	331,352			
3500105173	WAIANAE	HI		09/12/2024	06/25/2025	344,375							344,375	344,375			
100147522	MERRITT ISLAND	FL		04/03/2024	04/05/2025	343,371		(19,288)			(19,288)		324,083	324,083			
100120529	THE DALLES	OR		08/18/2023	06/05/2025	343,519		(14,433)			(14,433)		329,086	329,086			
100101962	WESTMINSTER	MD		04/14/2023	04/09/2025	341,744		(21,181)			(21,181)		320,563	320,563			
100151258	ORLANDO	FL		05/10/2024	06/17/2025	341,645		(9,477)			(9,477)		332,168	332,168			
100136112	EWING	NJ		12/18/2023	05/09/2025	342,442		(5,956)			(5,956)		336,486	336,486			
100114667	THORNTON	CO		06/29/2023	05/09/2025	343,225		(5,114)			(5,114)		338,111	338,111			
100103002	LINCOLNSHIRE	IL		06/22/2023	06/10/2025	342,358		(9,858)			(9,858)		332,500	332,500			
100100717	VANCOUVER	WA		04/28/2023	06/09/2025	341,014		10,501			10,501		351,514	351,514			
100126854	SELDEN	NY		08/30/2023	05/05/2025	340,712		1,125			1,125		341,837	341,837			
100158127	WALLINGTON	NJ		07/09/2024	06/18/2025	340,575		(1,560)			(1,560)		339,014	339,014			
100087184	LAS VEGAS	NV		10/25/2022	04/09/2025	339,047		22,530			22,530		361,577	361,577			
100110415	MCKINNEY	TX		06/30/2023	05/17/2025	339,629		4,126			4,126		343,755	343,755			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140707	LITTLETON	CO		02/08/2024	04/09/2025	339,526		(14,083)			(14,083)		325,443	325,443			
100164833	VENICE	FL		08/26/2024	05/17/2025	338,482		(9,872)			(9,872)		328,609	328,609			
100130244	WILLS POINT	TX		09/28/2023	05/09/2025	338,373		(10,639)			(10,639)		327,735	327,735			
100137376	OCEAN VIEW	DE		12/05/2023	05/05/2025	338,093		(1,347)			(1,347)		336,745	336,745			
100134338	CHESTER	VA		10/27/2023	06/11/2025	338,089		(20,668)			(20,668)		317,421	317,421			
100080384	ACWORTH	GA		04/14/2022	04/30/2025	338,595							338,595	302,890		(35,705)	(35,705)
100138737	TULARE	CA		02/02/2024	05/09/2025	337,714		(12,834)			(12,834)		324,880	324,880			
100120001	HANOVER	MD		08/11/2023	06/17/2025	336,437		(4,040)			(4,040)		332,397	332,397			
100130279	ROSELLE	NJ		09/28/2023	05/11/2025	337,052		(4,000)			(4,000)		333,051	333,051			
100156156	MIAMI	FL		07/25/2024	05/09/2025	336,811		(15,320)			(15,320)		321,491	321,491			
100134321	LAKEWOOD	CO		10/27/2023	05/11/2025	336,998		(19,811)			(19,811)		317,187	317,187			
100148546	HOUSTON	TX		04/12/2024	05/18/2025	336,381		(2,027)			(2,027)		334,354	334,354			
100166207	LEHI	UT		09/09/2024	05/17/2025	335,722		(8,955)			(8,955)		326,767	326,767			
100109592	DALLAS	TX		06/14/2023	04/09/2025	335,882		(15,298)			(15,298)		320,584	320,584			
3340083924	EAST GREENWICH	RI		10/03/2024	06/25/2025	352,090							352,090	352,090			
100158836	ELY	NV		07/12/2024	05/17/2025	335,223		(8,020)			(8,020)		327,203	327,203			
100167569	MABLETON	GA		09/19/2024	05/16/2025	335,552		(8,933)			(8,933)		326,619	326,619			
3310060404	HOUSTON	TX		10/06/2023	04/25/2025	336,169							336,169	336,169			
100140148	CELINA	TX		01/09/2024	05/17/2025	334,355		(7,681)			(7,681)		326,674	326,674			
100136618	SAN BERNARDINO	CA		11/22/2023	04/05/2025	333,667		(13,629)			(13,629)		320,038	320,038			
3340067788	BAYONNE	NJ		03/14/2024	06/25/2025	334,224							334,224	334,224			
100134344	DAUPHIN ISLAND	AL		10/27/2023	06/11/2025	333,286		(4,766)			(4,766)		328,520	328,520			
4010059803	BATON ROUGE	LA		10/27/2023	05/07/2025	333,054		(6,001)			(6,001)		327,053	327,053			
100116484	LAGUNA NIGUEL	CA		07/20/2023	05/06/2025	319,982		18,936			18,936		338,918	338,918			
3310057578	WOODMERE	NY		09/15/2023	06/25/2025	333,383							333,383	333,383			
100071491	HOMESTEAD	FL		10/26/2021	04/09/2025	331,514		(4,665)			(4,665)		326,848	326,848			
100148784	LITTLE ELM	TX		04/17/2024	05/17/2025	331,389		(17,215)			(17,215)		314,174	314,174			
100108227	MIAMI	FL		05/24/2023	05/31/2025	332,543		(13,868)			(13,868)		318,676	318,676			
100163304	SACRAMENTO	CA		08/13/2024	04/05/2025	330,987		(13,093)			(13,093)		317,893	317,893			
100155874	BURLINGTON	WI		06/17/2024	06/18/2025	330,137		(7,935)			(7,935)		322,201	322,201			
100100593	GILBERT	AZ		04/27/2023	04/09/2025	330,861		(12,056)			(12,056)		318,805	318,805			
100148772	OVERLAND PARK	KS		04/17/2024	04/17/2025	329,937		(6,968)			(6,968)		322,969	322,969			
100159281	PACKWOOD	WA		07/15/2024	05/17/2025	329,957		(9,274)			(9,274)		320,683	320,683			
100156650	SAINT CHARLES	MO		06/24/2024	06/17/2025	329,566		(5,982)			(5,982)		323,584	323,584			
100175401	JOSHUA TREE	CA		12/23/2024	05/11/2025	329,513		(15,625)			(15,625)		313,888	313,888			
100174362	CAPE CORAL	FL		10/31/2024	06/17/2025	325,275		(10,505)			(10,505)		314,769	314,769			
3340068957	VALLEY STREAM	NY		02/26/2024	06/25/2025	360,150							360,150	360,150			
100143094	WEST BLOOMFIELD	MI		02/16/2024	06/17/2025	328,574		(3,598)			(3,598)		324,976	324,976			
100143035	PHOENIX	AZ		02/12/2024	05/09/2025	328,052		(22,227)			(22,227)		305,825	305,825			
100165522	BEAUMONT	CA		08/29/2024	04/18/2025	327,570		(5,194)			(5,194)		322,377	322,377			
100180345	MANALAPAN	NJ		11/25/2024	06/18/2025	327,353		6,500			6,500		333,853	333,853			
100136974	ROSLYN	WA		11/28/2023	06/17/2025	327,333		(4,441)			(4,441)		322,893	322,893			
100135673	DAVENPORT	FL		11/09/2023	05/11/2025	327,343		(7,448)			(7,448)		319,895	319,895			
100158089	HAPPY VALLEY	OR		07/09/2024	05/18/2025	327,407		15			15		327,422	327,422			
3340086712	ELMSFORD	NY		12/19/2024	06/25/2025	365,571							365,571	365,571			
100120102	DECATUR	GA		08/11/2023	06/17/2025	323,300		(3,807)			(3,807)		319,493	319,493			
100170288	APEX	NC		10/08/2024	04/17/2025	326,605		(10,578)			(10,578)		316,027	316,027			
100132101	ROCKVILLE	IN		10/13/2023	04/17/2025	326,229		(4,307)			(4,307)		321,921	321,921			
100131637	LANCASTER	CA		10/06/2023	06/17/2025	326,039		1,464			1,464		327,502	327,502			
3500109901	FORT LAUDERDALE	FL		10/16/2024	05/28/2025	345,959							345,959	345,959			
100182023	OKLAHOMA CITY	OK		12/12/2024	06/18/2025	324,849		18,629			18,629		343,477	343,477			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134904	SAN LEANDRO	CA		10/30/2023	05/06/2025	324,563		(7,720)			(7,720)		316,843	316,843			
100172235	PASSAIC	NJ		10/21/2024	06/18/2025	324,314		(6,970)			(6,970)		317,344	317,344			
100120998	FERNANDINA BEACH	FL		08/30/2023	06/17/2025	324,236		(2,584)			(2,584)		321,652	321,652			
3310059737	DALLAS	TX		10/06/2023	04/25/2025	324,738							324,738	324,738			
100153690	CELINA	TX		05/31/2024	05/05/2025	287,348		(6,827)			(6,827)		280,522	280,522			
100152765	COLUMBUS	OH		05/22/2024	06/09/2025	323,263		(6,540)			(6,540)		316,723	316,723			
100162626	ANNA	TX		08/12/2024	05/17/2025	322,918		(5,251)			(5,251)		317,667	317,667			
3340071176	NEWARK	NJ		04/05/2024	04/25/2025	323,778							323,778	323,778			
100138657	PEMBROKE PINES	FL		02/02/2024	06/09/2025	322,542		(25,059)			(25,059)		297,483	297,483			
100153700	IDAHO FALLS	ID		05/31/2024	06/05/2025	322,761		(23,902)			(23,902)		298,859	298,859			
100141987	SANTA ROSA	CA		02/29/2024	06/06/2025	323,715		(4,365)			(4,365)		319,350	319,350			
3310080958	LIVINGSTON	NJ		08/19/2024	04/25/2025	370,953							370,953	370,953			
100099686	NEW SMYRNA BEACH	FL		04/06/2023	05/09/2025	321,868		6,062			6,062		327,929	327,929			
100142891	MESA	AZ		02/09/2024	05/18/2025	321,730		(9,833)			(9,833)		311,897	311,897			
100185420	CLERMONT	FL		12/20/2024	06/18/2025	321,338		6,694			6,694		328,032	328,032			
100081611	DEERFIELD BEACH	FL		03/24/2022	04/09/2025	320,943		(3,167)			(3,167)		317,776	317,776			
100167846	CLEARWATER	FL		09/20/2024	04/05/2025	321,936		(5,936)			(5,936)		316,000	316,000			
100131818	SAN JACINTO	CA		10/06/2023	06/05/2025	321,164		(3,977)			(3,977)		317,187	317,187			
100175314	ALEDO	TX		11/05/2024	04/18/2025	320,967		(11,107)			(11,107)		309,860	309,860			
100110208	PORTSMOUTH	RI		06/30/2023	06/17/2025	320,155		2,826			2,826		322,981	322,981			
100137200	PONCHA SPRINGS	CO		11/28/2023	05/11/2025	320,145		1,341			1,341		321,486	321,486			
100134781	LAND O' LAKES	FL		10/30/2023	05/06/2025	311,236		(3,409)			(3,409)		307,827	307,827			
100137632	RALEIGH	NC		12/08/2023	06/17/2025	319,822		3,431			3,431		323,254	323,254			
100156705	RICHMOND HILL	GA		06/26/2024	05/05/2025	304,859		(10,716)			(10,716)		294,143	294,143			
100102005	APPLE VALLEY	CA		04/14/2023	04/30/2025	344,279		(10)			(10)		344,269	316,424		(27,845)	(27,845)
100164449	PORT SAINT LUCIE	FL		08/21/2024	04/17/2025	319,199		(10,250)			(10,250)		308,950	308,950			
100135236	LINDEN	TN		11/08/2023	05/17/2025	318,208		278			278		318,486	318,486			
100151751	WESLEY CHAPEL	FL		05/10/2024	06/05/2025	318,238		(15,174)			(15,174)		303,064	303,064			
100135752	ANNA	TX		11/10/2023	05/16/2025	317,660		(4,073)			(4,073)		313,587	313,587			
100140839	BOISE	ID		03/06/2024	06/05/2025	318,191		(29,791)			(29,791)		288,400	288,400			
100149438	BANNER ELK	NC		04/24/2024	04/17/2025	317,048		4,245			4,245		321,293	321,293			
100100031	BALTIMORE	MD		03/28/2023	06/22/2025	316,780		7,012			7,012		323,792	323,792			
100182196	CYPRESS	TX		12/12/2024	06/17/2025	316,595		(2,621)			(2,621)		313,973	313,973			
100129778	WHITTIER	NC		09/27/2023	04/30/2025	316,751							316,751	313,472		(3,278)	(3,278)
100100869	ROCKVALE	TN		04/28/2023	04/09/2025	315,360		24,725			24,725		340,085	340,085			
100102882	ARLINGTON	TX		06/22/2023	05/10/2025	316,463		12,537			12,537		329,000	329,000			
3410000535	SAINT AUGUSTINE	FL		09/24/2024	04/23/2025	316,257							316,257	316,257			
100133540	MENIFEE	CA		10/19/2023	04/09/2025	315,597		(14,879)			(14,879)		300,718	300,718			
100159714	JUSTIN	TX		08/23/2024	06/09/2025	315,402		(941)			(941)		314,461	314,461			
100148668	FORT MYERS	FL		04/16/2024	05/09/2025	315,043		(18,449)			(18,449)		296,595	296,595			
100140186	CLOVIS	CA		01/11/2024	06/09/2025	314,704		(4,115)			(4,115)		310,589	310,589			
100102138	JURUPA VALLEY	CA		04/14/2023	04/09/2025	313,760		(11,743)			(11,743)		302,017	302,017			
100087211	BAKERSFIELD	CA		10/25/2022	05/09/2025	313,298		11,126			11,126		324,424	324,424			
100148491	SHERMAN	TX		04/12/2024	05/18/2025	310,670		(8,418)			(8,418)		302,252	302,252			
100146582	HOUSTON	TX		03/20/2024	06/09/2025	313,175		(12,705)			(12,705)		300,470	300,470			
100054663	LOS ANGELES	CA		03/23/2021	05/07/2025	311,305		(10,945)			(10,945)		300,359	300,359			
100186758	OAKLAND	CA		12/31/2024	04/11/2025	313,266		(11,966)			(11,966)		301,300	301,300			
3340076726	GREENSBORO	GA		08/19/2024	05/31/2025	312,884							312,884	312,884			
100146576	DELAND	FL		03/20/2024	06/09/2025	311,911		(21,687)			(21,687)		290,224	290,224			
100114853	COOLIN	ID		07/10/2023	05/17/2025	311,285		1,535			1,535		312,821	312,821			
100020224	PORTLAND	OR		07/17/2018	04/21/2025	310,179		(6,745)			(6,745)		303,434	303,434			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141567	DRIPPING SPRINGS	TX		01/30/2024	05/05/2025	311,307		(13,536)			(13,536)		297,771	297,771			
100151634	BIG BEAR CITY	CA		05/10/2024	05/17/2025	311,132		(6,725)			(6,725)		304,407	304,407			
100169573	STONEHAM	MA		09/30/2024	05/07/2025	308,862		(6,080)			(6,080)		302,781	296,214		(6,567)	(6,567)
100174813	BROWNSVILLE	TX		10/31/2024	05/03/2025	310,512		(20,235)			(20,235)		290,277	290,277			
100160565	PLANO	TX		07/19/2024	06/05/2025	310,170		1,796			1,796		311,967	311,967			
100140344	MCKINNEY	TX		01/18/2024	05/17/2025	310,276		(5,945)			(5,945)		304,331	304,331			
100140312	BALTIMORE	MD		01/18/2024	05/17/2025	309,487		(7,170)			(7,170)		302,317	302,317			
100133940	NEW HAVEN	CT		10/25/2023	05/09/2025	310,284		(9,361)			(9,361)		300,924	300,924			
3340084149	BRENTWOOD	NY		09/26/2024	06/25/2025	330,422							330,422	330,422			
100110754	HEATH	OH		08/11/2023	06/09/2025	309,277		1,023			1,023		310,299	310,299			
100101849	SUWANEE	GA		04/06/2023	04/09/2025	309,238		(11,952)			(11,952)		297,286	297,286			
100158898	MILLVILLE	DE		07/12/2024	04/17/2025	308,343		9,511			9,511		317,854	317,854			
100134713	MERCED	CA		10/30/2023	05/06/2025	308,434		(11,279)			(11,279)		297,155	297,155			
100149984	SAINT CLOUD	FL		06/07/2024	05/09/2025	308,188		(19,745)			(19,745)		288,443	288,443			
100120599	LANHAM	MD		08/18/2023	05/05/2025	307,893		(4,230)			(4,230)		303,663	303,663			
100166126	OLD LYME	CT		09/09/2024	04/17/2025	307,250		(9,251)			(9,251)		297,999	297,999			
100170104	LAWRENCEVILLE	GA		10/08/2024	05/17/2025	79,269		(1,242)			(1,242)		78,026	78,026			
100166054	OXFORD	OH		09/06/2024	06/09/2025	307,649		(11,399)			(11,399)		296,250	296,250			
100149575	MELISSA	TX		04/26/2024	04/16/2025	306,808		(9,609)			(9,609)		297,200	297,200			
100150584	COLUMBIA	TN		05/03/2024	05/17/2025	306,723		(7,404)			(7,404)		299,319	299,319			
100152774	BRANFORD	CT		05/22/2024	06/09/2025	306,564		(8,472)			(8,472)		298,092	298,092			
100133647	EAST WENATCHEE	WA		10/23/2023	04/17/2025	306,142		(1,775)			(1,775)		304,366	304,366			
100179645	ROUND ROCK	TX		11/21/2024	05/17/2025	306,114		(10,694)			(10,694)		295,419	295,419			
100089643	HOLLYWOOD	FL		01/30/2023	04/09/2025	306,175		(20,699)			(20,699)		285,476	285,476			
100108476	MADISON	CT		05/25/2023	05/09/2025	305,947		(1,748)			(1,748)		304,199	304,199			
100102840	CARROLLTON	TX		06/22/2023	06/10/2025	305,632		(5,158)			(5,158)		300,474	300,474			
100148860	WAKE FOREST	NC		04/17/2024	06/17/2025	305,680		(3,260)			(3,260)		302,420	302,420			
3310064300	DALLAS	TX		12/22/2023	05/22/2025	355,960							355,960	355,960			
100164633	HANAHAN	SC		08/21/2024	05/16/2025	305,142		(5,207)			(5,207)		299,935	299,935			
100028955	RENTON	WA		10/26/2018	04/05/2025	306,025		13,129			13,129		319,154	319,154			
3310084919	CARLSBAD	CA		10/03/2024	04/25/2025	305,762							305,762	305,762			
100162771	GLENDALE	AZ		08/12/2024	05/17/2025	304,012		(4,380)			(4,380)		299,632	299,632			
100174808	CUTLER BAY	FL		10/31/2024	05/03/2025	304,333		(14,102)			(14,102)		290,231	290,231			
100137447	PENN VALLEY	CA		01/11/2024	05/09/2025	304,266		(4,167)			(4,167)		300,100	300,100			
100149899	GARNER	NC		04/29/2024	06/05/2025	304,664		(12,585)			(12,585)		292,079	292,079			
100141383	WINCHESTER	CA		01/30/2024	05/06/2025	304,128		(872)			(872)		303,256	303,256			
100130057	NORTH BERGEN	NJ		09/27/2023	06/09/2025	305,644		(13,144)			(13,144)		292,500	292,500			
100163144	DENTON	TX		08/13/2024	04/18/2025	303,618		(11,142)			(11,142)		292,476	292,476			
100000299	BELLEVUE	WA		09/27/2016	04/05/2025	300,842		33,301			33,301		334,143	334,143			
100120167	GALENA	OH		08/14/2023	05/09/2025	302,643		(7,013)			(7,013)		295,630	295,630			
100100652	RAINIER	WA		04/28/2023	06/09/2025	300,804		3,482			3,482		304,286	304,286			
100158750	CHARLOTTE	NC		07/10/2024	04/17/2025	302,349		(7,853)			(7,853)		294,496	294,496			
100174231	NORTH FORT MYERS	FL		10/31/2024	05/07/2025	115,522		(3,083)			(3,083)		112,438	112,438			
100148563	NAPERVILLE	IL		04/12/2024	05/18/2025	302,383		(7,683)			(7,683)		294,700	294,700			
100120637	RICHMOND	TX		08/21/2023	04/09/2025	300,988		(7,367)			(7,367)		293,622	293,622			
100152714	COLUMBUS	OH		05/17/2024	04/18/2025	301,860		1,879			1,879		303,739	303,739			
100089959	MESA	AZ		01/26/2023	06/09/2025	301,719		(13,020)			(13,020)		288,699	288,699			
100103683	NAUGATUCK	CT		05/08/2023	06/09/2025	300,178		(6,257)			(6,257)		293,921	293,921			
324080643	CEDAR CITY	UT		12/20/2024	05/29/2025	302,400							302,400	302,400			
100176565	PLEASANT GARDEN	NC		11/15/2024	06/17/2025	301,534		(5,736)			(5,736)		295,798	295,798			
100137228	SANTA MARIA	CA		11/29/2023	05/09/2025	270,287		(4,205)			(4,205)		266,082	266,082			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151203	SPRING HILL	TN		05/10/2024	06/17/2025	301,261		(8,852)			(8,852)		292,410	292,410			
100054518	STATEN ISLAND	NY		03/23/2021	06/07/2025	300,197		16,884			16,884		317,081	317,081			
100145847	CUMMING	GA		03/15/2024	06/05/2025	301,013		(15,013)			(15,013)		286,000	286,000			
100168436	GRAPEVINE	TX		09/25/2024	05/17/2025	270,291		(10,569)			(10,569)		259,723	259,723			
100119344	TURLOCK	CA		07/31/2023	06/17/2025	293,195		23			23		293,218	293,218			
100173373	SURPRISE	AZ		10/30/2024	06/17/2025	300,058		(12,025)			(12,025)		288,033	288,033			
100101629	AURORA	CO		04/26/2023	05/17/2025	299,880		(6,712)			(6,712)		293,168	293,168			
100146872	WHITE STONE	VA		03/26/2024	06/18/2025	299,442		(7,167)			(7,167)		292,275	292,275			
3340074186	CALDWELL	ID		05/17/2024	06/25/2025	493,323							493,323	493,323			
100140059	GLEN ALLEN	VA		01/09/2024	05/17/2025	299,404		(8,386)			(8,386)		291,018	291,018			
100147982	BREMERTON	WA		04/10/2024	06/16/2025	97,356		(146)			(146)		97,210	97,210			
100165495	MIAMI	FL		08/29/2024	04/18/2025	298,714		(7,510)			(7,510)		291,204	291,204			
3340080946	WAXHAW	NC		08/19/2024	06/25/2025	457,380							457,380	457,380			
100120968	OCALA	FL		08/30/2023	04/17/2025	298,144		4,285			4,285		302,429	302,429			
100120377	MIAMI	FL		08/18/2023	04/30/2025	297,125		(38)			(38)		297,087	282,868		(14,219)	(14,219)
100131925	WINSTON SALEM	NC		10/13/2023	06/17/2025	297,309		(1,009)			(1,009)		296,300	296,300			
100132494	NEWBERRY	FL		11/03/2023	05/10/2025	297,324		4,477			4,477		301,801	301,801			
3340082064	COPIAGUE	NY		08/26/2024	06/25/2025	297,792							297,792	297,792			
100129985	ATLANTIC CITY	NJ		09/27/2023	05/09/2025	297,157		(12,593)			(12,593)		284,564	284,564			
100138762	LAWTON	OK		12/21/2023	04/11/2025	297,032		(7,566)			(7,566)		289,466	289,466			
100129767	AREA OF OLIVEHURST	CA		09/27/2023	06/05/2025	296,732		(809)			(809)		295,922	295,922			
100174356	SPRINGFIELD	MO		10/31/2024	05/17/2025	296,878		(7,990)			(7,990)		288,888	288,888			
100156059	WINDERMERE	FL		06/18/2024	06/05/2025	296,835		(3,230)			(3,230)		293,605	293,605			
100091507	TOMS RIVER	NJ		01/20/2023	06/09/2025	296,523		(5,518)			(5,518)		291,005	291,005			
100159300	DUNEDIN	FL		07/15/2024	06/17/2025	293,278		(6,881)			(6,881)		286,397	286,397			
3340082296	LINDENHURST	NY		09/18/2024	06/25/2025	297,000							297,000	297,000			
3340076562	LEHIGH ACRES	FL		07/19/2024	06/25/2025	297,000							297,000	297,000			
100164540	CHARLOTTE	NC		08/21/2024	06/16/2025	295,919		(5,846)			(5,846)		290,073	290,073			
100180398	LURAY	VA		11/25/2024	06/18/2025	294,798		(689)			(689)		294,109	294,109			
100079670	KATY	TX		04/25/2022	05/22/2025	294,865		(14,807)			(14,807)		280,059	280,059			
100140825	PALM DESERT	CA		03/06/2024	05/05/2025	295,140		(9,767)			(9,767)		285,372	285,372			
100048531	CARMEL	NY		11/20/2020	05/07/2025	293,040		(8,006)			(8,006)		285,034	285,034			
100110647	JACKSONVILLE	FL		06/30/2023	06/17/2025	232,873		(6,137)			(6,137)		226,736	226,736			
100171503	FORT WAYNE	IN		10/16/2024	05/17/2025	294,680		(9,557)			(9,557)		285,123	285,123			
100154331	VICTORVILLE	CA		06/07/2024	04/09/2025	294,795		(3,778)			(3,778)		291,017	291,017			
322090163	PEORIA	AZ		03/03/2023	06/01/2025	295,000							295,000	295,000			
100142612	SHERWOOD	AR		02/08/2024	06/17/2025	293,692		(8,299)			(8,299)		285,393	285,393			
100146958	BENSALEM	PA		03/26/2024	05/18/2025	293,687		(278)			(278)		293,409	293,409			
3340082484	PHILADELPHIA	PA		09/03/2024	05/22/2025	330,250							330,250	330,250			
100090341	LOS LUNAS	NM		12/22/2022	05/09/2025	293,287		5,120			5,120		298,407	298,407			
100152491	TELFORD	PA		05/16/2024	06/11/2025	293,011		(14,199)			(14,199)		278,811	278,811			
100116232	LAKE WORTH	FL		07/20/2023	05/05/2025	292,339		82,057			82,057		374,396	374,396			
100135741	PITTSBORO	NC		11/10/2023	06/16/2025	290,786		5,341			5,341		296,127	296,127			
100137047	LENOIR CITY	TN		11/28/2023	06/17/2025	292,312		570			570		292,883	292,883			
100100560	WILLIS	TX		04/27/2023	04/09/2025	292,284		(27,518)			(27,518)		264,766	264,766			
100146931	WINSTON	OR		03/26/2024	05/18/2025	292,280		(8,318)			(8,318)		283,962	283,962			
100143764	GARLAND	TX		04/05/2024	04/09/2025	292,022		(12,482)			(12,482)		279,540	279,540			
100153646	LANCASTER	TX		05/31/2024	04/05/2025	291,990		(12,840)			(12,840)		279,150	279,150			
100156226	JENSEN BEACH	FL		06/20/2024	06/11/2025	291,586		(8,491)			(8,491)		283,096	283,096			
3340085502	EWA BEACH	HI		10/31/2024	05/22/2025	309,391							309,391	309,391			
100143217	CAPE CORAL	FL		02/16/2024	04/17/2025	291,575		(7,039)			(7,039)		284,535	284,535			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141556	SAN BERNARDINO	CA		01/30/2024	05/05/2025	291,643		(5,566)			(5,566)		286,077	286,077			
100133558	BLUE RIDGE	GA		10/23/2023	04/17/2025	291,126		112			112		291,238	291,238			
100150905	WILLIAMSBURG	VA		05/08/2024	06/17/2025	290,939		(5,933)			(5,933)		285,006	285,006			
3410000634	BLUFFTON	SC		12/09/2024	06/25/2025	331,868							331,868	331,868			
100160155	NORTH CHARLESTON	SC		07/17/2024	04/18/2025	289,912		(8,392)			(8,392)		281,520	281,520			
100090012	SANTA MARIA	CA		01/13/2023	06/22/2025	290,050		2,833			2,833		292,884	292,884			
100155217	SANFORD	FL		07/19/2024	05/24/2025	290,392		(22,141)			(22,141)		268,252	268,252			
100137900	METHUEN	MA		12/08/2023	06/11/2025	289,618		(11,640)			(11,640)		277,978	277,978			
100175945	FORNEY	TX		11/14/2024	04/16/2025	289,482		(5,094)			(5,094)		284,388	284,388			
100081501	LINCOLN	CA		03/18/2022	06/17/2025	288,376		3,862			3,862		292,239	292,239			
3340071935	VALLEJO	CA		04/05/2024	05/22/2025	289,872							289,872	289,872			
100110134	CINCINNATI	OH		06/29/2023	05/09/2025	288,504		(11,269)			(11,269)		277,235	277,235			
100150543	FREDERICK	MD		05/03/2024	05/17/2025	288,591		7,550			7,550		296,141	296,141			
100107885	COVINGTON	GA		06/29/2023	04/09/2025	288,579		(13,832)			(13,832)		274,747	274,747			
100115429	YAKIMA	WA		07/17/2023	05/09/2025	288,413		(8,436)			(8,436)		279,977	279,977			
100175384	COLUMBUS	OH		11/05/2024	04/18/2025	288,338		(5,269)			(5,269)		283,069	283,069			
100168571	BILLINGS	MT		09/25/2024	04/17/2025	288,050		(12,156)			(12,156)		275,894	275,894			
100137718	APEX	NC		12/08/2023	06/17/2025	225,806		129			129		225,935	225,935			
100162886	ANNA	TX		08/12/2024	05/17/2025	287,581		(5,891)			(5,891)		281,691	281,691			
3310060521	HOUSTON	TX		10/31/2023	04/25/2025	330,518							330,518	330,518			
100179922	FOLEY	AL		11/25/2024	06/17/2025	287,211		22,789			22,789		310,001	310,001			
100013122	CHICAGO	IL		05/25/2017	04/05/2025	287,959		52,201			52,201		340,160	340,160			
100163133	WEST ALLIS	WI		08/13/2024	06/18/2025	287,165		(7,892)			(7,892)		279,273	279,273			
100137771	GLEN ALLEN	VA		12/08/2023	04/17/2025	286,531		(4,794)			(4,794)		281,737	281,737			
100166462	SPRING	TX		10/31/2024	06/09/2025	287,006		(11,335)			(11,335)		275,671	275,671			
100139369	WATERBURY	CT		12/28/2023	04/09/2025	287,282		(4,648)			(4,648)		282,634	282,634			
100025485	COPIAGUE	NY		09/20/2018	04/05/2025	286,464		(5,724)			(5,724)		280,739	280,739			
100143388	IRVING	TX		02/16/2024	06/05/2025	286,704		(9,541)			(9,541)		277,163	277,163			
100171952	KANSAS CITY	MO		10/17/2024	04/18/2025	286,425		(6,181)			(6,181)		280,244	280,244			
100091377	MIAMI	FL		02/22/2023	04/17/2025	286,326		958			958		287,284	287,284			
100139081	KEY BISCAYNE	FL		12/28/2023	06/09/2025	285,231		(8,817)			(8,817)		276,413	276,413			
100120890	CONWAY	SC		08/30/2023	04/17/2025	285,488		(715)			(715)		284,773	284,773			
100156343	BUCKEYE	AZ		07/25/2024	05/09/2025	285,120		(6,716)			(6,716)		278,404	278,404			
100091034	HILLSBORO	OR		01/31/2023	06/09/2025	283,860		(23,227)			(23,227)		260,633	260,633			
100180064	MYRTLE BEACH	SC		11/25/2024	06/17/2025	284,703		13,640			13,640		298,343	298,343			
3340075917	RAHWAY	NJ		06/14/2024	06/25/2025	285,516							285,516	285,516			
100152177	LAS VEGAS	NV		05/17/2024	05/17/2025	284,509		(101)			(101)		284,409	284,409			
100086027	SACRAMENTO	CA		09/02/2022	05/09/2025	281,382		(10,541)			(10,541)		270,841	270,841			
100175352	EULESS	TX		11/05/2024	06/18/2025	284,320		(591)			(591)		283,729	283,729			
100137604	AUSTIN	TX		12/08/2023	05/17/2025	284,084		(5,455)			(5,455)		278,630	278,630			
100175492	KATY	TX		12/23/2024	06/11/2025	275,980		(10,981)			(10,981)		264,999	264,999			
100160157	LONGS	SC		07/17/2024	06/18/2025	282,742		(7,143)			(7,143)		275,599	275,599			
100142778	CHARLOTTE	NC		02/08/2024	04/17/2025	282,651		(3,960)			(3,960)		278,691	278,691			
3500110005	ORLANDO	FL		11/27/2024	05/28/2025	282,696							282,696	282,696			
100136144	SAN ANTONIO	TX		12/18/2023	04/09/2025	281,022		(12,092)			(12,092)		268,930	268,930			
100108179	ATHENS	GA		05/24/2023	05/09/2025	281,728		141			141		281,869	281,869			
100139501	MIDLAND	TX		12/28/2023	05/05/2025	281,175		(13,240)			(13,240)		267,934	267,934			
100182622	CROSS HILL	SC		12/12/2024	05/17/2025	281,445		5,887			5,887		287,332	287,332			
100142729	NASHVILLE	TN		02/08/2024	05/17/2025	280,047		(8,716)			(8,716)		271,331	271,331			
100107850	TAMPA	FL		05/23/2023	05/09/2025	281,165		(8,222)			(8,222)		272,942	272,942			
100091291	MCDONOUGH	GA		01/31/2023	05/09/2025	280,980		(12,949)			(12,949)		268,031	268,031			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340066363	CHICAGO	IL		02/26/2024	06/26/2025	281,421							281,421	281,421			
100158867	TOMAHAWK	WI		07/12/2024	04/17/2025	280,757		(12,204)			(12,204)		268,553	268,553			
3340074223	DAYTON	TX		05/23/2024	06/25/2025	330,446							330,446	330,446			
100071944	UNIVERSAL CITY	TX		11/19/2021	06/09/2025	279,792		(31,152)			(31,152)		248,639	248,639			
100101859	HALLANDALE BEACH	FL		04/06/2023	05/09/2025	278,165		10,565			10,565		288,730	288,730			
100148545	WEST CHESTER	PA		04/12/2024	05/18/2025	280,167		(7,433)			(7,433)		272,734	272,734			
100067417	ORLANDO	FL		09/23/2021	05/17/2025	278,523		(8,823)			(8,823)		269,700	269,700			
100135082	RICHMOND	TX		11/01/2023	06/17/2025	279,269		1,857			1,857		281,126	281,126			
100142866	DELTON	MI		02/09/2024	05/18/2025	279,250		(7,755)			(7,755)		271,495	271,495			
100150865	UNION	NJ		05/08/2024	04/17/2025	278,964		(1,497)			(1,497)		277,467	277,467			
100149495	COLUMBUS	OH		04/24/2024	06/17/2025	278,881		(9,081)			(9,081)		269,800	269,800			
3300004080	WYCKOFF	NJ		10/28/2022	04/21/2025	279,300							279,300	279,300			
100139198	HOUSTON	TX		12/28/2023	05/06/2025	277,763		(2,383)			(2,383)		275,380	275,380			
100119289	INDIAN TRAIL	NC		07/31/2023	06/17/2025	277,375		4,535			4,535		281,910	281,910			
100000555	PACIFICA	CA		09/27/2016	04/05/2025	275,452		38,327			38,327		313,778	313,778			
3340063545	BAY SHORE	NY		08/19/2024	06/25/2025	278,586							278,586	278,586			
100128901	WOODSTOCK	GA		09/21/2023	05/05/2025	79,276		(791)			(791)		78,485	78,485			
100117571	SUNRISE	FL		07/20/2023	06/06/2025	277,030		37,337			37,337		314,367	314,367			
100148755	LOGAN	UT		04/17/2024	04/17/2025	276,738		(4,255)			(4,255)		272,484	272,484			
100120326	DEERFIELD BEACH	FL		08/18/2023	05/05/2025	276,834		(3,813)			(3,813)		273,021	273,021			
3340076988	CAPE CORAL	FL		06/14/2024	06/25/2025	277,208							277,208	277,208			
3340073477	ANGLETON	TX		05/10/2024	05/22/2025	277,200							277,200	277,200			
3340074958	VALLEY STREAM	NY		05/10/2024	05/22/2025	277,200							277,200	277,200			
100081069	SARASOTA	FL		03/18/2022	06/17/2025	275,376		13,391			13,391		288,768	288,768			
100140393	WHITEFISH	MT		01/18/2024	05/17/2025	276,100		(5,471)			(5,471)		270,630	270,630			
100128252	KATY	TX		09/14/2023	05/05/2025	275,948		(8,804)			(8,804)		267,144	267,144			
3310066350	WINTER PARK	FL		01/23/2024	05/22/2025	415,397							415,397	415,397			
3310076812	CHATHAM	NJ		07/19/2024	06/25/2025	367,723							367,723	367,723			
100142958	JONESBOROUGH	TN		02/09/2024	05/18/2025	274,909		(7,210)			(7,210)		267,699	267,699			
100076215	CHATTANOOGA	TN		01/07/2022	04/17/2025	274,807		(5,660)			(5,660)		269,147	269,147			
100135353	CELINA	TX		11/13/2023	04/17/2025	270,981		(155)			(155)		270,826	270,826			
100117466	PHOENIX	AZ		07/20/2023	06/05/2025	275,884		5,813			5,813		281,697	281,697			
100134510	ROWLETT	TX		10/30/2023	04/09/2025	273,045		(9,839)			(9,839)		263,206	263,206			
100089952	AUBURNDALE	FL		01/26/2023	04/09/2025	274,598		(13,223)			(13,223)		261,375	261,375			
100179605	LIBERTY HILL	TX		11/21/2024	05/17/2025	274,159		(7,274)			(7,274)		266,886	266,886			
100100293	MANDEVILLE	LA		03/24/2023	04/30/2025	287,969							287,969	287,098		(871)	(871)
100115018	NEW BRAUNFELS	TX		07/14/2023	05/16/2025	273,607		1,322			1,322		274,929	274,929			
100131654	HOT SPRINGS	AR		10/06/2023	06/17/2025	273,419		(2,970)			(2,970)		270,449	270,449			
100136037	SAN PABLO	CA		11/16/2023	06/05/2025	273,356		(1,329)			(1,329)		272,027	272,027			
100114975	KISSIMMEE	FL		07/14/2023	06/16/2025	273,176		(4,044)			(4,044)		269,132	269,132			
100140526	DAWSONVILLE	GA		01/19/2024	05/16/2025	273,298		(2,790)			(2,790)		270,508	270,508			
100116180	SPRING VALLEY	CA		07/20/2023	06/05/2025	273,035		23,599			23,599		296,634	296,634			
3310051533	TAMPA	FL		04/27/2023	06/25/2025	306,059							306,059	306,059			
100140151	RALEIGH	NC		01/09/2024	05/17/2025	272,688		(6,828)			(6,828)		265,860	265,860			
100165765	LAS VEGAS	NV		08/29/2024	06/11/2025	272,829		(14,090)			(14,090)		258,739	258,739			
100163358	DOWNERS GROVE	IL		09/27/2024	06/09/2025	272,471		(17,218)			(17,218)		255,253	255,253			
100091608	ORLANDO	FL		03/07/2023	04/09/2025	272,897		(2,562)			(2,562)		270,335	270,335			
3340072761	GLEN GARDNER	NJ		04/05/2024	05/31/2025	272,646							272,646	272,646			
100149058	ONTARIO	CA		04/19/2024	05/05/2025	271,885		(8,939)			(8,939)		262,946	262,946			
100099553	LAKELAND	FL		02/17/2023	05/09/2025	251,868		(6,562)			(6,562)		245,306	245,306			
100053488	EDINA	MN		03/23/2021	06/07/2025	271,304		(25,857)			(25,857)		245,447	245,447			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134615	LAKELAND	FL		10/30/2023	05/06/2025	270,637		(156)			(156)		270,481	270,481			
100047529	LOS ANGELES	CA		11/20/2020	05/07/2025	269,909		(4,433)			(4,433)		265,476	265,476			
100115968	SEASIDE HEIGHTS	NJ		07/20/2023	05/17/2025	270,449		(4,807)			(4,807)		265,642	265,642			
100053592	BLOOMINGTON	IL		03/23/2021	04/07/2025	268,674		(7,083)			(7,083)		261,591	261,591			
100164304	GLENDALE	AZ		08/21/2024	05/17/2025	268,064		(4,700)			(4,700)		263,364	263,364			
100103568	CLINTON	CT		05/08/2023	05/09/2025	270,352		(5,903)			(5,903)		264,449	264,449			
100136621	WHITTIER	CA		11/22/2023	06/05/2025	270,772		(6,209)			(6,209)		264,563	264,563			
40018771	BROOKLYN	NY		03/26/2021	05/23/2025	270,697							270,697	238,086		(32,611)	(32,611)
100081592	ROSAMOND	CA		03/24/2022	04/30/2025	277,813							277,813	265,046		(12,767)	(12,767)
100120154	ATTALLA	AL		08/14/2023	06/09/2025	270,010		(3,879)			(3,879)		266,130	266,130			
3310080680	JACKSON	NJ		09/26/2024	05/22/2025	270,270							270,270	270,270			
100161175	MODESTO	CA		07/25/2024	06/09/2025	269,384		(13,664)			(13,664)		255,720	255,720			
100159940	LAKE WORTH	FL		08/16/2024	04/11/2025	269,249		(11,783)			(11,783)		257,467	257,467			
100114561	CHICAGO	IL		06/29/2023	06/09/2025	269,223		(4,068)			(4,068)		265,155	265,155			
100134722	BUFORD	GA		10/30/2023	06/06/2025	162,215		(801)			(801)		161,414	161,414			
3300004713	COLONIA	NJ		10/10/2023	06/09/2025	269,245							269,245	269,245			
100175460	INDIAN WELLS	CA		12/23/2024	05/11/2025	268,146		(12,708)			(12,708)		255,437	255,437			
100132389	AURORA	CO		11/03/2023	05/10/2025	268,025		3,732			3,732		271,757	271,757			
3340072018	MOUNT SINAI	NY		04/19/2024	06/25/2025	268,528							268,528	268,528			
100165235	NEWPORT NEWS	VA		08/29/2024	04/05/2025	267,081		(989)			(989)		266,092	266,092			
100173294	CANTON	NC		10/30/2024	04/17/2025	266,198		2,310			2,310		268,509	268,509			
3310090903	SAN DIEGO	CA		12/19/2024	04/25/2025	267,300							267,300	267,300			
100152897	MODESTO	CA		05/22/2024	04/05/2025	266,792		(15,354)			(15,354)		251,437	251,437			
100133702	WESTAMPTON	NJ		10/23/2023	06/17/2025	266,640		(1,624)			(1,624)		265,016	265,016			
3310073701	UPPER NYACK	NY		06/14/2024	04/25/2025	267,033							267,033	267,033			
100057955	PASSAIC	NJ		06/30/2021	05/17/2025	265,468		(5,491)			(5,491)		259,977	259,977			
100120837	DAVENPORT	FL		08/25/2023	04/30/2025	328,288							328,288	316,166		(12,122)	(12,122)
100113881	N. MIAMI	FL		06/29/2023	06/05/2025	262,066		13,447			13,447		275,512	275,512			
100119243	ELKTON	MD		07/31/2023	06/17/2025	265,550		1,872			1,872		267,422	267,422			
100119147	PORT SAINT LUCIE	FL		07/31/2023	05/17/2025	265,604		2,336			2,336		267,940	267,940			
100140386	CONCORD	NC		01/18/2024	04/17/2025	265,290		(8,070)			(8,070)		257,220	257,220			
100186474	LEHI	UT		12/30/2024	04/17/2025	265,318		(665)			(665)		264,653	264,653			
100133751	PORT SAINT LUCIE	FL		10/23/2023	05/17/2025	264,422		16,069			16,069		280,491	280,491			
100065147	COLUMBUS	OH		07/14/2021	06/17/2025	262,082		(5,529)			(5,529)		256,553	256,553			
100129416	TOMBALL	TX		09/29/2023	05/17/2025	264,115		(5,226)			(5,226)		258,889	258,889			
100169042	VOLCANO	HI		09/27/2024	06/18/2025	263,376		(3,301)			(3,301)		260,075	260,075			
100137573	ROUND ROCK	TX		12/08/2023	05/17/2025	263,611		(2,089)			(2,089)		261,522	261,522			
100079286	ROCK HILL	SC		02/28/2022	05/09/2025	262,880		(8,707)			(8,707)		254,173	254,173			
100131920	LIBERTY HILL	TX		10/13/2023	04/17/2025	263,282		2,583			2,583		265,865	265,865			
100133206	ROCKVILLE	MD		11/29/2023	06/06/2025	263,352		(5,962)			(5,962)		257,390	257,390			
100128356	FRISCO	TX		09/14/2023	06/05/2025	164,335		(4,794)			(4,794)		159,541	159,541			
100129889	WATERBURY	CT		09/27/2023	05/31/2025	263,370							263,370	261,457		(1,912)	(1,912)
3310062383	LIVINGSTON	NJ		12/22/2023	05/22/2025	290,773							290,773	290,773			
100162683	HOUSTON	TX		08/12/2024	05/31/2025	262,102		(10)			(10)		262,092	262,027		(65)	(65)
100088174	MIAMI	FL		10/25/2022	05/22/2025	262,069		(8,199)			(8,199)		253,869	253,869			
100129381	HOUSTON	TX		09/26/2023	04/21/2025	165,934		2,849			2,849		168,783	168,783			
100118151	MYRTLE BEACH	SC		07/20/2023	05/05/2025	261,971		(13,822)			(13,822)		248,149	248,149			
100147952	TUCSON	AZ		04/08/2024	05/17/2025	261,529		(4,710)			(4,710)		256,818	256,818			
324060167	QUEEN CREEK	AZ		10/03/2024	06/27/2025	499,963							499,963	499,963			
100087321	WATERBURY	VT		10/25/2022	05/31/2025	260,998		27,004			27,004		288,002	288,002			
100101850	MESA	AZ		04/06/2023	04/09/2025	261,293		(9,112)			(9,112)		252,182	252,182			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137037	RESTON	VA		11/28/2023	04/17/2025	260,958		1,972			1,972		262,929	262,929			
100068342	BRADENTON	FL		08/25/2021	05/17/2025	260,344		(7,284)			(7,284)		253,059	253,059			
100149643	FARMERSVILLE	TX		04/26/2024	04/16/2025	258,400		(6,969)			(6,969)		251,431	251,431			
100147506	ELK RIVER	MN		04/03/2024	06/05/2025	261,053		(11,666)			(11,666)		249,387	249,387			
100151581	SHERMAN	TX		05/10/2024	06/17/2025	260,608		(322)			(322)		260,287	260,287			
100166249	FORT WORTH	TX		09/09/2024	05/17/2025	259,818		2,695			2,695		262,513	262,513			
3500112736	WEST PARK	FL		11/27/2024	05/28/2025	278,354							278,354	278,354			
100131896	BROCKTON	MA		10/06/2023	04/05/2025	260,009		(2,154)			(2,154)		257,855	257,855			
100054729	BELFAIR	WA		03/23/2021	04/07/2025	259,695		(12,208)			(12,208)		247,487	247,487			
100091728	WAIANAE	HI		03/24/2023	06/09/2025	259,733		(18,797)			(18,797)		240,936	240,936			
100165571	PROVIDENCE VILLAGE	TX		08/29/2024	05/18/2025	258,806		(5,053)			(5,053)		253,753	253,753			
100174291	LINEVILLE	AL		10/31/2024	04/17/2025	258,631		(8,731)			(8,731)		249,900	249,900			
100140622	ANNA	TX		01/19/2024	05/16/2025	256,708		(5,088)			(5,088)		251,620	251,620			
100167671	PRINCETON	TX		09/19/2024	06/16/2025	258,015		(9,191)			(9,191)		248,824	248,824			
100148739	JOLIET	IL		04/17/2024	06/17/2025	257,650		(8,805)			(8,805)		248,845	248,845			
100107960	ATLANTA	GA		06/29/2023	04/09/2025	258,108		(19,790)			(19,790)		238,318	238,318			
100081126	MORGANTON	NC		03/18/2022	06/17/2025	255,631		405			405		256,036	256,036			
100135259	BEAUFORT	NC		11/08/2023	06/17/2025	252,574		658			658		253,232	253,232			
100011528	LITHIA	FL		03/08/2017	04/13/2025	256,751		114,545			114,545		371,296	371,296			
100053882	PISCATAWAY	NJ		03/23/2021	05/07/2025	255,339		31,047			31,047		286,386	286,386			
100134760	KISSIMMEE	FL		10/30/2023	05/06/2025	58,912		29			29		58,941	58,941			
100089986	PLEASANT PRAIRIE	WI		01/13/2023	04/22/2025	255,157		(10,753)			(10,753)		244,404	244,404			
100020137	ATASCADERO	CA		07/17/2018	06/21/2025	253,816		(3,475)			(3,475)		250,340	250,340			
100119859	CLIFTON TOWNSHIP	PA		08/10/2023	04/11/2025	250,743		(6,937)			(6,937)		243,806	243,806			
100132426	CHARLOTTESVILLE	VA		11/03/2023	06/10/2025	254,681		4,319			4,319		259,000	259,000			
100163973	MISSION	TX		10/04/2024	06/09/2025	253,148		(15,098)			(15,098)		238,051	238,051			
3340090306	MASTIC BEACH	NY		12/12/2024	06/25/2025	313,870							313,870	313,870			
100139282	KISSIMMEE	FL		12/28/2023	05/06/2025	253,875		(5,760)			(5,760)		248,115	248,115			
100028588	MORENO VALLEY	CA		10/26/2018	05/05/2025	251,703		3,121			3,121		254,824	254,824			
100119494	KANNAPOLIS	NC		07/28/2023	04/16/2025	253,749		1,584			1,584		255,332	255,332			
3300005015	NORTH BERGEN	NJ		06/24/2024	04/21/2025	254,163							254,163	254,163			
100170329	GALLATIN	TN		10/08/2024	05/17/2025	253,332		(10,541)			(10,541)		242,791	242,791			
100164807	CALABASH	NC		08/26/2024	06/17/2025	253,252		(4,292)			(4,292)		248,959	248,959			
100135444	CASPER	WY		11/13/2023	05/17/2025	253,040		344			344		253,384	253,384			
100133443	CINCINNATI	OH		10/19/2023	06/11/2025	253,067		(11,250)			(11,250)		241,817	241,817			
100152405	LAWRENCEVILLE	GA		05/17/2024	04/17/2025	238,523		(4,778)			(4,778)		233,745	233,745			
3340075091	BOLIVAR PENINSULA	TX		05/17/2024	05/31/2025	253,089							253,089	253,089			
100076754	KEY BISCAYNE	FL		12/30/2021	05/09/2025	251,476		(14,789)			(14,789)		236,687	236,687			
3310057158	FORT LAUDERDALE	FL		07/27/2023	04/25/2025	252,450							252,450	252,450			
100184900	YORBA LINDA	CA		12/17/2024	06/16/2025	251,476		(2,798)			(2,798)		248,678	248,678			
100149695	DENNIS PORT	MA		04/26/2024	06/16/2025	251,428		(3,694)			(3,694)		247,734	247,734			
100134004	TAMPA	FL		10/25/2023	05/31/2025	252,297		(6,841)			(6,841)		245,455	245,455			
100031216	HIALEAH	FL		03/29/2019	04/05/2025	251,974		34,672			34,672		286,646	286,646			
100144249	HOUSTON	TX		03/08/2024	06/09/2025	251,624		(15,827)			(15,827)		235,796	235,796			
100133199	LOS ANGELES (WHITTIER AREA)	CA		11/29/2023	04/06/2025	251,467		(3,977)			(3,977)		247,490	247,490			
100054183	SAN FRANCISCO	CA		03/23/2021	04/07/2025	247,309		(3,873)			(3,873)		243,436	243,436			
100140413	GREENVILLE	NC		01/18/2024	05/17/2025	251,317		(5,691)			(5,691)		245,626	245,626			
100156718	ANNISTON	AL		06/26/2024	05/05/2025	251,250		(8,021)			(8,021)		243,229	243,229			
100133593	POINT VENTURE	TX		10/23/2023	05/17/2025	251,217		3,442			3,442		254,659	254,659			
100143110	MOREHEAD CITY	NC		02/16/2024	06/17/2025	229,132		(6,358)			(6,358)		222,775	222,775			
3320046989	EWING	NJ		02/27/2023	04/25/2025	251,682							251,682	251,682			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167602	DALLAS	TX		09/19/2024	05/16/2025	250,858		(8,258)			(8,258)		242,600	242,600			
100171134	NAPLES	FL		11/22/2024	06/09/2025	250,899		(1,533)			(1,533)		249,366	249,366			
100120197	GILBERT	AZ		08/18/2023	05/05/2025	250,861		(5,861)			(5,861)		245,000	245,000			
100131996	CROFTON	MD		10/13/2023	05/17/2025	249,730		(1,813)			(1,813)		247,916	247,916			
100136859	LEOMINSTER	MA		11/27/2023	05/16/2025	249,452		(2,155)			(2,155)		247,297	247,297			
100027827	NEW CASTLE	CO		10/26/2018	04/05/2025	248,543		21,885			21,885		270,428	270,428			
3340072323	TOMS RIVER	NJ		05/23/2024	05/22/2025	249,524							249,524	249,524			
3340085339	IRVINGTON	NJ		09/26/2024	06/25/2025	249,480							249,480	249,480			
100164812	NORTH PORT	FL		08/26/2024	06/17/2025	248,606		(6,178)			(6,178)		242,428	242,428			
3410000565	PALISADES PARK	NJ		10/09/2024	05/28/2025	297,146							297,146	297,146			
100149445	MESA	AZ		04/24/2024	05/17/2025	237,339		(7,780)			(7,780)		229,560	229,560			
100168076	VALRICO	FL		09/20/2024	04/07/2025	248,557		122			122		248,679	248,679			
100084649	HIRAM	GA		08/02/2022	05/22/2025	247,794		(11,703)			(11,703)		236,091	236,091			
100152515	LANCASTER	PA		05/17/2024	04/18/2025	246,779		(4,849)			(4,849)		241,930	241,930			
100150652	GLASSBORO	NJ		05/06/2024	04/18/2025	246,690		(3,133)			(3,133)		243,557	243,557			
100126279	FORT MEADE	FL		08/30/2023	06/09/2025	246,913		(5,691)			(5,691)		241,222	241,222			
100088095	OPA LOCKA	FL		10/25/2022	04/22/2025	246,636		(5,746)			(5,746)		240,890	240,890			
3340085476	CHICAGO	IL		10/10/2024	05/31/2025	299,376							299,376	299,376			
100158806	BOLINGBROOK	IL		07/10/2024	06/17/2025	246,393		(7,814)			(7,814)		238,579	238,579			
100109615	CHICAGO	IL		06/14/2023	04/09/2025	245,571		(5,524)			(5,524)		240,047	240,047			
100071938	PACIFIC PALISADES	CA		11/19/2021	05/09/2025	244,761		(7,652)			(7,652)		237,109	237,109			
100119528	NEW BRAUNFELS	TX		07/28/2023	05/16/2025	245,127		1,044			1,044		246,171	246,171			
100109131	SPRINGFIELD	MA		06/05/2023	04/09/2025	245,453		(8,277)			(8,277)		237,176	237,176			
100133600	LAS VEGAS	NV		10/23/2023	05/17/2025	244,550		16,332			16,332		260,883	260,883			
100186473	ALEXANDRIA	MN		12/30/2024	04/17/2025	244,672		(7,313)			(7,313)		237,359	237,359			
100175890	WOODRUFF	SC		11/14/2024	06/16/2025	244,432		1,093			1,093		245,525	245,525			
100155326	MONTGOMERY	IL		07/19/2024	05/24/2025	244,543		(8,298)			(8,298)		236,245	236,245			
100102375	FLORENCE	KY		06/07/2023	05/09/2025	244,138		(3,507)			(3,507)		240,631	240,631			
100120705	CHARLOTTE	NC		08/25/2023	05/16/2025	243,857		(1,065)			(1,065)		242,792	242,792			
100136269	RICHMOND	VA		11/20/2023	04/17/2025	226,676		664			664		227,340	227,340			
100029542	HYATTSVILLE	MD		10/26/2018	05/05/2025	244,344		28,601			28,601		272,946	272,946			
100135243	BOONE	NC		11/08/2023	06/17/2025	231,581		2,512			2,512		234,094	234,094			
100137658	TUCSON	AZ		12/08/2023	05/17/2025	243,683		(2,700)			(2,700)		240,983	240,983			
100141774	CARNESVILLE	GA		01/30/2024	05/09/2025	243,771		(20,030)			(20,030)		223,742	223,742			
100119687	SLOATSBURG	NY		08/08/2023	05/09/2025	243,342		(5,793)			(5,793)		237,548	237,548			
100129618	ALLENTOWN	PA		09/29/2023	05/17/2025	243,350		449			449		243,798	243,798			
100079814	LIBERTY	MO		04/25/2022	06/22/2025	242,665		(12,782)			(12,782)		229,883	229,883			
3340086454	VOORHEES TOWNSHIP	NJ		10/10/2024	06/25/2025	243,619							243,619	243,619			
100149383	FORT WORTH	TX		04/24/2024	04/17/2025	242,350		6,678			6,678		249,029	249,029			
3340072694	HOUSTON	TX		04/05/2024	05/31/2025	242,967							242,967	242,967			
100152510	COLUMBIA	MD		05/17/2024	04/18/2025	242,108		(1,109)			(1,109)		240,999	240,999			
3500113704	MIAMI	FL		12/20/2024	06/25/2025	277,313							277,313	277,313			
100174473	AUSTIN	TX		10/31/2024	06/01/2025	241,014		(12,451)			(12,451)		228,563	228,563			
100173152	KENNESAW	GA		10/30/2024	06/17/2025	241,591		(9,612)			(9,612)		231,979	231,979			
100182616	BUFFALO GROVE	IL		12/12/2024	06/17/2025	241,098		(9,299)			(9,299)		231,800	231,800			
100140239	PLAINSBORO	NJ		01/18/2024	05/17/2025	240,674		(4,413)			(4,413)		236,261	236,261			
3310056930	LIVINGSTON	NJ		08/31/2023	05/29/2025	241,478							241,478	241,478			
100131963	MEDINA	OH		10/13/2023	04/17/2025	240,512		(1,477)			(1,477)		239,035	239,035			
3340071475	NEWARK	NJ		03/21/2024	05/22/2025	240,610							240,610	240,610			
100149596	RALEIGH	NC		04/26/2024	05/16/2025	233,500		(4,387)			(4,387)		229,114	229,114			
100154101	AUSTIN	TX		07/11/2024	04/09/2025	239,929		(7,328)			(7,328)		232,602	232,602			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3410000578	HILLSBOROUGH	NJ		10/23/2024	04/23/2025	240,253							240,253	240,253			
100180216	GREAT FALLS	MT		11/25/2024	06/18/2025	239,531		(2,889)			(2,889)		236,642	236,642			
100142168	VICTORVILLE	CA		02/29/2024	06/06/2025	239,266		(5,003)			(5,003)		234,263	234,263			
100114857	OCEAN ISLE BEACH	NC		07/10/2023	05/17/2025	239,275		45			45		239,321	239,321			
3310067472	NORTH BELLMORE	NY		01/23/2024	04/25/2025	239,828							239,828	239,828			
3340070689	WESTFIELD	MA		03/21/2024	06/25/2025	239,580							239,580	239,580			
100112630	IRVINE	CA		06/29/2023	05/05/2025	238,592		101,976			101,976		340,568	340,568			
100140419	ATLANTA	GA		01/18/2024	05/17/2025	238,965		(5,854)			(5,854)		233,111	233,111			
100158759	PLANO	TX		07/10/2024	04/17/2025	238,879		(4,328)			(4,328)		234,551	234,551			
100133980	ATLANTIC CITY	NJ		10/25/2023	06/09/2025	238,736		(8,923)			(8,923)		229,813	229,813			
3310078457	RIDGEFIELD	CT		09/26/2024	06/25/2025	300,713							300,713	300,713			
100109325	BONITA SPRINGS	FL		06/12/2023	05/17/2025	237,833		(9,234)			(9,234)		228,599	228,599			
100152419	COLONIAL HEIGHTS	VA		05/17/2024	06/17/2025	238,002		395			395		238,396	238,396			
3500114068	MIAMI GARDENS	FL		12/20/2024	06/25/2025	238,525							238,525	238,525			
100047140	WAXHAW	NC		11/20/2020	04/07/2025	238,402		(10,700)			(10,700)		227,702	227,702			
100157711	HILLIARD	OH		06/28/2024	04/05/2025	236,397		(9,511)			(9,511)		226,886	226,886			
100166971	GREENVILLE	SC		09/13/2024	05/18/2025	237,246		(4,751)			(4,751)		232,495	232,495			
100068423	TRUSSVILLE	AL		08/25/2021	04/17/2025	236,348		(2,938)			(2,938)		233,410	233,410			
100138183	LOCUST GROVE	GA		12/14/2023	04/06/2025	236,446		(2,354)			(2,354)		234,092	234,092			
100182684	SEMINOLE	FL		12/12/2024	05/17/2025	236,647		(4,708)			(4,708)		231,939	231,939			
100133655	JACKSONVILLE	AR		10/23/2023	06/17/2025	97,698		1,298			1,298		98,996	98,996			
100170332	HIGH POINT	NC		10/08/2024	04/17/2025	219,998		(9,649)			(9,649)		210,348	210,348			
100157897	ROUND ROCK	TX		07/09/2024	04/17/2025	235,761		(6,388)			(6,388)		229,373	229,373			
3410000562	GLENWOOD	NJ		10/09/2024	04/23/2025	243,331							243,331	243,331			
100180253	BUCKEYE	AZ		11/25/2024	05/18/2025	234,555		3,739			3,739		238,294	238,294			
100117706	RIVERTON	UT		07/20/2023	05/06/2025	234,540		12,429			12,429		246,969	246,969			
100167124	FORT WORTH	TX		09/13/2024	04/05/2025	234,334		(18,250)			(18,250)		216,084	216,084			
3310086450	LAKE MARY	FL		10/31/2024	06/25/2025	252,450							252,450	252,450			
100137700	MELISSA	TX		12/08/2023	05/17/2025	233,758		(3,234)			(3,234)		230,524	230,524			
100164194	PORTAGE	MI		08/21/2024	04/05/2025	233,912		(7,114)			(7,114)		226,797	226,797			
100174353	INDIO	CA		10/31/2024	06/17/2025	233,649		(5,013)			(5,013)		228,636	228,636			
100168585	HICKORY	NC		09/25/2024	06/17/2025	233,036		3,200			3,200		236,235	236,235			
3340078232	MINERAL	VA		08/19/2024	06/25/2025	233,768							233,768	233,768			
3340079131	PALM COAST	FL		07/29/2024	05/22/2025	233,402							233,402	233,402			
100161126	NORTH CHARLESTON	SC		07/24/2024	06/17/2025	232,338		(5,835)			(5,835)		226,503	226,503			
100128517	MIAMI	FL		09/15/2023	04/11/2025	232,600		(14,999)			(14,999)		217,601	217,601			
100136976	HAMPSTEAD	NC		11/28/2023	05/17/2025	232,097		(181)			(181)		231,916	231,916			
100084835	HOLLYWOOD	FL		08/02/2022	05/22/2025	231,708		(8,100)			(8,100)		223,608	223,608			
100133637	CORPUS CHRISTI	TX		10/23/2023	04/17/2025	231,259		(1,474)			(1,474)		229,785	229,785			
40015428	NORTH PLAINFIELD	NJ		08/06/2021	05/23/2025	231,833							231,833	231,833			
100079186	ARLINGTON HEIGHTS	IL		02/24/2022	06/17/2025	230,568		(981)			(981)		229,588	229,588			
3310058760	BROOKLYN	NY		09/15/2023	04/25/2025	231,660							231,660	231,660			
100132270	MARICOPA	AZ		10/13/2023	04/16/2025	230,802		3,638			3,638		234,440	234,440			
3310083344	LIVINGSTON	NJ		09/18/2024	04/25/2025	311,093							311,093	311,093			
3340071978	MALVERN	PA		03/21/2024	05/31/2025	286,466							286,466	286,466			
100136259	PORTSMOUTH	VA		11/20/2023	06/17/2025	229,977		3,038			3,038		233,015	233,015			
100065493	CARROLLTON	TX		07/28/2021	06/17/2025	229,088		(4,094)			(4,094)		224,995	224,995			
3320044386	STOCKTON	CA		01/30/2023	05/22/2025	230,175							230,175	162,136		(68,039)	(68,039)
3340083814	MORTON GROVE	IL		09/18/2024	06/25/2025	248,514							248,514	248,514			
3340074863	CAPE CORAL	FL		05/10/2024	05/22/2025	247,001							247,001	247,001			
3340074862	CAPE CORAL	FL		05/10/2024	05/22/2025	246,702							246,702	246,702			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142502	CYPRESS	TX		02/08/2024	05/17/2025	227,656		(5,188)			(5,188)		222,468	222,468			
100168181	SUN CITY CENTER	FL		09/20/2024	04/07/2025	218,717		1,688			1,688		220,405	208,666		(11,739)	(11,739)
100081012	LAS VEGAS	NV		03/18/2022	05/17/2025	228,057		2,262			2,262		230,319	230,319			
3310080359	LIVINGSTON	NJ		08/19/2024	04/25/2025	273,069							273,069	273,069			
100174498	LAGUNA VISTA	TX		10/31/2024	05/22/2025	228,702		(14,951)			(14,951)		213,750	213,750			
100137817	WAUKEGAN	IL		12/08/2023	05/06/2025	228,619		10,347			10,347		238,967	238,967			
100133603	EUSTIS	FL		10/23/2023	04/17/2025	227,919		2,823			2,823		230,742	230,742			
100084607	HUMBLE	TX		08/02/2022	04/30/2025	228,167		(5)			(5)		228,162	227,681		(481)	(481)
3500109838	RICHMOND	VA		11/15/2024	06/25/2025	228,324							228,324	228,324			
100132312	CLEVELAND	OH		10/13/2023	05/31/2025	227,672		(56)			(56)		227,616	227,737		121	121
100134487	EWING	NJ		10/30/2023	05/09/2025	227,632		(8,547)			(8,547)		219,086	219,086			
100101640	HOLLY HILL	FL		04/26/2023	04/17/2025	227,122		(3,257)			(3,257)		223,866	223,866			
100185462	TINLEY PARK	IL		12/20/2024	06/18/2025	227,116		128			128		227,244	227,244			
100175764	PLACENTIA	CA		11/12/2024	06/01/2025	226,215		(2,523)			(2,523)		223,691	223,691			
100139652	BAKERSFIELD	CA		12/28/2023	06/05/2025	226,932		(10,550)			(10,550)		216,382	216,382			
100139557	TRAVELERS REST	SC		12/28/2023	05/05/2025	225,972		(16,553)			(16,553)		209,418	209,418			
3310074213	BROOKLYN	NY		07/29/2024	04/25/2025	227,205							227,205	227,205			
3340081250	LAGO VISTA	TX		08/26/2024	05/31/2025	232,848							232,848	232,848			
100129733	ALBUQUERQUE	NM		09/29/2023	06/17/2025	226,131		(2,985)			(2,985)		223,146	223,146			
100091269	TAMPA	FL		01/31/2023	05/09/2025	226,252		(11,981)			(11,981)		214,271	214,271			
100138986	JACKSON	NJ		12/21/2023	06/05/2025	226,394		140,184			140,184		366,578	366,578			
100076146	SPRING HILL	FL		01/07/2022	06/17/2025	225,233		(5,839)			(5,839)		219,394	219,394			
100135369	POINCIANA	FL		11/13/2023	05/17/2025	226,112		4,650			4,650		230,762	230,762			
3500109592	NORTH LAUDERDALE	FL		10/30/2024	05/28/2025	225,772							225,772	225,772			
100138777	ELK GROVE	CA		12/21/2023	05/11/2025	225,150		(9,160)			(9,160)		215,991	215,991			
3340078368	PALM COAST	FL		07/29/2024	05/31/2025	242,827							242,827	242,827			
100148001	LEXINGTON	KY		04/10/2024	05/16/2025	224,949		(2,303)			(2,303)		222,646	222,646			
4010043168	BALTIMORE	NY		02/02/2023	05/07/2025	225,932		(4,932)			(4,932)		221,000	221,000			
100149363	SAN ANTONIO	TX		04/24/2024	06/17/2025	224,234		(1,963)			(1,963)		222,271	222,271			
100156725	KNOXVILLE	TN		06/26/2024	05/05/2025	223,683		(5,520)			(5,520)		218,163	218,163			
3310059995	LIVINGSTON	NJ		10/06/2023	06/25/2025	224,737							224,737	224,737			
100120990	FAIR OAKS	CA		08/30/2023	04/17/2025	223,968		2,101			2,101		226,069	226,069			
100110591	SAN ANTONIO	TX		06/30/2023	04/17/2025	223,949		(785)			(785)		223,163	223,163			
100013520	LORTON	VA		05/25/2017	04/05/2025	223,021		22,953			22,953		245,974	245,974			
100163018	WESTFIELD	IN		08/13/2024	04/18/2025	214,301		(6,360)			(6,360)		207,941	207,941			
100103786	BARNEGAT	NJ		05/10/2023	06/09/2025	223,445		(6,363)			(6,363)		217,082	217,082			
100141715	BARNEGAT	NJ		01/30/2024	05/09/2025	223,292		(5,100)			(5,100)		218,191	218,191			
100141095	LAKE ARIEL	PA		01/30/2024	05/31/2025	222,537		(1,635)			(1,635)		220,902	220,902			
3310070020	WESTWOOD	NJ		03/28/2024	06/25/2025	223,133							223,133	223,133			
100088101	NORTH RICHLAND HILLS	TX		10/25/2022	05/22/2025	222,491		(2,517)			(2,517)		219,974	219,974			
100024988	LAS VEGAS	NV		09/20/2018	04/05/2025	222,481		95,716			95,716		318,198	318,198			
100139944	HERNDON	VA		01/09/2024	06/17/2025	222,522		(6,014)			(6,014)		216,508	216,508			
100165000	CHICAGO	IL		08/28/2024	04/09/2025	222,312		(12,902)			(12,902)		209,410	209,410			
100128369	BUNKER HILL	WV		09/15/2023	04/11/2025	222,192		(8,573)			(8,573)		213,619	213,619			
3340070927	INDIANAPOLIS	IN		03/14/2024	06/25/2025	232,610							232,610	232,610			
100057909	LEHI	UT		06/30/2021	05/17/2025	220,457		(3,166)			(3,166)		217,291	217,291			
100135411	MIDLAND	TX		11/13/2023	06/17/2025	221,175		990			990		222,165	222,165			
100026097	CEDAR HILL	TX		09/20/2018	05/05/2025	222,005		(6,686)			(6,686)		215,319	215,319			
3340070600	HORSEHEADS	NY		06/14/2024	05/31/2025	221,760							221,760	221,760			
100031144	NORTH HIGHLANDS	CA		03/29/2019	06/05/2025	220,262		20,316			20,316		240,579	240,579			
3340085063	NEPTUNE CITY	NJ		10/03/2024	06/25/2025	221,538							221,538	221,538			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060254	PORTLAND	OR		06/25/2021	04/17/2025	219,734		(7,686)			(7,686)		212,049	212,049			
100088120	CRANSTON	RI		10/25/2022	04/22/2025	221,060		(2,523)			(2,523)		218,537	218,537			
100108306	AMELIA	OH		05/24/2023	04/09/2025	221,176		(8,103)			(8,103)		213,073	213,073			
100061756	MCMURRAY	PA		07/01/2021	04/20/2025	219,438		(3,288)			(3,288)		216,150	216,150			
100113106	ALTA LOMA	CA		06/29/2023	06/05/2025	220,474		130,619			130,619		351,093	351,093			
100186662	CIBOLO	TX		12/30/2024	06/17/2025	220,165		(2,075)			(2,075)		218,090	218,090			
3340087641	DECATUR	GA		10/23/2024	04/25/2025	237,283							237,283	237,283			
100101133	KILLEEN	TX		04/28/2023	05/09/2025	220,224		(12,449)			(12,449)		207,775	207,775			
3300005118	HACKENSACK	NJ		06/24/2024	04/21/2025	220,647							220,647	220,647			
100174387	COLUMBIA	SC		10/31/2024	05/07/2025	219,911		(6,221)			(6,221)		213,690	213,690			
100044049	NEWARK	NJ		08/19/2020	04/05/2025	219,743		29,385			29,385		249,128	249,128			
100110507	HENDERSON	NV		06/30/2023	05/17/2025	218,835		14,109			14,109		232,944	232,944			
3500112297	OAKLAND PARK	FL		11/27/2024	04/17/2025	240,501							240,501	240,501			
100161480	BOWLING GREEN	KY		07/30/2024	06/18/2025	218,853		(6,531)			(6,531)		212,322	212,322			
100044289	RICHMOND	CA		08/19/2020	06/05/2025	219,089		(14,514)			(14,514)		204,575	204,575			
100137304	CATHEDRAL CITY	CA		12/01/2023	06/09/2025	219,043		(2,145)			(2,145)		216,898	216,898			
100139214	DAVENPORT	FL		12/28/2023	05/06/2025	218,437		1,114			1,114		219,551	219,551			
100012603	HENDERSON	NV		05/25/2017	05/05/2025	218,273		58,532			58,532		276,805	276,805			
100100174	BRIDGETON	NJ		03/17/2023	05/09/2025	218,317		(8,938)			(8,938)		209,379	209,379			
100090249	LAS VEGAS	NV		01/13/2023	05/22/2025	218,316		(12,568)			(12,568)		205,748	205,748			
100091244	LANCASTER	CA		01/31/2023	04/09/2025	218,425		(10,564)			(10,564)		207,861	207,861			
100136486	ABILENE	TX		11/20/2023	06/17/2025	217,736		22,292			22,292		240,028	240,028			
100150844	FAYETTEVILLE	NC		05/08/2024	06/17/2025	217,900		2,793			2,793		220,693	220,693			
100152004	ORLANDO	FL		06/14/2024	04/09/2025	206,319		(4,563)			(4,563)		201,756	201,756			
3340072590	UPPER MARLBORO	MD		04/05/2024	04/25/2025	218,038							218,038	218,038			
100157856	DAVENPORT	FL		07/09/2024	06/17/2025	216,802		(3,795)			(3,795)		213,007	213,007			
100109944	PHILLIPSBURG	NJ		06/22/2023	05/09/2025	217,047		(6,187)			(6,187)		210,860	210,860			
100134587	GULF BREEZE	FL		10/30/2023	05/09/2025	216,766		(3,627)			(3,627)		213,139	213,139			
100020406	LACEY	WA		07/27/2018	04/21/2025	215,693		(6,457)			(6,457)		209,236	209,236			
100108354	NORTH CHARLESTON	SC		05/25/2023	05/31/2025	216,005		(4,033)			(4,033)		211,972	211,972			
100133611	SAINT PETERSBURG	FL		10/23/2023	05/17/2025	216,041		3,747			3,747		219,788	219,788			
100089746	SUMMERVILLE	SC		12/02/2022	05/09/2025	215,704		(16,211)			(16,211)		199,493	199,493			
100138414	MIAMI	FL		12/18/2023	05/31/2025	27,089		(73)			(73)		27,016	27,016			
100174925	HARTFORD	CT		10/31/2024	04/03/2025	215,232		(10,339)			(10,339)		204,893	204,893			
100115539	BROWNSBURG	IN		07/19/2023	05/09/2025	215,074		1,177			1,177		216,251	216,251			
100161501	BOWLING GREEN	KY		07/30/2024	06/18/2025	215,261		(6,664)			(6,664)		208,597	208,597			
100163143	CHICAGO	IL		08/13/2024	06/18/2025	214,840		(2,198)			(2,198)		212,642	212,642			
100084791	PORT CHARLOTTE	FL		08/02/2022	05/22/2025	215,082		(16,520)			(16,520)		198,562	198,562			
100137307	CATHEDRAL CITY	CA		12/01/2023	04/09/2025	215,087		813			813		215,900	215,900			
3340065479	LEHIGH ACRES	FL		06/14/2024	06/25/2025	214,980							214,980	214,980			
100117524	LAS VEGAS	NV		07/20/2023	05/05/2025	214,369		5,354			5,354		219,723	219,723			
100065670	MAITLAND	FL		07/28/2021	06/17/2025	213,546		(4,128)			(4,128)		209,418	209,418			
100099936	CADDO MILLS	TX		03/28/2023	04/30/2025	214,521							214,521	206,234		(8,287)	(8,287)
100130329	APPLE VALLEY	CA		09/28/2023	04/11/2025	214,138		(10,021)			(10,021)		204,117	204,117			
3310042366	PANAMA CITY BEACH	FL		10/19/2022	04/25/2025	214,565							214,565	214,565			
3310087745	SAN CLEMENTE	CA		10/23/2024	05/22/2025	233,264							233,264	233,264			
100115361	HARDEEVILLE	SC		07/17/2023	06/09/2025	197,482		(5,257)			(5,257)		192,225	192,225			
323090721	BIRMINGHAM	AL		04/24/2024	05/29/2025	213,205							213,205	213,205			
3340064102	BURLINGTON	NJ		02/26/2024	05/22/2025	213,189							213,189	213,189			
100087060	PLANO	TX		11/04/2022	04/09/2025	212,922		(1,608)			(1,608)		211,315	211,315			
3320044822	VERNON TOWNSHIP	NJ		02/13/2023	05/22/2025	212,850							212,850	212,850			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310059337	BIRMINGHAM	AL		10/31/2023	04/25/2025	231,835							231,835	231,835			
100060134	DENVER	CO		06/25/2021	06/17/2025	211,373		(4,111)			(4,111)		207,262	207,262			
3340083087	SUFFERN	NY		09/26/2024	05/31/2025	212,454							212,454	212,454			
3310081051	TENAFLY	NJ		09/18/2024	04/25/2025	219,512							219,512	219,512			
100061206	FULTONDALE	AL		06/01/2021	04/20/2025	210,451		855			855		211,307	211,307			
100055107	ROSEBURG	OR		03/23/2021	05/07/2025	211,086		(15,446)			(15,446)		195,640	195,640			
100116630	BUFORD	GA		07/20/2023	06/06/2025	210,096		39,986			39,986		250,082	250,082			
3340081909	SHALLOTTE	NC		08/26/2024	05/31/2025	215,794							215,794	215,794			
100136853	FRAMINGHAM	MA		11/27/2023	05/16/2025	210,482		760			760		211,242	211,242			
100165839	PALM BAY	FL		08/29/2024	04/05/2025	210,451		(7,918)			(7,918)		202,533	202,533			
100135977	LAS VEGAS	NV		11/16/2023	06/05/2025	209,827		1,925			1,925		211,752	211,752			
100017055	POMONA	CA		05/16/2018	06/21/2025	209,139		(1,550)			(1,550)		207,590	207,590			
3310038401	COOPER CITY	FL		08/16/2022	05/29/2025	210,321							210,321	182,224		(28,097)	(28,097)
100050280	OAK RUN	CA		11/20/2020	04/07/2025	206,968		(7,294)			(7,294)		199,674	199,674			
100162330	TEMECULA	CA		08/06/2024	06/01/2025	208,509		(3,867)			(3,867)		204,642	204,642			
100087226	FORT LAUDERDALE	FL		10/25/2022	05/09/2025	208,754		17,510			17,510		226,264	226,264			
3340091411	STRATFORD	CT		12/30/2024	05/22/2025	246,482							246,482	246,482			
100137744	MIDLAND	TX		12/08/2023	04/17/2025	15,738		44			44		15,782	15,782			
100184438	SPRING VALLEY	CA		12/17/2024	04/16/2025	207,667		(5,110)			(5,110)		202,557	202,557			
100031349	POMONA	CA		03/29/2019	04/05/2025	204,061		4,297			4,297		208,357	208,357			
100100750	THORNTON	CO		04/28/2023	06/09/2025	174,079		(6,538)			(6,538)		167,541	167,541			
100119277	ENGLEWOOD	FL		07/31/2023	06/17/2025	204,823		(3,392)			(3,392)		201,431	201,431			
3.6243E+11	ODESSA	TX		12/13/2024	06/27/2025	208,500							208,500	208,500			
100163908	VENTURA	CA		10/04/2024	06/09/2025	207,594		(8,521)			(8,521)		199,073	199,073			
100143073	MARGATE	FL		02/14/2024	06/11/2025	101,395		(1,717)			(1,717)		99,678	99,678			
100136256	RICHMOND	VA		11/20/2023	05/17/2025	197,620		763			763		198,384	198,384			
100180266	STREAMWOOD	IL		11/25/2024	06/18/2025	206,826		(4,648)			(4,648)		202,179	202,179			
3300005354	NORWALK	CT		10/09/2024	06/27/2025	211,616							211,616	211,616			
3310069631	SIGNAL HILL	CA		02/15/2024	06/25/2025	207,211							207,211	207,211			
100169287	KNOXVILLE	TN		09/27/2024	06/05/2025	206,563		(13,240)			(13,240)		193,324	193,324			
100165712	PALOS HILLS	IL		08/29/2024	04/11/2025	198,647		(5,471)			(5,471)		193,176	193,176			
100148637	JACKSONVILLE	FL		05/15/2024	06/09/2025	206,102		(2,640)			(2,640)		203,462	203,462			
100153664	DUNNELLON	FL		05/31/2024	05/05/2025	206,003		(3,366)			(3,366)		202,637	202,637			
100057745	LEBANON	IN		06/30/2021	05/17/2025	204,944		(2,810)			(2,810)		202,134	202,134			
100180338	CHARLOTTE	NC		11/25/2024	04/18/2025	205,376		1,696			1,696		207,072	207,072			
100168756	EL PASO	TX		09/26/2024	05/11/2025	205,087		(18,261)			(18,261)		186,827	186,827			
3340071406	ST. PETERSBURG	FL		03/14/2024	05/22/2025	205,603							205,603	205,603			
100157996	AURORA	IL		07/09/2024	04/17/2025	204,926		(6,053)			(6,053)		198,873	198,873			
100141240	NAPERVILLE	IL		01/30/2024	05/06/2025	198,530		(1,538)			(1,538)		196,991	196,991			
3340074238	BURLINGTON	NJ		08/26/2024	06/25/2025	205,128							205,128	205,128			
100151911	NOVI	MI		07/10/2024	04/09/2025	204,204		(11,249)			(11,249)		192,955	192,955			
100154742	SPOKANE	WA		07/19/2024	05/24/2025	204,043		(4,315)			(4,315)		199,728	199,728			
100144312	ROGERS	AR		03/07/2024	05/09/2025	204,137		(12,721)			(12,721)		191,416	191,416			
100043795	SAINT PAUL	MN		08/13/2020	05/05/2025	203,612		15,566			15,566		219,178	219,178			
100031432	STOCKTON	CA		03/29/2019	05/05/2025	202,803		21,902			21,902		224,705	224,705			
100028367	SCARSDALE	NY		10/26/2018	05/05/2025	202,624		43,055			43,055		245,679	245,679			
100155674	COLUMBUS	OH		06/18/2024	04/17/2025	203,423		(4,553)			(4,553)		198,870	198,870			
100079856	HOUSTON	TX		04/08/2022	04/22/2025	199,239		2,541			2,541		201,780	201,780			
100068134	WEST PALM BEACH	FL		08/25/2021	06/17/2025	202,045		(3,793)			(3,793)		198,252	198,252			
100134349	RICHMOND	VA		10/27/2023	05/11/2025	202,485		(12,874)			(12,874)		189,611	189,611			
100057605	NASHVILLE	TN		06/30/2021	05/17/2025	201,790		(6,137)			(6,137)		195,653	195,653			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155667	AUSTIN	TX		06/18/2024	06/17/2025	201,767		(1,640)			(1,640)		200,127	200,127			
100161320	FORT WORTH	TX		07/25/2024	04/16/2025	200,706		(7,391)			(7,391)		193,316	193,316			
3310086535	JERSEY CITY	NJ		11/21/2024	05/22/2025	231,743							231,743	231,743			
100068068	NAPLES	FL		09/23/2021	05/17/2025	197,687		(3,253)			(3,253)		194,434	194,434			
3310084373	KINGS MOUNTAIN	NC		10/03/2024	06/25/2025	144,018							144,018	144,018			
100103410	BOCA RATON	FL		06/16/2023	06/09/2025	200,248		(12,910)			(12,910)		187,339	187,339			
100160436	FORT LAUDERDALE	FL		07/19/2024	05/05/2025	199,209		(5,216)			(5,216)		193,993	193,993			
100142595	PHOENIX	AZ		02/08/2024	06/17/2025	174,620		1,347			1,347		175,967	175,967			
100091139	TEMECULA	CA		01/31/2023	04/09/2025	198,946		6,349			6,349		205,295	205,295			
100120824	CAPE CORAL	FL		08/25/2023	05/11/2025	198,366		(8,073)			(8,073)		190,293	190,293			
3340072242	CAPE CORAL	FL		05/10/2024	05/22/2025	221,206							221,206	221,206			
100155813	FLAGLER BEACH	FL		06/18/2024	06/17/2025	198,296		(3,843)			(3,843)		194,453	194,453			
100174243	CHESTER	NY		10/31/2024	05/07/2025	188,552		(1,276)			(1,276)		187,276	187,276			
100142786	KNOXVILLE	TN		02/08/2024	06/17/2025	197,583		(2,065)			(2,065)		195,518	195,518			
100065558	ELIZABETH CITY	NC		07/28/2021	05/17/2025	196,377		(1,892)			(1,892)		194,485	194,485			
100135771	MIDDLE ISLAND	NY		11/10/2023	05/16/2025	196,946		458			458		197,404	197,404			
100071616	BIRMINGHAM	AL		10/14/2021	04/17/2025	196,233		(6,992)			(6,992)		189,242	189,242			
100162917	ST. LOUIS	MO		08/12/2024	06/17/2025	196,472		(1,040)			(1,040)		195,433	195,433			
100053431	NORMAL	IL		03/23/2021	04/07/2025	195,613		(411)			(411)		195,202	195,202			
3340083799	OCEAN GATE	NJ		10/10/2024	06/25/2025	196,376							196,376	196,376			
100138334	CHARLOTTE	NC		12/18/2023	06/16/2025	194,210		1,479			1,479		195,689	195,689			
3340091939	WILLINGBORO	NJ		12/30/2024	06/25/2025	220,384							220,384	220,384			
100091210	OCALA	FL		01/31/2023	05/09/2025	193,958		(13,951)			(13,951)		180,007	180,007			
100081568	HIGHLAND LAKES	NJ		03/14/2022	05/09/2025	194,087		(4,979)			(4,979)		189,109	189,109			
100025540	EVANSTON	IL		09/20/2018	04/05/2025	194,505		74,219			74,219		268,724	268,724			
100109244	LOS ANGELES	CA		07/21/2023	05/09/2025	194,338		2,356			2,356		196,694	196,694			
100150005	WARREN	MI		06/07/2024	04/09/2025	191,976		(11,805)			(11,805)		180,171	180,171			
100031417	STOCKTON	CA		03/29/2019	04/05/2025	193,588		7,845			7,845		201,433	201,433			
100110148	LA QUINTA	CA		06/29/2023	05/31/2025	193,612		(16,005)			(16,005)		177,608	177,608			
3340059410	NORTH PORT	FL		03/28/2024	04/25/2025	194,040							194,040	194,040			
100149822	NEW ORLEANS	LA		04/29/2024	06/05/2025	193,771		(7,418)			(7,418)		186,353	186,353			
100065717	WEST MILTON	OH		07/28/2021	06/17/2025	192,160		(6,268)			(6,268)		185,892	185,892			
100090214	HONOLULU	HI		01/13/2023	05/22/2025	193,066		(6,869)			(6,869)		186,198	186,198			
100129986	NORFOLK	VA		09/27/2023	04/30/2025	193,359							193,359	227,557		34,198	34,198
100185605	INDEPENDENCE	MO		12/20/2024	05/11/2025	191,293		(8,738)			(8,738)		182,555	182,555			
3340076301	BRENTWOOD	NY		05/17/2024	05/22/2025	192,797							192,797	192,797			
100140559	KANNAPOLIS	NC		01/19/2024	04/16/2025	168,310		(3,456)			(3,456)		164,853	164,853			
3340078141	CONWAY	SC		07/29/2024	04/25/2025	208,669							208,669	208,669			
100088966	OCALA	FL		11/15/2022	06/22/2025	191,476		576			576		192,053	192,053			
100115592	FREDERICK	MD		07/19/2023	06/09/2025	190,922		(2,805)			(2,805)		188,117	188,117			
100078707	SHELBY	NC		02/02/2022	04/09/2025	190,457		(7,840)			(7,840)		182,617	182,617			
100147220	GRAND RAPIDS	MI		03/28/2024	06/09/2025	190,902		(4,691)			(4,691)		186,211	186,211			
100083490	DALLAS	TX		06/06/2022	05/09/2025	190,454		(8,167)			(8,167)		182,287	182,287			
3300003179	LIVINGSTON	NJ		08/09/2021	06/09/2025	190,855							190,855	190,855			
100139984	NIXA	MO		01/09/2024	04/17/2025	190,354		(2,569)			(2,569)		187,785	187,785			
3300005466	BLOOMFIELD	NJ		11/06/2024	06/09/2025	244,294							244,294	244,294			
100149131	NEW ORLEANS	LA		04/22/2024	06/05/2025	189,700		(7,634)			(7,634)		182,066	182,066			
3340073960	LEHIGH ACRES	FL		06/14/2024	06/25/2025	190,052							190,052	190,052			
3340079375	NAMPA	ID		08/26/2024	05/22/2025	205,294							205,294	205,294			
100109018	OLNEY	MD		05/31/2023	05/09/2025	182,218		(4,103)			(4,103)		178,115	178,115			
100116184	WOODBRIDGE	NJ		07/20/2023	04/06/2025	188,839		33,897			33,897		222,736	222,736			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3500112689	HOMESTEAD	FL		12/20/2024	05/28/2025	236,731							236,731	236,731			
3340087094	WALLINGFORD	CT		11/21/2024	05/22/2025	204,930							204,930	204,930			
100174288	MCKEESPORT	PA		10/31/2024	05/17/2025	188,141		(5,016)			(5,016)		183,126	183,126			
100133799	MIDDLEBURG	FL		10/20/2023	05/05/2025	187,883		(6,023)			(6,023)		181,861	181,861			
100065752	RANDALLSTOWN	MD		07/28/2021	05/31/2025	185,609		(3,511)			(3,511)		182,099	182,099			
3310055107	OAKLAND	CA		07/27/2023	05/29/2025	187,645							187,645	187,645			
3340074245	CHICAGO	IL		05/17/2024	05/22/2025	214,494							214,494	214,494			
3340076981	LEHIGH ACRES	FL		06/14/2024	06/25/2025	186,634							186,634	186,634			
100065004	BATON ROUGE	LA		07/14/2021	04/17/2025	185,404		(6,049)			(6,049)		179,354	179,354			
3500107992	BRANDON	FL		11/15/2024	06/25/2025	187,956							187,956	187,956			
100031290	SACRAMENTO	CA		03/29/2019	06/05/2025	184,720		10,201			10,201		194,921	194,921			
100151954	ALIQUIPPA	PA		06/14/2024	04/09/2025	184,774		(19,021)			(19,021)		165,753	165,753			
100026331	BRICK	NJ		09/20/2018	04/05/2025	183,860		44,798			44,798		228,658	228,658			
100139220	ORLANDO	FL		12/28/2023	05/06/2025	153,222		(799)			(799)		152,423	152,423			
100175908	MARICOPA	AZ		11/14/2024	04/16/2025	183,481		5,937			5,937		189,418	189,418			
100102725	ROSSVILLE	GA		06/22/2023	04/10/2025	182,217		(4,398)			(4,398)		177,820	177,820			
100134300	HEBER SPRINGS	AR		10/27/2023	04/11/2025	183,201		(14,486)			(14,486)		168,716	168,716			
100060158	LAKE WORTH	FL		06/25/2021	06/17/2025	182,435		(5,860)			(5,860)		176,575	176,575			
3340082730	CHICAGO	IL		10/10/2024	06/25/2025	182,952							182,952	182,952			
100091225	SPARTA	TN		01/31/2023	06/09/2025	182,427		(6,009)			(6,009)		176,419	176,419			
100103186	WATERBURY	CT		04/21/2023	05/09/2025	182,728		(5,757)			(5,757)		176,970	176,970			
100165950	ROCKFORD	IL		09/06/2024	05/05/2025	181,670		(805)			(805)		180,865	180,865			
100065016	GLEN BURNIE	MD		07/14/2021	04/17/2025	180,491		(5,738)			(5,738)		174,753	174,753			
3340076749	PEMBERTON TOWNSHIP	NJ		06/14/2024	05/31/2025	181,966							181,966	181,966			
100091286	OCALA	FL		01/31/2023	06/09/2025	181,166		(9,041)			(9,041)		172,125	172,125			
100148238	LITTLE ROCK	AR		04/12/2024	04/17/2025	77,373		653			653		78,026	78,026			
3340078716	SOUTH RIVER	NJ		08/26/2024	06/25/2025	223,373							223,373	223,373			
100158001	ELGIN	TX		07/09/2024	06/17/2025	29,621		(15)			(15)		29,606	29,606			
100109712	MIAMI	FL		06/16/2023	05/09/2025	179,343		(5,764)			(5,764)		173,579	173,579			
100133862	PALM BAY	FL		10/20/2023	04/05/2025	179,261		(1,344)			(1,344)		177,918	177,918			
100147593	SACRAMENTO	CA		04/04/2024	04/05/2025	179,208		(11,102)			(11,102)		168,106	168,106			
3310037727	SMITHTOWN	NY		07/07/2022	05/29/2025	179,142							179,142	179,142			
3310053865	THE BRONX	NY		06/08/2023	04/25/2025	179,091							179,091	179,091			
3300005069	HILLSBOROUGH	NJ		06/24/2024	06/09/2025	178,752							178,752	178,752			
100146554	CATAWBA	SC		03/19/2024	04/17/2025	177,300		(6,272)			(6,272)		171,029	171,029			
100166046	FORT MYERS	FL		09/06/2024	05/09/2025	177,943		(10,385)			(10,385)		167,558	167,558			
100080512	WEST PALM BEACH	FL		03/10/2022	04/09/2025	176,911		(11,005)			(11,005)		165,906	165,906			
100116823	LAS VEGAS	NV		07/20/2023	04/06/2025	178,424		17,078			17,078		195,502	195,502			
40024032	VALLEY STREAM	NY		08/06/2021	04/25/2025	177,304							177,304	177,304			
100102695	BUFFALO GROVE	IL		06/22/2023	05/10/2025	176,650		(11,594)			(11,594)		165,056	165,056			
3340064477	WILLIS	TX		03/21/2024	06/25/2025	176,667							176,667	176,667			
3340064475	WILLIS	TX		03/21/2024	06/25/2025	176,667							176,667	176,667			
100100934	PERRY HALL	MD		04/28/2023	04/30/2025	176,522		(4)			(4)		176,518	182,294		5,777	5,777
100103507	MORGANTON	GA		05/08/2023	05/09/2025	176,187		(3,407)			(3,407)		172,780	172,780			
100139093	TORRINGTON	CT		12/28/2023	05/09/2025	176,137		(3,921)			(3,921)		172,216	172,216			
323110557	PHOENIX	AZ		03/21/2024	05/30/2025	176,235							176,235	176,235			
100177936	JOHNS ISLAND	SC		11/19/2024	05/14/2025	175,095		(6,575)			(6,575)		168,520	168,520			
3310062445	BURBANK	CA		10/31/2023	05/22/2025	175,082							175,082	175,082			
100173410	DELTONA	FL		10/29/2024	04/05/2025	111,613		(3,875)			(3,875)		107,738	107,738			
3340077146	ALVA	FL		07/29/2024	05/31/2025	180,576							180,576	180,576			
100090715	WARETOWN	NJ		12/29/2022	06/09/2025	174,582		(5,444)			(5,444)		169,138	169,138			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320050271	PHILADELPHIA	PA		06/21/2023	06/25/2025	173,795							173,795	173,795			
3310081105	BRONX	NY		09/03/2024	04/25/2025	173,745							173,745	173,745			
3310079841	BRIDGEWATER	MA		09/18/2024	04/25/2025	207,900							207,900	207,900			
100162948	KEANSBURG	NJ		08/12/2024	06/17/2025	128,770		(2,780)			(2,780)		125,989	125,989			
100139393	SCRANTON	PA		12/28/2023	06/09/2025	173,255		(3,135)			(3,135)		170,120	170,120			
100174612	LAREDO	TX		10/31/2024	05/03/2025	172,790		(11,267)			(11,267)		161,524	161,524			
100147610	PALMDALE	CA		04/04/2024	05/05/2025	172,207		364			364		172,571	172,571			
100162350	MENIFEE	CA		08/06/2024	05/01/2025	171,329		(2,984)			(2,984)		168,344	168,344			
100086930	PAWLEYS ISLAND	SC		10/24/2022	05/09/2025	171,227		(4,739)			(4,739)		166,488	166,488			
3310083173	HOLLYWOOD	FL		09/03/2024	06/25/2025	171,715							171,715	171,715			
3340069267	PHILLIPSBURG	NJ		02/26/2024	06/25/2025	191,735							191,735	191,735			
100091407	EL PASO	TX		02/22/2023	06/17/2025	170,991		526			526		171,516	171,516			
100101673	HAMILTON TOWNSHIP	NJ		04/26/2023	06/17/2025	170,591		(1,792)			(1,792)		168,799	168,799			
3340091425	PATERSON	NJ		12/30/2024	05/22/2025	210,098							210,098	210,098			
3310085956	BROOKLYN	NY		10/31/2024	06/25/2025	170,805							170,805	170,805			
100115199	SCRANTON	PA		07/17/2023	05/09/2025	169,692		(4,604)			(4,604)		165,087	165,087			
100136040	NORTH CHESTERFIELD	VA		11/16/2023	05/31/2025	168,417		(658)			(658)		167,760	167,760			
3340085676	CHICAGO	IL		10/23/2024	06/25/2025	169,755							169,755	169,755			
100120169	CITRUS SPRINGS	FL		08/14/2023	05/09/2025	168,611		739			739		169,350	169,350			
3500112688	BOYNTON BEACH	FL		11/27/2024	04/17/2025	201,415							201,415	201,415			
100136096	SALT LAKE CITY	UT		12/18/2023	05/09/2025	168,075		(9,331)			(9,331)		158,745	158,745			
100112464	STANTON	CA		06/29/2023	05/05/2025	168,102		65,369			65,369		233,471	233,471			
100049489	UPPER MARLBORO	MD		11/20/2020	05/07/2025	165,796		(9,077)			(9,077)		156,718	156,718			
3340074239	MIAMI	FL		05/17/2024	05/31/2025	240,252							240,252	240,252			
100035949	SAVAGE	MN		08/27/2019	06/21/2025	167,171		(7,121)			(7,121)		160,050	160,050			
100164598	SACRAMENTO	CA		08/21/2024	05/16/2025	165,254		(2,139)			(2,139)		163,115	163,115			
100024890	CHICAGO	IL		09/20/2018	04/05/2025	166,506		25,986			25,986		192,492	192,492			
100089638	GILLETTE	WY		01/30/2023	05/09/2025	167,133		(8,478)			(8,478)		158,655	158,655			
100049737	OAKLAND	CA		11/20/2020	04/07/2025	166,707		(3,248)			(3,248)		163,459	163,459			
100028660	MIAMI	FL		10/26/2018	05/05/2025	165,909		25,905			25,905		191,814	191,814			
100084766	HOMESTEAD	FL		08/02/2022	05/22/2025	166,000		(8,786)			(8,786)		157,214	157,214			
100135994	PHILADELPHIA	PA		11/16/2023	04/05/2025	165,921		(5,320)			(5,320)		160,600	160,600			
100117299	HOMESTEAD	FL		07/20/2023	05/05/2025	165,598		(12,584)			(12,584)		153,014	153,014			
100087224	SAN ANTONIO	TX		10/25/2022	06/09/2025	165,387		13,270			13,270		178,657	178,657			
3340076066	LANSING	IL		05/23/2024	05/22/2025	165,924							165,924	165,924			
3340072226	SICKLERVILLE	NJ		03/28/2024	05/22/2025	165,700							165,700	165,700			
100155112	ST PETERSBURG	FL		07/19/2024	04/24/2025	163,842		559			559		164,401	164,401			
100170446	FITCHBURG	MA		10/09/2024	05/05/2025	163,842		(4,299)			(4,299)		159,544	159,544			
3310077488	FLORHAM PARK	NJ		08/19/2024	04/25/2025	196,765							196,765	196,765			
100139303	WINTER HAVEN	FL		12/28/2023	06/06/2025	163,522		(5,935)			(5,935)		157,588	157,588			
100060142	ORLANDO	FL		06/25/2021	05/17/2025	163,781		(4,360)			(4,360)		159,421	159,421			
100136083	CLEWISTON	FL		12/18/2023	06/09/2025	163,386		(2,554)			(2,554)		160,832	160,832			
3320054715	BLOOMINGBURG	NY		06/21/2023	04/30/2025	163,350							163,350	160,091		(3,259)	(3,259)
3310076717	GREENSBORO	GA		08/19/2024	04/25/2025	163,162							163,162	163,162			
100066724	KIMBERLY	AL		08/02/2021	04/20/2025	162,833		(644)			(644)		162,189	162,189			
100134515	FORT PIERCE	FL		10/30/2023	05/09/2025	162,503		(4,630)			(4,630)		157,873	157,873			
100172768	HOUSTON	TX		12/06/2024	06/09/2025	162,273		(6,813)			(6,813)		155,460	155,460			
100128241	PHILADELPHIA	PA		09/14/2023	05/05/2025	162,296		(10,805)			(10,805)		151,490	151,490			
3340075425	CAPE CORAL	FL		07/29/2024	04/25/2025	162,605							162,605	162,605			
100023711	EULESS	TX		09/04/2018	06/21/2025	161,680		(4,485)			(4,485)		157,195	157,195			
100091358	TIJUANA	MEX		01/17/2023	06/15/2025	161,750							161,750	161,750			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103128	AURORA	IL		04/21/2023	06/09/2025	161,679		(4,232)			(4,232)		157,447	157,447			
100171783	RIO RANCHO	NM		10/17/2024	05/16/2025	161,473		(2,355)			(2,355)		159,119	159,119			
100064775	GEORGETOWN	SC		07/14/2021	05/17/2025	160,882		(7,567)			(7,567)		153,315	153,315			
3340067506	BILOXI	MS		02/26/2024	06/25/2025	161,568							161,568	161,568			
100062136	MILWAUKEE	WI		07/01/2021	04/20/2025	160,692		(2,371)			(2,371)		158,321	158,321			
100117871	HOLLYWOOD	FL		07/20/2023	04/05/2025	161,385		(5,718)			(5,718)		155,667	155,667			
100118806	CRAWFORDVILLE	FL		08/30/2023	05/09/2025	160,847		(16,329)			(16,329)		144,518	144,518			
100043581	RANDOLPH	MA		08/13/2020	05/11/2025	160,065		(6,385)			(6,385)		153,679	153,679			
100141175	ALBANY	NY		01/30/2024	04/09/2025	159,556		(3,215)			(3,215)		156,341	156,341			
100174711	FENNVILLE	MI		10/31/2024	05/03/2025	159,264		(10,363)			(10,363)		148,901	148,901			
100174986	ANGOLA	IN		10/31/2024	05/03/2025	159,144		(10,213)			(10,213)		148,930	148,930			
100115501	LAKELAND	FL		07/17/2023	04/09/2025	159,353		(7,117)			(7,117)		152,236	152,236			
3310091431	YONKERS	NY		12/12/2024	06/25/2025	159,044							159,044	159,044			
100079674	ZEPHYRHILLS	FL		04/08/2022	05/22/2025	158,060		(4,947)			(4,947)		153,113	153,113			
100084668	MIAMI	FL		08/02/2022	06/22/2025	158,303		(9,706)			(9,706)		148,597	148,597			
100149420	LUTZ	FL		04/24/2024	06/17/2025	158,054		1,548			1,548		159,602	159,602			
3340076166	FAYETTEVILLE	NC		05/17/2024	06/25/2025	158,281							158,281	158,281			
100048462	RENO	NV		11/20/2020	06/07/2025	157,515		(546)			(546)		156,969	156,969			
100087437	CHERRY HILL	NJ		10/25/2022	05/31/2025	156,802		6,315			6,315		163,117	163,117			
3340074139	OVERLAND PARK	KS		04/12/2024	05/22/2025	158,004							158,004	158,004			
100030446	BOWIE	MD		12/20/2018	06/05/2025	151,237		7,956			7,956		159,192	159,192			
100114525	DALLAS	TX		06/29/2023	06/09/2025	157,681		(6,267)			(6,267)		151,414	151,414			
100088986	LAS VEGAS	NV		11/15/2022	06/22/2025	156,848		(2,747)			(2,747)		154,100	154,100			
100064941	CHICOPEE	MA		07/14/2021	04/17/2025	156,175		(5,698)			(5,698)		150,477	150,477			
100139384	SOUTH FALLSBURG	NY		12/28/2023	04/09/2025	156,584		(4,144)			(4,144)		152,441	152,441			
100088035	KISSIMMEE	FL		10/25/2022	04/30/2025	156,824							156,824	147,017		(9,807)	(9,807)
3340063534	ALBUQUERQUE	NM		02/26/2024	04/25/2025	156,810							156,810	156,810			
100138655	PALATINE	IL		02/02/2024	05/09/2025	156,410		(7,317)			(7,317)		149,093	149,093			
100101930	BRIDGEPORT	CT		04/14/2023	05/09/2025	156,171		(10,942)			(10,942)		145,229	145,229			
100155283	ALTAMONTE SPRINGS	FL		07/19/2024	04/24/2025	156,076		(6,753)			(6,753)		149,323	149,323			
100100065	GIBSONTON	FL		03/28/2023	05/22/2025	156,397		(2,397)			(2,397)		154,000	154,000			
100164790	OSAKIS	MN		08/26/2024	06/17/2025	145,697		(1,396)			(1,396)		144,301	144,301			
100068411	CHARLOTTE	NC		08/25/2021	06/17/2025	155,375		(5,090)			(5,090)		150,284	150,284			
100030016	GLENN DALE	MD		12/20/2018	06/05/2025	156,010		(1,805)			(1,805)		154,205	154,205			
3310091693	SMITHTOWN	NY		12/12/2024	04/25/2025	155,925							155,925	155,925			
100165057	CHINO HILLS	CA		08/28/2024	04/09/2025	155,493		(6,171)			(6,171)		149,322	149,322			
100175760	CLEARFIELD	UT		11/12/2024	06/01/2025	154,769		(614)			(614)		154,155	154,155			
100139251	PHILADELPHIA	PA		12/28/2023	06/06/2025	155,226		(5,965)			(5,965)		149,260	149,260			
3340075311	CHICAGO	IL		05/17/2024	05/22/2025	155,232							155,232	155,232			
100165948	LEESBURG	FL		09/06/2024	06/05/2025	154,836		(7,517)			(7,517)		147,319	147,319			
100149548	STUART	FL		04/26/2024	06/16/2025	97,752		(485)			(485)		97,267	97,267			
100171777	BIG BEAR CITY	CA		10/17/2024	06/16/2025	154,082		(4,887)			(4,887)		149,195	149,195			
100068184	ROSWELL	GA		08/25/2021	06/17/2025	153,405		(3,301)			(3,301)		150,104	150,104			
100100846	NETCONG	NJ		04/28/2023	04/09/2025	153,992		13,162			13,162		167,153	167,153			
3300005146	ATLANTIC CITY	NJ		10/09/2024	06/30/2025	180,102							180,102	180,102			
100141499	UPPER MARLBORO	MD		01/30/2024	05/05/2025	153,414		(10,405)			(10,405)		143,009	143,009			
100019754	FORT WORTH	TX		07/26/2018	05/21/2025	152,813		(669)			(669)		152,144	152,144			
3340076573	MAYWOOD	IL		06/14/2024	06/25/2025	153,162							153,162	153,162			
100184750	ASHBURN	VA		12/17/2024	06/16/2025	152,599		(3,311)			(3,311)		149,288	149,288			
100100561	HAZEL PARK	MI		04/27/2023	05/09/2025	152,593		(10,179)			(10,179)		142,414	142,414			
100175996	JAMESTOWN	TN		11/14/2024	04/16/2025	152,454		1,879			1,879		154,333	154,333			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340076397	PHILADELPHIA	PA		05/23/2024	05/22/2025	171,310							171,310	171,310			
100185505	HEMET	CA		12/20/2024	04/11/2025	1							1	1			
100146491	PHOENIX	AZ		03/19/2024	04/17/2025	151,084		(4,488)			(4,488)		146,596	146,596			
3310085467	DELRAY BEACH	FL		12/12/2024	04/25/2025	156,627							156,627	156,627			
100119012	DEKALB	IL		07/27/2023	06/05/2025	150,868		(9,304)			(9,304)		141,564	141,564			
100126603	HEBRON	CT		08/30/2023	04/05/2025	150,424		30,912			30,912		181,336	181,336			
3340080036	FRESNO	CA		07/29/2024	06/25/2025	150,480							150,480	150,480			
100148151	CLEVELAND	OH		05/15/2024	05/09/2025	149,755		(835)			(835)		148,920	148,920			
3310070957	BOSTON	MA		04/19/2024	04/25/2025	156,965							156,965	156,965			
100055540	WEST BURLINGTON	NY		03/23/2021	06/07/2025	148,844		(12,770)			(12,770)		136,074	136,074			
100144336	RICHMOND	VA		03/07/2024	06/18/2025	99,810		131			131		99,941	99,941			
3310092039	HILLSIDE	NJ		12/19/2024	05/22/2025	149,272							149,272	149,272			
3310086790	PHILADELPHIA	PA		11/14/2024	06/25/2025	149,064							149,064	149,064			
100170172	PORT HURON	MI		10/08/2024	06/17/2025	79,397		(1,312)			(1,312)		78,084	78,084			
3320043863	NORTHBROOK	IL		01/30/2023	04/25/2025	148,985							148,985	148,985			
3320043955	NORTHBROOK	IL		01/30/2023	06/25/2025	148,985							148,985	148,985			
3340089420	PHILADELPHIA	PA		11/14/2024	05/31/2025	172,854							172,854	172,854			
3340070155	SPRINGFIELD	MA		03/14/2024	05/22/2025	150,480							150,480	150,480			
3340073324	INDIANAPOLIS	IN		04/05/2024	06/25/2025	148,104							148,104	148,104			
3340064958	OCALA	FL		02/26/2024	04/25/2025	37,000							37,000	37,000			
100067930	NORTH CHARLESTON	SC		09/23/2021	05/17/2025	146,911		(5,516)			(5,516)		141,395	141,395			
3310084588	OAKLAND	CA		09/10/2024	06/30/2025	173,537							173,537	173,537			
3500105183	LEHIGH ACRES	FL		08/12/2024	05/28/2025	146,256							146,256	146,256			
100130012	CHESTER	PA		09/27/2023	05/31/2025	145,892		(4,173)			(4,173)		141,720	141,720			
3310084481	WEST HEMPSTEAD	NY		09/26/2024	06/30/2025	162,905							162,905	162,905			
3310059870	OYSTER BAY	NY		10/31/2023	05/22/2025	145,664							145,664	145,664			
100057860	PHILADELPHIA	PA		06/30/2021	06/17/2025	144,715		(2,621)			(2,621)		142,094	142,094			
100116580	ROCKVILLE	MD		07/20/2023	04/05/2025	145,253		(4,839)			(4,839)		140,415	140,415			
100110423	BROOKSVILLE	FL		06/30/2023	06/17/2025	141,646		(2,312)			(2,312)		139,334	139,334			
100046358	WEST DOVER	VT		11/25/2020	05/07/2025	144,845		(16,315)			(16,315)		128,530	128,530			
3340078944	LEHIGH ACRES	FL		08/19/2024	05/31/2025	145,221							145,221	145,221			
3310052908	HOWELL	NJ		11/21/2023	06/25/2025	145,159							145,159	145,159			
3340065109	SAVANNAH	GA		05/10/2024	05/31/2025	145,117							145,117	145,117			
100119032	PUEBLO	CO		07/27/2023	05/05/2025	145,010		(3,010)			(3,010)		142,000	142,000			
3340068878	CHICAGO	IL		03/07/2024	05/22/2025	144,382							144,382	144,382			
3320043123	GREENWICH	NJ		01/10/2023	04/25/2025	143,785							143,785	143,785			
3340068708	OCALA	FL		03/21/2024	06/25/2025	143,480							143,480	143,480			
3310090529	MASSAPEQUA	NY		12/19/2024	04/25/2025	143,006							143,006	143,006			
100139465	MINNEAPOLIS	MN		12/28/2023	04/05/2025	142,951		(8,338)			(8,338)		134,613	134,613			
100088183	CHICAGO	IL		10/25/2022	06/22/2025	142,328		(5,906)			(5,906)		136,423	136,423			
100109256	GRANBURY	TX		07/21/2023	04/09/2025	142,074		(4,064)			(4,064)		138,009	138,009			
100013035	MESA	AZ		05/25/2017	05/05/2025	141,539		29,160			29,160		170,699	170,699			
3340068329	BALTIMORE	MD		03/07/2024	06/25/2025	142,045							142,045	142,045			
100045082	KELSO	WA		11/19/2020	05/07/2025	140,514		117			117		140,631	140,631			
3500107936	TRAVELERS REST	SC		10/16/2024	05/28/2025	388,351							388,351	388,351			
3310082879	RAHWAY	NJ		09/18/2024	06/25/2025	140,689							140,689	140,689			
3340067851	NEWARK	NJ		04/30/2024	04/25/2025	348,073							348,073	348,073			
100114550	DEL RIO	TX		06/29/2023	06/09/2025	139,074		(1,502)			(1,502)		137,573	137,573			
100100233	SAVANNAH	GA		03/17/2023	05/09/2025	139,116		(3,950)			(3,950)		135,166	135,166			
100088116	COCOA	FL		10/25/2022	04/30/2025	139,192							139,192	136,180		(3,012)	(3,012)
100070460	OCALA	FL		09/23/2021	06/17/2025	138,447		(6,989)			(6,989)		131,458	131,458			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152467	LUSBY	MD		05/16/2024	04/11/2025	138,987		(8,141)			(8,141)		130,846	130,846			
3410000632	LINDEN	NJ		12/09/2024	06/25/2025	175,572							175,572	175,572			
3340074340	MAYWOOD	IL		05/23/2024	05/22/2025	138,917							138,917	138,917			
100053560	HATFIELD	PA		03/23/2021	04/07/2025	136,262		(4,458)			(4,458)		131,804	131,804			
3310086876	STATEN ISLAND	NY		10/10/2024	04/25/2025	138,836							138,836	138,836			
100024632	SYLMAR	CA		09/20/2018	06/05/2025	137,955		8,550			8,550		146,505	146,505			
100157595	DAVENPORT	FL		06/28/2024	06/11/2025	138,039		(13,615)			(13,615)		124,425	124,425			
3310064017	KEALAKEKUA	HI		01/23/2024	04/25/2025	137,746							137,746	137,746			
100132714	MEMPHIS	TN		11/03/2023	05/10/2025	137,322		(10,970)			(10,970)		126,352	126,352			
3310086000	ELMONT	NY		10/31/2024	04/25/2025	137,125							137,125	137,125			
3310063240	NORTH BELLMORE	NY		11/21/2023	06/25/2025	137,110							137,110	137,110			
100084632	BELVIDERE	IL		08/02/2022	04/22/2025	136,602		(10,336)			(10,336)		126,266	126,266			
100076775	GALVESTON	TX		12/27/2021	05/09/2025	136,292		(10,795)			(10,795)		125,497	125,497			
3310084027	LEVITTOWN	NY		09/18/2024	06/25/2025	136,620							136,620	136,620			
100090930	BALTIMORE	MD		01/31/2023	05/09/2025	135,852		(5,900)			(5,900)		129,952	129,952			
3310080833	PLAINFIELD	NJ		10/03/2024	06/25/2025	144,446							144,446	144,446			
3340076345	BILOXI	MS		06/04/2024	05/31/2025	135,828							135,828	135,828			
100103555	BALTIMORE	MD		05/08/2023	05/09/2025	135,328		(8,989)			(8,989)		126,338	126,338			
100109170	COLUMBUS	OH		07/21/2023	06/09/2025	134,838		(11,227)			(11,227)		123,611	123,611			
3340085733	RAVENA	NY		10/03/2024	06/25/2025	145,728							145,728	145,728			
3310073969	HAWTHORNE	NJ		05/10/2024	04/25/2025	134,407							134,407	134,407			
100066714	LEBANON	PA		08/02/2021	04/20/2025	134,336		(163)			(163)		134,173	134,173			
100120344	SAINT LOUIS	MO		08/18/2023	04/05/2025	133,657		(3,248)			(3,248)		130,409	130,409			
3310029810	NORTHPORT	NY		01/11/2022	06/25/2025	133,895							133,895	133,895			
100135980	PERRY	IA		11/16/2023	06/05/2025	132,247		(3,526)			(3,526)		128,721	128,721			
100174596	TRENTON	NJ		10/31/2024	04/03/2025	133,454		(8,686)			(8,686)		124,768	124,768			
3340072206	STOCKBRIDGE	GA		03/21/2024	06/25/2025	192,052							192,052	192,052			
3310074891	MOUNT VERNON	NY		05/17/2024	06/25/2025	133,650							133,650	133,650			
3310086134	WYANDANCH	NY		12/05/2024	06/25/2025	149,067							149,067	149,067			
100047766	AURORA	CO		11/20/2020	06/07/2025	133,322		(10,262)			(10,262)		123,061	123,061			
3310086914	STATEN ISLAND	NY		10/10/2024	04/25/2025	133,169							133,169	133,169			
100101865	KNOXVILLE	TN		04/06/2023	06/09/2025	132,686		(1,891)			(1,891)		130,795	130,795			
3310060070	GREENBRIER	TN		11/21/2023	04/25/2025	132,751							132,751	132,751			
100057718	RICHMOND	TX		06/30/2021	04/17/2025	131,901		(5,025)			(5,025)		126,877	126,877			
3320051410	CLEVELAND	OH		04/27/2023	04/25/2025	131,858							131,858	131,858			
100130208	MIDDLETOWN	OH		11/15/2023	04/09/2025	131,230		(9,615)			(9,615)		121,615	121,615			
3320046648	ORLANDO	FL		02/27/2023	04/25/2025	131,360							131,360	131,360			
100108348	DETROIT	MI		05/25/2023	05/09/2025	131,059		(3,125)			(3,125)		127,934	127,934			
3310052577	JAMAICA	NY		05/11/2023	05/29/2025	131,274							131,274	131,274			
100013521	PRINCETON	MN		05/25/2017	05/05/2025	130,329		15,118			15,118		145,447	145,447			
100080912	FORT MYERS	FL		03/10/2022	05/09/2025	129,912		(5,569)			(5,569)		124,343	124,343			
100163292	SAN LUIS	AZ		08/13/2024	05/05/2025	128,740		(7,357)			(7,357)		121,382	121,382			
3500110191	MURRELLS INLET	SC		10/30/2024	06/25/2025	130,500							130,500	130,500			
100136550	DALLAS	TX		11/20/2023	05/17/2025	128,193		825			825		129,019	129,019			
100184616	OGDEN	UT		12/17/2024	06/16/2025	129,768		(5,574)			(5,574)		124,194	124,194			
100146543	PORTLAND	OR		03/19/2024	06/17/2025	129,892		(5,984)			(5,984)		123,907	123,907			
100024785	MIAMI GARDENS	FL		09/20/2018	06/05/2025	127,858		8,841			8,841		136,700	136,700			
100080169	ELKTON	MD		02/25/2022	05/09/2025	129,219		(1,601)			(1,601)		127,618	127,618			
100108082	HOUSTON	TX		05/24/2023	05/09/2025	39,989		(2,546)			(2,546)		37,443	37,443			
100079940	LAFAYETTE	IN		04/25/2022	06/22/2025	128,784		(11,238)			(11,238)		117,546	117,546			
100184685	VISTA	CA		12/17/2024	06/16/2025	128,172		(4,647)			(4,647)		123,525	123,525			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109752	WATERBURY	CT		06/16/2023	05/09/2025	128,638		(2,875)			(2,875)		125,763	125,763			
100012269	WEST PARK	FL		04/28/2017	06/13/2025	128,454		34,990			34,990		163,444	163,444			
3340075490	PLEASANT HILL	MO		05/23/2024	05/22/2025	134,695							134,695	134,695			
100000596	BROCKTON	MA		09/27/2016	06/05/2025	128,181		2,729			2,729		130,910	130,910			
3310082406	SAINT ALBANS	NY		10/03/2024	05/22/2025	128,304							128,304	128,304			
100000613	NEW HAVEN	CT		09/27/2016	06/05/2025	127,949		17,411			17,411		145,360	145,360			
3310038735	MONROE	NY		08/01/2022	05/22/2025	127,859							127,859	127,859			
3340075810	SWEETWATER	FL		05/17/2024	05/22/2025	135,828							135,828	135,828			
3310088352	OAKLAND PARK	FL		11/14/2024	06/25/2025	135,135							135,135	135,135			
3340086389	CHICAGO	IL		11/14/2024	06/25/2025	151,272							151,272	151,272			
3340063821	PECOS	TX		02/26/2024	04/25/2025	126,872							126,872	126,872			
100155666	TAMPA	FL		06/18/2024	04/17/2025	1,521							1,521	1,521			
100176198	WALNUT CREEK	CA		12/20/2024	05/09/2025	126,054		(1,401)			(1,401)		124,652	124,652			
100148996	SPRING	TX		04/19/2024	05/05/2025	90,069		(3,010)			(3,010)		87,059	87,059			
100117682	WICHITA	KS		07/20/2023	05/05/2025	125,556		(6,990)			(6,990)		118,566	118,566			
100159017	STATESVILLE	NC		08/15/2024	06/09/2025	125,458		(1,448)			(1,448)		124,010	124,010			
3310091632	LAWRENCE	MA		12/12/2024	05/22/2025	133,738							133,738	133,738			
100065659	TAMPA	FL		07/28/2021	05/17/2025	124,021		(4,641)			(4,641)		119,379	119,379			
100083505	FRISCO	TX		06/06/2022	04/09/2025	118,028		(1,709)			(1,709)		116,318	116,318			
3310053097	SEASIDE HEIGHTS	NJ		06/29/2023	04/25/2025	124,880							124,880	124,880			
100078258	SPRING	TX		02/10/2022	04/09/2025	123,625		(17,051)			(17,051)		106,575	106,575			
100134314	QUINTON	VA		10/27/2023	05/11/2025	123,252		(6,508)			(6,508)		116,744	116,744			
3310084755	NORTH BABYLON	NY		10/10/2024	06/30/2025	123,225							123,225	123,225			
100143635	ARTESIA	NM		02/21/2024	04/09/2025	122,872		(3,281)			(3,281)		119,591	119,591			
3310055250	ELLICOTT CITY	MD		06/29/2023	05/29/2025	123,047							123,047	123,047			
100134046	SEMINOLE	OK		10/25/2023	06/09/2025	122,215		(3,500)			(3,500)		118,715	118,715			
40017086	NEPTUNE	NJ		01/13/2021	06/25/2025	122,691							122,691	122,691			
100155201	YORK	PA		07/19/2024	04/24/2025	122,269		(11,041)			(11,041)		111,229	111,229			
3310076453	LIVINGSTON	NJ		07/19/2024	06/25/2025	270,579							270,579	270,579			
100143593	LANSING	IL		02/21/2024	05/09/2025	122,076		(4,152)			(4,152)		117,924	117,924			
100109893	EASTLAKE	OH		06/22/2023	05/09/2025	121,868		(2,278)			(2,278)		119,590	119,590			
3340075171	CLEVELAND	TX		05/10/2024	05/22/2025	122,099							122,099	122,099			
100140618	HASLET	TX		01/19/2024	05/16/2025	38,419		(803)			(803)		37,616	37,616			
3310080866	BRADENTON	FL		08/26/2024	06/25/2025	136,513							136,513	136,513			
3340085292	CRYSTAL LAKE	IL		12/05/2024	06/25/2025	166,513							166,513	166,513			
100023524	HENDERSONVILLE	NC		09/04/2018	06/21/2025	120,977		(3,898)			(3,898)		117,079	117,079			
3310078860	BROOKLYN	NY		10/10/2024	04/25/2025	121,622							121,622	121,622			
3500113823	WINTER HAVEN	FL		12/20/2024	06/25/2025	121,293							121,293	121,293			
3340080740	CAPE CORAL	FL		08/19/2024	06/25/2025	304,473							304,473	304,473			
100170401	CHARLOTTE	NC		10/09/2024	05/05/2025	120,781		(6,375)			(6,375)		114,406	114,406			
3340073496	OAKLAND	NJ		04/30/2024	05/22/2025	144,085							144,085	144,085			
3310053162	SEASIDE HEIGHTS	NJ		06/29/2023	04/25/2025	120,806							120,806	120,806			
3340085053	CHICAGO	IL		10/31/2024	05/31/2025	181,747							181,747	181,747			
100143585	VERNON	CT		02/21/2024	05/09/2025	120,282		(3,313)			(3,313)		116,969	116,969			
100081500	VIRGINIA BCH	VA		03/18/2022	06/17/2025	119,243		2,897			2,897		122,140	122,140			
100084423	FARMERS BRANCH	TX		08/12/2022	05/09/2025	120,243		(4,094)			(4,094)		116,149	116,149			
3340073699	PELZER	SC		04/30/2024	04/25/2025	120,646							120,646	120,646			
100091486	LOS ANGELES	CA		01/20/2023	05/09/2025	120,203		(2,944)			(2,944)		117,259	117,259			
100108971	UNIVERSITY HEIGHTS	OH		05/31/2023	06/09/2025	120,086		(8,071)			(8,071)		112,015	112,015			
3320048954	SCRANTON	PA		04/19/2023	06/25/2025	120,384							120,384	120,384			
3500113550	CHESTER	VA		12/20/2024	04/17/2025	120,350							120,350	120,350			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310091704	QUEENS	NY		12/12/2024	05/22/2025	120,285							120,285	120,285			
3310091920	COMMACK	NY		12/19/2024	05/31/2025	125,728							125,728	125,728			
100128431	KINGSTON	PA		09/15/2023	04/11/2025	119,582		(3,983)			(3,983)		115,599	115,599			
3340083338	CHERRYVILLE	NC		09/03/2024	05/22/2025	141,372							141,372	141,372			
100126375	COSHOCTON	OH		08/30/2023	04/09/2025	119,914		(5,338)			(5,338)		114,576	114,576			
3310072310	FREEPORT	NY		09/10/2024	05/22/2025	119,750							119,750	119,750			
100029313	CUTLER BAY	FL		10/26/2018	06/05/2025	119,114		19,375			19,375		138,489	138,489			
100019740	LITTLETON	CO		07/26/2018	06/21/2025	118,682		(3,333)			(3,333)		115,349	115,349			
3340076065	PARK FOREST	IL		05/23/2024	06/25/2025	119,038							119,038	119,038			
100062419	EL PASO	TX		07/01/2021	04/20/2025	117,781		(1,690)			(1,690)		116,091	116,091			
100184441	FAIRBURN	GA		12/17/2024	06/16/2025	116,951		(5,922)			(5,922)		111,029	111,029			
3340084554	CHICAGO	IL		10/03/2024	05/31/2025	118,800							118,800	118,800			
100175766	DRIPPING SPRINGS	TX		11/12/2024	05/01/2025	118,601		(8,736)			(8,736)		109,864	109,864			
3310080135	BRENTWOOD	NY		09/26/2024	06/25/2025	118,652							118,652	118,652			
100108174	BORON	CA		05/24/2023	05/09/2025	118,323		(7,038)			(7,038)		111,284	111,284			
3340086526	LOGANVILLE	GA		10/23/2024	05/31/2025	173,052							173,052	173,052			
3340074665	MEDINA	OH		05/10/2024	06/25/2025	118,107							118,107	118,107			
100146213	SANTEE	CA		03/19/2024	06/17/2025	117,214		(3,045)			(3,045)		114,169	114,169			
100029689	HOMESTEAD	FL		10/26/2018	04/05/2025	116,900		13,690			13,690		130,590	130,590			
3410000521	PHILADELPHIA	PA		09/24/2024	04/23/2025	117,284							117,284	117,284			
100053825	MAPLE GROVE	MN		03/23/2021	06/07/2025	116,681		(8,556)			(8,556)		108,125	108,125			
3310083495	MARSHFIELD	MA		09/18/2024	04/25/2025	136,130							136,130	136,130			
3340073083	CHICAGO	IL		05/10/2024	05/22/2025	116,820							116,820	116,820			
100011812	BETHESDA	MD		03/08/2017	04/13/2025	116,490		30,257			30,257		146,747	146,747			
100018340	MIDDLETOWN	PA		06/27/2018	04/21/2025	115,116		(2,778)			(2,778)		112,338	112,338			
3310077759	RIVERSIDE	CA		09/18/2024	05/22/2025	120,582							120,582	120,582			
3340071951	LOUISVILLE	KY		03/28/2024	06/25/2025	116,305							116,305	116,305			
100074401	SEBRING	FL		12/02/2021	04/09/2025	114,983		(6,698)			(6,698)		108,285	108,285			
3340071540	BILOXI	MS		03/14/2024	06/25/2025	115,632							115,632	115,632			
100020334	DALLAS	TX		07/17/2018	04/21/2025	114,802		(3,947)			(3,947)		110,855	110,855			
100066029	SAINT FRANCIS	MN		08/02/2021	04/20/2025	115,305		(731)			(731)		114,574	114,574			
3310052876	QUEENS	NY		06/08/2023	06/25/2025	114,891							114,891	114,891			
100134045	SEMINOLE	OK		10/25/2023	06/09/2025	114,335		(3,151)			(3,151)		111,184	111,184			
100023812	OCALA	FL		09/04/2018	06/21/2025	111,926		(4,914)			(4,914)		107,012	107,012			
100029854	MIDDLEBORO	MA		12/20/2018	05/05/2025	113,168		6,729			6,729		119,896	119,896			
3.62418E+11	SOMERVILLE	MA		09/04/2024	06/27/2025	198,300							198,300	198,300			
3310089494	LAKE RONKONKOMA	NY		12/12/2024	04/25/2025	130,606							130,606	130,606			
100134014	LAWRENCE	PA		10/25/2023	05/09/2025	113,686		(4,354)			(4,354)		109,332	109,678		346	346
3340075358	VINELAND	NJ		05/17/2024	05/22/2025	113,890							113,890	113,890			
100137845	EL PASO	TX		12/08/2023	06/06/2025	113,492		(5,837)			(5,837)		107,655	107,655			
3.62428E+11	SHREVEPORT	LA		11/22/2024	04/28/2025	118,293							118,293	118,293			
100064480	ROUND LAKE BEACH	IL		07/01/2021	04/20/2025	112,332		3,768			3,768		116,099	116,099			
100112260	BUSH	LA		06/29/2023	06/05/2025	112,244		36,718			36,718		148,963	148,963			
100067393	PLAYAS DE ROSARITO	MEX		08/13/2021	06/15/2025	110,995							110,995	110,995			
100177855	MYRTLE BEACH	SC		11/19/2024	06/14/2025	111,799		(5,666)			(5,666)		106,133	106,133			
3310090526	SELDEN	NY		12/12/2024	05/22/2025	112,266							112,266	112,266			
100043767	LAWRENCVILLE	GA		08/13/2020	04/05/2025	111,795		(7,361)			(7,361)		104,435	104,435			
3340074070	ANDERSON	IN		04/30/2024	06/25/2025	111,989							111,989	111,989			
3340064525	LUFKIN	TX		02/26/2024	05/31/2025	111,892							111,892	111,892			
100178165	AURORA	CO		11/19/2024	04/14/2025	110,845		(4,708)			(4,708)		106,137	106,137			
3340078208	CHICAGO	IL		07/29/2024	06/25/2025	119,274							119,274	119,274			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030314	STERLING HEIGHTS	MI		12/20/2018	06/05/2025	109,723		106			106		109,829	109,829			
3340063571	AUGUSTA	GA		03/28/2024	04/25/2025	110,418							110,418	110,418			
3340075169	CLEVELAND	TX		05/10/2024	05/22/2025	110,182							110,182	110,182			
100129903	JACKSONVILLE	FL		09/27/2023	04/30/2025	110,043							110,043	113,277		3,234	3,234
3340071226	ORANGE CITY	FL		04/19/2024	06/25/2025	187,150							187,150	187,150			
100100087	FAYETTEVILLE	NC		03/28/2023	05/22/2025	109,405		(5,638)			(5,638)		103,767	103,767			
100114267	WASHINGTON	DC		06/29/2023	05/05/2025	109,102		(2,089)			(2,089)		107,013	107,013			
100144274	TRENTON	NJ		03/07/2024	04/09/2025	108,666		(9,298)			(9,298)		99,368	99,368			
3340081396	ATMORE	AL		08/19/2024	05/31/2025	108,533							108,533	108,533			
100118159	DECATUR	GA		07/20/2023	06/05/2025	108,181		(9,448)			(9,448)		98,733	98,733			
100054709	GENEVA	GA		03/23/2021	06/07/2025	107,306		(34,062)			(34,062)		73,244	73,244			
3340069802	GONZALES	LA		03/14/2024	06/25/2025	106,968							106,968	106,968			
100053994	HI HAT	KY		03/23/2021	05/07/2025	107,038		(25,311)			(25,311)		81,727	81,727			
100175877	APOPKA	FL		11/12/2024	05/11/2025	106,588		(4,418)			(4,418)		102,170	102,170			
3310076586	CHICAGO	IL		05/23/2024	06/25/2025	106,734							106,734	106,734			
100174751	DETROIT	MI		10/31/2024	04/03/2025	106,220		(6,913)			(6,913)		99,307	99,307			
100116330	INDIANAPOLIS	IN		07/20/2023	06/05/2025	106,143		26,012			26,012		132,155	132,155			
3310038248	NEWARK	NJ		07/25/2022	05/29/2025	122,186							122,186	122,186			
100146507	BENTONVILLE	AR		03/19/2024	05/17/2025	106,151		(6,721)			(6,721)		99,430	99,430			
100127659	LINDEN	NJ		09/08/2023	04/09/2025	105,960		(2,867)			(2,867)		103,092	103,092			
3310082278	BRIDGEPORT	CT		08/19/2024	06/25/2025	106,178							106,178	106,178			
3310086802	NEPTUNE CITY	NJ		10/23/2024	06/25/2025	125,483							125,483	125,483			
100014249	TUCSON	AZ		09/27/2017	06/13/2025	105,151		8,166			8,166		113,317	113,317			
100103162	MILWAUKEE	WI		04/21/2023	06/09/2025	105,774		(2,569)			(2,569)		103,205	103,205			
100089614	OGDEN	IL		01/30/2023	06/09/2025	105,420		(6,335)			(6,335)		99,086	99,086			
3310081937	NEWARK	NJ		10/23/2024	06/25/2025	161,583							161,583	161,583			
100081236	OKLAHOMA CITY	OK		03/18/2022	05/17/2025	104,979		2,544			2,544		107,524	107,524			
3310056605	AMITYVILLE	NY		08/31/2023	06/25/2025	105,357							105,357	105,357			
100155601	ALLENTOWN	PA		06/18/2024	04/17/2025	104,642		(5,848)			(5,848)		98,794	98,794			
3340088901	CHICAGO	IL		12/19/2024	05/22/2025	179,439							179,439	179,439			
100137142	SALEM	NJ		11/28/2023	06/11/2025	104,806		(4,436)			(4,436)		100,370	100,370			
100111681	JEWETT CITY	CT		06/29/2023	04/05/2025	103,111		2,442			2,442		105,554	105,554			
3340073457	BALTIMORE	MD		04/19/2024	05/22/2025	104,560							104,560	104,560			
100134543	ROCHESTER	MN		10/30/2023	04/09/2025	103,808		(6,373)			(6,373)		97,436	97,436			
3340073819	JACKSONVILLE	NC		05/17/2024	06/25/2025	159,786							159,786	159,786			
100155857	EVERETT	WA		06/18/2024	06/17/2025	103,926		(4,348)			(4,348)		99,577	99,577			
100049907	WILLIAMSBURG	VA		11/20/2020	04/07/2025	103,525		(20,844)			(20,844)		82,680	82,680			
100146437	PAYSON	AZ		03/19/2024	04/17/2025	103,496		(5,496)			(5,496)		98,001	98,001			
100075640	CINCINNATI	OH		12/01/2021	04/20/2025	103,798		(4,257)			(4,257)		99,540	99,540			
3310065089	BURRILLVILLE	RI		02/15/2024	04/25/2025	103,834							103,834	103,834			
100103370	EL CAJON	CA		06/16/2023	06/09/2025	49,611		(691)			(691)		48,920	48,920			
3310052849	CAPE CORAL	FL		06/08/2023	06/25/2025	103,356							103,356	103,356			
3310090426	PARLIN	NJ		12/19/2024	05/22/2025	103,356							103,356	103,356			
3340067835	CALABASH	NC		03/14/2024	06/25/2025	220,311							220,311	220,311			
100112343	HOUSTON	TX		06/29/2023	04/05/2025	102,883		3,350			3,350		106,233	106,233			
100117309	MIAMI	FL		07/20/2023	04/05/2025	102,533		19,030			19,030		121,563	121,563			
100184692	HAMBURG	NY		12/17/2024	06/16/2025	102,496		(3,752)			(3,752)		98,744	98,744			
100153866	DELMONT	PA		06/05/2024	04/05/2025	102,606		(3,103)			(3,103)		99,503	99,503			
3310079632	PERTH AMBOY	NJ		09/03/2024	05/22/2025	102,614							102,614	102,614			
100158460	OCEAN ISLE BEACH	NC		07/10/2024	05/05/2025	70,508		(1,837)			(1,837)		68,671	68,671			
3340085538	BEVERLY HILLS	FL		10/23/2024	06/25/2025	102,564							102,564	102,564			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139350	WILMINGTON	DE		12/28/2023	04/09/2025	102,259		(1,933)			(1,933)		100,326	100,326			
3340079078	MCHENRY	IL		07/29/2024	06/25/2025	135,274							135,274	135,274			
3310083467	PLAINFIELD	NJ		09/26/2024	04/25/2025	118,476							118,476	118,476			
100011546	EAST STROUDSBURG	PA		03/08/2017	06/13/2025	101,780		18,637			18,637		120,417	120,417			
3310064195	CAPE CORAL	FL		11/29/2023	06/25/2025	101,455							101,455	101,455			
3310058251	NEW FAIRFIELD	CT		09/15/2023	06/25/2025	100,883							100,883	100,883			
100143315	SAN ANTONIO	TX		02/16/2024	04/17/2025	1,897							1,897	1,897			
100128520	VALENCIA	CA		09/15/2023	06/11/2025	7,183		(8)			(8)		7,174	7,174			
3310064187	CAPE CORAL	FL		11/29/2023	06/25/2025	100,267							100,267	100,267			
3310090405	HOLBROOK	MA		12/12/2024	06/25/2025	124,372							124,372	124,372			
3340083345	PHILADELPHIA	PA		09/18/2024	06/25/2025	144,754							144,754	144,754			
3310077275	ROOSEVELT	NY		06/14/2024	04/25/2025	99,718							99,718	99,718			
100150651	SAN ANTONIO	TX		05/06/2024	05/18/2025	97,091		(901)			(901)		96,191	96,191			
100126367	ABSECON	NJ		08/30/2023	06/09/2025	99,065		(2,792)			(2,792)		96,273	96,273			
3340075279	HARRISON	TN		05/17/2024	04/25/2025	99,033							99,033	99,033			
3310039080	LINDENHURST	NY		07/14/2022	06/25/2025	98,901							98,901	98,901			
3310057211	HOUSTON	TX		11/29/2023	05/29/2025	98,722							98,722	98,722			
100053950	CLOVIS	CA		03/23/2021	06/07/2025	96,410		(19,214)			(19,214)		77,196	77,196			
3310035251	PATERSON	NJ		06/15/2022	04/25/2025	96,896							96,896	96,896			
3310054422	HALETHORPE	MD		06/21/2023	05/29/2025	96,644							96,644	96,644			
3310088886	WEST BABYLON	NY		11/21/2024	05/22/2025	96,525							96,525	96,525			
3310057210	HOUSTON	TX		11/29/2023	04/25/2025	96,229							96,229	96,229			
3310057209	HOUSTON	TX		11/21/2023	05/29/2025	96,178							96,178	96,178			
100142052	EL PASO	TX		02/29/2024	05/06/2025	95,650		(6,297)			(6,297)		89,353	89,353			
3310077685	WEST MILFORD	NJ		06/14/2024	05/22/2025	109,890							109,890	109,890			
3310089275	METAIRIE	LA		11/21/2024	06/25/2025	96,480							96,480	96,480			
3310091416	SOUND BEACH	NY		12/12/2024	05/22/2025	94,892							94,892	94,892			
100164914	CLEVELAND	OH		08/28/2024	06/09/2025	94,649		(1,979)			(1,979)		92,670	92,670			
100046750	SAN JOSE	CA		11/20/2020	04/07/2025	93,869		(14,392)			(14,392)		79,477	79,477			
100103091	KANSAS CITY	MO		04/21/2023	05/31/2025	93,900		(2,673)			(2,673)		91,227	91,227			
3340082197	BALTIMORE	MD		08/26/2024	06/25/2025	94,181							94,181	94,181			
3340071510	CALUMET CITY	IL		04/12/2024	05/22/2025	93,456							93,456	93,456			
3310038249	NEWARK	NJ		07/25/2022	04/25/2025	93,367							93,367	93,367			
100100186	MAPLE HEIGHTS	OH		03/17/2023	06/09/2025	93,044		(2,085)			(2,085)		90,959	90,959			
3310079555	BRICK TOWNSHIP	NJ		07/19/2024	06/25/2025	93,228							93,228	93,228			
3340076707	SCRANTON	PA		05/23/2024	05/22/2025	93,139							93,139	93,139			
3310067885	BERWYN	IL		01/23/2024	04/25/2025	93,070							93,070	93,070			
3310089947	EAST BRUNSWICK	NJ		12/19/2024	06/25/2025	118,298							118,298	118,298			
3310073620	MILWAUKEE	WI		05/17/2024	05/22/2025	115,719							115,719	115,719			
100184622	MINNEAPOLIS	MN		12/17/2024	05/16/2025	91,643		(2,119)			(2,119)		89,524	89,524			
100145906	COLUMBIA	SC		03/19/2024	06/17/2025	91,421		(3,257)			(3,257)		88,165	88,165			
100012122	EAST ORANGE	NJ		03/08/2017	04/13/2025	91,873		17,658			17,658		109,531	109,531			
3310061581	NEPTUNE	NJ		11/21/2023	05/22/2025	91,773							91,773	91,773			
100112433	TUJUNGA	CA		06/29/2023	06/05/2025	90,781		14,832			14,832		105,613	105,613			
100174169	CLEVELAND HEIGHTS	OH		10/31/2024	05/24/2025	91,043		(4,427)			(4,427)		86,616	86,616			
3340067713	MACON	GA		03/07/2024	05/22/2025	91,243							91,243	91,243			
3340073160	PANAMA CITY	FL		04/05/2024	06/25/2025	95,634							95,634	95,634			
100135996	PALATKA	FL		11/16/2023	05/31/2025	89,105		(4,289)			(4,289)		84,816	84,816			
3340070559	LIBERTY	NC		03/07/2024	06/25/2025	90,605							90,605	90,605			
3310081115	TRENTON	NJ		09/26/2024	06/25/2025	89,926							89,926	89,926			
3340068237	FLORENCE	SC		03/07/2024	05/22/2025	89,694							89,694	89,694			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031939	CATHEDRAL CITY	CA		03/29/2019	05/05/2025	88,899		2,612			2,612		91,511	91,511			
3310079196	CLOVER	SC		08/26/2024	04/25/2025	113,729							113,729	113,729			
3310039149	SCRANTON	PA		08/16/2022	06/25/2025	89,065							89,065	89,065			
3310081807	GAINESVILLE	GA		08/19/2024	05/22/2025	88,603							88,603	88,603			
100119678	TRENTON	NJ		08/08/2023	06/09/2025	88,143		(3,042)			(3,042)		85,101	85,101			
3310084224	CASSELBERRY	FL		09/18/2024	05/22/2025	103,056							103,056	103,056			
3340086172	INDIANAPOLIS	IN		10/23/2024	05/31/2025	87,912							87,912	87,912			
3340080345	MAPLE HEIGHTS	OH		08/19/2024	06/25/2025	87,516							87,516	87,516			
100153428	DETROIT	MI		05/30/2024	06/09/2025	87,437		(3,369)			(3,369)		84,068	84,068			
3310070231	LEHIGH ACRES	FL		08/19/2024	05/22/2025	93,978							93,978	93,978			
100071759	SAINT CLOUD	MN		10/14/2021	05/17/2025	86,588		(5,536)			(5,536)		81,052	81,052			
3340081786	COUNTRY CLUB HILLS	IL		09/03/2024	05/31/2025	86,843							86,843	86,843			
100031702	KATY	TX		03/29/2019	05/05/2025	86,562		27,015			27,015		113,577	113,577			
3310064232	BAY SHORE	NY		01/09/2024	06/25/2025	86,071							86,071	86,071			
100130015	GALLOWAY	NJ		09/27/2023	06/09/2025	85,096		(1,998)			(1,998)		83,097	83,097			
3300005459	DELANCO	NJ		12/18/2024	06/27/2025	91,610							91,610	91,610			
100141916	HAMILTON	OH		03/27/2024	06/06/2025	84,876		(2,990)			(2,990)		81,886	81,886			
100103869	MARION	OH		05/10/2023	05/31/2025	84,870		(3,005)			(3,005)		81,865	81,865			
100043678	MESA	AZ		08/13/2020	04/11/2025	84,861		(3,804)			(3,804)		81,057	81,057			
100115191	CLEVELAND	OH		07/17/2023	05/09/2025	84,601		(1,588)			(1,588)		83,013	83,013			
3300005250	PATERSON	NJ		08/01/2024	06/27/2025	91,238							91,238	91,238			
100055837	NEWTON	NC		03/23/2021	05/07/2025	83,844		(2,100)			(2,100)		81,744	81,744			
3310081035	PALM COAST	FL		09/03/2024	05/22/2025	85,863							85,863	85,863			
3310081038	PALM COAST	FL		09/10/2024	05/22/2025	87,110							87,110	87,110			
3340074803	NANTICOKE	PA		05/23/2024	06/25/2025	83,952							83,952	83,952			
3310076806	NEW HAVEN	CT		07/19/2024	06/25/2025	85,555							85,555	85,555			
3310079231	LEHIGH ACRES	FL		08/26/2024	06/25/2025	83,457							83,457	83,457			
100067586	ALAMO	TX		09/23/2021	05/17/2025	82,539		(5,041)			(5,041)		77,497	77,497			
3310062472	VALLEY SPRINGS	CA		11/29/2023	05/29/2025	97,416							97,416	97,416			
3310078617	WELLFORD	SC		09/10/2024	06/25/2025	97,085							97,085	97,085			
3320047557	DETROIT	MI		02/27/2023	06/25/2025	82,368							82,368	82,368			
3340069467	WACO	TX		02/29/2024	04/04/2025	82,355							82,355	82,355			
100119690	YOUNGSTOWN	OH		08/08/2023	05/09/2025	82,057		(2,577)			(2,577)		79,480	79,480			
100184544	BARRINGTON	NH		12/17/2024	04/16/2025	81,214		(1,982)			(1,982)		79,232	79,232			
3340090468	LAFAYETTE	IN		12/12/2024	05/22/2025	90,328							90,328	90,328			
3310085689	PORT JEFFERSON STATI	NY		10/10/2024	04/25/2025	81,527							81,527	81,527			
100101619	TERRE HAUTE	IN		04/26/2023	04/17/2025	81,040		(2,614)			(2,614)		78,425	78,425			
3340072052	SOUTH BEND	IN		04/05/2024	06/25/2025	81,056							81,056	81,056			
100184792	TROY	MI		12/17/2024	05/16/2025	80,713		(1,136)			(1,136)		79,577	79,577			
100164902	MINERSVILLE	PA		08/28/2024	06/09/2025	80,632		(2,174)			(2,174)		78,457	78,457			
3310075864	BOILING SPRINGS	SC		07/29/2024	05/22/2025	80,650							80,650	80,650			
100136183	HERCULES	CA		12/18/2023	05/09/2025	32,356		(1,051)			(1,051)		31,305	31,305			
3340074522	GREENEVILLE	TN		05/10/2024	04/25/2025	80,190							80,190	80,190			
100153454	WASHINGTON	PA		05/30/2024	05/09/2025	79,654		(2,704)			(2,704)		76,950	76,950			
100055287	MURFREESBORO	TN		03/23/2021	04/07/2025	78,187		(5,270)			(5,270)		72,917	72,917			
100155683	LEXINGTON	SC		06/18/2024	05/17/2025	78,612		(5,457)			(5,457)		73,154	73,154			
100184603	PASCO	WA		12/17/2024	05/16/2025	78,827		(2,073)			(2,073)		76,754	76,754			
3310055532	CHICAGO	IL		06/29/2023	04/01/2025	78,937							78,937	78,937			
3310039567	EAST ORANGE	NJ		08/16/2022	04/25/2025	78,883							78,883	78,883			
3310070607	PORTAGE	IN		07/29/2024	06/25/2025	91,476							91,476	91,476			
3340076554	RIVERDALE	IL		05/23/2024	05/22/2025	88,605							88,605	88,605			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146540	COLUMBIA	SC		03/19/2024	06/17/2025	77,837		(4,799)			(4,799)		73,038	73,038			
100090705	SYRACUSE	NY		12/29/2022	05/09/2025	76,445		9,969			9,969		86,413	86,413			
100174467	FRANKLIN	TN		10/31/2024	04/01/2025	77,325		(2,839)			(2,839)		74,486	74,486			
100146143	FAYETTEVILLE	AR		03/19/2024	06/17/2025	77,375		(4,745)			(4,745)		72,629	72,629			
3310070668	ISLIP	NY		04/19/2024	05/22/2025	77,704							77,704	77,704			
100099774	SPRING LAKE	MI		02/28/2023	05/31/2025	77,176		(1,404)			(1,404)		75,772	75,772			
100054970	CONWAY	SC		03/23/2021	05/07/2025	75,005		(1,735)			(1,735)		73,270	73,270			
100146478	CANTERBURY	CT		03/19/2024	04/17/2025	76,165		(4,766)			(4,766)		71,400	71,400			
100053907	COUPON	PA		03/23/2021	06/07/2025	76,879		(8,639)			(8,639)		68,239	68,239			
100067126	HIGH POINT	NC		08/02/2021	04/20/2025	76,322		326			326		76,648	76,648			
100129962	MILWAUKEE	WI		09/27/2023	05/09/2025	76,615		(2,356)			(2,356)		74,259	74,259			
100135842	SAN JUAN CAPISTRANO	CA		11/10/2023	04/16/2025	8,351		(3)			(3)		8,348	8,348			
100119735	KILLEEN	TX		08/08/2023	05/31/2025	76,233		(2,077)			(2,077)		74,156	74,156			
100068066	STOCKBRIDGE	GA		09/23/2021	06/17/2025	75,062		(977)			(977)		74,085	74,085			
3310055294	PORTAGE	IN		09/15/2023	04/25/2025	76,329							76,329	76,329			
100091549	PITTSBURGH	PA		01/20/2023	06/09/2025	76,049		(2,168)			(2,168)		73,881	73,881			
100156835	AKRON	OH		06/27/2024	06/09/2025	75,802		(1,230)			(1,230)		74,572	74,572			
3310084398	SHIRLEY	NY		10/10/2024	06/25/2025	91,639							91,639	91,639			
100064681	GLOUCESTER CITY	NJ		07/14/2021	05/17/2025	75,140		(4,759)			(4,759)		70,381	70,381			
100146049	BALDWIN	WI		03/19/2024	06/17/2025	74,673		(4,590)			(4,590)		70,084	70,084			
3310090239	BIRMINGHAM	MI		12/19/2024	06/25/2025	144,133							144,133	144,133			
100177683	WEST BLOOMFIELD	MI		11/19/2024	04/14/2025	74,637		(4,797)			(4,797)		69,839	69,839			
3310072896	ELLINGTON	CT		04/19/2024	05/22/2025	87,318							87,318	87,318			
3340073918	WINSTON-SALEM	NC		04/19/2024	06/25/2025	77,622							77,622	77,622			
100047747	CLEVELAND	OH		11/20/2020	04/07/2025	74,074		(9,627)			(9,627)		64,447	64,447			
3300005108	TRENTON	NJ		06/24/2024	06/09/2025	74,387							74,387	74,387			
3310081034	PALM BAY	FL		09/10/2024	05/20/2025	74,844							74,844	74,844			
3310083072	CENTER MORICHES	NY		10/03/2024	06/25/2025	142,964							142,964	142,964			
100053358	KERNERSVILLE	NC		03/23/2021	04/07/2025	74,000		(4,595)			(4,595)		69,405	69,405			
3340070886	CLEVELAND	OH		03/14/2024	06/25/2025	73,913							73,913	73,913			
100136861	GEORGETOWN	TX		11/27/2023	05/16/2025	3,706							3,706	3,706			
3340075819	CLARKSDALE	MS		05/10/2024	06/25/2025	73,656							73,656	51,746		(21,910)	(21,910)
100045430	YORK	PA		11/25/2020	05/07/2025	73,559		(2,210)			(2,210)		71,348	30,957		(40,391)	(40,391)
100184568	KEARNEYSVILLE	WV		12/17/2024	05/16/2025	72,392		(3,516)			(3,516)		68,876	68,876			
100135426	CARY	IL		11/13/2023	06/17/2025	71,644		(6)			(6)		71,639	71,639			
100076178	HOT SPRINGS VILLAGE	AR		01/07/2022	06/17/2025	72,012		(2,462)			(2,462)		69,550	69,550			
100065449	BALTIMORE	MD		07/28/2021	06/17/2025	71,343		(1,978)			(1,978)		69,365	69,365			
3310085497	MEBANE	NC		11/21/2024	05/31/2025	117,287							117,287	117,287			
100013769	COLUMBUS	OH		05/25/2017	06/05/2025	71,663		7,414			7,414		79,077	79,077			
3310054488	MEMPHIS	TN		06/29/2023	06/25/2025	71,728							71,728	71,728			
3340071655	LINCOLN PARK	MI		03/21/2024	06/25/2025	95,713							95,713	95,713			
3310090476	PATERSON	NJ		12/12/2024	06/25/2025	100,030							100,030	100,030			
3310064063	CAPE CORAL	FL		02/15/2024	06/25/2025	77,177							77,177	77,177			
3310068930	PHILADELPHIA	PA		02/15/2024	04/25/2025	70,835							70,835	70,835			
3310037795	NEWARK	NJ		07/07/2022	06/25/2025	70,389							70,389	70,389			
100043499	FORT WAYNE	IN		08/13/2020	06/11/2025	70,206		(4,302)			(4,302)		65,904	65,904			
3310070615	WATERBURY	CT		04/05/2024	04/25/2025	70,194							70,194	70,194			
100075305	ST LOUIS	MO		12/01/2021	04/20/2025	69,375		(876)			(876)		68,500	68,500			
3310085163	DETROIT	MI		10/03/2024	04/25/2025	89,694							89,694	89,694			
3300004368	JERSEY CITY	NJ		02/16/2023	04/21/2025	69,825							69,825	69,825			
3310033582	MIAMI	FL		04/08/2022	06/25/2025	69,424							69,424	69,424			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310082706	NEW ORLEANS	LA		09/18/2024	05/22/2025	73,903							73,903	73,903			
3340076285	CHICAGO	IL		06/14/2024	05/31/2025	123,948							123,948	123,948			
3310061265	GREENWOOD LAKE	NY		10/06/2023	04/25/2025	68,954							68,954	68,954			
3340068958	CLEVELAND	OH		02/26/2024	05/22/2025	70,227							70,227	70,227			
100029968	SPRINGFIELD	MA		12/20/2018	04/05/2025	67,496		1,429			1,429		68,926	68,926			
3310074083	LABELLE	FL		07/29/2024	06/25/2025	78,928							78,928	78,928			
3310086692	PHILADELPHIA	PA		10/10/2024	06/25/2025	83,160							83,160	83,160			
3310053663	NEW BEDFORD	MA		06/29/2023	06/25/2025	67,716							67,716	67,716			
3310066057	WILMINGTON	NC		12/28/2023	04/25/2025	67,568							67,568	67,568			
3310079162	POUGHKEEPSIE	NY		08/26/2024	04/25/2025	67,568							67,568	67,568			
3310077598	CAPE CORAL	FL		09/18/2024	04/25/2025	67,550							67,550	67,550			
100075446	HUDSON	FL		12/01/2021	04/20/2025	66,998		(1,259)			(1,259)		65,739	65,739			
3310062296	BUFFALO	NY		01/23/2024	04/25/2025	66,558							66,558	66,558			
3340071233	LAWTON	OK		04/30/2024	05/22/2025	66,330							66,330	66,330			
100110910	TUSCALOOSA	AL		06/29/2023	04/05/2025	62,166		408			408		62,574	62,574			
3310077593	CAPE CORAL	FL		09/03/2024	05/22/2025	65,926							65,926	65,926			
100118990	HURST	TX		07/27/2023	05/05/2025	53,625		(1,849)			(1,849)		51,776	51,776			
3310091022	SUFFOLK	VA		12/19/2024	05/22/2025	83,772							83,772	83,772			
3310062022	NEW BRITAIN	CT		11/21/2023	04/25/2025	76,871							76,871	76,871			
100147017	SIMI VALLEY	CA		03/27/2024	05/03/2025	52,202		(654)			(654)		51,548	51,548			
3310039654	HANOVER	VA		10/12/2022	06/25/2025	64,855							64,855	64,855			
100116852	ROCKLEDGE	FL		07/20/2023	06/06/2025	64,176		1,920			1,920		66,096	66,096			
100048630	CRETE	IL		11/20/2020	04/07/2025	298							298	298			
3340087571	TROY	NY		11/14/2024	06/25/2025	127,512							127,512	127,512			
3310059096	LARGO	FL		10/06/2023	04/25/2025	64,104							64,104	64,104			
3310059098	LARGO	FL		10/06/2023	04/25/2025	64,104							64,104	64,104			
100049158	AUSTIN	TX		11/20/2020	05/07/2025	62,696		(824)			(824)		61,873	61,873			
100029788	PORTSMOUTH	VA		10/26/2018	06/05/2025	63,829		32,616			32,616		96,445	96,445			
3340074135	FLORENCE	SC		04/30/2024	06/25/2025	63,924							63,924	63,924			
3310076095	NORTH PORT	FL		07/29/2024	06/25/2025	77,705							77,705	77,705			
100050153	SONORA	CA		11/20/2020	06/07/2025	62,300		(6,114)			(6,114)		56,186	56,186			
3340073067	TRENTON	NJ		04/19/2024	05/31/2025	63,360							63,360	63,360			
100030509	ALBUQUERQUE	NM		12/20/2018	06/05/2025	62,166		1,579			1,579		63,745	63,745			
100068292	ALPENA	MI		08/25/2021	05/17/2025	62,811		(2,813)			(2,813)		59,998	59,998			
3310075942	KNOXVILLE	TN		08/26/2024	06/25/2025	138,996							138,996	138,996			
3310087368	LITHIA SPRINGS	GA		10/23/2024	05/22/2025	62,816							62,816	62,816			
100132256	ANNA	TX		10/13/2023	05/16/2025	2,299							2,299	2,299			
3310036686	IRVINGTON	NJ		06/15/2022	04/25/2025	62,281							62,281	62,281			
100111325	MUSKOGEE	OK		06/29/2023	04/05/2025	61,540		(3,070)			(3,070)		58,470	58,470			
100184926	LEESBURG	VA		12/17/2024	06/16/2025	61,973		(3,636)			(3,636)		58,337	58,337			
3340074006	FLINT	MI		04/30/2024	05/22/2025	61,776							61,776	61,776			
3340076104	DETROIT	MI		06/04/2024	06/25/2025	61,524							61,524	61,524			
3340088620	PHILADELPHIA	PA		12/05/2024	06/25/2025	148,231							148,231	148,231			
3310073995	CLEARWATER	FL		04/19/2024	04/25/2025	61,007							61,007	61,007			
3310085630	BROWNS MILLS	NJ		10/10/2024	05/22/2025	64,360							64,360	64,360			
3340072791	PAHOA	HI		05/10/2024	05/22/2025	153,608							153,608	153,608			
3310075338	CHELTENHAM TOWNSHIP	PA		05/17/2024	06/25/2025	60,450							60,450	60,450			
100155543	BERLIN	NJ		06/18/2024	05/17/2025	60,114		(3,962)			(3,962)		56,152	56,152			
3340074130	CLEVELAND	OH		04/30/2024	05/31/2025	60,192							60,192	60,192			
3310073968	WEST COLUMBIA	SC		07/29/2024	05/22/2025	68,181							68,181	68,181			
3310081826	CHICAGO	IL		09/18/2024	06/25/2025	59,886							59,886	59,886			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155380	LEXINGTON	KY		06/18/2024	04/17/2025	59,759		(5,065)			(5,065)		54,695	54,695			
3310080798	CHICAGO	IL		08/19/2024	06/25/2025	59,838							59,838	59,838			
100054916	CHANDLER	AZ		03/23/2021	04/07/2025	53,848		(137)			(137)		53,711	53,711			
100155853	WEST JORDAN	UT		06/18/2024	05/17/2025	59,342		(4,364)			(4,364)		54,978	54,978			
3340071437	BUFFALO	NY		05/23/2024	05/22/2025	80,329							80,329	80,329			
3340075834	SHREVEPORT	LA		05/23/2024	06/25/2025	75,219							75,219	75,219			
3340070424	GLOVERSVILLE	NY		02/29/2024	05/22/2025	59,372							59,372	59,372			
3310090933	FLOWERY BRANCH	GA		12/19/2024	05/22/2025	59,252							59,252	59,252			
3340085633	CHICAGO	IL		10/03/2024	05/31/2025	101,489							101,489	101,489			
100047063	CENTER CITY	MN		11/20/2020	05/07/2025	58,141		(11,748)			(11,748)		46,393	46,393			
3310064029	CINCINNATI	OH		12/22/2023	05/22/2025	58,082							58,082	58,082			
3310050822	NEW ORLEANS	LA		06/21/2023	04/01/2025	57,835							57,835	57,835			
3310088121	RIO RANCHO	NM		11/14/2024	04/25/2025	59,177							59,177	59,177			
3310082665	JACKSONVILLE	FL		10/03/2024	04/25/2025	57,529							57,529	57,529			
100054094	TERRE HAUTE	IN		03/23/2021	04/07/2025	57,267		(2,498)			(2,498)		54,770	54,770			
100116172	MARSHFIELD	WI		07/20/2023	05/05/2025	57,388		12,864			12,864		70,252	70,252			
100113669	KNOXVILLE	TN		06/29/2023	06/05/2025	55,918		(541)			(541)		55,377	55,377			
100177934	CAPE CHARLES	VA		11/19/2024	06/14/2025	56,644		(4,150)			(4,150)		52,494	52,494			
3310078720	BELMONT	NC		07/29/2024	06/25/2025	63,123							63,123	63,123			
100177757	CAMDENTON	MO		11/19/2024	04/14/2025	56,196		(2,713)			(2,713)		53,482	53,482			
100170219	HASLET	TX		10/08/2024	05/17/2025	54,801		(1,251)			(1,251)		53,550	53,550			
100054303	DALLAS	TX		03/23/2021	04/07/2025	55,026		(4,962)			(4,962)		50,064	50,064			
3310084815	WEST SENECA	NY		11/21/2024	05/22/2025	56,133							56,133	56,133			
3310086154	CHICAGO	IL		10/10/2024	04/25/2025	61,538							61,538	61,538			
100155602	ADELANTO	CA		06/18/2024	05/17/2025	55,795		(3,412)			(3,412)		52,382	52,382			
100068017	WINTER HAVEN	FL		09/23/2021	06/17/2025	45,050		(1,544)			(1,544)		43,506	43,506			
3320046397	ALBANY	NY		02/13/2023	05/22/2025	55,686							55,686	55,686			
3310077833	MYRTLE BEACH	SC		10/03/2024	05/22/2025	71,688							71,688	71,688			
3340084512	ABILENE	TX		09/18/2024	05/22/2025	62,568							62,568	62,568			
3310088457	DETROIT	MI		11/14/2024	06/25/2025	55,309							55,309	55,309			
100146134	PERRYSBURG	OH		03/19/2024	05/17/2025	54,063		(3,287)			(3,287)		50,775	50,775			
100184623	BUFFALO	MN		12/17/2024	04/16/2025	54,579		(3,806)			(3,806)		50,773	50,773			
3340083324	MACON	GA		10/03/2024	06/25/2025	54,743							54,743	54,743			
3310064813	CHICAGO	IL		12/22/2023	06/25/2025	70,835							70,835	70,835			
3410000526	CLEVELAND	OH		09/24/2024	04/23/2025	76,945							76,945	76,945			
3310058862	NEW ORLEANS	LA		11/21/2023	04/25/2025	54,241							54,241	54,241			
100155561	MCMINNVILLE	OR		06/18/2024	05/17/2025	53,772		(4,354)			(4,354)		49,418	49,418			
100155404	PEORIA	AZ		06/18/2024	05/17/2025	53,724		(4,326)			(4,326)		49,397	49,397			
100155450	WOODLAND	CA		06/18/2024	06/17/2025	53,432		(4,325)			(4,325)		49,108	49,108			
3310087622	CLEVELAND	OH		10/23/2024	04/25/2025	53,751							53,751	53,751			
3340072801	AUGUSTA	GA		04/30/2024	06/25/2025	59,793							59,793	59,793			
100155688	DUMFRIES	VA		06/18/2024	05/17/2025	53,209		(3,746)			(3,746)		49,463	49,463			
3310058127	CAPE CORAL	FL		10/06/2023	05/29/2025	85,773							85,773	85,773			
3310074784	CHARLOTTE	NC		04/30/2024	06/25/2025	53,163							53,163	53,163			
3340066509	COLUMBUS	OH		02/26/2024	05/22/2025	53,146							53,146	53,146			
100146279	CARMEL	ME		03/19/2024	06/17/2025	52,937		(3,314)			(3,314)		49,623	49,623			
100155465	EWING TOWNSHIP	NJ		06/18/2024	06/17/2025	52,812		(3,376)			(3,376)		49,436	49,436			
100126694	CATLETTSBURG	KY		08/30/2023	06/05/2025	52,140		1,418			1,418		53,558	53,558			
100184717	LINCOLN	NE		12/17/2024	06/16/2025	52,691		(2,980)			(2,980)		49,711	49,711			
100154906	CLEVELAND	OH		07/19/2024	04/24/2025	52,756		(699)			(699)		52,058	52,058			
100111110	SCRANTON	PA		06/29/2023	06/05/2025	52,758		14,440			14,440		67,198	67,198			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184948	SPRINGVALE	ME		12/17/2024	04/16/2025	52,500		(2,663)			(2,663)		49,837	49,837			
100043946	FARMINGDALE	NY		08/19/2020	05/05/2025	17,895		(15)			(15)		17,880	17,880			
100146514	POCOMOKE CITY	MD		03/19/2024	04/17/2025	52,437		(3,225)			(3,225)		49,212	49,212			
100155479	ALLENTOWN	PA		06/18/2024	06/17/2025	52,560		(2,741)			(2,741)		49,819	49,819			
3310063396	LEHIGH ACRES	FL		02/15/2024	06/25/2025	52,535							52,535	52,535			
3310059505	CLEVELAND	OH		10/06/2023	05/29/2025	6,831							6,831	6,831			
3310079020	DETROIT	MI		10/10/2024	04/25/2025	77,740							77,740	77,740			
3500113652	WESTMINSTER	SC		12/20/2024	05/28/2025	81,700							81,700	81,700			
3310082441	BILLINGS	MT		09/26/2024	06/25/2025	51,975							51,975	51,975			
3310085429	LITHONIA	GA		10/23/2024	04/25/2025	51,975							51,975	51,975			
3310061167	MONROE	NC		11/21/2023	06/25/2025	61,011							61,011	61,011			
3310077597	CAPE CORAL	FL		09/18/2024	04/25/2025	75,619							75,619	75,619			
3310061435	DECATUR	GA		10/31/2023	05/29/2025	54,706							54,706	54,706			
3340084615	MCKEESPORT	PA		10/31/2024	05/31/2025	50,674							50,674	50,674			
3340076105	CLEVELAND	OH		05/23/2024	05/22/2025	50,530							50,530	50,530			
100012978	FONTANA	CA		05/25/2017	06/05/2025	50,694		140,373			140,373		191,067	191,067			
3310054322	CLOVIS	CA		09/15/2023	04/25/2025	61,228							61,228	61,228			
3310066771	BRADENTON	FL		02/15/2024	05/22/2025	50,312							50,312	50,312			
3340076228	GREAT FALLS	SC		05/23/2024	05/22/2025	50,145							50,145	50,145			
3310090792	DALLAS	GA		12/12/2024	04/25/2025	50,119							50,119	50,119			
3310083829	LEHIGH ACRES	FL		10/03/2024	06/25/2025	58,072							58,072	58,072			
3310082758	MEMPHIS	TN		09/03/2024	05/22/2025	49,896							49,896	49,896			
3310054172	CHICAGO	IL		08/31/2023	06/25/2025	49,551							49,551	49,551			
100047326	MUNSTER	IN		11/20/2020	05/07/2025	48,227		(3,245)			(3,245)		44,981	44,981			
3310055971	WEST BABYLON	NY		08/31/2023	05/22/2025	49,451							49,451	49,451			
3310058262	CHICAGO	IL		10/06/2023	05/29/2025	49,430							49,430	49,430			
100054609	LINCOLN	NE		03/23/2021	04/07/2025	49,392		(1,935)			(1,935)		47,456	47,456			
100047647	TOMKINS COVE	NY		11/20/2020	04/07/2025	4,472		(329)			(329)		4,143	4,143			
100043149	NEBRASKA CITY	NE		05/28/2020	04/05/2025	48,210		(44)			(44)		48,166	48,166			
3310063397	LEHIGH ACRES	FL		02/15/2024	06/25/2025	48,621							48,621	48,621			
100126508	MONTGOMERY	AL		08/30/2023	05/05/2025	47,936		(4,545)			(4,545)		43,391	43,391			
3310063404	LYONS	IL		12/22/2023	06/25/2025	48,445							48,445	48,445			
100178193	LIBERTY	MO		11/19/2024	06/14/2025	48,068		(3,340)			(3,340)		44,728	44,728			
3310086791	KENNER	LA		10/10/2024	06/25/2025	47,630							47,630	47,630			
3310085983	CLEVELAND	OH		10/31/2024	05/22/2025	57,524							57,524	57,524			
100013816	LAKE LURE	NC		05/25/2017	06/05/2025	47,406		5,067			5,067		52,473	52,473			
3310079022	LEXINGTON	NC		08/19/2024	04/25/2025	47,267							47,267	47,267			
3340075359	MACON	GA		05/17/2024	05/22/2025	47,251							47,251	47,251			
3310066559	CLEVELAND	TX		12/28/2023	04/25/2025	47,045							47,045	47,045			
3410000536	EAST LAKE	OH		09/24/2024	05/28/2025	79,508							79,508	79,508			
100112790	EDGEWOOD	MD		06/29/2023	06/05/2025	46,459		10,048			10,048		56,507	56,507			
3310087624	CHICAGO	IL		10/31/2024	04/25/2025	50,872							50,872	50,872			
3310086919	FRANKLIN PARK	IL		10/10/2024	06/25/2025	61,553							61,553	61,553			
3310086205	LEHIGH ACRES	FL		11/21/2024	06/25/2025	58,666							58,666	58,666			
3310089716	MIAMI	FL		12/30/2024	05/22/2025	62,370							62,370	62,370			
3340077359	CLEVELAND	OH		06/14/2024	06/25/2025	46,174							46,174	46,174			
3310085955	DETROIT	MI		10/10/2024	04/25/2025	46,154							46,154	46,154			
3310076021	GLENWOOD	IL		06/04/2024	05/22/2025	46,026							46,026	46,026			
3310062222	PORT CHARLOTTE	FL		10/31/2023	05/29/2025	55,258							55,258	55,258			
3310079983	LAUREL RUN	PA		08/19/2024	06/25/2025	45,946							45,946	45,946			
100050135	LUSBY	MD		11/20/2020	04/07/2025	44,285		(374)			(374)		43,911	43,911			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310057359	PHILADELPHIA	PA		08/31/2023	04/25/2025	45,580							45,580	45,580			
100184821	WASHINGTON	UT		12/17/2024	04/16/2025	45,306		(2,404)			(2,404)		42,902	42,902			
3310050689	CLINTON	MD		05/25/2023	04/25/2025	51,714							51,714	51,714			
3310078467	MEMPHIS	TN		08/26/2024	06/25/2025	48,925							48,925	48,925			
100111939	JACKSONVILLE	FL		06/29/2023	05/05/2025	43,201		4,730			4,730		47,931	47,931			
3310058577	CLEVELAND HEIGHTS	OH		09/15/2023	05/22/2025	43,971							43,971	43,971			
3310084137	HOUSTON	TX		10/23/2024	06/25/2025	51,486							51,486	51,486			
3310040144	MOBILE	AL		08/16/2022	04/25/2025	43,827							43,827	43,827			
3310090030	SPARTANBURG	SC		12/19/2024	06/25/2025	160,149							160,149	160,149			
3310057806	PHILADELPHIA	PA		08/31/2023	04/25/2025	45,744							45,744	45,744			
3310083750	NEW ORLEANS	LA		10/31/2024	06/25/2025	61,802							61,802	61,802			
100045762	PHILADELPHIA	PA		11/25/2020	05/07/2025	43,406		6,662			6,662		50,068	50,068			
3310088481	PHILADELPHIA	PA		11/21/2024	04/25/2025	58,405							58,405	58,405			
3310090078	BALTIMORE	MD		12/05/2024	05/22/2025	43,303							43,303	43,303			
3310076129	SCRANTON	PA		09/26/2024	05/31/2025	50,295							50,295	50,295			
3310026505	TWENTYNINE PALMS	CA		12/16/2021	04/25/2025	43,065							43,065	43,065			
3310030486	WILLIAMSTOWN	NJ		01/31/2022	04/25/2025	42,806							42,806	42,806			
3310081202	PHILADELPHIA	PA		08/26/2024	04/25/2025	42,620							42,620	42,620			
3340079651	MARLBOROUGH	CT		08/19/2024	05/22/2025	42,293							42,293	42,293			
3310073574	MEMPHIS	TN		07/29/2024	04/25/2025	42,102							42,102	42,102			
3310051686	ALBANY	NY		06/08/2023	05/29/2025	42,060							42,060	42,060			
3310053367	CHESAPEAKE	VA		06/08/2023	05/22/2025	42,022							42,022	42,022			
100120592	WASHINGTON	DC		08/18/2023	04/05/2025	1,540							1,540	1,540			
100087323	SAINT PETERSBURG	FL		10/25/2022	06/09/2025	40,413		1,365			1,365		41,778	41,778			
3310039607	PHILADELPHIA	PA		08/01/2022	04/25/2025	40,824							40,824	40,824			
3310055358	MERRILLVILLE	IN		07/27/2023	04/25/2025	40,659							40,659	40,659			
3310083772	LEHIGH ACRES	FL		10/31/2024	06/25/2025	58,122							58,122	58,122			
3340074746	BALTIMORE	MD		05/17/2024	05/22/2025	117,870							117,870	117,870			
100111958	SAYLORSBURG	PA		06/29/2023	06/05/2025	38,114		1,622			1,622		39,737	39,737			
3310054560	CHICAGO	IL		08/31/2023	04/25/2025	39,263							39,263	39,263			
3310080230	THOMASVILLE	NC		09/18/2024	04/25/2025	39,813							39,813	39,813			
3310069326	SUFFOLK	VA		02/15/2024	04/25/2025	38,506							38,506	38,506			
3310031498	CENTRAL ISLIP	NY		09/21/2022	06/25/2025	38,494							38,494	38,494			
3310060560	BALTIMORE	MD		10/06/2023	06/25/2025	39,679							39,679	39,679			
3310059623	WETUMPKA	AL		09/15/2023	04/25/2025	38,420							38,420	38,420			
3310089828	CHICAGO	IL		12/12/2024	04/25/2025	45,055							45,055	45,055			
3310091514	HAMILTON TOWNSHIP	NJ		12/12/2024	04/25/2025	41,877							41,877	41,877			
100184432	LAS VEGAS	NV		12/17/2024	05/16/2025	37,129		(2,285)			(2,285)		34,844	34,844			
100184687	ROSAMOND	CA		12/17/2024	06/16/2025	36,841		(2,003)			(2,003)		34,839	34,839			
3310066194	BALTIMORE	MD		01/23/2024	04/25/2025	36,887							36,887	36,887			
3310076481	LORIS	SC		07/29/2024	05/22/2025	46,088							46,088	46,088			
3310075277	KUNKLETOWN	PA		05/10/2024	05/22/2025	40,553							40,553	40,553			
3310052336	BALTIMORE	MD		06/08/2023	06/25/2025	36,400							36,400	36,400			
100011331	JEFFERSONVILLE	IN		12/23/2016	04/05/2025	34,531		406			406		34,938	34,938			
3310076152	MARKHAM	IL		06/14/2024	04/25/2025	36,100							36,100	36,100			
3340074822	CAMBRIDGE	NY		06/04/2024	06/25/2025	45,619							45,619	45,619			
3310090205	CHICAGO	IL		12/12/2024	06/25/2025	35,551							35,551	35,551			
3310084843	LEHIGH ACRES	FL		10/31/2024	06/30/2025	58,373							58,373	58,373			
100113990	PALMYRA	VA		06/29/2023	04/05/2025	33,933		945			945		34,878	34,878			
3310090220	BALTIMORE	MD		12/19/2024	05/31/2025	39,523							39,523	39,523			
3310073339	CLEVELAND	OH		04/12/2024	04/25/2025	35,346							35,346	35,346			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014143	OCALA	FL		05/25/2017	04/05/2025	17,320		4,315			4,315		21,635	21,635			
3310072459	PHILADELPHIA	PA		07/29/2024	06/25/2025	41,808							41,808	41,808			
3310090834	WOODRIDGE	NY		12/12/2024	04/25/2025	34,749							34,749	34,749			
3310080437	PHILADELPHIA	PA		09/10/2024	05/22/2025	46,754							46,754	46,754			
100144037	GEORGETOWN	TX		03/07/2024	06/17/2025	7,105		(10)			(10)		7,094	7,094			
3310089633	ALLENTOWN	PA		12/05/2024	04/25/2025	43,124							43,124	43,124			
3310033749	SCHENECTADY	NY		03/17/2022	04/25/2025	34,007							34,007	34,007			
3310090904	CHICAGO	IL		12/19/2024	06/25/2025	51,123							51,123	51,123			
3340079174	CHICAGO	IL		07/29/2024	06/25/2025	97,277							97,277	97,277			
3310081988	CLEVELAND	OH		08/19/2024	04/25/2025	32,884							32,884	32,884			
3310056939	PORTSMOUTH	VA		08/31/2023	04/25/2025	32,878							32,878	32,878			
100112646	FRANKLIN	OH		06/29/2023	04/05/2025	30,317		2,237			2,237		32,553	32,553			
3340081520	PHILADELPHIA	PA		10/31/2024	06/25/2025	66,033							66,033	66,033			
3310087521	CHICAGO	IL		11/21/2024	06/30/2025	47,704							47,704	47,704			
100017076	CHARLOTTE	NC		04/26/2018	05/05/2025	31,664		17,334			17,334		48,998	48,998			
3310074405	CLEVELAND HEIGHTS	OH		09/03/2024	06/25/2025	65,663							65,663	65,663			
3310091658	POCONO LAKE	PA		12/12/2024	04/30/2025	42,471							42,471	42,471			
3310079529	PHILADELPHIA	PA		10/03/2024	04/25/2025	51,121							51,121	51,121			
100113959	HOUSTON	TX		06/29/2023	04/05/2025	29,966		673			673		30,638	30,638			
100013927	PEMBROKE PINES	FL		05/25/2017	04/05/2025	28,498		6,435			6,435		34,933	34,933			
3310069797	BALTIMORE	MD		04/12/2024	05/22/2025	45,591							45,591	45,591			
3310085981	FRANKLIN	NJ		10/23/2024	06/25/2025	36,042							36,042	36,042			
100120892	LAGUNA NIGUEL	CA		08/30/2023	06/17/2025	8,852		(19)			(19)		8,833	8,833			
3310074867	BALTIMORE	MD		05/17/2024	05/22/2025	29,782							29,782	29,782			
100012479	CELINA	OH		04/28/2017	06/13/2025	29,275		3,876			3,876		33,151	33,151			
100044527	TRAPPE	PA		11/19/2020	04/07/2025	27,985		928			928		28,913	28,913			
3310082795	TERRE HAUTE	IN		09/26/2024	04/25/2025	29,232							29,232	29,232			
3310087042	STERLING	CO		10/31/2024	05/22/2025	43,169							43,169	43,169			
3310055253	DAYTON	OH		09/15/2023	04/25/2025	28,534							28,534	28,534			
3310083136	HAMMOND	IN		10/03/2024	05/22/2025	30,946							30,946	30,946			
3310057441	CHICAGO	IL		10/06/2023	04/25/2025	36,469							36,469	36,469			
3310054155	INDIANAPOLIS	IN		08/31/2023	04/25/2025	26,879							26,879	26,879			
100111264	HEMET	CA		06/29/2023	06/05/2025	26,226		40			40		26,265	26,265			
3310086515	MILLVILLE	NJ		11/21/2024	05/22/2025	26,730							26,730	26,730			
3310087881	CHICAGO	IL		10/31/2024	06/25/2025	43,956							43,956	43,956			
100126681	BRISTOL	FL		08/30/2023	06/05/2025	25,878		(936)			(936)		24,942	24,942			
3310087014	BRADENTON	FL		12/05/2024	04/25/2025	28,126							28,126	28,126			
100127138	GIDEON	MO		08/30/2023	05/05/2025	25,645		104			104		25,749	25,749			
3310079623	LORIS	SC		08/19/2024	06/25/2025	44,273							44,273	44,273			
3310085495	GRANBURY	TX		12/19/2024	06/25/2025	51,975							51,975	51,975			
3310078041	BIRMINGHAM	AL		07/29/2024	05/22/2025	27,669							27,669	27,669			
3310084132	COLUMBIA	SC		09/10/2024	05/22/2025	25,943							25,943	25,943			
3310081434	BALTIMORE	MD		12/05/2024	06/25/2025	108,405							108,405	108,405			
3310090503	LANSING	IL		12/19/2024	05/22/2025	32,121							32,121	32,121			
100117536	FOUNTAIN VALLEY	CA		07/20/2023	04/06/2025	1,386		28			28		1,413	1,413			
3310076724	JACKSON	MI		06/04/2024	04/25/2025	25,364							25,364	25,364			
3310059007	INDIANAPOLIS	IN		10/31/2023	06/25/2025	25,245							25,245	25,245			
3310034749	SCHENECTADY	NY		04/20/2022	04/25/2025	25,223							25,223	25,223			
100111281	PHILADELPHIA	PA		06/29/2023	04/05/2025	24,709		13,599			13,599		38,308	38,308			
3310080186	MILWAUKEE	WI		08/26/2024	04/25/2025	30,645							30,645	30,645			
3310088376	PHILADELPHIA	PA		10/31/2024	06/30/2025	34,642							34,642	34,642			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310087251	TOLEDO	OH		12/05/2024	06/25/2025	28,928							28,928	28,928			
3310064167	KANSAS CITY	MO		11/29/2023	04/25/2025	24,036							24,036	24,036			
3310062898	CHICAGO	IL		12/07/2023	04/25/2025	23,909							23,909	23,909			
100047765	CARPENTERSVILLE	IL		11/20/2020	06/07/2025	18,522		(869)			(869)		17,654	17,654			
3310073883	COLUMBUS	GA		07/29/2024	04/25/2025	25,245							25,245	25,245			
100011111	MANHEIM	PA		01/27/2017	04/05/2025	21,277		1,282			1,282		22,559	22,559			
3340068159	MISHAWAKA	IN		05/23/2024	06/25/2025	57,103							57,103	57,103			
3310035339	NORTH ADAMS	MA		08/26/2022	05/22/2025	23,155							23,155	23,155			
3310063520	STREATOR	IL		11/29/2023	05/22/2025	23,100							23,100	23,100			
3310076967	CARTHAGE	NY		09/26/2024	04/25/2025	23,047							23,047	23,047			
100112009	CHERRYVILLE	NC		06/29/2023	05/05/2025	13,515		206			206		13,721	13,721			
3340082421	CALABASH	NC		08/26/2024	06/25/2025	139,184							139,184	139,184			
3340082422	CALABASH	NC		08/26/2024	06/25/2025	139,184							139,184	139,184			
3310089598	OTTAWA	IL		12/12/2024	04/25/2025	22,721							22,721	22,721			
3310071854	BALTIMORE	MD		07/29/2024	06/25/2025	29,990							29,990	29,990			
3310059307	GRAHAM	TX		10/31/2023	05/29/2025	22,468							22,468	22,468			
3310084953	DECATUR	IL		10/10/2024	04/25/2025	22,274							22,274	22,274			
100031426	MARKHAM	IL		03/29/2019	04/05/2025	21,578		23,764			23,764		45,342	45,342			
100024098	PHILADELPHIA	PA		09/10/2018	06/21/2025	18,968		(230)			(230)		18,738	18,738			
3310054953	SAINT LOUIS	MO		09/15/2023	04/25/2025	22,721							22,721	22,721			
3310091824	BALTIMORE	MD		12/19/2024	05/22/2025	23,508							23,508	23,508			
3310085546	TOLEDO	OH		10/10/2024	04/25/2025	33,427							33,427	33,427			
3310089526	ARANSAS PASS	TX		12/05/2024	04/25/2025	23,166							23,166	23,166			
3310090085	CALUMET CITY	IL		12/19/2024	06/25/2025	31,244							31,244	31,244			
3310073935	SURRY	VA		05/17/2024	05/20/2025	45,895							45,895	45,895			
100014880	DETROIT	MI		11/21/2017	04/09/2025	19,598		18,021			18,021		37,620	37,620			
3310077672	DAYTON	OH		07/29/2024	05/22/2025	19,610							19,610	19,610			
3310084834	TOCCOA	GA		12/05/2024	06/25/2025	35,544							35,544	35,544			
3310084245	WEST COLUMBIA	SC		09/18/2024	06/25/2025	31,177							31,177	31,177			
3310080910	HIGH POINT	NC		12/05/2024	06/25/2025	41,995							41,995	41,995			
3310057310	ROCHESTER	NY		08/31/2023	05/29/2025	18,711							18,711	18,711			
3310087483	PHILADELPHIA	PA		12/05/2024	06/25/2025	58,812							58,812	58,812			
3310054734	CONNERSVILLE	IN		08/31/2023	05/29/2025	18,315							18,315	18,315			
3310052680	BELLE PLAINE	IA		08/31/2023	04/01/2025	18,175							18,175	18,175			
100084809	RIALTO	CA		08/02/2022	05/22/2025	13,211		47			47		13,258	13,258			
100126901	CHIPLEY	FL		08/30/2023	06/05/2025	13,640		56			56		13,696	13,696			
3310051610	DAYTON	OH		06/29/2023	06/25/2025	17,672							17,672	17,672			
100046833	SWARTZ CREEK	MI		11/20/2020	05/07/2025	15,662		(627)			(627)		15,035	15,035			
3310080521	ORRICK	MO		08/19/2024	05/22/2025	17,404							17,404	17,404			
100117702	RENTON	WA		07/20/2023	06/06/2025	8,654		30			30		8,684	8,684			
3310081483	DETROIT	MI		08/19/2024	04/25/2025	17,048							17,048	17,048			
3310053351	MUSKEGON	MI		08/31/2023	04/25/2025	17,003							17,003	17,003			
3310062822	GARY	IN		02/15/2024	04/25/2025	16,756							16,756	16,756			
3310085727	AKRON	OH		11/21/2024	05/22/2025	16,484							16,484	16,484			
100166237	ACWORTH	GA		09/09/2024	06/17/2025	10,838		51			51		10,889	10,889			
3310039068	NEWBURGH	NY		11/10/2022	04/25/2025	2,035							2,035	2,035			
3310085273	SOUTH BEND	IN		10/03/2024	04/25/2025	16,008							16,008	16,008			
3310090416	ZANESVILLE	OH		12/19/2024	06/25/2025	36,776							36,776	36,776			
3310090716	PHILADELPHIA	PA		12/12/2024	06/30/2025	51,197							51,197	51,197			
3310077935	PARAGOULD	AR		07/29/2024	05/22/2025	21,824							21,824	21,824			
3310086475	SEYMOUR	IN		10/31/2024	06/25/2025	19,725							19,725	19,725			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310080718	MIDDLETOWN	OH		09/18/2024	05/31/2025	20,538							20,538	20,538			
100154753	HAMPTON	VA		07/19/2024	04/24/2025	7,464		(43)			(43)		7,421	7,421			
100064731	SOUTH DAYTONA	FL		07/14/2021	04/17/2025	7,231		(191)			(191)		7,039	7,039			
3310084865	FORT MYERS	FL		10/03/2024	06/25/2025	100,197							100,197	100,197			
100046860	MOUNT UPTON	NY		11/20/2020	05/07/2025	11,501		(461)			(461)		11,040	11,040			
3310059355	CLEVELAND	OH		10/31/2023	04/25/2025	12,771							12,771	12,771			
100023562	LAKE JACKSON	TX		09/04/2018	06/21/2025	9,665		(55)			(55)		9,611	9,611			
3310087413	GREAT FALLS	SC		12/05/2024	06/25/2025	19,312							19,312	19,312			
3310054935	PITTSBURGH	PA		09/15/2023	05/29/2025	11,821							11,821	11,821			
100140578	DAWSONVILLE	GA		01/19/2024	04/16/2025	4,816		(1)			(1)		4,814	4,814			
3310071904	RIDGEFIELD	CT		09/03/2024	06/25/2025	11,199							11,199	11,199			
100053706	BESSEMER	AL		03/23/2021	06/07/2025	10,947		3,296			3,296		14,243	14,243			
100116831	SANFORD	NC		07/20/2023	06/06/2025	5,609		300			300		5,909	5,909			
100114154	ABINGDON	VA		06/29/2023	06/05/2025	7,095		(20)			(20)		7,074	7,074			
100114206	PHARR	TX		06/29/2023	06/05/2025	8,262		(337)			(337)		7,924	7,924			
100012023	BOCA RATON	FL		03/08/2017	06/13/2025	5,759		6			6		5,765	5,765			
3310090000	WINSTON-SALEM	NC		12/19/2024	06/25/2025	49,451							49,451	49,451			
3310085537	ECORSE	MI		10/10/2024	06/25/2025	12,790							12,790	12,790			
100119602	COLLIERVILLE	TN		07/31/2023	04/09/2025	2,392							2,392	2,392			
100141894	UPPER DARBY	PA		03/27/2024	06/06/2025	4,313		(10)			(10)		4,302	4,302			
100018361	HOUSTON	TX		06/27/2018	04/21/2025	5,336		(30)			(30)		5,307	5,307			
100113298	SCRANTON	PA		06/29/2023	06/05/2025	4,988		37			37		5,025	5,025			
100028250	FORT LAUDERDALE	FL		10/26/2018	05/05/2025	6,051		94,179			94,179		100,230	100,230			
100135720	FORT WORTH	TX		11/10/2023	05/16/2025	2,600							2,600	2,600			
100048432	MANGHAM	LA		11/20/2020	06/07/2025	3,860		(12)			(12)		3,848	3,848			
3310090001	WINSTON-SALEM	NC		12/19/2024	06/25/2025	42,162							42,162	42,162			
100113248	ANTRIM	NH		06/29/2023	06/05/2025	4,373							4,373	4,373			
100044484	WILLIAMS	CA		11/19/2020	06/07/2025	2,242							2,242	2,242			
100074455	LAGUNA NIGUEL	CA		12/02/2021	04/09/2025	5,228		(228)			(228)		5,000	5,000			
100062385	ARLINGTON	VA		07/01/2021	04/20/2025	322							322	322			
100113150	POMPANO BEACH	FL		06/29/2023	04/05/2025	3,372		39			39		3,411	3,411			
100053863	KINGSBURY	TX		03/23/2021	05/07/2025	1,815		(53)			(53)		1,762	1,762			
100050087	LULING	LA		11/20/2020	05/07/2025	2,090		(5)			(5)		2,085	2,085			
100134409	NETHERLANDS	NLD		10/27/2023	05/10/2025												
100045392	PIKESVILLE	MD		11/25/2020	05/07/2025	1,556							1,556	1,556			
100111715	NEWNAN	GA		06/29/2023	06/05/2025	1,774		2			2		1,776	1,776			
100043079	ROCKLIN	CA		05/28/2020	04/05/2025	833							833	833			
100113911	DALLAS	TX		06/29/2023	04/05/2025	1,583		108			108		1,691	1,691			
100047796	PHILADELPHIA	PA		11/20/2020	05/07/2025	2,278		(62)			(62)		2,216	2,216			
100055342	WEST FRANKFORT	IL		03/23/2021	06/07/2025	1,400		(2)			(2)		1,398	1,398			
100047106	CHATHAM	VA		11/20/2020	06/07/2025	912		(3)			(3)		909	909			
3340080052	TRENTON	NJ		09/03/2024	06/25/2025	57,828							57,828	57,828			
100112417	HILLSBORO	MO		06/29/2023	04/05/2025	228							228	228			
100110895	ASHEVILLE	NC		06/29/2023	04/05/2025	702							702	702			
100045893	DANVILLE	VA		11/25/2020	04/07/2025	1,381							1,381	1,381			
100111032	TULSA	OK		06/29/2023	04/05/2025	446							446	446			
100126525	DANA	IL		08/30/2023	05/05/2025	578		27			27		605	605			
100110915	AVERILL PARK	NY		06/29/2023	05/05/2025	199		22,949			22,949		23,148	23,148			
100157340	IRVINE	CA		02/20/2025	05/24/2025	2,749,592		(3,305)			(3,305)		2,746,288	2,746,288			
100157117	OCEAN BEACH	NY		02/20/2025	04/24/2025	2,614,861		(84,584)			(84,584)		2,530,276	2,530,276			
100177271	MOUNTAIN VIEW	CA		01/16/2025	06/24/2025	2,527,324		(64,468)			(64,468)		2,462,856	2,462,856			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201787	LOS ANGELES	CA		03/18/2025	05/05/2025	2,507,464		(98,464)			(98,464)		2,409,000	2,409,000			
100177378	SEATTLE	WA		01/16/2025	04/24/2025	2,463,838		(49,213)			(49,213)		2,414,625	2,414,625			
100177265	TAMPA	FL		01/16/2025	04/24/2025	2,438,109		(91,859)			(91,859)		2,346,249	2,346,249			
100157131	HENDERSON	NV		02/20/2025	04/24/2025	1,982,685		(43,671)			(43,671)		1,939,014	1,939,014			
100191820	SHERMAN OAKS AREA CITY OF LOS	CA		01/31/2025	04/24/2025	1,920,110		(20,110)			(20,110)		1,900,000	1,900,000			
100192442	SCARSDALE	NY		02/07/2025	06/24/2025	1,783,422		(26,611)			(26,611)		1,756,812	1,756,812			
100193656	CORONA	CA		02/10/2025	06/05/2025	1,753,918		(35,227)			(35,227)		1,718,691	1,718,691			
100177104	WASHINGTON	DC		01/16/2025	04/24/2025	1,599,900		(13,358)			(13,358)		1,586,541	1,586,541			
100203978	MOORESVILLE	NC		03/28/2025	05/11/2025	1,544,624		(24,624)			(24,624)		1,520,000	1,520,000			
3500114168	SOUTHWEST RANCHES	FL		01/08/2025	06/25/2025	2,863,750							2,863,750	2,863,750			
100201652	MORRISON	CO		03/13/2025	04/11/2025	1,349,549		15,451			15,451		1,365,000	1,365,000			
100189421	BERKELEY	CA		01/14/2025	06/05/2025	1,261,922		(23,862)			(23,862)		1,238,060	1,238,060			
100176993	SCOTTSDALE	AZ		01/16/2025	04/24/2025	1,188,030		(51,867)			(51,867)		1,136,163	1,136,163			
100194085	SEATTLE	WA		02/14/2025	05/11/2025	1,054,503		(17,503)			(17,503)		1,037,000	1,037,000			
100177319	OCEAN ISLE BEACH	NC		01/16/2025	04/24/2025	1,007,656		(37,929)			(37,929)		969,727	969,727			
3500111895	SAN MATEO	CA		01/08/2025	04/17/2025	1,879,368							1,879,368	1,879,368			
100194431	SAN JOSE	CA		02/14/2025	05/07/2025	925,991		(29,457)			(29,457)		896,534	895,117	(1,417)		(1,417)
100177042	LIBERTY HILL	TX		01/16/2025	06/24/2025	865,221		(37,530)			(37,530)		827,691	827,691			
100177406	PLACENTIA	CA		01/16/2025	06/24/2025	820,013		(28,446)			(28,446)		791,567	791,567			
100194640	PHOENIX	AZ		02/21/2025	06/18/2025	805,932		(8,583)			(8,583)		797,349	797,349			
100201701	GILROY	CA		03/18/2025	06/03/2025	789,312		(23,312)			(23,312)		766,000	766,000			
100200301	WALNUT CREEK	CA		03/07/2025	05/07/2025	781,488		(32,031)			(32,031)		749,457	749,457			
100190162	DELRAY BEACH	FL		01/21/2025	06/17/2025	779,770		(13,818)			(13,818)		765,952	765,952			
100192761	LEANDER	TX		02/10/2025	06/17/2025	756,733		(7,997)			(7,997)		748,736	748,736			
100177266	TUCSON	AZ		01/16/2025	06/30/2025	709,109		(162)			(162)		708,947	709,136		190	190
100201743	SAN JOSE	CA		03/18/2025	04/03/2025	708,581		(9,789)			(9,789)		698,791	698,791			
100200711	RALEIGH	NC		03/11/2025	05/18/2025	702,096		(12,663)			(12,663)		689,433	689,433			
100203156	MOUNT PLEASANT	SC		03/27/2025	05/17/2025	678,415		(25,915)			(25,915)		652,500	652,500			
100157162	ROSHARON	TX		02/20/2025	05/24/2025	669,546		(1,529)			(1,529)		668,016	668,016			
100194232	KIRKLAND	WA		02/14/2025	05/07/2025	662,798		(23,773)			(23,773)		639,025	631,200	(7,825)		(7,825)
100190822	AVENTURA	FL		01/27/2025	05/05/2025	662,689		(20,053)			(20,053)		642,636	642,636			
100190876	REDLANDS	CA		01/28/2025	05/16/2025	655,528		(3,896)			(3,896)		651,632	651,632			
100157134	PALM SPRINGS	CA		02/20/2025	04/24/2025	649,175		4,984			4,984		654,159	654,159			
100200354	MELBOURNE	FL		03/10/2025	05/17/2025	638,059		(26,502)			(26,502)		611,557	611,557			
100199398	DOWNEY	CA		03/05/2025	05/07/2025	621,357		(17,828)			(17,828)		603,529	603,529			
100177123	BATTLE GROUND	WA		01/16/2025	06/30/2025	600,017		(159)			(159)		599,858	600,070	212		212
100186900	LITTLETON	CO		01/07/2025	04/16/2025	570,728		(9,108)			(9,108)		561,620	561,620			
100177108	ORLANDO	FL		01/16/2025	06/30/2025	564,852		(140)			(140)		564,712	564,900		188	188
100190935	BRENTWOOD	CA		01/28/2025	05/16/2025	560,822		(16,714)			(16,714)		544,108	544,108			
100194145	BOTHELL	WA		02/14/2025	05/03/2025	553,341		(14,589)			(14,589)		538,752	538,752			
100189690	HENDERSON	NV		02/20/2025	05/09/2025	543,846		(25,848)			(25,848)		517,998	517,998			
100198404	MILTON	MA		02/28/2025	05/17/2025	541,599		(16,599)			(16,599)		525,000	525,000			
100198529	OCEAN CITY	MD		02/28/2025	05/17/2025	539,441		(18,922)			(18,922)		520,519	520,519			
100198455	LAKE MARY	FL		02/28/2025	05/17/2025	536,086		(11,485)			(11,485)		524,601	524,601			
100198527	GLENN DALE	MD		02/28/2025	06/17/2025	533,967		(14,344)			(14,344)		519,623	519,623			
100199262	BROOKLYN	NY		03/05/2025	06/07/2025	533,199		(8,630)			(8,630)		524,569	524,569			
100202533	BRUNSWICK	MD		03/21/2025	06/17/2025	525,220		(9,644)			(9,644)		515,576	515,576			
100201944	KENNETT SQ	PA		03/18/2025	04/05/2025	522,848		(11,150)			(11,150)		511,698	511,698			
100193013	CHURCH CREEK	MD		02/10/2025	04/17/2025	521,603		(9,724)			(9,724)		511,879	511,879			
100176983	MIAMI	FL		01/16/2025	06/24/2025	515,295		(15,844)			(15,844)		499,451	499,451			
100195304	NEWBURY PARK	CA		02/24/2025	04/17/2025	513,328		(11,220)			(11,220)		502,108	502,108			

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100201083	MANTECA	CA		03/12/2025	04/17/2025	506,942		(16,275)			(16,275)		490,667	490,667			
100199033	LAKE ELSINORE	CA		02/28/2025	04/16/2025	506,164		(22,414)			(22,414)		483,750	483,750			
403021040	INDIANAPOLIS	IN		03/06/2025	06/02/2025	506,360		(11,992)			(11,992)		494,368	494,368			
100193741	CHAVANO PARK	TX		02/10/2025	06/05/2025	494,317		(15,500)			(15,500)		478,817	478,817			
100190974	ROSEVILLE	CA		01/28/2025	06/16/2025	484,323		(12,165)			(12,165)		472,158	472,158			
100198325	RICHARDSON	TX		02/28/2025	06/17/2025	482,776		(4,776)			(4,776)		478,000	478,000			
100190163	EUREKA	MT		01/21/2025	05/17/2025	481,337		(8,795)			(8,795)		472,542	472,542			
100202886	SURPRISE	AZ		03/24/2025	06/17/2025	473,587		(18,422)			(18,422)		455,165	455,165			
100190399	ALPHARETTA	GA		01/23/2025	06/01/2025	471,456		(14,379)			(14,379)		457,078	457,078			
100189301	MINNEAPOLIS	MN		01/13/2025	05/17/2025	469,474		(15,651)			(15,651)		453,823	453,823			
100200520	CHICAGO	IL		03/11/2025	05/18/2025	467,471		(7,812)			(7,812)		459,659	459,659			
100198491	NORTH EAST	MD		02/28/2025	04/17/2025	467,135		(8,524)			(8,524)		458,611	458,611			
100192820	COLORADO SPRINGS	CO		02/10/2025	05/17/2025	463,890		(2,278)			(2,278)		461,612	461,612			
100194157	HERMINIE	PA		02/14/2025	06/03/2025	459,197		(11,732)			(11,732)		447,465	447,465			
100181411	WOODSTOCK	GA		01/09/2025	04/09/2025	456,438		(11,811)			(11,811)		444,626	444,626			
100195348	COTTONWOOD	AZ		02/24/2025	06/17/2025	455,043		(18,836)			(18,836)		436,207	436,207			
100188644	GREER	SC		02/10/2025	06/09/2025	455,034		(13,338)			(13,338)		441,696	441,696			
100200218	MIAMI	FL		03/07/2025	06/07/2025	450,373		(16,373)			(16,373)		434,000	434,000			
100185236	MENIFEE	CA		01/24/2025	06/09/2025	444,809		(21,108)			(21,108)		423,701	423,701			
3340092144	APTOS	CA		02/13/2025	06/25/2025	599,841							599,841	599,841			
100157312	FORT WORTH	TX		02/20/2025	05/24/2025	420,466		(11,716)			(11,716)		408,750	408,750			
100200269	FLAGSTAFF	AZ		03/07/2025	06/07/2025	411,959		(8,459)			(8,459)		403,500	403,500			
100157185	HOUSTON	TX		02/20/2025	06/24/2025	410,453		(6,633)			(6,633)		403,820	403,820			
100194676	LAKE HAVASU CITY	AZ		02/21/2025	05/18/2025	409,811		(10,363)			(10,363)		399,448	399,448			
100157472	WILDOMAR	CA		02/20/2025	04/24/2025	409,230		(11,196)			(11,196)		398,035	398,035			
100200596	VANCOUVER	WA		03/11/2025	04/18/2025	407,296		(6,375)			(6,375)		400,920	400,920			
100203278	SACRAMENTO	CA		03/27/2025	05/17/2025	404,410		(13,008)			(13,008)		391,402	391,402			
100176978	MURRIETA	CA		01/16/2025	04/24/2025	403,340		(6,017)			(6,017)		397,323	397,323			
100192655	CATHEDRAL CITY	CA		02/10/2025	06/17/2025	399,215		(9,810)			(9,810)		389,405	389,405			
100199087	REDLANDS	CA		02/28/2025	05/16/2025	398,683		(9,302)			(9,302)		389,382	389,382			
100203239	MCKINNEY	TX		03/27/2025	04/17/2025	398,454		(11,454)			(11,454)		387,000	387,000			
100201227	ALLEN	TX		03/12/2025	06/17/2025	394,959		(5,208)			(5,208)		389,751	389,751			
100191617	BATON ROUGE	LA		01/31/2025	05/11/2025	393,843		(5,372)			(5,372)		388,470	388,470			
100202863	COLTEWAH	TN		03/24/2025	04/17/2025	392,897		(17,240)			(17,240)		375,656	375,656			
100194342	WALLA WALLA	WA		02/14/2025	05/07/2025	385,029		(13,076)			(13,076)		371,953	371,073		(880)	(880)
100195247	WEST WARWICK	RI		02/24/2025	06/17/2025	382,905		(11,174)			(11,174)		371,731	371,731			
100177511	CAPE CORAL	FL		01/16/2025	06/30/2025	376,950		(86)			(86)		376,864	377,005		141	141
100191602	CHATTAHOOCHEE HILLS	GA		01/31/2025	04/11/2025	376,125		(11,726)			(11,726)		364,399	364,399			
100201734	NASHVILLE	TN		03/18/2025	04/03/2025	373,108		(13,369)			(13,369)		359,739	359,739			
100195238	NEPTUNE	NJ		02/24/2025	06/17/2025	372,652		(12,652)			(12,652)		360,000	360,000			
100190698	MILWAUKEE	WI		01/28/2025	06/03/2025	366,646		(5,741)			(5,741)		360,906	360,906			
100177165	PALMETTO	FL		01/16/2025	04/24/2025	366,554		(16,383)			(16,383)		350,171	350,171			
100188569	COLORADO SPRINGS	CO		02/10/2025	06/09/2025	366,524		(2,794)			(2,794)		363,730	363,730			
100190700	LONG LAKE	MI		01/28/2025	05/03/2025	365,927		(3,430)			(3,430)		362,497	362,497			
100195231	SAVANNAH	GA		02/24/2025	04/17/2025	365,132		(15,372)			(15,372)		349,759	349,759			
100190456	DUBLIN	OH		01/23/2025	05/01/2025	359,957		(11,617)			(11,617)		348,340	348,340			
100201253	CLOVIS	CA		03/12/2025	05/05/2025	347,425		3,203			3,203		350,628	350,628			
100191036	THOUSAND OAKS	CA		01/29/2025	06/24/2025	343,659		(13,870)			(13,870)		329,790	329,790			
100193750	ATLANTA	GA		02/10/2025	05/05/2025	339,930		(16,142)			(16,142)		323,788	323,788			
100157437	MURFREESBORO	TN		02/20/2025	04/24/2025	337,117		(19,713)			(19,713)		317,404	317,404			
100190161	CELINA	TX		01/21/2025	04/17/2025	331,129		(8,843)			(8,843)		322,286	322,286			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176979	SAINT GEORGE	UT		01/16/2025	04/24/2025	330,880		(12,351)			(12,351)		318,529	318,529			
100192674	PAGOSA SPRINGS	CO		02/10/2025	05/17/2025	330,697		(4,932)			(4,932)		325,764	325,764			
100189307	DURHAM	NC		01/13/2025	04/17/2025	330,139		(14,957)			(14,957)		315,182	315,182			
100190194	LANCASTER	CA		01/21/2025	06/09/2025	329,280		(9,733)			(9,733)		319,547	319,547			
100200403	SWARTZ CREEK	MI		03/10/2025	06/17/2025	326,255		(10,457)			(10,457)		315,799	315,799			
100188417	LINCOLN	CA		01/08/2025	05/17/2025	324,311		(11,772)			(11,772)		312,539	312,539			
100202867	CHARLOTTE	NC		03/24/2025	04/17/2025	323,322		(9,932)			(9,932)		313,390	313,390			
100193268	HARRISBURG	PA		02/10/2025	06/07/2025	315,556		9,720			9,720		325,277	325,277			
100190114	BROCKTON	MA		01/21/2025	05/17/2025	314,024		(10,228)			(10,228)		303,796	303,796			
3500114214	PORTER	TX		01/27/2025	04/17/2025	627,125							627,125	627,125			
100203362	NOBLESVILLE	IN		03/27/2025	06/17/2025	312,820		(9,269)			(9,269)		303,551	303,551			
100186871	AURORA	CO		01/07/2025	05/16/2025	312,675		(5,676)			(5,676)		306,999	306,999			
100203458	WENDELL	NC		03/27/2025	05/17/2025	311,161		(11,624)			(11,624)		299,537	299,537			
100177539	FORT MYERS	FL		01/16/2025	04/24/2025	310,103		(14,710)			(14,710)		295,394	295,394			
100198262	HILLIARD	OH		02/28/2025	05/17/2025	309,670		(10,084)			(10,084)		299,586	299,586			
100197021	SCOTTSDALE	AZ		02/25/2025	06/16/2025	309,607		(16,951)			(16,951)		292,656	292,656			
100194513	WENDELL	NC		02/14/2025	05/07/2025	309,226		(13,776)			(13,776)		295,450	295,450			
100190160	HANOVER PARK	IL		01/21/2025	05/17/2025	305,753		(12,749)			(12,749)		293,004	293,004			
100194511	GEORGETOWN	TX		02/14/2025	05/07/2025	303,310		(10,666)			(10,666)		292,644	292,644			
100188715	ELLIJAY	GA		01/09/2025	04/17/2025	303,137		(8,565)			(8,565)		294,572	294,572			
100188713	ANDERSON	SC		01/09/2025	06/17/2025	300,335		(8,260)			(8,260)		292,075	292,075			
100177451	SOUTH ROCKWOOD	MI		01/16/2025	06/30/2025	298,854		8			8		298,862	298,862			
100195375	LAKEWOOD RANCH	FL		02/24/2025	05/17/2025	297,708		12,248			12,248		309,956	309,956			
100203274	BLOOMINGDALE	GA		03/27/2025	05/17/2025	294,130		(13,530)			(13,530)		280,600	280,600			
100195383	KANNAPOLIS	NC		02/24/2025	05/17/2025	294,117		(6,535)			(6,535)		287,582	287,582			
100189989	BREINIGSVILLE	PA		01/21/2025	06/17/2025	291,107		(11,004)			(11,004)		280,103	280,103			
100177470	JACKSONVILLE	FL		01/16/2025	05/24/2025	287,876		(5,701)			(5,701)		282,175	282,175			
100200271	PHOENIX	AZ		03/07/2025	06/07/2025	287,158		(9,658)			(9,658)		277,500	277,500			
100200342	SPRING	TX		03/10/2025	06/17/2025	286,824		(7,037)			(7,037)		279,787	279,787			
100192695	LEANDER	TX		02/10/2025	05/17/2025	286,507		(9,220)			(9,220)		277,287	277,287			
100186897	MC KINNEY	TX		01/07/2025	04/16/2025	286,465		(2,898)			(2,898)		283,566	283,566			
100193074	EULESS	TX		02/10/2025	04/17/2025	286,209		28,402			28,402		314,611	314,611			
100199324	LONG BEACH	CA		03/05/2025	06/07/2025	283,699		(10,891)			(10,891)		272,807	272,807			
100177677	CEDAR VALLEY	UT		01/16/2025	06/24/2025	281,569		(7,813)			(7,813)		273,756	273,756			
100192861	ROLLING MEADOWS	IL		02/10/2025	05/17/2025	281,444		(8,841)			(8,841)		272,603	272,603			
100202985	TOMBALL	TX		03/24/2025	06/17/2025	280,524		(8,811)			(8,811)		271,713	271,713			
100198990	MCKINNEY	TX		02/28/2025	04/16/2025	279,401		(13,151)			(13,151)		266,250	266,250			
100157171	VENTNOR CITY	NJ		02/20/2025	04/11/2025	278,986		(19,985)			(19,985)		259,002	259,002			
100177659	TAMPA	FL		01/16/2025	05/24/2025	276,709		(13,103)			(13,103)		263,607	263,607			
100177287	HILTON HEAD ISLAND	SC		01/16/2025	04/24/2025	275,118		(6,255)			(6,255)		268,864	268,864			
100197007	KEAAU	HI		02/25/2025	06/16/2025	273,855		(14,251)			(14,251)		259,604	259,604			
100186114	FRESNO	CA		01/31/2025	05/09/2025	272,085		(12,268)			(12,268)		259,817	259,817			
100186972	MCKINNEY	TX		01/07/2025	06/16/2025	269,032		(9,400)			(9,400)		259,632	259,632			
100188485	LEHI	UT		01/08/2025	04/17/2025	266,552		(1,998)			(1,998)		264,553	264,553			
100189111	LEHI	UT		01/13/2025	04/17/2025	266,441		(1,887)			(1,887)		264,553	264,553			
100195680	FARGO	ND		02/24/2025	06/24/2025	265,374		(11,158)			(11,158)		254,216	254,216			
100195496	LAS VEGAS	NV		02/24/2025	05/31/2025	259,274		97			97		259,371	258,967		(404)	(404)
3.62437E+11	TUMWATER	WA		02/27/2025	05/15/2025	513,966							513,966	513,966			
100201821	LITHONIA	GA		03/18/2025	04/05/2025	256,657		(6,013)			(6,013)		250,644	250,644			
100197498	ELLETTSVILLE	IN		02/26/2025	05/07/2025	256,167		(2,506)			(2,506)		253,660	253,660			
100198989	CONCORD	NC		02/28/2025	04/16/2025	254,969		(2,985)			(2,985)		251,984	251,984			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201081	HOUSTON	TX		03/12/2025	06/17/2025	250,183		(5,981)			(5,981)		244,203	244,203			
100188796	NEW BERN	NC		01/09/2025	06/17/2025	243,941		10,958			10,958		254,899	254,899			
100193545	HOLLISTER	CA		02/10/2025	06/07/2025	243,375		(8,715)			(8,715)		234,660	234,660			
100177549	BAILEY	CO		01/16/2025	04/24/2025	241,673		(11,468)			(11,468)		230,205	230,205			
3340092760	THE BRONX	NY		01/16/2025	06/25/2025	295,812							295,812	295,812			
100195088	WESTFIELD	IN		02/24/2025	05/17/2025	236,023		(8,188)			(8,188)		227,835	227,835			
100200632	SODDY DAISY	TN		03/11/2025	06/18/2025	234,535		(9,919)			(9,919)		224,615	224,615			
100190930	DUNCAN	SC		01/28/2025	06/16/2025	234,417		(5,832)			(5,832)		228,584	228,584			
100194555	MERIDEN	CT		02/20/2025	05/09/2025	231,226		(2,226)			(2,226)		229,000	229,000			
100199009	MCKINNEY	TX		02/28/2025	05/16/2025	229,329		(7,061)			(7,061)		222,268	222,268			
100192606	ROMEOVILLE	IL		02/10/2025	05/17/2025	228,474		(3,637)			(3,637)		224,837	224,837			
100188848	NEWTON	AL		01/09/2025	05/07/2025	225,331		(8,655)			(8,655)		216,676	216,676			
100192216	BUSHKILL	PA		01/31/2025	05/07/2025	224,611		(3,920)			(3,920)		220,690	220,690			
3300005636	HICKSVILLE	NY		01/03/2025	06/09/2025	220,135							220,135	220,135			
100199719	BUZZARDS BAY	MA		03/05/2025	05/14/2025	219,066		(9,129)			(9,129)		209,937	209,937			
100189658	RICHMOND	VA		01/17/2025	05/24/2025	218,208		(10,351)			(10,351)		207,857	207,857			
3500116031	QUEENS	NY		01/27/2025	05/31/2025	432,644							432,644	432,644			
100177176	MESA	AZ		01/16/2025	04/24/2025	214,736		(5,486)			(5,486)		209,249	209,249			
100195436	WINNABOW	NC		02/24/2025	05/17/2025	212,859		(8,496)			(8,496)		204,363	204,363			
100194653	LITTLE ELM	TX		02/21/2025	04/18/2025	211,492		(1,864)			(1,864)		209,628	209,628			
100188572	PITTSBORO	NC		02/10/2025	06/09/2025	209,636		(9,955)			(9,955)		199,681	199,681			
100199013	GREENVILLE	TX		02/28/2025	04/16/2025	196,030		(7,030)			(7,030)		189,000	189,000			
100193463	YUMA	AZ		02/10/2025	04/07/2025	193,646		(7,423)			(7,423)		186,223	186,223			
100202524	ALBURTIS	PA		03/21/2025	06/17/2025	192,848		1,976			1,976		194,824	194,824			
100190780	OMAHA	NE		01/27/2025	06/05/2025	190,288		(9,033)			(9,033)		181,256	181,256			
100191056	HARRISON TOWNSHIP	MI		01/29/2025	05/24/2025	185,494		(8,807)			(8,807)		176,687	176,687			
100199044	MYRTLE BEACH	SC		02/28/2025	04/16/2025	183,935		(5,506)			(5,506)		178,429	178,429			
3500115877	JUPITER	FL		02/18/2025	04/17/2025	363,545							363,545	363,545			
100201224	WINDSOR	MO		03/12/2025	04/17/2025	180,238		(4,353)			(4,353)		175,885	175,885			
100190422	KEAAU	HI		01/23/2025	04/01/2025	172,204		(10,277)			(10,277)		161,926	161,926			
100193758	PATASKALA	OH		02/10/2025	06/05/2025	171,792		(4,017)			(4,017)		167,775	167,775			
3310094292	JERSEY CITY	NJ		02/06/2025	04/25/2025	169,439							169,439	169,439			
100177588	GREENACRES	FL		01/16/2025	05/24/2025	167,916		(2,062)			(2,062)		165,855	165,855			
3500115092	LYNDEN	WA		01/08/2025	05/28/2025	328,555							328,555	328,555			
3500116101	PEMBROKE PINES	FL		02/18/2025	06/25/2025	328,131							328,131	328,131			
100199730	FULLERTON	CA		03/05/2025	05/14/2025	162,479		(9,195)			(9,195)		153,284	153,284			
3340093685	KINGSTON	NY		02/06/2025	06/25/2025	201,366							201,366	201,366			
100189571	HOUSTON	TX		01/17/2025	06/24/2025	157,256		(7,459)			(7,459)		149,797	149,797			
100198951	OMAHA	NE		02/28/2025	05/11/2025	155,950							155,950	155,950			
100190912	MOUNT DORA	FL		01/28/2025	04/16/2025	155,106		(5,211)			(5,211)		149,894	149,894			
100190949	CLOVIS	CA		01/28/2025	05/16/2025	155,048		(5,154)			(5,154)		149,894	149,894			
100201922	CHARLOTTE	NC		03/18/2025	04/05/2025	154,673		(902)			(902)		153,771	153,771			
3500114083	EAST NORTHPORT	NY		01/08/2025	06/25/2025	307,581							307,581	307,581			
3500114066	NORTH LAUDERDALE	FL		01/08/2025	05/28/2025	299,063							299,063	299,063			
3310090508	MOUNT VERNON	NY		02/06/2025	06/25/2025	147,015							147,015	147,015			
100199088	CHARLOTTE	NC		02/28/2025	06/16/2025	143,550		(4,248)			(4,248)		139,302	139,302			
100177139	N LAWRENCE	OH		01/16/2025	06/30/2025	139,315		(31)			(31)		139,284	139,330		46	46
100177057	CROWN POINT	IN		01/16/2025	06/24/2025	138,897		(1,821)			(1,821)		137,076	137,076			
100193253	STRASBURG	OH		02/10/2025	04/07/2025	132,228		280			280		132,508	132,508			
3340097981	HAMPTON	GA		03/19/2025	06/25/2025	149,688							149,688	149,688			
3310092388	BOILING SPRINGS	SC		02/06/2025	06/25/2025	162,898							162,898	162,898			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340095503	FRESNO	CA		02/13/2025	06/25/2025	145,253							145,253	145,253			
100192276	CINCINNATI	OH		01/31/2025	06/07/2025	111,843		(4,067)			(4,067)		107,776	107,776			
3310090266	COPIAGUE	NY		02/06/2025	05/22/2025	111,434							111,434	111,434			
100196956	SAN JOSE	CA		02/25/2025	05/16/2025	105,898		(6,052)			(6,052)		99,845	99,845			
100197033	UNION CITY	GA		02/25/2025	05/16/2025	105,541		(4,713)			(4,713)		100,829	100,829			
3310094066	POMPANO BEACH	FL		02/06/2025	05/22/2025	103,950							103,950	103,950			
100199824	PHOENIX	AZ		03/05/2025	04/14/2025	103,678		(4,189)			(4,189)		99,488	99,488			
3310094311	FORT LAUDERDALE	FL		02/06/2025	06/25/2025	102,260							102,260	102,260			
3500117166	ROTONDA WEST	FL		02/18/2025	06/25/2025	203,000							203,000	203,000			
3310095918	VILLA RICA	GA		03/07/2025	06/25/2025	100,238							100,238	100,238			
3500115628	PORT ST. LUCIE	FL		01/27/2025	05/31/2025	192,165							192,165	192,165			
3310093336	HAMILTON TOWNSHIP	NJ		02/06/2025	06/25/2025	91,268							91,268	91,268			
100197004	CHESAPEAKE	VA		02/25/2025	05/16/2025	86,169		(6,360)			(6,360)		79,808	79,808			
100177576	PHILADELPHIA	PA		01/16/2025	06/30/2025	86,028		(27)			(27)		86,001	86,040		39	39
3500112752	WOODSTOCK	IL		01/27/2025	05/28/2025	164,823							164,823	164,823			
100197102	EAGLE MOUNTAIN	UT		02/25/2025	05/16/2025	80,880		(5,972)			(5,972)		74,907	74,907			
3310094185	BERLIN	CT		02/13/2025	06/25/2025	80,190							80,190	80,190			
100199662	PEORIA	AZ		03/05/2025	04/14/2025	79,388		(4,490)			(4,490)		74,898	74,898			
100177433	COUNTRYSIDE	IL		01/16/2025	04/24/2025	78,930		(3,737)			(3,737)		75,193	75,193			
100196683	ELK GROVE	CA		02/25/2025	06/16/2025	75,466		(5,570)			(5,570)		69,895	69,895			
3310091396	CLARKSTON	GA		01/08/2025	06/25/2025	91,411							91,411	91,411			
3340093068	PACIFIC	MO		01/16/2025	06/25/2025	89,575							89,575	89,575			
100199438	SAN DIEGO	CA		03/05/2025	04/14/2025	71,128		(5,254)			(5,254)		65,874	65,874			
3410000675	COLUMBIA	MD		01/10/2025	04/23/2025	140,298							140,298	140,298			
3500115435	ORLANDO	FL		01/27/2025	06/25/2025	136,791							136,791	136,791			
3310091429	YONKERS	NY		02/06/2025	06/25/2025	68,162							68,162	68,162			
3310088649	FORKED RIVER	NJ		01/08/2025	05/22/2025	67,570							67,570	67,570			
3310090224	POCONO SUMMIT	PA		02/06/2025	05/22/2025	66,840							66,840	66,840			
3340098204	TRENTON	NJ		03/27/2025	06/25/2025	82,922							82,922	82,922			
100204256	BENTON	AR		03/31/2025	05/24/2025	66,073		(1,395)			(1,395)		64,679	64,679			
3310094655	TRENTON	NJ		02/06/2025	06/25/2025	65,459							65,459	65,459			
3300005674	TRENTON	NJ		01/22/2025	05/31/2025	64,239							64,239	64,239			
100199945	PHOENIX	AZ		03/05/2025	04/14/2025	63,893		(4,175)			(4,175)		59,717	59,717			
100197469	SOUTH GLASTONBURY	CT		02/25/2025	06/16/2025	58,786		(3,786)			(3,786)		55,000	55,000			
3410000677	TAMPA	FL		01/17/2025	05/28/2025	115,509							115,509	115,509			
3310088434	BEACHWOOD	NJ		01/16/2025	05/22/2025	57,098							57,098	57,098			
3340096079	LANCASTER	SC		03/07/2025	06/25/2025	101,601							101,601	101,601			
100204275	SUNSET	TX		03/31/2025	06/24/2025	54,236		(3,461)			(3,461)		50,775	50,775			
100187852	PUTNAM	CT		01/07/2025	04/16/2025	53,814		(3,953)			(3,953)		49,861	49,861			
100187888	OMAHA	NE		01/07/2025	06/16/2025	53,757		(2,882)			(2,882)		50,874	50,874			
3310088800	SEBASTIAN	FL		02/06/2025	06/25/2025	64,375							64,375	64,375			
3340092933	ALBANY	NY		02/13/2025	06/25/2025	94,763							94,763	94,763			
100197316	FRANKLIN	NH		02/25/2025	04/16/2025	48,454		(3,577)			(3,577)		44,877	44,877			
100196637	TUCSON	AZ		02/25/2025	04/16/2025	47,874		(3,535)			(3,535)		44,339	44,339			
3310093307	RIO RANCHO	NM		02/06/2025	04/25/2025	45,931							45,931	45,931			
3310093930	OCALA	FL		02/06/2025	06/25/2025	45,503							45,503	45,503			
100199939	BUCKLEY	WA		03/05/2025	06/14/2025	44,472		345			345		44,817	44,817			
3310095570	LITTLE ROCK	AR		02/20/2025	06/25/2025	49,853							49,853	49,853			
3310093245	INDIANAPOLIS	IN		02/06/2025	06/25/2025	41,729							41,729	41,729			
3310092859	PHILADELPHIA	PA		01/16/2025	06/25/2025	51,752							51,752	51,752			
3310093838	REX	GA		02/06/2025	06/25/2025	40,541							40,541	40,541			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197287	RENO	NV		02/25/2025	06/16/2025	37,600		(2,761)			(2,761)		34,839	34,839			
100197131	OXFORD	FL		02/25/2025	05/16/2025	37,313		(2,364)			(2,364)		34,949	34,949			
100197466	ROGERS	AR		02/25/2025	05/16/2025	37,085		(2,138)			(2,138)		34,948	34,948			
100188171	CANAL WINCHESTER	OH		01/07/2025	06/16/2025	37,065		(2,239)			(2,239)		34,826	34,826			
100197458	LITTLE ROCK	AR		02/25/2025	04/16/2025	37,046		(2,046)			(2,046)		35,000	35,000			
100197451	REDFORD	MI		02/25/2025	04/16/2025	36,722		(1,766)			(1,766)		34,955	34,955			
3340091984	CLEVELAND	OH		01/08/2025	05/22/2025	43,045							43,045	43,045			
3310092003	MILLVILLE	NJ		02/06/2025	05/22/2025	33,413							33,413	33,413			
3310096655	VILLAS	NJ		03/07/2025	06/25/2025	32,076							32,076	32,076			
100192739	CIBOLO	TX		02/10/2025	06/17/2025	29,262		(859)			(859)		28,403	28,403			
100177500	NAPLES	FL		01/16/2025	06/24/2025	29,121		(115)			(115)		29,006	29,006			
100204297	LAGUNA WOODS	CA		03/31/2025	04/24/2025	28,691		(435)			(435)		28,256	28,256			
3310093566	SHAWNEE	OK		02/06/2025	05/22/2025	25,560							25,560	25,560			
3310094640	NEW ALBANY	IN		02/06/2025	05/22/2025	25,394							25,394	25,394			
3340096344	DETROIT	MI		03/27/2025	06/25/2025	58,212							58,212	58,212			
3310081593	GASTONIA	NC		02/06/2025	04/25/2025	19,602							19,602	19,602			
3340090413	MATTHEWS	NC		02/06/2025	06/25/2025	23,364							23,364	23,364			
3500112968	DACULA	GA		01/27/2025	06/25/2025	35,877							35,877	35,877			
3310092124	COUNTRY CLUB HILLS	IL		01/16/2025	06/25/2025	16,335							16,335	16,335			
3310094503	GAFFNEY	SC		02/13/2025	06/25/2025	15,296							15,296	15,296			
100204305	HEMET	CA		03/31/2025	05/24/2025	11,697		(316)			(316)		11,382	11,382			
100177246	HILTON HEAD ISLAND	SC		01/16/2025	04/24/2025	5,153		(40)			(40)		5,113	5,113			
3410000648	CEDAR HILL	TN		01/10/2025	06/25/2025	6,780							6,780	6,780			
100177439	LOUISVILLE	KY		01/16/2025	05/24/2025	1,223		(6)			(6)		1,218	1,218			
100204484	RALEIGH	NC		04/04/2025	06/07/2025	160,114		(8,114)			(8,114)		152,000	152,000			
100204599	SUNRISE	FL		04/04/2025	06/07/2025	229,998		(9,498)			(9,498)		220,500	220,500			
100204654	GREEN VALLEY	AZ		04/04/2025	06/07/2025	207,654		(5,154)			(5,154)		202,500	202,500			
100204804	BALTIMORE	MD		04/09/2025	05/24/2025	316,492		(8,245)			(8,245)		308,247	308,247			
100204963	ROCKVILLE	VA		04/10/2025	06/11/2025	513,172		(18,488)			(18,488)		494,684	494,684			
100205817	HAVERTOWN	PA		04/14/2025	06/18/2025	326,959		(4,730)			(4,730)		322,229	322,229			
100205964	HOUSTON	TX		04/15/2025	05/16/2025	11,000		(503)			(503)		10,497	10,497			
100207450	CHICAGO	IL		04/29/2025	05/11/2025	284,000		(4,000)			(4,000)		280,000	280,000			
100207700	BUCKEYE	AZ		04/29/2025	06/24/2025	102,280		(2,747)			(2,747)		99,533	99,533			
100209331	NAPERVILLE	IL		04/29/2025	06/17/2025	401,438		(11,438)			(11,438)		390,000	390,000			
3340095385	COLUMBUS	GA		04/24/2025	06/25/2025	40,428							40,428	40,428			
3340097538	EAST HAMPTON	NY		04/10/2025	06/25/2025	471,161							471,161	471,161			
3340098554	DAHLONEGA	GA		04/10/2025	06/25/2025	213,840							213,840	213,840			
3340099874	CENTEREACH	NY		04/24/2025	06/25/2025	249,480							249,480	249,480			
3340100179	TRENTON	NJ		04/24/2025	06/25/2025	113,335							113,335	113,335			
3340100184	TRENTON	NJ		04/24/2025	06/25/2025	108,108							108,108	108,108			
3500121141	NAPLES	FL		04/07/2025	05/28/2025	215,688							215,688	215,688			
100210084	SAN TAN VALLEY	AZ		05/07/2025	06/17/2025	381,567		(9,411)			(9,411)		372,156	372,156			
100210138	TWIN FALLS	ID		05/07/2025	05/31/2025	249,411		(42)			(42)		249,368	249,411		42	42
100210287	LAKEWOOD VILLAGE	TX		05/09/2025	06/17/2025	513,838		3,238			3,238		517,076	517,076			
100214000	GRAHAM	WA		05/29/2025	06/17/2025	398,030		(14,067)			(14,067)		383,963	383,963			
100026456	CHICAGO	IL		09/26/2018		84,895							84,895	84,895			
100120328	SHORELINE	WA		08/18/2023	04/05/2025	596,654		(2,167)			(2,167)		594,487	594,487			
100140267	SEDONA	AZ		01/18/2024	04/17/2025	590,770		(18,452)			(18,452)		572,318	572,318			
100162832	TRACY	CA		08/12/2024	05/17/2025	583,642		(12,854)			(12,854)		570,787	570,787			
3340068797	LA PUENTE	CA		04/30/2024	04/25/2025	598,016							598,016	598,016			
100110446	LOS ANGELES	CA		06/30/2023	05/17/2025	543,751		(8,365)			(8,365)		535,385	535,385			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140879	SALINAS	CA		01/25/2024	04/10/2025	535,408		(4,578)			(4,578)		530,830	530,830			
100139026	WILLIAMSBURG	VA		12/22/2023	05/10/2025	530,962		(4,140)			(4,140)		526,822	526,822			
100131618	TUJUNGA	CA		10/06/2023	05/17/2025	535,245		(2,585)			(2,585)		532,660	532,660			
100110164	NEW CITY	NY		06/30/2023	05/17/2025	522,042		(3,397)			(3,397)		518,645	518,645			
100110332	CHICAGO	IL		06/30/2023	05/17/2025	518,662		(3,023)			(3,023)		515,640	515,640			
100140287	SAN DIEGO	CA		01/18/2024	05/17/2025	517,659		(12,299)			(12,299)		505,360	505,360			
100132511	SEVIERVILLE	TN		11/03/2023	04/10/2025	515,189		(1,262)			(1,262)		513,927	513,927			
100074175	MOUNT PLEASANT	SC		12/09/2021	04/09/2025	514,729		(18,029)			(18,029)		496,700	496,700			
100174297	PORT ISABEL	TX		10/31/2024	05/17/2025	136,322		(3,143)			(3,143)		133,179	133,179			
3300004518	PARAMUS	NJ		06/23/2023	04/21/2025	558,135							558,135	558,135			
100175003	PORTLAND	OR		10/31/2024	04/03/2025	506,852		(21,071)			(21,071)		485,781	485,781			
3340092539	SAINT ALBANS	NY		12/30/2024	04/25/2025	502,232							502,232	502,232			
100120237	SACRAMENTO	CA		08/18/2023	04/05/2025	490,861		772			772		491,633	491,633			
100162028	SHAKOPEE	MN		07/31/2024	04/05/2025	486,854		(16,976)			(16,976)		469,878	469,878			
100159469	BAYONNE	NJ		07/15/2024	04/17/2025	187,393		(4,564)			(4,564)		182,829	182,829			
100147114	LARGO	FL		05/08/2024	05/09/2025	485,932		2,068			2,068		488,000	488,000			
100087110	SALT LAKE CITY	UT		11/04/2022	04/09/2025	483,832		9,768			9,768		493,600	493,600			
100138007	ELIZABETH	NJ		12/13/2023	05/17/2025	481,925		421			421		482,347	482,347			
3340070680	THE BRONX	NY		03/21/2024	04/25/2025	482,328							482,328	482,328			
100172347	EL CAJON	CA		10/23/2024	05/17/2025	479,965		(9,415)			(9,415)		470,550	470,550			
100127635	DENVER	CO		09/08/2023	04/17/2025	475,880		(6,652)			(6,652)		469,227	469,227			
100155233	COMPTON	CA		07/19/2024	05/24/2025	476,440		(45,978)			(45,978)		430,462	430,462			
3340090698	YONKERS	NY		12/30/2024	04/25/2025	535,867							535,867	535,867			
100140286	CRYSTAL BEACH	TX		01/18/2024	04/17/2025	472,796		(12,568)			(12,568)		460,228	460,228			
3340073310	ELIZABETH	NJ		04/19/2024	04/25/2025	473,220							473,220	473,220			
100186721	IRVINE	CA		12/31/2024	06/11/2025	458,286		(10,557)			(10,557)		447,729	447,729			
324080316	CEDAR CITY	UT		12/20/2024	05/29/2025	453,600							453,600	453,600			
100154843	OAKWOOD	GA		07/19/2024	06/24/2025	445,281		(28,377)			(28,377)		416,904	416,904			
100148951	BIG BEAR LAKE	CA		04/17/2024	05/17/2025	441,892		(8,446)			(8,446)		433,446	433,446			
100131905	SAN LUIS OBISPO	CA		10/13/2023	05/17/2025	435,407		(7,027)			(7,027)		428,380	428,380			
100168606	SLIDELL	LA		09/25/2024	04/17/2025	434,324		(12,206)			(12,206)		422,118	422,118			
100156173	GENEVA	IL		06/20/2024	04/11/2025	432,702		(20,281)			(20,281)		412,421	412,421			
3340070948	AUSTIN	TX		02/29/2024	04/25/2025	432,353							432,353	432,353			
100066762	RIALTO	CA		08/02/2021	04/20/2025	427,722		(3,946)			(3,946)		423,776	423,776			
100154919	SANTA MARIA	CA		07/19/2024	05/24/2025	418,800		(23,043)			(23,043)		395,757	395,757			
3340082065	NEWARK	NJ		08/26/2024	04/25/2025	444,312							444,312	444,312			
100172610	BELLEVILLE	NJ		10/23/2024	05/17/2025	407,989		(10,277)			(10,277)		397,712	397,712			
100154942	NASHVILLE	TN		07/19/2024	05/24/2025	401,443		1,057			1,057		402,500	402,500			
3340069066	TOMS RIVER	NJ		03/21/2024	04/25/2025	391,248							391,248	391,248			
100140878	BREMERTON	WA		01/25/2024	05/10/2025	389,350		(8,609)			(8,609)		380,741	380,741			
100156424	LACEY	WA		06/24/2024	04/17/2025	384,298		(3,689)			(3,689)		380,609	380,609			
3340073333	GAINESVILLE	GA		04/12/2024	04/25/2025	388,238							388,238	388,238			
100174537	ROYAL PALM BEACH	FL		10/31/2024	05/03/2025	384,258		(18,955)			(18,955)		365,303	365,303			
100139034	SUN CITY CENTER	FL		12/22/2023	05/10/2025	381,815		(3,160)			(3,160)		378,655	378,655			
100132609	PHOENIX	AZ		11/03/2023	06/10/2025	375,334		13,915			13,915		389,249	389,249			
100180661	HIRAM	GA		11/26/2024	05/24/2025	372,221		(16,650)			(16,650)		355,572	355,572			
100077107	BONITA	CA		01/03/2022	06/20/2025	118,164		(175)			(175)		117,989	117,989			
100127609	INDIANAPOLIS	IN		09/08/2023	04/17/2025	368,051		(5,606)			(5,606)		362,445	362,445			
3340070952	GAINESVILLE	GA		05/10/2024	04/25/2025	367,171							367,171	367,171			
100176765	TAMPA	FL		11/15/2024	05/03/2025	361,697		(23,514)			(23,514)		338,184	338,184			
100099602	TITUSVILLE	FL		04/06/2023	05/01/2025	356,738		(4,653)			(4,653)		352,085	352,085			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340073965	WASHINGTON	DC		04/19/2024	04/25/2025	359,172							359,172	359,172			
3340085209	SHIRLEY	NY		10/03/2024	04/25/2025	346,639							346,639	346,639			
3340073035	FAIR LAWN	NJ		04/05/2024	04/25/2025	340,362							340,362	340,362			
3340081128	GAINESVILLE	GA		08/19/2024	04/25/2025	340,291							340,291	340,291			
100180042	WINHALL	VT		11/25/2024	04/17/2025	337,955		(5,415)			(5,415)		332,539	332,539			
3340092665	DANBURY	CT		12/30/2024	04/25/2025	338,580							338,580	338,580			
100134145	VALLEJO	CA		12/08/2023	04/10/2025	332,282		(5,205)			(5,205)		327,077	327,077			
100155284	PINELLAS PARK	FL		07/19/2024	06/24/2025	328,872		(16,414)			(16,414)		312,458	312,458			
3340072020	NEWARK	NJ		04/19/2024	04/25/2025	357,114							357,114	357,114			
100136720	SAINT CLOUD	FL		01/25/2024	06/10/2025	326,781		(10,168)			(10,168)		316,612	316,612			
100158582	NORTH BRUNSWICK	NJ		07/10/2024	05/17/2025	326,136		(5,642)			(5,642)		320,494	320,494			
3340071318	MANORVILLE	NY		04/05/2024	04/25/2025	325,750							325,750	325,750			
3340070055	HICKSVILLE	NY		02/26/2024	04/25/2025	318,194							318,194	318,194			
3310071457	HOUSTON	TX		08/26/2024	04/25/2025	151,350							151,350	151,350			
100102849	FUQUAY VARINA	NC		06/22/2023	06/10/2025	306,303		(12,109)			(12,109)		294,195	294,195			
3340081974	HILLSIDE	NJ		10/31/2024	04/25/2025	306,916							306,916	306,916			
100157878	SAN CLEMENTE	CA		07/09/2024	05/17/2025	305,844		(2,789)			(2,789)		303,056	303,056			
100102056	WHITE LAKE	MI		04/14/2023	05/09/2025	304,664		(3,318)			(3,318)		301,346	301,346			
3340084515	MIAMI	FL		09/18/2024	04/25/2025	302,940							302,940	302,940			
100174559	MADERA	CA		10/31/2024	04/03/2025	293,988		(19,196)			(19,196)		274,792	274,792			
100135535	MINT HILL	NC		11/13/2023	05/17/2025	293,415		284			284		293,699	293,699			
100174993	HAMDEN	CT		10/31/2024	05/03/2025	292,511		(19,053)			(19,053)		273,457	273,457			
3340070320	EAST ORANGE	NJ		03/28/2024	04/25/2025	368,379							368,379	368,379			
3340070208	JERSEY CITY	NJ		02/26/2024	04/25/2025	290,506							290,506	290,506			
100115749	HOUSTON	TX		07/20/2023	05/17/2025	288,887		1,465			1,465		290,351	290,351			
100154865	ATLANTA	GA		07/19/2024	06/24/2025	288,465		(14,466)			(14,466)		273,999	273,999			
100110131	MIAMI	FL		06/29/2023	05/09/2025	289,077		(6,077)			(6,077)		283,000	283,000			
100157712	CHICAGO	IL		06/28/2024	04/05/2025	285,903		(10,860)			(10,860)		275,043	275,043			
100102924	WAUSAU	WI		06/22/2023	05/10/2025	286,104		(10,854)			(10,854)		275,250	275,250			
3340071701	FREEPORT	NY		03/07/2024	04/25/2025	285,120							285,120	285,120			
100133466	OMAHA	NE		10/19/2023	06/01/2025	283,826		(11,161)			(11,161)		272,665	272,665			
3340076198	LORIS	SC		06/04/2024	04/25/2025	283,358							283,358	283,358			
3340071355	NASHVILLE	TN		03/14/2024	04/25/2025	283,140							283,140	283,140			
100148871	EDGEWATER	MD		04/17/2024	05/17/2025	279,008		(9,612)			(9,612)		269,397	269,397			
3340076174	PATCHOGUE	NY		05/17/2024	04/25/2025	279,596							279,596	279,596			
3340065215	MABANK	TX		02/26/2024	05/31/2025	299,043							299,043	299,043			
3340076183	CUTLER BAY	FL		05/17/2024	04/25/2025	277,200							277,200	277,200			
3340084482	BRENTWOOD	NY		10/23/2024	04/25/2025	276,012							276,012	276,012			
100148710	CUMMING	GA		04/17/2024	05/17/2025	275,239		(7,954)			(7,954)		267,285	267,285			
100143136	SAINT LOUIS	MO		02/16/2024		272,695		(6,046)			(6,046)		266,649	266,649			
3340083029	MILLTOWN	NJ		10/03/2024	04/25/2025	266,112							266,112	266,112			
3340092164	MANVILLE	NJ		12/30/2024	04/25/2025	293,040							293,040	293,040			
100119343	SAINT LOUIS	MO		07/31/2023	05/17/2025	261,342		(2,666)			(2,666)		258,676	258,676			
100174739	CEDAR CREEK	TX		10/31/2024	05/03/2025	256,886		(16,772)			(16,772)		240,114	240,114			
100103603	CAPE CORAL	FL		05/08/2023	04/09/2025	256,587		(11,587)			(11,587)		245,000	245,000			
100062015	HOMESTEAD	FL		07/01/2021	05/20/2025	253,427		(3,850)			(3,850)		249,577	249,577			
100132541	MOUNT PROSPECT	IL		11/03/2023	06/10/2025	233,886		4,114			4,114		238,000	238,000			
100135550	RICHMOND	VA		11/13/2023	05/17/2025	250,555		(803)			(803)		249,752	249,752			
100139020	FISHERS	IN		12/22/2023	04/10/2025	248,573		(1,022)			(1,022)		247,552	247,552			
3340071127	ATLANTA	GA		04/19/2024	04/25/2025	293,476							293,476	293,476			
100153669	TAMPA	FL		05/31/2024	04/05/2025	32,969		(1,287)			(1,287)		31,682	31,682			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340082961	HARAHAN	LA		10/03/2024	04/25/2025	288,269							288,269	288,269			
100121049	HASTINGS	FL		08/30/2023	05/09/2025	242,663		(2,663)			(2,663)		240,000	240,000			
3340091010	YONKERS	NY		12/05/2024	04/25/2025	239,501							239,501	239,501			
100065480	ROCKWALL	TX		07/28/2021	05/17/2025	236,024		(8,565)			(8,565)		227,459	227,459			
3340081954	CENTRAL ISLIP	NY		09/18/2024	04/25/2025	237,085							237,085	237,085			
3340068018	BERKELEY HEIGHTS	NJ		04/05/2024	04/25/2025	233,729							233,729	233,729			
3340073890	MOUNT HOLLY	NJ		04/12/2024	04/25/2025	233,323							233,323	233,323			
100060547	HERNDON	VA		06/01/2021	05/20/2025	230,278		934			934		231,211	231,211			
100074940	PORT CHARLOTTE	FL		12/01/2021	05/20/2025	230,486		(2,249)			(2,249)		228,237	228,237			
100102957	WINTER GARDEN	FL		06/22/2023	06/10/2025	227,573		(17,204)			(17,204)		210,369	210,369			
3340083958	EAST ORANGE	NJ		09/18/2024	04/25/2025	223,344							223,344	223,344			
3340086980	STRATFORD	CT		12/19/2024	04/25/2025	246,708							246,708	246,708			
100178195	SPRINGFIELD	VA		11/19/2024	06/14/2025	215,954		(6,485)			(6,485)		209,469	209,469			
100119849	MESA	AZ		08/10/2023	06/11/2025	179,530		(7,944)			(7,944)		171,586	171,586			
100120771	AURORA	IL		08/25/2023	06/11/2025	210,221		(4,447)			(4,447)		205,774	205,774			
3310049224	NEW ORLEANS	LA		04/19/2023	04/25/2025	209,162							209,162	209,162			
100060986	CONCORD	NC		06/01/2021	05/20/2025	207,476		859			859		208,334	208,334			
100133358	BRIDGEPORT	CT		11/21/2023	04/10/2025	207,221		(1,588)			(1,588)		205,632	205,632			
100139027	LAWRENCEVILLE	GA		12/22/2023	06/10/2025	206,228		(8,045)			(8,045)		198,183	198,183			
100063131	GLENN HEIGHTS	TX		07/01/2021	05/20/2025	204,968		(2,350)			(2,350)		202,618	202,618			
3340076574	SCRANTON	PA		05/23/2024	04/25/2025	214,474							214,474	214,474			
100044309	SAG HARBOR	NY		08/04/2020	04/01/2025	205,971		(5,211)			(5,211)		200,761	200,761			
100136649	ANAHEIM	CA		01/25/2024	04/10/2025	204,071		(847)			(847)		203,224	203,224			
3340085012	ATLANTA	GA		09/18/2024	04/25/2025	204,019							204,019	204,019			
3340071213	WATERBURY	CT		04/30/2024	04/25/2025	202,356							202,356	202,356			
100063414	KING GEORGE	VA		07/01/2021	06/20/2025	196,479		(2,367)			(2,367)		194,112	194,112			
100155207	MCSHERRYSTOWN	PA		07/19/2024	05/24/2025	195,268		(16,913)			(16,913)		178,354	178,354			
100060780	OWINGS MILLS	MD		06/01/2021	05/20/2025	193,847		794			794		194,641	194,641			
100132536	MONTVILLE	NJ		11/03/2023	04/10/2025	194,647		2,509			2,509		197,156	197,156			
100061443	BAKERSFIELD	CA		06/01/2021	04/20/2025	193,847		838			838		194,685	194,685			
3340069753	PHILADELPHIA	PA		06/04/2024	04/25/2025	194,040							194,040	194,040			
3340071382	AMHERST	NY		04/19/2024	04/25/2025	192,741							192,741	192,741			
3340074969	JERSEY CITY	NJ		04/30/2024	04/25/2025	244,475							244,475	244,475			
100154945	MILWAUKEE	WI		07/19/2024	06/24/2025	189,632		(15,515)			(15,515)		174,117	174,117			
100146572	CASTLE ROCK	CO		03/19/2024		187,796		(2,324)			(2,324)		185,472	185,472			
3340073402	RIVIERA BEACH	FL		04/12/2024	04/25/2025	196,812							196,812	196,812			
100137554	RANCHO MISSION VIEJO	CA		12/08/2023	04/17/2025	177,068		1,270			1,270		178,338	178,338			
100062825	CLARKSVILLE	TN		07/01/2021	05/20/2025	185,727		(2,547)			(2,547)		183,180	183,180			
100113256	ATLANTA	GA		06/29/2023	04/05/2025	181,547		109,211			109,211		290,758	290,758			
3340072692	NOVELTY	OH		04/12/2024	04/25/2025	181,883							181,883	181,883			
3340068844	EAST STROUDSBURG	PA		03/21/2024	04/25/2025	180,180							180,180	180,180			
3340086047	GLOUCESTER TOWNSHIP	NJ		10/23/2024	04/25/2025	181,368							181,368	181,368			
3340084461	MIDLOTHIAN	VA		09/18/2024	04/25/2025	177,408							177,408	177,408			
100159250	DYER	IN		07/15/2024	04/17/2025	176,043		(952)			(952)		175,091	175,091			
100070721	LILBURN	GA		10/01/2021	04/20/2025	176,046		(2,710)			(2,710)		173,335	173,335			
3340084946	DEERFIELD	IL		09/26/2024	04/25/2025	175,506							175,506	175,506			
100132483	WILMINGTON	NC		11/03/2023	04/10/2025	174,700		2,309			2,309		177,009	177,009			
3340086753	NEWARK	NJ		11/14/2024	04/25/2025	172,498							172,498	172,498			
100067266	MERRITT ISLAND	FL		08/02/2021	05/20/2025	169,866		3,844			3,844		173,710	173,710			
100103043	SHAKER HEIGHTS	OH		06/22/2023	06/10/2025	170,012		(9,724)			(9,724)		160,288	160,288			
100178421	ORLANDO	FL		11/21/2024	06/24/2025	167,783		(569)			(569)		167,214	167,214			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340067833	CHICAGO	IL		02/29/2024	04/25/2025	167,025							167,025	167,025			
100185537	PITTSBURG	TX		12/20/2024	06/11/2025	166,460		(6,894)			(6,894)		159,565	159,565			
100062171	TULSA	OK		07/01/2021	06/20/2025	165,889		(2,263)			(2,263)		163,626	163,626			
3340068632	WALLINGFORD	CT		05/10/2024	04/25/2025	164,934							164,934	164,934			
3340072364	WOLCOTT	CT		04/05/2024	04/25/2025	164,340							164,340	164,340			
100103070	FORT WORTH	TX		06/22/2023	06/10/2025	163,422		(12,620)			(12,620)		150,802	150,802			
100070711	CLEARWATER	FL		10/01/2021	04/20/2025	163,801		(11)			(11)		163,790	163,790			
100174740	CHATTANOOGA	TN		10/31/2024	05/03/2025	158,844		(9,626)			(9,626)		149,219	149,219			
3340073438	STUART	FL		04/12/2024	04/25/2025	173,131							173,131	173,131			
3340083144	ALBUQUERQUE	NM		09/10/2024	04/25/2025	196,535							196,535	196,535			
3340070758	PHILADELPHIA	PA		04/19/2024	04/25/2025	155,232							155,232	155,232			
100139299	VIRGINIA BEACH	VA		12/28/2023	05/06/2025	151,544		(2,509)			(2,509)		149,035	149,035			
3340073854	PENSACOLA	FL		04/19/2024	04/25/2025	148,658							148,658	148,658			
3340071979	PORT CHARLOTTE	FL		04/05/2024	04/25/2025	148,104							148,104	148,104			
3340074706	BLUE ISLAND	IL		04/30/2024	04/25/2025	146,916							146,916	146,916			
3340081792	LEHIGH ACRES	FL		08/26/2024	04/25/2025	145,871							145,871	145,871			
100060525	EMMET	AR		06/01/2021	04/20/2025	145,730		645			645		146,376	146,376			
100078832	HOUSTON	TX		02/24/2022	05/17/2025	144,156		(456)			(456)		143,700	143,700			
3340085483	WILMINGTON	DE		10/03/2024	04/25/2025	153,252							153,252	153,252			
100116758	OZONE PARK	NY		07/20/2023	04/05/2025	136,524		13,805			13,805		150,329	150,329			
100063855	SPRINGFIELD	MA		07/01/2021	06/20/2025	138,602		2,930			2,930		141,532	141,532			
100133916	BAYTOWN	TX		11/29/2023	04/10/2025	137,434		(5,774)			(5,774)		131,660	131,660			
3340069710	TRENTON	NJ		03/21/2024	04/25/2025	134,798							134,798	134,798			
3310042009	TAUNTON	MA		10/12/2022	04/30/2025	134,764							134,764	129,275		(5,488)	(5,488)
3340073906	TRENTON	NJ		05/10/2024	04/25/2025	134,719							134,719	134,719			
100075677	NORTH MUSKEGON	MI		12/01/2021	05/20/2025	134,527		(2,049)			(2,049)		132,478	132,478			
100062782	NORTH BROOKFIELD	MA		07/01/2021	05/20/2025	133,609		(1,852)			(1,852)		131,757	131,757			
3340070129	FORT PIERCE	FL		03/07/2024	04/25/2025	133,757							133,757	133,757			
100177896	SAN TAN VALLEY	AZ		11/19/2024	06/14/2025	127,175		(3,199)			(3,199)		123,976	123,976			
100063332	FORT WAYNE	IN		07/01/2021	05/20/2025	126,893		(2,441)			(2,441)		124,452	124,452			
100082897	ORLANDO	FL		05/17/2022	06/09/2025	93,211		(9,604)			(9,604)		83,606	83,606			
100062876	MILWAUKEE	WI		07/01/2021	06/20/2025	125,718		(1,354)			(1,354)		124,364	124,364			
3340079024	LEXINGTON	NC		08/19/2024	04/25/2025	126,044							126,044	126,044			
100066183	HOUSTON	TX		08/02/2021	04/20/2025	124,390		(934)			(934)		123,456	123,456			
3340083357	WATERBURY	CT		12/19/2024	04/25/2025	124,740							124,740	124,740			
100132789	LOS ANGELES	CA		11/03/2023	04/10/2025	123,698		(145)			(145)		123,554	123,554			
100077499	ROCHESTER	IN		01/03/2022	04/20/2025	122,847		(1,107)			(1,107)		121,741	121,741			
3340074748	SPRINGFIELD	MA		04/30/2024	04/25/2025	122,760							122,760	122,760			
3340078008	NORTH LITTLE ROCK	AR		07/19/2024	04/25/2025	122,760							122,760	122,760			
3340082266	PHILADELPHIA	PA		09/10/2024	04/25/2025	129,569							129,569	129,569			
100062669	LAS VEGAS	NV		07/01/2021	05/20/2025	17,137		(186)			(186)		16,951	16,951			
3340086340	WILKES-BARRE	PA		10/23/2024	04/25/2025	118,800							118,800	118,800			
3340086562	PHILADELPHIA	PA		10/10/2024	04/25/2025	148,104							148,104	148,104			
100063163	CARLOS	MN		07/01/2021	05/20/2025	114,356		(1,801)			(1,801)		112,555	112,555			
3340071783	MARLBORO	NY		04/05/2024	04/25/2025	113,098							113,098	113,098			
100110262	AUSTIN	TX		06/30/2023	04/17/2025	109,979		(2,203)			(2,203)		107,776	107,776			
3340073580	MEMPHIS	TN		05/10/2024	04/25/2025	112,272							112,272	112,272			
100062061	KNOXVILLE	TN		07/01/2021	05/20/2025	112,007		(1,209)			(1,209)		110,797	110,797			
100062757	BARNWELL	SC		07/01/2021	06/20/2025	106,872		(1,408)			(1,408)		105,463	105,463			
3340072792	PAHOA	HI		06/04/2024	04/25/2025	154,321							154,321	154,321			
3340075326	CAMDEN	NJ		05/10/2024	04/25/2025	113,561							113,561	113,561			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340092393	TRENTON	NJ		12/30/2024	04/25/2025	126,403							126,403	126,403			
3340071007	CLEVELAND	OH		03/14/2024	04/25/2025	102,564							102,564	102,564			
100064349	WILMER	AL		07/01/2021	05/20/2025	100,985		2,543			2,543		103,528	103,528			
3340068567	ROSCOE	NY		02/26/2024	04/25/2025	111,585							111,585	111,585			
3340072008	PLAINVIEW	TX		04/19/2024	04/25/2025	101,376							101,376	101,376			
3340069831	BALTIMORE	MD		03/21/2024	04/25/2025	97,416							97,416	97,416			
100062933	HIXSON	TN		07/01/2021	06/20/2025	96,012		(1,189)			(1,189)		94,823	94,823			
3340067871	SYRACUSE	NY		03/28/2024	04/25/2025	96,386							96,386	96,386			
3340069268	WESTTOWN	NY		03/28/2024	04/25/2025	94,723							94,723	94,723			
3340072314	GAFFNEY	SC		04/12/2024	04/25/2025	92,902							92,902	92,902			
3340070308	DETROIT	MI		03/28/2024	04/25/2025	92,664							92,664	92,664			
3340071369	GREENVILLE	SC		04/12/2024	04/25/2025	90,882							90,882	90,882			
3310063466	BROOKLYN	NY		01/09/2024	04/30/2025	1,019							1,019	172		(847)	(847)
100060434	KANSAS CITY	MO		06/01/2021	06/20/2025	87,163		383			383		87,545	87,545			
3340073325	PHILADELPHIA	PA		05/17/2024	04/25/2025	101,831							101,831	101,831			
3340086415	ALVIN	TX		10/23/2024	04/25/2025	84,930							84,930	84,930			
3340079027	KINGSPORT	TN		07/19/2024	04/25/2025	82,764							82,764	82,764			
100155777	UNION BEACH	NJ		06/18/2024		80,643		(4,600)			(4,600)		76,043	76,043			
100054985	HENDERSON	KY		03/23/2021		79,194		(8,715)			(8,715)		70,479	70,479			
3340066825	CRYSTAL LAKE	IL		02/29/2024	04/25/2025	76,468							76,468	76,468			
100071330	TALLAHASSEE	FL		10/01/2021	05/20/2025	76,257		(606)			(606)		75,651	75,651			
3340074523	DETROIT	MI		05/10/2024	04/25/2025	75,933							75,933	75,933			
100070453	LOXLEY	AL		09/23/2021	05/17/2025	74,657		(2,817)			(2,817)		71,840	71,840			
3340085013	CHICAGO	IL		10/03/2024	04/25/2025	89,694							89,694	89,694			
100075222	JACKSONVILLE	NC		12/01/2021	06/20/2025	72,896		(1,081)			(1,081)		71,815	71,815			
3340072298	PHILADELPHIA	PA		04/05/2024	04/25/2025	71,676							71,676	71,676			
3340070628	CHICAGO	IL		03/14/2024	04/25/2025	71,280							71,280	71,280			
100060810	MABEN	MS		06/01/2021	05/20/2025	70,975		305			305		71,280	71,280			
3340073040	LE ROY	IL		04/19/2024	04/25/2025	70,635							70,635	70,635			
3340085075	MARENGO	IL		10/03/2024	04/25/2025	90,269							90,269	90,269			
100064421	PITTSBURGH	PA		07/01/2021	04/20/2025	67,048		3,652			3,652		70,700	70,700			
100077004	BUCHANAN	MI		01/03/2022	05/20/2025	62,937		(1,143)			(1,143)		61,795	61,795			
100182277	RALEIGH	NC		12/12/2024	05/17/2025	2,276							2,276	2,276			
3340082617	BALTIMORE	MD		09/03/2024	04/25/2025	60,786							60,786	60,786			
3340081023	MARKHAM	IL		08/19/2024	04/25/2025	76,111							76,111	76,111			
3340077149	SAINT JOSEPH	MO		09/18/2024	04/25/2025	61,142							61,142	61,142			
100148913	MADISON	AL		04/17/2024	05/17/2025	13,338		338			338		13,676	13,676			
3340078518	FLINT	MI		08/19/2024	04/25/2025	55,321							55,321	55,321			
100173322	BAKERSFIELD	CA		10/30/2024	04/17/2025	50,606		(1,807)			(1,807)		48,799	48,799			
100146285	OLATHE	KS		03/19/2024	05/17/2025	52,342		(3,238)			(3,238)		49,104	49,104			
100145928	EAST POINT	GA		03/19/2024	04/17/2025	52,350		(2,678)			(2,678)		49,672	49,672			
100146245	TAMPA	FL		03/19/2024	04/17/2025	51,854		(3,181)			(3,181)		48,673	48,673			
3310079906	ROMEOVILLE	IL		08/26/2024	06/25/2025	66,980							66,980	66,980			
3340085848	CLEVELAND	OH		10/31/2024	04/25/2025	50,411							50,411	50,411			
3340086169	DAYTON	OH		10/10/2024	04/25/2025	50,173							50,173	50,173			
3340087528	LAWTON	OK		11/21/2024	04/25/2025	45,144							45,144	45,144			
100063040	MADERA	PA		07/01/2021	05/20/2025	44,572		(287)			(287)		44,285	44,285			
3340083418	KINSTON	NC		09/26/2024	04/25/2025	44,461							44,461	44,461			
3340072955	SPRINGFIELD	OH		03/28/2024	04/25/2025	39,917							39,917	39,917			
100076333	BLUFFTON	SC		01/07/2022	05/17/2025	12,806		(330)			(330)		12,476	12,476			
3340076465	SIOUX CITY	IA		06/14/2024	04/25/2025	34,749							34,749	34,749			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128082	MEMPHIS	TN		09/08/2023	06/11/2025	14,489		564			564		15,053	15,053			
3340083010	FLINT	MI		10/03/2024	04/25/2025	51,590							51,590	51,590			
3340083074	CALUMET PARK	IL		10/03/2024	04/25/2025	52,351							52,351	52,351			
100064134	PITTSBURGH	PA		07/01/2021	06/20/2025	20,779		746			746		21,525	21,525			
100064457	WAYNESBORO	PA		07/01/2021	06/01/2025	19,423		839			839		20,262	20,262			
100047012	DERBY	KS		11/20/2020	06/07/2025	4,353		(164)			(164)		4,190	4,190			
100110883	TALLAHASSEE	FL		06/29/2023	04/01/2025	1,035		(29)			(29)		1,006	1,006			
100126650	CLEVELAND	OH		08/30/2023	06/01/2025	1,216		38			38		1,253	1,253			
100113287	SUNBURY	PA		06/29/2023	06/05/2025	918							918	918			
100177268	MOUNTAIN VIEW	CA		01/16/2025	06/24/2025	3,009,750		(32,960)			(32,960)		2,976,790	2,976,790			
100191606	REDWOOD CITY	CA		01/31/2025	06/11/2025	2,026,693		(28,532)			(28,532)		1,998,161	1,998,161			
100192363	PALOS VERDES ESTATES	CA		02/05/2025	06/24/2025	1,492,120		(70,798)			(70,798)		1,421,322	1,421,322			
100191035	SAN DIEGO	CA		01/29/2025	06/24/2025	1,385,091		(18,329)			(18,329)		1,366,762	1,366,762			
100189069	SHORELINE	WA		01/13/2025	06/30/2025	1,043,788		(31,438)			(31,438)		1,012,350	1,012,350			
100177171	YORBA LINDA	CA		01/16/2025	06/24/2025	1,008,405		(15,409)			(15,409)		992,997	992,997			
100157175	AUSTIN	TX		02/20/2025	06/24/2025	864,939		(29,220)			(29,220)		835,720	835,720			
100191057	SAN JOSE	CA		01/29/2025	05/31/2025	827,119		(1,462)			(1,462)		825,657	825,657			
100199412	THOUSAND OAKS	CA		03/05/2025	06/30/2025	726,978		(25,348)			(25,348)		701,630	701,630			
100191073	MANTECA	CA		01/29/2025	06/24/2025	669,393		(29,885)			(29,885)		639,508	639,508			
100191071	MANTECA	CA		01/29/2025	06/24/2025	658,015		(30,125)			(30,125)		627,891	627,891			
100177119	CENTERVILLE	MA		01/16/2025	06/24/2025	619,212		(10,461)			(10,461)		608,751	608,751			
100198306	MISSOULA	MT		02/28/2025	04/17/2025	602,140		(21,281)			(21,281)		580,859	580,859			
100177616	ALPINE	CA		01/16/2025	06/24/2025	566,456		(5,425)			(5,425)		561,031	561,031			
100177396	WESLEY CHAPEL	FL		01/16/2025	05/24/2025	546,857		(25,756)			(25,756)		521,101	521,101			
100157229	WINTER GARDEN	FL		02/20/2025	05/24/2025	525,011		(8,089)			(8,089)		516,921	516,921			
100194134	MILPITAS	CA		02/14/2025	05/03/2025	523,230		(11,684)			(11,684)		511,546	511,546			
100194153	SEATTLE	WA		02/14/2025	05/03/2025	454,597		(3,821)			(3,821)		450,776	450,776			
100195274	SAVANNAH	GA		02/24/2025	04/17/2025	449,112		(18,908)			(18,908)		430,204	430,204			
100177275	FEDERAL WAY	WA		01/16/2025	05/24/2025	408,282		(9,492)			(9,492)		398,791	398,791			
100177430	MORGAN HILL	CA		01/16/2025	05/24/2025	404,295		(10,431)			(10,431)		393,864	393,864			
100189099	OVIEDO	FL		01/13/2025	06/07/2025	384,463		(12,011)			(12,011)		372,452	374,068		1,616	1,616
100192415	PLEASANT RIDGE	MI		02/07/2025	05/24/2025	344,629		(13,054)			(13,054)		331,575	331,575			
100189951	SOMERVILLE	TN		01/21/2025	05/17/2025	312,563		1,131			1,131		313,694	313,694			
100177324	CORNING	CA		01/16/2025	06/24/2025	286,230		(8,656)			(8,656)		277,574	277,574			
100177304	LINDSAY	CA		01/16/2025	05/24/2025	286,023		(10,571)			(10,571)		275,452	275,452			
3340088640	ASBURY PARK	NJ		01/08/2025	04/25/2025	345,192							345,192	345,192			
100199627	BERKELEY SPRINGS	WV		03/05/2025	05/14/2025	261,773		(5,967)			(5,967)		255,807	255,807			
3340093630	WOODBRIDGE	CT		01/16/2025	04/25/2025	320,760							320,760	320,760			
100177346	LIVONIA	MI		01/16/2025	05/24/2025	229,298		(9,767)			(9,767)		219,531	219,531			
100157299	SAINT LOUIS	MO		02/20/2025	06/24/2025	187,347		(8,265)			(8,265)		179,083	179,083			
100202146	PITTSBURGH	PA		03/18/2025	05/24/2025	176,025		(806)			(806)		175,218	175,218			
100199918	PENSACOLA	FL		03/05/2025	05/14/2025	161,561		3,128			3,128		164,689	164,689			
3340088247	MANCHESTER TOWNSHIP	NJ		01/08/2025	05/31/2025	165,270							165,270	165,270			
3340088238	PEMBERTON TOWNSHIP	NJ		01/08/2025	04/25/2025	160,879							160,879	160,879			
3340088245	PEMBERTON	NJ		01/08/2025	04/25/2025	156,666							156,666	156,666			
100199653	COOKEVILLE	TN		03/05/2025	06/14/2025	84,340		(4,449)			(4,449)		79,891	79,891			
100157285	FAIRFIELD	AL		02/20/2025	06/24/2025	75,334		(4,494)			(4,494)		70,840	70,840			
100201726	CHARLOTTE	NC		03/18/2025	05/03/2025	57,810		(2,061)			(2,061)		55,749	55,749			
3340086514	MILLVILLE	NJ		02/06/2025	04/25/2025	71,280							71,280	71,280			
100204298	AURORA	CO		03/31/2025	05/24/2025	56,013		(3,200)			(3,200)		52,813	52,813			
100204271	PUYALLUP	WA		03/31/2025	05/24/2025	51,945		(2,255)			(2,255)		49,690	49,690			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199850	HEDGESVILLE	WV		03/05/2025	06/14/2025	44,559		358			358		44,917	44,917			
100157326	DAYTONA BEACH SHORES	FL		02/20/2025	06/24/2025	33,074		(843)			(843)		32,231	32,231			
100204368	TUSTIN	CA		03/31/2025	06/24/2025	31,986		(2,039)			(2,039)		29,947	29,947			
100204292	PAWTUCKET	RI		03/31/2025	05/24/2025	3,617		(98)			(98)		3,520	3,520			
100206232	SAN LUIS OBISPO	CA		04/17/2025	06/30/2025	1,637,177		(100,109)			(100,109)		1,537,068	1,537,068			
100206718	GREEN VALLEY	AZ		04/23/2025	06/30/2025	171,301		(7,408)			(7,408)		163,893	163,893			
100207086	ESTERO	FL		04/24/2025	06/30/2025	834,593		(30,134)			(30,134)		804,459	804,459			
100207728	DAVIDSON	NC		04/29/2025	06/24/2025	198,431		(10,931)			(10,931)		187,500	187,500			
100208353	MARION	IN		04/29/2025	06/24/2025	25,807		(1,641)			(1,641)		24,166	24,166			
100209173	SAN ANTONIO	TX		04/30/2025	06/30/2025	157,500		(7,500)			(7,500)		150,000	150,000			
100210706	FEDERAL WAY	WA		05/15/2025	06/30/2025	486,996		(14,821)			(14,821)		472,175	472,175			
0199999. Mortgages closed by repayment						2,229,481,451		(18,335,766)			(18,335,766)	(6,676,718)	2,204,468,967	2,223,171,691	20,154,488	(1,451,764)	18,702,724
7200623	DANA POINT	CA		06/02/2023		(31,280)		31,280			31,280						
100034015	WICKLOW	IRL		06/21/2019		(24,193)		(195)			(195)	25,308	920	581	380	(720)	(340)
100034044	LOUTH	IRL		06/21/2019		(17,286)		624			624	19,146	2,484	2,581	98		97
100034304	WEXFORD	IRL		06/21/2019		116,643		(7,020)			(7,020)	12,903	122,526	84,546	3,315	(41,295)	(37,980)
100033163	GALWAY	IRL		06/21/2019		(1,526)						3,808	2,282	2,279	9	(12)	(3)
100033162	DUBLIN	IRL		06/21/2019		3,362						2,669	6,032	5,994	(28)	(9)	(38)
100033161	DUBLIN	IRL		06/21/2019		3,441						2,309	5,750	5,732	1	(20)	(19)
7200541	BRONX	NY		03/08/2022		29,166,667							29,166,667	29,166,667			
19353	LONDON	GBR		06/28/2022		(29,064,183)		51,103			51,103	28,873,314	(139,766)		139,766		139,766
7100009	GARDEN GROVE	CA		07/11/2019		7,872,438		69,803			69,803		7,942,242	7,942,242			
7200659	SAN FRANCISCO	CA		12/28/2023		(216,037)		216,037			216,037						
7410026	BARSINGHAUSEN	DE		10/04/2024		(28,345,452)		193,928			193,928	28,077,762	(73,762)		73,762		73,762
19355	PHOENIX	AZ		12/13/2022		(284,028)		284,028			284,028						
7410011	BACKADALEN	SWE		06/13/2024		(17,523,874)		920,084			920,084	19,561,773	2,957,983	3,051,342	93,359		93,359
19344	CHESHIRE EAST (UA)	GBR		05/01/2020		(17,421,272)		33,714			33,714	17,271,347	(116,211)		116,211		116,211
7200725	MIAMI	FL		11/21/2024		534,651							534,651	534,651			
7200439	STOCKHOLM	SWE		03/30/2021		(15,398,477)						15,421,165	22,688		(22,688)		(22,688)
7200639	BROOKLYN	NY		09/28/2023		580,506							580,506	580,506			
7200599	MONROE TOWNSHIP	NJ		12/21/2022		448,697		181,843			181,843		630,539	630,539			
7200598	NEW YORK	NY		12/22/2022		(239,856)		239,856			239,856						
7410008	VARIOUS	GBR		01/26/2024		(12,903,341)						13,312,406	409,065	667,347	258,282		258,282
7100021	CHARLOTTE	NC		11/22/2021		(146,009)		146,009			146,009						
7200570	FUERTEVENTURA	ESP		07/11/2022		(19,852,970)		852,351			852,351	18,992,564	(8,055)		8,055		8,055
7200628	NEW YORK	NY		08/17/2023		(137,027)		137,027			137,027						
7200635	LONG ISLAND CITY	NY		01/03/2020		(8,721)		20,738			20,738	(2,704)	9,313	9,313			
7410006	VARIOUS	DE		12/21/2023		(16,554,554)		106,739			106,739	16,412,593	(35,222)		35,222		35,222
7410019	VARIOUS	GBR		07/04/2024		(11,266,981)						11,230,850	(36,131)		36,131		36,131
7200647	BOSTON	MA		10/26/2023		(137,587)		137,587			137,587						
19343	VARIOUS	FL		02/21/2020		750,646							750,646	750,646			
7200681	BOSTON	MA		03/28/2024		441,246							441,246	441,246			
7100020	VARIOUS	IL		04/08/2021		20,994		(20,994)			(20,994)						
7410017	DOBRZYKOWICE	POL		06/26/2024		(16,256,604)		252,714			252,714	16,003,891					
7200589	MANCHESTER	PA		03/03/2023		(132,652)		132,652			132,652						
7200585	BAYONNE	NJ		10/13/2022		3,731,874							3,731,874	3,731,874			
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022		(296,081)		296,081			296,081						
19351	VARIOUS	GBR		04/22/2022		119,720,924						(2,646,240)	117,074,685	125,975,161	8,900,476		8,900,476
7200545	REDWOOD CITY	CA		04/05/2022		289,220							289,220	289,220			
7200528	MANCHESTER	GBR		01/27/2022		(9,458,287)						9,363,383	(94,904)		94,904		94,904
750000024	GREENSBORO	NC		04/04/2023		521,215							521,215	521,215			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200568	LONDON	GBR		07/19/2022		7,205,615						6,935,190	14,140,805	15,712,385	1,571,580		1,571,580
7200445	LONDON	GBR		05/19/2021		(9,303,969)						9,303,969					
7200468	BALTIMORE	MD		08/19/2021		729,792							729,792	729,792			
7200607	NEW YORK	NY		01/27/2023		(152,206)		152,206			152,206						
7200347	NASHVILLE	TN		09/30/2019		631,687							631,687	631,687			
7200651	CHINA GROVE	NC		11/30/2023		545,044							545,044	545,044			
7200382	NEW YORK	NY		03/10/2020		679,948							679,948	679,948			
7200452	COPENHAGEN	DNK		06/28/2021		(6,442,026)						11,670,462	5,228,437	4,979,467	(248,970)		(248,970)
7200692	QUEENS	NY		06/27/2024		(69,882)		69,882			69,882						
7200731	MIAMI	FL		12/18/2024		(43,494)		43,494			43,494						
7200513	ST LOUIS	MO		12/08/2021		534,050							534,050	534,050			
7200652	LOS ANGELES	CA		02/09/2024		(110,179)		110,179			110,179						
7200597	GAINESVILLE	VA		05/25/2023		(99,212)		99,212			99,212						
7410010	COPENHAGEN	DNK		03/25/2024		(10,938,584)		203,769			203,769	10,720,210	(14,605)		14,605		14,605
7200677	NEW YORK	NY		03/08/2024		(82,268)		82,268			82,268						
7200678	NEW YORK	NY		04/04/2024		337,500							337,500	337,500			
7200680	FORTH WORTH	TX		03/28/2024		(116,980)		116,980			116,980						
7410013	SEVEN BEACH	GBR		08/29/2024		(4,155,823)						8,483,464	4,327,641	4,481,494	153,853		153,853
7200698	HAMILTON	NJ		08/07/2024		7,002,768		348,553			348,553		7,351,321	7,351,321			
7200489	INDIANAPOLIS	IL		10/20/2021		(66,253)		66,253			66,253						
7100007	YULEE	FL		06/07/2018		383,883							383,883	383,883			
7200300	BEVERLY HILLS	CA		01/02/2019		690,000							690,000	690,000			
7200419	PARIS	FRA		04/21/2021		(9,814,787)						9,789,869	(24,918)		24,918		24,918
7200709	BEDFORD	MA		08/15/2024		(89,106)		89,106			89,106						
7200569	PARIS	FRA		07/11/2022		(9,816,235)		48,901			48,901	9,670,815	(96,519)		96,519		96,519
7200587	NEW YORK	NY		10/28/2022		(67,033)		67,033			67,033						
7410020	RUGBY	GBR		10/04/2024		(6,573,312)						6,518,869	(54,443)		54,443		54,443
7200637	PRINCETON	NJ		10/04/2023		389,728							389,728	389,728			
7200666	GAINESVILLE	VA		03/08/2024		(155,670)		155,670			155,670						
7100006	PARMA	OH		06/07/2018		299,814							299,814	299,814			
7200622	BROOKLYN	NY		05/19/2023		(97,153)		97,153			97,153						
7200475	NEW YORK	NY		09/21/2021		523,788							523,788	523,788			
7200364	BROOKLYN	NY		12/20/2019		456,034							456,034	456,034			
7200634	CHESTNUT HIL	MA		08/31/2023		401,670							401,670	401,670			
7200564	VARIOUS	TX		05/27/2022		(46,569)		46,569			46,569						
7200435	LONDON	GBR		02/26/2021		(5,876,547)		113,281			113,281	5,746,729	(16,537)		16,537		16,537
7200629	BURBANK	CA		08/24/2023		(195,392)		195,392			195,392						
7200561	DUBLIN	IRL		05/31/2022		(9,554,867)						9,554,867					
7200437	NEW YORK	NY		03/04/2021		714,767							714,767	714,767			
7200609	PISMO BEACH	CA		02/01/2023		(88,954)		88,954			88,954						
7200463	PEMBROKE PINES	FL		07/30/2021		179,829		54,327			54,327		234,156	234,156			
7200537	ROCKVILLE	MD		03/21/2022		361,779							361,779	361,779			
7500000021	VENTURA	CA		02/10/2023		271,168							271,168	271,168			
7200704	NEW BEDFORD	MA		07/26/2024		(64,991)		64,991			64,991						
7200552	MARBELLA	ESP		04/26/2022		(7,958,144)						7,958,144					
7000015	CHICAGO	IL		02/08/2018		5,791		(5,791)			(5,791)						
19336	VARIOUS	FL		05/17/2019		3,831,398		(31,744)			(31,744)		3,799,654	3,799,654			
7200713	ANNAPOLIS	MD		08/20/2024		(69,312)		69,312			69,312						
18865	WEST DES MOINES	IA		04/02/2013		1,323,279							1,323,279	1,323,279			
7410025	PARIS	FRA		10/25/2024		(7,464,850)						7,464,850					
7200542	LEIDEN	NLD		04/29/2022		(7,366,205)						7,356,789	(9,416)		9,416		9,416

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200646	DENVER	CO		10/24/2023		(52,553)		52,553			52,553						
7200654	DALLAS	TX		11/17/2023		191,313							191,313	191,313			
7200706	CITY OF INDUSTRY	CA		07/16/2024		(69,993)		69,993			69,993						
7200429	SPRING HILL	TN		03/08/2021		373,382							373,382	373,382			
7200645	WARRENVILLE	IL		10/20/2023		177,553							177,553	177,553			
7200549	QUEEN CREEK	AZ		04/14/2022		532,707							532,707	532,707			
7200683	NEW YORK	NY		10/29/2024		(57,881)		57,881			57,881						
7200641	NEW YORK	NY		11/29/2023		(56,752)		56,752			56,752						
7200467	BRISTOL	GBR		09/16/2021		(4,541,789)						4,541,789					
19348	EL SEGUNDO	CA		09/10/2021		(67,879)		67,879			67,879						
750000028	NEW YORK	NY		08/09/2023		(64,692)		64,692			64,692						
7200660	NEW YORK	NY		12/20/2023		(54,537)		54,537			54,537						
750000025	NEW YORK	NY		05/26/2023		(26,042)		26,042			26,042						
7200701	NEW YORK	NY		06/27/2024		(85,005)		85,005			85,005						
7200672	CAPITOL HEIGHTS	MD		02/13/2024		281,135							281,135	281,135			
7200716	NAPLES	FL		08/23/2024		(113,395)		113,395			113,395						
7200620	LOS ANGELES	CA		07/25/2023		181,905							181,905	181,905			
7200553	SUWANEE	GA		04/26/2022		101,370							101,370	101,370			
7200644	ANNEMASSE	FRA		10/17/2023		(6,306,068)		89,097			89,097	6,212,110	(4,861)		4,861		4,861
7200519	LONDON	GBR		01/21/2022		(4,405,991)						4,411,228	5,237	5,422	185		185
7200703	PHOENIX	AZ		06/27/2024		(62,422)		62,422			62,422						
7200319	WASHINGTON D.C.	DC		04/30/2019		270,869							270,869	270,869			
7200613	UPPER MARLBORO	MD		05/31/2023		(64,509)		64,509			64,509						
610008101	MELBOURNE	AUS		09/19/2024		(3,361,757)		34,979			34,979	3,330,670	3,892		(3,892)		(3,892)
7200441	BURLINGAME	CA		04/01/2021		2,104,181							2,104,181	2,104,181			
7200323	NEW YORK	NY		06/07/2019		257,329							257,329	257,329			
7200305	BROOKLYN	NY		03/05/2019		247,433		10,082			10,082		257,515	257,515			
7200508	SANFORD	FL		12/03/2021		382,500							382,500	382,500			
7200708	ST. SIMONS ISLAND	GA		08/01/2024		(31,751)		34,323			34,323	(545)	2,028	2,028			
7200674	ATLANTA	GA		02/27/2024		147,984							147,984	147,984			
7200650	MANHASSET	NY		11/06/2023		131,268							131,268	131,268			
750000037	MIAMI	FL		05/09/2024		140,795							140,795	140,795			
7200276	TRACY	CA		08/24/2018		5,811		(5,811)			(5,811)						
7200689	NEW JERSEY	NJ		07/01/2024		(74,749)		74,749			74,749						
7200733	ABILENE	TX		12/24/2024		(365,515)		365,515			365,515						
7200624	CLEARWATER	FL		06/28/2023		(35,375)		35,375			35,375						
7200696	HERNDON	VA		08/22/2024		(111,561)		111,561			111,561						
7200690	ST JOHNS	FL		05/30/2024		(50,923)		50,923			50,923						
7200208	SUNNYVALE	CA		08/03/2017		137,343		(6,425)			(6,425)		130,918	130,918			
7000025	BROOKLYN	NY		06/19/2018		199,056							199,056	199,056			
7200398	NEW YORK CITY	NY		09/29/2020		351,212							351,212	351,212			
7000046	WAYNE	NJ		04/09/2019		252,270							252,270	252,270			
7100022	BAYTOWN	TX		12/01/2021		(57,579)		57,579			57,579						
7200432	KISSIMMEE	FL		02/12/2021		245,003							245,003	245,003			
7200520	LONDON	GBR		04/19/2022		(3,027,596)						3,021,438	(6,159)		6,159		6,159
7200608	BOCA RATON	FL		08/03/2023		(65,850)		65,850			65,850						
750000032	LOS ANGELES	CA		09/22/2023		122,760							122,760	122,760			
7200353	TAMPA	FL		10/16/2019		213,635							213,635	213,635			
720041801	DERBY	GBR		03/31/2021		(2,955,845)						2,917,713	(38,131)		38,131		38,131
7410009	NIVELLES	BEL		05/08/2024		(4,801,472)		84,591			84,591	4,711,039	(5,843)		5,843		5,843
7410021	PARIS	FRA		09/27/2024		(4,266,464)						4,266,464					

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7200617	STATEN ISLAND	NY		05/05/2023		(37,411)		37,411			37,411						
7200658	MIAMI	FL		01/22/2024		(24,314)		24,314			24,314						
7410018	LONDON	GBR		07/04/2024		(2,646,301)						2,646,301					
7200618	PALMS BEACH	FL		06/09/2023		116,746							116,746	116,746			
7200682	PHOENIX	AZ		04/15/2024		(14,376)		14,376			14,376						
7200669	MIAMI	FL		02/06/2024		(26,224)		26,224			26,224						
7410024	MADRID	ESP		12/20/2024		(3,802,252)		93,774			93,774	3,693,084	(15,393)		15,393		15,393
7200376	COLUMBUS	OH		01/17/2020		328,434							328,434	328,434			
750000033	ANN ARBOR	MI		11/17/2023		(46,832)		46,832			46,832						
7200721	MIAMI-DADE	FL		10/31/2024		(52,571)		52,571			52,571						
19354	HERTFORDSHIRE	GBR		12/02/2022		(2,466,444)						2,466,444					
7200497	CAPE CORAL	FL		11/15/2021		125,920		3,004			3,004		128,924	128,924			
7200511	FORT LAUDERDALE	FL		12/02/2021		222,424							222,424	222,424			
7200581	IBIZA	ESP		08/24/2022		(3,545,676)						3,498,881	(46,795)		46,795		46,795
750000026	BRONX	NY		06/23/2023		120,073							120,073	120,073			
7200614	LOS ANGELES	CA		03/29/2023		(32,232)		32,232			32,232						
7200643	SALT LAKE CITY	UT		11/01/2023		(51,475)		51,475			51,475						
7200694	WEST VALLEY CITY	UT		06/06/2024		82,443							82,443	82,443			
403048729	POMPANO BEACH	FL		06/28/2024		24,981		(24,981)			(24,981)						
7200667	HOUSTON	TX		01/31/2024		83,350							83,350	83,350			
7200393	NEW YORK	NY		08/28/2020		(360,162)		360,162			360,162						
7000038	BEND	OR		12/12/2018		157,889							157,889	157,889			
7200668	KING OF PRUSSIA	PA		02/05/2024		81,378							81,378	81,378			
7200420	PARIS	FRA		12/15/2020		(2,980,953)						2,973,741	(7,212)		7,212		7,212
7000041	BROOKLYN	NY		12/19/2018		123,615							123,615	123,615			
7000034	NEW YORK	NY		09/28/2018		344,962							344,962	344,962			
7100014	FALLS CHURCH	VA		11/14/2020		(96,903)		96,903			96,903						
7000027	SAN DIEGO	CA		07/09/2018		121,509							121,509	121,509			
7200301	BEVERLY HILLS	CA		01/02/2019		745,256							745,256	745,256			
7200699	ATLANTIC BEACH	FL		06/27/2024		(17,860)		20,867			20,867	20,984	23,991	23,991			
7200142	SUNNYVALE	CA		12/09/2015		(106,937)		106,937			106,937						
7200288	NEW YORK	NY		03/14/2019		109,593							109,593	109,593			
403049325	NEW ORLEANS	LA		06/28/2024		(5,993)		5,993			5,993						
7000020	BOCA RATON	FL		04/26/2018		119,312							119,312	119,312			
7200465	TUCSON	AZ		08/10/2021		223,025		6,476			6,476		229,501	229,501			
7200578	KELSO	GBR		08/19/2022		(1,979,191)						1,815,977	(163,214)		163,214		163,214
7100019	EDWARDSVILLE	IL		01/28/2021		(58,863)		58,863			58,863						
1000592	HYATTSVILLE	MD		06/24/2016		449,538		20,009			20,009		469,546	469,546			
7200418	DERBY	GBR		02/17/2021		(1,703,114)						1,692,656	(10,458)		10,458		10,458
7200368	SEATTLE	WA		12/18/2019		116,078							116,078	116,078			
7410016	HENDENSTED	DNK		05/31/2024		(2,411,728)						2,411,728					
321050101	TACOMA	WA		08/22/2024		517,018							517,018	517,018			
7100015	MIAMI	FL		01/26/2021		(73,760)		73,760			73,760						
7200473	PALATINE	IL		09/10/2021		(15,467)		15,467			15,467						
7200631	CARMEL	IN		09/01/2023		96,018		53,982			53,982		150,000	150,000			
1000710	BAYTOWN	TX		12/07/2017		477,879		79,287			79,287		557,166	557,166			
7000048	EARTH CTY	MO		05/08/2019		186,039							186,039	186,039			
4020414026	UPPER DARBY	PA		11/21/2022		5,180		(5,180)			(5,180)						
7100011	VARIOUS	IL		07/27/2020		(64,885)		64,885			64,885						
7000042	TIGARD	OR		12/20/2018		61,464							61,464	61,464			
1000476	MILWAUKEE	WI		02/20/2015		1,345,576		13,579			13,579		1,359,155	1,359,155			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19097	SPRINGFIELD	VA		07/15/2011		223,878		(3,213)			(3,213)		220,665	220,665			
19280	MILPITAS	CA		06/04/2013		329,090		(1,491)			(1,491)		327,599	327,599			
730101198	BUENA PARK	CA		12/27/2023		22,761		46,622			46,622		69,383	69,383			
7200018	APPLETON	WI		12/31/2013		24,070							24,070	24,070			
7000044	BOCA RATON	FL		01/24/2019		79,553							79,553	79,553			
7100016	BELLINGHAM	WA		12/29/2020		(48,285)		48,285			48,285						
7200705	NEW YORK	NY		07/11/2024		(14,973)		30,793			30,793	30,484	46,304	46,304			
7000033	LOS ANGELES	CA		09/25/2018		82,440							82,440	82,440			
7200192	SAN FRANCISCO	CA		04/28/2017		77,915							77,915	77,915			
7100017	FERNDALE	WA		12/29/2020		(47,567)		47,567			47,567						
19098	ALEXANDRIA	VA		07/15/2011		191,895		(2,754)			(2,754)		189,141	189,141			
7000031	SACRAMENTO	CA		07/25/2018		92,169							92,169	92,169			
7200695	ASHBURN	VA		06/26/2024		(195,784)		195,784			195,784						
4020715663	HOMESTEAD	FL		05/17/2024		3,499,517		(50,404)			(50,404)		3,449,113	3,449,113			
7000043	MOUNTAIN VIEW	CA		01/14/2019		98,827							98,827	98,827			
7410015	JONKOPING	SWE		05/31/2024		(1,521,159)						1,521,159					
19199	GREAT NECK	NY		10/15/2012		121,899		(1,000)			(1,000)		120,899	120,899			
403050268	ATHENS	GA		11/04/2024		27,223		(27,223)			(27,223)						
7000021	NEW YORK	NY		04/12/2018		71,413							71,413	71,413			
7100010	YONKERS	NY		11/19/2019		111,892							111,892	111,892			
7200711	MIAMI	FL		09/13/2024		(95,497)		95,497			95,497						
7000037	ANAHEIM	CA		10/30/2018		118,022		17,569			17,569		135,591	135,591			
7000032	SAN ANTONIO	TX		08/15/2018		77,045							77,045	77,045			
7200443	TYLER	TX		03/31/2021		474,600							474,600	474,600			
19312	CLARKSBURG	MD		11/26/2013		131,542							131,542	131,542			
7000030	EL SEGUNDO	CA		08/10/2018		72,419							72,419	72,419			
7000008	DENTON	TX		07/31/2017		84,477							84,477	84,477			
730101726	LOS ANGELES	CA		12/27/2023		(16,949)		72,309			72,309		55,360	55,360			
730302672	DOWNEY	CA		12/27/2023		(26,539)		113,790			113,790		87,251	87,251			
7000022	YONKERS	NY		06/07/2018		244,825							244,825	244,825			
100084323	AMSTERDAM	NLD		06/30/2022		(1,292,773)						1,271,535	(21,238)		21,238		21,238
4.04334E+11	VARIOUS	NC		12/09/2024		(32,789)		32,789			32,789						
730100740	LOS ANGELES	CA		12/27/2023		37,537		30,581			30,581		68,118	68,118			
750000027	NEW YORK	NY		06/30/2023		(41,367)		41,367			41,367						
100082784	ZAANDAM	NLD		04/27/2022		(1,212,863)						1,207,536	(5,327)		5,327		5,327
7000026	OZONE PARK	NY		06/19/2018		52,811							52,811	52,811			
7100012	VARIOUS	MO		08/05/2020		12,013,349		624,150			624,150		12,637,499	12,637,499			
19062	MYRTLE BEACH	SC		08/09/2011		190,822		(1,826)			(1,826)		188,996	188,996			
7000028	GAINESVILLE	FL		06/14/2018		559,183							559,183	559,183			
610008102	CHRISTCHURCH	NZL		09/19/2024		(989,626)		11,558			11,558	976,315	(1,754)		1,754		1,754
403053236	OOLTEWAH	TN		11/04/2024		(9,889)		9,889			9,889						
7000005	DULUTH	GA		05/25/2017		76,505		(12,850)			(12,850)		63,655	63,655			
403048709	KATY	TX		06/28/2024		4,437		(4,437)			(4,437)						
7000016	DENVER	CO		02/06/2018		69,847							69,847	69,847			
7000012	VARIOIUS	OH		11/07/2017		185,662							185,662	185,662			
730101568	LOS ANGELES	CA		12/27/2023		(46,131)		115,001			115,001		68,870	68,870			
730101764	HAWTHORNE	CA		12/27/2023		(75,032)		75,032			75,032						
7200715	HILLSBORO BEACH	FL		11/26/2024		(55,833)		55,833			55,833						
403050107	HELENA	AL		06/28/2024		910		(910)			(910)						
7000013	BOLINGBROOK	IL		10/13/2017		52,791							52,791	52,791			
7200662	NEW YORK	NY		12/20/2023		(8,368)		8,368			8,368						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4.04334E+11	MESQUITE	TX		07/15/2024		(51,397)		51,397			51,397						
7250102	NEW YORK	NY		07/17/2019		66,474		(6,422)			(6,422)		60,052	60,052			
7200238	LOS ANGELES	CA		03/28/2018		14,613		(14,613)			(14,613)						
730101722	LAS VEGAS	NV		12/27/2023		(24,587)		24,587			24,587						
730103004	LOS ANGELES	CA		12/27/2023		(8,413)		66,604			66,604		58,191	58,191			
19281	OMAHA	NE		05/16/2013		85,510		(580)			(580)		84,930	84,930			
403048573	NORTH MIAMI	FL		08/16/2024		18,126		(18,126)			(18,126)						
730101898	WESTMINSTER	CA		12/27/2023		(46,521)		46,521			46,521						
403047247	JACKSON	TN		06/28/2024		2,526		(2,526)			(2,526)						
730101724	TUCSON	AZ		12/27/2023		(23,416)		23,416			23,416						
403048025	BELLEVILLE	IL		11/04/2024		31,822		(11,578)			(11,578)		20,245	20,245			
403051011	WEST VIEW	PA		11/04/2024		11,501		(11,501)			(11,501)						
730006395	PASADENA	CA		12/27/2023		126,924		28,199			28,199		155,123	155,123			
403050310	KERNERSVILLE	NC		06/28/2024		(2,363)		2,363			2,363						
7000036	NEW YORK	NY		10/23/2018		(60,529)		60,529			60,529						
730011570	LOS ANGELES	CA		12/27/2023		60,341		14,087			14,087		74,428	74,428			
403051808	SAN FRANCISCO	CA		11/04/2024		(282)		282			282						
730302671	LONG BEACH	CA		12/27/2023		(15,884)		68,100			68,100		52,216	52,216			
403050271	ATHENS	GA		11/04/2024		12,839		(12,839)			(12,839)						
730101806	AURORA	CO		12/27/2023		(2,012)		50,162			50,162		48,149	48,149			
18804	PHOENIX	AZ		10/02/2008		451,863							451,863	451,863			
730101566	LOS ANGELES	CA		12/27/2023		(42,027)		80,898			80,898		38,871	38,871			
7200274	LA JOLLA	CA		08/09/2018		52,504		27,908			27,908		80,413	80,413			
730101712	LAS VEGAS	NV		12/27/2023		(19,890)		19,890			19,890						
19250	FENTON	MO		01/23/2013		344,502		(607)			(607)		343,895	343,895			
100087613	ALKMAAR	NLD		09/27/2022		(729,138)						724,521	(4,616)		4,616		4,616
4020258468	COLUMBUS	OH		03/12/2021		538		(538)			(538)						
100081667	BEVERLY HILLS	CA		03/21/2022		221		(221)			(221)						
100156801	MAITLAND	FL		06/27/2024		15,251		(580)			(580)		14,670	14,670			
403050577	RINCON	GA		06/28/2024		9,257		(9,257)			(9,257)						
403049806	DETROIT	MI		11/04/2024		9,312		(9,312)			(9,312)						
730101600	BERKELEY	CA		12/27/2023		(3,771)		44,606			44,606		40,835	40,835			
403048304	EASTPOINTE	MI		11/04/2024		6,917		(6,917)			(6,917)						
737035047	SAN DIEGO	CA		12/27/2023		20,589		20,952			20,952		41,541	41,541			
7000035	NEW YORK	NY		10/23/2018		10,483		(10,483)			(10,483)						
403048457	SCOTTSDALE	AZ		06/28/2024		13,461		(13,461)			(13,461)						
18963	HEMPSTEAD	NY		11/12/2010		108,300		(694)			(694)		107,607	107,607			
730003212	MEDFORD	OR		12/27/2023		(18,323)		58,095			58,095		39,772	39,772			
100074364	SANTA BARBARA	CA		11/19/2021		21,712		(1,576)			(1,576)		20,136	20,136			
4020122468	CHICAGO	IL		03/12/2021		42,258		(12,660)			(12,660)		29,598	29,598			
100147100	BEVERLY HILLS	CA		03/28/2024		8,472		(474)			(474)		7,998	7,998			
403049330	BETHLEHEM	PA		06/28/2024		(4,304)		4,304			4,304						
730300786	LOS ANGELES	CA		12/27/2023		(2,236)		38,003			38,003		35,767	35,767			
730101720	RENO	NV		12/27/2023		(15,455)		15,455			15,455						
4020363556	PITTSBURGH	PA		11/21/2022		853		(853)			(853)						
7250107	MULTNOMAH	OR		07/17/2019		11,878		13,678			13,678		25,555	25,555			
730301921	SAN GABRIEL	CA		12/27/2023		11,570		7,351			7,351		18,921	18,921			
730101922	NORTH HOLLYWOOD	CA		12/27/2023		(55,635)		55,635			55,635						
730101648	LOS ANGELES	CA		12/27/2023		(46,215)		50,853			50,853		4,638	4,638			
100140180	RANCHO SANTA FE	CA		01/11/2024		(89)		89			89						
19268	HOUSTON	TX		04/18/2013		389,977		(487)			(487)		389,490	389,490			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730101710	SPARKS	NV		12/27/2023		(14,050)		14,050			14,050						
730101718	RENO	NV		12/27/2023		(14,050)		14,050			14,050						
100180145	HAMPTON BAYS	NY		11/25/2024		13,839		(80)			(80)		13,758	13,758			
100138427	MCLEAN	VA		12/18/2023		5,062		(765)			(765)		4,297	4,297			
403049284	DAYTONA BEACH	FL		06/28/2024		8,311		(8,311)			(8,311)						
4010014970	NEWARK	NJ		02/10/2021		(39,452)		39,452			39,452						
7200293	NASHVILLE	TN		11/09/2018		29		23,759			23,759		23,788	23,788			
18701	WILMINGTON	NC		10/26/2007		134,513		(665)			(665)		133,848	133,848			
730101714	LAS VEGAS	NV		12/27/2023		(13,464)		13,464			13,464						
7200619	STATEN ISLAND	NY		05/05/2023		(7,757)		8,299			8,299		542	542			
100139138	NEW YORK	NY		12/28/2023		8,489		(271)			(271)		8,218	8,218			
19258	HUNTINGTON BEACH	CA		03/01/2013		63,141		(323)			(323)		62,819	62,819			
100079239	LOS ANGELES	CA		02/14/2022		(324)		324			324						
737033807	CHULA VISTA	CA		12/27/2023		(24,055)		50,285			50,285		26,229	26,229			
100164725	CORNELIUS	NC		08/23/2024		23,999		(1,375)			(1,375)		22,625	22,625			
403047362	DETROIT	MI		06/28/2024		8,876		(8,876)			(8,876)						
730300793	BUENA PARK	CA		12/27/2023		(1,718)		31,237			31,237		29,519	29,519			
100156823	LA JOLLA	CA		06/27/2024		10,585		(481)			(481)		10,104	10,104			
7000039	BRENTWOOD	NY		10/17/2018		16,211		(16,211)			(16,211)						
100146581	ORLANDO	FL		03/20/2024		70,052		(2,446)			(2,446)		67,607	67,607			
100087919	SAN FRANCISCO	CA		10/25/2022		11,538		(560)			(560)		10,979	10,979			
403052459	INDIANAPOLIS	IN		11/04/2024		2,666		(2,666)			(2,666)						
100173807	SANIBEL	FL		10/31/2024		11,707		(151)			(151)		11,557	11,557			
730101704	VALLEJO	CA		12/27/2023		(16,831)		46,062			46,062		29,231	29,231			
730101766	NORTH HOLLYWOOD	CA		12/27/2023		(42,670)		42,670			42,670						
730003211	MEDFORD	OR		12/27/2023		(13,843)		43,887			43,887		30,044	30,044			
7000023	NEW YORK	NY		05/21/2018		9,710		(9,710)			(9,710)						
3410000571	PHILADELPHIA	PA		10/17/2024		530,091							530,091	530,091			
730300872	RIVERSIDE	CA		12/27/2023		(1,181)		28,571			28,571		27,389	27,389			
403050696	PHILADELPHIA	PA		11/04/2024		16,887		(6,768)			(6,768)		10,119	10,119			
19310	DURHAM	NC		08/14/2013		48,236		(371)			(371)		47,865	47,865			
100078612	ROTTERDAM	NLD		01/26/2022		(436,799)						430,926	(5,873)		5,873		5,873
730301250	LOS ANGELES	CA		12/27/2023		10,852		8,532			8,532		19,384	19,384			
730301626	FAIRFIELD	CA		12/27/2023		(5,779)		36,952			36,952		31,173	31,173			
19224	MILLBRAE	CA		11/20/2012		66,513		(305)			(305)		66,208	66,208			
403048998	WESTVILLE	NJ		06/28/2024		5,786		(5,786)			(5,786)						
4020291377	JACKSONVILLE	FL		03/12/2021		14,566		(14,566)			(14,566)						
100185495	ATLANTA	GA		12/20/2024		11,007		(283)			(283)		10,723	10,723			
403047880	ST JOHNS	FL		06/28/2024		1,072		(1,072)			(1,072)						
100185774	TARZANA	CA		12/26/2024		10,293		(271)			(271)		10,022	10,022			
100148130	TARZANA	CA		04/10/2024		9,462		(325)			(325)		9,137	9,137			
1000002	DUBLIN	CA		08/30/2010		73,000		(5,030)			(5,030)		67,970	67,970			
100178205	LOS ANGELES	CA		11/19/2024		8,280		(167)			(167)		8,113	8,113			
100153780	BUSSUM	NLD		05/30/2024		(421,165)						415,392	(5,773)		5,773		5,773
730302389	SACRAMENTO	CA		12/27/2023		(8,671)		32,080			32,080		23,410	23,410			
403048161	ST. HELENS	OR		08/16/2024		5,342		(5,342)			(5,342)						
100081697	SANTA MONICA	CA		03/21/2022		(257)		257			257						
3.62423E+11	BROOKLYN	NY		10/23/2024		2,520,916							2,520,916	2,520,916			
730103349	ANAHEIM	CA		12/27/2023		(12,672)		34,214			34,214		21,541	21,541			
100080303	ZIERIKZEE	NLD		02/22/2022		(408,220)						406,456	(1,764)		1,764		1,764
100128807	BROOKLYN	NY		09/21/2023		(3,817)		12,079			12,079		8,262	8,262			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
18759	CHICAGO	IL		05/01/2008		288,534		(600)			(600)		287,934	287,934			
100172980	MIAMI	FL		10/25/2024		10,457		(569)			(569)		9,888	9,888			
730101832	FRESNO	CA		12/27/2023		(12,441)		36,210			36,210		23,770	23,770			
100156656	LOS GATOS	CA		06/24/2024		8,672		(235)			(235)		8,437	8,437			
7250108	MELVILLE	NY		07/17/2019		98,793		(3,969)			(3,969)		94,824	94,824			
100080305	ZIERIKZEE	NLD		02/22/2022		129,833						373,880	503,712	509,575	5,863		5,863
100142420	RICHMOND	TX		02/05/2024		6,566		(337)			(337)		6,229	6,229			
100135955	KEY COLONY BEACH	FL		11/15/2023		3,446		(111)			(111)		3,335	3,335			
100184417	SPRING	TX		12/17/2024		10,239		(1,165)			(1,165)		9,074	9,074			
100080306	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		219,236						335,610	554,846	558,928	4,081		4,081
100180706	NEWPORT COAST AREA NEWPORT BE	CA		11/26/2024		3,704		(878)			(878)		2,826	2,826			
100163604	PHOENIX	AZ		08/15/2024		10,249		(480)			(480)		9,770	9,770			
100176656	TUSTIN	CA		11/15/2024		6,388		(388)			(388)		6,000	6,000			
100185487	LONG BEACH	CA		12/20/2024		9,741		(932)			(932)		8,809	8,809			
100115112	PHOENIX	AZ		07/17/2023		275		(275)			(275)						
100178223	IRVINE	CA		11/19/2024		15,111		(994)			(994)		14,117	14,117			
19337	ST. HELENA	CA		06/05/2019		(6,580)		35,151			35,151		28,571	28,571			
7303023 29	LOS ANGELES	CA		12/27/2023		(7,829)		29,227			29,227		21,398	21,398			
403048481	INDIANAPOLIS	IN		06/28/2024		3,523		(3,523)			(3,523)						
100130264	MARCO ISLAND	FL		09/28/2023		199		(199)			(199)						
100076822	ST PETERSBURG	FL		12/27/2021		23,324		477			477		23,801	23,801			
7200348	NASHVILLE	TN		09/27/2019		16,762							16,762	16,762			
4020495369	BATON ROUGE	LA		06/21/2023		2,413		(2,413)			(2,413)						
730101550	LOS ANGELES	CA		12/27/2023		(21,514)		41,412			41,412		19,898	19,898			
18665	MYRTLE BEACH	SC		08/22/2007		346,136		(560)			(560)		345,575	345,575			
324080261	ATLANTA	GA		10/18/2024		448,500							448,500	448,500			
100078014	AVALON	NJ		01/12/2022		20,503		(2,522)			(2,522)		17,981	17,981			
730103185	LOS ANGELES	CA		12/27/2023		(3,297)		28,386			28,386		25,088	25,088			
100152769	MIDDLETOWN	NJ		05/22/2024		8,716		(392)			(392)		8,324	8,324			
100150257	ALMERE	NLD		04/29/2024		(24,004)						342,111	318,108	342,571	24,464		24,464
100073589	ROTTERDAM	NLD		10/25/2021		(374,199)						372,766	(1,433)		1,433		1,433
100133551	SANDS POINT	NY		10/19/2023		5,763		(667)			(667)		5,096	5,096			
730000009	BERKELEY	CA		12/27/2023		(9,374)		31,830			31,830		22,455	22,455			
730007553	SHERMAN OAKS	CA		12/27/2023		27,961		6,425			6,425		34,386	34,386			
100073538	LOS ANGELES	CA		10/26/2021		22,357		(952)			(952)		21,405	21,405			
730101908	BIRMINGHAM	AL		12/27/2023		(28,403)		28,403			28,403						
100061547	AMSTERDAM	NLD		06/30/2021		(365,026)						362,261	(2,765)		2,765		2,765
100083390	ROTTERDAM	NLD		05/27/2022		(364,122)						362,333	(1,789)		1,789		1,789
100085037	LEIDEN	NLD		07/27/2022		(366,433)						362,261	(4,173)		4,173		4,173
100103751	SURFSIDE	FL		05/08/2023		8,358		(525)			(525)		7,833	7,833			
100161736	PINECREST	FL		07/30/2024		7,942		(977)			(977)		6,965	6,965			
100163614	MIAMI	FL		08/15/2024		82		(82)			(82)						
100185722	ROTTERDAM	NLD		12/20/2024		(363,388)						359,015	(4,373)		4,373		4,373
730101620	SAN FRANCISCO	CA		12/27/2023		(13,608)		36,165			36,165		22,557	22,557			
100128535	LOS ANGELES	CA		09/18/2023		7,056		(378)			(378)		6,678	6,678			
100082192	LOS ANGELES	CA		04/14/2022		229		(229)			(229)						
323070740	WOODINVILLE	WA		11/28/2023		973,335							973,335	973,335			
100149158	LOS ANGELES	CA		04/22/2024		8,519		(99)			(99)		8,419	8,419			
730101910	PELHAM	AL		12/27/2023		(27,377)		27,377			27,377						
100164732	MOUNT PLEASANT	SC		08/23/2024		11,352		(421)			(421)		10,931	10,931			
100172947	ATLANTA	GA		10/25/2024		4,215		(1,486)			(1,486)		2,729	2,729			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403050170	GARY	IN		06/28/2024		14,889		(7,893)			(7,893)		6,996	6,996			
100081977	DEN HAAG	NLD		03/30/2022		(349,137)						347,046	(2,091)		2,091		2,091
730000011	BERKELEY	CA		12/27/2023		(9,612)		30,755			30,755		21,143	21,143			
730101784	LOS ANGELES	CA		12/27/2023		(21,691)		21,691			21,691						
730003194	OAKLAND	CA		12/27/2023		(4,347)		27,104			27,104		22,757	22,757			
100148666	MALIBU	CA		04/16/2024		(204)		204			204						
100076428	BURLINGAME	CA		12/23/2021		19,630		(889)			(889)		18,741	18,741			
100079320	NEWPORT BEACH	CA		03/17/2022		130		(130)			(130)						
3340075392	BROOKLYN	NY		05/23/2024		820,660							820,660	820,660			
100144330	(TOLUCA LAKE AREA) LOS ANGELES	CA		03/07/2024		8,285		(246)			(246)		8,040	8,040			
19267	GREENWICH	CT		04/12/2013		51,899		(234)			(234)		51,665	51,665			
19309	LAWRENCE	KS		09/12/2013		85,713		(224)			(224)		85,489	85,489			
100114889	PALM DESERT	CA		07/13/2023		98		(98)			(98)						
100154338	GLENDALE	CA		06/12/2024		20,579		(375)			(375)		20,204	20,204			
403049264	MOUNT VERNON	NY		06/28/2024		5,270		(5,270)			(5,270)						
100186762	PARADISE VALLEY	AZ		12/31/2024		8,910		(621)			(621)		8,289	8,289			
100142995	SARASOTA	FL		02/12/2024		7,028		(695)			(695)		6,333	6,333			
100175772	DAVIE	FL		11/12/2024		9,094		(703)			(703)		8,391	8,391			
403051130	GARY	IN		06/28/2024		13,106		(5,728)			(5,728)		7,378	7,378			
100163428	SANTA MONICA	CA		09/27/2024		386		(386)			(386)						
100173068	LOS ANGELES (STUDIO CI	CA		10/25/2024		11,661		(708)			(708)		10,953	10,953			
100091966	(SHERMAN OAKS AREA)LOS ANGELES	CA		02/07/2023		203		(203)			(203)						
100152019	BEVERLY HILLS	CA		05/14/2024		(187)		187			187						
100114884	LAGUNA BEACH	CA		07/13/2023		207		(207)			(207)						
100178466	KENTFIELD	CA		11/21/2024		16,808		(713)			(713)		16,095	16,095			
100148136	WEST PALM BEACH	FL		04/10/2024		9,904		(671)			(671)		9,233	9,233			
100114883	THOUSAND OAKS	CA		07/13/2023		8,221		(758)			(758)		7,463	7,463			
100140478	SARATOGA	CA		01/19/2024		7,006		(480)			(480)		6,526	6,526			
100155321	MIAMI	FL		07/19/2024		9,382		(524)			(524)		8,858	8,858			
100142195	LOS ANGELES	CA		03/15/2024		8,943		(493)			(493)		8,450	8,450			
100082703	LOS ANGELES	CA		04/20/2022		200		(200)			(200)						
100107823	WOODSIDE	CA		05/19/2023		13		(13)			(13)						
100185771	LOS ANGELES	CA		12/26/2024		7,761		(206)			(206)		7,555	7,555			
100171318	MALIBU	CA		10/16/2024		168		(168)			(168)						
100087909	ENCINO	CA		10/18/2022		(105,466)		2,146			2,146		(103,320)			103,320	103,320
100147727	VENICE	CA		04/05/2024		7,609		(337)			(337)		7,272	7,272			
4020323972	COLLIERVILLE	TN		06/03/2021		19,773		(4,435)			(4,435)		15,338	15,338			
100164005	BEVERLY HILLS	CA		08/21/2024		8,746		(582)			(582)		8,165	8,165			
324110010	GLENDALE	AZ		12/20/2024		664,470							664,470	664,470			
100139200	HOUSTON	TX		12/28/2023		4,150		3,480			3,480		7,630	7,630			
100100640	GLENDALE	CA		03/28/2023		106		(106)			(106)						
100080778	CORONA DEL MAR	CA		03/15/2022		16,267		(163)			(163)		16,104	16,104			
100168767	HUNTINGTON BEACH	CA		09/26/2024		7,831		(60)			(60)		7,771	7,771			
100116419	CORAL GABLES	FL		07/20/2023		11,928		4,109			4,109		16,037	16,037			
730302172	LOS ANGELES	CA		12/27/2023		(768)		19,473			19,473		18,705	18,705			
100146598	LOS ANGELES (CHATSWORT	CA		03/20/2024		(448)		448			448						
730103378	MONTEBELLO	CA		12/27/2023		(9,751)		27,011			27,011		17,259	17,259			
100083290	BEVERLY HILLS	CA		05/26/2022		11,793		(339)			(339)		11,454	11,454			
730101050	LOS ANGELES	CA		12/27/2023		342		19,401			19,401		19,743	19,743			
100167535	RANCHO PALOS VERDES	CA		10/31/2024		8,776		(762)			(762)		8,013	8,013			
100161699	ROTTERDAM	NLD		07/29/2024		(217,012)						215,424	(1,588)		1,588		1,588

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110114	INDIO	CA		06/23/2023		31		(31)			(31)						
100083528	WESTON	FL		06/06/2022		1		(1)			(1)						
19125	AURORA	CO		12/21/2011		52,699		(324)			(324)		52,375	52,375			
100120641	EATONTON	GA		08/21/2023		86		(86)			(86)						
324101000	PORTLAND	OR		12/20/2024		604,430							604,430	604,430			
100084461	ROSWELL	GA		07/14/2022		10,884		(214)			(214)		10,670	10,670			
100103221	BEVERLY HILLS	CA		04/26/2023		190,067		140	190,207		(190,067)						
100080757	PARADISE VALLEY	AZ		03/10/2022		14,890		(464)			(464)		14,426	14,426			
730000005	BERKELEY	CA		12/27/2023		(7,880)		26,750			26,750		18,870	18,870			
100143796	WASHINGTON	DC		02/28/2024		9,175		(438)			(438)		8,737	8,737			
324110032	GLENDALE	AZ		12/20/2024		905,850							905,850	905,850			
100143769	LOS ANGELES	CA		02/27/2024		8,085		(631)			(631)		7,454	7,454			
730101770	SPRING VALLEY	CA		12/27/2023		10,418		9,044			9,044		19,462	19,462			
100149800	BELL CANYON	CA		04/26/2024		7,052		(485)			(485)		6,567	6,567			
100166393	TAMPA	FL		10/24/2024		7,654		(843)			(843)		6,811	6,811			
100173671	ENSCHEDE	NLD		10/29/2024		(309,372)						307,342	(2,030)		2,030		2,030
403052282	EAST CHICAGO	IN		11/04/2024		11,516		(5,044)			(5,044)		6,472	6,472			
100136915	HOLLADAY	UT		11/28/2023		7,069		(456)			(456)		6,613	6,613			
403049182	KNOXVILLE	TN		06/28/2024		5,617		(5,617)			(5,617)						
100179350	CARLSBAD	CA		12/27/2024		7,351		(883)			(883)		6,468	6,468			
100165781	AGOURA HILLS	CA		08/29/2024		7,277		(279)			(279)		6,997	6,997			
730101830	FRESNO	CA		12/27/2023		(7,765)		23,280			23,280		15,515	15,515			
100078458	NEW YORK	NY		01/25/2022		(26,982)		26,982			26,982						
730101412	LOS ANGELES	CA		12/27/2023		(3,051)		26,669			26,669		23,618	23,618			
100078028	MIRAMAR LAKES	FL		01/12/2022		18,871		308			308		19,179	19,179			
403050324	BETHLEHEM	PA		06/28/2024		3,583		(3,583)			(3,583)						
403050767	WILMINGTON	NC		06/28/2024		6,949		(6,949)			(6,949)						
322030402	PRESCOTT	AZ		05/09/2022		405,600							405,600	405,600			
100130391	LOS ANGELES	CA		09/28/2023		14,878		(181)			(181)		14,697	14,697			
100174499	ORLANDO	FL		10/31/2024		5,382		(862)			(862)		4,520	4,520			
100168680	HUNTINGTON	NY		09/25/2024		8,820		(650)			(650)		8,171	8,171			
100169373	INCLINE VILLAGE	NV		09/27/2024		215		(215)			(215)						
100161172	RICHMOND	TX		07/25/2024		400		(400)			(400)						
403049111	RINCON	GA		06/28/2024		4,981		(4,981)			(4,981)						
100140648	SAN RAFAEL	CA		02/08/2024		7,339		(344)			(344)		6,995	6,995			
100170020	BEVERLY HILLS	CA		11/08/2024		7,951		(820)			(820)		7,132	7,132			
100074431	LOS ANGELES	CA		12/02/2021		444		(444)			(444)						
730007550	BEVERLY HILLS	CA		12/27/2023		22,093		5,794			5,794		27,887	27,887			
403050537	JACKSONVILLE	FL		06/28/2024		353,778		(7,923)			(7,923)		345,855	345,855			
100137918	FORT WORTH	TX		12/12/2023		6,436		(328)			(328)		6,107	6,107			
100118851	LOS ANGELES	CA		08/30/2023		5,987		(115)			(115)		5,872	5,872			
100110110	INDIO	CA		06/23/2023		54		(54)			(54)						
100185524	NORTH MIAMI BEACH	FL		12/20/2024		13,138		(87)			(87)		13,051	13,051			
100076405	ANNA MARIA	FL		12/23/2021		15,146		(2,337)			(2,337)		12,810	12,810			
100180462	LIGHTHOUSE POINT	FL		11/26/2024		7,071		(979)			(979)		6,091	6,091			
730060850	SAN DIEGO	CA		12/27/2023		(593)		15,619			15,619		15,026	15,026			
100173081	BROOKLYN	NY		10/25/2024		7,697		(1,052)			(1,052)		6,645	6,645			
100082802	DEN HAAG	NLD		04/27/2022		(295,679)						293,016	(2,662)		2,662		2,662
100102773	RANCHO PALOS VERDES	CA		06/22/2023		142		(142)			(142)						
100178443	LOS ANGELES	CA		11/21/2024		7,140		(897)			(897)		6,243	6,243			
18959	QUINCY	MA		10/07/2010		114,440		(508)			(508)		113,931	113,931			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730101534	RICHMOND	CA		12/27/2023		(15,109)		33,900			33,900		18,791	18,791			
100110066	PINECREST	FL		06/23/2023		(17,526)		26,642			26,642		9,115	9,115			
100185800	MANHATTAN BEACH	CA		12/26/2024		131		(131)			(131)						
100172938	LAS VEGAS	NV		10/25/2024		8,496		(925)			(925)		7,572	7,572			
100173647	APELDOORN	NLD		10/29/2024		(292,862)						289,809	(3,053)		3,053		3,053
100103339	ALMERE	NLD		04/28/2023		(293,140)						289,809	(3,332)		3,332		3,332
100151164	ATLANTA	GA		05/09/2024		4,831		(713)			(713)		4,118	4,118			
100173074	SCOTTSDALE	AZ		10/25/2024		8,301		(844)			(844)		7,458	7,458			
100178464	SAN CLEMENTE	CA		11/21/2024		7,011		(726)			(726)		6,285	6,285			
100088190	LOS ANGELES	CA		10/13/2022		10,299		(601)			(601)		9,698	9,698			
100109032	WASHINGTON	DC		06/02/2023		235,228		456	235,683		(235,228)						
100165700	LAS VEGAS	NV		08/29/2024		6,694		(680)			(680)		6,014	6,014			
100176829	SHORT HILLS	NJ		11/15/2024		3,767		(357)			(357)		3,410	3,410			
100083198	NEWPORT BEACH	CA		05/26/2022		(131)		131			131						
100167807	AMERICAN CANYON	CA		09/19/2024		7,073		(646)			(646)		6,427	6,427			
100175085	PASADENA	CA		11/05/2024		8,178		(626)			(626)		7,552	7,552			
100146663	BEVERLY HILLS	CA		03/20/2024		194		(194)			(194)						
100171183	LOS ANGELES	CA		11/22/2024		210		(210)			(210)						
100091647	BEVERLY HILLS	CA		01/27/2023		68		(68)			(68)						
100168728	MALIBU	CA		09/26/2024		10,187		(1,051)			(1,051)		9,136	9,136			
100137185	SOUTH MIAMI	FL		11/28/2023		6,217		(314)			(314)		5,904	5,904			
100120674	ANNA MARIA	FL		08/24/2023		6,149		(344)			(344)		5,805	5,805			
100127651	ANNA MARIA	FL		09/08/2023		6,438		(633)			(633)		5,805	5,805			
100134402	NETHERLANDS	NLD		10/27/2023		(290,792)						286,323	(4,469)		4,469		4,469
100178465	NEWPORT BEACH	CA		11/21/2024		8,433		(508)			(508)		7,925	7,925			
322070132	PORTLAND	OR		09/13/2022		772,258							772,258	772,258			
100099882	HEBER CITY	UT		03/28/2023		4,302		(548)			(548)		3,754	3,754			
100186272	LAS VEGAS	NV		12/27/2024		8,258		(478)			(478)		7,780	7,780			
100099884	HEBER CITY	UT		03/28/2023		4,270		(516)			(516)		3,754	3,754			
100143675	MALIBU	CA		02/22/2024		7,270		(525)			(525)		6,745	6,745			
100153078	SAN JUAN CAPISTRANO	CA		06/27/2024		2,059,206		(41,787)			(41,787)		2,017,419	2,017,419			
100174505	NORTH PALM BEACH	FL		10/31/2024		4,943		(651)			(651)		4,292	4,292			
100134550	LOS ANGELES	CA		10/30/2023		6,159		(440)			(440)		5,719	5,719			
100118729	HERMOSA BEACH	CA		07/25/2023		(5,471)		5,471			5,471						
100076705	DANA POINT	CA		12/30/2021		32,807		(2,810)			(2,810)		29,997	29,997			
100179345	CORONA DEL MAR AREA NEWPORT B	CA		12/27/2024		6,291		(283)			(283)		6,008	6,008			
100185013	SEATTLE	WA		12/19/2024		13,799		(391)			(391)		13,408	13,408			
100176803	SOUTHWEST RANCHES	FL		11/15/2024		7,932		(1,124)			(1,124)		6,807	6,807			
100147623	SAN MARINO	CA		04/04/2024		7,559		(396)			(396)		7,163	7,163			
100171108	LA CANADA FLINTRIDGE	CA		11/22/2024		8,411		(294)			(294)		8,117	8,117			
100159542	NEWPORT BEACH	CA		07/15/2024		4,975		(334)			(334)		4,641	4,641			
100080465	BOCA RATON	FL		03/10/2022		(27,841)		27,841			27,841						
100165614	MALIBU	CA		10/04/2024		6,556		(764)			(764)		5,792	5,792			
100148163	STUDIO CITY	CA		05/15/2024		7,173		(483)			(483)		6,690	6,690			
100151167	MOORPARK	CA		05/09/2024		6,979		(431)			(431)		6,548	6,548			
403050770	SAINT ANN	MO		06/28/2024		1,590		(1,590)			(1,590)						
100136679	STUART	FL		01/25/2024		737,101			737,101		(737,101)						
100078613	CAPELLE AAN DEN IJSSEL	NLD		01/26/2022		(77,033)						218,762	141,729	145,593	3,864		3,864
100138398	MENLO PARK	CA		12/18/2023		1,787		4,172			4,172		5,959	5,959			
100057488	TARZANA	CA		06/02/2021		(31,024)		31,024			31,024						
100143786	LADERA RANCH	CA		02/28/2024		6,568		(141)			(141)		6,427	6,427			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
324040037	JOHNS ISLAND	SC		07/25/2024		1,150,514							1,150,514	1,150,514			
100071521	LOS ANGELES	CA		10/19/2021		117		(117)			(117)						
100082820	LOS ANGELES	CA		04/28/2022		(25,216)		25,216			25,216						
403051162	ALVIN	TX		11/04/2024		8,691		(1,346)			(1,346)		7,344	7,344			
100147584	LOS ANGELES	CA		04/04/2024		6,956		(568)			(568)		6,388	6,388			
323110204	PORTLAND	OR		01/18/2024		319,737							319,737	319,737			
100076737	COTO DE CAZA	CA		12/30/2021		255		(255)			(255)						
100116887	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		(16,059)		16,059			16,059						
100153778	S-GRAVENHAGE	NLD		05/30/2024		(281,140)						277,250	(3,890)		3,890		3,890
100165816	SHERMAN OAKS	CA		08/29/2024		113		(113)			(113)						
100180460	SARASOTA	FL		11/26/2024		20,935		(1,485)			(1,485)		19,449	19,449			
100135691	KIRKLAND	WA		11/09/2023		7,086		(40)			(40)		7,046	7,046			
100175537	NEBO	NC		11/08/2024		5,893		(457)			(457)		5,436	5,436			
100156295	GAITHERSBURG	MD		07/25/2024		7,391		(663)			(663)		6,728	6,728			
100084459	LIHUE	HI		07/14/2022		11,060		(339)			(339)		10,721	10,721			
100083026	LOS ANGELES	CA		05/11/2022		16,729		2,552			2,552		19,281	19,281			
730101558	LAWNDALE	CA		12/27/2023		(15,875)		31,457			31,457		15,583	15,583			
1000007	NORCO	CA		08/30/2011		94,422		(1,080)			(1,080)		93,341	93,341			
730302686	LOS ANGELES	CA		12/27/2023		(16,592)		34,273			34,273		17,681	17,681			
100156124	LOS ANGELES	CA		07/25/2024		6,976		(569)			(569)		6,407	6,407			
100133879	(ENCINO AREA) LOS ANGELES	CA		10/24/2023		20,094		(678)			(678)		19,416	19,416			
100080335	ALPHEN AAN DEN RIJN	NLD		02/22/2022		(67,064)						266,558	199,493	202,117	2,624		2,624
100135622	OCEAN CITY	NJ		11/09/2023		6,820		(181)			(181)		6,638	6,638			
100088059	NAPA	CA		10/25/2022		6,886		(310)			(310)		6,576	6,576			
100128852	BROOKLYN	NY		09/21/2023		4,806		(262)			(262)		4,544	4,544			
100143673	AGOURA HILLS	CA		02/22/2024		6,983		(247)			(247)		6,735	6,735			
100078358	RANCHO SANTA FE	CA		02/10/2022		141		(141)			(141)						
100078647	PACIFIC PALISADES	CA		02/02/2022		(37)		37			37						
100117587	ATHERTON	CA		07/20/2023		8,717		118			118		8,835	8,835			
100157794	LOS ANGELES	CA		08/01/2024		6,351		(667)			(667)		5,684	5,684			
100165868	MALIBU	CA		08/30/2024		(436)		436			436						
4.04334E+11	PALM BAY	FL		12/18/2024		(9,488)		9,488			9,488						
100071518	MALIBU	CA		10/19/2021		350		(350)			(350)						
730101662	GARDENA	CA		12/27/2023		(13,653)		28,316			28,316		14,663	14,663			
100129268	CHICAGO	IL		09/25/2023		8,068		(383)			(383)		7,684	7,684			
18813	HAUPPAUGE	NY		11/12/2008		71,156							71,156	71,156			
100085178	LA CANADA FLINTRIDGE	CA		09/21/2022		297		(297)			(297)						
100185941	LAS VEGAS	NV		12/26/2024		6,992		(218)			(218)		6,774	6,774			
100131780	CALABASAS	CA		10/06/2023		146,043			146,043		(146,043)						
100100023	VENICE	CA		03/28/2023		121,589		(34)	118,504		(118,538)		3,052			(3,052)	(3,052)
100076450	COTO DE CAZA	CA		12/23/2021		15,840		(530)			(530)		15,310	15,310			
403050601	MAMMOTH LAKES	CA		11/04/2024		9,198		(3,145)			(3,145)		6,053	6,053			
100087370	SAN CLEMENTE	CA		10/25/2022		10,727		1,723			1,723		12,450	12,450			
100156318	NAPLES	FL		07/25/2024		8,650		(773)			(773)		7,877	7,877			
100128916	DEAL	NJ		09/21/2023		(1,577)		1,577			1,577						
100144515	NEWPORT BEACH	CA		04/26/2024		9,710		(603)			(603)		9,106	9,106			
100150018	COTO DE CAZA	CA		06/07/2024		6,948		(471)			(471)		6,477	6,477			
100153694	ST PETE BEACH	FL		05/31/2024		6,112		(742)			(742)		5,370	5,370			
324040550	JOHNS ISLAND	SC		07/01/2024		1,004,880							1,004,880	1,004,880			
730103144	LOS ANGELES	CA		12/27/2023		4,968		13,371			13,371		18,339	18,339			
100065866	LOS ANGELES	CA		07/27/2021		329		(329)			(329)						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078280	LOS GATOS	CA		02/10/2022		17,144		(178)			(178)		16,965	16,965			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		22,824		(1,103)			(1,103)		21,721	21,721			
100127662	LOCH ARBOUR	NJ		09/08/2023		9,787		(324)			(324)		9,463	9,463			
100109729	MIAMI BEACH	FL		06/16/2023		246		(122)			(122)		124	124			
100078047	LAHAINA	HI		01/21/2022		15,233		(531)			(531)		14,702	14,702			
100114593	CALABASAS	CA		06/29/2023		6,886		(505)			(505)		6,381	6,381			
100154686	BROOKLYN	NY		07/19/2024		1,659,883			1,659,883		(1,659,883)						
100118195	SHERMAN OAKS	CA		07/21/2023		4,957		(425)			(425)		4,533	4,533			
730302158	LOS ANGELES	CA		12/27/2023		4,522		6,003			6,003		10,525	10,525			
100181640	SAN CLEMENTE	CA		12/11/2024		210		(210)			(210)						
403049734	BROOKLYN	NY		11/04/2024		7,278		(7,278)			(7,278)						
730101808	AURORA	CO		12/27/2023		(576)		16,754			16,754		16,178	16,178			
100165591	CHARLOTTE	NC		10/04/2024		11,787		(807)			(807)		10,980	10,980			
100133085	GLENDALE	CA		11/29/2023		6,563		106			106		6,669	6,669			
100170484	ORANGE	CA		10/09/2024		6,985		(543)			(543)		6,442	6,442			
100173045	OCEANSIDE	CA		10/25/2024		(3,675)		3,675			3,675						
100154554	PALOS VERDES ESTATES	CA		06/14/2024		6,764		(934)			(934)		5,830	5,830			
100079458	ROLLING HILLS ESTATES	CA		03/17/2022		145		(145)			(145)						
730101368	POMONA	CA		12/27/2023		3,966		13,033			13,033		17,000	17,000			
100080895	LOS ALTOS	CA		03/10/2022		(366)		366			366						
403050702	HARTFORD	CT		11/04/2024		9,832		(4,001)			(4,001)		5,831	5,831			
100167770	WOODBURY	NY		09/19/2024		218,672		(7,792)			(7,792)		210,879	210,879			
100144302	OSAGE BEACH	MO		03/07/2024		10,046		(590)			(590)		9,456	9,456			
100151722	MIAMI	FL		05/10/2024		13,283		(652)			(652)		12,631	12,631			
100155091	PORTER RANCH	CA		07/19/2024		12,261		(78)			(78)		12,182	12,182			
100078342	PARADISE VALLEY	AZ		02/10/2022		11,863		(1,403)			(1,403)		10,459	10,459			
100089741	WYNDMOOR	PA		12/02/2022		7,147		(11)			(11)		7,136	7,136			
100167496	MILL VALLEY	CA		10/31/2024		6,842		(93)			(93)		6,749	6,749			
100159554	BOCA RATON	FL		07/15/2024		7,008		(908)			(908)		6,100	6,100			
100174096	SAN DIEGO	CA		10/31/2024		5,984		(773)			(773)		5,211	5,211			
100118097	MILTON	GA		07/20/2023		4,670		(360)			(360)		4,310	4,310			
403051340	BROOKLYN	NY		11/04/2024		3,787		(3,787)			(3,787)						
100164153	ATLANTA	GA		08/21/2024		6,570		(950)			(950)		5,619	5,619			
100184979	LA CANADA FLINTRIDGE	CA		12/19/2024		100		(100)			(100)						
100173821	ALAMO	CA		10/31/2024		2,871		(462)			(462)		2,409	2,409			
100132829	NORTHRIDGE	CA		11/03/2023		59		(59)			(59)						
100074104	MALIBU	CA		12/09/2021		103		(103)			(103)						
100154782	LA QUINTA	CA		07/19/2024		5,515		(544)			(544)		4,970	4,970			
100151937	FORT LAUDERDALE	FL		06/14/2024		6,960		(208)			(208)		6,752	6,752			
100103510	LAGUNA BEACH	CA		05/08/2023		6,903		(316)			(316)		6,587	6,587			
100156028	LOS ANGELES	CA		06/18/2024		2,044		(338)			(338)		1,706	1,706			
100179850	GLENCOE	IL		11/22/2024		6,878		(547)			(547)		6,331	6,331			
100163591	LAHAINA	HI		08/15/2024		6,679		(1,008)			(1,008)		5,670	5,670			
100131574	INDIO	CA		10/05/2023		(4)		4			4						
100115122	MIAMI	FL		07/17/2023		124		(124)			(124)						
100157715	HUNTINGTON BEACH	CA		06/28/2024		6,124		(102)			(102)		6,022	6,022			
100115600	WELLINGTON	FL		07/19/2023		6,459		(520)			(520)		5,939	5,939			
100148672	EAST HAMPTON	NY		04/16/2024		6,166		(264)			(264)		5,903	5,903			
730302188	LOS ANGELES	CA		12/27/2023		(5,697)		18,427			18,427		12,730	12,730			
100181344	LOS ANGELES	CA		12/06/2024		306		(306)			(306)						
100137907	NEWPORT BEACH	CA		12/12/2023		5,669		(277)			(277)		5,392	5,392			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100115115	BEVERLY HILLS AREA LOS ANGELE	CA		07/17/2023		15,542		(562)			(562)		14,981	14,981			
324090339	VACAVILLE	CA		11/22/2024		508,200							508,200	508,200			
100180772	PINECREST	FL		11/26/2024		6,701		(177)			(177)		6,524	6,524			
100076376	LAGUNA BEACH	CA		12/23/2021		67		(67)			(67)						
100162071	LOS ANGELES	CA		07/31/2024		414		(414)			(414)						
100081759	SAN DIEGO	CA		03/22/2022		12,563		(441)			(441)		12,122	12,122			
403047479	CLEVELAND	OH		06/28/2024		6,376		(4,754)			(4,754)		1,622	1,622			
100080854	LOS ANGELES	CA		03/10/2022		18,438		2,115			2,115		20,553	20,553			
730101888	VENTURA	CA		12/27/2023		(19,588)		19,588			19,588						
403047576	SAN ANTONIO	TX		06/28/2024		2,500		(2,500)			(2,500)						
100076786	WAIALUA	HI		12/27/2021		166		(166)			(166)						
100162054	LOS ANGELES	CA		07/31/2024		362		(362)			(362)						
100101079	GREENWICH	CT		04/28/2023		9,245		2,553			2,553		11,798	11,798			
730300788	LOS ANGELES	CA		12/27/2023		(889)		16,165			16,165		15,276	15,276			
100173441	HIDDEN HILLS	CA		10/29/2024		115		(115)			(115)						
100129251	INDIO	CA		11/03/2023		(79)		79			79						
100116449	LIGHTHOUSE POINT	FL		07/20/2023		(518)		518			518						
100130106	NETHERLANDS	NLD		09/26/2023		(248,880)						244,888	(3,992)		3,992		3,992
100166026	CHINO HILLS	CA		09/06/2024		146		(146)			(146)						
100080479	CORNELIUS	NC		03/10/2022		11,838		33			33		11,870	11,870			
100078561	AMSTERDAM	NLD		01/26/2022		261,871						226,448	488,319	502,009	13,690		13,690
100186680	LOS ANGELES	CA		12/31/2024		7,132		(136)			(136)		6,996	6,996			
100149014	LOS ANGELES	CA		04/19/2024		6,741		(239)			(239)		6,502	6,502			
100083675	ENCINO	CA		06/21/2022		183,773			183,773		(183,773)						
100071505	CORONA DEL MAR	CA		10/19/2021		14,244		(473)			(473)		13,771	13,771			
100140222	AUSTIN	TX		01/11/2024		(4,931)		10,281			10,281		5,350	5,350			
100157662	SANTA BARBARA	CA		06/28/2024		3,144		(428)			(428)		2,716	2,716			
100167984	CUDJOE KEY	FL		09/20/2024		5,909		(842)			(842)		5,068	5,068			
100090339	CARBONDALE	CO		12/22/2022		(38)		38			38						
100138684	INDIAN HARBOUR BEACH	FL		02/02/2024		3,707		(633)			(633)		3,074	3,074			
100186236	BEVERLY HILLS	CA		12/27/2024		377		(272)			(272)		105	105			
100083022	SUNNY ISLES BEACH	FL		05/11/2022		12,000		8			8		12,009	12,009			
100163916	HEBER CITY	UT		10/04/2024		245		(245)			(245)						
100089661	HEEMSTEDE	NLD		11/29/2022		(243,596)						241,507	(2,088)		2,088		2,088
100168952	ROTTERDAM	NLD		09/26/2024		(192,549)						191,274	(1,276)		1,276		1,276
100083629	SAN JUAN CAPISTRANO	CA		07/25/2022		5,753		247			247		6,000	6,000			
100156123	MC LEAN	VA		07/25/2024		4,362		(505)			(505)		3,858	3,858			
100174082	SEA GIRT	NJ		10/31/2024		6,847		(838)			(838)		6,010	6,010			
100173874	SAN FRANCISCO	CA		10/31/2024		5,362		(477)			(477)		4,885	4,885			
100178445	LOS ANGELES	CA		11/21/2024		6,164		(753)			(753)		5,412	5,412			
100142849	ENCINO	CA		02/09/2024		6,913		(267)			(267)		6,646	6,646			
100171217	LOS ALTOS	CA		10/16/2024		5,924		(608)			(608)		5,316	5,316			
100141014	LAS VEGAS	NV		02/20/2024		38,560		(1,666)			(1,666)		36,893	36,893			
100168686	LOS ANGELES	CA		09/25/2024		(8,638)		8,638			8,638						
100078650	ENCINO	CA		02/02/2022		12,412		(1,242)			(1,242)		11,170	11,170			
100170006	WINTER PARK	CO		11/08/2024		184		(184)			(184)						
100165866	RYE	NY		08/29/2024		4,640		(473)			(473)		4,166	4,166			
100156730	SANTA BARBARA	CA		06/26/2024		3,682		(465)			(465)		3,217	3,217			
100161718	NEWPORT BEACH	CA		07/30/2024		5,066		(493)			(493)		4,573	4,573			
100176074	JENSEN BEACH	FL		12/20/2024		6,649		(544)			(544)		6,105	6,105			
100157539	OOSTERHOUT	NLD		06/28/2024		(242,177)						239,817	(2,361)		2,361		2,361

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176953	WINDERMERE	FL		11/15/2024		6,315		(537)			(537)		5,778	5,778			
100138348	PRINCETON	MA		12/18/2023		4,775		(67)			(67)		4,708	4,708			
100076452	ANNA MARIA	FL		12/23/2021		11,796		(1,836)			(1,836)		9,960	9,960			
100150136	SAN LUIS OBISPO	CA		06/14/2024		5,921		(447)			(447)		5,474	5,474			
100167757	WAKEFIELD	MA		09/19/2024		6,205		(425)			(425)		5,779	5,779			
100165782	BOCA RATON	FL		08/29/2024		4,149		(702)			(702)		3,448	3,448			
100185970	LOS GATOS	CA		12/26/2024		9,024		(453)			(453)		8,571	8,571			
100072027	GRASSY KEY	FL		11/19/2021		14,192		(892)			(892)		13,300	13,300			
100072022	NEWPORT BEACH	CA		11/19/2021		294		(294)			(294)						
100068532	TILBURG	NLD		08/30/2021		(240,651)						238,005	(2,645)		2,645		2,645
100157692	SAN CLEMENTE	CA		06/28/2024		5,622		(429)			(429)		5,192	5,192			
100180101	PORTER RANCH	CA		12/30/2024		163,261		(4,614)			(4,614)		158,647	158,647			
100133807	HUNTINGTON BEACH	CA		10/20/2023		5,427		(426)			(426)		5,001	5,001			
100181307	DALLAS	TX		12/06/2024		5,696		(299)			(299)		5,397	5,397			
100071509	LOS ANGELES	CA		10/19/2021		1,413		(136)			(136)		1,277	1,277			
100173065	FAIRVIEW	TX		10/25/2024		6,374		(308)			(308)		6,066	6,066			
100120325	LOOMIS	CA		08/18/2023		49		(49)			(49)						
100169396	VICTOR	ID		09/30/2024		81		(81)			(81)						
100076603	MIRAMAR BEACH	FL		12/30/2021		12,744		(995)			(995)		11,749	11,749			
100077952	LOS ANGELES	CA		01/06/2022		105		(105)			(105)						
100181672	DALLAS	TX		12/11/2024		4,035		(466)			(466)		3,569	3,569			
100186237	BEVERLY HILLS	CA		12/27/2024		334		(266)			(266)		68	68			
100164025	LOS ANGELES	CA		08/21/2024		119		(119)			(119)						
100137288	NETHERLANDS	NLD		11/28/2023		(237,687)						235,711	(1,976)		1,976		1,976
100102362	S LAKE TAHOE	CA		06/07/2023		7,070		(138)			(138)		6,932	6,932			
100072032	SUMMERLAND	CA		11/19/2021		318		(318)			(318)						
730302677	FAIRFIELD	CA		12/27/2023		(15,579)		28,050			28,050		12,472	12,472			
100156825	PINECREST	FL		06/27/2024		5,949		(709)			(709)		5,240	5,240			
100129270	SCOTTSDALE	AZ		09/25/2023		14,132		(813)			(813)		13,320	13,320			
100071948	PALO ALTO	CA		11/19/2021		3,864		(264)			(264)		3,600	3,600			
100083046	SAN DIEGO	CA		05/11/2022		1,101		(101)			(101)		1,000	1,000			
100100316	NEW YORK	NY		04/27/2023		8,432		3,701			3,701		12,133	12,133			
730300560	REDWOOD CITY	CA		12/27/2023		4,695		10,030			10,030		14,725	14,725			
100132455	PARADISE VALLEY	AZ		11/03/2023		(228)		228			228						
737035054	SAN DIEGO	CA		12/27/2023		7,851		7,398			7,398		15,249	15,249			
100083515	SCOTTSDALE	AZ		06/06/2022		8,221		(428)			(428)		7,793	7,793			
100167821	CABO SAN LUCAS	MEX		09/20/2024		7,337							7,337	7,337			
100134075	PINECREST	FL		10/27/2023		5,861		(129)			(129)		5,731	5,731			
100141295	STATEN ISLAND	NY		01/30/2024		4,545		(134)			(134)		4,411	4,411			
730301154	WATSONVILLE	CA		12/27/2023		106,316		4,087			4,087		110,403	110,403			
100078609	ROTTERDAM	NLD		01/26/2022		(60,553)						227,414	166,861	172,726	5,864		5,864
100185913	BERMUDA DUNES	CA		12/26/2024		5,727		(759)			(759)		4,968	4,968			
100078216	SAN DIEGO (LA JOLLA AREA)	CA		02/10/2022		46		(46)			(46)						
100184986	LA CENTER	WA		12/19/2024		5,617		(555)			(555)		5,062	5,062			
100144530	EL CAJON	CA		04/26/2024		6,770		(376)			(376)		6,394	6,394			
730000007	BERKELEY	CA		12/27/2023		(5,859)		19,894			19,894		14,035	14,035			
100082597	BROOKLYN	NY		04/14/2022		6,827		(641)			(641)		6,186	6,186			
730300891	VAN NUYS	CA		12/27/2023		(676)		15,046			15,046		14,370	14,370			
730100440	LOS ANGELES	CA		12/27/2023		(17,109)		29,956			29,956		12,848	12,848			
100173018	LOS ANGELES	CA		10/25/2024		(3,096)		3,096			3,096						
18986	CARLSBAD	CA		11/10/2010		90,863		(329)			(329)		90,534	90,534			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184989	REDONDO BEACH	CA		12/19/2024		6,262		(508)			(508)		5,754	5,754			
100114789	HOLLYWOOD	FL		07/07/2023		6,282		(131)			(131)		6,151	6,151			
100109031	REDONDO BEACH	CA		06/02/2023		7,034		(311)			(311)		6,723	6,723			
100147442	SAN JUAN CAPISTRANO	CA		04/03/2024		5,438		(437)			(437)		5,001	5,001			
100133344	SHERMAN OAKS	CA		11/21/2023		333,765		25	333,790		(333,765)						
100160580	BRIGANTINE	NJ		07/19/2024		5,106		(180)			(180)		4,926	4,926			
100171280	LOS ANGELES	CA		10/16/2024		6,182		(790)			(790)		5,392	5,392			
100186234	BEVERLY HILLS	CA		12/27/2024		334		(260)			(260)		75	75			
100142231	SANTA BARBARA	CA		03/15/2024		2,560		(146)			(146)		2,415	2,415			
100165798	FORT LAUDERDALE	FL		08/29/2024		6,003		(820)			(820)		5,183	5,183			
100160505	GREENVILLE	SC		07/19/2024		5,437		(351)			(351)		5,086	5,086			
730102354	LOS ANGELES	CA		12/27/2023		3,561		10,897			10,897		14,458	14,458			
100144491	SOUTHLAKE	TX		04/26/2024		6,416		(616)			(616)		5,800	5,800			
100074438	RANCHO SANTA FE	CA		12/02/2021		143		(143)			(143)						
100174919	WESTON	FL		10/31/2024		7,784		(867)			(867)		6,917	6,917			
100159923	MIAMI	FL		08/16/2024		6,535		(350)			(350)		6,185	6,185			
100114943	LAKE FOREST	CA		07/13/2023		5,602		(480)			(480)		5,123	5,123			
100120217	BROOKLYN	NY		08/18/2023		5,977		(954)			(954)		5,023	5,023			
730302528	LOS ANGELES	CA		12/27/2023		(11,618)		23,788			23,788		12,171	12,171			
100083428	ARNHEM	NLD		05/27/2022		(227,383)						226,340	(1,042)		1,042		1,042
100159531	SHERMAN OAKS	CA		07/15/2024		5,294		(443)			(443)		4,851	4,851			
100083673	SAN JOSE	CA		06/21/2022		69		(69)			(69)						
100120163	VENICE	CA		08/14/2023		33		(33)			(33)						
100186188	AUSTIN	TX		12/27/2024		6,296		(178)			(178)		6,118	6,118			
100101717	DEN HAAG	NLD		03/30/2023		(227,574)						226,051	(1,524)		1,524		1,524
100078438	DANVILLE	CA		01/21/2022		34,262		(2,013)			(2,013)		32,249	32,249			
100140789	BOCA RATON	FL		01/22/2024		3,476		(254)			(254)		3,222	3,222			
100175557	NANTUCKET	MA		11/12/2024		6,440		(178)			(178)		6,263	6,263			
100118760	NEWPORT BEACH	CA		07/25/2023		(5,513)		5,513			5,513						
100130178	ARCADIA	CA		11/15/2023		5,817		(279)			(279)		5,538	5,538			
100170501	DALLAS	TX		10/09/2024		6,385		(334)			(334)		6,051	6,051			
403052865	CHICAGO	IL		11/04/2024		(37)		37			37						
403046667	WASHINGTON	DC		06/28/2024		5,946		(5,946)			(5,946)						
100081691	VALENCIA	CA		03/21/2022		839		(271)			(271)		568	568			
100174794	NEWPORT BEACH	CA		10/31/2024		3,998		(201)			(201)		3,797	3,797			
100117729	LOS ANGELES	CA		07/20/2023		6,935		270			270		7,206	7,206			
100118147	NEW YORK	NY		07/20/2023		6,115		(457)			(457)		5,659	5,659			
100129849	SCOTTSDALE	AZ		09/27/2023		7,459		(222)			(222)		7,237	7,237			
100088334	ORANGE	CA		01/06/2023		91		(91)			(91)						
100179355	MANHATTAN BEACH	CA		12/27/2024		46,083		(1,083)			(1,083)		45,000	45,000			
100153666	BIG BEAR LAKE	CA		05/31/2024		6,064		(255)			(255)		5,809	5,809			
100138060	LOS ANGELES	CA		12/13/2023		5,123		(349)			(349)		4,774	4,774			
100117698	MARATHON	FL		07/20/2023		(1,027)		8,711			8,711		7,684	7,684			
100161697	AMSTERDAM	NLD		07/29/2024		(226,383)						223,539	(2,844)		2,844		2,844
100080787	LOS ANGELES	CA		03/15/2022		7		(7)			(7)						
100082748	NIJMEGEN	NLD		04/27/2022		(224,748)						223,153	(1,595)		1,595		1,595
100149020	SANTA MONICA	CA		04/19/2024		39		(39)			(39)						
100078439	BIG SUR	CA		01/21/2022		146		(146)			(146)						
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		13,205		(652)			(652)		12,553	12,553			
100178463	LOS ANGELES	CA		11/21/2024		195		(195)			(195)						
4020321907	HOUSTON	TX		06/03/2021		41,531		(2,898)			(2,898)		38,633	38,633			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
730003193	LOS ANGELES	CA		12/27/2023		(7,136)		22,107			22,107		14,971	14,971			
18750	HOUSTON	TX		04/18/2008		119,230		(321)			(321)		118,909	118,909			
100169322	BROOKLYN	NY		09/27/2024		5,372		(774)			(774)		4,598	4,598			
100083401	AMSTERDAM	NLD		05/27/2022		(222,109)						220,254	(1,854)		1,854		1,854
100184993	CALABASAS	CA		12/19/2024		107		(107)			(107)						
100147563	SAN RAFAEL	CA		04/03/2024		5,676		(369)			(369)		5,307	5,307			
100175582	WESTLAKE VILLAGE	CA		11/12/2024		6,155		(282)			(282)		5,873	5,873			
100147702	(PACIFIC PALISADES AREA) LOS A	CA		04/05/2024		2,477		(292)			(292)		2,185	2,185			
100117762	NORTHRIDGE	CA		07/20/2023		6,394		(149)			(149)		6,245	6,245			
100180840	S-GRAVENHAGE	NLD		11/27/2024		(220,846)						219,230	(1,616)		1,616		1,616
100172180	MANHATTAN BEACH	CA		10/17/2024		6,092		(819)			(819)		5,273	5,273			
100171276	VENICE	CA		10/16/2024		178		(178)			(178)						
100071456	ROTTERDAM	NLD		09/30/2021		(220,577)						219,095	(1,481)		1,481		1,481
100107909	HALEIWA	HI		06/29/2023		6,875		(177)			(177)		6,698	6,698			
4020727264	BRIDGEPORT	CT		02/16/2024		1,388		(1,388)			(1,388)						
100179338	SCOTTSDALE	AZ		12/27/2024		5,260		(540)			(540)		4,720	4,720			
100163910	BURBANK	CA		10/04/2024		6,351		(140)			(140)		6,211	6,211			
100133458	ENCINITAS	CA		10/19/2023		5,959		(69)			(69)		5,890	5,890			
100138763	AUSTIN	TX		12/21/2023		5,754		327			327		6,080	6,080			
100078765	MONMOUTH BEACH	NJ		01/31/2022		12,720		(1,061)			(1,061)		11,659	11,659			
100165047	LOS ANGELES	CA		08/28/2024		6,110		(409)			(409)		5,701	5,701			
100080319	ZIERIKZEE	NLD		02/22/2022		(221,938)						220,979	(959)		959		959
100089585	CELEBRATION	FL		01/30/2023		4,645		(238)			(238)		4,407	4,407			
100081659	INDIO	CA		03/24/2022		(30)		30			30						
100135131	DIAMOND BAR	CA		11/03/2023		7,286		(203)			(203)		7,083	7,083			
100084334	AMSTERDAM	NLD		06/30/2022		(218,707)						216,680	(2,027)		2,027		2,027
100088339	MIAMI BEACH	FL		01/06/2023		5,988		(186)			(186)		5,802	5,802			
100144322	ENCINO	CA		03/07/2024		5,576		(651)			(651)		4,925	4,925			
100117289	MELBOURNE BEACH	FL		07/20/2023		(18)		18			18						
100164040	NORTHRIDGE	CA		08/21/2024		7,426		(4,464)			(4,464)		2,963	2,963			
100084004	LADERA RANCH	CA		06/27/2022		7,155		(381)			(381)		6,774	6,774			
100180143	LOS ANGELES	CA		11/25/2024		322		(322)			(322)						
100178403	PHILADELPHIA	PA		11/21/2024		5,144		(707)			(707)		4,436	4,436			
100132820	SANDY SPRINGS	GA		11/03/2023		5,156		260			260		5,416	5,416			
100175575	COTO DE CAZA	CA		11/12/2024		6,914		(151)			(151)		6,762	6,762			
100180476	HOUSTON	TX		11/26/2024		5,962		(190)			(190)		5,772	5,772			
100128872	MUTTONTOWN	NY		09/21/2023		5,315		(184)			(184)		5,131	5,131			
100173426	LA CANADA FLINTRIDGE	CA		10/29/2024		3,773		(162)			(162)		3,611	3,611			
403050745	PATERSON	NJ		06/28/2024		10,592		(6,148)			(6,148)		4,444	4,444			
100080818	PARKLAND	FL		03/15/2022		12,191		(208)			(208)		11,984	11,984			
100185719	ROTTERDAM	NLD		12/20/2024		(216,411)						213,806	(2,605)		2,605		2,605
100157627	LAKE FOREST	CA		06/28/2024		4,424		(267)			(267)		4,157	4,157			
100173437	NEBO	NC		10/29/2024		5,746		(318)			(318)		5,429	5,429			
100172629	SAN FRANCISCO	CA		10/24/2024		5,391		(190)			(190)		5,201	5,201			
100135170	CYPRESS	TX		12/15/2023		5,484		69			69		5,552	5,552			
100140500	LOS ANGELES	CA		01/19/2024		4,663		(383)			(383)		4,280	4,280			
100133854	CHINO HILLS	CA		10/20/2023		6,812		(390)			(390)		6,422	6,422			
100143695	BRADENTON BEACH	FL		02/22/2024		5,365		(306)			(306)		5,059	5,059			
100116513	GLENDALE	CA		07/20/2023		(1,383)		1,383			1,383						
100117491	CORAL GABLES	FL		07/20/2023		5,986		1,306			1,306		7,292	7,292			
403052389	YONKERS	NY		11/04/2024		2,119		(2,119)			(2,119)						

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136117	LOS ANGELES	CA		12/18/2023		4,638		(757)			(757)		3,881	3,881			
100078610	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022		344,255						172,904	517,160	529,583	12,423		12,423
100134115	COLLEYVILLE	TX		12/08/2023		4,752		211			211		4,963	4,963			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022		(5,423)		7,063			7,063		1,640	1,640			
100168948	ROTTERDAM	NLD		09/26/2024		(214,399)						211,908	(2,491)		2,491		2,491
100154103	SAN FRANCISCO	CA		07/11/2024		37		(37)			(37)						
100175583	HOUSTON	TX		11/12/2024		10,503		(393)			(393)		10,111	10,111			
100087945	MIAMI BEACH	FL		10/25/2022		6,049		(22)			(22)		6,027	6,027			
100139838	UNITED KINGDOM	GBR		12/18/2023		(147,656)						146,273	(1,383)		1,383		1,383
100079657	BRADENTON	FL		04/08/2022		7,148		263			263		7,411	7,411			
100141839	LOS ANGELES	CA		03/27/2024		(1,673)		1,673			1,673						
100080432	HUNTINGTON BEACH	CA		03/10/2022		9,376		(644)			(644)		8,733	8,733			
100127678	EDWARDS	CO		09/08/2023		1,913		3,091			3,091		5,003	5,003			
730101642	LOS ANGELES	CA		12/27/2023		(10,848)		22,528			22,528		11,680	11,680			
100120636	VILLA PARK	CA		08/21/2023		5,056		(427)			(427)		4,630	4,630			
403049942	BRONX	NY		06/28/2024		614		(614)			(614)						
100085063	ROTTERDAM	NLD		07/27/2022		(210,576)						209,628	(948)		948		948
100171320	MANHATTAN BEACH	CA		10/16/2024		2,287		(177)			(177)		2,110	2,110			
730101734	HOUSTON	TX		12/27/2023		(6,468)		18,800			18,800		12,332	12,332			
100116648	PLEASANTON	CA		07/20/2023		(16,385)		29,602			29,602		13,217	13,217			
100108937	SAINT PETERSBURG	FL		05/31/2023		8,133		15			15		8,147	8,147			
100128855	PACIFIC PALISADES	CA		09/21/2023		84		(84)			(84)						
730300887	NORTH HOLLYWOOD	CA		12/27/2023		(611)		13,601			13,601		12,990	12,990			
100133544	SCOTTSDALE	AZ		10/19/2023		5,648		(273)			(273)		5,375	5,375			
730101876	BERKELEY	CA		12/27/2023		(2,913)		15,456			15,456		12,543	12,543			
730101824	BERKELEY	CA		12/27/2023		(2,896)		15,439			15,439		12,543	12,543			
403053072	GRIFFIN	GA		11/04/2024		2,390		(2,390)			(2,390)						
100180665	GLENDALE	CA		11/26/2024		1,091		4,099			4,099		5,190	5,190			
100135176	LOS ANGELES	CA		11/07/2023		8,633		(181)			(181)		8,452	8,452			
100154081	GLENDALE	AZ		06/06/2024		5,429		(248)			(248)		5,181	5,181			
403049028	DAYTON	OH		06/28/2024		3,860		(3,860)			(3,860)						
100080197	DALLAS	TX		02/25/2022		15		(15)			(15)						
100080429	SACRAMENTO	CA		03/10/2022		10,482		(129)			(129)		10,353	10,353			
100101890	SOUTHWEST RANCHES	FL		04/06/2023		19,356		(258)			(258)		19,098	19,098			
100114750	MIAMI	FL		07/07/2023		(10,674)		16,614			16,614		5,940	5,940			
100164972	COLD SPRING HARBOR	NY		08/28/2024		4,555		(497)			(497)		4,058	4,058			
100116101	LA CANADA FLINTRIDGE	CA		07/20/2023		(7,530)		18,123			18,123		10,593	10,593			
100074467	SPRING LAKE	NJ		12/02/2021		24,753		(2,494)			(2,494)		22,258	22,258			
100087017	LAGUNA HILLS	CA		11/04/2022		21		(21)			(21)						
100138667	MANHATTAN BEACH	CA		02/02/2024		4,226		(405)			(405)		3,821	3,821			
100134566	TORRANCE	CA		10/30/2023		5,684		154			154		5,838	5,838			
100083062	BELVEDERE TIBURON	CA		05/26/2022		11,696		3,848			3,848		15,544	15,544			
100149842	CANYON LAKE	CA		04/29/2024		810		282			282		1,092	1,092			
100119917	DALLAS	TX		08/10/2023		5,403		(302)			(302)		5,101	5,101			
730302687	INGLEWOOD	CA		12/27/2023		(12,280)		25,412			25,412		13,132	13,132			
100128910	SOUTHAMPTON	NY		09/21/2023		6,543		(252)			(252)		6,291	6,291			
100107974	NEWPORT BEACH	CA		05/22/2023		30		(30)			(30)						
100133226	(VAN NUYS AREA) LOS ANGELES	CA		11/29/2023		4,932		(461)			(461)		4,471	4,471			
100171269	BELVEDERE TIBURON	CA		10/16/2024		5,590		(249)			(249)		5,341	5,341			
100170047	RANCHO PALOS VERDES	CA		11/08/2024		6,211		(421)			(421)		5,790	5,790			
100137303	NEW YORK	NY		12/01/2023		3,784		(255)			(255)		3,528	3,528			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078470	NEW YORK	NY		01/25/2022		(157)		157			157						
19080	WEST SPRINGFIELD	MA		07/06/2011		20,215		(306)			(306)		19,909	19,909			
100179415	SAN JUAN CAPISTRANO	CA		12/27/2024		31		(31)			(31)						
100147419	LOS ANGELES	CA		04/03/2024		5,144		(289)			(289)		4,855	4,855			
100082810	SANTA MONICA	CA		04/28/2022		9,489		(353)			(353)		9,136	9,136			
730301153	OAKLAND	CA		12/27/2023		3,982		8,322			8,322		12,303	12,303			
100153155	BEVERLY HILLS	CA		05/28/2024		8,818		6,191			6,191		15,009	15,009			
100156020	MALIBU	CA		06/18/2024		416,304		(13,275)			(13,275)		403,029	403,029			
100108538	ALMERE	NLD		05/25/2023		2,107,169						(3,815)	2,103,354	2,260,862	157,508		157,508
100116247	STUART	FL		07/20/2023		(20,204)		20,204			20,204						
100114271	LOS ANGELES	CA		06/29/2023		4,838		4,390			4,390		9,228	9,228			
100110080	ORINDA	CA		06/23/2023		(14,749)		14,749			14,749						
100186246	BELLEVUE	WA		12/27/2024		5,741		(389)			(389)		5,351	5,351			
100169378	WESTLAKE VILLAGE	CA		09/27/2024		148		(148)			(148)						
100173674	ROTTERDAM	NLD		10/29/2024		(195,688)						193,495	(2,193)		2,193		2,193
100116930	LOS ANGELES	CA		07/20/2023		4,076		5,554			5,554		9,630	9,630			
730101526	LONG BEACH	CA		12/27/2023		(12,167)		22,874			22,874		10,707	10,707			
100165194	AMSTERDAM	NLD		08/28/2024		(203,658)						201,031	(2,627)		2,627		2,627
100119918	NEW YORK	NY		08/10/2023		21,267		(588)			(588)		20,679	20,679			
730101924	HUNTINGTON PARK	CA		12/27/2023		(12,279)		12,279			12,279						
100136581	WOODLAND HILLS	CA		11/22/2023		4,201		(328)			(328)		3,872	3,872			
730202125	LOS ANGELES	CA		12/27/2023		5,830		15,147			15,147		20,977	20,977			
403050284	ATLANTA	GA		06/28/2024		1,373		(1,373)			(1,373)						
100087429	BRYN MAWR	PA		10/25/2022		25,038		3,142			3,142		28,180	28,180			
100080448	KEY BISCAYNE	FL		03/10/2022		(37)		37			37						
100159044	ORINDA	CA		08/15/2024		4,869		(173)			(173)		4,696	4,696			
100083517	SAN FRANCISCO	CA		06/06/2022		7,623		(411)			(411)		7,212	7,212			
100143697	BRADENTON BEACH	FL		02/22/2024		5,028		(279)			(279)		4,748	4,748			
730101656	LOS ANGELES	CA		12/27/2023		(12,236)		12,236			12,236						
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		7,530		996			996		8,526	8,526			
4020476603	MEDIA	PA		03/27/2023		715		(715)			(715)						
403047653	LINCOLN	NE		06/28/2024		1,061		(1,061)			(1,061)						
100082572	MIAMI	FL		04/27/2022		7,946		64			64		8,011	8,011			
100161404	SHERMAN OAKS	CA		07/26/2024		4,879		(354)			(354)		4,525	4,525			
100084336	UTRECHT	NLD		06/30/2022		347,129						137,878	485,007	529,478	44,471		44,471
100081683	TARZANA	CA		03/21/2022		(57)		57			57						
100080385	LOS ANGELES	CA		04/14/2022		186		(186)			(186)						
100084386	REDWOOD CITY	CA		08/12/2022		34		(34)			(34)						
100178364	DENVER	CO		11/20/2024		5,706		(536)			(536)		5,170	5,170			
100174006	PRINCETON	NJ		10/31/2024		6,031		(341)			(341)		5,689	5,689			
100109736	HONOLULU	HI		06/16/2023		3,593		4,273			4,273		7,866	7,866			
100078054	LOS ANGELES	CA		01/21/2022		121		(121)			(121)						
100158368	UNITED KINGDOM	GBR		07/09/2024		(168,644)		27,692			27,692	140,436	(516)		631	(115)	516
100079450	PLEASANTON	CA		03/17/2022		9,903		(504)			(504)		9,399	9,399			
403051328	BRONX	NY		11/04/2024		3,626		(3,626)			(3,626)						
18916	MARLBOROUGH	MA		04/12/2010		83,868		(289)			(289)		83,579	83,579			
100076446	CORONA DEL MAR	CA		12/23/2021		111		(111)			(111)						
100120278	DANVILLE	CA		08/18/2023		4,883		(351)			(351)		4,532	4,532			
100108544	ALMERE	NLD		05/25/2023		266,855						139,382	406,237	437,948	31,711		31,711
100134381	SAN DIEGO	CA		10/27/2023		8,502		(265)			(265)		8,236	8,236			
100033087	GALWAY	IRL		06/21/2019		(220,558)		6,034			6,034	198,103	(16,421)	(546)	116	15,759	15,875

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173435	MCKINNEY	TX		10/29/2024		5,114		(351)			(351)		4,762	4,762			
100163605	HALLANDALE BEACH	FL		08/15/2024		5,096		(773)			(773)		4,323	4,323			
403051327	BRONX	NY		11/04/2024		3,617		(3,617)			(3,617)						
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		11,815		(10)			(10)		11,805	11,805			
100180853	APELDOORN	NLD		11/27/2024		(197,414)						196,104	(1,310)		1,310		1,310
100080780	LOS ANGELES	CA		03/15/2022		9,698		(166)			(166)		9,532	9,532			
100118769	LAGUNA BEACH	CA		07/25/2023		152		(152)			(152)						
100172633	HAYDEN	ID		10/24/2024		4,152		(191)			(191)		3,961	3,961			
100154099	RANCHO SANTA FE	CA		07/11/2024		218		(218)			(218)						
100178473	BEVERLY HILLS	CA		11/21/2024		4,162		(694)			(694)		3,468	3,468			
100176932	MIROMAR LAKES	FL		11/15/2024		4,766		(679)			(679)		4,087	4,087			
403047809	CALEXICO	CA		06/28/2024		4,731		(4,731)			(4,731)						
100141022	COSTA MESA	CA		02/20/2024		(1,943)		1,943			1,943						
100082282	BURBANK	CA		04/14/2022		115		(115)			(115)						
100166292	HALEIWA	HI		10/23/2024		5,639		(696)			(696)		4,942	4,942			
100085091	GRONINGEN	NLD		07/27/2022		(196,266)						194,655	(1,611)		1,611		1,611
100071472	ISLE OF PALMS	SC		10/26/2021		788		(188)			(188)		600	600			
403050484	HOUSTON	TX		06/28/2024		391		(391)			(391)						
100146595	MALIBU	CA		03/20/2024		7,531		(773)			(773)		6,758	6,758			
100078002	STUDIO CITY	CA		02/18/2022		10,717		(655)			(655)		10,062	10,062			
100134284	AURORA	CO		10/27/2023		4,112		(309)			(309)		3,803	3,803			
100068535	UTRECHT	NLD		08/30/2021		(194,857)						193,447	(1,409)		1,409		1,409
100131786	WASHINGTON	DC		10/06/2023		165		(165)			(165)						
100154121	LAS VEGAS	NV		07/11/2024		4,951		(576)			(576)		4,375	4,375			
100162082	GLENDALE	CA		07/31/2024		4,429		(486)			(486)		3,943	3,943			
100137382	RANCHO PALOS VERDES	CA		12/05/2023		4,706		(49)			(49)		4,657	4,657			
100172807	DUBLIN	CA		12/06/2024		178		(178)			(178)						
100152937	LAHAINA	HI		06/27/2024		42,413		(1,254)			(1,254)		41,159	41,159			
100160537	YORBA LINDA	CA		07/19/2024		4,754		(497)			(497)		4,257	4,257			
100173396	BARRINGTON	IL		10/29/2024		4,087		(416)			(416)		3,672	3,672			
100119583	ROTTERDAM	NLD		07/28/2023		(195,916)						192,723	(3,193)		3,193		3,193
100179341	SIMPSONVILLE	SC		12/27/2024		4,425		(419)			(419)		4,005	4,005			
100128891	BROOKLYN	NY		09/21/2023		5,033		(55)			(55)		4,977	4,977			
100147708	WESTLAKE	TX		04/05/2024		4,756		(540)			(540)		4,217	4,217			
100153678	OAKLAND	CA		05/31/2024		3,135		(378)			(378)		2,757	2,757			
100173073	HENDERSON	NV		10/25/2024		5,696		(508)			(508)		5,188	5,188			
100159589	LOS ANGELES	CA		07/15/2024		4,283		(437)			(437)		3,846	3,846			
100159937	WESTON	FL		08/16/2024		4,528		(458)			(458)		4,069	4,069			
100165696	MISSION VIEJO	CA		08/29/2024		5,057		(488)			(488)		4,568	4,568			
100157583	SANTA CRUZ	CA		06/28/2024		4,731		(132)			(132)		4,600	4,600			
100169908	PLANTATION	FL		11/08/2024		173		(173)			(173)						
100171192	SPRING HILL	KS		11/22/2024		4,981		(415)			(415)		4,565	4,565			
730101418	SAN DIEGO	CA		12/27/2023		3,727		7,910			7,910		11,637	11,637			
100166367	SANTA CRUZ	CA		10/24/2024		5,254		(431)			(431)		4,824	4,824			
100181699	LOS ANGELES	CA		12/11/2024		5,086		(408)			(408)		4,679	4,679			
100142851	DOVER	ID		02/09/2024		4,190		(433)			(433)		3,757	3,757			
100159685	ARROYO GRANDE	CA		08/23/2024		5,207		(442)			(442)		4,766	4,766			
100173852	NEWPORT BEACH	CA		10/31/2024		62		(62)			(62)						
4010054741	MASTIC BEACH	NY		07/27/2023		5,053		(573)			(573)		4,480	4,480			
100135878	BROOKLYN	NY		11/13/2023		121		(121)			(121)						
100161968	ORANGE	CA		07/31/2024		9,341		(606)			(606)		8,735	8,735			

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4010054420	SHIRLEY	NY		07/27/2023		5,054		(572)			(572)		4,482	4,482			
100118807	LA MESA	CA		08/30/2023		128		(128)			(128)						
100132605	SANTA ANA	CA		11/03/2023		4,875		14			14		4,889	4,889			
100159575	ENCINO	CA		07/15/2024		5,140		(431)			(431)		4,710	4,710			
100154091	PALM BEACH	FL		07/11/2024		118		(118)			(118)						
100165011	LAGUNA HILLS	CA		08/28/2024		5,944		(409)			(409)		5,535	5,535			
100076641	WHITTIER	CA		12/16/2021		1,266		(303)			(303)		963	963			
100087601	ROTTERDAM	NLD		09/27/2022		(191,894)						190,887	(1,006)		1,006		1,006
100185720	ROTTERDAM	NLD		12/20/2024		(193,090)						190,766	(2,324)		2,324		2,324
100151930	LOS ANGELES CULVER CITY AREA	CA		06/14/2024		91		(91)			(91)						
100128461	VENICE	CA		09/15/2023		41		(41)			(41)						
4010056172	MASTIC BEACH	NY		07/27/2023		4,799		(572)			(572)		4,227	4,227			
100156279	WILSON	WY		07/25/2024		4,891		(893)			(893)		3,999	3,999			
100143603	BROOKLYN	NY		02/21/2024		(3,782)		3,782			3,782						
100167793	RESEDA	CA		09/19/2024		4,178		(474)			(474)		3,704	3,704			
100084335	DELFT	NLD		06/30/2022		334,727						116,494	451,221	492,446	41,225		41,225
100137177	EL CAJON	CA		11/28/2023		4,349		(238)			(238)		4,110	4,110			
4010050366	PATCHOGUE	NY		04/26/2023		4,790		(540)			(540)		4,250	4,250			
100152863	FRANKLIN	MI		05/22/2024		91		(91)			(91)						
4010050363	UNIONDALE	NY		04/26/2023		4,788		(539)			(539)		4,249	4,249			
100166441	SCOTTSDALE	AZ		10/31/2024		5,091		(570)			(570)		4,521	4,521			
100174631	OLD WESTBURY	NY		10/31/2024		5,718		(336)			(336)		5,382	5,382			
100165912	DUCK KEY	FL		09/06/2024		5,337		(390)			(390)		4,947	4,947			
100184957	BOCA RATON	FL		12/19/2024		5,378		(314)			(314)		5,064	5,064			
100109721	INCLINE VILLAGE	NV		06/16/2023		6,475		(569)			(569)		5,906	5,906			
100150131	AUSTIN	TX		06/14/2024		8,832		(319)			(319)		8,512	8,512			
4010051426	CHICAGO	IL		05/31/2023		(2,768)		2,768			2,768						
100157670	PACIFIC PALISADES	CA		06/28/2024		85		(85)			(85)						
100109397	(NORTHRIDGE AREA)LOS ANGELES	CA		06/13/2023		90		(90)			(90)						
100165016	MILL VALLEY	CA		08/28/2024		4,206		(448)			(448)		3,758	3,758			
100080938	PALM DESERT	CA		04/01/2022		3,165		(391)			(391)		2,774	2,774			
100162086	BROOKLYN	NY		07/31/2024		4,601		(398)			(398)		4,203	4,203			
100186249	DANA POINT	CA		12/27/2024		4,551		(539)			(539)		4,012	4,012			
100128897	SANTA BARBARA	CA		09/21/2023		73		(73)			(73)						
100103327	CHATSWORTH	CA		04/28/2023		59		(59)			(59)						
730101892	OAKLAND	CA		12/27/2023		(4,807)		15,032			15,032		10,225	10,225			
100163905	LOS ANGELES	CA		09/27/2024		122		(122)			(122)						
100114915	ENCINO	CA		07/13/2023		5,364		(404)			(404)		4,960	4,960			
100168675	BAY HARBOR ISLANDS	FL		09/25/2024		5,058		(499)			(499)		4,558	4,558			
100108541	ALMERE	NLD		05/25/2023		1,853,679						5,552	1,859,231	1,993,072	133,841		133,841
100118699	PASADENA	CA		07/25/2023		2,195		(156)			(156)		2,039	2,039			
100178448	JUPITER	FL		11/21/2024		69		(69)			(69)						
755175	NASHVILLE	TN		12/31/2006		53,456							53,456	53,456			
100171312	MALIBU	CA		10/16/2024		147		(147)			(147)						
100082234	GLENDORA	CA		04/14/2022		9,217		(429)			(429)		8,787	8,787			
100109656	LOS GATOS	CA		06/14/2023		4,159		(363)			(363)		3,797	3,797			
100180470	SAN JUAN CAPISTRANO	CA		11/26/2024		5,283		(126)			(126)		5,157	5,157			
4010054738	MASTIC BEACH	NY		07/27/2023		4,959		(562)			(562)		4,397	4,397			
100180652	BUENA PARK	CA		11/26/2024		653		4,172			4,172		4,826	4,826			
100173848	CAMBRIDGE	MA		10/31/2024		1,257		3,836			3,836		5,093	5,093			
4010049855	WATERBURY	CT		04/26/2023		3,506		(291)			(291)		3,215	3,215			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153790	ENCINITAS	CA		07/10/2024		5,059		(175)			(175)		4,884	4,884			
100143486	LOS ANGELES	CA		02/21/2024		2,469		44			44		2,513	2,513			
100128434	NAPLES	FL		09/15/2023		5,024		(238)			(238)		4,786	4,786			
100120568	SCOTTSDALE	AZ		08/18/2023		(55)		55			55						
100170071	NASHVILLE	TN		11/08/2024		5,107		(500)			(500)		4,608	4,608			
100171127	FREMONT	CA		11/22/2024		5,748		(72)			(72)		5,676	5,676			
730002432	REDWOOD CITY	CA		12/27/2023		5,545		2,465			2,465		8,010	8,010			
100133904	CALABASAS	CA		11/29/2023		4,221		(152)			(152)		4,069	4,069			
100156691	SAN JOSE DEL CABO	MEX		06/27/2024		5,250							5,250	5,250			
100152484	FREDERICKSBURG	TX		05/16/2024		5,086		(115)			(115)		4,971	4,971			
403050587	MANVILLE	NJ		06/28/2024		1,748		(1,748)			(1,748)						
100077810	MALIBU	CA		12/23/2021		15,253		(391)			(391)		14,862	14,862			
100109036	SANTA MONICA	CA		06/02/2023		71,249		(1,250)			(1,250)		70,000	70,000			
100186001	NEWPORT BEACH	CA		12/27/2024		5,188		(92)			(92)		5,096	5,096			
100072019	ENCINITAS	CA		11/19/2021		10,824		(1,286)			(1,286)		9,538	9,538			
100166356	NASHVILLE	TN		10/24/2024		4,816		(449)			(449)		4,367	4,367			
100118114	NEWPORT BEACH	CA		07/20/2023		(11,696)		11,696			11,696						
100168635	LOS ANGELES	CA		09/25/2024		5,561		(520)			(520)		5,041	5,041			
730300839	TRACY	CA		12/27/2023		(362)		12,023			12,023		11,661	11,661			
100163438	SCOTTSDALE	AZ		09/27/2024		5,279		(288)			(288)		4,991	4,991			
100165707	ISLAMORADA	FL		08/29/2024		141		(141)			(141)						
100082860	PHOENIX	AZ		05/17/2022		(63)		63			63						
100084717	SCOTTSDALE	AZ		08/02/2022		(13)		13			13						
100172968	LOS ANGELES	CA		10/25/2024		1,735,473		(80,320)			(80,320)		1,655,153	1,655,153			
4010050365	PATCHOGUE	NY		04/26/2023		4,674		(527)			(527)		4,147	4,147			
100135182	ENCINO	CA		11/07/2023		5,556		(157)			(157)		5,399	5,399			
100136572	SAN DIEGO	CA		11/22/2023		2,917		(186)			(186)		2,731	2,731			
100186219	ENGLEWOOD	NJ		12/27/2024		5,041		(337)			(337)		4,704	4,704			
100175468	DIAMOND BAR	CA		12/23/2024		(4,232)		9,131			9,131		4,898	4,898			
100176882	MILL VALLEY	CA		11/15/2024		42		(42)			(42)						
730060723	TUSTIN	CA		12/27/2023		1,698		10,013			10,013		11,712	11,712			
100085099	ZIERIKZEE	NLD		07/27/2022		107,836						145,862	253,697	285,103	31,406		31,406
100174141	PALO ALTO	CA		10/31/2024		52		(52)			(52)						
100176005	CARLSBAD	CA		12/20/2024		4,710		(470)			(470)		4,240	4,240			
100120207	WHITESTONE	NY		08/18/2023		4,185		(273)			(273)		3,912	3,912			
100175658	LAKE FOREST	CA		11/12/2024		6,039		(205)			(205)		5,834	5,834			
100130401	GALLATIN	TN		09/28/2023		4,156		(235)			(235)		3,921	3,921			
100168789	LOS ANGELES	CA		09/26/2024		16,728		(1,109)			(1,109)		15,619	15,619			
100136163	HOUSTON	TX		12/18/2023		4,331		(308)			(308)		4,024	4,024			
100084479	TRACY	CA		09/02/2022		2,109		(157)			(157)		1,952	1,952			
100156092	BRADENTON	FL		06/18/2024		4,151		(410)			(410)		3,741	3,741			
4010054314	MASTIC BEACH	NY		06/20/2023		4,678		(562)			(562)		4,116	4,116			
100109204	LOS ANGELES	CA		07/21/2023		5,570		(13)			(13)		5,557	5,557			
100149817	(VENICE AREA) LOS ANGELES	CA		04/29/2024		237		(237)			(237)						
100141604	DULUTH	GA		01/30/2024		3,646		(185)			(185)		3,462	3,462			
100084256	AMSTERDAM	NLD		06/30/2022		(185,188)						183,666	(1,522)		1,522		1,522
100115139	SHERMAN OAKS	CA		07/17/2023		(4,382)		4,382			4,382						
100135178	BROOKLYN	NY		11/07/2023		4,420		(179)			(179)		4,242	4,242			
100082706	KENSINGTON	CA		04/20/2022		(14,742)		14,742			14,742						
100133875	ARLINGTON	VA		10/24/2023		2,258		(29)			(29)		2,230	2,230			
100099894	DALLAS	TX		03/28/2023		2,952		(367)			(367)		2,585	2,585			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169293	NEW ORLEANS	LA		09/27/2024		5,019		37			37		5,056	5,056			
100087376	NEW YORK	NY		10/25/2022		482		(482)			(482)						
100146672	(PLAYA DEL REY AREA) LOS ANGEL	CA		03/20/2024		5,353		74			74		5,427	5,427			
100153786	SAN RAFAEL	CA		07/10/2024		5,364		(1)			(1)		5,363	5,363			
100150043	PARADISE VALLEY	AZ		06/07/2024		4,542		(481)			(481)		4,060	4,060			
100108277	EATONTON	GA		05/24/2023		4,824		(7)			(7)		4,817	4,817			
100171104	BOCA RATON	FL		11/22/2024		5,426		(323)			(323)		5,102	5,102			
100168788	MARGATE CITY	NJ		09/26/2024		4,050		(152)			(152)		3,898	3,898			
100159828	KEY BISCAYNE	FL		07/17/2024		4,779		(258)			(258)		4,521	4,521			
100185005	GLENDORA	CA		12/19/2024		12,970		(151)			(151)		12,819	12,819			
100176834	TEMPLE CITY	CA		11/15/2024		1,012,015		(27,031)			(27,031)		984,984	984,984			
100080340	NEW YORK	NY		02/24/2022		10,035		(646)			(646)		9,388	9,388			
100099583	CUMMING	GA		04/06/2023		(32)		32			32						
100158399	UNITED KINGDOM	GBR		07/09/2024		(155,276)		24,387			24,387	130,030	(859)		641	217	859
100163379	HOUSTON	TX		09/27/2024		31,248		(985)			(985)		30,264	30,264			
100171305	LOS ANGELES	CA		10/16/2024		178		(178)			(178)						
100119868	NEW ORLEANS	LA		08/10/2023		5,271		130			130		5,401	5,401			
100159008	BEVERLY HILLS	CA		08/15/2024		3,678		(645)			(645)		3,033	3,033			
100178493	BEVERLY HILLS	CA		11/21/2024		5,390		(476)			(476)		4,915	4,915			
100137120	PLANTATION	FL		11/28/2023		213,922		(21)	213,901		(213,922)						
100164960	SOUTHAMPTON	NY		08/28/2024		4,880		(143)			(143)		4,738	4,738			
100157653	BOCA RATON	FL		06/28/2024		4,924		(379)			(379)		4,545	4,545			
323060663	PORTLAND	OR		09/29/2023		336,050							336,050	336,050			
100137887	GREAT FALLS	VA		12/08/2023		4,094		(280)			(280)		3,814	3,814			
100135920	ATLANTIC HIGHLANDS	NJ		11/13/2023		4,510		(115)			(115)		4,396	4,396			
100185744	HENDERSON	NV		12/23/2024		6,288		(596)			(596)		5,693	5,693			
100132542	ROWLAND HEIGHTS	CA		11/03/2023		23,972			23,972		(23,972)						
100160840	VALLEY GLEN	CA		07/24/2024		4,889		(257)			(257)		4,631	4,631			
100080811	LAGUNA HILLS	CA		03/15/2022		8,370		(366)			(366)		8,004	8,004			
100114705	LOS ANGELES	CA		06/29/2023		70		(70)			(70)						
100118784	LIVERMORE	CA		07/25/2023		39		(39)			(39)						
100120352	CARLSBAD	CA		08/18/2023		31		(31)			(31)						
403050553	DAYTON	OH		06/28/2024		999		(999)			(999)						
100118198	NEWPORT BEACH	CA		07/21/2023		190		(190)			(190)						
4010050367	MASTIC BEACH	NY		04/26/2023		4,558		(514)			(514)		4,045	4,045			
100134462	MANHASSET	NY		10/30/2023		2,907		14			14		2,921	2,921			
100088849	WINTER GARDEN	FL		11/15/2022		3,176		(152)			(152)		3,024	3,024			
100014315	PECONIC	NY		09/27/2017		1,702		5,969			5,969		7,671	7,671			
100136668	PARADISE VALLEY	AZ		01/25/2024		5,426		(361)			(361)		5,065	5,065			
100120155	REDONDO BEACH	CA		08/14/2023		29		(29)			(29)						
19228	LAS CRUCES	NM		12/13/2012		149,464		(163)			(163)		149,302	149,302			
100115523	LOS ANGELES	CA		07/17/2023		4,915		85			85		5,000	5,000			
100176787	COCONUT CREEK	FL		11/15/2024		4,454		(627)			(627)		3,827	3,827			
100181683	WOODLAND HILLS	CA		12/11/2024		5,392		(127)			(127)		5,265	5,265			
403049825	DAYTON	OH		06/28/2024		470		(470)			(470)						
100159538	LIVERMORE	CA		07/15/2024		2,003		(153)			(153)		1,849	1,849			
100065850	ENCINO	CA		07/27/2021		213		(213)			(213)						
100181317	CARDIFF BY THE SEA	CA		12/06/2024		5,083		(209)			(209)		4,874	4,874			
100168721	SAINT HELENA	CA		09/26/2024		402		(402)			(402)						
100065862	MENLO PARK	CA		07/27/2021		638		(138)			(138)		500	500			
100158436	OCEAN CITY	NJ		07/10/2024		(5)		5			5						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076579	CASTRO VALLEY	CA		12/30/2021		196		(196)			(196)						
100147453	TAMPA	FL		04/03/2024		4,707		(88)			(88)		4,619	4,619			
403050003	SARALAND	AL		06/28/2024		3,706		(3,706)			(3,706)						
4010067317	MASTIC BEACH	NY		02/29/2024		5,254		(106)			(106)		5,148	5,148			
100149989	ROLLING HILLS ESTATES	CA		06/07/2024		101		(101)			(101)						
100083048	COTO DE CAZA	CA		05/11/2022		14,263		(580)			(580)		13,683	13,683			
100145201	UNITED KINGDOM	GBR		03/12/2024		(124,592)		(542)			(542)	123,998	(1,137)		1,137		1,137
403049060	WASHINGTON COURT HOU	OH		06/28/2024		8,179		(4,355)			(4,355)		3,824	3,824			
100132574	YORBA LINDA	CA		11/03/2023		12		(12)			(12)						
100156235	SAN DIEGO	CA		06/20/2024		10		(10)			(10)						
100173501	GREAT NECK	NY		10/29/2024		5,258		(423)			(423)		4,834	4,834			
730103184	LOS ANGELES	CA		12/27/2023		(1,456)		13,537			13,537		12,082	12,082			
100147131	KAILUA KONA	HI		05/08/2024		2,478		165			165		2,643	2,643			
100136018	SANTA MONICA	CA		11/16/2023		143,142			143,142		(143,142)						
100165101	UNITED KINGDOM	GBR		08/27/2024		(124,764)						123,733	(1,032)		1,032		1,032
100132474	SAMMAMISH	WA		11/03/2023		(222)		222			222						
100185787	COLUMBUS	OH		12/26/2024		4,815		(536)			(536)		4,278	4,278			
100115519	GRANITE BAY	CA		07/17/2023		3,768		(257)			(257)		3,511	3,511			
100150211	LOS ANGELES	CA		04/30/2024		4,800		(317)			(317)		4,483	4,483			
100147180	LOS ANGELES	CA		03/28/2024		6,493		(357)			(357)		6,135	6,135			
100167997	LOS ANGELES	CA		09/20/2024		169		(169)			(169)						
100149810	SADDLE RIVER	NJ		04/26/2024		3,834		(391)			(391)		3,443	3,443			
100139141	MIAMI LAKES	FL		12/28/2023		3,295		(257)			(257)		3,038	3,038			
100174038	SANTA BARBARA	CA		10/31/2024		11,641		(475)			(475)		11,166	11,166			
730101666	LONG BEACH	CA		12/27/2023		(7,261)		18,872			18,872		11,611	11,611			
100128873	HENDERSON	NV		09/21/2023		3,986		(373)			(373)		3,614	3,614			
4010046310	RIVERHEAD	NY		02/02/2023		4,724		(536)			(536)		4,188	4,188			
100083455	SANTA MONICA	CA		06/02/2022		7,361		(136)			(136)		7,225	7,225			
100181512	TUCSON	AZ		12/06/2024		5,181		(438)			(438)		4,743	4,743			
100137438	LOS ANGELES (TARZANA AREA)	CA		01/11/2024		4,345		(795)			(795)		3,550	3,550			
100080836	TOPANGA	CA		03/10/2022		9,984		(57)			(57)		9,927	9,927			
403050983	CHERRY HILL	NJ		11/04/2024		3,169		(3,169)			(3,169)						
4020425715	BRIDGEPORT	CT		02/01/2023		1,492		(1,492)			(1,492)						
100153882	WEST COVINA	CA		06/05/2024		4,764		(229)			(229)		4,535	4,535			
100172883	NEWPORT BEACH	CA		10/25/2024		6,553		(237)			(237)		6,315	6,315			
100090413	LA QUINTA	CA		12/28/2022		1,695		(149)			(149)		1,546	1,546			
100172652	FULSHEAR	TX		11/21/2024		1,310		(153)			(153)		1,157	1,157			
100157696	WYNNEWOOD	PA		06/28/2024		4,410		(192)			(192)		4,218	4,218			
4010046328	RIVERHEAD	NY		02/02/2023		4,697		(519)			(519)		4,178	4,178			
100165749	SAN JOSE	CA		08/29/2024		2,764		(76)			(76)		2,688	2,688			
100161409	LAKEWOOD RANCH	FL		07/26/2024		4,151		(412)			(412)		3,739	3,739			
100168683	BOW	WA		09/25/2024		5,266		(298)			(298)		4,969	4,969			
100141836	PUERTO VALLARTA	MEX		02/01/2024		5,148							5,148	5,148			
100141507	POTOMAC	MD		01/30/2024		2,147		(68)			(68)		2,079	2,079			
403051533	LAKE WORTH	FL		06/28/2024		2,812		(2,812)			(2,812)						
403049017	LITTLEROCK	CA		06/28/2024		519		(519)			(519)						
100078038	DELRAY BEACH	FL		01/12/2022		10,785		(65)			(65)		10,719	10,719			
100101087	BROOKLYN	NY		04/28/2023		1,037		(1,037)			(1,037)						
100172776	LOS ANGELES	CA		12/06/2024		212		(212)			(212)						
403052556	ORLANDO	FL		11/04/2024		6,493		(2,050)			(2,050)		4,443	4,443			
100110717	ENCINO	CA		08/11/2023		4,767		(239)			(239)		4,528	4,528			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115326	CHATSWORTH	CA		07/17/2023		5,520		508			508		6,029	6,029			
100137889	FLOWER MOUND	TX		12/08/2023		3,902		(179)			(179)		3,723	3,723			
403050830	HOUSTON	TX		11/04/2024		816		(816)			(816)						
100164049	SANTA CRUZ	CA		08/21/2024		4,601		(93)			(93)		4,507	4,507			
100174503	PEORIA	AZ		10/31/2024		3,102		(372)			(372)		2,730	2,730			
100081821	LOS ANGELES	CA		03/30/2022		1,292		(9)			(9)		1,283	1,283			
100132732	AUSTIN	TX		11/03/2023		4,002		(332)			(332)		3,671	3,671			
100078774	ATLANTA	GA		01/31/2022		(99)		99			99						
100082594	CORONA DEL MAR	CA		04/14/2022		147		(147)			(147)						
100102789	PALO ALTO	CA		06/22/2023		6,320		(301)			(301)		6,019	6,019			
100089412	PLAYA DEL REY	CA		11/18/2022		5,158		(325)			(325)		4,834	4,834			
100117995	WELLINGTON	FL		07/20/2023		5,326		(132)			(132)		5,194	5,194			
100000120	PLANO	TX		01/25/2016		(152)		152			152						
100138767	CORONADO	CA		12/21/2023		4,194		40			40		4,234	4,234			
100186009	PALMETTO BAY	FL		12/27/2024		21,167		368			368		21,535	21,535			
100088203	HUNTINGTON BEACH	CA		10/13/2022		5,822		(538)			(538)		5,284	5,284			
100079459	ANAHEIM	CA		03/17/2022		(117)		117			117						
100161624	UNITED KINGDOM	GBR		07/29/2024		(122,331)						121,269	(1,063)		1,063		1,063
100148648	LOS ANGELES	CA		05/15/2024		4,579		(16)			(16)		4,563	4,563			
100101164	BROOKLYN	NY		04/28/2023		(20,801)		20,801			20,801						
100150157	MIAMI BEACH	FL		04/30/2024		121		(121)			(121)						
100091454	PORTER RANCH	CA		01/20/2023		3,407		(410)			(410)		2,997	2,997			
100135148	MARINA DEL REY	CA		12/15/2023		4,046		(31)			(31)		4,015	4,015			
100116204	LAGUNA BEACH	CA		07/20/2023		(20,207)		20,207			20,207						
100185935	PARADISE VALLEY	AZ		12/26/2024		4,857		(440)			(440)		4,417	4,417			
100141806	VALKENSWAARD	NLD		01/29/2024		(175,627)						174,175	(1,452)		1,452		1,452
100156693	LOS ANGELES	CA		06/26/2024		4,706		(163)			(163)		4,543	4,543			
100085021	SHERMAN OAKS	CA		08/12/2022		17		(17)			(17)						
100133894	SANTA BARBARA	CA		11/29/2023		(140)		140			140						
100156035	EDINA	MN		06/18/2024		4,477		(258)			(258)		4,219	4,219			
100185721	ROTTERDAM	NLD		12/20/2024		(175,994)						173,875	(2,118)		2,118		2,118
100087933	MIAMI	FL		10/25/2022		3,585		175			175		3,759	3,759			
100081682	VALLEY VILLAGE	CA		03/21/2022		(12,419)		12,419			12,419						
100175584	MILTON	GA		11/12/2024		5,077		(189)			(189)		4,888	4,888			
100175774	CALABASAS	CA		11/12/2024		5,618		(321)			(321)		5,297	5,297			
100086995	COTO DE CAZA	CA		11/04/2022		9,218		(5)			(5)		9,212	9,212			
100159595	LOS ANGELES	CA		07/15/2024		4,315		(333)			(333)		3,983	3,983			
100146647	OLD GREENWICH	CT		03/20/2024		4,311		(342)			(342)		3,968	3,968			
100140758	LITTLE NECK	NY		01/22/2024		3,594		(193)			(193)		3,401	3,401			
100171120	CHANDLER	AZ		11/22/2024		5,781		290			290		6,071	6,071			
4010053510	CHICAGO	IL		07/27/2023		(1,420)		1,420			1,420						
100118748	PARADISE VALLEY	AZ		07/25/2023		5,255		(268)			(268)		4,987	4,987			
730101372	SAN FRANCISCO	CA		12/27/2023		628		8,991			8,991		9,619	9,619			
100080921	MARINA DEL REY	CA		03/10/2022		105		(104)			(104)		1	1			
100120156	LAGUNA HILLS	CA		08/14/2023		43		(43)			(43)						
100083491	MIAMI BEACH	FL		06/06/2022		9,400		(352)			(352)		9,048	9,048			
100161651	AMERSFOORT	NLD		07/29/2024		(175,069)						172,909	(2,160)		2,160		2,160
100080002	FAIRVIEW	TX		04/25/2022		6,190		460			460		6,650	6,650			
100173677	S-GRAVENHAGE	NLD		10/29/2024		(29,581)						160,701	131,121	138,745	7,624		7,624
4010046507	RIVERHEAD	NY		02/02/2023		4,440		(496)			(496)		3,944	3,944			
100143508	VAN NUYS	CA		02/22/2024		2,772		(285)			(285)		2,487	2,487			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143924	NAPLES	FL		02/29/2024		(101)		101			101						
100172222	WILTON MANORS	FL		10/17/2024		2,653		(491)			(491)		2,162	2,162			
100091455	STOCKTON	CA		01/20/2023		22,768		(457)			(457)		22,311	22,311			
100082762	AMSTERDAM	NLD		04/27/2022		(161,526)						159,987	(1,539)		1,539		1,539
100108312	LAS VEGAS	NV		05/24/2023		3,899		(416)			(416)		3,484	3,484			
100086172	FOUNTAIN HILLS	AZ		10/07/2022		4,782		(291)			(291)		4,491	4,491			
100118733	LOS ANGELES	CA		07/25/2023		(7,221)		7,221			7,221						
100120766	LOS ANGELES	CA		08/25/2023		93		(57)			(57)		37	37			
100089559	LOS ANGELES	CA		01/30/2023		4,344		(241)			(241)		4,102	4,102			
100156181	NAPA	CA		06/20/2024		5,797		(395)			(395)		5,402	5,402			
100135194	NORTHRIDGE	CA		11/07/2023		6,224		(96)			(96)		6,128	6,128			
100011382	SANTA MONICA	CA		12/23/2016		24,471		3,485			3,485		27,957	27,957			
100165667	HOUSTON	TX		10/04/2024		3,781		(643)			(643)		3,137	3,137			
100167160	LOS ANGELES	CA		09/13/2024		5,820		(365)			(365)		5,456	5,456			
100178453	FREDERICKSBURG	VA		11/21/2024		2,953		(344)			(344)		2,609	2,609			
100110046	OAK BROOK	IL		06/23/2023		4,381		(436)			(436)		3,945	3,945			
100185724	ROTTERDAM	NLD		12/20/2024		(173,437)						171,349	(2,087)		2,087		2,087
100159610	HUNTINGTON BEACH	CA		07/15/2024		4,567		(18)			(18)		4,549	4,549			
100082884	FREMONT	CA		05/17/2022		75		(75)			(75)						
100185747	SMYRNA	GA		12/23/2024		4,856		(240)			(240)		4,615	4,615			
100087340	SCOTTSDALE	AZ		10/25/2022		6,542		465			465		7,007	7,007			
100081780	BELL CANYON	CA		03/30/2022		1,598		81			81		1,679	1,679			
100087013	FORT LAUDERDALE	FL		11/04/2022		5,032		(85)			(85)		4,947	4,947			
100074486	NEWPORT BEACH	CA		12/14/2021		10,540		285			285		10,824	10,824			
100141940	GLENDALE	CA		02/29/2024		4,267		(345)			(345)		3,922	3,922			
100134453	LEANDER	TX		10/30/2023		25,568		(716)			(716)		24,852	24,852			
100080537	SAN DIEGO	CA		03/30/2022		8,796		(143)			(143)		8,653	8,653			
100100920	MIAMI SHORES	FL		04/28/2023		6,673		1,119			1,119		7,792	7,792			
100171290	SAN ANSELMO	CA		10/16/2024		45,654		(1,371)			(1,371)		44,283	44,283			
100175598	BELLEVUE	WA		11/12/2024		18,478		(462)			(462)		18,016	18,016			
100129749	LOS ANGELES	CA		09/27/2023		65,886			65,886		(65,886)						
100155281	HAMPSTEAD	NC		07/19/2024		4,470		(121)			(121)		4,349	4,349			
7303022111	PARAMOUNT	CA		12/27/2023		3,099		3,675			3,675		6,774	6,774			
100173620	GRONINGEN	NLD		10/29/2024		(170,664)						169,490	(1,174)		1,174		1,174
100076702	ENCINITAS	CA		12/30/2021		56		(56)			(56)						
100158288	UNITED KINGDOM	GBR		07/09/2024		(146,498)		24,566			24,566	120,802	(1,129)		1,044	86	1,129
100140987	SHERMAN OAKS	CA		01/26/2024		3,867		(51)			(51)		3,817	3,817			
100147543	LOS ANGELES	CA		04/03/2024		204,823		(367)			(367)		204,456	204,456			
100100373	LOS GATOS	CA		04/27/2023		6,574		1,133			1,133		7,707	7,707			
100118831	PLEASANT VIEW	UT		08/30/2023		4,411		(27)			(27)		4,384	4,384			
100082619	RANCHO SANTA FE	CA		04/14/2022		8,388		(305)			(305)		8,083	8,083			
100161723	MIAMI BEACH	FL		07/30/2024		3,591		(389)			(389)		3,202	3,202			
100117527	HENDERSON	NV		07/20/2023		5,457		262			262		5,719	5,719			
100151708	LAS VEGAS	NV		05/10/2024		2,885		(328)			(328)		2,557	2,557			
100079362	TEMECULA	CA		03/17/2022		124		(124)			(124)						
100149876	WESTLAKE VILLAGE	CA		04/29/2024		4,716		(134)			(134)		4,582	4,582			
100116143	SAN FRANCISCO	CA		07/20/2023		(6,405)		14,577			14,577		8,172	8,172			
4010053509	CHICAGO	IL		06/20/2023		(3,122)		3,122			3,122						
100168661	JERSEY CITY	NJ		09/25/2024		4,372		(875)			(875)		3,497	3,497			
100163352	BELLA COLLINA	FL		08/13/2024		166		(166)			(166)						
100185006	NORTH HILLS LOS ANGEL	CA		12/19/2024		4,096		(530)			(530)		3,566	3,566			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157601	AVON	CO		06/28/2024		4,692		(442)			(442)		4,251	4,251			
100101145	JERSEY CITY	NJ		04/28/2023		(19,849)		19,849			19,849						
100133766	SCOTTSDALE	AZ		10/20/2023		1,208		(20)			(20)		1,188	1,188			
100078771	NEWPORT BEACH	CA		01/31/2022		9,695		(340)			(340)		9,354	9,354			
100181503	COUPEVILLE	WA		12/06/2024		4,254		(228)			(228)		4,027	4,027			
100089215	LOS ANGELES	CA		11/18/2022		(12)		12			12						
100171212	NIWOT	CO		10/16/2024		5,169		(259)			(259)		4,911	4,911			
100101863	CHULA VISTA	CA		04/06/2023		22,749		(17,543)			(17,543)		5,206	5,206			
100090345	VENICE	CA		12/22/2022		(89)		89			89						
100144269	BOCA RATON	FL		03/07/2024		4,141		203			203		4,344	4,344			
100103597	VIENNA	VA		05/08/2023		5,092		(53)			(53)		5,039	5,039			
100118842	JAMUL	CA		08/30/2023		4,739		(94)			(94)		4,645	4,645			
100079254	LOS ANGELES	CA		02/25/2022		8,882		(624)			(624)		8,258	8,258			
100083687	POTOMAC	MD		06/21/2022		(100)		100			100						
100083891	MESA	AZ		07/12/2022		4,049		121			121		4,170	4,170			
100080784	MIAMI	FL		03/15/2022		9,157		216			216		9,373	9,373			
100137163	LAGUNA NIGUEL	CA		11/28/2023		54		(54)			(54)						
100074463	NEWPORT COAST	CA		12/02/2021		(112)		112			112						
100150637	SAN JOSE DEL CABO	MEX		05/03/2024		9,524							9,524	9,524			
100120534	HENDERSON	NV		08/18/2023		4,512		(300)			(300)		4,212	4,212			
100144309	LOS ANGELES	CA		03/07/2024		4,480		(224)			(224)		4,256	4,256			
100163340	BOCA RATON	FL		08/13/2024		3,500		112			112		3,613	3,613			
100137168	SAN MARTIN	CA		11/28/2023		699		(47)			(47)		652	652			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		10,053		(909)			(909)		9,144	9,144			
100134931	EAST QUOGUE	NY		10/30/2023		4,054		217			217		4,272	4,272			
100150182	DIX HILLS	NY		04/30/2024		2,731		(350)			(350)		2,380	2,380			
100120250	STUDIO CITY	CA		08/18/2023		481,230		(9,157)			(9,157)		472,073	472,073			
100107842	BURBANK	CA		05/23/2023		3,093		(268)			(268)		2,826	2,826			
100167502	SCOTTS VALLEY	CA		10/31/2024		4,536		(72)			(72)		4,464	4,464			
100117460	MONTEREY	CA		07/20/2023		6,735		387			387		7,122	7,122			
100144325	BOCA RATON	FL		03/07/2024		4,071		(278)			(278)		3,793	3,793			
100088949	MALIBU	CA		11/15/2022		(20)		20			20						
100143889	PALM SPRINGS	CA		03/06/2024		1,428		(355)			(355)		1,072	1,072			
100154155	EAGLE	ID		07/11/2024		4,012		(88)			(88)		3,924	3,924			
100117668	BUENA PARK	CA		07/20/2023		3,486		(6)			(6)		3,479	3,479			
100186264	IRVINE	CA		12/27/2024		5,145		(152)			(152)		4,993	4,993			
100079393	SUMMERLAND KEY	FL		03/17/2022		171		(171)			(171)						
100091542	BROOKLYN	NY		01/20/2023		88,885		90	88,975		(88,885)						
100185802	LOS ANGELES	CA		12/26/2024		165		(165)			(165)						
100175565	SILVERDALE	WA		11/12/2024		7,322		(54)			(54)		7,269	7,269			
737035399	LOS ANGELES	CA		12/27/2023		(5,550)		16,284			16,284		10,735	10,735			
100084978	RANCHO PALOS VERDES	CA		09/29/2022		88,945			88,945		(88,945)						
100091685	FLOWER MOUND	TX		03/24/2023		3,462		(365)			(365)		3,096	3,096			
100134547	ANNA MARIA	FL		10/30/2023		(9,387)		9,387			9,387						
100154090	HOUSTON	TX		07/11/2024		133		(133)			(133)						
100157586	FORT LAUDERDALE	FL		06/28/2024		4,196		(52)			(52)		4,145	4,145			
100087405	VENICE	CA		10/25/2022		335		(335)			(335)						
100171306	PLAYA DEL REY	CA		10/16/2024		1,212,641		(37,560)			(37,560)		1,175,082	1,175,082			
100154094	FRANKFORT	IL		07/11/2024		5,033		(274)			(274)		4,760	4,760			
100078408	KEY WEST	FL		02/10/2022		8,859		(285)			(285)		8,574	8,574			
100153762	TILBURG	NLD		05/30/2024		(164,773)						163,573	(1,200)		1,200		1,200

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110113	MCDONOUGH	GA		06/23/2023		3,411		(136)			(136)		3,276	3,276			
100134841	RANCHO PALOS VERDES	CA		10/30/2023		4,145		(96)			(96)		4,050	4,050			
100088211	SOUTHLAKE	TX		10/19/2022		74		(74)			(74)						
100140917	OAKLEY	UT		02/26/2024		1,510		(296)			(296)		1,214	1,214			
100118684	SUNNY ISLES BEACH	FL		07/25/2023		22,089		(1,022)			(1,022)		21,068	21,068			
100160564	SAN JUAN CAPISTRANO	CA		07/19/2024		4,572		(235)			(235)		4,337	4,337			
100078721	SAVANNAH	GA		02/25/2022		162,719		(156)	157,597		(157,753)		4,966	4,966			
730301818	LOS ANGELES	CA		12/27/2023		2,267		3,374			3,374		5,640	5,640			
100181662	NEW YORK	NY		12/11/2024		40		(40)			(40)						
100145821	HUNTINGTON BEACH	CA		03/15/2024		4,106		(231)			(231)		3,875	3,875			
100175478	FORT MYERS BEACH	FL		12/23/2024		4,552		(524)			(524)		4,028	4,028			
100080509	PALM BEACH	FL		03/10/2022		20,281		(194)			(194)		20,088	20,088			
18771	MYRTLE BEACH	SC		06/23/2008		39,738		(183)			(183)		39,555	39,555			
100139547	HONOLULU	HI		12/28/2023		3,899		(121)			(121)		3,778	3,778			
730101560	HARBOR CITY	CA		12/27/2023		(9,370)		18,576			18,576		9,206	9,206			
100076530	IRVINE	CA		01/04/2022		9,187		(280)			(280)		8,908	8,908			
100100518	LAKEWAY	TX		04/27/2023		1,956		(90)			(90)		1,867	1,867			
730301858	LOS ANGELES	CA		12/27/2023		1,624		6,780			6,780		8,404	8,404			
100089001	MUNICIPIO DE TEPOZTLAN	MEX		11/04/2022		5,845							5,845	5,845			
100099565	MCDONOUGH	GA		02/17/2023		2,985		(25)			(25)		2,960	2,960			
100072030	LOS ANGELES	CA		11/19/2021		9,703		(687)			(687)		9,017	9,017			
100117942	MILLBRAE	CA		07/20/2023		1,055		4,022			4,022		5,077	5,077			
100184383	BURLINGAME	CA		12/16/2024		2,092		(98)			(98)		1,994	1,994			
19137	CONCORD	MA		01/12/2012		110,775		(139)			(139)		110,636	110,636			
100087309	REDONDO BEACH	CA		10/25/2022		6,241		1,178			1,178		7,419	7,419			
100173412	NEW YORK	NY		10/29/2024		4,558		(406)			(406)		4,152	4,152			
100120508	RIVERWOODS	IL		08/18/2023		3,411		(160)			(160)		3,252	3,252			
324040611	VANCOUVER	WA		07/25/2024		1,231,300							1,231,300	1,231,300			
100079247	LOS ANGELES	CA		02/25/2022		8,667		(188)			(188)		8,480	8,480			
100154192	LOS ANGELES	CA		07/11/2024		4,202		(356)			(356)		3,846	3,846			
100163366	LOOMIS	CA		09/27/2024		3,555		(276)			(276)		3,279	3,279			
4010068357	SPRING VALLEY	NY		02/29/2024		(1,843)		6,245			6,245		4,402	4,402			
100156158	CLEARWATER	FL		07/25/2024		5,035		(367)			(367)		4,668	4,668			
100079759	WALNUT	CA		04/08/2022		5,759		95			95		5,853	5,853			
100147668	LAS VEGAS	NV		04/04/2024		3,999		(360)			(360)		3,639	3,639			
100087741	LONGBOAT KEY	FL		11/17/2022		8,159		76			76		8,234	8,234			
730101694	FAIRFIELD	CA		12/27/2023		(6,001)		16,216			16,216		10,215	10,215			
100071943	SAN FRANCISCO	CA		11/19/2021		9,197		(913)			(913)		8,284	8,284			
100150251	S-GRAVENHAGE	NLD		04/29/2024		(162,024)						160,844	(1,180)		1,180		1,180
100135192	BURBANK	CA		11/07/2023		3,864		(116)			(116)		3,748	3,748			
100065848	KINNELON	NJ		07/23/2021		8,740		(822)			(822)		7,918	7,918			
100081674	LOS ANGELES	CA		03/21/2022		99		(99)			(99)						
100075876	DEN HAAG	NLD		11/24/2021		(160,947)						160,264	(683)		683		683
100119889	PARKER	CO		08/10/2023		6,697		(52)			(52)		6,645	6,645			
100116093	(LA JOLLA AREA) SAN DIEGO	CA		07/20/2023		(15,320)		15,320			15,320						
100154340	TARZANA	CA		06/12/2024		3,579		(279)			(279)		3,300	3,300			
100169386	WEST HOLLYWOOD	CA		09/27/2024		2,083		(260)			(260)		1,822	1,822			
100103633	MIRAMAR	FL		05/08/2023		3,397		(33)			(33)		3,363	3,363			
100116384	HEWLETT NECK	NY		07/20/2023		(9,785)		9,785			9,785						
100171245	CARLSBAD	CA		10/16/2024		1,548		(231)			(231)		1,318	1,318			
100082134	SAN LUIS OBISPO	CA		04/14/2022		(145)		145			145						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730007562	LOS ANGELES	CA		12/27/2023		12,436		2,507			2,507		14,943	14,943			
4010058785	MASTIC BEACH	NY		09/28/2023		3,893		(365)			(365)		3,528	3,528			
100102448	PHOENIX	AZ		06/07/2023		11,434		585			585		12,019	12,019			
100156385	TARZANA	CA		07/25/2024		4,170		(379)			(379)		3,792	3,792			
100103219	LOS ANGELES	CA		04/26/2023		71		(71)			(71)						
100169372	CAMPBELL	CA		09/27/2024		4,439		(285)			(285)		4,154	4,154			
100088159	OAK POINT	TX		10/25/2022		40		(40)			(40)						
100173391	LOS ANGELES	CA		10/29/2024		92		(92)			(92)						
100147547	HUNTINGTON BEACH	CA		04/03/2024		4,082		(239)			(239)		3,843	3,843			
100114946	WEST CHESTER	PA		07/13/2023		4,116		(88)			(88)		4,028	4,028			
100087158	DEL MAR	CA		10/25/2022		8,693		1,531			1,531		10,225	10,225			
100160559	OCEAN CITY	MD		07/19/2024		3,943		(460)			(460)		3,483	3,483			
100157772	LAS VEGAS	NV		08/01/2024		6,724		(606)			(606)		6,119	6,119			
100077957	NEWPORT BEACH	CA		01/13/2022		15,718		(451)			(451)		15,267	15,267			
100087735	CABO SAN LUCAS	MEX		10/11/2022		5,501							5,501	5,501			
100173618	ENSCHEDE	NLD		10/29/2024		(159,617)						158,549	(1,068)		1,068		1,068
100078003	BURBANK	CA		01/12/2022		5,664		(243)			(243)		5,421	5,421			
100121048	COTO DE CAZA	CA		08/30/2023		4,147		(135)			(135)		4,012	4,012			
100074244	LOS ANGELES	CA		12/09/2021		9,446		(464)			(464)		8,982	8,982			
100164180	GILROY	CA		08/21/2024		4,152		(291)			(291)		3,861	3,861			
100163422	DULUTH	GA		09/27/2024		3,929		(410)			(410)		3,520	3,520			
100185926	GREENSBORO	GA		12/26/2024		4,374		(490)			(490)		3,884	3,884			
100081882	LADERA RANCH	CA		03/31/2022		7,958		(404)			(404)		7,554	7,554			
100180617	CHATSWORTH	CA		11/26/2024		4,469		(253)			(253)		4,216	4,216			
100185520	MOORESVILLE	NC		12/20/2024		4,205		(249)			(249)		3,956	3,956			
100088338	HALEIWA	HI		01/06/2023		4,063		(150)			(150)		3,913	3,913			
100030643	IRVINE	CA		04/09/2019		(1,285)		6,983			6,983		5,698	5,698			
100136168	SAN RAMON	CA		12/18/2023		3,661		(195)			(195)		3,467	3,467			
100126277	LITTLETON	CO		08/30/2023		5,011		(126)			(126)		4,885	4,885			
100147073	AVILA BEACH	CA		03/28/2024		4,546		(237)			(237)		4,308	4,308			
100133513	DENVER	CO		10/19/2023		5,406		(84)			(84)		5,322	5,322			
100119616	JOHNS CREEK	GA		07/31/2023		4,803		(189)			(189)		4,615	4,615			
100076564	LOS ANGELES (VENICE AREA)	CA		12/30/2021		50		(50)			(50)						
100162247	ANCHORAGE	AK		09/06/2024		12,754		(734)			(734)		12,020	12,020			
100148132	DISCOVERY BAY	CA		04/10/2024		4,872		(93)			(93)		4,779	4,779			
100115628	WESTLAKE VILLAGE	CA		07/19/2023		19,525		(342)			(342)		19,183	19,183			
100167037	WOODLAND HILLS	CA		09/13/2024		2,721		(92)			(92)		2,629	2,629			
100109766	SOUTH PASADENA	CA		08/04/2023		1,809		49			49		1,858	1,858			
100091967	(TARZANA AREA) LOS ANGELES	CA		02/07/2023		4,140		(237)			(237)		3,903	3,903			
100143901	RANCHO SANTA MARGARITA	CA		03/06/2024		2,886		(171)			(171)		2,716	2,716			
100074178	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021		113		(113)			(113)						
100118793	LOS ANGELES	CA		07/25/2023		49		(49)			(49)						
100165776	VIRGINIA BEACH	VA		08/29/2024		5,815		(322)			(322)		5,493	5,493			
100151714	BERKELEY	CA		05/10/2024		19,844		432			432		20,276	20,276			
100170059	SIMI VALLEY	CA		11/08/2024		3,099		(328)			(328)		2,771	2,771			
100147323	HAARLEM	NLD		03/27/2024		(158,021)						157,026	(995)		995		995
100144457	PALM SPRINGS	CA		04/26/2024		3,808		(346)			(346)		3,462	3,462			
100086346	GRONINGEN	NLD		08/29/2022		(157,939)						156,662	(1,277)		1,277		1,277
730100532	WINNETKA	CA		12/27/2023		7,403		12,543			12,543		19,946	19,946			
100149026	ROCKAWAY PARK	NY		04/19/2024		3,567		(250)			(250)		3,317	3,317			
100167007	PALMETTO BAY	FL		09/13/2024		4,056		(378)			(378)		3,678	3,678			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173427	HUNTINGTON BEACH	CA		10/29/2024		7,972		(427)			(427)		7,545	7,545			
100099901	LOS ANGELES	CA		03/28/2023		47,439			47,439		(47,439)						
7303019992	SANTA MONICA	CA		12/27/2023		4,029		2,970			2,970		6,999	6,999			
100082824	MANHATTAN BEACH	CA		04/28/2022		7,228		(437)			(437)		6,791	6,791			
100101834	PASADENA	CA		04/06/2023		4,491		(81)			(81)		4,410	4,410			
4010074667	TRENTON	NJ		08/27/2024		4,068		(213)			(213)		3,855	3,855			
100078770	SAN FRANCISCO	CA		01/31/2022		9,956		(233)			(233)		9,723	9,723			
100100971	HIDDEN HILLS	CA		04/28/2023		(809)		809			809						
100074365	SANTA BARBARA	CA		11/19/2021		38,357		(2,313)			(2,313)		36,044	36,044			
100081891	MARINA DEL REY	CA		03/31/2022		70		(70)			(70)						
100085026	S-HERTOGENBOSCH	NLD		07/27/2022		(157,696)						156,173	(1,523)		1,523		1,523
100176680	BELL CANYON	CA		11/15/2024		3,971		(184)			(184)		3,788	3,788			
100118020	SAN JUAN CAPISTRANO	CA		07/20/2023		5,347		718			718		6,064	6,064			
100162308	LOS ANGELES	CA		08/05/2024		3,732		(251)			(251)		3,482	3,482			
100166311	LOS ANGELES	CA		10/23/2024		4,561		(330)			(330)		4,231	4,231			
100171322	PLAYA DEL REY	CA		10/16/2024		4,735		(394)			(394)		4,341	4,341			
100080014	SAN CLEMENTE	CA		04/08/2022		5,724		299			299		6,024	6,024			
100115426	SAN DIEGO	CA		07/17/2023		4,607		(49)			(49)		4,559	4,559			
100088074	FORT LAUDERDALE	FL		10/25/2022		4,685		687			687		5,372	5,372			
100164058	LIDO BEACH	NY		08/21/2024		3,957		(455)			(455)		3,503	3,503			
100147518	LOS ANGELES	CA		04/03/2024		95		(95)			(95)						
100154731	PALM BEACH GARDENS	FL		07/19/2024		639,680		30	639,710		(639,680)						
18822	LINCOLN	NE		12/16/2008		92,230		(236)			(236)		91,994	91,994			
100120364	CLIFTON	VA		08/18/2023		4,735		(85)			(85)		4,650	4,650			
100185695	GRONINGEN	NLD		12/20/2024		(158,225)						155,782	(2,444)		2,444		2,444
100145868	BOCA RATON	FL		03/15/2024		4,412		(86)			(86)		4,326	4,326			
100171162	RANCHO PALOS VERDES	CA		11/22/2024		4,758		(30)			(30)		4,728	4,728			
100167081	CORONA DEL MAR	CA		09/13/2024		95		(95)			(95)						
100120414	DAVENPORT	FL		08/18/2023		144		(144)			(144)						
100083586	MONTEREY	CA		07/25/2022		857		143			143		1,000	1,000			
100100022	BALTIMORE	MD		03/28/2023		390,873			390,873		(390,873)						
100011096	LOS ANGELES	CA		12/23/2016		4,557		125			125		4,682	4,682			
100087175	MONKTON	MD		10/25/2022		6,875		1,625			1,625		8,500	8,500			
100152853	SIMI VALLEY	CA		05/22/2024		1,031		46			46		1,077	1,077			
100086960	PALO ALTO	CA		10/24/2022		13,547		(387)			(387)		13,160	13,160			
100148125	SUNSET BEACH	CA		04/10/2024		3,702		(215)			(215)		3,488	3,488			
100140782	SANIBEL	FL		01/22/2024		2,206		(245)			(245)		1,961	1,961			
100087268	YORBA LINDA	CA		10/25/2022		7,165		871			871		8,036	8,036			
100157814	INLET BEACH	FL		08/01/2024		3,605		(393)			(393)		3,211	3,211			
100080898	NEWPORT BEACH	CA		03/10/2022		281		(281)			(281)						
100065811	SAG HARBOR	NY		07/23/2021		8,846		(812)			(812)		8,033	8,033			
100180784	LONE TREE	CO		11/26/2024		4,038		(386)			(386)		3,652	3,652			
100150159	ATLANTIC BEACH	NC		04/30/2024		3,439		(138)			(138)		3,301	3,301			
100079622	POTOMAC	MD		04/25/2022		5,193		172			172		5,365	5,365			
403051531	WINTER PARK	FL		06/28/2024		2,496		(2,496)			(2,496)						
100101077	BROOKLYN	NY		04/28/2023		(10,467)		10,467			10,467						
100173858	BELLEVUE	WA		10/31/2024		5,478		(160)			(160)		5,318	5,318			
100159617	TALLADEGA	AL		07/15/2024		(242)		242			242						
100084800	PARKLAND	FL		08/02/2022		5,522		342			342		5,864	5,864			
100175109	HOUSTON	TX		11/05/2024		4,067		(308)			(308)		3,758	3,758			
100165768	CANYON LAKE	TX		08/29/2024		2,690		(321)			(321)		2,369	2,369			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144476	BOCA RATON	FL		04/26/2024		(69)		69			69						
100149762	YONKERS	NY		04/26/2024		3,768		(240)			(240)		3,527	3,527			
100084489	TARZANA	CA		09/02/2022		38		(38)			(38)						
100156258	ALPHARETTA	GA		07/25/2024		3,742		(108)			(108)		3,634	3,634			
100088497	ALMELO	NLD		10/27/2022		(153,947)						152,946	(1,001)		1,001		1,001
100071520	SANTA MONICA	CA		10/19/2021		110		(110)			(110)						
100163336	MARATHON	FL		08/13/2024		3,950		(158)			(158)		3,792	3,792			
100171184	LEHI	UT		11/22/2024		19,784		7			7		19,790	19,790			
100157666	MIAMI	FL		06/28/2024		3,968		(410)			(410)		3,557	3,557			
100176148	AROMAS	CA		12/20/2024		3,914		(262)			(262)		3,652	3,652			
100168791	FALMOUTH	ME		09/26/2024		(8,452)		8,452			8,452						
100162033	DANVILLE	CA		07/31/2024		3,852		(285)			(285)		3,567	3,567			
100165995	LOS ANGELES	CA		09/06/2024		4,264		(291)			(291)		3,973	3,973			
100076615	THOUSAND OAKS	CA		12/30/2021		7,984		(791)			(791)		7,193	7,193			
100117594	KIRKLAND	WA		07/20/2023		1,992		2,431			2,431		4,423	4,423			
100165053	LOS ANGELES	CA		08/28/2024		4,416		(312)			(312)		4,103	4,103			
100173403	PLANTATION KEY	FL		10/29/2024		4,067		(208)			(208)		3,859	3,859			
100174659	FLORISSANT	CO		10/31/2024		5,871		(339)			(339)		5,532	5,532			
100146632	CULVER CITY	CA		03/20/2024		4,247		105			105		4,352	4,352			
100141573	LITTLE ROCK	AR		01/30/2024		3,604		(196)			(196)		3,407	3,407			
100165038	MILL VALLEY	CA		08/28/2024		3,958		(349)			(349)		3,609	3,609			
100142401	ISLE OF PALMS	SC		02/02/2024		(17)		17			17						
100152951	HOUSTON	TX		06/27/2024		4,967		(218)			(218)		4,749	4,749			
100086922	KING GEORGE	VA		10/24/2022		3,482		(194)			(194)		3,287	3,287			
100167944	HARRISBURG	NC		09/20/2024		47		(47)			(47)						
100135896	RANCHO CUCAMONGA	CA		11/13/2023		3,235		(201)			(201)		3,034	3,034			
100128476	ORLANDO	FL		09/15/2023		209,217			209,217		(209,217)						
730002381	LONG BEACH	CA		12/27/2023		(899)		10,634			10,634		9,735	9,735			
323060526	PORTLAND	OR		08/16/2023		269,750							269,750	269,750			
100147429	ENCINO	CA		04/03/2024		114,061		218	114,279		(114,061)						
100152773	INLET BEACH	FL		05/22/2024		3,729		(310)			(310)		3,419	3,419			
100128447	ISLE OF PALMS	SC		09/15/2023		4,030		105			105		4,135	4,135			
100173453	SAN DIEGO	CA		10/29/2024		4,016		(403)			(403)		3,613	3,613			
100172894	LOS ANGELES	CA		10/25/2024		4,190		(288)			(288)		3,902	3,902			
100117930	LAKE STEVENS	WA		07/20/2023		4,372		(251)			(251)		4,121	4,121			
100156306	SANTA ANA	CA		07/25/2024		3,409		(117)			(117)		3,292	3,292			
100083328	ROTTERDAM	NLD		05/27/2022		(151,349)						150,620	(728)		728		728
100088079	CORAL SPRINGS	FL		10/25/2022		2,763		2,618			2,618		5,381	5,381			
100165738	NEWBERG	OR		08/29/2024		2,630		(447)			(447)		2,184	2,184			
100138360	DRIFTWOOD	TX		12/18/2023		4,647		(284)			(284)		4,363	4,363			
100154098	FOUNTAIN HILLS	AZ		07/11/2024		1,785		(57)			(57)		1,728	1,728			
100134398	NETHERLANDS	NLD		10/27/2023		(152,932)						150,459	(2,473)		2,473		2,473
100102735	STUDIO CITY	CA		06/22/2023		313		(313)			(313)						
100120227	CAMBRIDGE	MA		08/18/2023		4,011		(255)			(255)		3,756	3,756			
100150028	LOS ANGELES	CA		06/07/2024		3,933		(280)			(280)		3,653	3,653			
100173382	NEWPORT BEACH	CA		10/29/2024		3,673		(218)			(218)		3,455	3,455			
4010083161	BOOTHWYN	PA		12/30/2024		2,754		(47)			(47)		2,706	2,706			
100065855	WOODLAND HILLS	CA		07/27/2021		8,775		(292)			(292)		8,483	8,483			
100078354	NORTH BEND	WA		02/10/2022		(273)		273			273						
100116539	PHOENIX	AZ		07/20/2023		4,551		3,703			3,703		8,254	8,254			
100089748	LOS ANGELES	CA		12/02/2022		1,342		75			75		1,416	1,416			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132628	GLENDALE	CA		11/03/2023		3,625		121			121		3,745	3,745			
100165724	FRESNO	CA		08/29/2024		4,035		(299)			(299)		3,736	3,736			
100082743	ROTTERDAM	NLD		04/27/2022		(150,302)						149,734	(567)			567	567
100160357	KAILUA	HI		09/06/2024		4,463		(371)			(371)		4,092	4,092			
100143773	SANTA MONICA	CA		02/27/2024		8		(8)			(8)						
100153788	SARASOTA	FL		07/10/2024		6,586		(494)			(494)		6,092	6,092			
4010048071	CENTRAL ISLIP	NY		03/22/2023		4,121		(405)			(405)		3,716	3,716			
100081756	IRVINE	CA		03/22/2022		7,735		(217)			(217)		7,518	7,518			
100078672	SAN CLEMENTE	CA		02/02/2022		7,615		(605)			(605)		7,010	7,010			
100101985	TAMPA	FL		04/14/2023		2,290		(209)			(209)		2,081	2,081			
100086584	SAN MARINO	CA		09/30/2022		2,994		(104)			(104)		2,890	2,890			
100157654	DANA POINT	CA		06/28/2024		21		(21)			(21)						
100128396	SAN JUAN CAPISTRANO	CA		09/15/2023		3,974		(121)			(121)		3,853	3,853			
100159550	RALEIGH	NC		07/15/2024		1,546		(132)			(132)		1,414	1,414			
100140716	LOS ANGELES PACIFIC PALISADES	CA		02/08/2024		(34)		34			34						
100178402	CAPE CORAL	FL		11/21/2024		4,403		(571)			(571)		3,832	3,832			
100156732	JAMUL	CA		06/26/2024		3,930		(232)			(232)		3,698	3,698			
100143868	SEDONA	AZ		03/06/2024		3,466		(38)			(38)		3,428	3,428			
100169997	SAN RAMON	CA		11/08/2024		76		(76)			(76)						
100175551	HUNTINGTON BEACH	CA		11/12/2024		4,379		(209)			(209)		4,171	4,171			
100128366	BELLA COLLINA	FL		09/15/2023		3,882		151			151		4,034	4,034			
100085109	AMSTERDAM	NLD		07/27/2022		(104,112)						103,124	(989)			989	989
323060600	PORTLAND	OR		08/16/2023		715,000							715,000	715,000			
100153777	AMSTERDAM	NLD		05/30/2024		(149,571)						148,503	(1,069)		1,069		1,069
100120645	TEMECULA	CA		08/21/2023		2,812		(47)			(47)		2,765	2,765			
100156726	LOS ANGELES	CA		06/26/2024		(50)		50			50						
100166309	REDONDO BEACH	CA		10/23/2024		4,012		(120)			(120)		3,893	3,893			
100135888	PARKER	TX		11/13/2023		3,495		(309)			(309)		3,185	3,185			
100148142	CYPRESS	TX		05/15/2024		3,141		(260)			(260)		2,882	2,882			
100087159	BELL CANYON	CA		10/25/2022		6,083		888			888		6,971	6,971			
100127699	VERO BEACH	FL		09/08/2023		3,685		(193)			(193)		3,493	3,493			
100139030	EL SEGUNDO	CA		12/22/2023		59		(59)			(59)						
100083025	JACKSON	WY		05/11/2022		9,149		1,531			1,531		10,680	10,680			
100175585	PASADENA	CA		11/12/2024		(40)		40			40						
100079827	SANTA CRUZ	CA		04/08/2022		(7,907)		7,907			7,907						
100154066	COTO DE CAZA	CA		06/06/2024		10,306		(372)			(372)		9,934	9,934			
100159870	MIAMI	FL		08/16/2024		3,949		(223)			(223)		3,727	3,727			
100146604	SYOSSET	NY		03/20/2024		2,747		(379)			(379)		2,368	2,368			
100101051	PIERMONT	NY		04/28/2023		9,618		1,463			1,463		11,081	11,081			
730300354	SANTA MONICA	CA		12/27/2023		2,936		6,577			6,577		9,514	9,514			
100089978	ANAHEIM	CA		01/13/2023		2,674		(45)			(45)		2,629	2,629			
100147360	VENICE	CA		05/08/2024		4,082		(309)			(309)		3,773	3,773			
100174523	NORTH PALM BEACH	FL		10/31/2024		2,751		(563)			(563)		2,188	2,188			
100128882	CARMICHAEL	CA		09/21/2023		2,714		(133)			(133)		2,581	2,581			
100087350	LOS ANGELES	CA		10/25/2022		5,781		867			867		6,648	6,648			
100157704	WEST PALM BEACH	FL		06/28/2024		3,365		(327)			(327)		3,037	3,037			
100087187	KIRKLAND	WA		10/25/2022		5,416		596			596		6,012	6,012			
100153623	ALPINE MEADOWS	CA		05/31/2024		3,454		(528)			(528)		2,926	2,926			
100172959	MIAMI	FL		10/25/2024		2,868		6			6		2,874	2,874			
100185961	BELMONT	CA		12/26/2024		5,238		(602)			(602)		4,636	4,636			
100165025	NEWPORT BEACH	CA		08/28/2024		149		(149)			(149)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081769	RANCHO MISSION VIEJO	CA		03/25/2022		8,507		(216)			(216)		8,291	8,291			
100172195	LAKEWOOD	CA		10/17/2024		4,274		(567)			(567)		3,707	3,707			
100076624	DANVILLE	CA		12/30/2021		693		(387)			(387)		306	306			
100119612	SAN JOSE	CA		07/31/2023		6,110		(137)			(137)		5,973	5,973			
100110125	PUERTO VALLARTA	MEX		06/27/2023		4,243							4,243	4,243			
100117538	FREMONT	CA		07/20/2023		4,977		729			729		5,706	5,706			
100087612	AMSTERDAM	NLD		09/27/2022		(144,663)						143,817	(846)		846		846
100164043	FAIR HAVEN	NJ		08/21/2024		3,749		(391)			(391)		3,358	3,358			
100181678	CHARLOTTE	NC		12/11/2024		1,792		(190)			(190)		1,601	1,601			
100163318	DAVIDSON	NC		08/13/2024		5,708		(140)			(140)		5,568	5,568			
100065825	ARCADIA	CA		07/23/2021		11,301		(885)			(885)		10,416	10,416			
100158988	LOS OLIVOS	CA		08/15/2024		3,870		(322)			(322)		3,547	3,547			
100165039	CARLSBAD	CA		08/28/2024		3,755		(282)			(282)		3,473	3,473			
100109704	PARAMUS	NJ		06/16/2023		4,102		(257)			(257)		3,845	3,845			
100100979	LARKSPUR	CA		04/28/2023		6,272		3,872			3,872		10,144	10,144			
100129770	SAN FRANCISCO	CA		09/27/2023		2,316		(434)			(434)		1,882	1,882			
100178243	COTTONWOOD HEIGHTS	UT		11/19/2024		3,552		(228)			(228)		3,324	3,324			
100172617	WOODLAND HILLS	CA		10/24/2024		3,696		(207)			(207)		3,489	3,489			
100128451	WALLOON LAKE	MI		09/15/2023		3,838		(458)			(458)		3,380	3,380			
100163600	LUTZ	FL		08/15/2024		7,027		(451)			(451)		6,576	6,576			
100155214	NAPLES	FL		07/19/2024		3,591		(558)			(558)		3,033	3,033			
100115244	JERSEY CITY	NJ		07/17/2023		(3,790)		3,790			3,790						
100137395	GRANADA HILLS	CA		01/11/2024		3,745		(318)			(318)		3,428	3,428			
100185581	HURRICANE	UT		12/20/2024		5,219		(340)			(340)		4,879	4,879			
100128316	ENCINITAS	CA		09/14/2023		3,784		(16)			(16)		3,768	3,768			
100135923	MIAMI	FL		11/13/2023		3,303		(464)			(464)		2,839	2,839			
100157609	WOODINVILLE	WA		06/28/2024		6,947		(3,147)			(3,147)		3,799	3,799			
403051530	DEERFIELD BEACH	FL		06/28/2024		2,347		(2,347)			(2,347)						
100076612	BERMUDA DUNES	CA		12/30/2021		8,797		(875)			(875)		7,923	7,923			
100171208	GRANITE BAY	CA		10/16/2024		4,063		(307)			(307)		3,756	3,756			
100108480	SARASOTA	FL		05/25/2023		3,819		(243)			(243)		3,576	3,576			
100108489	SARASOTA	FL		05/25/2023		3,819		(243)			(243)		3,576	3,576			
100162248	DAVIE	FL		09/06/2024		2,541		(387)			(387)		2,154	2,154			
100128896	LUCAS	TX		09/21/2023		11,559		(840)			(840)		10,720	10,720			
100166343	SPRING	TX		10/24/2024		4,296		(229)			(229)		4,067	4,067			
100117836	MIAMI	FL		07/20/2023		2,637		(18)			(18)		2,619	2,619			
730101536	LOS ANGELES	CA		12/27/2023		(6,992)		16,263			16,263		9,271	9,271			
100154573	DAVIE	FL		06/14/2024		3,931		(461)			(461)		3,470	3,470			
100170462	SAINT GEORGE	UT		10/09/2024		1,210		(168)			(168)		1,043	1,043			
100132507	HERMOSA BEACH	CA		11/03/2023		3,999		295			295		4,295	4,295			
100185163	LOS ANGELES (PASADENA AREA)	CA		12/20/2024		3,925		(189)			(189)		3,736	3,736			
100157838	SAN MIGUEL DE ALLENDE	MEX		07/08/2024		3,442							3,442	3,442			
100175642	KAILUA	HI		11/12/2024		4,492		(152)			(152)		4,340	4,340			
100157797	KIHEI	HI		08/01/2024		4,005		(431)			(431)		3,574	3,574			
100143903	LAKEWOOD	CA		03/06/2024		1,457		(129)			(129)		1,328	1,328			
100139317	SARASOTA	FL		12/28/2023		1,808		1,925			1,925		3,733	3,733			
401004541O	PATCHOGUE	NY		02/02/2023		4,107		(126)			(126)		3,981	3,981			
100074288	SCOTTSDALE	AZ		12/09/2021		140		(140)			(140)						
100173650	UTRECHT	NLD		10/29/2024		(146,463)						144,904	(1,558)		1,558		1,558
100083432	DEN HAAG	NLD		05/27/2022		(145,550)						144,904	(646)		646		646
100088502	AMSTERDAM	NLD		10/27/2022		(145,680)						144,904	(776)		776		776

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134417	NETHERLANDS	NLD		10/27/2023		(147,325)						144,904	(2,420)		2,420		2,420
100083014	GLEN ELLEN	CA		05/11/2022		7,049		(124)			(124)		6,925	6,925			
100087080	LOS CABOS BCS	MEX		09/26/2022		5,454							5,454	5,454			
100134464	SUNNYVALE	CA		10/30/2023		2,521		(208)			(208)		2,313	2,313			
100140217	COSTA MESA	CA		01/11/2024		2,630		(230)			(230)		2,400	2,400			
100165779	HUNTINGTON BEACH	CA		08/29/2024		3,265		(100)			(100)		3,165	3,165			
100174811	SUNNY ISLES BEACH	FL		10/31/2024		3,871		(414)			(414)		3,457	3,457			
100166035	SARASOTA	FL		09/06/2024		4,074		(505)			(505)		3,570	3,570			
100143918	SANTA CLARITA	CA		02/29/2024		105,532		(38)	104,511		(104,549)		983	983			
100185132	SAN CLEMENTE	CA		12/20/2024		141		(141)			(141)						
100074490	SHERMAN OAKS	CA		12/14/2021		(3)		37			37		33	33			
100099934	DAVIE	FL		03/28/2023		2,411		506			506		2,918	2,918			
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		6,175		(37)			(37)		6,138	6,138			
100147595	GOLDEN BEACH	FL		04/04/2024		3,658		(387)			(387)		3,271	3,271			
100078708	SONOMA	CA		02/02/2022		3,159		(159)			(159)		3,000	3,000			
4020448113	LOUISVILLE	KY		03/27/2023		2,264		(2,264)			(2,264)						
100102661	RIVERSIDE	CA		06/22/2023		58		(58)			(58)						
735084908	GARDENA	CA		12/27/2023		31,283		3,126			3,126		34,409	34,409			
100140695	PACIFIC PALISADES AREA LOS AN	CA		02/08/2024		3,940		(404)			(404)		3,537	3,537			
100181642	GOLETA	CA		12/11/2024		1,689		(163)			(163)		1,526	1,526			
100083175	RANCHO PALOS VERDES	CA		05/26/2022		67		(67)			(67)						
100128816	SAUSALITO	CA		09/21/2023		15,246		(267)			(267)		14,979	14,979			
100080931	PASADENA	CA		04/01/2022		117		(117)			(117)						
100137459	MIAMI	FL		01/11/2024		3,187		(321)			(321)		2,866	2,866			
100108062	DECATUR	GA		05/24/2023		16,768		24	16,792		(16,768)						
100087339	IDAHO FALLS	ID		10/25/2022		6,149		1,171			1,171		7,320	7,320			
100139054	NEW YORK	NY		12/28/2023		6,829		(143)			(143)		6,686	6,686			
100103668	BRASELTON	GA		05/08/2023		2,427		(346)			(346)		2,081	2,081			
100172172	CORONA	CA		10/17/2024		2,808		(237)			(237)		2,571	2,571			
100180554	SIMI VALLEY	CA		11/26/2024		105,985		(2,804)			(2,804)		103,181	103,181			
100181330	LOS ANGELES	CA		12/06/2024		2,523		(279)			(279)		2,244	2,244			
100138781	PROSPER	TX		12/21/2023		2,752		(260)			(260)		2,491	2,491			
100109053	FORT LAUDERDALE	FL		06/05/2023		(5)		5			5						
100086250	WYOMISSING	PA		09/29/2022		126,390		(155)	126,234		(126,390)						
100081758	SUNRISE BEACH	TX		03/22/2022		8,562		201			201		8,763	8,763			
100176194	BERWYN	PA		12/20/2024		3,550		(375)			(375)		3,174	3,174			
100165859	KENMORE	WA		08/29/2024		3,036		(349)			(349)		2,686	2,686			
730302486	LOS ANGELES	CA		12/27/2023		(6,871)		14,227			14,227		7,356	7,356			
100149044	SAN CLEMENTE	CA		04/19/2024		3,623		(56)			(56)		3,567	3,567			
100185149	SANTA ROSA BEACH	FL		12/20/2024		24,425		(819)			(819)		23,606	23,606			
100141997	LAS VEGAS	NV		02/29/2024		5,057		(354)			(354)		4,704	4,704			
100158420	SNOWMASS VILLAGE	CO		07/10/2024		2,355		(348)			(348)		2,007	2,007			
730301919	SAN DIEGO	CA		12/27/2023		2,185		6,569			6,569		8,754	8,754			
100179423	DAVIE	FL		12/27/2024		2,318		(299)			(299)		2,019	2,019			
100152926	CHATSWORTH	CA		06/27/2024		3,693		(230)			(230)		3,463	3,463			
100174136	VIRGINIA BEACH	VA		10/31/2024		3,122		(217)			(217)		2,905	2,905			
100109143	NEWPORT BEACH	CA		06/09/2023		82		(82)			(82)						
100164130	BOCA RATON	FL		08/21/2024		4,005		(256)			(256)		3,748	3,748			
100158476	LOS ANGELES	CA		07/10/2024		4,004		(276)			(276)		3,728	3,728			
100117123	MALBA	NY		07/20/2023		5,643		4,252			4,252		9,895	9,895			
100074142	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021		101		(101)			(101)						

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150207	DANVILLE	CA		04/30/2024		3,841		(264)			(264)		3,577	3,577			
100130313	VAN NUYS	CA		09/28/2023		4,343		(15)			(15)		4,327	4,327			
100090855	(TARZANA AREA) LOS ANGELES	CA		01/06/2023		2,495		(233)			(233)		2,263	2,263			
100168727	FREMONT	CA		09/26/2024		3,587		(204)			(204)		3,383	3,383			
100134665	GLENDALE	CA		10/30/2023		1,876		1,678			1,678		3,553	3,553			
100118870	SANTA YNEZ	CA		08/30/2023		38		(38)			(38)						
100114904	MALIBU	CA		07/13/2023		31		(31)			(31)						
100175560	SEDONA	AZ		11/12/2024		4,095		(58)			(58)		4,038	4,038			
730301130	ALHAMBRA	CA		12/27/2023		(330)		9,258			9,258		8,927	8,927			
100078000	LOS ANGELES	CA		01/06/2022		124		(124)			(124)						
730101530	FONTANA	CA		12/27/2023		(1,849)		11,023			11,023		9,174	9,174			
100159638	SHINGLE SPRINGS	CA		08/23/2024		2,992		(251)			(251)		2,741	2,741			
100076417	CUPERTINO	CA		12/23/2021		8,213		(423)			(423)		7,790	7,790			
100150011	VACAVILLE	CA		06/07/2024		3,359		13			13		3,372	3,372			
100166447	LAGUNA NIGUEL	CA		10/31/2024		4,157		(453)			(453)		3,703	3,703			
100174037	SHORT HILLS	NJ		10/31/2024		3,435		(293)			(293)		3,142	3,142			
100075857	WINTERSWIJK	NLD		11/24/2021		(116,913)						116,107	(806)		806		806
100102671	PRINCEVILLE	HI		06/22/2023		3,290		(256)			(256)		3,033	3,033			
100163915	CARLSBAD	CA		10/04/2024		4,786		(258)			(258)		4,528	4,528			
100175571	ENCINITAS	CA		11/12/2024		4,572		(39)			(39)		4,533	4,533			
100115314	CAMANO ISLAND	WA		07/17/2023		4,291		37			37		4,327	4,327			
100167980	BREA	CA		09/20/2024		3,569		(130)			(130)		3,439	3,439			
100151870	LOS ANGELES	CA		05/10/2024		3,477		(171)			(171)		3,306	3,306			
100175576	SAN RAFAEL	CA		11/12/2024		6,862		(171)			(171)		6,690	6,690			
100134445	LAS VEGAS	NV		10/30/2023		2,850		(381)			(381)		2,468	2,468			
100176206	SOUTHWEST RANCHES	FL		12/20/2024		4,057		(117)			(117)		3,940	3,940			
100140178	BLUFFDALE	UT		01/11/2024		(59)		59			59						
100175767	NEWPORT BEACH	CA		11/12/2024		4,071		(349)			(349)		3,722	3,722			
100083484	TAMPA	FL		06/06/2022		5,374		(155)			(155)		5,220	5,220			
100134397	NETHERLANDS	NLD		10/27/2023		(143,604)						141,282	(2,322)		2,322		2,322
100163941	POWAY	CA		10/04/2024		2,521		(233)			(233)		2,288	2,288			
100173824	GLENDALE	CA		10/31/2024		4,029		(385)			(385)		3,643	3,643			
100179369	OCEANSIDE	CA		12/27/2024		105,970		(1,344)			(1,344)		104,626	104,626			
100136136	SPRING	TX		12/18/2023		3,249		(350)			(350)		2,899	2,899			
100156026	DUCK KEY	FL		06/18/2024		3,683		6			6		3,689	3,689			
100173025	ORANGE BEACH	AL		10/25/2024		70		(70)			(70)						
100185622	HUNTINGTON BEACH	CA		12/20/2024		3,637		(302)			(302)		3,335	3,335			
100169384	NOVATO	CA		09/27/2024		3,943		(264)			(264)		3,679	3,679			
100090632	PLANDOME	NY		12/29/2022		4,213		(343)			(343)		3,870	3,870			
100149951	PARKLAND	FL		06/07/2024		52		(52)			(52)						
100178260	SANTA MONICA	CA		11/19/2024		3,603		(222)			(222)		3,381	3,381			
100159979	MIAMI	FL		08/16/2024		3,419		(250)			(250)		3,169	3,169			
100148619	MIRAMAR	FL		05/15/2024		3,784		8			8		3,792	3,792			
403053105	THOMSON	GA		11/04/2024		1,996		(1,996)			(1,996)						
100071955	PLEASANT HILL	CA		11/19/2021		(299)		299			299						
100147358	GALVESTON	TX		05/08/2024		2,911		(106)			(106)		2,804	2,804			
100141797	ZUTPHEN	NLD		01/29/2024		(143,083)						140,917	(2,165)		2,165		2,165
100133474	LOS ANGELES	CA		10/19/2023		28		(28)			(28)						
100086151	LUTZ	FL		10/07/2022		4,381		(196)			(196)		4,185	4,185			
100078311	LOS ANGELES	CA		02/10/2022		59		(59)			(59)						
100149745	NORTH HOLLYWOOD	CA		04/26/2024		3,885		(186)			(186)		3,700	3,700			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083216	PASADENA	CA		05/26/2022		5,133		(641)			(641)		4,492	4,492			
100100284	STUDIO CITY	CA		03/24/2023		3,436		(101)			(101)		3,335	3,335			
100176229	LAKE HAVASU CITY	AZ		12/20/2024		5,410		156			156		5,566	5,566			
100169358	MCDONOUGH	GA		09/27/2024		3,501		(375)			(375)		3,126	3,126			
100180658	NEWCASTLE	CA		11/26/2024		5,189		(69)			(69)		5,120	5,120			
403045311	CLEVELAND	OH		08/16/2024		5,531		(2,306)			(2,306)		3,225	3,225			
100168804	SANTA CLARITA	CA		09/26/2024		3,737		(363)			(363)		3,374	3,374			
100173492	SAN DIEGO	CA		10/29/2024		3,722		(217)			(217)		3,505	3,505			
100076584	ENCINITAS CARDIFF BY THE SEA	CA		12/16/2021		106		(106)			(106)						
100156007	SANTA BARBARA	CA		06/18/2024		3,443		(493)			(493)		2,950	2,950			
100103217	PALM SPRINGS	CA		04/26/2023		3,530		(201)			(201)		3,328	3,328			
100178211	(WOODLAND HILLS AREA) LOS ANGE	CA		11/19/2024		4,762		(74)			(74)		4,688	4,688			
100118674	REDDING	CT		07/25/2023		8,901		(302)			(302)		8,599	8,599			
100100568	DENVER	CO		04/27/2023		1,613		(60)			(60)		1,553	1,553			
100163392	SCOTTSDALE	AZ		09/27/2024		3,615		(63)			(63)		3,552	3,552			
100116902	SIMI VALLEY	CA		07/20/2023		9,292		122			122		9,414	9,414			
100172719	BELLEVUE	WA		11/21/2024		4,077		(428)			(428)		3,650	3,650			
100164213	DEERFIELD BEACH	FL		08/21/2024		3,922		(83)			(83)		3,840	3,840			
100079429	LADERA RANCH	CA		03/17/2022		7,568		(11)			(11)		7,557	7,557			
100156715	SAN DIEGO	CA		06/26/2024		2,942		(57)			(57)		2,885	2,885			
100134724	LOS ANGELES	CA		10/30/2023		1,259		2,202			2,202		3,461	3,461			
100163308	LOS ANGELES	CA		08/13/2024		3,373		(699)			(699)		2,674	2,674			
100175574	DANA POINT	CA		11/12/2024		4,460		(91)			(91)		4,368	4,368			
100071514	LOS ANGELES	CA		10/19/2021		150		(150)			(150)						
730302330	LONG BEACH	CA		12/27/2023		(3,024)		10,621			10,621		7,597	7,597			
100159623	JAMAICA ESTATES	NY		07/15/2024		3,632		(478)			(478)		3,153	3,153			
100179421	PASADENA	CA		12/27/2024		3,626		(352)			(352)		3,274	3,274			
100073536	WEST HOLLYWOOD	CA		10/26/2021		183		(183)			(183)						
100141426	SEASIDE	CA		01/30/2024		3,403		(90)			(90)		3,312	3,312			
100137404	BOCA RATON	FL		01/11/2024		3,479		(85)			(85)		3,394	3,394			
100185158	SAN DIEGO	CA		12/20/2024		4,233		(144)			(144)		4,089	4,089			
100128904	SANDWICH	MA		09/21/2023		3,124		(176)			(176)		2,948	2,948			
100080266	ZALTBOMMEL	NLD		02/22/2022		(140,429)						139,688	(741)		741		741
100091562	ACTON	CA		03/07/2023		1,316		(203)			(203)		1,113	1,113			
100162034	SHERRILLS FORD	NC		07/31/2024		25		(25)			(25)						
100085117	GRONINGEN	NLD		07/27/2022		(140,899)						139,639	(1,260)		1,260		1,260
100156681	HUNTINGTON BEACH	CA		06/24/2024		70		(70)			(70)						
100109128	CYPRESS	TX		06/05/2023		4,401		50			50		4,451	4,451			
100103753	MIAMI	FL		05/08/2023		3,448		(305)			(305)		3,143	3,143			
100174021	SAN ANSELMO	CA		10/31/2024		3,956		(35)			(35)		3,922	3,922			
100082329	LA HABRA HEIGHTS	CA		04/14/2022		937		(128)			(128)		809	809			
100155097	LA HABRA	CA		07/19/2024		1,360		1,821			1,821		3,181	3,181			
100185009	YORBA LINDA	CA		12/19/2024		153		(153)			(153)						
100185012	YORBA LINDA	CA		12/19/2024		153		(153)			(153)						
100114607	OCEAN ISLE BEACH	NC		06/29/2023		8,323		(624)			(624)		7,699	7,699			
100137842	GLENDALE	CA		12/08/2023		39,277		(246)			(246)		39,030	39,030			
100160586	DALLAS	TX		07/19/2024		2,913		(344)			(344)		2,569	2,569			
100174087	ORANGE BEACH	AL		10/31/2024		3,371		(202)			(202)		3,169	3,169			
100128900	SAN MATEO	CA		09/21/2023		3,433		(252)			(252)		3,181	3,181			
100174110	DOWNEY	CA		10/31/2024		3,268		(278)			(278)		2,990	2,990			
100176824	CALABASAS	CA		11/15/2024		1,631		(186)			(186)		1,445	1,445			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166034	SAN DIEGO	CA		09/06/2024		3,911		(291)			(291)		3,619	3,619			
4010048163	OTISVILLE	NY		03/22/2023		3,873		(261)			(261)		3,612	3,612			
100154171	SAN DIEGO	CA		07/11/2024		2,662		(323)			(323)		2,339	2,339			
100087157	AGOURA HILLS	CA		10/25/2022		4,140		340			340		4,480	4,480			
100136725	BROOKLYN	NY		11/27/2023		(392)		3,416			3,416		3,024	3,024			
100085036	UTRECHT	NLD		07/27/2022		147,338						56,483	203,822	226,013	22,191		22,191
100083462	SANTA CLARA	CA		06/02/2022		219,100		(4,011)			(4,011)		215,089	215,089			
100103367	TAHOMA	CA		06/16/2023		3,619		(66)			(66)		3,553	3,553			
100103509	GLENDALE	CA		05/08/2023		4,118		(252)			(252)		3,866	3,866			
100070410	SAN FRANCISCO	CA		09/23/2021		8,375		(82)			(82)		8,293	8,293			
100120334	TORRANCE	CA		08/18/2023		3,807		(135)			(135)		3,671	3,671			
100180754	MURRIETA	CA		11/26/2024		2,227		(247)			(247)		1,980	1,980			
100167048	LAKE OSWEGO	OR		09/13/2024		3,467		(355)			(355)		3,112	3,112			
730101768	NATIONAL CITY	CA		12/27/2023		4,663		4,046			4,046		8,709	8,709			
100153718	ORLANDO	FL		07/11/2024		3,124		(234)			(234)		2,890	2,890			
100134533	SEVIERVILLE	TN		10/30/2023		3,019		(230)			(230)		2,789	2,789			
100118966	EL CAJON	CA		07/27/2023		5,823		47			47		5,870	5,870			
100119855	VALENCIA	CA		08/10/2023		4,373		(74)			(74)		4,299	4,299			
100148168	SAN DIEGO	CA		05/15/2024		4,098		47			47		4,145	4,145			
100175573	NAPA	CA		11/12/2024		4,214		(101)			(101)		4,113	4,113			
100185003	MALIBU	CA		12/19/2024		3,174		(213)			(213)		2,961	2,961			
730101690	FAIRFIELD	CA		12/27/2023		(5,176)		13,987			13,987		8,811	8,811			
3310049255	BALTIMORE	MD		05/25/2023		84,746							84,746	84,746			
100153649	MONTAUK	NY		05/31/2024		3,643		(101)			(101)		3,542	3,542			
100153677	TOPANGA	CA		05/31/2024		4,484		(91)			(91)		4,393	4,393			
730101654	LOS ANGELES	CA		12/27/2023		(8,496)		8,496			8,496						
100110701	SALT LAKE CITY	UT		08/11/2023		(19)		19			19						
100083504	LIGHTHOUSE POINT	FL		06/06/2022		7,067		(316)			(316)		6,751	6,751			
100181370	CASTLE ROCK	CO		12/06/2024		3,736		(171)			(171)		3,565	3,565			
100156786	LOOMIS	CA		06/26/2024		(17)		17			17						
100076830	SAN FRANCISCO	CA		12/27/2021		8,099		(283)			(283)		7,816	7,816			
100165714	DENVER	CO		08/29/2024		3,781		(211)			(211)		3,570	3,570			
100179373	MONETA	VA		12/27/2024		4,062		(279)			(279)		3,783	3,783			
100185138	FULLERTON	CA		12/20/2024		3,832		(185)			(185)		3,647	3,647			
100164045	FRISCO	TX		08/21/2024		2,766		(434)			(434)		2,332	2,332			
100120870	SHERMAN OAKS	CA		08/28/2023		3,472		(114)			(114)		3,358	3,358			
100135895	GATLINBURG	TN		11/13/2023		(43)		43			43						
100150117	MARIETTA	GA		06/14/2024		3,305		(268)			(268)		3,037	3,037			
100167775	JAMUL	CA		09/19/2024		2,543		(276)			(276)		2,267	2,267			
100149895	SANTA ANA	CA		04/29/2024		246		(246)			(246)						
100174005	SAN DIEGO	CA		10/31/2024		3,517		(488)			(488)		3,029	3,029			
100180645	TUSTIN	CA		11/26/2024		4,408		(79)			(79)		4,329	4,329			
100167917	WHITTIER	CA		09/20/2024		2,737		(286)			(286)		2,451	2,451			
100135897	GATLINBURG	TN		11/13/2023		(49)		49			49						
100080374	SCOTTSDALE	AZ		04/14/2022		5,981		(674)			(674)		5,307	5,307			
100185164	ANAHEIM	CA		12/20/2024		4,290		(25)			(25)		4,265	4,265			
100115337	SAINT AUGUSTINE	FL		07/17/2023		3,834		(341)			(341)		3,492	3,492			
100116523	WALNUT	CA		07/20/2023		4,294		2,324			2,324		6,618	6,618			
100118929	BELLINGHAM	WA		07/27/2023		2,157		(86)			(86)		2,072	2,072			
100100446	LOS ANGELES	CA		04/27/2023		4,601		(226)			(226)		4,375	4,375			
100184412	SARASOTA	FL		12/17/2024		3,017		(295)			(295)		2,723	2,723			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120330	BOCA RATON	FL		08/18/2023		29		(29)			(29)						
100173004	BROOKLYN	NY		10/25/2024		3,914		(426)			(426)		3,488	3,488			
100076401	TAMPA	FL		12/23/2021		6,530		(958)			(958)		5,571	5,571			
100174122	SAN RAMON	CA		10/31/2024		3,649		(358)			(358)		3,292	3,292			
100090089	BLUFFDALE	UT		01/13/2023		843		(13)			(13)		830	830			
100115411	DOWNEY	CA		07/17/2023		4,110		34			34		4,144	4,144			
100114534	STURGEON BAY	WI		06/29/2023		5,838		(206)			(206)		5,633	5,633			
100165107	UNITED KINGDOM	GBR		08/27/2024		(96,099)						95,274	(825)		825		825
100153665	BOCA RATON	FL		05/31/2024		3,453		(279)			(279)		3,174	3,174			
100134457	BROOKLYN	NY		10/30/2023		3,522		(125)			(125)		3,397	3,397			
100090112	TYBEE ISLAND	GA		01/13/2023													
100166404	TUSTIN	CA		10/31/2024		2,868		(331)			(331)		2,537	2,537			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022		7,448		79			79		7,527	7,527			
100133069	COTO DE CAZA	CA		11/29/2023		3,368		48			48		3,416	3,416			
100150037	TARZANA	CA		06/07/2024		3,382		(513)			(513)		2,868	2,868			
100114781	SEATTLE	WA		07/07/2023		3,612		(45)			(45)		3,567	3,567			
100079853	HOLLYWOOD	FL		04/25/2022		4,369		(316)			(316)		4,053	4,053			
100168696	TAMPA	FL		09/25/2024		3,034		(445)			(445)		2,589	2,589			
100078234	CHATSWORTH	CA		02/10/2022		7,990		880			880		8,870	8,870			
100084388	PILOT POINT	TX		08/12/2022		5,894		(75)			(75)		5,819	5,819			
100156034	WEST HILLS	CA		06/18/2024		3,012		(300)			(300)		2,711	2,711			
100107839	ALTADENA	CA		05/23/2023		(156)		156			156						
100087415	JOHNS CREEK	GA		10/25/2022		5,016		953			953		5,970	5,970			
100115472	BERMUDA DUNES	CA		07/17/2023		4,052		92			92		4,144	4,144			
100171258	CALABASAS	CA		10/16/2024		90		(90)			(90)						
100179334	GREENVILLE	SC		12/27/2024		48,327		(1,670)			(1,670)		46,658	46,658			
100144454	SAN ANTONIO	TX		04/26/2024		64,854		88	64,942		(64,854)						
100120845	LAKE FOREST	IL		08/25/2023		7,161		41			41		7,202	7,202			
100110027	CHANDLER	AZ		06/23/2023		4,605		(229)			(229)		4,376	4,376			
100178263	OCEANSIDE	CA		11/19/2024		18,965							18,965	18,965			
100079750	LOS ANGELES	CA		04/08/2022		7,604		1,637			1,637		9,242	9,242			
100167749	SEDONA	AZ		09/19/2024		3,933		(291)			(291)		3,642	3,642			
100158435	BATTLE GROUND	WA		07/10/2024		3,725		(327)			(327)		3,398	3,398			
100173743	LOS ANGELES	CA		10/30/2024		3,834		(47)			(47)		3,786	3,786			
100173438	HILTON HEAD ISLAND	SC		10/29/2024		3,016		(165)			(165)		2,851	2,851			
100137122	GILBERT	AZ		11/28/2023		3,483		103			103		3,585	3,585			
100134385	THOUSAND OAKS	CA		10/27/2023		3,139		(131)			(131)		3,008	3,008			
100072029	LOS ANGELES	CA		11/19/2021		8,011		(601)			(601)		7,411	7,411			
100079293	NEW YORK	NY		02/28/2022		7,456		(113)			(113)		7,343	7,343			
100144298	GEARHART	OR		03/07/2024		2,190		554			554		2,743	2,743			
100147494	PACIFIC PALISADES	CA		04/03/2024		46		(46)			(46)						
100153766	RIEL	NLD		05/30/2024		(137,372)						136,572	(800)		800		800
100154186	PETALUMA	CA		07/11/2024		3,607		(709)			(709)		2,898	2,898			
100079416	SANTA ROSA	CA		03/17/2022		6,288		(444)			(444)		5,844	5,844			
100152660	MIDWAY CITY	CA		05/17/2024		3,790		(3)			(3)		3,786	3,786			
100080951	GREENWOOD VILLAGE	CO		03/17/2022		13		32			32		46	46			
100172925	OAK PARK	CA		10/25/2024		96		(96)			(96)						
100136031	LOS ANGELES	CA		11/16/2023		3,123		(185)			(185)		2,938	2,938			
100080233	KANEOHE	HI		02/25/2022		8,265		(79)			(79)		8,186	8,186			
100074414	LOS GATOS	CA		12/02/2021		7,765		(476)			(476)		7,289	7,289			
100078462	GILROY	CA		01/25/2022		7,171		(491)			(491)		6,681	6,681			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109776	HALEIWA	HI		08/04/2023		4,164		171			171		4,334	4,334			
100173470	NEWPORT BEACH	CA		10/29/2024		3,855		(233)			(233)		3,622	3,622			
100166403	CULVER CITY	CA		10/31/2024		8,632		(230)			(230)		8,401	8,401			
100151174	IRVINE	CA		05/09/2024		3,788		(187)			(187)		3,601	3,601			
100120655	FORT LAUDERDALE	FL		08/24/2023		657,906		(7,526)			(7,526)		650,380	650,380			
100138741	OJAI	CA		02/02/2024		4,354		(171)			(171)		4,183	4,183			
100164201	PASADENA	CA		08/21/2024		3,692		(196)			(196)		3,496	3,496			
730101920	BERKELEY	CA		12/27/2023		(9,462)		9,462			9,462						
100137443	REDONDO BEACH	CA		01/11/2024		2,824		(381)			(381)		2,443	2,443			
100180710	ANAHEIM	CA		11/26/2024		3,675		(116)			(116)		3,558	3,558			
324040770	VANCOUVER	WA		07/25/2024		617,400							617,400	617,400			
100164975	ESCONDIDO	CA		08/28/2024		1,318		49			49		1,367	1,367			
100136054	WALNUT CREEK	CA		11/16/2023		3,436		(228)			(228)		3,208	3,208			
100175412	QUEEN CREEK	AZ		12/23/2024		3,565		(231)			(231)		3,335	3,335			
100153082	MORAGA	CA		06/27/2024		3,212		(250)			(250)		2,961	2,961			
100118679	SARASOTA	FL		07/25/2023		3,070		(270)			(270)		2,799	2,799			
100128257	NAPA	CA		09/14/2023		1,954		(149)			(149)		1,805	1,805			
100137167	LOS ANGELES	CA		11/28/2023		2,684		(333)			(333)		2,350	2,350			
100135850	RANCHO CUCAMONGA	CA		11/13/2023		3,575		(154)			(154)		3,421	3,421			
100168624	NEWPORT BEACH	CA		09/25/2024		4,052		(259)			(259)		3,793	3,793			
100160506	LOS ANGELES	CA		07/19/2024		2,612		(293)			(293)		2,319	2,319			
100171273	VANCOUVER	WA		10/16/2024		2,949		(79)			(79)		2,870	2,870			
100116091	SAN DIEGO	CA		07/20/2023		(14,761)		14,761			14,761						
100115459	RANCHO CUCAMONGA	CA		07/17/2023		7,323		190			190		7,513	7,513			
100100465	BERKELEY	CA		04/27/2023		(2,816)		2,816			2,816						
100156383	LOS ANGELES	CA		07/25/2024		3,549		(96)			(96)		3,452	3,452			
100146860	EUSTIS	FL		03/21/2024		16,666		(809)			(809)		15,857	15,857			
100185618	SAN CLEMENTE	CA		12/20/2024		55		(55)			(55)						
100087090	BOCA RATON	FL		11/04/2022		722		178			178		900	900			
100165986	SAN DIEGO	CA		09/06/2024		3,506		(677)			(677)		2,829	2,829			
100180627	BELMONT	NC		11/26/2024		3,310		(325)			(325)		2,985	2,985			
100134448	LITTLETON	CO		10/30/2023		60,385			60,385		(60,385)						
100185790	SAN CLEMENTE	CA		12/26/2024		3,758		(79)			(79)		3,679	3,679			
100117662	LAFAYETTE	CA		07/20/2023		4,432		146			146		4,578	4,578			
100081763	MILLBRAE	CA		03/22/2022		7,853		(269)			(269)		7,583	7,583			
100154342	TARZANA	CA		06/12/2024		3,174		(70)			(70)		3,104	3,104			
100159695	KIHEI	HI		08/23/2024		4,084		(150)			(150)		3,933	3,933			
100142821	DOWNEY	CA		02/08/2024		3,218		(120)			(120)		3,098	3,098			
100080470	SAN JUAN CAPISTRANO	CA		03/10/2022		(23)		23			23						
100168734	SAN JOSE	CA		09/26/2024		3,397		(316)			(316)		3,081	3,081			
100153655	LAS VEGAS	NV		05/31/2024		3,193		(325)			(325)		2,868	2,868			
100175596	NEWTOWN	PA		11/12/2024		6,166		(243)			(243)		5,924	5,924			
100173038	BIG BEAR LAKE	CA		10/25/2024		(3)		3			3						
100135854	LOS ANGELES	CA		11/13/2023		53		(53)			(53)						
100171207	TARZANA	CA		10/16/2024		3,694		(317)			(317)		3,377	3,377			
100148141	WHITTIER	CA		05/15/2024		3,551		(176)			(176)		3,374	3,374			
100175771	WAIKOLOA	HI		11/12/2024		3,498		(305)			(305)		3,193	3,193			
100081688	TRACYS LANDING	MD		03/21/2022		8,024		(277)			(277)		7,747	7,747			
100120603	FRISCO	TX		08/18/2023		3,610		(182)			(182)		3,428	3,428			
100147686	NASHVILLE	TN		04/04/2024		(12)		12			12						
10013261 8	VISTA	CA		11/03/2023		39		3,171			3,171		3,209	3,209			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157664	MIAMI	FL		06/28/2024		3,236		(527)			(527)		2,710	2,710			
100117085	FREMONT	CA		07/20/2023		(11,289)		11,289			11,289						
4010074915	MOUNT HOLLY	NJ		08/27/2024		(1,544)		1,544			1,544						
100136788	BROOKLYN	NY		11/27/2023		(117)		117			117						
100155117	ISLAMORADA	FL		07/19/2024		963		2,372			2,372		3,335	3,335			
100073562	CORONADO	CA		11/19/2021		8,130		(313)			(313)		7,817	7,817			
100134582	WASHINGTON	DC		10/30/2023		6,271		(250)			(250)		6,021	6,021			
100116874	ATLANTA	GA		07/20/2023		3,349		450			450		3,799	3,799			
100178239	COSTA MESA	CA		11/19/2024		92		(92)			(92)						
100172822	DENVER	CO		12/06/2024		3,759		(129)			(129)		3,631	3,631			
100132552	MARTINEZ	CA		11/03/2023		3,581		379			379		3,960	3,960			
100089670	ZEIST	NLD		11/29/2022		(134,774)						133,553	(1,220)		1,220		1,220
100126332	PALM SPRINGS	CA		08/30/2023		(75)		75			75						
100175514	JOHNS CREEK	GA		12/23/2024		3,659		(271)			(271)		3,387	3,387			
100184422	POWAY	CA		12/17/2024		3,386		(323)			(323)		3,063	3,063			
100164230	PHOENIX	AZ		08/21/2024		3,423		(245)			(245)		3,178	3,178			
100159729	MISSION VIEJO	CA		08/23/2024		3,581		(245)			(245)		3,336	3,336			
4010056305	CRYSTAL RIVER	FL		08/24/2023		182		(182)			(182)						
100077956	NEWPORT BEACH	CA		01/13/2022		28,682		(341)			(341)		28,341	28,341			
100078032	WASHINGTON	DC		01/12/2022		8,281		(378)			(378)		7,902	7,902			
730300941	GARDENA	CA		12/27/2023		5,103		859			859		5,962	5,962			
100090894	REDONDO BEACH	CA		01/31/2023		4,420		688			688		5,108	5,108			
100165909	LOS ANGELES	CA		09/06/2024		2,781		(166)			(166)		2,615	2,615			
100157716	OAKHURST	NJ		06/28/2024		3,010		(338)			(338)		2,673	2,673			
100141455	LOS ANGELES	CA		01/30/2024		2,836		(226)			(226)		2,611	2,611			
100156016	COLD SPRING HARBOR	NY		06/18/2024		2,960		(269)			(269)		2,692	2,692			
100071928	VAN NUYS	CA		11/19/2021		6,064		(828)			(828)		5,235	5,235			
100071695	SEATTLE	WA		10/14/2021		7,803		(333)			(333)		7,470	7,470			
100079332	GATLINBURG	TN		03/17/2022		(136)		136			136						
100169363	LOS ANGELES	CA		09/27/2024		184		(184)			(184)						
100089227	RENO	NV		01/26/2023		4,068		26			26		4,094	4,094			
100109699	LAKE FOREST	CA		06/16/2023		4,119		(154)			(154)		3,965	3,965			
100178296	PARAMUS	NJ		11/19/2024		3,800		(190)			(190)		3,610	3,610			
100142057	(WOODLAND HILLS AREA) LOS ANGE	CA		02/29/2024		3,229		(122)			(122)		3,108	3,108			
100172704	PURCELLVILLE	VA		11/21/2024		5,446		(538)			(538)		4,908	4,908			
100175025	SHERWOOD FOREST	CA		11/05/2024		4,008		(199)			(199)		3,809	3,809			
730302403	LAKE ELSINORE	CA		12/27/2023		(1,287)		9,874			9,874		8,587	8,587			
100089374	QUEEN CREEK	AZ		11/17/2022		5,236		384			384		5,620	5,620			
100082331	NORTHRIDGE	CA		04/14/2022		6,131		(518)			(518)		5,613	5,613			
100110725	REDONDO BEACH	CA		08/11/2023		2,799		(242)			(242)		2,557	2,557			
100181623	BOCA RATON	FL		12/11/2024		2,605		(279)			(279)		2,326	2,326			
100135158	AGOURA HILLS	CA		12/15/2023		103		20			20		123	123			
100107854	WOODLAND	CA		06/29/2023		521,553		(14,876)			(14,876)		506,678	506,678			
100169976	SAN FRANCISCO	CA		11/08/2024		7,198		(121)			(121)		7,077	7,077			
100168011	SAN ANTONIO	TX		09/20/2024		3,609		(109)			(109)		3,500	3,500			
100173084	NEW YORK	NY		10/25/2024		6,440		(222)			(222)		6,218	6,218			
100074472	PALOS VERDES ESTATES	CA		12/02/2021		(55)		55			55						
100159627	FORT LAUDERDALE	FL		07/15/2024		2,699		(374)			(374)		2,324	2,324			
100141824	AMSTERDAM	NLD		01/29/2024		(133,430)						132,346	(1,084)		1,084		1,084
100099982	AURORA	CO		03/28/2023		2,034		(15)			(15)		2,019	2,019			
100108142	ANAHEIM	CA		05/24/2023		1,123		(63)			(63)		1,060	1,060			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148634	LA CRESCENTA	CA		05/15/2024		3,537		5			5		3,542	3,542			
100164078	LOS ANGELES	CA		08/21/2024		38		(38)			(38)						
100078186	LOS ANGELES	CA		02/10/2022		7,591		233			233		7,824	7,824			
100116126	ENCINO	CA		07/20/2023		(4,874)		10,628			10,628		5,754	5,754			
100079629	NORTHRIDGE	CA		04/08/2022		12,802		74			74		12,876	12,876			
100109033	MANHATTAN BEACH	CA		06/02/2023		86		(86)			(86)						
100172871	LONG BEACH	CA		10/25/2024		3,777		(417)			(417)		3,361	3,361			
100085124	TILBURG	NLD		07/27/2022		(133,308)						131,863	(1,445)		1,445		1,445
100114663	MALIBU	CA		06/29/2023		33		(33)			(33)						
100140719	KIHEI	HI		02/08/2024		(23)		23			23						
19146	DOWNINGTON	PA		03/14/2012		145,768							145,768	145,768			
100068162	LOS ANGELES	CA		08/25/2021		7,982		(94)			(94)		7,888	7,888			
100091601	LOS ANGELES	CA		03/07/2023		1,135		(53)			(53)		1,081	1,081			
100129834	SALINAS	CA		09/27/2023		1,398		16			16		1,414	1,414			
100088058	SAN DIEGO	CA		10/25/2022		2,703		58			58		2,762	2,762			
100181235	SANTA BARBARA	CA		12/06/2024		2,832		(306)			(306)		2,525	2,525			
100164965	MCLEAN	VA		08/28/2024		3,449		(439)			(439)		3,010	3,010			
100141947	IMPERIAL BEACH	CA		02/29/2024		4,365		(324)			(324)		4,041	4,041			
100158455	HINGHAM	MA		07/10/2024		3,526		(256)			(256)		3,270	3,270			
100088102	TEMECULA	CA		10/25/2022		3,770		(276)			(276)		3,494	3,494			
4010054947	TRENTON	NJ		07/27/2023		3,659		(240)			(240)		3,419	3,419			
100077942	AUSTIN	TX		01/10/2022		7,953		87			87		8,039	8,039			
100174039	SAN MATEO	CA		10/31/2024		68		(68)			(68)						
100133529	MONROE	NY		10/19/2023		179,597		(16)	179,581		(179,597)						
100174103	MILTON	GA		10/31/2024		3,065		(437)			(437)		2,628	2,628			
100107844	GLENDALE	CA		05/23/2023		6,057		(200)			(200)		5,857	5,857			
100143870	VALENCIA	CA		03/06/2024		3,392		(201)			(201)		3,192	3,192			
730101464	LYNWOOD	CA		12/27/2023		2,037		3,794			3,794		5,832	5,832			
100079249	CLARKSVILLE	MD		02/25/2022		12,501		(257)			(257)		12,244	12,244			
100107908	VILLA PARK	CA		06/29/2023		3,684		(231)			(231)		3,453	3,453			
100157786	HIDEOUT	UT		08/01/2024		(9)		9			9						
100156125	LOS ANGELES	CA		07/25/2024		14		(14)			(14)						
100162063	PARKLAND	FL		07/31/2024		35,955		(996)			(996)		34,960	34,960			
100116071	UPLAND	CA		07/20/2023		4,007		17			17		4,024	4,024			
100152001	THE HILLS	TX		06/14/2024		22		(22)			(22)						
100175561	NEWCASTLE	WA		11/12/2024		4,237		(65)			(65)		4,172	4,172			
100157620	SHERMAN OAKS	CA		06/28/2024		2,923		(289)			(289)		2,634	2,634			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022		2,857		(57)			(57)		2,800	2,800			
100078763	HUNTINGTON BEACH	CA		01/31/2022		7,418		(358)			(358)		7,060	7,060			
100109293	BROOKLYN	NY		06/12/2023		3,847		(205)			(205)		3,642	3,642			
100156154	ANAHEIM	CA		07/25/2024		291,425		(4,998)			(4,998)		286,427	286,427			
100174686	SAN JOSE	CA		10/31/2024		2,967		(295)			(295)		2,672	2,672			
100184373	HONOLULU	HI		12/16/2024		3,278		(268)			(268)		3,010	3,010			
100159535	POMPANO BEACH	FL		07/15/2024		3,209		(297)			(297)		2,912	2,912			
100165676	SAN DIEGO	CA		10/04/2024		6,103		(527)			(527)		5,576	5,576			
324010688	PORTLAND	OR		03/21/2024		774,620							774,620	774,620			
100180842	ROTTERDAM	NLD		11/27/2024		(131,294)						130,414	(880)		880		880
100101774	BROOKLYN	NY		03/31/2023		20,811		(17,704)			(17,704)		3,108	3,108			
100180131	SARASOTA	FL		11/25/2024		2,977		(203)			(203)		2,775	2,775			
100114764	NOVATO	CA		07/07/2023		44		(44)			(44)						
100185807	VENTURA	CA		12/26/2024		3,680		(111)			(111)		3,569	3,569			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100038544	DUBLIN	IRL		09/27/2019		(145,057)		(801)			(801)	132,803	(13,055)			13,055	13,055
100151867	PAWLEYS ISLAND	SC		05/10/2024		3,419		(22)			(22)		3,398	3,398			
100151997	SNOQUALMIE	WA		06/14/2024		3,088		4			4		3,091	3,091			
730101628	LOS ANGELES	CA		12/27/2023		(6,998)		14,174			14,174		7,176	7,176			
100132466	LIVERMORE	CA		11/03/2023		3,189		199			199		3,389	3,389			
100134415	NETHERLANDS	NLD		10/27/2023		(131,286)						130,194	(1,091)			1,091	1,091
100174538	PETALUMA	CA		10/31/2024		3,053		(403)			(403)		2,651	2,651			
100085167	HUNTINGTON BEACH	CA		09/21/2022		3,333		(289)			(289)		3,043	3,043			
100083802	PALM BEACH GARDENS	FL		07/12/2022		2,530		277			277		2,807	2,807			
100176653	LOS ANGELES	CA		11/15/2024		3,625		(349)			(349)		3,276	3,276			
100159821	LOS ANGELES	CA		07/17/2024		3,192		(186)			(186)		3,006	3,006			
100149032	VENICE	CA		04/19/2024		3,354		(16)			(16)		3,338	3,338			
100173742	TRABUCO CANYON	CA		10/30/2024		2,903		(394)			(394)		2,509	2,509			
100173428	PORTLAND	OR		10/29/2024		3,486		(381)			(381)		3,105	3,105			
4010072414	NETCONG	NJ		04/29/2024		3,101		(337)			(337)		2,763	2,763			
100132807	ATLANTA	GA		11/03/2023		2,469		239			239		2,707	2,707			
100109743	FORT PIERCE	FL		06/16/2023		4,879		(177)			(177)		4,701	4,701			
100138351	BIG BEAR LAKE	CA		12/18/2023		2,902		(98)			(98)		2,804	2,804			
100178455	SAN MARINO	CA		11/21/2024		3,904		(235)			(235)		3,669	3,669			
100173788	UNION CITY	CA		10/30/2024		3,758		(334)			(334)		3,424	3,424			
100109009	LOS ANGELES	CA		05/31/2023		4,917		(675)			(675)		4,241	4,241			
100076602	SAN JOSE	CA		12/30/2021		100		(100)			(100)						
100148576	SAN FRANCISCO	CA		04/12/2024		3,702		(107)			(107)		3,595	3,595			
100165807	LA CANADA FLINTRIDGE	CA		08/29/2024		55		(55)			(55)						
100168044	COSTA MESA	CA		09/20/2024		3,624		(315)			(315)		3,309	3,309			
100128274	PALM SPRINGS	CA		09/14/2023		663,146		1	663,146		(663,146)						
100158469	AUSTIN	TX		07/10/2024		3,028		(241)			(241)		2,786	2,786			
100088073	GEORGETOWN	TX		10/25/2022		3,242		(231)			(231)		3,011	3,011			
100163351	MISSOURI CITY	TX		08/13/2024		3,565		(245)			(245)		3,320	3,320			
100135018	SAN FRANCISCO	CA		10/30/2023		1,832		1,146			1,146		2,978	2,978			
100180642	LOS GATOS	CA		11/26/2024		3,430		(460)			(460)		2,970	2,970			
100131795	LEHI	UT		10/06/2023		1,262		(19)			(19)		1,243	1,243			
100186682	BISCAYNE PARK	FL		12/31/2024		2,393		(205)			(205)		2,188	2,188			
100065833	ENCINO	CA		07/23/2021		9,523		(775)			(775)		8,747	8,747			
100178481	BROOKLYN	NY		11/21/2024		2,594		(271)			(271)		2,323	2,323			
100149913	LOS ANGELES	CA		04/29/2024		3,747		(319)			(319)		3,429	3,429			
100149029	LAGUNA NIGUEL	CA		04/19/2024		8,345		19			19		8,363	8,363			
100083343	AMSTERDAM	NLD		05/27/2022		(129,869)						129,165	(704)			704	704
100102836	(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023		3,568		(223)			(223)		3,346	3,346			
100170511	AZUSA	CA		10/09/2024		2,630		(278)			(278)		2,353	2,353			
100087301	SAN FRANCISCO	CA		10/25/2022		5,145		1,582			1,582		6,727	6,727			
100144903	UNITED KINGDOM	GBR		03/12/2024		(91,752)		(298)			(298)	90,082	(1,968)		695	1,273	1,968
100134358	SANTA ROSA BEACH	FL		10/27/2023		2,815		(105)			(105)		2,710	2,710			
100178392	GALVESTON	TX		11/21/2024		1,442		(228)			(228)		1,214	1,214			
100133355	VASHON	WA		11/21/2023		3,123		38			38		3,161	3,161			
100101165	BROOKLYN	NY		04/28/2023		(15,322)		15,322			15,322						
100165347	SIMI VALLEY	CA		08/29/2024		3,683		(240)			(240)		3,443	3,443			
100171105	EL CAJON	CA		11/22/2024		4,713		(108)			(108)		4,604	4,604			
100118673	CHATSWORTH	CA		07/25/2023		3,657		(379)			(379)		3,278	3,278			
100142438	CAVE CREEK	AZ		03/08/2024		93		(93)			(93)						
100120680	DAVIE	FL		08/24/2023		2,629		(176)			(176)		2,453	2,453			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180111	UPLAND	CA		12/30/2024		4,276		(310)			(310)		3,967	3,967			
100109702	ORINDA	CA		06/16/2023		3,580		(283)			(283)		3,297	3,297			
100184983	HONOLULU	HI		12/19/2024		2,952		(285)			(285)		2,667	2,667			
100065859	WESTLAKE VILLAGE	CA		07/27/2021		(6,640)		11,269			11,269		4,629	4,629			
100117368	PIEDMONT	CA		07/20/2023		4,600		5,760			5,760		10,360	10,360			
100142014	BAKERSFIELD	CA		02/29/2024		2,352		(199)			(199)		2,153	2,153			
100140859	VILLA PARK	CA		03/06/2024		3,507		(111)			(111)		3,397	3,397			
100181652	LOS ANGELES	CA		12/11/2024		24,586		(671)			(671)		23,915	23,915			
100155972	JERSEY CITY	NJ		06/18/2024		6		(6)			(6)						
100110625	LOS ANGELES	CA		06/30/2023		4,182		(31)			(31)		4,151	4,151			
100185177	SAN MARCOS	CA		12/20/2024		9,058		(538)			(538)		8,520	8,520			
100057252	PALOS VERDES ESTATES	CA		05/19/2021		6,779		(577)			(577)		6,202	6,202			
100120495	SANTA BARBARA	CA		08/18/2023		165		(165)			(165)						
100139815	UNITED KINGDOM	GBR		12/18/2023		(89,457)						88,987	(470)		470		470
100109178	LOS ANGELES (WEST HILLS AREA)	CA		07/21/2023		(30)		30			30						
100173502	SHALIMAR	FL		10/29/2024		3,250		(450)			(450)		2,800	2,800			
100180488	SAN DIEGO	CA		11/26/2024		86		(86)			(86)						
100174055	OAKLAND	CA		10/31/2024		3,252		(145)			(145)		3,107	3,107			
100175689	COVINA	CA		11/12/2024		3,418		(404)			(404)		3,014	3,014			
100103525	LOS ANGELES	CA		05/08/2023		8,526			8,526		(8,526)						
100144292	SANDPOINT	ID		03/07/2024		2,297		151			151		2,447	2,447			
100169991	HALLANDALE BEACH	FL		11/08/2024		3,699		(475)			(475)		3,224	3,224			
100071506	DALLAS	TX		10/19/2021		6,104		(459)			(459)		5,645	5,645			
100156356	TORRANCE	CA		07/25/2024		3,288		(204)			(204)		3,084	3,084			
100103382	PASADENA	CA		06/16/2023		8,041		(213)			(213)		7,828	7,828			
100173433	WINTER PARK	FL		10/29/2024		3,721		(539)			(539)		3,182	3,182			
19036	FORT WORTH	TX		04/15/2011		237,266							237,266	237,266			
100137418	CORAL GABLES	FL		01/11/2024		4,128		(300)			(300)		3,828	3,828			
100154917	HOUSTON	TX		07/19/2024		3,513		430			430		3,942	3,942			
100078045	VENICE	CA		01/21/2022		6,573		(450)			(450)		6,123	6,123			
100161405	DUNEDIN	FL		07/26/2024		12,547		(120)			(120)		12,428	12,428			
100141932	SUNNYVALE	CA		03/27/2024		3,452		(96)			(96)		3,356	3,356			
100083339	GRONINGEN	NLD		05/27/2022		(128,274)						127,806	(469)		469		469
100157614	VERO BEACH	FL		06/28/2024		3,431		(397)			(397)		3,034	3,034			
100118667	TRABUCO CANYON	CA		07/25/2023		14,537		(428)			(428)		14,109	14,109			
100180685	OJAI	CA		11/26/2024		3,356		(76)			(76)		3,280	3,280			
100176145	(PORTER RANCH AREA) LOS ANGEL	CA		12/20/2024		3,008		(285)			(285)		2,723	2,723			
100117893	ATLANTA	GA		07/20/2023		3,449		(181)			(181)		3,269	3,269			
100176790	RICHMOND HILL	GA		11/15/2024		3,390		(569)			(569)		2,821	2,821			
100178383	COOPER CITY	FL		11/21/2024		3,558		(140)			(140)		3,418	3,418			
100149080	FRISCO	TX		04/19/2024		3,500		(297)			(297)		3,203	3,203			
100108494	ENCINO	CA		05/25/2023		3,512		(75)			(75)		3,437	3,437			
100168744	KIRKLAND	WA		09/26/2024		3,348		(151)			(151)		3,197	3,197			
100114720	RIVERSIDE	CA		06/29/2023		2,654		(187)			(187)		2,467	2,467			
100117165	GILROY	CA		07/20/2023		3,858		747			747		4,605	4,605			
100139457	SIERRA MADRE	CA		12/28/2023		(8)		8			8						
100156386	MESA	AZ		07/25/2024		3,670		(82)			(82)		3,588	3,588			
100154166	PHOENIX	AZ		07/11/2024		3,714		(222)			(222)		3,491	3,491			
100154678	BROOKLYN	NY		07/19/2024		3,246		(509)			(509)		2,737	2,737			
4010053712	IRVINGTON	NJ		06/20/2023		3,503		(278)			(278)		3,225	3,225			
100076444	DANVILLE	CA		12/23/2021		5,278		(143)			(143)		5,135	5,135			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077827	OAKLAND	CA		01/14/2022		117		(17)			(17)		100	100			
100156262	OCEAN CITY	NJ		07/25/2024		3,031		(480)			(480)		2,550	2,550			
4010044254	BALTIMORE	NY		02/02/2023		(2,414)		2,414			2,414						
100171264	BROOKLYN	NY		10/16/2024		3,319		(458)			(458)		2,861	2,861			
100175399	SAN JOSE	CA		12/23/2024		2,528		(101)			(101)		2,426	2,426			
100080300	AMSTERDAM	NLD		02/22/2022		(127,968)						127,154	(814)		814		814
100184416	IRVINE	CA		12/17/2024		3,223		(303)			(303)		2,920	2,920			
730005513	BUENA PARK	CA		12/27/2023		10,637		1,227			1,227		11,864	11,864			
100176814	BOCA RATON	FL		11/15/2024		62		(62)			(62)						
100138015	SANTA CLARA	CA		12/13/2023		7		(7)			(7)						
100081680	LA VERNE	CA		03/21/2022		72		(72)			(72)						
323110542	DAMASCUS	OR		12/20/2023		537,230							537,230	537,230			
100172700	PRINCEVILLE	HI		11/21/2024		3,323		(345)			(345)		2,977	2,977			
100157833	DALLAS	TX		08/01/2024		3,388		(204)			(204)		3,183	3,183			
100076536	LOS ANGELES	CA		01/04/2022		7,447		(223)			(223)		7,224	7,224			
100109887	MIAMI BEACH	FL		06/22/2023		(49)		49			49						
730301696	SALINAS	CA		12/27/2023		3,735		1,973			1,973		5,708	5,708			
100137148	SCOTTSDALE	AZ		11/28/2023		2,321		124			124		2,444	2,444			
100163840	WINDSOR	CO		09/27/2024		3,180		(343)			(343)		2,837	2,837			
100156697	SAN JOSE	CA		06/26/2024		1,382		(143)			(143)		1,239	1,239			
100147485	HENDERSON	NV		04/03/2024		3,309		(271)			(271)		3,038	3,038			
100173690	LOS ANGELES	CA		10/30/2024		2,443		(262)			(262)		2,181	2,181			
100141338	SAN BRUNO	CA		01/30/2024		2,684		(105)			(105)		2,580	2,580			
100178288	VALENCIA	CA		11/19/2024		3,741		(68)			(68)		3,673	3,673			
324090012	WINDSOR	CO		10/31/2024		21							21	21			
100129239	BROOKHAVEN	GA		11/03/2023		3,252		(137)			(137)		3,115	3,115			
100128888	CENTERPORT	NY		09/21/2023		44,704		(1,061)			(1,061)		43,642	43,642			
100165634	MIRAMAR	FL		10/04/2024		3,533		(271)			(271)		3,262	3,262			
100154732	SPRING VALLEY	NY		07/19/2024		590,871		206	591,077		(590,871)						
100057238	GLENDALE	CA		05/19/2021		8,339		(648)			(648)		7,690	7,690			
100170475	MIAMI	FL		10/09/2024		2,771		(313)			(313)		2,457	2,457			
100100467	LEESBURG	VA		04/27/2023		4,381		107			107		4,488	4,488			
100133535	FRISCO	TX		10/19/2023		3,210		(160)			(160)		3,050	3,050			
100135992	(NORTH HILLS AREA) LOS ANGELE	CA		11/16/2023		(55)		55			55						
100152021	WOODLAND HILLS	CA		05/14/2024		3,182		(272)			(272)		2,910	2,910			
100101839	YORBA LINDA	CA		04/06/2023		3,838		(202)			(202)		3,636	3,636			
100130386	KIRKLAND	WA		09/28/2023		6,643		(151)			(151)		6,492	6,492			
100168688	SAN BRUNO	CA		09/25/2024		3,315		(383)			(383)		2,932	2,932			
100084753	BAY HARBOR ISLANDS	FL		08/02/2022		(95)		95			95						
100173851	PARK RIDGE	IL		10/31/2024		2,219		1,132			1,132		3,351	3,351			
100174012	RIVERSIDE	CA		10/31/2024		3,085		(434)			(434)		2,651	2,651			
100082005	TILBURG	NLD		03/30/2022		(126,426)						125,897	(529)		529		529
100166024	SAN DIEGO	CA		09/06/2024		3,603		(241)			(241)		3,362	3,362			
100120519	MURRIETA	CA		08/18/2023		2,783		(214)			(214)		2,568	2,568			
100083789	LOS ANGELES	CA		07/12/2022		(28)		28			28						
100110117	GLENDALE	CA		06/23/2023		3,796		(123)			(123)		3,673	3,673			
100176798	SAN FRANCISCO	CA		11/15/2024		83		(83)			(83)						
4010055390	MASTIC BEACH	NY		08/24/2023		3,786		(40)			(40)		3,746	3,746			
100129848	SAN DIEGO	CA		09/27/2023		3,532		(6)			(6)		3,526	3,526			
100173680	AMSTERDAM	NLD		10/29/2024		(126,428)						125,584	(844)		844		844
100078331	LOS ANGELES	CA		02/10/2022		85		(85)			(85)						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168953	ROTTERDAM	NLD		09/26/2024		(111,153)						110,417	(736)		736		736
100138013	SAN JOSE	CA		12/13/2023		(1)		1			1						
100180557	BURBANK	CA		11/26/2024		3,458		(134)			(134)		3,324	3,324			
100099917	SCOTTSDALE	AZ		03/28/2023		2,247		88			88		2,334	2,334			
100091016	NORCO	CA		01/31/2023		2,028		(131)			(131)		1,897	1,897			
100173516	NAPLES	FL		10/29/2024		3,543		(202)			(202)		3,341	3,341			
100174506	SOLANA BEACH	CA		10/31/2024		2,660		(230)			(230)		2,430	2,430			
100079993	ZEPHYR COVE	NV		04/08/2022		(5,537)		5,537			5,537						
100172639	MIAMI	FL		10/24/2024		13,506		(411)			(411)		13,094	13,094			
100168296	SAN DIEGO	CA		09/20/2024		3,401		(309)			(309)		3,092	3,092			
100132749	GUERNEVILLE	CA		11/03/2023		2,644		(151)			(151)		2,493	2,493			
100117851	FOLSOM	CA		07/20/2023		2,344		204			204		2,548	2,548			
100164212	LOS GATOS	CA		08/21/2024		3,290		(239)			(239)		3,051	3,051			
100139163	SAN DIEGO	CA		12/28/2023		2,355		(127)			(127)		2,229	2,229			
100145528	UNITED KINGDOM	GBR		03/12/2024		(95,991)		6,790			6,790	88,372	(829)		829		829
100173465	TAVEMIER	FL		10/29/2024		3,332		(224)			(224)		3,108	3,108			
100161652	ZEIST	NLD		07/29/2024		(126,327)						125,101	(1,227)		1,227		1,227
100080929	SAN DIEGO	CA		03/17/2022		(10)		10			10						
100109150	PONTE VEDRA	FL		07/21/2023		3,144		(318)			(318)		2,827	2,827			
100168866	UNITED KINGDOM	GBR		09/26/2024		(87,981)						86,615	(1,366)		1,366		1,366
100166467	LONG BEACH	CA		10/31/2024		3,148		(446)			(446)		2,702	2,702			
100148636	TAVERNIER	FL		05/15/2024		4,274		31			31		4,305	4,305			
100165766	MONTEREY PARK	CA		08/29/2024		93,838		132	93,969		(93,838)						
100137192	NEWBERRY	FL		11/28/2023		7,411		4,829			4,829		12,240	12,240			
100172618	SAN RAMON	CA		10/24/2024		2,553		(251)			(251)		2,302	2,302			
100114779	LEANDER	TX		07/07/2023		3,917		(120)			(120)		3,797	3,797			
100153792	CHATSWORTH	CA		07/10/2024		11,954		69			69		12,023	12,023			
100174741	NASHVILLE	TN		10/31/2024		8,575		(315)			(315)		8,260	8,260			
100082618	ORANGE	CA		04/14/2022		11,834		(334)			(334)		11,500	11,500			
100078046	VENICE	CA		01/21/2022		6,422		(440)			(440)		5,982	5,982			
100168648	SEDONA	AZ		09/25/2024		22,889		(394)			(394)		22,495	22,495			
100174899	CELEBRATION	FL		10/31/2024		1,951		(382)			(382)		1,569	1,569			
100169934	CAPE CORAL	FL		11/08/2024		3,712		(390)			(390)		3,322	3,322			
100180603	MURRIETA	CA		11/26/2024		3,094		(374)			(374)		2,720	2,720			
100080908	SAUSALITO	CA		03/10/2022		95		(95)			(95)						
100167530	SALINAS	CA		10/31/2024		3,506		(209)			(209)		3,297	3,297			
100102779	HENDERSON	NV		06/22/2023		2,377		(162)			(162)		2,215	2,215			
100138019	CARLISLE	MA		12/13/2023		2,907		25			25		2,932	2,932			
403051362	HOLLY HILL	FL		11/04/2024		4,113		(941)			(941)		3,172	3,172			
100175841	PALM DESERT	CA		11/12/2024		3,807		49			49		3,856	3,856			
100114687	SANTA CLARITA	CA		06/29/2023		1,662		(52)			(52)		1,610	1,610			
100147179	PLEASANT VIEW	UT		03/28/2024		2,690		105			105		2,795	2,795			
100091710	HOUSTON	TX		03/24/2023		3,788		(271)			(271)		3,517	3,517			
100180659	AUSTIN	TX		11/26/2024		3,333		(279)			(279)		3,054	3,054			
100038597	DUBLIN	IRL		09/27/2019		(140,770)		(3,062)			(3,062)	125,184	(18,649)		(130)	18,779	18,649
100135898	COSTA MESA	CA		11/13/2023		2,784		28			28		2,813	2,813			
100156821	MILLBRAE	CA		06/27/2024		2,624		(75)			(75)		2,549	2,549			
100143670	HARVEY CEDARS	NJ		02/22/2024		5,470		(375)			(375)		5,095	5,095			
100137892	SARASOTA	FL		12/08/2023		2,678		(275)			(275)		2,403	2,403			
100114944	PASADENA	CA		07/13/2023		3,154		(151)			(151)		3,003	3,003			
100141384	LOS ANGELES	CA		01/30/2024		(45)		45			45						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053345	LAKEWAY	TX		03/23/2021		8,181		(42)			(42)		8,140	8,140			
403051532	GREENACRES	FL		06/28/2024		1,989		(1,989)			(1,989)						
100185574	KEYSTONE	CO		12/20/2024		3,581		(328)			(328)		3,253	3,253			
100170902	GARDEN GROVE	CA		10/11/2024		2,942		(408)			(408)		2,534	2,534			
100173496	SAN JOSE	CA		10/29/2024		4,149		(537)			(537)		3,612	3,612			
403049954	ST. JOSEPH	MO		06/28/2024		7,006		(3,661)			(3,661)		3,344	3,344			
100175568	DANVILLE	CA		11/12/2024		3,478		(159)			(159)		3,319	3,319			
100160831	MORGAN HILL	CA		07/24/2024		3,348		12			12		3,361	3,361			
100071884	FOSTER CITY	CA		11/05/2021		53		(53)			(53)						
100154604	CASTAIC	CA		06/14/2024		4,165		(96)			(96)		4,069	4,069			
100030774	LOS ANGELES	CA		04/09/2019		6,388		322			322		6,710	6,710			
100151988	MAKAWAO	HI		06/14/2024		97		(97)			(97)						
100167799	VAN NUYS	CA		09/19/2024		2,680		(314)			(314)		2,367	2,367			
100076396	ANNA MARIA	FL		12/23/2021		5,884		(881)			(881)		5,004	5,004			
100080394	MIRAMAR BEACH	FL		04/14/2022		154,047			154,047		(154,047)						
100149503	CHULA VISTA	CA		04/26/2024		3,551		(281)			(281)		3,270	3,270			
100071887	SANTA CRUZ	CA		11/05/2021		65		(65)			(65)						
100180664	SALEM	OR		11/26/2024		2,953		(72)			(72)		2,881	2,881			
100089684	SPIJKENISSE	NLD		11/29/2022		(124,911)						123,816	(1,095)		1,095		1,095
100185133	JAMUL	CA		12/20/2024		2,040		(281)			(281)		1,758	1,758			
100144500	LA QUINTA	CA		04/26/2024		3,370		(250)			(250)		3,119	3,119			
100180681	SUNNYVALE	CA		11/26/2024		3,308		(380)			(380)		2,929	2,929			
100082224	PUERTO LOS CABOS	MEX		04/14/2022		5,061							5,061	5,061			
100139021	DOYLESTOWN	PA		12/22/2023		2,854		208			208		3,063	3,063			
100143785	BRIGHTON	CO		02/28/2024		5,509		(264)			(264)		5,246	5,246			
100136020	GILBERT	AZ		11/16/2023		3,013		6			6		3,018	3,018			
100135659	LAS VEGAS	NV		11/09/2023		1,851		195			195		2,045	2,045			
100142841	WALNUT CREEK	CA		02/09/2024		3,121		(148)			(148)		2,973	2,973			
100137419	DUBLIN	CA		01/11/2024		3,114		(214)			(214)		2,900	2,900			
100132721	MIAMI	FL		11/03/2023		2,584		460			460		3,043	3,043			
730300294	OXNARD	CA		12/27/2023		2,293		5,709			5,709		8,002	8,002			
4010053994	BEACHWOOD	NJ		07/27/2023		3,607		(199)			(199)		3,408	3,408			
100185969	TRUCKEE	CA		12/26/2024		1,409		(188)			(188)		1,221	1,221			
100133452	LOS ANGELES	CA		10/19/2023		4,612		122			122		4,734	4,734			
100134410	NETHERLANDS	NLD		10/27/2023		(124,168)						123,323	(845)		845		845
100180794	SOUTHWEST RANCHES	FL		11/26/2024		3,520		(168)			(168)		3,352	3,352			
100118744	SAN JOSE	CA		07/25/2023		3,689		(314)			(314)		3,375	3,375			
100076597	TOPANGA	CA		12/30/2021		72		(72)			(72)						
100147489	ENCINO	CA		04/03/2024		52		(52)			(52)						
100135983	RENO	NV		11/16/2023		3,778		74			74		3,852	3,852			
100074479	SAN JOSE	CA		12/14/2021		180		(180)			(180)						
100148618	CHULA VISTA	CA		05/15/2024		2,814		(327)			(327)		2,487	2,487			
100086634	FRISCO	TX		09/30/2022		3,313		(117)			(117)		3,196	3,196			
100181654	MARATHON	FL		12/11/2024		3,427		(301)			(301)		3,126	3,126			
100169394	LOS ANGELES	CA		09/27/2024		52		(52)			(52)						
100175402	MOUNT PLEASANT	SC		12/23/2024		5,752		(395)			(395)		5,356	5,356			
100080356	HUNTINGTON BEACH	CA		02/28/2022		6,149		(406)			(406)		5,743	5,743			
100079592	NEW YORK	NY		04/25/2022		(1,446)		5,097			5,097		3,651	3,651			
100153808	AUSTIN	TX		07/10/2024		3,416		50			50		3,466	3,466			
100153031	SARASOTA	FL		06/27/2024		3,066		(150)			(150)		2,917	2,917			
100132564	INDIO	CA		11/03/2023		1,938		1,185			1,185		3,123	3,123			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148644	LOS ANGELES	CA		05/15/2024		3,520		16			16		3,536	3,536			
100102825	BURBANK	CA		06/22/2023		3,391		(281)			(281)		3,110	3,110			
100154549	SANTA ANA	CA		06/14/2024		5,483		(389)			(389)		5,094	5,094			
100153743	S-GRAVENHAGE	NLD		05/30/2024		(75,648)						75,060	(587)		587		587
100170032	GARDEN CITY	ID		11/08/2024		3,561		(221)			(221)		3,339	3,339			
100164651	WOODLAND HILLS	CA		08/23/2024		(83)		83			83						
100078304	WESTON	FL		02/10/2022		159,793			159,793		(159,793)						
100181327	BOCA RATON	FL		12/06/2024		11,721		(331)			(331)		11,390	11,390			
100076556	THOUSAND OAKS	CA		12/16/2021		29		(29)			(29)						
100165679	ARCADIA	CA		10/04/2024		3,261		(324)			(324)		2,936	2,936			
100141707	NEW YORK	NY		01/30/2024		2,607		(370)			(370)		2,237	2,237			
100100512	ORLANDO	FL		04/27/2023		3,010		(146)			(146)		2,864	2,864			
4010059054	RIVERHEAD	NY		09/28/2023		2,995		(277)			(277)		2,718	2,718			
100156761	THOUSAND OAKS	CA		06/26/2024		28		(28)			(28)						
100169300	BROOKLYN	NY		09/27/2024		3,278		(247)			(247)		3,031	3,031			
100141714	CASTAIC	CA		01/30/2024		2,633		(160)			(160)		2,473	2,473			
100169318	LAGUNA NIGUEL	CA		09/27/2024		3,223		(266)			(266)		2,956	2,956			
100102866	MIRAMAR BEACH	FL		06/22/2023		3,768		337			337		4,104	4,104			
100173078	HUNTINGTON	NY		10/25/2024		3,910		(304)			(304)		3,606	3,606			
100164713	ANAHEIM	CA		08/23/2024		1,692		(283)			(283)		1,409	1,409			
100175646	PALMETTO BAY	FL		11/12/2024		3,221		(226)			(226)		2,994	2,994			
100178406	NAPLES	FL		11/21/2024		2,983		274			274		3,257	3,257			
100152800	LOS ANGELES	CA		05/22/2024		3,076		(255)			(255)		2,822	2,822			
100057490	BURBANK	CA		06/02/2021		(10,317)		10,317			10,317						
100082251	HIGHLAND	UT		04/14/2022		5,500		316			316		5,816	5,816			
100127672	DENISON	TX		09/08/2023		1,459		(64)			(64)		1,395	1,395			
100083954	ORANGE	CA		07/12/2022		2,842		3			3		2,845	2,845			
100082738	TIEL	NLD		04/27/2022		602,906						47,968	650,874	701,203	50,329		50,329
100168659	CALABASAS	CA		09/25/2024		216		(216)			(216)						
100175336	PLEASANT HILL	CA		11/05/2024		4,926		(113)			(113)		4,814	4,814			
100139507	NEW HAVEN	CT		12/28/2023		19		(19)			(19)						
100154133	CYPRESS	CA		07/11/2024		2,306		(192)			(192)		2,114	2,114			
100173779	CARMEL	IN		10/30/2024		3,578		(271)			(271)		3,307	3,307			
100181356	LOS ANGELES	CA		12/06/2024		4,207		(384)			(384)		3,824	3,824			
100163976	TORRANCE	CA		10/04/2024		3,470		(79)			(79)		3,391	3,391			
100132412	MANHATTAN BEACH	CA		11/03/2023		3,075		55			55		3,130	3,130			
100132415	PORT SAINT JOE	FL		11/03/2023		3,589		325			325		3,914	3,914			
100175580	UPPER SADDLE RIVER	NJ		11/12/2024		3,733		(102)			(102)		3,631	3,631			
403050358	OKLAHOMA CITY	OK		06/28/2024		3,536		(3,536)			(3,536)						
100153793	AUSTIN	TX		07/10/2024		1,374		(54)			(54)		1,320	1,320			
100141704	SAN DIEGO	CA		01/30/2024		3,031		(109)			(109)		2,922	2,922			
100084929	DICKINSON	TX		09/29/2022		3,906		55			55		3,962	3,962			
100137398	SAINT GEORGE	UT		01/11/2024		2,159		111			111		2,269	2,269			
100114692	TRABUCO CANYON	CA		06/29/2023		4,531		141			141		4,673	4,673			
100087509	LAIE	HI		10/25/2022		5,197		1,208			1,208		6,405	6,405			
100100965	HENDERSONVILLE	TN		04/28/2023		11,031		2,172			2,172		13,203	13,203			
100139053	NEW YORK	NY		12/28/2023		1,933		(146)			(146)		1,787	1,787			
100154600	KENSINGTON	MD		06/14/2024		2,735		(374)			(374)		2,361	2,361			
100175563	LITTLE COMPTON	RI		11/12/2024		4,031		(50)			(50)		3,981	3,981			
100103386	LOS ANGELES	CA		06/16/2023		157		(157)			(157)						
100151914	OCEANSIDE	CA		07/10/2024		3,015		(8)			(8)		3,007	3,007			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100038681	DUBLIN	IRL		09/27/2019		(116,483)						120,942	4,459	4,675	244	(29)	216
100167753	NAPLES	FL		09/19/2024		2,987		(266)			(266)		2,721	2,721			
100181332	ALISO VIEJO	CA		12/06/2024		(130)		130			130						
100119928	HUNTINGTON BEACH	CA		08/10/2023		3,546		(84)			(84)		3,463	3,463			
100180600	HONOLULU	HI		11/26/2024		114		(114)			(114)						
100081893	TILBURG	NLD		03/30/2022		(108,308)						107,736	(572)		572		572
100120244	VENICE	CA		08/18/2023		3,497		(139)			(139)		3,358	3,358			
100165661	DUBLIN	CA		10/04/2024		856,995		(13,804)			(13,804)		843,191	843,191			
100159031	WOODLAND HILLS	CA		08/15/2024		179		(179)			(179)						
100172967	RANCHO SANTA MARGARITA	CA		10/25/2024		3,418		(177)			(177)		3,241	3,241			
100156736	WHITTIER	CA		06/26/2024		2,970		(289)			(289)		2,682	2,682			
100149765	MIAMI	FL		04/26/2024		(3,449)		3,449			3,449						
100118977	BLUFFDALE	UT		07/27/2023		1,079		60			60		1,139	1,139			
100144980	UNITED KINGDOM	GBR		03/12/2024		(98,827)		11,616			11,616	86,118	(1,092)		1,092		1,092
100101166	BROOKLYN	NY		04/28/2023		(14,461)		14,461			14,461						
100076835	WELLINGTON	FL		12/27/2021		7,794		(136)			(136)		7,658	7,658			
100171222	SAN JOSE	CA		10/16/2024		94		(94)			(94)						
735112806	HAWTHORNE	CA		12/27/2023		25,770		2,529			2,529		28,299	28,299			
100118100	SANTA BARBARA	CA		07/20/2023		2,919		(139)			(139)		2,780	2,780			
100116208	LOS ANGELES	CA		07/20/2023		(14,081)		14,081			14,081						
100180624	PASADENA	CA		11/26/2024		3,648		(66)			(66)		3,581	3,581			
100057240	ARLINGTON	VA		05/19/2021		7,128		(573)			(573)		6,556	6,556			
100185544	RIVERSIDE	CA		12/20/2024		4,701		(180)			(180)		4,521	4,521			
100150215	SEAL BEACH	CA		04/30/2024		1,372		(111)			(111)		1,261	1,261			
100079420	LOS ALAMITOS	CA		03/17/2022		50		(50)			(50)						
100130358	NOVATO	CA		09/28/2023		3,338		(100)			(100)		3,238	3,238			
100086724	GRANADA HILLS	CA		09/30/2022		2,341		57			57		2,398	2,398			
100080343	SHERMAN OAKS	CA		02/28/2022		7,073		(299)			(299)		6,775	6,775			
100163397	TAMPA	FL		09/27/2024		3,418		(159)			(159)		3,259	3,259			
730101522	WHITTIER	CA		12/27/2023		625		7,147			7,147		7,772	7,772			
100084292	UTRECHT	NLD		06/30/2022		(121,692)						121,043	(649)		649		649
100076747	TEMECULA	CA		12/30/2021		78		(78)			(78)						
100178384	JOHNS CREEK	GA		11/21/2024		2,930		(263)			(263)		2,667	2,667			
100101198	FLUSHING	NY		04/28/2023		(775)		775			775						
100120263	BOTHELL	WA		08/18/2023		9,665		(425)			(425)		9,240	9,240			
100078673	SAN CLEMENTE	CA		02/02/2022		5,812		(816)			(816)		4,996	4,996			
100159594	NATICK	MA		07/15/2024		3,019		(278)			(278)		2,741	2,741			
100076643	LOS ANGELES (VENICE AREA)	CA		12/16/2021		6,298		(882)			(882)		5,416	5,416			
100083431	AMSTERDAM	NLD		05/27/2022		55,424						105,064	160,488	171,286	10,798		10,798
100149205	LOS ANGELES	CA		04/22/2024		2,579		(377)			(377)		2,202	2,202			
100175558	ORLANDO	FL		11/12/2024		3,607		(122)			(122)		3,485	3,485			
100134884	CLIFFSIDE PARK	NJ		10/30/2023		1,635		1,182			1,182		2,818	2,818			
100178424	PANAMA CITY BEACH	FL		11/21/2024		2,395		(113)			(113)		2,283	2,283			
100167523	BUFORD	GA		10/31/2024		3,060		(131)			(131)		2,929	2,929			
100168211	SANTA BARBARA	CA		09/20/2024		3,490		(161)			(161)		3,329	3,329			
100175673	DOWNEY	CA		11/12/2024		3,586		(471)			(471)		3,115	3,115			
100082233	SAYULITA NAYARIT	MEX		04/14/2022		4,125							4,125	4,125			
100174066	FALLS CHURCH	VA		10/31/2024		2,769		(342)			(342)		2,428	2,428			
100133871	CYPRESS	TX		10/24/2023		2,374		(101)			(101)		2,273	2,273			
100133912	LOS ANGELES (SHERMAN OAKS AREA	CA		11/29/2023		2,579		(86)			(86)		2,493	2,493			
100128847	MILILANI	HI		09/21/2023		6,040		(240)			(240)		5,800	5,800			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120575	CORONA	CA		08/18/2023		2,749		(155)			(155)		2,594	2,594			
100133852	WAXHAW	NC		10/20/2023		704		(92)			(92)		612	612			
100076743	DANVILLE	CA		12/30/2021		6,269		(568)			(568)		5,702	5,702			
403048801	UPPER DEERFIELD	NJ		06/28/2024		5,161		(2,686)			(2,686)		2,475	2,475			
100181349	LOS ANGELES	CA		12/06/2024		3,627		293			293		3,920	3,920			
100173816	MASSAPEQUA	NY		10/31/2024		2,850		(233)			(233)		2,617	2,617			
100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		2,496		93			93		2,589	2,589			
100083669	EAST QUOGUE	NY		06/23/2022		8		(8)			(8)						
100164646	HIGHLAND PARK	CA		08/23/2024		3,392		(247)			(247)		3,144	3,144			
100081554	BROOKLYN	NY		03/14/2022		(12,110)		12,110			12,110						
403049515	PITTSBURGH	PA		06/28/2024		(1,295)		1,295			1,295						
100079970	GLENDALE	CA		04/25/2022		4,826		326			326		5,152	5,152			
100148629	KAPAA	HI		05/15/2024		3,297		(128)			(128)		3,169	3,169			
100154599	KENSINGTON	MD		06/14/2024		2,694		(367)			(367)		2,327	2,327			
100120644	ANAHEIM	CA		08/21/2023		2,577		(67)			(67)		2,510	2,510			
100173415	MIAMI BEACH	FL		10/29/2024		9,125		(1,012)			(1,012)		8,113	8,113			
100141635	SANTA CLARA	CA		01/30/2024		2,199		(243)			(243)		1,956	1,956			
100173517	CHANDLER	AZ		10/29/2024		3,536		(299)			(299)		3,237	3,237			
100146586	CAVE CREEK	AZ		03/20/2024		9,325		(519)			(519)		8,806	8,806			
100166344	ELMHURST	IL		10/24/2024		2,216		(96)			(96)		2,120	2,120			
100178248	WHITTIER	CA		11/19/2024		3,901		(90)			(90)		3,811	3,811			
100102800	OLD TAPPAN	NJ		06/22/2023		2,798		(269)			(269)		2,529	2,529			
100151987	PORTLAND	OR		06/14/2024		2,459		(206)			(206)		2,253	2,253			
100149037	ESCONDIDO	CA		04/19/2024		2,850		(272)			(272)		2,577	2,577			
100110018	GLENDALE	CA		06/23/2023		3,327		(152)			(152)		3,175	3,175			
100184410	GLENDALE	CA		12/17/2024		2,652		(277)			(277)		2,376	2,376			
100149931	CASTAIC	CA		06/07/2024		(114)		114			114						
100180735	LOMITA	CA		11/26/2024		4,714		(76)			(76)		4,638	4,638			
100076622	ESCALON	CA		12/16/2021		9,141		(465)			(465)		8,677	8,677			
100167515	SIMI VALLEY	CA		10/31/2024		3,631		(337)			(337)		3,294	3,294			
100156737	UPLAND	CA		06/26/2024		1,753		(198)			(198)		1,555	1,555			
100143976	ROBBINSVILLE	NJ		02/29/2024		2,170		(67)			(67)		2,103	2,103			
100165604	SANTA BARBARA	CA		10/04/2024		3,257		(214)			(214)		3,043	3,043			
100175587	WRIGHTSVILLE BEACH	NC		11/12/2024		2,905		(18)			(18)		2,887	2,887			
100115357	MAKAWAO	HI		07/17/2023		2,604		(206)			(206)		2,398	2,398			
100164233	LAKE OSWEGO	OR		08/21/2024		2,979		(293)			(293)		2,686	2,686			
100180733	SANTA CLARITA	CA		11/26/2024		4,809		(285)			(285)		4,524	4,524			
100065816	NEWPORT BEACH	CA		07/23/2021		7,566		(668)			(668)		6,898	6,898			
100167453	GLENDALE	CA		09/16/2024		3,459		(289)			(289)		3,170	3,170			
100140873	BELL CANYON	CA		01/25/2024		(722)		922			922		200	200			
100161956	AROMAS	CA		07/31/2024		2,761		(85)			(85)		2,676	2,676			
100134401	NETHERLANDS	NLD		10/27/2023		(120,297)						119,305	(993)		993		993
100133398	LOOMIS	CA		11/21/2023		2,906		(97)			(97)		2,808	2,808			
100172158	GRANITE BAY	CA		10/17/2024		2,126		(131)			(131)		1,995	1,995			
100162482	SANTA BARBARA	CA		08/07/2024		3,204		(332)			(332)		2,872	2,872			
100180580	OCEANSIDE	CA		11/26/2024		3,681		(55)			(55)		3,626	3,626			
100150773	CASTRO VALLEY	CA		05/07/2024		3,172		(131)			(131)		3,041	3,041			
100171480	VENICE	CA		10/16/2024		3,425		(223)			(223)		3,201	3,201			
100078051	VENICE	CA		01/21/2022		6,121		(419)			(419)		5,702	5,702			
100077987	GOLD RIVER	CA		01/06/2022		224		(74)			(74)		150	150			
100128906	SANTA ANA	CA		09/21/2023		2,874		(96)			(96)		2,778	2,778			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18830	GREAT FALLS	MT		12/17/2008		69,583		(183)			(183)		69,400	69,400			
100087283	LAKEWOOD RANCH	FL		10/25/2022		4,617		802			802		5,419	5,419			
100099972	PONTE VEDRA BEACH	FL		03/28/2023		1,974		(88)			(88)		1,887	1,887			
100180758	WALPOLE	MA		11/26/2024		1,964		(100)			(100)		1,864	1,864			
100180158	FORT LAUDERDALE	FL		11/25/2024		6,030		(418)			(418)		5,613	4,690		(923)	(923)
100076781	BURBANK	CA		12/27/2021		6,215		(683)			(683)		5,532	5,532			
100158626	SANTA ANA	CA		07/10/2024		3,104		(136)			(136)		2,967	2,967			
403050593	MILWAUKEE	WI		06/28/2024		4,198		(1,327)			(1,327)		2,871	2,871			
100084294	UTRECHT	NLD		06/30/2022		(119,370)						118,725	(645)		645		645
100085088	GRONINGEN	NLD		07/27/2022		(119,665)						118,677	(988)		988		988
100184962	WEST HILLS	CA		12/19/2024		3,091		(88)			(88)		3,003	3,003			
100168002	MORRISTOWN	NJ		09/20/2024		3,069		(184)			(184)		2,885	2,885			
100139545	ST. LOUIS	MO		12/28/2023		2,903		(46)			(46)		2,857	2,857			
100175592	EDWARDS	CO		11/12/2024		3,538		(188)			(188)		3,349	3,349			
100137346	SEATTLE	WA		12/01/2023		2,476		(109)			(109)		2,367	2,367			
100181530	ORLANDO	FL		12/06/2024		3,592		29			29		3,621	3,621			
730301571	WHITTIER	CA		12/27/2023		3,585		1,941			1,941		5,526	5,526			
100180799	SCHIEDAM	NLD		11/27/2024		1,247,863						(22,340)	1,225,522	1,324,895	99,372		99,372
100175594	GRANITE BAY	CA		11/12/2024		1,165		(414)			(414)		751	751			
100161687	S-GRAVENHAGE	NLD		07/29/2024		(119,417)						118,459	(958)		958		958
100185715	HAARLEM	NLD		12/20/2024		(120,033)						118,435	(1,598)		1,598		1,598
100086040	BROOKLYN	NY		08/24/2022		13,325		(9,731)			(9,731)		3,594	3,594			
100159684	MISSION VIEJO	CA		08/23/2024		3,098		(207)			(207)		2,891	2,891			
730101940	SANTA BARBARA	CA		12/27/2023		(567)		6,703			6,703		6,136	6,136			
4010084704	ROSEVILLE	OH		11/26/2024		3,101		(242)			(242)		2,859	2,859			
100102054	MONROVIA	CA		04/14/2023		2,976		(208)			(208)		2,768	2,768			
100118656	JERSEY CITY	NJ		07/25/2023		26		(26)			(26)						
100137867	NEWBERRY	FL		12/08/2023		(2,316)		4,703			4,703		2,387	2,387			
100086714	DUNEDIN	FL		09/30/2022		8,296		170			170		8,466	8,466			
100065861	LOS ANGELES	CA		07/27/2021		6,681		(292)			(292)		6,389	6,389			
100087086	RANCHO CUCAMONGA	CA		11/04/2022		16		(16)			(16)						
100162025	SAN DIEGO	CA		07/31/2024		2,431		(154)			(154)		2,278	2,278			
100108316	LOS ANGELES	CA		05/24/2023		3,496		(92)			(92)		3,405	3,405			
730300237	SALINAS	CA		12/27/2023		(4,991)		12,504			12,504		7,513	7,513			
100176202	LOS ANGELES	CA		12/20/2024		3,065		(120)			(120)		2,944	2,944			
100169327	FLUSHING	NY		09/27/2024		2,124		(152)			(152)		1,972	1,972			
100165052	LONG BEACH	CA		08/28/2024		3,163		(100)			(100)		3,063	3,063			
100156817	DEBARY	FL		06/27/2024		16,284		(591)			(591)		15,693	15,693			
100118800	BRYN MAWR	PA		08/30/2023		2,990		(28)			(28)		2,961	2,961			
100074157	NEWPORT BEACH	CA		12/09/2021		84		(84)			(84)						
100168561	NORWALK	CA		09/25/2024		3,374		(183)			(183)		3,191	3,191			
100171308	LA CRESCENTA	CA		10/16/2024		3,194		(323)			(323)		2,872	2,872			
100172169	HUNTINGTON BEACH	CA		10/17/2024		6,750		(678)			(678)		6,072	6,072			
100178242	LAS VEGAS	NV		11/19/2024		5,485		75			75		5,560	5,560			
100107976	HAWTHORNE	CA		05/22/2023		3,884		347			347		4,232	4,232			
100172833	ESCONDIDO	CA		12/06/2024		3,205		(261)			(261)		2,944	2,944			
100080363	WOODLAND HILLS	CA		02/28/2022		5,999		(430)			(430)		5,570	5,570			
100167156	CORONA	CA		09/13/2024		3,304		(241)			(241)		3,063	3,063			
100135631	BRICK	NJ		11/09/2023		6,975		232			232		7,207	7,207			
100156368	CALISTOGA	CA		07/25/2024		3,312		(312)			(312)		3,000	3,000			
100165348	TEMECULA	CA		08/29/2024		124		(124)			(124)						

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116135	DOWNEY	CA		07/20/2023		4,042		1,834			1,834		5,876	5,876			
100078665	HONOLULU	HI		02/02/2022		6,075		(357)			(357)		5,719	5,719			
100090057	WILMETTE	IL		01/13/2023		1,833		123			123		1,957	1,957			
100103575	LAS VEGAS	NV		05/08/2023		(41)		41			41						
100087297	MESA	AZ		10/25/2022		4,549		511			511		5,060	5,060			
100176038	LOS ANGELES (SHERMAN OAKS AREA	CA		12/20/2024		48		(48)			(48)						
100178281	NATIONAL CITY	CA		11/19/2024		3,159		(419)			(419)		2,740	2,740			
100180855	PUTTE	NLD		10/28/2024		(118,068)						117,276	(792)		792		792
100161998	BROOKLYN	NY		07/31/2024		3,057		(257)			(257)		2,800	2,800			
100147516	SANTA BARBARA	CA		04/03/2024		56		(56)			(56)						
730302495	LOS ANGELES	CA		12/27/2023		(5,989)		12,260			12,260		6,272	6,272			
100162045	BONSALL	CA		07/31/2024		3,108		(502)			(502)		2,606	2,606			
100073543	MILLBRAE	CA		11/19/2021		4,442		(301)			(301)		4,141	4,141			
100185010	NORCO	CA		12/19/2024		2,752		(377)			(377)		2,376	2,376			
100186380	MILPITAS	CA		12/30/2024		3,070		(120)			(120)		2,950	2,950			
100133784	MAPLETON	UT		10/20/2023		2,554		59			59		2,613	2,613			
100154147	LAGUNA HILLS	CA		07/11/2024		3,545		(779)			(779)		2,765	2,765			
100137383	STEAMBOAT SPRINGS	CO		12/05/2023		3,020		(75)			(75)		2,946	2,946			
100147683	LA VERNE	CA		04/04/2024		4,470		(336)			(336)		4,134	4,134			
100141220	PASADENA AREA	CA		01/30/2024		5,888		(223)			(223)		5,665	5,665			
100155053	LOS ANGELES	CA		07/19/2024		3,111		(210)			(210)		2,901	2,901			
100140470	BOISE	ID		01/17/2024		1,929		(115)			(115)		1,814	1,814			
100071516	WEST HOLLYWOOD	CA		10/19/2021		6,298		(472)			(472)		5,827	5,827			
100171343	AUSTIN	TX		10/16/2024		2,716		(479)			(479)		2,237	2,237			
100140919	TORRANCE	CA		02/26/2024		2,753		(169)			(169)		2,584	2,584			
100174080	PASADENA	CA		10/31/2024		3,517		(133)			(133)		3,384	3,384			
100164029	SANTA MONICA	CA		08/21/2024		217		(217)			(217)						
100151717	ATLANTA	GA		05/10/2024		(9)		9			9						
100078704	PLAYA VISTA	CA		02/02/2022		3,758		(739)			(739)		3,019	3,019			
100160571	TULSA	OK		07/19/2024		2,752		(125)			(125)		2,628	2,628			
100186298	ARROYO GRANDE	CA		12/27/2024		2,061		(212)			(212)		1,849	1,849			
100148135	KEY LARGO	FL		04/10/2024		3,255		(161)			(161)		3,095	3,095			
100158236	UNITED KINGDOM	GBR		07/09/2024		(100,717)		16,894			16,894	83,211	(612)		738	(125)	612
100134380	LOS ANGELES	CA		10/27/2023		3,295		261			261		3,556	3,556			
100171233	MCCALL	ID		10/16/2024		3,018		(402)			(402)		2,615	2,615			
100165795	SIERRA MADRE	CA		08/29/2024		7,557		(559)			(559)		6,998	6,998			
100134172	RENO	NV		12/08/2023		2,127		(240)			(240)		1,887	1,887			
100155976	MASPETH	NY		06/18/2024		2,220		(304)			(304)		1,916	1,916			
100160552	OWINGS MILLS	MD		07/19/2024		3,219		(89)			(89)		3,130	3,130			
100114957	SALT LAKE CITY	UT		07/14/2023		1,681		(80)			(80)		1,601	1,601			
100167074	SAN FRANCISCO	CA		09/13/2024		3,246		(78)			(78)		3,168	3,168			
100156361	WEST HOLLYWOOD	CA		07/25/2024		2,270		(207)			(207)		2,063	2,063			
4010064143	SHIRLEY	NY		11/29/2023		2,416		(287)			(287)		2,129	2,129			
100108428	WOODLAND HILLS	CA		05/25/2023		(89)		89			89						
730101756	SAN PEDRO	CA		12/27/2023		(2,523)		8,470			8,470		5,947	5,947			
100178262	RANCHO CUCAMONGA	CA		11/19/2024		3,110		(70)			(70)		3,040	3,040			
100109107	DOWNEY	CA		06/05/2023		16,458		(800)			(800)		15,658	15,658			
100156095	HOUSTON	TX		06/18/2024		127		(127)			(127)						
100150031	LAS VEGAS	NV		06/07/2024		6,301		(173)			(173)		6,128	6,128			
100083668	KOLOA	HI		06/23/2022		(66)		66			66						
100153772	GRONINGEN	NLD		05/30/2024		(116,894)						116,095	(799)		799		799

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100159898	MIAMI	FL		08/16/2024		11,472		(286)			(286)		11,185	11,185			
100117419	FLUSHING	NY		07/20/2023		(4,701)		9,539			9,539		4,838	4,838			
100084418	MIAMI	FL		08/12/2022		(86)		86			86						
100142234	BROOKLYN	NY		03/15/2024		2,926		(355)			(355)		2,571	2,571			
100082821	CANYON LAKE	CA		04/28/2022		5,620		(178)			(178)		5,441	5,441			
100138044	SAN DIEGO	CA		12/13/2023		86		(86)			(86)						
403049780	MILWAUKEE	WI		06/28/2024		4,285		(1,489)			(1,489)		2,796	2,796			
100173608	AMSTERDAM	NLD		10/29/2024		(117,154)						115,923	(1,230)		1,230		1,230
100173609	S-GRAVENHAGE	NLD		10/29/2024		(116,803)						115,923	(879)		879		879
100137264	NETHERLANDS	NLD		11/28/2023		(117,293)						115,923	(1,370)		1,370		1,370
100185147	AVILA BEACH	CA		12/20/2024		1,957		(304)			(304)		1,653	1,653			
100174166	GULF SHORES	AL		10/31/2024		(156)		156			156						
730101930	COVINA	CA		12/27/2023		(1,849)		7,093			7,093		5,243	5,243			
100114675	TEMPLE CITY	CA		06/29/2023		2,450		(25)			(25)		2,425	2,425			
100101066	BROOKLYN	NY		04/28/2023		(849)		849			849						
100181659	CARLSBAD	CA		12/11/2024		3,465		(279)			(279)		3,185	3,185			
100128840	TACOMA	WA		09/21/2023		3,718		744			744		4,462	4,462			
100158533	GLENDALE	CA		07/10/2024		2,744		(450)			(450)		2,294	2,294			
100156682	MONTVALE	NJ		06/24/2024		2,985		(284)			(284)		2,701	2,701			
100168803	LOS ANGELES (SHERMAN OAKS AREA	CA		09/26/2024		2,763		(16)			(16)		2,747	2,747			
100115478	ARCADIA	CA		07/17/2023		3,914		(130)			(130)		3,784	3,784			
100176826	GRANADA HILLS	CA		11/15/2024		3,508		(321)			(321)		3,188	3,188			
100167954	BOCA RATON	FL		09/20/2024		3,244		(124)			(124)		3,120	3,120			
100135198	GLENDALE	CA		11/07/2023		1,717		(23)			(23)		1,694	1,694			
100087623	AMSTERDAM	NLD		09/27/2022		(116,413)						115,561	(852)		852		852
100157767	ATLANTA	GA		08/01/2024		3,090		(299)			(299)		2,791	2,791			
100091077	VERO BEACH	FL		01/31/2023		14,023		(947)			(947)		13,077	13,077			
100156003	MOORESVILLE	NC		06/18/2024		4,435		(257)			(257)		4,178	4,178			
100149007	CAMARILLO	CA		04/19/2024		3,482		(230)			(230)		3,252	3,252			
100102827	SAN FRANCISCO	CA		06/22/2023		42		(42)			(42)						
730101610	LOS ANGELES	CA		12/27/2023		(4,974)		12,598			12,598		7,624	7,624			
100166359	LOS ANGELES	CA		10/24/2024		2,973		(191)			(191)		2,782	2,782			
100163354	BOZEMAN	MT		08/13/2024		10,916		308			308		11,224	11,224			
100120312	DELRAY BEACH	FL		08/18/2023		3,348		(94)			(94)		3,254	3,254			
100083819	DENVILLE	NJ		07/12/2022		2,519		227			227		2,747	2,747			
100145835	IRVING	TX		03/15/2024		954		(99)			(99)		855	855			
100174777	LEEDS	UT		10/31/2024		200,713		93	200,806		(200,713)						
100175562	LOS ANGELES	CA		11/12/2024		3,557		(42)			(42)		3,515	3,515			
730101542	LONG BEACH	CA		12/27/2023		(6,062)		12,513			12,513		6,451	6,451			
100114954	TACOMA	WA		07/14/2023		3,225		(212)			(212)		3,013	3,013			
100176877	WELLINGTON	FL		11/15/2024		2,473		(288)			(288)		2,185	2,185			
100083966	WEST FRIENDSHIP	MD		07/12/2022		2,641		4			4		2,645	2,645			
100146712	LOS ANGELES	CA		03/20/2024		53		(53)			(53)						
100180731	LAKE STEVENS	WA		11/26/2024		3,346		(284)			(284)		3,062	3,062			
100109156	OAKLEY	CA		07/21/2023		(85)		85			85						
100141608	SANTA CLARITA	CA		01/30/2024		5,161		(98)			(98)		5,062	5,062			
100175553	CHICAGO	IL		11/12/2024		3,363		(122)			(122)		3,241	3,241			
100088819	BROOKLYN	NY		11/15/2022		33,190		2,279			2,279		35,469	35,469			
100175882	SOUTHAMPTON	NY		11/12/2024		3,139		110			110		3,250	3,250			
100116856	OAKLAND	CA		07/20/2023		(127)		3,744			3,744		3,617	3,617			
100149117	SANTA CLARITA	CA		04/22/2024		7,634		(84)			(84)		7,550	7,550			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132440	PROSPER	TX		11/03/2023		23,342		(176)	23,166		(23,342)						
100181305	KIHEI	HI		12/06/2024		3,173		100			100		3,273	3,273			
100180753	LAKEWOOD	CO		11/26/2024		3,374		(262)			(262)		3,112	3,112			
100150143	HOUSTON	TX		06/14/2024		3,051		(174)			(174)		2,878	2,878			
100181665	TUSTIN	CA		12/11/2024		3,073		(249)			(249)		2,825	2,825			
100074427	LOS ANGELES	CA		12/02/2021		6,339		(397)			(397)		5,942	5,942			
730302688	INGLEWOOD	CA		12/27/2023		(6,868)		14,218			14,218		7,351	7,351			
100144503	LEANDER	TX		04/26/2024		2,964		(320)			(320)		2,645	2,645			
100150199	SANTA ROSA	CA		04/30/2024		3,064		(164)			(164)		2,899	2,899			
100057232	HAIKU	HI		05/19/2021		5,347		(476)			(476)		4,870	4,870			
100150085	CARMEL	CA		06/14/2024		2,950		(423)			(423)		2,528	2,528			
100181701	HENDERSON	NV		12/11/2024		3,427		(240)			(240)		3,187	3,187			
100185579	WINTER GARDEN	FL		12/20/2024		3,299		(263)			(263)		3,035	3,035			
100144577	DALLAS	TX		04/26/2024		118,169		86	118,255		(118,169)						
100162285	AURORA	CO		09/06/2024		3,008		(235)			(235)		2,774	2,774			
100126275	TEMECULA	CA		08/30/2023		3,047		(33)			(33)		3,014	3,014			
100116816	LA HABRA HEIGHTS	CA		07/20/2023		(7,069)		13,258			13,258		6,189	6,189			
100165999	LINCOLNSHIRE	IL		09/06/2024		3,218		(235)			(235)		2,983	2,983			
100090291	PALO ALTO	CA		01/13/2023		2,079		(5)			(5)		2,073	2,073			
100091038	RANCHO CUCAMONGA	CA		01/31/2023		393		(22)			(22)		371	371			
100176924	WESTWOOD	MA		11/15/2024		2,210		(193)			(193)		2,017	2,017			
100120831	MIAMI	FL		08/25/2023		2,820		(266)			(266)		2,554	2,554			
100072017	CAMBRIA	CA		11/19/2021		6,617		(556)			(556)		6,061	6,061			
100116883	SAN DIEGO	CA		07/20/2023		416		3,093			3,093		3,509	3,509			
100178228	EL CAJON	CA		11/19/2024		2,822		(134)			(134)		2,688	2,688			
100128912	SAN DIEGO	CA		09/21/2023		3,015		(102)			(102)		2,912	2,912			
100135882	JUPITER	FL		11/13/2023		(19)		19			19						
100176179	TEMECULA	CA		12/20/2024		2,700		(173)			(173)		2,527	2,527			
100173697	KISSIMMEE	FL		10/30/2024		5,287		(349)			(349)		4,938	4,938			
100128282	PORTER RANCH	CA		09/14/2023		65,130		589			589		65,719	65,719			
100165313	LOS ANGELES	CA		08/29/2024		1,689		(10)			(10)		1,679	1,679			
100142461	LAS VEGAS	NV		03/08/2024		1,946		(314)			(314)		1,632	1,632			
100169465	JERSEY CITY	NJ		09/30/2024		3,246		(234)			(234)		3,011	3,011			
100159823	DANIEL ISLAND	SC		07/17/2024		3,012		(204)			(204)		2,808	2,808			
100185773	LOS ANGELES	CA		12/26/2024		3,187		(184)			(184)		3,003	3,003			
100174013	LIVERMORE	CA		10/31/2024		2,814		(138)			(138)		2,676	2,676			
100153843	HANSON	MA		06/05/2024		2,270		73			73		2,343	2,343			
100157706	GLENDORA	CA		06/28/2024		3,564		(243)			(243)		3,321	3,321			
100178459	LOS ANGELES	CA		11/21/2024		3,008		(288)			(288)		2,720	2,720			
100083341	ENSCHEDE	NLD		05/27/2022		(114,629)						114,112	(516)		516		516
100071708	LOS ANGELES	CA		10/14/2021		6,559		(324)			(324)		6,235	6,235			
100109622	HOUSTON	TX		06/14/2023		3,074		(178)			(178)		2,897	2,897			
100159033	LOS ANGELES (SHERMAN OAKS AREA	CA		08/15/2024		3,110		(281)			(281)		2,830	2,830			
100162003	MIAMI	FL		07/31/2024		2,865		(93)			(93)		2,772	2,772			
100082386	DOWNEY	CA		04/14/2022		7,303		(450)			(450)		6,853	6,853			
100179366	PHOENIX	AZ		12/27/2024		1,940		(151)			(151)		1,789	1,789			
100175586	OKLAHOMA CITY	OK		11/12/2024		3,141		(174)			(174)		2,967	2,967			
100171317	PHOENIX	AZ		10/16/2024		3,230		(61)			(61)		3,169	3,169			
100181625	SEMINOLE	FL		12/11/2024		3,009		(199)			(199)		2,809	2,809			
100154511	LOS ANGELES	CA		06/14/2024		2,732		(167)			(167)		2,565	2,565			
100165882	SAN DIEGO	CA		08/30/2024		2,934		(421)			(421)		2,513	2,513			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730102373	LOS ANGELES	CA		12/27/2023		1,790		5,382			5,382		7,172	7,172			
100179372	CAVE CREEK	AZ		12/27/2024		2,701		(283)			(283)		2,418	2,418			
324060675	BAKERSFIELD	CA		08/20/2024		448,267							448,267	448,267			
100118649	CARROLLTON	TX		07/25/2023		3,232		(184)			(184)		3,048	3,048			
100136244	SANTA ANA	CA		11/20/2023		2,868		133			133		3,001	3,001			
100078641	CENTENNIAL	CO		02/02/2022		6,692		685			685		7,376	7,376			
100090898	WEST HILLS	CA		01/31/2023		4,467		122			122		4,589	4,589			
100131826	FRISCO	TX		10/06/2023		1,388		(169)			(169)		1,219	1,219			
100186190	GOLETA	CA		12/27/2024		2,725		(232)			(232)		2,493	2,493			
100178319	LONG BEACH	CA		11/19/2024		3,260		(284)			(284)		2,976	2,976			
100147660	TAMPA	FL		04/04/2024		2,763		(164)			(164)		2,599	2,599			
100076739	SEBASTOPOL	CA		12/30/2021		6,767		(194)			(194)		6,574	6,574			
100144545	DORAL	FL		04/26/2024		2,371		(200)			(200)		2,170	2,170			
100107898	CHARLOTTE	NC		06/29/2023		2,532		(250)			(250)		2,281	2,281			
100154972	SAFETY HARBOR	FL		07/19/2024		6,674		(327)			(327)		6,347	6,347			
100171272	HUNTINGTON BEACH	CA		10/16/2024		3,923		(318)			(318)		3,605	3,605			
100181697	COSTA MESA	CA		12/11/2024		3,305		(136)			(136)		3,170	3,170			
100079607	SAN JOSE	CA		04/08/2022		4,018		637			637		4,655	4,655			
100175857	HOLMDEL	NJ		11/12/2024		(7,526)		7,526			7,526						
100153374	PHOENIX	AZ		05/29/2024		2,511		(182)			(182)		2,329	2,329			
100162279	OAK PARK	CA		09/06/2024		3,285		(225)			(225)		3,060	3,060			
100078010	EDGEWATER	MD		01/12/2022		9,251		(300)			(300)		8,951	8,951			
100135649	NOLENSVILLE	TN		11/09/2023		2,605		(104)			(104)		2,501	2,501			
100185985	RIVERSIDE	CA		12/26/2024		2,054		(254)			(254)		1,800	1,800			
100099892	PALM SPRINGS	CA		03/28/2023		1,339		(138)			(138)		1,201	1,201			
100173020	LOS ANGELES WOODLAND	CA		10/25/2024		2,442		(275)			(275)		2,167	2,167			
100153004	FAIRFAX	VA		06/27/2024		2,080		(139)			(139)		1,941	1,941			
100178480	SANTA ANA	CA		11/21/2024		2,869		(397)			(397)		2,471	2,471			
100099886	PALM SPRINGS	CA		03/28/2023		1,333		(131)			(131)		1,201	1,201			
100175581	SAN FRANCISCO	CA		11/12/2024		3,234		(121)			(121)		3,112	3,112			
100133883	HIALEAH	FL		10/24/2023		2,263		(136)			(136)		2,127	2,127			
100109784	ALTADENA	CA		08/04/2023		4,480		(104)			(104)		4,376	4,376			
100101053	BROOKLYN	NY		04/28/2023		(690)		690			690						
100084247	AMSTERDAM	NLD		06/30/2022		(114,807)						112,921	(1,886)		1,886		1,886
100102844	PARKER	CO		06/22/2023		164,835			164,835		(164,835)						
100108449	LAHAINA	HI		05/25/2023		1,863		(229)			(229)		1,635	1,635			
100086700	SHERMAN OAKS	CA		09/30/2022		2,279		(5)			(5)		2,275	2,275			
100108233	LOS ANGELES	CA		05/24/2023		105,103		(66)			(66)		105,037	105,037			
100173822	RYE	NY		10/31/2024		96		(96)			(96)						
100083270	HUNTINGTON BEACH	CA		05/10/2022		4,519		(124)			(124)		4,395	4,395			
100156063	SAN JUAN BAUTISTA	CA		06/18/2024		2,910		(134)			(134)		2,776	2,776			
4010044975	ORCHARD LAKE	MI		03/22/2023		139		(139)			(139)						
100081986	AMSTERDAM	NLD		03/30/2022		(113,810)						113,025	(784)		784		784
100138356	ARMONK	NY		12/18/2023		2,385		32			32		2,416	2,416			
100171158	DANA POINT	CA		11/22/2024		3,418		(92)			(92)		3,326	3,326			
403048809	DETROIT	MI		06/28/2024		5,534		(3,196)			(3,196)		2,338	2,338			
100077996	MONTEREY PARK	CA		02/18/2022		7,331		(547)			(547)		6,784	6,784			
100132531	BROOKLYN	NY		11/03/2023		2,789		104			104		2,893	2,893			
100146902	LA CANADA FLINTRIDGE	CA		03/26/2024		3,353		(151)			(151)		3,201	3,201			
100136088	SANTA CRUZ	CA		12/18/2023		19,030		(638)			(638)		18,392	18,392			
100109229	LONG BEACH	CA		07/21/2023		2,935		(179)			(179)		2,755	2,755			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149850	LOS ANGELES	CA		04/29/2024		2,491		(337)			(337)		2,153	2,153			
100171314	BURBANK	CA		10/16/2024		1,509		(186)			(186)		1,323	1,323			
100161994	KENNEBUNKPORT	ME		07/31/2024		2,900		(81)			(81)		2,819	2,819			
100175569	NEWARK	CA		11/12/2024		3,627		(86)			(86)		3,541	3,541			
100126324	WASHINGTON	DC		08/30/2023		(1,084)		1,084			1,084						
403052962	WILMINGTON	DE		11/04/2024		1,786		(1,786)			(1,786)						
100102424	LONG BEACH	CA		06/07/2023		10,207		(646)			(646)		9,562	9,562			
100071988	LONG BEACH	CA		10/29/2021		207		(207)			(207)						
100076726	SOLANA BEACH	CA		12/30/2021		56		(27)			(27)		29	29			
100157629	WALNUT CREEK	CA		06/28/2024		2,218		(195)			(195)		2,022	2,022			
100150049	RANCHO CUCAMONGA	CA		06/14/2024		4,866		(221)			(221)		4,646	4,646			
100065411	DOWNEY	CA		07/28/2021		7,775		84			84		7,859	7,859			
100090567	ALKMAAR	NLD		12/28/2022		(113,249)						112,514	(736)		736		736
730007556	BEVERLY HILLS	CA		12/27/2023		8,206		1,764			1,764		9,970	9,970			
100172805	BRIGHTON	CO		12/06/2024		2,515		(208)			(208)		2,306	2,306			
100156274	LA MESA	CA		07/25/2024		2,824		(191)			(191)		2,633	2,633			
100139335	RIVERSIDE	CA		12/28/2023		2,127		(65)			(65)		2,062	2,062			
100157587	NIPOMO	CA		06/28/2024		4,729		(249)			(249)		4,480	4,480			
730302378	SAN DIEGO	CA		12/27/2023		(1,128)		8,688			8,688		7,560	7,560			
100155061	LOS ANGELES	CA		07/19/2024		3,181		(137)			(137)		3,044	3,044			
100162283	SAN JOSE	CA		09/06/2024		6		(6)			(6)						
100140871	TORRANCE	CA		01/25/2024		1,277		1,532			1,532		2,808	2,808			
100119604	GARDEN GROVE	CA		07/31/2023		2,601		(107)			(107)		2,494	2,494			
100181689	SAN DIEGO	CA		12/11/2024		2,970		(166)			(166)		2,804	2,804			
100176685	LOS ANGELES	CA		11/15/2024		5,856		(386)			(386)		5,471	5,471			
100169983	FOLSOM	CA		11/08/2024		3,271		(221)			(221)		3,050	3,050			
100080848	LOS ALAMITOS	CA		03/10/2022		5,703		(679)			(679)		5,024	5,024			
100165836	GRANADA HILLS	CA		08/29/2024		13,059		(603)			(603)		12,456	12,456			
100140907	WYCKOFF	NJ		02/26/2024		3,950		(1,923)			(1,923)		2,027	2,027			
100166043	VESTAVIA HILLS	AL		09/06/2024		2,854		(100)			(100)		2,754	2,754			
730301712	LOS ANGELES	CA		12/27/2023		2,872		2,341			2,341		5,213	5,213			
730302652	HOUSTON	TX		12/27/2023		(4,128)		12,698			12,698		8,570	8,570			
100078642	NEWPORT BEACH	CA		02/02/2022		6,308		(247)			(247)		6,061	6,061			
100136177	DUVALL	WA		12/18/2023		2,218		(79)			(79)		2,139	2,139			
100133410	IMPERIAL BEACH	CA		11/21/2023		2,751		141			141		2,892	2,892			
100137819	LOS ANGELES	CA		12/08/2023		(209)		209			209						
100149346	SPRING VALLEY	NY		04/24/2024		3,010		158			158		3,168	3,168			
100175698	LONG BEACH	CA		11/12/2024		20,915		(171)			(171)		20,743	20,743			
100138662	MAPLETON	UT		02/02/2024		1,206		75			75		1,281	1,281			
100185583	NORTH SALT LAKE	UT		12/20/2024		3,300		(75)			(75)		3,225	3,225			
100173641	TILBURG	NLD		10/29/2024		(112,765)						111,939	(826)		826		826
100142490	YORBA LINDA	CA		03/08/2024		3,236		73			73		3,309	3,309			
100159041	LAGUNA BEACH	CA		08/15/2024		3,174		(248)			(248)		2,926	2,926			
100157585	ATLANTA	GA		06/28/2024		3,177		(245)			(245)		2,931	2,931			
100115354	OCEAN RIDGE	FL		07/17/2023		2,880		(132)			(132)		2,748	2,748			
100084284	EINDHOVEN	NLD		06/30/2022		(112,385)						111,914	(471)		471		471
100163396	LOS ANGELES	CA		09/27/2024		3,239		(158)			(158)		3,081	3,081			
100186281	RIVERSIDE	CA		12/27/2024		2,799		(184)			(184)		2,615	2,615			
100110781	MAARSSEN	NLD		06/28/2023		(112,902)						111,866	(1,036)		1,036		1,036
100137423	LOS ANGELES	CA		01/11/2024		105		(105)			(105)						
100103534	MOSS LANDING	CA		05/08/2023		13,039		(311)			(311)		12,728	12,728			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149168	SPRING LAKE	NJ		04/22/2024		2,807		(273)			(273)		2,534	2,534			
100160508	ENCINITAS	CA		07/19/2024		2,487		(86)			(86)		2,401	2,401			
100149006	BADEN	PA		04/19/2024		1,241		(25)			(25)		1,215	1,215			
100172992	GRANADA HILLS	CA		10/25/2024		2,281		(293)			(293)		1,988	1,988			
100143708	WINTER PARK	FL		02/23/2024		2,455		(85)			(85)		2,371	2,371			
100132614	THOUSAND OAKS	CA		11/03/2023		2,957		223			223		3,180	3,180			
100086733	SAN DIEGO	CA		09/30/2022		2,390		(48)			(48)		2,342	2,342			
100167508	LOS ANGELES	CA		10/31/2024		3,398		(442)			(442)		2,957	2,957			
100167505	LOS ANGELES	CA		10/31/2024		3,397		(441)			(441)		2,957	2,957			
100148154	CHICAGO	IL		05/15/2024		2,733		(6)			(6)		2,727	2,727			
100088507	TILBURG	NLD		10/27/2022		(112,072)						111,456	(617)		617		617
100057568	CASTRO VALLEY	CA		06/30/2021		7,119		(154)			(154)		6,965	6,965			
100170131	SAN FRANCISCO	CA		10/08/2024		3,147		(257)			(257)		2,890	2,890			
100082713	ORINDA	CA		04/20/2022		8		(8)			(8)						
100077994	LOS ANGELES	CA		01/13/2022		107		(107)			(107)						
100137492	SIMI VALLEY	CA		01/11/2024		2,790		(200)			(200)		2,590	2,590			
100145180	UNITED KINGDOM	GBR		03/12/2024		(88,079)		7,675			7,675	78,737	(1,667)		394	1,273	1,667
100176586	COVINA	CA		11/15/2024		2,666		(325)			(325)		2,341	2,341			
100166355	SAN DIEGO	CA		10/24/2024		6		(6)			(6)						
100156377	RIVERSIDE	CA		07/25/2024		2,998		(259)			(259)		2,740	2,740			
100115389	RIVERSIDE	CA		07/17/2023		2,545		(230)			(230)		2,315	2,315			
100150171	ATLANTA	GA		04/30/2024		2,970		(64)			(64)		2,906	2,906			
100091298	KOLOA	HI		01/31/2023		2,948		(171)			(171)		2,777	2,777			
100151786	LOS ANGELES	CA		05/10/2024		2,909		(394)			(394)		2,514	2,514			
100071498	PALM SPRINGS	CA		10/26/2021		57		(57)			(57)						
100176633	SARASOTA	FL		11/15/2024		2,904		(145)			(145)		2,759	2,759			
4010064202	PLAINFIELD	NJ		02/29/2024		2,778		(187)			(187)		2,592	2,592			
100140645	HUDSON OAKS	TX		02/08/2024		2,936		(63)			(63)		2,873	2,873			
730301077	PLEASANT HILL	CA		12/27/2023		(31)		6,872			6,872		6,840	6,840			
730300225	PASADENA	CA		12/27/2023		2,924		2,531			2,531		5,454	5,454			
100148787	WASHINGTON	DC		04/17/2024		3,116		(238)			(238)		2,878	2,878			
100147553	SANDY SPRINGS	GA		04/03/2024		1,469		715			715		2,184	2,184			
100083018	SAN DIEGO	CA		05/11/2022		5,994		246			246		6,240	6,240			
100087190	VENICE	CA		10/25/2022		4,459		1,001			1,001		5,460	5,460			
100133844	MOUNTAIN HOUSE	CA		10/20/2023		5,078		(41)			(41)		5,037	5,037			
100147399	BOZEMAN	MT		05/08/2024		2,895		(169)			(169)		2,727	2,727			
100153388	RIVERSIDE	CA		05/29/2024		2,962		(93)			(93)		2,869	2,869			
100102501	ORLANDO	FL		06/07/2023		2,903		113			113		3,015	3,015			
100102613	LORTON	VA		06/22/2023		3,348		(96)			(96)		3,252	3,252			
100101029	KAILUA	HI		04/28/2023		4,771		2,092			2,092		6,863	6,863			
100086239	DULUTH	GA		09/29/2022		4,492		(72)			(72)		4,420	4,420			
100180768	SPRING HILL	KS		11/26/2024		17,539		(552)			(552)		16,987	16,987			
100174095	SAINT MICHAELS	MD		10/31/2024		2,492		(315)			(315)		2,177	2,177			
100109767	CULVER CITY	CA		08/04/2023		20,390		(390)			(390)		20,000	20,000			
100167418	SAN GABRIEL	CA		09/16/2024		3,033		(266)			(266)		2,767	2,767			
100140847	ESCONDIDO	CA		03/06/2024		2,902		(130)			(130)		2,773	2,773			
100091802	ALTADENA	CA		01/30/2023		41,813			41,813		(41,813)						
100137145	PROSPER	TX		11/28/2023		2,227		(84)			(84)		2,143	2,143			
100116738	IRVINE	CA		07/20/2023		(7,851)		14,257			14,257		6,406	6,406			
100181987	SAN DIEGO	CA		12/12/2024		3,154		111			111		3,265	3,265			
100156144	DRAPER	UT		07/25/2024		2,139		(104)			(104)		2,034	2,034			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128379	LA QUINTA	CA		09/15/2023		(16)		16			16						
100145753	UNITED KINGDOM	GBR		03/12/2024		(77,054)		(513)			(513)	76,416	(1,151)		1,151		1,151
100114634	WEBSTER	MA		06/29/2023		13,928		(63)			(63)		13,865	13,865			
100110714	GLENDALE	CA		08/11/2023		5,743		(384)			(384)		5,358	5,358			
100184959	NEW YORK	NY		12/19/2024		2,868		(363)			(363)		2,506	2,506			
100100359	BROOKLYN	NY		04/27/2023		(452)		452			452						
100136582	EL CAJON	CA		11/22/2023		3,054		(208)			(208)		2,846	2,846			
100158466	MOORESVILLE	NC		07/10/2024		1,333		(52)			(52)		1,281	1,281			
100142397	WILLIAMSBURG	MI		02/02/2024		(9)		9			9						
730242934	LOS ANGELES	CA		12/27/2023		2,810		4,327			4,327		7,137	7,137			
100165031	MORGAN HILL	CA		08/28/2024		2,808		(175)			(175)		2,633	2,633			
100180493	WEST HOLLYWOOD	CA		11/26/2024		3,167		141			141		3,308	3,308			
730003222	ASHLAND	OR		12/27/2023		(3,464)		10,863			10,863		7,399	7,399			
100165787	ARROYO GRANDE	CA		08/29/2024		2,722		(148)			(148)		2,575	2,575			
100165804	DAVIE	FL		08/29/2024		37		(37)			(37)						
100147492	HARRISON	ID		04/03/2024		2,906		(183)			(183)		2,724	2,724			
100079786	SAN CLEMENTE	CA		04/08/2022		3,727		(470)			(470)		3,257	3,257			
100147437	PALMETTO BAY	FL		04/03/2024		1,822		(433)			(433)		1,389	1,389			
100164218	WEST PALM BEACH	FL		08/21/2024		2,792		(184)			(184)		2,607	2,607			
100132354	ANTHEM	AZ		11/03/2023		6,486		768			768		7,254	7,254			
100134459	BOERNE	TX		10/30/2023		3,041		71			71		3,112	3,112			
100083402	GRONINGEN	NLD		05/27/2022		(110,376)						109,886	(490)		490		490
100168106	LAGUNA BEACH	CA		09/20/2024		2,909		(233)			(233)		2,676	2,676			
100108939	LOS ANGELES	CA		05/31/2023		2,692		(321)			(321)		2,372	2,372			
100158953	METAIRIE	LA		08/15/2024		2,319		(100)			(100)		2,220	2,220			
100081673	PRINCEVILLE	HI		03/21/2022		6,506		(153)			(153)		6,352	6,352			
100174108	BOCA RATON	FL		10/31/2024		115		(115)			(115)						
100144317	WOODLAND HILLS	CA		03/07/2024		2,358		(167)			(167)		2,191	2,191			
100141784	COVINA	CA		01/30/2024		2,101		(148)			(148)		1,953	1,953			
100071589	LOS ANGELES	CA		10/14/2021		6,702		(121)			(121)		6,581	6,581			
100156747	THOUSAND OAKS	CA		06/26/2024		29		(29)			(29)						
100100011	LOS ANGELES	CA		03/28/2023		1,723		(163)			(163)		1,561	1,561			
100175552	SAINT LOUIS	MO		11/12/2024		3,280		(122)			(122)		3,159	3,159			
100176627	SEVIERVILLE	TN		11/15/2024		2,225		(102)			(102)		2,123	2,123			
100175559	WESTFORD	MA		11/12/2024		3,191		(110)			(110)		3,081	3,081			
100078678	SUNLAND	CA		02/02/2022		5,756		(267)			(267)		5,489	5,489			
100117529	LOS ANGELES (WOODLAND HILLS AR	CA		07/20/2023		2,172		289			289		2,461	2,461			
100148057	LONG BEACH	CA		04/10/2024		2,985		(268)			(268)		2,717	2,717			
100165718	DENVER	CO		08/29/2024		2,972		(254)			(254)		2,717	2,717			
100151573	LOS ANGELES	CA		05/10/2024		3,125		59			59		3,184	3,184			
100185589	CANYON LAKE	TX		12/20/2024		3,009		(270)			(270)		2,740	2,740			
100076799	SAN JOSE	CA		12/27/2021		6,152		(615)			(615)		5,537	5,537			
100101024	SOLVANG	CA		04/28/2023		4,607		2,617			2,617		7,224	7,224			
100157679	LAKE ARROWHEAD	CA		06/28/2024		92		(92)			(92)						
100099568	PUERTO VALLARTA	MEX		02/17/2023		3,303							3,303	3,303			
100162486	PEORIA	AZ		08/07/2024		1,320		(26)			(26)		1,294	1,294			
100180848	AMSTELVEEN	NLD		10/28/2024		(109,921)						109,161	(760)		760		760
100100355	BROOKLYN	NY		04/27/2023		(297)		297			297						
100174517	GIG HARBOR	WA		10/31/2024		28		(28)			(28)						
100140484	KISSIMMEE	FL		01/19/2024		2,353		(151)			(151)		2,201	2,201			
100171226	HOLLISTER	CA		10/16/2024		781		(111)			(111)		670	670			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167806	SAINT MICHAELS	MD		09/19/2024		7,914		(498)			(498)		7,416	7,416			
100161984	GREENVILLE	SC		07/31/2024		2,560		(76)			(76)		2,484	2,484			
100099605	SAN FRANCISCO	CA		04/06/2023		2,781		(165)			(165)		2,616	2,616			
100151889	LOS ANGELES	CA		05/10/2024		2,898		(177)			(177)		2,721	2,721			
100154805	ROSWELL	GA		07/19/2024		1,791		(237)			(237)		1,554	1,554			
100174034	SAUSALITO	CA		10/31/2024		2,682		(137)			(137)		2,545	2,545			
100089712	ROTTERDAM	NLD		11/29/2022		(91,523)						90,952	(571)		571		571
324030853	PORTLAND	OR		05/23/2024		692,888							692,888	692,888			
100159225	SAN JOSE	CA		07/15/2024		2,934		(192)			(192)		2,742	2,742			
100081764	NOVATO	CA		03/22/2022		92		(92)			(92)						
100110048	DELRAY BEACH	FL		06/23/2023		97,244		(3,782)			(3,782)		93,463	93,463			
100165607	GRANADA HILLS	CA		10/04/2024		3,441		(247)			(247)		3,195	3,195			
100101993	VAN NUYS	CA		04/14/2023		2,718		(80)			(80)		2,638	2,638			
100150261	HAARLEM	NLD		04/29/2024		(109,440)						108,678	(762)		762		762
100170063	DAVIE	FL		11/08/2024		3,259		(164)			(164)		3,095	3,095			
100156184	DUBLIN	CA		06/20/2024		2,920		(216)			(216)		2,703	2,703			
100100977	LOUISVILLE	KY		04/28/2023		4,922		3,012			3,012		7,934	7,934			
100171311	ALISO VIEJO	CA		10/16/2024		45		(45)			(45)						
100135692	OGDEN	UT		11/09/2023		2,907		138			138		3,046	3,046			
100180220	SAN DIEGO	CA		11/25/2024		3,165		67			67		3,232	3,232			
100164656	BONITA SPRINGS	FL		08/23/2024		2,170							2,170	2,170			
100149930	DRAPER	UT		06/07/2024		4,626		216			216		4,842	4,842			
100103734	FRISCO	TX		05/08/2023		2,920		(15)			(15)		2,904	2,904			
100114605	NASHVILLE	TN		06/29/2023		2,807		(390)			(390)		2,417	2,417			
100117185	GLENDALE	AZ		07/20/2023		1,932		22			22		1,954	1,954			
100076791	WOODLAND HILLS	CA		12/27/2021		84		(84)			(84)						
100168318	CHULA VISTA	CA		09/20/2024		2,756		(276)			(276)		2,480	2,480			
100175074	SANTA MARIA	CA		11/05/2024		3,353		(204)			(204)		3,149	3,149			
100153785	GLENDALE	CA		07/10/2024		2,970		31			31		3,001	3,001			
100139189	ROLLING HILLS ESTATES	CA		12/28/2023		2,390		(96)			(96)		2,294	2,294			
100076431	CULVER CITY	CA		12/23/2021		5,525		(202)			(202)		5,322	5,322			
100155076	MISSION VIEJO	CA		07/19/2024		3,163		(190)			(190)		2,973	2,973			
100090294	TEMPLE CITY	CA		01/13/2023		4,670		(210)			(210)		4,460	4,460			
100165221	AMSTERDAM	NLD		08/28/2024		(109,634)						108,195	(1,439)		1,439		1,439
100173508	WADDELL	AZ		10/29/2024		3,067		(306)			(306)		2,761	2,761			
100168326	LOS ANGELES	CA		09/20/2024		3,108		(106)			(106)		3,002	3,002			
100168625	OAKLAND	CA		09/25/2024		2,958		(261)			(261)		2,697	2,697			
100172951	HOMESTEAD	FL		10/25/2024		3,216		(311)			(311)		2,905	2,905			
100138698	AUSTIN	TX		02/02/2024		2,470		(267)			(267)		2,203	2,203			
100180648	INLET BEACH	FL		11/26/2024		2,972		(259)			(259)		2,713	2,713			
100120661	NAPLES	FL		08/24/2023		3,865		(198)			(198)		3,667	3,667			
100116595	SAN JOSE	CA		07/20/2023		2,824		(77)			(77)		2,747	2,747			
100065819	WEST HOLLYWOOD	CA		07/23/2021		6,921		(608)			(608)		6,312	6,312			
100143509	LAREDO	TX		02/22/2024		2,619		(164)			(164)		2,455	2,455			
4010053375	PHILADELPHIA	PA		11/29/2023		(354)		354			354						
100082003	AMSTERDAM	NLD		03/30/2022		(108,547)						108,026	(521)		521		521
100185855	LOS ANGELES	CA		12/26/2024		84		(84)			(84)						
100150140	MILPITAS	CA		06/14/2024		3,069		53			53		3,122	3,122			
100181656	SAN FRANCISCO	CA		12/11/2024		4,110		(477)			(477)		3,633	3,633			
100134486	NAPLES	FL		10/30/2023		(1,729)		1,729			1,729						
100149296	FRANKLIN LAKES	NJ		04/24/2024		3,128		(115)			(115)		3,013	3,013			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156074	LOS ANGELES	CA		06/18/2024		2,681		(259)			(259)		2,422	2,422			
100115318	CELINA	TX		07/17/2023		1,843		(218)			(218)		1,625	1,625			
4010052507	INKSTER	MI		07/27/2023		122		(122)			(122)						
100108426	BROOKLYN	NY		05/25/2023		893		(178)			(178)		715	715			
100163839	CAMANO ISLAND	WA		09/27/2024		2,170		(192)			(192)		1,978	1,978			
100167146	BETHESDA	MD		09/13/2024		2,965		(89)			(89)		2,875	2,875			
100163322	MIAMI	FL		08/13/2024		88		(88)			(88)						
100149164	SANTA ANA	CA		04/22/2024		2,461		(185)			(185)		2,276	2,276			
100153706	KIHEI	HI		07/11/2024		2,798		(228)			(228)		2,570	2,570			
100161181	FORT MYERS	FL		07/25/2024		2,266		(239)			(239)		2,027	2,027			
730301690	SANTA CRUZ	CA		12/27/2023		2,054		1,670			1,670		3,724	3,724			
100136615	LOS ANGELES	CA		11/22/2023		56		(56)			(56)						
100166306	SHAVERTOWN	PA		10/23/2024		2,291		(298)			(298)		1,992	1,992			
100153109	REDINGTON BEACH	FL		06/27/2024		3,641		(280)			(280)		3,361	3,361			
100170478	PHOENIX	AZ		10/09/2024		722,533		(13,122)			(13,122)		709,410	709,410			
100186679	MARINA DEL REY	CA		12/31/2024		2,859		(239)			(239)		2,620	2,620			
100149587	HOBOKEN	NJ		04/26/2024		3,078		(117)			(117)		2,962	2,962			
100175637	GLENDORA	CA		11/12/2024		3,114		(216)			(216)		2,898	2,898			
100140843	EAST NORTHPORT	NY		03/06/2024		1,863		(185)			(185)		1,678	1,678			
100117187	HOBOKEN	NJ		07/20/2023		(418)		1,336			1,336		918	918			
100161934	NORTH HILLS	CA		07/31/2024		2,756		(203)			(203)		2,554	2,554			
100152485	TRACY	CA		05/16/2024		72		(72)			(72)						
100134357	PLACENTIA	CA		10/27/2023		2,326		(116)			(116)		2,210	2,210			
100154563	DOWNEY	CA		06/14/2024		2,755		(242)			(242)		2,513	2,513			
100141317	GARDEN GROVE	CA		01/30/2024		2,548		(243)			(243)		2,305	2,305			
100155090	SAN DIEGO	CA		07/19/2024		13		(13)			(13)						
100143002	LITTLE NECK	NY		02/12/2024		2,620		(374)			(374)		2,246	2,246			
100077914	AMSTERDAM	NLD		12/29/2021		(107,581)						107,181	(400)		400		400
100157669	SIMI VALLEY	CA		06/28/2024		2,617		(224)			(224)		2,393	2,393			
100178210	CHATSWORTH	CA		11/19/2024		44,123		173			173		44,295	44,295			
100167115	HIGHLAND PARK	IL		09/13/2024		2,560		(80)			(80)		2,480	2,480			
100078663	MULLICA HILL	NJ		02/02/2022		4,932		281			281		5,213	5,213			
100171174	FORT MILL	SC		11/22/2024		3,121		(214)			(214)		2,907	2,907			
100108933	PACIFICA	CA		05/31/2023		3,173		(328)			(328)		2,845	2,845			
100120275	SOUTH SAN FRANCISCO	CA		08/18/2023		2,529		(229)			(229)		2,300	2,300			
100076666	LA QUINTA	CA		12/30/2021		5,698		(857)			(857)		4,841	4,841			
100109195	SANTA MONICA	CA		07/21/2023		3,109		(28)			(28)		3,081	3,081			
100175578	MINERAL BLUFF	GA		11/12/2024		3,201		(3)			(3)		3,198	3,198			
100118931	LOS ANGELES	CA		07/27/2023		3,252		54			54		3,306	3,306			
100117181	CLIFTON	NJ		07/20/2023		(547)		547			547						
100173984	CUMMING	GA		10/31/2024		3,045		(357)			(357)		2,688	2,688			
100167533	LAS VEGAS	NV		10/31/2024		3,211		(249)			(249)		2,963	2,963			
100163912	AUSTIN	TX		10/04/2024		2,568		(152)			(152)		2,416	2,416			
100175035	CERRITOS	CA		11/05/2024		2,647		(228)			(228)		2,419	2,419			
100074280	LOS ANGELES WOODLAND HILLS	CA		12/09/2021		126		(126)			(126)						
100153013	REDONDO BEACH	CA		06/27/2024		2,567		(485)			(485)		2,082	2,082			
100078339	LOS ANGELES VALLEY VILLAGE ARE	CA		02/10/2022		114		(114)			(114)						
100142412	ALPHARETTA	GA		02/05/2024		1,813		(136)			(136)		1,677	1,677			
100153732	GRONINGEN	NLD		05/30/2024		(107,914)						106,843	(1,072)		1,072		1,072
100141705	NAPLES	FL		01/30/2024		2,212		(189)			(189)		2,023	2,023			
100138254	MIAMI BEACH	FL		12/15/2023		2,704		(70)			(70)		2,634	2,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179408	HAWTHORNE	CA		12/27/2024		2,651		(173)			(173)		2,479	2,479			
100101573	JERSEY CITY	NJ		04/26/2023		3,279		(12)			(12)		3,268	3,268			
100159914	SOUTH MIAMI	FL		08/16/2024		2,377		(190)			(190)		2,187	2,187			
100173468	MONTEREY	CA		10/29/2024		2,628		(180)			(180)		2,447	2,447			
100173989	WRIGHTSVILLE BEACH	NC		10/31/2024		24,693		407			407		25,101	25,101			
100116913	BROOKLYN	NY		07/20/2023		4,974		4,930			4,930		9,903	9,903			
100180679	DALLAS	TX		11/26/2024		2,733		(245)			(245)		2,488	2,488			
100132602	ARLINGTON	TX		11/03/2023		(16)		16			16						
100065936	DEN HAAG	NLD		07/30/2021		(108,156)						106,686	(1,470)		1,470		1,470
100116908	BROOKLYN	NY		07/20/2023		(11,321)		11,321			11,321						
100120206	LEWISVILLE	NC		08/18/2023		2,461		(226)			(226)		2,236	2,236			
100181651	SANTA MONICA	CA		12/11/2024		114		(114)			(114)						
100168656	SAN FRANCISCO	CA		09/25/2024		2,791		(310)			(310)		2,481	2,481			
100101004	LOS ANGELES	CA		04/28/2023		4,609		2,829			2,829		7,438	7,438			
100078540	AMSTERDAM	NLD		01/26/2022		(107,204)						106,505	(700)		700		700
100081678	WOODLAND HILLS	CA		03/21/2022		6,332		(65)			(65)		6,267	6,267			
100171202	MONTEREY	CA		10/16/2024		2,994		(256)			(256)		2,738	2,738			
100148841	GLENDORA	CA		04/17/2024		2,747		(223)			(223)		2,524	2,524			
100149204	DOWNEY	CA		04/22/2024		2,808		(193)			(193)		2,615	2,615			
100167130	SAN RAFAEL	CA		09/13/2024		2,928		(178)			(178)		2,751	2,751			
100185784	MIAMI BEACH	FL		12/26/2024		2,415		(348)			(348)		2,067	2,067			
100168649	SCOTTSDALE	AZ		09/25/2024		2,648		(312)			(312)		2,337	2,337			
100080203	PASADENA	CA		02/25/2022		7,622		(649)			(649)		6,973	6,973			
100182457	BOSTON	MA		12/12/2024		2,951		(119)			(119)		2,832	2,832			
100165878	HUNTINGTON BEACH	CA		08/30/2024		6,473		(382)			(382)		6,090	6,090			
100151902	OCEANSIDE	CA		07/10/2024		2,631		(4)			(4)		2,627	2,627			
100084919	AUSTIN	TX		09/29/2022		3,507		(142)			(142)		3,365	3,365			
100180833	GRONINGEN	NLD		11/27/2024		(107,017)						106,263	(754)		754		754
100156733	CAMPOBELLO	SC		06/26/2024		2,848		(162)			(162)		2,687	2,687			
100085114	UTRECHT	NLD		07/27/2022		(93,012)						92,589	(423)	249	672		672
100147327	BRIELLE	NLD		03/27/2024		(107,068)						106,263	(805)		805		805
100153645	PLANTATION	FL		05/31/2024		2,449		(155)			(155)		2,295	2,295			
18821	FREMONT	CA		12/01/2008		64,253		(162)			(162)		64,092	64,092			
100116112	SUNLAND AREA LOS ANGELES	CA		07/20/2023		9,300		(9,300)			(9,300)						
100176097	COVINA	CA		12/20/2024		49		(49)			(49)						
100168668	MIAMI	FL		09/25/2024		1,976		(189)			(189)		1,786	1,786			
100132615	AUBURN	WA		11/03/2023		574		186			186		760	760			
100153810	CHARLESTON	SC		07/10/2024		2,703		7			7		2,710	2,710			
100165793	DAVIE	FL		08/29/2024		2,953		(153)			(153)		2,800	2,800			
100164840	BREA	CA		08/26/2024		2,617		(136)			(136)		2,481	2,481			
100174687	WESLEY CHAPEL	FL		10/31/2024		9,147		(381)			(381)		8,767	8,767			
100110149	SAINT GEORGE	UT		06/29/2023		2,987		(94)			(94)		2,893	2,893			
100139924	NETHERLANDS	NLD		12/28/2023		(107,020)						106,070	(950)		950		950
100155141	AURORA	CO		07/19/2024		2,958		(237)			(237)		2,721	2,721			
3310064383	WILDWOOD	NJ		04/30/2024		227,266							227,266	227,266			
100074397	LOS ANGELES	CA		12/02/2021		207		(207)			(207)						
100065837	CHATSWORTH	CA		07/23/2021		5,322		(512)			(512)		4,810	4,810			
100176609	BURBANK	CA		11/15/2024		2,838		(120)			(120)		2,718	2,718			
100167774	FRANKLIN	TN		09/19/2024		58		(58)			(58)						
730002323	REDONDO BEACH	CA		12/27/2023		(1,106)		8,312			8,312		7,206	7,206			
100091327	CYPRESS	TX		01/13/2023		1,815		(115)			(115)		1,700	1,700			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340080923	LAKEWOOD	NJ		08/19/2024		858,211							858,211	858,211			
100082356	SAN DIEGO	CA		04/14/2022		945		(45)			(45)		900	900			
4010045575	MASTIC BEACH	NY		02/02/2023		3,607		15			15		3,621	3,621			
100086785	MOSS BEACH	CA		10/04/2022		(2,984)		2,984			2,984						
100172949	LOS ANGELES	CA		10/25/2024		3,225		(121)			(121)		3,104	3,104			
100185834	TRACY	CA		12/26/2024		3,026		(122)			(122)		2,905	2,905			
100154348	LOS CABOS	MEX		06/12/2024		2,852							2,852	2,852			
100108075	LOS ANGELES	CA		05/24/2023		37,199			37,199		(37,199)						
100180637	CHULA VISTA	CA		11/26/2024		2,776		(32)			(32)		2,743	2,743			
100166470	PARKER	TX		10/31/2024		3,267		(129)			(129)		3,138	3,138			
100164647	KOLOA	HI		08/23/2024		2,866		(222)			(222)		2,644	2,644			
4010074848	MOUNT HOLLY	NJ		08/27/2024		(1,257)		1,257			1,257						
100157590	AUBURN	CA		06/28/2024		2,377		(253)			(253)		2,124	2,124			
100172910	HOUSTON	TX		10/25/2024		1,409		(53)			(53)		1,356	1,356			
100149104	BOCA RATON	FL		04/19/2024		2,290		(234)			(234)		2,057	2,057			
100082707	DANA POINT	CA		04/20/2022		55		(55)			(55)						
100102813	CLEARWATER	FL		06/22/2023		2,445		8			8		2,453	2,453			
100116429	SANTA ROSA	CA		07/20/2023		3,229		326			326		3,555	3,555			
100173611	GRONINGEN	NLD		10/29/2024		(106,318)						105,587	(731)		731		731
100081693	TOPANGA	CA		03/21/2022		(67)		67			67						
100088000	RENTON	WA		10/25/2022		1,840		301			301		2,141	2,141			
100167133	BELLEVUE	WA		09/13/2024		2,803		(263)			(263)		2,541	2,541			
100175678	SUNNYVALE	CA		11/12/2024		3,320		(51)			(51)		3,270	3,270			
100149061	CHARLOTTE	NC		04/19/2024		2,705		(153)			(153)		2,553	2,553			
100090969	DORAL	FL		01/31/2023		(71,317)		1,318			1,318		(70,000)	1,613		71,613	71,613
100116065	BEAVERTON	OR		07/20/2023		2,642		(26)			(26)		2,615	2,615			
100169980	HOUSTON	TX		11/08/2024		524,196		(8,351)			(8,351)		515,846	515,846			
100135633	CHARLOTTE	NC		11/09/2023		(874)		2,994			2,994		2,119	2,119			
100169194	BROOKLYN	NY		09/27/2024		3,049		(80)			(80)		2,969	2,969			
100086330	ENSCHEDE	NLD		08/29/2022		(106,545)						105,418	(1,127)		1,127		1,127
100077829	VALLEY VILLAGE	CA		01/14/2022		(35)		35			35						
100176623	SUN VALLEY	CA		11/15/2024		2,195		(310)			(310)		1,885	1,885			
100162255	HOLLADAY	UT		09/06/2024		2,993		(243)			(243)		2,750	2,750			
100153095	LA QUINTA	CA		06/27/2024		7		(7)			(7)						
100114563	HIGHLAND	CA		06/29/2023		2,091		(84)			(84)		2,007	2,007			
100088868	WASHINGTON	UT		11/15/2022		4,472		(154)			(154)		4,318	4,318			
730101608	ONTARIO	CA		12/27/2023		(3,160)		11,175			11,175		8,015	8,015			
100118009	LOS ANGELES	CA		07/20/2023		791		636			636		1,427	1,427			
100163948	FREMONT	CA		10/04/2024		2,817		(186)			(186)		2,631	2,631			
100185191	ORLANDO	FL		12/20/2024		3,277		(145)			(145)		3,132	3,132			
100185608	HIGHLAND	UT		12/20/2024		3		(3)			(3)						
100144572	FERNANDINA BEACH	FL		04/26/2024		67		(67)			(67)						
100091832	BURBANK	CA		01/30/2023		2,224		(223)			(223)		2,001	2,001			
4010046064	BELLBROOK	OH		02/02/2023		2,645		(325)			(325)		2,320	2,320			
100100138	SANTA ROSA BEACH	FL		03/28/2023		(40)		40			40						
100109046	MIAMI BEACH	FL		06/05/2023		2,673		(140)			(140)		2,533	2,533			
100173705	KIMBERLING CITY	MO		10/30/2024		2,976		256			256		3,232	3,232			
100185825	GRANADA HILLS	CA		12/26/2024		2,630		(204)			(204)		2,426	2,426			
100090002	LOGANVILLE	GA		01/13/2023		1,474		(137)			(137)		1,337	1,337			
100083861	LOS ANGELES	CA		07/12/2022		2,485		90			90		2,575	2,575			
100163409	LA CANADA FLINTRIDGE	CA		09/27/2024		3,007		(205)			(205)		2,801	2,801			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143721	LA QUINTA	CA		02/26/2024		2,447		(15)			(15)		2,432	2,432			
100161724	SUNLAND	CA		07/30/2024		2,294		(254)			(254)		2,040	2,040			
100173928	SEATTLE	WA		10/31/2024		2,415		(83)			(83)		2,333	2,333			
100154900	BROOKLYN	NY		07/19/2024		3,053		(236)			(236)		2,817	2,817			
100169974	HENDERSON	NV		11/08/2024		3,111		(291)			(291)		2,820	2,820			
100120526	APTOS	CA		08/18/2023		1,876		(17)			(17)		1,859	1,859			
100165186	AMSTERDAM	NLD		08/28/2024		(106,172)						104,814	(1,358)		1,358		1,358
100176170	LOS ANGELES (AREA OF GRANADA H	CA		12/20/2024		2,745		(289)			(289)		2,455	2,455			
100079962	CASTLE ROCK	CO		04/08/2022		5,378		13			13		5,391	5,391			
100147721	WESTMINSTER	CA		04/05/2024		7,431		(169)			(169)		7,261	7,261			
100128913	RIVERSIDE	CA		09/21/2023		2,036		(69)			(69)		1,967	1,967			
100168627	HUNTINGTON BEACH	CA		09/25/2024		2,789		(281)			(281)		2,508	2,508			
100179385	PARKLAND	FL		12/27/2024		2,700		(158)			(158)		2,542	2,542			
100173488	DEL MAR	CA		10/29/2024		75		(75)			(75)						
100132808	SAN DIEGO	CA		11/03/2023		3,045		(63)			(63)		2,982	2,982			
100118630	FRESH MEADOWS	NY		07/25/2023		2,638		(106)			(106)		2,533	2,533			
100130228	PINOLE	CA		11/15/2023		2,324		(242)			(242)		2,082	2,082			
100164858	SUWANEE	GA		08/26/2024		16,262		(3,797)			(3,797)		12,466	12,466			
100172304	SEATTLE	WA		10/21/2024		2,956		(220)			(220)		2,737	2,737			
100102833	(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023		3,056		(64)			(64)		2,991	2,991			
100160590	NIPOMO	CA		07/19/2024		2,771		(180)			(180)		2,591	2,591			
100159576	LAUDERDALE BY THE SEA	FL		07/15/2024		2,240		(264)			(264)		1,976	1,976			
100137471	PLANTATION	FL		01/11/2024		17,717		(150)			(150)		17,567	17,567			
100180258	LOS ANGELES	CA		11/25/2024		163,880		(330)			(330)		163,550	163,550			
100083249	RIVERSIDE	CA		05/10/2022		4,537		(135)			(135)		4,402	4,402			
100108925	ORLANDO	FL		05/31/2023		3,048		(16)			(16)		3,032	3,032			
100128377	BONSALL	CA		09/15/2023		2,092		(68)			(68)		2,024	2,024			
100099959	LAS VEGAS	NV		03/28/2023		1,789		65			65		1,854	1,854			
100160593	NEWARK	CA		07/19/2024		2,966		(107)			(107)		2,859	2,859			
100154788	LANCASTER	CA		07/19/2024		1,249		(216)			(216)		1,033	1,033			
100165648	LOS ANGELES	CA		10/04/2024		2,212		(152)			(152)		2,060	2,060			
100079548	SANTA BARBARA	CA		04/25/2022		(6,827)		6,827			6,827						
100172410	SANTA CRUZ	CA		10/23/2024		3,016		(240)			(240)		2,775	2,775			
100114673	NAPLES	FL		06/29/2023		(47)		47			47						
100100987	LA QUINTA	CA		04/28/2023		(398)		398			398						
100087907	LOS ANGELES	CA		10/18/2022		4,543		(92)			(92)		4,452	4,452			
100170467	LOS ANGELES	CA		10/09/2024		3,096		(56)			(56)		3,040	3,040			
100145668	UNITED KINGDOM	GBR		03/12/2024		(89,345)		14,814			14,814	74,109	(422)		422		422
100118953	HEATH	TX		07/27/2023		2,901		(76)			(76)		2,825	2,825			
100165753	RIVERSIDE	CA		08/29/2024		6,938		(454)			(454)		6,484	6,484			
100132638	DORAL	FL		11/03/2023		(127)		127			127						
100102804	PALM SPRINGS	CA		06/22/2023		3,113		(184)			(184)		2,929	2,929			
100154589	LOS ANGELES	CA		06/14/2024		2,618		(279)			(279)		2,339	2,339			
100166029	ALPHARETTA	GA		09/06/2024		2,619		(324)			(324)		2,296	2,296			
100118853	SANTA ROSA BEACH	FL		08/30/2023		2,863		(56)			(56)		2,807	2,807			
100135177	WINTER GARDEN	FL		11/07/2023		2,545		19			19		2,564	2,564			
100160507	CANOGA PARK AREA CITY OF LOS	CA		07/19/2024		2,419		(153)			(153)		2,266	2,266			
100081684	LOS ANGELES	CA		03/21/2022		(35)		35			35						
100137285	NETHERLANDS	NLD		11/28/2023		(105,025)						103,920	(1,105)		1,105		1,105
100108473	RIVERSIDE	CA		05/25/2023		3,219		(88)			(88)		3,131	3,131			
100185595	EDWARDSBURG	MI		12/20/2024		2,480		(113)			(113)		2,367	2,367			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181949	CHICAGO	IL		12/12/2024		77,576		637			637		78,213	78,213			
100109654	MIAMI	FL		06/14/2023		1,594		(208)			(208)		1,386	1,386			
100175773	PHOENIX	AZ		11/12/2024		3,193		8			8		3,201	3,201			
100161962	LOS ANGELES	CA		07/31/2024		2,780		(85)			(85)		2,695	2,695			
100147481	ARROYO GRANDE	CA		04/03/2024		1,431		(18)			(18)		1,413	1,413			
100180457	TAMPA	FL		11/26/2024		2,876		(255)			(255)		2,621	2,621			
100145839	NEWPORT BEACH	CA		03/15/2024		2,713		(135)			(135)		2,577	2,577			
100158235	UNITED KINGDOM	GBR		07/09/2024		(89,491)		15,021			15,021	73,926	(544)		656	(112)	544
100173383	RAMONA	CA		10/29/2024		357		(252)			(252)		105	105			
100168731	KAPOLEI	HI		09/26/2024		2,326		(309)			(309)		2,017	2,017			
100101208	BROOKLYN	NY		04/28/2023		(9,495)		9,495			9,495						
100180597	WESTLAKE VILLAGE	CA		11/26/2024		4,117		(336)			(336)		3,782	3,782			
100071519	SHERMAN OAKS	CA		10/19/2021		123		(123)			(123)						
100180472	SAVANNAH	GA		11/26/2024		2,612		(207)			(207)		2,405	2,405			
100141981	FOUNTAIN VALLEY	CA		02/29/2024		2,302		(36)			(36)		2,266	2,266			
100139160	PALO CEDRO	CA		12/28/2023		10,211		(248)			(248)		9,963	9,963			
100166284	AUSTIN	TX		10/23/2024		2,377		(338)			(338)		2,039	2,039			
100157697	SAN JOSE	CA		06/28/2024		2,370		(76)			(76)		2,294	2,294			
100146915	POTOMAC	MD		03/26/2024		2,445		(61)			(61)		2,384	2,384			
100173476	CALABASAS	CA		10/29/2024		2,966		(139)			(139)		2,827	2,827			
100142494	BERTHOUD	CO		03/08/2024		2,650		(61)			(61)		2,589	2,589			
100080842	DALY CITY	CA		03/10/2022		112		(112)			(112)						
100167992	LOS ANGELES	CA		09/20/2024		2,426		(461)			(461)		1,965	1,965			
100091033	UPLAND	CA		01/31/2023		1,831		(213)			(213)		1,618	1,618			
100171220	SCOTTSDALE	AZ		10/16/2024		5,027		(473)			(473)		4,554	4,554			
100180479	SANTA BARBARA	CA		11/26/2024		3,098		(50)			(50)		3,048	3,048			
100118938	DAVIE	FL		07/27/2023		1,360		(161)			(161)		1,199	1,199			
100151707	NORTH HILLS	CA		05/10/2024		148,449			148,449		(148,449)						
100065826	EL CAJON	CA		07/23/2021		6,609		(581)			(581)		6,028	6,028			
100134683	SAN FRANCISCO	CA		10/30/2023		422		2,346			2,346		2,768	2,768			
100168260	BERKELEY	CA		09/20/2024		2,977		(122)			(122)		2,855	2,855			
100168617	SAN DIEGO	CA		09/25/2024		2,902		(320)			(320)		2,582	2,582			
100099561	BOCA RATON	FL		02/17/2023		10		(10)			(10)						
100178277	NORTH BAY VILLAGE	FL		11/19/2024		1,965		(141)			(141)		1,824	1,824			
100185713	AMSTERDAM	NLD		12/20/2024		680,227						13,066	693,293	760,322	67,029		67,029
100174755	RANCHO MISSION VIEJO	CA		10/31/2024		1,760		(180)			(180)		1,581	1,581			
100144526	SAN CLEMENTE	CA		04/26/2024		(108)		108			108						
100138260	HOUSTON	TX		12/15/2023		3,825		(86)			(86)		3,739	3,739			
100130256	BIG SKY	MT		09/28/2023		2,660		(105)			(105)		2,555	2,555			
100099857	LAGUNA HILLS	CA		03/07/2023		2,532		(156)			(156)		2,376	2,376			
100168058	LAHAINA	HI		09/20/2024		2,989		(53)			(53)		2,935	2,935			
100164022	SANTA BARBARA	CA		08/21/2024		2,764		(192)			(192)		2,572	2,572			
100081927	AMSTERDAM	NLD		03/30/2022		(103,300)						102,882	(418)		418		418
100118645	DORAL	FL		07/25/2023		8,456		1,802			1,802		10,258	10,258			
19188	FORT WORTH	TX		06/29/2012		102,569							102,569	102,569			
100078021	PARKER	AZ		01/12/2022		(10,689)		10,689			10,689						
100120520	TEMECULA	CA		08/18/2023		3,037		(133)			(133)		2,904	2,904			
100143898	RIVERSIDE	CA		03/06/2024		765		(116)			(116)		649	649			
100103676	MIRAMAR BEACH	FL		05/08/2023		2,540		(7)			(7)		2,533	2,533			
100082235	NEWPORT BEACH	CA		04/14/2022		4,999		285			285		5,284	5,284			
100175023	BURBANK	CA		11/05/2024		6		(6)			(6)						

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147770	WEST LINN	OR		04/08/2024		2,983		(85)			(85)		2,898	2,898			
100165752	SHINGLE SPRINGS	CA		08/29/2024		2,398		(240)			(240)		2,158	2,158			
100162094	LONG BRANCH	NJ		07/31/2024		2,400		(163)			(163)		2,237	2,237			
100077968	ENCINITAS	CA		01/06/2022		5,988		(112)			(112)		5,876	5,876			
403051775	NEWFIELD	NJ		11/04/2024		3,285		(533)			(533)		2,752	2,752			
100137779	TEMPLE CITY	CA		12/08/2023		2,778		(66)			(66)		2,713	2,713			
100173787	PRINCETON JUNCTION	NJ		10/30/2024		2,930		(110)			(110)		2,820	2,820			
100109138	GLENDALE	CA		06/09/2023		1,018		(87)			(87)		930	930			
100102745	IRVINE	CA		06/22/2023		2,615		(144)			(144)		2,470	2,470			
100072025	INDIO	CA		11/19/2021		5,254		(395)			(395)		4,859	4,859			
100081679	LOS ANGELES	CA		03/21/2022		84		(84)			(84)						
100147129	PARKER	TX		05/08/2024		2,393		(165)			(165)		2,228	2,228			
100175623	FORT WORTH	TX		11/12/2024		2,902		(97)			(97)		2,806	2,806			
100082153	SAN FRANCISCO	CA		04/14/2022		7,217		(169)			(169)		7,048	7,048			
100148138	MONTROSE	CO		04/10/2024		3,117		135			135		3,252	3,252			
100083301	AMSTERDAM	NLD		05/27/2022		(102,985)						102,520	(466)		466		466
100165337	FALLBROOK	CA		08/29/2024		1,994		(220)			(220)		1,774	1,774			
100131792	SANTA MARIA	CA		10/06/2023		2,800		(170)			(170)		2,630	2,630			
100091357	CABO SAN LUCAS	MEX		01/17/2023		3,256							3,256	3,256			
100087678	SUNNYVALE	CA		09/29/2022		1,989		(55)			(55)		1,934	1,934			
100132664	MISSION VIEJO	CA		11/03/2023		1,636		959			959		2,595	2,595			
100117543	JACKSONVILLE	OR		07/20/2023		3,335		804			804		4,139	4,139			
100120346	LAS VEGAS	NV		08/18/2023		2,813		(139)			(139)		2,674	2,674			
100101187	BROOKLYN	NY		04/28/2023		3,629		1,233			1,233		4,862	4,862			
100163403	DUBLIN	CA		09/27/2024		2,999		(94)			(94)		2,905	2,905			
100154500	DOWNEY	CA		06/14/2024		2,735		(299)			(299)		2,437	2,437			
100180477	PARKER	AZ		11/26/2024		2,871		(137)			(137)		2,734	2,734			
100084795	LONGWOOD	FL		08/02/2022		3,659		349			349		4,008	4,008			
4010058238	TOWSON	MD		09/28/2023		(835)		835			835						
100160895	HUNTINGTON BEACH	CA		07/24/2024		3,551		(3)			(3)		3,547	3,547			
100181505	OCEANSIDE	CA		12/06/2024		2,651		(124)			(124)		2,527	2,527			
100163859	HENDERSON	NV		09/27/2024		74		(74)			(74)						
100167135	NEWHALL	CA		09/13/2024		2,772		(294)			(294)		2,478	2,478			
100153833	SAN DIEGO	CA		07/10/2024		2,025		(97)			(97)		1,927	1,927			
100173480	SYOSSET	NY		10/29/2024		2,719		(204)			(204)		2,516	2,516			
100173610	GRONINGEN	NLD		10/29/2024		(102,938)						102,230	(708)		708		708
100081822	STEILACOOM	WA		03/30/2022		5,955		(49)			(49)		5,906	5,906			
100161489	LOS ANGELES	CA		07/30/2024		2,915		34			34		2,949	2,949			
100132706	MAGNOLIA	TX		11/03/2023		2,288		(164)			(164)		2,125	2,125			
100071972	PASADENA	CA		10/29/2021		113		(113)			(113)						
100101061	BROOKLYN	NY		04/28/2023		4,315		2,922			2,922		7,236	7,236			
100154341	WASHOUGAL	WA		06/12/2024		1,465		(85)			(85)		1,380	1,380			
100140659	DALLAS	TX		02/08/2024		2,111		(271)			(271)		1,840	1,840			
100118642	CHICO	CA		07/25/2023		2,403		(205)			(205)		2,198	2,198			
100167089	WEST DOVER	VT		09/13/2024		2,531		(121)			(121)		2,410	2,410			
100147133	SAN DIEGO	CA		05/08/2024		2,814		(92)			(92)		2,722	2,722			
100133445	HAUULA	HI		10/19/2023		2,649		124			124		2,773	2,773			
100172859	SCOTTSDALE	AZ		10/25/2024		(24)		24			24						
100102048	LITHIA	FL		04/14/2023		2,559		(119)			(119)		2,441	2,441			
100134674	FOUNTAIN VALLEY	CA		10/30/2023		(1,189)		1,189			1,189						
100102781	PALM DESERT	CA		06/22/2023		2,485		(185)			(185)		2,300	2,300			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107858	SAN MARCOS	CA		06/29/2023		3,205		(70)			(70)		3,135	3,135			
100083876	EAGLE VAIL	CO		07/12/2022		3		(3)			(3)						
100173985	ALPHARETTA	GA		10/31/2024		10,192		(294)			(294)		9,898	9,898			
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022		4,829		42			42		4,870	4,870			
100117492	NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023		2,972		379			379		3,351	3,351			
100160575	LOS ANGELES	CA		07/19/2024		3,923		96			96		4,020	4,020			
100174689	ALPHARETTA	GA		10/31/2024		1,589		(196)			(196)		1,393	1,393			
100181645	GILBERT	AZ		12/11/2024		2,526		(301)			(301)		2,225	2,225			
100180577	RIVERSIDE	CA		11/26/2024		1,260		(260)			(260)		1,000	1,000			
100079681	WALNUT CREEK	CA		04/08/2022		4,162		(185)			(185)		3,977	3,977			
100102463	HOLLADAY	UT		06/07/2023		977		23			23		1,000	1,000			
100172836	SPRING VALLEY	CA		12/06/2024		2,886		(22)			(22)		2,863	2,863			
100129760	UPLAND	CA		09/27/2023		2,599		(140)			(140)		2,460	2,460			
730300257	VALLEJO	CA		12/27/2023		77,435		4,311			4,311		81,746	81,746			
100092066	RICHMOND HILL	NY		02/09/2023		192,857			192,857		(192,857)						
100114905	PASADENA	CA		07/13/2023		3,152		(33)			(33)		3,119	3,119			
100100411	BROOKLYN	NY		04/27/2023		3,763		142			142		3,905	3,905			
100076613	SANTA MONICA	CA		12/16/2021		1		(1)			(1)						
100128819	BERKELEY	CA		09/21/2023		2,456		(19)			(19)		2,437	2,437			
100170482	CORONA	CA		10/09/2024		2,887		(279)			(279)		2,608	2,608			
100158157	ANAHEIM	CA		07/09/2024		2,607		(100)			(100)		2,507	2,507			
100077792	NEWPORT BEACH	CA		12/23/2021		6,330		267			267		6,597	6,597			
100180817	S-GRAVENHAGE	NLD		11/27/2024		(102,459)						101,723	(736)		736		736
100091863	DORAL	FL		01/30/2023		20		(20)			(20)						
100149904	GLENDALE	CA		04/29/2024		262,928		(7,571)			(7,571)		255,357	255,357			
4010060029	WATERBURY	CT		09/28/2023		2,606		(117)			(117)		2,489	2,489			
100136115	LA VERNE	CA		12/18/2023		2,230		(355)			(355)		1,874	1,874			
100087372	GILROY	CA		10/25/2022		4,002		594			594		4,596	4,596			
100140832	BROOKLYN	NY		03/06/2024		2,146		(169)			(169)		1,977	1,977			
100133166	GARDEN GROVE	CA		11/29/2023		2,591		171			171		2,762	2,762			
100109778	LOS ANGELES	CA		08/04/2023		181		(181)			(181)						
100099614	HOLLYWOOD	FL		04/06/2023		2,732		97			97		2,829	2,829			
100114658	LOS ANGELES	CA		06/29/2023		23		(23)			(23)						
100156061	WOODLAND HILLS	CA		06/18/2024		2,512		(227)			(227)		2,285	2,285			
100167483	STUDIO CITY AREA LOS ANGELES	CA		10/31/2024		1,457		(52)			(52)		1,405	1,405			
100165694	MARSEILLES	IL		08/29/2024		2,577		(292)			(292)		2,284	2,284			
100118681	JAMAICA	NY		07/25/2023		68		(68)			(68)						
100081885	TEMPLE CITY	CA		03/31/2022		8,890		29			29		8,919	8,919			
100140822	HOMESTEAD	FL		03/06/2024		1,710		(188)			(188)		1,522	1,522			
100176957	RANCHO MIRAGE	CA		11/15/2024		2,838		(218)			(218)		2,619	2,619			
100163290	MESA	AZ		08/13/2024		2,735		(14)			(14)		2,721	2,721			
100181345	ATLANTA	GA		12/06/2024		2,306		(186)			(186)		2,120	2,120			
100128863	EAST HAMPTON	NY		09/21/2023		2,430		(28)			(28)		2,402	2,402			
100149009	BROOKLYN	NY		04/19/2024		85		(85)			(85)						
100100120	MIAMI	FL		03/28/2023		2,577		532			532		3,110	3,110			
100165062	EAGLE	ID		08/28/2024		2,572		(400)			(400)		2,172	2,172			
100109761	TEMPLE CITY	CA		06/16/2023		2,753		(131)			(131)		2,621	2,621			
100120424	PROSPER	TX		08/18/2023		3,553		(46)			(46)		3,507	3,507			
100083497	DALY CITY	CA		06/06/2022		42		(42)			(42)						
100074131	NOKOMIS	FL		12/09/2021		5,725		(322)			(322)		5,403	5,403			
100102696	THOUSAND OAKS	CA		06/22/2023		2,252		(255)			(255)		1,997	1,997			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175021	NIPOMO	CA		11/05/2024		3,110		(323)			(323)		2,786	2,786			
730301413	HUNTINGTON BEACH	CA		12/27/2023		3,163		1,367			1,367		4,530	4,530			
100088195	SCOTTSDALE	AZ		10/13/2022		2,214		(169)			(169)		2,045	2,045			
100153811	LORTON	VA		07/10/2024		1,867		(202)			(202)		1,665	1,665			
100089727	ECHT/LIMBURG	NLD		11/29/2022		(102,580)						101,095	(1,485)		1,485		1,485
100185686	AMSTERDAM	NLD		12/20/2024		(102,280)						101,095	(1,185)		1,185		1,185
100185743	(WOODLAND HILLS AREA) LOS ANG	CA		12/23/2024		18,401		(611)			(611)		17,790	17,790			
100115650	LAS VEGAS	NV		07/19/2023		2,905		(80)			(80)		2,825	2,825			
100159644	SAN FRANCISCO	CA		08/23/2024		22		(22)			(22)						
100128931	BURBANK	CA		09/22/2023		99		(99)			(99)						
100156090	BROOKLYN	NY		06/18/2024		2,553		(254)			(254)		2,299	2,299			
100174983	QUEENS VILLAGE	NY		10/31/2024		2,660		(430)			(430)		2,230	2,230			
100118973	LOS ANGELES	CA		07/27/2023		2,845		(121)			(121)		2,724	2,724			
100141775	COLTS NECK	NJ		01/30/2024		2,217		(134)			(134)		2,084	2,084			
100159636	SANTA ROSA BEACH	FL		08/23/2024		2,530		(188)			(188)		2,342	2,342			
100077953	LOS ANGELES	CA		01/13/2022		5,829		(209)			(209)		5,620	5,620			
100080494	RANCHO CUCAMONGA	CA		03/10/2022		4,997		(64)			(64)		4,933	4,933			
100101069	POMONA	NY		04/28/2023		3,920		2,075			2,075		5,995	5,995			
100078769	PASADENA	CA		01/31/2022		5,811		(234)			(234)		5,577	5,577			
100050733	GREATER LONDON	GBR		03/02/2021		(71,016)						69,837	(1,179)		1,179		1,179
100143758	WESTON	FL		04/05/2024		2		(2)			(2)						
100082381	TORRANCE	CA		04/14/2022		5,406		(153)			(153)		5,253	5,253			
100167948	LARGO	FL		09/20/2024		17,734		(516)			(516)		17,218	17,218			
100131822	LOS ANGELES	CA		10/06/2023		6,030		177			177		6,207	6,207			
19187	SALINAS	CA		07/31/2012		97,191		(94)			(94)		97,097	97,097			
100118633	HALLANDALE BEACH	FL		07/25/2023		2,820		(251)			(251)		2,569	2,569			
100081921	EMMELOORD	NLD		03/30/2022		(87,403)						86,798	(606)		606		606
100074443	PALM SPRINGS	CA		12/02/2021		8,346		(1,005)			(1,005)		7,341	7,341			
100108461	S LAKE TAHOE	CA		05/25/2023		2,874		(116)			(116)		2,758	2,758			
100161401	FOUNTAIN VALLEY	CA		07/26/2024		2,509		(224)			(224)		2,284	2,284			
100065832	WARREN	NJ		07/23/2021		5,459		(511)			(511)		4,948	4,948			
100170068	MIAMI	FL		11/08/2024		2,947		(219)			(219)		2,728	2,728			
100133381	DANVILLE	CA		11/21/2023		3		(3)			(3)						
100117533	REDONDO BEACH	CA		07/20/2023		3,112		778			778		3,890	3,890			
100102010	LAKE ARROWHEAD	CA		04/14/2023		796		(130)			(130)		666	666			
100174807	SUNNY ISLES BEACH	FL		10/31/2024		2,522		(305)			(305)		2,216	2,216			
100134590	COOPER CITY	FL		10/30/2023		2,489		(145)			(145)		2,345	2,345			
100139480	LOS ANGELES	CA		12/28/2023		52		(52)			(52)						
100181228	MARYSVILLE	WA		12/06/2024		2,344		(114)			(114)		2,230	2,230			
100171283	LOS ANGELES	CA		10/16/2024		2,635		(274)			(274)		2,361	2,361			
100103765	LANSDALE	PA		05/10/2023		2,613		(79)			(79)		2,533	2,533			
100080849	DESCANO	CA		03/10/2022		5,268		(344)			(344)		4,924	4,924			
100078018	GILBERT	AZ		01/12/2022		5,382		(354)			(354)		5,029	5,029			
100165906	TEMECULA	CA		08/30/2024		1,712		(218)			(218)		1,494	1,494			
100143890	DAVIE	FL		03/06/2024		7,939		(468)			(468)		7,471	7,471			
100084698	LAKE STEVENS	WA		08/02/2022		2,019		162			162		2,181	2,181			
100153716	GILBERT	AZ		07/11/2024		5,912		(303)			(303)		5,609	5,609			
100158563	BROOKLYN	NY		07/10/2024		2,727		(223)			(223)		2,504	2,504			
100115402	ARCADIA	CA		07/17/2023		3,259		9			9		3,269	3,269			
100178206	SEATTLE	WA		11/19/2024		2,339		(125)			(125)		2,214	2,214			
100172962	LOS ANGELES	CA		10/25/2024		2,971		(273)			(273)		2,697	2,697			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115644	BEVERLY HILLS	CA		07/19/2023		2,649		(18)			(18)		2,631	2,631			
100168678	WHITTIER	CA		09/25/2024		2,619		(524)			(524)		2,095	2,095			
100154994	UPLAND	CA		07/19/2024		2,877		(235)			(235)		2,642	2,642			
100071896	VENTURA	CA		01/21/2022		5,974		(431)			(431)		5,543	5,543			
100102610	KANEOHE	HI		06/22/2023		2,427		(198)			(198)		2,229	2,229			
100174120	SANTA ROSA BEACH	FL		10/31/2024		2,606		(182)			(182)		2,424	2,424			
100079733	SAN JOSE	CA		04/08/2022		3,486		1,143			1,143		4,629	4,629			
100153640	BOCA RATON	FL		05/31/2024		1,751		(258)			(258)		1,494	1,494			
100139453	SOUTH GATE	CA		12/28/2023		(10)		10			10						
100134463	HENDERSON	NV		10/30/2023		1,851		(222)			(222)		1,630	1,630			
100117572	SUNNYVALE	CA		07/20/2023		(3,271)		7,472			7,472		4,201	4,201			
100172362	TORRANCE	CA		10/23/2024		2,891		(223)			(223)		2,668	2,668			
100160511	CORAL SPRINGS	FL		07/19/2024		2,012		(200)			(200)		1,812	1,812			
100090935	MARIETTA	GA		01/31/2023		3,215		(1,427)			(1,427)		1,787	1,787			
100174130	ORANGE	CA		10/31/2024		840		(146)			(146)		694	694			
100079996	LAS VEGAS	NV		04/25/2022		3,626		663			663		4,289	4,289			
100175567	SAN MARCOS	CA		11/12/2024		2,980		(96)			(96)		2,884	2,884			
100180587	SAN DIEGO	CA		11/26/2024		2,804		(185)			(185)		2,619	2,619			
100082291	LONG BEACH	CA		04/14/2022		831		69			69		900	900			
100078286	MERCER ISLAND	WA		02/10/2022		(97)		97			97						
100078295	LONG BEACH	CA		02/10/2022		65		(65)			(65)						
100156692	ORINDA	CA		06/26/2024		2,654		(181)			(181)		2,473	2,473			
100155028	NASHVILLE	TN		07/19/2024		85,413		(922)			(922)		84,490	84,490			
4010046098	TRENTON	NY		02/02/2023		(1,630)		1,630			1,630						
100153761	ZUIDLAREN	NLD		05/30/2024		(100,407)						99,742	(665)		665		665
100139852	UNITED KINGDOM	GBR		12/18/2023		(69,764)						68,983	(781)		781		781
100089427	SOUTH SAN FRANCISCO	CA		11/18/2022		436		(48)			(48)		388	388			
100173505	GREAT NECK	NY		10/29/2024		2,646		(280)			(280)		2,366	2,366			
100139549	PHOENIX	MD		12/28/2023		1,420		35			35		1,455	1,455			
100143711	GOTHA	FL		02/23/2024		2,658		(3)			(3)		2,655	2,655			
100171125	LAS VEGAS	NV		11/22/2024		2,737		(351)			(351)		2,386	2,386			
730003209	ASHLAND	OR		12/27/2023		(3,097)		9,766			9,766		6,669	6,669			
100175643	LOS ANGELES	CA		11/12/2024		3,823		(237)			(237)		3,586	3,586			
100181609	SCARSDALE	NY		12/09/2024		(4,215)		8,098			8,098		3,884	3,884			
100173402	IRVINE	CA		10/29/2024		2,844		(369)			(369)		2,475	2,475			
100164027	LOS ANGELES	CA		08/21/2024		15,419		(409)			(409)		15,010	15,010			
100176111	SPRING	TX		12/20/2024		2,456		(298)			(298)		2,158	2,158			
100076825	SAN DIEGO	CA		12/27/2021		5,327		(454)			(454)		4,873	4,873			
100138084	MISSION VIEJO	CA		12/13/2023		1,682		(98)			(98)		1,585	1,585			
100086570	GREENWICH	CT		09/30/2022		3,485		(55)			(55)		3,430	3,430			
100171170	PETALUMA	CA		11/22/2024		3,779		(291)			(291)		3,488	3,488			
100167073	KEYSTONE	CO		09/13/2024		2,658		(140)			(140)		2,517	2,517			
100076577	DENVER	CO		12/16/2021		37		(37)			(37)						
100140727	VILLA PARK	CA		02/08/2024		3,457		3			3		3,460	3,460			
100171200	PACIFICA	CA		10/16/2024		1,313		(215)			(215)		1,099	1,099			
100140795	LONG ISLAND CITY	NY		03/06/2024		(645)		645			645						
100140491	SAN DIEGO	CA		01/19/2024		2,419		(167)			(167)		2,252	2,252			
100107877	LOS ANGELES	CA		06/29/2023		3,147		(115)			(115)		3,032	3,032			
100080350	GILROY	CA		02/28/2022		82		(82)			(82)						
100145476	UNITED KINGDOM	GBR		03/12/2024		(69,193)		(197)			(197)	68,757	(633)		633		633
100133418	DRAPER	UT		10/19/2023		2,169		(98)			(98)		2,070	2,070			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149903	LOS ANGELES	CA		04/29/2024		2,787		434			434		3,221	3,221			
403052635	WINTER SPRINGS	FL		11/04/2024		(99)		99			99						
100102186	SANTA CLARITA	CA		04/14/2023		2,184		(128)			(128)		2,055	2,055			
100134302	WARREN	NJ		10/27/2023		3,512		(21)			(21)		3,491	3,491			
100178366	LOS ANGELES	CA		11/20/2024		2,774		(306)			(306)		2,468	2,468			
100088804	RIVERSIDE	CA		11/15/2022		1,706		(87)			(87)		1,619	1,619			
100161936	BURBANK	CA		07/31/2024		2,520		(394)			(394)		2,126	2,126			
100083896	RENTON	WA		07/12/2022		2,213		201			201		2,414	2,414			
100143370	VENTURA	CA		02/16/2024		(36)		36			36						
100153056	AUBURN	WA		06/27/2024		1,216		(224)			(224)		992	992			
100180793	AROMAS	CA		11/26/2024		23,282		(600)			(600)		22,682	22,682			
100156285	WIMBERLEY	TX		07/25/2024		1,658		(38)			(38)		1,620	1,620			
100154180	ENCINITAS	CA		07/11/2024		2,444		(103)			(103)		2,341	2,341			
100133621	VAN NUYS	CA		10/23/2023		2,733		104			104		2,837	2,837			
100166272	ALEXANDRIA	VA		09/09/2024		2,466		(75)			(75)		2,391	2,391			
100132791	IRVINE	CA		11/03/2023		2,517		77			77		2,593	2,593			
100068191	LOS ANGELES	CA		08/25/2021		6,231		35			35		6,266	6,266			
100154067	WOODLAND HILLS	CA		06/06/2024		2,678		(198)			(198)		2,480	2,480			
100167153	CYPRESS	CA		09/13/2024		14,489		(667)			(667)		13,821	13,821			
100160605	POTOMAC	MD		07/19/2024		3,064		(295)			(295)		2,768	2,768			
100080410	LOS ANGELES	CA		04/14/2022		4,808		(580)			(580)		4,228	4,228			
100165872	NEWPORT BEACH	CA		08/30/2024		2,648		(170)			(170)		2,478	2,478			
100180738	RED BANK	NJ		11/26/2024		3,105		(216)			(216)		2,889	2,889			
100161807	THE BRONX	NY		07/31/2024		2,420		(171)			(171)		2,248	2,248			
100141400	ACTON AREA	CA		01/30/2024		2,251		(232)			(232)		2,019	2,019			
100175647	BURBANK	CA		11/12/2024		2,777		(158)			(158)		2,618	2,618			
100166018	LOS ANGELES	CA		09/06/2024		171		(171)			(171)						
100178449	NORTHRIDGE	CA		11/21/2024		61,108			61,108		(61,108)						
100078015	VICTOR	ID		01/12/2022		9,848		(242)			(242)		9,606	9,606			
100167131	LONG BEACH	CA		09/13/2024		2,701		(163)			(163)		2,539	2,539			
100147402	LONG BEACH	CA		05/08/2024		2,603		(183)			(183)		2,419	2,419			
100155011	BUENA PARK	CA		07/19/2024		615		1,957			1,957		2,572	2,572			
100147698	SAN JOSE	CA		04/05/2024		1,433		(104)			(104)		1,330	1,330			
100101070	BAL HARBOUR	FL		04/28/2023		4,203		998			998		5,201	5,201			
100168224	WESTMINSTER	CA		09/20/2024		3,147		(99)			(99)		3,049	3,049			
100078012	LAKE FOREST	IL		01/12/2022		6,038		90			90		6,128	6,128			
100120248	FORT COLLINS	CO		08/18/2023		5,848		(321)			(321)		5,527	5,527			
100167501	NEWTOWN	PA		10/31/2024		2,846		(149)			(149)		2,697	2,697			
100173057	EL PASO	TX		10/25/2024		2,268		(249)			(249)		2,019	2,019			
100100360	NEW YORK	NY		04/27/2023		3,671		495			495		4,166	4,166			
100084767	AVENTURA	FL		08/02/2022		152		(152)			(152)						
100186365	CASTRO VALLEY	CA		12/30/2024		2,773		(90)			(90)		2,683	2,683			
100142470	ARVADA	CO		03/08/2024		2,518		(11)			(11)		2,507	2,507			
100149209	GATLINBURG	TN		04/22/2024		(49)		49			49						
100168555	JERSEY CITY	NJ		09/25/2024		10,485		(316)			(316)		10,169	10,169			
100157636	CORONA	CA		06/28/2024		4,172		(113)			(113)		4,059	4,059			
100186675	WEST COVINA	CA		12/31/2024		5,482		(158)			(158)		5,324	5,324			
100159560	ALTADENA	CA		07/15/2024		2,654		(146)			(146)		2,509	2,509			
100120792	RENO	NV		08/25/2023		2,164		(125)			(125)		2,039	2,039			
100087054	MISSION VIEJO	CA		11/04/2022		3,212		1			1		3,212	3,212			
100137849	SAN JOSE	CA		12/08/2023		2,042		(44)			(44)		1,998	1,998			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091318	WILTON	CA		01/13/2023		3,960		(154)			(154)		3,805	3,805			
100178352	QUEEN CREEK	AZ		11/20/2024		2,618		(316)			(316)		2,302	2,302			
100147640	LOS ANGELES	CA		04/04/2024		1,702		(225)			(225)		1,478	1,478			
100158474	DALLAS	TX		07/10/2024		846		655			655		1,501	1,501			
100172670	RANCHO CUCAMONGA	CA		11/21/2024		3,292		(311)			(311)		2,981	2,981			
100173028	EL CAJON	CA		10/25/2024		2,449		(319)			(319)		2,131	2,131			
100114659	OAKLAND	CA		06/29/2023		2,560		(129)			(129)		2,431	2,431			
100155269	SAN RAFAEL	CA		07/19/2024		2,706		(359)			(359)		2,346	2,346			
100173664	BUSSUM	NLD		10/29/2024		(99,464)						98,293	(1,171)		1,171		1,171
100167052	CERRITOS	CA		09/13/2024		2,572		(260)			(260)		2,312	2,312			
100186311	SOUTHWEST RANCHES	FL		12/30/2024		2,334		(146)			(146)		2,189	2,189			
100130143	PARKLAND	FL		11/15/2023		2,873		398			398		3,272	3,272			
100176196	CAROLINA BEACH	NC		12/20/2024		2,131		(251)			(251)		1,880	1,880			
100132087	HEBER CITY	UT		10/13/2023		2,712		3			3		2,715	2,715			
100135646	BOZEMAN	MT		11/09/2023		3,121		122			122		3,243	3,243			
100127519	LONG BEACH	CA		09/08/2023		2,681		(110)			(110)		2,571	2,571			
100081633	MATLACHA	FL		03/24/2022		20,130		(535)			(535)		19,595	19,595			
100174780	MARIETTA	GA		10/31/2024		1,569		(247)			(247)		1,322	1,322			
100088107	TEMECULA	CA		10/25/2022		2,863		(183)			(183)		2,680	2,680			
100102841	WAXHAW	NC		06/22/2023		2,797		(61)			(61)		2,736	2,736			
100166077	UNION CITY	CA		09/09/2024		2,759		(113)			(113)		2,646	2,646			
100185859	INGLEWOOD	CA		12/26/2024		2,157		(311)			(311)		1,846	1,846			
100114937	SHERWOOD FOREST	CA		07/13/2023		2,568		(181)			(181)		2,387	2,387			
100175597	DURANGO	CO		11/12/2024		2,435		(89)			(89)		2,346	2,346			
100168768	VANCOUVER	WA		09/26/2024		2,246		(214)			(214)		2,031	2,031			
100129491	TOMS RIVER	NJ		09/29/2023		27		(27)			(27)						
100132535	SAN MATEO	CA		11/03/2023		2,615		106			106		2,721	2,721			
100163989	RENO	NV		08/21/2024		2,627		(240)			(240)		2,387	2,387			
100140466	VERO BEACH	FL		01/17/2024		1,820		(115)			(115)		1,706	1,706			
100166275	BASALT	CO		09/09/2024		2,512		(89)			(89)		2,423	2,423			
100076443	SAN DIEGO	CA		12/23/2021		228		(228)			(228)						
100182459	SAN DIEGO	CA		12/12/2024		2,773		(84)			(84)		2,689	2,689			
100140474	CELINA	TX		01/17/2024		5,961			5,961		(5,961)						
100153159	SEBASTOPOL	CA		05/28/2024		5,042		3,755			3,755		8,797	8,797			
100108185	CAVE CREEK	AZ		05/24/2023		575		33			33		607	607			
100078558	APELDOORN	NLD		01/26/2022		(98,237)						97,888	(349)		349		349
100142343	GLEN OAKS	NY		03/15/2024		2,152		(167)			(167)		1,984	1,984			
100038666	DUBLIN	IRL		09/27/2019		(103,960)		4,480			4,480	98,587	(894)	317	814	397	1,211
100178247	LAKESIDE	CA		11/19/2024		2,779		(207)			(207)		2,572	2,572			
100170156	KALAHEO	HI		10/08/2024		2,730		(175)			(175)		2,555	2,555			
100088825	SCOTTSDALE	AZ		11/15/2022		2,689		124			124		2,813	2,813			
100153033	NORTHRIDGE	CA		06/27/2024		2,214		(325)			(325)		1,889	1,889			
100129423	PORTLAND	OR		09/29/2023		2,891		31			31		2,922	2,922			
100185847	FALLBROOK	CA		12/26/2024		(67)		67			67						
100072018	SANTA BARBARA	CA		11/19/2021		59,537		(81)			(81)		59,456	59,456			
4010074911	BURLINGTON	NJ		08/27/2024		(2,381)		2,381			2,381						
100107860	BRASELTON	GA		06/29/2023		107,348			107,348		(107,348)						
100148685	MELBOURNE	FL		04/16/2024		2,452		(90)			(90)		2,362	2,362			
100156025	SAN JUAN CAPISTRANO	CA		06/18/2024		57		(57)			(57)						
100091461	SACRAMENTO	CA		01/20/2023		44		(44)			(44)						
100171334	DUBLIN	CA		10/16/2024		2,593		(338)			(338)		2,255	2,255			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090569	ZEIST	NLD		12/28/2022		(98,095)						97,569	(526)		526		526
100158464	MEDFORD	MA		07/10/2024		(1,849)		1,849			1,849						
100143330	CLIFFSIDE PARK	NJ		02/16/2024		2,784		(35)			(35)		2,749	2,749			
100117791	SONOMA	CA		07/20/2023		176		2,755			2,755		2,931	2,931			
100081884	FULLERTON	CA		03/31/2022		3,778		(261)			(261)		3,517	3,517			
100144265	OAKTON	VA		03/07/2024		2,020		(196)			(196)		1,824	1,824			
100159012	MOUNT PLEASANT	SC		08/15/2024		2,528		(50)			(50)		2,478	2,478			
100159573	AUBURN	CA		07/15/2024		2,583		11			11		2,594	2,594			
100154206	ARVADA	CO		07/11/2024		2,586		(199)			(199)		2,387	2,387			
100118791	SAN RAFAEL	CA		07/25/2023		2,820		(137)			(137)		2,684	2,684			
100087939	VENICE	CA		10/25/2022		1,930		49			49		1,980	1,980			
100164335	LOS ANGELES	CA		08/21/2024		2,691		(112)			(112)		2,579	2,579			
100108909	WHITTIER	CA		05/31/2023		2,945		(76)			(76)		2,869	2,869			
100174652	WESTON	CT		10/31/2024		1,574		(146)			(146)		1,428	1,428			
500005456001A	ROTTERDAM	NLD		12/20/2024		(89,945)						89,507	(438)		438		438
100163313	RIVERSIDE	CA		08/13/2024		2,621		(17)			(17)		2,604	2,604			
100185536	CHARLESTON	SC		12/20/2024		2,414		(157)			(157)		2,257	2,257			
100128883	MISSION VIEJO	CA		09/21/2023		2,679		(52)			(52)		2,627	2,627			
100151135	VIRGINIA BEACH	VA		05/09/2024		2,474		(323)			(323)		2,152	2,152			
100160902	TOMS RIVER	NJ		07/24/2024		3,879		26			26		3,905	3,905			
100087911	LOS ANGELES	CA		10/18/2022		12		(12)			(12)						
100141470	MODESTO	CA		01/30/2024		4,523		272			272		4,795	4,795			
100084458	CABO SAN LUCAS	MEX		07/11/2022		3,806							3,806	3,806			
100133414	(CANOGA PARK AREA) LOS ANGELES	CA		11/21/2023		2,796		(161)			(161)		2,634	2,634			
100138733	PARKER	CO		02/02/2024		1,816		(128)			(128)		1,687	1,687			
100151130	BROOKLYN	NY		05/09/2024		2,544		(160)			(160)		2,384	2,384			
100118012	TUJUNGA	CA		07/20/2023		(2,087)		5,698			5,698		3,611	3,611			
100170042	IRVINE	CA		11/08/2024		2,600		(65)			(65)		2,535	2,535			
100120191	MIRAMAR	FL		08/18/2023		3,196		(273)			(273)		2,924	2,924			
100119617	GILROY	CA		07/31/2023		2,396		9			9		2,405	2,405			
100134280	MAPLE VALLEY	WA		10/27/2023		1,710		(40)			(40)		1,670	1,670			
100186285	EL CAJON	CA		12/27/2024		2,755		(132)			(132)		2,623	2,623			
4010052823	BALTIMORE	MD		07/27/2023		(937)		937			937						
100174114	SAN JOSE	CA		10/31/2024		39		(39)			(39)						
100087222	PALM SPRINGS	CA		10/25/2022		1,582		(82)			(82)		1,500	1,500			
100137469	MIAMI	FL		01/11/2024		59		(59)			(59)						
100168246	SHORELINE	WA		09/20/2024		2,737		(264)			(264)		2,473	2,473			
100074308	LOS ANGELES	CA		12/09/2021		104		(104)			(104)						
100149801	FULLERTON	CA		04/26/2024		2,242		(204)			(204)		2,038	2,038			
100116169	SAN MARINO	CA		07/20/2023		2,485		1,475			1,475		3,960	3,960			
100171302	LOS ANGELES	CA		10/16/2024		4,632		(71)			(71)		4,562	4,562			
100154629	NAPLES	FL		07/19/2024		1,675		(234)			(234)		1,441	1,441			
100118005	SAN JOSE	CA		07/20/2023		3,289		563			563		3,852	3,852			
100167748	HUGO	MN		09/19/2024		5,080		(239)			(239)		4,841	4,841			
730300292	VENTURA	CA		12/27/2023		1,496		4,775			4,775		6,271	6,271			
100166358	CHULA VISTA	CA		10/24/2024		2,308		(286)			(286)		2,022	2,022			
100083306	UTRECHT	NLD		05/27/2022		(97,213)						96,873	(340)		340		340
100086349	GRONINGEN	NLD		08/29/2022		(97,971)						96,796	(1,175)		1,175		1,175
100142443	ANNAPOLIS	MD		03/08/2024		2,525		(29)			(29)		2,495	2,495			
100108071	DOWNEY	CA		05/24/2023		2,693		86			86		2,779	2,779			
100108422	STATEN ISLAND	NY		05/25/2023		2,564		(115)			(115)		2,449	2,449			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148627	SHERMAN OAKS	CA		05/15/2024		1,197		40			40		1,237	1,237			
100180653	PROSPER	TX		11/26/2024		2,530		(129)			(129)		2,401	2,401			
100109674	DEERFIELD BEACH	FL		06/16/2023		2,822		(401)			(401)		2,420	2,420			
100180542	PALM DESERT	CA		11/26/2024		2,898		(37)			(37)		2,861	2,861			
100165869	YORBA LINDA	CA		08/30/2024		2,428		(267)			(267)		2,161	2,161			
100084694	LOS ANGELES	CA		08/02/2022		67		(50)			(50)		17	17			
100157569	AMSTELVEEN	NLD		06/28/2024		(97,680)						96,603	(1,078)		1,078		1,078
100171316	FREEHOLD	NJ		10/16/2024		2,576		(91)			(91)		2,485	2,485			
100088570	ROTTERDAM	NLD		10/27/2022		(97,685)						96,603	(1,082)		1,082		1,082
100083355	UTRECHT	NLD		05/27/2022		(97,047)						96,603	(444)		444		444
100081940	BERGEN OP ZOOM	NLD		03/30/2022		(97,054)						96,603	(451)		451		451
100077789	LOS ANGELES WOODLAND HILLS	CA		12/23/2021		301		(299)			(299)		1	1			
100080035	PARKER	TX		04/08/2022		3,360							3,360	3,360			
100164998	PHOENIX	AZ		08/28/2024		2,281		(137)			(137)		2,144	2,144			
4010052822	BALTIMORE	MD		08/24/2023		1,833		455			455		2,288	2,288			
100078575	LELYSTAD	NLD		01/26/2022		(87,181)						86,556	(625)		625		625
100137315	SANTA CLARA	CA		12/01/2023		2,483		13			13		2,496	2,496			
100144482	ONTARIO	CA		04/26/2024		2,434		(320)			(320)		2,115	2,115			
100165717	LEESBURG	VA		08/29/2024		212,711		(7,907)			(7,907)		204,804	204,804			
100158590	JERSEY CITY	NJ		07/10/2024		2,738		(71)			(71)		2,667	2,667			
100115119	KEY WEST	FL		07/17/2023		1,568		(27)			(27)		1,542	1,542			
100102476	COOPERSBURG	PA		06/07/2023		2,855		133			133		2,988	2,988			
100185980	ROCKVILLE	MD		12/26/2024		2,614		(135)			(135)		2,479	2,479			
100169283	MONTGOMERY	TX		09/27/2024		33,749		(1,327)			(1,327)		32,421	32,421			
100134508	WESTLAKE	FL		10/30/2023		1,950		27			27		1,978	1,978			
100154211	HOLLISTER	CA		07/11/2024		2,562		(203)			(203)		2,359	2,359			
4010075336	LUFKIN	TX		07/26/2024		1,209		1,114			1,114		2,323	2,323			
100175356	CHICAGO	IL		11/05/2024		3,177		131			131		3,307	3,307			
100132388	AGUA DULCE	CA		11/03/2023		(43)		43			43						
100156164	WEST PALM BCH	FL		06/20/2024		3,860		(297)			(297)		3,563	3,563			
100161707	ORLANDO	FL		07/30/2024		2,714		(236)			(236)		2,479	2,479			
100178414	PASADENA	CA		11/21/2024		4,471		(299)			(299)		4,172	4,172			
100140947	PARKLAND	FL		03/28/2024		2,245		(253)			(253)		1,992	1,992			
100168770	PLYMOUTH	MN		09/26/2024		6,581		(313)			(313)		6,267	6,267			
100164971	ESTERO	FL		08/28/2024		2,544		(229)			(229)		2,315	2,315			
100139097	NORTHRIDGE	CA		12/28/2023		2,107		(131)			(131)		1,976	1,976			
100118034	SAN FRANCISCO	CA		07/20/2023		(1,712)		5,371			5,371		3,659	3,659			
100084309	ZOETERMEER	NLD		06/30/2022		(96,344)						95,560	(785)		785		785
100087960	PALMETTO BAY	FL		10/25/2022		1,830		182			182		2,013	2,013			
100081831	MURRIETA	CA		03/30/2022		1		(1)			(1)						
100135767	CERRITOS	CA		11/10/2023		2,497		399			399		2,896	2,896			
4010064665	TRENTON	NJ		01/30/2024		2,340		(144)			(144)		2,196	2,196			
100057233	LOS ANGELES	CA		05/19/2021		(3,810)		7,925			7,925		4,115	4,115			
100142985	SOUTHBURY	CT		02/09/2024		2,582		(104)			(104)		2,478	2,478			
100128753	CELINA	TX		09/21/2023		3,328		(117)			(117)		3,212	3,212			
100164715	FORT LAUDERDALE	FL		08/23/2024		2,407		(232)			(232)		2,176	2,176			
100132540	DALLAS	TX		11/03/2023		(56)		56			56						
403048682	WARNER ROBINS	GA		06/28/2024		4,487		(2,840)			(2,840)		1,647	1,647			
100165617	SHERMAN OAKS	CA		10/04/2024		2,895		(329)			(329)		2,566	2,566			
100080017	SAN FRANCISCO	CA		04/08/2022		5,054		(1)			(1)		5,053	5,053			
100089728	DORDRECHT/DRECHTSTEDEN	NLD		11/29/2022		(97,577)						96,121	(1,456)		1,456		1,456

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158418	UNITED KINGDOM	GBR		07/09/2024		(82,333)		13,505			13,505	68,467	(361)		361		361
100141428	ATLANTA	GA		01/30/2024		2,336		(87)			(87)		2,250	2,250			
100114670	LOS ANGELES	CA		06/29/2023		2,347		(1)			(1)		2,345	2,345			
100078751	TORRANCE	CA		02/25/2022		5,143		(242)			(242)		4,901	4,901			
100160557	MAPLE GROVE	MN		07/19/2024		5,457		(126)			(126)		5,332	5,332			
100102355	NEW YORK	NY		06/07/2023		3,022		(298)			(298)		2,724	2,724			
100142073	HOUSTON	TX		02/29/2024		2,204		(202)			(202)		2,002	2,002			
100083511	KAILUA	HI		06/06/2022		7,650		(196)			(196)		7,454	7,454			
100156360	MIAMI	FL		07/25/2024		2,517		(233)			(233)		2,284	2,284			
100184380	WEST HOLLYWOOD	CA		12/16/2024		3,604		(14)			(14)		3,590	3,590			
100088316	DORAL	FL		11/10/2022		5,176		(42)			(42)		5,134	5,134			
100151146	LONGBOAT KEY	FL		05/09/2024		2,164		(213)			(213)		1,951	1,951			
100163925	RIVERSIDE	CA		10/04/2024		2,678		(172)			(172)		2,506	2,506			
4010053372	PHILADELPHIA	PA		11/29/2023		(899)		899			899						
100156287	CHICAGO	IL		07/25/2024		1,922		(116)			(116)		1,805	1,805			
100099872	CAMARILLO	CA		03/28/2023		1,820		(169)			(169)		1,651	1,651			
100080272	ZIERIKZEE	NLD		02/22/2022		(37,271)						73,512	36,241	37,424	1,183		1,183
100120832	WILSON	WY		08/25/2023		2,628		65			65		2,693	2,693			
100090011	MORRISTOWN	NJ		01/13/2023		1,714		16			16		1,730	1,730			
100083415	TILBURG	NLD		05/27/2022		(96,435)						95,963	(472)		472		472
100180824	EINDHOVEN	NLD		11/27/2024		(86,923)						86,334	(589)		589		589
100172963	SCOTTSDALE	AZ		10/25/2024		2,755		(223)			(223)		2,532	2,532			
100136173	LOS ANGELES	CA		12/18/2023		82		(82)			(82)						
100160842	ORANGE	CA		07/24/2024		2,513		(228)			(228)		2,284	2,284			
100145102	UNITED KINGDOM	GBR		03/12/2024		(75,367)		7,151			7,151	67,859	(357)		357		357
100169816	LAKE FOREST	CA		09/30/2024		2,527		(108)			(108)		2,419	2,419			
100173969	SCOTTSDALE	AZ		10/31/2024		24		(24)			(24)						
100181543	GREAT NECK	NY		12/09/2024		2,585		(201)			(201)		2,384	2,384			
100118796	LOS ANGELES	CA		07/25/2023		3,465		(1,787)			(1,787)		1,679	1,679			
100179400	MANSFIELD	TX		12/27/2024		2,586		(203)			(203)		2,383	2,383			
100151931	MARINA	CA		06/14/2024		1,611		(191)			(191)		1,420	1,420			
100185613	FRANKLIN	TN		12/20/2024		2,627		(239)			(239)		2,388	2,388			
100164886	GREAT NECK	NY		08/28/2024		2,292		(214)			(214)		2,078	2,078			
100117822	MORAN	WY		07/20/2023		67		(67)			(67)						
100181646	FOLSOM	CA		12/11/2024		4,590		(218)			(218)		4,372	4,372			
100109710	BRENTWOOD	CA		06/16/2023		729		(729)			(729)						
100163339	CEDAR PARK	TX		08/13/2024		2,123		71			71		2,194	2,194			
100153482	BROOKVILLE	NY		05/30/2024		(1,677)		4,013			4,013		2,335	2,335			
100078448	SCOTTSDALE	AZ		01/25/2022		5,798		(86)			(86)		5,712	5,712			
403050301	JACKSON	MS		06/28/2024		4,184		(2,089)			(2,089)		2,095	2,095			
100079906	RANCHO PALOS VERDES	CA		04/08/2022		6,432		1,381			1,381		7,813	7,813			
100116360	(BURBANK AREA) LOS ANGELES	CA		07/20/2023		(5,086)		9,707			9,707		4,621	4,621			
100078267	MOORPARK	CA		02/10/2022		4,459		(451)			(451)		4,008	4,008			
100100017	NAPLES	FL		03/28/2023		1,868		(21)			(21)		1,847	1,847			
100086723	FRISCO	TX		09/30/2022		1,933		(10)			(10)		1,923	1,923			
100179853	JOHNSON CITY	TX		11/22/2024		2,745		(302)			(302)		2,443	2,443			
100135853	MIAMI BEACH	FL		11/13/2023		(890)		890			890						
100109771	SAN DIEGO	CA		08/04/2023		2,728		(123)			(123)		2,605	2,605			
100185732	SANTA MONICA	CA		12/23/2024		2,759		(195)			(195)		2,564	2,564			
730302120	LOS ANGELES	CA		12/27/2023		340		5,599			5,599		5,938	5,938			
100083522	BRENTWOOD	CA		06/06/2022		5,686		(339)			(339)		5,347	5,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100089690	DEVENTER	NLD		11/29/2022		(96,307)						95,637	(671)		671		671
100102387	PARADISE VALLEY	AZ		06/07/2023		2,804		(166)			(166)		2,637	2,637			
100185357	CHULA VISTA	CA		12/20/2024		2,755		55			55		2,810	2,810			
100145796	MORGAN	UT		05/08/2024		2,163		(59)			(59)		2,104	2,104			
100152793	MIRAMAR	FL		05/22/2024		1,884		(162)			(162)		1,722	1,722			
100179601	INGLEWOOD	CA		11/21/2024		2,558		(37)			(37)		2,521	2,521			
100117750	MIAMI	FL		07/20/2023		2,648		343			343		2,990	2,990			
100144880	UNITED KINGDOM	GBR		03/12/2024		(67,652)		(836)			(836)	66,665	(1,823)		551	1,273	1,823
100144318	MORGAN HILL	CA		03/07/2024		22,034		(335)			(335)		21,699	21,699			
100157807	EDMONDS	WA		08/01/2024		2,520		(23)			(23)		2,497	2,497			
100165723	NEWTOWN SQUARE	PA		08/29/2024		2,532		(191)			(191)		2,340	2,340			
100087522	KISSIMMEE	FL		10/25/2022		3,692		472			472		4,164	4,164			
100173489	OAKLAND	CA		10/29/2024		2,576		(234)			(234)		2,342	2,342			
100088826	SCOTTSDALE	AZ		11/15/2022		2,611		139			139		2,750	2,750			
100169270	STOUGHTON	MA		09/27/2024		2,545		(177)			(177)		2,368	2,368			
100168760	HAYWARD	CA		09/26/2024		2,367		(246)			(246)		2,122	2,122			
100175985	FRENCHTOWN	NJ		11/14/2024		2,403		235			235		2,638	2,638			
100146892	WATSONVILLE	CA		03/26/2024		2,313		(78)			(78)		2,235	2,235			
100158258	UNITED KINGDOM	GBR		07/09/2024		(82,632)		14,128			14,128	67,958	(546)		546		546
100172737	LONG GROVE	IL		11/21/2024		2,765		(172)			(172)		2,593	2,593			
100163808	LA QUINTA	CA		09/27/2024		2,540		(340)			(340)		2,199	2,199			
100174025	LAS VEGAS	NV		10/31/2024		2,494		(168)			(168)		2,326	2,326			
100115398	ATLANTA	GA		07/17/2023		1,243		110			110		1,353	1,353			
4010069803	TRENTON	NJ		04/29/2024		(748)		3,025			3,025		2,277	2,277			
100172900	TEMECULA	CA		10/25/2024		7,220		(400)			(400)		6,820	6,820			
100137344	GLENDALE	CA		12/01/2023		2,237		(59)			(59)		2,178	2,178			
100080802	LOS ANGELES	CA		03/15/2022		4,770		(317)			(317)		4,452	4,452			
100172668	ROWLAND HEIGHTS	CA		11/21/2024		2,797		(155)			(155)		2,642	2,642			
100089400	NORTH CALDWELL	NJ		11/17/2022		2,160		295			295		2,454	2,454			
100091133	ALTADENA	CA		01/31/2023		(90)		90			90						
100147400	LAGUNA HILLS	CA		05/08/2024		2,637		(109)			(109)		2,528	2,528			
100145779	PEORIA	AZ		05/08/2024		2,693		(192)			(192)		2,501	2,501			
1000024	HOUSTON	TX		12/27/2006		119,459		(4,276)			(4,276)		115,183	115,183			
100185761	WEST HILLS	CA		12/23/2024		2,515		(213)			(213)		2,302	2,302			
100162305	BRENTWOOD	CA		08/05/2024		2,386		(156)			(156)		2,229	2,229			
100148639	HAPPY VALLEY	OR		05/15/2024		5,834		(113)			(113)		5,722	5,722			
100138699	LONG BEACH	CA		02/02/2024		5,596		(79)			(79)		5,518	5,518			
100086913	EASTVALE	CA		10/24/2022		2,336		(159)			(159)		2,176	2,176			
100135830	HUNTINGTON BEACH	CA		11/10/2023		2,445		74			74		2,519	2,519			
100173116	SAN DIEGO	CA		10/30/2024		2,679		(144)			(144)		2,535	2,535			
100077961	MUKILTEO	WA		01/06/2022		5,515		(238)			(238)		5,277	5,277			
100108903	COSTA MESA	CA		05/31/2023		2,625		(242)			(242)		2,384	2,384			
100115826	FREDERICKSBURG	TX		07/20/2023		3,202		55			55		3,257	3,257			
100175589	SCOTTSDALE	AZ		11/12/2024		2,935		(39)			(39)		2,896	2,896			
100185778	DIX HILLS	NY		12/26/2024		3,027		3			3		3,029	3,029			
100159210	SAN FRANCISCO	CA		07/15/2024		2,580		(168)			(168)		2,412	2,412			
100131807	LOS ANGELES	CA		10/06/2023		3,031		(341)			(341)		2,690	2,690			
100171232	KANEOHE	HI		10/16/2024		1,835		(168)			(168)		1,667	1,667			
100173393	SOUTH FULTON	GA		10/29/2024		2,308		(196)			(196)		2,112	2,112			
100147470	BERTHOUD	CO		04/03/2024		2,700		3			3		2,703	2,703			
100171429	TORRANCE	CA		10/16/2024		2,660		(162)			(162)		2,498	2,498			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100535	ANAHEIM	CA		04/27/2023		7		(7)			(7)						
100155047	GALVESTON	TX		07/19/2024		3,060		(963)			(963)		2,097	2,097			
100080295	UTRECHT	NLD		02/22/2022		(95,469)						94,912	(557)				557
100133857	NORFOLK	MA		10/20/2023		2,234		(42)			(42)		2,192	2,192			
100101855	MANSFIELD	TX		04/06/2023		4,062		(131)			(131)		3,931	3,931			
100118785	BEND	OR		07/25/2023		2,746		(224)			(224)		2,522	2,522			
100072031	SAN DIEGO	CA		11/19/2021		5,823		(341)			(341)		5,482	5,482			
100079358	SAN LUIS OBISPO	CA		03/17/2022		(254)		254			254						
100078024	POTOMAC	MD		01/12/2022		352		(71)			(71)		281	281			
100141649	HUNTINGTON BEACH	CA		01/30/2024		2,589		29			29		2,618	2,618			
100180107	TUSTIN	CA		12/30/2024		2,582		(12)			(12)		2,570	2,570			
100153847	WALNUT	CA		06/05/2024		1,834		(120)			(120)		1,714	1,714			
100083024	ENUMCLAW	WA		05/11/2022		(39)		39			39						
100139754	UNITED KINGDOM	GBR		12/18/2023		(66,355)						65,568	(787)			787	787
100186248	LOS ANGELES (CHATSWORT	CA		12/27/2024		2,142		(260)			(260)		1,882	1,882			
100079959	MIAMI SHORES	FL		04/25/2022		3,087		(64)			(64)		3,023	3,023			
100128398	ATLANTA	GA		09/15/2023		2,221		(296)			(296)		1,925	1,925			
100082036	ZUTPHEN	NLD		03/30/2022		(95,061)						94,671	(391)			391	391
100175407	LOS ANGELES	CA		12/23/2024		2,576		(23)			(23)		2,553	2,553			
100133587	EDMONDS	WA		10/23/2023		2,680		94			94		2,774	2,774			
100172163	OAK PARK	CA		10/17/2024		2,737		(59)			(59)		2,678	2,678			
100101953	ENCINITAS	CA		04/14/2023		45		(45)			(45)						
100173509	FLAGSTAFF	AZ		10/29/2024		1,023		(121)			(121)		902	902			
100091000	LUTZ	FL		01/31/2023		1,632		(88)			(88)		1,544	1,544			
100090936	GATLINBURG	TN		01/31/2023		(8)		8			8						
100165887	SAN PEDRO LOS ANGELES	CA		08/30/2024		81,831		(3,128)			(3,128)		78,702	78,702			
100153441	BRONX	NY		05/30/2024		2,356		(130)			(130)		2,225	2,225			
100115734	KAILUA KONA	HI		07/20/2023		7,768		(93)			(93)		7,675	7,675			
100142553	SAN DIEGO	CA		02/08/2024		2,592		(162)			(162)		2,430	2,430			
100108545	ALMERE	NLD		05/25/2023		833,960						11,151	845,111	908,536	63,425		63,425
100179387	RENO	NV		12/27/2024		7,571		(241)			(241)		7,330	7,330			
100147486	HENDERSON	NV		04/03/2024		2,197		(239)			(239)		1,958	1,958			
100152475	NASHVILLE	TN		05/16/2024		11		(11)			(11)						
100090415	SANTA ANA	CA		12/28/2022		2,391		(162)			(162)		2,229	2,229			
100080510	LONG BEACH	CA		03/10/2022		5,280		(255)			(255)		5,025	5,025			
100074458	LAS VEGAS	NV		12/02/2021		4,777		(526)			(526)		4,252	4,252			
100157604	EDMONDS	WA		06/28/2024		2,348		70			70		2,418	2,418			
100158512	GATLINBURG	TN		07/10/2024		2,323		(119)			(119)		2,204	2,204			
100156186	REDONDO BEACH	CA		06/20/2024		3,600		(164)			(164)		3,436	3,436			
100186342	GLENDALE	CA		12/30/2024		2,934		125			125		3,059	3,059			
100153703	MIAMI LAKES	FL		07/11/2024		2,320		(58)			(58)		2,262	2,262			
100185489	MURRIETA	CA		12/20/2024		1,813		(120)			(120)		1,693	1,693			
100090782	PACIFICA	CA		02/28/2023		2,090		(161)			(161)		1,929	1,929			
100079305	PARK CITY	UT		02/28/2022		(5)		5			5						
100134654	DULUTH	GA		10/30/2023		2,297		(148)			(148)		2,149	2,149			
100078711	LAKEWOOD	NJ		02/02/2022		4,834		(170)			(170)		4,664	4,664			
100080347	TARZANA	CA		02/28/2022		50		(50)			(50)						
100076740	LA MESA	CA		12/30/2021		5,350		(324)			(324)		5,026	5,026			
100080491	MIAMI	FL		03/10/2022		3,247		(180)			(180)		3,067	3,067			
100109746	BEVERLY HILLS	CA		06/16/2023		2,664		(184)			(184)		2,480	2,480			
100128444	DIAMOND BAR	CA		09/15/2023		2,523		(166)			(166)		2,356	2,356			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156266	GUERNEVILLE	CA		07/25/2024		2,333		(263)			(263)		2,070	2,070			
100128357	COOPER CITY	FL		09/14/2023		2,454		137			137		2,591	2,591			
100115498	DAVIDSONVILLE	MD		07/17/2023		8,394		138			138		8,533	8,533			
100080359	LAKE ARROWHEAD	CA		02/28/2022		35		(35)			(35)						
100109606	HACIENDA HEIGHTS	CA		06/14/2023		2,614		(114)			(114)		2,500	2,500			
100164312	DUARTE	CA		08/21/2024		2,762		63			63		2,825	2,825			
100172830	YORBA LINDA	CA		12/06/2024		600,532		(2,917)			(2,917)		597,616	597,616			
100140840	MANAKIN SABOT	VA		03/06/2024		2,520		(54)			(54)		2,466	2,466			
100141328	LOS ANGELES	CA		01/30/2024		2,236		(116)			(116)		2,120	2,120			
7303026692	LOS ANGELES	CA		12/27/2023		(2,852)		2,852			2,852						
100120383	HONOLULU	HI		08/18/2023		2,375		102			102		2,477	2,477			
100084620	SANTA ROSA	CA		08/02/2022		4,793		(157)			(157)		4,636	4,636			
100171595	LAGUNA NIGUEL	CA		10/16/2024		652,399		(20,512)			(20,512)		631,886	631,886			
100167792	SAN FRANCISCO	CA		09/19/2024		83		(83)			(83)						
100102455	SANTA ROSA BEACH	FL		06/07/2023		1,937		(126)			(126)		1,811	1,811			
4010055228	CHICAGO	IL		08/24/2023		2,606		(142)			(142)		2,463	2,463			
100146615	WESTTOWN	NY		03/20/2024		2,197		(256)			(256)		1,941	1,941			
100176941	PORTER RANCH	CA		11/15/2024		5,620		(279)			(279)		5,341	5,341			
100078050	CALABASAS	CA		01/21/2022		146		(146)			(146)						
100134183	BELLFLOWER	CA		12/08/2023		7		(7)			(7)						
100185948	BUENA PARK	CA		12/26/2024		2,630		(322)			(322)		2,308	2,308			
100185165	SAN DIEGO	CA		12/20/2024		1,983		(290)			(290)		1,694	1,694			
100128536	EASTVALE	CA		09/18/2023		4,051		(59)			(59)		3,992	3,992			
100175590	DELRAY BEACH	FL		11/12/2024		5,201		(68)			(68)		5,132	5,132			
100080763	DELRAY BEACH	FL		03/24/2022		4,398		(303)			(303)		4,095	4,095			
100158572	LONG GROVE	IL		07/10/2024		2,456		37			37		2,493	2,493			
100114672	SANTA CLARITA	CA		06/29/2023		2,483		(146)			(146)		2,337	2,337			
100109271	LA QUINTA	CA		07/21/2023		73		(73)			(73)						
100169178	SEATTLE	WA		09/27/2024		2,931		(34)			(34)		2,897	2,897			
100147125	DALLAS	TX		05/08/2024		2,371		(188)			(188)		2,183	2,183			
100118794	STUDIO CITY	CA		07/25/2023		1,988		30			30		2,017	2,017			
100181309	LA HABRA HEIGHTS	CA		12/06/2024		2,527		(14)			(14)		2,513	2,513			
100108184	FRISCO	TX		05/24/2023		2,393		(100)			(100)		2,294	2,294			
100174175	NORTH CHARLESTON	SC		10/31/2024		2,259		(319)			(319)		1,940	1,940			
100084601	SAN DIEGO	CA		08/02/2022		2,076		18			18		2,094	2,094			
100117887	LOS ANGELES	CA		07/20/2023		2,172		(137)			(137)		2,035	2,035			
100079547	PARK CITY	UT		04/08/2022		3,145		(103)			(103)		3,042	3,042			
100074170	MILL VALLEY	CA		12/09/2021		528		(528)			(528)						
100166022	LAS VEGAS	NV		09/06/2024		1,920		(151)			(151)		1,769	1,769			
100152741	FORT LAUDERDALE	FL		05/22/2024		1,861		(116)			(116)		1,745	1,745			
100102452	ROCKLIN	CA		06/07/2023		3,019		89			89		3,108	3,108			
100171277	CANTON	GA		10/16/2024		2,799		(72)			(72)		2,727	2,727			
100130294	DRIPPING SPRINGS	TX		09/28/2023		2,155		(21)			(21)		2,134	2,134			
100147194	BRONX	NY		03/28/2024		2,218		(159)			(159)		2,059	2,059			
100091818	BONITA SPRINGS	FL		01/30/2023		3,255		(173)			(173)		3,082	3,082			
100154201	SAN DIEGO	CA		07/11/2024		2,446		(49)			(49)		2,397	2,397			
100089582	LA QUINTA	CA		01/30/2023		2,160		(91)			(91)		2,069	2,069			
100151243	LOS ANGELES	CA		05/10/2024		4,981		(195)			(195)		4,786	4,786			
100115436	ANAHEIM	CA		07/17/2023		1,261		(111)			(111)		1,150	1,150			
100138076	LONG BEACH	CA		12/13/2023		2,245		(19)			(19)		2,227	2,227			
100159926	KEY BISCAYNE	FL		08/16/2024		466,534		(4,306)			(4,306)		462,228	462,228			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010063551	MASTIC BEACH	NY		02/29/2024		2,694		(51)			(51)		2,644	2,644			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		43,032		(959)			(959)		42,073	42,073			
100144442	LAS VEGAS	NV		04/26/2024		1,317		31			31		1,348	1,348			
730302335	VACAVILLE	CA		12/27/2023		(5,162)		11,083			11,083		5,920	5,920			
100149049	WOODLAND HILLS	CA		04/19/2024		42		(42)			(42)						
100115474	LOS ANGELES	CA		07/17/2023		4,054		(268)			(268)		3,786	3,786			
100110528	SAN FRANCISCO	CA		06/30/2023		3,107		3			3		3,110	3,110			
100175708	SAN DIMAS	CA		11/12/2024		2,843		(99)			(99)		2,744	2,744			
100130238	SAINT GEORGE	UT		09/28/2023		2,450		(63)			(63)		2,387	2,387			
100153091	LOS ANGELES	CA		06/27/2024		2,184		(200)			(200)		1,984	1,984			
100170249	SAN DIEGO	CA		10/08/2024		2,424		(210)			(210)		2,213	2,213			
100076534	COSTA MESA	CA		01/04/2022		5,449		(236)			(236)		5,212	5,212			
100154556	WHITTIER	CA		06/14/2024		2,078		(189)			(189)		1,889	1,889			
100180851	AMSTERDAM	NLD		11/27/2024		(94,052)						93,415	(637)		637		637
100129826	LA QUINTA	CA		09/27/2023		1,294		(48)			(48)		1,245	1,245			
100141544	BRADENTON	FL		01/30/2024		2,233		(32)			(32)		2,201	2,201			
100144316	LA HABRA	CA		03/07/2024		1,584		(149)			(149)		1,435	1,435			
100099970	OAKLAND	CA		03/28/2023		1,627		21			21		1,648	1,648			
100176126	WEST HILLS	CA		12/20/2024		1,834		(220)			(220)		1,614	1,614			
100073584	AMSTERDAM/AMSTELVEEN	NLD		10/25/2021		(93,764)						93,367	(398)		398		398
100154984	MIRAMAR	FL		07/19/2024		2,449		(237)			(237)		2,212	2,212			
100148647	SCOTTSDALE	AZ		05/15/2024		2,609		(49)			(49)		2,561	2,561			
100184970	CELINA	TX		12/19/2024		2,029		(177)			(177)		1,852	1,852			
100083035	SHERMAN OAKS	CA		05/11/2022		(67)		67			67						
100128823	SAN DIEGO	CA		09/21/2023		2,598		(92)			(92)		2,506	2,506			
100128479	WESTLAKE	FL		09/15/2023		2,311		(82)			(82)		2,229	2,229			
100085135	S-HERTOGENBOSCH	NLD		07/27/2022		(93,986)						93,318	(668)		668		668
100143029	MIAMI	FL		02/12/2024		1,082		(47)			(47)		1,035	1,035			
100080804	AGOURA	CA		03/15/2022		4,300		(633)			(633)		3,667	3,667			
100165884	TEMPLE CITY	CA		08/30/2024		2,532		(214)			(214)		2,318	2,318			
100079820	MIAMI	FL		04/25/2022		3,739		(593)			(593)		3,146	3,146			
100167994	EL CAJON	CA		09/20/2024		2,221		(180)			(180)		2,041	2,041			
100185582	GILROY	CA		12/20/2024		2,749		(64)			(64)		2,685	2,685			
100074352	PALM SPRINGS	CA		12/09/2021		123		(123)			(123)						
100168554	LOS ANGELES	CA		09/25/2024		2,679		(169)			(169)		2,510	2,510			
100151678	BERKELEY	CA		05/10/2024		2,608		(54)			(54)		2,554	2,554			
100119658	SCOTTSDALE	AZ		08/08/2023		4		(4)			(4)						
100160084	PHILADELPHIA	PA		07/17/2024		2,605		(75)			(75)		2,529	2,529			
100117381	YORBA LINDA	CA		07/20/2023		3,588		2,967			2,967		6,556	6,556			
100178232	SAN DIMAS	CA		11/19/2024		2,603		(136)			(136)		2,467	2,467			
100083406	YERSEKE	NLD		05/27/2022		(93,505)						93,101	(404)		404		404
100120365	MIAMI SHORES	FL		08/18/2023		4		(4)			(4)						
100166918	BEND	OR		09/13/2024		2,427		(186)			(186)		2,241	2,241			
100114918	VISALIA	CA		07/13/2023		2,775		(133)			(133)		2,643	2,643			
100185994	LOS ANGELES	CA		12/26/2024		(135)		135			135						
100088072	OAKLAND	CA		10/25/2022													
100178371	LOS ANGELES	CA		11/20/2024		3,569		(250)			(250)		3,319	3,319			
100073560	VISTA	CA		11/19/2021		5,578		(280)			(280)		5,298	5,298			
100116599	LOS ANGELES (NORTHRIDGE AREA)	CA		07/20/2023		1,905		3			3		1,908	1,908			
100132381	AUSTIN	TX		11/03/2023		2,008		49			49		2,057	2,057			
100115311	HOUSTON	TX		07/17/2023		2,725		(31)			(31)		2,693	2,693			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082191	DULUTH	GA		04/14/2022		3,790		(311)			(311)		3,478	3,478			
100174036	VIRGINIA BEACH	VA		10/31/2024		2,263		(161)			(161)		2,103	2,103			
100155295	ESCONDIDO	CA		07/19/2024		(28)		28			28						
100159534	RIVERSIDE	CA		07/15/2024		2,113		(254)			(254)		1,859	1,859			
4010045173	GRANDVIEW	MO		03/22/2023		2,554		(219)			(219)		2,335	2,335			
100080472	THOUSAND OAKS	CA		03/10/2022		4,346		(178)			(178)		4,168	4,168			
100147357	LAKEWAY	TX		05/08/2024		2,573		(263)			(263)		2,310	2,310			
100174060	MAKAWAO	HI		10/31/2024		2,506		(273)			(273)		2,233	2,233			
100176086	HOUSTON	TX		12/20/2024		1,996		(276)			(276)		1,719	1,719			
100090116	LONG BEACH	CA		01/13/2023		1,445		(196)			(196)		1,249	1,249			
100145458	UNITED KINGDOM	GBR		03/12/2024		(63,947)		(928)			(928)	64,145	(730)		730		730
100080398	WOODLAND HILLS	CA		04/14/2022		4,650		(211)			(211)		4,438	4,438			
100079589	SAN MATEO	CA		04/25/2022		3,298		17			17		3,315	3,315			
100185523	FREEHOLD	NJ		12/20/2024		2,469		(231)			(231)		2,238	2,238			
100147694	GATLINBURG	TN		04/05/2024		24,972		(258)			(258)		24,714	24,714			
100085133	GRONINGEN	NLD		07/27/2022		(93,575)						92,739	(837)		837		837
4010048014	WATERBURY	CT		03/22/2023		2,522		(170)			(170)		2,352	2,352			
100014635	SAN FRANCISCO	CA		09/27/2017		5,098		312			312		5,410	5,410			
100108274	THOUSAND OAKS	CA		05/24/2023		2,162		(183)			(183)		1,980	1,980			
100163595	KIHEI	HI		08/15/2024		2,160		(233)			(233)		1,927	1,927			
100091715	HOUSTON	TX		03/24/2023		1,904		(102)			(102)		1,801	1,801			
100172622	GLENDALE	AZ		10/24/2024		(37)		37			37						
100170138	SAN JOSE	CA		10/08/2024		2,864		(114)			(114)		2,750	2,750			
100071813	LOS ANGELES	CA		10/14/2021		5,237		(478)			(478)		4,759	4,759			
100102770	CASTRO VALLEY	CA		06/22/2023		2,918		(235)			(235)		2,683	2,683			
100118686	RIVERSIDE	CT		07/25/2023		660		(60)			(60)		600	600			
100156461	LOS ANGELES	CA		06/24/2024		2,386		(116)			(116)		2,271	2,271			
100084373	MALIBU	CA		08/12/2022		(24)		24			24						
100169956	WOODLAND HILLS	CA		11/08/2024		2,564		(249)			(249)		2,315	2,315			
100173208	SACRAMENTO	CA		10/30/2024		2,637		(150)			(150)		2,488	2,488			
100148169	LOS ANGELES	CA		05/15/2024		3,663		10			10		3,673	3,673			
100186660	EMERALD HILLS	CA		12/30/2024		2,734		29			29		2,763	2,763			
100109393	SANTA ROSA BEACH	FL		06/13/2023		3,261		(89)			(89)		3,172	3,172			
100167125	ATLANTA	GA		09/13/2024		104		(104)			(104)						
100175566	CAPE MAY	NJ		11/12/2024		3,501		(75)			(75)		3,427	3,427			
100068139	LOS ANGELES	CA		08/25/2021		5,581		(364)			(364)		5,217	5,217			
100165331	OSAGE BEACH	MO		08/29/2024		2,023		(133)			(133)		1,890	1,890			
100186689	SANTA CLARITA	CA		12/31/2024		1,942		(235)			(235)		1,707	1,707			
100108487	WOODLAND HILLS	CA		05/25/2023		2,600		(46)			(46)		2,554	2,554			
100144523	SAN DIEGO	CA		04/26/2024		2,194		24			24		2,219	2,219			
100118786	COSTA MESA	CA		07/25/2023		2,886		(165)			(165)		2,721	2,721			
100164248	LOS ANGELES (PORTER RANCH AREA	CA		08/21/2024		1,862		(148)			(148)		1,714	1,714			
100120202	BROOKLYN	NY		08/18/2023		2,440		(62)			(62)		2,378	2,378			
100109042	RANCHO CUCAMONGA	CA		06/05/2023		2,860		(73)			(73)		2,788	2,788			
100180716	CHINO HILLS	CA		11/26/2024		2,508		(86)			(86)		2,422	2,422			
100099869	CAMARILLO	CA		03/28/2023		2,028		(173)			(173)		1,855	1,855			
100143374	OAK BLUFFS	MA		02/16/2024		455		41			41		497	497			
100082709	IRVINE	CA		04/20/2022		13		(13)			(13)						
100143949	MIAMI	FL		02/29/2024		6,592		(113)			(113)		6,479	6,479			
100167468	FRANKLIN LAKES	NJ		10/31/2024		24,615		(1,040)			(1,040)		23,576	23,576			
100180279	LOS ANGELES	CA		11/25/2024		2,586		(91)			(91)		2,495	2,495			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164245	LOS ANGELES	CA		08/21/2024		2,408		(229)			(229)		2,179	2,179			
100090127	BOERNE	TX		01/13/2023		1,198		(9)			(9)		1,189	1,189			
100147701	OJAI	CA		04/05/2024		2,182		(20)			(20)		2,163	2,163			
100181655	DALLAS	TX		12/11/2024		2,311		70			70		2,381	2,381			
100169603	SAN FRANCISCO	CA		09/30/2024		2,709		(239)			(239)		2,471	2,471			
100170135	SEATTLE	WA		10/08/2024		2,800		(129)			(129)		2,671	2,671			
100159646	WESTLAKE VILLAGE	CA		08/23/2024		1,035		(108)			(108)		928	928			
100143091	COSTA MESA	CA		02/16/2024		2,870		(25)			(25)		2,845	2,845			
100100448	MELVILLE	NY		04/27/2023		6,644		132			132		6,775	6,775			
100088930	COVINA	CA		11/15/2022		(9)		9			9						
100185964	MONROVIA	CA		12/26/2024		1,532		(223)			(223)		1,309	1,309			
100185021	PANORAMA CITY	CA		12/19/2024		31		(31)			(31)						
100151583	LONG BEACH	CA		05/10/2024		2,956		(4)			(4)		2,951	2,951			
100169371	CULVER CITY	CA		09/27/2024		46		(46)			(46)						
100181700	NORCO	CA		12/11/2024		2,483		(145)			(145)		2,338	2,338			
100071662	SAN DIEGO	CA		10/14/2021		5,832		(77)			(77)		5,755	5,755			
100108120	LA MIRADA	CA		05/24/2023		1,981		(135)			(135)		1,846	1,846			
100088895	HERMOSA BEACH	CA		11/15/2022		(1,808)		1,808			1,808						
100160836	OAK PARK	CA		07/24/2024		2,313		(132)			(132)		2,181	2,181			
100185539	HOMESTEAD	FL		12/20/2024		1,741		(238)			(238)		1,504	1,504			
100081824	LOS ANGELES	CA		03/30/2022		3,943		(28)			(28)		3,916	3,916			
100091774	ENCINO	CA		01/30/2023		40		(40)			(40)						
100102688	MONTEREY PARK	CA		06/22/2023		678		(678)			(678)						
100114606	EL CAJON	CA		06/29/2023		2,417		(154)			(154)		2,263	2,263			
100074491	LAGUNA HILLS	CA		12/14/2021		5,548		(12)			(12)		5,536	5,536			
100079396	TORRANCE	CA		03/17/2022		68		(68)			(68)						
100080855	BONSALL	CA		03/10/2022		4,629		(343)			(343)		4,286	4,286			
100151971	MYAKKA CITY	FL		06/14/2024		2,314		(208)			(208)		2,106	2,106			
100155062	SCOTTSDALE	AZ		07/19/2024		3,506		(45)			(45)		3,461	3,461			
100074420	ARLINGTON	VA		12/02/2021		5,484		(240)			(240)		5,244	5,244			
100080408	LOS ANGELES	CA		04/14/2022		4,390		(451)			(451)		3,939	3,939			
100118196	VINEYARD	UT		07/21/2023		1,917		(34)			(34)		1,883	1,883			
100147282	WEST BEND	WI		03/28/2024		(825)		825			825						
100082997	TORRANCE	CA		05/05/2022		4,066		(306)			(306)		3,760	3,760			
100176804	WOODCLIFF LAKE	NJ		11/15/2024		2,272		(312)			(312)		1,960	1,960			
100129458	VAN NUYS	CA		09/29/2023		2,727		31			31		2,759	2,759			
100147127	LOS ANGELES WOODLAND HILLS AR	CA		05/08/2024		2,492		(108)			(108)		2,383	2,383			
100084826	SAN PEDRO	CA		08/02/2022		7,140		(48)			(48)		7,092	7,092			
100107866	SAN DIEGO	CA		06/29/2023		2,908		(2)			(2)		2,906	2,906			
100150255	ROTTERDAM	NLD		04/29/2024		(92,572)						91,869	(702)		702		702
100141756	OXNARD	CA		01/30/2024		1,356		(208)			(208)		1,148	1,148			
100164258	CORAL GABLES	FL		08/21/2024		1,719		(87)			(87)		1,632	1,632			
100116045	SYLMAR	CA		07/20/2023		1,452		24			24		1,476	1,476			
100079851	FREMONT	CA		04/08/2022		12,346		1,153			1,153		13,499	13,499			
100155308	BROOKLYN	NY		07/19/2024		2,321		57			57		2,378	2,378			
100072020	WOODLAND HILLS	CA		11/19/2021		4,917		(524)			(524)		4,394	4,394			
100147603	LOS ANGELES	CA		04/04/2024		3,447		(172)			(172)		3,274	3,274			
100176036	BERMUDA DUNES	CA		12/20/2024		3,116		(214)			(214)		2,901	2,901			
100114959	PALM SPRINGS	CA		07/14/2023		6,508		(193)			(193)		6,314	6,314			
100131636	SACRAMENTO	CA		10/06/2023		2,490		(106)			(106)		2,385	2,385			
100132756	COEUR D ALENE	ID		11/03/2023		1,771		(178)			(178)		1,593	1,593			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138151	CYPRESS	CA		12/14/2023		(350)		350			350						
100174885	ELIZABETH	CO		10/31/2024		4,711		(102)			(102)		4,610	4,610			
100071877	SAN JOSE	CA		11/05/2021		5,335		(411)			(411)		4,924	4,924			
100145589	UNITED KINGDOM	GBR		03/12/2024		(63,919)		(133)			(133)	63,499	(552)		552		552
100149071	THOMPSONS STATION	TN		04/19/2024		2,252		(89)			(89)		2,163	2,163			
100102208	CABO SAN LUCAS	MEX		04/17/2023		3,145							3,145	3,145			
100170500	WOODLAND HILLS	CA		10/09/2024		2,601		(230)			(230)		2,371	2,371			
100155961	LINDEN	NJ		06/18/2024		2,284		(182)			(182)		2,102	2,102			
100090034	HUNTINGTON BEACH	CA		01/13/2023		1,651		(3)			(3)		1,648	1,648			
100108922	RIVERSIDE	CA		05/31/2023		8,264		(403)			(403)		7,861	7,861			
100084255	AMSTERDAM	NLD		06/30/2022		(92,399)						91,652	(747)		747		747
100175038	GOLDEN	CO		11/05/2024		2,525		(167)			(167)		2,358	2,358			
100065548	LOS ANGELES	CA		07/28/2021		5,324		24			24		5,348	5,348			
100153067	AZUSA	CA		06/27/2024		1,560		(160)			(160)		1,400	1,400			
100176167	MOUNT VERNON	WA		12/20/2024		1,731		(169)			(169)		1,562	1,562			
100159572	DORAL	FL		07/15/2024		2,470		(163)			(163)		2,308	2,308			
100099613	GRANADA HILLS	CA		04/06/2023		1,051		(29)			(29)		1,022	1,022			
100135650	SEVIERVILLE	TN		11/09/2023		2,144		(98)			(98)		2,046	2,046			
100126405	RIDGEWOOD	NY		08/30/2023		495		1,720			1,720		2,215	2,215			
100163593	OREM	UT		08/15/2024		3,427		(318)			(318)		3,109	3,109			
100129258	WINTER GARDEN	FL		11/03/2023		2,206		(140)			(140)		2,066	2,066			
100083010	MONMOUTH BEACH	NJ		05/05/2022		4,178		(264)			(264)		3,913	3,913			
100090904	CORONADO	CA		01/31/2023		478		67			67		545	545			
100074404	PEORIA	AZ		12/02/2021		5,275		(208)			(208)		5,067	5,067			
100175577	BLUE BELL	PA		11/12/2024		2,961		(41)			(41)		2,921	2,921			
100168681	NORCO	CA		09/25/2024		12,490		(456)			(456)		12,034	12,034			
100114924	COSTA MESA	CA		07/13/2023		3,077		(164)			(164)		2,913	2,913			
100080827	MOORESVILLE	NC		03/10/2022		4,614		(263)			(263)		4,351	4,351			
100142611	READING	MA		02/08/2024		1,717		(92)			(92)		1,625	1,625			
100107817	SAN DIEGO	CA		05/19/2023		2,496		(266)			(266)		2,230	2,230			
100118877	LEHI	UT		08/30/2023		1,921		(13)			(13)		1,908	1,908			
100129766	LOS ANGELES	CA		09/27/2023		2,254		(40)			(40)		2,214	2,214			
100171190	LA HABRA	CA		11/22/2024		2,395		(312)			(312)		2,082	2,082			
100091331	ENCINITAS	CA		01/13/2023		2,212		38			38		2,250	2,250			
100090755	SCOTTSDALE	AZ		02/28/2023		2,188		(197)			(197)		1,991	1,991			
100131641	MARTINEZ	CA		10/06/2023		2,508		(41)			(41)		2,467	2,467			
100185714	HAARLEM	NLD		12/20/2024		(92,546)						91,290	(1,256)		1,256		1,256
100121055	NETHERLANDS	NLD		08/28/2023		(92,055)						91,290	(765)		765		765
100175555	MERIDIAN	ID		11/12/2024		2,704		(60)			(60)		2,645	2,645			
100039162	DUBLIN	IRL		09/27/2019		(98,972)		8,408			8,408	92,264	1,701	2,741	1,040		1,040
100074150	FULSHEAR	TX		12/09/2021		25,613		(1,354)			(1,354)		24,260	24,260			
100173748	LIVERMORE	CA		10/30/2024		374		39			39		413	413			
100160553	PALOS VERDES ESTATES	CA		07/19/2024		1,965		(364)			(364)		1,601	1,601			
100116051	RENO	NV		07/20/2023		2,866		(1)			(1)		2,865	2,865			
100129835	CLEARWATER	FL		09/27/2023		1,881		(48)			(48)		1,833	1,833			
100156122	MISSION VIEJO	CA		07/25/2024		3,280		(101)			(101)		3,179	3,179			
100074453	SAN FRANCISCO	CA		12/02/2021		6,712		(480)			(480)		6,231	6,231			
100166287	LIBERTY HILL	TX		10/23/2024		1,830		(176)			(176)		1,654	1,654			
4010053587	KINGSTON	NY		06/20/2023		(1,377)		1,377			1,377						
100172125	STEVENSON RANCH	CA		10/17/2024		2,386		(126)			(126)		2,260	2,260			
100109040	MIAMI	FL		06/05/2023		2,449		(212)			(212)		2,237	2,237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174618	VISTA	CA		10/31/2024		2,377		(165)			(165)		2,212	2,212			
100157829	ARVADA	CO		08/01/2024		(46)		46			46						
100154608	BREA	CA		06/14/2024		2,416		(150)			(150)		2,266	2,266			
100107903	SAN FRANCISCO	CA		06/29/2023		71		(71)			(71)						
100182556	FULLERTON	CA		12/12/2024		2,641		(24)			(24)		2,617	2,617			
100164158	RIO VERDE	AZ		08/21/2024		1,010		(123)			(123)		887	887			
100156416	SANTA ANA	CA		06/24/2024		2,696		43			43		2,740	2,740			
100165843	NEWTON	MA		08/29/2024		2,314		(196)			(196)		2,118	2,118			
100153695	LAS VEGAS	NV		05/31/2024		2,358		(213)			(213)		2,145	2,145			
100142722	PASADENA	CA		02/08/2024		2,442		(164)			(164)		2,278	2,278			
100149882	WEST LINN	OR		04/29/2024		929		(44)			(44)		886	886			
100155968	LOCUST VALLEY	NY		06/18/2024		2,088		(122)			(122)		1,967	1,967			
100172250	DOWNEY	CA		10/21/2024		2,614		(169)			(169)		2,444	2,444			
100074480	OAKLAND	CA		12/14/2021		5,758		54			54		5,812	5,812			
730302431	MARTINEZ	CA		12/27/2023		(3,419)		9,049			9,049		5,630	5,630			
100120896	LOS ANGELES	CA		08/30/2023		1,800		62			62		1,862	1,862			
100175593	GROTON	MA		11/12/2024		2,564		(119)			(119)		2,445	2,445			
100081889	MOUNTAIN VIEW	CA		03/31/2022		(14)		14			14						
100116541	KANSAS CITY	MO		07/20/2023		2,791		2,961			2,961		5,753	5,753			
100180810	UTRECHT	NLD		11/27/2024		(91,464)						90,807	(657)		657		657
100120862	LA VERNE	CA		08/28/2023		2,554		(41)			(41)		2,513	2,513			
730100812	LOS ANGELES	CA		12/27/2023		487		6,921			6,921		7,408	7,408			
100167013	WILTON	CT		09/13/2024		2,214		(56)			(56)		2,158	2,158			
100156336	MIRAMAR	FL		07/25/2024		1,736		(173)			(173)		1,563	1,563			
100170011	BRIDGEWATER	NJ		11/08/2024		2,535		(187)			(187)		2,348	2,348			
100135648	ST AUGUSTINE	FL		11/09/2023		2,519		(61)			(61)		2,458	2,458			
100155157	CASTLE ROCK	CO		07/19/2024		2,235		(254)			(254)		1,982	1,982			
100109311	KEY WEST	FL		06/12/2023		2,837		(139)			(139)		2,699	2,699			
100166425	FAIRVIEW	TX		10/31/2024		1,636		(291)			(291)		1,346	1,346			
100174941	KAILUA	HI		10/31/2024		2,379		(175)			(175)		2,204	2,204			
100141522	RIVERSIDE	CA		01/30/2024		1,330		(142)			(142)		1,188	1,188			
100085118	ROTTERDAM	NLD		07/27/2022		(91,399)						90,613	(786)		786		786
100164255	WILMINGTON	CA		08/21/2024		2,406		(128)			(128)		2,279	2,279			
100147135	HAYWARD	CA		05/08/2024		2,607		24			24		2,630	2,630			
100137146	NASHVILLE	TN		11/28/2023		2,268		(10)			(10)		2,258	2,258			
100167090	CHICAGO	IL		09/13/2024		2,075		(87)			(87)		1,988	1,988			
100164102	LOS ANGELES	CA		08/21/2024		2,126		(181)			(181)		1,944	1,944			
100142138	DAVENPORT	FL		02/29/2024		1,977		(179)			(179)		1,797	1,797			
100078662	GUILFORD	CT		02/02/2022		4,948		(228)			(228)		4,720	4,720			
100158412	UNITED KINGDOM	GBR		07/09/2024		(76,606)		11,947			11,947	64,284	(375)		479	(104)	375
100153827	SAN DIEGO	CA		07/10/2024		53		(53)			(53)						
100160845	(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024		2,613		(182)			(182)		2,432	2,432			
100102990	BROOKLYN	NY		06/22/2023		2,542		(292)			(292)		2,250	2,250			
100076697	SAN DIEGO	CA		12/30/2021		5,144		(182)			(182)		4,962	4,962			
100138679	BOCA RATON	FL		02/02/2024		2,224		(103)			(103)		2,121	2,121			
100118914	MISSOURI CITY	TX		07/27/2023		1,978		(232)			(232)		1,746	1,746			
100144944	UNITED KINGDOM	GBR		03/12/2024		(62,742)		(321)			(321)	62,576	(488)		488		488
100109589	TEMECULA	CA		06/14/2023		3,628		(41)			(41)		3,587	3,587			
100154084	GEORGETOWN	TX		07/11/2024		2,302		(256)			(256)		2,047	2,047			
100076366	LOS ANGELES	CA		12/23/2021		7,510		(745)			(745)		6,765	6,765			
100116482	SAN FRANCISCO	CA		07/20/2023		(952)		5,865			5,865		4,913	4,913			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161668	SCHIEDAM	NLD		07/29/2024		(23,470)						84,766	61,296	65,815	4,519		4,519
100091162	GATLINBURG	TN		01/31/2023		2,609		101			101		2,710	2,710			
100129522	LOS ANGELES	CA		09/29/2023		2,729		137			137		2,866	2,866			
100091703	CHICAGO	IL		03/24/2023		2,394		(6)			(6)		2,388	2,388			
100182405	LOS ANGELES	CA		12/12/2024		2,587		52			52		2,639	2,639			
100164880	ANAHEIM	CA		08/26/2024		5,805		(3,623)			(3,623)		2,181	2,181			
100138362	JAMUL	CA		12/18/2023		1,889		(85)			(85)		1,804	1,804			
100144463	PHOENIX	AZ		04/26/2024		766		(171)			(171)		595	595			
100147326	ROTTERDAM	NLD		03/27/2024		(90,824)						90,203	(621)		621		621
100140015	SEATTLE	WA		01/09/2024		2,310		(55)			(55)		2,255	2,255			
100110683	FREMONT	CA		08/11/2023		2,330		(44)			(44)		2,287	2,287			
100185593	STAR	ID		12/20/2024		2,626		(199)			(199)		2,427	2,427			
100136568	GAINESVILLE	GA		11/22/2023		1,745		76			76		1,820	1,820			
100175579	SACRAMENTO	CA		11/12/2024		2,796		(57)			(57)		2,739	2,739			
100181541	MIAMI	FL		12/09/2024		1,397		(140)			(140)		1,256	1,256			
100085181	CARLSBAD	CA		09/21/2022		52,507			52,507		(52,507)						
100166332	PORTLAND	OR		10/24/2024		2,353		(253)			(253)		2,100	2,100			
100078636	HOLLIS	NH		02/02/2022		4,693		(98)			(98)		4,595	4,595			
100138397	BROOKLYN	NY		12/18/2023		(152)		152			152						
100147977	BURBANK	CA		04/10/2024		2,365		(76)			(76)		2,289	2,289			
100128878	TARZANA	CA		09/21/2023		2,412		(115)			(115)		2,297	2,297			
100140897	BUENA PARK	CA		02/26/2024		1,483		(197)			(197)		1,286	1,286			
100167918	LOS ANGELES	CA		09/20/2024		2,575		(170)			(170)		2,404	2,404			
100078269	WOODLAND HILLS	CA		02/10/2022		4,811		(514)			(514)		4,297	4,297			
100118854	TORRANCE	CA		08/30/2023		2,371		(34)			(34)		2,337	2,337			
100159009	CLEARWATER	FL		08/15/2024		2,376		(190)			(190)		2,186	2,186			
100102093	VIEW PARK	CA		04/14/2023		(27)		27			27						
100138218	LOS ANGELES	CA		12/14/2023		(1,506)		1,506			1,506						
100185415	LOS ANGELES	CA		12/20/2024		2,635		87			87		2,722	2,722			
100155319	CLAYTON	CA		07/19/2024		2,456		(152)			(152)		2,304	2,304			
100156700	LOS ANGELES (NORTHRIDGE AREA)	CA		06/26/2024		1,912		(209)			(209)		1,703	1,703			
100137977	SAN DIEGO	CA		12/13/2023		2,301		48			48		2,349	2,349			
100091782	HOLLISTER	CA		01/30/2023		1,945		(135)			(135)		1,809	1,809			
100141345	LOS ANGELES	CA		01/30/2024		2,003		(198)			(198)		1,804	1,804			
100154533	HAWTHORNE	CA		06/14/2024		805		(58)			(58)		747	747			
100152258	SAN FRANCISCO	CA		05/17/2024		2,457		(118)			(118)		2,339	2,339			
100071485	LOS ANGELES	CA		10/26/2021		6,081		(152)			(152)		5,929	5,929			
100082980	WOODLAND HILLS	CA		05/05/2022		80,650		(2,231)			(2,231)		78,419	78,419			
4010051548	CULLMAN	AL		07/27/2023		3,145		(148)			(148)		2,998	2,998			
100086195	SAN PEDRO	CA		10/07/2022		2,302		(227)			(227)		2,075	2,075			
100134262	LOS ANGELES	CA		10/27/2023		2,516		(8)			(8)		2,508	2,508			
100077826	SAN DIEGO	CA		01/14/2022		19		(19)			(19)						
4010083902	AMITYVILLE	NY		09/27/2024		2,338		(161)			(161)		2,177	2,177			
100159451	RANCHO CUCAMONGA	CA		07/15/2024		2,364		(195)			(195)		2,169	2,169			
100071929	COSTA MESA	CA		01/21/2022		5,236		(208)			(208)		5,028	5,028			
100090990	SHERWOOD	OR		01/31/2023		3,621		(155)			(155)		3,466	3,466			
100118187	LAKE FOREST	CA		07/20/2023		(1,077)		3,277			3,277		2,200	2,200			
100167480	DORAL	FL		10/31/2024		1,975		(238)			(238)		1,737	1,737			
100161402	MARIETTA	GA		07/26/2024		3,306		(260)			(260)		3,046	3,046			
100079448	NOVATO	CA		03/17/2022		113		(113)			(113)						
100149986	AUSTIN	TX		06/07/2024		2,426		(131)			(131)		2,295	2,295			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078671	QUEEN CREEK	AZ		02/02/2022		4,254		(250)			(250)		4,004	4,004			
100147099	HOT SPRINGS VILLAGE	AR		03/28/2024		1,990		(119)			(119)		1,871	1,871			
100181909	PASADENA	CA		12/12/2024		2,754		182			182		2,936	2,936			
100080193	DAVIE	FL		02/25/2022		120,423		39	120,462		(120,423)						
100083526	SAN CLEMENTE	CA		06/06/2022		70		(70)			(70)						
100182451	OAKLAND	CA		12/12/2024		3,124		(18)			(18)		3,107	3,107			
100114511	RIVERSIDE	CA		06/29/2023		2,687		119			119		2,806	2,806			
100178471	MIAMI	FL		11/21/2024		2,179		(195)			(195)		1,984	1,984			
100163349	LOS ANGELES	CA		08/13/2024		2,660		71			71		2,731	2,731			
100166439	AUSTIN	TX		10/31/2024		1,799		(130)			(130)		1,669	1,669			
100149996	MISSOURI CITY	TX		06/07/2024		1,815		(44)			(44)		1,771	1,771			
100057253	CLOVIS	CA		05/19/2021		4,445		(387)			(387)		4,059	4,059			
100151346	NEW ORLEANS	LA		05/10/2024		4,458		(168)			(168)		4,290	4,290			
100102351	PORT REPUBLIC	MD		06/07/2023		2,767		(35)			(35)		2,732	2,732			
100185804	PETALUMA	CA		12/26/2024		36		(36)			(36)						
100089388	KEY WEST	FL		11/17/2022		(6)		6			6						
100175522	JACKSON	WY		12/23/2024		2,196		(127)			(127)		2,069	2,069			
100133782	OAKLAND	CA		10/20/2023		2,344		(10)			(10)		2,334	2,334			
100142498	PAIA	HI		03/08/2024		2,450		(262)			(262)		2,188	2,188			
100174531	COSTA MESA	CA		10/31/2024		1,684		(244)			(244)		1,440	1,440			
100136061	LOS ANGELES	CA		11/16/2023		2,443		(69)			(69)		2,374	2,374			
100173407	SYLMAR	CA		10/29/2024		2,587		(245)			(245)		2,342	2,342			
100118013	LOS ANGELES	CA		07/20/2023		4,548		706			706		5,254	5,254			
100162072	THE HILLS	TX		07/31/2024		2,638		(287)			(287)		2,351	2,351			
100176785	VENTURA	CA		11/15/2024		2,290		(137)			(137)		2,153	2,153			
100153389	RUMSON	NJ		05/29/2024		2,238		(201)			(201)		2,037	2,037			
100120145	JAMUL	CA		08/11/2023		2,512		(68)			(68)		2,444	2,444			
100115419	MISSION VIEJO	CA		07/17/2023		2,585		(44)			(44)		2,541	2,541			
100068676	TILBURG	NLD		08/30/2021		(89,858)						89,116	(742)		742		742
100116118	HUNTINGTON BEACH	CA		07/20/2023		3,050		1,601			1,601		4,651	4,651			
100164010	LAGUNA HILLS	CA		08/21/2024		2,117		(216)			(216)		1,902	1,902			
100147117	PROSPER	TX		05/08/2024		2,471		(24)			(24)		2,448	2,448			
100182555	FULLERTON	CA		12/12/2024		2,669		(21)			(21)		2,647	2,647			
100073532	GRANADA HILLS	CA		10/26/2021		5,686		(256)			(256)		5,430	5,430			
100092054	BRONX	NY		02/09/2023		2,396		(84)			(84)		2,313	2,313			
100185832	MISSION VIEJO	CA		12/26/2024		2,448		(43)			(43)		2,405	2,405			
100158185	UNITED KINGDOM	GBR		07/09/2024		(75,871)		12,210			12,210	63,365	(297)		297		297
100103728	ROCKWALL	TX		05/08/2023		37,014			37,014		(37,014)						
100164198	HAWTHORNE	CA		08/21/2024		2,182		(311)			(311)		1,871	1,871			
100145833	MIRAMAR	FL		03/15/2024		1,947		(140)			(140)		1,807	1,807			
100180417	PACIFICA	CA		11/25/2024		2,835		136			136		2,971	2,971			
100154826	LA PALMA	CA		07/19/2024		2,281		(131)			(131)		2,150	2,150			
100102451	DRIFTWOOD	TX		06/07/2023		2,804		(139)			(139)		2,665	2,665			
100165032	MARIETTA	GA		08/28/2024		1,047		(41)			(41)		1,006	1,006			
100151980	SANTA CLARITA	CA		06/14/2024		12,276		(307)			(307)		11,969	11,969			
100116156	WESTMINSTER	CA		07/20/2023		3,119		2,062			2,062		5,180	5,180			
100178322	SEVIERVILLE	TN		11/19/2024		2,519		(179)			(179)		2,340	2,340			
100169520	CASTRO VALLEY	CA		09/30/2024		2,489		(137)			(137)		2,352	2,352			
100120604	MANTECA	CA		08/18/2023		5,484		(63)			(63)		5,421	5,421			
100143412	NORTH POTOMAC	MD		02/16/2024		2,200		(70)			(70)		2,130	2,130			
100136716	SCOTTSDALE	AZ		01/25/2024		1,884		(60)			(60)		1,824	1,824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076777	OCEAN CITY	NJ		12/27/2021		4,523		(409)			(409)		4,113	4,113			
100144315	OJAI	CA		03/07/2024		2,114		(165)			(165)		1,949	1,949			
100173973	INGLEWOOD	CA		10/31/2024		2,188		(307)			(307)		1,881	1,881			
730003219	ASHLAND	OR		12/27/2023		(2,787)		8,739			8,739		5,952	5,952			
100137254	NETHERLANDS	NLD		11/28/2023		(89,437)						88,681	(755)		755		755
100132497	GLENDALE	AZ		11/03/2023		2,284		131			131		2,415	2,415			
100163830	BETHANY BEACH	DE		09/27/2024		2,356		(230)			(230)		2,126	2,126			
100173713	LUBBOCK	TX		10/30/2024		2,470		(238)			(238)		2,232	2,232			
100100328	RIVERSIDE	CA		04/27/2023		3,368		896			896		4,264	4,264			
100186347	SANTA CLARA	CA		12/30/2024		2,623		(4)			(4)		2,619	2,619			
100137479	SAN DIEGO	CA		01/11/2024		2,142		(17)			(17)		2,126	2,126			
100169666	BURBANK	CA		09/30/2024		2,173		(177)			(177)		1,996	1,996			
100181694	PARAMUS	NJ		12/11/2024		2,307		(100)			(100)		2,207	2,207			
100169415	SNOHOMISH	WA		09/30/2024		2,546		(111)			(111)		2,435	2,435			
100101062	GREAT NECK	NY		04/28/2023		3,891		1,556			1,556		5,447	5,447			
100090589	LEEUWARDEN	NLD		12/28/2022		(89,169)						88,585	(584)		584		584
100141545	LOS ANGELES	CA		01/30/2024		57,169			57,169		(57,169)						
100083653	TYBEE ISLAND	GA		06/23/2022		2,513		(159)			(159)		2,354	2,354			
100100459	CORONA	CA		04/27/2023		3,689		356			356		4,045	4,045			
100186276	SAN FRANCISCO	CA		12/27/2024		3,529		(46)			(46)		3,482	3,482			
100103173	BROOKLYN	NY		04/21/2023		2,296		(222)			(222)		2,074	2,074			
100144746	UNITED KINGDOM	GBR		03/12/2024		(63,677)		(75)			(75)	61,712	(2,039)		766	1,273	2,039
100101956	YULEE	FL		04/14/2023		2,261		(14)			(14)		2,247	2,247			
100135931	LIBERTY HILL	TX		11/15/2023		2,264		(126)			(126)		2,139	2,139			
100102843	(RESEDA AREA) LOS ANGELES	CA		06/22/2023		2,395		(22)			(22)		2,372	2,372			
100174802	KEY BISCAYNE	FL		10/31/2024		2,116		(348)			(348)		1,769	1,769			
100139145	PALMDALE	CA		12/28/2023		1,645		28			28		1,673	1,673			
100078457	NASHVILLE	TN		01/25/2022		4,996		6			6		5,002	5,002			
100154154	SAINT JOHNS	FL		07/11/2024		4,559		(318)			(318)		4,241	4,241			
100078456	NASHVILLE	TN		01/25/2022		4,993		9			9		5,002	5,002			
100186708	LAWRENCEVILLE	GA		12/31/2024		4,357		(254)			(254)		4,104	4,104			
100185999	SOUTH SAN FRANCISCO	CA		12/27/2024		2,131		(51)			(51)		2,080	2,080			
100158287	UNITED KINGDOM	GBR		07/09/2024		(75,838)		12,368			12,368	62,895	(575)		575		575
100079342	PACIFICA	CA		03/17/2022		131		33			33		164	164			
100167040	SEATTLE	WA		09/13/2024		5,400		(146)			(146)		5,254	5,254			
100119895	EAGLE	CO		08/10/2023		2,579		(71)			(71)		2,508	2,508			
4010067606	HUNTINGTON STATION	NY		01/30/2024		2,099		(239)			(239)		1,861	1,861			
100176688	ARLETA	CA		11/15/2024		2,080		(228)			(228)		1,852	1,852			
100151879	LOS ANGELES	CA		05/10/2024		2,108		(94)			(94)		2,014	2,014			
100140190	SPRINGFIELD	VA		01/11/2024		2,236		(124)			(124)		2,112	2,112			
100171150	DUBLIN	CA		11/22/2024		2,761		(78)			(78)		2,683	2,683			
100086166	BAKERSFIELD	CA		10/07/2022		2,944		(72)			(72)		2,872	2,872			
4010055162	WARREN	MI		08/24/2023		2,207		(146)			(146)		2,060	2,060			
100175208	TAMPA	FL		11/05/2024		2,679		(106)			(106)		2,572	2,572			
100172740	SAN JOSE	CA		11/21/2024		2,549		(164)			(164)		2,385	2,385			
100154724	LONG BEACH	CA		07/19/2024		2,425		(154)			(154)		2,271	2,271			
100088847	RIVERSIDE	CA		11/15/2022		(33)		33			33						
100163400	LOS ANGELES	CA		09/27/2024		2,373		(194)			(194)		2,179	2,179			
100160164	LONG BEACH TOWNSHIP	NJ		07/18/2024		2,252		(27)			(27)		2,225	2,225			
100140577	LOS ANGELES	CA		01/19/2024		2,368		(111)			(111)		2,256	2,256			
100117532	SAN JOSE	CA		07/20/2023		(1,388)		4,683			4,683		3,294	3,294			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100087113	TAMPA	FL		11/04/2022		3,255		209			209		3,464	3,464			
403052711	RICHMOND HEIGHTS	OH		11/04/2024		5,975		345			345		6,319	6,319			
100182022	NORTH ANDOVER	MA		12/12/2024		2,673		244			244		2,917	2,917			
100100000	SAN JUAN CAPISTRANO	CA		03/28/2023		1,628		96			96		1,724	1,724			
4010055423	WARNER ROBINS	GA		08/24/2023		1,432		(54)			(54)		1,378	1,378			
3310057964	SAN DIEGO	CA		09/15/2023		377,331							377,331	377,331			
100176690	TORRANCE	CA		11/15/2024		4,517		(411)			(411)		4,106	4,106			
100144032	THOUSAND OAKS	CA		03/07/2024		2,306		(96)			(96)		2,210	2,210			
100116515	BURBANK	CA		07/20/2023		3,031		2,382			2,382		5,412	5,412			
100140989	ALTADENA	CA		01/26/2024		(39)		39			39						
100176013	SAN CLEMENTE	CA		12/20/2024		2,448		(213)			(213)		2,235	2,235			
100132667	KAAAWA	HI		11/03/2023		937		1,031			1,031		1,968	1,968			
100165800	MONROE	NY		08/29/2024		1,961		(285)			(285)		1,676	1,676			
100080789	LOS ANGELES	CA		03/15/2022		4,207		(406)			(406)		3,801	3,801			
100120668	BERMUDA DUNES	CA		08/24/2023		1,703		(95)			(95)		1,608	1,608			
100076559	FORT COLLINS	CO		12/16/2021		5,216		(364)			(364)		4,851	4,851			
100102507	MIAMI	FL		06/07/2023		1,796		(167)			(167)		1,630	1,630			
100132666	STOCKTON	CA		11/03/2023		2,178		52			52		2,230	2,230			
100145836	PINOLE	CA		03/15/2024		2,002		(303)			(303)		1,698	1,698			
100157831	AUSTIN	TX		08/01/2024		1,580		(97)			(97)		1,483	1,483			
100107834	PLACIDA	FL		05/19/2023		2,541			2,541		(2,541)						
100154811	JOSHUA TREE	CA		07/19/2024		2,504		(358)			(358)		2,146	2,146			
100140894	WESLEY CHAPEL	FL		02/26/2024		678		(122)			(122)		556	556			
100139748	UNITED KINGDOM	GBR		12/18/2023		(61,432)						60,904	(528)		528		528
730301421	ADELANTO	CA		12/27/2023		4,709		1,139			1,139		5,848	5,848			
100073535	LOS ANGELES	CA		10/26/2021		76		(76)			(76)						
100128468	ENNIS	MT		09/15/2023		1,899		(85)			(85)		1,814	1,814			
100178235	LOS ANGELES	CA		11/19/2024		3,632		(44)			(44)		3,588	3,588			
100137375	PALM DESERT	CA		12/05/2023		2,131		175			175		2,306	2,306			
100116503	LAGUNA NIGUEL	CA		07/20/2023		(380)		380			380						
100142523	SAN DIEGO	CA		02/08/2024		2,567		(42)			(42)		2,525	2,525			
100128858	SALINAS	CA		09/21/2023		38,878			38,878		(38,878)						
100127676	SARASOTA	FL		09/08/2023		60,531			60,531		(60,531)						
100083827	GERMANTOWN	WI		07/12/2022		1,877		(7)			(7)		1,871	1,871			
100138026	MIAMI	FL		12/13/2023		(31)		31			31						
100079907	SANTA CRUZ	CA		04/25/2022		3,114		(20)			(20)		3,094	3,094			
100149770	JACKSONVILLE	FL		04/26/2024		(3,438)		3,438			3,438						
3410000524	COLUMBIA	TN		09/10/2024		509,011							509,011	509,011			
100171236	SEATTLE	WA		10/16/2024		2,105		(104)			(104)		2,000	2,000			
100077866	LEIDEN	NLD		12/29/2021		(88,091)						87,731	(360)		360		360
100147398	LOS ANGELES (WOODLAND HILLS AR	CA		05/08/2024		2,178		(329)			(329)		1,848	1,848			
100142449	PHOENIX	AZ		03/08/2024		4,277		(24)			(24)		4,253	4,253			
100167016	MURFREESBORO	TN		09/13/2024		2,025		(153)			(153)		1,872	1,872			
100132429	WINDERMERE	FL		11/03/2023		2,250		169			169		2,418	2,418			
100133449	EADS	TN		10/19/2023		1,404		(7)			(7)		1,397	1,397			
100073530	SIMI VALLEY	CA		10/26/2021		4,947		(211)			(211)		4,736	4,736			
100165644	LAGUNA HILLS	CA		10/04/2024		2,576		(182)			(182)		2,394	2,394			
100142226	RHINEBECK	NY		03/15/2024		2,159		(262)			(262)		1,898	1,898			
100090727	BRONX	NY		12/29/2022		13,990		(11,769)			(11,769)		2,221	2,221			
100038729	DUBLIN	IRL		09/27/2019		(94,061)		4,528			4,528	88,393	(1,140)		1,045	95	1,140
100159688	MISSION VIEJO	CA		08/23/2024		2,300		(313)			(313)		1,987	1,987			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155120	NATIONAL CITY	CA		07/19/2024		(122)		238			238		116	116			
100074369	LAHAINA	HI		11/19/2021		4,793		(233)			(233)		4,560	4,560			
100168017	FLOWER MOUND	TX		09/20/2024		2,501		(158)			(158)		2,343	2,343			
100185173	LOS ANGELES	CA		12/20/2024		2,085		(294)			(294)		1,791	1,791			
100152008	MANTECA	CA		06/14/2024		2,279		(166)			(166)		2,113	2,113			
19136	WESTMONT	IL		12/21/2011		27,854		(119)			(119)		27,735	27,735			
100102859	FREMONT	CA		06/22/2023		(7,552)		7,552			7,552						
100136121	MIAMI	FL		12/18/2023		1,953		(129)			(129)		1,824	1,824			
100079202	ASTORIA	NY		02/24/2022		5,061		103			103		5,164	5,164			
100175669	CHINO	CA		11/12/2024		1,862		(153)			(153)		1,709	1,709			
100158523	SATELLITE BEACH	FL		07/10/2024		1,691		(156)			(156)		1,536	1,536			
100142843	FONTANA	CA		02/09/2024		8,443		(167)			(167)		8,276	8,276			
100116943	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		3,283		2,820			2,820		6,103	6,103			
100083342	BREDA	NLD		05/27/2022		(73,430)						72,870	(560)		560		560
100182434	HILO	HI		12/12/2024		2,676		156			156		2,832	2,832			
100142140	KISSIMMEE	FL		02/29/2024		1,900		(159)			(159)		1,741	1,741			
100116694	SAN DIEGO	CA		07/20/2023		3,065		2,434			2,434		5,499	5,499			
100169569	SAN JUAN CAPISTRANO	CA		09/30/2024		2,449		(132)			(132)		2,317	2,317			
100109787	SPRING BRANCH	TX		08/04/2023		2,632		80			80		2,712	2,712			
100140816	TUJUNGA	CA		03/06/2024		2,189		(156)			(156)		2,032	2,032			
403049549	NEWARK	NJ		06/28/2024		2,893		(498)			(498)		2,395	2,395			
100083013	PALM SPRINGS	CA		05/05/2022		5,155		85			85		5,240	5,240			
100082625	MOUNT PLEASANT	SC		04/14/2022		8,296		(285)			(285)		8,011	8,011			
100109134	SAN JOSE	CA		06/09/2023		2,405		(110)			(110)		2,294	2,294			
100084394	EDISTO ISLAND	SC		08/12/2022		2,940		335			335		3,275	3,275			
100076362	ENCINITAS	CA		12/23/2021		4,108		(673)			(673)		3,434	3,434			
100154523	HAWAIIAN GARDENS	CA		06/14/2024		2,062		(284)			(284)		1,778	1,778			
100146736	ANAHEIM	CA		03/20/2024		2,248		(286)			(286)		1,962	1,962			
100185742	SANTA ANA	CA		12/23/2024		2,355		(164)			(164)		2,191	2,191			
100170000	MORGAN HILL	CA		10/04/2024		1,656		(202)			(202)		1,455	1,455			
100176828	WALNUT CREEK	CA		11/15/2024		2,284		(176)			(176)		2,108	2,108			
100091663	DAVENPORT	FL		01/27/2023		1,970		(180)			(180)		1,790	1,790			
100117064	BROOKLYN	NY		07/20/2023		(9,711)		9,711			9,711						
100080317	AMSTERDAM	NLD		02/22/2022		(87,563)						87,232	(331)		331		331
730060764	LOS ANGELES	CA		12/27/2023		(2,448)		7,727			7,727		5,278	5,278			
100138071	TAMPA	FL		12/13/2023		524		53			53		578	578			
100116451	TOMBALL	TX		07/20/2023		2,418		574			574		2,992	2,992			
100149820	LOS ANGELES	CA		04/29/2024		117		(117)			(117)						
100153561	UNITED KINGDOM	GBR		05/29/2024		(60,903)						60,396	(507)		507		507
730300293	VENTURA	CA		12/27/2023		1,346		4,298			4,298		5,644	5,644			
100167509	PARKER	TX		10/31/2024		2,615		(198)			(198)		2,417	2,417			
100115911	EL MONTE	CA		07/20/2023		7,246		(240)			(240)		7,006	7,006			
100145709	UNITED KINGDOM	GBR		03/12/2024		(61,799)		(213)			(213)	60,723	(1,288)		1,288		1,288
100060099	SANTA ANA	CA		06/25/2021		5,275		(251)			(251)		5,024	5,024			
100060095	SANTA ANA	CA		06/25/2021		5,275		(251)			(251)		5,024	5,024			
100135608	NASHVILLE	TN		11/09/2023		(4,469)		4,469			4,469						
100149729	MIDDLETOWN	NY		04/26/2024		2,066		(148)			(148)		1,918	1,918			
100076729	LONG BEACH	CA		12/30/2021		5,036		(747)			(747)		4,289	4,289			
100126783	CARLSBAD	CA		08/30/2023		6,544		3,416			3,416		9,960	9,960			
100135150	WHITEFISH	MT		12/15/2023		2,120		133			133		2,253	2,253			
100149120	CHARLESTON	SC		04/22/2024		2,354		164			164		2,517	2,517			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088865	SAN MATEO	CA		11/15/2022		1,861		(31)			(31)		1,829	1,829			
100135612	NASHVILLE	TN		11/09/2023		(4,466)		4,466			4,466						
100156902	BRONX	NY		06/27/2024		(45)		45			45						
100156912	THE BRONX	NY		06/27/2024		(45)		45			45						
100168755	WHITTIER	CA		09/26/2024		1,555		(205)			(205)		1,350	1,350			
100139096	PARK CITY	UT		12/28/2023		2,034		(115)			(115)		1,919	1,919			
100039281	DUBLIN	IRL		09/27/2019		(101,261)		11,527			11,527	88,818	(915)	420	1,234	101	1,336
100134726	CITY OF BURBANK	CA		10/30/2023		2,067		(267)			(267)		1,801	1,801			
100160500	FONTANA	CA		07/19/2024		474		(15)			(15)		459	459			
100090911	MORGAN HILL	CA		01/31/2023		21		(21)			(21)						
100150271	HEERDE	NLD		04/29/2024		(87,818)						86,943	(876)		876		876
100081985	ROTTERDAM	NLD		03/30/2022		(87,452)						86,943	(510)		510		510
100147390	KANEOHE	HI		05/08/2024		2,363		(268)			(268)		2,095	2,095			
100173053	SANGER	CA		10/25/2024		3,189		(182)			(182)		3,007	3,007			
100119562	ROTTERDAM	NLD		07/28/2023		(88,360)						86,943	(1,417)		1,417		1,417
100114648	PALM SPRINGS	CA		06/29/2023		2,705		(27)			(27)		2,678	2,678			
100171221	KANEOHE	HI		10/16/2024		2,586		(252)			(252)		2,334	2,334			
100087730	GLENDALE	CA		10/07/2022		2,590		110			110		2,700	2,700			
100178472	COPPER CANYON	TX		11/21/2024		2,406		(257)			(257)		2,150	2,150			
100140347	GRANADA HILLS	CA		01/18/2024		2,547		(124)			(124)		2,423	2,423			
100103739	PONTE VEDRA	FL		05/08/2023		2,257		(64)			(64)		2,193	2,193			
100089602	YORBA LINDA	CA		01/30/2023		2,163		(124)			(124)		2,040	2,040			
100071512	SACRAMENTO	CA		10/19/2021		129		(129)			(129)						
100175564	DAVIE	FL		11/12/2024		2,815		(48)			(48)		2,767	2,767			
100101835	MOSS BEACH	CA		04/06/2023		2,426		(65)			(65)		2,361	2,361			
100161741	WALNUT	CA		07/30/2024		1,980		(206)			(206)		1,774	1,774			
100055009	RIDGEFIELD PARK	NJ		03/23/2021		(161)		1,228			1,228		1,066	1,066			
100135617	NASHVILLE	TN		11/09/2023		1,903		(107)			(107)		1,797	1,797			
100109119	SUN VALLEY	CA		06/05/2023		51,939		(7)	51,932		(51,939)						
100156382	CEDAR CREEK	TX		07/25/2024		1,919		(185)			(185)		1,734	1,734			
100083266	ATWATER	CA		05/10/2022		3,737		(38)			(38)		3,699	3,699			
100154069	DORAL	FL		06/06/2024		2,348		(125)			(125)		2,223	2,223			
100070254	AMSTERDAM	NLD		08/31/2021		(86,960)						86,609	(351)		351		351
100181312	CELINA	TX		12/06/2024		2,365		(62)			(62)		2,303	2,303			
100080507	WEEHAWKEN	NJ		03/10/2022		3,432		(321)			(321)		3,111	3,111			
100089723	OOSTBURG	NLD		11/29/2022		(87,536)						86,556	(980)		980		980
100115562	GLENDALE	AZ		07/19/2023		8,648		(275)			(275)		8,373	8,373			
100086311	GRONINGEN	NLD		08/29/2022		51,465						65,606	117,070	134,174	17,103		17,103
100179583	KAPOLEI	HI		11/21/2024		1,858		(134)			(134)		1,724	1,724			
100137478	LOS ANGELES	CA		01/11/2024		(16)		16			16						
100173790	SAN ANTONIO	TX		10/30/2024		3,561		(238)			(238)		3,322	3,322			
100163935	LOS ANGELES	CA		10/04/2024		2,509		(217)			(217)		2,292	2,292			
100168086	KAILUA KONA	HI		09/20/2024		2,401		(211)			(211)		2,190	2,190			
100144681	UNITED KINGDOM	GBR		03/12/2024		(67,311)		5,845			5,845	61,084	(382)		382		382
100133504	HARVEY CEDARS	NJ		10/19/2023		1,238		(27)			(27)		1,212	1,212			
100140482	MARTINSVILLE	VA		01/19/2024		3,253		(143)			(143)		3,111	3,111			
100103663	TERRELL	TX		05/08/2023		2,403		20			20		2,424	2,424			
100170279	LYNNWOOD	WA		10/08/2024		2,246		(203)			(203)		2,043	2,043			
100120348	BLOOMFIELD HILLS	MI		08/18/2023		1,530		576			576		2,106	2,106			
100077825	TUSTIN	CA		01/14/2022		19,168		(230)			(230)		18,938	18,938			
730302189	LONG BEACH	CA		12/27/2023		2,619		844			844		3,463	3,463			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080016	BRISBANE	CA		04/08/2022		3,123		213			213		3,336	3,336			
100157550	AMSTERDAM	NLD		06/28/2024		(87,044)						86,361	(683)		683		683
100128786	SEABROOK ISLAND	SC		09/21/2023		1,874		(51)			(51)		1,823	1,823			
100158472	RCH CUCAMONGA	CA		07/10/2024		3,165		(124)			(124)		3,042	3,042			
100185824	ROYAL OAK	MI		12/26/2024		2,406		(113)			(113)		2,293	2,293			
100185019	DALLAS	TX		12/19/2024		1,805		(226)			(226)		1,579	1,579			
100076230	HONOLULU	HI		01/07/2022		4,657		(485)			(485)		4,173	4,173			
100149755	ENGLEWOOD	NJ		04/26/2024		(1,161)		1,161			1,161						
100134405	NETHERLANDS	NLD		10/27/2023		(87,480)						86,300	(1,181)		1,181		1,181
4010085891	SOUND BEACH	NY		09/27/2024		2,302		(253)			(253)		2,049	2,049			
100073533	SHERWOOD FOREST	CA		10/26/2021		5,069		(201)			(201)		4,868	4,868			
100151944	WALLER	TX		06/14/2024		2,075		(134)			(134)		1,940	1,940			
100174691	EAST QUOGUE	NY		10/31/2024		3,151		(255)			(255)		2,897	2,897			
100165716	EDWARDSVILLE	IL		08/29/2024		2,823		(61)			(61)		2,762	2,762			
100120061	TORRANCE	CA		08/11/2023		2,665		(25)			(25)		2,640	2,640			
100159474	CHARLOTTE	NC		07/15/2024		1,623		(69)			(69)		1,554	1,554			
100144063	BOSTON	MA		03/07/2024		2,325		(116)			(116)		2,209	2,209			
100181311	ALTADENA	CA		12/06/2024		807		30			30		837	837			
100132679	SOUTHWEST RANCHES	FL		11/03/2023		1,990		217			217		2,207	2,207			
100141721	ESTILL SPRINGS	TN		01/30/2024		1,383		(139)			(139)		1,244	1,244			
100163282	DOWNEY	CA		08/13/2024		44,733		(1,317)			(1,317)		43,416	43,416			
100145781	TUCSON	AZ		05/08/2024		2,214		(154)			(154)		2,060	2,060			
100084858	LOS ANGELES	CA		08/02/2022		3,226		207			207		3,433	3,433			
100176912	RIVERSIDE	CA		11/15/2024		2,550		(170)			(170)		2,380	2,380			
100174731	RESEDA	CA		10/31/2024		3,192		(265)			(265)		2,927	2,927			
100057489	LAHAINA	HI		06/02/2021		3,963		(320)			(320)		3,643	3,643			
100180609	AIKEN	SC		11/26/2024		2,375		(97)			(97)		2,278	2,278			
100083333	TILBURG	NLD		05/27/2022		(86,607)						86,091	(516)		516		516
100087188	HEBER CITY	UT		10/25/2022		3,477		761			761		4,239	4,239			
100173013	LOS ANGELES (NORTH HOL	CA		10/25/2024		1,946		(152)			(152)		1,794	1,794			
100148626	MAKAWAO	HI		05/15/2024		1,747		(102)			(102)		1,646	1,646			
100162254	CAVE CREEK	AZ		09/06/2024		3,261		(25)			(25)		3,237	3,237			
100087782	SAN LEANDRO	CA		11/17/2022		14		(14)			(14)						
100173413	BOCA RATON	FL		10/29/2024		2,295		(310)			(310)		1,985	1,985			
100076545	IRVINE	CA		01/04/2022		5,204		(47)			(47)		5,157	5,157			
100153705	PASADENA	CA		07/11/2024		1,809		(150)			(150)		1,658	1,658			
100091911	ROTTERDAM	NLD		01/27/2023		(86,614)						85,977	(637)		637		637
100107871	PERRIS	CA		06/29/2023		75		(75)			(75)						
100143551	THE BRONX	NY		02/21/2024		2,009		(145)			(145)		1,864	1,864			
100169977	DOYLESTOWN	PA		11/08/2024		2,988		(62)			(62)		2,926	2,926			
100157781	MELBOURNE	FL		08/01/2024		3,290		(157)			(157)		3,133	3,133			
4010085713	FREEPORT	NY		09/27/2024		2,292		(252)			(252)		2,040	2,040			
100099973	DORAL	FL		03/28/2023		1,427		160			160		1,587	1,587			
100162309	PORTLAND	OR		08/05/2024		2,220		(164)			(164)		2,056	2,056			
100080302	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(86,187)						85,856	(331)		331		331
100108207	MENIFEE	CA		05/24/2023		1,147		(104)			(104)		1,042	1,042			
730101524	BAY POINT	CA		12/27/2023		(1,651)		6,689			6,689		5,038	5,038			
100154665	MASPETH	NY		07/19/2024		2,400		(188)			(188)		2,211	2,211			
100086900	WHITTIER	CA		09/21/2022		3,249		(207)			(207)		3,042	3,042			
100114542	NORCO	CA		06/29/2023		2,263		(161)			(161)		2,102	2,102			
100169479	MORRO BAY	CA		09/30/2024		21,473		(780)			(780)		20,693	20,693			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142519	SAINT PAUL	MN		02/08/2024		3,202		(107)			(107)		3,096	3,096			
100159716	BREVARD	NC		08/23/2024		2,310		(175)			(175)		2,136	2,136			
100153809	PALM BEACH GARDENS	FL		07/10/2024		1,729		(185)			(185)		1,545	1,545			
100159970	NORTH BAY VILLAGE	FL		08/16/2024		2,020		(141)			(141)		1,879	1,879			
100138204	SAN JUAN BAUTISTA	CA		12/14/2023		604		770			770		1,374	1,374			
100156845	THE BRONX	NY		06/27/2024		2,018		(114)			(114)		1,905	1,905			
100080055	HAYWARD	CA		04/08/2022		(210)		210			210						
100139413	WOODMERE	NY		12/28/2023		2,032		(117)			(117)		1,914	1,914			
100173448	HAYWARD	CA		10/29/2024		2,301		(349)			(349)		1,951	1,951			
4010067603	MEDFORD	NY		01/30/2024		2,016		(230)			(230)		1,786	1,786			
100118200	WESLEY CHAPEL	FL		07/21/2023		3,013		(185)			(185)		2,828	2,828			
100074251	FREMONT	CA		12/09/2021		2,688		(159)			(159)		2,528	2,528			
100134346	WAIANAE	HI		10/27/2023		1,875		(178)			(178)		1,698	1,698			
100168751	LEMON GROVE	CA		09/26/2024		935		(75)			(75)		860	860			
100100369	BROOKLYN	NY		04/27/2023		3,176		436			436		3,612	3,612			
100120252	BRADENTON BEACH	FL		08/18/2023		42		(42)			(42)						
100138045	GEORGETOWN	TX		12/13/2023		417		(80)			(80)		337	337			
100168682	RANCHO CASCADES	CA		09/25/2024		2,111		(204)			(204)		1,907	1,907			
100132584	CHAPPAQUA	NY		11/03/2023		2,161		332			332		2,493	2,493			
100143720	PLACERVILLE	CA		02/26/2024		1,323		(197)			(197)		1,126	1,126			
100132379	SALINAS	CA		11/03/2023		1,987		238			238		2,225	2,225			
100145629	UNITED KINGDOM	GBR		03/12/2024		(59,655)		(181)			(181)	59,165	(671)		671		671
100165515	PEARL CITY	HI		08/29/2024		2,535		(102)			(102)		2,432	2,432			
100181318	RANCHO CUCAMONGA	CA		12/06/2024		2,321		(43)			(43)		2,278	2,278			
100115465	FOSTER CITY	CA		07/17/2023		2,238		(160)			(160)		2,079	2,079			
100100642	HOUSTON	TX		03/28/2023		1,841		(30)			(30)		1,811	1,811			
100120483	POTOMAC	MD		08/18/2023		2,194		(118)			(118)		2,076	2,076			
100108942	DANIA BEACH	FL		05/31/2023		2,490		(203)			(203)		2,287	2,287			
100147365	OAKLAND PARK	FL		05/08/2024		1,870		(155)			(155)		1,714	1,714			
100180331	LONG BEACH	CA		11/25/2024		2,544		45			45		2,589	2,589			
100087346	WASHOUGAL	WA		10/25/2022		6,167		390			390		6,557	6,557			
100164842	MONTROSE	CA		08/26/2024		1,997		(161)			(161)		1,836	1,836			
100071946	CORONA DEL MAR	CA		11/19/2021		(41)		41			41						
100153010	AURORA	CO		06/27/2024		2,092		(190)			(190)		1,902	1,902			
100079294	BURBANK	CA		02/28/2022		4,515		(129)			(129)		4,386	4,386			
100175193	ALHAMBRA	CA		11/05/2024		2,474		(127)			(127)		2,347	2,347			
100162035	HENDERSON	NV		07/31/2024		1,456		(169)			(169)		1,286	1,286			
100165729	LAREDO	TX		08/29/2024		2,113		(194)			(194)		1,919	1,919			
100163412	CHARLOTTE	NC		09/27/2024		2,426		(226)			(226)		2,200	2,200			
100134698	NORTHRIDGE AREA	CA		10/30/2023		1,847		(131)			(131)		1,716	1,716			
100119580	DELFT	NLD		07/28/2023		(85,914)						85,204	(710)		710		710
100103257	SANTA CLARITA (NEWHALL AREA)	CA		04/27/2023		2,718		(245)			(245)		2,473	2,473			
100175533	SAPPHIRE	NC		11/08/2024		2,620		(112)			(112)		2,508	2,508			
100172471	KAMUELA	HI		10/23/2024		2,642		(121)			(121)		2,521	2,521			
100163375	AUBURN	GA		09/27/2024		1,586		(189)			(189)		1,397	1,397			
4010045800	PHILADELPHIA	PA		07/27/2023		(310)		310			310						
100149519	LOS ANGELES	CA		04/26/2024		139		(139)			(139)						
100167781	VERO BEACH	FL		09/19/2024		2,123		(233)			(233)		1,890	1,890			
100168820	BOSTON	MA		09/26/2024		2,429		(213)			(213)		2,216	2,216			
100074122	DAVIE	FL		12/09/2021		6,824		(474)			(474)		6,350	6,350			
730007559	LOS ANGELES	CA		12/27/2023		6,635		1,332			1,332		7,967	7,967			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010087160	RIVERHEAD	NY		11/26/2024		2,204		(202)			(202)		2,002	2,002			
100119850	HUGHSON	CA		08/10/2023		10,187		(613)			(613)		9,574	9,574			
100141727	LLOYD HARBOR	NY		01/30/2024		1,656		(97)			(97)		1,559	1,559			
100135149	KATY	TX		12/15/2023		2,796		(69)			(69)		2,726	2,726			
100158955	MISSOULA	MT		08/15/2024		55		(55)			(55)						
100090923	SAN RAMON	CA		01/31/2023		4,607		116			116		4,723	4,723			
100158437	VICTORVILLE	CA		07/10/2024		1,802		(90)			(90)		1,712	1,712			
100118955	THOUSAND OAKS	CA		07/27/2023		1,961		(188)			(188)		1,773	1,773			
100180621	TUCSON	AZ		11/26/2024		2,350		(80)			(80)		2,270	2,270			
100164042	WESTON	FL		08/21/2024		2,143		(229)			(229)		1,914	1,914			
100175375	REDWOOD CITY	CA		11/05/2024		2,580		(38)			(38)		2,542	2,542			
100173665	AMSTERDAM	NLD		10/29/2024		(85,906)						84,914	(992)		992		992
100176096	FORT LAUDERDALE	FL		12/20/2024		2,319		(222)			(222)		2,097	2,097			
100076436	FORT LAUDERDALE	FL		12/23/2021		10,391		(93)			(93)		10,298	10,298			
100100936	LEESBURG	VA		04/28/2023		1,780		238			238		2,018	2,018			
100169989	PLANTATION	FL		11/08/2024		2,464		(236)			(236)		2,228	2,228			
100164019	INGLEWOOD	CA		08/21/2024		1,763		(153)			(153)		1,610	1,610			
100173056	AIEA	HI		10/25/2024		2,434		(168)			(168)		2,266	2,266			
100102388	TISBURY	MA		06/07/2023		2,193		(163)			(163)		2,030	2,030			
100152020	THOUSAND OAKS	CA		05/14/2024		2,091		(180)			(180)		1,910	1,910			
100165799	LAKE MARY	FL		08/29/2024		2,345		(178)			(178)		2,168	2,168			
100140993	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024		1,936		(99)			(99)		1,837	1,837			
100186544	KEAAU	HI		12/30/2024		2,270		(72)			(72)		2,198	2,198			
100185837	ALLENHURST	NJ		12/26/2024		2,126		(237)			(237)		1,889	1,889			
100153837	ORLANDO	FL		07/10/2024		1,606		(105)			(105)		1,501	1,501			
100150090	BEND	OR		06/14/2024		11		(11)			(11)						
100169930	DUNEDIN	FL		11/08/2024		2,397		(162)			(162)		2,235	2,235			
100152936	CHATSWORTH	CA		06/27/2024		1,957		(210)			(210)		1,747	1,747			
100158620	COSTA MESA	CA		07/10/2024		2,176		(48)			(48)		2,127	2,127			
100149111	MONTEBELLO	CA		04/22/2024		2,040		(91)			(91)		1,949	1,949			
100175570	HOLGATE	NJ		11/12/2024		2,357		3			3		2,360	2,360			
100109183	PISMO BEACH	CA		07/21/2023		2,546		(433)			(433)		2,113	2,113			
100099632	LAVERGNE	TN		04/06/2023		803		40			40		843	843			
100130301	UPLAND	CA		09/28/2023		2,178		(69)			(69)		2,109	2,109			
100102780	WINCHESTER	CA		06/22/2023		2,284		(159)			(159)		2,125	2,125			
100091823	ANTIOCH	CA		01/30/2023		889		11			11		900	900			
100175556	GILBERT	AZ		11/12/2024		2,631		(57)			(57)		2,574	2,574			
100135072	LYNNWOOD	WA		11/01/2023		2,227		114			114		2,340	2,340			
100170472	SEATTLE	WA		10/09/2024		2,514		(153)			(153)		2,361	2,361			
100101685	MONSEY	NY		04/26/2023		2,697		121			121		2,818	2,818			
100163368	SANTA CLARITA	CA		09/27/2024		2,017		(231)			(231)		1,786	1,786			
100090124	RICHLAND	WA		01/13/2023		2,223		(38)			(38)		2,185	2,185			
100088140	JOSHUA TREE	CA		10/25/2022		(5)		5			5						
100089419	FOUNTAIN HILLS	AZ		11/18/2022		19		(19)			(19)						
100128860	SAN JOSE	CA		09/21/2023		2,226		(122)			(122)		2,104	2,104			
100084480	MURRIETA	CA		09/02/2022		3,252		(82)			(82)		3,170	3,170			
100130157	LAKE OSWEGO	OR		11/15/2023		(4)		4			4						
100139593	CLOVIS	CA		12/28/2023		2,004		(78)			(78)		1,925	1,925			
100172178	PLEASANT HILL	CA		10/17/2024		2,382		(208)			(208)		2,175	2,175			
100057738	WASHINGTON	DC		06/30/2021		5,009		(368)			(368)		4,640	4,640			
100141644	MANTECA	CA		01/30/2024		109,107			109,107		(109,107)						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132534	SANTA MONICA	CA		11/03/2023		2,121		30			30		2,151	2,151			
100137198	WELLINGTON	FL		11/28/2023		1,951		(110)			(110)		1,842	1,842			
100172167	COLTON	CA		10/17/2024		2,257		(106)			(106)		2,151	2,151			
100088963	LAVALLETTE	NJ		11/15/2022		1,535		(139)			(139)		1,395	1,395			
100120236	SUFFERN	NY		08/18/2023		2,714		(92)			(92)		2,622	2,622			
100131827	LAS VEGAS	NV		10/06/2023		1,560		(108)			(108)		1,452	1,452			
100068107	STUDIO CITY	CA		08/25/2021		5,386		(144)			(144)		5,242	5,242			
100090001	NAPLES	FL		01/13/2023		1,725		511			511		2,236	2,236			
100163804	MIAMI	FL		09/27/2024		2,305		(308)			(308)		1,997	1,997			
100186677	WAIKOLOA	HI		12/31/2024		2,064		(162)			(162)		1,902	1,902			
100089683	ZEIST	NLD		11/29/2022		150,417						55,366	205,784	230,301	24,517		24,517
100168152	FREMONT	CA		09/20/2024		2,209		(161)			(161)		2,047	2,047			
100079705	LAGUNA NIGUEL	CA		04/25/2022		3,014		430			430		3,445	3,445			
100153103	STAMFORD	CT		06/27/2024		1,855		(161)			(161)		1,695	1,695			
100173993	LITTLETON	CO		10/31/2024		5,736		(103)			(103)		5,634	5,634			
100162036	WOODBURY	MN		07/31/2024		1,666		(144)			(144)		1,521	1,521			
403051550	STOCKTON	CA		11/04/2024		1,330		(1,330)			(1,330)						
100159944	MIRAMAR	FL		08/16/2024		1,760		(428)			(428)		1,333	1,333			
100162030	PALM CITY	FL		07/31/2024		2,408		(95)			(95)		2,313	2,313			
100143779	LAKE HAVASU CITY	AZ		02/27/2024		2,498		(163)			(163)		2,335	2,335			
100076800	YORBA LINDA	CA		12/27/2021		5,274		193			193		5,466	5,466			
100090199	FREDERICKSBURG	TX		01/13/2023		1,441		162			162		1,603	1,603			
100119594	CORONA	CA		07/31/2023		13,013		(261)			(261)		12,753	12,753			
100149833	ORLANDO	FL		04/29/2024		3,003		(216)			(216)		2,787	2,787			
100141046	SHERMAN OAKS	CA		02/20/2024		2,239		(66)			(66)		2,173	2,173			
100083672	LAS VEGAS	NV		06/21/2022		5,075		(236)			(236)		4,839	4,839			
100175714	HOUSTON	TX		11/12/2024		3,489		(165)			(165)		3,325	3,325			
100168655	CHARLOTTE	NC		09/25/2024		2,381		(180)			(180)		2,201	2,201			
100065831	MIAMI BEACH	FL		07/23/2021		7,554		(566)			(566)		6,988	6,988			
100076633	CORONA DEL MAR	CA		12/16/2021		28		(28)			(28)						
100138109	LOS ANGELES	CA		12/14/2023		(1,795)		1,795			1,795						
403048226	LAKEWOOD	OH		06/28/2024		1,738		(1,738)			(1,738)						
100180226	SACRAMENTO	CA		11/25/2024		2,460		19			19		2,479	2,479			
100141196	KISSIMMEE	FL		01/30/2024		1,746		45			45		1,792	1,792			
100086727	MISSOURI CITY	TX		09/30/2022		1,503		43			43		1,546	1,546			
100109186	SANTA CLARITA	CA		07/21/2023		2,462		(76)			(76)		2,386	2,386			
100147567	LONG GROVE	IL		04/03/2024		951		(11)			(11)		940	940			
100175277	SACRAMENTO	CA		11/05/2024		5,007		(67)			(67)		4,941	4,941			
100141533	HOLLYWOOD	FL		01/30/2024		308,080		(23)	307,214		(307,237)		844	844			
100115666	WASILLA	AK		07/20/2023		2,935		(51)			(51)		2,884	2,884			
100181353	COVINA	CA		12/06/2024		8,856		(432)			(432)		8,424	8,424			
100103312	GLENDALE	CA		04/28/2023		322		1,559			1,559		1,881	1,881			
100165789	JACKSONVILLE BEACH	FL		08/29/2024		2,249		(176)			(176)		2,072	2,072			
100136171	MIAMI	FL		12/18/2023		1,864		(46)			(46)		1,818	1,818			
100076442	HUGHSON	CA		12/23/2021		4,928		(262)			(262)		4,665	4,665			
100091256	FRANKLIN	TN		01/31/2023		(51)		1,051			1,051		1,000	1,000			
100088393	INGLEWOOD	CA		01/06/2023		5,441			5,441		(5,441)						
100119007	TWENTYNINE PALMS	CA		07/27/2023		(103)		103			103						
100078041	VAIL	CO		01/12/2022		1,042		(142)			(142)		900	900			
100078382	PHOENIX	AZ		02/10/2022		4,526		(122)			(122)		4,405	4,405			
100055728	NORTH BARRINGTON	IL		03/23/2021		10,039		(1,995)			(1,995)		8,043	8,043			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118666	AUSTIN	TX		07/25/2023		1,311		(59)			(59)		1,251	1,251			
100144538	LAKE FOREST	CA		04/26/2024		2,457		(41)			(41)		2,415	2,415			
100164228	EASTVALE	CA		08/21/2024		24,265		(1,024)			(1,024)		23,241	23,241			
100090922	CORONA	CA		01/31/2023		2,979		267			267		3,246	3,246			
100141053	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024		1,825		(155)			(155)		1,669	1,669			
100146577	FORT LAUDERDALE	FL		03/20/2024		1,988		(160)			(160)		1,828	1,828			
100120165	DORAL	FL		08/14/2023		3,263		(71)			(71)		3,192	3,192			
100173981	ROSEVILLE	CA		10/31/2024		1,947		(137)			(137)		1,811	1,811			
100156237	PARKLAND	FL		06/20/2024		4,694		(262)			(262)		4,432	4,432			
100134418	NETHERLANDS	NLD		10/27/2023		(84,571)						83,851	(720)		720		720
100160370	TUCSON	AZ		09/06/2024		2,073		(272)			(272)		1,802	1,802			
100160946	OCEAN CITY	NJ		07/24/2024		2,181		(158)			(158)		2,023	2,023			
100073561	INGLEWOOD	CA		11/19/2021		4,752		(496)			(496)		4,257	4,257			
100163420	ORLANDO	FL		09/27/2024		2,082		(219)			(219)		1,864	1,864			
100108907	CELEBRATION	FL		05/31/2023		2,119		(336)			(336)		1,783	1,783			
100141606	SANTA ANA	CA		01/30/2024		1,694		29			29		1,722	1,722			
100185190	SALINAS	CA		12/20/2024		8,151		(197)			(197)		7,954	7,954			
100148732	VAN NUYS	CA		04/17/2024		2,158		(179)			(179)		1,979	1,979			
100132377	ANAHEIM	CA		11/03/2023		1,978		(4)			(4)		1,975	1,975			
19120	CHARLOTTE	NC		12/01/2011		108,832							108,832	108,832			
100140743	OZONE PARK	NY		01/22/2024		2,120		(34)			(34)		2,086	2,086			
100154884	NEWPORT BEACH	CA		07/19/2024		2,542		(42)			(42)		2,501	2,501			
100065821	SAN DIMAS	CA		07/23/2021		6,875		(571)			(571)		6,304	6,304			
100140814	OAKLAND	CA		03/06/2024		2,192		(236)			(236)		1,956	1,956			
100101068	BROOKLYN	NY		04/28/2023		3,247		1,260			1,260		4,506	4,506			
4010060826	BELLAIRE	OH		11/29/2023		2,185		(87)			(87)		2,099	2,099			
100149050	SAN DIEGO	CA		04/19/2024		3,821		(161)			(161)		3,660	3,660			
100110705	HAYWARD	CA		08/11/2023		2,385		(63)			(63)		2,322	2,322			
100076780	VISTA	CA		12/27/2021		85		(85)			(85)						
100102987	BROOKLYN	NY		06/22/2023		207,433			207,433		(207,433)						
100116147	LA CANADA FLINTRIDGE	CA		07/20/2023		3,165		1,066			1,066		4,231	4,231			
100144582	BRANDON	FL		04/26/2024		2,882		(163)			(163)		2,719	2,719			
100175706	BOSTON	MA		11/12/2024		1,261		(105)			(105)		1,156	1,156			
100087200	PORTLAND	OR		10/25/2022		4,297		752			752		5,049	5,049			
100081228	LONG BRANCH	NJ		03/18/2022		4,534		175			175		4,709	4,709			
100167934	CAMBRIA	CA		09/20/2024		2,247		(210)			(210)		2,036	2,036			
100076430	LONGBOAT KEY	FL		12/23/2021		2,887		(204)			(204)		2,683	2,683			
100115341	ANDOVER	MA		07/17/2023		2,055		(100)			(100)		1,956	1,956			
100186185	MIAMI	FL		12/27/2024		2,325		(61)			(61)		2,264	2,264			
100154339	WINNETKA	CA		06/12/2024		1,736		(114)			(114)		1,622	1,622			
100079405	AROMAS	CA		03/17/2022		3,621		(475)			(475)		3,146	3,146			
100137421	LITCHFIELD PARK	AZ		01/11/2024		2,204		(276)			(276)		1,928	1,928			
100103331	ROTTERDAM	NLD		04/28/2023		(84,184)						83,561	(623)		623		623
100142751	WAILUKU	HI		02/08/2024		4,132		(166)			(166)		3,966	3,966			
100117775	(WEST HILLLS AREA) LOS ANGELES	CA		07/20/2023		2,034		(72)			(72)		1,962	1,962			
100167158	SOUTH PASADENA	CA		09/13/2024		2,185		(125)			(125)		2,059	2,059			
100089281	LITTLETON	CO		01/26/2023		2,236		30			30		2,266	2,266			
100171303	GREENSBORO	GA		10/16/2024		3,815		(350)			(350)		3,465	3,465			
100154162	IMPERIAL BEACH	CA		07/11/2024		2,209		(178)			(178)		2,031	2,031			
4010072198	CHICAGO	IL		04/29/2024		2,154		(107)			(107)		2,048	2,048			
100133403	OCEANSIDE	CA		11/21/2023		1,591		55			55		1,646	1,646			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071894	TRABUCO CANYON	CA		01/21/2022		4,966		(335)			(335)		4,631	4,631			
100153182	HOLLYWOOD	FL		05/30/2024		3,117		76			76		3,192	3,192			
100138656	DAVIE	FL		02/02/2024		4,526		(510)			(510)		4,016	4,016			
100143536	YONKERS	NY		02/21/2024		1,648		(181)			(181)		1,468	1,468			
100167030	COROLLA	NC		09/13/2024		5,100		(127)			(127)		4,974	4,974			
100138433	LOS ANGELES	CA		12/18/2023		(3)		3			3						
100109050	LA MESA	CA		06/05/2023		(84)		84			84						
100171103	UPLAND	CA		11/22/2024		2,519		(17)			(17)		2,502	2,502			
100154118	AVALON	CA		07/11/2024		1,888		(110)			(110)		1,778	1,778			
100071882	SAN DIEGO	CA		11/05/2021		5,202		(228)			(228)		4,974	4,974			
100181682	ENGLEWOOD CLIFFS	NJ		12/11/2024		2,334		(115)			(115)		2,219	2,219			
100173117	CHULA VISTA	CA		10/30/2024		3,327		(115)			(115)		3,212	3,212			
100153712	HOLLYWOOD	FL		07/11/2024		2,011		(158)			(158)		1,853	1,853			
100156654	FULLERTON	CA		06/24/2024		7,745		(339)			(339)		7,406	7,406			
100141942	NORTH HILLS	CA		02/29/2024		2,127		(154)			(154)		1,972	1,972			
100171244	LOS ANGELES	CA		10/16/2024		2,214		(142)			(142)		2,072	2,072			
100169336	WESTWOOD	MA		09/27/2024		2,390		(167)			(167)		2,223	2,223			
100184977	CORAL GABLES	FL		12/19/2024		2,233		(209)			(209)		2,024	2,024			
100134868	COSTA MESA	CA		10/30/2023		1,733		(44)			(44)		1,689	1,689			
100080263	ZIERIKZEE	NLD		02/22/2022		(83,630)						83,320	(310)		310		310
100084264	AMSTERDAM	NLD		06/30/2022		(83,977)						83,320	(657)		657		657
100136698	NEW BERLIN	WI		01/25/2024		1,697		55			55		1,752	1,752			
100156141	FORT LAUDERDALE	FL		07/25/2024		2,021		(106)			(106)		1,914	1,914			
100129426	CHULA VISTA	CA		09/29/2023		4,548		(59)			(59)		4,488	4,488			
100149187	KIHEI	HI		04/22/2024		2,029		89			89		2,118	2,118			
100114913	CALABASAS	CA		07/13/2023		2,346		(177)			(177)		2,169	2,169			
100164163	LAKE FOREST	CA		08/21/2024		2,291		(236)			(236)		2,055	2,055			
100176651	EL CAJON	CA		11/15/2024		1,584		(110)			(110)		1,474	1,474			
100151757	SYLMAR	CA		05/10/2024		2,180		(83)			(83)		2,097	2,097			
100175591	SEATTLE	WA		11/12/2024		2,347		(106)			(106)		2,241	2,241			
100084846	SCOTTSDALE	AZ		08/02/2022		2,860		(31)			(31)		2,829	2,829			
4010081464	SHIRLEY	NY		08/27/2024		2,035		(230)			(230)		1,805	1,805			
100071953	ARCADIA	CA		01/21/2022		3,394		(410)			(410)		2,983	2,983			
100180722	HUNTERSVILLE	NC		11/26/2024		2,026		(198)			(198)		1,828	1,828			
100116549	BALTIMORE	MD		07/20/2023		2,435		3,128			3,128		5,563	5,563			
100168761	MIAMI BEACH	FL		09/26/2024		2,312		(215)			(215)		2,096	2,096			
100147436	MIDDLETOWN	NJ		04/03/2024		1,764		(169)			(169)		1,595	1,595			
100135187	NEW YORK	NY		11/07/2023		2,016		(130)			(130)		1,885	1,885			
100160501	LOS ANGELES	CA		07/19/2024		1,429		(150)			(150)		1,280	1,280			
100080368	LOS ANGELES	CA		02/28/2022		4,099		(45)			(45)		4,054	4,054			
100172524	MORGAN HILL	CA		10/23/2024		2,373		(166)			(166)		2,207	2,207			
100114885	SAN DIEGO	CA		07/13/2023		30		(30)			(30)						
100141550	AGUA DULCE	CA		01/30/2024		1,981		(125)			(125)		1,856	1,856			
100168719	SALT LAKE CITY	UT		09/26/2024		2,356		(127)			(127)		2,228	2,228			
100078454	SANTA CLARITA	CA		01/25/2022		4,054		(529)			(529)		3,526	3,526			
100128480	FLAGSTAFF	AZ		09/15/2023		2,440		(167)			(167)		2,273	2,273			
100175142	MONTEREY PARK	CA		11/05/2024		1,674		(35)			(35)		1,640	1,640			
100143775	PHOENIX	AZ		02/27/2024		1,676		(87)			(87)		1,589	1,589			
100119906	RIVERSIDE	CA		08/10/2023		1,693		(36)			(36)		1,657	1,657			
100150147	LOS ANGELES	CA		06/14/2024		2,908		(342)			(342)		2,567	2,567			
100065289	LOS ANGELES	CA		07/28/2021		4,685		(54)			(54)		4,631	4,631			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138005	BURBANK	CA		12/13/2023		2,345		210			210		2,555	2,555			
100182031	CHICAGO	IL		12/12/2024		2,371		78			78		2,449	2,449			
100180836	S-HERTOGENBOSCH	NLD		11/27/2024		(83,519)						82,948	(571)		571		571
100182073	SAN DIEGO	CA		12/12/2024		344		(344)			(344)						
100114723	DALLAS	TX		06/29/2023		1,613		(33)			(33)		1,580	1,580			
100141034	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024		1,856		(168)			(168)		1,687	1,687			
100143538	JERSEY CITY	NJ		02/21/2024		(817)		2,928			2,928		2,111	2,111			
100184954	NAPLES	FL		12/19/2024		2,861		(186)			(186)		2,676	2,676			
100139349	WEST BABYLON	NY		12/28/2023		1,661		(169)			(169)		1,492	1,492			
100172818	SAN DIEGO	CA		12/06/2024		2,274		(137)			(137)		2,137	2,137			
100148718	WASHINGTON	DC		04/17/2024		2,935		(198)			(198)		2,737	2,737			
100014527	SOUTHAMPTON	NY		09/27/2017		1,722		824			824		2,546	2,546			
100038893	DUBLIN	IRL		09/27/2019		(90,134)		(1,910)			(1,910)	83,914	(8,130)	524	107	8,547	8,654
100076688	REDONDO BEACH	CA		12/16/2021		77		(77)			(77)						
500005000004A	HARDERWIJK	NLD		10/29/2024		(83,853)						83,417	(436)		436		436
100091079	FALLBROOK AREA	CA		01/31/2023		1,926		(194)			(194)		1,732	1,732			
100176818	TORRANCE	CA		11/15/2024		2,178		(203)			(203)		1,975	1,975			
100116150	BURBANK	CA		07/20/2023		2,874		1,235			1,235		4,109	4,109			
100143845	SAN JOSE	CA		02/29/2024		1,956		(62)			(62)		1,894	1,894			
100173802	SPRING	TX		10/30/2024		1,297		136			136		1,432	1,432			
100157785	BEVERLY HILLS	MI		08/01/2024		2,107		(36)			(36)		2,071	2,071			
100141517	CUTLER BAY	FL		01/30/2024		1,761		(79)			(79)		1,682	1,682			
100161972	RANCHO CUCAMONGA	CA		07/31/2024		2,201		(193)			(193)		2,008	2,008			
100173555	UNITED KINGDOM	GBR		10/29/2024		(57,982)						57,318	(663)		663		663
100170490	INGLEWOOD	CA		10/09/2024		2,936		(387)			(387)		2,549	2,549			
100086286	MAASTRICHT	NLD		08/29/2022		(83,505)						82,692	(813)		813		813
100120876	GARDEN GROVE	CA		08/28/2023		4,636		(159)			(159)		4,477	4,477			
100152796	LOS ANGELES	CA		05/22/2024		1,534		(71)			(71)		1,463	1,463			
100139622	LAGUNA NIGUEL	CA		12/28/2023		1,935		(106)			(106)		1,829	1,829			
100137448	NORTHBROOK	IL		01/11/2024		138,134			138,134		(138,134)						
100185930	FLOWER MOUND	TX		12/26/2024		2,829		(254)			(254)		2,576	2,576			
100137853	WEST HILLS	CA		12/08/2023		2,063		(21)			(21)		2,043	2,043			
100011921	AGOURA HILLS	CA		03/08/2017		2,978		984			984		3,963	3,963			
100167547	HENDERSON	NV		10/31/2024		2,313		(258)			(258)		2,055	2,055			
100171278	LONG BEACH	CA		10/16/2024		2,366		(238)			(238)		2,128	2,128			
100143684	PLYMOUTH	MA		02/22/2024		2,257		(190)			(190)		2,067	2,067			
100077991	AUBURN	CA		02/18/2022		4,925		(108)			(108)		4,817	4,817			
100081468	IRVINE	CA		03/18/2022		4,490		272			272		4,762	4,762			
100130107	NETHERLANDS	NLD		09/26/2023		(83,316)						82,595	(720)		720		720
100118858	SAN RAFAEL	CA		08/30/2023		2,044		(139)			(139)		1,904	1,904			
100071482	SAN JOSE	CA		10/26/2021		4,507		(151)			(151)		4,356	4,356			
100158373	UNITED KINGDOM	GBR		07/09/2024		(68,380)		9,550			9,550	58,525	(305)		305		305
100172205	ANAHEIM	CA		10/17/2024		2,200		(151)			(151)		2,049	2,049			
100100272	MESA	AZ		03/24/2023		2,152		(167)			(167)		1,985	1,985			
100086910	DENVER	CO		10/24/2022		2,816		(134)			(134)		2,682	2,682			
100171111	SCOTTSDALE	AZ		11/22/2024		2,347		(259)			(259)		2,088	2,088			
100091511	YONKERS	NY		01/20/2023		(497)		497			497						
100136221	FORT COLLINS	CO		11/20/2023		2,157		57			57		2,214	2,214			
100103421	WAIPAHU	HI		06/16/2023		2,162		(112)			(112)		2,050	2,050			
100139195	DOWNEY	CA		12/28/2023		1,859		(69)			(69)		1,791	1,791			
100174651	CHATSWORTH	CA		10/31/2024		3,100		(169)			(169)		2,931	2,931			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086341	AMSTERDAM	NLD		08/29/2022		(80,926)						80,180	(746)		746		746
100186294	HAUULA	HI		12/27/2024		2,308		(64)			(64)		2,243	2,243			
100108201	PARKLAND	FL		05/24/2023		2,028		(102)			(102)		1,926	1,926			
100120507	EL CAJON	CA		08/18/2023		10,385		(398)			(398)		9,987	9,987			
100137296	MELBOURNE BEACH	FL		12/01/2023		1,594		(154)			(154)		1,440	1,440			
100167534	TARZANA AREA LOS ANGELES	CA		10/31/2024		1,851		(209)			(209)		1,642	1,642			
100128711	OAKLAND PARK	FL		09/21/2023		1,496		83			83		1,579	1,579			
100091001	LOS ANGELES	CA		01/31/2023		1,735		51			51		1,787	1,787			
403048932	INKSTER	MI		06/28/2024		3,280		(1,387)			(1,387)		1,893	1,893			
100181373	WEST COVINA	CA		12/06/2024		1,632		(218)			(218)		1,414	1,414			
100151851	HUNTINGTON BEACH	CA		05/10/2024		2,077		(41)			(41)		2,036	2,036			
100118979	TEMPE	AZ		07/27/2023		2,263		(94)			(94)		2,169	2,169			
100169903	BODEGA BAY	CA		11/08/2024		2,540		(261)			(261)		2,279	2,279			
100079595	SAN DIEGO	CA		04/25/2022		2,863		(126)			(126)		2,737	2,737			
100102837	YORBA LINDA	CA		06/22/2023		12,996		(281)			(281)		12,715	12,715			
100173128	SAN DIEGO	CA		10/30/2024		2,449		(73)			(73)		2,376	2,376			
100172710	LAKE ARROWHEAD	CA		11/21/2024		2,438		(166)			(166)		2,272	2,272			
100168784	RANCHO PALOS VERDES	CA		09/26/2024		2,193		(132)			(132)		2,061	2,061			
100119665	GARDENA	CA		08/08/2023		2,342		(58)			(58)		2,284	2,284			
100180677	SALT LAKE CITY	UT		11/26/2024		3,790		(67)			(67)		3,723	3,723			
100145805	RENTON	WA		05/08/2024		2,231		(102)			(102)		2,129	2,129			
100163611	FRISCO	TX		08/15/2024		1,850		(236)			(236)		1,615	1,615			
100103380	CYPRESS	TX		06/16/2023		2,036		(229)			(229)		1,807	1,807			
100065838	NEWPORT BEACH	CA		07/23/2021		4,891		(442)			(442)		4,449	4,449			
100115693	KENT	WA		07/20/2023		2,855		171			171		3,027	3,027			
100108447	BROOKLYN	NY		05/25/2023		2,774		(131)			(131)		2,644	2,644			
100166395	NORRIDGE	IL		10/24/2024		12,679		(121)			(121)		12,558	12,558			
100176216	CHERRY VALLEY	CA		12/20/2024		2,051		(151)			(151)		1,900	1,900			
100085046	UTRECHT	NLD		07/27/2022		(82,601)						82,112	(489)		489		489
100086301	ROTTERDAM	NLD		08/29/2022		(82,527)						82,112	(414)		414		414
100119225	EAST BOSTON	MA		07/31/2023		2,603		56			56		2,659	2,659			
100169334	TRACY	CA		09/27/2024		2,071		(122)			(122)		1,949	1,949			
100091926	HILVERSUM	NLD		01/27/2023		(83,274)						82,112	(1,162)		1,162		1,162
100116593	SALINAS	CA		07/20/2023		2,782							2,782	2,782			
100130223	GEORGETOWN	TX		11/15/2023		1,900		(34)			(34)		1,865	1,865			
100152355	BOTHELL	WA		05/17/2024		2,582		552			552		3,134	3,134			
100079884	COSTA MESA	CA		04/08/2022		5,894		502			502		6,396	6,396			
100081886	DALY CITY	CA		03/31/2022		56		(56)			(56)						
100087285	NAVARRE	FL		10/25/2022		3,163		846			846		4,009	4,009			
100090867	RANCHO CUCAMONGA	CA		01/31/2023		4,366		96			96		4,462	4,462			
100134522	BOCA RATON	FL		10/30/2023		2,115		67			67		2,182	2,182			
100134873	IRVINE	CA		10/30/2023		1,426		251			251		1,678	1,678			
100174943	KATY	TX		10/31/2024		2,395		(135)			(135)		2,259	2,259			
100180633	VIENNA	VA		11/26/2024		1,737		(156)			(156)		1,581	1,581			
100181583	GLENDALE	CA		12/09/2024		(1,758)		3,756			3,756		1,998	1,998			
100081892	VALLEY CENTER	CA		03/31/2022		124		(24)			(24)		100	100			
100153707	DULUTH	GA		07/11/2024		1,808		(260)			(260)		1,548	1,548			
100065815	OAKLAND	CA		07/23/2021		4,711		(436)			(436)		4,275	4,275			
100038551	CORK	IRL		09/27/2019		(87,320)		6,651			6,651	83,234	2,565		1,158	(3,723)	(2,565)
100117184	NEWPORT BEACH	CA		07/20/2023		(769)		769			769						
100159579	YOUNGSVILLE	NC		07/15/2024		12,157		(578)			(578)		11,579	11,579			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099870	CAMARILLO	CA		03/28/2023		1,239		(141)			(141)		1,098	1,098			
100120589	SANTA CLARITA	CA		08/18/2023		2,115		(58)			(58)		2,057	2,057			
324050482	PORTLAND	OR		07/25/2024		658,205							658,205	658,205			
100137877	MCKINNEY	TX		12/08/2023		1,505		(168)			(168)		1,337	1,337			
100114901	RICHMOND	VA		07/13/2023		2,228		(56)			(56)		2,172	2,172			
100157593	TERRELL	TX		06/28/2024		34,854		14	34,869		(34,854)						
100131906	BEND	OR		10/13/2023		56,332		(326)			(326)		56,006	56,006			
100082295	LONG BEACH	CA		04/14/2022		47		(47)			(47)						
100175033	LA VERNE	CA		11/05/2024		2,453		(119)			(119)		2,334	2,334			
100081964	TILBURG	NLD		03/30/2022		(56,643)						56,271	(372)		372		372
100139231	(NORTH HOLLYWOOD AREA) LOS ANG	CA		12/28/2023		29,103			29,103		(29,103)						
100143464	LOS ANGELES	CA		02/16/2024		1,994		(81)			(81)		1,914	1,914			
100160839	CORONA	CA		07/24/2024		2,159		(148)			(148)		2,011	2,011			
19218	EL PASO	TX		09/25/2012		74,158		(77)			(77)		74,081	74,081			
100120190	LAS VEGAS	NV		08/18/2023		2,058		(209)			(209)		1,849	1,849			
100167150	BUELLTON	CA		09/13/2024		2,092		(7)			(7)		2,085	2,085			
100083956	DENVER	CO		07/12/2022		(810)		810			810						
100186423	NEWTON	MA		12/30/2024		2,301		(79)			(79)		2,222	2,222			
100065079	TAMPA	FL		07/14/2021		4,987		(328)			(328)		4,659	4,659			
100140030	WEST LONG BRANCH	NJ		01/09/2024		2,156		(67)			(67)		2,090	2,090			
100118882	VACAVILLE	CA		08/30/2023		2,178		(84)			(84)		2,094	2,094			
100133885	COCKEYSVILLE	MD		11/29/2023		4,003		(6)			(6)		3,997	3,997			
100171335	CARSON	CA		10/16/2024		3,363		(387)			(387)		2,976	2,976			
4010061646	WATERBURY	CT		10/27/2023		2,014		(89)			(89)		1,925	1,925			
100079583	AUSTIN	TX		04/25/2022		2,856		(98)			(98)		2,758	2,758			
100102984	BROOKLYN	NY		06/22/2023		330,167			330,167		(330,167)						
100044260	KEW GARDENS	NY		08/19/2020		1,254		750			750		2,004	2,004			
100161733	SAN JOSE	CA		07/30/2024		2,807		(212)			(212)		2,594	2,594			
100161930	MALIBU	CA		07/31/2024		2,158		(147)			(147)		2,011	2,011			
100131917	WEEHAWKEN	NJ		10/13/2023		2,123		(28)			(28)		2,095	2,095			
4010061272	ELYRIA	OH		01/30/2024		1,960		(191)			(191)		1,770	1,770			
100141073	HUNTINGTON BEACH	CA		02/20/2024		2,188		(87)			(87)		2,100	2,100			
100170502	ALTADENA	CA		10/09/2024		2,411		(190)			(190)		2,221	2,221			
100079431	SAN RAFAEL	CA		03/17/2022		(53)		53			53						
100118821	BOCA RATON	FL		08/30/2023		2,097		(37)			(37)		2,061	2,061			
100178447	ELBERT	CO		11/21/2024		2,022		(176)			(176)		1,846	1,846			
100171288	EDWARDS	CO		10/16/2024		2,406		(201)			(201)		2,204	2,204			
100165632	SHERMAN OAKS	CA		10/04/2024		2,475		(304)			(304)		2,171	2,171			
100142423	STUART	FL		03/08/2024		23		(23)			(23)						
100180666	CHINO HILLS	CA		11/26/2024		2,240		(189)			(189)		2,050	2,050			
100102946	PIGEON FORGE	TN		06/22/2023		1,991		(316)			(316)		1,675	1,675			
100088381	MAKAWAO	HI		01/06/2023		2,238		(43)			(43)		2,194	2,194			
100109217	CORONA	CA		07/21/2023		2,327		21			21		2,348	2,348			
403051132	HOBART	IN		11/04/2024		3,174		(1,518)			(1,518)		1,655	1,655			
100185734	RIVERSIDE	CA		12/23/2024		2,128		(180)			(180)		1,949	1,949			
100181962	SAN MARCOS	CA		12/12/2024		2,348		74			74		2,421	2,421			
100173990	CAMBRIDGE	MA		10/31/2024		2,078		(288)			(288)		1,790	1,790			
100102649	PEORIA	AZ		06/22/2023		2,020		(185)			(185)		1,835	1,835			
100142125	BURBANK	CA		02/29/2024		1,910		(103)			(103)		1,807	1,807			
100109205	STUDIO CITY	CA		07/21/2023		102,887		(2,887)			(2,887)		100,000	100,000			
100149772	JACKSONVILLE	FL		04/26/2024		(3,190)		3,190			3,190						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147344	NAPA	CA		05/08/2024		1,960		(338)			(338)		1,622	1,622			
4010081505	DAYTON	OH		09/27/2024		215		1,563			1,563		1,778	1,778			
100176838	ESCONDIDO	CA		11/15/2024		2,236		(245)			(245)		1,992	1,992			
100102704	SAN FRANCISCO	CA		06/22/2023		1,415		719			719		2,134	2,134			
100149774	JACKSONVILLE	FL		04/26/2024		(3,188)		3,188			3,188						
100128747	HOUSTON	TX		09/21/2023		42,324		1,094			1,094		43,417	43,417			
100167959	SANTA CLARITA	CA		09/20/2024		2,708		(357)			(357)		2,351	2,351			
100172519	GARFIELD	NJ		10/23/2024		3,280		(42)			(42)		3,238	3,238			
100108147	NEW MILFORD	NJ		05/24/2023		3,291		29			29		3,320	3,320			
100184971	JAMAICA	NY		12/19/2024		2,146		(173)			(173)		1,973	1,973			
100044085	OJAI	CA		08/19/2020		8,588		(47)			(47)		8,541	8,541			
100173811	MIAMI	FL		10/31/2024		1,964		(153)			(153)		1,811	1,811			
100142136	GLENDALE	CA		02/29/2024		1,203		860			860		2,063	2,063			
100088815	SAN FRANCISCO	CA		11/15/2022		2,275		(111)			(111)		2,164	2,164			
100081486	LOS ANGELES	CA		03/18/2022		4,433		249			249		4,682	4,682			
100159711	MILTON	WA		08/23/2024		2,049		(233)			(233)		1,816	1,816			
100172976	NAPLES	FL		10/25/2024		2,418		(208)			(208)		2,211	2,211			
100133353	OWINGS MILLS	MD		11/21/2023		1,981		2			2		1,983	1,983			
100101161	BROOKLYN	NY		04/28/2023		(10,168)		10,168			10,168						
100091953	MIAMI	FL		02/07/2023		1,623		(240)			(240)		1,383	1,383			
4010072741	MASTIC BEACH	NY		04/29/2024		1,819		(209)			(209)		1,610	1,610			
100180767	SAN DIEGO	CA		11/26/2024		3,111		(88)			(88)		3,023	3,023			
100078724	LOS ANGELES	CA		02/25/2022		223		(223)			(223)						
100139038	DALLAS	TX		12/22/2023		28,929			28,929		(28,929)						
100181647	NOVATO	CA		12/11/2024		2,142		(225)			(225)		1,917	1,917			
4010055270	ROCKMART	GA		08/24/2023		2,019		(120)			(120)		1,898	1,898			
100089044	HONOLULU	HI		11/04/2022		2,585		165			165		2,750	2,750			
100111285	DIX HILLS	NY		06/29/2023		546		431			431		977	977			
100172937	WATSONVILLE	CA		10/25/2024		1,570		(141)			(141)		1,429	1,429			
100118670	GRAHAM	TX		07/25/2023		8,343		(451)			(451)		7,891	7,891			
19074	EL PASO	TX		07/19/2011		127,566							127,566	127,566			
100120399	COLDSPRING	TX		08/18/2023		1,711		(290)			(290)		1,421	1,421			
100165629	SAINT LOUIS	MO		10/04/2024		1,816		(194)			(194)		1,622	1,622			
100153689	NEW YORK	NY		05/31/2024		2,038		(96)			(96)		1,942	1,942			
100153083	CUTLER BAY	FL		06/27/2024		1,436		(77)			(77)		1,359	1,359			
100120801	MARLTON	NJ		08/25/2023		5,311		2			2		5,313	5,313			
100161531	CHULA VISTA	CA		07/30/2024		2,212		(139)			(139)		2,073	2,073			
100165755	MIAMI	FL		08/29/2024		(10)		10			10						
100146964	GLENDALE	CA		03/26/2024		2,143		(96)			(96)		2,047	2,047			
100145299	UNITED KINGDOM	GBR		03/12/2024		(56,763)		(92)			(92)	56,118	(737)			737	737
100117575	DALY CITY	CA		07/20/2023		1,396		769			769		2,165	2,165			
100163892	GRANADA HILLS	CA		09/27/2024		1,338		(125)			(125)		1,213	1,213			
100135050	MONSEY	NY		11/01/2023		1,497		151			151		1,649	1,649			
100079771	LAFAYETTE	CA		04/08/2022		4,477		755			755		5,232	5,232			
100103776	NORWALK	CT		05/10/2023		3,146		8			8		3,154	3,154			
100102746	VALENCIA	CA		06/22/2023		2,075		(176)			(176)		1,899	1,899			
100165314	EL CAJON	CA		08/29/2024		1,811		(232)			(232)		1,579	1,579			
4010045916	STATESVILLE	NC		03/22/2023		294,750		(4,529)			(4,529)		290,221	290,221			
100137114	GRAND HAVEN	MI		11/28/2023		1,502		(9)			(9)		1,493	1,493			
4010066446	MASTIC BEACH	NY		01/10/2024		1,782		(208)			(208)		1,574	1,574			
100178275	NANTUCKET	MA		11/19/2024		2,827		(223)			(223)		2,604	2,604			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100102750	DOWNEY	CA		06/22/2023		2,219		(135)			(135)		2,083	2,083			
100077815	OAKLAND	CA		01/14/2022		4,310		(526)			(526)		3,784	3,784			
100172330	BUENA PARK	CA		10/23/2024		2,354		(132)			(132)		2,222	2,222			
100078444	LAKE ARROWHEAD	CA		01/21/2022		5,041		(136)			(136)		4,905	4,905			
100120496	VALLEY CENTER	CA		08/18/2023		1,786		(134)			(134)		1,652	1,652			
100154065	PALM SPRINGS	CA		06/06/2024		4,524		(142)			(142)		4,382	4,382			
100163295	HAMEL	MN		08/13/2024		2,165		(139)			(139)		2,025	2,025			
100082149	BLUFFDALE	UT		04/14/2022		4,303		(93)			(93)		4,211	4,211			
100129384	LOS ANGELES	CA		09/26/2023		2,242		(48)			(48)		2,194	2,194			
100168619	BIG PINE KEY	FL		09/25/2024		1,893		(232)			(232)		1,660	1,660			
100170048	CORONA	CA		11/08/2024		2,444		(151)			(151)		2,293	2,293			
100172823	HOLLISTER	CA		12/06/2024		2,335		(89)			(89)		2,246	2,246			
100088853	CUMMING	GA		11/15/2022		1,616		293			293		1,910	1,910			
100138210	CALABASAS	CA		12/14/2023		1,911		(89)			(89)		1,822	1,822			
100116925	LOS ANGELES	CA		07/20/2023		2,738		2,131			2,131		4,869	4,869			
100163437	PORTLAND	OR		09/27/2024		1,949		(375)			(375)		1,575	1,575			
100108133	RIVERSIDE	CA		05/24/2023		5,221		(138)			(138)		5,083	5,083			
100071495	CARSON	CA		10/26/2021		154,608		257	154,865		(154,608)						
100099851	QUEENS	NY		02/28/2023		1,991		(191)			(191)		1,800	1,800			
100079366	SAN LUIS OBISPO	CA		03/17/2022		(243)		243			243						
100186269	NORCO	CA		12/27/2024		2,428		(128)			(128)		2,300	2,300			
100081344	GARDEN GROVE	CA		03/18/2022		5,318		360			360		5,678	5,678			
100115114	SACRAMENTO	CA		07/17/2023		2,489		(182)			(182)		2,307	2,307			
100174089	WOODLAND HILLS	CA		10/31/2024		2,015		(205)			(205)		1,810	1,810			
100081883	SANTA ROSA BEACH	FL		03/31/2022		4,007		(283)			(283)		3,724	3,724			
100185166	BUENA PARK	CA		12/20/2024		1,357		(191)			(191)		1,166	1,166			
100071949	SAN BRUNO	CA		11/19/2021		53,317		(2,315)			(2,315)		51,002	51,002			
100174512	WINTER GARDEN	FL		10/31/2024		1,398		(128)			(128)		1,270	1,270			
4010074025	MASTIC BEACH	NY		04/29/2024		1,872		(208)			(208)		1,663	1,663			
100088167	SAN DIEGO	CA		10/25/2022		5		(5)			(5)						
100166111	SANTA ANA	CA		09/09/2024		2,294		(105)			(105)		2,189	2,189			
100176819	THOUSAND OAKS	CA		11/15/2024		2,303		(91)			(91)		2,212	2,212			
100186506	SEATTLE	WA		12/30/2024		2,333		(12)			(12)		2,321	2,321			
100158323	UNITED KINGDOM	GBR		07/09/2024		(63,615)		6,608			6,608	56,737	(270)		270		270
100083017	OCEAN CITY	MD		05/11/2022		6,718		(216)			(216)		6,503	6,503			
100079498	SAN DIEGO	CA		04/25/2022		2,870		332			332		3,202	3,202			
100128233	PARKLAND	FL		09/14/2023		2,100		(108)			(108)		1,992	1,992			
100088880	LAS VEGAS	NV		11/15/2022		1,532		(6)			(6)		1,526	1,526			
4010065877	MASTIC BEACH	NY		01/10/2024		1,770		(207)			(207)		1,563	1,563			
100071939	COCONUT GROVE	FL		01/21/2022		5,039		(251)			(251)		4,788	4,788			
100099956	PHOENIX	AZ		03/28/2023		1,430		271			271		1,700	1,700			
100172815	THOUSAND OAKS (NEWBURY PARK AR	CA		12/06/2024		2,356		(110)			(110)		2,245	2,245			
100144586	SAN CLEMENTE	CA		03/13/2024		2,968		46			46		3,014	3,014			
100132551	LEHI	UT		11/03/2023		2,095		86			86		2,181	2,181			
100087450	VACAVILLE	CA		10/25/2022		3,438		841			841		4,279	4,279			
100160928	EVERETT	WA		07/24/2024		1,893		(146)			(146)		1,748	1,748			
100143399	CLAREMONT	CA		02/16/2024		1,958		(57)			(57)		1,900	1,900			
100128347	LOS ANGELES	CA		09/14/2023		51		(51)			(51)						
100137374	SOUTH LAKE	TX		12/05/2023		2,051		(69)			(69)		1,983	1,983			
100075852	VEENENDAAL	NLD		11/24/2021		(81,303)						80,418	(885)		885		885
100142503	EAGLE	ID		02/08/2024		2,206		(141)			(141)		2,065	2,065			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090887	CHATSWORTH	CA		01/31/2023		5,813			5,813		(5,813)						
100103384	WASHINGTON	MI		06/16/2023		5,936		(310)			(310)		5,626	5,626			
100175831	LOS ANGELES	CA		11/12/2024		1,529		(191)			(191)		1,338	1,338			
4010045149	KANSAS CITY	MO		03/22/2023		72,691		(2,034)			(2,034)		70,656	70,656			
100082231	PUERTA VALLARTA	MEX		04/14/2022		2,794							2,794	2,794			
100145780	CORONA	CA		05/08/2024		1,933		(171)			(171)		1,762	1,762			
100079243	WOODINVILLE	WA		02/25/2022		5,209		(242)			(242)		4,967	4,967			
100186297	MORENO VALLEY	CA		12/27/2024		1,966		(138)			(138)		1,828	1,828			
100137373	LAWRENCE	NY		12/05/2023		1,936		(122)			(122)		1,814	1,814			
100078469	WHITTIER	CA		01/25/2022		715		(51)			(51)		664	664			
100147176	GRAFTON	MA		03/28/2024		1,367		83			83		1,450	1,450			
100115646	GARDEN GROVE	CA		07/19/2023		2,126		(64)			(64)		2,062	2,062			
100139332	FLAGSTAFF	AZ		12/28/2023		1,803		(75)			(75)		1,727	1,727			
100103665	RANCHO CUCAMONGA	CA		05/08/2023		2,347		79			79		2,426	2,426			
100180090	CORONA	CA		12/30/2024		2,215		(151)			(151)		2,064	2,064			
100149481	COVINA	CA		04/24/2024		3,062		(162)			(162)		2,900	2,900			
100109749	SEVERNA PARK	MD		06/16/2023		59		(59)			(59)						
100130356	ARLINGTON	TX		09/28/2023		1,519		(148)			(148)		1,371	1,371			
100102805	TEMECULA	CA		06/22/2023		2,288		9			9		2,297	2,297			
100134010	FORT WALTON BEACH	FL		10/25/2023		(418)		418			418						
100088365	PALM SPRINGS	CA		01/06/2023		32		(32)			(32)						
100144113	LOS ANGELES	CA		03/07/2024		2,368		(26)			(26)		2,341	2,341			
100141590	LOS ANGELES	CA		01/30/2024		1,878		(103)			(103)		1,775	1,775			
100163267	SONOMA	CA		08/13/2024		2,025		(105)			(105)		1,920	1,920			
100156746	MONROE TOWNSHIP	NJ		06/26/2024		274,424		(3,127)			(3,127)		271,297	271,297			
100110288	BOSTON	MA		06/30/2023		2,660		12			12		2,673	2,673			
4010082204	SELDEN	NY		09/27/2024		1,972		(141)			(141)		1,831	1,831			
4010085754	MASTIC BEACH	NY		09/27/2024		2,137		(235)			(235)		1,902	1,902			
100129238	SEDONA	AZ		11/03/2023		1,832		(53)			(53)		1,779	1,779			
100082300	BRADENTON	FL		04/14/2022		3,218		(299)			(299)		2,919	2,919			
100100844	OAKLAND	CA		04/28/2023		2,961		645			645		3,606	3,606			
100171179	LAS VEGAS	NV		11/22/2024		2,242		(200)			(200)		2,041	2,041			
100084918	MISSOURI CITY	TX		09/29/2022		9,861		(297)			(297)		9,564	9,564			
100129864	WEST PALM BEACH	FL		09/27/2023		1,903		(162)			(162)		1,741	1,741			
100186290	SAN JOSE	CA		12/27/2024		2,232		(101)			(101)		2,131	2,131			
100178332	INGLEWOOD	CA		11/19/2024		2,228		(104)			(104)		2,124	2,124			
100118778	GILROY	CA		07/25/2023		2,157		(120)			(120)		2,038	2,038			
100172555	PORTLAND	ME		10/23/2024		23,054		(473)			(473)		22,581	22,581			
100119010	PORTLAND	OR		07/27/2023		2		(2)			(2)						
100082172	VISTA	CA		04/14/2022		2,673		(232)			(232)		2,440	2,440			
100053808	FAR ROCKAWAY	NY		03/23/2021		1,339		(943)			(943)		396	396			
100091860	OAKLAND PARK	FL		01/30/2023		2,805		(197)			(197)		2,609	2,609			
100145482	UNITED KINGDOM	GBR		03/12/2024		(56,086)		(57)			(57)	55,323	(820)		820		820
100135293	LAKESIDE	CA		11/13/2023		2,006		(16)			(16)		1,990	1,990			
100158411	UNITED KINGDOM	GBR		07/09/2024		(65,002)		8,324			8,324	56,508	(170)		273	(103)	170
100165072	MASPETH	NY		08/28/2024		2,211		(95)			(95)		2,116	2,116			
100145778	BEVERLY HILLS	CA		05/08/2024		2,251		(88)			(88)		2,164	2,164			
100140043	LOS ANGELES	CA		01/09/2024		2,220		(145)			(145)		2,075	2,075			
403052726	WOODBURY HEIGHTS	NJ		11/04/2024		2,514		(270)			(270)		2,244	2,244			
100152028	PROSPER	TX		05/14/2024		2,466							2,466	2,466			
100132499	HOUSTON	TX		11/03/2023		2,080		322			322		2,402	2,402			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149795	MONROVIA	CA		04/26/2024		2,062		(82)			(82)		1,980	1,980			
100080354	REDONDO BEACH	CA		02/28/2022		60		(60)			(60)						
100120391	LONG BEACH	CA		08/18/2023		2,202		29			29		2,231	2,231			
100180791	SUMMERVILLE	SC		11/26/2024		1,392		(125)			(125)		1,268	1,268			
100160464	SACRAMENTO	CA		07/19/2024		2,199		(136)			(136)		2,063	2,063			
100088163	THONOTOSASSA	FL		10/25/2022		1,498		1,289			1,289		2,787	2,787			
100087245	NORTH MIAMI	FL		10/25/2022		3,116		511			511		3,628	3,628			
100181692	IRVINE	CA		12/11/2024		2,257		(133)			(133)		2,124	2,124			
100156762	SAN DIEGO	CA		06/26/2024		1,904		(247)			(247)		1,657	1,657			
100108893	HOUSTON	TX		05/31/2023		2,409		(141)			(141)		2,268	2,268			
100080500	CORAL SPRINGS	FL		03/10/2022		(20)		20			20						
100115815	EL MONTE	CA		07/20/2023		7,876		(142)			(142)		7,734	7,734			
100153065	FREMONT	CA		06/27/2024		2,058		(127)			(127)		1,931	1,931			
100091305	REDLANDS	CA		01/31/2023		17		(17)			(17)						
100156247	SPRING HILL	TN		06/20/2024		15		(15)			(15)						
100100003	CARLSBAD	CA		03/28/2023		1,452		22			22		1,474	1,474			
100171833	SUNNYVALE	CA		10/17/2024		2,554		(150)			(150)		2,405	2,405			
100083058	SUNNY ISLES BEACH	FL		05/26/2022		3,729		821			821		4,550	4,550			
100185692	MIDDELBURG	NLD		12/20/2024		(75,357)						74,867	(490)		490		490
100139606	GLENDALE	CA		12/28/2023		1,634		(189)			(189)		1,445	1,445			
100090591	HOOGEZAND-SAPPEMEER	NLD		12/28/2022		(80,233)						79,697	(536)		536		536
100173039	SALEM	OR		10/25/2024		2,265		(147)			(147)		2,118	2,118			
100168809	FREDERICK	MD		09/26/2024		1,803		(160)			(160)		1,644	1,644			
100131805	CAMARILLO	CA		10/06/2023		1,563		(2)			(2)		1,562	1,562			
100081666	DENVER	CO		03/21/2022		4,025		(235)			(235)		3,790	3,790			
100156290	SOUTHLAKE	TX		07/25/2024		2,947		(71)			(71)		2,876	2,876			
100161584	UNITED KINGDOM	GBR		07/29/2024		(53,104)						54,852	1,748	2,379	631		631
100101048	BROOKLYN	NY		04/28/2023		(959)		959			959						
100087262	PARK CITY	UT		10/25/2022		34,110		3,496			3,496		37,606	37,606			
100135925	JURUPA VALLEY	CA		11/13/2023		1,411		(181)			(181)		1,230	1,230			
100082622	GRANADA HILLS	CA		04/14/2022		3,458		(104)			(104)		3,355	3,355			
100089252	STOCKTON	CA		01/26/2023		2,051		181			181		2,232	2,232			
100163838	LONG BEACH	CA		09/27/2024		2,080		(225)			(225)		1,855	1,855			
100173395	CUTLER BAY	FL		10/29/2024		7		(7)			(7)						
403049727	OELWEIN	IA		06/28/2024		853		(853)			(853)						
100146941	KIRKLAND	WA		03/26/2024		2,301		(13)			(13)		2,288	2,288			
100135588	VON ORMY	TX		11/09/2023		2,119		20			20		2,139	2,139			
100132011	PORTLAND	OR		10/13/2023		2,303		(1)			(1)		2,302	2,302			
4010074027	MASTIC BEACH	NY		04/29/2024		1,841		(205)			(205)		1,636	1,636			
100185830	PARAMUS	NJ		12/26/2024		2,095		(178)			(178)		1,917	1,917			
100181698	SUGAR LAND	TX		12/11/2024		2,272		(207)			(207)		2,064	2,064			
100110367	SAN FRANCISCO	CA		06/30/2023		2,750		126			126		2,877	2,877			
100127187	KEY WEST	FL		08/30/2023		23,749		4,334			4,334		28,083	28,083			
100078450	PACIFIC PALISADES	CA		01/25/2022		4,545		(89)			(89)		4,456	4,456			
100135686	CHULA VISTA	CA		11/09/2023		1,679		(113)			(113)		1,566	1,566			
100132824	REDONDO BEACH	CA		11/03/2023		6,093		72			72		6,166	6,166			
100170267	GILROY	CA		10/08/2024		2,649		(111)			(111)		2,539	2,539			
100077898	AMSTERDAM	NLD		12/29/2021		(79,938)						79,415	(523)		523		523
4010055404	SCRANTON	PA		01/10/2024		(172)		172			172						
100173012	RIVERSIDE	CA		10/25/2024		1,939		(238)			(238)		1,701	1,701			
100010655	STEVENSVILLE	MD		12/23/2016		8,690		1,735			1,735		10,425	10,425			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114562	SURPRISE	AZ		06/29/2023		7,327		1,127			1,127		8,454	8,454			
100116361	SAN FRANCISCO	CA		07/20/2023		2,381		4,987			4,987		7,368	7,368			
100103387	VAN NUYS	CA		06/16/2023		2,063		(223)			(223)		1,840	1,840			
100083667	SOUTH SAN FRANCISCO	CA		06/23/2022		68		(68)			(68)						
100086775	RANCHO PALOS VERDES	CA		10/04/2022		28,022		1,975			1,975		29,997	29,997			
100115594	DORAL	FL		07/19/2023		2,295		(31)			(31)		2,264	2,264			
100147136	MISSION VIEJO	CA		05/08/2024		2,187		(74)			(74)		2,113	2,113			
100176768	HOUSTON	TX		11/15/2024		1,876		(101)			(101)		1,775	1,775			
100110010	SAN DIEGO	CA		06/23/2023		2,066		(111)			(111)		1,956	1,956			
100014196	SEAL BEACH	CA		08/30/2017		7,168		(213)			(213)		6,955	6,955			
4010051393	DUNDALK	MD		05/31/2023		2,551		(156)			(156)		2,394	2,394			
100086630	HOLLY SPRINGS	NC		09/30/2022		2		(2)			(2)						
100173362	QUINCY	MA		10/30/2024		2,032		(183)			(183)		1,849	1,849			
100128380	LA MESA	CA		09/15/2023		20,965			20,965		(20,965)						
100155211	LOS ANGELES	CA		07/19/2024		2,393		(152)			(152)		2,242	2,242			
100134584	CARNELIAN BAY	CA		10/30/2023		1,221		(73)			(73)		1,148	1,148			
4010047358	ATLANTIC HIGLANDS	NJ		04/26/2023		2,007		(179)			(179)		1,829	1,829			
100137456	NORTON SHORES	MI		01/11/2024		846,231		(7,473)			(7,473)		838,758	838,758			
100161332	RANCHO MISSION VIEJO	CA		07/25/2024		2,296		30			30		2,325	2,325			
100087185	LOS ANGELES	CA		10/25/2022		3,016		247			247		3,263	3,263			
100174908	HAYMARKET	VA		10/31/2024		2,227		(156)			(156)		2,071	2,071			
100084302	AMSTERDAM	NLD		06/30/2022		(79,470)						79,118	(353)		353		353
100138870	BELLFLOWER	CA		12/21/2023		2,099		(115)			(115)		1,984	1,984			
100156344	BAY POINT	CA		07/25/2024		2,152		(166)			(166)		1,985	1,985			
100169288	DAVENPORT	FL		09/27/2024		2,390		(283)			(283)		2,107	2,107			
4010065704	BRENTWOOD	NY		01/30/2024		(1,350)		1,350			1,350						
100176704	BROOKLYN	NY		11/15/2024		3,734		(72)			(72)		3,661	3,661			
100089739	FREMONT	CA		12/02/2022		2,714		152			152		2,866	2,866			
100118814	VAN NUYS	CA		08/30/2023		1,812		(109)			(109)		1,703	1,703			
100090919	LOS ANGELES	CA		01/31/2023		2,446		94			94		2,540	2,540			
100165960	LOS ANGELES	CA		09/06/2024		2,080		(172)			(172)		1,907	1,907			
100164260	RICHMOND	VA		08/21/2024		3,591		(82)			(82)		3,509	3,509			
100178462	WESTLAKE	FL		11/21/2024		3,281		(185)			(185)		3,096	3,096			
100185335	BRIGHTON	MA		12/20/2024		2,436		157			157		2,593	2,593			
100171345	LOS ANGELES	CA		10/16/2024		2,148		(151)			(151)		1,997	1,997			
100118708	WELLINGTON	FL		07/25/2023		2,556		(86)			(86)		2,470	2,470			
100132326	CAMDENTON	MO		11/03/2023		2,191		1,792			1,792		3,983	3,983			
100145518	UNITED KINGDOM	GBR		03/12/2024		(54,988)		(203)			(203)	54,709	(482)		482		482
100167517	HANFORD	CA		10/31/2024		22,143		(1,062)			(1,062)		21,081	21,081			
100128892	BROOKLYN	NY		09/21/2023		2,190		(138)			(138)		2,052	2,052			
4010046246	JACKSON	TN		03/22/2023		2,298		(114)			(114)		2,184	2,184			
100108912	SEDONA	AZ		05/31/2023		2,131		(129)			(129)		2,003	2,003			
100100964	FISHERS	IN		04/28/2023		3,339		1,595			1,595		4,934	4,934			
100080365	VENICE	CA		02/28/2022		5,045		(116)			(116)		4,930	4,930			
100166938	SANTA ROSA	CA		09/13/2024		2,050		(165)			(165)		1,884	1,884			
100078268	LOS ANGELES	CA		02/10/2022		4,195		(410)			(410)		3,785	3,785			
100160380	BRUSH PRAIRIE	WA		09/06/2024		1,699		(219)			(219)		1,479	1,479			
100175606	SAN FRANCISCO	CA		11/12/2024		2,169		(260)			(260)		1,910	1,910			
100147581	EAST BOSTON	MA		04/04/2024		2,180		(81)			(81)		2,099	2,099			
100153111	WOODLAND HILLS	CA		06/27/2024		28		(28)			(28)						
4010063912	MASTIC BEACH	NY		11/29/2023		1,598		(184)			(184)		1,414	1,414			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403049848	BINGHAMTON	NY		06/28/2024		2,942		(1,064)			(1,064)		1,879	1,879			
100166379	LOS ANGELES	CA		10/24/2024		2,300		(161)			(161)		2,140	2,140			
100090909	INDIAN LAND	SC		01/31/2023		2,346		(15)			(15)		2,331	2,331			
100147439	GLENDALE	CA		04/03/2024		1,893		(55)			(55)		1,838	1,838			
100142402	PAYSON	UT		02/02/2024		22,549		9	22,557		(22,549)						
100144428	SAN JOSE	CA		03/07/2024		2,405		(69)			(69)		2,336	2,336			
100081171	WASHINGTON	DC		03/18/2022		4,450		220			220		4,670	4,670			
100081165	WASHINGTON	DC		03/18/2022		4,300		217			217		4,517	4,517			
100135418	WASHINGTON	DC		11/13/2023		2,040		33			33		2,074	2,074			
100080040	SANTA BARBARA	CA		04/08/2022		2,839		246			246		3,085	3,085			
100116664	SURFSIDE	FL		07/20/2023		1,261		357			357		1,618	1,618			
100120554	WEST HOLLYWOOD	CA		08/18/2023		2,377		(42)			(42)		2,335	2,335			
100165612	WEST HILLS AREA LOS ANGELES	CA		10/04/2024		2,098		(69)			(69)		2,029	2,029			
100157809	PALM BEACH GARDENS	FL		08/01/2024		2,112		(49)			(49)		2,063	2,063			
100116680	GLENDALE	CA		07/20/2023		(11,267)		11,267			11,267						
100138770	DOWNSVILLE	LA		12/21/2023		1,366		63			63		1,428	1,428			
100118014	SAN JOSE	CA		07/20/2023		2,676		525			525		3,201	3,201			
100138774	PROSPER	TX		12/21/2023		1,549		(96)			(96)		1,453	1,453			
100130312	WEST HILLS	CA		09/28/2023		1,826		(101)			(101)		1,725	1,725			
100159555	DUVALL	WA		07/15/2024		2,214		135			135		2,349	2,349			
100079351	PARK CITY	UT		03/17/2022		(49)		49			49						
100166038	LAKE WORTH	FL		09/06/2024		967		(125)			(125)		842	842			
3500112595	DAVIE	FL		11/27/2024		561,079							561,079	561,079			
100134090	PALM SPRINGS	CA		12/08/2023		7		(7)			(7)						
100145822	MIAMI	FL		03/15/2024		1,782		(73)			(73)		1,708	1,708			
100134373	HOLLISTER	CA		10/27/2023		1,943		4			4		1,948	1,948			
100100139	LOXAHATCHEE	FL		03/28/2023		2,104		145			145		2,248	2,248			
100076439	FARMINGTON	CT		12/23/2021		4,777		(68)			(68)		4,709	4,709			
100078696	ARCADIA	CA		02/02/2022		4,527		46			46		4,572	4,572			
100146966	LOS ANGELES	CA		03/26/2024		2,219		(10)			(10)		2,209	2,209			
100155111	WASHINGTON	DC		07/19/2024		2,274		(146)			(146)		2,127	2,127			
100163342	MIAMI	FL		08/13/2024		3,198		(198)			(198)		3,000	3,000			
100136057	ALACHUA	FL		11/16/2023		1,886		(108)			(108)		1,778	1,778			
100143461	VACAVILLE	CA		02/16/2024		1,559		(39)			(39)		1,520	1,520			
100180625	SAN FRANCISCO	CA		11/26/2024		2,015		(154)			(154)		1,861	1,861			
100082908	SAN PEDRO	CA		05/17/2022		3,775		(196)			(196)		3,579	3,579			
100173521	LAKEWOOD	CO		10/29/2024		2,287		(304)			(304)		1,983	1,983			
100103519	HONOLULU	HI		05/08/2023		1,790		4			4		1,795	1,795			
100147513	LA QUINTA	CA		04/03/2024		1,940		(73)			(73)		1,867	1,867			
100173357	EL CERRITO	CA		10/30/2024		2,187		(137)			(137)		2,051	2,051			
100153803	CHEVY CHASE	MD		07/10/2024		2,072		(151)			(151)		1,921	1,921			
100163278	ASHBURN	VA		08/13/2024		3,233		(178)			(178)		3,055	3,055			
100153796	HERRIMAN	UT		07/10/2024		2,948		17			17		2,965	2,965			
100172214	NORWALK	CA		10/17/2024		1,763		(139)			(139)		1,624	1,624			
100167096	SAN FRANCISCO	CA		09/13/2024		22,702		(332)			(332)		22,370	22,370			
100065841	RICHMOND	TX		07/23/2021		6,523		(492)			(492)		6,031	6,031			
4010058151	MARYSVILLE	CA		09/28/2023		1,787		(103)			(103)		1,684	1,684			
100091690	MANTECA	CA		03/24/2023		623		(60)			(60)		562	562			
100128309	CHINO	CA		09/14/2023		52,500		(293)			(293)		52,207	52,207			
100169370	MIAMI	FL		09/27/2024		2,633		(275)			(275)		2,358	2,358			
100143162	LOS ANGELES	CA		02/16/2024		3,214		(180)			(180)		3,034	3,034			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132730	NORTH MIAMI BEACH	FL		11/03/2023		1,496		189			189		1,685	1,685			
100103780	JUPITER	FL		05/10/2023		2,152		34			34		2,186	2,186			
100178233	BOTHELL	WA		11/19/2024		2,232		(178)			(178)		2,054	2,054			
100101080	DOUGLASTON	NY		04/28/2023		1,884		1,116			1,116		3,000	3,000			
100100430	MARLBOROUGH	MA		04/27/2023		2,770		516			516		3,286	3,286			
100169916	DANBURY	CT		11/08/2024		1,976		1			1		1,977	1,977			
100160359	(TOLUCA LAKE AREA) LOS ANGELE	CA		09/06/2024		23		(23)			(23)						
100137737	KEKAHA	HI		12/08/2023		1,878		(41)			(41)		1,836	1,836			
100151856	VERO BEACH	FL		05/10/2024		8,654		(126)			(126)		8,528	8,528			
100176870	FORT LAUDERDALE	FL		11/15/2024		2,164		(205)			(205)		1,960	1,960			
100167813	RIVERSIDE	CA		09/19/2024		1,836		(290)			(290)		1,546	1,546			
100176846	NORMANDY PARK	WA		11/15/2024		1,049		(132)			(132)		916	916			
100088257	QUEENS	NY		10/17/2022		3,784		(264)			(264)		3,520	3,520			
100140884	NEWNAN	GA		01/25/2024		2,282		3			3		2,284	2,284			
100119362	SANTA ANA	CA		07/31/2023		2,394		(46)			(46)		2,348	2,348			
100138445	CUMMING	GA		12/19/2023		1,941		(92)			(92)		1,849	1,849			
100175638	LA MESA	CA		11/12/2024		2,217		(83)			(83)		2,135	2,135			
100175595	MONROE	LA		11/12/2024		2,492		(108)			(108)		2,384	2,384			
100109785	FELTON	CA		08/04/2023		9,322		163			163		9,485	9,485			
100167957	ALISO VIEJO	CA		09/20/2024		1,675		(177)			(177)		1,498	1,498			
100151439	KAILUA-KONA	HI		05/10/2024		2,185		15			15		2,200	2,200			
100133371	PALOS VERDES PENINSULA	CA		11/21/2023		2,012		(79)			(79)		1,933	1,933			
100090908	BOULDER	CO		01/31/2023		(33)		44			44		11	11			
100181340	FORT MYERS	FL		12/06/2024		2,581		(286)			(286)		2,295	2,295			
100173066	WAYNE	PA		10/25/2024		2,618		(305)			(305)		2,313	2,313			
100182687	VISTA	CA		12/12/2024		4,867		(16)			(16)		4,851	4,851			
100155974	SAN JUAN CAPISTRANO	CA		06/18/2024		1,998		(8)			(8)		1,990	1,990			
100140835	CHAGRIN FALLS	OH		03/06/2024		1,019		26			26		1,045	1,045			
100175471	IDYLLWILD AREA	CA		12/23/2024		2,657		(148)			(148)		2,508	2,508			
100185568	WOODSTOCK	GA		12/20/2024		2,333		(242)			(242)		2,091	2,091			
100114917	TARZANA	CA		07/13/2023		1,982		(121)			(121)		1,861	1,861			
100117955	SAN DIEGO	CA		07/20/2023		470		1,832			1,832		2,302	2,302			
100132658	AUSTIN	TX		11/03/2023		1,944		49			49		1,993	1,993			
100118773	PACIFIC PALISADES	CA		07/25/2023		66		(66)			(66)						
100154679	ROXBURY	MA		07/19/2024		1,780		(292)			(292)		1,488	1,488			
100129798	SYLMAR AREA LOS ANGELES	CA		09/27/2023		2,052		(86)			(86)		1,967	1,967			
100153411	MOUNT VERNON	NY		05/30/2024		1,942		(82)			(82)		1,859	1,859			
100153845	BELLFLOWER	CA		06/05/2024		1,804		(200)			(200)		1,604	1,604			
100153181	HOLLYWOOD	FL		05/30/2024		2,243		64			64		2,307	2,307			
100165701	BRENTWOOD	TN		08/29/2024		2,465		(316)			(316)		2,149	2,149			
100117068	CHESTNUT HILL	MA		07/20/2023		(3,924)		7,876			7,876		3,953	3,953			
100186343	KENT	WA		12/30/2024		2,117		(37)			(37)		2,079	2,079			
100130285	SAN DIEGO	CA		09/28/2023		(1,755)		3,630			3,630		1,875	1,875			
100180700	PALM SPRINGS	CA		11/26/2024		1,696		(245)			(245)		1,451	1,451			
100140321	SCITUATE	MA		01/18/2024		2,085		(108)			(108)		1,977	1,977			
100074423	REDONDO BEACH	CA		12/02/2021		4,643		(161)			(161)		4,482	4,482			
100116144	DALY CITY	CA		07/20/2023		2,796		1,073			1,073		3,869	3,869			
100107859	WEST HOLLYWOOD	CA		06/29/2023		2,265		(174)			(174)		2,091	2,091			
100157566	NIEUWEGEIN	NLD		06/28/2024		(70,287)						76,503	6,216	7,793	1,577		1,577
100087603	S-HERTOGENBOSCH	NLD		09/27/2022		(60,166)						59,435	(731)		731		731
100129739	UNITED KINGDOM	GBR		09/26/2023		(54,572)						53,873	(699)		699		699

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079485	PINEHURST	NC		04/25/2022		1,855		(280)			(280)		1,575	1,575			
100116481	PRINCETON	NJ		07/20/2023		(5,743)		8,613			8,613		2,871	2,871			
100169907	SANTA CLARITA	CA		11/08/2024		2,225		(270)			(270)		1,954	1,954			
100127610	LOS ANGELES	CA		09/08/2023		2,328		(11)			(11)		2,317	2,317			
100079965	MIAMI	FL		04/25/2022		2,503		(277)			(277)		2,226	2,226			
100120814	GRANADA HILLS	CA		08/25/2023		1,808		(143)			(143)		1,665	1,665			
100129475	CAPTAIN COOK	HI		09/29/2023		2,327		(33)			(33)		2,294	2,294			
100151154	EATONTOWN	NJ		05/09/2024		1,905		(86)			(86)		1,819	1,819			
100109345	EAST BOSTON	MA		06/12/2023		2,218		(158)			(158)		2,059	2,059			
100185977	EDMONDS	WA		12/26/2024		2,195		(86)			(86)		2,109	2,109			
100082035	AMSTERDAM	NLD		03/30/2022		(78,086)						77,765	(321)		321		321
100080449	BRUSH PRAIRIE	WA		03/10/2022		3,351		(148)			(148)		3,202	3,202			
100102650	SAN DIEGO	CA		06/22/2023		2,045		(160)			(160)		1,885	1,885			
100120194	DAVIE	FL		08/18/2023		57,814		(1,844)			(1,844)		55,971	55,971			
100175534	TAMPA	FL		11/08/2024		2,142		(193)			(193)		1,949	1,949			
100100421	RYE	NY		04/27/2023		(487)		487			487						
100144136	LOS ANGELES	CA		03/07/2024		2,410		(8)			(8)		2,402	2,402			
100133499	JERSEY CITY	NJ		10/19/2023		1,455		(150)			(150)		1,304	1,304			
100082885	SAINT GEORGE	UT		05/17/2022		3,591		(191)			(191)		3,400	3,400			
100114702	FULLERTON	CA		06/29/2023		1,901		(233)			(233)		1,668	1,668			
100091642	VALLEY VILLAGE	CA		01/27/2023		1,794		(86)			(86)		1,707	1,707			
100117553	SAN JOSE	CA		07/20/2023		2,403		379			379		2,782	2,782			
100175693	CHATSWORTH	CA		11/12/2024		2,017		(65)			(65)		1,952	1,952			
100107863	ROSHARON	TX		06/29/2023		2,247		(155)			(155)		2,092	2,092			
100143085	SAINT AUGUSTINE	FL		02/16/2024		2,149		(106)			(106)		2,042	2,042			
100171197	DORAL	FL		11/22/2024		2,324		(24)			(24)		2,300	2,300			
100173960	TUCSON	AZ		10/31/2024		1,878		(232)			(232)		1,646	1,646			
100083601	OJAI	CA		07/25/2022		(33)		33			33						
100150278	WEERT	NLD		04/29/2024		(78,470)						77,572	(898)		898		898
100170126	LAKEWOOD	CA		10/08/2024		2,235		(165)			(165)		2,069	2,069			
100087202	FAR ROCKAWAY	NY		10/25/2022		2,951		666			666		3,616	3,616			
100084793	LIVERMORE	CA		08/02/2022		2,847		155			155		3,003	3,003			
100117960	REDLANDS	CA		07/20/2023		38,460			38,460		(38,460)						
100135611	NASHVILLE	TN		11/09/2023		(3,979)		3,979			3,979						
100179399	PRINCEVILLE	HI		12/27/2024		1,948		(179)			(179)		1,769	1,769			
100145784	REDMOND	WA		05/08/2024		57		(57)			(57)						
100085163	NOVATO	CA		09/21/2022		23		(23)			(23)						
100165876	SHERMAN OAKS	CA		08/30/2024		2,180		(67)			(67)		2,113	2,113			
100135607	NASHVILLE	TN		11/09/2023		(3,978)		3,978			3,978						
100184369	GRANADA HILLS	CA		12/16/2024		1,281		(177)			(177)		1,104	1,104			
100043223	TARZANA	CA		08/13/2020		3,640		(265)			(265)		3,375	3,375			
100135605	NASHVILLE	TN		11/09/2023		(3,978)		3,978			3,978						
100139201	DALY CITY	CA		12/28/2023		1,763		(84)			(84)		1,679	1,679			
100068153	SAN RAFAEL	CA		08/25/2021		4,872		(196)			(196)		4,676	4,676			
100128222	LOS ANGELES	CA		09/14/2023		108		(108)			(108)						
100132657	KANEOHE	HI		11/03/2023		808		878			878		1,686	1,686			
100078537	ZIERIKZEE	NLD		01/26/2022		(77,810)						77,520	(289)		289		289
100129450	LAKEWOOD	NJ		09/29/2023		2,112		(79)			(79)		2,033	2,033			
100163851	LOS ANGELES	CA		09/27/2024		2,458		(139)			(139)		2,319	2,319			
100107906	LOS ANGELES	CA		06/29/2023		1,945		(252)			(252)		1,693	1,693			
4010054722	LITTLE EGG HARBOR	NJ		08/24/2023		1,156		700			700		1,856	1,856			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079867	SEATTLE	WA		04/25/2022		2,437		(199)			(199)		2,238	2,238			
100084738	RIDGEFIELD	WA		08/02/2022		1,857		94			94		1,951	1,951			
100185813	CYPRESS	CA		12/26/2024		2,172		(195)			(195)		1,978	1,978			
100109148	MADEIRA BEACH	FL		06/09/2023		81		(81)			(81)						
100139719	UNITED KINGDOM	GBR		12/18/2023		(53,102)						53,430	327	1,388	1,061		1,061
100083378	DEN HAAG	NLD		05/27/2022		(77,755)						77,449	(306)		306		306
100174057	LAKEWOOD	WA		10/31/2024		1,771		(205)			(205)		1,566	1,566			
100142001	WESTMINSTER	CA		02/29/2024		1,750		(66)			(66)		1,684	1,684			
100142235	PINECREST	FL		03/15/2024		1,452		(186)			(186)		1,265	1,265			
100133145	SAN CLEMENTE	CA		11/29/2023		1,809		(157)			(157)		1,652	1,652			
100148635	PASADENA	CA		05/15/2024		1,155		(55)			(55)		1,100	1,100			
100144693	UNITED KINGDOM	GBR		03/12/2024		(55,679)		(127)			(127)	53,952	(1,854)		581	1,273	1,854
100129241	SCOTTSDALE	AZ		11/03/2023		2,148		18			18		2,166	2,166			
100164050	SANTA ANA	CA		08/21/2024		2,012		(146)			(146)		1,867	1,867			
100175572	DENVER	CO		11/12/2024		2,401		(50)			(50)		2,351	2,351			
100129845	SAN DIEGO	CA		09/27/2023		128		1,522			1,522		1,650	1,650			
4010066455	SHIRLEY	NY		01/10/2024		1,702		(199)			(199)		1,504	1,504			
100115603	MIAMI BEACH	FL		07/19/2023		2,295		(117)			(117)		2,178	2,178			
100119645	EAST PALO ALTO	CA		08/04/2023		1,768		(86)			(86)		1,682	1,682			
100135601	HUNTSVILLE	UT		11/09/2023		2,090		(77)			(77)		2,013	2,013			
100117484	SEVIERVILLE	TN		07/20/2023		726		25			25		750	750			
100038547	DUBLIN	IRL		09/27/2019		(78,675)		18			18	78,853	196			(196)	(196)
100150266	HEETEN	NLD		04/29/2024		(78,304)						77,282	(1,022)		1,022		1,022
100165215	HAELEN	NLD		08/28/2024		(77,887)						77,282	(605)		605		605
100089671	KATWIJK	NLD		11/29/2022		(77,700)						77,282	(418)		418		418
100079347	HALLANDALE BEACH	FL		03/17/2022		4,170		1			1		4,170	4,170			
100145687	UNITED KINGDOM	GBR		03/12/2024		(55,412)		(283)			(283)	53,882	(1,813)		540	1,273	1,813
100151515	ESCONDIDO	CA		05/10/2024		2,023		(115)			(115)		1,907	1,907			
100141236	HUNTINGTON BEACH	CA		01/30/2024		1,749		(92)			(92)		1,657	1,657			
100074080	BELLFLOWER	CA		12/09/2021		36		(36)			(36)						
100117093	MIAMI	FL		07/20/2023		(6,234)		6,234			6,234						
100163303	HOLLISTER	CA		08/13/2024		1,987		(153)			(153)		1,834	1,834			
100167043	AMBLER	PA		09/13/2024		2,030		(223)			(223)		1,807	1,807			
100082891	HOUSTON	TX		05/17/2022		3,582		(214)			(214)		3,368	3,368			
100081548	SAN JOSE	CA		03/18/2022		4,273		306			306		4,579	4,579			
100129503	ALHAMBRA	CA		09/29/2023		2,140		(85)			(85)		2,055	2,055			
100116117	SAN FRANCISCO	CA		07/20/2023		(3,951)		8,263			8,263		4,312	4,312			
100110519	BELMONT	MA		06/30/2023		2,662		133			133		2,795	2,795			
100107881	FRESNO	CA		06/29/2023		5,157		(154)			(154)		5,003	5,003			
100115696	LOS ANGELES	CA		07/20/2023		2,483		(5)			(5)		2,478	2,478			
100159587	WESTLAKE	FL		07/15/2024		2,093		(40)			(40)		2,054	2,054			
100107843	LAKEWOOD	CO		05/23/2023		1,564		(98)			(98)		1,465	1,465			
100115320	WINDSOR	CO		07/17/2023		2,182		12			12		2,194	2,194			
100156918	EAST ELMHURST	NY		06/27/2024		1,779		(175)			(175)		1,604	1,604			
100174125	CLOVIS	CA		10/31/2024		1,673		(154)			(154)		1,519	1,519			
100110155	NORTH HOLLYWOOD	CA		06/29/2023		7		(7)			(7)						
100117227	LOS ANGELES	CA		07/20/2023		2,647		1,078			1,078		3,725	3,725			
100135021	PINECREST	FL		10/30/2023		1,341		(84)			(84)		1,257	1,257			
100159605	ATLANTA	GA		07/15/2024		2,076		(204)			(204)		1,872	1,872			
100155115	KENTFIELD	CA		07/19/2024		1,929		(221)			(221)		1,708	1,708			
100091748	SYLMAR	CA		03/24/2023		534		30			30		564	564			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083736	CABO SAN LUCAS	MEX		06/28/2022		3,522							3,522	3,522			
100099773	THE BRONX	NY		02/28/2023		11,553		(9,375)			(9,375)		2,178	2,178			
100086761	RIVERSIDE	CA		10/04/2022		13,704		(8,110)			(8,110)		5,594	5,594			
100186773	MIAMI	FL		12/31/2024		1,981		(199)			(199)		1,782	1,782			
100081880	WEST HILLS	CA		03/31/2022		3,393		(150)			(150)		3,243	3,243			
19073	EL PASO	TX		07/19/2011		120,910							120,910	120,910			
100082636	NORTHRIDGE	CA		04/14/2022		3,504		(288)			(288)		3,216	3,216			
100080890	NEWPORT BEACH	CA		03/10/2022		51		(51)			(51)						
100082584	SAN DIEGO	CA		04/14/2022		3,449		(247)			(247)		3,202	3,202			
100079242	MARTINEZ	CA		02/25/2022		4,753		(287)			(287)		4,466	4,466			
100163981	WHITE PLAINS	GA		08/21/2024		1,685		(120)			(120)		1,565	1,565			
100103297	SAN JOSE	CA		04/27/2023		1,965		(74)			(74)		1,891	1,891			
100103298	SAN JOSE	CA		04/27/2023		1,965		(74)			(74)		1,891	1,891			
100161958	ATLANTA	GA		07/31/2024		2,128		(111)			(111)		2,017	2,017			
100079913	LINCOLN	CA		04/25/2022		2,756		39			39		2,795	2,795			
100180458	BOWLING GREEN	KY		11/26/2024		2,014		(176)			(176)		1,838	1,838			
100129574	DANA POINT	CA		09/29/2023		2,147		(64)			(64)		2,083	2,083			
100176769	JASPER	GA		11/15/2024		2,179		(132)			(132)		2,048	2,048			
100162535	SAN FRANCISCO	CA		08/12/2024		2,189		(12)			(12)		2,177	2,177			
100152932	HATFIELD	PA		06/27/2024		56,395		(1,298)			(1,298)		55,096	55,096			
100185578	WEYMOUTH	MA		12/20/2024		2,890		(48)			(48)		2,843	2,843			
100086226	GARDEN GROVE	CA		10/07/2022		2,485		(26)			(26)		2,459	2,459			
100072024	VERO BEACH	FL		11/19/2021		5,107		(250)			(250)		4,856	4,856			
100132068	SAN DIEGO	CA		10/13/2023		2,062		(55)			(55)		2,008	2,008			
100182709	CASTLE ROCK	CO		12/12/2024		1,871		(53)			(53)		1,818	1,818			
4010072740	MASTIC	NY		04/29/2024		1,712		(197)			(197)		1,515	1,515			
100165990	LAKEWOOD	CA		09/06/2024		1,563		(163)			(163)		1,400	1,400			
100089697	DEN HAAG	NLD		11/29/2022		(77,803)						76,799	(1,004)		1,004		1,004
100171279	NORCROSS	GA		10/16/2024		1,666		(218)			(218)		1,447	1,447			
100175408	WOODSTOCK	GA		12/23/2024		2,004		(106)			(106)		1,898	1,898			
100170489	ALTADENA	CA		10/09/2024		2,207		(182)			(182)		2,026	2,026			
100155306	BELMONT	MA		07/19/2024		2,208		(134)			(134)		2,074	2,074			
100142278	CLIFFSIDE PARK	NJ		03/15/2024		90,023		(2,899)			(2,899)		87,124	87,124			
100167486	CORTE MADERA	CA		10/31/2024		32		(32)			(32)						
100147704	GARDEN GROVE	CA		04/05/2024		2,224		(62)			(62)		2,162	2,162			
100084382	WAXHAW	NC		08/12/2022		2,999		26			26		3,025	3,025			
100169671	EL CAJON	CA		09/30/2024		1,789		(54)			(54)		1,736	1,736			
100153684	BROOKLYN	NY		05/31/2024		2,083		(187)			(187)		1,896	1,896			
100152819	CANTON	GA		05/22/2024		2,039		(320)			(320)		1,719	1,719			
100172663	LOS ANGELES	CA		11/21/2024		2,345		(21)			(21)		2,324	2,324			
100079444	OCEANSIDE	CA		03/17/2022		3,697		(180)			(180)		3,517	3,517			
100100119	KIHEI	HI		03/28/2023		1,224		(69)			(69)		1,156	1,156			
100159693	RICHMOND	TX		08/23/2024		1,887		(158)			(158)		1,729	1,729			
100167996	LOS ANGELES	CA		09/20/2024		2,112		(206)			(206)		1,906	1,906			
100166006	ONTARIO	CA		09/06/2024		4,112		(225)			(225)		3,887	3,887			
100109212	TURLOCK	CA		07/21/2023		2,336		26			26		2,362	2,362			
100147386	STOCKTON	CA		05/08/2024		1,787		(200)			(200)		1,586	1,586			
403052568	CLEVELAND	OH		11/04/2024		29		(29)			(29)						
100132515	CUDJOE KEY	FL		11/03/2023		1,172		272			272		1,444	1,444			
100110730	ESCONDIDO	CA		08/11/2023		3,068		(55)			(55)		3,013	3,013			
4010058416	TOMS RIVER	NJ		09/28/2023		1,904		(111)			(111)		1,793	1,793			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184389	KERMAN	CA		12/16/2024		1,951		(116)			(116)		1,835	1,835			
100154658	BUCKEYE	AZ		07/19/2024		2,111		(178)			(178)		1,933	1,933			
100146733	FULLERTON	CA		03/20/2024		1,820		(195)			(195)		1,625	1,625			
100139071	WOODMERE	NY		12/28/2023		8,791		(508)			(508)		8,283	8,283			
100068228	BREA	CA		08/25/2021		4,745		(17)			(17)		4,728	4,728			
100132555	HUNTINGTON BEACH	CA		11/03/2023		1,802		23			23		1,825	1,825			
100087063	GILBERT	AZ		11/04/2022		2,800		(185)			(185)		2,615	2,615			
100154669	PRINCEVILLE	HI		07/19/2024		2,367		(123)			(123)		2,244	2,244			
100068202	ROSEMEAD	CA		08/25/2021		5,004		(225)			(225)		4,778	4,778			
100159010	EAGLE MOUNTAIN	UT		08/15/2024		1,176		(165)			(165)		1,012	1,012			
100101603	SAN DIEGO	CA		04/26/2023		2,192		(59)			(59)		2,133	2,133			
100079372	FOLSOM	CA		03/17/2022		5,648		(157)			(157)		5,491	5,491			
100167504	LOS ANGELES	CA		10/31/2024		44		(44)			(44)						
3340073208	OCALA	FL		04/12/2024		344,104							344,104	344,104			
100107865	MIAMI	FL		06/29/2023		2,133		(182)			(182)		1,951	1,951			
100169924	LADERA RANCH	CA		11/08/2024		2,249		(130)			(130)		2,119	2,119			
100102374	LAKEWOOD	CO		06/07/2023		2,487		(153)			(153)		2,333	2,333			
100141692	LOS ANGELES	CA		01/30/2024		1,955		(175)			(175)		1,779	1,779			
100137948	LOS ANGELES	CA		12/13/2023		1,746		(138)			(138)		1,608	1,608			
100102383	ROCKVILLE	MD		06/07/2023		2,138		(122)			(122)		2,016	2,016			
100132683	WEST PALM BEACH	FL		11/03/2023		1,375		89			89		1,464	1,464			
100141427	LOS ANGELES	CA		01/30/2024		1,567		(153)			(153)		1,414	1,414			
100148708	SEATTLE	WA		04/17/2024		1,417		(129)			(129)		1,288	1,288			
100078682	UNION CITY	CA		02/02/2022		4,395		45			45		4,440	4,440			
100086734	THOUSAND OAKS	CA		09/30/2022		1,543		(72)			(72)		1,472	1,472			
100103782	CULVER CITY	CA		05/10/2023		2,051		(137)			(137)		1,914	1,914			
100175768	LOS ANGELES	CA		11/12/2024		1,970		(134)			(134)		1,836	1,836			
100101041	BROOKLYN	NY		04/28/2023		(931)		931			931						
100171253	NEW HYDE PARK	NY		10/16/2024		1,706		(238)			(238)		1,469	1,469			
100101955	LAKE HAVASU CITY	AZ		04/14/2023		60		(60)			(60)						
100102692	VALENCIA	CA		06/22/2023		2,925		(1,417)			(1,417)		1,509	1,509			
100117991	SYLMAR	CA		07/20/2023		33,100			33,100		(33,100)						
100161540	MALDEN	MA		07/30/2024		2,058		(101)			(101)		1,957	1,957			
100181686	SAN DIEGO	CA		12/11/2024		2,167		30			30		2,197	2,197			
100160391	SAN DIEGO	CA		09/06/2024		3,637		(409)			(409)		3,228	3,228			
100078740	SANTA ANA	CA		02/25/2022		4,398		135			135		4,533	4,533			
100109280	BOYNTON BEACH	FL		07/21/2023		37		(37)			(37)						
100088510	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		(76,700)						76,171	(529)			529	529
100139036	BURBANK	CA		12/22/2023		1,231		(66)			(66)		1,165	1,165			
100091696	WIMBERLEY	TX		03/24/2023		1,714		(241)			(241)		1,473	1,473			
100074134	LOS ANGELES SHERMAN OAKS	CA		12/09/2021		82		(82)			(82)						
100149010	WAHIAWA	HI		04/19/2024		2,498		(182)			(182)		2,316	2,316			
100079397	MALIBU AREA	CA		03/17/2022		(43)		43			43						
100172958	RANCHO CUCAMONGA	CA		10/25/2024		2,457		(132)			(132)		2,325	2,325			
100139609	TUSTIN	CA		12/28/2023		1,727		(92)			(92)		1,635	1,635			
100185460	LOS ANGELES	CA		12/20/2024		2,229		69			69		2,299	2,299			
100173628	AMERSFOORT	NLD		10/29/2024		(77,213)						76,075	(1,139)		1,139		1,139
100081915	DEN HAAG	NLD		03/30/2022		(76,486)						76,075	(411)			411	411
100116114	(NORTH HOLLYWOOD AREA) LOS AN	CA		07/20/2023		2,516		1,395			1,395		3,912	3,912			
4010081798	CHILLICOTHE	OH		09/27/2024		1,986		(216)			(216)		1,769	1,769			
100146893	DAVIS	CA		03/26/2024		2,074		(118)			(118)		1,956	1,956			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139729	UNITED KINGDOM	GBR		12/18/2023		(50,605)						52,243	1,637	2,575	938		938
100154816	BROOKLYN	NY		07/19/2024		2,069		(152)			(152)		1,918	1,918			
100149173	CHINO HILLS	CA		04/22/2024		1,900		(185)			(185)		1,715	1,715			
4010070422	MENTOR	OH		02/29/2024		66		1,002			1,002		1,068	1,068			
100147116	LEESBURG	FL		05/08/2024		681		(94)			(94)		587	587			
100155340	MIAMI	FL		07/19/2024		1,661		(275)			(275)		1,386	1,386			
100179396	NEW MARKET	TN		12/27/2024		2,015		(245)			(245)		1,769	1,769			
100151763	LAKEWOOD	CA		05/10/2024		1,737		(311)			(311)		1,426	1,426			
100080030	MONTEBELLO	CA		04/08/2022		2,741		194			194		2,936	2,936			
100034619	DUBLIN	IRL		06/21/2019		(86,181)		(1,555)			(1,555)	77,245	(10,490)			10,490	10,490
100169538	JERSEY CITY	NJ		09/30/2024		2,167		(115)			(115)		2,052	2,052			
100160583	WEST PALM BEACH	FL		07/19/2024		1,929		(223)			(223)		1,706	1,706			
100172707	ONTARIO	CA		11/21/2024		2,138		17			17		2,156	2,156			
100180085	GARDEN GROVE	CA		12/30/2024		1,393		14			14		1,407	1,407			
100162278	SUWANEE	GA		09/06/2024		2,134		(227)			(227)		1,907	1,907			
100102838	NEWPORT BEACH	CA		06/22/2023		1,959		(207)			(207)		1,752	1,752			
100090945	RANCHO CUCAMONGA	CA		01/31/2023		1,906		(76)			(76)		1,829	1,829			
100162509	LEONIA	NJ		08/12/2024		2,089		(75)			(75)		2,013	2,013			
100110444	ALAMEDA	CA		06/30/2023		2,409		(97)			(97)		2,312	2,312			
100100944	YUCAIPA	CA		04/28/2023		2,109		180			180		2,288	2,288			
100149990	SANTA CRUZ	CA		06/07/2024		1,280		(173)			(173)		1,107	1,107			
100088302	BERNARDSVILLE	NJ		11/10/2022		1,922		(9)			(9)		1,912	1,912			
100159879	MIAMI	FL		08/16/2024		1,756		(181)			(181)		1,575	1,575			
100186755	PALMDALE	CA		12/31/2024		1,422		(215)			(215)		1,207	1,207			
100149914	LAKE HAVASU CITY	AZ		04/29/2024		1,487		(180)			(180)		1,307	1,307			
100178394	GATLINBURG	TN		11/21/2024		1,421		(82)			(82)		1,339	1,339			
100157611	MARYSVILLE	WA		06/28/2024		2,830		(135)			(135)		2,695	2,695			
100137831	SAN JOSE	CA		12/08/2023		1,755		(71)			(71)		1,684	1,684			
100139176	BROOKLINE	MA		12/28/2023		1,661		6			6		1,667	1,667			
100103016	PHOENIX	AZ		06/22/2023		1,796		(293)			(293)		1,504	1,504			
100161650	GRONINGEN	NLD		07/29/2024		(76,676)						75,712	(963)		963		963
100150176	DAVIE	FL		04/30/2024		2,127		(129)			(129)		1,998	1,998			
100167458	SAN JOSE	CA		09/16/2024		2,053		(188)			(188)		1,865	1,865			
100158372	UNITED KINGDOM	GBR		07/09/2024		(62,686)		8,751			8,751	53,656	(280)		280		280
100152817	HERNDON	VA		05/22/2024		1,894		(205)			(205)		1,689	1,689			
100153696	CHARLESTON	SC		05/31/2024		2,009		(110)			(110)		1,899	1,899			
100136048	FALLS CHURCH	VA		11/16/2023		1,748		(64)			(64)		1,684	1,684			
100173143	SACRAMENTO	CA		10/30/2024		1,927		(90)			(90)		1,838	1,838			
100141430	LOS ANGELES	CA		01/30/2024		698		(42)			(42)		656	656			
100171251	FRANKLIN SQUARE	NY		10/16/2024		2,156		(151)			(151)		2,005	2,005			
100168706	GARDEN GROVE	CA		09/25/2024		1,747		(240)			(240)		1,507	1,507			
100152848	SPARKS	NV		05/22/2024		1,614		(110)			(110)		1,505	1,505			
100115449	LONG BEACH	CA		07/17/2023		4,986		(319)			(319)		4,667	4,667			
100118864	BELLINGHAM	WA		08/30/2023		2,148		(65)			(65)		2,082	2,082			
100099775	THE BRONX	NY		02/28/2023		10,979		(8,684)			(8,684)		2,295	2,295			
100181283	ARLETA	CA		12/06/2024		2,081		(79)			(79)		2,002	2,002			
100171914	SAN DIEGO	CA		10/17/2024		2,160		(193)			(193)		1,967	1,967			
100139308	TORRANCE	CA		12/28/2023		1,602		(99)			(99)		1,503	1,503			
100175107	ANTELOPE	CA		11/05/2024		2,260		(255)			(255)		2,005	2,005			
100101704	RIVERSIDE	CA		03/31/2023		2,265		(56)			(56)		2,209	2,209			
100129529	DANA POINT	CA		09/29/2023		2,110		(62)			(62)		2,048	2,048			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171631	SALEM	MA		10/16/2024		3,785		(236)			(236)		3,549	3,549			
100119934	RIVERSIDE	CA		08/10/2023		1,658		(76)			(76)		1,582	1,582			
323100889	PRESCOTT	AZ		03/21/2024		39							39	39			
100140785	NEWHALL	CA		01/22/2024		5,023		(208)			(208)		4,814	4,814			
100087910	ONTARIO	CA		10/18/2022		2,135		(67)			(67)		2,068	2,068			
100136703	SNOWMASS VILLAGE	CO		01/25/2024		1,556		(89)			(89)		1,466	1,466			
100170062	SOUTH PASADENA	CA		11/08/2024		2,421		(84)			(84)		2,337	2,337			
100174897	MCKINNEY	TX		10/31/2024		1,698		(146)			(146)		1,553	1,553			
100138353	BOCA RATON	FL		12/18/2023		1,594		(37)			(37)		1,557	1,557			
100147408	TEMECULA	CA		05/08/2024		1,495		(46)			(46)		1,449	1,449			
100139713	UNITED KINGDOM	GBR		12/18/2023		(51,586)						52,064	479	1,386	908		908
100137425	SEQUIM	WA		01/11/2024		2,213		(32)			(32)		2,181	2,181			
100108908	KIOWA	CO		05/31/2023		2,100		(148)			(148)		1,952	1,952			
100184400	VISTA	CA		12/17/2024		1,874		(108)			(108)		1,766	1,766			
100100383	FLUSHING	NY		04/27/2023		3,050		1,260			1,260		4,310	4,310			
100173678	AALSMEER	NLD		10/29/2024		(76,201)						75,407	(795)		795		795
100101010	VISTA	CA		04/28/2023		2,995		993			993		3,989	3,989			
100141813	S-GRAVENHAGE	NLD		01/29/2024		(76,648)						75,399	(1,249)		1,249		1,249
100068119	TAMPA	FL		08/25/2021		4,742		(202)			(202)		4,540	4,540			
100017091	WEST HILLS	CA		04/26/2018		3,435		836			836		4,271	4,271			
100180644	WALNUT CREEK	CA		11/26/2024		2,101		(154)			(154)		1,947	1,947			
100091279	SAN ANTONIO	TX		01/31/2023		2,268		(166)			(166)		2,102	2,102			
100151925	FONTANA	CA		07/10/2024		1,684		(165)			(165)		1,519	1,519			
100172196	BURBANK	CA		10/17/2024		3,959		(377)			(377)		3,582	3,582			
100176073	KAPOLEI	HI		12/20/2024		2,117		(70)			(70)		2,047	2,047			
100110794	HAARLEM	NLD		06/28/2023		(76,407)						75,350	(1,057)		1,057		1,057
100173809	WEST HAVEN	UT		10/31/2024		1,273		(60)			(60)		1,212	1,212			
100171177	MURRIETA	CA		11/22/2024		2,986		(65)			(65)		2,921	2,921			
100083011	GALT	CA		05/05/2022		3,328		(167)			(167)		3,161	3,161			
100132533	PARKLAND	FL		11/03/2023		1,538		377			377		1,915	1,915			
100169325	LOS ALAMITOS	CA		09/27/2024		10		(10)			(10)						
100090773	NORTH HOLLYWOOD	CA		02/28/2023		1,877		(208)			(208)		1,668	1,668			
100137514	FORT PIERCE	FL		01/11/2024		1,681		(76)			(76)		1,605	1,605			
100116787	GLENDALE	CA		07/20/2023		2,737		2,263			2,263		4,999	4,999			
100107853	REDWOOD CITY	CA		06/29/2023		2,249		(137)			(137)		2,112	2,112			
100083008	THOUSAND OAKS	CA		05/05/2022		3,581		(222)			(222)		3,359	3,359			
100173390	LA QUINTA	CA		10/29/2024		1,379		(195)			(195)		1,184	1,184			
100171106	WANTAGE	NJ		11/22/2024		1,927		9			9		1,936	1,936			
100129854	BUENA PARK	CA		09/27/2023		1,385		(69)			(69)		1,315	1,315			
100077816	BEVERLY HILLS	CA		01/14/2022		4,012		(504)			(504)		3,509	3,509			
100135027	LOS ANGELES	CA		10/30/2023		526		1,403			1,403		1,929	1,929			
100108087	LOS ANGELES	CA		05/24/2023		54		(54)			(54)						
100100368	CORONA	NY		04/27/2023		2,820		443			443		3,263	3,263			
4010064067	BRENTWOOD	NY		11/29/2023		1,575		(187)			(187)		1,388	1,388			
100088297	CHINO HILLS	CA		11/10/2022		3,907		(102)			(102)		3,805	3,805			
100107944	SAN LEANDRO	CA		06/29/2023		1,939		(204)			(204)		1,736	1,736			
100149206	LOS ANGELES	CA		04/22/2024		43		(43)			(43)						
100120243	NASHVILLE	TN		08/18/2023		2,072		(56)			(56)		2,015	2,015			
100159995	MIAMI	FL		08/16/2024		2,122		(57)			(57)		2,065	2,065			
100169390	VENTURA	CA		09/27/2024		1,876		(131)			(131)		1,744	1,744			
100185503	NAPLES	FL		12/20/2024		2,116		(207)			(207)		1,909	1,909			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076749	CANTON	GA		12/30/2021		4,389		(108)			(108)		4,281	4,281			
100102389	INDIO	CA		06/07/2023		1,800		(182)			(182)		1,618	1,618			
100180647	CINCINNATI	OH		11/26/2024		1,230		(31)			(31)		1,199	1,199			
100185588	CORONA	CA		12/20/2024		2,863		(150)			(150)		2,713	2,713			
100055900	JAMAICA PLAIN	MA		03/26/2021		4,873		(302)			(302)		4,571	4,571			
100087463	MIAMI	FL		10/25/2022		3,843		313			313		4,156	4,156			
100117640	PANAMA CITY BEACH	FL		07/20/2023		1,433		79			79		1,512	1,512			
100142859	EDMONDS	WA		02/08/2024		1,359		(144)			(144)		1,215	1,215			
100156079	CELINA	TX		06/18/2024		1,390		(145)			(145)		1,245	1,245			
100103301	HONOLULU	HI		04/27/2023		1,808		(92)			(92)		1,717	1,717			
100172641	CYPRESS	TX		10/24/2024		2,026		(179)			(179)		1,847	1,847			
100089263	SUN VALLEY	CA		01/26/2023		1,193		(86)			(86)		1,107	1,107			
100149908	MIAMI	FL		04/29/2024		1,655		(119)			(119)		1,536	1,536			
100178279	HACIENDA HEIGHTS	CA		11/19/2024		2,278		(80)			(80)		2,198	2,198			
100155180	BRONX	NY		07/19/2024		1,824		(252)			(252)		1,572	1,572			
100169138	NAMPA	ID		09/27/2024		2,303		(136)			(136)		2,167	2,167			
100100322	DIX HILLS	NY		04/27/2023		2,749		1,083			1,083		3,832	3,832			
100089246	CRESSKILL	NJ		01/26/2023		2,006		(276)			(276)		1,729	1,729			
100185151	MEDFORD	MA		12/20/2024		2,158		20			20		2,178	2,178			
100168774	JUPITER	FL		09/26/2024		2,008		(271)			(271)		1,737	1,737			
100065397	SAN DIEGO	CA		07/28/2021		9,150		(301)			(301)		8,849	8,849			
100076477	PORT ARANSAS	TX		12/21/2021		4,069		(483)			(483)		3,586	3,586			
100157811	BOYNTON BEACH	FL		08/01/2024		21,834		(1,068)			(1,068)		20,767	20,767			
100164246	LOS ANGELES	CA		08/21/2024		2,070		(90)			(90)		1,980	1,980			
100080463	WINDERMERE	FL		03/10/2022		3,153		(202)			(202)		2,951	2,951			
100091120	LOS ANGELES	CA		01/31/2023		1,732		(165)			(165)		1,568	1,568			
100132578	BUENA PARK	CA		11/03/2023		781		1,249			1,249		2,030	2,030			
100071715	CHICAGO	IL		10/14/2021		4,657		(118)			(118)		4,539	4,539			
100176632	NOVATO	CA		11/15/2024		3,817		(213)			(213)		3,604	3,604			
100159918	HOMESTEAD	FL		08/16/2024		3,549		(166)			(166)		3,383	3,383			
100071951	SEVIERVILLE	TN		11/19/2021		178		(178)			(178)						
100147624	LOS ANGELES	CA		04/04/2024		1,865		(175)			(175)		1,690	1,690			
100128895	BOCA RATON	FL		09/21/2023		7,386		(246)			(246)		7,140	7,140			
100133438	ORLANDO	FL		10/19/2023		1,491		(86)			(86)		1,405	1,405			
100118725	LOS ANGELES	CA		07/25/2023		2,312		(102)			(102)		2,210	2,210			
100114701	RIVERSIDE	CA		06/29/2023		3,305		(185)			(185)		3,119	3,119			
100100367	JAMAICA	NY		04/27/2023		2,831		736			736		3,567	3,567			
100102643	SAN DIEGO	CA		06/22/2023		19		(19)			(19)						
100162474	CRESSKILL	NJ		08/07/2024		1,903		(164)			(164)		1,739	1,739			
100085066	SPIJKENISSE	NLD		07/27/2022		(75,097)						74,722	(375)		375		375
100161721	SETAUKET	NY		07/30/2024		2,035		(91)			(91)		1,943	1,943			
100156223	KEY WEST	FL		06/20/2024		1,872		(164)			(164)		1,708	1,708			
100133387	NASHVILLE	TN		11/21/2023		1,641		(129)			(129)		1,512	1,512			
100109367	NASHVILLE	TN		06/12/2023		1,652		(75)			(75)		1,577	1,577			
4010048050	TRENTON	NJ		03/22/2023		(1,745)		1,745			1,745						
100080863	PASADENA	CA		03/10/2022		4,249		63			63		4,312	4,312			
100086903	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/21/2022		4,553		(216)			(216)		4,337	4,337			
100118662	ROSLYN	NY		07/25/2023		2,023		(86)			(86)		1,937	1,937			
100071920	NATIONAL CITY	CA		11/19/2021		4,727		(67)			(67)		4,659	4,659			
100136167	ROSEVILLE	CA		12/18/2023		10,151		(334)			(334)		9,816	9,816			
100167464	SAN RAMON	CA		09/16/2024		2,136		(122)			(122)		2,014	2,014			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141283	HACIENDA HEIGHTS	CA		01/30/2024		2,006		(13)			(13)		1,993	1,993			
100107966	LA MIRADA	CA		05/22/2023		2,217		(95)			(95)		2,122	2,122			
100186003	PRESCOTT VALLEY	AZ		12/27/2024		1,739		(80)			(80)		1,659	1,659			
100090889	PASADENA	CA		01/31/2023		2,289		61			61		2,350	2,350			
4010045620	LOUISVILLE	KY		03/22/2023		(965)		965			965						
100086366	MILILANI	HI		09/23/2022		2,410		55			55		2,465	2,465			
100074392	FLAGSTAFF	AZ		12/02/2021		4,152		(271)			(271)		3,880	3,880			
100079554	KAILUA KONA	HI		04/25/2022		2,779		(152)			(152)		2,627	2,627			
100080395	LOS ANGELES	CA		04/14/2022		132		(132)			(132)						
100142442	ATLANTA	GA		03/08/2024		10		(10)			(10)						
100071879	EL CAJON	CA		11/05/2021		4,568		(256)			(256)		4,312	4,312			
100115315	LONG BEACH	CA		07/17/2023		1,968		(30)			(30)		1,939	1,939			
100154142	LONGBOAT KEY	FL		07/11/2024		1,989		(275)			(275)		1,714	1,714			
100088005	PALMETTO BAY	FL		10/25/2022		1,345		63			63		1,408	1,408			
100135038	MERRITT ISLAND	FL		10/30/2023		2,061		(35)			(35)		2,026	2,026			
100087016	NAPLES	FL		11/04/2022		2,299		(36)			(36)		2,263	2,263			
100134065	FOUNTAIN VALLEY	CA		10/27/2023		6,383		(231)			(231)		6,152	6,152			
100170397	LOS ANGELES	CA		10/09/2024		1,887		(138)			(138)		1,748	1,748			
100077981	PARK CITY	UT		01/06/2022		31		(31)			(31)						
100109632	WHITTIER	CA		06/14/2023		1,911		(181)			(181)		1,730	1,730			
100168662	SAN FRANCISCO	CA		09/25/2024		2,625		(175)			(175)		2,451	2,451			
100090381	SUNLAND	CA		12/28/2022		1,753		(126)			(126)		1,627	1,627			
100103086	PORT WASHINGTON	NY		04/21/2023		2,100		(190)			(190)		1,910	1,910			
100154085	CAPE CORAL	FL		07/11/2024		3,478		(213)			(213)		3,265	3,265			
100145644	UNITED KINGDOM	GBR		03/12/2024		(60,999)		6,614			6,614	52,879	(1,506)		233	1,273	1,506
100156394	LYNNWOOD	WA		07/25/2024		2,577		(211)			(211)		2,365	2,365			
100136964	SEATTLE	WA		11/28/2023		1,939		(6)			(6)		1,933	1,933			
100142969	NAPLES	FL		02/09/2024		2,050		(125)			(125)		1,925	1,925			
100178213	EASTVALE	CA		11/19/2024		2,227		(84)			(84)		2,143	2,143			
100141802	ROTTERDAM	NLD		01/29/2024		(75,066)						74,384	(681)		681		681
100108272	LAKEWOOD	CA		05/24/2023		1,658		(146)			(146)		1,513	1,513			
100033808	MONAGHAN	IRL		06/21/2019		(65,280)		(20,094)			(20,094)	76,281	(9,092)			9,092	9,092
100144381	POMONA	CA		03/07/2024		1,881		(77)			(77)		1,804	1,804			
100171300	SAN DIEGO	CA		10/16/2024		1,925		(263)			(263)		1,662	1,662			
100170049	KIHEI	HI		11/08/2024		2,193		(132)			(132)		2,060	2,060			
100128490	PALM SPRINGS	CA		09/15/2023		81		(81)			(81)						
100148204	KAILUA-KONA	HI		04/12/2024		2,609		(186)			(186)		2,423	2,423			
100184990	DALLAS	TX		12/19/2024		2,203		(106)			(106)		2,097	2,097			
100156707	ASHTON	MD		06/26/2024		1,397		(12)			(12)		1,385	1,385			
100065232	OAKLAND	CA		07/14/2021		709		(1)			(1)		707	707			
100171906	LYNNWOOD	WA		10/17/2024		2,270		(116)			(116)		2,154	2,154			
100129295	ASBURY PARK	NJ		09/25/2023		2,192		64			64		2,255	2,255			
100118987	SCOTTSDALE	AZ		07/27/2023		26,493		46			46		26,539	26,539			
100150484	NATIONAL CITY	CA		05/03/2024		2,138		(110)			(110)		2,029	2,029			
403048546	STILLWATER	OK		06/28/2024		858		(858)			(858)						
100071902	SAN RAFAEL	CA		11/19/2021		56		(56)			(56)						
100152836	BRIGHTON	CO		05/22/2024		1,212		(43)			(43)		1,169	1,169			
100084848	LAS VEGAS	NV		08/02/2022		2,952		35			35		2,987	2,987			
100116199	RIDGEWOOD	NY		07/20/2023		2,349		1,728			1,728		4,077	4,077			
100099595	NEWCASTLE	WA		04/06/2023		27,302		419			419		27,721	27,721			
100118839	LOS ANGELES	CA		08/30/2023		2,949		(75)			(75)		2,874	2,874			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116611	RANCHO PALOS VERDES	CA		07/20/2023		2,765		1,169			1,169		3,934	3,934			
100100259	BROOKLYN	NY		03/17/2023		11,216		(9,173)			(9,173)		2,043	2,043			
100088959	LONG BEACH	CA		11/15/2022		(72)		72			72						
100088062	SNOHOMISH	WA		10/25/2022		2,518		1,767			1,767		4,285	4,285			
100012345	SKOKIE	IL		04/28/2017		3,535		1,384			1,384		4,919	4,919			
100145120	UNITED KINGDOM	GBR		03/12/2024		(52,942)		(219)			(219)	51,470	(1,691)		418	1,273	1,691
100078037	TORRANCE	CA		01/12/2022		6,036		(221)			(221)		5,815	5,815			
100081194	FULLERTON	CA		03/18/2022		5,175		398			398		5,573	5,573			
100086565	HOUSTON	TX		09/30/2022		12,058		36			36		12,095	12,095			
100116081	SAN JOSE	CA		07/20/2023		(3,515)		9,694			9,694		6,178	6,178			
100153687	BROOKLYN	NY		05/31/2024		2,164		(230)			(230)		1,934	1,934			
100129424	LOS ANGELES	CA		09/29/2023		2,212		10			10		2,222	2,222			
100180572	LONG BEACH	CA		11/26/2024		2,103		(29)			(29)		2,075	2,075			
100157678	RANCHO CUCAMONGA	CA		06/28/2024		1,938		(152)			(152)		1,786	1,786			
403048495	MONESSEN	PA		06/28/2024		776		(776)			(776)						
100090411	WEST SACRAMENTO	CA		12/28/2022		(4)		4			4						
100145164	UNITED KINGDOM	GBR		03/12/2024		(52,055)		(176)			(176)	51,318	(913)		913		913
100076503	BUENA PARK	CA		12/21/2021		95		(95)			(95)						
100080346	LOS ANGELES	CA		02/28/2022		77		(77)			(77)						
100090623	WOODSIDE	NY		12/29/2022		2,091		(159)			(159)		1,932	1,932			
100109176	SANTA CLARITA	CA		07/21/2023		2,252		6			6		2,258	2,258			
100071959	GRANADA HILLS	CA		11/19/2021		4,535		(236)			(236)		4,299	4,299			
100144942	UNITED KINGDOM	GBR		03/12/2024		(50,956)		(769)			(769)	51,305	(420)		420		420
100102783	LA VERNE	CA		06/22/2023		17,575		(11)	17,211		(17,222)		353	353			
100165931	LONG BEACH	CA		09/06/2024		1,718		(76)			(76)		1,643	1,643			
100143994	PEORIA	AZ		02/29/2024		1,544		(95)			(95)		1,449	1,449			
100173675	AMSTERDAM	NLD		10/29/2024		(74,919)						74,080	(840)		840		840
100170043	AUSTIN	TX		11/08/2024		(15)		15			15						
100078208	PALM SPRINGS	CA		02/10/2022		57		(57)			(57)						
100101032	LOS ANGELES	CA		04/28/2023		3,082		2,039			2,039		5,121	5,121			
100171337	LAS VEGAS	NV		10/16/2024		1,969		(194)			(194)		1,775	1,775			
100173009	CRYSTAL BEACH	TX		10/25/2024		1,662		(226)			(226)		1,436	1,436			
100185049	LOS ANGELES	CA		12/20/2024		1,869		(165)			(165)		1,704	1,704			
100141746	LOS ANGELES	CA		01/30/2024		1,548		(136)			(136)		1,412	1,412			
100173469	SUTTER CREEK	CA		10/29/2024		2,750		(660)			(660)		2,090	2,090			
100161971	PALMDALE	CA		07/31/2024		1,822		(211)			(211)		1,611	1,611			
100080349	LOS ANGELES	CA		02/28/2022		5,725		(91)			(91)		5,634	5,634			
4010063179	MEMPHIS	TN		01/10/2024		17		1,062			1,062		1,079	1,079			
100184996	AURORA	CO		12/19/2024		13,200		(429)			(429)		12,770	12,770			
100163326	REDWOOD CITY	CA		08/13/2024		2,094		(226)			(226)		1,867	1,867			
4010056244	TRENTON	NJ		09/28/2023		(1,531)		1,531			1,531						
100178238	CAMAS	WA		11/19/2024		2,268		(26)			(26)		2,242	2,242			
100185486	SAN JOSE	CA		12/20/2024		1,270		(70)			(70)		1,200	1,200			
100186467	QUINCY	MA		12/30/2024		2,068		(79)			(79)		1,989	1,989			
100101991	LOS ANGELES	CA		04/14/2023		10		(10)			(10)						
100118964	BURIEN	WA		07/27/2023		8,647		(269)			(269)		8,379	8,379			
100151689	SAN DIEGO	CA		05/10/2024		1,809		(117)			(117)		1,692	1,692			
100180159	HOLLYWOOD	FL		11/25/2024		39		(39)			(39)						
100068125	SANTA CLARA	CA		08/25/2021		5,071		(57)			(57)		5,014	5,014			
100186362	LYNNWOOD	WA		12/30/2024		2,161		(42)			(42)		2,119	2,119			
100165286	LOS ANGELES	CA		08/29/2024		1,546		(260)			(260)		1,286	1,286			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168550	PENSACOLA BEACH	FL		09/25/2024		2,246		(209)			(209)		2,036	2,036			
100158977	SARASOTA	FL		08/15/2024		1,423		(29)			(29)		1,395	1,395			
100076461	MIDWAY	UT		12/21/2021		3,571		(241)			(241)		3,330	3,330			
100117304	CHICAGO	IL		07/20/2023		(1,190)		4,295			4,295		3,104	3,104			
100171235	SAN FRANCISCO	CA		10/16/2024		2,025		(261)			(261)		1,764	1,764			
100186288	FRISCO	TX		12/27/2024		2,069		(123)			(123)		1,946	1,946			
100111382	NORTHRIDGE	CA		06/29/2023		3,839		496			496		4,336	4,336			
100132771	CHARLOTTE	NC		11/03/2023		1,394		12			12		1,407	1,407			
100180649	LAS VEGAS	NV		11/26/2024		1,668		(180)			(180)		1,487	1,487			
100159651	MIAMI	FL		08/23/2024		2,538		(332)			(332)		2,207	2,207			
100083977	LAKE OSWEGO	OR		07/12/2022		1,570		(84)			(84)		1,486	1,486			
100136614	JOSHUA TREE	CA		11/22/2023		2,544		11			11		2,555	2,555			
100152843	LAS VEGAS	NV		05/22/2024		1,749		(230)			(230)		1,519	1,519			
100132501	BOWIE	MD		11/03/2023		1,433		182			182		1,615	1,615			
100108901	MOORESVILLE	NC		05/31/2023		2,271		(113)			(113)		2,158	2,158			
100151153	MT PLEASANT	SC		05/09/2024		1,762		(192)			(192)		1,570	1,570			
100171211	SAN DIEGO	CA		10/16/2024		3,668		(307)			(307)		3,360	3,360			
100133454	WADDELL	AZ		10/19/2023		657		2			2		659	659			
100143945	NAPLES	FL		02/29/2024		1,689		(189)			(189)		1,500	1,500			
100136920	GODLEY	TX		11/28/2023		4,081		(125)			(125)		3,956	3,956			
100180695	DURANGO	CO		11/26/2024		1,922		(86)			(86)		1,836	1,836			
100087362	CHULA VISTA	CA		10/25/2022		2,802		220			220		3,022	3,022			
100175554	DENVER	CO		11/12/2024		1,793		(27)			(27)		1,766	1,766			
100137770	GYPSUM	CO		12/08/2023		2,556		124			124		2,680	2,680			
100180747	ENGLEWOOD	CO		11/26/2024		45		(45)			(45)						
100175609	ELIZABETH	NJ		11/12/2024		20,722		(512)			(512)		20,210	20,210			
100162288	SAN ANTONIO	FL		09/06/2024		1,876		(294)			(294)		1,582	1,582			
100150167	STATEN ISLAND	NY		04/30/2024		81,861		(2,858)			(2,858)		79,002	79,002			
100000157	LOS ANGELES	CA		09/27/2016		2,713		(523)			(523)		2,189	2,189			
100174891	WAIKOLOA	HI		10/31/2024		9,769		(480)			(480)		9,288	9,288			
100184999	TARZANA LOS ANGELES	CA		12/19/2024		4,591		(115)			(115)		4,477	4,477			
100145531	UNITED KINGDOM	GBR		03/12/2024		(58,000)		4,115			4,115	52,185	(1,699)		427	1,273	1,699
403049577	BIRMINGHAM	AL		06/28/2024		1,310		(1,310)			(1,310)						
100185781	MIAMI	FL		12/26/2024		1,741		(170)			(170)		1,571	1,571			
100119912	DEERFIELD BEACH	FL		08/10/2023		2,267		41			41		2,309	2,309			
100171499	CRANE HILL	AL		10/16/2024		1,960		(185)			(185)		1,775	1,775			
100157646	SCOTTSDALE	AZ		06/28/2024		1,986		(239)			(239)		1,747	1,747			
100137883	FORT BRAGG	CA		12/08/2023		1,446		(67)			(67)		1,379	1,379			
100153154	SAN CLEMENTE	CA		05/28/2024		2,939		1,844			1,844		4,783	4,783			
100114891	BURBANK	CA		07/13/2023		2,127		(41)			(41)		2,086	2,086			
100116288	FOLSOM	CA		07/20/2023		2,789		1,818			1,818		4,607	4,607			
100186539	BROKEN BOW	OK		12/30/2024		3,771		(114)			(114)		3,657	3,657			
100134745	CHULA VISTA	CA		10/30/2023		1,644		(128)			(128)		1,516	1,516			
100128518	VAN NUYS	CA		09/15/2023		1,525		40			40		1,565	1,565			
100068491	LENAH	VA		08/25/2021		4,228		(199)			(199)		4,029	4,029			
100159564	LOS ANGELES	CA		07/15/2024		55		(55)			(55)						
100169528	SACRAMENTO	CA		09/30/2024		2,007		(164)			(164)		1,843	1,843			
100084452	VAN NUYS	CA		08/12/2022		1,876		(207)			(207)		1,669	1,669			
100164244	LOS ANGELES	CA		08/21/2024		1,927		(193)			(193)		1,734	1,734			
100100539	PLYMOUTH	CA		04/27/2023		1,640		(176)			(176)		1,464	1,464			
100163296	CHANDLER	AZ		08/13/2024		1,767		(143)			(143)		1,623	1,623			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057687	SUNNYVALE	CA		06/30/2021		4,314		(141)			(141)		4,173	4,173			
100165079	FLUSHING	NY		08/28/2024		3,173		(270)			(270)		2,903	2,903			
100175545	FOLSOM	CA		11/08/2024		1,845		(7)			(7)		1,838	1,838			
100154885	BROOKLYN	NY		07/19/2024		2,037		(323)			(323)		1,714	1,714			
100149056	VENUS	TX		04/19/2024		1,631		(263)			(263)		1,368	1,368			
100082808	PACIFIC PALISADES	CA		04/28/2022		3,184		(179)			(179)		3,005	3,005			
100169739	HAYWARD	CA		09/30/2024		1,667		(101)			(101)		1,566	1,566			
100159615	SEGUIN	TX		07/15/2024		1,979		(169)			(169)		1,810	1,810			
100078029	DELRAY BEACH	FL		01/12/2022		3,913		(148)			(148)		3,766	3,766			
100182470	KIRKLAND	WA		12/12/2024		2,163		45			45		2,207	2,207			
100079579	LOS ANGELES	CA		04/25/2022		2,592		(258)			(258)		2,334	2,334			
100158654	BLACK MOUNTAIN	NC		07/10/2024		4,431		(211)			(211)		4,220	4,220			
100179472	EVERETT	WA		11/21/2024		2,309		81			81		2,390	2,390			
100088320	SOCIAL CIRCLE	GA		11/10/2022		2,743		73			73		2,816	2,816			
100162483	WOODLAND HILLS	CA		08/07/2024		12,706		(515)			(515)		12,191	12,191			
100168932	AMSTERDAM	NLD		09/26/2024		(74,341)						73,539	(802)		802		802
100159620	ATLANTA	GA		07/15/2024		1,981		(245)			(245)		1,736	1,736			
100139925	NETHERLANDS	NLD		12/28/2023		(74,125)						73,539	(587)		587		587
100154786	SANTA ROSA	CA		07/19/2024		2,162		(105)			(105)		2,057	2,057			
100100371	EAST ELMHURST	NY		04/27/2023		3,047		393			393		3,440	3,440			
100101045	BROOKLYN	NY		04/28/2023		(901)		901			901						
100078034	NASHVILLE	TN		01/12/2022		4,605		(192)			(192)		4,413	4,413			
100172369	BOZEMAN	MT		10/23/2024		1,428		(154)			(154)		1,274	1,274			
100172623	GLENDALE	NY		10/24/2024		1,825		(74)			(74)		1,750	1,750			
100136717	PORT ANGELES	WA		01/25/2024		1,108		(15)			(15)		1,093	1,093			
100166218	SEMINOLE	FL		09/09/2024		1,575		(151)			(151)		1,425	1,425			
100163957	CENTENNIAL	CO		10/04/2024		1,910		(63)			(63)		1,847	1,847			
100000440	NEWBURY PARK	CA		09/27/2016		2,975		939			939		3,915	3,915			
4010081506	DAYTON	OH		09/27/2024		193		1,412			1,412		1,604	1,604			
100083012	WOODLAND HILLS	CA		05/05/2022		33		(33)			(33)						
100174867	BRONX	NY		10/31/2024		1,725		(275)			(275)		1,450	1,450			
100102200	SANTA CRUZ	CA		04/14/2023		18		(18)			(18)						
4010056950	TRENTON	NJ		08/24/2023		969		870			870		1,840	1,840			
100171584	SAN DIEGO	CA		10/16/2024		1,950		(188)			(188)		1,762	1,762			
100173177	LAKE ARIEL	PA		10/30/2024		2,347		(160)			(160)		2,187	2,187			
100100509	KELLER	TX		04/27/2023		2,570		(70)			(70)		2,500	2,500			
100167756	FARMINGDALE	NY		09/19/2024		2,110		(154)			(154)		1,956	1,956			
100081212	EVERETT	MA		03/18/2022		7,517		386			386		7,903	7,903			
100116356	SAN FRANCISCO	CA		07/20/2023		2,513		1,755			1,755		4,268	4,268			
100175704	LONG BEACH	CA		11/12/2024		2,285		(60)			(60)		2,226	2,226			
100120388	LOS ANGELES	CA		08/18/2023		1,806		(167)			(167)		1,639	1,639			
100168014	BENTONVILLE	AR		09/20/2024		2,140		(148)			(148)		1,991	1,991			
100173872	GLENDALE	NY		10/31/2024		1,914		(264)			(264)		1,651	1,651			
100074299	LOS ANGELES	CA		12/09/2021		4,136		(584)			(584)		3,552	3,552			
100132617	QUEENS	NY		11/03/2023		1,759		217			217		1,976	1,976			
100014342	WHITESTONE	NY		09/27/2017		350		978			978		1,328	1,328			
100153002	NASHVILLE	TN		06/27/2024		1,754		(269)			(269)		1,485	1,485			
100159822	PLACENTIA	CA		07/17/2024		41		(41)			(41)						
100167447	MOUNTAIN HOUSE	CA		09/16/2024		2,054		(173)			(173)		1,881	1,881			
100103300	UPLAND	CA		04/27/2023		1,871		(117)			(117)		1,755	1,755			
5.00004E+11	S-GRAVENHAGE	NLD		02/26/2024		(84,632)						70,399	(14,233)		14,233		14,233

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114545	NASHUA	NH		06/29/2023		1,789		(107)			(107)		1,682	1,682			
4010061240	HAMILTON TOWNSHIP	NJ		10/27/2023		1,662		(87)			(87)		1,575	1,575			
100174064	LOS ANGELES	CA		10/31/2024		454,759		(21,899)			(21,899)		432,860	432,860			
100182336	CANNON BEACH	OR		12/12/2024		2,566		145			145		2,712	2,712			
100178293	EASTVALE	CA		11/19/2024		2,492		(17)			(17)		2,476	2,476			
100166294	DURANGO	CO		10/23/2024		1,752		(247)			(247)		1,505	1,505			
100159311	CAPE MAY	NJ		07/15/2024		1,938		(183)			(183)		1,754	1,754			
100174895	LAGUNA NIGUEL	CA		10/31/2024		2,020		(175)			(175)		1,845	1,845			
100164737	BEND	OR		08/26/2024		1,886		(146)			(146)		1,740	1,740			
100087213	CORONA	CA		10/25/2022		2,921		376			376		3,297	3,297			
100166106	TREASURE ISLAND	FL		09/09/2024		1,975		(148)			(148)		1,827	1,827			
100118803	BUDA	TX		08/30/2023		4,498		(258)			(258)		4,239	4,239			
100182333	CAPITOLA	CA		12/12/2024		3,045		137			137		3,182	3,182			
100172693	PENRYN	CA		11/21/2024		1,960		(248)			(248)		1,712	1,712			
100171392	CHICAGO	IL		10/16/2024		3,661		(142)			(142)		3,518	3,518			
100162088	EDGEWATER	NJ		07/31/2024		1,844		(196)			(196)		1,648	1,648			
100180551	DOWNEY	CA		11/26/2024		80		(80)			(80)						
100071941	OURAY	CO		11/19/2021		4,464		(211)			(211)		4,253	4,253			
100164852	TORRANCE	CA		08/26/2024		1,855		(107)			(107)		1,748	1,748			
100135639	LOS ANGELES	CA		11/09/2023		1,897		(42)			(42)		1,854	1,854			
100089255	CLOSTER	NJ		01/26/2023		2,054		(145)			(145)		1,909	1,909			
100184399	PLANTATION	FL		12/17/2024		1,732		(122)			(122)		1,611	1,611			
100140909	TORRANCE	CA		02/26/2024		1,606		(178)			(178)		1,428	1,428			
100161997	ALPHARETTA	GA		07/31/2024		1,683		(248)			(248)		1,435	1,435			
100100280	SAN DIEGO	CA		03/24/2023		2,035		(15)			(15)		2,019	2,019			
100163796	DAUFUSKIE ISLAND	SC		09/27/2024		1,597		(210)			(210)		1,387	1,387			
100173369	SAN JOSE	CA		10/30/2024		2,078		(131)			(131)		1,947	1,947			
100080529	CARSON	CA		03/30/2022		2,273		(214)			(214)		2,059	2,059			
100159296	CORONA	CA		07/15/2024		1,899		(137)			(137)		1,762	1,762			
100065430	LOS ANGELES	CA		07/28/2021		4,258		(6)			(6)		4,251	4,251			
100171431	BLACK BUTTE RANCH	OR		10/16/2024		2,021		(126)			(126)		1,895	1,895			
100167077	SAVANNAH	GA		09/13/2024		1,869		(157)			(157)		1,712	1,712			
100180272	NORTH PALM BEACH	FL		11/25/2024		2,192		(72)			(72)		2,121	2,121			
100155079	DALLAS	TX		07/19/2024		16,015		(529)			(529)		15,486	15,486			
100078314	NEDERLAND	CO		02/10/2022		4,127		(273)			(273)		3,855	3,855			
100102761	TUCSON	AZ		06/22/2023		1,922		(71)			(71)		1,851	1,851			
4010076754	MILWAUKEE	WI		08/27/2024		1,798		(77)			(77)		1,722	1,722			
100168565	RENTON	WA		09/25/2024		2,214		(29)			(29)		2,186	2,186			
100158940	SAINT JOHNS	FL		07/12/2024		88,852		(2,583)			(2,583)		86,268	86,268			
100109660	OAKLAND PARK	FL		06/14/2023		1,829		(343)			(343)		1,487	1,487			
100142116	SUN VALLEY	CA		02/29/2024		2,048		(14)			(14)		2,034	2,034			
100082176	REDONDO BEACH	CA		04/14/2022		3,953		331			331		4,284	4,284			
100173930	WESTON	FL		10/31/2024		1,971		(238)			(238)		1,733	1,733			
100086229	SPRING	TX		10/07/2022		1,958		(87)			(87)		1,871	1,871			
100137184	PANAMA CITY BEACH	FL		11/28/2023		1,576		(71)			(71)		1,505	1,505			
100162775	SILER CITY	NC		08/12/2024		1,925		(127)			(127)		1,797	1,797			
100180558	JOELTON	TN		11/26/2024		1,984		(41)			(41)		1,942	1,942			
100165929	LOS ANGELES	CA		09/06/2024		1,747		(155)			(155)		1,592	1,592			
100175458	CUMMING	GA		12/23/2024		2,644		(209)			(209)		2,434	2,434			
100083040	MIAMI	FL		05/11/2022		2,537		(212)			(212)		2,325	2,325			
100100433	MIAMI	FL		04/27/2023		2,787		450			450		3,236	3,236			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162795	SOUTHERN SHORES	NC		08/12/2024		2,482		(140)			(140)		2,342	2,342			
100163139	FORT WORTH	TX		08/13/2024		1,884		(122)			(122)		1,762	1,762			
100060118	ALAMEDA	CA		06/25/2021		4,438		(255)			(255)		4,183	4,183			
100185526	MIAMI SPRINGS	FL		12/20/2024		2,034		(113)			(113)		1,921	1,921			
100139245	LAWNDALE	CA		12/28/2023		1,572		(136)			(136)		1,436	1,436			
100086736	THOUSAND OAKS	CA		09/30/2022		1,475		(70)			(70)		1,405	1,405			
100011090	LOS ANGELES	CA		12/23/2016		8,699							8,699	8,699			
100139119	BRONX	NY		12/28/2023		1,536		(152)			(152)		1,383	1,383			
100173054	VISTA	CA		10/25/2024		2,177		(82)			(82)		2,095	2,095			
100182557	CORONA	CA		12/12/2024		2,193		(19)			(19)		2,173	2,173			
100115556	RIVERSIDE	CA		07/19/2023		2,255		(106)			(106)		2,150	2,150			
100090766	MIAMI	FL		02/28/2023		4,691		(196)			(196)		4,495	4,495			
100180630	COVINA	CA		11/26/2024		1,942		(164)			(164)		1,779	1,779			
100180629	ARLINGTON	VA		11/26/2024		1,782		(203)			(203)		1,579	1,579			
100133477	LAKEWOOD	WA		10/19/2023		1,570		(86)			(86)		1,484	1,484			
100160944	NORCO	CA		07/24/2024		2,050		(121)			(121)		1,929	1,929			
100185172	BERKELEY	CA		12/20/2024		28		(28)			(28)						
4010054606	CHARLOTTE	NC		08/24/2023		2,915		(128)			(128)		2,787	2,787			
100172231	CARLSBAD	CA		10/21/2024		2,286		(124)			(124)		2,162	2,162			
100158790	NORTH MYRTLE BEACH	SC		07/10/2024		1,930		(122)			(122)		1,809	1,809			
100179343	LAKEWOOD	NJ		12/27/2024		888		(17)			(17)		871	871			
4010053508	CHICAGO	IL		06/20/2023		(1,295)		1,295			1,295						
100156047	CAVE CREEK	AZ		06/18/2024		1,944		(125)			(125)		1,819	1,819			
100141737	BEL AIR	MD		01/30/2024		4,034		(57)			(57)		3,977	3,977			
100158907	WEST PALM BEACH	FL		07/12/2024		2,016		(123)			(123)		1,893	1,893			
100176833	PARKER	CO		11/15/2024		2,064		(116)			(116)		1,948	1,948			
100102818	(WEST HILLS AREA) LOS ANGELES	CA		06/22/2023		1,741		(170)			(170)		1,570	1,570			
100171760	CHINO	CA		10/17/2024		2,104		(148)			(148)		1,956	1,956			
100180565	RENO	NV		11/26/2024		1,996		(140)			(140)		1,856	1,856			
100143754	HOLLISTER	CA		04/05/2024		2,755		(31)			(31)		2,724	2,724			
100119275	QUINCY	MA		07/31/2023		2,393		78			78		2,471	2,471			
100163334	FORT LAUDERDALE	FL		08/13/2024		1,940		(144)			(144)		1,797	1,797			
100166065	CRYSTAL BEACH	TX		09/09/2024		1,847		(111)			(111)		1,737	1,737			
4010061459	HUNTINGTON STATION	NY		11/29/2023		(335)		335			335						
100185040	MIAMI	FL		12/20/2024		1,226		9			9		1,235	1,235			
100160111	JUPITER	FL		07/17/2024		1,989		(123)			(123)		1,865	1,865			
100148924	HEBER	UT		04/17/2024		1,924		(53)			(53)		1,871	1,871			
100164485	SENECA	SC		08/21/2024		2,022		(105)			(105)		1,917	1,917			
100153878	PERRIS	CA		06/05/2024		1,766		(104)			(104)		1,662	1,662			
100143564	ARVERNE	NY		02/21/2024		41		1,611			1,611		1,652	1,652			
100150587	GATLINBURG	TN		05/03/2024		1,950		(131)			(131)		1,819	1,819			
4010054443	PHARR	TX		08/24/2023		(224)		224			224						
100012015	SAN JUAN CAPISTRANO	CA		03/08/2017		4,033		2,659			2,659		6,692	6,692			
100162571	MISSION VIEJO	CA		08/12/2024		1,893		(99)			(99)		1,794	1,794			
100138813	BERKELEY	CA		12/21/2023		2,328		(134)			(134)		2,194	2,194			
100071507	VENICE	CA		10/19/2021		30		(30)			(30)						
100142238	ROSEBURG	OR		03/15/2024		1,767		(114)			(114)		1,652	1,652			
100100002	RICHMOND	TX		03/28/2023		1,241		(78)			(78)		1,163	1,163			
100162995	LAGUNA HILLS	CA		08/12/2024		2,033		(104)			(104)		1,929	1,929			
100132403	SAN JOSE	CA		11/03/2023		2		(2)			(2)						
100100959	GILBERT	AZ		04/28/2023		4,601		1,882			1,882		6,483	6,483			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158973	NAPLES	FL		08/15/2024		1,867		(208)			(208)		1,660	1,660			
100178456	KNOXVILLE	TN		11/21/2024		1,817		(188)			(188)		1,630	1,630			
100109157	HEBER CITY	UT		07/21/2023		2,248		14			14		2,262	2,262			
100171481	BELMAR	NJ		10/16/2024		9,436		(238)			(238)		9,198	9,198			
100082167	LOS ANGELES	CA		04/14/2022		207		(207)			(207)						
100175187	INLET BEACH	FL		11/05/2024		2,211		(102)			(102)		2,109	2,109			
100109937	BROOKLYN	NY		06/22/2023		1,918		(106)			(106)		1,812	1,812			
100065921	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021		(73,374)						72,452	(922)		922		922
100080873	INDIAN ROCKS BEACH	FL		03/10/2022		125		(125)			(125)						
100089676	ZIERIKZEE	NLD		11/29/2022		(73,290)						72,452	(838)		838		838
100083413	AMSTERDAM	NLD		05/27/2022		(72,816)						72,452	(364)		364		364
100157582	S-GRAVENHAGE	NLD		06/28/2024		(72,969)						72,452	(517)		517		517
100082057	HAARLEM	NLD		03/30/2022		(72,858)						72,452	(405)		405		405
100137268	NETHERLANDS	NLD		11/28/2023		(73,064)						72,452	(612)		612		612
100099586	HOLLYWOOD	FL		04/06/2023		1,941		78			78		2,018	2,018			
100077818	GARDEN GROVE	CA		01/14/2022		4,270		(295)			(295)		3,975	3,975			
403051212	BIRMINGHAM	AL		11/04/2024		1,458		(996)			(996)		462	462			
100087474	SEDONA	AZ		10/25/2022		2,948		674			674		3,622	3,622			
100141596	DALLAS	TX		01/30/2024		1,698		(77)			(77)		1,621	1,621			
100175666	OXNARD	CA		11/12/2024		2,080		(242)			(242)		1,839	1,839			
100179363	LAKEWOOD	NJ		12/27/2024		875		(4)			(4)		871	871			
100175178	SAN JOSE	CA		11/05/2024		2,521		(104)			(104)		2,417	2,417			
100151523	PORTLAND	OR		05/10/2024		5,013		(130)			(130)		4,883	4,883			
100186371	SEVIERVILLE	TN		12/30/2024		1,838		(114)			(114)		1,724	1,724			
100115525	LOS ANGELES	CA		07/17/2023		2,170		6			6		2,176	2,176			
100162502	GUTTENBERG	NJ		08/12/2024		1,945		(66)			(66)		1,879	1,879			
100110047	MIAMI	FL		06/23/2023		2,125		(121)			(121)		2,004	2,004			
100091673	KISSIMMEE	FL		01/27/2023		1,166		(133)			(133)		1,034	1,034			
100172299	SCOTTSDALE	AZ		10/21/2024		2,075		(76)			(76)		1,999	1,999			
100100444	WINHALL	VT		04/27/2023		2,554		(147)			(147)		2,407	2,407			
100136574	VALLEJO	CA		11/22/2023		1,580		(15)			(15)		1,566	1,566			
100145089	UNITED KINGDOM	GBR		03/12/2024		(51,336)		317			317	50,178	(842)		842		842
100074389	BOLINAS	CA		12/02/2021		3,745		(317)			(317)		3,428	3,428			
100156464	SUMAS	WA		06/24/2024		2,050		(23)			(23)		2,027	2,027			
100116776	SAN JOSE	CA		07/20/2023		3,256		2,032			2,032		5,288	5,288			
100173996	WOODLAND HILLS	CA		10/31/2024		1,900		(259)			(259)		1,641	1,641			
100156459	MENDOCINO	CA		06/24/2024		1,731		(141)			(141)		1,591	1,591			
100079793	OAKLAND	CA		04/08/2022		2,535		798			798		3,333	3,333			
100128773	BOCA RATON	FL		09/21/2023		1,474		40			40		1,514	1,514			
100180628	ARLINGTON	VA		11/26/2024		1,791		(172)			(172)		1,619	1,619			
100167162	SAN JUAN CAPISTRANO	CA		09/13/2024		2,546		(139)			(139)		2,407	2,407			
100180655	CHULA VISTA	CA		11/26/2024		43		(43)			(43)						
100137911	SPRING HILL	TN		12/12/2023		3,502			3,502		(3,502)						
100157914	LAS VEGAS	NV		07/09/2024		1,728		(79)			(79)		1,649	1,649			
100103311	CASTLE ROCK	CO		04/28/2023		1,943		(149)			(149)		1,794	1,794			
100143871	LONG BEACH	CA		03/06/2024		1,105		(161)			(161)		944	944			
100145590	UNITED KINGDOM	GBR		03/12/2024		(50,365)		(110)			(110)	50,037	(438)		438		438
100167422	LOS ANGELES	CA		09/16/2024		2,048		(207)			(207)		1,842	1,842			
100068161	JERSEY CITY	NJ		08/25/2021		4,478		(219)			(219)		4,260	4,260			
100173474	FRANKLIN SQUARE	NY		10/29/2024		1,641		(99)			(99)		1,543	1,543			
100100549	POWDER SPRINGS	GA		04/27/2023		7,317		(316)			(316)		7,001	7,001			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186198	POMPANO BEACH	FL		12/27/2024		2,046		(95)			(95)		1,951	1,951			
100134554	HUTCHINSON ISLAND	FL		10/30/2023		1,697		(139)			(139)		1,558	1,558			
100176928	SECAUCUS	NJ		11/15/2024		1,888		(281)			(281)		1,607	1,607			
100118770	PLANT CITY	FL		07/25/2023		1,730		(172)			(172)		1,559	1,559			
100160522	HAMPSHIRE	IL		07/19/2024		1,739		(115)			(115)		1,624	1,624			
100162986	RANCHO PALOS VERDES	CA		08/12/2024		2,055		(80)			(80)		1,975	1,975			
100174286	CANYON LAKE	TX		10/31/2024		2,057		(94)			(94)		1,963	1,963			
5.00005E+11	VLISSINGEN	NLD		06/25/2024		(84,633)						71,010	(13,623)		13,623		13,623
100174343	KEY WEST	FL		10/31/2024		1,968		(87)			(87)		1,880	1,880			
100174375	PORT ARANSAS	TX		10/31/2024		1,977		(94)			(94)		1,883	1,883			
100079637	PONTE VEDRA BEACH	FL		04/08/2022		3,507		(236)			(236)		3,270	3,270			
100170513	PLACENTIA	CA		10/09/2024		2,398		(208)			(208)		2,190	2,190			
100172568	HAYWARD	CA		10/23/2024		2,091		(190)			(190)		1,901	1,901			
100116720	SEATTLE	WA		07/20/2023		(6,014)		9,453			9,453		3,440	3,440			
100130319	TEMECULA	CA		09/28/2023		1,850		14			14		1,864	1,864			
100166166	DES MOINES	WA		09/09/2024		3,050		(117)			(117)		2,933	2,933			
100168732	ATLANTA	GA		09/26/2024		1,241		(257)			(257)		985	985			
100155142	PRESCOTT	AZ		07/19/2024		2,115		(186)			(186)		1,929	1,929			
100167143	CHICAGO	IL		09/13/2024		1,976		(46)			(46)		1,930	1,930			
100141473	NORTH BERGEN	NJ		01/30/2024		1,486		(100)			(100)		1,386	1,386			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		5,356		54			54		5,410	5,410			
100154736	BERKLEY	MA		07/19/2024		12,823		(51)			(51)		12,772	12,772			
100152829	HIGHLANDS RANCH	CO		05/22/2024		22,700		25			25		22,725	22,725			
100128937	JOSHUA TREE	CA		09/22/2023		1,290		(49)			(49)		1,240	1,240			
100147771	BOTHELL	WA		04/08/2024		1,912		(131)			(131)		1,781	1,781			
100158530	WAIKOLOA	HI		07/10/2024		1,765		(79)			(79)		1,686	1,686			
100132676	SALT LAKE CITY	UT		11/03/2023		1,825		47			47		1,872	1,872			
100114736	OAKHURST	NJ		07/07/2023		5,524		110			110		5,634	5,634			
100102456	SAN JUAN CAPISTRANO	CA		06/07/2023		2,396		(123)			(123)		2,273	2,273			
100065860	ENCINO	CA		07/27/2021		579		(79)			(79)		500	500			
100175311	VENTURA	CA		11/05/2024		2,155		(58)			(58)		2,097	2,097			
100132337	CORONA	CA		11/03/2023		1,934		429			429		2,363	2,363			
4010059653	TRENTON	NJ		10/27/2023		1,848		(93)			(93)		1,755	1,755			
100157628	OAKLAND	CA		06/28/2024		1,503		(159)			(159)		1,344	1,344			
100139521	HANOVER	MD		12/28/2023		1,360		(83)			(83)		1,276	1,276			
100170178	GATLINBURG	TN		10/08/2024		1,755		(197)			(197)		1,559	1,559			
100185554	ENGLEWOOD	CO		12/20/2024		43		(43)			(43)						
100128433	MIAMI	FL		09/15/2023		1,720		(159)			(159)		1,561	1,561			
100168629	WEST CHESTER	PA		09/25/2024		1,596		(136)			(136)		1,460	1,460			
100068164	SHERMAN OAKS	CA		08/25/2021		4,378		(40)			(40)		4,338	4,338			
100164609	HAYWARD	CA		08/21/2024		1,907		(172)			(172)		1,735	1,735			
100161024	BONDVILLE	VT		07/24/2024		2,099		(65)			(65)		2,034	2,034			
100180595	LIVERMORE	CA		11/26/2024		2,082		(50)			(50)		2,032	2,032			
100175032	LAKE OSWEGO	OR		11/05/2024		2,309		(18)			(18)		2,291	2,291			
100140495	GILBERT	AZ		01/19/2024		1,423		35			35		1,458	1,458			
100084927	MONTGOMERY	TX		09/29/2022		3,858		9			9		3,867	3,867			
100134758	SCOTTSDALE	AZ		10/30/2023		1,560		(60)			(60)		1,500	1,500			
100078694	LA HABRA	CA		02/02/2022		10,311		(148)			(148)		10,163	10,163			
100158929	GEORGETOWN	TX		07/12/2024		1,898		(174)			(174)		1,724	1,724			
100078555	DEN HAAG	NLD		01/26/2022		(72,294)						71,909	(386)		386		386
100118002	NORTH FORT MYERS	FL		07/20/2023		3,267		153			153		3,420	3,420			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077947	SAG HARBOR	NY		01/10/2022		3,925		(353)			(353)		3,573	3,573			
100166107	BEND	OR		09/09/2024		1,923		(168)			(168)		1,755	1,755			
100185955	CORONA	CA		12/26/2024		1,297		(113)			(113)		1,184	1,184			
100162873	SAN LUIS OBISPO	CA		08/12/2024		2,033		(62)			(62)		1,971	1,971			
100175290	INLET BEACH	FL		11/05/2024		2,194		(43)			(43)		2,152	2,152			
100119038	OWINGS MILLS	MD		07/27/2023		(67)		67			67						
100087529	BURBANK	CA		10/25/2022		2,818		401			401		3,220	3,220			
100164492	NORTH ABINGTON TOWNSHIP	PA		08/21/2024		2,905		(196)			(196)		2,708	2,708			
100083974	LAKESIDE	CA		07/12/2022		1,728		23			23		1,752	1,752			
100100342	YORBA LINDA	CA		04/27/2023		2,864		388			388		3,252	3,252			
100076393	RIDGEWOOD	NY		12/23/2021		167		(167)			(167)						
100151636	NORTH MYRTLE BEACH	SC		05/10/2024		1,785		(81)			(81)		1,704	1,704			
100102845	PASO ROBLES	CA		06/22/2023		(16)		16			16						
100173724	OWASSO	OK		10/30/2024		1,872		(196)			(196)		1,676	1,676			
100182062	LOS ANGELES	CA		12/12/2024		1,923		(29)			(29)		1,894	1,894			
100145791	BEN LOMOND	CA		05/08/2024		1,726		(11)			(11)		1,715	1,715			
100118950	ALVIN	TX		07/27/2023		2,147		(133)			(133)		2,014	2,014			
100171672	REHOBOTH BEACH	DE		10/16/2024		2,928		(171)			(171)		2,757	2,757			
100173099	EATONTON	GA		10/30/2024		2,397		(38)			(38)		2,359	2,359			
100154204	BEE CAVE	TX		07/11/2024		2,021		(119)			(119)		1,902	1,902			
100186546	SOUTH HAVEN	MI		12/30/2024		1,913		(33)			(33)		1,880	1,880			
100156081	BELL GARDENS	CA		06/18/2024		2,427		(60)			(60)		2,367	2,367			
100172328	SAN MATEO	CA		10/23/2024		1,910		(145)			(145)		1,765	1,765			
100158273	UNITED KINGDOM	GBR		07/09/2024		(60,726)		9,571			9,571	51,022	(133)		246	(113)	133
100119090	BOISE	ID		07/31/2023		1,147		(71)			(71)		1,077	1,077			
100137245	INDIAN ROCKS BEACH	FL		11/29/2023		1,385		(50)			(50)		1,335	1,335			
100140229	FISHERS	IN		01/11/2024		1,497		(161)			(161)		1,336	1,336			
100164379	COCOA BEACH	FL		08/21/2024		1,783		(32)			(32)		1,751	1,751			
100072021	NEWPORT BEACH	CA		11/19/2021		255		(255)			(255)						
100140904	LOS ANGELES	CA		02/26/2024		950		778			778		1,728	1,728			
100172224	CHESTERFIELD	NJ		10/17/2024		1,987		(195)			(195)		1,792	1,792			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		8,672		(423)			(423)		8,248	8,248			
100165879	REDLANDS	CA		08/30/2024		2,033		(90)			(90)		1,943	1,943			
100154925	DAVIE	FL		07/19/2024		1,930		(157)			(157)		1,773	1,773			
100162510	NEW SMYRNA BEACH	FL		08/12/2024		1,824		(30)			(30)		1,794	1,794			
100136178	WOODINVILLE	WA		12/18/2023		1,795		(167)			(167)		1,629	1,629			
100156824	LOS ANGELES	CA		06/27/2024		1,029		(63)			(63)		966	966			
100170224	MASSANUTTEN	VA		10/08/2024		1,705		(131)			(131)		1,574	1,574			
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		4,296		(310)			(310)		3,985	3,985			
100090115	SAN MARCOS	CA		01/13/2023		6,098		(463)			(463)		5,635	5,635			
100151816	LOS ANGELES	CA		05/10/2024		483		(31)			(31)		452	452			
100185482	PASADENA	CA		12/20/2024		1,932		(30)			(30)		1,902	1,902			
100175088	BRIGHTON	CO		11/05/2024		1,462		(151)			(151)		1,311	1,311			
100151434	KIRKLAND	WA		05/10/2024		2,009		(47)			(47)		1,961	1,961			
100067410	SAN FRANCISCO	CA		09/23/2021		4,569		(15)			(15)		4,553	4,553			
100078649	LOS ANGELES	CA		02/02/2022		38		(38)			(38)						
100171462	WASHINGTON	DC		10/16/2024		2,386		(23)			(23)		2,363	2,363			
100060117	SAN FRANCISCO	CA		06/25/2021		4,331		(320)			(320)		4,010	4,010			
100173612	GRONINGEN	NLD		10/29/2024		(72,065)						71,583	(482)		482		482
100173400	RENTON	WA		10/29/2024		1,655		(194)			(194)		1,461	1,461			
100114706	UPLAND	CA		06/29/2023		1,269		(106)			(106)		1,163	1,163			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154703	SCOTTSDALE	AZ		07/19/2024		1,700		(142)			(142)		1,558	1,558			
100153724	CHINO HILLS	CA		07/11/2024		1,813		(126)			(126)		1,687	1,687			
100168708	SMITHTOWN	NY		09/25/2024		1,806		(169)			(169)		1,637	1,637			
100171497	VERDI	NV		10/16/2024		1,851		(173)			(173)		1,678	1,678			
100178420	APOPKA	FL		11/21/2024		1,589		(273)			(273)		1,316	1,316			
100120619	ATLANTA	GA		08/18/2023		1,326		(91)			(91)		1,235	1,235			
100128368	LIBERTY HILL	TX		09/15/2023		1,869		(106)			(106)		1,763	1,763			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		185		(69)			(69)		116	116			
100185838	ANAHEIM	CA		12/26/2024		1,937		(59)			(59)		1,878	1,878			
100153938	LOS ANGELES	CA		06/05/2024		1,304		(135)			(135)		1,169	1,169			
100185995	WEST ROXBURY	MA		12/26/2024		1,384		(10)			(10)		1,375	1,375			
100102784	LA MESA	CA		06/22/2023		53,021			53,021		(53,021)						
100172854	DORCHESTER	MA		10/25/2024		1,824		(46)			(46)		1,778	1,778			
100082828	NEW ALBANY	OH		05/17/2022		2,870		(206)			(206)		2,664	2,664			
100082712	VENICE	CA		04/20/2022		223		(223)			(223)						
100168720	GILBERT	AZ		09/26/2024		1,260		(132)			(132)		1,129	1,129			
100171237	ANAHEIM	CA		10/16/2024		1,877		(258)			(258)		1,620	1,620			
100171142	DUVALL	WA		11/22/2024		1,390		(136)			(136)		1,254	1,254			
100147569	ORLANDO	FL		04/03/2024		1,941		(137)			(137)		1,804	1,804			
100170056	KAHUKU	HI		11/08/2024		1,787		(237)			(237)		1,550	1,550			
100176603	GARFIELD	NJ		11/15/2024		1,742		(182)			(182)		1,561	1,561			
100101021	MIAMI BEACH	FL		04/28/2023		3,050		2,119			2,119		5,169	5,169			
100175650	THOUSAND OAKS	CA		11/12/2024		2,650		(216)			(216)		2,434	2,434			
100149077	WINDSOR	CA		04/19/2024		1,916		(54)			(54)		1,863	1,863			
100114774	BOCA RATON	FL		07/07/2023		1,755		(179)			(179)		1,577	1,577			
100169428	NAPLES	FL		09/30/2024		2,015		(129)			(129)		1,887	1,887			
100172755	WHITEFISH	MT		12/06/2024		2,354		(126)			(126)		2,228	2,228			
100133768	BRECKENRIDGE	CO		10/20/2023		(12)		12			12						
100162479	WORCESTER	MA		08/07/2024		1,756		(143)			(143)		1,613	1,613			
100135624	LOS ANGELES	CA		11/09/2023		1,789		(66)			(66)		1,723	1,723			
100147661	SANTA FE	NM		04/04/2024		1,969		(66)			(66)		1,903	1,903			
100160886	MARGATE	NJ		07/24/2024		116,839		(2,098)			(2,098)		114,742	114,742			
100132576	VALENCIA	CA		11/03/2023		2,985		179			179		3,163	3,163			
100160562	LAS VEGAS	NV		07/19/2024		42		(42)			(42)						
100137440	CHARLOTTE	NC		01/11/2024		1,401		(82)			(82)		1,319	1,319			
100169192	BROOKLYN	NY		09/27/2024		1,880		(141)			(141)		1,739	1,739			
100080934	ELK GROVE	CA		04/01/2022		3,232		(345)			(345)		2,887	2,887			
100156369	CLAREMONT	CA		07/25/2024		2,054		(116)			(116)		1,939	1,939			
100171469	EL CAJON	CA		10/16/2024		1,945		(128)			(128)		1,818	1,818			
100167467	COLORADO SPRINGS	CO		10/31/2024		1,657		(150)			(150)		1,507	1,507			
100084411	BELLA COLLINA	FL		08/12/2022		2,095		25			25		2,120	2,120			
100173346	OCEAN CITY	NJ		10/30/2024		2,025		(124)			(124)		1,901	1,901			
100172190	LEESBURG	VA		10/17/2024		1,922		(161)			(161)		1,761	1,761			
100147417	FULLERTON	CA		04/03/2024		25,294			25,294		(25,294)						
100080339	NEWARK	NJ		02/24/2022		3,928		(150)			(150)		3,778	3,778			
100172785	SOUTH GATE	CA		12/06/2024		1,622		(171)			(171)		1,451	1,451			
100182432	JERSEY CITY	NJ		12/12/2024		2,046		38			38		2,083	2,083			
100128283	LA PUENTE	CA		09/14/2023		1,261		23			23		1,284	1,284			
4010061990	PHILADELPHIA	PA		11/29/2023		1,567		(183)			(183)		1,384	1,384			
100073545	VAN NUYS	CA		11/19/2021		4,823		(634)			(634)		4,188	4,188			
100173649	APELDOORN	NLD		10/29/2024		(72,044)						71,293	(751)		751		751

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110687	SARATOGA SPRINGS	UT		08/11/2023		1,715		(143)			(143)		1,572	1,572			
100167622	SAN FRANCISCO	CA		09/19/2024		2,048		(124)			(124)		1,924	1,924			
100143042	MONTEBELLO	CA		02/14/2024		1,974		(82)			(82)		1,892	1,892			
100118688	SOUTHWEST RANCHES	FL		07/25/2023		2,620		(66)			(66)		2,555	2,555			
100103245	DANIA BEACH	FL		04/27/2023		32		(32)			(32)						
100164166	WESTMINSTER	CA		08/21/2024		1,376		(78)			(78)		1,299	1,299			
100076679	BRADENTON	FL		12/30/2021		3,575		(219)			(219)		3,356	3,356			
100165339	WHITTIER	CA		08/29/2024		4,536		(305)			(305)		4,231	4,231			
100110025	SAN DIEGO	CA		06/23/2023		1,701		(88)			(88)		1,613	1,613			
100182634	INDEPENDENCE	MN		12/12/2024		2,344		320			320		2,664	2,664			
100117411	SAN RAMON	CA		07/20/2023		2,423		3,820			3,820		6,243	6,243			
100077944	CHINO	CA		01/10/2022		3,742		(430)			(430)		3,312	3,312			
100186560	MINERAL BLUFF	GA		12/30/2024		1,901		(54)			(54)		1,847	1,847			
100181644	HIALEAH	FL		12/11/2024		1,991		(103)			(103)		1,888	1,888			
100091031	WHITTIER	CA		01/31/2023		603		(8)			(8)		596	596			
100165993	MUNDELEIN	IL		09/06/2024		1,925		(105)			(105)		1,820	1,820			
100149195	MORRISON	CO		04/22/2024		2,156		(114)			(114)		2,041	2,041			
100156176	KENNESAW	GA		06/20/2024		1,731		(114)			(114)		1,617	1,617			
100152431	ANAHEIM	CA		05/17/2024		1,972		(10)			(10)		1,963	1,963			
100164361	BATON ROUGE	LA		08/21/2024		207,989		(4,406)			(4,406)		203,583	203,583			
100149174	MIAMI	FL		04/22/2024		93,531			93,531		(93,531)						
100185331	DALLAS	TX		12/20/2024		5,133		41			41		5,173	5,173			
100168035	YALAHA	FL		09/20/2024		1,350		(104)			(104)		1,247	1,247			
100156694	LA VERNE	CA		06/26/2024		1,911		(112)			(112)		1,798	1,798			
100180162	CHICAGO	IL		11/25/2024		1,863		(98)			(98)		1,766	1,766			
100020003	SAN JOSE	CA		07/30/2018		4,231		(132)			(132)		4,099	4,099			
100118922	GARDNER	MA		07/27/2023		47,102			47,102		(47,102)						
100180583	ACAMPO	CA		11/26/2024		4,695		(163)			(163)		4,532	4,532			
100101058	BROOKLYN	NY		04/28/2023		3,021		1,799			1,799		4,820	4,820			
100173139	ALPHARETTA	GA		10/30/2024		2,044		(160)			(160)		1,883	1,883			
100162562	SAVANNAH	GA		08/12/2024		2,111		9			9		2,121	2,121			
100101692	CORAL SPRINGS	FL		03/31/2023		1,557		(180)			(180)		1,377	1,377			
100155099	PORTER RANCH	CA		07/19/2024		1,640		(56)			(56)		1,584	1,584			
100149142	LOS ANGELES	CA		04/22/2024		2,086		(165)			(165)		1,921	1,921			
100180165	CHICAGO	IL		11/25/2024		1,859		(93)			(93)		1,766	1,766			
100132414	LITHIA	FL		11/03/2023		1,331		108			108		1,439	1,439			
100102354	MEDWAY	MA		06/07/2023		15,088			15,088		(15,088)						
100180432	TULARE	CA		11/25/2024		2,101		(39)			(39)		2,063	2,063			
100161950	PENN VALLEY	CA		07/31/2024		1,552		(117)			(117)		1,434	1,434			
100080443	LOS ANGELES	CA		03/10/2022		3,184		(184)			(184)		2,999	2,999			
100147111	TAMPA	FL		05/08/2024		1,816		(191)			(191)		1,625	1,625			
100103590	LEMONT	IL		05/08/2023		2,917		30			30		2,948	2,948			
100170905	TUSTIN	CA		10/11/2024		2,053		(162)			(162)		1,891	1,891			
100174583	DAHLONEGA	GA		10/31/2024		861		(54)			(54)		807	807			
100154344	JAMAICA	NY		06/12/2024		1,651		(122)			(122)		1,529	1,529			
100146875	NAPLES	FL		03/26/2024		2,101		(9)			(9)		2,093	2,093			
100150166	BERKELEY TOWNSHIP	NJ		04/30/2024		1,888		(92)			(92)		1,795	1,795			
100165773	UNION	NJ		08/29/2024		1,781		(133)			(133)		1,648	1,648			
100175072	SAN JOSE	CA		11/05/2024		2,450		(74)			(74)		2,376	2,376			
100174233	PORT ANGELES	WA		10/31/2024		2,164		(106)			(106)		2,058	2,058			
100164649	LIVERMORE	CA		08/23/2024		2,055		(144)			(144)		1,911	1,911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176751	NEWPORT	RI		11/15/2024		2,086		(113)			(113)		1,973	1,973			
100174164	PLYMOUTH	MA		10/31/2024		1,813		(163)			(163)		1,650	1,650			
100138033	CORONA	CA		12/13/2023		1,653		(96)			(96)		1,556	1,556			
100090042	LAVEEN	AZ		01/13/2023		1,106		(70)			(70)		1,036	1,036			
18626	BURBANK	CA		02/26/2007		80,900		(104)			(104)		80,796	80,796			
100147555	SACRAMENTO	CA		04/03/2024		1,943		(112)			(112)		1,831	1,831			
100151081	KEY BISCAYNE	FL		05/08/2024		2,004		9			9		2,013	2,013			
100172631	LAS VEGAS	NV		10/24/2024		1,908		(216)			(216)		1,691	1,691			
18727	TROY	MO		02/08/2008		49,457		(106)			(106)		49,350	49,350			
100152392	KEY WEST	FL		05/17/2024		1,986		16			16		2,002	2,002			
100162000	FAR ROCKAWAY	NY		07/31/2024		1,353		10			10		1,363	1,363			
100144332	BASS LAKE	CA		03/07/2024		1,507		6			6		1,512	1,512			
100133765	FLOWER MOUND	TX		10/20/2023		1,132		(66)			(66)		1,066	1,066			
100102470	AGOURA HILLS	CA		06/07/2023		(14)		14			14						
100163868	SAN DIEGO	CA		09/27/2024		2,096		(93)			(93)		2,004	2,004			
100149292	KAILUA-KONA	HI		04/24/2024		1,954		(125)			(125)		1,829	1,829			
100101189	BROOKLYN	NY		04/28/2023		9,843		3,242			3,242		13,085	13,085			
100173725	FRANKLIN	MI		10/30/2024		(2,225)		3,892			3,892		1,667	1,667			
100178290	RIVERSIDE	CA		11/19/2024		2,818							2,818	2,818			
100168548	MANZANITA	OR		09/25/2024		2,606		(124)			(124)		2,482	2,482			
100144479	HORSESHOE BAY	TX		04/26/2024		1,899		(280)			(280)		1,619	1,619			
100153042	FULSHEAR	TX		06/27/2024		1,522		(183)			(183)		1,339	1,339			
100167033	LAKE MARY	FL		09/13/2024		2,202		(180)			(180)		2,022	2,022			
100102563	SAN MATEO	CA		06/07/2023		1,524		(214)			(214)		1,310	1,310			
100160064	WESTMINSTER	CA		07/17/2024		1,865		(149)			(149)		1,716	1,716			
100180483	SUNSET BEACH	NC		11/26/2024		3,491		(172)			(172)		3,319	3,319			
100164964	CYPRESS	CA		08/28/2024		1,623		(170)			(170)		1,453	1,453			
100182408	BRADENTON	FL		12/12/2024		2,026		48			48		2,074	2,074			
100091558	CITRUS HEIGHTS	CA		03/07/2023		43,744		113	43,858		(43,744)						
100148199	PORTLAND	OR		04/12/2024		1,971		(138)			(138)		1,833	1,833			
100057647	DANA POINT	CA		06/30/2021		8,587		(308)			(308)		8,280	8,280			
100109627	COLLIERVILLE	TN		06/14/2023		1,581		(157)			(157)		1,424	1,424			
3340073204	OCALA	FL		04/12/2024		171,258							171,258	171,258			
100147460	BELLFLOWER	CA		04/03/2024		1,613		(149)			(149)		1,464	1,464			
100103638	LOS ANGELES	CA		05/08/2023		23		(23)			(23)						
100150010	VAN NUYS	CA		06/07/2024		2,073		(169)			(169)		1,904	1,904			
100142576	SCITUATE	MA		02/08/2024		2,261		(86)			(86)		2,175	2,175			
100065211	LOS ANGELES	CA		07/14/2021		4,325		(73)			(73)		4,253	4,253			
100078321	PALM BEACH GARDENS	FL		02/10/2022		4,068		125			125		4,194	4,194			
100083804	SANTA ROSA	CA		07/12/2022		1,586		(90)			(90)		1,496	1,496			
100119325	AZUSA	CA		07/31/2023		2,278		(44)			(44)		2,234	2,234			
100100056	HOPE MILLS	NC		03/28/2023		(35)		35			35						
100149297	CHATSWORTH	CA		04/24/2024		2,134		(143)			(143)		1,991	1,991			
100091555	DOWNEY	CA		03/07/2023		6,644		(558)			(558)		6,086	6,086			
100057514	SUNNYVALE	CA		06/30/2021		4,551		(149)			(149)		4,402	4,402			
100078516	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022		(71,086)						70,762	(324)		324		324
100100547	MILILANI	HI		04/27/2023		2,053		(43)			(43)		2,010	2,010			
100153178	JUPITER	FL		05/30/2024		1,957		30			30		1,986	1,986			
100159242	LEESBURG	VA		07/15/2024		1,227		(84)			(84)		1,143	1,143			
100114730	BOCA RATON	FL		07/07/2023		1,852		(112)			(112)		1,741	1,741			
100143181	TUJUNGA	CA		02/16/2024		1,883		(103)			(103)		1,780	1,780			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182681	FLAGSTAFF	AZ		12/12/2024		3,093		(69)			(69)		3,025	3,025			
100109007	PALM SPRINGS	CA		05/31/2023		28		(28)			(28)						
100115451	RANCHO CUCAMONGA	CA		07/17/2023		38,218		(385)			(385)		37,833	37,833			
100175663	INGLEWOOD	CA		11/12/2024		1,995		(199)			(199)		1,796	1,796			
100102720	EL MONTE	CA		06/22/2023		1,433		472			472		1,905	1,905			
100109983	BROOKLYN	NY		06/22/2023		2,123		(173)			(173)		1,950	1,950			
100108175	PLACENTIA	CA		05/24/2023		1,716		(140)			(140)		1,577	1,577			
100181350	DIAMOND BAR	CA		12/06/2024		1,150		(127)			(127)		1,024	1,024			
100169624	JAMUL	CA		09/30/2024		755,554		(8,937)			(8,937)		746,616	746,616			
100154187	CHULA VISTA	CA		07/11/2024		2,622		(93)			(93)		2,529	2,529			
100138776	IRVINE	CA		12/21/2023		1,031		(88)			(88)		943	943			
100120629	HOMESTEAD	FL		08/18/2023		1,772		(49)			(49)		1,723	1,723			
100139127	LOMA LINDA	CA		12/28/2023		1,940		(195)			(195)		1,745	1,745			
100163413	SAN ANSELMO	CA		09/27/2024		2,983		(129)			(129)		2,854	2,854			
100180242	WHITEFISH	MT		11/25/2024		2,233		88			88		2,321	2,321			
100167491	COTTONWOOD HEIGHTS	UT		10/31/2024		84		(84)			(84)						
100133846	HAYWARD	CA		10/20/2023		1,162		(76)			(76)		1,086	1,086			
100153729	ATWATER	CA		07/11/2024		1,844		(143)			(143)		1,701	1,701			
100083951	FORT LUPTON	CO		07/12/2022		1,763		(82)			(82)		1,680	1,680			
100134290	CORNELIUS	OR		10/27/2023		3,770		151			151		3,921	3,921			
100132669	VERO BEACH	FL		11/03/2023		1,966		(406)			(406)		1,560	1,560			
100159215	BURBANK	CA		07/15/2024		1,992		(83)			(83)		1,909	1,909			
100149926	MOSELEY	VA		06/07/2024		1,775		(145)			(145)		1,630	1,630			
100132420	PIGEON FORGE	TN		11/03/2023		1,756		73			73		1,828	1,828			
100000111	SAN MARINO	CA		12/17/2015		4,192		(119)			(119)		4,073	4,073			
100180596	PORTLAND	OR		11/26/2024		2,001		(144)			(144)		1,857	1,857			
100144133	CLIFFSIDE PARK	NJ		03/07/2024		2,065		(107)			(107)		1,958	1,958			
100169303	STATEN ISLAND	NY		09/27/2024		1,794		(401)			(401)		1,393	1,393			
100137403	EVERETT	WA		01/11/2024		1,511		(131)			(131)		1,380	1,380			
100087401	ORLANDO	FL		10/25/2022		3,031		463			463		3,494	3,494			
100169870	MARCO ISLAND	FL		09/30/2024		3,748		(152)			(152)		3,596	3,596			
100169391	DELRAY BEACH	FL		09/27/2024		1,300		(178)			(178)		1,121	1,121			
100149003	BRONX	NY		04/19/2024		1,740		(61)			(61)		1,679	1,679			
100167429	ALEXANDRIA	VA		09/16/2024		2,156		(136)			(136)		2,020	2,020			
100118111	RANCHO CUCAMONGA	CA		07/20/2023		2,448		389			389		2,837	2,837			
100081310	WASHINGTON	DC		03/18/2022		5,268		318			318		5,587	5,587			
100169599	GRAND ISLE	LA		09/30/2024		10,921		(183)			(183)		10,739	10,739			
100102684	BUENA PARK	CA		06/22/2023		1,234		609			609		1,843	1,843			
100165371	MCDONOUGH	GA		08/29/2024		1,049		(182)			(182)		867	867			
100119636	PAYSON	AZ		08/04/2023		1,911		(164)			(164)		1,747	1,747			
100182431	LYNNWOOD	WA		12/12/2024		2,056		42			42		2,099	2,099			
100172814	SAN LEANDRO	CA		12/06/2024		2,016		(254)			(254)		1,762	1,762			
100081144	BRADLEY	CA		03/18/2022		3,976		152			152		4,128	4,128			
100109926	BROOKLYN	NY		06/22/2023		1,754		(105)			(105)		1,649	1,649			
100090914	WAIPAHU	HI		01/31/2023		7,440		188			188		7,628	7,628			
100165328	EL CAJON	CA		08/29/2024		1,864		(156)			(156)		1,708	1,708			
100173759	GILBERT	AZ		10/30/2024		1,435		(191)			(191)		1,243	1,243			
100173696	MIAMI	FL		10/30/2024		1,825		(251)			(251)		1,574	1,574			
100158645	JUPITER	FL		07/10/2024		2,005		(78)			(78)		1,928	1,928			
100156243	DENVER	CO		06/20/2024		1,401		(75)			(75)		1,326	1,326			
100110194	LOS ANGELES	CA		06/30/2023		1,937		(58)			(58)		1,879	1,879			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152750	SAN DIEGO	CA		05/22/2024		1,851		(202)			(202)		1,648	1,648			
100116446	LOS ANGELES	CA		07/20/2023		2,189		218			218		2,407	2,407			
100153865	TEQUESTA	FL		06/05/2024		22		(22)			(22)						
100170092	DADEVILLE	AL		10/08/2024		1,700		(164)			(164)		1,536	1,536			
100147092	WELLINGTON	FL		03/28/2024		1,985		(2)			(2)		1,983	1,983			
100109225	DALLAS	TX		07/21/2023		1,708		(107)			(107)		1,601	1,601			
100148182	ATLANTA	GA		04/12/2024		2,206		(30)			(30)		2,176	2,176			
100171418	NORTH HILLS	CA		10/16/2024		2,017		(156)			(156)		1,861	1,861			
100100228	YONKERS	NY		03/17/2023		1,935		(98)			(98)		1,837	1,837			
100148656	LAKEBAY	WA		04/15/2024		2,134		(74)			(74)		2,061	2,061			
100156802	ORO VALLEY	AZ		06/27/2024		1,206		(66)			(66)		1,140	1,140			
100118819	FALLBROOK	CA		08/30/2023		1,708		(181)			(181)		1,528	1,528			
100129240	VALLEY CENTER	CA		11/03/2023		1,899		49			49		1,948	1,948			
100142507	LYNDHURST	NJ		02/08/2024		1,868		(96)			(96)		1,772	1,772			
100173397	SAN DIEGO	CA		10/29/2024		1,932		(167)			(167)		1,765	1,765			
4010047330	STATESVILLE	NC		03/22/2023		242,877		(5,624)			(5,624)		237,253	237,253			
100116647	LOS ANGELES	CA		07/20/2023		3,184		1,997			1,997		5,180	5,180			
100173773	SEASIDE HEIGHTS	NJ		10/30/2024		1,874		(76)			(76)		1,799	1,799			
100088197	SIMI VALLEY	CA		10/13/2022		2,275		(150)			(150)		2,125	2,125			
100157907	FLAGSTAFF	AZ		07/09/2024		1,707		(56)			(56)		1,651	1,651			
100150790	SAN CARLOS	CA		05/07/2024		2,912		13			13		2,924	2,924			
100080192	HARMONY	FL		02/25/2022		3,096		(52)			(52)		3,044	3,044			
100156690	RANCHO CUCAMONGA	CA		06/24/2024		3,119		(118)			(118)		3,001	3,001			
100144026	PINEHURST	NC		03/07/2024		1,751		56			56		1,807	1,807			
100154068	FALLBROOK	CA		06/06/2024		1,856		(93)			(93)		1,763	1,763			
100057247	MOORPARK	CA		05/19/2021		4,146		(338)			(338)		3,808	3,808			
100162060	PRINCETON	TX		07/31/2024		5,811		(348)			(348)		5,463	5,463			
100102480	ODESSA	TX		06/07/2023		5,443		(346)			(346)		5,097	5,097			
100091520	THE BRONX	NY		01/20/2023		10,535		(8,525)			(8,525)		2,010	2,010			
100171704	MORGAN HILL	CA		10/17/2024		2,136		(106)			(106)		2,030	2,030			
100118818	CHATSWORTH	CA		08/30/2023		1,755		(143)			(143)		1,612	1,612			
100151805	SANGER	TX		05/10/2024		1,661		(163)			(163)		1,498	1,498			
100080779	LOS ANGELES	CA		03/15/2022		2,470		(25)			(25)		2,445	2,445			
100087354	CHICAGO	IL		10/25/2022		2,660		219			219		2,879	2,879			
100147363	MIAMI	FL		05/08/2024		1,536		(125)			(125)		1,411	1,411			
100152784	OAKLAND	CA		05/22/2024		2,005		(50)			(50)		1,955	1,955			
100167503	PARKLAND	FL		10/31/2024		83,956		(1,166)			(1,166)		82,790	82,790			
100150491	TUSTIN	CA		05/03/2024		2,134		36			36		2,170	2,170			
100133539	NEWARK	NJ		10/19/2023		1,151		(98)			(98)		1,053	1,053			
100163330	BUENA PARK	CA		08/13/2024		1,646		(191)			(191)		1,455	1,455			
19019	FULLERTON	CA		03/10/2011		138,840							138,840	138,840			
100167154	AUSTIN	TX		09/13/2024		1,959		(120)			(120)		1,839	1,839			
100181347	INGLEWOOD	CA		12/06/2024		2,218		14			14		2,232	2,232			
100167426	BAKERSFIELD	CA		09/16/2024		1,688		(143)			(143)		1,545	1,545			
100151323	ST GEORGE	UT		05/10/2024		2,135		(25)			(25)		2,110	2,110			
100103864	THE BRONX	NY		05/10/2023		2,753		(208)			(208)		2,545	2,545			
100165741	MIAMI	FL		08/29/2024													
100168257	ORANGE	CA		09/20/2024		2,012		(64)			(64)		1,949	1,949			
100090558	HAARLEM	NLD		12/28/2022		(70,925)						70,134	(791)			791	791
100068207	VENICE	CA		08/25/2021		4,569		155			155		4,724	4,724			
100162890	WHITEFISH	MT		08/12/2024		1,817		(99)			(99)		1,718	1,718			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173131	SOUTH LAKE TAHOE	CA		10/30/2024		15,119		(188)			(188)		14,931	14,931			
100100379	RHINEBECK	NY		04/27/2023		2,531		579			579		3,110	3,110			
100176014	SALINAS	CA		12/20/2024		2,099		(132)			(132)		1,967	1,967			
100159984	HOLLYWOOD	FL		08/16/2024		1,523		(87)			(87)		1,436	1,436			
100108221	SIMI VALLEY	CA		05/24/2023		2,669		(109)			(109)		2,560	2,560			
100160545	RESEDA	CA		07/19/2024		1,718		(172)			(172)		1,546	1,546			
100142454	CYPRESS	CA		03/08/2024		1,650		(207)			(207)		1,442	1,442			
100165726	CORONA	CA		08/29/2024		6,449		(233)			(233)		6,216	6,216			
100170455	GROVER BEACH	CA		10/09/2024		1,660		(139)			(139)		1,521	1,521			
100065691	HAWTHORNE	CA		07/28/2021		1,422		(223)			(223)		1,199	1,199			
100157638	BOONTON	NJ		06/28/2024		1,085		(87)			(87)		998	998			
100081917	WEERT	NLD		03/30/2022		(70,342)						70,037	(305)		305		305
100172940	SAN BERNARDINO	CA		10/25/2024		1,397		(168)			(168)		1,229	1,229			
100172452	ARVADA	CO		10/23/2024		2,068		(161)			(161)		1,907	1,907			
100083507	PHOENIX	AZ		06/06/2022		4,787		(90)			(90)		4,698	4,698			
100090090	GOLETA	CA		01/13/2023		1,573		(69)			(69)		1,504	1,504			
100152759	MISSOURI CITY	TX		05/22/2024		4,467		(295)			(295)		4,173	4,173			
100128440	BRONX	NY		09/15/2023		1,539		(74)			(74)		1,465	1,465			
100143386	LOS ANGELES	CA		02/16/2024		30		(30)			(30)						
100150504	SOUTHWEST RANCHES	FL		05/03/2024		2,146		84			84		2,230	2,230			
100159722	WAIMEA	HI		08/23/2024		1,521		(73)			(73)		1,449	1,449			
100100320	GLENDALE	NY		04/27/2023		2,631		479			479		3,110	3,110			
100067413	LOS ANGELES	CA		09/23/2021		4,509		203			203		4,712	4,712			
100168073	EAST PALO ALTO	CA		09/20/2024		1,882		(129)			(129)		1,753	1,753			
100166283	HENDERSON	NV		10/23/2024		1,508		(219)			(219)		1,289	1,289			
100090091	FELTON	CA		01/13/2023		1,159		(50)			(50)		1,109	1,109			
100169550	YACHATS	OR		09/30/2024		1,904		(42)			(42)		1,862	1,862			
100135959	ANAHEIM	CA		11/16/2023		3,024		(219)			(219)		2,805	2,805			
100099673	OAKLAND	CA		04/06/2023		1,848		1			1		1,849	1,849			
100184974	CLOVIS	CA		12/19/2024		1,620		(224)			(224)		1,396	1,396			
100157677	LA JOLLA	CA		06/28/2024		(1)		1			1						
100108926	RIDGEFIELD	WA		05/31/2023		1,719		(159)			(159)		1,560	1,560			
100132645	KAPOLEI	HI		11/03/2023		1,259		51			51		1,310	1,310			
100103299	SAN JOSE	CA		04/27/2023		1,786		(67)			(67)		1,719	1,719			
100149330	SNOQUALMIE PASS	WA		04/24/2024		1,927		(169)			(169)		1,759	1,759			
100111652	CORONA	CA		06/29/2023		7,164		6,194			6,194		13,359	13,359			
100182501	BOUNTIFUL	UT		12/12/2024		2,146		112			112		2,258	2,258			
100119812	THE BRONX	NY		08/08/2023		2,319		(166)			(166)		2,153	2,153			
100158649	CLE ELUM	WA		07/10/2024		1,898		(92)			(92)		1,807	1,807			
100128762	YORKTOWN	VA		09/21/2023		1,715		(98)			(98)		1,617	1,617			
100180714	CONCORD	CA		11/26/2024		1,939		(130)			(130)		1,809	1,809			
100181930	SOUTH BOSTON	MA		12/12/2024		2,022		25			25		2,047	2,047			
100084759	ROWLAND HEIGHTS	CA		08/02/2022		2,159		(45)			(45)		2,113	2,113			
100171847	SONOMA	CA		10/17/2024		2,033		(163)			(163)		1,870	1,870			
100090062	SUNNY ISLES BEACH	FL		01/13/2023		1,255		(62)			(62)		1,193	1,193			
100067411	SANTA MONICA	CA		09/23/2021		4,520		204			204		4,724	4,724			
100088900	RENO	NV		11/15/2022		(4)		4			4						
100180350	TEMPLE CITY	CA		11/25/2024		42,554		219			219		42,773	42,773			
4010042472	WOODSTOWN	NJ		03/22/2023		1,889		(129)			(129)		1,760	1,760			
100176531	SAN FRANCISCO	CA		11/15/2024		3,217		(89)			(89)		3,128	3,128			
100103762	SAN ANTONIO	TX		05/10/2023		1,966		(65)			(65)		1,901	1,901			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133817	OAKLAND	CA		10/20/2023		4,393		(367)			(367)		4,026	4,026			
100088191	MISSION VIEJO	CA		10/13/2022		4,295		(252)			(252)		4,043	4,043			
100164743	BRADENTON	FL		08/26/2024		2,504		(162)			(162)		2,342	2,342			
100148197	SHAVER LAKE	CA		04/12/2024		1,808		(85)			(85)		1,723	1,723			
100167510	PHOENIX	AZ		10/31/2024		1,905		(212)			(212)		1,693	1,693			
100080283	SPIJKENISSE	NLD		02/22/2022		(70,067)						69,747	(319)		319		319
100151547	ROSEMEAD	CA		05/10/2024		1,935		(14)			(14)		1,920	1,920			
100117816	SAN LEANDRO	CA		07/20/2023		(32)		2,205			2,205		2,173	2,173			
100156657	ORLANDO	FL		06/24/2024		1,899		1			1		1,900	1,900			
100133805	PLANO	TX		10/20/2023		913		(45)			(45)		868	868			
100090584	ALKMAAR	NLD		12/28/2022		(70,185)						69,729	(456)		456		456
100134731	LOS ANGELES	CA		10/30/2023		1,179		(3)			(3)		1,176	1,176			
100082766	EINDHOVEN	NLD		04/27/2022		(70,368)						69,716	(652)		652		652
100115484	RANCHO PALOS VERDES	CA		07/17/2023		8,247		(49)			(49)		8,198	8,198			
100116488	REDONDO BEACH	CA		07/20/2023		2,672		1,658			1,658		4,331	4,331			
100081919	AMSTERDAM	NLD		03/30/2022		(69,963)						69,699	(264)		264		264
100173859	FAIRFAX	CA		10/31/2024		1,902		(61)			(61)		1,841	1,841			
100176570	MIDDLETOWN	RI		11/15/2024		1,777		(101)			(101)		1,676	1,676			
100074350	GARDEN GROVE	CA		12/09/2021		279		(185)			(185)		94	94			
100180023	BOCA RATON	FL		11/25/2024		2,201		(33)			(33)		2,168	2,168			
100176744	BRIDGEWATER	VT		11/15/2024		2,038		(99)			(99)		1,939	1,939			
100181641	SAN JUAN CAPISTRANO	CA		12/11/2024		1,987		(162)			(162)		1,825	1,825			
100170389	SAN LUIS OBISPO	CA		10/09/2024		1,993		(134)			(134)		1,859	1,859			
100173515	FREELAND	MD		10/29/2024		1,720		(169)			(169)		1,551	1,551			
100140910	LAKE ELSINORE	CA		02/26/2024		1,802		(46)			(46)		1,756	1,756			
100180690	LAS VEGAS	NV		11/26/2024		2,328		(209)			(209)		2,120	2,120			
500005406001A	ENSCHEDE	NLD		11/27/2024		(69,940)						69,602	(338)		338		338
100116146	SAN JOSE	CA		07/20/2023		2,412		1,197			1,197		3,608	3,608			
100185156	SANTA ANA	CA		12/20/2024		1,692		(176)			(176)		1,516	1,516			
100043736	OZONE PARK	NY		08/13/2020		2,280		(246)			(246)		2,034	2,034			
100159491	INLET BEACH	FL		07/15/2024		1,741		(148)			(148)		1,593	1,593			
100131806	SAN JOSE	CA		10/06/2023		1,250		(62)			(62)		1,188	1,188			
100168582	OAK ISLAND	NC		09/25/2024		1,966		(143)			(143)		1,823	1,823			
100152238	FRIPP ISLAND	SC		05/17/2024		1,841		5			5		1,846	1,846			
100084728	ESCONDIDO	CA		08/02/2022		1,650		55			55		1,705	1,705			
100100739	PURCELLVILLE	VA		04/28/2023		2,651		594			594		3,245	3,245			
100168223	SHOW LOW	AZ		09/20/2024		4,924		(102)			(102)		4,823	4,823			
100181320	PASADENA	CA		12/06/2024		2,433		(93)			(93)		2,339	2,339			
100155152	BOERNE	TX		07/19/2024		1,931		(175)			(175)		1,756	1,756			
100169534	FRANKFORT	IL		09/30/2024		1,809		(89)			(89)		1,720	1,720			
4010050291	CHICAGO	IL		05/31/2023		1,909		(155)			(155)		1,754	1,754			
100143431	EVERGREEN	CO		02/16/2024		20		(20)			(20)						
100080447	JENKINTOWN	PA		03/10/2022		5,136		86			86		5,222	5,222			
100178245	TUCKER	GA		11/19/2024		2,025		(85)			(85)		1,940	1,940			
100080932	PLAYA DEL REY	CA		04/01/2022		3,041		(262)			(262)		2,779	2,779			
100117404	BEVERLY HILLS	CA		07/20/2023		2,481		1,995			1,995		4,475	4,475			
100186540	FORT LAUDERDALE	FL		12/30/2024		1,692		(123)			(123)		1,570	1,570			
100140791	KIRKLAND	WA		03/06/2024		1,933		(11)			(11)		1,921	1,921			
100135991	LOS ANGELES	CA		11/16/2023		99		(32)			(32)		67	67			
100079780	REDLANDS	CA		04/08/2022		3,922		(70)			(70)		3,853	3,853			
100171209	WINNETKA	CA		10/16/2024		4,695		(301)			(301)		4,394	4,394			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158434	PROSPER	TX		07/10/2024		1,851		(161)			(161)		1,690	1,690			
100164983	POUND RIDGE	NY		08/28/2024		1,330		(149)			(149)		1,181	1,181			
100162840	FREMONT	CA		08/12/2024		1,997		(38)			(38)		1,959	1,959			
100173998	HOLLY HILL	FL		10/31/2024		1,660		(235)			(235)		1,425	1,425			
100138742	SAN MARINO	CA		02/02/2024		9,371		(371)			(371)		9,000	9,000			
100135628	PITTSBORO	IN		11/09/2023		1,530		(32)			(32)		1,497	1,497			
100086683	ANTIOCH	CA		09/30/2022		1,367		(3)			(3)		1,364	1,364			
100149457	COROLLA	NC		04/24/2024		1,844		(134)			(134)		1,710	1,710			
100083049	CORONA	CA		05/11/2022		2,273		(198)			(198)		2,075	2,075			
100134441	OZONE PARK	NY		10/30/2023		3,107		(129)			(129)		2,978	2,978			
100135660	DAVENPORT	FL		11/09/2023		2,540		116			116		2,656	2,656			
100145570	UNITED KINGDOM	GBR		03/12/2024		(55,053)		5,400			5,400	49,049	(605)		605		605
100145571	UNITED KINGDOM	GBR		03/12/2024		(55,052)		5,401			5,401	49,046	(605)		605		605
100175816	BROOKLYN	NY		11/12/2024		1,636		(61)			(61)		1,575	1,575			
100152440	GILROY	CA		05/17/2024		1,959		(12)			(12)		1,947	1,947			
100172536	SPRING HILL	TN		10/23/2024		2,279		(84)			(84)		2,195	2,195			
100135020	WESTMINSTER	CA		10/30/2023		90,989		(7)			(7)		90,982	90,982			
100173775	PLYMOUTH	MN		10/30/2024		3,884		(111)			(111)		3,772	3,772			
100180176	NORTHRIDGE	CA		11/25/2024		1,914		(63)			(63)		1,850	1,850			
100115336	NORTH MIAMI BEACH	FL		07/17/2023		664		(8)			(8)		656	656			
100152756	HOUSTON	TX		05/22/2024		1,749		(152)			(152)		1,596	1,596			
100182033	LAS VEGAS	NV		12/12/2024		2,014		13			13		2,027	2,027			
100153264	HOLMES BEACH	FL		05/30/2024		9,309		(147)			(147)		9,161	9,161			
100135877	EAST ELMHURST	NY		11/13/2023		1,703		21			21		1,724	1,724			
100120351	MARIETTA	GA		08/18/2023		1,834		(117)			(117)		1,717	1,717			
100145416	UNITED KINGDOM	GBR		03/12/2024		(50,440)		(289)			(289)	48,651	(2,078)		805	1,273	2,078
100165698	MIAMI	FL		08/29/2024		1,735		(168)			(168)		1,566	1,566			
100168113	SACRAMENTO	CA		09/20/2024		1,857		(181)			(181)		1,676	1,676			
100068053	SUNNYVALE	CA		09/23/2021		4,245		193			193		4,438	4,438			
100147412	CANOGA PARK	CA		05/08/2024		1,906		(190)			(190)		1,717	1,717			
100133441	LUTZ	FL		10/19/2023		1,545		(162)			(162)		1,382	1,382			
100159214	LYNN	MA		07/15/2024		2,007		(46)			(46)		1,961	1,961			
100091940	MORGAN HILL	CA		02/03/2023		(2)		2			2						
100078254	BLAINE	WA		02/10/2022		3,061		(216)			(216)		2,846	2,846			
100117459	UNION CITY	CA		07/20/2023		(25)		25			25						
100185542	MIAMI	FL		12/20/2024		2,007		(220)			(220)		1,786	1,786			
100115086	DUBLIN	CA		07/14/2023		199,521		5,019			5,019		204,540	204,540			
100090932	LOS ANGELES	CA		01/31/2023		(52)		52			52						
100151144	BRONX	NY		05/09/2024		1,650		(233)			(233)		1,417	1,417			
100151216	ANAHEIM	CA		05/10/2024		1,747		(18)			(18)		1,729	1,729			
100149156	BUENA PARK	CA		04/22/2024		1,230		(128)			(128)		1,102	1,102			
100117736	PACIFICA	CA		07/20/2023		2,156		177			177		2,333	2,333			
100138883	CASTROVILLE	CA		12/21/2023		1,626		(138)			(138)		1,488	1,488			
100180093	PACOIMA AREA LOS ANGE	CA		12/30/2024		1,455		(34)			(34)		1,421	1,421			
100164424	KUNA	ID		08/21/2024		1,964		(23)			(23)		1,941	1,941			
100154815	ALISO VIEJO	CA		07/19/2024		1,997		(180)			(180)		1,816	1,816			
100180553	VALENCIA	CA		11/26/2024		1,314		(138)			(138)		1,176	1,176			
100143081	ASBURY PARK	NJ		02/16/2024		1,876		(110)			(110)		1,766	1,766			
100150507	KISSIMMEE	FL		05/03/2024		1,722		(126)			(126)		1,597	1,597			
100175257	FRAMINGHAM	MA		11/05/2024		2,067		(56)			(56)		2,011	2,011			
100143908	STUDIO CITY	CA		03/06/2024		681		(73)			(73)		607	607			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086367	CASA GRANDE	AZ		09/23/2022		55,835			55,835		(55,835)						
100140398	NEWARK	NJ		01/18/2024		1,774		(109)			(109)		1,665	1,665			
100176747	HARTWELL	GA		11/15/2024		2,069		(94)			(94)		1,975	1,975			
100168081	SAN FRANCISCO	CA		09/20/2024		1,997		(66)			(66)		1,930	1,930			
100141603	FAIRFAX	VA		01/30/2024		1,545		(174)			(174)		1,371	1,371			
100085067	HEERLEN	NLD		07/27/2022		(69,433)						69,071	(362)		362		362
100119559	SCHIEDAM/VLAARDINGEN	NLD		07/28/2023		(69,655)						69,071	(584)		584		584
100186214	WOODBURN	OR		12/27/2024		1,357		(164)			(164)		1,193	1,193			
100144527	CORAL SPRINGS	FL		04/26/2024		1,353		(134)			(134)		1,219	1,219			
100164242	LOS ANGELES	CA		08/21/2024		1,789		(155)			(155)		1,634	1,634			
100076496	SAN RAFAEL	CA		12/21/2021		62		(62)			(62)						
100100405	FLUSHING	NY		04/27/2023		2,646		1,492			1,492		4,138	4,138			
100165647	LITTLETON	CO		10/04/2024		2,654		(205)			(205)		2,450	2,450			
100182553	REDLANDS	CA		12/12/2024		2,088		(19)			(19)		2,069	2,069			
100078232	ARROYO GRANDE	CA		02/10/2022		(64)		64			64						
100149877	TRUCKEE	CA		04/29/2024		1,910		(220)			(220)		1,690	1,690			
100120781	TORRANCE	CA		08/25/2023		1,999		(78)			(78)		1,921	1,921			
100155178	WESLEY CHAPEL	FL		07/19/2024		1,216		(82)			(82)		1,135	1,135			
100173048	OCEANSIDE	CA		10/25/2024		1,705		(184)			(184)		1,521	1,521			
100167087	WOODINVILLE	WA		09/13/2024		1,817		(294)			(294)		1,523	1,523			
100165790	UNION CITY	CA		08/29/2024		1,917		(159)			(159)		1,758	1,758			
100175668	LOS ANGELES	CA		11/12/2024		1,982		(179)			(179)		1,803	1,803			
100071908	SANTA CLARITA	CA		01/21/2022		2,815		(282)			(282)		2,533	2,533			
100158784	OAKHURST	CA		07/10/2024		1,631		(121)			(121)		1,510	1,510			
100119068	SANTA ROSA	CA		07/27/2023		876		25			25		901	901			
100168685	LOS ANGELES	CA		09/25/2024		1,390		(154)			(154)		1,235	1,235			
100169342	DOYLESTOWN	PA		09/27/2024		1,893		(144)			(144)		1,750	1,750			
100146673	RIVERSIDE	CA		03/20/2024		1,389		(82)			(82)		1,307	1,307			
100163383	KOLOA	HI		09/27/2024		1,608		(84)			(84)		1,524	1,524			
100088814	INGLEWOOD	CA		11/15/2022		1,145		10			10		1,155	1,155			
100133176	(WOODLAND HILLS AREA) LOS ANGE	CA		11/29/2023		1,717		49			49		1,766	1,766			
100174216	HUNTINGTON BEACH	CA		10/31/2024		3,129		(116)			(116)		3,013	3,013			
100100983	RIVERSIDE	CA		04/28/2023		2,855		1,159			1,159		4,015	4,015			
100139290	GLENDALE	CA		12/28/2023		1,671		(134)			(134)		1,537	1,537			
100173455	SEAFORD	NY		10/29/2024		1,653		(255)			(255)		1,398	1,398			
100138894	LAVA HOT SPRINGS	ID		12/21/2023		1,597		(119)			(119)		1,478	1,478			
100117179	ARCADIA	OK		07/20/2023		2,830		2,343			2,343		5,173	5,173			
100141897	EAST BRUNSWICK	NJ		03/27/2024		2,205		(111)			(111)		2,094	2,094			
100142565	JERSEY CITY	NJ		02/08/2024		1,873		(143)			(143)		1,730	1,730			
100156096	HAYWARD	CA		06/18/2024		1,490		(251)			(251)		1,239	1,239			
100179550	FERNANDINA BEACH	FL		11/21/2024		2,053		(64)			(64)		1,990	1,990			
100074436	HONOLULU	HI		12/02/2021		2,354		(258)			(258)		2,096	2,096			
100153883	PALOS VERDES ESTATES	CA		06/05/2024		1,651		(307)			(307)		1,344	1,344			
100159678	ORLANDO	FL		08/23/2024		1,912		(151)			(151)		1,761	1,761			
100088007	CYPRESS	CA		10/25/2022		1,537		181			181		1,718	1,718			
100128798	SILVER SPRING	MD		09/21/2023		1,657		(64)			(64)		1,593	1,593			
100155156	JONESTOWN	TX		07/19/2024		1,933		(186)			(186)		1,747	1,747			
100103660	CASTAIC	CA		05/08/2023		4,931		39			39		4,970	4,970			
100180715	BUENA PARK	CA		11/26/2024		1,663		(127)			(127)		1,536	1,536			
100102143	SAN JOSE	CA		04/14/2023		1,963		(40)			(40)		1,923	1,923			
100071463	SUMMERLAND KEY	FL		10/26/2021		3,376		(376)			(376)		3,000	3,000			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076395	RAMSEY	NJ		12/23/2021		2,713		(237)			(237)		2,476	2,476			
100148074	MIAMI	FL		04/10/2024		1,896		(202)			(202)		1,694	1,694			
100153220	AZUSA	CA		05/30/2024		2,076		63			63		2,139	2,139			
100174011	DOUBLE OAK	TX		10/31/2024		1,808		(249)			(249)		1,559	1,559			
100152173	GAINESVILLE	GA		05/17/2024		1,718		(7)			(7)		1,712	1,712			
4010064893	TRENTON	NJ		01/10/2024		1,618		(185)			(185)		1,433	1,433			
100175446	MONROVIA	CA		12/23/2024		(754)		2,310			2,310		1,556	1,556			
100162473	PLACERVILLE	CA		08/07/2024		1,586		(133)			(133)		1,453	1,453			
100186278	ONTARIO	CA		12/27/2024		1,431		(169)			(169)		1,261	1,261			
100169448	CHATSWORTH	CA		09/30/2024		406,082		(8,237)			(8,237)		397,845	397,845			
100082793	EINDHOVEN	NLD		04/27/2022		(69,425)						68,781	(643)		643		643
100088877	LAS VEGAS	NV		11/15/2022		1,403		167			167		1,570	1,570			
100102823	MISSOURI CITY	TX		06/22/2023		2,184		(178)			(178)		2,006	2,006			
100163972	LOS ANGELES	CA		10/04/2024		1,627		(172)			(172)		1,455	1,455			
100081838	PALM SPRINGS	CA		03/30/2022		3,036		(33)			(33)		3,003	3,003			
100087737	WAILUKU	HI		11/17/2022		1,265		(27)			(27)		1,238	1,238			
100153930	SALINAS	CA		06/05/2024		1,374		(111)			(111)		1,262	1,262			
100158659	JACKSON	NH		07/10/2024		1,840		(91)			(91)		1,749	1,749			
100080869	NOKOMIS	FL		03/10/2022		3,716		(29)			(29)		3,688	3,688			
100091699	BEECHGROVE	TN		03/24/2023		(7)		7			7						
100139368	YONKERS	NY		12/28/2023		1,593		(58)			(58)		1,535	1,535			
100145867	ALHAMBRA	CA		03/15/2024		1,832		(80)			(80)		1,752	1,752			
100133998	YONKERS	NY		10/25/2023		1,629		(64)			(64)		1,565	1,565			
100170508	MANASSAS	VA		10/09/2024		1,902		(185)			(185)		1,717	1,717			
100180008	PARKS	AZ		11/25/2024		2,328		(187)			(187)		2,141	2,141			
100071574	SAN JOSE	CA		10/14/2021		5,723		90			90		5,814	5,814			
100171616	SCOTTSDALE	AZ		10/16/2024		2,176		(92)			(92)		2,084	2,084			
100164124	JERSEY CITY	NJ		08/21/2024		2,712		(120)			(120)		2,592	2,592			
100082920	TEMECULA	CA		05/17/2022		2,951		(202)			(202)		2,749	2,749			
100152805	LAS VEGAS	NV		05/22/2024		1,292		(154)			(154)		1,138	1,138			
100149431	CELINA	TX		04/24/2024		1,882		(155)			(155)		1,727	1,727			
100147497	LOS ANGELES	CA		04/03/2024		1,571		(253)			(253)		1,318	1,318			
100084737	ESCONDIDO	CA		08/02/2022		1,491		(37)			(37)		1,454	1,454			
100117399	DALY CITY	CA		07/20/2023		2,413		1,498			1,498		3,911	3,911			
100148649	LAKE OSWEGO	OR		05/15/2024		4,373		32			32		4,405	4,405			
100087232	HILTON HEAD ISLAND	SC		10/25/2022		2,647		172			172		2,819	2,819			
19072	EL PASO	TX		07/19/2011		107,821							107,821	107,821			
100137170	SAN DIEGO	CA		11/28/2023		2,477		4			4		2,481	2,481			
100087476	RESTON	VA		10/25/2022		3,620		965			965		4,585	4,585			
100153789	KAILUA-KONA	HI		07/10/2024		1,857		(30)			(30)		1,827	1,827			
100117369	ARCADIA	CA		07/20/2023		2,483		1,901			1,901		4,383	4,383			
100079559	CARLSBAD	CA		04/08/2022		2,999		292			292		3,290	3,290			
100079492	BOWIE	MD		04/25/2022		2,408		335			335		2,743	2,743			
100080527	FOLSOM	CA		03/30/2022		3,113		(249)			(249)		2,865	2,865			
100101843	LAWRENCEVILLE	GA		04/06/2023		1,972		18			18		1,990	1,990			
100167998	CHULA VISTA	CA		09/20/2024		1,881		(203)			(203)		1,679	1,679			
100132705	RIVERSIDE	CA		11/03/2023		1,484		15			15		1,499	1,499			
100151455	LOS ANGELES	CA		05/10/2024		1,805		(81)			(81)		1,724	1,724			
100128519	NASHVILLE	TN		09/15/2023		1,473		(23)			(23)		1,450	1,450			
100014393	CHINO HILLS	CA		09/27/2017		2,408		1,606			1,606		4,014	4,014			
100181338	FALLSTON	MD		12/06/2024		1,953		(170)			(170)		1,783	1,783			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176604	SANTA CLARITA	CA		11/15/2024		1,801		(192)			(192)		1,609	1,609			
100137484	EL CERRITO	CA		01/11/2024		1,586		(131)			(131)		1,455	1,455			
100102717	MIRAMAR	FL		06/22/2023		2,021		(174)			(174)		1,848	1,848			
100138239	OAKLAND GARDENS	NY		12/14/2023		1,399		57			57		1,455	1,455			
100174905	GARDEN GROVE	CA		10/31/2024		1,996		(105)			(105)		1,890	1,890			
100173778	WEST COVINA	CA		10/30/2024		12,354		(527)			(527)		11,827	11,827			
100117771	FAIRFAX	VA		07/20/2023		1,513		24			24		1,538	1,538			
100174898	WOODSTOCK	NY		10/31/2024		1,683		(208)			(208)		1,475	1,475			
100174219	SAN DIEGO	CA		10/31/2024		14,171		(292)			(292)		13,878	13,878			
100100066	MIAMI	FL		03/28/2023		1,123		73			73		1,196	1,196			
100087805	RANCHO PALOS VERDES	CA		11/17/2022		3		(3)			(3)						
100173835	ASTORIA	NY		10/31/2024		973		(58)			(58)		915	915			
100167549	MIAMI	FL		10/31/2024		1,734		(241)			(241)		1,493	1,493			
100168666	LILBURN	GA		09/25/2024		1,960		(224)			(224)		1,736	1,736			
100167936	LAKE ARROWHEAD	CA		09/20/2024		1,323		(180)			(180)		1,143	1,143			
100186006	KAPOLEI	HI		12/27/2024		2,267		(216)			(216)		2,051	2,051			
100173526	FLUSHING	NY		10/29/2024		1,995		(265)			(265)		1,730	1,730			
100159468	WAIKOLOA	HI		07/15/2024		1,839		(152)			(152)		1,687	1,687			
100076492	GREENWICH	CT		12/21/2021		3,716		(420)			(420)		3,296	3,296			
100083382	UTRECHT	NLD		05/27/2022		(68,795)						68,467	(327)		327		327
100149577	MAMARONECK	NY		04/26/2024		18,067		(335)			(335)		17,733	17,733			
100110207	SAN ANTONIO	TX		06/30/2023		2,073		(77)			(77)		1,997	1,997			
100080794	LOS ANGELES	CA		03/15/2022		3,257		(264)			(264)		2,993	2,993			
100144546	LOS ANGELES	CA		04/26/2024		1,676		(224)			(224)		1,452	1,452			
100108408	YONKERS	NY		05/25/2023		1,825		(74)			(74)		1,751	1,751			
100085153	WESTMINSTER	CA		09/21/2022		2,139		(171)			(171)		1,968	1,968			
100140279	SAINT GEORGE	UT		01/18/2024		1,513		(80)			(80)		1,432	1,432			
100156645	FORT LAUDERDALE	FL		06/24/2024		1,799		(92)			(92)		1,708	1,708			
100090105	CONSHOHOCKEN	PA		01/13/2023		805		(72)			(72)		734	734			
100162627	N MYRTLE BEACH	SC		08/12/2024		1,623		(128)			(128)		1,495	1,495			
100148147	ORLANDO	FL		05/15/2024		1,797		(76)			(76)		1,721	1,721			
100168806	NEW BRAUNFELS	TX		09/26/2024		1,180		(178)			(178)		1,002	1,002			
100170072	FULLERTON	CA		11/08/2024		2,064		(259)			(259)		1,805	1,805			
100129583	SHIP BOTTOM	NJ		09/29/2023		2,543		(140)			(140)		2,403	2,403			
100146573	VIRGINIA BEACH	VA		03/20/2024		1,759		17			17		1,776	1,776			
100088056	BRONX	NY		10/25/2022		1,086		179			179		1,266	1,266			
100128223	HOUSTON	TX		09/14/2023		1,505		(73)			(73)		1,432	1,432			
100182226	HENDERSON	NV		12/12/2024		2,805		(63)			(63)		2,742	2,742			
100078766	ROWLAND HEIGHTS	CA		01/31/2022		3,965		(200)			(200)		3,765	3,765			
100169779	REDMOND	WA		09/30/2024		2,310		(93)			(93)		2,217	2,217			
100182715	OCEAN CITY	NJ		12/12/2024		1,658		(37)			(37)		1,621	1,621			
100149987	BOYNTON BEACH	FL		06/07/2024		1,779		(113)			(113)		1,666	1,666			
100082807	WINTER PARK	FL		04/28/2022		(2,312)		4,989			4,989		2,677	2,677			
100132344	PALM HARBOR	FL		11/03/2023		1,898		858			858		2,756	2,756			
100160576	LAS VEGAS	NV		07/19/2024		69,603		(2,202)			(2,202)		67,401	67,401			
100161053	SCOTTSDALE	AZ		07/24/2024		1,788		(145)			(145)		1,644	1,644			
100117177	LA MESA	CA		07/20/2023		2,293		1,456			1,456		3,749	3,749			
100080514	LONG BEACH	CA		03/10/2022		40		(40)			(40)						
100185763	HACIENDA HEIGHTS	CA		12/23/2024		2,023		18			18		2,041	2,041			
100168636	GARDEN GROVE	CA		09/25/2024		1,794		(147)			(147)		1,647	1,647			
100172345	SAN JOSE	CA		10/23/2024		2,123		(123)			(123)		2,000	2,000			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144581	LA QUINTA	CA		04/26/2024		2,025		(54)			(54)		1,970	1,970			
100142869	MELBOURNE	FL		02/09/2024		1,833		(115)			(115)		1,718	1,718			
100139554	QUEEN CREEK	AZ		12/28/2023		1,810		(55)			(55)		1,755	1,755			
100143511	JURUPA VALLEY	CA		02/22/2024		1,612		(107)			(107)		1,506	1,506			
100134791	GLENDORA	CA		10/30/2023		3,464		(71)			(71)		3,393	3,393			
100102197	CAROLINA BEACH	NC		04/14/2023		1,861		25			25		1,886	1,886			
100088833	BURLINGTON	WI		11/15/2022		1,964		5			5		1,969	1,969			
100011143	JOHNS ISLAND	SC		12/23/2016		2,291		71			71		2,362	2,362			
100138891	LIVINGSTON	MT		12/21/2023		1,522		(70)			(70)		1,453	1,453			
100080380	CHULA VISTA	CA		04/14/2022		3,308		(228)			(228)		3,080	3,080			
100077999	DELRAY BEACH	FL		01/06/2022		115		(115)			(115)						
100163895	LAKE FOREST	CA		09/27/2024		107,842		(2,430)			(2,430)		105,411	105,411			
100148829	DUCK KEY	FL		04/17/2024		1,834		(89)			(89)		1,745	1,745			
100153667	PUNTA GORDA	FL		05/31/2024		14		(14)			(14)						
100174319	SEVIERVILLE	TN		10/31/2024		1,252		(104)			(104)		1,148	1,148			
100173124	VALLEJO	CA		10/30/2024		4,165		(24)			(24)		4,142	4,142			
100102445	MIRAMAR	FL		06/07/2023		1,579		(83)			(83)		1,496	1,496			
100161992	BABCOCK RANCH	FL		07/31/2024		57		(57)			(57)						
100176517	COACHELLA	CA		11/15/2024		3,010		(160)			(160)		2,849	2,849			
100176692	SANTA ANA	CA		11/15/2024		3,584		(108)			(108)		3,477	3,477			
100138690	TAMPA	FL		02/02/2024		1,746		(59)			(59)		1,687	1,687			
100089738	ORANGE BEACH	AL		12/02/2022		1,807		(5)			(5)		1,802	1,802			
100160566	DELAWARE	OH		07/19/2024		1,592		(53)			(53)		1,539	1,539			
100057667	PACIFIC GROVE	CA		06/30/2021		4,448		(96)			(96)		4,352	4,352			
100153807	DALLAS	TX		07/10/2024		15		(15)			(15)						
100168228	THE SEA RANCH	CA		09/20/2024		4,930		(85)			(85)		4,846	4,846			
100167042	SAN DIMAS	CA		09/13/2024		1,813		(204)			(204)		1,609	1,609			
100067412	SAN FRANCISCO	CA		09/23/2021		4,329		(15)			(15)		4,315	4,315			
100180593	PASADENA	CA		11/26/2024		78		(78)			(78)						
100161439	NORTH MYRTLE BEACH	SC		07/29/2024		1,813		(103)			(103)		1,709	1,709			
100164249	FORT LUPTON	CO		08/21/2024		1,117		(121)			(121)		996	996			
100116884	(GRANADA HILLS AREA) LOS ANGE	CA		07/20/2023		1,977		223			223		2,200	2,200			
100182112	LONG KEY	FL		12/12/2024		323,763		(5,585)			(5,585)		318,177	318,177			
100143158	SAN RAFAEL	CA		02/16/2024		2,345		(106)			(106)		2,239	2,239			
100174902	MIAMI	FL		10/31/2024		1,851		(104)			(104)		1,747	1,747			
100185426	ASHLAND	MA		12/20/2024		1,930		90			90		2,020	2,020			
100156625	NORTH BERGEN	NJ		06/24/2024		1,849		(73)			(73)		1,776	1,776			
100157782	AUSTIN	TX		08/01/2024		1,541		(209)			(209)		1,332	1,332			
100147431	SONOMA	CA		04/03/2024		1,814		(77)			(77)		1,737	1,737			
100057245	MIAMI BEACH	FL		05/19/2021		3,730		(312)			(312)		3,418	3,418			
100100990	LAS VEGAS	NV		04/28/2023		2,861		1,583			1,583		4,444	4,444			
100170051	HEATH	TX		11/08/2024		1,399		(106)			(106)		1,293	1,293			
100184392	FRISCO	TX		12/16/2024		2,053		(71)			(71)		1,982	1,982			
100160180	CRYSTAL BEACH	TX		07/18/2024		2,281		(95)			(95)		2,186	2,186			
100130037	STATEN ISLAND	NY		09/27/2023		1,753		(54)			(54)		1,699	1,699			
100171416	BASS LAKE	CA		10/16/2024		1,917		(148)			(148)		1,769	1,769			
100168652	RANCHO SANTA MARGARITA	CA		09/25/2024		1,901		(78)			(78)		1,823	1,823			
100174931	MANORVILLE	NY		10/31/2024		1,667		(119)			(119)		1,548	1,548			
100182137	APOLLO BEACH	FL		12/12/2024		1,925		(111)			(111)		1,813	1,813			
100178344	WILTON MANORS	FL		11/19/2024		(5)		5			5						
100162485	SOUTHWEST RANCHES	FL		08/07/2024		1,840		(83)			(83)		1,758	1,758			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161619	UNITED KINGDOM	GBR		07/29/2024		(47,528)						47,135	(393)		393		393
100172416	SAINT GEORGE ISLAND	FL		10/23/2024		2,004		(147)			(147)		1,857	1,857			
100153167	CAPE CORAL	FL		05/30/2024		1,705		(130)			(130)		1,574	1,574			
100109679	RANCHO CUCAMONGA	CA		06/16/2023		1,471		(116)			(116)		1,356	1,356			
100140305	TRACY	CA		01/18/2024		1,860		(153)			(153)		1,707	1,707			
100101067	BROOKLYN	NY		04/28/2023		(843)		843			843						
100185619	SALINAS	CA		12/20/2024		1,051		(105)			(105)		946	946			
100160901	CELINA	TX		07/24/2024		8,013		(178)			(178)		7,835	7,835			
100138050	LOS ANGELES	CA		12/13/2023		939		(55)			(55)		883	883			
100154575	RESEDA	CA		06/14/2024		1,867		(88)			(88)		1,779	1,779			
100087287	TUCSON	AZ		10/25/2022		2,720		559			559		3,279	3,279			
100135597	PATTERSON	CA		11/09/2023		1,610		30			30		1,640	1,640			
100175454	HACIENDA HEIGHTS	CA		12/23/2024		(405)		1,926			1,926		1,521	1,521			
100139035	SALINAS	CA		12/22/2023		1,589		7			7		1,596	1,596			
100114618	WATERTOWN	MA		06/29/2023		2,027		142			142		2,169	2,169			
100173207	SEDONA	AZ		10/30/2024		2,239		(48)			(48)		2,191	2,191			
100099995	MCLEAN	VA		03/28/2023		1,296		60			60		1,356	1,356			
100163395	CARROLLTON	GA		09/27/2024		1,755		(273)			(273)		1,482	1,482			
100182714	OCONOMOWOC	WI		12/12/2024		1,701		(115)			(115)		1,587	1,587			
100170515	PORTLAND	OR		10/09/2024		41,981		(1,992)			(1,992)		39,990	39,990			
100076694	WESTMINSTER	CA		12/16/2021		180		(180)			(180)						
100160166	HOLMES BEACH	FL		07/18/2024		1,607		(105)			(105)		1,502	1,502			
100160016	NAPLES	FL		07/17/2024		1,677		(150)			(150)		1,528	1,528			
100067406	ANAHEIM	CA		09/23/2021		8,325		(156)			(156)		8,169	8,169			
100115672	ASTORIA	NY		07/20/2023		1,983		(84)			(84)		1,899	1,899			
100162757	PORTLAND	OR		08/12/2024		49,768		(529)			(529)		49,239	49,239			
100182079	FRAMINGHAM	MA		12/12/2024		5,063		258			258		5,321	5,321			
100184403	ANAHEIM	CA		12/17/2024		1,641		(103)			(103)		1,538	1,538			
100071490	NORTHRIDGE	CA		10/26/2021		194		(194)			(194)						
100128417	UKIAH	CA		09/15/2023		1,501		(16)			(16)		1,486	1,486			
100088240	JERSEY CITY	NJ		10/17/2022		2,085		(142)			(142)		1,943	1,943			
100172965	FALLBROOK	CA		10/25/2024		10,105		(282)			(282)		9,823	9,823			
100141355	RESEDA AREA LOS ANGELES	CA		01/30/2024		(536)		537			537		1	1			
100133203	DALY CITY	CA		11/29/2023		1,718		6			6		1,724	1,724			
100102166	CONCORD	CA		04/14/2023		1,754		(44)			(44)		1,710	1,710			
100144058	COROLLA	NC		03/07/2024		1,848		(119)			(119)		1,729	1,729			
100043449	BROOKLYN	NY		08/13/2020		(4,725)		7,244			7,244		2,519	2,519			
100152857	TUCSON	AZ		05/22/2024		3,173		(121)			(121)		3,052	3,052			
100135656	FORNEY	TX		11/09/2023		1,815		4			4		1,819	1,819			
100169036	TUCSON	AZ		09/27/2024		1,794		(126)			(126)		1,667	1,667			
100185507	LAKE MARY	FL		12/20/2024		1,560		(172)			(172)		1,387	1,387			
100178412	HACIENDA HEIGHTS	CA		11/21/2024		1,019		(153)			(153)		866	866			
100167971	SAN JOSE	CA		09/20/2024		1,654		(188)			(188)		1,467	1,467			
100129455	OLYMPIA	WA		09/29/2023		2,004		(73)			(73)		1,931	1,931			
100155126	GLENDALE	CA		07/19/2024		1,509		(27)			(27)		1,481	1,481			
100162596	TAVERNIER	FL		08/12/2024		1,820		(129)			(129)		1,692	1,692			
100117013	JAMAICA	NY		07/20/2023		2,050		1,334			1,334		3,384	3,384			
100178387	MYAKKA CITY	FL		11/21/2024		1,720		(15)			(15)		1,705	1,705			
100154579	BAKERSFIELD	CA		06/14/2024		1,677		(174)			(174)		1,503	1,503			
100174344	NASHVILLE	TN		10/31/2024		1,771		(105)			(105)		1,666	1,666			
100067409	CHATSWORTH	CA		09/23/2021		4,427		125			125		4,551	4,551			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137602	SCOTTSDALE	AZ		12/08/2023		1,628		(41)			(41)		1,588	1,588			
100156855	YONKERS	NY		06/27/2024		1,657		(89)			(89)		1,568	1,568			
100180413	LAGUNA NIGUEL	CA		11/25/2024		1,985		(13)			(13)		1,973	1,973			
100185360	SALEM	MA		12/20/2024		1,866		27			27		1,893	1,893			
100133393	COLUMBUS	OH		11/21/2023		(2,308)		2,308			2,308						
100084830	LEHI	UT		08/02/2022		1,519		5			5		1,525	1,525			
3310064204	FREEPORT	NY		12/07/2023		413,338							413,338	413,338			
100174367	PORT ARANSAS	TX		10/31/2024		1,546		(179)			(179)		1,367	1,367			
100133391	COLUMBUS	OH		11/21/2023		(2,308)		2,308			2,308						
100156018	SCOTTSDALE	AZ		06/18/2024		1,778		(265)			(265)		1,512	1,512			
100152956	SALT LAKE CITY	UT		06/27/2024		1,849		(136)			(136)		1,713	1,713			
100174913	FONTANA	CA		10/31/2024		1,293		(182)			(182)		1,112	1,112			
100175355	CARMICHAEL	CA		11/05/2024		2,025		(55)			(55)		1,970	1,970			
100173434	NORTH BRUNSWICK	NJ		10/29/2024		3,938		(362)			(362)		3,576	3,576			
100135248	CROSSVILLE	TN		11/08/2023		1,664		(48)			(48)		1,617	1,617			
4010047437	BALTIMORE	MD		03/22/2023		(1,649)		1,649			1,649						
100173764	EASTVALE	CA		10/30/2024		1,837		(190)			(190)		1,648	1,648			
4010047426	BALTIMORE	MD		03/22/2023		(1,494)		1,494			1,494						
100087942	LA MESA	CA		10/25/2022		1,936		22			22		1,958	1,958			
100133395	COLUMBUS	OH		11/21/2023		(2,307)		2,307			2,307						
100165745	SOLANA BEACH	CA		08/29/2024		3,395		(152)			(152)		3,242	3,242			
100080223	BRONX	NY		02/25/2022		3,854		(209)			(209)		3,646	3,646			
100162963	SAINT GEORGE ISLAND	FL		08/12/2024		1,776		(134)			(134)		1,643	1,643			
100162746	DEER PARK	IL		08/12/2024		1,777		(109)			(109)		1,667	1,667			
100139649	PRESCOTT	AZ		12/28/2023		1,237		(92)			(92)		1,145	1,145			
100119232	LAKE ARROWHEAD	CA		07/31/2023		1,910		(67)			(67)		1,843	1,843			
100090947	LOS ANGELES	CA		01/31/2023		532		(46)			(46)		486	486			
100161966	AVON	MA		07/31/2024		2,511		(172)			(172)		2,339	2,339			
100135321	CHATSWORTH	GA		11/13/2023		1,801		(44)			(44)		1,756	1,756			
100119577	TILBURG	NLD		07/28/2023		(68,189)						67,622	(567)		567		567
100162310	SCOTTSDALE	AZ		08/05/2024		1,263		(138)			(138)		1,126	1,126			
100084333	S-HERTOGENBOSCH	NLD		06/30/2022		(67,932)						67,622	(310)		310		310
100100974	BROOKLYN	NY		04/28/2023		1,682		1,370			1,370		3,052	3,052			
100147297	AMSTERDAM	NLD		03/27/2024		(68,127)						67,622	(505)		505		505
100147330	GRONINGEN	NLD		03/27/2024		(68,145)						67,622	(523)		523		523
100175542	WINTER GARDEN	FL		11/08/2024		1,902		(164)			(164)		1,738	1,738			
100153758	AMSTERDAM	NLD		05/30/2024		(68,074)						67,605	(469)		469		469
100182108	MASHPEE	MA		12/12/2024		1,943		47			47		1,990	1,990			
100131583	LINCOLN CITY	OR		10/06/2023		1,829		(69)			(69)		1,760	1,760			
100110691	QUEEN CREEK	AZ		08/11/2023		27,967		(10)	27,026		(27,036)		930	930			
100082873	RIVERSIDE	CA		05/17/2022		2,958		(113)			(113)		2,846	2,846			
100109759	SACRAMENTO	CA		06/16/2023		5,553		(236)			(236)		5,317	5,317			
100171349	WOBURN	MA		10/16/2024		1,638		(224)			(224)		1,414	1,414			
100175461	WEST COVINA	CA		12/23/2024		(806)		2,451			2,451		1,645	1,645			
100120271	BROOKLYN	NY		08/18/2023		1,814		(150)			(150)		1,664	1,664			
100164548	MILLSBORO	DE		08/21/2024		1,740		(122)			(122)		1,618	1,618			
100139116	CRYSTAL BEACH	TX		12/28/2023		1,380		(124)			(124)		1,257	1,257			
100110052	SOUTH OZONE PARK	NY		06/23/2023		11		(11)			(11)						
100147510	LOS ANGELES	CA		04/03/2024		1,733		(170)			(170)		1,563	1,563			
100137325	SEVIERVILLE	TN		12/01/2023		1,592		65			65		1,657	1,657			
100129843	SAN DIEGO	CA		09/27/2023		1,614		(169)			(169)		1,445	1,445			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180113	CARSON	CA		12/30/2024		1,051		(157)			(157)		894	894			
100180607	ATWATER	CA		11/26/2024		1,623		(29)			(29)		1,593	1,593			
100082848	PHOENIX	AZ		05/17/2022		2,959		(128)			(128)		2,831	2,831			
100186250	GARDENA	CA		12/27/2024		1,883		29			29		1,912	1,912			
100170428	HIALEAH	FL		10/09/2024		1,912		(98)			(98)		1,815	1,815			
100156165	DORAL	FL		06/20/2024		1,759		(138)			(138)		1,621	1,621			
100092045	THE BRONX	NY		02/09/2023		10,192		(8,304)			(8,304)		1,888	1,888			
100164433	PROSPER	TX		08/21/2024		1,602		(143)			(143)		1,460	1,460			
100120157	CORONA	CA		08/14/2023		2,716		(75)			(75)		2,641	2,641			
100162306	WILLIAMSTON	MI		08/05/2024		128,665		(3,269)			(3,269)		125,396	125,396			
100175922	REHOBOTH BEACH	DE		11/14/2024		1,829		(67)			(67)		1,762	1,762			
100086353	DEN HAAG	NLD		08/29/2022		(68,109)						67,525	(583)		583		583
100149607	SNOQUALMIE PASS	WA		04/26/2024		2,054		14			14		2,068	2,068			
100153661	WINTER GARDEN	FL		05/31/2024		1,611		169			169		1,780	1,780			
100082274	DENVER	CO		04/14/2022		3,599		(294)			(294)		3,305	3,305			
100080881	CLEARWATER BEACH	FL		03/10/2022		2,805		(281)			(281)		2,523	2,523			
100149501	SAN JOSE DEL CABO	MEX		04/24/2024		1,662							1,662	1,662			
100144000	POMONA	CA		02/29/2024		1,741		(96)			(96)		1,646	1,646			
100178270	MCKINNEY	TX		11/19/2024		1,916		(8)			(8)		1,908	1,908			
100179778	COCOA BEACH	FL		11/21/2024		1,664		(175)			(175)		1,489	1,489			
100135679	LAS VEGAS	NV		11/09/2023		1,500		(59)			(59)		1,440	1,440			
100165968	HIALEAH	FL		09/06/2024		1,906		(91)			(91)		1,815	1,815			
100176698	HEMET	CA		11/15/2024		5,090		(286)			(286)		4,805	4,805			
100173844	DUCK	NC		10/31/2024		1,828		(101)			(101)		1,727	1,727			
100148214	DEWEY BEACH	DE		04/12/2024		5,177		(125)			(125)		5,052	5,052			
100141447	WINNETKA	CA		01/30/2024		717		(45)			(45)		672	672			
100155294	CHICAGO	IL		07/19/2024		370,723		(14,611)			(14,611)		356,112	356,112			
100149830	COLONIAL BEACH	VA		04/29/2024		2,930		(249)			(249)		2,681	2,681			
100116110	GRANADA HILLS	CA		07/20/2023		2,443		1,457			1,457		3,901	3,901			
100117541	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023		1,906		242			242		2,148	2,148			
100151572	ANAHEIM	CA		05/10/2024		3,207		76			76		3,283	3,283			
100168551	HOWELL	NJ		09/25/2024		1,895		(140)			(140)		1,754	1,754			
100087436	NORTH ANDOVER	MA		10/25/2022		2,500		346			346		2,846	2,846			
100057242	PINECREST	FL		05/19/2021		6,734		(522)			(522)		6,211	6,211			
100137455	PROVO	UT		01/11/2024		62,866			62,866		(62,866)						
100101609	WAIKOLOA	HI		04/26/2023		1,932		(133)			(133)		1,799	1,799			
100071659	SAN DIEGO	CA		10/14/2021		4,009		(138)			(138)		3,871	3,871			
100090876	(WOODLAND HILLS AREA) LOS ANGE	CA		01/31/2023		2,255		230			230		2,486	2,486			
100110628	SEVIERVILLE	TN		06/30/2023		1,845		(44)			(44)		1,801	1,801			
100156027	SANTA CLARITA	CA		06/18/2024		1,769		(133)			(133)		1,636	1,636			
100081980	TILBURG	NLD		03/30/2022		(67,730)						67,380	(350)		350		350
100161670	SCHIEDAM	NLD		07/29/2024		(67,924)						67,380	(543)		543		543
100146688	OXNARD	CA		03/20/2024		776		(88)			(88)		688	688			
100179656	BROKEN BOW	OK		11/21/2024		1,885		(92)			(92)		1,793	1,793			
100182422	FORT LAUDERDALE	FL		12/12/2024		1,905		6			6		1,912	1,912			
100128391	KISSIMMEE	FL		09/15/2023		1,756		26			26		1,782	1,782			
100119975	LA QUINTA	CA		08/11/2023		2,042		(45)			(45)		1,997	1,997			
100109286	GATLINBURG	TN		06/12/2023		1,891		(94)			(94)		1,797	1,797			
100120525	RIDGEFIELD	WA		08/18/2023		154,785		958			958		155,744	155,744			
100143899	REDLANDS	CA		03/06/2024		751		(33)			(33)		718	718			
100163302	SCOTTSDALE	AZ		08/13/2024		2,054		1			1		2,055	2,055			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080238	SPRING VALLEY	CA		02/25/2022		2,767		(277)			(277)		2,490	2,490			
100161943	LOS ANGELES	CA		07/31/2024		523		(47)			(47)		477	477			
100169692	LAS VEGAS	NV		09/30/2024		1,822		(132)			(132)		1,690	1,690			
100131585	OCEANSIDE	CA		10/06/2023		1,879		(27)			(27)		1,852	1,852			
100169809	SAN MARCOS	CA		09/30/2024		1,902		(73)			(73)		1,828	1,828			
100109155	WESTPORT	CT		07/21/2023		1,530		(57)			(57)		1,472	1,472			
100134500	LIGHTHOUSE POINT	FL		10/30/2023		1,452		(45)			(45)		1,406	1,406			
100172957	CRANSTON	RI		10/25/2024		1,350		(113)			(113)		1,238	1,238			
100179973	NAGS HEAD	NC		11/25/2024		1,966		(2)			(2)		1,964	1,964			
100181862	BLUE RIDGE	GA		12/12/2024		1,848		(25)			(25)		1,823	1,823			
100162776	MCALLISTER	MT		08/12/2024		1,793		(86)			(86)		1,706	1,706			
100083238	JURUPA VALLEY	CA		05/10/2022		2,347		(120)			(120)		2,227	2,227			
100173286	ROHNERT PARK	CA		10/30/2024		1,697		(100)			(100)		1,597	1,597			
100148737	YUCAIPA	CA		04/17/2024		1,688		(101)			(101)		1,588	1,588			
100164243	LOS ANGELES	CA		08/21/2024		1,749		(160)			(160)		1,589	1,589			
100169527	KURE BEACH	NC		09/30/2024		437,627		(7,628)			(7,628)		429,999	429,999			
100091437	SANTA CLARITA	CA		02/22/2023		1,962		(61)			(61)		1,901	1,901			
100083512	BRENTWOOD	CA		06/06/2022		8,700		(219)			(219)		8,481	8,481			
100162605	PEORIA	AZ		08/12/2024		2,197		(162)			(162)		2,035	2,035			
100082313	PARKLAND	FL		04/14/2022		167		(36)			(36)		131	131			
100151878	LAKEWOOD	CA		05/10/2024		1,924		(184)			(184)		1,740	1,740			
100137699	HUNTINGTON BEACH	CA		12/08/2023		2,642		(73)			(73)		2,569	2,569			
100135388	ROCKAWAY BEACH	OR		11/13/2023		1,855		(15)			(15)		1,840	1,840			
100141126	LOS ANGELES	CA		01/30/2024		(296)		1,853			1,853		1,557	1,557			
100012502	BROOKLYN	NY		04/28/2017		2,681		1,763			1,763		4,445	4,445			
100128866	GLENDALE	CA		09/21/2023		8,990		(208)			(208)		8,782	8,782			
100170399	SIMI VALLEY	CA		10/09/2024		505		(5)			(5)		500	500			
100157607	MIAMI	FL		06/28/2024		1,841		(81)			(81)		1,760	1,760			
100149298	INLET BEACH	FL		04/24/2024		1,930		(112)			(112)		1,819	1,819			
100057570	GLENDALE	CA		06/30/2021		3,927		(111)			(111)		3,816	3,816			
100164014	SATELLITE BEACH	FL		08/21/2024		1,776		(263)			(263)		1,513	1,513			
100169350	LONG BRANCH	NJ		09/27/2024		1,815		(157)			(157)		1,658	1,658			
100080049	SAN LEANDRO	CA		04/08/2022		2,411		212			212		2,624	2,624			
100167977	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/20/2024		1,772		(154)			(154)		1,618	1,618			
100076659	ATASCADERO	CA		12/16/2021		108		(108)			(108)						
100165980	BERKELEY	CA		09/06/2024		1,156		(83)			(83)		1,073	1,073			
100143093	PACIFIC	WA		02/16/2024		2,058		11			11		2,069	2,069			
100141411	HAMPTON BAYS	NY		01/30/2024		1,248		77			77		1,326	1,326			
100151275	LENOIR	NC		05/10/2024		3,470		(180)			(180)		3,290	3,290			
100166365	PORTLAND	OR		10/24/2024		1,796		(149)			(149)		1,648	1,648			
100173472	PROVIDENCE	RI		10/29/2024		1,979		(28)			(28)		1,951	1,951			
100100333	PLANTATION	FL		04/27/2023		2,607		691			691		3,298	3,298			
100083311	DEN HAAG	NLD		05/27/2022		(67,534)						67,139	(395)		395		395
100127681	PLANO	TX		09/08/2023		681		(31)			(31)		650	650			
100087952	GILBERT	AZ		10/25/2022		1,845		(2)			(2)		1,843	1,843			
100170499	HASLET	TX		10/09/2024		4,657		(339)			(339)		4,318	4,318			
100086631	FRANKFORT	IL		09/30/2022		1,232		9			9		1,241	1,241			
100182113	BOONE	NC		12/12/2024		1,861		(101)			(101)		1,760	1,760			
100144423	VENTURA	CA		03/07/2024		1,794		(111)			(111)		1,683	1,683			
100128856	SAVANNAH	GA		09/21/2023		(1)		1			1						
100110712	BOKEELIA	FL		08/11/2023		2,183		(224)			(224)		1,959	1,959			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135204	BROOKLYN	NY		11/07/2023		1,618		(13)			(13)		1,605	1,605			
100080903	UPLAND	CA		03/10/2022		8,583		(345)			(345)		8,238	8,238			
100118713	HONOLULU	HI		07/25/2023		(539)		2,568			2,568		2,029	2,029			
100143473	SANTA PAULA	CA		02/16/2024		972		(139)			(139)		833	833			
100145401	UNITED KINGDOM	GBR		03/12/2024		(48,315)		(220)			(220)	46,822	(1,713)		441	1,273	1,713
100119978	DUCK	NC		08/11/2023		2,012		(17)			(17)		1,995	1,995			
100175635	BALDWIN PARK	CA		11/12/2024		1,473		(86)			(86)		1,387	1,387			
100149831	WHITEFISH	MT		04/29/2024		1,729		(86)			(86)		1,642	1,642			
100164831	NORTHPORT	AL		08/26/2024		1,849		(4)			(4)		1,844	1,844			
100173746	FORT WALTON BEACH	FL		10/30/2024		1,808		(170)			(170)		1,638	1,638			
100156323	WINTER GARDEN	FL		07/25/2024		1,735		(131)			(131)		1,604	1,604			
100127484	PIGEON FORGE	TN		09/08/2023		1,812		(3)			(3)		1,809	1,809			
100181217	SALINAS	CA		12/06/2024		1,561		(123)			(123)		1,438	1,438			
100175686	VISTA	CA		11/12/2024		1,921		(231)			(231)		1,690	1,690			
100117651	PARKLAND	FL		07/20/2023		1,059		(52)			(52)		1,007	1,007			
100129250	WESTBROOK	CT		11/03/2023		71,363		(176)			(176)		71,187	71,187			
100149096	MIRAMAR	FL		04/19/2024		1,810		(157)			(157)		1,653	1,653			
100136386	OAK ISLAND	NC		11/20/2023		1,752		4			4		1,756	1,756			
100101167	BROOKLYN	NY		04/28/2023		2,298		1,844			1,844		4,142	4,142			
100151622	PALM DESERT	CA		05/10/2024		1,924		(25)			(25)		1,899	1,899			
100176914	ATLANTA	GA		11/15/2024		1,912		(200)			(200)		1,713	1,713			
100137968	WINDERMERE	FL		12/13/2023		1,766		(35)			(35)		1,730	1,730			
100136215	BEND	OR		11/20/2023		1,573		15			15		1,588	1,588			
100101019	UPLAND	CA		04/28/2023		2,807		1,768			1,768		4,575	4,575			
100137526	HOLMES BEACH	FL		12/08/2023		1,644		(29)			(29)		1,615	1,615			
100081325	HONOLULU	HI		03/18/2022		3,816		173			173		3,990	3,990			
100133552	SOUTH OZONE PARK	NY		10/19/2023		9,446		(483)			(483)		8,963	8,963			
100176137	FREMONT	CA		12/20/2024		(6)		6			6						
100157576	ASSEN	NLD		06/28/2024		(67,707)						66,946	(761)		761		761
100150787	SAN JOSE	CA		05/07/2024		2,110		105			105		2,215	2,215			
100117183	SIMI VALLEY	CA		07/20/2023		2		(2)			(2)						
100078497	MIAMI	FL		02/02/2022		2,960		(329)			(329)		2,632	2,632			
100077976	SANTA BARBARA	CA		01/06/2022		170		(170)			(170)						
100126287	NEWARK	NJ		08/30/2023		1,031		466			466		1,497	1,497			
100087348	LOS ANGELES	CA		10/25/2022		2,579		267			267		2,846	2,846			
100130217	CLOVIS	CA		11/15/2023		565		(117)			(117)		448	448			
100159883	DORAL	FL		08/16/2024		1,914		(47)			(47)		1,867	1,867			
100136191	COMPTON	CA		11/20/2023		1,620		76			76		1,696	1,696			
100091506	BROOKLYN	NY		01/20/2023		10,023		(8,107)			(8,107)		1,916	1,916			
100133153	FOUNTAIN VALLEY	CA		11/29/2023		1,572		(86)			(86)		1,485	1,485			
100143376	RIVERSIDE	CA		02/16/2024		1,391		(126)			(126)		1,264	1,264			
100087231	TAMPA	FL		10/25/2022		6,377		651			651		7,028	7,028			
100101083	BROOKLYN	NY		04/28/2023		2,586		788			788		3,373	3,373			
100185739	OAKLAND	CA		12/23/2024		2,363		(229)			(229)		2,134	2,134			
100102855	BRONX	NY		06/22/2023		436		1,490			1,490		1,926	1,926			
100143646	HUNTINGTON	NY		02/22/2024		2,456		(62)			(62)		2,394	2,394			
100100346	ASTORIA	NY		04/27/2023		2,560		538			538		3,097	3,097			
100140064	WILLIAMS	AZ		01/09/2024		1,467		(12)			(12)		1,455	1,455			
100153461	BROOKLYN	NY		05/30/2024		1,713		(86)			(86)		1,627	1,627			
100169721	QUEEN CREEK	AZ		09/30/2024		1,537		(122)			(122)		1,415	1,415			
100077880	DEN HAAG	NLD		12/29/2021		(67,126)						66,849	(277)		277		277

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180699	CHICAGO	IL		11/26/2024		1,829		(131)			(131)		1,699	1,699			
100158820	COROLLA	NC		07/10/2024		1,728		(110)			(110)		1,618	1,618			
100185909	SEVIERVILLE	TN		12/26/2024		1,958		27			27		1,985	1,985			
100102385	ANTELOPE	CA		06/07/2023		1,323		(171)			(171)		1,152	1,152			
100170447	LOS ANGELES	CA		10/09/2024		17		(17)			(17)						
100154704	VALLEY STREAM	NY		07/19/2024		2,575		(219)			(219)		2,356	2,356			
100114798	NAPLES	FL		07/10/2023		2,122		(11)			(11)		2,110	2,110			
100147435	HIALEAH	FL		04/03/2024		1,454		(187)			(187)		1,267	1,267			
100090080	CORAL GABLES	FL		01/13/2023		5,583		125			125		5,708	5,708			
100138912	ASHEVILLE	NC		12/21/2023		8,005		(88)			(88)		7,917	7,917			
100116049	INCLINE VILLAGE	NV		07/20/2023		1,563		(102)			(102)		1,461	1,461			
100110305	ESTES PARK	CO		06/30/2023		2,089		(14)			(14)		2,075	2,075			
100109084	GATLINBURG	TN		06/05/2023		1,609		(36)			(36)		1,573	1,573			
100071517	WEST HOLLYWOOD	CA		10/19/2021		89		(89)			(89)						
100110447	CASTAIC	CA		06/30/2023		2,222		(16)			(16)		2,206	2,206			
100089236	KENT	WA		01/26/2023		2,047		(30)			(30)		2,018	2,018			
100084765	ONTARIO	CA		08/02/2022		1,534		28			28		1,562	1,562			
100109048	BRADENTON	FL		06/05/2023		1,794		(95)			(95)		1,699	1,699			
100078023	PALMDALE	CA		01/12/2022		6,462		(161)			(161)		6,300	6,300			
100165751	GILROY	CA		08/29/2024		1,301		(29)			(29)		1,271	1,271			
100078397	SAN DIEGO	CA		02/10/2022		3,503		(163)			(163)		3,340	3,340			
100175103	FONTANA	CA		11/05/2024		1,348		(195)			(195)		1,152	1,152			
100103156	NEWARK	NJ		04/21/2023		(1,303)		1,303			1,303						
100185170	CLERMONT	FL		12/20/2024		1,870		(118)			(118)		1,752	1,752			
100132436	WAILUKU	HI		11/03/2023		1,807		144			144		1,951	1,951			
100129927	BRONX	NY		09/27/2023		1,632		(81)			(81)		1,551	1,551			
100181315	GLENDALE	AZ		12/06/2024		1,118		(126)			(126)		991	991			
100103383	WALLER	TX		06/16/2023		2,207		(67)			(67)		2,140	2,140			
100110631	NEWARK	CA		06/30/2023		2,913		(53)			(53)		2,860	2,860			
100162713	DALLAS	TX		08/12/2024		1,800		(117)			(117)		1,683	1,683			
100103393	ORANGE	CA		06/16/2023		2,092		(44)			(44)		2,049	2,049			
100147740	NAPLES	FL		04/08/2024		2,062		(12)			(12)		2,050	2,050			
100090158	OSSINING	NY		01/13/2023		1,164		12			12		1,176	1,176			
100169905	VILLA RICA	GA		11/08/2024		1,677		(216)			(216)		1,461	1,461			
100169256	BROOKLYN	NY		09/27/2024		2,047		17			17		2,064	2,064			
100175124	BELL GARDENS	CA		11/05/2024		1,858		(85)			(85)		1,772	1,772			
100110727	RAMONA	CA		08/11/2023		1,614		(150)			(150)		1,465	1,465			
100158524	BRONX	NY		07/10/2024		2,348		68			68		2,416	2,416			
100128771	CEDAR HILL	TX		09/21/2023		1,816		(22)			(22)		1,794	1,794			
100132559	MONTVALE	NJ		11/03/2023		2,047		120			120		2,167	2,167			
100147626	WHITTIER	CA		04/04/2024		1,330		(120)			(120)		1,210	1,210			
100180013	PINETOP	AZ		11/25/2024		2,338		(27)			(27)		2,311	2,311			
100179776	ALPHARETTA	GA		11/21/2024		3,532		(114)			(114)		3,418	3,418			
100153891	WOODSTOCK	MD		06/05/2024		1,989		(157)			(157)		1,832	1,832			
100132447	VISTA	CA		11/03/2023		3,034		(38)			(38)		2,996	2,996			
100156460	ONTARIO	CA		06/24/2024		1,687		(39)			(39)		1,648	1,648			
100142120	LOS ANGELES	CA		02/29/2024		1,574		(103)			(103)		1,470	1,470			
100171383	BROOKSHIRE	TX		10/16/2024		1,874		(140)			(140)		1,734	1,734			
100158321	UNITED KINGDOM	GBR		07/09/2024		(58,052)		10,112			10,112	47,591	(349)		265	84	349
100110490	CHARLOTTE	NC		06/30/2023		1,903		(98)			(98)		1,805	1,805			
100141061	KISSIMMEE	FL		02/20/2024		1,719		(132)			(132)		1,587	1,587			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164717	RED OAK	TX		08/23/2024		1,471		(73)			(73)		1,398	1,398			
100076828	COSTA MESA	CA		12/27/2021		72		(72)			(72)						
100077912	GONDEN	NLD		12/29/2021		(66,907)						66,656	(251)				.251
100158444	CELINA	TX		07/10/2024		1,781		(178)			(178)		1,603	1,603			
100155139	LAKE SHORE	MN		07/19/2024		2,536		(65)			(65)		2,471	2,471			
100186516	BARTLETT	NH		12/30/2024		1,898		37			37		1,935	1,935			
100166389	FALLBROOK	CA		10/24/2024		4,161		(184)			(184)		3,977	3,977			
100174384	SOUTH LAKE TAHOE	CA		10/31/2024		1,683		(87)			(87)		1,597	1,597			
100156169	ATHENS	TX		06/20/2024		5,480		(352)			(352)		5,128	5,128			
100116052	JACKSONVILLE	FL		07/20/2023		2,664		333			333		2,997	2,997			
100109855	THE BRONX	NY		06/22/2023		1,940		(131)			(131)		1,810	1,810			
100159607	PASADENA	CA		07/15/2024		1,444		(222)			(222)		1,222	1,222			
100171485	WINTER PARK	CO		10/16/2024		2,052		(144)			(144)		1,909	1,909			
100119425	SCOTTSDALE	AZ		07/31/2023		2,142		15			15		2,158	2,158			
100108042	BROKEN BOW	OK		05/25/2023		2,423		17			17		2,440	2,440			
100129378	COROLLA	NC		09/26/2023		1,794		38			38		1,831	1,831			
100150922	FORT LAUDERDALE	FL		05/08/2024		4,915		(148)			(148)		4,767	4,767			
100158432	FREMONT	CA		07/10/2024		1,859		(177)			(177)		1,682	1,682			
4010051195	CAMDEN	NJ		05/31/2023		840		776			776		1,616	1,616			
100103308	SHERMAN OAKS	CA		04/27/2023		511		905			905		1,415	1,415			
100119293	SAN JUAN ISLAND	WA		07/31/2023		2,129		17			17		2,146	2,146			
100148133	STEILACOOM	WA		04/10/2024		1,382		(138)			(138)		1,244	1,244			
100120274	CHICAGO	IL		08/18/2023		1,764		4			4		1,768	1,768			
100117134	FLUSHING	NY		07/20/2023		2,187		2,444			2,444		4,631	4,631			
100134816	AREA OF SUN VALLEY LOS ANGELE	CA		10/30/2023		1,814		292			292		2,106	2,106			
100079984	CUTLER BAY	FL		04/25/2022		3,100		(206)			(206)		2,894	2,894			
100147177	INLET BEACH	FL		03/28/2024		532		(532)			(532)						
100150014	SACRAMENTO	CA		06/07/2024		1,629		(17)			(17)		1,611	1,611			
100170346	BLUE RIDGE	GA		10/08/2024		1,842		(164)			(164)		1,678	1,678			
100169308	DAYTONA BEACH	FL		09/27/2024		1,874		(148)			(148)		1,726	1,726			
100142820	WEST HILLS	CA		02/08/2024		1,105		(58)			(58)		1,047	1,047			
100145053	UNITED KINGDOM	GBR		03/12/2024		(46,343)		(139)			(139)	46,101	(381)				.381
100162738	STAMFORD	CT		08/12/2024		1,710		(114)			(114)		1,597	1,597			
100170421	LOS ANGELES	CA		10/09/2024		1,661		(92)			(92)		1,569	1,569			
100164785	BUMPASS	VA		08/26/2024		1,923		(55)			(55)		1,868	1,868			
100086245	CUMMING	GA		09/29/2022		4,527		(135)			(135)		4,392	4,392			
100116123	LOS ANGELES	CA		07/20/2023		2,396		1,687			1,687		4,083	4,083			
100118915	ONTARIO	CA		07/27/2023		1,141		(61)			(61)		1,080	1,080			
100160582	CORONA	CA		07/19/2024		1,690		(198)			(198)		1,492	1,492			
100116799	LIVERMORE	CA		07/20/2023		(4,245)		7,769			7,769		3,525	3,525			
100168343	PORTLAND	OR		09/25/2024		1,919		(129)			(129)		1,790	1,790			
100091326	RANCHO MIRAGE	CA		01/13/2023		1,640		(36)			(36)		1,604	1,604			
100168670	PLEASANT HILL	CA		09/25/2024		1,705		(198)			(198)		1,508	1,508			
100131944	GARDEN CITY	UT		10/13/2023		2,113		33			33		2,146	2,146			
100185603	BEACH HAVEN	NJ		12/20/2024		1,772		(93)			(93)		1,678	1,678			
100100341	STATEN ISLAND	NY		04/27/2023		2,379		712			712		3,091	3,091			
100091704	DANA POINT	CA		03/24/2023		1,340		(74)			(74)		1,266	1,266			
100165234	BOYNTON BEACH	FL		08/29/2024		1,854		(104)			(104)		1,750	1,750			
100090407	TORRANCE	CA		12/28/2022		2,091		22			22		2,113	2,113			
100043746	SAN RAMON	CA		08/13/2020		1,733		(107)			(107)		1,626	1,626			
100167931	LOS ANGELES	CA		09/20/2024		1,589		(86)			(86)		1,503	1,503			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119286	ELK GROVE	CA		07/31/2023		2,132		26			26		2,158	2,158			
100171166	SHERMAN OAKS	CA		11/22/2024		2,040		(92)			(92)		1,949	1,949			
100120582	CORONA	CA		08/18/2023		1,354		2			2		1,356	1,356			
100120658	EXETER	CA		08/24/2023		2,212		(51)			(51)		2,162	2,162			
100179590	SOUTH PADRE ISLAND	TX		11/21/2024		1,844		(126)			(126)		1,719	1,719			
100180336	BOSTON	MA		11/25/2024		1,951		(1)			(1)		1,950	1,950			
100149126	SEATTLE	WA		04/22/2024		1,823		(113)			(113)		1,709	1,709			
100133578	LOS ANGELES	CA		10/23/2023		1,744		8			8		1,752	1,752			
100136980	LEHI	UT		11/28/2023		1,739		(21)			(21)		1,718	1,718			
100119280	ROCKWALL	TX		07/31/2023		2,167		(99)			(99)		2,068	2,068			
100151207	FOREST HILL	TX		05/10/2024		1,899		(35)			(35)		1,864	1,864			
100185159	LAKEWOOD	CA		12/20/2024		4,168		(176)			(176)		3,992	3,992			
100133891	CHULA VISTA	CA		11/29/2023		1,672		160			160		1,832	1,832			
100141279	GARDEN GROVE	CA		01/30/2024		1,561		(113)			(113)		1,449	1,449			
100180707	VALLEJO	CA		11/26/2024		1,854		(144)			(144)		1,710	1,710			
100071422	CAPELLE AAN DEN IJSSEL	NLD		09/30/2021		185,080						62,104	247,184	244,082	(3,102)		(3,102)
100171241	(GRANADA HILLS AREA) LOS ANGEL	CA		10/16/2024		1,672		(194)			(194)		1,478	1,478			
100150686	FOREST HILL	TX		05/06/2024		1,887		(50)			(50)		1,836	1,836			
100141221	MAGNOLIA	TX		01/30/2024		1,451		(23)			(23)		1,428	1,428			
100156149	EVERGREEN	CO		07/25/2024		1,471		(97)			(97)		1,374	1,374			
100140943	JURUPA VALLEY	CA		03/28/2024		1,636		(43)			(43)		1,593	1,593			
100110533	CAREFREE	AZ		06/30/2023		3,922		(65)			(65)		3,858	3,858			
100147372	VALLEJO	CA		05/08/2024		1,257		(113)			(113)		1,144	1,144			
100138093	OAKDALE	CA		12/13/2023		1,323		(18)			(18)		1,305	1,305			
100174184	GREENVILLE	SC		10/31/2024		1,666		(74)			(74)		1,592	1,592			
100100088	CATHEDRAL CITY	CA		03/28/2023		2,039		(53)			(53)		1,986	1,986			
100168007	REVERE	MA		09/20/2024		2,382		(315)			(315)		2,067	2,067			
100157880	DANA POINT	CA		07/09/2024		1,872		(13)			(13)		1,859	1,859			
100154591	PASADENA	CA		06/14/2024		5,416		(150)			(150)		5,266	5,266			
100133376	BOWIE	MD		11/21/2023		3,125		38			38		3,163	3,163			
100079185	JAMAICA	NY		02/24/2022		3,588		(125)			(125)		3,462	3,462			
100174069	TYBEE ISLAND	GA		10/31/2024		1,801		(87)			(87)		1,714	1,714			
100168331	FORT LAUDERDALE	FL		09/20/2024		1,881		(105)			(105)		1,775	1,775			
100110174	SANTA CLARA	CA		06/30/2023		2,214		42			42		2,255	2,255			
100077806	CAPE CORAL	FL		12/23/2021		3,367		(258)			(258)		3,109	3,109			
100164285	TRACY	CA		08/21/2024		1,384		(45)			(45)		1,338	1,338			
100157698	LAKESIDE	CA		06/28/2024		1,447		(50)			(50)		1,398	1,398			
100143843	ORANGE	CA		02/29/2024		1,587		(136)			(136)		1,451	1,451			
100139100	CULLOWHEE	NC		12/28/2023		1,355		(82)			(82)		1,274	1,274			
100142492	SAN TAN VALLEY	AZ		03/08/2024		1,783		(102)			(102)		1,681	1,681			
100101009	UKIAH	CA		04/28/2023		2,684		1,001			1,001		3,685	3,685			
100090359	SCOTTSDALE	AZ		02/03/2023		1,431		(112)			(112)		1,319	1,319			
100182190	SCOTT TOWNSHIP	PA		12/12/2024		1,854		84			84		1,938	1,938			
100171493	SPRING HILL	TN		10/16/2024		1,700		(142)			(142)		1,557	1,557			
100149035	BRUSH PRAIRIE	WA		04/19/2024		763		(11)			(11)		752	752			
100077974	SAN RAFAEL	CA		01/13/2022		4,101		(368)			(368)		3,733	3,733			
100078421	REDONDO BEACH	CA		02/10/2022		97		(97)			(97)						
100147193	YONKERS	NY		03/28/2024		1,650		(108)			(108)		1,542	1,542			
100118836	SNELLVILLE	GA		08/30/2023		1,729		(136)			(136)		1,593	1,593			
100179598	CHULA VISTA	CA		11/21/2024		1,848		(124)			(124)		1,724	1,724			
100119212	LYNN	MA		07/31/2023		2,099		63			63		2,162	2,162			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101056	BROOKLYN	NY		04/28/2023		2,893		1,727			1,727		4,620	4,620			
100080467	WEST COVINA	CA		03/10/2022		3,555		(128)			(128)		3,427	3,427			
100158510	PISMO BEACH	CA		07/10/2024		1,304		(65)			(65)		1,239	1,239			
100149980	WESTLAKE VILLAGE	CA		06/07/2024		1,749		(92)			(92)		1,657	1,657			
100121021	BROKEN BOW	OK		08/30/2023		1,751		69			69		1,820	1,820			
100160371	POMPANO BEACH	FL		09/06/2024		1,706		(138)			(138)		1,568	1,568			
100141516	LOS ANGELES	CA		01/30/2024		868		(150)			(150)		718	718			
100169416	PITTSBURGH	PA		09/30/2024		8,159		(246)			(246)		7,913	7,913			
100174104	NAPLES	FL		10/31/2024		152		(152)			(152)						
100084814	MIAMI BEACH	FL		08/02/2022		1,898		236			236		2,134	2,134			
100130459	VENTURA	CA		09/28/2023		1,730		(155)			(155)		1,574	1,574			
100148149	LONG BEACH	CA		05/15/2024		1,551		(234)			(234)		1,317	1,317			
100131811	NORTH HILLS	CA		10/06/2023		1,594		(74)			(74)		1,520	1,520			
100120694	FREMONT	CA		08/25/2023		2,224		28			28		2,253	2,253			
100144082	CAPE CORAL	FL		03/07/2024		2,039		(13)			(13)		2,026	2,026			
100102527	LOS ANGELES	CA		06/07/2023		(39)		39			39						
100071898	LAKEWOOD	CA		11/19/2021		79		(79)			(79)						
100081532	SAN DIEGO	CA		03/18/2022		3,998		125			125		4,123	4,123			
100162730	LOOKOUT MOUNTAIN	TN		08/12/2024		1,704		(119)			(119)		1,585	1,585			
100173398	MCKINNEY	TX		10/29/2024		1,483		(213)			(213)		1,271	1,271			
100120319	MORGANTON	GA		08/18/2023		2,849		(72)			(72)		2,777	2,777			
100176862	ALPHARETTA	GA		11/15/2024		1,704		(208)			(208)		1,497	1,497			
100110183	REDONDO BEACH	CA		06/30/2023		2,154		56			56		2,209	2,209			
100089583	KISSIMMEE	FL		01/30/2023		713		(29)			(29)		685	685			
100090871	HACIENDA HEIGHTS	CA		01/31/2023		2,161		44			44		2,205	2,205			
100116526	OAKLAND	CA		07/20/2023		2,087		837			837		2,924	2,924			
100089775	AZUSA	CA		12/02/2022		1,441		(127)			(127)		1,314	1,314			
100128796	NORTH HILLS	CA		09/21/2023		4,585		(246)			(246)		4,339	4,339			
100143800	LAS VEGAS	NV		02/28/2024		1,429		(246)			(246)		1,182	1,182			
100158912	BEAUFORT	SC		07/12/2024		1,915		(104)			(104)		1,811	1,811			
100118772	FULLERTON	CA		07/25/2023		1,912		(156)			(156)		1,757	1,757			
100117348	SCOTTSDALE	AZ		07/20/2023		2,020		1,701			1,701		3,721	3,721			
100182192	PORT SAINT JOE	FL		12/12/2024		1,898		51			51		1,949	1,949			
100157633	NAPLES	FL		06/28/2024		1,808		(78)			(78)		1,729	1,729			
100120235	SAN JOSE	CA		08/18/2023		2,142		45			45		2,187	2,187			
100143988	RIVERSIDE	CA		02/29/2024		1,952		(123)			(123)		1,830	1,830			
100159630	SHERMAN OAKS	CA		08/23/2024		1,736		(241)			(241)		1,495	1,495			
100068096	SAN JOSE	CA		08/25/2021		4,184		(67)			(67)		4,118	4,118			
100142560	CARNATION	WA		02/08/2024		1,792		(88)			(88)		1,704	1,704			
100142563	CARNATION	WA		02/08/2024		1,792		(88)			(88)		1,704	1,704			
100079770	SAN FRANCISCO	CA		04/08/2022		2,326		(61)			(61)		2,266	2,266			
100149511	LA MIRADA	CA		04/26/2024		1,792		(83)			(83)		1,709	1,709			
100166970	SANTA BARBARA	CA		09/13/2024		1,965		(73)			(73)		1,891	1,891			
100080897	FRISCO	TX		03/10/2022		6,114		(324)			(324)		5,790	5,790			
100103259	SHARPSBURG	GA		04/27/2023		2,829		(195)			(195)		2,634	2,634			
100076605	SAN FRANCISCO	CA		12/16/2021		4,108		30			30		4,137	4,137			
100153221	WHITTIER	CA		05/30/2024		1,862		71			71		1,932	1,932			
100165985	TUCSON	AZ		09/06/2024		1,912		(68)			(68)		1,845	1,845			
100089675	DEVENTER	NLD		11/29/2022		(66,508)						65,980	(528)		528		528
100115681	STATELINE	NV		07/20/2023		2,429		(113)			(113)		2,316	2,316			
100144745	UNITED KINGDOM	GBR		03/12/2024		(47,686)		(115)			(115)	46,062	(1,739)		466	1,273	1,739

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186501	CARY	NC		12/30/2024		1,919		(25)			(25)		1,895	1,895			
100120474	FORT LAUDERDALE	FL		08/18/2023		2,743		23			23		2,766	2,766			
100153156	ORANGE BEACH	AL		05/28/2024		2,795		2,163			2,163		4,957	4,957			
100108919	CHARLOTTE	NC		05/31/2023		15,295		(261)			(261)		15,034	15,034			
100136401	SURF CITY	NC		11/20/2023		1,789		84			84		1,873	1,873			
403052959	JACKSONVILLE	FL		11/04/2024		710		(710)			(710)						
100101762	MOUNT VERNON	NY		03/31/2023		1,776		(79)			(79)		1,697	1,697			
100180089	BELLFLOWER	CA		12/30/2024		1,817		9			9		1,826	1,826			
100089699	DEN HAAG	NLD		11/29/2022		(66,793)						65,931	(862)		862		862
100110226	KIRKLAND	WA		06/30/2023		2,190		64			64		2,255	2,255			
100065419	LOS GATOS	CA		07/28/2021		4,117		(81)			(81)		4,036	4,036			
100080159	INLET BEACH	FL		02/25/2022		15		(15)			(15)						
100144372	LONG BEACH	CA		03/07/2024		1,600		(80)			(80)		1,520	1,520			
100182000	WOODINVILLE	WA		12/12/2024		2,041		202			202		2,243	2,243			
100119350	OCEAN CITY	MD		07/31/2023		5,350		5			5		5,356	5,356			
100119622	CORONA	CA		07/31/2023		1,731		(153)			(153)		1,577	1,577			
100154632	HOMESTEAD	FL		07/19/2024		1,227		(170)			(170)		1,057	1,057			
100135132	DULUTH	GA		11/03/2023		7,071		(121)			(121)		6,950	6,950			
100186433	NEW SMYRNA BEACH	FL		12/30/2024		1,873		(77)			(77)		1,796	1,796			
100148319	WINNETKA	CA		04/12/2024		1,834		(130)			(130)		1,705	1,705			
100163341	LORTON	VA		08/13/2024		4,912		(83)			(83)		4,829	4,829			
100138913	SAINT AUGUSTINE BEACH	FL		12/21/2023		1,500		(126)			(126)		1,374	1,374			
100109727	PLYMOUTH	MA		06/16/2023		1,173		(72)			(72)		1,101	1,101			
100142557	CARNATION	WA		02/08/2024		1,783		(79)			(79)		1,705	1,705			
100099903	LAS VEGAS	NV		03/28/2023		1,685		(30)			(30)		1,655	1,655			
100014431	BROOKLYN	NY		09/27/2017		1,194		378			378		1,572	1,572			
100110284	DEWEY BEACH	DE		06/30/2023		2,306		63			63		2,368	2,368			
100185786	DORAL	FL		12/26/2024		1,377		(187)			(187)		1,191	1,191			
100110366	ALEXANDRIA	VA		06/30/2023		2,305		63			63		2,368	2,368			
100134680	RAMROD KEY	FL		10/30/2023		19,344		(194)			(194)		19,150	19,150			
100139588	CORONA	CA		12/28/2023		52,348			52,348		(52,348)						
100137243	MIAMI	FL		11/29/2023		1,310		(37)			(37)		1,273	1,273			
100118957	PORT SAINT LUCIE	FL		07/27/2023		1,639		(211)			(211)		1,428	1,428			
100156129	WAIKOLOA	HI		07/25/2024		83,587		(648)			(648)		82,939	82,939			
100176539	PLANTATION	FL		11/15/2024		1,917		(127)			(127)		1,789	1,789			
100174693	CHANTILLY	VA		10/31/2024		1,862		(140)			(140)		1,722	1,722			
100150761	RENTON	WA		05/07/2024		1,773		(61)			(61)		1,712	1,712			
100109058	DALLAS	TX		06/05/2023		1,740		(106)			(106)		1,634	1,634			
100133411	SAN DIEGO	CA		11/21/2023		4,714		87			87		4,801	4,801			
100131892	MIAMI	FL		10/06/2023		1,819		47			47		1,866	1,866			
100128874	BROOKLYN	NY		09/21/2023		3,210		(197)			(197)		3,013	3,013			
100137591	TACOMA	WA		12/08/2023		1,910		89			89		1,999	1,999			
100142534	PASO ROBLES	CA		02/08/2024		1,753		(97)			(97)		1,656	1,656			
100128802	LONG BEACH	CA		09/21/2023		1,714		(88)			(88)		1,626	1,626			
100142096	(LA CRESCENTA AREA) GLENDALE	CA		02/29/2024		1,692		(195)			(195)		1,497	1,497			
100176920	LOS ANGELES	CA		11/15/2024		846		(100)			(100)		746	746			
100181973	LINVILLE	NC		12/12/2024		1,923		(5)			(5)		1,918	1,918			
100076619	VENTURA	CA		12/16/2021		1		(1)			(1)						
100149155	ELIZABETH	NJ		04/22/2024		17		(17)			(17)						
100110709	FORT MYERS	FL		08/11/2023		1,933		42			42		1,975	1,975			
100109970	MOUNT VERNON	NY		06/22/2023		1,690		(78)			(78)		1,611	1,611			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100158543	(VAN NUYS AREA) LOS ANGELES	CA		07/10/2024		12		(12)			(12)						
100136141	THE COLONY	TX		12/18/2023		976		(73)			(73)		903	903			
100086935	DESTIN	FL		10/24/2022		1,318		60			60		1,378	1,378			
100151998	LOMA LINDA	CA		06/14/2024		1,630		(119)			(119)		1,511	1,511			
100101190	STATEN ISLAND	NY		04/28/2023		2,495		798			798		3,292	3,292			
100118774	LOS ANGELES	CA		07/25/2023		29		(29)			(29)						
100156803	LAKESIDE	CA		06/27/2024		1,601		(77)			(77)		1,524	1,524			
100150803	KAILUA KONA	HI		05/08/2024		1,763		(150)			(150)		1,613	1,613			
100173776	LOS ANGELES	CA		10/30/2024		1,827		(187)			(187)		1,640	1,640			
100136879	RYE	NH		11/27/2023		1,805		158			158		1,963	1,963			
100165780	COMPTON	CA		08/29/2024		1,636		(106)			(106)		1,530	1,530			
100160342	INDIO	CA		09/06/2024		1,609		(175)			(175)		1,434	1,434			
100129682	OCEANSIDE	CA		09/29/2023		1,786		(79)			(79)		1,707	1,707			
100165219	S-GRAVENHAGE	NLD		08/28/2024		(66,356)						65,690	(666)		666		666
100117422	WOODSIDE	NY		07/20/2023		286		6,032			6,032		6,319	6,319			
100138892	MARATHON	FL		12/21/2023		1,668		(60)			(60)		1,608	1,608			
100101107	BRADENTON	FL		04/28/2023		1,962		2,793			2,793		4,755	4,755			
100150033	LA HONDA	CA		06/07/2024		2,562		(148)			(148)		2,415	2,415			
100119798	SNOHOMISH	WA		08/08/2023		(915)		915			915						
100166457	AUSTIN	TX		10/31/2024		1,979		(162)			(162)		1,817	1,817			
5.00005E+11	S-GRAVENHAGE	NLD		07/26/2024		(66,001)						65,666	(335)		335		335
100185817	SCOTTSDALE	AZ		12/26/2024		1,645		(112)			(112)		1,532	1,532			
100128393	SNOWMASS VILLAGE	CO		09/15/2023		1,917			1,917		(1,917)						
100172630	PORTER	TX		10/24/2024		1,819		(179)			(179)		1,640	1,640			
100142840	HEALDSBURG	CA		02/09/2024		2,059		411			411		2,470	2,470			
100101082	BROOKLYN	NY		04/28/2023		2,571		683			683		3,254	3,254			
100102675	BROOKLYN	NY		06/22/2023		1,528		(218)			(218)		1,310	1,310			
100159837	MIAMI	FL		08/16/2024		1,762		(283)			(283)		1,479	1,479			
100182202	KISSIMMEE	FL		12/12/2024		1,884		51			51		1,934	1,934			
100144747	UNITED KINGDOM	GBR		03/12/2024		(47,402)		(126)			(126)	45,878	(1,650)		378	1,273	1,650
100088383	SEDONA	AZ		01/06/2023		1,836		(30)			(30)		1,807	1,807			
100141743	GLEN COVE	NY		01/30/2024		1,128		(239)			(239)		889	889			
100120651	PEABODY	MA		08/24/2023		1,862		(74)			(74)		1,787	1,787			
100153764	GRONINGEN	NLD		05/30/2024		(66,413)						65,593	(819)		819		819
100162258	OCEANSIDE	CA		09/06/2024		1,642		(119)			(119)		1,523	1,523			
100175097	MONTGOMERY	TX		11/05/2024		1,784		(146)			(146)		1,638	1,638			
100088235	YONKERS	NY		10/17/2022		1,933		(32)			(32)		1,901	1,901			
100174732	EL CAJON	CA		10/31/2024		1,125		(166)			(166)		959	959			
100165846	LOS ANGELES	CA		08/29/2024		1,599		(165)			(165)		1,434	1,434			
100132410	SATELLITE BEACH	FL		11/03/2023		(29)		29			29						
100128239	MIAMI	FL		09/14/2023		2,583		101			101		2,684	2,684			
100150906	VIENNA	VA		05/08/2024		1,684		(158)			(158)		1,525	1,525			
100071932	FORT LAUDERDALE	FL		11/19/2021		3,998		(282)			(282)		3,717	3,717			
100100970	SAINT AUGUSTINE	FL		04/28/2023		2,770		1,296			1,296		4,066	4,066			
100082611	RUNNING SPRINGS	CA		04/14/2022		64		(64)			(64)						
4010067694	TRENTON	NJ		02/29/2024		235		1,369			1,369		1,605	1,605			
100080442	TORRANCE	CA		03/10/2022		3,242		(123)			(123)		3,120	3,120			
100158831	ALEXANDER CITY	AL		07/12/2024		6,275		(200)			(200)		6,074	6,074			
100084274	EINDHOVEN	NLD		06/30/2022		(65,850)						65,518	(332)		332		332
100161430	PRESCOTT	AZ		07/29/2024		11,400		(77)			(77)		11,323	11,323			
100128492	EDINBURG	TX		09/15/2023		9,061		(215)			(215)		8,846	8,846			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174700	SUFFIELD	CT		10/31/2024		1,808		(110)			(110)		1,699	1,699			
100131658	RENO	NV		10/06/2023		1,652		120			120		1,771	1,771			
100129763	THOUSAND OAKS	CA		09/27/2023		1,009		38			38		1,047	1,047			
100109575	GRANADA HILLS AREA LOS ANGELE	CA		06/14/2023		41		(41)			(41)						
100182583	SURFSIDE BEACH	SC		12/12/2024		2,085		(23)			(23)		2,062	2,062			
100108325	AMERICAN CANYON	CA		05/24/2023		2,883		(145)			(145)		2,738	2,738			
100085157	GARDEN GROVE	CA		09/21/2022		1,992		(164)			(164)		1,828	1,828			
4010063652	SALEM	NJ		11/29/2023		1,468		(86)			(86)		1,383	1,383			
100139352	YONKERS	NY		12/28/2023		1,530		(73)			(73)		1,457	1,457			
100120336	BRACEY	VA		08/18/2023		1,893		(514)			(514)		1,379	1,379			
100118921	AUSTIN	TX		07/27/2023		1,762		(76)			(76)		1,686	1,686			
100180725	MIAMI	FL		11/26/2024		1,383		(195)			(195)		1,188	1,188			
100175681	GARDEN GROVE	CA		11/12/2024		1,899		(197)			(197)		1,702	1,702			
100068165	VAN NUYS	CA		08/25/2021		3,938		6			6		3,944	3,944			
100135370	OCEANSIDE	CA		11/13/2023		1,597		(2)			(2)		1,596	1,596			
100133832	LAS VEGAS	NV		10/20/2023		1,176		(54)			(54)		1,122	1,122			
100159562	MAITLAND	FL		07/15/2024		1,658		(168)			(168)		1,489	1,489			
100144319	(NORTHRIDGE AREA) LOS ANGELES	CA		03/07/2024		1,722		(101)			(101)		1,621	1,621			
100139428	MIAMI	FL		12/06/2023		1,414		(121)			(121)		1,292	1,292			
100099603	WINNETKA	CA		04/06/2023		1,778		(27)			(27)		1,752	1,752			
100110211	LONG BEACH	CA		06/30/2023		2,520		281			281		2,801	2,801			
100158430	RED LODGE	MT		07/10/2024		1,724		(80)			(80)		1,644	1,644			
100169891	VISALIA	CA		11/08/2024		1,952		(149)			(149)		1,803	1,803			
100140851	SNELLVILLE	GA		03/06/2024		1,734		(177)			(177)		1,557	1,557			
100155032	CROSSLAKE	MN		07/19/2024		1,583		(72)			(72)		1,511	1,511			
100185833	WEST COVINA	CA		12/26/2024		1,805		(165)			(165)		1,640	1,640			
100071531	CARLSBAD	CA		10/14/2021		4,104		(221)			(221)		3,883	3,883			
100147829	BUELLTON	CA		04/08/2024		1,938		(96)			(96)		1,842	1,842			
100055651	ROCKAWAY BEACH	NY		03/23/2021		(992)		2,814			2,814		1,822	1,822			
100135516	TREASURE ISLAND	FL		11/13/2023		1,634		(54)			(54)		1,581	1,581			
100151901	ARCADIA	CA		07/10/2024		1,692		(167)			(167)		1,526	1,526			
100166210	SANDY	UT		09/09/2024		1,866		(98)			(98)		1,767	1,767			
100071500	BRADENTON	FL		10/26/2021		(143)		143			143						
100071982	LOS ANGELES	CA		10/29/2021		1,558		(166)			(166)		1,393	1,393			
100160495	JURUPA VALLEY	CA		07/19/2024		1,115		(141)			(141)		974	974			
100102202	SAN ANTONIO	TX		04/14/2023		8,789		(214)			(214)		8,575	8,575			
100173422	HOMESTEAD	FL		10/29/2024		1,425		(135)			(135)		1,289	1,289			
100144098	CUDJOE KEY	FL		03/07/2024		2,036		(21)			(21)		2,014	2,014			
100151934	LEHI	UT		06/14/2024		1,117		(114)			(114)		1,003	1,003			
100109637	FORT LAUDERDALE	FL		06/14/2023		1,290		(75)			(75)		1,215	1,215			
100171585	HOLLADAY	UT		10/16/2024		2,018		(132)			(132)		1,886	1,886			
100139337	RIVERSIDE	CA		12/28/2023		1,722		26			26		1,747	1,747			
100131916	BOISE	ID		10/13/2023		1,650		(121)			(121)		1,529	1,529			
100119226	SAN PABLO	CA		07/31/2023		8,695		116			116		8,812	8,812			
100157981	MONTEREY	CA		07/09/2024		1,857		(29)			(29)		1,828	1,828			
100081252	ALISO VIEJO	CA		03/18/2022		3,566		64			64		3,630	3,630			
100117713	AREA OF ARLETA LOS ANGELES	CA		07/20/2023		2,071		175			175		2,246	2,246			
100143391	NORTHRIDGE	CA		02/16/2024		1,487		(68)			(68)		1,419	1,419			
100079315	GATLINBURG	TN		03/17/2022		3,328		(134)			(134)		3,193	3,193			
100168053	BURBANK	CA		09/20/2024		1,719		(140)			(140)		1,579	1,579			
100103813	MOUNT VERNON	NY		05/10/2023		1,741		(70)			(70)		1,671	1,671			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108930	BLAINE	WA		05/31/2023		2,567		(169)			(169)		2,398	2,398			
100172972	MIAMI	FL		10/25/2024		1,311		(141)			(141)		1,171	1,171			
100151457	LATHROP	CA		05/10/2024		2,190		(97)			(97)		2,093	2,093			
100151423	BOTHELL	WA		05/10/2024		2,089		210			210		2,300	2,300			
100011088	LA CANADA FLINTRIDGE	CA		01/27/2017		269		(269)			(269)						
100162824	SARATOGA SPRINGS	UT		08/12/2024		1,685		(121)			(121)		1,564	1,564			
100117573	WESTLAKE VILLAGE	CA		07/20/2023		2,219		714			714		2,934	2,934			
100108138	WILMINGTON	MA		05/24/2023		2,614		(113)			(113)		2,500	2,500			
100180129	YONKERS	NY		11/25/2024		2,111		(147)			(147)		1,964	1,964			
100167457	LONG BEACH	CA		09/16/2024		2,000		(194)			(194)		1,806	1,806			
100160419	BERKELEY	CA		07/19/2024		1,732		(190)			(190)		1,542	1,542			
100149188	CAMAS	WA		04/22/2024		2,577		(130)			(130)		2,448	2,448			
100080937	GLENDALE	CA		04/01/2022		3,524		(218)			(218)		3,306	3,306			
100135610	PORTLAND	OR		11/09/2023		963		(30)			(30)		933	933			
100141698	ALTADENA	CA		01/30/2024		1,580		(158)			(158)		1,422	1,422			
100081818	LA PUENTE	CA		03/30/2022		2,739		(46)			(46)		2,693	2,693			
100077930	DEN HAAG	NLD		12/29/2021		(65,535)						65,207	(328)		328		328
100083340	ZALTBOMMEL	NLD		05/27/2022		(65,675)						65,207	(468)		468		468
100175403	LAKE ELSINORE	CA		12/23/2024		1,612		(167)			(167)		1,445	1,445			
100156793	LOS ANGELES	CA		06/26/2024		1,883		(50)			(50)		1,834	1,834			
100168547	WICKENBURG	AZ		09/25/2024		1,677		(143)			(143)		1,534	1,534			
100091543	BROOKLYN	NY		01/20/2023		(609)		609			609						
100151922	TEMPLE CITY	CA		07/10/2024		1,582		(71)			(71)		1,510	1,510			
100101936	BELL	CA		04/14/2023		1,375		(162)			(162)		1,213	1,213			
100135037	MARIETTA	GA		10/30/2023		1,670		(44)			(44)		1,626	1,626			
100084366	SOUTHEND-ON-SEA	GBR		06/30/2022		(45,697)						45,152	(545)		545		545
100071942	PASADENA	CA		11/19/2021		133		(133)			(133)						
100114755	DALLAS	TX		07/07/2023		4		(4)			(4)						
100131803	EL SOBRANTE	CA		10/06/2023		1,539		75			75		1,614	1,614			
100151433	ANCHORAGE	AK		05/10/2024		1,835		(7)			(7)		1,828	1,828			
100117676	KISSIMMEE	FL		07/20/2023		1		(1)			(1)						
100137866	OAKRIDGE	NC		12/08/2023		2,197		(207)			(207)		1,990	1,990			
100141018	NOVATO	CA		02/20/2024		(650)		650			650						
100117393	LOS ANGELES	CA		07/20/2023		1,981		2,583			2,583		4,564	4,564			
100117396	(RESEDA AREA) LOS ANGELES	CA		07/20/2023		(836)		3,344			3,344		2,508	2,508			
100176889	SALADO	TX		11/15/2024		1,832		(182)			(182)		1,650	1,650			
100102624	MIAMI SHORES	FL		06/22/2023		1,743		(213)			(213)		1,530	1,530			
100110723	LOS ANGELES	CA		08/11/2023		1,483		(160)			(160)		1,323	1,323			
100168542	BENICIA	CA		09/25/2024		1,696		(157)			(157)		1,539	1,539			
100152957	CORAL SPRINGS	FL		06/27/2024		2,826		(192)			(192)		2,634	2,634			
100099858	BREA	CA		03/07/2023		13,519			13,519		(13,519)						
100082262	HOMESTEAD	FL		04/14/2022		3,025		31			31		3,056	3,056			
100175959	DUBLIN	CA		11/14/2024		2,133		16			16		2,149	2,149			
100150052	FLOWER MOUND	TX		06/14/2024		1,219		(174)			(174)		1,044	1,044			
100067784	FT LAUDERDALE	FL		09/23/2021		3,688		(321)			(321)		3,367	3,367			
100171307	NORCO	CA		10/16/2024		850		(33)			(33)		817	817			
100180669	LAKE ARROWHEAD	CA		11/26/2024		28		(28)			(28)						
100115529	BOCA RATON	FL		07/19/2023		1,728		(155)			(155)		1,573	1,573			
100168056	PASADENA	CA		09/20/2024		2,332		(167)			(167)		2,165	2,165			
100147720	LOMPOC	CA		04/05/2024		1,801		(70)			(70)		1,730	1,730			
100149478	LONG BEACH	CA		04/24/2024		5,056		(235)			(235)		4,820	4,820			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141474	MIDDLETON	ID		01/30/2024		1,009		(103)			(103)		906	906			
100151170	KUNKLETOWN	PA		05/09/2024		1,597		(63)			(63)		1,534	1,534			
100115456	LOS ANGELES	CA		07/17/2023		1,339		(91)			(91)		1,249	1,249			
100175664	CARSON	CA		11/12/2024		1,582		(207)			(207)		1,375	1,375			
100166362	EVERETT	WA		10/24/2024		1,377		(138)			(138)		1,239	1,239			
100180486	AUSTIN	TX		11/26/2024		1,849		(141)			(141)		1,708	1,708			
100128785	ELLICOTT CITY	MD		09/21/2023		1,823		(113)			(113)		1,710	1,710			
100133214	ABINGTON	MA		11/29/2023		1,707		(44)			(44)		1,663	1,663			
100186208	KINGS PARK	NY		12/27/2024		1,587		50			50		1,637	1,637			
100120192	SANTA CLARITA	CA		08/18/2023		71,165		(1,148)			(1,148)		70,016	70,016			
100103290	SIMI VALLEY	CA		04/27/2023		1,839		(111)			(111)		1,728	1,728			
100117723	CASTRO VALLEY	CA		07/20/2023		1,968		(1)			(1)		1,967	1,967			
100176021	WYLIE	TX		12/20/2024		1,654		(165)			(165)		1,489	1,489			
100139829	UNITED KINGDOM	GBR		12/18/2023		(45,565)						44,990	(575)		575		575
100154578	SANTA CLARITA	CA		06/14/2024		2,266		(292)			(292)		1,974	1,974			
100091565	SOUDERTON	PA		03/07/2023		1,158		(43)			(43)		1,115	1,115			
100144393	VISTA	CA		03/07/2024		1,742		(94)			(94)		1,648	1,648			
100128478	GARDENA	CA		09/15/2023		1,956		(40)			(40)		1,916	1,916			
100171756	WASHINGTON	DC		10/17/2024		1,768		(43)			(43)		1,725	1,725			
100171360	SHOW LOW	AZ		10/16/2024		1,990		(122)			(122)		1,868	1,868			
100163391	LOOMIS	CA		09/27/2024		1,825		(40)			(40)		1,785	1,785			
100145004	UNITED KINGDOM	GBR		03/12/2024		(45,471)		(218)			(218)	45,030	(660)		660		660
100148004	LEWES	DE		04/10/2024		1,693		(67)			(67)		1,625	1,625			
100151498	WASILLA	AK		05/10/2024		1,691		(91)			(91)		1,600	1,600			
100144962	UNITED KINGDOM	GBR		03/12/2024		(45,315)		(133)			(133)	44,955	(494)		494		494
100140062	SEVEN DEVILS	NC		01/09/2024		1,493		(61)			(61)		1,432	1,432			
100137073	BURBANK	CA		11/28/2023		1,727		38			38		1,766	1,766			
100150008	IRVINE	CA		06/07/2024		1,864		4			4		1,868	1,868			
100114544	CERES	CA		06/29/2023		12,624		(541)			(541)		12,083	12,083			
100090085	HOLLYWOOD	FL		01/13/2023		1,898		(43)			(43)		1,855	1,855			
100181298	SEATTLE	WA		12/06/2024		1,778		(117)			(117)		1,661	1,661			
100153859	NEWARK	NJ		06/05/2024		1,708		(35)			(35)		1,673	1,673			
100176117	RANCHO CORDOVA	CA		12/20/2024		1,484		(165)			(165)		1,319	1,319			
100084857	SAN LORENZO	CA		08/02/2022		2,375		22			22		2,397	2,397			
100173326	CARYVILLE	TN		10/30/2024		2,273		(37)			(37)		2,236	2,236			
100180255	HUNTINGTON PARK	CA		11/25/2024		2,295		(145)			(145)		2,150	2,150			
100173460	TUJUNGA	CA		10/29/2024		777		(90)			(90)		688	688			
100078337	MIAMI	FL		02/10/2022		3,141		(241)			(241)		2,900	2,900			
100137906	HOUSTON	TX		12/08/2023		1,905		(76)			(76)		1,830	1,830			
100174128	DUARTE	CA		10/31/2024		1,401		(134)			(134)		1,267	1,267			
100180717	PORTLAND	OR		11/26/2024		1,655		(84)			(84)		1,572	1,572			
100143716	HERMOSA BEACH	CA		02/26/2024		2,079		(116)			(116)		1,963	1,963			
100116803	KIRKLAND	WA		07/20/2023		(4,572)		8,374			8,374		3,802	3,802			
100171757	HENRICO	NC		10/17/2024		1,853		(157)			(157)		1,697	1,697			
100152482	CHESAPEAKE	VA		05/16/2024		976		(156)			(156)		820	820			
100103802	JERSEY CITY	NJ		05/10/2023		2,566		(117)			(117)		2,449	2,449			
100029769	SEAL BEACH	CA		10/26/2018		2,097		134			134		2,231	2,231			
100149040	SAVANNAH	GA		04/19/2024		1,557		106			106		1,662	1,662			
100109809	KISSIMMEE	FL		08/04/2023		1,770		8			8		1,778	1,778			
100090255	PHOENIX	AZ		01/13/2023		1,191		(96)			(96)		1,095	1,095			
100185966	PEMBROKE PINES	FL		12/26/2024		1,719		(166)			(166)		1,553	1,553			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128372	CAPE CORAL	FL		09/15/2023		1,526		(145)			(145)		1,382	1,382			
100169923	CORSICANA	TX		11/08/2024		2,051		(130)			(130)		1,921	1,921			
100136198	CORNVILLE	AZ		11/20/2023		1,618		101			101		1,719	1,719			
100147562	GRANBURY	TX		04/03/2024		1,684		(143)			(143)		1,542	1,542			
100133886	EWA BEACH	HI		11/29/2023		1,305		151			151		1,456	1,456			
100114683	HUMBLE	TX		06/29/2023		1,767		(87)			(87)		1,679	1,679			
100091102	LOS ANGELES	CA		01/31/2023		1,380		(242)			(242)		1,138	1,138			
100149735	SPRING VALLEY	NY		04/26/2024		(875)		2,463			2,463		1,587	1,587			
100180757	SILVER SPRING	MD		11/26/2024		1,797		(222)			(222)		1,575	1,575			
100172825	MINNEAPOLIS	MN		12/06/2024		2,714		(171)			(171)		2,543	2,543			
100108472	PALM BEACH GARDENS	FL		05/25/2023		1,902		(28)			(28)		1,875	1,875			
100142079	CUMMING	GA		02/29/2024		1,407		(164)			(164)		1,244	1,244			
100131627	RANCHO MIRAGE	CA		10/06/2023		1,819		(60)			(60)		1,759	1,759			
100073558	OCEANSIDE	CA		11/19/2021		2,087		(190)			(190)		1,897	1,897			
100090699	FAR ROCKAWAY	NY		12/29/2022		1,825		(145)			(145)		1,680	1,680			
100154117	VENTURA	CA		07/11/2024		1,596		(171)			(171)		1,424	1,424			
100136935	PEACHTREE CORNERS	GA		11/28/2023		1,560		(43)			(43)		1,517	1,517			
100174180	FLORENCE	AL		10/31/2024		1,489		(186)			(186)		1,303	1,303			
100159307	WESTON	FL		07/15/2024		1,772		(134)			(134)		1,638	1,638			
100138825	KINGSLAND	TX		12/21/2023		1,721		(30)			(30)		1,691	1,691			
100163394	MORRO BAY	CA		09/27/2024		1,242		(114)			(114)		1,128	1,128			
100071897	SUNNYVALE	CA		01/21/2022		69,616			69,616		(69,616)						
100135017	SARATOGA	CA		10/30/2023		916		553			553		1,469	1,469			
100110414	BEND	OR		06/30/2023		2,293		45			45		2,338	2,338			
100139967	GATLINBURG	TN		01/09/2024		1,761		(127)			(127)		1,634	1,634			
100145190	UNITED KINGDOM	GBR		03/12/2024		(44,155)		(1,235)			(1,235)	44,642	(749)		749		749
100147479	ANTIOCH	CA		04/03/2024		979		(101)			(101)		878	878			
100150082	CORONA	CA		06/14/2024		2,134		(128)			(128)		2,006	2,006			
100076723	FULLERTON	CA		12/30/2021		114		(114)			(114)						
100175361	NORTH HOLLYWOOD	CA		11/05/2024		1,963		(96)			(96)		1,867	1,867			
4010053838	AKRON	OH		06/20/2023		1,684		(158)			(158)		1,527	1,527			
100156719	(ENCINO AREA) LOS ANGELES	CA		06/26/2024		1,443		(42)			(42)		1,401	1,401			
100151504	ORLANDO	FL		05/10/2024		1,794		(117)			(117)		1,677	1,677			
100110651	SAMMAMISH	WA		06/30/2023		2,116		64			64		2,180	2,180			
100139590	BUENA PARK	CA		12/28/2023		1,248		(97)			(97)		1,151	1,151			
100118732	DUBLIN	OH		07/25/2023		1,460		(92)			(92)		1,368	1,368			
100181357	VAN NUYS	CA		12/06/2024		1,246		(142)			(142)		1,104	1,104			
100162015	BAITING HOLLOW	NY		07/31/2024		1,658		(159)			(159)		1,498	1,498			
100176637	PHOENIX	AZ		11/15/2024		1,793		(120)			(120)		1,674	1,674			
100101992	CARSON	CA		04/14/2023		1,723		(93)			(93)		1,629	1,629			
100166186	LEAVENWORTH	WA		09/09/2024		1,796		(86)			(86)		1,710	1,710			
100115505	GILBERT	AZ		07/17/2023		29,966		(15)	29,951		(29,966)						
100116331	SCOTTSDALE	AZ		07/20/2023		2,116		2,106			2,106		4,222	4,222			
100083508	SAN JOSE	CA		06/06/2022		8,176		(360)			(360)		7,816	7,816			
100173504	MONROE	NY		10/29/2024		1,522		(215)			(215)		1,307	1,307			
100083069	SAN JOSE	CA		05/26/2022		3,119		1,434			1,434		4,553	4,553			
100165355	MURRIETA	CA		08/29/2024		1,570		(170)			(170)		1,400	1,400			
100086284	AMSTERDAM	NLD		08/29/2022		(64,856)						64,579	(277)		277		277
100166173	EMERALD ISLE	NC		09/09/2024		1,766		(131)			(131)		1,634	1,634			
100080200	WESTWOOD	NJ		02/25/2022		3,000		(15)			(15)		2,986	2,986			
100156389	MILL VALLEY	CA		07/25/2024		1,604		(84)			(84)		1,520	1,520			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091723	NAVARRE	FL		03/24/2023		1,789		(40)			(40)		1,749	1,749			
100135122	FREEPORT	TX		11/01/2023		1,685		8			8		1,692	1,692			
100071926	SAN JOSE	CA		11/19/2021		156		(156)			(156)						
100170400	ALHAMBRA	CA		10/09/2024		1,756		(128)			(128)		1,628	1,628			
100141668	SAN JOSE	CA		01/30/2024		1,375		(88)			(88)		1,287	1,287			
100148475	LONG BEACH	CA		04/12/2024		1,698		(195)			(195)		1,503	1,503			
100171354	EASTVALE (MIRA LOMA AREA)	CA		10/16/2024		1,861		(190)			(190)		1,672	1,672			
4010041669	VICTORIA	NY		02/02/2023		1,599		(181)			(181)		1,418	1,418			
100161969	SOUTH GATE	CA		07/31/2024		1,638		(152)			(152)		1,487	1,487			
100074451	COLLEGE POINT	NY		12/02/2021		3,543		(465)			(465)		3,078	3,078			
100139697	UNITED KINGDOM	GBR		12/18/2023		(45,218)						44,646	(572)		572		572
100132670	GILROY	CA		11/03/2023		1,518		(46)			(46)		1,472	1,472			
100120464	WALTHAM	MA		08/18/2023		1,267		11			11		1,278	1,278			
100068213	WASHINGTON	DC		08/25/2021		4,012		66			66		4,078	4,078			
100179377	ESCONDIDO	CA		12/27/2024		1,629		(160)			(160)		1,469	1,469			
100185759	VENTURA	CA		12/23/2024		1,451		(97)			(97)		1,354	1,354			
100129406	WALNUT	CA		09/26/2023		1,751		(3)			(3)		1,748	1,748			
100101970	JURUPA VALLEY	CA		04/14/2023		2,694		(77)			(77)		2,617	2,617			
100120912	SCOTTSDALE	AZ		08/30/2023		1,812		(1)			(1)		1,811	1,811			
100120829	KEY WEST	FL		08/25/2023		263,223		377			377		263,601	263,601			
100116076	(SHADOW HILLS AREA)LOS ANGELES	CA		07/20/2023		(4,980)		8,919			8,919		3,939	3,939			
100181533	SOUTHWEST RANCHES	FL		12/06/2024		1,997		75			75		2,072	2,072			
100142641	DOWNEY	CA		02/08/2024		1,889		(110)			(110)		1,779	1,779			
100065763	SANTA ANA	CA		07/28/2021		3,801		(198)			(198)		3,603	3,603			
100162263	WELLINGTON	FL		09/06/2024		1,304		(125)			(125)		1,179	1,179			
100170115	GRAND JUNCTION	CO		10/08/2024		1,912		(28)			(28)		1,884	1,884			
100161836	EAST ELMHURST	NY		07/31/2024		(784)		2,357			2,357		1,573	1,573			
4010061606	DAYTON	OH		10/27/2023		93,298		(962)			(962)		92,337	92,337			
100081019	ATLANTA	GA		03/18/2022		3,553		246			246		3,799	3,799			
100148316	DRESHER	PA		04/12/2024		1,851		(73)			(73)		1,778	1,778			
100148622	LIBERTY HILL	TX		05/15/2024		1,692		(12)			(12)		1,679	1,679			
100173732	MIAMI	FL		10/30/2024		1,598		(212)			(212)		1,385	1,385			
100182480	DALLAS	TX		12/12/2024		1,899		23			23		1,923	1,923			
100014327	JACKSON HEIGHTS	NY		09/27/2017		867		1,336			1,336		2,203	2,203			
100139943	PILOT POINT	TX		01/09/2024		1,705		(102)			(102)		1,603	1,603			
100129633	BALDWIN PARK	CA		09/29/2023		1,928		36			36		1,964	1,964			
100179808	MIAMI	FL		11/21/2024		1,833		(120)			(120)		1,712	1,712			
100116836	DALLAS	TX		07/20/2023		2,055		2,096			2,096		4,151	4,151			
100137863	VERO BEACH	FL		12/08/2023		1,651		112			112		1,762	1,762			
100171425	OCEAN CITY	NJ		10/16/2024		2,185		(160)			(160)		2,025	2,025			
100136261	CAPE CHARLES	VA		11/20/2023		8,347		78			78		8,425	8,425			
100180223	YUCCA VALLEY	CA		11/25/2024		1,781		(94)			(94)		1,687	1,687			
100079808	ORANGE BEACH	AL		04/08/2022		1,777		(220)			(220)		1,557	1,557			
100116072	PASADENA	CA		07/20/2023		(5,100)		9,307			9,307		4,207	4,207			
100143424	BOERNE	TX		02/16/2024		1,608		(71)			(71)		1,538	1,538			
100110358	NORTH BAY VILLAGE	FL		06/30/2023		2,086		(6)			(6)		2,080	2,080			
100176659	EL CAJON	CA		11/15/2024		1,810		(111)			(111)		1,699	1,699			
100134786	HUNTINGTON BEACH	CA		10/30/2023		1,689		(7)			(7)		1,682	1,682			
100023906	SANTA MONICA	CA		09/10/2018		19,496		(168)			(168)		19,328	19,328			
100170265	FT LAUDERDALE	FL		10/08/2024		1,369		(117)			(117)		1,251	1,251			
100067959	LIVERMORE	CA		09/23/2021		3,962		(60)			(60)		3,902	3,902			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090869	HILLSBOROUGH	NJ		01/31/2023		2,062		56			56		2,118	2,118			
100152430	WASHINGTON	DC		05/17/2024		1,697		(123)			(123)		1,574	1,574			
100170405	SAN JOSE	CA		10/09/2024		(27)		27			27						
100043754	BRENTWOOD	CA		08/13/2020		2,500		(373)			(373)		2,127	2,127			
100133056	HONOLULU	HI		11/29/2023		1,496		34			34		1,530	1,530			
100167946	LOS ANGELES	CA		09/20/2024		1,787		(251)			(251)		1,535	1,535			
100144730	UNITED KINGDOM	GBR		03/12/2024		(45,405)		(166)			(166)	44,706	(865)			865	865
100129237	OCEANSIDE	CA		11/03/2023		1,140		(67)			(67)		1,073	1,073			
100182103	REDONDO BEACH	CA		12/12/2024		1,862		92			92		1,954	1,954			
100159932	CUTLER BAY	FL		08/16/2024		1,565		(108)			(108)		1,457	1,457			
100182712	SARATOGA SPRINGS	UT		12/12/2024		1,564		(148)			(148)		1,416	1,416			
100118763	NEWPORT BEACH	CA		07/25/2023		1,925		(168)			(168)		1,758	1,758			
100000142	MOUNTAIN VIEW	CA		03/23/2016		3,612		(102)			(102)		3,510	3,510			
100083392	ROTTERDAM	NLD		05/27/2022		(64,626)						64,241	(385)			385	385
100164075	INGLEWOOD	CA		08/21/2024		34		(34)			(34)						
100144966	UNITED KINGDOM	GBR		03/12/2024		(45,258)		(179)			(179)	44,480	(958)			958	958
100169786	HAYWARD	CA		09/30/2024		1,842		(110)			(110)		1,732	1,732			
100161412	EASTVALE	CA		07/26/2024		1,992		(130)			(130)		1,862	1,862			
100101078	BROOKLYN	NY		04/28/2023		2,503		430			430		2,934	2,934			
100150528	EWA BEACH	HI		05/03/2024		1,940		32			32		1,972	1,972			
100156615	NAGS HEAD	NC		06/24/2024		1,681		(80)			(80)		1,601	1,601			
100083655	BATTLE GROUND	WA		06/23/2022		2,244		(158)			(158)		2,086	2,086			
100134629	VAN NUYS	CA		10/30/2023		2,987		975			975		3,962	3,962			
100080362	BONITA	CA		02/28/2022		3,519		(119)			(119)		3,400	3,400			
100167488	UPLAND	CA		10/31/2024		1,985		(31)			(31)		1,954	1,954			
100158189	UNITED KINGDOM	GBR		07/09/2024		(54,862)		9,010			9,010	45,711	(140)			(90)	140
100175540	BRADENTON	FL		11/08/2024		1,831		(132)			(132)		1,699	1,699			
100154191	RANCHO CUCAMONGA	CA		07/11/2024		1,345		(112)			(112)		1,233	1,233			
100118019	HACIENDA HEIGHTS	CA		07/20/2023		2,209		323			323		2,532	2,532			
100103153	JAMAICA	NY		04/21/2023		1,998		(99)			(99)		1,899	1,899			
100080351	SAN JOSE	CA		02/28/2022		3,662		(78)			(78)		3,584	3,584			
100108156	TIGARD	OR		05/24/2023		82		(82)			(82)						
100158932	BRICK	NJ		07/12/2024		12,008		(428)			(428)		11,581	11,581			
100135272	WELLS	ME		11/08/2023		1,813		136			136		1,950	1,950			
100086038	EWA BEACH	HI		08/24/2022		2,872		(147)			(147)		2,725	2,725			
100163992	JACKSONVILLE	FL		08/21/2024		1,455		(185)			(185)		1,270	1,270			
100136987	LEAVENWORTH	WA		11/28/2023		1,569		(24)			(24)		1,545	1,545			
100108236	RIALTO	CA		05/24/2023		1,904		(126)			(126)		1,778	1,778			
100068260	ARCADIA	CA		08/25/2021		3,759		(156)			(156)		3,603	3,603			
100182693	REMER	MN		12/12/2024		1,714		(96)			(96)		1,618	1,618			
100083345	ROTTERDAM	NLD		05/27/2022		(64,484)						64,120	(364)			364	364
100153153	COROLLA	NC		05/28/2024		4,057		2,479			2,479		6,536	6,536			
100132365	SARASOTA	FL		11/03/2023		1,780		476			476		2,256	2,256			
100162049	PALM BEACH GARDENS	FL		07/31/2024		2,087		(131)			(131)		1,957	1,957			
100153697	WEST COVINA	CA		05/31/2024		24,514		(892)			(892)		23,622	23,622			
100136919	WEST PALM BEACH	FL		11/28/2023		2,389		(99)			(99)		2,290	2,290			
100176674	SEAFORD	NY		11/15/2024		2,237		(147)			(147)		2,091	1,267		(824)	(824)
100119345	PACIFIC BEACH	WA		07/31/2023		2,364		248			248		2,612	2,612			
100164859	SAN GABRIEL	CA		08/26/2024		630		(107)			(107)		523	523			
100080044	SANTA BARBARA	CA		04/08/2022		2,292		226			226		2,518	2,518			
100182179	FRISCO	NC		12/12/2024		2,480		(108)			(108)		2,373	2,373			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185362	VALLEJO	CA		12/20/2024		1,819		79			79		1,898	1,898			
100163408	DULUTH	GA		09/27/2024		1,893		(106)			(106)		1,787	1,787			
100107832	PARKLAND	FL		05/19/2023		1,236		(86)			(86)		1,149	1,149			
100151620	RENTON	WA		05/10/2024		1,658		(75)			(75)		1,583	1,583			
100166966	LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024		2,251		(172)			(172)		2,079	2,079			
100109226	CORONA	CA		07/21/2023		5,039		(165)			(165)		4,874	4,874			
100179981	KAPOLEI	HI		11/25/2024		2,370		166			166		2,535	2,535			
100074468	SCOTTSDALE	AZ		12/02/2021		18,798		525			525		19,323	19,323			
100148652	CHULA VISTA	CA		04/15/2024		1,793		(82)			(82)		1,711	1,711			
100099579	SACRAMENTO	CA		04/06/2023		1,576		(55)			(55)		1,520	1,520			
100152416	SADDLE BROOK	NJ		05/17/2024		1,686		(77)			(77)		1,609	1,609			
100148586	LINDEN	NJ		04/12/2024		1,649		(31)			(31)		1,618	1,618			
100142986	PORT SAINT LUCIE	FL		02/09/2024		116,472			116,472		(116,472)						
100167424	SUNBURY	OH		09/16/2024		1,633		(32)			(32)		1,601	1,601			
100088791	GLENWOOD SPRINGS	CO		11/15/2022		1,156		5			5		1,161	1,161			
100156713	WARRENTON	OR		06/26/2024		(65)		65			65						
100151690	OCEANSIDE	CA		05/10/2024		1,747		(93)			(93)		1,654	1,654			
100108095	LOS ANGELES (SAN PEDRO AREA)	CA		05/24/2023		1,412		(192)			(192)		1,220	1,220			
100185718	WAALWIJK	NLD		12/20/2024		(64,444)						63,987	(457)		457		457
100159881	COOPER CITY	FL		08/16/2024		1,637		(120)			(120)		1,518	1,518			
100173125	PARADISE	CA		10/30/2024		1,579		(166)			(166)		1,413	1,413			
100184953	MIAMI	FL		12/19/2024		1,522		(136)			(136)		1,387	1,387			
100115432	MENIFEE	CA		07/17/2023		3,241		(224)			(224)		3,017	3,017			
100168800	VAN NUYS	CA		09/26/2024		1,463		(239)			(239)		1,224	1,224			
100146635	RICHWOOD	TX		03/20/2024		1,330		(136)			(136)		1,195	1,195			
100115367	TAMPA	FL		07/17/2023		1,345		(25)			(25)		1,320	1,320			
100132689	CHATSWORTH	CA		11/03/2023		3,410		(125)			(125)		3,285	3,285			
100067388	CABO SAN LUCAS	MEX		08/13/2021		13,772							13,772	13,772			
100136403	JACKSONVILLE BEACH	FL		11/20/2023		52,199		(117)			(117)		52,081	52,081			
100162095	SANFORD	FL		07/31/2024		7,857		(422)			(422)		7,435	7,435			
100101117	HENDERSON	NV		04/28/2023		2,159		927			927		3,086	3,086			
100168673	RICHARDSON	TX		09/25/2024		1,453		15			15		1,468	1,468			
100078611	DEN HAAG	NLD		01/26/2022		(64,784)						63,912	(871)		871		871
100115093	APOLLO BEACH	FL		07/14/2023		2,108		186			186		2,294	2,294			
100117107	SAN BRUNO	CA		07/20/2023		(282)		282			282						
100128851	PALM BEACH GARDENS	FL		09/21/2023		1,736		(98)			(98)		1,638	1,638			
100172716	OXNARD	CA		11/21/2024		1,281		(96)			(96)		1,185	1,185			
100108326	BROOKLYN	NY		05/25/2023		(1,780)		1,780			1,780						
100156826	PAYSON	UT		06/27/2024		2,590		(173)			(173)		2,417	2,417			
100156405	MIAMI	FL		06/24/2024		1,122		(51)			(51)		1,071	1,071			
100150785	REDWOOD CITY	CA		05/07/2024		5,682		(408)			(408)		5,274	5,274			
100103323	HOLLYWOOD	FL		04/28/2023		1,800		(82)			(82)		1,718	1,718			
100128917	CORAL SPRINGS	FL		09/21/2023		1,256		(35)			(35)		1,222	1,222			
755190	PALO ALTO	CA		12/31/2006		99,824							99,824	99,824			
100100570	SPRING BRANCH	TX		04/27/2023		2,970		(238)			(238)		2,732	2,732			
100102620	CAMARILLO	CA		06/22/2023		1,543		(110)			(110)		1,433	1,433			
100161913	MESA	AZ		07/31/2024		21		(21)			(21)						
100127703	PERRYSBURG	OH		09/08/2023		4,948		(270)			(270)		4,678	4,678			
100164380	SALISBURY	NC		08/21/2024		1,800		(92)			(92)		1,708	1,708			
100119731	STATEN ISLAND	NY		08/08/2023		1,813		(92)			(92)		1,720	1,720			
100156740	FALLBROOK	CA		06/26/2024		986		(164)			(164)		822	822			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100055882	ANAHEIM	CA		03/26/2021		2,853		(217)			(217)		2,636	2,636			
100091017	LOS ANGELES	CA		01/31/2023		1,372		(126)			(126)		1,246	1,246			
100145609	UNITED KINGDOM	GBR		03/12/2024		(44,650)		(125)			(125)	44,139	(636)		636		636
100180646	RANCHO CUCAMONGA	CA		11/26/2024		1,311		(140)			(140)		1,171	1,171			
100092042	THE BRONX	NY		02/09/2023		1,557		(131)			(131)		1,426	1,426			
100179974	WOODLAND PARK	CO		11/25/2024		1,898		216			216		2,114	2,114			
100182529	LUDLOW	VT		12/12/2024		1,811		(71)			(71)		1,741	1,741			
100077878	DEVENTER	NLD		12/29/2021		199,340						54,154	253,494	252,558	(937)		(937)
100151574	FAIRPLAY	CO		05/10/2024		1,901		50			50		1,951	1,951			
100153260	BOULDER	CO		05/30/2024		2,357		(55)			(55)		2,303	2,303			
100141193	(CHATSWORTH AREA) LOS ANGELES	CA		01/30/2024		(504)		504			504						
100044701	FRANKLIN	MA		11/19/2020		816		(225)			(225)		591	591			
100174014	HONOLULU	HI		10/31/2024		1,764		(115)			(115)		1,649	1,649			
100165042	STATEN ISLAND	NY		08/28/2024		161,898		(8,334)			(8,334)		153,564	153,564			
100116386	BAYVILLE	NY		07/20/2023		(5,534)		5,534			5,534						
100126361	COLUMBIA	NJ		08/30/2023		1,430		(140)			(140)		1,290	1,290			
100148131	FOLSOM	CA		04/10/2024		1,534		(54)			(54)		1,480	1,480			
100186536	WINTER GARDEN	FL		12/30/2024		1,476		(141)			(141)		1,335	1,335			
100144672	UNITED KINGDOM	GBR		03/12/2024		(46,070)		(107)			(107)	44,525	(1,653)		380	1,273	1,653
100154745	SAN DIEGO	CA		07/19/2024		1,769		(195)			(195)		1,574	1,574			
100086704	SEGUIN	TX		09/30/2022		1,916		(205)			(205)		1,711	1,711			
100079596	LOS ANGELES	CA		04/08/2022		2,248		221			221		2,469	2,469			
100150494	SEMINOLE	FL		05/03/2024		1,843		(23)			(23)		1,820	1,820			
100087750	SARASOTA	FL		11/17/2022		68		(68)			(68)						
100132597	PHOENIX	AZ		11/03/2023		1,055		56			56		1,111	1,111			
100179800	WINTER GARDEN	FL		11/21/2024		1,685		(149)			(149)		1,536	1,536			
100180849	LEIDEN	NLD		11/27/2024		(64,403)						63,661	(742)		742		742
100160905	LAKE HAVASU CITY	AZ		07/24/2024		1,839		(88)			(88)		1,751	1,751			
100154569	DALLAS	TX		06/14/2024		1,758		(98)			(98)		1,660	1,660			
100142931	LOS ANGELES	CA		02/09/2024		1,753		(146)			(146)		1,606	1,606			
100142396	PORT MONMOUTH	NJ		02/02/2024		(1)		1			1						
100180480	RICHMOND HILL	NY		11/26/2024		1,679		(163)			(163)		1,516	1,516			
100180531	LOS ANGELES	CA		11/26/2024		1,540		(150)			(150)		1,390	1,390			
100185018	MARIETTA	GA		12/19/2024		1,204		(153)			(153)		1,051	1,051			
100171297	CHINO	CA		10/16/2024		1,663		(141)			(141)		1,523	1,523			
100148465	SUNSET BEACH	NC		04/12/2024		1,877		(99)			(99)		1,778	1,778			
100166140	SOUTHLAKE	TX		09/09/2024		1,583		(30)			(30)		1,554	1,554			
100149310	OCEANSIDE	CA		04/24/2024		1,838		(58)			(58)		1,780	1,780			
100144034	SAN DIEGO	CA		03/07/2024		23,696		(175)			(175)		23,521	23,521			
100179542	MARGATE CITY	NJ		11/21/2024		1,882		(56)			(56)		1,826	1,826			
4010054178	MIDDLE RIVER	MD		08/24/2023		1,899		(108)			(108)		1,791	1,791			
100065204	SANTA CLARA	CA		07/14/2021		15,252		(36)			(36)		15,215	15,215			
100135599	PACOIMA	CA		11/09/2023		38,130		28			(37,101)		1,029	1,029			
100158569	POMONA	CA		07/10/2024		1,660		(71)			(71)		1,590	1,590			
100129954	MIAMI	FL		09/27/2023		893		545			545		1,438	1,438			
100118719	AVONDALE ESTATES	GA		07/25/2023		1,390		(55)			(55)		1,335	1,335			
100159482	SURFSIDE BEACH	SC		07/15/2024		1,970		(124)			(124)		1,846	1,846			
100179852	JACKSONVILLE	FL		11/22/2024		3,206		(111)			(111)		3,095	3,095			
100092004	EAST QUOGUE	NY		02/09/2023		1,689		(146)			(146)		1,544	1,544			
100185592	STOCKTON	CA		12/20/2024		1,533		(174)			(174)		1,359	1,359			
100181242	LOS ANGELES	CA		12/06/2024		1,552		(119)			(119)		1,433	1,433			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119455	EL PORTAL	FL		07/31/2023		1,771		(46)			(46)		1,725	1,725			
100118714	BELLFLOWER	CA		07/25/2023		1,811		(107)			(107)		1,705	1,705			
100168087	LADERA RANCH	CA		09/20/2024		2,389		(77)			(77)		2,311	2,311			
100091073	LOS ANGELES	CA		01/31/2023		1,361		(158)			(158)		1,203	1,203			
100167085	NATIONAL CITY	CA		09/13/2024		1,600		(164)			(164)		1,436	1,436			
100071962	SAN CLEMENTE	CA		11/19/2021		115		(115)			(115)						
100143088	SAN DIEGO	CA		02/16/2024		1,991		(40)			(40)		1,952	1,952			
100162550	INGLEWOOD	CA		08/12/2024		1,743		(53)			(53)		1,690	1,690			
100133390	PHOENIX	MD		11/21/2023		5		(5)			(5)						
100185388	COLTON	CA		12/20/2024		1,992		155			155		2,147	2,147			
100176854	WHITE MARSH	MD		11/15/2024		1,671		(156)			(156)		1,515	1,515			
100165352	VERNAL	UT		08/29/2024		1,547		(121)			(121)		1,426	1,426			
100079699	HOLLYWOOD	FL		04/08/2022		2,166		(144)			(144)		2,022	2,022			
100079399	BELL GARDENS	CA		03/17/2022		3,242		(339)			(339)		2,904	2,904			
100165737	ROBSTOWN	TX		08/29/2024		1,559		(70)			(70)		1,488	1,488			
100118631	FRAMINGHAM	MA		07/25/2023		915		(87)			(87)		828	828			
100161996	LAS VEGAS	NV		07/31/2024		1,104		(155)			(155)		949	949			
100167993	OLATHE	KS		09/20/2024		16,801		124			124		16,926	16,926			
100130196	PALM SPRINGS	CA		11/15/2023		1,206		(184)			(184)		1,022	1,022			
100169409	HASTINGS ON HUDSON	NY		09/30/2024		1,794		(117)			(117)		1,677	1,677			
100167874	LOS ANGELES	CA		09/20/2024		1,563		(196)			(196)		1,367	1,367			
100186522	SARASOTA	FL		12/30/2024		2,642		25			25		2,667	2,667			
100154345	BROOKLYN	NY		06/12/2024		1,366		(16)			(16)		1,350	1,350			
100168265	GULF BREEZE	FL		09/20/2024		1,503		(48)			(48)		1,455	1,455			
100142532	TAMPA	FL		02/08/2024		1,848		(91)			(91)		1,758	1,758			
100119740	BRONX	NY		08/08/2023		1,465		(144)			(144)		1,320	1,320			
100176799	DAVIE	FL		11/15/2024		1,729		(212)			(212)		1,518	1,518			
100170015	TOMS RIVER	NJ		11/08/2024		1,761		(135)			(135)		1,626	1,626			
100176880	KILL DEVIL HILLS	NC		11/15/2024		1,683		(120)			(120)		1,563	1,563			
100142783	DESTIN	FL		02/08/2024		19,486		(346)			(346)		19,140	19,140			
100150571	BROKEN BOW	OK		05/03/2024		1,611		(73)			(73)		1,537	1,537			
100163347	AMBLER	PA		08/13/2024		1,712		(11)			(11)		1,700	1,700			
100133572	BIG BEAR LAKE	CA		10/23/2023		1,889		100			100		1,989	1,989			
100173815	NOVATO	CA		10/31/2024		1,695		(179)			(179)		1,516	1,516			
4010052935	SPRING HILL	FL		09/28/2023		90		(90)			(90)						
100120966	LAS VEGAS	NV		08/30/2023		2,293		320			320		2,613	2,613			
100078353	AURORA	CO		02/10/2022		73		(73)			(73)						
100119744	YONKERS	NY		08/08/2023		1,626		(70)			(70)		1,556	1,556			
100157623	VIRGINIA BEACH	VA		06/28/2024		1,578		(124)			(124)		1,454	1,454			
100159199	ALBRIGHTSVILLE	PA		07/15/2024		1,718		(124)			(124)		1,594	1,594			
100141827	LANDGRAAF	NLD		01/29/2024		(63,929)						63,396	(534)		534		534
100141855	ORLANDO	FL		03/27/2024		1,473		(128)			(128)		1,346	1,346			
100102364	NORCO	CA		06/07/2023		4,525		(66)			(66)		4,459	4,459			
100109127	SILVER SPRING	MD		06/05/2023		1,423		(46)			(46)		1,377	1,377			
100162044	MIAMI	FL		07/31/2024		1,297		(117)			(117)		1,180	1,180			
100142773	LITTLETON	NC		02/08/2024		1,555		(115)			(115)		1,440	1,440			
100118847	BAINBRIDGE ISLAND	WA		08/30/2023		1,876		(43)			(43)		1,832	1,832			
100148897	PORT ARANSAS	TX		04/17/2024		1,829		(96)			(96)		1,733	1,733			
100119305	BELLINGHAM	WA		07/31/2023		1,873		(21)			(21)		1,853	1,853			
100152841	DELANO	CA		05/22/2024		1,046		(153)			(153)		893	893			
100090088	SHERWOOD	OR		01/13/2023		1,696		(76)			(76)		1,620	1,620			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143197	DENVER	CO		02/16/2024		1,880		(80)			(80)		1,801	1,801			
100142447	WELLINGTON	FL		03/08/2024		2,857		(209)			(209)		2,647	2,647			
100162521	LA JOLLA	CA		08/12/2024		1,817		(46)			(46)		1,771	1,771			
100131587	FREDERICKSBURG	TX		10/06/2023		1,340		109			109		1,449	1,449			
100141887	LOS ANGELES (SUNLAND AREA)	CA		03/27/2024		1,458		(44)			(44)		1,414	1,414			
100169062	MIAMI LAKES	FL		09/27/2024		1,941		(88)			(88)		1,853	1,853			
100101845	GARDEN GROVE	CA		04/06/2023		1,697		(48)			(48)		1,649	1,649			
19219	PHARR	TX		09/25/2012		57,386		(59)			(59)		57,327	57,327			
100158745	ROANOKE	VA		07/10/2024		1,695		(76)			(76)		1,619	1,619			
100172907	LOS ANGELES	CA		10/25/2024		1,452		(107)			(107)		1,346	1,346			
100163967	HAYWARD	CA		10/04/2024		1,688		(171)			(171)		1,516	1,516			
100151410	EAST WENATCHEE	WA		05/10/2024		5,783		(180)			(180)		5,603	5,603			
100118025	ONTARIO	CA		07/20/2023		(790)		3,111			3,111		2,321	2,321			
100148569	SAN JOSE	CA		04/12/2024		3,502		(66)			(66)		3,436	3,436			
100076684	PARK CITY	UT		12/16/2021		3,724		(215)			(215)		3,508	3,508			
100173060	RANCHO SANTA MARGARITA	CA		10/25/2024		1,307		(173)			(173)		1,134	1,134			
100152940	LAS CRUCES	NM		06/27/2024		1,728		(68)			(68)		1,660	1,660			
100171640	PALM DESERT	CA		10/16/2024		1,836		(152)			(152)		1,684	1,684			
100151440	GREENWICH	CT		05/10/2024		1,687		(49)			(49)		1,638	1,638			
100116635	SAN FRANCISCO	CA		07/20/2023		2,437		2,064			2,064		4,501	4,501			
100139269	TUJUNGA AREA LOS ANGELES	CA		12/28/2023		1,511		(36)			(36)		1,475	1,475			
100153439	GARDEN CITY	NY		05/30/2024		1,368		(85)			(85)		1,283	1,283			
100078459	MT PLEASANT	SC		01/25/2022		28,011		739			739		28,750	28,750			
100139204	GLENDALE	CA		12/28/2023		1,454		(107)			(107)		1,347	1,347			
100154606	EAST FALMOUTH	MA		06/14/2024		770		2			2		772	772			
100152597	UNION CITY	CA		05/17/2024		1,766		3			3		1,770	1,770			
100154075	MONTEBELLO	CA		06/06/2024		2,357		(82)			(82)		2,274	2,274			
100165622	SEAGOVILLE	TX		10/04/2024		2,085		(185)			(185)		1,900	1,900			
100147556	EVERETT	WA		04/03/2024		1,617		(190)			(190)		1,427	1,427			
100154638	LA MIRADA	CA		07/19/2024		1,881		(59)			(59)		1,822	1,822			
100101810	BRONX	NY		03/31/2023		9,421		(7,665)			(7,665)		1,756	1,756			
100099929	BEND	OR		03/28/2023		1,144		(52)			(52)		1,091	1,091			
100054166	SHERMAN OAKS	CA		03/23/2021		6,301		(148)			(148)		6,153	6,153			
100091178	LOS ANGELES	CA		01/31/2023		21		35			35		56	56			
100161421	LAKESIDE	CA		07/29/2024		1,649		(40)			(40)		1,609	1,609			
100026815	UNION CITY	CA		09/26/2018		2,589		1,012			1,012		3,601	3,601			
100127474	PORTLAND	OR		09/08/2023		1,882		(7)			(7)		1,875	1,875			
100168596	KILL DEVIL HILLS	NC		09/25/2024		1,580		(73)			(73)		1,507	1,507			
100099739	YONKERS	NY		02/28/2023		1,730		(77)			(77)		1,653	1,653			
100138159	HOLLISTER	MO		12/14/2023		1,494		(53)			(53)		1,441	1,441			
100157841	MINERAL BLUFF	GA		07/09/2024		1,589		(38)			(38)		1,552	1,552			
100068427	SAN PEDRO	CA		08/25/2021		3,544		(300)			(300)		3,244	3,244			
100117402	CHINO	CA		07/20/2023		(980)		3,408			3,408		2,428	2,428			
100136312	INLET BEACH	FL		11/20/2023		702		225			225		927	927			
100070227	DEN HAAG	NLD		08/31/2021		(58,388)						62,928	4,539	4,628	89		89
100103371	IRVINE	CA		06/16/2023		1,801		(97)			(97)		1,704	1,704			
100114955	VAIL	CO		07/14/2023		34		(34)			(34)						
100186348	HOT SPRINGS	AR		12/30/2024		1,848		(39)			(39)		1,809	1,809			
100139976	ATLANTA	GA		01/09/2024		1,860		(59)			(59)		1,801	1,801			
100158234	UNITED KINGDOM	GBR		07/09/2024		(54,527)		9,136			9,136	44,992	(399)		399		399
100186338	BETHANY BEACH	DE		12/30/2024		3,704		(57)			(57)		3,646	3,646			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128868	LONG BEACH	CA		09/21/2023		2,092		(3)			(3)		2,090	2,090			
100103811	MOUNT VERNON	NY		05/10/2023		1,712		(66)			(66)		1,647	1,647			
100182354	NARRAGANSETT	RI		12/12/2024		1,750		(46)			(46)		1,704	1,704			
100182425	UPLAND	CA		12/12/2024		1,708		(67)			(67)		1,641	1,641			
100081543	SEATTLE	WA		03/18/2022		4,442		209			209		4,651	4,651			
100167137	DENVER	CO		09/13/2024		1,473		(23)			(23)		1,451	1,451			
100129352	PRINCETON	TX		09/25/2023		2,036		241			241		2,277	2,277			
100181501	TRUCKEE	CA		12/06/2024		4,963		(222)			(222)		4,741	4,741			
100168544	DENVER	CO		09/25/2024		1,799		(110)			(110)		1,689	1,689			
100175515	LOS ANGELES (RESEDA AREA)	CA		12/23/2024		1,701		(111)			(111)		1,590	1,590			
100120265	MORRISON	CO		08/18/2023		1,724		(164)			(164)		1,559	1,559			
100138160	HOLLISTER	MO		12/14/2023		1,485		(44)			(44)		1,441	1,441			
100160392	AUSTIN	TX		09/06/2024		1,751		(186)			(186)		1,565	1,565			
100101910	LAKEHEAD	CA		04/06/2023		1,554		(116)			(116)		1,438	1,438			
100185758	DANVILLE	CA		12/23/2024		1,750		(82)			(82)		1,667	1,667			
100060087	OCEANSIDE	CA		06/25/2021		3,760		(283)			(283)		3,477	3,477			
100155066	MCKINNEY	TX		07/19/2024		3,652		(130)			(130)		3,522	3,522			
100176750	GROVER BEACH	CA		11/15/2024		1,841		(50)			(50)		1,792	1,792			
100129224	SEDONA	AZ		11/03/2023		1,671		(24)			(24)		1,647	1,647			
100081762	LA JOLLA	CA		03/22/2022		3		(3)			(3)						
100186210	CARSON	CA		12/27/2024		3,849		(207)			(207)		3,642	3,642			
100120620	CORONA	CA		08/18/2023		1,380		(88)			(88)		1,292	1,292			
100169489	NUTLEY	NJ		09/30/2024		672,743		(19,882)			(19,882)		652,861	652,861			
100145849	HAWTHORNE	CA		03/15/2024		1,610		(187)			(187)		1,422	1,422			
100143912	BRONX	NY		03/06/2024		15,059		(452)			(452)		14,607	14,607			
100162889	LANCASTER	VA		08/12/2024		1,550		(111)			(111)		1,439	1,439			
100164207	LADERA RANCH	CA		08/21/2024		1,750		(9)			(9)		1,741	1,741			
100119795	BAYONNE	NJ		08/08/2023		1,510		(126)			(126)		1,384	1,384			
100160861	KIMBERLY	ID		07/24/2024		1,770		(97)			(97)		1,673	1,673			
100090325	HAWTHORNE	CA		01/06/2023		1,208		(42)			(42)		1,166	1,166			
100167939	MANTECA	CA		09/20/2024		1,639		(111)			(111)		1,528	1,528			
100167469	LOS ANGELES	CA		10/31/2024		72		(72)			(72)						
100144575	NASHVILLE	TN		04/26/2024		1,609		(98)			(98)		1,511	1,511			
100134984	LOS ANGELES	CA		10/30/2023		939		601			601		1,540	1,540			
100168158	ANGEL FIRE	NM		09/20/2024		1,536		(64)			(64)		1,472	1,472			
100076391	DEERFIELD BEACH	FL		12/23/2021		3,171		(281)			(281)		2,890	2,890			
100078452	MOORESTOWN	NJ		01/25/2022		3,321		(115)			(115)		3,206	3,206			
100176012	ARROYO GRANDE	CA		12/20/2024		1,783		(78)			(78)		1,705	1,705			
100132607	SANTA ROSA BEACH	FL		11/03/2023		1,569		96			96		1,665	1,665			
100153161	HAYDEN	ID		05/28/2024		4,466		2,443			2,443		6,909	6,909			
100169820	NORTHRIDGE	CA		09/30/2024		1,618		(69)			(69)		1,549	1,549			
100166073	RESEDA	CA		09/09/2024		4,691		(197)			(197)		4,494	4,494			
100154343	JOHNS CREEK	GA		06/12/2024		890		(25)			(25)		866	866			
100121050	NETHERLANDS	NLD		08/28/2023		(63,461)						62,985	(476)		476		476
100119614	LONG BEACH	CA		07/31/2023		1,666		(48)			(48)		1,618	1,618			
100120268	APPLE VALLEY	CA		08/18/2023		1,794		(106)			(106)		1,689	1,689			
100147848	WESTMINSTER	CA		04/08/2024		1,835		(65)			(65)		1,770	1,770			
100139538	LOS ANGELES	CA		12/28/2023		4,401		3			3		4,404	4,404			
100175696	GARDEN GROVE	CA		11/12/2024		1,826		(190)			(190)		1,636	1,636			
100118720	NAPLES	FL		07/25/2023		4,843		(371)			(371)		4,472	4,472			
100080926	ONTARIO	CA		04/01/2022		2,970		(229)			(229)		2,741	2,741			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086204	SAN JOSE	CA		10/07/2022		3,145		(145)			(145)		3,000	3,000			
100143488	GRAND PRAIRIE	TX		02/21/2024		1,387		(98)			(98)		1,289	1,289			
100134843	SAN DIEGO	CA		10/30/2023		1,581		(14)			(14)		1,567	1,567			
100132334	NIPOMO	CA		11/03/2023		4,759		1,248			1,248		6,007	6,007			
100117719	ESCONDIDO	CA		07/20/2023		1,565		(50)			(50)		1,515	1,515			
100172905	LOS ANGELES	CA		10/25/2024		3,543		(154)			(154)		3,389	3,389			
100131648	OCEAN CITY	MD		10/06/2023		1,692		133			133		1,825	1,825			
100118032	WESTMINSTER	CA		07/20/2023		2,175		361			361		2,535	2,535			
100172920	SCOTTSDALE	AZ		10/25/2024		1,471		(208)			(208)		1,263	1,263			
100076077	NEW ORLEANS	LA		01/07/2022		3,548		(153)			(153)		3,394	3,394			
100173253	PORT LUDLOW	WA		10/30/2024		1,924		(114)			(114)		1,810	1,810			
100159570	SAN DIEGO	CA		07/15/2024		1,424		(77)			(77)		1,347	1,347			
100091329	SANTA ROSA BEACH	FL		01/13/2023		2,368		(61)			(61)		2,307	2,307			
100186723	DUARTE	CA		12/31/2024		453		1,072			1,072		1,526	1,526			
100068246	LOS ANGELES	CA		08/25/2021		3,802		(237)			(237)		3,565	3,565			
100116506	RANCHO CUCAMONGA	CA		07/20/2023		(485)		2,677			2,677		2,192	2,192			
100176616	JURUPA VALLEY	CA		11/15/2024		1,502		(168)			(168)		1,334	1,334			
4010057531	BALTIMORE	MD		01/10/2024		1,339		(117)			(117)		1,222	1,222			
100134339	DALLAS	TX		10/27/2023		1,493		(193)			(193)		1,300	1,300			
100158170	UNITED KINGDOM	GBR		07/09/2024		(53,525)		8,421			8,421	44,690	(414)		414		414
100158168	UNITED KINGDOM	GBR		07/09/2024		(53,523)		8,422			8,422	44,687	(414)		414		414
100156544	BRENTWOOD	CA		06/24/2024		1,837		38			38		1,875	1,875			
100126308	NESCONSET	NY		08/30/2023		1,531		(114)			(114)		1,418	1,418			
100169799	NORTH OGDEN	UT		09/30/2024		277,483		(2,792)			(2,792)		274,690	274,690			
100109189	SAN DIEGO	CA		07/21/2023		1,749		(160)			(160)		1,590	1,590			
100103764	DISCOVERY BAY	CA		05/10/2023		6		(6)			(6)						
100180809	HILLEGOM	NLD		11/27/2024		(63,242)						62,792	(450)		450		450
100090564	ROOSENDAAL	NLD		12/28/2022		(63,233)						62,792	(441)		441		441
100134991	TAMPA	FL		10/30/2023		1,440		(133)			(133)		1,307	1,307			
100146601	COMMACK	NY		03/20/2024		1,665		16			16		1,681	1,681			
100137385	SAINT GEORGE ISLAND	FL		12/05/2023		1,468		4			4		1,472	1,472			
100135196	LAKE WORTH	FL		11/07/2023		1,603		(35)			(35)		1,568	1,568			
100146888	KRUM	TX		03/26/2024		1,814		(20)			(20)		1,794	1,794			
100082471	STOCKTON	CA		04/22/2022		2,285		59			59		2,344	2,344			
100173087	COMPTON	CA		10/25/2024		2,633		(127)			(127)		2,507	2,507			
100182437	MORRISTOWN	NJ		12/12/2024		1,835		54			54		1,889	1,889			
100110185	BERKELEY	CA		06/30/2023		1,850		6			6		1,856	1,856			
100174365	OXNARD	CA		10/31/2024		1,342		(82)			(82)		1,260	1,260			
100115448	LOS ANGELES	CA		07/17/2023		1,886		(50)			(50)		1,836	1,836			
100083520	WATSONVILLE	CA		06/06/2022		108,023		41	106,066		(106,026)		1,997	1,997			
100168198	VAN NUYS	CA		09/20/2024		1,538		(124)			(124)		1,414	1,414			
100168126	INDIO	CA		09/20/2024		1,629		(102)			(102)		1,527	1,527			
100120360	OAKLAND	CA		08/18/2023		1,673		(161)			(161)		1,512	1,512			
100163843	LORTON	VA		09/27/2024		1,544		(144)			(144)		1,400	1,400			
100132569	DANVILLE	CA		11/03/2023		146		1,094			1,094		1,240	1,240			
100068712	ROTTERDAM	NLD		08/30/2021		(63,519)						62,671	(848)		848		848
100138061	LAKE ELSINORE	CA		12/13/2023		1,341		(42)			(42)		1,299	1,299			
100080355	TORRANCE	CA		02/28/2022		47		(47)			(47)						
100175302	SAN JOSE	CA		11/05/2024		1,901		(91)			(91)		1,811	1,811			
100140349	MARINA	CA		01/18/2024		1,455		(78)			(78)		1,376	1,376			
100078523	WEERT	NLD		01/26/2022		(63,207)						62,671	(536)		536		536

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158387	UNITED KINGDOM	GBR		07/09/2024		(52,024)		7,375			7,375	44,434	(215)		215		215
100067404	LA VERNE	CA		09/23/2021		3,748		(219)			(219)		3,529	3,529			
100129844	SAN DIEGO	CA		09/27/2023		1,269		81			81		1,350	1,350			
100143083	PORTLAND	OR		02/16/2024		1,802		(7)			(7)		1,796	1,796			
100175111	RANCHO CUCAMONGA	CA		11/05/2024		1,835		(28)			(28)		1,807	1,807			
100078654	BOISE	ID		02/02/2022		3,745		201			201		3,946	3,946			
100086200	SAN JOSE	CA		10/07/2022		3,124		(124)			(124)		3,000	3,000			
100180359	COEUR	ID		11/25/2024		1,855		26			26		1,881	1,881			
100134827	WESTMINSTER	CA		10/30/2023		11,820		(131)			(131)		11,689	11,689			
100169061	COROLLA	NC		09/27/2024		1,635		(145)			(145)		1,490	1,490			
100087356	COSTA MESA	CA		10/25/2022		5,598		489			489		6,086	6,086			
100167431	BAILEY	CO		09/16/2024		1,534		(115)			(115)		1,418	1,418			
100134523	ROSEDALE	NY		10/30/2023		1,317		(26)			(26)		1,291	1,291			
100149855	(WINNETKA AREA) LOS ANGELES	CA		04/29/2024		1,089		(133)			(133)		955	955			
100078713	WALNUT	CA		02/02/2022		3,684		274			274		3,957	3,957			
100179662	KINGS BEACH	CA		11/21/2024		1,705		(84)			(84)		1,620	1,620			
100133781	KAMUELA	HI		10/20/2023		1,364		(64)			(64)		1,301	1,301			
100139427	BOCA RATON	FL		12/06/2023		1,269		(179)			(179)		1,090	1,090			
100109730	BRUNSWICK HILLS	OH		06/16/2023		1,510		(166)			(166)		1,345	1,345			
100136560	HEBER CITY	UT		11/20/2023		1,641		116			116		1,757	1,757			
100172132	QUINCY	MA		10/17/2024		1,714		(143)			(143)		1,571	1,571			
100140699	EL CAJON	CA		02/08/2024		1,586		(103)			(103)		1,484	1,484			
100167955	APPLE VALLEY	CA		09/20/2024		1,308		(140)			(140)		1,168	1,168			
100168941	LELYSTAD	NLD		09/26/2024		(63,030)						62,526	(504)		504		504
100130366	KATY	TX		09/28/2023		3,089		(99)			(99)		2,990	2,990			
100157606	CORAL SPRINGS	FL		06/28/2024		1,707		(124)			(124)		1,582	1,582			
100166020	ANAHEIM	CA		09/06/2024		1,684		(83)			(83)		1,601	1,601			
100174272	FORT LAUDERDALE	FL		10/31/2024		1,784		(86)			(86)		1,698	1,698			
100082817	PALM SPRINGS	CA		04/28/2022		3,015		(87)			(87)		2,928	2,928			
100100534	BOYNTON BEACH	FL		04/27/2023		1,971		(132)			(132)		1,839	1,839			
100172646	GRAND PRAIRIE	TX		10/24/2024		1,683		(138)			(138)		1,545	1,545			
100152890	SEASIDE	CA		05/22/2024		1,593		(160)			(160)		1,433	1,433			
100145243	UNITED KINGDOM	GBR		03/12/2024		(45,273)		(45)			(45)	43,718	(1,601)		328	1,273	1,601
100115945	BOTHELL	WA		07/20/2023		1,916		(41)			(41)		1,876	1,876			
100163603	DENVER	CO		08/15/2024		2,495		61			61		2,556	2,556			
100141901	SAN JOSE	CA		03/27/2024		1,386		(64)			(64)		1,323	1,323			
100185959	LAKE STEVENS	WA		12/26/2024		1,498		(163)			(163)		1,336	1,336			
100000483	ORANGE	CA		09/27/2016		3,279		1,515			1,515		4,794	4,794			
100169834	CRYSTAL BEACH	TX		09/30/2024		7,451		(307)			(307)		7,143	7,143			
100159222	EVERETT	MA		07/15/2024		1,810		(55)			(55)		1,755	1,755			
100170163	TACOMA	WA		10/08/2024		1,648		(143)			(143)		1,505	1,505			
100164239	ATASCADERO	CA		08/21/2024		1,540		(130)			(130)		1,409	1,409			
100074390	BIG BEAR LAKE	CA		12/02/2021		3,660		(170)			(170)		3,491	3,491			
100088232	MOUNT VERNON	NY		10/17/2022		1,871		(54)			(54)		1,816	1,816			
100081154	JACKSON	NJ		03/18/2022		3,410		61			61		3,471	3,471			
100142544	LA CRESCENTA	CA		02/08/2024		1,677		(110)			(110)		1,567	1,567			
100186321	SOUTH GATE	CA		12/30/2024		1,582		(93)			(93)		1,489	1,489			
100156178	ATLANTA	GA		06/20/2024		1,472		(124)			(124)		1,348	1,348			
100087993	MARINA	CA		10/25/2022		1,135		(39)			(39)		1,096	1,096			
100152574	SISTERS	OR		05/17/2024		1,642		16			16		1,658	1,658			
100180582	LOS ANGELES	CA		11/26/2024		1,670		(85)			(85)		1,585	1,585			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167769	RIDGEWOOD	NY		09/19/2024		1,137		(66)			(66)		1,071	1,071			
100100511	HONOLULU	HI		04/27/2023		46		(46)			(46)						
100159590	CARSON CITY	NV		07/15/2024		1,524		(132)			(132)		1,392	1,392			
100118008	ONTARIO	CA		07/20/2023		1,339		281			281		1,620	1,620			
100080033	SAN JOSE	CA		04/08/2022		2,233		171			171		2,404	2,404			
100173486	SUFFOLK	VA		10/29/2024		1,567		(202)			(202)		1,365	1,365			
100158169	UNITED KINGDOM	GBR		07/09/2024		(53,156)		8,362			8,362	44,383	(411)		411		411
100091371	NAPLES	FL		02/22/2023		1,791		(13)			(13)		1,778	1,778			
100134719	VAN NUYS AREA LOS ANGELES	CA		10/30/2023		1,386		(72)			(72)		1,314	1,314			
100116596	EL CAJON	CA		07/20/2023		1,397		(124)			(124)		1,273	1,273			
100129245	PHILLIPSBURG	NJ		11/03/2023		2,658		38			38		2,696	2,696			
100101081	BROOKLYN	NY		04/28/2023		2,348		542			542		2,890	2,890			
100143523	ELIZABETH	NJ		02/21/2024		(61,349)		2,527			2,527		(58,822)	2,686		61,508	61,508
100120546	BOCA RATON	FL		08/18/2023		5,143		(58)			(58)		5,085	5,085			
100084760	MIAMI BEACH	FL		08/02/2022		1,291		(134)			(134)		1,157	1,157			
100181324	MIAMI	FL		12/06/2024		947		(164)			(164)		783	783			
100152386	COTUIT	MA		05/17/2024		1,777		24			24		1,801	1,801			
100142936	GLENDALE	CA		02/09/2024		1,617		(122)			(122)		1,495	1,495			
100127473	SHIP BOTTOM	NJ		09/08/2023		1,211		(66)			(66)		1,145	1,145			
100079578	PASADENA	CA		04/25/2022		2,218		(248)			(248)		1,970	1,970			
100151559	HEALDSBURG	CA		05/10/2024		34,454		(999)			(999)		33,455	33,455			
100138095	MIAMI SHORES	FL		12/13/2023		1,374		(68)			(68)		1,306	1,306			
100151802	WASHINGTON	DC		05/10/2024		1,662		(32)			(32)		1,630	1,630			
100160208	EUGENE	OR		07/18/2024		1,331		(92)			(92)		1,239	1,239			
100169937	STOCKTON	CA		11/08/2024		1,803		(224)			(224)		1,580	1,580			
100134312	LAKE WORTH	FL		10/27/2023		1,616		41			41		1,657	1,657			
100103727	WOODLAND HILLS AREA LOS ANGEL	CA		05/08/2023		2,149		(148)			(148)		2,001	2,001			
100135047	SEVIERVILLE	TN		11/01/2023		1,601		164			164		1,766	1,766			
100176917	BELLEVUE	WA		11/15/2024		2,431		(110)			(110)		2,321	2,321			
100150258	AMSTERDAM	NLD		04/29/2024		(62,756)						62,309	(447)		447		447
100152810	WEST NEW YORK	NJ		05/22/2024		1,627		(217)			(217)		1,411	1,411			
100145569	UNITED KINGDOM	GBR		03/12/2024		(47,439)		3,053			3,053	43,955	(432)		432		432
100170217	ARLINGTON	MA		10/08/2024		1,699		(153)			(153)		1,546	1,546			
100137880	SAN JOSE	CA		12/08/2023		3,128		(251)			(251)		2,877	2,877			
100175703	JURUPA VALLEY	CA		11/12/2024		2,683		(105)			(105)		2,578	2,578			
100133415	CHULA VISTA AREA OF BONITA	CA		11/21/2023		(18)		18			18						
100147809	AUSTIN	TX		04/08/2024		1,531		(83)			(83)		1,448	1,448			
100180605	BELLFLOWER	CA		11/26/2024		1,496		(131)			(131)		1,364	1,364			
100081367	SANTA MONICA	CA		03/18/2022		6,998		663			663		7,661	7,661			
100171893	CLOSTER	NJ		10/17/2024		1,906		(101)			(101)		1,806	1,806			
100116806	CASTRO VALLEY	CA		07/20/2023		1,758		2,242			2,242		3,999	3,999			
100164742	OCEAN CITY	NJ		08/26/2024		3,890		(167)			(167)		3,723	3,723			
100169168	CHULA VISTA	CA		09/27/2024		1,910		(40)			(40)		1,870	1,870			
100160343	MIAMI	FL		09/06/2024		1,454		(149)			(149)		1,305	1,305			
100142483	DENVER	CO		03/08/2024		2,476		(56)			(56)		2,420	2,420			
100129337	LA MESA	CA		09/25/2023		4,435		125			125		4,560	4,560			
100120550	DOWNEY	CA		08/18/2023		1,749		(26)			(26)		1,723	1,723			
100115811	EVERETT	WA		07/20/2023		1,896		(17)			(17)		1,879	1,879			
100148670	AMAGANSETT	NY		04/16/2024		1,744		(156)			(156)		1,588	1,588			
100068136	SAN FRANCISCO	CA		08/25/2021		3,904		(147)			(147)		3,757	3,757			
100184976	INDIAN WELLS	CA		12/19/2024		1,638		(113)			(113)		1,525	1,525			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139233	SANTA CLARITA AREA OF CANYON	CA		12/28/2023		974		(93)			(93)		881	881			
100176023	PEGRAM	TN		12/20/2024		26		(26)			(26)						
100182549	REDLANDS	CA		12/12/2024		1,806		(16)			(16)		1,790	1,790			
100068382	LOS ANGELES	CA		08/25/2021		3,900		(143)			(143)		3,757	3,757			
100086609	PEARLAND	TX		09/30/2022		1,073		(79)			(79)		994	994			
100179775	PAYSON	AZ		11/21/2024		128,650		(2,167)			(2,167)		126,483	126,483			
100128133	BASS LAKE	CA		09/11/2023		1,516		(69)			(69)		1,447	1,447			
100079748	MIAMI	FL		04/08/2022		2,114		(220)			(220)		1,894	1,894			
100077828	OCEANSIDE	CA		01/14/2022		2,176		(106)			(106)		2,070	2,070			
100100375	WOODSIDE	NY		04/27/2023		2,339		543			543		2,883	2,883			
100163411	MIDLAND PARK	NJ		09/27/2024		(3)		3			3						
100144923	UNITED KINGDOM	GBR		03/12/2024		(43,665)		(140)			(140)	43,141	(664)		664		664
100088180	LONG BEACH	CA		10/25/2022		1,352		87			87		1,439	1,439			
4010085525	MEMPHIS	TN		11/26/2024		1,087		(10)			(10)		1,077	1,077			
100144871	UNITED KINGDOM	GBR		03/12/2024		(45,036)		(103)			(103)	43,505	(1,634)		361	1,273	1,634
100148190	THOUSAND OAKS	CA		04/12/2024		1,688		(76)			(76)		1,612	1,612			
100139791	UNITED KINGDOM	GBR		12/18/2023		(43,660)						43,022	(638)		638		638
100137178	DAMASCUS	OR		11/28/2023		5,587		(114)			(114)		5,473	5,473			
100169216	BROOKLYN	NY		09/27/2024		1,695		23			23		1,718	1,718			
100076537	RESEDA	CA		01/04/2022		(71)		71			71						
100163793	JACKSONVILLE	FL		09/27/2024		1,248		(187)			(187)		1,061	1,061			
100151222	FRANKLIN	MA		05/10/2024		2,021		30			30		2,051	2,051			
100110335	HOOD RIVER	OR		06/30/2023		2,177		57			57		2,234	2,234			
100163289	SCOTTSDALE	AZ		08/13/2024		1,353		(241)			(241)		1,112	1,112			
100151653	GARDEN CITY	UT		05/10/2024		1,972		44			44		2,017	2,017			
100165834	LOS ANGELES	CA		08/29/2024		24		(24)			(24)						
100172245	HOUSTON	TX		10/21/2024		1,895		(90)			(90)		1,806	1,806			
100165675	KIHEI	HI		10/04/2024		56,776		(2,772)			(2,772)		54,004	54,004			
100176852	SEDONA	AZ		11/15/2024		1,654		(124)			(124)		1,530	1,530			
100172368	PICO RIVERA	CA		10/23/2024		13,083		(491)			(491)		12,593	12,593			
100151194	SAN DIEGO	CA		05/10/2024		1,649		(104)			(104)		1,545	1,545			
100109718	LOS ANGELES	CA		06/16/2023		3,865		(168)			(168)		3,697	3,697			
100169294	NORCO	CA		09/27/2024		2,213		(142)			(142)		2,071	2,071			
100087308	MIAMI BEACH	FL		10/25/2022		11,496		1,251			1,251		12,748	12,748			
100143118	CROCKETT	CA		02/16/2024		1,386		(92)			(92)		1,294	1,294			
100164590	LAS VEGAS	NV		08/21/2024		2,005		29			29		2,035	2,035			
100140982	LOS ANGELES	CA		03/28/2024		1,554		(71)			(71)		1,484	1,484			
100065256	WASHINGTON	DC		07/14/2021		3,810		42			42		3,851	3,851			
100165770	SANIBEL	FL		08/29/2024		1,562		(15)			(15)		1,547	1,547			
4010055081	FULTON	NY		07/27/2023		1,413		(150)			(150)		1,263	1,263			
100145827	SAINT SIMONS ISLAND	GA		03/15/2024		1,155		(160)			(160)		995	995			
100129709	OREM	UT		09/29/2023		1,831		12			12		1,843	1,843			
100181989	BETHANY BEACH	DE		12/12/2024		1,873		60			60		1,934	1,934			
100118816	OAKLAND PARK	FL		08/30/2023		1,713		(20)			(20)		1,693	1,693			
100087248	GILBERT	AZ		10/25/2022		3,615		527			527		4,142	4,142			
100070517	WASHINGTON	DC		09/23/2021		3,920		(147)			(147)		3,773	3,773			
100120116	SALT LAKE CITY	UT		08/11/2023		1,818		(57)			(57)		1,761	1,761			
100154077	TARZANA	CA		06/06/2024		33		(33)			(33)						
100120049	RICHMOND	TX		08/11/2023		4,620		254			254		4,874	4,874			
100135282	BOZEMAN	MT		11/08/2023		1,691		79			79		1,770	1,770			
4010062448	PORTSMOUTH	VA		01/30/2024		945		361			361		1,306	1,306			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149472	NORWOOD	NJ		04/24/2024		1,901		(29)			(29)		1,873	1,873			
100114633	LOS ANGELES	CA		06/29/2023		1,270		(102)			(102)		1,168	1,168			
100142476	KEY LARGO	FL		03/08/2024		47		(47)			(47)						
100159059	CASTAIC	CA		08/15/2024		1,693		(249)			(249)		1,444	1,444			
100131825	LOS ANGELES	CA		10/06/2023		1,749		(10)			(10)		1,739	1,739			
100120611	SEVERNA PARK	MD		08/18/2023		5,671		74			74		5,745	5,745			
100081346	FOUNTAIN VALLEY	CA		03/18/2022		3,519		82			82		3,601	3,601			
100140396	IRVINE	CA		01/18/2024		1,719		(117)			(117)		1,602	1,602			
100169522	JERSEY CITY	NJ		09/30/2024		1,189		(91)			(91)		1,097	1,097			
100087416	LA QUINTA	CA		10/25/2022		151		(151)			(151)						
100132640	PITTSBURG	CA		11/03/2023		8,070		397			397		8,467	8,467			
100170142	WASHOUGAL	WA		10/08/2024		1,874		(78)			(78)		1,796	1,796			
100163845	HOUSTON	TX		09/27/2024		1,626		(182)			(182)		1,443	1,443			
100087215	SEMINOLE	FL		10/25/2022		2,448		785			785		3,233	3,233			
100088196	SIMI VALLEY	CA		10/13/2022		2,958		(179)			(179)		2,779	2,779			
100140778	SOUTH GATE	CA		01/22/2024		1,266		(53)			(53)		1,212	1,212			
100139111	EL PASO	TX		12/28/2023		1,344		(81)			(81)		1,263	1,263			
100118798	SAN DIEGO	CA		08/30/2023		1,627		(84)			(84)		1,543	1,543			
100167015	SCOTTDALE	GA		09/13/2024		1,551		(183)			(183)		1,368	1,368			
100091394	LAS VEGAS	NV		02/22/2023		1,787		(66)			(66)		1,721	1,721			
100138674	MIAMI	FL		02/02/2024		1,303		(206)			(206)		1,098	1,098			
100139987	WAIKOLOA	HI		01/09/2024		2,090		(153)			(153)		1,938	1,938			
100083429	ZALTBOMMEL	NLD		05/27/2022		(62,509)						61,947	(563)		563		563
100156283	FORT LAUDERDALE	FL		07/25/2024		1,571		(142)			(142)		1,429	1,429			
100146776	LONG BEACH	CA		03/20/2024		1,539		(122)			(122)		1,417	1,417			
100065734	WASHINGTON	DC		07/28/2021		3,854		191			191		4,045	4,045			
100167607	LEWES	DE		09/19/2024		2,211		(105)			(105)		2,107	2,107			
100140983	LOS ANGELES	CA		03/28/2024		1,503		(119)			(119)		1,383	1,383			
100168541	RIVER EDGE	NJ		09/25/2024		1,632		(140)			(140)		1,492	1,492			
100169744	VISTA	CA		09/30/2024		1,760		(67)			(67)		1,694	1,694			
100103637	MIAMI	FL		05/08/2023		2,024		(38)			(38)		1,986	1,986			
100161939	RIVERSIDE	CA		07/31/2024		1,413		(11)			(11)		1,402	1,402			
100067707	OAKLAND	CA		09/23/2021		3,829		(83)			(83)		3,746	3,746			
100102127	MESA	AZ		04/14/2023		1,459		(65)			(65)		1,394	1,394			
100136619	LOS ANGELES	CA		11/22/2023		2,354		(7)			(7)		2,348	2,348			
100137191	HAYWARD	CA		11/28/2023		1,037		(144)			(144)		893	893			
100132371	SPARKS	NV		11/03/2023		1,132		(56)			(56)		1,077	1,077			
100173621	GRONINGEN	NLD		10/29/2024		(62,295)						61,874	(421)		421		421
100171744	LEWES	DE		10/17/2024		4,923		(226)			(226)		4,696	4,696			
100166448	CUTLER BAY	FL		10/31/2024		1,467		(208)			(208)		1,259	1,259			
100145419	UNITED KINGDOM	GBR		03/12/2024		(43,505)		(173)			(173)	43,195	(484)		484		484
100071470	CANYON COUNTRY	CA		10/26/2021		291		(81)			(81)		209	209			
100180756	WOODLAND	CA		11/26/2024		897		(170)			(170)		727	727			
100049925	PORT WASHINGTON	NY		11/20/2020		2,836		(537)			(537)		2,300	2,300			
100154702	MANASSAS	VA		07/19/2024		1,438		(186)			(186)		1,252	1,252			
100133399	YUCAIPA	CA		11/21/2023		1,426		(81)			(81)		1,345	1,345			
100164232	LAKE ELSINORE	CA		08/21/2024		12,108		(451)			(451)		11,656	11,656			
100088503	HEERLEN	NLD		10/27/2022		(62,671)						62,188	(483)		483		483
100131953	PALM BEACH GARDENS	FL		10/13/2023		1,811		(27)			(27)		1,785	1,785			
100151454	CAPE MAY	NJ		05/10/2024		1,701		(46)			(46)		1,655	1,655			
100186697	INGLEWOOD	CA		12/31/2024		2,349		(196)			(196)		2,153	2,153			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100859	HAYWARD	CA		04/28/2023		2,204		606			606		2,810	2,810			
100185717	ZUIDLAND	NLD		12/20/2024		(62,243)						61,826	(417)		417		417
100074235	FREMONT	CA		12/09/2021		4,355		(233)			(233)		4,122	4,122			
100116814	(VAN NUYS AREA)LOS ANGELES	CA		07/20/2023		2,107		1,381			1,381		3,488	3,488			
100175442	CORONA	CA		12/23/2024		(970)		2,550			2,550		1,580	1,580			
100139024	KEAAU	HI		12/22/2023		2,495		226			226		2,722	2,722			
100080933	WOODLAND HILLS	CA		03/17/2022		3,486		9			9		3,495	3,495			
100116636	ARCADIA	CA		07/20/2023		(4,719)		8,466			8,466		3,747	3,747			
100174825	DELRAY BEACH	FL		10/31/2024		1,353		(184)			(184)		1,169	1,169			
100154188	FRANKLIN	TN		07/11/2024		1,578		(142)			(142)		1,436	1,436			
100169952	LOS ANGELES	CA		11/08/2024		442		(42)			(42)		400	400			
100169718	PHOENIX	AZ		09/30/2024		1,949		188			188		2,137	2,137			
100076375	FONTANA	CA		12/23/2021		3,172		(375)			(375)		2,797	2,797			
100143012	NAPLES	FL		02/12/2024		1,194		(159)			(159)		1,034	1,034			
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022		6,022		(190)			(190)		5,832	5,832			
100100396	LAS VEGAS	NV		04/27/2023		(545)		545			545						
100176778	NEW HYDE PARK	NY		11/15/2024		1,649		(162)			(162)		1,487	1,487			
100116410	FLUSHING	NY		07/20/2023		1,931		3,109			3,109		5,040	5,040			
100152855	LA PUENTE	CA		05/22/2024		1,508		(114)			(114)		1,394	1,394			
100180601	SEATTLE	WA		11/26/2024		1,953		180			180		2,133	2,133			
100129284	LAS VEGAS	NV		09/25/2023		56,078		1,427			1,427		57,505	57,505			
100119905	WELLINGTON	FL		08/10/2023		1,510		(62)			(62)		1,448	1,448			
100157598	HIALEAH	FL		06/28/2024		5,173		(206)			(206)		4,966	4,966			
100156308	OAKHURST	NJ		07/25/2024		1,556		(163)			(163)		1,394	1,394			
100151873	LAS VEGAS	NV		05/10/2024		1,787		(120)			(120)		1,667	1,667			
100160221	POCASSET	MA		07/18/2024		972		(68)			(68)		904	904			
100100554	TEHACHAPI	CA		04/27/2023		1,210		(80)			(80)		1,130	1,130			
100085116	EINDHOVEN	NLD		07/27/2022		(37,458)						37,071	(386)		386		386
100148161	HALLANDALE	FL		05/15/2024		2,265		(5)			(5)		2,260	2,260			
100140480	CHATSWORTH	CA		01/19/2024		1,166		(19)			(19)		1,147	1,147			
100172840	LOS ANGELES	CA		10/25/2024		1,189		(161)			(161)		1,028	1,028			
100174508	LA MIRADA	CA		10/31/2024		3,315		(255)			(255)		3,060	3,060			
100115302	BELLFLOWER	CA		07/17/2023		1,581		(63)			(63)		1,518	1,518			
4010061588	DAYTON	OH		10/27/2023		(355)		355			355						
100182692	SANTA ROSA BEACH	FL		12/12/2024		1,673		(72)			(72)		1,602	1,602			
100011046	KAHULUI	HI		12/23/2016		1,529		241			241		1,770	1,770			
100166091	ROSWELL	GA		09/09/2024		14,482		(386)			(386)		14,097	14,097			
100092052	FAR ROCKAWAY	NY		02/09/2023		1,720		(132)			(132)		1,588	1,588			
100083463	WILMINGTON	CA		06/02/2022		266		(8)			(8)		259	259			
100169484	RANCHO MISSION VIEJO	CA		09/30/2024		1,717		(76)			(76)		1,641	1,641			
100134675	PALM COAST	FL		10/30/2023		3,126		(21)			(21)		3,105	3,105			
100115616	DALY CITY	CA		07/19/2023		3,202		(128)			(128)		3,073	3,073			
100132487	NEW HOPE	PA		11/03/2023		8,126		331			331		8,458	8,458			
100071464	OJAI	CA		10/26/2021		38		(38)			(38)						
100138181	DULUTH	GA		12/14/2023		1,435		(67)			(67)		1,368	1,368			
100161062	VENICE	FL		07/24/2024		1,584		(87)			(87)		1,497	1,497			
100164057	FONTANA	CA		08/21/2024		1,682		(138)			(138)		1,544	1,544			
100155971	MONROE	NY		06/18/2024		1,394		(66)			(66)		1,328	1,328			
100132072	STATEN ISLAND	NY		10/13/2023		1,938		266			266		2,203	2,203			
100100488	QUEENS VILLAGE	NY		04/27/2023		(150)		150			150						
100169469	LYNNWOOD	WA		09/30/2024		2,074		(44)			(44)		2,030	2,030			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168602	PROVINCETOWN	MA		09/25/2024		1,648		(121)			(121)		1,528	1,528			
100147976	RIVERSIDE	CA		04/10/2024		1,413		(26)			(26)		1,387	1,387			
100169641	KINGS BEACH	CA		09/30/2024		1,652		(97)			(97)		1,555	1,555			
100135412	HAYWARD	CA		11/13/2023		2,026		(21)			(21)		2,005	2,005			
100091438	RESEDA	CA		02/22/2023		1,454		(60)			(60)		1,395	1,395			
100166917	OCEAN ISLE BEACH	NC		09/13/2024		1,626		(164)			(164)		1,462	1,462			
100090653	THE BRONX	NY		12/29/2022		9,310		(7,584)			(7,584)		1,726	1,726			
100079977	WALNUT	CA		04/25/2022		2,207		164			164		2,371	2,371			
100185856	EASTVALE	CA		12/26/2024		1,664		(31)			(31)		1,632	1,632			
100165196	ROTTERDAM	NLD		08/28/2024		(62,004)						61,584	(420)		420		420
100172382	SEVIERVILLE	TN		10/23/2024		1,866		(116)			(116)		1,750	1,750			
100170252	AIKEN	SC		10/08/2024		1,687		(65)			(65)		1,622	1,622			
100172500	CAPE CHARLES	VA		10/23/2024		3,010		(190)			(190)		2,820	2,820			
100185346	LOS ANGELES	CA		12/20/2024		1,832		31			31		1,863	1,863			
100076801	CORONA	CA		12/27/2021		14,289		(540)			(540)		13,748	13,748			
100132804	SPRING VALLEY	CA		11/03/2023		1,597		96			96		1,694	1,694			
100173769	LANCASTER	PA		10/30/2024		1,779		(156)			(156)		1,623	1,623			
100082853	LAKE ARROWHEAD	CA		05/17/2022		51		(51)			(51)						
100014467	REDONDO BEACH	CA		09/27/2017		3,150		462			462		3,612	3,612			
100180394	HAYWARD	CA		11/25/2024		1,916		92			92		2,008	2,008			
100081694	SUNNY ISLES BEACH	FL		03/21/2022		59		(59)			(59)						
100165045	LOS ANGELES	CA		08/28/2024		1,541		(83)			(83)		1,458	1,458			
100092051	FAR ROCKAWAY	NY		02/09/2023		1,710		(122)			(122)		1,588	1,588			
100160574	ORTING	WA		07/19/2024		1,917		(288)			(288)		1,630	1,630			
100173022	HIGHLAND	CA		10/25/2024		1,360		(87)			(87)		1,273	1,273			
100143086	NORTH HOLLYWOOD	CA		02/16/2024		1,761		(61)			(61)		1,701	1,701			
100133856	LIBERTY HILL	TX		10/20/2023		223		62			62		286	286			
100144320	BRADENTON	FL		03/07/2024		1,616		(93)			(93)		1,523	1,523			
100172743	OLYMPIA	WA		11/21/2024		533,551		(7,783)			(7,783)		525,768	525,768			
100129483	SPRING VALLEY	NY		09/29/2023		2,024		120			120		2,144	2,144			
100151783	BETHESDA	MD		05/10/2024		2,006		(111)			(111)		1,895	1,895			
100147424	BAYVILLE	NJ		04/03/2024		1,146		(90)			(90)		1,056	1,056			
100161410	ESCONDIDO	CA		07/26/2024		1,375		(105)			(105)		1,270	1,270			
100176535	DAHLONEGA	GA		11/15/2024		1,792		(13)			(13)		1,778	1,778			
100156539	BALTIMORE	MD		06/24/2024		1,635		(43)			(43)		1,592	1,592			
100156263	LEANDER	TX		07/25/2024		4,304		(392)			(392)		3,911	3,911			
100166390	LAUREL	MD		10/24/2024		1,576		(92)			(92)		1,484	1,484			
100159547	EXCELSIOR	MN		07/15/2024		20		(20)			(20)						
100076595	NEVADA CITY	CA		12/30/2021		38		(38)			(38)						
100165952	SAINT ALBANS	MO		09/06/2024		1,539		(6)			(6)		1,533	1,533			
100071561	SEASIDE	CA		10/14/2021		3,682		(250)			(250)		3,432	3,432			
100141777	MIAMI	FL		01/30/2024		1,024		(49)			(49)		975	975			
100118837	OCEANSIDE	CA		08/30/2023		52		(52)			(52)						
100148471	WESTLAKE	FL		04/12/2024		1,191		(56)			(56)		1,135	1,135			
100147279	BROOKLYN	NY		03/28/2024		1,761		(76)			(76)		1,684	1,684			
100144763	UNITED KINGDOM	GBR		03/12/2024		(44,452)		(95)			(95)	42,916	(1,631)		358	1,273	1,631
100090951	SANTA ANA	CA		01/31/2023		1,617		(114)			(114)		1,502	1,502			
100170294	WALLINGTON	NJ		10/08/2024		1,793		(111)			(111)		1,682	1,682			
100108311	LOS ANGELES	CA		05/24/2023		1,424		(184)			(184)		1,240	1,240			
100184960	BELLE HARBOR	NY		12/19/2024		1,695		(59)			(59)		1,636	1,636			
100016523	LOS ANGELES	CA		04/10/2018		4,037		(157)			(157)		3,880	3,880			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176534	LAS VEGAS	NV		11/15/2024		1,835		(66)			(66)		1,769	1,769			
100101923	LONG BEACH	CA		04/14/2023		1,307		(210)			(210)		1,097	1,097			
100168549	WASHINGTON	DC		09/25/2024		1,922		(88)			(88)		1,834	1,834			
100076719	SIMI VALLEY	CA		12/30/2021		3,607		(122)			(122)		3,485	3,485			
100163942	CHESAPEAKE	VA		10/04/2024		1,668		(121)			(121)		1,547	1,547			
100159025	WESTMINSTER	CO		08/15/2024		1,361		(203)			(203)		1,158	1,158			
100131943	SALT LAKE CITY	UT		10/13/2023		1,652		(52)			(52)		1,600	1,600			
100148835	OAK ISLAND	NC		04/17/2024		1,537		(74)			(74)		1,464	1,464			
100140865	AUGUSTA	GA		03/06/2024		1,567		(149)			(149)		1,417	1,417			
100173703	ST PETERSBURG	FL		10/30/2024		1,608		(196)			(196)		1,412	1,412			
100116094	DALY CITY	CA		07/20/2023		2,435		2,154			2,154		4,589	4,589			
100172911	MORENO VALLEY	CA		10/25/2024		1,181		(176)			(176)		1,004	1,004			
100080052	ARCADIA	CA		04/25/2022		2,197		249			249		2,446	2,446			
100166434	LAFAYETTE	LA		10/31/2024		1,882		(141)			(141)		1,741	1,741			
100151771	BETHESDA	MD		05/10/2024		2,001		(100)			(100)		1,901	1,901			
100131790	LOS ANGELES	CA		10/06/2023		1,775		44			44		1,819	1,819			
100114665	MAYWOOD	CA		06/29/2023		1,831		34			34		1,865	1,865			
100079863	BAILEY	CO		04/08/2022		2,213		73			73		2,285	2,285			
100148731	MYAKKA	FL		04/17/2024		3,668		(155)			(155)		3,514	3,514			
100172306	NORTHRIDGE	CA		10/21/2024		1,865		(101)			(101)		1,765	1,765			
100158386	UNITED KINGDOM	GBR		07/09/2024		(52,505)		8,660			8,660	43,643	(202)		202		202
100147731	WINCHESTER	CA		04/08/2024		1,665		(117)			(117)		1,548	1,548			
100140582	RANCHO MISSION VIEJO	CA		01/19/2024		1,815		144			144		1,959	1,959			
100103504	GRANADA HILLS	CA		05/08/2023		1,641		(81)			(81)		1,560	1,560			
100146729	LAWRENCE	MA		03/20/2024		1,235		(116)			(116)		1,119	1,119			
100067447	WALNUT CREEK	CA		09/23/2021		3,812		(183)			(183)		3,629	3,629			
100110039	VALLEY GLEN	CA		06/23/2023		1,637		(93)			(93)		1,544	1,544			
100143366	HUNTINGTON BEACH	CA		02/16/2024		1,334		(118)			(118)		1,216	1,216			
100139467	CORAL SPRINGS	FL		12/28/2023		93,528		(2,356)			(2,356)		91,172	91,172			
100161745	NORTHLAKE	TX		07/30/2024		1,554		(132)			(132)		1,422	1,422			
100080859	SAN LUIS OBISPO	CA		03/10/2022		(60)		60			60						
100082752	DEN HAAG	NLD		04/27/2022		(61,721)						61,222	(499)		499		499
100178490	SAN DIEGO	CA		11/21/2024		1,794		(58)			(58)		1,736	1,736			
100149946	LAS VEGAS	NV		06/07/2024		1,169		(113)			(113)		1,056	1,056			
100131650	MIAMI	FL		10/06/2023		1,825		46			46		1,871	1,871			
100182138	NORTH MYRTLE BEACH	SC		12/12/2024		1,740		(98)			(98)		1,642	1,642			
100173479	LITTLETON	CO		10/29/2024		1,638		(137)			(137)		1,501	1,501			
100108059	SANTA ANA	CA		05/24/2023		2,379		(191)			(191)		2,188	2,188			
100169788	CLEARWATER	FL		09/30/2024		1,623		(141)			(141)		1,483	1,483			
100120818	VAN NUYS	CA		08/25/2023		(3,925)		3,925			3,925						
100170495	NORWALK	CA		10/09/2024		1,785		(125)			(125)		1,660	1,660			
100170284	LAWRENCE	NY		10/08/2024		2,195		(111)			(111)		2,084	2,084			
100151467	JURUPA VALLEY	CA		05/10/2024		1,603		(101)			(101)		1,502	1,502			
100149066	NORTH PORT	FL		04/19/2024		1,946		(118)			(118)		1,828	1,828			
100164093	WHITTIER	CA		08/21/2024		1,406		(173)			(173)		1,233	1,233			
100161640	UNITED KINGDOM	GBR		07/29/2024		(42,672)						42,353	(319)		319		319
100135859	SANGER	CA		11/13/2023		2,058		(75)			(75)		1,983	1,983			
100160949	IRVINE	CA		07/24/2024		1,102		(128)			(128)		974	974			
100026257	FLUSHING	NY		09/20/2018		2,464		405			405		2,869	2,869			
100079449	LONG BEACH	CA		03/17/2022		3,230		(392)			(392)		2,837	2,837			
100130226	SIMI VALLEY	CA		11/15/2023		1,559		(111)			(111)		1,448	1,448			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120881	CHULA VISTA	CA		08/28/2023		1,384		(88)			(88)		1,296	1,296			
100158119	SAN JOSE	CA		07/09/2024		1,639		(62)			(62)		1,578	1,578			
100103369	SARASOTA	FL		06/16/2023		1,588		(55)			(55)		1,534	1,534			
100159279	N TOPSAIL BEACH	NC		07/15/2024		1,626		(151)			(151)		1,475	1,475			
100169191	SCARSDALE	NY		09/27/2024		1,522		(147)			(147)		1,375	1,375			
100086535	PHOENIX	AZ		09/30/2022		1,533		(50)			(50)		1,482	1,482			
100011856	WOODINVILLE	WA		03/08/2017		1,598		66			66		1,663	1,663			
100100410	HICKSVILLE	NY		04/27/2023		2,238		1,085			1,085		3,323	3,323			
100076670	VERO BEACH	FL		12/16/2021		2,505		(286)			(286)		2,218	2,218			
100149754	WASHINGTON	DC		04/26/2024		(48)		1,399			1,399		1,352	1,352			
100163003	MANTECA	CA		08/13/2024		1,603		(136)			(136)		1,467	1,467			
100158869	MUNDS PARK	AZ		07/12/2024		3,095		(210)			(210)		2,885	2,885			
100137531	YUCAIPA	CA		12/08/2023		2,490		(53)			(53)		2,437	2,437			
100157779	QUEEN CREEK	AZ		08/01/2024		1,581		(119)			(119)		1,462	1,462			
100135210	LEWES	DE		11/08/2023		1,602		(5)			(5)		1,597	1,597			
100175672	WHITTIER	CA		11/12/2024		1,812		4			4		1,816	1,816			
100087233	LAS VEGAS	NV		10/25/2022		2,333		146			146		2,479	2,479			
100091661	LAS VEGAS	NV		01/27/2023		1,451		(51)			(51)		1,400	1,400			
100043312	RANCHO CUCAMONGA	CA		08/13/2020		3,057		(386)			(386)		2,671	2,671			
100109136	WESTMINSTER	CA		06/09/2023		1,982		(95)			(95)		1,887	1,887			
100174335	GULF SHORES	AL		10/31/2024		1,782		(80)			(80)		1,702	1,702			
100168060	SAN FERNANDO	CA		09/20/2024		1,648		(122)			(122)		1,526	1,526			
100173937	JERSEY CITY	NJ		10/31/2024		1,769		(46)			(46)		1,723	1,723			
100128808	RANCHO SANTA FE	CA		09/21/2023		1,953		19			19		1,972	1,972			
100134170	WEST COVINA	CA		12/08/2023		1,416		(61)			(61)		1,355	1,355			
100163294	GARDEN CITY	ID		08/13/2024		1,668		(10)			(10)		1,658	1,658			
100169305	HOLLIS	NY		09/27/2024		1,374		(145)			(145)		1,229	1,229			
100118717	LAKEWOOD	CA		07/25/2023		1,114		(63)			(63)		1,051	1,051			
100115342	OAKLAND	CA		07/17/2023		1,603		(69)			(69)		1,534	1,534			
100155940	GULF SHORES	AL		06/17/2024		1,551		(33)			(33)		1,518	1,518			
100152964	LOS ANGELES	CA		06/27/2024		1,703		(121)			(121)		1,581	1,581			
100165911	KNOXVILLE	TN		09/06/2024		1,674		(112)			(112)		1,562	1,562			
100167968	SANTA ANA	CA		09/20/2024		1,688		(149)			(149)		1,539	1,539			
100149821	BERGENFIELD	NJ		04/29/2024		1,272		(124)			(124)		1,148	1,148			
100166925	SAN GABRIEL	CA		09/13/2024		1,790		(118)			(118)		1,672	1,672			
100185746	LOS ANGELES	CA		12/23/2024		1,690		(63)			(63)		1,627	1,627			
100128894	PETALUMA	CA		09/21/2023		1,492		(77)			(77)		1,416	1,416			
100162538	SAN DIEGO	CA		08/12/2024		1,723		(52)			(52)		1,672	1,672			
100134341	CITRUS HEIGHTS	CA		10/27/2023		1,482		(95)			(95)		1,386	1,386			
100136232	SOUTH GATE	CA		11/20/2023		1,471		(45)			(45)		1,425	1,425			
100153643	LAKEWOOD	CO		05/31/2024		1,287		(143)			(143)		1,144	1,144			
100179803	ST AUGUSTINE	FL		11/21/2024		1,729		(106)			(106)		1,623	1,623			
100132821	RESEDA	CA		11/03/2023		1,332		(66)			(66)		1,266	1,266			
100054129	CHARLOTTESVILLE	VA		03/23/2021		9,626		(385)			(385)		9,241	9,241			
100141410	RANCHO CUCAMONGA	CA		01/30/2024		1,115		(95)			(95)		1,020	1,020			
100108457	LOS GATOS	CA		05/25/2023		19,326		261			261		19,587	19,587			
100116631	TUJUNGA AREA LOS ANGELES	CA		07/20/2023		2,317		2,262			2,262		4,579	4,579			
100090865	DOUBLE OAK	TX		01/31/2023		2,475		18			18		2,494	2,494			
100074391	MONTAUK	NY		12/02/2021		4,955		(244)			(244)		4,711	4,711			
100132343	FONTANA	CA		11/03/2023		1,667		571			571		2,239	2,239			
100118912	VALLEJO	CA		07/27/2023		1,391		(189)			(189)		1,202	1,202			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185561	BELL BUCKLE	TN		12/20/2024		1,632		(203)			(203)		1,429	1,429			
100119929	BROOKLYN	NY		08/10/2023		34		(34)			(34)						
100160558	HIALEAH	FL		07/19/2024		86,812		(2,848)			(2,848)		83,964	83,964			
100181354	MIAMI	FL		12/06/2024		1,039		(184)			(184)		855	855			
100165588	SPOKANE	WA		10/04/2024		1,587		(105)			(105)		1,481	1,481			
100087249	ORANGE	CA		10/25/2022		2,619		381			381		3,000	3,000			
100173933	NEWCASTLE	WA		10/31/2024		1,524		(175)			(175)		1,348	1,348			
100185332	CAPE CHARLES	VA		12/20/2024		1,795		56			56		1,851	1,851			
100137765	EPWORTH	GA		12/08/2023		1,467		(41)			(41)		1,425	1,425			
100101716	HAARLEM	NLD		03/30/2023		(61,690)						60,860	(831)		831		831
100077933	DEN HAAG	NLD		12/29/2021		(61,166)						60,860	(306)		306		306
100115731	SOUTH GATE	CA		07/20/2023		1,971		(2)			(2)		1,969	1,969			
100147565	ROYAL PALM BEACH	FL		04/03/2024		1,846		(131)			(131)		1,716	1,716			
100118975	BUENA PARK	CA		07/27/2023		2,161		(100)			(100)		2,061	2,061			
100109344	ASTORIA	NY		06/12/2023		6,488		(401)			(401)		6,087	6,087			
100078206	SAN LUIS OBISPO	CA		02/10/2022		(92)		92			92						
100169764	FULLERTON	CA		09/30/2024		1,734		(69)			(69)		1,665	1,665			
100074388	FLEMINGTON	NJ		12/02/2021		4,862		(273)			(273)		4,589	4,589			
100151168	WOODSIDE	NY		05/09/2024		1,451		(136)			(136)		1,316	1,316			
100186722	RIDGEFIELD	WA		12/31/2024		1,655		(14)			(14)		1,641	1,641			
100159905	MIAMI	FL		08/16/2024		2,127		(198)			(198)		1,929	1,929			
100144437	SURPRISE	AZ		03/07/2024		1,887		(12)			(12)		1,875	1,875			
100103074	HAYWARD	CA		06/22/2023		2,218		(97)			(97)		2,121	2,121			
100128422	MARIETTA	GA		09/15/2023		2,214		(167)			(167)		2,047	2,047			
100151465	LINDEN	NJ		05/10/2024		1,669		(2)			(2)		1,667	1,667			
100159571	MIAMI	FL		07/15/2024		1,538		(154)			(154)		1,384	1,384			
100144494	PETALUMA	CA		04/26/2024		1,568		(202)			(202)		1,366	1,366			
100165257	JURUPA VALLEY	CA		08/29/2024		1,425		(84)			(84)		1,341	1,341			
100144720	UNITED KINGDOM	GBR		03/12/2024		(43,392)		(181)			(181)	42,665	(908)		908		908
100102151	SARASOTA	FL		04/14/2023		1,489		(65)			(65)		1,424	1,424			
100163824	GILBERT	AZ		09/27/2024		1,808		(86)			(86)		1,722	1,722			
100108445	BRONX	NY		05/25/2023		(381)		1,810			1,810		1,429	1,429			
100175100	MIAMI	FL		11/05/2024		1,221		(127)			(127)		1,094	1,094			
100155955	GATLINBURG	TN		06/17/2024		1,751		(47)			(47)		1,704	1,704			
100157768	KELLER	TX		08/01/2024		1,543		(192)			(192)		1,351	1,351			
100182007	FERNANDINA BEACH	FL		12/12/2024		1,752		34			34		1,785	1,785			
100182659	BREWSTER	MA		12/12/2024		1,763		(17)			(17)		1,746	1,746			
100140449	OCEAN ISLE BEACH	NC		01/18/2024		1,527		(134)			(134)		1,394	1,394			
100156723	KENNESAW	GA		06/26/2024		1,483		(141)			(141)		1,342	1,342			
100152952	SEATTLE	WA		06/27/2024		1,425		(139)			(139)		1,286	1,286			
100147815	OCEAN ISLE BEACH	NC		04/08/2024		1,632		(104)			(104)		1,528	1,528			
100170321	GATLINBURG	TN		10/08/2024		1,644		(138)			(138)		1,506	1,506			
100148932	PENSACOLA	FL		04/17/2024		3,064		(119)			(119)		2,945	2,945			
100167039	NORTH TOPSAIL BEACH	NC		09/13/2024		1,517		(23)			(23)		1,494	1,494			
100030701	WEST ROXBURY	MA		04/09/2019		626		709			709		1,335	1,335			
100132813	ORANGE	CA		11/03/2023		1,508		(76)			(76)		1,432	1,432			
100167149	ANAHEIM	CA		09/13/2024		1,554		(99)			(99)		1,455	1,455			
100171568	BLAIRSVILLE	GA		10/16/2024		1,697		(56)			(56)		1,641	1,641			
100154818	SCOTTSDALE	AZ		07/19/2024		1,731		(234)			(234)		1,497	1,497			
100142562	KIRKLAND	WA		02/08/2024		1,800		(74)			(74)		1,726	1,726			
100168623	LAWNDALE	CA		09/25/2024		1,860		(117)			(117)		1,743	1,743			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186526	NASHVILLE	TN		12/30/2024		2,278		383			383		2,661	2,661			
100087179	SAN FRANCISCO	CA		10/25/2022		2,466		634			634		3,100	3,100			
100168253	BOUNTIFUL	UT		09/20/2024		1,807		28			28		1,835	1,835			
100081767	PASADENA	CA		03/25/2022		8,601		(153)			(153)		8,448	8,448			
100153008	HIGHLAND BEACH	FL		06/27/2024		1,596		(156)			(156)		1,440	1,440			
100120140	MANCHESTER	NJ		08/11/2023		1,754		(22)			(22)		1,732	1,732			
100161705	LAS VEGAS	NV		07/30/2024		1,100		(117)			(117)		983	983			
100153831	LOS ANGELES	CA		07/10/2024		1,088		(76)			(76)		1,011	1,011			
4010058316	CHICAGO	IL		08/24/2023		1,092		(80)			(80)		1,012	1,012			
4010065001	PHOENIX	AZ		01/10/2024		1,408		(137)			(137)		1,271	1,271			
100171673	PORTLAND	OR		10/16/2024		1,855		(111)			(111)		1,744	1,744			
100080506	JASPER	GA		03/10/2022		2,628		(147)			(147)		2,480	2,480			
100179587	MINERAL BLUFF	GA		11/21/2024		1,687		(76)			(76)		1,611	1,611			
100018275	ANAHEIM	CA		06/27/2018		3,786		76			76		3,862	3,862			
100109092	DELRAY BEACH	FL		06/05/2023		1,589		(99)			(99)		1,490	1,490			
100086664	RICHMOND	CA		09/30/2022		5,341		(55)			(55)		5,286	5,286			
100149435	JACKSON	NJ		04/24/2024		1,708		(139)			(139)		1,568	1,568			
100155005	ARVADA	CO		07/19/2024		1,490		(163)			(163)		1,327	1,327			
100160854	SOLEDAD	CA		07/24/2024		1,206		(104)			(104)		1,102	1,102			
100141691	HARBOR CITY	CA		01/30/2024		1,927		(72)			(72)		1,854	1,854			
100152185	BONITA SPRINGS	FL		05/17/2024		1,828		203			203		2,032	2,032			
100156698	LOS ANGELES	CA		06/26/2024		1,254		(157)			(157)		1,097	1,097			
100149515	PAYSON	UT		04/26/2024		936		(107)			(107)		829	829			
100143530	NEWARK	NJ		02/21/2024		1,591		(95)			(95)		1,496	1,496			
100180668	WELLINGTON	FL		11/26/2024		1,676		(110)			(110)		1,567	1,567			
100120036	CLINTON	CT		08/11/2023		2,465		(55)			(55)		2,410	2,410			
100172602	CYPRESS	CA		10/23/2024		1,939		(136)			(136)		1,803	1,803			
100068197	GILROY	CA		08/25/2021		3,804		103			103		3,907	3,907			
19016	WOODINVILLE	WA		03/11/2011		159,890		(134)			(134)		159,756	159,756			
100150524	SAVANNAH	GA		05/03/2024		1,748		(96)			(96)		1,652	1,652			
100150760	WASHINGTON	DC		05/07/2024		1,744		(13)			(13)		1,731	1,731			
100140703	OAKLEY	CA		02/08/2024		1,333		(92)			(92)		1,241	1,241			
100099597	IONE	CA		04/06/2023		(24)		24			24						
100181578	SPRING VALLEY	NY		12/09/2024		1,011		(91)			(91)		920	920			
100108498	FREDERICK	MD		05/25/2023		387		(33)			(33)		353	353			
100143884	ORLANDO	FL		03/06/2024		1,312		(149)			(149)		1,163	1,163			
100184382	SARATOGA SPRINGS	UT		12/16/2024		942		(36)			(36)		906	906			
100160109	CASTRO VALLEY	CA		07/17/2024		2,005		(85)			(85)		1,920	1,920			
100103168	BROOKLYN	NY		04/21/2023		1,454		(130)			(130)		1,323	1,323			
100186495	TACOMA	WA		12/30/2024		1,474		(155)			(155)		1,319	1,319			
100117132	BROOKLYN	NY		07/20/2023		17,523		5,454			5,454		22,977	22,977			
100140499	MIAMI	FL		01/19/2024		937		(78)			(78)		859	859			
100082272	FOLSOM	CA		04/14/2022		42		(42)			(42)						
100176058	COOPER CITY	FL		12/20/2024		28,161		(511)			(511)		27,649	27,649			
100091709	SIMI VALLEY	CA		03/24/2023		1,741		(55)			(55)		1,686	1,686			
100110776	MIAMI	FL		08/11/2023		324		56			56		380	380			
100170188	NAPLES	FL		10/08/2024		1,846		(99)			(99)		1,747	1,747			
100113899	BROOKEVILLE	MD		06/29/2023		(56)		56			56						
100182160	WEST PALM BEACH	FL		12/12/2024		1,622		(41)			(41)		1,581	1,581			
100172379	HAWTHORN WOODS	IL		10/23/2024		1,471		(178)			(178)		1,292	1,292			
100108462	GILBERT	AZ		05/25/2023		1,670		(99)			(99)		1,571	1,571			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103542	WASHINGTON	DC		05/08/2023		2,036		(79)			(79)		1,956	1,956			
100147296	BROOKLYN	NY		03/28/2024		1,464		(121)			(121)		1,344	1,344			
100135982	MONROE	NC		11/16/2023		1,359		(25)			(25)		1,335	1,335			
100132336	GARDENA	CA		11/03/2023		2,653		1,024			1,024		3,676	3,676			
100144354	ZEPHYR COVE	NV		03/07/2024		1,643		(86)			(86)		1,558	1,558			
100100026	CHARLOTTE	NC		03/28/2023		1,067		(133)			(133)		934	934			
100100419	JAMAICA	NY		04/27/2023		1,970		1,616			1,616		3,587	3,587			
100151115	WORCESTER	MA		05/08/2024		1,557		(55)			(55)		1,502	1,502			
100153658	LAGUNA NIGUEL	CA		05/31/2024		1,736		67			67		1,803	1,803			
100186320	SAN DIEGO	CA		12/30/2024		1,648		(98)			(98)		1,551	1,551			
100132442	ODESSA	FL		11/03/2023		1,223		218			218		1,441	1,441			
100172208	FILLMORE	CA		10/17/2024		1,851		(184)			(184)		1,667	1,667			
100167961	LOS ANGELES	CA		09/20/2024		1,695		(179)			(179)		1,517	1,517			
100119306	SANTA ROSA	CA		07/31/2023		3,773		(54)			(54)		3,719	3,719			
100100381	DIX HILLS	NY		04/27/2023		2,443		899			899		3,342	3,342			
100169379	SAN DIEGO	CA		09/27/2024		1,368		(154)			(154)		1,215	1,215			
100099957	WOODBURY	MN		03/28/2023		825		12			12		836	836			
100103390	SAN DIEGO	CA		06/16/2023		1,631		(60)			(60)		1,571	1,571			
100131967	DORAL	FL		10/13/2023		1,534		(17)			(17)		1,517	1,517			
100164226	LOS ANGELES	CA		08/21/2024		1,711		(71)			(71)		1,640	1,640			
100148507	PHOENIX	AZ		04/12/2024		1,449		(78)			(78)		1,371	1,371			
100182412	ESCONDIDO	CA		12/12/2024		1,732		34			34		1,766	1,766			
100154349	TULUM	MEX		06/12/2024		1,426							1,426	1,426			
100153310	BRICK	NJ		05/30/2024		7,954		(106)			(106)		7,848	7,848			
3340073203	OCALA	FL		04/12/2024		179,351							179,351	179,351			
100164468	CALDWELL	ID		08/21/2024		3,173		(122)			(122)		3,051	3,051			
100134897	EAST NORTHPORT	NY		10/30/2023		1,352		(81)			(81)		1,271	1,271			
100144385	BELL BUCKLE	TN		03/07/2024		1,556		(105)			(105)		1,452	1,452			
100170013	BRADLEY BEACH	NJ		11/08/2024		1,718		(132)			(132)		1,586	1,586			
100137133	WACO	TX		11/28/2023		1,405		(17)			(17)		1,388	1,388			
100169297	DIX HILLS	NY		09/27/2024		1,020		(115)			(115)		905	905			
100074481	OAKLEY	CA		12/14/2021		2,253		(206)			(206)		2,047	2,047			
100074381	EINDHOVEN	NLD		11/16/2021		(60,851)						60,377	(475)		475		475
100089238	FLANDERS	NJ		01/26/2023		1,073		549			549		1,622	1,622			
100185514	MIRAMAR BEACH	FL		12/20/2024		445		(53)			(53)		392	392			
100153257	TAMPA	FL		05/30/2024		32,410		(632)			(632)		31,778	31,778			
100172660	WINCHESTER	CA		11/21/2024		1,536		(188)			(188)		1,347	1,347			
100099855	NORTHRIDGE	CA		03/07/2023		8,465		(6,716)			(6,716)		1,749	1,749			
100165826	SALT LAKE CTY	UT		08/29/2024		1,608		(134)			(134)		1,474	1,474			
100167088	RODANTHE	NC		09/13/2024		489		59			59		548	548			
100080246	DORAL	FL		02/25/2022		3,077		(66)			(66)		3,011	3,011			
100145792	BUENA PARK	CA		05/08/2024		18,183		(431)			(431)		17,752	17,752			
100114909	PEACHTREE CITY	GA		07/13/2023		3,033		(33)			(33)		3,000	3,000			
100119253	AUSTIN	TX		07/31/2023		2,058		123			123		2,181	2,181			
100110686	LOS ANGELES	CA		08/11/2023		1,539		(234)			(234)		1,305	1,305			
100169285	ALPHARETTA	GA		09/27/2024		1,635		(239)			(239)		1,396	1,396			
100160525	ANNAPOLIS	MD		07/19/2024		1,295		(55)			(55)		1,240	1,240			
100110703	PLANO	TX		08/11/2023		2,486		(183)			(183)		2,304	2,304			
100147830	ANGIER	NC		04/08/2024		1,695		(109)			(109)		1,586	1,586			
100168802	PROSPER	TX		09/26/2024		1,691		(231)			(231)		1,460	1,460			
100137651	JAMAICA	NY		12/08/2023		1,508		(19)			(19)		1,489	1,489			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118694	HIGHLAND	CA		07/25/2023		620		794			794		1,414	1,414			
100146854	ACTON	CA		03/21/2024		1,084		(138)			(138)		946	946			
100173499	LANGLEY	WA		10/29/2024		1,659		(130)			(130)		1,529	1,529			
100135661	OAKHURST	NJ		11/09/2023		6,472		(148)			(148)		6,324	6,324			
100180636	IRVING	TX		11/26/2024		4,511		(313)			(313)		4,197	4,197			
100086268	KATWIJK	NLD		08/29/2022		(60,610)						60,316	(294)		294		294
100165899	AZUSA	CA		08/30/2024		1,643		(146)			(146)		1,496	1,496			
100150088	NORTH CHARLESTON	SC		06/14/2024		1,450		(79)			(79)		1,371	1,371			
100117548	HUNTINGTON BEACH	CA		07/20/2023		11,212		1,338			1,338		12,550	12,550			
100153955	GILROY	CA		06/05/2024		1,578		(128)			(128)		1,450	1,450			
100171121	NEW BRUNSWICK	NJ		11/22/2024		1,464		(87)			(87)		1,377	1,377			
100134807	SAN LORENZO	CA		10/30/2023		5,867		662			662		6,528	6,528			
100138264	NORWALK	CA		12/15/2023		4,868		(669)			(669)		4,199	4,199			
100175436	INDIO	CA		12/23/2024		1,395		(199)			(199)		1,196	1,196			
100186561	SCOTTSDALE	AZ		12/30/2024		1,541		(96)			(96)		1,446	1,446			
100084755	SOUTH LAKE TAHOE	CA		08/02/2022		1,443		74			74		1,517	1,517			
100116138	SOUTH SAN FRANCISCO	CA		07/20/2023		(1,670)		5,606			5,606		3,936	3,936			
100149582	LODI	NJ		04/26/2024		1,778		(84)			(84)		1,694	1,694			
100136573	BAILEY	CO		11/22/2023		2,640		(1,726)			(1,726)		913	913			
100078449	ONTARIO	CA		01/25/2022		4,169		203			203		4,372	4,372			
100170111	DESERT HOT SPRINGS	CA		10/08/2024		1,520		(88)			(88)		1,431	1,431			
100086726	HERRIMAN	UT		09/30/2022		740		99			99		839	839			
100110230	MOUNTAIN HOUSE	CA		06/30/2023		13,138		196			196		13,334	13,334			
100116314	BROOKLYN	NY		07/20/2023		2,147		1,769			1,769		3,916	3,916			
100154709	LAS VEGAS	NV		07/19/2024		1,869		(103)			(103)		1,765	1,765			
100153157	SEVIERVILLE	TN		05/28/2024		2,500		1,833			1,833		4,333	4,333			
100149761	PHILADELPHIA	PA		04/26/2024		(2,298)		2,298			2,298						
100090059	SILVER SPRINGS	FL		01/13/2023		948		(89)			(89)		859	859			
100144514	GARDEN GROVE	CA		04/26/2024		1,866		(16)			(16)		1,850	1,850			
100140147	SURF CITY	NC		01/09/2024		4,609		(128)			(128)		4,480	4,480			
100088200	SPRING	TX		10/13/2022		1,886		(161)			(161)		1,725	1,725			
100140451	CHICAGO	IL		01/18/2024		1,648		(99)			(99)		1,549	1,549			
100149494	FONTANA	CA		04/24/2024		1,658		(147)			(147)		1,512	1,512			
100162579	ATHENS	TX		08/12/2024		13,827		(278)			(278)		13,548	13,548			
100182496	DAHLONEGA	GA		12/12/2024		3,554		31			31		3,585	3,585			
100102431	KISSIMMEE	FL		06/07/2023		1,666		(161)			(161)		1,505	1,505			
100165802	CALABASAS	CA		08/29/2024		1,617		(57)			(57)		1,560	1,560			
100182415	GOLDEN	CO		12/12/2024		1,833		121			121		1,954	1,954			
100080826	SAN BERNARDINO	CA		03/10/2022		3,518		(362)			(362)		3,156	3,156			
100180639	PLACERVILLE	CA		11/26/2024		1,529		(52)			(52)		1,477	1,477			
100158641	NAPLES	FL		07/10/2024		1,615		(77)			(77)		1,538	1,538			
100091370	NAPLES	FL		02/22/2023		1,736		(25)			(25)		1,711	1,711			
100080871	SAN LUIS OBISPO	CA		03/10/2022		(113)		113			113						
100087223	NATIONAL CITY	CA		10/25/2022		2,428		660			660		3,088	3,088			
100082064	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		(60,395)						60,184	(212)		212		212
100147410	SILVER SPRING	MD		05/08/2024		1,334		(175)			(175)		1,159	1,159			
100086340	AMSTERDAM	NLD		08/29/2022		(60,725)						60,174	(551)		551		551
100158956	HERMOSA BEACH	CA		08/15/2024		3,562		(68)			(68)		3,495	3,495			
100136610	PRESCOTT	AZ		11/22/2023		1,297		(53)			(53)		1,243	1,243			
100039015	DUBLIN	IRL		09/27/2019		(65,392)		(1,232)			(1,232)	60,723	(5,902)	511	38	6,375	6,413
100168210	FULLERTON	CA		09/20/2024		1,606		(108)			(108)		1,498	1,498			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169124	LAWNDALE	CA		09/27/2024		1,557		(118)			(118)		1,439	1,439			
100153802	ESTERO	FL		07/10/2024		1,900		(9)			(9)		1,892	1,892			
100153160	SEVIERVILLE	TN		05/28/2024		2,299		1,300			1,300		3,599	3,599			
100169462	CORONA	CA		09/30/2024		1,550		(93)			(93)		1,457	1,457			
100134538	RIO LINDA	CA		10/30/2023		1,591		(134)			(134)		1,456	1,456			
100110593	PROSPER	TX		06/30/2023		1,925		38			38		1,962	1,962			
100088972	WILTON MANORS	FL		11/15/2022		1,068		(36)			(36)		1,032	1,032			
100128926	ANAHEIM	CA		09/22/2023		1,414		(103)			(103)		1,310	1,310			
100117773	ROSEMEAD	CA		07/20/2023		1,461		21			21		1,482	1,482			
100060090	CARLSBAD	CA		06/25/2021		3,524		(111)			(111)		3,412	3,412			
100171430	MORA	MN		10/16/2024		1,700		(138)			(138)		1,561	1,561			
100109664	PAUMA VALLEY	CA		06/14/2023		1,712		(23)			(23)		1,689	1,689			
100103849	NYACK	NY		05/10/2023		1,594		(114)			(114)		1,480	1,480			
100087296	BROKEN BOW	OK		10/25/2022		420		(258)			(258)		163	163			
100172329	FILLMORE	CA		10/23/2024		1,830		(149)			(149)		1,681	1,681			
100167446	CHICAGO	IL		09/16/2024		1,435		(107)			(107)		1,329	1,329			
100148189	MIDLAND PARK	NJ		04/12/2024		1,767		(41)			(41)		1,726	1,726			
100166937	WHITTIER	CA		09/13/2024		1,642		(139)			(139)		1,503	1,503			
100176557	ORANGE BEACH	AL		11/15/2024		1,187		286			286		1,473	1,473			
100158293	UNITED KINGDOM	GBR		07/09/2024		(51,512)		8,371			8,371	42,779	(361)		361		361
100180056	KERENS	TX		11/25/2024		1,885		50			50		1,934	1,934			
100110682	UPLAND	CA		08/11/2023		8,891		(263)			(263)		8,628	8,628			
100038452	DUBLIN	IRL		09/27/2019		(70,351)		(1,644)			(1,644)	60,933	(11,061)		(75)	11,137	11,061
100115471	LOS ANGELES	CA		07/17/2023		1,433		(150)			(150)		1,284	1,284			
100080777	SANTA MONICA	CA		03/15/2022		3,025		(24)			(24)		3,001	3,001			
100100445	CAMARILLO	CA		04/27/2023		2,108		(133)			(133)		1,975	1,975			
100143194	HENDERSON	NV		02/16/2024		2,198		(79)			(79)		2,119	2,119			
100158133	AUSTIN	TX		07/09/2024		2,827		(25)			(25)		2,802	2,802			
100141963	DORAL	FL		02/29/2024		968		(108)			(108)		860	860			
100174539	MIAMI GARDENS	FL		10/31/2024		1,252		(122)			(122)		1,130	1,130			
100166965	PLANO	TX		09/13/2024		1,806		38			38		1,844	1,844			
100173939	ORANGE BEACH	AL		10/31/2024		2,143		(237)			(237)		1,906	1,906			
100141241	DAVENPORT	FL		01/30/2024		1,014		(134)			(134)		880	880			
100150894	ST PETERSBURG	FL		05/08/2024		1,649		(103)			(103)		1,547	1,547			
100173546	UNITED KINGDOM	GBR		10/29/2024		(42,269)						41,577	(692)		692		692
100136580	WAYNE	NJ		11/22/2023		1,527		49			49		1,576	1,576			
100172956	CORAL SPRINGS	FL		10/25/2024		2,301		(152)			(152)		2,148	2,148			
100161543	JACKSON	NJ		07/30/2024		1,557		(109)			(109)		1,448	1,448			
100128857	SACHSE	TX		09/21/2023		1,639		(102)			(102)		1,537	1,537			
100185736	LOOMIS	CA		12/23/2024		1,434		(101)			(101)		1,332	1,332			
100120428	LOS ANGELES	CA		08/18/2023		3,602		(150)			(150)		3,452	3,452			
100107810	BRADENTON	FL		05/19/2023		1,692		(6)			(6)		1,686	1,686			
100135972	SAN JACINTO	CA		11/16/2023		1,516		(95)			(95)		1,422	1,422			
100172784	BURIEN	WA		12/06/2024		1,682		(207)			(207)		1,474	1,474			
100157802	VISTA	CA		08/01/2024		1,369		(16)			(16)		1,353	1,353			
100083978	STOCKTON	CA		07/12/2022		1,315		31			31		1,346	1,346			
100132598	ENGLEWOOD	FL		11/03/2023		1,371		(64)			(64)		1,308	1,308			
100167830	LAKE WORTH	FL		09/20/2024		1,619		(29)			(29)		1,591	1,591			
100140241	PROSPER	TX		01/18/2024		1,829		(41)			(41)		1,789	1,789			
100182058	MARINA	CA		12/12/2024		1,852		112			112		1,964	1,964			
100120805	NAPLES	FL		08/25/2023		2,864		(117)			(117)		2,747	2,747			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102657	SAN ANTONIO	TX		06/22/2023		1,583		(150)			(150)		1,433	1,433			
100159922	SAINT AUGUSTINE	FL		08/16/2024		1,113		(115)			(115)		998	998			
100167601	HARBESON	DE		09/19/2024		1,641		(186)			(186)		1,456	1,456			
100151612	MANTECA	CA		05/10/2024		1,743		(23)			(23)		1,721	1,721			
100143881	LAKE WORTH BEACH	FL		03/06/2024		1,617		(137)			(137)		1,481	1,481			
100138390	CANOGA PARK	CA		12/18/2023		1,072		(49)			(49)		1,023	1,023			
100151868	BELLFLOWER	CA		05/10/2024		1,437		(214)			(214)		1,223	1,223			
100179464	SAN JOSE	CA		11/21/2024		1,905		27			27		1,933	1,933			
100133827	MIDDLE RIVER	MD		10/20/2023		1,530		(101)			(101)		1,429	1,429			
100086190	AUSTIN	TX		10/07/2022		1,801		(147)			(147)		1,654	1,654			
100163335	BIG BEAR LAKE	CA		08/13/2024		1,667		(28)			(28)		1,640	1,640			
100141404	LONG BRANCH	NJ		01/30/2024		1,273		(41)			(41)		1,232	1,232			
100127646	VERO BEACH	FL		09/08/2023		1,008		(84)			(84)		924	924			
100152777	LAWRENCEVILLE	GA		05/22/2024		1,605		(57)			(57)		1,547	1,547			
100134655	HAWTHORNE	CA		10/30/2023		1,248		(105)			(105)		1,143	1,143			
100102203	SHOW LOW	AZ		04/14/2023		(3)		3			3						
100116709	UNION CITY	CA		07/20/2023		(3,996)		7,300			7,300		3,305	3,305			
100083665	PHOENIX	AZ		06/23/2022		1,409		(69)			(69)		1,340	1,340			
100148902	WILDOMAR	CA		04/17/2024		1,497		(67)			(67)		1,430	1,430			
100092049	FLUSHING	NY		02/09/2023		2,326		(119)			(119)		2,208	2,208			
100091043	RENTON	WA		01/31/2023		244		(44)			(44)		200	200			
100149484	SAINT SIMONS ISLAND	GA		04/24/2024		1,617		(116)			(116)		1,500	1,500			
100147190	BROOKLYN	NY		03/28/2024		3,120		(71)			(71)		3,048	3,048			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		2,437		549			549		2,987	2,987			
100169823	SAN PEDRO	CA		09/30/2024		1,765		(103)			(103)		1,662	1,662			
100168558	PINETOP	AZ		09/25/2024		1,838		(58)			(58)		1,781	1,781			
100148294	ANAHEIM	CA		04/12/2024		2,561		(115)			(115)		2,447	2,447			
100134363	CORAL SPRINGS	FL		10/27/2023		1,283		(45)			(45)		1,238	1,238			
100151737	COMPTON	CA		05/10/2024		1,284		(85)			(85)		1,199	1,199			
100119005	BOSTON	MA		07/27/2023		7		(7)			(7)						
100150559	NEW PROVIDENCE	NJ		05/03/2024		1,749		(48)			(48)		1,701	1,701			
100161434	GLENDORA	CA		07/29/2024		1,597		(49)			(49)		1,547	1,547			
4010083213	LANSING	MI		11/26/2024		1,686		(85)			(85)		1,601	1,601			
100137859	LAS VEGAS	NV		12/08/2023		1,223		12			12		1,235	1,235			
100142404	TROUTMAN	NC		02/02/2024		(11)		11			11						
100176195	GRAND PRAIRIE	TX		12/20/2024		1,609		(175)			(175)		1,434	1,434			
100170286	RIVERSIDE	CA		10/08/2024		1,861		(95)			(95)		1,766	1,766			
100135052	MIAMI	FL		11/01/2023		976		188			188		1,164	1,164			
100172919	INDIANAPOLIS	IN		10/25/2024		1,177		(61)			(61)		1,116	1,116			
4010065030	PHOENIX	AZ		01/10/2024		524		(82)			(82)		442	442			
100116716	GRANADA HILLS	CA		07/20/2023		2,061		1,770			1,770		3,831	3,831			
100083929	SANTA CLARITA	CA		07/12/2022		27,187		317			317		27,504	27,504			
100176763	MARSHFIELD	MA		11/15/2024		1,559		(118)			(118)		1,441	1,441			
100160888	RICHMOND	CA		07/24/2024		2,559		9			9		2,568	2,568			
100134625	LOS ANGELES	CA		10/30/2023		37,018		(10)	36,592		(36,602)		416	416			
100113915	WINDERMERE	FL		06/29/2023		11,042		2,097			2,097		13,138	13,138			
100132582	PHOENIX	AZ		11/03/2023		2,130		124			124		2,254	2,254			
100116315	BROOKLYN	NY		07/20/2023		2,278		2,441			2,441		4,719	4,719			
100173151	RENO	NV		10/30/2024		1,837		(91)			(91)		1,747	1,747			
100014481	ROSEMEAD	CA		09/27/2017		3,698		(332)			(332)		3,366	3,366			
100065440	BURLINGAME	CA		07/28/2021		3,868		(78)			(78)		3,790	3,790			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116300	ROSEMEAD	CA		07/20/2023		2,159		2,391			2,391		4,550	4,550			
100103275	SANTA ANA	CA		04/27/2023		1,568		(67)			(67)		1,501	1,501			
100170323	DUXBURY	MA		10/08/2024		1,706		(149)			(149)		1,557	1,557			
100027048	RICHMOND	VA		09/26/2018		5,575		677			677		6,252	6,252			
100110071	FOREST HILLS	NY		06/23/2023		1,773		(73)			(73)		1,700	1,700			
100181908	GIG HARBOR	WA		12/12/2024		1,599		(24)			(24)		1,575	1,575			
100173751	NASHVILLE	TN		10/30/2024		1,616		(33)			(33)		1,583	1,583			
100118941	SANTA CLARITA	CA		07/27/2023		1,203		(123)			(123)		1,080	1,080			
100175367	ANTIOCH	CA		11/05/2024		1,806		(79)			(79)		1,728	1,728			
100157574	UTRECHT	NLD		06/28/2024		(60,098)						59,701	(397)		397		397
100142460	INLET BEACH	FL		03/08/2024		30,512		(512)			(512)		30,000	30,000			
100149819	COLUMBIA FALLS	MT		04/29/2024		1,089		(65)			(65)		1,024	1,024			
100115521	LONG BEACH	CA		07/17/2023		1,675		(61)			(61)		1,614	1,614			
100143127	ARLINGTON	WA		02/16/2024		2,154		(119)			(119)		2,035	2,035			
100115306	MONTCLAIR	CA		07/17/2023		1,623		(197)			(197)		1,426	1,426			
100100563	CORONA	CA		04/27/2023		69,062		(11)	68,719		(68,730)		332	332			
100114638	DOWNEY	CA		06/29/2023		2,483		(83)			(83)		2,399	2,399			
100140872	FONTANA	CA		01/25/2024		1,638		(28)			(28)		1,610	1,610			
100133870	SEATTLE	WA		10/20/2023		4		(4)			(4)						
100176740	CHARLESTON	SC		11/15/2024		1,608		(74)			(74)		1,534	1,534			
100163852	VALLEJO	CA		09/27/2024		1,362		(211)			(211)		1,151	1,151			
100166443	MIAMI	FL		10/31/2024		4,774		(293)			(293)		4,480	4,480			
100154199	LOS ANGELES (SUNLAND AREA)	CA		07/11/2024		1,521		(121)			(121)		1,400	1,400			
100143031	OLNEY	MD		02/12/2024		1,031		22			22		1,053	1,053			
100139657	WHITTIER	CA		12/28/2023		1,080		(17)			(17)		1,063	1,063			
100108404	YONKERS	NY		05/25/2023		1,573		(58)			(58)		1,514	1,514			
100103677	PERRIS	CA		05/08/2023		1,354		(4)			(4)		1,350	1,350			
100087255	BLUFFTON	SC		10/25/2022		3,048		509			509		3,556	3,556			
100165851	BOSTON	MA		08/29/2024		1,472		(76)			(76)		1,395	1,395			
100175040	DOWNEY	CA		11/05/2024		11,342		(540)			(540)		10,802	10,802			
100173737	SAN DIEGO	CA		10/30/2024		1,656		(168)			(168)		1,488	1,488			
100158969	LEMOORE	CA		08/15/2024		2,126		(193)			(193)		1,933	1,933			
100180119	PORTLAND	OR		12/30/2024		1,615		(52)			(52)		1,563	1,563			
100079019	SOUTH GATE	CA		02/24/2022		3,164		(79)			(79)		3,086	3,086			
100169942	MIAMI	FL		11/08/2024		1,459		(185)			(185)		1,274	1,274			
100185435	BOTHELL	WA		12/20/2024		1,844		179			179		2,024	2,024			
100163417	JURUPA VALLEY	CA		09/27/2024		1,301		(126)			(126)		1,175	1,175			
100087201	SILVERTHORNE	CO		10/25/2022		2,414		546			546		2,959	2,959			
100101042	BROOKLYN	NY		04/28/2023		(723)		723			723						
100160893	ANTHEM	AZ		07/24/2024		1,438		(98)			(98)		1,340	1,340			
100103579	ATLANTA	GA		05/08/2023		8,545		(283)			(283)		8,262	8,262			
100169351	FLAGLER BEACH	FL		09/27/2024		10,112		(440)			(440)		9,673	9,673			
100083682	MARIPOSA	CA		06/21/2022		(1)		1			1						
100136275	GRANITE SHOALS	TX		11/20/2023		1,893		51			51		1,944	1,944			
100160005	HOMESTEAD	FL		08/16/2024		1,928		(124)			(124)		1,804	1,804			
100141390	CYPRESS	CA		01/30/2024		1,483		(91)			(91)		1,392	1,392			
100167940	PASADENA	TX		09/20/2024		1,284		(121)			(121)		1,163	1,163			
100102754	PLANO	TX		06/22/2023		1,824		(38)			(38)		1,786	1,786			
100139569	HESPERIA	CA		12/28/2023		1,065		(10)			(10)		1,055	1,055			
100119457	MIAMI	FL		07/31/2023		1,688		(29)			(29)		1,659	1,659			
100185950	LOS ANGELES	CA		12/26/2024		1,278		(185)			(185)		1,092	1,092			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168867	UNITED KINGDOM	GBR		09/26/2024		(41,655)						41,249	(406)		406		406
100156072	INGLEWOOD	CA		06/18/2024		1,433		(173)			(173)		1,260	1,260			
100167903	LOS ANGELES	CA		09/20/2024		1,676		(71)			(71)		1,605	1,605			
100103792	BROOKLYN	NY		05/10/2023		(33,297)		1,110			1,110		(32,187)	2,373		34,560	34,560
100149166	WEATHERFORD	TX		04/22/2024		1,614		(265)			(265)		1,349	1,349			
100147666	SAN DIEGO	CA		04/04/2024		1,704		(91)			(91)		1,613	1,613			
100076498	BREA	CA		12/21/2021		64		(64)			(64)						
100161474	IRVINE	CA		07/30/2024		1,589		(105)			(105)		1,484	1,484			
100147791	ALHAMBRA	CA		04/08/2024		1,733		(101)			(101)		1,632	1,632			
100164738	LEAVENWORTH	WA		08/26/2024		55,241		(1,404)			(1,404)		53,837	53,837			
100088199	SIMI VALLEY	CA		10/13/2022		3,107		(200)			(200)		2,907	2,907			
100152589	ORLANDO	FL		05/17/2024		1,540		(55)			(55)		1,485	1,485			
100108512	ECHT/LIMBURG	NLD		05/25/2023		(56,940)						59,079	2,139	2,731	592		592
100148217	SAVANNAH	GA		04/12/2024		1,704		(91)			(91)		1,613	1,613			
100173303	MILLEDGEVILLE	GA		10/30/2024		2,013		56			56		2,069	2,069			
100120047	FREDERICKSBURG	TX		08/11/2023		1,792		(68)			(68)		1,724	1,724			
100144733	UNITED KINGDOM	GBR		03/12/2024		(43,137)		(97)			(97)	41,620	(1,614)		341	1,273	1,614
100100436	STATEN ISLAND	NY		04/27/2023		2,190		512			512		2,702	2,702			
100108084	COCONUT CREEK	FL		05/24/2023		1,561		(182)			(182)		1,379	1,379			
100159654	BUCKEYE	AZ		08/23/2024		1,599		(166)			(166)		1,433	1,433			
100068652	ROTTERDAM	NLD		08/30/2021		(59,992)						59,483	(509)		509		509
100164721	NEPTUNE BEACH	FL		08/23/2024		1,477		(155)			(155)		1,323	1,323			
100137899	ROYAL PALM BEACH	FL		12/08/2023		1,119		(99)			(99)		1,019	1,019			
100166412	GARLAND	TX		10/31/2024		1,213		(179)			(179)		1,033	1,033			
100077960	LIBERTY LAKE	WA		02/18/2022		3,445		(57)			(57)		3,388	3,388			
100137553	QUINCY	MA		12/08/2023		1,575		(43)			(43)		1,532	1,532			
100120369	LOS ANGELES	CA		08/18/2023		991		(208)			(208)		783	783			
100079421	LOS ANGELES	CA		03/17/2022		68		39			39		106	106			
100149915	LIVERMORE	CA		04/29/2024		1,519		(2)			(2)		1,517	1,517			
100119255	WEST WILDWOOD	NJ		07/31/2023		2,395		63			63		2,458	2,458			
100142587	CRANE HILL	AL		02/08/2024		1,440		(81)			(81)		1,359	1,359			
100116238	PANAMA CITY BEACH	FL		07/20/2023		(5,201)		5,201			5,201						
100174257	MANAHAWKIN	NJ		10/31/2024		1,597		(83)			(83)		1,514	1,514			
100182020	RENTON	WA		12/12/2024		1,776		89			89		1,865	1,865			
100148584	OAKLAND	CA		04/12/2024		1,698		(52)			(52)		1,646	1,646			
100000240	LOS OSOS	CA		09/27/2016		10,344		491			491		10,835	10,835			
100156448	LAKE ELSINORE	CA		06/24/2024		1,526		(83)			(83)		1,444	1,444			
100129356	PALM SPRINGS	CA		09/25/2023		4,992		21			21		5,013	5,013			
100082617	CEDAR GROVE	NJ		04/14/2022		4,894		(104)			(104)		4,790	4,790			
100180213	SEVIERVILLE	TN		11/25/2024		1,749		(5)			(5)		1,744	1,744			
100065739	CHARLESTON	SC		07/28/2021		3,451		(171)			(171)		3,280	3,280			
100078741	BUENA PARK	CA		02/25/2022		7,562		(595)			(595)		6,967	6,967			
100089652	LEEUWARDEN	NLD		11/29/2022		(60,247)						59,411	(836)		836		836
100077899	WAGENINGEN/EDE	NLD		12/29/2021		(51,790)						51,441	(349)		349		349
4010047314	TRENTON	NJ		03/22/2023		1,433		(119)			(119)		1,314	1,314			
100159728	GILBERT	AZ		08/23/2024		8,058		(312)			(312)		7,747	7,747			
100130128	NETHERLANDS	NLD		09/26/2023		(60,403)						59,411	(992)		992		992
100144005	TEMECULA	CA		02/29/2024		(56)		56			56						
100149395	MARYSVILLE	WA		04/24/2024		1,769		(58)			(58)		1,711	1,711			
100173466	OXNARD	CA		10/29/2024		1,663		(129)			(129)		1,534	1,534			
100138158	HOLLISTER	MO		12/14/2023		1,403		(49)			(49)		1,354	1,354			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080430	NORTH HILLS	CA		03/10/2022		3,174		65			65		3,240	3,240			
100186326	LONG BEACH	CA		12/30/2024		1,652		(31)			(31)		1,622	1,622			
100162273	RENTON	WA		09/06/2024		633		(58)			(58)		575	575			
100132514	BOTHELL	WA		11/03/2023		1,510		116			116		1,627	1,627			
100164770	TUFTONBORO	NH		08/26/2024		1,559		(111)			(111)		1,448	1,448			
100182413	ESCONDIDO	CA		12/12/2024		1,701		35			35		1,735	1,735			
100136044	TRACY	CA		11/16/2023		1,004		(13)			(13)		991	991			
100173092	MCHENRY	MD		10/30/2024		1,801		(103)			(103)		1,698	1,698			
100132543	PHOENIX	AZ		11/03/2023		3,414		208			208		3,622	3,622			
100128280	HIGHLAND	CA		09/14/2023		1,312		(28)			(28)		1,285	1,285			
100109863	BRONX	NY		06/22/2023		1,387		(128)			(128)		1,259	1,259			
754615	DENVER	CO		12/31/2006		172,673							172,673	172,673			
100162616	ORANGE BEACH	AL		08/12/2024		1,856		150			150		2,005	2,005			
100162999	EVERETT	WA		08/12/2024		1,731		(11)			(11)		1,721	1,721			
100141938	CHELTENHAM	PA		02/29/2024		1,436		(59)			(59)		1,377	1,377			
100174000	FEDERAL WAY	WA		10/31/2024		1,423		(116)			(116)		1,307	1,307			
100175822	CHICAGO	IL		11/12/2024		48		(48)			(48)						
100182446	DULUTH	GA		12/12/2024		1,210		108			108		1,318	1,318			
100117767	SEATTLE	WA		07/20/2023		1,037		486			486		1,523	1,523			
100080229	MIAMI	FL		02/25/2022		(44)		44			44						
100145759	UNITED KINGDOM	GBR		03/12/2024		(41,286)		(119)			(119)	41,045	(360)		360		360
100168109	MIRAMAR BEACH	FL		09/20/2024		26,893		(293)			(293)		26,600	26,600			
100165462	ATLANTA	GA		08/29/2024		1,550		(125)			(125)		1,425	1,425			
100171428	NUTLEY	NJ		10/16/2024		2,040		(180)			(180)		1,860	1,860			
100171630	GALT	CA		10/16/2024		7,857		(451)			(451)		7,406	7,406			
100156419	DONNELLY	ID		06/24/2024		1,511		(66)			(66)		1,445	1,445			
100116675	HONOLULU	HI		07/20/2023		2,104		2,526			2,526		4,629	4,629			
100116665	SPICEWOOD	TX		07/20/2023		(426)		426			426						
100179940	OAK ISLAND	NC		11/25/2024		2,043		43			43		2,086	2,086			
100108497	HUNTINGTON BEACH	CA		05/25/2023		1,047		(125)			(125)		922	922			
100116948	SEATTLE	WA		07/20/2023		1,698		2,472			2,472		4,170	4,170			
100079720	VISTA	CA		04/08/2022		2,943		(138)			(138)		2,806	2,806			
100132591	MURRELLS INLET	SC		11/03/2023		1,042		(36)			(36)		1,007	1,007			
100176811	BLAINE	WA		11/15/2024		2,774		(235)			(235)		2,538	2,538			
100110219	MIAMI	FL		06/30/2023		2,415		(27)			(27)		2,388	2,388			
100071917	RESEDA	CA		11/19/2021		197		(197)			(197)						
100091020	MORENO VALLEY	CA		01/31/2023		1,363		(119)			(119)		1,244	1,244			
100174750	VALENCIA	CA		10/31/2024		1,459		(170)			(170)		1,290	1,290			
100156527	ESTES PARK	CO		06/24/2024		1,550		(108)			(108)		1,442	1,442			
100150835	CHATSWORTH	CA		05/08/2024		1,716		(64)			(64)		1,652	1,652			
100176684	TRUCKEE	CA		11/15/2024		1,396		(229)			(229)		1,166	1,166			
100030910	KINGS POINT	NY		04/09/2019		9,549		1,084			1,084		10,634	10,634			
100166181	SAN DIEGO	CA		09/09/2024		1,718		(74)			(74)		1,643	1,643			
100182342	HOUSTON	TX		12/12/2024		1,518		(49)			(49)		1,469	1,469			
100117090	PANORAMA CITY	CA		07/20/2023		1,981		388			388		2,369	2,369			
100132015	BEND	OR		10/13/2023		1,565		(7)			(7)		1,557	1,557			
100139764	UNITED KINGDOM	GBR		12/18/2023		(40,654)						40,302	(351)		351		351
100131642	SANGER	CA		10/06/2023		1,630		(32)			(32)		1,598	1,598			
100054016	MILL VALLEY	CA		03/23/2021		3,143		(267)			(267)		2,876	2,876			
100186300	LONG BEACH	CA		12/30/2024		1,282		(138)			(138)		1,144	1,144			
100120160	ROCKVILLE	MD		08/14/2023		2,309		(82)			(82)		2,227	2,227			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135223	TIERRA VERDE	FL		11/08/2023		1,742		192			192		1,933	1,933			
100151349	SURF CITY	NC		05/10/2024		1,797		(4)			(4)		1,793	1,793			
100119914	TRACY	CA		08/10/2023		1,515		(76)			(76)		1,439	1,439			
100153601	LONG BEACH	CA		05/31/2024		9		(9)			(9)						
100143244	MURRAY	UT		02/16/2024		1,797		(16)			(16)		1,781	1,781			
100185187	ELGIN	IL		12/20/2024		2,035		(148)			(148)		1,887	1,887			
100178229	MIAMI	FL		11/19/2024		1,570		(74)			(74)		1,496	1,496			
100174922	LARGO	FL		10/31/2024		1,630		(125)			(125)		1,505	1,505			
100174364	SOUTH BEACH	OR		10/31/2024		1,427		(138)			(138)		1,289	1,289			
100081454	SAN JOSE	CA		03/18/2022		3,583		361			361		3,944	3,944			
100168540	MARYSVILLE	WA		09/25/2024		1,734		(101)			(101)		1,633	1,633			
100129859	MIAMI	FL		09/27/2023		8		(8)			(8)						
100116591	LOS ANGELES	CA		07/20/2023		1,997		213			213		2,210	2,210			
100082601	CARROLLTON	TX		04/14/2022		3,424		(193)			(193)		3,231	3,231			
100182524	SCOTTSDALE	AZ		12/12/2024		1,700		(38)			(38)		1,662	1,662			
100152460	NAPLES	FL		05/16/2024		9,693		(403)			(403)		9,290	9,290			
100089029	LOS ANGELES	CA		11/04/2022		5,044		(155)			(155)		4,890	4,890			
4010057395	BALTIMORE	MD		09/28/2023		(317)		317			317						
100154781	INDIO	CA		07/19/2024		1,822		(190)			(190)		1,632	1,632			
100141514	BOWIE	MD		01/30/2024		1,267		(151)			(151)		1,116	1,116			
100089017	ARROYO GRANDE	CA		11/04/2022		26		(26)			(26)						
100147004	ANNANDALE	VA		03/27/2024		1,633		(18)			(18)		1,615	1,615			
100164283	MARIETTA	GA		08/21/2024		1,701		(53)			(53)		1,647	1,647			
100081757	COMMERCE	CA		03/22/2022		2,876		(91)			(91)		2,785	2,785			
100080353	ALHAMBRA	CA		02/28/2022		3,402		(135)			(135)		3,267	3,267			
100100590	LOS ANGELES (NORTHRIDGE AREA)	CA		04/27/2023		1,626		(73)			(73)		1,553	1,553			
100081972	ROTTERDAM	NLD		03/30/2022		(59,389)						59,049	(341)		341		341
100155055	INLET BEACH	FL		07/19/2024		1,433		(36)			(36)		1,396	1,396			
100138638	BAL HARBOUR	FL		02/02/2024		1,229		(216)			(216)		1,014	1,014			
100178351	LOS ANGELES	CA		11/20/2024		1,477		(225)			(225)		1,251	1,251			
100135924	OLNEY	MD		11/13/2023		1,355		(38)			(38)		1,317	1,317			
100161662	AMSTERDAM	NLD		07/29/2024		(59,369)						59,018	(351)		351		351
100146665	BOWIE	MD		03/20/2024		1,184		(64)			(64)		1,120	1,120			
100141639	WESTMINSTER	MD		01/30/2024		1,243		(81)			(81)		1,162	1,162			
100142521	BAKERSFIELD	CA		02/08/2024		1,628		(113)			(113)		1,515	1,515			
100103378	VENICE	FL		06/16/2023		1,517		(142)			(142)		1,375	1,375			
100170281	SEMINOLE	FL		10/08/2024		1,657		(122)			(122)		1,535	1,535			
100181605	SHORT HILLS	NJ		12/09/2024		(1,671)		2,624			2,624		953	953			
100102357	SANTA ANA	CA		06/07/2023		(6)		6			6						
100074198	SIERRA MADRE	CA		12/09/2021		3,275		(361)			(361)		2,914	2,914			
100176902	LAS VEGAS	NV		11/15/2024		1,495		(242)			(242)		1,252	1,252			
100076837	JERSEY CITY	NJ		12/27/2021		76		(76)			(76)						
100153080	WELLINGTON	FL		06/27/2024		1,529		(104)			(104)		1,425	1,425			
100186396	ANAHEIM	CA		12/30/2024		2,960		(135)			(135)		2,825	2,825			
100173305	NORTH LAS VEGAS	NV		10/30/2024		1,136		(86)			(86)		1,049	1,049			
100101124	LOS ANGELES	CA		04/28/2023		1,750		91			91		1,841	1,841			
100172620	BOYNTON BEACH	FL		10/24/2024		1,636		(101)			(101)		1,534	1,534			
100148056	KETCHUM	ID		04/10/2024		2,343		(97)			(97)		2,247	2,247			
100103578	MONROE	GA		05/08/2023		1,113		24			24		1,137	1,137			
100099992	SANTA MARIA	CA		03/28/2023		8,036		(29)			(29)		8,006	8,006			
100117274	ROSEDALE	NY		07/20/2023		1,600		286			286		1,886	1,886			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149067	STATEN ISLAND	NY		04/19/2024		1,763		(150)			(150)		1,613	1,613			
100163365	CROWNSVILLE	MD		09/27/2024		1,335		(107)			(107)		1,228	1,228			
100151227	DENVER	CO		05/10/2024		1,450		(105)			(105)		1,346	1,346			
100137653	BOSTON	MA		12/08/2023		2,656		(98)			(98)		2,558	2,558			
100173630	BERKEL EN RODENRIJS	NLD		10/29/2024		(59,331)						58,930	(401)		401		401
100163960	PEMBROKE PINES	FL		10/04/2024		1,373		(161)			(161)		1,212	1,212			
100164422	FRANKLIN	CT		08/21/2024		2,190		(96)			(96)		2,094	2,094			
100172181	LOS ANGELES	CA		10/17/2024		1,269		(154)			(154)		1,115	1,115			
100153898	HAWTHORNE	CA		06/05/2024		1,614		(216)			(216)		1,397	1,397			
100152671	FOREST HILL	TX		05/17/2024		1,822		235			235		2,057	2,057			
100143586	PASSAIC	NJ		02/21/2024		(299)		1,708			1,708		1,409	1,409			
100115216	BRONX	NY		07/17/2023		1,427		(124)			(124)		1,303	1,303			
100103220	CHERRY VALLEY	CA		04/26/2023		(1,800)		3,004			3,004		1,204	1,204			
100142775	MILFORD	CT		02/08/2024		1,337		(133)			(133)		1,204	1,204			
100175002	FLAGLER BEACH	FL		10/31/2024		1,986		(266)			(266)		1,719	1,719			
100152285	NASHVILLE	TN		05/17/2024		1,722		82			82		1,804	1,804			
100169646	COMMERCE	CA		09/30/2024		5,791		(153)			(153)		5,638	5,638			
100101925	TOMBALL	TX		04/14/2023		1,094		(205)			(205)		890	890			
100091495	BRONX	NY		01/20/2023		1,435		(139)			(139)		1,296	1,296			
100138171	SAN LEANDRO	CA		12/14/2023		1,237		(49)			(49)		1,188	1,188			
100148659	POMONA	CA		04/15/2024		3,278		(94)			(94)		3,185	3,185			
100139025	CANYON COUNTRY	CA		12/22/2023		1,341		26			26		1,366	1,366			
100180782	VIENNA	VA		11/26/2024		1,705		(170)			(170)		1,535	1,535			
100141021	CYPRESS	TX		02/20/2024		1,511		(170)			(170)		1,341	1,341			
100108216	OAKLAND	CA		05/24/2023		1,293		(87)			(87)		1,205	1,205			
100157733	CORAL SPRINGS	FL		06/28/2024		932		(101)			(101)		831	831			
100173189	KIRKLAND	WA		10/30/2024		1,790		(108)			(108)		1,682	1,682			
100179935	LEANDER	TX		11/25/2024		1,792		373			373		2,165	2,165			
100148486	CHICAGO	IL		04/12/2024		1,851		15			15		1,866	1,866			
100128139	MARSHALL	VA		09/11/2023		1,709		(50)			(50)		1,658	1,658			
100030806	CARMEL VALLEY	CA		04/09/2019		2,151		407			407		2,558	2,558			
100144588	LAKEWOOD	CA		03/13/2024		1,635		16			16		1,651	1,651			
100120465	SALINAS	CA		08/18/2023		1,085		(31)			(31)		1,055	1,055			
100140916	MORRIS PLAINS	NJ		02/26/2024		1,391		(170)			(170)		1,222	1,222			
100140201	CORONA	CA		01/11/2024		1,461		(113)			(113)		1,348	1,348			
100088236	YONKERS	NY		10/17/2022		1,754		(38)			(38)		1,716	1,716			
100172303	MESQUITE	NV		10/21/2024		1,706		(141)			(141)		1,565	1,565			
100119404	AUSTIN	TX		07/31/2023		1,777		(13)			(13)		1,764	1,764			
100134293	PEMBROKE PINES	FL		10/27/2023		1,494		(85)			(85)		1,409	1,409			
100167489	LOS ANGELES	CA		10/31/2024		1,678		(64)			(64)		1,614	1,614			
100181302	SUFFOLK	VA		12/06/2024		1,192		(114)			(114)		1,078	1,078			
100153381	FORT MYERS BEACH	FL		05/29/2024		1,435		(136)			(136)		1,299	1,299			
100080341	SAN DIEGO	CA		02/28/2022		3,067		(189)			(189)		2,878	2,878			
100014240	TINTON FALLS	NJ		09/27/2017		(176)		2,887			2,887		2,711	2,711			
100103265	LOS ANGELES	CA		04/27/2023		683		(121)			(121)		561	561			
100153657	MIAMI	FL		05/31/2024		1,330		(51)			(51)		1,280	1,280			
100141263	PANORAMA CITY AREA LOS ANGELE	CA		01/30/2024		1,769		(86)			(86)		1,683	1,683			
100083320	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(59,020)						58,759	(262)		262		262
100079972	MADERA	CA		04/25/2022		2,188		(323)			(323)		1,865	1,865			
100168173	BIG BEAR CITY	CA		09/20/2024		1,577		(118)			(118)		1,459	1,459			
100186325	TEMPLE CITY	CA		12/30/2024		1,748		(76)			(76)		1,671	1,671			

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100186510	SAN DIEGO	CA		12/30/2024		1,366		(59)			(59)		1,308	1,308			
100169359	MIAMI	FL		09/27/2024		1,622		(427)			(427)		1,194	1,194			
100116771	BROOKLYN	NY		07/20/2023		1,703		2,411			2,411		4,114	4,114			
100152820	PINEHURST	TX		05/22/2024		1,340		(154)			(154)		1,186	1,186			
100071481	CHATSWORTH	CA		10/26/2021		2,027		(402)			(402)		1,624	1,624			
100133488	TRACY	CA		10/19/2023		1,086		(10)			(10)		1,076	1,076			
100176830	CLAYTON	CA		11/15/2024		1,035		(185)			(185)		851	851			
100181649	COTATI	CA		12/11/2024		1,595		(128)			(128)		1,467	1,467			
100138751	SPANISH FORK	UT		12/21/2023		1,247		(25)			(25)		1,221	1,221			
4010051448	FULTON	NY		07/27/2023		1,266		(108)			(108)		1,158	1,158			
100128376	GOODYEAR	AZ		09/15/2023		2,712		185			185		2,897	2,897			
100161892	COVINA	CA		07/31/2024		37		(37)			(37)						
100076819	OCEANSIDE	CA		12/27/2021		83		(83)			(83)						
100102088	DOVER	NH		04/14/2023		1,330		(56)			(56)		1,274	1,274			
100119635	VENTURA	CA		08/04/2023		1,617		(86)			(86)		1,531	1,531			
100147079	INDIO	CA		03/28/2024		1,583		(85)			(85)		1,499	1,499			
100160887	MARIETTA	GA		07/24/2024		1,922		(132)			(132)		1,789	1,789			
100141199	LAS VEGAS	NV		01/30/2024		4,339		(40)			(40)		4,299	4,299			
100165562	QUINCY	MA		08/29/2024		1,694		(45)			(45)		1,649	1,649			
100173654	DRACHTEN	NLD		10/29/2024		(59,156)						58,686	(470)		470		470
100137301	KITTY HAWK	NC		12/01/2023		16,726			16,726		(16,726)						
100145795	RIVERSIDE	CA		05/08/2024		2,518		(117)			(117)		2,402	2,402			
100185341	BLUE RIDGE	TX		12/20/2024		1,595		3			3		1,598	1,598			
100166369	KALISPELL	MT		10/24/2024		1,523		(100)			(100)		1,424	1,424			
100159897	MIAMI	FL		08/16/2024		1,854		(94)			(94)		1,760	1,760			
100017737	NAPA	CA		04/26/2018		8,505							8,505	8,505			
100134386	BOISE	ID		10/27/2023		791		(73)			(73)		718	718			
100162622	GRANITE BAY	CA		08/12/2024		1,566		(113)			(113)		1,453	1,453			
100132405	AGOURA HILLS	CA		11/03/2023		(6)		6			6						
100120228	HARTWELL	GA		08/18/2023		1,602		(103)			(103)		1,499	1,499			
100135757	LEWES	DE		11/10/2023		1,629		(22)			(22)		1,607	1,607			
100165536	STAMFORD	CT		08/29/2024		1,626		(60)			(60)		1,566	1,566			
100091068	TACOMA	WA		01/31/2023		33,829			33,829		(33,829)						
100143082	VISTA	CA		02/16/2024		1,703		(76)			(76)		1,628	1,628			
100153563	UNITED KINGDOM	GBR		05/29/2024		(41,257)						40,620	(637)		637		637
100134476	COLLIERVILLE	TN		10/30/2023		1,412		(95)			(95)		1,318	1,318			
100087513	FLUSHING	NY		10/25/2022		2,229		296			296		2,525	2,525			
100100696	THOUSAND OAKS	CA		04/28/2023		2,200		165			165		2,365	2,365			
100082895	FOUNTAIN VALLEY	CA		05/17/2022		3,598		(329)			(329)		3,268	3,268			
100120926	TROUTMAN	NC		08/30/2023		3,900							3,900	3,900			
100168750	HOLLISTER	CA		09/26/2024		1,598		(104)			(104)		1,495	1,495			
100178385	LYNBROOK	NY		11/21/2024		1,651		(46)			(46)		1,605	1,605			
100080405	INDIO	CA		04/14/2022		2,885		(164)			(164)		2,721	2,721			
100185962	NEWBURY PARK	CA		12/26/2024		1,673		(34)			(34)		1,639	1,639			
100169593	SANTA ROSA	CA		09/30/2024		2,315		1			1		2,316	2,316			
100154571	LA PUENTE	CA		06/14/2024		1,170		(93)			(93)		1,077	1,077			
100071892	THOUSAND OAKS	CA		11/19/2021		3,262		(394)			(394)		2,868	2,868			
100168028	DIAMOND SPRINGS	CA		09/20/2024		1,724		(47)			(47)		1,677	1,677			
100153671	FRENCHTOWN	MT		05/31/2024		1,355		(45)			(45)		1,310	1,310			
100180701	LATHROP	CA		11/26/2024		1,208		(93)			(93)		1,115	1,115			
100133908	(WINNETKA AREA) LOS ANGELES	CA		11/29/2023		1,322		(93)			(93)		1,229	1,229			

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100153058	SACRAMENTO	CA		06/27/2024		1,460		(211)			(211)		1,250	1,250			
100186284	COSTA MESA	CA		12/27/2024		34		(34)			(34)						
100168194	PASADENA	CA		09/20/2024		1,713		(45)			(45)		1,668	1,668			
100120898	SAUSALITO	CA		08/30/2023		1,998		153			153		2,151	2,151			
100175692	GARDEN GROVE	CA		11/12/2024		1,701		(179)			(179)		1,522	1,522			
100078749	UPLAND	CA		02/25/2022		3,440		301			301		3,742	3,742			
100150878	BUENA PARK	CA		05/08/2024		1,642		(38)			(38)		1,604	1,604			
100026809	TORRANCE	CA		09/26/2018		2,772		103			103		2,875	2,875			
100186563	SMYRNA	GA		12/30/2024		1,532		(92)			(92)		1,440	1,440			
100179569	BOZEMAN	MT		11/21/2024		1,658		(44)			(44)		1,614	1,614			
100172424	MARYSVILLE	WA		10/23/2024		1,733		(80)			(80)		1,653	1,653			
100144832	UNITED KINGDOM	GBR		03/12/2024		(45,184)		3,427			3,427	41,335	(422)		422		422
100127503	VIENNA	VA		09/08/2023		1,990		108			108		2,098	2,098			
100184965	BROOKLYN	NY		12/19/2024		15		(15)			(15)						
100148745	MARQUEZ	TX		04/17/2024		1,505		(140)			(140)		1,365	1,365			
100184367	PALM DESERT	CA		12/16/2024		1,417		(183)			(183)		1,235	1,235			
100099792	THE BRONX	NY		02/28/2023		1,481		(123)			(123)		1,358	1,358			
100086337	GRONINGEN	NLD		08/29/2022		(58,970)						58,505	(465)		465		465
100175086	HIALEAH	FL		11/05/2024		1,991		(122)			(122)		1,869	1,869			
100166290	TRINIDAD	CA		10/23/2024		1,261		(183)			(183)		1,078	1,078			
100138034	LOS ANGELES	CA		12/13/2023		3,328		(41)			(41)		3,287	3,287			
100083001	ACAMPO	CA		05/05/2022		2,381		(177)			(177)		2,204	2,204			
100151819	DOWNEY	CA		05/10/2024		29,074		(203)			(203)		28,871	28,871			
100180172	JAMAICA	NY		11/25/2024		1,538		(125)			(125)		1,413	1,413			
100148218	NASHVILLE	TN		04/12/2024		1,561		(138)			(138)		1,423	1,423			
100119392	ELIZABETH	NJ		07/31/2023		1,600		(38)			(38)		1,563	1,563			
100110300	JACKSON	NJ		06/30/2023		1,903		1			1		1,905	1,905			
100166920	SAVANNAH	GA		09/13/2024		1,601		(122)			(122)		1,479	1,479			
100133516	ELK GROVE	CA		10/19/2023		1,563		(28)			(28)		1,535	1,535			
100148013	CHULA VISTA	CA		04/10/2024		1,544		(98)			(98)		1,446	1,446			
100080857	LAND O LAKES	FL		03/10/2022		(10)		10			10						
100102032	LOS ANGELES	CA		04/14/2023		1,887		(65)			(65)		1,821	1,821			
100158591	FALLS CHURCH	VA		07/10/2024		206,045		(4,598)			(4,598)		201,447	201,447			
100178436	NORWALK	CT		11/21/2024		1,822		13			13		1,835	1,835			
100175130	WESTMINSTER	CA		11/05/2024		1,638		(199)			(199)		1,438	1,438			
100079689	PARK CITY	UT		04/08/2022		2,003		(14)			(14)		1,989	1,989			
100114899	SAN DIEGO	CA		07/13/2023		24		(24)			(24)						
100091848	OAKLAND	CA		01/30/2023		832		(79)			(79)		753	753			
100084847	LAS VEGAS	NV		08/02/2022		1,086		(98)			(98)		988	988			
100102497	PALM HARBOR	FL		06/07/2023		1,851		3			3		1,854	1,854			
100102952	FAR ROCKAWAY	NY		06/22/2023		256		1,148			1,148		1,404	1,404			
100135657	HOLLISTER	CA		11/09/2023		3,481		150			150		3,631	3,631			
100172981	SANTA ROSA	CA		10/25/2024		1,636		(76)			(76)		1,560	1,560			
100152780	INGLEWOOD	CA		05/22/2024		1,296		(71)			(71)		1,225	1,225			
100148646	SANTA ANA	CA		05/15/2024		1,650		6			6		1,656	1,656			
100089094	PHOENIX	AZ		01/06/2023		25		(25)			(25)						
100164008	PEORIA	AZ		08/21/2024		1,580		(113)			(113)		1,467	1,467			
100114916	LOS ANGELES	CA		07/13/2023		2,136		(146)			(146)		1,990	1,990			
100057816	SAN DIEGO	CA		06/30/2021		7,507		(274)			(274)		7,232	7,232			
100065407	LOS ANGELES	CA		07/28/2021		3,433		(153)			(153)		3,280	3,280			
100186394	JOHNS CREEK	GA		12/30/2024		1,655		(76)			(76)		1,579	1,579			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163277	MCKINNEY	TX		08/13/2024		1,520		(191)			(191)		1,329	1,329			
100131802	LOS ANGELES	CA		10/06/2023		1,213		(16)			(16)		1,197	1,197			
100161309	WASHINGTON	DC		07/25/2024		1,446		(16)			(16)		1,430	1,430			
100090940	AGUA DULCE	CA		01/31/2023		1,131		(76)			(76)		1,054	1,054			
100147376	LODI	CA		05/08/2024		1,542		(115)			(115)		1,427	1,427			
100138895	PIGEON FORGE	TN		12/21/2023		1,331		(11)			(11)		1,320	1,320			
100030840	BAYSIDE	NY		04/09/2019		2,261		880			880		3,142	3,142			
100179780	DELRAY BEACH	FL		11/21/2024		1,778		(111)			(111)		1,667	1,667			
100080925	JURUPA VALLEY	CA		04/22/2022		3,614		(230)			(230)		3,384	3,384			
100053353	HOLLISTER	CA		03/23/2021		2,950		(330)			(330)		2,619	2,619			
100067730	JERSEY CITY	NJ		09/23/2021		3,424		(253)			(253)		3,171	3,171			
100162835	ELMWOOD PARK	NJ		08/12/2024		1,494		(89)			(89)		1,405	1,405			
100134068	MIAMI	FL		10/27/2023		2,255		(20)			(20)		2,235	2,235			
100151066	MARLBORO	NJ		05/08/2024		17,646		(326)			(326)		17,320	17,320			
100081685	WOODLAND HILLS	CA		03/21/2022		86		(86)			(86)						
100185705	EMMEN	NLD		12/20/2024		(59,203)						58,324	(879)		879		879
100149443	GLENWOOD SPRINGS	CO		04/24/2024		1,723		(52)			(52)		1,671	1,671			
100158660	SPRINGVILLE	UT		07/10/2024		1,572		(70)			(70)		1,502	1,502			
100082711	CARSON	CA		04/20/2022		3,030		(118)			(118)		2,911	2,911			
100120861	STANTON	CA		08/28/2023		2,176		(77)			(77)		2,099	2,099			
100101904	LAKE OSWEGO	OR		04/06/2023		1,304		(147)			(147)		1,157	1,157			
100068145	NOVATO	CA		08/25/2021		3,395		(15)			(15)		3,380	3,380			
100176602	LOS ANGELES	CA		11/15/2024		1,561		(146)			(146)		1,415	1,415			
100133590	HOUSTON	TX		10/23/2023		1,583		(14)			(14)		1,569	1,569			
100135058	HONOLULU	HI		11/01/2023		1,592		29			29		1,621	1,621			
100185518	FRIENDSWOOD	TX		12/20/2024		1,712		(107)			(107)		1,606	1,606			
100170282	SPRING HILL	TN		10/08/2024		1,652		(126)			(126)		1,525	1,525			
100156704	LOS ANGELES	CA		06/26/2024		375		(71)			(71)		304	304			
100164475	PASO ROBLES	CA		08/21/2024		4,807		(153)			(153)		4,654	4,654			
100154328	BELMONT	NC		06/07/2024		1,103		(83)			(83)		1,020	1,020			
100118789	RENO	NV		07/25/2023		1,909		13			13		1,922	1,922			
100137536	TUKWILA	WA		12/08/2023		1,939		(97)			(97)		1,842	1,842			
100162282	TRUCKEE	CA		09/06/2024		1,552		(192)			(192)		1,360	1,360			
100083187	ENCINO	CA		05/26/2022		2,113		(195)			(195)		1,917	1,917			
100181935	SIMI VALLEY	CA		12/12/2024		1,676		38			38		1,714	1,714			
100078019	CORONA	NY		01/12/2022		3,191		(114)			(114)		3,077	3,077			
100145674	UNITED KINGDOM	GBR		03/12/2024		(45,616)		4,240			4,240	41,167	(209)		209		209
100137517	GILBERT	AZ		01/11/2024		1,746		(94)			(94)		1,651	1,651			
100163887	SANTA MARIA	CA		09/27/2024		1,202		(106)			(106)		1,095	1,095			
100133446	FLEMING ISLAND	FL		10/19/2023		1,379		(53)			(53)		1,326	1,326			
100172118	COLORADO SPRINGS	CO		10/17/2024		1,479		(116)			(116)		1,363	1,363			
100157637	PASSAIC	NJ		06/28/2024		1,460		(80)			(80)		1,380	1,380			
100086531	FALLBROOK	CA		09/30/2022		2,530		(127)			(127)		2,402	2,402			
100185532	KAYSVILLE	UT		12/20/2024		4,779		(126)			(126)		4,653	4,653			
100168247	MARYSVILLE	WA		09/20/2024		1,965		(156)			(156)		1,809	1,809			
100153709	LOS ANGELES	CA		07/11/2024		572		(55)			(55)		517	517			
100130177	MOUNT LAUREL	NJ		11/15/2023		1,101		46			46		1,146	1,146			
100086871	DISCOVERY BAY	CA		10/07/2022		1,277		39			39		1,316	1,316			
100119947	CHULA VISTA	CA		08/11/2023		1,584		(55)			(55)		1,530	1,530			
100100985	ALAMO	CA		04/28/2023		3,299		1,844			1,844		5,143	5,143			
100087753	PHOENIX	AZ		11/17/2022		1,691		(7)			(7)		1,684	1,684			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103707	INDIO	CA		05/08/2023		1,013		(3)			(3)		1,011	1,011			
100108314	LAS VEGAS	NV		05/24/2023		2,668		(178)			(178)		2,489	2,489			
100142354	SANFORD	FL		03/15/2024		1,683		(144)			(144)		1,539	1,539			
100172258	VENUS	TX		10/21/2024		1,751		(49)			(49)		1,702	1,702			
100151437	COMPTON	CA		05/10/2024		1,542		81			81		1,623	1,623			
100139222	ATLANTA	GA		12/28/2023		1,214		(9)			(9)		1,206	1,206			
100129585	SURF CITY	NC		09/29/2023		1,448		(14)			(14)		1,435	1,435			
100171191	INCLINE VILLAGE	NV		11/22/2024		1,752		(34)			(34)		1,718	1,718			
100065639	WEEHAWKEN	NJ		07/28/2021		3,614		(47)			(47)		3,566	3,566			
100175225	ORLANDO	FL		11/05/2024		1,780		(90)			(90)		1,690	1,690			
100067693	EAST RUTHERFORD	NJ		09/23/2021		3,662		(75)			(75)		3,588	3,588			
100139512	MALDEN	MA		12/28/2023		1,291		13			13		1,304	1,304			
100108152	BUENA PARK	CA		05/24/2023		1,354		7			7		1,361	1,361			
100159040	THE SEA RANCH	CA		08/15/2024		1,577		(130)			(130)		1,447	1,447			
100179937	TRINIDAD	CA		11/25/2024		1,567		(53)			(53)		1,514	1,514			
100182691	RIVERHEAD	NY		12/12/2024		1,537		(6)			(6)		1,531	1,531			
100044150	ALTADENA	CA		08/19/2020		2,474		3			3		2,477	2,477			
100135254	JAMESTOWN	RI		11/08/2023		1,524		57			57		1,581	1,581			
100153936	FAIR OAKS	CA		06/05/2024		1,232		(154)			(154)		1,078	1,078			
100082740	ROTTERDAM	NLD		04/27/2022		(58,435)						58,155	(280)		.280		.280
100180465	MATTHEWS	NC		11/26/2024		1,539		(206)			(206)		1,334	1,334			
100091415	SPOKANE VALLEY	WA		02/22/2023		1,701		(60)			(60)		1,641	1,641			
100140289	LAKE HAVASU CITY	AZ		01/18/2024		1,307		(99)			(99)		1,208	1,208			
100176613	CORONA	CA		11/15/2024		1,656		(117)			(117)		1,539	1,539			
100154625	PETALUMA	CA		06/14/2024		1,484		(28)			(28)		1,457	1,457			
100067691	DENVER	CO		09/23/2021		3,722		(46)			(46)		3,676	3,676			
100126376	BROOKLYN	NY		08/30/2023		208		1,237			1,237		1,445	1,445			
100172540	SAN DIEGO	CA		10/23/2024		1,567		(38)			(38)		1,529	1,529			
100074274	GILBERT	AZ		12/09/2021		2,636		(372)			(372)		2,265	2,265			
100137643	PRESCOTT	AZ		12/08/2023		1,490		(72)			(72)		1,418	1,418			
100110061	CAPE CORAL	FL		06/23/2023		1,683		(91)			(91)		1,592	1,592			
100168733	FRESNO	CA		09/26/2024		1,672		(124)			(124)		1,548	1,548			
100168543	LAKEWOOD	NJ		09/25/2024		1,542		(95)			(95)		1,448	1,448			
100077788	LAKESIDE	CA		12/23/2021		57		(57)			(57)						
100103529	LOS ANGELES	CA		05/08/2023		75		(75)			(75)						
100072028	UPLAND	CA		11/19/2021		896		(72)			(72)		824	824			
100134507	MEADOWLAKES	TX		10/30/2023		1,218		(66)			(66)		1,153	1,153			
100170027	MIAMI	FL		11/08/2024		1,551		(188)			(188)		1,362	1,362			
100149961	WELLINGTON	FL		06/07/2024		1,325		(150)			(150)		1,174	1,174			
100137500	FORT LAUDERDALE	FL		01/11/2024		(11)		11			11						
100170133	TRUCKEE	CA		10/08/2024		1,799		(78)			(78)		1,722	1,722			
100117125	FLUSHING	NY		07/20/2023		25,326		6,415			6,415		31,741	31,741			
100074469	POWHATAN	VA		12/02/2021		3,169		(266)			(266)		2,903	2,903			
100128504	MIRAMAR	FL		09/15/2023		948		40			40		988	988			
100089234	LOMITA	CA		01/26/2023		1,093		(30)			(30)		1,064	1,064			
100091795	KATY	TX		01/30/2023		5,481		116			116		5,597	5,597			
100133902	OXNARD	CA		11/29/2023		325		26			26		351	351			
100169367	MIAMI	FL		09/27/2024		1,369		(224)			(224)		1,145	1,145			
100158948	MISSOULA	MT		08/15/2024		39		(39)			(39)						
100186766	CLAYTON	CA		12/31/2024		1,399		(103)			(103)		1,296	1,296			
100150499	MIAMI	FL		05/03/2024		1,597		(139)			(139)		1,458	1,458			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101945	NORCO	CA		04/14/2023		2,266		38			38		2,304	2,304			
100153100	MIAMI	FL		06/27/2024		1,478		(115)			(115)		1,363	1,363			
100079199	PARK CITY	UT		02/24/2022		3,238		(60)			(60)		3,178	3,178			
100162005	STATEN ISLAND	NY		07/31/2024		195		5			5		200	200			
100102185	LA PALMA	CA		04/14/2023		1,673		39			39		1,712	1,712			
100175114	ROCKVILLE	MD		11/05/2024		1,699		(21)			(21)		1,678	1,678			
100091481	WOODSIDE	NY		01/20/2023		1,992		(95)			(95)		1,897	1,897			
100080965	TACOMA	WA		03/18/2022		3,056		40			40		3,095	3,095			
100137118	KULA	HI		11/28/2023		2		(2)			(2)						
100065307	SAN DIEGO	CA		07/28/2021		3,163		(105)			(105)		3,057	3,057			
100133127	SAN BRUNO	CA		11/29/2023		398		1,115			1,115		1,514	1,514			
100074478	SAN JOSE	CA		12/14/2021		781		(137)			(137)		644	644			
100159463	BREWSTER	NY		07/15/2024		1,553		(69)			(69)		1,483	1,483			
100165658	FORT WORTH	TX		10/04/2024		1,293		(173)			(173)		1,121	1,121			
100149440	SANTA CLARITA	CA		04/24/2024		1,637		(108)			(108)		1,529	1,529			
100176719	ANAHEIM	CA		11/15/2024		1,702		(70)			(70)		1,632	1,632			
100185449	FORT COLLINS	CO		12/20/2024		2,955		98			98		3,053	3,053			
100143462	LONG BEACH	CA		02/16/2024		1,363		65			65		1,428	1,428			
100154891	JACKSONVILLE	FL		07/19/2024		1,292		(139)			(139)		1,153	1,153			
100074250	HOMESTEAD	FL		12/09/2021		4,096		(210)			(210)		3,886	3,886			
100136287	BEND	OR		11/20/2023		4,053		(6)			(6)		4,047	4,047			
100179420	EDWARDS	CO		12/27/2024		1,518		(208)			(208)		1,310	1,310			
100157784	LAS VEGAS	NV		08/01/2024		1,482		(50)			(50)		1,433	1,433			
100166331	ARLINGTON HEIGHTS	IL		10/24/2024		1,331		(54)			(54)		1,277	1,277			
100117631	RICHMOND	CA		07/20/2023		36		(36)			(36)						
100157892	HOT SPRINGS	AR		07/09/2024		1,847		(28)			(28)		1,819	1,819			
100162004	LOS ANGELES	CA		07/31/2024		1,466		(160)			(160)		1,305	1,305			
100157563	AMERSFOORT	NLD		06/28/2024		(58,397)						57,962	(435)		435		435
100078554	AMSTERDAM/AMSTELVEEN	NLD		01/26/2022		(58,186)						57,962	(224)		224		224
100026804	ESCONDIDO	CA		09/26/2018		1,396		434			434		1,830	1,830			
100070224	DEN HAAG	NLD		08/31/2021		(58,194)						57,962	(232)		232		232
100086343	HOOGEVEEN	NLD		08/29/2022		(58,341)						57,962	(379)		379		379
100084009	LODI	NJ		06/27/2022		4,276		56			56		4,332	4,332			
100115087	BAY HARBOR ISLANDS	FL		07/14/2023		1,888		(16)			(16)		1,872	1,872			
100151456	RALEIGH	NC		05/10/2024		1,540		(90)			(90)		1,450	1,450			
100099080	LAS VEGAS	NV		03/28/2023		2,235		162			162		2,398	2,398			
100142013	CATHEDRAL CITY	CA		02/29/2024		43,862		76	43,937		(43,862)						
100137266	NETHERLANDS	NLD		11/28/2023		(58,693)						57,944	(749)		749		749
100158122	WHITTIER	CA		07/09/2024		1,498		(14)			(14)		1,484	1,484			
100158451	NEDERLAND	CO		07/10/2024		3,913		(110)			(110)		3,803	3,803			
100141113	BROOKLYN	NY		01/30/2024		1,341		(82)			(82)		1,260	1,260			
100120212	LAS VEGAS	NV		08/18/2023		1,009		(74)			(74)		936	936			
100083641	LAGUNA NIGUEL	CA		07/25/2022		7,336		368			368		7,704	7,704			
100103254	ORLANDO	FL		04/27/2023		1,287		(51)			(51)		1,236	1,236			
100162801	NASHVILLE	TN		08/12/2024		1,497		(110)			(110)		1,388	1,388			
100149015	SIMI VALLEY	CA		04/19/2024		1,515		15			15		1,529	1,529			
100167060	BEND	OR		09/13/2024		1,363		(107)			(107)		1,256	1,256			
100099845	CHICAGO	IL		02/28/2023		6,856		(6,856)			(6,856)						
100139484	WATSONVILLE	CA		12/28/2023		6		(6)			(6)						
100090972	NEWTON	MA		01/31/2023		2,163		(91)			(91)		2,072	2,072			
100091179	GLENDALE	CA		01/31/2023		(39)		39			39						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149824	MIAMI	FL		04/29/2024		1,491		(217)			(217)		1,274	1,274			
100076771	BURBANK	CA		12/30/2021		64		(64)			(64)						
100139625	LOS ANGELES	CA		12/28/2023		1,082		(134)			(134)		948	948			
100174212	LEXINGTON	NC		10/31/2024		1,459		(72)			(72)		1,387	1,387			
100172206	GARDENA	CA		10/17/2024		2,211		(128)			(128)		2,083	2,083			
100151134	CARVER	MA		05/09/2024		1,735		(108)			(108)		1,627	1,627			
100142759	HOLLISTON	MA		02/08/2024		1,277		(79)			(79)		1,198	1,198			
100160377	THOUSAND OAKS	CA		09/06/2024		1,654		(148)			(148)		1,506	1,506			
100115300	YUCCA VALLEY	CA		07/17/2023		1,603		(207)			(207)		1,395	1,395			
100185550	CATHEDRAL CITY	CA		12/20/2024		1,668		(197)			(197)		1,470	1,470			
100180010	MADERA	CA		11/25/2024		1,630		(83)			(83)		1,547	1,547			
100185606	HENDERSON	CO		12/20/2024		1,468		(141)			(141)		1,328	1,328			
100156367	FORT COLLINS	CO		07/25/2024		1,387		(97)			(97)		1,290	1,290			
100172537	ARCADIA	MI		10/23/2024		1,645		(105)			(105)		1,540	1,540			
100066890	STERLING	VA		08/02/2021		3,912		9			9		3,920	3,920			
100169273	RIVERSIDE	CA		09/27/2024		800		(135)			(135)		665	665			
100185527	HUDSONVILLE	MI		12/20/2024		2,008		(97)			(97)		1,910	1,910			
100176673	LEMOORE	CA		11/15/2024		1,402		(80)			(80)		1,322	1,322			
100159345	ORANGE BEACH	AL		07/15/2024		1,910		207			207		2,117	2,117			
100176949	DEDHAM	MA		11/15/2024		1,620		(138)			(138)		1,481	1,481			
100140815	MIAMI	FL		03/06/2024		(24)		24			24						
100057709	DANA POINT	CA		06/30/2021		3,630		(167)			(167)		3,462	3,462			
100085148	ORANGE	CA		09/21/2022		2,173		(76)			(76)		2,097	2,097			
100138758	MISSOURI CITY	TX		12/21/2023		2,994		(107)			(107)		2,888	2,888			
100165814	NEW ORLEANS	LA		08/29/2024		1,793		(23)			(23)		1,770	1,770			
100175701	MIAMI	FL		11/12/2024		1,621		(147)			(147)		1,474	1,474			
100162549	SAN LUIS OBISPO	CA		08/12/2024		1,636		(52)			(52)		1,585	1,585			
100149885	LOS ANGELES	CA		04/29/2024		987		(94)			(94)		893	893			
100171477	CHARLESTON	SC		10/16/2024		5,030		(271)			(271)		4,759	4,759			
100171574	COVENTRY	RI		10/16/2024		1,442		(145)			(145)		1,297	1,297			
100159864	MIAMI	FL		08/16/2024		1,452		(162)			(162)		1,290	1,290			
100119341	ROCKVILLE	MD		07/31/2023		1,909		5			5		1,914	1,914			
100180105	MARIANNA	FL		12/30/2024		1,224		(128)			(128)		1,095	1,095			
100078695	WALNUT	CA		02/02/2022		3,472		381			381		3,852	3,852			
100080409	GLENDALE	AZ		04/14/2022		2,688		(63)			(63)		2,625	2,625			
100079257	LAHAINA	HI		02/25/2022		100		(100)			(100)						
100088150	KETCHUM	ID		10/25/2022		1,594		(26)			(26)		1,567	1,567			
100164795	MARGATE	NJ		08/26/2024		1,662		(56)			(56)		1,606	1,606			
100171186	LEWISVILLE	TX		11/22/2024		1,614		(84)			(84)		1,530	1,530			
100148697	HAYWARD	CA		04/17/2024		1,431		(63)			(63)		1,368	1,368			
100110375	SAINT GEORGE	UT		06/30/2023		6,306		179			179		6,485	6,485			
100158400	UNITED KINGDOM	GBR		07/09/2024		(48,995)		7,623			7,623	41,048	(324)		324		324
100079327	LOS ANGELES	CA		03/17/2022		4,876		(194)			(194)		4,682	4,682			
100102803	DOWNINGTOWN	PA		06/22/2023		1,373		(165)			(165)		1,208	1,208			
100145044	UNITED KINGDOM	GBR		03/12/2024		(40,128)		(195)			(195)	39,962	(361)		361		361
100126422	JAMAICA	NY		08/30/2023		1,335		(135)			(135)		1,200	1,200			
100145286	UNITED KINGDOM	GBR		03/12/2024		(40,248)		(118)			(118)	40,056	(309)		309		309
100071912	OAKLAND	CA		11/19/2021		167		(167)			(167)						
100120298	TOWNSEND	MT		08/18/2023		1,546		(72)			(72)		1,474	1,474			
100117931	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023		1,403		(87)			(87)		1,316	1,316			
100139607	PALMDALE	CA		12/28/2023		114		5			5		119	119			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143792	CONROE	TX		02/28/2024		32,677		(10)	32,386		(32,396)		281	281			
100159924	MIAMI	FL		08/16/2024		1,018		(133)			(133)		885	885			
100155289	LONGWOOD	FL		07/19/2024		1,842		(205)			(205)		1,637	1,637			
100144331	(WINNETKA AREA) LOS ANGELES	CA		03/07/2024		1,732		(56)			(56)		1,676	1,676			
100065477	LONG BEACH	CA		07/28/2021		3,339		(173)			(173)		3,166	3,166			
100138199	GARDEN GROVE	CA		12/14/2023		1,460		7			7		1,467	1,467			
100145006	UNITED KINGDOM	GBR		03/12/2024		(40,257)		(131)			(131)	40,035	(353)		353		353
100159050	SOUTH LAKE TAHOE	CA		08/15/2024		2,086		(129)			(129)		1,957	1,957			
100180823	WINTERSWIJK	NLD		11/27/2024		(58,093)						57,672	(421)		421		421
100088112	PHOENIX	AZ		10/25/2022		1,389		(173)			(173)		1,216	1,216			
100155299	ALVA	FL		07/19/2024		1,834		(49)			(49)		1,785	1,785			
100115352	OAKLAND	CA		07/17/2023		31,132			31,132		(31,132)						
100160833	CEDAR HILL	TX		07/24/2024		4,538		(242)			(242)		4,296	4,296			
100090074	SONOMA	CA		01/13/2023		32,875			32,875		(32,875)						
100180672	OAK HILLS	CA		11/26/2024		1,285		(130)			(130)		1,155	1,155			
100115775	ALBUQUERQUE	NM		07/20/2023		6,673		(143)			(143)		6,530	6,530			
100174573	WARWICK	NY		10/31/2024		2,658		(205)			(205)		2,453	2,453			
100091851	MANVEL	TX		01/30/2023		1,091		22			22		1,113	1,113			
100110694	HOUSTON	TX		08/11/2023		1,540		(150)			(150)		1,390	1,390			
100181369	PINON HILLS	CA		12/06/2024		1,162		(62)			(62)		1,100	1,100			
100132594	HIALEAH	FL		11/03/2023		1,206		102			102		1,308	1,308			
100178435	CAPE CORAL	FL		11/21/2024		1,266		(70)			(70)		1,196	1,196			
100079719	SAN JOSE	CA		04/25/2022		4,285		(4,285)			(4,285)						
100186411	SEVIERVILLE	TN		12/30/2024		1,897		(58)			(58)		1,838	1,838			
100091106	FONTANA	CA		01/31/2023		1,006		(64)			(64)		942	942			
100117925	ANAHEIM	CA		07/20/2023		1,629		(86)			(86)		1,543	1,543			
100170198	FAIRFAX	VA		10/08/2024		14,094		(392)			(392)		13,703	13,703			
100171380	SURF CITY	NC		10/16/2024		1,527		(142)			(142)		1,385	1,385			
100185131	SAN MARCOS	CA		12/20/2024		1,697		9			9		1,707	1,707			
100180640	LAKE HAVASU CITY	AZ		11/26/2024		1,575		(177)			(177)		1,398	1,398			
100082280	LODI	CA		04/14/2022		2,937		(49)			(49)		2,888	2,888			
100090791	ESCONDIDO	CA		02/28/2023		635		(6)			(6)		629	629			
100068187	LOS ANGELES	CA		08/25/2021		3,651		(162)			(162)		3,490	3,490			
100172230	DAVIS	CA		10/21/2024		1,690		(150)			(150)		1,540	1,540			
100134038	SPRING VALLEY	NY		10/25/2023		131		1,288			1,288		1,419	1,419			
100176650	MIAMI	FL		11/15/2024		1,451		(61)			(61)		1,390	1,390			
100186519	AVON	CO		12/30/2024		1,599		96			96		1,696	1,696			
100156683	MIAMI	FL		06/24/2024		1,255		(53)			(53)		1,202	1,202			
100162257	INDEPENDENCE	OR		09/06/2024		1,486		(168)			(168)		1,318	1,318			
100115797	NEW SMYRNA BEACH	FL		07/20/2023		1,798		(86)			(86)		1,713	1,713			
100102052	OAKLEY	CA		04/14/2023		1,326		(60)			(60)		1,266	1,266			
100161444	ESTERO	FL		07/30/2024		1,427		(103)			(103)		1,324	1,324			
100168759	MIRAMAR BEACH	FL		09/26/2024		1,597		(44)			(44)		1,553	1,553			
100168323	VACAVILLE	CA		09/20/2024		3,223		(70)			(70)		3,153	3,153			
100173112	MANCHESTER	NH		10/30/2024		1,827		(139)			(139)		1,688	1,688			
100167761	JAMAICA	NY		09/19/2024		1,780		(142)			(142)		1,638	1,638			
100150775	PHILADELPHIA	PA		05/07/2024		1,522		(63)			(63)		1,459	1,459			
100079815	ORANGE BEACH	AL		04/08/2022		1,586		(185)			(185)		1,401	1,401			
100168626	ROSEVILLE	CA		09/25/2024		1,503		(208)			(208)		1,294	1,294			
100168691	GRANADA HILLS AREA LO	CA		09/25/2024		992		(178)			(178)		814	814			
100175652	LOS ANGELES	CA		11/12/2024		1,329		(166)			(166)		1,163	1,163			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154944	SPRINGVILLE	UT		07/19/2024		1,596		(193)			(193)		1,403	1,403			
100135151	MYRTLE BEACH	SC		12/15/2023		1,273		(12)			(12)		1,262	1,262			
100150869	PORT ARANSAS	TX		05/08/2024		1,594		(48)			(48)		1,546	1,546			
100142370	GLEN OAKS	NY		03/15/2024		1,497		(149)			(149)		1,349	1,349			
100162825	WYCKOFF	NJ		08/12/2024		1,551		(99)			(99)		1,452	1,452			
100172534	AUSTIN	TX		10/23/2024		1,895		(73)			(73)		1,822	1,822			
100176128	ALPINE	CA		12/20/2024		1,591		(126)			(126)		1,465	1,465			
100091209	WORCESTER	MA		01/31/2023		1,182		(72)			(72)		1,110	1,110			
100165318	BOULDER	CO		08/29/2024		1,622		(131)			(131)		1,491	1,491			
100131815	DUMFRIES	VA		10/06/2023		982		22			22		1,003	1,003			
100044355	LOS ANGELES	CA		11/19/2020		7,478		134			134		7,612	7,612			
100116133	GARDEN GROVE	CA		07/20/2023		(1,689)		4,224			4,224		2,536	2,536			
100133767	MENIFEE	CA		10/20/2023		503		(3)			(3)		500	500			
100153654	ALPHARETTA	GA		05/31/2024		60		(60)			(60)						
100140806	EAST MEADOW	NY		03/06/2024		789		(178)			(178)		611	611			
100169189	IRVINGTON	NJ		09/27/2024		(394)		1,714			1,714		1,320	1,320			
100119000	BRADENTON	FL		07/27/2023		1,747		48			48		1,794	1,794			
100109979	BROOKLYN	NY		06/22/2023		(446)		2,008			2,008		1,562	1,562			
100083809	LAS VEGAS	NV		07/12/2022		1,220		(86)			(86)		1,134	1,134			
100109197	PALM DESERT	CA		07/21/2023		1,727		(42)			(42)		1,684	1,684			
100053686	LONG BEACH	CA		03/23/2021		3,017		(773)			(773)		2,244	2,244			
100055905	JERSEY CITY	NJ		03/26/2021		3,750		(244)			(244)		3,506	3,506			
100088869	LODI	CA		11/15/2022		933		(62)			(62)		872	872			
100110146	KISSIMMEE	FL		06/29/2023		1,735		66			66		1,801	1,801			
100080379	REDDING	CA		04/14/2022		2,546		(198)			(198)		2,348	2,348			
100159028	GARDENA	CA		08/15/2024		1,673		(136)			(136)		1,537	1,537			
100151062	MURRELLS INLET	SC		05/08/2024		1,539		(143)			(143)		1,397	1,397			
100133848	MYRTLE BEACH	SC		10/20/2023		1,743		38			38		1,781	1,781			
4010083656	DAYTON	OH		09/27/2024		150		1,106			1,106		1,256	1,256			
100149447	HEBER CITY	UT		04/24/2024		1,572		(139)			(139)		1,432	1,432			
100162290	WEST CHESTER	OH		09/06/2024		1,024		(52)			(52)		972	972			
100138256	MIAMI	FL		12/15/2023		1,328		(64)			(64)		1,264	1,264			
100023543	FULLERTON	CA		09/04/2018		3,513		(129)			(129)		3,384	3,384			
100186200	NEW CASSEL	NY		12/27/2024		1,338		(105)			(105)		1,232	1,232			
100149079	GOSHEN	NY		04/19/2024		886		25			25		912	912			
100162079	MIAMI	FL		07/31/2024		1,468		(105)			(105)		1,363	1,363			
100118650	LAWNDALE	CA		07/25/2023		2,941		(602)			(602)		2,339	2,339			
100167478	AUSTIN	TX		10/31/2024		1,714		(131)			(131)		1,583	1,583			
100182176	PARRISH	FL		12/12/2024		1,344		(94)			(94)		1,251	1,251			
100158465	BONITA SPRINGS	FL		07/10/2024		1,563		(53)			(53)		1,510	1,510			
100174660	WASHINGTON	DC		10/31/2024		2,073		(128)			(128)		1,945	1,945			
100065408	LOS ANGELES	CA		07/28/2021		3,378		(151)			(151)		3,227	3,227			
100140740	PARKER	CO		01/22/2024		2		(2)			(2)						
100172194	HEMET	CA		10/17/2024		1,461		(148)			(148)		1,313	1,313			
100164072	SANTA ANA	CA		08/21/2024		1,592		(128)			(128)		1,465	1,465			
100089984	MADERA	CA		01/13/2023		843		(88)			(88)		755	755			
100118017	WESTMINSTER	CA		07/20/2023		1,969		257			257		2,226	2,226			
100135197	PROSPER	TX		11/07/2023		844		6			6		849	849			
100017809	ALHAMBRA	CA		05/30/2018		3,711		(39)			(39)		3,672	3,672			
100100576	HAYWARD	CA		04/27/2023		932		(93)			(93)		839	839			
100159591	CLEARWATER	FL		07/15/2024		1,604		(184)			(184)		1,420	1,420			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076531	EASTSOUND	WA		01/04/2022		1,999		(195)			(195)		1,804	1,804			
100169801	HOLLYWOOD	FL		09/30/2024		4,613		(288)			(288)		4,324	4,324			
100174101	ORANGE BEACH	AL		10/31/2024		1,506		(106)			(106)		1,400	1,400			
100180027	LOS ALAMOS	CA		11/25/2024		1,800		49			49		1,849	1,849			
100150021	NORTH CHARLESTON	SC		06/07/2024		1,414		(28)			(28)		1,387	1,387			
100182426	LYNNWOOD	WA		12/12/2024		1,678		28			28		1,706	1,706			
4010062979	LYNCHBURG	VA		01/30/2024		1,452		(114)			(114)		1,338	1,338			
100015827	GLENDALE	CA		02/27/2018		3,674		29			29		3,703	3,703			
100159992	MIRAMAR	FL		08/16/2024		1,355		(112)			(112)		1,243	1,243			
100142244	PLANT CITY	FL		03/15/2024		1,480		(132)			(132)		1,349	1,349			
100176608	LOS ANGELES	CA		11/15/2024		1,206		(176)			(176)		1,031	1,031			
100044408	OZONE PARK	NY		11/19/2020		131		1,214			1,214		1,345	1,345			
100121011	BROKEN BOW	OK		08/30/2023		1,543		(13)			(13)		1,530	1,530			
100118639	BRONX	NY		07/25/2023		1,617		4			4		1,620	1,620			
100118790	SANTA ROSA	CA		07/25/2023		1,850		(117)			(117)		1,732	1,732			
100181313	MAPLE VALLEY	WA		12/06/2024		708		(58)			(58)		651	651			
100172462	SOUTH KINGSTOWN	RI		10/23/2024		1,575		(119)			(119)		1,456	1,456			
100090424	SAN DIEGO	CA		12/28/2022		1,202		(93)			(93)		1,109	1,109			
100137081	IVINS	UT		11/28/2023		1,673							1,673	1,673			
100142582	SANTA ROSA BEACH	FL		02/08/2024		1,712		(60)			(60)		1,651	1,651			
4010054016	LOUISVILLE	KY		07/27/2023		(78)		78			78						
100130111	NETHERLANDS	NLD		09/26/2023		(57,953)						57,358	(595)		595		595
100159445	CENTENNIAL	CO		07/15/2024		1,485		(153)			(153)		1,332	1,332			
100079875	CAPE CANAVERAL	FL		04/08/2022		80,574			80,574		(80,574)						
100118054	HAMPTON BAYS	NY		07/20/2023		1,672		1,556			1,556		3,228	3,228			
100117114	BROOKLYN	NY		07/20/2023		2,120		1,622			1,622		3,742	3,742			
100182374	PLEASANT HILL	CA		12/12/2024		1,500		(105)			(105)		1,395	1,395			
100150115	KOLOA	HI		06/14/2024		4,717		(112)			(112)		4,605	4,605			
100181703	SAN DIEGO	CA		12/11/2024		1,270		(119)			(119)		1,151	1,151			
3340073207	OCALA	FL		04/12/2024		178,517							178,517	178,517			
100141750	LYNWOOD	CA		01/30/2024		806		(77)			(77)		729	729			
100172682	RIVERSIDE	CA		11/21/2024		1,560		(76)			(76)		1,484	1,484			
100079462	SAN DIEGO	CA		03/17/2022		140		(140)			(140)						
100158552	PALMETTO	FL		07/10/2024		1,658		(184)			(184)		1,474	1,474			
100130199	GRANT VALKARIA	FL		11/15/2023		1,015		(65)			(65)		950	950			
100119603	MIAMI	FL		07/31/2023		2,737		(144)			(144)		2,593	2,593			
100147423	SOUTH OZONE PARK	NY		04/03/2024		1,430		(122)			(122)		1,308	1,308			
100160555	WEST PALM BEACH	FL		07/19/2024		1,412		(240)			(240)		1,172	1,172			
100173961	BOERNE	TX		10/31/2024		1,338		(191)			(191)		1,147	1,147			
100120967	NORTHPORT	AL		08/30/2023		1,528		61			61		1,589	1,589			
100118669	ROSLYN	NY		07/25/2023		39		(39)			(39)						
100086519	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022		1,057		(67)			(67)		990	990			
100080361	LOS ANGELES	CA		02/28/2022		4,394		(39)			(39)		4,355	4,355			
100067676	AZUSA	CA		09/23/2021		3,686		(43)			(43)		3,644	3,644			
100158655	LAS CRUCES	NM		07/10/2024		6,283		(157)			(157)		6,126	6,126			
100159507	GARDEN GROVE	CA		07/15/2024		1,532		(119)			(119)		1,413	1,413			
100110702	HIGHLANDS RANCH	CO		08/11/2023		1,764		(155)			(155)		1,608	1,608			
4010067195	SALEM	NJ		01/30/2024		1,450		(111)			(111)		1,339	1,339			
100182036	OCEANSIDE	CA		12/12/2024		1,591		123			123		1,714	1,714			
100143553	NEWARK	NJ		02/21/2024		1,529		(105)			(105)		1,424	1,424			
100114806	LAKE ARROWHEAD	CA		07/10/2023		1,702		(48)			(48)		1,655	1,655			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147632	LA PUENTE	CA		04/04/2024		491		(63)			(63)		428	428			
100161698	VENLO	NLD		07/29/2024		(57,694)						57,237	(456)		456		456
100099635	OJAI	CA		04/06/2023		9		(9)			(9)						
100185301	PORT SAINT LUCIE	FL		12/20/2024		1,400		(49)			(49)		1,351	1,351			
100081933	AMSTERDAM	NLD		03/30/2022		(57,501)						57,237	(264)		264		264
100081631	RAMONA	CA		03/24/2022		3		(3)			(3)						
100161790	NEWARK	NJ		07/31/2024		1,467		(87)			(87)		1,380	1,380			
100182702	DESTIN	FL		12/12/2024		1,678		(104)			(104)		1,573	1,573			
100144003	OXFORD	GA		02/29/2024		2,880		(147)			(147)		2,733	2,733			
100166463	BAKERSFIELD	CA		10/31/2024		1,690		(146)			(146)		1,543	1,543			
100083078	GLENDALE	CA		05/26/2022		3,745		700			700		4,445	4,445			
100147012	MISSOULA	MT		03/27/2024		1,811		(62)			(62)		1,750	1,750			
100144021	NEW HAVEN	CT		03/07/2024		1,641		(19)			(19)		1,622	1,622			
100145729	UNITED KINGDOM	GBR		03/12/2024		(41,653)		(83)			(83)	39,884	(1,851)		579	1,273	1,851
100137157	ELLIJAY	GA		11/28/2023		1,068		(140)			(140)		928	928			
100065814	MAKAWAO	HI		07/23/2021		2,287		(265)			(265)		2,022	2,022			
100135201	SUFFERN	NY		11/07/2023		1,413		(27)			(27)		1,386	1,386			
100181325	JURUPA VALLEY	CA		12/06/2024		1,779		56			56		1,836	1,836			
100109701	MIAMI	FL		06/16/2023		1,612		(106)			(106)		1,506	1,506			
100145013	UNITED KINGDOM	GBR		03/12/2024		(40,018)		(75)			(75)	39,588	(505)		505		505
100179573	EDISTO ISLAND	SC		11/21/2024		1,624		(100)			(100)		1,524	1,524			
100044445	SHERMAN OAKS	CA		11/19/2020		2,317		(283)			(283)		2,034	2,034			
100142888	PALM HARBOR	FL		02/09/2024		2,455		(221)			(221)		2,235	2,235			
100145648	UNITED KINGDOM	GBR		03/12/2024		(44,738)		4,106			4,106	40,409	(223)		223		223
100172945	GEORGETOWN	TX		10/25/2024		1,256		(181)			(181)		1,075	1,075			
100144833	UNITED KINGDOM	GBR		03/12/2024		(44,012)		3,258			3,258	40,335	(420)		420		420
100055650	IRVINE	CA		03/23/2021		2,628		(450)			(450)		2,178	2,178			
100137273	NETHERLANDS	NLD		11/28/2023		(57,557)						57,146	(412)		412		412
100129787	PALM BAY	FL		09/27/2023		1,469		(79)			(79)		1,390	1,390			
100142160	WHITTIER	CA		02/29/2024		1,162		(72)			(72)		1,091	1,091			
100135430	NASHVILLE	TN		11/13/2023		1,415		69			69		1,484	1,484			
100185517	HIGHLAND	CA		12/20/2024		1,498		(147)			(147)		1,351	1,351			
100137249	NETHERLANDS	NLD		11/28/2023		(57,960)						57,141	(819)		819		819
100102974	SOUTH RICHMOND HILL	NY		06/22/2023		(2,156)		2,156			2,156						
100115897	BROOKLYN	NY		07/20/2023		1,755		(37)			(37)		1,717	1,717			
100087957	ROCKLIN	CA		10/25/2022		928		(43)			(43)		886	886			
100139454	MIAMI	FL		12/28/2023		3,155		36			36		3,191	3,191			
100144016	PORT ARANSAS	TX		03/07/2024		1,544		(77)			(77)		1,467	1,467			
100140912	SEATTLE	WA		02/26/2024		36		(36)			(36)						
100079452	CARPINTERIA	CA		03/17/2022		3,502		142			142		3,644	3,644			
100156689	RIVERSIDE	CA		06/24/2024		1,447		(101)			(101)		1,346	1,346			
100167151	WAVES	NC		09/13/2024		1,523		(81)			(81)		1,442	1,442			
100110259	POCONO PINES	PA		06/30/2023		1,856		47			47		1,903	1,903			
100179968	MASHPEE	MA		11/25/2024		1,437		(95)			(95)		1,343	1,343			
100169380	FORT MYERS	FL		09/27/2024		1,202		(175)			(175)		1,026	1,026			
100140811	LIVERMORE	CA		03/06/2024		1,611		(62)			(62)		1,550	1,550			
100170503	TOWACO	NJ		10/09/2024		1,502		(90)			(90)		1,412	1,412			
100147451	TAMPA	FL		04/03/2024		1,102		(113)			(113)		990	990			
100139134	SAN BERNARDINO	CA		12/28/2023		1,017		(62)			(62)		954	954			
100132346	KINGSVILLE	MD		11/03/2023		1,612		831			831		2,443	2,443			
100161132	MARGATE CITY	NJ		07/24/2024		1,075		(108)			(108)		967	967			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172659	NORTH HILLS	CA		11/21/2024		1,152		(157)			(157)		995	995			
100087801	GOLDEN	CO		11/17/2022		462		38			38		500	500			
100159302	CHARLESTON	SC		07/15/2024		1,496		(124)			(124)		1,373	1,373			
100114556	SANDWICH	MA		06/29/2023		10,716		(123)			(123)		10,593	10,593			
100109149	LODI	CA		07/21/2023		1,418		(136)			(136)		1,283	1,283			
100186777	HONOLULU	HI		12/31/2024		1,494		(147)			(147)		1,348	1,348			
100117757	BATON ROUGE	LA		07/20/2023		216		1,645			1,645		1,861	1,861			
100135665	FERNANDINA BEACH	FL		11/09/2023		1,044		(111)			(111)		933	933			
100162555	UNIVERSITY PLACE	WA		08/12/2024		1,583		(74)			(74)		1,509	1,509			
100149512	WHITTIER	CA		04/26/2024		339		(15)			(15)		324	324			
100182358	KEY COLONY BCH	FL		12/12/2024		1,491		(87)			(87)		1,404	1,404			
100140764	SEVIERVILLE	TN		01/22/2024		1,266		(75)			(75)		1,191	1,191			
100151493	COCOA BEACH	FL		05/10/2024		2,804		(72)			(72)		2,732	2,732			
100165685	CORAL GABLES	FL		08/29/2024		1,043		(155)			(155)		888	888			
100163189	LOS ANGELES	CA		08/13/2024		1,538		(165)			(165)		1,372	1,372			
100074492	LA MESA	CA		12/14/2021		18		(18)			(18)						
100102020	LOS ANGELES	CA		04/14/2023		1,310		(98)			(98)		1,212	1,212			
100165725	MIAMI	FL		08/29/2024		3,197		(128)			(128)		3,069	3,069			
100169174	ALBUQUERQUE	NM		09/27/2024		1,677		(102)			(102)		1,575	1,575			
100074190	NORTHRIDGE	CA		12/09/2021		142		(142)			(142)						
100166136	ST CHARLES	IL		09/09/2024		1,598		(97)			(97)		1,500	1,500			
100110733	APTOS	CA		08/11/2023		4,351		(32)			(32)		4,320	4,320			
100141136	PHILADELPHIA	PA		01/30/2024		(1,075)		1,075			1,075						
100147202	YONKERS	NY		03/28/2024		1,416		(83)			(83)		1,333	1,333			
100099782	BROOKLYN	NY		02/28/2023		1,388		(111)			(111)		1,277	1,277			
100174218	REHOBOTH BEACH	DE		10/31/2024		1,348		(80)			(80)		1,268	1,268			
100119295	BROKEN BOW	OK		07/31/2023		1,918		17			17		1,935	1,935			
100099978	PRESCOTT	AZ		03/28/2023		3		(3)			(3)						
100116002	LEONIA	NJ		07/20/2023		1,711		(40)			(40)		1,671	1,671			
100077879	AMSTERDAM	NLD		12/29/2021		(57,334)						56,996	(339)		339		339
100139029	LAWRENCEVILLE	GA		12/22/2023		1,245		84			84		1,329	1,329			
100108036	LIGHTHOUSE POINT	FL		05/25/2023		1,568		(16)			(16)		1,552	1,552			
100138372	CHESTER	MD		12/18/2023		1,502		(90)			(90)		1,412	1,412			
100119779	NEWARK	NJ		08/08/2023		(282)		1,230			1,230		948	948			
100165493	LOS ANGELES	CA		08/29/2024		1,602		(21)			(21)		1,581	1,581			
100119585	ALMERE	NLD		07/28/2023		(57,925)						56,996	(929)		929		929
100176929	APOPKA	FL		11/15/2024		1,680		(128)			(128)		1,552	1,552			
100158833	MONTGOMERY	TX		07/12/2024		1,670		(49)			(49)		1,621	1,621			
100173439	DILLON	CO		10/29/2024		1,564		(81)			(81)		1,483	1,483			
100185957	MIDDLETOWN	MD		12/26/2024		1,324		(69)			(69)		1,255	1,255			
100141272	HAVERTOWN	PA		01/30/2024		1,104		(58)			(58)		1,046	1,046			
100133352	WEST NEW YORK	NJ		11/21/2023		1,296		(79)			(79)		1,217	1,217			
100057590	ALTADENA	CA		06/30/2021		3,462		(217)			(217)		3,245	3,245			
100147515	TAMPA	FL		04/03/2024		1,443		(107)			(107)		1,337	1,337			
100156429	WEST HILLS	CA		06/24/2024		1,495		(77)			(77)		1,418	1,418			
100116763	FLUSHING	NY		07/20/2023		2,055		1,619			1,619		3,674	3,674			
100143671	AUBURN	WA		02/22/2024		1,378		(127)			(127)		1,251	1,251			
100023547	REDMOND	WA		09/04/2018		3,420		(165)			(165)		3,255	3,255			
100139531	MORENO VALLEY	CA		12/28/2023		1,530		(50)			(50)		1,480	1,480			
100139125	COVINA	CA		12/28/2023		(50)		50			50						
100100474	CORONA	NY		04/27/2023		2,539		1,614			1,614		4,153	4,153			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153375	MARIETTA	GA		05/29/2024		1,339		(45)			(45)		1,294	1,294			
100182204	PHILADELPHIA	PA		12/12/2024		1,515		(23)			(23)		1,492	1,492			
100135185	EAST ROCKAWAY	NY		11/07/2023		(2,614)		2,614			2,614						
100166042	RIVERSIDE	CA		09/06/2024		1,600		(121)			(121)		1,479	1,479			
100079718	SAN DIEGO	CA		04/08/2022		1,995		548			548		2,543	2,543			
100140698	BURLINGTON	CT		02/08/2024		6,511		96			96		6,608	6,608			
100167915	DANVERS	MA		09/20/2024		964		(27)			(27)		937	937			
100178399	MELROSE	MA		11/21/2024		1,540		(103)			(103)		1,438	1,438			
100134447	BAYONNE	NJ		10/30/2023		1,361		(102)			(102)		1,259	1,259			
100176908	CHULA VISTA	CA		11/15/2024		34		(34)			(34)						
100133461	HOMESTEAD	FL		10/19/2023		1,748		39			39		1,787	1,787			
3340072848	MOUNT VERNON	WA		06/14/2024		309,607							309,607	309,607			
100151858	BAKERSFIELD	CA		05/10/2024		784		(78)			(78)		706	706			
100175498	FORT LEE	NJ		12/23/2024		2,501		(103)			(103)		2,398	2,398			
100155148	DENVER	CO		07/19/2024		1,317		(165)			(165)		1,151	1,151			
100178484	MIAMI	FL		11/21/2024		1,823		(194)			(194)		1,629	1,629			
100185391	NORTH ATTLEBORO	MA		12/20/2024		1,532		(36)			(36)		1,496	1,496			
100135186	LAS VEGAS	NV		11/07/2023		1,423		7			7		1,430	1,430			
100137519	LEMON GROVE	CA		01/11/2024		1,370		(158)			(158)		1,213	1,213			
100176530	PLAINS	MT		11/15/2024		1,777		58			58		1,835	1,835			
100159949	DORAL	FL		08/16/2024		1,463		(84)			(84)		1,379	1,379			
100161702	TIEL	NLD		07/29/2024		(24,333)						24,151	(182)		182		182
100153953	LOS ANGELES	CA		06/05/2024		1,204		(70)			(70)		1,133	1,133			
100080022	MULINO	OR		04/08/2022		1,692		(92)			(92)		1,600	1,600			
100080501	WAIANAE	HI		03/10/2022		2,378		(367)			(367)		2,011	2,011			
100172879	DUBLIN	OH		10/25/2024		30		1,417			1,417		1,447	1,447			
100120788	LAKEWOOD	CA		08/25/2023		7,310		(112)			(112)		7,199	7,199			
100102183	CYPRESS	CA		04/14/2023		1,485		(75)			(75)		1,411	1,411			
100152649	KILA	MT		05/17/2024		1,701		114			114		1,815	1,815			
100082645	MORGAN HILL	CA		04/14/2022		789		33			33		822	822			
100144303	BROOKLYN	NY		03/07/2024		1,433		(90)			(90)		1,343	1,343			
100080225	BRONX	NY		02/25/2022		143,770			143,770		(143,770)						
100180273	SAN LEANDRO	CA		11/25/2024		1,805		47			47		1,852	1,852			
100147212	NEWARK	NJ		03/28/2024		1,451		(73)			(73)		1,378	1,378			
100174263	COLORADO SPRINGS	CO		10/31/2024		1,485		(72)			(72)		1,413	1,413			
4010045840	BARNEGET TOWNSHIP	NJ		02/02/2023		1,625		(121)			(121)		1,503	1,503			
100089054	COPPEROPOLIS	CA		01/06/2023		1,400		(59)			(59)		1,341	1,341			
100168214	JOHNSTOWN	OH		09/20/2024		1,587		(97)			(97)		1,491	1,491			
100139814	UNITED KINGDOM	GBR		12/18/2023		(38,124)						39,114	991	1,467	476		476
100151890	GOLDEN	CO		05/10/2024		1,273		(74)			(74)		1,199	1,199			
100182382	PANAMA CITY	FL		12/12/2024		1,474		(125)			(125)		1,349	1,349			
100109607	THE VILLAGES	FL		06/14/2023		(14)		14			14						
100167022	TAYLORSVILLE	UT		09/13/2024		2,197		(103)			(103)		2,094	2,094			
100172954	LOS ANGELES	CA		10/25/2024		1,360		(191)			(191)		1,169	1,169			
100145522	UNITED KINGDOM	GBR		03/12/2024		(45,828)		4,117			4,117	40,224	(1,487)		214	1,273	1,487
100171851	OCEAN CITY	NJ		10/17/2024		1,642		(115)			(115)		1,527	1,527			
100100414	GLENEDEN BEACH	OR		04/27/2023		3,142		759			759		3,901	3,901			
100167947	INGLEWOOD	CA		09/20/2024		1,161		(97)			(97)		1,064	1,064			
100120461	EAST LOS ANGELES	CA		08/18/2023		1,483		(102)			(102)		1,381	1,381			
100172508	UNION CITY	NJ		10/23/2024		1,643		(95)			(95)		1,548	1,548			
100080209	PHOENIX	AZ		02/25/2022		2,628		(142)			(142)		2,485	2,485			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149538	MILLSBORO	DE		04/26/2024		511,095		(10,161)			(10,161)		500,934	500,934			
100161291	SEATTLE	WA		07/25/2024		1,589		(135)			(135)		1,454	1,454			
100173774	TAMPA	FL		10/30/2024		1,204		(123)			(123)		1,081	1,081			
100078296	INDIO	CA		02/10/2022		133		(133)			(133)						
100110427	SAN JUAN CAPISTRANO	CA		06/30/2023		1,635		(133)			(133)		1,502	1,502			
100154670	ORLANDO	FL		07/19/2024		1,699		(153)			(153)		1,546	1,546			
100180547	WENATCHEE	WA		11/26/2024		1,685		(74)			(74)		1,612	1,612			
100101063	DARIEN	CT		04/28/2023		(925)		602			602		(323)			323	323
100171384	SEATTLE	WA		10/16/2024		1,750		(110)			(110)		1,640	1,640			
100139114	EL CAJON	CA		12/28/2023		1,221		(74)			(74)		1,147	1,147			
100140309	LONG BEACH	CA		01/18/2024		1,863		(131)			(131)		1,732	1,732			
100099654	TAMPA	FL		04/06/2023		1,501		147			147		1,648	1,648			
100110345	ATHENS	GA		06/30/2023		1,898		(3)			(3)		1,895	1,895			
100108934	PALM SPRINGS	CA		05/31/2023		5,816		74			74		5,890	5,890			
100176715	LYNNWOOD	WA		11/15/2024		2,229		(83)			(83)		2,145	2,145			
100174962	POMPANO BEACH	FL		10/31/2024		1,269		(153)			(153)		1,116	1,116			
100169456	EL CAJON	CA		09/30/2024		1,600		(73)			(73)		1,527	1,527			
100150189	LEWISVILLE	TX		04/30/2024		1,582		(80)			(80)		1,502	1,502			
100139174	LOS ANGELES	CA		12/28/2023		1,324		(83)			(83)		1,242	1,242			
100173972	COMMERCE CITY	CO		10/31/2024		1,293		(186)			(186)		1,107	1,107			
100137240	PARK CITY	UT		11/29/2023		2,017		(36)			(36)		1,981	1,981			
100154516	VICTORVILLE	CA		06/14/2024		2,329		7			7		2,337	2,337			
100165669	FAIR OAKS	CA		10/04/2024		4,774		(340)			(340)		4,433	4,433			
100176848	SOUTH OZONE PARK	NY		11/15/2024		1,367		(55)			(55)		1,312	1,312			
100119087	LOVELAND	CO		07/31/2023		1,779		(58)			(58)		1,721	1,721			
100134259	LAS VEGAS	NV		10/27/2023		6,274		275			275		6,549	6,549			
100150023	SANTA FE SPRINGS	CA		06/07/2024		1,150		(105)			(105)		1,045	1,045			
100128928	MAMMOTH LAKES	CA		09/22/2023		1,510		(75)			(75)		1,435	1,435			
100144296	COMPTON	CA		03/07/2024		1,151		(69)			(69)		1,081	1,081			
100175342	FRESNO	CA		11/05/2024		1,595		(64)			(64)		1,531	1,531			
100088836	ANTIOCH	CA		11/15/2022		1,104		(7)			(7)		1,097	1,097			
100141387	REVERE	MA		01/30/2024		1,227		(72)			(72)		1,155	1,155			
100147447	DORAL	FL		04/03/2024		1,439		(110)			(110)		1,329	1,329			
100176558	OAK ISLAND	NC		11/15/2024		1,652		(67)			(67)		1,585	1,585			
100145244	UNITED KINGDOM	GBR		03/12/2024		(39,935)		(85)			(85)	39,433	(587)			587	587
100079131	ATLANTA	GA		02/24/2022		2,990		(143)			(143)		2,846	2,846			
100113897	CHICAGO	IL		06/29/2023		727		65			65		791	791			
100149898	WHITTIER	CA		04/29/2024		21,708		(381)			(381)		21,327	21,327			
100185791	CONCORD	CA		12/26/2024		7,059		(146)			(146)		6,913	6,913			
100158487	FAIRFIELD	CA		07/10/2024		1,376		(49)			(49)		1,328	1,328			
100114947	FONTANA	CA		07/13/2023		1,804		(81)			(81)		1,723	1,723			
100151094	AUSTIN	TX		05/08/2024		1,541		(76)			(76)		1,465	1,465			
100075927	LAKE FOREST PARK	WA		01/07/2022		3,383		(71)			(71)		3,312	3,312			
100163106	DESTIN	FL		08/13/2024		1,513		(117)			(117)		1,395	1,395			
100082624	PALM COAST	FL		04/14/2022		2,499		(194)			(194)		2,306	2,306			
100173693	MANTECA	CA		10/30/2024		979		(131)			(131)		848	848			
100172834	WESTLAKE VILLAGE	CA		12/06/2024		1,674		(51)			(51)		1,624	1,624			
100151121	SANTA ROSA	CA		05/08/2024		1,504		(125)			(125)		1,379	1,379			
100083782	VENICE	FL		07/12/2022		1,224		(24)			(24)		1,200	1,200			
100186665	LAKESIDE	AZ		12/30/2024		2,031		220			220		2,251	2,251			
100081359	NASHVILLE	TN		03/18/2022		3,214		78			78		3,292	3,292			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152830	SAINT PETERSBURG	FL		05/22/2024		1,109		(113)			(113)		996	996			
100170371	REDMOND	WA		10/08/2024		1,866		(63)			(63)		1,804	1,804			
100168008	HAMILTON	NJ		09/20/2024		2,031		(126)			(126)		1,905	1,905			
100155179	SILVERTHORNE	CO		07/19/2024		1,504		(78)			(78)		1,426	1,426			
100147634	CORNELIUS	OR		04/04/2024		1,187		(148)			(148)		1,039	1,039			
100130360	PHOENIX	AZ		09/28/2023		932		(72)			(72)		860	860			
100068607	TILBURG	NLD		08/30/2021		(56,937)						56,513	(425)		425		425
100115548	JACKSONVILLE BEACH	FL		07/19/2023		16		(16)			(16)						
100085034	UTRECHT	NLD		07/27/2022		(56,879)						56,513	(366)		366		366
100078549	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(57,034)						56,513	(521)		521		521
100148079	CORONA	CA		04/10/2024		1,549		(143)			(143)		1,406	1,406			
100129370	GILBERT	AZ		09/25/2023		1,637		249			249		1,886	1,886			
100176822	CHINO	CA		11/15/2024		1,466		(130)			(130)		1,336	1,336			
100109190	WHITTIER	CA		07/21/2023		1,667		(63)			(63)		1,604	1,604			
100101644	WASHINGTON	DC		04/26/2023		2,126		163			163		2,289	2,289			
100089003	SEATTLE	WA		11/04/2022		76		(76)			(76)						
100120297	STONINGTON	CT		08/18/2023		1,406		(5)			(5)		1,401	1,401			
100170325	LATHROP	CA		10/08/2024		1,485		(170)			(170)		1,315	1,315			
100185004	SIMI VALLEY	CA		12/19/2024		1,869		(49)			(49)		1,819	1,819			
100119657	FONTANA	CA		08/08/2023		3,021		(126)			(126)		2,895	2,895			
100182558	WOODLAND	CA		12/12/2024		4,698		(24)			(24)		4,674	4,674			
100118743	HANAHAN	SC		07/25/2023		1,621		(98)			(98)		1,523	1,523			
100149082	MOORESVILLE	NC		04/19/2024		1,308		(150)			(150)		1,158	1,158			
100154640	SPRING VALLEY	NY		07/19/2024		1,453		(53)			(53)		1,400	1,400			
100141208	ORLANDO	FL		01/30/2024		1,312		(42)			(42)		1,270	1,270			
100185557	NEWARK	NJ		12/20/2024		1,264		(115)			(115)		1,149	1,149			
100135485	WINTER GARDEN	FL		11/13/2023		3,335		645			645		3,980	3,980			
100100357	AIKEN	SC		04/27/2023		2,170		503			503		2,673	2,673			
100120321	FAIRFIELD	CA		08/18/2023		1,650		(102)			(102)		1,548	1,548			
100057597	VANCOUVER	WA		06/30/2021		3,375		(118)			(118)		3,257	3,257			
100068154	FALLBROOK	CA		08/25/2021		3,579		(57)			(57)		3,522	3,522			
100171193	HOUSTON	TX		11/22/2024		2,120		(88)			(88)		2,032	2,032			
100162819	PIGEON FORGE	TN		08/12/2024		1,581		(24)			(24)		1,556	1,556			
100186658	BRADENTON	FL		12/30/2024		1,969		414			414		2,382	2,382			
100116765	BROOKLYN	NY		07/20/2023		2,112		1,802			1,802		3,914	3,914			
100169075	COLUMBIA FALLS	MT		09/27/2024		1,417		(55)			(55)		1,362	1,362			
100158651	EL CAJON	CA		07/10/2024		1,495		(56)			(56)		1,439	1,439			
100088113	PHOENIX	AZ		10/25/2022		1,376		(116)			(116)		1,261	1,261			
100115365	CRESSKILL	NJ		07/17/2023		1,391		(92)			(92)		1,299	1,299			
100160600	SOUTH PASADENA	CA		07/19/2024		1,984		(57)			(57)		1,926	1,926			
4010067318	WATERBURY	CT		02/29/2024		1,386		(93)			(93)		1,294	1,294			
100151833	LOS ANGELES	CA		05/10/2024		21		(21)			(21)						
100172572	NASHVILLE	TN		10/23/2024		2,763		(179)			(179)		2,585	2,585			
100118978	MARATHON	FL		07/27/2023		1,431		(56)			(56)		1,375	1,375			
100127629	CLIFTON	NJ		09/08/2023		1,530		(4)			(4)		1,526	1,526			
100169921	TARZANA	CA		11/08/2024		2,137		(82)			(82)		2,055	2,055			
100102623	MURRIETA	CA		06/22/2023		3,124		(316)			(316)		2,807	2,807			
100179777	BOCA RATON	FL		11/21/2024		1,581		(125)			(125)		1,456	1,456			
100172552	LATHROP	CA		10/23/2024		1,681		(122)			(122)		1,559	1,559			
100054015	LOS ANGELES	CA		03/23/2021		2,492		(291)			(291)		2,200	2,200			
100156357	MIAMI	FL		07/25/2024		1,435		(150)			(150)		1,285	1,285			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090903	LEHI	UT		01/31/2023		1,912		109			109		2,021	2,021			
100167147	LOS BANOS	CA		09/13/2024		1,809		(156)			(156)		1,653	1,653			
100173444	NAPLES	FL		10/29/2024		1,500		(27)			(27)		1,473	1,473			
100078744	SAN PABLO	CA		02/25/2022		2,913		(110)			(110)		2,803	2,803			
100143944	BLOWING ROCK	NC		02/29/2024		1,368		(155)			(155)		1,212	1,212			
100152838	PERRIS	CA		05/22/2024		2,290		(153)			(153)		2,137	2,137			
100171403	NEWARK	NJ		10/16/2024		1,597		(94)			(94)		1,503	1,503			
100092039	NORTH CASTLE	NY		02/09/2023		1,808		(92)			(92)		1,716	1,716			
100170350	PORT BOLIVAR	TX		10/08/2024		1,542		(130)			(130)		1,411	1,411			
100180720	WHEAT RIDGE	CO		11/26/2024		1,315		(90)			(90)		1,225	1,225			
100165983	ROSEMEAD	CA		09/06/2024		1,380		29			29		1,409	1,409			
100143139	TACOMA	WA		02/16/2024		3,191		(149)			(149)		3,042	3,042			
100143010	RIO RANCHO	NM		02/12/2024		2,682		(159)			(159)		2,523	2,523			
100167893	BURBANK	CA		09/20/2024		1,454		(86)			(86)		1,368	1,368			
100083679	LONG BEACH	CA		06/21/2022		36		(36)			(36)						
100172939	LYNWOOD	CA		10/25/2024		1,301		(171)			(171)		1,130	1,130			
100067710	SAN RAMON	CA		09/23/2021		3,242		33			33		3,276	3,276			
100169402	SANTA ROSA	CA		09/30/2024		1,406		(63)			(63)		1,343	1,343			
100132696	DESOTO	TX		11/03/2023		1,628		301			301		1,929	1,929			
100171942	ELK GROVE	CA		10/17/2024		1,589		(52)			(52)		1,538	1,538			
100079991	FONTANA	CA		04/25/2022		2,209		36			36		2,244	2,244			
100076550	PHOENIX	AZ		12/16/2021		126		(126)			(126)						
100102940	FONTANA	CA		06/22/2023		1,369		(161)			(161)		1,208	1,208			
4010049298	WILMINGTON	OH		05/31/2023		1,267		(100)			(100)		1,167	1,167			
100147794	LA MESA	CA		04/08/2024		1,291		(53)			(53)		1,239	1,239			
100087061	FULLERTON	CA		11/04/2022		42		(42)			(42)						
100149408	EWA BEACH	HI		04/24/2024		1,350		(111)			(111)		1,239	1,239			
100163815	RIVERSIDE	CA		09/27/2024		1,084		(71)			(71)		1,013	1,013			
100083092	SAN DIEGO	CA		05/26/2022		32		(32)			(32)						
100173184	LAS VEGAS	NV		10/30/2024		1,394		(107)			(107)		1,287	1,287			
100129866	NEWARK	NJ		09/27/2023		1,170		(56)			(56)		1,114	1,114			
100151933	MERIDIAN	ID		06/14/2024		1,235		(137)			(137)		1,098	1,098			
100165594	CHICAGO	IL		10/04/2024		1,425		(113)			(113)		1,311	1,311			
100129236	FRESNO	CA		11/03/2023		1,254		(36)			(36)		1,218	1,218			
100135591	ALEXANDRIA	VA		11/09/2023		2,291		(44)			(44)		2,247	2,247			
100086671	BOCA RATON	FL		09/30/2022		839		(44)			(44)		795	795			
100146934	LOS ANGELES	CA		03/26/2024		1,496		(28)			(28)		1,468	1,468			
100128129	ELKO NEW MARKET	MN		09/08/2023		1,574		120			120		1,694	1,694			
100076557	THORNTON	CO		12/16/2021		2,151		(414)			(414)		1,737	1,737			
100078737	GILBERT	AZ		02/25/2022		2,449		(149)			(149)		2,300	2,300			
100115163	PATERSON	NJ		07/17/2023		1,042		(75)			(75)		967	967			
100100526	MOORPARK	CA		04/27/2023		1,749		(100)			(100)		1,649	1,649			
100142517	ANAHEIM	CA		02/08/2024		1,323		(76)			(76)		1,246	1,246			
100086873	VANCOUVER	WA		10/07/2022		5		(5)			(5)						
100088293	PALM COAST	FL		10/24/2022		1,396		(39)			(39)		1,357	1,357			
100079295	SOUTH EASTON	MA		02/28/2022		2,818		(164)			(164)		2,654	2,654			
100026811	DANA POINT	CA		09/26/2018		1,403		526			526		1,930	1,930			
100091450	LA MESA	CA		01/20/2023		1,073		(46)			(46)		1,027	1,027			
100117388	LA MIRADA	CA		07/20/2023		1,767		1,320			1,320		3,086	3,086			
100174220	SOUTH LAKE TAHOE	CA		10/31/2024		1,091		(57)			(57)		1,034	1,034			
100147812	RARITAN	NJ		04/08/2024		1,316		(41)			(41)		1,275	1,275			

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100136273	PHILADELPHIA	PA		11/20/2023		1,698		27			27		1,725	1,725			
100168005	RICHMOND	CA		09/20/2024		2,968		(96)			(96)		2,871	2,871			
100181509	ROANOKE	TX		12/06/2024		1,413		(180)			(180)		1,232	1,232			
100110693	CYPRESS	TX		08/11/2023		937		(122)			(122)		815	815			
100117128	GREAT NECK	NY		07/20/2023		1,594		823			823		2,416	2,416			
100120731	OZONE PARK	NY		08/25/2023		1,579		(93)			(93)		1,486	1,486			
100133457	CULPEPER	VA		10/19/2023		4,480		(103)			(103)		4,377	4,377			
100110105	PHOENIX	AZ		06/23/2023		1,476		(37)			(37)		1,439	1,439			
100169607	RENTON	WA		09/30/2024		1,487		(94)			(94)		1,394	1,394			
100175162	CHARLESTON	SC		11/05/2024		1,427		(18)			(18)		1,409	1,409			
100162594	BALL GROUND	GA		08/12/2024		1,981		(72)			(72)		1,910	1,910			
100109287	SEVIERVILLE	TN		06/12/2023		1,227		(28)			(28)		1,199	1,199			
100154784	LA QUINTA	CA		07/19/2024		4,192		(113)			(113)		4,078	4,078			
100140601	FOLSOM	CA		01/19/2024		1,406		3			3		1,409	1,409			
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		1,981							1,981	1,981			
100175196	POMONA	CA		11/05/2024		1,433		19			19		1,451	1,451			
100168524	LAS VEGAS	NV		09/25/2024		1,191		(90)			(90)		1,101	1,101			
100101055	BROOKLYN	NY		04/28/2023		2,158		1,132			1,132		3,289	3,289			
100129564	PATERSON	NJ		09/29/2023		2,080		(41)			(41)		2,039	2,039			
100169614	EL CAJON	CA		09/30/2024		1,259		(49)			(49)		1,210	1,210			
100090997	JURUPA VALLEY	CA		01/31/2023		1,931		(107)			(107)		1,825	1,825			
100159841	BOCA RATON	FL		08/16/2024		991		(158)			(158)		833	833			
100148849	SPOKANE	WA		04/17/2024		1,220		(75)			(75)		1,145	1,145			
100100963	ROCKWALL	TX		04/28/2023		1,943		429			429		2,372	2,372			
100176878	NEW ORLEANS	LA		11/15/2024		1,749		(229)			(229)		1,520	1,520			
100168580	NAPLES	FL		09/25/2024		1,230		(89)			(89)		1,140	1,140			
100084454	CABO SAN LUCAS	MEX		07/11/2022		1,749							1,749	1,749			
100100710	NORTH ARLINGTON	NJ		04/28/2023		1,567		98			98		1,665	1,665			
100161445	FORT LAUDERDALE	FL		07/30/2024		1,715		(101)			(101)		1,615	1,615			
100091750	ATLANTA	GA		03/24/2023		1,117		(91)			(91)		1,026	1,026			
100182699	HEBER	UT		12/12/2024		1,140		(81)			(81)		1,059	1,059			
100102699	SPRINGFIELD	VA		06/22/2023		2,511		(231)			(231)		2,280	2,280			
100180576	MORENO VALLEY	CA		11/26/2024		1,685		72			72		1,757	1,757			
100180721	SACRAMENTO	CA		11/26/2024		1,189		(86)			(86)		1,103	1,103			
100173319	CHANTILLY	VA		10/30/2024		1,308		(55)			(55)		1,254	1,254			
100182248	DAHLONEGA	GA		12/12/2024		1,455		424			424		1,879	1,879			
100179871	MYRTLE BEACH	SC		11/22/2024		1,068		(113)			(113)		954	954			
100150545	SILVER SPRING	MD		05/03/2024		1,140		(69)			(69)		1,072	1,072			
100141059	NAPLES	FL		02/20/2024		1,770		(98)			(98)		1,673	1,673			
100078201	LOS ANGELES	CA		02/10/2022		29		(29)			(29)						
100067433	UNIVERSITY PL	WA		09/23/2021		2,469		(168)			(168)		2,301	2,301			
100152426	MARYSVILLE	WA		05/17/2024		1,125		(44)			(44)		1,081	1,081			
100091314	FRESNO	CA		01/13/2023		1,953							1,953	1,953			
100110597	MIAMI	FL		06/30/2023		1,437		(11)			(11)		1,426	1,426			
100031237	MAHWAH	NJ		03/29/2019		1,650		(94)			(94)		1,555	1,555			
100082607	CHATSWORTH	CA		04/14/2022		1,848		(95)			(95)		1,753	1,753			
100166935	NAPLES	FL		09/13/2024		1,825		(114)			(114)		1,711	1,711			
100142346	HACIENDA HEIGHTS	CA		03/15/2024		2,658		(284)			(284)		2,374	2,374			
100081887	CHATSWORTH	CA		03/31/2022		2,158		(92)			(92)		2,066	2,066			
100087274	SPRING BRANCH	TX		10/25/2022		1,500		222			222		1,722	1,722			
100071957	OAKLAND PARK	FL		11/19/2021		2,233		(305)			(305)		1,928	1,928			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083234	FULLERTON	CA		05/10/2022		1,714		(83)			(83)		1,631	1,631			
100118139	HEMET	CA		07/20/2023		858		(57)			(57)		800	800			
100175339	QUEEN CREEK	AZ		11/05/2024		2,061		(2)			(2)		2,059	2,059			
100174500	ELIZABETH	NJ		10/31/2024		1,594		(138)			(138)		1,456	1,456			
100154587	SANTA CLARITA	CA		06/14/2024		964		(28)			(28)		936	936			
100079728	HUFFMAN	TX		04/08/2022		1,372		(45)			(45)		1,327	1,327			
100147759	DAYTONA BEACH	FL		04/08/2024		1,237		(89)			(89)		1,148	1,148			
100143762	CUMMING	GA		04/05/2024		893		(77)			(77)		817	817			
100079784	BORING	OR		04/25/2022		1,736		(247)			(247)		1,489	1,489			
100150546	TAYLORSVILLE	NC		05/03/2024		1,068		(54)			(54)		1,014	1,014			
100103791	THE BRONX	NY		05/10/2023		1,044		(97)			(97)		947	947			
100127972	MURFREESBORO	TN		09/08/2023		2,382		95			95		2,477	2,477			
100152611	EL MIRAGE	AZ		05/17/2024		1,086		17			17		1,103	1,103			
100119002	MORENO VALLEY	CA		07/27/2023		1,380		38			38		1,418	1,418			
100165351	HOUSTON	TX		08/29/2024		2,355		(92)			(92)		2,263	2,263			
100140237	PATERSON	NJ		01/18/2024		1,600		(85)			(85)		1,515	1,515			
100114427	SARATOGA	CA		06/29/2023		1,266		1,192			1,192		2,458	2,458			
100120022	LAKEWOOD	NJ		08/11/2023		1,177		(15)			(15)		1,162	1,162			
100044385	SAN DIEGO	CA		11/19/2020		1,617		(87)			(87)		1,530	1,530			
100141713	ROCKVILLE	MD		01/30/2024		7		(7)			(7)						
100176821	SANTA ROSA BEACH	FL		11/15/2024		1,828		(130)			(130)		1,699	1,699			
100164814	CARSON CITY	NV		08/26/2024		1,261		89			89		1,350	1,350			
100132583	FORT COLLINS	CO		11/03/2023		18		(18)			(18)						
100116105	GLENDALE	CA		07/20/2023		1,272		846			846		2,118	2,118			
100164364	WORCESTER	MA		08/21/2024		1,933		(70)			(70)		1,862	1,862			
100073556	SACRAMENTO	CA		11/19/2021		21		(21)			(21)						
100080191	EAGLE	ID		02/25/2022		2,408		(105)			(105)		2,303	2,303			
100138303	OCEAN VIEW	DE		12/18/2023		3,445		(163)			(163)		3,282	3,282			
100142670	ARTESIA	CA		02/08/2024		1,333		(41)			(41)		1,292	1,292			
100173064	LAS VEGAS	NV		10/25/2024		1,065		(48)			(48)		1,017	1,017			
100031314	BENICIA	CA		03/29/2019		1,529		538			538		2,066	2,066			
100185382	HAMILTON	MT		12/20/2024		1,269		174			174		1,443	1,443			
100175154	PANAMA CITY BEACH	FL		11/05/2024		945		(68)			(68)		877	877			
100162777	WINCHESTER	CA		08/12/2024		1,024		(20)			(20)		1,004	1,004			
100087058	PATERSON	NJ		11/04/2022		28		(28)			(28)						
100168171	LYNWOOD	CA		09/20/2024		1,849		89			89		1,938	1,938			
100133749	NEW BRITAIN	PA		10/23/2023		947		16			16		963	963			
100065170	UNIVERSITY PLACE	WA		07/14/2021		2,147		(108)			(108)		2,039	2,039			
100172826	AZLE	TX		12/06/2024		1,869		(40)			(40)		1,828	1,828			
100049143	MIAMI	FL		11/20/2020		1,573							1,573	1,573			
100159618	JACKSONVILLE	FL		07/15/2024		1,248		(99)			(99)		1,149	1,149			
100167021	HOMESTEAD	FL		09/13/2024		1,017		(64)			(64)		953	953			
100117567	KISSIMMEE	FL		07/20/2023		1,254		(3)			(3)		1,252	1,252			
100080824	HOUSTON	TX		03/15/2022		1,802		(131)			(131)		1,671	1,671			
100038404	GULF SHORES	AL		11/15/2019		1,872		(186)			(186)		1,685	1,685			
100172302	HIGHLANDS RANCH	CO		10/21/2024		1,194		(14)			(14)		1,179	1,179			
100053346	POMFRET CENTER	CT		03/23/2021		3,008		(143)			(143)		2,866	2,866			
100128395	EAST STROUDSBURG	PA		09/15/2023		889		(41)			(41)		848	848			
100135384	WOODBRIDGE	VA		11/13/2023		945		2			2		947	947			
100151369	RATHDRUM	ID		05/10/2024		932		(46)			(46)		886	886			
100081613	PEARLAND	TX		03/24/2022		1,513		(55)			(55)		1,457	1,457			

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100067424	TEMPE	AZ		09/23/2021		2,965		(146)			(146)		2,819	2,819			
100156391	GULF BREEZE	FL		07/25/2024		64		(64)			(64)						
100175270	HEBER CITY	UT		11/05/2024		967		(33)			(33)		934	934			
100175274	HEBER CITY	UT		11/05/2024		967		(33)			(33)		934	934			
100065198	COMMERCE CITY	CO		07/14/2021		2,154		(90)			(90)		2,063	2,063			
100024889	ARLETA	CA		09/20/2018		1,592		163			163		1,755	1,755			
100060185	HAVERHIL	MA		06/25/2021		1,769		(78)			(78)		1,691	1,691			
100115555	PHILADELPHIA	PA		07/19/2023		2,185		(92)			(92)		2,093	2,093			
100154581	KRUM	TX		06/14/2024		889		(81)			(81)		808	808			
100151587	VICTORVILLE	CA		05/10/2024		1,706		153			153		1,859	1,859			
100166959	VERNAL	UT		09/13/2024		868		(72)			(72)		797	797			
100165728	HONOLULU	HI		08/29/2024		1,524		(62)			(62)		1,462	1,462			
100081760	LOS ANGELES	CA		03/22/2022		2,917		(65)			(65)		2,851	2,851			
100081400	PUYALLUP	WA		03/18/2022		1,923		117			117		2,040	2,040			
100143108	KILL DEVIL HILLS	NC		02/16/2024		933		(51)			(51)		882	882			
100045519	CHULA VISTA	CA		11/25/2020		1,330		(74)			(74)		1,256	1,256			
100152314	HENDERSON	NV		05/17/2024		800		(70)			(70)		729	729			
100175667	KISSIMMEE	FL		11/12/2024		2,364		(187)			(187)		2,177	2,177			
100148541	ROME	GA		04/12/2024		1,532		(71)			(71)		1,461	1,461			
100167818	MORENO VALLEY	CA		09/19/2024		37		(37)			(37)						
100182586	BAKERSFIELD	CA		12/12/2024		1,100		(28)			(28)		1,072	1,072			
100158733	AURORA	CO		07/10/2024		1,100		234			234		1,334	1,334			
100071742	MIAMI	FL		10/14/2021		1,793		(175)			(175)		1,618	1,618			
100108165	FORT PIERCE	FL		05/24/2023		808		(58)			(58)		750	750			
100171129	EATONTON	GA		11/22/2024		14		(14)			(14)						
100181339	GREELEY	CO		12/06/2024		246		(42)			(42)		205	205			
100067457	WALLINGTON	NJ		09/23/2021		1,796		(152)			(152)		1,645	1,645			
100054422	ARVERNE	NY		03/23/2021		1,622		(237)			(237)		1,385	1,385			
100129396	MC ALLEN	TX		09/26/2023		1,905		92			92		1,998	1,998			
100168120	TEMPLE HILLS	MD		09/20/2024		1,467		26			26		1,493	1,493			
100032108	GILROY	CA		03/29/2019		1,252		171			171		1,423	1,423			
100100475	BROOKLYN	NY		04/27/2023		1,616		479			479		2,095	2,095			
100172426	DAWSONVILLE	GA		10/23/2024		1,117		(97)			(97)		1,020	1,020			
100110416	HINGHAM	MA		06/30/2023		947		(38)			(38)		909	909			
100028953	PALMDALE	CA		10/26/2018		1,851		16			16		1,868	1,868			
100147388	ATLANTA	GA		05/08/2024		8		(8)			(8)						
100050256	SOMERSET	MA		11/20/2020		1,389		(168)			(168)		1,220	1,220			
100175214	CAROLINA BEACH	NC		11/05/2024		876		(50)			(50)		826	826			
100119932	TACOMA	WA		08/10/2023		2,083		(114)			(114)		1,968	1,968			
100172628	DULUTH	GA		10/24/2024		1,803		(163)			(163)		1,640	1,640			
100080388	PARADISE	CA		04/14/2022		1,532		(57)			(57)		1,475	1,475			
100114762	NEW YORK	NY		07/07/2023		18		(18)			(18)						
100179941	SAINT AUGUSTINE	FL		11/25/2024		932		191			191		1,123	1,123			
100132385	VENICE	FL		11/03/2023		505		34			34		539	539			
100076816	SANTA ROSA	CA		12/27/2021		1,781		(86)			(86)		1,695	1,695			
100166092	WOODSTOCK	GA		09/09/2024		807		(70)			(70)		737	737			
100109777	OCALA	FL		08/04/2023		868		(43)			(43)		826	826			
100171904	ARGYLE	TX		10/17/2024		916		(56)			(56)		860	860			
100147737	BROOMFIELD	CO		04/08/2024		1,700		(1)			(1)		1,699	1,699			
100137807	ALPHARETTA	GA		12/08/2023		1,864		237			237		2,101	2,101			
100029138	RENO	NV		10/26/2018		1,208		(8)			(8)		1,199	1,199			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141033	GRAND SALINE	TX		02/20/2024		1,677		(171)			(171)		1,506	1,506			
100119146	SAN TAN VALLEY	AZ		07/31/2023		1,310		201			201		1,511	1,511			
100133746	LEANDER	TX		10/23/2023		1,634		6			6		1,641	1,641			
100107868	LEAGUE CITY	TX		06/29/2023		444		(9)			(9)		434	434			
100100299	CHANDLER	AZ		03/24/2023		6		(6)			(6)						
100186691	CHARLOTTE	NC		12/31/2024		57		760			760		817	817			
100155370	PARKER	CO		06/18/2024		791		(87)			(87)		704	704			
100048516	MODESTO	CA		11/20/2020		1,317		(24)			(24)		1,293	1,293			
100147864	ARGYLE	TX		04/08/2024		2,554		157			157		2,711	2,711			
100026266	CANOGA PARK	CA		09/20/2018		1,297		73			73		1,370	1,370			
100046605	BETHLEHEM	PA		11/25/2020		1,284		(18)			(18)		1,266	1,266			
100071716	CENTRAL FALLS	RI		10/14/2021		1,735		(140)			(140)		1,595	1,595			
100076727	FRESNO	CA		12/30/2021		1,521		(159)			(159)		1,362	1,362			
100169504	NAPLES	FL		09/30/2024		2,327		(124)			(124)		2,204	2,204			
100079091	MOORESTOWN	NJ		02/24/2022		2,164		4			4		2,168	2,168			
100068417	ALDIE	VA		08/25/2021		1,683		(62)			(62)		1,621	1,621			
100066831	PLANTATION	FL		08/02/2021		657		13			13		670	670			
100026688	LAS VEGAS	NV		09/26/2018		1,755		271			271		2,026	2,026			
100078923	VICTORVILLE	CA		02/24/2022		1,662		74			74		1,735	1,735			
100084406	LANCASTER	CA		08/12/2022		24		(24)			(24)						
100144536	SUMMERVILLE	SC		04/26/2024		2		(2)			(2)						
100024145	VANCOUVER	WA		09/10/2018		1,819		(79)			(79)		1,739	1,739			
100115296	THORNTON	CO		07/17/2023		1,572		30			30		1,602	1,602			
100155939	PRESCOTT VALLEY	AZ		06/17/2024		1,363		(76)			(76)		1,287	1,287			
100127682	PARRISH	FL		09/08/2023		698		(29)			(29)		669	669			
100083162	NORTH LAS VEGAS	NV		05/26/2022		19		(19)			(19)						
100179431	ACWORTH	GA		11/21/2024		889		52			52		941	941			
100180122	HIGHLANDS	NC		11/25/2024		1,057		(56)			(56)		1,001	1,001			
100159431	AURORA	IL		07/15/2024		967		88			88		1,054	1,054			
100081527	SPARKS	NV		03/18/2022		1,598		98			98		1,696	1,696			
100178503	HOUSTON	TX		11/21/2024		1,051		(59)			(59)		992	992			
100081120	GEORGETOWN	TX		03/18/2022		1,598		149			149		1,747	1,747			
100053833	LAS VEGAS	NV		03/23/2021		1,923		(341)			(341)		1,582	1,582			
100126678	STOCKTON	CA		08/30/2023		1,182		161			161		1,343	1,343			
100176693	SPRING	TX		11/15/2024		575		(81)			(81)		493	493			
100070425	MIRAMAR	FL		09/23/2021		1,731		(59)			(59)		1,671	1,671			
100031821	HAYWARD	CA		03/29/2019		2,054		380			380		2,433	2,433			
100067664	SUGAR LAND	TX		09/23/2021		1,732		(75)			(75)		1,658	1,658			
100154555	LAS VEGAS	NV		06/14/2024		727		(137)			(137)		590	590			
100076813	FRISCO	TX		12/27/2021		1,548		(133)			(133)		1,415	1,415			
100108953	PHOENIX	AZ		05/31/2023		1,900		(100)			(100)		1,800	1,800			
100172300	FISHERS	IN		10/21/2024		839		(44)			(44)		794	794			
100143760	LAUDERHILL	FL		04/05/2024		(5)		5			5						
100065393	CHANDLER	AZ		07/28/2021		1,664		(112)			(112)		1,552	1,552			
100049434	NEWARK	NJ		11/20/2020		1,538		(312)			(312)		1,226	1,226			
100031313	SALINAS	CA		03/29/2019		1,673		312			312		1,985	1,985			
100147466	KATY	TX		04/03/2024		628		(57)			(57)		570	570			
100071692	CEDAR CREEK	TX		10/14/2021		1,642		(104)			(104)		1,538	1,538			
100081292	SAN DIEGO	CA		03/18/2022		1,503		18			18		1,521	1,521			
100065719	SELBYVILLE	DE		07/28/2021		1,636		(122)			(122)		1,514	1,514			
100092015	APOPKA	FL		02/09/2023		(24)		24			24						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184901	BOTHELL	WA		12/17/2024		1,557		(179)			(179)		1,378	1,378			
100142580	THONOTOSASSA	FL		02/08/2024		683		(34)			(34)		648	648			
100031949	WEST COVINA	CA		03/29/2019		2,394		284			284		2,678	2,678			
100089393	SPRING	TX		11/17/2022		59		(59)			(59)						
100030996	BRICK TOWNSHIP	NJ		03/29/2019		1,500		491			491		1,990	1,990			
100057726	CHICAGO	IL		06/30/2021		1,602		(56)			(56)		1,547	1,547			
100065587	KYLE	TX		07/28/2021		1,619		(125)			(125)		1,495	1,495			
100159357	NORTH LAS VEGAS	NV		07/15/2024		1,704		42			42		1,746	1,746			
100154655	MESA	AZ		07/19/2024		843		(18)			(18)		824	824			
100065326	SACRAMENTO	CA		07/28/2021		1,561		(115)			(115)		1,446	1,446			
100172363	CARTERSVILLE	GA		10/23/2024		683		(74)			(74)		608	608			
100065621	INDIAN HARBOUR BEACH	FL		07/28/2021		1,563		(135)			(135)		1,428	1,428			
100138031	NASHVILLE	TN		12/13/2023		16		(16)			(16)						
100069572	STUART	FL		09/01/2021		1,802		(1)			(1)		1,801	1,801			
100100602	MI WUK VILLAGE	CA		04/27/2023		28		(28)			(28)						
100057596	PUYALLUP	WA		06/30/2021		1,581		(79)			(79)		1,502	1,502			
100164350	SAN MARCOS	TX		08/21/2024		1,602		65			65		1,667	1,667			
100078026	MANSFIELD	TX		01/12/2022		1,374		(44)			(44)		1,330	1,330			
100149485	AVON LAKE	OH		04/24/2024		722		(54)			(54)		667	667			
100165539	HUMBLE	TX		08/29/2024		770		(12)			(12)		758	758			
4010055886	WATERLOO	NY		11/29/2023		2,990		(22)			(22)		2,968	2,968			
100128384	MCKINNEY	TX		09/15/2023		4,054		96			96		4,150	4,150			
100142511	ACWORTH	GA		02/08/2024		2,264		(89)			(89)		2,176	2,176			
100139438	FRANKLIN	TN		12/28/2023		39		(39)			(39)						
100129440	FREDERICK	MD		09/29/2023		789		(22)			(22)		767	767			
100080885	MANALAPAN	NJ		03/10/2022		1,346		(211)			(211)		1,135	1,135			
100079187	NEW CITY	NY		02/24/2022		1,375		(48)			(48)		1,327	1,327			
100091119	DENVER	CO		01/31/2023		2,681		(339)			(339)		2,342	2,342			
100119315	PARRISH	FL		07/31/2023		861		13			13		874	874			
100065183	TEMPE	AZ		07/14/2021		1,578		(78)			(78)		1,500	1,500			
100099569	CABO SAN LUCAS	MEX		02/17/2023		784							784	784			
100182463	ST. AUGUSTINE	FL		12/12/2024		765		65			65		830	830			
100054605	LOS ANGELES	CA		03/23/2021		1,699		(192)			(192)		1,507	1,507			
100185823	MARIETTA	GA		12/26/2024		1,797		(139)			(139)		1,658	1,658			
100065623	LAWRENCE	MA		07/28/2021		1,597		(100)			(100)		1,497	1,497			
100120010	PENSACOLA	FL		08/11/2023		1,819		(52)			(52)		1,766	1,766			
100149432	DURHAM	NC		04/24/2024		1,537		(55)			(55)		1,482	1,482			
100103014	TUKWILA	WA		06/22/2023		29		(29)			(29)						
100017752	NAPERVILLE	IL		04/26/2018		1,192		123			123		1,315	1,315			
100170315	MYRTLE BEACH	SC		10/08/2024		635		(47)			(47)		589	589			
100150924	WENATCHEE	WA		05/08/2024		890		(70)			(70)		820	820			
100170272	LOGANVILLE	GA		10/08/2024		968		(53)			(53)		915	915			
100140105	CONROE	TX		01/09/2024		791		81			81		871	871			
100166209	HAMPTON	GA		09/09/2024		781		87			87		868	868			
100024290	HEBRON	CT		09/20/2018		1,385		(44)			(44)		1,341	1,341			
100177707	RICHMOND	VA		11/19/2024		1,515		(122)			(122)		1,393	1,393			
100015768	SANTA CLARITA	CA		02/02/2018		1,119		(6)			(6)		1,113	1,113			
100067318	JACKSONVILLE	FL		08/02/2021		1,665		105			105		1,770	1,770			
100100074	KATY	TX		03/28/2023		9		(9)			(9)						
100164650	FORT WORTH	TX		08/23/2024		1,638		(104)			(104)		1,534	1,534			
100031720	NORWALK	CA		03/29/2019		1,515		(86)			(86)		1,429	1,429			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180803	ROTTERDAM	NLD		11/27/2024		(24,330)						24,151	(180)		180		180
100185707	ROTTERDAM	NLD		12/20/2024		(24,459)						24,151	(309)		309		309
100157579	WAGENINGEN	NLD		06/28/2024		(24,340)						24,151	(190)		190		190
100137260	NETHERLANDS	NLD		11/28/2023		(24,405)						24,151	(255)		255		255
100143815	ALMERE	NLD		02/27/2024		(24,352)						24,151	(201)		201		201
100114932	PFLUGERVILLE	TX		07/13/2023		6		(6)			(6)						
100031433	LA QUINTA	CA		03/29/2019		3,692		140			140		3,832	3,832			
100155876	COLUMBIA	MO		06/17/2024		1,206		(81)			(81)		1,125	1,125			
100065675	COLORADO SPRINGS	CO		07/28/2021		1,374		(123)			(123)		1,250	1,250			
100112292	WALDORF	MD		06/29/2023		3,202		158			158		3,359	3,359			
100149449	WAKE FOREST	NC		04/24/2024		1,406		74			74		1,480	1,480			
100133487	JACKSONVILLE	FL		10/19/2023		1,970		(94)			(94)		1,876	1,876			
100164101	BELLINGHAM	WA		08/21/2024		325		(33)			(33)		292	292			
100134686	COMPTON	CA		10/30/2023		614		(14)			(14)		600	600			
100055886	MANSFIELD	TX		03/26/2021		1,554		(105)			(105)		1,449	1,449			
100181212	BILLINGS	MT		12/06/2024		15		(15)			(15)						
100071653	MIDDLETOWN	RI		10/14/2021		1,901		(141)			(141)		1,760	1,760			
100157700	RIVIERA BEACH	FL		06/28/2024		5		(5)			(5)						
100031322	ANTIOCH	CA		03/29/2019		1,367		250			250		1,617	1,617			
100117601	SEVIERVILLE	TN		07/20/2023		615		(62)			(62)		552	552			
100132102	FORT MYERS	FL		10/13/2023		416		(16)			(16)		400	400			
100151308	KYLE	TX		05/10/2024		709		6			6		714	714			
100081102	NAPA	CA		03/18/2022		1,390		76			76		1,466	1,466			
100053466	PLAINFIELD	NJ		03/23/2021		1,128		(116)			(116)		1,012	1,012			
100054990	CARROLLTON	TX		03/23/2021		1,996		(144)			(144)		1,851	1,851			
100141313	WESLEY CHAPEL	FL		01/30/2024		455		50			50		505	505			
100179891	KYLE	TX		11/25/2024		789		185			185		973	973			
100031699	VALLEJO	CA		03/29/2019		1,676		77			77		1,754	1,754			
100151173	KENNER	LA		05/09/2024		532		(96)			(96)		436	436			
100152505	ROYSE CITY	TX		05/17/2024		3,593		(54)			(54)		3,539	3,539			
100179335	JACKSONVILLE	FL		12/27/2024		7,456		(338)			(338)		7,118	7,118			
100067922	TUSTIN	CA		09/23/2021		1,426		(72)			(72)		1,354	1,354			
100129981	NEW HAVEN	CT		09/27/2023		2,199		(85)			(85)		2,115	2,115			
100119510	CHARLOTTE	NC		07/28/2023		626		(34)			(34)		592	592			
100108376	MONTICELLO	NY		05/25/2023		604		(27)			(27)		577	577			
100143321	HOUSTON	TX		02/16/2024		1,918		(63)			(63)		1,855	1,855			
100107947	SPOKANE	WA		06/29/2023		34		(34)			(34)						
100168368	DAVENPORT	FL		09/25/2024		1,277		58			58		1,335	1,335			
100013536	RIALTO	CA		05/25/2017		1,014		132			132		1,146	1,146			
100083735	NUEVO VALLARTA NAY	MEX		06/28/2022		1,221							1,221	1,221			
100120109	SAINT AUGUSTINE	FL		08/11/2023		1,581		(49)			(49)		1,532	1,532			
100081520	MILFORD	MA		03/18/2022		2,377		131			131		2,508	2,508			
100079149	OWINGS MILLS	MD		02/24/2022		1,212		14			14		1,225	1,225			
100074445	CRETE	IL		12/02/2021		1,131		(82)			(82)		1,049	1,049			
100061926	MIRAMAR	FL		07/01/2021		1,798		2			2		1,801	1,801			
100079664	MIAMI	FL		04/08/2022		751		(68)			(68)		683	683			
100060207	BIDDEFORD	ME		06/25/2021		1,262		(44)			(44)		1,218	1,218			
100063372	DOUGLASVILLE	GA		07/01/2021		1,653		(23)			(23)		1,629	1,629			
100129367	NORTH CHARLESTON	SC		09/25/2023		1,622		4			4		1,626	1,626			
100129335	OCALA	FL		09/25/2023		526		52			52		578	578			
100029679	EAGLE	ID		10/26/2018		1,296		157			157		1,453	1,453			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010669	HIALEAH	FL		12/23/2016		1,155		296			296		1,451	1,451			
100118902	SCOTTSDALE	AZ		08/30/2023		57		(57)			(57)						
100185354	OAKWOOD	GA		12/20/2024		1,530		1			1		1,531	1,531			
100063385	MASTIC BEACH	NY		07/01/2021		1,848		(20)			(20)		1,828	1,828			
100136634	COLLINGSWOOD	NJ		11/22/2023		470		(60)			(60)		410	410			
100149113	MERIDIANVILLE	AL		04/22/2024		(15)		15			15						
100138325	TUCSON	AZ		12/18/2023		511		41			41		552	552			
100143595	BROWNS MILLS	NJ		02/21/2024		523		(27)			(27)		496	496			
100060633	ATLANTA	GA		06/01/2021		2,207		18			18		2,225	2,225			
100067597	GREENSBORO	NC		09/23/2021		1,490		(95)			(95)		1,395	1,395			
100065069	IRVING	TX		07/14/2021		1,638		(99)			(99)		1,539	1,539			
100025091	LYNWOOD	CA		09/20/2018		840		(14)			(14)		826	826			
100150178	INDIAN TRAIL	NC		04/30/2024		1,125		(159)			(159)		967	967			
100164119	ATLANTA	GA		08/21/2024		524		(75)			(75)		450	450			
100060256	PHILADELPHIA	PA		06/25/2021		1,622		(47)			(47)		1,575	1,575			
100017009	CLERMONT	FL		05/16/2018		1,638		(79)			(79)		1,560	1,560			
100177876	LYNNWOOD	WA		11/19/2024		1,117		(88)			(88)		1,028	1,028			
100129800	FUQUAY VARINA	NC		09/27/2023		9		(9)			(9)						
100077510	ASHLAND CITY	TN		01/03/2022		1,898		(42)			(42)		1,856	1,856			
100158098	NORTH PORT	FL		07/09/2024		546		(10)			(10)		536	536			
100133383	GREENSBORO	NC		11/21/2023		1,179		58			58		1,237	1,237			
100081112	PORTSMOUTH	VA		03/18/2022		1,024		17			17		1,041	1,041			
100027784	OAKLAND	CA		10/26/2018		722		13			13		734	734			
100071705	ATHENS	GA		10/14/2021		1,206		(63)			(63)		1,144	1,144			
100011521	LEXINGTON PARK	MD		03/08/2017		2,024		1,658			1,658		3,682	3,682			
100120285	MURRELLS INLET	SC		08/18/2023		1		(1)			(1)						
100101134	CHICAGO	IL		04/28/2023		1,551		(49)			(49)		1,502	1,502			
100078008	LITTLE FERRY	NJ		01/12/2022		2,508		(155)			(155)		2,353	2,353			
100029569	DOWNEY	CA		10/26/2018		2,251		(103)			(103)		2,148	2,148			
100062733	BELCAMP	MD		07/01/2021		1,203		(49)			(49)		1,154	1,154			
100029475	PORTLAND	OR		10/26/2018		1,150		111			111		1,261	1,261			
100082613	WAPPINGERS FALLS	NY		04/14/2022		12		(12)			(12)						
100081406	COLLIERVILLE	TN		03/18/2022		1,297		49			49		1,346	1,346			
100013933	BAKERSFIELD	CA		05/25/2017		1,019		100			100		1,119	1,119			
100013579	RIVERSIDE	CA		05/25/2017		708		71			71		780	780			
100053371	NAPLES	FL		03/23/2021		4,470		(272)			(272)		4,198	4,198			
100055459	SOUTH CHESTERFIELD	VA		03/23/2021		2,662		(439)			(439)		2,223	2,223			
100062319	MOOSUP	CT		07/01/2021		1,790		(59)			(59)		1,730	1,730			
100080990	RICHMOND	TX		03/18/2022		1,042		64			64		1,106	1,106			
100029812	WASILLA	AK		10/26/2018		1,042		136			136		1,179	1,179			
100078840	PHOENIX	AZ		02/24/2022		1,014		(17)			(17)		997	997			
100114543	CHARLESTON	SC		06/29/2023		1,435		(145)			(145)		1,290	1,290			
100090173	GREENACRES	FL		01/13/2023		532		19			19		552	552			
100065257	FAIRBURN	GA		07/14/2021		2,185		34			34		2,220	2,220			
100060306	MECHANICSVILLE	VA		06/25/2021		1,113		(59)			(59)		1,054	1,054			
100065034	ORLANDO	FL		07/14/2021		1,105		(80)			(80)		1,025	1,025			
100115617	NORFOLK	VA		07/19/2023		1,610		(54)			(54)		1,556	1,556			
100032111	SEASIDE	CA		03/29/2019		1,035		79			79		1,114	1,114			
100047543	COOL	CA		11/20/2020		1,929		(207)			(207)		1,722	1,722			
100054438	BAKERSFIELD	CA		03/23/2021		1,216		(180)			(180)		1,036	1,036			
100065157	GRESHAM	OR		07/14/2021		1,248		(61)			(61)		1,187	1,187			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067880	CORDOVA	TN		09/23/2021		1,079		(34)			(34)		1,046	1,046			
100128083	SHELBYVILLE	KY		09/08/2023		1,145		43			43		1,188	1,188			
100053527	RIDLEY PARK	PA		03/23/2021		1,870		(228)			(228)		1,642	1,642			
100133122	CLACKAMAS	OR		11/29/2023		196		207			207		403	403			
100025662	MASTIC	NY		09/20/2018		1,899		567			567		2,466	2,466			
100071833	NEWTON	NJ		10/14/2021		1,720		(159)			(159)		1,562	1,562			
100061977	HOUSTON	TX		07/01/2021		1,423		(62)			(62)		1,361	1,361			
100063006	ORLANDO	FL		07/01/2021		1,496		(28)			(28)		1,468	1,468			
100143634	TRENTON	NJ		02/21/2024		117		278			278		395	395			
100180475	SPRING HILL	FL		11/26/2024		207		(42)			(42)		165	165			
100150882	VANCE	AL		05/08/2024		1,806		(13)			(13)		1,793	1,793			
100028139	LINCROFT	NJ		10/26/2018		1,756		212			212		1,968	1,968			
100060913	GLENDALE	AZ		06/01/2021		1,355		13			13		1,367	1,367			
100137302	JACKSONVILLE	FL		12/01/2023		442		(12)			(12)		430	430			
100032109	HAYWARD	CA		03/29/2019		1,694		60			60		1,754	1,754			
100079150	PAHOA	HI		02/24/2022		979		26			26		1,005	1,005			
100173085	BROOKLYN	NY		10/25/2024		1,837		(213)			(213)		1,624	1,624			
100153019	WARNER ROBINS	GA		06/27/2024		377		(57)			(57)		320	320			
100049142	ADDISON	IL		11/20/2020		2,220		(169)			(169)		2,051	2,051			
100043903	GARDENA	CA		08/19/2020		3,141		(407)			(407)		2,735	2,735			
100053406	SAN DIEGO	CA		03/23/2021		1,552		(116)			(116)		1,436	1,436			
100100596	HOUSTON	TX		04/27/2023		14		(14)			(14)						
100159830	MAGNOLIA	TX		07/17/2024		1,787		(49)			(49)		1,738	1,738			
100114969	SAN ANTONIO	TX		07/14/2023		21		(8)			(8)		14	14			
100134737	MELISSA	TX		10/30/2023		2,915		171			171		3,086	3,086			
100157750	CLEARWATER	FL		07/02/2024		4,254		(135)			(135)		4,119	4,119			
100119027	AURORA	CO		07/27/2023		386		(80)			(80)		306	306			
100043239	MIRAMAR	FL		08/13/2020		67		(67)			(67)						
100111631	ATLANTA	GA		06/29/2023		132		565			565		697	697			
100067499	LAS VEGAS	NV		09/23/2021		886		(101)			(101)		785	785			
100127386	MARIETTA	GA		08/30/2023		30		649			649		679	679			
100023301	PHELAN	CA		08/16/2018		1,446		(1)			(1)		1,445	1,445			
100031151	NAPLES	FL		03/29/2019		1,825		471			471		2,296	2,296			
100100041	STEVENS POINT	WI		03/28/2023		210		(31)			(31)		179	179			
100164013	DELAVAN	WI		08/21/2024		329		(25)			(25)		303	303			
100078811	RUTLEDGE	PA		02/24/2022		1,004		4			4		1,008	1,008			
100116669	VICTORVILLE	CA		07/20/2023		3,671		799			799		4,471	4,471			
100049424	LAS VEGAS	NV		11/20/2020		2,349		(80)			(80)		2,268	2,268			
100048479	LAKE VILLA	IL		11/20/2020		(5)		294			294		288	288			
100110064	PORT ST LUCIE	FL		06/23/2023		1,261		(31)			(31)		1,230	1,230			
100047799	SEWAREN	NJ		11/20/2020		1,091		(211)			(211)		880	880			
100178356	HOPEWELL	VA		11/20/2024		1,636		(113)			(113)		1,523	1,523			
100099671	TAMPA	FL		04/06/2023		4		(4)			(4)						
100054977	YORBA LINDA	CA		03/23/2021		3,312		(156)			(156)		3,155	3,155			
100151735	FORT WORTH	TX		05/10/2024		1,425		(214)			(214)		1,211	1,211			
100067150	TAYLORSVILLE	UT		08/02/2021		1,589		32			32		1,621	1,621			
100014595	PALMDALE	CA		09/27/2017		1,764		414			414		2,178	2,178			
100045865	LAKELAND	FL		11/25/2020		15		(15)			(15)						
100127395	NEWPORT NEWS	VA		08/30/2023		244		576			576		819	819			
100063309	LENEXA	KS		07/01/2021		(13)		13			13						
100184841	WOODBRIDGE	VA		12/17/2024		495		(57)			(57)		438	438			

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100062820	DAWSONVILLE	GA		07/01/2021		1,011		(8)			(8)		1,003	1,003			
100014464	BOSCAWEN	NH		09/27/2017		1,918		(27)			(27)		1,891	1,891			
100067154	DALLAS	TX		08/02/2021		1,732		44			44		1,776	1,776			
100109872	WARREN	NJ		06/22/2023		362		(31)			(31)		331	331			
100043123	SALEM	UT		05/28/2020		1,874		102			102		1,976	1,976			
100113387	ORLANDO	FL		06/29/2023		180		272			272		452	452			
100081033	INDIANA	PA		03/18/2022		1,246		89			89		1,335	1,335			
100185074	CLEVELAND	TX		12/20/2024		279		(32)			(32)		248	248			
100185922	COLUMBUS	GA		12/26/2024		(14)		14			14						
100185887	AKRON	OH		12/26/2024		286		(28)			(28)		258	258			
100054587	PINELLAS PARK	FL		03/23/2021		1,900		(194)			(194)		1,706	1,706			
100047790	SANDY HOOK	CT		11/20/2020		2,714		(414)			(414)		2,300	2,300			
100174515	NORTH PORT	FL		10/31/2024		245		(20)			(20)		225	225			
100082896	FRESNO	CA		05/17/2022		889		(67)			(67)		822	822			
100053779	BELPRE	OH		03/23/2021		(43)		135			135		92	92			
100025481	PALATINE	IL		09/20/2018		1,997		163			163		2,161	2,161			
100147189	CLINTON	SC		03/28/2024		269		(18)			(18)		251	251			
100114281	VISALIA	CA		06/29/2023		402		62			62		464	464			
100061148	TONEY	AL		06/01/2021		784		8			8		792	792			
100063160	CINCINNATI	OH		07/01/2021		1,887		(6)			(6)		1,880	1,880			
100060681	DEQUINCY	LA		06/01/2021		1,049		10			10		1,058	1,058			
100062931	NORTH AUGUSTA	SC		07/01/2021		810							810	810			
100137356	YPSILANTI	MI		12/01/2023		933		(81)			(81)		852	852			
100155697	LEMOORE	CA		06/18/2024		893		(75)			(75)		818	818			
100100422	BLACKWOOD	NJ		04/27/2023		1,945		456			456		2,401	2,401			
100064732	SEGUIN	TX		07/14/2021		532		(65)			(65)		468	468			
100172850	MONTGOMERY	TX		10/25/2024		2		(2)			(2)						
100060541	ARLINGTON	TX		06/01/2021		3,073		16			16		3,090	3,090			
100048934	PORTLAND	OR		11/20/2020		2,170		(113)			(113)		2,057	2,057			
100048349	PHOENIX	AZ		11/20/2020		1,391		(140)			(140)		1,250	1,250			
100042947	FAYETTEVILLE	GA		05/28/2020		1,661		48			48		1,709	1,709			
100143628	CARBONDALE	PA		02/21/2024		95		88			88		183	183			
100111272	SHAKOPEE	MN		06/29/2023		1,281		1,028			1,028		2,309	2,309			
100126428	FORT WORTH	TX		08/30/2023		196		(12)			(12)		183	183			
100045547	DULUTH	MN		11/25/2020		56		51			51		107	107			
100060836	VINEMONT	AL		06/01/2021		1		(1)			(1)						
100146080	HANOVER	PA		03/19/2024		374		(64)			(64)		310	310			
100099838	ST. LOUIS	MO		02/28/2023		4		(4)			(4)						
100077689	MCCOMB	MS		01/03/2022		67		15			15		82	82			
100112654	SPRINGFIELD	VT		06/29/2023		131		264			264		395	395			
100138991	UKIAH	CA		12/21/2023		1,741		136			136		1,877	1,877			
100177777	SCAPPOOSE	OR		11/19/2024		436		(74)			(74)		362	362			
100084749	FORT MYERS	FL		08/02/2022		1,629		(334)			(334)		1,295	1,295			
100028911	JENSEN BEACH	FL		10/26/2018		1,700		268			268		1,969	1,969			
100113980	ELLENWOOD	GA		06/29/2023		2,091		(18)			(18)		2,073	2,073			
100112114	PORT JERVIS	NY		06/29/2023		73		392			392		466	466			
100113430	MIAMI	FL		06/29/2023		178		133			133		311	311			
100043670	TAMPA	FL		08/13/2020		1,010		(128)			(128)		882	882			
100076274	WHITEHALL	PA		01/07/2022		1,187		(54)			(54)		1,133	1,133			
100029159	CALDWELL	ID		10/26/2018		39		171			171		210	210			
100111625	CHICAGO HEIGHTS	IL		06/29/2023		10		255			255		265	265			

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100043681	CARROLLTON	TX		08/13/2020		1,355		(166)			(166)		1,189	1,189			
100175524	YORK	PA		12/23/2024		141		(7)			(7)		134	134			
100113058	FORT LAUDERDALE	FL		06/29/2023		103		287			287		390	390			
100000416	ELGIN	IL		09/27/2016		1,848		289			289		2,138	2,138			
100032062	BOYNTON BEACH	FL		03/29/2019		279		84			84		363	363			
100111801	SAN ANTONIO	TX		06/29/2023		97		23			23		120	120			
100113845	MIAMI	FL		06/29/2023		1,409		64			64		1,474	1,474			
100028085	SPRING	TX		10/26/2018		275		16			16		291	291			
100112199	STANWOOD	WA		06/29/2023		1,460		292			292		1,753	1,753			
100113639	VINELAND	NJ		06/29/2023		97		299			299		396	396			
100044731	APPLE CREEK	OH		11/19/2020		1,049		(37)			(37)		1,011	1,011			
100145897	MONTROSS	VA		03/19/2024		244		(42)			(42)		202	202			
100127211	SAINT LOUIS	MO		08/30/2023		1,227		(51)			(51)		1,176	1,176			
100113942	MARSTONS MILLS	MA		06/29/2023		93		20			20		113	113			
100113579	COLORADO SPRINGS	CO		06/29/2023		96		147			147		242	242			
100087139	LUFKIN	TX		10/25/2022		207		37			37		244	244			
100113001	BALTIMORE	MD		06/29/2023		221		196			196		417	417			
100112561	NEW KENT	VA		06/29/2023		84		257			257		341	341			
100045050	SMYRNA	DE		11/19/2020		1,582		147			147		1,729	1,729			
100178096	INDIANAPOLIS	IN		11/19/2024		246		(49)			(49)		198	198			
100113467	SAVANNAH	GA		06/29/2023		115		61			61		176	176			
100114352	RUSHVILLE	MO		06/29/2023		178		196			196		374	374			
100112053	LANSING	MI		06/29/2023		95		104			104		199	199			
100012362	GREENWOOD	LA		04/28/2017		3,462		419			419		3,880	3,880			
100146466	MERRILL	WI		03/19/2024		436		(55)			(55)		381	381			
100155789	NEW PORT RICHEY	FL		06/18/2024		1,311		(179)			(179)		1,133	1,133			
100047907	SOUTH GATE	CA		11/20/2020		1,714		(209)			(209)		1,506	1,506			
100046885	INDIANAPOLIS	IN		11/20/2020		255		(126)			(126)		128	128			
100053799	DENVER	IN		03/23/2021		124		9			9		133	133			
100184497	LAS VEGAS	NV		12/17/2024		245		(44)			(44)		201	201			
100113608	MILWAUKEE	WI		06/29/2023		37		174			174		211	211			
100043679	CAMILLUS	NY		08/13/2020		604		65			65		669	669			
100054707	PINEY VIEW	WV		03/23/2021		86		(10)			(10)		76	76			
100113766	WILLIAMSTOWN	NJ		06/29/2023		81		17			17		98	98			
100112650	WINSTON SALEM	NC		06/29/2023		140		10			10		150	150			
100113830	KIRKLAND	WA		06/29/2023		97		168			168		265	265			
100114479	BELLEFONTE	PA		06/29/2023		1,749		(66)			(66)		1,683	1,683			
100054622	SHELBY	NC		03/23/2021		1,266		(350)			(350)		916	916			
100050123	HOUSTON	TX		11/20/2020		1,281		(267)			(267)		1,014	1,014			
100118052	BELOIT	WI		07/20/2023		152		102			102		254	254			
100111620	COVINGTON	KY		06/29/2023		82		140			140		222	222			
100054476	DAYTON	OH		03/23/2021		1,592		(427)			(427)		1,165	1,165			
100043102	CARLISLE	PA		05/28/2020		1,801		64			64		1,865	1,865			
100112070	LAFAYETTE	LA		06/29/2023		(24)		128			128		104	104			
100014520	AVON PARK	FL		09/27/2017		991		(46)			(46)		945	945			
100113043	BALTIMORE	MD		06/29/2023		37		165			165		202	202			
100048771	BETHLEHEM	PA		11/20/2020		1,804		(19)			(19)		1,785	1,785			
100114383	HYATTSVILLE	MD		06/29/2023		115		203			203		318	318			
100024473	MAYS LANDING	NJ		09/20/2018		22		226			226		248	248			
100114349	BALDWIN PARK	CA		06/29/2023		59		5			5		65	65			
100114378	BALTIMORE	MD		06/29/2023		49		44			44		92	92			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017685	FINDLAY	OH		04/26/2018		81		123			123		204	204			
100126994	COLUMBIA	SC		08/30/2023		49		103			103		152	152			
100017677	NASHVILLE	TN		04/26/2018		1,608		(25)			(25)		1,583	1,583			
100054705	SEWARD	NE		03/23/2021		81		(31)			(31)		50	50			
100113163	MIAMI	FL		06/29/2023		1,323		(27)			(27)		1,296	1,296			
100126543	PHILADELPHIA	PA		08/30/2023		67		1			1		68	68			
100114219	PINE TOP	KY		06/29/2023		1,598		(32)			(32)		1,566	1,566			
100046881	HARRISONVILLE	MO		11/20/2020		1,689		(77)			(77)		1,612	1,612			
100113454	GALVA	IL		06/29/2023		2,411		56			56		2,468	2,468			
100054493	YELLOW SPRINGS	OH		03/23/2021		2,077		(26)			(26)		2,051	2,051			
100033857	DUBLIN	IRL		06/21/2019		(17)		55			55	696	735	739	10	(5)	5
100204062	SANTA MONICA	CA		03/28/2025		56		(56)			(56)						
100191495	ROTTERDAM	NLD		01/29/2025		(211,015)						209,628	(1,386)		1,386		1,386
100191026	VISALIA	CA		01/29/2025		2,272		(191)			(191)		2,080	2,080			
100194409	SHERMAN OAKS	CA		02/14/2025		2,554		(259)			(259)		2,295	2,295			
100177136	LAGUNA NIGUEL	CA		01/16/2025		3,580		(296)			(296)		3,284	3,284			
100197754	ROTTERDAM	NLD		02/26/2025		(146,627)						144,904	(1,723)		1,723		1,723
100194229	SNOQUALMIE PASS	WA		02/14/2025		1,943		(114)			(114)		1,829	1,829			
100177232	NASHVILLE	TN		01/16/2025		3,107		(108)			(108)		3,000	3,000			
100188940	SACRAMENTO	CA		01/09/2025		1,794		(298)			(298)		1,496	1,496			
100193154	MISSOURI CITY	TX		03/20/2025		1,932		(80)			(80)		1,852	1,852			
100203653	SCHIEDAM	NLD		03/26/2025		(126,472)						125,584	(888)		888		888
100201449	CHULA VISTA	CA		03/12/2025		56		(56)			(56)						
100201980	WAHIAWA	HI		03/18/2025		2,152		(290)			(290)		1,862	1,862			
100204028	KAMAS	UT		03/28/2025		1,616		(165)			(165)		1,452	1,452			
100177264	SEATTLE	WA		01/16/2025		2,528		(289)			(289)		2,239	2,239			
100197718	ROTTERDAM	NLD		02/26/2025		(107,552)						106,263	(1,288)		1,288		1,288
100194411	SURF CITY	NC		02/14/2025		2,750		94			94		2,844	2,844			
100192804	LONG BEACH	CA		02/10/2025		2,445		44			44		2,489	2,489			
100177486	MIAMI LAKES	FL		01/16/2025		1,652		(238)			(238)		1,414	1,414			
100191108	MIAMI	FL		01/29/2025		2,554		(301)			(301)		2,253	2,253			
100186130	ROLLA	MO		02/10/2025		1,963		(4)			(4)		1,959	1,959			
100201106	BLUE RIDGE	GA		03/12/2025		1,393		(141)			(141)		1,252	1,252			
100201936	LAKE SAINT LOUIS	MO		03/18/2025		2,042		(122)			(122)		1,921	1,921			
100192410	NORTH HOLLYWOOD	CA		02/07/2025		1,796		(134)			(134)		1,663	1,663			
100191799	LOMA LINDA	CA		01/31/2025		2,104		(56)			(56)		2,048	2,048			
100200330	HELENA	MT		03/10/2025		1,155		(106)			(106)		1,049	1,049			
100201528	LAKEWOOD	CA		03/13/2025		1,591		(157)			(157)		1,434	1,434			
100194015	COVINA	CA		02/11/2025		1,608		(186)			(186)		1,422	1,422			
100202579	RIVERSIDE	CA		03/21/2025		1,596		(221)			(221)		1,375	1,375			
100192401	LEXINGTON	KY		02/07/2025		2,093		(120)			(120)		1,973	1,973			
100198237	PUNTA GORDA	FL		02/28/2025		1,849		(38)			(38)		1,810	1,810			
100195610	SALINAS	CA		02/24/2025		1,792		(124)			(124)		1,668	1,668			
100198909	ELGIN	TX		02/28/2025		1,960		(211)			(211)		1,749	1,749			
100186118	MCMINNVILLE	OR		01/31/2025		1,691		(35)			(35)		1,655	1,655			
100192746	POWAY	CA		02/10/2025		1,648		(56)			(56)		1,593	1,593			
100198401	DOUGLASVILLE	GA		02/28/2025		1,513		(160)			(160)		1,353	1,353			
100189857	FLAGSTAFF	AZ		01/21/2025		1,563		(116)			(116)		1,447	1,447			
100195323	VALLEJO	CA		02/24/2025		1,572		(115)			(115)		1,457	1,457			
100189466	HUDSON	NH		01/15/2025		1,869		(37)			(37)		1,832	1,832			
100157248	COVINGTON	GA		02/20/2025		1,311		(154)			(154)		1,158	1,158			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191468	S-GRAVENHAGE	NLD		01/29/2025		(68,074)						67,622	(452)		452		452
100189427	BELLINGHAM	WA		01/14/2025		1,530		(95)			(95)		1,435	1,435			
100197502	VERONA	NJ		02/26/2025		1,589		(127)			(127)		1,462	1,462			
100195324	DAWSONVILLE	GA		02/24/2025		1,927		(50)			(50)		1,877	1,877			
100200590	LAWRENCE	MA		03/11/2025		1,498		(49)			(49)		1,450	1,450			
100192689	JERSEY CITY	NJ		02/10/2025		1,474		(56)			(56)		1,418	1,418			
100193468	CHITTENDEN	VT		02/10/2025		1,367		(75)			(75)		1,292	1,292			
100198385	NORTH MYRTLE BEACH	SC		02/28/2025		1,433		(33)			(33)		1,399	1,399			
100203676	ZUTPHEN	NLD		03/26/2025		(63,232)						62,792	(440)		440		440
100191471	AMSTERDAM	NLD		01/29/2025		(62,886)						62,309	(577)		577		577
100186167	CARSON	CA		02/10/2025		1,293		(98)			(98)		1,194	1,194			
100203701	ARNHEM	NLD		03/26/2025		(59,894)						59,411	(483)		483		483
100190365	YONKERS	NY		01/22/2025		2,762		(74)			(74)		2,688	2,688			
100200492	LOXAHATCHEE	FL		03/11/2025		1,460		249			249		1,709	1,709			
100191814	SHERWOOD	OR		01/31/2025		21		(21)			(21)						
100177577	FLUSHING	NY		01/16/2025		963		(161)			(161)		802	802			
100191462	OOIJ	NLD		01/29/2025		(58,333)						57,962	(371)		371		371
100197744	AALSMEER	NLD		02/26/2025		(58,899)						57,962	(937)		937		937
100203681	OVERASSELT	NLD		03/26/2025		(58,314)						57,962	(352)		352		352
100192717	AUSTIN	TX		02/10/2025		1,353		(43)			(43)		1,310	1,310			
100191479	BUDEL	NLD		01/29/2025		(57,599)						57,141	(458)		458		458
100192780	SCOTTSDALE	AZ		02/10/2025		1,539		(23)			(23)		1,517	1,517			
100200292	LAKEWOOD	NJ		03/07/2025		1,851		(117)			(117)		1,734	1,734			
100194691	DENVER	CO		02/21/2025		1,729		(63)			(63)		1,665	1,665			
100188832	REDWOOD CITY	CA		01/09/2025		1,475		(56)			(56)		1,419	1,419			
100191674	PEMBROKE PINES	FL		01/31/2025		1,907		(62)			(62)		1,845	1,845			
100190829	SOUTH SALT LAKE	UT		01/27/2025		1,135		(113)			(113)		1,022	1,022			
100190669	FRANKLIN	TX		01/28/2025		1,106		(3)			(3)		1,103	1,103			
100198370	RALEIGH	NC		02/28/2025		1,039		(98)			(98)		941	941			
100157144	WEST PALM BEACH	FL		02/20/2025		2,249		(89)			(89)		2,160	2,160			
100189288	CORVALLIS	OR		01/13/2025		1,940		(100)			(100)		1,840	1,840			
100203921	ROLLING HILLS ESTATES	CA		03/28/2025		22		(22)			(22)						
100188364	DURHAM	NC		01/08/2025		1,084		(47)			(47)		1,038	1,038			
100194761	GLEN ALLEN	VA		02/21/2025		915		(52)			(52)		863	863			
100192769	DALLAS	TX		02/10/2025		1,629		(54)			(54)		1,575	1,575			
100197500	ALLENTOWN	NJ		02/26/2025		1,037		(102)			(102)		935	935			
100199942	NAPLES	FL		03/05/2025		2,185		148			148		2,333	2,333			
100189434	HILTON HEAD ISLAND	SC		01/14/2025		954		(87)			(87)		867	867			
100200561	NEW ORLEANS	LA		03/11/2025		846		(81)			(81)		766	766			
100201735	MASON	OH		03/18/2025		574		(74)			(74)		500	500			
100198520	BRANDYWINE	MD		02/28/2025		816		(72)			(72)		744	744			
100202920	KREMMLING	CO		03/24/2025		950		81			81		1,032	1,032			
100189174	DAHLONEGA	GA		01/13/2025		846		(76)			(76)		770	770			
100204191	WOODLAND HILLS	CA		03/31/2025		1,232		(178)			(178)		1,054	1,054			
100188711	MANDEVILLE	LA		01/09/2025		763		(50)			(50)		714	714			
100177395	HOPE	MI		01/16/2025		1,457		(132)			(132)		1,325	1,325			
100190673	AUBURN	AL		01/28/2025		715		(2)			(2)		713	713			
100157043	N BALDWIN	NY		02/20/2025		1,383		(219)			(219)		1,164	1,164			
100192727	REDMOND	OR		02/10/2025		678		(58)			(58)		620	620			
100201903	NORTH RIDGEVILLE	OH		03/18/2025		3,478		(20)			(20)		3,458	3,458			
100188822	SANFORD	NC		01/09/2025		807		81			81		888	888			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197534	LITTLE ELM	TX		02/26/2025		840		(103)			(103)		737	737			
100201148	HAGERSTOWN	MD		03/12/2025		2,511		(128)			(128)		2,383	2,383			
100188540	INDIANAPOLIS	IN		01/08/2025		615		(43)			(43)		572	572			
100192168	AKRON	OH		01/31/2025		565		(50)			(50)		516	516			
100199323	TUCSON	AZ		03/05/2025		1,635		(61)			(61)		1,574	1,574			
100157358	ODESSA	TX		02/20/2025		2,492		(211)			(211)		2,281	2,281			
100189081	NEW BERN	NC		01/13/2025		2,008		(45)			(45)		1,962	1,962			
100199788	LOS ANGELES	CA		03/05/2025		1,304		(124)			(124)		1,180	1,180			
100191418	AMSTERDAM	NLD		01/29/2025		(24,299)						24,151	(149)		149		149
100196638	CARSON	CA		02/25/2025		1,768		(24)			(24)		1,744	1,744			
100177446	FRANKLIN PARK	IL		01/16/2025		1,508		(146)			(146)		1,362	1,362			
100190995	HEWITT	TX		01/28/2025		505		16			16		521	521			
100202894	JONESBOROUGH	TN		03/24/2025		2,038		214			214		2,252	2,252			
100195415	OCEAN VIEW	DE		02/24/2025		1,769		313			313		2,082	2,082			
100201008	COLUMBUS	OH		03/12/2025		574		13			13		587	587			
100201847	ACWORTH	GA		03/18/2025		3,101		(141)			(141)		2,960	2,960			
100195537	ALBUQUERQUE	NM		03/27/2025		256		(19)			(19)		237	237			
100201537	CORDOVA	TN		03/13/2025		770		(27)			(27)		743	743			
100202083	KANSAS CITY	KS		03/18/2025		362		2			2		365	365			
100190406	SIMI VALLEY	CA		01/23/2025		2,282		(36)			(36)		2,246	2,246			
100186074	INDIANAPOLIS	IN		01/31/2025		1,751		(80)			(80)		1,671	1,671			
100157447	TOWSON	MD		02/20/2025		213		(39)			(39)		174	174			
100157356	DETROIT	MI		02/20/2025		184		(37)			(37)		146	146			
100197357	BREMERTON	WA		02/25/2025		1,801		(139)			(139)		1,661	1,661			
100192211	EAST CHICAGO	IN		01/31/2025		638		(59)			(59)		579	579			
100204320	BEAUFORT	SC		03/31/2025		92		(11)			(11)		82	82			
100196765	FISHKILL	NY		02/25/2025		301		(48)			(48)		253	253			
100197480	KATHLEEN	GA		02/25/2025		357		(34)			(34)		322	322			
100196777	RIVERSIDE	CA		02/25/2025		235		(46)			(46)		190	190			
100196664	MOSES LAKE	WA		02/25/2025		210		(39)			(39)		171	171			
100204381	JACKSON	MI		03/31/2025		52		(6)			(6)		46	46			
100197186	GULF SHORES	AL		02/25/2025		62		(12)			(12)		50	50			
100187943	BRUNSWICK	GA		01/07/2025		148		(27)			(27)		121	121			
100196867	ASHLAND	VA		02/25/2025		67		(12)			(12)		55	55			
100187955	HANOVER	MI		01/07/2025		1,621		(144)			(144)		1,477	1,477			
100204372	PEMBROKE PINES	FL		03/31/2025		146		(13)			(13)		132	132			
403056487	EDGEWATER	MD		05/30/2025		2,212		(2,212)			(2,212)						
100214178	MIAMI	FL		05/30/2025		(3)		3			3						
100207312	NOVATO	CA		04/28/2025		2,191		(272)			(272)		1,919	1,919			
100214755	IRVINE	CA		06/11/2025		133		(133)			(133)						
100211642	SAN JOSE	CA		05/16/2025		1,740		(183)			(183)		1,557	1,557			
100219218	SHERWOOD	OR		06/27/2025		7		(7)			(7)						
100210410	SUNNYVALE	CA		05/12/2025		31		(31)			(31)						
100216458	DOWNEY	CA		06/20/2025		46		(46)			(46)						
100205584	LONG BEACH	CA		05/09/2025		56		(56)			(56)						
100216619	VENTURA	CA		06/23/2025		(2)		2			2						
100216080	SANTA CRUZ	CA		06/17/2025		34		(34)			(34)						
100210441	VAN NUYS	CA		05/12/2025		148		(148)			(148)						
100218194	NICEVILLE	FL		06/26/2025		10		(10)			(10)						
100219221	HURRICANE	UT		06/27/2025													
100215324	EAST PALO ALTO	CA		06/12/2025		66		(66)			(66)						

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216143	JACKSONVILLE	FL		06/17/2025		25		(25)			(25)						
100214977	WESTMINSTER	CA		06/11/2025		49		(49)			(49)						
100216158	SEATTLE	WA		06/17/2025		22		(22)			(22)						
100218552	SHORELINE	WA		06/27/2025		1		(1)			(1)						
100216147	WESTLAKE VILLAGE	CA		06/17/2025		20		(20)			(20)						
100214565	FULTON	MD		06/06/2025		51		(51)			(51)						
100206109	EL DORADO HILLS	CA		04/16/2025		633		(89)			(89)		544	544			
100219197	DANA POINT	CA		06/27/2025		8		(8)			(8)						
100209886	SAN DIEGO	CA		06/11/2025		18		(18)			(18)						
100213938	WAIPAHU	HI		05/29/2025		4		(4)			(4)						
100213961	THOUSAND OAKS	CA		05/29/2025		19		(19)			(19)						
100216421	FEEDING HILLS	MA		06/20/2025		13		(13)			(13)						
100214843	LA QUINTA	CA		06/11/2025		12		(12)			(12)						
100215498	EDEN	UT		06/12/2025		14		(14)			(14)						
100199130	GRANADA HILLS	CA		04/04/2025		1,310		(187)			(187)		1,123	1,123			
100213959	HARTLAND	WI		05/29/2025		1,653		(40)			(40)		1,613	1,613			
100216663	COUPEVILLE	WA		06/23/2025		2		(2)			(2)						
100214176	TRACY	CA		05/30/2025		25		(25)			(25)						
100216584	SEVIERVILLE	TN		06/23/2025		6		(6)			(6)						
100213873	PHOENIX	AZ		05/29/2025		17		(17)			(17)						
100209701	WALDWICK	NJ		05/05/2025		1,202		(80)			(80)		1,122	1,122			
100212102	MILLSBORO	DE		05/22/2025		14		(14)			(14)						
100218845	GILFORD	NH		06/27/2025		5		(5)			(5)						
100210667	NORTH HOLLYWOOD	CA		05/15/2025		59		(59)			(59)						
100214148	MIAMI	FL		05/30/2025		23		(23)			(23)						
100206057	SUGAR HILL	GA		05/16/2025		23		(23)			(23)						
100216417	MARCO ISLAND	FL		06/20/2025		17		(17)			(17)						
100215502	GUERNEVILLE	CA		06/12/2025		10		(10)			(10)						
100209321	NORTH HOLLYWOOD	CA		04/29/2025		59		(59)			(59)						
100204814	WORCESTER	MA		04/09/2025		495		74			74		569	569			
100211861	SUNSET BEACH	NC		05/19/2025		17		(17)			(17)						
100206103	WESTLAKE VILLAGE	CA		04/16/2025		6,394		(344)			(344)		6,050	6,050			
100214578	LOS ANGELES	CA		06/06/2025		6		(6)			(6)						
100216174	ONTARIO	CA		06/18/2025		13		(13)			(13)						
100214766	RALEIGH	NC		06/11/2025		39		(39)			(39)						
100212048	FOUNTAIN HILLS	AZ		06/27/2025		4		(4)			(4)						
100215535	DUNEDIN	FL		06/12/2025		31		(31)			(31)						
100213720	EL CAJON	CA		05/29/2025		46		(46)			(46)						
100210748	CASTLE ROCK	CO		05/15/2025		39		(39)			(39)						
100211625	SAN BRUNO	CA		06/23/2025		11		(11)			(11)						
100218492	LAWRENCEVILLE	GA		06/27/2025		3		(3)			(3)						
100214147	CULLOWHEE	NC		05/30/2025		25		(25)			(25)						
100209177	TEMECULA	CA		04/30/2025		(9)		9			9						
100215285	VIAN	OK		06/12/2025		12		(12)			(12)						
100213910	SPRINGFIELD	OR		05/29/2025		30		(30)			(30)						
100216640	GRAY	ME		06/23/2025		7		(7)			(7)						
100219198	TEMPE	AZ		06/27/2025		4		(4)			(4)						
100210746	SEATAC	WA		05/15/2025		44		(44)			(44)						
100215537	WEBSTER	WI		06/12/2025		13		(13)			(13)						
100215017	MCKINNEY	TX		06/11/2025		20		(20)			(20)						
100215855	SHARON	MA		06/12/2025													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215724	ELK GROVE	CA		06/12/2025		28		(28)			(28)						
100215931	DESERT HOT SPRINGS	CA		06/17/2025		14		(14)			(14)						
100212117	FOLSOM	CA		05/22/2025		21		(21)			(21)						
100216643	SAN ANTONIO	TX		06/23/2025		6		(6)			(6)						
100216297	ALEXANDRIA	VA		06/20/2025		10		(10)			(10)						
100218750	SAWYER	MI		06/27/2025		4		(4)			(4)						
100212600	SANTA ROSA	CA		05/29/2025		48		(48)			(48)						
100212177	MOUNTLAKE TERRACE	WA		05/22/2025		49		(49)			(49)						
100215495	FLAGSTAFF	AZ		06/12/2025		14		(14)			(14)						
100211474	ATLANTA	GA		05/16/2025		(18)		18			18						
100215609	SOUTH YARMOUTH	MA		06/12/2025		7		(7)			(7)						
100218541	BELGRADE	MT		06/27/2025		(4)		4			4						
100214740	RIVERSIDE	CA		06/11/2025		10		(10)			(10)						
100216704	JAMAICA BEACH	TX		06/23/2025		5		(5)			(5)						
100214309	SAN ANTONIO	TX		06/02/2025		7		(7)			(7)						
100218808	NEW ORLEANS	LA		06/27/2025		4		(4)			(4)						
100219157	WARWICK	GA		06/27/2025		2		(2)			(2)						
100214499	WATSONVILLE	CA		06/06/2025		3		(3)			(3)						
100218770	LAYTON	UT		06/27/2025		(1)		1			1						
100214244	MISSION VIEJO	CA		05/30/2025		12		(12)			(12)						
100215786	FRANKLIN	TN		06/12/2025		23		(23)			(23)						
100210112	TOOELE	UT		05/07/2025		(4)		4			4						
100209915	LAHAINA	HI		06/11/2025		22		(22)			(22)						
100216751	JERSEY CITY	NJ		06/25/2025		7		(7)			(7)						
100206837	LOVELAND	CO		04/24/2025		53		(53)			(53)						
100216027	PORTLAND	OR		06/17/2025		2		(2)			(2)						
100214967	CHINO HILLS	CA		06/11/2025		(3)		3			3						
100211578	ATHENS	GA		06/23/2025		7		(7)			(7)						
100219009	PAWTUCKET	RI		06/27/2025		4		(4)			(4)						
100216575	SEVIERVILLE	TN		06/23/2025		4		(4)			(4)						
100216639	LEHIGH ACRES	FL		06/23/2025		1		(1)			(1)						
100218773	BOSTON	MA		06/27/2025		2		(2)			(2)						
100216705	BEECH MOUNTAIN	NC		06/23/2025		5		(5)			(5)						
100218755	HASLET	TX		06/27/2025		1		(1)			(1)						
100212681	GILBERT	AZ		05/28/2025		27		(27)			(27)						
100208960	OCEANSIDE	CA		04/29/2025		29		(29)			(29)						
100216535	CHANDLER	AZ		06/23/2025		5		(5)			(5)						
100216519	GEORGIA	VT		06/23/2025		5		(5)			(5)						
100211835	SAN DIEGO	CA		05/19/2025		(18)		18			18						
100214448	VANCOUVER	WA		06/06/2025		31		(31)			(31)						
100219373	TONAWANDA	NY		06/30/2025		1		(1)			(1)						
100218766	SPARKS	NV		06/27/2025		3		(3)			(3)						
100211610	CONCORD	CA		06/23/2025		6		(6)			(6)						
100215710	ANAHEIM	CA		06/13/2025		15		(15)			(15)						
100210591	MOBILE	AL		05/15/2025		30		(30)			(30)						
100211803	RENO	NV		05/19/2025		11		(11)			(11)						
100209498	MURFREESBORO	TN		05/01/2025		13		(13)			(13)						
100215278	STATE COLLEGE	PA		06/12/2025		11		(11)			(11)						
100218655	GULF SHORES	AL		06/27/2025		1		(1)			(1)						
100218621	LAS VEGAS	NV		06/27/2025		2		(2)			(2)						
100218777	JOHNS ISLAND	SC		06/27/2025		2		(2)			(2)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219117	STOCKTON	CA		06/27/2025		3		(3)			(3)						
100215919	PALMDALE	CA		06/17/2025		15		(15)			(15)						
100214465	HOLLYWOOD	FL		06/06/2025		29		(29)			(29)						
100219020	CHICAGO	IL		06/27/2025													
100215840	CINCINNATI	OH		06/12/2025		6		(6)			(6)						
100205058	KATY	TX		04/11/2025		340		(88)			(88)		252	252			
100218461	HIALEAH	FL		06/27/2025		(3)		3			3						
100214397	ALAMEDA	CA		06/02/2025		9		(9)			(9)						
100213927	BRYAN	TX		05/29/2025		7		(7)			(7)						
100210185	BRIGANTINE	NJ		05/07/2025		18		(18)			(18)						
100205002	GREELEY	CO		04/10/2025		890		(51)			(51)		839	839			
100218513	GREENVILLE	SC		06/27/2025		3		(3)			(3)						
100215788	MOUNT AIRY	MD		06/12/2025		3		(3)			(3)						
100215369	CASTLE ROCK	CO		06/12/2025		12		(12)			(12)						
100218197	VISTA	CA		06/26/2025		2		(2)			(2)						
100211446	ANDERSON	CA		05/16/2025		33		(33)			(33)						
100214222	CAPE CORAL	FL		05/30/2025		1		(1)			(1)						
100218519	PHILADELPHIA	PA		06/27/2025		2		(2)			(2)						
100218664	MOSCOW	ID		06/27/2025		2		(2)			(2)						
100215686	HAVERHILL	MA		06/13/2025		3		(3)			(3)						
100218566	DENVER	CO		06/27/2025		2		(2)			(2)						
100206467	CHARLESTON	SC		04/22/2025		39		(39)			(39)						
100213940	BEL AIRE	KS		05/29/2025		(1)		1			1						
100216513	ATLANTA	GA		06/23/2025		(3)		3			3						
100214334	SAN ANTONIO	TX		06/02/2025		(66)		66			66						
100206528	TAYLORS	SC		04/22/2025		70		(70)			(70)						
100215679	KISSIMMEE	FL		06/13/2025		16		(16)			(16)						
100212088	LA QUINTA	CA		05/22/2025		42		(42)			(42)						
100207152	FRESNO	CA		04/28/2025		255		1			1		255	255			
100218703	MIAMI BEACH	FL		06/27/2025		3		(3)			(3)						
100212045	PINEBLUFF	NC		06/27/2025													
100203041	LOS ANGELES	CA		04/25/2025		275		(56)			(56)		219	219			
100205623	OVERLAND PARK	KS		05/09/2025		36		(36)			(36)						
100212622	WINCHESTER	TN		05/29/2025		13		(13)			(13)						
100218851	SUN CITY CENTER	FL		06/27/2025		3		(3)			(3)						
100218716	BRANDYWINE	MD		06/27/2025		(3)		3			3						
100215548	OCALA	FL		06/12/2025		6		(6)			(6)						
100218677	PHOENIX	AZ		06/27/2025		1		(1)			(1)						
100213906	WENTZVILLE	MO		05/29/2025		15		(15)			(15)						
100215765	MYRTLE BEACH	SC		06/12/2025		14		(14)			(14)						
100215303	MCKINNEY	TX		06/12/2025		14		(14)			(14)						
100211806	GREENSBORO	NC		05/19/2025		16		(16)			(16)						
100209909	NORTH CHARLESTON	SC		06/11/2025		6		(6)			(6)						
100218561	KEMAH	TX		06/27/2025		3		(3)			(3)						
100211896	CHARLOTTE	NC		05/19/2025		10		(10)			(10)						
100218586	RICHMOND	VA		06/27/2025		2		(2)			(2)						
100216199	MIAMI	FL		06/20/2025		6		(6)			(6)						
100213917	HUNTINGTON	MA		05/29/2025		3		(3)			(3)						
100210123	TRENTON	NJ		05/07/2025		19		(19)			(19)						
100215725	KATY	TX		06/12/2025		11		(11)			(11)						
100215900	PASSAIC	NJ		06/16/2025		10		(10)			(10)						

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206402	HOUSTON	TX		05/22/2025		2		(2)			(2)						
100214114	SOMERSET	NJ		05/30/2025		17		(17)			(17)						
100216667	OSCODA	MI		06/23/2025		4		(4)			(4)						
100211907	STRATTON	VT		05/19/2025		223		(21)			(21)		202	202			
100215527	PHILADELPHIA	PA		06/11/2025		3		(3)			(3)						
100209978	SAN ANTONIO	TX		06/11/2025		12		(12)			(12)						
100211802	ST LOUIS CITY	MO		05/19/2025		(14)		14			14						
100212944	WATKINSVILLE	GA		05/29/2025		30		(30)			(30)						
100218225	BOCA RATON	FL		06/26/2025		3		(3)			(3)						
100213091	HELPER	UT		05/29/2025		21		(21)			(21)						
100215567	GULF BREEZE	FL		06/12/2025		7		(7)			(7)						
100218883	OCEAN CITY	MD		06/27/2025		1		(1)			(1)						
100218694	PARRISH	FL		06/27/2025		(1)		1			1						
100212716	DEPTFORD	NJ		05/28/2025		7		(7)			(7)						
100218537	LEHI	UT		06/27/2025		1		(1)			(1)						
100215758	CAPE CORAL	FL		06/12/2025													
100206352	DINUBA	CA		04/17/2025		41		(41)			(41)						
100215373	WILMINGTON	NC		06/12/2025		(5)		5			5						
100205733	AFTON	OK		04/14/2025		1,046		(100)			(100)		945	945			
100215814	AURORA	IL		06/12/2025		4		(4)			(4)						
100218821	NOKOMIS	FL		06/27/2025		(1)		1			1						
100214911	LAS VEGAS	NV		06/11/2025		17		(17)			(17)						
100216591	WHITE CITY	OR		06/23/2025		2		(2)			(2)						
100209821	PIKE ROAD	AL		05/05/2025		377		(52)			(52)		325	325			
100209190	STAR	ID		04/30/2025		207		(43)			(43)		165	165			
100219260	CHICAGO	IL		06/30/2025		1		(1)			(1)						
100218949	SCHAUMBURG	IL		06/27/2025		1		(1)			(1)						
100214409	TOWSON	MD		06/02/2025		2		(2)			(2)						
100216316	CLARKSVILLE	TN		06/20/2025		4		(4)			(4)						
100214355	SPRINGFIELD	MO		06/02/2025		15		(15)			(15)						
100214157	ST AUGUSTINE	FL		05/30/2025		17		(17)			(17)						
100214438	COCOA BEACH	FL		06/02/2025		15		(15)			(15)						
100219159	MC MINNVILLE	TN		06/27/2025		2		(2)			(2)						
100215506	NOBLESVILLE	IN		06/12/2025		(13)		13			13						
100215289	EWING	NJ		06/12/2025		5		(5)			(5)						
100218490	BIG BEAR LAKE	CA		06/27/2025		2		(2)			(2)						
100218555	WILMINGTON	NC		06/27/2025		2		(2)			(2)						
100210597	SEVERN	MD		05/15/2025		18		(18)			(18)						
100207441	MEMPHIS	TN		04/29/2025		23		(23)			(23)						
100208989	OCALA	FL		04/29/2025		36		(36)			(36)						
100212596	CINCINNATI	OH		05/29/2025		4		(4)			(4)						
100212493	PETERSBURG	VA		05/28/2025		15		(15)			(15)						
100215748	BELGRADE	MT		06/12/2025		1		(1)			(1)						
100216726	KELSEYVILLE	CA		06/23/2025		4		(4)			(4)						
100215501	MISSOURI CITY	TX		06/12/2025		10		(10)			(10)						
100211686	LOGAN	UT		05/19/2025		2		(2)			(2)						
100215624	CONVERSE	TX		06/12/2025		(29)		29			29						
100213163	NAPERVILLE	IL		05/29/2025		(11)		11			11						
100215708	CLARKSVILLE	TN		06/13/2025		1		(1)			(1)						
100214042	SEVIERVILLE	TN		05/29/2025		7		(7)			(7)						
100216761	CARROLLTON	TX		06/25/2025		3		(3)			(3)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206886	LEMOORE	CA		04/24/2025		180		(39)			(39)		141	141			
100218239	PHILADELPHIA	PA		06/26/2025		2		(2)			(2)						
100213734	NORFOLK	VA		05/29/2025		11		(11)			(11)						
100215922	SILVER SPRING	MD		06/17/2025		(4)		4			4						
100214939	COLLINGSWOOD	NJ		06/11/2025		6		(6)			(6)						
100214102	RIDGEFIELD	CT		05/30/2025		(1)		1			1						
100218936	STREAMWOOD	IL		06/27/2025													
100212866	CONYERS	GA		05/29/2025		31		(31)			(31)						
100213378	DUMFRIES	VA		05/29/2025		5		(5)			(5)						
100207371	ATLANTA	GA		04/29/2025		153		(34)			(34)		119	119			
100213748	HUTTO	TX		05/29/2025		3		(3)			(3)						
100219043	KYLE	TX		06/27/2025		(1)		1			1						
100207537	ALDIE	VA		04/29/2025		402		(97)			(97)		305	305			
100212232	FRESNO	CA		05/23/2025		(4)		4			4						
100206773	PACE	FL		04/23/2025		129		(24)			(24)		105	105			
100204733	PHOENIX	AZ		04/09/2025		130		(19)			(19)		111	111			
100212111	MONTGOMERY	OH		05/22/2025		2		(2)			(2)						
100210581	CANAL WINCHESTER	OH		05/15/2025		146		(9)			(9)		138	138			
100218950	NORTH PALM BEACH	FL		06/27/2025		1		(1)			(1)						
100211226	LAS VEGAS	NV		05/15/2025		54		(54)			(54)						
100214412	GREENVILLE	NC		06/02/2025		(23)		23			23						
100214414	GREENVILLE	NC		06/02/2025		(23)		23			23						
100213202	SOUTH GATE	CA		05/29/2025		20		(20)			(20)						
100213819	JOLIET	IL		05/29/2025		9		(9)			(9)						
100211677	MANHATTAN	KS		05/19/2025		2		(2)			(2)						
100211689	MANHATTAN	KS		05/19/2025		2		(2)			(2)						
100206722	FAYETTEVILLE	GA		04/23/2025		146		(17)			(17)		129	129			
100208146	LOS FRESNOS	TX		04/29/2025		37		(37)			(37)						
100214366	JACKSONVILLE	FL		06/02/2025		3		(3)			(3)						
100212583	SAN ANTONIO	TX		05/29/2025		4		(4)			(4)						
100218964	LANCASTER	OH		06/27/2025		2		(2)			(2)						
100214858	TRENTON	NJ		06/11/2025		4		(4)			(4)						
100213090	WACO	TX		05/29/2025		22		(22)			(22)						
100204796	OWASSO	OK		04/09/2025		122		(25)			(25)		96	96			
100214672	HOUSTON	TX		06/11/2025		7		(7)			(7)						
100213086	FLOSSMOOR	IL		05/29/2025		12		(12)			(12)						
100213330	WACO	TX		05/29/2025		14		(14)			(14)						
100207988	ALTON	NH		04/29/2025		70		25			25		95	95			
100213406	GREER	SC		05/29/2025		19		(19)			(19)						
100209930	GOLDEN	CO		06/11/2025		6		(6)			(6)						
100207836	ASTORIA	OR		04/29/2025		3		(3)			(3)						
100208891	MOUNT VERNON	WA		04/29/2025		3		(3)			(3)						
100208777	SAN JOSE	CA		04/29/2025		16		(16)			(16)						
100208169	LOS ANGELES	CA		04/29/2025		62		(9)			(9)		53	53			
100208190	SAN DIEGO	CA		04/29/2025		17		(17)			(17)						
100207612	ORANGEVALE	CA		04/29/2025		19		(19)			(19)						
100212931	RIVERSIDE	CA		05/29/2025		3		(3)			(3)						
100210846	SPOKANE	WA		05/15/2025		31		(31)			(31)						
100211003	HUDSON	OH		05/15/2025		28		(28)			(28)						
100208081	LITTLETON	CO		04/29/2025		34		(34)			(34)						
100212862	VACAVILLE	CA		05/29/2025		12		(12)			(12)						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207808	HUNTINGTOWN	MD		04/29/2025		7		(7)			(7)						
100213119	WEST CHESTERFIELD	NH		05/29/2025		2		(2)			(2)						
100208294	SAINT LOUIS	MO		04/29/2025		21		(21)			(21)						
100218328	UNITED KINGDOM	GBR		06/26/2025		55						(55)					
100210908	CHESNEE	SC		05/15/2025		23		(23)			(23)						
100211362	HUACHUCA CITY	AZ		05/15/2025		21		(21)			(21)						
100213343	CONCORD	NC		05/29/2025		(14)		14			14						
100213029	SIMPSONVILLE	SC		05/29/2025		2		(2)			(2)						
100213247	WESTMINSTER	MD		05/29/2025		6		(6)			(6)						
100207747	LITTLETON	CO		04/29/2025		21		(21)			(21)						
100208221	PANAMA CITY	FL		04/29/2025		36		(6)			(6)		30	30			
100211026	JEROME	MO		05/15/2025		108		(22)			(22)		86	86			
100208087	MURRIETA	CA		04/29/2025		9		(9)			(9)						
100210798	SUMTER	SC		05/15/2025		17		(17)			(17)						
100208398	OAKDALE	CA		04/29/2025		3		(3)			(3)						
100208226	MANTECA	CA		04/29/2025		16		(16)			(16)						
100208592	THOMASVILLE	GA		04/29/2025		96		(15)			(15)		82	82			
100211368	COVINGTON	LA		05/15/2025		113		(22)			(22)		91	91			
100208208	PINOLE	CA		04/29/2025		7		(7)			(7)						
100213377	SPIRO	OK		05/29/2025		7		(7)			(7)						
100208576	SOUTH BEND	IN		04/29/2025		128		(19)			(19)		109	109			
100213316	TUCSON	AZ		05/29/2025		6		(6)			(6)						
100211145	MERRIMACK	NH		05/15/2025		11		(11)			(11)						
100213300	INDIANAPOLIS	IN		05/29/2025		6		(6)			(6)						
100208550	SUN CITY	AZ		04/29/2025		11		(11)			(11)						
100211033	MCHENRY	IL		05/15/2025		17		(6)			(6)		12	12			
100207661	LORIS	SC		04/29/2025		1		(1)			(1)						
100208784	PLAINFIELD	IN		04/29/2025		59		(6)			(6)		53	53			
100210884	LAS VEGAS	NV		05/15/2025		2,182		(177)			(177)		2,005	2,005			
100207903	MILFORD	CT		04/29/2025													
100207818	EL DORADO HILLS	CA		04/29/2025		3		(3)			(3)						
100144744	UNITED KINGDOM	GBR		03/12/2024		(39,552)		(161)			(161)	39,301	(412)		412		412
100083313	ROTTERDAM	NLD		05/27/2022		(56,520)						56,150	(370)		370		370
100158345	UNITED KINGDOM	GBR		07/09/2024		(47,544)		7,412			7,412	39,931	(202)		202		202
100084232	AMSTERDAM	NLD		06/30/2022		(56,430)						56,030	(400)		400		400
100145163	UNITED KINGDOM	GBR		03/12/2024		(40,585)		(84)			(84)	38,968	(1,701)		428	1,273	1,701
100073580	TILBURG	NLD		10/25/2021		(56,469)						55,788	(681)		681		681
100085050	TILBURG	NLD		07/27/2022		(55,965)						55,679	(286)		286		286
100145684	UNITED KINGDOM	GBR		03/12/2024		(44,396)		4,777			4,777	39,427	(193)		193		193
100145336	UNITED KINGDOM	GBR		03/12/2024		(38,279)		(618)			(618)	38,431	(466)		466		466
100084268	HAARLEM	NLD		06/30/2022		(55,820)						55,547	(273)		273		273
100086332	TILBURG	NLD		08/29/2022		(55,857)						55,547	(311)		311		311
100038480	CORK	IRL		09/27/2019		(68,356)		10,456			10,456	57,183	(717)		535	182	717
100150246	WAGENINGEN	NLD		04/29/2024		(44,261)						43,713	(548)		548		548
100158397	UNITED KINGDOM	GBR		07/09/2024		(47,472)		7,863			7,863	39,437	(171)		171		171
100156946	UNITED KINGDOM	GBR		06/27/2024		(38,839)						38,292	(547)		547		547
100145122	UNITED KINGDOM	GBR		03/12/2024		(40,250)		(28)			(28)	38,685	(1,594)		321	1,273	1,594
100158370	UNITED KINGDOM	GBR		07/09/2024		(45,589)		6,365			6,365	39,021	(204)		204		204
100158369	UNITED KINGDOM	GBR		07/09/2024		(45,589)		6,365			6,365	39,020	(204)		204		204
100139803	UNITED KINGDOM	GBR		12/18/2023		(38,669)						37,980	(688)		688		688
100145586	UNITED KINGDOM	GBR		03/12/2024		(43,831)		4,779			4,779	38,860	(192)		192		192

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082786	ROTTERDAM	NLD		04/27/2022		(55,298)						54,822	(476)		476		476
100068589	DEN HAAG	NLD		08/30/2021		(55,144)						54,701	(443)		443		443
100145195	UNITED KINGDOM	GBR		03/12/2024		(39,736)		(82)			(82)	38,208	(1,610)		337	1,273	1,610
100087653	GRONINGEN	NLD		09/27/2022		(55,066)						54,629	(437)		437		437
100185688	ROTTERDAM	NLD		12/20/2024		(55,241)						54,484	(757)		757		757
100144813	UNITED KINGDOM	GBR		03/12/2024		(39,889)		(210)			(210)	38,219	(1,880)		607	1,273	1,880
100103351	GORREDIJK	NLD		04/28/2023		(55,013)						54,194	(818)		818		818
100110792	ZIERIKZEE	NLD		06/28/2023		(55,034)						54,194	(840)		840		840
100084312	DEN HAAG	NLD		06/30/2022		(54,567)						54,098	(469)		469		469
100083354	ECHT/LIMBURG	NLD		05/27/2022		(54,329)						54,098	(231)		231		231
100173646	ALMERE	NLD		10/29/2024		(54,567)						54,098	(470)		470		470
100157568	AMSTERDAM	NLD		06/28/2024		(54,463)						54,098	(365)		365		365
100150273	VEGHEL	NLD		04/29/2024		(54,907)						54,098	(810)		810		810
100145530	UNITED KINGDOM	GBR		03/12/2024		(42,305)		3,846			3,846	38,229	(230)		230		230
100121054	NETHERLANDS	NLD		08/28/2023		(54,513)						54,098	(416)		416		416
100108513	KATWIJK	NLD		05/25/2023		(54,527)						54,098	(429)		429		429
100145323	UNITED KINGDOM	GBR		03/12/2024		(37,445)		(100)			(100)	37,298	(247)		247		247
100081938	LEEUWARDEN	NLD		03/30/2022		43,827						48,639	92,466	95,814	3,348		3,348
100088517	GRONINGEN	NLD		10/27/2022		(54,144)						53,687	(457)		457		457
100082782	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(53,743)						53,421	(322)		322		322
100089711	ROTTERDAM	NLD		11/29/2022		(28,526)						28,256	(269)		269		269
100145607	UNITED KINGDOM	GBR		03/12/2024		(37,223)		(109)			(109)	36,926	(405)		405		405
100145747	UNITED KINGDOM	GBR		03/12/2024		(37,287)		(109)			(109)	36,900	(496)		496		496
100158184	UNITED KINGDOM	GBR		07/09/2024		(45,766)		7,606			7,606	37,951	(210)		210		210
100180808	LEIDEN	NLD		11/27/2024		(53,884)						53,132	(753)		753		753
100153779	S-GRAVENHAGE	NLD		05/30/2024		(53,877)						53,132	(745)		745		745
100145631	UNITED KINGDOM	GBR		03/12/2024		(37,081)		(173)			(173)	36,765	(489)		489		489
100137252	NETHERLANDS	NLD		11/28/2023		(53,559)						53,132	(427)		427		427
100134394	NETHERLANDS	NLD		10/27/2023		(53,564)						53,132	(433)		433		433
100081914	EINDHOVEN	NLD		03/30/2022		(53,470)						53,107	(362)		362		362
100087663	KATWIJK	NLD		09/27/2022		(53,688)						53,035	(653)		653		653
100139681	UNITED KINGDOM	GBR		12/18/2023		(36,987)						36,658	(329)		329		329
100081971	ROTTERDAM	NLD		03/30/2022		(53,195)						52,890	(305)		305		305
100145045	UNITED KINGDOM	GBR		03/12/2024		(36,859)		(78)			(78)	36,611	(325)		325		325
100147162	UNITED KINGDOM	GBR		03/27/2024		(37,108)						36,611	(497)		497		497
100145130	UNITED KINGDOM	GBR		03/12/2024		(43,106)		4,297			4,297	37,347	(1,461)		189	1,273	1,461
100145355	UNITED KINGDOM	GBR		03/12/2024		(36,751)		(110)			(110)	36,425	(436)		436		436
100144675	UNITED KINGDOM	GBR		03/12/2024		(36,390)						36,390					
100078546	ENSCHEDE	NLD		01/26/2022		(52,756)						52,528	(228)		228		228
100165116	UNITED KINGDOM	GBR		08/27/2024		(36,798)						36,376	(422)		422		422
100144906	UNITED KINGDOM	GBR		03/12/2024		(36,823)		(240)			(240)	36,525	(538)		538		538
100145304	UNITED KINGDOM	GBR		03/12/2024		(36,427)		(168)			(168)	36,115	(480)		480		480
100185701	NIJMEGEN	NLD		12/20/2024		(52,534)						52,166	(368)		368		368
100087664	DEN HAAG	NLD		09/27/2022		(52,611)						52,166	(445)		445		445
100085090	SPIJKENISSE	NLD		07/27/2022		(52,427)						52,166	(262)		262		262
100083334	DEN HAAG	NLD		05/27/2022		(52,372)						52,166	(206)		206		206
100082041	S-HERTOGENBOSCH	NLD		03/30/2022		(52,364)						52,166	(199)		199		199
100158406	UNITED KINGDOM	GBR		07/09/2024		(44,753)		7,355			7,355	37,089	(308)		308		308
100145672	UNITED KINGDOM	GBR		03/12/2024		(41,255)		4,242			4,242	36,856	(157)		157		157
100144910	UNITED KINGDOM	GBR		03/12/2024		(38,051)		(63)			(63)	36,269	(1,845)		572	1,273	1,845
100084358	MANCHESTER	GBR		06/30/2022		(36,089)						35,868	(221)	357	578		578

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081937	DEN HAAG	NLD		03/30/2022		(52,083)						51,876	(207)		207		207
100145287	UNITED KINGDOM	GBR		03/12/2024		(36,031)		(100)			(100)	35,815	(316)		316		316
100158270	UNITED KINGDOM	GBR		07/09/2024		(43,572)		6,569			6,569	36,709	(294)		294		294
100158403	UNITED KINGDOM	GBR		07/09/2024		(43,944)		7,048			7,048	36,727	(169)		169		169
100071432	TILBURG	NLD		09/30/2021		(53,096)						52,725	(371)		371		371
100082774	GRONINGEN	NLD		04/27/2022		(51,679)						51,393	(287)		287		287
100145581	UNITED KINGDOM	GBR		03/12/2024		(40,852)		4,324			4,324	36,351	(177)		177		177
100145302	UNITED KINGDOM	GBR		03/12/2024		(35,786)		(166)			(166)	35,480	(472)		472		472
100139673	UNITED KINGDOM	GBR		12/18/2023		(35,956)						35,487	(469)		469		469
100145383	UNITED KINGDOM	GBR		03/12/2024		(37,182)		(173)			(173)	35,767	(1,589)		316	1,273	1,589
100145657	UNITED KINGDOM	GBR		03/12/2024		(40,184)		3,823			3,823	36,181	(180)		180		180
100145175	UNITED KINGDOM	GBR		03/12/2024		(40,600)		2,797			2,797	36,200	(1,603)		330	1,273	1,603
100144882	UNITED KINGDOM	GBR		03/12/2024		(39,407)		2,956			2,956	36,116	(334)		334		334
100145421	UNITED KINGDOM	GBR		03/12/2024		(39,212)		2,787			2,787	36,037	(388)		388		388
100144674	UNITED KINGDOM	GBR		03/12/2024		(35,356)						35,356					
100081973	ARNHEM	NLD		03/30/2022		75,785						43,898	119,682	121,267	1,585		1,585
100165178	ROTTERDAM	NLD		08/28/2024		(51,105)						50,716	(388)		388		388
100165212	APELDOORN	NLD		08/28/2024		(51,599)						50,716	(883)		883		883
100153751	UTRECHT	NLD		05/30/2024		(51,338)						50,716	(622)		622		622
100185633	UNITED KINGDOM	GBR		12/20/2024		(35,594)						35,104	(490)		490		490
100158367	UNITED KINGDOM	GBR		07/09/2024		(43,097)		6,951			6,951	35,957	(189)		189		189
100158396	UNITED KINGDOM	GBR		07/09/2024		(42,984)		6,899			6,899	35,912	(174)		174		174
100144776	UNITED KINGDOM	GBR		03/12/2024		(35,270)		(254)			(254)	34,945	(579)		579		579
100141825	HEERLEN	NLD		01/29/2024		(50,815)						50,378	(436)		436		436
100084265	UTRECHT	NLD		06/30/2022		(50,457)						50,233	(224)		224		224
100161694	S-GRAVENHAGE	NLD		07/29/2024		(50,640)						50,233	(406)		406		406
100165226	ROTTERDAM	NLD		08/28/2024		(50,577)						50,209	(368)		368		368
100085143	OXFORD	GBR		07/29/2022		(35,003)						34,750	(253)		253		253
100144755	UNITED KINGDOM	GBR		03/12/2024		(35,377)		86			86	34,640	(650)		650		650
100150240	UNITED KINGDOM	GBR		04/29/2024		(34,977)						34,653	(324)		324		324
100034371	DUBLIN	IRL		06/21/2019		(43,225)		1,067			1,067	49,837	7,680	8,185	505		506
100150241	UNITED KINGDOM	GBR		04/29/2024		(34,801)						34,656	(146)		146		146
100086314	DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022		(35,447)						35,139	(308)		308		308
100173672	ROERMOND	NLD		10/29/2024		(50,345)						49,920	(425)		425		425
100145011	UNITED KINGDOM	GBR		03/12/2024		(34,757)		(72)			(72)	34,519	(310)		310		310
100084325	ROTTERDAM	NLD		06/30/2022		(50,082)						49,847	(235)		235		235
100099734	UTRECHT	NLD		02/27/2023		(50,279)						49,847	(432)		432		432
100145051	UNITED KINGDOM	GBR		03/12/2024		(35,044)		(184)			(184)	34,486	(741)		741		741
100070350	AMSTERDAM	NLD		08/31/2021		(49,957)						49,750	(206)		206		206
100090608	DEN HAAG	NLD		12/28/2022		(50,107)						49,750	(356)		356		356
100137267	NETHERLANDS	NLD		11/28/2023		(50,170)						49,748	(422)		422		422
100141799	AMSTERDAM	NLD		01/29/2024		(43,264)						48,911	5,647	6,497	851		851
100173617	ENSCHEDE	NLD		10/29/2024		(50,046)						49,702	(344)		344		344
100078509	ROTTERDAM	NLD		01/26/2022		(50,303)						49,630	(673)		673		673
100165199	UTRECHT	NLD		08/28/2024		(49,909)						49,595	(314)		314		314
100108515	DEVENTER	NLD		05/25/2023		(50,883)						50,330	(553)		553		553
100078602	MAARSSEN	NLD		01/26/2022		(50,047)						49,557	(490)		490		490
100145305	UNITED KINGDOM	GBR		03/12/2024		(34,570)		(160)			(160)	34,274	(456)		456		456
100158306	UNITED KINGDOM	GBR		07/09/2024		(42,805)		7,287			7,287	35,292	(227)		227		227
100139836	UNITED KINGDOM	GBR		12/18/2023		(31,547)						33,833	2,286	2,669	382		382
100075864	UTRECHT	NLD		11/24/2021		(49,802)						49,461	(341)		341		341

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144998	UNITED KINGDOM	GBR		03/12/2024		(34,530)		(97)			(97)	34,231	(395)		395		395
100139771	UNITED KINGDOM	GBR		12/18/2023		(34,465)						34,131	(334)		334		334
100180827	S-GRAVENHAGE	NLD		11/27/2024		(49,651)						49,267	(384)		384		384
100083425	TILBURG	NLD		05/27/2022		(49,505)						49,267	(237)		237		237
100080329	LEEUWARDEN	NLD		02/22/2022		(49,476)						49,267	(209)		209		209
100084246	AMSTERDAM	NLD		06/30/2022		(50,090)						49,267	(823)		823		823
100144899	UNITED KINGDOM	GBR		03/12/2024		(37,796)		2,784			2,784	34,690	(322)		322		322
100145369	UNITED KINGDOM	GBR		03/12/2024		(34,597)		(122)			(122)	34,214	(504)		504		504
100143859	UNITED KINGDOM	GBR		02/28/2024		(34,500)						33,952	(548)		548		548
100077893	NIJMEGEN	NLD		12/29/2021		(49,266)						49,016	(250)		250		250
100157533	GRONINGEN	NLD		06/28/2024		(49,255)						48,905	(350)		350		350
100088561	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		95,665						46,553	142,218	138,984	(3,234)		(3,234)
100080321	DEN HAAG	NLD		02/22/2022		(49,102)						48,905	(197)		197		197
100086312	AMSTERDAM/AMSTELVEEN	NLD		08/29/2022		(49,170)						48,905	(265)		265		265
100158291	UNITED KINGDOM	GBR		07/09/2024		(42,158)		7,018			7,018	34,835	(305)		305		305
100161623	UNITED KINGDOM	GBR		07/29/2024		(34,076)						33,820	(256)		256		256
100039296	DUBLIN	IRL		09/27/2019		(43,922)		3,786			3,786	47,958	7,822	8,754	931		931
100173637	GRONINGEN	NLD		10/29/2024		(49,390)						48,688	(703)		703		703
100077927	EINDHOVEN	NLD		12/29/2021		(48,925)						48,688	(237)		237		237
100158183	UNITED KINGDOM	GBR		07/09/2024		(42,031)		7,172			7,172	34,712	(147)		147		147
100145047	UNITED KINGDOM	GBR		03/12/2024		(34,175)		(77)			(77)	33,696	(557)		557		557
100078622	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(48,883)						48,543	(341)		341		341
100085111	EINDHOVEN	NLD		07/27/2022		(48,835)						48,543	(292)		292		292
100144956	UNITED KINGDOM	GBR		03/12/2024		(33,682)		(102)			(102)	33,518	(266)		266		266
100065954	GORREDIJK	NLD		07/30/2021		(48,642)						48,301	(341)		341		341
100087642	LELYSTAD	NLD		09/27/2022		(48,678)						48,301	(376)		376		376
100180819	VEENENDAAL	NLD		11/27/2024		(48,657)						48,301	(356)		356		356
100084306	LEIDEN	NLD		06/30/2022		(48,603)						48,301	(302)		302		302
100143813	NIJMEGEN	NLD		02/27/2024		(44,085)						43,471	(614)		614		614
100147339	AMSTERDAM	NLD		03/27/2024		12,012						38,711	50,724	54,130	3,406		3,406
100086287	DELFT	NLD		08/29/2022		(48,542)						48,301	(241)		241		241
100168950	RODEN	NLD		09/26/2024		(48,769)						48,301	(467)		467		467
100165192	ARNHEM	NLD		08/28/2024		(48,646)						48,301	(345)		345		345
100083305	S-HERTOGENBOSCH	NLD		05/27/2022		(48,488)						48,301	(187)		187		187
100139920	NETHERLANDS	NLD		12/28/2023		(48,988)						48,301	(687)		687		687
100158409	UNITED KINGDOM	GBR		07/09/2024		(40,321)		6,290			6,290	33,859	(171)		171		171
5.00005E+11	UGCHELEN	NLD		09/26/2024		13,508						40,467	53,975	55,885	1,911		1,911
100144711	UNITED KINGDOM	GBR		03/12/2024		(33,830)		(89)			(89)	33,470	(449)		449		449
100145459	UNITED KINGDOM	GBR		03/12/2024		(34,996)		(52)			(52)	33,480	(1,567)		295	1,273	1,567
100144731	UNITED KINGDOM	GBR		03/12/2024		(35,612)		(76)			(76)	33,925	(1,763)		491	1,273	1,763
100080277	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(48,708)						48,181	(527)		527		527
100168955	GRONINGEN	NLD		09/26/2024		(48,870)						48,181	(689)		689		689
100153741	MIDDELBURG	NLD		05/30/2024		(48,660)						48,145	(515)		515		515
100089715	GRONINGEN	NLD		11/29/2022		(48,539)						48,012	(527)		527		527
100073570	MAASTRICHT	NLD		10/25/2021		(48,165)						47,915	(250)		250		250
100139730	UNITED KINGDOM	GBR		12/18/2023		(31,820)						32,914	1,095	1,465	370		370
100139789	UNITED KINGDOM	GBR		12/18/2023		(33,409)						33,125	(284)		284		284
100161600	UNITED KINGDOM	GBR		07/29/2024		(33,540)						33,117	(423)		423		423
100145008	UNITED KINGDOM	GBR		03/12/2024		(33,308)		(73)			(73)	33,093	(289)		289		289
100147171	UNITED KINGDOM	GBR		03/27/2024		(33,339)						32,999	(340)		340		340
100144937	UNITED KINGDOM	GBR		03/12/2024		(33,561)		(80)			(80)	33,268	(373)		373		373

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158346	UNITED KINGDOM	GBR		07/09/2024		(37,650)		3,955			3,955	33,535	(160)		160		160
100145722	UNITED KINGDOM	GBR		03/12/2024		(35,258)		(16)			(16)	33,480	(1,795)		522	1,273	1,795
100074377	UTRECHT	NLD		11/16/2021		(47,924)						47,529	(396)		396		396
100078557	AMSTERDAM	NLD		01/26/2022		(47,922)						47,529	(394)		394		394
100158179	UNITED KINGDOM	GBR		07/09/2024		(40,895)		6,881			6,881	33,871	(144)		144		144
100144936	UNITED KINGDOM	GBR		03/12/2024		(34,535)		(320)			(320)	33,125	(1,730)		457	1,273	1,730
100145733	UNITED KINGDOM	GBR		03/12/2024		(34,625)		(155)			(155)	33,157	(1,623)		350	1,273	1,623
100088542	DEN HAAG	NLD		10/27/2022		(47,857)						47,456	(400)		400		400
100165165	UNITED KINGDOM	GBR		08/27/2024		(33,149)						32,830	(319)		319		319
100158316	UNITED KINGDOM	GBR		07/09/2024		(41,190)		7,219			7,219	33,828	(142)		142		142
100161700	HAARLEM	NLD		07/29/2024		(47,695)						47,335	(360)		360		360
100158361	UNITED KINGDOM	GBR		07/09/2024		(40,301)		6,492			6,492	33,651	(158)		158		158
100145343	UNITED KINGDOM	GBR		03/12/2024		(32,909)		(84)			(84)	32,720	(274)		274		274
100158405	UNITED KINGDOM	GBR		07/09/2024		(40,341)		6,543			6,543	33,648	(150)		150		150
100157564	AMSTERDAM	NLD		06/28/2024		(47,661)						47,142	(519)		519		519
100068550	DEDEMSVAART	NLD		08/30/2021		(47,497)						47,094	(403)		403		403
100071457	DEN HAAG	NLD		09/30/2021		(47,459)						47,094	(365)		365		365
100091914	ECHT/LIMBURG	NLD		01/27/2023		(47,438)						47,094	(345)		345		345
100145393	UNITED KINGDOM	GBR		03/12/2024		(34,417)		(13)			(13)	32,857	(1,573)		300	1,273	1,573
100119560	EINDHOVEN	NLD		07/28/2023		(47,480)						46,756	(725)		725		725
100145179	UNITED KINGDOM	GBR		03/12/2024		(32,524)		(67)			(67)	32,285	(306)		306		306
100144670	UNITED KINGDOM	GBR		03/12/2024		(34,023)		(151)			(151)	32,550	(1,624)		351	1,273	1,624
100145373	UNITED KINGDOM	GBR		03/12/2024		(34,151)		(55)			(55)	32,506	(1,700)		427	1,273	1,700
100084266	ROOSENDAAL	NLD		06/30/2022		(46,752)						46,563	(190)		190		190
100145114	UNITED KINGDOM	GBR		03/12/2024		(33,915)		(173)			(173)	32,498	(1,589)		317	1,273	1,589
100145645	UNITED KINGDOM	GBR		03/12/2024		(38,033)		3,577			3,577	33,015	(1,441)		168	1,273	1,441
100145442	UNITED KINGDOM	GBR		03/12/2024		(32,330)		(94)			(94)	32,158	(266)		266		266
100144662	UNITED KINGDOM	GBR		03/12/2024		(34,367)		(71)			(71)	32,663	(1,775)		502	1,273	1,775
100121064	NETHERLANDS	NLD		08/28/2023		(46,578)						46,369	(209)		209		209
100088493	AMSTERDAM	NLD		10/27/2022		(46,970)						46,369	(601)		601		601
100144690	UNITED KINGDOM	GBR		03/12/2024		(32,447)		(121)			(121)	32,120	(447)		447		447
100158324	UNITED KINGDOM	GBR		07/09/2024		(40,013)		6,931			6,931	32,871	(211)		211		211
100032513	CAVAN	IRL		06/21/2019		(43,028)		3,220			3,220	45,670	5,862	7,671	259	1,550	1,809
100158178	UNITED KINGDOM	GBR		07/09/2024		(39,615)		6,664			6,664	32,812	(139)		139		139
100139727	UNITED KINGDOM	GBR		12/18/2023		(27,610)						31,157	3,547	4,074	527		527
100144985	UNITED KINGDOM	GBR		03/12/2024		(33,571)		(63)			(63)	32,115	(1,518)		246	1,273	1,518
100144997	UNITED KINGDOM	GBR		03/12/2024		(32,233)		(125)			(125)	31,999	(359)		359		359
100145505	UNITED KINGDOM	GBR		03/12/2024		(31,884)		(62)			(62)	31,671	(274)		274		274
100139860	UNITED KINGDOM	GBR		12/28/2023		(31,907)						31,602	(306)		306		306
100145489	UNITED KINGDOM	GBR		03/12/2024		(39,271)		6,498			6,498	32,511	(262)		262		262
100150230	UNITED KINGDOM	GBR		04/29/2024		(30,448)						31,330	882	1,399	516		516
100077904	KATWIJK	NLD		12/29/2021		(45,586)						45,384	(202)		202		202
100158325	UNITED KINGDOM	GBR		07/09/2024		(38,855)		6,378			6,378	32,320	(156)		156		156
100083349	HEEMSTEDE	NLD		05/27/2022		(45,500)						45,283	(217)		217		217
100144969	UNITED KINGDOM	GBR		03/12/2024		(31,589)		(153)			(153)	31,275	(466)		466		466
100033828	DUBLIN	IRL		06/21/2019		(25,779)		3,768			3,768	43,368	21,357	21,649	526	(233)	293
100141811	GRONINGEN	NLD		01/29/2024		(45,462)						45,114	(349)		349		349
100110786	DEN HAAG	NLD		06/28/2023		(45,445)						45,104	(341)		341		341
100158231	UNITED KINGDOM	GBR		07/09/2024		(38,626)		6,364			6,364	32,111	(152)		152		152
100180869	UNITED KINGDOM	GBR		11/27/2024		(31,459)						31,183	(275)		275		275
100110797	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023		(45,458)						44,920	(538)		538		538

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144904	UNITED KINGDOM	GBR		03/12/2024		(33,041)		(369)			(369)	31,584	(1,826)		553	1,273	1,826
100085058	VEENENDAAL	NLD		07/27/2022		(45,143)						44,920	(223)		223		223
100085121	EINDHOVEN	NLD		07/27/2022		(45,267)						44,862	(405)		405		405
100145711	UNITED KINGDOM	GBR		03/12/2024		(30,765)		(82)			(82)	30,887	40	1,830	517	1,273	1,790
100158277	UNITED KINGDOM	GBR		07/09/2024		(39,066)		6,912			6,912	31,982	(171)		171		171
100082074	TWICKENHAM	GBR		03/30/2022		(19,890)						19,864	(26)		26		26
100038961	KILDARE	IRL		09/27/2019		(51,785)		(1,528)			(1,528)	45,434	(7,879)		(54)	7,933	7,879
100143823	ROTTERDAM	NLD		02/27/2024		(45,012)						44,679	(334)		334		334
100144811	UNITED KINGDOM	GBR		03/12/2024		(32,743)		(52)			(52)	31,192	(1,603)		330	1,273	1,603
100145692	UNITED KINGDOM	GBR		03/12/2024		(30,915)						30,915					
100158353	UNITED KINGDOM	GBR		07/09/2024		(37,269)		5,450			5,450	31,669	(150)		150		150
100139929	NETHERLANDS	NLD		12/28/2023		(45,221)						44,631	(590)		590		590
100145217	UNITED KINGDOM	GBR		03/12/2024		(31,143)		(53)			(53)	30,879	(317)		317		317
100032498	KILDARE	IRL		06/21/2019		(64,013)		923			923	53,877	(9,213)			9,213	9,213
100144716	UNITED KINGDOM	GBR		03/12/2024		(30,770)						30,770					
100144665	UNITED KINGDOM	GBR		03/12/2024		(31,061)		(359)			(359)	30,862	(559)		559		559
100077889	DORDRECHT/DRECHTSTEDEN	NLD		12/29/2021		(33,400)						33,256	(144)		144		144
100173657	S-GRAVENHAGE	NLD		10/29/2024		(44,809)						44,244	(565)		565		565
100161621	UNITED KINGDOM	GBR		07/29/2024		(31,030)						30,633	(398)		398		398
100145186	UNITED KINGDOM	GBR		03/12/2024		(32,321)		(185)			(185)	30,810	(1,695)		422	1,273	1,695
100147325	SCHIEDAM	NLD		03/27/2024		(44,485)						44,148	(338)		338		338
100147164	UNITED KINGDOM	GBR		03/27/2024		(30,728)						30,456	(272)		272		272
100157562	GRONINGEN	NLD		06/28/2024		(44,449)						43,954	(495)		495		495
100173622	GRONINGEN	NLD		10/29/2024		(44,253)						43,954	(299)		299		299
100161682	HILVERSUM	NLD		07/29/2024		(44,279)						43,954	(325)		325		325
100081925	VENLO	NLD		03/30/2022		(44,142)						43,954	(188)		188		188
100150264	HEERLEN	NLD		04/29/2024		(44,269)						43,834	(436)		436		436
100089660	GRONINGEN	NLD		11/29/2022		(44,251)						43,834	(418)		418		418
100143809	ROTTERDAM	NLD		10/25/2021		(44,148)						43,834	(314)		314		314
100070320	ECHT/LIMBURG	NLD		08/31/2021		(44,226)						43,834	(392)		392		392
100089691	ROOSENDAAL	NLD		11/29/2022		(44,287)						43,780	(506)		506		506
100110799	ARNHEM	NLD		06/28/2023		(44,241)						43,761	(480)		480		480
100089708	TILBURG	NLD		11/29/2022		(38,982)						38,641	(341)		341		341
100089717	TILBURG	NLD		11/29/2022		(39,013)						38,641	(372)		372		372
100145140	UNITED KINGDOM	GBR		03/12/2024		(34,464)		3,383			3,383	30,919	(162)		162		162
100161644	S-GRAVENHAGE	NLD		07/29/2024		(43,872)						43,606	(266)		266		266
100068649	ENSCHEDE	NLD		08/30/2021		(43,813)						43,471	(342)		342		342
100080311	LEEUWARDEN	NLD		02/22/2022		(43,967)						43,471	(496)		496		496
100173644	DEVENTER	NLD		10/29/2024		(39,402)						39,124	(278)		278		278
100157580	BRIELLE	NLD		06/28/2024		(43,809)						43,471	(338)		338		338
100173660	ARNHEM	NLD		10/29/2024		(43,796)						43,471	(325)		325		325
100180816	AMSTELVEEN	NLD		10/28/2024		(43,786)						43,471	(314)		314		314
100180844	VOORHOUT	NLD		11/27/2024		(43,783)						43,471	(311)		311		311
100185712	AMSTERDAM	NLD		12/20/2024		(13,198)						38,720	25,522	28,677	3,155		3,155
100085071	AMSTERDAM	NLD		07/27/2022		(43,755)						43,471	(284)		284		284
100145667	UNITED KINGDOM	GBR		03/12/2024		(32,909)		2,099			2,099	30,593	(217)		217		217
100157001	UNITED KINGDOM	GBR		06/27/2024		(30,486)						30,057	(429)		429		429
100145669	UNITED KINGDOM	GBR		03/12/2024		(34,380)		3,532			3,532	30,692	(156)		156		156
100157000	UNITED KINGDOM	GBR		06/27/2024		(30,320)						30,023	(296)		296		296
100145580	UNITED KINGDOM	GBR		03/12/2024		(33,741)		2,959			2,959	30,621	(162)		162		162
100153770	SITTARD	NLD		05/30/2024		(43,897)						43,278	(619)		619		619

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087720	BRIGHTON	GBR		09/29/2022		(30,202)						29,973	(229)		229		229
100145413	UNITED KINGDOM	GBR		03/12/2024		(31,810)		(51)			(51)	30,185	(1,675)		402	1,273	1,675
100145664	UNITED KINGDOM	GBR		03/12/2024		(36,561)		4,216			4,216	30,738	(1,607)		334	1,273	1,607
100084320	ROOSENDAAL	NLD		06/30/2022		111,751						23,978	135,729	150,883	15,154		15,154
100145724	UNITED KINGDOM	GBR		03/12/2024		(29,678)		(76)			(76)	29,745	(10)	1,761	498	1,273	1,771
100158297	UNITED KINGDOM	GBR		07/09/2024		(37,286)		6,397			6,397	30,751	(138)		138		138
100099733	DOKKUM	NLD		02/27/2023		(43,438)						43,109	(329)		329		329
100070272	DEN HAAG	NLD		08/31/2021		(43,180)						42,988	(192)		192		192
100145154	UNITED KINGDOM	GBR		03/12/2024		13,127		(1,995)			(1,995)	26,869	38,001	41,318	2,044	1,273	3,316
100038589	MEATH	IRL		09/27/2019		(43,559)		(137)			(137)	42,699	(997)	134	140	991	1,131
100145483	UNITED KINGDOM	GBR		03/12/2024		(29,976)		(222)			(222)	29,686	(512)		512		512
100038789	DUBLIN	IRL		09/27/2019		(45,735)		(368)			(368)	42,715	(3,387)	244	44	3,588	3,631
100145091	UNITED KINGDOM	GBR		03/12/2024		(29,703)						29,655	(48)		48		48
100088556	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		(43,208)						42,747	(461)		461		461
100084260	VENLO	NLD		06/30/2022		(42,995)						42,747	(248)		248		248
100143817	GRONINGEN	NLD		02/27/2024		(43,173)						42,747	(426)		426		426
100077911	HEEMSTEDE	NLD		12/29/2021		(42,939)						42,747	(192)		192		192
100068562	VENLO	NLD		08/30/2021		287,854						28,686	316,540	305,249	(11,291)		(11,291)
100087638	NIJMEGEN	NLD		09/27/2022		(15,490)						15,365	(125)		125		125
100101727	SCHIEDAM/VLAARDINGEN	NLD		03/30/2023		(43,037)						42,602	(436)		436		436
100165187	AMSTERDAM	NLD		08/28/2024		(43,144)						42,602	(542)		542		542
100144692	UNITED KINGDOM	GBR		03/12/2024		(32,380)		2,061			2,061	30,021	(297)		297		297
100180890	UNITED KINGDOM	GBR		11/27/2024		(29,752)						29,492	(260)		260		260
100180825	DEVENTER	NLD		11/27/2024		(42,807)						42,505	(302)		302		302
100168954	ARNHEM	NLD		09/26/2024		(42,789)						42,505	(284)		284		284
100144879	UNITED KINGDOM	GBR		03/12/2024		(31,284)		(5)			(5)	29,744	(1,545)		272	1,273	1,545
100145251	UNITED KINGDOM	GBR		03/12/2024		(31,048)		(185)			(185)	29,685	(1,548)		276	1,273	1,548
100144885	UNITED KINGDOM	GBR		03/12/2024		(31,226)		(53)			(53)	29,657	(1,622)		349	1,273	1,622
100185683	ZALTBOMMEL	NLD		12/20/2024		(42,692)						42,384	(307)		307		307
100078538	ROTTERDAM	NLD		01/26/2022		(42,583)						42,385	(199)		199		199
100145708	UNITED KINGDOM	GBR		03/12/2024		(29,141)		(74)			(74)	29,180	(34)	1,727	489	1,273	1,761
100144996	UNITED KINGDOM	GBR		03/12/2024		(29,564)		(58)			(58)	29,304	(318)		318		318
100038788	DUBLIN	IRL		09/27/2019		(45,172)		(364)			(364)	42,183	(3,353)	194	43	3,504	3,547
100158317	UNITED KINGDOM	GBR		07/09/2024		(36,786)		6,436			6,436	30,192	(157)		157		157
100071448	DEN HAAG	NLD		09/30/2021		(42,523)						42,119	(405)		405		405
100078607	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(42,775)						42,161	(614)		614		614
100144756	UNITED KINGDOM	GBR		03/12/2024		(30,699)		(4)			(4)	29,173	(1,530)	1	259	1,273	1,532
100082073	TWICKENHAM	GBR		03/30/2022		381,474						11,045	392,519	401,728	9,209		9,209
100145599	UNITED KINGDOM	GBR		03/12/2024		(29,431)		(88)			(88)	29,124	(396)		396		396
100082731	TILBURG	NLD		04/27/2022		(42,253)						42,071	(182)		182		182
100081920	EINDHOVEN	NLD		03/30/2022		(42,319)						42,022	(296)		296		296
100141830	ROTTERDAM	NLD		01/29/2024		(42,361)						42,022	(339)		339		339
100075868	OOSTBURG	NLD		11/24/2021		(42,334)						42,022	(311)		311		311
100134427	NETHERLANDS	NLD		10/27/2023		(42,635)						42,022	(613)		613		613
100165217	KERKRADE	NLD		08/28/2024		(42,448)						42,022	(426)		426		426
100085089	AMSTERDAM	NLD		07/27/2022		(42,242)						42,022	(219)		219		219
100144935	UNITED KINGDOM	GBR		03/12/2024		(30,606)		(297)			(297)	29,377	(1,525)		253	1,273	1,525
100145246	UNITED KINGDOM	GBR		03/12/2024		(30,852)		(52)			(52)	29,349	(1,555)		282	1,273	1,555
100157571	AMSTERDAM	NLD		06/28/2024		(42,166)						41,928	(238)		238		238
100156930	UNITED KINGDOM	GBR		06/27/2024		(29,276)						29,018	(259)		259		259
100139811	UNITED KINGDOM	GBR		12/18/2023		(25,494)						28,650	3,156	3,860	705		705

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081910	ROTTERDAM	NLD		03/30/2022		(41,937)						41,781	(157)		157		157
100110804	AMSTERDAM	NLD		06/28/2023		(42,242)						41,732	(509)		509		509
100158272	UNITED KINGDOM	GBR		07/09/2024		(36,417)		6,390			6,390	29,792	(234)		234		234
100173605	ROTTERDAM	NLD		10/29/2024		(41,848)						41,660	(188)		188		188
100165220	DRACHTEN	NLD		08/28/2024		(41,981)						41,660	(321)		321		321
100144757	UNITED KINGDOM	GBR		03/12/2024		(30,433)		(3)			(3)	28,907	(1,529)		256	1,273	1,529
100158417	UNITED KINGDOM	GBR		07/09/2024		(35,353)		5,596			5,596	29,574	(183)		183		183
100144826	UNITED KINGDOM	GBR		03/12/2024		(29,330)		(108)			(108)	28,913	(526)		526		526
100032464	DUBLIN	IRL		06/21/2019		(37,206)		(380)			(380)	41,428	3,842	6,509	277	2,390	2,667
100145771	UNITED KINGDOM	GBR		03/12/2024		(30,561)		(50)			(50)	29,100	(1,511)		238	1,273	1,511
100156998	UNITED KINGDOM	GBR		06/27/2024		(29,136)						28,727	(409)		409		409
100087643	LELYSTAD	NLD		09/27/2022		(38,933)						40,611	1,678	2,427	748		748
100147328	AMSTERDAM	NLD		03/27/2024		(41,716)						41,469	(247)		247		247
100156932	UNITED KINGDOM	GBR		06/27/2024		(28,905)						28,691	(213)		213		213
100145365	UNITED KINGDOM	GBR		03/12/2024		(30,222)		(277)			(277)	28,913	(1,586)		313	1,273	1,586
100158398	UNITED KINGDOM	GBR		07/09/2024		(31,008)		1,802			1,802	28,937	(269)		269		269
100173587	UNITED KINGDOM	GBR		10/29/2024		(29,186)						28,680	(506)		506		506
100165205	S-GRAVENHAGE	NLD		08/28/2024		(41,696)						41,385	(311)		311		311
100087610	KATWIJK	NLD		09/27/2022		(41,783)						41,298	(486)		486		486
100139757	UNITED KINGDOM	GBR		12/18/2023		(28,954)						28,542	(412)		412		412
100068646	STADSKANAAL	NLD		08/30/2021		(41,525)						41,211	(315)		315		315
100089669	ROTTERDAM	NLD		11/29/2022		(37,426)						37,192	(234)		234		234
100145380	UNITED KINGDOM	GBR		03/12/2024		(30,268)		(45)			(45)	28,694	(1,619)		346	1,273	1,619
100145715	UNITED KINGDOM	GBR		03/12/2024		(30,224)		(50)			(50)	28,760	(1,514)		241	1,273	1,514
100143852	UNITED KINGDOM	GBR		02/28/2024		(28,767)						28,447	(321)		321		321
100153737	ALMERE	NLD		05/30/2024		(41,376)						41,056	(320)		320		320
100145072	UNITED KINGDOM	GBR		03/12/2024		(31,399)		2,203			2,203	28,920	(276)		276		276
100144975	UNITED KINGDOM	GBR		03/12/2024		(28,826)		(69)			(69)	28,462	(433)		433		433
100139747	UNITED KINGDOM	GBR		12/18/2023		(28,707)						28,366	(341)		341		341
100145578	UNITED KINGDOM	GBR		03/12/2024		(31,476)		2,345			2,345	28,910	(221)		221		221
100185727	ROTTERDAM	NLD		12/20/2024		(41,566)						40,956	(610)		610		610
100144957	UNITED KINGDOM	GBR		03/12/2024		(28,077)		(641)			(641)	28,273	(446)		446		446
100139746	UNITED KINGDOM	GBR		12/18/2023		(28,746)						28,320	(426)		426		426
100081931	DORDRECHT/DRECHTSTEDEN	NLD		03/30/2022		(41,166)						40,911	(255)		255		255
100141820	VLAARDINGEN	NLD		01/29/2024		(41,556)						40,911	(645)		645		645
100081943	AMSTERDAM	NLD		03/30/2022		(41,033)						40,874	(159)		159		159
100158171	UNITED KINGDOM	GBR		07/09/2024		(34,699)		5,459			5,459	28,972	(268)		268		268
100039173	DUBLIN	IRL		09/27/2019		(30,054)		5,985			5,985	39,157	15,088	16,209	1,121		1,121
100144896	UNITED KINGDOM	GBR		03/12/2024		(29,990)		(43)			(43)	28,361	(1,672)		400	1,273	1,672
100082787	AMSTERDAM	NLD		04/27/2022		(40,792)						40,573	(219)		219		219
100073591	HOOGEVEEN	NLD		10/25/2021		(40,862)						40,573	(289)		289		289
100080274	ROTTERDAM	NLD		02/22/2022		101,153						35,125	136,278	135,888	(390)		(390)
100089665	DEN HAAG	NLD		11/29/2022		(40,839)						40,573	(266)		266		266
100139936	NETHERLANDS	NLD		12/28/2023		(40,892)						40,573	(319)		319		319
100158402	UNITED KINGDOM	GBR		07/09/2024		(33,172)		4,395			4,395	28,629	(147)		147		147
100158393	UNITED KINGDOM	GBR		07/09/2024		(34,446)		5,563			5,563	28,746	(137)		137		137
100038966	DUBLIN	IRL		09/27/2019		(37,456)		1,940			1,940	40,410	4,894	6,975	545	1,536	2,081
100082789	HEERLEN	NLD		04/27/2022		(40,675)						40,235	(440)		440		440
100158278	UNITED KINGDOM	GBR		07/09/2024		(25,135)		149			149	27,638	2,652		659	(3,311)	(2,652)
100173667	GRONINGEN	NLD		10/29/2024		(40,525)						40,211	(314)		314		314
100086298	EMMELOORD	NLD		08/29/2022		(40,503)						40,211	(292)		292		292

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145744	UNITED KINGDOM	GBR		03/12/2024		(28,098)		(48)			(48)	27,843	(304)		304		304
100083408	EMMELOORD	NLD		05/27/2022		(40,386)						40,211	(175)		175		175
100083410	EMMELOORD	NLD		05/27/2022		(40,386)						40,211	(175)		175		175
100145630	UNITED KINGDOM	GBR		03/12/2024		(28,081)		(70)			(70)	27,778	(373)		373		373
100145161	UNITED KINGDOM	GBR		03/12/2024		(29,667)		(3)			(3)	27,979	(1,690)		418	1,273	1,690
100158410	UNITED KINGDOM	GBR		07/09/2024		(33,794)		5,183			5,183	28,405	(207)		207		207
100180856	KOOG AAN DE ZAAN	NLD		11/27/2024		(40,180)						39,897	(283)		283		283
100185726	ROTTERDAM	NLD		12/20/2024		(40,497)						39,878	(619)		619		619
100121068	NETHERLANDS	NLD		08/28/2023		(40,498)						39,849	(650)		650		650
100078562	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(40,412)						39,849	(564)		564		564
100078535	UTRECHT	NLD		01/26/2022		(40,195)						39,849	(346)		346		346
100141818	ARNHEM	NLD		01/29/2024		(40,174)						39,839	(335)		335		335
100145593	UNITED KINGDOM	GBR		03/12/2024		(27,862)		(83)			(83)	27,570	(375)		375		375
100156984	UNITED KINGDOM	GBR		06/27/2024		(27,889)						27,572	(316)		316		316
100180826	AMSTERDAM	NLD		11/27/2024		(40,096)						39,800	(296)		296		296
100145084	UNITED KINGDOM	GBR		03/12/2024		(29,226)		(117)			(117)	27,775	(1,569)		296	1,273	1,569
100144715	UNITED KINGDOM	GBR		03/12/2024		(29,605)		(48)			(48)	27,925	(1,729)		456	1,273	1,729
100158289	UNITED KINGDOM	GBR		07/09/2024		(34,144)		5,709			5,709	28,228	(206)		206		206
100134413	NETHERLANDS	NLD		10/27/2023		(39,915)						39,607	(308)		308		308
100153746	ROTTERDAM	NLD		05/30/2024		(39,927)						39,486	(440)		440		440
100085028	MAASTRICHT	NLD		07/27/2022		(39,708)						39,486	(222)		222		222
100145242	UNITED KINGDOM	GBR		03/12/2024		(28,847)		(249)			(249)	27,606	(1,491)		218	1,273	1,491
100144734	UNITED KINGDOM	GBR		03/12/2024		(27,971)		(1,065)			(1,065)	27,438	(1,597)		324	1,273	1,597
100145625	UNITED KINGDOM	GBR		03/12/2024		(27,648)		(49)			(49)	27,288	(410)		410		410
100145662	UNITED KINGDOM	GBR		03/12/2024		(30,837)		2,831			2,831	27,852	(154)		154		154
100158301	UNITED KINGDOM	GBR		07/09/2024		(34,140)		6,010			6,010	28,011	(118)		118		118
100088553	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022		(43,752)						43,109	(643)		643		643
100145362	UNITED KINGDOM	GBR		03/12/2024		(27,397)		(79)			(79)	27,227	(249)		249		249
100083387	ROOSENDAAL	NLD		05/27/2022		(39,567)						39,221	(346)		346		346
100085047	UTRECHT	NLD		07/27/2022		(39,415)						39,221	(195)		195		195
100089655	AMSTERDAM	NLD		11/29/2022		(39,379)						39,124	(255)		255		255
100071433	ROTTERDAM	NLD		09/30/2021		(39,403)						39,124	(279)		279		279
100144859	UNITED KINGDOM	GBR		03/12/2024		(28,437)		(384)			(384)	27,332	(1,489)		216	1,273	1,489
100158210	UNITED KINGDOM	GBR		07/09/2024		(33,447)		5,481			5,481	27,831	(136)		136		136
100145149	UNITED KINGDOM	GBR		03/12/2024		(28,435)		(383)			(383)	27,329	(1,489)		216	1,273	1,489
100145216	UNITED KINGDOM	GBR		03/12/2024		(27,107)		(144)			(144)	27,037	(214)		214		214
100038724	DUBLIN	IRL		09/27/2019		(51,486)		4,253			4,253	41,013	(6,219)		(157)	6,376	6,219
100145676	UNITED KINGDOM	GBR		03/12/2024		(32,357)		3,228			3,228	27,728	(1,400)		127	1,273	1,400
100145520	UNITED KINGDOM	GBR		03/12/2024		(27,231)		(84)			(84)	27,090	(224)		224		224
100034673	DUBLIN	IRL		06/21/2019		(49,002)		(1,103)			(1,103)	44,247	(5,858)			5,858	5,858
100086308	ENSCHEDE	NLD		08/29/2022		(39,153)						38,931	(223)		223		223
100158199	UNITED KINGDOM	GBR		07/09/2024		(33,493)		5,581			5,581	27,720	(192)		192		192
100158249	UNITED KINGDOM	GBR		07/09/2024		(33,323)		5,419			5,419	27,698	(206)		206		206
100144867	UNITED KINGDOM	GBR		03/12/2024		(28,703)		(39)			(39)	27,126	(1,616)		344	1,273	1,616
100144818	UNITED KINGDOM	GBR		03/12/2024		(27,068)		(99)			(99)	26,868	(298)		298		298
100139828	UNITED KINGDOM	GBR		12/18/2023		(27,062)						26,853	(209)		209		209
100087622	APELDOORN	NLD		09/27/2022		(39,064)						38,762	(302)		302		302
100145611	UNITED KINGDOM	GBR		03/12/2024		(26,966)		(89)			(89)	26,826	(228)		228		228
100084241	ROTTERDAM	NLD		06/30/2022		(38,985)						38,641	(344)		344		344
100084296	BUSSUM/UOTHOORN/PURMEREND	NLD		06/30/2022		(38,963)						38,641	(322)		322		322
100108518	HEERHUGOWAARD	NLD		05/25/2023		(39,027)						38,641	(386)		386		386

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108519	HEERHUGOWAARD	NLD		05/25/2023		(39,027)						38,641	(386)		386		386
100090598	RODEN	NLD		12/28/2022		15,915						32,786	48,701	53,035	4,334		4,334
100087637	HOOGEVEEN	NLD		09/27/2022		(39,111)						38,641	(470)		470		470
100083292	AMSTERDAM	NLD		05/27/2022		(38,847)						38,641	(206)		206		206
100085045	AMSTERDAM	NLD		07/27/2022		(38,849)						38,641	(207)		207		207
100110807	HILVERSUM	NLD		06/28/2023		(38,977)						38,641	(336)		336		336
100158318	UNITED KINGDOM	GBR		07/09/2024		(33,406)		5,674			5,674	27,511	(221)		221		221
100090576	DEN HAAG	NLD		12/28/2022		(38,785)						38,545	(241)		241		241
100145450	UNITED KINGDOM	GBR		03/12/2024		(26,856)		(141)			(141)	26,639	(358)		358		358
100185661	UNITED KINGDOM	GBR		12/20/2024		(24,094)						26,243	2,149	2,733	584		584
100081970	ROTTERDAM	NLD		03/30/2022		(38,621)						38,400	(222)		222		222
100165223	GRONINGEN	NLD		08/28/2024		(38,897)						38,400	(497)		497		497
100141805	GEMERT	NLD		01/29/2024		(38,669)						38,351	(317)		317		317
100165167	UNITED KINGDOM	GBR		08/27/2024		(27,002)						26,563	(439)		439		439
100150248	LELYSTAD	NLD		04/29/2024		(18,533)						18,379	(154)		154		154
100144974	UNITED KINGDOM	GBR		03/12/2024		(28,273)		(39)			(39)	26,812	(1,501)		228	1,273	1,501
100139741	UNITED KINGDOM	GBR		12/18/2023		(25,398)						26,201	803	1,177	375		375
100165138	UNITED KINGDOM	GBR		08/27/2024		(26,834)						26,398	(436)		436		436
100078580	DEN HAAG	NLD		01/26/2022		(38,363)						38,037	(325)		325		325
100158279	UNITED KINGDOM	GBR		07/09/2024		(23,565)		147			147	26,106	2,688		623	(3,311)	(2,688)
100180891	UNITED KINGDOM	GBR		11/27/2024		(26,532)						26,295	(237)		237		237
100173539	UNITED KINGDOM	GBR		10/29/2024		(26,524)						26,293	(231)		231		231
100144740	UNITED KINGDOM	GBR		03/12/2024		(27,333)		(637)			(637)	26,330	(1,639)	3	370	1,273	1,642
100143824	STADSKANAAL	NLD		02/27/2024		(38,166)						37,868	(297)		297		297
100145067	UNITED KINGDOM	GBR		03/12/2024		(28,909)		1,964			1,964	26,692	(253)		253		253
100078579	DEN HAAG	NLD		01/26/2022		(37,972)						37,675	(297)		297		297
100078526	RODEN	NLD		01/26/2022		(37,982)						37,675	(307)		307		307
100085140	LELYSTAD	NLD		07/27/2022		(37,895)						37,675	(220)		220		220
100139933	NETHERLANDS	NLD		12/28/2023		(38,304)						37,675	(629)		629		629
100078582	VENLO	NLD		01/26/2022		(37,957)						37,660	(297)		297		297
100158276	UNITED KINGDOM	GBR		07/09/2024		(32,347)		5,355			5,355	26,829	(162)		162		162
100145167	UNITED KINGDOM	GBR		03/12/2024		(26,231)		(54)			(54)	26,022	(262)		262		262
100158198	UNITED KINGDOM	GBR		07/09/2024		(32,351)		5,390			5,390	26,776	(185)		185		185
100158250	UNITED KINGDOM	GBR		07/09/2024		(32,184)		5,234			5,234	26,751	(199)		199		199
100150237	UNITED KINGDOM	GBR		04/29/2024		(23,715)						23,401	(313)		313		313
100168879	UNITED KINGDOM	GBR		09/26/2024		(26,220)						25,986	(234)		234		234
500005539001A	DORDRECHT	NLD		12/20/2024		(34,684)						34,509	(175)		175		175
100165216	DIEMEN	NLD		08/28/2024		(37,855)						37,482	(373)		373		373
100145247	UNITED KINGDOM	GBR		03/12/2024		(26,257)		(64)			(64)	25,927	(395)		395		395
100143838	AMSTERDAM	NLD		02/27/2024		(37,519)						37,295	(225)		225		225
100180911	UNITED KINGDOM	GBR		11/27/2024		(26,123)						25,795	(329)		329		329
100068580	NIJMEGEN	NLD		08/30/2021		(37,472)						37,192	(280)		280		280
100185693	TILBURG	NLD		12/20/2024		(37,456)						37,192	(264)		264		264
100180847	HEERLEN	NLD		11/27/2024		(37,453)						37,192	(261)		261		261
100082065	AMSTERDAM	NLD		03/30/2022		(37,323)						37,192	(131)		131		131
100088508	WEERT	NLD		10/27/2022		(37,608)						37,192	(415)		415		415
100119571	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023		(37,818)						37,192	(626)		626		626
100145534	UNITED KINGDOM	GBR		03/12/2024		(28,992)		2,505			2,505	26,295	(192)		192		192
100088512	UTRECHT	NLD		10/27/2022		(37,525)						37,192	(333)		333		333
100144892	UNITED KINGDOM	GBR		03/12/2024		(27,309)		(238)			(238)	25,936	(1,611)		338	1,273	1,611
100145177	UNITED KINGDOM	GBR		03/12/2024		(25,906)		(52)			(52)	25,732	(226)		226		226

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158197	UNITED KINGDOM	GBR		07/09/2024		(31,968)		5,327			5,327	26,457	(183)		183		183
100158247	UNITED KINGDOM	GBR		07/09/2024		(31,805)		5,172			5,172	26,436	(196)		196		196
100143866	UNITED KINGDOM	GBR		02/28/2024		(25,897)						25,678	(219)		219		219
100145134	UNITED KINGDOM	GBR		03/12/2024		(30,282)		2,570			2,570	26,267	(1,445)		173	1,273	1,445
100139850	UNITED KINGDOM	GBR		12/18/2023		(26,122)						25,610	(512)		512		512
100081923	ROTTERDAM	NLD		03/30/2022		(37,200)						36,951	(250)		250		250
100121072	NETHERLANDS	NLD		08/28/2023		(37,234)						36,951	(283)		283		283
100144808	UNITED KINGDOM	GBR		03/12/2024		(27,379)		(32)			(32)	25,784	(1,628)		355	1,273	1,628
100141798	RHEDEN	NLD		01/29/2024		(37,214)						36,902	(312)		312		312
100144736	UNITED KINGDOM	GBR		03/12/2024		(24,591)		(25)			(25)	23,247	(1,370)		97	1,273	1,370
100158262	UNITED KINGDOM	GBR		07/09/2024		(31,944)		5,546			5,546	26,256	(143)		143		143
100085057	HILVERSUM	NLD		07/27/2022		(37,088)						36,786	(302)		302		302
100145665	UNITED KINGDOM	GBR		03/12/2024		(26,492)		584			584	25,723	(185)		185		185
100143853	UNITED KINGDOM	GBR		02/28/2024		(25,754)						25,450	(303)		303		303
100032478	DUBLIN	IRL		06/21/2019		(33,584)		(306)			(306)	36,421	2,531	2,822	197	94	291
100144668	UNITED KINGDOM	GBR		03/12/2024		(27,162)		(36)			(36)	25,738	(1,459)		186	1,273	1,459
100038516	DUBLIN	IRL		09/27/2019		(42,408)		(1,559)			(1,559)	37,305	(6,662)		(45)	6,708	6,662
100089656	BREDA	NLD		11/29/2022		(36,957)						36,733	(224)		224		224
100158200	UNITED KINGDOM	GBR		07/09/2024		(31,588)		5,264			5,264	26,143	(181)		181		181
100108522	ROTTERDAM	NLD		05/25/2023		(37,066)						36,670	(396)		396		396
100158299	UNITED KINGDOM	GBR		07/09/2024		(31,704)		5,437			5,437	26,150	(117)		117		117
100158298	UNITED KINGDOM	GBR		07/09/2024		(31,703)		5,437			5,437	26,148	(117)		117		117
100144695	UNITED KINGDOM	GBR		03/12/2024		(26,863)		(240)			(240)	25,627	(1,476)		203	1,273	1,476
100158296	UNITED KINGDOM	GBR		07/09/2024		(31,355)		5,168			5,168	26,070	(117)		117		117
100065927	ROTTERDAM	NLD		07/30/2021		(37,128)						36,588	(540)		540		540
100082037	GRONINGEN	NLD		03/30/2022		(36,778)						36,588	(190)		190		190
100083329	EINDHOVEN	NLD		05/27/2022		(36,745)						36,588	(156)		156		156
100145426	UNITED KINGDOM	GBR		03/12/2024		14,148		(974)			(974)	5,174	18,349	19,223	874		874
100145288	UNITED KINGDOM	GBR		03/12/2024		(26,792)		(80)			(80)	25,380	(1,492)		219	1,273	1,492
100108535	DEN HAAG	NLD		05/25/2023		(36,832)						36,516	(316)		316		316
100158292	UNITED KINGDOM	GBR		07/09/2024		(30,682)		4,650			4,650	25,915	(117)		117		117
100144889	UNITED KINGDOM	GBR		03/12/2024		(27,052)		(33)			(33)	25,481	(1,603)		330	1,273	1,603
100145071	UNITED KINGDOM	GBR		03/12/2024		(29,410)		3,443			3,443	25,850	(117)		117		117
100185682	AALTEN	NLD		12/20/2024		(36,665)						36,400	(265)		265		265
100158283	UNITED KINGDOM	GBR		07/09/2024		(22,421)		145			145	24,994	2,718		596	(3,314)	(2,718)
100158280	UNITED KINGDOM	GBR		07/09/2024		(22,421)		145			145	24,993	2,718		596	(3,314)	(2,718)
100158281	UNITED KINGDOM	GBR		07/09/2024		(22,419)		146			146	24,991	2,718		596	(3,314)	(2,718)
100161639	UNITED KINGDOM	GBR		07/29/2024		(25,359)						25,167	(191)		191		191
100150244	GOOR	NLD		04/29/2024		(36,688)						36,226	(462)		462		462
100083422	DEN HAAG	NLD		05/27/2022		(36,521)						36,226	(295)		295		295
100075883	AMSTERDAM	NLD		11/24/2021		(36,398)						36,226	(172)		172		172
100084318	ROTTERDAM	NLD		06/30/2022		(36,408)						36,226	(182)		182		182
100101718	ENSCHEDE	NLD		03/30/2023		(36,467)						36,178	(290)		290		290
100145743	UNITED KINGDOM	GBR		03/12/2024		(25,038)		(196)			(196)	25,020	(214)		214		214
100139790	UNITED KINGDOM	GBR		12/18/2023		(25,241)						25,009	(231)		231		231
100145623	UNITED KINGDOM	GBR		03/12/2024		(23,500)		(95)			(95)	24,751	1,156	1,439	283		283
100038836	DUBLIN	IRL		09/27/2019		(38,328)		(389)			(389)	35,985	(2,731)	201	43	2,888	2,932
100150232	UNITED KINGDOM	GBR		04/29/2024		(25,121)						24,872	(248)		248		248
100158294	UNITED KINGDOM	GBR		07/09/2024		(30,950)		5,154			5,154	25,572	(224)		224		224
100083424	ARNHEM	NLD		05/27/2022		(36,029)						35,864	(165)		165		165
100158313	UNITED KINGDOM	GBR		07/09/2024		(28,395)		3,038			3,038	25,248	(109)		109		109

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084272	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		(35,999)						35,840	(160)		160		160
100145670	UNITED KINGDOM	GBR		03/12/2024		(28,044)		2,569			2,569	25,336	(139)		139		139
100130125	NETHERLANDS	NLD		09/26/2023		(33,469)						33,178	(290)		290		290
100145344	UNITED KINGDOM	GBR		03/12/2024		(26,393)		(42)			(42)	24,844	(1,591)		319	1,273	1,591
100161675	SCHIEDAM	NLD		07/29/2024		(36,194)						35,743	(451)		451		451
100180806	MIDDELBURG	NLD		11/27/2024		(32,404)						32,169	(235)		235		235
100168906	UNITED KINGDOM	GBR		09/26/2024		(25,033)						24,748	(285)		285		285
100165174	UNITED KINGDOM	GBR		08/27/2024		(24,987)						24,746	(241)		241		241
100144770	UNITED KINGDOM	GBR		03/12/2024		(24,858)		(107)			(107)	24,758	(207)		207		207
100038987	MEATH	IRL		09/27/2019		(39,327)		(1,010)			(1,010)	36,119	(4,219)			4,219	4,219
100158282	UNITED KINGDOM	GBR		07/09/2024		(21,850)		144			144	24,438	2,732		583	(3,315)	(2,732)
100085051	HAARLEM	NLD		07/27/2022		(35,747)						35,589	(158)		158		158
100180821	S-GRAVENHAGE	NLD		11/27/2024		(36,028)						35,502	(527)		527		527
100161666	HENGELO	NLD		07/29/2024		(35,909)						35,502	(407)		407		407
100085065	DEN HAAG	NLD		07/27/2022		(35,781)						35,502	(279)		279		279
100090585	AMSTERDAM/AMSTELVEEN	NLD		12/28/2022		(35,776)						35,502	(274)		274		274
100139737	UNITED KINGDOM	GBR		12/18/2023		(24,350)						24,489	140	499	359		359
100065948	VALKENBURG AAN DE GEUL	NLD		07/30/2021		(36,585)						36,105	(480)		480		480
100145097	UNITED KINGDOM	GBR		03/12/2024		(26,390)		6			6	24,833	(1,552)		279	1,273	1,552
100158181	UNITED KINGDOM	GBR		07/09/2024		(30,099)		4,824			4,824	25,157	(118)		118		118
100139707	UNITED KINGDOM	GBR		12/18/2023		(24,634)						24,426	(208)		208		208
100180913	UNITED KINGDOM	GBR		11/27/2024		(24,664)						24,372	(293)		293		293
100084251	S-HERTOGENBOSCH	NLD		06/30/2022		(35,366)						35,163	(202)		202		202
100158404	UNITED KINGDOM	GBR		07/09/2024		(28,424)		3,337			3,337	24,819	(268)		268		268
100185709	MAASTRICHT	NLD		12/20/2024		(35,386)						35,139	(247)		247		247
100158284	UNITED KINGDOM	GBR		07/09/2024		(21,524)		143			143	24,121	2,740		576	(3,315)	(2,740)
100153582	UNITED KINGDOM	GBR		05/29/2024		(24,545)						24,336	(209)		209		209
100161612	UNITED KINGDOM	GBR		07/29/2024		(24,592)						24,253	(339)		339		339
100144901	UNITED KINGDOM	GBR		03/12/2024		(25,984)		(32)			(32)	24,543	(1,473)		200	1,273	1,473
100147308	AMSTERDAM	NLD		03/27/2024		(35,196)						34,922	(274)		274		274
100038471	DUBLIN	IRL		09/27/2019		(37,010)		1,380			1,380	35,139	(490)		449	42	490
100145742	UNITED KINGDOM	GBR		03/12/2024		(24,086)		(192)			(192)	24,075	(203)		203		203
100158286	UNITED KINGDOM	GBR		07/09/2024		(21,292)		141			141	23,889	2,738		570	(3,308)	(2,738)
100143822	VLAARDINGEN	NLD		02/27/2024		(35,054)						34,777	(277)		277		277
100165190	ROERMOND	NLD		08/28/2024		(35,041)						34,777	(264)		264		264
100082007	HAARLEM	NLD		03/30/2022		(34,933)						34,777	(156)		156		156
100121074	NETHERLANDS	NLD		08/28/2023		(35,046)						34,777	(269)		269		269
100091910	LEEUWARDEN	NLD		01/27/2023		(35,060)						34,777	(283)		283		283
100145620	UNITED KINGDOM	GBR		03/12/2024		(25,531)		(289)			(289)	24,287	(1,533)		260	1,273	1,533
100034433	DUBLIN	IRL		06/21/2019		(32,482)		(156)			(156)	34,831	2,194	2,700	322	184	506
100158229	UNITED KINGDOM	GBR		07/09/2024		(29,504)		4,684			4,684	24,694	(125)		125		125
100158228	UNITED KINGDOM	GBR		07/09/2024		(29,503)		4,684			4,684	24,693	(125)		125		125
100158192	UNITED KINGDOM	GBR		07/09/2024		(30,051)		5,215			5,215	24,722	(113)		113		113
100139935	NETHERLANDS	NLD		12/28/2023		(34,911)						34,649	(261)		261		261
100038833	WICKLOW	IRL		09/27/2019		(38,131)		(789)			(789)	34,832	(4,088)			4,088	4,088
100088548	ROTTERDAM	NLD		10/27/2022		(34,817)						34,584	(234)		234		234
100139750	UNITED KINGDOM	GBR		12/18/2023		(24,230)						23,934	(296)		296		296
100145036	UNITED KINGDOM	GBR		03/12/2024		(26,484)		1,875			1,875	24,389	(221)		221		221
100144953	UNITED KINGDOM	GBR		03/12/2024		(23,658)		(544)			(544)	23,827	(375)		375		375
100158319	UNITED KINGDOM	GBR		07/09/2024		(29,958)		5,207			5,207	24,622	(128)		128		128
100090588	GRONINGEN	NLD		12/28/2022		(34,856)						34,487	(368)		368		368

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078533	HEEMSTEDE	NLD		01/26/2022		(15,630)						15,524	(106)		106		106
100084327	ZOETERMEER	NLD		06/30/2022		(34,652)						34,487	(165)		165		165
100144777	UNITED KINGDOM	GBR		03/12/2024		(24,094)		(37)			(37)	23,854	(278)		278		278
100145334	UNITED KINGDOM	GBR		03/12/2024		(22,510)		(1,446)			(1,446)	23,672	(284)		284		284
100145032	UNITED KINGDOM	GBR		03/12/2024		(24,008)		(50)			(50)	23,846	(211)		211		211
100145183	UNITED KINGDOM	GBR		03/12/2024		(24,219)		(73)			(73)	23,996	(296)		296		296
100158172	UNITED KINGDOM	GBR		07/09/2024		(29,908)		5,168			5,168	24,529	(210)		210		210
100145100	UNITED KINGDOM	GBR		03/12/2024		(27,365)		2,901			2,901	24,339	(125)		125		125
100158274	UNITED KINGDOM	GBR		07/09/2024		(29,979)		5,256			5,256	24,628	(96)		96		96
100089685	VELDHOVEN	NLD		11/29/2022		(33,561)						33,231	(330)		330		330
100081978	DEN HAAG	NLD		03/30/2022		(24,227)						33,090	8,862	9,275	412		412
100139912	NETHERLANDS	NLD		12/28/2023		(34,798)						34,294	(504)		504		504
100158391	UNITED KINGDOM	GBR		07/09/2024		(28,475)		3,976			3,976	24,281	(218)		218		218
100145337	UNITED KINGDOM	GBR		03/12/2024		(23,992)		(26)			(26)	23,801	(217)		217		217
100085070	DEN HAAG	NLD		07/27/2022		(34,359)						34,197	(162)		162		162
100108525	HAARLEM	NLD		05/25/2023		(34,444)						34,197	(247)		247		247
100144752	UNITED KINGDOM	GBR		03/12/2024		(25,389)		(27)			(27)	23,923	(1,493)		221	1,273	1,493
100144928	UNITED KINGDOM	GBR		03/12/2024		(23,763)		(241)			(241)	23,626	(378)		378		378
100161689	ZAANDAM	NLD		07/29/2024		(34,358)						34,093	(264)		264		264
100180926	UNITED KINGDOM	GBR		11/27/2024		(23,781)						23,592	(189)		189		189
100145185	UNITED KINGDOM	GBR		03/12/2024		(25,276)		(82)			(82)	23,835	(1,523)		250	1,273	1,523
100173633	UTRECHT	NLD		10/29/2024		78,041						24,451	102,492	107,590	5,097		5,097
100085108	AMSTERDAM	NLD		07/27/2022		(34,237)						34,053	(185)		185		185
100161598	UNITED KINGDOM	GBR		07/29/2024		(23,960)						23,586	(375)		375		375
100139835	UNITED KINGDOM	GBR		12/18/2023		(21,041)						23,194	2,154	2,474	321		321
100077876	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		(34,327)						34,004	(323)		323		323
100101712	HAARLEM	NLD		03/30/2023		(33,326)						33,086	(240)		240		240
100173604	ROTTERDAM	NLD		10/29/2024		(34,424)						33,948	(476)		476		476
5.00005E+11	ZANDVOORT	NLD		08/28/2024		(34,131)						33,951	(180)		180		180
100108520	DEN HAAG	NLD		05/25/2023		60,979						24,817	85,796	92,200	6,405		6,405
100139816	UNITED KINGDOM	GBR		12/18/2023		(23,681)						23,454	(228)		228		228
100074371	CASTRICUM	NLD		11/16/2021		(34,046)						33,811	(235)		235		235
100157577	GRONINGEN	NLD		06/28/2024		(34,110)						33,811	(299)		299		299
100147318	HAAKSBERGEN	NLD		03/27/2024		(34,078)						33,811	(267)		267		267
100145627	UNITED KINGDOM	GBR		03/12/2024		(24,077)		105			105	23,400	(572)		572		572
100089646	EINDHOVEN	NLD		11/29/2022		(34,032)						33,811	(221)		221		221
100091892	VALKENBURG AAN DE GEUL	NLD		01/27/2023		(34,116)						33,811	(305)		305		305
100034578	LOUTH	IRL		06/21/2019		(28,289)		1,778			1,778	33,264	6,752	6,972	374	(155)	219
100139767	UNITED KINGDOM	GBR		12/18/2023		(23,480)						23,403	(76)		76		76
100158176	UNITED KINGDOM	GBR		07/09/2024		(29,297)		5,085			5,085	24,102	(111)		111		111
100033306	WESTMEATH	IRL		06/21/2019		(28,372)		(7,695)			(7,695)	33,922	(2,146)	2,126	130	4,142	4,272
100073583	GRONINGEN	NLD		10/25/2021		(33,951)						33,721	(230)		230		230
100086351	DEN HAAG	NLD		08/29/2022		(34,013)						33,690	(323)		323		323
100083436	ALPHEN AAN DEN RIJN	NLD		05/27/2022		(33,847)						33,690	(157)		157		157
100084242	ROTTERDAM	NLD		06/30/2022		(30,304)						32,938	2,634	3,143	509		509
100145681	UNITED KINGDOM	GBR		03/12/2024		(25,768)		1,824			1,824	23,729	(215)		215		215
100144778	UNITED KINGDOM	GBR		03/12/2024		(23,424)		(88)			(88)	23,254	(258)		258		258
100139837	UNITED KINGDOM	GBR		12/18/2023		(22,275)						23,007	732	1,138	406		406
100145537	UNITED KINGDOM	GBR		03/12/2024		(27,522)		2,419			2,419	23,704	(1,399)		126	1,273	1,399
100168894	UNITED KINGDOM	GBR		09/26/2024		(23,319)						23,099	(221)		221		221
100157540	WILHELMINAOORD	NLD		06/28/2024		(33,609)						33,328	(281)		281		281

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100089718	DEN HAAG	NLD		11/29/2022		(33,586)						33,328	(258)		258		258
100150276	AMSTERDAM	NLD		04/29/2024		(33,593)						33,328	(265)		265		265
100080304	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(33,473)						33,328	(145)		145		145
100145324	UNITED KINGDOM	GBR		03/12/2024		(23,329)		(63)			(63)	23,066	(325)		325		325
100145372	UNITED KINGDOM	GBR		03/12/2024		(23,253)		49			49	23,034	(170)	203	372		372
100038838	DUBLIN	IRL		09/27/2019		(35,712)		(572)			(572)	33,539	(2,745)	226	44	2,927	2,971
100032468	WESTMEATH	IRL		06/21/2019		(36,386)		(1,257)			(1,257)	33,809	(3,834)			3,834	3,834
100139827	UNITED KINGDOM	GBR		12/18/2023		(23,220)						23,033	(188)		188		188
100185653	UNITED KINGDOM	GBR		12/20/2024		(23,308)						22,977	(331)		331		331
100158390	UNITED KINGDOM	GBR		07/09/2024		(28,219)		4,556			4,556	23,554	(109)		109		109
100145151	UNITED KINGDOM	GBR		03/12/2024		(23,258)		(70)			(70)	23,044	(284)		284		284
100038751	DUBLIN	IRL		09/27/2019		(40,179)		5,818			5,818	33,972	(389)		328	61	389
100086302	BERGEN OP ZOOM	NLD		08/29/2022		(33,340)						33,038	(302)		302		302
100038749	DUBLIN	IRL		09/27/2019		(40,170)		5,817			5,817	33,964	(389)		328	61	389
100038755	DUBLIN	IRL		09/27/2019		(40,170)		5,817			5,817	33,964	(389)		328	61	389
5.00005E+11	S-HEERENBERG	NLD		09/26/2024		(33,211)						33,038	(173)		173		173
100145189	UNITED KINGDOM	GBR		03/12/2024		(22,603)		(477)			(477)	22,779	(301)		301		301
100158225	UNITED KINGDOM	GBR		07/09/2024		(28,034)		4,450			4,450	23,465	(119)		119		119
100173623	BERGEN OP ZOOM	NLD		10/29/2024		(33,205)						32,966	(240)		240		240
100089725	ZIERIKZEE	NLD		11/29/2022		92,391						16,122	108,514	119,782	11,268		11,268
100082785	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(33,248)						32,966	(282)		282		282
100084304	SPIJKENISSE	NLD		06/30/2022		(33,292)						32,966	(326)		326		326
100086292	DELFT	NLD		08/29/2022		(33,097)						32,942	(156)		156		156
100145538	UNITED KINGDOM	GBR		03/12/2024		(27,996)		4,463			4,463	23,430	(103)		103		103
100158193	UNITED KINGDOM	GBR		07/09/2024		(28,548)		4,954			4,954	23,486	(108)		108		108
100158191	UNITED KINGDOM	GBR		07/09/2024		(28,284)		4,714			4,714	23,452	(118)		118		118
100139769	UNITED KINGDOM	GBR		12/18/2023		(22,107)						22,650	542	797	255		255
100038440	DUBLIN	IRL		09/27/2019		(30,191)		2,644			2,644	32,431	4,885	5,500	519	96	615
100158371	UNITED KINGDOM	GBR		07/09/2024		(27,195)		3,799			3,799	23,275	(121)		121		121
100068658	TILBURG	NLD		08/30/2021		(33,228)						32,785	(444)		444		444
100156995	UNITED KINGDOM	GBR		06/27/2024		(22,932)						22,687	(245)		245		245
100083352	LELYSTAD	NLD		05/27/2022		(32,810)						32,603	(206)		206		206
100078511	NIJMEGEN	NLD		01/26/2022		(33,073)						32,603	(470)		470		470
100088530	BERGEN OP ZOOM	NLD		10/27/2022		(32,926)						32,603	(323)		323		323
100080326	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022		(32,820)						32,603	(216)		216		216
100083318	ROTTERDAM	NLD		05/27/2022		(32,747)						32,603	(143)		143		143
100144806	UNITED KINGDOM	GBR		03/12/2024		(25,513)		2,367			2,367	23,028	(117)		117		117
100038571	GALWAY	IRL		09/27/2019		(37,439)		3,914			3,914	33,198	(328)		296	31	328
100145655	UNITED KINGDOM	GBR		03/12/2024		(25,318)		2,135			2,135	23,014	(169)		169		169
100158221	UNITED KINGDOM	GBR		07/09/2024		(27,663)		4,391			4,391	23,154	(117)		117		117
100144815	UNITED KINGDOM	GBR		03/12/2024		(22,740)		(73)			(73)	22,492	(321)		321		321
100110809	ROTTERDAM	NLD		06/28/2023		(32,718)						32,459	(259)		259		259
100139735	UNITED KINGDOM	GBR		12/18/2023		(21,469)						22,282	813	1,094	281		281
5.00005E+11	AMSTERDAM	NLD		06/25/2024		(37,760)						31,879	(5,881)		5,881		5,881
100145283	UNITED KINGDOM	GBR		03/12/2024		(22,697)		(109)			(109)	22,417	(388)		388		388
100143864	UNITED KINGDOM	GBR		02/28/2024		(22,618)						22,413	(205)		205		205
100144750	UNITED KINGDOM	GBR		03/12/2024		59,802		(3,987)			(3,987)	16,704	72,519	77,214	3,422	1,273	4,695
100145009	UNITED KINGDOM	GBR		03/12/2024		(24,127)		(24)			(24)	22,624	(1,527)		254	1,273	1,527
100156967	UNITED KINGDOM	GBR		06/27/2024		(22,631)						22,364	(267)		267		267
100145249	UNITED KINGDOM	GBR		03/12/2024		(22,706)		(56)			(56)	22,420	(341)		341		341
100158314	UNITED KINGDOM	GBR		07/09/2024		(25,557)		2,737			2,737	22,723	(98)		98		98

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083418	ROTTERDAM	NLD		05/27/2022		(32,398)						32,241	(157)		157		157
100147312	S-GRAVENHAGE	NLD		03/27/2024		(32,508)						32,241	(267)		267		267
100144646	UNITED KINGDOM	GBR		01/25/2024		(22,591)						22,312	(280)		280		280
100145019	UNITED KINGDOM	GBR		03/12/2024		(22,518)		(65)			(65)	22,302	(281)		281		281
100144862	UNITED KINGDOM	GBR		03/12/2024		(23,500)		(434)			(434)	22,360	(1,575)		302	1,273	1,575
100038745	MEATH	IRL		09/27/2019		(30,755)						31,980	1,226	208	272	(1,289)	(1,017)
100130109	NETHERLANDS	NLD		09/26/2023		(32,388)						32,120	(268)		268		268
100130110	NETHERLANDS	NLD		09/26/2023		(32,388)						32,120	(268)		268		268
100139709	UNITED KINGDOM	GBR		12/18/2023		(22,511)						22,240	(271)		271		271
100086342	AMSTERDAM	NLD		08/29/2022		(32,353)						32,082	(271)		271		271
100158207	UNITED KINGDOM	GBR		07/09/2024		(27,717)		4,664			4,664	22,867	(187)		187		187
100150284	DEVENTER	NLD		04/29/2024		(23,527)						30,604	7,077	7,794	718		718
100145539	UNITED KINGDOM	GBR		03/12/2024		(27,233)		4,339			4,339	22,794	(100)		100		100
100145112	UNITED KINGDOM	GBR		03/12/2024		(22,884)		(882)			(882)	22,168	(1,599)		326	1,273	1,599
100158358	UNITED KINGDOM	GBR		07/09/2024		(26,509)		3,707			3,707	22,694	(108)		108		108
100145545	UNITED KINGDOM	GBR		03/12/2024		(26,434)		2,322			2,322	22,718	(1,394)		121	1,273	1,394
100158374	UNITED KINGDOM	GBR		07/09/2024		(26,562)		3,799			3,799	22,645	(118)		118		118
100039014	DUBLIN	IRL		09/27/2019		(29,105)		2,254			2,254	31,497	4,645	6,710	591	1,474	2,065
100068595	HAARLEM	NLD		08/30/2021		(32,281)						31,879	(402)		402		402
100165213	AMSTERDAM	NLD		08/28/2024		(18,388)						29,107	10,719	11,112	393		393
100143828	GORINCHEM	NLD		02/27/2024		(32,303)						31,879	(424)		424		424
100083316	HAARLEM	NLD		05/27/2022		(32,076)						31,879	(197)		197		197
100153771	NEER	NLD		05/30/2024		(32,206)						31,879	(327)		327		327
100083393	SPIJKENISSE	NLD		05/27/2022		(32,013)						31,879	(134)		134		134
100080291	ROTTERDAM	NLD		02/22/2022		(32,141)						31,879	(262)		262		262
100165206	LELYSTAD	NLD		08/28/2024		(32,129)						31,879	(251)		251		251
100084271	TILBURG	NLD		06/30/2022		(32,030)						31,879	(151)		151		151
100084299	ZOETERMEER	NLD		06/30/2022		(32,032)						31,879	(153)		153		153
100088529	ROTTERDAM	NLD		10/27/2022		(32,077)						31,879	(198)		198		198
100091927	ROTTERDAM	NLD		01/27/2023		(32,115)						31,879	(236)		236		236
5000005179001A	GELDROP	NLD		11/27/2024		(25,617)						25,488	(129)		129		129
100161616	UNITED KINGDOM	GBR		07/29/2024		(22,313)						22,056	(257)		257		257
100165140	UNITED KINGDOM	GBR		08/27/2024		(22,231)						22,056	(175)		175		175
100144945	UNITED KINGDOM	GBR		03/12/2024		(22,403)		(88)			(88)	22,125	(366)		366		366
100145232	UNITED KINGDOM	GBR		03/12/2024		(23,520)		(62)			(62)	21,980	(1,603)		331	1,273	1,603
100147173	UNITED KINGDOM	GBR		03/27/2024		(22,096)						21,894	(202)		202		202
100158211	UNITED KINGDOM	GBR		07/09/2024		(27,213)		4,518			4,518	22,506	(189)		189		189
100144999	UNITED KINGDOM	GBR		03/12/2024		(22,022)		(65)			(65)	21,906	(181)		181		181
100145760	UNITED KINGDOM	GBR		03/12/2024		(21,920)		(137)			(137)	21,857	(200)		200		200
100139761	UNITED KINGDOM	GBR		12/18/2023		(22,043)						21,823	(219)		219		219
100173642	GULPEN	NLD		10/29/2024		(31,882)						31,517	(365)		365		365
100156999	UNITED KINGDOM	GBR		06/27/2024		(22,037)						21,834	(204)		204		204
100147331	S-GRAVENHAGE	NLD		03/27/2024		(31,760)						31,517	(244)		244		244
100073568	TILBURG	NLD		10/25/2021		(31,816)						31,517	(299)		299		299
100071427	DEN HAAG	NLD		09/30/2021		(31,659)						31,517	(142)		142		142
100145233	UNITED KINGDOM	GBR		03/12/2024		(21,952)		(208)			(208)	21,861	(299)		299		299
100145716	UNITED KINGDOM	GBR		03/12/2024		(22,157)		(86)			(86)	21,870	(374)		374		374
100144973	UNITED KINGDOM	GBR		03/12/2024		(23,445)		(22)			(22)	21,975	(1,492)		219	1,273	1,492
100039150	DUBLIN	IRL		09/27/2019		(27,439)		2,951			2,951	30,787	6,299	6,986	687		687
100108549	ECHT/LIMBURG	NLD		05/25/2023		(31,698)						31,396	(302)		302		302
100080276	BOLSWARD	NLD		02/22/2022		(31,587)						31,396	(191)		191		191

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100085049	VELDHOVEN	NLD		07/27/2022		(31,607)						31,396	(211)		211		211
100156929	UNITED KINGDOM	GBR		06/27/2024		(21,910)						21,751	(159)		159		159
100150275	AMSTERDAM	NLD		04/29/2024		(31,645)						31,396	(249)		249		249
100134425	NETHERLANDS	NLD		10/27/2023		(31,646)						31,396	(250)		250		250
100139759	UNITED KINGDOM	GBR		12/18/2023		(20,919)						21,557	638	1,063	425		425
500005166002A	BUSSUM	NLD		10/29/2024		(31,502)						31,348	(154)		154		154
5.00005E+11	VELP	NLD		09/26/2024		(31,517)						31,348	(169)		169		169
100145074	UNITED KINGDOM	GBR		03/12/2024		(24,115)		1,775			1,775	22,104	(236)		236		236
100073578	ZIERIKZEE	NLD		10/25/2021		(31,719)						31,299	(420)		420		420
100150235	UNITED KINGDOM	GBR		04/29/2024		(21,945)						21,657	(288)		288		288
100165093	UNITED KINGDOM	GBR		08/27/2024		(22,013)						21,655	(358)		358		358
100119569	ALMERE	NLD		07/28/2023		(28,300)						30,801	2,501	3,122	621		621
100139831	UNITED KINGDOM	GBR		12/18/2023		(19,523)						21,248	1,726	2,188	462		462
100141829	GOUDA	NLD		01/29/2024		(30,160)						30,968	808	1,127	319		319
100165193	ALPEN AAN DEN RIJN	NLD		08/28/2024		(31,562)						31,154	(407)		407		407
100081949	LEIDEN	NLD		03/30/2022		(31,290)						31,154	(135)		135		135
100083298	NIJMEGEN	NLD		05/27/2022		(31,294)						31,154	(139)		139		139
100173590	UNITED KINGDOM	GBR		10/29/2024		(21,760)						21,552	(208)		208		208
100145652	UNITED KINGDOM	GBR		03/12/2024		(23,817)		1,729			1,729	21,921	(167)	34	201		201
100145606	UNITED KINGDOM	GBR		03/12/2024		(22,823)		(154)			(154)	21,526	(1,451)		178	1,273	1,451
100033564	SLIGO	IRL		06/21/2019		(31,262)		(769)			(769)	30,926	(1,105)	1,991	116	2,980	3,096
100157578	CASTRICUM	NLD		06/28/2024		(31,145)						30,913	(232)		232		232
100145387	UNITED KINGDOM	GBR		03/12/2024		(23,134)		(229)			(229)	21,755	(1,608)		335	1,273	1,608
100134404	NETHERLANDS	NLD		10/27/2023		12,153						26,073	38,226	42,272	4,046		4,046
100161596	UNITED KINGDOM	GBR		07/29/2024		(1,864)						20,073	18,210	19,287	1,078		1,078
100158223	UNITED KINGDOM	GBR		07/09/2024		(26,198)		4,157			4,157	21,930	(111)		111		111
100158285	UNITED KINGDOM	GBR		07/09/2024		(18,438)		134			134	21,120	2,816		504	(3,320)	(2,816)
100145103	UNITED KINGDOM	GBR		03/12/2024		(26,433)		3,103			3,103	21,968	(1,361)		88	1,273	1,361
100185723	EINDHOVEN	NLD		12/20/2024		(31,239)						30,792	(447)		447		447
100143832	ARNHEM	NLD		02/27/2024		(31,030)						30,792	(238)		238		238
100165176	TILBURG	NLD		08/28/2024		(31,005)						30,681	(324)		324		324
100081935	ZALTBOMMEL	NLD		03/30/2022		(31,035)						30,792	(243)		243		243
100145647	UNITED KINGDOM	GBR		03/12/2024		(24,906)		1,635			1,635	21,815	(1,457)		184	1,273	1,457
100161695	MONTFOORT	NLD		07/29/2024		(31,114)						30,720	(394)		394		394
100088531	ZIERIKZEE	NLD		10/27/2022		(30,838)						30,623	(215)		215		215
100134403	NETHERLANDS	NLD		10/27/2023		(30,934)						30,623	(311)		311		311
100139675	UNITED KINGDOM	GBR		12/18/2023		(21,381)						21,190	(190)		190		190
100129740	UNITED KINGDOM	GBR		09/26/2023		(21,207)						20,986	(221)	3	224		224
100080307	ROTTERDAM	NLD		02/22/2022		(30,652)						30,430	(222)		222		222
100083427	DEN HAAG	NLD		05/27/2022		(30,553)						30,430	(123)		123		123
100145127	UNITED KINGDOM	GBR		03/12/2024		(21,315)		(25)			(25)	21,161	(179)		179		179
100078515	CASTRICUM	NLD		01/26/2022		(30,575)						30,430	(145)		145		145
100086269	NIJMEGEN	NLD		08/29/2022		(30,657)						30,430	(227)		227		227
100145037	UNITED KINGDOM	GBR		03/12/2024		(23,278)		1,645			1,645	21,439	(194)		194		194
100145041	UNITED KINGDOM	GBR		03/12/2024		(22,374)		(58)			(58)	20,992	(1,440)		167	1,273	1,440
100180909	UNITED KINGDOM	GBR		11/27/2024		(21,122)						20,882	(240)		240		240
100084258	GRONINGEN	NLD		06/30/2022		(30,406)						30,140	(266)		266		266
100078631	UTRECHT	NLD		01/26/2022		(30,268)						30,140	(128)		128		128
100085072	ZIERIKZEE	NLD		07/27/2022		(30,335)						30,092	(244)		244		244
100088498	VELDHOVEN	NLD		10/27/2022		(30,301)						30,092	(209)		209		209
100161667	SPAUBEEK	NLD		07/29/2024		(30,423)						30,068	(355)		355		355

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157537	EINDHOVEN	NLD		06/28/2024		(30,301)						30,068	(234)		234		234
100130100	NETHERLANDS	NLD		09/26/2023		(30,407)						30,068	(339)		339		339
100147168	UNITED KINGDOM	GBR		03/27/2024		(21,058)						20,790	(268)		268		268
100144658	UNITED KINGDOM	GBR		03/12/2024		(22,657)		(87)			(87)	21,137	(1,608)		335	1,273	1,608
100158224	UNITED KINGDOM	GBR		07/09/2024		(25,463)		4,039			4,039	21,316	(108)		108		108
100144663	UNITED KINGDOM	GBR		03/12/2024		(22,691)		(20)			(20)	21,114	(1,597)		324	1,273	1,597
100147333	BRIELLE	NLD		03/27/2024		(30,288)						29,947	(341)		341		341
100103332	FRANEKER	NLD		04/28/2023		(30,411)						29,947	(464)		464		464
100139910	NETHERLANDS	NLD		12/28/2023		(30,295)						29,947	(348)		348		348
100173585	UNITED KINGDOM	GBR		10/29/2024		(20,934)						20,723	(211)		211		211
100039157	DUBLIN	IRL		09/27/2019		(22,977)		4,012			4,012	28,848	9,883	10,770	887		887
100038508	KILDARE	IRL		09/27/2019		(32,076)		1,568			1,568	30,122	(386)		353	34	386
100145577	UNITED KINGDOM	GBR		03/12/2024		(24,265)		1,644			1,644	21,168	(1,453)		180	1,273	1,453
100145015	UNITED KINGDOM	GBR		03/12/2024		(20,780)		(68)			(68)	20,623	(224)		224		224
100145202	UNITED KINGDOM	GBR		03/12/2024		(20,810)		(72)			(72)	20,611	(271)		271		271
100156939	UNITED KINGDOM	GBR		06/27/2024		(20,898)						20,625	(273)		273		273
100168848	UNITED KINGDOM	GBR		09/26/2024		(20,912)						20,623	(288)		288		288
100157547	AMSTERDAM	NLD		06/28/2024		(30,095)						29,754	(341)		341		341
100157565	AMSTERDAM	NLD		06/28/2024		(30,081)						29,754	(327)		327		327
100141819	DEVENTER	NLD		01/29/2024		(30,231)						29,754	(477)		477		477
100103363	DEN HAAG	NLD		04/28/2023		(23,507)						28,601	5,094	5,509	415		415
100147335	RIJSWIJK	NLD		03/27/2024		(30,108)						29,705	(403)		403		403
100082059	DEN HAAG	NLD		03/30/2022		(29,898)						29,705	(193)		193		193
100083337	ROTTERDAM	NLD		05/27/2022		(29,839)						29,705	(134)		134		134
100088575	DEN HAAG	NLD		10/27/2022		(30,114)						29,705	(409)		409		409
100145224	UNITED KINGDOM	GBR		03/12/2024		(20,701)		(38)			(38)	20,566	(174)		174		174
100101726	ZAANDAM	NLD		03/30/2023		(29,907)						29,676	(231)		231		231
100038892	DUBLIN	IRL		09/27/2019		(27,124)		2,355			2,355	29,217	4,448	4,997	462	87	549
100130114	NETHERLANDS	NLD		09/26/2023		(30,002)						29,585	(417)		417		417
100168854	UNITED KINGDOM	GBR		09/26/2024		(20,646)						20,492	(155)		155		155
100144684	UNITED KINGDOM	GBR		03/12/2024		(22,214)		16			16	20,755	(1,442)		169	1,273	1,442
100150269	SPIJKENISSE	NLD		04/29/2024		(29,889)						29,560	(328)		328		328
100080308	AMSTERDAM	NLD		02/22/2022		(29,642)						29,512	(130)		130		130
100075858	GORREDIJK	NLD		11/24/2021		(29,609)						29,490	(119)		119		119
100073590	SCHIEDAM/VLAARDINGEN	NLD		10/25/2021		(29,601)						29,488	(113)		113		113
100161606	UNITED KINGDOM	GBR		07/29/2024		(20,687)						20,422	(265)		265		265
100150236	UNITED KINGDOM	GBR		04/29/2024		(20,691)						20,419	(272)		272		272
100139847	UNITED KINGDOM	GBR		12/18/2023		(18,893)						20,163	1,270	1,661	391		391
100145388	UNITED KINGDOM	GBR		03/12/2024		(21,894)		(190)			(190)	20,637	(1,446)		174	1,273	1,446
100157542	ROTTERDAM	NLD		06/28/2024		(29,689)						29,464	(225)		225		225
100099726	LEEUWARDEN	NLD		02/27/2023		(29,649)						29,416	(233)		233		233
100173549	UNITED KINGDOM	GBR		10/29/2024		(20,502)						20,350	(152)		152		152
100173550	UNITED KINGDOM	GBR		10/29/2024		(20,502)						20,350	(152)		152		152
100147160	UNITED KINGDOM	GBR		03/27/2024		(20,596)						20,340	(255)		255		255
100082062	ROTTERDAM	NLD		03/30/2022		(29,536)						29,343	(193)		193		193
100165188	ROERMOND	NLD		08/28/2024		(29,737)						29,343	(394)		394		394
100070269	UTRECHT	NLD		08/31/2021		(29,587)						29,343	(244)		244		244
100145279	UNITED KINGDOM	GBR		03/12/2024		(20,383)		(69)			(69)	20,296	(156)		156		156
100083405	GRONINGEN	NLD		05/27/2022		(29,398)						29,271	(127)		127		127
100087607	HEERLEN	NLD		09/27/2022		(29,428)						29,271	(157)		157		157
100145588	UNITED KINGDOM	GBR		03/12/2024		(25,116)		4,186			4,186	20,847	(83)		83		83

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084257	AMERSFOORT	NLD		06/30/2022		(29,451)						29,213	(238)		238		238
100161665	HARLINGEN	NLD		07/29/2024		(29,408)						29,198	(210)		210		210
100156982	UNITED KINGDOM	GBR		06/27/2024		(20,454)						20,219	(235)		235		235
100173593	UNITED KINGDOM	GBR		10/29/2024		(20,606)						20,221	(385)		385		385
100161632	UNITED KINGDOM	GBR		07/29/2024		(20,371)						20,218	(153)		153		153
100147158	UNITED KINGDOM	GBR		03/27/2024		(20,374)						20,212	(163)		163		163
100165173	UNITED KINGDOM	GBR		08/27/2024		(20,388)						20,211	(176)		176		176
100145527	UNITED KINGDOM	GBR		03/12/2024		(24,510)		2,434			2,434	20,707	(1,368)		96	1,273	1,368
100089662	AMSTERDAM	NLD		11/29/2022		(29,329)						29,077	(251)		251		251
100085107	DEN HAAG	NLD		07/27/2022		(29,233)						29,077	(156)		156		156
100090580	EINDHOVEN	NLD		12/28/2022		(29,277)						29,077	(200)		200		200
100143863	UNITED KINGDOM	GBR		02/28/2024		(20,297)						20,117	(181)		181		181
100130134	NETHERLANDS	NLD		09/26/2023		(29,268)						29,035	(233)		233		233
100168920	UNITED KINGDOM	GBR		09/26/2024		(20,438)						20,106	(332)		332		332
100144821	UNITED KINGDOM	GBR		03/12/2024		(20,418)		(74)			(74)	20,195	(298)		298		298
100145546	UNITED KINGDOM	GBR		03/12/2024		(24,647)		2,630			2,630	20,646	(1,370)		97	1,273	1,370
100145133	UNITED KINGDOM	GBR		03/12/2024		(24,645)		2,630			2,630	20,645	(1,370)		97	1,273	1,370
100087600	HILVERSUM	NLD		09/27/2022		(29,279)						28,981	(298)		298		298
100185697	HAARLEM	NLD		12/20/2024		(29,201)						28,981	(220)		220		220
100185710	TILBURG	NLD		12/20/2024		(29,165)						28,981	(184)		184		184
100185725	UTRECHT	NLD		12/20/2024		(29,397)						28,981	(416)		416		416
100180830	UTRECHT	NLD		10/28/2024		(29,188)						28,981	(208)		208		208
100119574	DEN HAAG	NLD		07/28/2023		(29,211)						28,981	(230)		230		230
100130123	NETHERLANDS	NLD		09/26/2023		(29,305)						28,981	(324)		324		324
100157534	S-HERTOGENBOSCH	NLD		06/28/2024		(29,198)						28,981	(217)		217		217
100157535	S-HERTOGENBOSCH	NLD		06/28/2024		(29,198)						28,981	(217)		217		217
100085042	ZUIDHORN	NLD		07/27/2022		(29,092)						28,981	(111)		111		111
100134414	NETHERLANDS	NLD		10/27/2023		(29,234)						28,981	(253)		253		253
100087650	AMSTERDAM	NLD		09/27/2022		(29,168)						28,981	(187)		187		187
100150274	SCHIEDAM	NLD		04/29/2024		(29,206)						28,981	(226)		226		226
100161646	HANK	NLD		07/29/2024		(29,194)						28,981	(214)		214		214
100165225	GRONINGEN	NLD		08/28/2024		(29,350)						28,981	(369)		369		369
100141809	S-GRAVENHAGE	NLD		01/29/2024		(29,214)						28,981	(234)		234		234
100078506	ROTTERDAM	NLD		01/26/2022		(29,225)						28,981	(244)		244		244
100078553	EINDHOVEN	NLD		01/26/2022		(29,103)						28,981	(122)		122		122
100119579	ZAANDAM	NLD		07/28/2023		(29,232)						28,981	(251)		251		251
100145739	UNITED KINGDOM	GBR		03/12/2024		(20,165)		(125)			(125)	20,006	(283)		283		283
100180881	UNITED KINGDOM	GBR		11/27/2024		(20,165)						20,014	(152)		152		152
100173685	GRONINGEN	NLD		10/29/2024		(29,232)						28,884	(347)		347		347
100139825	UNITED KINGDOM	GBR		12/18/2023		(19,494)						19,833	339	597	258		258
100145193	UNITED KINGDOM	GBR		03/12/2024		(21,344)		(275)			(275)	20,088	(1,531)		258	1,273	1,531
100137262	NETHERLANDS	NLD		11/28/2023		(28,978)						28,772	(206)		206		206
100083304	CASTRICUM	NLD		05/27/2022		84,282						15,101	99,383	107,320	7,937		7,937
100156956	UNITED KINGDOM	GBR		06/27/2024		(20,144)						19,913	(231)		231		231
100145447	UNITED KINGDOM	GBR		03/12/2024		(20,127)		(100)			(100)	19,969	(259)		259		259
100161664	EDE	NLD		07/29/2024		(29,119)						28,739	(380)		380		380
100083411	BERGEN OP ZOOM	NLD		05/27/2022		(28,863)						28,739	(123)		123		123
100145751	UNITED KINGDOM	GBR		03/12/2024		(20,084)		(57)			(57)	19,890	(251)		251		251
100161586	UNITED KINGDOM	GBR		07/29/2024		(19,148)						19,785	637	838	201		201
100145523	UNITED KINGDOM	GBR		03/12/2024		(23,078)		2,515			2,515	20,325	(238)		238		238
100139818	UNITED KINGDOM	GBR		12/18/2023		(20,172)						19,873	(299)		299		299

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139842	UNITED KINGDOM	GBR		12/18/2023		(18,699)						19,670	971	1,374	403		403
100145481	UNITED KINGDOM	GBR		03/12/2024		(19,989)		(46)			(46)	19,874	(161)		161		161
100168860	UNITED KINGDOM	GBR		09/26/2024		(20,195)						19,875	(320)		320		320
100077887	ROTTERDAM	NLD		12/29/2021		(28,896)						28,619	(277)		277		277
100168943	ROTTERDAM	NLD		09/26/2024		(29,039)						28,619	(421)		421		421
100080315	DEN HAAG	NLD		02/22/2022		(28,863)						28,619	(244)		244		244
100084337	UTRECHT	NLD		06/30/2022		(28,754)						28,619	(135)		135		135
100086293	ZIERIKZEE	NLD		08/29/2022		(28,789)						28,619	(170)		170		170
100173686	GRONINGEN	NLD		10/29/2024		(28,938)						28,594	(344)		344		344
100078568	DEN HAAG	NLD		01/26/2022		(29,003)						28,594	(409)		409		409
100168886	UNITED KINGDOM	GBR		09/26/2024		(20,092)						19,809	(283)		283		283
100081974	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(28,728)						28,546	(182)		182		182
100158256	UNITED KINGDOM	GBR		07/09/2024		(24,356)		3,883			3,883	20,302	(171)		171		171
100085101	HEERLEN	NLD		07/27/2022		(27,044)						28,150	1,105	1,488	383		383
100039282	DUBLIN	IRL		09/27/2019		(27,553)		2,036			2,036	28,346	2,830	3,284	454		454
100139772	UNITED KINGDOM	GBR		12/18/2023		(19,941)						19,736	(204)		204		204
100119573	HEERLEN	NLD		07/28/2023		(28,762)						28,477	(284)		284		284
100145584	UNITED KINGDOM	GBR		03/12/2024		(22,924)		2,647			2,647	20,184	(93)		93		93
100039008	DUBLIN	IRL		09/27/2019		(24,382)		2,856			2,856	27,871	6,346	8,086	571	1,169	1,740
100145436	UNITED KINGDOM	GBR		03/12/2024		(19,795)		(78)			(78)	19,659	(214)		214		214
100147314	TIEL	NLD		03/27/2024		(28,695)						28,401	(294)		294		294
100070362	ZOETERMEER	NLD		08/31/2021		(28,637)						28,401	(235)		235		235
100121053	NETHERLANDS	NLD		08/28/2023		(28,635)						28,401	(234)		234		234
100161605	UNITED KINGDOM	GBR		07/29/2024		(19,874)						19,629	(244)		244		244
100157541	ROTTERDAM	NLD		06/28/2024		(28,562)						28,305	(257)		257		257
100089663	DEN HAAG	NLD		11/29/2022		(28,471)						28,305	(166)		166		166
100033189	DUBLIN	IRL		06/21/2019		(20,144)		(1,795)			(1,795)	27,581	5,642	7,493	213	1,637	1,851
100086274	AMSTERDAM	NLD		08/29/2022		(28,467)						28,256	(210)		210		210
100083404	GORREDIJK	NLD		05/27/2022		(28,379)						28,256	(123)		123		123
100161685	GELEEN	NLD		07/29/2024		(28,490)						28,256	(234)		234		234
100085125	DEN HAAG	NLD		07/27/2022		(28,417)						28,256	(161)		161		161
100145092	UNITED KINGDOM	GBR		03/12/2024		(19,653)		(107)			(107)	19,551	(210)		210		210
100134406	NETHERLANDS	NLD		10/27/2023		(17,648)						27,046	9,398	10,568	1,170		1,170
100144671	UNITED KINGDOM	GBR		03/12/2024		(21,206)		(32)			(32)	19,792	(1,445)		173	1,273	1,445
100038692	DUBLIN	IRL		09/27/2019		(32,075)		3,248			3,248	28,680	(147)	109	333	(77)	256
100145377	UNITED KINGDOM	GBR		03/12/2024		(19,890)		(74)			(74)	19,585	(379)		379		379
100085110	HEERLEN	NLD		07/27/2022		(26,693)						27,784	1,091	1,469	378		378
100078576	AMSTERDAM	NLD		01/26/2022		(28,254)						28,039	(215)		215		215
100158335	UNITED KINGDOM	GBR		07/09/2024		(24,457)		4,301			4,301	20,007	(149)		149		149
100158333	UNITED KINGDOM	GBR		07/09/2024		(24,455)		4,301			4,301	20,005	(149)		149		149
100134424	NETHERLANDS	NLD		10/27/2023		(28,300)						27,909	(391)		391		391
100145261	UNITED KINGDOM	GBR		03/12/2024		(21,073)		(9)			(9)	19,557	(1,526)		253	1,273	1,526
100119568	ALMERE	NLD		07/28/2023		(28,093)						27,896	(197)		197		197
100077915	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		(27,933)						27,894	(39)		39		39
100085056	GOUDA	NLD		07/27/2022		(28,033)						27,894	(139)		139		139
100158354	UNITED KINGDOM	GBR		07/09/2024		(23,295)		3,405			3,405	19,797	(94)		94		94
5.00005E+11	WIJK BIJ DUURSTEDE	NLD		08/28/2024		(28,035)						27,894	(141)		141		141
100082799	ROTTERDAM	NLD		04/27/2022		(28,151)						27,850	(301)		301		301
100144679	UNITED KINGDOM	GBR		03/12/2024		61,504		(2,794)			(2,794)	13,734	72,444	76,601	4,157		4,157
100084297	BREDA	NLD		06/30/2022		(27,931)						27,822	(110)		110		110
100077909	AMSTERDAM	NLD		12/29/2021		(27,925)						27,822	(103)		103		103

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145535	UNITED KINGDOM	GBR		03/12/2024		(20,426)		2,677			2,677	19,426	1,677	2,019	341		341
100032440	DUBLIN	IRL		06/21/2019		(31,764)		(68)			(68)	28,251	(3,582)			3,582	3,582
100144722	UNITED KINGDOM	GBR		03/12/2024		(19,474)		(74)			(74)	19,331	(217)			217	217
100108548	KATWIJK	NLD		05/25/2023		(28,035)						27,725	(310)			310	310
100145258	UNITED KINGDOM	GBR		03/12/2024		(20,787)		(69)			(69)	19,424	(1,431)		159	1,273	1,431
100144700	UNITED KINGDOM	GBR		03/12/2024		(20,845)		(60)			(60)	19,359	(1,546)		273	1,273	1,546
100150227	UNITED KINGDOM	GBR		04/29/2024		13,091						16,199	29,291	31,363	2,072		2,072
100144909	UNITED KINGDOM	GBR		03/12/2024		(19,476)		(71)			(71)	19,261	(286)		286		286
100038887	WICKLOW	IRL		09/27/2019		(29,314)		(301)			(301)	27,393	(2,223)	233	51	2,404	2,455
100145399	UNITED KINGDOM	GBR		03/12/2024		(20,491)		(239)			(239)	19,203	(1,528)		255	1,273	1,528
100065957	ROTTERDAM	NLD		07/30/2021		(27,890)						27,532	(358)		358		358
100087657	TIEL	NLD		09/27/2022		(27,737)						27,532	(206)		206		206
100185680	S-GRAVENHAGE	NLD		12/20/2024		(27,975)						27,532	(443)		443		443
100075886	DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021		(27,693)						27,532	(161)		161		161
100077902	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021		(27,818)						27,532	(286)		286		286
100084238	ZALTBOMMEL	NLD		06/30/2022		(27,741)						27,532	(210)		210		210
100082006	HAARLEM	NLD		03/30/2022		(27,640)						27,532	(108)		108		108
100121071	NETHERLANDS	NLD		08/28/2023		(27,771)						27,532	(239)		239		239
100161648	ROTTERDAM	NLD		07/29/2024		(27,701)						27,495	(206)		206		206
100180896	UNITED KINGDOM	GBR		11/27/2024		(19,278)						19,004	(274)		274		274
100168842	UNITED KINGDOM	GBR		09/26/2024		(19,259)						18,989	(270)		270		270
100077888	GORREDIJK	NLD		12/29/2021		(19,235)						19,069	(166)		166		166
100144794	UNITED KINGDOM	GBR		03/12/2024		(19,110)		(70)			(70)	18,970	(211)		211		211
100180886	UNITED KINGDOM	GBR		11/27/2024		(19,083)						18,932	(150)		150		150
100144816	UNITED KINGDOM	GBR		03/12/2024		(19,228)		(62)			(62)	18,914	(375)		375		375
100032968	DUBLIN	IRL		06/21/2019		(21,658)		1,283			1,283	26,860	6,485	6,656	299	(127)	171
100144817	UNITED KINGDOM	GBR		03/12/2024		(19,225)		(61)			(61)	18,911	(375)		375		375
100108547	DEN HAAG	NLD		05/25/2023		(27,617)						27,314	(302)		302		302
100089674	ENSCHEDE	NLD		11/29/2022		(27,615)						27,290	(325)		325		325
100088511	DEN HAAG	NLD		10/27/2022		(27,448)						27,290	(157)		157		157
100165166	UNITED KINGDOM	GBR		08/27/2024		(19,036)						18,879	(157)		157		157
100089722	GRONINGEN	NLD		11/29/2022		(27,617)						27,242	(375)		375		375
100091898	DEN HAAG	NLD		01/27/2023		(27,446)						27,242	(204)		204		204
100145117	UNITED KINGDOM	GBR		03/12/2024		(18,902)		(57)			(57)	18,807	(151)		151		151
100150252	S-GRAVENHAGE	NLD		04/29/2024		(27,455)						27,170	(286)		286		286
100071443	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		(27,330)						27,170	(161)		161		161
100085131	ALMERE	NLD		07/27/2022		(27,389)						27,170	(219)		219		219
100081975	ALMERE	NLD		03/30/2022		(27,284)						27,170	(115)		115		115
100082054	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		138,730						18,235	156,965	158,902	1,937		1,937
100144656	UNITED KINGDOM	GBR		03/12/2024		(20,487)		(10)			(10)	19,071	(1,426)		153	1,273	1,426
100090575	ZAANDAM	NLD		12/28/2022		(27,627)						27,170	(457)		457		457
100158408	UNITED KINGDOM	GBR		07/09/2024		(21,054)		2,866			2,866	19,089	900		112	(1,012)	(900)
100157010	UNITED KINGDOM	GBR		06/27/2024		(18,920)						18,769	(151)		151		151
100145147	UNITED KINGDOM	GBR		03/12/2024		(20,203)		(160)			(160)	18,837	(1,527)		254	1,273	1,527
100165148	UNITED KINGDOM	GBR		08/27/2024		(18,947)						18,766	(181)		181		181
100145550	UNITED KINGDOM	GBR		03/12/2024		(18,874)		(24)			(24)	18,735	(164)		164		164
100145132	UNITED KINGDOM	GBR		03/12/2024		(23,091)		2,459			2,459	19,268	(1,363)		91	1,273	1,363
100084319	HEERHUGOWAARD	NLD		06/30/2022		(27,315)						27,049	(266)		266		266
100153781	AMSTELVEEN	NLD		05/30/2024		(27,235)						27,049	(187)		187		187
100083369	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(27,181)						27,049	(132)		132		132
100119589	HEEMSTEDE	NLD		07/28/2023		(27,504)						27,049	(455)		455		455

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100034381	DUBLIN	IRL		06/21/2019		(22,302)		(947)			(947)	26,484	3,235	3,599	234	130	364
100161679	AMSTERDAM	NLD		07/29/2024		(24,519)						24,257	(262)		262		262
100161587	UNITED KINGDOM	GBR		07/29/2024		(18,767)						18,625	(142)		142		142
100089696	LELYSTAD	NLD		11/29/2022		(27,032)						26,856	(177)		177		177
100090571	LEIDEN	NLD		12/28/2022		(27,102)						26,807	(295)		295		295
100180838	TER APEL	NLD		11/27/2024		(27,014)						26,807	(207)		207		207
100161653	GORREDIJK	NLD		07/29/2024		(27,092)						26,807	(284)		284		284
100078522	HEERLEN	NLD		01/26/2022		(26,862)						26,807	(55)		55		55
100108550	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023		(27,060)						26,807	(253)		253		253
100084249	UDEN	NLD		06/30/2022		(26,941)						26,807	(133)		133		133
100153745	APELDOORN	NLD		05/30/2024		(27,234)						26,807	(426)		426		426
100085078	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		(27,251)						26,807	(444)		444		444
100147163	UNITED KINGDOM	GBR		03/27/2024		(17,469)						18,341	872	1,195	324		324
100145061	UNITED KINGDOM	GBR		03/12/2024		(19,960)		(166)			(166)	18,694	(1,432)		159	1,273	1,432
100143835	ZAANDAM	NLD		02/27/2024		(26,891)						26,687	(204)		204		204
100180924	UNITED KINGDOM	GBR		11/27/2024		(18,628)						18,477	(151)		151		151
100158312	UNITED KINGDOM	GBR		07/09/2024		(21,131)		2,263			2,263	18,787	(81)		81		81
100185698	VELDEN	NLD		12/20/2024		(26,847)						26,662	(185)		185		185
100145066	UNITED KINGDOM	GBR		03/12/2024		(18,663)		(126)			(126)	18,580	(209)		209		209
100153570	UNITED KINGDOM	GBR		05/29/2024		(10,862)						17,820	6,957	7,500	543		543
500005291001A	OSS	NLD		11/27/2024		(26,691)						26,566	(125)		125		125
100165224	ROTTERDAM	NLD		08/28/2024		(26,765)						26,566	(199)		199		199
100101731	LEEUWARDEN	NLD		03/30/2023		(26,759)						26,566	(193)		193		193
100137271	NETHERLANDS	NLD		11/28/2023		(26,763)						26,546	(217)		217		217
100089654	ROTTERDAM	NLD		11/29/2022		(26,893)						26,542	(351)		351		351
100103345	DEVENTER	NLD		04/28/2023		(26,844)						26,517	(326)		326		326
100180801	OIRSBEEK	NLD		11/27/2024		(26,655)						26,469	(186)		186		186
100038815	WICKLOW	IRL		09/27/2019		(29,168)		(628)			(628)	26,644	(3,151)			3,151	3,151
100082772	ROTTERDAM	NLD		04/27/2022		(26,650)						26,445	(205)		205		205
100168904	UNITED KINGDOM	GBR		09/26/2024		(18,557)						18,415	(142)		142		142
100158255	UNITED KINGDOM	GBR		07/09/2024		(22,512)		3,587			3,587	18,767	(158)		158		158
100158254	UNITED KINGDOM	GBR		07/09/2024		(22,511)		3,588			3,588	18,766	(158)		158		158
100144971	UNITED KINGDOM	GBR		03/12/2024		(18,390)		(68)			(68)	18,247	(210)		210		210
100165134	UNITED KINGDOM	GBR		08/27/2024		(18,408)						18,256	(152)		152		152
100145280	UNITED KINGDOM	GBR		03/12/2024		(19,621)		(105)			(105)	18,312	(1,414)		142	1,273	1,414
100144894	UNITED KINGDOM	GBR		03/12/2024		(19,885)		(9)			(9)	18,464	(1,430)		158	1,273	1,430
100145215	UNITED KINGDOM	GBR		03/12/2024		(18,494)		(52)			(52)	18,198	(348)	16	364		364
100039299	CLARE	IRL		09/27/2019		(23,682)		77			77	25,898	2,292	2,396	104		104
100165118	UNITED KINGDOM	GBR		08/27/2024		(18,314)						18,156	(158)		158		158
100161630	UNITED KINGDOM	GBR		07/29/2024		(18,302)						18,120	(182)		182		182
100161615	UNITED KINGDOM	GBR		07/29/2024		(18,261)						18,123	(138)		138		138
100038509	DUBLIN	IRL		09/27/2019		(26,116)						26,122	6			(6)	(6)
100161643	DEN HAAG	NLD		07/29/2024		(26,265)						26,083	(182)		182		182
100147306	WOLVEGA	NLD		03/27/2024		(26,289)						26,083	(206)		206		206
100139734	UNITED KINGDOM	GBR		12/18/2023		(17,812)						18,005	193	519	326		326
100038904	DUBLIN	IRL		09/27/2019		(28,298)		(534)			(534)	26,088	(2,744)			2,744	2,744
100139793	UNITED KINGDOM	GBR		12/18/2023		(18,368)						18,024	(344)		344		344
100141790	AMSTERDAM	NLD		01/29/2024		(26,201)						26,015	(186)		186		186
100034063	CORK	IRL		06/21/2019		(29,921)		228			228	26,438	(3,255)			3,255	3,255
100141812	ROSMALEN	NLD		01/29/2024		(26,341)						25,986	(355)		355		355
100145510	UNITED KINGDOM	GBR		03/12/2024		(18,282)		(53)			(53)	17,978	(357)		357		357

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139708	UNITED KINGDOM	GBR		12/18/2023		(18,232)						17,953	(279)		279		279
100083391	VENLO	NLD		05/27/2022		(26,030)						25,890	(140)		140		140
100158334	UNITED KINGDOM	GBR		07/09/2024		(22,445)		3,847			3,847	18,452	(146)		146		146
100157005	UNITED KINGDOM	GBR		06/27/2024		(18,181)						17,918	(263)		263		263
100145761	UNITED KINGDOM	GBR		03/12/2024		(19,779)		(7)			(7)	18,250	(1,536)		263	1,273	1,536
100139798	UNITED KINGDOM	GBR		12/18/2023		(18,244)						17,906	(338)		338		338
100147321	UTRECHT	NLD		03/27/2024		(26,049)						25,793	(256)		256		256
100150270	S-GRAVENHAGE	NLD		04/29/2024		(25,984)						25,793	(191)		191		191
100039280	DUBLIN	IRL		09/27/2019		(24,992)		1,834			1,834	25,637	2,479	2,900	422		422
100144861	UNITED KINGDOM	GBR		03/12/2024		(19,159)		(299)			(299)	18,046	(1,412)		140	1,273	1,412
100089678	ZIERIKZEE	NLD		11/29/2022		(25,986)						25,721	(265)		265		265
100150265	HOENSBROEK	NLD		04/29/2024		(25,905)						25,721	(184)		184		184
100080332	AMSTERDAM	NLD		02/22/2022		(25,885)						25,721	(165)		165		165
100168927	TILBURG	NLD		09/26/2024		(25,923)						25,721	(202)		202		202
100145165	UNITED KINGDOM	GBR		03/12/2024		(17,925)		(67)			(67)	17,797	(195)		195		195
100077926	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021		(25,789)						25,696	(93)		93		93
100088578	ZIERIKZEE	NLD		10/27/2022		143,294						22,952	166,246	162,148	(4,098)		(4,098)
100145683	UNITED KINGDOM	GBR		03/12/2024		(19,697)		1,392			1,392	18,141	(164)		164		164
100145245	UNITED KINGDOM	GBR		03/12/2024		(18,141)		(69)			(69)	17,855	(355)		355		355
100038899	DUBLIN	IRL		09/27/2019		(30,134)		(1,206)			(1,206)	26,090	(5,250)		(35)	5,285	5,250
100180895	UNITED KINGDOM	GBR		11/27/2024		(17,971)						17,761	(211)		211		211
100144932	UNITED KINGDOM	GBR		03/12/2024		70,600		(4,243)			(4,243)	9,999	76,357	81,934	4,305	1,273	5,577
100089703	TILBURG	NLD		11/29/2022		(25,918)						25,600	(318)		318		318
100153757	BERGEN OP ZOOM	NLD		05/30/2024		(25,940)						25,600	(340)		340		340
100145769	UNITED KINGDOM	GBR		03/12/2024		(19,390)		(3)			(3)	17,889	(1,504)		231	1,273	1,504
100145509	UNITED KINGDOM	GBR		03/12/2024		(17,900)		(45)			(45)	17,654	(291)		291		291
100145519	UNITED KINGDOM	GBR		03/12/2024		(17,890)		(51)			(51)	17,724	(216)		216		216
100139839	UNITED KINGDOM	GBR		12/18/2023		(17,060)						17,490	430	764	334		334
100168914	UNITED KINGDOM	GBR		09/26/2024		(17,821)						17,606	(214)		214		214
100145054	UNITED KINGDOM	GBR		03/12/2024		(19,059)		(153)			(153)	17,789	(1,424)		151	1,273	1,424
100145270	UNITED KINGDOM	GBR		03/12/2024		(19,235)		(3)			(3)	17,785	(1,453)		180	1,273	1,453
100110808	GRONINGEN	NLD		06/28/2023		(25,731)						25,358	(372)		372		372
100081948	UTRECHT	NLD		03/30/2022		(25,567)						25,358	(209)		209		209
100078573	ROTTERDAM	NLD		01/26/2022		(25,592)						25,358	(234)		234		234
100070275	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		(25,535)						25,358	(177)		177		177
100088537	ROTTERDAM	NLD		10/27/2022		(25,588)						25,358	(230)		230		230
100075871	ZALTBOMMEL	NLD		11/24/2021		(25,468)						25,358	(110)		110		110
100075861	AMSTERDAM	NLD		11/24/2021		(25,549)						25,358	(191)		191		191
100078627	DEN HAAG	NLD		01/26/2022		(25,458)						25,358	(100)		100		100
100168912	UNITED KINGDOM	GBR		09/26/2024		(17,781)						17,563	(219)		219		219
100144779	UNITED KINGDOM	GBR		03/12/2024		(17,659)		(44)			(44)	17,550	(153)		153		153
100139722	UNITED KINGDOM	GBR		12/18/2023		(15,593)						17,220	1,627	2,083	456		456
100158260	UNITED KINGDOM	GBR		07/09/2024		(21,944)		3,778			3,778	18,046	(120)		120		120
100139774	UNITED KINGDOM	GBR		12/18/2023		(17,662)						17,499	(163)		163		163
100145394	UNITED KINGDOM	GBR		03/12/2024		(19,062)		(57)			(57)	17,700	(1,419)		147	1,273	1,419
100086309	GRONINGEN	NLD		08/29/2022		(25,346)						25,213	(132)		132		132
100158226	UNITED KINGDOM	GBR		07/09/2024		(21,410)		3,395			3,395	17,924	(91)		91		91
100158227	UNITED KINGDOM	GBR		07/09/2024		(21,407)		3,395			3,395	17,921	(91)		91		91
100158261	UNITED KINGDOM	GBR		07/09/2024		(21,920)		3,814			3,814	17,965	(141)		141		141
100078559	AMSTERDAM	NLD		01/26/2022		(25,353)						25,165	(188)		188		188
100145234	UNITED KINGDOM	GBR		03/12/2024		(17,551)		(51)			(51)	17,408	(194)		194		194

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139682	UNITED KINGDOM	GBR		12/18/2023		(17,588)						17,415	(173)		173		173
100185646	UNITED KINGDOM	GBR		12/20/2024		(17,584)						17,407	(177)		177		177
100180831	EINDHOVEN	NLD		11/27/2024		(25,314)						25,117	(197)		197		197
100185694	S-GRAVENHAGE	NLD		12/20/2024		(25,290)						25,117	(173)		173		173
100087641	DEN HAAG	NLD		09/27/2022		(25,265)						25,117	(149)		149		149
100143829	TILBURG	NLD		02/27/2024		(25,309)						25,117	(192)		192		192
100168940	EINDHOVEN	NLD		09/26/2024		(25,429)						25,117	(312)		312		312
100168928	APELDOORN	NLD		09/26/2024		(25,299)						25,117	(183)		183		183
100139921	NETHERLANDS	NLD		12/28/2023		(25,423)						25,117	(306)		306		306
100158232	UNITED KINGDOM	GBR		07/09/2024		(20,440)		2,611			2,611	17,748	(81)		81		81
100070308	AMSTERDAM	NLD		08/31/2021		(25,322)						25,078	(244)		244		244
100101705	CHELMSFORD	GBR		03/30/2023		(17,417)						17,369	(48)		48		48
100082056	ROTTERDAM	NLD		03/30/2022		(25,120)						25,020	(100)		100		100
100153565	UNITED KINGDOM	GBR		05/29/2024		(17,503)						17,324	(179)		179		179
100145591	UNITED KINGDOM	GBR		03/12/2024		(17,394)		(70)			(70)	17,309	(155)		155		155
100101713	LELYSTAD	NLD		03/30/2023		(25,321)						24,996	(325)		325		325
100073576	TILBURG	NLD		10/25/2021		(25,156)						24,996	(160)		160		160
100161696	NIEUWERKERK AAN DEN IJSSEL	NLD		07/29/2024		(25,181)						24,996	(185)		185		185
100139728	UNITED KINGDOM	GBR		12/18/2023		(16,636)						17,186	550	761	211		211
100165110	UNITED KINGDOM	GBR		08/27/2024		(17,535)						17,295	(240)		240		240
100080314	MAASTRICHT	NLD		02/22/2022		(25,054)						24,924	(130)		130		130
100145176	UNITED KINGDOM	GBR		03/12/2024		(16,604)		(50)			(50)	17,190	536	866	330		330
100139832	UNITED KINGDOM	GBR		12/18/2023		(16,892)						17,156	264	504	239		239
100158327	UNITED KINGDOM	GBR		07/09/2024		(21,605)		3,776			3,776	17,701	(128)		128		128
100168897	UNITED KINGDOM	GBR		09/26/2024		(17,439)						17,157	(281)		281		281
100144866	UNITED KINGDOM	GBR		03/12/2024		(17,337)		(32)			(32)	17,129	(240)		240		240
100145173	UNITED KINGDOM	GBR		03/12/2024		(16,859)		(2)			(2)	17,070	209	634	425		425
100158337	UNITED KINGDOM	GBR		07/09/2024		(21,170)		3,498			3,498	17,592	(80)		80		80
100145693	UNITED KINGDOM	GBR		03/12/2024		(18,736)		(4)			(4)	17,338	(1,402)		129	1,273	1,402
100086322	ENSCHEDE	NLD		08/29/2022		(24,823)						24,682	(141)		141		141
100144782	UNITED KINGDOM	GBR		03/12/2024		(17,213)		(65)			(65)	17,088	(190)		190		190
100145203	UNITED KINGDOM	GBR		03/12/2024		(17,210)		(65)			(65)	17,085	(190)		190		190
100144793	UNITED KINGDOM	GBR		03/12/2024		(17,205)		(64)			(64)	17,079	(190)		190		190
100161563	UNITED KINGDOM	GBR		07/29/2024		(17,321)						17,078	(244)		244		244
100068622	ROTTERDAM	NLD		08/30/2021		(24,836)						24,634	(202)		202		202
100185696	SPANNUM	NLD		12/20/2024		(25,009)						24,634	(375)		375		375
100185703	UTRECHT	NLD		12/20/2024		(24,806)						24,634	(172)		172		172
100078513	DEN HAAG	NLD		01/26/2022		(24,733)						24,634	(100)		100		100
100161672	S-GRAVENHAGE	NLD		07/29/2024		(24,814)						24,634	(180)		180		180
100081967	ROTTERDAM	NLD		03/30/2022		(24,725)						24,634	(91)		91		91
100085043	GOUDA	NLD		07/27/2022		(23,048)						24,301	1,253	1,531	278		278
100158413	UNITED KINGDOM	GBR		07/09/2024		(20,415)		2,860			2,860	17,461	(93)		93		93
100139913	NETHERLANDS	NLD		12/28/2023		(24,987)						24,634	(353)		353		353
100081957	UTRECHT	NLD		03/30/2022		(24,754)						24,634	(120)		120		120
100158336	UNITED KINGDOM	GBR		07/09/2024		(21,328)		3,654			3,654	17,535	(139)		139		139
100158332	UNITED KINGDOM	GBR		07/09/2024		(21,449)		3,772			3,772	17,546	(131)		131		131
100158338	UNITED KINGDOM	GBR		07/09/2024		(21,015)		3,409			3,409	17,449	(158)		158		158
100158340	UNITED KINGDOM	GBR		07/09/2024		(21,008)		3,476			3,476	17,452	(79)		79		79
100144659	UNITED KINGDOM	GBR		03/12/2024		(18,748)		(58)			(58)	17,260	(1,546)		273	1,273	1,546
100144764	UNITED KINGDOM	GBR		03/12/2024		17,411		(1,769)			(1,769)	14,597	30,239	32,064	1,825		1,825
100145204	UNITED KINGDOM	GBR		03/12/2024		(17,018)		(42)			(42)	16,912	(147)		147		147

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100185667	UNITED KINGDOM	GBR		12/20/2024		(15,407)						16,675	1,268	1,514	246		246
100185655	UNITED KINGDOM	GBR		12/20/2024		(17,116)						16,868	(248)		248		248
100145485	UNITED KINGDOM	GBR		03/12/2024		(16,975)		(38)			(38)	16,866	(147)		147		147
100173669	GRONINGEN	NLD		10/29/2024		(24,523)						24,344	(179)		179		179
100158220	UNITED KINGDOM	GBR		07/09/2024		(21,018)		3,566			3,566	17,358	(95)		95		95
100089664	ENKHUIZEN/HOORN	NLD		11/29/2022		(24,487)						24,344	(143)		143		143
100130113	NETHERLANDS	NLD		09/26/2023		(24,549)						24,344	(205)		205		205
100084262	ZAANDAM	NLD		06/30/2022		(22,502)						22,320	(182)		182		182
100144891	UNITED KINGDOM	GBR		03/12/2024		(18,715)		(3)			(3)	17,165	(1,553)		280	1,273	1,553
100145682	UNITED KINGDOM	GBR		03/12/2024		(18,637)		1,314			1,314	17,168	(155)		155		155
100141815	AMSTERDAM	NLD		01/29/2024		(24,501)						24,305	(196)		196		196
100144689	UNITED KINGDOM	GBR		03/12/2024		(17,122)		(65)			(65)	16,907	(279)		279		279
100168925	UNITED KINGDOM	GBR		09/26/2024		(17,060)						16,828	(232)		232		232
100061556	DEN HAAG	NLD		06/30/2021		(24,568)						24,271	(296)		296		296
100065894	ECHT/LIMBURG	NLD		07/30/2021		(24,462)						24,271	(191)		191		191
100071445	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		(24,399)						24,271	(128)		128		128
100082047	DEN HAAG	NLD		03/30/2022		(24,370)						24,271	(99)		99		99
100088535	ZIERIKZEE	NLD		10/27/2022		(24,494)						24,271	(222)		222		222
100143811	ROTTERDAM	NLD		02/27/2024		(24,503)						24,300	(202)		202		202
100144972	UNITED KINGDOM	GBR		03/12/2024		(18,601)		1,319			1,319	17,127	(155)		155		155
100139687	UNITED KINGDOM	GBR		12/18/2023		(17,004)						16,786	(219)		219		219
100085024	ROTTERDAM	NLD		07/27/2022		(15,194)						15,128	(66)		66		66
100141800	UTRECHT	NLD		01/29/2024		(24,449)						24,247	(202)		202		202
100078569	DEN HAAG	NLD		01/26/2022		(24,594)						24,247	(347)		347		347
100139795	UNITED KINGDOM	GBR		12/18/2023		(16,949)						16,778	(172)		172		172
100139691	UNITED KINGDOM	GBR		12/18/2023		(16,975)						16,750	(225)		225		225
100073582	AMSTERDAM	NLD		10/25/2021		(24,301)						24,199	(102)		102		102
100089719	AMSTERDAM/AMSTELVEEN	NLD		11/29/2022		(24,520)						24,175	(346)		346		346
100185702	AMSTERDAM	NLD		12/20/2024		(10,669)						22,463	11,794	13,035	1,241		1,241
100084233	AMSTERDAM	NLD		06/30/2022		(24,322)						24,151	(171)		171		171
100077920	VALKENBURG AAN DE GEUL	NLD		12/29/2021		(24,248)						24,151	(98)		98		98
100085035	DEN HAAG	NLD		07/27/2022		(24,429)						24,151	(278)		278		278
100089666	DEN HAAG	NLD		11/29/2022		(24,308)						24,151	(157)		157		157
100145604	UNITED KINGDOM	GBR		03/12/2024		(16,579)		(298)			(298)	16,675	(202)		202		202
100144790	UNITED KINGDOM	GBR		03/12/2024		(12,905)		(353)			(353)	16,239	2,981	4,598	345	1,273	1,618
100147311	VLISSINGEN	NLD		03/27/2024		(24,295)						24,102	(193)		193		193
100068682	RODEN	NLD		08/30/2021		(24,410)						24,054	(356)		356		356
100145552	UNITED KINGDOM	GBR		03/12/2024		(16,760)		(124)			(124)	16,640	(245)		245		245
100137287	NETHERLANDS	NLD		11/28/2023		(24,252)						24,054	(198)		198		198
100086310	TILBURG	NLD		08/29/2022		(24,204)						24,006	(198)		198		198
100141808	LEEUWARDEN	NLD		01/29/2024		(24,206)						24,006	(200)		200		200
5.00005E+11	LEERSUM	NLD		07/26/2024		(24,127)						24,006	(122)		122		122
100145748	UNITED KINGDOM	GBR		03/12/2024		(16,750)		(106)			(106)	16,598	(258)		258		258
100068625	NIJMEGEN	NLD		08/30/2021		(24,138)						23,958	(180)		180		180
100156937	UNITED KINGDOM	GBR		06/27/2024		(16,770)						16,584	(187)		187		187
100038786	DUBLIN	IRL		09/27/2019		(25,605)		(125)			(125)	23,852	(1,879)	56	31	1,904	1,935
100087605	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022		(24,166)						23,909	(257)		257		257
100084240	APELDOORN	NLD		06/30/2022		(24,115)						23,909	(205)		205		205
100081946	LELYSTAD	NLD		03/30/2022		(24,006)						23,909	(97)		97		97
100085048	GOUDA	NLD		07/27/2022		(22,331)						23,577	1,245	1,531	285		285
100158222	UNITED KINGDOM	GBR		07/09/2024		(20,303)		3,220			3,220	16,998	(86)		86		86

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101729	BUSSUM/UOTHOORN/PURMEREND	NLD		03/30/2023		(24,038)						23,861	(177)		177		177
100119563	MAASTRICHT	NLD		07/28/2023		(12,584)						12,486	(98)		98		98
100078593	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(22,184)						23,638	1,455	1,582	127		127
100089672	OOSTBURG	NLD		11/29/2022		(23,989)						23,803	(186)		186		186
100144978	UNITED KINGDOM	GBR		03/12/2024		(18,248)		1,293			1,293	16,803	(152)		152		152
100165197	UTRECHT	NLD		08/28/2024		(23,929)						23,782	(147)		147		147
100147342	ROTTERDAM	NLD		03/27/2024		(24,075)						23,764	(311)		311		311
100141795	ROTTERDAM	NLD		01/29/2024		(23,980)						23,764	(216)		216		216
100165119	UNITED KINGDOM	GBR		08/27/2024		(16,712)						16,456	(256)		256		256
100157536	NOORDWIJK ZH	NLD		06/28/2024		(23,927)						23,735	(192)		192		192
100180818	ARNHEM	NLD		11/27/2024		(23,855)						23,668	(187)		187		187
100147341	S-GRAVENHAGE	NLD		03/27/2024		(23,847)						23,668	(179)		179		179
100165207	HEERLEN	NLD		08/28/2024		(23,901)						23,668	(233)		233		233
100165222	GRONINGEN	NLD		08/28/2024		(23,969)						23,668	(301)		301		301
100085080	WEERT	NLD		07/27/2022		(23,798)						23,668	(130)		130		130
100134426	NETHERLANDS	NLD		10/27/2023		(23,941)						23,668	(273)		273		273
100088492	GRONINGEN	NLD		10/27/2022		(23,767)						23,668	(99)		99		99
100034352	DUBLIN	IRL		06/21/2019		(21,640)		(625)			(625)	23,420	1,154	1,582	308	120	427
100158416	UNITED KINGDOM	GBR		07/09/2024		(20,141)		3,226			3,226	16,835	(80)		80		80
100145480	UNITED KINGDOM	GBR		03/12/2024		(16,499)		(44)			(44)	16,368	(175)		175		175
100145547	UNITED KINGDOM	GBR		03/12/2024		(16,409)		(165)			(165)	16,346	(227)		227		227
100080259	DELFT	NLD		02/22/2022		(23,842)						23,668	(174)		174		174
100144855	UNITED KINGDOM	GBR		03/12/2024		(17,981)						16,573	(1,408)		135	1,273	1,408
100153549	UNITED KINGDOM	GBR		05/29/2024		(16,475)						16,338	(137)		137		137
100161610	UNITED KINGDOM	GBR		07/29/2024		(16,519)						16,334	(185)		185		185
100144775	UNITED KINGDOM	GBR		03/12/2024		(16,506)		(51)			(51)	16,320	(238)		238		238
100073585	ZOETERMEER	NLD		10/25/2021		(23,646)						23,547	(99)		99		99
100134399	NETHERLANDS	NLD		10/27/2023		(23,856)						23,547	(309)		309		309
100084273	ROTTERDAM	NLD		06/30/2022		(23,651)						23,547	(104)		104		104
100083400	TILBURG	NLD		05/27/2022		(23,653)						23,547	(106)		106		106
100089698	AMSTERDAM/AMSTELVEEN	NLD		11/29/2022		(23,858)						23,547	(312)		312		312
100078564	ALMERE	NLD		01/26/2022		(23,675)						23,547	(128)		128		128
100088539	S-HERTOGENBOSCH	NLD		10/27/2022		(23,719)						23,547	(172)		172		172
100147161	UNITED KINGDOM	GBR		03/27/2024		(16,454)						16,296	(158)		158		158
100075866	AMSTERDAM	NLD		11/24/2021		(23,583)						23,475	(108)		108		108
100153736	ALMERE	NLD		05/30/2024		(19,824)						22,848	3,024	3,384	360		360
100033049	CORK	IRL		06/21/2019		(26,213)		(717)			(717)	23,761	(3,169)			3,169	3,169
100150250	AMSTERDAM	NLD		04/29/2024		(23,628)						23,330	(298)		298		298
100144800	UNITED KINGDOM	GBR		03/12/2024		2,987		(469)			(469)	7,625	10,143	11,998	583	1,273	1,855
100145192	UNITED KINGDOM	GBR		03/12/2024		8,769		(1,270)			(1,270)	14,455	21,954	24,535	1,308	1,273	2,581
100130121	NETHERLANDS	NLD		09/26/2023		(23,585)						23,289	(295)		295		295
100144976	UNITED KINGDOM	GBR		03/12/2024		(17,622)		2			2	16,222	(1,398)		126	1,273	1,398
100144886	UNITED KINGDOM	GBR		03/12/2024		(17,694)		21			21	16,318	(1,355)	98	180	1,273	1,453
100145491	UNITED KINGDOM	GBR		03/12/2024		(18,724)		2,132			2,132	16,517	(76)		76		76
100145356	UNITED KINGDOM	GBR		03/12/2024		(16,190)		(53)			(53)	16,119	(124)		124		124
100185650	UNITED KINGDOM	GBR		12/20/2024		(16,299)						16,105	(194)		194		194
100145172	UNITED KINGDOM	GBR		03/12/2024		(15,981)		(233)			(233)	16,076	(138)		138		138
100165136	UNITED KINGDOM	GBR		08/27/2024		(16,302)						16,105	(197)		197		197
100165214	TILBURG	NLD		08/28/2024		(23,411)						23,233	(178)		178		178
100068703	ROTTERDAM	NLD		08/30/2021		(23,356)						23,185	(172)		172		172
100147316	SCHIEDAM	NLD		03/27/2024		(23,488)						23,185	(303)		303		303

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085134	ENSCHEDE	NLD		07/27/2022		(20,433)						20,287	(146)		146		146
100080331	HEEMSTEDE	NLD		02/22/2022		(23,289)						23,185	(104)		104		104
100070260	TIEL	NLD		08/31/2021		(23,295)						23,185	(110)		110		110
100121069	NETHERLANDS	NLD		08/28/2023		(23,371)						23,185	(186)		186		186
100082009	ZALTBOMMEL	NLD		03/30/2022		(23,361)						23,185	(177)		177		177
100144960	UNITED KINGDOM	GBR		03/12/2024		(17,662)		8			8	16,208	(1,446)		173	1,273	1,446
100145446	UNITED KINGDOM	GBR		03/12/2024		(16,140)		(48)			(48)	16,012	(176)		176		176
100180867	UNITED KINGDOM	GBR		11/27/2024		(16,236)						16,007	(229)		229		229
100137281	NETHERLANDS	NLD		11/28/2023		(23,269)						23,088	(181)		181		181
100034057	DUBLIN	IRL		06/21/2019		(19,583)		1,051			1,051	22,814	4,282	4,497	310	(96)	214
100082724	DEN HAAG	NLD		04/27/2022		(7,633)						7,547	(86)		86		86
100145312	UNITED KINGDOM	GBR		03/12/2024		(16,495)		125			125	15,925	(444)		444		444
100145568	UNITED KINGDOM	GBR		03/12/2024		(18,208)		1,850			1,850	16,290	(68)		68		68
100083300	ARNHEM	NLD		05/27/2022		(23,142)						22,991	(151)		151		151
100078560	AMSTERDAM	NLD		01/26/2022		(23,170)						22,991	(178)		178		178
100084331	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		(23,102)						22,991	(110)		110		110
100084307	WINTERSWIJK	NLD		06/30/2022		(23,113)						22,953	(160)		160		160
100161688	AMSTERDAM	NLD		07/29/2024		(23,122)						22,944	(178)		178		178
100161681	AMSTERDAM	NLD		07/29/2024		(23,077)						22,905	(172)		172		172
100130132	NETHERLANDS	NLD		09/26/2023		(22,337)						22,740	403	736	333		333
100121075	NETHERLANDS	NLD		08/28/2023		(23,085)						22,880	(204)		204		204
100034708	CORK	IRL		06/21/2019		(17,826)		833			833	22,364	5,371	5,493	229	(106)	123
100158380	UNITED KINGDOM	GBR		07/09/2024		(19,566)		3,215			3,215	16,264	(87)		87		87
100119581	ALMERE	NLD		07/28/2023		(20,125)						22,426	2,301	2,764	464		464
100082011	CASTRICUM	NLD		03/30/2022		(23,021)						22,822	(199)		199		199
100150218	UNITED KINGDOM	GBR		04/29/2024		(15,946)						15,802	(144)		144		144
100077890	AMSTERDAM	NLD		12/29/2021		(22,978)						22,798	(180)		180		180
100145235	UNITED KINGDOM	GBR		03/12/2024		(14,273)		(47)			(47)	14,210	(110)		110		110
100161566	UNITED KINGDOM	GBR		07/29/2024		(15,937)						15,780	(157)		157		157
100145329	UNITED KINGDOM	GBR		03/12/2024		(15,996)		(65)			(65)	15,878	(182)		182		182
100185687	ZANDVOORT	NLD		12/20/2024		(22,861)						22,702	(159)		159		159
100073586	EINDHOVEN	NLD		10/25/2021		(22,856)						22,702	(154)		154		154
100144699	UNITED KINGDOM	GBR		03/12/2024		(15,964)		(65)			(65)	15,810	(219)		219		219
100085094	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		(22,810)						22,678	(132)		132		132
100158253	UNITED KINGDOM	GBR		07/09/2024		(19,376)		3,140			3,140	16,142	(93)		93		93
100078606	HEERLEN	NLD		01/26/2022		(22,706)						22,605	(101)		101		101
100087640	ROTTERDAM	NLD		09/27/2022		(22,763)						22,605	(158)		158		158
100158208	UNITED KINGDOM	GBR		07/09/2024		(19,533)		3,343			3,343	16,120	(70)		70		70
100168933	GRONINGEN	NLD		09/26/2024		(22,746)						22,566	(180)		180		180
100165125	UNITED KINGDOM	GBR		08/27/2024		(15,828)						15,604	(225)		225		225
100134395	NETHERLANDS	NLD		10/27/2023		(22,691)						22,508	(183)		183		183
100161601	UNITED KINGDOM	GBR		07/29/2024		(15,749)						15,577	(173)		173		173
100038830	DUBLIN	IRL		09/27/2019		(24,579)		(445)			(445)	22,631	(2,393)			2,393	2,393
100085138	UTRECHT	NLD		07/27/2022		(22,626)						22,460	(166)		166		166
100070359	HEERHUGOWAARD	NLD		08/31/2021		(22,562)						22,460	(102)		102		102
100083227	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022		(22,570)						22,460	(110)		110		110
100161631	UNITED KINGDOM	GBR		07/29/2024		(15,674)						15,556	(118)		118		118
100086339	SCHIEDAM/VLAARDINGEN	NLD		08/29/2022		(22,607)						22,460	(147)		147		147
100091907	LELYSTAD	NLD		01/27/2023		(22,644)						22,460	(184)		184		184
100158375	UNITED KINGDOM	GBR		07/09/2024		(19,009)		2,951			2,951	15,953	(105)		105		105
100134422	NETHERLANDS	NLD		10/27/2023		(22,611)						22,422	(189)		189		189

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101734	WEERT	NLD		03/30/2023		(22,585)						22,412	(173)		173		173
100080273	ROTTERDAM	NLD		02/22/2022		(22,580)						22,412	(168)		168		168
100158377	UNITED KINGDOM	GBR		07/09/2024		(19,199)		3,154			3,154	15,960	(85)		85		85
100158379	UNITED KINGDOM	GBR		07/09/2024		(19,198)		3,154			3,154	15,959	(85)		85		85
100158378	UNITED KINGDOM	GBR		07/09/2024		(19,198)		3,154			3,154	15,959	(85)		85		85
100038905	MEATH	IRL		09/27/2019		(23,549)		(288)			(288)	22,451	(1,386)	132	57	1,462	1,519
100145706	UNITED KINGDOM	GBR		03/12/2024		(15,717)		(61)			(61)	15,602	(175)		175		175
100168868	UNITED KINGDOM	GBR		09/26/2024		(15,651)						15,470	(181)		181		181
100050738	SOUTH EAST	GBR		03/02/2021		(17,291)						17,245	(46)	205	251		251
100038956	DUBLIN	IRL		09/27/2019		(26,562)		3,539			3,539	22,896	(127)	108	203	32	234
100173586	UNITED KINGDOM	GBR		10/29/2024		(15,671)						15,466	(205)		205		205
100082025	SPIJKENISSE	NLD		03/30/2022		(22,413)						22,315	(98)		98		98
100082055	AMSTERDAM	NLD		03/30/2022		(22,398)						22,315	(83)		83		83
100145050	UNITED KINGDOM	GBR		03/12/2024		(15,561)		(53)			(53)	15,416	(199)		199		199
100145755	UNITED KINGDOM	GBR		03/12/2024		(16,911)		3			3	15,513	(1,395)		122	1,273	1,395
100144705	UNITED KINGDOM	GBR		03/12/2024		(17,017)		6			6	15,612	(1,399)		126	1,273	1,399
100139844	UNITED KINGDOM	GBR		12/18/2023		(14,697)						15,273	576	753	178		178
100180843	GRONINGEN	NLD		10/28/2024		(22,379)						22,219	(161)		161		161
100130115	NETHERLANDS	NLD		09/26/2023		(22,596)						22,219	(377)		377		377
100173651	HAARLEM	NLD		10/29/2024		(22,514)						22,199	(314)		314		314
100168946	LEEUWARDEN	NLD		09/26/2024		(22,523)						22,199	(323)		323		323
100139854	UNITED KINGDOM	GBR		12/18/2023		(15,269)						15,306	37	316	279		279
100145710	UNITED KINGDOM	GBR		03/12/2024		(16,970)		(39)			(39)	15,535	(1,474)		201	1,273	1,474
100144796	UNITED KINGDOM	GBR		03/12/2024		(15,332)		(217)			(217)	15,416	(133)		133		133
100144895	UNITED KINGDOM	GBR		03/12/2024		(15,542)		(109)			(109)	15,468	(183)		183		183
100153576	UNITED KINGDOM	GBR		05/29/2024		(15,472)						15,344	(128)		128		128
100180910	UNITED KINGDOM	GBR		11/27/2024		(15,550)						15,333	(217)		217		217
100156968	UNITED KINGDOM	GBR		06/27/2024		(15,501)						15,318	(183)		183		183
100161608	UNITED KINGDOM	GBR		07/29/2024		(15,434)						15,318	(116)		116		116
100157557	ROTTERDAM	NLD		06/28/2024		(22,243)						22,098	(145)		145		145
100153754	S-GRAVENHAGE	NLD		05/30/2024		(22,437)						22,098	(340)		340		340
100090593	UTRECHT	NLD		12/28/2022		(22,455)						22,098	(357)		357		357
100091903	LELYSTAD	NLD		01/27/2023		(22,279)						22,098	(181)		181		181
100145702	UNITED KINGDOM	GBR		03/12/2024		(16,879)		(36)			(36)	15,506	(1,410)		137	1,273	1,410
100038820	WICKLOW	IRL		09/27/2019		(24,302)		(507)			(507)	22,199	(2,610)			2,610	2,610
100137280	NETHERLANDS	NLD		11/28/2023		(22,198)						22,025	(173)		173		173
100085052	GRONINGEN	NLD		07/27/2022		(22,098)						22,000	(98)		98		98
100081995	LELYSTAD	NLD		03/30/2022		(22,165)						21,977	(188)		188		188
100108533	TILBURG	NLD		05/25/2023		(22,162)						21,977	(185)		185		185
100168939	VUGHT	NLD		09/26/2024		(18,678)						18,548	(130)		130		130
100038495	DUBLIN	IRL		09/27/2019		(25,902)		3,155			3,155	22,521	(227)		230	(2)	227
100145435	UNITED KINGDOM	GBR		03/12/2024		(16,810)		7			7	15,394	(1,410)		137	1,273	1,410
100086313	VELDHOVEN	NLD		08/29/2022		(22,120)						21,929	(191)		191		191
100153558	UNITED KINGDOM	GBR		05/29/2024		(15,312)						15,188	(124)		124		124
100077885	ROTTERDAM	NLD		12/29/2021		(21,983)						21,856	(127)		127		127
100038818	WICKLOW	IRL		09/27/2019		(24,096)		(494)			(494)	22,012	(2,579)			2,579	2,579
100145348	UNITED KINGDOM	GBR		03/12/2024		(15,129)		(113)			(113)	15,114	(128)		128		128
100121056	NETHERLANDS	NLD		08/28/2023		(22,076)						21,832	(244)		244		244
100103350	ROTTERDAM	NLD		04/28/2023		(22,094)						21,832	(262)		262		262
100119576	ALMERE	NLD		07/28/2023		(22,194)						21,832	(362)		362		362
100145332	UNITED KINGDOM	GBR		03/12/2024		(16,611)		(30)			(30)	15,191	(1,449)		177	1,273	1,449

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168901	UNITED KINGDOM	GBR		09/26/2024		(15,269)						15,100	(169)		169		169
100180929	UNITED KINGDOM	GBR		11/27/2024		(15,281)						15,100	(181)		181		181
100173556	UNITED KINGDOM	GBR		10/29/2024		(15,226)						15,099	(127)		127		127
100168926	ENSCHEDE	NLD		09/26/2024		(21,944)						21,784	(160)		160		160
100083447	TWICKENHAM	GBR		05/27/2022		(15,163)						15,091	(72)		72		72
100103343	ALMERE	NLD		04/28/2023		(22,074)						21,774	(300)		300		300
100145542	UNITED KINGDOM	GBR		03/12/2024		(18,168)		1,313			1,313	15,464	(1,391)		118	1,273	1,391
100145540	UNITED KINGDOM	GBR		03/12/2024		(18,165)		1,313			1,313	15,461	(1,391)		118	1,273	1,391
100074375	ECHT/LIMBURG	NLD		11/16/2021		(21,904)						21,736	(168)		168		168
100150245	LEEUWARDEN	NLD		04/29/2024		(22,028)						21,736	(292)		292		292
100087620	UTRECHT	NLD		09/27/2022		(21,899)						21,736	(163)		163		163
100084275	ROTTERDAM	NLD		06/30/2022		(21,855)						21,736	(119)		119		119
100086350	DEN HAAG	NLD		08/29/2022		(21,944)						21,736	(208)		208		208
100165210	HILVERSUM	NLD		08/28/2024		(21,899)						21,736	(163)		163		163
100088513	ZALTBOMMEL	NLD		10/27/2022		(21,860)						21,736	(124)		124		124
100134412	NETHERLANDS	NLD		10/27/2023		(21,909)						21,736	(173)		173		173
100088558	UTRECHT	NLD		10/27/2022		(21,960)						21,736	(225)		225		225
100134408	NETHERLANDS	NLD		10/27/2023		(21,936)						21,736	(201)		201		201
100158414	UNITED KINGDOM	GBR		07/09/2024		(17,953)		2,445			2,445	15,389	(119)		119		119
100033908	DUBLIN	IRL		06/21/2019		(31,235)		289			289	26,261	(4,685)			4,685	4,685
100144648	UNITED KINGDOM	GBR		01/25/2024		(15,162)						15,032	(130)		130		130
100168883	UNITED KINGDOM	GBR		09/26/2024		(15,134)						15,010	(124)		124		124
100165094	UNITED KINGDOM	GBR		08/27/2024		(15,134)						15,009	(125)		125		125
100161673	ROOSENDAAL	NLD		07/29/2024		(21,821)						21,663	(158)		158		158
100083324	AMERSFOORT	NLD		05/27/2022		(21,824)						21,736	(88)		88		88
100145029	UNITED KINGDOM	GBR		03/12/2024		(15,110)		(29)			(29)	14,988	(151)		151		151
100089650	SPIJKENISSE	NLD		11/29/2022		(21,872)						21,639	(233)		233		233
100147307	ALMERE	NLD		03/27/2024		(21,809)						21,639	(170)		170		170
100083367	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(21,738)						21,639	(99)		99		99
100147322	WORMERVEER	NLD		03/27/2024		(21,807)						21,639	(168)		168		168
100082747	LELYSTAD	NLD		04/27/2022		(21,856)						21,639	(217)		217		217
100119566	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023		(21,834)						21,639	(195)		195		195
100144723	UNITED KINGDOM	GBR		03/12/2024		(16,676)		7			7	15,139	(1,530)		257	1,273	1,530
100088567	BREDA	NLD		10/27/2022		(21,732)						21,591	(142)		142		142
100130116	NETHERLANDS	NLD		09/26/2023		(18,951)						18,727	(223)		223		223
100158328	UNITED KINGDOM	GBR		07/09/2024		(18,681)		3,233			3,233	15,377	(71)		71		71
100158376	UNITED KINGDOM	GBR		07/09/2024		(18,457)		3,033			3,033	15,342	(82)		82		82
100139715	UNITED KINGDOM	GBR		12/18/2023		1,764						13,495	15,259	16,494	1,235		1,235
100158257	UNITED KINGDOM	GBR		07/09/2024		(18,262)		2,880			2,880	15,275	(107)		107		107
100145560	UNITED KINGDOM	GBR		03/12/2024		(15,077)		(60)			(60)	14,965	(172)		172		172
100078507	UTRECHT	NLD		01/26/2022		(21,589)						21,446	(143)		143		143
100144691	UNITED KINGDOM	GBR		03/12/2024		(16,557)		1,348			1,348	15,111	(99)		99		99
100139753	UNITED KINGDOM	GBR		12/18/2023		(14,958)						14,810	(148)		148		148
100139700	UNITED KINGDOM	GBR		12/18/2023		(15,003)						14,801	(202)		202		202
100180800	WEERT	NLD		11/27/2024		(21,528)						21,373	(155)		155		155
100087614	BERGEN OP ZOOM	NLD		09/27/2022		(21,546)						21,373	(173)		173		173
100145478	UNITED KINGDOM	GBR		03/12/2024		(14,897)		(31)			(31)	14,707	(221)		221		221
100101724	ZAANDAM	NLD		03/30/2023		(21,537)						21,345	(192)		192		192
100145415	UNITED KINGDOM	GBR		03/12/2024		(16,364)		7			7	14,925	(1,432)		159	1,273	1,432
100173552	UNITED KINGDOM	GBR		10/29/2024		(13,424)						13,265	(159)		159		159
100153554	UNITED KINGDOM	GBR		05/29/2024		(14,862)						14,726	(136)		136		136

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145148	UNITED KINGDOM	GBR		03/12/2024		(16,159)		(94)			(94)	14,784	(1,468)		196	1,273	1,468
100084252	EMMEN	NLD		06/30/2022		(21,369)						21,253	(117)		117		117
100145314	UNITED KINGDOM	GBR		03/12/2024		(14,907)		(45)			(45)	14,794	(158)		158		158
100145300	UNITED KINGDOM	GBR		03/12/2024		(14,906)		(45)			(45)	14,793	(158)		158		158
100082043	DEN HAAG	NLD		03/30/2022		(21,345)						21,253	(92)		92		92
100145713	UNITED KINGDOM	GBR		03/12/2024		(16,235)		(114)			(114)	14,850	(1,499)		226	1,273	1,499
100145315	UNITED KINGDOM	GBR		03/12/2024		(14,932)		(44)			(44)	14,785	(191)		191		191
100158233	UNITED KINGDOM	GBR		07/09/2024		(18,217)		2,979			2,979	15,120	(118)		118		118
100161617	UNITED KINGDOM	GBR		07/29/2024		(14,888)						14,704	(185)		185		185
100144678	UNITED KINGDOM	GBR		03/12/2024		(17,839)		1,406			1,406	15,081	(1,352)	10	89	1,273	1,362
100150220	UNITED KINGDOM	GBR		04/29/2024		(14,824)						14,680	(144)		144		144
100137275	NETHERLANDS	NLD		11/28/2023		(21,332)						21,156	(176)		176		176
100090586	ZIERIKZEE	NLD		12/28/2022		(21,323)						21,156	(167)		167		167
100078525	WEERT	NLD		01/26/2022		(21,284)						21,117	(166)		166		166
100158219	UNITED KINGDOM	GBR		07/09/2024		(18,219)		3,090			3,090	15,047	(82)		82		82
100144812	UNITED KINGDOM	GBR		03/12/2024		(15,864)		(336)			(336)	14,737	(1,464)		191	1,273	1,464
100068568	EMMEN	NLD		08/30/2021		(21,247)						21,084	(163)		163		163
100086285	GRONINGEN	NLD		08/29/2022		(20,016)						20,762	746	990	244		244
100158389	UNITED KINGDOM	GBR		07/09/2024		(18,128)		2,991			2,991	15,011	(126)		126		126
100173645	HAARLEM	NLD		10/29/2024		(21,363)						21,059	(304)		304		304
100150267	ZWOLLE	NLD		04/29/2024		(21,231)						21,011	(219)		219		219
100084239	ENSCHEDE	NLD		06/30/2022		(21,105)						21,011	(94)		94		94
100087621	ZEIST	NLD		09/27/2022		(21,165)						21,011	(154)		154		154
100088560	UTRECHT	NLD		10/27/2022		(21,229)						21,011	(218)		218		218
100081955	ROTTERDAM	NLD		03/30/2022		(21,096)						21,011	(85)		85		85
100080265	UDEN	NLD		02/22/2022		(21,104)						21,011	(93)		93		93
100083351	DEN HAAG	NLD		05/27/2022		(21,108)						21,011	(97)		97		97
100087617	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022		(21,278)						21,011	(267)		267		267
100078563	SPIJKENISSE	NLD		01/26/2022		(19,500)						20,830	1,330	1,437	107		107
100153581	UNITED KINGDOM	GBR		05/29/2024		(14,651)						14,541	(111)		111		111
100083384	DEN HAAG	NLD		05/27/2022		(21,109)						20,971	(138)		138		138
100158401	UNITED KINGDOM	GBR		07/09/2024		(17,812)		2,818			2,818	14,919	(76)		76		76
100082044	DEN HAAG	NLD		03/30/2022		(21,101)						20,963	(138)		138		138
100084290	LELYSTAD	NLD		06/30/2022		(21,099)						20,963	(136)		136		136
100082026	SPIJKENISSE	NLD		03/30/2022		(21,057)						20,963	(94)		94		94
100082015	SPIJKENISSE	NLD		03/30/2022		(21,053)						20,963	(90)		90		90
100145297	UNITED KINGDOM	GBR		03/12/2024		(16,183)		1,273			1,273	14,798	(113)		113		113
100145285	UNITED KINGDOM	GBR		03/12/2024		(16,183)		1,273			1,273	14,797	(113)		113		113
100145291	UNITED KINGDOM	GBR		03/12/2024		(16,179)		1,273			1,273	14,793	(113)		113		113
100144921	UNITED KINGDOM	GBR		03/12/2024		(14,488)		(108)			(108)	14,473	(123)		123		123
100144926	UNITED KINGDOM	GBR		03/12/2024		(14,484)		(107)			(107)	14,468	(123)		123		123
100144924	UNITED KINGDOM	GBR		03/12/2024		(14,482)		(107)			(107)	14,465	(123)		123		123
100185706	BRUNSSUM	NLD		12/20/2024		(21,005)						20,866	(139)		139		139
100161686	ROTTERDAM	NLD		07/29/2024		(21,034)						20,866	(168)		168		168
100168929	S-GRAVENHAGE	NLD		09/26/2024		(21,015)						20,866	(149)		149		149
100144654	UNITED KINGDOM	GBR		03/12/2024		(16,225)		9			9	14,728	(1,488)		215	1,273	1,488
100165124	UNITED KINGDOM	GBR		08/27/2024		(14,677)						14,437	(240)		240		240
100165120	UNITED KINGDOM	GBR		08/27/2024		(14,659)						14,435	(224)		224		224
100161641	UNITED KINGDOM	GBR		07/29/2024		(14,637)						14,401	(236)		236		236
100157559	HELMOND	NLD		06/28/2024		(20,975)						20,770	(205)		205		205
100144738	UNITED KINGDOM	GBR		03/12/2024		(15,987)		10			10	14,588	(1,389)		117	1,273	1,389

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185711	AMSTERDAM	NLD		12/20/2024		(19,012)						20,411	1,399	1,874	474		474
100087636	GONDEN	NLD		09/27/2022		79,950						(1,110)	78,840	95,900	17,060		17,060
100161588	UNITED KINGDOM	GBR		07/29/2024		(14,554)						14,382	(172)		172		172
100039026	DUBLIN	IRL		09/27/2019		(24,850)		3,369			3,369	21,302	(179)	35	190	23	213
100144774	UNITED KINGDOM	GBR		03/12/2024		(14,476)		(50)			(50)	14,307	(219)		219		219
100147332	S-GRAVENHAGE	NLD		03/27/2024		(20,809)						20,649	(160)		160		160
100082773	ZIERIKZEE	NLD		04/27/2022		(20,812)						20,649	(163)		163		163
100165202	SCHIEDAM	NLD		08/28/2024		(20,818)						20,649	(169)		169		169
100086354	ZALTBOMMEL	NLD		08/29/2022		(20,780)						20,649	(131)		131		131
100088574	SPIJKENISSE	NLD		10/27/2022		(20,838)						20,649	(189)		189		189
100077917	AMSTERDAM	NLD		12/29/2021		(20,787)						20,649	(138)		138		138
100180893	UNITED KINGDOM	GBR		11/27/2024		(14,397)						14,295	(102)		102		102
100080264	BREDA	NLD		02/22/2022		(20,754)						20,625	(129)		129		129
100082779	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(20,722)						20,625	(98)		98		98
100080292	ALPHEN AAN DEN RIJN	NLD		02/22/2022		(20,818)						20,625	(193)		193		193
100082022	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(20,715)						20,625	(91)		91		91
100083358	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(20,718)						20,625	(93)		93		93
100157538	DORDRECHT	NLD		06/28/2024		(20,858)						20,615	(243)		243		243
100078567	TILBURG	NLD		01/26/2022		(20,795)						20,605	(190)		190		190
100144927	UNITED KINGDOM	GBR		03/12/2024		(14,290)		(81)			(81)	14,257	(113)		113		113
100145350	UNITED KINGDOM	GBR		03/12/2024		(14,245)		(82)			(82)	14,217	(110)		110		110
100165175	S-GRAVENHAGE	NLD		08/28/2024		(20,704)						20,547	(157)		157		157
100145432	UNITED KINGDOM	GBR		03/12/2024		(14,385)		(54)			(54)	14,243	(196)	1,254	177	1,273	1,450
100145137	UNITED KINGDOM	GBR		03/12/2024		(15,781)		(26)			(26)	14,279	(1,528)		255	1,273	1,528
100084317	GRONINGEN	NLD		06/30/2022		(20,628)						20,480	(149)		149		149
100038835	DUBLIN	IRL		09/27/2019		(22,546)		(470)			(470)	20,595	(2,421)			2,421	2,421
100144920	UNITED KINGDOM	GBR		03/12/2024		(14,164)		(105)			(105)	14,148	(120)		120		120
100082039	ROTTERDAM	NLD		03/30/2022		(20,507)						20,432	(75)		75		75
100156963	UNITED KINGDOM	GBR		06/27/2024		(14,380)						14,148	(232)		232		232
100173615	DORDRECHT	NLD		10/29/2024		(20,639)						20,404	(235)		235		235
100139705	UNITED KINGDOM	GBR		12/18/2023		(14,300)						14,127	(173)		173		173
100038682	DUBLIN	IRL		09/27/2019		(19,573)						20,280	707	743	41	(5)	36
100038446	KILDARE	IRL		09/27/2019		(19,206)		408			408	20,220	1,422	2,340	221	697	918
100038484	DUBLIN	IRL		09/27/2019		(22,159)		(385)			(385)	20,522	(2,021)	136	30	2,128	2,158
100139693	UNITED KINGDOM	GBR		12/18/2023		(14,221)						14,090	(131)		131		131
100180894	UNITED KINGDOM	GBR		11/27/2024		(14,270)						14,093	(177)		177		177
100153580	UNITED KINGDOM	GBR		05/29/2024		(14,199)						14,091	(107)		107		107
100108516	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		(19,480)						19,243	(237)		237		237
100074379	HEERLEN	NLD		11/16/2021		(20,434)						20,287	(148)		148		148
100130130	NETHERLANDS	NLD		09/26/2023		(20,438)						20,287	(151)		151		151
100088569	GRONINGEN	NLD		10/27/2022		(20,410)						20,287	(123)		123		123
100180813	EMMER-COMPASCUUM	NLD		11/27/2024		(20,445)						20,287	(158)		158		158
100070263	DEN HAAG	NLD		08/31/2021		(20,410)						20,287	(123)		123		123
100083419	ALMERE	NLD		05/27/2022		(20,441)						20,287	(154)		154		154
100099725	DELFT	NLD		02/27/2023		(20,434)						20,287	(147)		147		147
100145182	UNITED KINGDOM	GBR		03/12/2024		(15,631)		(30)			(30)	14,196	(1,465)		193	1,273	1,465
100075878	ROTTERDAM	NLD		11/24/2021		(20,374)						20,287	(87)		87		87
100082029	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		(20,378)						20,287	(91)		91		91
100084313	SPIJKENISSE	NLD		06/30/2022		(20,501)						20,287	(214)		214		214
100144857	UNITED KINGDOM	GBR		03/12/2024		(15,646)		10			10	14,231	(1,404)		131	1,273	1,404
100153740	WILLEMSTAD	NLD		05/30/2024		(20,446)						20,287	(159)		159		159

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion		Capitalized Deferred Interest and Other							
100085082	WEERT	NLD		07/27/2022		(20,400)						20,287	(113)		113		113
100108529	LELYSTAD	NLD		05/25/2023		(20,466)						20,287	(180)		180		180
100145034	UNITED KINGDOM	GBR		03/12/2024		(15,535)		(107)			(107)	14,192	(1,450)		177	1,273	1,450
100173613	DORDRECHT	NLD		10/29/2024		(20,494)						20,261	(233)		233		233
100086275	ROOSENDAAL	NLD		08/29/2022		(20,465)						20,232	(233)		233		233
100161626	UNITED KINGDOM	GBR		07/29/2024		(12,998)						13,873	875	1,023	148		148
100103361	ROTTERDAM	NLD		04/28/2023		(20,383)						20,214	(169)		169		169
100145139	UNITED KINGDOM	GBR		03/12/2024		(14,223)		(29)			(29)	14,082	(169)	44	213		213
100090590	ZWOLLE	NLD		12/28/2022		(20,486)						20,190	(296)		296		296
100156933	UNITED KINGDOM	GBR		06/27/2024		(14,128)						13,977	(151)		151		151
100165184	STRIJEN	NLD		08/28/2024		(20,328)						20,171	(157)		157		157
100156949	UNITED KINGDOM	GBR		06/27/2024		(14,130)						13,970	(160)		160		160
100088515	TILBURG	NLD		10/27/2022		(20,419)						20,166	(253)		253		253
100165182	LELYSTAD	NLD		08/28/2024		(20,309)						20,142	(167)		167		167
100032835	LAOIS	IRL		06/21/2019		(12,900)		1,404			1,404	19,470	7,973	8,026	151	(97)	54
100101725	ZAANDAM	NLD		03/30/2023		25,597						16,657	42,255	44,323	2,068		2,068
100141794	LOPIK	NLD		01/29/2024		(20,393)						20,093	(300)		300		300
100150268	GRONINGEN	NLD		04/29/2024		(20,249)						20,093	(156)		156		156
100038924	KILKENNY	IRL		09/27/2019		(21,517)		1,010			1,010	20,255	(251)		230	21	251
100089668	ROTTERDAM	NLD		11/29/2022		(6,888)						14,102	7,214	8,261	1,047		1,047
100091889	ROTTERDAM	NLD		01/27/2023		(20,255)						20,093	(162)		162		162
100083433	ZALTBOMMEL	NLD		05/27/2022		(20,193)						20,080	(113)		113		113
100038667	KILDARE	IRL		09/27/2019		(20,024)						20,071	46			(46)	(46)
100144661	UNITED KINGDOM	GBR		03/12/2024		(15,484)		9			9	14,066	(1,409)		137	1,273	1,409
100084362	SOUTHEND-ON-SEA	GBR		06/30/2022		(13,972)						13,877	(96)		96		96
100139752	UNITED KINGDOM	GBR		12/18/2023		(14,015)						13,827	(188)		188		188
100180878	UNITED KINGDOM	GBR		11/27/2024		(13,973)						13,859	(114)		114		114
100090599	UTRECHT	NLD		12/28/2022		(20,268)						19,997	(271)		271		271
100145360	UNITED KINGDOM	GBR		03/12/2024		(13,848)		(103)			(103)	13,834	(117)		117		117
100078588	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(18,592)						19,814	1,223	1,326	103		103
100080282	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(18,588)						19,824	1,236	1,336	100		100
100085122	WEERT	NLD		07/27/2022		(20,085)						19,968	(117)		117		117
100173543	UNITED KINGDOM	GBR		10/29/2024		(13,921)						13,819	(102)		102		102
100168831	UNITED KINGDOM	GBR		09/26/2024		(13,959)						13,819	(140)		140		140
100180873	UNITED KINGDOM	GBR		11/27/2024		(13,929)						13,817	(112)		112		112
100180876	UNITED KINGDOM	GBR		11/27/2024		(13,929)						13,817	(112)		112		112
100085081	CASTRICUM	NLD		07/27/2022		(20,068)						19,948	(119)		119		119
100082755	SPIJKENISSE	NLD		04/27/2022		(20,042)						19,948	(93)		93		93
100147320	LEEUWARDEN	NLD		03/27/2024		(20,110)						19,948	(161)		161		161
100038520	MEATH	IRL		09/27/2019		(17,624)		767			767	19,597	2,740	3,691	230	721	951
100081929	MAASTRICHT	NLD		03/30/2022		(20,079)						19,924	(154)		154		154
100083312	S-HERTOGENBOSCH	NLD		05/27/2022		(20,030)						19,924	(106)		106		106
100071425	TILBURG	NLD		09/30/2021		(20,076)						19,924	(152)		152		152
100081963	ROTTERDAM	NLD		03/30/2022		(20,014)						19,924	(90)		90		90
100150262	WEERT	NLD		04/29/2024		(20,073)						19,924	(149)		149		149
100084245	GORINCHEM	NLD		06/30/2022		(20,012)						19,924	(88)		88		88
100185665	UNITED KINGDOM	GBR		12/20/2024		(13,904)						13,801	(103)		103		103
100085129	BERGEN OP ZOOM	NLD		07/27/2022		(20,034)						19,924	(109)		109		109
100034615	DUBLIN	IRL		06/21/2019		(13,703)		1,376			1,376	19,339	7,011	7,130	218	(99)	119
100153748	ROTTERDAM	NLD		05/30/2024		(20,092)						19,900	(192)		192		192
100121076	NETHERLANDS	NLD		08/28/2023		(19,991)						19,859	(133)		133		133

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165204	LELYSTAD	NLD		08/28/2024		(20,006)						19,852	(154)		154		154
100039324	DUBLIN	IRL		09/27/2019		(15,285)		2,870			2,870	19,160	6,745	7,391	651	(5)	646
100165115	UNITED KINGDOM	GBR		08/27/2024		(13,900)						13,740	(159)		159		159
100150234	UNITED KINGDOM	GBR		04/29/2024		(13,832)						13,717	(115)		115		115
100158290	UNITED KINGDOM	GBR		07/09/2024		(16,818)		2,663			2,663	14,085	(70)		70		70
100158269	UNITED KINGDOM	GBR		07/09/2024		(17,039)		2,864			2,864	14,110	(64)		64		64
100034059	CORK	IRL		06/21/2019		(16,080)		1,910			1,910	19,444	5,274	5,374	200	(100)	99
100168835	UNITED KINGDOM	GBR		09/26/2024		(13,798)						13,699	(99)		99		99
100158356	UNITED KINGDOM	GBR		07/09/2024		(16,493)		2,405			2,405	14,021	(66)		66		66
100139867	NETHERLANDS	NLD		12/28/2023		(19,866)						19,707	(159)		159		159
100038466	DUBLIN	IRL		09/27/2019		(22,545)		(430)			(430)	19,698	(3,276)		(23)	3,300	3,276
100144963	UNITED KINGDOM	GBR		03/12/2024		(15,075)		8			8	13,607	(1,460)		187	1,273	1,460
100150282	DEURNE	NLD		04/29/2024		(19,791)						19,635	(157)		157		157
100034429	DUBLIN	IRL		06/21/2019		(17,789)		1,328			1,328	21,389	4,927	5,001	168	(95)	73
100145602	UNITED KINGDOM	GBR		03/12/2024		(13,665)		(92)			(92)	13,579	(178)		178		178
100153579	UNITED KINGDOM	GBR		05/29/2024		(13,693)						13,590	(104)		104		104
100085120	DEN HAAG	NLD		07/27/2022		(19,780)						19,610	(170)		170		170
100065963	SCHIEDAM/VLAARDINGEN	NLD		07/30/2021		(19,753)						19,610	(143)		143		143
100173626	EINDHOVEN	NLD		10/29/2024		(19,750)						19,610	(139)		139		139
100185716	KLOOSTERBUREN	NLD		12/20/2024		(19,918)						19,610	(308)		308		308
100082038	ZOETERMEER	NLD		03/30/2022		(19,701)						19,610	(91)		91		91
100144979	UNITED KINGDOM	GBR		03/12/2024		(15,037)		1,063			1,063	13,849	(125)		125		125
100083363	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(19,699)						19,610	(89)		89		89
100084289	LELYSTAD	NLD		06/30/2022		(19,717)						19,610	(106)		106		106
100082744	LELYSTAD	NLD		04/27/2022		(19,709)						19,610	(98)		98		98
100091923	LEEUWARDEN	NLD		01/27/2023		(19,768)						19,610	(158)		158		158
100144647	UNITED KINGDOM	GBR		01/25/2024		(13,789)						13,567	(222)		222		222
100156964	UNITED KINGDOM	GBR		06/27/2024		(13,692)						13,571	(121)		121		121
100156935	UNITED KINGDOM	GBR		06/27/2024		(13,686)						13,572	(114)		114		114
100071424	APPINGEDAM	NLD		09/30/2021		(19,677)						19,586	(90)		90		90
100145403	UNITED KINGDOM	GBR		03/12/2024		(13,711)		(92)			(92)	13,650	(153)		153		153
100090565	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		(19,795)						19,562	(233)		233		233
100077872	ROTTERDAM	NLD		12/29/2021		(19,762)						19,562	(200)		200		200
100141816	GRONINGEN	NLD		01/29/2024		(19,834)						19,562	(272)		272		272
100089644	GRONINGEN	NLD		11/29/2022		(19,757)						19,562	(195)		195		195
100081897	DEN HAAG	NLD		03/30/2022		(19,656)						19,562	(94)		94		94
100085059	DEN HAAG	NLD		07/27/2022		(19,673)						19,562	(111)		111		111
100077892	TILBURG	NLD		12/29/2021		(19,753)						19,562	(191)		191		191
100089693	LELYSTAD	NLD		11/29/2022		(19,690)						19,562	(128)		128		128
100082046	KATWIJK	NLD		03/30/2022		(19,642)						19,562	(80)		80		80
100083379	ROTTERDAM	NLD		05/27/2022		11,554						16,565	28,119	29,745	1,626		1,626
100145065	UNITED KINGDOM	GBR		03/12/2024		(16,523)		1,230			1,230	13,909	(1,383)		111	1,273	1,383
100145357	UNITED KINGDOM	GBR		03/12/2024		(13,532)		(102)			(102)	13,520	(115)		115		115
100032620	MEATH	IRL		06/21/2019		(21,172)		(502)			(502)	19,835	(1,839)	525	18	2,347	2,365
100033414	MEATH	IRL		06/21/2019		(33,474)		490			490	28,135	(4,849)			4,849	4,849
100137289	NETHERLANDS	NLD		11/28/2023		(19,653)						19,562	(91)		91		91
100158204	UNITED KINGDOM	GBR		07/09/2024		(16,822)		2,852			2,852	13,894	(76)		76		76
100144919	UNITED KINGDOM	GBR		03/12/2024		(13,579)		(93)			(93)	13,480	(192)		192		192
100144917	UNITED KINGDOM	GBR		03/12/2024		(13,584)		(93)			(93)	13,482	(195)		195		195
100108536	LEIDEN	NLD		05/25/2023		(19,616)						19,465	(150)		150		150
100168834	UNITED KINGDOM	GBR		09/26/2024		(13,635)						13,451	(184)		184		184

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145443	UNITED KINGDOM	GBR		03/12/2024		(13,535)		(64)			(64)	13,437	(162)		162		162
100145444	UNITED KINGDOM	GBR		03/12/2024		(13,534)		(64)			(64)	13,436	(162)		162		162
100088499	TILBURG	NLD		10/27/2022		(19,592)						19,408	(184)		184		184
100145264	UNITED KINGDOM	GBR		03/12/2024		(13,644)		(89)			(89)	13,500	(233)		233		233
100161561	UNITED KINGDOM	GBR		07/29/2024		(13,614)						13,438	(176)		176		176
100185651	UNITED KINGDOM	GBR		12/20/2024		(13,612)						13,428	(184)		184		184
100087652	NIJMEGEN	NLD		09/27/2022		(19,589)						19,379	(210)		210		210
100145677	UNITED KINGDOM	GBR		03/12/2024		(15,041)		1,208			1,208	13,698	(135)		135		135
100130103	NETHERLANDS	NLD		09/26/2023		(19,548)						19,385	(163)		163		163
100144694	UNITED KINGDOM	GBR		03/12/2024		(14,874)		(104)			(104)	13,563	(1,415)		142	1,273	1,415
100156945	UNITED KINGDOM	GBR		06/27/2024		(13,581)						13,387	(193)		193		193
100101711	EINDHOVEN	NLD		03/30/2023		(19,595)						19,321	(275)		275		275
100090581	GRONINGEN	NLD		12/28/2022		(19,551)						19,321	(231)		231		231
100099727	HILVERSUM	NLD		02/27/2023		(19,551)						19,321	(231)		231		231
100173688	AMSTRDAM	NLD		10/29/2024		(19,452)						19,321	(132)		132		132
100180820	VEENENDAAL	NLD		11/27/2024		(19,463)						19,321	(142)		142		142
100081916	ROTTERDAM	NLD		03/30/2022		(19,430)						19,321	(109)		109		109
100101721	AMSTERDAM	NLD		03/30/2023		(19,477)						19,321	(157)		157		157
100157529	AMSTERDAM	NLD		06/28/2024		(19,474)						19,321	(153)		153		153
100073574	AMSTERDAM	NLD		10/25/2021		(19,399)						19,321	(78)		78		78
100165218	GRONINGEN	NLD		08/28/2024		(19,466)						19,321	(145)		145		145
100090592	UTRECHT	NLD		12/28/2022		(19,630)						19,321	(309)		309		309
5.00005E+11	PURMEREND	NLD		07/26/2024		(19,420)						19,321	(99)		99		99
100145736	UNITED KINGDOM	GBR		03/12/2024		(14,896)		9			9	13,441	(1,447)		174	1,273	1,447
100078585	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(17,964)						19,119	1,155	1,279	124		124
100073569	AMERSFOORT	NLD		10/25/2021		(19,383)						19,272	(111)		111		111
100068613	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		(17,969)						19,188	1,220	1,335	115		115
100185685	ROOSENDAAL	NLD		12/20/2024		(19,509)						19,253	(256)		256		256
100081896	DELFT	NLD		03/30/2022		(19,318)						19,224	(94)		94		94
100033784	DUBLIN	IRL		06/21/2019		(17,484)		767			767	18,955	2,238	2,579	196	145	341
100089688	APPINGEDAM	NLD		11/29/2022		(19,386)						19,205	(181)		181		181
100087654	VENLO	NLD		09/27/2022		(19,417)						19,200	(218)		218		218
100185708	SITTARD	NLD		12/20/2024		(18,660)						19,041	381	719	338		338
100085104	EINDHOVEN	NLD		07/27/2022		(19,316)						19,200	(116)		116		116
100071438	TILBURG	NLD		09/30/2021		(19,295)						19,200	(95)		95		95
100078605	ROTTERDAM	NLD		01/26/2022		(19,256)						19,200	(56)		56		56
100087645	HEERHUGOWAARD	NLD		09/27/2022		(19,435)						19,200	(236)		236		236
100145322	UNITED KINGDOM	GBR		03/12/2024		(13,361)		(44)			(44)	13,295	(110)		110		110
100078541	ALMERE	NLD		01/26/2022		(19,275)						19,200	(75)		75		75
100078620	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(19,337)						19,200	(137)		137		137
100081911	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		(19,289)						19,200	(90)		90		90
100080260	BREDA	NLD		02/22/2022		(19,273)						19,200	(73)		73		73
100085097	LELYSTAD	NLD		07/27/2022		(19,307)						19,200	(107)		107		107
100073573	AMSTERDAM	NLD		10/25/2021		(17,757)						19,072	1,316	1,369	53		53
100150221	UNITED KINGDOM	GBR		04/29/2024		(13,401)						13,282	(119)		119		119
100145223	UNITED KINGDOM	GBR		03/12/2024		(13,383)		(73)			(73)	13,258	(198)		198		198
100168825	UNITED KINGDOM	GBR		09/26/2024		(13,393)						13,233	(159)		159		159
100180805	MAARHEEZE	NLD		11/27/2024		(19,222)						19,098	(124)		124		124
100085061	CASTRICUM	NLD		07/27/2022		(19,096)						18,934	(162)		162		162
100089713	ROTTERDAM	NLD		11/29/2022		(19,335)						19,055	(280)		280		280
100158202	UNITED KINGDOM	GBR		07/09/2024		(16,072)		2,472			2,472	13,527	(73)		73		73

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089679	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022		(19,163)						19,031	(132)		132		132
100161649	ROTTERDAM	NLD		07/29/2024		(18,312)						18,870	557	739	182		182
100033023	DUBLIN	IRL		06/21/2019		(15,092)		(483)			(483)	18,591	3,015	3,379	272	91	364
100153557	UNITED KINGDOM	GBR		05/29/2024		(13,243)						13,136	(107)		107		107
100147166	UNITED KINGDOM	GBR		03/27/2024		(12,693)						13,047	354	522	167		167
100165158	UNITED KINGDOM	GBR		08/27/2024		(13,301)						13,133	(167)		167		167
100157551	S-HERTOGENBOSCH	NLD		06/28/2024		(19,144)						18,934	(210)		210		210
100083361	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(19,020)						18,934	(86)		86		86
100082757	SPIJKENISSE	NLD		04/27/2022		(19,023)						18,934	(88)		88		88
100145656	UNITED KINGDOM	GBR		03/12/2024		(14,165)		1,225			1,225	13,305	365	485	120		120
100078591	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(17,595)						18,772	1,177	1,275	98		98
100145462	UNITED KINGDOM	GBR		03/12/2024		(14,565)		(101)			(101)	13,284	(1,382)		109	1,273	1,382
100145407	UNITED KINGDOM	GBR		03/12/2024		(14,739)		14			14	13,260	(1,466)		193	1,273	1,466
100185659	UNITED KINGDOM	GBR		12/20/2024		(12,156)						12,955	798	949	151		151
100145659	UNITED KINGDOM	GBR		03/12/2024		(14,153)		1,226			1,226	13,292	365	485	120		120
100158355	UNITED KINGDOM	GBR		07/09/2024		(15,777)		2,300			2,300	13,414	(64)		64		64
100165169	UNITED KINGDOM	GBR		08/27/2024		(13,262)						13,086	(176)		176		176
100153577	UNITED KINGDOM	GBR		05/29/2024		(13,182)						13,057	(125)		125		125
100087635	TILBURG	NLD		09/27/2022		(15,868)						15,746	(122)		122		122
100068667	SPIJKENISSE	NLD		08/30/2021		(18,999)						18,838	(161)		161		161
100068700	ZOETERMEER	NLD		08/30/2021		(18,977)						18,838	(139)		139		139
100173625	SCHIEDAM	NLD		10/29/2024		(19,082)						18,838	(244)		244		244
100081992	SPIJKENISSE	NLD		03/30/2022		(18,962)						18,838	(124)		124		124
100077875	ROTTERDAM	NLD		12/29/2021		(19,017)						18,838	(179)		179		179
100071459	TILBURG	NLD		09/30/2021		(19,021)						18,838	(184)		184		184
100088520	GRONINGEN	NLD		10/27/2022		(19,010)						18,838	(172)		172		172
100157543	ROTTERDAM	NLD		06/28/2024		(18,984)						18,838	(147)		147		147
100161676	ROTTERDAM	NLD		07/29/2024		(18,965)						18,838	(128)		128		128
100085113	ROTTERDAM	NLD		07/27/2022		(18,940)						18,838	(103)		103		103
100081959	AMERSFOORT	NLD		03/30/2022		(18,965)						18,838	(127)		127		127
100083423	ROOSENDAAL	NLD		05/27/2022		(18,926)						18,838	(88)		88		88
100083372	ROOSENDAAL	NLD		05/27/2022		(18,937)						18,838	(100)		100		100
100083380	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(18,979)						18,838	(141)		141		141
100038823	DUBLIN	IRL		09/27/2019		(20,757)		(426)			(426)	18,961	(2,221)			2,221	2,221
100161680	AMSTERDAM	NLD		07/29/2024		(18,965)						18,824	(141)		141		141
100145685	UNITED KINGDOM	GBR		03/12/2024		(13,635)		1,265			1,265	13,144	774	905	131		131
100039066	WICKLOW	IRL		09/27/2019		(17,226)		(1,397)			(1,397)	18,655	33	1,577	151	1,394	1,545
100038824	DUBLIN	IRL		09/27/2019		(20,709)		(425)			(425)	18,917	(2,217)			2,217	2,217
100110805	ALMELO	NLD		06/28/2023		(19,045)						18,765	(280)		280		280
100156962	UNITED KINGDOM	GBR		06/27/2024		(13,099)						12,993	(106)		106		106
100088505	CASTRICUM	NLD		10/27/2022		(18,866)						18,741	(125)		125		125
100088519	GRONINGEN	NLD		10/27/2022		(18,936)						18,741	(195)		195		195
100091924	ZIERIKZEE	NLD		01/27/2023		(19,007)						18,702	(305)		305		305
100145038	UNITED KINGDOM	GBR		03/12/2024		(14,328)		1,012			1,012	13,197	(119)		119		119
100144850	UNITED KINGDOM	GBR		03/12/2024		(13,054)		(51)			(51)	12,922	(183)		183		183
100090604	ROTTERDAM	NLD		12/28/2022		(18,872)						18,644	(228)		228		228
100091885	ROTTERDAM	NLD		01/27/2023		(18,761)						18,644	(116)		116		116
100158392	UNITED KINGDOM	GBR		07/09/2024		(15,281)		2,003			2,003	13,185	(93)		93		93
100153575	UNITED KINGDOM	GBR		05/29/2024		(13,003)						12,898	(105)		105		105
100081928	CULEMBORG	NLD		03/30/2022		(18,671)						18,596	(75)		75		75
100158265	UNITED KINGDOM	GBR		07/09/2024		(16,003)		2,688			2,688	13,254	(60)		60		60

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158266	UNITED KINGDOM	GBR		07/09/2024		(16,002)		2,688			2,688	13,254	(60)		60		60
100121067	NETHERLANDS	NLD		08/28/2023		(18,742)						18,596	(146)		146		146
100158264	UNITED KINGDOM	GBR		07/09/2024		(15,999)		2,688			2,688	13,250	(60)		60		60
100158267	UNITED KINGDOM	GBR		07/09/2024		(15,998)		2,688			2,688	13,250	(60)		60		60
100158268	UNITED KINGDOM	GBR		07/09/2024		(15,998)		2,688			2,688	13,250	(60)		60		60
100153545	UNITED KINGDOM	GBR		05/29/2024		(13,054)						12,868	(185)		185		185
100145026	UNITED KINGDOM	GBR		03/12/2024		(14,049)		(323)			(323)	12,993	(1,379)		106	1,273	1,379
100032480	LIMERICK	IRL		06/21/2019		(15,964)		765			765	18,308	3,109	3,215	192	(86)	106
100101735	BUSSUM/UOTHOORN/PURMEREND	NLD		03/30/2023		(18,726)						18,548	(179)		179		179
100084301	BERGEN OP ZOOM	NLD		06/30/2022		(18,724)						18,548	(176)		176		176
100032857	DUBLIN	IRL		06/21/2019		(18,804)		(89)			(89)	18,470	(423)	703	107	1,018	1,125
100033048	CORK	IRL		06/21/2019		(26,350)		(549)			(549)	23,907	(2,992)			2,992	2,992
100091921	AMSTERDAM	NLD		01/27/2023		(18,808)						18,548	(260)		260		260
100144849	UNITED KINGDOM	GBR		03/12/2024		(12,876)		(33)			(33)	12,797	(111)		111		111
100145411	UNITED KINGDOM	GBR		03/12/2024		(12,977)		(51)			(51)	12,883	(145)		145		145
100078617	ROOSENDAAL	NLD		01/26/2022		(18,687)						18,475	(212)		212		212
100080267	ZALTBOMMEL	NLD		02/22/2022		(18,562)						18,475	(87)		87		87
100086336	DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022		(18,584)						18,475	(108)		108		108
100084330	ENKHUIZEN/HOORN	NLD		06/30/2022		(18,575)						18,475	(100)		100		100
100086347	UTRECHT	NLD		08/29/2022		4,322						12,867	17,189	20,390	3,200		3,200
100144667	UNITED KINGDOM	GBR		03/12/2024		(14,322)		(24)			(24)	12,968	(1,377)		105	1,273	1,377
100134396	NETHERLANDS	NLD		10/27/2023		(18,602)						18,432	(170)		170		170
100145351	UNITED KINGDOM	GBR		03/12/2024		(12,894)		(37)			(37)	12,758	(172)		172		172
100173597	UNITED KINGDOM	GBR		10/29/2024		(12,950)						12,765	(185)		185		185
100173655	LEEUWARDEN	NLD		10/29/2024		(18,543)						18,426	(117)		117		117
100145209	UNITED KINGDOM	GBR		03/12/2024		(12,635)		(27)			(27)	12,558	(105)		105		105
100139718	UNITED KINGDOM	GBR		12/18/2023		(11,565)						11,441	(124)		124		124
100084315	UDEN	NLD		06/30/2022		(18,637)						18,494	(143)		143		143
100180832	EINDHOVEN	NLD		11/27/2024		(18,499)						18,355	(144)		144		144
100158245	UNITED KINGDOM	GBR		07/09/2024		(15,937)		2,734			2,734	13,093	(109)		109		109
100077934	LELYSTAD	NLD		12/29/2021		(18,436)						18,355	(82)		82		82
100086329	TILBURG	NLD		08/29/2022		(18,454)						18,355	(99)		99		99
100103336	DEN HAAG	NLD		04/28/2023		(18,477)						18,355	(123)		123		123
100088544	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022		(18,585)						18,355	(231)		231		231
100173601	UNITED KINGDOM	GBR		10/29/2024		(12,810)						12,704	(106)		106		106
100144856	UNITED KINGDOM	GBR		03/12/2024		(12,899)		(31)			(31)	12,785	(144)		144		144
100090562	HOOGEVEEN	NLD		12/28/2022		(18,418)						18,288	(130)		130		130
100137291	UNITED KINGDOM	GBR		11/28/2023		(12,782)						12,657	(126)		126		126
100089714	ZUTPHEN	NLD		11/29/2022		(18,494)						18,258	(236)		236		236
100082021	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(18,338)						18,258	(80)		80		80
100083359	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(18,341)						18,258	(83)		83		83
100082018	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(18,336)						18,258	(79)		79		79
100089700	DEN HAAG	NLD		11/29/2022		(18,512)						18,258	(254)		254		254
100091893	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		(18,514)						18,258	(256)		256		256
100147159	UNITED KINGDOM	GBR		03/27/2024		(12,755)						12,642	(113)		113		113
100145145	UNITED KINGDOM	GBR		03/12/2024		(12,677)		(39)			(39)	12,618	(97)		97		97
100078595	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(16,966)						18,076	1,111	1,210	99		99
100144707	UNITED KINGDOM	GBR		03/12/2024		(12,794)		(53)			(53)	12,701	(146)		146		146
100147301	AMERSFOORT	NLD		03/27/2024		(18,362)						18,219	(143)		143		143
100145576	UNITED KINGDOM	GBR		03/12/2024		(15,366)		1,031			1,031	12,958	(1,377)		104	1,273	1,377
100145492	UNITED KINGDOM	GBR		03/12/2024		(12,754)		(44)			(44)	12,597	(201)		201		201

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion		Capitalized Deferred Interest and Other							
100082792	KATWIJK	NLD		04/27/2022		(18,282)						18,200	(82)		82		82
100078531	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(19,811)						19,514	(297)		297		297
100139848	UNITED KINGDOM	GBR		12/18/2023		(10,965)						12,379	1,414	1,631	217		217
100101709	ZAANDAM	NLD		03/30/2023		(18,331)						18,162	(169)		169		169
100168846	UNITED KINGDOM	GBR		09/26/2024		(12,676)						12,557	(119)		119		119
100145441	UNITED KINGDOM	GBR		03/12/2024		(12,628)		(38)			(38)	12,548	(118)		118		118
100158330	UNITED KINGDOM	GBR		07/09/2024		(15,721)		2,692			2,692	12,926	(102)		102		102
100080313	ROTTERDAM	NLD		02/22/2022		(18,247)						18,113	(134)		134		134
100082742	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		(18,239)						18,113	(126)		126		126
100075879	AMSTERDAM	NLD		11/24/2021		(18,197)						18,113	(84)		84		84
100087625	ROOSENDAAL	NLD		09/27/2022		(18,276)						18,113	(163)		163		163
100071423	LEEUWARDEN	NLD		09/30/2021		(18,190)						18,113	(77)		77		77
100087639	NIJMEGEN	NLD		09/27/2022		(11,432)						12,243	810	1,125	315		315
100110796	LELYSTAD	NLD		06/28/2023		(18,251)						18,113	(138)		138		138
100180802	VLAARDINGEN	NLD		11/27/2024		(18,328)						18,065	(263)		263		263
100032898	DUBLIN	IRL		06/21/2019		(16,580)		36			36	17,977	1,434	1,892	377	82	459
100050715	GREATER LONDON	GBR		03/02/2021		(12,715)						12,500	(214)		214		214
100034190	CORK	IRL		06/21/2019		(14,985)		(581)			(581)	17,752	2,187	2,432	158	87	245
100086300	BERGEN OP ZOOM	NLD		08/29/2022		(18,128)						18,024	(104)		104		104
100110806	ALKMAAR	NLD		06/28/2023		(18,155)						18,016	(138)		138		138
100130104	NETHERLANDS	NLD		09/26/2023		(18,163)						18,016	(147)		147		147
100033460	GALWAY	IRL		06/21/2019		(16,035)		563			563	17,811	2,340	2,460	197	(76)	121
100147315	HAARLEM	NLD		03/27/2024		(18,161)						18,021	(140)		140		140
100139788	UNITED KINGDOM	GBR		12/18/2023		(12,635)						12,447	(187)		187		187
100033411	MEATH	IRL		06/21/2019		(11,235)		816			816	17,285	6,866	7,023	250	(93)	157
100085055	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022		(18,119)						17,932	(187)		187		187
100156928	UNITED KINGDOM	GBR		06/27/2024		(11,877)						12,322	445	610	165		165
100130136	NETHERLANDS	NLD		09/26/2023		(18,097)						17,924	(173)		173		173
100070317	CASTRICUM	NLD		08/31/2021		(18,085)						17,920	(165)		165		165
100085105	ROOSENDAAL	NLD		07/27/2022		(18,020)						17,920	(101)		101		101
100108514	DORDRECHT/DRECHTSTEDEN	NLD		05/25/2023		(18,079)						17,920	(159)		159		159
100158218	UNITED KINGDOM	GBR		07/09/2024		(15,430)		2,613			2,613	12,748	(69)		69		69
100157555	HENGELO	NLD		06/28/2024		(18,018)						17,872	(146)		146		146
100080280	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(16,631)						17,737	1,106	1,195	89		89
100070323	WIJCHEN	NLD		08/31/2021		(18,033)						17,858	(174)		174		174
100089706	KATWIJK	NLD		11/29/2022		(17,915)						17,799	(116)		116		116
100139680	UNITED KINGDOM	GBR		12/18/2023		(12,521)						12,332	(189)		189		189
100034124	OFFALY	IRL		06/21/2019		(18,060)		(299)			(299)	17,619	(740)	460	164	1,036	1,200
100071429	DELFT	NLD		09/30/2021		(16,486)						17,677	1,191	1,287	96		96
100139826	UNITED KINGDOM	GBR		12/18/2023		(11,972)						12,229	257	445	188		188
100157558	HELMOND	NLD		06/28/2024		(17,948)						17,751	(197)		197		197
100082790	ENSCHEDE	NLD		04/27/2022		(17,837)						17,751	(87)		87		87
100153759	ACHTHUIZEN	NLD		05/30/2024		(17,897)						17,751	(146)		146		146
100168884	UNITED KINGDOM	GBR		09/26/2024		(12,398)						12,296	(102)		102		102
100185662	UNITED KINGDOM	GBR		12/20/2024		(12,372)						12,284	(89)		89		89
100033833	DONEGAL	IRL		06/21/2019		(15,470)		344			344	17,513	2,388	2,511	192	(69)	123
100173548	UNITED KINGDOM	GBR		10/29/2024		(12,396)						12,283	(114)		114		114
100038935	DUBLIN	IRL		09/27/2019		(14,223)		2,269			2,269	17,220	5,265	6,436	409	761	1,170
100139704	UNITED KINGDOM	GBR		12/18/2023		(10,951)						12,066	1,116	1,293	177		177
100145374	UNITED KINGDOM	GBR		03/12/2024		(13,754)		(85)			(85)	12,384	(1,455)		183	1,273	1,455
100153547	UNITED KINGDOM	GBR		05/29/2024		(12,348)						12,253	(95)		95		95

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081909	ZALTBOMMEL	NLD		03/30/2022		(17,847)						17,688	(159)		159		159
100161625	UNITED KINGDOM	GBR		07/29/2024		(12,346)						12,253	(93)		93		93
100161637	UNITED KINGDOM	GBR		07/29/2024		(12,350)						12,253	(97)		97		97
100165121	UNITED KINGDOM	GBR		08/27/2024		(12,436)						12,253	(183)		183		183
100168911	UNITED KINGDOM	GBR		09/26/2024		(12,435)						12,252	(183)		183		183
100168922	UNITED KINGDOM	GBR		09/26/2024		(12,349)						12,252	(97)		97		97
100145632	UNITED KINGDOM	GBR		03/12/2024		(12,303)		(38)			(38)	12,241	(100)		100		100
100139843	UNITED KINGDOM	GBR		12/18/2023		(11,512)						12,125	613	774	161		161
100168931	ROTTERDAM	NLD		09/26/2024		(17,876)						17,678	(198)		198		198
100074383	LELYSTAD	NLD		11/16/2021		(18,099)						17,896	(203)		203		203
100161592	UNITED KINGDOM	GBR		07/29/2024		(12,394)						12,233	(162)		162		162
100089681	ROTTERDAM	NLD		11/29/2022		(17,734)						17,630	(104)		104		104
100158348	UNITED KINGDOM	GBR		07/09/2024		(14,702)		2,142			2,142	12,501	(59)		59		59
100084283	UTRECHT	NLD		06/30/2022		(15,318)						15,240	(77)		77		77
100157552	BOLSWARD	NLD		06/28/2024		(17,751)						17,606	(146)		146		146
100150247	AMSTERDAM	NLD		04/29/2024		(17,772)						17,597	(175)		175		175
100081904	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(17,715)						17,582	(133)		133		133
100082780	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(17,665)						17,582	(83)		83		83
100082776	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(17,692)						17,582	(111)		111		111
100082016	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(17,657)						17,582	(76)		76		76
100083365	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(17,668)						17,582	(86)		86		86
100103357	GRONINGEN	NLD		04/28/2023		2,672						16,198	18,870	20,053	1,183		1,183
100075873	SPIJKENISSE	NLD		11/24/2021		(17,657)						17,579	(78)		78		78
100161562	UNITED KINGDOM	GBR		07/29/2024		(12,289)						12,168	(121)		121		121
100157554	UTRECHT	NLD		06/28/2024		(17,734)						17,559	(175)		175		175
100081941	UDEN	NLD		03/30/2022		(17,621)						17,550	(71)		71		71
100078583	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(16,331)						17,381	1,050	1,163	113		113
100156936	UNITED KINGDOM	GBR		06/27/2024		(10,781)						11,922	1,141	1,310	169		169
100110779	AMSTERDAM/AMSTELVEEN	NLD		06/28/2023		(17,652)						17,486	(166)		166		166
100038908	GALWAY	IRL		09/27/2019		(2,693)		(299)			(299)	263	(2,730)		(68)	2,798	2,730
100085053	GRONINGEN	NLD		07/27/2022		(17,548)						17,471	(78)		78		78
100158187	UNITED KINGDOM	GBR		07/09/2024		(15,102)		2,592			2,592	12,454	(56)		56		56
100161638	UNITED KINGDOM	GBR		07/29/2024		(12,172)						12,080	(92)		92		92
100165104	UNITED KINGDOM	GBR		08/27/2024		(12,170)						12,079	(91)		91		91
100144728	UNITED KINGDOM	GBR		03/12/2024		(13,647)		17			17	12,244	(1,386)		113	1,273	1,386
100077929	CULEMBORG	NLD		12/29/2021		(16,164)						17,279	1,115	1,199	84		84
100180834	SCHIEDAM	NLD		11/27/2024		(17,517)						17,389	(128)		128		128
100075882	AMSTERDAM	NLD		11/24/2021		(17,463)						17,389	(74)		74		74
100075881	AMSTERDAM	NLD		11/24/2021		(17,469)						17,389	(80)		80		80
100070344	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		(17,467)						17,389	(79)		79		79
100078528	ROTTERDAM	NLD		01/26/2022		(17,663)						17,389	(274)		274		274
100085083	DELFT	NLD		07/27/2022		(15,624)						15,456	(167)		167		167
100147305	SCHIEDAM	NLD		03/27/2024		(17,523)						17,389	(134)		134		134
100071436	LEEUWARDEN	NLD		09/30/2021		(17,463)						17,389	(74)		74		74
100157560	ROTTERDAM	NLD		06/28/2024		(17,528)						17,389	(140)		140		140
100161683	FARSUM	NLD		07/29/2024		(17,510)						17,389	(121)		121		121
100081999	ROOSENDAAL	NLD		03/30/2022		(17,453)						17,389	(65)		65		65
100083375	CAPELLE AAN DEN IJSSEL	NLD		05/27/2022		(17,464)						17,389	(75)		75		75
100090579	SPIJKENISSE	NLD		12/28/2022		(17,508)						17,389	(120)		120		120
100137269	NETHERLANDS	NLD		11/28/2023		(17,547)						17,389	(158)		158		158
100173648	APELDOORN	NLD		10/29/2024		(17,523)						17,340	(183)		183		183

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032958	DUBLIN	IRL		06/21/2019		(17,249)		232			232	17,161	144	793	183	466	649
100165172	UNITED KINGDOM	GBR		08/27/2024		(12,067)						11,966	(101)		101		101
100180882	UNITED KINGDOM	GBR		11/27/2024		(12,049)						11,957	(93)		93		93
100061554	ROTTERDAM	NLD		06/30/2021		(17,405)						17,244	(162)		162		162
100085119	DEN HAAG	NLD		07/27/2022		(17,393)						17,244	(150)		150		150
100082753	SPIJKENISSE	NLD		04/27/2022		(17,324)						17,244	(81)		81		81
100145000	UNITED KINGDOM	GBR		03/12/2024		(12,080)		(26)			(26)	11,917	(188)		188		188
100173661	ARNHEM	NLD		10/29/2024		(14,031)						16,685	2,654	2,941	287		287
100158347	UNITED KINGDOM	GBR		07/09/2024		(14,345)		2,089			2,089	12,198	(58)		58		58
100068688	UTRECHT	NLD		08/30/2021		(17,431)						17,171	(260)		260		260
100145276	UNITED KINGDOM	GBR		03/12/2024		(13,414)		38			38	12,001	(1,374)		101	1,273	1,374
100144714	UNITED KINGDOM	GBR		03/12/2024		(13,609)		21			21	12,144	(1,443)		171	1,273	1,443
100087660	ENSCHEDE	NLD		09/27/2022		(17,036)						16,906	(131)		131		131
100145427	UNITED KINGDOM	GBR		03/12/2024		(13,433)		20			20	12,044	(1,369)		96	1,273	1,369
100173638	ZWOLLE	NLD		10/29/2024		(15,371)						15,256	(116)		116		116
100033743	DUBLIN	IRL		06/21/2019		(15,459)		828			828	16,845	2,214	2,859	72	573	645
100139679	UNITED KINGDOM	GBR		12/18/2023		(12,060)						11,836	(223)		223		223
100139768	UNITED KINGDOM	GBR		12/18/2023		(12,032)						11,837	(195)		195		195
100073593	LELYSTAD	NLD		10/25/2021		(17,372)						17,268	(104)		104		104
100086280	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022		(17,104)						17,026	(77)		77		77
100071435	LEEUWARDEN	NLD		09/30/2021		(17,099)						17,026	(73)		73		73
100088545	BERGEN OP ZOOM	NLD		10/27/2022		(17,136)						17,028	(108)		108		108
100085075	ENSCHEDE	NLD		07/27/2022		(17,114)						17,026	(88)		88		88
100085096	ROTTERDAM	NLD		07/27/2022		(17,113)						17,026	(87)		87		87
100080261	ROOSENDAAL	NLD		02/22/2022		(17,091)						17,026	(65)		65		65
100086352	DOETINCHEM	NLD		08/29/2022		(17,132)						17,026	(106)		106		106
100087598	ENSCHEDE	NLD		09/27/2022		(17,229)						17,026	(202)		202		202
100158230	UNITED KINGDOM	GBR		07/09/2024		(14,360)		2,204			2,204	12,095	(61)		61		61
100144650	UNITED KINGDOM	GBR		01/25/2024		(11,214)						11,113	(101)		101		101
100144900	UNITED KINGDOM	GBR		03/12/2024		(13,036)		(269)			(269)	11,888	(1,417)		144	1,273	1,417
100145090	UNITED KINGDOM	GBR		03/12/2024		(13,356)		14			14	11,973	(1,369)		96	1,273	1,369
100119584	ROTTERDAM	NLD		07/28/2023		(17,130)						17,002	(127)		127		127
100038976	DUBLIN	IRL		09/27/2019		(15,197)		1,373			1,373	16,702	2,878	3,955	303	773	1,076
100153756	S-GRAVENHAGE	NLD		05/30/2024		(17,184)						16,954	(230)		230		230
100071447	DEN HAAG	NLD		09/30/2021		(17,226)						16,954	(272)		272		272
100139740	UNITED KINGDOM	GBR		12/18/2023		(11,324)						11,654	330	467	138		138
100144881	UNITED KINGDOM	GBR		03/12/2024		(13,319)		20			20	11,884	(1,415)		142	1,273	1,415
100068598	ROTTERDAM	NLD		08/30/2021		(17,229)						17,099	(131)		131		131
100070332	WIJCHEN	NLD		08/31/2021		(17,084)						16,919	(165)		165		165
100033902	DUBLIN	IRL		06/21/2019		(14,193)		(34)			(34)	16,429	2,202	3,403	220	981	1,201
100150283	DEURNE	NLD		04/29/2024		(17,036)						16,905	(130)		130		130
500005334001A	FRANEKER	NLD		11/27/2024		(16,985)						16,906	(80)		80		80
100070236	GRONINGEN	NLD		08/31/2021		(16,977)						16,906	(72)		72		72
100099731	SCHIEDAM/VLAARDINGEN	NLD		02/27/2023		(17,052)						16,906	(147)		147		147
100087615	BERGEN OP ZOOM	NLD		09/27/2022		(17,053)						16,906	(147)		147		147
100110788	DEN HAAG	NLD		06/28/2023		(15,338)						15,215	(123)		123		123
100153734	ROTTERDAM	NLD		05/30/2024		(17,043)						16,905	(138)		138		138
100145525	UNITED KINGDOM	GBR		03/12/2024		(13,457)		1,435			1,435	11,960	(62)		62		62
100121066	NETHERLANDS	NLD		08/28/2023		(16,973)						16,860	(113)		113		113
100185637	UNITED KINGDOM	GBR		12/20/2024		(10,913)						11,556	643	833	189		189
100185664	UNITED KINGDOM	GBR		12/20/2024		(11,813)						11,668	(145)		145		145

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068664	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		(15,704)						16,753	1,049	1,154	105		105
100082032	LEIDEN	NLD		03/30/2022		(16,885)						16,815	(70)		70		70
100074376	ROTTERDAM	NLD		11/16/2021		(16,916)						16,809	(107)		107		107
100173557	UNITED KINGDOM	GBR		10/29/2024		(11,780)						11,640	(140)		140		140
100165143	UNITED KINGDOM	GBR		08/27/2024		(11,722)						11,640	(82)		82		82
100074385	LELYSTAD	NLD		11/16/2021		(17,146)						16,954	(192)		192		192
100034613	CORK	IRL		06/21/2019		(15,194)		(52)			(52)	16,552	1,305	2,086	152	629	781
100032982	SLIGO	IRL		06/21/2019		(3,314)		1,729			1,729	15,539	13,955	14,076	222	(100)	122
100145069	UNITED KINGDOM	GBR		03/12/2024		(13,102)		1,146			1,146	11,869	(86)		86		86
100144916	UNITED KINGDOM	GBR		03/12/2024		(11,657)		(81)			(81)	11,573	(165)		165		165
100145439	UNITED KINGDOM	GBR		03/12/2024		(11,651)		(80)			(80)	11,566	(165)		165		165
100145229	UNITED KINGDOM	GBR		03/12/2024		(11,609)		(119)			(119)	11,642	(85)		85		85
100144758	UNITED KINGDOM	GBR		03/12/2024		(11,554)		(115)			(115)	11,539	(131)	34	164		164
100145728	UNITED KINGDOM	GBR		03/12/2024		(11,769)		(42)			(42)	11,611	(201)		201		201
100082717	NOTTINGHAM	GBR		04/26/2022		(11,689)						11,550	(139)		139		139
100088547	ROTTERDAM	NLD		10/27/2022		(16,835)						16,670	(165)		165		165
100165127	UNITED KINGDOM	GBR		08/27/2024		(11,726)						11,548	(178)		178		178
100085085	YERSEKE	NLD		07/27/2022		(16,818)						16,664	(154)		154		154
100173631	MIDDELBURG	NLD		10/29/2024		(16,794)						16,664	(130)		130		130
100070251	ROTTERDAM	NLD		08/31/2021		(16,774)						16,664	(110)		110		110
100157570	ROTTERDAM	NLD		06/28/2024		(16,796)						16,664	(132)		132		132
100082804	GORREDIJK	NLD		04/27/2022		(16,749)						16,664	(85)		85		85
100082000	BERGEN OP ZOOM	NLD		03/30/2022		(16,728)						16,664	(64)		64		64
100161656	MEPPEL	NLD		07/29/2024		(16,785)						16,664	(121)		121		121
100145211	UNITED KINGDOM	GBR		03/12/2024		(11,589)		(36)			(36)	11,536	(89)		89		89
100137277	NETHERLANDS	NLD		11/28/2023		(16,861)						16,664	(197)		197		197
100085038	ROTTERDAM	NLD		07/27/2022		(16,844)						16,664	(180)		180		180
100038507	DUBLIN	IRL		09/27/2019		(18,272)		(327)			(327)	16,944	(1,656)	42	1	1,696	1,698
100103354	DEN HAAG	NLD		04/28/2023		(13,044)						16,120	3,076	3,329	254		254
100141817	KOOG AAN DE ZAAN	NLD		01/29/2024		(16,701)						16,567	(134)		134		134
100086271	HELMOND	NLD		08/29/2022		(16,637)						16,567	(70)		70		70
100086272	HELMOND	NLD		08/29/2022		(16,637)						16,567	(70)		70		70
100083388	HEERLEN	NLD		05/27/2022		(16,648)						16,567	(80)		80		80
100081966	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		(16,683)						16,567	(115)		115		115
100089710	GRONINGEN	NLD		11/29/2022		(16,675)						16,567	(107)		107		107
100085079	WEERT	NLD		07/27/2022		(16,660)						16,567	(92)		92		92
100103358	GRONINGEN	NLD		04/28/2023		(16,831)						16,567	(263)		263		263
100101722	DOETINCHEM	NLD		03/30/2023		(16,061)						16,463	402	619	217		217
100145583	UNITED KINGDOM	GBR		03/12/2024		(13,323)		1,566			1,566	11,714	(43)		43		43
100038442	MEATH	IRL		09/27/2019		(15,250)		1,090			1,090	16,415	2,255	3,259	266	737	1,004
100139732	UNITED KINGDOM	GBR		12/18/2023		(11,046)						11,348	303	438	135		135
100158237	UNITED KINGDOM	GBR		07/09/2024		(14,293)		2,438			2,438	11,758	(98)		98		98
5000052760001A	ZOETERMEER	NLD		11/27/2024		(16,555)						16,471	(84)		84		84
100078589	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(15,308)						16,315	1,007	1,092	85		85
100165139	UNITED KINGDOM	GBR		08/27/2024		(11,485)						11,390	(95)		95		95
100180837	ARNHEM	NLD		11/27/2024		(16,539)						16,422	(117)		117		117
100081899	VALKENBURG AAN DE GEUL	NLD		03/30/2022		(16,502)						16,422	(80)		80		80
100083325	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(16,516)						16,422	(94)		94		94
100130099	NETHERLANDS	NLD		09/26/2023		(16,605)						16,422	(183)		183		183
100090563	DEN HAAG	NLD		12/28/2022		(16,567)						16,422	(145)		145		145
100089730	DEN HAAG	NLD		11/29/2022		(16,620)						16,422	(197)		197		197

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165201	MEEDEN	NLD		08/28/2024		(16,542)						16,422	(119)		119		119
100121061	NETHERLANDS	NLD		08/28/2023		(16,548)						16,422	(126)		126		126
100145040	UNITED KINGDOM	GBR		03/12/2024		(13,717)		678			678	11,649	(1,390)		117	1,273	1,390
100158331	UNITED KINGDOM	GBR		07/09/2024		(14,234)		2,435			2,435	11,706	(93)		93		93
100087659	WEERT	NLD		09/27/2022		(16,506)						16,413	(93)		93		93
100086338	BERGEN OP ZOOM	NLD		08/29/2022		(16,463)						16,374	(89)		89		89
100153571	UNITED KINGDOM	GBR		05/29/2024		(11,496)						11,334	(162)		162		162
100168949	ALKMAAR	NLD		09/26/2024		(16,454)						16,345	(109)		109		109
100158351	UNITED KINGDOM	GBR		07/09/2024		(13,630)		1,983			1,983	11,592	(55)		55		55
100158349	UNITED KINGDOM	GBR		07/09/2024		(13,629)		1,984			1,984	11,591	(55)		55		55
100158350	UNITED KINGDOM	GBR		07/09/2024		(13,629)		1,984			1,984	11,590	(55)		55		55
100158352	UNITED KINGDOM	GBR		07/09/2024		(13,628)		1,984			1,984	11,589	(55)		55		55
100144994	UNITED KINGDOM	GBR		03/12/2024		(5,684)		(163)			(163)	10,571	4,724	5,119	395		395
100145359	UNITED KINGDOM	GBR		03/12/2024		(11,292)		(85)			(85)	11,281	(96)		96		96
100068628	SPIJKENISSE	NLD		08/30/2021		(16,428)						16,302	(126)		126		126
100082002	CASTRICUM	NLD		03/30/2022		(16,424)						16,302	(122)		122		122
100086335	SCHIEDAM/VLAARDINGEN	NLD		08/29/2022		(16,492)						16,302	(191)		191		191
100075856	SPIJKENISSE	NLD		11/24/2021		(16,370)						16,302	(68)		68		68
100144831	UNITED KINGDOM	GBR		03/12/2024		(12,634)		994			994	11,523	(117)		117		117
100077869	ZIERIKZEE	NLD		12/29/2021		(16,412)						16,302	(110)		110		110
100080320	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(16,372)						16,302	(71)		71		71
100078547	ENSCHEDE	NLD		01/26/2022		(16,377)						16,302	(75)		75		75
100145086	UNITED KINGDOM	GBR		03/12/2024		(11,478)		(10)			(10)	11,265	(223)		223		223
100108537	ZUTPHEN	NLD		05/25/2023		(14,643)						14,490	(153)		153		153
100168822	UNITED KINGDOM	GBR		09/26/2024		(11,353)						11,270	(82)		82		82
100084303	GRONINGEN	NLD		06/30/2022		(16,371)						16,261	(110)		110		110
100156957	UNITED KINGDOM	GBR		06/27/2024		(11,391)						11,261	(129)		129		129
100145237	UNITED KINGDOM	GBR		03/12/2024		(11,377)		(31)			(31)	11,247	(161)		161		161
100168905	UNITED KINGDOM	GBR		09/26/2024		(11,369)						11,245	(124)		124		124
100083386	ARNHEM	NLD		05/27/2022		(16,303)						16,229	(73)		73		73
100081982	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(16,289)						16,229	(60)		60		60
100084253	DEN HAAG	NLD		06/30/2022		(16,379)						16,229	(150)		150		150
100088522	DORDRECHT/DRECHTSTEDEN	NLD		10/27/2022		(16,334)						16,229	(105)		105		105
100139916	NETHERLANDS	NLD		12/28/2023		(16,509)						16,229	(280)		280		280
100068691	DEN HAAG	NLD		08/30/2021		(16,453)						16,205	(247)		247		247
100087609	DRACHTEN	NLD		09/27/2022		(16,340)						16,205	(135)		135		135
100144814	UNITED KINGDOM	GBR		03/12/2024		(12,789)		21			21	11,359	(1,409)		136	1,273	1,409
100150239	UNITED KINGDOM	GBR		04/29/2024		(11,312)						11,206	(105)		105		105
100144877	UNITED KINGDOM	GBR		03/12/2024		(12,783)		21			21	11,354	(1,409)		136	1,273	1,409
100173589	UNITED KINGDOM	GBR		10/29/2024		(11,293)						11,190	(103)		103		103
100145575	UNITED KINGDOM	GBR		03/12/2024		(14,172)		1,310			1,310	11,534	(1,328)		56	1,273	1,328
100145030	UNITED KINGDOM	GBR		03/12/2024		(11,312)		(26)			(26)	11,166	(173)		173		173
100139706	UNITED KINGDOM	GBR		12/18/2023		(11,236)						11,154	(82)		82		82
100145455	UNITED KINGDOM	GBR		03/12/2024		(11,209)		(24)			(24)	11,142	(90)		90		90
100145063	UNITED KINGDOM	GBR		03/12/2024		(12,585)		1,166			1,166	11,362	(58)		58		58
100139830	UNITED KINGDOM	GBR		12/18/2023		(10,420)						11,007	587	749	162		162
100145420	UNITED KINGDOM	GBR		03/12/2024		(12,681)		22			22	11,298	(1,361)		88	1,273	1,361
100145428	UNITED KINGDOM	GBR		03/12/2024		(12,670)		25			25	11,284	(1,361)		89	1,273	1,361
100165090	UNITED KINGDOM	GBR		08/27/2024		(11,193)						11,089	(104)		104		104
100078505	GRONINGEN	NLD		01/26/2022		(18,869)						18,717	(153)		153		153
100145463	UNITED KINGDOM	GBR		03/12/2024		(12,698)		38			38	11,251	(1,409)		136	1,273	1,409

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161677	BREDA	NLD		07/29/2024		(16,097)						15,978	(118)		118		118
100034942	WEXFORD	IRL		06/21/2019		(8,453)		153			153	15,246	6,947	7,046	174	(75)	100
100180901	UNITED KINGDOM	GBR		11/27/2024		(11,161)						11,055	(106)		106		106
100173551	UNITED KINGDOM	GBR		10/29/2024		(11,136)						11,054	(81)		81		81
100180877	UNITED KINGDOM	GBR		11/27/2024		(11,143)						11,054	(89)		89		89
100180845	VLISSINGEN	NLD		11/27/2024		(16,062)						15,939	(123)		123		123
100087632	HEERLEN	NLD		09/27/2022		(16,087)						15,939	(147)		147		147
100084279	ROOSENDAAL	NLD		06/30/2022		(16,013)						15,939	(73)		73		73
100077901	RAALTE	NLD		12/29/2021		(16,078)						15,939	(138)		138		138
100161674	ZWIJNDRECHT	NLD		07/29/2024		(16,058)						15,939	(118)		118		118
100082749	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(16,061)						15,939	(121)		121		121
100083335	ROTTERDAM	NLD		05/27/2022		(16,091)						15,939	(151)		151		151
100078543	HEERHUGOWAARD	NLD		01/26/2022		(16,082)						15,939	(143)		143		143
100085137	ENSCHEDE	NLD		07/27/2022		(16,022)						15,939	(83)		83		83
100139783	UNITED KINGDOM	GBR		12/18/2023		(9,612)						10,808	1,196	1,438	241		241
100147302	AMSTERDAM	NLD		03/27/2024		(16,048)						15,945	(102)		102		102
100165146	UNITED KINGDOM	GBR		08/27/2024		(10,575)						10,983	408	563	154		154
100161580	UNITED KINGDOM	GBR		07/29/2024		(11,166)						11,028	(138)		138		138
100156981	UNITED KINGDOM	GBR		06/27/2024		(11,185)						11,028	(158)		158		158
100144645	UNITED KINGDOM	GBR		01/25/2024		(11,182)						11,016	(166)		166		166
100034177	DUBLIN	IRL		06/21/2019		(8,483)		(831)			(831)	15,185	5,871	6,070	142	57	200
100032541	SLIGO	IRL		06/21/2019		(11,679)		(256)			(256)	15,492	3,557	4,209	155	497	652
100130126	NETHERLANDS	NLD		09/26/2023		(16,119)						15,891	(228)		228		228
100157573	OUD-BEIJERLAND	NLD		06/28/2024		(16,012)						15,891	(120)		120		120
100038467	DUBLIN	IRL		09/27/2019		(15,886)		310			310	15,854	278	1,190	86	826	912
100147304	S-GRAVENHAGE	NLD		03/27/2024		(15,997)						15,872	(125)		125		125
100068538	ROTTERDAM	NLD		08/30/2021		(16,016)						15,867	(149)		149		149
100083374	DEN HAAG	NLD		05/27/2022		(15,912)						15,843	(69)		69		69
100103344	ROOSENDAAL	NLD		04/28/2023		(16,067)						15,843	(224)		224		224
100145141	UNITED KINGDOM	GBR		03/12/2024		(12,878)		1,506			1,506	11,235	(137)		137		137
100050732	GREATER LONDON	GBR		03/02/2021		(10,950)						10,950					
100168824	UNITED KINGDOM	GBR		09/26/2024		(11,103)						10,945	(158)		158		158
100180829	UTRECHT	NLD		10/28/2024		(15,879)						15,766	(113)		113		113
100147169	UNITED KINGDOM	GBR		03/27/2024		(11,074)						10,918	(156)		156		156
100089682	HOOGEVEEN	NLD		11/29/2022		(15,976)						15,766	(211)		211		211
100110777	DARTFORD	GBR		06/28/2023		(11,024)						10,906	(118)		118		118
100038476	DUBLIN	IRL		09/27/2019		(13,603)		1,513			1,513	15,422	3,332	4,347	309	706	1,015
100083412	ROOSENDAAL	NLD		05/27/2022		(15,822)						15,722	(100)		100		100
100144762	UNITED KINGDOM	GBR		03/12/2024		(12,457)		22			22	11,048	(1,386)		113	1,273	1,386
100165142	UNITED KINGDOM	GBR		08/27/2024		(8,974)						10,714	1,740	1,845	106		106
100086270	BREDA	NLD		08/29/2022		(15,800)						15,698	(102)		102		102
100086277	BREDA	NLD		08/29/2022		(15,808)						15,698	(110)		110		110
100068586	ROTTERDAM	NLD		08/30/2021		(15,810)						15,688	(122)		122		122
100130127	NETHERLANDS	NLD		09/26/2023		(15,272)						15,557	284	552	267		267
100157548	ULFT	NLD		06/28/2024		(15,834)						15,650	(184)		184		184
100165185	FERWERT	NLD		08/28/2024		(15,761)						15,650	(111)		111		111
100168938	S-GRAVENHAGE	NLD		09/26/2024		(15,822)						15,650	(172)		172		172
100139908	NETHERLANDS	NLD		12/28/2023		(13,241)						15,308	2,067	2,361	294		294
100088527	HOOGEVEEN	NLD		10/27/2022		(15,797)						15,639	(158)		158		158
100038910	DUBLIN	IRL		09/27/2019		(14,802)		950			950	15,496	1,644	1,902	211	47	258
100158275	UNITED KINGDOM	GBR		07/09/2024		(13,471)		2,263			2,263	11,144	(64)		64		64

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173564	UNITED KINGDOM	GBR		10/29/2024		(10,913)						10,825	(88)		88		88
100158195	UNITED KINGDOM	GBR		07/09/2024		(13,483)		2,270			2,270	11,136	(77)		77		77
100083307	APPINGEDAM	NLD		05/27/2022		(15,695)						15,621	(74)		74		74
100082750	ROOSENDAAL	NLD		04/27/2022		(15,676)						15,577	(99)		99		99
100082794	ENSCHEDE	NLD		04/27/2022		(15,660)						15,577	(82)		82		82
100075854	GOUDA	NLD		11/24/2021		(15,669)						15,577	(92)		92		92
100086324	DEN HAAG	NLD		08/29/2022		(15,744)						15,577	(167)		167		167
100078600	HEERLEN	NLD		01/26/2022		(15,717)						15,577	(140)		140		140
100103359	ENSCHEDE	NLD		04/28/2023		(15,686)						15,577	(109)		109		109
100084321	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022		(15,656)						15,577	(79)		79		79
100185690	HILVERSUM	NLD		12/20/2024		(15,672)						15,553	(119)		119		119
100180872	UNITED KINGDOM	GBR		11/27/2024		(10,861)						10,773	(87)		87		87
100083347	ROTTERDAM	NLD		05/27/2022		(15,613)						15,553	(60)		60		60
100145475	UNITED KINGDOM	GBR		03/12/2024		(10,875)		(11)			(11)	10,757	(129)		129		129
100168827	UNITED KINGDOM	GBR		09/26/2024		(10,875)						10,748	(127)		127		127
100173545	UNITED KINGDOM	GBR		10/29/2024		(10,831)						10,748	(83)		83		83
100180875	UNITED KINGDOM	GBR		11/27/2024		(10,834)						10,747	(87)		87		87
100038619	DUBLIN	IRL		09/27/2019		(14,098)		1,290			1,290	15,285	2,477	2,770	248	45	293
100185648	UNITED KINGDOM	GBR		12/20/2024		(10,884)						10,734	(150)		150		150
100144688	UNITED KINGDOM	GBR		03/12/2024		(10,909)		(45)			(45)	10,776	(177)		177		177
100038739	GALWAY	IRL		09/27/2019		(17,802)		(926)			(926)	15,691	(3,037)		(75)	3,112	3,037
100156975	UNITED KINGDOM	GBR		06/27/2024		(10,797)						10,722	(76)		76		76
100086306	AMSTERDAM	NLD		08/29/2022		(15,610)						15,456	(154)		154		154
100070281	GRONINGEN	NLD		08/31/2021		(15,577)						15,456	(121)		121		121
100165179	VLAARDINGEN	NLD		08/28/2024		(15,564)						15,456	(107)		107		107
100082734	AMSTERDAM	NLD		04/27/2022		(15,511)						15,456	(55)		55		55
100090559	HEERHUGOWAARD	NLD		12/28/2022		(15,564)						15,456	(107)		107		107
100088509	CULEMBORG	NLD		10/27/2022		(15,663)						15,456	(207)		207		207
100091922	BERGEN OP ZOOM	NLD		01/27/2023		(15,572)						15,456	(115)		115		115
100139762	UNITED KINGDOM	GBR		12/18/2023		(10,813)						10,696	(117)		117		117
100165105	UNITED KINGDOM	GBR		08/27/2024		(10,767)						10,687	(80)		80		80
100168935	AMSTERDAM	NLD		09/26/2024		(15,498)						15,401	(97)		97		97
100153755	S-GRAVENHAGE	NLD		05/30/2024		(15,593)						15,384	(209)		209		209
100156948	UNITED KINGDOM	GBR		06/27/2024		(10,055)						10,553	498	661	163		163
100121059	NETHERLANDS	NLD		08/28/2023		(15,478)						15,360	(118)		118		118
100145358	UNITED KINGDOM	GBR		03/12/2024		(10,695)		(75)			(75)	10,618	(151)		151		151
100038821	DUBLIN	IRL		09/27/2019		(16,912)		(364)			(364)	15,449	(1,827)			1,827	1,827
100144914	UNITED KINGDOM	GBR		03/12/2024		(10,693)		(74)			(74)	10,616	(151)		151		151
100165135	UNITED KINGDOM	GBR		08/27/2024		(10,696)						10,620	(77)		77		77
100139809	UNITED KINGDOM	GBR		12/18/2023		(10,778)						10,599	(179)		179		179
100090572	S-HERTOGENBOSCH	NLD		12/28/2022		(15,559)						15,312	(248)		248		248
100085054	LEIDEN	NLD		07/27/2022		(13,477)						13,389	(88)		88		88
100082759	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(15,329)						15,263	(66)		66		66
100145166	UNITED KINGDOM	GBR		03/12/2024		(10,612)		(38)			(38)	10,557	(93)		93		93
100050684	GREATER LONDON	GBR		03/02/2021		166,948						13,696	180,644	83,563	(1,922)	(95,159)	(97,081)
100158174	UNITED KINGDOM	GBR		07/09/2024		(13,154)		2,237			2,237	10,863	(54)		54		54
100061548	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021		(15,396)						15,215	(181)		181		181
100068571	ROTTERDAM	NLD		08/30/2021		(15,328)						15,215	(113)		113		113
100083322	ROTTERDAM	NLD		05/27/2022		(15,282)						15,215	(67)		67		67
100083435	CASTRICUM	NLD		05/27/2022		(15,316)						15,215	(101)		101		101
100143816	HOOGEVEEN	NLD		02/27/2024		(15,423)						15,215	(208)		208		208

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141822	HOOGEVEEN	NLD		01/29/2024		(15,340)						15,215	(125)		125		125
100087661	OOSTBURG	NLD		09/27/2022		(15,368)						15,215	(153)		153		153
100143834	ROTTERDAM	NLD		02/27/2024		(15,334)						15,215	(119)		119		119
100161660	LEEUWARDEN	NLD		07/29/2024		(15,338)						15,215	(123)		123		123
100082806	VENLO	NLD		04/27/2022		(15,287)						15,215	(72)		72		72
100080293	VENLO	NLD		02/22/2022		(15,275)						15,215	(60)		60		60
100082775	DEN HAAG	NLD		04/27/2022		(15,353)						15,215	(138)		138		138
100091899	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		(15,348)						15,215	(133)		133		133
100139919	NETHERLANDS	NLD		12/28/2023		(15,363)						15,215	(148)		148		148
100139915	NETHERLANDS	NLD		12/28/2023		(15,352)						15,215	(137)		137		137
100145689	UNITED KINGDOM	GBR		03/12/2024		(12,074)		8			8	10,708	(1,359)		86	1,273	1,359
100085073	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		(15,467)						15,215	(252)		252		252
100090595	ROTTERDAM	NLD		12/28/2022		(15,404)						15,190	(214)		214		214
100168903	UNITED KINGDOM	GBR		09/26/2024		(10,628)						10,502	(126)		126		126
100091912	HEERHUGOWAARD	NLD		01/27/2023		(15,381)						15,167	(215)		215		215
100038627	DUBLIN	IRL		09/27/2019		(13,914)		1,184			1,184	14,951	2,221	2,500	234	45	279
100091902	LEEUWARDEN	NLD		01/27/2023		(15,357)						15,143	(214)		214		214
100130105	NETHERLANDS	NLD		09/26/2023		(15,251)						15,128	(123)		123		123
100180871	UNITED KINGDOM	GBR		11/27/2024		(10,550)						10,466	(85)		85		85
100180908	UNITED KINGDOM	GBR		11/27/2024		(10,540)						10,461	(78)		78		78
5.00005E+11	APPELSCHA	NLD		04/26/2024		(17,328)						14,611	(2,717)		2,717		2,717
100165098	UNITED KINGDOM	GBR		08/27/2024		(10,544)						10,455	(89)		89		89
100168845	UNITED KINGDOM	GBR		09/26/2024		(10,550)						10,445	(105)		105		105
100185641	UNITED KINGDOM	GBR		12/20/2024		(10,519)						10,441	(78)		78		78
100180874	UNITED KINGDOM	GBR		11/27/2024		(10,524)						10,440	(84)		84		84
100180923	UNITED KINGDOM	GBR		11/27/2024		(10,524)						10,440	(84)		84		84
100080299	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(15,137)						15,070	(67)		67		67
100082001	ROOSENDAAL	NLD		03/30/2022		(15,126)						15,070	(56)		56		56
100165123	UNITED KINGDOM	GBR		08/27/2024		(10,583)						10,440	(143)		143		143
100078596	ENSCHEDE	NLD		01/26/2022		(15,143)						15,070	(73)		73		73
100147338	ROTTERDAM	NLD		03/27/2024		(15,188)						15,070	(118)		118		118
100081969	ARNHEM	NLD		03/30/2022		(14,013)						14,910	897	989	92		92
100161575	UNITED KINGDOM	GBR		07/29/2024		(10,539)						10,415	(124)		124		124
100156970	UNITED KINGDOM	GBR		06/27/2024		(10,552)						10,416	(136)		136		136
100185657	UNITED KINGDOM	GBR		12/20/2024		(9,751)						10,311	560	743	183		183
100130133	NETHERLANDS	NLD		09/26/2023		(15,241)						15,024	(217)		217		217
100145001	UNITED KINGDOM	GBR		03/12/2024		(10,592)		(41)			(41)	10,484	(149)		149		149
100168856	UNITED KINGDOM	GBR		09/26/2024		(9,794)						10,351	557	645	88		88
100150224	UNITED KINGDOM	GBR		04/29/2024		(10,495)						10,395	(100)		100		100
100157007	UNITED KINGDOM	GBR		06/27/2024		(10,530)						10,395	(135)		135		135
100145311	UNITED KINGDOM	GBR		03/12/2024		(11,859)		18			18	10,482	(1,359)		87	1,273	1,359
100083303	CASTRICUM	NLD		05/27/2022		(14,086)						14,007	(78)		78		78
100085100	BERGEN OP ZOOM	NLD		07/27/2022		(15,088)						14,998	(90)		90		90
100168875	UNITED KINGDOM	GBR		09/26/2024		(9,895)						10,335	439	521	82		82
100168957	HUISSEN	NLD		09/10/2024		(15,103)						14,973	(130)		130		130
100147300	LOPIKERKAPEL	NLD		03/27/2024		(15,220)						14,973	(246)		246		246
100161642	UNITED KINGDOM	GBR		07/29/2024		(10,479)						10,354	(125)		125		125
100147317	SCHIEDAM	NLD		03/27/2024		(12,688)						14,554	1,866	2,174	308		308
100034561	DUBLIN	IRL		06/21/2019		(12,014)		731			731	14,608	3,325	3,855	200	330	530
100082030	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(14,983)						14,925	(57)		57		57
100103347	ENSCHEDE	NLD		04/28/2023		(15,136)						14,925	(211)		211		211

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145603	UNITED KINGDOM	GBR		03/12/2024		(10,482)		(35)			(35)	10,406	(111)		111		111
100034774	CORK	IRL		06/21/2019		(13,328)		(349)			(349)	14,727	1,050	1,351	218	83	300
100153564	UNITED KINGDOM	GBR		05/29/2024		(10,482)						10,320	(162)		162		162
100161634	UNITED KINGDOM	GBR		07/29/2024		(10,396)						10,312	(84)		84		84
100070347	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		(14,942)						14,877	(65)		65		65
100085127	FRANEKER	NLD		07/27/2022		(14,968)						14,877	(91)		91		91
100145064	UNITED KINGDOM	GBR		03/12/2024		(13,243)		1,292			1,292	10,630	(1,321)		49	1,273	1,321
100165144	UNITED KINGDOM	GBR		08/27/2024		(10,406)						10,292	(114)		114		114
100085087	ZIERIKZEE	NLD		07/27/2022		(14,990)						14,853	(137)		137		137
100084311	SCHIEDAM/VLAARDINGEN	NLD		06/30/2022		(14,929)						14,853	(76)		76		76
100078577	DEN HAAG	NLD		01/26/2022		(14,980)						14,853	(127)		127		127
100139694	UNITED KINGDOM	GBR		12/18/2023		(10,348)						10,261	(87)		87		87
100158194	UNITED KINGDOM	GBR		07/09/2024		(12,709)		2,108			2,108	10,549	(52)		52		52
100144759	UNITED KINGDOM	GBR		03/12/2024		(10,334)		(92)			(92)	10,310	(117)		117		117
100084285	ALMELO	NLD		06/30/2022		(13,978)						14,600	622	815	193		193
100139770	UNITED KINGDOM	GBR		12/18/2023		(10,388)						10,226	(161)		161		161
100033360	LIMERICK	IRL		06/21/2019		(5,282)		1,128			1,128	14,021	9,867	10,040	255	(82)	173
100139800	UNITED KINGDOM	GBR		12/18/2023		(10,312)						10,210	(102)		102		102
100139785	UNITED KINGDOM	GBR		12/18/2023		(10,232)						10,143	(90)		90		90
100144749	UNITED KINGDOM	GBR		03/12/2024		44,159		(2,540)			(2,540)	6,391	48,010	51,548	2,265	1,273	3,538
100038907	DUBLIN	IRL		09/27/2019		(13,432)		1,017			1,017	14,532	2,117	3,042	247	679	925
100156959	UNITED KINGDOM	GBR		06/27/2024		(10,312)						10,180	(132)		132		132
100145111	UNITED KINGDOM	GBR		03/12/2024		(10,698)		444			444	10,166	(88)	22	111		111
100158263	UNITED KINGDOM	GBR		07/09/2024		(12,623)		2,124			2,124	10,454	(45)		45		45
100088579	HEERHUGOWAARD	NLD		10/27/2022		(14,895)						14,732	(163)		163		163
100134407	NETHERLANDS	NLD		10/27/2023		1,734						12,777	14,510	15,979	1,468		1,468
100144772	UNITED KINGDOM	GBR		03/12/2024		(9,841)		(37)			(37)	8,539	(1,340)		67	1,273	1,340
100086320	DEN HAAG	NLD		08/29/2022		(14,721)						14,635	(86)		86		86
100185674	UNITED KINGDOM	GBR		12/20/2024		(10,255)						10,133	(122)		122		122
100145705	UNITED KINGDOM	GBR		03/12/2024		(11,701)		36			36	10,273	(1,392)		119	1,273	1,392
100153572	UNITED KINGDOM	GBR		05/29/2024		(10,194)						10,109	(85)		85		85
100168876	UNITED KINGDOM	GBR		09/26/2024		(10,195)						10,106	(89)		89		89
100168877	UNITED KINGDOM	GBR		09/26/2024		(10,195)						10,106	(89)		89		89
100168878	UNITED KINGDOM	GBR		09/26/2024		(10,195)						10,106	(89)		89		89
100078530	ROTTERDAM	NLD		01/26/2022		(10,661)						14,127	3,465	3,721	255		255
100089659	VENRAY	NLD		11/29/2022		(14,684)						14,577	(106)		106		106
100158343	UNITED KINGDOM	GBR		07/09/2024		(12,096)		1,725			1,725	10,322	(49)		49		49
100180841	S-GRAVENHAGE	NLD		11/27/2024		(11,912)						14,049	2,137	2,436	299		299
100078599	ENSCHEDE	NLD		01/26/2022		(14,595)						14,539	(56)		56		56
100139751	UNITED KINGDOM	GBR		12/18/2023		(9,660)						9,987	327	478	151		151
100147340	DORDRECHT	NLD		03/27/2024		(14,686)						14,539	(147)		147		147
100088521	FRANEKER	NLD		10/27/2022		(14,733)						14,539	(194)		194		194
100153589	UNITED KINGDOM	GBR		05/29/2024		(10,151)						10,067	(84)		84		84
100145574	UNITED KINGDOM	GBR		03/12/2024		(13,086)		1,362			1,362	10,404	(1,320)		47	1,273	1,320
100153586	UNITED KINGDOM	GBR		05/29/2024		(10,159)						10,064	(96)		96		96
100144748	UNITED KINGDOM	GBR		03/12/2024		(10,172)		(62)			(62)	10,121	(113)		113		113
100145083	UNITED KINGDOM	GBR		03/12/2024		(11,631)		43			43	10,205	(1,383)		110	1,273	1,383
100185689	HILVERSUM	NLD		12/20/2024		(14,606)						14,490	(115)		115		115
100180835	ROTTERDAM	NLD		11/27/2024		(14,597)						14,490	(107)		107		107
100083385	ZALTBOMMEL	NLD		05/27/2022		(14,577)						14,490	(87)		87		87
100086296	ALMELO	NLD		08/29/2022		(14,610)						14,490	(120)		120		120

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085032	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		(14,711)						14,490	(221)		221		221
100153763	NES	NLD		05/30/2024		(14,588)						14,490	(98)		98		98
100084324	MAASTRICHT	NLD		06/30/2022		(14,571)						14,490	(80)		80		80
100110780	FRANEKER	NLD		06/28/2023		(14,610)						14,490	(120)		120		120
100085023	ROTTERDAM	NLD		07/27/2022		(14,546)						14,490	(56)		56		56
100086323	ZIERIKZEE	NLD		08/29/2022		(14,655)						14,490	(165)		165		165
100110790	ARNHEM	NLD		06/28/2023		(14,606)						14,490	(115)		115		115
100147298	ZUNDERT	NLD		03/27/2024		(14,575)						14,473	(103)		103		103
100086331	ZOETERMEER	NLD		08/29/2022		(16,310)						16,229	(81)		81		81
100130135	NETHERLANDS	NLD		09/26/2023		(14,599)						14,461	(138)		138		138
100168947	GRONINGEN	NLD		09/26/2024		(11,776)						14,230	2,454	2,604	150		150
100156972	UNITED KINGDOM	GBR		06/27/2024		(10,101)						10,008	(93)		93		93
100080287	MAASTRICHT	NLD		02/22/2022		(14,504)						14,442	(62)		62		62
100110784	ALKMAAR	NLD		06/28/2023		(14,024)						14,339	315	539	224		224
100032288	DUBLIN	IRL		06/21/2019		(12,896)		(305)			(305)	14,255	1,053	1,323	196	74	270
100145714	UNITED KINGDOM	GBR		03/12/2024		(10,135)		(43)			(43)	10,072	(105)		105		105
100158188	UNITED KINGDOM	GBR		07/09/2024		(12,462)		2,134			2,134	10,281	(46)		46		46
100038795	DUBLIN	IRL		09/27/2019		(11,113)		1,904			1,904	14,110	4,901	4,806	359	(455)	(95)
100168895	UNITED KINGDOM	GBR		09/26/2024		(10,042)						9,966	(76)		76		76
100153584	UNITED KINGDOM	GBR		05/29/2024		(10,058)						9,965	(93)		93		93
100032451	DUBLIN	IRL		06/21/2019		(12,098)		683			683	14,165	2,750	2,841	157	(66)	91
100165161	UNITED KINGDOM	GBR		08/27/2024		(10,064)						9,963	(101)		101		101
100139792	UNITED KINGDOM	GBR		12/18/2023		(10,057)						9,947	(110)		110		110
100185645	UNITED KINGDOM	GBR		12/20/2024		(10,042)						9,946	(96)	44	141		141
100145731	UNITED KINGDOM	GBR		03/12/2024		(11,491)		28			28	10,114	(1,350)		77	1,273	1,350
100139763	UNITED KINGDOM	GBR		12/18/2023		(10,105)						9,937	(168)		168		168
100158252	UNITED KINGDOM	GBR		07/09/2024		(12,280)		2,009			2,009	10,216	(55)		55		55
100139851	UNITED KINGDOM	GBR		12/18/2023		(8,778)						9,758	980	1,133	153		153
100158244	UNITED KINGDOM	GBR		07/09/2024		(12,419)		2,117			2,117	10,217	(85)		85		85
5.00005E+11	HAARLEM	NLD		03/26/2024		(16,468)						13,766	(2,702)		2,702		2,702
100158216	UNITED KINGDOM	GBR		07/09/2024		(12,417)		2,117			2,117	10,215	(85)		85		85
100158242	UNITED KINGDOM	GBR		07/09/2024		(12,417)		2,117			2,117	10,215	(85)		85		85
100158214	UNITED KINGDOM	GBR		07/09/2024		(12,417)		2,117			2,117	10,215	(85)		85		85
100158215	UNITED KINGDOM	GBR		07/09/2024		(12,416)		2,117			2,117	10,215	(85)		85		85
100158243	UNITED KINGDOM	GBR		07/09/2024		(12,414)		2,117			2,117	10,212	(85)		85		85
100039198	DUBLIN	IRL		09/27/2019		(3,071)		3,401			3,401	12,710	13,040	13,820	779		779
100145378	UNITED KINGDOM	GBR		03/12/2024		(11,491)		34			34	10,047	(1,410)		137	1,273	1,410
100156938	UNITED KINGDOM	GBR		06/27/2024		(10,034)						9,900	(134)		134		134
100145418	UNITED KINGDOM	GBR		03/12/2024		(11,451)		30			30	10,058	(1,362)		90	1,273	1,362
100145289	UNITED KINGDOM	GBR		03/12/2024		(9,962)		(34)			(34)	9,882	(115)		115		115
100082769	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		(14,359)						14,273	(86)		86		86
5000050830002A	MADE	NLD		12/20/2024		(14,329)						14,261	(68)		68		68
100090577	HEERHUGOWAARD	NLD		12/28/2022		(14,424)						14,249	(175)		175		175
100082763	AMSTERDAM	NLD		04/27/2022		(10,414)						13,518	3,104	3,520	416		416
100139739	UNITED KINGDOM	GBR		12/18/2023		(9,280)						9,767	488	625	138		138
100165103	UNITED KINGDOM	GBR		08/27/2024		(9,946)						9,861	(85)		85		85
100161599	UNITED KINGDOM	GBR		07/29/2024		(9,948)						9,851	(98)		98		98
100038996	MEATH	IRL		09/27/2019		(13,503)		688			688	14,114	1,298	2,144	202	644	845
100089689	OOSTBURG	NLD		11/29/2022		(14,330)						14,201	(129)		129		129
100089709	GRONINGEN	NLD		11/29/2022		(14,293)						14,201	(92)		92		92
100087602	TIEL	NLD		09/27/2022		(14,287)						14,201	(86)		86		86

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100087624	WEERT	NLD		09/27/2022		(14,308)						14,201	(107)		107		107
100082767	DEN HAAG	NLD		04/27/2022		(13,272)						14,011	739	874	135		135
100085128	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022		(12,661)						12,558	(102)		102		102
100158251	UNITED KINGDOM	GBR		07/09/2024		(11,948)		1,818			1,818	10,073	(57)		57		57
100168851	UNITED KINGDOM	GBR		09/26/2024		(9,889)						9,814	(75)		75		75
100145157	UNITED KINGDOM	GBR		03/12/2024		(9,952)		(30)			(30)	9,791	(191)		191		191
100168836	UNITED KINGDOM	GBR		09/26/2024		(9,894)						9,805	(88)		88		88
100156991	UNITED KINGDOM	GBR		06/27/2024		(9,921)						9,803	(117)		117		117
100156979	UNITED KINGDOM	GBR		06/27/2024		(9,877)						9,803	(74)		74		74
100161564	UNITED KINGDOM	GBR		07/29/2024		(9,881)						9,803	(78)		78		78
100108531	ZIERIKZEE	NLD		05/25/2023		18,775						11,010	29,785	31,627	1,842		1,842
100070221	ROTTERDAM	NLD		08/31/2021		(14,272)						14,128	(144)		144		144
100089657	ROOSENDAAL	NLD		11/29/2022		(14,263)						14,128	(135)		135		135
100083416	ROOSENDAAL	NLD		05/27/2022		(14,194)						14,128	(66)		66		66
100165211	SCHIEDAM	NLD		08/28/2024		(14,306)						14,128	(178)		178		178
100078551	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(14,251)						14,128	(123)		123		123
100081979	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(14,180)						14,128	(52)		52		52
100087655	ALMELO	NLD		09/27/2022		(14,221)						14,128	(93)		93		93
100084261	ARNHEM	NLD		06/30/2022		(14,231)						14,128	(103)		103		103
100033496	OFFALY	IRL		06/21/2019		(17,635)		164			164	14,857	(2,614)			2,614	2,614
100139721	UNITED KINGDOM	GBR		12/18/2023		(9,667)						9,731	64		(64)		(64)
100158173	UNITED KINGDOM	GBR		07/09/2024		(11,888)		1,847			1,847	9,989	(52)		52		52
100139726	UNITED KINGDOM	GBR		12/18/2023		(9,618)						9,686	68	206	138		138
100139911	NETHERLANDS	NLD		12/28/2023		(12,691)						13,836	1,145	1,387	242		242
100168874	UNITED KINGDOM	GBR		09/26/2024		(9,851)						9,721	(130)		130		130
100137292	UNITED KINGDOM	GBR		11/28/2023		(9,800)						9,703	(96)		96		96
100137293	UNITED KINGDOM	GBR		11/28/2023		(9,800)						9,703	(96)		96		96
100150256	BEVERWIJK	NLD		04/29/2024		(14,135)						14,007	(127)		127		127
100173639	ROTTERDAM	NLD		10/29/2024		(14,131)						14,007	(124)		124		124
100180811	ROTTERDAM	NLD		11/27/2024		(14,113)						14,007	(105)		105		105
100130102	NETHERLANDS	NLD		09/26/2023		(14,164)						14,007	(157)		157		157
100143830	GORINCHEM	NLD		02/27/2024		(14,116)						14,007	(108)		108		108
100165209	SCHIEDAM	NLD		08/28/2024		(14,113)						14,007	(105)		105		105
100145135	UNITED KINGDOM	GBR		03/12/2024		(10,761)		777			777	9,894	(90)		90		90
100144925	UNITED KINGDOM	GBR		03/12/2024		(9,697)		(75)			(75)	9,691	(81)		81		81
100038624	DUBLIN	IRL		09/27/2019		(15,322)		981			981	14,164	(176)		161	15	176
100145214	UNITED KINGDOM	GBR		03/12/2024		(9,741)		(33)			(33)	9,696	(78)		78		78
100145252	UNITED KINGDOM	GBR		03/12/2024		(9,872)		(36)			(36)	9,740	(168)		168		168
100145484	UNITED KINGDOM	GBR		03/12/2024		(9,827)		(19)			(19)	9,676	(170)		170		170
100139799	UNITED KINGDOM	GBR		12/18/2023		(9,770)						9,671	(99)		99		99
100145250	UNITED KINGDOM	GBR		03/12/2024		(9,723)		(113)			(113)	9,711	(124)		124		124
100081895	DEN HAAG	NLD		03/30/2022		(14,056)						13,947	(109)		109		109
100145101	UNITED KINGDOM	GBR		03/12/2024		(10,909)		989			989	9,862	(58)		58		58
100033450	LIMERICK	IRL		06/21/2019		(11,748)		544			544	13,732	2,528	2,558	90	(61)	30
100173683	SCHIEDAM	NLD		10/29/2024		(14,003)						13,911	(92)		92		92
100077913	LELYSTAD	NLD		12/29/2021		(13,971)						13,911	(60)		60		60
100145248	UNITED KINGDOM	GBR		03/12/2024		(9,695)		(96)			(96)	9,703	(88)	3	91		91
100034452	MEATH	IRL		06/21/2019		(10,222)						13,607	3,385	4,301	78	838	916
100158213	UNITED KINGDOM	GBR		07/09/2024		(11,994)		2,047			2,047	9,904	(43)		43		43
100145646	UNITED KINGDOM	GBR		03/12/2024		(9,168)		589			589	9,698	1,119	1,273	154		154
100158246	UNITED KINGDOM	GBR		07/09/2024		(11,062)		1,208			1,208	9,769	(85)		85		85

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081906	ROTTERDAM	NLD		03/30/2022		(13,969)						13,863	(107)		107		107
100089673	DEVENTER	NLD		11/29/2022		(14,001)						13,863	(139)		139		139
100158395	UNITED KINGDOM	GBR		07/09/2024		(11,755)		1,853			1,853	9,852	(50)		50		50
100144824	UNITED KINGDOM	GBR		03/12/2024		(9,673)		(91)			(91)	9,623	(142)		142		142
100091897	CULEMBORG	NLD		01/27/2023		(14,038)						13,814	(223)		223		223
100161577	UNITED KINGDOM	GBR		07/29/2024		(9,637)						9,564	(73)		73		73
100161618	UNITED KINGDOM	GBR		07/29/2024		(9,637)						9,564	(73)		73		73
100161570	UNITED KINGDOM	GBR		07/29/2024		(7,764)						9,377	1,614	1,806	192		192
100034589	CORK	IRL		06/21/2019		(6,510)		1,224			1,224	13,104	7,818	7,906	162	(74)	88
100145768	UNITED KINGDOM	GBR		03/12/2024		(10,807)		(218)			(218)	9,666	(1,359)		86	1,273	1,359
100145770	UNITED KINGDOM	GBR		03/12/2024		(10,807)		(217)			(217)	9,666	(1,359)		86	1,273	1,359
100065897	ROTTERDAM	NLD		07/30/2021		(13,884)						13,766	(118)		118		118
100081983	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(13,853)						13,766	(88)		88		88
100153752	LEEUWARDEN	NLD		05/30/2024		(13,957)						13,766	(191)		191		191
100082052	SPIJKENISSE	NLD		03/30/2022		(13,826)						13,766	(60)		60		60
100086325	GORREDIJK	NLD		08/29/2022		(13,851)						13,766	(86)		86		86
100086334	GORREDIJK	NLD		08/29/2022		(13,858)						13,766	(92)		92		92
100145776	UNITED KINGDOM	GBR		03/12/2024		(9,661)		(40)			(40)	9,591	(110)		110		110
100165092	UNITED KINGDOM	GBR		08/27/2024		(9,627)						9,523	(105)		105		105
100038593	DUBLIN	IRL		09/27/2019		(8,877)		1,789			1,789	13,135	6,047	6,214	446	(280)	166
100153546	UNITED KINGDOM	GBR		05/29/2024		(9,564)						9,497	(67)		67		67
100158326	UNITED KINGDOM	GBR		07/09/2024		(11,310)		1,718			1,718	9,732	140	192	52		52
100168855	UNITED KINGDOM	GBR		09/26/2024		(9,547)						9,475	(72)		72		72
100180865	UNITED KINGDOM	GBR		11/27/2024		(9,579)						9,466	(113)		113		113
100144712	UNITED KINGDOM	GBR		03/12/2024		(9,510)		(33)			(33)	9,459	(84)		84		84
100082040	ROTTERDAM	NLD		03/30/2022		(13,671)						13,621	(50)		50		50
100086307	ROTTERDAM	NLD		08/29/2022		(13,698)						13,621	(77)		77		77
100091905	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		(13,723)						13,621	(102)		102		102
100137270	NETHERLANDS	NLD		11/28/2023		(13,732)						13,620	(113)		113		113
100082034	LEIDEN	NLD		03/30/2022		(13,672)						13,615	(57)		57		57
100065951	KATWIJK	NLD		07/30/2021		(13,730)						13,615	(115)		115		115
100061552	ROTTERDAM	NLD		06/30/2021		(13,845)						13,647	(197)		197		197
100145073	UNITED KINGDOM	GBR		03/12/2024		(10,463)		797			797	9,590	(76)		76		76
100084295	UTRECHT	NLD		06/30/2022		(8,816)						12,654	3,839	4,289	451		451
100084293	UTRECHT	NLD		06/30/2022		(8,801)						12,646	3,844	4,295	450		450
100143821	VLAARDINGEN	NLD		02/27/2024		(9,848)						12,982	3,134	3,414	280		280
100180927	UNITED KINGDOM	GBR		11/27/2024		(9,529)						9,393	(135)		135		135
100180928	UNITED KINGDOM	GBR		11/27/2024		(9,529)						9,393	(135)		135		135
100144977	UNITED KINGDOM	GBR		03/12/2024		(10,334)		679			679	9,569	(87)		87		87
100144680	UNITED KINGDOM	GBR		03/12/2024		(12,470)		2,875			2,875	9,582	(13)		13		13
100180888	UNITED KINGDOM	GBR		11/27/2024		(9,442)						9,371	(70)		70		70
100075846	ARNHEM	NLD		11/24/2021		(13,634)						13,524	(110)		110		110
100173662	ARNHEM	NLD		10/29/2024		(13,625)						13,524	(101)		101		101
100180850	ROTTERDAM	NLD		11/27/2024		(13,619)						13,524	(95)		95		95
100110795	CASTRICUM	NLD		06/28/2023		(13,638)						13,524	(113)		113		113
100143820	ROTTERDAM	NLD		02/27/2024		(13,699)						13,524	(174)		174		174
100173540	UNITED KINGDOM	GBR		10/29/2024		(8,847)						9,298	451	593	141		141
100134423	NETHERLANDS	NLD		10/27/2023		(13,703)						13,524	(179)		179		179
100085027	ROTTERDAM	NLD		07/27/2022		(13,576)						13,524	(52)		52		52
100121063	NETHERLANDS	NLD		08/28/2023		(13,632)						13,524	(107)		107		107
100088536	GORREDIJK	NLD		10/27/2022		(13,705)						13,524	(181)		181		181

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101730	GRONINGEN	NLD		03/30/2023		(13,632)						13,524	(108)		108		108
100139820	UNITED KINGDOM	GBR		12/18/2023		(9,516)						9,362	(155)		155		155
100153566	UNITED KINGDOM	GBR		05/29/2024		(9,445)						9,359	(86)		86		86
100158190	UNITED KINGDOM	GBR		07/09/2024		(11,533)		1,861			1,861	9,611	(61)		61		61
100180807	VEENENDAAL	NLD		11/27/2024		(13,575)						13,476	(99)		99		99
100165157	UNITED KINGDOM	GBR		08/27/2024		(9,415)						9,335	(80)		80		80
100144761	UNITED KINGDOM	GBR		03/12/2024		(9,374)		(28)			(28)	9,309	(93)		93		93
100139736	UNITED KINGDOM	GBR		12/18/2023		(7,718)						9,068	1,350	1,521	170		170
100145638	UNITED KINGDOM	GBR		03/12/2024		(9,450)		(30)			(30)	9,368	(112)		112		112
100145375	UNITED KINGDOM	GBR		03/12/2024		(9,378)		(114)			(114)	9,308	(184)	1	185		185
100068556	DEN HAAG	NLD		08/30/2021		(13,525)						13,404	(121)		121		121
100083389	SPIJKENISSE	NLD		05/27/2022		(13,479)						13,404	(76)		76		76
100086315	GORREDIJK	NLD		08/29/2022		(13,506)						13,404	(102)		102		102
100185644	UNITED KINGDOM	GBR		12/20/2024		(9,370)						9,285	(85)		85		85
100161658	LEEUWARDEN	NLD		07/29/2024		(13,512)						13,404	(108)		108		108
100091928	VENLO	NLD		01/27/2023		(13,593)						13,404	(190)		190		190
100145508	UNITED KINGDOM	GBR		03/12/2024		(9,334)		(58)			(58)	9,264	(127)		127		127
100168915	UNITED KINGDOM	GBR		09/26/2024		(9,389)						9,274	(115)		115		115
100158295	UNITED KINGDOM	GBR		07/09/2024		(11,567)		1,947			1,947	9,540	(81)		81		81
100134252	UNITED KINGDOM	GBR		10/26/2023		(9,366)						9,257	(109)		109		109
100168945	SCHIEDAM	NLD		09/26/2024		(13,460)						13,355	(105)		105		105
100145205	UNITED KINGDOM	GBR		03/12/2024		(9,302)		(24)			(24)	9,246	(80)		80		80
100145460	UNITED KINGDOM	GBR		03/12/2024		(10,782)		28			28	9,395	(1,359)		87	1,273	1,359
100168893	UNITED KINGDOM	GBR		09/26/2024		(9,328)						9,240	(88)		88		88
100034254	LIMERICK	IRL		06/21/2019		(7,448)		809			809	12,785	6,145	6,223	146	(68)	78
100091916	ALKMAAR	NLD		01/27/2023		(13,478)						13,380	(99)		99		99
100077884	ROTTERDAM	NLD		12/29/2021		(13,382)						13,331	(51)		51		51
100168847	UNITED KINGDOM	GBR		09/26/2024		(9,377)						9,227	(150)		150		150
100090597	ROOSENDAAL	NLD		12/28/2022		(13,410)						13,302	(108)		108		108
100180887	UNITED KINGDOM	GBR		11/27/2024		(9,282)						9,213	(69)		69		69
100144852	UNITED KINGDOM	GBR		03/12/2024		(9,333)		(36)			(36)	9,288	(81)		81		81
100173561	UNITED KINGDOM	GBR		10/29/2024		(9,306)						9,200	(106)		106		106
100147170	UNITED KINGDOM	GBR		03/27/2024		(9,326)						9,194	(132)		132		132
100173574	UNITED KINGDOM	GBR		10/29/2024		(8,195)						9,076	881	981	100		100
100156987	UNITED KINGDOM	GBR		06/27/2024		(9,276)						9,191	(86)		86		86
100168919	UNITED KINGDOM	GBR		09/26/2024		(9,282)						9,190	(92)		92		92
100185649	UNITED KINGDOM	GBR		12/20/2024		(8,557)						9,090	533	639	106		106
100173576	UNITED KINGDOM	GBR		10/29/2024		(9,301)						9,189	(112)		112		112
100071454	KATWIJK	NLD		09/30/2021		(13,330)						13,259	(71)		71		71
100165114	UNITED KINGDOM	GBR		08/27/2024		(9,297)						9,183	(114)		114		114
100034230	OFFALY	IRL		06/21/2019		(14)						14					
100143831	TILBURG	NLD		02/27/2024		(12,865)						12,772	(93)		93		93
100165153	UNITED KINGDOM	GBR		08/27/2024		(7,522)						9,018	1,496	1,634	138		138
100086304	KATWIJK	NLD		08/29/2022		(13,308)						13,235	(74)		74		74
100075877	CASTRICUM	NLD		11/24/2021		(13,249)						13,186	(63)		63		63
100139858	UNITED KINGDOM	GBR		12/28/2023		(9,215)						9,111	(104)		104		104
100038626	DUBLIN	IRL		09/27/2019		(10,842)		1,464			1,464	12,816	3,439	4,302	285	578	864
100173573	UNITED KINGDOM	GBR		10/29/2024		(9,177)						9,103	(74)		74		74
100165088	UNITED KINGDOM	GBR		08/27/2024		(9,220)						9,098	(121)		121		121
100083323	ENSCHEDE	NLD		05/27/2022		(13,206)						13,114	(92)		92		92
100137283	NETHERLANDS	NLD		11/28/2023		(8,699)						12,479	3,779	4,120	340		340

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090573	OOSTBURG	NLD		12/28/2022		(13,207)						13,114	(93)		93		93
100034698	MEATH	IRL		06/21/2019		(11,296)		(311)			(311)	12,938	1,330	1,540	187	22	209
100145349	UNITED KINGDOM	GBR		03/12/2024		(9,055)		(70)			(70)	9,048	(77)		77		77
100144918	UNITED KINGDOM	GBR		03/12/2024		(9,052)		(69)			(69)	9,045	(76)		76		76
100065873	ROTTERDAM	NLD		07/30/2021		(13,222)						13,041	(181)		181		181
100173658	LEEUWARDEN	NLD		10/29/2024		(13,143)						13,041	(102)		102		102
100081981	TILBURG	NLD		03/30/2022		(13,109)						13,041	(68)		68		68
100083376	HEERLEN	NLD		05/27/2022		(13,125)						13,041	(84)		84		84
100086333	GORREDIJK	NLD		08/29/2022		(13,127)						13,041	(86)		86		86
100070311	GROUW	NLD		08/31/2021		(13,134)						13,041	(93)		93		93
100091896	ALMELO	NLD		01/27/2023		(13,226)						13,041	(184)		184		184
100101708	AMSTERDAM	NLD		03/30/2023		(13,161)						13,041	(119)		119		119
100158241	UNITED KINGDOM	GBR		07/09/2024		(11,291)		1,924			1,924	9,290	(78)		78		78
100145082	UNITED KINGDOM	GBR		03/12/2024		(9,292)		(23)			(23)	9,121	(193)		193		193
100145661	UNITED KINGDOM	GBR		03/12/2024		12,298		(188)			(188)	7,596	19,706	20,801	1,095		1,095
100165091	UNITED KINGDOM	GBR		08/27/2024		(9,090)						9,005	(85)		85		85
100068583	ROTTERDAM	NLD		08/30/2021		(13,077)						12,983	(93)		93		93
100161635	UNITED KINGDOM	GBR		07/29/2024		(9,056)						8,986	(71)		71		71
100139801	UNITED KINGDOM	GBR		12/18/2023		(9,092)						8,977	(115)		115		115
100157526	ALMELO	NLD		06/27/2024		(13,080)						12,969	(111)		111		111
100161569	UNITED KINGDOM	GBR		07/29/2024		(9,060)						8,971	(89)		89		89
100145461	UNITED KINGDOM	GBR		03/12/2024		(10,418)		(71)			(71)	9,087	(1,401)		128	1,273	1,401
100033034	GALWAY	IRL		06/21/2019		(11,869)		(167)			(167)	12,785	749	1,605	111	745	856
100157004	UNITED KINGDOM	GBR		06/27/2024		(9,042)						8,925	(117)		117		117
100145737	UNITED KINGDOM	GBR		03/12/2024		(6,649)		(248)			(248)	6,777	(119)		119		119
100145701	UNITED KINGDOM	GBR		03/12/2024		(9,040)		(45)			(45)	8,973	(112)		112		112
100088551	GRONINGEN	NLD		10/27/2022		(12,970)						12,874	(96)		96		96
100156941	UNITED KINGDOM	GBR		06/27/2024		(8,569)						8,844	275	416	141		141
100156942	UNITED KINGDOM	GBR		06/27/2024		(8,569)						8,844	275	416	141		141
100083315	ROTTERDAM	NLD		05/27/2022		(12,911)						12,860	(51)		51		51
100144742	UNITED KINGDOM	GBR		03/12/2024		(8,712)		(194)			(194)	8,959	53	242	189		189
100173560	UNITED KINGDOM	GBR		10/29/2024		(8,972)						8,906	(66)		66		66
100173575	UNITED KINGDOM	GBR		10/29/2024		(9,027)						8,905	(122)		122		122
100144685	UNITED KINGDOM	GBR		03/12/2024		(10,445)		33			33	9,069	(1,343)		70	1,273	1,343
100121073	NETHERLANDS	NLD		08/28/2023		(12,949)						12,848	(101)		101		101
100101732	HEERLEN	NLD		03/30/2023		(12,949)						12,848	(101)		101		101
100156983	UNITED KINGDOM	GBR		06/27/2024		(8,987)						8,884	(103)		103		103
100168857	UNITED KINGDOM	GBR		09/26/2024		(8,950)						8,883	(67)		67		67
100158248	UNITED KINGDOM	GBR		07/09/2024		(10,180)		1,113			1,113	8,989	(78)		78		78
100089692	EINDHOVEN	NLD		11/29/2022		(11,230)						11,158	(73)		73		73
100161669	WEERT	NLD		07/29/2024		(12,844)						12,752	(93)		93		93
100173636	AMSTERDAM	NLD		10/29/2024		(11,447)						11,361	(86)		86		86
100038998	KILDARE	IRL		09/27/2019		(11,365)		1,081			1,081	12,565	2,282	3,108	236	591	826
100168900	UNITED KINGDOM	GBR		09/26/2024		(8,876)						8,810	(66)		66		66
100139738	UNITED KINGDOM	GBR		12/18/2023		(7,146)						8,556	1,410	1,576	166		166
100065945	ENSCHEDE	NLD		07/30/2021		(12,795)						12,679	(116)		116		116
100068526	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		(12,789)						12,679	(110)		110		110
100082733	DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022		(12,731)						12,679	(52)		52		52
100153774	TERNEUZEN	NLD		05/30/2024		(12,844)						12,679	(165)		165		165
100078624	ALMELO	NLD		01/26/2022		(12,728)						12,679	(49)		49		49
100078629	HOOGEVEEN	NLD		01/26/2022		(12,769)						12,679	(90)		90		90

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100039059	DUBLIN	IRL		09/27/2019		(1,397)		(435)			(435)	106	(1,726)			1,726	1,726
100090583	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		(12,861)						12,655	(206)		206		206
100130101	NETHERLANDS	NLD		09/26/2023		(9,473)						12,293	2,820	3,171	351		351
100173640	ZWOLLE	NLD		10/29/2024		(11,357)						11,271	(86)		86		86
100144683	UNITED KINGDOM	GBR		03/12/2024		(8,346)		(469)			(469)	8,805	(10)		10		10
100145605	UNITED KINGDOM	GBR		03/12/2024		(10,291)		32			32	8,911	(1,348)		75	1,273	1,348
100145679	UNITED KINGDOM	GBR		03/12/2024		(11,514)		1,157			1,157	9,042	(1,316)		43	1,273	1,316
100145511	UNITED KINGDOM	GBR		03/12/2024		(10,259)		22			22	8,891	(1,345)		72	1,273	1,345
100145703	UNITED KINGDOM	GBR		03/12/2024		(10,263)		29			29	8,863	(1,370)		98	1,273	1,370
100144666	UNITED KINGDOM	GBR		03/12/2024		(8,866)		(34)			(34)	8,751	(149)		149		149
100161573	UNITED KINGDOM	GBR		07/29/2024		(8,855)						8,704	(151)		151		151
100088489	ROTTERDAM	NLD		10/27/2022		(12,645)						12,558	(87)		87		87
100150259	SUSTEREN	NLD		04/29/2024		(12,656)						12,558	(98)		98		98
100150260	SPAUBEEK	NLD		04/29/2024		(12,656)						12,558	(98)		98		98
100110793	LELYSTAD	NLD		06/28/2023		(12,649)						12,558	(91)		91		91
100088523	ALMELO	NLD		10/27/2022		(12,687)						12,558	(128)		128		128
100137250	NETHERLANDS	NLD		11/28/2023		(12,740)						12,558	(182)		182		182
100150272	S-GRAVENHAGE	NLD		04/29/2024		(12,653)						12,558	(94)		94		94
100083310	ROTTERDAM	NLD		05/27/2022		(12,606)						12,558	(48)		48		48
100137282	NETHERLANDS	NLD		11/28/2023		(12,723)						12,558	(165)		165		165
100119572	ROTTERDAM	NLD		07/28/2023		(12,668)						12,558	(109)		109		109
100033753	DONEGAL	IRL		06/21/2019		(11,300)		(389)			(389)	12,409	720	967	179	69	248
100145608	UNITED KINGDOM	GBR		03/12/2024		(8,765)		(27)			(27)	8,691	(101)		101		101
100180854	VENRAY	NLD		11/27/2024		(12,600)						12,510	(90)		90		90
100147309	DORDRECHT	NLD		03/27/2024		(12,640)						12,510	(130)		130		130
100173594	UNITED KINGDOM	GBR		10/29/2024		(8,733)						8,658	(75)		75		75
100038744	MEATH	IRL		09/27/2019		(10,785)		993			993	12,276	2,483	2,264	179	(398)	(220)
100145213	UNITED KINGDOM	GBR		03/12/2024		(8,756)		(44)			(44)	8,643	(157)		157		157
100084298	APPINGEDAM	NLD		06/30/2022		(12,571)						12,479	(92)		92		92
100158341	UNITED KINGDOM	GBR		07/09/2024		(10,144)		1,249			1,249	8,816	(79)		79		79
100173627	ZUTPHEN	NLD		10/29/2024		(12,584)						12,462	(122)		122		122
100089716	ROTTERDAM	NLD		11/29/2022		(12,547)						12,462	(85)		85		85
100082082	NORTH WEST LONDON	GBR		03/30/2022		(8,728)						8,620	(108)		108		108
100145155	UNITED KINGDOM	GBR		03/12/2024		(8,727)		(24)			(24)	8,600	(150)		150		150
100180915	UNITED KINGDOM	GBR		11/27/2024		(8,240)						8,536	296	420	123		123
100034940	DUBLIN	IRL		06/21/2019		(6,573)		1,188			1,188	11,871	6,486	6,558	140	(68)	72
100157009	UNITED KINGDOM	GBR		06/27/2024		(8,643)						8,578	(65)		65		65
100153587	UNITED KINGDOM	GBR		05/29/2024		(8,640)						8,577	(63)		63		63
100161611	UNITED KINGDOM	GBR		07/29/2024		(8,643)						8,578	(65)		65		65
100165141	UNITED KINGDOM	GBR		08/27/2024		(8,684)						8,577	(108)		108		108
100141835	LEEK	NLD		01/29/2024		(12,469)						12,365	(104)		104		104
100139856	UNITED KINGDOM	GBR		12/18/2023		(8,127)						8,470	342	481	139		139
100091890	ROOSENDAAL	NLD		01/27/2023		(12,541)						12,341	(200)		200		200
100080334	LELYSTAD	NLD		02/22/2022		(12,373)						12,317	(56)		56		56
100081932	FRANEKER	NLD		03/30/2022		(12,398)						12,317	(81)		81		81
100077907	ENKHUIZEN/HOORN	NLD		12/29/2021		(12,368)						12,317	(52)		52		52
100101719	OOSTBURG	NLD		03/30/2023		(12,420)						12,317	(103)		103		103
100091917	LEEUWARDEN	NLD		01/27/2023		(12,491)						12,317	(174)		174		174
100091918	LEEUWARDEN	NLD		01/27/2023		(12,491)						12,317	(174)		174		174
100144915	UNITED KINGDOM	GBR		03/12/2024		(8,574)		(61)			(61)	8,515	(119)		119		119
100139808	UNITED KINGDOM	GBR		12/18/2023		(8,600)						8,500	(99)		99		99

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168890	UNITED KINGDOM	GBR		09/26/2024		(8,561)						8,496	(65)		65		65
100088565	KATWIJK	NLD		10/27/2022		(12,444)						12,365	(79)		79		79
100153544	UNITED KINGDOM	GBR		05/29/2024		(8,585)						8,471	(114)		114		114
100038693	KILKENNY	IRL		09/27/2019		(11,948)		79			79	12,181	312	37	60	(335)	(275)
100090607	UTRECHT	NLD		12/28/2022		(10,279)						10,199	(80)		80		80
100039013	KILKENNY	IRL		09/27/2019		(11,171)		943			943	12,030	1,803	2,028	189	36	226
100139689	UNITED KINGDOM	GBR		12/18/2023		(8,562)						8,433	(129)		129		129
100185639	UNITED KINGDOM	GBR		12/20/2024		(8,530)						8,434	(96)		96		96
100144983	UNITED KINGDOM	GBR		03/12/2024		(8,502)		(101)			(101)	8,463	(140)		140		140
100145690	UNITED KINGDOM	GBR		03/12/2024		(9,927)		(9)			(9)	8,593	(1,343)		70	1,273	1,343
100173668	ROTTERDAM	NLD		10/29/2024		(12,251)						12,172	(80)		80		80
100185691	GRONINGEN	NLD		12/20/2024		(12,359)						12,172	(187)		187		187
100084263	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2022		(12,220)						12,172	(48)		48		48
100168936	S-GRAVENHAGE	NLD		09/26/2024		(12,306)						12,172	(134)		134		134
100143862	UNITED KINGDOM	GBR		02/28/2024		(8,062)						8,364	301	393	91		91
100158271	UNITED KINGDOM	GBR		07/09/2024		(10,435)		1,731			1,731	8,663	(40)		40		40
100173562	UNITED KINGDOM	GBR		10/29/2024		(7,838)						8,351	513	596	83		83
100147343	HAARLEM	NLD		03/27/2024		(7,787)						11,791	4,004	4,330	326		326
100161627	UNITED KINGDOM	GBR		07/29/2024		(8,457)						8,394	(63)		63		63
100150254	ROTTERDAM	NLD		04/29/2024		(12,200)						12,100	(100)		100		100
100032448	LIMERICK	IRL		06/21/2019		(10,225)		(293)			(293)	11,885	1,367	1,598	170	61	231
100168853	UNITED KINGDOM	GBR		09/26/2024		(8,491)						8,370	(121)		121		121
100108527	DEVENTER	NLD		05/25/2023		(12,223)						12,075	(147)		147		147
100143833	S-GRAVENHAGE	NLD		02/27/2024		(12,188)						12,075	(113)		113		113
100173652	BRESKENS	NLD		10/29/2024		(12,176)						12,075	(101)		101		101
100173687	ARNHEM	NLD		10/29/2024		(12,153)						12,075	(78)		78		78
100070287	DEN HAAG	NLD		08/31/2021		(12,155)						12,075	(80)		80		80
100108528	DEVENTER	NLD		05/25/2023		(12,163)						12,075	(88)		88		88
100077897	APPINGEDAM	NLD		12/29/2021		(12,159)						12,066	(93)		93		93
100081944	AMSTERDAM	NLD		03/30/2022		(8,433)						11,603	3,170	3,290	121		121
100150226	UNITED KINGDOM	GBR		04/29/2024		(8,402)						8,333	(70)		70		70
100139678	UNITED KINGDOM	GBR		12/18/2023		(8,411)						8,329	(81)		81		81
100173676	AMSTERDAM	NLD		10/29/2024		(5,666)						10,986	5,320	5,764	444		444
100139796	UNITED KINGDOM	GBR		12/18/2023		(8,392)						8,309	(83)		83		83
100161628	UNITED KINGDOM	GBR		07/29/2024		(8,364)						8,302	(63)		63		63
100185675	UNITED KINGDOM	GBR		12/20/2024		(8,385)						8,291	(94)		94		94
100185652	UNITED KINGDOM	GBR		12/20/2024		(8,406)						8,289	(117)		117		117
100039016	DUBLIN	IRL		09/27/2019		(12,980)		(241)			(241)	12,052	(1,169)	98	8	1,259	1,266
100065912	WAGENINGEN/EDE	NLD		07/30/2021		(12,062)						11,955	(108)		108		108
100082796	ALMELO	NLD		04/27/2022		(12,061)						11,955	(106)		106		106
100083371	ROTTERDAM	NLD		05/27/2022		(12,023)						11,955	(69)		69		69
100137258	NETHERLANDS	NLD		11/28/2023		(12,069)						11,955	(114)		114		114
100165208	STADSKANAAL	NLD		08/28/2024		(12,048)						11,955	(94)		94		94
100088554	HEERLEN	NLD		10/27/2022		(12,036)						11,955	(81)		81		81
100088572	HOOGEVEEN	NLD		10/27/2022		(12,038)						11,955	(84)		84		84
100158167	UNITED KINGDOM	GBR		07/09/2024		(10,217)		1,634			1,634	8,504	(79)		79		79
100085033	ZWOLLE	NLD		07/27/2022		(12,001)						11,940	(61)		61		61
100156961	UNITED KINGDOM	GBR		06/27/2024		(8,349)						8,272	(78)		78		78
100185654	UNITED KINGDOM	GBR		12/20/2024		(8,378)						8,270	(108)		108		108
100168880	UNITED KINGDOM	GBR		09/26/2024		(8,354)						8,271	(83)		83		83
100153591	UNITED KINGDOM	GBR		05/29/2024		(8,337)						8,271	(66)		66		66

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158385	UNITED KINGDOM	GBR		07/09/2024		(9,876)		1,374			1,374	8,461	(40)		40		40
100165151	UNITED KINGDOM	GBR		08/27/2024		(8,348)						8,270	(78)		78		78
100165152	UNITED KINGDOM	GBR		08/27/2024		(8,348)						8,270	(78)		78		78
100143819	ROTTERDAM	NLD		02/27/2024		(12,022)						11,930	(91)		91		91
100038533	WICKLOW	IRL		09/27/2019		(12,152)		(63)			(63)	11,939	(276)	486	24	738	762
100161594	UNITED KINGDOM	GBR		07/29/2024		(8,379)						8,249	(130)		130		130
100039007	DUBLIN	IRL		09/27/2019		(10,931)		828			828	11,767	1,664	2,416	198	553	752
100039109	CORK	IRL		09/27/2019		(11,264)		852			852	11,782	1,370	1,647	279	(2)	277
100139756	UNITED KINGDOM	GBR		12/18/2023		(8,315)						8,230	(86)		86		86
100087646	ALMELO	NLD		09/27/2022		(11,959)						11,887	(72)		72		72
100073577	ZIERIKZEE	NLD		10/25/2021		(12,042)						11,882	(159)		159		159
100173554	UNITED KINGDOM	GBR		10/29/2024		(8,321)						8,229	(91)		91		91
100110803	DEN HAAG	NLD		06/28/2023		(12,050)						11,882	(168)		168		168
100038623	DUBLIN	IRL		09/27/2019		(8,946)		1,628			1,628	11,456	4,138	4,945	301	506	807
100180879	UNITED KINGDOM	GBR		11/27/2024		(7,783)						8,136	353	494	141		141
100180852	HOOGEVEEN	NLD		10/28/2024		(11,921)						11,834	(87)		87		87
100157581	ROTTERDAM	NLD		06/28/2024		(11,920)						11,834	(86)		86		86
100143827	STADSKANAAL	NLD		02/27/2024		(11,927)						11,834	(93)		93		93
100173607	ROERMOND	NLD		10/29/2024		(9,862)						11,492	1,630	1,894	264		264
100173559	UNITED KINGDOM	GBR		10/29/2024		(8,252)						8,189	(63)		63		63
100158366	UNITED KINGDOM	GBR		07/09/2024		(9,575)		1,543			1,543	7,964	(68)		68		68
100185638	UNITED KINGDOM	GBR		12/20/2024		(8,245)						8,178	(68)		68		68
100078572	ENSCHEDE	NLD		01/26/2022		(11,827)						11,786	(41)		41		41
100034727	WICKLOW	IRL		06/21/2019		(8,028)		(195)			(195)	11,412	3,188	3,389	156	45	201
100180899	UNITED KINGDOM	GBR		11/27/2024		(8,225)						8,157	(67)		67		67
100139758	UNITED KINGDOM	GBR		12/18/2023		(8,246)						8,145	(100)		100		100
100161576	UNITED KINGDOM	GBR		07/29/2024		(8,211)						8,149	(62)		62		62
100168849	UNITED KINGDOM	GBR		09/26/2024		(8,205)						8,148	(57)		57		57
100033024	DUBLIN	IRL		06/21/2019		(9,334)		(312)			(312)	11,508	1,861	2,086	168	56	224
100089649	SNEEK	NLD		11/29/2022		(11,823)						11,755	(68)		68		68
100141804	TILBURG	NLD		01/29/2024		(11,829)						11,754	(74)		74		74
100089647	ALMELO	NLD		11/29/2022		(11,879)						11,751	(128)		128		128
100033114	OFFALY	IRL		06/21/2019		(8,935)		776			776	11,547	3,387	2,684	162	(865)	(703)
100173542	UNITED KINGDOM	GBR		10/29/2024		(8,234)						8,137	(97)		97		97
100038710	WESTMEATH	IRL		09/27/2019		(10,770)		764			764	11,532	1,525	2,226	184	516	700
100145077	UNITED KINGDOM	GBR		03/12/2024		(8,208)		(25)			(25)	8,131	(102)		102		102
100139676	UNITED KINGDOM	GBR		12/18/2023		(8,237)						8,127	(110)		110		110
100083319	VENLO	NLD		05/27/2022		(11,833)						11,737	(95)		95		95
100144912	UNITED KINGDOM	GBR		03/12/2024		(8,262)		(20)			(20)	8,182	(101)		101		101
100173567	UNITED KINGDOM	GBR		10/29/2024		(8,207)						8,126	(81)		81		81
100180925	UNITED KINGDOM	GBR		11/27/2024		(8,192)						8,123	(69)		69		69
100185668	UNITED KINGDOM	GBR		12/20/2024		(7,782)						8,054	271	391	119		119
100033494	KILDARE	IRL		06/21/2019		(7,128)		85			85	11,244	4,201	4,273	124	(52)	72
100145035	UNITED KINGDOM	GBR		03/12/2024		(8,962)		647			647	8,239	(75)		75		75
100139744	UNITED KINGDOM	GBR		12/18/2023		(8,175)						8,062	(113)		113		113
100139711	UNITED KINGDOM	GBR		12/18/2023		(8,175)						8,064	(111)		111		111
100156955	UNITED KINGDOM	GBR		06/27/2024		(8,159)						8,054	(105)		105		105
100168889	UNITED KINGDOM	GBR		09/26/2024		(8,116)						8,053	(63)		63		63
100143814	ALMERE	NLD		02/27/2024		(9,893)						11,323	1,431	1,702	272		272
100144669	UNITED KINGDOM	GBR		03/12/2024		(8,192)		(32)			(32)	8,069	(155)		155		155
100165164	UNITED KINGDOM	GBR		08/27/2024		(8,111)						8,042	(68)		68		68

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144769	UNITED KINGDOM	GBR		03/12/2024		(6,774)		(122)			(122)	7,870	974	1,184	209		209
100139917	NETHERLANDS	NLD		12/28/2023		(10,937)						10,800	(137)		137		137
100033931	DUBLIN	IRL		06/21/2019		(6,659)		537			537	11,136	5,014	5,052	95	(56)	39
100065909	WAGENINGEN/EDE	NLD		07/30/2021		(11,697)						11,592	(105)		105		105
100083373	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(11,641)						11,592	(49)		49		49
100168937	S-GRAVENHAGE	NLD		09/26/2024		(11,707)						11,592	(115)		115		115
100153744	LEEUWARDEN	NLD		05/30/2024		(10,792)						10,626	(166)		166		166
100147336	VELP	NLD		03/27/2024		(11,684)						11,592	(91)		91		91
100089695	HEERLEN	NLD		11/29/2022		(11,675)						11,592	(83)		83		83
100103340	CASTRICUM	NLD		04/28/2023		(11,682)						11,592	(89)		89		89
100157575	GRONINGEN	NLD		06/28/2024		(11,668)						11,563	(104)		104		104
100144649	UNITED KINGDOM	GBR		01/25/2024		(8,091)						8,014	(77)		77		77
100144897	UNITED KINGDOM	GBR		03/12/2024		(9,546)		35			35	8,172	(1,339)		66	1,273	1,339
100145757	UNITED KINGDOM	GBR		03/12/2024		(8,109)		(25)			(25)	8,000	(133)		133		133
100139797	UNITED KINGDOM	GBR		12/18/2023		(8,075)						8,000	(74)		74		74
100165132	UNITED KINGDOM	GBR		08/27/2024		(8,062)						7,995	(67)		67		67
100088490	HEERLEN	NLD		10/27/2022		(11,641)						11,534	(107)		107		107
100085136	ENSCHEDE	NLD		07/27/2022		(9,630)						11,091	1,461	1,722	261		261
100180900	UNITED KINGDOM	GBR		11/27/2024		(8,061)						7,984	(76)		76		76
100139806	UNITED KINGDOM	GBR		12/18/2023		(8,052)						7,969	(83)		83		83
100161607	UNITED KINGDOM	GBR		07/29/2024		(8,039)						7,971	(68)		68		68
100168837	UNITED KINGDOM	GBR		09/26/2024		(8,033)						7,971	(62)		62		62
100161574	UNITED KINGDOM	GBR		07/29/2024		(8,063)						7,967	(96)		96		96
100161620	UNITED KINGDOM	GBR		07/29/2024		(8,057)						7,965	(92)		92		92
100156933	UNITED KINGDOM	GBR		06/27/2024		(8,027)						7,965	(62)		62		62
100161567	UNITED KINGDOM	GBR		07/29/2024		(8,079)						7,965	(115)		115		115
100161583	UNITED KINGDOM	GBR		07/29/2024		(8,025)						7,965	(60)		60		60
100165171	UNITED KINGDOM	GBR		08/27/2024		(8,021)						7,965	(57)		57		57
100082732	DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022		(11,543)						11,496	(47)		47		47
100168858	UNITED KINGDOM	GBR		09/26/2024		(8,079)						7,965	(114)		114		114
100168864	UNITED KINGDOM	GBR		09/26/2024		(8,079)						7,965	(114)		114		114
100081988	S-HERTOGENBOSCH	NLD		03/30/2022		(11,536)						11,496	(40)		40		40
100081987	S-HERTOGENBOSCH	NLD		03/30/2022		(11,541)						11,496	(46)		46		46
100165096	UNITED KINGDOM	GBR		08/27/2024		(8,023)						7,964	(59)		59		59
100168882	UNITED KINGDOM	GBR		09/26/2024		(8,079)						7,964	(115)		115		115
100081901	ROTTERDAM	NLD		03/30/2022		(11,542)						11,496	(47)		47		47
100091895	ALMELO	NLD		01/27/2023		(11,677)						11,496	(181)		181		181
100145726	UNITED KINGDOM	GBR		03/12/2024		(9,466)		36			36	8,092	(1,339)		66	1,273	1,339
100068640	LEEUWARDEN	NLD		08/30/2021		(11,578)						11,496	(82)		82		82
100144902	UNITED KINGDOM	GBR		03/12/2024		(7,981)		(29)			(29)	7,958	(52)		52		52
100032937	CLARE	IRL		06/21/2019		(11,421)		(170)			(170)	11,532	(59)	1,107	16	1,150	1,166
100145587	UNITED KINGDOM	GBR		03/12/2024		(7,991)		(11)			(11)	7,913	(89)		89		89
100144981	UNITED KINGDOM	GBR		03/12/2024		(7,886)		688			688	7,927	729	853	124		124
100034584	SLIGO	IRL		06/21/2019		(7,980)		854			854	11,039	3,914	3,982	125	(57)	68
100185635	UNITED KINGDOM	GBR		12/20/2024		(7,924)						7,861	(63)		63		63
100145449	UNITED KINGDOM	GBR		03/12/2024		(7,934)		(80)			(80)	7,914	(100)		100		100
100033916	CORK	IRL		06/21/2019		(6,428)		456			456	10,861	4,889	4,962	128	(54)	73
100068529	TILBURG	NLD		08/30/2021		(8,465)						11,139	2,673	2,753	80		80
100180812	ENSCHEDE	NLD		11/27/2024		(11,384)						11,303	(81)		81		81
100158239	UNITED KINGDOM	GBR		07/09/2024		(9,795)		1,667			1,667	8,060	(67)		67		67
100158238	UNITED KINGDOM	GBR		07/09/2024		(9,702)		1,585			1,585	8,044	(73)		73		73

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088504	HILVERSUM	NLD		10/27/2022		16,940						11,122	28,062	27,797	(265)		(265)
100156990	UNITED KINGDOM	GBR		06/27/2024		(7,919)						7,804	(115)		115		115
100173571	UNITED KINGDOM	GBR		10/29/2024		(7,926)						7,799	(128)		128		128
100085112	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		(10,042)						9,969	(72)		72		72
100139688	UNITED KINGDOM	GBR		12/18/2023		(7,941)						7,794	(147)		147		147
100145671	UNITED KINGDOM	GBR		03/12/2024		(8,441)		472			472	7,906	(63)		63		63
100077868	GORREDIJK	NLD		12/29/2021		(11,309)						11,230	(79)		79		79
100141810	HOOGEVEEN	NLD		01/29/2024		(11,328)						11,230	(97)		97		97
100082770	HEERLEN	NLD		04/27/2022		(11,319)						11,230	(89)		89		89
100033745	GALWAY	IRL		06/21/2019		(9,319)		443			443	11,016	2,141	2,174	81	(49)	32
100090603	ALMELO	NLD		12/28/2022		(11,301)						11,206	(95)		95		95
100161604	UNITED KINGDOM	GBR		07/29/2024		(7,830)						7,760	(69)		69		69
100165111	UNITED KINGDOM	GBR		08/27/2024		(7,822)						7,760	(61)		61		61
100165170	UNITED KINGDOM	GBR		08/27/2024		(7,837)						7,760	(77)		77		77
100038779	CARLOW	IRL		09/27/2019		(10,462)		650			650	11,078	1,266	1,961	173	523	696
100161572	UNITED KINGDOM	GBR		07/29/2024		(7,158)						7,661	503	591	88		88
100077896	APPINGEDAM	NLD		12/29/2021		(11,214)						11,128	(86)		86		86
100038777	MEATH	IRL		09/27/2019		(8,707)		1,411			1,411	10,773	3,477	4,222	265	480	745
100157528	ROTTERDAM	NLD		06/28/2024		(11,253)						11,109	(144)		144		144
100185634	UNITED KINGDOM	GBR		12/20/2024		(7,763)						7,696	(67)		67		67
100090596	ALMELO	NLD		12/28/2022		(11,231)						11,109	(122)		122		122
100150233	UNITED KINGDOM	GBR		04/29/2024		(7,760)						7,696	(64)		64		64
100153782	SPIJKENISSE	NLD		05/30/2024		(11,189)						11,109	(80)		80		80
100139909	NETHERLANDS	NLD		12/28/2023		(11,203)						11,109	(94)		94		94
100145199	UNITED KINGDOM	GBR		03/12/2024		(7,787)		(40)			(40)	7,687	(140)		140		140
100168892	UNITED KINGDOM	GBR		09/26/2024		(7,738)						7,677	(61)		61		61
100168902	UNITED KINGDOM	GBR		09/26/2024		(7,751)						7,677	(73)		73		73
100033547	LONGFORD	IRL		06/21/2019		(9,317)		399			399	10,946	2,028	2,103	122	(47)	75
100144933	UNITED KINGDOM	GBR		03/12/2024		(7,801)		(19)			(19)	7,725	(95)		95		95
100145406	UNITED KINGDOM	GBR		03/12/2024		(9,188)		40			40	7,817	(1,331)		58	1,273	1,331
100144822	UNITED KINGDOM	GBR		03/12/2024		(9,117)		(35)			(35)	7,811	(1,341)		68	1,273	1,341
100161603	UNITED KINGDOM	GBR		07/29/2024		(7,755)						7,658	(97)		97		97
100173602	UNITED KINGDOM	GBR		10/29/2024		(7,717)						7,658	(58)		58		58
100168826	UNITED KINGDOM	GBR		09/26/2024		(7,734)						7,658	(76)		76		76
100158382	UNITED KINGDOM	GBR		07/09/2024		(9,454)		1,530			1,530	7,853	(71)		71		71
100144887	UNITED KINGDOM	GBR		03/12/2024		(9,151)		35			35	7,750	(1,366)		93	1,273	1,366
100158212	UNITED KINGDOM	GBR		07/09/2024		(9,522)		1,629			1,629	7,841	(52)		52		52
100038937	WEXFORD	IRL		09/27/2019		(9,756)		869			869	10,836	1,949	2,655	197	508	706
100168923	UNITED KINGDOM	GBR		09/26/2024		(7,685)						7,606	(78)		78		78
100039061	DUBLIN	IRL		09/27/2019		(9,295)		1,124			1,124	10,733	2,562	3,197	212	423	635
100165128	UNITED KINGDOM	GBR		08/27/2024		(6,220)						7,467	1,248	1,353	105		105
100173547	UNITED KINGDOM	GBR		10/29/2024		(7,169)						7,535	366	480	115		115
100090582	DEN HAAG	NLD		12/28/2022		(10,998)						10,916	(81)		81		81
100153733	ROTTERDAM	NLD		05/30/2024		(10,998)						10,916	(82)		82		82
100091894	APELDOORN	NLD		01/27/2023		(11,097)						10,916	(181)		181		181
100145536	UNITED KINGDOM	GBR		03/12/2024		(8,762)		989			989	7,740	(34)		34		34
100144835	UNITED KINGDOM	GBR		03/12/2024		(8,760)		989			989	7,737	(34)		34		34
100165112	UNITED KINGDOM	GBR		08/27/2024		(7,619)						7,556	(63)		63		63
100180922	UNITED KINGDOM	GBR		11/27/2024		(7,608)						7,554	(55)		55		55
100156971	UNITED KINGDOM	GBR		06/27/2024		(7,650)						7,551	(99)		99		99
100144842	UNITED KINGDOM	GBR		03/12/2024		(8,755)		989			989	7,732	(34)		34		34

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165089	UNITED KINGDOM	GBR		08/27/2024		(7,625)						7,549	(75)		75		75
100033003	CAVAN	IRL		06/21/2019		(7,776)		(363)			(363)	10,559	2,420	2,628	159	49	207
100070335	ROTTERDAM	NLD		08/31/2021		(10,955)						10,868	(88)		88		88
100078504	DEN HAAG	NLD		01/26/2022		(10,914)						10,868	(46)		46		46
100153769	HOOGEVEEN	NLD		05/30/2024		(10,954)						10,868	(86)		86		86
100158240	UNITED KINGDOM	GBR		07/09/2024		(9,411)		1,603			1,603	7,743	(65)		65		65
100150277	DEVENTER	NLD		04/29/2024		(10,927)						10,844	(83)		83		83
100139810	UNITED KINGDOM	GBR		12/18/2023		(7,577)						7,505	(72)		72		72
100158175	UNITED KINGDOM	GBR		07/09/2024		(8,288)		1,390			1,390	7,578	679	1,288	115	494	609
100075848	ARNHEM	NLD		11/24/2021		(10,899)						10,820	(79)		79		79
100150279	HOOGEVEEN	NLD		04/29/2024		(10,902)						10,820	(82)		82		82
100091913	LEEUWARDEN	NLD		01/27/2023		1,557						9,797	11,354	12,169	815		815
100033724	KILDARE	IRL		06/21/2019		(12,089)		(27)			(27)	10,934	(1,182)			1,182	1,182
100068643	LEEUWARDEN	NLD		08/30/2021		(10,946)						10,868	(78)		78		78
100139853	UNITED KINGDOM	GBR		12/18/2023		(7,561)						7,467	(94)		94		94
100185643	UNITED KINGDOM	GBR		12/20/2024		(7,531)						7,473	(58)		58		58
100180864	UNITED KINGDOM	GBR		11/27/2024		(7,530)						7,472	(58)		58		58
100153555	UNITED KINGDOM	GBR		05/29/2024		(7,575)						7,470	(104)		104		104
100145158	UNITED KINGDOM	GBR		03/12/2024		(7,527)		(40)			(40)	7,464	(103)		103		103
100145532	UNITED KINGDOM	GBR		03/12/2024		(8,411)		753			753	7,620	(38)	8	46		46
100145517	UNITED KINGDOM	GBR		03/12/2024		(7,556)		(56)			(56)	7,531	(82)		82		82
100145738	UNITED KINGDOM	GBR		03/12/2024		(7,480)		(70)			(70)	7,443	(107)		107		107
100158383	UNITED KINGDOM	GBR		07/09/2024		(9,238)		1,509			1,509	7,660	(69)		69		69
100145678	UNITED KINGDOM	GBR		03/12/2024		(9,925)		909			909	7,708	(1,308)		35	1,273	1,308
100144841	UNITED KINGDOM	GBR		03/12/2024		(8,625)		979			979	7,612	(35)		35		35
100165195	TILBURG	NLD		08/28/2024		(10,802)						10,723	(79)		79		79
100144853	UNITED KINGDOM	GBR		03/12/2024		(7,488)		(16)			(16)	7,424	(80)		80		80
100150242	UNITED KINGDOM	GBR		04/29/2024		(7,489)						7,425	(64)		64		64
100145675	UNITED KINGDOM	GBR		03/12/2024		(8,254)		637			637	7,555	(61)		61		61
100161629	UNITED KINGDOM	GBR		07/29/2024		(7,469)						7,413	(56)		56		56
100185672	UNITED KINGDOM	GBR		12/20/2024		(7,498)						7,411	(87)		87		87
100153560	UNITED KINGDOM	GBR		05/29/2024		(7,504)						7,398	(106)		106		106
100034891	LIMERICK	IRL		06/21/2019		(2,784)		(399)			(399)	9,912	6,729	6,926	174	24	197
100144929	UNITED KINGDOM	GBR		03/12/2024		(2,957)		(359)			(359)	6,737	3,421	3,761	341		341
100180892	UNITED KINGDOM	GBR		11/27/2024		(7,499)						7,392	(107)		107		107
100144875	UNITED KINGDOM	GBR		03/12/2024		(8,918)		31			31	7,523	(1,364)		91	1,273	1,364
100185679	S-HERTOGENBOSCH	NLD		12/20/2024		(10,731)						10,660	(71)		71		71
100144819	UNITED KINGDOM	GBR		03/12/2024		(7,433)		(18)			(18)	7,380	(70)		70		70
100139749	UNITED KINGDOM	GBR		12/18/2023		(7,445)						7,370	(75)		75		75
100161589	UNITED KINGDOM	GBR		07/29/2024		(7,467)						7,370	(97)		97		97
100173599	UNITED KINGDOM	GBR		10/29/2024		(7,435)						7,372	(63)		63		63
100168881	UNITED KINGDOM	GBR		09/26/2024		(7,427)						7,370	(57)		57		57
100168823	UNITED KINGDOM	GBR		09/26/2024		(6,927)						7,326	398	464	66		66
100083396	SPIJKENISSE	NLD		05/27/2022		(10,665)						10,626	(39)		39		39
100083397	SPIJKENISSE	NLD		05/27/2022		(10,665)						10,626	(39)		39		39
100168956	ARNHEM	NLD		09/26/2024		(10,731)						10,626	(105)		105		105
100141821	MAARSSEN	NLD		01/29/2024		(10,743)						10,626	(117)		117		117
100141792	ROTTERDAM	NLD		01/29/2024		(10,717)						10,626	(91)		91		91
100161647	S-HERTOGENBOSCH	NLD		07/29/2024		(10,706)						10,626	(80)		80		80
100165109	UNITED KINGDOM	GBR		08/27/2024		(7,453)						7,360	(93)		93		93
100090602	LEEUWARDEN	NLD		12/28/2022		(10,711)						10,626	(84)		84		84

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139777	UNITED KINGDOM	GBR		12/18/2023		(7,413)						7,355	(58)		58		58
100153551	UNITED KINGDOM	GBR		05/29/2024		(7,413)						7,352	(61)		61		61
100156978	UNITED KINGDOM	GBR		06/27/2024		(7,458)						7,352	(106)		106		106
100156986	UNITED KINGDOM	GBR		06/27/2024		(7,458)						7,352	(106)		106		106
100153588	UNITED KINGDOM	GBR		05/29/2024		(7,408)						7,352	(56)		56		56
100168907	UNITED KINGDOM	GBR		09/26/2024		(7,438)						7,353	(85)		85		85
100161582	UNITED KINGDOM	GBR		07/29/2024		(7,406)						7,353	(53)		53		53
100165129	UNITED KINGDOM	GBR		08/27/2024		(7,440)						7,351	(89)		89		89
100165137	UNITED KINGDOM	GBR		08/27/2024		(7,433)						7,351	(82)		82		82
100168863	UNITED KINGDOM	GBR		09/26/2024		(7,407)						7,351	(56)		56		56
100150231	UNITED KINGDOM	GBR		04/29/2024		(7,078)						7,285	207	335	128		128
100161585	UNITED KINGDOM	GBR		07/29/2024		(7,400)						7,337	(63)		63		63
100165163	UNITED KINGDOM	GBR		08/27/2024		(7,403)						7,336	(66)		66		66
100139821	UNITED KINGDOM	GBR		12/18/2023		(7,389)						7,320	(69)		69		69
100145308	UNITED KINGDOM	GBR		03/12/2024		(7,393)		(14)			(14)	7,315	(92)		92		92
100165108	UNITED KINGDOM	GBR		08/27/2024		(6,805)						7,268	464	527	63		63
100165102	UNITED KINGDOM	GBR		08/27/2024		(6,506)						7,238	732	797	65		65
100158381	UNITED KINGDOM	GBR		07/09/2024		(8,967)		1,397			1,397	7,503	(68)		68		68
100156960	UNITED KINGDOM	GBR		06/27/2024		(5,988)						7,098	1,110	1,297	186		186
100180883	UNITED KINGDOM	GBR		11/27/2024		(7,345)						7,288	(56)		56		56
100168924	UNITED KINGDOM	GBR		09/26/2024		(7,376)						7,287	(89)		89		89
100173681	LEEUWARDEN	NLD		10/29/2024		(10,621)						10,506	(116)		116		116
100173592	UNITED KINGDOM	GBR		10/29/2024		(7,332)						7,277	(54)		54		54
100161690	WESTERVOORT	NLD		07/29/2024		(10,624)						10,506	(118)		118		118
100168859	UNITED KINGDOM	GBR		09/26/2024		(7,334)						7,279	(55)		55		55
100083309	HEERLEN	NLD		05/27/2022		(10,552)						10,506	(47)		47		47
100034301	GALWAY	IRL		06/21/2019		(1,371)		608			608	9,647	8,884	8,954	134	(63)	70
100158205	UNITED KINGDOM	GBR		07/09/2024		(8,878)		1,366			1,366	7,458	(55)		55		55
100080285	HOOGEVEEN	NLD		02/22/2022		(10,529)						10,481	(48)		48		48
100077905	VENLO	NLD		12/29/2021		(10,547)						10,481	(66)		66		66
100033991	DUBLIN	IRL		06/21/2019		(14,820)		(2,604)			(2,604)	15,306	(2,119)			2,119	2,119
100139823	UNITED KINGDOM	GBR		12/18/2023		(7,351)						7,249	(103)		103		103
100139812	UNITED KINGDOM	GBR		12/18/2023		(7,315)						7,248	(67)		67		67
100038511	DUBLIN	IRL		09/27/2019		(10,459)						10,459					
100145514	UNITED KINGDOM	GBR		03/12/2024		(7,334)		(24)			(24)	7,227	(131)		131		131
100144804	UNITED KINGDOM	GBR		03/12/2024		(8,304)		871			871	7,398	(34)		34		34
100147310	GRONINGEN	NLD		03/27/2024		(9,338)						9,274	(64)		64		64
100075845	ARNHEM	NLD		11/24/2021		(10,512)						10,433	(79)		79		79
100088526	ENKHUIZEN/HOORN	NLD		10/27/2022		(10,577)						10,433	(144)		144		144
100147165	UNITED KINGDOM	GBR		03/27/2024		(6,794)						7,157	363	452	89		89
100091891	LEEUWARDEN	NLD		01/27/2023		(10,526)						10,433	(93)		93		93
100185647	UNITED KINGDOM	GBR		12/20/2024		(7,281)						7,225	(56)		56		56
100039041	KILDARE	IRL		09/27/2019		(12,401)		2,260			2,260	10,400	259	833	133	441	573
100082004	AMSTERDAM	NLD		03/30/2022		(5,835)						9,849	4,014	4,157	143		143
100119567	UTRECHT	NLD		07/28/2023		(10,480)						10,394	(86)		86		86
100158394	UNITED KINGDOM	GBR		07/09/2024		(8,781)		1,359			1,359	7,385	(37)		37		37
100145240	UNITED KINGDOM	GBR		03/12/2024		(7,241)		(92)			(92)	7,203	(130)		130		130
100080284	HOOGEVEEN	NLD		02/22/2022		(10,393)						10,346	(47)		47		47
100139819	UNITED KINGDOM	GBR		12/18/2023		(7,224)						7,157	(67)		67		67
100085093	EMMEN	NLD		07/27/2022		(10,450)						10,337	(113)		113		113
100032814	DUBLIN	IRL		06/21/2019		(9,400)		397			397	10,167	1,164	1,535	42	329	371

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145740	UNITED KINGDOM	GBR		03/12/2024		(7,155)		(65)			(65)	7,118	(102)		102		102
100153562	UNITED KINGDOM	GBR		05/29/2024		(6,712)						7,054	342	470	128		128
100150238	UNITED KINGDOM	GBR		04/29/2024		(7,215)						7,116	(99)		99		99
100065882	ALMELO	NLD		07/30/2021		(9,088)						10,180	1,092	1,189	97		97
100145364	UNITED KINGDOM	GBR		03/12/2024		(7,159)		(14)			(14)	7,080	(93)		93		93
100139712	UNITED KINGDOM	GBR		12/18/2023		(7,211)						7,081	(130)		130		130
100039180	DUBLIN	IRL		09/27/2019		(6,044)		1,595			1,595	9,583	5,134	4,912	293	(515)	(222)
100139778	UNITED KINGDOM	GBR		12/18/2023		(7,143)						7,063	(80)		80		80
100165130	UNITED KINGDOM	GBR		08/27/2024		(5,789)						6,951	1,162	1,259	98		98
100144652	UNITED KINGDOM	GBR		03/12/2024		(7,271)		(34)			(34)	7,154	(150)		150		150
100180918	UNITED KINGDOM	GBR		11/27/2024		(7,150)						7,063	(87)		87		87
100185670	UNITED KINGDOM	GBR		12/20/2024		(7,144)						7,062	(81)		81		81
100150223	UNITED KINGDOM	GBR		04/29/2024		(7,118)						7,056	(62)		62		62
100180868	UNITED KINGDOM	GBR		11/27/2024		(6,572)						6,981	408	486	78		78
100161602	UNITED KINGDOM	GBR		07/29/2024		(7,136)						7,047	(89)		89		89
100168850	UNITED KINGDOM	GBR		09/26/2024		(7,116)						7,046	(70)		70		70
100168921	UNITED KINGDOM	GBR		09/26/2024		(7,095)						7,045	(50)		50		50
100158359	UNITED KINGDOM	GBR		07/09/2024		(8,607)		1,339			1,339	7,222	(45)		45		45
100145490	UNITED KINGDOM	GBR		03/12/2024		(8,700)		1,408			1,408	7,231	(60)		60		60
100080286	HOOGEVEEN	NLD		02/22/2022		(10,189)						10,143	(46)		46		46
100108524	HEERLEN	NLD		05/25/2023		(10,253)						10,143	(110)		110		110
100081990	S-HERTOGENBOSCH	NLD		03/30/2022		(10,179)						10,143	(36)		36		36
100081989	S-HERTOGENBOSCH	NLD		03/30/2022		(10,184)						10,143	(41)		41		41
100081951	LEIDEN	NLD		03/30/2022		(10,185)						10,143	(42)		42		42
100168930	UTRECHT	NLD		09/26/2024		(10,291)						10,143	(148)		148		148
100082760	KATWIJK	NLD		04/27/2022		(10,222)						10,143	(79)		79		79
100089651	FRANEKER	NLD		11/29/2022		(10,202)						10,143	(59)		59		59
100168951	VLISSINGEN	NLD		09/26/2024		(10,269)						10,143	(126)		126		126
100101715	LELYSTAD	NLD		03/30/2023		(10,219)						10,143	(76)		76		76
100143860	UNITED KINGDOM	GBR		02/28/2024		(7,069)						7,011	(58)		58		58
100156958	UNITED KINGDOM	GBR		06/27/2024		(6,725)						6,957	233	345	112		112
100173684	GRONINGEN	NLD		10/29/2024		(10,153)						10,080	(73)		73		73
100121051	NETHERLANDS	NLD		08/28/2023		(10,163)						10,076	(87)		87		87
100185656	UNITED KINGDOM	GBR		12/20/2024		(7,009)						6,957	(52)		52		52
100033530	LOUTH	IRL		06/21/2019		(6,646)		691			691	9,710	3,755	3,819	114	(49)	64
100070299	AMSTERDAM	NLD		08/31/2021		(10,127)						10,023	(104)		104		104
100165099	UNITED KINGDOM	GBR		08/27/2024		(6,997)						6,935	(63)		63		63
100185658	UNITED KINGDOM	GBR		12/20/2024		(7,008)						6,919	(89)		89		89
100038564	MEATH	IRL		09/27/2019		(5,776)		1,828			1,828	9,377	5,430	6,148	334	384	718
100173570	UNITED KINGDOM	GBR		10/29/2024		(5,674)						6,773	1,099	1,187	88		88
100158182	UNITED KINGDOM	GBR		07/09/2024		(8,524)		1,392			1,392	7,099	(34)		34		34
100158384	UNITED KINGDOM	GBR		07/09/2024		(8,559)		1,397			1,397	7,098	(64)		64		64
100032425	DUBLIN	IRL		06/21/2019		(4,972)		56			56	9,482	4,567	4,653	73	13	86
100158201	UNITED KINGDOM	GBR		07/09/2024		(8,513)		1,392			1,392	7,088	(34)		34		34
100108523	SNEEK	NLD		05/25/2023		(10,024)						9,950	(74)		74		74
100139794	UNITED KINGDOM	GBR		12/18/2023		(6,955)						6,886	(69)		69		69
100185669	UNITED KINGDOM	GBR		12/20/2024		(6,603)						6,833	230	331	101		101
100145524	UNITED KINGDOM	GBR		03/12/2024		(7,940)		878			878	7,037	(25)		25		25
100145389	UNITED KINGDOM	GBR		03/12/2024		(6,789)		(193)			(193)	6,886	(97)		97		97
100158322	UNITED KINGDOM	GBR		07/09/2024		(8,151)		1,047			1,047	7,016	(88)		88		88
100145150	UNITED KINGDOM	GBR		03/12/2024		(8,296)		(28)			(28)	6,955	(1,369)		97	1,273	1,369

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071452	VENLO	NLD		09/30/2021		(10,340)						10,264	(76)		76		76
100173635	BREDA	NLD		10/29/2024		(5,463)						9,148	3,685	4,042	357		357
100082736	LEIDEN	NLD		04/27/2022		(9,934)						9,853	(81)		81		81
100103338	DEN HAAG	NLD		04/28/2023		(9,929)						9,853	(76)		76		76
100145269	UNITED KINGDOM	GBR		03/12/2024		(6,914)		(31)			(31)	6,869	(77)		77		77
100185640	UNITED KINGDOM	GBR		12/20/2024		(6,891)						6,816	(75)		75		75
100173553	UNITED KINGDOM	GBR		10/29/2024		(5,595)						6,676	1,081	1,171	90		90
100084328	ARNHEM	NLD		06/30/2022		(9,852)						9,805	(47)		47		47
100119582	GRONINGEN	NLD		07/28/2023		(8,915)						8,839	(76)		76		76
100157006	UNITED KINGDOM	GBR		06/27/2024		(6,861)						6,786	(75)		75		75
100139686	UNITED KINGDOM	GBR		12/18/2023		(6,009)						6,661	652	764	112		112
100145486	UNITED KINGDOM	GBR		03/12/2024		(9,440)		1,048			1,048	7,046	(1,346)		73	1,273	1,346
100185699	ROTTERDAM	NLD		12/20/2024		(9,925)						9,781	(144)		144		144
100071431	HEERLEN	NLD		09/30/2021		(9,832)						9,781	(51)		51		51
100153556	UNITED KINGDOM	GBR		05/29/2024		(6,867)						6,772	(95)		95		95
100033445	DUBLIN	IRL		06/21/2019		7,310		415			415	8,177	15,902	14,895	238	(1,246)	(1,008)
100034635	DUBLIN	IRL		06/21/2019		(5,489)		1,104			1,104	9,579	5,194	5,245	100	(49)	51
100141801	AMSTERDAM	NLD		01/29/2024		(9,837)						9,757	(81)		81		81
100180897	UNITED KINGDOM	GBR		11/27/2024		(6,835)						6,756	(80)		80		80
100168832	UNITED KINGDOM	GBR		09/26/2024		(6,838)						6,756	(82)		82		82
100168841	UNITED KINGDOM	GBR		09/26/2024		(6,838)						6,756	(82)		82		82
100173563	UNITED KINGDOM	GBR		10/29/2024		(6,813)						6,755	(58)		58		58
100165100	UNITED KINGDOM	GBR		08/27/2024		(6,813)						6,756	(57)		57		57
100165160	UNITED KINGDOM	GBR		08/27/2024		(6,804)						6,755	(49)		49		49
100165159	UNITED KINGDOM	GBR		08/27/2024		(6,842)						6,755	(86)		86		86
100165156	UNITED KINGDOM	GBR		08/27/2024		(6,842)						6,755	(86)		86		86
100144706	UNITED KINGDOM	GBR		03/12/2024		(8,363)		48			48	6,941	(1,374)		101	1,273	1,374
100150219	UNITED KINGDOM	GBR		04/29/2024		(6,848)						6,751	(96)		96		96
100145255	UNITED KINGDOM	GBR		03/12/2024		(8,273)		34			34	6,868	(1,372)		99	1,273	1,372
100139674	UNITED KINGDOM	GBR		12/18/2023		(6,841)						6,738	(103)		103		103
100153550	UNITED KINGDOM	GBR		05/29/2024		(6,820)						6,739	(80)		80		80
100143855	UNITED KINGDOM	GBR		02/28/2024		(6,829)						6,739	(90)		90		90
100033856	DUBLIN	IRL		06/21/2019		(6,204)		558			558	9,410	3,764	3,819	102	(47)	55
100168872	UNITED KINGDOM	GBR		09/26/2024		(6,795)						6,739	(56)		56		56
100165150	UNITED KINGDOM	GBR		08/27/2024		(6,836)						6,739	(97)		97		97
100143854	UNITED KINGDOM	GBR		02/28/2024		(6,834)						6,738	(96)		96		96
100145521	UNITED KINGDOM	GBR		03/12/2024		(7,726)		840			840	6,861	(25)		25		25
100157567	S-GRAVENHAGE	NLD		06/28/2024		(9,735)						9,660	(75)		75		75
100087627	VALKENBURG AAN DE GEUL	NLD		09/27/2022		(9,773)						9,660	(112)		112		112
100157546	BORN	NLD		06/28/2024		(9,755)						9,660	(95)		95		95
100119565	AMSTERDAM	NLD		07/28/2023		(9,741)						9,660	(81)		81		81
100075865	UTRECHT	NLD		11/24/2021		(9,706)						9,660	(46)		46		46
100103334	BERGEN OP ZOOM	NLD		04/28/2023		(9,768)						9,660	(108)		108		108
100121052	NETHERLANDS	NLD		08/28/2023		(9,787)						9,660	(127)		127		127
100143837	SEXBIERUM	NLD		02/27/2024		(9,737)						9,660	(77)		77		77
100157530	S-GRAVENHAGE	NLD		06/28/2024		(9,732)						9,660	(72)		72		72
100153783	OISTERWIJK	NLD		05/30/2024		(9,749)						9,660	(88)		88		88
100168961	S-GRAVENHAGE	NLD		09/26/2024		(9,733)						9,660	(73)		73		73
100083331	DEDEMSVAART	NLD		05/27/2022		(9,697)						9,660	(36)		36		36
100088550	DEN HAAG	NLD		10/27/2022		(9,718)						9,660	(57)		57		57
100080262	DEVENTER	NLD		02/22/2022		(9,695)						9,660	(35)		35		35

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153750	LANDGRAAF	NLD		05/30/2024		(9,806)						9,660	(146)		146		146
100153776	BREDA	NLD		05/30/2024		(9,734)						9,660	(74)		74		74
100139922	NETHERLANDS	NLD		12/28/2023		(9,799)						9,660	(139)		139		139
100147319	WINSUM	NLD		03/27/2024		(9,735)						9,660	(75)		75		75
100130120	NETHERLANDS	NLD		09/26/2023		(9,733)						9,660	(73)		73		73
100119588	AMSTERDAM	NLD		07/28/2023		(9,734)						9,660	(74)		74		74
100139937	NETHERLANDS	NLD		12/28/2023		(9,827)						9,660	(167)		167		167
100110789	KATWIJK	NLD		06/28/2023		(9,743)						9,660	(83)		83		83
100180870	UNITED KINGDOM	GBR		11/27/2024		(6,731)						6,679	(52)		52		52
100038581	MEATH	IRL		09/27/2019		(5,546)		1,020			1,020	8,977	4,452	4,978	239	287	526
100038504	KILDARE	IRL		09/27/2019		(10,705)		(82)			(82)	9,786	(1,001)			1,001	1,001
100165191	ARNHEM	NLD		08/28/2024		(7,752)						9,361	1,608	1,721	113		113
100156966	UNITED KINGDOM	GBR		06/27/2024		(6,738)						6,650	(88)		88		88
100180907	UNITED KINGDOM	GBR		11/27/2024		(6,715)						6,633	(82)		82		82
100082761	KATWIJK	NLD		04/27/2022		(8,931)						9,441	510	634	125		125
100158320	UNITED KINGDOM	GBR		07/09/2024		(8,209)		1,371			1,371	6,807	(32)		32		32
100143812	VLISSINGEN	NLD		02/27/2024		(8,672)						8,598	(75)		75		75
100139930	NETHERLANDS	NLD		12/28/2023		(8,630)						9,408	778	943	165		165
100156965	UNITED KINGDOM	GBR		06/27/2024		(6,697)						6,608	(89)		89		89
100110802	ROTTERDAM	NLD		06/28/2023		(9,642)						9,536	(106)		106		106
100139703	UNITED KINGDOM	GBR		12/18/2023		(6,234)						6,544	310	385	75		75
100156931	UNITED KINGDOM	GBR		06/27/2024		(6,202)						6,536	334	414	80		80
100145010	UNITED KINGDOM	GBR		03/12/2024		(6,422)		(27)			(27)	6,386	(63)		63		63
100038669	KILDARE	IRL		09/27/2019		(11,195)		568			568	9,551	(1,076)		(7)	1,083	1,076
100087648	OOSTBURG	NLD		09/27/2022		(9,642)						9,491	(151)		151		151
100153543	UNITED KINGDOM	GBR		05/29/2024		(6,628)						6,568	(61)		61		61
100185671	UNITED KINGDOM	GBR		12/20/2024		(6,639)						6,555	(84)		84		84
100139859	UNITED KINGDOM	GBR		12/28/2023		(6,578)						6,531	(48)		48		48
100165113	UNITED KINGDOM	GBR		08/27/2024		(6,277)						6,498	221	322	101		101
100165133	UNITED KINGDOM	GBR		08/27/2024		(6,619)						6,526	(94)		94		94
100103349	EMMEN	NLD		04/28/2023		(9,489)						9,419	(70)		70		70
100158177	UNITED KINGDOM	GBR		07/09/2024		3,299		1,305			1,305	5,919	10,524		55	(10,578)	(10,524)
100033277	DUBLIN	IRL		06/21/2019		(385)		1,038			1,038	8,545	9,198	9,257	119	(60)	59
100039000	DUBLIN	IRL		09/27/2019		(7,208)		1,241			1,241	9,065	3,098	3,766	237	431	668
100165087	UNITED KINGDOM	GBR		08/27/2024		(6,558)						6,494	(65)		65		65
100139834	UNITED KINGDOM	GBR		12/18/2023		(5,890)						6,384	494	581	87		87
100161593	UNITED KINGDOM	GBR		07/29/2024		(6,524)						6,465	(59)		59		59
100139710	UNITED KINGDOM	GBR		12/18/2023		(6,517)						6,449	(68)		68		68
100139698	UNITED KINGDOM	GBR		12/18/2023		(6,502)						6,449	(53)		53		53
100185660	UNITED KINGDOM	GBR		12/20/2024		(6,523)						6,448	(74)		74		74
100168891	UNITED KINGDOM	GBR		09/26/2024		(6,497)						6,449	(48)		48		48
100144703	UNITED KINGDOM	GBR		03/12/2024		(5,844)		(69)			(69)	6,370	457	601	144		144
100173598	UNITED KINGDOM	GBR		10/29/2024		(6,491)						6,442	(49)		49		49
100033590	KILDARE	IRL		06/21/2019		(10,426)		(682)			(682)	9,458	(1,650)			1,650	1,650
100144743	UNITED KINGDOM	GBR		03/12/2024		(6,552)		(28)			(28)	6,464	(116)		116		116
100168918	UNITED KINGDOM	GBR		09/26/2024		(6,525)						6,432	(93)		93		93
100165149	UNITED KINGDOM	GBR		08/27/2024		(6,497)						6,432	(65)		65		65
100144905	UNITED KINGDOM	GBR		03/12/2024		(7,946)		36			36	6,558	(1,352)		79	1,273	1,352
100050734	GREATER LONDON	GBR		03/02/2021		(6,509)						6,424	(85)		85		85
100139683	UNITED KINGDOM	GBR		12/18/2023		(5,982)						6,330	348	438	89		89
100161590	UNITED KINGDOM	GBR		07/29/2024		(5,771)						6,310	539	650	111		111

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139745	UNITED KINGDOM	GBR		12/18/2023		(6,451)						6,391	(60)		60		60
100180906	UNITED KINGDOM	GBR		11/27/2024		(6,437)						6,387	(49)		49		49
100173600	UNITED KINGDOM	GBR		10/29/2024		(6,472)						6,384	(88)		88		88
100086317	VENLO	NLD		08/29/2022		(9,282)						9,177	(105)		105		105
100088532	ENSCHEDE	NLD		10/27/2022		(9,233)						9,177	(56)		56		56
100088500	EMMEN	NLD		10/27/2022		(9,236)						9,177	(58)		58		58
100091887	HOOGEZAND-SAPPEMEER	NLD		01/27/2023		(9,329)						9,177	(152)		152		152
100108526	OOSTBURG	NLD		05/25/2023		(9,241)						9,177	(64)		64		64
100137253	NETHERLANDS	NLD		11/28/2023		(7,141)						7,070	(71)		71		71
100139775	UNITED KINGDOM	GBR		12/18/2023		(6,405)						6,338	(67)		67		67
100168913	UNITED KINGDOM	GBR		09/26/2024		(6,077)						6,308	231	318	87		87
100145012	UNITED KINGDOM	GBR		03/12/2024		(6,389)		(21)			(21)	6,315	(94)		94		94
100168862	UNITED KINGDOM	GBR		09/26/2024		(6,383)						6,310	(73)		73		73
100153548	UNITED KINGDOM	GBR		05/29/2024		(4,758)						6,180	1,422	1,590	168		168
100168838	UNITED KINGDOM	GBR		09/26/2024		(6,379)						6,295	(84)		84		84
100101707	DORDRECHT/DRECHTSTEDEN	NLD		03/30/2023		(9,144)						9,081	(63)		63		63
100145763	UNITED KINGDOM	GBR		03/12/2024		(6,401)		(15)			(15)	6,307	(109)		109		109
100145466	UNITED KINGDOM	GBR		03/12/2024		(6,332)		(27)			(27)	6,270	(89)		89		89
100168833	UNITED KINGDOM	GBR		09/26/2024		(6,313)						6,265	(48)		48		48
100137251	NETHERLANDS	NLD		11/28/2023		(9,175)						9,042	(133)		133		133
100161581	UNITED KINGDOM	GBR		07/29/2024		(6,323)						6,249	(74)		74		74
100139765	UNITED KINGDOM	GBR		12/18/2023		(6,307)						6,248	(60)		60		60
100139714	UNITED KINGDOM	GBR		12/18/2023		(6,275)						6,228	(47)		47		47
100185632	UNITED KINGDOM	GBR		12/20/2024		(5,319)						6,094	776	910	135		135
100034745	KILDARE	IRL		06/21/2019		(12,880)		(187)			(187)	11,625	(1,443)			1,443	1,443
100145376	UNITED KINGDOM	GBR		03/12/2024		(7,063)		14			14	6,266	(783)	570	80	1,273	1,353
100082716	NOTTINGHAM	GBR		04/26/2022		(6,272)						6,197	(75)		75		75
100070302	AMSTERDAM	NLD		08/31/2021		(9,029)						8,936	(93)		93		93
100144922	UNITED KINGDOM	GBR		03/12/2024		(6,207)		(47)			(47)	6,167	(88)		88		88
100081993	APPINGEDAM	NLD		03/30/2022		(8,957)						8,907	(50)		50		50
100168852	UNITED KINGDOM	GBR		09/26/2024		(6,239)						6,157	(82)		82		82
100180912	UNITED KINGDOM	GBR		11/27/2024		(6,245)						6,157	(88)		88		88
100185673	UNITED KINGDOM	GBR		12/20/2024		(6,239)						6,156	(82)		82		82
100078570	ALMELO	NLD		01/26/2022		(8,918)						8,887	(31)		31		31
100078571	ALMELO	NLD		01/26/2022		(8,918)						8,887	(31)		31		31
100139755	UNITED KINGDOM	GBR		12/18/2023		(6,227)						6,142	(85)		85		85
100180904	UNITED KINGDOM	GBR		11/27/2024		(6,226)						6,141	(85)		85		85
100173591	UNITED KINGDOM	GBR		10/29/2024		(6,191)						6,141	(50)		50		50
100038514	DUBLIN	IRL		09/27/2019		(10,235)		(370)			(370)	8,999	(1,605)		(11)	1,616	1,605
100173603	UNITED KINGDOM	GBR		10/29/2024		(6,189)						6,134	(55)		55		55
100153573	UNITED KINGDOM	GBR		05/29/2024		(6,203)						6,127	(77)		77		77
100168910	UNITED KINGDOM	GBR		09/26/2024		(6,180)						6,127	(53)		53		53
100161565	UNITED KINGDOM	GBR		07/29/2024		(6,172)						6,127	(45)		45		45
100165095	UNITED KINGDOM	GBR		08/27/2024		(6,171)						6,126	(45)		45		45
100143857	UNITED KINGDOM	GBR		02/28/2024		(5,962)						6,081	119	221	101		101
100038668	KILDARE	IRL		09/27/2019		(12,145)		1,870			1,870	8,977	(1,298)		(10)	1,308	1,298
100173577	UNITED KINGDOM	GBR		10/29/2024		(5,844)						6,063	218	301	83		83
100168908	UNITED KINGDOM	GBR		09/26/2024		(5,401)						6,030	629	672	43		43
100145028	UNITED KINGDOM	GBR		03/12/2024		(6,166)		(67)			(67)	6,155	(78)		78		78
100139779	UNITED KINGDOM	GBR		12/18/2023		(6,129)						6,078	(51)		51		51
100134251	UNITED KINGDOM	GBR		10/26/2023		(6,160)						6,074	(86)		86		86

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078529	ROTTERDAM	NLD		01/26/2022		(15,087)						14,877	(210)		210		210
100153553	UNITED KINGDOM	GBR		05/29/2024		(5,448)						5,975	527	618	91		91
100153574	UNITED KINGDOM	GBR		05/29/2024		(6,116)						6,066	(50)		50		50
100180903	UNITED KINGDOM	GBR		11/27/2024		(5,638)						6,001	364	438	75		75
100168870	UNITED KINGDOM	GBR		09/26/2024		(6,136)						6,065	(70)		70		70
100168873	UNITED KINGDOM	GBR		09/26/2024		(6,136)						6,065	(70)		70		70
100075875	DEN HAAG	NLD		11/24/2021		6,290						7,201	13,490	13,633	143		143
100143867	UNITED KINGDOM	GBR		02/28/2024		(5,981)						5,927	(54)		54		54
100185681	ARNHEM	NLD		12/20/2024		(8,817)						8,694	(123)		123		123
100099724	ROOSENDAAL	NLD		02/27/2023		(8,787)						8,694	(92)		92		92
100145295	UNITED KINGDOM	GBR		03/12/2024		(6,064)		(23)			(23)	6,019	(68)		68		68
100085022	AMSTERDAM	NLD		07/27/2022		(8,744)						8,694	(50)		50		50
100078517	UTRECHT	NLD		01/26/2022		(8,724)						8,694	(30)		30		30
100165180	S-GRAVENHAGE	NLD		08/28/2024		(8,763)						8,694	(68)		68		68
100078518	UTRECHT	NLD		01/26/2022		(8,725)						8,694	(31)		31		31
100078519	UTRECHT	NLD		01/26/2022		(8,728)						8,694	(34)		34		34
100141807	VLAARDINGEN	NLD		01/29/2024		(7,842)						7,728	(114)		114		114
100157008	UNITED KINGDOM	GBR		06/27/2024		(6,072)						6,018	(55)		55		55
100158259	UNITED KINGDOM	GBR		07/09/2024		(7,343)		1,118			1,118	6,170	(55)		55		55
100144970	UNITED KINGDOM	GBR		03/12/2024		(6,126)		(55)			(55)	6,088	(93)		93		93
100161609	UNITED KINGDOM	GBR		07/29/2024		(6,083)						6,004	(79)		79		79
100180914	UNITED KINGDOM	GBR		11/27/2024		(5,119)						5,876	757	871	114		114
100144860	UNITED KINGDOM	GBR		03/12/2024		(7,526)		46			46	6,131	(1,349)		76	1,273	1,349
100144911	UNITED KINGDOM	GBR		03/12/2024		(5,859)		(27)			(27)	5,970	84	184	100		100
100180905	UNITED KINGDOM	GBR		11/27/2024		(6,071)						5,971	(100)		100		100
100032648	GALWAY	IRL		06/21/2019		(2,666)		(686)			(686)	8,145	4,793	4,960	167		167
100144934	UNITED KINGDOM	GBR		03/12/2024		(7,477)		46			46	6,083	(1,348)		75	1,273	1,348
100129741	UNITED KINGDOM	GBR		09/26/2023		(6,004)						5,938	(65)		65		65
100156988	UNITED KINGDOM	GBR		06/27/2024		(5,985)						5,943	(42)		42		42
100156989	UNITED KINGDOM	GBR		06/27/2024		(5,985)						5,943	(42)		42		42
100147167	UNITED KINGDOM	GBR		03/27/2024		(6,030)						5,940	(91)		91		91
100145272	UNITED KINGDOM	GBR		03/12/2024		(5,559)		(47)			(47)	5,910	304	389	85		85
100153738	GRONINGEN	NLD		05/30/2024		(8,626)						8,559	(67)		67		67
100150228	UNITED KINGDOM	GBR		04/29/2024		(5,629)						5,875	247	316	69		69
100119558	EMMEN	NLD		07/28/2023		(8,280)						8,500	221	326	106		106
100168888	UNITED KINGDOM	GBR		09/26/2024		(5,960)						5,910	(50)		50		50
100103364	ROTTERDAM	NLD		04/28/2023		(8,561)						8,501	(60)		60		60
100165131	UNITED KINGDOM	GBR		08/27/2024		(5,953)						5,881	(72)		72		72
100156943	UNITED KINGDOM	GBR		06/27/2024		(5,946)						5,878	(68)		68		68
100145290	UNITED KINGDOM	GBR		03/12/2024		(5,951)		(19)			(19)	5,853	(117)		117		117
100144729	UNITED KINGDOM	GBR		03/12/2024		(7,369)		45			45	5,970	(1,354)		81	1,273	1,354
100139781	UNITED KINGDOM	GBR		12/18/2023		(5,921)						5,834	(87)		87		87
100180920	UNITED KINGDOM	GBR		11/27/2024		(5,877)						5,835	(42)		42		42
100185666	UNITED KINGDOM	GBR		12/20/2024		(5,912)						5,834	(78)		78		78
100144863	UNITED KINGDOM	GBR		03/12/2024		(5,861)		(14)			(14)	5,826	(49)		49		49
100153552	UNITED KINGDOM	GBR		05/29/2024		(5,896)						5,820	(76)		76		76
100156980	UNITED KINGDOM	GBR		06/27/2024		(5,875)						5,821	(54)		54		54
100153568	UNITED KINGDOM	GBR		05/29/2024		(5,865)						5,821	(44)		44		44
100156996	UNITED KINGDOM	GBR		06/27/2024		(5,861)						5,820	(41)		41		41
100156944	UNITED KINGDOM	GBR		06/27/2024		(5,864)						5,813	(52)		52		52
100173581	UNITED KINGDOM	GBR		10/29/2024		(5,174)						5,736	561	624	63		63

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144780	UNITED KINGDOM	GBR		03/12/2024		(5,860)		(14)			(14)	5,794	(80)		80		80
100156994	UNITED KINGDOM	GBR		06/27/2024		(5,534)						5,747	213	285	71		71
100161622	UNITED KINGDOM	GBR		07/29/2024		(5,374)						5,730	356	423	67		67
100145429	UNITED KINGDOM	GBR		03/12/2024		(7,294)		47			47	5,922	(1,325)		52	1,273	1,325
100143861	UNITED KINGDOM	GBR		02/28/2024		(5,864)						5,775	(89)		89		89
100165162	UNITED KINGDOM	GBR		08/27/2024		(5,490)						5,761	271	334	63		63
100161613	UNITED KINGDOM	GBR		07/29/2024		(5,807)						5,763	(44)		44		44
100139702	UNITED KINGDOM	GBR		12/18/2023		(5,429)						5,700	270	336	65		65
100153765	RIEL	NLD		05/30/2024		(3,259)						7,518	4,259	4,546	288		288
100161591	UNITED KINGDOM	GBR		07/29/2024		(5,803)						5,746	(56)		56		56
100139855	UNITED KINGDOM	GBR		12/18/2023		(5,815)						5,731	(83)		83		83
100143856	UNITED KINGDOM	GBR		02/28/2024		(5,743)						5,693	(50)		50		50
100157002	UNITED KINGDOM	GBR		06/27/2024		(5,378)						5,636	258	324	66		66
100150229	UNITED KINGDOM	GBR		04/29/2024		(5,713)						5,665	(48)		48		48
100084270	HEERLEN	NLD		06/30/2022		(8,237)						8,176	(61)		61		61
100090561	GORREDIJK	NLD		12/28/2022		(8,219)						8,163	(56)		56		56
100144697	UNITED KINGDOM	GBR		03/12/2024		(5,706)		(13)			(13)	5,647	(72)		72		72
100139760	UNITED KINGDOM	GBR		12/18/2023		(5,706)						5,641	(65)		65		65
100144961	UNITED KINGDOM	GBR		03/12/2024		(5,515)		(76)			(76)	5,606	15	1,434	146	1,273	1,419
100161636	UNITED KINGDOM	GBR		07/29/2024		(5,681)						5,636	(44)		44		44
100173578	UNITED KINGDOM	GBR		10/29/2024		(5,680)						5,637	(43)		43		43
100161568	UNITED KINGDOM	GBR		07/29/2024		(5,680)						5,637	(43)		43		43
100180921	UNITED KINGDOM	GBR		11/27/2024		(5,704)						5,632	(72)		72		72
100173588	UNITED KINGDOM	GBR		10/29/2024		(5,658)						5,610	(49)		49		49
100033000	MEATH	IRL		06/21/2019		1,368		(470)			(470)	7,183	8,081	8,184	102	1	103
100032957	DUBLIN	IRL		06/21/2019		(1,483)		(309)			(309)	7,440	5,648	5,796	133	15	148
100143826	ROTTERDAM	NLD		02/27/2024		(8,136)						8,076	(60)		60		60
100180866	UNITED KINGDOM	GBR		11/27/2024		(5,632)						5,589	(43)		43		43
100153585	UNITED KINGDOM	GBR		05/29/2024		(5,629)						5,580	(48)		48		48
100165168	UNITED KINGDOM	GBR		08/27/2024		(5,620)						5,568	(52)		52		52
100144982	UNITED KINGDOM	GBR		03/12/2024		(7,012)		(6)			(6)	5,686	(1,333)		60	1,273	1,333
100145125	UNITED KINGDOM	GBR		03/12/2024		43,054		(1,905)			(1,905)	2,109	43,258	45,416	2,158		2,158
100144708	UNITED KINGDOM	GBR		03/12/2024		(7,064)		47			47	5,690	(1,328)		55	1,273	1,328
100145762	UNITED KINGDOM	GBR		03/12/2024		(5,559)		(70)			(70)	5,525	(104)	1,310	142	1,273	1,415
100139701	UNITED KINGDOM	GBR		12/18/2023		(5,238)						5,499	261	324	63		63
100039043	DUBLIN	IRL		09/27/2019		(6,289)		1,065			1,065	7,754	2,531	2,728	179	18	197
100137290	UNITED KINGDOM	GBR		11/28/2023		(5,597)						5,541	(56)		56		56
100180889	UNITED KINGDOM	GBR		11/27/2024		(5,588)						5,541	(47)		47		47
100156947	UNITED KINGDOM	GBR		06/27/2024		(5,634)						5,541	(93)		93		93
100156951	UNITED KINGDOM	GBR		06/27/2024		(5,634)						5,541	(93)		93		93
100156952	UNITED KINGDOM	GBR		06/27/2024		(5,634)						5,541	(93)		93		93
100156953	UNITED KINGDOM	GBR		06/27/2024		(5,634)						5,541	(93)		93		93
100156954	UNITED KINGDOM	GBR		06/27/2024		(5,634)						5,541	(93)		93		93
100156974	UNITED KINGDOM	GBR		06/27/2024		(5,634)						5,541	(93)		93		93
100156976	UNITED KINGDOM	GBR		06/27/2024		(5,634)						5,541	(93)		93		93
100156977	UNITED KINGDOM	GBR		06/27/2024		(5,634)						5,541	(93)		93		93
100168865	UNITED KINGDOM	GBR		09/26/2024		(5,626)						5,541	(85)		85		85
100158365	UNITED KINGDOM	GBR		07/09/2024		(6,387)		713			713	5,640	(34)		34		34
100139802	UNITED KINGDOM	GBR		12/18/2023		(5,623)						5,525	(97)		97		97
100173584	UNITED KINGDOM	GBR		10/29/2024		(5,573)						5,527	(46)		46		46
100180902	UNITED KINGDOM	GBR		11/27/2024		(5,604)						5,527	(76)		76		76

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173580	UNITED KINGDOM	GBR		10/29/2024		(5,568)						5,523	(46)		46		46
100168861	UNITED KINGDOM	GBR		09/26/2024		(5,578)						5,514	(64)		64		64
100150222	UNITED KINGDOM	GBR		04/29/2024		(5,557)						5,514	(43)		43		43
100165155	UNITED KINGDOM	GBR		08/27/2024		(5,108)						5,464	356	402	47		47
100145448	UNITED KINGDOM	GBR		03/12/2024		(7,003)		44			44	5,629	(1,331)		58	1,273	1,331
100145773	UNITED KINGDOM	GBR		03/12/2024		(7,015)		50			50	5,617	(1,348)		75	1,273	1,348
100144851	UNITED KINGDOM	GBR		03/12/2024		(5,523)		(14)			(14)	5,484	(52)		52		52
100144820	UNITED KINGDOM	GBR		03/12/2024		(5,522)		(14)			(14)	5,483	(52)		52		52
100145108	UNITED KINGDOM	GBR		03/12/2024		(6,304)		670			670	5,611	(23)		23		23
100139784	UNITED KINGDOM	GBR		12/18/2023		(5,531)						5,480	(51)		51		51
100165097	UNITED KINGDOM	GBR		08/27/2024		(5,523)						5,482	(41)		41		41
100173558	UNITED KINGDOM	GBR		10/29/2024		(4,913)						5,405	492	584	92		92
100145142	UNITED KINGDOM	GBR		03/12/2024		(6,203)		579			579	5,592	(31)		31		31
100168871	UNITED KINGDOM	GBR		09/26/2024		(5,512)						5,473	(39)		39		39
100145721	UNITED KINGDOM	GBR		03/12/2024		(5,554)		(24)			(24)	5,502	(76)		76		76
100099732	AMSTERDAM	NLD		02/27/2023		(4,959)						7,355	2,396	2,652	256		256
100038586	TIPPERARY	IRL		09/27/2019		(6,230)		844			844	7,764	2,378	2,805	166	260	426
100145719	UNITED KINGDOM	GBR		03/12/2024		(6,957)		47			47	5,594	(1,316)		43	1,273	1,316
100144701	UNITED KINGDOM	GBR		03/12/2024		(6,962)		48			48	5,597	(1,316)		43	1,273	1,316
100145058	UNITED KINGDOM	GBR		03/12/2024		(6,958)		47			47	5,595	(1,316)		43	1,273	1,316
100168898	UNITED KINGDOM	GBR		09/26/2024		(5,262)						5,419	157	232	75		75
100038629	DUBLIN	IRL		09/27/2019		(6,059)		505			505	7,564	2,010	2,447	135	302	437
100139776	UNITED KINGDOM	GBR		12/18/2023		(3,933)						5,198	1,266	1,443	177		177
100173568	UNITED KINGDOM	GBR		10/29/2024		(5,447)						5,405	(42)		42		42
100156934	UNITED KINGDOM	GBR		06/27/2024		(5,450)						5,405	(45)		45		45
100158339	UNITED KINGDOM	GBR		07/09/2024		(6,728)		1,144			1,144	5,556	(28)		28		28
100145750	UNITED KINGDOM	GBR		03/12/2024		(5,345)		(112)			(112)	5,378	(79)		79		79
100161655	TILBURG	NLD		07/29/2024		(7,834)						7,777	(57)		57		57
100032819	LOUTH	IRL		06/21/2019		(4,557)		474			474	7,460	3,377	3,424	86	(40)	46
100173582	UNITED KINGDOM	GBR		10/29/2024		(5,415)						5,374	(41)		41		41
100089653	MAASTRICHT	NLD		11/29/2022		(7,797)						7,728	(69)		69		69
100085068	VENLO	NLD		07/27/2022		(7,811)						7,728	(83)		83		83
100156940	UNITED KINGDOM	GBR		06/27/2024		(5,149)						5,314	165	250	85		85
100139696	UNITED KINGDOM	GBR		12/18/2023		(5,403)						5,338	(65)		65		65
100139932	NETHERLANDS	NLD		12/28/2023		(6,821)						6,762	(59)		59		59
100168829	UNITED KINGDOM	GBR		09/26/2024		(5,368)						5,281	(87)		87		87
100147174	UNITED KINGDOM	GBR		03/27/2024		(5,326)						5,278	(48)		48		48
100082722	DEN HAAG	NLD		04/27/2022		(7,694)						7,607	(87)		87		87
100153590	UNITED KINGDOM	GBR		05/29/2024		(5,311)						5,269	(42)		42		42
100158362	UNITED KINGDOM	GBR		07/09/2024		(6,070)		676			676	5,361	(33)		33		33
100158364	UNITED KINGDOM	GBR		07/09/2024		(6,069)		677			677	5,360	(33)		33		33
100156985	UNITED KINGDOM	GBR		06/27/2024		(5,316)						5,257	(58)		58		58
100150225	UNITED KINGDOM	GBR		04/29/2024		(5,292)						5,246	(45)		45		45
100139857	UNITED KINGDOM	GBR		12/28/2023		(5,306)						5,233	(73)		73		73
100168830	UNITED KINGDOM	GBR		09/26/2024		(5,300)						5,233	(67)		67		67
100165147	UNITED KINGDOM	GBR		08/27/2024		(5,279)						5,233	(46)		46		46
100168828	UNITED KINGDOM	GBR		09/26/2024		(4,891)						5,212	320	384	63		63
100180885	UNITED KINGDOM	GBR		11/27/2024		(5,260)						5,221	(39)		39		39
100180898	UNITED KINGDOM	GBR		11/27/2024		(5,273)						5,220	(53)		53		53
100161571	UNITED KINGDOM	GBR		07/29/2024		(5,267)						5,208	(60)		60		60
100168899	UNITED KINGDOM	GBR		09/26/2024		(5,244)						5,207	(37)		37		37

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5000005000003A	HARDERWIJK	NLD		10/29/2024		(6,165)						7,294	1,129	1,234	106		106
100156997	UNITED KINGDOM	GBR		06/27/2024		(4,386)						5,076	691	827	136		136
100139717	UNITED KINGDOM	GBR		12/18/2023		(5,151)						5,174	23	100	77		77
100158206	UNITED KINGDOM	GBR		07/09/2024		(6,315)		965			965	5,326	(24)		24		24
100039183	CORK	IRL		09/27/2019		(1,861)		1,695			1,695	6,693	6,527	6,904	377		376
100156950	UNITED KINGDOM	GBR		06/27/2024		(5,277)						5,190	(87)		87		87
100145119	UNITED KINGDOM	GBR		03/12/2024		(4,554)		(44)			(44)	5,101	503	574	70		70
100173572	UNITED KINGDOM	GBR		10/29/2024		(5,255)						5,179	(76)		76		76
100145654	UNITED KINGDOM	GBR		03/12/2024		(5,968)		652			652	5,290	(26)		26		26
100173583	UNITED KINGDOM	GBR		10/29/2024		(5,242)						5,171	(71)		71		71
100033785	DUBLIN	IRL		06/21/2019		(8,352)		(560)			(560)	10,215	1,303	1,499	145	51	195
100144840	UNITED KINGDOM	GBR		03/12/2024		(5,271)		(18)			(18)	5,247	(42)		42		42
100145306	UNITED KINGDOM	GBR		03/12/2024		(5,311)		(17)			(17)	5,244	(84)		84		84
100168839	UNITED KINGDOM	GBR		09/26/2024		(5,220)						5,159	(61)		61		61
100139805	UNITED KINGDOM	GBR		12/18/2023		(5,235)						5,154	(81)		81		81
100185676	ENSCHEDE	NLD		12/20/2024		(7,489)						7,438	(51)		51		51
100143865	UNITED KINGDOM	GBR		02/28/2024		(4,707)						5,082	375	453	78		78
100168869	UNITED KINGDOM	GBR		09/26/2024		(5,204)						5,146	(58)		58		58
100032778	CLARE	IRL		06/21/2019		(5,853)						7,266	1,413	1,496	60	24	84
100075880	AMSTERDAM	NLD		11/24/2021		(7,422)						7,390	(32)		32		32
100103337	DEN HAAG	NLD		04/28/2023		(5,144)						7,052	1,908	2,034	126		126
100168916	UNITED KINGDOM	GBR		09/26/2024		(4,825)						5,063	237	323	86		86
100168887	UNITED KINGDOM	GBR		09/26/2024		(5,160)						5,079	(81)		81		81
100143858	UNITED KINGDOM	GBR		02/28/2024		(5,119)						5,074	(45)		45		45
100082081	BIRMINGHAM	GBR		03/30/2022		(5,216)						5,071	(146)		146		146
100145774	UNITED KINGDOM	GBR		03/12/2024		(2,262)		(160)			(160)	4,801	2,379	3,856	204	1,273	1,477
100168896	UNITED KINGDOM	GBR		09/26/2024		(4,689)						5,021	332	371	39		39
100143851	UNITED KINGDOM	GBR		02/28/2024		(5,119)						5,049	(70)		70		70
100085123	TILBURG	NLD		07/27/2022		(5,469)						6,857	1,389	1,661	273		273
100145335	UNITED KINGDOM	GBR		03/12/2024		(5,093)		(10)			(10)	5,039	(64)		64		64
100078556	DEN HAAG	NLD		01/26/2022		(4,693)						6,995	2,303	2,375	72		72
100145720	UNITED KINGDOM	GBR		03/12/2024		(5,098)		(22)			(22)	5,050	(70)		70		70
100087629	VALKENBURG AAN DE GEUL	NLD		09/27/2022		(7,326)						7,245	(81)		81		81
100173670	SLUISKIL	NLD		10/29/2024		(7,308)						7,245	(62)		62		62
100130119	NETHERLANDS	NLD		09/26/2023		(6,525)						7,099	574	689	115		115
100180804	ROTTERDAM	NLD		11/27/2024		(5,917)						6,974	1,057	1,205	149		149
100139690	UNITED KINGDOM	GBR		12/18/2023		(5,031)						4,982	(49)		49		49
100165126	UNITED KINGDOM	GBR		08/27/2024		(5,004)						4,962	(42)		42		42
100139780	UNITED KINGDOM	GBR		12/18/2023		(4,844)						4,911	67	165	98		98
100082068	TWICKENHAM	GBR		03/30/2022		(4,994)						4,930	(64)		64		64
100139817	UNITED KINGDOM	GBR		12/18/2023		(4,996)						4,925	(71)		71		71
100156969	UNITED KINGDOM	GBR		06/27/2024		(4,979)						4,926	(53)		53		53
100139672	UNITED KINGDOM	GBR		12/18/2023		(4,973)						4,913	(60)		60		60
100180916	UNITED KINGDOM	GBR		11/27/2024		(4,955)						4,913	(42)		42		42
100173541	UNITED KINGDOM	GBR		10/29/2024		(4,956)						4,913	(43)		43		43
100137247	NETHERLANDS	NLD		11/28/2023		(5,714)						6,886	1,172	1,320	148		148
100139833	UNITED KINGDOM	GBR		12/18/2023		(4,950)						4,904	(46)	2	48		48
100157003	UNITED KINGDOM	GBR		06/27/2024		(4,948)						4,902	(46)		46		46
100173595	UNITED KINGDOM	GBR		10/29/2024		(4,974)						4,901	(73)		73		73
100161597	UNITED KINGDOM	GBR		07/29/2024		(4,939)						4,902	(37)		37		37
100143850	UNITED KINGDOM	GBR		02/28/2024		(4,612)						4,853	241	309	68		68

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165117	UNITED KINGDOM	GBR		08/27/2024		(4,951)						4,901	(50)		50		50
100139813	UNITED KINGDOM	GBR		12/18/2023		(4,976)						4,893	(83)		83		83
100168840	UNITED KINGDOM	GBR		09/26/2024		(4,414)						4,852	437	499	61		61
100153583	UNITED KINGDOM	GBR		05/29/2024		(4,586)						4,840	254	315	61		61
100145624	UNITED KINGDOM	GBR		03/12/2024		(4,817)		(89)			(89)	4,868	(38)		38		38
100039169	WICKLOW	IRL		09/27/2019		(4,884)		1,076			1,076	6,706	2,898	3,112	214		214
100173544	UNITED KINGDOM	GBR		10/29/2024		(4,899)						4,852	(46)		46		46
100085102	VENLO	NLD		07/27/2022		(7,040)						7,004	(36)		36		36
100032341	MONAGHAN	IRL		06/21/2019		(7,861)		(4)			(4)	7,108	(757)			757	757
100145636	UNITED KINGDOM	GBR		03/12/2024		(4,941)		(17)			(17)	4,903	(55)		55		55
100139731	UNITED KINGDOM	GBR		12/18/2023		(4,434)						4,758	324	388	64		64
100083293	NIJMEGEN	NLD		05/27/2022		(6,978)						6,945	(33)		33		33
100161633	UNITED KINGDOM	GBR		07/29/2024		(4,844)						4,802	(42)		42		42
100139841	UNITED KINGDOM	GBR		12/18/2023		(4,517)						4,742	225	279	54		54
100145431	UNITED KINGDOM	GBR		03/12/2024		1,376		(232)			(232)	2,507	3,651	3,845	194		194
100039323	DUBLIN	IRL		09/27/2019		(4,972)		994			994	6,568	2,591	2,783	192		192
100145363	UNITED KINGDOM	GBR		03/12/2024		(4,868)		(17)			(17)	4,847	(38)		38		38
100139840	UNITED KINGDOM	GBR		12/18/2023		(4,458)						4,680	222	276	54		54
100139685	UNITED KINGDOM	GBR		12/18/2023		(4,768)						4,721	(47)		47		47
100033289	ROSCOMMON	IRL		06/21/2019		(3,359)		(386)			(386)	6,462	2,716	2,842	103	23	126
100139671	UNITED KINGDOM	GBR		12/18/2023		(4,747)						4,711	(36)		36		36
100139716	UNITED KINGDOM	GBR		12/18/2023		(4,747)						4,711	(36)		36		36
100141834	PURMEREND	NLD		01/29/2024		(6,833)						6,762	(71)		71		71
100143807	FRANEKER	NLD		02/27/2024		(6,813)						6,762	(51)		51		51
100130112	NETHERLANDS	NLD		09/26/2023		(6,817)						6,762	(55)		55		55
100080301	AMSTERDAM	NLD		02/22/2022		(4,882)						6,554	1,673	1,727	55		55
100147175	UNITED KINGDOM	GBR		03/27/2024		(4,713)						4,671	(41)		41		41
100180880	UNITED KINGDOM	GBR		11/27/2024		(4,736)						4,667	(68)		68		68
100139684	UNITED KINGDOM	GBR		12/18/2023		(4,202)						4,569	367	470	103		103
100032727	DUBLIN	IRL		06/21/2019		(1,857)		(257)			(257)	6,227	4,113	4,237	108	16	124
100185663	UNITED KINGDOM	GBR		12/20/2024		(4,673)						4,637	(36)		36		36
100144801	UNITED KINGDOM	GBR		03/12/2024		(4,317)		(29)			(29)	4,581	235	302	67		67
100130098	NETHERLANDS	NLD		09/26/2023		(6,008)						6,537	530	662	132		132
100139699	UNITED KINGDOM	GBR		12/18/2023		(4,655)						4,619	(36)		36		36
100161595	UNITED KINGDOM	GBR		07/29/2024		(4,657)						4,618	(39)		39		39
100168885	UNITED KINGDOM	GBR		09/26/2024		(4,692)						4,617	(75)		75		75
100082067	TWICKENHAM	GBR		03/30/2022		(4,636)						4,608	(28)		28		28
100173566	UNITED KINGDOM	GBR		10/29/2024		(4,642)						4,606	(36)		36		36
100185642	UNITED KINGDOM	GBR		12/20/2024		(4,651)						4,606	(45)		45		45
100180919	UNITED KINGDOM	GBR		11/27/2024		(4,640)						4,606	(34)		34		34
100156973	UNITED KINGDOM	GBR		06/27/2024		(3,881)						4,494	613	726	113		113
100153569	UNITED KINGDOM	GBR		05/29/2024		(4,677)						4,598	(79)		79		79
100082066	TWICKENHAM	GBR		03/30/2022		(4,626)						4,598	(28)		28		28
100161578	UNITED KINGDOM	GBR		07/29/2024		(4,656)						4,595	(61)		61		61
100161579	UNITED KINGDOM	GBR		07/29/2024		(4,656)						4,595	(61)		61		61
100165145	UNITED KINGDOM	GBR		08/27/2024		(4,628)						4,595	(33)		33		33
100165106	UNITED KINGDOM	GBR		08/27/2024		(4,630)						4,595	(35)		35		35
100084363	PRESTON	GBR		06/30/2022		(4,625)						4,578	(47)		47		47
100033138	WICKLOW	IRL		06/21/2019		(6,485)		1			1	6,499	16	459	17	426	443
100139934	NETHERLANDS	NLD		12/28/2023		(6,663)						6,569	(94)		94		94
100168909	UNITED KINGDOM	GBR		09/26/2024		(4,580)						4,545	(35)		35		35

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100034709	DUBLIN	IRL		06/21/2019		(5,074)		164			164	6,399	1,489	1,523	64	(30)	34
100153739	GRONINGEN	NLD		05/30/2024		(6,278)						6,465	187	251	64		64
100161701	S-GRAVENHAGE	NLD		07/29/2024		(6,472)						6,424	(48)		48		48
100139743	UNITED KINGDOM	GBR		12/18/2023		(4,480)						4,443	(37)		37		37
5.00005E+11	VLISSINGEN	NLD		06/25/2024		(6,311)						6,107	(205)	1,048	1,253		1,253
100145390	UNITED KINGDOM	GBR		03/12/2024		(5,168)		4			4	4,464	(700)	637	65	1,273	1,337
5.00004E+11	S-GRAVENHAGE	NLD		02/26/2024		(4,895)						5,950	1,055	2,323	1,269		1,269
100180917	UNITED KINGDOM	GBR		11/27/2024		(3,040)						4,232	1,191	1,307	116		116
100084308	WINTERSWIJK	NLD		06/30/2022		(4,710)						6,050	1,340	1,518	177		177
100137265	NETHERLANDS	NLD		11/28/2023		(2,800)						6,038	3,238	3,443	205		205
100077894	NIJMEGEN	NLD		12/29/2021		(6,380)						6,348	(32)		32		32
5.00004E+11	ENSCHEDE	NLD		04/26/2024		(7,352)						6,177	(1,175)		1,175		1,175
500005406002A	ENSCHEDE	NLD		11/27/2024		(4,722)						6,028	1,306	1,452	146		146
100185678	BERGEN OP ZOOM	NLD		12/20/2024		(6,322)						6,279	(43)		43		43
100103352	ROOSENDAAL	NLD		04/28/2023		(6,321)						6,279	(42)		42		42
100144823	UNITED KINGDOM	GBR		03/12/2024		(4,051)		(17)			(17)	4,295	227	294	67		67
100145105	UNITED KINGDOM	GBR		03/12/2024		23,476		(1,463)			(1,463)	2,410	24,423	25,769	1,346		1,346
100143825	ROTTERDAM	NLD		02/27/2024		(4,951)						6,002	1,051	1,155	104		104
100068610	TILBURG	NLD		08/30/2021		(3,069)						6,020	2,951	2,900	(52)		(52)
100157531	ARNHEM	NLD		06/28/2024		(6,220)						6,168	(52)		52		52
100165154	UNITED KINGDOM	GBR		08/27/2024		(4,329)						4,268	(61)		61		61
100139927	NETHERLANDS	NLD		12/28/2023		(6,248)						6,160	(88)		88		88
100034699	DUBLIN	IRL		06/21/2019		(5,240)		(158)			(158)	6,009	611	714	85	18	102
100145253	UNITED KINGDOM	GBR		03/12/2024		(3,910)		(33)			(33)	4,158	214	273	59		59
100086290	KATWIJK	NLD		08/29/2022		(6,060)						6,022	(38)		38		38
100086289	KATWIJK	NLD		08/29/2022		(6,061)						6,022	(40)		40		40
100086291	KATWIJK	NLD		08/29/2022		(6,064)						6,021	(42)		42		42
100103353	ROOSENDAAL	NLD		04/28/2023		(5,815)						5,984	169	224	55		55
100145503	UNITED KINGDOM	GBR		03/12/2024		(3,899)		(18)			(18)	4,117	200	286	86		86
100145501	UNITED KINGDOM	GBR		03/12/2024		(3,882)		(19)			(19)	4,091	190	278	88		88
100173596	UNITED KINGDOM	GBR		10/29/2024		(4,193)						4,124	(69)		69		69
100173565	UNITED KINGDOM	GBR		10/29/2024		(4,140)						4,105	(36)		36		36
100185636	UNITED KINGDOM	GBR		12/20/2024		(3,875)						4,071	196	248	52		52
100038803	CLARE	IRL		09/27/2019		(4,323)		882			882	5,680	2,239	2,401	150	13	163
100168843	UNITED KINGDOM	GBR		09/26/2024		(4,136)						4,094	(42)		42		42
100168844	UNITED KINGDOM	GBR		09/26/2024		(4,136)						4,094	(42)		42		42
100173569	UNITED KINGDOM	GBR		10/29/2024		(4,144)						4,094	(50)		50		50
100039226	DUBLIN	IRL		09/27/2019		(4,355)		841			841	5,671	2,157	2,329	172		172
100145263	UNITED KINGDOM	GBR		03/12/2024		(5,173)		36			36	4,142	(995)	338	60	1,273	1,333
100034134	ROSCOMMON	IRL		06/21/2019		(3)						3					
100139918	NETHERLANDS	NLD		12/28/2023		(4,698)						5,667	969	1,084	115		115
100080275	BOLSWARD	NLD		02/22/2022		(4,055)						5,619	1,564	1,610	46		46
100085103	VENLO	NLD		07/27/2022		(5,466)						5,707	241	307	66		66
100082071	TWICKENHAM	GBR		03/30/2022		(4,075)						4,006	(69)		69		69
100077906	ENKHUIZEN/HOORN	NLD		12/29/2021		(5,365)						5,737	372	398	26		26
100185677	ENSCHEDE	NLD		12/20/2024		(5,787)						5,748	(39)		39		39
100038696	WESTMEATH	IRL		09/27/2019		(3,329)		1,030			1,030	5,385	3,087	3,507	192	229	421
100039112	DUBLIN	IRL		09/27/2019		(723)		1,359			1,359	5,014	5,651	5,975	325		325
100119564	ROTTERDAM	NLD		07/28/2023		(5,107)						5,616	509	571	62		62
100038673	CLARE	IRL		09/27/2019		(5,147)		403			403	5,587	843	1,199	96	260	356
100173673	ROERMOND	NLD		10/29/2024		(2,051)						5,088	3,037	3,253	217		217

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100108509	ENSCHEDE	NLD		05/25/2023		(4,485)						5,415	930	1,076	146		146
100157549	AMSTERDAM	NLD		06/28/2024		(4,529)						5,396	867	974	107		107
100083302	AMSTERDAM	NLD		05/27/2022		(4,025)						5,303	1,278	1,390	111		111
100033198	DUBLIN	IRL		06/21/2019		(3,625)		273			273	5,361	2,009	2,036	52	(25)	27
100144843	UNITED KINGDOM	GBR		03/12/2024		(3,045)		(69)			(69)	3,692	578	650	72		72
100033934	DUBLIN	IRL		06/21/2019		(3,068)		251			251	5,177	2,360	2,399	64	(25)	39
100088496	TILBURG	NLD		10/27/2022		(3,608)						5,225	1,618	1,629	11		11
100033190	CORK	IRL		06/21/2019		(1,524)		(333)			(333)	4,898	3,040	3,133	94	(1)	93
100034187	DUBLIN	IRL		06/21/2019		3,959		698			698	4,625	9,282	9,310	66	(39)	27
100130108	NETHERLANDS	NLD		09/26/2023		(4,133)						4,944	811	928	117		117
100088533	ENSCHEDE	NLD		10/27/2022		(4,869)						5,111	243	270	27		27
100139863	NETHERLANDS	NLD		12/28/2023		(3,353)						4,852	1,499	1,591	92		92
100130118	NETHERLANDS	NLD		09/26/2023		(5,066)						5,023	(42)		42		42
100143810	ROTTERDAM	NLD		02/27/2024		(5,087)						5,023	(64)		64		64
100065939	DEN HAAG	NLD		07/30/2021		(2,221)						4,943	2,722	2,669	(53)		(53)
100078510	ROTTERDAM	NLD		01/26/2022		(5,001)						4,914	(87)		87		87
100032619	MEATH	IRL		06/21/2019		(5,983)		(64)			(64)	5,115	(931)			931	931
100144710	UNITED KINGDOM	GBR		03/12/2024		(2,560)		(83)			(83)	3,364	721	796	76		76
100173629	AMERSFOORT	NLD		10/29/2024		(3,745)						4,790	1,045	1,183	137		137
100173663	ARNHEM	NLD		10/29/2024		(4,076)						4,847	771	854	83		83
100153773	GRONINGEN	NLD		05/30/2024		(4,001)						4,810	809	890	81		81
100173679	AALSMEER	NLD		10/29/2024		(2,143)						4,491	2,349	2,536	188		188
100103333	BERGEN OP ZOOM	NLD		04/28/2023		(4,430)						4,863	432	497	65		65
100038731	DUBLIN	IRL		09/27/2019		(4,223)		462			462	4,774	1,014	1,299	90	195	285
100080296	UTRECHT	NLD		02/22/2022		(3,144)						4,672	1,528	1,567	39		39
100147324	HAARLEM	NLD		03/27/2024		(1,610)						4,437	2,827	3,018	191		191
100134400	NETHERLANDS	NLD		10/27/2023		2,959						3,399	6,358	6,972	614		614
100087608	HEERLEN	NLD		09/27/2022		(4,359)						4,683	324	432	107		107
100137248	NETHERLANDS	NLD		11/28/2023		(4,898)						4,830	(68)		68		68
100075844	WAKEFIELD	GBR		11/24/2021		(3,325)						3,304	(22)		22		22
100085069	VENLO	NLD		07/27/2022		(4,508)						4,680	172	252	80		80
100083332	TILBURG	NLD		05/27/2022		(3,413)						4,501	1,088	1,191	102		102
100084236	LELYSTAD	NLD		06/30/2022		(4,744)						4,709	(35)		35		35
100091883	GOUDA	NLD		01/27/2023		(4,769)						4,709	(59)		59		59
100086266	DEN HAAG	NLD		08/29/2022		(4,737)						4,709	(28)		28		28
100081984	ROTTERDAM	NLD		03/30/2022		(3,288)						4,503	1,216	1,271	56		56
100038963	KILDARE	IRL		09/27/2019		(823)		1,144			1,144	4,204	4,525	4,773	173	76	248
100086357	LEEDS	GBR		08/30/2022		(3,246)						3,204	(42)		42		42
100039177	DUBLIN	IRL		09/27/2019		(2,186)		916			916	4,227	2,957	3,144	187		187
100074380	HEERLEN	NLD		11/16/2021		(4,030)						4,511	481	507	26		26
100039228	CORK	IRL		09/27/2019		(4,349)		354			354	4,517	521	597	76		76
100068673	TILBURG	NLD		08/30/2021		(3,055)						4,454	1,398	1,389	(9)		(9)
100161671	SCHIEDAM	NLD		07/29/2024		(3,584)						4,270	686	762	76		76
100139864	NETHERLANDS	NLD		12/28/2023		(2,890)						4,183	1,292	1,371	79		79
100081965	TILBURG	NLD		03/30/2022		(3,157)						4,211	1,054	1,108	53		53
100082726	KATWIJK	NLD		04/27/2022		(4,374)						4,347	(27)		27		27
100086288	DELFT	NLD		08/29/2022		(2,905)						3,953	1,047	1,243	196		196
100033308	LIMERICK	IRL		06/21/2019		(3,867)		(816)			(816)	4,303	(380)		17	364	380
100082728	STADSKANAAL	NLD		04/27/2022		(4,306)						4,289	(17)		17		17
100077910	HEEMSTEDE	NLD		12/29/2021		(2,753)						4,132	1,379	1,405	26		26
100039006	DUBLIN	IRL		09/27/2019		(3,664)		429			429	4,187	951	1,228	86	191	277

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100082729	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(3,976)						4,181	205	260	55		55
100139914	NETHERLANDS	NLD		12/28/2023		(2,056)						3,946	1,889	1,983	94		94
100032816	DUBLIN	IRL		06/21/2019		(3,390)		(74)			(74)	4,090	626	686	39	21	59
100088549	DEN HAAG	NLD		10/27/2022		(3,074)						4,074	1,000	1,008	9		9
100033139	WICKLOW	IRL		06/21/2019		(3,588)		1			1	4,065	479	610	14	117	131
100038488	KILDARE	IRL		09/27/2019		(2,251)		780			780	3,856	2,385	2,695	146	164	309
100083450	BIRMINGHAM	GBR		05/27/2022		(2,915)						2,873	(42)		42		42
100086305	AMSTERDAM	NLD		08/29/2022		(3,134)						3,859	725	891	165		165
100032983	SLIGO	IRL		06/21/2019		(750)		(2)			(2)	3,779	3,027	3,104	70	7	77
100032402	DONEGAL	IRL		06/21/2019		(263)		(15)			(15)	3,729	3,450	3,631	28	153	181
100150249	LELYSTAD	NLD		04/29/2024		(2,932)						3,826	894	990	96		96
100034188	LOUTH	IRL		06/21/2019		7,798		368			368	3,236	11,402	11,421	57	(39)	18
100141832	LELYSTAD	NLD		01/29/2024		(4,017)						3,985	(32)		32		32
100085025	ROTTERDAM	NLD		07/27/2022		(2,917)						3,721	804	930	126		126
100088525	ENKHUIZEN/HOORN	NLD		10/27/2022		(4,289)						4,231	(58)		58		58
100082058	HAARLEM	NLD		03/30/2022		(2,815)						3,759	944	987	44		44
100038505	DUBLIN	IRL		09/27/2019		(3,890)						3,890					
100185704	EMMEN	NLD		12/20/2024		(3,242)						3,766	524	642	118		118
100074374	STADSKANAAL	NLD		11/16/2021		(4,258)						4,231	(26)		26		26
100086282	SPIJKENISSE	NLD		08/29/2022		(3,905)						3,864	(41)		41		41
100086283	SPIJKENISSE	NLD		08/29/2022		(3,905)						3,864	(41)		41		41
100086328	OOSTBURG	NLD		08/29/2022		(2,918)						2,898	(20)		20		20
100173653	DRACHTEN	NLD		10/29/2024		(2,855)						3,694	838	919	80		80
100137255	NETHERLANDS	NLD		11/28/2023		(3,081)						3,736	655	714	59		59
100078532	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(2,815)						3,701	886	957	71		71
100157527	ALMELO	NLD		06/27/2024		(2,809)						3,627	817	909	91		91
100141793	ROTTERDAM	NLD		01/29/2024		(3,065)						3,678	614	682	68		68
100082718	CHESTER	GBR		04/26/2022		(2,636)						2,616	(21)		21		21
100084355	DERBY	GBR		06/30/2022		(2,655)						2,616	(39)		39		39
100074382	EINDHOVEN	NLD		11/16/2021		(2,590)						3,679	1,089	1,103	14		14
100090568	DEN HAAG	NLD		12/28/2022		(3,799)						3,768	(31)		31		31
100082008	HAARLEM	NLD		03/30/2022		(2,662)						3,624	962	1,002	39		39
100086318	VENLO	NLD		08/29/2022		(3,586)						3,685	99	165	66		66
100065930	ROTTERDAM	NLD		07/30/2021		(2,629)						3,658	1,029	1,043	13		13
100141828	LANDGRAAF	NLD		01/29/2024		(1,905)						3,428	1,523	1,640	117		117
100103341	CASTRICUM	NLD		04/28/2023		(3,704)						3,671	(33)		33		33
100065924	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021		(2,537)						3,596	1,058	1,063	4		4
100087628	VALKENBURG AAN DE GEUL	NLD		09/27/2022		(3,497)						3,575	78	148	70		70
100033187	DUBLIN	IRL		06/21/2019		(2,191)		(150)			(150)	3,474	1,133	1,203	55	15	70
100084354	DERBY	GBR		06/30/2022		(2,522)						2,485	(37)		37		37
100083383	UTRECHT	NLD		05/27/2022		(2,410)						3,384	974	1,056	83		83
100083346	ROTTERDAM	NLD		05/27/2022		(2,555)						3,361	806	881	75		75
100083445	DONCASTER	GBR		05/27/2022		(2,441)						2,415	(27)		27		27
100084360	LIVERPOOL	GBR		06/30/2022		(2,439)						2,414	(24)		24		24
100137286	NETHERLANDS	NLD		11/28/2023		(909)						3,119	2,210	2,333	123		123
100173538	UNITED KINGDOM	GBR		10/29/2024		(2,424)						2,394	(30)		30		30
100075837	NORTH WEST LONDON	GBR		11/24/2021		(2,397)						2,373	(24)		24		24
5000055390002A	DORDRECHT	NLD		12/20/2024		(2,553)						3,034	481	543	62		62
100091906	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		(3,434)						3,405	(28)		28		28
100038622	DUBLIN	IRL		09/27/2019		(3,697)		222			222	3,433	(42)	13	39	17	55
100173632	MIDDELBURG	NLD		10/29/2024		(2,772)						3,293	521	579	58		58

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086267	KATWIJK	NLD		08/29/2022		(2,522)						3,161	639	763	124		124
100083430	ZALTBOMMEL	NLD		05/27/2022		(2,445)						3,217	773	856	83		83
100033307	TIPPERARY	IRL		06/21/2019		(3,068)		(580)			(580)	3,355	(293)		13	280	293
100168944	SCHIEDAM	NLD		09/26/2024		(2,690)						3,248	558	596	38		38
100082751	DEN HAAG	NLD		04/27/2022		(2,402)						3,150	748	842	94		94
100078524	WEERT	NLD		01/26/2022		(2,440)						3,208	768	829	61		61
100086344	HOOGEVEEN	NLD		08/29/2022		(2,537)						3,112	576	695	119		119
100086303	KATWIJK	NLD		08/29/2022		(2,490)						3,085	596	714	118		118
100180828	S-GRAVENHAGE	NLD		11/27/2024		(2,702)						3,174	472	540	68		68
100084310	ZOETERMEER	NLD		06/30/2022		(2,408)						3,099	691	787	96		96
100033739	MONAGHAN	IRL		06/21/2019		15,534		3,495			3,495	4,248	23,277	23,270	(144)	138	(7)
100077931	DEN HAAG	NLD		12/29/2021		(2,101)						3,151	1,050	1,071	21		21
100081922	EMMELOORD	NLD		03/30/2022		(2,316)						3,148	832	874	42		42
100083294	NIJMEGEN	NLD		05/27/2022		(2,193)						3,079	886	961	75		75
100137274	NETHERLANDS	NLD		11/28/2023		(1,757)						3,042	1,285	1,359	74		74
100165227	ROTTERDAM	NLD		08/28/2024		(1,904)						3,067	1,163	1,218	55		55
100068565	VENLO	NLD		08/30/2021		18,394						3,216	21,610	20,858	(752)		(752)
100033754	DUBLIN	IRL		06/21/2019		(2,926)		(65)			(65)	3,174	183	248	47	18	65
100068709	ROTTERDAM	NLD		08/30/2021		(2,298)						3,145	847	860	13		13
100032858	CORK	IRL		06/21/2019		(2,822)		175			175	3,153	506	515	24	(15)	10
100039116	DUBLIN	IRL		09/27/2019		170		908			908	2,711	3,790	4,011	221		221
100083370	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(2,281)						3,014	733	798	65		65
100087630	VALKENBURG AAN DE GEUL	NLD		09/27/2022		(3,035)						3,108	73	133	60		60
100153742	MIDDELBURG	NLD		05/30/2024		(2,535)						3,020	485	547	62		62
100081908	ZALTBOMMEL	NLD		03/30/2022		(2,272)						2,986	714	758	44		44
100083314	ROTTERDAM	NLD		05/27/2022		(2,231)						2,938	707	775	68		68
100147334	BRIELLE	NLD		03/27/2024		(1,549)						2,813	1,263	1,370	106		106
100032815	DUBLIN	IRL		06/21/2019		(2,444)		94			94	2,994	644	650	20	(14)	6
100080257	TWICKENHAM	GBR		02/22/2022		(2,151)						2,113	(38)		38		38
100077932	DEN HAAG	NLD		12/29/2021		(1,961)						2,941	980	1,000	20		20
100082086	CHESTER	GBR		03/30/2022		(2,140)						2,109	(32)		32		32
5.00005E+11	ZANDVOORT	NLD		08/28/2024		(2,482)						2,968	486	514	28		28
100077886	ROTTERDAM	NLD		12/29/2021		(2,096)						2,943	848	869	21		21
100033199	CORK	IRL		06/21/2019		(1,964)		126			126	2,934	1,096	1,109	27	(14)	13
100078550	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(2,104)						2,896	792	831	39		39
100157532	ARNHEM	NLD		06/28/2024		(2,458)						2,900	442	500	58		58
100085092	EMMEN	NLD		07/27/2022		(2,654)						2,870	216	281	65		65
100081934	AMSTERDAM	NLD		03/30/2022		(1,927)						2,810	884	918	34		34
100073579	TILBURG	NLD		10/25/2021		(2,940)						2,904	(35)		35		35
100103355	DEN HAAG	NLD		04/28/2023		(2,922)						2,898	(24)		24		24
100082010	ZALTBOMMEL	NLD		03/30/2022		(2,109)						2,778	669	707	38		38
100103348	EMMEN	NLD		04/28/2023		(2,727)						2,827	100	126	26		26
500005166001A	BUSSUM	NLD		10/29/2024		19,239						875	20,114	21,305	1,191		1,191
100068737	ROTTERDAM	NLD		08/30/2021		(1,749)						2,775	1,026	1,016	(10)		(10)
100082783	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(1,904)						2,636	732	814	82		82
100088562	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		(2,088)						2,753	664	678	14		14
100039251	DUBLIN	IRL		09/27/2019		(435)		648			648	2,429	2,642	2,796	153		153
100078545	ENSCHEDE	NLD		01/26/2022		(1,913)						2,665	752	775	23		23
100033228	DUBLIN	IRL		06/21/2019		(3,246)		(23)			(23)	2,822	(447)			447	447
100103365	ROTTERDAM	NLD		04/28/2023		(2,454)						2,701	247	276	29		29
100075885	DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021		(1,762)						2,624	862	893	31		31

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5.00005E+11	HAARLEM	NLD		03/26/2024		(2,624)						2,545	(78)	453	531		531
100081913	EINDHOVEN	NLD		03/30/2022		(1,793)						2,608	814	851	37		37
100034507	OFFALY	IRL		06/21/2019		(3,184)		125			125	2,769	(291)			291	291
100032805	DUBLIN	IRL		06/21/2019		(2,331)		(26)			(26)	2,662	305	361	41	15	55
100089645	GRONINGEN	NLD		11/29/2022		(2,089)						2,556	467	551	84		84
100088501	EMMEN	NLD		10/27/2022		(2,552)						2,674	123	138	15		15
100077903	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021		(1,970)						2,604	634	664	30		30
100141831	ROTTERDAM	NLD		01/29/2024		(2,134)						2,577	442	489	47		47
100075860	AMSTERDAM	NLD		11/24/2021		(1,922)						2,573	651	683	32		32
100173666	GRONINGEN	NLD		10/29/2024		(2,157)						2,572	415	461	46		46
100034800	SLIGO	IRL		06/21/2019		(627)		(123)			(123)	2,442	1,692	1,740	43	6	48
100080322	DEN HAAG	NLD		02/22/2022		(1,811)						2,523	713	728	15		15
100088543	DEN HAAG	NLD		10/27/2022		(1,754)						2,535	781	790	9		9
100143818	GRONINGEN	NLD		02/27/2024		(1,477)						2,414	937	1,013	77		77
100082024	SPIJKENISSE	NLD		03/30/2022		(1,821)						2,487	665	692	27		27
100085031	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		(2,005)						2,454	449	544	96		96
100086327	OOSTBURG	NLD		08/29/2022		(2,161)						2,466	304	374	70		70
100080278	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(1,869)						2,490	621	653	32		32
100078623	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(1,862)						2,484	623	650	27		27
100153747	ROTTERDAM	NLD		05/30/2024		(2,088)						2,479	391	442	51		51
100078565	ALMERE	NLD		01/26/2022		(1,742)						2,406	664	687	23		23
100168942	LELYSTAD	NLD		09/26/2024		(2,016)						2,422	406	435	29		29
100038712	CLARE	IRL		09/27/2019		(531)		570			570	2,194	2,233	2,427	120	75	194
100070296	AMSTERDAM	NLD		08/31/2021		(1,684)						2,421	737	737			
100038708	CLARE	IRL		09/27/2019		(528)		570			570	2,184	2,226	2,420	120	74	194
100038709	CLARE	IRL		09/27/2019		(526)		564			564	2,171	2,209	2,401	119	74	192
100082746	LELYSTAD	NLD		04/27/2022		346						2,077	2,423	2,661	238		238
5.00005E+11	VELP	NLD		09/26/2024		(1,977)						2,372	395	410	15		15
100038971	WEXFORD	IRL		09/27/2019		(826)		744			744	1,739	1,658	1,861	96	107	203
100082027	SPIJKENISSE	NLD		03/30/2022		(1,711)						2,336	625	650	25		25
100082014	SPIJKENISSE	NLD		03/30/2022		(1,711)						2,336	625	650	25		25
100084314	SPIJKENISSE	NLD		06/30/2022		(1,800)						2,296	496	572	75		75
100083348	HEEMSTEDE	NLD		05/27/2022		(1,615)						2,259	644	699	55		55
100084259	VENLO	NLD		06/30/2022		(1,776)						2,268	492	555	63		63
100075851	VEENENDAAL	NLD		11/24/2021		(1,825)						2,432	607	646	39		39
100039277	GALWAY	IRL		09/27/2019		(2,236)		171			171	2,349	283	339	56		56
100161678	BREDA	NLD		07/29/2024		(1,927)						2,296	369	408	39		39
100068547	DEDEMSVAART	NLD		08/30/2021		(1,576)						2,317	741	737	(5)		(5)
100180822	S-GRAVENHAGE	NLD		11/27/2024		(1,951)						2,275	324	390	65		65
100150243	GOOR	NLD		04/29/2024		(1,913)						2,257	344	402	58		58
100161657	MEPPEL	NLD		07/29/2024		(1,709)						2,230	521	568	47		47
100173606	ROTTERDAM	NLD		10/29/2024		(1,727)						2,228	501	541	40		40
100080310	LEEUWARDEN	NLD		02/22/2022		(1,686)						2,253	566	596	30		30
100082756	SPIJKENISSE	NLD		04/27/2022		(1,662)						2,190	528	586	58		58
100087611	KATWIJK	NLD		09/27/2022		(1,781)						2,146	365	483	118		118
100074378	UTRECHT	NLD		11/16/2021		(1,596)						2,257	661	671	10		10
100034934	DUBLIN	IRL		06/21/2019		1,320		(105)			(105)	1,963	3,178	3,216	43	(5)	38
100032542	SLIGO	IRL		06/21/2019		(1,774)		95			95	2,257	578	592	25	(11)	14
100086276	ROOSENDAAL	NLD		08/29/2022		(1,754)						2,155	402	498	96		96
100143808	ROTTERDAM	NLD		10/25/2021		(1,576)						2,237	661	665	4		4
100086297	EMMELOORD	NLD		08/29/2022		(1,704)						2,119	414	501	87		87

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100039214	WESTMEATH	IRL		09/27/2019		4,161		548			548	1,352	6,061	6,355	293		293
100173634	UTRECHT	NLD		10/29/2024		(1,859)						2,181	322	377	55		55
100088494	AMSTERDAM	NLD		10/27/2022		(1,681)						2,202	521	541	20		20
100033361	DUBLIN	IRL		06/21/2019		(767)		(82)			(82)	2,124	1,275	1,326	45	6	51
100078608	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(1,633)						2,158	524	564	40		40
100082788	HEERLEN	NLD		04/27/2022		(1,442)						2,075	633	713	80		80
100083407	EMMELOORD	NLD		05/27/2022		(1,600)						2,108	508	552	44		44
100083409	EMMELOORD	NLD		05/27/2022		(1,600)						2,108	508	552	44		44
100084288	LELYSTAD	NLD		06/30/2022		(1,428)						2,050	622	695	73		73
100082758	SPIJKENISSE	NLD		04/27/2022		(1,533)						2,079	546	601	55		55
100165189	ROERMOND	NLD		08/28/2024		1,831						1,855	3,686	3,804	118		118
100038735	CAVAN	IRL		09/27/2019		(2,411)		(25)			(25)	2,221	(215)			215	215
100083368	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(716)						1,936	1,220	1,312	92		92
100065885	ALMELO	NLD		07/30/2021		(2,204)						2,174	(31)		31		31
100085106	ROOSENDAAL	NLD		07/27/2022		(1,601)						2,020	419	488	69		69
100078508	UTRECHT	NLD		01/26/2022		(1,493)						2,072	578	601	23		23
100091925	ZIERIKZEE	NLD		01/27/2023		(1,506)						2,040	534	598	63		63
100039085	CARLOW	IRL		09/27/2019		(836)		458			458	1,950	1,572	1,676	104	(1)	103
100034019	DUBLIN	IRL		06/21/2019		(2,480)		(10)			(10)	2,215	(276)			276	276
100078539	ROTTERDAM	NLD		01/26/2022		(1,382)						2,047	665	685	20		20
100091886	ROTTERDAM	NLD		01/27/2023		(1,603)						2,035	432	469	36		36
100084300	ZOETERMEER	NLD		06/30/2022		(1,436)						1,973	537	600	63		63
100081898	DEN HAAG	NLD		03/30/2022		(1,480)						2,022	543	565	23		23
100078536	UTRECHT	NLD		01/26/2022		(1,465)						2,025	560	586	26		26
100039316	DUBLIN	IRL		09/27/2019		(2,483)						2,147	(336)			336	336
100173643	GULPEN	NLD		10/29/2024		(1,555)						1,998	443	493	51		51
100082778	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(703)						1,825	1,122	1,230	108		108
100083357	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(682)						1,845	1,163	1,250	87		87
100161684	FARSUM	NLD		07/29/2024		(662)						1,846	1,184	1,266	82		82
100082781	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(1,491)						1,951	460	510	50		50
100147313	S-GRAVENHAGE	NLD		03/27/2024		(1,660)						1,991	331	367	36		36
100082745	LELYSTAD	NLD		04/27/2022		(949)						1,886	936	1,030	93		93
100077891	TILBURG	NLD		12/29/2021		(1,435)						1,989	553	576	22		22
100084291	LELYSTAD	NLD		06/30/2022		(1,328)						1,902	574	643	70		70
100082023	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(595)						1,868	1,272	1,311	38		38
100033192	TIPPERARY	IRL		06/21/2019		1,537		294			294	1,687	3,517	3,537	35	(15)	20
100165177	TILBURG	NLD		08/28/2024		(1,647)						1,971	324	355	30		30
100071434	ROTTERDAM	NLD		09/30/2021		(1,422)						1,971	549	554	6		6
100078581	DEN HAAG	NLD		01/26/2022		(1,404)						1,942	539	564	25		25
100082028	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		(586)						1,837	1,251	1,289	38		38
100082754	SPIJKENISSE	NLD		04/27/2022		(1,436)						1,893	457	506	50		50
100083330	EINDHOVEN	NLD		05/27/2022		(1,430)						1,898	467	507	40		40
100081924	ROTTERDAM	NLD		03/30/2022		(1,439)						1,922	483	508	25		25
100083364	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(649)						1,755	1,106	1,189	83		83
100087597	ENSCHEDE	NLD		09/27/2022		(1,499)						1,800	302	399	98		98
100089726	ZIERIKZEE	NLD		11/29/2022		(1,481)						1,826	345	400	55		55
100161663	AMSTERDAM	NLD		07/29/2024		(721)						1,722	1,001	1,069	68		68
100085064	DEN HAAG	NLD		07/27/2022		(1,332)						1,777	445	521	76		76
100083362	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(626)						1,694	1,068	1,148	80		80
100081918	WEERT	NLD		03/30/2022		(1,307)						1,793	486	506	19		19
100083326	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022		(1,342)						1,772	430	468	38		38

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088495	TILBURG	NLD		10/27/2022		(1,860)						1,848	(13)		13		13
100134416	NETHERLANDS	NLD		10/27/2023		1,155						1,294	2,448	2,670	222		222
100083360	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(604)						1,634	1,030	1,107	77		77
100084305	SPIJKENISSE	NLD		06/30/2022		(1,339)						1,722	383	439	56		56
100078566	TILBURG	NLD		01/26/2022		(685)						1,658	973	1,001	28		28
100082020	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(527)						1,653	1,126	1,160	34		34
100082019	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(527)						1,653	1,127	1,160	34		34
100173624	BERGEN OP ZOOM	NLD		10/29/2024		(1,476)						1,749	273	302	29		29
100084332	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		(1,079)						1,656	577	642	65		65
100180839	TER APEL	NLD		11/27/2024		(1,339)						1,703	364	410	46		46
100082042	DEN HAAG	NLD		03/30/2022		(1,170)						1,708	537	558	20		20
100083353	LELYSTAD	NLD		05/27/2022		(1,284)						1,694	411	450	39		39
100078512	NIJMEGEN	NLD		01/26/2022		(1,304)						1,724	420	452	32		32
100082777	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(602)						1,556	954	1,048	95		95
100083366	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(582)						1,573	991	1,066	75		75
100139928	NETHERLANDS	NLD		12/28/2023		(1,284)						1,701	417	461	44		44
100150253	S-GRAVENHAGE	NLD		04/29/2024		(1,420)						1,691	271	309	38		38
100083297	LELYSTAD	NLD		05/27/2022		(1,748)						1,739	(9)		9		9
100082017	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(507)						1,592	1,085	1,117	32		32
100103342	CASTRICUM	NLD		04/28/2023		(1,754)						1,739	(15)		15		15
100080325	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022		(1,253)						1,681	429	443	14		14
100165200	UTRECHT	NLD		08/28/2024		(655)						1,594	938	974	36		36
100099730	ROOSENDAAL	NLD		02/27/2023		(1,555)						1,694	139	168	29		29
100083317	ROTTERDAM	NLD		05/27/2022		(1,158)						1,626	468	507	39		39
100080288	MAASTRICHT	NLD		02/22/2022		(1,105)						1,641	535	546	11		11
100083299	NIJMEGEN	NLD		05/27/2022		(1,220)						1,617	397	431	34		34
100081936	ZALTBOMMEL	NLD		03/30/2022		(1,248)						1,638	390	413	23		23
100090560	GORREDIJK	NLD		12/28/2022		(1,617)						1,675	58	75	17		17
100083344	AMSTERDAM	NLD		05/27/2022		(1,565)						1,659	94	110	16		16
100083426	TILBURG	NLD		05/27/2022		(1,211)						1,595	384	418	34		34
100068655	TILBURG	NLD		08/30/2021		(1,182)						1,639	457	464	7		7
100033733	LEITRIM	IRL		06/21/2019		(3,576)		(57)			(57)	3,214	(419)			419	419
100081950	LEIDEN	NLD		03/30/2022		(1,163)						1,602	439	456	17		17
100038573	DUBLIN	IRL		09/27/2019		(140)		381			381	1,383	1,624	1,772	91	57	148
100078601	HEERLEN	NLD		01/26/2022		(1,235)						1,606	371	391	20		20
100038916	OFFALY	IRL		09/27/2019		(235)		389			389	1,440	1,594	1,733	86	53	139
100108551	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023		(1,276)						1,574	298	334	36		36
100083338	ROTTERDAM	NLD		05/27/2022		(1,163)						1,542	378	411	33		33
100068592	HAARLEM	NLD		08/30/2021		(1,132)						1,591	459	464	5		5
100086294	ZIERIKZEE	NLD		08/29/2022		(1,214)						1,510	296	355	59		59
100161645	S-GRAVENHAGE	NLD		07/29/2024		(1,614)						1,604	(10)		10		10
100082060	DEN HAAG	NLD		03/30/2022		(1,128)						1,541	413	433	20		20
100080309	AMSTERDAM	NLD		02/22/2022		(1,100)						1,533	432	442	10		10
100090570	LEIDEN	NLD		12/28/2022		(1,201)						1,498	296	338	42		42
100083403	GORREDIJK	NLD		05/27/2022		(1,124)						1,481	357	388	31		31
100086273	AMSTERDAM	NLD		08/29/2022		(1,081)						1,419	338	406	68		68
100085077	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		(1,197)						1,448	250	312	61		61
100034554	LIMERICK	IRL		06/21/2019		(1,264)		(45)			(45)	1,497	188	217	21	7	29
100085126	DEN HAAG	NLD		07/27/2022		(1,057)						1,414	358	415	57		57
100082798	ROTTERDAM	NLD		04/27/2022		(1,116)						1,442	326	371	46		46
100080316	DEN HAAG	NLD		02/22/2022		(1,135)		25			25	1,472	362	383	22		22

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101714	LELYSTAD	NLD		03/30/2023		(1,170)						1,449	279	313	33		33
500005276002A	ZOETERMEER	NLD		11/27/2024		(1,240)						1,449	209	234	25		25
100078592	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(1,496)						1,490	(7)		7		7
100084250	UDEN	NLD		06/30/2022		(1,094)						1,411	317	356	39		39
100082061	ROTTERDAM	NLD		03/30/2022		(907)						1,417	510	531	22		22
100077916	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		(1,469)		28			28	1,438	(4)		4		4
100085141	LELYSTAD	NLD		07/27/2022		(1,108)						1,388	280	327	47		47
100039225	DUBLIN	IRL		09/27/2019		(1,006)		245			245	1,398	637	690	54		53
100081976	ALMERE	NLD		03/30/2022		(1,030)						1,410	380	395	15		15
100091884	GOUDA	NLD		01/27/2023		(1,144)						1,410	267	299	33		33
100039298	DUBLIN	IRL		09/27/2019		3,494		325			325	745	4,564	4,776	218	(5)	213
100121070	NETHERLANDS	NLD		08/28/2023		(1,144)						1,386	242	268	26		26
100081894	DEN HAAG	NLD		03/30/2022		(937)						1,366	429	450	21		21
100033335	DUBLIN	IRL		06/21/2019		(1,268)		38			38	1,401	171	243	13	59	72
100157572	AMSTERDAM	NLD		06/28/2024		(502)						1,249	747	807	60		60
100088538	ROTTERDAM	NLD		10/27/2022		(826)						1,192	366	372	5		5
100065960	ROTTERDAM	NLD		07/30/2021		(968)						1,369	401	403	2		2
100165203	SCHIEDAM	NLD		08/28/2024		(1,388)						1,377	(11)		11		11
100080333	AMSTERDAM	NLD		02/22/2022		(989)						1,328	339	350	11		11
100082771	ROTTERDAM	NLD		04/27/2022		(868)						1,270	402	448	46		46
100134428	NETHERLANDS	NLD		10/27/2023		(1,097)						1,305	208	239	31		31
100180814	EMMER-COMPASCUUM	NLD		11/27/2024		(1,113)						1,307	194	222	28		28
100173616	DORDRECHT	NLD		10/29/2024		(1,007)						1,294	287	319	33		33
100088540	S-HERTOGENBOSCH	NLD		10/27/2022		(1,001)						1,320	319	324	5		5
100078574	ROTTERDAM	NLD		01/26/2022		(944)						1,300	355	373	17		17
100173614	DORDRECHT	NLD		10/29/2024		(1,000)						1,285	285	317	32		32
100090574	ZAANDAM	NLD		12/28/2022		(951)						1,266	315	365	49		49
100078628	DEN HAAG	NLD		01/26/2022		(928)						1,295	367	377	11		11
100147329	AMSTERDAM	NLD		03/27/2024		(432)						1,190	758	809	51		51
100091908	LELYSTAD	NLD		01/27/2023		(1,022)						1,283	261	285	25		25
100070257	TIEL	NLD		08/31/2021		(888)						1,303	415	407	(8)		(8)
100075872	ZALTBOMMEL	NLD		11/24/2021		(915)						1,277	361	374	12		12
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		(829)						1,284	455	456	1		1
100082730	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(1,330)						1,319	(11)		11		11
100061551	ROTTERDAM	NLD		06/30/2021		(809)						1,294	485	485			
100165183	LELYSTAD	NLD		08/28/2024		(1,067)						1,283	216	232	17		17
100099722	DOKKUM	NLD		02/27/2023		(921)						1,243	322	359	37		37
100153749	ROTTERDAM	NLD		05/30/2024		(1,067)						1,272	206	230	25		25
100087606	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022		(944)						1,198	253	330	76		76
100091904	LELYSTAD	NLD		01/27/2023		(1,006)						1,262	256	281	24		24
100078603	MAARSSEN	NLD		01/26/2022		(916)						1,262	346	363	17		17
100108517	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		(1,016)						1,248	232	264	32		32
100103360	ENSCHEDE	NLD		04/28/2023		(1,000)						1,255	254	273	18		18
100038736	CAVAN	IRL		09/27/2019		(1,429)		(15)			(15)	1,316	(128)			128	128
100070305	AMSTERDAM	NLD		08/31/2021		(880)						1,266	385	385			
100150263	WEERT	NLD		04/29/2024		(1,040)						1,241	201	224	24		24
100139926	NETHERLANDS	NLD		12/28/2023		(334)						1,160	826	862	36		36
100137284	NETHERLANDS	NLD		11/28/2023		(1,661)						1,972	311	361	50		50
100065942	ENSCHEDE	NLD		07/30/2021		(855)						1,255	400	396	(4)		(4)
100085139	UTRECHT	NLD		07/27/2022		(1,275)		18			18	1,259	3		(3)		(3)
100088576	DEN HAAG	NLD		10/27/2022		(864)						1,239	375	386	11		11

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134411	NETHERLANDS	NLD		10/27/2023		780						883	1,663	1,821	158		158
100078587	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(1,254)						1,249	(5)		5		5
100080281	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(1,254)						1,249	(6)		6		6
100078514	DEN HAAG	NLD		01/26/2022		(808)						1,198	390	401	11		11
100088568	BREDA	NLD		10/27/2022		(921)						1,216	295	299	3		3
100108530	LELYSTAD	NLD		05/25/2023		(972)						1,183	211	236	26		26
100075867	AMSTERDAM	NLD		11/24/2021		(845)						1,180	335	347	12		12
100078586	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(1,212)						1,205	(7)		7		7
100061555	ROTTERDAM	NLD		06/30/2021		(806)						1,186	381	377	(3)		(3)
100065906	WAGENINGEN/EDE	NLD		07/30/2021		(804)						1,182	378	374	(4)		(4)
100081996	LELYSTAD	NLD		03/30/2022		1,489						1,027	2,515	2,585	70		70
100088557	UTRECHT	NLD		10/27/2022		(801)						1,161	360	362	2		2
100110778	LELYSTAD	NLD		06/28/2023		(919)						1,146	227	248	20		20
100078590	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(1,188)						1,183	(5)		5		5
100080330	HEEMSTEDE	NLD		02/22/2022		(769)						1,141	372	380	8		8
100087604	S-HERTOGENBOSCH	NLD		09/27/2022		(850)						1,079	229	300	71		71
100084329	ENKHUIZEN/HOORN	NLD		06/30/2022		(1,118)						1,168	49	61	12		12
100086355	ZALTBOMMEL	NLD		08/29/2022		(900)						1,107	207	249	42		42
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		(803)						1,146	344	345	1		1
100068619	ROTTERDAM	NLD		08/30/2021		(724)						1,149	425	421	(5)		(5)
100084316	UDEN	NLD		06/30/2022		(896)						1,115	220	250	31		31
100068616	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		(1,177)						1,167	(10)		10		10
100082725	DEN HAAG	NLD		04/27/2022		(601)		10			10	1,069	478	530	52		52
100130131	NETHERLANDS	NLD		09/26/2023		(627)						1,060	434	480	46		46
100143839	AMSTERDAM	NLD		02/27/2024		(356)						1,035	679	722	43		43
100088559	UTRECHT	NLD		10/27/2022		(774)						1,122	348	350	2		2
100110791	ALMELO	NLD		06/28/2023		(916)						1,111	195	221	27		27
100157553	BOLSWARD	NLD		06/28/2024		(934)						1,108	174	196	22		22
100065933	DEN HAAG	NLD		07/30/2021		(707)						1,123	417	417			
100089694	LELYSTAD	NLD		11/29/2022		(880)						1,084	204	236	32		32
100078594	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(1,144)						1,139	(5)		5		5
100090566	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		(878)						1,090	212	244	32		32
100173656	LEEUWARDEN	NLD		10/29/2024		(1,144)						1,136	(7)		7		7
100068541	ROTTERDAM	NLD		08/30/2021		(764)						1,108	344	343	(1)		(1)
100157561	ROTTERDAM	NLD		06/28/2024		(915)						1,088	174	195	22		22
100083434	ZALTBOMMEL	NLD		05/27/2022		(821)						1,071	250	273	23		23
100081954	ROTTERDAM	NLD		03/30/2022		(785)						1,081	296	307	11		11
100085130	BERGEN OP ZOOM	NLD		07/27/2022		(840)						1,056	217	252	36		36
100087616	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022		(1,017)						1,084	67	100	33		33
100080279	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(1,122)						1,117	(5)		5		5
100077918	AMSTERDAM	NLD		12/29/2021		(802)						1,084	282	291	9		9
100082045	DEN HAAG	NLD		03/30/2022		(734)						1,067	333	348	15		15
100087644	HEERHUGOWAARD	NLD		09/27/2022		(894)						1,044	150	202	51		51
100084244	GORINCHEM	NLD		06/30/2022		(809)						1,047	238	266	28		28
100083350	DEN HAAG	NLD		05/27/2022		(740)						1,038	299	324	25		25
100078584	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(1,101)						1,095	(6)		6		6
100082727	KATWIJK	NLD		04/27/2022		(718)						1,022	304	338	34		34
100082737	LEIDEN	NLD		04/27/2022		(796)						1,036	240	270	30		30
100089680	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022		(836)						1,035	199	230	31		31
100085098	LELYSTAD	NLD		07/27/2022		(811)						1,019	208	242	34		34
100180846	VLISSINGEN	NLD		11/27/2024		(1,028)						1,055	27	38	11		11

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100039119	WESTMEATH	IRL		09/27/2019		473		275			275	840	1,588	1,678	92	(2)	90
100082012	CASTRICUM	NLD		03/30/2022		(227)						956	729	755	26		26
100086348	UTRECHT	NLD		08/29/2022		(806)						991	185	222	38		38
100085060	DEN HAAG	NLD		07/27/2022		(732)						979	247	287	40		40
100061549	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021		(730)						1,038	308	308			
100086299	BERGEN OP ZOOM	NLD		08/29/2022		(795)						984	189	227	38		38
100085095	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		(785)						983	198	231	33		33
100082721	DEN HAAG	NLD		04/27/2022		(750)						983	233	259	26		26
100081912	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		(730)						998	267	278	11		11
100089707	KATWIJK	NLD		11/29/2022		(923)						1,004	81	98	17		17
100077873	ROTTERDAM	NLD		12/29/2021		(747)						1,000	253	265	12		12
100078604	ROTTERDAM	NLD		01/26/2022		(712)						981	269	284	15		15
100153760	ACHTHUIZEN	NLD		05/30/2024		(830)						994	164	182	18		18
100078621	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(740)						985	246	256	11		11
100032531	DUBLIN	IRL		06/21/2019		(1,225)		19			19	1,035	(170)			170	170
100081905	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(717)						978	260	274	14		14
100068661	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		(1,021)						1,012	(9)		9		9
100081991	SPIJKENISSE	NLD		03/30/2022		(731)						977	246	258	12		12
100081960	AMERSFOORT	NLD		03/30/2022		(729)						970	240	253	12		12
100080268	ZALTBOMMEL	NLD		02/22/2022		(697)						960	264	270	6		6
100161661	LEEUWARDEN	NLD		07/29/2024		(805)						960	154	171	17		17
100078616	ROOSENDAAL	NLD		01/26/2022		(714)						946	232	247	14		14
100090578	HEERHUGOWAARD	NLD		12/28/2022		(754)						934	180	207	27		27
100077908	ENKHUIZEN/HOORN	NLD		12/29/2021		(668)						939	271	277	5		5
100071460	TILBURG	NLD		09/30/2021		(663)						945	282	287	5		5
100139865	NETHERLANDS	NLD		12/28/2023		(974)						966	(8)		8		8
100139866	NETHERLANDS	NLD		12/28/2023		(974)						966	(8)		8		8
100141791	AMSTERDAM	NLD		01/29/2024		(277)						854	576	616	39		39
100088580	HEERHUGOWAARD	NLD		10/27/2022		(723)						942	219	226	7		7
100119557	HEERLEN	NLD		07/28/2023		(178)						853	675	709	34		34
100085076	ENSCHEDE	NLD		07/27/2022		(716)						902	186	216	30		30
100086281	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022		(713)						895	183	218	35		35
100068670	SPIJKENISSE	NLD		08/30/2021		(640)						935	295	294	(2)		(2)
100084237	LELYSTAD	NLD		06/30/2022		(704)						901	197	223	27		27
100071426	TILBURG	NLD		09/30/2021		(539)						917	378	379	1		1
100034728	MEATH	IRL		06/21/2019		(648)		(9)			(9)	915	257	274	13	4	16
100077874	ROTTERDAM	NLD		12/29/2021		(611)						910	299	310	10		10
100141823	HOOGEVEEN	NLD		01/29/2024		(683)						901	218	239	20		20
100081945	LELYSTAD	NLD		03/30/2022		1,590						784	2,373	2,434	61		61
100085039	ROTTERDAM	NLD		07/27/2022		(705)						882	177	212	35		35
100085084	YERSEKE	NLD		07/27/2022		(703)						882	179	212	33		33
100082791	ENSCHEDE	NLD		04/27/2022		(629)						873	243	269	26		26
100078527	ROTTERDAM	NLD		01/26/2022		(681)						893	211	229	17		17
100087633	HEERLEN	NLD		09/27/2022		(717)						856	139	181	43		43
100075874	SPIJKENISSE	NLD		11/24/2021		(634)						884	251	259	9		9
100082031	LEIDEN	NLD		03/30/2022		(635)						871	236	245	9		9
100130129	NETHERLANDS	NLD		09/26/2023		(729)						866	137	165	28		28
100039233	WICKLOW	IRL		09/27/2019		570		228			228	689	1,487	1,567	80		79
100153753	LEEUWARDEN	NLD		05/30/2024		(728)						864	135	156	20		20
100087662	OOSTBURG	NLD		09/27/2022		(695)						825	129	170	41		41
100082803	GORREDIJK	NLD		04/27/2022		(591)						819	228	253	25		25

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100161659	LEEUWARDEN	NLD		07/29/2024		(710)						845	136	151	15		15
100083336	ROTTERDAM	NLD		05/27/2022		(632)						830	197	219	22		22
100070278	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		(539)						854	314	310	(5)		(5)
100080312	ROTTERDAM	NLD		02/22/2022		(606)						840	234	242	8		8
100085074	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		(680)						822	142	177	35		35
100070326	WIJCHEN	NLD		08/31/2021		(543)						850	307	305	(2)		(2)
100071437	TILBURG	NLD		09/30/2021		(444)						832	389	387	(2)		(2)
100084322	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022		(631)						815	184	207	23		23
100078548	ENSCHEDE	NLD		01/26/2022		(598)						830	232	239	7		7
100108532	ZIERIKZEE	NLD		05/25/2023		(682)						824	142	165	23		23
100091900	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		(590)						810	220	239	19		19
100081900	VALKENBURG AAN DE GEUL	NLD		03/30/2022		(557)						812	255	265	10		10
100078544	HEERHUGOWAARD	NLD		01/26/2022		(591)						816	224	235	11		11
100085086	ZIERIKZEE	NLD		07/27/2022		(627)						786	159	189	30		30
100088524	ALMELO	NLD		10/27/2022		(622)						816	195	200	5		5
100082805	VENLO	NLD		04/27/2022		(604)						789	185	205	20		20
100077900	RAALTE	NLD		12/29/2021		(576)						805	229	237	8		8
100070329	WIJCHEN	NLD		08/31/2021		(514)						805	291	289	(2)		(2)
100153775	TERNEUZEN	NLD		05/30/2024		(667)						795	127	146	18		18
100078598	ENSCHEDE	NLD		01/26/2022		(565)						791	227	233	6		6
100082795	ENSCHEDE	NLD		04/27/2022		(553)						766	213	236	23		23
100075853	GOUDA	NLD		11/24/2021		(560)						782	222	231	9		9
100070290	DEN HAAG	NLD		08/31/2021		(546)						797	251	248	(3)		(3)
100080294	VENLO	NLD		02/22/2022		(556)						779	222	227	5		5
100083321	ROTTERDAM	NLD		05/27/2022		(542)						759	217	235	18		18
100081907	ROTTERDAM	NLD		03/30/2022		(567)						771	205	216	11		11
100165198	UTRECHT	NLD		08/28/2024		(290)						733	442	459	17		17
100039077	DUBLIN	IRL		09/27/2019		2,761		191			191	341	3,294	3,449	157	(1)	155
100086319	DEN HAAG	NLD		08/29/2022		(552)						728	176	210	34		34
100086295	ALMELO	NLD		08/29/2022		(555)						728	173	208	36		36
100078578	DEN HAAG	NLD		01/26/2022		(548)						758	210	220	10		10
100083417	ROOSENDAAL	NLD		05/27/2022		(566)						743	177	192	16		16
100086316	GORREDIJK	NLD		08/29/2022		(571)						708	137	166	29		29
100082768	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		(507)						702	195	217	22		22
100153735	ROTTERDAM	NLD		05/30/2024		(605)						724	118	131	13		13
100078597	ENSCHEDE	NLD		01/26/2022		(521)						720	200	206	7		7
100078552	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(519)						718	199	208	9		9
100082053	SPIJKENISSE	NLD		03/30/2022		(522)						714	193	200	8		8
100101720	OOSTBURG	NLD		03/30/2023		(578)						714	136	149	13		13
100087626	VALKENBURG AAN DE GEUL	NLD		09/27/2022		(530)						671	142	185	43		43
100082033	LEIDEN	NLD		03/30/2022		(514)						706	191	199	8		8
100071453	VENLO	NLD		09/30/2021		(516)						712	196	198	2		2
100034801	SLIGO	IRL		06/21/2019		(172)		(32)			(32)	667	463	476	12	2	13
100087656	ALMELO	NLD		09/27/2022		(560)						670	111	142	32		32
100083377	HEERLEN	NLD		05/27/2022		(521)						684	163	179	16		16
100147337	VELP	NLD		03/27/2024		(395)						653	258	278	20		20
100173682	LEEUWARDEN	NLD		10/29/2024		(571)						676	105	119	14		14
100088555	HEERLEN	NLD		10/27/2022		(514)						675	161	163	2		2
100087647	ALMELO	NLD		09/27/2022		(528)						635	108	138	30		30
100089648	ALMELO	NLD		11/29/2022		(525)						648	123	145	22		22
100038810	CLARE	IRL		09/27/2019		(470)		239			239	623	392	440	23	24	48

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161691	WESTERVOORT	NLD		07/29/2024		(431)						635	204	224	19		19
100110800	ALKMAAR	NLD		06/28/2023		(529)						644	116	131	15		15
100075847	ARNHEM	NLD		11/24/2021		(462)						640	177	186	9		9
100161654	GORREDIJK	NLD		07/29/2024		(542)						643	101	114	13		13
100065900	ROTTERDAM	NLD		07/30/2021		(397)						637	240	236	(4)		(4)
100071455	KATWIJK	NLD		09/30/2021		(404)						627	222	222			
100078630	HOOGEVEEN	NLD		01/26/2022		(418)						617	199	206	7		7
100070314	GROUW	NLD		08/31/2021		(389)						615	226	223	(3)		(3)
100082797	ALMELO	NLD		04/27/2022		(426)						588	161	181	20		20
100084254	DEN HAAG	NLD		06/30/2022		(426)						579	154	175	21		21
100087651	AMSTERDAM	NLD		09/27/2022		(477)						574	96	124	27		27
100084282	UTRECHT	NLD		06/30/2022		(451)						585	134	150	16		16
100130122	NETHERLANDS	NLD		09/26/2023		426						419	845	924	79		79
100185700	ROTTERDAM	NLD		12/20/2024		(502)						582	80	98	18		18
100033531	CAVAN	IRL		06/21/2019		(582)						582					
100065903	WAGENINGEN/EDE	NLD		07/30/2021		(390)						573	183	181	(2)		(2)
100087631	VALKENBURG AAN DE GEUL	NLD		09/27/2022		(415)						526	111	145	34		34
100121065	NETHERLANDS	NLD		08/28/2023		(124)						503	379	405	26		26
100083308	HEERLEN	NLD		05/27/2022		(413)						546	133	145	12		12
100103362	ROTTERDAM	NLD		04/28/2023		(447)						552	105	113	9		9
100165181	S-GRAVENHAGE	NLD		08/28/2024		(461)						554	93	100	7		7
100110782	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023		601						393	994	1,046	52		52
100070338	ROTTERDAM	NLD		08/31/2021		(391)						546	155	155	(1)		(1)
100168934	AMSTERDAM	NLD		09/26/2024		(191)						474	282	291	9		9
100137259	NETHERLANDS	NLD		11/28/2023		(202)						466	264	279	15		15
100147303	AMSTERDAM	NLD		03/27/2024		(163)						449	286	306	19		19
100071430	HEERLEN	NLD		09/30/2021		(342)						491	149	149			
100086326	GORREDIJK	NLD		08/29/2022		(374)						462	88	106	18		18
100137263	NETHERLANDS	NLD		11/28/2023		305						340	645	674	28		28
100110787	ARNHEM	NLD		06/28/2023		(347)						426	79	86	7		7
100173659	LEEUWARDEN	NLD		10/29/2024		(352)						418	66	73	7		7
100091888	HOOGEZAND-SAPPEMEER	NLD		01/27/2023		(338)						415	77	88	11		11
100090600	UTRECHT	NLD		12/28/2022		(332)						410	77	87	10		10
100085132	ALMERE	NLD		07/27/2022		(294)						392	98	115	17		17
100087649	OOSTBURG	NLD		09/27/2022		(334)						392	58	79	22		22
100119570	ALMERE	NLD		07/28/2023		393						296	689	716	27		27
100082723	DEN HAAG	NLD		04/27/2022		(266)						367	101	115	14		14
100038694	KILKENNY	IRL		09/27/2019		20		94			94	328	442	465	23		22
100068553	DEN HAAG	NLD		08/30/2021		(257)						375	119	118	(1)		(1)
100038652	DUBLIN	IRL		09/27/2019		(265)		60			60	362	157	181	10	14	24
100039065	WICKLOW	IRL		09/27/2019		(245)		45			45	315	115	136	8	13	21
100147299	ZUNDERT	NLD		03/27/2024		111						225	337	358	21		21
100121077	NETHERLANDS	NLD		08/28/2023		234						200	434	461	27		27
100034506	KILDARE	IRL		06/21/2019		2,970		(171)			(171)	153	2,953			(2,953)	(2,953)
100034691	DUBLIN	IRL		06/21/2019		(217)						194	(23)			23	23
100034690	DUBLIN	IRL		06/21/2019		(180)						161	(19)			19	19
100085142	DUDLEY	GBR		07/29/2022		(27)						27					
100039123	DUBLIN	IRL		09/27/2019		(9)						8	(1)			1	1
7410029	LONDON	GBR		12/09/2024		(5,347,236)						5,347,236					
100034881	DUBLIN	IRL		06/21/2019		(9)						9					
100033967	DUBLIN	IRL		06/21/2019		386,545		(39,777)			(39,777)	23,836	370,604	380,472	9,412	456	9,868

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7410033	ALTRINCHAM	GBR		03/06/2025		(9,657,098)						9,657,098					
7200375	LONDON	GBR		01/02/2025		(468,317)						468,317					
100197762	AMSTERDAM	NLD		02/26/2025		(557,182)						550,636	(6,546)		6,546		6,546
100203703	DELFT	NLD		03/26/2025		(488,046)						485,212	(2,834)		2,834		2,834
100197746	AMSTERDAM	NLD		02/26/2025		(340,626)						335,695	(4,931)		4,931		4,931
100197747	AMSTERDAM	NLD		02/26/2025		(333,275)						328,450	(4,825)		4,825		4,825
5.00006E+11	RIJSWIJK	NLD		02/28/2025		(291,214)						289,809	(1,406)		1,406		1,406
100197748	AMSTERDAM	NLD		02/26/2025		(281,813)						277,733	(4,080)		4,080		4,080
100197722	SCHIEDAM	NLD		02/26/2025		(220,040)						218,555	(1,485)		1,485		1,485
100191422	S-GRAVENHAGE	NLD		01/29/2025		(214,675)						212,526	(2,149)		2,149		2,149
100203674	ROTTERDAM	NLD		03/26/2025		(212,215)						210,836	(1,379)		1,379		1,379
100197752	ROTTERDAM	NLD		02/26/2025		(192,160)						190,884	(1,276)		1,276		1,276
100197743	SCHIEDAM	NLD		02/26/2025		(188,550)						187,277	(1,272)		1,272		1,272
100191476	NIJMEGEN	NLD		01/29/2025		(180,737)						179,609	(1,128)		1,128		1,128
100191470	AMSTERDAM	NLD		01/29/2025		(180,566)						178,908	(1,657)		1,657		1,657
100203666	S-GRAVENHAGE	NLD		03/26/2025		(173,855)						172,837	(1,018)		1,018		1,018
100191449	WEERT	NLD		01/29/2025		(173,614)						172,552	(1,062)		1,062		1,062
100191475	GRONINGEN	NLD		01/29/2025		(171,606)						170,266	(1,340)		1,340		1,340
100191447	WEERT	NLD		01/29/2025		(163,175)						162,177	(998)		998		998
100197721	SCHIEDAM	NLD		02/26/2025		(162,807)						161,709	(1,098)		1,098		1,098
100191459	ROERMOND	NLD		01/29/2025		(158,649)						157,583	(1,065)		1,065		1,065
100191421	S-GRAVENHAGE	NLD		01/29/2025		(156,257)						154,565	(1,692)		1,692		1,692
100203625	UNITED KINGDOM	GBR		03/27/2025		(108,562)						107,793	(769)		769		769
100203694	S-GRAVENHAGE	NLD		03/26/2025		(154,182)						153,251	(931)		931		931
100191448	WEERT	NLD		01/29/2025		(152,969)						152,034	(936)		936		936
100191499	AMSTERDAM	NLD		01/29/2025		(149,405)						147,802	(1,603)		1,603		1,603
100191483	ARNHEM	NLD		01/29/2025		519,667						62,342	582,009	645,356	63,347		63,347
100191463	TILBURG	NLD		01/29/2025		(147,963)						146,933	(1,031)		1,031		1,031
100191480	ARNHEM	NLD		01/29/2025		391,944						78,151	470,095	521,489	51,395		51,395
100203678	VLAARDINGEN	NLD		03/26/2025		(144,029)						143,093	(936)		936		936
5.00006E+11	WEERT	NLD		01/29/2025		(143,700)						143,030	(669)		669		669
5.00006E+11	WEERT	NLD		01/29/2025		(143,700)						143,030	(669)		669		669
100197758	AMSTERDAM	NLD		02/26/2025		(130,162)						128,603	(1,559)		1,559		1,559
100191444	BREDA	NLD		01/29/2025		(129,672)						127,878	(1,794)		1,794		1,794
100191434	UTRECHT	NLD		01/29/2025		(124,533)						123,748	(785)		785		785
100191489	ROTTERDAM	NLD		01/29/2025		(123,670)						122,782	(887)		887		887
100197735	S-GRAVENHAGE	NLD		02/26/2025		(123,988)						122,589	(1,399)		1,399		1,399
100203677	BRIELLE	NLD		03/26/2025		(121,057)						120,271	(787)		787		787
100203660	S-GRAVENHAGE	NLD		03/26/2025		(120,544)						119,908	(636)		636		636
100191454	HAARLEM	NLD		01/29/2025		(119,721)						118,822	(899)		899		899
100197756	AMSTERDAM	NLD		02/26/2025		183,753						79,748	263,501	293,609	30,108		30,108
100191488	HENGELO	NLD		01/29/2025		(116,244)						115,402	(842)		842		842
100203695	S-GRAVENHAGE	NLD		03/26/2025		(113,181)						112,498	(684)		684		684
100197753	ROTTERDAM	NLD		02/26/2025		(109,739)						109,011	(728)		728		728
100197666	UNITED KINGDOM	GBR		02/28/2025		(73,608)						72,553	(1,055)		1,055		1,055
100191457	AMSTERDAM	NLD		01/29/2025		(95,438)						94,188	(1,250)		1,250		1,250
100197730	WERGEA	NLD		02/26/2025		(93,428)						92,352	(1,076)		1,076		1,076
100197725	AMSTERDAM	NLD		02/26/2025		(92,689)						92,143	(546)		546		546
100197736	S-GRAVENHAGE	NLD		02/26/2025		(90,456)						89,435	(1,021)		1,021		1,021
100197723	TILBURG	NLD		02/26/2025		(88,887)						87,812	(1,075)		1,075		1,075
100203715	RIJSWIJK	NLD		03/26/2025		(84,439)						83,813	(626)		626		626

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191416	HAARLEM	NLD		01/29/2025		(82,792)						82,112	(680)		680		680
100191420	WAALRE	NLD		01/29/2025		(82,430)						81,871	(559)		559		559
100191497	APELDOORN	NLD		01/29/2025		(81,307)						80,277	(1,030)		1,030		1,030
100191466	AMSTERDAM	NLD		01/29/2025		(80,087)						79,572	(515)		515		515
100203693	MIDDELBURG	NLD		03/26/2025		(78,215)						77,669	(546)		546		546
100203685	CULEMBORG	NLD		03/26/2025		(76,962)						76,548	(414)		414		414
100203690	UTRECHT	NLD		03/26/2025		(75,181)						74,626	(555)		555		555
100191417	S-GRAVENHAGE	NLD		01/29/2025		(69,558)						69,119	(439)		439		439
100191413	AMSTERDAM	NLD		01/29/2025		(67,050)						66,500	(550)		550		550
100191458	DEVENTER	NLD		01/29/2025		(65,904)						65,497	(407)		407		407
5.00006E+11	BRIELLE	NLD		03/31/2025		(65,384)						65,352	(32)		32		32
5.00005E+11	TILBURG	NLD		02/28/2025		(65,526)						65,207	(319)		319		319
100197728	HOOGEVEEN	NLD		02/26/2025		(65,252)						64,821	(432)		432		432
100191530	UNITED KINGDOM	GBR		01/29/2025		(43,326)						42,937	(388)		388		388
100191419	ROTTERDAM	NLD		01/29/2025		(61,342)						60,971	(371)		371		371
100197733	HAARLEM	NLD		02/26/2025		(58,254)						57,862	(392)		392		392
100197694	UNITED KINGDOM	GBR		02/28/2025		(40,649)						40,225	(424)		424		424
100191467	AMSTERDAM	NLD		01/29/2025		(55,439)						55,083	(356)		356		356
100191469	ARNHEM	NLD		01/29/2025		(54,710)						54,339	(371)		371		371
100203697	AMSTERDAM	NLD		03/26/2025		(54,743)						54,339	(404)		404		404
100191477	NIJMEGEN	NLD		01/29/2025		(22,600)						49,942	27,341	30,605	3,264		3,264
100203682	ALPHEN AAN DEN RIJN	NLD		03/26/2025		(53,519)						53,132	(388)		388		388
100203708	S-GRAVENHAGE	NLD		03/26/2025		(53,179)						52,890	(289)		289		289
100203672	ROERMOND	NLD		03/26/2025		(52,865)						52,528	(337)		337		337
100203713	AMSTELVEEN	NLD		03/26/2025		(52,306)						51,972	(334)		334		334
100203611	UNITED KINGDOM	GBR		03/27/2025		(36,409)						36,263	(146)	33	179		179
100191534	UNITED KINGDOM	GBR		01/29/2025		(36,672)						36,260	(412)		412		412
100197719	UTRECHT	NLD		02/26/2025		(51,985)						51,393	(593)		593		593
100191464	WEERT	NLD		01/29/2025		(51,063)						50,716	(346)		346		346
100203718	BREDA	NLD		03/26/2025		(50,328)						49,992	(336)		336		336
100203668	NIJMEGEN	NLD		03/26/2025		(50,379)						49,992	(387)		387		387
100203710	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025		(49,276)						48,905	(371)		371		371
5.00006E+11	GRONINGEN	NLD		01/29/2025		(48,847)						48,615	(232)		232		232
100203665	TILBURG	NLD		03/26/2025		(48,595)						48,301	(294)		294		294
100203679	ROTTERDAM	NLD		03/26/2025		(48,595)						48,301	(293)		293		293
100191543	UNITED KINGDOM	GBR		01/29/2025		(33,667)						33,360	(307)		307		307
100191500	ENSCHEDE	NLD		01/29/2025		(48,071)						47,456	(615)		615		615
100191537	UNITED KINGDOM	GBR		01/29/2025		(33,374)						33,070	(304)		304		304
100191442	S-GRAVENHAGE	NLD		01/29/2025		(47,546)						47,094	(452)		452		452
5.00006E+11	ROTTERDAM	NLD		03/31/2025		(42,867)						46,347	3,480	3,698	218		218
100197671	UNITED KINGDOM	GBR		02/28/2025		(33,189)						32,662	(527)		527		527
100191451	BENTVELD	NLD		01/29/2025		(46,746)						46,369	(376)		376		376
100203699	ASSEN	NLD		03/26/2025		(46,660)						46,369	(290)		290		290
100191407	DEN HELDER	NLD		01/29/2025		(46,221)						45,645	(576)		576		576
100191415	BREDA	NLD		01/29/2025		(45,388)						45,065	(323)		323		323
100191478	GRONINGEN	NLD		01/29/2025		(45,136)						44,558	(578)		578		578
100197763	ZUTPHEN	NLD		02/26/2025		(44,868)						44,341	(527)		527		527
100197729	ROTTERDAM	NLD		02/26/2025		(43,993)						43,471	(522)		522		522
100197739	ALMELO	NLD		02/26/2025		(43,479)						42,988	(491)		491		491
100197698	UNITED KINGDOM	GBR		02/28/2025		(30,346)						30,035	(312)		312		312
100203706	TILBURG	NLD		03/26/2025		(43,148)						42,821	(327)		327		327

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203683	UTRECHT	NLD		03/26/2025		(42,700)						42,384	(315)		315		315
100203702	SCHARNEGOUTUM	NLD		03/26/2025		(40,746)						40,477	(269)		269		269
100191441	ROLDE	NLD		01/29/2025		(40,360)						40,090	(270)		270		270
100197759	TILBURG	NLD		02/26/2025		(39,194)						38,641	(552)		552		552
100203687	AMERSFOORT	NLD		03/26/2025		(38,961)						38,641	(320)		320		320
100203680	SCHIEDAM	NLD		03/26/2025		(38,337)						38,037	(300)		300		300
100191491	AMSTERDAM	NLD		01/29/2025		(38,420)						37,917	(503)		503		503
100203662	S-GRAVENHAGE	NLD		03/26/2025		(37,979)						37,791	(188)		188		188
100191538	UNITED KINGDOM	GBR		01/29/2025		(26,530)						26,290	(240)		240		240
100203707	ARNHEM	NLD		03/26/2025		(37,604)						37,317	(287)		287		287
100197676	UNITED KINGDOM	GBR		02/28/2025		(22,662)						25,775	3,112	3,775	663		663
100197691	UNITED KINGDOM	GBR		02/28/2025		(26,418)						26,119	(299)		299		299
100191399	S-GRAVENHAGE	NLD		01/29/2025		(48,947)						48,301	(645)		645		645
100191400	S-GRAVENHAGE	NLD		01/29/2025		(48,947)						48,301	(645)		645		645
100203721	ALKMAAR	NLD		03/26/2025		(48,592)						48,301	(290)		290		290
100191526	UNITED KINGDOM	GBR		01/29/2025		(23,375)						24,528	1,154	1,478	324		324
100203655	MAASBRACHT	NLD		03/26/2025		(35,413)						35,139	(274)		274		274
100203624	UNITED KINGDOM	GBR		03/27/2025		(24,797)						24,607	(190)	10	200		200
100203644	UNITED KINGDOM	GBR		03/27/2025		(24,223)						24,134	(90)	21	111		111
100191486	ENSCHEDE	NLD		01/29/2025		(34,673)						34,415	(259)		259		259
100197674	UNITED KINGDOM	GBR		02/28/2025		(24,453)						24,036	(418)		418		418
100191494	NIJMEGEN	NLD		01/29/2025		(34,589)						34,053	(537)		537		537
100191426	AMSTERDAM	NLD		01/29/2025		(34,117)						33,896	(221)		221		221
100197683	UNITED KINGDOM	GBR		02/28/2025		(23,928)						23,744	(184)		184		184
100191409	HEERENVEEN	NLD		01/29/2025		(34,167)						33,811	(356)		356		356
100191472	ROTTERDAM	NLD		01/29/2025		(34,029)						33,811	(218)		218		218
100203654	SCHIEDAM	NLD		03/26/2025		(28,031)						33,255	5,224	5,816	592		592
100191452	GRONINGEN	NLD		01/29/2025		(34,008)						33,690	(318)		318		318
100197764	S-GRAVENHAGE	NLD		02/26/2025		(34,128)						33,690	(438)		438		438
100191473	S-GRAVENHAGE	NLD		01/29/2025		(34,061)						33,594	(467)		467		467
100203670	GRONINGEN	NLD		03/26/2025		(33,505)						33,328	(177)		177		177
100203712	VLAARDINGEN	NLD		03/26/2025		(33,369)						33,135	(234)		234		234
100203667	SITTARD	NLD		03/26/2025		(32,841)						32,603	(238)		238		238
100191410	ROTTERDAM	NLD		01/29/2025		(32,666)						32,459	(208)		208		208
100191498	HENGELO	NLD		01/29/2025		(32,812)						32,362	(450)		450		450
100203669	NIJMEGEN	NLD		03/26/2025		(32,609)						32,362	(247)		247		247
100191412	TILBURG	NLD		01/29/2025		(30,990)						30,792	(198)		198		198
100203642	UNITED KINGDOM	GBR		03/27/2025		(21,268)						21,184	(84)	20	103		103
100197724	FRANEKER	NLD		02/26/2025		(30,436)						30,085	(350)		350		350
100191439	HEEMSTEDE	NLD		01/29/2025		(29,958)						29,705	(253)		253		253
100203614	UNITED KINGDOM	GBR		03/27/2025		(20,567)						20,505	(62)	17	79		79
100191518	UNITED KINGDOM	GBR		01/29/2025		(20,595)						20,443	(153)		153		153
100191425	NIJMEGEN	NLD		01/29/2025		(29,177)						28,981	(196)		196		196
100191496	HAREN GN	NLD		01/29/2025		(29,156)						28,981	(175)		175		175
100197751	BOLSWARD	NLD		02/26/2025		(29,315)						28,981	(334)		334		334
100191474	AMERSFOORT	NLD		01/29/2025		(28,993)						28,619	(375)		375		375
100203659	AMSTERDAM	NLD		03/26/2025		(28,590)						28,401	(189)		189		189
100203646	UNITED KINGDOM	GBR		03/27/2025		(19,516)						19,352	(164)	3	167		167
100191502	ZOETERMEER	NLD		01/29/2025		(27,779)						27,416	(363)		363		363
100191436	HEERENVEEN	NLD		01/29/2025		(27,502)						27,302	(200)		200		200
100197734	AMSTERDAM	NLD		02/26/2025		(27,116)						26,807	(309)		309		309

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191519	UNITED KINGDOM	GBR		01/29/2025		(18,536)						18,398	(137)		137		137
100203652	AMSTERDAM	NLD		03/26/2025		(26,227)						26,083	(144)		144		144
100197720	UTRECHT	NLD		02/26/2025		(26,226)						25,986	(239)		239		239
100197702	UNITED KINGDOM	GBR		02/28/2025		(18,376)						18,190	(186)		186		186
100203716	DELFT	NLD		03/26/2025		(25,493)						25,358	(134)		134		134
100203705	TILBURG	NLD		03/26/2025		(25,552)						25,358	(193)		193		193
100191540	UNITED KINGDOM	GBR		01/29/2025		(17,502)						17,359	(143)		143		143
100191405	SCHIEDAM	NLD		01/29/2025		(24,840)						24,677	(163)		163		163
100203657	S-GRAVENHAGE	NLD		03/26/2025		(22,396)						24,415	2,019	2,284	266		266
100191522	UNITED KINGDOM	GBR		01/29/2025		(17,323)						17,194	(128)		128		128
5.00006E+11	GELEEN	NLD		01/29/2025		(24,259)						24,151	(109)		109		109
5.00006E+11	RIJSWIJK	NLD		03/31/2025		(24,158)						24,151	(8)		8		8
100203641	UNITED KINGDOM	GBR		03/27/2025		(16,964)						16,892	(72)	13	84		84
100191484	SPIJKENISSE	NLD		01/29/2025		(24,214)						23,909	(305)		305		305
100191529	UNITED KINGDOM	GBR		01/29/2025		(16,701)						16,580	(121)		121		121
100197731	HOOGEVEEN	NLD		02/26/2025		(23,838)						23,547	(291)		291		291
100203663	ROZENBURG	NLD		03/26/2025		(23,681)						23,547	(134)		134		134
100203619	UNITED KINGDOM	GBR		03/27/2025		6,963						15,012	21,975	22,824	849		849
100197692	UNITED KINGDOM	GBR		02/28/2025		(16,513)						16,360	(153)		153		153
100191516	UNITED KINGDOM	GBR		01/29/2025		(16,476)						16,356	(121)		121		121
100191411	AMSTERDAM	NLD		01/29/2025		(23,381)						23,233	(148)		148		148
100203696	S-GRAVENHAGE	NLD		03/26/2025		(23,323)						23,185	(138)		138		138
100191536	UNITED KINGDOM	GBR		01/29/2025		(16,288)						16,162	(125)		125		125
100191550	UNITED KINGDOM	GBR		01/29/2025		(16,142)						16,006	(136)		136		136
100191406	SPANNUM	NLD		01/29/2025		(23,047)						22,702	(346)		346		346
100203661	AMSTERDAM	NLD		03/26/2025		(22,370)						22,223	(148)		148		148
100191548	UNITED KINGDOM	GBR		01/29/2025		(15,583)						15,317	(266)	23	289		289
100191433	DOKKUM	NLD		01/29/2025		(21,868)						21,736	(132)		132		132
100191446	EYGELSHOVEN	NLD		01/29/2025		(21,881)						21,736	(145)		145		145
100191414	DELFT	NLD		01/29/2025		(21,593)						21,446	(147)		147		147
100203636	UNITED KINGDOM	GBR		03/27/2025		(15,102)						15,012	(90)	17	107		107
100203692	GRONINGEN	NLD		03/26/2025		(21,415)						21,253	(162)		162		162
5.00006E+11	ROTTERDAM	NLD		03/31/2025		(20,956)						20,949	(6)		6		6
100191460	VEGHEL	NLD		01/29/2025		(21,076)						20,939	(137)		137		137
100191456	HAARLEM	NLD		01/29/2025		(20,655)						20,528	(127)		127		127
100191490	S-GRAVENHAGE	NLD		01/29/2025		(20,566)						20,287	(279)		279		279
100197760	BERGEN OP ZOOM	NLD		02/26/2025		(20,439)						20,287	(152)		152		152
100203631	UNITED KINGDOM	GBR		03/27/2025		(13,985)						13,929	(56)	13	68		68
100191535	UNITED KINGDOM	GBR		01/29/2025		(12,779)						13,771	992	1,220	228		228
100191517	UNITED KINGDOM	GBR		01/29/2025		(14,056)						13,867	(189)		189		189
100191401	AMSTERDAM	NLD		01/29/2025		(19,713)						19,576	(138)		138		138
100191521	UNITED KINGDOM	GBR		01/29/2025		(12,966)						13,390	425	584	159		159
100191501	DRONRYP	NLD		01/29/2025		(18,956)						18,838	(118)		118		118
100203688	GRONINGEN	NLD		03/26/2025		(18,944)						18,838	(106)		106		106
100191435	HEERENVEEN	NLD		01/29/2025		(18,610)						18,475	(135)		135		135
100203704	S-GRAVENHAGE	NLD		03/26/2025		(18,468)						18,355	(114)		114		114
100203686	ZAANDAM	NLD		03/26/2025		(18,485)						18,355	(131)		131		131
100191465	UTRECHT	NLD		01/29/2025		(18,233)						18,113	(120)		120		120
100191492	S-GRAVENHAGE	NLD		01/29/2025		(18,207)						18,113	(94)		94		94
100203671	DEVENTER	NLD		03/26/2025		(17,995)						17,872	(124)		124		124
100203637	UNITED KINGDOM	GBR		03/27/2025		(12,406)						12,360	(45)	11	56		56

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203627	UNITED KINGDOM	GBR		03/27/2025		(12,392)						12,303	(89)	13	102		102
100203629	UNITED KINGDOM	GBR		03/27/2025		(12,235)						12,188	(47)	11	58		58
5.00006E+11	S-GRAVENHAGE	NLD		01/29/2025		(17,350)						17,268	(82)		82		82
100203612	UNITED KINGDOM	GBR		03/27/2025		(11,986)						11,949	(38)	10	47		47
100197742	GELEEN	NLD		02/26/2025		(17,243)						17,041	(203)		203		203
100197669	UNITED KINGDOM	GBR		02/28/2025		(11,247)						11,696	449	688	239		239
100191427	GRONINGEN	NLD		01/29/2025		(16,795)						16,664	(131)		131		131
100191485	ALPHEN AAN DEN RIJN	NLD		01/29/2025		(16,872)						16,664	(208)		208		208
100203643	UNITED KINGDOM	GBR		03/27/2025		(11,710)						11,642	(68)	12	80		80
100197699	UNITED KINGDOM	GBR		02/28/2025		(11,742)						11,608	(133)		133		133
100203618	UNITED KINGDOM	GBR		03/27/2025		(11,376)						11,274	(101)	13	114		114
100191541	UNITED KINGDOM	GBR		01/29/2025		(11,288)						11,204	(85)		85		85
100191431	BERGEN OP ZOOM	NLD		01/29/2025		(15,682)						15,577	(105)		105		105
100197766	ROTTERDAM	NLD		02/26/2025		(15,644)						15,456	(187)		187		187
100197709	UNITED KINGDOM	GBR		02/28/2025		(9,582)						10,695	1,113	1,369	256		256
100197707	UNITED KINGDOM	GBR		02/28/2025		(10,774)						10,673	(100)	59	159		159
100203656	DEN HAAG	NLD		03/26/2025		(15,331)						15,215	(116)		116		116
100197740	S-GRAVENHAGE	NLD		02/26/2025		(15,256)						15,070	(186)		186		186
100197741	S-GRAVENHAGE	NLD		02/26/2025		(14,645)						14,982	337	573	236		236
100203714	ROTTERDAM	NLD		03/26/2025		(14,864)						14,756	(108)		108		108
100191429	LEEUWARDEN	NLD		01/29/2025		(14,586)						14,490	(96)		96		96
100203613	UNITED KINGDOM	GBR		03/27/2025		(10,006)						9,967	(39)	8	47		47
100191515	UNITED KINGDOM	GBR		01/29/2025		(10,054)						9,964	(90)		90		90
100197738	OUDE PEKELA	NLD		02/26/2025		(14,260)						14,128	(132)		132		132
100203675	ROTTERDAM	NLD		03/26/2025		(11,663)						13,826	2,164	2,402	238		238
100191533	UNITED KINGDOM	GBR		01/29/2025		(9,945)						9,825	(120)		120		120
5.00006E+11	S-HERTOGENBOSCH	NLD		01/29/2025		(13,879)						13,814	(65)		65		65
100197668	UNITED KINGDOM	GBR		02/28/2025		(9,754)						9,644	(109)		109		109
100191450	AMSTERDAM	NLD		01/29/2025		(13,878)						13,751	(127)		127		127
100203645	UNITED KINGDOM	GBR		03/27/2025		(9,020)						9,597	577	650	72		72
100197703	UNITED KINGDOM	GBR		02/28/2025		(9,296)						9,214	(82)		82		82
100197711	UNITED KINGDOM	GBR		02/28/2025		(8,686)						9,144	459	635	177		177
100191443	DEN HAAG	NLD		01/29/2025		(13,183)						13,041	(141)		141		141
100203664	TILBURG	NLD		03/26/2025		(10,765)						12,793	2,028	2,244	215		215
100197749	S-GRAVENHAGE	NLD		02/26/2025		(11,931)						12,860	928	1,180	251		251
100197727	S-GRAVENHAGE	NLD		02/26/2025		(11,284)						12,769	1,485	1,770	284		284
100197757	GRONINGEN	NLD		02/26/2025		(13,014)						12,867	(147)		147		147
100191525	UNITED KINGDOM	GBR		01/29/2025		(9,084)						9,007	(76)		76		76
100197737	S-GRAVENHAGE	NLD		02/26/2025		(12,366)						12,674	308	503	195		195
100203639	UNITED KINGDOM	GBR		03/27/2025		(8,947)						8,907	(40)	9	49		49
100197701	UNITED KINGDOM	GBR		02/28/2025		(8,975)						8,872	(103)		103		103
100191430	UTRECHT	NLD		01/29/2025		(12,746)						12,655	(91)		91		91
5.00006E+11	WIJK BIJ DUURSTEDE	NLD		01/29/2025		(12,615)						12,558	(57)		57		57
100191512	UNITED KINGDOM	GBR		01/29/2025		(8,829)						8,760	(68)		68		68
100203633	UNITED KINGDOM	GBR		03/27/2025		(8,759)						8,706	(53)	12	65		65
100191438	S-GRAVENHAGE	NLD		01/29/2025		(12,385)						12,288	(97)		97		97
100191532	UNITED KINGDOM	GBR		01/29/2025		(8,666)						8,598	(68)		68		68
100203617	UNITED KINGDOM	GBR		03/27/2025		(8,607)						8,540	(67)	11	77		77
100203616	UNITED KINGDOM	GBR		03/27/2025		(8,519)						8,477	(42)		42		42
100191408	ARNHEM	NLD		01/29/2025		(12,185)						12,075	(110)		110		110
100203722	HAARLEM	NLD		03/26/2025		(16,003)						15,939	(64)		64		64

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203634	UNITED KINGDOM	GBR		03/27/2025		(8,431)						8,354	(77)	10	87		87
100203615	UNITED KINGDOM	GBR		03/27/2025		(8,334)						8,293	(41)		41		41
100191542	UNITED KINGDOM	GBR		01/29/2025		(8,341)						8,269	(71)		71		71
100203717	S-GRAVENHAGE	NLD		03/26/2025		(11,672)						11,592	(80)		80		80
100197708	UNITED KINGDOM	GBR		02/28/2025		(7,636)						7,948	311	460	148		148
100191524	UNITED KINGDOM	GBR		01/29/2025		(8,065)						7,970	(95)		95		95
100203610	UNITED KINGDOM	GBR		03/27/2025		(7,762)						7,951	190	247	57		57
100197673	UNITED KINGDOM	GBR		02/28/2025		(8,066)						7,960	(106)		106		106
100203632	UNITED KINGDOM	GBR		03/27/2025		(7,967)						7,932	(35)	7	42		42
100191528	UNITED KINGDOM	GBR		01/29/2025		(7,887)						7,829	(57)		57		57
100191527	UNITED KINGDOM	GBR		01/29/2025		(7,895)						7,808	(87)		87		87
100191423	ALMELO	NLD		01/29/2025		(11,083)						11,013	(71)		71		71
100191513	UNITED KINGDOM	GBR		01/29/2025		(7,637)						7,549	(88)		88		88
100191424	SCHIEDAM	NLD		01/29/2025		(10,684)						10,607	(77)		77		77
100191404	BREDA	NLD		01/29/2025		(10,267)						10,550	283	394	111		111
100197665	UNITED KINGDOM	GBR		02/28/2025		(7,462)						7,372	(90)		90		90
100197687	UNITED KINGDOM	GBR		02/28/2025		(7,450)						7,372	(78)		78		78
100197714	UNITED KINGDOM	GBR		02/28/2025		(7,471)						7,369	(102)		102		102
100191520	UNITED KINGDOM	GBR		01/29/2025		(7,348)						7,288	(60)		60		60
100197710	UNITED KINGDOM	GBR		02/28/2025		(7,270)						7,202	(68)		68		68
100197696	UNITED KINGDOM	GBR		02/28/2025		(7,252)						7,187	(65)		65		65
100191551	UNITED KINGDOM	GBR		01/29/2025		(7,118)						7,062	(56)		56		56
100203623	UNITED KINGDOM	GBR		03/27/2025		(7,096)						7,047	(49)	8	57		57
100197686	UNITED KINGDOM	GBR		02/28/2025		(7,014)						6,929	(85)		85		85
5.00006E+11	VEENENDAAL	NLD		02/28/2025		(9,705)						9,660	(45)		45		45
100191437	DORDRECHT	NLD		01/29/2025		(9,753)						9,660	(93)		93		93
100191461	TILBURG	NLD		01/29/2025		(9,724)						9,660	(64)		64		64
100197717	RODEN	NLD		02/26/2025		(9,780)						9,660	(119)		119		119
100203651	S-GRAVENHAGE	NLD		03/26/2025		(9,729)						9,660	(69)		69		69
100203673	DEN HAAG	NLD		03/26/2025		(9,728)						9,660	(68)		68		68
100203620	UNITED KINGDOM	GBR		03/27/2025		(6,790)						6,757	(33)		33		33
100191514	UNITED KINGDOM	GBR		01/29/2025		(6,479)						6,711	232	309	78		78
100197755	ROTTERDAM	NLD		02/26/2025		(8,055)						9,413	1,357	1,612	255		255
100197685	UNITED KINGDOM	GBR		02/28/2025		(6,769)						6,663	(106)		106		106
100197670	UNITED KINGDOM	GBR		02/28/2025		(6,352)						6,606	254	389	135		135
100191544	UNITED KINGDOM	GBR		01/29/2025		(6,622)						6,571	(52)		52		52
5.00006E+11	DE KOOG-TEXEL	NLD		03/31/2025		(9,299)						9,298	(1)		1		1
100203635	UNITED KINGDOM	GBR		03/27/2025		(6,522)						6,495	(27)	6	32		32
100203626	UNITED KINGDOM	GBR		03/27/2025		(6,511)						6,458	(52)	8	60		60
100197689	UNITED KINGDOM	GBR		02/28/2025		(5,788)						6,103	316	434	118		118
100197705	UNITED KINGDOM	GBR		02/28/2025		(6,224)						6,128	(97)		97		97
100203638	UNITED KINGDOM	GBR		03/27/2025		(6,152)						6,128	(25)	5	30		30
100197667	UNITED KINGDOM	GBR		02/28/2025		(5,652)						6,075	423	561	138		138
100197693	UNITED KINGDOM	GBR		02/28/2025		(6,155)						6,077	(78)		78		78
100197678	UNITED KINGDOM	GBR		02/28/2025		(6,032)						5,967	(65)	38	104		104
100197697	UNITED KINGDOM	GBR		02/28/2025		(6,013)						5,959	(55)		55		55
100191445	BREDA	NLD		01/29/2025		(7,111)						8,256	1,145	1,396	251		251
100203640	UNITED KINGDOM	GBR		03/27/2025		(5,854)						5,836	(18)	5	23		23
100191546	UNITED KINGDOM	GBR		01/29/2025		(5,302)						5,751	449	543	94		94
100197712	UNITED KINGDOM	GBR		02/28/2025		(5,042)						5,727	685	847	162		162
100203630	UNITED KINGDOM	GBR		03/27/2025		(5,800)						5,763	(36)	7	43		43

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197690	UNITED KINGDOM	GBR		02/28/2025		(5,608)						5,529	(79)		79		79
100203622	UNITED KINGDOM	GBR		03/27/2025		(5,550)						5,515	(35)		35		35
100191539	UNITED KINGDOM	GBR		01/29/2025		(5,558)						5,513	(45)		45		45
100191482	ARNHEM	NLD		01/29/2025		(6,534)						7,636	1,102	1,283	181		181
100197679	UNITED KINGDOM	GBR		02/28/2025		(5,480)						5,404	(77)		77		77
100203621	UNITED KINGDOM	GBR		03/27/2025		(5,307)						5,270	(38)	5	43		43
100191402	ARNHEM	NLD		01/29/2025		(7,544)						7,487	(57)		57		57
100197672	UNITED KINGDOM	GBR		02/28/2025		(5,278)						5,222	(57)		57		57
100197688	UNITED KINGDOM	GBR		02/28/2025		(5,293)						5,222	(71)		71		71
100197704	UNITED KINGDOM	GBR		02/28/2025		(5,298)						5,222	(77)		77		77
100197677	UNITED KINGDOM	GBR		02/28/2025		(5,294)						5,220	(74)		74		74
100191545	UNITED KINGDOM	GBR		01/29/2025		(4,875)						5,174	299	367	68		68
100197700	UNITED KINGDOM	GBR		02/28/2025		(5,261)						5,209	(52)		52		52
100197706	UNITED KINGDOM	GBR		02/28/2025		(4,723)						4,985	261	326	65		65
100191549	UNITED KINGDOM	GBR		01/29/2025		(4,518)						4,913	395	480	85		85
100191547	UNITED KINGDOM	GBR		01/29/2025		(4,660)						4,888	228	291	63		63
100197695	UNITED KINGDOM	GBR		02/28/2025		(4,959)						4,914	(45)		45		45
100197680	UNITED KINGDOM	GBR		02/28/2025		(4,982)						4,913	(70)		70		70
100197682	UNITED KINGDOM	GBR		02/28/2025		(4,982)						4,913	(70)		70		70
100197713	UNITED KINGDOM	GBR		02/28/2025		(4,591)						4,872	281	343	62		62
100203628	UNITED KINGDOM	GBR		03/27/2025		(4,946)						4,902	(44)	6	50		50
100191523	UNITED KINGDOM	GBR		01/29/2025		(4,828)						4,790	(39)		39		39
100191531	UNITED KINGDOM	GBR		01/29/2025		(4,639)						4,606	(33)		33		33
100197681	UNITED KINGDOM	GBR		02/28/2025		(4,671)						4,606	(65)		65		65
100197675	UNITED KINGDOM	GBR		02/28/2025		(4,673)						4,606	(68)		68		68
100197750	S-GRAVENHAGE	NLD		02/26/2025		(6,546)						6,472	(74)		74		74
100197684	UNITED KINGDOM	GBR		02/28/2025		(4,445)						4,410	(35)		35		35
5.00006E+11	BRIELLE	NLD		03/31/2025		(4,946)						5,856	910	965	55		55
100203691	UTRECHT	NLD		03/26/2025		(4,428)						4,921	493	564	71		71
100191455	HAARLEM	NLD		01/29/2025		(4,678)						4,643	(35)		35		35
5.00006E+11	GRONINGEN	NLD		01/29/2025		(3,665)						4,285	620	707	87		87
100203658	S-GRAVENHAGE	NLD		03/26/2025		(4,175)						4,154	(21)		21		21
100203723	HAARLEM	NLD		03/26/2025		(4,721)						5,257	535	593	57		57
100197745	AALSMEER	NLD		02/26/2025		(2,994)						3,730	736	874	138		138
100197715	PURMEREND	NLD		02/26/2025		(5,135)						5,072	(63)		63		63
100203720	ENSCHEDE	NLD		03/26/2025		(4,406)						4,921	515	568	53		53
100203698	AMSTERDAM	NLD		03/26/2025		(3,225)						3,583	359	410	52		52
100191481	ARNHEM	NLD		01/29/2025		(2,963)						3,462	500	582	82		82
100191397	UTRECHT	NLD		01/29/2025		(4,596)						4,564	(31)		31		31
100191396	UTRECHT	NLD		01/29/2025		(4,398)						4,347	(51)		51		51
100203711	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025		(2,905)						3,225	320	367	47		47
100203700	ASSEN	NLD		03/26/2025		(2,564)						3,041	477	528	51		51
100203719	ENSCHEDE	NLD		03/26/2025		(3,976)						3,961	(15)		15		15
100203684	UTRECHT	NLD		03/26/2025		(2,352)						2,780	428	478	50		50
100203709	S-GRAVENHAGE	NLD		03/26/2025		(2,206)						2,614	408	450	42		42
100197765	S-GRAVENHAGE	NLD		02/26/2025		(1,745)						2,183	438	511	74		74
100191453	GRONINGEN	NLD		01/29/2025		(1,858)						2,174	316	372	57		57
100191493	NIJMEGEN	NLD		01/29/2025		(1,676)						2,107	431	514	83		83
100191487	ENSCHEDE	NLD		01/29/2025		(1,736)						2,034	298	347	49		49
100197726	AMSTERDAM	NLD		02/26/2025		(150)						1,770	1,619	1,788	168		168
5.00006E+11	S-GRAVENHAGE	NLD		01/29/2025		(1,311)						1,530	219	248	29		29

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197732	HOOGEVEEN	NLD		02/26/2025		(1,313)						1,530	217	259	42		42
100191395	UTRECHT	NLD		01/29/2025		(1,636)						1,917	281	326	45		45
100191403	ARNHEM	NLD		01/29/2025		(1,164)						1,357	193	225	32		32
100191440	HEEMSTEDE	NLD		01/29/2025		(1,064)						1,335	272	313	42		42
100197761	BERGEN OP ZOOM	NLD		02/26/2025		(1,124)						1,318	194	224	30		30
100191428	GRONINGEN	NLD		01/29/2025		(915)						1,070	156	182	26		26
100191432	BERGEN OP ZOOM	NLD		01/29/2025		(865)						1,011	146	169	23		23
5.00006E+11	DE KOOG-TEXEL	NLD		03/31/2025		(601)						673	71	75	4		4
100191398	UTRECHT	NLD		01/29/2025		(703)						823	120	139	19		19
100203689	GRONINGEN	NLD		03/26/2025		(515)						608	94	103	10		10
100197716	PURMEREND	NLD		02/26/2025		(413)						483	70	81	11		11
7410036	LONDON	GBR		05/01/2025		14,683,967						4,649,744	19,333,711	19,620,784	287,072		287,072
7410041	LONDON	GBR		06/04/2025		(3,745,364)						3,745,364					
7410034	STRETFORD	GBR		04/11/2025		(3,611,067)						3,611,067					
7410032	DARTFORD	GBR		04/02/2025		(2,551,957)						2,551,957					
2011023	WEST GROVE	PA		09/07/2011		118,001		13,717			13,717	(2,243)	129,475	129,475			
100218436	ROTTERDAM	NLD		06/26/2025		(44,410)						44,410					
100209010	S-GRAVENHAGE	NLD		04/29/2025		(177,579)						177,425	(154)		154		154
100209011	S-GRAVENHAGE	NLD		04/29/2025		(149,022)						148,892	(129)		129		129
100209021	AMSTERDAM	NLD		04/29/2025		(145,738)						145,656	(82)		82		82
100218425	ALMERE	NLD		06/26/2025		(25,957)						25,957					
100212728	HILVERSUM	NLD		05/28/2025		(161,815)						161,524	(291)		291		291
100209023	ROTTERDAM	NLD		04/29/2025		(128,384)						128,338	(46)		46		46
100212788	ALMERE	NLD		05/28/2025		(153,031)						152,896	(135)		135		135
100218427	AMSTERDAM	NLD		06/26/2025		(20,108)						20,108					
100212790	ALMERE	NLD		05/28/2025		(126,177)						126,066	(111)		111		111
100209082	AMSTERDAM	NLD		04/29/2025		(101,958)						101,924	(33)		33		33
100212787	ALMERE	NLD		05/28/2025		(122,499)						122,391	(108)		108		108
100212796	ALMERE	NLD		05/28/2025		(112,750)						112,651	(99)		99		99
100209053	EINDHOVEN	NLD		04/29/2025		(90,954)						90,971	17		(17)		(17)
100209034	S-GRAVENHAGE	NLD		04/29/2025		(90,067)						90,006	(61)		61		61
100209088	MEPPEL	NLD		04/29/2025		(89,707)						89,688	(19)		19		19
100209038	S-GRAVENHAGE	NLD		04/29/2025		(88,714)						88,654	(60)		60		60
5.00006E+11	HEESBEEN	NLD		06/30/2025		(15,498)						15,498					
100212770	ROTTERDAM	NLD		05/28/2025		(102,795)						102,617	(178)		178		178
100212773	ROTTERDAM	NLD		05/28/2025		(102,672)						102,494	(178)		178		178
100212772	ROTTERDAM	NLD		05/28/2025		(101,740)						101,563	(176)		176		176
100209064	ALMERE	NLD		04/29/2025		(80,547)						80,585	38		(38)		(38)
100209035	S-GRAVENHAGE	NLD		04/29/2025		(80,172)						80,118	(54)		54		54
100209036	S-GRAVENHAGE	NLD		04/29/2025		(77,553)						77,500	(52)		52		52
100212797	HOOGEVEEN	NLD		05/28/2025		(94,987)						94,825	(161)		161		161
100212725	S-GRAVENHAGE	NLD		05/28/2025		(94,654)						94,580	(74)		74		74
100212753	UTRECHT	NLD		05/28/2025		(94,302)						94,166	(136)		136		136
100212802	ALMERE	NLD		05/28/2025		(89,170)						89,092	(79)		79		79
100209071	S-GRAVENHAGE	NLD		04/29/2025		(71,661)						71,631	(30)		30		30
100218350	S-GRAVENHAGE	NLD		06/26/2025		(13,042)						13,042					
100209109	AMSTERDAM	NLD		04/29/2025		(70,061)						70,039	(23)		23		23
100209083	AMSTERDAM	NLD		04/29/2025		(69,415)						69,392	(23)		23		23
100212719	S-GRAVENHAGE	NLD		05/28/2025		(84,516)						84,363	(153)		153		153
100218363	ROTTERDAM	NLD		06/26/2025		(12,440)						12,440					
100218393	ENSCHEDE	NLD		06/26/2025		(11,325)						11,325					

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212795	APELDOORN	NLD		05/28/2025		(75,780)						75,713	(67)		67		67
100209099	LEEUWARDEN	NLD		04/29/2025		(61,360)						61,334	(26)		26		26
100218352	EINDHOVEN	NLD		06/26/2025		(11,244)						11,244					
100209041	LOOSDRECHT	NLD		04/29/2025		(59,722)						59,692	(30)		30		30
100218368	HAARLEM	NLD		06/26/2025		(10,574)						10,574					
100209037	S-GRAVENHAGE	NLD		04/29/2025		(56,547)						56,509	(38)		38		38
100209048	HILVERSUM	NLD		04/29/2025		(53,694)						53,675	(19)		19		19
100209056	LAREN	NLD		04/29/2025		(52,874)						52,855	(19)		19		19
100212785	AMSTERDAM	NLD		05/28/2025		(63,182)						63,070	(113)		113		113
100209046	ARNHEM	NLD		04/29/2025		(49,760)						49,744	(16)		16		16
100218295	UNITED KINGDOM	GBR		06/26/2025		939						(939)					
100209085	S-GRAVENHAGE	NLD		04/29/2025		(47,567)						47,555	(12)		12		12
100212789	LELYSTAD	NLD		05/28/2025		(58,122)						58,071	(51)		51		51
100209050	TIEL	NLD		04/29/2025		(45,715)						45,724	9		(9)		(9)
100218414	EMMEN	NLD		06/26/2025		(8,193)						8,193					
100218394	ENSCHEDE	NLD		06/26/2025		(8,138)						8,138					
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025		(7,811)						7,811					
100209024	DOETINCHEM	NLD		04/29/2025		(43,312)						43,297	(15)		15		15
5.00006E+11	RIJSWIJK	NLD		05/30/2025		(44,908)						44,908					
5.00006E+11	ZAANDAM	NLD		04/30/2025		(43,069)						42,978	(91)		91		91
5.00006E+11	AMSTERDAM	NLD		05/30/2025		(44,599)						44,599					
5.00006E+11	NIJENEN	NLD		05/30/2025		(44,392)						44,392					
100218402	AMSTERDAM	NLD		06/26/2025		(7,672)						7,672					
100212733	NIJMEGEN	NLD		05/28/2025		(50,395)						50,353	(42)		42		42
100209087	AMSTERDAM	NLD		04/29/2025		(40,008)						39,994	(14)		14		14
100218373	EINDHOVEN	NLD		06/26/2025		(7,261)						7,261					
100218359	AMSTERDAM	NLD		06/26/2025		(7,226)						7,226					
100212776	AMSTERDAM	NLD		05/28/2025		(48,439)						48,270	(169)		169		169
100212746	ARKEL	NLD		05/28/2025		(47,852)						47,780	(72)		72		72
5.00006E+11	DORDRECHT	NLD		05/30/2025		(39,561)						39,561					
100209061	LAREN	NLD		04/29/2025		(35,509)						35,497	(12)		12		12
100212784	S-GRAVENHAGE	NLD		05/28/2025		(43,793)						43,713	(81)		81		81
100212766	BREDA	NLD		05/28/2025		(43,634)						43,556	(78)		78		78
100218375	HEERLEN	NLD		06/26/2025		(6,494)						6,494					
5.00006E+11	CAPELLE AAN DEN IJSS	NLD		04/30/2025		(35,057)						35,019	(38)		38		38
100209043	HOORN	NLD		04/29/2025		(34,931)						34,900	(31)		31		31
100209084	AMSTERDAM	NLD		04/29/2025		(34,084)						34,064	(20)		20		20
5.00006E+11	S-GRAVENHAGE	NLD		04/30/2025		(34,061)						34,025	(37)		37		37
100218379	DEN HAAG	NLD		06/26/2025		(6,247)						6,247					
100209115	NAARDEN-VESTING	NLD		04/29/2025		(33,455)						33,428	(27)		27		27
100218398	S-GRAVENHAGE	NLD		06/26/2025		(6,110)						6,110					
100209057	ZWOLLE	NLD		04/29/2025		(31,858)						31,836	(23)		23		23
100218417	ROTTERDAM	NLD		06/26/2025		(5,845)						5,845					
100209091	S-GRAVENHAGE	NLD		04/29/2025		(31,589)						31,557	(31)		31		31
100218434	ZAANDAM	NLD		06/26/2025		(5,717)						5,717					
100209054	JIRNSUM	NLD		04/29/2025		(30,902)						30,891	(12)		12		12
100218367	DRUTEN	NLD		06/26/2025		(5,524)						5,524					
100209029	S-GRAVENHAGE	NLD		04/29/2025		(29,940)						29,926	(14)		14		14
5.00006E+11	BADHOEVEDORP	NLD		04/30/2025		(29,909)						29,846	(63)		63		63
100209059	SPIJKENISSE	NLD		04/29/2025		(29,848)						29,846	(2)		2		2
5.00006E+11	AMSTERDAM	NLD		05/30/2025		(31,032)						30,971	(61)		61		61

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218411	LEEUWARDEN	NLD		06/26/2025		(5,233)						5,233					
100209025	VOORBURG	NLD		04/29/2025		(28,466)						28,453	(13)		13		13
100209110	AMSTELVEEN	NLD		04/29/2025		(27,472)						27,458	(13)		13		13
100209092	S-GRAVENHAGE	NLD		04/29/2025		(27,470)						27,458	(11)		11		11
100218423	ALKMAAR	NLD		06/26/2025		(5,042)						5,042					
5.00006E+11	TILBURG	NLD		05/30/2025		(26,842)						26,842					
100209090	S-GRAVENHAGE	NLD		04/29/2025		(25,679)						25,668	(11)		11		11
100209062	UTRECHT	NLD		04/29/2025		(25,237)						25,220	(17)		17		17
5.00006E+11	BUSSUM	NLD		04/30/2025		(23,903)						23,877	(26)		26		26
100209028	ROERMOND	NLD		04/29/2025		(23,884)						23,877	(7)		7		7
100212783	AMSTELVEEN	NLD		05/28/2025		(29,462)						29,403	(59)		59		59
100218348	NIJMEGEN	NLD		06/26/2025		(4,384)						4,384					
5.00006E+11	RIJSWIJK	NLD		04/30/2025		(23,068)						23,041	(27)		27		27
100218380	ROTTERDAM	NLD		06/26/2025		(4,137)						4,137					
100212767	NIJMEGEN	NLD		05/28/2025		(27,410)						27,382	(28)		28		28
100209079	ROTTERDAM	NLD		04/29/2025		(22,092)						22,086	(6)		6		6
100209044	S-GRAVENHAGE	NLD		04/29/2025		(21,796)						21,788	(8)		8		8
100212729	EMMEN	NLD		05/28/2025		(26,704)						26,647	(58)		58		58
100212849	UNITED KINGDOM	GBR		05/28/2025		(12,098)						12,098					
100209040	VOORBURG	NLD		04/29/2025		(21,098)						21,091	(6)		6		6
100218384	S-GRAVENHAGE	NLD		06/26/2025		(3,809)						3,809					
100209020	ROTTERDAM	NLD		04/29/2025		(20,700)						20,693	(7)		7		7
100209060	DORDRECHT	NLD		04/29/2025		(20,504)						20,486	(17)		17		17
100212833	UNITED KINGDOM	GBR		05/28/2025		(11,379)						11,384	5		(5)		(5)
100209114	ARNHEM	NLD		04/29/2025		(19,901)						19,897	(4)		4		4
100218362	HENGELO	NLD		06/26/2025		(3,653)						3,653					
100218431	S-GRAVENHAGE	NLD		06/26/2025		(3,653)						3,653					
100209019	NIEUW VENNEP	NLD		04/29/2025		(19,706)						19,698	(7)		7		7
100209106	UTRECHT	NLD		04/29/2025		(19,118)						19,102	(16)		16		16
100209113	OEGSTGEEST	NLD		04/29/2025		(19,100)						19,090	(10)		10		10
100218433	LEIDEN	NLD		06/26/2025		(3,452)						3,452					
100209095	UTRECHT	NLD		04/29/2025		(18,515)						18,505	(11)		11		11
100212722	S-GRAVENHAGE	NLD		05/28/2025		(22,807)						22,787	(20)		20		20
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025		(3,300)						3,300					
100209120	AMSTERDAM	NLD		04/29/2025		(17,925)						17,908	(18)		18		18
5.00006E+11	BEDUM	NLD		04/30/2025		(17,857)						17,818	(39)		39		39
100218424	S-GRAVENHAGE	NLD		06/26/2025		(3,270)						3,270					
100218426	ENSCHEDE	NLD		06/26/2025		(3,266)						3,266					
100209030	S-GRAVENHAGE	NLD		04/29/2025		(17,771)						17,758	(13)		13		13
100218413	MIDDELBURG	NLD		06/26/2025		(3,206)						3,206					
5.00006E+11	HEERLEN	NLD		06/30/2025		(3,004)						3,004					
100212800	ARNHEM	NLD		05/28/2025		(20,691)						20,670	(20)		20		20
100212758	SNEEK	NLD		05/28/2025		(20,628)						20,582	(45)		45		45
100218428	GRONINGEN	NLD		06/26/2025		(3,069)						3,069					
100218353	S-GRAVENHAGE	NLD		06/26/2025		(3,041)						3,041					
5.00006E+11	S-GRAVENHAGE	NLD		04/30/2025		(15,953)						15,918	(35)		35		35
100218381	HILVERSUM	NLD		06/26/2025		(2,923)						2,923					
5.00006E+11	ASSEN	NLD		06/30/2025		(2,840)						2,840					
100209118	S-GRAVENHAGE	NLD		04/29/2025		(15,677)						15,669	(8)		8		8
100218390	BODEGRAVEN	NLD		06/26/2025		(2,877)						2,877					
100209080	ZWOLLE	NLD		04/29/2025		(15,523)						15,520	(3)		3		3

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212748	ROTTERDAM	NLD		05/28/2025		(19,161)						19,112	(49)		49		49
100212726	HORN	NLD		05/28/2025		(18,971)						18,945	(26)		26		26
100212755	S-GRAVENHAGE	NLD		05/28/2025		(18,688)						18,671	(17)		17		17
100212756	TILBURG	NLD		05/28/2025		(18,595)						18,561	(34)		34		34
100209097	UTRECHT	NLD		04/29/2025		(14,927)						14,923	(4)		4		4
100212839	UNITED KINGDOM	GBR		05/28/2025		(8,393)						8,396	4		(4)		(4)
100218370	UTRECHT	NLD		06/26/2025		(2,711)						2,711					
100209093	HAARLEM	NLD		04/29/2025		(14,628)						14,625	(4)		4		4
100209065	OSS	NLD		04/29/2025		(14,433)						14,475	42		(42)		(42)
100218310	UNITED KINGDOM	GBR		06/26/2025		280						(280)					
100209072	MIDDELBURG	NLD		04/29/2025		(14,340)						14,326	(14)		14		14
5.00006E+11	GOIRLE	NLD		05/30/2025		(14,896)						14,866	(29)		29		29
100212735	HOOGEVEEN	NLD		05/28/2025		(17,446)						17,446					
100212798	TILBURG	NLD		05/28/2025		(17,313)						17,289	(24)		24		24
5.00006E+11	HAARLEM	NLD		04/30/2025		(15,913)						13,969	(1,944)		1,944		1,944
100209017	ZWANENBURG	NLD		04/29/2025		(13,938)						13,928	(10)		10		10
100209068	TILBURG	NLD		04/29/2025		(13,732)						13,729	(3)		3		3
100209119	S-GRAVENHAGE	NLD		04/29/2025		(13,736)						13,729	(7)		7		7
100209122	UNITED KINGDOM	GBR		04/29/2025		(9,405)						9,402	(3)		3		3
100218382	S-GRAVENHAGE	NLD		06/26/2025		(2,493)						2,493					
100209127	UNITED KINGDOM	GBR		04/29/2025		(9,345)						9,337	(9)		9		9
100212830	UNITED KINGDOM	GBR		05/28/2025		(7,515)						7,515					
100209078	ROTTERDAM	NLD		04/29/2025		(12,990)						12,983	(7)		7		7
100209047	GELDROP	NLD		04/29/2025		(12,938)						12,933	(5)		5		5
100218421	AMSTELVEEN	NLD		06/26/2025		(2,375)						2,375					
100209126	UNITED KINGDOM	GBR		04/29/2025		(8,953)						8,950	(3)		3		3
100218395	TILBURG	NLD		06/26/2025		(2,353)						2,353					
100212801	S-GRAVENHAGE	NLD		05/28/2025		(15,693)						15,682	(11)		11		11
100209077	WAALWIJK	NLD		04/29/2025		(12,693)						12,685	(8)		8		8
100212774	LANDGRAAF	NLD		05/28/2025		(15,493)						15,478	(15)		15		15
100218356	OLDENZAAL	NLD		06/26/2025		(2,302)						2,302					
100212834	UNITED KINGDOM	GBR		05/28/2025		(7,011)						7,011					
100212786	S-GRAVENHAGE	NLD		05/28/2025		(15,303)						15,290	(13)		13		13
100218407	EINDHOVEN	NLD		06/26/2025		(2,274)						2,274					
100212751	EINDHOVEN	NLD		05/28/2025		(15,114)						15,083	(31)		31		31
5.00006E+11	MUSSELKANAAL	NLD		04/30/2025		(12,046)						12,038	(8)		8		8
100218334	UNITED KINGDOM	GBR		06/26/2025		234						(234)					
100218371	UTRECHT	NLD		06/26/2025		(2,192)						2,192					
100218374	VEGHEL	NLD		06/26/2025		(2,192)						2,192					
100209008	ROTTERDAM	NLD		04/29/2025		(11,871)						11,864	(6)		6		6
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025		(2,109)						2,109					
100212760	TILBURG	NLD		05/28/2025		(14,545)						14,518	(27)		27		27
100218403	BODEGRAVEN	NLD		06/26/2025		(2,165)						2,165					
100218409	TILBURG	NLD		06/26/2025		(2,165)						2,165					
100209103	NIJMEGEN	NLD		04/29/2025		(11,644)						11,640	(4)		4		4
100218389	BEESEL	NLD		06/26/2025		(2,119)						2,119					
100218316	UNITED KINGDOM	GBR		06/26/2025		222						(222)					
100209086	AMSTERDAM	NLD		04/29/2025		(11,228)						11,222	(5)		5		5
100209149	UNITED KINGDOM	GBR		04/29/2025		(7,737)						7,730	(7)		7		7
100209112	S-GRAVENHAGE	NLD		04/29/2025		(10,799)						10,784	(15)		15		15
100212791	S-GRAVENHAGE	NLD		05/28/2025		(13,254)						13,231	(23)		23		23

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100218418	AMERSFOORT	NLD		06/26/2025		(1,973)						1,973					
100218435	VAALS	NLD		06/26/2025		(1,973)						1,973					
100209144	UNITED KINGDOM	GBR		04/29/2025		(7,330)						7,323	(7)		7		7
100212860	UNITED KINGDOM	GBR		05/28/2025		(5,629)						5,950	321	319	(3)		(3)
100218416	DRIEBERGEN-RIJSENBURG	NLD		06/26/2025		(1,936)						1,936					
100212775	ROTTERDAM	NLD		05/28/2025		(12,515)						12,496	(19)		19		19
100218360	ARNHEM	NLD		06/26/2025		(1,863)						1,863					
100218400	NIJMEGEN	NLD		06/26/2025		(1,836)						1,836					
5.00006E+11	MAASSLUIS	NLD		04/30/2025		(11,353)						9,949	(1,404)		1,404		1,404
100212737	AMSTERDAM	NLD		05/28/2025		(12,278)						12,251	(26)		26		26
100218388	BEESEL	NLD		06/26/2025		(1,827)						1,827					
100212741	ENSCHEDE	NLD		05/28/2025		(12,144)						12,129	(15)		15		15
100212793	S-GRAVENHAGE	NLD		05/28/2025		(12,150)						12,129	(21)		21		21
100209058	SPIJKENISSE	NLD		04/29/2025		(6,664)						9,838	3,173	3,179	6		6
100212757	S-GRAVENHAGE	NLD		05/28/2025		(12,066)						12,055	(11)		11		11
100209116	LIJNDEN	NLD		04/29/2025		(9,753)						9,750	(4)		4		4
100209026	WINSCHOTEN	NLD		04/29/2025		(9,705)						9,700	(5)		5		5
100212771	ROTTERDAM	NLD		05/28/2025		(11,860)						11,840	(20)		20		20
100209052	VLIJMEN	NLD		04/29/2025		(9,561)						9,551	(10)		10		10
100209101	BEST	NLD		04/29/2025		(9,556)						9,551	(5)		5		5
100212799	HELMOND	NLD		05/28/2025		(11,771)						11,761	(10)		10		10
100212727	UTRECHT	NLD		05/28/2025		(11,602)						11,577	(24)		24		24
5.00006E+11	HOOFDDORP	NLD		04/30/2025		(9,388)						9,382	(6)		6		6
100209128	UNITED KINGDOM	GBR		04/29/2025		(6,473)						6,487	14	16	2		2
100218378	ROTTERDAM	NLD		06/26/2025		(1,699)						1,699					
100218386	STADSKANAAL	NLD		06/26/2025		(1,685)						1,685					
100218336	AMSTERDAM	NLD		06/26/2025		(2,247)						2,247					
100212777	VELDHOVEN	NLD		05/28/2025		(11,282)						11,271	(10)		10		10
100218369	UTRECHT	NLD		06/26/2025		(1,662)						1,662					
100209039	VEGHEL	NLD		04/29/2025		(8,923)						8,914	(9)		9		9
100218366	TILBURG	NLD		06/26/2025		(1,621)						1,621					
100218321	UNITED KINGDOM	GBR		06/26/2025		172						(172)					
100212762	ARNHEM	NLD		05/28/2025		(10,864)						10,842	(21)		21		21
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025		(1,562)						1,562					
100209031	S-GRAVENHAGE	NLD		04/29/2025		(8,681)						8,675	(6)		6		6
100212764	AMSTERDAM	NLD		05/28/2025		(10,711)						10,683	(28)		28		28
100209076	HEERLEN	NLD		04/29/2025		(8,659)						8,655	(3)		3		3
100212803	GRONINGEN	NLD		05/28/2025		(14,144)						14,130	(14)		14		14
100212724	ROTTERDAM	NLD		05/28/2025		(10,265)						10,524	259	288	29		29
100209075	ENSCHEDE	NLD		04/29/2025		(8,508)						8,506	(2)		2		2
100212805	UTRECHT	NLD		05/28/2025		(13,931)						13,917	(13)		13		13
100212826	UNITED KINGDOM	GBR		05/28/2025		(4,746)						4,746					
100209067	TILBURG	NLD		04/29/2025		(8,359)						8,357	(2)		2		2
100212780	TILBURG	NLD		05/28/2025		(10,116)						10,107	(9)		9		9
100212781	TILBURG	NLD		05/28/2025		(10,116)						10,107	(9)		9		9
100212782	TILBURG	NLD		05/28/2025		(10,116)						10,107	(9)		9		9
100218330	UNITED KINGDOM	GBR		06/26/2025		160						(160)					
100212765	EMMEN	NLD		05/28/2025		(10,047)						10,034	(13)		13		13
100209049	DEN HELDER	NLD		04/29/2025		(7,962)						7,959	(3)		3		3
100212732	ROTTERDAM	NLD		05/28/2025		(9,822)						9,801	(20)		20		20
100218349	GRONINGEN	NLD		06/26/2025		(1,461)						1,461					

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100209018	S-GRAVENHAGE	NLD		04/29/2025		(7,803)						7,800	(4)		4		4
100209081	ZWOLLE	NLD		04/29/2025		(7,760)						7,760					
5.00006E+11	RIJSWIJK	NLD		04/30/2025		(3,975)						7,747	3,772	3,787	15		15
100209102	BADHOEVEDORP	NLD		04/29/2025		(7,646)						7,641	(5)		5		5
5.00006E+11	OOSTERWOLDE	NLD		05/30/2025		(7,929)						7,929					
5.00006E+11	RIJSWIJK	NLD		06/30/2025		(1,363)						1,363					
100209147	UNITED KINGDOM	GBR		04/29/2025		(5,261)						5,256	(5)		5		5
100212769	LEEUWARDEN	NLD		05/28/2025		(9,327)						9,311	(16)		16		16
100218422	TILBURG	NLD		06/26/2025		(1,388)						1,388					
100212742	OOST-SOUBURG	NLD		05/28/2025		(9,208)						9,188	(19)		19		19
100209135	UNITED KINGDOM	GBR		04/29/2025		(5,073)						5,067	(6)		6		6
100209063	ZEVENBERGEN	NLD		04/29/2025		(7,172)						7,170	(2)		2		2
100209016	WEERT	NLD		04/29/2025		(7,166)						7,163	(3)		3		3
100209022	OSS	NLD		04/29/2025		(7,167)						7,163	(4)		4		4
100212744	GRONINGEN	NLD		05/28/2025		(8,837)						8,821	(16)		16		16
100212836	UNITED KINGDOM	GBR		05/28/2025		(3,997)						3,997					
100209124	UNITED KINGDOM	GBR		04/29/2025		(4,311)						4,873	.562	.564	2		2
100212822	UNITED KINGDOM	GBR		05/28/2025		(3,955)						3,955					
100218307	UNITED KINGDOM	GBR		06/26/2025		.137						(137)					
100218308	UNITED KINGDOM	GBR		06/26/2025		.137						(137)					
100218322	UNITED KINGDOM	GBR		06/26/2025		.137						(137)					
100212857	UNITED KINGDOM	GBR		05/28/2025		(3,950)						3,950					
100218300	UNITED KINGDOM	GBR		06/26/2025		.137						(137)					
100218420	AMERSFOORT	NLD		06/26/2025		(1,282)						1,282					
100218430	ROTTERDAM	NLD		06/26/2025		(1,282)						1,282					
100218302	UNITED KINGDOM	GBR		06/26/2025		.134						(134)					
100212720	TERNEUZEN	NLD		05/28/2025		(8,304)						8,270	(35)		35		35
100209111	WEERT	NLD		04/29/2025		(6,602)						6,596	(6)		6		6
100212739	ENSCHEDE	NLD		05/28/2025		(8,096)						8,086	(10)		10		10
100218312	UNITED KINGDOM	GBR		06/26/2025		.126						(126)					
100218432	S-GRAVENHAGE	NLD		06/26/2025		(1,169)						1,169					
100209130	UNITED KINGDOM	GBR		04/29/2025		(4,378)						4,377	(1)		1		1
100212847	UNITED KINGDOM	GBR		05/28/2025		(3,558)						3,560	2		(2)		(2)
100212761	MIDDELHARNIS	NLD		05/28/2025		(7,729)						7,718	(11)		11		11
5.00006E+11	DORDRECHT	NLD		05/30/2025		(6,473)						6,473					
100209108	ROERMOND	NLD		04/29/2025		(6,170)						6,168	(2)		2		2
100212835	UNITED KINGDOM	GBR		05/28/2025		(3,459)						3,461	1		(1)		(1)
5.00006E+11	RODEN	NLD		06/30/2025		(1,074)						1,074					
100218333	UNITED KINGDOM	GBR		06/26/2025		.117						(117)					
5.00006E+11	DELFGAUW	NLD		06/30/2025		(1,065)						1,065					
100209089	MEPPEL	NLD		04/29/2025		(4,158)						5,918	1,759	1,763	4		4
5.00006E+11	BEDUM	NLD		04/30/2025		(4,737)						5,898	1,161	1,188	27		27
100212779	TILBURG	NLD		05/28/2025		(7,247)						7,241	(6)		6		6
100218311	UNITED KINGDOM	GBR		06/26/2025		.115						(115)					
100209131	UNITED KINGDOM	GBR		04/29/2025		(4,052)						4,048	(4)		4		4
100209069	ALMELO	NLD		04/29/2025		(5,822)						5,820	(2)		2		2
100218306	UNITED KINGDOM	GBR		06/26/2025		.113						(113)					
100209148	UNITED KINGDOM	GBR		04/29/2025		(3,969)						3,966	(4)		4		4
5.00006E+11	RODEN	NLD		06/30/2025		(1,015)						1,015					
100218294	UNITED KINGDOM	GBR		06/26/2025		.110						(110)					
100218317	UNITED KINGDOM	GBR		06/26/2025		.110						(110)					

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218358	WEESP	NLD		06/26/2025		(1,023)						1,023					
5.00006E+11	GOUDA	NLD		06/30/2025		(994)						994					
100218365	TILBURG	NLD		06/26/2025		(1,023)						1,023					
5.00006E+11	DORDRECHT	NLD		05/30/2025		(5,761)						5,761					
100209032	SAS VAN GENT	NLD		04/29/2025		(5,538)						5,522	(17)		17		17
100209042	HELMOND	NLD		04/29/2025		(5,469)						5,468	(1)		1		1
100218364	GRONINGEN	NLD		06/26/2025		(1,002)						1,002					
100209146	UNITED KINGDOM	GBR		04/29/2025		(3,758)						3,754	(3)		3		3
100209014	NIJMEGEN	NLD		04/29/2025		(5,372)						5,366	(5)		5		5
100212823	UNITED KINGDOM	GBR		05/28/2025		(2,977)						2,978	1		(1)		(1)
100212854	UNITED KINGDOM	GBR		05/28/2025		(2,966)						2,966					
100218301	UNITED KINGDOM	GBR		06/26/2025		103						(103)					
100218305	UNITED KINGDOM	GBR		06/26/2025		103						(103)					
5.00006E+11	ZUTPHEN	NLD		06/30/2025		(937)						937					
100209117	BORNE	NLD		04/29/2025		(5,179)						5,173	(6)		6		6
100212750	DORDRECHT	NLD		05/28/2025		(6,381)						6,371	(11)		11		11
100209009	ROTTERDAM	NLD		04/29/2025		(4,988)						4,985	(3)		3		3
100218351	WORMERVEER	NLD		06/26/2025		(913)						913					
100212844	UNITED KINGDOM	GBR		05/28/2025		(2,794)						2,795	1		(1)		(1)
100209015	CULEMBORG	NLD		04/29/2025		(4,959)						4,954	(5)		5		5
100218298	UNITED KINGDOM	GBR		06/26/2025		96						(96)					
100218329	UNITED KINGDOM	GBR		06/26/2025		96						(96)					
100218296	UNITED KINGDOM	GBR		06/26/2025		95						(95)					
100209129	UNITED KINGDOM	GBR		04/29/2025		(3,350)						3,356	6	7	1		1
100218406	BRUNSSUM	NLD		06/26/2025		(888)						888					
100209033	TERNEUZEN	NLD		04/29/2025		(4,777)						4,775	(1)		1		1
100209153	UNITED KINGDOM	GBR		04/29/2025		(3,096)						3,301	205	209	4		4
100212850	UNITED KINGDOM	GBR		05/28/2025		(2,682)						2,683	1		(1)		(1)
100209137	UNITED KINGDOM	GBR		04/29/2025		(3,286)						3,282	(4)		4		4
100212828	UNITED KINGDOM	GBR		05/28/2025		(2,670)						2,670					
100218297	UNITED KINGDOM	GBR		06/26/2025		93						(93)					
100218299	UNITED KINGDOM	GBR		06/26/2025		93						(93)					
100218327	UNITED KINGDOM	GBR		06/26/2025		93						(93)					
5.00007E+11	S-GRAVENHAGE	NLD		06/30/2025		(840)						840					
100209151	UNITED KINGDOM	GBR		04/29/2025		(3,258)						3,255	(3)		3		3
100209132	UNITED KINGDOM	GBR		04/29/2025		(2,952)						3,248	295	296	1		1
100212824	UNITED KINGDOM	GBR		05/28/2025		(2,637)						2,637					
100218303	UNITED KINGDOM	GBR		06/26/2025		91						(91)					
100209138	UNITED KINGDOM	GBR		04/29/2025		(3,235)						3,242	7	8	1		1
100212858	UNITED KINGDOM	GBR		05/28/2025		(2,590)						2,591	1		(1)		(1)
100209134	UNITED KINGDOM	GBR		04/29/2025		(3,137)						3,137	(1)		1		1
100212855	UNITED KINGDOM	GBR		05/28/2025		(2,547)						2,548	1		(1)		(1)
100209141	UNITED KINGDOM	GBR		04/29/2025		(3,094)						3,100	6	7	1		1
100218345	LEIDEN	NLD		06/26/2025		(1,086)						1,086					
100218332	UNITED KINGDOM	GBR		06/26/2025		86						(86)					
100212853	UNITED KINGDOM	GBR		05/28/2025		(2,472)						2,472					
100212859	UNITED KINGDOM	GBR		05/28/2025		(2,472)						2,472					
100218325	UNITED KINGDOM	GBR		06/26/2025		86						(86)					
100212778	S-GRAVENHAGE	NLD		05/28/2025		(5,390)						5,381	(9)		9		9
100209136	UNITED KINGDOM	GBR		04/29/2025		(3,008)						3,007	(1)		1		1
100212754	HEERLEN	NLD		05/28/2025		(5,202)						5,192	(9)		9		9

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212829	UNITED KINGDOM	GBR		05/28/2025		(2,373)						2,373					
100212832	UNITED KINGDOM	GBR		05/28/2025		(2,373)						2,373					
100212838	UNITED KINGDOM	GBR		05/28/2025		(2,373)						2,373					
100212841	UNITED KINGDOM	GBR		05/28/2025		(2,373)						2,373					
100218318	UNITED KINGDOM	GBR		06/26/2025		82						(82)					
100218326	UNITED KINGDOM	GBR		06/26/2025		82						(82)					
100209139	UNITED KINGDOM	GBR		04/29/2025		(2,735)						2,913	178	182	4		4
100209154	UNITED KINGDOM	GBR		04/29/2025		(2,860)						2,856	(4)		4		4
100212723	ROTTERDAM	NLD		05/28/2025		(5,083)						5,072	(11)		11		11
100209100	LEEUWARDEN	NLD		04/29/2025		(3,475)						4,068	593	602	9		9
100209142	UNITED KINGDOM	GBR		04/29/2025		(2,791)						2,796	5	6	1		1
100209105	ROTTERDAM	NLD		04/29/2025		(3,983)						3,979	(3)		3		3
100212731	ROTTERDAM	NLD		05/28/2025		(4,312)						4,875	563	585	22		22
100212848	UNITED KINGDOM	GBR		05/28/2025		(2,224)						2,224					
100218397	ARNHEM	NLD		06/26/2025		(723)						723					
100218315	UNITED KINGDOM	GBR		06/26/2025		76						(76)					
100209133	UNITED KINGDOM	GBR		04/29/2025		(2,678)						2,675	(3)		3		3
100209140	UNITED KINGDOM	GBR		04/29/2025		(2,677)						2,675	(3)		3		3
100218304	UNITED KINGDOM	GBR		06/26/2025		75						(75)					
100212852	UNITED KINGDOM	GBR		05/28/2025		(2,151)						2,151					
100218314	UNITED KINGDOM	GBR		06/26/2025		74						(74)					
100218320	UNITED KINGDOM	GBR		06/26/2025		73						(73)					
100209121	UNITED KINGDOM	GBR		04/29/2025		(2,588)						2,593	5	6	1		1
5.00006E+11	ARNHEM	NLD		06/30/2025		(656)						656					
100218331	UNITED KINGDOM	GBR		06/26/2025		71						(71)					
100212825	UNITED KINGDOM	GBR		05/28/2025		(1,978)						1,978					
100212856	UNITED KINGDOM	GBR		05/28/2025		(1,938)						1,938					
100218354	MIDDELBURG	NLD		06/26/2025		(630)						630					
100209150	UNITED KINGDOM	GBR		04/29/2025		(2,312)						2,310	(2)		2		2
100212827	UNITED KINGDOM	GBR		05/28/2025		(1,849)						1,849					
100218339	IJMUIDEN	NLD		06/26/2025		(796)						796					
100209155	UNITED KINGDOM	GBR		04/29/2025		(1,683)						2,234	550	555	5		5
100218335	UNITED KINGDOM	GBR		06/26/2025		62						(62)					
100209143	UNITED KINGDOM	GBR		04/29/2025		(2,191)						2,188	(3)		3		3
100218309	UNITED KINGDOM	GBR		06/26/2025		62						(62)					
100218323	UNITED KINGDOM	GBR		06/26/2025		62						(62)					
100209152	UNITED KINGDOM	GBR		04/29/2025		(1,898)						2,181	283	284	1		1
100218319	UNITED KINGDOM	GBR		06/26/2025		58						(58)					
100218391	ARNHEM	NLD		06/26/2025		(548)						548					
100212846	UNITED KINGDOM	GBR		05/28/2025		(1,575)						1,679	104	104	(1)		(1)
100218415	EMMEN	NLD		06/26/2025		(546)						546					
100212831	UNITED KINGDOM	GBR		05/28/2025		(1,661)						1,661	1		(1)		(1)
100212842	UNITED KINGDOM	GBR		05/28/2025		(1,647)						1,648	1		(1)		(1)
5.00006E+11	GOIRLE	NLD		05/30/2025		(2,568)						2,959	391	400	9		9
100218343	MIDDELBURG	NLD		06/26/2025		(696)						696					
100218376	HEERLEN	NLD		06/26/2025		(521)						521					
100209123	UNITED KINGDOM	GBR		04/29/2025		(1,786)						1,951	165	165	1		1
100212851	UNITED KINGDOM	GBR		05/28/2025		(1,582)						1,582					
100212734	NIJMEGEN	NLD		05/28/2025		(3,360)						3,357	(3)		3		3
100212843	UNITED KINGDOM	GBR		05/28/2025		(1,529)						1,529					
100209145	UNITED KINGDOM	GBR		04/29/2025		(1,849)						1,848	(1)		1		1

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212845	UNITED KINGDOM	GBR		05/28/2025		(1,491)						1,491					
100218372	EINDHOVEN	NLD		06/26/2025		(484)						484					
100212837	UNITED KINGDOM	GBR		05/28/2025		(1,483)						1,483					
100218324	UNITED KINGDOM	GBR		06/26/2025		51						(51)					
100212804	GRONINGEN	NLD		05/28/2025		(4,268)						4,263	(4)		4		4
100212747	ARKEL	NLD		05/28/2025		(3,190)						3,185	(5)		5		5
100212840	UNITED KINGDOM	GBR		05/28/2025		(1,384)						1,384	1		(1)		(1)
100209125	UNITED KINGDOM	GBR		04/29/2025		(1,662)						1,662	(1)		1		1
5.00006E+11	S-GRAVENHAGE	NLD		05/30/2025		(2,478)						2,478					
5.00006E+11	S-GRAVENHAGE	NLD		05/30/2025		(2,478)						2,478					
100212768	LEEUWARDEN	NLD		05/28/2025		(2,945)						2,940	(5)		5		5
100218392	ARNHEM	NLD		06/26/2025		(438)						438					
100218313	UNITED KINGDOM	GBR		06/26/2025		46						(46)					
100218399	S-GRAVENHAGE	NLD		06/26/2025		(407)						407					
100212718	AMSTELVEEN	NLD		05/28/2025		(2,649)						2,646	(2)		2		2
100218338	HAARLEM	NLD		06/26/2025		(511)						511					
100209055	JIRNSUM	NLD		04/29/2025		(1,444)						2,039	594	596	2		2
100209051	TIEL	NLD		04/29/2025		(1,413)						2,009	596	597	1		1
100212717	WINSUM	NLD		05/28/2025		(2,455)						2,450	(4)		4		4
100218405	BRUNSSUM	NLD		06/26/2025		(365)						365					
100218412	LEEUWARDEN	NLD		06/26/2025		(349)						349					
100212749	DORDRECHT	NLD		05/28/2025		(2,258)						2,254	(4)		4		4
100218346	LEIDEN	NLD		06/26/2025		(393)						393					
100209012	S-GRAVENHAGE	NLD		04/29/2025		(1,593)						1,592	(2)		2		2
100218347	HAARLEM	NLD		06/26/2025		(274)						274					
100209045	S-GRAVENHAGE	NLD		04/29/2025		(1,019)						1,438	419	420	1		1
100212730	EMMEN	NLD		05/28/2025		(1,565)						1,767	203	211	8		8
100218385	S-GRAVENHAGE	NLD		06/26/2025		(254)						254					
100218344	MIDDELBURG	NLD		06/26/2025		(320)						320					
100209107	UTRECHT	NLD		04/29/2025		(1,086)						1,267	181	184	3		3
100209096	UTRECHT	NLD		04/29/2025		(982)						1,225	243	247	4		4
100212752	UTRECHT	NLD		05/28/2025		(2,544)						1,478	(1,066)		1,066		1,066
100218341	EMMEN	NLD		06/26/2025		(279)						279					
100212759	SNEEK	NLD		05/28/2025		(1,213)						1,365	152	159	6		6
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025		(192)						192					
100212806	UTRECHT	NLD		05/28/2025		(1,705)						1,703	(2)		2		2
100209098	UTRECHT	NLD		04/29/2025		(692)						985	293	293	1		1
100209094	HAARLEM	NLD		04/29/2025		(678)						965	287	288	1		1
100209066	OSS	NLD		04/29/2025		(712)						956	244	248	4		4
100212736	HOOGEVEEN	NLD		05/28/2025		(1,176)						1,176					
100209073	MIDDELBURG	NLD		04/29/2025		(761)						948	188	191	3		3
100218383	S-GRAVENHAGE	NLD		06/26/2025		(166)						166					
100218396	TILBURG	NLD		06/26/2025		(161)						161					
100218357	OLDENZAAL	NLD		06/26/2025		(153)						153					
100218408	EINDHOVEN	NLD		06/26/2025		(152)						152					
100218404	BODEGRAVEN	NLD		06/26/2025		(144)						144					
100218410	TILBURG	NLD		06/26/2025		(144)						144					
100209104	NIJMEGEN	NLD		04/29/2025		(542)						768	226	227	1		1
100218429	GRONINGEN	NLD		06/26/2025		(137)						137					
100218419	AMERSFOORT	NLD		06/26/2025		(132)						132					
100218361	ARNHEM	NLD		06/26/2025		(124)						124					

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218401	NIJMEGEN	NLD		06/26/2025		(122)						122					
100212740	ENSCHEDE	NLD		05/28/2025		(810)						809	(1)		1		1
100209027	WINSCHOTEN	NLD		04/29/2025		(551)						643	92	94	1		1
100212807	UTRECHT	NLD		05/28/2025		(1,043)						1,041	(1)		1		1
100218377	ROTTERDAM	NLD		06/26/2025		(113)						113					
100218387	STADSKANAAL	NLD		06/26/2025		(112)						112					
100212763	ARNHEM	NLD		05/28/2025		(638)						719	81	84	3		3
100218340	IJMUIDEN	NLD		06/26/2025		(139)						139					
100209074	ENSCHEDE	NLD		04/29/2025		(394)						561	167	167			
100212794	S-GRAVENHAGE	NLD		05/28/2025		(614)						613	(1)		1		1
100212743	OOST-SOUBURG	NLD		05/28/2025		(514)						608	95	98	3		3
100212745	GRONINGEN	NLD		05/28/2025		(589)						588	(1)		1		1
5.00006E+11	ZUTPHEN	NLD		06/30/2025		(85)						85					
100218337	LEEUWARDEN	NLD		06/26/2025		(110)						110					
100212738	ENSCHEDE	NLD		05/28/2025		(540)						539	(1)		1		1
5.00007E+11	S-GRAVENHAGE	NLD		06/30/2025		(76)						76					
100212792	S-GRAVENHAGE	NLD		05/28/2025		(491)						490	(1)		1		1
100212721	TERNEUZEN	NLD		05/28/2025		(460)						483	23	26	3		3
100209070	ALMELO	NLD		04/29/2025		(271)						384	113	113			
100209013	NIJMEGEN	NLD		04/29/2025		(310)						362	52	53	1		1
5.00006E+11	ARNHEM	NLD		06/30/2025		(60)						60					
5.00006E+11	DORDRECHT	NLD		05/30/2025		(341)						341					
100218342	EMMEN	NLD		06/26/2025		(80)						80					
100218355	MIDDELBURG	NLD		06/26/2025		(42)						42					
100168664	GLEN COVE	NY		09/25/2024		1,322		(194)			(194)		1,128	1,128			
100162761	JOSHUA TREE	CA		08/12/2024		1,581		(81)			(81)		1,500	1,500			
100148485	PAIA	HI		04/12/2024		4,037		(107)			(107)		3,930	3,930			
100159503	SPANAWAY	WA		07/15/2024		1,601		(96)			(96)		1,506	1,506			
100135309	BAKERSFIELD	CA		11/13/2023		8,876		190			190		9,067	9,067			
100150099	MCHENRY	IL		06/14/2024		14,517		(223)			(223)		14,294	14,294			
100132439	ATLANTA	GA		11/03/2023		1,399		238			238		1,637	1,637			
100167872	KANSAS CITY	MO		09/20/2024		1,609		14			14		1,623	1,623			
100168729	KIRKLAND	WA		09/26/2024		1,549		(155)			(155)		1,394	1,394			
100055899	POMONA	CA		03/26/2021		3,714		(233)			(233)		3,482	3,482			
100018450	OAKLAND	CA		06/27/2018		3,562		(45)			(45)		3,517	3,517			
100148610	MIAMI	FL		04/12/2024		1,662		(14)			(14)		1,648	1,648			
100142741	VIRGINIA BEACH	VA		02/08/2024		1,319		(85)			(85)		1,234	1,234			
100129694	MIAMI	FL		09/29/2023		1,651		(61)			(61)		1,590	1,590			
100102626	CASTRO VALLEY	CA		06/22/2023		1,619		(82)			(82)		1,537	1,537			
100144290	LAKE CITY	CO		03/07/2024		580		691			691		1,270	1,270			
100173190	LOS ANGELES	CA		10/30/2024		1,633		(97)			(97)		1,537	1,537			
100168319	COLUMBIA	SC		09/20/2024		1,400		(96)			(96)		1,305	1,305			
100173766	STEAMBOAT SPRINGS	CO		10/30/2024		1,480		(33)			(33)		1,447	1,447			
100149097	MCCALL	ID		04/19/2024		1,173		(96)			(96)		1,077	1,077			
100168587	WILLIS	TX		09/25/2024		1,593		(116)			(116)		1,476	1,476			
100110469	FALLS CHURCH	VA		06/30/2023		2,141		(44)			(44)		2,097	2,097			
100107967	BELLFLOWER	CA		05/22/2023		5,227		(205)			(205)		5,021	5,021			
100171885	TRACY	CA		10/17/2024		1,761		(82)			(82)		1,679	1,679			
100163291	ARLETA	CA		08/13/2024		1,194		(56)			(56)		1,138	1,138			
100158608	LA MESA	CA		07/10/2024		1,605		(49)			(49)		1,555	1,555			
4010062364	TRENTON	NJ		11/29/2023		348		881			881		1,229	1,229			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175089	CORAL SPRINGS	FL		11/05/2024		2,172		(113)			(113)		2,059	2,059			
100139186	AUSTIN	TX		12/28/2023		2,254		(177)			(177)		2,077	2,077			
100074367	PARKLAND	FL		11/19/2021		3,290		(228)			(228)		3,061	3,061			
100153940	CARMEL	CA		06/05/2024		1,528		(46)			(46)		1,482	1,482			
100185983	RICHMOND	TX		12/26/2024		1,463		(198)			(198)		1,265	1,265			
100173289	MIAMI	FL		10/30/2024		17,398		(228)			(228)		17,170	17,170			
100182205	SENECAVILLE	OH		12/12/2024		1,419		(59)			(59)		1,360	1,360			
100171419	GOODYEAR	AZ		10/16/2024		1,447		(136)			(136)		1,311	1,311			
100128318	STAFFORD	VA		09/14/2023		1,429		(68)			(68)		1,361	1,361			
100109362	NAPLES	FL		06/12/2023		2,133		(87)			(87)		2,046	2,046			
100101015	LA QUINTA	CA		04/28/2023		1,994		262			262		2,256	2,256			
100089425	PORT WASHINGTON	NY		11/18/2022		1,455		(34)			(34)		1,421	1,421			
100138695	WOODBURY	CT		02/02/2024		1,491		(58)			(58)		1,433	1,433			
100142903	LONG BEACH	CA		02/09/2024		1,434		(104)			(104)		1,330	1,330			
100100363	MILLER PLACE	NY		04/27/2023		1,468		717			717		2,185	2,185			
100067913	ESTES PARK	CO		09/23/2021		3,468		(135)			(135)		3,333	3,333			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		1,056		15			15		1,071	1,071			
100134465	OZONE PARK	NY		10/30/2023		1,834		(62)			(62)		1,772	1,772			
100169514	INDIO	CA		09/30/2024		1,439		(86)			(86)		1,353	1,353			
100109630	NORTH HOLLYWOOD	CA		06/14/2023		1,302		(67)			(67)		1,235	1,235			
100161513	ONTARIO	CA		07/30/2024		1,499		(95)			(95)		1,404	1,404			
100176683	SANTA CLARITA	CA		11/15/2024		1,497		(111)			(111)		1,386	1,386			
100088916	BELTON	TX		11/15/2022		1,889		(139)			(139)		1,751	1,751			
100185963	SAN DIEGO	CA		12/26/2024		927		(53)			(53)		874	874			
100120567	AURORA	CO		08/18/2023		196		3			3		199	199			
100075903	LAKEWOOD	NJ		01/07/2022		3,288		(155)			(155)		3,132	3,132			
100151445	HOBOKEN	NJ		05/10/2024		4,118		(127)			(127)		3,990	3,990			
100055852	SPRINGFIELD	VA		03/23/2021		3,064		(346)			(346)		2,718	2,718			
100163373	ALLEN	TX		09/27/2024		1,139		(110)			(110)		1,028	1,028			
100100608	BAYONNE	NJ		04/27/2023		1,456		(129)			(129)		1,327	1,327			
100130237	PLAINFIELD	IL		09/28/2023		1,296		(40)			(40)		1,256	1,256			
100185319	NORTH EAST	MD		12/20/2024		1,319		34			34		1,353	1,353			
100170895	GLENDALE	CA		10/11/2024		1,567		(101)			(101)		1,467	1,467			
100109939	STATEN ISLAND	NY		06/22/2023		1,565		(94)			(94)		1,471	1,471			
100142391	TROY	OH		03/15/2024		1,020		(89)			(89)		931	931			
100165659	LOS ANGELES	CA		10/04/2024		1,523		(140)			(140)		1,383	1,383			
100159532	SPRINGFIELD	NJ		07/15/2024		21,792		(391)			(391)		21,401	21,401			
100091296	KENT	WA		01/31/2023		582		(32)			(32)		550	550			
100119129	BALDWIN PARK	CA		07/28/2023		(1,105)		3,216			3,216		2,112	2,112			
100148512	BERMUDA DUNES	CA		04/12/2024		1,528		(45)			(45)		1,483	1,483			
100168050	INGLEWOOD	CA		09/20/2024		1,673		26			26		1,699	1,699			
100132757	BELL	CA		11/03/2023		1,069		(65)			(65)		1,004	1,004			
100089771	WALLER	TX		12/02/2022		1,738		(99)			(99)		1,640	1,640			
100165769	BRONX	NY		08/29/2024		1,385		191			191		1,575	1,575			
100172262	BAKERSFIELD	CA		10/21/2024		1,819		(92)			(92)		1,727	1,727			
100088360	CEDAR HILL	TX		01/06/2023		535		19			19		554	554			
100114930	ANAHEIM	CA		07/13/2023		1,498		(95)			(95)		1,403	1,403			
100152783	SAUGUS	MA		05/22/2024		1,387		(32)			(32)		1,355	1,355			
100181348	LONG BEACH	CA		12/06/2024		1,497		(129)			(129)		1,367	1,367			
100114958	VAN NUYS	CA		07/14/2023		1,142		(77)			(77)		1,066	1,066			
100114935	ELK GROVE	CA		07/13/2023		1,202		(105)			(105)		1,097	1,097			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055921	WASHINGTON	DC		03/26/2021		3,648		(221)			(221)		3,426	3,426			
100088103	LOS ANGELES	CA		10/25/2022		930		(101)			(101)		829	829			
100168697	OXNARD	CA		09/25/2024		7,675		(418)			(418)		7,256	7,256			
100163370	GLENDORA	CA		09/27/2024		1,393		(232)			(232)		1,161	1,161			
100145861	ERIE	CO		03/15/2024		1,360		(79)			(79)		1,282	1,282			
100079508	WOODINVILLE	WA		04/08/2022		1,999		162			162		2,161	2,161			
100165363	LOS ANGELES	CA		08/29/2024		1,062		(42)			(42)		1,020	1,020			
100149508	INDIO	CA		04/26/2024		1,450		(62)			(62)		1,387	1,387			
100144099	PASADENA	CA		03/07/2024		1,628		(86)			(86)		1,542	1,542			
100171741	REHOBOTH BEACH	DE		10/17/2024		1,584		(127)			(127)		1,457	1,457			
100110277	HOPATCONG	NJ		06/30/2023		1,866		5			5		1,871	1,871			
100050387	WEST HILLS	CA		01/20/2021		2,233		24			24		2,257	2,257			
100147464	BRONX	NY		04/03/2024		1,501		(123)			(123)		1,378	1,378			
100168256	ROSEVILLE	CA		09/20/2024		1,817		(28)			(28)		1,789	1,789			
100186333	BOWIE	MD		12/30/2024		1,613		(50)			(50)		1,563	1,563			
100151674	CHICAGO	IL		05/10/2024		1,454		(83)			(83)		1,371	1,371			
100103533	PRESTON	CT		05/08/2023		3,322		(25)			(25)		3,296	3,296			
100065765	GLENDORA	CA		07/28/2021		3,437		(79)			(79)		3,358	3,358			
4010057463	CAMDEN	NJ		11/29/2023		1,147		(124)			(124)		1,022	1,022			
100149811	(NEWHALL AREA) SANTA CLARITA	CA		04/26/2024		1,591		50			50		1,641	1,641			
100116847	RANCHO SANTA MARGARITA	CA		07/20/2023		2,667		1,415			1,415		4,082	4,082			
100087290	PLANTATION	FL		10/25/2022		2,164		222			222		2,386	2,386			
100178470	SALEM	OR		11/21/2024		1,423		(61)			(61)		1,362	1,362			
100162615	AZLE	TX		08/12/2024		1,350		(85)			(85)		1,265	1,265			
100074407	WESTON	FL		12/02/2021		3,396		(165)			(165)		3,231	3,231			
100065285	LOS ANGELES	CA		07/28/2021		3,297		(147)			(147)		3,150	3,150			
100103201	MONROE	NY		04/21/2023		1,536		(63)			(63)		1,474	1,474			
100157839	EWA BEACH	HI		07/09/2024		2,860		(59)			(59)		2,802	2,802			
100140507	TARZANA	CA		01/19/2024		1,566		(162)			(162)		1,404	1,404			
100137825	MOORPARK	CA		12/08/2023		925		(38)			(38)		887	887			
100143189	SCOTTSDALE	AZ		02/16/2024		1,575		(101)			(101)		1,474	1,474			
100137908	SAN JUAN BAUTISTA	CA		12/12/2023		1,164		14			14		1,178	1,178			
100148577	OCEAN CITY	MD		04/12/2024		2,049		(93)			(93)		1,956	1,956			
100184374	SURPRISE	AZ		12/16/2024		1,313		(112)			(112)		1,202	1,202			
100137815	RANCHO MISSION VIEJO AREA	CA		12/08/2023		1,227		(7)			(7)		1,220	1,220			
100126283	NEWARK	NJ		08/30/2023		552		793			793		1,345	1,345			
100142979	WATSONVILLE	CA		02/09/2024		1,106		(22)			(22)		1,084	1,084			
100181970	FAYETTEVILLE	AR		12/12/2024		1,706		144			144		1,850	1,850			
100118939	FORT MYERS	FL		07/27/2023		1,575		(61)			(61)		1,513	1,513			
100182236	NAPLES	FL		12/12/2024		1,564		(8)			(8)		1,556	1,556			
100127655	LA CANADA FLINTRIDGE	CA		09/08/2023		1,551		(57)			(57)		1,495	1,495			
100101802	ELIZABETH	NJ		03/31/2023		8,216		(6,604)			(6,604)		1,613	1,613			
100160165	AITKIN	MN		07/18/2024		1,349		(89)			(89)		1,260	1,260			
100110133	TEMPE	AZ		06/29/2023		4,687		(326)			(326)		4,361	4,361			
100163327	MIAMI	FL		08/13/2024		848		(109)			(109)		739	739			
100079368	POMONA	CA		03/17/2022		3,115		(133)			(133)		2,982	2,982			
100087995	LOS ANGELES	CA		10/25/2022		2,701		(43)			(43)		2,658	2,658			
4010084910	BOILING SPRINGS	SC		12/30/2024		5,350		(95)			(95)		5,255	5,255			
100146887	PALM SPRINGS	CA		03/26/2024		1,364		(39)			(39)		1,325	1,325			
100142484	JUPITER	FL		03/08/2024		1,409		(71)			(71)		1,338	1,338			
100109215	APOPKA	FL		07/21/2023		1,313		32			32		1,345	1,345			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078256	SANTA ROSA BEACH	FL		02/10/2022		2,925		(295)			(295)		2,630	2,630			
100173165	CORONA	CA		10/30/2024		1,861		(59)			(59)		1,802	1,802			
100116368	TEMECULA	CA		07/20/2023		1,958		665			665		2,623	2,623			
100168036	DADEVILLE	AL		09/20/2024		1,601		(27)			(27)		1,574	1,574			
100167155	CORONA DEL MAR	CA		09/13/2024		184,588		(6,483)			(6,483)		178,105	178,105			
100179698	WALTHAM	MA		11/21/2024		1,752		69			69		1,822	1,822			
100136065	NORWALK	CA		11/16/2023		1,418		(92)			(92)		1,326	1,326			
100179390	DAWSONVILLE	GA		12/27/2024		1,058		(74)			(74)		984	984			
100114714	OAKLAND PARK	FL		06/29/2023		1,591		9			9		1,601	1,601			
100150993	GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024		1,603		(27)			(27)		1,576	1,576			
100164863	FULLERTON	CA		08/26/2024		3,615		(2,286)			(2,286)		1,329	1,329			
100186428	CARMICHAEL	CA		12/30/2024		1,627		(3)			(3)		1,624	1,624			
100176160	ARCATA	CA		12/20/2024		1,208		(95)			(95)		1,113	1,113			
100180403	HORSESHOE BAY	TX		11/25/2024		1,825		160			160		1,985	1,985			
100149214	INDIO	CA		04/22/2024		1,161		(126)			(126)		1,034	1,034			
100180387	BALDWIN PARK	CA		11/25/2024		1,532		(72)			(72)		1,460	1,460			
100186439	MANTECA	CA		12/30/2024		1,551		(75)			(75)		1,476	1,476			
100138193	ANAHEIM	CA		12/14/2023		2,086		(57)			(57)		2,029	2,029			
100078779	PHOENIX	AZ		02/24/2022		3,182		(64)			(64)		3,118	3,118			
100143448	CORONA	CA		02/16/2024		1,432		(13)			(13)		1,419	1,419			
100179970	ANNAPOLIS	MD		11/25/2024		1,648		(6)			(6)		1,641	1,641			
100120356	POMPANO BEACH	FL		08/18/2023		2,449		(98)			(98)		2,351	2,351			
100107848	MIAMI	FL		05/23/2023		1,777		(72)			(72)		1,705	1,705			
100082250	GALVESTON	TX		04/14/2022		3,709		(14)			(14)		3,695	3,695			
100135826	SEATTLE	WA		11/10/2023		1,442		53			53		1,494	1,494			
100088356	POWDER SPRINGS	GA		01/06/2023		976		(59)			(59)		918	918			
100136794	STATEN ISLAND	NY		11/27/2023		1,313		(78)			(78)		1,236	1,236			
100115801	WINCHESTER	CA		07/20/2023		1,821		(17)			(17)		1,804	1,804			
100099649	BARRINGTON	IL		04/06/2023		2,404		(97)			(97)		2,307	2,307			
100071843	WASHINGTON	DC		10/14/2021		3,304		(132)			(132)		3,172	3,172			
100065846	BOCA RATON	FL		07/23/2021		3,171		(292)			(292)		2,879	2,879			
100182632	SANTA ROSA BEACH	FL		12/12/2024		1,678		168			168		1,846	1,846			
100091083	MALDEN	MA		01/31/2023		118,239		(4,882)			(4,882)		113,358	113,358			
100150122	PALMDALE	CA		06/14/2024		1,453		(152)			(152)		1,301	1,301			
100154660	ONTARIO	CA		07/19/2024		1,502		(103)			(103)		1,399	1,399			
100138255	ANTIOCH	CA		12/15/2023		1,144		(45)			(45)		1,100	1,100			
100107915	NAPLES	FL		06/29/2023		11,364		(641)			(641)		10,723	10,723			
100129573	NAPA	CA		09/29/2023		1,589		4			4		1,593	1,593			
100134905	LOS ANGELES	CA		10/30/2023		573		780			780		1,352	1,352			
100120309	REHOBOTH BEACH	DE		08/18/2023		679		(9)			(9)		670	670			
100165367	UPPER MARLBORO	MD		08/29/2024		1,464		(114)			(114)		1,350	1,350			
100120783	NAPA	CA		08/25/2023		877		(121)			(121)		756	756			
100142797	MIAMI	FL		02/08/2024		1,561		(36)			(36)		1,526	1,526			
100090036	SAN LEANDRO	CA		01/13/2023		1,569		5			5		1,574	1,574			
100156742	BEDFORD	NH		06/26/2024		1,445		(58)			(58)		1,387	1,387			
100067712	STONINGTON	CT		09/23/2021		3,548		(12)			(12)		3,536	3,536			
100134862	BLUFFTON	SC		10/30/2023		1,137		(34)			(34)		1,103	1,103			
100133514	PORT CHARLOTTE	FL		10/19/2023		1,367		(101)			(101)		1,267	1,267			
100119454	SAN DIEGO	CA		07/31/2023		597,107		(4,760)			(4,760)		592,348	592,348			
100164448	LYNN	MA		08/21/2024		1,333		(129)			(129)		1,204	1,204			
100156238	LUCAS	TX		06/20/2024		960		(128)			(128)		832	832			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150764	INLET BEACH	FL		05/07/2024		1,756		9			9		1,765	1,765			
100100795	SAN JOSE	CA		04/28/2023		1,455		389			389		1,844	1,844			
100115979	AUSTIN	TX		07/20/2023		1,631		(83)			(83)		1,548	1,548			
100185008	FONTANA	CA		12/19/2024		1,263		(80)			(80)		1,182	1,182			
100178250	WOBURN	MA		11/19/2024		1,439		(57)			(57)		1,383	1,383			
100135693	LAKESIDE	AZ		11/09/2023		1,430		(85)			(85)		1,346	1,346			
100141672	SAN ANTONIO	TX		01/30/2024		1,208		(134)			(134)		1,074	1,074			
100080768	SHOW LOW	AZ		03/24/2022		2,839		(58)			(58)		2,780	2,780			
100065020	PHILADELPHIA	PA		07/14/2021		3,364		(253)			(253)		3,111	3,111			
100143552	NEWARK	NJ		02/21/2024		1,491		(102)			(102)		1,388	1,388			
100132709	WHITTIER	CA		11/03/2023		1,389		(8)			(8)		1,381	1,381			
100173999	CANYON LAKE	CA		10/31/2024		503		(88)			(88)		415	415			
100164408	POTTSBORO	TX		08/21/2024		1,333		(128)			(128)		1,205	1,205			
100180786	FORT COLLINS	CO		11/26/2024		2,011		(118)			(118)		1,893	1,893			
100102693	ANAHEIM	CA		06/22/2023		1,472		(226)			(226)		1,247	1,247			
4010049159	MACON	GA		04/26/2023		1,378		(86)			(86)		1,292	1,292			
4010043947	NIAGARA FALLS	NY		04/26/2023		1,316		(122)			(122)		1,194	1,194			
100091107	SAN BERNARDINO	CA		01/31/2023		327		(41)			(41)		286	286			
100158695	WAYNESVILLE	NC		07/10/2024		1,905		(97)			(97)		1,808	1,808			
100065194	SAN JOSE	CA		07/14/2021		3,436		(146)			(146)		3,290	3,290			
100103675	DORAL	FL		05/08/2023		1,567		116			116		1,683	1,683			
100150757	BOULDER	CO		05/07/2024		1,488		(67)			(67)		1,422	1,422			
100182309	LA QUINTA	CA		12/12/2024		2,338		142			142		2,481	2,481			
100087319	GALLATIN	TN		10/25/2022		2,513		221			221		2,734	2,734			
100182522	RUTHERFORD	NJ		12/12/2024		173,875		(599)			(599)		173,276	173,276			
100168609	BELLA VISTA	AR		09/25/2024		1,745		(86)			(86)		1,659	1,659			
100157683	RIVIERA BEACH	FL		06/28/2024		1,743		(175)			(175)		1,568	1,568			
100181666	BROOKLYN	NY		12/11/2024		1,635		(140)			(140)		1,496	1,496			
100149919	COVINA	CA		04/29/2024		750		(221)			(221)		529	529			
100129722	GATLINBURG	TN		09/29/2023		1,647		(36)			(36)		1,611	1,611			
100073552	PACIFIC GROVE	CA		11/19/2021		3,188		(111)			(111)		3,076	3,076			
100176796	PARKER	CO		11/15/2024		1,669		(106)			(106)		1,563	1,563			
100185556	WILLIAMSBURG	VA		12/20/2024		1,441		(160)			(160)		1,281	1,281			
100107954	LONG BEACH	CA		06/29/2023		1,591		(28)			(28)		1,563	1,563			
100083043	LITTLE ELM	TX		05/11/2022		1,850		(137)			(137)		1,713	1,713			
100178483	MIAMI	FL		11/21/2024		1,460		(183)			(183)		1,277	1,277			
100155973	SOUTH GATE	CA		06/18/2024		1,186		(143)			(143)		1,043	1,043			
100117717	(GRANADA HILLS AREA) LOS ANGEL	CA		07/20/2023		1,874		540			540		2,414	2,414			
100159220	SEATTLE	WA		07/15/2024		1,455		(127)			(127)		1,328	1,328			
100181248	LOS ANGELES	CA		12/06/2024		1,294		(184)			(184)		1,111	1,111			
100118026	BUENA PARK	CA		07/20/2023		1,902		264			264		2,166	2,166			
100083188	FRANKLINVILLE	NJ		05/26/2022		2,022		(130)			(130)		1,892	1,892			
100114518	MISSION VIEJO	CA		06/29/2023		1,675		(45)			(45)		1,630	1,630			
100179532	SAN DIEGO	CA		11/21/2024		1,663		(41)			(41)		1,623	1,623			
100172578	SALT LAKE CITY	UT		10/23/2024		1,753		(73)			(73)		1,680	1,680			
100166469	PHOENIX	AZ		10/31/2024		1,369		(92)			(92)		1,277	1,277			
100169850	GATLINBURG	TN		09/30/2024		1,323		(94)			(94)		1,229	1,229			
100108929	SPRING	TX		05/31/2023		2,361		(188)			(188)		2,172	2,172			
100143518	NEWARK	NJ		02/21/2024		1,448		(89)			(89)		1,359	1,359			
100143520	NEWARK	NJ		02/21/2024		1,448		(89)			(89)		1,359	1,359			
100013849	LOS ANGELES	CA		05/25/2017		2,621		323			323		2,944	2,944			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065247	COSTA MESA	CA		07/14/2021		3,436							3,437	3,437			
100054986	MILTON	GA		03/23/2021		6,239		(475)			(475)		5,765	5,765			
100128780	WASHINGTON	DC		09/21/2023		1,290		(68)			(68)		1,221	1,221			
100167512	LOS ANGELES	CA		10/31/2024		1,581		(119)			(119)		1,462	1,462			
100121015	LINCOLN CITY	OR		08/30/2023		1,523		(34)			(34)		1,489	1,489			
100185453	NEW RIVER	AZ		12/20/2024		2,462		116			116		2,577	2,577			
100162983	KILL DEVIL HILLS	NC		08/12/2024		1,564		(18)			(18)		1,546	1,546			
4010047797	WARREN	MI		03/22/2023		1,482		(109)			(109)		1,372	1,372			
100119408	LAKE STEVENS	WA		07/31/2023		2,069		110			110		2,179	2,179			
100174026	MIAMI	FL		10/31/2024		1,234		(109)			(109)		1,126	1,126			
100126560	AMERICAN CANYON	CA		08/30/2023		730		(17)			(17)		714	714			
100140890	LAS VEGAS	NV		02/26/2024		1,459		(277)			(277)		1,182	1,182			
100175865	QUEENS	NY		11/12/2024		(1,706)		3,261			3,261		1,555	1,555			
100141347	PHILADELPHIA	PA		01/30/2024		1,209		(77)			(77)		1,133	1,133			
100174181	MERCED	CA		10/31/2024		3,387		(262)			(262)		3,125	3,125			
100185604	SPRING HILL	TN		12/20/2024		1,460		(44)			(44)		1,417	1,417			
100134688	MORENO VALLEY	CA		10/30/2023		1,425		(4)			(4)		1,421	1,421			
100115796	BRONX	NY		07/20/2023		1,714		(49)			(49)		1,665	1,665			
100014262	RIDGEFIELD	CT		09/27/2017		551		1,645			1,645		2,196	2,196			
100151517	RIVIERA BEACH	FL		05/10/2024		1,582		(10)			(10)		1,572	1,572			
100132040	SHORELINE	WA		10/13/2023		1,506		(58)			(58)		1,448	1,448			
100176134	BURLESON	TX		12/20/2024		1,019		(63)			(63)		955	955			
100182526	LAS VEGAS	NV		12/12/2024		1,580		(62)			(62)		1,518	1,518			
100138640	WASHINGTON	DC		02/02/2024		466		(78)			(78)		388	388			
100170459	RAMONA	CA		10/09/2024		1,651		(164)			(164)		1,487	1,487			
100025361	LOS ANGELES	CA		09/20/2018		2,168		(186)			(186)		1,982	1,982			
100076721	OAK HILLS	CA		12/30/2021		2,263		(421)			(421)		1,842	1,842			
100173180	GAINESVILLE	GA		10/30/2024		1,685		(93)			(93)		1,592	1,592			
100079943	ATASCADERO	CA		04/25/2022		1,393		(152)			(152)		1,241	1,241			
100127585	NEW CASTLE	CO		09/08/2023		1,710		(21)			(21)		1,689	1,689			
100184963	TRUCKEE	CA		12/19/2024		2,307		(123)			(123)		2,184	2,184			
100151021	OXON HILL	MD		05/08/2024		4,272		(157)			(157)		4,115	4,115			
100182677	NORTH MYRTLE BEACH	SC		12/12/2024		1,479		(36)			(36)		1,443	1,443			
100136579	LAS VEGAS	NV		11/22/2023		1,214		(164)			(164)		1,050	1,050			
100083200	RANCHO CORDOVA	CA		05/26/2022		1,896		(117)			(117)		1,779	1,779			
100132272	HERMOSA BEACH	CA		10/13/2023		1,694		(15)			(15)		1,679	1,679			
100164214	PASADENA	CA		08/21/2024		1,627		23			23		1,651	1,651			
100160223	HEBER CITY	UT		07/18/2024		1,429		(80)			(80)		1,348	1,348			
100149704	NEWARK	NJ		04/26/2024		1,395		(76)			(76)		1,319	1,319			
100100325	OZONE PARK	NY		04/27/2023		2,155		544			544		2,700	2,700			
100172315	JURUPA VALLEY	CA		10/21/2024		1,575		(125)			(125)		1,450	1,450			
100137711	INGLEWOOD	CA		12/08/2023		1,590		(33)			(33)		1,557	1,557			
100101561	SAN FERNANDO	CA		04/26/2023		2,760		15			15		2,775	2,775			
100151482	MARINA	CA		05/10/2024		1,444		(75)			(75)		1,369	1,369			
100087954	MIAMI	FL		10/25/2022		1,564		59			59		1,623	1,623			
100152809	MOUNT AIRY	MD		05/22/2024		1,197		(58)			(58)		1,139	1,139			
100180704	RANCHO SANTA MARGARITA	CA		11/26/2024		1,402		(136)			(136)		1,266	1,266			
100164209	MORENO VALLEY	CA		08/21/2024		738		(105)			(105)		633	633			
100078207	MCKINNEY	TX		02/10/2022		2,779		(328)			(328)		2,450	2,450			
100090748	HEWLETT	NY		01/09/2023		2,460		33			33		2,493	2,493			
100171359	LEICESTER	VT		10/16/2024		85,508		(2,605)			(2,605)		82,902	82,902			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176188	CLEARWATER	FL		12/20/2024		1,360		35			35		1,395	1,395			
100160231	ALBUQUERQUE	NM		07/18/2024		1,447		(108)			(108)		1,338	1,338			
100174059	RED OAK	TX		10/31/2024		4,914		(347)			(347)		4,567	4,567			
100140729	SAN LORENZO	CA		02/08/2024		933		(33)			(33)		900	900			
100158906	CORONA	CA		07/12/2024		1,623		24			24		1,647	1,647			
100151412	NAGS HEAD	NC		05/10/2024		3,662		(13)			(13)		3,650	3,650			
100173323	SHAVER LAKE	CA		10/30/2024		3,019		(148)			(148)		2,872	2,872			
100163230	SAN DIMAS	CA		08/13/2024		1,035		(113)			(113)		923	923			
100180236	BOZEMAN	MT		11/25/2024		1,634		(5)			(5)		1,628	1,628			
100133559	PLEASANT HILL	CA		10/23/2023		1,496		(8)			(8)		1,488	1,488			
100108940	LOS ANGELES	CA		05/31/2023		2,725		(247)			(247)		2,477	2,477			
100176545	ANGIER	NC		11/15/2024		1,522		(77)			(77)		1,446	1,446			
100149858	LOS ANGELES	CA		04/29/2024		1,117		(90)			(90)		1,027	1,027			
100141333	SAN FRANCISCO	CA		01/30/2024		935		399			399		1,334	1,334			
100180303	LAS VEGAS	NV		11/25/2024		1,765		113			113		1,878	1,878			
100146676	MONTCLAIR	CA		03/20/2024		900		(95)			(95)		805	805			
100150479	GLENDORA	CA		05/03/2024		1,617		(52)			(52)		1,565	1,565			
100168062	LOS ANGELES	CA		09/20/2024		1,651		27			27		1,678	1,678			
100150492	WASHINGTON	DC		05/03/2024		2,178		(128)			(128)		2,050	2,050			
100143503	EL CAJON	CA		02/21/2024		1,252		(89)			(89)		1,163	1,163			
100120031	PHILADELPHIA	PA		08/11/2023		1,553		(52)			(52)		1,501	1,501			
100100412	MIDDLE VILLAGE	NY		04/27/2023		2,147		941			941		3,088	3,088			
100153686	BROOKLYN	NY		05/31/2024		972		19			19		991	991			
100158040	SANTA FE	NM		07/09/2024		1,371		(123)			(123)		1,248	1,248			
100120979	IJAMSVILLE	MD		08/30/2023		1,500		(41)			(41)		1,458	1,458			
100071565	SEASIDE	CA		10/14/2021		3,323		(226)			(226)		3,097	3,097			
100169843	SURFSIDE BEACH	SC		09/30/2024		1,444		(93)			(93)		1,351	1,351			
100175041	LOS ANGELES	CA		11/05/2024		2,028		(150)			(150)		1,878	1,878			
100116898	LEWISVILLE	TX		07/20/2023		(592)		2,444			2,444		1,852	1,852			
100164500	OXNARD	CA		08/21/2024		1,483		(124)			(124)		1,359	1,359			
100148904	BARCO	NC		04/17/2024		1,609		(39)			(39)		1,569	1,569			
100156638	DECATUR	GA		06/24/2024		1,493		(117)			(117)		1,376	1,376			
100120090	MIAMI	FL		08/11/2023		3,292		(67)			(67)		3,225	3,225			
100161021	BRENHAM	TX		07/24/2024		6,497		(270)			(270)		6,228	6,228			
100119951	CONCORD	CA		08/11/2023		1,674		(17)			(17)		1,657	1,657			
100103634	LOS ANGELES	CA		05/08/2023		1,265		(98)			(98)		1,167	1,167			
100176571	CANTON	GA		11/15/2024		1,634		34			34		1,668	1,668			
100083865	DAYTON	OH		07/12/2022		1,257		43			43		1,300	1,300			
100076846	IRVINE	CA		12/27/2021		2,837		(307)			(307)		2,530	2,530			
100087506	DALY CITY	CA		10/25/2022		2,179		369			369		2,548	2,548			
100156443	RANCHO PALOS VERDES	CA		06/24/2024		987		(72)			(72)		915	915			
100115297	VALENCIA	CA		07/17/2023		1,972		(65)			(65)		1,907	1,907			
100169955	VANCOUVER	WA		11/08/2024		1,801		(92)			(92)		1,710	1,710			
100161953	KELLER	TX		07/31/2024		1,590		(152)			(152)		1,438	1,438			
100162021	LONG BEACH	CA		07/31/2024		1,264		(89)			(89)		1,176	1,176			
100102465	FREEPORT	FL		06/07/2023		1,544		(83)			(83)		1,461	1,461			
100164195	LOS ANGELES	CA		08/21/2024		896		(83)			(83)		813	813			
100128508	SEMINOLE	FL		09/15/2023		1,258		(32)			(32)		1,226	1,226			
100184981	ORADELL	NJ		12/19/2024		1,548		(75)			(75)		1,473	1,473			
100170486	PARAMOUNT	CA		10/09/2024		1,349		(247)			(247)		1,102	1,102			
100148826	WOODLAND HILLS	CA		04/17/2024		1,388		(69)			(69)		1,318	1,318			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130345	STUART	FL		09/28/2023		1,757		(117)			(117)		1,640	1,640			
100137684	JERSEY CITY	NJ		12/08/2023		1,449		36			36		1,485	1,485			
100136229	DUARTE	CA		11/20/2023		4,580		(271)			(271)		4,309	4,309			
100164484	ANNANDALE	VA		08/21/2024		1,531		(49)			(49)		1,481	1,481			
100164869	CHINO	CA		08/26/2024		1,467		(123)			(123)		1,343	1,343			
100138249	GARDEN GROVE	CA		12/15/2023		2,385		(79)			(79)		2,307	2,307			
100137580	ISLAND PARK	ID		12/08/2023		1,605		(71)			(71)		1,534	1,534			
100119429	IRVINE	CA		07/31/2023		1,657		(50)			(50)		1,607	1,607			
100175798	GARNERVILLE	NY		11/12/2024		1,526		38			38		1,564	1,564			
100146610	WOODHAVEN	NY		03/20/2024		843		(119)			(119)		724	724			
100160081	CLEARFIELD	UT		07/17/2024		1,443		(96)			(96)		1,346	1,346			
100082604	HEWLETT	NY		04/14/2022		3,638		(211)			(211)		3,427	3,427			
100129660	COROLLA	NC		09/29/2023		11,452		(176)			(176)		11,277	11,277			
100120901	SOUTH JORDAN	UT		08/30/2023		2,020		16			16		2,036	2,036			
100132356	CLE ELUM	WA		11/03/2023		5,026		403			403		5,429	5,429			
100151632	FAYETTEVILLE	AR		05/10/2024		1,436		(56)			(56)		1,379	1,379			
100090953	AZUSA	CA		01/31/2023		1,243		(133)			(133)		1,110	1,110			
100134995	SAN JOSE	CA		10/30/2023		143		1,377			1,377		1,520	1,520			
100078464	BROOKLYN	NY		01/25/2022		3,097		160			160		3,256	3,256			
100172554	BEND	OR		10/23/2024		1,732		(103)			(103)		1,628	1,628			
100079334	LAKE ELSINORE	CA		03/17/2022		4,065		(261)			(261)		3,804	3,804			
100167755	TOTOWA	NJ		09/19/2024		1,334		(117)			(117)		1,218	1,218			
100173940	JACKSONVILLE	FL		10/31/2024		4,656		(318)			(318)		4,339	4,339			
100151089	EDMONDS	WA		05/08/2024		1,657		30			30		1,687	1,687			
100120446	LOS ANGELES	CA		08/18/2023		1,562		(88)			(88)		1,474	1,474			
100176732	HENDERSON	NV		11/15/2024		1,733		34			34		1,767	1,767			
100180311	SAN JOSE	CA		11/25/2024		1,628		53			53		1,681	1,681			
100185048	SANTEE	CA		12/20/2024		1,553		(37)			(37)		1,516	1,516			
100148554	LAKEWOOD	NJ		04/12/2024		1,424		(28)			(28)		1,396	1,396			
100182565	SANTA ANA	CA		12/12/2024		1,716		76			76		1,792	1,792			
100175235	LITTLETON	CO		11/05/2024		2,524		(92)			(92)		2,432	2,432			
100116078	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		(2,737)		5,282			5,282		2,545	2,545			
100081670	DOWNEY	CA		03/21/2022		3,704		(105)			(105)		3,598	3,598			
100169064	ESTERO	FL		09/27/2024		1,313		(86)			(86)		1,227	1,227			
100182454	SALT LAKE CITY	UT		12/12/2024		1,559		(45)			(45)		1,513	1,513			
100128135	APACHE JUNCTION	AZ		09/11/2023		1,179		(34)			(34)		1,145	1,145			
100181535	TIGARD	OR		12/06/2024		1,191		(51)			(51)		1,140	1,140			
100158871	FRANKFORD	DE		07/12/2024		37,286		(1,625)			(1,625)		35,661	35,661			
100117778	BELLEVUE	WA		07/20/2023		1,334		79			79		1,413	1,413			
100174024	CINCINNATI	OH		10/31/2024		356,379		(12,917)			(12,917)		343,463	343,463			
100151624	JERSEY CITY	NJ		05/10/2024		2,026		(95)			(95)		1,931	1,931			
100163348	UPLAND	CA		08/13/2024		1,544		(90)			(90)		1,453	1,453			
100167543	HAVERHILL	MA		10/31/2024		1,181		(122)			(122)		1,059	1,059			
100173156	MARYSVILLE	WA		10/30/2024		1,660		(73)			(73)		1,587	1,587			
100099633	NORTH HOLLYWOOD	CA		04/06/2023		1,475		(2)			(2)		1,473	1,473			
100172361	ROUND ROCK	TX		10/23/2024		1,442		(117)			(117)		1,326	1,326			
100172264	SANTA PAULA	CA		10/21/2024		2,238		(137)			(137)		2,102	2,102			
100014774	MIAMI	FL		10/30/2017		2,646		282			282		2,928	2,928			
100100438	FLUSHING	NY		04/27/2023		2,017		89			89		2,106	2,106			
100186703	CORONA	CA		12/31/2024		1,660		(147)			(147)		1,513	1,513			
100134775	WILTON	CA		10/30/2023		143		1,382			1,382		1,525	1,525			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091074	MARSTONS MILLS	MA		01/31/2023		1,512		(99)			(99)		1,413	1,413			
100086907	ALPHARETTA	GA		09/21/2022		1,712		30			30		1,742	1,742			
100162475	COACHELLA	CA		08/07/2024		1,386		(184)			(184)		1,202	1,202			
100162892	MIAMI	FL		08/12/2024		1,419		(94)			(94)		1,325	1,325			
100182194	CASTLE HILLS	TX		12/12/2024		1,415		(78)			(78)		1,337	1,337			
100160859	VIRGINIA BEACH	VA		07/24/2024		1,446		(120)			(120)		1,326	1,326			
100130046	LANHAM	MD		09/27/2023		2,037		(59)			(59)		1,978	1,978			
100155065	TRUCKEE	CA		07/19/2024		6,267		(322)			(322)		5,946	5,946			
100182652	ELLENSBURG	WA		12/12/2024		1,600		1			1		1,601	1,601			
100149785	LOS ANGELES (WILMINGTON AREA)	CA		04/26/2024		5,087		(136)			(136)		4,951	4,951			
100165316	LAS VEGAS	NV		08/29/2024		1,540		(102)			(102)		1,438	1,438			
100115416	FAYETTEVILLE	GA		07/17/2023		2,696		(127)			(127)		2,569	2,569			
100180333	IDAHO SPRINGS	CO		11/25/2024		1,436		54			54		1,490	1,490			
100133828	SOUTH GATE	CA		10/20/2023		1,345		(136)			(136)		1,209	1,209			
4010080514	CLEVELAND	OH		08/27/2024		1,263		(154)			(154)		1,109	1,109			
100113893	AVENTURA	FL		06/29/2023		6,417		141			141		6,558	6,558			
100160935	IMPERIAL BEACH	CA		07/24/2024		1,448		(137)			(137)		1,311	1,311			
100143588	SUFFERN	NY		02/21/2024		1,358		(82)			(82)		1,275	1,275			
100133829	GROVELAND	MA		10/20/2023		1,374		(44)			(44)		1,330	1,330			
100148076	CORONA	CA		04/10/2024		1,511		(140)			(140)		1,371	1,371			
100137961	LONG BEACH	CA		12/13/2023		587,690		1,373			1,373		589,063	589,063			
100129803	ANTIOCH	CA		09/27/2023		559		21			21		581	581			
100173000	MIAMI	FL		10/25/2024		1,545		(86)			(86)		1,458	1,458			
100158705	CAPE CORAL	FL		07/10/2024		1,440		(14)			(14)		1,426	1,426			
100127565	LEANDER	TX		09/08/2023		1,450		20			20		1,469	1,469			
100178498	EAST MEADOW	NY		11/21/2024		3,600		(303)			(303)		3,297	3,297			
100178429	LAKELAND	FL		11/21/2024		1,614		(85)			(85)		1,529	1,529			
100182346	KNOXVILLE	TN		12/12/2024		4,061		110			110		4,171	4,171			
100110513	WASILLA	AK		06/30/2023		1,635		(76)			(76)		1,558	1,558			
100175926	LONG BEACH	CA		11/14/2024		1,495		(127)			(127)		1,368	1,368			
100142458	SUGAR LAND	TX		03/08/2024		3,371		(303)			(303)		3,068	3,068			
100138075	ESTERO	FL		12/13/2023		1,521		(7)			(7)		1,514	1,514			
100133173	WESTMINSTER	CA		11/29/2023		4,595		(11)			(11)		4,584	4,584			
100149075	NAPLES	FL		04/19/2024		1,171		(139)			(139)		1,032	1,032			
100169200	WESTBURY	NY		09/27/2024		1,594		(24)			(24)		1,571	1,571			
100137805	SOUTH PORTLAND	ME		12/08/2023		1,321		(29)			(29)		1,292	1,292			
100126327	BAYONNE	NJ		08/30/2023		237		1,126			1,126		1,362	1,362			
100168546	NATIONAL CITY	CA		09/25/2024		1,642		(36)			(36)		1,606	1,606			
100162701	ANCHORAGE	AK		08/12/2024		1,526		(54)			(54)		1,472	1,472			
100130231	SAN DIEGO	CA		11/15/2023		1,301		(31)			(31)		1,270	1,270			
100169375	BIG BEAR LAKE	CA		09/27/2024		1,599		(86)			(86)		1,513	1,513			
100119679	BRIDGEPORT	CT		08/08/2023		1,320		(100)			(100)		1,220	1,220			
100168723	RALEIGH	NC		09/26/2024		6,086		(428)			(428)		5,658	5,658			
100110222	BROKEN BOW	OK		06/30/2023		1,471		17			17		1,488	1,488			
100103698	KAILUA KONA	HI		05/08/2023		1,725		(1)			(1)		1,725	1,725			
100139208	LEMON GROVE	CA		12/28/2023		1,183		(57)			(57)		1,126	1,126			
100180084	SUN VALLEY	CA		12/30/2024		1,447		(194)			(194)		1,253	1,253			
100135831	MILLSBORO	DE		11/10/2023		1,531		52			52		1,582	1,582			
100132014	PORTLAND	OR		10/13/2023		1,467		28			28		1,495	1,495			
100164575	ASHBURN	VA		08/21/2024		1,734		(112)			(112)		1,622	1,622			
100159825	VALENCIA AREA	CA		07/17/2024		2,966		(113)			(113)		2,853	2,853			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184982	YUBA CITY	CA		12/19/2024		1,641		(157)			(157)		1,484	1,484			
100103376	COLORADO SPRINGS	CO		06/16/2023		1,116		(113)			(113)		1,003	1,003			
100155186	MYRTLE BEACH	SC		07/19/2024		793		(84)			(84)		709	709			
100165429	OCEANSIDE	CA		08/29/2024		2,121		(67)			(67)		2,054	2,054			
100148937	GRANBURY	TX		04/17/2024		4,612		(177)			(177)		4,435	4,435			
100134266	ATLANTA	GA		10/27/2023		1,004		(12)			(12)		991	991			
100100388	BROOKLYN	NY		04/27/2023		2,948		746			746		3,695	3,695			
100172366	NAPLES	FL		10/23/2024		1,554		(127)			(127)		1,427	1,427			
100175251	HURRICANE	UT		11/05/2024		1,601		(76)			(76)		1,525	1,525			
100171448	TWIN LAKES	CO		10/16/2024		2,432		(164)			(164)		2,268	2,268			
100175230	ROWLETT	TX		11/05/2024		1,735		(47)			(47)		1,688	1,688			
100186772	CULPEPER	VA		12/31/2024		1,397		(130)			(130)		1,267	1,267			
100119294	MISSION VIEJO	CA		07/31/2023		1,772		11			11		1,783	1,783			
100076540	HUNTINGTON BEACH	CA		01/04/2022		4,307		(145)			(145)		4,161	4,161			
100180456	SEATTLE	WA		11/26/2024		1,335		(67)			(67)		1,268	1,268			
100128908	MELVILLE	NY		09/21/2023		1,566		(72)			(72)		1,494	1,494			
100155002	VALLEY VILLAGE	CA		07/19/2024		1,663		(20)			(20)		1,643	1,643			
100142280	ORLANDO	FL		03/15/2024		784		(217)			(217)		566	566			
100091597	SAN DIEGO	CA		03/07/2023		1,506		(155)			(155)		1,351	1,351			
100173495	NORTHBOROUGH	MA		10/29/2024		1,385		(185)			(185)		1,200	1,200			
100161554	CHICAGO	IL		07/30/2024		1,359		(100)			(100)		1,260	1,260			
100082996	ANDERSON IS	WA		05/05/2022		2,453		(216)			(216)		2,237	2,237			
100158421	WILDOMAR	CA		07/10/2024		1,205		(179)			(179)		1,026	1,026			
100120455	EL DORADO HILLS	CA		08/18/2023		1,409		(25)			(25)		1,384	1,384			
100182087	MARYSVILLE	WA		12/12/2024		1,613		107			107		1,720	1,720			
100148893	ALPHARETTA	GA		04/17/2024		1,575		(55)			(55)		1,520	1,520			
100119185	BROKEN BOW	OK		07/31/2023		1,517		(4)			(4)		1,513	1,513			
100128006	MARLBOROUGH	MA		09/08/2023		1,677		244			244		1,921	1,921			
100109579	MIAMI	FL		06/14/2023		1,337		(75)			(75)		1,262	1,262			
100109241	GULF SHORES	AL		07/21/2023		1,993		30			30		2,024	2,024			
100186512	PHOENIX	AZ		12/30/2024		1,351		(70)			(70)		1,281	1,281			
100081383	LITTLETON	NC		03/18/2022		3,059		54			54		3,112	3,112			
100087257	VISTA	CA		10/25/2022		2,160		322			322		2,482	2,482			
100151650	JACKSON	NJ		05/10/2024		1,499		(79)			(79)		1,419	1,419			
100172645	SANTA MARIA	CA		10/24/2024		913		(24)			(24)		889	889			
100153851	WASHINGTON	DC		06/05/2024		1,378		(77)			(77)		1,300	1,300			
100176133	LAVEEN	AZ		12/20/2024		2,405		(177)			(177)		2,228	2,228			
100100641	WEST COVINA	CA		03/28/2023		1,474		(95)			(95)		1,379	1,379			
100116113	TEMECULA	CA		07/20/2023		1,744		1,018			1,018		2,762	2,762			
100135063	CRYSTAL BEACH	TX		11/01/2023		1,388		87			87		1,476	1,476			
100109392	N TOPSAIL BEACH	NC		06/13/2023		(41,210)		975			975		(40,235)	713		40,948	40,948
100156516	SAN DIEGO	CA		06/24/2024		2,308		(70)			(70)		2,238	2,238			
100079440	FONTANA	CA		03/17/2022		3,595		(177)			(177)		3,417	3,417			
100139312	HOLLISTER	CA		12/28/2023		1,722		16			16		1,738	1,738			
100150476	IRVINE	CA		05/03/2024		1,488		(58)			(58)		1,430	1,430			
100140609	MOUNT VERNON	WA		01/19/2024		1,040		(134)			(134)		906	906			
100120003	SHORELINE	WA		08/11/2023		2,328		7			7		2,334	2,334			
100179427	TACOMA	WA		12/27/2024		1,376		(63)			(63)		1,312	1,312			
100185912	OCEAN CITY	MD		12/26/2024		1,050		(66)			(66)		983	983			
100136535	VAN ALSTYNE	TX		11/20/2023		1,424		52			52		1,476	1,476			
100054506	STAMFORD	CT		03/23/2021		2,034		(429)			(429)		1,604	1,604			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135066	AIEA	HI		11/01/2023		1,437		49			49		1,485	1,485			
100169881	MIAMI	FL		11/08/2024		1,291		(183)			(183)		1,109	1,109			
100076424	BOCA RATON	FL		12/23/2021		2,888		(196)			(196)		2,692	2,692			
100169206	NEWARK	NJ		09/27/2024		1,422		(108)			(108)		1,314	1,314			
100060088	WOODLAND HILLS	CA		06/25/2021		3,265		(70)			(70)		3,195	3,195			
100176931	LOS ANGELES	CA		11/15/2024		519		(191)			(191)		328	328			
100080468	WILLIAMS	AZ		03/10/2022		2,475		(85)			(85)		2,390	2,390			
100143529	NEWARK	NJ		02/21/2024		1,394		(77)			(77)		1,317	1,317			
100135641	HOLLISTER	CA		11/09/2023		1,217		(89)			(89)		1,128	1,128			
100144001	CORONA	CA		02/29/2024		1,416		(47)			(47)		1,368	1,368			
100150900	FONTANA	CA		05/08/2024		1,532		(120)			(120)		1,413	1,413			
100079367	YORBA LINDA	CA		03/17/2022		2,884		(233)			(233)		2,651	2,651			
100149499	SEATTLE	WA		04/24/2024		1,526		(125)			(125)		1,401	1,401			
100152831	MORENO VALLEY	CA		05/22/2024		1,421		(221)			(221)		1,200	1,200			
100162703	BOULDER	CO		08/12/2024		1,537		(30)			(30)		1,507	1,507			
100119329	LAKEWOOD	NJ		07/31/2023		1,648		32			32		1,680	1,680			
100153158	PHOENIX	AZ		05/28/2024		2,138		1,553			1,553		3,691	3,691			
100088328	VERO BEACH	FL		01/06/2023		2,289		(55)			(55)		2,234	2,234			
100129509	ALISO VIEJO	CA		09/29/2023		1,536		(67)			(67)		1,469	1,469			
100129963	FARMINGDALE	NY		09/27/2023		1,192		(113)			(113)		1,079	1,079			
100157950	VENTNOR CITY	NJ		07/09/2024		1,340		(27)			(27)		1,313	1,313			
100133447	ONTARIO	CA		10/19/2023		4,774		(24)			(24)		4,750	4,750			
100082843	KEY WEST	FL		05/17/2022		3,567		(238)			(238)		3,329	3,329			
100178419	TWIN FALLS	ID		11/21/2024		1,273		(160)			(160)		1,114	1,114			
100185898	RIVERSIDE	CA		12/26/2024		1,533		130			130		1,664	1,664			
100140455	WORCESTER	MA		01/18/2024		1,213		(83)			(83)		1,131	1,131			
100186207	BRONX	NY		12/27/2024		1,328		(178)			(178)		1,150	1,150			
100140479	GARDEN GROVE	CA		01/19/2024		1,415		(66)			(66)		1,349	1,349			
100044174	SOUTH OZONE PARK	NY		08/19/2020		1,289		15			15		1,304	1,304			
100121002	BIG BEAR CITY	CA		08/30/2023		1,529		43			43		1,573	1,573			
100129532	HONOLULU	HI		09/29/2023		1,984		(68)			(68)		1,916	1,916			
100185469	LOS ANGELES	CA		12/20/2024		1,559		42			42		1,601	1,601			
100147748	LAKEWOOD	NJ		04/08/2024		1,806		78			78		1,884	1,884			
100140143	APOLLO BEACH	FL		01/09/2024		1,365		(119)			(119)		1,246	1,246			
100170392	GARDENA	CA		10/09/2024		2,140		(16)			(16)		2,124	2,124			
100101933	LAGUNA HILLS	CA		04/14/2023		1,530		70			70		1,600	1,600			
100135278	MANAHAWKIN	NJ		11/08/2023		1,524		(27)			(27)		1,497	1,497			
100129775	CORONA	CA		09/27/2023		1,386		(16)			(16)		1,370	1,370			
100089284	FORT WORTH	TX		01/26/2023		1,719		76			76		1,795	1,795			
100103260	FORT LAUDERDALE	FL		04/27/2023		2,077		(54)			(54)		2,023	2,023			
100156714	MIDDLE RIVER	MD		06/26/2024		1,283		(52)			(52)		1,232	1,232			
100131589	OGDEN	UT		10/06/2023		1,460		(27)			(27)		1,433	1,433			
100128837	MISSION VIEJO	CA		09/21/2023		1,494		(78)			(78)		1,416	1,416			
100175315	NEW MEADOWS	ID		11/05/2024		1,571		(60)			(60)		1,511	1,511			
100087383	GOODYEAR	AZ		10/25/2022		2,161		256			256		2,418	2,418			
100173503	LAKE ELSINORE	CA		10/29/2024		1,389		(156)			(156)		1,233	1,233			
100166973	RIVERSIDE	CA		09/13/2024		1,602		(79)			(79)		1,524	1,524			
100136050	WHITTIER	CA		11/16/2023		38,200		(12)	37,763		(37,775)		425	425			
100065849	PHOENIX	AZ		07/23/2021		3,243		(294)			(294)		2,949	2,949			
100172696	LOS ANGELES	CA		11/21/2024		564		53			53		618	618			
100091278	SAN ANTONIO	TX		01/31/2023		2,203		(141)			(141)		2,062	2,062			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182339	CLERMONT	FL		12/12/2024		1,117		(31)			(31)		1,086	1,086			
100091217	SAN FRANCISCO	CA		01/31/2023		2,101		(42)			(42)		2,059	2,059			
100139578	SOUTH MIAMI	FL		12/28/2023		1,370		3			3		1,373	1,373			
100055442	NEW ROCHELLE	NY		03/23/2021		2,622		(209)			(209)		2,413	2,413			
100108237	HENDERSON	NV		05/24/2023		1,346		(85)			(85)		1,261	1,261			
100080751	RIVERBANK	CA		03/10/2022		3,355		(142)			(142)		3,213	3,213			
100155951	BONITA SPRINGS	FL		06/17/2024		1,496		(101)			(101)		1,396	1,396			
100030767	BROOKLYN	NY		04/09/2019		1,235		505			505		1,741	1,741			
100166335	LOS ANGELES	CA		10/24/2024		1,592		(162)			(162)		1,430	1,430			
100088991	PLANTATION	FL		11/15/2022		1,441		(185)			(185)		1,256	1,256			
100152206	VIENNA	VA		05/17/2024		2,336		38			38		2,374	2,374			
100156558	MARIETTA	GA		06/24/2024		12,577		(214)			(214)		12,363	12,363			
100173304	DENVER	CO		10/30/2024		1,475		(140)			(140)		1,334	1,334			
100166337	KISSIMMEE	FL		10/24/2024		1,648		(123)			(123)		1,525	1,525			
100086931	ACCOKEEK	MD		10/24/2022		1,538		(6)			(6)		1,532	1,532			
100157631	GARDEN CITY	NY		06/28/2024		1,256		(89)			(89)		1,167	1,167			
100169314	MANHASSET	NY		09/27/2024		1,008		(134)			(134)		874	874			
403048727	TOLEDO	OH		11/04/2024		2,386							2,386	2,386			
100144418	FRAMINGHAM	MA		03/07/2024		1,371		(56)			(56)		1,315	1,315			
100120067	SEVIERVILLE	TN		08/11/2023		1,571		(62)			(62)		1,510	1,510			
100134074	INDIANAPOLIS	IN		10/27/2023		1,058		(67)			(67)		991	991			
100120986	FRISCO	TX		08/30/2023		44,845		1,496			1,496		46,341	46,341			
100167539	CUMMING	GA		10/31/2024		1,294		(152)			(152)		1,142	1,142			
100109662	VACAVILLE	CA		06/14/2023		7,263		(90)			(90)		7,173	7,173			
100089586	TAMPA	FL		01/30/2023		1,055		(113)			(113)		942	942			
100117546	PASADENA	CA		07/20/2023		(490)		2,368			2,368		1,878	1,878			
100076243	AUSTIN	TX		01/07/2022		3,172		(220)			(220)		2,953	2,953			
100118680	WRENTHAM	MA		07/25/2023		1,897		(125)			(125)		1,772	1,772			
100170151	SEVIERVILLE	TN		10/08/2024		975		(14)			(14)		961	961			
100173239	BETHEL SPRINGS	TN		10/30/2024		1,440		(109)			(109)		1,331	1,331			
100159849	WELLINGTON	FL		08/16/2024		1,381		(154)			(154)		1,227	1,227			
100129634	SAN LEANDRO	CA		09/29/2023		1,541		4			4		1,544	1,544			
100120303	ASHLAND	MA		08/18/2023		1,314		(39)			(39)		1,275	1,275			
100078407	FONTANA	CA		02/10/2022		3,269		(30)			(30)		3,239	3,239			
100102896	DUCK KEY	FL		06/22/2023		1,502		(161)			(161)		1,341	1,341			
100073534	VAN NUYS	CA		10/26/2021		3,486		(155)			(155)		3,330	3,330			
100110662	FORT COLLINS	CO		06/30/2023		1,846		(6)			(6)		1,840	1,840			
100157961	WOODLAND	CA		07/09/2024		1,576		121			121		1,697	1,697			
100000615	BROOKLYN	NY		09/27/2016		2,054		744			744		2,798	2,798			
100149439	MARYSVILLE	WA		04/24/2024		1,599		(31)			(31)		1,568	1,568			
100153256	PEORIA	AZ		05/30/2024		6,801		(281)			(281)		6,520	6,520			
100170277	HURRICANE	UT		10/08/2024		6,598		(168)			(168)		6,430	6,430			
100166316	TRUMBULL	CT		10/23/2024		1,321		(151)			(151)		1,171	1,171			
100142810	HUTTO	TX		02/08/2024		1,440		(14)			(14)		1,427	1,427			
100138730	MIAMI	FL		02/02/2024		1,252		(116)			(116)		1,136	1,136			
100080795	AMERICAN FORK	UT		03/15/2022		2,034		(187)			(187)		1,848	1,848			
100120329	CORONA	CA		08/18/2023		2,248		(92)			(92)		2,156	2,156			
100148674	RHINEBECK	NY		04/16/2024		1,486		(61)			(61)		1,425	1,425			
100179470	JULIAN	CA		11/21/2024		1,707		67			67		1,774	1,774			
100128414	PEARLAND	TX		09/15/2023		1,457		(78)			(78)		1,379	1,379			
100169078	JACKSON	NJ		09/27/2024		1,591		(91)			(91)		1,501	1,501			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141925	LAS VEGAS	NV		03/27/2024		1,172		(120)			(120)		1,052	1,052			
100081199	BOSTON	MA		03/18/2022		3,122		142			142		3,263	3,263			
100156024	POMONA	CA		06/18/2024		1,364		(103)			(103)		1,261	1,261			
100152889	SANTA ANA	CA		05/22/2024		1,433		(48)			(48)		1,385	1,385			
100186569	ANAHEIM	CA		12/30/2024		1,891		422			422		2,313	2,313			
100079829	DRAPER	UT		04/08/2022		3,282		(45)			(45)		3,237	3,237			
100186418	LOS ANGELES	CA		12/30/2024		2,518		(101)			(101)		2,417	2,417			
100101127	SADDLE BROOK	NJ		04/28/2023		1,494		139			139		1,633	1,633			
100116985	NEWARK	NJ		07/20/2023		1,551		1,907			1,907		3,458	3,458			
100087197	SAN BERNARDINO	CA		10/25/2022		2,077		170			170		2,247	2,247			
100178225	NEWARK	CA		11/19/2024		1,679		(33)			(33)		1,646	1,646			
100182369	MIAMI	FL		12/12/2024		1,530		(35)			(35)		1,495	1,495			
100157617	MONTCLAIR	CA		06/28/2024		1,330		(86)			(86)		1,244	1,244			
100162911	RESEDA	CA		08/12/2024		1,548		(117)			(117)		1,431	1,431			
100120494	RESEDA	CA		08/18/2023		947		39			39		986	986			
100086191	GLENVIEW	IL		10/07/2022		1,702		4			4		1,707	1,707			
100164038	CARMEL	NY		08/21/2024		1,378		(108)			(108)		1,271	1,271			
100166069	SEVIERVILLE	TN		09/09/2024		1,689		(2)			(2)		1,687	1,687			
100185001	EL CAJON	CA		12/19/2024		1,444		(115)			(115)		1,329	1,329			
100087738	MAUNALOA	HI		11/17/2022		1,553		(11)			(11)		1,542	1,542			
100180478	SAN DIEGO	CA		11/26/2024		652		(51)			(51)		601	601			
100110251	RAMONA	CA		06/30/2023		1,756		25			25		1,781	1,781			
100175207	ORANGE BEACH	AL		11/05/2024		1,649		(60)			(60)		1,589	1,589			
100186685	LODI	CA		12/31/2024		1,403		(56)			(56)		1,348	1,348			
100163994	RIVERSIDE	CA		08/21/2024		6,536		(259)			(259)		6,278	6,278			
100143504	LONG BEACH	CA		02/21/2024		1,434		(24)			(24)		1,410	1,410			
100101577	NASHVILLE	TN		04/26/2023		1,644		(3)			(3)		1,641	1,641			
100158568	LA PUENTE	CA		07/10/2024		1,334		(44)			(44)		1,290	1,290			
100170118	SEATTLE	WA		10/08/2024		1,467		(22)			(22)		1,445	1,445			
100171684	POTOMAC	MD		10/16/2024		1,460		(158)			(158)		1,303	1,303			
100076563	GILROY	CA		12/30/2021		2,860		(613)			(613)		2,246	2,246			
100088843	MENIFEE	CA		11/15/2022		1,118		84			84		1,202	1,202			
100071553	NORTHRIDGE	CA		10/14/2021		3,519		(91)			(91)		3,428	3,428			
100137071	SEGUIN	TX		11/28/2023		1,318		(48)			(48)		1,271	1,271			
100172286	LAGO VISTA	TX		10/21/2024		1,641		(68)			(68)		1,573	1,573			
100017552	SLEEPY HOLLOW	NY		04/26/2018		4,190		247			247		4,437	4,437			
100143787	HOMESTEAD	FL		02/28/2024		1,170		(122)			(122)		1,048	1,048			
100087444	STATEN ISLAND	NY		10/25/2022		1,415		285			285		1,700	1,700			
100179914	LAKE ZURICH	IL		11/25/2024		22,312		(407)			(407)		21,905	21,905			
100144489	PETALUMA	CA		04/26/2024		1,402		(181)			(181)		1,221	1,221			
100143339	INDIANAPOLIS	IN		02/16/2024		5,994		129			129		6,123	6,123			
100151813	ATLANTA	GA		05/10/2024		925		(114)			(114)		811	811			
100134389	PHOENIX	AZ		10/27/2023		976		(57)			(57)		919	919			
100090737	LOS ANGELES	CA		01/09/2023		1,481		19			19		1,500	1,500			
100102992	WASHINGTON	DC		06/22/2023		2,022		(107)			(107)		1,915	1,915			
100171718	TEMECULA	CA		10/17/2024		1,338		(46)			(46)		1,292	1,292			
100186370	SCOTTSDALE	AZ		12/30/2024		1,494		(94)			(94)		1,400	1,400			
100110722	GEORGETOWN	TX		08/11/2023		1,763		(182)			(182)		1,580	1,580			
100175093	RIALTO	CA		11/05/2024		1,117		(79)			(79)		1,038	1,038			
100107892	SEATTLE	WA		06/29/2023		1,671		(100)			(100)		1,572	1,572			
100185584	MIAMI	FL		12/20/2024		2,912		(237)			(237)		2,675	2,675			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101947	UPLAND	CA		04/14/2023		1,272		(166)			(166)		1,106	1,106			
100148159	OCEANSIDE	CA		05/15/2024		1,375		(79)			(79)		1,295	1,295			
100065287	LOS ANGELES	CA		07/28/2021		3,195		(143)			(143)		3,052	3,052			
100065288	LOS ANGELES	CA		07/28/2021		3,195		(143)			(143)		3,052	3,052			
100065404	LOS ANGELES	CA		07/28/2021		3,195		(143)			(143)		3,052	3,052			
100175054	LOS ANGELES	CA		11/05/2024		1,141		(149)			(149)		992	992			
100102629	DAVIE	FL		06/22/2023		1,232		(80)			(80)		1,152	1,152			
100116889	BRENTWOOD	CA		07/20/2023		(436)		2,979			2,979		2,543	2,543			
100156242	SAN FRANCISCO	CA		06/20/2024		1,226		(31)			(31)		1,195	1,195			
100160502	ALISO VIEJO	CA		07/19/2024		1,092		(108)			(108)		984	984			
100179938	CHERRY LOG	GA		11/25/2024		1,409		(90)			(90)		1,319	1,319			
100057923	LONG BEACH	CA		06/30/2021		3,543		(135)			(135)		3,409	3,409			
100146618	ISLIP TERRACE	NY		03/20/2024		1,328		(30)			(30)		1,298	1,298			
100079871	SEATAC	WA		04/25/2022		1,706		(137)			(137)		1,569	1,569			
100109789	SHORELINE	WA		08/04/2023		5,166		(412)			(412)		4,754	4,754			
100065756	SAN FRANCISCO	CA		07/28/2021		6,108		(72)			(72)		6,037	6,037			
100118738	PARRISH	FL		07/25/2023		1,806		(171)			(171)		1,635	1,635			
4010049947	SALEM	NJ		05/31/2023		1,434		(132)			(132)		1,303	1,303			
100146639	PERRIS	CA		03/20/2024		1,158		(143)			(143)		1,015	1,015			
100175796	SUFFERN	NY		11/12/2024		1,495		15			15		1,510	1,510			
100168725	MANSFIELD	TX		09/26/2024		1,313		(216)			(216)		1,096	1,096			
100137851	(TUJUNGA AREA) LOS ANGELES	CA		12/08/2023		1,187		(148)			(148)		1,039	1,039			
100076826	COLONIA	NJ		12/27/2021		5,125		(339)			(339)		4,786	4,786			
100081163	ANTIOCH	CA		03/18/2022		3,074		93			93		3,167	3,167			
100159954	MIAMI LAKES	FL		08/16/2024		1,270		(77)			(77)		1,193	1,193			
100129447	MOORESVILLE	NC		09/29/2023		1,502		(89)			(89)		1,413	1,413			
100074368	RESEDA	CA		11/19/2021		3,193		(163)			(163)		3,030	3,030			
100091553	CONCORD	CA		03/07/2023		1,210		(27)			(27)		1,183	1,183			
100169491	HOLDEN BEACH	NC		09/30/2024		1,306		(98)			(98)		1,208	1,208			
100136294	CORNVILLE	AZ		11/20/2023		1,383		41			41		1,424	1,424			
100082588	EL DORADO HILLS	CA		04/14/2022		41,123		(1,183)			(1,183)		39,940	39,940			
100140256	GILBERT	AZ		01/18/2024		1,631		(44)			(44)		1,587	1,587			
100109273	OAKLAND	CA		07/21/2023		1,450		(97)			(97)		1,353	1,353			
100134787	HOMELAND	CA		10/30/2023		1,124		(85)			(85)		1,039	1,039			
100156082	LAUDERDALE LAKES	FL		06/18/2024		1,146		(128)			(128)		1,018	1,018			
100181306	DUMONT	NJ		12/06/2024		1,695		(156)			(156)		1,539	1,539			
100081420	INLET BEACH	FL		03/18/2022		1,903		129			129		2,033	2,033			
100141024	GRANADA HILLS AREA LOS ANGELE	CA		02/20/2024		1,071		(59)			(59)		1,012	1,012			
100156874	RAMSEY	NJ		06/27/2024		462		(20)			(20)		443	443			
100174713	MIAMI	FL		10/31/2024		1,003		(163)			(163)		840	840			
100171432	BIG BEAR LAKE	CA		10/16/2024		1,554		(107)			(107)		1,447	1,447			
100076839	MIAMI	FL		01/10/2022		3,259		(85)			(85)		3,174	3,174			
100089267	MERCED	CA		01/26/2023		1,032		8			8		1,040	1,040			
100149504	SANTA ANA	CA		04/26/2024		1,350		(111)			(111)		1,238	1,238			
100169738	CONCORD	CA		09/30/2024		3,484		(73)			(73)		3,412	3,412			
100101546	TEMECULA	CA		04/26/2023		1,783		70			70		1,853	1,853			
100174206	PALM DESERT	CA		10/31/2024		15,401		(376)			(376)		15,025	15,025			
100152854	LOS ANGELES	CA		05/22/2024		1,351		(50)			(50)		1,301	1,301			
100166415	PORT ORCHARD	WA		10/31/2024		1,284		(181)			(181)		1,103	1,103			
100133413	HOUSTON	TX		11/21/2023		2,706		(10)			(10)		2,696	2,696			
100133800	EDMOND	OK		10/20/2023		1,315		9			9		1,324	1,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119752	MOUNT VERNON	NY		08/08/2023		1,405		(42)			(42)		1,363	1,363			
100151265	MIRAMAR BEACH	FL		05/10/2024		1,471		(118)			(118)		1,354	1,354			
100080431	HARBOR CITY	CA		03/10/2022		3,058		(105)			(105)		2,953	2,953			
100142150	WINTER PARK	FL		02/29/2024		1,091		(124)			(124)		967	967			
100088248	SOUTHAMPTON	NY		10/17/2022		31,428		(529)			(529)		30,898	30,898			
100092046	THE BRONX	NY		02/09/2023		8,229		(6,740)			(6,740)		1,489	1,489			
100126297	BRONX	NY		08/30/2023		1,175		(119)			(119)		1,057	1,057			
100147860	LATHROP	CA		04/08/2024		1,555		(6)			(6)		1,549	1,549			
100171330	CANTON	TX		10/16/2024		1,130		(165)			(165)		965	965			
100180168	COOPER CITY	FL		11/25/2024		2,854		(171)			(171)		2,683	2,683			
100076340	WASHINGTON	DC		01/07/2022		3,385		137			137		3,522	3,522			
100182631	ELK RAPIDS	MI		12/12/2024		1,667		96			96		1,763	1,763			
100109581	SALINAS	CA		06/14/2023		3,402		(102)			(102)		3,300	3,300			
100156906	ASBURY PARK	NJ		06/27/2024		1,209		(52)			(52)		1,157	1,157			
100174209	LOS ANGELES	CA		10/31/2024		1,315		(63)			(63)		1,252	1,252			
3310061854	MONROE	NY		11/21/2023		621,649							621,649	621,649			
100120811	OLATHE	KS		08/25/2023		1,871		(21)			(21)		1,850	1,850			
100088306	BUDA	TX		11/10/2022		1,348		(133)			(133)		1,215	1,215			
100134753	ORLANDO	FL		10/30/2023		1,348		5			5		1,353	1,353			
100156573	LAS VEGAS	NV		06/24/2024		1,401		(16)			(16)		1,386	1,386			
100162805	WAIANAE	HI		08/12/2024		1,364		(51)			(51)		1,313	1,313			
100142842	SUN VALLEY	CA		02/09/2024		2,994		(93)			(93)		2,901	2,901			
100167787	LAKE HAVASU CITY	AZ		09/19/2024		1,459		(124)			(124)		1,336	1,336			
100176046	FULSHEAR	TX		12/20/2024		1,245		(79)			(79)		1,166	1,166			
100115557	APOLLO BEACH	FL		07/19/2023		1,523		(113)			(113)		1,410	1,410			
100159521	INGLEWOOD	CA		07/15/2024		1,556		(66)			(66)		1,490	1,490			
100152531	MC KINNEY	TX		05/17/2024		1,464		(32)			(32)		1,431	1,431			
100150780	TRACY	CA		05/07/2024		1,077		(19)			(19)		1,058	1,058			
100067635	OAKLAND	CA		09/23/2021		3,974		(157)			(157)		3,816	3,816			
100174381	ROCKPORT	TX		10/31/2024		1,592		(286)			(286)		1,307	1,307			
100170505	COVINA	CA		10/09/2024		1,458		(230)			(230)		1,228	1,228			
100180114	FALLBROOK	CA		12/30/2024		1,949		(15)			(15)		1,934	1,934			
100086213	KELLER	TX		10/07/2022		4,310		(164)			(164)		4,146	4,146			
100147032	LYNNWOOD	WA		03/27/2024		899		6			6		905	905			
100144199	LATHROP	CA		03/07/2024		1,665		72			72		1,736	1,736			
100114751	HILTON HEAD ISLAND	SC		07/07/2023		1,178		(28)			(28)		1,149	1,149			
100166151	LAS VEGAS	NV		09/09/2024		1,547		(84)			(84)		1,463	1,463			
100117344	LOS ANGELES	CA		07/20/2023		1,771		2,748			2,748		4,519	4,519			
100150186	MIAMI	FL		04/30/2024		1,231		(160)			(160)		1,072	1,072			
100088290	BOZEMAN	MT		10/24/2022		1,678		(43)			(43)		1,635	1,635			
100108427	HAVERSTRAW	NY		05/25/2023		1,453		(66)			(66)		1,386	1,386			
100142090	HAPPY VALLEY	OR		02/29/2024		1,227		(95)			(95)		1,132	1,132			
100166963	SAN FRANCISCO	CA		09/13/2024		1,534		(108)			(108)		1,426	1,426			
100142530	PORT ARANSAS	TX		02/08/2024		1,914		(117)			(117)		1,798	1,798			
100185620	WELLINGTON	FL		12/20/2024		1,084		(157)			(157)		927	927			
100117510	PINECREST	FL		07/20/2023		1,683		469			469		2,151	2,151			
100133440	SUNNYVALE	TX		10/19/2023		1,279		(98)			(98)		1,181	1,181			
100084486	WEST HILLS	CA		09/02/2022		3,307		(246)			(246)		3,061	3,061			
100129523	LOS ANGELES	CA		09/29/2023		2,222		(98)			(98)		2,124	2,124			
100146856	MIAMI	FL		03/21/2024		1,359		(129)			(129)		1,231	1,231			
100103052	GULF SHORES	AL		06/22/2023		1,716		113			113		1,828	1,828			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138925	WASHINGTON	DC		12/21/2023		1,862		563			563		2,425	2,425			
100158726	INDIO	CA		07/10/2024		1,407		(106)			(106)		1,302	1,302			
100171355	CYPRESS	TX		10/16/2024		1,146		(168)			(168)		978	978			
100148910	BOISE	ID		04/17/2024		1,365		(40)			(40)		1,325	1,325			
100077824	FONTANA	CA		01/14/2022		2,540		(368)			(368)		2,172	2,172			
100186366	PHOENIX	AZ		12/30/2024		1,384		(105)			(105)		1,279	1,279			
100133895	CIBOLO	TX		11/29/2023		896		(9)			(9)		887	887			
100108307	OAKLAND	CA		05/24/2023		1,242		(160)			(160)		1,082	1,082			
100171482	RENTON	WA		10/16/2024		1,648		(94)			(94)		1,554	1,554			
100148671	PORT SAINT LUCIE	FL		04/16/2024		1,649		44			44		1,693	1,693			
100119051	BOCA RATON	FL		07/27/2023		1,184		(27)			(27)		1,158	1,158			
100172348	PORTLAND	OR		10/23/2024		1,788		(45)			(45)		1,743	1,743			
100178425	BRADENTON	FL		11/21/2024		1,255		(108)			(108)		1,146	1,146			
100185516	CHULA VISTA	CA		12/20/2024		1,683		(64)			(64)		1,619	1,619			
100173325	MONTEBELLO	CA		10/30/2024		2,169		(107)			(107)		2,063	2,063			
100159843	MIAMI	FL		08/16/2024		1,484		(163)			(163)		1,320	1,320			
100139517	WARRENTON	VA		12/28/2023		1,134		(108)			(108)		1,026	1,026			
100086973	NEWARK	NJ		10/24/2022		1,480		(111)			(111)		1,369	1,369			
100132792	SAN DIEGO	CA		11/03/2023		1,332		71			71		1,403	1,403			
100164369	SAN BUENAVENTURA	CA		08/21/2024		1,609		(6)			(6)		1,603	1,603			
100172634	WELLINGTON	FL		10/24/2024		1,524		(149)			(149)		1,375	1,375			
100132814	REUNION	FL		11/03/2023		1,525		97			97		1,623	1,623			
100117741	SUWANEE	GA		07/20/2023		(251)		1,994			1,994		1,743	1,743			
100137904	WOODBINE	MD		12/08/2023		1,131		(65)			(65)		1,065	1,065			
100155328	PHOENIX	AZ		07/19/2024		1,399		(74)			(74)		1,325	1,325			
100172409	SEVIERVILLE	TN		10/23/2024		12,291		(518)			(518)		11,774	11,774			
100090781	SANFORD	FL		02/28/2023		1,540		(46)			(46)		1,494	1,494			
100146846	SUGAR LAND	TX		03/21/2024		1,442		(70)			(70)		1,372	1,372			
100141479	HOUSTON	TX		01/30/2024		31,046		(1)	30,716		(30,718)		329	329			
100086932	LONG BEACH	CA		10/24/2022		16		3			3		20	20			
100151598	LATHROP	CA		05/10/2024		1,444		(82)			(82)		1,362	1,362			
100180676	POMONA	CA		11/26/2024		1,094		(121)			(121)		974	974			
100076293	LAKE OSWEGO	OR		01/07/2022		3,173		(185)			(185)		2,988	2,988			
100110389	CORONA	CA		06/30/2023		1,800		(6)			(6)		1,794	1,794			
100147790	MONROVIA	CA		04/08/2024		1,570		(92)			(92)		1,478	1,478			
100044696	WOODCLIFF LAKE	NJ		11/19/2020		1,374		(288)			(288)		1,085	1,085			
100179639	HAYWARD	CA		11/21/2024		1,385		(116)			(116)		1,269	1,269			
100181985	MIAMI	FL		12/12/2024		1,560		20			20		1,581	1,581			
4010064652	MAPLE HEIGHTS	OH		02/29/2024		417		733			733		1,149	1,149			
100068167	SAN JOSE	CA		08/25/2021		3,288		(73)			(73)		3,214	3,214			
100142031	DALLAS	TX		02/29/2024		902		(115)			(115)		787	787			
100044619	FORT LEE	NJ		11/19/2020		2,933		114			114		3,047	3,047			
100158999	FERNDALE	WA		08/15/2024		1,347		(95)			(95)		1,252	1,252			
100165840	N LAS VEGAS	NV		08/29/2024		1,146		(86)			(86)		1,060	1,060			
100132433	OXNARD	CA		11/03/2023		328		(21)			(21)		307	307			
100173010	HIALEAH	FL		10/25/2024		1,581		(137)			(137)		1,444	1,444			
100172625	AVENTURA	FL		10/24/2024		109,543		(5,369)			(5,369)		104,174	104,174			
100120784	MIRAMAR	FL		08/25/2023		1,179		(21)			(21)		1,158	1,158			
100079106	SUN VALLEY	CA		02/24/2022		2,977		(173)			(173)		2,805	2,805			
100147418	MYRTLE BEACH	SC		04/03/2024		7,109		(294)			(294)		6,815	6,815			
100135709	GARDENA	CA		11/10/2023		1,540		14			14		1,554	1,554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166086	BALD HEAD ISLAND	NC		09/09/2024		1,536		(94)			(94)		1,442	1,442			
100156780	BIG BEAR CITY	CA		06/26/2024		1,371		(23)			(23)		1,348	1,348			
100119402	ANAHEIM	CA		07/31/2023		1,641		(35)			(35)		1,606	1,606			
100115663	HIGHLANDS	NC		07/20/2023		1,651		(37)			(37)		1,613	1,613			
100162780	CHICAGO	IL		08/12/2024		1,400		(66)			(66)		1,334	1,334			
100086926	FRESNO	CA		10/24/2022		17,315		71			71		17,386	17,386			
100171256	WOODHAVEN	NY		10/16/2024		1,392		(70)			(70)		1,323	1,323			
100176223	CHULA VISTA	CA		12/20/2024		1,537		(138)			(138)		1,399	1,399			
3340073209	OCALA	FL		04/12/2024		179,356							179,356	179,356			
100118951	OAK HILLS	CA		07/27/2023		1,413		(58)			(58)		1,355	1,355			
100101931	CYPRESS	CA		04/14/2023		1,494		88			88		1,581	1,581			
100169330	CAPE CORAL	FL		09/27/2024		1,328		(127)			(127)		1,201	1,201			
100176755	SURFSIDE BEACH	TX		11/15/2024		1,578		(94)			(94)		1,485	1,485			
100164051	CEDAR CITY	UT		08/21/2024		328		(67)			(67)		261	261			
100167420	PORT HURON	MI		09/16/2024		1,901		(123)			(123)		1,778	1,778			
100159049	PHOENIX	AZ		08/15/2024		1,576		(89)			(89)		1,487	1,487			
100100991	VACAVILLE	CA		04/28/2023		2,743		1,848			1,848		4,591	4,591			
100175241	NORTH CAPE MAY	NJ		11/05/2024		1,564		(85)			(85)		1,479	1,479			
100133599	FORT LAUDERDALE	FL		10/23/2023		1,429		(15)			(15)		1,414	1,414			
100176041	TRACY	CA		12/20/2024		1,406		(172)			(172)		1,234	1,234			
100153832	SEFFNER	FL		07/10/2024		973		(102)			(102)		872	872			
100171489	BLUE RIDGE	GA		10/16/2024		1,577		(121)			(121)		1,455	1,455			
100128460	JURUPA VALLEY	CA		09/15/2023		1,570		(2)			(2)		1,568	1,568			
100057829	CONCORD	CA		06/30/2021		3,206		(193)			(193)		3,013	3,013			
100147802	SCOTTSDALE	AZ		04/08/2024		1,463		(104)			(104)		1,359	1,359			
100139666	LAS VEGAS	NV		12/28/2023		858		(123)			(123)		734	734			
100179936	MONTROSS	VA		11/25/2024		1,553		27			27		1,579	1,579			
100164973	YONKERS	NY		08/28/2024		1,301		(120)			(120)		1,181	1,181			
100132255	SALISBURY	MA		10/13/2023		1,469		(21)			(21)		1,448	1,448			
100151739	LUNENBURG	MA		05/10/2024		3,905		(17)			(17)		3,889	3,889			
100181233	LAWRENCE	MA		12/06/2024		1,198		(105)			(105)		1,094	1,094			
100170402	MIAMI	FL		10/09/2024		1,434		(64)			(64)		1,370	1,370			
100139635	SANTA ANA	CA		12/28/2023		1,058		(29)			(29)		1,028	1,028			
100129395	AUSTIN	TX		09/26/2023		1,409		24			24		1,433	1,433			
100168616	CORONA	CA		09/25/2024		1,546		(83)			(83)		1,463	1,463			
100134559	MIAMI	FL		10/30/2023		1,171		(129)			(129)		1,042	1,042			
100163592	MIRAMAR	FL		08/15/2024		1,379		(191)			(191)		1,189	1,189			
100044439	ORINDA	CA		11/19/2020		2,478		(209)			(209)		2,270	2,270			
100067400	WALNUT CREEK	CA		09/23/2021		6,273		(323)			(323)		5,950	5,950			
100169531	BELLEVILLE	NJ		09/30/2024		1,510		(88)			(88)		1,423	1,423			
100144357	NASHVILLE	TN		03/07/2024		1,473		(80)			(80)		1,393	1,393			
100172375	WESTMINSTER	SC		10/23/2024		1,531		(129)			(129)		1,402	1,402			
100043388	HIALEAH	FL		08/13/2020		2,202		(734)			(734)		1,468	1,468			
100139298	GARDENA	CA		12/28/2023		1,293		(90)			(90)		1,202	1,202			
100091637	APPLE VALLEY	CA		03/07/2023		1,399		(105)			(105)		1,294	1,294			
100135695	SALINAS	CA		11/09/2023		1,205		21			21		1,226	1,226			
100139980	AURORA	CO		01/09/2024		13,064		46			46		13,110	13,110			
100179506	PEORIA	AZ		11/21/2024		1,600		(7)			(7)		1,593	1,593			
100137966	DAYTONA BEACH	FL		12/13/2023		1,299		76			76		1,375	1,375			
100148523	SEDONA	AZ		04/12/2024		1,412		(68)			(68)		1,344	1,344			
100172757	PHOENIX	AZ		12/06/2024		1,345		(179)			(179)		1,166	1,166			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143247	NAPA	CA		02/16/2024		1,461		(77)			(77)		1,385	1,385			
100144147	DUCK	NC		03/07/2024		1,409		(56)			(56)		1,353	1,353			
100119851	GARDENA	CA		08/10/2023		1,662		(91)			(91)		1,571	1,571			
100173318	DURANGO	CO		10/30/2024		1,416		(132)			(132)		1,284	1,284			
100154123	NEVADA CITY	CA		07/11/2024		1,692		(127)			(127)		1,564	1,564			
100080454	OSPREY	FL		03/10/2022		2,245		(152)			(152)		2,093	2,093			
100084805	ELIZABETH	NJ		08/02/2022		1,185		155			155		1,340	1,340			
100065453	WASHINGTON	DC		07/28/2021		3,430		2			2		3,432	3,432			
100180043	EASTON	MA		11/25/2024		1,519		(85)			(85)		1,433	1,433			
100162280	FRISCO	TX		09/06/2024		15,278		(279)			(279)		14,999	14,999			
100116320	BROOKLYN	NY		07/20/2023		1,935		1,928			1,928		3,862	3,862			
100171331	STATEN ISLAND	NY		10/16/2024		1,381		26			26		1,407	1,407			
100109026	LAKE STEVENS	WA		05/31/2023		1,528		(74)			(74)		1,454	1,454			
100080483	VENTURA	CA		03/10/2022		2,646		(168)			(168)		2,478	2,478			
100161009	LEANDER	TX		07/24/2024		1,773		(116)			(116)		1,657	1,657			
100083479	MONROVIA	CA		06/06/2022		4,401		(140)			(140)		4,261	4,261			
100149013	BEND	OR		04/19/2024		724		(88)			(88)		635	635			
100153814	CARSON	CA		07/10/2024		479		(93)			(93)		386	386			
100068500	ONTARIO	CA		08/25/2021		3,407		(91)			(91)		3,316	3,316			
100110672	ROSEMEAD	CA		06/30/2023		2,082		(15)			(15)		2,067	2,067			
100108378	THE BRONX	NY		05/25/2023		1,305		(125)			(125)		1,180	1,180			
100149544	OCEAN VIEW	DE		04/26/2024		2,869		(178)			(178)		2,691	2,691			
100137999	DENVER	NC		12/13/2023		1,448		(21)			(21)		1,427	1,427			
100119272	DAVENPORT	FL		07/31/2023		1,637		(19)			(19)		1,618	1,618			
100068171	HAWTHORNE	CA		08/25/2021		3,365		(127)			(127)		3,238	3,238			
100160927	RENTON	WA		07/24/2024		1,822		(60)			(60)		1,762	1,762			
100152620	SAN JACINTO	CA		05/17/2024		1,424		(5)			(5)		1,419	1,419			
100137830	DANIA BEACH	FL		12/08/2023		1,581		8			8		1,589	1,589			
100137472	LAKE ARROWHEAD	CA		01/11/2024		1,322		(136)			(136)		1,186	1,186			
100186562	PORT ARANSAS	TX		12/30/2024		4,615		(131)			(131)		4,484	4,484			
100117714	TEMECULA	CA		07/20/2023		1,632		221			221		1,852	1,852			
100179544	SEVIERVILLE	TN		11/21/2024		1,602		(53)			(53)		1,549	1,549			
100158634	PEACHTREE CORNERS	GA		07/10/2024		1,435		(64)			(64)		1,371	1,371			
100184378	BUENA PARK	CA		12/16/2024		1,051		(157)			(157)		894	894			
100138759	LAS VEGAS	NV		12/21/2023		330		3			3		333	333			
100162758	MC GAHEYSVILLE	VA		08/12/2024		1,270		(110)			(110)		1,160	1,160			
100152601	MORENO VALLEY	CA		05/17/2024		1,422		(53)			(53)		1,369	1,369			
100180166	MONTCLAIR	CA		11/25/2024		3,249		(275)			(275)		2,975	2,975			
100076426	CARSON	CA		12/23/2021		1,723		(232)			(232)		1,490	1,490			
100152588	BROKEN BOW	OK		05/17/2024		1,421		117			117		1,537	1,537			
100167564	TEMECULA	CA		09/19/2024		2,530		(33)			(33)		2,497	2,497			
100159608	TUSTIN	CA		07/15/2024		1,072		(89)			(89)		983	983			
100120295	EULESS	TX		08/18/2023		1,496		(121)			(121)		1,375	1,375			
100091509	BRONX	NY		01/20/2023		32,458		(1,288)			(1,288)		31,170	31,170			
100065244	LOS ANGELES	CA		07/14/2021		6,550		(141)			(141)		6,409	6,409			
100141084	NEWARK	NJ		01/30/2024		1,414		(91)			(91)		1,322	1,322			
100139218	WEST ROXBURY	MA		12/28/2023		1,189		(109)			(109)		1,080	1,080			
100126315	NEWARK	NJ		08/30/2023		343		937			937		1,280	1,280			
100128296	BIG BEAR CITY	CA		09/14/2023		1,498		(78)			(78)		1,420	1,420			
100140996	NORTH LAS VEGAS	NV		02/20/2024		3,339		(207)			(207)		3,132	3,132			
100141080	NEWARK	NJ		01/30/2024		1,401		(89)			(89)		1,312	1,312			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048497	LOS ANGELES	CA		11/20/2020		2,540		(225)			(225)		2,315	2,315			
100163287	MORENO VALLEY	CA		08/13/2024		1,345		(105)			(105)		1,240	1,240			
4010046291	BEVERLY HILLS	FL		03/22/2023		523		828			828		1,352	1,352			
100166001	OXNARD	CA		09/06/2024		6,734		(78)			(78)		6,656	6,656			
100144024	MIAMI	FL		03/07/2024		2,189		21			21		2,210	2,210			
100181702	LOS ANGELES (SAN PEDRO	CA		12/11/2024		1,746		(103)			(103)		1,644	1,644			
100081508	DAVENPORT	FL		03/18/2022		2,804		59			59		2,863	2,863			
100135274	OCEAN CITY	NJ		11/08/2023		1,325		16			16		1,341	1,341			
100144379	PURCELLVILLE	VA		03/07/2024		1,349		(104)			(104)		1,245	1,245			
100151198	MARIETTA	GA		05/10/2024		1,419		(105)			(105)		1,314	1,314			
100068220	TEMPE	AZ		08/25/2021		3,338		(81)			(81)		3,257	3,257			
100140036	LOS ANGELES	CA		01/09/2024		1,318		(78)			(78)		1,240	1,240			
100129409	MORRO BAY	CA		09/26/2023		1,679		(36)			(36)		1,643	1,643			
100158905	GRANDY	NC		07/12/2024		1,515		(87)			(87)		1,428	1,428			
100138718	PEORIA	AZ		02/02/2024		1,510		(69)			(69)		1,441	1,441			
100087369	OAK HARBOR	WA		10/25/2022		2,473		421			421		2,893	2,893			
100154993	WEST COVINA	CA		07/19/2024		3,067		78			78		3,145	3,145			
100159413	WOODSTOCK	MD		07/15/2024		1,270		(103)			(103)		1,168	1,168			
100108468	CLOVIS	CA		05/25/2023		1,551		(11)			(11)		1,540	1,540			
100171504	COLORADO SPRINGS	CO		10/16/2024		1,506		(117)			(117)		1,389	1,389			
100079955	PARK CITY	UT		04/25/2022		1,781		(41)			(41)		1,740	1,740			
100076482	LOS ANGELES	CA		12/21/2021		2,783		(464)			(464)		2,319	2,319			
100170073	KITTY HAWK	NC		10/08/2024		1,308		(149)			(149)		1,159	1,159			
100157640	LA QUINTA	CA		06/28/2024		913		(93)			(93)		820	820			
100154063	REDWOOD CITY	CA		06/06/2024		46,104		(1,369)			(1,369)		44,736	44,736			
100168022	EAST PALO ALTO	CA		09/20/2024		570,728		(9,494)			(9,494)		561,234	561,234			
100143241	TOMS RIVER	NJ		02/16/2024		1,429		(40)			(40)		1,390	1,390			
100114558	OXNARD	CA		06/29/2023		1,548		(60)			(60)		1,488	1,488			
100118022	GARDENA	CA		07/20/2023		3,700		428			428		4,128	4,128			
100134368	COTO DE CAZA AREA	CA		10/27/2023		1,428		(29)			(29)		1,399	1,399			
100137224	PANAMA CITY BEACH	FL		11/29/2023		2,578		(95)			(95)		2,483	2,483			
100014389	ARLINGTON	VA		09/27/2017		1,240		252			252		1,493	1,493			
100115652	MOORPARK	CA		07/19/2023		1,334		(135)			(135)		1,199	1,199			
100159950	MIRAMAR	FL		08/16/2024		7,050		(200)			(200)		6,850	6,850			
100118996	LOVELAND	OH		07/27/2023		1,271		(45)			(45)		1,226	1,226			
100102359	HACKENSACK	NJ		06/07/2023		1,509		(44)			(44)		1,464	1,464			
100074339	SAN LORENZO	CA		12/09/2021		3,972		(131)			(131)		3,842	3,842			
100182598	MIAMI	FL		12/12/2024		1,872		(100)			(100)		1,773	1,773			
100110439	SCOTTSDALE	AZ		06/30/2023		1,503		(81)			(81)		1,423	1,423			
100078768	SPRING VALLEY	CA		01/31/2022		3,219		(35)			(35)		3,184	3,184			
100120972	CELINA	TX		08/30/2023		1,561		9			9		1,570	1,570			
100130418	WOODBRIDGE	VA		09/28/2023		1,273		(89)			(89)		1,184	1,184			
100186504	BILLERICA	MA		12/30/2024		1,398		(99)			(99)		1,299	1,299			
100127674	BAKERSFIELD	CA		09/08/2023		1,285		(80)			(80)		1,205	1,205			
100154756	NAPLES	FL		07/19/2024		1,492		114			114		1,606	1,606			
100045885	TEMECULA	CA		11/25/2020		3,073		158			158		3,231	3,231			
100152990	SAN ANTONIO	TX		06/27/2024		1,255		(71)			(71)		1,184	1,184			
100149415	WESTON	FL		04/24/2024		1,591		(70)			(70)		1,522	1,522			
100108223	MESQUITE	TX		05/24/2023		987		(98)			(98)		889	889			
100170094	MONTCLAIR	CA		10/08/2024		1,449		(134)			(134)		1,314	1,314			
100175530	SANTA ROSA BEACH	FL		12/23/2024		1,464		163			163		1,628	1,628			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103083	NEWARK	NJ		04/21/2023		278		1,044			1,044		1,322	1,322			
100148260	WEST NEW YORK	NJ		04/12/2024		1,440		(87)			(87)		1,353	1,353			
100171670	NORTHLAKE	TX		10/16/2024		1,426		(115)			(115)		1,311	1,311			
100152468	LYNDHURST	NJ		05/16/2024		1,175		(14)			(14)		1,161	1,161			
100141842	NORCO	CA		03/27/2024		1,271		(81)			(81)		1,190	1,190			
100158658	DALLAS	TX		07/10/2024		1,391		(91)			(91)		1,300	1,300			
100152576	OCEAN ISLE BEACH	NC		05/17/2024		1,212		66			66		1,278	1,278			
100142556	TRACY	CA		02/08/2024		1,487		(79)			(79)		1,408	1,408			
100176646	ELIZABETH	NJ		11/15/2024		1,352		(67)			(67)		1,284	1,284			
100115787	STATEN ISLAND	NY		07/20/2023		1,746		31			31		1,777	1,777			
100128456	NATIONAL CITY	CA		09/15/2023		1,544		(68)			(68)		1,476	1,476			
100186483	TEMECULA	CA		12/30/2024		2,915		(161)			(161)		2,754	2,754			
100147747	GLENDALE	AZ		04/08/2024		1,408		(40)			(40)		1,368	1,368			
100166028	SAN FERNANDO	CA		09/06/2024		1,028		(67)			(67)		962	962			
100087967	ROSEVILLE	CA		10/25/2022		2,370		4			4		2,374	2,374			
100109351	ENGLEWOOD	CO		06/12/2023		1,922		50			50		1,972	1,972			
100099919	LAS VEGAS	NV		03/28/2023		903		(28)			(28)		875	875			
100171281	SAN ANTONIO	TX		10/16/2024		147,126		(5,074)			(5,074)		142,052	142,052			
100076746	TEMECULA	CA		12/30/2021		2,533		(162)			(162)		2,371	2,371			
100162080	KIHEI	HI		07/31/2024		1,449		(98)			(98)		1,351	1,351			
100101833	LAKEWOOD	CO		04/06/2023		8,049		39			39		8,088	8,088			
100169638	QUINCY	MA		09/30/2024		569,331		(12,223)			(12,223)		557,108	557,108			
100107993	KEY COLONY BEACH	FL		05/25/2023		1,897		21			21		1,918	1,918			
100151831	CARSON	CA		05/10/2024		2,531		(60)			(60)		2,471	2,471			
100159313	NORTH MASSAPEQUA	NY		07/15/2024		1,372		(79)			(79)		1,293	1,293			
100090984	OLYMPIA	WA		01/31/2023		2,956		(172)			(172)		2,785	2,785			
100131910	AUSTIN	TX		10/13/2023		4,148		(21)			(21)		4,127	4,127			
100182230	NOKOMIS	FL		12/12/2024		1,319		360			360		1,678	1,678			
100149509	LOS ANGELES	CA		04/26/2024		1,009		(39)			(39)		969	969			
100120479	EL SEGUNDO	CA		08/18/2023		1,524		(62)			(62)		1,462	1,462			
100150542	LOWELL	MA		05/03/2024		1,905		(24)			(24)		1,881	1,881			
100143579	HARTFORD	CT		02/21/2024		1,173		(112)			(112)		1,061	1,061			
100153840	SAN ANTONIO	TX		07/10/2024		41,486		42	40,591		(40,549)		937	937			
100115439	LOS ANGELES	CA		07/17/2023		1,398		(192)			(192)		1,207	1,207			
100173275	CEDAREDGE	CO		10/30/2024		1,556		(58)			(58)		1,498	1,498			
100132479	REISTERSTOWN	MD		11/03/2023		1,393		165			165		1,558	1,558			
100167068	POTTSTOWN	PA		09/13/2024		1,640		(67)			(67)		1,573	1,573			
100164579	LYNNWOOD	WA		08/21/2024		1,610		(34)			(34)		1,577	1,577			
100143516	NEWARK	NJ		02/21/2024		1,351		(68)			(68)		1,283	1,283			
100129675	LYNN	MA		09/29/2023		1,570		(56)			(56)		1,514	1,514			
100172786	WORCESTER	MA		12/06/2024		1,322		71			71		1,393	1,393			
100164257	MAPLE VALLEY	WA		08/21/2024		1,450		(28)			(28)		1,422	1,422			
100170266	PORT SAINT LUCIE	FL		10/08/2024		1,356		(87)			(87)		1,269	1,269			
100172792	BOYDS	MD		12/06/2024		77,228		(3,057)			(3,057)		74,171	74,171			
100149159	CARSON	CA		04/22/2024		1,464		(44)			(44)		1,420	1,420			
100108463	AUSTIN	TX		05/25/2023		1,371		(125)			(125)		1,246	1,246			
4010059015	ST. LOUIS	MO		10/27/2023		1,183		(62)			(62)		1,121	1,121			
100140410	DANIA BEACH	FL		01/18/2024		1,376		(96)			(96)		1,279	1,279			
100170340	SOUTHERN SHORES	NC		10/08/2024		206,233		(4,530)			(4,530)		201,702	201,702			
100159021	ARVADA	CO		08/15/2024		1,444		(168)			(168)		1,276	1,276			
100082603	FEDERAL WAY	WA		04/14/2022		2,489		(114)			(114)		2,374	2,374			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154548	SANDY	UT		06/14/2024		1,443		(28)			(28)		1,414	1,414			
100144279	HOUSTON	TX		03/07/2024		10,650		(355)			(355)		10,295	10,295			
100076535	RENO	NV		01/04/2022		3,461		(160)			(160)		3,302	3,302			
100169340	KINGSTON	TN		09/27/2024		1,491		(105)			(105)		1,386	1,386			
100108898	TRACY	CA		05/31/2023		2,068		(45)			(45)		2,022	2,022			
100142446	GREENVILLE	NC		03/08/2024		1,378		(83)			(83)		1,295	1,295			
100081419	LOMITA	CA		03/18/2022		3,049		138			138		3,187	3,187			
100172192	GRASS VALLEY	CA		10/17/2024		1,474		(145)			(145)		1,329	1,329			
100147835	RENTON	WA		04/08/2024		1,646		(33)			(33)		1,613	1,613			
100162868	SAGLE	ID		08/12/2024		1,365		(86)			(86)		1,279	1,279			
100150623	MANASSAS	VA		05/03/2024		1,475		(96)			(96)		1,379	1,379			
100136836	THE BRONX	NY		11/27/2023		1,232		(79)			(79)		1,153	1,153			
100055874	LOS ANGELES	CA		03/26/2021		3,699		(264)			(264)		3,435	3,435			
100126929	MONMOUTH BEACH	NJ		08/30/2023		(908)		1,797			1,797		889	889			
100071465	SANTA BARBARA	CA		10/26/2021		3,248		(132)			(132)		3,115	3,115			
100162487	COACHELLA	CA		08/07/2024		568		(92)			(92)		476	476			
100065383	NATICK	MA		07/28/2021		2,953		(204)			(204)		2,749	2,749			
100130232	COLORADO SPRINGS	CO		11/15/2023		1,303		(98)			(98)		1,205	1,205			
100128183	N TOPSAIL BEACH	NC		09/18/2023		1,375		56			56		1,430	1,430			
100156686	MESA	AZ		06/24/2024		1,446		(77)			(77)		1,369	1,369			
100100785	SAN JOSE	CA		04/28/2023		2,220		694			694		2,914	2,914			
100160892	GARDEN VALLEY	ID		07/24/2024		1,520		(66)			(66)		1,453	1,453			
100158102	REDINGTON SHORES	FL		07/09/2024		1,278		(65)			(65)		1,212	1,212			
100057551	EAGLE MOUNTAIN	UT		06/30/2021		8,766		262			262		9,028	9,028			
100171435	SEATTLE	WA		10/16/2024		1,513		(104)			(104)		1,409	1,409			
100055897	RENO	NV		03/26/2021		3,503		(226)			(226)		3,277	3,277			
100129231	BOTHELL	WA		11/03/2023		7,454		(77)			(77)		7,378	7,378			
100161917	HAYWARD	CA		07/31/2024		1,434		(61)			(61)		1,373	1,373			
100110178	SALT LAKE CITY	UT		06/30/2023		1,590		(31)			(31)		1,559	1,559			
100149144	BAKERSFIELD	CA		04/22/2024		411		19			19		430	430			
100070401	AMERICAN CANYON	CA		09/23/2021		3,102		(66)			(66)		3,036	3,036			
100140775	EDISON	NJ		01/22/2024		1,289		(34)			(34)		1,255	1,255			
100142586	BERGENFIELD	NJ		02/08/2024		1,325		(81)			(81)		1,243	1,243			
100174253	PIGEON FORGE	TN		10/31/2024		1,407		(79)			(79)		1,328	1,328			
100167000	LAKESIDE	CA		09/13/2024		1,663		(28)			(28)		1,635	1,635			
100168115	GRANITE BAY	CA		09/20/2024		1,513		(75)			(75)		1,438	1,438			
100134043	YONKERS	NY		10/25/2023		(1,336)		1,761			1,761		425	425			
100119014	COVINGTON	WA		07/27/2023		418		(18)			(18)		400	400			
100065424	HOLLISTER	CA		07/28/2021		3,256		(76)			(76)		3,181	3,181			
100141621	CHICAGO	IL		01/30/2024		2,797		(87)			(87)		2,710	2,710			
100144499	MCDONOUGH	GA		04/26/2024		18,252		(882)			(882)		17,371	17,371			
100082918	HOUSTON	TX		05/17/2022		2,827		(185)			(185)		2,642	2,642			
100132502	LAS VEGAS	NV		11/03/2023		890		11			11		902	902			
100153943	LAKE ELSINORE	CA		06/05/2024		869		(74)			(74)		795	795			
100119957	SANTA ANA	CA		08/11/2023		1,665		24			24		1,689	1,689			
100165033	LORTON	VA		08/28/2024		1,395		(102)			(102)		1,293	1,293			
100082220	SAYULITA	MEX		04/14/2022		2,079							2,079	2,079			
100139608	CARSON	CA		12/28/2023		1,201		(8)			(8)		1,192	1,192			
100167778	SAN DIEGO	CA		09/19/2024		1,368		(154)			(154)		1,214	1,214			
100136759	NEWARK	NJ		11/27/2023		1,059		(51)			(51)		1,009	1,009			
100149911	LANCASTER	CA		04/29/2024		1,305		(110)			(110)		1,195	1,195			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102721	BUENA PARK	CA		06/22/2023		1,723		(106)			(106)		1,618	1,618			
100110319	POMONA	CA		06/30/2023		2,913		155			155		3,068	3,068			
100148895	HILLSIDE	NJ		04/17/2024		1,436		(85)			(85)		1,352	1,352			
100180459	MIAMI	FL		11/26/2024		1,486		(68)			(68)		1,418	1,418			
100135222	ASHLAND	VA		11/08/2023		1,863		(16)			(16)		1,846	1,846			
100141863	BURKE	VA		03/27/2024		1,205		(79)			(79)		1,126	1,126			
100064987	MARYSVILLE	WA		07/14/2021		3,080		(245)			(245)		2,835	2,835			
100171325	SAINT PAUL	MN		10/16/2024		1,558		(124)			(124)		1,434	1,434			
100148769	IRVINGTON	NJ		04/17/2024		1,329		(97)			(97)		1,233	1,233			
100136304	SCOTTSDALE	AZ		11/20/2023		1,453		109			109		1,562	1,562			
100091114	NEW FAIRVIEW	TX		01/31/2023		667		(122)			(122)		545	545			
100139645	RIDDLE	OR		12/28/2023		1,384		(3)			(3)		1,382	1,382			
100079129	ESCONDIDO	CA		02/24/2022		2,958		82			82		3,040	3,040			
100120103	PARAMUS	NJ		08/11/2023		1,702		5			5		1,707	1,707			
100160170	KISSIMMEE	FL		07/18/2024		1,373		(90)			(90)		1,283	1,283			
100182458	GARFIELD	NJ		12/12/2024		1,487		(45)			(45)		1,442	1,442			
100152982	HIDDEN VALLEY LAKE	CA		06/27/2024		1,445		(149)			(149)		1,295	1,295			
100118971	JURUPA VALLEY	CA		07/27/2023		1,547		(41)			(41)		1,506	1,506			
100147735	KAILUA-KONA	HI		04/08/2024		1,510		(54)			(54)		1,456	1,456			
100149337	RIALTO	CA		04/24/2024		1,397		(85)			(85)		1,312	1,312			
100181367	SOUTH GATE	CA		12/06/2024		1,687		57			57		1,743	1,743			
100175421	POMONA	CA		12/23/2024		1,948		(164)			(164)		1,784	1,784			
100181328	LANCASTER	CA		12/06/2024		415		(113)			(113)		302	302			
100180112	HIALEAH	FL		12/30/2024		1,041		(115)			(115)		926	926			
100173120	FRANKLIN	TN		10/30/2024		1,510		(104)			(104)		1,405	1,405			
100088363	ROSEVILLE	CA		01/06/2023		1,358		(87)			(87)		1,270	1,270			
100179380	PLEASANT HILL	CA		12/27/2024		1,095		(166)			(166)		929	929			
100102604	ELLSWORTH	ME		06/22/2023		1,411		(29)			(29)		1,383	1,383			
100109100	TARPON SPRINGS	FL		06/05/2023		1,279		(40)			(40)		1,239	1,239			
100156239	BATTLE GROUND	WA		06/20/2024		1,049		(58)			(58)		991	991			
100137846	HIGHLAND	CA		12/08/2023		1,168		(84)			(84)		1,084	1,084			
100172483	DENVER	CO		10/23/2024		1,579		(110)			(110)		1,469	1,469			
100078006	WEEHAWKEN	NJ		01/12/2022		3,169		(114)			(114)		3,055	3,055			
100154586	LA PUENTE	CA		06/14/2024		2,354		(62)			(62)		2,292	2,292			
100148596	DANIA BEACH	FL		04/12/2024		1,456		(66)			(66)		1,391	1,391			
100076445	LAKEWOOD	CO		12/23/2021		359		(74)			(74)		285	285			
100120553	LAS VEGAS	NV		08/18/2023		1,301		(118)			(118)		1,183	1,183			
100164523	VACAVILLE	CA		08/21/2024		1,278		(126)			(126)		1,152	1,152			
100080057	CHINO HILLS	CA		04/25/2022		1,888		228			228		2,116	2,116			
100168538	CONCORD	CA		09/25/2024		1,519		(103)			(103)		1,416	1,416			
100115884	ORLANDO	FL		07/20/2023		1,608		(67)			(67)		1,541	1,541			
4010061820	TRENTON	NJ		11/29/2023		1,161		(61)			(61)		1,100	1,100			
100110128	SOUTH JORDAN	UT		06/29/2023		1,315		(153)			(153)		1,162	1,162			
100151727	SAN DIEGO	CA		05/10/2024		1,441		(134)			(134)		1,307	1,307			
100143619	CHICAGO HEIGHTS	IL		02/21/2024		1,258		17			17		1,275	1,275			
100129855	BIG BEAR CITY	CA		09/27/2023		1,311		(118)			(118)		1,193	1,193			
100160991	GRAPEVIEW	WA		07/24/2024		1,379		(103)			(103)		1,276	1,276			
100120980	BUSHNELL	FL		08/30/2023		1,918		(39)			(39)		1,879	1,879			
100103268	GODLEY	TX		04/27/2023		1,289		(143)			(143)		1,146	1,146			
100172913	COLORADO SPRINGS	CO		10/25/2024		1,123		(142)			(142)		982	982			
100160573	NORTH BRUNSWICK	NJ		07/19/2024		1,110		(101)			(101)		1,010	1,010			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172411	INLET BEACH	FL		10/23/2024		1,891		(131)			(131)		1,760	1,760			
100076214	CASTLE PINES	CO		01/07/2022		2,969		(206)			(206)		2,762	2,762			
100000201	SONOMA	CA		09/27/2016		13,470		(448)			(448)		13,022	13,022			
100118742	MOUNT PLEASANT	SC		07/25/2023		21		1,368			1,368		1,389	1,389			
100171683	WASHINGTON	UT		10/16/2024		1,368		(139)			(139)		1,228	1,228			
100102118	RIVERSIDE	CA		04/14/2023		1,719		(112)			(112)		1,607	1,607			
100161719	WINTER GARDEN	FL		07/30/2024		8,656		(477)			(477)		8,179	8,179			
100156012	FARMINGDALE	NY		06/18/2024		1,372		(95)			(95)		1,278	1,278			
100117727	SAN LEANDRO	CA		07/20/2023		20		1,671			1,671		1,690	1,690			
100180598	LAS VEGAS	NV		11/26/2024		4,346		(322)			(322)		4,024	4,024			
100074442	BROOKHAVEN	NY		12/02/2021		2,437		218			218		2,656	2,656			
100159325	FEDERAL WAY	WA		07/15/2024		1,535		(61)			(61)		1,475	1,475			
100156673	MIRAMAR	FL		06/24/2024		7,826		(351)			(351)		7,475	7,475			
4010060177	NEW ORLEANS	LA		02/29/2024		1,008		(93)			(93)		915	915			
100089279	SARASOTA	FL		01/26/2023		259		213			213		472	472			
100164502	MOUNTAIN HOUSE	CA		08/21/2024		3,781		(32)			(32)		3,749	3,749			
100147354	SPICEWOOD	TX		05/08/2024		3,903		(378)			(378)		3,525	3,525			
100082812	PLEASANT VIEW	UT		04/28/2022		11,825		(540)			(540)		11,285	11,285			
100136207	BAKERSFIELD	CA		11/20/2023		3,434		240			240		3,674	3,674			
100174090	EAST WENATCHEE	WA		10/31/2024		6,108		(411)			(411)		5,697	5,697			
100115277	PHILADELPHIA	PA		07/17/2023		1,351		(63)			(63)		1,289	1,289			
100158601	LAWRENCEVILLE	GA		07/10/2024		1,421		(72)			(72)		1,349	1,349			
100044387	ENCINITAS	CA		11/19/2020		1,796		(251)			(251)		1,545	1,545			
100141628	SANTA ROSA	CA		01/30/2024		1,250		3			3		1,253	1,253			
100133688	WHITE PLAINS	GA		10/23/2023		1,419		(23)			(23)		1,396	1,396			
100171590	AURORA	CO		10/16/2024		2,238		(34)			(34)		2,204	2,204			
100129524	SAN FERNANDO	CA		09/29/2023		2,462		(102)			(102)		2,360	2,360			
100110182	BALD HEAD ISLAND	NC		06/30/2023		1,869		74			74		1,943	1,943			
100141674	OXNARD	CA		01/30/2024		2,781		(184)			(184)		2,597	2,597			
100154737	PLANTATION	FL		07/19/2024		1,423		(149)			(149)		1,274	1,274			
100182481	REDONDO BEACH	CA		12/12/2024		1,536		(4)			(4)		1,532	1,532			
100115621	SCOTTSDALE	AZ		07/19/2023		1,558		(64)			(64)		1,493	1,493			
100172356	EL CAJON	CA		10/23/2024		1,365		(126)			(126)		1,240	1,240			
100173109	DURANGO	CO		10/30/2024		1,752		(9)			(9)		1,743	1,743			
100068131	DALY CITY	CA		08/25/2021		3,107		(51)			(51)		3,056	3,056			
100178310	SAN DIEGO	CA		11/19/2024		1,387		(185)			(185)		1,203	1,203			
100118010	ONTARIO	CA		07/20/2023		1,815		250			250		2,064	2,064			
100178220	FELTON	PA		11/19/2024		959		(104)			(104)		855	855			
100179618	FOLSOM	CA		11/21/2024		1,403		(102)			(102)		1,301	1,301			
100138812	SANTA ANA	CA		12/21/2023		1,474		(85)			(85)		1,389	1,389			
100116824	GARDEN GROVE	CA		07/20/2023		1,894		1,641			1,641		3,535	3,535			
100173702	TAMPA	FL		10/30/2024		1,469		(198)			(198)		1,271	1,271			
100147348	THERMAL	CA		05/08/2024		1,514		(47)			(47)		1,467	1,467			
100155225	HOUSTON	TX		07/19/2024		599		(67)			(67)		533	533			
100080344	MILLBRAE	CA		02/28/2022		2,947		41			41		2,988	2,988			
100148178	BIG BEAR LAKE	CA		04/12/2024		1,057		(59)			(59)		999	999			
100100425	ELMHURST	NY		04/27/2023		2,028		828			828		2,857	2,857			
100162735	MCDONOUGH	GA		08/12/2024		1,822		(105)			(105)		1,716	1,716			
100071909	SUGARLOAF KEY	FL		11/19/2021		392		(112)			(112)		280	280			
100116622	LOS ANGELES	CA		07/20/2023		(3,828)		7,146			7,146		3,319	3,319			
100119058	SOUTH GATE	CA		07/27/2023		19,193		(213)			(213)		18,980	18,980			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170414	MIAMI	FL		10/09/2024		1,417		(27)			(27)		1,390	1,390			
100175439	MIAMI	FL		12/23/2024		1,403		(63)			(63)		1,340	1,340			
100156500	NEWARK	NJ		06/24/2024		1,525		11			11		1,536	1,536			
100135308	ORLANDO	FL		11/13/2023		809		(7)			(7)		802	802			
100132254	LATHROP	CA		10/13/2023		1,288		15			15		1,303	1,303			
100185601	NOVATO	CA		12/20/2024		1,402		(115)			(115)		1,287	1,287			
100110093	WEST MELBOURNE	FL		06/23/2023		1,219		(61)			(61)		1,158	1,158			
100168605	MONETA	VA		09/25/2024		2,339		(117)			(117)		2,222	2,222			
100163052	SIMI VALLEY	CA		08/13/2024		1,542		(89)			(89)		1,453	1,453			
100151549	OVIEDO	FL		05/10/2024		1,388		(44)			(44)		1,344	1,344			
100179600	LATHROP	CA		11/21/2024		1,454		(82)			(82)		1,372	1,372			
4010047071	CHICAGO	IL		03/22/2023		1,541		(122)			(122)		1,419	1,419			
100169887	NEWARK	NJ		11/08/2024		1,410		(81)			(81)		1,329	1,329			
100120723	EAST HANOVER	NJ		08/25/2023		1,641		115			115		1,756	1,756			
100153305	SEVIERVILLE	TN		05/30/2024		31,077		(363)			(363)		30,714	30,714			
100174123	NOBLESVILLE	IN		10/31/2024		4,713		(188)			(188)		4,526	4,526			
100140922	LAKE HAVASU CITY	AZ		02/26/2024		1,337		(117)			(117)		1,221	1,221			
100115727	LAS VEGAS	NV		07/20/2023		1,623		(41)			(41)		1,582	1,582			
100185988	PALOS PARK	IL		12/26/2024		797		(19)			(19)		777	777			
100075688	GEORGETOWN	MA		12/01/2021		3,927		(206)			(206)		3,722	3,722			
100116200	BROOKLYN	NY		07/20/2023		1,683		2,072			2,072		3,755	3,755			
100157778	DEER PARK	WA		08/01/2024		2,019		(158)			(158)		1,861	1,861			
100168534	DENVER	CO		09/25/2024		1,314		(158)			(158)		1,157	1,157			
100067634	LAFAYETTE	CA		09/23/2021		3,265		(157)			(157)		3,108	3,108			
100151064	MARLBORO	NJ		05/08/2024		11,359		(227)			(227)		11,132	11,132			
100146886	PUNTA GORDA	FL		03/26/2024		1,343		6			6		1,349	1,349			
100088327	STATEN ISLAND	NY		11/10/2022		5,839		237			237		6,076	6,076			
100026793	WEST COVINA	CA		09/26/2018		2,172		31			31		2,203	2,203			
100090880	LOS ANGELES	CA		01/31/2023		1,682		117			117		1,799	1,799			
100057801	PALO ALTO	CA		06/30/2021		3,406		78			78		3,484	3,484			
100153059	LA QUINTA	CA		06/27/2024		1,827		(119)			(119)		1,708	1,708			
100100093	CHARLOTTE	NC		03/28/2023		832		(59)			(59)		773	773			
100136208	EDGEWATER	NJ		11/20/2023		1,350		30			30		1,380	1,380			
100174226	WYOMING	MN		10/31/2024		1,459		(112)			(112)		1,347	1,347			
100185560	GARDEN CITY	UT		12/20/2024		1,452		(64)			(64)		1,388	1,388			
100108015	INDIO	CA		05/25/2023		1,711		77			77		1,789	1,789			
100161713	ROSEVILLE	CA		07/30/2024		1,357		(46)			(46)		1,311	1,311			
100083677	MIAMI	FL		06/21/2022		1,588		(183)			(183)		1,405	1,405			
100078683	EL MONTE	CA		02/02/2022		(1,900)		4,556			4,556		2,657	2,657			
100164376	RANCHO CUCAMONGA	CA		08/21/2024		1,493		(50)			(50)		1,443	1,443			
100151800	NEVADA CITY	CA		05/10/2024		598		(56)			(56)		542	542			
100117487	DESTIN	FL		07/20/2023		1,518		(124)			(124)		1,394	1,394			
100138206	GLENDALE	CA		12/14/2023		1,127		(144)			(144)		983	983			
100078472	NORTH BRUNSWICK	NJ		02/02/2022		2,690		(316)			(316)		2,374	2,374			
100175050	LANCASTER	CA		11/05/2024		1,529		(94)			(94)		1,436	1,436			
100150810	LONG POND	PA		05/08/2024		1,450		(95)			(95)		1,355	1,355			
100171185	LAKEWOOD	WA		11/22/2024		1,586		(72)			(72)		1,514	1,514			
100087989	DAVIE	FL		10/25/2022		511		2			2		514	514			
100127666	ORANGE BEACH	AL		09/08/2023		1,435		(81)			(81)		1,354	1,354			
100089226	LAKESIDE	CA		01/26/2023		1,434		(12)			(12)		1,423	1,423			
100159960	AVENTURA	FL		08/16/2024		1,343		(189)			(189)		1,154	1,154			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129965	HICKSVILLE	NY		09/27/2023		1,353		(119)			(119)		1,235	1,235			
100113903	PARK RIDGE	NJ		06/29/2023		5,109		572			572		5,681	5,681			
100099778	EAST ISLIP	NY		02/28/2023		1,347		(114)			(114)		1,233	1,233			
100162002	HAVERHILL	MA		07/31/2024		1,120		(156)			(156)		963	963			
100135396	OXNARD	CA		11/13/2023		1,536		(18)			(18)		1,517	1,517			
100186499	SAN DIEGO	CA		12/30/2024		51,039		(421)			(421)		50,618	50,618			
100139634	LUBBOCK	TX		12/28/2023		828		15			15		844	844			
100119356	WAKEFIELD	MA		07/31/2023		1,502		(47)			(47)		1,454	1,454			
100162624	OCOEE	FL		08/12/2024		1,277		(94)			(94)		1,183	1,183			
100179465	SEATTLE	WA		11/21/2024		1,688		2			2		1,690	1,690			
100144446	MARCO ISLAND	FL		04/26/2024		1,065		(212)			(212)		852	852			
100139591	PICO RIVERA	CA		12/28/2023		1,121		(66)			(66)		1,055	1,055			
100086981	ONTARIO	CA		11/04/2022		1,747		(31)			(31)		1,716	1,716			
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		2,819		(220)			(220)		2,599	2,599			
100154330	OXNARD	CA		06/07/2024		1,006		(56)			(56)		950	950			
100126410	ANDOVER	NJ		08/30/2023		797		313			313		1,110	1,110			
100144077	NORTH WILDWOOD	NJ		03/07/2024		1,409		(55)			(55)		1,353	1,353			
100181684	PEMBROKE PINES	FL		12/11/2024		1,483		(94)			(94)		1,389	1,389			
100150463	SAN DIEGO	CA		05/03/2024		1,515		(64)			(64)		1,451	1,451			
100155262	HOPEWELL JUNCTION	NY		07/19/2024		4,640		(252)			(252)		4,388	4,388			
100158876	SUNRIVER	OR		07/12/2024		1,601		(129)			(129)		1,471	1,471			
100046130	WALNUT CREEK	CA		11/25/2020		2,573		(364)			(364)		2,209	2,209			
100107957	JOSHUA TREE	CA		06/29/2023		1,442		(37)			(37)		1,404	1,404			
100149618	SPOKANE VALLEY	WA		04/26/2024		1,531		(54)			(54)		1,477	1,477			
100149617	SPOKANE VALLEY	WA		04/26/2024		1,531		(54)			(54)		1,477	1,477			
100149616	SPOKANE VALLEY	WA		04/26/2024		1,531		(54)			(54)		1,477	1,477			
100167750	WALLINGTON	NJ		09/19/2024		1,144		(142)			(142)		1,002	1,002			
100149615	SPOKANE VALLEY	WA		04/26/2024		1,532		(55)			(55)		1,477	1,477			
100165963	FONTANA	CA		09/06/2024		1,359		(33)			(33)		1,326	1,326			
100138067	MONTCLAIR	CA		12/13/2023		1,021		3			3		1,024	1,024			
100146588	FRAMINGHAM	MA		03/20/2024		1,554		(52)			(52)		1,502	1,502			
100132777	INGLEWOOD	CA		11/03/2023		1,278		52			52		1,330	1,330			
100101860	MIAMI	FL		04/06/2023		8,812		(6,280)			(6,280)		2,532	2,532			
100128822	SEMINOLE	FL		09/21/2023		640		(31)			(31)		608	608			
100132451	AUSTIN	TX		11/03/2023		1,324		26			26		1,350	1,350			
100157962	SAND SPRINGS	OK		07/09/2024		1,334		(36)			(36)		1,298	1,298			
100169559	TEMPE	AZ		09/30/2024		1,430		(30)			(30)		1,400	1,400			
100131964	RIVERSIDE	CA		10/13/2023		1,468		(58)			(58)		1,410	1,410			
100155213	LOS ANGELES	CA		07/19/2024		1,430		(173)			(173)		1,258	1,258			
100180215	JACKSON	NJ		11/25/2024		1,505		(84)			(84)		1,422	1,422			
100175445	WINCHESTER	CA		12/23/2024		(716)		2,012			2,012		1,295	1,295			
100079282	CORONA	CA		02/28/2022		2,820		(54)			(54)		2,766	2,766			
100129325	REHOBOTH BEACH	DE		09/25/2023		2,647		41			41		2,689	2,689			
100136185	OAKLEY	CA		12/18/2023		916		(29)			(29)		887	887			
100120605	VACAVILLE	CA		08/18/2023		1,005		(45)			(45)		960	960			
100144066	RESEDA	CA		03/07/2024		1,423		(66)			(66)		1,357	1,357			
100169829	OAK ISLAND	NC		09/30/2024		1,610		(116)			(116)		1,494	1,494			
100142742	POMONA	CA		02/08/2024		1,465		(79)			(79)		1,386	1,386			
100148384	EDMONDS	WA		04/12/2024		3,598		426			426		4,024	4,024			
100131978	SAN DIEGO	CA		10/13/2023		1,326		(96)			(96)		1,230	1,230			
100150962	PITTSBURG	CA		05/08/2024		1,517		4			4		1,522	1,522			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163897	EL SOBRANTE	CA		09/27/2024		1,164		(98)			(98)		1,066	1,066			
100108239	HERALD	CA		05/24/2023		1,728		(65)			(65)		1,663	1,663			
100102157	LOS ANGELES	CA		04/14/2023		1,216		(66)			(66)		1,151	1,151			
100138065	AUSTIN	TX		12/13/2023		1,496		205			205		1,701	1,701			
100134070	ANAHEIM	CA		10/27/2023		1,353		(73)			(73)		1,280	1,280			
100148556	LAKEWOOD	NJ		04/12/2024		1,353		(27)			(27)		1,326	1,326			
100185889	LONG BEACH	CA		12/26/2024		1,366		(188)			(188)		1,179	1,179			
100186521	ANNAPOLIS	MD		12/30/2024		2,361		(87)			(87)		2,274	2,274			
100082367	SUMMERVILLE	SC		04/22/2022		2,495		(140)			(140)		2,356	2,356			
100166326	LUCAS	TX		10/24/2024		11,029		(570)			(570)		10,458	10,458			
100131660	TABERNASH	CO		10/06/2023		1,443		(72)			(72)		1,370	1,370			
100128281	PHOENIX	AZ		09/14/2023		1,361		(59)			(59)		1,301	1,301			
100109332	WASHINGTON	DC		06/12/2023		1,649		(74)			(74)		1,575	1,575			
100115919	WINTHROP	MA		07/20/2023		1,010		(56)			(56)		955	955			
100165054	WADDELL	AZ		08/28/2024		1,418		(113)			(113)		1,304	1,304			
100169054	UPLAND	CA		09/27/2024		1,404		(123)			(123)		1,281	1,281			
100090068	POWDER SPRINGS	GA		01/13/2023		2,106		(104)			(104)		2,002	2,002			
100089235	MILFORD	CT		01/26/2023		1,740		183			183		1,922	1,922			
100181688	OAKDALE	CA		12/11/2024		1,397		(164)			(164)		1,233	1,233			
100078703	WEST COVINA	CA		02/02/2022		3,022		29			29		3,052	3,052			
100178389	WEST YARMOUTH	MA		11/21/2024		765		(56)			(56)		709	709			
100164729	GUADALUPE	CA		08/23/2024		2,460		(136)			(136)		2,324	2,324			
100011942	HONOLULU	HI		03/08/2017		1,266		1,607			1,607		2,873	2,873			
100128180	KISSIMMEE	FL		09/18/2023		1,368		71			71		1,440	1,440			
100154821	SLIDELL	LA		07/19/2024		1,730		(123)			(123)		1,607	1,607			
100185512	EDISON	NJ		12/20/2024		1,372		(130)			(130)		1,242	1,242			
100134472	FORESTBURGH	NY		10/30/2023		1,045		(35)			(35)		1,009	1,009			
100176635	FARMINGTON	AR		11/15/2024		984		(104)			(104)		880	880			
100054792	SAN JOSE	CA		03/23/2021		2,303		(332)			(332)		1,972	1,972			
100126357	NEWARK	NJ		08/30/2023		414		819			819		1,232	1,232			
100110726	SAN DIEGO	CA		08/11/2023		1,028		(119)			(119)		909	909			
100079411	PORTER RANCH	CA		03/17/2022		2,884		99			99		2,982	2,982			
100110508	LOWELL	MA		06/30/2023		1,516		(40)			(40)		1,476	1,476			
100149844	ABINGTON	MA		04/29/2024		1,108		(147)			(147)		961	961			
100108932	RANCHO CUCAMONGA	CA		05/31/2023		1,126		(12)			(12)		1,114	1,114			
100179496	MOUNTAIN HOUSE	CA		11/21/2024		1,617		(19)			(19)		1,598	1,598			
100159931	MIAMI	FL		08/16/2024		1,172		(101)			(101)		1,071	1,071			
100117143	SYOSSET	NY		07/20/2023		2,169		1,083			1,083		3,252	3,252			
100109929	SURFSIDE	FL		06/22/2023		(192)		1,552			1,552		1,360	1,360			
100161811	POMONA	NY		07/31/2024		(999)		2,386			2,386		1,388	1,388			
100182651	REEDVILLE	VA		12/12/2024		151,237		790			790		152,027	152,027			
100091335	ELK GROVE	CA		01/13/2023		(79,143)		(431)			(431)		(79,574)	493		80,067	80,067
100010764	PORT SAINT JOE	FL		12/23/2016		7,891		804			804		8,695	8,695			
100175330	LYNNWOOD	WA		11/05/2024		1,590		(77)			(77)		1,513	1,513			
100113107	GLENDORA	CA		06/29/2023		1,415		74			74		1,489	1,489			
100076805	CHATSWORTH	CA		12/27/2021		2,028		(198)			(198)		1,830	1,830			
100088060	STAMFORD	CT		10/25/2022		990		76			76		1,066	1,066			
100167433	THONOTOSASSA	FL		09/16/2024		1,359		(180)			(180)		1,179	1,179			
100152388	YUKON	OK		05/17/2024		1,230		(55)			(55)		1,175	1,175			
100114630	PARAMOUNT	CA		06/29/2023		1,504		(40)			(40)		1,464	1,464			
100166298	CHICAGO	IL		10/23/2024		1,378		(129)			(129)		1,249	1,249			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080051	WESTMINSTER	CA		04/25/2022		1,870		223			223		2,092	2,092			
100080428	GARDEN GROVE	CA		03/10/2022		2,762		27			27		2,789	2,789			
100151724	LOS ANGELES	CA		05/10/2024		1,437		(103)			(103)		1,335	1,335			
100156358	LOS ANGELES	CA		07/25/2024		1,413		(94)			(94)		1,319	1,319			
100185488	KNIGHTDALE	NC		12/20/2024		18,596		214			214		18,810	18,810			
100148747	RIDGEFIELD	NJ		04/17/2024		3,208		(170)			(170)		3,038	3,038			
100114929	GARLAND	TX		07/13/2023		1,495		(93)			(93)		1,402	1,402			
100132080	LOS ANGELES	CA		10/13/2023		1,449		(55)			(55)		1,395	1,395			
100147706	PARKER	TX		04/05/2024		1,454		(183)			(183)		1,272	1,272			
100138423	GRAND PRAIRIE	TX		12/18/2023		1,136		(101)			(101)		1,035	1,035			
100162790	AMHERST	MA		08/12/2024		1,455		(59)			(59)		1,396	1,396			
100151177	SAN LUIS OBISPO	CA		05/10/2024		1,383		(116)			(116)		1,267	1,267			
100134735	LAS VEGAS	NV		10/30/2023		1,274		(41)			(41)		1,233	1,233			
100140216	HERNANDO BEACH	FL		01/11/2024		1,175		(56)			(56)		1,118	1,118			
100133910	ANTIOCH	CA		11/29/2023		1,069		(34)			(34)		1,035	1,035			
100115185	LINDEN	NJ		07/17/2023		1,805		(107)			(107)		1,698	1,698			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		6,727		377			377		7,105	7,105			
100134729	(NORTH HILLS AREA) LOS ANGELES	CA		10/30/2023		1,302		(40)			(40)		1,262	1,262			
100115278	BROOKLYN	NY		07/17/2023		1,443		(75)			(75)		1,368	1,368			
100134702	SAN JOSE	CA		10/30/2023		1,362		9			9		1,371	1,371			
100084626	WASHINGTON	DC		08/02/2022		1,170		112			112		1,282	1,282			
100129828	CORONA	CA		09/27/2023		1,315		(23)			(23)		1,292	1,292			
100175263	DENVER	CO		11/05/2024		1,426		(46)			(46)		1,380	1,380			
100175291	GREER	AZ		11/05/2024		1,669		(21)			(21)		1,648	1,648			
100148476	EL CAJON	CA		04/12/2024		1,463		(104)			(104)		1,360	1,360			
100148479	EL CAJON	CA		04/12/2024		1,463		(104)			(104)		1,360	1,360			
100161870	LOS ANGELES	CA		07/31/2024		1,283		(144)			(144)		1,139	1,139			
100067663	DAVIS	CA		09/23/2021		4,345		(127)			(127)		4,219	4,219			
100115123	NEWARK	NJ		07/17/2023		1,392		(70)			(70)		1,322	1,322			
100155893	PANAMA CITY BEACH	FL		06/17/2024		1,485		(66)			(66)		1,419	1,419			
100080758	ASHEVILLE	NC		03/24/2022		2,289		(223)			(223)		2,066	2,066			
100171891	PARKER	CO		10/17/2024		1,599		(83)			(83)		1,516	1,516			
100161774	RIVERHEAD	NY		07/31/2024		1,160		(111)			(111)		1,049	1,049			
100181323	HILLSBORO	OR		12/06/2024		1,057		(24)			(24)		1,032	1,032			
100147655	EVERETT	WA		04/04/2024		1,208		(148)			(148)		1,060	1,060			
100181197	POTOMAC	MD		12/06/2024		2,312		(8)			(8)		2,304	2,304			
100082890	WOODLAND	CA		05/17/2022		4,413		(291)			(291)		4,122	4,122			
100152273	RIVERTON	UT		05/17/2024		1,493		(21)			(21)		1,472	1,472			
100174370	ELLIJAY	GA		10/31/2024		1,343		(63)			(63)		1,280	1,280			
100145851	RANCHO MISSION VIEJO	CA		03/15/2024		1,424		(61)			(61)		1,364	1,364			
100135787	COOPER CITY	FL		11/10/2023		1,461		(52)			(52)		1,409	1,409			
100149852	LOS ANGELES	CA		04/29/2024		1,842		(98)			(98)		1,743	1,743			
100186769	COLORADO SPRINGS	CO		12/31/2024		1,273		(116)			(116)		1,157	1,157			
100110569	MIAMI	FL		06/30/2023		1,550		(12)			(12)		1,538	1,538			
100157731	MIAMI	FL		06/28/2024		2,167		(153)			(153)		2,014	2,014			
100182332	CAMANO ISLAND	WA		12/12/2024		1,605		96			96		1,701	1,701			
100186430	QUEEN CREEK	AZ		12/30/2024		1,503		4			4		1,507	1,507			
100120949	ORANGE BEACH	AL		08/30/2023		1,430		(2)			(2)		1,428	1,428			
100164864	SUWANEE	GA		08/26/2024		1,401		(96)			(96)		1,305	1,305			
100134377	PALM BEACH GARDENS	FL		10/27/2023		1,190		(111)			(111)		1,079	1,079			
100131688	OAKLEY	CA		10/06/2023		496							496	496			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168545	JERSEY CITY	NJ		09/25/2024		1,474		(70)			(70)		1,404	1,404			
100175983	TEMECULA	CA		11/14/2024		1,647		34			34		1,681	1,681			
100086949	DEERFIELD BEACH	FL		10/24/2022		1,445		31			31		1,476	1,476			
100076681	CARSON	CA		12/30/2021		4,317		(102)			(102)		4,216	4,216			
100186274	KENT	WA		12/27/2024		27,880		(467)			(467)		27,413	27,413			
100147191	NESCONSET	NY		03/28/2024		1,088		(108)			(108)		980	980			
100141081	NEWARK	NJ		01/30/2024		1,373		(90)			(90)		1,282	1,282			
100144624	KIHEI	HI		03/13/2024		1,398		(89)			(89)		1,309	1,309			
100138262	KING CITY	CA		12/15/2023		1,134		18			18		1,152	1,152			
100175713	CARLSBAD	CA		11/12/2024		1,625		3			3		1,628	1,628			
100132465	GAITHERSBURG	MD		11/03/2023		1,475		51			51		1,526	1,526			
100101578	PARAMUS	NJ		04/26/2023		2,399		(87)			(87)		2,312	2,312			
100171397	GREENBANK	WA		10/16/2024		1,426		(147)			(147)		1,279	1,279			
100151411	SHORELINE	WA		05/10/2024		1,427		(81)			(81)		1,346	1,346			
100142427	RANDOLPH	MA		03/08/2024		1,265							1,264	1,264			
100171196	PROVIDENCE	RI		11/22/2024		1,319		(153)			(153)		1,166	1,166			
100172174	ROYAL PALM BEACH	FL		10/17/2024		1,778		(157)			(157)		1,621	1,621			
100180602	PALMDALE	CA		11/26/2024		959		(83)			(83)		876	876			
100081417	FREMONT	CA		03/18/2022		3,017		184			184		3,201	3,201			
100143602	NEW BRITAIN	CT		02/21/2024		(27)		1,228			1,228		1,201	1,201			
100090023	NAPLES	FL		01/13/2023		967		(68)			(68)		899	899			
100141726	HARTLY	DE		01/30/2024		1,520		(37)			(37)		1,483	1,483			
100116048	SANDY SPRINGS	GA		07/20/2023		760		(67)			(67)		693	693			
100043479	BROOKLYN	NY		08/13/2020		(2,538)		4,405			4,405		1,867	1,867			
100151832	TAMPA	FL		05/10/2024		1,258		(74)			(74)		1,183	1,183			
100136921	MESA	AZ		11/28/2023		1,268		(28)			(28)		1,241	1,241			
100103658	KENNESAW	GA		05/08/2023		1,887		(88)			(88)		1,799	1,799			
100181374	RICHMOND	CA		12/06/2024		1,085		(106)			(106)		979	979			
100068495	CHULA VISTA	CA		08/25/2021		3,056		(125)			(125)		2,932	2,932			
100181504	JUNEAU	AK		12/06/2024		1,855		(92)			(92)		1,763	1,763			
100164823	DOYLESTOWN	PA		08/26/2024		1,483		(56)			(56)		1,428	1,428			
100117844	ROHNERT PARK	CA		07/20/2023		2,270		(56)			(56)		2,214	2,214			
100175613	PORTLAND	OR		11/12/2024		1,370		(46)			(46)		1,323	1,323			
100142566	CHICO	CA		02/08/2024		1,475		(92)			(92)		1,384	1,384			
100079768	SAN FRANCISCO	CA		04/08/2022		1,816		591			591		2,407	2,407			
100153487	COPIAGUE	NY		05/30/2024		825		(71)			(71)		754	754			
100186360	RANCHO SANTA MARGARITA	CA		12/30/2024		1,316		(73)			(73)		1,243	1,243			
100128158	NAPLES	FL		09/18/2023		1,428		(18)			(18)		1,410	1,410			
100086258	WESTPORT	CT		09/29/2022		1,600		(52)			(52)		1,548	1,548			
100182513	LEHI	UT		12/12/2024		1,520		(26)			(26)		1,494	1,494			
100151446	HOUSTON	TX		05/10/2024		1,420		12			12		1,432	1,432			
100110153	PERRIS	CA		06/29/2023		1,210		(122)			(122)		1,088	1,088			
100151644	CAPE CORAL	FL		05/10/2024		1,365		(87)			(87)		1,278	1,278			
100179967	MERIDIAN	ID		11/25/2024		1,345		(104)			(104)		1,242	1,242			
100164841	AGOURA HILLS	CA		08/26/2024		3,679		(2,602)			(2,602)		1,077	1,077			
100169499	KENNEBUNKPORT	ME		09/30/2024		1,472		(26)			(26)		1,447	1,447			
100157852	RAVENEL	SC		07/09/2024		1,324		(54)			(54)		1,270	1,270			
100120623	EL SEGUNDO	CA		08/18/2023		1,623		(69)			(69)		1,553	1,553			
100128265	SPOKANE	WA		09/14/2023		1,483		152			152		1,635	1,635			
100164612	SALUDA	NC		08/21/2024		1,255		72			72		1,327	1,327			
100185501	WESTLAKE	FL		12/20/2024		1,402		(143)			(143)		1,259	1,259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168535	PAUMA VALLEY	CA		09/25/2024		1,478		(118)			(118)		1,360	1,360			
100156455	PORTLAND	OR		06/24/2024		1,373		(67)			(67)		1,306	1,306			
100140298	NESKOWIN	OR		01/18/2024		1,353		(106)			(106)		1,247	1,247			
100143882	AVENTURA	FL		03/06/2024		1,457		(65)			(65)		1,392	1,392			
100164776	SELBYVILLE	DE		08/26/2024		11,605		(278)			(278)		11,327	11,327			
100079796	EL MONTE	CA		04/08/2022		1,795		(128)			(128)		1,667	1,667			
100153723	BRADENTON	FL		07/11/2024		1,232		22			22		1,254	1,254			
100074422	LAS VEGAS	NV		12/02/2021		2,409		(355)			(355)		2,054	2,054			
100142312	CLIFTON	NJ		03/15/2024		4,508		(152)			(152)		4,356	4,356			
100015824	LOS ANGELES	CA		02/27/2018		3,428		151			151		3,579	3,579			
100148201	SEVIERVILLE	TN		04/12/2024		7,014		(343)			(343)		6,671	6,671			
100147739	TAMPA	FL		04/08/2024		1,334		(30)			(30)		1,305	1,305			
100180744	HOUSTON	TX		11/26/2024		1,353		(186)			(186)		1,167	1,167			
100182479	AURORA	CO		12/12/2024		1,886		(53)			(53)		1,832	1,832			
100144094	NASHVILLE	TN		03/07/2024		1,385		(77)			(77)		1,308	1,308			
100101841	SAN DIEGO	CA		04/06/2023		1,396		(43)			(43)		1,353	1,353			
100165671	CALISTOGA	CA		10/04/2024		1,321		(45)			(45)		1,276	1,276			
100138056	RANCHO CUCAMONGA	CA		12/13/2023		2,488		(102)			(102)		2,386	2,386			
3310064386	WILDWOOD	NJ		04/30/2024		454,533							454,533	454,533			
100167542	PAWTUCKET	RI		10/31/2024		1,355		(153)			(153)		1,202	1,202			
100168752	LANDRUM	SC		09/26/2024		1,284		(125)			(125)		1,159	1,159			
100079859	SNOHOMISH	WA		04/25/2022		1,519		(255)			(255)		1,264	1,264			
100173714	FAYETTE	ME		10/30/2024		1,907		(103)			(103)		1,804	1,804			
100102802	SALT LAKE CITY	UT		06/22/2023		1,554		(84)			(84)		1,470	1,470			
100179798	BUNNELL	FL		11/21/2024		1,370		(128)			(128)		1,243	1,243			
100180779	SHERIDAN	WY		11/26/2024		1,474		(56)			(56)		1,418	1,418			
100132284	SHANDAKEN	NY		10/13/2023		1,446		104			104		1,550	1,550			
100179933	SHAPLEIGH	ME		11/25/2024		1,820		(106)			(106)		1,715	1,715			
100115312	OAKLAND	CA		07/17/2023		4,421		(13)			(13)		4,408	4,408			
100119339	PLANTATION	FL		07/31/2023		1,841		28			28		1,869	1,869			
100172994	MIAMI	FL		10/25/2024		1,537		(98)			(98)		1,439	1,439			
100115072	MANTECA	CA		07/14/2023		1,657		38			38		1,695	1,695			
100180136	MESA	AZ		11/25/2024		1,257		(68)			(68)		1,189	1,189			
100144070	BLAINE	WA		03/07/2024		1,427		(60)			(60)		1,367	1,367			
100136606	LOS ANGELES	CA		11/22/2023		1,259		(45)			(45)		1,213	1,213			
100159020	DANDRIDGE	TN		08/15/2024		1,406		(131)			(131)		1,275	1,275			
100176166	CHICAGO	IL		12/20/2024		1,286		(34)			(34)		1,252	1,252			
100164532	ANTIOCH	CA		08/21/2024		4,300		32			32		4,332	4,332			
100162515	WILTON MANORS	FL		08/12/2024		1,409		(89)			(89)		1,319	1,319			
100159204	FAR ROCKAWAY	NY		07/15/2024		1,379		(57)			(57)		1,322	1,322			
100173269	CRYSTAL BEACH	TX		10/30/2024		1,465		(138)			(138)		1,327	1,327			
100068159	DALY CITY	CA		08/25/2021		3,259		(95)			(95)		3,165	3,165			
100076851	GRANADA HILLS	CA		12/27/2021		2,221		(69)			(69)		2,152	2,152			
100055301	STUDIO CITY	CA		03/23/2021		2,600		(60)			(60)		2,540	2,540			
100000517	SAN JOSE	CA		09/27/2016		(448)		1,299			1,299		851	851			
100126386	SYLMAR	CA		08/30/2023		547		614			614		1,161	1,161			
100100443	YONKERS	NY		04/27/2023		1,787		130			130		1,916	1,916			
100137769	KNIGHTDALE	NC		12/08/2023		1,731		(81)			(81)		1,650	1,650			
100172677	WHITEFISH	MT		11/21/2024		1,512		(127)			(127)		1,385	1,385			
100166296	DEERFIELD BEACH	FL		10/23/2024		1,427		(125)			(125)		1,302	1,302			
100178398	SPRINGFIELD GARDENS	NY		11/21/2024		1,846		(213)			(213)		1,632	1,632			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129779	TACOMA	WA		09/27/2023		1,239		(117)			(117)		1,123	1,123			
100158581	SALINAS	CA		07/10/2024		1,687		(116)			(116)		1,571	1,571			
100089247	CHINO	CA		01/26/2023		1,448		(100)			(100)		1,348	1,348			
100185576	WILMINGTON	NC		12/20/2024		856		(125)			(125)		732	732			
100181314	MARLBOROUGH	MA		12/06/2024		1,162		(28)			(28)		1,134	1,134			
100153947	HIALEAH	FL		06/05/2024		1,062		(84)			(84)		978	978			
100115158	NEWARK	NJ		07/17/2023		(411)		1,729			1,729		1,318	1,318			
100030872	UNION CITY	CA		04/09/2019		2,821		178			178		2,999	2,999			
100176661	HILLSBOROUGH	NJ		11/15/2024		1,414		(119)			(119)		1,295	1,295			
100156049	CORAL SPRINGS	FL		06/18/2024		1,132		(112)			(112)		1,020	1,020			
100148026	BUENA PARK	CA		04/10/2024		1,448		192			192		1,640	1,640			
100147654	MIAMI	FL		04/04/2024		1,470		(5)			(5)		1,465	1,465			
100120556	RIVERSIDE	CA		08/18/2023		4,614		(247)			(247)		4,367	4,367			
100150978	ANNAPOLIS	MD		05/08/2024		1,393		(91)			(91)		1,302	1,302			
100118115	GLENDORA	CA		07/20/2023		1,767		320			320		2,087	2,087			
100119419	AROMAS	CA		07/31/2023		1,395		38			38		1,432	1,432			
100169338	WORCESTER	MA		09/27/2024		1,235		(58)			(58)		1,177	1,177			
100168796	MIAMI	FL		09/26/2024		1,344		(252)			(252)		1,091	1,091			
100129254	VALLEJO	CA		11/03/2023		1,304		(47)			(47)		1,257	1,257			
100168346	PANAMA CITY BEACH	FL		09/25/2024		2,532		(110)			(110)		2,422	2,422			
100181516	TAMPA	FL		12/06/2024		1,467		(150)			(150)		1,317	1,317			
100153237	MOUNTAIN CENTER AREA	CA		05/30/2024		1,390		(40)			(40)		1,350	1,350			
100156492	RIVERSIDE	CA		06/24/2024		1,341		(73)			(73)		1,268	1,268			
100107822	PEORIA	AZ		05/19/2023		1,517		(15)			(15)		1,502	1,502			
100100572	NORWALK	CA		04/27/2023		1,446		(87)			(87)		1,359	1,359			
100133137	COSTA MESA	CA		11/29/2023		1,334		68			68		1,402	1,402			
100150886	ANNAPOLIS	MD		05/08/2024		1,531		(47)			(47)		1,484	1,484			
100156546	TRUCKEE	CA		06/24/2024		1,344		(46)			(46)		1,298	1,298			
100101072	BROOKLYN	NY		04/28/2023		2,074		664			664		2,738	2,738			
100180179	GOOD HOPE	GA		11/25/2024		1,260		(160)			(160)		1,100	1,100			
100181508	PALATINE	IL		12/06/2024		1,312		(140)			(140)		1,172	1,172			
100077945	DORAL	FL		01/10/2022		2,828		(225)			(225)		2,604	2,604			
100144245	BEND	OR		03/08/2024		992		(123)			(123)		869	869			
100117951	ALHAMBRA	CA		07/20/2023		(2,415)		4,808			4,808		2,393	2,393			
100148552	HOWELL	NJ		04/12/2024		1,335		(26)			(26)		1,309	1,309			
100091649	RATHDRUM	ID		01/27/2023		758		(72)			(72)		686	686			
100149496	PEORIA	AZ		04/24/2024		1,809		(116)			(116)		1,693	1,693			
100148209	LYNNWOOD	WA		04/12/2024		1,515		(61)			(61)		1,454	1,454			
100116933	SAN DIEGO	CA		07/20/2023		1,923		2,093			2,093		4,016	4,016			
100135935	FULSHEAR	TX		11/15/2023		1,788		(139)			(139)		1,649	1,649			
100178253	ELGIN	SC		11/19/2024		3,778		(151)			(151)		3,627	3,627			
100131696	RIVERSIDE	CA		10/06/2023		1,319		92			92		1,411	1,411			
100088985	PORT CHESTER	NY		11/15/2022		807		237			237		1,044	1,044			
100115698	OAKLAND	CA		07/20/2023		1,480		(29)			(29)		1,451	1,451			
100087183	BRADENTON	FL		10/25/2022		2,152		386			386		2,537	2,537			
100133861	MADERA	CA		10/20/2023		790		2			2		792	792			
100161740	DORAL	FL		07/30/2024		1,593		(150)			(150)		1,442	1,442			
100142908	GRAPEVINE	TX		02/09/2024		1,206		(99)			(99)		1,106	1,106			
100171169	PALMDALE	CA		11/22/2024		3,312		(203)			(203)		3,109	3,109			
100139546	BERMUDA DUNES	CA		12/28/2023		1,093		(110)			(110)		983	983			
100140920	MIAMI	FL		02/26/2024		1,131		(163)			(163)		968	968			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116303	CORONA	CA		07/20/2023		1,842		1,233			1,233		3,075	3,075			
100173213	CYPRESS	TX		10/30/2024		1,765		(6)			(6)		1,759	1,759			
100136863	STONY BROOK	NY		11/27/2023		1,343		17			17		1,360	1,360			
100079292	MARYSVILLE	WA		02/28/2022		2,523		(142)			(142)		2,380	2,380			
100181663	SEATTLE	WA		12/11/2024		1,439		(112)			(112)		1,327	1,327			
100180053	MELBOURNE BEACH	FL		11/25/2024		1,449		(114)			(114)		1,335	1,335			
100158488	HEALDSBURG	CA		07/10/2024		276,946		(3,978)			(3,978)		272,967	272,967			
100163300	OCEAN PINES	MD		08/13/2024		1,131		(50)			(50)		1,080	1,080			
100120840	IRVINGTON	NJ		08/25/2023		1,135		(25)			(25)		1,110	1,110			
100155241	MILFORD	CT		07/19/2024		1,187		(133)			(133)		1,053	1,053			
100159633	LUMBERTON	NJ		08/23/2024		3,299		(129)			(129)		3,170	3,170			
100116355	PALISADES PARK	NJ		07/20/2023		3,960		2,709			2,709		6,669	6,669			
100109724	BRONX	NY		06/16/2023		1,471		(87)			(87)		1,385	1,385			
100156570	DOWNINGTOWN	PA		06/24/2024		1,329		(73)			(73)		1,256	1,256			
100172535	TACOMA	WA		10/23/2024		1,315		(105)			(105)		1,210	1,210			
100100803	BROOKFIELD	CT		04/28/2023		1,843		260			260		2,104	2,104			
100144264	BLUFFTON	SC		03/07/2024		1,653		(49)			(49)		1,605	1,605			
100174309	FENNVILLE	MI		10/31/2024		2,448		(84)			(84)		2,364	2,364			
100110225	GREENWICH	CT		06/30/2023		2,827		(3)			(3)		2,824	2,824			
100158584	KEARNY	NJ		07/10/2024		1,436		(41)			(41)		1,395	1,395			
100060115	LOS ANGELES	CA		06/25/2021		3,107		(206)			(206)		2,902	2,902			
100174167	WASHOUGAL	WA		10/31/2024		1,004		(151)			(151)		853	853			
100026810	BERKELEY	CA		09/26/2018		2,655		282			282		2,937	2,937			
100118986	COPPELL	TX		07/27/2023		1,516		(51)			(51)		1,465	1,465			
100140271	EVANSTON	IL		01/18/2024		1,268		(76)			(76)		1,192	1,192			
100115503	FONTANA	CA		07/17/2023		631		(89)			(89)		543	543			
100174374	LEWES	DE		10/31/2024		1,481		(81)			(81)		1,400	1,400			
100080907	FORT LAUDERDALE	FL		03/10/2022		1,802		(167)			(167)		1,635	1,635			
100079573	MODESTO	CA		04/25/2022		1,765		(195)			(195)		1,570	1,570			
100131966	SAN ANTONIO	TX		10/13/2023		102,595		(1,245)			(1,245)		101,350	101,350			
100160113	SAINT PETE BEACH	FL		07/17/2024		(20)		28			28		8	8			
100137182	GRANTS PASS	OR		11/28/2023		1,126		(89)			(89)		1,037	1,037			
100167416	CHIMACUM	WA		09/16/2024		1,665		(69)			(69)		1,596	1,596			
100117602	COCOA BEACH	FL		07/20/2023		1,551		(39)			(39)		1,512	1,512			
100175148	ESTERO	FL		11/05/2024		1,464		(113)			(113)		1,351	1,351			
100171730	POMONA	CA		10/17/2024		1,687		(90)			(90)		1,597	1,597			
100166164	CANON CITY	CO		09/09/2024		1,654		(123)			(123)		1,531	1,531			
100120382	PASADENA	CA		08/18/2023		6,647		(351)			(351)		6,296	6,296			
100151118	SEWICKLEY	PA		05/08/2024		1,360		(94)			(94)		1,266	1,266			
100153823	DANVERS	MA		07/10/2024		275		51			51		326	326			
100160499	BAKERSFIELD	CA		07/19/2024		841		(75)			(75)		766	766			
100117552	HUNTINGTON BEACH	CA		07/20/2023		1,870		495			495		2,365	2,365			
100169931	NAMPA	ID		11/08/2024		1,386		(74)			(74)		1,312	1,312			
100119018	TEMECULA	CA		07/27/2023		1,326		(56)			(56)		1,269	1,269			
100151984	HOLLYWOOD	FL		06/14/2024		1,023		(37)			(37)		987	987			
100135946	PORT SAINT JOE	FL		11/15/2023		823		60			60		883	883			
100169938	AUSTIN	TX		11/08/2024		3,166		(253)			(253)		2,914	2,914			
100167494	MARGATE	FL		10/31/2024		978		(148)			(148)		830	830			
100174078	COMPTON	CA		10/31/2024		1,325		(184)			(184)		1,141	1,141			
100128188	BRISTOL	TN		09/18/2023		2,975		216			216		3,191	3,191			
100164483	FREDERICKSBURG	VA		08/21/2024		5,495		(167)			(167)		5,329	5,329			

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100119029	SPOKANE	WA		07/27/2023		1,411		216			216		1,627	1,627			
100181308	HOMESTEAD	FL		12/06/2024		1,535		(110)			(110)		1,425	1,425			
100074120	RICHMOND	CA		12/09/2021		2,669		(359)			(359)		2,310	2,310			
100129754	NASHUA	NH		09/27/2023		1,122		(86)			(86)		1,037	1,037			
100151519	LATHROP	CA		05/10/2024		1,376		(74)			(74)		1,302	1,302			
100161463	HOWELL	NJ		07/30/2024		1,347		(106)			(106)		1,241	1,241			
100186785	WILDWOOD	MO		12/31/2024		1,619		(28)			(28)		1,591	1,591			
100130361	PHOENIX	AZ		09/28/2023		1,204		(212)			(212)		992	992			
100173417	CALIMESA	CA		10/29/2024		1,543		(140)			(140)		1,403	1,403			
100128768	SPRINGFIELD	VA		09/21/2023		3,260		(135)			(135)		3,125	3,125			
100086254	WEST PALM BEACH	FL		09/29/2022		1,684		(76)			(76)		1,608	1,608			
100031725	CENTENNIAL	CO		03/29/2019		2,233		374			374		2,606	2,606			
100067715	MADEIRA BEACH	FL		09/23/2021		3,344		86			86		3,431	3,431			
100156286	HENDERSON	NV		07/25/2024		1,147		(188)			(188)		959	959			
100102786	IMPERIAL	CA		06/22/2023		1,126		15			15		1,141	1,141			
100164745	FREELAND	WA		08/26/2024		1,768		(82)			(82)		1,686	1,686			
100091082	MISSION VIEJO	CA		01/31/2023		713		(51)			(51)		662	662			
100180001	BRANSON	MO		11/25/2024		954		(61)			(61)		893	893			
100103772	SANTA ANA	CA		05/10/2023		1,441		(101)			(101)		1,340	1,340			
100102659	RICHMOND	TX		06/22/2023		16,350		(879)			(879)		15,471	15,471			
100169703	YONKERS	NY		09/30/2024		1,530		(67)			(67)		1,463	1,463			
100175242	DENVER	CO		11/05/2024		1,406		(45)			(45)		1,361	1,361			
100081388	BOISE	ID		03/18/2022		3,326		196			196		3,521	3,521			
100159014	PALM HARBOR	FL		08/15/2024		313,550		(12,400)			(12,400)		301,150	301,150			
100149507	DENVER	CO		04/26/2024		1,649		(62)			(62)		1,586	1,586			
100176923	COLORADO SPRINGS	CO		11/15/2024		1,439		(156)			(156)		1,283	1,283			
100180222	SPOKANE VALLEY	WA		11/25/2024		1,419		(64)			(64)		1,355	1,355			
100087343	MELVILLE	NY		10/25/2022		2,068		687			687		2,756	2,756			
100077831	NORTH HOLLYWOOD	CA		01/14/2022		3,115		(48)			(48)		3,067	3,067			
100102498	NAMPA	ID		06/07/2023		1,435		(59)			(59)		1,376	1,376			
100132252	LEWES	DE		10/13/2023		1,009		(81)			(81)		928	928			
100142336	SUFFERN	NY		03/15/2024		1,215		(193)			(193)		1,023	1,023			
100136909	SNOHOMISH	WA		11/27/2023		3,104		213			213		3,317	3,317			
100080928	LAVEEN	AZ		03/17/2022		2,648		(201)			(201)		2,446	2,446			
100166409	TILLAMOOK	OR		10/31/2024		958		(87)			(87)		871	871			
100164969	LOWELL	MA		08/28/2024		1,166		(40)			(40)		1,126	1,126			
100119304	WAXHAW	NC		07/31/2023		1,647		15			15		1,662	1,662			
100163959	JOSHUA TREE	CA		10/04/2024		1,205		(25)			(25)		1,180	1,180			
100141251	SPRING VALLEY	NY		01/30/2024		985		(66)			(66)		919	919			
100142520	TRACY	CA		02/08/2024		1,385		(95)			(95)		1,290	1,290			
100102494	AUSTIN	TX		06/07/2023		1,039		(176)			(176)		863	863			
100159051	ORANGEVALE	CA		08/15/2024		1,066		(156)			(156)		910	910			
100169313	BRONX	NY		09/27/2024		1,310		(92)			(92)		1,218	1,218			
100143507	SAN JOSE	CA		02/22/2024		1,383		(18)			(18)		1,365	1,365			
100186005	MARIPOSA	CA		12/27/2024		909		(133)			(133)		776	776			
100054062	HEMPSTEAD	NY		03/23/2021		2,145		(287)			(287)		1,858	1,858			
100087459	DOWNEY	CA		10/25/2022		1,998		266			266		2,264	2,264			
100157948	TULSA	OK		07/09/2024		1,327		(40)			(40)		1,287	1,287			
100154149	SURPRISE	AZ		07/11/2024		1,371		34			34		1,405	1,405			
100156535	ASHLAND CITY	TN		06/24/2024		1,348		(82)			(82)		1,266	1,266			
100119213	PHILADELPHIA	PA		07/31/2023		1,511							1,511	1,511			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101768	ARVERNE	NY		03/31/2023		1,255		(93)			(93)		1,162	1,162			
100148775	NAPLES	FL		04/17/2024		1,296		(73)			(73)		1,223	1,223			
100148196	LYNNWOOD	WA		04/12/2024		1,610		(54)			(54)		1,556	1,556			
100118150	SAUGUS	CA		07/20/2023		1,350		(156)			(156)		1,194	1,194			
100079740	BAY HARBOR ISLAND	FL		04/25/2022		1,727		(103)			(103)		1,623	1,623			
100103276	FORT LAUDERDALE	FL		04/27/2023		1,930		(7)			(7)		1,923	1,923			
100156430	ESCONDIDO	CA		06/24/2024		1,249		(95)			(95)		1,154	1,154			
100174124	WATSONVILLE	CA		10/31/2024		1,627		(168)			(168)		1,459	1,459			
100132357	LOS ANGELES	CA		11/03/2023		837		104			104		941	941			
100133648	PALM DESERT	CA		10/23/2023		990		174			174		1,164	1,164			
100158101	MIAMI	FL		07/09/2024		1,363		(13)			(13)		1,350	1,350			
100156051	MIAMI	FL		06/18/2024		8,347		(524)			(524)		7,822	7,822			
100174275	EATONTON	GA		10/31/2024		1,372		(106)			(106)		1,265	1,265			
100162593	MARS HILL	NC		08/12/2024		1,256		(63)			(63)		1,192	1,192			
100143168	DAVENPORT	FL		02/16/2024		1,243		(54)			(54)		1,190	1,190			
100138298	TILTON	NH		12/18/2023		1,226		18			18		1,244	1,244			
100173768	CELINA	TX		10/30/2024		1,001		(148)			(148)		854	854			
100117920	RALEIGH	NC		07/20/2023		1,004		(86)			(86)		918	918			
100175969	TEMECULA	CA		11/14/2024		1,624		34			34		1,658	1,658			
100179440	PITTSBURG	CA		11/21/2024		1,646		133			133		1,778	1,778			
100100603	NASHVILLE	TN		04/27/2023		1,304		(78)			(78)		1,226	1,226			
100175717	KATY	TX		11/12/2024		1,570		(176)			(176)		1,395	1,395			
100186002	ELIZABETH	NJ		12/27/2024		1,242		(77)			(77)		1,166	1,166			
100148892	MOUNTAIN HOUSE	CA		04/17/2024		2,522		(106)			(106)		2,416	2,416			
100150204	MANVEL	TX		04/30/2024		1,175		(173)			(173)		1,002	1,002			
100174373	SPOKANE	WA		10/31/2024		1,362		(47)			(47)		1,315	1,315			
100169610	MENIFEE	CA		09/30/2024		1,155		(85)			(85)		1,070	1,070			
100103377	KAPOLEI	HI		06/16/2023		1,499		(169)			(169)		1,330	1,330			
100163363	LANCASTER	CA		09/27/2024		1,083		(125)			(125)		958	958			
100101060	LAWRENCE	NY		04/28/2023		5,790		2,471			2,471		8,260	8,260			
100180579	VENTURA	CA		11/26/2024		1,909		(207)			(207)		1,702	1,702			
100167101	CAPE CORAL	FL		09/13/2024		753		(88)			(88)		665	1,033		368	368
100103773	MANTEO	NC		05/10/2023		1,434		(63)			(63)		1,371	1,371			
100071480	VALLEJO	CA		10/26/2021		2,469		(72)			(72)		2,397	2,397			
100169951	MANSFIELD	TX		11/08/2024		1,531		(152)			(152)		1,380	1,380			
100103715	TRACY	CA		05/08/2023		1,280		(125)			(125)		1,155	1,155			
100141753	MOUNT LAUREL	NJ		01/30/2024		869		(77)			(77)		791	791			
100147578	LOS ANGELES	CA		04/04/2024		1,308		(71)			(71)		1,237	1,237			
100158768	COROLLA	NC		07/10/2024		1,734		(48)			(48)		1,687	1,687			
100141508	BAKERSFIELD	CA		01/30/2024		1,164		(113)			(113)		1,051	1,051			
403050660	YORK	PA		06/28/2024		2,047		(939)			(939)		1,108	1,108			
100114657	RANCHO CUCAMONGA	CA		06/29/2023		4,867		28			28		4,894	4,894			
100172397	HOLLISTER	CA		10/23/2024		1,369		(124)			(124)		1,245	1,245			
100118029	GARDEN GROVE	CA		07/20/2023		1,679		435			435		2,114	2,114			
100178487	SPOKANE VALLEY	WA		11/21/2024		1,215		(172)			(172)		1,043	1,043			
100142868	PLANTATION	FL		02/09/2024		1,348		(110)			(110)		1,238	1,238			
100134456	NORTH ARLINGTON	NJ		10/30/2023		1,114		(92)			(92)		1,022	1,022			
100163997	WORCESTER	MA		08/21/2024		1,178		(101)			(101)		1,076	1,076			
100103059	MIAMI	FL		06/22/2023		2,756		782			782		3,538	3,538			
100159446	FARRAGUT	TN		07/15/2024		1,387		(122)			(122)		1,265	1,265			
100064204	WAIPAHU	HI		07/01/2021		3,942		538			538		4,480	4,480			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067702	MILPITAS	CA		09/23/2021		3,192		(98)			(98)		3,095	3,095			
100129421	GATLINBURG	TN		09/29/2023		1,628		32			32		1,660	1,660			
100165450	SANTA PAULA	CA		08/29/2024		1,335		(93)			(93)		1,242	1,242			
100168528	SEDONA	AZ		09/25/2024		1,558		(146)			(146)		1,411	1,411			
100091419	TAKOMA PARK	MD		02/22/2023		1,582		(28)			(28)		1,553	1,553			
100120387	WILDOMAR	CA		08/18/2023		1,443		(56)			(56)		1,387	1,387			
100120760	ORANGE BEACH	AL		08/25/2023		1,157		23			23		1,180	1,180			
100169252	IRVINGTON	NJ		09/27/2024		1,232		(106)			(106)		1,126	1,126			
100162048	PARK CITY	UT		07/31/2024		1,412		(131)			(131)		1,281	1,281			
100185591	BOERNE	TX		12/20/2024		12,186		(548)			(548)		11,638	11,638			
100147696	BRIGHTON	CO		04/05/2024		895		(70)			(70)		825	825			
100156493	LAKE HARMONY	PA		06/24/2024		1,322		(63)			(63)		1,258	1,258			
100102368	TOOELE	UT		06/07/2023		1,492		44			44		1,536	1,536			
100143169	ISLAND PARK	ID		02/16/2024		1,463		(75)			(75)		1,388	1,388			
100139246	SANTA CLARITA	CA		12/28/2023		1,214		(56)			(56)		1,158	1,158			
100161429	REHOBOTH BEACH	DE		07/29/2024		1,341		(91)			(91)		1,249	1,249			
100078717	FORT LEE	NJ		02/02/2022		2,777		(92)			(92)		2,685	2,685			
100151374	VENTURA	CA		05/10/2024		1,384		(97)			(97)		1,288	1,288			
100083103	REDONDO BEACH	CA		05/26/2022		1,933		370			370		2,303	2,303			
100156009	ROCKVILLE	MD		06/18/2024		1,357		(160)			(160)		1,197	1,197			
100138136	SUWANEE	GA		12/14/2023		1,278		37			37		1,314	1,314			
100109017	ROYSE CITY	TX		05/31/2023		1,111		(125)			(125)		986	986			
100166982	LYNN	MA		09/13/2024		1,297		(55)			(55)		1,242	1,242			
100174827	FAR ROCKAWAY	NY		10/31/2024		1,445		(18)			(18)		1,428	1,428			
100160546	PITTSBURG	CA		07/19/2024		1,096		(71)			(71)		1,025	1,025			
100175886	TOWNSEND	WI		11/14/2024		1,506		(25)			(25)		1,481	1,481			
100071539	ANAHEIM	CA		10/14/2021		3,378		(232)			(232)		3,146	3,146			
100135445	NEWNAN	GA		11/13/2023		1,355		43			43		1,399	1,399			
100137969	WARREN	VT		12/13/2023		1,213		42			42		1,255	1,255			
100100376	HASBROUCK HEIGHTS	NJ		04/27/2023		1,991		343			343		2,333	2,333			
100091002	COMPTON	CA		01/31/2023		2,054		(213)			(213)		1,841	1,841			
100088189	TEMPLE CITY	CA		10/13/2022		2,439		(208)			(208)		2,231	2,231			
100115573	GULF SHORES	AL		07/19/2023		1,942		(106)			(106)		1,835	1,835			
100116914	MIAMI	FL		07/20/2023		1,645		1,148			1,148		2,794	2,794			
100081377	SEASIDE PARK	NJ		03/18/2022		2,923		232			232		3,155	3,155			
100079888	TOWSON	MD		04/25/2022		1,694		(114)			(114)		1,580	1,580			
100065835	RANCHO MIRAGE	CA		07/23/2021		3,028		(274)			(274)		2,753	2,753			
4010045383	TRENTON	NY		02/02/2023		1,453		(90)			(90)		1,363	1,363			
100048218	BROOKLYN	NY		11/20/2020		1,858		(411)			(411)		1,446	1,446			
100070412	BERKELEY	CA		09/23/2021		3,460		(78)			(78)		3,382	3,382			
100155131	BEND	OR		07/19/2024		566		1,079			1,079		1,645	1,645			
100157685	WINSTON	GA		06/28/2024		1,313		(125)			(125)		1,188	1,188			
100133563	LAS VEGAS	NV		10/23/2023		1,339		3			3		1,342	1,342			
100168015	SAINT GEORGE	UT		09/20/2024		1,020		(110)			(110)		910	910			
100118963	BEND	OR		07/27/2023		1,306		2			2		1,308	1,308			
100159558	LONG BEACH	CA		07/15/2024		1,371		(62)			(62)		1,309	1,309			
100138097	MIAMI	FL		12/13/2023		1,778		(110)			(110)		1,668	1,668			
100080414	RICHMOND	TX		04/14/2022		2,720		(163)			(163)		2,557	2,557			
100137713	MIAMI	FL		12/08/2023		1,460		61			61		1,521	1,521			
100182329	LONGBOAT KEY	FL		12/12/2024		2,238		102			102		2,340	2,340			
100151682	WASHINGTON	DC		05/10/2024		5,059		(60)			(60)		4,999	4,999			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139243	IRVINE	CA		12/28/2023		1,186		(48)			(48)		1,138	1,138			
100120785	MOUNT JULIET	TN		08/25/2023		1,353		(142)			(142)		1,211	1,211			
100108897	LAKESIDE	CA		05/31/2023		740		(31)			(31)		709	709			
100141319	PALM HARBOR	FL		01/30/2024		381		(90)			(90)		290	290			
100174137	TURLOCK	CA		10/31/2024		1,142		(114)			(114)		1,028	1,028			
100101650	PERTH AMBOY	NJ		04/26/2023		1,695		32			32		1,727	1,727			
100153162	SCOTTSDALE	AZ		05/28/2024		1,938		1,631			1,631		3,569	3,569			
100151181	SEVIERVILLE	TN		05/10/2024		1,325		(68)			(68)		1,257	1,257			
100153394	SELDEN	NY		05/29/2024		957		11			11		968	968			
100130166	FORT LAUDERDALE	FL		11/15/2023		1,076		(5)			(5)		1,071	1,071			
100146910	HOT SPRINGS	AR		03/26/2024		1,468		(56)			(56)		1,412	1,412			
100149326	OKLAHOMA CITY	OK		04/24/2024		1,491		(63)			(63)		1,428	1,428			
100161292	COMPTON	CA		07/25/2024		3,927		(159)			(159)		3,767	3,767			
100107883	ELWOOD	UT		06/29/2023		1,485		(62)			(62)		1,423	1,423			
100112413	MCDONOUGH	GA		06/29/2023		1,487		1,688			1,688		3,175	3,175			
100181299	MIDDLETOWN	NJ		12/06/2024		1,664		(64)			(64)		1,600	1,600			
100143397	HUNTINGTON BEACH	CA		02/16/2024		2,988		(73)			(73)		2,915	2,915			
100147822	EDGEWOOD	WA		04/08/2024		1,506		(76)			(76)		1,431	1,431			
100136021	CLOVIS	CA		11/16/2023		1,362		48			48		1,410	1,410			
100163344	JURUPA VALLEY	CA		08/13/2024		1,231		24			24		1,255	1,255			
100181205	EL MONTE	CA		12/06/2024		1,311		(53)			(53)		1,257	1,257			
100135922	WOODHAVEN	NY		11/13/2023		1,341		46			46		1,386	1,386			
100100256	HICKSVILLE	NY		03/17/2023		1,417		(130)			(130)		1,287	1,287			
100171286	NAPA	CA		10/16/2024		1,447		(215)			(215)		1,232	1,232			
100065813	WAYNE	NJ		07/23/2021		3,719		(332)			(332)		3,386	3,386			
100142876	COLLEGE STATION	TX		02/09/2024		1,150		(78)			(78)		1,073	1,073			
100137364	BABYLON	NY		12/01/2023		1,339							1,339	1,339			
100153919	DAVENPORT	FL		06/05/2024		4,239		399			399		4,638	4,638			
100164851	PLAYA DEL REY	CA		08/26/2024		333,132		(12,586)			(12,586)		320,546	320,546			
100119422	BROKEN BOW	OK		07/31/2023		1,602		7			7		1,609	1,609			
100075215	FORT WORTH	TX		12/01/2021		2,954		(53)			(53)		2,901	2,901			
100129297	SACRAMENTO	CA		09/25/2023		1,399		62			62		1,461	1,461			
100090756	KATY	TX		02/28/2023		575		(46)			(46)		528	528			
100168539	CRIPPLE CREEK	CO		09/25/2024		1,319		(63)			(63)		1,257	1,257			
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022		1,836		74			74		1,910	1,910			
100166391	NORRISTOWN	PA		10/24/2024		3,125		(96)			(96)		3,029	3,029			
100134296	GLENN DALE	MD		10/27/2023		1,034		34			34		1,068	1,068			
100023563	SAN DIEGO	CA		09/04/2018		4,028		(133)			(133)		3,895	3,895			
100170174	ESTERO	FL		10/08/2024		1,598		(92)			(92)		1,506	1,506			
100152585	DUCK KEY	FL		05/17/2024		1,244		68			68		1,312	1,312			
100157735	YONKERS	NY		06/28/2024		829		(3)			(3)		825	825			
100101556	NORTH WILDWOOD	NJ		04/26/2023		1,668		11			11		1,678	1,678			
100057821	SAN JOSE	CA		06/30/2021		3,323		(143)			(143)		3,179	3,179			
100118024	RANCHO CUCAMONGA	CA		07/20/2023		(912)		2,862			2,862		1,949	1,949			
100182478	DALLAS	TX		12/12/2024		1,485		(4)			(4)		1,481	1,481			
100140228	NORWALK	CT		01/11/2024		1,150		(53)			(53)		1,098	1,098			
100160917	NEWPORT	RI		07/24/2024		1,351		(96)			(96)		1,255	1,255			
100144627	CAREY	ID		03/13/2024		1,163		(66)			(66)		1,097	1,097			
100103621	DALLAS	TX		05/08/2023		510		832			832		1,342	1,342			
100175979	MENIFEE	CA		11/14/2024		1,542		(62)			(62)		1,480	1,480			
100150505	JACKSONVILLE	FL		05/03/2024		1,569		69			69		1,639	1,639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029352	KISSIMMEE	FL		10/26/2018		1,493		87			87		1,580	1,580			
100110735	MIAMI	FL		08/11/2023		1,020		(18)			(18)		1,002	1,002			
100136390	DISCOVERY BAY	CA		11/20/2023		1,473		224			224		1,697	1,697			
100109641	OAKLAND	CA		06/14/2023		2,453		(266)			(266)		2,187	2,187			
100115676	WESLEY CHAPEL	FL		07/20/2023		92,558		(830)			(830)		91,728	91,728			
100055374	SAN DIEGO	CA		03/23/2021		2,595		(203)			(203)		2,392	2,392			
100102685	ROCKVILLE	MD		06/22/2023		1,511		(115)			(115)		1,397	1,397			
100100551	SIMI VALLEY	CA		04/27/2023		1,319		(82)			(82)		1,237	1,237			
100103881	LINDENHURST	NY		05/10/2023		305		1,374			1,374		1,679	1,679			
100172154	SOUTHAMPTON	PA		10/17/2024		1,414		(138)			(138)		1,275	1,275			
100166454	GYPSUM	CO		10/31/2024		1,291		(179)			(179)		1,112	1,112			
100176144	LA MESA	CA		12/20/2024		1,353		(132)			(132)		1,221	1,221			
100154078	FRESNO	CA		06/06/2024		1,316		(67)			(67)		1,249	1,249			
100173196	LAS VEGAS	NV		10/30/2024		1,672		(38)			(38)		1,634	1,634			
100147015	FALLS CHURCH	VA		03/27/2024		1,517		(24)			(24)		1,493	1,493			
100143250	MERIDIAN	CA		02/16/2024		1,578		(98)			(98)		1,480	1,480			
100100975	CLEARWATER	FL		04/28/2023		2,125		1,066			1,066		3,191	3,191			
100076708	LA MIRADA	CA		12/30/2021		3,018		(109)			(109)		2,909	2,909			
100068238	WASHINGTON	DC		08/25/2021		3,222		(33)			(33)		3,189	3,189			
100103322	LAKE ELSINORE	CA		04/28/2023		1,230		(14)			(14)		1,216	1,216			
100153105	FERNDALE	CA		06/27/2024		1,402		(82)			(82)		1,320	1,320			
100160108	ANAHEIM	CA		07/17/2024		1,423		(39)			(39)		1,384	1,384			
100146637	MANTECA	CA		03/20/2024		1,245		(82)			(82)		1,163	1,163			
100150098	STAMFORD	CT		06/14/2024		1,366		(119)			(119)		1,247	1,247			
100108228	WHITTIER	CA		05/24/2023		940		(151)			(151)		789	789			
100119086	FORT WALTON BEACH	FL		07/31/2023		1,353		(91)			(91)		1,262	1,262			
100182344	CLARKSVILLE	TN		12/12/2024		1,284		(52)			(52)		1,232	1,232			
100071919	KEY BISCAYNE	FL		11/19/2021		2,764		(355)			(355)		2,408	2,408			
100171449	KENMORE	WA		10/16/2024		1,588		(97)			(97)		1,491	1,491			
100120054	FORT LAUDERDALE	FL		08/11/2023		1,615		36			36		1,651	1,651			
100171951	GATLINBURG	TN		10/17/2024		1,435		(49)			(49)		1,386	1,386			
100180328	SAN ANTONIO	TX		11/25/2024		1,641		131			131		1,772	1,772			
100131902	CAROLINA BEACH	NC		10/13/2023		101,677		(305)			(305)		101,372	101,372			
100151270	LOWELL	MA		05/10/2024		1,409		(97)			(97)		1,312	1,312			
100166426	WASHINGTON	DC		10/31/2024		1,427		(161)			(161)		1,266	1,266			
100015794	VAN NUYS	CA		02/02/2018		2,184		(220)			(220)		1,965	1,965			
100116512	CONCORD	CA		07/20/2023		1,933		1,239			1,239		3,172	3,172			
100083899	TACOMA	WA		07/12/2022		995		125			125		1,120	1,120			
100179507	SAVANNAH	GA		11/21/2024		1,525		(18)			(18)		1,507	1,507			
100169973	FRONT ROYAL	VA		11/08/2024		1,185		(160)			(160)		1,025	1,025			
100117795	NORTH HILLS AREA CITY OF LOS	CA		07/20/2023		382		1,079			1,079		1,461	1,461			
100158471	BLACKSBURG	VA		07/10/2024		1,394		(80)			(80)		1,314	1,314			
100182049	CHICAGO	IL		12/12/2024		1,551		130			130		1,681	1,681			
100172970	JONESBORO	AR		10/25/2024		1,548		(53)			(53)		1,495	1,495			
100135419	RICHMOND	VA		11/13/2023		1,260		(24)			(24)		1,236	1,236			
100135585	SAN DIEGO	CA		11/09/2023		1,096		(19)			(19)		1,077	1,077			
100137847	SAN JOSE	CA		12/08/2023		649		618			618		1,267	1,267			
100153600	JAMAICA	NY		05/31/2024		2,944		(211)			(211)		2,732	2,732			
100115172	NEWARK	NJ		07/17/2023		1,349		(72)			(72)		1,277	1,277			
100158557	LINDENHURST	NY		07/10/2024		4,689		(243)			(243)		4,445	4,445			
100120581	CONCORD	CA		08/18/2023		2,866		(4)			(4)		2,862	2,862			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114953	DENVER	CO		07/14/2023		1,401		(127)			(127)		1,274	1,274			
100168603	TRUCKEE	CA		09/25/2024		1,053		(51)			(51)		1,003	1,003			
100137788	EAGLE RIVER	AK		12/08/2023		1,470		(53)			(53)		1,416	1,416			
100091767	JUNE LAKE	CA		01/30/2023		1,261		(156)			(156)		1,106	1,106			
100156537	DELRAY BEACH	FL		06/24/2024		1,359		(56)			(56)		1,303	1,303			
100141537	GLENDORA	CA		01/30/2024		1,077		(78)			(78)		999	999			
100138393	EL CAJON	CA		12/18/2023		1,010		(75)			(75)		936	936			
100014445	EAST ELMHURST	NY		09/27/2017		1,270		158			158		1,428	1,428			
100141164	STATEN ISLAND	NY		01/30/2024		1,235		(48)			(48)		1,187	1,187			
100090771	LOS ANGELES	CA		02/28/2023		1,067		(160)			(160)		907	907			
100139167	FALL RIVER	MA		12/28/2023		870		(84)			(84)		787	787			
100169720	CAMARILLO	CA		09/30/2024		1,342		(47)			(47)		1,295	1,295			
100135029	SAN PABLO	CA		10/30/2023		1,232		(31)			(31)		1,201	1,201			
100182315	BERKELEY	CA		12/12/2024		1,479		(5)			(5)		1,475	1,475			
100078244	LACEY	WA		02/10/2022		2,163		(124)			(124)		2,040	2,040			
100140319	LEWISTOWN	MT		01/18/2024		1,247		(66)			(66)		1,181	1,181			
100068133	HAYWARD	CA		08/25/2021		3,009		(104)			(104)		2,904	2,904			
100055435	PONTE VEDRA BEACH	FL		03/23/2021		1,279		(295)			(295)		984	984			
100100566	PLEASANT VIEW	UT		04/27/2023		1,260		(77)			(77)		1,183	1,183			
100186004	NEW BUFFALO	MI		12/27/2024		1,196		(112)			(112)		1,084	1,084			
100158883	KENT	WA		07/12/2024		1,407		(82)			(82)		1,325	1,325			
100174230	CHARLOTTE	NC		10/31/2024		1,355		(86)			(86)		1,269	1,269			
100143883	LAKE WALES	FL		03/06/2024		1,387		(93)			(93)		1,294	1,294			
100149202	SOUTH GATE	CA		04/22/2024		1,321		(156)			(156)		1,165	1,165			
100134817	LOS ANGELES ARLETA AREA	CA		10/30/2023		817		272			272		1,088	1,088			
100151236	LONG BEACH	CA		05/10/2024		1,425		(33)			(33)		1,392	1,392			
100147103	RIDGEFIELD PARK	NJ		03/28/2024		4,682		(309)			(309)		4,374	4,374			
100172590	PEABODY	MA		10/23/2024		17,295		(575)			(575)		16,720	16,720			
100120743	TENAFLY	NJ		08/25/2023		1,438		52			52		1,490	1,490			
100119466	BELMAR	NJ		07/31/2023		1,568		(10)			(10)		1,558	1,558			
100119683	NEWARK	NJ		08/08/2023		1,254		(59)			(59)		1,195	1,195			
100109840	NORTH MIAMI BEACH	FL		06/22/2023		(519)		1,760			1,760		1,241	1,241			
100149955	ELIZABETH	NJ		06/07/2024		1,179		(46)			(46)		1,134	1,134			
100117585	ANTIOCH	CA		07/20/2023		124		1,467			1,467		1,591	1,591			
100182660	MEMPHIS	TN		12/12/2024		1,435		(7)			(7)		1,428	1,428			
100176910	BRENTWOOD	TN		11/15/2024		154		1,190			1,190		1,344	1,344			
100150595	GRAPEVINE	TX		05/03/2024		1,364		(105)			(105)		1,259	1,259			
100138772	SUGAR LAND	TX		12/21/2023		916		(127)			(127)		789	789			
100172473	LAKE ELSINORE	CA		10/23/2024		1,594		12			12		1,606	1,606			
100165901	CASTROVILLE	CA		08/30/2024		12,984		(492)			(492)		12,492	12,492			
100160516	PHOENIX	AZ		07/19/2024		1,224		(94)			(94)		1,130	1,130			
100131616	KISSIMMEE	FL		10/06/2023		1,408		109			109		1,518	1,518			
100035842	KAILUA KONA	HI		08/21/2019		3,104		(190)			(190)		2,915	2,915			
100134640	PHILADELPHIA	PA		10/30/2023		441		822			822		1,263	1,263			
100158917	TRUCKEE	CA		07/12/2024		1,797		(116)			(116)		1,680	1,680			
100152499	ESTERO	FL		05/17/2024		1,646		9			9		1,655	1,655			
100109091	NORWALK	CT		06/05/2023		919		(52)			(52)		868	868			
100182611	ALDIE	VA		12/12/2024		1,597		(34)			(34)		1,563	1,563			
100148707	MIAMI	FL		04/17/2024		1,360		(73)			(73)		1,287	1,287			
100142603	SALT LAKE CITY	UT		02/08/2024		1,223		(47)			(47)		1,176	1,176			
100027953	BRONX	NY		10/26/2018		2,324		384			384		2,709	2,709			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148631	MESA	AZ		05/15/2024		1,401		(13)			(13)		1,387	1,387			
100143283	SNOQUALMIE PASS	WA		02/16/2024		1,360		(88)			(88)		1,272	1,272			
100119250	LAKEHEAD	CA		07/31/2023		3,293		(84)			(84)		3,209	3,209			
100067689	SAN LEANDRO	CA		09/23/2021		3,140		(71)			(71)		3,068	3,068			
100014764	METAMORA	IL		10/30/2017		8,257		138			138		8,395	8,395			
100089067	OAKHURST	NJ		01/06/2023		1,521		(41)			(41)		1,481	1,481			
100163345	LOS ANGELES	CA		08/13/2024		1,101		(223)			(223)		877	877			
100152842	SANTA PAULA	CA		05/22/2024		9,468		(272)			(272)		9,196	9,196			
100129525	IDAHO FALLS	ID		09/29/2023		1,383		(67)			(67)		1,316	1,316			
100133931	LANSDALE	PA		10/25/2023		1,438		(42)			(42)		1,396	1,396			
100079395	SPRING VALLEY	CA		03/17/2022		2,694		(143)			(143)		2,551	2,551			
100180620	DELAND	FL		11/26/2024		1,345		(114)			(114)		1,231	1,231			
100163995	EAST BRUNSWICK	NJ		08/21/2024		2,994		(254)			(254)		2,741	2,741			
100170147	GAINESVILLE	GA		10/08/2024		1,306		(126)			(126)		1,180	1,180			
100115088	MANTECA	CA		07/14/2023		1,556		3			3		1,559	1,559			
100171588	OREM	UT		10/16/2024		1,705		(45)			(45)		1,661	1,661			
100181507	MIAMI	FL		12/06/2024		5,259		(578)			(578)		4,681	4,681			
100148831	BROKEN BOW	OK		04/17/2024		1,299		(61)			(61)		1,238	1,238			
100166327	PALM SPRINGS	CA		10/24/2024		1,347		(174)			(174)		1,173	1,173			
100133386	MOSELEY	VA		11/21/2023		1,260		(35)			(35)		1,225	1,225			
100162751	CHARLOTTE	NC		08/12/2024		1,350		(96)			(96)		1,254	1,254			
100182680	BRADENTON	FL		12/12/2024		14,607		(276)			(276)		14,330	14,330			
100165651	BUCKEYE	AZ		10/04/2024		1,275		(113)			(113)		1,162	1,162			
100117743	TAMPA	FL		07/20/2023		543		881			881		1,424	1,424			
100170390	NAPA	CA		10/09/2024		2,930		70			70		3,000	3,000			
100068147	SAN DIEGO	CA		08/25/2021		3,199		(51)			(51)		3,148	3,148			
100159934	HIALEAH	FL		08/16/2024		4,290		(188)			(188)		4,102	4,102			
100169345	COMPTON	CA		09/27/2024		1,354		(138)			(138)		1,216	1,216			
100175645	TACOMA	WA		11/12/2024		1,446		(117)			(117)		1,329	1,329			
100136066	SAN TAN VALLEY	AZ		11/16/2023		904		(46)			(46)		857	857			
100100399	NORTH GRAFTON	MA		04/27/2023		2,055		562			562		2,617	2,617			
100161757	FLANDERS	NY		07/31/2024		1,214		(113)			(113)		1,102	1,102			
100148484	EMERALD ISLE	NC		04/12/2024		1,351		(92)			(92)		1,259	1,259			
100078471	GILROY	CA		01/25/2022		703		(61)			(61)		643	643			
100153673	SARASOTA	FL		05/31/2024		1,104		(131)			(131)		973	973			
100143877	AMERICAN CANYON	CA		03/06/2024		570		(32)			(32)		538	538			
100167889	OAKLAND	CA		09/20/2024		1,109		(148)			(148)		961	961			
100175410	WESTON	FL		12/23/2024		1,426		(164)			(164)		1,261	1,261			
100173432	BURBANK	CA		10/29/2024		1,319		(92)			(92)		1,227	1,227			
100120808	COVINGTON	LA		08/25/2023		1,100		(79)			(79)		1,021	1,021			
100116957	WEEHAWKEN	NJ		07/20/2023		1,699		1,818			1,818		3,517	3,517			
100147482	CHULA VISTA	CA		04/03/2024		1,374		(47)			(47)		1,327	1,327			
100117137	ROSLYN	NY		07/20/2023		1,842		1,253			1,253		3,096	3,096			
100076467	CAPE CORAL	FL		12/21/2021		2,584		(385)			(385)		2,199	2,199			
100179340	NASHVILLE	TN		12/27/2024		1,209		(96)			(96)		1,113	1,113			
100135199	LEMON GROVE	CA		11/07/2023		2,803		(99)			(99)		2,704	2,704			
100166155	EUFAULA	OK		09/09/2024		1,100		(112)			(112)		988	988			
100087755	ANAHEIM	CA		11/17/2022		919		(64)			(64)		854	854			
100137214	PARADISE	TX		11/28/2023		1,539		(131)			(131)		1,408	1,408			
100169277	JAMAICA	NY		09/27/2024		1,397		(116)			(116)		1,281	1,281			
100137872	BRYSON CITY	NC		12/08/2023		1,020		(13)			(13)		1,007	1,007			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162478	GARLAND	TX		08/07/2024		4,116		(257)			(257)		3,859	3,859			
100132729	NASHVILLE	TN		11/03/2023		1,164		(37)			(37)		1,127	1,127			
100103423	SCOTTSDALE	AZ		06/16/2023		1,128		(146)			(146)		983	983			
100171671	SACRAMENTO	CA		10/16/2024		3,695		72			72		3,767	3,767			
100116211	PLYMOUTH	MI		07/20/2023		1,663		881			881		2,544	2,544			
100108485	HOUSTON	TX		05/25/2023		1,096		(100)			(100)		996	996			
100151947	WHITTIER	CA		06/14/2024		1,286		(136)			(136)		1,150	1,150			
100120669	SAN JUAN CAPISTRANO	CA		08/24/2023		2,827		(97)			(97)		2,729	2,729			
100014275	DOWNEY	CA		09/27/2017		1,349		304			304		1,653	1,653			
100156665	VALLEJO	CA		06/24/2024		1,513		(88)			(88)		1,426	1,426			
100143888	SEWICKLEY	PA		03/06/2024		1,112		(63)			(63)		1,049	1,049			
100127530	PHILADELPHIA	PA		09/08/2023		1,632		64			64		1,696	1,696			
100141678	COLUMBUS	OH		01/30/2024		747		(2)			(2)		745	745			
100157667	DELRAY BEACH	FL		06/28/2024		1,200		(94)			(94)		1,105	1,105			
100182209	FRAMINGHAM	MA		12/12/2024		1,371		(7)			(7)		1,364	1,364			
100161136	TAHUYA	WA		07/24/2024		1,409		(95)			(95)		1,314	1,314			
100089297	HENDERSON	NV		01/26/2023		1,525		(272)			(272)		1,253	1,253			
100090893	SHAVER LAKE	CA		01/31/2023		1,615		97			97		1,713	1,713			
100118016	CHINO	CA		07/20/2023		1,721		334			334		2,056	2,056			
100142394	SALINAS	CA		02/02/2024		1,007		(55)			(55)		951	951			
100182131	SAINT AUGUSTINE	FL		12/12/2024		1,434		(71)			(71)		1,363	1,363			
100141429	WATSONVILLE	CA		01/30/2024		1,256		(82)			(82)		1,174	1,174			
100129235	JACKSONVILLE	FL		11/03/2023		1,276		(19)			(19)		1,257	1,257			
100087493	MANTECA	CA		10/25/2022		1,900		271			271		2,172	2,172			
100168773	DES PLAINES	IL		09/26/2024		1,370		(78)			(78)		1,292	1,292			
100149436	JACKSON	NJ		04/24/2024		1,439		(117)			(117)		1,322	1,322			
100100016	TRUMBULL	CT		03/28/2023		17,215		(6)	16,322		(16,327)		888	888			
100138188	CLIFTON	NJ		12/14/2023		918		(8)			(8)		911	911			
100155896	ALLEN	TX		06/17/2024		1,675		2			2		1,676	1,676			
100102505	MOUNT JULIET	TN		06/07/2023		1,730		7			7		1,737	1,737			
100156562	VANCOUVER	WA		06/24/2024		1,409		(35)			(35)		1,375	1,375			
100117793	SANTA CLARITA AREA	CA		07/20/2023		1,269		1			1		1,270	1,270			
100100989	SAN BERNARDINO	CA		04/28/2023		1,944		427			427		2,371	2,371			
100138235	ELLICOTT CITY	MD		12/14/2023		273		1,077			1,077		1,350	1,350			
100141344	ORANGE	CA		01/30/2024		1,110		(62)			(62)		1,049	1,049			
100118064	MIAMI BEACH	FL		07/20/2023		1,492		(23)			(23)		1,470	1,470			
100171617	PHOENIX	AZ		10/16/2024		11,704		(398)			(398)		11,306	11,306			
100132763	FREEPORT	NY		11/03/2023		4,754		254			254		5,008	5,008			
100117528	EL CAJON	CA		07/20/2023		1,725		157			157		1,883	1,883			
100147746	LAS VEGAS	NV		04/08/2024		4,754		(43)			(43)		4,711	4,711			
100173178	LONG BEACH	CA		10/30/2024		1,384		(133)			(133)		1,251	1,251			
100160989	CONCRETE	WA		07/24/2024		1,205		(104)			(104)		1,101	1,101			
100064029	MARLBORO	NJ		07/01/2021		3,553		315			315		3,868	3,868			
100175599	CARLSBAD	CA		11/12/2024		18,930		(613)			(613)		18,317	18,317			
100147733	APEX	NC		04/08/2024		1,472		(40)			(40)		1,432	1,432			
100176654	KENT	WA		11/15/2024		1,305		(102)			(102)		1,203	1,203			
100112938	SHADOW HILLS	CA		06/29/2023		2,752		608			608		3,360	3,360			
100083662	CHURCHTON	MD		06/23/2022		2,219		(149)			(149)		2,070	2,070			
100157871	PRESCOTT	AZ		07/09/2024		1,130		29			29		1,159	1,159			
100161082	SEMINOLE	FL		07/24/2024		1,301		(77)			(77)		1,224	1,224			
100109045	LAS VEGAS	NV		06/05/2023		1,381		(63)			(63)		1,317	1,317			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143776	KEARNY	NJ		02/27/2024		3,437		(62)			(62)		3,375	3,375			
100179972	BROKEN BOW	OK		11/25/2024		1,478		(13)			(13)		1,465	1,465			
100155093	IDYLLWILD	CA		07/19/2024		1,383		(35)			(35)		1,348	1,348			
100114758	MURRIETA	CA		07/07/2023		1,360		(59)			(59)		1,301	1,301			
100184377	MIDLOTHIAN	TX		12/16/2024		1,047		(97)			(97)		950	950			
100185123	LYNWOOD	CA		12/20/2024		1,420		(8)			(8)		1,412	1,412			
100148574	BUMPASS	VA		04/12/2024		1,346		(92)			(92)		1,254	1,254			
100119844	ENGLEWOOD	NJ		08/08/2023		1,227		(44)			(44)		1,183	1,183			
100076814	WILDOMAR	CA		12/27/2021		2,613		(283)			(283)		2,330	2,330			
100163283	MELBOURNE	FL		08/13/2024		596		(21)			(21)		575	575			
100110721	MIAMI	FL		08/11/2023		1,110		(65)			(65)		1,046	1,046			
100169946	APOLLO BEACH	FL		11/08/2024		944		(97)			(97)		847	847			
100131782	HUNTINGTON PARK	CA		10/06/2023		1,096		(8)			(8)		1,088	1,088			
100182406	DUNEDIN	FL		12/12/2024		1,620		(69)			(69)		1,551	1,551			
100078489	BRONX	NY		02/02/2022		4,560		106			106		4,666	4,666			
100151720	WESTWOOD	NJ		05/10/2024		1,364		(19)			(19)		1,344	1,344			
100120978	DERRY	NH		08/30/2023		1,735		52			52		1,786	1,786			
100154711	HIGHLAND MILLS	NY		07/19/2024		359		58			58		418	418			
100147077	LANGHORNE	PA		03/28/2024		1,388		(58)			(58)		1,330	1,330			
100185347	ANCHORAGE	AK		12/20/2024		6,051		(47)			(47)		6,004	6,004			
100149942	RIO RANCHO	NM		06/07/2024		1,002		(17)			(17)		985	985			
100164435	SALT LAKE CITY	UT		08/21/2024		1,436		(7)			(7)		1,429	1,429			
100163288	MENIFEE	CA		08/13/2024		1,365		(14)			(14)		1,350	1,350			
100147480	LAS VEGAS	NV		04/03/2024		1,472		(45)			(45)		1,427	1,427			
100182636	CLEARWATER	FL		12/12/2024		1,520		140			140		1,661	1,661			
100067688	VALLEJO	CA		09/23/2021		3,184		(81)			(81)		3,103	3,103			
100171441	STANWOOD	WA		10/16/2024		1,426		(84)			(84)		1,342	1,342			
100135371	TRAVERSE CITY	MI		11/13/2023		1,290		45			45		1,335	1,335			
100181671	BARDONIA	NY		12/11/2024		1,235		(88)			(88)		1,147	1,147			
100101920	MILILANI	HI		04/14/2023		1,027		(136)			(136)		891	891			
100100451	NEW HYDE PARK	NY		04/27/2023		1,558		46			46		1,604	1,604			
100149397	MARYSVILLE	WA		04/24/2024		1,456		(32)			(32)		1,424	1,424			
100159260	KENT	WA		07/15/2024		1,642		(75)			(75)		1,567	1,567			
100164735	FOUNTAIN HILLS	AZ		08/26/2024		1,334		(97)			(97)		1,237	1,237			
100150478	HUNTINGTON PARK	CA		05/03/2024		2,991		(124)			(124)		2,867	2,867			
100171301	ATHENS	GA		10/16/2024		2,477		(219)			(219)		2,257	2,257			
100099871	NORTH RICHLAND HILLS	TX		03/28/2023		942		40			40		982	982			
100102141	EDGEWATER	MD		04/14/2023		970		(60)			(60)		910	910			
100078767	SIMI VALLEY	CA		01/31/2022		2,983		(134)			(134)		2,849	2,849			
100154883	PHILADELPHIA	PA		07/19/2024		5,515		(78)			(78)		5,437	5,437			
100152814	PACOIMA	CA		05/22/2024		1,051		(133)			(133)		918	918			
100136650	CLEARWATER	FL		01/25/2024		815		(27)			(27)		788	788			
100115936	HENDERSON	NV		07/20/2023		1,601		45			45		1,646	1,646			
100166989	NEW HAVEN	CT		09/13/2024		1,242		(9)			(9)		1,233	1,233			
100109822	NEWARK	NJ		06/22/2023		1,365		(65)			(65)		1,300	1,300			
100072010	DENVER	CO		10/29/2021		1,088		(88)			(88)		1,000	1,000			
100073541	LOS ANGELES	CA		10/26/2021		2,691		(112)			(112)		2,579	2,579			
100073542	LOS ANGELES	CA		10/26/2021		2,691		(112)			(112)		2,579	2,579			
100151703	LYNNWOOD	WA		05/10/2024		1,532		53			53		1,586	1,586			
100110595	INLET BEACH	FL		06/30/2023		1,661		10			10		1,671	1,671			
100164154	JURUPA VALLEY	CA		08/21/2024		1,159		(26)			(26)		1,133	1,133			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180290	OCEAN ISLE BEACH	NC		11/25/2024		1,428		(26)			(26)		1,402	1,402			
100170050	PLANTATION	FL		11/08/2024		1,426		(145)			(145)		1,282	1,282			
100081456	RENO	NV		03/18/2022		5,694		828			828		6,522	6,522			
100137548	BIG BEAR	CA		12/08/2023		1,279		(57)			(57)		1,222	1,222			
100168196	BLOOMFIELD	NJ		09/20/2024		1,333		(118)			(118)		1,215	1,215			
100119979	DESERT HOT SPRINGS	CA		08/11/2023		1,372		(22)			(22)		1,349	1,349			
100157730	MANVEL	TX		06/28/2024		765		(139)			(139)		626	626			
100132489	LOS ANGELES	CA		11/03/2023		833		28			28		860	860			
100147061	WINNETKA	CA		03/27/2024		1,397		(65)			(65)		1,332	1,332			
100186015	BOYNTON BEACH	FL		12/27/2024		789		(48)			(48)		741	741			
100054173	SAN FRANCISCO	CA		03/23/2021		1,930		(139)			(139)		1,791	1,791			
100126997	KEY WEST	FL		08/30/2023		2,147		1,059			1,059		3,206	3,206			
100145845	NAPLES	FL		03/15/2024		979		(169)			(169)		810	810			
100182711	DAGSBORO	DE		12/12/2024		1,283		(107)			(107)		1,177	1,177			
100159596	SOUTH MIAMI	FL		07/15/2024		1,390		(124)			(124)		1,266	1,266			
100172756	FORT LAUDERDALE	FL		12/06/2024		934		(4)			(4)		930	930			
100000313	SILVER SPRING	MD		09/27/2016		2,230		395			395		2,625	2,625			
100170336	CHINO	CA		10/08/2024		5,057		(178)			(178)		4,878	4,878			
100166113	IJAMSVILLE	MD		09/09/2024		1,309		(93)			(93)		1,215	1,215			
100147115	POOLER	GA		05/08/2024		1,927		(71)			(71)		1,856	1,856			
100143983	CUTLER BAY	FL		02/29/2024		14,189		(749)			(749)		13,440	13,440			
100131829	FILLMORE	CA		10/06/2023		1,062		(1)			(1)		1,062	1,062			
100068132	PETALUMA	CA		08/25/2021		3,136		(79)			(79)		3,058	3,058			
4010065082	PHOENIX	AZ		01/10/2024		1,571		(179)			(179)		1,392	1,392			
100142518	TRACY	CA		02/08/2024		1,353		(93)			(93)		1,260	1,260			
3310074181	HOUSTON	TX		08/19/2024		434,003							434,003	434,003			
100131602	FANWOOD	NJ		10/06/2023		1,325		18			18		1,342	1,342			
100082182	RANCHO MURIETA	CA		04/14/2022		2,461		(117)			(117)		2,345	2,345			
100181874	MIAMI	FL		12/12/2024		1,534		126			126		1,660	1,660			
100088789	MORRISTOWN	TN		11/15/2022		1,109		36			36		1,145	1,145			
100172533	SALT LAKE CITY	UT		10/23/2024		1,289		(115)			(115)		1,174	1,174			
100165775	LAKEWOOD	NJ		08/29/2024		1,218		(264)			(264)		955	955			
100182655	LAKE ALMANOR	CA		12/12/2024		1,471		1			1		1,473	1,473			
100180409	LAWRENCE	MA		11/25/2024		1,352		(26)			(26)		1,325	1,325			
100143692	RIVERHEAD	NY		02/22/2024		683		(75)			(75)		608	608			
100165302	ATLANTA	GA		08/29/2024		1,223		(82)			(82)		1,141	1,141			
100159227	NORTH WALES	PA		07/15/2024		1,333		(98)			(98)		1,235	1,235			
100171389	LAS VEGAS	NV		10/16/2024		1,699		(51)			(51)		1,649	1,649			
100179688	TOMS RIVER	NJ		11/21/2024		1,961		7			7		1,967	1,967			
100151014	RICHMOND	VA		05/08/2024		1,469		(20)			(20)		1,449	1,449			
100170129	LEANDER	TX		10/08/2024		2,560		(76)			(76)		2,484	2,484			
100171238	MORENO VALLEY	CA		10/16/2024		1,407		(35)			(35)		1,373	1,373			
100137183	MIAMI	FL		11/28/2023		1,655		(36)			(36)		1,619	1,619			
100116290	ONTARIO	CA		07/20/2023		1,881		1,520			1,520		3,401	3,401			
100045404	HUNTINGTON BEACH	CA		11/25/2020		4,042		(265)			(265)		3,777	3,777			
100119606	WYLIE	TX		07/31/2023		1,350		(67)			(67)		1,283	1,283			
100146690	LAS VEGAS	NV		03/20/2024		868		(112)			(112)		756	756			
100152367	ORANGE BEACH	AL		05/17/2024		1,605		370			370		1,975	1,975			
100119469	KISSIMMEE	FL		07/31/2023		1,528		(23)			(23)		1,505	1,505			
100149506	HEATH	OH		04/26/2024		1,057		(99)			(99)		958	958			
10014271 3	LAKE OSWEGO	OR		02/08/2024		1,202		(46)			(46)		1,156	1,156			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148813	AGRA	OK		04/17/2024		1,092		(44)			(44)		1,049	1,049			
100087334	BAKERSFIELD	CA		10/25/2022		2,928		353			353		3,282	3,282			
100090030	LAKE POINT	UT		01/13/2023		897		9			9		906	906			
100178230	RICHMOND	CA		11/19/2024		2,033		10			10		2,042	2,042			
100163790	RANCHO MISSION VIEJO	CA		09/27/2024		1,405		4			4		1,409	1,409			
100114914	SANTA ANA	CA		07/13/2023		1,400		(83)			(83)		1,317	1,317			
100162089	BROOKLYN	NY		07/31/2024		1,340		(111)			(111)		1,229	1,229			
100147428	NEW ORLEANS	LA		04/03/2024		1,035		(58)			(58)		977	977			
100067706	OAKLAND	CA		09/23/2021		3,107		(67)			(67)		3,040	3,040			
100103189	HILLSIDE	NJ		04/21/2023		220		1,034			1,034		1,254	1,254			
100030824	NEWTON	MA		04/09/2019		991		615			615		1,605	1,605			
100132299	MILPITAS	CA		10/13/2023		12,304		(183)			(183)		12,121	12,121			
100091293	KENT	WA		01/31/2023		481		(31)			(31)		450	450			
100162050	LAS VEGAS	NV		07/31/2024		1,689		(254)			(254)		1,434	1,434			
100143736	THATCHER	AZ		04/05/2024		1,198		(108)			(108)		1,090	1,090			
100174985	CANTON	GA		10/31/2024		828		(178)			(178)		650	650			
100164370	SURF CITY	NC		08/21/2024		1,436		(62)			(62)		1,373	1,373			
100102531	ASHEVILLE	NC		06/07/2023		3,956		99			99		4,055	4,055			
100175800	BRONX	NY		11/12/2024		1,425		(46)			(46)		1,378	1,378			
100100176	YONKERS	NY		03/17/2023		1,251		(53)			(53)		1,198	1,198			
100182222	MIAMI	FL		12/12/2024		1,720		(58)			(58)		1,662	1,662			
100160154	EAGLE RIVER	AK		07/17/2024		1,335		(82)			(82)		1,253	1,253			
100147010	KEARNY	NJ		03/27/2024		1,575		84			84		1,659	1,659			
100115486	CONCORD	CA		07/17/2023		1,248		(81)			(81)		1,167	1,167			
100184973	CLACKAMAS	OR		12/19/2024		1,154		(72)			(72)		1,082	1,082			
100158850	JUPITER	FL		07/12/2024		1,299		(85)			(85)		1,214	1,214			
100117413	IRVINE	CA		07/20/2023		2,071		1,870			1,870		3,941	3,941			
100128927	HEMET	CA		09/22/2023		1,180		(48)			(48)		1,132	1,132			
100172343	WHITTIER	CA		10/23/2024		1,295		(129)			(129)		1,165	1,165			
100164653	TRACY	CA		08/23/2024		159,393		(4,526)			(4,526)		154,867	154,867			
100136539	NAPERVILLE	IL		11/20/2023		1,614		166			166		1,780	1,780			
100151016	MIAMI	FL		05/08/2024		1,299		(60)			(60)		1,239	1,239			
100147353	MARYSVILLE	WA		05/08/2024		650		(52)			(52)		599	599			
100161418	PEMBROKE PINES	FL		07/29/2024		3,429		(72)			(72)		3,357	3,357			
100144321	LOS ANGELES	CA		03/07/2024		1,126		(178)			(178)		948	948			
100156674	MT. JULIET	TN		06/24/2024		1,454		(13)			(13)		1,441	1,441			
100082913	NORTH SALT LAKE	UT		05/17/2022		2,130		(128)			(128)		2,002	2,002			
100159459	BAYONNE	NJ		07/15/2024		92,737		(3,451)			(3,451)		89,286	89,286			
100142527	TRUCKEE	CA		02/08/2024		1,483		(52)			(52)		1,431	1,431			
100132453	SAN JOSE	CA		11/03/2023		1,282		186			186		1,468	1,468			
100119977	DENVER	NC		08/11/2023		1,586		23			23		1,609	1,609			
100142570	CAMBRIDGE	MA		02/08/2024		1,285		(89)			(89)		1,196	1,196			
100162520	BOISE	ID		08/12/2024		1,407		(27)			(27)		1,380	1,380			
100162522	BOISE	ID		08/12/2024		1,407		(27)			(27)		1,380	1,380			
100150829	ST. PETERSBURG	FL		05/08/2024		4,522		(66)			(66)		4,456	4,456			
100161995	TUMWATER	WA		07/31/2024		1,201		(124)			(124)		1,077	1,077			
100141461	CAMARILLO	CA		01/30/2024		1,341		(5)			(5)		1,336	1,336			
100147058	MOUNT VERNON	WA		03/27/2024		1,361		(35)			(35)		1,326	1,326			
100162312	LAS VEGAS	NV		08/05/2024		97,297		(1,532)			(1,532)		95,765	95,765			
100155965	UNIONDALE	NY		06/18/2024		1,283		(97)			(97)		1,186	1,186			
100171326	NASHVILLE	TN		10/16/2024		1,310		(99)			(99)		1,211	1,211			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108899	LAKE ELSINORE	CA		05/31/2023		1,016		(76)			(76)		939	939			
100150466	SUNLAND AREA LOS ANGELES	CA		05/03/2024		5,719		(133)			(133)		5,586	5,586			
100170404	LOS ANGELES	CA		10/09/2024		1,424		(95)			(95)		1,329	1,329			
100102560	TOOL	TX		06/07/2023		1,464		(35)			(35)		1,429	1,429			
100091435	OCEAN CITY	MD		02/22/2023		1,586		(70)			(70)		1,515	1,515			
100182307	LOS ANGELES	CA		12/12/2024		1,572		107			107		1,679	1,679			
100078947	BELLINGHAM	WA		02/24/2022		2,951		(58)			(58)		2,893	2,893			
100184966	HOMESTEAD	FL		12/19/2024		1,538		(102)			(102)		1,436	1,436			
100118945	ADDISON	IL		07/27/2023		1,443		94			94		1,536	1,536			
100077802	LUTZ	FL		12/23/2021		2,883		(332)			(332)		2,550	2,550			
100150923	OCEAN ISLE BEACH	NC		05/08/2024		1,392		(110)			(110)		1,282	1,282			
100167020	GLENDALE	AZ		09/13/2024		1,280		(75)			(75)		1,205	1,205			
100186216	BUFORD	GA		12/27/2024		1,192		(131)			(131)		1,061	1,061			
100169521	HOBOKEN	NJ		09/30/2024		1,476		18			18		1,494	1,494			
100172779	LAS VEGAS	NV		12/06/2024		1,034		(114)			(114)		920	920			
100149051	KISSIMMEE	FL		04/19/2024		1,406		(88)			(88)		1,317	1,317			
100147500	STILLWATER	MN		04/03/2024		1,312		(129)			(129)		1,183	1,183			
100119398	ASBURY PARK	NJ		07/31/2023		1,375		(54)			(54)		1,322	1,322			
100076418	OKLAHOMA CITY	OK		12/23/2021		2,534		(195)			(195)		2,339	2,339			
100128751	UPLAND	CA		09/21/2023		1,126		(53)			(53)		1,073	1,073			
100159700	MADERA	CA		08/23/2024		1,147		(99)			(99)		1,048	1,048			
100168261	JACKSONVILLE BEACH	FL		09/20/2024		1,419		(61)			(61)		1,358	1,358			
100110663	N TOPSAIL BEACH	NC		06/30/2023		1,406		(87)			(87)		1,319	1,319			
100137328	ROSEDALE	NY		12/01/2023		1,402		57			57		1,459	1,459			
100103293	LOS ANGELES	CA		04/27/2023		1,637		(140)			(140)		1,497	1,497			
100172930	HOLLISTER	CA		10/25/2024		2,563		(5)			(5)		2,557	2,557			
100110720	RIALTO	CA		08/11/2023		3,683		(174)			(174)		3,510	3,510			
100144377	CENTENNIAL	CO		03/07/2024		1,329		(12)			(12)		1,316	1,316			
100175168	MIAMI	FL		11/05/2024		1,334		(124)			(124)		1,210	1,210			
100136534	SAVANNAH	GA		11/20/2023		1,237		17			17		1,254	1,254			
100133439	POMPANO BEACH	FL		10/19/2023		1,122		(59)			(59)		1,063	1,063			
100116336	OAKHURST	CA		07/20/2023		1,573		1,469			1,469		3,041	3,041			
100084860	SEDONA	AZ		08/02/2022		1,196		62			62		1,258	1,258			
100169488	KOLOA	HI		09/30/2024		1,420		(52)			(52)		1,368	1,368			
100086923	THE VILLAGES	FL		10/24/2022		1,517		13			13		1,530	1,530			
100182416	LAKEWOOD RANCH	FL		12/12/2024		1,436		23			23		1,459	1,459			
100116305	BENJAMIN	UT		07/20/2023		1,743		1,441			1,441		3,184	3,184			
100181942	SANTA ANA	CA		12/12/2024		1,445		22			22		1,466	1,466			
100151773	MILLBURY	MA		05/10/2024		1,241		(39)			(39)		1,203	1,203			
100164303	ROSELAND	VA		08/21/2024		1,308		(87)			(87)		1,221	1,221			
100132620	GILBERT	AZ		11/03/2023		1,242		35			35		1,277	1,277			
100172234	LA MIRADA	CA		10/21/2024		1,744		(100)			(100)		1,645	1,645			
100153176	SUNLAND	CA		05/30/2024		1,280		(40)			(40)		1,240	1,240			
100132044	ESCONDIDO	CA		10/13/2023		1,345		(8)			(8)		1,337	1,337			
100171348	LOS ANGELES (NORTH HOLLYWOOD A	CA		10/16/2024		1,632		(128)			(128)		1,504	1,504			
100141083	EAST ORANGE	NJ		01/30/2024		1,313		(83)			(83)		1,230	1,230			
100156174	GROVELAND	FL		06/20/2024		1,438		(101)			(101)		1,336	1,336			
100044742	HAWTHORN WOODS	IL		11/19/2020		2,162		(674)			(674)		1,488	1,488			
100172942	MONROE	NC		10/25/2024		1,574		(108)			(108)		1,466	1,466			
100151676	TYBEE ISLAND	GA		05/10/2024		1,389		26			26		1,414	1,414			
100083457	POMONA	CA		06/02/2022		3,202		(8)			(8)		3,194	3,194			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168041	EL CERRITO	CA		09/20/2024		1,428		(37)			(37)		1,391	1,391			
100116107	ELK GROVE	CA		07/20/2023		(1,925)		4,471			4,471		2,546	2,546			
100101084	MIAMI BEACH	FL		04/28/2023		1,905		242			242		2,148	2,148			
100118983	SAN BERNARDINO	CA		07/27/2023		1,354		(73)			(73)		1,281	1,281			
100128499	CASTROVILLE	TX		09/15/2023		2,128		(99)			(99)		2,029	2,029			
100076299	WHEAT RIDGE	CO		01/07/2022		2,883		(76)			(76)		2,807	2,807			
100159730	STOCKTON	CA		08/23/2024		2,869		(42)			(42)		2,827	2,827			
100080371	JURUPA VALLEY	CA		04/14/2022		2,246		(212)			(212)		2,033	2,033			
100151796	EAST FALMOUTH	MA		05/10/2024		3,258		(29)			(29)		3,229	3,229			
100142608	STERLING	VA		02/08/2024		1,227		(50)			(50)		1,178	1,178			
100179655	BOYNTON BEACH	FL		11/21/2024		3,040		(98)			(98)		2,942	2,942			
100014812	PARK CITY	UT		11/06/2017		4,386		(99)			(99)		4,287	4,287			
100172655	WASHINGTON	DC		11/21/2024		1,089		(126)			(126)		963	963			
100109757	LOS ANGELES	CA		06/16/2023		209,150		(2,563)			(2,563)		206,587	206,587			
100026784	SPARTA	NJ		09/26/2018		1,808		263			263		2,071	2,071			
100120128	DENTON	TX		08/11/2023		1,382		(70)			(70)		1,312	1,312			
100142966	FORT WORTH	TX		02/09/2024		20,282		(730)			(730)		19,552	19,552			
100162542	ISELIN	NJ		08/12/2024		1,282		(83)			(83)		1,199	1,199			
100168537	BRENTWOOD	CA		09/25/2024		1,441		(117)			(117)		1,324	1,324			
100078692	RANCHO CUCAMONGA	CA		02/02/2022		2,536		(105)			(105)		2,431	2,431			
100180240	SEATTLE	WA		11/25/2024		1,577		3			3		1,579	1,579			
100172573	SEATTLE	WA		10/23/2024		1,536		(92)			(92)		1,444	1,444			
100150464	SAN DIEGO	CA		05/03/2024		1,432		(54)			(54)		1,378	1,378			
100170164	PIGEON FORGE	TN		10/08/2024		1,203		(65)			(65)		1,138	1,138			
100185401	SAVANNAH	GA		12/20/2024		1,566		120			120		1,686	1,686			
100179574	NARRAGANSETT	RI		11/21/2024		1,411		(79)			(79)		1,332	1,332			
100147792	SUWANEE	GA		04/08/2024		1,433		(69)			(69)		1,364	1,364			
100181965	TEMECULA	CA		12/12/2024		1,432		37			37		1,469	1,469			
100139576	MENIFEE	CA		12/28/2023		539		(68)			(68)		471	471			
100079090	CHELSEA	MA		02/24/2022		3,850							3,850	3,850			
100171871	MARIETTA	GA		10/17/2024		1,540		(92)			(92)		1,448	1,448			
100150789	RALEIGH	NC		05/07/2024		1,471		(41)			(41)		1,430	1,430			
100180022	PORT SAINT LUCIE	FL		11/25/2024		1,769		(30)			(30)		1,739	1,739			
100076657	HAWTHORNE	CA		12/16/2021		2,936		(263)			(263)		2,672	2,672			
100179495	SCOTTSDALE	AZ		11/21/2024		1,532		(8)			(8)		1,524	1,524			
100115916	FLOWERY BRANCH	GA		07/20/2023		1,410		(98)			(98)		1,311	1,311			
100174992	BROOKLYN	NY		10/31/2024		1,243		(84)			(84)		1,159	1,159			
100079642	SCOTTSDALE	AZ		04/08/2022		1,797		64			64		1,861	1,861			
100118109	RANCHO CUCAMONGA	CA		07/20/2023		1,731		316			316		2,048	2,048			
100131915	SEVEN DEVILS	NC		10/13/2023		921		(56)			(56)		865	865			
100186555	BEECH MOUNTAIN	NC		12/30/2024		1,226		(63)			(63)		1,162	1,162			
100159578	EDMONDS	WA		07/15/2024		1,262		(245)			(245)		1,017	1,017			
100150915	EVERETT	WA		05/08/2024		1,339		(85)			(85)		1,254	1,254			
100079910	PACIFIC GROVE	CA		04/25/2022		1,769		145			145		1,914	1,914			
100142152	RIVERSIDE	CA		02/29/2024		1,082		(53)			(53)		1,028	1,028			
100161121	UPLAND	CA		07/24/2024		1,428		(92)			(92)		1,336	1,336			
100174380	SHENANDOAH	VA		10/31/2024		1,345		(81)			(81)		1,264	1,264			
100090973	ALLEN	TX		01/31/2023		1,799		(180)			(180)		1,620	1,620			
100102880	PORTLAND	OR		06/22/2023		1,539		(13)			(13)		1,527	1,527			
100119396	NASHVILLE	TN		07/31/2023		1,456		(23)			(23)		1,433	1,433			
100057643	CHULA VISTA	CA		06/30/2021		3,099		(120)			(120)		2,979	2,979			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136164	DENVER	CO		12/18/2023		1,151		(54)			(54)		1,098	1,098			
100115991	KISSIMMEE	FL		07/20/2023		1,764		(27)			(27)		1,737	1,737			
100164879	DACULA	GA		08/26/2024		3,388		(1,807)			(1,807)		1,581	1,581			
100184415	COCONUT CREEK	FL		12/17/2024		1,756		(49)			(49)		1,707	1,707			
100089589	CELEBRATION	FL		01/30/2023		1,249		(96)			(96)		1,153	1,153			
100108198	ANTIOCH	CA		05/24/2023		438,528		(16,275)			(16,275)		422,252	422,252			
100172922	REDMOND	OR		10/25/2024		1,168		(92)			(92)		1,075	1,075			
100156087	JOSHUA TREE	CA		06/18/2024		843		(149)			(149)		693	693			
100117568	SALINAS	CA		07/20/2023		1,022		364			364		1,386	1,386			
100119676	NEWARK	NJ		08/08/2023		418		736			736		1,155	1,155			
100082566	MIRAMAR BEACH	FL		04/27/2022		3,025		(139)			(139)		2,886	2,886			
100143572	HARTFORD	CT		02/21/2024		1,178		(93)			(93)		1,085	1,085			
100107876	KELLER	TX		06/29/2023		1,504		(100)			(100)		1,404	1,404			
100186444	CLOVIS	CA		12/30/2024		1,278		(99)			(99)		1,180	1,180			
100164017	OLYMPIA	WA		08/21/2024		1,054		(107)			(107)		947	947			
100158686	LYNN	MA		07/10/2024		1,347		(80)			(80)		1,266	1,266			
100148155	SANTA CLARITA	CA		05/15/2024		1,099		(2)			(2)		1,097	1,097			
100175264	HURRICANE	UT		11/05/2024		1,394		(45)			(45)		1,349	1,349			
100176562	GUILFORD	VT		11/15/2024		1,358		(57)			(57)		1,301	1,301			
100135054	SAN DIEGO	CA		11/01/2023		4,225		118			118		4,343	4,343			
100164334	PRINCE FREDERICK	MD		08/21/2024		1,925		(132)			(132)		1,793	1,793			
100120258	WINCHESTER	VA		08/18/2023		1,393		(92)			(92)		1,301	1,301			
100140403	SOUTH JORDAN	UT		01/18/2024		974		(69)			(69)		905	905			
100118838	MORENO VALLEY	CA		08/30/2023		1,141		(70)			(70)		1,072	1,072			
100077937	CASTLE ROCK	CO		01/10/2022		7,218		(308)			(308)		6,909	6,909			
100173695	POOLER	GA		10/30/2024		1,255		(167)			(167)		1,088	1,088			
100173299	DAVIS	CA		10/30/2024		1,540		(74)			(74)		1,466	1,466			
100087057	MESQUITE	TX		11/04/2022		1,409		(55)			(55)		1,354	1,354			
100160067	PANAMA CITY BEACH	FL		07/17/2024		1,333		(86)			(86)		1,247	1,247			
100164328	PUYALLUP	WA		08/21/2024		1,278		(74)			(74)		1,205	1,205			
100111094	SHERMAN OAKS	CA		06/29/2023		1,963		273			273		2,237	2,237			
100144380	HIGH RIDGE	MO		03/07/2024		1,242		(110)			(110)		1,132	1,132			
100107896	BUCKEYE	AZ		06/29/2023		1,449		(83)			(83)		1,366	1,366			
100144044	PITTSBURGH	PA		03/07/2024		1,318		(77)			(77)		1,241	1,241			
100136047	ODESSA	TX		11/16/2023		1,063		(101)			(101)		962	962			
100080852	SAN CLEMENTE	CA		03/10/2022		91		(54)			(54)		37	37			
100161417	HOMESTEAD	FL		07/29/2024		1,302		(80)			(80)		1,222	1,222			
100116328	THOUSAND OAKS	CA		07/20/2023		2,033		1,648			1,648		3,681	3,681			
100087908	NORCO	CA		10/18/2022		1,420		(66)			(66)		1,354	1,354			
100181586	NEWARK	NJ		12/09/2024		(509)		1,574			1,574		1,066	1,066			
100103426	BEAVERTON	OR		06/16/2023		1,419		(10)			(10)		1,409	1,409			
100180438	WILLIS	TX		11/25/2024		1,502		147			147		1,649	1,649			
100169486	WEEHAWKEN	NJ		09/30/2024		1,490		33			33		1,524	1,524			
100068110	SAN JOSE	CA		08/25/2021		3,042		(83)			(83)		2,958	2,958			
100185580	OCEAN VIEW	DE		12/20/2024		1,017		(137)			(137)		879	879			
100167916	APPLE VALLEY	CA		09/20/2024		1,396		(104)			(104)		1,292	1,292			
100135647	MIAMI	FL		11/09/2023		340		5			5		345	345			
100149550	MANTECA	CA		04/26/2024		1,479		(19)			(19)		1,460	1,460			
100143146	PEABODY	MA		02/16/2024		1,458		(82)			(82)		1,376	1,376			
100135817	COACHELLA	CA		11/10/2023		1,301		1			1		1,301	1,301			
100127475	DALLAS	TX		09/08/2023		8,367		43			43		8,409	8,409			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163173	ARLINGTON	VA		08/13/2024		1,499		(18)			(18)		1,481	1,481			
100169418	KETCHUM	ID		09/30/2024		1,563		(69)			(69)		1,494	1,494			
100076327	BROKEN BOW	OK		01/07/2022		2,907		(199)			(199)		2,707	2,707			
100131820	DERWOOD	MD		10/06/2023		985		20			20		1,005	1,005			
100143902	MURFREESBORO	TN		03/06/2024		2,384		(161)			(161)		2,223	2,223			
100076766	SAN DIMAS	CA		12/30/2021		3,054		(46)			(46)		3,008	3,008			
100139940	GATLINBURG	TN		01/09/2024		1,191		11			11		1,202	1,202			
100152772	WHITTIER	CA		05/22/2024		1,200		(103)			(103)		1,097	1,097			
100172223	KISSIMMEE	FL		10/17/2024		1,349		(183)			(183)		1,166	1,166			
100164789	CAPE CORAL	FL		08/26/2024		1,280		(75)			(75)		1,205	1,205			
100165332	EAST POINT	GA		08/29/2024		616		(98)			(98)		518	518			
100128169	RED LODGE	MT		09/18/2023		2,203		107			107		2,310	2,310			
100179629	GREEN BAY	WI		11/21/2024		1,310		(114)			(114)		1,196	1,196			
100173215	JEFFERSON	CO		10/30/2024		1,612		(13)			(13)		1,599	1,599			
100157765	GUILFORD	CT		08/01/2024		1,244		(49)			(49)		1,195	1,195			
100080487	WINCHESTER	CA		03/10/2022		2,875		(211)			(211)		2,663	2,663			
100150580	NORTH MYRTLE BEACH	SC		05/03/2024		5,213		(190)			(190)		5,023	5,023			
100163306	UKIAH	CA		08/13/2024		1,701		(112)			(112)		1,589	1,589			
100102670	WIMAUMA	FL		06/22/2023		1,234		(92)			(92)		1,142	1,142			
100173254	SUGAR MOUNTAIN	NC		10/30/2024		1,670		(119)			(119)		1,551	1,551			
100161534	CINCINNATI	OH		07/30/2024		1,299		(94)			(94)		1,206	1,206			
100134971	SAVANNAH	GA		10/30/2023		76,312		709			709		77,021	77,021			
100117379	LA PUENTE AREA	CA		07/20/2023		(2,692)		6,533			6,533		3,841	3,841			
100162652	ORANGE BEACH	AL		08/12/2024		29,882		1,930			1,930		31,811	31,811			
100175803	NEWARK	NJ		11/12/2024		1,315		46			46		1,362	1,362			
100185880	OXNARD	CA		12/26/2024		1,358		(52)			(52)		1,306	1,306			
100163387	HILO	HI		09/27/2024		1,212		(140)			(140)		1,073	1,073			
100150774	ISSAQUAH	WA		05/07/2024		2,109		(72)			(72)		2,036	2,036			
100116624	SAN DIMAS	CA		07/20/2023		(3,457)		6,360			6,360		2,904	2,904			
100090901	LOS ANGELES	CA		01/31/2023		1,653		164			164		1,816	1,816			
100087122	MONTEREY	CA		11/04/2022		1,725		128			128		1,853	1,853			
100132632	CHICAGO	IL		11/03/2023		1,169		91			91		1,260	1,260			
100175305	TEMPE	AZ		11/05/2024		3,353		(88)			(88)		3,266	3,266			
100169852	LOS ANGELES	CA		09/30/2024		1,271		(52)			(52)		1,219	1,219			
100117545	GARDEN GROVE	CA		07/20/2023		2,631		413			413		3,044	3,044			
100127478	CLIFFSIDE PARK	NJ		09/08/2023		1,398		(41)			(41)		1,357	1,357			
100157864	BRADENTON	FL		07/09/2024		1,241		(20)			(20)		1,221	1,221			
100165857	PORT SAINT LUCIE	FL		08/29/2024		1,122		(218)			(218)		904	904			
100148833	PHOENIX	AZ		04/17/2024		1,361		(61)			(61)		1,301	1,301			
100068200	CAMARILLO	CA		08/25/2021		3,189							3,189	3,189			
100173485	DILLON	CO		10/29/2024		1,395		(165)			(165)		1,230	1,230			
100163401	OJAI	CA		09/27/2024		1,149		(49)			(49)		1,100	1,100			
100185756	(WILMINGTON AREA) LOS ANGELES	CA		12/23/2024		1,476		(98)			(98)		1,378	1,378			
100168658	LEASBURG	NC		09/25/2024		1,065		(90)			(90)		975	975			
100138102	ORLANDO	FL		12/14/2023		1,028		(10)			(10)		1,018	1,018			
100088932	CUDJOE KEY	FL		11/15/2022		153		47			47		200	200			
100180698	LAS VEGAS	NV		11/26/2024		1,339		(49)			(49)		1,290	1,290			
100180675	MIAMI	FL		11/26/2024		1,351		(100)			(100)		1,250	1,250			
100130229	NORWALK	CA		11/15/2023		631		(21)			(21)		610	610			
100119871	SAINT CLOUD	FL		08/10/2023		1,213		(89)			(89)		1,123	1,123			
100154849	BROOKLYN	NY		07/19/2024		1,229		(64)			(64)		1,165	1,165			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185356	SEVEN DEVILS	NC		12/20/2024		1,562		110			110		1,672	1,672			
100172301	CHARLOTTE	NC		10/21/2024		1,493		(57)			(57)		1,436	1,436			
100174336	CRYSTAL BEACH	TX		10/31/2024		1,291		(94)			(94)		1,196	1,196			
100109815	NEWARK	NJ		06/22/2023		1,366		(82)			(82)		1,284	1,284			
100181238	SOUTH LAKE TAHOE	CA		12/06/2024		1,380		(26)			(26)		1,354	1,354			
100154948	LINCOLN	CA		07/19/2024		1,510		(61)			(61)		1,448	1,448			
100164866	LOS ANGELES	CA		08/26/2024		3,418		(2,359)			(2,359)		1,060	1,060			
100160538	DES MOINES	WA		07/19/2024		2,729		31			31		2,759	2,759			
100166245	ROSEVILLE	CA		09/09/2024		1,527		71			71		1,598	1,598			
100116338	LOS ANGELES	CA		07/20/2023		1,592		1,606			1,606		3,198	3,198			
100155098	QUILCENE	WA		07/19/2024		5,078		(77)			(77)		5,001	5,001			
100173163	MINNEAPOLIS	MN		10/30/2024		1,483		(55)			(55)		1,429	1,429			
100090716	HICKSVILLE	NY		12/29/2022		1,274		(87)			(87)		1,187	1,187			
100164196	INDIO	CA		08/21/2024		985		(125)			(125)		860	860			
100166315	DALLAS	TX		10/23/2024		1,439		(91)			(91)		1,349	1,349			
100171470	FAIRFAX	VA		10/16/2024		11,901		(376)			(376)		11,525	11,525			
100173491	SEATTLE	WA		10/29/2024		1,281		(200)			(200)		1,081	1,081			
100164292	ROCKLIN	CA		08/21/2024		1,293		(111)			(111)		1,182	1,182			
100151680	CAROLINA BEACH	NC		05/10/2024		1,319		(75)			(75)		1,244	1,244			
100174214	KEMAH	TX		10/31/2024		20,745		(730)			(730)		20,015	20,015			
100078262	WILTON	CA		02/10/2022		2,376		(393)			(393)		1,983	1,983			
100160541	SCOTTSDALE	AZ		07/19/2024		1,309		(92)			(92)		1,217	1,217			
100181358	CORNING	CA		12/06/2024		1,407		(116)			(116)		1,291	1,291			
100011738	WASHINGTON	DC		03/08/2017		1,065		(282)			(282)		783	783			
100060190	NEWTON	MA		06/25/2021		3,268		(175)			(175)		3,094	3,094			
100116424	LITCHFIELD PARK	AZ		07/20/2023		1,811		621			621		2,431	2,431			
100090133	HENDERSON	NV		01/13/2023		1,319		17			17		1,336	1,336			
100075982	EAST BOSTON	MA		01/07/2022		2,556		(176)			(176)		2,380	2,380			
100076543	CLOVIS	CA		01/04/2022		2,966		(48)			(48)		2,918	2,918			
100101934	BILLERICA	MA		04/14/2023		1,053		(103)			(103)		950	950			
100156220	PUNTA GORDA	FL		06/20/2024		1,217		(192)			(192)		1,025	1,025			
100141946	MIAMI	FL		02/29/2024		1,150		(124)			(124)		1,026	1,026			
403050591	MILWAUKEE	WI		06/28/2024		1,710		(511)			(511)		1,199	1,199			
100175413	EVERETT	WA		12/23/2024		1,726		(111)			(111)		1,615	1,615			
100078736	SAN DIEGO	CA		02/25/2022		2,700		(99)			(99)		2,600	2,600			
100031885	RENO	NV		03/29/2019		2,104		414			414		2,518	2,518			
100160073	ST. PETERSBURG	FL		07/17/2024		1,153		(38)			(38)		1,114	1,114			
100174728	FORT WORTH	TX		10/31/2024		1,764		(145)			(145)		1,620	1,620			
100100504	WINDERMERE	FL		04/27/2023		1,444		(89)			(89)		1,355	1,355			
100068118	VAN NUYS	CA		08/25/2021		2,970		(209)			(209)		2,761	2,761			
100089969	MERRITT ISLAND	FL		01/26/2023		1,055		(61)			(61)		994	994			
100171446	QUEEN CREEK	AZ		10/16/2024		1,663		(54)			(54)		1,609	1,609			
100102117	HUNTINGTON PARK	CA		04/14/2023		1,291		(43)			(43)		1,248	1,248			
100158004	PASCO	WA		07/09/2024		1,220		(92)			(92)		1,128	1,128			
100129419	WESTFIELD	IN		09/29/2023		2,576		(21)			(21)		2,555	2,555			
100146607	WINTER GARDEN	FL		03/20/2024		1,243		(91)			(91)		1,151	1,151			
100088151	CYPRESS	TX		10/25/2022		432		29			29		461	461			
100115156	NEWARK	NJ		07/17/2023		482		(54)			(54)		428	428			
100154144	NORTHAMPTON	PA		07/11/2024		743		42			42		786	786			
100116718	SAN FRANCISCO	CA		07/20/2023		7,892		1,774			1,774		9,666	9,666			
100168713	AUSTIN	TX		09/25/2024		1,120		(185)			(185)		934	934			

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100084689	NORWALK	CA		08/02/2022		1,100		(26)			(26)		1,074	1,074			
100128724	HOLLISTON	MA		09/21/2023		1,135		(44)			(44)		1,091	1,091			
100055885	LOS ANGELES	CA		03/26/2021		3,253		(194)			(194)		3,059	3,059			
100130265	ATLANTA	GA		09/28/2023		1,274		(242)			(242)		1,032	1,032			
100100164	TAMPA	FL		03/17/2023		1,242		11			11		1,253	1,253			
100162894	BRENTWOOD	TN		08/12/2024		1,306		(89)			(89)		1,216	1,216			
100026771	SANIBEL	FL		09/26/2018		1,215		320			320		1,535	1,535			
100164722	SARASOTA	FL		08/23/2024		4,870		(246)			(246)		4,623	4,623			
100142665	VAN NUYS	CA		02/08/2024		1,448		(82)			(82)		1,367	1,367			
100138265	HOLLYWOOD	FL		12/15/2023		1,014		16			16		1,030	1,030			
100165902	LA HABRA	CA		08/30/2024		1,310		(153)			(153)		1,158	1,158			
100074245	HUNTINGTON BEACH	CA		12/09/2021		2,234		(176)			(176)		2,058	2,058			
100172198	SAN MARCOS	CA		10/17/2024		3,411		(72)			(72)		3,340	3,340			
100159485	TAMPA	FL		07/15/2024		1,455		(64)			(64)		1,391	1,391			
100150999	COEUR D ALENE	ID		05/08/2024		1,557		22			22		1,579	1,579			
100180384	LEOMINSTER	MA		11/25/2024		1,761							1,761	1,761			
100099969	WASHINGTON	DC		03/28/2023		671		(20)			(20)		651	651			
100154920	DECATUR	GA		07/19/2024		357		(62)			(62)		295	295			
100172204	STONEHAM	MA		10/17/2024		1,367		(84)			(84)		1,283	1,283			
100140852	MIAMI	FL		03/06/2024		935		(176)			(176)		759	759			
100174186	IRVINE	CA		10/31/2024		1,167		(43)			(43)		1,124	1,124			
100161553	WORCESTER	MA		07/30/2024		1,283		(77)			(77)		1,206	1,206			
100082990	CHICO	CA		05/05/2022		1,799		(26)			(26)		1,773	1,773			
100156136	CASTLE ROCK	CO		07/25/2024		1,299		(82)			(82)		1,217	1,217			
100166317	SAN DIEGO	CA		10/23/2024		1,470		(42)			(42)		1,428	1,428			
100153379	NEWTON	NJ		05/29/2024		1,208		(105)			(105)		1,103	1,103			
100118695	EAST FALMOUTH	MA		07/25/2023		1,201		(105)			(105)		1,096	1,096			
100172780	CORONA	CA		12/06/2024		1,201		(153)			(153)		1,047	1,047			
100078869	COVINA	CA		02/24/2022		2,888		(2)			(2)		2,886	2,886			
100173442	HUNTINGTON BEACH	CA		10/29/2024		29,758		(1,042)			(1,042)		28,716	28,716			
100179683	BAYVILLE	NJ		11/21/2024		3,509		171			171		3,680	3,680			
100120267	CHATHAM TWSP	NJ		08/18/2023		1,556		(58)			(58)		1,497	1,497			
100074242	SCOTTSDALE	AZ		12/09/2021		3,054		(166)			(166)		2,887	2,887			
100149471	MOUNT LAUREL	NJ		04/24/2024		1,483		(66)			(66)		1,417	1,417			
100172853	COMPTON	CA		10/25/2024		1,491		(125)			(125)		1,365	1,365			
100164820	LATHROP	CA		08/26/2024		1,210		(119)			(119)		1,090	1,090			
100182030	SACRAMENTO	CA		12/12/2024		1,349		(8)			(8)		1,341	1,341			
100151994	SUN CITY	AZ		06/14/2024		1,116		(125)			(125)		991	991			
100180011	LAKE ARROWHEAD	CA		11/25/2024		3,080		(101)			(101)		2,979	2,979			
100119287	BUTLER	TN		07/31/2023		1,721		110			110		1,830	1,830			
100120535	RIVERSIDE	CA		08/18/2023		1,182		(177)			(177)		1,006	1,006			
100091496	YONKERS	NY		01/20/2023		1,322		(77)			(77)		1,245	1,245			
100175687	VANCOUVER	WA		11/12/2024		1,413		84			84		1,497	1,497			
100103218	FEDERAL WAY	WA		04/26/2023		4,271		(211)			(211)		4,060	4,060			
100080337	JERSEY CITY	NJ		02/24/2022		2,614		(99)			(99)		2,515	2,515			
100025152	FLUSHING	NY		09/20/2018		1,684		628			628		2,312	2,312			
100067426	BURBANK	CA		09/23/2021		3,202		(198)			(198)		3,004	3,004			
100156774	SOUTH PASADENA	CA		06/26/2024		1,244		(208)			(208)		1,036	1,036			
100107802	MESA	AZ		05/19/2023		1,616		76			76		1,693	1,693			
100172432	SNOHOMISH	WA		10/23/2024		1,596		(47)			(47)		1,549	1,549			
100159569	LA QUINTA	CA		07/15/2024		1,194		(58)			(58)		1,136	1,136			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147381	DALLAS	TX		05/08/2024		1,121		(75)			(75)		1,047	1,047			
100171247	CAMAS	WA		10/16/2024		2,116		(168)			(168)		1,947	1,947			
100175769	DANBURY	CT		11/12/2024		1,302		(70)			(70)		1,232	1,232			
100078748	SACRAMENTO	CA		02/25/2022		2,071		(297)			(297)		1,773	1,773			
100151677	BELLEAIR BEACH	FL		05/10/2024		1,509		51			51		1,560	1,560			
100113914	RANDOLPH	NJ		06/29/2023		2,410		1,695			1,695		4,106	4,106			
100117649	OXNARD	CA		07/20/2023		1,155		(113)			(113)		1,042	1,042			
100031708	CONCORD	CA		03/29/2019		2,287		110			110		2,397	2,397			
100110566	DURANGO	CO		06/30/2023		1,606		(15)			(15)		1,591	1,591			
100043613	SAN JOSE	CA		08/13/2020		1,706		3			3		1,709	1,709			
100087082	LOS ANGELES	CA		11/04/2022		1,696		96			96		1,792	1,792			
100174648	STATEN ISLAND	NY		10/31/2024		1,447		(133)			(133)		1,314	1,314			
100176595	PALMDALE	CA		11/15/2024		53,356		(2,221)			(2,221)		51,135	51,135			
100176794	MECHANICSBURG	PA		11/15/2024		1,392		(109)			(109)		1,283	1,283			
100168812	NEW BRAUNFELS	TX		09/26/2024		894		(151)			(151)		743	743			
100083873	RIVERSIDE	CA		07/12/2022		1,054		(35)			(35)		1,019	1,019			
100000195	LORTON	VA		09/27/2016		2,508		617			617		3,125	3,125			
100182533	ASHBURN	VA		12/12/2024		1,820		(62)			(62)		1,757	1,757			
100172346	SEATTLE	WA		10/23/2024		1,523		(74)			(74)		1,449	1,449			
100174015	NEW PORT RICHEY	FL		10/31/2024		1,257		(174)			(174)		1,082	1,082			
100079364	TAMARAC	FL		03/17/2022		3,376		(66)			(66)		3,309	3,309			
100163943	TEMPLETON	CA		10/04/2024		1,330		(68)			(68)		1,262	1,262			
100116001	KISSIMMEE	FL		07/20/2023		1,444		3			3		1,448	1,448			
100176679	MIAMI	FL		11/15/2024		1,461		(33)			(33)		1,427	1,427			
100115701	VERONA	NJ		07/20/2023		1,458		(4)			(4)		1,455	1,455			
100044280	SAN FRANCISCO	CA		08/19/2020		3,024		(213)			(213)		2,810	2,810			
100135958	MENIFEE	CA		11/16/2023		1,076		(19)			(19)		1,057	1,057			
100080874	CLOVIS	CA		03/10/2022		2,641		(280)			(280)		2,361	2,361			
100090400	MENIFEE	CA		12/28/2022		1,864		(54)			(54)		1,811	1,811			
100141511	GENEVA	FL		01/30/2024		1,151		(45)			(45)		1,105	1,105			
100115880	EATONTON	GA		07/20/2023		1,511		(29)			(29)		1,482	1,482			
100149623	FOLSOM	CA		04/26/2024		1,516		(25)			(25)		1,490	1,490			
100137098	BROKEN BOW	OK		11/28/2023		1,258		81			81		1,338	1,338			
100148377	WESLEY CHAPEL	FL		04/12/2024		1,335		(85)			(85)		1,250	1,250			
100186350	RENO	NV		12/30/2024		1,371		(24)			(24)		1,347	1,347			
100117786	CONCORD	NC		07/20/2023		1,371		(43)			(43)		1,328	1,328			
100164493	COROLLA	NC		08/21/2024		1,552		(75)			(75)		1,477	1,477			
100151551	NEWTON	NJ		05/10/2024		1,325		(86)			(86)		1,239	1,239			
100145823	CAMARILLO	CA		03/15/2024		2,088		(148)			(148)		1,940	1,940			
100137579	PORTLAND	OR		12/08/2023		1,425		76			76		1,501	1,501			
100186191	NORTH MIAMI	FL		12/27/2024		893		(103)			(103)		790	790			
100149807	SALINAS	CA		04/26/2024		1,222		(37)			(37)		1,186	1,186			
100143657	JUPITER	FL		02/22/2024		1,064		(117)			(117)		948	948			
100159836	MIAMI	FL		08/16/2024		1,968		(257)			(257)		1,711	1,711			
100145793	FREMONT	CA		05/08/2024		1,290		9			9		1,299	1,299			
100109732	BAYPORT	NY		06/16/2023		3,045		(152)			(152)		2,893	2,893			
100087195	CAMARILLO	CA		10/25/2022		1,908		363			363		2,271	2,271			
100110456	WASHINGTON	DC		06/30/2023		2,673		(40)			(40)		2,633	2,633			
100156541	POMPANO BEACH	FL		06/24/2024		2,446		(65)			(65)		2,381	2,381			
100109173	MONTGOMERY	TX		07/21/2023		6,910		(212)			(212)		6,698	6,698			
100139654	HENDERSON	NV		12/28/2023		687		(146)			(146)		541	541			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152968	SOUTH GATE	CA		06/27/2024		1,132		(187)			(187)		945	945			
100087455	LOS ANGELES	CA		10/25/2022		1,239		251			251		1,490	1,490			
100079494	MATTHEWS	NC		04/08/2022		1,731		536			536		2,266	2,266			
100173765	HANOVER	MD		10/30/2024		2,110		(145)			(145)		1,964	1,964			
100156628	SEATTLE	WA		06/24/2024		1,587		18			18		1,605	1,605			
100078030	BALDWIN	NY		01/12/2022		3,385		(108)			(108)		3,277	3,277			
100168116	POMONA	CA		09/20/2024		1,319		(96)			(96)		1,223	1,223			
100162595	MANCHESTER	NH		08/12/2024		1,353		(33)			(33)		1,321	1,321			
100090874	NORTH MYRTLE BEACH	SC		01/31/2023		1,545		38			38		1,584	1,584			
100101168	BROOKLYN	NY		04/28/2023		1,793		1,270			1,270		3,063	3,063			
100185628	TAMPA	FL		12/20/2024		1,123		35			35		1,158	1,158			
100067709	SAN JOSE	CA		09/23/2021		3,002		(92)			(92)		2,910	2,910			
100115654	TEWKSBURY	MA		07/19/2023		1,218		(94)			(94)		1,124	1,124			
100152604	GALVESTON	TX		05/17/2024		1,267		(37)			(37)		1,230	1,230			
100065109	TEMECULA	CA		07/14/2021		2,973		(180)			(180)		2,792	2,792			
100160918	AUSTIN	TX		07/24/2024		1,752		(68)			(68)		1,684	1,684			
100155954	FOREST HILL	TX		06/17/2024		4,742		22			22		4,764	4,764			
100103304	SAN JUAN CAPISTRANO	CA		04/27/2023		1,298		(235)			(235)		1,062	1,062			
100120162	SHERMAN OAKS	CA		08/14/2023		826		(57)			(57)		769	769			
100130249	BAKERSFIELD	CA		09/28/2023		1,321		(36)			(36)		1,285	1,285			
100180354	SARATOGA SPRINGS	UT		11/25/2024		1,395		(70)			(70)		1,324	1,324			
100142410	OAK HILLS	CA		02/02/2024		1,048		(55)			(55)		993	993			
100074409	OCEAN VIEW	DE		12/02/2021		(4,267)		4,957			4,957		690	690			
100159200	MESA	AZ		07/15/2024		2,931		(97)			(97)		2,834	2,834			
100132363	RANDALLSTOWN	MD		11/03/2023		2,611		612			612		3,224	3,224			
100110611	PILOT POINT	TX		06/30/2023		2,731		31			31		2,763	2,763			
100174346	VILAS	NC		10/31/2024		1,273		(70)			(70)		1,202	1,202			
100186253	SEATAC	WA		12/27/2024		896		(113)			(113)		784	784			
100114603	FRISCO	TX		06/29/2023		13,827		(467)			(467)		13,360	13,360			
100157982	KANEOHE	HI		07/09/2024		1,669		45			45		1,714	1,714			
100144496	HIGHLAND VILLAGE	TX		04/26/2024		990		(123)			(123)		867	867			
100089601	BOCA RATON	FL		01/30/2023		1,405		(198)			(198)		1,206	1,206			
100157681	MIAMI	FL		06/28/2024		1,281		(204)			(204)		1,077	1,077			
100116794	POMONA	CA		07/20/2023		1,843		1,398			1,398		3,241	3,241			
100153442	MOUNT VERNON	NY		05/30/2024		1,094		(47)			(47)		1,047	1,047			
100136387	INDEPENDENCE	MO		11/20/2023		1,479		367			367		1,845	1,845			
100136391	INDEPENDENCE	MO		11/20/2023		1,479		367			367		1,845	1,845			
100119663	RANCHO MISSION VIEJO	CA		08/08/2023		878		42			42		920	920			
100128277	LOS ANGELES	CA		09/14/2023		1,219		(86)			(86)		1,133	1,133			
100108891	MARICOPA	AZ		05/31/2023		1,282		(98)			(98)		1,183	1,183			
100115937	NASHVILLE	TN		07/20/2023		1,471		(60)			(60)		1,412	1,412			
100160356	HENDERSON	NV		09/06/2024		1,115		(152)			(152)		962	962			
100182341	AUSTIN	TX		12/12/2024		10,835		(215)			(215)		10,620	10,620			
100129795	ORLANDO	FL		09/27/2023		1,167		(76)			(76)		1,091	1,091			
100134335	WOODBURY	NY		10/27/2023		1,036		(64)			(64)		973	973			
100127543	BRENTWOOD	CA		09/08/2023		58,561		(282)			(282)		58,278	58,278			
100166381	SAN BERNARDINO	CA		10/24/2024		913		(82)			(82)		831	831			
100057950	WATSONVILLE	CA		06/30/2021		2,954		(189)			(189)		2,764	2,764			
100164843	BUFORD	GA		08/26/2024		3,047		(1,796)			(1,796)		1,251	1,251			
100138009	LAKE ELSINORE	CA		12/13/2023		5,887		(23)			(23)		5,864	5,864			
100078727	DENVER	CO		02/25/2022		2,781		(29)			(29)		2,752	2,752			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158138	MARYSVILLE	WA		07/09/2024		14,247		(104)			(104)		14,144	14,144			
100133524	LOS ANGELES	CA		10/19/2023		1,074		(124)			(124)		950	950			
100161734	NEW BRUNSWICK	NJ		07/30/2024		953		(16)			(16)		937	937			
100162927	N TOPSAIL BEACH	NC		08/12/2024		1,276		(103)			(103)		1,174	1,174			
100158922	VILLAS	NJ		07/12/2024		1,360		(80)			(80)		1,280	1,280			
100080338	JERSEY CITY	NJ		02/24/2022		2,600		(98)			(98)		2,501	2,501			
100175143	BELLINGHAM	MA		11/05/2024		1,455		13			13		1,468	1,468			
100073554	MIAMI	FL		11/19/2021		2,628		(332)			(332)		2,296	2,296			
100180096	FORT PIERCE	FL		12/30/2024		1,111		8			8		1,119	1,119			
100150552	MONROE	NC		05/03/2024		1,295		(68)			(68)		1,227	1,227			
100174759	PEWAUKEE	WI		10/31/2024		1,370		(70)			(70)		1,300	1,300			
100129368	LAKE ELSINORE	CA		09/25/2023		1,184		35			35		1,219	1,219			
100114678	NEWNAN	GA		06/29/2023		1,461		83			83		1,543	1,543			
100175307	HIALEAH	FL		11/05/2024		1,402		(86)			(86)		1,317	1,317			
100108109	FALLS CHURCH	VA		05/24/2023		1,262		(59)			(59)		1,203	1,203			
100110091	PEMBROKE PINES	FL		06/23/2023		(893)		1,873			1,873		980	980			
100116740	BURBANK	CA		07/20/2023		(3,691)		6,659			6,659		2,969	2,969			
100186315	INDIALANTIC	FL		12/30/2024		999		(23)			(23)		976	976			
100164446	ALBRIGHTSVILLE	PA		08/21/2024		1,146		(77)			(77)		1,069	1,069			
100119684	NEWARK	NJ		08/08/2023		1,214		(38)			(38)		1,177	1,177			
100141716	LOXAHATCHEE	FL		01/30/2024		1,130		(60)			(60)		1,070	1,070			
100154070	LOS ANGELES	CA		06/06/2024		1,233		(59)			(59)		1,174	1,174			
100128146	OCEAN CITY	NJ		09/18/2023		1,320		28			28		1,348	1,348			
100129915	STATEN ISLAND	NY		09/27/2023		1,184		(62)			(62)		1,123	1,123			
100136528	OAKHURST	NJ		11/20/2023		1,209		(15)			(15)		1,194	1,194			
100165309	ROCKPORT	TX		08/29/2024		975		(124)			(124)		851	851			
100141960	GARDEN GROVE	CA		02/29/2024		1,182		(30)			(30)		1,152	1,152			
100168269	FREDERICKSBURG	TX		09/20/2024		1,400		(33)			(33)		1,367	1,367			
100149583	SEYMOUR	CT		04/26/2024		1,481		(150)			(150)		1,331	1,331			
100165670	DANA POINT	CA		10/04/2024		1,817		(19)			(19)		1,798	1,798			
100161350	MANTECA	CA		07/25/2024		967		(35)			(35)		932	932			
100140366	PEORIA	AZ		01/18/2024		1,207		(41)			(41)		1,165	1,165			
100139363	MASTIC BEACH	NY		12/28/2023		1,036		(88)			(88)		948	948			
100079960	CHICO	CA		04/08/2022		2,453		(103)			(103)		2,350	2,350			
100140658	SNELLVILLE	GA		02/08/2024		1,273		(80)			(80)		1,193	1,193			
100120588	FALLS CHURCH	VA		08/18/2023		4,627		(58)			(58)		4,569	4,569			
100119794	NEWARK	NJ		08/08/2023		156		1,043			1,043		1,199	1,199			
100163834	HOUSTON	TX		09/27/2024		1,270		(78)			(78)		1,191	1,191			
100175337	MLAMI	FL		11/05/2024		1,486		(13)			(13)		1,474	1,474			
100144439	GULFPORT	FL		03/07/2024		3,168		(75)			(75)		3,093	3,093			
100101951	NIPOMO	CA		04/14/2023		1,186		(57)			(57)		1,128	1,128			
100147444	PEASTER	TX		04/03/2024		1,172		(109)			(109)		1,063	1,063			
100156661	HOMESTEAD	FL		06/24/2024		1,003		(113)			(113)		891	891			
100068204	EDGEWOOD	WA		08/25/2021		2,947		(156)			(156)		2,791	2,791			
100137445	OLYMPIA	WA		01/11/2024		1,094		(110)			(110)		985	985			
100182679	WESLEY CHAPEL	FL		12/12/2024		1,339		(58)			(58)		1,281	1,281			
100173121	BEND	OR		10/30/2024		1,395		(92)			(92)		1,303	1,303			
100084797	KEY WEST	FL		08/02/2022		3,019		73			73		3,093	3,093			
100147373	DELRAY BEACH	FL		05/08/2024		1,208		18			18		1,226	1,226			
100172621	JAMAICA	NY		10/24/2024		1,083		(39)			(39)		1,044	1,044			
100088968	NAPLES	FL		11/15/2022		829		(95)			(95)		733	733			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102594	LYNNFIELD	MA		06/07/2023		1,223		(87)			(87)		1,136	1,136			
100128831	VISTA	CA		09/21/2023		1,325		(80)			(80)		1,244	1,244			
100119215	MIAMI	FL		07/31/2023		1,344		(49)			(49)		1,294	1,294			
100088863	LEWISVILLE	TX		11/15/2022		1,193		19			19		1,212	1,212			
100185925	BROOKHAVEN	GA		12/26/2024		914		(138)			(138)		775	775			
100087277	DOWNERS GROVE	IL		10/25/2022		1,854		731			731		2,585	2,585			
100168530	FEDERAL WAY	WA		09/25/2024		1,253		(98)			(98)		1,155	1,155			
100178314	SAN DIEGO	CA		11/19/2024		1,290		(176)			(176)		1,114	1,114			
100102893	WHITE PLAINS	NY		06/22/2023		1,517		(252)			(252)		1,265	1,265			
100100285	KAPOLEI	HI		03/24/2023		3,054		(54)			(54)		2,999	2,999			
100079824	VALENCIA	CA		04/08/2022		2,338		388			388		2,725	2,725			
100168615	SAN DIEGO	CA		09/25/2024		1,180		(75)			(75)		1,105	1,105			
100060195	SOUTH BOSTON	MA		06/25/2021		3,045		(119)			(119)		2,926	2,926			
100120459	DEARBORN	MI		08/18/2023		840		(162)			(162)		678	678			
100180035	LOUDON	TN		11/25/2024		1,377		(79)			(79)		1,298	1,298			
100129415	MESA	AZ		09/29/2023		1,480		(10)			(10)		1,470	1,470			
100148778	LITTLETON	CO		04/17/2024		1,128		(111)			(111)		1,017	1,017			
100160423	PALM DESERT	CA		07/19/2024		1,195		(112)			(112)		1,083	1,083			
100102660	WATKINS	CO		06/22/2023		1,251		(127)			(127)		1,123	1,123			
100120257	SCOTTSDALE	AZ		08/18/2023		1,312		(92)			(92)		1,220	1,220			
100170274	KATY	TX		10/08/2024		1,512		(59)			(59)		1,452	1,452			
100151409	ROSEVILLE	CA		05/10/2024		1,272		(65)			(65)		1,207	1,207			
100138201	AUBURN	WA		12/14/2023		2,822		(176)			(176)		2,646	2,646			
100167140	AUBURN	WA		09/13/2024		799		(32)			(32)		767	767			
100060074	SAN BERNARDINO	CA		06/25/2021		2,921		(248)			(248)		2,673	2,673			
100102137	WINTER PARK	FL		04/14/2023		1,069							1,069	1,069			
100173026	BLOOMFIELD	NJ		10/25/2024		1,133		(161)			(161)		972	972			
100167024	BUCKEYE	AZ		09/13/2024		811		(126)			(126)		685	685			
100130253	VACAVILLE	CA		09/28/2023		1,332		(80)			(80)		1,252	1,252			
100176791	LAKE ELSINORE	CA		11/15/2024		1,314		(199)			(199)		1,115	1,115			
100176795	SAN ANTONIO	TX		11/15/2024		56,065		(544)			(544)		55,521	55,521			
100138236	EDISON	NJ		12/14/2023		611		615			615		1,226	1,226			
100087938	PLYMOUTH	MN		10/25/2022		2,932		10			10		2,942	2,942			
100145841	CHARLOTTE	NC		03/15/2024		1,850		(99)			(99)		1,751	1,751			
100132350	CHINO	CA		11/03/2023		2,965		403			403		3,368	3,368			
100156818	BUCKEYE	AZ		06/27/2024		909		(86)			(86)		822	822			
100144481	BRADENTON	FL		04/26/2024		1,267		(15)			(15)		1,252	1,252			
100135587	EATONTOWN	NJ		11/09/2023		715		4			4		718	718			
100180726	BATON ROUGE	LA		11/26/2024		1,351		(140)			(140)		1,211	1,211			
100154956	DUNEDIN	FL		07/19/2024		1,396		(209)			(209)		1,186	1,186			
100075973	LAS VEGAS	NV		01/07/2022		2,611		(239)			(239)		2,372	2,372			
100159211	VALENCIA	CA		07/15/2024		1,402		(70)			(70)		1,332	1,332			
100135777	LAKE ARROWHEAD	CA		11/10/2023		951		33			33		983	983			
100173819	KELLER	TX		10/31/2024		1,274		(174)			(174)		1,100	1,100			
100172594	SEATAC	WA		10/23/2024		1,548		(79)			(79)		1,469	1,469			
100186492	NAPA	CA		12/30/2024		1,428		(13)			(13)		1,414	1,414			
100174052	TOMS RIVER	NJ		10/31/2024		1,255		(174)			(174)		1,081	1,081			
100102858	PORT SAINT JOE	FL		06/22/2023		1,564		317			317		1,881	1,881			
100162508	KEY LARGO	FL		08/12/2024		1,297		(55)			(55)		1,242	1,242			
100169806	PEORIA	AZ		09/30/2024		1,403		(83)			(83)		1,319	1,319			
754469	WOODBURY	MN		12/31/2006		19,670							19,670	19,670			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172585	HOLLYWOOD	FL		10/23/2024		1,403		(110)			(110)		1,294	1,294			
100175049	DOWNEY	CA		11/05/2024		1,016		(30)			(30)		986	986			
100137226	CENTERTON	AR		11/29/2023		1,120		(42)			(42)		1,078	1,078			
100176648	BOONTON TOWNSHIP	NJ		11/15/2024		1,144		(90)			(90)		1,054	1,054			
100129520	BOSTON	MA		09/29/2023		51,812		(224)			(224)		51,588	51,588			
100100384	EAST ELMHURST	NY		04/27/2023		(817)		3,747			3,747		2,931	2,931			
100102457	HOMER GLEN	IL		06/07/2023		1,726		(15)			(15)		1,711	1,711			
100079337	PLACENTIA	CA		03/17/2022		2,681		22			22		2,704	2,704			
100091619	KISSIMMEE	FL		03/07/2023		1,331		(85)			(85)		1,246	1,246			
100179401	FONTANA	CA		12/27/2024		1,264		(24)			(24)		1,239	1,239			
100167882	BAKERSFIELD	CA		09/20/2024		1,330		(131)			(131)		1,199	1,199			
100171109	MIAMI	FL		11/22/2024		1,496		38			38		1,535	1,535			
100129728	NASHVILLE	TN		09/29/2023		1,291		(7)			(7)		1,285	1,285			
100180102	HIALEAH	FL		12/30/2024		1,344		125			125		1,470	1,470			
100146844	WAYNE	NJ		03/21/2024		1,121		(116)			(116)		1,005	1,005			
100178440	NAPLES	FL		11/21/2024		1,284		(77)			(77)		1,207	1,207			
100172971	PALMDALE	CA		10/25/2024		1,764		(141)			(141)		1,623	1,623			
100043379	WALNUT	CA		08/13/2020		1,571		607			607		2,178	2,178			
100161772	BABYLON	NY		07/31/2024		1,084		(104)			(104)		980	980			
100109769	SANTA ANA	CA		08/04/2023		1,434		(40)			(40)		1,394	1,394			
100171689	SAN DIEGO	CA		10/16/2024		1,374		(107)			(107)		1,268	1,268			
100172220	BAKERSFIELD	CA		10/17/2024		1,729		(161)			(161)		1,568	1,568			
100167594	FONTANA	CA		09/19/2024		1,123		(64)			(64)		1,059	1,059			
100170170	WEST RICHLAND	WA		10/08/2024		1,407		(70)			(70)		1,338	1,338			
100164556	LAKE ELSINORE	CA		08/21/2024		1,481		(4)			(4)		1,477	1,477			
100065336	MISSION HILLS	CA		07/28/2021		2,807		(192)			(192)		2,615	2,615			
100180033	SAINT MICHAELS	MD		11/25/2024		1,413		(68)			(68)		1,345	1,345			
100080518	MIAMI	FL		03/10/2022		2,242		(170)			(170)		2,072	2,072			
100091682	MUKILTEO	WA		03/24/2023		550		(42)			(42)		509	509			
100160066	LOS BANOS	CA		07/17/2024		2,269		(32)			(32)		2,236	2,236			
100120281	RIVERSIDE	CA		08/18/2023		1,075		(67)			(67)		1,009	1,009			
100173784	ANTIOCH	CA		10/30/2024		1,266		(166)			(166)		1,100	1,100			
100108415	WASHINGTON	DC		05/25/2023		(366)		1,680			1,680		1,314	1,314			
100169965	SALEM	OR		11/08/2024		1,245		(107)			(107)		1,139	1,139			
100149189	SOMERSET	MA		04/22/2024		954		(29)			(29)		925	925			
100147264	BROOKLYN	NY		03/28/2024		241		956			956		1,197	1,197			
100081622	YOUNGSVILLE	NC		03/24/2022		2,711		(95)			(95)		2,617	2,617			
18566	INDEPENDENCE	OH		04/26/2006		90,552							90,552	90,552			
100135670	BAYVILLE	NJ		11/09/2023		1,079		40			40		1,119	1,119			
100185428	PROVO	UT		12/20/2024		1,302		(14)			(14)		1,288	1,288			
100157732	SUMMERVILLE	SC		06/28/2024		888		(78)			(78)		809	809			
100143986	LOS ANGELES	CA		02/29/2024		919		(95)			(95)		824	824			
100148661	PORTLAND	OR		04/15/2024		1,441		(45)			(45)		1,396	1,396			
100103880	LINDENHURST	NY		05/10/2023		500		1,151			1,151		1,651	1,651			
100099940	BENICIA	CA		03/28/2023		1,277		(38)			(38)		1,240	1,240			
100158507	PARKER	CO		07/10/2024		1,151		(32)			(32)		1,119	1,119			
100172944	MANASSAS	VA		10/25/2024		1,377		(138)			(138)		1,238	1,238			
100118855	TAMPA	FL		08/30/2023		1,168		(104)			(104)		1,064	1,064			
100129597	CHICAGO	IL		09/29/2023		1,434		(6)			(6)		1,428	1,428			
100136571	LOS ANGELES	CA		11/22/2023		1,211		(143)			(143)		1,068	1,068			
100160213	WITTMANN	AZ		07/18/2024		1,209		64			64		1,273	1,273			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182606	BRENTWOOD	CA		12/12/2024		1,507		76			76		1,583	1,583			
100057980	VAN NUYS	CA		06/30/2021		2,951		(142)			(142)		2,809	2,809			
100162069	PINOLE	CA		07/31/2024		880		(118)			(118)		763	763			
100152500	ESTERO	FL		05/17/2024		1,212		26			26		1,239	1,239			
100151249	SEABROOK ISLAND	SC		05/10/2024		1,297		(110)			(110)		1,187	1,187			
100120333	SAN DIEGO	CA		08/18/2023		1,267		(77)			(77)		1,190	1,190			
100116098	ANAHEIM	CA		07/20/2023		1,877		1,071			1,071		2,949	2,949			
100102124	LOS ANGELES	CA		04/14/2023		1,168		(98)			(98)		1,070	1,070			
100166455	CLIFTON	NJ		10/31/2024		1,441		(129)			(129)		1,312	1,312			
100065406	LOS ANGELES	CA		07/28/2021		2,864		(128)			(128)		2,736	2,736			
100129462	HALLANDALE BEACH	FL		09/29/2023		1,351		(56)			(56)		1,295	1,295			
100129464	HALLANDALE BEACH	FL		09/29/2023		1,351		(56)			(56)		1,295	1,295			
100174773	ACWORTH	GA		10/31/2024		929		(90)			(90)		839	839			
100167967	SAINT GEORGE ISLAND	FL		09/20/2024		1,354		(82)			(82)		1,273	1,273			
100174704	HONOLULU	HI		10/31/2024		1,137		(150)			(150)		987	987			
100162501	PUNTA GORDA	FL		08/12/2024		1,341		(34)			(34)		1,306	1,306			
100076263	EATONTOWN	NJ		01/07/2022		2,956		(90)			(90)		2,866	2,866			
100162870	AMESBURY	MA		08/12/2024		1,346		(43)			(43)		1,303	1,303			
100100986	FONTANA	CA		04/28/2023		1,940		696			696		2,636	2,636			
100115577	WESLEY CHAPEL	FL		07/19/2023		1,690		(78)			(78)		1,612	1,612			
100078739	SANTA MARIA	CA		02/25/2022		2,314		(341)			(341)		1,973	1,973			
100165338	GRAND RAPIDS	MI		08/29/2024		1,503		(189)			(189)		1,314	1,314			
100065187	SAN LEANDRO	CA		07/14/2021		3,043		(143)			(143)		2,899	2,899			
100133532	CHINO	CA		10/19/2023		2,261		48			48		2,308	2,308			
100136034	SPRING VALLEY	CA		11/16/2023		2,861		(13)			(13)		2,848	2,848			
100102815	MISSOURI CITY	TX		06/22/2023		11,350		(406)			(406)		10,943	10,943			
100116613	CHINO	CA		07/20/2023		1,864		1,053			1,053		2,916	2,916			
100155023	CONROE	TX		07/19/2024		818		565			565		1,384	1,384			
100067923	POWAY	CA		09/23/2021		2,974		(101)			(101)		2,873	2,873			
100165543	PUYALLUP	WA		08/29/2024		3,835		(37)			(37)		3,798	3,798			
100103517	WAIANAE	HI		05/08/2023		1,071		(50)			(50)		1,021	1,021			
100173372	CARLSTADT	NJ		10/30/2024		1,323		(89)			(89)		1,234	1,234			
100117129	BROOKLYN	NY		07/20/2023		2,555		1,204			1,204		3,759	3,759			
100150957	LAS VEGAS	NV		05/08/2024		1,673		263			263		1,936	1,936			
100172236	BROKEN BOW	OK		10/21/2024		1,534		(96)			(96)		1,439	1,439			
100110626	LAKEWOOD	NJ		06/30/2023		1,327		(25)			(25)		1,302	1,302			
100151197	DAUPHIN ISLAND	AL		05/10/2024		1,363		(83)			(83)		1,280	1,280			
100162747	HOPE	ME		08/12/2024		1,152		(100)			(100)		1,052	1,052			
100116842	ONTARIO	CA		07/20/2023		1,856		1,396			1,396		3,251	3,251			
100148506	KILL DEVIL HILLS	NC		04/12/2024		1,290		(79)			(79)		1,211	1,211			
100174643	BRONX	NY		10/31/2024		1,211		(235)			(235)		976	976			
100182477	REVERE	MA		12/12/2024		1,415		(4)			(4)		1,410	1,410			
100128748	HOLLYWOOD	FL		09/21/2023		372		20			20		392	392			
100103657	BEND	OR		05/08/2023		1,363		43			43		1,406	1,406			
100155154	BEND	OR		07/19/2024		1,192		(138)			(138)		1,054	1,054			
100120025	TEANECK	NJ		08/11/2023		1,349		(27)			(27)		1,322	1,322			
100182069	FRISCO	TX		12/12/2024		1,484		119			119		1,603	1,603			
100179843	IRVING	TX		11/22/2024		5,272		(528)			(528)		4,743	4,743			
100119792	NEWARK	NJ		08/08/2023		135		1,062			1,062		1,197	1,197			
100182331	CAMBRIA HEIGHTS	NY		12/12/2024		1,867		(14)			(14)		1,853	1,853			
100141598	SOMERSET	MA		01/30/2024		7,216		(95)			(95)		7,121	7,121			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060101	LOS ANGELES	CA		06/25/2021		3,009		(202)			(202)		2,807	2,807			
100152026	LAKE WORTH BEACH	FL		05/14/2024		1,319		(70)			(70)		1,248	1,248			
4010081962	FLINT	MI		11/26/2024		1,248		(96)			(96)		1,152	1,152			
100110678	CLIFTON	NJ		06/30/2023		1,426		(33)			(33)		1,392	1,392			
100132055	MURRIETA	CA		10/13/2023		1,825		256			256		2,080	2,080			
100147718	MORENO VALLEY	CA		04/05/2024		1,170		(80)			(80)		1,090	1,090			
100132347	LAS VEGAS	NV		11/03/2023		903		565			565		1,468	1,468			
100102718	LA PUENTE	CA		06/22/2023		760		689			689		1,449	1,449			
100081584	LAS VEGAS	NV		03/24/2022		3,249		34			34		3,283	3,283			
100140990	LEVITTOWN	NY		01/26/2024		1,112		13			13		1,125	1,125			
100043610	SPRINGFIELD	MO		08/13/2020		1,678		(1,047)			(1,047)		631	631			
100172514	CENTRAL FALLS	RI		10/23/2024		1,302		(110)			(110)		1,192	1,192			
100146684	PALMDALE	CA		03/20/2024		1,648		(81)			(81)		1,567	1,567			
100173353	LEANDER	TX		10/30/2024		1,363		(120)			(120)		1,242	1,242			
100119996	HENDERSON	NV		08/11/2023		1,315		(23)			(23)		1,291	1,291			
100074413	ELK GROVE	CA		12/02/2021		2,686		(358)			(358)		2,328	2,328			
100134013	HEMPSTEAD	NY		10/25/2023		1,139		(22)			(22)		1,118	1,118			
100110040	FAYETTEVILLE	GA		06/23/2023		1,286		(55)			(55)		1,231	1,231			
100081265	SAN DIEGO	CA		03/18/2022		2,887		190			190		3,077	3,077			
100110137	WINNETKA	IL		06/29/2023		1,776		(62)			(62)		1,714	1,714			
100180694	MIAMI	FL		11/26/2024		1,687		(85)			(85)		1,602	1,602			
100151340	MANTECA	CA		05/10/2024		883		(89)			(89)		794	794			
100173782	REUNION	FL		10/30/2024		1,268		(148)			(148)		1,121	1,121			
100100441	FONTANA	CA		04/27/2023		1,583		554			554		2,137	2,137			
100168177	LAWNDALE	CA		09/20/2024		1,409		(55)			(55)		1,354	1,354			
100164472	EMERALD ISLE	NC		08/21/2024		1,312		(89)			(89)		1,223	1,223			
100168797	DULUTH	MN		09/26/2024		1,187		(4)			(4)		1,184	1,184			
100129343	SEVIERVILLE	TN		09/25/2023		1,450		146			146		1,596	1,596			
100171540	LATHROP	CA		10/16/2024		1,878		(121)			(121)		1,757	1,757			
100150797	DOWNINGTOWN	PA		05/08/2024		2,666		(18)			(18)		2,649	2,649			
100076425	OCEANSIDE	NY		12/23/2021		2,958		(58)			(58)		2,899	2,899			
100157840	BUCKEYE	AZ		07/09/2024		1,223		(34)			(34)		1,190	1,190			
100089245	UPPER MARLBORO	MD		01/26/2023		1,088		17			17		1,105	1,105			
100137675	CHARLOTTE	NC		12/08/2023		1,179		(34)			(34)		1,145	1,145			
100030147	NEWBURY PARK	CA		12/20/2018		3,545		609			609		4,154	4,154			
100171242	BERKELEY	CA		10/16/2024		1,416		(86)			(86)		1,330	1,330			
100180324	FITCHBURG	MA		11/25/2024		1,405		31			31		1,436	1,436			
100137100	SUPPLY	NC		11/28/2023		1,291							1,291	1,291			
100117148	ARCADIA	CA		07/20/2023		23,636		983			983		24,620	24,620			
100000194	SYLMAR	CA		09/27/2016		1,845		600			600		2,444	2,444			
100138740	AURORA	CO		02/02/2024		1,316		28			28		1,344	1,344			
100066272	ELK GROVE	CA		08/02/2021		3,387		34			34		3,421	3,421			
100175482	EL CAJON	CA		12/23/2024		1,808		3			3		1,811	1,811			
100172936	MORENO VALLEY	CA		10/25/2024		3,868		(507)			(507)		3,361	3,361			
100019990	TAMPA	FL		07/30/2018		2,920		(98)			(98)		2,822	2,822			
100116696	LOS ANGELES	CA		07/20/2023		1,710		1,434			1,434		3,144	3,144			
100134876	FOXBORO	MA		10/30/2023		579		669			669		1,248	1,248			
100179624	SEVIERVILLE	TN		11/21/2024		1,248		(74)			(74)		1,174	1,174			
100083033	HAMPTON BAYS	NY		05/11/2022		2,209		252			252		2,461	2,461			
100102637	OCALA	FL		06/22/2023		783		(91)			(91)		693	693			
100154958	LAVONIA	GA		07/19/2024		1,435		(149)			(149)		1,286	1,286			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080039	WHITTIER	CA		04/08/2022		1,135		(70)			(70)		1,065	1,065			
100172858	HUNTINGTON PARK	CA		10/25/2024		1,191		(156)			(156)		1,034	1,034			
100084821	PORTER RANCH	CA		08/02/2022		1,086		14			14		1,100	1,100			
100166179	WEST LINN	OR		09/09/2024		1,285		(107)			(107)		1,177	1,177			
100143915	BALDWIN	NY		03/06/2024		336		(117)			(117)		219	219			
100182183	ODESSA	FL		12/12/2024		1,662		(57)			(57)		1,605	1,605			
100182644	CAROLINA BEACH	NC		12/12/2024		1,390		13			13		1,403	1,403			
100164274	WEST POINT	TX		08/21/2024		32,123		(528)			(528)		31,596	31,596			
100119008	LONG BEACH	CA		07/27/2023		1,237		45			45		1,281	1,281			
100088041	CHAMPIONS GATE	FL		10/25/2022		370		18			18		388	388			
100148765	NASHVILLE	TN		04/17/2024		1,146		(79)			(79)		1,067	1,067			
100181359	WOODINVILLE	WA		12/06/2024		1,475		(382)			(382)		1,093	1,093			
100148173	OAKLAND	CA		04/12/2024		1,306		(84)			(84)		1,222	1,222			
100143372	JURUPA VALLEY	CA		02/16/2024		992		35			35		1,026	1,026			
100010659	FAYETTEVILLE	AR		12/23/2016		8,736		(707)			(707)		8,028	8,028			
100139581	TEMPE	AZ		12/28/2023		1,530		(130)			(130)		1,400	1,400			
100171790	MANTECA	CA		10/17/2024		2,702		(325)			(325)		2,377	2,377			
100087342	LAUDERHILL	FL		10/25/2022		2,457		203			203		2,660	2,660			
100161025	SAN TAN VALLEY	AZ		07/24/2024		1,535		171			171		1,706	1,706			
100159963	ORLANDO	FL		08/16/2024		1,108		(77)			(77)		1,031	1,031			
100118011	ONTARIO	CA		07/20/2023		1,645		260			260		1,906	1,906			
100102864	HACKENSACK	NJ		06/22/2023		390		984			984		1,374	1,374			
100100666	SANTA CLARA	CA		04/28/2023		2,149		475			475		2,624	2,624			
100174314	BROKEN BOW	OK		10/31/2024		1,321		(68)			(68)		1,253	1,253			
100135668	BROKEN BOW	OK		11/09/2023		345,399		(1,906)			(1,906)		343,493	343,493			
100088347	OCOEE	FL		01/06/2023		511		19			19		530	530			
100010814	FLUSHING	MI		12/23/2016		3,109		285			285		3,395	3,395			
100155122	PICO RIVERA	CA		07/19/2024		1,254		(50)			(50)		1,204	1,204			
100170506	LAKE ELSINORE	CA		10/09/2024		1,407		(100)			(100)		1,307	1,307			
100149011	HUNTINGTON STATION	NY		04/19/2024		1,157		(117)			(117)		1,040	1,040			
100102863	WEST PALM BEACH	FL		06/22/2023		1,367		428			428		1,795	1,795			
100137216	MISSOURI CITY	TX		11/28/2023		813		(110)			(110)		703	703			
100136212	KAMAS	UT		11/20/2023		1,235		(61)			(61)		1,174	1,174			
100023262	SAN PEDRO	CA		08/16/2018		2,803		(123)			(123)		2,680	2,680			
100151180	PUNTA GORDA	FL		05/10/2024		1,286		(69)			(69)		1,216	1,216			
100180239	MIAMI GARDENS	FL		11/25/2024		1,249		(70)			(70)		1,179	1,179			
100031061	SANTA ANA	CA		03/29/2019		1,894		510			510		2,404	2,404			
100139362	PATCHOGUE	NY		12/28/2023		1,017		(91)			(91)		926	926			
100161743	HOUSTON	TX		07/30/2024		876		(83)			(83)		794	794			
100179524	LATHROP	CA		11/21/2024		1,411		(11)			(11)		1,401	1,401			
100090963	TUCSON	AZ		01/31/2023		1,089		(49)			(49)		1,040	1,040			
100081198	SALT LAKE CITY	UT		03/18/2022		2,729		223			223		2,953	2,953			
100132806	RALEIGH	NC		11/03/2023		1,224		78			78		1,302	1,302			
100182624	NOKOMIS	FL		12/12/2024		299,916		4,331			4,331		304,247	304,247			
100180683	PHOENIX	AZ		11/26/2024		1,231		(99)			(99)		1,132	1,132			
100128864	RIDGEFIELD	WA		09/21/2023		1,178		(114)			(114)		1,065	1,065			
100067984	ELLIJAY	GA		09/23/2021		3,051		(96)			(96)		2,955	2,955			
100116808	BURBANK	CA		07/20/2023		1,776		1,146			1,146		2,922	2,922			
100082901	CHINO	CA		05/17/2022		2,354		(92)			(92)		2,262	2,262			
100171896	NOLANVILLE	TX		10/17/2024		1,421		(87)			(87)		1,334	1,334			
100128788	LONG BEACH	CA		09/21/2023		715		(82)			(82)		633	633			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175121	WHITTIER	CA		11/05/2024		1,436		(147)			(147)		1,289	1,289			
100109290	JERSEY CITY	NJ		06/12/2023		1,498		(80)			(80)		1,418	1,418			
100150013	CASTLE ROCK	CO		06/07/2024		6,414		(266)			(266)		6,148	6,148			
100170485	JONESBORO	GA		10/09/2024		1,206		(182)			(182)		1,024	1,024			
100138038	BURTONSVILLE	MD		12/13/2023		738		9			9		747	747			
100175134	BELL GARDENS	CA		11/05/2024		1,433		(144)			(144)		1,289	1,289			
100126281	IRVINGTON	NJ		08/30/2023		477		684			684		1,161	1,161			
100130337	DALLAS	TX		09/28/2023		1,610		(43)			(43)		1,567	1,567			
100162844	PHOENIX	AZ		08/12/2024		104,648		(2,635)			(2,635)		102,012	102,012			
100184972	WINTER GARDEN	FL		12/19/2024		1,220		(65)			(65)		1,155	1,155			
100148429	ASHBURN	VA		04/12/2024		1,310		(130)			(130)		1,181	1,181			
100107847	ARVADA	CO		05/23/2023		1,040		(69)			(69)		970	970			
100081591	OZONE PARK	NY		03/24/2022		2,112		(135)			(135)		1,977	1,977			
100087484	STONINGTON	CT		10/25/2022		8,340		641			641		8,981	8,981			
100128887	WILLIAMSTON	SC		09/21/2023		1,060		(69)			(69)		991	991			
100136039	HAVERHILL	MA		11/16/2023		1,020		63			63		1,083	1,083			
100136674	LOS ANGELES	CA		01/25/2024		1,708		(15)			(15)		1,693	1,693			
100067643	SAN JOSE	CA		09/23/2021		3,034		(117)			(117)		2,917	2,917			
100150825	SAN PABLO	CA		05/08/2024		1,328		(83)			(83)		1,245	1,245			
100127062	BROOKLYN	NY		08/30/2023		6,749		2,442			2,442		9,191	9,191			
100164787	OCEAN CITY	MD		08/26/2024		1,263		(99)			(99)		1,164	1,164			
100080752	HOLMES BEACH	FL		03/10/2022		2,350		(80)			(80)		2,269	2,269			
100148686	SPARTA	NJ		04/16/2024		1,177		(32)			(32)		1,145	1,145			
100168029	GILROY	CA		09/20/2024		1,423		(2)			(2)		1,421	1,421			
100171510	DAUPHIN ISL	AL		10/16/2024		11,213		(483)			(483)		10,731	10,731			
100091472	MOUNT VERNON	NY		01/20/2023		815		(78)			(78)		737	737			
100156603	HATTERAS	NC		06/24/2024		1,288		(82)			(82)		1,207	1,207			
100159670	CORAL SPRINGS	FL		08/23/2024		915		(110)			(110)		805	805			
100169777	BOYNTON BEACH	FL		09/30/2024		1,464		(4)			(4)		1,460	1,460			
100116646	LOS ANGELES	CA		07/20/2023		1,831		1,623			1,623		3,455	3,455			
100182704	KUNA	ID		12/12/2024		1,216		(48)			(48)		1,168	1,168			
100162973	WAIPAHU	HI		08/12/2024		1,395		(37)			(37)		1,359	1,359			
100186316	WIMAUMA	FL		12/30/2024		1,311		(43)			(43)		1,268	1,268			
100114824	BOCA RATON	FL		07/10/2023		1,533		(8)			(8)		1,526	1,526			
100152695	BIG PINE KEY	FL		05/17/2024		1,366		61			61		1,427	1,427			
100079298	STONEHAM	MA		02/28/2022		2,550		(172)			(172)		2,377	2,377			
100115863	NEWARK	NJ		07/20/2023		1,608		(87)			(87)		1,521	1,521			
100115343	WHITTIER	CA		07/17/2023		1,392		90			90		1,482	1,482			
100117230	AGUA DULCE AREA	CA		07/20/2023		1,682		555			555		2,237	2,237			
100082164	HOLLYWOOD	FL		04/14/2022		1,889		(134)			(134)		1,755	1,755			
100164336	ROXBURY	MA		08/21/2024		18,974		(335)			(335)		18,639	18,639			
100186289	EUGENE	OR		12/27/2024		1,095		(146)			(146)		949	949			
100176121	CHARLESTON	SC		12/20/2024		1,289		(126)			(126)		1,163	1,163			
100074477	MISSION VIEJO	CA		12/14/2021		878		(127)			(127)		751	751			
100171911	HOWELL	NJ		10/17/2024		1,355		(87)			(87)		1,268	1,268			
100180446	RIVERSIDE	CA		11/25/2024		1,364		(32)			(32)		1,332	1,332			
100137222	NASHVILLE	TN		11/29/2023		1,016		(77)			(77)		939	939			
100172666	ALEXANDRIA	VA		11/21/2024		3,266		(73)			(73)		3,193	3,193			
100136265	DALLAS	TX		11/20/2023		1,165		21			21		1,187	1,187			
100086942	TUCSON	AZ		10/24/2022		32		(19)			(19)		12	12			
100146689	CHICAGO	IL		03/20/2024		2,774		(126)			(126)		2,648	2,648			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175691	RIVERSIDE	CA		11/12/2024		727		(124)			(124)		604	604			
100026806	OAKLAND	CA		09/26/2018		1,200		132			132		1,332	1,332			
100110315	CLARKSVILLE	TN		06/30/2023		1,475		(10)			(10)		1,465	1,465			
100185904	LOMA LINDA	CA		12/26/2024		828		(106)			(106)		722	722			
100141766	ELMONT	NY		01/30/2024		1,202		(35)			(35)		1,168	1,168			
100174077	SEATTLE	WA		10/31/2024		3,063		(270)			(270)		2,794	2,794			
100152954	MANDEVILLE	LA		06/27/2024		1,257		(58)			(58)		1,200	1,200			
100164067	DUCK KEY	FL		08/21/2024		1,183		(205)			(205)		978	978			
100163343	LYNWOOD	CA		08/13/2024		927		(47)			(47)		881	881			
100162040	SAN DIEGO	CA		07/31/2024		1,165		(191)			(191)		974	974			
100156298	SAN DIEGO	CA		07/25/2024		4,638		(308)			(308)		4,330	4,330			
100162087	SAINT PETERSBURG	FL		07/31/2024		1,171		(176)			(176)		994	994			
100184366	POWAY	CA		12/16/2024		1,881		43			43		1,924	1,924			
100115348	ELIZABETH	NJ		07/17/2023		1,100		(50)			(50)		1,050	1,050			
100091404	LAKEWOOD	CO		02/22/2023		1,420		14			14		1,434	1,434			
100156110	PATERSON	NJ		06/18/2024		877		(69)			(69)		808	808			
100148850	FORT LAUDERDALE	FL		04/17/2024		1,463		20			20		1,483	1,483			
100081278	COROLLA	NC		03/18/2022		2,561		40			40		2,601	2,601			
100145852	SAVANNAH	GA		03/15/2024		1,323		(68)			(68)		1,256	1,256			
100172570	PHOENIX	AZ		10/23/2024		1,419		(116)			(116)		1,303	1,303			
100170463	TUCSON	AZ		10/09/2024		1,390		(186)			(186)		1,204	1,204			
100110479	TOMS RIVER	NJ		06/30/2023		849		27			27		876	876			
100173266	NARRAGANSETT	RI		10/30/2024		1,357		(71)			(71)		1,286	1,286			
100144017	EWA BEACH	HI		03/07/2024		1,273		(68)			(68)		1,205	1,205			
100178496	HATFIELD	PA		11/21/2024		1,043		(132)			(132)		911	911			
100159588	HALLANDALE BEACH	FL		07/15/2024		1,356		(172)			(172)		1,184	1,184			
100103232	FLEMING ISLAND	FL		04/27/2023		8,527		(360)			(360)		8,166	8,166			
100102851	SANTA CRUZ	CA		06/22/2023		1,428		(99)			(99)		1,329	1,329			
100014357	CERRITOS	CA		09/27/2017		4,839		244			244		5,082	5,082			
100173411	CROSBY	TX		10/29/2024		3,711		(261)			(261)		3,451	3,451			
100082185	GRANITE BAY	CA		04/14/2022		2,559		(23)			(23)		2,536	2,536			
100164023	ISSAQUAH	WA		08/21/2024		98,948		(824)			(824)		98,124	98,124			
100078465	WAKE FOREST	NC		01/25/2022		1,589		(241)			(241)		1,348	1,348			
100121027	BEECH MOUNTAIN	NC		08/30/2023		1,338		(42)			(42)		1,297	1,297			
100118960	HOLDEN	MA		07/27/2023		1,185		(40)			(40)		1,146	1,146			
100136210	LYNNWOOD	WA		11/20/2023		1,238		26			26		1,264	1,264			
100136211	LYNNWOOD	WA		11/20/2023		1,238		26			26		1,264	1,264			
100162264	CHARLOTTESVILLE	VA		09/06/2024		1,329		(64)			(64)		1,265	1,265			
100128181	FLAGSTAFF	AZ		09/18/2023		1,249		60			60		1,309	1,309			
100157836	KYLE	TX		08/01/2024		898		(115)			(115)		782	782			
100091024	MORENO VALLEY	CA		01/31/2023		557		(59)			(59)		498	498			
100115940	SEVIERVILLE	TN		07/20/2023		1,390		(78)			(78)		1,312	1,312			
100169933	MCKINNEY	TX		11/08/2024		1,491		(89)			(89)		1,402	1,402			
100109795	POULSBO	WA		08/04/2023		1,629		(114)			(114)		1,515	1,515			
100138420	HIALEAH	FL		12/18/2023		1,492		(64)			(64)		1,428	1,428			
100137110	NASHUA	NH		11/28/2023		1,879		(33)			(33)		1,847	1,847			
100171844	PROVIDENCE	RI		10/17/2024		1,496		(59)			(59)		1,436	1,436			
100120602	ACTON	CA		08/18/2023		908		(23)			(23)		885	885			
100158900	CORRALES	NM		07/12/2024		904		(88)			(88)		815	815			
100081614	HUNTINGTON BEACH	CA		03/24/2022		1,501		(19)			(19)		1,482	1,482			
100128430	MC GAHEYSVILLE	VA		09/15/2023		1,074		(24)			(24)		1,050	1,050			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172562	THE VILLAGES	FL		10/23/2024		1,257		(132)			(132)		1,124	1,124			
100110267	DELTAVILLE	VA		06/30/2023		1,382		(67)			(67)		1,315	1,315			
100182438	KING OF PRUSSIA	PA		12/12/2024		2,535		(47)			(47)		2,488	2,488			
100068099	ENCINITAS	CA		08/25/2021		3,052		(49)			(49)		3,003	3,003			
100086202	HUNTSVILLE	TX		10/07/2022		2,362		(169)			(169)		2,193	2,193			
100079889	NIPOMO	CA		04/08/2022		2,633		66			66		2,699	2,699			
100185409	FAYETTEVILLE	AR		12/20/2024		1,381		37			37		1,418	1,418			
100080860	HAYWARD	CA		03/10/2022		3,397		(56)			(56)		3,341	3,341			
100140014	HENRICO	NC		01/09/2024		2,070		(78)			(78)		1,992	1,992			
100078288	PORTLAND	OR		03/10/2022		2,803		89			89		2,892	2,892			
100137652	EWA BEACH	HI		12/08/2023		1,707		(63)			(63)		1,644	1,644			
100136122	HIALEAH	FL		12/18/2023		1,233		(71)			(71)		1,161	1,161			
100127690	EVERETT	WA		09/08/2023		2,725		(108)			(108)		2,617	2,617			
100163324	STOCKTON	CA		08/13/2024		1,040		(133)			(133)		906	906			
100150632	MILTON	WA		05/03/2024		1,376		(57)			(57)		1,319	1,319			
100144541	SUNLAND	CA		04/26/2024		1,299		(135)			(135)		1,164	1,164			
100156606	DUNEDIN	FL		06/24/2024		1,258		(100)			(100)		1,159	1,159			
100138333	COLLEGE POINT	NY		12/18/2023		1,365		2,451			2,451		3,816	3,816			
100157665	SAINT SIMONS ISLAND	GA		06/28/2024		1,110		(154)			(154)		956	956			
100118194	ROWLAND HEIGHTS	CA		07/20/2023		(1,339)		2,735			2,735		1,396	1,396			
100172575	QUINCY	MA		10/23/2024		1,416		(114)			(114)		1,302	1,302			
100053613	JAMAICA	NY		03/23/2021		2,094		(747)			(747)		1,348	1,348			
100086148	EPHRATA	WA		10/07/2022		1,119		22			22		1,141	1,141			
100148276	WASHINGTON	DC		04/12/2024		1,508		(45)			(45)		1,463	1,463			
100089031	MORENO VALLEY	CA		11/04/2022		1,065		(106)			(106)		958	958			
100071591	ALHAMBRA	CA		10/14/2021		2,959		(176)			(176)		2,783	2,783			
100175125	OXNARD	CA		11/05/2024		1,424		(44)			(44)		1,380	1,380			
100167902	TWENTYNINE PALMS	CA		09/20/2024		1,234		(60)			(60)		1,174	1,174			
100141467	SAN FERNANDO	CA		01/30/2024		1,152		(48)			(48)		1,104	1,104			
100169562	BUXTON	NC		09/30/2024		1,209		(56)			(56)		1,153	1,153			
100144120	COPPELL	TX		03/07/2024		1,298		(97)			(97)		1,201	1,201			
100180373	EDINA	MN		11/25/2024		1,432		12			12		1,444	1,444			
100147870	KENT	WA		04/08/2024		964		(49)			(49)		915	915			
100115655	AUSTIN	AR		07/19/2023		1,823		25			25		1,847	1,847			
100120441	SAN BERNARDINO	CA		08/18/2023		77,102		(6)	76,802		(76,808)		294	294			
100146599	SAINT ALBANS	NY		03/20/2024		1,183		(128)			(128)		1,055	1,055			
100149323	SAN FRANCISCO	CA		04/24/2024		1,326		(90)			(90)		1,236	1,236			
100120559	CHRISTMAS	FL		08/18/2023		1,087		30			30		1,117	1,117			
100129658	CALDWELL	NJ		09/29/2023		1,440		27			27		1,467	1,467			
100091943	MONEE	IL		02/03/2023		1,153		10			10		1,163	1,163			
100108905	MONROE TOWNSHIP	NJ		05/31/2023		1,725		(99)			(99)		1,627	1,627			
100176605	HAYWARD	CA		11/15/2024		1,319		(113)			(113)		1,206	1,206			
100108224	ELLIJAY	GA		05/24/2023		5,869		(332)			(332)		5,537	5,537			
100074222	CHULA VISTA	CA		12/09/2021		2,831		(169)			(169)		2,661	2,661			
100166045	SAN ANTONIO	TX		09/06/2024		1,197		(168)			(168)		1,029	1,029			
100086156	LOCKWOOD	CA		10/07/2022		32,079		(195)			(195)		31,883	31,883			
100157592	YARDLEY	PA		06/28/2024		781		(100)			(100)		681	681			
100168051	JERSEY CITY	NJ		09/20/2024		1,306		(78)			(78)		1,229	1,229			
100117420	ONTARIO	CA		07/20/2023		1,637		289			289		1,926	1,926			
100151637	COOPER CITY	FL		05/10/2024		1,349		(33)			(33)		1,315	1,315			
100184409	VENTURA	CA		12/17/2024		3,102		(53)			(53)		3,049	3,049			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115169	NEWARK	NJ		07/17/2023		(381)		1,601			1,601		1,220	1,220			
100118878	WILDWOOD	NJ		08/30/2023		4,901		91			91		4,992	4,992			
100071477	LOS ANGELES	CA		10/26/2021		2,953		(330)			(330)		2,623	2,623			
100185748	PROVIDENCE	RI		12/23/2024		1,593		16			16		1,609	1,609			
100185504	MARLTON	NJ		12/20/2024		1,694		(168)			(168)		1,527	1,527			
100017970	OAKLAND	CA		05/22/2018		4,365		(122)			(122)		4,243	4,243			
100136172	LILBURN	GA		12/18/2023		1,167		(150)			(150)		1,017	1,017			
100176707	SCHENECTADY	NY		11/15/2024		3,470		(217)			(217)		3,253	3,253			
100132828	LANCASTER	CA		11/03/2023		1,111		(6)			(6)		1,105	1,105			
100102084	EVERETT	WA		04/14/2023		1,277		(136)			(136)		1,141	1,141			
100121003	BRADLEY BEACH	NJ		08/30/2023		1,418		27			27		1,444	1,444			
100163162	BRADENTON	FL		08/13/2024		1,127		(32)			(32)		1,096	1,096			
100079672	SAN DIEGO	CA		04/08/2022		1,977		(349)			(349)		1,629	1,629			
100011305	MIRAMAR	FL		12/23/2016		2,010		640			640		2,650	2,650			
100084368	ESTERO	FL		08/12/2022		1,252		(11)			(11)		1,241	1,241			
100102482	TEMPLETON	MA		06/07/2023		1,388		(12)			(12)		1,376	1,376			
100180776	LOUISA	VA		11/26/2024		1,179		(47)			(47)		1,131	1,131			
100174915	LAS VEGAS	NV		10/31/2024		1,430		(134)			(134)		1,296	1,296			
100149455	CHICAGO	IL		04/24/2024		1,244		(57)			(57)		1,186	1,186			
100167490	MIAMI	FL		10/31/2024		1,408		(155)			(155)		1,253	1,253			
100109830	STATEN ISLAND	NY		06/22/2023		(744)		1,986			1,986		1,242	1,242			
100148558	PLANO	TX		04/12/2024		1,559		(43)			(43)		1,516	1,516			
100159985	COLEMAN	FL		08/16/2024		1,238		(116)			(116)		1,122	1,122			
100159612	MYRTLE BEACH	SC		07/15/2024		1,112		(155)			(155)		957	957			
100115168	NEWARK	NJ		07/17/2023		(296)		1,494			1,494		1,198	1,198			
100151798	SAN ANTONIO	TX		05/10/2024		1,330		30			30		1,359	1,359			
100079576	PARK CITY	UT		04/08/2022		1,708		43			43		1,751	1,751			
100154841	FAIRFAX	VA		07/19/2024		1,208		(36)			(36)		1,172	1,172			
100103866	YONKERS	NY		05/10/2023		811		205			205		1,016	1,016			
100172249	AZUSA	CA		10/21/2024		1,492		(71)			(71)		1,421	1,421			
100139957	HUTTO	TX		01/09/2024		1,746		(104)			(104)		1,642	1,642			
100168533	SOUTH LAKE TAHOE	CA		09/25/2024		1,121		(87)			(87)		1,034	1,034			
100152694	ELK RIDGE	UT		05/17/2024		1,373		(40)			(40)		1,333	1,333			
100126280	IRVINGTON	NJ		08/30/2023		473		679			679		1,152	1,152			
100141005	MIAMI	FL		02/20/2024		1,202		(96)			(96)		1,106	1,106			
100087349	SALISBURY	MD		10/25/2022		1,976		176			176		2,152	2,152			
100179475	NASHUA	NH		11/21/2024		1,525		23			23		1,548	1,548			
100102031	MIAMI	FL		04/14/2023		6,445		(126)			(126)		6,319	6,319			
100140213	RYDAL	PA		01/11/2024		1,112		(43)			(43)		1,069	1,069			
100076381	HIGHLANDS RANCH	CO		12/23/2021		3,339		(212)			(212)		3,128	3,128			
100175338	POMONA	CA		11/05/2024		1,282		(92)			(92)		1,190	1,190			
100127716	SUNRISE	FL		09/08/2023		1,881		(31)			(31)		1,850	1,850			
100175923	MANTECA	CA		11/14/2024		1,369		(118)			(118)		1,251	1,251			
100163021	ESTERO	FL		08/13/2024		1,145		(59)			(59)		1,085	1,085			
100152357	MANTECA	CA		05/17/2024		1,275		(63)			(63)		1,212	1,212			
100060107	LONG BEACH	CA		06/25/2021		2,883		(104)			(104)		2,780	2,780			
100160519	SAN BERNARDINO	CA		07/19/2024		21,425		(346)			(346)		21,079	21,079			
100178468	MCKINNEY	TX		11/21/2024		1,312		(107)			(107)		1,205	1,205			
100118849	ORLANDO	FL		08/30/2023		1,183		(114)			(114)		1,069	1,069			
100153278	BRIDGMAN	MI		05/30/2024		1,161		(59)			(59)		1,102	1,102			
100115384	SOUTH GATE	CA		07/17/2023		2,239		60			60		2,299	2,299			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185976	HIALEAH	FL		12/26/2024		1,130		(118)			(118)		1,012	1,012			
100118174	DESTIN	FL		07/20/2023		916		(188)			(188)		728	728			
100126318	EAST ORANGE	NJ		08/30/2023		200		983			983		1,183	1,183			
100086667	TRINITY	FL		09/30/2022		1,306		(28)			(28)		1,278	1,278			
100174799	STATEN ISLAND	NY		10/31/2024		1,470		(129)			(129)		1,341	1,341			
100149393	LAKEWOOD	CO		04/24/2024		1,434		(58)			(58)		1,377	1,377			
100138253	LAKE ELSINORE	CA		12/15/2023		1,134		(55)			(55)		1,080	1,080			
4010054105	TRENTON	NJ		07/27/2023		1,272		(70)			(70)		1,201	1,201			
100141216	ELIZABETH	NJ		01/30/2024		939		82			82		1,021	1,021			
100162307	TEMECULA	CA		08/05/2024		3,312		(90)			(90)		3,222	3,222			
100132076	ELIZABETH	NJ		10/13/2023		1,390		10			10		1,399	1,399			
100157719	INGLEWOOD	CA		06/28/2024		1,139		(53)			(53)		1,086	1,086			
100155050	HIGHLANDS	NC		07/19/2024		1,496		(23)			(23)		1,473	1,473			
100167427	OAKLEY	CA		09/16/2024		1,287		(119)			(119)		1,167	1,167			
100180285	CARLSBAD	CA		11/25/2024		1,391		25			25		1,416	1,416			
100149422	ESTILL SPRINGS	TN		04/24/2024		1,516		(318)			(318)		1,198	1,198			
100133366	SARATOGA	CA		11/21/2023		1,132		(138)			(138)		994	994			
100133770	ESCONDIDO	CA		10/20/2023		669		(15)			(15)		654	654			
100139221	WILLIAMSBURG	VA		12/28/2023		954		(74)			(74)		880	880			
100173436	PISCATAWAY	NJ		10/29/2024		3,330		(299)			(299)		3,031	3,031			
100167970	PATTERSON	CA		09/20/2024		1,023		2			2		1,025	1,025			
100148174	CARLSBAD	CA		04/12/2024		1,374		(64)			(64)		1,310	1,310			
100175195	MANHATTAN BEACH	CA		11/05/2024		1,361		(111)			(111)		1,250	1,250			
100142422	NAPA	CA		03/08/2024		606		(47)			(47)		559	559			
100129783	ELIZABETH	NJ		09/27/2023		950		18			18		968	968			
100103399	WOODLAND PARK	NJ		06/16/2023		3,332		(162)			(162)		3,171	3,171			
100138261	WIMAUMA	FL		12/15/2023		306		(35)			(35)		271	271			
100071933	GILBERT	AZ		11/19/2021		2,378		(377)			(377)		2,001	2,001			
100149724	ASBURY PARK	NJ		04/26/2024		1,215		(54)			(54)		1,162	1,162			
100109214	EVERETT	WA		07/21/2023		5,508		(45)			(45)		5,462	5,462			
100134869	LINCOLN	RI		10/30/2023		2,069		64			64		2,133	2,133			
100109870	HILLSIDE	NJ		06/22/2023		1,285		(59)			(59)		1,226	1,226			
100175239	BOCA RATON	FL		11/05/2024		1,377		(90)			(90)		1,287	1,287			
100176881	MIAMI	FL		11/15/2024		619		(72)			(72)		547	547			
100173340	WASHINGTON	UT		10/30/2024		1,336		(100)			(100)		1,236	1,236			
100060089	LONG BEACH	CA		06/25/2021		2,676		(192)			(192)		2,483	2,483			
100174207	SANTA ROSA BEACH	FL		10/31/2024		917		(76)			(76)		841	841			
100178227	ROWLAND HEIGHTS	CA		11/19/2024		601		(31)			(31)		571	571			
100080433	EL MONTE	CA		03/10/2022		2,138		(154)			(154)		1,984	1,984			
100158774	RIDGEWOOD	NJ		07/10/2024		1,607		19			19		1,626	1,626			
100127572	MINNEAPOLIS	MN		09/08/2023		2,017		48			48		2,065	2,065			
100182635	WESLEY CHAPEL	FL		12/12/2024		1,459		164			164		1,623	1,623			
100109819	NEWARK	NJ		06/22/2023		1,306		(79)			(79)		1,227	1,227			
100186282	LAKEWOOD	CA		12/27/2024		1,317		(141)			(141)		1,176	1,176			
100156760	LOS ANGELES	CA		06/26/2024		995		(133)			(133)		863	863			
100081333	LOS ANGELES	CA		03/18/2022		2,605		146			146		2,751	2,751			
100162845	GLENDALE	AZ		08/12/2024		105,962		(1,688)			(1,688)		104,273	104,273			
100181550	BRENTWOOD	NY		12/09/2024		(1,262)		2,028			2,028		766	766			
100116702	GARDEN GROVE	CA		07/20/2023		1,753		1,420			1,420		3,173	3,173			
100075998	CHELSEA	MA		01/07/2022		2,469		(170)			(170)		2,299	2,299			
100081260	NAPA	CA		03/18/2022		3,152		444			444		3,595	3,595			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087035	RIVIERA BEACH	FL		11/04/2022		1,481		(129)			(129)		1,352	1,352			
100071883	SAN DIMAS	CA		11/05/2021		3,212		(72)			(72)		3,140	3,140			
100162792	MONTCLAIR	NJ		08/12/2024		1,358		(35)			(35)		1,323	1,323			
100153164	TRUCKEE	CA		05/30/2024		1,366		(40)			(40)		1,326	1,326			
100174202	LEAVENWORTH	WA		10/31/2024		1,883		(71)			(71)		1,812	1,812			
100151187	MIAMI	FL		05/10/2024		1,259		(100)			(100)		1,159	1,159			
100172803	ANCHORAGE	AK		12/06/2024		1,244		(23)			(23)		1,221	1,221			
100164872	VIRGINIA BCH	VA		08/26/2024		7,612		(193)			(193)		7,419	7,419			
100043110	BURBANK	CA		05/28/2020		1,629		(118)			(118)		1,512	1,512			
100152929	BROOMFIELD	CO		06/27/2024		1,077		(151)			(151)		926	926			
100081348	SCOTTSDALE	AZ		03/18/2022		2,653		176			176		2,829	2,829			
100176867	MARATHON	FL		11/15/2024		1,349		(121)			(121)		1,228	1,228			
100176669	MIAMI	FL		11/15/2024		1,039		(162)			(162)		877	877			
100159941	HIALEAH	FL		08/16/2024		1,277		(103)			(103)		1,174	1,174			
100156002	CARSON CITY	NV		06/18/2024		2,277		(73)			(73)		2,205	2,205			
100172316	MENIFEE	CA		10/21/2024		1,631		99			99		1,729	1,729			
100161179	NIPOMO	CA		07/25/2024		682		(13)			(13)		670	670			
100135827	LAKE ARROWHEAD	CA		11/10/2023		1,117		50			50		1,166	1,166			
100131663	CHESTNUT RIDGE	NY		10/06/2023		1,414		53			53		1,467	1,467			
100102829	HOMESTEAD	FL		06/22/2023		1,181		(67)			(67)		1,114	1,114			
100109094	RICHARDSON	TX		06/05/2023		(138)		2,656			2,656		2,519	2,519			
100141369	SUN VALLEY AREA LOS ANGELES	CA		01/30/2024		1,118		(61)			(61)		1,057	1,057			
100091095	SANTA CLARITA	CA		01/31/2023		1,068		(118)			(118)		949	949			
100185471	VERO BEACH	FL		12/20/2024		1,466		104			104		1,570	1,570			
100156411	LAUDERHILL	FL		06/24/2024		1,196		(21)			(21)		1,175	1,175			
100140823	WEST HEMPSTEAD	NY		03/06/2024		1,292		(113)			(113)		1,179	1,179			
100168564	CLAYTON	GA		09/25/2024		1,442		(59)			(59)		1,383	1,383			
100043199	BRIGANTINE	NJ		08/13/2020		4,080		657			657		4,738	4,738			
100180314	MENIFEE	CA		11/25/2024		1,440		(19)			(19)		1,421	1,421			
100091058	MONTEBELLO	CA		01/31/2023		1,332		(122)			(122)		1,210	1,210			
100155978	SIMI VALLEY	CA		06/18/2024		817		(84)			(84)		732	732			
100108918	GALVESTON	TX		05/31/2023		1,339		(128)			(128)		1,211	1,211			
100153329	ONANCOCK	VA		05/30/2024		1,179		(92)			(92)		1,087	1,087			
100110499	FARMINGTON	UT		06/30/2023		1,373		(71)			(71)		1,302	1,302			
100076377	FRANKLIN LAKES	NJ		12/23/2021		821		(214)			(214)		607	607			
100160407	WHITTIER	CA		07/19/2024		1,109		(174)			(174)		935	935			
100180631	TUJUNGA	CA		11/26/2024		1,041		(109)			(109)		932	932			
100100377	NAPLES	FL		04/27/2023		1,757		207			207		1,965	1,965			
100127623	MARYSVILLE	WA		09/08/2023		2,193		34			34		2,226	2,226			
100120931	NORTH CAPE MAY	NJ		08/30/2023		1,253		35			35		1,288	1,288			
100169071	SAN DIEGO	CA		09/27/2024		1,407		(77)			(77)		1,330	1,330			
100165547	RANDOLPH	MA		08/29/2024		1,335		(68)			(68)		1,268	1,268			
100115355	LITTLEROCK	CA		07/17/2023		989		(77)			(77)		912	912			
100160098	NEW BRUNSWICK	NJ		07/17/2024		1,365		(35)			(35)		1,330	1,330			
100147181	TAMPA	FL		03/28/2024		834		(57)			(57)		776	776			
100140042	PEMBROKE PINES	FL		01/09/2024		1,533		(96)			(96)		1,438	1,438			
100142127	CITY OF GARDEN GROVE	CA		02/29/2024		1,054		(31)			(31)		1,023	1,023			
100176109	UPLAND	CA		12/20/2024		12,817		(317)			(317)		12,500	12,500			
100116415	JAMAICA	NY		07/20/2023		1,332		1,008			1,008		2,341	2,341			
100160514	CHARLESTON	SC		07/19/2024		838		(101)			(101)		737	737			
100081401	HIGHLAND	UT		03/18/2022		2,732		124			124		2,855	2,855			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160534	GAITHERSBURG	MD		07/19/2024		1,122		(112)			(112)		1,009	1,009			
100173015	BONNEAU	SC		10/25/2024		2,015		(934)			(934)		1,081	1,081			
100173237	PAGOSA SPRINGS	CO		10/30/2024		1,331		(99)			(99)		1,232	1,232			
100182520	DUBOIS	WY		12/12/2024		1,394		(14)			(14)		1,380	1,380			
100136532	RENTON	WA		11/20/2023		1,184		10			10		1,194	1,194			
100186227	NEW YORK	NY		12/27/2024		1,258		(113)			(113)		1,145	1,145			
100175614	LOS ANGELES	CA		11/12/2024		1,269		(53)			(53)		1,217	1,217			
100149536	DRIPPING SPRINGS	TX		04/26/2024		1,657		55			55		1,713	1,713			
100109821	NEWARK	NJ		06/22/2023		458		(51)			(51)		406	406			
100165282	WELLINGTON	FL		08/29/2024		1,155		(120)			(120)		1,035	1,035			
100163984	HIALEAH	FL		08/21/2024		1,201		(57)			(57)		1,144	1,144			
100159609	NEW ORLEANS	LA		07/15/2024		262		(8)			(8)		254	254			
100180280	BEAVERTON	OR		11/25/2024		1,428		(55)			(55)		1,372	1,372			
100119321	SAINT SIMONS ISLAND	GA		07/31/2023		1,445		(5)			(5)		1,440	1,440			
100010889	HAYWARD	CA		12/23/2016		1,540		426			426		1,967	1,967			
100116828	WEST COVINA	CA		07/20/2023		1,694		825			825		2,519	2,519			
100135964	BRIDGEWATER	NJ		11/16/2023		1,141		19			19		1,160	1,160			
100175301	RALEIGH	NC		11/05/2024		1,446		(15)			(15)		1,431	1,431			
100185522	CYPRESS	TX		12/20/2024		1,293		26			26		1,319	1,319			
100186525	ANNA	TX		12/30/2024		1,358		88			88		1,447	1,447			
100171909	SPARKS	NV		10/17/2024		1,346		(98)			(98)		1,247	1,247			
100117718	ENGLEWOOD CLIFFS	NJ		07/20/2023		10		1,521			1,521		1,531	1,531			
100186553	OCEAN PINES	MD		12/30/2024		1,346		57			57		1,403	1,403			
100120209	MAPLEWOOD	NJ		08/18/2023		1,268		(76)			(76)		1,191	1,191			
100132707	QUEEN CREEK	AZ		11/03/2023		1,036		(66)			(66)		970	970			
100117922	WINNETKA (CITY OF LOS ANGELES)	CA		07/20/2023		1,291		(74)			(74)		1,217	1,217			
100161481	OXNARD	CA		07/30/2024		1,158		(36)			(36)		1,122	1,122			
100119182	SAINT PETERSBURG	FL		07/31/2023		1,508		40			40		1,548	1,548			
100162091	NASHUA	NH		07/31/2024		909		(58)			(58)		851	851			
100185777	HOMOSASSA	FL		12/26/2024		1,020		(72)			(72)		948	948			
100138270	LAKE ELSINORE	CA		12/15/2023		520		(36)			(36)		484	484			
100152984	CHELSEA	AL		06/27/2024		1,180		(85)			(85)		1,095	1,095			
100090355	BALDWIN PARK	CA		02/03/2023		2,602		(202)			(202)		2,401	2,401			
100081881	LAKESIDE	CA		03/31/2022		2,480		(49)			(49)		2,432	2,432			
100150138	FOUNTAIN HILLS	AZ		06/14/2024		1,122		(29)			(29)		1,094	1,094			
100079544	LOS ANGELES	CA		04/25/2022		4,201		(459)			(459)		3,742	3,742			
100164893	SELDEN	NY		08/28/2024		1,260		(31)			(31)		1,228	1,228			
100135219	NAPLES	FL		11/08/2023		14,364		172			172		14,536	14,536			
100166070	OVERLAND PARK	KS		09/09/2024		817		(254)			(254)		563	563			
100164707	POWAY	CA		08/23/2024		1,535		(97)			(97)		1,438	1,438			
100155352	WOODLAND HILLS	CA		06/18/2024		1,759		(186)			(186)		1,572	1,572			
100182673	NATHROP	CO		12/12/2024		1,824		(61)			(61)		1,762	1,762			
100148494	PC BEACH	FL		04/12/2024		1,416		(77)			(77)		1,339	1,339			
100074167	POMONA	CA		12/09/2021		5,912		(296)			(296)		5,616	5,616			
100068112	PASADENA	CA		08/25/2021		3,041		(89)			(89)		2,952	2,952			
100086615	BELLEVILLE	IL		09/30/2022		669		124			124		793	793			
100166417	WOONSOCKET	RI		10/31/2024		1,263		(173)			(173)		1,090	1,090			
100144475	BOERNE	TX		04/26/2024		1,172		(143)			(143)		1,029	1,029			
100115710	LAKE HAVASU CITY	AZ		07/20/2023		1,355		(95)			(95)		1,260	1,260			
100171732	MENIFEE	CA		10/17/2024		1,507		(171)			(171)		1,336	1,336			
100076378	N LAS VEGAS	NV		12/23/2021		2,523		(312)			(312)		2,211	2,211			

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100143440	VENTURA	CA		02/16/2024		1,607		(72)			(72)		1,535	1,535			
100175428	JOHNS CREEK	GA		12/23/2024		1,385		(101)			(101)		1,284	1,284			
100180414	VIRGINIA BEACH	VA		11/25/2024		1,489		59			59		1,548	1,548			
100164882	MENIFEE	CA		08/26/2024		1,103		(79)			(79)		1,025	1,025			
100080357	COTTONWOOD	AZ		02/28/2022		1,513		(215)			(215)		1,298	1,298			
100119700	NEWARK	NJ		08/08/2023		1,267		(58)			(58)		1,209	1,209			
100131914	CONCORD	NC		10/13/2023		1,443		13			13		1,456	1,456			
100169377	KENT	WA		09/27/2024		1,292		(164)			(164)		1,128	1,128			
100151186	BOTHELL	WA		05/10/2024		1,368		(48)			(48)		1,320	1,320			
100117726	CORAL SPRINGS	FL		07/20/2023		204		1,286			1,286		1,490	1,490			
100141952	SAN BERNARDINO	CA		02/29/2024		1,106		(86)			(86)		1,021	1,021			
100110293	CAROLINA BEACH	NC		06/30/2023		1,358		(56)			(56)		1,302	1,302			
100079317	NASHVILLE	TN		03/17/2022		2,430		(185)			(185)		2,245	2,245			
100175205	HOLLYWOOD	FL		11/05/2024		1,432		(40)			(40)		1,393	1,393			
100184401	SALINAS	CA		12/17/2024		1,306		62			62		1,368	1,368			
100168226	EL CAJON	CA		09/20/2024		1,292		(77)			(77)		1,215	1,215			
100171474	BELLINGHAM	WA		10/16/2024		2,351		(113)			(113)		2,239	2,239			
100082348	AUSTIN	TX		04/14/2022		1,641		(241)			(241)		1,400	1,400			
100144056	SURPRISE	AZ		03/07/2024		1,008		104			104		1,113	1,113			
100158559	NEWARK	NJ		07/10/2024		1,080		(128)			(128)		951	951			
100143745	PLANTATION	FL		04/05/2024		2,895		(43)			(43)		2,853	2,853			
100110123	LOS CABOS	MEX		06/27/2023		1,460							1,460	1,460			
100137624	MARYSVILLE	WA		12/08/2023		1,310		(9)			(9)		1,302	1,302			
100101027	LOS ANGELES	CA		04/28/2023		2,099		1,486			1,486		3,584	3,584			
100018245	NORTH HOLLYWOOD	CA		06/08/2018		2,983		53			53		3,036	3,036			
100078366	GRANITE BAY	CA		02/10/2022		2,981		17			17		2,998	2,998			
100143577	FREEPORT	NY		02/21/2024		1,244		(37)			(37)		1,206	1,206			
100158148	HILTON HEAD ISLAND	SC		07/09/2024		1,252		(57)			(57)		1,194	1,194			
100168139	COROLLA	NC		09/20/2024		1,405		(38)			(38)		1,367	1,367			
100115958	BAYONNE	NJ		07/20/2023		1,343		(49)			(49)		1,294	1,294			
100000164	PASADENA	CA		09/27/2016		2,419		84			84		2,503	2,503			
100167824	LAKEWOOD	CA		09/20/2024		319		(12)			(12)		307	307			
100101998	CUMMING	GA		04/14/2023		6,383		(169)			(169)		6,214	6,214			
100170248	CLANTON	AL		10/08/2024		1,155		(141)			(141)		1,014	1,014			
100100532	LAWRENCEVILLE	GA		04/27/2023		1,149		(141)			(141)		1,009	1,009			
100140142	OAKLAND PARK	FL		01/09/2024		1,111		(34)			(34)		1,077	1,077			
100129615	MIAMI	FL		09/29/2023		1,272		(29)			(29)		1,243	1,243			
100118185	WOODSTOCK	GA		07/20/2023		1,322		(135)			(135)		1,187	1,187			
100091121	LITHIA	FL		01/31/2023		535		(67)			(67)		468	468			
100154905	FRESNO	CA		07/19/2024		1,281		(149)			(149)		1,133	1,133			
100178504	DALLAS	TX		11/21/2024		1,300		(105)			(105)		1,195	1,195			
100110012	LEESBURG	VA		06/23/2023		845		(28)			(28)		817	817			
100147725	SALINAS	CA		04/05/2024		1,048		(129)			(129)		919	919			
100117421	BAYONNE	NJ		07/20/2023		2,038		520			520		2,557	2,557			
100166216	WAYNESVILLE	NC		09/09/2024		1,539		(129)			(129)		1,410	1,410			
100120977	RHODODENDRON	OR		08/30/2023		1,236		50			50		1,287	1,287			
100160612	CORONA	CA		07/19/2024		1,570		(217)			(217)		1,353	1,353			
100166059	SOMERVILLE	MA		09/09/2024		1,351		(76)			(76)		1,275	1,275			
100081672	LAREDO	TX		03/21/2022		1,963		(168)			(168)		1,795	1,795			
100160178	SAUTEE NACOOCHEE	GA		07/18/2024		1,365		36			36		1,401	1,401			
100090749	HIALEAH	FL		01/09/2023		857		(70)			(70)		787	787			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011306	BLOOMFIELD TOWNSHIP	MI		12/23/2016		2,072		386			386		2,458	2,458			
100180137	WINTER GARDEN	FL		11/25/2024		1,131		(76)			(76)		1,055	1,055			
100084714	LOS ANGELES	CA		08/02/2022		1,520		(68)			(68)		1,453	1,453			
100175712	SEASIDE PARK	NJ		11/12/2024		1,152		(145)			(145)		1,007	1,007			
100172839	CHARLOTTE	NC		10/25/2024		1,282		(163)			(163)		1,119	1,119			
100169832	CRYSTAL BEACH	TX		09/30/2024		1,264		(107)			(107)		1,157	1,157			
100131946	FONTANA	CA		10/13/2023		1,303		(33)			(33)		1,270	1,270			
100128406	LA QUINTA	CA		09/15/2023		1,270							1,269	1,269			
100117366	SAN JOSE	CA		07/20/2023		1,625		1,686			1,686		3,311	3,311			
100148303	INDIALANTIC	FL		04/12/2024		1,246		(69)			(69)		1,177	1,177			
100160381	MIDLOTHIAN	TX		09/06/2024		1,148		(106)			(106)		1,042	1,042			
100089946	SAINT CLOUD	FL		01/26/2023		1,744		21			21		1,765	1,765			
100159035	LONGWOOD	FL		08/15/2024		1,098		(109)			(109)		989	989			
100102634	LAS VEGAS	NV		06/22/2023		1,174		(177)			(177)		998	998			
100185755	UNION CITY	NJ		12/23/2024		1,261		(154)			(154)		1,107	1,107			
100172521	DACULA	GA		10/23/2024		1,411		(75)			(75)		1,336	1,336			
100130350	AUSTIN	TX		09/28/2023		1,353		(107)			(107)		1,245	1,245			
4010056182	CHERRY HILL	NJ		07/27/2023		1,299		(120)			(120)		1,179	1,179			
100180651	SOUTH LYON	MI		11/26/2024		1,108		(72)			(72)		1,036	1,036			
100160998	HUDDLESTON	VA		07/24/2024		1,111		(69)			(69)		1,043	1,043			
100118023	FOUNTAIN VALLEY	CA		07/20/2023		2,260		263			263		2,523	2,523			
100136332	JAMESTOWN	RI		11/20/2023		1,203		57			57		1,260	1,260			
100158006	CHICAGO	IL		07/09/2024		1,157		(71)			(71)		1,085	1,085			
100166348	SALINAS	CA		10/24/2024		1,213		(107)			(107)		1,106	1,106			
100115497	PALISADE	CO		07/17/2023		1,068		(97)			(97)		971	971			
100174995	HARLINGEN	TX		10/31/2024		1,136		(220)			(220)		916	916			
100116014	BEND	OR		07/20/2023		3,031		(17)			(17)		3,014	3,014			
100186359	WORCESTER	MA		12/30/2024		1,340		(44)			(44)		1,296	1,296			
100186314	QUINCY	MA		12/30/2024		1,321		(62)			(62)		1,259	1,259			
100169567	TOMS RIVER	NJ		09/30/2024		1,203		(61)			(61)		1,142	1,142			
100132033	FOREST LAKE	MN		10/13/2023		1,276		(52)			(52)		1,224	1,224			
100088830	RANCHO SANTA MARGARITA	CA		11/15/2022		976		39			39		1,016	1,016			
100167789	BALDWIN	NY		09/19/2024		1,223		(150)			(150)		1,073	1,073			
100175102	FONTANA	CA		11/05/2024		941		(117)			(117)		824	824			
4010055770	WOODRIDGE	NY		08/24/2023		1,213		(117)			(117)		1,096	1,096			
100163193	FRESNO	CA		08/13/2024		1,183		(40)			(40)		1,143	1,143			
100168532	SIMI VALLEY	CA		09/25/2024		1,407		(71)			(71)		1,336	1,336			
100163152	SAN BERNARDINO	CA		08/13/2024		1,112		(72)			(72)		1,040	1,040			
100185369	PORT SAINT LUCIE	FL		12/20/2024		4,222		36			36		4,258	4,258			
100173891	SNELLVILLE	GA		10/31/2024		1,438		(118)			(118)		1,320	1,320			
100168324	SALIDA	CO		09/20/2024		1,291		(24)			(24)		1,267	1,267			
100129226	OXNARD	CA		11/03/2023		1,246		(7)			(7)		1,238	1,238			
100117147	WHITESTONE	NY		07/20/2023		2,177		1,578			1,578		3,754	3,754			
100120492	LITTLEROCK	CA		08/18/2023		956		(49)			(49)		907	907			
100078655	ELK GROVE	CA		02/02/2022		2,671		(48)			(48)		2,623	2,623			
100185035	MIRAMAR	FL		12/20/2024		1,820		89			89		1,909	1,909			
100115694	NAPLES	FL		07/20/2023		197,255		(3,175)			(3,175)		194,079	194,079			
100081298	LAKEWOOD	NJ		03/18/2022		2,708		131			131		2,839	2,839			
100173894	SNELLVILLE	GA		10/31/2024		1,436		(116)			(116)		1,320	1,320			
100088173	TUCSON	AZ		10/25/2022		943		(51)			(51)		892	892			
100165007	DEER PARK	NY		08/28/2024		6,955		(194)			(194)		6,761	6,761			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182132	OAK ISLAND	NC		12/12/2024		1,786		(75)			(75)		1,711	1,711			
100115309	PUYALLUP	WA		07/17/2023		35		(32)			(32)		3	3			
100142387	PATERSON	NJ		03/15/2024		1,087		(146)			(146)		941	941			
100161504	BRIDGEPORT	CT		07/30/2024		1,243		(52)			(52)		1,191	1,191			
100083836	SAINT AUGUSTINE	FL		07/12/2022		957		(57)			(57)		900	900			
100000220	HENDERSON	NV		09/27/2016		11,676		177			177		11,852	11,852			
100080872	MIAMI	FL		03/10/2022		2,193		(286)			(286)		1,907	1,907			
100143405	LYNN	MA		02/16/2024		901		(35)			(35)		866	866			
100110238	OAKLAND	CA		06/30/2023		1,977		114			114		2,091	2,091			
100135317	LEWES	DE		11/13/2023		1,295		12			12		1,307	1,307			
100135517	PORTLAND	OR		11/13/2023		1,212		(44)			(44)		1,168	1,168			
100165623	HENDERSON	NV		10/04/2024		187		(36)			(36)		151	151			
100076165	MIAMI	FL		01/07/2022		2,629		(150)			(150)		2,479	2,479			
100170009	EUREKA	CA		11/08/2024		2,937		(71)			(71)		2,866	2,866			
100129641	SALT LAKE CITY	UT		09/29/2023		1,337		3			3		1,340	1,340			
100117385	CERRITOS	CA		07/20/2023		1,751		1,271			1,271		3,022	3,022			
100186194	MIAMI	FL		12/27/2024		924		(103)			(103)		821	821			
100136213	LYNNWOOD	WA		11/20/2023		1,222		12			12		1,235	1,235			
100152852	PETALUMA	CA		05/22/2024		1,094		3			3		1,097	1,097			
100130336	SEMINOLE	FL		09/28/2023		1,132		(97)			(97)		1,035	1,035			
100170409	NORFOLK	VA		10/09/2024		1,925		1			1		1,927	1,927			
100159310	WILMINGTON	DE		07/15/2024		1,313		(81)			(81)		1,232	1,232			
100142574	BROKEN BOW	OK		02/08/2024		1,322		(92)			(92)		1,230	1,230			
100119810	BRENTWOOD	NY		08/08/2023		1,199		(89)			(89)		1,110	1,110			
100102072	CARSON	CA		04/14/2023		2,032		62			62		2,094	2,094			
100088866	HALLANDALE BEACH	FL		11/15/2022		847		41			41		887	887			
100175438	PHOENIX	AZ		12/23/2024		819		(86)			(86)		733	733			
100185445	WINTER PARK	FL		12/20/2024		1,622		87			87		1,709	1,709			
100154974	HUMBLE	TX		07/19/2024		883		(117)			(117)		766	766			
100174262	SEVIERVILLE	TN		10/31/2024		1,493		(21)			(21)		1,471	1,471			
100151447	HONOLULU	HI		05/10/2024		1,221		(63)			(63)		1,159	1,159			
100147681	JACKSONVILLE	FL		04/04/2024		1,778		112			112		1,891	1,891			
100170512	BAKERSFIELD	CA		10/09/2024		1,025		(133)			(133)		892	892			
100147564	BOYNTON BEACH	FL		04/03/2024		937		(96)			(96)		841	841			
100148213	NORCO	CA		04/12/2024		1,207		(26)			(26)		1,180	1,180			
100114696	OAKLAND	CA		06/29/2023		1,352		78			78		1,430	1,430			
100159537	GREENACRES	FL		07/15/2024		3,291		(171)			(171)		3,120	3,120			
100135100	MISSOULA	MT		11/01/2023		1,718		30			30		1,748	1,748			
100081334	IRVINE	CA		03/18/2022		2,713		115			115		2,828	2,828			
100148437	NASHVILLE	TN		04/12/2024		1,259		(78)			(78)		1,181	1,181			
100148439	NASHVILLE	TN		04/12/2024		1,259		(78)			(78)		1,181	1,181			
100149311	MIAMI	FL		04/24/2024		3,555		(11)			(11)		3,544	3,544			
100176221	MIAMI BEACH	FL		12/20/2024		5,900		(587)			(587)		5,313	5,313			
100079437	KIHEI	HI		03/17/2022		2,485		(185)			(185)		2,301	2,301			
100149403	BLUFFTON	SC		04/24/2024		1,389		(78)			(78)		1,311	1,311			
100142163	BUFORD	GA		02/29/2024		1,180		(49)			(49)		1,131	1,131			
100103110	MASTIC BEACH	NY		04/21/2023		1,126		(96)			(96)		1,031	1,031			
100119964	COMPTON	CA		08/11/2023		1,302		(68)			(68)		1,233	1,233			
100163430	LOS BANOS	CA		09/27/2024		910		(88)			(88)		822	822			
100169742	PITTSBURG	CA		09/30/2024		1,213		(37)			(37)		1,176	1,176			
100180505	MIAMI	FL		11/26/2024		1,561		(53)			(53)		1,508	1,508			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150992	RIVIERA BEACH	FL		05/08/2024		1,273		(73)			(73)		1,200	1,200			
100087318	APOLLO BEACH	FL		10/25/2022		2,895		495			495		3,389	3,389			
100110718	YORKVILLE	IL		08/11/2023		1,133		(89)			(89)		1,044	1,044			
100117490	LOVELAND	CO		07/20/2023		(206)		1,699			1,699		1,492	1,492			
100182476	MATAWAN	NJ		12/12/2024		3,959		(186)			(186)		3,773	3,773			
100169883	ROCK SPRINGS	WY		11/08/2024		1,231		(138)			(138)		1,093	1,093			
100134530	ROWLAND HEIGHTS	CA		10/30/2023		848		(76)			(76)		772	772			
100148258	LINCOLN CITY	OR		04/12/2024		884		(111)			(111)		772	772			
100144186	LAKE STEVENS	WA		03/07/2024		1,389		(36)			(36)		1,353	1,353			
100080901	ESCONDIDO	CA		03/10/2022		2,579		(143)			(143)		2,436	2,436			
100141541	PERRIS	CA		01/30/2024		1,174		(70)			(70)		1,105	1,105			
100173850	REHOBOTH BEACH	DE		10/31/2024		1,197		(78)			(78)		1,119	1,119			
100176934	PANAMA CITY BEACH	FL		11/15/2024		944		(115)			(115)		829	829			
100108991	VACAVILLE	CA		05/31/2023		1,289		(97)			(97)		1,192	1,192			
100151824	SALINAS	CA		05/10/2024		1,067		(130)			(130)		937	937			
100120855	MIAMI	FL		08/25/2023		1,016		(95)			(95)		921	921			
100120087	KISSIMMEE	FL		08/11/2023		1,315		(54)			(54)		1,261	1,261			
100144126	MURRIETA	CA		03/07/2024		1,363		85			85		1,448	1,448			
100139178	CYPRESS	TX		12/28/2023		1,003		(65)			(65)		938	938			
100118810	HOLMES BEACH	FL		08/30/2023		1,163		(70)			(70)		1,093	1,093			
100087351	KISSIMMEE	FL		10/25/2022		1,846		183			183		2,029	2,029			
100174145	NAPLES	FL		10/31/2024		1,175		(63)			(63)		1,112	1,112			
100143387	HESPERIA	CA		02/16/2024		4,460		(182)			(182)		4,279	4,279			
100100980	RANCHO CUCAMONGA	CA		04/28/2023		929		(211)			(211)		718	718			
100110413	PHOENIX	AZ		06/30/2023		3,597		21			21		3,618	3,618			
100119885	EAST ELMHURST	NY		08/10/2023		1,056		(201)			(201)		856	856			
100132340	BEAVERTON	OR		11/03/2023		1,272		438			438		1,709	1,709			
100134535	NORTH PORT	FL		10/30/2023		1,168		(22)			(22)		1,145	1,145			
100031154	BRICK	NJ		03/29/2019		1,557		687			687		2,244	2,244			
100153372	LIGHTHOUSE POINT	FL		05/29/2024		4,996		(370)			(370)		4,626	4,626			
100115544	GEORGETOWN	TX		07/19/2023		1,150		(78)			(78)		1,072	1,072			
100173273	NAPLES	FL		10/30/2024		1,385		(94)			(94)		1,291	1,291			
100137901	MANSFIELD	TX		12/08/2023		6,059		58			58		6,117	6,117			
100184985	COMMERCE TOWNSHIP	MI		12/19/2024		1,066		(116)			(116)		950	950			
100180421	MOUNTLAKE TERRACE	WA		11/25/2024		1,777		65			65		1,843	1,843			
100119246	GALVESTON	TX		07/31/2023		1,335		(50)			(50)		1,285	1,285			
100084704	RIVIERA BEACH	FL		08/02/2022		3,333		(99)			(99)		3,234	3,234			
100103878	COPIAGUE	NY		05/10/2023		542		1,114			1,114		1,656	1,656			
100167029	MIAMI	FL		09/13/2024		817		(85)			(85)		732	732			
100083959	RUTHER GLEN	VA		07/12/2022		960		(79)			(79)		881	881			
100136101	KANSAS CITY	KS		12/18/2023		929		(89)			(89)		840	840			
100154562	PERRIS	CA		06/14/2024		1,176		(133)			(133)		1,043	1,043			
100135207	LAWRENCEVILLE	GA		11/07/2023		1,132							1,131	1,131			
100182427	MURRIETA	CA		12/12/2024		1,211		(82)			(82)		1,129	1,129			
100182601	LAS VEGAS	NV		12/12/2024		1,339		(52)			(52)		1,288	1,288			
100165372	ROCKLAND	MA		08/29/2024		853		21			21		874	874			
100071661	JURUPA VALLEY	CA		10/14/2021		2,920		(179)			(179)		2,740	2,740			
100081339	NEBO	NC		03/18/2022		2,522		138			138		2,660	2,660			
100171400	FORT WORTH	TX		10/16/2024		1,448		(94)			(94)		1,354	1,354			
100173136	SAN DIEGO	CA		10/30/2024		1,216		(79)			(79)		1,137	1,137			
100162987	TORRANCE	CA		08/12/2024		1,344		(56)			(56)		1,288	1,288			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162989	TORRANCE	CA		08/12/2024		1,344		(56)			(56)		1,288	1,288			
100102985	BRONX	NY		06/22/2023		1,345		(141)			(141)		1,204	1,204			
100164857	BALDWIN PARK	CA		08/26/2024		3,106		(2,017)			(2,017)		1,089	1,089			
100102662	SUFFOLK	VA		06/22/2023		887		(92)			(92)		795	795			
100153408	STATEN ISLAND	NY		05/30/2024		1,241		(78)			(78)		1,163	1,163			
100139585	HANOVER	MA		12/28/2023		979		35			35		1,014	1,014			
100149019	HOLLYWOOD	FL		04/19/2024		1,119		(139)			(139)		980	980			
100118661	EAST AURORA	NY		07/25/2023		1,271		(86)			(86)		1,184	1,184			
100181896	PUYALLUP	WA		12/12/2024		1,385		91			91		1,476	1,476			
4010044766	UNIVERSAL CITY	TX		02/02/2023		630		652			652		1,282	1,282			
100133360	GREEN COVE SPRINGS	FL		11/21/2023		1,022		32			32		1,054	1,054			
100179951	PORT SAINT JOE	FL		11/25/2024		1,244		(79)			(79)		1,165	1,165			
100147741	CLIFTON	NJ		04/08/2024		1,250		(44)			(44)		1,206	1,206			
100180566	RIVERSIDE	CA		11/26/2024		885		(53)			(53)		831	831			
100149991	BOYNTON BEACH	FL		06/07/2024		1,211		(54)			(54)		1,157	1,157			
100176193	LOS ANGELES	CA		12/20/2024		1,338		(63)			(63)		1,274	1,274			
100160442	PALM SPRINGS	CA		07/19/2024		1,217		(85)			(85)		1,133	1,133			
100142924	PORTLAND	ME		02/09/2024		1,171		(96)			(96)		1,075	1,075			
100172358	LAS VEGAS	NV		10/23/2024		3,505		(139)			(139)		3,366	3,366			
100140612	CHAPEL HILL	NC		01/19/2024		75,362		(2,020)			(2,020)		73,342	73,342			
100137905	ELIZABETH	NJ		12/08/2023		1,898		(76)			(76)		1,822	1,822			
100168079	EVERETT	WA		09/20/2024		1,282		(125)			(125)		1,158	1,158			
100180412	SAN LEANDRO	CA		11/25/2024		1,489		37			37		1,526	1,526			
100071537	NEW SMYRNA BEACH	FL		10/14/2021		2,918		(175)			(175)		2,743	2,743			
100030675	NORTHRIDGE	CA		04/09/2019		7,573		597			597		8,170	8,170			
100164728	SANTA MARIA	CA		08/23/2024		828		(54)			(54)		775	775			
100091580	OWINGS MILLS	MD		03/07/2023		1,086		(80)			(80)		1,006	1,006			
100100392	STATEN ISLAND	NY		04/27/2023		2,026		650			650		2,676	2,676			
100182599	OREM	UT		12/12/2024		1,338		(52)			(52)		1,286	1,286			
100156561	SOUTH EL MONTE	CA		06/24/2024		1,258		(52)			(52)		1,206	1,206			
100102986	BRONX	NY		06/22/2023		1,341		(137)			(137)		1,204	1,204			
100175535	CLERMONT	FL		11/08/2024		1,371		(91)			(91)		1,280	1,280			
100109294	LAWRENCE	MA		06/12/2023		1,435		(52)			(52)		1,383	1,383			
100169590	ROSEVILLE	CA		09/30/2024		1,330		(50)			(50)		1,280	1,280			
100026805	FAIRFAX	CA		09/26/2018		2,045		421			421		2,466	2,466			
100150213	SARASOTA	FL		04/30/2024		1,128		(119)			(119)		1,009	1,009			
100116553	SAN ANTONIO	TX		07/20/2023		1,410		524			524		1,934	1,934			
100168559	PORT ORCHARD	WA		09/25/2024		1,445		(57)			(57)		1,389	1,389			
100135733	CHULA VISTA	CA		11/10/2023		1,382		159			159		1,541	1,541			
100114769	PITTSBURG	CA		07/07/2023		1,143		(97)			(97)		1,046	1,046			
100170334	MCGREGOR	MN		10/08/2024		1,337		(107)			(107)		1,230	1,230			
100135422	SHERIDAN	WY		11/13/2023		1,258		7			7		1,264	1,264			
100031284	NORTHBROOK	IL		03/29/2019		2,576		168			168		2,745	2,745			
100102148	COMPTON	CA		04/14/2023		2,517		(57)			(57)		2,460	2,460			
100167875	HYDE PARK	MA		09/20/2024		1,253		(40)			(40)		1,213	1,213			
100179453	ANTIOCH	CA		11/21/2024		1,500		3			3		1,503	1,503			
100147600	COUGAR	WA		04/04/2024		1,335		(2)			(2)		1,333	1,333			
100167876	HUDSON	MA		09/20/2024		1,274		(71)			(71)		1,203	1,203			
100144571	TEMECULA	CA		04/26/2024		1,137		(83)			(83)		1,053	1,053			
100167867	NEW BEDFORD	MA		09/20/2024		1,214		19			19		1,233	1,233			
100087727	WEST COVINA	CA		10/07/2022		1,969		9			9		1,977	1,977			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157875	OLYMPIA	WA		07/09/2024		1,414		63			63		1,477	1,477			
100164052	RIVERSIDE	CA		08/21/2024		1,258		(105)			(105)		1,154	1,154			
100107884	MIAMI BEACH	FL		06/29/2023		1,457		(99)			(99)		1,358	1,358			
100159230	BONNEY LAKE	WA		07/15/2024		1,414		(53)			(53)		1,361	1,361			
100152856	DOWNEY	CA		05/22/2024		1,031		(38)			(38)		993	993			
100162328	PETALUMA	CA		08/06/2024		2,531		(92)			(92)		2,439	2,439			
100108333	NEWARK	NJ		05/25/2023		1,075		(80)			(80)		995	995			
100084745	SAINT AUGUSTINE	FL		08/02/2022		1,371		(185)			(185)		1,185	1,185			
100168248	RIPON	CA		09/20/2024		1,645		(86)			(86)		1,560	1,560			
4010050442	DETROIT	MI		04/26/2023		1,238		(85)			(85)		1,154	1,154			
100144004	RIVERSIDE	CA		02/29/2024		1,035		(116)			(116)		919	919			
100014267	COLLEGE POINT	NY		09/27/2017		1,446		245			245		1,691	1,691			
100120900	SHORELINE	WA		08/30/2023		1,545		98			98		1,643	1,643			
100166158	BLACKSBURG	VA		09/09/2024		1,197		(74)			(74)		1,123	1,123			
100100784	FAIRFAX	VA		04/28/2023		1,952		740			740		2,692	2,692			
100180305	LA MESA	CA		11/25/2024		1,387		(8)			(8)		1,379	1,379			
100148279	JACKSONVILLE BEACH	FL		04/12/2024		1,387		(69)			(69)		1,318	1,318			
100180126	MIAMI	FL		11/25/2024		3,336		(139)			(139)		3,197	3,197			
100141701	OAK POINT	TX		01/30/2024		771		(107)			(107)		664	664			
100147197	RIVERHEAD	NY		03/28/2024		1,004		(94)			(94)		910	910			
100102758	SUNNY ISLES BEACH	FL		06/22/2023		2,277		(207)			(207)		2,070	2,070			
100031795	ENCINITAS	CA		03/29/2019		2,006		602			602		2,609	2,609			
100144625	PALMER	AK		03/13/2024		1,274		(95)			(95)		1,179	1,179			
100115444	SANTA ANA	CA		07/17/2023		140		9			9		149	149			
100155977	WHITESTONE	NY		06/18/2024		1,253		(50)			(50)		1,204	1,204			
100120942	GOLD CANYON	AZ		08/30/2023		1,422		33			33		1,455	1,455			
100136285	WILMINGTON	NC		11/20/2023		1,195		39			39		1,235	1,235			
100163596	SIMI VALLEY	CA		08/15/2024		2,859		(153)			(153)		2,706	2,706			
100182383	DAVIS	CA		12/12/2024		1,208		(96)			(96)		1,112	1,112			
100108337	CHICAGO	IL		05/25/2023		1,222		(107)			(107)		1,116	1,116			
100118827	JURUPA VALLEY	CA		08/30/2023		36,920		(1,330)			(1,330)		35,590	35,590			
100169751	PEORIA	AZ		09/30/2024		4,974		(112)			(112)		4,862	4,862			
100057235	GLENDALE	CA		05/19/2021		2,869		(231)			(231)		2,639	2,639			
100168521	PALM SPRINGS	CA		09/25/2024		1,118		(126)			(126)		992	992			
100149182	SAN ANTONIO	TX		04/22/2024		4,465		(212)			(212)		4,253	4,253			
100137070	CAPITOLA	CA		11/28/2023		1,136		(37)			(37)		1,098	1,098			
100016465	TAMPA	FL		04/05/2018		2,903		(107)			(107)		2,796	2,796			
100117199	SPRING	TX		07/20/2023		(2,918)		4,366			4,366		1,447	1,447			
100168717	RUTHERFORD	NJ		09/25/2024		1,186		(111)			(111)		1,075	1,075			
100151443	REHOBOTH BEACH	DE		05/10/2024		1,208		(14)			(14)		1,195	1,195			
100082127	GATLINBURG	TN		04/14/2022		2,373		144			144		2,517	2,517			
100100246	BROOKLYN	NY		03/17/2023		1,363		(78)			(78)		1,285	1,285			
100134282	BLAIRSTOWN	NJ		10/27/2023		1,932		70			70		2,002	2,002			
100156620	JACKSONVILLE BEACH	FL		06/24/2024		1,264		(66)			(66)		1,198	1,198			
100171340	BURLESON	TX		10/16/2024		1,038		(150)			(150)		888	888			
100119791	NEWARK	NJ		08/08/2023		55		1,128			1,128		1,183	1,183			
100172210	WINCHESTER	CA		10/17/2024		1,400		(184)			(184)		1,215	1,215			
100142905	OAKLAND	CA		02/09/2024		1,207		(104)			(104)		1,103	1,103			
100087458	CORAL SPRINGS	FL		10/25/2022		1,751		295			295		2,046	2,046			
100137212	TAHOE CITY	CA		11/28/2023		414		(113)			(113)		300	300			
100167814	TOMS RIVER	NJ		09/19/2024		804		(35)			(35)		769	769			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174016	BUDA	TX		10/31/2024		1,197		(166)			(166)		1,031	1,031			
100115469	LOS ANGELES	CA		07/17/2023		1,689		(89)			(89)		1,600	1,600			
100071550	SAN FERNANDO	CA		10/14/2021		2,902		(172)			(172)		2,730	2,730			
100179512	WILDOMAR	CA		11/21/2024		1,434		(33)			(33)		1,401	1,401			
100107894	ESCONDIDO	CA		06/29/2023		1,397		(77)			(77)		1,320	1,320			
100171439	NORTH MYRTLE BEACH	SC		10/16/2024		1,437		(100)			(100)		1,337	1,337			
100152816	MORENO VALLEY	CA		05/22/2024		1,075		(115)			(115)		960	960			
100173358	ORLANDO	FL		10/30/2024		1,464		(74)			(74)		1,389	1,389			
100057721	WINNETKA AREA	CA		06/30/2021		2,863		(172)			(172)		2,691	2,691			
100142543	SAN DIEGO	CA		02/08/2024		1,293		(90)			(90)		1,203	1,203			
100179582	NAVARRE	FL		11/21/2024		2,822		(85)			(85)		2,737	2,737			
100129625	DEER PARK	WA		09/29/2023		1,365		(50)			(50)		1,315	1,315			
100174049	FT LAUDERDALE	FL		10/31/2024		1,129		(159)			(159)		970	970			
100186514	NAMPA	ID		12/30/2024		1,746		22			22		1,768	1,768			
100110677	WAYNE	NJ		06/30/2023		1,470		76			76		1,545	1,545			
100065327	MODESTO	CA		07/28/2021		2,835		(232)			(232)		2,603	2,603			
100182337	OAK VIEW	CA		12/12/2024		1,195		(78)			(78)		1,116	1,116			
100161787	LAWRENCE	MA		07/31/2024		1,268		(65)			(65)		1,203	1,203			
100148426	LATHROP	CA		04/12/2024		1,412		(68)			(68)		1,344	1,344			
100067884	HONOLULU	HI		09/23/2021		2,835		(130)			(130)		2,704	2,704			
100152198	NORTH MYRTLE BEACH	SC		05/17/2024		1,270		(52)			(52)		1,218	1,218			
100174766	LANOKA HARBOR	NJ		10/31/2024		1,048		(113)			(113)		934	934			
100169537	BATTLE LAKE	MN		09/30/2024		2,970		(58)			(58)		2,913	2,913			
100109786	LOS ANGELES	CA		08/04/2023		695		(43)			(43)		652	652			
100165743	GERING	NE		08/29/2024		1,260		(88)			(88)		1,172	1,172			
100133859	CANYON COUNTRY	CA		10/20/2023		1,079		(21)			(21)		1,058	1,058			
100134520	EVERETT	WA		10/30/2023		921		(2)			(2)		919	919			
100165020	KANSAS CITY	MO		08/28/2024		5,818		(201)			(201)		5,617	5,617			
100139520	WILDWOOD	NJ		12/28/2023		795		(50)			(50)		746	746			
100108098	SUN PRAIRIE	WI		05/24/2023		1,465		(20)			(20)		1,445	1,445			
100181588	BLOOMSBURY	NJ		12/09/2024		1,181		(91)			(91)		1,089	1,089			
100110382	AZUSA	CA		06/30/2023		1,410		(22)			(22)		1,388	1,388			
100175472	SPRINGFIELD	VA		12/23/2024		1,178		(108)			(108)		1,071	1,071			
100127506	CANYON LAKE	TX		09/08/2023		1,503		61			61		1,564	1,564			
100160879	LOS ANGELES	CA		07/24/2024		873		(101)			(101)		772	772			
100136080	SAN DIEGO	CA		12/18/2023		1,132		(1)			(1)		1,131	1,131			
100057987	BEAVERTON	OR		06/30/2021		2,635		(153)			(153)		2,482	2,482			
100168342	HOUGHTON LAKE	MI		09/25/2024		1,343		(121)			(121)		1,222	1,222			
100136134	BRISTOL	CT		12/18/2023		922		(56)			(56)		866	866			
100151362	LYNNWOOD	WA		05/10/2024		1,542		13			13		1,555	1,555			
100159876	MIAMI	FL		08/16/2024		1,279		(153)			(153)		1,126	1,126			
100158860	FERNANDINA BEACH	FL		07/12/2024		1,260		(106)			(106)		1,154	1,154			
100129272	PORTLAND	OR		09/25/2023		1,225		(27)			(27)		1,198	1,198			
100121018	SANTA FE	NM		08/30/2023		1,285		(16)			(16)		1,269	1,269			
100158843	NAPLES	FL		07/12/2024		1,249		(47)			(47)		1,201	1,201			
100108162	OAKLAND	CA		05/24/2023		1,011		(44)			(44)		967	967			
100120944	APEX	NC		08/30/2023		1,255		42			42		1,297	1,297			
100136143	SARASOTA	FL		12/18/2023		1,124		(75)			(75)		1,049	1,049			
100156609	WORCESTER	MA		06/24/2024		1,301		(37)			(37)		1,264	1,264			
100184967	WESTBOROUGH	MA		12/19/2024		999		10			10		1,009	1,009			
100091457	LOMA LINDA	CA		01/20/2023		1,012		(87)			(87)		925	925			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102752	EL MONTE	CA		06/22/2023		5,226		(15)			(15)		5,210	5,210			
100150756	ABINGDON	VA		05/07/2024		1,939		(47)			(47)		1,892	1,892			
100068235	HERMOSA BEACH	CA		08/25/2021		2,926		(157)			(157)		2,769	2,769			
100086728	MIAMI	FL		09/30/2022		847		(64)			(64)		783	783			
100132662	CEDAR PARK	TX		11/03/2023		1,158		(50)			(50)		1,108	1,108			
100180709	CAPE CORAL	FL		11/26/2024		963		(48)			(48)		915	915			
100172418	PALM BEACH GARDENS	FL		10/23/2024		1,742		(99)			(99)		1,643	1,643			
100161987	WADING RIVER	NY		07/31/2024		1,092		(177)			(177)		915	915			
100138301	COLORADO SPRINGS	CO		12/18/2023		1,274		(73)			(73)		1,201	1,201			
100119322	KISSIMMEE	FL		07/31/2023		9,107		(147)			(147)		8,960	8,960			
100156400	BERKELEY	CA		06/24/2024		42,004		(797)			(797)		41,207	41,207			
100169929	GLEN RIDGE	FL		11/08/2024		1,286		(34)			(34)		1,252	1,252			
100158846	SOUTHPORT	NC		07/12/2024		1,297		(32)			(32)		1,265	1,265			
100091593	FALLS CHURCH	VA		03/07/2023		966		(163)			(163)		803	803			
100174254	BROKEN BOW	OK		10/31/2024		1,632		(81)			(81)		1,551	1,551			
100176800	BELL GARDENS	CA		11/15/2024		1,274		(165)			(165)		1,109	1,109			
100176927	MIAMI	FL		11/15/2024		918		(131)			(131)		788	788			
100163964	SAN RAMON	CA		10/04/2024		1,600		11			11		1,611	1,611			
100172215	VALLEJO	CA		10/17/2024		1,401		(100)			(100)		1,301	1,301			
100160022	GALVESTON	TX		07/17/2024		1,141		(35)			(35)		1,106	1,106			
100148525	CHARLOTTE	NC		04/12/2024		5,545		(104)			(104)		5,441	5,441			
100118117	STANTON	CA		07/20/2023		1,326		(50)			(50)		1,275	1,275			
100089391	SAN FRANCISCO	CA		11/17/2022		1,386		(89)			(89)		1,296	1,296			
100185958	LOS BANOS	CA		12/26/2024		995		52			52		1,047	1,047			
100145864	MINEOLA	NY		03/15/2024		874		(134)			(134)		740	740			
100149139	FREDERICKSBURG	TX		04/22/2024		1,183		(168)			(168)		1,015	1,015			
100172725	WEST VALLEY CITY	UT		11/21/2024		2,372		(65)			(65)		2,307	2,307			
100101948	ELIZABETH	NJ		04/14/2023		1,852		(239)			(239)		1,613	1,613			
100156701	WAILUKU	HI		06/26/2024		4,252		(68)			(68)		4,184	4,184			
100081340	ROWLAND HEIGHTS	CA		03/18/2022		3,305		178			178		3,483	3,483			
100166083	POINT PLEASANT	NJ		09/09/2024		1,206		(107)			(107)		1,100	1,100			
100172229	RIVERSIDE	CA		10/21/2024		1,450		(102)			(102)		1,348	1,348			
100143096	MIAMI	FL		02/16/2024		1,324		(22)			(22)		1,302	1,302			
100140579	WAILUKU	HI		01/19/2024		1,415		(84)			(84)		1,331	1,331			
100147915	FAYETTEVILLE	AR		04/08/2024		1,387		(23)			(23)		1,364	1,364			
100148557	PITTSBURGH	PA		04/12/2024		1,313		(90)			(90)		1,222	1,222			
100081386	SEVIERVILLE	TN		03/18/2022		2,441		10			10		2,451	2,451			
100057572	PORTLAND	OR		06/30/2021		2,914		(120)			(120)		2,793	2,793			
100127560	HERRIMAN	UT		09/08/2023		1,285		(63)			(63)		1,221	1,221			
100161479	MARIETTA	GA		07/30/2024		1,438		(66)			(66)		1,372	1,372			
100159275	FLOWER MOUND	TX		07/15/2024		3,068		(130)			(130)		2,938	2,938			
100100531	MIAMI BEACH	FL		04/27/2023		1,351		(65)			(65)		1,286	1,286			
100143275	RIDGEFIELD PARK	NJ		02/16/2024		1,255		(52)			(52)		1,203	1,203			
100154918	LONG BEACH	CA		07/19/2024		1,169		(63)			(63)		1,105	1,105			
100169304	NUEVO	CA		09/27/2024		1,521		(143)			(143)		1,378	1,378			
100087192	TAMPA	FL		10/25/2022		1,173		144			144		1,317	1,317			
100162924	SOUTH LAKE TAHOE	CA		08/12/2024		1,310		(22)			(22)		1,288	1,288			
100176859	ELMONT	NY		11/15/2024		1,370		(46)			(46)		1,324	1,324			
100119877	VALLEY CENTER	KS		08/10/2023		1,079		21			21		1,101	1,101			
100133482	KATY	TX		10/19/2023		822		(88)			(88)		734	734			
100114689	CORPUS CHRISTI	TX		06/29/2023		2,320		(175)			(175)		2,145	2,145			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171910	LAKE ELSINORE	CA		10/17/2024		1,214		(110)			(110)		1,104	1,104			
100152179	SAN DIEGO	CA		05/17/2024		1,279		4			4		1,283	1,283			
100171123	SALISBURY	NC		11/22/2024		910		(120)			(120)		790	790			
100118892	TUCKER	GA		08/30/2023		2,282		(260)			(260)		2,022	2,022			
100087170	GILBERT	AZ		10/25/2022		2,928		601			601		3,528	3,528			
100156788	SANTA BARBARA	CA		06/26/2024		1,284		(19)			(19)		1,265	1,265			
100067668	SAN DIEGO	CA		09/23/2021		2,965		(76)			(76)		2,888	2,888			
100186213	BAKERSFIELD	CA		12/27/2024		1,981		(184)			(184)		1,797	1,797			
100156167	BOYNTON BEACH	FL		06/20/2024		3,763		(124)			(124)		3,640	3,640			
100170201	PASCO	WA		10/08/2024		1,413		(59)			(59)		1,354	1,354			
100117166	MONROVIA	CA		07/20/2023		1,606		385			385		1,991	1,991			
100129689	DENVER	CO		09/29/2023		1,178		(41)			(41)		1,137	1,137			
100176745	REHOBOTH BEACH	DE		11/15/2024		6,468		(164)			(164)		6,304	6,304			
100166432	PALOS HILLS	IL		10/31/2024		1,771		(76)			(76)		1,695	1,695			
100086003	PUERTO VALLARTA	MEX		08/19/2022		2,010							2,010	2,010			
100164470	HERNDON	VA		08/21/2024		1,172		(104)			(104)		1,068	1,068			
100171655	SACRAMENTO	CA		10/16/2024		30,719		(731)			(731)		29,989	29,989			
100065191	GILROY	CA		07/14/2021		2,799		(120)			(120)		2,678	2,678			
100120063	DENVER	CO		08/11/2023		3,093		(44)			(44)		3,049	3,049			
100161059	ROSEVILLE	CA		07/24/2024		1,172		(104)			(104)		1,068	1,068			
100164752	BERLIN	MD		08/26/2024		1,323		(53)			(53)		1,270	1,270			
100117938	ROSEMEAD	CA		07/20/2023		660		573			573		1,232	1,232			
100065451	SACRAMENTO	CA		07/28/2021		2,941		(99)			(99)		2,843	2,843			
100169478	LODI	NJ		09/30/2024		835		(90)			(90)		745	745			
100173278	HULL	MA		10/30/2024		1,214		(93)			(93)		1,121	1,121			
100171846	MANTECA	CA		10/17/2024		1,327		(109)			(109)		1,218	1,218			
100129884	EAST QUOGUE	NY		09/27/2023		1,031		(91)			(91)		940	940			
100149598	MENIFEE	CA		04/26/2024		2,679		90			90		2,769	2,769			
100173883	SNELLVILLE	GA		10/31/2024		1,377		(57)			(57)		1,320	1,320			
100148481	WEST CAPE MAY	NJ		04/12/2024		1,455		(33)			(33)		1,422	1,422			
100138147	PORT WASHINGTON	NY		12/14/2023		777		309			309		1,086	1,086			
100129671	MONROE	NY		09/29/2023		1,430		27			27		1,457	1,457			
403051411	EUCLID	OH		11/04/2024		2,500		(1,587)			(1,587)		913	913			
100134936	GLENDALE	CA		10/30/2023		1,154		(50)			(50)		1,104	1,104			
100155146	SANTA CLARITA	CA		07/19/2024		1,124		(103)			(103)		1,021	1,021			
100132449	LYNWOOD	CA		11/03/2023		1,278		(203)			(203)		1,075	1,075			
100127691	TRACY	CA		09/08/2023		1,210		(41)			(41)		1,169	1,169			
100175414	LAWRENCEVILLE	GA		12/23/2024		1,668		(96)			(96)		1,572	1,572			
100127689	LEWISVILLE	TX		09/08/2023		1,096		(19)			(19)		1,077	1,077			
100117414	UPLAND	CA		07/20/2023		1,675		719			719		2,394	2,394			
100119913	PEMBROKE	MA		08/10/2023		1,122		(83)			(83)		1,039	1,039			
100120907	ALHAMBRA	CA		08/30/2023		1,235		77			77		1,312	1,312			
100109725	JACKSONVILLE	FL		06/16/2023		1,312		(112)			(112)		1,200	1,200			
100149150	HAWTHORNE	CA		04/22/2024		511		(55)			(55)		456	456			
100029736	BROOKLYN	NY		10/26/2018		1,837		200			200		2,037	2,037			
100057825	HAYWARD	CA		06/30/2021		2,942		(145)			(145)		2,797	2,797			
100171463	TEMPE	AZ		10/16/2024		1,192		(91)			(91)		1,101	1,101			
100142151	LA VERNE	CA		02/29/2024		1,153		(45)			(45)		1,109	1,109			
100078680	BURLINGAME	CA		02/02/2022		2,710		76			76		2,786	2,786			
100114716	BRASELTON	GA		06/29/2023		1,382		(112)			(112)		1,270	1,270			
100054570	BELLMORE	NY		03/23/2021		1,939		(378)			(378)		1,561	1,561			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172276	MOLALLA	OR		10/21/2024		1,417		(58)			(58)		1,359	1,359			
100161461	AUSTIN	TX		07/30/2024		1,279		48			48		1,327	1,327			
100115023	BAYONNE	NJ		07/14/2023		3,184		74			74		3,258	3,258			
100078836	CHULA VISTA	CA		02/24/2022		2,528		(8)			(8)		2,520	2,520			
100180718	AIKEN	SC		11/26/2024		1,312		(68)			(68)		1,244	1,244			
100174929	HONOLULU	HI		10/31/2024		1,206		(155)			(155)		1,052	1,052			
100126298	HICKSVILLE	NY		08/30/2023		1,254		(92)			(92)		1,162	1,162			
100133071	GARFIELD	NJ		11/29/2023		592		508			508		1,100	1,100			
100176212	MERCED	CA		12/20/2024		1,058		(151)			(151)		906	906			
100067434	EUREKA	CA		09/23/2021		3,669		(152)			(152)		3,517	3,517			
100176547	NEW TAZEWELL	TN		11/15/2024		1,295		(39)			(39)		1,256	1,256			
100165230	RIVERSIDE	CA		08/29/2024		1,163		(90)			(90)		1,073	1,073			
100165928	ALEXANDRIA	VA		09/06/2024		1,334		(41)			(41)		1,293	1,293			
100049043	CORONA	NY		11/20/2020		2,141		(470)			(470)		1,671	1,671			
100181326	HEMET	CA		12/06/2024		849		(76)			(76)		773	773			
100166394	ROSEVILLE	CA		10/24/2024		89,650		(2,094)			(2,094)		87,556	87,556			
4010061168	BRIDGETON	NJ		10/27/2023		3,599		(362)			(362)		3,238	3,238			
100103288	LOS ANGELES	CA		04/27/2023		1,379		(82)			(82)		1,297	1,297			
100169707	PEABODY	MA		09/30/2024		1,201		(36)			(36)		1,165	1,165			
100151006	LAURELVILLE	OH		05/08/2024		1,164		(73)			(73)		1,091	1,091			
100147839	UNION CITY	NJ		04/08/2024		1,343		(52)			(52)		1,291	1,291			
100137829	SAN JOSE	CA		12/08/2023		1,211		43			43		1,255	1,255			
100079213	PHOENIX	AZ		02/24/2022		2,555		(63)			(63)		2,491	2,491			
100160526	FONTANA	CA		07/19/2024		954		(54)			(54)		900	900			
100101954	LAKE FOREST	CA		04/14/2023		1,077		(89)			(89)		988	988			
100172287	MAMMOTH LAKES	CA		10/21/2024		1,354		(103)			(103)		1,251	1,251			
100126392	BRONX	NY		08/30/2023		1,235		(59)			(59)		1,176	1,176			
100119650	CORONA	CA		08/08/2023		2,091		(11)			(11)		2,079	2,079			
100176893	HILTON HEAD ISLAND	SC		11/15/2024		15,271		(511)			(511)		14,761	14,761			
100149843	WASHINGTON	DC		04/29/2024		728		(104)			(104)		623	623			
100160520	METHUEN	MA		07/19/2024		606		1			1		607	607			
100141349	LAS VEGAS	NV		01/30/2024		975		(87)			(87)		888	888			
100138250	WESTMINSTER	CA		12/15/2023		1,881		(22)			(22)		1,859	1,859			
100133868	HOUSTON	TX		10/20/2023		1,106		(137)			(137)		968	968			
100148084	LATHROP	CA		04/10/2024		1,175		36			36		1,211	1,211			
100136409	MARLBOROUGH	MA		11/20/2023		1,141		(8)			(8)		1,132	1,132			
100145818	KAILUA KONA	HI		05/08/2024		746		(9)			(9)		737	737			
100060092	GLENDORA	CA		06/25/2021		3,103		(147)			(147)		2,956	2,956			
100185920	MIAMI	FL		12/26/2024		1,363		8			8		1,371	1,371			
100151199	FRANKLIN	TN		05/10/2024		1,644		74			74		1,719	1,719			
100172563	LAKE OSWEGO	OR		10/23/2024		1,617		(75)			(75)		1,542	1,542			
100087999	SNOHOMISH	WA		10/25/2022		781		(25)			(25)		756	756			
100119983	BLUE RIDGE	GA		08/11/2023		1,482		22			22		1,504	1,504			
100102026	LONG BEACH	CA		04/14/2023		1,386		(67)			(67)		1,318	1,318			
100185365	BROOKFIELD	IL		12/20/2024		1,255		(31)			(31)		1,223	1,223			
100103572	COLUMBIA	MD		05/08/2023		991		(13)			(13)		978	978			
100140773	MIAMI	FL		01/22/2024		919		(122)			(122)		797	797			
100068450	SUN VALLEY	CA		08/25/2021		2,937		(119)			(119)		2,818	2,818			
100081455	SNOHOMISH	WA		03/18/2022		2,688		243			243		2,931	2,931			
100185805	RICHMOND	VA		12/26/2024		941		(139)			(139)		802	802			
100153844	BAY POINT	CA		06/05/2024		1,170		(69)			(69)		1,101	1,101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159913	WEST PALM BEACH	FL		08/16/2024		1,242		(123)			(123)		1,119	1,119			
100014328	BRONX	NY		09/27/2017		2,524		1,140			1,140		3,664	3,664			
100135448	LUTZ	FL		11/13/2023		1,191		(43)			(43)		1,147	1,147			
100154156	WINCHESTER	TN		07/11/2024		707		(114)			(114)		593	593			
100140506	CASTAIC	CA		01/19/2024		1,420		(223)			(223)		1,198	1,198			
100143794	KYLE	TX		02/28/2024		1,385		(111)			(111)		1,274	1,274			
100167439	DORRINGTON	CA		09/16/2024		1,246		(124)			(124)		1,122	1,122			
100142937	MCCALL	ID		02/09/2024		1,078		(93)			(93)		985	985			
100168536	DAWSONVILLE	GA		09/25/2024		1,395		(30)			(30)		1,364	1,364			
100083783	SCOTTSDALE	AZ		07/12/2022		1,444		(82)			(82)		1,362	1,362			
100031127	PARKLAND	FL		03/29/2019		2,393		123			123		2,516	2,516			
100110398	LOS ANGELES	CA		06/30/2023		1,629		26			26		1,655	1,655			
4010062177	CAMDEN	NJ		11/29/2023		643		(97)			(97)		546	546			
100102969	LOS ANGELES	CA		06/22/2023		1,349		(198)			(198)		1,151	1,151			
100139075	CYPRESS	TX		12/28/2023		11,420		(269)			(269)		11,151	11,151			
100012373	FLUSHING	NY		04/28/2017		1,214		708			708		1,922	1,922			
100091135	WILMINGTON	CA		01/31/2023		1,467		132			132		1,599	1,599			
100161548	LOS ANGELES	CA		07/30/2024		1,212		(77)			(77)		1,136	1,136			
100151975	CHARLOTTESVILLE	VA		06/14/2024		1,254		(28)			(28)		1,227	1,227			
100100247	LINDENHURST	NY		03/17/2023		1,247		(70)			(70)		1,177	1,177			
100146871	OKLAHOMA CITY	OK		03/26/2024		1,157		(110)			(110)		1,047	1,047			
100143292	LAWRENCE	MA		02/16/2024		1,309		1			1		1,310	1,310			
100011858	CHANTILLY	VA		03/08/2017		482		1,835			1,835		2,317	2,317			
100167863	MIAMI	FL		09/20/2024		1,397		(117)			(117)		1,280	1,280			
100172565	WEST BARNSTABLE	MA		10/23/2024		1,197		(95)			(95)		1,102	1,102			
100140748	RIVERSIDE	CA		01/22/2024		1,079		(130)			(130)		949	949			
100101917	KISSIMMEE	FL		04/14/2023		1,203		(35)			(35)		1,168	1,168			
100142652	FONTANA	CA		02/08/2024		1,786		(36)			(36)		1,750	1,750			
100136979	ROYAL PALM BEACH	FL		11/28/2023		1,369		33			33		1,402	1,402			
100182489	EDINA	MN		12/12/2024		1,250		(81)			(81)		1,169	1,169			
100067953	BRENTWOOD	CA		09/23/2021		2,908		(123)			(123)		2,786	2,786			
100179435	EVERETT	WA		11/21/2024		1,498		87			87		1,585	1,585			
100142901	OAKWOOD	GA		02/09/2024		1,215		(57)			(57)		1,157	1,157			
100151972	SUCHES	GA		06/14/2024		1,134		(203)			(203)		931	931			
100164308	NORMAN	OK		08/21/2024		1,167		(50)			(50)		1,117	1,117			
100155182	KATY	TX		07/19/2024		1,159		(242)			(242)		917	917			
100139132	WARREN	NJ		12/28/2023		592		1			1		593	593			
100053589	SHOREHAM	NY		03/23/2021		1,862		(411)			(411)		1,451	1,451			
100100226	HEMPSTEAD	NY		03/17/2023		1,223		(87)			(87)		1,136	1,136			
100116621	CHINO	CA		07/20/2023		(3,550)		6,728			6,728		3,178	3,178			
100182313	FALLS CHURCH	VA		12/12/2024		1,375		13			13		1,388	1,388			
100158913	OCEANSIDE	OR		07/12/2024		2,257		(143)			(143)		2,114	2,114			
100080861	AUSTIN	TX		03/10/2022		3,165		(316)			(316)		2,848	2,848			
100169236	SELDEN	NY		09/27/2024		1,250		(67)			(67)		1,183	1,183			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		2,704		244			244		2,948	2,948			
100100071	BAYONNE	NJ		03/28/2023		813		57			57		870	870			
100102479	DEWEY	AZ		06/07/2023		1,331		(95)			(95)		1,236	1,236			
100080829	NATIONAL CITY	CA		03/10/2022		3,772		(124)			(124)		3,648	3,648			
100115013	SAN DIEGO	CA		07/14/2023		2,202		152			152		2,355	2,355			
100179510	SOUTH GATE	CA		11/21/2024		1,813		(28)			(28)		1,785	1,785			
100136182	DOWNINGTOWN	PA		12/18/2023		2,406		(107)			(107)		2,299	2,299			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132085	ANGEL FIRE	NM		10/13/2023		1,362		17			17		1,379	1,379			
100128505	SEATTLE	WA		09/15/2023		951		(129)			(129)		823	823			
100137535	CRYSTAL BEACH	TX		12/08/2023		698		(35)			(35)		663	663			
100153721	LOS ANGELES (SAN PEDRO AREA)	CA		07/11/2024		1,293		(142)			(142)		1,151	1,151			
100128310	VISALIA	CA		09/14/2023		3,169		(132)			(132)		3,037	3,037			
100163096	METHUEN	MA		08/13/2024		1,110		(61)			(61)		1,049	1,049			
100120839	YUMA	AZ		08/25/2023		793		(89)			(89)		704	704			
100084785	MARYSVILLE	WA		08/02/2022		934		(11)			(11)		923	923			
100161443	ROCKY MOUNT	MO		07/30/2024		1,091		(22)			(22)		1,069	1,069			
100156672	PEMBROKE	MA		06/24/2024		1,091		(119)			(119)		972	972			
100185900	ROCKLIN	CA		12/26/2024		1,078		(82)			(82)		996	996			
100147271	EAST ORANGE	NJ		03/28/2024		1,196		(74)			(74)		1,122	1,122			
100133643	MCCALL	ID		10/23/2023		1,319		36			36		1,356	1,356			
100154332	MYRTLE BEACH	SC		06/07/2024		1,716							1,716	1,716			
100150613	GRAFORD	TX		05/03/2024		1,348		(24)			(24)		1,324	1,324			
100143098	OKLAHOMA CITY	OK		02/16/2024		1,154		(107)			(107)		1,047	1,047			
100180021	LA QUINTA	CA		11/25/2024		1,447		51			51		1,499	1,499			
100172285	HOLLYWOOD	FL		10/21/2024		1,352		(81)			(81)		1,272	1,272			
100168631	BAKERSFIELD	CA		09/25/2024		1,366		(88)			(88)		1,278	1,278			
100149336	DRIPPING SPRINGS	TX		04/24/2024		1,347		(37)			(37)		1,310	1,310			
100053495	HAWTHORNE	CA		03/23/2021		2,166		(667)			(667)		1,499	1,499			
100166986	NEW ORLEANS	LA		09/13/2024		1,082		(72)			(72)		1,010	1,010			
100078292	LONG BEACH	CA		02/10/2022		2,651		41			41		2,691	2,691			
100129329	QUEEN CREEK	AZ		09/25/2023		780		280			280		1,060	1,060			
100151471	RED BANK	NJ		05/10/2024		1,225		(90)			(90)		1,135	1,135			
100140136	SACRAMENTO	CA		01/09/2024		833		(74)			(74)		759	759			
100167082	CLINTON	CT		09/13/2024		1,057		(36)			(36)		1,021	1,021			
100172244	LATHROP	CA		10/21/2024		1,612		5			5		1,617	1,617			
100139583	TRACY	CA		12/28/2023		904		(3)			(3)		901	901			
100107878	KAILUA KONA	HI		06/29/2023		1,641		(147)			(147)		1,494	1,494			
100109617	ROCKVILLE	MD		06/14/2023		1,073		(103)			(103)		971	971			
100151257	LINCOLN	NH		05/10/2024		1,256		(91)			(91)		1,165	1,165			
100154657	SUPPLY	NC		07/19/2024		1,254		(145)			(145)		1,109	1,109			
100144345	SAINT GEORGE	UT		03/07/2024		1,259		(45)			(45)		1,213	1,213			
100171779	MENIFEE	CA		10/17/2024		1,671		(65)			(65)		1,606	1,606			
100031594	ALISO VIEJO	CA		03/29/2019		7,116		172			172		7,287	7,287			
100133213	INDIO	CA		11/29/2023		746		(39)			(39)		707	707			
100186318	WAIALUA	HI		12/30/2024		2,824		(109)			(109)		2,715	2,715			
100185358	SPRING CITY	TN		12/20/2024		1,339		21			21		1,360	1,360			
100129860	CUTLER BAY	FL		09/27/2023		1,448		(56)			(56)		1,392	1,392			
100167520	SPRING HILL	KS		10/31/2024		1,122		(126)			(126)		996	996			
100109167	GEORGETOWN	TX		07/21/2023		1,324		(65)			(65)		1,259	1,259			
100149305	LAKE STEVENS	WA		04/24/2024		1,281		(91)			(91)		1,190	1,190			
100080799	ST AUGUSTINE	FL		03/24/2022		2,228		(181)			(181)		2,047	2,047			
100181343	COLTON	CA		12/06/2024		1,033		(125)			(125)		908	908			
100167816	CALVERTON	NY		09/19/2024		1,167		(66)			(66)		1,101	1,101			
100119995	ROCKLIN	CA		08/11/2023		1,322		(65)			(65)		1,256	1,256			
100144252	SCOTTSDALE	AZ		03/08/2024		1,362		(5)			(5)		1,357	1,357			
100120773	IMPERIAL BEACH	CA		08/25/2023		1,305		(10)			(10)		1,295	1,295			
100118946	ORLANDO	FL		07/27/2023		1,488		(72)			(72)		1,416	1,416			
100164420	RENTON	WA		08/21/2024		1,208		(63)			(63)		1,146	1,146			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100148716	COROLLA	NC		04/17/2024		68,527		(666)			(666)		67,862	67,862			
100169490	RANCHO CORDOVA	CA		09/30/2024		1,314		(47)			(47)		1,268	1,268			
100055721	STATEN ISLAND	NY		03/23/2021		941		(196)			(196)		745	745			
100149853	ATLANTA	GA		04/29/2024		966		10			10		975	975			
100129430	CYPRESS	CA		09/29/2023		2,029		(29)			(29)		2,000	2,000			
100144477	ORLANDO	FL		04/26/2024		1,249		(87)			(87)		1,162	1,162			
100170900	LONG BEACH	CA		10/11/2024		1,278		(94)			(94)		1,184	1,184			
100089953	SCOTTSDALE	AZ		01/26/2023		1,017		(201)			(201)		816	816			
100182100	FOLSOM	CA		12/12/2024		1,353		(1)			(1)		1,352	1,352			
100153049	COLORADO SPRINGS	CO		06/27/2024		1,209		(10)			(10)		1,199	1,199			
100167072	CHICAGO	IL		09/13/2024		1,117		(42)			(42)		1,076	1,076			
100103681	LOS ANGELES	CA		05/08/2023		1,264		2			2		1,266	1,266			
100138350	WASHINGTON	DC		12/18/2023		913		(172)			(172)		741	741			
100143910	LOS ANGELES	CA		03/06/2024		1,187		(54)			(54)		1,133	1,133			
100173193	LAUDERDALE BY THE SEA	FL		10/30/2024		1,418		(87)			(87)		1,331	1,331			
100100510	GODLEY	TX		04/27/2023		1,111		(112)			(112)		999	999			
100144061	BIG BEAR LAKE	CA		03/07/2024		1,211		(7)			(7)		1,204	1,204			
100185531	SAN JOSE	CA		12/20/2024		1,241		(118)			(118)		1,123	1,123			
100129645	HIGHLANDS RANCH	CO		09/29/2023		1,370		(46)			(46)		1,325	1,325			
100173159	FAIRFAX	VA		10/30/2024		3,305		(88)			(88)		3,217	3,217			
100132775	VISTA	CA		11/03/2023		98		24			24		122	122			
100133896	SANTA ROSA	CA		11/29/2023		1,032		(10)			(10)		1,022	1,022			
100089282	AUSTIN	TX		01/26/2023		1,289		(241)			(241)		1,048	1,048			
100169398	ESCONDIDO	CA		09/30/2024		1,204		(61)			(61)		1,143	1,143			
100157994	ENCINITAS	CA		07/09/2024		1,324		11			11		1,334	1,334			
100173987	PENSACOLA	FL		10/31/2024		1,197		(72)			(72)		1,125	1,125			
100174844	LANTANA	TX		10/31/2024		480		(136)			(136)		344	344			
100092063	SARASOTA	FL		02/09/2023		1,256		(83)			(83)		1,173	1,173			
100147404	MONTEBELLO	CA		05/08/2024		1,137		(85)			(85)		1,053	1,053			
100071496	PASADENA	CA		10/26/2021		2,735		(302)			(302)		2,433	2,433			
100161447	PLANO	TX		07/30/2024		1,175		(35)			(35)		1,140	1,140			
100149315	CHARLESTON	SC		04/24/2024		1,560		16			16		1,576	1,576			
100079608	OVIEDO	FL		04/25/2022		1,380		(223)			(223)		1,157	1,157			
100165494	RANCHO CUCAMONGA	CA		08/29/2024		1,324		(64)			(64)		1,260	1,260			
100179595	MORGANTON	GA		11/21/2024		1,264		(56)			(56)		1,208	1,208			
100148489	SAN MARCOS	CA		04/12/2024		2,408		(19)			(19)		2,388	2,388			
100163848	ORLANDO	FL		09/27/2024		570		11			11		581	581			
100134853	WINTER GARDEN	FL		10/30/2023		1,170		48			48		1,218	1,218			
100159977	MIAMI	FL		08/16/2024		1,251		(75)			(75)		1,176	1,176			
100152030	SPRINGFIELD	VA		05/15/2024		662		(44)			(44)		618	618			
100136286	WAIKOLOA	HI		11/20/2023		1,466		(8)			(8)		1,459	1,459			
100116134	TRACY	CA		07/20/2023		1,613		809			809		2,423	2,423			
100048941	BRONX	NY		11/20/2020		3,144		(527)			(527)		2,617	2,617			
100115545	NEW YORK	NY		07/19/2023		1,249		(102)			(102)		1,147	1,147			
100133349	MILFORD	NJ		11/21/2023		1,100		43			43		1,143	1,143			
100180108	LAVEEN	AZ		12/30/2024		1,081		(82)			(82)		999	999			
100169449	DEL REY OAKS	CA		09/30/2024		1,372		(53)			(53)		1,320	1,320			
100151138	PRESCOTT	AZ		05/09/2024		1,533		(107)			(107)		1,426	1,426			
100173728	VERO BEACH	FL		10/30/2024		1,355		(125)			(125)		1,230	1,230			
100158013	FOREST HILL	TX		07/09/2024		1,342		(19)			(19)		1,322	1,322			
100172547	CREEDE	CO		10/23/2024		1,189		(113)			(113)		1,076	1,076			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160563	SPARKS	NV		07/19/2024		905		(62)			(62)		843	843			
100081754	MISSION HILLS	CA		03/22/2022		2,286		(128)			(128)		2,157	2,157			
100149446	STERLING	VA		04/24/2024		1,223		(76)			(76)		1,147	1,147			
100151425	FREDERICK	MD		05/10/2024		1,211		(77)			(77)		1,135	1,135			
100172485	KINGS BEACH	CA		10/23/2024		1,207		(140)			(140)		1,067	1,067			
100152191	FAIRFAX	VA		05/17/2024		1,385		15			15		1,400	1,400			
100060137	WASHINGTON	DC		06/25/2021		2,849		(219)			(219)		2,630	2,630			
100116650	DIAMOND BAR	CA		07/20/2023		1,822		1,607			1,607		3,429	3,429			
100186535	MOUNT JACKSON	VA		12/30/2024		1,272		(2)			(2)		1,269	1,269			
100178474	CHULA VISTA	CA		11/21/2024		1,317		(88)			(88)		1,229	1,229			
100080801	WINTER PARK	FL		03/15/2022		2,320		(15)			(15)		2,305	2,305			
100168075	REHOBOTH	MA		09/20/2024		493,636		(9,085)			(9,085)		484,551	484,551			
100143750	ESTERO	FL		04/05/2024		9,961		(281)			(281)		9,680	9,680			
100159262	ROSEVILLE	CA		07/15/2024		1,335		(65)			(65)		1,270	1,270			
100186429	OLD BRIDGE	NJ		12/30/2024		1,201		(24)			(24)		1,178	1,178			
100168527	PHILADELPHIA	PA		09/25/2024		1,284		(64)			(64)		1,220	1,220			
100164593	FAIRFIELD	CA		08/21/2024		1,292		(154)			(154)		1,137	1,137			
100173532	FAIRHAVEN	MA		10/29/2024		1,301		(67)			(67)		1,235	1,235			
100141572	BROKEN ARROW	OK		01/30/2024		1,117		(34)			(34)		1,083	1,083			
100142078	GILBERT	AZ		02/29/2024		1,123		(43)			(43)		1,080	1,080			
100089295	SPENCERVILLE	MD		01/26/2023		1,315		(58)			(58)		1,257	1,257			
100081786	SANTA FE	NM		04/12/2022		2,324		115			115		2,438	2,438			
100181278	LAS VEGAS	NV		12/06/2024		1,216		(55)			(55)		1,162	1,162			
100076649	LAGUNA NIGUEL	CA		12/30/2021		2,729		(144)			(144)		2,585	2,585			
100100867	GARDENA	CA		04/28/2023		1,790		168			168		1,958	1,958			
100159404	GAINESVILLE	FL		07/15/2024		2,190		(125)			(125)		2,066	2,066			
100146596	MESA	AZ		03/20/2024		828		(15)			(15)		813	813			
100129830	GATLINBURG	TN		09/27/2023		1,109		(77)			(77)		1,031	1,031			
100031688	SANTA ROSA	CA		03/29/2019		2,029		509			509		2,538	2,538			
100150824	MIAMI	FL		05/08/2024		1,230		(65)			(65)		1,165	1,165			
100101950	CONROE	TX		04/14/2023		2,303		(77)			(77)		2,226	2,226			
100166413	HOUSTON	TX		10/31/2024		1,252		(168)			(168)		1,084	1,084			
100065740	LAWNDALE	CA		07/28/2021		5,602		(102)			(102)		5,500	5,500			
100120429	DALLAS	TX		08/18/2023		1,254		(125)			(125)		1,129	1,129			
100120313	CORAL GABLES	FL		08/18/2023		1,288		(81)			(81)		1,208	1,208			
100135615	FT LAUDERDALE	FL		11/09/2023		948		(62)			(62)		886	886			
100116099	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		3,332		281			281		3,613	3,613			
100143353	QUINCY	MA		02/16/2024		1,024		(47)			(47)		976	976			
100151373	GRAND LAKE	CO		05/10/2024		1,309		(53)			(53)		1,256	1,256			
100109307	LAKEWOOD	WA		06/12/2023		1,551		(23)			(23)		1,529	1,529			
100173409	YUCAIPA	CA		10/29/2024		1,055		(143)			(143)		912	912			
100155177	ATLANTA	GA		07/19/2024		887		(91)			(91)		795	795			
100180262	ONTARIO	CA		11/25/2024		1,363		38			38		1,401	1,401			
100116766	BROOKLYN	NY		07/20/2023		1,785		1,375			1,375		3,161	3,161			
100159396	CHANDLER	AZ		07/15/2024		1,543		191			191		1,734	1,734			
100116154	SAN LORENZO	CA		07/20/2023		1,600		690			690		2,289	2,289			
100129640	ONTARIO	CA		09/29/2023		1,406		1			1		1,407	1,407			
100100644	COLTON	CA		03/28/2023		1,146		(62)			(62)		1,084	1,084			
100162980	LAS VEGAS	NV		08/12/2024		1,782		(26)			(26)		1,756	1,756			
100130236	LYNWOOD	CA		09/28/2023		990		(46)			(46)		943	943			
100076836	MIAMI	FL		12/27/2021		2,436		(448)			(448)		1,988	1,988			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149300	AUSTIN	TX		04/24/2024		1,335		(46)			(46)		1,288	1,288			
100168238	GRASS VALLEY	CA		09/20/2024		1,137		(67)			(67)		1,070	1,070			
100157780	WILLIAMSTOWN	NJ		08/01/2024		1,293		(67)			(67)		1,226	1,226			
100099708	LATHROP	CA		02/28/2023		1,292		23			23		1,315	1,315			
100099942	DALLAS	TX		03/28/2023		1,249		(13)			(13)		1,236	1,236			
100119969	BOISE	ID		08/11/2023		1,373		3			3		1,376	1,376			
100079927	PALM BEACH GARDENS	FL		04/25/2022		1,641		89			89		1,731	1,731			
100165492	TUCSON	AZ		08/29/2024		1,203		(62)			(62)		1,141	1,141			
100157992	COVINA	CA		07/09/2024		4,442		(4)			(4)		4,438	4,438			
100135288	GATLINBURG	TN		11/13/2023		1,081		12			12		1,093	1,093			
100161459	MARIETTA	GA		07/30/2024		1,223		(63)			(63)		1,160	1,160			
100134659	PUYALLUP	WA		10/30/2023		1,188		(54)			(54)		1,134	1,134			
100129606	FOLSOM	CA		09/29/2023		1,466		48			48		1,513	1,513			
100167771	NANUET	NY		09/19/2024		846		(58)			(58)		789	789			
100144413	PROVO	UT		03/07/2024		1,318		(32)			(32)		1,286	1,286			
100176090	WILTON	CT		12/20/2024		1,198		(104)			(104)		1,094	1,094			
100143767	PHOENIX	AZ		04/05/2024		1,243		(75)			(75)		1,168	1,168			
100158809	PORTLAND	OR		07/10/2024		1,179		(59)			(59)		1,121	1,121			
100081109	TAMPA	FL		03/18/2022		2,671		249			249		2,919	2,919			
100173701	SANGER	CA		10/30/2024		1,323		(108)			(108)		1,215	1,215			
100148514	LOXAHATCHEE	FL		04/12/2024		1,416		(3)			(3)		1,413	1,413			
100157944	SUPERIOR	CO		07/09/2024		1,086		(66)			(66)		1,020	1,020			
100101916	KISSIMMEE	FL		04/14/2023		1,180		(36)			(36)		1,144	1,144			
100163919	ELK GROVE	CA		10/04/2024		789		(64)			(64)		726	726			
100141670	CHICAGO	IL		01/30/2024		1,953		(24)			(24)		1,929	1,929			
100101188	LAURELTON	NY		04/28/2023		1,730		857			857		2,586	2,586			
100054415	ARLINGTON HEIGHTS	IL		03/23/2021		2,584		(602)			(602)		1,981	1,981			
100158478	LA QUINTA	CA		07/10/2024		982		(120)			(120)		862	862			
100160344	PATTERSON	CA		09/06/2024		1,278		(104)			(104)		1,174	1,174			
100141291	IRVINE	CA		01/30/2024		727		(42)			(42)		685	685			
100182617	HOLLYWOOD	FL		12/12/2024		1,358		(32)			(32)		1,326	1,326			
100115299	CORONA	CA		07/17/2023		937		13			13		949	949			
100171143	LAS VEGAS	NV		11/22/2024		1,291		(159)			(159)		1,132	1,132			
100176072	LILBURN	GA		12/20/2024		1,149		(160)			(160)		990	990			
100135364	HARWICH	MA		11/13/2023		1,188		82			82		1,270	1,270			
100135208	HAMPSTEAD	NC		11/08/2023		1,155		(48)			(48)		1,107	1,107			
100147289	CHICAGO	IL		03/28/2024		918		(96)			(96)		822	822			
100158934	LA QUINTA	CA		07/12/2024		1,219		(118)			(118)		1,101	1,101			
100091459	MONTEREY PARK	CA		01/20/2023		1,067		(70)			(70)		997	997			
100132359	SPANISH FORK	UT		11/03/2023		1,249		279			279		1,527	1,527			
100014625	GILROY	CA		09/27/2017		7,989		112			112		8,101	8,101			
100108053	CHULA VISTA	CA		05/25/2023		1,722		109			109		1,830	1,830			
100071812	PICO RIVERA	CA		10/14/2021		2,568		(197)			(197)		2,371	2,371			
100144052	ANDOVER	MN		03/07/2024		1,664		(71)			(71)		1,592	1,592			
100044003	SUNNYVALE	CA		08/19/2020		3,268		(110)			(110)		3,158	3,158			
100145862	JACKSON	NJ		03/15/2024		1,113		(156)			(156)		958	958			
100143333	FOLSOM	CA		02/16/2024		1,346		19			19		1,365	1,365			
100182516	SAN DIEGO	CA		12/12/2024		1,034		(171)			(171)		863	863			
100167932	LOS ANGELES	CA		09/20/2024		691		(19)			(19)		672	672			
100087306	MIAMI	FL		10/25/2022		1,858		433			433		2,290	2,290			
100175218	NATIONAL CITY	CA		11/05/2024		1,431		(58)			(58)		1,373	1,373			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144308	PHILADELPHIA	PA		03/07/2024		2,772		(151)			(151)		2,621	2,621			
100139533	HOUSTON	TX		12/28/2023		838		(111)			(111)		726	726			
100137117	NASHVILLE	TN		11/28/2023		977		(54)			(54)		923	923			
100180329	WEST SACRAMENTO	CA		11/25/2024		1,367		(24)			(24)		1,343	1,343			
100164439	NASHVILLE	TN		08/21/2024		1,312		(56)			(56)		1,256	1,256			
100090921	ANAHEIM	CA		01/31/2023		8,017		(66)			(66)		7,951	7,951			
100120447	FAIRFIELD	CA		08/18/2023		1,331		(32)			(32)		1,299	1,299			
100087051	HUNTINGTON PARK	CA		11/04/2022		1,212		(12)			(12)		1,200	1,200			
100102630	CORAL SPRINGS	FL		06/22/2023		1,081		(44)			(44)		1,037	1,037			
100151642	COLUMBUS	OH		05/10/2024		1,209		(82)			(82)		1,128	1,128			
100091406	OCEAN CITY	MD		02/22/2023		1,296		(4)			(4)		1,292	1,292			
100087681	SARASOTA	FL		09/29/2022		1,646		(51)			(51)		1,595	1,595			
100143019	WARWICK	NY		02/12/2024		2,750		(128)			(128)		2,622	2,622			
100088855	PEORIA	AZ		11/15/2022		931		30			30		962	962			
100102441	NORTH BILLERICA	MA		06/07/2023		1,509		(37)			(37)		1,471	1,471			
100173338	BEACH HAVEN	NJ		10/30/2024		5,947		(229)			(229)		5,718	5,718			
100148272	BRIGANTINE	NJ		04/12/2024		6,016		(220)			(220)		5,796	5,796			
100179954	SEMINOLE	FL		11/25/2024		1,250		(58)			(58)		1,192	1,192			
100068117	SAN DIEGO	CA		08/25/2021		6,181		(176)			(176)		6,005	6,005			
100150110	MONTGOMERY	TX		06/14/2024		1,336		(107)			(107)		1,228	1,228			
100137836	FONTANA	CA		12/08/2023		1,000		(54)			(54)		946	946			
100181957	BOCA RATON	FL		12/12/2024		1,403		113			113		1,516	1,516			
100110144	LEONARD	TX		06/29/2023		1,052		(140)			(140)		913	913			
100128187	MILFORD	DE		09/18/2023		1,273		116			116		1,389	1,389			
100147377	PHOENIX	AZ		05/08/2024		1,245		(62)			(62)		1,183	1,183			
100143302	DALLAS	TX		02/16/2024		1,481		12			12		1,493	1,493			
100175232	LEWES	DE		11/05/2024		1,300		(49)			(49)		1,251	1,251			
100166213	CENTREVILLE	VA		09/09/2024		1,279		(66)			(66)		1,213	1,213			
100152591	BOCA RATON	FL		05/17/2024		228,846		(2,971)			(2,971)		225,875	225,875			
100137452	HOLLYWOOD	FL		01/11/2024		1,196		(182)			(182)		1,014	1,014			
100057631	KIRKLAND	WA		06/30/2021		2,766		(190)			(190)		2,577	2,577			
100053774	HIALEAH	FL		03/23/2021		1,831		(500)			(500)		1,331	1,331			
100181959	LOS ANGELES	CA		12/12/2024		1,603		292			292		1,895	1,895			
100184955	FORT LAUDERDALE	FL		12/19/2024		1,465		(124)			(124)		1,341	1,341			
100116809	LAWNDALE	CA		07/20/2023		1,626		1,088			1,088		2,714	2,714			
100137791	KAILUA KONA	HI		12/08/2023		1,234		(16)			(16)		1,218	1,218			
100147639	RICHMOND	CA		04/04/2024		1,653		(115)			(115)		1,538	1,538			
100116201	BEVERLY HILLS	CA		07/20/2023		1,748		1,736			1,736		3,484	3,484			
100078482	STATEN ISLAND	NY		02/02/2022		4,081		(306)			(306)		3,775	3,775			
100162778	FONTANA AREA	CA		08/12/2024		1,090		(97)			(97)		993	993			
100089250	STOCKTON	CA		01/26/2023		1,228		(15)			(15)		1,212	1,212			
100172829	NORTH LAS VEGAS	NV		12/06/2024		595		(84)			(84)		511	511			
100129521	LOS ANGELES	CA		09/29/2023		10,283		(201)			(201)		10,082	10,082			
100149668	RIDGEWOOD	NJ		04/26/2024		1,977		(120)			(120)		1,857	1,857			
100164205	SOUTH GATE	CA		08/21/2024		1,191		(145)			(145)		1,047	1,047			
100014365	PLYMOUTH	MN		09/27/2017		37		1,719			1,719		1,756	1,756			
100172216	CENTERVILLE	MA		10/17/2024		1,581		(6)			(6)		1,575	1,575			
100031587	SAN JOSE	CA		03/29/2019		1,934		537			537		2,472	2,472			
100156197	CAPE CORAL	FL		06/20/2024		1,133		(99)			(99)		1,034	1,034			
100179561	FERNANDINA BEACH	FL		11/21/2024		2,317		(57)			(57)		2,261	2,261			
100120985	LAKE HAVASU CITY	AZ		08/30/2023		1,219		44			44		1,263	1,263			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184405	TACOMA	WA		12/17/2024		1,066		(80)			(80)		986	986			
100116764	FRESH MEADOWS	NY		07/20/2023		1,880		1,823			1,823		3,703	3,703			
100108005	CHULA VISTA	CA		05/25/2023		1,642		20			20		1,663	1,663			
100081888	SAN DIEGO	CA		03/31/2022		2,626		(30)			(30)		2,596	2,596			
100138803	CANYON LAKE	TX		12/21/2023		1,163		(62)			(62)		1,101	1,101			
100065510	NAPA	CA		07/28/2021		2,536		(176)			(176)		2,360	2,360			
100148261	EL SEGUNDO	CA		04/12/2024		1,104		(74)			(74)		1,030	1,030			
100133737	PANAMA CITY BEACH	FL		10/23/2023		1,313		23			23		1,337	1,337			
100170360	TULSA	OK		10/08/2024		1,300		(22)			(22)		1,278	1,278			
100173049	FONTANA	CA		10/25/2024		2,077		(947)			(947)		1,130	1,130			
100108153	MORENO VALLEY	CA		05/24/2023		912		20			20		933	933			
100185991	LOUISVILLE	KY		12/26/2024		740		(95)			(95)		645	645			
100158935	KILLEN	AL		07/12/2024		1,203		(100)			(100)		1,103	1,103			
100179539	DENVER	CO		11/21/2024		1,767		(45)			(45)		1,722	1,722			
100168230	POMPANO BEACH	FL		09/20/2024		1,314		(42)			(42)		1,272	1,272			
100155215	LODI	NJ		07/19/2024		1,227		(120)			(120)		1,108	1,108			
100133864	SPRING VALLEY	CA		10/20/2023		1,288		2			2		1,290	1,290			
100140800	MERCED	CA		03/06/2024		1,021		(97)			(97)		924	924			
100157902	OCEAN CITY	MD		07/09/2024		1,071		(38)			(38)		1,033	1,033			
100144564	PASO ROBLES	CA		04/26/2024		1,171		(158)			(158)		1,014	1,014			
100082360	SCOTTSDALE	AZ		04/14/2022		2,294		(194)			(194)		2,100	2,100			
100113907	ALDIE	VA		06/29/2023		4,941		592			592		5,533	5,533			
100079812	CLOVIS	CA		04/08/2022		3,252		(83)			(83)		3,169	3,169			
100170012	HENDERSON	NV		11/08/2024		977		(88)			(88)		889	889			
100179928	ROSWELL	GA		11/25/2024		2,225		27			27		2,252	2,252			
100114710	LONG BEACH	CA		06/29/2023		1,308		(20)			(20)		1,288	1,288			
100119239	LEES SUMMIT	MO		07/31/2023		1,275		(57)			(57)		1,218	1,218			
100100585	TAVERNIER	FL		04/27/2023		251		(51)			(51)		200	200			
100186453	TEMPE	AZ		12/30/2024		1,333		(14)			(14)		1,319	1,319			
100128879	BRICK TOWNSHIP	NJ		09/21/2023		1,081		(107)			(107)		974	974			
100179468	BOTHELL	WA		11/21/2024		2,568		8			8		2,576	2,576			
100110353	WEST PALM BEACH	FL		06/30/2023		1,270		(38)			(38)		1,232	1,232			
100158861	LAKEWOOD	PA		07/12/2024		1,212		(102)			(102)		1,110	1,110			
100045904	CERRITOS	CA		11/25/2020		2,140		854			854		2,994	2,994			
100078246	PHOENIX	AZ		02/10/2022		2,170		(349)			(349)		1,821	1,821			
100139624	HAYWARD	CA		12/28/2023		937		(1)			(1)		937	937			
100126299	IRVINGTON	NJ		08/30/2023		1,159		(54)			(54)		1,105	1,105			
100088884	GILBERT	AZ		11/15/2022		856		(8)			(8)		848	848			
100119301	SAN FERNANDO	CA		07/31/2023		1,407		(27)			(27)		1,380	1,380			
100102719	CHINO	CA		06/22/2023		719		633			633		1,352	1,352			
100146995	OCEAN CITY	MD		03/27/2024		1,312		18			18		1,331	1,331			
100139949	BROCKTON	MA		01/09/2024		1,140		(55)			(55)		1,084	1,084			
100150880	MIAMI	FL		05/08/2024		1,231		(77)			(77)		1,153	1,153			
100120799	GARNER	NC		08/25/2023		1,188		(63)			(63)		1,125	1,125			
100155046	COLVILLE	WA		07/19/2024		1,420		(59)			(59)		1,361	1,361			
100080526	BELL GARDENS	CA		03/30/2022		2,426		32			32		2,458	2,458			
100167056	NEW BUFFALO	MI		09/13/2024		1,079		(85)			(85)		994	994			
100065726	EVERETT	WA		07/28/2021		2,865		(67)			(67)		2,798	2,798			
100089286	PALM DESERT	CA		01/26/2023		1,402		(218)			(218)		1,184	1,184			
100129667	CHANDLER	AZ		09/29/2023		2,111		(85)			(85)		2,026	2,026			
100162051	LINCOLN	CA		07/31/2024		1,183		(84)			(84)		1,099	1,099			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173142	ARVADA	CO		10/30/2024		1,337		(92)			(92)		1,245	1,245			
100185315	ATLANTA	GA		12/20/2024		1,332		22			22		1,354	1,354			
100161150	TEMPE	AZ		07/24/2024		1,248		(105)			(105)		1,143	1,143			
100170896	SALINAS	CA		10/11/2024		(222)		1,307			1,307		1,085	1,085			
100143797	LONGWOOD	FL		02/28/2024		1,235		(141)			(141)		1,094	1,094			
100076636	BIG BEAR CITY	CA		12/16/2021		2,073		(402)			(402)		1,671	1,671			
100171678	TRACY	CA		10/16/2024		1,412		(99)			(99)		1,313	1,313			
100154768	LOXLEY	AL		07/19/2024		1,003		(154)			(154)		850	850			
100185884	PASADENA	MD		12/26/2024		757		(68)			(68)		689	689			
100115619	MAYVIEW	MO		07/19/2023		1,054		(93)			(93)		961	961			
18954	FORTH WORTH	TX		10/07/2010		133,288							133,288	133,288			
100154837	SAN DIEGO	CA		07/19/2024		1,493		41			41		1,534	1,534			
100079497	FORT WALTON BEACH	FL		04/25/2022		1,626		96			96		1,722	1,722			
100165048	PEMBROKE PINES	FL		08/28/2024		13,921		(410)			(410)		13,511	13,511			
100159492	ENGLEWOOD	CO		07/15/2024		1,255		(97)			(97)		1,158	1,158			
100090995	MISSOURI CITY	TX		01/31/2023		854		(154)			(154)		700	700			
100161922	RICHMOND	CA		07/31/2024		1,343		10			10		1,353	1,353			
100158857	PORTOLA	CA		07/12/2024		7,563		(388)			(388)		7,175	7,175			
100119673	NEWARK	NJ		08/08/2023		245		868			868		1,113	1,113			
100136248	HOLLY RIDGE	NC		11/20/2023		1,140		(31)			(31)		1,109	1,109			
100164957	HILO	HI		08/28/2024		1,161		(23)			(23)		1,137	1,137			
100081180	MIRAMAR BEACH	FL		03/18/2022		2,636		119			119		2,755	2,755			
100186414	SAN PEDRO	CA		12/30/2024		1,149		(80)			(80)		1,069	1,069			
100164372	WHITEFISH	MT		08/21/2024		1,284		(67)			(67)		1,217	1,217			
100154814	ANAHOLA	HI		07/19/2024		1,226		(101)			(101)		1,125	1,125			
100109075	SARASOTA	FL		06/05/2023		16,351		(535)			(535)		15,816	15,816			
100171802	FOLSOM	CA		10/17/2024		1,381		(67)			(67)		1,314	1,314			
100110233	KILL DEVIL HILLS	NC		06/30/2023		9,560		(110)			(110)		9,450	9,450			
100141281	SANTA ANA	CA		01/30/2024		958		(84)			(84)		873	873			
100159927	MIAMI	FL		08/16/2024		1,151		(95)			(95)		1,056	1,056			
100164440	ATLANTIC HIGHLANDS	NJ		08/21/2024		1,314		(35)			(35)		1,279	1,279			
100142609	BRADENTON	FL		02/08/2024		1,627		(94)			(94)		1,533	1,533			
100091691	NAPLES	FL		03/24/2023		1,283		(21)			(21)		1,262	1,262			
100147664	HENDERSON	NV		04/04/2024		966		(127)			(127)		839	839			
100180032	BLACK MOUNTAIN	NC		11/25/2024		1,685		(31)			(31)		1,654	1,654			
100134935	HONOLULU	HI		10/30/2023		50,971		2			2		50,973	50,973			
100172183	DENVER	CO		10/17/2024		1,200		(107)			(107)		1,094	1,094			
100176626	NORTH MIAMI	FL		11/15/2024		917		(135)			(135)		781	781			
100116946	LOS ANGELES	CA		07/20/2023		2,158		5,755			5,755		7,914	7,914			
100133823	ORLANDO	FL		10/20/2023		668		20			20		688	688			
100102400	MURRIETA	CA		06/07/2023		73		28			28		101	101			
100117961	SAN LORENZO	CA		07/20/2023		1,406		1,480			1,480		2,887	2,887			
100091965	BURIEN	WA		02/07/2023		1,079		(62)			(62)		1,017	1,017			
100138184	CENTENNIAL	CO		12/14/2023		1,074		(47)			(47)		1,026	1,026			
100146845	LITTLE ELM	TX		03/21/2024		6,144		(369)			(369)		5,775	5,775			
100082620	TEMECULA	CA		04/14/2022		2,036		(55)			(55)		1,981	1,981			
100115987	AUSTIN	TX		07/20/2023		4,483		63			63		4,546	4,546			
100178284	MANSFIELD	TX		11/19/2024		919		(71)			(71)		848	848			
100165883	RANCHO PALOS VERDES	CA		08/30/2024		1,127		(107)			(107)		1,020	688		(332)	(332)
100082933	MIAMI	FL		05/17/2022		2,430		(75)			(75)		2,356	2,356			
100099741	IRVINGTON	NJ		02/28/2023		1,255		(64)			(64)		1,191	1,191			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172644	NEWARK	NJ		10/24/2024		1,095		(143)			(143)		952	952			
100181223	FONTANA	CA		12/06/2024		1,229		(3)			(3)		1,226	1,226			
100155966	CLIFTON	NJ		06/18/2024		7,694		(265)			(265)		7,429	7,429			
100161769	NEWARK	NJ		07/31/2024		1,222		(63)			(63)		1,159	1,159			
100168710	HARTWELL	GA		09/25/2024		1,103		(177)			(177)		925	925			
100108247	WALDORF	MD		05/24/2023		5,097		(97)			(97)		5,000	5,000			
100160492	RIALTO	CA		07/19/2024		601		(96)			(96)		506	506			
100136279	BRUNSWICK	ME		11/20/2023		1,099							1,099	1,099			
100087337	STATEN ISLAND	NY		10/25/2022		601		464			464		1,065	1,065			
100087147	TYLER	TX		10/25/2022		1,737		232			232		1,969	1,969			
100163999	LOCUST HILL	VA		08/21/2024		1,292		(125)			(125)		1,167	1,167			
100114601	CHINO	CA		06/29/2023		1,305		23			23		1,328	1,328			
100025941	LOS ANGELES	CA		09/20/2018		1,924		176			176		2,100	2,100			
100119941	ATLANTA	GA		08/10/2023		1,238		(75)			(75)		1,162	1,162			
100140505	RANCHO MISSION VIEJO	CA		01/19/2024		1,391		(73)			(73)		1,318	1,318			
100126786	TUCSON	AZ		08/30/2023		2,820		754			754		3,573	3,573			
100175062	LA PUENTE	CA		11/05/2024		1,059		(66)			(66)		992	992			
100134309	LYNN	MA		10/27/2023		1,218		(13)			(13)		1,205	1,205			
100181287	LAS VEGAS	NV		12/06/2024		1,194		(71)			(71)		1,123	1,123			
100134777	LUTZ	FL		10/30/2023		147		636			636		783	783			
100137868	NEW EGYPT	NJ		12/08/2023		1,127		(28)			(28)		1,099	1,099			
100120105	JERSEY CITY	NJ		08/11/2023		1,266		(64)			(64)		1,201	1,201			
100174628	MIAMI	FL		10/31/2024		1,074		(164)			(164)		910	910			
100160202	SAINT JOHNS	FL		07/18/2024		1,389		123			123		1,512	1,512			
100178365	UPLAND	CA		11/20/2024		1,269		(51)			(51)		1,218	1,218			
100128915	TALLAHASSEE	FL		09/21/2023		1,060		(93)			(93)		967	967			
100159002	RIO LINDA	CA		08/15/2024		988		(167)			(167)		820	820			
100115332	MIAMI	FL		07/17/2023		1,357		52			52		1,409	1,409			
100100806	NORTH POTOMAC	MD		04/28/2023		1,578		134			134		1,713	1,713			
100154662	SPRINGFIELD	VA		07/19/2024		1,345		(100)			(100)		1,245	1,245			
100167127	HENDERSON	NV		09/13/2024		1,753		(159)			(159)		1,594	1,594			
100169317	JACKSON	NJ		09/27/2024		1,230		(169)			(169)		1,061	1,061			
100089223	LA PUENTE	CA		01/26/2023		2,572		(64)			(64)		2,508	2,508			
100063353	WHITE MARSH	MD		07/01/2021		3,203		(215)			(215)		2,988	2,988			
100109113	GARFIELD	NJ		06/05/2023		1,087		(50)			(50)		1,037	1,037			
100103877	LINDENHURST	NY		05/10/2023		508		1,079			1,079		1,587	1,587			
100153012	CYPRESS	TX		06/27/2024		854		(106)			(106)		747	747			
100171187	SILVER SPRING	MD		11/22/2024		993		(79)			(79)		915	915			
100150048	MIAMI	FL		06/07/2024		1,139		(155)			(155)		984	984			
100185975	OXNARD	CA		12/26/2024		908		(102)			(102)		806	806			
100146636	CHENEY	WA		03/20/2024		551		15			15		567	567			
100119260	ANCHORAGE	AK		07/31/2023		2,744		(90)			(90)		2,654	2,654			
100165609	FAYETTEVILLE	GA		10/04/2024		1,022		(110)			(110)		912	912			
100153265	RODANTHE	NC		05/30/2024		1,265		(19)			(19)		1,245	1,245			
100088100	PORTLAND	OR		10/25/2022		878		(83)			(83)		794	794			
100149461	POMPANO BEACH	FL		04/24/2024		1,204		(87)			(87)		1,117	1,117			
100159725	SEATTLE	WA		08/23/2024		1,336		(74)			(74)		1,262	1,262			
100171484	VIENNA	VA		10/16/2024		1,432		(84)			(84)		1,347	1,347			
100078035	ANKENY	IA		01/12/2022		2,404		(83)			(83)		2,321	2,321			
100162252	WESTMINSTER	CO		09/06/2024		591		(58)			(58)		533	533			
100175896	MANTECA	CA		11/14/2024		1,561		15			15		1,576	1,576			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162744	LEANDER	TX		08/12/2024		867		(26)			(26)		841	841			
100181282	LAS VEGAS	NV		12/06/2024		1,184		(66)			(66)		1,118	1,118			
100150009	YUBA CITY	CA		06/07/2024		993		(158)			(158)		836	836			
100174707	SAN DIEGO	CA		10/31/2024		641		(55)			(55)		586	586			
100165655	PALM BAY	FL		10/04/2024		1,242		(131)			(131)		1,111	1,111			
100159453	ST PETE BEACH	FL		07/15/2024		1,112		(91)			(91)		1,021	1,021			
100134482	ENCINO	CA		10/30/2023		1,177		(32)			(32)		1,145	1,145			
100115834	NORTH MYRTLE BEACH	SC		07/20/2023		2,453		(69)			(69)		2,384	2,384			
100026781	FOLSOM	CA		09/26/2018		1,133		33			33		1,166	1,166			
100138743	VACAVILLE	CA		02/02/2024		1,412		(92)			(92)		1,320	1,320			
100108935	GLENWOOD SPRINGS	CO		05/31/2023		1,233		(73)			(73)		1,159	1,159			
100162882	SENECA	SC		08/12/2024		1,260		(58)			(58)		1,202	1,202			
100076831	ARVADA	CO		12/27/2021		2,473		(214)			(214)		2,259	2,259			
100176190	ARVADA	CO		12/20/2024		1,263		(97)			(97)		1,166	1,166			
100077992	PROVO	UT		01/06/2022		621		(33)			(33)		588	588			
100011869	BROOKLYN	NY		03/08/2017		1,182		1,348			1,348		2,530	2,530			
100168523	NAPLES	FL		09/25/2024		1,240		(106)			(106)		1,134	1,134			
100175030	PORTLAND	OR		11/05/2024		8,909		23			23		8,931	8,931			
100160209	WASHINGTON	UT		07/18/2024		1,443		104			104		1,546	1,546			
100164447	WYLIE	TX		08/21/2024		1,233		(78)			(78)		1,155	1,155			
100140447	WEST ORANGE	NJ		01/18/2024		1,130		(88)			(88)		1,043	1,043			
100043839	PLACERVILLE	CA		08/19/2020		1,640		(349)			(349)		1,291	1,291			
100107895	KIRKWOOD	CA		06/29/2023		1,789		(110)			(110)		1,679	1,679			
100120772	SAN ANTONIO	FL		08/25/2023		5,263		(176)			(176)		5,088	5,088			
100161114	RIVERSIDE	WA		07/24/2024		2,174		(102)			(102)		2,072	2,072			
100152031	DENVER	CO		05/15/2024		815		(28)			(28)		786	786			
100087275	SAINT CHARLES	MO		10/25/2022		2,915		506			506		3,422	3,422			
100150655	PANAMA CITY BEACH	FL		05/06/2024		1,319		(18)			(18)		1,301	1,301			
100156179	MELBOURNE	FL		06/20/2024		739		(61)			(61)		678	678			
100165244	RIDGEFIELD	NJ		08/29/2024		972		4			4		977	977			
100138809	LAS VEGAS	NV		12/21/2023		1,150		(95)			(95)		1,055	1,055			
100186470	PHOENIX	AZ		12/30/2024		4,914		284			284		5,197	5,197			
100100258	JAMAICA	NY		03/17/2023		1,109		(85)			(85)		1,024	1,024			
100174245	SAN DIEGO	CA		10/31/2024		3,705		(33)			(33)		3,671	3,671			
100174632	MIAMI	FL		10/31/2024		1,066		(155)			(155)		911	911			
100158967	THE DALLES	OR		08/15/2024		1,232		(177)			(177)		1,055	1,055			
100161034	SUN CITY WEST	AZ		07/24/2024		1,197		(102)			(102)		1,095	1,095			
100071974	VENTURA	CA		10/29/2021		83		(71)			(71)		12	12			
100185134	PANORAMA CITY	CA		12/20/2024		1,205		(61)			(61)		1,144	1,144			
100186378	MONTGOMERY	TX		12/30/2024		1,184		(61)			(61)		1,123	1,123			
100144570	DENVER	CO		04/26/2024		14,859		(214)			(214)		14,644	14,644			
100120929	BIG BEAR CITY	CA		08/30/2023		1,621		79			79		1,700	1,700			
100186247	LAKE HAVASU CITY	AZ		12/27/2024		2,560		(199)			(199)		2,361	2,361			
100186550	HENDERSON	NV		12/30/2024		1,231							1,231	1,231			
100120935	KERMAN	CA		08/30/2023		1,548		4			4		1,552	1,552			
100180797	CELESTE	TX		11/26/2024		1,848		(3)			(3)		1,845	1,845			
100174269	PANACEA	FL		10/31/2024		1,473		(27)			(27)		1,446	1,446			
100164453	SOUTHPORT	NC		08/21/2024		1,758		(90)			(90)		1,668	1,668			
100145830	DALLAS	TX		03/15/2024		1,098		(41)			(41)		1,057	1,057			
100181208	CHUBBUCK	ID		12/06/2024		1,244		(33)			(33)		1,211	1,211			
100160341	WESLEY CHAPEL	FL		09/06/2024		960		(48)			(48)		912	912			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160912	PEMBROKE PINES	FL		07/24/2024		1,166		(69)			(69)		1,097	1,097			
100185797	PALMDALE	CA		12/26/2024		1,389		(64)			(64)		1,325	1,325			
100175711	FLAGLER BEACH	FL		11/12/2024		1,116		(118)			(118)		998	998			
100153614	LOS ANGELES	CA		05/31/2024		1,293		(153)			(153)		1,141	1,141			
100100286	OCALA	FL		03/24/2023		1,341		48			48		1,390	1,390			
100136770	IRVINGTON	NJ		11/27/2023		78		951			951		1,029	1,029			
100185967	HIALEAH	FL		12/26/2024		1,109		(154)			(154)		955	955			
100114570	CLINTON	UT		06/29/2023		1,356		(18)			(18)		1,339	1,339			
100149396	MARYSVILLE	WA		04/24/2024		1,314		(29)			(29)		1,286	1,286			
100120018	ESTES PARK	CO		08/11/2023		1,310		(52)			(52)		1,258	1,258			
100127611	GWYNN	VA		09/08/2023		1,337		(16)			(16)		1,321	1,321			
100173365	MUNDS PARK	AZ		10/30/2024		2,680		(83)			(83)		2,597	2,597			
100159287	S JORDAN	UT		07/15/2024		1,227		(108)			(108)		1,119	1,119			
100134832	DAYTONA BEACH	FL		10/30/2023		618		(20)			(20)		598	598			
100179630	UNIVERSITY PLACE	WA		11/21/2024		3,229		(145)			(145)		3,085	3,085			
100172977	HOUSTON	TX		10/25/2024		1,181		(139)			(139)		1,042	1,042			
100176752	LAS VEGAS	NV		11/15/2024		1,270		(90)			(90)		1,179	1,179			
100135434	DAYTON	TN		11/13/2023		1,197		(9)			(9)		1,188	1,188			
100137785	FORT WORTH	TX		12/08/2023		1,131		(82)			(82)		1,049	1,049			
100163888	VACAVILLE	CA		09/27/2024		1,300		8			8		1,308	1,308			
100102145	FONTANA	CA		04/14/2023		646		(28)			(28)		618	618			
100128869	STATEN ISLAND	NY		09/21/2023		8,190		21			21		8,211	8,211			
100119749	YONKERS	NY		08/08/2023		1,146		(31)			(31)		1,115	1,115			
100148438	YORKVILLE	IL		04/12/2024		1,104		(77)			(77)		1,027	1,027			
100119368	INDIO	CA		07/31/2023		1,652		33			33		1,685	1,685			
100176591	COMPTON	CA		11/15/2024		658		(108)			(108)		551	551			
100156251	WEIMAR	TX		06/20/2024		926		(96)			(96)		830	830			
100084642	FONTANA	CA		08/02/2022		1,596		(185)			(185)		1,411	1,411			
100156048	SCOTTSDALE	AZ		06/18/2024		1,161		(70)			(70)		1,091	1,091			
100115026	FONTANA	CA		07/14/2023		1,373		5			5		1,378	1,378			
100147816	LA PUENTE	CA		04/08/2024		1,359		(68)			(68)		1,291	1,291			
100185318	ELK GROVE	CA		12/20/2024		1,108		(22)			(22)		1,086	1,086			
100172371	WEST SACRAMENTO	CA		10/23/2024		1,305		(116)			(116)		1,190	1,190			
100060527	STERLING	VA		06/01/2021		3,409		37			37		3,446	3,446			
100164996	SAINT AUGUSTINE	FL		08/28/2024		2,066		(102)			(102)		1,964	1,964			
100080985	LOS ANGELES	CA		03/18/2022		2,507		173			173		2,680	2,680			
100152508	LEXINGTON	KY		05/17/2024		1,053		(16)			(16)		1,037	1,037			
100142158	HENDERSON	NV		02/29/2024		1,145		(52)			(52)		1,094	1,094			
100076751	LONGMONT	CO		12/30/2021		2,711		(187)			(187)		2,523	2,523			
100185780	FAIRFIELD	CA		12/26/2024		1,031		(147)			(147)		883	883			
100156743	HESPERIA	CA		06/26/2024		1,058		(30)			(30)		1,028	1,028			
100173329	LEHI	UT		10/30/2024		1,302		(56)			(56)		1,246	1,246			
100172282	BOTHELL	WA		10/21/2024		1,435		(42)			(42)		1,393	1,393			
100162074	BEND	OR		07/31/2024		1,227		(98)			(98)		1,129	1,129			
100173023	HOUSTON	TX		10/25/2024		1,070		(151)			(151)		919	919			
100099947	SAN DIEGO	CA		03/28/2023		869		14			14		882	882			
100163382	SHADY COVE	OR		09/27/2024		1,019		(102)			(102)		917	917			
100172589	SEVIERVILLE	TN		10/23/2024		1,530		(57)			(57)		1,473	1,473			
100161081	RIVIERA BEACH	FL		07/24/2024		3,356		(209)			(209)		3,147	3,147			
100172909	SAN BERNARDINO	CA		10/25/2024		1,376		(122)			(122)		1,254	1,254			
100117133	FOREST HILLS	NY		07/20/2023		1,596		1,519			1,519		3,114	3,114			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171223	BAKERSFIELD	CA		10/16/2024		1,005		(92)			(92)		913	913			
100150754	SCOTTSDALE	AZ		05/07/2024		2,888		27			27		2,914	2,914			
100172560	TEMECULA	CA		10/23/2024		1,436		(71)			(71)		1,365	1,365			
100110094	GAINESVILLE	VA		06/23/2023		1,411		(67)			(67)		1,344	1,344			
100090968	LOS ANGELES	CA		01/31/2023		1,702		(148)			(148)		1,554	1,554			
100088307	BIRMINGHAM	AL		11/10/2022		5,955		(54)			(54)		5,901	5,901			
100018339	REDONDO BEACH	CA		06/27/2018		2,701		(107)			(107)		2,595	2,595			
100115407	KISSIMMEE	FL		07/17/2023		1,224		29			29		1,254	1,254			
100065830	AGOURA HILLS	CA		07/23/2021		2,839		(252)			(252)		2,587	2,587			
100149571	BELLEROSE	NY		04/26/2024		1,357		(128)			(128)		1,229	1,229			
100128415	GARLAND	TX		09/15/2023		1,139		(76)			(76)		1,064	1,064			
100185842	SANTA MARIA	CA		12/26/2024		1,434		(115)			(115)		1,319	1,319			
100143174	MILFORD	NH		02/16/2024		1,245		(79)			(79)		1,166	1,166			
100149412	FOLSOM	CA		04/24/2024		1,587		(99)			(99)		1,488	1,488			
100159961	MIAMI	FL		08/16/2024		1,223		(67)			(67)		1,157	1,157			
100087442	FULSHEAR	TX		10/25/2022		1,707		209			209		1,915	1,915			
100133699	WINTER GARDEN	FL		10/23/2023		1,275		13			13		1,288	1,288			
100081476	SUGAR MOUNTAIN	NC		03/18/2022		5,617		291			291		5,908	5,908			
100164976	EDISON	NJ		08/28/2024		1,146		(58)			(58)		1,089	1,089			
100109283	SANTEE	CA		07/21/2023		317		(3)			(3)		314	314			
100186211	HEMET	CA		12/27/2024		937		(111)			(111)		826	826			
100174279	CRYSTAL BEACH	TX		10/31/2024		1,199		(89)			(89)		1,110	1,110			
100087489	PLANTATION	FL		10/25/2022		5,975		307			307		6,281	6,281			
100155145	SANDY	UT		07/19/2024		1,268		(126)			(126)		1,142	1,142			
100169675	CUMMING	GA		09/30/2024		1,269		(86)			(86)		1,183	1,183			
100169856	DECATUR	GA		09/30/2024		834		(79)			(79)		756	756			
100172996	HOUSTON	TX		10/25/2024		1,066		(147)			(147)		919	919			
100116111	(NORTH HOLLYWOOD AREA) LOS ANG	CA		07/20/2023		(2,551)		4,854			4,854		2,304	2,304			
100115892	FAIR OAKS	CA		07/20/2023		1,381		(61)			(61)		1,320	1,320			
100150059	TAMARAC	FL		06/14/2024		820		(10)			(10)		810	810			
100102173	BLACKLICK	OH		04/14/2023		1,744		40			40		1,784	1,784			
100078689	RANCHO CUCAMONGA	CA		02/02/2022		1,882		68			68		1,951	1,951			
100133873	POMPANO BEACH	FL		10/24/2023		1,132		(75)			(75)		1,056	1,056			
100174590	MANASSAS	VA		10/31/2024		4,437		(157)			(157)		4,280	4,280			
100181368	PICO RIVERA	CA		12/06/2024		1,152		(148)			(148)		1,004	1,004			
100143739	NAPLES	FL		04/05/2024		965		(95)			(95)		870	870			
100156117	HICKSVILLE	NY		06/18/2024		964		(51)			(51)		913	913			
100179932	STATE COLLEGE	PA		11/25/2024		1,530		(74)			(74)		1,456	1,456			
100180218	LAS VEGAS	NV		11/25/2024		1,132		(50)			(50)		1,083	1,083			
100173306	SUNBURY	OH		10/30/2024		8,035		(13)			(13)		8,022	8,022			
100115202	HUNTINGTON	NY		07/17/2023		1,096		(105)			(105)		991	991			
100134504	HOLLYWOOD	FL		10/30/2023		2,259		(38)			(38)		2,221	2,221			
100147035	MONROE	WA		03/27/2024		1,147		(60)			(60)		1,087	1,087			
100136938	SAN MARCOS	CA		11/28/2023		1,247		73			73		1,320	1,320			
100185405	BELL	CA		12/20/2024		1,332		(13)			(13)		1,320	1,320			
100184394	DALLAS	TX		12/16/2024		941		(56)			(56)		885	885			
100170488	YORBA LINDA	CA		10/09/2024		1,384		(92)			(92)		1,292	1,292			
100131798	NEPTUNE	NJ		10/06/2023		837		(44)			(44)		793	793			
100156440	SPOKANE	WA		06/24/2024		1,160		(57)			(57)		1,103	1,103			
100172403	SAINT GEORGE ISLAND	FL		10/23/2024		1,292		(122)			(122)		1,171	1,171			
100149663	TALLAHASSEE	FL		04/26/2024		1,116		26			26		1,142	1,142			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151627	MESA	AZ		05/10/2024		1,179		(62)			(62)		1,117	1,117			
100127498	NASHVILLE	TN		09/08/2023		1,253		12			12		1,265	1,265			
100141559	LOS ANGELES	CA		01/30/2024		1,014		(82)			(82)		932	932			
100138863	DALLAS	TX		12/21/2023		1,247		(91)			(91)		1,156	1,156			
100126278	FORT LAUDERDALE	FL		08/30/2023		1,349		(43)			(43)		1,306	1,306			
100138436	PITTSBURG	CA		12/18/2023		713		(44)			(44)		669	669			
100148936	CLIFFSIDE PK	NJ		04/17/2024		1,176		(77)			(77)		1,099	1,099			
100167811	MIAMI	FL		09/19/2024		1,053		(97)			(97)		957	957			
100149880	SCOTTSDALE	AZ		04/29/2024		1,240		5			5		1,244	1,244			
100102493	EATON	CO		06/07/2023		1,446		(31)			(31)		1,416	1,416			
100175907	DENVER	CO		11/14/2024		1,235		112			112		1,347	1,347			
100142166	WATSONVILLE	CA		02/29/2024		1,066		(63)			(63)		1,002	1,002			
100082117	HOLLYWOOD	SC		04/14/2022		2,247		(10)			(10)		2,237	2,237			
100180304	PARAMOUNT	CA		11/25/2024		1,526		9			9		1,535	1,535			
100154136	HURRICANE	UT		07/11/2024		9,789		(189)			(189)		9,600	9,600			
100031457	SANTA BARBARA	CA		03/29/2019		2,606		137			137		2,743	2,743			
100150180	DENNIS PORT	MA		04/30/2024		1,120		(55)			(55)		1,065	1,065			
100178259	MURPHY	TX		11/19/2024		1,241		(29)			(29)		1,212	1,212			
100151069	CAPITOLA	CA		05/08/2024		2,065		(113)			(113)		1,952	1,952			
100175452	ATLANTA	GA		12/23/2024		376,812		(13,444)			(13,444)		363,368	363,368			
100153481	FREEPORT	NY		05/30/2024		1,175		(44)			(44)		1,131	1,131			
100160923	PROVIDENCE	RI		07/24/2024		1,261		(53)			(53)		1,208	1,208			
100146692	WINCHESTER	CA		03/20/2024		514		(45)			(45)		469	469			
100172800	MIAMI	FL		12/06/2024		1,281		(89)			(89)		1,192	1,192			
100175260	WHEAT RIDGE	CO		11/05/2024		1,282		(51)			(51)		1,231	1,231			
100179926	KUNA	ID		11/25/2024		1,400		123			123		1,523	1,523			
100076546	IRVINE	CA		01/04/2022		2,763		2			2		2,765	2,765			
100100385	JAMAICA	NY		04/27/2023		(1,274)		3,491			3,491		2,218	2,218			
100153819	SIMPSONVILLE	SC		07/10/2024		1,014		(127)			(127)		887	887			
100168354	LA QUINTA	CA		09/25/2024		1,560		28			28		1,588	1,588			
100031930	SAN RAMON	CA		03/29/2019		1,997		278			278		2,275	2,275			
100055870	KENSINGTON	MD		03/26/2021		3,152		(230)			(230)		2,921	2,921			
100161946	DRIGGS	ID		07/31/2024		710		(59)			(59)		651	651			
100161000	CAMDENTON	MO		07/24/2024		1,374		(52)			(52)		1,322	1,322			
100110729	DEERFIELD BEACH	FL		08/11/2023		695		(58)			(58)		636	636			
100102170	LOS ANGELES	CA		04/14/2023		1,654		27			27		1,681	1,681			
100147598	BLOOMINGTON	CA		04/04/2024		1,201		(57)			(57)		1,145	1,145			
100129550	MARYSVILLE	WA		09/29/2023		1,256		(51)			(51)		1,205	1,205			
100169442	GLENDALE	AZ		09/30/2024		1,260		(45)			(45)		1,215	1,215			
100166184	SENECA	SC		09/09/2024		1,198		(92)			(92)		1,106	1,106			
100110006	HEMPSTEAD	NY		06/22/2023		1,236		(93)			(93)		1,143	1,143			
100132799	MONETA	VA		11/03/2023		1,513		(13)			(13)		1,500	1,500			
100109200	STOCKTON	CA		07/21/2023		29,369		628			628		29,997	29,997			
100149578	BEND	OR		04/26/2024		3,312		(102)			(102)		3,210	3,210			
100012326	TINLEY PARK	IL		04/28/2017		1,787		178			178		1,965	1,965			
100128254	MIDLAND	TX		09/14/2023		1,274		(78)			(78)		1,196	1,196			
100159269	VENICE	FL		07/15/2024		1,290		(85)			(85)		1,204	1,204			
100143420	RIVERSIDE	CA		02/16/2024		1,024		(6)			(6)		1,018	1,018			
100133758	RENO	NV		10/23/2023		1,169		(45)			(45)		1,124	1,124			
100149556	LAS VEGAS	NV		04/26/2024		1,149		(9)			(9)		1,140	1,140			
100150188	NEW HARTFORD	NY		04/30/2024		26,058		(1,259)			(1,259)		24,800	24,800			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100929	TAMPA	FL		04/28/2023		1,360		459			459		1,819	1,819			
100133614	DALLAS	TX		10/23/2023		1,215		9			9		1,224	1,224			
100110063	SILVER SPRING	MD		06/23/2023		1,169		(13)			(13)		1,156	1,156			
100164849	HAPPY VALLEY	OR		08/26/2024		1,216		(86)			(86)		1,129	1,129			
100160037	KAMAS	UT		07/17/2024		2,576		(86)			(86)		2,490	2,490			
100077821	FRISCO	TX		01/14/2022		2,603		(241)			(241)		2,361	2,361			
100081644	FORT LEE	NJ		03/24/2022		2,077		30			30		2,106	2,106			
100165783	WADING RIVER	NY		08/29/2024		1,143		(240)			(240)		903	903			
100186518	MOUNT DORA	FL		12/30/2024		1,149		(91)			(91)		1,058	1,058			
100139969	WESTMINSTER	CO		01/09/2024		950		7			7		957	957			
100087366	LAKE WORTH	FL		10/25/2022		1,705		154			154		1,860	1,860			
100175070	SIGNAL HILL	CA		11/05/2024		7,924		(209)			(209)		7,715	7,715			
100164772	VIRGINIA BEACH	VA		08/26/2024		8,891		(168)			(168)		8,723	8,723			
100147831	BRADENTON	FL		04/08/2024		1,287		(20)			(20)		1,267	1,267			
100179517	LEANDER	TX		11/21/2024		1,336		(24)			(24)		1,311	1,311			
100134720	SAN JOSE	CA		10/30/2023		1,218		79			79		1,296	1,296			
100149513	COMMERCE CITY	CO		04/26/2024		915		(39)			(39)		875	875			
100136764	WHITESTONE	NY		11/27/2023		1,052		(75)			(75)		978	978			
100184406	MORENO VALLEY	CA		12/17/2024		1,564		(36)			(36)		1,527	1,527			
100135070	PATERSON	NJ		11/01/2023		1,155		42			42		1,197	1,197			
100176861	RANCHO CUCAMONGA	CA		11/15/2024		(642)		1,826			1,826		1,183	1,183			
100163939	NAPERVILLE	IL		10/04/2024		1,765		(76)			(76)		1,689	1,689			
100165329	LANCASTER	CA		08/29/2024		890		(104)			(104)		787	787			
100146579	CLOVIS	CA		03/20/2024		1,142		(78)			(78)		1,063	1,063			
100129507	MARYSVILLE	WA		09/29/2023		1,390		33			33		1,422	1,422			
100153336	PHOENIX	AZ		05/30/2024		5,296		754			754		6,049	6,049			
100101809	JERSEY CITY	NJ		03/31/2023		1,253		(72)			(72)		1,181	1,181			
100087981	ACTON	CA		10/25/2022		1,284		(69)			(69)		1,215	1,215			
100146651	SOUTH SAN FRANCISCO	CA		03/20/2024		965		(161)			(161)		804	804			
100023559	MONTEBELLO	CA		09/04/2018		3,110		(161)			(161)		2,949	2,949			
100117386	CARSON	CA		07/20/2023		1,610		1,327			1,327		2,937	2,937			
100135669	FULSHEAR	TX		11/09/2023		633		(67)			(67)		566	566			
100137424	UNION	NJ		01/11/2024		584		39			39		623	623			
100083664	ALVA	FL		06/23/2022		1,903		(36)			(36)		1,867	1,867			
100118162	STOCKTON	CA		07/20/2023		1,293		(101)			(101)		1,192	1,192			
100160916	BLUE RIDGE	GA		07/24/2024		1,240		(70)			(70)		1,171	1,171			
100133548	STAFFORD	VA		10/19/2023		896		(45)			(45)		851	851			
100162603	EATONTON	GA		08/12/2024		412,763		(8,227)			(8,227)		404,535	404,535			
100182068	NASHVILLE	TN		12/12/2024		2,874		158			158		3,031	3,031			
100116810	MONTEREY PARK	CA		07/20/2023		316		5,485			5,485		5,801	5,801			
100142421	GLENDALE	AZ		02/05/2024		847		(5)			(5)		842	842			
100109377	MANTECA	CA		06/12/2023		1,748		116			116		1,864	1,864			
100120131	LAKE LURE	NC		08/11/2023		1,336		(27)			(27)		1,309	1,309			
100084677	PHOENIX	AZ		08/02/2022		1,458		(75)			(75)		1,383	1,383			
100175167	WESTON	FL		11/05/2024		1,582		(50)			(50)		1,533	1,533			
100175073	FREDERICK	CO		11/05/2024		1,181		(31)			(31)		1,151	1,151			
100180650	INDIO	CA		11/26/2024		1,206		(69)			(69)		1,137	1,137			
100110333	PAWTUCKET	RI		06/30/2023		1,558		64			64		1,622	1,622			
100162760	LAKE ELSINORE	CA		08/12/2024		1,256		(6)			(6)		1,249	1,249			
100136575	ROYAL PALM BEACH	FL		11/22/2023		1,133		(58)			(58)		1,075	1,075			
100166453	STOCKTON	CA		10/31/2024		1,168		(120)			(120)		1,048	1,048			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171645	HURRICANE	UT		10/16/2024		42,254		(722)			(722)		41,532	41,532			
100149153	MABLETON	GA		04/22/2024		1,175		(62)			(62)		1,113	1,113			
100086360	CABO SAN LUCAS	MEX		09/01/2022		2,036							2,036	2,036			
100147378	ANAHEIM	CA		05/08/2024		1,109		(28)			(28)		1,081	1,081			
100078687	WOOD RIDGE	NJ		02/02/2022		2,031		(233)			(233)		1,798	1,798			
100173841	CHICAGO	IL		10/31/2024		304		918			918		1,222	1,222			
100102372	RICHMOND	TX		06/07/2023		1,526		6			6		1,532	1,532			
100055635	FLORAL PARK	NY		03/23/2021		2,661		(441)			(441)		2,220	2,220			
100127501	CAROLINA BEACH	NC		09/08/2023		1,374		(27)			(27)		1,347	1,347			
100088139	SANTA ANA	CA		10/25/2022		1,109		(156)			(156)		954	954			
100174261	SALT LAKE CITY	UT		10/31/2024		1,531		(46)			(46)		1,485	1,485			
100173314	PANAMA CITY BEACH	FL		10/30/2024		7,617		(199)			(199)		7,418	7,418			
4010060729	BALTIMORE	MD		10/27/2023		693		268			268		960	960			
100127570	SUPERIOR	CO		09/08/2023		1,383		(7)			(7)		1,376	1,376			
100186716	AUSTIN	TX		12/31/2024		1,529		(130)			(130)		1,399	1,399			
100078738	SOUTH EL MONTE	CA		02/25/2022		1,773		(12)			(12)		1,761	1,761			
100030703	PORTER RANCH	CA		04/09/2019		1,770		734			734		2,504	2,504			
100171665	ARLEY	AL		10/16/2024		1,026		(6)			(6)		1,020	1,020			
100133385	APPLE VALLEY	CA		11/21/2023		1,105		(6)			(6)		1,099	1,099			
100181964	LEBANON	OR		12/12/2024		5,034		(39)			(39)		4,995	4,995			
100087269	DALLAS	TX		10/25/2022		3,322		647			647		3,969	3,969			
100079811	FONTANA	CA		04/08/2022		1,601		145			145		1,746	1,746			
100156196	STILLWATER	OK		06/20/2024		809		(58)			(58)		752	752			
100176681	WEST MILFORD	NJ		11/15/2024		735		(59)			(59)		677	677			
100138413	INDIALANTIC	FL		12/18/2023		926		(15)			(15)		911	911			
100184365	SAN DIEGO	CA		12/16/2024		1,110		(133)			(133)		977	977			
100043050	ASTORIA	NY		05/28/2020		3,870		(88)			(88)		3,782	3,782			
100167616	MOUNT PLEASANT	SC		09/19/2024		2,269		34			34		2,303	2,303			
100141248	GLEN COVE	NY		01/30/2024		935		(40)			(40)		895	895			
100076029	AUBURN	WA		01/07/2022		2,760		(54)			(54)		2,705	2,705			
100115134	EAST ORANGE	NJ		07/17/2023		410		(40)			(40)		370	370			
100142452	BELLEVUE	WA		03/08/2024		888		(104)			(104)		785	785			
100185919	LAGUNA NIGUEL	CA		12/26/2024		1,172		(110)			(110)		1,062	1,062			
100144566	FEDERAL WAY	WA		04/26/2024		945		(116)			(116)		830	830			
100115957	ROSWELL	GA		07/20/2023		1,389		(89)			(89)		1,300	1,300			
100137246	SAN DIEGO	CA		11/29/2023		993		(49)			(49)		944	944			
100137225	PENSACOLA	FL		11/29/2023		980		(45)			(45)		935	935			
100168072	HOMER	AK		09/20/2024		1,302		(42)			(42)		1,261	1,261			
100176184	HOUSTON	TX		12/20/2024		1,017		(114)			(114)		903	903			
100119346	EDISTO ISLAND	SC		07/31/2023		1,377		(32)			(32)		1,345	1,345			
100142980	HEBER CITY	UT		02/09/2024		1,287		20			20		1,307	1,307			
100182006	RENO	NV		12/12/2024		1,415		161			161		1,576	1,576			
100173134	GREENCASTLE	PA		10/30/2024		1,357		(61)			(61)		1,295	1,295			
100150017	GLEN ALLEN	VA		06/07/2024		1,658		(178)			(178)		1,480	1,480			
100120952	ELBERT	CO		08/30/2023		1,721		89			89		1,810	1,810			
100103570	BILLERICA	MA		05/08/2023		1,230		(61)			(61)		1,169	1,169			
100135919	LOS ANGELES	CA		11/13/2023		911		(9)			(9)		903	903			
100169633	TEMPE	AZ		09/30/2024		1,461		(82)			(82)		1,380	1,380			
100160200	SEMINOLE	FL		07/18/2024		1,174		(87)			(87)		1,087	1,087			
100172906	SANTA ROSA	CA		10/25/2024		1,037		(20)			(20)		1,017	1,017			
100138694	ATASCOSA	TX		02/02/2024		883		(115)			(115)		767	767			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148808	LATHROP	CA		04/17/2024		1,222		(62)			(62)		1,160	1,160			
100081761	CULVER CITY	CA		03/22/2022		53		(12)			(12)		41	41			
100153163	BEAUFORT	NC		05/30/2024		1,178		(44)			(44)		1,134	1,134			
100154623	NORTH LAS VEGAS	NV		06/14/2024		826		(89)			(89)		737	737			
100174295	SPOONER	WI		10/31/2024		1,425		(33)			(33)		1,392	1,392			
100170179	SAINT AUGUSTINE	FL		10/08/2024		3,395		(191)			(191)		3,204	3,204			
100169693	PANAMA CITY BEACH	FL		09/30/2024		1,173		(98)			(98)		1,074	1,074			
100048622	LOWELL	MA		11/20/2020		2,152		(457)			(457)		1,695	1,695			
100091999	BREWSTER	NY		02/09/2023		843		(68)			(68)		775	775			
100014446	SIMI VALLEY	CA		09/27/2017		2,364		43			43		2,407	2,407			
100165521	LA QUINTA	CA		08/29/2024		1,271		(67)			(67)		1,204	1,204			
100151093	OLD TAPPAN	NJ		05/08/2024		1,304		(44)			(44)		1,261	1,261			
100162097	HENDERSON	NV		07/31/2024		2,063		(209)			(209)		1,854	1,854			
100044803	MIAMI	FL		11/19/2020		1,342		(102)			(102)		1,240	1,240			
100148638	GALT	CA		05/15/2024		1,076		(186)			(186)		889	889			
100152174	SEATTLE	WA		05/17/2024		1,125		(6)			(6)		1,120	1,120			
100129820	SALT LAKE CITY	UT		09/27/2023		1,253		(65)			(65)		1,188	1,188			
100160182	ROTONDA WEST	FL		07/18/2024		1,170		(51)			(51)		1,118	1,118			
100086578	CHICAGO	IL		09/30/2022		716		7			7		723	723			
100107798	PRESCOTT	AZ		05/19/2023		1,369		34			34		1,403	1,403			
100166076	MADISON	TN		09/09/2024		1,165		(95)			(95)		1,070	1,070			
100153351	NOKOMIS	FL		05/30/2024		1,154		(36)			(36)		1,117	1,117			
100140235	MURRIETA	CA		01/18/2024		1,139		(95)			(95)		1,044	1,044			
100129446	CAROLINA BEACH	NC		09/29/2023		2,292		(26)			(26)		2,266	2,266			
100117088	CANDLER	NC		07/20/2023		(1,599)		3,293			3,293		1,694	1,694			
100141365	WINDER	GA		01/30/2024		961		(80)			(80)		881	881			
100055647	ANAHEIM	CA		03/23/2021		2,034		(375)			(375)		1,660	1,660			
100044870	GAITHERSBURG	MD		11/19/2020		3,520		(33)			(33)		3,487	3,487			
100160097	HOUSTON	TX		07/17/2024		1,158		(57)			(57)		1,102	1,102			
100163380	HOUSTON	TX		09/27/2024		1,324		(148)			(148)		1,176	1,176			
100151124	OCEANSIDE	CA		05/08/2024		1,187		(86)			(86)		1,101	1,101			
100119900	PARKLAND	FL		08/10/2023		1,053		(48)			(48)		1,005	1,005			
100079950	CANOGA PARK	CA		04/25/2022		1,710		(37)			(37)		1,673	1,673			
100173133	HERRIMAN	UT		10/30/2024		1,276		(81)			(81)		1,195	1,195			
100141661	LAS VEGAS	NV		01/30/2024		1,015		(111)			(111)		905	905			
100148210	SHELTON	WA		04/12/2024		1,217		(91)			(91)		1,127	1,127			
100171621	HAYMARKET	VA		10/16/2024		1,266		(98)			(98)		1,168	1,168			
100116491	CELINA	TX		07/20/2023		1,274		710			710		1,984	1,984			
100027070	SCOTTSDALE	AZ		09/26/2018		3,490		461			461		3,951	3,951			
100180173	ELIZABETH	NJ		11/25/2024		1,003		(134)			(134)		869	869			
100144440	UNIVERSAL CITY	TX		03/07/2024		1,385		6			6		1,391	1,391			
100151860	MIRAMAR	FL		05/10/2024		1,078		(54)			(54)		1,024	1,024			
100144392	LONE OAK	TX		03/07/2024		1,808		(142)			(142)		1,665	1,665			
100067954	LOS ANGELES	CA		09/23/2021		2,743		(76)			(76)		2,667	2,667			
100143291	MARIETTA	GA		02/16/2024		1,324		4			4		1,328	1,328			
100157618	HONOLULU	HI		06/28/2024		88,615		(2,491)			(2,491)		86,124	86,124			
100116640	DALY CITY	CA		07/20/2023		1,781		1,547			1,547		3,327	3,327			
100147817	PORTLAND	OR		04/08/2024		1,207		(65)			(65)		1,142	1,142			
100065666	SADDLE BROOK	NJ		07/28/2021		2,800		(94)			(94)		2,706	2,706			
100164184	MARYSVILLE	WA		08/21/2024		981		(17)			(17)		963	963			
100114950	RED LION	PA		07/13/2023		7,831		(79)			(79)		7,753	7,753			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141320	BRIDGEWATER	MA		01/30/2024		779		(1)			(1)		778	778			
100131834	MULLICA HILL	NJ		10/06/2023		1,189		(29)			(29)		1,160	1,160			
100176575	PINETOP	AZ		11/15/2024		1,172		(67)			(67)		1,105	1,105			
100164266	GREENBELT	MD		08/21/2024		1,207		(83)			(83)		1,123	1,123			
100161315	SEATTLE	WA		07/25/2024		1,445		(85)			(85)		1,361	1,361			
100171608	JOHNS CREEK	GA		10/16/2024		17,000		(577)			(577)		16,423	16,423			
100086049	SAN ANTONIO	TX		08/24/2022		1,380		23			23		1,403	1,403			
100144139	JACKSON	NJ		03/07/2024		1,581		(40)			(40)		1,541	1,541			
100152264	RIVERSIDE	CA		05/17/2024		1,262		(33)			(33)		1,229	1,229			
100087281	WHITE PLAINS	NY		10/25/2022		2,847		759			759		3,606	3,606			
100099945	LAKEWOOD	CA		03/28/2023		742		(51)			(51)		691	691			
100102600	HERNDON	VA		06/07/2023		1,353		(124)			(124)		1,229	1,229			
100170322	BOZEMAN	MT		10/08/2024		1,297		(108)			(108)		1,189	1,189			
100152022	RANCHO MIRAGE	CA		05/14/2024		1,291		(45)			(45)		1,246	1,246			
100171413	RANCHO CORDOVA	CA		10/16/2024		1,304		(23)			(23)		1,280	1,280			
100082627	KAILUA KONA	HI		04/14/2022		2,881		(58)			(58)		2,823	2,823			
100089375	BLUFFDALE	UT		11/17/2022		1,445		66			66		1,511	1,511			
100090072	AVENTURA	FL		01/13/2023		1,197		(25)			(25)		1,172	1,172			
100115908	CARMICHAEL	CA		07/20/2023		1,268		(87)			(87)		1,181	1,181			
100114549	MORENO VALLEY	CA		06/29/2023		1,299		(4)			(4)		1,295	1,295			
100173715	INDIO	CA		10/30/2024		1,082		(102)			(102)		979	979			
100081687	HAWTHORNE	CA		03/21/2022		2,490		(82)			(82)		2,408	2,408			
100165653	NORTH MIAMI	FL		10/04/2024		1,254		(136)			(136)		1,117	1,117			
100088087	SULTAN	WA		10/25/2022		890		9			9		899	899			
100157612	FORT MYERS	FL		06/28/2024		1,116		(48)			(48)		1,068	1,068			
100142794	GLENWOOD SPRINGS	CO		02/08/2024		1,065		(97)			(97)		968	968			
100163983	JAMAICA	NY		08/21/2024		1,179		(124)			(124)		1,055	1,055			
100162296	DULUTH	GA		09/06/2024		979		(115)			(115)		863	863			
100013206	CHICAGO	IL		05/25/2017		1,421		329			329		1,749	1,749			
100152778	FORT MYERS	FL		05/22/2024		1,143		(65)			(65)		1,078	1,078			
100149766	SPRING VALLEY	NY		04/26/2024		(440)		1,542			1,542		1,103	1,103			
100118747	TRUCKEE	CA		07/25/2023		862		(70)			(70)		791	791			
100167126	MIAMI	FL		09/13/2024		576		2			2		578	578			
100132348	CLOVIS	CA		11/03/2023		1,231		416			416		1,648	1,648			
100172176	FONTANA	CA		10/17/2024		1,056		(114)			(114)		942	942			
100116293	EL CAJON	CA		07/20/2023		716		628			628		1,344	1,344			
100149500	UPLAND	CA		04/24/2024		1,206		(75)			(75)		1,131	1,131			
100102169	LOS ANGELES	CA		04/14/2023		1,350		88			88		1,437	1,437			
100186779	NASHVILLE	TN		12/31/2024		1,113		(94)			(94)		1,020	1,020			
100159449	ELLIJAY	GA		07/15/2024		1,179		(102)			(102)		1,078	1,078			
100171603	WASHINGTON	DC		10/16/2024		889		(90)			(90)		800	800			
100146999	TUSTIN	CA		03/27/2024		1,157		(42)			(42)		1,115	1,115			
100082647	KISSIMMEE	FL		04/14/2022		1,123		(120)			(120)		1,002	1,002			
100171842	SHELTON	WA		10/17/2024		1,301		(100)			(100)		1,201	1,201			
100158925	ATLANTIC CITY	NJ		07/12/2024		879		(55)			(55)		825	825			
100067684	CHICAGO	IL		09/23/2021		2,833		(73)			(73)		2,760	2,760			
100120008	NASHVILLE	TN		08/11/2023		1,254		4			4		1,258	1,258			
100164495	ELLIJAY	GA		08/21/2024		1,179		(75)			(75)		1,105	1,105			
100168298	ROCKLIN	CA		09/20/2024		1,311		(22)			(22)		1,288	1,288			
100140173	WOODLAND	CA		01/09/2024		1,432		154			154		1,586	1,586			
100162956	MIRAMAR BEACH	FL		08/12/2024		2,768		(111)			(111)		2,658	2,658			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149299	CATHEDRAL CITY	CA		04/24/2024		1,181		(82)			(82)		1,099	1,099			
100176152	PHOENIX	AZ		12/20/2024		795		(69)			(69)		726	726			
100100788	SAN PABLO	CA		04/28/2023		4,478		851			851		5,329	5,329			
100174783	JAMAICA	NY		10/31/2024		1,344		(94)			(94)		1,251	1,251			
100043890	WESTON	FL		08/19/2020		1,532		23			23		1,555	1,555			
100182491	BLUE RIDGE	GA		12/12/2024		1,362		109			109		1,471	1,471			
100090882	CHARLOTTE	NC		01/31/2023		1,452		68			68		1,520	1,520			
100054732	FAIRFIELD	CT		03/23/2021		2,119		(172)			(172)		1,947	1,947			
100088275	PORT WASHINGTON	NY		10/17/2022		7,775		(291)			(291)		7,484	7,484			
100168259	SAINT GEORGE	UT		09/20/2024		2,607		(6)			(6)		2,601	2,601			
100153391	YUCAIPA	CA		05/29/2024		931		(113)			(113)		819	819			
100153353	FORT MYERS	FL		05/30/2024		1,176		(48)			(48)		1,129	1,129			
100110147	GARDENA	CA		06/29/2023		1,754		(109)			(109)		1,645	1,645			
100147919	GARFIELD	NJ		04/08/2024		1,366		4			4		1,370	1,370			
100061933	FRANKLIN PARK	NJ		07/01/2021		2,816		(84)			(84)		2,732	2,732			
100103394	SACRAMENTO	CA		06/16/2023		1,050		(106)			(106)		944	944			
100091182	OAKLAND	NJ		01/31/2023		1,334		37			37		1,371	1,371			
100087068	CANYON LAKE	TX		11/04/2022		111		(1)			(1)		110	110			
100168599	LAS VEGAS	NV		09/25/2024		1,367		(16)			(16)		1,352	1,352			
100163792	LOS ANGELES	CA		09/27/2024		6,981		(487)			(487)		6,495	6,495			
100171606	JASPER	TX		10/16/2024		285,027		(10,580)			(10,580)		274,447	274,447			
100043579	SCARSDALE	NY		08/13/2020		1,815		(144)			(144)		1,671	1,671			
100151978	BROOMFIELD	CO		06/14/2024		1,212		(73)			(73)		1,140	1,140			
100164254	NEWARK	NJ		08/21/2024		1,161		(65)			(65)		1,096	1,096			
100114745	CATHEDRAL CITY	CA		07/07/2023		630		(49)			(49)		582	582			
100137520	SUGAR GROVE	NC		12/08/2023		17,732		(286)			(286)		17,446	17,446			
100161357	WINTER GARDEN	FL		07/25/2024		1,191		35			35		1,226	1,226			
100120707	BROOMFIELD	CO		08/25/2023		1,441		88			88		1,529	1,529			
100163164	WESTLAKE	FL		08/13/2024		66,059		(1,738)			(1,738)		64,321	64,321			
100173146	PHOENIX	AZ		10/30/2024		1,498		(25)			(25)		1,473	1,473			
100136553	REDLANDS	CA		11/20/2023		1,378		321			321		1,699	1,699			
100147935	SOUTH LAKE TAHOE	CA		04/08/2024		10,766		(225)			(225)		10,541	10,541			
100143723	SCOTTSDALE	AZ		02/26/2024		336		(54)			(54)		282	282			
100141627	FRESNO	CA		01/30/2024		778		(137)			(137)		641	641			
100143740	EVERETT	WA		04/05/2024		1,210		(75)			(75)		1,135	1,135			
100088353	PLEASANT GROVE	UT		01/06/2023		1,150		(27)			(27)		1,123	1,123			
100182417	SANTA ROSA	CA		12/12/2024		8,666		(96)			(96)		8,570	8,570			
100143107	WEST PALM BEACH	FL		02/16/2024		1,179		(56)			(56)		1,123	1,123			
100173958	FORNEY	TX		10/31/2024		1,089		(153)			(153)		936	936			
100154076	KANNAPOLIS	NC		06/06/2024		1,414		(48)			(48)		1,365	1,365			
100164427	CHARLOTTE	NC		08/21/2024		1,138		(66)			(66)		1,072	1,072			
100060153	HOLMES BEACH	FL		06/25/2021		2,852		(160)			(160)		2,691	2,691			
100182621	FORT PIERCE	FL		12/12/2024		1,322		(99)			(99)		1,223	1,223			
100147922	RICHARDSON	TX		04/08/2024		1,242		(81)			(81)		1,161	1,161			
100108434	HAVERSTRAW	NY		05/25/2023		1,200		(40)			(40)		1,160	1,160			
100163030	CATHEDRAL CITY	CA		08/13/2024		1,186		(116)			(116)		1,070	1,070			
100137465	SAN ANTONIO	TX		01/11/2024		1,595		(129)			(129)		1,466	1,466			
100171422	LINDEN	NJ		10/16/2024		1,510		(48)			(48)		1,462	1,462			
100162556	PORTLAND	OR		08/12/2024		1,228		(37)			(37)		1,191	1,191			
100161154	RENO	NV		07/24/2024		1,230		(91)			(91)		1,139	1,139			
100157901	DENVER	NC		07/09/2024		1,438		266			266		1,704	1,704			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022		2,241		(131)			(131)		2,110	2,110			
100091019	LOS ANGELES	CA		01/31/2023		1,074		(143)			(143)		932	932			
100143663	WAXHAW	NC		02/22/2024		1,200		(21)			(21)		1,180	1,180			
100057610	RODANTHE	NC		06/30/2021		2,661		(150)			(150)		2,510	2,510			
100186301	PALMDALE	CA		12/30/2024		1,144		(111)			(111)		1,033	1,033			
100030867	CROTON ON HUDSON	NY		04/09/2019		3,036		709			709		3,745	3,745			
100156076	WEST PALM BEACH	FL		06/18/2024		1,000		(151)			(151)		849	849			
100129587	SUNSET BEACH	NC		09/29/2023		1,474		(16)			(16)		1,457	1,457			
100150786	FULLERTON	CA		05/07/2024		1,298		(24)			(24)		1,275	1,275			
100152448	EVERETT	WA		05/17/2024		1,142		(40)			(40)		1,102	1,102			
100147765	COSTA MESA	CA		04/08/2024		1,612		(63)			(63)		1,549	1,549			
100115442	LONG BEACH	CA		07/17/2023		176		(6)			(6)		170	170			
100168529	CORAOPOLIS	PA		09/25/2024		3,303		(137)			(137)		3,166	3,166			
100138203	LAS VEGAS	NV		12/14/2023		828		(74)			(74)		754	754			
100167034	GARLAND	TX		09/13/2024		1,261		(141)			(141)		1,120	1,120			
100148522	PHILADELPHIA	PA		04/12/2024		1,319		(54)			(54)		1,265	1,265			
100136577	WOODLAND PARK	NJ		11/22/2023		1,022		(22)			(22)		1,000	1,000			
100114746	RAYMOND	CA		07/07/2023		1,169		(68)			(68)		1,102	1,102			
100120882	CORONA	CA		08/28/2023		4,368		(141)			(141)		4,226	4,226			
100087237	TEANECK	NJ		10/25/2022		1,630		649			649		2,279	2,279			
100165323	MIDDLETOWN	CA		08/29/2024		955		(5)			(5)		951	951			
100060152	HOLMES BEACH	FL		06/25/2021		2,772		(108)			(108)		2,664	2,664			
100150473	LA PUENTE	CA		05/03/2024		1,372		54			54		1,426	1,426			
100030124	SAN FRANCISCO	CA		12/20/2018		1,299		116			116		1,415	1,415			
100182363	SEVIERVILLE	TN		12/12/2024		1,295		(3)			(3)		1,292	1,292			
100115829	SEATTLE	WA		07/20/2023		1,694		(40)			(40)		1,654	1,654			
100169188	PLAINFIELD	NJ		09/27/2024		(1,832)		2,182			2,182		350	350			
100169187	PLAINFIELD	NJ		09/27/2024		(1,832)		2,182			2,182		350	350			
100086745	CARROLLTON	TX		09/30/2022		2,544		3			3		2,547	2,547			
100129591	SAN DIEGO	CA		09/29/2023		1,222		(64)			(64)		1,158	1,158			
100163865	CARROLLTON	TX		09/27/2024		1,422		(114)			(114)		1,308	1,308			
100158508	GRASS VALLEY	CA		07/10/2024		1,114		(79)			(79)		1,036	1,036			
100168099	SURPRISE	AZ		09/20/2024		1,095		(86)			(86)		1,009	1,009			
100031912	SAN JOSE	CA		03/29/2019		2,127		343			343		2,470	2,470			
100175974	MANTECA	CA		11/14/2024		1,425		2			2		1,427	1,427			
100160958	KENT	WA		07/24/2024		103,762		(2,638)			(2,638)		101,124	101,124			
100136148	SAINT AUGUSTINE	FL		12/18/2023		962		(79)			(79)		882	882			
100074418	CHICAGO	IL		12/02/2021		5,107		(423)			(423)		4,683	4,683			
100091572	HACIENDA HEIGHTS	CA		03/07/2023		1,243		(88)			(88)		1,155	1,155			
100149181	SAN DIEGO	CA		04/22/2024		1,086		(63)			(63)		1,023	1,023			
100143517	NEWARK	NJ		02/21/2024		1,143		(56)			(56)		1,088	1,088			
100127993	SILVER SPRING	MD		09/08/2023		1,446		182			182		1,628	1,628			
100081618	DAVENPORT	FL		03/24/2022		2,186		(229)			(229)		1,957	1,957			
100139456	WILLIS	TX		12/28/2023		1,090		27			27		1,116	1,116			
100127999	LEBANON	TN		09/08/2023		1,444		168			168		1,612	1,612			
100117547	SAN JOSE	CA		07/20/2023		1,354		495			495		1,849	1,849			
100173236	MT PLEASANT	SC		10/30/2024		68,915		(1,549)			(1,549)		67,367	67,367			
100116848	LOS ANGELES	CA		07/20/2023		2,612		209			209		2,821	2,821			
100186374	TEMPE	AZ		12/30/2024		1,078		(75)			(75)		1,004	1,004			
100012054	YONKERS	NY		03/08/2017		1,679		315			315		1,995	1,995			
100119267	AURORA	CO		07/31/2023		1,449		46			46		1,495	1,495			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107997	JACKSON	NJ		05/25/2023		1,206		22			22		1,228	1,228			
100161709	MIAMI	FL		07/30/2024		1,171		(108)			(108)		1,062	1,062			
100147011	FREMONT	CA		03/27/2024		1,417		(111)			(111)		1,306	1,306			
100014647	SAN FRANCISCO	CA		09/27/2017		6,246		89			89		6,335	6,335			
100165977	ARLINGTON	VA		09/06/2024		1,199		(122)			(122)		1,077	1,077			
100116826	EASTVALE	CA		07/20/2023		1,360		1,523			1,523		2,883	2,883			
100166085	HOLLYWOOD	FL		09/09/2024		1,154		(56)			(56)		1,098	1,098			
100118932	FREDERICK	MD		07/27/2023		2,674		(171)			(171)		2,503	2,503			
100084729	TEMPE	AZ		08/02/2022		1,059		58			58		1,118	1,118			
100169298	KENDALL PARK	NJ		09/27/2024		2,893		(308)			(308)		2,586	2,586			
100080914	JOSHUA TREE	CA		04/01/2022		2,170		(245)			(245)		1,925	1,925			
100167870	LAS VEGAS	NV		09/20/2024		2,101		(103)			(103)		1,998	1,998			
100162314	BOCA RATON	FL		08/05/2024		1,042		(59)			(59)		983	983			
100024753	INGLEWOOD	CA		09/20/2018		1,672		(80)			(80)		1,592	1,592			
100121005	VENICE	FL		08/30/2023		1,464		125			125		1,589	1,589			
100137370	NORTH ARLINGTON	NJ		12/01/2023		1,021		(57)			(57)		964	964			
100116326	STATEN ISLAND	NY		07/20/2023		1,582		883			883		2,465	2,465			
100086549	LEMONT	IL		09/30/2022		1,009		14			14		1,022	1,022			
100089985	OCALA	FL		01/13/2023		793		(11)			(11)		782	782			
100141064	(CANYON COUNTRY AREA) SANTA CL	CA		02/20/2024		14,079		(172)			(172)		13,907	13,907			
100091964	LAKEWOOD RANCH	FL		02/07/2023		860		(16)			(16)		844	844			
100172221	KENNESAW	GA		10/17/2024		888		(132)			(132)		756	756			
100150135	COCONUT CREEK	FL		06/14/2024		2,155		(81)			(81)		2,074	2,074			
100173016	ALOHA	OR		10/25/2024		1,269		(265)			(265)		1,004	1,004			
100186303	RIVERSIDE	CA		12/30/2024		1,086		(140)			(140)		946	946			
100090379	SAN JOSE	CA		12/28/2022		2,144		(7)			(7)		2,137	2,137			
100161056	HILLSBORO	OR		07/24/2024		2,367		107			107		2,474	2,474			
100169889	KIHEI	HI		11/08/2024		1,147		(71)			(71)		1,077	1,077			
100108241	SAN BERNARDINO	CA		05/24/2023		1,178		(84)			(84)		1,094	1,094			
100114709	SPOTSYLVANIA	VA		06/29/2023		877		(61)			(61)		816	816			
100121026	NAPLES	FL		08/30/2023		1,407		132			132		1,539	1,539			
100079371	GILBERT	AZ		03/17/2022		4,502		(145)			(145)		4,356	4,356			
4010053963	TRENTON	NJ		06/20/2023		1,506		(109)			(109)		1,397	1,397			
100176228	JUSTIN	TX		12/20/2024		1,071		(75)			(75)		996	996			
100163298	HESPERIA	CA		08/13/2024		897		(69)			(69)		828	828			
100144561	PASO ROBLES	CA		04/26/2024		1,129		(140)			(140)		990	990			
100138735	NEWPORT BEACH	CA		02/02/2024		860		(96)			(96)		765	765			
100135785	JERSEY CITY	NJ		11/10/2023		1,231		199			199		1,431	1,431			
100081807	HARRISON	NJ		03/30/2022		1,991		29			29		2,020	2,020			
100159939	HIALEAH	FL		08/16/2024		957		(44)			(44)		913	913			
100153893	OXNARD	CA		06/05/2024		1,052		(75)			(75)		977	977			
100170189	AUSTIN	TX		10/08/2024		1,178		(96)			(96)		1,082	1,082			
100088837	LEAGUE CITY	TX		11/15/2022		1,693		(43)			(43)		1,651	1,651			
100118982	WEST JORDAN	UT		07/27/2023		7,772		(246)			(246)		7,526	7,526			
100169498	WESTWOOD	NJ		09/30/2024		1,158		(95)			(95)		1,063	1,063			
100167448	MERCED	CA		09/16/2024		1,204		(131)			(131)		1,073	1,073			
100011102	LOS ANGELES	CA		12/23/2016		3,604		417			417		4,021	4,021			
100140232	WACO	TX		01/11/2024		644		35			35		679	679			
100162981	MANASSAS PARK	VA		08/12/2024		1,243		(54)			(54)		1,189	1,189			
100186267	CONCORD TOWNSHIP	OH		12/27/2024		1,218		(106)			(106)		1,112	1,112			
100109151	FREDERICKSBURG	TX		07/21/2023		1,831		(62)			(62)		1,769	1,769			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137205	PORTER	TX		11/28/2023		1,023		(63)			(63)		960	960			
100089251	BRIDGEPORT	CT		01/26/2023		555		697			697		1,252	1,252			
100162813	INDIANAPOLIS	IN		08/12/2024		1,317		15			15		1,332	1,332			
100164256	STANWOOD	WA		08/21/2024		1,146		(47)			(47)		1,099	1,099			
100153902	LOS BANOS	CA		06/05/2024		1,996		(139)			(139)		1,857	1,857			
100079789	SAN DIEGO	CA		04/08/2022		1,655		601			601		2,256	2,256			
100149483	ROSEVILLE	CA		04/24/2024		1,206		(117)			(117)		1,089	1,089			
100139319	DAVENPORT	FL		12/28/2023		918		11			11		929	929			
100137803	FERNANDINA BEACH	FL		12/08/2023		1,209		(33)			(33)		1,175	1,175			
4010052534	DETROIT	MI		07/27/2023		1,055		(93)			(93)		962	962			
100133750	BEND	OR		10/23/2023		1,302		32			32		1,334	1,334			
100089960	WALLINGTON	NJ		01/26/2023		1,299		(260)			(260)		1,039	1,039			
100137025	ERIE	CO		11/28/2023		1,464		646			646		2,111	2,111			
100147440	RUIDOSO	NM		04/03/2024		1,082		(51)			(51)		1,031	1,031			
100173005	BROOKLYN	NY		10/25/2024		1,210		(12)			(12)		1,198	1,198			
100089772	KISSIMMEE	FL		12/02/2022		1,143		(111)			(111)		1,032	1,032			
100030812	ORANGE	CA		04/09/2019		525		404			404		928	928			
100075933	NATIONAL CITY	CA		01/07/2022		2,450		(179)			(179)		2,270	2,270			
100151509	MANTECA	CA		05/10/2024		3,528		179			179		3,706	3,706			
100099621	ROHNERT PARK	CA		04/06/2023		3,903		197			197		4,100	4,100			
100168064	PUNTA GORDA	FL		09/20/2024		1,204		(51)			(51)		1,154	1,154			
100118988	PALMDALE	CA		07/27/2023		979		(88)			(88)		891	891			
100158780	ASHEVILLE	NC		07/10/2024		1,718		(28)			(28)		1,690	1,690			
100110406	GLORIETA	NM		06/30/2023		1,447		5			5		1,452	1,452			
100147467	PATTERSON	CA		04/03/2024		1,260		(34)			(34)		1,226	1,226			
100151825	INDIANAPOLIS	IN		05/10/2024		1,186		98			98		1,285	1,285			
100137991	MARYSVILLE	WA		12/13/2023		1,399		265			265		1,665	1,665			
100156739	LOS ANGELES	CA		06/26/2024		1,196		(71)			(71)		1,124	1,124			
100173108	CARY	NC		10/30/2024		1,398		(53)			(53)		1,345	1,345			
100155948	QUEEN CREEK	AZ		06/17/2024		1,377		(14)			(14)		1,363	1,363			
100000310	DOWNEY	CA		09/27/2016		1,847		113			113		1,960	1,960			
100153335	WILDWOOD	NJ		05/30/2024		1,150		27			27		1,177	1,177			
100136013	LOS ANGELES	CA		11/16/2023		751		2			2		753	753			
100169824	OCALA	FL		09/30/2024		1,081		(94)			(94)		987	987			
100108206	MANASSAS	VA		05/24/2023		2,248		(24)			(24)		2,223	2,223			
100144529	KIHEI	HI		04/26/2024		1,188		(54)			(54)		1,134	1,134			
100174510	LAS VEGAS	NV		10/31/2024		746		(109)			(109)		637	637			
100127686	MODESTO	CA		09/08/2023		2,164		(164)			(164)		2,000	2,000			
100185981	SAN BERNARDINO	CA		12/26/2024		1,236		(63)			(63)		1,173	1,173			
100144059	SHORELINE	WA		03/07/2024		1,189		(84)			(84)		1,105	1,105			
100175105	AURORA	CO		11/05/2024		1,159		(64)			(64)		1,095	1,095			
100158142	DAVENPORT	FL		07/09/2024		1,173		(53)			(53)		1,120	1,120			
100164856	WEST COVINA	CA		08/26/2024		1,160		(71)			(71)		1,088	1,088			
100149041	MAITLAND	FL		04/19/2024		3,236		(112)			(112)		3,124	3,124			
100166222	MORENO VALLEY	CA		09/09/2024		1,443		75			75		1,518	1,518			
100101002	PHOENIX	AZ		04/28/2023		2,288		496			496		2,785	2,785			
100157926	DAVENPORT	FL		07/09/2024		1,139		(46)			(46)		1,093	1,093			
100000212	BUENA PARK	CA		09/27/2016		829		994			994		1,823	1,823			
100109082	DEERFIELD BEACH	FL		06/05/2023		(922)		2,066			2,066		1,144	1,144			
100137865	STEVENSVILLE	MT		12/08/2023		1,131		(76)			(76)		1,055	1,055			
4010047432	DETROIT	MI		03/22/2023		1,068		(77)			(77)		991	991			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162826	NEW MARKET	VA		08/12/2024		1,263		(45)			(45)		1,217	1,217			
100054145	NORTH BERGEN	NJ		03/23/2021		2,898		(435)			(435)		2,463	2,463			
100117820	JAMAICA	NY		07/20/2023		989		(27)			(27)		962	962			
100015823	LOS ANGELES	CA		02/27/2018		2,918		70			70		2,988	2,988			
100144166	BRANFORD	CT		03/07/2024		1,197		(56)			(56)		1,141	1,141			
100149360	ISLAND PARK	ID		04/24/2024		1,174		(82)			(82)		1,092	1,092			
100081812	CORONA	CA		03/30/2022		2,060		108			108		2,169	2,169			
100137925	INDIAN SHORES	FL		12/13/2023		1,031		24			24		1,055	1,055			
100174341	PORT SAINT JOE	FL		10/31/2024		1,167		(76)			(76)		1,091	1,091			
100139548	REISTERSTOWN	MD		12/28/2023		997		(50)			(50)		947	947			
100165939	HAWAIIAN GARDENS	CA		09/06/2024		850		(57)			(57)		793	793			
100152201	ATLANTA	GA		05/17/2024		1,171		(81)			(81)		1,090	1,090			
100149192	GRAPEVINE	TX		04/22/2024		1,112		(113)			(113)		999	999			
100087121	LOMITA	CA		11/04/2022		1,372		(69)			(69)		1,303	1,303			
100102499	PANAMA CITY BEACH	FL		06/07/2023		924		(119)			(119)		806	806			
100140655	SPOKANE VALLEY	WA		02/08/2024		1,117		(165)			(165)		952	952			
100143472	OCEANSIDE	CA		02/16/2024		1,179		(71)			(71)		1,108	1,108			
100155887	HORSESHOE BAY	TX		06/17/2024		1,177		(91)			(91)		1,086	1,086			
100147476	SPRING VALLEY	CA		04/03/2024		1,168		(67)			(67)		1,101	1,101			
100115005	KNOXVILLE	TN		07/14/2023		1,330		35			35		1,365	1,365			
100160865	PHILADELPHIA	PA		07/24/2024		1,633		(100)			(100)		1,533	1,533			
100144366	WEST COVINA	CA		03/07/2024		1,337		(50)			(50)		1,286	1,286			
100185857	COMPTON	CA		12/26/2024		1,175		(60)			(60)		1,115	1,115			
100068233	GALVESTON	TX		08/25/2021		2,738		(109)			(109)		2,629	2,629			
100139621	MORENO VALLEY	CA		12/28/2023		289		7			7		296	296			
100185427	ALAMEDA	CA		12/20/2024		6,187		128			128		6,314	6,314			
100155102	GRANT-VALKARIA	FL		07/19/2024		1,194		(151)			(151)		1,044	1,044			
100151758	LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024		976		(63)			(63)		913	913			
100115427	DEL HAVEN	NJ		07/17/2023		1,234		154			154		1,388	1,388			
100152654	GEORGETOWN	TX		05/17/2024		1,148		(39)			(39)		1,109	1,109			
100143975	UPLAND	CA		02/29/2024		1,132		(54)			(54)		1,078	1,078			
100089204	TEMPE	AZ		11/18/2022		1,321		(38)			(38)		1,283	1,283			
100175024	LOS ANGELES	CA		11/05/2024		1,420		61			61		1,482	1,482			
100129969	YONKERS	NY		09/27/2023		394		688			688		1,083	1,083			
100165049	YUCCA VALLEY	CA		08/28/2024		1,017		(183)			(183)		834	834			
100103125	DEER PARK	NY		04/21/2023		831		(55)			(55)		776	776			
100091146	SAN DIEGO	CA		01/31/2023		1,411		109			109		1,520	1,520			
100166263	TEHACHAPI	CA		09/09/2024		1,210		(67)			(67)		1,142	1,142			
100170415	SILVER SPRING	MD		10/09/2024		876		(93)			(93)		783	783			
100174584	BETHPAGE	NY		10/31/2024		1,338		(112)			(112)		1,226	1,226			
100135213	MIRAMAR BEACH	FL		11/08/2023		1,278		(8)			(8)		1,270	1,270			
100071544	CASTRO VALLEY	CA		10/14/2021		2,773		(128)			(128)		2,645	2,645			
100162632	BRIDGEWATER	NJ		08/12/2024		4,218		(121)			(121)		4,097	4,097			
100165345	SMITHFIELD	NC		08/29/2024		1,035		(88)			(88)		946	946			
100132462	MIAMI	FL		11/03/2023		1,154		137			137		1,290	1,290			
100147736	MIAMI	FL		04/08/2024		1,170		(72)			(72)		1,098	1,098			
100171701	BEAUMONT	CA		10/17/2024		922		(59)			(59)		863	863			
100108914	TURLOCK	CA		05/31/2023		1,709		(114)			(114)		1,595	1,595			
100137512	TACOMA	WA		01/11/2024		925		(127)			(127)		798	798			
4010063217	RICHMOND	IN		01/30/2024		1,004		(84)			(84)		920	920			
100163032	WEST HAVEN	UT		08/13/2024		1,112		(87)			(87)		1,025	1,025			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044706	SCOTCH PLAINS	NJ		11/19/2020		1,422		(186)			(186)		1,236	1,236			
100170368	SARASOTA	FL		10/08/2024		1,190		(130)			(130)		1,060	1,060			
100087234	BOCA RATON	FL		10/25/2022		2,254		248			248		2,502	2,502			
100091100	SANDY SPRINGS	GA		01/31/2023		2,438		(217)			(217)		2,221	2,221			
100156201	CEDAR PARK	TX		06/20/2024		954		(164)			(164)		790	790			
100129576	HENDERSON	NV		09/29/2023		1,203		(6)			(6)		1,197	1,197			
100080038	ORMOND BEACH	FL		04/08/2022		1,495		(65)			(65)		1,430	1,430			
100186379	SANTA CLARA	CA		12/30/2024		1,254		(52)			(52)		1,202	1,202			
100167956	SAN DIEGO	CA		09/20/2024		1,288		(110)			(110)		1,178	1,178			
100134837	WEYMOUTH	MA		10/30/2023		1,131		2			2		1,134	1,134			
100089072	LAKE ELSINORE	CA		01/06/2023		1,080		(96)			(96)		984	984			
100150057	TACOMA	WA		06/14/2024		1,162		(163)			(163)		999	999			
100128145	LAVALLETTE	NJ		09/18/2023		1,308		47			47		1,355	1,355			
100147557	BOCA RATON	FL		04/03/2024		3,503		(275)			(275)		3,228	3,228			
100130179	NORTH MIAMI	FL		11/15/2023		926		(19)			(19)		907	907			
100115819	COCONUT CREEK	FL		07/20/2023		3,683		(133)			(133)		3,549	3,549			
100079127	LAFAYETTE	CO		02/24/2022		2,434		(58)			(58)		2,376	2,376			
100168677	WALDWICK	NJ		09/25/2024		1,199		(95)			(95)		1,103	1,103			
100082999	HOMESTEAD	FL		05/05/2022		5,889		(163)			(163)		5,726	5,726			
100054186	RANCHO STA MARG	CA		03/23/2021		2,098		(534)			(534)		1,563	1,563			
100157652	FONTANA	CA		06/28/2024		19,577		242			242		19,819	19,819			
100128922	(RANCHO CASCADES AREA) LOS ANG	CA		09/22/2023		1,204		(51)			(51)		1,153	1,153			
100012068	BATTLE GROUND	WA		03/08/2017		622		1,356			1,356		1,977	1,977			
100120905	DUCK CREEK VILLAGE	UT		08/30/2023		1,384		117			117		1,501	1,501			
100175829	STATEN ISLAND	NY		11/12/2024		1,917		(53)			(53)		1,863	1,863			
100091071	MOORPARK	CA		01/31/2023		985		(39)			(39)		946	946			
100119958	N HOLLYWOOD	CA		08/11/2023		1,452		46			46		1,498	1,498			
100174376	PORT SAINT LUCIE	FL		10/31/2024		1,159		(81)			(81)		1,078	1,078			
100120453	WASHINGTON	DC		08/18/2023		1,014		(92)			(92)		922	922			
100163932	TEMPE	AZ		10/04/2024		1,168		(61)			(61)		1,107	1,107			
100137039	UNION	KY		11/28/2023		1,075		(41)			(41)		1,034	1,034			
100143255	PUNTA GORDA	FL		02/16/2024		1,284		(87)			(87)		1,197	1,197			
100112872	WINDERMERE	FL		06/29/2023		9,454		2,995			2,995		12,449	12,449			
100103279	LOS ANGELES	CA		04/27/2023		2,857		(118)			(118)		2,739	2,739			
100070513	LANCASTER	CA		09/23/2021		2,795		(61)			(61)		2,734	2,734			
100182685	CARMEL	IN		12/12/2024		1,358		(64)			(64)		1,294	1,294			
100137155	STOCKTON	CA		11/28/2023		875		33			33		908	908			
100116444	RICHMOND HILL	NY		07/20/2023		1,709		137			137		1,846	1,846			
100091946	POMONA	CA		02/03/2023		1,005		(13)			(13)		992	992			
100091015	CENTERVILLE	MA		01/31/2023		2,752		(119)			(119)		2,633	2,633			
100116627	SAN FRANCISCO	CA		07/20/2023		1,764		1,727			1,727		3,491	3,491			
100175295	INDIO	CA		11/05/2024		1,394		5			5		1,399	1,399			
100078664	CALDWELL	NJ		02/02/2022		1,986		(179)			(179)		1,807	1,807			
100119527	HOLBROOK	NY		07/28/2023		1,374		60			60		1,434	1,434			
100180496	ANNAPOLIS	MD		11/26/2024		1,314		(8)			(8)		1,306	1,306			
100141215	GARDEN GROVE	CA		01/30/2024		991		(36)			(36)		955	955			
4010061173	BRIDGETON	NJ		10/27/2023		3,299		(342)			(342)		2,957	2,957			
100101555	ROUND ROCK	TX		04/26/2023		1,482		(32)			(32)		1,450	1,450			
100140621	SANTA MARIA	CA		01/19/2024		1,047		(122)			(122)		924	924			
100168531	JERSEY CITY	NJ		09/25/2024		1,167		(49)			(49)		1,118	1,118			
100137483	CORAL SPRINGS	FL		01/11/2024		1,144		(45)			(45)		1,099	1,099			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140735	HATTERAS	NC		01/22/2024		963		(35)			(35)		929	929			
100164510	MENIFEE	CA		08/21/2024		1,330		(157)			(157)		1,173	1,173			
100144165	WORCESTER	MA		03/07/2024		1,197		(65)			(65)		1,133	1,133			
100182163	LA VETA	CO		12/12/2024		1,251		52			52		1,303	1,303			
100157726	STOCKTON	CA		06/28/2024		1,315		(124)			(124)		1,191	1,191			
100178478	PLANO	TX		11/21/2024		996		(47)			(47)		949	949			
100142661	LAFAYETTE	CO		02/08/2024		1,603		137			137		1,741	1,741			
100162269	SAN DIEGO	CA		09/06/2024		1,377		(6)			(6)		1,371	1,371			
100148019	NOVATO	CA		04/10/2024		1,285		(82)			(82)		1,203	1,203			
100166100	ALBUQUERQUE	NM		09/09/2024		1,325		(25)			(25)		1,300	1,300			
100181924	SUNRIVER	OR		12/12/2024		1,135		69			69		1,204	1,204			
100120726	BAYONNE	NJ		08/25/2023		1,962		(14)			(14)		1,948	1,948			
100134619	COMMERCE CITY	CO		10/30/2023		1,009		(42)			(42)		967	967			
100137057	CYPRESS	TX		11/28/2023		1,153		37			37		1,190	1,190			
100114945	CONCORD	CA		07/13/2023		1,255		(107)			(107)		1,149	1,149			
100147907	DENVER	CO		04/08/2024		1,255		(38)			(38)		1,217	1,217			
100102606	HONOLULU	HI		06/22/2023		3,399		(191)			(191)		3,209	3,209			
100134495	DAVENPORT	FL		10/30/2023		976		7			7		982	982			
100070423	SAN JOSE	CA		09/23/2021		5,923		(258)			(258)		5,665	3,786		(1,879)	(1,879)
100185399	SAINT LOUIS	MO		12/20/2024		1,351		107			107		1,458	1,458			
100162863	BRADENTON	FL		08/12/2024		1,909		78			78		1,987	1,987			
100171623	HOLLY SPRINGS	NC		10/16/2024		1,364		(97)			(97)		1,267	1,267			
100171625	ELK GROVE	CA		10/16/2024		1,283		(107)			(107)		1,177	1,177			
100161486	NARRAGANSETT	RI		07/30/2024		256,532		(4,096)			(4,096)		252,437	252,437			
100170452	MCDONOUGH	GA		10/09/2024		808		(73)			(73)		735	735			
100014304	TEANECK	NJ		09/27/2017		3,354		1,037			1,037		4,391	4,391			
100102132	LOS ANGELES	CA		04/14/2023		1,258		(8)			(8)		1,251	1,251			
100180012	VICTOR	MT		11/25/2024		1,221		(72)			(72)		1,149	1,149			
100136251	OLD BRIDGE	NJ		11/20/2023		1,165		19			19		1,183	1,183			
100164030	LOGANVILLE	GA		08/21/2024		462		(67)			(67)		395	395			
100152540	MIAMI	FL		05/17/2024		1,058		(26)			(26)		1,032	1,032			
100140882	PHOENIX	AZ		01/25/2024		882		20			20		902	902			
100116306	PALMDALE	CA		07/20/2023		861		683			683		1,544	1,544			
100100386	EAST SETAUKET	NY		04/27/2023		(1,037)		3,180			3,180		2,143	2,143			
100170480	CATHEDRAL CITY	CA		10/09/2024		1,083		(104)			(104)		979	979			
100109028	BAKERSFIELD	CA		05/31/2023		1,037		(74)			(74)		963	963			
100179969	HAYDEN	ID		11/25/2024		1,331		66			66		1,397	1,397			
100184368	VACAVILLE	CA		12/16/2024		1,275		48			48		1,323	1,323			
100162842	LOS ANGELES	CA		08/12/2024		1,117		(46)			(46)		1,071	1,071			
100100402	BRONX	NY		04/27/2023		1,729		525			525		2,254	2,254			
100171864	SACRAMENTO	CA		10/17/2024		1,153		(111)			(111)		1,042	1,042			
100158087	BOCA RATON	FL		07/09/2024		1,283		(5)			(5)		1,278	1,278			
100174208	DAVENPORT	FL		10/31/2024		1,177		(108)			(108)		1,069	1,069			
100126434	CRANSTON	RI		08/30/2023		1,004		(89)			(89)		914	914			
100120628	WOODBRIDGE	VA		08/18/2023		727		(5)			(5)		722	722			
100182338	SEATTLE	WA		12/12/2024		1,152		(76)			(76)		1,075	1,075			
100172275	SACRAMENTO	CA		10/21/2024		1,249		(93)			(93)		1,157	1,157			
100182086	LONG BRANCH	NJ		12/12/2024		102,619		1,346			1,346		103,965	103,965			
100075975	WESLEY CHAPEL	FL		01/07/2022		2,343		(213)			(213)		2,130	2,130			
100149028	ALHAMBRA	CA		04/19/2024		1,252		(48)			(48)		1,203	1,203			
100163312	ORLANDO	FL		08/13/2024		851		(102)			(102)		749	749			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159584	RIALTO	CA		07/15/2024		1,345		(87)			(87)		1,258	1,258			
100120869	PARKER	CO		08/28/2023		1,810		(75)			(75)		1,735	1,735			
100150486	NORTH HOLLYWOOD	CA		05/03/2024		1,292		(36)			(36)		1,256	1,256			
100065437	OAKLAND	CA		07/28/2021		2,777		(93)			(93)		2,683	2,683			
100128832	COOPER CITY	FL		09/21/2023		1,281		(51)			(51)		1,230	1,230			
100149053	LAWRENCEVILLE	GA		04/19/2024		961		(103)			(103)		858	858			
100150467	PISMO BEACH	CA		05/03/2024		1,332		26			26		1,358	1,358			
100176868	BELMONT	NC		11/15/2024		1,118		(155)			(155)		963	963			
100149357	PALMETTO	FL		04/24/2024		3,011		(25)			(25)		2,986	2,986			
100103883	COPIAGUE	NY		05/10/2023		1,829		(93)			(93)		1,736	1,736			
100115660	MARYSVILLE	WA		07/20/2023		1,263		(81)			(81)		1,182	1,182			
100087252	HOMESTEAD	FL		10/25/2022		1,708		152			152		1,860	1,860			
100184427	PARLIER	CA		12/17/2024		1,122		9			9		1,131	1,131			
100130262	AZUSA	CA		09/28/2023		589		(43)			(43)		547	547			
100136588	GLENDALE	AZ		11/22/2023		1,062		19			19		1,080	1,080			
100161044	FREDERICK	MD		07/24/2024		1,302		(80)			(80)		1,223	1,223			
18984	EL PASO	TX		11/29/2010		117,473							117,473	117,473			
100114629	LANCASTER	CA		06/29/2023		944		(39)			(39)		905	905			
100080358	WESTMINSTER	CA		02/28/2022		2,170		(152)			(152)		2,018	2,018			
100144633	MANTECA	CA		03/13/2024		2,155		(50)			(50)		2,105	2,105			
100102129	NORTHRIDGE AREA LOS ANGELES	CA		04/14/2023		1,279		23			23		1,302	1,302			
100173203	HENDERSON	NV		10/30/2024		1,384		174			174		1,558	1,558			
100162569	KANSAS CITY	MO		08/12/2024		1,196		(39)			(39)		1,157	1,157			
100163388	HOMELAND	CA		09/27/2024		2,070		(183)			(183)		1,887	1,887			
100169549	MESA	AZ		09/30/2024		1,314		15			15		1,329	1,329			
100132691	BAYONNE	NJ		11/03/2023		896		(54)			(54)		842	842			
100048474	CANYON COUNTRY	CA		11/20/2020		1,067							1,067	1,067			
100185076	BELMONT	MA		12/20/2024		1,556		(207)			(207)		1,349	1,349			
100133683	TUALATIN	OR		10/23/2023		1,199		(13)			(13)		1,186	1,186			
100127514	DEERFIELD BEACH	FL		09/08/2023		900		(38)			(38)		862	862			
100087315	LAS VEGAS	NV		10/25/2022		6,278		764			764		7,042	7,042			
100119546	APEX	NC		07/28/2023		1,288		214			214		1,502	1,502			
100149657	LATHROP	CA		04/26/2024		1,352		(123)			(123)		1,229	1,229			
100050286	CENTREVILLE	VA		11/20/2020		2,469		(397)			(397)		2,073	2,073			
100114676	VIRGINIA BEACH	VA		06/29/2023		1,207		(69)			(69)		1,138	1,138			
100130293	NUTLEY	NJ		09/28/2023		3,290		(124)			(124)		3,165	3,165			
100024219	LOS ANGELES	CA		09/20/2018		560		(13)			(13)		547	547			
100135839	CAYUCOS	CA		11/10/2023		1,245		21			21		1,266	1,266			
100143710	MIAMI	FL		02/23/2024		844		(40)			(40)		804	804			
100143476	SAN BERNARDINO	CA		02/16/2024		991		4			4		995	995			
100154820	BROOKLYN	NY		07/19/2024		1,166		4			4		1,170	1,170			
100158586	GARLAND	TX		07/10/2024		1,156		(57)			(57)		1,099	1,099			
100080847	KLAMATH FALLS	OR		03/10/2022		2,073		(140)			(140)		1,933	1,933			
100162259	LONGMONT	CO		09/06/2024		1,052		(178)			(178)		874	874			
100151770	PALMDALE	CA		05/10/2024		1,909		(97)			(97)		1,812	1,812			
100159196	LAUDERHILL	FL		07/15/2024		1,145		(91)			(91)		1,054	1,054			
100159197	LAUDERHILL	FL		07/15/2024		1,145		(91)			(91)		1,054	1,054			
4010068564	HAMMOND	IN		04/29/2024		1,077		(69)			(69)		1,008	1,008			
100150041	MARTINEZ	CA		06/07/2024		1,523		(195)			(195)		1,328	1,328			
100120269	COACHELLA	CA		08/18/2023		1,173		(72)			(72)		1,101	1,101			
100139471	KENNER	LA		12/28/2023		1,054		(5)			(5)		1,050	1,050			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065409	LAKEWOOD	WA		07/28/2021		2,800		(56)			(56)		2,744	2,744			
100132268	BETHESDA	MD		10/13/2023		6,914		(256)			(256)		6,658	6,658			
100137529	SAVANNAH	GA		12/08/2023		1,195		(32)			(32)		1,163	1,163			
100119203	NEWARK	NJ		07/31/2023		1,202		(35)			(35)		1,167	1,167			
100169591	NORTH BEND	WA		09/30/2024		921		(58)			(58)		863	863			
100150503	WEST PALM BEACH	FL		05/03/2024		1,333		32			32		1,365	1,365			
100168307	PORT CHARLOTTE	FL		09/20/2024		2,126		(120)			(120)		2,006	2,006			
100103281	AZUSA	CA		04/27/2023		1,029		(89)			(89)		940	940			
100100006	ANNAPOLIS	MD		03/28/2023		5,378		(71)			(71)		5,307	5,307			
100173153	MAHWAH	NJ		10/30/2024		1,305		(29)			(29)		1,276	1,276			
100140317	MARYSVILLE	WA		01/18/2024		1,211		(81)			(81)		1,130	1,130			
100168693	WAXHAW	NC		09/25/2024		1,116		(81)			(81)		1,035	1,035			
100166096	HOMESTEAD	FL		09/09/2024		1,112		(56)			(56)		1,057	1,057			
100184994	KENNEWICK	WA		12/19/2024		1,239		(71)			(71)		1,168	1,168			
100065641	WASHINGTON	DC		07/28/2021		2,523		(166)			(166)		2,357	2,357			
100083076	BUENA PARK	CA		05/26/2022		2,952		535			535		3,488	3,488			
100172692	FORT WASHINGTON	MD		11/21/2024		963		(83)			(83)		880	880			
100182070	CAMBRIDGE	MA		12/12/2024		1,309		61			61		1,370	1,370			
100165005	MONROE	NY		08/28/2024		1,414		(107)			(107)		1,307	1,307			
100176588	PERRIS	CA		11/15/2024		1,219		(66)			(66)		1,153	1,153			
100181871	ASHBURN	VA		12/12/2024		1,280		20			20		1,301	1,301			
100160971	RENO	NV		07/24/2024		1,046		(84)			(84)		962	962			
100171492	PINE	AZ		10/16/2024		1,264		(89)			(89)		1,175	1,175			
100091698	HIGHLAND VILLAGE	TX		03/24/2023		1,861		(91)			(91)		1,770	1,770			
100169792	SACRAMENTO	CA		09/30/2024		5,411		(164)			(164)		5,247	5,247			
100149968	ORLANDO	FL		06/07/2024		1,138		(99)			(99)		1,039	1,039			
100115356	UPLAND	CA		07/17/2023		3,036		(41)			(41)		2,995	2,995			
100182627	ST GEORGE	UT		12/12/2024		1,361		81			81		1,442	1,442			
100101033	SEBASTOPOL	CA		04/28/2023		(1,743)		4,714			4,714		2,972	2,972			
100117937	ESCONDIDO	CA		07/20/2023		3,904		40			40		3,944	3,944			
100179525	SECAUCUS	NJ		11/21/2024		1,304		(28)			(28)		1,276	1,276			
100128375	SILVER SPRING	MD		09/15/2023		808		(81)			(81)		727	727			
100175150	ESTERO	FL		11/05/2024		1,290		(115)			(115)		1,176	1,176			
100115584	BAY POINT	CA		07/19/2023		932		(98)			(98)		834	834			
100077980	TULARE	CA		02/18/2022		2,190		(305)			(305)		1,885	1,885			
100158996	AURORA	CO		08/15/2024		2,478		(4)			(4)		2,474	2,474			
100169715	EDGEWATER	FL		09/30/2024		1,606		(73)			(73)		1,533	1,533			
100175095	GREENVILLE	SC		11/05/2024		6,208		(71)			(71)		6,138	6,138			
100152803	FAYETTEVILLE	GA		05/22/2024		982		(205)			(205)		777	777			
100114752	CARPINTERIA	CA		07/07/2023		(1,589)		2,656			2,656		1,066	1,066			
100175039	COVINGTON	WA		11/05/2024		779		(59)			(59)		720	720			
100173820	PUNTA GORDA	FL		10/31/2024		1,100		(114)			(114)		986	986			
100135436	SEVIERVILLE	TN		11/13/2023		1,124		1			1		1,125	1,125			
100166985	MARYVILLE	TN		09/13/2024		1,309		(2)			(2)		1,307	1,307			
100172179	PERRIS	CA		10/17/2024		1,141		(85)			(85)		1,057	1,057			
100119081	SANTA ANA	CA		07/27/2023		1,706		63			63		1,769	1,769			
100149760	GREENSBORO	NC		04/26/2024		4,972		1,028			1,028		6,000	6,000			
100141570	DECATUR	GA		01/30/2024		1,944		(111)			(111)		1,833	1,833			
100155158	BOYNTON BEACH	FL		07/19/2024		1,147		(106)			(106)		1,041	1,041			
100163333	HESPERIA	CA		08/13/2024		998		(131)			(131)		867	867			
100175212	COVINA	CA		11/05/2024		3,798		(167)			(167)		3,631	3,631			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164740	FAIRHOPE	AL		08/26/2024		4,942		(182)			(182)		4,760	4,760			
100158706	KISSIMMEE	FL		07/10/2024		1,200		(45)			(45)		1,154	1,154			
100091145	SAN DIEGO	CA		01/31/2023		1,399		106			106		1,504	1,504			
100157648	TIMONIUM	MD		06/28/2024		204,939		(4,939)			(4,939)		200,000	200,000			
100174171	BRANCHBURG	NJ		10/31/2024		1,059		(150)			(150)		909	909			
100082614	FRESNO	CA		04/14/2022		2,310		39			39		2,349	2,349			
100149200	ORLANDO	FL		04/22/2024		6,736		(190)			(190)		6,546	6,546			
100061478	CROFTON	MD		06/01/2021		3,033		30			30		3,062	3,062			
100109818	EAST ORANGE	NJ		06/22/2023		1,282		(80)			(80)		1,202	1,202			
100143480	COMPTON	CA		02/16/2024		683		(49)			(49)		635	635			
100186369	NORTH EASTON	MA		12/30/2024		1,212		(49)			(49)		1,163	1,163			
100181304	SANTA ANA	CA		12/06/2024		12,917		(39)			(39)		12,878	12,878			
100164116	LAS VEGAS	NV		08/21/2024		1,089		(101)			(101)		989	989			
100170113	BEND	OR		10/08/2024		1,135		(103)			(103)		1,032	1,032			
100174327	LAGUNA VISTA	TX		10/31/2024		1,311		(48)			(48)		1,263	1,263			
100076542	WHITTIER	CA		01/04/2022		2,783		(198)			(198)		2,585	2,585			
100172528	MANTECA	CA		10/23/2024		1,268		(110)			(110)		1,158	1,158			
100131987	ONTARIO	CA		10/13/2023		1,481		184			184		1,665	1,665			
100136406	FLAGSTAFF	AZ		11/20/2023		1,076		26			26		1,102	1,102			
100165519	GREENVILLE	SC		08/29/2024		2,855		(106)			(106)		2,749	2,749			
100178350	HEMET	CA		11/20/2024		1,161		(152)			(152)		1,009	1,009			
100014332	ELK GROVE	CA		09/27/2017		945		(25)			(25)		920	920			
100154621	STOCKTON	CA		06/14/2024		1,149		(91)			(91)		1,057	1,057			
100152194	CENTRAL FALLS	RI		05/17/2024		1,447		(43)			(43)		1,403	1,403			
100102188	KATY	TX		04/14/2023		2,501		61			61		2,562	2,562			
100130189	SANDY	UT		11/15/2023		309		(41)			(41)		268	268			
100109813	IRVINGTON	NJ		06/22/2023		1,197		(71)			(71)		1,126	1,126			
100071513	CHINO	CA		10/19/2021		2,463		(41)			(41)		2,422	2,422			
100091945	SACRAMENTO	CA		02/03/2023		1,211		125			125		1,336	1,336			
100065602	SALINAS	CA		07/28/2021		2,796		(102)			(102)		2,694	2,694			
100155235	BIG PINE KEY	FL		07/19/2024		2,346		(293)			(293)		2,052	2,052			
100147427	LAWRENCEVILLE	GA		04/03/2024		555		(150)			(150)		404	404			
100080828	LOS ANGELES	CA		03/10/2022		2,110		(278)			(278)		1,832	1,832			
100147083	THOUSAND OAKS	CA		03/28/2024		1,058		(152)			(152)		906	906			
100151166	ELMONT	NY		05/09/2024		1,103		(78)			(78)		1,025	1,025			
100100503	JAMAICA	NY		04/27/2023		1,435		349			349		1,784	1,784			
100180160	OCOEE	FL		11/25/2024		12,711		(117)			(117)		12,594	12,594			
100140682	MECHANICSBURG	PA		02/08/2024		1,095		(70)			(70)		1,025	1,025			
100138418	HENDERSON	NV		12/18/2023		1,026		(40)			(40)		986	986			
100148048	CASCADE	CO		04/10/2024		1,293		(94)			(94)		1,199	1,199			
100147457	BRADENTON	FL		04/03/2024		899		(184)			(184)		715	715			
100147094	LYNNWOOD	WA		03/28/2024		972		(19)			(19)		953	953			
100147784	LAS VEGAS	NV		04/08/2024		1,188		(77)			(77)		1,111	1,111			
100137861	DAVENPORT	FL		12/08/2023		2,866		208			208		3,074	3,074			
100110247	ALBUQUERQUE	NM		06/30/2023		1,410		17			17		1,426	1,426			
100086625	PLAIN CITY	UT		09/30/2022		497		15			15		513	513			
100158752	DENVER	CO		07/10/2024		1,197		(68)			(68)		1,129	1,129			
100173302	PIGEON FORGE	TN		10/30/2024		1,221		(131)			(131)		1,089	1,089			
100171731	MENIFEE	CA		10/17/2024		1,378		(152)			(152)		1,227	1,227			
100171918	PUYALLUP	WA		10/17/2024		1,341		(67)			(67)		1,274	1,274			
100120280	MIAMI	FL		08/18/2023		1,334		(25)			(25)		1,309	1,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154969	DOWNEY	CA		07/19/2024		1,493		(127)			(127)		1,365	1,365			
100060121	TRACY	CA		06/25/2021		3,183		(213)			(213)		2,970	2,970			
100160018	MELBOURNE	FL		07/17/2024		1,677		(141)			(141)		1,536	1,536			
100086752	LOGANVILLE	GA		09/30/2022		854		47			47		901	901			
100132098	GILCHRIST	TX		10/13/2023		1,218		(9)			(9)		1,209	1,209			
100142624	LOS ANGELES	CA		02/08/2024		1,159		(40)			(40)		1,119	1,119			
100172767	HOMESTEAD	FL		12/06/2024		1,196		72			72		1,268	1,268			
100143020	MELVILLE	NY		02/12/2024		1,077		(56)			(56)		1,021	1,021			
100180376	EVERETT	WA		11/25/2024		1,342		1			1		1,343	1,343			
100182705	INNSBROOK	MO		12/12/2024		1,153		(77)			(77)		1,077	1,077			
100169752	PORT JEFFERSON	NY		09/30/2024		2,222		(146)			(146)		2,076	2,076			
100087247	TINLEY PARK	IL		10/25/2022		1,653		294			294		1,947	1,947			
100160032	AUSTIN	TX		07/17/2024		1,143		(76)			(76)		1,067	1,067			
100115418	LOS ANGELES	CA		07/17/2023		1,267		(139)			(139)		1,128	1,128			
100090315	PITTSBURGH	PA		01/06/2023		1,153		(42)			(42)		1,111	1,111			
100182683	PRESCOTT	AZ		12/12/2024		4,251		(119)			(119)		4,132	4,132			
100166322	PEMBROKE PINES	FL		10/23/2024		1,762		(186)			(186)		1,576	1,576			
100155224	FONTANA	CA		07/19/2024		1,184		(104)			(104)		1,079	1,079			
100186771	BOULDER CREEK	CA		12/31/2024		1,814		(115)			(115)		1,699	1,699			
100160547	HYANNIS	MA		07/19/2024		1,027		(74)			(74)		953	953			
100172993	TOMS RIVER	NJ		10/25/2024		1,177		(143)			(143)		1,034	1,034			
100115482	BEND	OR		07/17/2023		(111)		1,394			1,394		1,284	1,284			
100174386	APOPKA	FL		10/31/2024		1,170		(65)			(65)		1,105	1,105			
100150766	LEESBURG	FL		05/07/2024		1,280		(18)			(18)		1,262	1,262			
100164860	KNIGHTDALE	NC		08/26/2024		1,030		(123)			(123)		907	907			
100161947	PORT CHARLOTTE	FL		07/31/2024		2,470		(220)			(220)		2,250	2,250			
100169650	KILL DEVIL HILLS	NC		09/30/2024		1,248		(74)			(74)		1,174	1,174			
100153965	NEWARK	NJ		06/05/2024		894		(97)			(97)		797	797			
100132025	PROSPECT PARK	NJ		10/13/2023		1,263		40			40		1,303	1,303			
100067542	KENT	WA		09/23/2021		2,528		(82)			(82)		2,446	2,446			
100134278	LEXINGTON	SC		10/27/2023		1,344		12			12		1,357	1,357			
100079846	SILVER SPRING	MD		04/08/2022		769		(154)			(154)		615	615			
100156476	SUWANEE	GA		06/24/2024		62,701		(514)			(514)		62,187	62,187			
100182593	GILBERT	AZ		12/12/2024		1,608		(43)			(43)		1,565	1,565			
100074437	BAYONNE	NJ		12/02/2021		3,223		(292)			(292)		2,931	2,931			
100176663	ORLANDO	FL		11/15/2024		2,209		(62)			(62)		2,147	2,147			
100168155	SWAMPSCOTT	MA		09/20/2024		1,242		(18)			(18)		1,224	1,224			
100139039	SAN BERNARDINO	CA		12/22/2023		858		(67)			(67)		791	791			
100148280	BUCHANAN DAM	TX		04/12/2024		2,276		(95)			(95)		2,181	2,181			
100138128	OCEANSIDE	CA		12/14/2023		1,097		12			12		1,109	1,109			
100136605	LOS ANGELES	CA		11/22/2023		1,008		(66)			(66)		942	942			
100166360	NEW ALBANY	OH		10/24/2024		1,224		(52)			(52)		1,172	1,172			
100167452	EL CAJON	CA		09/16/2024		1,274		(102)			(102)		1,172	1,172			
100120143	SAINT AUGUSTINE	FL		08/11/2023		1,103		(90)			(90)		1,013	1,013			
100073550	VAN NUYS	CA		11/19/2021		2,524		(40)			(40)		2,484	2,484			
100151932	FLOSSMOOR	IL		06/14/2024		798		(42)			(42)		756	756			
100142550	PLANO	TX		02/08/2024		1,336		28			28		1,364	1,364			
100162699	ARNOLD	CA		08/12/2024		1,028		(78)			(78)		951	951			
100157847	NASHVILLE	TN		07/09/2024		1,228		(9)			(9)		1,218	1,218			
100144540	GARDENA	CA		04/26/2024		885		(66)			(66)		818	818			
100180599	WALTHAM	MA		11/26/2024		4,117		(17)			(17)		4,099	4,099			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134548	POMPTON PLAINS	NJ		10/30/2023		1,412		(57)			(57)		1,354	1,354			
100156432	HOT SPRINGS	AR		06/24/2024		1,234		(50)			(50)		1,184	1,184			
100159219	KENT	WA		07/15/2024		33,082		(770)			(770)		32,312	32,312			
100111074	DALY CITY	CA		06/29/2023		720		1,198			1,198		1,918	1,918			
100162274	MIAMI GARDENS	FL		09/06/2024		1,225		(74)			(74)		1,150	1,150			
100169454	FRESNO	CA		09/30/2024		1,229		(69)			(69)		1,160	1,160			
100115269	SOUTHAMPTON	NY		07/17/2023		(691)		1,508			1,508		817	817			
100164331	DENVER	CO		08/21/2024		1,219		(81)			(81)		1,138	1,138			
100102034	NORCO	CA		04/14/2023		1,153		(31)			(31)		1,122	1,122			
100129225	NORTH LOGAN	UT		11/03/2023		1,097		(44)			(44)		1,053	1,053			
100170005	PFLUGERVILLE	TX		11/08/2024		1,230		(72)			(72)		1,158	1,158			
100174160	MARSHFIELD	MA		10/31/2024		842		(127)			(127)		715	715			
100103145	NYACK	NY		04/21/2023		1,210		(44)			(44)		1,166	1,166			
100149639	JERSEY CITY	NJ		04/26/2024		1,868		(117)			(117)		1,751	1,751			
100091408	DORAL	FL		02/22/2023		1,277		(42)			(42)		1,236	1,236			
100067869	HONOLULU	HI		09/23/2021		2,638		(135)			(135)		2,503	2,503			
100079582	MIAMI	FL		04/08/2022		3,979		(95)			(95)		3,883	3,883			
100131831	RIVERSIDE	CA		10/06/2023		854		(25)			(25)		829	829			
100114569	MANTECA	CA		06/29/2023		780		(96)			(96)		684	684			
100161786	YONKERS	NY		07/31/2024		1,066		(59)			(59)		1,007	1,007			
100176660	CORNELIUS	NC		11/15/2024		829		(89)			(89)		740	740			
100102728	HOUSTON	TX		06/22/2023		1,363		(37)			(37)		1,325	1,325			
100083020	SANTA CLARITA	CA		05/11/2022		2,389		81			81		2,471	2,471			
100172541	ECLECTIC	AL		10/23/2024		1,531		(112)			(112)		1,419	1,419			
100135929	HILLSBORO	OR		11/13/2023		8,377		(144)			(144)		8,232	8,232			
100176161	DUVALL	WA		12/20/2024		1,249		(53)			(53)		1,196	1,196			
100103406	SOUTH PADRE ISLAND	TX		06/16/2023		1,123		(168)			(168)		955	955			
100084659	ACTON	CA		08/02/2022		1,041		28			28		1,069	1,069			
100176031	LANCASTER	CA		12/20/2024		1,067		(129)			(129)		938	938			
100090696	ROOSEVELT	NY		12/29/2022		1,545		(80)			(80)		1,465	1,465			
100150068	LAKEVILLE	MN		06/14/2024		1,128		(19)			(19)		1,109	1,109			
100160952	VICTOR	ID		07/24/2024		1,131		(74)			(74)		1,057	1,057			
100120626	BLOOMFIELD	NJ		08/18/2023		1,103		(32)			(32)		1,071	1,071			
100162582	BUFORD	GA		08/12/2024		1,156		(69)			(69)		1,087	1,087			
100115149	ROOSEVELT	NY		07/17/2023		1,156		(69)			(69)		1,088	1,088			
100139219	FORT LAWN	SC		12/28/2023		766		236			236		1,002	1,002			
100148175	CORAL SPRINGS	FL		04/12/2024		1,268		(80)			(80)		1,188	1,188			
100091643	ENCINO	CA		01/27/2023		1,649		(110)			(110)		1,538	1,538			
100137097	PORT ARANSAS	TX		11/28/2023		1,104		(32)			(32)		1,073	1,073			
100148921	NEWARK	NJ		04/17/2024		1,174		(57)			(57)		1,117	1,117			
100148516	REHOBOTH BEACH	DE		04/12/2024		1,454		26			26		1,480	1,480			
100100713	LANCASTER	CA		04/28/2023		5,175		478			478		5,652	5,652			
100078307	ATLANTA	GA		02/10/2022		2,324		(60)			(60)		2,264	2,264			
100151427	MORENO VALLEY	CA		05/10/2024		1,128		(48)			(48)		1,080	1,080			
100154676	LOXAHATCHEE	FL		07/19/2024		861		(119)			(119)		742	742			
100108927	VANCOUVER	WA		05/31/2023		1,101		(103)			(103)		998	998			
100127525	INDIAN LAND	SC		09/08/2023		1,271		(41)			(41)		1,230	1,230			
100137972	MOUNT CARMEL	UT		12/13/2023		961		33			33		994	994			
100127496	SAN DIEGO	CA		09/08/2023		1,605		225			225		1,830	1,830			
100150198	PALM HARBOR	FL		04/30/2024		1,209		(60)			(60)		1,149	1,149			
100141325	BRAINTREE	MA		01/30/2024		1,378		(11)			(11)		1,367	1,367			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155890	CARLSBAD	CA		06/17/2024		1,203		(40)			(40)		1,163	1,163			
100154787	OSSINING	NY		07/19/2024		1,243		(116)			(116)		1,127	1,127			
100156917	HAUPPAUGE	NY		06/27/2024		1,104		(22)			(22)		1,083	1,083			
100043166	HAYWARD	CA		05/28/2020		1,552		(111)			(111)		1,440	1,440			
100175447	KATY	TX		12/23/2024		963		(140)			(140)		824	824			
100159826	PALMDALE	CA		07/17/2024		777		(30)			(30)		747	747			
100120884	PINETOP	AZ		08/30/2023		1,532		30			30		1,563	1,563			
100167521	WORCESTER	MA		10/31/2024		1,165		(131)			(131)		1,034	1,034			
100088801	LAKE ELSINORE	CA		11/15/2022		688		(60)			(60)		629	629			
100057957	RICHMOND	VA		06/30/2021		2,822		(169)			(169)		2,653	2,653			
100109191	MORENO VALLEY	CA		07/21/2023		1,041		(64)			(64)		977	977			
100087798	ONTARIO	CA		11/17/2022		403		(3)			(3)		400	400			
100090886	FAIRFIELD	CA		01/31/2023		1,428		94			94		1,521	1,521			
100136986	CARY	NC		11/28/2023		1,214		79			79		1,293	1,293			
100175181	LAS VEGAS	NV		11/05/2024		1,579		(55)			(55)		1,524	1,524			
100100431	REGO PARK	NY		04/27/2023		1,761		667			667		2,428	2,428			
100120653	MIAMI	FL		08/24/2023		1,001		(28)			(28)		973	973			
100169511	LAKE STEVENS	WA		09/30/2024		1,294		4			4		1,297	1,297			
100164781	ROSHARON	TX		08/26/2024		1,083		(28)			(28)		1,055	1,055			
100133645	IRVINGTON	NJ		10/23/2023		2,049		(35)			(35)		2,014	2,014			
100181524	LOMPOC	CA		12/06/2024		852		(68)			(68)		784	784			
100154607	FRESNO	CA		06/14/2024		1,084		(118)			(118)		966	966			
100148929	EAGLE MOUNTAIN	UT		04/17/2024		1,097		(58)			(58)		1,040	1,040			
100120919	ORLANDO	FL		08/30/2023		1,165		2			2		1,167	1,167			
100101664	NEWBURY	MA		04/26/2023		1,374		(6)			(6)		1,368	1,368			
100151184	MARYSVILLE	WA		05/10/2024		1,155		(62)			(62)		1,093	1,093			
100169847	SEVIERVILLE	TN		09/30/2024		1,153		(58)			(58)		1,094	1,094			
100043484	LAKEWOOD	CA		08/13/2020		265		1,160			1,160		1,426	1,426			
100168522	MAPLE VALLEY	WA		09/25/2024		1,265		(65)			(65)		1,200	1,200			
100171456	SEGUIN	TX		10/16/2024		1,828		(74)			(74)		1,753	1,753			
100157819	WINDERMERE	FL		08/01/2024		1,110		(131)			(131)		979	979			
100164325	CAROLINA BEACH	NC		08/21/2024		1,146		(72)			(72)		1,074	1,074			
100142817	SANTA CLARITA	CA		02/08/2024		112,525		(1,178)			(1,178)		111,347	111,347			
100159256	FORT WORTH	TX		07/15/2024		1,201		(61)			(61)		1,140	1,140			
100120230	DEBARY	FL		08/18/2023		4,428		(194)			(194)		4,234	4,234			
100168749	ROCHESTER	MN		09/26/2024		3,121		(170)			(170)		2,950	2,950			
100109168	PHOENIX	AZ		07/21/2023		1,122		(62)			(62)		1,060	1,060			
100152256	MESA	AZ		05/17/2024		1,164		(2)			(2)		1,162	1,162			
100157775	BIRMINGHAM	AL		08/01/2024		1,072		(112)			(112)		960	960			
100171900	MIDVALE	UT		10/17/2024		1,220		(32)			(32)		1,188	1,188			
100135191	MIAMI	FL		11/07/2023		986		(84)			(84)		902	902			
100173856	BREMERTON	WA		10/31/2024		972		(121)			(121)		851	851			
100116759	TUSTIN	CA		07/20/2023		1,411		1,678			1,678		3,089	3,089			
100146619	BAY SHORE	NY		03/20/2024		1,173		16			16		1,189	1,189			
100074415	SEDONA	AZ		12/02/2021		2,311		(207)			(207)		2,104	2,104			
100119750	EAST ORANGE	NJ		08/08/2023		1,060		(83)			(83)		978	978			
100086877	QUEEN CREEK	AZ		10/07/2022		1,393		1			1		1,394	1,394			
100156177	MIAMI	FL		06/20/2024		1,069		(228)			(228)		841	841			
100149964	TARPON SPRINGS	FL		06/07/2024		1,164		4			4		1,168	1,168			
100127995	ARLINGTON	MA		09/08/2023		1,458		401			401		1,859	1,859			
100175087	LAVEEN	AZ		11/05/2024		2,071		(63)			(63)		2,007	2,007			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169108	JUNEAU	AK		09/27/2024		1,036		(97)			(97)		940	940			
100140763	BROOKLYN	NY		01/22/2024		817		(5)			(5)		812	812			
100153255	SAN ANTONIO	TX		05/30/2024		1,245		23			23		1,268	1,268			
100138094	JURUPA VALLEY	CA		12/13/2023		824		(34)			(34)		790	790			
100012413	PARKER	CO		04/28/2017		3,825		337			337		4,162	4,162			
100169183	FONTANA	CA		09/27/2024		1,326		(59)			(59)		1,267	1,267			
100090689	NEPTUNE CITY	NJ		12/29/2022		1,584		(43)			(43)		1,540	1,540			
100065264	PORTLAND	OR		07/28/2021		3,155		(190)			(190)		2,965	2,965			
100080383	GARDEN GROVE	CA		04/14/2022		2,299		2			2		2,300	2,300			
100166117	SILVER SPRING	MD		09/09/2024		1,340		(33)			(33)		1,308	1,308			
100065334	PORTLAND	OR		07/28/2021		3,165		(190)			(190)		2,974	2,974			
100142994	OXNARD	CA		02/12/2024		1,066		(13)			(13)		1,052	1,052			
100164865	SUWANEE	GA		08/26/2024		1,146		(118)			(118)		1,028	1,028			
100166408	LOPEZ ISLAND	WA		10/31/2024		1,108		(90)			(90)		1,019	1,019			
100128865	HIALEAH	FL		09/21/2023		989		(48)			(48)		942	942			
100073428	OLD BRIDGE	NJ		11/01/2021		2,642		29			29		2,671	2,671			
100178256	LAKE HAVASU CITY	AZ		11/19/2024		855		(95)			(95)		761	761			
100166931	AUSTIN	TX		09/13/2024		1,088		(92)			(92)		996	996			
100164371	OCEAN CITY	MD		08/21/2024		995		(41)			(41)		954	954			
100083068	LINDEN	MI		05/26/2022		1,976		748			748		2,724	2,724			
100155913	RANCHO CORDOVA	CA		06/17/2024		1,345		22			22		1,367	1,367			
100129252	CHEYENNE	WY		11/03/2023		1,797		(85)			(85)		1,713	1,713			
100170373	LAS VEGAS	NV		10/08/2024		1,242		10			10		1,252	1,252			
100182384	CLIVE	IA		12/12/2024		382,133		(15,683)			(15,683)		366,450	366,450			
100128902	LAUREL	MD		09/21/2023		1,055		(77)			(77)		979	979			
100173926	PORT REPUBLIC	MD		10/31/2024		1,203		(114)			(114)		1,089	1,089			
100127540	NEWARK	NJ		09/08/2023		1,221		(1)			(1)		1,219	1,219			
100136200	SACRAMENTO	CA		11/20/2023		2,069		60			60		2,129	2,129			
100175104	GILROY	CA		11/05/2024		1,074		(149)			(149)		925	925			
100147572	ADAIRSVILLE	GA		04/03/2024		748		(105)			(105)		643	643			
100155958	CHARLOTTE	NC		06/17/2024		20,007		(76)			(76)		19,931	19,931			
100091766	CONROE	TX		01/30/2023		1,115		(83)			(83)		1,032	1,032			
100078990	WHITMAN	MA		02/24/2022		3,467		(105)			(105)		3,362	3,362			
100162848	BRIDGEPORT	CT		08/12/2024		1,224		(23)			(23)		1,200	1,200			
100115853	TIGARD	OR		07/20/2023		1,203		(35)			(35)		1,168	1,168			
100099849	THE BRONX	NY		02/28/2023		956		161			161		1,117	1,117			
100172918	LANCASTER	CA		10/25/2024		975		(106)			(106)		869	869			
100026800	WHITTIER	CA		09/26/2018		1,884		(38)			(38)		1,846	1,846			
100110273	GARFIELD	NJ		06/30/2023		1,385		49			49		1,434	1,434			
100156055	DEERFIELD BEACH	FL		06/18/2024		975		(121)			(121)		854	854			
100164177	GARFIELD	NJ		08/21/2024		1,132		(55)			(55)		1,077	1,077			
100185492	PAWTUCKET	RI		12/20/2024		1,199		(131)			(131)		1,069	1,069			
100151838	FORT WASHINGTON	MD		05/10/2024		930		(25)			(25)		905	905			
100168280	DAVENPORT	FL		09/20/2024		1,236		(22)			(22)		1,214	1,214			
100011796	TEMECULA AREA	CA		03/08/2017		1,134		534			534		1,668	1,668			
100181705	LOS ANGELES	CA		12/11/2024		1,315		(81)			(81)		1,234	1,234			
100154071	RIALTO	CA		06/06/2024		1,136		(56)			(56)		1,080	1,080			
100182519	VALLEJO	CA		12/12/2024		1,271		(13)			(13)		1,258	1,258			
100134736	PANORAMA CITY AREA LOS ANGELE	CA		10/30/2023		1,004		(153)			(153)		851	851			
100174189	PAYSON	AZ		10/31/2024		1,268		(57)			(57)		1,211	1,211			
100090892	EAST PALO ALTO	CA		01/31/2023		1,451		106			106		1,557	1,557			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165605	AMERICAN FORK	UT		10/04/2024		1,069		(166)			(166)		903	903			
100171361	IDAHO FALLS	ID		10/16/2024		1,226		(96)			(96)		1,129	1,129			
100162772	ST GEORGE	UT		08/12/2024		1,209		(49)			(49)		1,160	1,160			
100175648	RIVERSIDE	CA		11/12/2024		1,010		(32)			(32)		978	978			
100173525	HUNTINGTON STATION	NY		10/29/2024		1,151		(118)			(118)		1,034	1,034			
100165452	STOCKTON	CA		08/29/2024		2,997		(51)			(51)		2,946	2,946			
100109817	ELIZABETH	NJ		06/22/2023		1,283		(35)			(35)		1,249	1,249			
100071931	LOS ANGELES	CA		11/19/2021		2,515		(277)			(277)		2,238	2,238			
100091979	VALLEJO	CA		02/07/2023		906		(129)			(129)		777	777			
100159513	SAINT JAMES CITY	FL		07/15/2024		1,711		(115)			(115)		1,596	1,596			
100065258	OAKLAND	CA		07/14/2021		5,913		(28)			(28)		5,886	5,886			
100180541	SANTA MARIA	CA		11/26/2024		990		(13)			(13)		977	977			
100143495	VALRICO	FL		02/21/2024		571		(94)			(94)		476	476			
19071	EL PASO	TX		09/08/2011		61,826							61,826	61,826			
100160105	BANNING	CA		07/17/2024		1,031		(72)			(72)		959	959			
100166468	MYSTIC	CT		10/31/2024		1,234		(122)			(122)		1,112	1,112			
100149557	SACRAMENTO	CA		04/26/2024		1,603		(16)			(16)		1,587	1,587			
100163158	ST GEORGE	UT		08/13/2024		1,225		(64)			(64)		1,161	1,161			
100130163	ATLANTA	GA		11/15/2023		1,012		(38)			(38)		974	974			
100114807	PORT BOLIVAR	TX		07/10/2023		1,222		(76)			(76)		1,146	1,146			
100173689	PALM DESERT	CA		10/30/2024		1,355		(98)			(98)		1,257	1,257			
100108275	MANTECA	CA		05/24/2023		841		(49)			(49)		791	791			
100132409	SAN DIEGO	CA		11/03/2023		1,090		27			27		1,117	1,117			
100151344	CHANDLER	AZ		05/10/2024		1,385		95			95		1,480	1,480			
100165040	KEYSTONE	CO		08/28/2024		1,130		(104)			(104)		1,026	1,026			
100176538	CLAYTON	GA		11/15/2024		1,282		(21)			(21)		1,261	1,261			
100109744	SAN LEANDRO	CA		06/16/2023		(429)		738			738		309	309			
100142561	SACRAMENTO	CA		02/08/2024		1,942		(38)			(38)		1,904	1,904			
100080528	LA HABRA	CA		04/12/2022		636		(22)			(22)		614	614			
100180697	TACOMA	WA		11/26/2024		1,172		(43)			(43)		1,129	1,129			
100120401	NORTH EASTON	MA		08/18/2023		441		43			43		484	484			
100150783	SUPPLY	NC		05/07/2024		5,678		(185)			(185)		5,493	5,493			
100086693	PUYALLUP	WA		09/30/2022		1,270		(6)			(6)		1,264	1,264			
100174326	DAHLONEGA	GA		10/31/2024		1,134		(65)			(65)		1,069	1,069			
100115969	WESLEY CHAPEL	FL		07/20/2023		1,215		(66)			(66)		1,148	1,148			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		2,119		(158)			(158)		1,961	1,961			
100156744	MIAMI	FL		06/26/2024		1,089		(142)			(142)		947	947			
100147670	KISSIMMEE	FL		04/04/2024		1,229		(2)			(2)		1,227	1,227			
100129919	BAYPORT	NY		09/27/2023		1,113		(73)			(73)		1,040	1,040			
100108970	SCOTTSDALE	AZ		05/31/2023		1,073		(73)			(73)		1,000	1,000			
100151195	MIAMI	FL		05/10/2024		1,210		(29)			(29)		1,181	1,181			
100101918	LOS ANGELES	CA		04/14/2023		947		(105)			(105)		842	842			
100168037	MARYSVILLE	WA		09/20/2024		1,265		(15)			(15)		1,249	1,249			
100175226	KISSIMMEE	FL		11/05/2024		1,211		(20)			(20)		1,191	1,191			
100133783	WORCESTER	MA		10/20/2023		1,133		(7)			(7)		1,126	1,126			
100137813	WELLINGTON	FL		12/08/2023		610		447			447		1,057	1,057			
100115006	KNOXVILLE	TN		07/14/2023		1,299		34			34		1,333	1,333			
100160364	TACOMA	WA		09/06/2024		634		(121)			(121)		513	513			
100120823	TOBYHANNA	PA		08/25/2023		1,069		(18)			(18)		1,051	1,051			
100141679	SAN MARCOS	TX		01/30/2024		1,019		(91)			(91)		928	928			
100103615	MONROVIA	MD		05/08/2023		1,326		(72)			(72)		1,254	1,254			

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100179424	DELRAN	NJ		12/27/2024		728		(52)			(52)		676	676			
100116289	KISSIMMEE	FL		07/20/2023		(3,319)		6,075			6,075		2,756	2,756			
100109185	SCOTTSDALE	AZ		07/21/2023		6,428		(175)			(175)		6,254	6,254			
100048774	BROOKLYN	NY		11/20/2020		2,000		(304)			(304)		1,696	1,696			
100100141	PORT HUENEME	CA		03/28/2023		709		3			3		713	713			
100171592	PORT ORCHARD	WA		10/16/2024		1,431		(33)			(33)		1,397	1,397			
100090929	ONTARIO	CA		01/31/2023		1,480		(27)			(27)		1,453	1,453			
100129291	JUPITER	FL		09/25/2023		1,170		(38)			(38)		1,132	1,132			
100139185	MIAMI	FL		12/28/2023		1,015		14			14		1,030	1,030			
100119872	MIAMI BEACH	FL		08/10/2023		1,115		(141)			(141)		974	974			
100132394	MILL VALLEY	CA		11/03/2023		1,149		29			29		1,178	1,178			
100152516	MIAMI	FL		05/17/2024		1,314		84			84		1,398	1,398			
4010080998	TRENTON	NJ		11/26/2024		1,168		(76)			(76)		1,091	1,091			
100181667	LANCASTER	CA		12/11/2024		2,505		(57)			(57)		2,448	2,448			
100043098	BRENTWOOD	CA		05/28/2020		1,767		21			21		1,788	1,788			
100103278	INDIO	CA		04/27/2023		1,102		(69)			(69)		1,033	1,033			
100078230	CHULA VISTA	CA		02/10/2022		2,363		(99)			(99)		2,265	2,265			
100157995	ARCADIA	CA		07/09/2024		1,187		(39)			(39)		1,148	1,148			
100043067	GLEN ALLEN	VA		05/28/2020		1,415		(155)			(155)		1,260	1,260			
100180127	KINGSTON	MA		11/25/2024		980		7			7		988	988			
100150539	FISHING CREEK	MD		05/03/2024		7,697		(41)			(41)		7,656	7,656			
100164388	ERIE	CO		08/21/2024		98,825		2,910			2,910		101,734	101,734			
100180356	MANTECA	CA		11/25/2024		1,377		36			36		1,413	1,413			
100160510	FLINT	TX		07/19/2024		897		(122)			(122)		775	775			
100147827	RANCHO CORDOVA	CA		04/08/2024		1,267		(46)			(46)		1,221	1,221			
100084660	CORAL SPRINGS	FL		08/02/2022		779		(7)			(7)		772	772			
100153346	WEST PALM BEACH	FL		05/30/2024		1,232		(22)			(22)		1,210	1,210			
100136010	POMFRET CENTER	CT		11/16/2023		952		(125)			(125)		828	828			
100180773	VALLEY VILLAGE	CA		11/26/2024		1,105		(103)			(103)		1,002	1,002			
100065630	OAKLAND	CA		07/28/2021		2,434		(82)			(82)		2,352	2,352			
100168021	LAS VEGAS	NV		09/20/2024		1,095		(66)			(66)		1,028	1,028			
100164749	NORTH CAPE MAY	NJ		08/26/2024		1,514		(90)			(90)		1,424	1,424			
100115569	KISSIMMEE	FL		07/19/2023		1,129		(71)			(71)		1,058	1,058			
100085168	GALT	CA		09/21/2022		495		(88)			(88)		406	406			
100178286	NORTH LAS VEGAS	NV		11/19/2024		801		(79)			(79)		723	723			
100117382	SAN JOSE	CA		07/20/2023		1,535		1,461			1,461		2,996	2,996			
100152265	LITTLETON	CO		05/17/2024		4,536		(11)			(11)		4,526	4,526			
100055509	MISSION VIEJO	CA		03/23/2021		2,828		(343)			(343)		2,485	2,485			
100111076	LAKE FOREST	CA		06/29/2023		1,740		314			314		2,053	2,053			
100108203	BROCKTON	MA		05/24/2023		817		(72)			(72)		744	744			
100167555	REDLANDS	CA		09/19/2024		1,100		(65)			(65)		1,035	1,035			
100140608	MIAMI	FL		01/19/2024		1,468		(91)			(91)		1,377	1,377			
100143337	LINCOLNWOOD	IL		02/16/2024		894		(72)			(72)		822	822			
100169631	SAN LORENZO	CA		09/30/2024		1,210		(58)			(58)		1,152	1,152			
100151272	WINDERMERE	FL		05/10/2024		1,307		11			11		1,318	1,318			
100081116	ROCKVILLE	MD		03/18/2022		2,505		226			226		2,731	2,731			
100173757	SAINT AUGUSTINE	FL		10/30/2024		1,183		(148)			(148)		1,035	1,035			
100138107	PEMBROKE PINES	FL		12/14/2023		21,916		550			550		22,466	22,466			
100149916	LAS VEGAS	NV		04/29/2024		1,073		(136)			(136)		938	938			
100173855	PALM SPRINGS	FL		10/31/2024		11,662		(515)			(515)		11,147	11,147			
100185011	CLIFTON	NJ		12/19/2024		1,083		(33)			(33)		1,050	1,050			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164190	MORENO VALLEY	CA		08/21/2024		932		(153)			(153)		779	779			
100027822	HOLLISTER	CA		10/26/2018		1,908		(70)			(70)		1,838	1,838			
100100528	HOLLYWOOD	FL		04/27/2023		893		(32)			(32)		861	861			
100156846	UNIONDALE	NY		06/27/2024		1,071		(60)			(60)		1,011	1,011			
100167047	RANCHO MIRAGE	CA		09/13/2024		1,683		(215)			(215)		1,467	1,467			
100078709	LOS ANGELES	CA		02/02/2022		2,433		(34)			(34)		2,399	2,399			
100162891	LAS VEGAS	NV		08/12/2024		1,163		(60)			(60)		1,104	1,104			
100119285	ARLINGTON	VA		07/31/2023		1,566		70			70		1,635	1,635			
100149136	INDIO	CA		04/22/2024		884		(106)			(106)		777	777			
100174988	BOCA RATON	FL		10/31/2024		1,034		(197)			(197)		837	837			
100142947	DENVER	CO		02/09/2024		1,066		(75)			(75)		991	991			
100148600	FORT WORTH	TX		04/12/2024		1,195		(60)			(60)		1,135	1,135			
100148603	FORT WORTH	TX		04/12/2024		1,195		(60)			(60)		1,135	1,135			
100158727	DELRAY BEACH	FL		07/10/2024		11,717		(293)			(293)		11,425	11,425			
100107938	GAINESVILLE	FL		06/29/2023		1,080		(132)			(132)		949	949			
100147474	HACKENSACK	NJ		04/03/2024		943		(115)			(115)		828	828			
100174107	MAPLE VALLEY	WA		10/31/2024		1,050		(101)			(101)		949	949			
100129568	JACKSON	NJ		09/29/2023		1,177		(52)			(52)		1,124	1,124			
100143679	BROOKLYN	NY		02/22/2024		767		(75)			(75)		692	692			
100140184	HAWAIIAN GARDENS	CA		01/11/2024		739		(61)			(61)		678	678			
100143900	SEWELL	NJ		03/06/2024		925		(26)			(26)		899	899			
100134944	AREA OF CORONA	CA		10/30/2023		1,889		(36)			(36)		1,853	1,853			
100100014	ANTIOCH	CA		03/28/2023		697		(13)			(13)		684	684			
100152443	EVERETT	WA		05/17/2024		1,202		(11)			(11)		1,191	1,191			
100140291	CHICAGO	IL		01/18/2024		1,100		(88)			(88)		1,012	1,012			
100171787	MENIFEE	CA		10/17/2024		2,388		(166)			(166)		2,222	2,222			
100138820	RIVERVIEW	FL		12/21/2023		1,081		(2)			(2)		1,079	1,079			
100175031	JURUPA VALLEY	CA		11/05/2024		1,209		5			5		1,214	1,214			
100100398	BROOKLYN	NY		04/27/2023		2,562		752			752		3,313	3,313			
100173347	MANTECA	CA		10/30/2024		1,716		(132)			(132)		1,584	1,584			
100180689	HILLSBORO	OR		11/26/2024		935		(87)			(87)		847	847			
100100994	STATEN ISLAND	NY		04/28/2023		1,726		1,367			1,367		3,092	3,092			
100100529	DRIPPING SPRINGS	TX		04/27/2023		1,278		(69)			(69)		1,209	1,209			
100110685	OMAHA	NE		08/11/2023		1,260		(163)			(163)		1,097	1,097			
100164001	DALLAS	TX		08/21/2024		1,148		(126)			(126)		1,022	1,022			
100161460	PANAMA CITY BEACH	FL		07/30/2024		982		(138)			(138)		843	843			
100154568	LAS VEGAS	NV		06/14/2024		3,032		(272)			(272)		2,760	2,760			
100169812	MERIDIAN	ID		09/30/2024		1,090		(53)			(53)		1,037	1,037			
100164237	VALLEJO	CA		08/21/2024		759		(74)			(74)		685	685			
100082354	PRESCOTT	AZ		04/14/2022		2,130		(113)			(113)		2,017	2,017			
100054938	CHULA VISTA	CA		03/23/2021		2,487		(747)			(747)		1,740	1,740			
100101915	PERRIS	CA		04/14/2023		351		(64)			(64)		286	286			
100181988	SPANAWAY	WA		12/12/2024		1,385		164			164		1,549	1,549			
100110204	WILMINGTON	CA		06/30/2023		1,979		1			1		1,980	1,980			
100088204	PLANO	TX		10/13/2022		3,624		(160)			(160)		3,464	3,464			
100115184	BERKLEY	MI		07/17/2023		1,086		(78)			(78)		1,008	1,008			
100168033	PUYALLUP	WA		09/20/2024		1,606		30			30		1,636	1,636			
100129490	NEW BRUNSWICK	NJ		09/29/2023		1,167		(29)			(29)		1,139	1,139			
100116104	LANCASTER	CA		07/20/2023		1,525		826			826		2,351	2,351			
100156680	BAYTOWN	TX		06/24/2024		1,103		(39)			(39)		1,064	1,064			
100141786	PEMBROKE PINES	FL		01/30/2024		775		(10)			(10)		765	765			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157708	SILVER SPRING	MD		06/28/2024		907		(130)			(130)		777	777			
100176925	PANAMA CITY BEACH	FL		11/15/2024		807		(102)			(102)		705	705			
100135297	IVINS	UT		11/13/2023		3,548		112			112		3,660	3,660			
100130442	YORKTOWN HEIGHTS	NY		09/28/2023		6,599		(87)			(87)		6,512	6,512			
100164810	INDIAN SHORES	FL		08/26/2024		1,059		(105)			(105)		954	954			
100143092	JACKSON	NJ		02/16/2024		1,258		(18)			(18)		1,241	1,241			
100163835	VAIL	AZ		09/27/2024		1,170		(66)			(66)		1,104	1,104			
100167852	WHITEWATER	CA		09/20/2024		3,012		(23)			(23)		2,989	2,989			
100180312	VANCOUVER	WA		11/25/2024		1,430		104			104		1,534	1,534			
100071966	PANAMA CITY BEACH	FL		10/29/2021		2,531		(166)			(166)		2,365	2,365			
100119193	COLLIERVILLE	TN		07/31/2023		1,210		1			1		1,211	1,211			
100114519	MIAMI	FL		06/29/2023		1,158		50			50		1,208	1,208			
100108240	REUNION	FL		05/24/2023		1,020		(74)			(74)		947	947			
100141840	GLENDALE	CA		03/27/2024		936		(61)			(61)		875	875			
100141645	GLENVILLE	NC		01/30/2024		995		(30)			(30)		965	965			
100103788	WEST HAVEN	CT		05/10/2023		700		(89)			(89)		611	611			
100138382	WAUKESHA	WI		12/18/2023		913		(43)			(43)		870	870			
100071527	MIRAMAR BEACH	FL		10/14/2021		2,668		(159)			(159)		2,509	2,509			
100146942	AMERICAN FORK	UT		03/26/2024		1,216		(14)			(14)		1,203	1,203			
100182532	BROOMFIELD	CO		12/12/2024		1,187		(72)			(72)		1,115	1,115			
100175463	SUWANEE	GA		12/23/2024		1,309		(52)			(52)		1,258	1,258			
100143943	MERCED	CA		02/29/2024		1,066		(38)			(38)		1,028	1,028			
100172759	KANNAPOLIS	NC		12/06/2024		1,148		(57)			(57)		1,091	1,091			
100156534	GRASS VALLEY	CA		06/24/2024		1,436		(59)			(59)		1,377	1,377			
100117941	ELLICOTT CITY	MD		07/20/2023		320		922			922		1,242	1,242			
100100542	SANTA ROSA	CA		04/27/2023		924		(79)			(79)		844	844			
100185729	COMPTON	CA		12/23/2024		1,339		(158)			(158)		1,182	1,182			
100165578	RIVERSIDE AREA	CA		08/29/2024		1,238		(61)			(61)		1,177	1,177			
100159983	MIAMI	FL		08/16/2024		1,056		(57)			(57)		999	999			
4010060734	BALTIMORE	MD		10/27/2023		567		408			408		975	975			
100115550	PLANTATION	FL		07/19/2023		1,366		(14)			(14)		1,352	1,352			
100154800	PINELLAS PARK	FL		07/19/2024		1,113		(108)			(108)		1,005	1,005			
100134275	FULSHEAR	TX		10/27/2023		760		(53)			(53)		707	707			
100030681	BROOKLYN	NY		04/09/2019		1,218		182			182		1,400	1,400			
100150061	WEST HAVEN	CT		06/14/2024		786		(37)			(37)		749	749			
100175349	PLANO	TX		11/05/2024		1,291		(36)			(36)		1,256	1,256			
100108140	CHARLOTTE	NC		05/24/2023		791		(66)			(66)		724	724			
100167017	MADISON	WI		09/13/2024		1,028		(131)			(131)		897	897			
100159454	SACRAMENTO	CA		07/15/2024		1,128		(89)			(89)		1,039	1,039			
100084836	SACRAMENTO	CA		08/02/2022		967		(16)			(16)		950	950			
100160124	CASTLE ROCK	CO		07/17/2024		1,041		(96)			(96)		945	945			
100109847	UNIONDALE	NY		06/22/2023		1,265		(13)			(13)		1,252	1,252			
100102045	SPOKANE	WA		04/14/2023		337		9			9		346	346			
100172166	TULSA	OK		10/17/2024		982		(127)			(127)		855	855			
100164726	GASTONIA	NC		08/23/2024		846		(66)			(66)		780	780			
100161338	MANTECA	CA		07/25/2024		98,287		(1,412)			(1,412)		96,875	96,875			
100135338	NASHVILLE	TN		11/13/2023		1,202		(2)			(2)		1,200	1,200			
100164469	BONITA SPRINGS	FL		08/21/2024		1,146		(98)			(98)		1,049	1,049			
100121017	OAK HARBOR	WA		08/30/2023		1,281		25			25		1,306	1,306			
100167978	PENRYN	CA		09/20/2024		1,265		(86)			(86)		1,179	1,179			
100154730	SEVIERVILLE	TN		07/19/2024		2,069		143			143		2,212	2,212			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169451	LAKE ELSINORE	CA		09/30/2024		1,073		(78)			(78)		995	995			
100120741	BOISE	ID		08/25/2023		1,416		(9)			(9)		1,406	1,406			
100076840	FRISCO	TX		12/27/2021		2,382		(330)			(330)		2,051	2,051			
100181624	PERRIS	CA		12/11/2024		1,131		(45)			(45)		1,087	1,087			
100175359	BRICK	NJ		11/05/2024		1,382		16			16		1,398	1,398			
100186319	WAREHAM	MA		12/30/2024		1,110		(52)			(52)		1,058	1,058			
100165785	BEAUMONT	CA		08/29/2024		1,142		(95)			(95)		1,047	1,047			
100172246	ERIE	CO		10/21/2024		1,459		12			12		1,472	1,472			
100044167	SARASOTA	FL		08/19/2020		1,984		91			91		2,076	2,076			
100186554	WESLEY CHAPEL	FL		12/30/2024		1,161		(37)			(37)		1,124	1,124			
100156038	ADDISON	TX		06/18/2024		2,934		(222)			(222)		2,712	2,712			
100168813	NASHVILLE	TN		09/26/2024		711		(155)			(155)		556	556			
100160512	LAWRENCEVILLE	GA		07/19/2024		920		(104)			(104)		816	816			
100171922	CONCORD	CA		10/17/2024		77,830		(2,293)			(2,293)		75,537	75,537			
100170319	COBBS CREEK	VA		10/08/2024		751		(47)			(47)		704	704			
100119593	RIVERSIDE	CA		07/31/2023		2,900		(117)			(117)		2,784	2,784			
100127998	MURFREESBORO	TN		09/08/2023		1,312		127			127		1,439	1,439			
100151319	CLEARFIELD	UT		05/10/2024		1,108		(40)			(40)		1,068	1,068			
100112699	MONTVILLE	NJ		06/29/2023		1,085		343			343		1,428	1,428			
100119489	TRACY	CA		07/28/2023		1,397		31			31		1,428	1,428			
100065466	SACRAMENTO	CA		07/28/2021		3,875		(291)			(291)		3,584	3,584			
100137705	LAFAYETTE	CO		12/08/2023		1,176		(3)			(3)		1,173	1,173			
100031067	CHULA VISTA	CA		03/29/2019		2,924		320			320		3,244	3,244			
100147347	TEMPLETON	CA		05/08/2024		1,626		(121)			(121)		1,505	1,505			
100057614	PEABODY	MA		06/30/2021		2,611		(151)			(151)		2,460	2,460			
100110692	COMMERCE CITY	CO		08/11/2023		1,162		(54)			(54)		1,108	1,108			
100147726	FRESNO	CA		04/05/2024		1,059		(106)			(106)		953	953			
100078712	WEST COVINA	CA		02/02/2022		3,569		160			160		3,728	3,728			
100116661	INGLEWOOD	CA		07/20/2023		4,871		3,051			3,051		7,922	7,922			
100145871	LAS VEGAS	NV		03/15/2024		818		(118)			(118)		700	700			
100129995	SPRING VALLEY	NY		09/27/2023		1,107		(77)			(77)		1,030	1,030			
100120615	TROUTDALE	OR		08/18/2023		1,304		(29)			(29)		1,275	1,275			
100140297	CAMBRIA HEIGHTS	NY		01/18/2024		6,591		(183)			(183)		6,409	6,409			
100160521	BEAUMONT	CA		07/19/2024		1,035		(76)			(76)		959	959			
100135125	SAINT HELENA ISLAND	SC		11/01/2023		1,115		19			19		1,134	1,134			
100133430	WILLIAMSTOWN	KY		10/19/2023		919		(65)			(65)		855	855			
100053361	KINGSTON	WA		03/23/2021		1,550		(369)			(369)		1,181	1,181			
100182666	ST. CLOUD	FL		12/12/2024		1,244		(12)			(12)		1,232	1,232			
100081113	DALLAS	TX		03/18/2022		2,318		68			68		2,386	2,386			
100138153	NEW SMYRNA BEACH	FL		12/14/2023		972		(70)			(70)		903	903			
100055288	FORT WORTH	TX		03/23/2021		1,782		(304)			(304)		1,477	1,477			
100115435	NEW BRAUNFELS	TX		07/17/2023		469		(37)			(37)		432	432			
100159006	MIAMI GARDENS	FL		08/15/2024		1,142		(19)			(19)		1,123	1,123			
100146645	HEBRON	OH		03/20/2024		297		(71)			(71)		226	226			
100078290	TORRANCE	CA		02/10/2022		2,388		(173)			(173)		2,214	2,214			
100159988	MIAMI	FL		08/16/2024		1,222		12			12		1,234	1,234			
100149078	CLIFTON	NJ		04/19/2024		933		(65)			(65)		868	868			
100057509	MESA	AZ		06/30/2021		2,725		(101)			(101)		2,624	2,624			
100101908	HOLLISTER	CA		04/06/2023		1,177		(88)			(88)		1,089	1,089			
100134744	RIVERSIDE	CA		10/30/2023		569		420			420		989	989			
100176643	GAINESVILLE	FL		11/15/2024		716		(81)			(81)		635	635			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118644	SCOTTSDALE	AZ		07/25/2023		1,165		(124)			(124)		1,041	1,041			
100110624	NASHVILLE	TN		06/30/2023		1,935		128			128		2,063	2,063			
100175715	DEERFIELD	IL		11/12/2024		1,249		(89)			(89)		1,160	1,160			
100185432	OCOEE	FL		12/20/2024		1,252		56			56		1,309	1,309			
100088006	ROSEDALE	MD		10/25/2022		740		(9)			(9)		731	731			
100129703	PARKER	CO		09/29/2023		1,133		42			42		1,176	1,176			
100134451	CORTLANDT MANOR	NY		10/30/2023		1,114		47			47		1,161	1,161			
100025379	SALINAS	CA		09/20/2018		1,334		399			399		1,733	1,733			
100173348	MANTECA	CA		10/30/2024		1,257		(90)			(90)		1,167	1,167			
100153165	HURRICANE	UT		05/30/2024		1,331		(30)			(30)		1,300	1,300			
100081040	WATSONVILLE	CA		03/18/2022		3,428		269			269		3,697	3,697			
100087322	CYPRESS	TX		10/25/2022		1,730		239			239		1,969	1,969			
100043465	VILLAGE OF PALMETT	FL		08/13/2020		1,296		399			399		1,694	1,694			
100060113	LOS ANGELES	CA		06/25/2021		2,598		(172)			(172)		2,426	2,426			
100164714	OCEANSIDE	CA		08/23/2024		1,104		(153)			(153)		951	951			
100158830	LONDON	OH		07/12/2024		1,127		(92)			(92)		1,035	1,035			
100080373	HUNTINGTON BEACH	CA		04/14/2022		2,048		(203)			(203)		1,844	1,844			
100086211	MARTINEZ	CA		10/07/2022		1,348		(40)			(40)		1,308	1,308			
100136652	CHARLOTTE	NC		01/25/2024		1,592		(61)			(61)		1,532	1,532			
100132493	REYNOLDSBURG	OH		11/03/2023		833		211			211		1,044	1,044			
100185336	BOONE	NC		12/20/2024		1,236		29			29		1,265	1,265			
100186322	ROYERSFORD	PA		12/30/2024		1,171		(68)			(68)		1,104	1,104			
100150471	SCOTTSDALE	AZ		05/03/2024		1,734		38			38		1,772	1,772			
100117401	LYNWOOD	CA		07/20/2023		1,628		2,424			2,424		4,052	4,052			
100182148	SAINT AUGUSTINE	FL		12/12/2024		814		(68)			(68)		746	746			
100080868	SALT LAKE CITY	UT		03/10/2022		2,112		(94)			(94)		2,019	2,019			
100156396	SAUSALITO	CA		07/25/2024		1,070		(49)			(49)		1,021	1,021			
100079990	VACAVILLE	CA		04/08/2022		1,538		26			26		1,564	1,564			
100135968	SANTA FE SPRINGS	CA		11/16/2023		904		(27)			(27)		877	877			
100163359	DANIA BEACH	FL		09/27/2024		946		(133)			(133)		814	814			
100169747	ANDERSON	CA		09/30/2024		937		(48)			(48)		888	888			
100043077	EAST PALO ALTO	CA		05/28/2020		2,544		(191)			(191)		2,353	2,353			
100110501	SARASOTA	FL		06/30/2023		1,458		10			10		1,467	1,467			
100163410	MIAMI	FL		09/27/2024		1,126		(10)			(10)		1,116	1,116			
100054134	LEESBURG	VA		03/23/2021		3,315		(257)			(257)		3,058	3,058			
100172433	LATHROP	CA		10/23/2024		1,323		(92)			(92)		1,232	1,232			
100180190	ESTERO	FL		11/25/2024		1,167		(125)			(125)		1,041	1,041			
100081544	VIENNA	VA		03/18/2022		2,533		227			227		2,759	2,759			
100165364	MENIFEE	CA		08/29/2024		1,236		(87)			(87)		1,150	1,150			
100117565	CYPRESS	TX		07/20/2023		1,275		(19)			(19)		1,256	1,256			
100114742	BRENTWOOD	NY		07/07/2023		1,743		(23)			(23)		1,720	1,720			
100079352	SAN FERNANDO	CA		03/17/2022		54		(53)			(53)		1	1			
100117583	SAN DIEGO	CA		07/20/2023		138		1,192			1,192		1,329	1,329			
100156591	PORT SAINT JOE	FL		06/24/2024		1,202		9			9		1,212	1,212			
100152997	BRADENTON	FL		06/27/2024		983		(96)			(96)		888	888			
100181329	LAKE ELSINORE	CA		12/06/2024		1,207		50			50		1,256	1,256			
100149579	ROSEVILLE	CA		04/26/2024		1,203		(26)			(26)		1,177	1,177			
100076226	KENT	WA		01/07/2022		2,491		(85)			(85)		2,406	2,406			
100110254	KILL DEVIL HILLS	NC		06/30/2023		1,614		(47)			(47)		1,567	1,567			
100102176	HILLSBORO	OR		04/14/2023		3,768		(170)			(170)		3,598	3,598			
100129924	UNIONDALE	NY		09/27/2023		1,099		(69)			(69)		1,030	1,030			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109782	FIRESTONE	CO		08/04/2023		1,729		12			12		1,741	1,741			
100158540	COROLLA	NC		07/10/2024		986		(81)			(81)		906	906			
100135942	MOUNTLAKE TERRACE	WA		11/15/2023		123,109		(6,741)			(6,741)		116,368	116,368			
100150547	CAROLINA BEACH	NC		05/03/2024		1,990		(68)			(68)		1,923	1,923			
4010055714	MILWAUKEE	WI		08/24/2023		1,018		(47)			(47)		971	971			
100161704	ENGLEWOOD	NJ		07/30/2024		1,137		(95)			(95)		1,042	1,042			
100185942	SAN JOSE	CA		12/26/2024		898		(54)			(54)		844	844			
100090061	LAURENS	SC		01/13/2023		1,579		(26)			(26)		1,553	1,553			
100120468	HIALEAH	FL		08/18/2023		626		36			36		662	662			
100174149	FORTUNA	CA		10/31/2024		936		(131)			(131)		805	805			
100141505	HEMET	CA		01/30/2024		999		(133)			(133)		866	866			
100144090	MONROE	OH		03/07/2024		1,200		(81)			(81)		1,119	1,119			
100100429	HOLBROOK	NY		04/27/2023		1,645		530			530		2,175	2,175			
100155086	NEW SMYRNA BEACH	FL		07/19/2024		1,146		(79)			(79)		1,068	1,068			
100175180	LAS VEGAS	NV		11/05/2024		1,904		(59)			(59)		1,844	1,844			
100118919	MESA	AZ		07/27/2023		7,759		(84)			(84)		7,675	7,675			
100163222	CARSON	CA		08/13/2024		2,524		(122)			(122)		2,403	2,403			
100162541	BEAVERTON	OR		08/12/2024		1,078		(47)			(47)		1,031	1,031			
100065294	LAGUNA HILLS	CA		07/28/2021		2,728		(121)			(121)		2,607	2,607			
100143274	FOLSOM	CA		02/16/2024		8,479		(44)			(44)		8,435	8,435			
100087227	NORTH MIAMI BEACH	FL		10/25/2022		2,542		223			223		2,765	2,765			
100149977	RICHMOND	TX		06/07/2024		1,061		(99)			(99)		962	962			
100118067	OZONE PARK	NY		07/20/2023		1,299		79			79		1,378	1,378			
100078882	SAN DIEGO	CA		02/24/2022		2,366		(76)			(76)		2,290	2,290			
100088040	KATY	TX		10/25/2022		891		(17)			(17)		874	874			
100170023	TAMPA	FL		11/08/2024		867		(90)			(90)		777	777			
100144414	FORT WORTH	TX		03/07/2024		1,328		43			43		1,371	1,371			
100181365	HILLSBORO	OR		12/06/2024		1,065		(33)			(33)		1,032	1,032			
100170269	WOODBURY	MN		10/08/2024		2,724		(149)			(149)		2,575	2,575			
100120648	GLEN ALLEN	VA		08/24/2023		(1,545)		2,677			2,677		1,133	1,133			
100163017	RENTON	WA		08/13/2024		1,048		(78)			(78)		970	970			
100116754	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		1,585		1,123			1,123		2,708	2,708			
100152999	COCONUT CREEK	FL		06/27/2024		1,126		(59)			(59)		1,067	1,067			
100171705	MARYSVILLE	WA		10/17/2024		1,251		(107)			(107)		1,143	1,143			
100156517	LAS VEGAS	NV		06/24/2024		1,292		14			14		1,306	1,306			
100147273	SOMERSET	NJ		03/28/2024		762		(62)			(62)		700	700			
100162633	CHANTILLY	VA		08/12/2024		1,119		(86)			(86)		1,033	1,033			
100148774	RIVERSIDE	CA		04/17/2024		1,068		(42)			(42)		1,026	1,026			
100119548	WESTLAKE	FL		07/28/2023		1,457		79			79		1,536	1,536			
100176612	LYNWOOD	CA		11/15/2024		1,074		(135)			(135)		939	939			
100102713	FAIRFAX	VA		06/22/2023		927		(182)			(182)		745	745			
100140485	AURORA	CO		01/19/2024		976		(69)			(69)		907	907			
100167945	HOFFMAN ESTATES	IL		09/20/2024		831		(32)			(32)		799	799			
100167055	LOXAHATCHEE	FL		09/13/2024		518		(75)			(75)		443	443			
100162032	HOUSTON	TX		07/31/2024		1,431		(147)			(147)		1,285	1,285			
100164771	GLACIER	WA		08/26/2024		4,393		121			121		4,514	4,514			
100065471	INDIO	CA		07/28/2021		3,427		(203)			(203)		3,224	3,224			
100171895	WEST YARMOUTH	MA		10/17/2024		1,262		(81)			(81)		1,180	1,180			
100172173	PHOENIX	AZ		10/17/2024		2,781		(106)			(106)		2,676	2,676			
100169772	MORENO VALLEY	CA		09/30/2024		1,040		(67)			(67)		973	973			
100079172	WOODBOURNE	NY		02/24/2022		3,038		17			17		3,055	3,055			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172606	ONTARIO	CA		10/23/2024		1,854		(70)			(70)		1,783	1,783			
100137976	NAPLES	FL		12/13/2023		1,159		12			12		1,171	1,171			
100148470	PLUMAS LAKE	CA		04/12/2024		1,397		115			115		1,512	1,512			
100090419	IRVINE	CA		12/28/2022		1,228		(26)			(26)		1,202	1,202			
100160567	PAHRUMP	NV		07/19/2024		825		(35)			(35)		791	791			
19003	SALEM	OR		03/01/2011		90,653							90,653	90,653			
100168236	BAKERSFIELD	CA		09/20/2024		1,226		(35)			(35)		1,191	1,191			
100055648	THOUSAND OAKS	CA		03/23/2021		2,466		(247)			(247)		2,218	2,218			
100173467	CRYSTAL BEACH	TX		10/29/2024		1,184		(73)			(73)		1,111	1,111			
100091854	VALLEJO	CA		01/30/2023		2,575		(94)			(94)		2,482	2,482			
100131926	BROKEN BOW	OK		10/13/2023		785		(13)			(13)		771	771			
100173405	NASHVILLE	TN		10/29/2024		1,040		(67)			(67)		973	973			
100029835	KULA	HI		10/26/2018		3,087		43			43		3,130	3,130			
100186461	CAROLINA BEACH	NC		12/30/2024		1,266		10			10		1,276	1,276			
100162348	DENVER	CO		08/06/2024		775		(106)			(106)		669	669			
100081540	IRVINE	CA		03/18/2022		2,455		104			104		2,559	2,559			
100133271	SCOTTSDALE	AZ		11/29/2023		1,022		(84)			(84)		938	938			
100101193	BRONX	NY		04/28/2023		1,496		437			437		1,933	1,933			
100176622	LONG BEACH	CA		11/15/2024		1,207		(68)			(68)		1,139	1,139			
100175286	OAKHURST	NJ		11/05/2024		1,190		(71)			(71)		1,119	1,119			
100150497	NEW SMYRNA BEACH	FL		05/03/2024		1,509		(85)			(85)		1,424	1,424			
100163350	INDIO	CA		08/13/2024		1,156		(91)			(91)		1,066	1,066			
100138416	VALRICO	FL		12/18/2023		2,735		(50)			(50)		2,685	2,685			
100079756	RALEIGH	NC		04/25/2022		1,454		(34)			(34)		1,420	1,420			
100128266	BROOKFIELD	CT		09/14/2023		1,125		5			5		1,129	1,129			
100120013	HOWELL	NJ		08/11/2023		1,811		(38)			(38)		1,773	1,773			
100171850	MAMMOTH LAKES	CA		10/17/2024		1,324		(92)			(92)		1,232	1,232			
100175246	ROSEVILLE	CA		11/05/2024		1,251		(68)			(68)		1,183	1,183			
100078813	SIMI VALLEY	CA		02/24/2022		2,517		(16)			(16)		2,502	2,502			
100173808	PFLUGERVILLE	TX		10/31/2024		1,009		(45)			(45)		964	964			
100185939	SANTA CLARITA	CA		12/26/2024		1,142		9			9		1,151	1,151			
100178241	HERMITAGE	TN		11/19/2024		18,732		(334)			(334)		18,398	18,398			
100135654	MILLVILLE	UT		11/09/2023		1,182		29			29		1,211	1,211			
100162530	PUYALLUP	WA		08/12/2024		1,222		(13)			(13)		1,209	1,209			
100162831	ONTARIO	CA		08/12/2024		1,449		(25)			(25)		1,424	1,424			
100142877	HOWELL	NJ		02/09/2024		1,066		(83)			(83)		984	984			
100175345	ALPINE	UT		11/05/2024		1,219		(71)			(71)		1,148	1,148			
100157724	CHAPEL HILL	NC		06/28/2024		1,077		(137)			(137)		940	940			
100119347	CAVE CREEK	AZ		07/31/2023		1,257		(57)			(57)		1,200	1,200			
100116871	COCOA BEACH	FL		07/20/2023		1,348		36			36		1,384	1,384			
100109038	STERLING	VA		06/02/2023		1,193		(38)			(38)		1,155	1,155			
100162908	TEMECULA	CA		08/12/2024		1,123		(70)			(70)		1,053	1,053			
100172279	CORVALLIS	OR		10/21/2024		1,204		(94)			(94)		1,110	1,110			
100162547	FORT WORTH	TX		08/12/2024		1,087		(66)			(66)		1,022	1,022			
100139188	THE WOODLANDS	TX		12/28/2023		1,933		506			506		2,439	2,439			
100154074	SAN BERNARDINO	CA		06/06/2024		1,076		(54)			(54)		1,021	1,021			
100018000	ANNAPOLIS	MD		05/22/2018		3,423		(85)			(85)		3,338	3,338			
100089752	LOUDONVILLE	NY		12/02/2022		1,194		157			157		1,351	1,351			
100167857	OXNARD	CA		09/20/2024		1,242		(69)			(69)		1,174	1,174			
100130373	CHAMBLEE	GA		09/28/2023		979		(96)			(96)		883	883			
100100382	BRONX	NY		04/27/2023		3,163		802			802		3,965	3,965			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143661	CARLSBAD	CA		02/22/2024		991		(116)			(116)		875	875			
100087526	REGO PARK	NY		10/25/2022		1,612		237			237		1,848	1,848			
100169497	MAMMOTH LAKES	CA		09/30/2024		182,986		(1,909)			(1,909)		181,077	181,077			
100169866	PEARLAND	TX		09/30/2024		1,251		(76)			(76)		1,174	1,174			
100153213	MONTEBELLO	CA		05/30/2024		3,018		395			395		3,413	3,413			
100156724	OAKLAND	CA		06/26/2024		1,375		(147)			(147)		1,228	1,228			
100138902	ANN ARBOR	MI		12/21/2023		1,029		(30)			(30)		999	999			
100160959	CANADENSIS	PA		07/24/2024		1,551		(23)			(23)		1,528	1,528			
100156168	HOMESTEAD	FL		06/20/2024		1,257		(129)			(129)		1,129	1,129			
100169116	CHICAGO	IL		09/27/2024		3,893		(210)			(210)		3,683	3,683			
100153330	COLUMBIA FALLS	MT		05/30/2024		1,814		(20)			(20)		1,793	1,793			
100060808	WHITTIER	CA		06/01/2021		3,750		36			36		3,786	3,786			
100103655	PENSACOLA	FL		05/08/2023		1,054		51			51		1,105	1,105			
100088951	HOLLYWOOD	FL		11/15/2022		758		(47)			(47)		711	711			
100158165	PEORIA	AZ		07/09/2024		1,228							1,228	1,228			
100135251	FORT MYERS	FL		11/08/2023		1,402		120			120		1,522	1,522			
100172869	LOS ANGELES	CA		10/25/2024		1,278		(61)			(61)		1,218	1,218			
100074163	KENT	WA		12/09/2021		2,527		(151)			(151)		2,376	2,376			
100181977	REDDING	CA		12/12/2024		1,226		31			31		1,257	1,257			
100026127	EWA BEACH	HI		09/20/2018		2,409		(142)			(142)		2,267	2,267			
100169343	GASTONIA	NC		09/27/2024		1,074		(131)			(131)		943	943			
100170403	MORENO VALLEY	CA		10/09/2024		1,125		(133)			(133)		991	991			
100152824	LANCASTER	CA		05/22/2024		726		(66)			(66)		660	660			
100102538	WASHINGTON	DC		06/07/2023		1,758		13			13		1,771	1,771			
100000463	FELTON	CA		09/27/2016		2,101		180			180		2,281	2,281			
100186223	GAINESVILLE	FL		12/27/2024		1,160		(141)			(141)		1,019	1,019			
100158926	WALLER	TX		07/12/2024		1,115		(77)			(77)		1,038	1,038			
100151861	MONROE	WA		05/10/2024		1,180		(57)			(57)		1,124	1,124			
100151201	FLAGSTAFF	AZ		05/10/2024		1,183		(86)			(86)		1,097	1,097			
100078453	MINNETONKA	MN		01/25/2022		2,084		(18)			(18)		2,067	2,067			
100000502	CARSON	CA		09/27/2016		653		975			975		1,628	1,628			
100110425	HOLMES BEACH	FL		06/30/2023		1,537		81			81		1,618	1,618			
100118969	VENICE	FL		07/27/2023		975		(47)			(47)		928	928			
100129851	MOUNT JULIET	TN		09/27/2023		1,153		(15)			(15)		1,139	1,139			
100141945	MIAMI	FL		02/29/2024		973		(113)			(113)		860	860			
100120927	COMPTON	CA		08/30/2023		1,267		38			38		1,305	1,305			
100136466	PUYALLUP	WA		11/20/2023		1,133		62			62		1,195	1,195			
100138330	SANTA ANA	CA		12/18/2023		1,722		(213)			(213)		1,509	1,509			
100152749	LOMPOC	CA		05/22/2024		1,080		(99)			(99)		981	981			
100068124	HUNTINGTN BCH	CA		08/25/2021		2,664		(44)			(44)		2,620	2,620			
100119353	JACKSON	NJ		07/31/2023		1,243		12			12		1,256	1,256			
100055822	PALO ALTO	CA		03/23/2021		4,713		(203)			(203)		4,510	4,510			
100141074	SUWANEE	GA		02/20/2024		973		(143)			(143)		830	830			
100147414	SANTA MARIA	CA		05/08/2024		1,144		(121)			(121)		1,024	1,024			
4010044711	WALLINGFORD	CT		02/02/2023		1,049		(107)			(107)		942	942			
100151511	IDAHO FALLS	ID		05/10/2024		1,126		(72)			(72)		1,054	1,054			
100060315	SEATTLE	WA		06/25/2021		2,633		(129)			(129)		2,503	2,503			
100155923	HARRAH	OK		06/17/2024		1,207		(44)			(44)		1,163	1,163			
100168608	LUSBY	MD		09/25/2024		1,295		(64)			(64)		1,231	1,231			
100135315	ALBANY	CA		11/13/2023		1,175		69			69		1,244	1,244			
100171409	CLARKSBURG	MD		10/16/2024		2,374		(203)			(203)		2,171	2,171			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076778	COCONUT CREEK	FL		12/27/2021		2,439		(164)			(164)		2,275	2,275			
100160047	PUYALLUP	WA		07/17/2024		1,131		(65)			(65)		1,066	1,066			
100163802	LOS ANGELES	CA		09/27/2024		1,053		(137)			(137)		916	916			
100116685	HYDE PARK	MA		07/20/2023		1,427		1,573			1,573		3,000	3,000			
100110660	MIAMI	FL		06/30/2023		1,295		7			7		1,302	1,302			
100173712	SUPERIOR	MT		10/30/2024		1,622		(155)			(155)		1,467	1,467			
100138881	TEHACHAPI	CA		12/21/2023		1,009		(62)			(62)		947	947			
100175133	DURANGO	CO		11/05/2024		1,303		(56)			(56)		1,247	1,247			
100160177	CRYSTAL BEACH	TX		07/18/2024		1,116		(90)			(90)		1,026	1,026			
100133346	FAIRFIELD	CA		11/21/2023		998		(35)			(35)		964	964			
100141765	NEW BRUNSWICK	NJ		01/30/2024		945		81			81		1,026	1,026			
100150694	CHICAGO	IL		05/06/2024		1,129		(48)			(48)		1,082	1,082			
100078880	MARIETTA	GA		02/24/2022		2,457		61			61		2,518	2,518			
100065779	ANAHEIM	CA		07/28/2021		2,730		(47)			(47)		2,683	2,683			
100149186	BLOOMINGTON	CA		04/22/2024		1,071		(77)			(77)		994	994			
100133465	CERES	CA		10/19/2023		1,078		(10)			(10)		1,068	1,068			
100180161	HAMDEN	CT		11/25/2024		1,018		(52)			(52)		966	966			
100180550	LAS VEGAS	NV		11/26/2024		1,114		(139)			(139)		976	976			
100067886	SIERRA MADRE	CA		09/23/2021		2,469		(209)			(209)		2,260	2,260			
100161545	SACRAMENTO	CA		07/30/2024		1,151		(57)			(57)		1,094	1,094			
100175034	ROCKVILLE	MD		11/05/2024		1,133		25			25		1,158	1,158			
100117443	NEWARK	NJ		07/20/2023		610		285			285		895	895			
100141554	MIDLOTHIAN	TX		01/30/2024		685		(152)			(152)		533	533			
100118813	HIALEAH	FL		08/30/2023		758		44			44		802	802			
100157854	CHELSEA	MA		07/09/2024		2,020		53			53		2,073	2,073			
100144425	LOS ANGELES	CA		03/07/2024		1,139		(71)			(71)		1,068	1,068			
100180115	HAWTHORNE	CA		12/30/2024		1,323		19			19		1,342	1,342			
100143770	BEAUMONT	CA		02/27/2024		956		(121)			(121)		835	835			
100079633	ROUND ROCK	TX		04/08/2022		1,520		31			31		1,551	1,551			
100180316	MELBOURNE BEACH	FL		11/25/2024		1,294		(19)			(19)		1,275	1,275			
100168520	MASHPEE	MA		09/25/2024		1,096		(94)			(94)		1,002	1,002			
100179942	MOUNT LAUREL	NJ		11/25/2024		1,024		(106)			(106)		918	918			
100137507	BOERNE	TX		01/11/2024		3,128		(245)			(245)		2,883	2,883			
100171490	MURRELLS INLET	SC		10/16/2024		746		(110)			(110)		636	636			
100083848	ANTELOPE	CA		07/12/2022		1,023		16			16		1,039	1,039			
100169516	SACRAMENTO	CA		09/30/2024		11,690		(366)			(366)		11,324	11,324			
100119762	MIAMI	FL		08/08/2023		997		(61)			(61)		936	936			
100136500	ROSEVILLE	CA		11/20/2023		1,096		1			1		1,097	1,097			
100080248	VERONA	NJ		02/25/2022		1,949		(216)			(216)		1,733	1,733			
100173017	POINT PLEASANT BORO	NJ		10/25/2024		1,329		(51)			(51)		1,278	1,278			
324020819	MARANA	AZ		05/23/2024		147							147	147			
100164428	ROSEVILLE	CA		08/21/2024		1,360		100			100		1,460	1,460			
100139044	ATLANTA	GA		12/22/2023		937		(22)			(22)		915	915			
100087205	FAIRFIELD	CT		10/25/2022		2,269		256			256		2,525	2,525			
100169542	PORTSMOUTH	NH		09/30/2024		1,181		(49)			(49)		1,132	1,132			
100114960	ARLINGTON	WA		07/14/2023		1,111		(48)			(48)		1,063	1,063			
100079256	PLACENTIA	CA		02/25/2022		2,326		(142)			(142)		2,184	2,184			
100115571	DEER PARK	NY		07/19/2023		1,113		(39)			(39)		1,073	1,073			
100110433	TEGA CAY	SC		06/30/2023		1,393		(11)			(11)		1,382	1,382			
100186452	FRISCO	TX		12/30/2024		1,075		(96)			(96)		979	979			
100143113	NATICK	MA		02/16/2024		1,165		(72)			(72)		1,093	1,093			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141377	MURPHY	TX		01/30/2024		1,005		(22)			(22)		984	984			
100159894	HOMESTEAD	FL		08/16/2024		997		(52)			(52)		945	945			
100080048	UPLAND	CA		04/08/2022		1,524		46			46		1,570	1,570			
100175699	IDAHO FALLS	ID		11/12/2024		895		(91)			(91)		804	804			
100159306	WASHINGTON TOWNSHIP	NJ		07/15/2024		1,208		(63)			(63)		1,145	1,145			
100173097	ALPHARETTA	GA		10/30/2024		1,082		(87)			(87)		995	995			
100172728	DALLAS	TX		11/21/2024		1,265		(22)			(22)		1,243	1,243			
100128845	NORTH LAUDERDALE	FL		09/21/2023		923		(16)			(16)		907	907			
100151777	EL CENTRO	CA		05/10/2024		1,127		(100)			(100)		1,027	1,027			
100156664	KEY COLONY BEACH	FL		06/24/2024		912		(163)			(163)		749	749			
100088341	BEAUMONT	CA		01/06/2023		369		(18)			(18)		351	351			
100185044	LAS VEGAS	NV		12/20/2024		3,591		119			119		3,710	3,710			
100174303	HAPPY JACK	AZ		10/31/2024		1,107		(60)			(60)		1,048	1,048			
100119262	MIAMI BEACH	FL		07/31/2023		2,811		30			30		2,841	2,841			
100152775	MONROE	GA		05/22/2024		664		(74)			(74)		590	590			
100173106	MOUNT LEMMON	AZ		10/30/2024		5,072		(139)			(139)		4,933	4,933			
100138839	LAS VEGAS	NV		12/21/2023		1,057		(67)			(67)		990	990			
100158908	LATHROP	CA		07/12/2024		1,361		58			58		1,419	1,419			
100054191	PHILADELPHIA	PA		03/23/2021		1,790		(311)			(311)		1,479	1,479			
100159195	BOCA RATON	FL		07/15/2024		1,116		(105)			(105)		1,011	1,011			
100158722	MODESTO	CA		07/10/2024		920		(81)			(81)		839	839			
100152962	PLAINFIELD	NJ		06/27/2024		908		(42)			(42)		865	865			
100045724	BRENTWOOD	CA		11/25/2020		2,349		(189)			(189)		2,160	2,160			
100146627	HENDERSON	NV		03/20/2024		1,055		(10)			(10)		1,045	1,045			
100164853	BRADENTON	FL		08/26/2024		1,946		(239)			(239)		1,707	1,707			
100179983	TOMS RIVER	NJ		11/25/2024		1,206		35			35		1,241	1,241			
100087206	LAUREL	MD		10/25/2022		1,612		127			127		1,739	1,739			
100118958	LOMPOC	CA		07/27/2023		1,639		(130)			(130)		1,510	1,510			
100135544	HENDERSON	NV		11/13/2023		1,728		683			683		2,411	2,411			
100091970	LA PUENTE	CA		02/07/2023		1,144		(161)			(161)		983	983			
100136512	LEWES	DE		11/20/2023		830		81			81		911	911			
100053596	YORBA LINDA	CA		03/23/2021		4,128		(249)			(249)		3,879	3,879			
100156727	DALLAS	GA		06/26/2024		1,596		(111)			(111)		1,485	1,485			
100144533	MURRIETA	CA		04/26/2024		1,301		(74)			(74)		1,226	1,226			
100119365	HOWELL	NJ		07/31/2023		1,293		(23)			(23)		1,270	1,270			
100080407	INDIO	CA		04/14/2022		2,105		(124)			(124)		1,981	1,981			
100129710	QUINCY	CA		09/29/2023		1,173		(78)			(78)		1,095	1,095			
100079798	UPLAND	CA		04/25/2022		1,518		73			73		1,592	1,592			
100166055	FULSHEAR	TX		09/06/2024		2,290		(8)			(8)		2,282	2,282			
100152782	HESPERIA	CA		05/22/2024		1,008		(36)			(36)		973	973			
100147359	OAK PARK	IL		05/08/2024		1,251		(63)			(63)		1,189	1,189			
100131783	SHERWOOD	OR		10/06/2023		1,223		(2)			(2)		1,220	1,220			
100137362	MIAMI	FL		12/01/2023		2,704		6			6		2,710	2,710			
100148898	BEECH MOUNTAIN	NC		04/17/2024		946		(60)			(60)		886	886			
100136824	CHICAGO	IL		11/27/2023		910		(44)			(44)		866	866			
100110172	GARFIELD	NJ		06/30/2023		1,388		26			26		1,415	1,415			
100156324	HOUSTON	TX		07/25/2024		7,423		(433)			(433)		6,990	6,990			
100166144	FAWNSKIN	CA		09/09/2024		1,075		(47)			(47)		1,028	1,028			
100147186	WATERBURY	CT		03/28/2024		94		817			817		912	912			
100144399	RIALTO	CA		03/07/2024		1,009		7			7		1,016	1,016			
100117361	SAN LEANDRO	CA		07/20/2023		1,379		1,161			1,161		2,540	2,540			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160379	ROCKLAND	MA		09/06/2024		1,075		(32)			(32)		1,043	1,043			
100116581	PORTLAND	OR		07/20/2023		1,240		2			2		1,242	1,242			
100023683	PORTLAND	OR		09/04/2018		2,434		(95)			(95)		2,339	2,339			
100170901	ANAHEIM	CA		10/11/2024		1,114		(12)			(12)		1,102	1,102			
100176640	NAPLES	FL		11/15/2024		1,231		(76)			(76)		1,154	1,154			
100088239	NEWARK	NJ		10/17/2022		1,102		(64)			(64)		1,038	1,038			
100175911	TEMECULA	CA		11/14/2024		1,157		(59)			(59)		1,098	1,098			
100055914	N HOLLYWOOD	CA		03/26/2021		2,736		(158)			(158)		2,578	2,578			
100172441	PORT ORCHARD	WA		10/23/2024		1,180		(70)			(70)		1,110	1,110			
100137593	LAS VEGAS	NV		12/08/2023		1,048		(66)			(66)		982	982			
100172470	EDGEWATER	FL		10/23/2024		1,433		(110)			(110)		1,323	1,323			
100169615	EL CAJON	CA		09/30/2024		1,132		(46)			(46)		1,086	1,086			
100161310	FUQUAY VARINA	NC		07/25/2024		1,190		(51)			(51)		1,139	1,139			
100180296	ANCHORAGE	AK		11/25/2024		1,229		(43)			(43)		1,185	1,185			
100178280	ELGIN	SC		11/19/2024		2,565		(119)			(119)		2,446	2,446			
100116567	MURRIETA	CA		07/20/2023		931		(29)			(29)		903	903			
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022		1,824		(257)			(257)		1,567	1,567			
100173138	OAK ISLAND	NC		10/30/2024		1,578		(46)			(46)		1,533	1,533			
100130198	SAINT AUGUSTINE	FL		11/15/2023		933		(143)			(143)		790	790			
100131692	METHUEN	MA		10/06/2023		1,686		13			13		1,699	1,699			
100169830	ROSEVILLE	CA		09/30/2024		1,123		(38)			(38)		1,085	1,085			
100155021	TUCKER	GA		07/19/2024		1,046		(120)			(120)		926	926			
100164513	TEMECULA	CA		08/21/2024		1,224		(42)			(42)		1,181	1,181			
100143781	MILTON	DE		02/27/2024		961		(5)			(5)		956	956			
100119886	JOLIET	IL		08/10/2023		890		38			38		928	928			
100136933	HILLSBORO	OR		11/28/2023		1,167		52			52		1,218	1,218			
100129506	PUYALLUP	WA		09/29/2023		1,254		(28)			(28)		1,226	1,226			
100102785	STATEN ISLAND	NY		06/22/2023		63,084		(1,590)			(1,590)		61,494	61,494			
100136230	KENT	WA		11/20/2023		1,005		(5)			(5)		1,000	1,000			
100080237	SAN DIEGO	CA		02/25/2022		1,604		(72)			(72)		1,532	1,532			
100115511	LAS VEGAS	NV		07/17/2023		707		(80)			(80)		627	627			
100169401	SANTA ROSA	CA		09/30/2024		1,250		(50)			(50)		1,200	1,200			
100162788	ELK GROVE	CA		08/12/2024		1,090		(52)			(52)		1,038	1,038			
100134438	YONKERS	NY		10/30/2023		1,117		18			18		1,134	1,134			
100178251	LEOMINSTER	MA		11/19/2024		1,108		12			12		1,120	1,120			
100091030	LOS ANGELES	CA		01/31/2023		1,095		(164)			(164)		931	931			
100156651	ARLINGTON	VA		06/24/2024		1,150		(63)			(63)		1,087	1,087			
100055919	POMPTON LAKES	NJ		03/26/2021		6,184		(301)			(301)		5,882	5,882			
100165454	BAKERSFIELD	CA		08/29/2024		1,183		(44)			(44)		1,139	1,139			
100078639	HARBOR CITY	CA		02/02/2022		5,481		(392)			(392)		5,089	5,089			
100168526	FONTANA	CA		09/25/2024		1,242		(72)			(72)		1,171	1,171			
100115642	FONTANA	CA		07/19/2023		1,554		(64)			(64)		1,490	1,490			
100154619	DOWNEY	CA		06/14/2024		1,185		(46)			(46)		1,139	1,139			
100159490	FOLSOM	CA		07/15/2024		1,233		(34)			(34)		1,199	1,199			
100185564	BRAINTREE	MA		12/20/2024		1,531		(80)			(80)		1,452	1,452			
100174830	ARLINGTON	VA		10/31/2024		1,227		(56)			(56)		1,171	1,171			
100161303	MESA	AZ		07/25/2024		979		(37)			(37)		943	943			
100159884	BOCA RATON	FL		08/16/2024		985		(135)			(135)		850	850			
100091666	PASADENA	MD		01/27/2023		1,090		(63)			(63)		1,027	1,027			
100171740	CANTON	GA		10/17/2024		1,699		116			116		1,816	1,816			
100068093	RANCHO CORDOVA	CA		08/25/2021		5,144		(169)			(169)		4,975	4,975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154765	LOXAHATCHEE	FL		07/19/2024		1,256		(21)			(21)		1,235	1,235			
100156442	ROSEVILLE	CA		06/24/2024		1,094		(68)			(68)		1,026	1,026			
100142740	HAWTHORNE	CA		02/08/2024		1,122		(54)			(54)		1,068	1,068			
100151421	RENTON	WA		05/10/2024		1,212		66			66		1,278	1,278			
100172200	LEAGUE CITY	TX		10/17/2024		1,276		(107)			(107)		1,169	1,169			
100149335	AUSTIN	TX		04/24/2024		1,206		(56)			(56)		1,150	1,150			
100173363	AUSTIN	TX		10/30/2024		1,334		(45)			(45)		1,289	1,289			
100144235	WEST PALM BEACH	FL		03/07/2024		1,315		(8)			(8)		1,307	1,307			
100146721	LOS ANGELES	CA		03/20/2024		2,712		15			15		2,727	2,727			
100147495	MIAMI	FL		04/03/2024		1,155		(49)			(49)		1,106	1,106			
100126284	LITTLE FERRY	NJ		08/30/2023		1,005		(49)			(49)		956	1,059		103	103
100023957	LOS ANGELES	CA		09/10/2018		2,436		(342)			(342)		2,095	2,095			
100078204	BEECH MOUNTAIN	NC		02/10/2022		2,157		(179)			(179)		1,978	1,978			
100063628	JACKSON	NJ		07/01/2021		2,899		6			6		2,905	2,905			
100186304	LAKE ELSINORE	CA		12/30/2024		1,108		(106)			(106)		1,002	1,002			
100165979	CORONADO	CA		09/06/2024		971		(28)			(28)		943	943			
100173385	LAS VEGAS	NV		10/29/2024		1,657		(225)			(225)		1,432	1,432			
100078710	GRAND TERRACE	CA		02/02/2022		2,294		(63)			(63)		2,231	2,231			
100186309	SAN BERNARDINO	CA		12/30/2024		652		(79)			(79)		573	573			
100108980	KALAMA	WA		05/31/2023		1,158		(91)			(91)		1,066	1,066			
100152580	WEST PALM BEACH	FL		05/17/2024		1,035		(43)			(43)		991	991			
100132325	MONROE	NC		11/03/2023		1,998		807			807		2,805	2,805			
100136371	BROKEN BOW	OK		11/20/2023		1,450		54			54		1,504	1,504			
100169224	IRVINGTON	NJ		09/27/2024		1,234		(42)			(42)		1,192	1,192			
100175784	CHICAGO	IL		11/12/2024		1,157		91			91		1,248	1,248			
100180278	LAS VEGAS	NV		11/25/2024		1,246		(4)			(4)		1,242	1,242			
100100810	DAMASCUS	OR		04/28/2023		926		(76)			(76)		850	850			
100148232	CHARLOTTE	NC		04/12/2024		1,224		(73)			(73)		1,152	1,152			
100156277	BRANDON	FL		07/25/2024		909		(111)			(111)		799	799			
100176230	LITCHFIELD PARK	AZ		12/20/2024		1,240		14			14		1,255	1,255			
100133609	MILWAUKEE	WI		10/23/2023		1,154		22			22		1,176	1,176			
100159611	NEWARK	NJ		07/15/2024		1,041		(134)			(134)		907	907			
100141091	ROSELLE	NJ		01/30/2024		1,117		(81)			(81)		1,036	1,036			
100136109	CHICAGO	IL		12/18/2023		2,409		1			1		2,411	2,411			
100137095	LANTANA	TX		11/28/2023		405,076		(1,195)			(1,195)		403,881	403,881			
100139099	MIAMI	FL		12/28/2023		1,114		(39)			(39)		1,074	1,074			
100154633	LAKEWOOD	NJ		07/19/2024		1,241		(57)			(57)		1,184	1,184			
100151706	LOS ANGELES	CA		05/10/2024		871		(17)			(17)		855	855			
100168739	SAVANNAH	GA		09/26/2024		1,029		(146)			(146)		883	883			
100173250	CORAL SPRINGS	FL		10/30/2024		1,377		(31)			(31)		1,346	1,346			
100155875	CAPE CORAL	FL		06/17/2024		1,070		(89)			(89)		982	982			
100185827	MENIFEE	CA		12/26/2024		1,015		(88)			(88)		926	926			
100114759	SEABROOK	NH		07/07/2023		3,563		(124)			(124)		3,439	3,439			
100182199	RENO	NV		12/12/2024		991		(58)			(58)		933	933			
100173440	CASPER	WY		10/29/2024		1,162		(124)			(124)		1,038	1,038			
100185792	NEWBURY	MA		12/26/2024		1,187		(101)			(101)		1,086	1,086			
100168205	TACOMA	WA		09/20/2024		1,344		(22)			(22)		1,322	1,322			
100014492	CLARKSTON	MI		09/27/2017		2,228		1,449			1,449		3,677	3,677			
100137886	ZOLFO SPRINGS	FL		12/08/2023		667		(38)			(38)		630	630			
100156044	COMPTON	CA		06/18/2024		1,084		(107)			(107)		976	976			
100086651	KISSIMMEE	FL		09/30/2022		2,219		(6)			(6)		2,213	2,213			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102415	LA QUINTA	CA		06/07/2023		1,433		26			26		1,459	1,459			
100150216	RESEDA	CA		04/30/2024		1,002		(155)			(155)		847	847			
100133589	ROCKMART	GA		10/23/2023		1,114		28			28		1,142	1,142			
100167411	BOYNTON BEACH	FL		09/16/2024		1,140		(85)			(85)		1,054	1,054			
100168330	LAKESIDE	CA		09/20/2024		1,210		(34)			(34)		1,175	1,175			
100147819	COROLLA	NC		04/08/2024		4,555		(27)			(27)		4,528	4,528			
100091316	KISSIMMEE	FL		01/13/2023		752		(71)			(71)		681	681			
100134814	COMPTON	CA		10/30/2023		1,049		(63)			(63)		986	986			
100116710	DAUPHIN ISLAND	AL		07/20/2023		1,470		1,530			1,530		3,000	3,000			
100091311	ATLANTA	GA		01/13/2023		(1,509)		1,787			1,787		277	277			
100110500	SUWANEE	GA		06/30/2023		1,306							1,306	1,306			
100158731	GLENDALE	AZ		07/10/2024		1,105		(48)			(48)		1,057	1,057			
100111426	STEVENSON RANCH	CA		06/29/2023		1,327		(162)			(162)		1,165	1,165			
3340081795	STATEN ISLAND	NY		09/18/2024		77,266							77,266	77,266			
100054939	PLEASANT HILL	CA		03/23/2021		2,176		(47)			(47)		2,129	2,129			
100169814	DEXTER	MI		09/30/2024		1,216		(74)			(74)		1,143	1,143			
100102029	BEAUMONT	CA		04/14/2023		860		(78)			(78)		782	782			
100079861	BALDWIN	MD		04/25/2022		5,581		(28)			(28)		5,553	5,553			
100180036	OCEAN VIEW	DE		11/25/2024		1,249		(25)			(25)		1,224	1,224			
100149036	MIAMI	FL		04/19/2024		765		(123)			(123)		642	642			
100142514	BOUND BROOK	NJ		02/08/2024		1,140		(46)			(46)		1,093	1,093			
100154799	SAN JOSE	CA		07/19/2024		1,093		(170)			(170)		923	923			
100141928	LAS VEGAS	NV		03/27/2024		921		(63)			(63)		859	859			
100172861	PERRIS	CA		10/25/2024		1,193		(38)			(38)		1,155	1,155			
100146851	DELAPLANE	VA		03/21/2024		1,150		(7)			(7)		1,143	1,143			
100181923	LIBERTY HILL	TX		12/12/2024		2,271		43			43		2,314	2,314			
100186572	WESLEY CHAPEL	FL		12/30/2024		1,254		157			157		1,412	1,412			
100179522	MIAMI	FL		11/21/2024		1,257		(26)			(26)		1,231	1,231			
100110715	MIAMI	FL		08/11/2023		1,134		(84)			(84)		1,050	1,050			
100102913	LONG BEACH	WA		06/22/2023		1,133		(198)			(198)		935	935			
100011726	MONTAUK	NY		03/08/2017		1,480		1,200			1,200		2,679	2,679			
100065663	TAUNTON	MA		07/28/2021		2,443		(182)			(182)		2,261	2,261			
100167449	PORT SAINT LUCIE	FL		09/16/2024		1,232		(105)			(105)		1,127	1,127			
100142395	SALINAS	CA		02/02/2024		481		(67)			(67)		414	414			
100166194	MILTON	GA		09/09/2024		1,075		(67)			(67)		1,008	1,008			
100166461	MIDLOTHIAN	TX		10/31/2024		1,248		(111)			(111)		1,137	1,137			
100080894	INDIO	CA		03/10/2022		2,610		(374)			(374)		2,236	2,236			
100160860	REEDVILLE	VA		07/24/2024		1,042		(104)			(104)		938	938			
100166234	WASHINGTON	UT		09/09/2024		1,334		8			8		1,342	1,342			
100164711	RIALTO	CA		08/23/2024		963		(130)			(130)		833	833			
100152669	LEHI	UT		05/17/2024		1,170		2			2		1,172	1,172			
100110451	POWELL	OH		06/30/2023		1,212		(62)			(62)		1,151	1,151			
100079216	STATEN ISLAND	NY		02/24/2022		2,308		(117)			(117)		2,191	2,191			
100091403	MESA	AZ		02/22/2023		3,038		(73)			(73)		2,965	2,965			
100168268	SANTA BARBARA	CA		09/20/2024		1,212		(30)			(30)		1,182	1,182			
100140672	COCOA	FL		02/08/2024		1,114		(23)			(23)		1,091	1,091			
100118948	CEDAR HILL	TX		07/27/2023		1,241		(47)			(47)		1,193	1,193			
100032045	OAKLAND	CA		03/29/2019		3,375		119			119		3,494	3,494			
100078734	WILDOMAR	CA		02/25/2022		2,329		(225)			(225)		2,104	2,104			
100160382	AUSTIN	TX		09/06/2024		1,112		(49)			(49)		1,064	1,064			
100079745	RIALTO	CA		04/08/2022		1,513		110			110		1,623	1,623			

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100160365	FAIRFAX	VA		09/06/2024		1,287		(117)			(117)		1,171	1,171			
100128292	ODESSA	FL		09/14/2023		1,201		(55)			(55)		1,147	1,147			
100108148	ANTIOCH	CA		05/24/2023		2,404		(41)			(41)		2,362	2,362			
100151324	LEHI	UT		05/10/2024		1,096		(57)			(57)		1,039	1,039			
100100356	SAN FRANCISCO	CA		04/27/2023		1,508		328			328		1,835	1,951		116	116
100146659	WESTBROOK	ME		03/20/2024		3,180		(64)			(64)		3,116	3,116			
100167466	BOSTON	MA		09/16/2024		1,060		(116)			(116)		944	944			
100182046	RIALTO	CA		12/12/2024		2,246		(37)			(37)		2,209	2,209			
100082340	HERRIMAN	UT		04/14/2022		78		(17)			(17)		61	61			
100100897	LENEXA	KS		04/28/2023		1,949		144			144		2,093	2,093			
100080369	GARDEN GROVE	CA		02/28/2022		3,021		(108)			(108)		2,913	2,913			
100147067	GLACIER	WA		03/27/2024		1,225		17			17		1,242	1,242			
100044475	FREMONT	CA		11/19/2020		2,186		(401)			(401)		1,785	1,785			
100158497	MADISON	NJ		07/10/2024		1,200		(106)			(106)		1,094	1,094			
100151414	MOREHEAD CITY	NC		05/10/2024		1,131		(70)			(70)		1,060	1,060			
100144444	ORLANDO	FL		04/26/2024		1,152		(129)			(129)		1,024	1,024			
100169127	FAYETTEVILLE	AR		09/27/2024		3,963		(105)			(105)		3,857	3,857			
100171453	NAGS HEAD	NC		10/16/2024		812		(85)			(85)		727	727			
100159912	MIAMI	FL		08/16/2024		1,040		(127)			(127)		913	913			
100167612	TEMECULA	CA		09/19/2024		1,568		(88)			(88)		1,480	1,480			
100109219	DENVER	CO		07/21/2023		1,125		(72)			(72)		1,052	1,052			
100100206	IRVINGTON	NJ		03/17/2023		1,146		(52)			(52)		1,094	1,094			
100171219	FRESNO	CA		10/16/2024		1,351		(161)			(161)		1,190	1,190			
100168519	PERRIS	CA		09/25/2024		1,209		(84)			(84)		1,125	1,125			
100137197	LOS ANGELES	CA		11/28/2023		730		(25)			(25)		705	705			
100079726	TUJUNGA	CA		04/08/2022		2,318		265			265		2,582	2,582			
100143872	BIG BEAR LAKE	CA		03/06/2024		2,724		(173)			(173)		2,550	2,550			
100181937	HYANNIS	MA		12/12/2024		1,233		44			44		1,277	1,277			
100107825	MANSFIELD	TX		05/19/2023		785		(33)			(33)		753	753			
100088882	YUKON	OK		11/15/2022		1,055							1,055	1,055			
100133585	BAYONNE	NJ		10/23/2023		1,265		98			98		1,363	1,363			
100170033	SACRAMENTO	CA		11/08/2024		1,152		(142)			(142)		1,011	1,011			
100174271	HENDERSON	NV		10/31/2024		1,389		33			33		1,422	1,422			
100139592	YUCAIPA	CA		12/28/2023		1,060		(35)			(35)		1,025	1,025			
100160162	PITTSBURGH	PA		07/17/2024		1,096		(71)			(71)		1,025	1,025			
100156497	NEWARK	NJ		06/24/2024		1,505		50			50		1,555	1,555			
100163273	NASHVILLE	TN		08/13/2024		1,182		(34)			(34)		1,148	1,148			
100089230	FRESNO	CA		01/26/2023		1,132		111			111		1,243	1,243			
100137692	COVINGTON	WA		12/08/2023		1,166		(42)			(42)		1,124	1,124			
100179511	PORT ORCHARD	WA		11/21/2024		1,279		(30)			(30)		1,250	1,250			
100114814	KISSIMMEE	FL		07/10/2023		12,737		110			110		12,847	12,847			
100136734	NEWARK	NJ		11/27/2023		913		(24)			(24)		889	889			
100065297	JURUPA VALLEY	CA		07/28/2021		5,968		(309)			(309)		5,658	5,658			
100146719	NEWARK	NJ		03/20/2024		1,055		(95)			(95)		959	959			
100045775	LIVERMORE	CA		11/25/2020		2,063		119			119		2,181	2,181			
100119666	REDLANDS	CA		08/08/2023		1,030		(42)			(42)		987	987			
100167817	LINDEN	NJ		09/19/2024		1,046		(75)			(75)		971	971			
100180570	PALMDALE	CA		11/26/2024		991		(126)			(126)		865	865			
100153969	CARSON	CA		06/05/2024		1,203		(44)			(44)		1,160	1,160			
100156206	KAPAA	HI		06/20/2024		1,100		(148)			(148)		952	952			
100091993	YONKERS	NY		02/09/2023		1,161		(52)			(52)		1,109	1,109			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127960	COCONUT CREEK	FL		09/08/2023		5,295		338			338		5,633	5,633			
100114735	DEER PARK	NY		07/07/2023		2,109		(68)			(68)		2,042	2,042			
100172165	VENICE	FL		10/17/2024		1,299		(95)			(95)		1,204	1,204			
100108060	MISSOURI CITY	TX		05/24/2023		824		(88)			(88)		736	736			
100149999	LOS ANGELES (NORTHRIDGE AREA)	CA		06/07/2024		1,111		(94)			(94)		1,018	1,018			
100055013	POUGHKEEPSIE	NY		03/23/2021		1,045		(77)			(77)		968	968			
100071903	HOLLYWOOD	FL		01/21/2022		273		(173)			(173)		100	100			
100166276	AUSTIN	TX		09/09/2024		1,218		(67)			(67)		1,151	1,151			
100149530	REDMOND	OR		04/26/2024		1,297		(31)			(31)		1,265	1,265			
100115697	BROADLANDS	VA		07/20/2023		1,375		26			26		1,401	1,401			
100100915	FREEHOLD	NJ		04/28/2023		1,524		194			194		1,718	1,718			
100119240	CLARKSVILLE	TN		07/31/2023		1,204		(26)			(26)		1,178	1,178			
100179344	SMYRNA	TN		12/27/2024		1,070		(69)			(69)		1,000	1,000			
100179599	ROHNERT PARK	CA		11/21/2024		790		(59)			(59)		731	731			
100173354	JANESVILLE	WI		10/30/2024		1,067		(81)			(81)		986	986			
100186209	SNELLVILLE	GA		12/27/2024		966		(34)			(34)		932	932			
100186718	FRESNO	CA		12/31/2024		1,008		(143)			(143)		865	865			
100136008	LAS CRUCES	NM		11/16/2023		102,378		(32)			(32)		102,345	102,345			
100157803	MARIETTA	GA		08/01/2024		1,009		(82)			(82)		927	927			
100134460	PEACHTREE CORNERS	GA		10/30/2023		903		(63)			(63)		840	840			
100081398	OREM	UT		03/18/2022		2,407		109			109		2,516	2,516			
100065412	LAKEWOOD	WA		07/28/2021		4,260		(68)			(68)		4,193	4,193			
100141261	STERLING	VA		01/30/2024		733		(56)			(56)		676	676			
100160185	TWAIN HARTE	CA		07/18/2024		999		(81)			(81)		918	918			
100143152	NORTH LAS VEGAS	NV		02/16/2024		1,200		(21)			(21)		1,179	1,179			
100174285	SPAVINAW	OK		10/31/2024		1,624		(78)			(78)		1,547	1,547			
100164977	MIAMI	FL		08/28/2024		987		(85)			(85)		903	903			
100154991	CLIFTON PARK	NY		07/19/2024		1,203		(94)			(94)		1,109	1,109			
100114832	NORTH FORT MYERS	FL		07/10/2023		406		18			18		424	424			
100181230	RIVERSIDE	CA		12/06/2024		1,408		(81)			(81)		1,327	1,327			
100165060	EDISON	NJ		08/28/2024		(252)		1,214			1,214		962	962			
100149921	SAN BERNARDINO	CA		04/29/2024		1,145		10			10		1,156	1,156			
100115913	SACRAMENTO	CA		07/20/2023		1,279		(56)			(56)		1,222	1,222			
100151418	FORT WORTH	TX		05/10/2024		1,157		(66)			(66)		1,092	1,092			
100169684	NEW YORK	NY		09/30/2024		1,494		(132)			(132)		1,362	1,362			
100120139	BOTHELL	WA		08/11/2023		1,430		74			74		1,504	1,504			
100127559	LAS VEGAS	NV		09/08/2023		1,216		12			12		1,228	1,228			
100154593	GLENDALE	CA		06/14/2024		1,150		(89)			(89)		1,061	1,061			
100148206	JACKSONVILLE	OR		04/12/2024		1,124		(64)			(64)		1,060	1,060			
100162261	EAGLE POINT	OR		09/06/2024		960		(46)			(46)		914	914			
100128781	VISALIA	CA		09/21/2023		1,106		(48)			(48)		1,059	1,059			
100156121	STATEN ISLAND	NY		06/18/2024		1,028		(115)			(115)		913	913			
100027069	ALISO VIEJO	CA		09/26/2018		1,839		385			385		2,224	2,224			
100078706	HACIENDA HEIGHTS	CA		02/02/2022		2,394		(14)			(14)		2,381	2,381			
100137158	KNOXVILLE	TN		11/28/2023		866		(40)			(40)		827	827			
100160569	OCEANSIDE	CA		07/19/2024		859		(132)			(132)		727	727			
100103267	KISSIMMEE	FL		04/27/2023		1,028		(88)			(88)		939	939			
100159827	SUMMERVILLE	SC		07/17/2024		2,401		(89)			(89)		2,313	2,313			
100136314	EDGEWATER	FL		11/20/2023		5,912		80			80		5,993	5,993			
100176682	HOLLYWOOD	FL		11/15/2024		1,298		(8)			(8)		1,291	1,291			
100142767	FOLSOM	CA		02/08/2024		1,150		(72)			(72)		1,079	1,079			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102486	HIGHLAND	CA		06/07/2023		567		(31)			(31)		536	536			
100161063	TAMPA	FL		07/24/2024		6,426		(350)			(350)		6,076	6,076			
100120547	LOS ANGELES	CA		08/18/2023		25,049		(690)			(690)		24,359	24,359			
100076357	MOCLIPS	WA		01/07/2022		2,511		(137)			(137)		2,374	2,374			
100137834	ASHBURN	VA		12/08/2023		11,922		(135)			(135)		11,787	11,787			
4010078416	MARGATE	FL		07/26/2024		1,122		(97)			(97)		1,025	1,025			
100142481	ATLANTA	GA		03/08/2024		899		(117)			(117)		782	782			
100070512	VENTNOR CITY	NJ		09/23/2021		2,487		(168)			(168)		2,319	2,319			
100174873	CUTLER BAY	FL		10/31/2024		867		(174)			(174)		694	694			
100134950	TAMPA	FL		10/30/2023		1,009		(25)			(25)		984	984			
100071983	WINTER GARDEN	FL		10/29/2021		2,398		(208)			(208)		2,189	2,189			
100139978	FORT WORTH	TX		01/09/2024		1,036		(75)			(75)		961	961			
100139253	LA PUENTE	CA		12/28/2023		1,014		(77)			(77)		937	937			
100116743	ORLANDO	FL		07/20/2023		1,564		619			619		2,183	2,183			
100164607	ROSEVILLE	CA		08/21/2024		1,232		(125)			(125)		1,107	1,107			
100116726	SYLMAR	CA		07/20/2023		1,545		1,225			1,225		2,771	2,771			
100140772	THE VILLAGES	FL		01/22/2024		876		(76)			(76)		801	801			
100185946	HESPERIA	CA		12/26/2024		703		(109)			(109)		594	594			
100186332	NEW RIVER	AZ		12/30/2024		1,068		(70)			(70)		998	998			
100173916	CAPE MAY	NJ		10/31/2024		1,212		(24)			(24)		1,187	1,187			
100057713	BOISE	ID		06/30/2021		2,564		(161)			(161)		2,403	2,403			
100162042	MIAMI	FL		07/31/2024		1,047		(130)			(130)		917	917			
100120068	DAYTONA BEACH SHORES	FL		08/11/2023		1,145		5			5		1,150	1,150			
100166191	BOKEELIA	FL		09/09/2024		1,079		(82)			(82)		997	997			
100167764	AVE MARIA	FL		09/19/2024		1,151		(47)			(47)		1,104	1,104			
100165229	BALTIMORE	MD		08/29/2024		943		(66)			(66)		877	877			
100134056	ELIZABETH	NJ		10/25/2023		1,092		(66)			(66)		1,026	1,026			
100026764	BALDWIN PARK	CA		09/26/2018		1,244		151			151		1,395	1,395			
100141654	ELKRIDGE	MD		01/30/2024		1,023		(34)			(34)		990	990			
100152909	BELLFLOWER	CA		05/22/2024		1,215		(23)			(23)		1,192	1,192			
100090873	NORWALK	CA		01/31/2023		2,169		88			88		2,257	2,257			
100120347	HOLLYWOOD	FL		08/18/2023		1,221		(40)			(40)		1,181	1,181			
100169214	MASTIC BEACH	NY		09/27/2024		1,366		(66)			(66)		1,300	1,300			
100165991	BURLINGTON	NJ		09/06/2024		1,171		(77)			(77)		1,094	1,094			
100117711	PALMDALE AREA	CA		07/20/2023		1,321		60			60		1,380	1,380			
100165305	WOODBRIDGE	VA		08/29/2024		858		(37)			(37)		821	821			
100158633	ROSEVILLE	CA		07/10/2024		1,108		(64)			(64)		1,044	1,044			
100132145	PORTLAND	OR		10/13/2023		2,883		(3)			(3)		2,880	2,880			
100031486	IRVINE	CA		03/29/2019		1,795		337			337		2,131	2,131			
100166148	NAPLES	FL		09/09/2024		7,463		(264)			(264)		7,199	7,199			
100103557	LAKEWOOD	CA		05/08/2023		347		(4)			(4)		343	343			
100108134	INDIO	CA		05/24/2023		688		28			28		717	717			
100143766	FOLSOM	CA		04/05/2024		1,180		19			19		1,200	1,200			
100148328	SEVIERVILLE	TN		04/12/2024		1,238		(52)			(52)		1,186	1,186			
100179384	STOCKTON	CA		12/27/2024		951		(136)			(136)		815	815			
100185953	SAN JUAN CAPISTRANO	CA		12/26/2024		720		(111)			(111)		609	609			
100065839	SANTA ROSA	CA		07/23/2021		2,567		(229)			(229)		2,338	2,338			
100168740	GARNER	NC		09/26/2024		5,274		(398)			(398)		4,875	4,875			
100079777	LONG BEACH	CA		04/08/2022		1,266		(373)			(373)		893	893			
100078674	SAN BERNARDINO	CA		02/02/2022		3,927		(223)			(223)		3,704	3,704			
100114641	HENDERSON	NV		06/29/2023		45,193		(452)			(452)		44,742	44,742			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090900	CASTAIC	CA		01/31/2023		1,400		131			131		1,531	1,531			
100161871	LAS VEGAS	NV		07/31/2024		4,297		(64)			(64)		4,234	4,234			
100135952	RIVERSIDE	CA		11/15/2023		590		(50)			(50)		540	540			
100116161	RIDGEFIELD	NJ		07/20/2023		1,487		636			636		2,124	2,124			
100169445	ROHNERT PARK	CA		09/30/2024		1,333		(66)			(66)		1,267	1,267			
100101786	NEWARK	NJ		03/31/2023		1,025		(49)			(49)		976	976			
100102350	KISSIMMEE	FL		06/07/2023		1,419		(49)			(49)		1,370	1,370			
100118780	MIAMI	FL		07/25/2023		1,199		(78)			(78)		1,121	1,121			
100149910	CARMICHAEL	CA		04/29/2024		1,486		(37)			(37)		1,450	1,450			
100132310	INDIO	CA		10/13/2023		1,230		48			48		1,278	1,278			
100173320	NORTH SALT LAKE	UT		10/30/2024		1,029		(102)			(102)		927	927			
100179636	WESTERLY	RI		11/21/2024		1,077		(66)			(66)		1,011	1,011			
100090764	BOCA RATON	FL		02/28/2023		1,177		(12)			(12)		1,165	1,165			
100179643	LACEY	WA		11/21/2024		1,405		(80)			(80)		1,325	1,325			
100010905	FLETCHER	NC		12/23/2016		1,268		693			693		1,961	1,961			
100100772	SUMMERVILLE	SC		04/28/2023		1,457		54			54		1,512	1,512			
100130333	GREAT BARRINGTON	MA		09/28/2023		3,717		85			85		3,802	3,802			
100055573	PALMDALE	CA		03/23/2021		1,497		(267)			(267)		1,230	1,230			
100166376	BRIER	WA		10/24/2024		2,170		(278)			(278)		1,892	1,892			
100045745	EVANSTON	IL		11/25/2020		3,064		(288)			(288)		2,776	2,776			
100088952	AVENTURA	FL		11/15/2022		762		(5)			(5)		757	757			
100154795	LOMPOC	CA		07/19/2024		1,377		(97)			(97)		1,280	1,280			
100166215	MURRIETA	CA		09/09/2024		1,362		98			98		1,460	1,460			
100149179	LAS VEGAS	NV		04/22/2024		987		20			20		1,007	1,007			
100165015	UNION	NJ		08/28/2024		1,006		(75)			(75)		932	932			
100152716	LITTLE ELM	TX		05/17/2024		1,176		21			21		1,197	1,197			
100169136	MESA	AZ		09/27/2024		1,192		(58)			(58)		1,134	1,134			
100148122	CORONA	CA		04/10/2024		1,348		(84)			(84)		1,264	1,264			
100109081	WEST SACRAMENTO	CA		06/05/2023		1,673		(53)			(53)		1,620	1,620			
100140053	ALBUQUERQUE	NM		01/09/2024		3,701		(83)			(83)		3,618	3,618			
100165618	BRADLEY	CA		10/04/2024		4,474		(220)			(220)		4,254	4,254			
100182122	CLEARWATER	FL		12/12/2024		1,282							1,282	1,282			
100131659	BEND	OR		10/06/2023		1,249		29			29		1,278	1,278			
100126435	PATERSON	NJ		08/30/2023		993		(37)			(37)		956	956			
100134833	NAPLES	FL		10/30/2023		283		871			871		1,154	1,154			
100149295	COLLEGE STATION	TX		04/24/2024		1,135		(89)			(89)		1,046	1,046			
100109371	ANCHORAGE	AK		06/12/2023		1,332		(46)			(46)		1,286	1,286			
100185954	PHOENIX	AZ		12/26/2024		881		(99)			(99)		782	782			
100161492	FORT MYERS BEACH	FL		07/30/2024		11,529		(365)			(365)		11,164	11,164			
100141595	WORCESTER	MA		01/30/2024		902		(67)			(67)		835	835			
100151459	MANCHESTER	NH		05/10/2024		1,125		(58)			(58)		1,068	1,068			
100102798	HOUSTON	TX		06/22/2023		4,360		(181)			(181)		4,179	4,179			
100143016	JAMAICA	NY		02/12/2024		873		(111)			(111)		761	761			
100171117	TUCSON	AZ		11/22/2024		8,255		(255)			(255)		8,000	8,000			
100173449	GLEN ALLEN	VA		10/29/2024		903		(187)			(187)		716	716			
100141300	BELLAIRE	TX		01/30/2024		911		(127)			(127)		783	783			
100173946	ANNAPOLIS	MD		10/31/2024		728		(108)			(108)		619	619			
100179409	YAKIMA	WA		12/27/2024		1,074		(85)			(85)		989	989			
100186354	WOODLAND	CA		12/30/2024		1,492		(59)			(59)		1,432	1,432			
100103539	BROCKTON	MA		05/08/2023		1,124		26			26		1,150	1,150			
100159056	BOISE	ID		08/15/2024		1,094		(146)			(146)		949	949			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162783	BELLAIRE	TX		08/12/2024		1,072		(67)			(67)		1,005	1,005			
100148616	CHANDLER	AZ		04/12/2024		1,472		225			225		1,697	1,697			
100169858	MENIFEE	CA		09/30/2024		1,373		201			201		1,574	1,574			
100151569	NEPTUNE BEACH	FL		05/10/2024		1,091		(62)			(62)		1,028	1,028			
100150155	COACHELLA	CA		04/30/2024		858		(110)			(110)		748	748			
100158431	HOOKSETT	NH		07/10/2024		920		(92)			(92)		828	828			
100099911	PORTLAND	OR		03/28/2023		780		(73)			(73)		706	706			
100117790	ALAMEDA	CA		07/20/2023		828		368			368		1,196	1,196			
100138225	DALLAS	TX		12/14/2023		29,059		(243)			(243)		28,816	28,816			
100079279	SALEM	MA		02/28/2022		1,948		(158)			(158)		1,790	1,790			
100149191	SALT LAKE CITY	UT		04/22/2024		1,183		(88)			(88)		1,096	1,096			
100117554	JURUPA VALLEY	CA		07/20/2023		2,077		112			112		2,190	2,190			
100103747	MARINA DEL REY	CA		05/08/2023		1,106		(70)			(70)		1,036	1,036			
100129472	WASHINGTON	DC		09/29/2023		1,529		(35)			(35)		1,494	1,494			
100100397	CHESTER SPRINGS	PA		04/27/2023		1,968		492			492		2,460	2,460			
100119159	FONTANA	CA		07/31/2023		1,390		194			194		1,583	1,583			
100168793	CAMARILLO	CA		09/26/2024		803		(47)			(47)		756	756			
100100476	STATEN ISLAND	NY		04/27/2023		1,508		1,102			1,102		2,611	2,611			
100160468	MIAMI	FL		07/19/2024		1,202		18			18		1,220	1,220			
100135263	PALM DESERT	CA		11/08/2023		1,119		40			40		1,159	1,159			
100147679	ROCKVILLE	MD		04/04/2024		2,472		(61)			(61)		2,411	2,411			
100145782	SEABECK	WA		05/08/2024		1,172		(69)			(69)		1,103	1,103			
100129620	DAVENPORT	FL		09/29/2023		1,132		(5)			(5)		1,128	1,128			
100081308	BELLINGHAM	WA		03/18/2022		2,129		72			72		2,201	2,201			
100143000	HOLTSVILLE	NY		02/12/2024		1,082		(90)			(90)		992	992			
100090230	TAMPA	FL		01/13/2023		663		(75)			(75)		587	587			
100165666	HOUSTON	TX		10/04/2024		813		(117)			(117)		696	696			
100173475	OCEAN ISLE BEACH	NC		10/29/2024		1,509		(149)			(149)		1,360	1,360			
100102419	MIAMI LAKES	FL		06/07/2023		1,114		(121)			(121)		992	992			
100166336	PROSPECT	KY		10/24/2024		2,388		(125)			(125)		2,264	2,264			
100081474	LOS ANGELES	CA		03/18/2022		2,540		256			256		2,796	2,796			
100065355	LAWRENCE	MA		07/28/2021		2,418		(183)			(183)		2,235	2,235			
100079954	COMMERCE CITY	CO		04/25/2022		2,417		(145)			(145)		2,272	2,272			
100180427	RIVERTON	UT		11/25/2024		1,315		39			39		1,354	1,354			
100164878	LAS VEGAS	NV		08/26/2024		1,137		(63)			(63)		1,074	1,074			
100182356	ROSEVILLE	CA		12/12/2024		1,198		20			20		1,219	1,219			
100155226	OCOEE	FL		07/19/2024		1,063		(134)			(134)		929	929			
100137598	HIALEAH	FL		12/08/2023		1,819		(17)			(17)		1,802	1,802			
100141484	LITTLEROCK	CA		01/30/2024		840		(59)			(59)		781	781			
100101814	PERTH AMBOY	NJ		03/31/2023		985		(53)			(53)		932	932			
100074482	OCEANO	CA		12/14/2021		1,250		12			12		1,261	1,261			
100148478	ESTERO	FL		04/12/2024		1,149		(92)			(92)		1,057	1,057			
100157769	BIG PINE KEY	FL		08/01/2024		1,140		12			12		1,153	1,153			
100174325	LEHI	UT		10/31/2024		1,113		(58)			(58)		1,055	1,055			
100136515	KAILUA KONA	HI		11/20/2023		1,072		18			18		1,090	1,090			
100121022	BIG BEAR CITY	CA		08/30/2023		2,160		62			62		2,222	2,222			
100100162	HOLLISTER	CA		03/17/2023		4,719		(3,718)			(3,718)		1,001	1,001			
100114856	WENONAH	NJ		07/10/2023		1,220		19			19		1,239	1,239			
100166990	HEBER	UT		09/13/2024		1,034		(16)			(16)		1,018	1,018			
100089963	NEWARK	NJ		01/26/2023		1,028		(61)			(61)		967	967			
100071925	ORANGE	CA		01/21/2022		1,621		(191)			(191)		1,430	1,430			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076098	LAKEWOOD	WA		01/07/2022		2,592		(58)			(58)		2,534	2,534			
100149476	DENVER	CO		04/24/2024		1,228		(70)			(70)		1,158	1,158			
100171512	LAS VEGAS	NV		10/16/2024		1,327		(52)			(52)		1,275	1,275			
100173161	CHAPEL HILL	NC		10/30/2024		1,366		(42)			(42)		1,324	1,324			
100160210	MCGAHEYSVILLE	VA		07/18/2024		1,070		(56)			(56)		1,014	1,014			
100090860	MIAMI	FL		01/06/2023		6,978		404			404		7,383	7,383			
100108377	BROOKLYN	NY		05/25/2023		1,448		(65)			(65)		1,383	1,383			
100134956	FULLERTON	CA		10/30/2023		2,789		24			24		2,813	2,813			
100162782	LAS VEGAS	NV		08/12/2024		1,077		(77)			(77)		999	999			
100100352	STATEN ISLAND	NY		04/27/2023		1,575		351			351		1,927	1,927			
100175459	FRANKLIN	WI		12/23/2024		1,062		(92)			(92)		970	970			
100116131	SAN FRANCISCO	CA		07/20/2023		4,622		3,674			3,674		8,297	8,297			
100172211	BROCKTON	MA		10/17/2024		414		(23)			(23)		391	391			
100149291	PORT ARANSAS	TX		04/24/2024		1,113		(95)			(95)		1,019	1,019			
100163990	CALVERTON	NY		08/21/2024		1,118		(173)			(173)		945	945			
100148675	MARIETTA	GA		04/16/2024		978		(44)			(44)		935	935			
100115949	WALLINGTON	NJ		07/20/2023		1,446		(24)			(24)		1,422	1,422			
100140737	PORT SAINT LUCIE	FL		01/22/2024		971		(64)			(64)		907	907			
100158688	HOWELL	NJ		07/10/2024		1,078		(69)			(69)		1,009	1,009			
100182482	PRESCOTT	AZ		12/12/2024		1,131		(59)			(59)		1,071	1,071			
100167637	ANTIOCH	CA		09/19/2024		1,532		(268)			(268)		1,264	1,264			
100114697	GREELEY	CO		06/29/2023		943		(104)			(104)		839	839			
100165325	LOS ANGELES	CA		08/29/2024		955		(172)			(172)		782	782			
100074107	LONG BEACH	CA		12/09/2021		2,392		(264)			(264)		2,128	2,128			
100146971	BAKERSFIELD	CA		03/26/2024		2,023		(9)			(9)		2,014	2,014			
100127700	PRESCOTT	AZ		09/08/2023		7,691		(230)			(230)		7,461	7,461			
100137295	LEOLA	PA		12/01/2023		883		(46)			(46)		837	837			
100135590	MUKILTEO	WA		11/09/2023		128,585		191			191		128,776	128,776			
100148268	PEMBROKE PINES	FL		04/12/2024		52,160		(871)			(871)		51,289	51,289			
100152424	CAPE CORAL	FL		05/17/2024		1,089		(65)			(65)		1,024	1,024			
100108286	ONTARIO	CA		05/24/2023		1,734		(121)			(121)		1,613	1,613			
100132329	MANTECA	CA		11/03/2023		910		509			509		1,419	1,419			
100119323	WASHINGTON	UT		07/31/2023		1,133		11			11		1,144	1,144			
100157632	PLAINFIELD	NJ		06/28/2024		1,099		13			13		1,112	1,112			
100152711	ERIE	CO		05/17/2024		1,293		441			441		1,734	1,734			
100176186	PILOT POINT	TX		12/20/2024		629		(118)			(118)		511	511			
100167443	RIVERBANK	CA		09/16/2024		1,204		(44)			(44)		1,159	1,159			
100044126	SANTA ROSA	CA		08/19/2020		1,957		(401)			(401)		1,557	1,557			
100157812	GALVESTON	TX		08/01/2024		1,050		(122)			(122)		929	929			
100148673	WEATHERFORD	TX		04/16/2024		951		(101)			(101)		850	850			
100172724	MAMMOTH LAKES	CA		11/21/2024		1,097		(150)			(150)		947	947			
100171366	IDAHO FALLS	ID		10/16/2024		1,174		(93)			(93)		1,081	1,081			
100166123	WASHINGTON	UT		09/09/2024		1,269		13			13		1,281	1,281			
100081289	VIRGINIA BEACH	VA		03/18/2022		2,271		65			65		2,336	2,336			
100159632	FREMONT	CA		08/23/2024		1,052		(17)			(17)		1,035	1,035			
100141578	LOS ANGELES	CA		01/30/2024		1,070		(146)			(146)		924	924			
100168707	MORENO VALLEY	CA		09/25/2024		1,006		(171)			(171)		835	835			
100154175	COLORADO SPRINGS	CO		07/11/2024		743		(56)			(56)		687	687			
100091587	SILVER SPRING	MD		03/07/2023		657		(51)			(51)		606	606			
100161856	BAY SHORE	NY		07/31/2024		929		(84)			(84)		844	844			
100019589	CERRITOS	CA		07/26/2018		2,624		(37)			(37)		2,587	2,587			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172694	SAN ANTONIO	TX		11/21/2024		1,182		(48)			(48)		1,135	1,135			
100115746	SAVAGE	MN		07/20/2023		1,151		(45)			(45)		1,107	1,107			
100185454	MURRIETA	CA		12/20/2024		1,334		158			158		1,491	1,491			
100115822	COLUMBUS	OH		07/20/2023		1,306		(16)			(16)		1,290	1,290			
100157895	MILLVILLE	DE		07/09/2024		982		(60)			(60)		922	922			
100049761	PATERSON	NJ		11/20/2020		1,485		289			289		1,774	1,774			
100149493	RANCHO CORDOVA	CA		04/24/2024		1,618		(127)			(127)		1,491	1,491			
100091295	MAPLE VALLEY	WA		01/31/2023		681		(31)			(31)		650	650			
100016446	OAKLAND	CA		04/05/2018		2,684		37			37		2,721	2,721			
100115236	HAVERSTRAW	NY		07/17/2023		1,130		(54)			(54)		1,076	1,076			
100099659	PHOENIX	AZ		04/06/2023		1,097		(17)			(17)		1,080	1,080			
100079779	MURRIETA	CA		04/25/2022		1,278		(130)			(130)		1,148	1,148			
100174155	HAMPSTEAD	NC		10/31/2024		1,047		(117)			(117)		929	929			
100143452	SALINAS	CA		02/16/2024		1,913		(38)			(38)		1,876	1,876			
100140259	NEWPORT	OR		01/18/2024		939		(76)			(76)		863	863			
100153828	MOUNT LAUREL	NJ		07/10/2024		890		(86)			(86)		804	804			
100136318	TAMPA	FL		11/20/2023		1,049		(4)			(4)		1,045	1,045			
100150881	NAGS HEAD	NC		05/08/2024		1,462		(107)			(107)		1,355	1,355			
100117805	ROWLAND HEIGHTS	CA		07/20/2023		(184)		1,522			1,522		1,339	1,339			
100175656	SAN MARCOS	CA		11/12/2024		883		(40)			(40)		843	843			
100140980	PORT SAINT LUCIE	FL		03/28/2024		664		(73)			(73)		591	591			
100134442	NEW YORK	NY		10/30/2023		766		(3)			(3)		762	762			
100091602	SAN JACINTO	CA		03/07/2023		775		(55)			(55)		720	720			
100147430	BROOKLYN	NY		04/03/2024		1,033		(47)			(47)		986	986			
100129375	FRUITA	CO		09/26/2023		1,102							1,102	1,102			
100079591	CHULA VISTA	CA		04/08/2022		1,435		(141)			(141)		1,294	1,294			
100168553	BRIAN HEAD	UT		09/25/2024		1,263		(62)			(62)		1,201	1,201			
100127679	ACWORTH	GA		09/08/2023		965		(76)			(76)		890	890			
100081356	LATHROP	CA		03/18/2022		2,406		147			147		2,553	2,553			
100081264	LATHROP	CA		03/18/2022		2,406		147			147		2,553	2,553			
100149362	PHOENIX	AZ		04/24/2024		1,144		(63)			(63)		1,081	1,081			
100168163	SOUTH PLAINFIELD	NJ		09/20/2024		1,314		55			55		1,370	1,370			
100134351	PEACHTREE COR	GA		10/27/2023		915		(54)			(54)		860	860			
100149563	TEMECULA	CA		04/26/2024		1,319		4			4		1,322	1,322			
100100884	NEWTOWN	CT		04/28/2023		3,048		(10)			(10)		3,038	3,038			
100172983	MIAMI GARDENS	FL		10/25/2024		1,233		(75)			(75)		1,158	1,158			
100043304	BREMEN	IN		08/13/2020		5,519		180			180		5,699	5,699			
100169683	WARREN	NJ		09/30/2024		1,005		(80)			(80)		925	925			
100142879	HERNDON	VA		02/09/2024		1,128		(45)			(45)		1,083	1,083			
100062536	ACCOKEEK	MD		07/01/2021		2,728		(98)			(98)		2,629	2,629			
100153290	WILDWOOD	NJ		05/30/2024		1,171		9			9		1,180	1,180			
100170144	AURORA	CO		10/08/2024		1,273		(79)			(79)		1,194	1,194			
100135064	PALM BEACH GARDENS	FL		11/01/2023		1,376		137			137		1,512	1,512			
100102817	WARMINSTER	PA		06/22/2023		1,460		59			59		1,519	1,519			
100172583	DICKSON	TN		10/23/2024		1,260		(88)			(88)		1,172	1,172			
4010078567	MARGATE	FL		07/26/2024		1,110		(96)			(96)		1,014	1,014			
100065447	FONTANA	CA		07/28/2021		2,757		(98)			(98)		2,659	2,659			
100168808	ISELIN	NJ		09/26/2024		900		(136)			(136)		764	764			
100067672	SAN FRANCISCO	CA		09/23/2021		2,722		(108)			(108)		2,613	2,613			
100138876	NASHVILLE	TN		12/21/2023		952		(47)			(47)		905	905			
100186734	GULF SHORES	AL		12/31/2024		1,121		(137)			(137)		984	984			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186515	SODDY DAISY	TN		12/30/2024		3,095		(116)			(116)		2,979	2,979			
100151285	KENNEWICK	WA		05/10/2024		1,163		(43)			(43)		1,120	1,120			
100169712	ANN ARBOR	MI		09/30/2024		1,118		(70)			(70)		1,047	1,047			
100173127	DES MOINES	WA		10/30/2024		1,378		(63)			(63)		1,315	1,315			
100110318	SURF CITY	NC		06/30/2023		1,373		19			19		1,392	1,392			
100120627	TEMECULA	CA		08/18/2023		1,076		(71)			(71)		1,005	1,005			
100161931	LAKE HAVASU CITY	AZ		07/31/2024		1,046		(84)			(84)		961	961			
100129500	CASTLE ROCK	CO		09/29/2023		1,283		21			21		1,304	1,304			
100149417	DENVER	CO		04/24/2024		1,496		(61)			(61)		1,434	1,434			
100102133	LOUISVILLE	KY		04/14/2023		1,576		65			65		1,641	1,641			
100080202	CYPRESS	TX		02/25/2022		2,409		(308)			(308)		2,101	2,101			
100066119	MORRISTOWN	NJ		08/02/2021		3,497		4			4		3,501	3,501			
100089745	BELLE ISLE	FL		12/02/2022		510		9			9		519	519			
100175659	HOUSTON	TX		11/12/2024		1,094		(150)			(150)		944	944			
100100393	BROOKLYN	NY		04/27/2023		1,670		689			689		2,360	2,360			
100127670	BOYNTON BEACH	FL		09/08/2023		1,032		(72)			(72)		960	960			
100135563	TOTOWA	NJ		11/13/2023		1,121							1,121	1,121			
100139568	CUTLER BAY	FL		12/28/2023		982		12			12		994	994			
100117897	OCALA	FL		07/20/2023		1,197		22			22		1,219	1,219			
100135285	MECHANICSVILLE	VA		11/08/2023		1,236		315			315		1,552	1,552			
100100455	PALMDALE	CA		04/27/2023		3,513		34			34		3,547	3,547			
100148551	SPOKANE	WA		04/12/2024		1,200		(14)			(14)		1,186	1,186			
100118936	FORT PIERCE	FL		07/27/2023		1,355		(241)			(241)		1,114	1,114			
100135537	ASTORIA	OR		11/13/2023		1,095		(12)			(12)		1,083	1,083			
100110642	LONG BRANCH	NJ		06/30/2023		2,896		(57)			(57)		2,839	2,839			
100108994	FERRIS	TX		05/31/2023		1,479		(160)			(160)		1,319	1,319			
100079401	ARVADA	CO		03/17/2022		2,175		(164)			(164)		2,011	2,011			
100081434	VALLEJO	CA		03/18/2022		2,510		187			187		2,696	2,696			
100109288	SARASOTA	FL		06/12/2023		1,335		(53)			(53)		1,283	1,283			
100137064	AUSTIN	TX		11/28/2023		983		(4)			(4)		979	979			
100138438	SAN BERNARDINO	CA		12/18/2023		520		(78)			(78)		442	442			
100110270	ROSELAND	VA		06/30/2023		1,243		(14)			(14)		1,230	1,230			
100109618	LOS ANGELES	CA		06/14/2023		1,057		(124)			(124)		932	932			
100167636	WINCHESTER	CA		09/19/2024		1,760		(54)			(54)		1,705	1,705			
100156427	BOISE	ID		06/24/2024		1,174		(53)			(53)		1,121	1,121			
100169953	RICHMOND	TX		11/08/2024		1,620		(178)			(178)		1,442	1,442			
100130380	PINOLE	CA		09/28/2023		993		(55)			(55)		939	939			
100182701	ROANOKE	TX		12/12/2024		1,877		(100)			(100)		1,777	1,777			
100176083	NEWARK	NJ		12/20/2024		986		72			72		1,058	1,058			
100171598	BONNEY LAKE	WA		10/16/2024		1,095		(97)			(97)		998	998			
100119259	NASHVILLE	TN		07/31/2023		1,328		22			22		1,350	1,350			
100166420	MIAMI GARDENS	FL		10/31/2024		1,151		(151)			(151)		1,000	1,000			
100146701	HOUSTON	TX		03/20/2024		1,025		(107)			(107)		918	918			
100140231	SADDLE BROOK	NJ		01/11/2024		1,499		(76)			(76)		1,423	1,423			
100149193	LEXINGTON	SC		04/22/2024		869		(106)			(106)		763	763			
100144089	SUWANEE	GA		03/07/2024		976		(72)			(72)		904	904			
100185150	STOCKTON	CA		12/20/2024		1,062		(115)			(115)		947	947			
100137821	ANAHEIM	CA		12/08/2023		126,272		(367)			(367)		125,905	125,905			
100179481	LACEY	WA		11/21/2024		1,303		7			7		1,310	1,310			
100182035	AUSTIN	TX		12/12/2024		1,274		89			89		1,362	1,362			
100180589	HOMESTEAD	FL		11/26/2024		1,035		(110)			(110)		925	925			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083514	COVINA	CA		06/06/2022		1,547		(80)			(80)		1,468	1,468			
100166098	JACKSON	NJ		09/09/2024		1,067		(82)			(82)		985	985			
100091878	STONEHAM	MA		01/30/2023		1,021		2			2		1,023	1,023			
100127661	WOBURN	MA		09/08/2023		1,844		(70)			(70)		1,774	1,774			
100110503	CAPE CORAL	FL		06/30/2023		1,142		12			12		1,154	1,154			
100141651	MIAMI GARDENS	FL		01/30/2024		851		(134)			(134)		716	716			
100144398	ANCHORAGE	AK		03/07/2024		1,120		(75)			(75)		1,045	1,045			
100102801	GARDEN GROVE	CA		06/22/2023		(29)		1,348			1,348		1,320	1,320			
100157910	SURFSIDE BEACH	SC		07/09/2024		3,066		(89)			(89)		2,977	2,977			
100166313	GRAND PRAIRIE	TX		10/23/2024		1,046		(141)			(141)		904	904			
100091150	PICO RIVERA	CA		01/31/2023		1,305		170			170		1,475	1,475			
100171206	HOSCHTON	GA		10/16/2024		1,152		(155)			(155)		997	997			
100164954	WOODSTOCK	NY		08/28/2024		(6)		947			947		941	941			
100079848	PALO PINTO	TX		04/25/2022		1,369		(91)			(91)		1,278	1,278			
100083501	MORRISTOWN	NJ		06/06/2022		10,064		(301)			(301)		9,763	9,763			
100025857	BROOKLYN	NY		09/20/2018		3,085		131			131		3,216	3,216			
100155877	BROKEN BOW	OK		06/17/2024		1,224		(50)			(50)		1,173	1,173			
100182187	RENO	NV		12/12/2024		1,108		(23)			(23)		1,085	1,085			
100026775	HAYWARD	CA		09/26/2018		1,343		105			105		1,448	1,448			
100140829	SAVANNAH	GA		03/06/2024		1,084		(138)			(138)		946	946			
100089612	MANSFIELD	TX		01/30/2023		1,657		(43)			(43)		1,614	1,614			
100143186	AUSTIN	TX		02/16/2024		1,311		(13)			(13)		1,298	1,298			
100138036	JURUPA VALLEY	CA		12/13/2023		545		(41)			(41)		504	504			
100054768	BRONX	NY		03/23/2021		4,751		(1,620)			(1,620)		3,131	3,131			
100162797	MINERAL	VA		08/12/2024		6,515		(253)			(253)		6,261	6,261			
100182293	SAINT JOHNS	FL		12/12/2024		1,952		345			345		2,297	2,297			
100153206	WESTBROOK	ME		05/30/2024		1,162		27			27		1,189	1,189			
100063644	ELMONT	NY		07/01/2021		2,613		(34)			(34)		2,579	2,579			
100148332	CAROLINA BEACH	NC		04/12/2024		1,806		(120)			(120)		1,686	1,686			
100149790	LOS ANGELES	CA		04/26/2024		1,147		(84)			(84)		1,062	1,062			
100174165	RIVERVIEW	FL		10/31/2024		936		(135)			(135)		801	801			
100079860	LA HABRA	CA		04/25/2022		1,485		65			65		1,549	1,549			
100136260	LOS ANGELES	CA		11/20/2023		1,136		127			127		1,262	1,262			
100120780	WINTER GARDEN	FL		08/25/2023		1,019		(17)			(17)		1,002	1,002			
100134992	STOCKTON	CA		10/30/2023		761		118			118		879	879			
100156832	CENTRAL ISLIP	NY		06/27/2024		919		(89)			(89)		831	831			
100078299	MIAMI BEACH	FL		02/10/2022		2,118		(213)			(213)		1,905	1,905			
100080026	MARYSVILLE	WA		04/08/2022		6,096		(97)			(97)		5,999	5,999			
100065413	LAKEWOOD	WA		07/28/2021		3,209		(58)			(58)		3,150	3,150			
100165806	DAVENPORT	FL		08/29/2024		1,146		(127)			(127)		1,018	1,018			
100091105	WEST YARMOUTH	MA		01/31/2023		1,631		(115)			(115)		1,516	1,516			
100137026	MANTECA	CA		11/28/2023		1,202		425			425		1,626	1,626			
100108191	GARNER	NC		05/24/2023		1,103		(93)			(93)		1,009	1,009			
100110280	JACKSONVILLE	FL		06/30/2023		75,124		1,306			1,306		76,430	76,430			
100080899	EVERGREEN	CO		04/22/2022		2,825		(191)			(191)		2,634	2,634			
100158702	RIVERSIDE	CA		07/10/2024		1,137		(55)			(55)		1,082	1,082			
100142972	HAVERHILL	MA		02/09/2024		1,025		(80)			(80)		945	945			
100102023	BEAUMONT	CA		04/14/2023		6,252		(164)			(164)		6,088	6,088			
100115635	CATHEDRAL CITY	CA		07/19/2023		11,595		(459)			(459)		11,136	11,136			
100151841	JURUPA VALLEY	CA		05/10/2024		1,976		(229)			(229)		1,747	1,747			
100156607	LAGUNA HILLS	CA		06/24/2024		1,161		(41)			(41)		1,121	1,121			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186776	SAN ANTONIO	TX		12/31/2024		2,760		(127)			(127)		2,633	2,633			
100161355	REDLANDS	CA		07/25/2024		4,624		(125)			(125)		4,499	4,499			
100142622	SONOMA	CA		02/08/2024		1,168		(71)			(71)		1,096	1,096			
100099981	DAVENPORT	FL		03/28/2023		658		(14)			(14)		644	644			
100164189	SAN PABLO	CA		08/21/2024		1,471		27			27		1,498	1,498			
100133771	GUERNEVILLE	CA		10/20/2023		198		(4)			(4)		194	194			
100088253	NEWARK	NJ		10/17/2022		1,159		(61)			(61)		1,098	1,098			
100172148	SUISUN CITY	CA		10/17/2024		1,011		(25)			(25)		986	986			
100118058	HAUPPAUGE	NY		07/20/2023		1,570		1,632			1,632		3,202	3,202			
100128534	MONTEBELLO	CA		09/18/2023		901		(45)			(45)		855	855			
100185882	JERSEY CITY	NJ		12/26/2024		697		(60)			(60)		638	638			
100165813	FAYETTEVILLE	GA		08/29/2024		661		(133)			(133)		528	528			
100161495	WOONSOCKET	RI		07/30/2024		993		(41)			(41)		952	952			
100087456	TACOMA	WA		10/25/2022		1,641		287			287		1,928	1,928			
100169120	LOS ANGELES	CA		09/27/2024		1,284		(36)			(36)		1,248	1,248			
100179761	EULESS	TX		11/21/2024		7,339		355			355		7,694	7,694			
100170152	SEVIERVILLE	TN		10/08/2024		1,073		(28)			(28)		1,045	1,045			
100162818	LAS VEGAS	NV		08/12/2024		1,060		(66)			(66)		994	994			
100174293	GULF SHORES	AL		10/31/2024		1,820		240			240		2,060	2,060			
100086196	TOMBALL	TX		10/07/2022		1,330		(4)			(4)		1,326	1,326			
100077819	CALABASAS	CA		01/14/2022		3,752		(56)			(56)		3,696	3,696			
100087238	NEW MILFORD	NJ		10/25/2022		1,558		487			487		2,046	2,046			
100083870	HALLANDALE BEACH	FL		07/12/2022		1,362		(99)			(99)		1,263	1,263			
100102082	TAUNTON	MA		04/14/2023		2,281							2,281	2,281			
100174379	BROKEN BOW	OK		10/31/2024		1,124		(64)			(64)		1,059	1,059			
100154959	LOXAHATCHEE	FL		07/19/2024		1,086		(109)			(109)		977	977			
100166373	MOUNTLAKE TERRACE	WA		10/24/2024		2,088		(249)			(249)		1,839	1,839			
100170097	NASHVILLE	TN		10/08/2024		1,113		(92)			(92)		1,021	1,021			
100090996	LOS ANGELES	CA		01/31/2023		1,334		(87)			(87)		1,247	1,247			
100132066	PAIGE	TX		10/13/2023		1,093		6			6		1,099	1,099			
100135725	WEST COVINA	CA		11/10/2023		1,144		65			65		1,209	1,209			
100109991	WEST HAVERSTRAW	NY		06/22/2023		1,115		(81)			(81)		1,034	1,034			
100120505	RENO	NV		08/18/2023		596		(51)			(51)		545	545			
100087335	KINGSTON	WA		10/25/2022		1,583		132			132		1,715	1,715			
100186381	FLORISSANT	CO		12/30/2024		1,233		(15)			(15)		1,218	1,218			
100157699	ROOSEVELT	NY		06/28/2024		1,035		(91)			(91)		944	944			
100165434	COLORADO SPRINGS	CO		08/29/2024		1,071		(73)			(73)		998	998			
100155184	DECATUR	GA		07/19/2024		1,168		(146)			(146)		1,022	1,022			
100136533	SPRINGFIELD	VA		11/20/2023		1,137		165			165		1,302	1,302			
100176219	WICHITA	KS		12/20/2024		1,072		(26)			(26)		1,047	1,047			
100174232	ALBUQUERQUE	NM		10/31/2024		1,027		(69)			(69)		958	958			
100143573	CLEVELAND	OH		02/21/2024		78		839			839		917	917			
100110540	BOZEMAN	MT		06/30/2023		1,378		(4)			(4)		1,374	1,374			
100120380	CLEARFIELD	UT		08/18/2023		839		(77)			(77)		761	761			
100110574	PASADENA	CA		06/30/2023		1,502		70			70		1,572	1,572			
100166041	BLUFFTON	SC		09/06/2024		1,273		(92)			(92)		1,181	1,181			
100119433	SEMINOLE	FL		07/31/2023		1,225		(20)			(20)		1,205	1,205			
100057944	HUNTINGTON BEACH	CA		06/30/2021		5,429		(209)			(209)		5,220	5,220			
100082361	MIAMI	FL		04/14/2022		1,901		(106)			(106)		1,795	1,795			
100153839	GREEN COVE SPRINGS	FL		07/10/2024		843		(102)			(102)		741	741			
100158945	BRIDGEPORT	CT		08/15/2024		716		(52)			(52)		665	665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161756	BELLPORT	NY		07/31/2024		940		(90)			(90)		851	851			
100129459	LAS VEGAS	NV		09/29/2023		1,298		(58)			(58)		1,240	1,240			
100118812	HOMESTEAD	FL		08/30/2023		949		(82)			(82)		867	867			
100175354	FRISCO	TX		11/05/2024		1,180		(35)			(35)		1,144	1,144			
100185886	WILLIAMS	AZ		12/26/2024		1,154		2			2		1,157	1,157			
100081402	CHULA VISTA	CA		03/18/2022		2,408		165			165		2,573	2,573			
100159624	HONOLULU	HI		07/15/2024		1,080		(132)			(132)		947	947			
100149194	LAKE ELSINORE	CA		04/22/2024		757		(59)			(59)		698	698			
100108252	KATY	TX		05/24/2023		1,255		(42)			(42)		1,213	1,213			
100140137	SALT LAKE CITY	UT		01/09/2024		1,365		(90)			(90)		1,275	1,275			
100179664	MOORESVILLE	NC		11/21/2024		1,118		(55)			(55)		1,062	1,062			
100138322	SAN DIEGO	CA		12/18/2023		1,310		124			124		1,434	1,434			
100074112	OCEANSIDE	CA		12/09/2021		2,220		(272)			(272)		1,949	1,949			
100131845	PERRIS	CA		10/06/2023		874		41			41		915	915			
100151273	CUMMING	GA		05/10/2024		1,177		(56)			(56)		1,121	1,121			
100115709	RANCHO CORDOVA	CA		07/20/2023		1,322		(26)			(26)		1,297	1,297			
100179949	ARGYLE	TX		11/25/2024		1,279		281			281		1,560	1,560			
100159207	PALATINE	IL		07/15/2024		1,071		(84)			(84)		987	987			
100142850	CLOVIS	CA		02/09/2024		6,635		(160)			(160)		6,475	6,475			
100151575	BLAIRSVILLE	GA		05/10/2024		1,330		(77)			(77)		1,253	1,253			
100108210	ALEXANDRIA	VA		05/24/2023		901		(44)			(44)		856	856			
100152663	AUSTIN	TX		05/17/2024		1,174		34			34		1,208	1,208			
100065487	EUGENE	OR		07/28/2021		2,444		(140)			(140)		2,305	2,305			
100168074	SODA SPRINGS	CA		09/20/2024		980		(25)			(25)		955	955			
100117407	CARSON	CA		07/20/2023		1,461		466			466		1,928	1,928			
100031805	LAS VEGAS	NV		03/29/2019		2,436		58			58		2,494	2,494			
100114770	LOS ANGELES	CA		07/07/2023		1,842		(33)			(33)		1,809	1,809			
100168308	KENT	WA		09/20/2024		1,118		(63)			(63)		1,056	1,056			
100075987	LITTLE FERRY	NJ		01/07/2022		2,229		(134)			(134)		2,096	2,096			
100173826	VALLEY COTTAGE	NY		10/31/2024		1,221		(88)			(88)		1,133	1,133			
100182678	APOPKA	FL		12/12/2024		1,178		(20)			(20)		1,158	1,158			
100115542	CORAL SPRINGS	FL		07/19/2023		1,044		(58)			(58)		985	985			
100149055	GREENACRES	FL		04/19/2024		934		(27)			(27)		908	908			
100166934	HOUGHTON LAKE	MI		09/13/2024		1,078		(87)			(87)		991	991			
100182200	SAINT CLOUD	FL		12/12/2024		1,177		32			32		1,210	1,210			
100164741	ROTONDA WEST	FL		08/26/2024		1,098		(89)			(89)		1,009	1,009			
100171959	KENT	WA		10/17/2024		1,289		(64)			(64)		1,225	1,225			
100169664	ROSEVILLE	CA		09/30/2024		200,334		(2,141)			(2,141)		198,193	198,193			
100119610	LOS ANGELES	CA		07/31/2023		984		(82)			(82)		902	902			
100186313	ROSENBERG	TX		12/30/2024		1,059		(143)			(143)		915	915			
100144225	PENSACOLA BEACH	FL		03/07/2024		1,224		(23)			(23)		1,201	1,201			
100130258	LOMPOC	CA		09/28/2023		1,005		(70)			(70)		936	936			
100057890	LA QUINTA	CA		06/30/2021		2,462		(139)			(139)		2,324	2,324			
100076533	SAN PEDRO	CA		01/04/2022		2,127		(187)			(187)		1,939	1,939			
100136323	GOODYEAR	AZ		11/20/2023		1,141		114			114		1,254	1,254			
100148825	TAMPA	FL		04/17/2024		1,030		(81)			(81)		949	949			
100110434	TILLAMOOK	OR		06/30/2023		1,219		(29)			(29)		1,191	1,191			
100159053	SANTA CLARA	CA		08/15/2024		1,256		(22)			(22)		1,234	1,234			
100091799	ELK GROVE	CA		01/30/2023		1,118		(65)			(65)		1,053	1,053			
100165593	BALTIMORE	MD		10/04/2024		1,062		(104)			(104)		957	957			
100134365	BROKEN ARROW	OK		10/27/2023		1,270		(87)			(87)		1,184	1,184			

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100166175	WAXHAW	NC		09/09/2024		4,011		(151)			(151)		3,860	3,860			
100172955	RIVERSIDE	CA		10/25/2024		757		(113)			(113)		643	643			
100185871	ALISO VIEJO	CA		12/26/2024		1,315		(112)			(112)		1,203	1,203			
100184375	LITTLETON	CO		12/16/2024		1,153		(22)			(22)		1,131	1,131			
100117852	DAVENPORT	FL		07/20/2023		1,197		(33)			(33)		1,164	1,164			
100173220	ROSELAND	VA		10/30/2024		1,801		(34)			(34)		1,767	1,767			
100185308	ANCHORAGE	AK		12/20/2024		1,135		(31)			(31)		1,103	1,103			
100176515	PINE	AZ		11/15/2024		1,376		(80)			(80)		1,295	1,295			
100065847	WEST LONG BRANCH	NJ		07/23/2021		2,208		(207)			(207)		2,000	2,000			
100169656	MECHANICSVILLE	VA		09/30/2024		1,212		(61)			(61)		1,150	1,150			
100131855	CLAREMONT	CA		10/06/2023		1,243		77			77		1,320	1,320			
100087505	MICA	WA		10/25/2022		1,623		347			347		1,970	1,970			
100175486	ADKINS	TX		12/23/2024		1,047		(112)			(112)		935	935			
100171892	HELOTES	TX		10/17/2024		1,115		(13)			(13)		1,102	1,102			
100141036	MANSFIELD	TX		02/20/2024		1,239		(169)			(169)		1,070	1,070			
100174368	EL PASO	TX		10/31/2024		1,034		(114)			(114)		920	920			
100171602	MINERAL BLUFF	GA		10/16/2024		1,438		(56)			(56)		1,382	1,382			
100115813	BELLEVILLE	NJ		07/20/2023		1,598		(3)			(3)		1,596	1,596			
100160079	RIVERTON	UT		07/17/2024		1,571		(83)			(83)		1,488	1,488			
100115401	BOWIE	MD		07/17/2023		1,115		(64)			(64)		1,051	1,051			
100168061	INDIO	CA		09/20/2024		759		(53)			(53)		706	706			
100167990	RICHMOND	CA		09/20/2024		2,622		(208)			(208)		2,414	2,414			
100114817	PEORIA	AZ		07/10/2023		1,351		19			19		1,369	1,369			
100115704	SPARKS	NV		07/20/2023		1,223		(52)			(52)		1,171	1,171			
100090961	ROCKLAND	MA		01/31/2023		2,165		(134)			(134)		2,031	2,031			
100185599	FORT LAUDERDALE	FL		12/20/2024		1,139		(71)			(71)		1,068	1,068			
100115702	EL CAJON	CA		07/20/2023		1,265		(46)			(46)		1,219	1,219			
100143171	BUFORD	GA		02/16/2024		1,191		(48)			(48)		1,144	1,144			
100153106	OCEAN ISLE BEACH	NC		06/27/2024		1,331		(112)			(112)		1,219	1,219			
100091028	CLEVELAND	TN		01/31/2023		903		(98)			(98)		804	804			
100181992	ENGLEWOOD	FL		12/12/2024		1,189		19			19		1,207	1,207			
100050337	FLORAL PARK	NY		11/20/2020		1,887		(1)			(1)		1,886	1,886			
100142469	DENVER	CO		03/08/2024		1,082		(15)			(15)		1,067	1,067			
100162539	W HTFD	CT		08/12/2024		1,072		(54)			(54)		1,018	1,018			
100184975	VICTORVILLE	CA		12/19/2024		919		(105)			(105)		814	814			
100161941	DUBLIN	OH		07/31/2024		1,011		(147)			(147)		864	864			
100090000	MIAMI	FL		01/13/2023		638		(91)			(91)		547	547			
100150461	SAN LUIS OBISPO	CA		05/03/2024		2,830		(23)			(23)		2,807	2,807			
100171750	BRENTWOOD	CA		10/17/2024		1,240		(15)			(15)		1,225	1,225			
100146708	WASHINGTON	DC		03/20/2024		76		(64)			(64)		11	11			
100147461	ENGLEWOOD	FL		04/03/2024		1,117		(40)			(40)		1,077	1,077			
100160054	AUSTIN	TX		07/17/2024		1,081		(84)			(84)		997	997			
100178370	IRVINGTON	NJ		11/20/2024		1,084		(148)			(148)		935	935			
100171668	KENT	WA		10/16/2024		1,122		(112)			(112)		1,010	1,010			
100119235	PRESCOTT	AZ		07/31/2023		1,217		(5)			(5)		1,211	1,211			
100136459	ROSEVILLE	CA		11/20/2023		1,973		140			140		2,113	2,113			
100180688	MIAMI	FL		11/26/2024		869		(84)			(84)		785	785			
100143117	SAN LUIS OBISPO	CA		02/16/2024		1,154		(72)			(72)		1,082	1,082			
100079438	CHANDLER	AZ		03/17/2022		2,169		(68)			(68)		2,101	2,101			
100071904	FRISCO	TX		11/19/2021		2,116		(472)			(472)		1,644	1,644			
100014331	SHOREWOOD	MN		09/27/2017		5,934		963			963		6,897	6,897			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087368	BRONX	NY		10/25/2022		4,601		482			482		5,083	5,083			
100111610	BIRMINGHAM	AL		06/29/2023		1,145		511			511		1,656	1,656			
100175513	SAVANNAH	GA		12/23/2024		1,101		(119)			(119)		982	982			
100076192	UNIVERSITY PLACE	WA		01/07/2022		3,148		(133)			(133)		3,015	3,015			
100127500	RIVERSIDE	CA		09/08/2023		1,374		191			191		1,566	1,566			
100087921	HERNDON	VA		10/25/2022		1,560		18			18		1,577	1,577			
100164644	KISSIMMEE	FL		08/21/2024		841		(14)			(14)		827	827			
100137196	GRANBY	CO		11/28/2023		1,001		(32)			(32)		968	968			
100150144	SPOKANE	WA		06/14/2024		1,082		(96)			(96)		986	986			
100167525	AMARILLO	TX		10/31/2024		1,041		(145)			(145)		896	896			
100100292	HOUSTON	TX		03/24/2023		1,070		(80)			(80)		990	990			
100181352	POMONA	CA		12/06/2024		572		(98)			(98)		474	474			
100078648	CLIFFSIDE PARK	NJ		02/02/2022		1,438		(34)			(34)		1,404	1,404			
100151078	PHOENIX	AZ		05/08/2024		1,120		(45)			(45)		1,075	1,075			
100078658	LAKE ELSINORE	CA		02/02/2022		2,501		(52)			(52)		2,449	2,449			
100167532	FAIRFIELD	CT		10/31/2024		1,348		(79)			(79)		1,269	1,269			
100185470	AUSTIN	TX		12/20/2024		1,183		15			15		1,197	1,197			
100146921	FRISCO	TX		03/26/2024		1,216		(5)			(5)		1,211	1,211			
100140685	PARK RIDGE	IL		02/08/2024		918		(139)			(139)		779	779			
100089202	DESTIN	FL		11/18/2022		2,959		(63)			(63)		2,895	2,895			
100130245	INDIAN RIVER	MI		09/28/2023		1,034		(167)			(167)		867	867			
100162804	ARNOLD	CA		08/12/2024		1,141							1,141	1,141			
100082115	RANCHO MIRAGE	CA		04/14/2022		1,893		(190)			(190)		1,703	1,703			
100065747	ANAHEIM	CA		07/28/2021		2,631		(45)			(45)		2,586	2,586			
100158887	WASHINGTON	UT		07/12/2024		1,284		105			105		1,389	1,389			
100087357	OAKLAND PARK	FL		10/25/2022		970		186			186		1,157	1,157			
100150841	REHOBOTH BEACH	DE		05/08/2024		1,181		(70)			(70)		1,111	1,111			
100117463	BELLEAIR	FL		07/20/2023		486		108			108		594	594			
100067128	WASHINGTON	DC		08/02/2021		3,315		142			142		3,458	3,458			
100029523	BROOKLYN	NY		10/26/2018		2,361		530			530		2,891	2,891			
100158611	HARRISBURG	PA		07/10/2024		1,317		(37)			(37)		1,280	1,280			
100151001	ARVADA	CO		05/08/2024		1,843		(53)			(53)		1,790	1,790			
100168518	SAVANNAH	GA		09/25/2024		1,857		(96)			(96)		1,760	1,760			
100176915	MIAMI	FL		11/15/2024		1,186		(182)			(182)		1,005	1,005			
100126890	JAMAICA	NY		08/30/2023		83		1,567			1,567		1,649	1,649			
100068148	BAYONNE	NJ		08/25/2021		2,444		(180)			(180)		2,263	2,263			
100151420	EVERETT	WA		05/10/2024		1,317		130			130		1,447	1,447			
100172290	LITTLE ELM	TX		10/21/2024		1,749		(93)			(93)		1,656	1,656			
100176516	SUGARLOAF	CA		11/15/2024		1,052		(64)			(64)		988	988			
100164175	GOLD RIVER	CA		08/21/2024		913		(8)			(8)		905	905			
100163320	PALMDALE	CA		08/13/2024		548		(49)			(49)		499	499			
100134553	KEARNY	NJ		10/30/2023		791		(1)			(1)		790	790			
100168322	LAUREL	MD		09/20/2024		1,073		(77)			(77)		996	996			
100062338	ERDA	UT		07/01/2021		2,010		(39)			(39)		1,970	1,970			
100110176	BOCA RATON	FL		06/30/2023		1,348		21			21		1,369	1,369			
100150798	EL DORADO HILLS	CA		05/08/2024		1,260		(21)			(21)		1,239	1,239			
100148540	HALLANDALE BEACH	FL		04/12/2024		1,179		(43)			(43)		1,136	1,136			
100162828	ATLANTA	GA		08/12/2024		1,059		(74)			(74)		985	985			
100163242	COLORADO SPRINGS	CO		08/13/2024		1,124		95			95		1,219	1,219			
100071590	BOTHELL	WA		10/14/2021		2,222		(95)			(95)		2,128	2,128			
100174277	SPARTA	GA		10/31/2024		1,947		(110)			(110)		1,838	1,838			

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100175318	DENVER	CO		11/05/2024		1,247		(18)			(18)		1,229	1,229			
100079271	SARATOGA SPRINGS	UT		02/28/2022		1,915		(96)			(96)		1,819	1,819			
100079273	SAN DIEGO	CA		02/28/2022		2,078		(154)			(154)		1,924	1,924			
100137642	BELGRADE	MT		12/08/2023		946		(63)			(63)		883	883			
100164724	CAMARILLO	CA		08/23/2024		1,141		(85)			(85)		1,056	1,056			
100048757	BROOKLYN	NY		11/20/2020		1,622		(242)			(242)		1,380	1,380			
100137351	CHARLOTTE	NC		12/01/2023		907		(126)			(126)		781	781			
100140760	PERRY HALL	MD		01/22/2024		478		(41)			(41)		437	437			
100055911	NEW ORLEANS	LA		03/26/2021		2,340		(108)			(108)		2,231	2,231			
100153205	LAS VEGAS	NV		05/30/2024		2,324		1			1		2,325	2,325			
100163055	EASTON	PA		08/13/2024		1,101		(77)			(77)		1,024	1,024			
100078764	CAMARILLO	CA		01/31/2022		3,583		(220)			(220)		3,362	3,362			
100110696	COACHELLA	CA		08/11/2023		967		(85)			(85)		882	882			
100136355	MIAMI	FL		11/20/2023		1,019		(35)			(35)		984	984			
100110331	BASTROP	TX		06/30/2023		1,458		54			54		1,511	1,511			
100128020	LA VERGNE	TN		09/08/2023		1,177		70			70		1,247	1,247			
100148550	LOS ANGELES	CA		04/12/2024		1,112		(64)			(64)		1,048	1,048			
100173201	SAN JUAN CAPISTRANO	CA		10/30/2024		1,175		(87)			(87)		1,088	1,088			
100161768	MASTIC	NY		07/31/2024		1,247		(100)			(100)		1,147	1,147			
100076783	TRUCKEE	CA		12/27/2021		2,377		(166)			(166)		2,211	2,211			
100180202	CONROE	TX		11/25/2024		2,042		(21)			(21)		2,022	2,022			
100154588	HALETHORPE	MD		06/14/2024		1,010		(64)			(64)		946	946			
100185630	MONTGOMERY	TX		12/20/2024		743							743	743			
100118843	MANTECA	CA		08/30/2023		1,107		(64)			(64)		1,043	1,043			
100174836	NEWARK	NJ		10/31/2024		882		(126)			(126)		756	756			
100080785	WINTER GARDEN	FL		03/15/2022		2,090		(56)			(56)		2,033	2,033			
100161466	PALM DESERT	CA		07/30/2024		959		(12)			(12)		947	947			
100129598	SALT LAKE CITY	UT		09/29/2023		1,542		11			11		1,554	1,554			
100148343	PARKER	CO		04/12/2024		1,299		(26)			(26)		1,273	1,273			
100109181	KATY	TX		07/21/2023		1,180		(97)			(97)		1,083	1,083			
100127720	HOWELL	NJ		09/08/2023		731		(59)			(59)		671	671			
100166271	WESTMINSTER	CO		09/09/2024		1,207		(50)			(50)		1,157	1,157			
100162023	LAS VEGAS	NV		07/31/2024		1,047		(128)			(128)		919	919			
100133485	BLAIRSVILLE	GA		10/19/2023		1,029		(67)			(67)		962	962			
100150500	JACKSONVILLE BEACH	FL		05/03/2024		1,187		(30)			(30)		1,157	1,157			
100090338	SAINT CLOUD	FL		12/22/2022		842		(59)			(59)		783	783			
100133638	MEDFORD	OR		10/23/2023		1,103		(32)			(32)		1,071	1,071			
100119421	QUEEN CREEK	AZ		07/31/2023		1,155		(49)			(49)		1,106	1,106			
100170240	WACO	TX		10/08/2024		1,033		(59)			(59)		974	974			
100134390	WELLINGTON	FL		10/27/2023		1,079		30			30		1,109	1,109			
100156850	MASTIC BEACH	NY		06/27/2024		914		(88)			(88)		826	826			
100144492	DENVER	CO		04/26/2024		1,056		(187)			(187)		869	869			
100159976	HIALEAH	FL		08/16/2024		1,085		(66)			(66)		1,019	1,019			
100080793	DUCK	NC		03/15/2022		2,184		(93)			(93)		2,092	2,092			
100132391	CHESAPEAKE BEACH	MD		11/03/2023		639		66			66		705	705			
100032007	SAN JOSE	CA		03/29/2019		2,361		421			421		2,781	2,781			
100137060	ANCHORAGE	AK		11/28/2023		964		7			7		971	971			
100186353	BROOMFIELD	CO		12/30/2024		52,563		(1,021)			(1,021)		51,542	51,542			
100076383	HOMESTEAD	FL		12/23/2021		1,576		(288)			(288)		1,288	1,288			
100060473	LAGUNA HILLS	CA		06/01/2021		2,318		30			30		2,348	2,348			
100111398	IRVINE	CA		06/29/2023		2,518		1,562			1,562		4,081	4,081			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162940	SOMERVILLE	MA		08/12/2024		3,386		(93)			(93)		3,293	3,293			
100175958	TEMECULA	CA		11/14/2024		1,286		37			37		1,323	1,323			
100128263	RIALTO	CA		09/14/2023		817		(90)			(90)		727	727			
100159403	HUDSON	FL		07/15/2024		1,053		(57)			(57)		995	995			
100044450	UNION CITY	CA		11/19/2020		1,674		(158)			(158)		1,516	1,516			
100114874	VENICE	FL		07/10/2023		1,448		108			108		1,556	1,556			
100026798	FAIR HAVEN	NJ		09/26/2018		2,293		174			174		2,467	2,467			
100167553	MENIFEE	CA		09/19/2024		1,212		(191)			(191)		1,022	1,022			
100173692	NUEVO	CA		10/30/2024		1,492		(155)			(155)		1,337	1,337			
100160046	DAVENPORT	FL		07/17/2024		1,209		(65)			(65)		1,144	1,144			
100162066	CLEARWATER	FL		07/31/2024		1,056		(74)			(74)		982	982			
100110461	HAWTHORNE	CA		06/30/2023		1,637		(100)			(100)		1,537	1,537			
100186520	ALBUQUERQUE	NM		12/30/2024		2,560		(125)			(125)		2,435	2,435			
100119403	PROSPECT PARK	NJ		07/31/2023		1,125		(43)			(43)		1,081	1,081			
100119639	NEWARK	NJ		08/04/2023		1,037		(61)			(61)		976	976			
100119962	NORTH WILDWOOD	NJ		08/11/2023		1,144		(72)			(72)		1,072	1,072			
100130428	NAPLES	FL		09/28/2023		7,286		179			179		7,465	7,465			
100091219	MIAMI	FL		01/31/2023		1,177		(51)			(51)		1,126	1,126			
100165306	RICHMOND	CA		08/29/2024		968		(190)			(190)		778	778			
100161103	WESLEY CHAPEL	FL		07/24/2024		997		(80)			(80)		916	916			
100163075	RALEIGH	NC		08/13/2024		1,115		(101)			(101)		1,014	1,014			
100042935	OAKLAND	CA		05/28/2020		7,680		(363)			(363)		7,317	7,317			
100162731	MURRIETA	CA		08/12/2024		1,147		(59)			(59)		1,088	1,088			
100137840	SOUTH SAN FRANCISCO	CA		12/08/2023		1,081		52			52		1,133	1,133			
100079232	SAN MARCOS	CA		02/14/2022		2,292		(138)			(138)		2,155	2,155			
100162680	WASHINGTON	UT		08/12/2024		1,297		77			77		1,374	1,374			
100147021	HENDERSON	NV		03/27/2024		1,220		20			20		1,239	1,239			
100135775	ISLE OF PALMS	SC		11/10/2023		708		105			105		814	814			
100160965	SUN CITY WEST	AZ		07/24/2024		972		(77)			(77)		894	894			
100173115	GARDNERVILLE	NV		10/30/2024		1,360		(23)			(23)		1,337	1,337			
100163874	ATWATER	CA		09/27/2024		1,035		(99)			(99)		935	935			
100068277	MIDDLETOWN	RI		08/25/2021		2,457		(179)			(179)		2,278	2,278			
100141763	WESLEY CHAPEL	FL		01/30/2024		960		(44)			(44)		916	916			
100171656	SUNSET BEACH	NC		10/16/2024		1,166		(110)			(110)		1,056	1,056			
100170309	OAK ISLAND	NC		10/08/2024		1,045		(80)			(80)		965	965			
100185530	GRANBY	CT		12/20/2024		1,084		(48)			(48)		1,036	1,036			
100168100	ELK GROVE	CA		09/20/2024		1,065		(71)			(71)		995	995			
100162904	PRESCOTT	AZ		08/12/2024		1,098		(64)			(64)		1,034	1,034			
100185836	COLFAX	WI		12/26/2024		1,527		(12)			(12)		1,515	1,515			
100146650	PALMDALE	CA		03/20/2024		926		(48)			(48)		879	879			
100109381	MIRAMAR BEACH	FL		06/13/2023		1,146		(54)			(54)		1,092	1,092			
100153784	LONG BEACH	CA		07/10/2024		1,079		(42)			(42)		1,037	1,037			
100167410	NEW SMYRNA BEACH	FL		09/16/2024		1,084		(55)			(55)		1,029	1,029			
100170067	WAXAHACHIE	TX		11/08/2024		1,186		(83)			(83)		1,103	1,103			
100180485	HOLLYWOOD	FL		11/26/2024		1,142		25			25		1,167	1,167			
100185043	MORENO VALLEY	CA		12/20/2024		980		(83)			(83)		897	897			
100156000	EL CAJON	CA		06/18/2024		1,094		(76)			(76)		1,019	1,019			
100144233	KELLER	TX		03/07/2024		1,104		(82)			(82)		1,021	1,021			
100109671	MIAMI	FL		06/16/2023		1,020		(135)			(135)		886	886			
100168807	HOUSTON	TX		09/26/2024		17,081		(1,355)			(1,355)		15,726	15,726			
100175308	MANTECA	CA		11/05/2024		1,212		(16)			(16)		1,196	1,196			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117770	RENTON	WA		07/20/2023		939		27			27		966	966			
100090925	FLEMING ISLAND	FL		01/31/2023		1,206		8			8		1,214	1,214			
100153062	KING OF PRUSSIA	PA		06/27/2024		970		(78)			(78)		893	893			
100136555	LAS VEGAS	NV		11/20/2023		1,534		(45)			(45)		1,489	1,489			
100087387	ANAHEIM	CA		10/25/2022		1,587		210			210		1,796	1,796			
100176069	MASON	OH		12/20/2024		79,531		(1,156)			(1,156)		78,375	78,375			
100137115	BROOKLET	GA		11/28/2023		883		(39)			(39)		844	844			
100159616	DORAL	FL		07/15/2024		1,223		(200)			(200)		1,023	1,023			
100151017	DEERFIELD BEACH	FL		05/08/2024		1,071		(67)			(67)		1,004	1,004			
100114867	MONETA	VA		07/10/2023		1,913		(52)			(52)		1,860	1,860			
100136707	HOUSTON	TX		01/25/2024		3,550		(108)			(108)		3,443	3,443			
100166037	NEW PORT RICHEY	FL		09/06/2024		439		(90)			(90)		349	349			
100142834	OAKDALE	CA		02/09/2024		1,077		(239)			(239)		838	838			
100159457	METAIRIE	LA		07/15/2024		1,540		(116)			(116)		1,424	1,424			
100136266	PIGEON FORGE	TN		11/20/2023		1,737		25			25		1,762	1,762			
100110646	ANCHORAGE	AK		06/30/2023		1,424		139			139		1,563	1,563			
100129609	WALLA WALLA	WA		09/29/2023		1,110		(49)			(49)		1,061	1,061			
100161152	NEW TAZEWELL	TN		07/24/2024		1,020		(84)			(84)		936	936			
100120270	MAMMOTH LAKES	CA		08/18/2023		54,416		(453)			(453)		53,963	53,963			
100169848	BURKEVILLE	TX		09/30/2024		1,092		(109)			(109)		983	983			
100151350	ATLANTA	GA		05/10/2024		1,192		(14)			(14)		1,178	1,178			
100155017	TIGARD	OR		07/19/2024		1,153		(142)			(142)		1,011	1,011			
100127680	FREEHOLD	NJ		09/08/2023		1,211		(33)			(33)		1,178	1,178			
100171936	REDMOND	OR		10/17/2024		1,591		(80)			(80)		1,511	1,511			
100153632	CLEARWATER	FL		05/31/2024		1,111		(101)			(101)		1,009	1,009			
100116585	LOS ANGELES	CA		07/20/2023		792		(51)			(51)		741	741			
100086961	SPRING	TX		10/24/2022		1,689		(46)			(46)		1,643	1,643			
100182657	HONOLULU	HI		12/12/2024		1,183		14			14		1,197	1,197			
100182589	DANBURY	WI		12/12/2024		2,571		(185)			(185)		2,386	2,386			
100170473	REISTERSTOWN	MD		10/09/2024		84,967		(1,307)			(1,307)		83,660	83,660			
100018042	MONROVIA	CA		05/22/2018		2,489		(153)			(153)		2,337	2,337			
100150871	ROSEVILLE	CA		05/08/2024		2,210		13			13		2,223	2,223			
100084750	SEATTLE	WA		08/02/2022		2,168		(9)			(9)		2,159	2,159			
100159229	CUMMING	GA		07/15/2024		1,178		(70)			(70)		1,109	1,109			
100131763	ROCKVILLE	MD		10/06/2023		1,124		103			103		1,227	1,227			
100030986	BUELLTON	CA		03/29/2019		1,766		408			408		2,174	2,174			
100137794	MOUNTAIN GREEN	UT		12/08/2023		1,450		(48)			(48)		1,402	1,402			
100134994	MIDDLE ISLAND	NY		10/30/2023		831		38			38		869	869			
100150562	NEWARK	NJ		05/03/2024		1,234		(30)			(30)		1,204	1,204			
100011954	UNION CITY	CA		03/08/2017		1,353		539			539		1,892	1,892			
100151147	FOREST	VA		05/09/2024		840		(118)			(118)		722	722			
100102380	BELLFLOWER	CA		06/07/2023		1,258		(41)			(41)		1,217	1,217			
100139615	DAVENPORT	FL		12/28/2023		472		48			48		519	519			
100060102	LAKESIDE	CA		06/25/2021		2,502		(92)			(92)		2,411	2,411			
100182368	WAVERLY	TN		12/12/2024		1,123		(41)			(41)		1,081	1,081			
100091879	PORTER	TX		01/30/2023		1,772		20			20		1,792	1,792			
100172459	ONTARIO	CA		10/23/2024		1,311		(36)			(36)		1,274	1,274			
100062142	CHULA VISTA	CA		07/01/2021		3,547		37			37		3,583	3,583			
100165552	OCALA	FL		08/29/2024		1,060		(51)			(51)		1,009	1,009			
100174997	NAPLES	FL		10/31/2024		673		(145)			(145)		528	528			
100078644	DAVIE	FL		02/02/2022		1,792		(177)			(177)		1,616	1,616			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088038	DORAL	FL		10/25/2022		2,436		(121)			(121)		2,315	2,315			
100014229	GARDEN GROVE	CA		09/22/2017		8,793		(261)			(261)		8,531	8,531			
100087774	SACRAMENTO	CA		11/17/2022		1,294		43			43		1,337	1,337			
100080769	TAVERNIER	FL		03/24/2022		1,846		(68)			(68)		1,778	1,778			
100135190	WAILUKU	HI		11/07/2023		1,020		(36)			(36)		984	984			
100158585	PORTLAND	OR		07/10/2024		748		(55)			(55)		693	693			
100169954	LOUISVILLE	KY		11/08/2024		1,177		(104)			(104)		1,073	1,073			
100134375	COLUMBUS	OH		10/27/2023		642		(17)			(17)		624	624			
100133377	HONOLULU	HI		11/21/2023		2,692		(86)			(86)		2,606	2,606			
100132520	ROSEVILLE	CA		11/03/2023		1,029		55			55		1,084	1,084			
100155106	MESQUITE	NV		07/19/2024		779		275			275		1,053	1,053			
100165029	DELAND	FL		08/28/2024		880		(79)			(79)		801	801			
100180051	SPARTA	GA		11/25/2024		1,164		(55)			(55)		1,109	1,109			
100109716	PALM DESERT	CA		06/16/2023		207		791			791		999	999			
100128137	MANVEL	TX		09/11/2023		719		(25)			(25)		694	694			
100141680	MAGNOLIA	TX		01/30/2024		468		(22)			(22)		447	447			
4010083578	AMARILLO	TX		11/26/2024		1,131		(88)			(88)		1,043	1,043			
100068209	WASHINGTON	DC		08/25/2021		2,537		(42)			(42)		2,496	2,496			
100089768	PORT SAINT LUCIE	FL		12/02/2022		698		2			2		699	699			
100173062	TWIN FALLS	ID		10/25/2024		994		(123)			(123)		872	872			
100153102	SEATTLE	WA		06/27/2024		1,100		(99)			(99)		1,001	1,001			
100103303	LOS ANGELES	CA		04/27/2023		3,279		(65)			(65)		3,213	3,213			
100175312	HENRICO	VA		11/05/2024		1,199		(2)			(2)		1,197	1,197			
100153282	SAN ANTONIO	FL		05/30/2024		10,396		373			373		10,769	10,769			
100151417	TAMPA	FL		05/10/2024		1,148		(34)			(34)		1,114	1,114			
100175082	LOS ANGELES	CA		11/05/2024		958		(79)			(79)		879	879			
100175108	DORAL	FL		11/05/2024		1,072		(144)			(144)		928	928			
100108199	DAVENPORT	FL		05/24/2023		872		(195)			(195)		677	677			
100139952	OAK ISLAND	NC		01/09/2024		1,036		(83)			(83)		953	953			
100107781	PORT SAINT JOE	FL		05/19/2023		1,542		276			276		1,818	1,818			
100030109	MONTEBELLO	CA		12/20/2018		1,657		420			420		2,076	2,076			
100162750	RICHMOND	CA		08/12/2024		1,142		(59)			(59)		1,083	1,083			
100171252	EAST BRUNSWICK	NJ		10/16/2024		3,341		(312)			(312)		3,029	3,029			
100156407	WALDWICK	NJ		06/24/2024		1,045		(54)			(54)		991	991			
100147540	MESA	AZ		04/03/2024		1,259		(39)			(39)		1,221	1,221			
100120486	HAWTHORNE	FL		08/18/2023		1,070		17			17		1,087	1,087			
100174323	AUSTIN	TX		10/31/2024		1,060		(66)			(66)		994	994			
100171950	CHAPEL HILL	NC		10/17/2024		1,146		(79)			(79)		1,068	1,068			
100156734	TURLOCK	CA		06/26/2024		1,087		(55)			(55)		1,032	1,032			
100164734	MOUNTAIN	WI		08/26/2024		987		(94)			(94)		894	894			
100180009	BRIGANTINE	NJ		11/25/2024		1,199		(15)			(15)		1,184	1,184			
100115251	PATERSON	NJ		07/17/2023		1,093		(56)			(56)		1,037	1,037			
100174074	ATLANTA	GA		10/31/2024		1,316		(162)			(162)		1,154	1,154			
100169037	REHOBOTH	MA		09/27/2024		997		(96)			(96)		901	901			
100027950	CAMBRIA HEIGHTS	NY		10/26/2018		1,662		121			121		1,783	1,783			
100080352	CULVER CITY	CA		02/28/2022		2,342		(87)			(87)		2,255	2,255			
100080189	DELRAY BEACH	FL		02/25/2022		1,133		(149)			(149)		984	984			
100142803	RANDOLPH	MA		02/08/2024		966		(36)			(36)		930	930			
4010078411	MARGATE	FL		07/26/2024		1,082		(85)			(85)		997	997			
100169694	FREDERICKSBURG	TX		09/30/2024		1,103		(117)			(117)		986	986			
100171248	RARITAN	NJ		10/16/2024		4,146		(360)			(360)		3,786	3,786			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150863	SALT LAKE CITY	UT		05/08/2024		1,165		(50)			(50)		1,115	1,115			
100110007	HUNTINGTON	NY		06/22/2023		1,218		(62)			(62)		1,155	1,155			
100176615	BURTONSVILLE	MD		11/15/2024		945		(108)			(108)		837	837			
100129825	PALMDALE	CA		09/27/2023		1,084		22			22		1,106	1,106			
100176657	HEMPSTEAD	NY		11/15/2024		910		(105)			(105)		805	805			
100155871	BRIGHTON	CO		06/17/2024		2,288		(135)			(135)		2,153	2,153			
100088225	EAST ORANGE	NJ		10/17/2022		1,085		(68)			(68)		1,017	1,017			
100148590	HOMELAND	CA		04/12/2024		1,269		74			74		1,343	1,343			
100166981	SACRAMENTO	CA		09/13/2024		1,160		(47)			(47)		1,113	1,113			
100071669	LA MESA	CA		10/14/2021		2,439		(210)			(210)		2,229	2,229			
100168038	SAN PEDRO	CA		09/20/2024		1,066		(59)			(59)		1,007	1,007			
100164191	GAITHERSBURG	MD		08/21/2024		829		(21)			(21)		808	808			
100079823	PANAMA CITY BEACH	FL		04/25/2022		2,332		(126)			(126)		2,205	2,205			
100147826	HOUSTON	TX		04/08/2024		1,252		(15)			(15)		1,237	1,237			
100115778	DALLAS	TX		07/20/2023		1,323		(22)			(22)		1,300	1,300			
100140970	FRISCO	TX		03/28/2024		987		(78)			(78)		909	909			
100044227	LOS ANGELES	CA		08/19/2020		1,833		91			91		1,924	1,924			
100147717	COLORADO SPRINGS	CO		04/05/2024		1,106		(54)			(54)		1,053	1,053			
100144033	PITTSBURG	CA		03/07/2024		1,053		(37)			(37)		1,016	1,016			
100158863	MANITOWISH WATERS	WI		07/12/2024		1,117		(79)			(79)		1,038	1,038			
100137730	MONROE	GA		12/08/2023		962		(57)			(57)		905	905			
100132681	ACWORTH	GA		11/03/2023		2,879		(4)			(4)		2,875	2,875			
100170127	SALT LAKE CITY	UT		10/08/2024		10,745		(310)			(310)		10,434	10,434			
100031257	ESCONDIDO	CA		03/29/2019		1,576		207			207		1,783	1,783			
100087294	MYRTLE BEACH	SC		10/25/2022		3,014		221			221		3,235	3,235			
100057761	PASO ROBLES	CA		06/30/2021		2,515		(131)			(131)		2,384	2,384			
100164171	RIVERSIDE	CA		08/21/2024		958		(86)			(86)		872	872			
100120411	STOCKTON	CA		08/18/2023		1,082		(100)			(100)		982	982			
100117470	LOCUST GROVE	GA		07/20/2023		812		423			423		1,235	1,235			
100143618	CORAM	NY		02/21/2024		1,074		(75)			(75)		1,000	1,000			
100186478	MANASSAS	VA		12/30/2024		1,627		(73)			(73)		1,555	1,555			
100116016	AUSTIN	TX		07/20/2023		1,185		(79)			(79)		1,106	1,106			
100165801	HAYWARD	CA		08/29/2024		1,186		(61)			(61)		1,125	1,125			
100151438	CEDAR PARK	TX		05/10/2024		1,137		6			6		1,144	1,144			
100157703	HOUSTON	TX		06/28/2024		831		(168)			(168)		663	663			
100099949	LAS VEGAS	NV		03/28/2023		757		36			36		793	793			
100157860	ISSAQUAH	WA		07/09/2024		1,312		168			168		1,480	1,480			
100180616	MORGANVILLE	NJ		11/26/2024		836		(123)			(123)		714	714			
100167419	SEVIERVILLE	TN		09/16/2024		970		(38)			(38)		932	932			
4010064885	WILLIAMSTOWN	NJ		01/30/2024		940		(98)			(98)		843	843			
100173279	TRINIDAD	CO		10/30/2024		2,334		(84)			(84)		2,250	2,250			
100185498	MARINA DEL REY	CA		12/20/2024		1,052		(12)			(12)		1,040	1,040			
100067680	NEW HAVEN	CT		09/23/2021		2,503		(38)			(38)		2,465	2,465			
100099571	BEAUMONT	CA		04/06/2023		1,526		14			14		1,540	1,540			
100136378	BRADENTON	FL		11/20/2023		1,428		50			50		1,477	1,477			
100167878	SAN DIEGO	CA		09/20/2024		1,147		(148)			(148)		1,000	1,000			
100019620	LOS ANGELES	CA		07/26/2018		2,507		3			3		2,510	2,510			
100139947	SUNRISE	FL		01/09/2024		920		(28)			(28)		892	892			
100152190	BRADENTON	FL		05/17/2024		1,069		(74)			(74)		995	995			
100115752	KISSIMMEE	FL		07/20/2023		1,126		(10)			(10)		1,117	1,117			
100162878	ALLEN	TX		08/12/2024		1,158		(34)			(34)		1,124	1,124			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172929	OAKLAND	CA		10/25/2024		1,063		(55)			(55)		1,007	1,007			
100100370	STATEN ISLAND	NY		04/27/2023		1,497		345			345		1,842	1,842			
100138678	SACRAMENTO	CA		02/02/2024		943		(116)			(116)		826	826			
100147568	SHOREHAM	NY		04/03/2024		1,115		(96)			(96)		1,020	1,020			
100088249	NEWARK	NJ		10/17/2022		1,138		(60)			(60)		1,078	1,078			
100175912	DAYTONA BEACH	FL		11/14/2024		1,296		(29)			(29)		1,267	1,267			
100143044	AUSTIN	TX		02/14/2024		857		(165)			(165)		693	693			
100050009	PORT CHESTER	NY		11/20/2020		1,044		344			344		1,389	1,389			
100174748	ATLANTA	GA		10/31/2024		920		(181)			(181)		738	738			
100156841	ROCKLAND	MA		06/27/2024		1,094		(79)			(79)		1,015	1,015			
100169417	PATERSON	NJ		09/30/2024		1,079		(88)			(88)		991	991			
100148480	NAPLES	FL		04/12/2024		1,139		(95)			(95)		1,044	1,044			
100071551	RICHMOND	VA		10/14/2021		2,419		(180)			(180)		2,239	2,239			
100153720	SKOKIE	IL		07/11/2024		1,596		(79)			(79)		1,517	1,517			
100119893	RAHWAY	NJ		08/10/2023		1,056		(57)			(57)		999	999			
100090384	TUSTIN	CA		12/28/2022		855		(85)			(85)		770	770			
100149593	BOCA RATON	FL		04/26/2024		1,219		(118)			(118)		1,101	1,101			
100162807	LAFAYETTE HILL	PA		08/12/2024		103,544		(1,460)			(1,460)		102,084	102,084			
100148420	LACEY	WA		04/12/2024		1,136		(51)			(51)		1,085	1,085			
100134910	(PACOIMA AREA) LOS ANGELES	CA		10/30/2023		543		386			386		929	929			
100174646	ROOSEVELT	NY		10/31/2024		1,199		(77)			(77)		1,121	1,121			
100172505	SOUTH JORDAN	UT		10/23/2024		1,249		(54)			(54)		1,195	1,195			
100118004	RANCHO CORDOVA	CA		07/20/2023		1,131		176			176		1,307	1,307			
100100400	BRONX	NY		04/27/2023		1,602		457			457		2,059	2,059			
100118808	RICHMOND	TX		08/30/2023		1,902		(73)			(73)		1,829	1,829			
100150141	SPOKANE	WA		06/14/2024		1,072		(101)			(101)		971	971			
100147242	CITY OF ORANGE	NJ		03/28/2024		1,071		(37)			(37)		1,035	1,035			
100171601	LAS VEGAS	NV		10/16/2024		4,398		(48)			(48)		4,350	4,350			
100110491	ROWLAND HEIGHTS	CA		06/30/2023		1,328		(10)			(10)		1,318	1,318			
100143188	SAINT AUGUSTINE	FL		02/16/2024		1,096		(83)			(83)		1,013	1,013			
100162799	JASPER	GA		08/12/2024		974		(60)			(60)		914	914			
100000236	GAINESVILLE	VA		09/27/2016		1,715		693			693		2,407	2,407			
100170366	QUEEN CREEK	AZ		10/08/2024		1,132		(122)			(122)		1,009	1,009			
100066776	ROCKVILLE	MD		08/02/2021		3,137		(9)			(9)		3,129	3,129			
100167881	OAKLAND	CA		09/20/2024		952		(151)			(151)		801	801			
100175334	FRISCO	TX		11/05/2024		1,334		(35)			(35)		1,299	1,299			
100135840	MINNEAPOLIS	MN		11/10/2023		976		17			17		994	994			
100116245	EL CAJON	CA		07/20/2023		1,322		1,180			1,180		2,502	2,502			
100081506	GAINESVILLE	FL		03/18/2022		2,183		93			93		2,276	2,276			
100081509	GAINESVILLE	FL		03/18/2022		2,183		93			93		2,276	2,276			
100175299	ORLANDO	FL		11/05/2024		1,220		(44)			(44)		1,176	1,176			
100164044	LOS ANGELES	CA		08/21/2024		1,027		(178)			(178)		849	849			
100172294	MONTGOMERY TOWNSHIP	NJ		10/21/2024		1,170		(89)			(89)		1,081	1,081			
100129535	PORT CHARLOTTE	FL		09/29/2023		1,118		(62)			(62)		1,056	1,056			
100164082	LANCASTER	CA		08/21/2024		943		(100)			(100)		843	843			
100178360	WEST NEW YORK	NJ		11/20/2024		956		(81)			(81)		874	874			
100162640	PANAMA CITY BEACH	FL		08/12/2024		962		(54)			(54)		908	908			
100174534	BURTONSVILLE	MD		10/31/2024		990		(106)			(106)		884	884			
100083005	FAIRFIELD	CT		05/05/2022		1,434		(85)			(85)		1,350	1,350			
100103562	CONROE	TX		05/08/2023		6,780		(244)			(244)		6,536	6,536			
100172406	CASHIERS	NC		10/23/2024		1,328		(32)			(32)		1,296	1,296			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116518	EL CAJON	CA		07/20/2023		1,388		550			550		1,938	1,938			
100151075	SANTAQUIN	UT		05/08/2024		1,142		(36)			(36)		1,106	1,106			
100118687	SCOTTSDALE	AZ		07/25/2023		935		(67)			(67)		868	868			
100119261	CORONA	CA		07/31/2023		1,159		(37)			(37)		1,123	1,123			
100136220	DES PLAINES	IL		11/20/2023		966		(3)			(3)		963	963			
100128114	SPRINGFIELD	VA		09/08/2023		1,316		340			340		1,656	1,656			
100174927	PROVIDENCE	RI		10/31/2024		1,039		(114)			(114)		926	926			
100153708	DANVILLE	CA		07/11/2024		1,104		(79)			(79)		1,025	1,025			
100116968	MIAMI	FL		07/20/2023		1,434		1,120			1,120		2,554	2,554			
100135028	LAS VEGAS	NV		10/30/2023		1,029		(2)			(2)		1,027	1,027			
100120094	PICKERINGTON	OH		08/11/2023		1,131		(34)			(34)		1,097	1,097			
100146700	CHICAGO	IL		03/20/2024		570		(65)			(65)		505	505			
100158716	SEVIERVILLE	TN		07/10/2024		966		(51)			(51)		915	915			
100102544	JUPITER	FL		06/07/2023		1,132		(55)			(55)		1,078	1,078			
100100614	PHOENIX	AZ		04/27/2023		901		(95)			(95)		805	805			
100180284	WEBSTER	MA		11/25/2024		1,168		32			32		1,200	1,200			
100186349	CELINA	TX		12/30/2024		1,111		(37)			(37)		1,074	1,074			
100154595	TUSTIN	CA		06/14/2024		1,003		(105)			(105)		898	898			
100180442	KNOXVILLE	TN		11/25/2024		1,183		(2)			(2)		1,181	1,181			
100075990	DANBURY	CT		01/07/2022		2,153		(206)			(206)		1,947	1,947			
100119966	LARGO	FL		08/11/2023		1,159		(32)			(32)		1,127	1,127			
100141401	ROSELLE PARK	NJ		01/30/2024		865		(16)			(16)		849	849			
100120398	BOSTON	MA		08/18/2023		1,015		(55)			(55)		960	960			
100176697	SUFFOLK	VA		11/15/2024		1,874		(148)			(148)		1,726	1,726			
100174842	SHIRLEY	NY		10/31/2024		1,029		(109)			(109)		920	920			
100044420	HERCULES	CA		11/19/2020		967		221			221		1,188	1,188			
100118715	SHIRLEY	NY		07/25/2023		997		(73)			(73)		924	924			
100139445	LAKEBAY	WA		12/28/2023		498		(72)			(72)		426	426			
100081074	UNION CITY	CA		03/18/2022		4,555		359			359		4,913	4,913			
100083038	PALM DESERT	CA		05/11/2022		1,324		(125)			(125)		1,199	1,199			
100147178	PAHRUMP	NV		03/28/2024		1,017		(34)			(34)		984	984			
100171561	MAMMOTH LAKES	CA		10/16/2024		109,406		(3,127)			(3,127)		106,279	106,279			
100180071	CHARLOTTE	NC		11/25/2024		1,161		(82)			(82)		1,079	1,079			
100161973	LAS VEGAS	NV		07/31/2024		996		(74)			(74)		922	922			
100166163	CONWAY	AR		09/09/2024		1,058		(105)			(105)		953	953			
100148903	GALVESTON	TX		04/17/2024		1,109		(48)			(48)		1,061	1,061			
100182667	WILDWOOD	NJ		12/12/2024		1,154		(44)			(44)		1,111	1,111			
100067665	LOS ANGELES	CA		09/23/2021		2,545		(110)			(110)		2,435	2,435			
100055005	FAIR OAKS	CA		03/23/2021		1,777		(351)			(351)		1,426	1,426			
100131821	KNIGHTDALE	NC		10/06/2023		885		(75)			(75)		810	810			
100176874	BELLEVUE	WA		11/15/2024		1,074		(68)			(68)		1,006	1,006			
100142419	NAPLES	FL		02/05/2024		751		(46)			(46)		704	704			
100170897	ELK GROVE	CA		10/11/2024		1,053		(18)			(18)		1,036	1,036			
100118765	ROSEVILLE	CA		07/25/2023		482		(38)			(38)		444	444			
100110213	RENO	NV		06/30/2023		1,304		6			6		1,310	1,310			
100173801	MIAMI	FL		10/30/2024		1,088		(100)			(100)		989	989			
100065085	PHILADELPHIA	PA		07/14/2021		2,405		(158)			(158)		2,247	2,247			
100152927	SHELTON	CT		06/27/2024		859		(111)			(111)		749	749			
18962	HOUSTON	TX		10/29/2010		117,651							117,651	117,651			
100025252	LYNWOOD	CA		09/20/2018		2,137		(79)			(79)		2,058	2,058			
100154691	SARATOGA SPRINGS	UT		07/19/2024		1,255		12			12		1,267	1,267			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091123	LOS ANGELES	CA		01/31/2023		491		(62)			(62)		429	429			
100169667	PLACERVILLE	CA		09/30/2024		1,074		(39)			(39)		1,035	1,035			
100148501	NAPLES	TX		04/12/2024		1,126		6			6		1,132	1,132			
100166056	SAN ANTONIO	TX		09/09/2024		1,090		(72)			(72)		1,019	1,019			
100067726	SAN CLEMENTE	CA		09/23/2021		3,525		(112)			(112)		3,413	3,413			
100060159	HOLMES BEACH	FL		06/25/2021		2,531		(143)			(143)		2,388	2,388			
100060160	HOLMES BEACH	FL		06/25/2021		2,531		(143)			(143)		2,388	2,388			
100109334	MIAMI	FL		06/12/2023		2,882		(101)			(101)		2,780	2,780			
100078656	HESPERIA	CA		02/02/2022		2,221		(57)			(57)		2,164	2,164			
100084788	MIDVALE	UT		08/02/2022		728		(38)			(38)		690	690			
100185862	ABINGTON	MA		12/26/2024		994		48			48		1,042	1,042			
100159529	CASTLE ROCK	CO		07/15/2024		860		(113)			(113)		748	748			
100141549	CORONA	CA		01/30/2024		522		20			20		542	542			
100048864	EAST NORTHPORT	NY		11/20/2020		1,865		(251)			(251)		1,614	1,614			
100154336	CHICAGO	IL		06/07/2024		610		(49)			(49)		561	561			
100054333	BERGENFIELD	NJ		03/23/2021		822		121			121		943	943			
100139534	WEST MILFORD	NJ		12/28/2023		724		(82)			(82)		642	642			
100180049	LEADVILLE	CO		11/25/2024		1,199		(29)			(29)		1,170	1,170			
100133575	ARLINGTON	VA		10/23/2023		32,419		(14)			(14)		32,405	32,405			
100168517	PORT ORCHARD	WA		09/25/2024		2,127		(76)			(76)		2,051	2,051			
100137223	PHILADELPHIA	PA		11/29/2023		956		(32)			(32)		923	923			
100114571	CHICAGO	IL		06/29/2023		921		(27)			(27)		894	894			
100156494	ALBRIGHTSVILLE	PA		06/24/2024		1,040		(50)			(50)		990	990			
100153816	BEL AIR	MD		07/10/2024		835		(60)			(60)		776	776			
100156207	BRADENTON	FL		06/20/2024		2,899		(234)			(234)		2,665	2,665			
100141978	TAMARAC	FL		02/29/2024		908		(145)			(145)		764	764			
100156511	LAS VEGAS	NV		06/24/2024		1,136		(37)			(37)		1,099	1,099			
100119972	ST SIMONS ISLAND	GA		08/11/2023		1,077		7			7		1,084	1,084			
100169735	PERRIS	CA		09/30/2024		1,076		(101)			(101)		975	975			
100087449	ANAHEIM	CA		10/25/2022		1,566		209			209		1,776	1,776			
100138712	SAN TAN VALLEY	AZ		02/02/2024		442		(41)			(41)		401	401			
100173755	LAKE WORTH BEACH	FL		10/30/2024		1,063		(100)			(100)		963	963			
100156050	NEW SMYRNA BEACH	FL		06/18/2024		1,079		(73)			(73)		1,007	1,007			
100181913	MARATHON	FL		12/12/2024		1,185		(9)			(9)		1,175	1,175			
100109959	ATLANTA	GA		06/22/2023		1,037		(72)			(72)		965	965			
100147662	PEYTON	CO		04/04/2024		702		(76)			(76)		626	626			
100083262	MURRIETA	CA		05/10/2022		1,534		(111)			(111)		1,423	1,423			
100150109	AZLE	TX		06/14/2024		20,071		(860)			(860)		19,212	19,212			
100135356	SOUTH LAKE TAHOE	CA		11/13/2023		1,090		38			38		1,128	1,128			
100158963	MADERA	CA		08/15/2024		7,629		(539)			(539)		7,090	7,090			
100165656	TUMWATER	WA		10/04/2024		1,109		(96)			(96)		1,013	1,013			
100164142	SAN FRANCISCO	CA		08/21/2024		1,015		(97)			(97)		918	918			
100031296	SALINAS	CA		03/29/2019		1,149		480			480		1,630	1,630			
100147808	SANDPOINT	ID		04/08/2024		1,083		(57)			(57)		1,026	1,026			
100147801	PHILADELPHIA	PA		04/08/2024		1,183		(37)			(37)		1,146	1,146			
100182357	JACKSONVILLE BEACH	FL		12/12/2024		1,092		(43)			(43)		1,049	1,049			
100154598	DANBURY	CT		06/14/2024		1,047		(72)			(72)		975	975			
100115007	KNOXVILLE	TN		07/14/2023		1,207		32			32		1,239	1,239			
100139946	BAYONNE	NJ		01/09/2024		1,044		(63)			(63)		980	980			
100157688	NEW SMYRNA BEACH	FL		06/28/2024		1,026		(100)			(100)		926	926			
100174020	BOYNTON BEACH	FL		10/31/2024		1,060		(146)			(146)		914	914			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140197	PANAMA CITY BEACH	FL		01/11/2024		695		(72)			(72)		623	623			
100115487	OXNARD	CA		07/17/2023		462		(9)			(9)		454	454			
100186726	GLENDALE	CA		12/31/2024		4,175		(242)			(242)		3,933	3,933			
100168009	ALGONQUIN	IL		09/20/2024		2,505		(144)			(144)		2,361	2,361			
100100885	ALEXANDRIA	VA		04/28/2023		1,582		192			192		1,774	1,774			
100144135	ROCKVILLE	MD		03/07/2024		1,094		(26)			(26)		1,068	1,068			
100116756	ELK GROVE	CA		07/20/2023		(2,774)		5,184			5,184		2,410	2,410			
100172373	CLERMONT	FL		10/23/2024		1,172		(90)			(90)		1,083	1,083			
100109001	LAKE ARROWHEAD	CA		05/31/2023		2,912		(231)			(231)		2,680	2,680			
100086130	SAINT JOHNS	FL		10/07/2022		1,177		(100)			(100)		1,077	1,077			
100116088	NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023		830		426			426		1,256	1,256			
100117219	PANAMA CITY BEACH	FL		07/20/2023		1,198		34			34		1,232	1,232			
100120964	SANTA ROSA BEACH	FL		08/30/2023		1,049		43			43		1,093	1,093			
100149993	KATY	TX		06/07/2024		896		(71)			(71)		825	825			
100102464	SAN DIEGO	CA		06/07/2023		1,239		74			74		1,313	1,313			
100172430	PORT ORCHARD	WA		10/23/2024		2,969		(216)			(216)		2,754	2,754			
100169597	GREENEHAVEN	AZ		09/30/2024		1,033		(38)			(38)		995	995			
100127970	SMYRNA	TN		09/08/2023		1,343		149			149		1,492	1,492			
100181593	PALMER	AK		12/09/2024		(1,198)		1,858			1,858		660	660			
100133608	NAGS HEAD	NC		10/23/2023		1,041		71			71		1,112	1,112			
100148107	NOVATO	CA		04/10/2024		1,450		68			68		1,518	1,518			
100144643	MANTECA	CA		03/13/2024		1,218		(83)			(83)		1,135	1,135			
100181360	PALMDALE	CA		12/06/2024		1,019		(57)			(57)		962	962			
100116296	ANTIOCH	CA		07/20/2023		6,470		2,634			2,634		9,104	9,104			
100080345	SAN JOSE	CA		02/28/2022		2,211		(52)			(52)		2,160	2,160			
100132116	LAWNDALE	CA		10/13/2023		1,214		25			25		1,238	1,238			
100186317	SEVIERVILLE	TN		12/30/2024		1,064		(88)			(88)		977	977			
100142224	DELRAY BEACH	FL		03/15/2024		1,049		(71)			(71)		978	978			
100151163	ALEDO	TX		05/09/2024		949		(117)			(117)		831	831			
100162529	MARYSVILLE	WA		08/12/2024		836		(7)			(7)		828	828			
100120938	GEORGETOWN	TX		08/30/2023		1,258		95			95		1,353	1,353			
100142957	GOLDEN	CO		02/09/2024		2,029		(109)			(109)		1,920	1,920			
100176810	CARSON CITY	NV		11/15/2024		1,020		(141)			(141)		879	879			
100082162	NEW RIVER	AZ		04/14/2022		2,140		(83)			(83)		2,057	2,057			
100141914	MENIFEE	CA		03/27/2024		1,189		(63)			(63)		1,126	1,126			
100165390	WASHINGTON	DC		08/29/2024		1,066		(65)			(65)		1,001	1,001			
100116173	SAN JUAN CAPISTRANO	CA		07/20/2023		4,435		1,258			1,258		5,693	5,693			
100180178	PERRIS	CA		11/25/2024		976		(108)			(108)		868	868			
100152329	LATHROP	CA		05/17/2024		16,068		269			269		16,337	16,337			
100150184	LOS ANGELES	CA		04/30/2024		1,839		(62)			(62)		1,777	1,777			
100150482	ROSEVILLE	CA		05/03/2024		1,176		(30)			(30)		1,146	1,146			
100165681	KISSIMMEE	FL		10/04/2024		1,158		11			11		1,169	1,169			
100138383	ROCKY POINT	NY		12/18/2023		1,074		32			32		1,105	1,105			
100151283	ANDERSON	SC		05/10/2024		1,784		(118)			(118)		1,665	1,665			
100164096	LA VERNE	CA		08/21/2024		961		(71)			(71)		890	890			
100147732	CREST HILL	IL		04/08/2024		2,441		(110)			(110)		2,330	2,330			
100169594	CAPE CORAL	FL		09/30/2024		873		(98)			(98)		775	775			
100071915	SCOTTSDALE	AZ		11/19/2021		2,529		(185)			(185)		2,344	2,344			
100182380	GILFORD	NH		12/12/2024		971		(113)			(113)		858	858			
100103874	SOUTH ORANGE	NJ		05/10/2023		1,236		(53)			(53)		1,183	1,183			
100141223	SAN DIEGO	CA		01/30/2024		32,224		(342)			(342)		31,881	31,881			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151839	DANBURY	CT		05/10/2024		868		(3)			(3)		865	865			
100142779	KERRVILLE	TX		02/08/2024		954		(78)			(78)		876	876			
100180581	STOCKTON	CA		11/26/2024		1,211		(145)			(145)		1,067	1,067			
100102115	CYPRESS	TX		04/14/2023		847		(53)			(53)		793	793			
100127589	IRVING	TX		09/08/2023		1,340		105			105		1,445	1,445			
100114537	JUNCTION CITY	OR		06/29/2023		1,833		(136)			(136)		1,697	1,697			
100171869	CHARLOTTE	NC		10/17/2024		43,001		(954)			(954)		42,047	42,047			
100136411	INDIAN SHORES	FL		11/20/2023		1,045		50			50		1,095	1,095			
100170205	YAKIMA	WA		10/08/2024		1,077		(105)			(105)		972	972			
100115360	WHITTIER	CA		07/17/2023		1,109		(85)			(85)		1,024	1,024			
100110281	JACKSON	NJ		06/30/2023		1,233		(22)			(22)		1,211	1,211			
100182708	MURRELLS INLET	SC		12/12/2024		1,042		(84)			(84)		959	959			
100117002	PALATKA	FL		07/20/2023		1,265		576			576		1,842	1,842			
100166064	SEVIERVILLE	TN		09/09/2024		1,026		(66)			(66)		960	960			
100128198	BAYVILLE	NJ		09/18/2023		1,862		78			78		1,940	1,940			
100146937	FOREST GROVE	OR		03/26/2024		1,074		(28)			(28)		1,046	1,046			
100135262	NEW SMYRNA BEACH	FL		11/08/2023		1,078		15			15		1,093	1,093			
100162551	LAS VEGAS	NV		08/12/2024		1,135		(41)			(41)		1,094	1,094			
100091929	CONCORD	CA		02/03/2023		1,013		(86)			(86)		926	926			
100079251	PATTERSON	CA		02/25/2022		2,032		(101)			(101)		1,931	1,931			
100110349	PERRY HALL	MD		06/30/2023		1,139		(33)			(33)		1,106	1,106			
100145800	APPLE VALLEY	CA		05/08/2024		1,113		(61)			(61)		1,052	1,052			
100141593	SKOKIE	IL		01/30/2024		886		9			9		894	894			
100082352	SAN DIEGO	CA		04/14/2022		2,675		(215)			(215)		2,460	2,460			
100055387	WESTMINSTER	CA		03/23/2021		1,600		(310)			(310)		1,290	1,290			
100175547	JACKSONVILLE	FL		11/08/2024		1,001		(126)			(126)		874	874			
100128743	HEMPSTEAD	NY		09/21/2023		4,028		(30)			(30)		3,998	3,998			
100140139	AURORA	CO		01/09/2024		1,291		(48)			(48)		1,243	1,243			
100110582	NEW FAIRVIEW	TX		06/30/2023		1,130		(70)			(70)		1,060	1,060			
100082875	DE LEON SPRINGS	FL		05/17/2022		1,503		(119)			(119)		1,384	1,384			
100119269	ROCKLIN	CA		07/31/2023		1,199		(17)			(17)		1,182	1,182			
100164186	MORENO VALLEY	CA		08/21/2024		1,001		(31)			(31)		970	970			
100065127	WESTMINSTER	CA		07/14/2021		2,540		(152)			(152)		2,388	2,388			
100172738	PICO RIVERA	CA		11/21/2024		1,176		(89)			(89)		1,087	1,087			
100030721	BENICIA	CA		04/09/2019		2,507		534			534		3,041	3,041			
100089966	BRUNSWICK	ME		01/26/2023		905		(75)			(75)		830	830			
100179915	AURORA	CO		11/25/2024		1,012		(42)			(42)		970	970			
100154064	SCOTTSDALE	AZ		06/06/2024		798		(58)			(58)		741	741			
100084512	BREMERTON	WA		09/02/2022		1,315		(22)			(22)		1,292	1,292			
100118999	SANTA CLARITA	CA		07/27/2023		987		(131)			(131)		855	855			
100132784	DALLAS	TX		11/03/2023		998		92			92		1,090	1,090			
100156653	ORANGEVALE	CA		06/24/2024		959		(83)			(83)		876	876			
100182201	DACULA	GA		12/12/2024		1,179		127			127		1,306	1,306			
100173726	COMMERCIAL POINT	OH		10/30/2024		1,441		(130)			(130)		1,311	1,311			
100150842	PHOENIX	AZ		05/08/2024		2,778		(129)			(129)		2,649	2,649			
100071945	CARMICHAEL	CA		11/19/2021		2,923		(318)			(318)		2,605	2,605			
100132099	HAMILTON	NJ		10/13/2023		1,079		(30)			(30)		1,049	1,049			
100117307	EASTVALE	CA		07/20/2023		1,630		1,376			1,376		3,006	3,006			
100160999	TACOMA	WA		07/24/2024		976		(73)			(73)		902	902			
100090102	KANSAS CITY	MO		01/13/2023		636		(29)			(29)		607	607			
100162014	PHOENIX	AZ		07/31/2024		1,147		(91)			(91)		1,056	1,056			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100156188	LAS VEGAS	NV		06/20/2024		1,080		(117)			(117)		963	963			
100136654	COACHELLA	CA		01/25/2024		842		(95)			(95)		747	747			
100107830	LAKE WORTH BEACH	FL		05/19/2023		665		(39)			(39)		626	626			
100078998	CLOVIS	CA		02/24/2022		2,876		(57)			(57)		2,819	2,819			
100173345	MANTECA	CA		10/30/2024		1,153		(92)			(92)		1,060	1,060			
100116976	BAYSIDE	NY		07/20/2023		1,573		1,325			1,325		2,898	2,898			
100115923	SEMINOLE	FL		07/20/2023		1,436		(54)			(54)		1,381	1,381			
100182216	PUYALLUP	WA		12/12/2024		1,002		(38)			(38)		964	964			
100146779	LYNWOOD	CA		03/20/2024		518		16			16		534	534			
100181675	COEUR D ALENE	ID		12/11/2024		1,173		(54)			(54)		1,119	1,119			
100103543	MORENO VALLEY	CA		05/08/2023		2,533		(141)			(141)		2,392	2,392			
100099559	LYNN	MA		02/17/2023		921		(58)			(58)		863	863			
100100645	EAGLE POINT	OR		03/28/2023		901		(37)			(37)		864	864			
100054329	OXNARD	CA		03/23/2021		2,051		(190)			(190)		1,861	1,861			
100147828	KENT	WA		04/08/2024		1,144		(43)			(43)		1,101	1,101			
100063143	EAST GARRISON	CA		07/01/2021		3,129		(3)			(3)		3,127	3,127			
100165565	QUEEN CREEK	AZ		08/29/2024		1,058		(72)			(72)		986	986			
100176199	CASPER	WY		12/20/2024		1,000		(71)			(71)		929	929			
100154528	LANCASTER	CA		06/14/2024		33,491		71	33,271		(33,200)		291	291			
100115789	ORLANDO	FL		07/20/2023		1,101		(29)			(29)		1,071	1,071			
100144243	WESTERVILLE	OH		03/08/2024		862		(123)			(123)		739	739			
100076016	BONNEY LAKE	WA		01/07/2022		2,172		(153)			(153)		2,019	2,019			
100120367	KISSIMMEE	FL		08/18/2023		275		15			15		290	290			
100167456	LOUISVILLE	KY		09/16/2024		1,205		(60)			(60)		1,145	1,145			
100181366	HIALEAH	FL		12/06/2024		1,516		(23)			(23)		1,493	1,493			
100171566	ROUND ROCK	TX		10/16/2024		1,153		(84)			(84)		1,070	1,070			
100100340	JAMAICA	NY		04/27/2023		2,952		236			236		3,189	3,189			
100153613	BLOOMINGTON	MN		05/31/2024		656		(26)			(26)		631	631			
100142824	WOODLAND HILLS	CA		02/08/2024		1,060		(22)			(22)		1,038	1,038			
100078031	GARDNERVILLE	NV		01/12/2022		2,030		(65)			(65)		1,965	1,965			
100181510	BIRMINGHAM	MI		12/06/2024		811		(120)			(120)		692	692			
100146622	BEAUMONT	CA		03/20/2024		10,876		(176)			(176)		10,700	10,700			
100049680	WALDORF	MD		11/20/2020		2,184		(253)			(253)		1,931	1,931			
100065128	SAN JOSE	CA		07/14/2021		2,539		(151)			(151)		2,388	2,388			
100170361	SAINT SIMONS ISLAND	GA		10/08/2024		1,056		(89)			(89)		967	967			
100169685	CASTLE PINES	CO		09/30/2024		1,044		(52)			(52)		992	992			
100114835	WEST GLACIER	MT		07/10/2023		1,653		119			119		1,773	1,773			
100078679	MURRIETA	CA		02/02/2022		3,137		(4)			(4)		3,133	3,133			
100172496	CEDAR PARK	TX		10/23/2024		1,150		(51)			(51)		1,099	1,099			
4010079699	LANSING	MI		08/27/2024		937		(67)			(67)		870	870			
100133663	KILL DEVIL HILLS	NC		10/23/2023		1,091		(21)			(21)		1,070	1,070			
100164156	STOCKTON	CA		08/21/2024		836		(95)			(95)		741	741			
100174250	SKY VALLEY	GA		10/31/2024		1,435		(42)			(42)		1,393	1,393			
100147277	ELIZABETH	NJ		03/28/2024		956		(47)			(47)		910	910			
100080920	STOCKTON	CA		04/01/2022		2,001		(139)			(139)		1,862	1,862			
100080242	NORTH BRUNSWICK	NJ		02/25/2022		1,563		(157)			(157)		1,407	1,407			
100128172	WILMINGTON	VT		09/18/2023		1,127		(28)			(28)		1,099	1,099			
100117076	ANAHEIM	CA		07/20/2023		(335)		1,474			1,474		1,139	1,139			
100128286	MIAMI	FL		09/14/2023		845		(47)			(47)		798	798			
100131700	SEATTLE	WA		10/06/2023		2,543		120			120		2,663	2,663			
100134846	DAVENPORT	FL		10/30/2023		882		322			322		1,204	1,204			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159400	SANTA MARIA	CA		07/15/2024		1,048		(82)			(82)		965	965			
100116590	MIAMI BEACH	FL		07/20/2023		966		(62)			(62)		905	905			
100026741	SPARTA	NJ		09/26/2018		896		954			954		1,849	1,849			
100081564	NEWARK	NJ		03/14/2022		1,962		(92)			(92)		1,871	1,871			
100171445	PAYSON	AZ		10/16/2024		1,057		(101)			(101)		956	956			
100161408	HIALEAH	FL		07/26/2024		18,811		(645)			(645)		18,166	18,166			
100136714	AUBURN	WA		01/25/2024		885		(103)			(103)		782	782			
100149031	NAPLES	FL		04/19/2024		943		22			22		965	965			
100084644	FAIRFIELD	CA		08/02/2022		936		23			23		959	959			
100164349	ELK GROVE	CA		08/21/2024		1,162		(38)			(38)		1,125	1,125			
100150474	COACHELLA	CA		05/03/2024		1,236		49			49		1,286	1,286			
100114961	ELK GROVE	CA		07/14/2023		747		(55)			(55)		692	692			
100156763	CHICAGO	IL		06/26/2024		1,025		(20)			(20)		1,006	1,006			
100114890	NAPLES	FL		07/13/2023		1,263		6			6		1,269	1,269			
100114738	CAPE CORAL	FL		07/07/2023		984		(36)			(36)		948	948			
100180300	TEHACHAPI	CA		11/25/2024		1,292		33			33		1,325	1,325			
100154764	CROCKETT	CA		07/19/2024		1,167		(78)			(78)		1,088	1,088			
100087811	SANTA CLARA	UT		11/17/2022		1,103		(28)			(28)		1,075	1,075			
100090243	BUMPASS	VA		01/13/2023		1,650		(96)			(96)		1,554	1,554			
100134763	WINCHESTER	CA		10/30/2023		1,046		(64)			(64)		983	983			
100129399	GARDEN GROVE	CA		09/26/2023		1,080		10			10		1,090	1,090			
100167797	ROOSEVELT	NY		09/19/2024		955		(69)			(69)		886	886			
100164881	GILBERT	AZ		08/26/2024		932		(68)			(68)		864	864			
100088110	ORMOND BEACH	FL		10/25/2022		734		(4)			(4)		730	730			
100152713	MORENO VALLEY	CA		05/17/2024		1,000		5			5		1,006	1,006			
100147519	WEST PALM BEACH	FL		04/03/2024		1,070		(86)			(86)		984	984			
100182503	GRAND JUNCTION	CO		12/12/2024		833		11			11		844	844			
100158551	BURIEN	WA		07/10/2024		948		(72)			(72)		876	876			
100137400	OROVILLE	CA		01/11/2024		712		(22)			(22)		690	690			
100081257	PUYALLUP	WA		03/18/2022		2,417		191			191		2,608	2,608			
100156213	HELOTES	TX		06/20/2024		1,018		(76)			(76)		942	942			
100178231	TULSA	OK		11/19/2024		939		(73)			(73)		865	865			
100141286	SEATTLE	WA		01/30/2024		6,087		(88)			(88)		5,999	5,999			
100162695	MONTE VISTA	CO		08/12/2024		925		(92)			(92)		834	834			
100088066	TEMECULA	CA		10/25/2022		1,267		32			32		1,299	1,299			
100136086	HOLLAND	MI		12/18/2023		1,187		(87)			(87)		1,100	1,100			
100155950	PORTLAND	OR		06/17/2024		1,059		(81)			(81)		978	978			
100118980	LAS VEGAS	NV		07/27/2023		1,078		(47)			(47)		1,031	1,031			
100133855	RIALTO	CA		10/20/2023		868		(4)			(4)		864	864			
100186637	SONOMA	CA		12/30/2024		1,283		89			89		1,372	1,372			
100079278	FARMERS BRANCH	TX		02/28/2022		2,005		(118)			(118)		1,887	1,887			
100148290	TIGARD	OR		04/12/2024		1,308		38			38		1,346	1,346			
100185155	PALMDALE	CA		12/20/2024		1,009		(5)			(5)		1,005	1,005			
100132556	LOXAHATCHEE	FL		11/03/2023		525		69			69		594	594			
100186558	KISSIMMEE	FL		12/30/2024		646		(87)			(87)		559	559			
100081081	SAN DIEGO	CA		03/18/2022		2,549		118			118		2,667	2,667			
100171546	ROSEVILLE	CA		10/16/2024		1,511		(30)			(30)		1,481	1,481			
100137603	PELHAM	NH		12/08/2023		920		(81)			(81)		838	838			
100153274	BACKUS	MN		05/30/2024		1,124		2			2		1,126	1,126			
100148022	WINCHESTER	CA		04/10/2024		1,336		68			68		1,404	1,404			
100159842	POMPANO BEACH	FL		08/16/2024		1,123		(117)			(117)		1,007	1,007			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010081121	WARREN	MI		09/27/2024		1,084		(67)			(67)		1,017	1,017			
100065582	FULLERTON	CA		07/28/2021		2,459		(178)			(178)		2,281	2,281			
100165406	NAPLES	FL		08/29/2024		1,038		(72)			(72)		965	965			
100057822	PORTLAND	OR		06/30/2021		2,458		(122)			(122)		2,336	2,336			
100184958	PEMBROKE PARK	FL		12/19/2024		1,017		(100)			(100)		917	917			
100164508	WINCHESTER	CA		08/21/2024		1,174		(118)			(118)		1,056	1,056			
100165512	BRADENTON	FL		08/29/2024		1,308		57			57		1,365	1,365			
100185368	EVERETT	WA		12/20/2024		1,236		74			74		1,310	1,310			
100109088	POCONO LAKE	PA		06/05/2023		779		(25)			(25)		753	753			
100153876	HESPERIA	CA		06/05/2024		882		(154)			(154)		728	728			
100169749	SAN DIEGO	CA		09/30/2024		699		(36)			(36)		663	663			
100109880	NANUET	NY		06/22/2023		1,121		(73)			(73)		1,048	1,048			
100117607	MANCHESTER	NH		07/20/2023		957		44			44		1,001	1,001			
100118927	WOODBRIDGE	VA		07/27/2023		580		(87)			(87)		493	493			
100156146	SUNRISE	FL		07/25/2024		1,008		(97)			(97)		911	911			
100168160	EVERETT	WA		09/20/2024		1,520		(29)			(29)		1,491	1,491			
100078729	POWAY	CA		02/25/2022		2,271		(18)			(18)		2,253	2,253			
100142408	OREGON CITY	OR		02/02/2024		772		(46)			(46)		727	727			
100080474	FONTANA	CA		03/24/2022		1,874		(161)			(161)		1,713	1,713			
100185094	DALLAS	TX		12/20/2024		1,137		36			36		1,173	1,173			
100107916	ELIZABETH	NJ		06/29/2023		1,061		(149)			(149)		911	911			
100153338	KEY WEST	FL		05/30/2024		1,121		5			5		1,126	1,126			
100133348	FARMINGVILLE	NY		11/21/2023		1,020		51			51		1,071	1,071			
100088324	FRAMINGHAM	MA		11/10/2022		890		(93)			(93)		798	798			
100107961	VANCOUVER	WA		06/29/2023		945		(172)			(172)		773	773			
100088039	WASHINGTON	DC		10/25/2022		922		(83)			(83)		840	840			
100030903	OZONE PARK	NY		04/09/2019		898		179			179		1,077	1,077			
100166435	WHITING	NJ		10/31/2024		1,142		(123)			(123)		1,019	1,019			
100166932	HOUSTON	TX		09/13/2024		1,045		(94)			(94)		951	951			
100120833	DAVIE	FL		08/25/2023		765		(60)			(60)		706	706			
100164041	ELGIN	IL		08/21/2024		791		(80)			(80)		711	711			
100138096	DAMASCUS	MD		12/13/2023		571		(21)			(21)		550	550			
100153950	GARDNER	MA		06/05/2024		988		(68)			(68)		920	920			
100091591	PINON HILLS	CA		03/07/2023		156		47			47		203	203			
100087448	N. MIAMI BEACH	FL		10/25/2022		1,734		155			155		1,888	1,888			
100140388	CHANDLER	AZ		01/18/2024		8,504		463			463		8,966	8,966			
100180031	VALLEY	AL		11/25/2024		1,964		(29)			(29)		1,935	1,935			
100120392	FONTANA	CA		08/18/2023		940		(120)			(120)		820	820			
100136081	JACKSON	CA		12/18/2023		6,053		156			156		6,209	6,209			
100175351	ROCKLAND	MA		11/05/2024		1,035		(64)			(64)		971	971			
100179649	PHOENIX	AZ		11/21/2024		843		(81)			(81)		763	763			
100181264	DALLAS	TX		12/06/2024		1,135		38			38		1,173	1,173			
100011990	NORCO	CA		03/08/2017		1,841		627			627		2,467	2,467			
100118850	CLOVIS	CA		08/30/2023		3,710		(328)			(328)		3,382	3,382			
100141931	WOODLAND HILLS AREA LOS ANGEL	CA		03/27/2024		1,748		(27)			(27)		1,722	1,722			
100120124	TOMS RIVER	NJ		08/11/2023		1,079		(16)			(16)		1,063	1,063			
100182001	MONTEREY PARK	CA		12/12/2024		1,236		71			71		1,307	1,307			
100163970	KIHEI	HI		10/04/2024		16,556		(669)			(669)		15,887	15,887			
100120552	SANTA ROSA BEACH	FL		08/18/2023		621		(61)			(61)		560	560			
100132450	CAPE CORAL	FL		11/03/2023		4,641		73			73		4,714	4,714			
100168801	MIAMI	FL		09/26/2024		1,108		(150)			(150)		958	958			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175027	WEST ROXBURY	MA		11/05/2024		1,173		19			19		1,192	1,192			
100089599	DENVER	CO		01/30/2023		744		(113)			(113)		631	631			
100140978	LARGO	FL		03/28/2024		875		(25)			(25)		850	850			
100129498	ROSEVILLE	CA		09/29/2023		1,131		(41)			(41)		1,090	1,090			
100170504	FORT MYERS	FL		10/09/2024		888		(145)			(145)		744	744			
100088988	MIAMI	FL		11/15/2022		628		(119)			(119)		509	509			
100169678	MINNEOLA	FL		09/30/2024		1,047		(73)			(73)		975	975			
100156766	NORTH MIAMI	FL		06/26/2024		1,447		(76)			(76)		1,371	1,371			
100135556	CHARLOTTE	NC		11/13/2023		12,616		(96)			(96)		12,520	12,520			
100164603	PALMDALE	CA		08/21/2024		1,217		216			216		1,433	1,433			
100172498	HEMET	CA		10/23/2024		1,250		(31)			(31)		1,219	1,219			
100134128	ATLANTA	GA		12/08/2023		645		58			58		703	703			
100174600	HESPERIA	CA		10/31/2024		1,679		(220)			(220)		1,459	1,459			
100168515	WASHINGTON	UT		09/25/2024		1,117		(67)			(67)		1,050	1,050			
100141486	COMMERCE	CA		01/30/2024		630		(104)			(104)		526	526			
100179570	CUMMING	GA		11/21/2024		1,144		(68)			(68)		1,076	1,076			
100161020	ELK	WA		07/24/2024		1,040		(42)			(42)		997	997			
100086259	BURNSVILLE	MN		09/29/2022		1,107		(88)			(88)		1,019	1,019			
100110481	PORTLAND	OR		06/30/2023		2,805		46			46		2,851	2,851			
100185355	NEW BEDFORD	MA		12/20/2024		1,148		26			26		1,173	1,173			
100159546	CENTRAL ISLIP	NY		07/15/2024		1,011		(113)			(113)		897	897			
100114686	LITCHFIELD PARK	AZ		06/29/2023		559		(51)			(51)		508	508			
100151247	EL PRADO	NM		05/10/2024		2,155		(4)			(4)		2,151	2,151			
100186656	SARASOTA	FL		12/30/2024		1,341		201			201		1,541	1,541			
100160429	DANBURY	CT		07/19/2024		963		(109)			(109)		854	854			
100067683	OAKLAND	CA		09/23/2021		2,485		(82)			(82)		2,403	2,403			
100186628	ROSEVILLE	CA		12/30/2024		1,278		140			140		1,418	1,418			
100153939	LOS ANGELES	CA		06/05/2024		950		(80)			(80)		870	870			
100179788	NAPLES	FL		11/21/2024		1,157		(89)			(89)		1,068	1,068			
100130306	LAKESIDE	CA		09/28/2023		1,290		(66)			(66)		1,224	1,224			
100151521	CANYON LAKE	CA		05/10/2024		989		(42)			(42)		947	947			
100088940	MIAMI	FL		11/15/2022		749		10			10		759	759			
100120969	LAKEWAY	TX		08/30/2023		1,126		(14)			(14)		1,113	1,113			
100150868	ASHFORD	WA		05/08/2024		1,160		(49)			(49)		1,111	1,111			
100160057	LAS VEGAS	NV		07/17/2024		1,155		(14)			(14)		1,141	1,141			
100167064	SPRING HILL	FL		09/13/2024		882		(112)			(112)		770	770			
100055873	LONG BRANCH	NJ		03/26/2021		2,792		(209)			(209)		2,582	2,582			
100119386	MOAB	UT		07/31/2023		1,172		9			9		1,181	1,181			
100174833	PISCATAWAY	NJ		10/31/2024		829		(159)			(159)		670	670			
100170328	ELK GROVE	CA		10/08/2024		2,921		(169)			(169)		2,752	2,752			
100164301	AUSTIN	TX		08/21/2024		1,038		(60)			(60)		979	979			
100103037	HOUSTON	TX		06/22/2023		986		(138)			(138)		848	848			
100136958	ASHEVILLE	NC		11/28/2023		1,035		1			1		1,036	1,036			
100144038	RICHARDSON	TX		03/07/2024		1,142		5			5		1,147	1,147			
100128731	AURORA	CO		09/21/2023		1,015		(53)			(53)		962	962			
100134826	SAN DIEGO	CA		10/30/2023		979		(76)			(76)		903	903			
100138906	ORLANDO	FL		12/21/2023		874		(29)			(29)		845	845			
100135790	VOLCANO	HI		11/10/2023		1,000		(35)			(35)		965	965			
100083031	LOS ANGELES	CA		05/11/2022		1,870		156			156		2,026	2,026			
100119242	VENTNOR CITY	NJ		07/31/2023		1,117		(50)			(50)		1,067	1,067			
100174188	DRIGGS	ID		10/31/2024		1,041		(58)			(58)		983	983			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162734	BERNARDSVILLE	NJ		08/12/2024		1,076		(63)			(63)		1,013	1,013			
100164206	BIG BEAR LAKE	CA		08/21/2024		947		(55)			(55)		892	892			
100133079	WASHINGTON	CT		11/29/2023		892		(23)			(23)		868	868			
100181371	LUCERNE VALLEY	CA		12/06/2024		838		(120)			(120)		718	718			
100114795	HOLMES BEACH	FL		07/10/2023		1,221		(66)			(66)		1,155	1,155			
100153659	MOBILE	AL		05/31/2024		1,404		1			1		1,405	1,405			
100127480	ELIZABETH	NJ		09/08/2023		1,168		(5)			(5)		1,164	1,164			
100053940	BROOKLYN	NY		03/23/2021		3,493		(326)			(326)		3,167	3,167			
100168552	HARDEEVILLE	SC		09/25/2024		1,033		(99)			(99)		934	934			
100137623	PARKER	CO		12/08/2023		1,605		214			214		1,819	1,819			
100155907	FOWLER	CA		06/17/2024		1,067		(65)			(65)		1,001	1,001			
100186382	MANASSAS	VA		12/30/2024		7,483		(80)			(80)		7,403	7,403			
100181540	SAINT AUGUSTINE	FL		12/06/2024		1,044		(76)			(76)		968	968			
100180308	PITTSBURG	CA		11/25/2024		1,178		(13)			(13)		1,165	1,165			
100161778	HUNTINGTON STATION	NY		07/31/2024		1,004		(63)			(63)		941	941			
100135936	ORLANDO	FL		11/15/2023		675		15			15		689	689			
100110312	BOYD	TX		06/30/2023		1,253		55			55		1,308	1,308			
100143079	SEVIERVILLE	TN		02/16/2024		1,041		(41)			(41)		1,000	1,000			
100171201	PLAINFIELD	IL		10/16/2024		1,035		(106)			(106)		929	929			
100078007	LIBERTY HILL	TX		01/12/2022		1,979		(62)			(62)		1,917	1,917			
100167071	NEW BERLIN	WI		09/13/2024		3,449		(123)			(123)		3,325	3,325			
100162796	OCEAN CITY	MD		08/12/2024		836		(48)			(48)		788	788			
100136585	MANTECA	CA		11/22/2023		30,108		(98)			(98)		30,011	30,011			
100079556	SAN BERNARDINO	CA		04/08/2022		1,199		(94)			(94)		1,105	1,105			
100141576	BALDWIN PARK	CA		01/30/2024		649		(33)			(33)		616	616			
100164595	BUFORD	GA		08/21/2024		1,082		(97)			(97)		985	985			
100176754	LINCOLN	NH		11/15/2024		2,579		(87)			(87)		2,492	2,492			
100172577	WILDWOOD	NJ		10/23/2024		1,254		(111)			(111)		1,144	1,144			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		1,196		(25)			(25)		1,171	1,171			
100169918	BUDD LAKE	NJ		11/08/2024		798		(10)			(10)		787	787			
100179500	SAN DIEGO	CA		11/21/2024		1,218		(12)			(12)		1,206	1,206			
100140520	TEMECULA	CA		01/19/2024		1,121		(83)			(83)		1,038	1,038			
100074100	VISTA	CA		12/09/2021		2,414		(34)			(34)		2,381	2,381			
100180705	LANCASTER	SC		11/26/2024		693		(69)			(69)		624	624			
100115606	BRONX	NY		07/19/2023		1,087		(35)			(35)		1,053	1,053			
100141352	LOS ANGELES	CA		01/30/2024		925		(61)			(61)		863	863			
100165808	FARMERSVILLE	TX		08/29/2024		1,068		(109)			(109)		959	959			
100171789	ROSEVILLE	CA		10/17/2024		1,320		(54)			(54)		1,266	1,266			
100081608	SAINT AUGUSTINE	FL		03/24/2022		1,973		(104)			(104)		1,869	1,869			
100102469	JACKSONVILLE	FL		06/07/2023		832		5			5		838	838			
100152781	CHATSWORTH	CA		05/22/2024		4,661		(53)			(53)		4,607	4,607			
100150560	ENGLEWOOD	NJ		05/03/2024		15,302		(334)			(334)		14,967	14,967			
100164155	ALISO VIEJO	CA		08/21/2024		294		(70)			(70)		224	224			
100141482	COMMERCE	CA		01/30/2024		898		(106)			(106)		792	792			
100151071	ROSEVILLE	CA		05/08/2024		4,339		382			382		4,721	4,721			
100047945	TULSA	OK		11/20/2020		1,772		(458)			(458)		1,314	1,314			
100175020	MENIFEE	CA		11/05/2024		1,010		(20)			(20)		991	991			
100048799	HOMESTEAD	FL		11/20/2020		1,033		243			243		1,276	1,276			
100137740	ROSEVILLE	CA		12/08/2023		1,351		332			332		1,683	1,683			
100071950	ELK GROVE	CA		11/19/2021		2,202		(260)			(260)		1,941	1,941			
100182014	MIDDLETON	WI		12/12/2024		1,221		38			38		1,259	1,259			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084672	MIAMI	FL		08/02/2022		915		100			100		1,015	1,015			
100119126	FONTANA	CA		07/28/2023		(1,848)		4,038			4,038		2,190	2,190			
100185984	LOS ANGELES	CA		12/26/2024		1,136		(114)			(114)		1,023	1,023			
100171841	THORNTON	CO		10/17/2024		879		(90)			(90)		789	789			
100161167	COMMERCE CITY	CO		07/25/2024		941		7			7		948	948			
100060119	BELL GARDENS	CA		06/25/2021		3,861		(151)			(151)		3,710	3,710			
100150782	BUCKEYE	AZ		05/07/2024		3,391		(79)			(79)		3,312	3,312			
100158652	FARMINGTON	UT		07/10/2024		1,033		(63)			(63)		970	970			
100118007	LOS ANGELES	CA		07/20/2023		1,391		209			209		1,599	1,599			
100169807	NATIONAL CITY	CA		09/30/2024		1,051		(51)			(51)		1,001	1,001			
100155049	EDGEWOOD	WA		07/19/2024		1,195		(113)			(113)		1,082	1,082			
100030422	TUCSON	AZ		12/20/2018		4,926		91			91		5,017	5,017			
100136977	SAINT LOUIS	MO		11/28/2023		1,272		(26)			(26)		1,246	1,246			
100102677	FULSHEAR	TX		06/22/2023		1,616		(144)			(144)		1,473	1,473			
100171341	RIVERSIDE	CA		10/16/2024		1,091		(83)			(83)		1,008	1,008			
100114803	SEASIDE PARK	NJ		07/10/2023		1,145		45			45		1,189	1,189			
100139979	ROSEVILLE	CA		01/09/2024		1,138		(17)			(17)		1,121	1,121			
100172428	PLANO	TX		10/23/2024		1,084		(109)			(109)		975	975			
100115803	LOS ANGELES	CA		07/20/2023		1,129		(13)			(13)		1,116	1,116			
100171858	VISALIA	CA		10/17/2024		905		(92)			(92)		813	813			
100168345	SHARPSBURG	GA		09/25/2024		1,157		(85)			(85)		1,072	1,072			
100150496	PARKER	CO		05/03/2024		6,051		614			614		6,666	6,666			
100115988	AUSTIN	TX		07/20/2023		2,062		(128)			(128)		1,934	1,934			
100162531	SEVIERVILLE	TN		08/12/2024		736							737	737			
100151224	EVERETT	WA		05/10/2024		1,914		213			213		2,128	2,128			
100170316	LAS VEGAS	NV		10/08/2024		1,067		(112)			(112)		955	955			
100153872	NEW BEDFORD	MA		06/05/2024		911		3			3		914	914			
100138293	TEMECULA	CA		12/18/2023		959		(6)			(6)		954	954			
100173770	BRENTWOOD	TN		10/30/2024		1,136		(83)			(83)		1,053	1,053			
100086928	DEER LODGE	TN		10/24/2022		2,004		(26)			(26)		1,979	1,979			
100102411	SEMINOLE	FL		06/07/2023		2,071		(119)			(119)		1,952	1,952			
100115039	BEND	OR		07/14/2023		1,206		(45)			(45)		1,161	1,161			
100142746	LINDEN	NJ		02/08/2024		983		(86)			(86)		897	897			
100120396	ERDA	UT		08/18/2023		645		(140)			(140)		504	504			
100168239	EVERETT	WA		09/20/2024		1,180		21			21		1,201	1,201			
100079252	VICTORVILLE	CA		02/25/2022		1,860		(220)			(220)		1,640	1,640			
100165966	LOS ANGELES	CA		09/06/2024		1,099		(97)			(97)		1,002	1,002			
100165475	ORLANDO	FL		08/29/2024		1,115		(52)			(52)		1,063	1,063			
100162898	OAK RIDGE	NJ		08/12/2024		1,089		(23)			(23)		1,066	1,066			
100068041	SPOKANE	WA		09/23/2021		2,504		(61)			(61)		2,443	2,443			
100137439	HOLLYWOOD	FL		01/11/2024		1,537		(152)			(152)		1,385	1,385			
100074215	COLORADO SPRINGS	CO		12/09/2021		2,314		(173)			(173)		2,141	2,141			
100153400	PATERSON	NJ		05/30/2024		970		(36)			(36)		934	934			
100153401	PATERSON	NJ		05/30/2024		970		(36)			(36)		934	934			
100135269	GROESBECK	TX		11/08/2023		1,056		17			17		1,073	1,073			
100162759	TEMPE	AZ		08/12/2024		1,108		(51)			(51)		1,056	1,056			
100141989	LAKE WORTH	FL		02/29/2024		14,589		(546)			(546)		14,042	14,042			
100151352	RANCHO CORDOVA	CA		05/10/2024		20,544		957			957		21,502	21,502			
100053802	BRANDON	FL		03/23/2021		1,649		(294)			(294)		1,355	1,355			
100071979	HALLANDALE BEACH	FL		10/29/2021		2,040		(329)			(329)		1,711	1,711			
100144305	GLEN COVE	NY		03/07/2024		1,434		(40)			(40)		1,394	1,394			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143662	MOUNT VERNON	NY		02/22/2024		868		(53)			(53)		815	815			
100089630	VACAVILLE	CA		01/30/2023		847		(93)			(93)		755	755			
100134273	ROSELLE	NJ		10/27/2023		1,147		(85)			(85)		1,062	1,062			
100117426	ORLANDO	FL		07/20/2023		(1,884)		3,929			3,929		2,045	2,045			
100185178	SACRAMENTO	CA		12/20/2024		158,559		(2,373)			(2,373)		156,186	156,186			
100165570	ARCADIA	CA		08/29/2024		14,115		(493)			(493)		13,622	13,622			
100161510	FRISCO	TX		07/30/2024		987		(98)			(98)		889	889			
100076296	REDLANDS	CA		01/07/2022		2,228		(102)			(102)		2,126	2,126			
100102722	CORONA	CA		06/22/2023		1,302		(16)			(16)		1,286	1,286			
100076042	BURBANK	CA		01/07/2022		2,413		(73)			(73)		2,339	2,339			
100180506	THOUSAND OAKS	CA		11/26/2024		1,021		(71)			(71)		950	950			
100143997	PORT SAINT LUCIE	FL		02/29/2024		820		(95)			(95)		724	724			
100168127	BURBANK	CA		09/20/2024		1,102		(50)			(50)		1,052	1,052			
100186542	WILLIAMS	AZ		12/30/2024		1,020		(47)			(47)		973	973			
100109941	RED BANK	NJ		06/22/2023		1,084		(67)			(67)		1,016	1,016			
100164588	MIAMI	FL		08/21/2024		1,035		(47)			(47)		988	988			
100136975	TRACY CITY	TN		11/28/2023		987		(8)			(8)		980	980			
100158749	FAIRVIEW	NJ		07/10/2024		1,084		(93)			(93)		991	991			
100166160	WEST HARTFORD	CT		09/09/2024		1,064		(72)			(72)		992	992			
100161305	VENTNOR CITY	NJ		07/25/2024		1,076		36			36		1,112	1,112			
100067777	HOUSTON	TX		09/23/2021		2,278		(183)			(183)		2,096	2,096			
100150821	ANAHEIM	CA		05/08/2024		1,146		(39)			(39)		1,107	1,107			
100138704	FRESNO	CA		02/02/2024		308		(48)			(48)		261	261			
100178343	FORT LAUDERDALE	FL		11/19/2024		2,536		56			56		2,591	2,591			
100148597	ROCKWALL	TX		04/12/2024		1,094		(55)			(55)		1,038	1,038			
100065665	ORLANDO	FL		07/28/2021		2,231		(134)			(134)		2,097	2,097			
100091586	ROSWELL	GA		03/07/2023		1,093		(101)			(101)		992	992			
100120754	BONITA SPRINGS	FL		08/25/2023		1,112		(12)			(12)		1,100	1,100			
100157886	MOULTONBORO	NH		07/09/2024		1,437		(36)			(36)		1,401	1,401			
100161122	BOWIE	MD		07/24/2024		954		(40)			(40)		914	914			
100079606	KATY	TX		04/08/2022		1,372		(141)			(141)		1,231	1,231			
100128132	MULBERRY	FL		09/11/2023		999		(62)			(62)		937	937			
100101952	ELIZABETH	NJ		04/14/2023		1,306		(22)			(22)		1,284	1,284			
100026337	CORONA	NY		09/20/2018		2,052		10			10		2,062	2,062			
100103825	NEW CITY	NY		05/10/2023		1,103		(45)			(45)		1,058	1,058			
100142589	MCALLEN	TX		02/08/2024		4,403		(166)			(166)		4,237	4,237			
100132606	WINTER GARDEN	FL		11/03/2023		1,030		69			69		1,099	1,099			
100173828	MIAMI	FL		10/31/2024		1,040		(143)			(143)		897	897			
100159273	N TOPSAIL BEACH	NC		07/15/2024		973		(92)			(92)		882	882			
100135306	ST SIMONS ISLAND	GA		11/13/2023		2,754		36			36		2,790	2,790			
100176525	RENTON	WA		11/15/2024		1,091		(61)			(61)		1,029	1,029			
100078646	BRADENTON	FL		02/02/2022		1,742		(176)			(176)		1,566	1,566			
100162078	PICKERINGTON	OH		07/31/2024		1,002		(111)			(111)		891	891			
100115723	DELRAY BEACH	FL		07/20/2023		2,977		(107)			(107)		2,870	2,870			
100065595	LOS ANGELES	CA		07/28/2021		2,361		(147)			(147)		2,214	2,214			
100110606	QUEEN CREEK	AZ		06/30/2023		1,087		17			17		1,104	1,104			
100135395	CARMEL	IN		11/13/2023		936		9			9		945	945			
100113865	LONGBOAT KEY	FL		06/29/2023		9,520		884			884		10,404	10,404			
100172927	AUBURN	WA		10/25/2024		977		(38)			(38)		939	939			
100174315	PORT ARANSAS	TX		10/31/2024		1,210		(103)			(103)		1,107	1,107			
100091870	WELLINGTON	FL		01/30/2023		821		(62)			(62)		759	759			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167809	BOUND BROOK	NJ		09/19/2024		22,112		(1,089)			(1,089)		21,023	21,023			
100103724	CHARLOTTE HALL	MD		05/08/2023		1,043		(34)			(34)		1,009	1,009			
100182017	FORT MILL	SC		12/12/2024		1,213		88			88		1,301	1,301			
100088827	BRANDON	FL		11/15/2022		1,030		61			61		1,091	1,091			
100172684	CORRALES	NM		11/21/2024		869		(88)			(88)		781	781			
100065599	MALIN	OR		07/28/2021		3,342		(208)			(208)		3,134	3,134			
100158732	GOODYEAR	AZ		07/10/2024		1,249		133			133		1,382	1,382			
100156580	FRESNO	CA		06/24/2024		1,041		(46)			(46)		994	994			
100170301	PHOENIX	AZ		10/08/2024		1,164		(84)			(84)		1,080	1,080			
100175544	CLEARWATER	FL		11/08/2024		998		(165)			(165)		832	832			
100135687	ALEXANDRIA	VA		11/09/2023		688		(114)			(114)		574	574			
100172893	ROCKVILLE	MD		10/25/2024		1,067							1,067	1,067			
100136855	VAIL	CO		11/27/2023		1,137		158			158		1,295	1,295			
100100358	HUNTINGTON STATION	NY		04/27/2023		1,535		390			390		1,924	1,924			
100173786	SHELTON	CT		10/30/2024		819		(120)			(120)		699	699			
100182110	HARDEEVILLE	SC		12/12/2024		1,155		(106)			(106)		1,050	1,050			
100186277	LAS VEGAS	NV		12/27/2024		1,184		(124)			(124)		1,060	1,060			
100185160	BERLIN	MD		12/20/2024		1,063		(115)			(115)		949	949			
100165695	HIALEAH	FL		08/29/2024		690		(125)			(125)		564	564			
100159528	DORAL	FL		07/15/2024		1,028		(39)			(39)		989	989			
100186273	HIGHLANDS RANCH	CO		12/27/2024		1,122		(109)			(109)		1,013	1,013			
100100221	BROOKLYN	NY		03/17/2023		993		(95)			(95)		897	897			
100176566	MILLVILLE	DE		11/15/2024		1,222		222			222		1,444	1,444			
100000219	SARASOTA	FL		09/27/2016		1,424		708			708		2,131	2,131			
100129730	ORLANDO	FL		09/29/2023		1,075		(48)			(48)		1,027	1,027			
100155067	RALEIGH	NC		07/19/2024		1,244		(118)			(118)		1,126	1,126			
100011808	MEMPHIS	TN		03/08/2017		2,235		372			372		2,607	2,607			
100168252	ELK GROVE	CA		09/20/2024		1,130		(31)			(31)		1,100	1,100			
100168514	CANYON LAKE	TX		09/25/2024		1,174		(107)			(107)		1,067	1,067			
100026770	RAMONA	CA		09/26/2018		1,629		335			335		1,964	1,964			
100140677	LAVEEN	AZ		02/08/2024		266		38			38		304	304			
100178258	LOS ANGELES	CA		11/19/2024		1,210		(55)			(55)		1,155	1,155			
100173387	NAMPA	ID		10/29/2024		1,194		(148)			(148)		1,047	1,047			
100045300	WEST HILLS	CA		11/25/2020		1,460		(338)			(338)		1,122	1,122			
100133193	LOS ANGELES	CA		11/29/2023		878		(44)			(44)		834	834			
100110265	CASTLE ROCK	WA		06/30/2023		1,610		(42)			(42)		1,568	1,568			
100100354	STATEN ISLAND	NY		04/27/2023		956		305			305		1,262	1,262			
100078901	S LAKE TAHOE	CA		02/24/2022		2,347		4			4		2,351	2,351			
100119607	SANTA ANA	CA		07/31/2023		1,189		(47)			(47)		1,142	1,142			
100131828	PASO ROBLES	CA		10/06/2023		866		13			13		879	879			
100135265	PAWLEYS ISLAND	SC		11/08/2023		1,405		23			23		1,428	1,428			
100110295	HAMILTON	MT		06/30/2023		2,438		(85)			(85)		2,353	2,353			
100143125	GLENDALE	CA		02/16/2024		983		(92)			(92)		891	891			
100162856	ROCKPORT	TX		08/12/2024		1,050		(46)			(46)		1,003	1,003			
100150981	SHERWOOD	OR		05/08/2024		761		(17)			(17)		744	744			
100180047	SOUTH JORDAN	UT		11/25/2024		1,189		31			31		1,220	1,220			
100079939	PRESCOTT	AZ		04/08/2022		1,366		(65)			(65)		1,301	1,301			
100102938	BRONX	NY		06/22/2023		1,165		(247)			(247)		918	918			
100076484	SANTA BARBARA	CA		12/21/2021		2,217		(119)			(119)		2,098	2,098			
100129402	INDIANAPOLIS	IN		09/26/2023		1,056		(2)			(2)		1,054	1,054			
100172979	OAK ISLAND	NC		10/25/2024		1,169		(152)			(152)		1,017	1,017			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066787	HUNTINGTON	NY		08/02/2021		8,225		22			22		8,246	8,246			
100102748	FAYETTEVILLE	NC		06/22/2023		112		886			886		998	998			
100148460	PALM DESERT	CA		04/12/2024		1,652		176			176		1,828	1,828			
100149406	MEADOW VISTA	CA		04/24/2024		759		(40)			(40)		719	719			
100167049	NASHVILLE	TN		09/13/2024		863		(150)			(150)		714	714			
100137337	WINDERMERE	FL		12/01/2023		869		1			1		870	870			
100159659	LAKE HAVASU CITY	AZ		08/23/2024		972		(80)			(80)		892	892			
100165924	MAGNA	UT		09/06/2024		1,110		(43)			(43)		1,066	1,066			
100141902	MANSFIELD	TX		03/27/2024		12,879		(661)			(661)		12,217	12,217			
100161137	RANCHO CORDOVA	CA		07/24/2024		3,815		103			103		3,918	3,918			
100081624	MIDDLETOWN	CT		03/24/2022		1,681		(60)			(60)		1,622	1,622			
100166977	TACOMA	WA		09/13/2024		1,748		(44)			(44)		1,705	1,705			
100180026	LAKESIDE	AZ		11/25/2024		1,162		(26)			(26)		1,137	1,137			
100140337	FREDERICK	MD		01/18/2024		1,268		(4)			(4)		1,264	1,264			
100101641	VANCOUVER	WA		04/26/2023		1,086		(11)			(11)		1,075	1,075			
100119807	NYACK	NY		08/08/2023		(547)		1,612			1,612		1,065	1,065			
100185625	LIMA	OH		12/20/2024		1,100		(11)			(11)		1,088	1,088			
100148333	OXNARD	CA		04/12/2024		1,174		(75)			(75)		1,098	1,098			
100129592	ELLIJAY	GA		09/29/2023		698		21			21		718	718			
100155064	BLACK HAWK	CO		07/19/2024		1,134		(91)			(91)		1,043	1,043			
100031405	HERCULES	CA		03/29/2019		2,349		125			125		2,474	2,474			
100152400	OAK ISLAND	NC		05/17/2024		2,057		(13)			(13)		2,044	2,044			
100135845	OCEANSIDE	CA		11/10/2023		10,334		284			284		10,619	10,619			
100161411	BLOOMINGTON	CA		07/26/2024		982		(54)			(54)		929	929			
100080858	CEDAR PARK	TX		03/10/2022		1,612		(219)			(219)		1,393	1,393			
100134574	SAINT PETERSBURG	FL		10/30/2023		834		(51)			(51)		783	783			
100139526	RIALTO	CA		12/28/2023		1,668		(24)			(24)		1,644	1,644			
100103858	HUNTINGTON STATION	NY		05/10/2023		791		109			109		900	900			
100144521	SAN DIEGO	CA		04/26/2024		2,035		(136)			(136)		1,899	1,899			
100120451	CHICAGO	IL		08/18/2023		855		(43)			(43)		813	813			
100133759	WILDWOOD	NJ		10/23/2023		708		(4)			(4)		704	704			
100139977	SAN LUIS OBISPO	CA		01/09/2024		1,350		(46)			(46)		1,304	1,304			
100172402	LAKE TOXAWAY	NC		10/23/2024		1,255		(60)			(60)		1,195	1,195			
100101688	BIG BEAR LAKE	CA		03/31/2023		914		(59)			(59)		855	855			
100149818	BORING	OR		04/29/2024		1,321		(159)			(159)		1,162	1,162			
100153189	VALLEJO	CA		05/30/2024		1,167		(10)			(10)		1,158	1,158			
100169636	YUBA CITY	CA		09/30/2024		1,208		(132)			(132)		1,076	1,076			
100150067	EAST HAVEN	CT		06/14/2024		1,170		(168)			(168)		1,002	1,002			
100054850	OAKRIDGE	OR		03/23/2021		1,132		(632)			(632)		500	500			
100013787	KAILUA KONA	HI		05/25/2017		2,693		283			283		2,976	2,976			
100135971	DECATUR	TX		11/16/2023		1,219		(166)			(166)		1,053	1,053			
100151603	HESPERIA	CA		05/10/2024		1,071		(49)			(49)		1,022	1,022			
100171821	BALDWIN PARK	CA		10/17/2024		1,141		(84)			(84)		1,057	1,057			
100171600	PROVO	UT		10/16/2024		1,215		(32)			(32)		1,183	1,183			
100100380	FLUSHING	NY		04/27/2023		1,619		634			634		2,253	2,253			
100152693	LONGMONT	CO		05/17/2024		1,019		(35)			(35)		984	984			
100137890	TULSA	OK		12/08/2023		942		(15)			(15)		927	927			
100165881	SEFFNER	FL		08/30/2024		1,083		(109)			(109)		974	974			
100055793	CHICAGO	IL		03/23/2021		5,119		(1,797)			(1,797)		3,322	3,322			
100186193	CHATTANOOGA	TN		12/27/2024		978		(95)			(95)		883	883			
100153611	CAPE CORAL	FL		05/31/2024		1,068		(92)			(92)		976	976			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085997	CABO SAN LUCAS	MEX		08/19/2022		6,835							6,835	6,835			
100128216	WESLEY CHAPEL	FL		09/18/2023		1,215		69			69		1,284	1,284			
100158735	AURORA	CO		07/10/2024		1,349		281			281		1,630	1,630			
100160036	PLANO	TX		07/17/2024		1,019		(55)			(55)		963	963			
100179781	TROUTMAN	NC		11/21/2024		1,410		44			44		1,454	1,454			
100170514	MABLETON	GA		10/09/2024		825		(141)			(141)		685	685			
100139541	LA VERGNE	TN		12/28/2023		984		(93)			(93)		891	891			
100115580	HOPKINTON	MA		07/19/2023		1,373		(88)			(88)		1,285	1,285			
100156777	HOMESTEAD	FL		06/26/2024		1,067		(1)			(1)		1,066	1,066			
100151140	TUCSON	AZ		05/09/2024		1,078		(70)			(70)		1,007	1,007			
100115912	EUGENE	OR		07/20/2023		1,109		(33)			(33)		1,076	1,076			
100081170	LACEY	WA		03/18/2022		2,204		195			195		2,399	2,399			
100078017	BAYVILLE	NY		01/12/2022		2,159		(76)			(76)		2,083	2,083			
100172580	AUSTIN	TX		10/23/2024		1,303		(1)			(1)		1,302	1,302			
100114668	FORESTHILL	CA		06/29/2023		1,159		50			50		1,209	1,209			
100100094	LAKEWOOD	CO		03/28/2023		706		76			76		782	782			
100173814	PLANO	TX		10/31/2024		1,013		(94)			(94)		918	918			
100158665	BRADENTON	FL		07/10/2024		1,546		(30)			(30)		1,515	1,515			
100172515	ALBRIGHTSVILLE	PA		10/23/2024		1,019		(105)			(105)		914	914			
100164826	GALLATIN	TN		08/26/2024		1,025		(40)			(40)		985	985			
100181322	CLERMONT	FL		12/06/2024		1,000		(61)			(61)		938	938			
100162503	CHARLOTTE	NC		08/12/2024		27,312		(190)			(190)		27,121	27,121			
100079060	EL MONTE	CA		02/24/2022		2,123		(88)			(88)		2,035	2,035			
100156480	CLOVIS	CA		06/24/2024		1,048		(27)			(27)		1,021	1,021			
100127605	PFLUGERVILLE	TX		09/08/2023		1,088		(61)			(61)		1,026	1,026			
100161716	ELIZABETH	NJ		07/30/2024		1,460		(87)			(87)		1,373	1,373			
100169281	LONG BRANCH	NJ		09/27/2024		2,377		(276)			(276)		2,101	2,101			
100173421	WEST WARWICK	RI		10/29/2024		2,024		(100)			(100)		1,924	1,924			
100180182	RIVERVIEW	FL		11/25/2024		1,080		(77)			(77)		1,003	1,003			
100067989	LOS ANGELES	CA		09/23/2021		2,521		(23)			(23)		2,498	2,498			
100178295	LAS VEGAS	NV		11/19/2024		1,926		(182)			(182)		1,744	1,744			
100180157	CLIFTON	NJ		11/25/2024		975		(117)			(117)		858	858			
100143261	HOWELL	NJ		02/16/2024		1,061		(40)			(40)		1,021	1,021			
100138966	FLUSHING	NY		12/21/2023		9,040		556			556		9,595	9,595			
100089293	DUMONT	NJ		01/26/2023		1,188		(169)			(169)		1,019	1,019			
100158548	HOUSTON	TX		07/10/2024		1,077		(71)			(71)		1,006	1,006			
100044074	ORANGE	CA		08/19/2020		1,775		(163)			(163)		1,612	1,612			
100168229	MURRIETA	CA		09/20/2024		1,136		(35)			(35)		1,101	1,101			
100168078	ROSEVILLE	CA		09/20/2024		1,123		(26)			(26)		1,097	1,097			
100152584	VICTORVILLE	CA		05/17/2024		1,069		122			122		1,190	1,190			
100074464	LOS ANGELES	CA		12/02/2021		2,150		(272)			(272)		1,878	1,878			
100149521	PLUMAS LAKE	CA		04/26/2024		1,178		2			2		1,179	1,179			
100182514	FLAGSTAFF	AZ		12/12/2024		1,149		(21)			(21)		1,128	1,128			
100144403	ROYAL OAK	MI		03/07/2024		3,523		(67)			(67)		3,457	3,457			
100129277	TWAIN HARTE	CA		09/25/2023		1,087		64			64		1,151	1,151			
100151555	WASHINGTON	DC		05/10/2024		1,264		55			55		1,318	1,318			
100175076	AUSTIN	TX		11/05/2024		1,201		(89)			(89)		1,112	1,112			
100172407	KING OF PRUSSIA	PA		10/23/2024		1,610		(47)			(47)		1,564	1,564			
100129802	SARASOTA	FL		09/27/2023		1,028		(113)			(113)		915	915			
100100479	BOSTON	MA		04/27/2023		1,964		625			625		2,589	2,589			
100168195	GLENDALE	CA		09/20/2024		1,153		(51)			(51)		1,102	1,102			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156078	HALEDON	NJ		06/18/2024		899		(133)			(133)		766	766			
100107902	VACAVILLE	CA		06/29/2023		1,158		(72)			(72)		1,086	1,086			
100154961	FONTANA	CA		07/19/2024		980		(164)			(164)		816	816			
100182038	SPARKS	NV		12/12/2024		1,274		179			179		1,453	1,453			
100178244	BRENTWOOD	TN		11/19/2024		1,014		(41)			(41)		973	973			
100014359	STATEN ISLAND	NY		09/27/2017		2,650		527			527		3,176	3,176			
100087219	APPLE VALLEY	CA		10/25/2022		1,633		192			192		1,826	1,826			
100102762	MAITLAND	FL		06/22/2023		1,059		(1)			(1)		1,057	1,057			
100180556	PIRU	CA		11/26/2024		1,024		(12)			(12)		1,012	1,012			
100140738	SICKLERVILLE	NJ		01/22/2024		859		(50)			(50)		809	809			
100133881	HALTOM CITY	TX		10/24/2023		694		(17)			(17)		676	676			
100140724	NAPLES	FL		02/08/2024		1,373		(95)			(95)		1,278	1,278			
100099589	ROCKLIN	CA		04/06/2023		1,095		(51)			(51)		1,044	1,044			
100165713	MARICOPA	AZ		08/29/2024		823		(131)			(131)		693	693			
100171677	BLUE RIDGE	TX		10/16/2024		1,184		(76)			(76)		1,107	1,107			
100129977	NANUET	NY		09/27/2023		1,052		(77)			(77)		975	975			
100152851	CLINTON	MD		05/22/2024		777		(42)			(42)		735	735			
100088242	CENTRAL ISLIP	NY		10/17/2022		1,622		(79)			(79)		1,542	1,542			
100129390	BELLINGHAM	WA		09/26/2023		1,227		133			133		1,360	1,360			
100076348	PHOENIX	AZ		01/07/2022		2,364		(72)			(72)		2,291	2,291			
100159943	SARASOTA	FL		08/16/2024		2,836		(138)			(138)		2,698	2,698			
100179978	BLUE RIDGE	GA		11/25/2024		1,222		52			52		1,274	1,274			
100120138	PARRISH	FL		08/11/2023		1,189		71			71		1,260	1,260			
100140587	CORONA	CA		01/19/2024		1,148		19			19		1,167	1,167			
100158574	MCKINNEY	TX		07/10/2024		1,085		6			6		1,091	1,091			
100110581	WILLS POINT	TX		06/30/2023		1,444		9			9		1,453	1,453			
100153333	COLORADO SPRINGS	CO		05/30/2024		1,087		(4)			(4)		1,084	1,084			
100030799	WAIPAHU	HI		04/09/2019		2,040		292			292		2,333	2,333			
100164162	MORENO VALLEY	CA		08/21/2024		918		(41)			(41)		877	877			
100102161	PALMDALE	CA		04/14/2023		359		2			2		361	361			
100156583	SAINT CLOUD	FL		06/24/2024		1,246		84			84		1,330	1,330			
100116089	SAN PABLO	CA		07/20/2023		1,257		1,634			1,634		2,891	2,891			
100057790	WALTHAM	MA		06/30/2021		2,444		(95)			(95)		2,349	2,349			
100116082	ORLANDO	FL		07/20/2023		1,570		1,052			1,052		2,622	2,622			
100186564	MURRIETA	CA		12/30/2024		1,361		350			350		1,712	1,712			
100127708	EFFORT	PA		09/08/2023		1,337		(54)			(54)		1,283	1,283			
100142036	RIVERHEAD	NY		02/29/2024		1,085		(159)			(159)		926	926			
100173494	FAIRFIELD	NJ		10/29/2024		1,099		(158)			(158)		942	942			
100129445	PLACENTIA	CA		09/29/2023		1,099		(46)			(46)		1,053	1,053			
100149629	JERSEY CITY	NJ		04/26/2024		1,124		(48)			(48)		1,075	1,075			
100078013	WESTON	FL		01/12/2022		2,718		(84)			(84)		2,635	2,635			
100173478	FAIRFIELD	NJ		10/29/2024		1,099		(157)			(157)		942	942			
100169875	COMPTON	CA		11/08/2024		1,185		(110)			(110)		1,075	1,075			
100185499	MIRAMAR BEACH	FL		12/20/2024		1,079		(67)			(67)		1,012	1,012			
100185182	HYATTSVILLE	MD		12/20/2024		1,059		(84)			(84)		976	976			
100012471	ARRINGTON	TN		04/28/2017		1,810		(263)			(263)		1,547	1,547			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		673		(54)			(54)		619	619			
100175358	LINCOLN	RI		11/05/2024		1,102		(80)			(80)		1,022	1,022			
100109144	RICHMOND	TX		06/09/2023		1,298		2			2		1,300	1,300			
100175955	REDLANDS	CA		11/14/2024		1,235		5			5		1,240	1,240			
100160533	CHICAGO	IL		07/19/2024		623		33			33		656	656			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131799	HAPPY VALLEY	OR		10/06/2023		1,488		(28)			(28)		1,460	1,460			
100172134	VANCOUVER	WA		10/17/2024		1,057		(88)			(88)		970	970			
100110283	HEYBURN	ID		06/30/2023		1,212		3			3		1,215	1,215			
100148418	ROSEVILLE	CA		04/12/2024		1,044		(76)			(76)		967	967			
100170308	GRAND JUNCTION	CO		10/08/2024		1,122		(70)			(70)		1,052	1,052			
100025315	JAMAICA	NY		09/20/2018		1,969		113			113		2,082	2,082			
100159661	SAN DIEGO	CA		08/23/2024		1,089		(159)			(159)		930	930			
100179712	PHOENIX	AZ		11/21/2024		1,385		399			399		1,784	1,784			
100080997	MARINA DL REY	CA		03/18/2022		3,273		215			215		3,487	3,487			
100148237	ROSEVILLE	CA		04/12/2024		1,612		(116)			(116)		1,496	1,496			
100108331	SELDEN	NY		05/25/2023		1,050		(98)			(98)		952	952			
100143271	PARKER	CO		02/16/2024		1,954		83			83		2,036	2,036			
100154207	PASADENA	CA		07/11/2024		10,891		(86)			(86)		10,805	10,805			
100137094	ORLANDO	FL		11/28/2023		1,290		11			11		1,300	1,300			
100148382	OAKLAND	FL		04/12/2024		1,346		97			97		1,443	1,443			
100060075	LINCOLN	CA		06/25/2021		2,375		(183)			(183)		2,192	2,192			
100116520	SARATOGA SPRINGS	UT		07/20/2023		1,686		509			509		2,195	2,195			
100152752	MILFORD	MA		05/22/2024		706		(22)			(22)		685	685			
100120910	LEAVENWORTH	WA		08/30/2023		2,807		29			29		2,836	2,836			
100159660	SAN DIEGO	CA		08/23/2024		1,088		(157)			(157)		930	930			
100179609	MILFORD	MA		11/21/2024		1,074		(61)			(61)		1,013	1,013			
100115915	IRVINE	CA		07/20/2023		1,195		(54)			(54)		1,141	1,141			
100090428	PALMDALE	CA		12/28/2022		2,997		(20)			(20)		2,977	2,977			
100163377	MIAMI	FL		09/27/2024		1,105		(9)			(9)		1,095	1,095			
100156208	NORTH LAUDERDALE	FL		06/20/2024		1,031		(155)			(155)		876	876			
100080505	EDINBURG	VA		03/10/2022		586		47			47		634	634			
100089989	CLOVIS	CA		01/13/2023		616		(83)			(83)		533	533			
100031394	LA JOLLA	CA		03/29/2019		1,786		(186)			(186)		1,600	1,600			
100186732	BOWIE	MD		12/31/2024		1,726		(136)			(136)		1,590	1,590			
100071503	BELLAIRE	TX		10/19/2021		2,223		(256)			(256)		1,967	1,967			
100142909	FALLS CHURCH	VA		02/09/2024		914		(76)			(76)		838	838			
100165353	LIBERTY HILL	TX		08/29/2024		1,040		(98)			(98)		942	942			
100088015	ROWLETT	TX		10/25/2022		644		(87)			(87)		557	557			
100083813	TRACY	CA		07/12/2022		931		(32)			(32)		898	898			
100168059	LOGAN	UT		09/20/2024		1,114		(67)			(67)		1,047	1,047			
100115661	AVENTURA	FL		07/20/2023		1,103		(80)			(80)		1,023	1,023			
100176099	DURHAM	NC		12/20/2024		1,040		(57)			(57)		983	983			
100115175	ELMWOOD PARK	IL		07/17/2023		1,007		(73)			(73)		934	934			
100166262	SAINT CLOUD	FL		09/09/2024		1,138		(9)			(9)		1,129	1,129			
100147409	LAKEWOOD	CA		05/08/2024		970		(15)			(15)		955	955			
100144599	HAINES CITY	FL		03/13/2024		1,126		(10)			(10)		1,116	1,116			
100172708	TUCSON	AZ		11/21/2024		1,077		(112)			(112)		965	965			
100120545	MORENO VALLEY	CA		08/18/2023		992		(128)			(128)		864	864			
100173173	CHARLOTTE	NC		10/30/2024		1,004		(90)			(90)		914	914			
100060093	COMPTON	CA		06/25/2021		2,374		(113)			(113)		2,261	2,261			
100164635	DAWSONVILLE	GA		08/21/2024		1,125		(81)			(81)		1,044	1,044			
100180552	SAN BERNARDINO	CA		11/26/2024		788		(39)			(39)		749	749			
100155285	FOXBOROUGH	MA		07/19/2024		911		(147)			(147)		764	764			
100136327	TWAIN HARTE	CA		11/20/2023		961		27			27		988	988			
100115431	PHOENIX	AZ		07/17/2023		1,077		34			34		1,111	1,111			
100087015	PANAMA CITY BEACH	FL		11/04/2022		7		(4)			(4)		4	4			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185175	BOYNTON BEACH	FL		12/20/2024		1,199		(53)			(53)		1,146	1,146			
100180429	FRAMINGHAM	MA		11/25/2024		1,166		12			12		1,178	1,178			
100146683	LAKE FOREST	CA		03/20/2024		806		(35)			(35)		771	771			
100151408	MARION	NC		05/10/2024		208,176		(4,636)			(4,636)		203,540	203,540			
100155952	DANBURY	CT		06/17/2024		1,087		(70)			(70)		1,017	1,017			
100160053	MORGANTON	GA		07/17/2024		1,023		(68)			(68)		954	954			
100149846	WESTPORT	MA		04/29/2024		739		(45)			(45)		695	695			
100091158	CLEARWATER	FL		01/31/2023		1,226		113			113		1,339	1,339			
100151962	KENNESAW	GA		06/14/2024		1,903		(259)			(259)		1,644	1,644			
100117394	LAKE ARROWHEAD	CA		07/20/2023		1,257		1,327			1,327		2,584	2,584			
100137186	BOSTON	MA		11/28/2023		902		(89)			(89)		813	813			
100136787	SHIRLEY	NY		11/27/2023		833		(67)			(67)		766	766			
100143360	CHICAGO	IL		02/16/2024		955		(22)			(22)		933	933			
100173849	HARDEEVILLE	SC		10/31/2024		951		(61)			(61)		890	890			
100182246	HENDERSON	NV		12/12/2024		1,392		500			500		1,892	1,892			
100144014	CHANDLER	AZ		03/07/2024		1,206		(3)			(3)		1,203	1,203			
100131582	BLUE RIDGE	GA		10/06/2023		1,002		35			35		1,037	1,037			
100171394	LAUREL	MD		10/16/2024		1,775		(83)			(83)		1,692	1,692			
100119822	BAY SHORE	NY		08/08/2023		986		(73)			(73)		912	912			
100173744	GLEN ALLEN	VA		10/30/2024		298		(85)			(85)		213	213			
100119529	BROOMFIELD	CO		07/28/2023		1,169		(25)			(25)		1,144	1,144			
100184984	LAKE STEVENS	WA		12/19/2024		2,598		(165)			(165)		2,433	2,433			
100180024	MONETA	VA		11/25/2024		1,139		(5)			(5)		1,135	1,135			
100185367	MIAMI	FL		12/20/2024		1,145		(2)			(2)		1,143	1,143			
100087382	CEDAR CREEK	TX		10/25/2022		1,559		357			357		1,916	1,916			
100142510	SONORA	CA		02/08/2024		1,323		(51)			(51)		1,272	1,272			
100176703	MIAMI GARDENS	FL		11/15/2024		1,452		(64)			(64)		1,388	1,388			
100149462	HUGHESVILLE	MD		04/24/2024		2,085		(69)			(69)		2,016	2,016			
100079210	UPPER MARLBORO	MD		02/24/2022		1,989		(47)			(47)		1,941	1,941			
100137952	AUSTIN	TX		12/13/2023		900		5			5		905	905			
100169461	NASHUA	NH		09/30/2024		1,427		(95)			(95)		1,332	1,332			
100156571	MESA	AZ		06/24/2024		1,108		(13)			(13)		1,095	1,095			
100140405	N LAS VEGAS	NV		01/18/2024		972		(46)			(46)		926	926			
100182267	CLARKSVILLE	TN		12/12/2024		1,239		215			215		1,453	1,453			
100173527	COLORADO SPRINGS	CO		10/29/2024		1,020		(140)			(140)		880	880			
100091644	RIALTO	CA		01/27/2023		767		(12)			(12)		755	755			
100176720	PEORIA	AZ		11/15/2024		1,103		(72)			(72)		1,030	1,030			
100100854	FAIRFIELD	CA		04/28/2023		1,632		676			676		2,308	2,308			
100081175	SEATTLE	WA		03/18/2022		1,890		(62)			(62)		1,828	1,828			
100078856	CHULA VISTA	CA		02/24/2022		2,229		8			8		2,237	2,237			
3500107921	SEATTLE	WA		09/30/2024		554							554	554			
100090848	PITTSBURG	CA		01/06/2023		3,230		(108)			(108)		3,122	3,122			
100151311	ROSEVILLE	CA		05/10/2024		1,063		(85)			(85)		978	978			
100110058	STOCKTON	CA		06/23/2023		963		(5)			(5)		958	958			
100114650	DALLAS	TX		06/29/2023		1,131		(40)			(40)		1,090	1,090			
100160169	MELBOURNE BEACH	FL		07/18/2024		2,760		(110)			(110)		2,650	2,650			
100029805	GRANITE BAY	CA		10/26/2018		2,018		161			161		2,180	2,180			
100066526	KAPOLEI	HI		08/02/2021		3,024		(6)			(6)		3,017	3,017			
100162910	NEWARK	NJ		08/12/2024		1,049		(60)			(60)		989	989			
100163002	SONORA	CA		08/13/2024		8,586		(455)			(455)		8,131	8,131			
100119611	SPRING	TX		07/31/2023		944		(21)			(21)		923	923			

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100084721	COVINA	CA		08/02/2022		732		(53)			(53)		680	680			
100081537	AZUSA	CA		03/18/2022		2,272		203			203		2,475	2,475			
100120950	PACKWOOD	WA		08/30/2023		1,031		23			23		1,054	1,054			
100165865	TOMBALL	TX		08/29/2024		8,103		(797)			(797)		7,306	7,306			
100140502	BOYNTON BEACH	FL		01/19/2024		1,224		(51)			(51)		1,173	1,173			
100057820	BALDWIN PARK	CA		06/30/2021		2,447		(119)			(119)		2,328	2,328			
100145816	NASHVILLE	TN		05/08/2024		932		(121)			(121)		811	811			
100134565	INGLEWOOD	CA		10/30/2023		1,066		11			11		1,077	1,077			
100166410	PROVIDENCE	RI		10/31/2024		980		(137)			(137)		844	844			
100148691	VERNON TWP	NJ		04/16/2024		1,590		(109)			(109)		1,481	1,481			
100115015	MAPLE GROVE	MN		07/14/2023		996		(29)			(29)		967	967			
100120530	CLIFFSIDE PARK	NJ		08/18/2023		1,058		(29)			(29)		1,029	1,029			
100138010	YORKVILLE	IL		12/13/2023		703		32			32		735	735			
100164986	HERNANDO BEACH	FL		08/28/2024		1,012		(141)			(141)		870	870			
100081519	RENTON	WA		03/18/2022		2,261		202			202		2,463	2,463			
100174119	SOUTH LEBANON	OH		10/31/2024		1,027		(141)			(141)		886	886			
100078667	HENDERSON	NV		02/02/2022		4,023		(86)			(86)		3,937	3,937			
100169770	GLENDALE	AZ		09/30/2024		1,006		(78)			(78)		928	928			
100184961	TEMECULA	CA		12/19/2024		1,286		(4)			(4)		1,283	1,283			
100100361	DIX HILLS	NY		04/27/2023		390		217			217		607	607			
100167481	MIAMI	FL		10/31/2024		1,129		(109)			(109)		1,019	1,019			
100166168	ATLANTA	GA		09/09/2024		958		(96)			(96)		862	862			
100164794	MILLVILLE	DE		08/26/2024		1,189		3			3		1,192	1,192			
100139602	DAVENPORT	FL		12/28/2023		966		(27)			(27)		939	939			
100148786	RANCHO CORDOVA	CA		04/17/2024		1,338		335			335		1,673	1,673			
100031588	ROCKLIN	CA		03/29/2019		2,523		306			306		2,829	2,829			
100080056	UPLAND	CA		04/08/2022		2,180		168			168		2,348	2,348			
100130446	NEW MILFORD	CT		09/28/2023		7,871		(215)			(215)		7,655	7,655			
100162598	RIVERSIDE	CA		08/12/2024		1,095		(56)			(56)		1,039	1,039			
100109147	LANCASTER	CA		06/09/2023		1,901		(88)			(88)		1,813	1,813			
100160983	COACHELLA	CA		07/24/2024		1,268		77			77		1,346	1,346			
100133388	LOS ANGELES	CA		11/21/2023		662		(38)			(38)		624	624			
100167941	HEMET	CA		09/20/2024		910		(45)			(45)		865	865			
100158769	NASHVILLE	TN		07/10/2024		47,335		(1,071)			(1,071)		46,264	46,264			
100156496	JACKSONVILLE BEACH	FL		06/24/2024		4,528		(106)			(106)		4,422	4,422			
100119292	BRADENTON	FL		07/31/2023		1,102		(48)			(48)		1,054	1,054			
100082448	LOS ANGELES	CA		05/17/2022		2,024		(87)			(87)		1,937	1,937			
100148779	MENIFEE	CA		04/17/2024		968		(66)			(66)		903	903			
100150980	PARKER	CO		05/08/2024		1,437		335			335		1,772	1,772			
100120873	DENVER	CO		08/28/2023		2,116		(74)			(74)		2,043	2,043			
100173977	HALLANDALE BEACH	FL		10/31/2024		1,025		(139)			(139)		886	886			
100120664	NAVARRE	FL		08/24/2023		1,002		(52)			(52)		950	950			
100164746	DAYTONA BEACH	FL		08/26/2024		984		(37)			(37)		948	948			
100154525	BAY POINT	CA		06/14/2024		821		(145)			(145)		676	676			
100140134	FRESNO	CA		01/09/2024		1,100		(26)			(26)		1,074	1,074			
100180038	FAYSTON	VT		11/25/2024		1,130		(54)			(54)		1,076	1,076			
100109039	LAS VEGAS	NV		06/02/2023		260		(30)			(30)		230	230			
100168633	MANSFIELD	TX		09/25/2024		1,049		(83)			(83)		966	966			
100163800	OREGON CITY	OR		09/27/2024		2,736		(233)			(233)		2,504	2,504			
100179568	ST CHARLES	IL		11/21/2024		1,097		(50)			(50)		1,046	1,046			
100150884	OSAGE BEACH	MO		05/08/2024		4,722		(227)			(227)		4,496	4,496			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078441	NORTHRIDGE	CA		01/21/2022		3,499		(169)			(169)		3,330	3,330			
100169307	ESTERO	FL		09/27/2024		1,064		(140)			(140)		925	925			
100084769	SPRING HILL	FL		08/02/2022		43,140		(15)	42,605		(42,620)		520	520			
100113308	RIPON	CA		06/29/2023		(706)		1,650			1,650		944	944			
100159981	ORLANDO	FL		08/16/2024		852		(137)			(137)		714	714			
100169868	COROLLA	NC		09/30/2024		1,057		(90)			(90)		967	967			
100158682	KILL DEVIL HILLS	MD		07/10/2024		1,045		(61)			(61)		984	984			
100165907	LEANDER	TX		08/30/2024		413		(71)			(71)		342	342			
100144432	OAK PARK	CA		03/07/2024		11,574		(214)			(214)		11,360	11,360			
100159613	COLONIA	NJ		07/15/2024		744		(110)			(110)		634	634			
100168743	TONTO BASIN	AZ		09/26/2024		1,242		(147)			(147)		1,095	1,095			
100167784	HOUSTON	TX		09/19/2024		1,123		(184)			(184)		939	939			
100169483	LAMY	NM		09/30/2024		1,083		(44)			(44)		1,039	1,039			
100162967	HANOVER	MD		08/12/2024		1,068		(55)			(55)		1,013	1,013			
100144137	ROSEVILLE	CA		03/07/2024		775		63			63		838	838			
100164302	PALMDALE	CA		08/21/2024		987		(52)			(52)		935	935			
100164035	FARMINGTON HILLS	MI		08/21/2024		1,029		(71)			(71)		958	958			
100167759	HOUSTON	TX		09/19/2024		1,122		(183)			(183)		939	939			
100168700	PALM HARBOR	FL		09/25/2024		965		(95)			(95)		870	870			
100169027	MIAMI	FL		09/27/2024		1,387		(91)			(91)		1,296	1,296			
100148741	STOCKTON	CA		04/17/2024		986		(57)			(57)		928	928			
100158678	PORT ORCHARD	WA		07/10/2024		1,264		93			93		1,357	1,357			
100147101	HOLLYWOOD	FL		03/28/2024		459		(52)			(52)		406	406			
100100039	SEASIDE HEIGHTS	NJ		03/28/2023		500		(66)			(66)		433	433			
100080496	TEMPE	AZ		03/10/2022		4,531		(263)			(263)		4,268	4,268			
100173399	MIAMI	FL		10/29/2024		1,106		(141)			(141)		965	965			
100162692	SOUTH BEACH	OR		08/12/2024		952		(68)			(68)		884	884			
100143382	LAKE ARROWHEAD	CA		02/16/2024		773		(72)			(72)		701	701			
100172486	OAK ISLAND	NC		10/23/2024		1,009		(104)			(104)		905	905			
100176786	SAVANNAH	GA		11/15/2024		211		803			803		1,014	1,014			
100162532	RICHMOND	VA		08/12/2024		941		(65)			(65)		876	876			
100065564	NASHVILLE	TN		07/28/2021		2,346		(151)			(151)		2,194	2,194			
100169156	REDINGTON SHORES	FL		09/27/2024		1,362		(75)			(75)		1,287	1,287			
100157883	ASHBURN	VA		07/09/2024		2,020		(38)			(38)		1,981	1,981			
100017237	GREENLAWN	NY		04/26/2018		1,625		309			309		1,935	1,935			
100167995	BOWIE	MD		09/20/2024		934		(19)			(19)		916	916			
100129348	QUEEN CREEK	AZ		09/25/2023		1,084		69			69		1,153	1,153			
100129853	PALMDALE	CA		09/27/2023		428		(14)			(14)		414	414			
100164457	COROLLA	NC		08/21/2024		1,052		(78)			(78)		973	973			
100186476	SANGER	CA		12/30/2024		1,862		(76)			(76)		1,787	1,787			
100101013	DOWNEY	CA		04/28/2023		1,530		167			167		1,698	1,698			
100139147	CHANDLER	AZ		12/28/2023		1,026		(39)			(39)		988	988			
100120132	SCOTTSDALE	AZ		08/11/2023		2,045		(79)			(79)		1,966	1,966			
100185483	ENGLEWOOD	FL		12/20/2024		1,183		119			119		1,303	1,303			
100108923	ODESSA	FL		05/31/2023		2,134		(81)			(81)		2,052	2,052			
100143182	OREGON CITY	OR		02/16/2024		1,126		(76)			(76)		1,050	1,050			
100178479	CHERRY HILL	NJ		11/21/2024		1,768		(144)			(144)		1,624	1,624			
100129393	HUNTINGTON BEACH	CA		09/26/2023		1,131		(33)			(33)		1,098	1,098			
100109350	CELINA	TX		06/12/2023		835		(48)			(48)		786	786			
100076599	MACOMB	MI		12/16/2021		1,680		(178)			(178)		1,502	1,502			
100153722	AUBURN	CA		07/11/2024		678		(120)			(120)		558	558			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151335	FRESNO	CA		05/10/2024		4,181		(77)			(77)		4,105	4,105			
100148255	ASHBURN	VA		04/12/2024		1,148		(54)			(54)		1,094	1,094			
100043559	DAVIE	FL		08/13/2020		1,792		(175)			(175)		1,617	1,617			
100146973	RICHARDSON	TX		03/26/2024		1,789		32			32		1,821	1,821			
100118108	ODENTON	MD		07/20/2023		6,998		494			494		7,492	7,492			
100031340	CHINO HILLS	CA		03/29/2019		1,696		351			351		2,047	2,047			
100150620	VIENNA	VA		05/03/2024		7,147		(139)			(139)		7,008	7,008			
100087143	SAN DIEGO	CA		10/25/2022		1,038		262			262		1,300	1,300			
100148542	NAGS HEAD	NC		04/12/2024		1,030		(58)			(58)		973	973			
100049588	DOWNEY	CA		11/20/2020		1,239		(57)			(57)		1,183	1,183			
100163094	MOSES LAKE	WA		08/13/2024		52,081		(1,312)			(1,312)		50,769	50,769			
100156478	WEST CHESTER	PA		06/24/2024		1,011		(60)			(60)		952	952			
100158110	SARASOTA	FL		07/09/2024		1,182		88			88		1,270	1,270			
100018319	LYNN	MA		06/27/2018		3,174		(12)			(12)		3,162	3,162			
100186578	LATHROP	CA		12/30/2024		1,322		288			288		1,610	1,610			
100182347	FRISCO	TX		12/12/2024		1,113		28			28		1,141	1,141			
100162858	OLYMPIA	WA		08/12/2024		1,209		(84)			(84)		1,126	1,126			
100156401	PORTLAND	OR		06/24/2024		1,020		(49)			(49)		971	971			
100176600	LOS ANGELES	CA		11/15/2024		1,009		(105)			(105)		903	903			
100171509	KNOXVILLE	TN		10/16/2024		1,125		(89)			(89)		1,036	1,036			
100137839	LITTLE ELM	TX		12/08/2023		897		(59)			(59)		838	838			
100143266	WEST ORANGE	NJ		02/16/2024		1,084		(55)			(55)		1,029	1,029			
100109097	FRESNO	CA		06/05/2023		1,234		(56)			(56)		1,177	1,177			
100120223	ROCKPORT	TX		08/18/2023		891		(100)			(100)		792	792			
100162736	BIRMINGHAM	AL		08/12/2024		1,045		(50)			(50)		995	995			
100176864	ASHEVILLE	NC		11/15/2024		1,118		(127)			(127)		991	991			
100186464	FT WORTH	TX		12/30/2024		1,073		(69)			(69)		1,004	1,004			
100141197	LAVEEN	AZ		01/30/2024		937		22			22		958	958			
100010643	SAN DIEGO	CA		12/23/2016		667		365			365		1,032	1,032			
100155051	SEVIERVILLE	TN		07/19/2024		4,355		(167)			(167)		4,188	4,188			
100142654	HOWEY IN THE HILLS	FL		02/08/2024		871		(29)			(29)		842	842			
100065725	PORTLAND	OR		07/28/2021		2,486		(102)			(102)		2,384	2,384			
100136567	SAN BERNARDINO	CA		11/22/2023		584		(59)			(59)		526	526			
100164630	WEST COVINA	CA		08/21/2024		1,187		(54)			(54)		1,133	1,133			
100171315	ROYSE CITY	TX		10/16/2024		979		(149)			(149)		830	830			
100162098	BROOKLYN	NY		07/31/2024		1,072		(136)			(136)		936	936			
100163862	INGLEWOOD	CA		09/27/2024		1,131		(137)			(137)		994	994			
100178410	AUSTIN	TX		11/21/2024		1,007		(80)			(80)		927	927			
100138729	BRIDGEPORT	CT		02/02/2024		746		(77)			(77)		669	669			
100162798	TACOMA	WA		08/12/2024		1,090		(14)			(14)		1,076	1,076			
100164311	MARION	NC		08/21/2024		1,088		(63)			(63)		1,025	1,025			
100135303	PERKIOMENVILLE	PA		11/13/2023		1,042		(9)			(9)		1,033	1,033			
100110252	PETALUMA	CA		06/30/2023		1,113		(85)			(85)		1,028	1,028			
100115520	FRIDLEY	MN		07/17/2023		5,957		(200)			(200)		5,757	5,757			
100134060	BROOKLYN	NY		10/25/2023		1,035		(37)			(37)		998	998			
100173188	SAN DIEGO	CA		10/30/2024		1,135		(69)			(69)		1,065	1,065			
100172489	TALLADEGA	AL		10/23/2024		1,466		(50)			(50)		1,416	1,416			
100099643	PHOENIX	AZ		04/06/2023		967		(20)			(20)		947	947			
100120885	HAYDEN	ID		08/30/2023		1,005		42			42		1,047	1,047			
100053545	MIAMI	FL		03/23/2021		529		199			199		728	728			
100152364	PARKER	CO		05/17/2024		1,352		392			392		1,743	1,743			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091551	STATEN ISLAND	NY		01/20/2023		1,568		(28)			(28)		1,540	1,540			
100164757	DAYTONA BEACH	FL		08/26/2024		1,749		(105)			(105)		1,644	1,644			
100167430	NORTHAMPTON	MA		09/16/2024		1,565		(121)			(121)		1,444	1,444			
100120056	JACKSON	NJ		08/11/2023		1,051		(16)			(16)		1,035	1,035			
100151419	PARAMUS	NJ		05/10/2024		1,058		(50)			(50)		1,007	1,007			
100181364	SALIDA	CA		12/06/2024		22,329		(54)			(54)		22,275	22,275			
100010884	VENTURA	CA		12/23/2016		914		210			210		1,124	1,124			
100115678	ALPHARETTA	GA		07/20/2023		1,226		42			42		1,268	1,268			
100182550	SARASOTA	FL		12/12/2024		1,987		(119)			(119)		1,868	1,868			
100133989	TAMPA	FL		10/25/2023		918		(24)			(24)		894	894			
100137360	LOS ANGELES	CA		12/01/2023		681		(18)			(18)		663	663			
100078677	RANCHO CUCAMONGA	CA		02/02/2022		2,228		23			23		2,251	2,251			
100102619	SPOKANE VALLEY	WA		06/22/2023		381		161			161		541	541			
100114793	SEVIERVILLE	TN		07/10/2023		1,066		(10)			(10)		1,057	1,057			
100150677	RICHARDSON	TX		05/06/2024		1,126		(17)			(17)		1,109	1,109			
100164431	WEST JORDAN	UT		08/21/2024		2,120		(75)			(75)		2,046	2,046			
100164512	VICTORVILLE	CA		08/21/2024		1,146		(51)			(51)		1,095	1,095			
100167097	DOVER	ID		09/13/2024		936		(71)			(71)		865	865			
100115380	FREDERICKSBURG	VA		07/17/2023		1,016		(68)			(68)		947	947			
100116148	SAN FRANCISCO	CA		07/20/2023		1,382		653			653		2,036	2,036			
100131830	CYPRESS	TX		10/06/2023		903		(109)			(109)		794	794			
100115931	ROCKVILLE	MD		07/20/2023		1,214		(19)			(19)		1,196	1,196			
100172804	DALLAS	TX		12/06/2024		1,144		6			6		1,150	1,150			
100169353	WILMINGTON	DE		09/27/2024		990		(136)			(136)		854	854			
100176911	FORT LAUDERDALE	FL		11/15/2024		1,064		(111)			(111)		953	953			
100115608	SUBLIMITY	OR		07/19/2023		783		(66)			(66)		717	717			
100154813	PORT SAINT LUCIE	FL		07/19/2024		1,418		(200)			(200)		1,218	1,218			
100076068	ANTHONY	NM		01/07/2022		2,068		(153)			(153)		1,914	1,914			
100148297	RENO	NV		04/12/2024		1,550		(52)			(52)		1,498	1,498			
100120721	GOLD BEACH	OR		08/25/2023		1,041		21			21		1,062	1,062			
100147606	LA PUENTE	CA		04/04/2024		660		(151)			(151)		509	509			
100166178	SALT LAKE CITY	UT		09/09/2024		1,089		(67)			(67)		1,022	1,022			
100172798	EAST HARTFORD	CT		12/06/2024		911		51			51		962	962			
100081483	KILL DEVIL HILLS	NC		03/18/2022		2,105		138			138		2,243	2,243			
100129571	PHILADELPHIA	PA		09/29/2023		1,108		(17)			(17)		1,091	1,091			
100134667	LEHIGH ACRES	FL		10/30/2023		728		22			22		750	750			
100153835	PHILADELPHIA	PA		07/10/2024		981		(52)			(52)		929	929			
100078906	BRADENTON	FL		02/24/2022		2,306		108			108		2,414	2,414			
100110059	BRENTWOOD	NY		06/23/2023		1,081		(15)			(15)		1,066	1,066			
100169612	WASHINGTON	UT		09/30/2024		932		(59)			(59)		872	872			
100144149	LOS ANGELES	CA		03/07/2024		1,130		(26)			(26)		1,104	1,104			
100115816	MARATHON	FL		07/20/2023		1,127		(84)			(84)		1,044	1,044			
100160554	SOUTH LAKE TAHOE	CA		07/19/2024		968		(37)			(37)		931	931			
100071924	HIALEAH	FL		01/21/2022		12,903		(735)			(735)		12,168	12,168			
100156005	BENICIA	CA		06/18/2024		980		(96)			(96)		885	885			
100099859	MIDLAND	TX		03/07/2023		1,098		(68)			(68)		1,030	1,030			
100169069	CHANDLER	AZ		09/27/2024		1,378		(81)			(81)		1,297	1,297			
100134860	BRONX	NY		10/30/2023		3,734		474			474		4,208	4,208			
100129504	ELIZABETH	NJ		09/29/2023		1,061		(9)			(9)		1,053	1,053			
100172307	OREM	UT		10/21/2024		1,095		(78)			(78)		1,017	1,017			
100165858	PHOENIX	AZ		08/29/2024		1,514		(164)			(164)		1,351	1,351			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182490	SAN MARCOS	CA		12/12/2024		974		(14)			(14)		960	960			
100144173	BAILEY	CO		03/07/2024		1,048		(78)			(78)		970	970			
100164450	POINT PLEASANT BORO	NJ		08/21/2024		1,045		(65)			(65)		980	980			
100163867	HOMESTEAD	FL		09/27/2024		726		(86)			(86)		640	640			
100133865	UPLAND	CA		10/20/2023		6,514		16			16		6,530	6,530			
100102795	DALLAS	TX		06/22/2023		6,487		(422)			(422)		6,065	6,065			
100171594	THORNTON	NH		10/16/2024		1,352		(102)			(102)		1,250	1,250			
100146638	EVANSTON	IL		03/20/2024		848		(59)			(59)		789	789			
100117634	FRESH MEADOWS	NY		07/20/2023		672		(6)			(6)		666	666			
100140163	MURRIETA	CA		01/09/2024		1,363		246			246		1,610	1,610			
754574	CORONA	CA		12/31/2006		124,549							124,549	124,549			
100158602	DENVER	CO		07/10/2024		919		(71)			(71)		849	849			
100185414	SHAVER LAKE	CA		12/20/2024		15,868		602			602		16,469	16,469			
100139664	MIDDLEBORO	MA		12/28/2023		691		31			31		722	722			
100103738	CORONA	CA		05/08/2023		4,161		(186)			(186)		3,975	3,975			
100137538	KALISPELL	MT		12/08/2023		1,050		(36)			(36)		1,014	1,014			
100180407	KINGS BEACH	CA		11/25/2024		1,226		30			30		1,256	1,256			
100158797	EDMOND	OK		07/10/2024		1,015		(81)			(81)		934	934			
100176652	CHARLOTTE	NC		11/15/2024		1,116		(56)			(56)		1,060	1,060			
100112269	SANTA ANA	CA		06/29/2023		205		1,413			1,413		1,619	1,619			
100185130	PERRIS	CA		12/20/2024		790		(25)			(25)		765	765			
100175292	LAS VEGAS	NV		11/05/2024		960		(31)			(31)		930	930			
100147665	KIMBERLY	ID		04/04/2024		1,359		(42)			(42)		1,317	1,317			
100054882	KELLER	TX		03/23/2021		1,050		(224)			(224)		826	826			
100018447	LOS ANGELES	CA		06/27/2018		2,421		6			6		2,427	2,427			
100027050	SEASIDE	CA		09/26/2018		1,467		(50)			(50)		1,417	1,417			
100149929	MONEE	IL		06/07/2024		1,064		38			38		1,103	1,103			
100164211	OCEANSIDE	CA		08/21/2024		1,087		(67)			(67)		1,020	1,020			
100049825	HIALEAH	FL		11/20/2020		1,164		98			98		1,262	1,262			
100161032	RIVIERA BEACH	FL		07/24/2024		1,014		(80)			(80)		934	934			
100160062	MIAMI GARDENS	FL		07/17/2024		970		(102)			(102)		868	868			
100175322	PHOENIX	AZ		11/05/2024		1,177		(56)			(56)		1,120	1,120			
100172291	AMERICAN FORK	UT		10/21/2024		1,165		(41)			(41)		1,124	1,124			
100132715	HONOLULU	HI		11/03/2023		1,147		(7)			(7)		1,140	1,140			
100148077	BROOMFIELD	CO		04/10/2024		1,248		65			65		1,313	1,313			
100142899	BLUFFTON	SC		02/09/2024		888		(2)			(2)		886	886			
100171350	HUNTINGTON BEACH	CA		10/16/2024		9,426		(454)			(454)		8,972	8,972			
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		5,406		(54)			(54)		5,351	5,351			
100180437	ELK GROVE	CA		11/25/2024		1,218		40			40		1,258	1,258			
100144179	DALLAS	TX		03/07/2024		1,226		33			33		1,259	1,259			
100132338	CITRUS HEIGHTS	CA		11/03/2023		840		725			725		1,564	1,564			
100156548	BREMERTON	WA		06/24/2024		951		(70)			(70)		882	882			
100153299	WESLEY CHAPEL	FL		05/30/2024		927		(55)			(55)		872	872			
100135266	COMANCHE	TX		11/08/2023		1,350		(8)			(8)		1,343	1,343			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022		2,379		173			173		2,552	2,552			
100160131	CHICAGO	IL		07/17/2024		963		(85)			(85)		879	879			
100162559	PAYSON	AZ		08/12/2024		1,020		(75)			(75)		944	944			
100164782	LACONIA	NH		08/26/2024		1,321		(77)			(77)		1,244	1,244			
100168511	CHARLOTTE	NC		09/25/2024		1,050		(82)			(82)		968	968			
100162893	LEHIGH ACRES	FL		08/12/2024		71,973		(878)			(878)		71,095	71,095			
100115475	COEUR D'ALENE	ID		07/17/2023		858		(80)			(80)		778	778			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135267	CLERMONT	FL		11/08/2023		1,031		88			88		1,118	1,118			
100155878	PROSPER	TX		06/17/2024		1,083		20			20		1,103	1,103			
100064397	OLNEY	MD		07/01/2021		2,153		63			63		2,216	2,216			
100167558	GOODYEAR	AZ		09/19/2024		1,106		57			57		1,163	1,163			
100171204	HUDSONVILLE	MI		10/16/2024		1,188		(46)			(46)		1,142	1,142			
100174320	PORT SAINT JOE	FL		10/31/2024		1,044		(86)			(86)		958	958			
100140771	DAVENPORT	FL		01/22/2024		691		(74)			(74)		617	617			
100133695	AUSTIN	TX		10/23/2023		1,319		(12)			(12)		1,307	1,307			
100132328	RANCHO CORDOVA	CA		11/03/2023		1,023		407			407		1,429	1,429			
100173408	ROSENBERG	TX		10/29/2024		1,158		(82)			(82)		1,076	1,076			
100186271	WINTER GARDEN	FL		12/27/2024		1,135		(46)			(46)		1,089	1,089			
100171856	PALOS PARK	IL		10/17/2024		1,095		(82)			(82)		1,013	1,013			
100185007	STERLING HEIGHTS	MI		12/19/2024		886		(100)			(100)		786	786			
100179665	LOS BANOS	CA		11/21/2024		1,013		(51)			(51)		962	962			
100160015	PORT ST LUCIE	FL		08/16/2024		1,107		27			27		1,135	1,135			
100119534	CHARLOTTE	NC		07/28/2023		1,081		(31)			(31)		1,050	1,050			
100165691	FONTANA	CA		08/29/2024		834		(21)			(21)		814	814			
100165835	PICKERINGTON	OH		08/29/2024		1,895		(173)			(173)		1,722	1,722			
100161710	AURORA	CO		07/30/2024		16,328		(294)			(294)		16,035	16,035			
100155171	CHARLEVOIX	MI		07/19/2024		904		(123)			(123)		781	781			
100120435	WILDOMAR	CA		08/18/2023		1,149		(107)			(107)		1,042	1,042			
100132358	DEERFIELD	FL		11/03/2023		998		200			200		1,198	1,198			
100184428	BAKERSFIELD	CA		12/17/2024		1,069		(7)			(7)		1,061	1,061			
100169778	LARGO	FL		09/30/2024		1,000		(83)			(83)		917	917			
100076465	ST. CLOUD	FL		12/21/2021		2,290		(82)			(82)		2,208	2,208			
100012099	STATEN ISLAND	NY		03/08/2017		3,469		1,390			1,390		4,859	4,859			
100148466	ROSELAND	NJ		04/12/2024		1,071		(93)			(93)		978	978			
100158870	GULF SHORES	AL		07/12/2024		1,038		(84)			(84)		954	954			
100128403	BRADENTON	FL		09/15/2023		948		(19)			(19)		929	929			
100175146	PAGE	AZ		11/05/2024		1,088		(55)			(55)		1,033	1,033			
100132698	BRADENTON	FL		11/03/2023		814		33			33		846	846			
100153961	ROSEMEAD	CA		06/05/2024		893		(67)			(67)		826	826			
100116063	OJAI	CA		07/20/2023		1,240		4			4		1,244	1,244			
100058002	BOISE	ID		06/30/2021		2,349		(142)			(142)		2,207	2,207			
100179486	ROSEVILLE	CA		11/21/2024		2,439		9			9		2,448	2,448			
100152662	SEWICKLEY	PA		05/17/2024		999		(32)			(32)		966	966			
100159519	EDINBURG	TX		07/15/2024		885		(24)			(24)		860	860			
100162012	SEMINOLE	FL		07/31/2024		818		(121)			(121)		696	696			
100152175	ROTONDA WEST	FL		05/17/2024		1,063		(2)			(2)		1,060	1,060			
100109960	CONYERS	GA		06/22/2023		661		(73)			(73)		588	588			
100103403	FRESNO	CA		06/16/2023		1,048		(125)			(125)		924	924			
100172758	ATLANTIC HIGHLANDS	NJ		12/06/2024		1,287		(54)			(54)		1,233	1,233			
100169502	SAN TAN VALLEY	AZ		09/30/2024		992		(63)			(63)		928	928			
100067769	WEST HARTFORD	CT		09/23/2021		2,284		(198)			(198)		2,087	2,087			
100079866	NORTH LAS VEGAS	NV		04/25/2022		1,282		(125)			(125)		1,157	1,157			
100176655	TOMS RIVER	NJ		11/15/2024		797		(138)			(138)		659	659			
100148520	KATY	TX		04/12/2024		1,041		(12)			(12)		1,029	1,029			
100156505	DULUTH	GA		06/24/2024		1,001		(55)			(55)		947	947			
100163201	GAITHERSBURG	MD		08/13/2024		939		41			41		980	980			
100110314	LOS ANGELES	CA		06/30/2023		1,224		54			54		1,279	1,279			
100141432	LAKE WORTH	FL		01/30/2024		885		(59)			(59)		825	825			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128253	LAKE ELSINORE	CA		09/14/2023		958		(98)			(98)		860	860			
100080054	ALHAMBRA	CA		04/25/2022		1,405		150			150		1,555	1,555			
100086157	CASTLE ROCK	CO		10/07/2022		1,780		(74)			(74)		1,706	1,706			
100148909	FRESNO	CA		04/17/2024		979		(60)			(60)		920	920			
100115102	DAYTONA BEACH SHORES	FL		07/14/2023		1,278		103			103		1,380	1,380			
100140409	RALEIGH	NC		01/18/2024		1,071		(82)			(82)		988	988			
100174369	DELTON	MI		10/31/2024		1,007		(35)			(35)		973	973			
100148310	VANCOUVER	WA		04/12/2024		907		(30)			(30)		877	877			
100165740	MIAMI	FL		08/29/2024		1,212		(149)			(149)		1,063	1,063			
100146889	DURANGO	CO		03/26/2024		2,088		(104)			(104)		1,984	1,984			
100150872	SARASOTA	FL		05/08/2024		1,144		(58)			(58)		1,087	1,087			
100091430	PHOENIX	AZ		02/22/2023		1,094		(22)			(22)		1,072	1,072			
100153362	LAS VEGAS	NV		05/30/2024		1,029		(7)			(7)		1,022	1,022			
100031548	PETALUMA	CA		03/29/2019		2,685		458			458		3,144	3,144			
100166161	NASHUA	NH		09/09/2024		907		(76)			(76)		831	831			
100162773	GRAPEVINE	TX		08/12/2024		1,837		(10)			(10)		1,827	1,827			
100170290	HIGHLAND	UT		10/08/2024		1,188		(39)			(39)		1,149	1,149			
100160373	SAN ANTONIO	TX		09/06/2024		1,016		(108)			(108)		908	908			
100142780	CELINA	TX		02/08/2024		957		(84)			(84)		874	874			
100116801	ALAMEDA	CA		07/20/2023		1,447		1,079			1,079		2,526	2,526			
100108431	HAVERSTRAW	NY		05/25/2023		1,012		(42)			(42)		970	970			
100137919	BATTLE GROUND	IN		12/12/2023		324		(25)			(25)		299	299			
100156217	HATFIELD	PA		06/20/2024		914		(128)			(128)		786	786			
100184997	MOREHEAD CITY	NC		12/19/2024		1,066		(107)			(107)		959	959			
100182115	WESTON	FL		12/12/2024		1,177		(31)			(31)		1,145	1,145			
100131954	TUCSON	AZ		10/13/2023		1,140		47			47		1,187	1,187			
100010684	ORANGE BEACH	AL		12/23/2016		1,926		197			197		2,123	2,123			
100091101	SYCAMORE	IL		01/31/2023		804		(63)			(63)		741	741			
100065500	SALT LAKE CITY	UT		07/28/2021		2,084		(66)			(66)		2,018	2,018			
100178427	SANDWICH	MA		11/21/2024		833		(84)			(84)		749	749			
100075980	PHILADELPHIA	PA		01/07/2022		1,989		(240)			(240)		1,749	1,749			
100148738	VISALIA	CA		04/17/2024		1,040		(42)			(42)		998	998			
100186462	QUEEN CREEK	AZ		12/30/2024		882		(68)			(68)		815	815			
100115017	KISSIMMEE	FL		07/14/2023		1,009		67			67		1,076	1,076			
100140808	FRANKFORT	IL		03/06/2024		990		(45)			(45)		945	945			
100159270	ALGONA	WA		07/15/2024		1,034		(78)			(78)		956	956			
100182428	ATLANTA	GA		12/12/2024		1,046		(42)			(42)		1,004	1,004			
100160008	MIAMI	FL		08/16/2024		1,001		(41)			(41)		960	960			
100120395	HESPERIA	CA		08/18/2023		652		(14)			(14)		638	638			
100025495	LAHAINA	HI		09/20/2018		4,892		94			94		4,985	4,985			
100113906	STERLING	VA		06/29/2023		4,911		182			182		5,094	5,094			
100081890	ANAHEIM	CA		03/31/2022		2,339		(105)			(105)		2,233	2,233			
100148719	RALEIGH	NC		04/17/2024		1,030		(39)			(39)		991	991			
100151681	COLLEYVILLE	TX		05/10/2024		5,903		23			23		5,926	5,926			
100135383	BEAVERTON	OR		11/13/2023		930		16			16		947	947			
100169771	LAKE MARY	FL		09/30/2024		412,586		(10,423)			(10,423)		402,162	402,162			
100110610	LOWELL	MA		06/30/2023		1,351		87			87		1,437	1,437			
100186014	HOUSTON	TX		12/27/2024		715		(86)			(86)		629	629			
100185846	OVIEDO	FL		12/26/2024		982		(98)			(98)		885	885			
100126592	FULLERTON	CA		08/30/2023		790		38			38		828	828			
100127665	STATEN ISLAND	NY		09/08/2023		946		13			13		959	959			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116182	MIAMI BEACH	FL		07/20/2023		1,326		1,072			1,072		2,398	2,398			
100138202	LAKEVILLE	MN		12/14/2023		944		(15)			(15)		929	929			
100165356	BOYNTON BEACH	FL		08/29/2024		793		(109)			(109)		684	684			
100142872	AUSTIN	TX		02/09/2024		977		(85)			(85)		891	891			
100169271	CUMBERLAND CENTER	ME		09/27/2024		852		(58)			(58)		793	793			
100142860	CASTAIC	CA		02/08/2024		1,234		23			23		1,257	1,257			
100119608	CANTON	GA		07/31/2023		1,082		(49)			(49)		1,033	1,033			
100186415	CHICAGO	IL		12/30/2024		1,062		(67)			(67)		995	995			
100162693	KUNA	ID		08/12/2024		949		(68)			(68)		881	881			
100156717	REDMOND	OR		06/26/2024		1,032		(124)			(124)		908	908			
100134393	VALLEY SPGS	CA		10/27/2023		772		(30)			(30)		741	741			
100135789	CRANBERRY TOWNSHIP	PA		11/10/2023		2,468		15			15		2,483	2,483			
100185933	HESPERIA	CA		12/26/2024		769		(83)			(83)		687	687			
100156599	MENIFEE	CA		06/24/2024		1,206		114			114		1,320	1,320			
100137869	METUCHEN	NJ		12/08/2023		450		(17)			(17)		433	433			
100182407	JACKSON	NJ		12/12/2024		979		(61)			(61)		919	919			
100142736	BRADENTON	FL		02/08/2024		1,021		(13)			(13)		1,008	1,008			
100162740	BOSTON	MA		08/12/2024		1,099		(42)			(42)		1,057	1,057			
100164406	PEORIA	AZ		08/21/2024		1,012		(85)			(85)		927	927			
100169793	GILBERT	AZ		09/30/2024		1,032		(67)			(67)		965	965			
100148701	PALMDALE	CA		04/17/2024		970		(58)			(58)		912	912			
100133502	NEWARK	NJ		10/19/2023		1,209		81			81		1,291	1,291			
100165994	CHESAPEAKE	VA		09/06/2024		1,050		(103)			(103)		947	947			
100086507	LOUISBURG	NC		09/30/2022		1,447		7			7		1,454	1,454			
100159241	EVERETT	WA		07/15/2024		1,119		(25)			(25)		1,093	1,093			
100166244	LANCASTER	CA		09/09/2024		1,392		68			68		1,460	1,460			
100185431	LOGAN	UT		12/20/2024		1,173		101			101		1,274	1,274			
100080754	PHOENIX	AZ		03/10/2022		2,427		(75)			(75)		2,352	2,352			
100169710	MURRIETA	CA		09/30/2024		985		(56)			(56)		929	929			
100147836	HOPEWELL TOWNSHIP	NJ		04/08/2024		1,128		(32)			(32)		1,096	1,096			
100185982	EASTON	MD		12/26/2024		1,079		(29)			(29)		1,050	1,050			
100156873	YONKERS	NY		06/27/2024		1,015		(58)			(58)		957	957			
100079235	CASTLE ROCK	CO		02/14/2022		2,214		43			43		2,257	2,257			
100161888	LAS VEGAS	NV		07/31/2024		933		(86)			(86)		847	847			
100179543	ELK GROVE	CA		11/21/2024		3,529		(67)			(67)		3,462	3,462			
100116529	LAS VEGAS	NV		07/20/2023		1,136		308			308		1,444	1,444			
100120081	HERRIMAN	UT		08/11/2023		1,202		102			102		1,304	1,304			
100180019	FREMONT	CA		11/25/2024		1,132		(9)			(9)		1,123	1,123			
100011610	CHOWCHILLA	CA		03/08/2017		947		989			989		1,936	1,936			
100180451	RIDGEFIELD	WA		11/25/2024		11,300		9			9		11,310	11,310			
100090728	EAST ORANGE	NJ		12/29/2022		1,060		(48)			(48)		1,012	1,012			
100145869	NORTH PORT	FL		03/15/2024		851		(148)			(148)		703	703			
100116501	BLOOMINGTON	IN		07/20/2023		1,236		605			605		1,842	1,842			
100173519	JACKSONVILLE	FL		10/29/2024		996		(124)			(124)		872	872			
100156376	WADDELL	AZ		07/25/2024		3,174		(272)			(272)		2,902	2,902			
100141012	AUBURN	GA		02/20/2024		952		(58)			(58)		894	894			
100167438	GRAND TERRACE	CA		09/16/2024		1,218		(25)			(25)		1,194	1,194			
100139948	NIPOMO	CA		01/09/2024		1,391		(132)			(132)		1,259	1,259			
100182370	MIAMI	FL		12/12/2024		1,815		(30)			(30)		1,785	1,785			
100152380	STOCKTON	CA		05/17/2024		1,016		(46)			(46)		970	970			
100115962	LITTLEROCK	CA		07/20/2023		1,069		(46)			(46)		1,023	1,023			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135621	THORNTON	CO		11/09/2023		987		(6)			(6)		980	980			
100136937	SEDONA	AZ		11/28/2023		170,843		2,851			2,851		173,694	173,694			
100065829	HAPPY VALLEY	OR		07/23/2021		(2,253)		3,668			3,668		1,415	1,415			
100117999	EAGLE MOUNTAIN	UT		07/20/2023		1,098		(68)			(68)		1,030	1,030			
100167053	DUNELLEN	NJ		09/13/2024		1,860		(171)			(171)		1,688	1,688			
100153652	ORLANDO	FL		05/31/2024		1,221		43			43		1,264	1,264			
100054715	SANTA CLARITA	CA		03/23/2021		1,528		(260)			(260)		1,267	1,267			
100149402	MOUNT JULIET	TN		04/24/2024		1,156		(51)			(51)		1,105	1,105			
100184730	ROSEVILLE	CA		12/17/2024		2,220		(191)			(191)		2,030	2,030			
100080762	MIAMI	FL		03/24/2022		1,748		(111)			(111)		1,637	1,637			
100149180	SACRAMENTO	CA		04/22/2024		1,041		(71)			(71)		969	969			
100153217	ANCHORAGE	AK		05/30/2024		1,302		32			32		1,334	1,334			
100018049	ATLANTA	GA		06/08/2018		2,341		(111)			(111)		2,230	2,230			
100167035	PLAINFIELD	IL		09/13/2024		2,596		(173)			(173)		2,423	2,423			
100116228	ST ALBANS	NY		07/20/2023		1,230		1,336			1,336		2,567	2,567			
100100887	WILMINGTON	CA		04/28/2023		3,340		379			379		3,719	3,719			
100057769	SACRAMENTO	CA		06/30/2021		2,812		(87)			(87)		2,725	2,725			
100142062	WESTMINSTER	CA		02/29/2024		946		(51)			(51)		895	895			
100090857	NEWARK	NJ		01/06/2023		997		(4)			(4)		993	993			
100147539	NAPLES	FL		04/03/2024		839		(137)			(137)		703	703			
100129388	MANZANITA	OR		09/26/2023		1,133		65			65		1,198	1,198			
100127603	HERRIMAN	UT		09/08/2023		1,128		30			30		1,158	1,158			
100172828	WINTERS	CA		12/06/2024		1,070		(94)			(94)		977	977			
100138063	SAN BERNARDINO	CA		12/13/2023		620		(17)			(17)		603	603			
100130414	SUFFERN	NY		09/28/2023		807		(20)			(20)		787	787			
100144450	THORNDALE	TX		04/26/2024		1,086		(25)			(25)		1,061	1,061			
100174507	JURUPA VALLEY	CA		10/31/2024		601		(120)			(120)		480	480			
100186007	SAMMAMISH	WA		12/27/2024		949		(86)			(86)		863	863			
100141718	HACKENSACK	NJ		01/30/2024		585		(86)			(86)		499	499			
100076823	MORRISTOWN	NJ		12/27/2021		2,972		(378)			(378)		2,593	2,593			
100181592	VALLEY VILLAGE	CA		12/09/2024		(463)		1,951			1,951		1,488	1,488			
100160542	GRAIN VALLEY	MO		07/19/2024		876		(88)			(88)		789	789			
100083656	LARGO	FL		06/23/2022		1,548		14			14		1,562	1,562			
100080438	HOMESTEAD	FL		03/10/2022		1,794		(133)			(133)		1,661	1,661			
100165487	FLOWER MOUND	TX		08/29/2024		1,218		(12)			(12)		1,206	1,206			
100110369	THE WOODLANDS	TX		06/30/2023		1,359		56			56		1,415	1,415			
100136576	GLENDALE	AZ		11/22/2023		849		(71)			(71)		778	778			
4010079484	LUFKIN	TX		08/27/2024		1,113		(120)			(120)		994	994			
100165051	TIGARD	OR		08/28/2024		784		(108)			(108)		676	676			
100161539	BELGRADE	MT		07/30/2024		1,024		(76)			(76)		948	948			
100107907	AUSTIN	TX		06/29/2023		1,066		(44)			(44)		1,022	1,022			
100152596	EL MIRAGE	AZ		05/17/2024		1,087		13			13		1,100	1,100			
100143369	WHITMAN	MA		02/16/2024		668		(33)			(33)		634	634			
100084829	BOYNTON BEACH	FL		08/02/2022		738		9			9		748	748			
100044522	GRANADA HILLS	CA		11/19/2020		2,097		639			639		2,736	2,736			
100081770	ATLANTA	GA		03/25/2022		1,969		(130)			(130)		1,838	1,838			
100175060	MENTONE	CA		11/05/2024		2,780		(147)			(147)		2,633	2,633			
100055155	BRONX	NY		03/23/2021		4,835		584			584		5,418	5,418			
100169600	NEW BEDFORD	MA		09/30/2024		1,452		(33)			(33)		1,419	1,419			
100116748	MODESTO	CA		07/20/2023		(2,569)		4,711			4,711		2,141	2,141			
100139662	NORTH GRAFTON	MA		12/28/2023		599		25			25		625	625			

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100178401	NEW HYDE PARK	NY		11/21/2024		1,086		(73)			(73)		1,013	1,013			
100129839	RIALTO	CA		09/27/2023		774		(103)			(103)		671	671			
100165559	BRYSON CITY	NC		08/29/2024		949		(8)			(8)		941	941			
100156792	CHANDLER	AZ		06/26/2024		1,083		(64)			(64)		1,019	1,019			
100180423	NORTHBRIDGE	MA		11/25/2024		1,117		(22)			(22)		1,095	1,095			
100161975	TAMPA	FL		07/31/2024		822		(103)			(103)		719	719			
100173308	TYBEE ISLAND	GA		10/30/2024		984		(88)			(88)		896	896			
100150103	VICTORVILLE	CA		06/14/2024		930		(82)			(82)		848	848			
100054160	SADDLE BROOK	NJ		03/23/2021		1,121		(335)			(335)		786	786			
100132013	HIXSON	TN		10/13/2023		1,051		17			17		1,068	1,068			
100119310	CHICAGO	IL		07/31/2023		1,052		(35)			(35)		1,017	1,017			
100162887	QUEEN CREEK	AZ		08/12/2024		1,655		(80)			(80)		1,575	1,575			
100110210	MURRIETA	CA		06/30/2023		1,265		11			11		1,276	1,276			
100165436	HOUSTON	TX		08/29/2024		1,078		(7)			(7)		1,071	1,071			
100173839	WANTAGH	NY		10/31/2024		1,169		(101)			(101)		1,069	1,069			
100110302	BALTIMORE	MD		06/30/2023		1,501		(48)			(48)		1,453	1,453			
100118129	CONGERS	NY		07/20/2023		856		12			12		868	868			
100091421	GATLINBURG	TN		02/22/2023		1,091		(27)			(27)		1,064	1,064			
100185799	PHOENIX	AZ		12/26/2024		4,177		(186)			(186)		3,992	3,992			
100149835	LOS ANGELES	CA		04/29/2024		751		(56)			(56)		695	695			
100160875	CLIFTON	CO		07/24/2024		697		(80)			(80)		617	617			
100151396	LOS ANGELES	CA		05/10/2024		709		(63)			(63)		646	646			
100115424	MIAMI	FL		07/17/2023		1,487		82			82		1,568	1,568			
100175745	TEQUESTA	FL		11/12/2024		2,198		(168)			(168)		2,030	2,030			
100115445	PHOENIX	AZ		07/17/2023		1,197		17			17		1,214	1,214			
100088854	OREGON CITY	OR		11/15/2022		767		16			16		784	784			
100135644	DAVIDSONVILLE	MD		11/09/2023		661		6			6		668	668			
100147589	LOMPOC	CA		04/04/2024		1,540		(127)			(127)		1,413	1,413			
100174464	MINDEN	NV		10/31/2024		2,342		(122)			(122)		2,221	2,221			
100130197	STUART	FL		11/15/2023		892		(97)			(97)		795	795			
100171243	EAST BRUNSWICK	NJ		10/16/2024		59,821		(1,821)			(1,821)		58,000	58,000			
100153398	ELLENSBURG	WA		05/30/2024		845		(77)			(77)		768	768			
100083599	COACHELLA	CA		07/25/2022		1,261		(87)			(87)		1,174	1,174			
100153478	HEMPSTEAD	NY		05/30/2024		1,126		(78)			(78)		1,048	1,048			
100167011	TRACY CITY	TN		09/13/2024		1,220		(19)			(19)		1,201	1,201			
100181948	MANTECA	CA		12/12/2024		1,190		66			66		1,256	1,256			
100168082	SCOTTSDALE	AZ		09/20/2024		926		(53)			(53)		873	873			
100159389	ROSEVILLE	CA		07/15/2024		1,230		51			51		1,281	1,281			
100089992	LAWTON	OK		01/13/2023		387		(7)			(7)		380	380			
100157650	LIGHTHOUSE POINT	FL		06/28/2024		964		(22)			(22)		942	942			
100049076	MIAMI	FL		11/20/2020		1,932		(215)			(215)		1,718	1,718			
100133373	FLANDERS	NY		11/21/2023		828		33			33		861	861			
100142769	CAPE CORAL	FL		02/08/2024		1,365		(23)			(23)		1,341	1,341			
100162816	MANAHAWKIN	NJ		08/12/2024		981		(55)			(55)		925	925			
100117412	ANAHEIM	CA		07/20/2023		3,602		1,438			1,438		5,040	5,040			
100149806	CHANDLER	AZ		04/26/2024		3,095		(22)			(22)		3,073	3,073			
100148906	ORLANDO	FL		04/17/2024		1,005		(78)			(78)		927	927			
100160233	CLEVELAND	GA		07/18/2024		921		(54)			(54)		867	867			
100140866	LITITZ	PA		03/06/2024		1,102		(81)			(81)		1,021	1,021			
100137199	HOMESTEAD	FL		11/28/2023		529		(87)			(87)		442	442			
100173861	MIAMI	FL		10/31/2024		1,194		(99)			(99)		1,095	1,095			

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100117581	KISSIMMEE	FL		07/20/2023		5		1,232			1,232		1,237	1,237			
100110334	SAN LEANDRO	CA		06/30/2023		1,133		(38)			(38)		1,096	1,096			
100088024	REUNION	FL		10/25/2022		721		(177)			(177)		543	543			
100186402	BELLINGHAM	MA		12/30/2024		1,077		(23)			(23)		1,054	1,054			
100126558	MONTCLAIR	NJ		08/30/2023		1,148		282			282		1,430	1,430			
100172212	TEXAS CITY	TX		10/17/2024		1,091		(72)			(72)		1,018	1,018			
100016509	CHICAGO	IL		04/10/2018		3,372		(44)			(44)		3,328	3,328			
100110400	SAN DIEGO	CA		06/30/2023		12,381		(432)			(432)		11,949	11,949			
100160172	TAMARAC	FL		07/18/2024		918		(52)			(52)		866	866			
100091621	DENVER	CO		03/07/2023		1,459		(74)			(74)		1,385	1,385			
100175262	DALLAS	TX		11/05/2024		1,084		(90)			(90)		994	994			
100149201	HEMET	CA		04/22/2024		945		(8)			(8)		936	936			
100134540	EAST ISLIP	NY		10/30/2023		1,238		(15)			(15)		1,223	1,223			
100079757	ANTIOCH	CA		04/08/2022		2,085		63			63		2,148	2,148			
100172842	VICTORVILLE	CA		10/25/2024		982		(150)			(150)		832	832			
100139203	BAYSIDE HILLS	NY		12/28/2023		918		5			5		923	923			
100127515	AUSTIN	TX		09/08/2023		1,445		(31)			(31)		1,415	1,415			
100168575	SPRING HILL	FL		09/25/2024		1,416		(63)			(63)		1,353	1,353			
100102393	SANTA PAULA	CA		06/07/2023		1,225		(94)			(94)		1,132	1,132			
100130417	SUFFERN	NY		09/28/2023		737		(30)			(30)		707	707			
100186460	CHICO	CA		12/30/2024		1,110		(6)			(6)		1,104	1,104			
100109898	BRENTWOOD	NY		06/22/2023		1,001		(77)			(77)		924	924			
100151051	ATLANTA	GA		05/08/2024		1,488		155			155		1,643	1,643			
100176628	SPRINGFIELD	GA		11/15/2024		1,049		(119)			(119)		930	930			
100182697	MCGAHEYSVILLE	VA		12/12/2024		1,335		12			12		1,347	1,347			
100151254	FRISCO	TX		05/10/2024		1,006		(65)			(65)		941	941			
100160100	PHILADELPHIA	PA		07/17/2024		1,045		(49)			(49)		996	996			
100043900	DALY CITY	CA		08/19/2020		1,816		162			162		1,978	1,978			
100119998	LAKE GENEVA	WI		08/11/2023		1,042		(24)			(24)		1,017	1,017			
100185515	KEY LARGO	FL		12/20/2024		1,098		(83)			(83)		1,015	1,015			
100136189	CLARKDALE	AZ		11/20/2023		794		(35)			(35)		759	759			
100152447	VIRGINIA BEACH	VA		05/17/2024		998		(29)			(29)		969	969			
100134030	JAMAICA	NY		10/25/2023		1,480		(64)			(64)		1,416	1,416			
100101646	ELLIJAY	GA		04/26/2023		1,549		85			85		1,634	1,634			
100071905	HOLLADAY	UT		11/19/2021		815		(215)			(215)		600	600			
100173214	HASLETT	MI		10/30/2024		984		(82)			(82)		902	902			
100156479	WEST ALLIS	WI		06/24/2024		1,065		(60)			(60)		1,004	1,004			
100152821	BOCA RATON	FL		05/22/2024		8,997		(386)			(386)		8,611	8,611			
100174871	WAYNE	PA		10/31/2024		1,144		(102)			(102)		1,043	1,043			
100030467	SANTA CRUZ	CA		12/20/2018		5,172		(262)			(262)		4,910	4,910			
100137227	PANAMA CITY BEACH	FL		11/29/2023		1,008		(18)			(18)		990	990			
100132142	CRESSON	TX		10/13/2023		954		(17)			(17)		938	938			
100109184	HOUSTON	TX		07/21/2023		1,032		(112)			(112)		920	920			
100082640	MIAMI	FL		04/14/2022		2,880		8			8		2,889	2,889			
100160186	SEVIERVILLE	TN		07/18/2024		998		(64)			(64)		934	934			
100149845	SAUGUS	MA		04/29/2024		1,098		(92)			(92)		1,006	1,006			
100168512	PORT ORCHARD	WA		09/25/2024		1,116		(53)			(53)		1,062	1,062			
100014225	GARDEN GROVE	CA		09/22/2017		8,620		(252)			(252)		8,369	8,369			
100102861	KISSIMMEE	FL		06/22/2023		1,186		328			328		1,514	1,514			
100143407	DULUTH	GA		02/16/2024		1,073		(129)			(129)		945	945			
100108395	NEWBURGH	NY		05/25/2023		(186)		1,183			1,183		997	997			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100164844	BALDWIN PARK	CA		08/26/2024		1,063		(86)			(86)		976	976			
100084634	KISSIMMEE	FL		08/02/2022		992		(285)			(285)		707	707			
100148894	ORLANDO	FL		04/17/2024		1,267		(88)			(88)		1,179	1,179			
100150125	GARDEN GROVE	CA		06/14/2024		1,130		(103)			(103)		1,027	1,027			
100172466	ROGERS	AR		10/23/2024		978		(74)			(74)		904	904			
100162883	RALEIGH	NC		08/12/2024		907		(79)			(79)		829	829			
100087788	LOS ANGELES	CA		11/17/2022		79,062		(1,132)			(1,132)		77,930	77,930			
100076539	VAN NUYS	CA		01/04/2022		2,260		(90)			(90)		2,170	2,170			
100111118	ANAHEIM	CA		06/29/2023		809		37			37		846	846			
100090938	SALEM	MA		01/31/2023		676		19			19		695	695			
100165923	HASTINGS	MN		09/06/2024		1,634		(56)			(56)		1,578	1,578			
100102146	TERRELL	TX		04/14/2023		989		(71)			(71)		918	918			
100130222	KATY	TX		11/15/2023		913		(94)			(94)		820	820			
100141206	BOYNTON BEACH	FL		01/30/2024		554		1			1		556	556			
100081518	COSTA MESA	CA		03/18/2022		101,109		1,716			1,716		102,825	102,825			
100132503	MENIFEE	CA		11/03/2023		1,014		52			52		1,066	1,066			
100141879	GLENDALE	CA		03/27/2024		1,021		(60)			(60)		961	961			
100173058	FORT LAUDERDALE	FL		10/25/2024		2,253		(180)			(180)		2,073	2,073			
100133427	LEHIGH ACRES	FL		10/19/2023		415		(222)			(222)		193	193			
100100779	GILROY	CA		04/28/2023		2,361		666			666		3,027	3,027			
100100545	MORENO VALLEY	CA		04/27/2023		1,031		(82)			(82)		949	949			
100149869	MORENO VALLEY	CA		04/29/2024		638		(161)			(161)		477	477			
100142229	SATELLITE BEACH	FL		03/15/2024		734		(91)			(91)		642	642			
100121007	NEW BRAUNFELS	TX		08/30/2023		1,417		69			69		1,486	1,486			
100162938	CARY	NC		08/12/2024		991		(74)			(74)		917	917			
100152518	FEDERAL WAY	WA		05/17/2024		1,022		(48)			(48)		974	974			
100178266	HOUSTON	TX		11/19/2024		6,262		(262)			(262)		6,000	6,000			
100070452	GARFIELD	NJ		09/23/2021		2,162		(177)			(177)		1,985	1,985			
100185090	DALLAS	TX		12/20/2024		1,053		(1)			(1)		1,052	1,052			
100158841	CHARLOTTESVILLE	VA		07/12/2024		1,034		(84)			(84)		950	950			
100157816	DEERFIELD BEACH	FL		08/01/2024		1,026		(92)			(92)		934	934			
100171840	MILPITAS	CA		10/17/2024		1,087		(86)			(86)		1,000	1,000			
100137595	WASHINGTON	DC		12/08/2023		956		(41)			(41)		915	915			
100000333	UNION CITY	CA		09/27/2016		2,289		(66)			(66)		2,223	2,223			
100131960	NEW SMYRNA BEACH	FL		10/13/2023		754		7			7		761	761			
100108299	TEMPE	AZ		05/24/2023		1,070		(117)			(117)		954	954			
100181938	LEHIGH ACRES	FL		12/12/2024		1,107		15			15		1,122	1,122			
100114661	HENDERSON	NV		06/29/2023		1,234		52			52		1,285	1,285			
100170074	DURHAM	NC		10/08/2024		1,174		(92)			(92)		1,082	1,082			
100173197	ROSEVILLE	CA		10/30/2024		1,248		29			29		1,278	1,278			
100133515	BRONX	NY		10/19/2023		658		(56)			(56)		603	603			
100178278	ONTARIO	CA		11/19/2024		1,138		(82)			(82)		1,057	1,057			
100133921	NASHVILLE	TN		10/25/2023		1,505		47			47		1,552	1,552			
100185103	DALLAS	TX		12/20/2024		1,050		1			1		1,052	1,052			
100160496	FLORIDA CITY	FL		07/19/2024		778		(89)			(89)		689	689			
100130452	SAINT CLOUD	FL		09/28/2023		931		13			13		944	944			
100074216	SACRAMENTO	CA		12/09/2021		2,063		(214)			(214)		1,849	1,849			
100166950	AUSTIN	TX		09/13/2024		996		(83)			(83)		912	912			
100150813	APOPKA	FL		05/08/2024		1,014		(80)			(80)		934	934			
100161770	MONROE	NY		07/31/2024		873		(59)			(59)		815	815			
100112446	SANTA MONICA	CA		06/29/2023		4,737		1,623			1,623		6,359	6,359			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079638	PALMDALE	CA		04/08/2022		1,909		(161)			(161)		1,748	1,748			
100129948	FITCHBURG	MA		09/27/2023		583		265			265		848	848			
100170909	FULSHEAR	TX		10/11/2024		20,189		(322)			(322)		19,866	19,866			
100170461	PAWTUCKET	RI		10/09/2024		1,065		(77)			(77)		988	988			
100168097	SAINT PETERSBURG	FL		09/20/2024		1,027		(79)			(79)		948	948			
100170231	GLENN DALE	MD		10/08/2024		4,262		51			51		4,313	4,313			
100182177	TROUTMAN	NC		12/12/2024		1,026		(8)			(8)		1,018	1,018			
100160432	SAN BERNARDINO	CA		07/19/2024		975		(54)			(54)		922	922			
100129808	NORWALK	CT		09/27/2023		1,489		6			6		1,496	1,496			
100119418	FORT COLLINS	CO		07/31/2023		1,147		(27)			(27)		1,121	1,121			
100086744	ORANGE	CA		09/30/2022		1,153		(2)			(2)		1,151	1,151			
100142955	NORTH PLAINFIELD	NJ		02/09/2024		835		(3)			(3)		832	832			
100117910	SAN JOSE	CA		07/20/2023		815		(88)			(88)		727	727			
100099577	WILLISTON	FL		04/06/2023		890		(23)			(23)		867	867			
100114858	BROKEN BOW	OK		07/10/2023		1,265		3			3		1,268	1,268			
100165401	WASILLA	AK		08/29/2024		1,025		(81)			(81)		944	944			
100119646	PHELAN	CA		08/04/2023		757		(69)			(69)		688	688			
100185788	PALOS VERDES ESTATES	CA		12/26/2024		1,083		(77)			(77)		1,007	1,007			
100164827	GAINESVILLE	GA		08/26/2024		995		(49)			(49)		946	946			
100162516	SARASOTA	FL		08/12/2024		1,037		(66)			(66)		971	971			
100169087	YOUNGSVILLE	NC		09/27/2024		974		(53)			(53)		921	921			
100115022	MALVERN	PA		07/14/2023		1,199		(42)			(42)		1,156	1,156			
100132127	ROSEVILLE	CA		10/13/2023		1,035		(40)			(40)		995	995			
100168628	LOS ANGELES	CA		09/25/2024		343,258		(8,783)			(8,783)		334,476	334,476			
100148458	PARKER	CO		04/12/2024		1,380		251			251		1,631	1,631			
100154093	EDMOND	OK		07/11/2024		693		(111)			(111)		582	582			
100176108	SAINT GEORGES	DE		12/20/2024		852		(46)			(46)		806	806			
100148115	OAKLAND PARK	FL		04/10/2024		53,407		(430)			(430)		52,977	52,977			
100177761	OAKLAND	NJ		11/19/2024		3,969		(212)			(212)		3,758	3,758			
100151113	MIAMI	FL		05/08/2024		1,005		(68)			(68)		937	937			
100181321	SUMMERVILLE	SC		12/06/2024		1,154		(59)			(59)		1,095	1,095			
100156754	CRANBERRY TOWNSHIP	PA		06/26/2024		1,530		(60)			(60)		1,470	1,470			
100136731	PATERSON	NJ		11/27/2023		824		8			8		832	832			
100102832	LAS VEGAS	NV		06/22/2023		1,075		(126)			(126)		949	949			
100182471	JACKSONVILLE	FL		12/12/2024		1,150		21			21		1,171	1,171			
100182633	LAKE MARY	FL		12/12/2024		1,166		84			84		1,250	1,250			
100054983	CHICAGO	IL		03/23/2021		1,215		(356)			(356)		858	858			
100057852	BELLEVUE	WA		06/30/2021		2,374		(141)			(141)		2,233	2,233			
100156410	KAILUA-KONA	HI		06/24/2024		1,037		6			6		1,043	1,043			
100165344	TOMBALL	TX		08/29/2024		1,071		(76)			(76)		994	994			
100167063	CHICAGO	IL		09/13/2024		932		(47)			(47)		885	885			
100158463	BETHANY	CT		07/10/2024		875		(97)			(97)		778	778			
100140072	MESA	AZ		01/09/2024		1,188		2			2		1,190	1,190			
3310064205	FREEPORT	NY		11/29/2023		168,917							168,917	168,917			
100151122	SANTA FE	NM		05/08/2024		1,099		(56)			(56)		1,043	1,043			
100161974	PALMDALE	CA		07/31/2024		826		(65)			(65)		761	761			
100161105	VENICE	FL		07/24/2024		32,103		(911)			(911)		31,192	31,192			
100168169	BAKERSFIELD	CA		09/20/2024		1,173		(84)			(84)		1,090	1,090			
100180243	MANCHESTER	CT		11/25/2024		1,110		19			19		1,128	1,128			
100164389	POTTSTOWN	PA		08/21/2024		1,167		38			38		1,205	1,205			
100163432	PONTE VEDRA	FL		09/27/2024		996		(71)			(71)		925	925			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116882	ARLETA	CA		07/20/2023		1,265		208			208		1,473	1,473			
100181890	SAINT AUGUSTINE	FL		12/12/2024		1,077		(46)			(46)		1,031	1,031			
100129516	MIAMI LAKES	FL		09/29/2023		1,467		(20)			(20)		1,448	1,448			
100129422	SAN DIEGO	CA		09/29/2023		1,065		(12)			(12)		1,053	1,053			
100120886	SEVIERVILLE	TN		08/30/2023		2,647		38			38		2,685	2,685			
100150891	LAS VEGAS	NV		05/08/2024		1,002		(65)			(65)		937	937			
100180171	PATERSON	NJ		11/25/2024		11,370		(347)			(347)		11,023	11,023			
100159334	LATHROP	CA		07/15/2024		1,255		65			65		1,320	1,320			
100162591	VAIL	AZ		08/12/2024		1,007		(56)			(56)		951	951			
100048808	WHITTIER	CA		11/20/2020		3,432		(256)			(256)		3,176	3,176			
100091847	OAKLAND	CA		01/30/2023		601		(20)			(20)		582	582			
100133792	SANTEE	CA		10/20/2023		861		(80)			(80)		782	782			
100071717	CARSON	CA		10/14/2021		2,330		(198)			(198)		2,132	2,132			
100135534	NORCROSS	GA		11/13/2023		2,723		(62)			(62)		2,660	2,660			
100174267	HENDERSON	NV		10/31/2024		1,263		(9)			(9)		1,254	1,254			
100158638	AUSTIN	TX		07/10/2024		1,051		(56)			(56)		995	995			
100102831	NAPLES	FL		06/22/2023		1,066		(116)			(116)		951	951			
100014270	EAST QUOGUE	NY		09/27/2017		616		1,088			1,088		1,704	1,704			
100110417	ENGLEWOOD	CO		06/30/2023		1,097		(56)			(56)		1,041	1,041			
100068116	IMPERIAL BCH	CA		08/25/2021		2,412		(167)			(167)		2,244	2,244			
100043444	QUINCY	MA		08/13/2020		924		950			950		1,874	1,874			
100138850	WEST PARK	FL		12/21/2023		943		(52)			(52)		891	891			
100141370	FULLERTON	CA		01/30/2024		815		(42)			(42)		774	774			
100166176	TAYLORSVILLE	UT		09/09/2024		1,069		(66)			(66)		1,003	1,003			
100175913	GRAYSON	GA		11/14/2024		1,106		523			523		1,629	1,629			
100178396	SUNNYVALE	TX		11/21/2024		897		(76)			(76)		822	822			
100140900	PHOENIX	AZ		02/26/2024		906		(115)			(115)		791	791			
100178268	FREDERICKSBURG	VA		11/19/2024		1,852		(9)			(9)		1,843	1,843			
100182448	NEWARK	NJ		12/12/2024		9,183		22			22		9,205	9,205			
100149399	WEST CHESTER	PA		04/24/2024		1,178		(22)			(22)		1,156	1,156			
100173974	LUMBERTON	NC		10/31/2024		3,574		(264)			(264)		3,310	3,310			
100158694	GARLAND	KS		07/10/2024		686		(46)			(46)		640	640			
100082615	LOS ANGELES	CA		04/14/2022		1,830		28			28		1,858	1,858			
100120844	DESERT HOT SPRINGS	CA		08/25/2023		904		(86)			(86)		818	818			
100172438	WINCHESTER	CA		10/23/2024		1,215		88			88		1,302	1,302			
100153040	CANTON	CT		06/27/2024		881		(104)			(104)		776	776			
100161071	POTTSTOWN	PA		07/24/2024		1,240		72			72		1,312	1,312			
100152015	NORTH CHARLESTON	SC		06/14/2024		973		(44)			(44)		929	929			
100156840	HACKETTSTOWN	NJ		06/27/2024		(475)		1,357			1,357		882	882			
100178450	CRANFORD	NJ		11/21/2024		1,109		(73)			(73)		1,036	1,036			
100147973	AURORA	CO		04/08/2024		1,266		213			213		1,479	1,479			
100149963	NORTH CHARLESTON	SC		06/07/2024		963		14			14		977	977			
100120305	PALM DESERT	CA		08/18/2023		1,227		(38)			(38)		1,189	1,189			
100150062	ASTATULA	FL		06/14/2024		910		(100)			(100)		810	810			
100074285	MIDLOTHIAN	TX		12/09/2021		1,309		(114)			(114)		1,195	1,195			
100159524	MURRIETA	CA		07/15/2024		1,139		(36)			(36)		1,103	1,103			
100168794	PERTH AMBOY	NJ		09/26/2024		1,026		(140)			(140)		885	885			
100064363	YORKTOWN HEIGHTS	NY		07/01/2021		2,982		100			100		3,082	3,082			
100142486	BONITA	CA		03/08/2024		41		(40)			(40)		1	1			
100074424	FRANKLIN	TN		12/02/2021		1,866		(226)			(226)		1,639	1,639			
100166928	EDINBURG	TX		09/13/2024		1,014		(63)			(63)		952	952			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143485	LAKEWOOD	CO		02/21/2024		967		(30)			(30)		937	937			
100147138	BEALETON	VA		05/08/2024		1,089		(17)			(17)		1,072	1,072			
100174990	MIAMI	FL		10/31/2024		2,216		(283)			(283)		1,932	1,932			
100167004	WAIPAHU	HI		09/13/2024		1,003		(71)			(71)		932	932			
100182410	PHOENIX	AZ		12/12/2024		1,177		96			96		1,273	1,273			
100087982	REDMOND	OR		10/25/2022		696		(41)			(41)		655	655			
100182083	PRINCETON JUNCTION	NJ		12/12/2024		29,160		87			87		29,246	29,246			
100141373	CHINO	CA		01/30/2024		862		(79)			(79)		783	783			
100127509	CHARLESTON	SC		09/08/2023		1,577		(40)			(40)		1,537	1,537			
100148031	CONROE	TX		04/10/2024		897		(31)			(31)		866	866			
100116868	HACIENDA HEIGHTS	CA		07/20/2023		2,601		517			517		3,118	3,118			
100158770	PARKER	CO		07/10/2024		1,299		225			225		1,524	1,524			
100136106	HENDERSON	NV		12/18/2023		904		(76)			(76)		828	828			
100160168	BORREGO SPRINGS	CA		07/18/2024		912		(62)			(62)		850	850			
100161960	SAN BERNARDINO	CA		07/31/2024		954		(132)			(132)		823	823			
100119836	SPRING VALLEY	NY		08/08/2023		92		898			898		990	990			
100162341	GOLD CANYON	AZ		08/06/2024		2,087		(150)			(150)		1,936	1,936			
100155906	MIAMI	FL		06/17/2024		1,460		(43)			(43)		1,417	1,417			
100115377	MONTCLAIR	CA		07/17/2023		1,936		(80)			(80)		1,856	1,856			
100076066	NORTH LAS VEGAS	NV		01/07/2022		2,584		(242)			(242)		2,343	2,343			
100158594	SURF CITY	NC		07/10/2024		912		(83)			(83)		829	829			
100158012	MCALLEN	TX		07/09/2024		1,088		8			8		1,096	1,096			
100133952	NANUET	NY		10/25/2023		912		(66)			(66)		846	846			
100117111	BROOKLYN	NY		07/20/2023		1,587		1,135			1,135		2,722	2,722			
100174791	JACKSONVILLE	FL		10/31/2024		903		(165)			(165)		738	738			
100170474	CHICAGO	IL		10/09/2024		2,206		23			23		2,230	2,230			
100127687	MIAMI	FL		09/08/2023		388		(20)			(20)		368	368			
100110668	MIAMI	FL		06/30/2023		1,070		(66)			(66)		1,004	1,004			
100169734	IRVING	TX		09/30/2024		1,090		(90)			(90)		1,000	1,000			
100182449	ASHEVILLE	NC		12/12/2024		1,105		1			1		1,106	1,106			
100116522	JAMAICA	NY		07/20/2023		1,029		459			459		1,488	1,488			
100142598	LAS VEGAS	NV		02/08/2024		889		(65)			(65)		825	825			
100026176	BROOKLYN	NY		09/20/2018		1,763		62			62		1,825	1,825			
100120196	SYLMAR	CA		08/18/2023		1,011		(44)			(44)		966	966			
100119302	ARNOLD	CA		07/31/2023		1,150		(11)			(11)		1,140	1,140			
100154202	CHICAGO	IL		07/11/2024		973		(120)			(120)		853	853			
100152374	CLERMONT	FL		05/17/2024		995		(59)			(59)		936	936			
100128373	PLANO	TX		09/15/2023		928		(65)			(65)		864	864			
100100335	JAMAICA	NY		04/27/2023		1,420		445			445		1,866	1,866			
100065385	DENVER	CO		07/28/2021		2,278		(147)			(147)		2,131	2,131			
100080856	DOVER	FL		03/17/2022		1,718		(34)			(34)		1,684	1,684			
100175259	RATHDRUM	ID		11/05/2024		1,081		(57)			(57)		1,024	1,024			
100159407	CEDAR LAKE	IN		07/15/2024		1,795		(103)			(103)		1,691	1,691			
100109295	DALLAS	TX		06/12/2023		1,270		(47)			(47)		1,224	1,224			
100144023	KENILWORTH	NJ		03/07/2024		1,101		(13)			(13)		1,088	1,088			
100186781	LAS VEGAS	NV		12/31/2024		1,035		(71)			(71)		965	965			
100109341	SANTA MARIA	CA		06/12/2023		1,087		(45)			(45)		1,042	1,042			
100156521	MILLVILLE	DE		06/24/2024		796		149			149		945	945			
100132612	PALMDALE	CA		11/03/2023		1,271		(18)			(18)		1,253	1,253			
100082605	RESEDA	CA		04/14/2022		1,887		8			8		1,895	1,895			
100171515	ALPENA	MI		10/16/2024		991		(92)			(92)		899	899			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017182	ORANGE	CA		04/26/2018		1,464		130			130		1,594	1,594			
100159456	GLENDALE	AZ		07/15/2024		1,133		(30)			(30)		1,103	1,103			
100143587	CENTRAL ISLIP	NY		02/21/2024		(16)		881			881		866	866			
100071718	NAMPA	ID		10/14/2021		2,260		(138)			(138)		2,122	2,122			
100181267	WEST PALM BEACH	FL		12/06/2024		968		51			51		1,019	1,019			
100087218	MURRIETA	CA		10/25/2022		1,844		204			204		2,048	2,048			
100117842	KATY	TX		07/20/2023		906		(62)			(62)		843	843			
100175744	SIMI VALLEY	CA		11/12/2024		2,109		(108)			(108)		2,000	2,000			
100108219	JURUPA VALLEY	CA		05/24/2023		1,047		(136)			(136)		911	911			
100158811	CAPE CORAL	FL		07/10/2024		1,034		(69)			(69)		965	965			
100160549	WORCESTER	MA		07/19/2024		1,085		72			72		1,157	1,157			
100140144	CHANDLER	AZ		01/09/2024		1,012		(45)			(45)		967	967			
100013236	LOS ANGELES	CA		05/25/2017		1,112		466			466		1,578	1,578			
100143459	PALMDALE	CA		02/16/2024		713		(21)			(21)		691	691			
100152488	VICTORVILLE	CA		05/16/2024		2,155		(33)			(33)		2,121	2,121			
100180612	BRANFORD	CT		11/26/2024		366		(32)			(32)		333	333			
100175319	MCALLEN	TX		11/05/2024		1,078		(54)			(54)		1,024	1,024			
100158066	RANCHO CORDOVA	CA		07/09/2024		1,273		237			237		1,511	1,511			
100169536	MOUNT VERNON	WA		09/30/2024		1,006		(76)			(76)		930	930			
100163104	SARASOTA	FL		08/13/2024		993		(78)			(78)		915	915			
100135375	SUNSET BEACH	NC		11/13/2023		915		(14)			(14)		900	900			
100156848	CITY OF ORANGE	NJ		06/27/2024		(921)		1,932			1,932		1,011	1,011			
100173072	MORENO VALLEY	CA		10/25/2024		972		(64)			(64)		909	909			
100163982	PERRIS	CA		08/21/2024		1,104		(38)			(38)		1,066	1,066			
100148249	JACKSON	NJ		04/12/2024		1,110		(80)			(80)		1,030	1,030			
100162874	STOCKTON	CA		08/12/2024		993		(54)			(54)		939	939			
100174900	JACKSONVILLE	FL		10/31/2024		1,108		(72)			(72)		1,037	1,037			
100109024	RIVERSIDE	CA		05/31/2023		1,930		(95)			(95)		1,835	1,835			
100152494	SAN BERNARDINO	CA		05/16/2024		666		(90)			(90)		576	576			
100153286	PHOENIX	AZ		05/30/2024		984		(11)			(11)		973	973			
100148247	ATLANTA	GA		04/12/2024		1,181		(31)			(31)		1,150	1,150			
100186215	RONDA	NC		12/27/2024		1,015		(66)			(66)		949	949			
100167763	HOUSTON	TX		09/19/2024		1,100		(190)			(190)		910	910			
100168092	ARCADIA	CA		09/20/2024		1,176		(71)			(71)		1,105	1,105			
100158114	AUSTIN	TX		07/09/2024		1,161		(59)			(59)		1,101	1,101			
100176567	CENTEREACH	NY		11/15/2024		1,210		15			15		1,225	1,225			
100186489	RIDGEFIELD	WA		12/30/2024		1,036		(62)			(62)		974	974			
100185350	CHESTERTON	IN		12/20/2024		1,105		12			12		1,117	1,117			
100164410	WESLEY CHAPEL	FL		08/21/2024		1,451		(46)			(46)		1,405	1,405			
100142385	RAHWAY	NJ		03/15/2024		892		(52)			(52)		840	840			
100141200	TAMPA	FL		01/30/2024		893		(65)			(65)		828	828			
100027064	OXNARD	CA		09/26/2018		2,336		94			94		2,430	2,430			
100170134	SONORA	CA		10/08/2024		1,170		43			43		1,213	1,213			
100083663	SANTA CLARITA	CA		06/23/2022		1,878		(13)			(13)		1,866	1,866			
100172739	BERWYN HEIGHTS	MD		11/21/2024		807		(118)			(118)		689	689			
100153005	EAST ORANGE	NJ		06/27/2024		1,187		5			5		1,193	1,193			
100134509	MORTON	PA		10/30/2023		791		(75)			(75)		716	716			
100174383	NORTH MIAMI	FL		10/31/2024		3,063		(100)			(100)		2,963	2,963			
100176192	ANACORTES	WA		12/20/2024		1,431		(60)			(60)		1,371	1,371			
100165914	OKLAHOMA CITY	OK		09/06/2024		1,294		(63)			(63)		1,232	1,232			
100165665	AUSTELL	GA		10/04/2024		863		(173)			(173)		690	690			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158441	WEATHERFORD	TX		07/10/2024		1,329		(45)			(45)		1,284	1,284			
100082635	WAKE FOREST	NC		04/14/2022		1,563		(116)			(116)		1,448	1,448			
100159208	FLOWER MOUND	TX		07/15/2024		1,133		(64)			(64)		1,069	1,069			
100109309	INDIAN ROCKS BEACH	FL		06/12/2023		1,305		(39)			(39)		1,266	1,266			
100167152	SPRING	TX		09/13/2024		2,245		(139)			(139)		2,105	2,105			
100027051	FAIRFAX	VA		09/26/2018		1,601		460			460		2,060	2,060			
100184893	BOCA RATON	FL		12/17/2024		2,315		(113)			(113)		2,203	2,203			
100090041	BELLEVILLE	NJ		01/13/2023		675		(11)			(11)		665	665			
100142474	PIEDMONT	SC		03/08/2024		11,596		(341)			(341)		11,255	11,255			
100139597	RICHMOND	TX		12/28/2023		1,016		(85)			(85)		930	930			
100136939	MIAMI	FL		11/28/2023		1,635		97			97		1,732	1,732			
100144517	JURUPA VALLEY	CA		04/26/2024		71		(45)			(45)		26	26			
100171513	NEWARK	DE		10/16/2024		1,082		(64)			(64)		1,019	1,019			
100148848	CAPE ELIZABETH	ME		04/17/2024		1,014		(41)			(41)		973	973			
100156608	JERSEY CITY	NJ		06/24/2024		1,149		4			4		1,153	1,153			
100164309	WELLINGTON	FL		08/21/2024		2,377		(97)			(97)		2,280	2,280			
100155094	TEMPE	AZ		07/19/2024		652		361			361		1,013	1,013			
100080521	BRIGHTON	CO		03/30/2022		2,031		(150)			(150)		1,881	1,881			
100117664	BEAUMONT	CA		07/20/2023		677		(35)			(35)		642	642			
100087946	COCONUT CREEK	FL		10/25/2022		733		57			57		790	790			
100137102	MINERAL BLUFF	GA		11/28/2023		97,081		(79)			(79)		97,002	97,002			
100170221	CHICAGO	IL		10/08/2024		767		(72)			(72)		695	695			
100162488	DUMFRIES	VA		08/07/2024		1,011		(125)			(125)		885	885			
100153650	LIBERTY HILL	TX		05/31/2024		902		(124)			(124)		778	778			
100147840	ROCKVILLE	MD		04/08/2024		1,104		(34)			(34)		1,070	1,070			
100165759	ORLANDO	FL		08/29/2024		4,659		(325)			(325)		4,335	4,335			
100143790	ALTON	NH		02/28/2024		1,019		(96)			(96)		922	922			
100079878	BONITA SPRINGS	FL		04/25/2022		1,480		(78)			(78)		1,402	1,402			
100144159	WEST DEPTFORD	NJ		03/07/2024		120,462		(3,081)			(3,081)		117,381	117,381			
100043726	LEVITTOWN	NY		08/13/2020		1,205		473			473		1,678	1,678			
100082215	PUNTA MITA	MEX		04/14/2022		1,330							1,330	1,330			
100162988	PORTLAND	OR		08/12/2024		982		(74)			(74)		908	908			
100076661	MIAMI	FL		12/16/2021		2,231		(130)			(130)		2,101	2,101			
100044041	OSPREY	FL		08/19/2020		2,222		204			204		2,425	2,425			
100144084	PORTLAND	OR		03/07/2024		1,079		(59)			(59)		1,020	1,020			
100143306	QUEEN CREEK	AZ		02/16/2024		1,216		18			18		1,234	1,234			
100120940	HARDEEVILLE	SC		08/30/2023		791		170			170		961	961			
100171214	MILLSAP	TX		10/16/2024		1,024		(140)			(140)		883	883			
100167950	COMPTON	CA		09/20/2024		1,025		(123)			(123)		902	902			
100163893	SAN ANTONIO	TX		09/27/2024		1,000		(121)			(121)		880	880			
100164391	STOCKTON	CA		08/21/2024		1,289		162			162		1,451	1,451			
100132277	LEANDER	TX		10/13/2023		1,919		(25)			(25)		1,894	1,894			
100152718	PALM DESERT	CA		05/17/2024		1,168		222			222		1,390	1,390			
100088083	CENTENNIAL	CO		10/25/2022		762		(72)			(72)		690	690			
100076136	COLLEYVILLE	TX		01/07/2022		2,295		(126)			(126)		2,168	2,168			
100186376	VACAVILLE	CA		12/30/2024		964		(63)			(63)		902	902			
100171225	OKLAHOMA CITY	OK		10/16/2024		724		(109)			(109)		615	615			
100170096	QUEEN CREEK	AZ		10/08/2024		1,028		(119)			(119)		909	909			
100167762	HOUSTON	TX		09/19/2024		1,093		(183)			(183)		910	910			
100109708	RANCHO CUCAMONGA	CA		06/16/2023		1,043		(67)			(67)		976	976			
100149569	MANTECA	CA		04/26/2024		1,186		(108)			(108)		1,079	1,079			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100132271	LOGANVILLE	GA		10/13/2023		999		123			123		1,122	1,122			
100110075	BEND	OR		06/23/2023		1,007		(81)			(81)		926	926			
100138042	RIALTO	CA		12/13/2023		1,484		(29)			(29)		1,455	1,455			
100014505	CHULA VISTA	CA		09/27/2017		3,164		402			402		3,565	3,565			
100168187	ARNOLD	CA		09/20/2024		902		(36)			(36)		866	866			
100156880	SHIRLEY	NY		06/27/2024		919		(76)			(76)		843	843			
100136877	ROSEVILLE	CA		11/27/2023		868		299			299		1,167	1,167			
100000304	UPLAND	CA		09/27/2016		1,111		299			299		1,409	1,409			
100127612	DENVER	CO		09/08/2023		697		(32)			(32)		665	665			
100158614	LAS VEGAS	NV		07/10/2024		989		(77)			(77)		913	913			
100169658	MIAMI	FL		09/30/2024		995		(96)			(96)		899	899			
100167976	MARGATE	FL		09/20/2024		744		(47)			(47)		698	698			
100148370	BRADENTON	FL		04/12/2024		1,299		94			94		1,393	1,393			
100156875	BRENTWOOD	NY		06/27/2024		934		(48)			(48)		887	887			
100167819	MASTIC	NY		09/19/2024		965		(102)			(102)		863	863			
100014266	NEW ROCHELLE	NY		09/27/2017		1,207		1,342			1,342		2,549	2,549			
100090028	HOLLYWOOD	FL		01/13/2023		645		55			55		700	700			
100077949	LATHROP	CA		02/18/2022		1,928		(58)			(58)		1,870	1,870			
100147118	RANDOLPH	MA		05/08/2024		1,007		(16)			(16)		991	991			
100143393	LANCASTER	CA		02/16/2024		583		(118)			(118)		465	465			
100161737	PATCHOGUE	NY		07/30/2024		901		(113)			(113)		789	789			
100159240	FUQUAY VARINA	NC		07/15/2024		1,003		(73)			(73)		930	930			
100110463	GARDENA	CA		06/30/2023		1,509		(92)			(92)		1,417	1,417			
100181691	RIALTO	CA		12/11/2024		1,013		(107)			(107)		906	906			
100158916	NORTH MYRTLE BEACH	SC		07/12/2024		965		(102)			(102)		862	862			
100103726	LOS ANGELES	CA		05/08/2023		804		(60)			(60)		743	743			
100065468	TIGARD	OR		07/28/2021		2,310		(88)			(88)		2,223	2,223			
100176162	CONCORD	CA		12/20/2024		1,108		(46)			(46)		1,063	1,063			
100161715	PEORIA	AZ		07/30/2024		764		(63)			(63)		701	701			
100168270	GILBERT	AZ		09/20/2024		2,927		(32)			(32)		2,894	2,894			
100156687	LAS VEGAS	NV		06/24/2024		1,052		(58)			(58)		994	994			
100081063	SAVANNAH	GA		03/18/2022		4,254		546			546		4,800	4,800			
100100909	PITTSBURG	CA		04/28/2023		1,898		(26)			(26)		1,872	1,872			
100165470	LAS VEGAS	NV		08/29/2024		1,069		(57)			(57)		1,012	1,012			
100049655	HUNTINGTON STATION	NY		11/20/2020		890		574			574		1,464	1,464			
100128923	SAN PABLO	CA		09/22/2023		888		(63)			(63)		825	825			
100031747	THOUSAND OAKS	CA		03/29/2019		2,101		200			200		2,301	2,301			
100157966	LAKE OSWEGO	OR		07/09/2024		988		(57)			(57)		931	931			
100103241	NORCO	CA		04/27/2023		1,024		(83)			(83)		940	940			
100133281	LOS ANGELES	CA		11/29/2023		1,314		(72)			(72)		1,242	1,242			
100148103	SMYRNA	GA		04/10/2024		1,077		98			98		1,175	1,175			
100135523	TROPHY CLUB	TX		11/13/2023		1,025		20			20		1,045	1,045			
100140306	TEMPE	AZ		01/18/2024		970		(86)			(86)		884	884			
100175622	FAIRVIEW	NJ		11/12/2024		865		(69)			(69)		796	796			
100164319	WOODBRIDGE	VA		08/21/2024		1,081		(46)			(46)		1,035	1,035			
100171880	WESTERLY	RI		10/17/2024		1,057		(61)			(61)		996	996			
100169661	PEARL RIVER	NY		09/30/2024		12,975		(624)			(624)		12,352	12,352			
100164168	SARASOTA	FL		08/21/2024		977		13			13		990	990			
100176726	LAS VEGAS	NV		11/15/2024		2,045		112			112		2,157	2,157			
100101026	SAN DIEGO	CA		04/28/2023		1,545		527			527		2,072	2,072			
100092020	MOHNTON	PA		02/09/2023		1,546		(46)			(46)		1,500	1,500			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127639	EAST RUTHERFORD	NJ		09/08/2023		5,227		7			7		5,234	5,234			
100154184	DALLAS	TX		07/11/2024		573		(145)			(145)		428	428			
100088175	SANTA MARIA	CA		10/25/2022		1,112		27			27		1,139	1,139			
100163099	PITTSBORO	NC		08/13/2024		1,156		(36)			(36)		1,120	1,120			
100087320	MIAMI	FL		10/25/2022		2,833		163			163		2,996	2,996			
100165520	FRISCO	TX		08/29/2024		1,074		(30)			(30)		1,044	1,044			
100152797	BRIDGEPORT	CT		05/22/2024		759		(40)			(40)		719	719			
100163323	AMARILLO	TX		08/13/2024		826		(100)			(100)		727	727			
100185993	BERGENFIELD	NJ		12/26/2024		1,026		(98)			(98)		929	929			
100128362	PHOENIX	AZ		09/14/2023		968		(66)			(66)		902	902			
100169782	RIO RANCHO	NM		09/30/2024		1,081		(61)			(61)		1,020	1,020			
100152266	IRVINGTON	NJ		05/17/2024		1,053		16			16		1,069	1,069			
100140777	BOWIE	MD		01/22/2024		713		(89)			(89)		625	625			
100164140	HOUSTON	TX		08/21/2024		931		67			67		997	997			
100158541	LEHIGH ACRES	FL		07/10/2024		796		(92)			(92)		703	703			
100175406	SEYMOUR	CT		12/23/2024		1,093		(47)			(47)		1,046	1,046			
100152180	GRESHAM	OR		05/17/2024		975		21			21		995	995			
100172501	FAIRHOPE	AL		10/23/2024		1,085		(102)			(102)		983	983			
100101870	SAVANNAH	GA		04/06/2023		855		2			2		857	857			
100132353	DURHAM	NC		11/03/2023		1,247		302			302		1,550	1,550			
100117526	STANWOOD	WA		07/20/2023		1,073		10			10		1,083	1,083			
100118997	ROCKVILLE	MD		07/27/2023		980		(82)			(82)		899	899			
100136762	EDGEWATER	NJ		11/27/2023		878		(43)			(43)		835	835			
100151400	NEWARK	NJ		05/10/2024		1,116		(34)			(34)		1,083	1,083			
100109733	KENNEWICK	WA		06/16/2023		1,011		(77)			(77)		933	933			
100031777	SAN FRANCISCO	CA		03/29/2019		1,663		392			392		2,055	2,055			
100164185	MIAMI	FL		08/21/2024		659		(158)			(158)		501	501			
100012123	WOODMERE	NY		03/08/2017		645		765			765		1,410	1,410			
100158827	LA FOLLETTE	TN		07/12/2024		870		(114)			(114)		756	756			
100155903	OVIEDO	FL		06/17/2024		1,095		(37)			(37)		1,058	1,058			
100160543	AURORA	CO		07/19/2024		867		(66)			(66)		800	800			
100026737	CARSON	CA		09/26/2018		1,529		168			168		1,698	1,698			
100171961	TEMPE	AZ		10/17/2024		1,247		(43)			(43)		1,204	1,204			
100168505	WORCESTER	MA		09/25/2024		1,086		(66)			(66)		1,020	1,020			
100086917	FAYETTEVILLE	AR		10/24/2022		1,217		24			24		1,241	1,241			
100117462	SPARKS	NV		07/20/2023		1,207		79			79		1,286	1,286			
100110548	MANTECA	CA		06/30/2023		402,608		(6,946)			(6,946)		395,661	395,661			
100140998	GLADSTONE	OR		02/20/2024		926		(106)			(106)		820	820			
100134790	CHAMPIONSGATE	FL		10/30/2023		164		848			848		1,011	1,011			
100101691	RIVERSIDE	CA		03/31/2023		1,090		24			24		1,114	1,114			
100148946	REDLANDS	CA		04/17/2024		854		(80)			(80)		774	774			
100186505	ELKRIDGE	MD		12/30/2024		10,090		(222)			(222)		9,869	9,869			
100100282	REUNION	FL		03/24/2023		1,072		(84)			(84)		988	988			
100142141	ELK GROVE	CA		02/29/2024		1,416		(150)			(150)		1,267	1,267			
100160864	LAKE FREDERICK	VA		07/24/2024		686		(63)			(63)		622	622			
100149546	WINTER GARDEN	FL		04/26/2024		1,104		(76)			(76)		1,029	1,029			
100011851	LOXAHATCHEE	FL		03/08/2017		2,958		317			317		3,275	3,275			
100079964	OAKLEY	CA		04/25/2022		1,348		(11)			(11)		1,337	1,337			
100116775	WEST COVINA	CA		07/20/2023		1,382		1,036			1,036		2,419	2,419			
100131652	INDIO	CA		10/06/2023		1,017		(31)			(31)		986	986			
100102646	LAS VEGAS	NV		06/22/2023		1,587		(212)			(212)		1,374	1,374			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169466	PHOENIX	AZ		09/30/2024		918		(73)			(73)		844	844			
100136502	FRESNO	CA		11/20/2023		1,016		68			68		1,084	1,084			
100129812	WOODBURN	OR		09/27/2023		704		(46)			(46)		659	659			
100175835	TAMPA	FL		11/12/2024		916		(80)			(80)		836	836			
100110391	LAS VEGAS	NV		06/30/2023		763		(164)			(164)		600	600			
100176536	GRANBY	CO		11/15/2024		1,123		(41)			(41)		1,082	1,082			
100148396	PLAINFIELD	NJ		04/12/2024		1,089		(19)			(19)		1,070	1,070			
100166954	TAMPA	FL		09/13/2024		1,059		(57)			(57)		1,002	1,002			
100088878	LAUREL	MD		11/15/2022		734		20			20		754	754			
100102824	RED OAK	TX		06/22/2023		1,169		(138)			(138)		1,031	1,031			
100081207	BRAMBLETON	VA		03/18/2022		1,718		132			132		1,849	1,849			
100157701	WINTER GARDEN	FL		06/28/2024		1,778		(194)			(194)		1,583	1,583			
100176004	SHANDON	CA		12/20/2024		963		(33)			(33)		930	930			
100182642	FELLSMERE	FL		12/12/2024		1,087		24			24		1,110	1,110			
100131708	ANNANDALE	VA		10/06/2023		1,169		154			154		1,323	1,323			
100054434	OCEAN CITY	MD		03/23/2021		2,054		(504)			(504)		1,550	1,550			
100031950	SAN JOSE	CA		03/29/2019		2,268		153			153		2,421	2,421			
100011748	JACKSONVILLE	FL		03/08/2017		1,341		702			702		2,044	2,044			
100151778	LOS ANGELES	CA		05/10/2024		903		(42)			(42)		861	861			
100146574	PORT SAINT LUCIE	FL		03/20/2024		923		(83)			(83)		840	840			
100186545	CRYSTAL BEACH	TX		12/30/2024		927		(47)			(47)		880	880			
100180014	STARBUCK	MN		11/25/2024		1,002		(81)			(81)		921	921			
100146655	VIRGINIA BEACH	VA		03/20/2024		807		(86)			(86)		721	721			
100119265	CHANDLER	AZ		07/31/2023		2,500		33			33		2,533	2,533			
100091742	RIVERSIDE	CA		03/24/2023		974		(72)			(72)		902	902			
100173118	HIGHLANDS RANCH	CO		10/30/2024		1,086		(80)			(80)		1,007	1,007			
100169960	PORTLAND	OR		11/08/2024		1,069		(67)			(67)		1,003	1,003			
100178283	MESA	AZ		11/19/2024		993		(34)			(34)		959	959			
100186482	GLENDALE	AZ		12/30/2024		1,051		(22)			(22)		1,030	1,030			
100115990	OLNEY	MD		07/20/2023		1,180		(47)			(47)		1,133	1,133			
100176725	COLONIAL BEACH	VA		11/15/2024		1,085		(61)			(61)		1,024	1,024			
100118716	WEST COVINA	CA		07/25/2023		1,451		(79)			(79)		1,372	1,372			
100148000	WEST PALM BCH	FL		04/10/2024		1,124		(100)			(100)		1,024	1,024			
100118118	SACRAMENTO	CA		07/20/2023		1,281		173			173		1,455	1,455			
100129744	LOS ANGELES	CA		09/27/2023		984		(85)			(85)		900	900			
100156670	AURORA	CO		06/24/2024		813		(118)			(118)		695	695			
100129570	MCCALL	ID		09/29/2023		1,121		(34)			(34)		1,088	1,088			
100081627	CELEBRATION	FL		03/24/2022		2,445		(26)			(26)		2,419	2,419			
100129656	ROSEVILLE	CA		09/29/2023		1,325		226			226		1,551	1,551			
100031135	MERCED	CA		03/29/2019		1,081		391			391		1,473	1,473			
100159370	PORT ORCHARD	WA		07/15/2024		1,215		50			50		1,266	1,266			
100110380	SPANAWAY	WA		06/30/2023		1,460		34			34		1,494	1,494			
100144485	PUNTA GORDA	FL		04/26/2024		916		(44)			(44)		872	872			
100155938	WEEKI WACHEE	FL		06/17/2024		1,099		(49)			(49)		1,051	1,051			
100175268	SANDY	OR		11/05/2024		6,436		(235)			(235)		6,201	6,201			
100120482	MANGONIA PARK	FL		08/18/2023		735		51			51		786	786			
100172915	WOODRIDGE	IL		10/25/2024		879		(93)			(93)		786	786			
100160389	NORTH BRUNSWICK	NJ		09/06/2024		1,134		(189)			(189)		945	945			
100143651	CAPE CORAL	FL		02/22/2024		1,724		(23)			(23)		1,702	1,702			
100115879	OAK ISLAND	NC		07/20/2023		1,039		(35)			(35)		1,004	1,004			
100155323	DENNIS PORT	MA		07/19/2024		1,008		(46)			(46)		962	962			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174996	SAINT ALBANS	NY		10/31/2024		700		(79)			(79)		620	620			
100166081	GLENDALE	AZ		09/09/2024		898		(94)			(94)		804	804			
100148735	REEDLEY	CA		04/17/2024		1,015		(52)			(52)		963	963			
100167751	EAST BOSTON	MA		09/19/2024		574		(27)			(27)		547	547			
100101001	LUTZ	FL		04/28/2023		1,359		607			607		1,966	1,966			
100115234	HAVERSTRAW	NY		07/17/2023		1,020		(46)			(46)		974	974			
100132753	SAN BERNARDINO	CA		11/03/2023		926		(121)			(121)		805	805			
100168513	MCKINNEY	TX		09/25/2024		1,231		(56)			(56)		1,175	1,175			
100153294	FORT MYERS	FL		05/30/2024		954		(37)			(37)		918	918			
100148944	ALPHARETTA	GA		04/17/2024		992		(61)			(61)		930	930			
100108283	NEW BRAUNFELS	TX		05/24/2023		952		(163)			(163)		789	789			
100137681	HIALEAH	FL		12/08/2023		1,118		(32)			(32)		1,086	1,086			
100127557	WINTER GARDEN	FL		09/08/2023		1,280		82			82		1,362	1,362			
100133694	TIGARD	OR		10/23/2023		1,057		24			24		1,081	1,081			
100136139	KISSIMMEE	FL		12/18/2023		794		(44)			(44)		751	751			
100166265	LEHI	UT		09/09/2024		1,195		44			44		1,240	1,240			
100043854	NORTH HOLLYWOOD	CA		08/19/2020		2,549		51			51		2,600	2,600			
100019739	DAVIS	CA		07/26/2018		2,637		(72)			(72)		2,564	2,564			
100030647	BRENTWOOD	CA		04/09/2019		1,554		404			404		1,958	1,958			
100049679	PORT JEFFERSON STATI	NY		11/20/2020		4,178		(621)			(621)		3,557	3,557			
100150089	NORTH CHARLESTON	SC		06/14/2024		969		(12)			(12)		957	957			
100116127	SAN FRANCISCO	CA		07/20/2023		1,310		775			775		2,085	2,085			
100127550	ALEXANDRIA	VA		09/08/2023		1,035		(51)			(51)		984	984			
100174964	BLUE RIDGE	GA		10/31/2024		1,015		(183)			(183)		832	832			
100141019	MILFORD	CT		02/20/2024		966		(63)			(63)		903	903			
100117875	MIAMI	FL		07/20/2023		1,114		3			3		1,116	1,116			
100164486	NEWARK	NJ		08/21/2024		954		(42)			(42)		911	911			
100116999	AUSTIN	TX		07/20/2023		1,200		892			892		2,093	2,093			
100156346	AUSTIN	TX		07/25/2024		1,058		(95)			(95)		964	964			
100132720	BEND	OR		11/03/2023		785		4			4		789	789			
100175906	BUFORD	GA		11/14/2024		38,553		(35)			(35)		38,518	38,518			
100091410	RENO	NV		02/22/2023		1,152		(29)			(29)		1,124	1,124			
100065101	FAIRFAX	VA		07/14/2021		2,290		(144)			(144)		2,146	2,146			
100180150	PANAMA CITY BEACH	FL		11/25/2024		916		(125)			(125)		791	791			
100128023	GOODLETTSVILLE	TN		09/08/2023		1,303		75			75		1,377	1,377			
100161335	FONTANA	CA		07/25/2024		1,186		36			36		1,223	1,223			
100116297	RIVERTON	UT		07/20/2023		(2,023)		4,468			4,468		2,444	2,444			
100109166	ROSHARON	TX		07/21/2023		1,076		(67)			(67)		1,009	1,009			
100140288	NEWARK	DE		01/18/2024		1,029		(74)			(74)		955	955			
100140467	BOLIVIA	NC		01/17/2024		718		(69)			(69)		649	649			
100171475	ROSEVILLE	CA		10/16/2024		663		(69)			(69)		594	594			
100162957	MCKINNEY	TX		08/12/2024		1,183		(32)			(32)		1,151	1,151			
100157689	WOODBURY	MN		06/28/2024		488		(102)			(102)		387	387			
100138198	AUSTIN	TX		12/14/2023		887		(48)			(48)		840	840			
100114731	LAUDERHILL	FL		07/07/2023		1,323		(71)			(71)		1,252	1,252			
100099803	CENTRAL ISLIP	NY		02/28/2023		1,082		(37)			(37)		1,045	1,045			
100155192	BROOKINGS	OR		07/19/2024		1,130		(50)			(50)		1,080	1,080			
100169932	DERBY	CT		11/08/2024		1,033		62			62		1,094	1,094			
100144288	DALLAS	TX		03/07/2024		950		(86)			(86)		864	864			
100149816	SANTA CLARITA	CA		04/29/2024		1,011		(40)			(40)		971	971			
100057744	LAS VEGAS	NV		06/30/2021		2,258		(161)			(161)		2,097	2,097			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156316	FORT LAUDERDALE	FL		07/25/2024		859		(116)			(116)		743	743			
100158445	COLORADO SPRINGS	CO		07/10/2024		1,032		(76)			(76)		956	956			
100026754	EL MONTE	CA		09/26/2018		1,617		115			115		1,732	1,732			
100186647	MANTECA	CA		12/30/2024		1,136		48			48		1,184	1,184			
100000583	WEST POINT	CA		09/27/2016		1,077		145			145		1,222	1,222			
100156071	WHITE HALL	MD		06/18/2024		829		(93)			(93)		737	737			
100157672	PINELLAS PARK	FL		06/28/2024		1,001		(36)			(36)		965	965			
100160852	PHOENIX	AZ		07/24/2024		53,830		(1,304)			(1,304)		52,526	52,526			
100168509	CHANTILLY	VA		09/25/2024		1,088		(52)			(52)		1,037	1,037			
100079951	MISSION VIEJO	CA		04/25/2022		1,847		213			213		2,060	2,060			
100135214	SILVERTHORNE	CO		11/08/2023		1,244		82			82		1,326	1,326			
100117716	ORANGE	CA		07/20/2023		3,536		84			84		3,620	3,620			
100138284	VANCOUVER	WA		12/18/2023		935		54			54		989	989			
100155931	MC ALLEN	TX		06/17/2024		1,078		(21)			(21)		1,058	1,058			
100174234	TWENTYNINE PALMS	CA		10/31/2024		1,005		(67)			(67)		938	938			
100043718	LAKE GROVE	NY		08/13/2020		(441)		1,187			1,187		746	746			
100087971	LAS VEGAS	NV		10/25/2022		685		(18)			(18)		667	667			
100142465	REDONDO BEACH	CA		03/08/2024		1,255		(68)			(68)		1,186	1,186			
100049959	ALBUQUERQUE	NM		11/20/2020		1,207		282			282		1,489	1,489			
100163901	ORLANDO	FL		09/27/2024		12,715		(752)			(752)		11,963	11,963			
100178452	BOONE	IA		11/21/2024		926		(104)			(104)		822	822			
100142862	BOYNTON BEACH	FL		02/08/2024		1,813		(150)			(150)		1,663	1,663			
100151759	SAN BERNARDINO	CA		05/10/2024		384		(110)			(110)		274	274			
100143322	MOUNT SHASTA	CA		02/16/2024		2,804		(132)			(132)		2,672	2,672			
100132566	HOMESTEAD	FL		11/03/2023		739		159			159		898	898			
100143132	KAILUA KONA	HI		02/16/2024		1,357		(73)			(73)		1,284	1,284			
100132477	DALLAS	TX		11/03/2023		1,224		76			76		1,300	1,300			
100147068	HONOLULU	HI		03/27/2024		2,788		23			23		2,811	2,811			
100139098	SARASOTA	FL		12/28/2023		889		(41)			(41)		848	848			
100049794	BRONX	NY		11/20/2020		1,935		(373)			(373)		1,562	1,562			
100136677	WELLINGTON	FL		01/25/2024		1,067		(54)			(54)		1,013	1,013			
100179357	WASILLA	AK		12/27/2024		901		55			55		956	956			
100158039	MINNEAPOLIS	MN		07/09/2024		1,077		(63)			(63)		1,014	1,014			
100090007	LAS VEGAS	NV		01/13/2023		721		27			27		748	748			
100109027	GRESHAM	OR		05/31/2023		913		(78)			(78)		835	835			
100179989	BREVARD	NC		11/25/2024		1,026		(53)			(53)		973	973			
100178308	TAMPA	FL		11/19/2024		10,456		(347)			(347)		10,109	10,109			
100164423	SAN ANTONIO	TX		08/21/2024		1,040		(44)			(44)		996	996			
100130252	KATY	TX		09/28/2023		4,613		(392)			(392)		4,221	4,221			
100156753	ELMWOOD PARK	NJ		06/26/2024		619		(22)			(22)		597	597			
100136345	ATLANTA	GA		11/20/2023		3,307		668			668		3,975	3,975			
100134258	NORCROSS	GA		10/27/2023		3,963		(186)			(186)		3,777	3,777			
100172908	LAS VEGAS	NV		10/25/2024		1,215		(230)			(230)		985	985			
100053671	FAR ROCKAWAY	NY		03/23/2021		1,178		(47)			(47)		1,131	1,131			
100132073	SAINT PAUL	MN		10/13/2023		1,051		(19)			(19)		1,032	1,032			
100110180	LAKEWOOD	CO		06/30/2023		1,138		(42)			(42)		1,096	1,096			
100101846	WINCHESTER	CA		04/06/2023		1,720		(142)			(142)		1,577	1,577			
100173740	VANCOUVER	WA		10/30/2024		907		(127)			(127)		779	779			
100138716	HOUSTON	TX		02/02/2024		810		(152)			(152)		658	658			
100172667	QUAKERTOWN	PA		11/21/2024		614		(65)			(65)		548	548			
100172387	WILMINGTON	NC		10/23/2024		989		(83)			(83)		906	906			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144112	NORWALK	CT		03/07/2024		2,026		(48)			(48)		1,978	1,978			
100133646	HIALEAH	FL		10/23/2023		1,005		51			51		1,055	1,055			
100132639	OSSINING	NY		11/03/2023		909		23			23		932	932			
100138379	SAUGUS	MA		12/18/2023		819		33			33		852	852			
100137156	NORTH MYRTLE BEACH	SC		11/28/2023		776		(105)			(105)		671	671			
100150771	LAFAYETTE	CA		05/07/2024		5,861		(189)			(189)		5,673	5,673			
100161532	HILTON HEAD ISLAND	SC		07/30/2024		12,304		(375)			(375)		11,929	11,929			
100114921	AURORA	CO		07/13/2023		1,251		(62)			(62)		1,188	1,188			
100151083	PROVIDENCE	RI		05/08/2024		954		(17)			(17)		937	937			
100090406	AURORA	CO		12/28/2022		7,437		84			84		7,522	7,522			
100151576	BROOKHAVEN	GA		05/10/2024		1,613		(59)			(59)		1,554	1,554			
100128079	MURFREESBORO	TN		09/08/2023		4,939		289			289		5,228	5,228			
100137960	WESTBROOK	ME		12/13/2023		937		(8)			(8)		928	928			
100161432	ARVADA	CO		07/29/2024		1,435		24			24		1,459	1,459			
100178417	PENN VALLEY	CA		11/21/2024		898		(95)			(95)		803	803			
100165322	MARYSVILLE	WA		08/29/2024		740		(18)			(18)		721	721			
100103321	ARLINGTON	TX		04/28/2023		958		(75)			(75)		883	883			
100129413	TRACY	CA		09/29/2023		1,055		(61)			(61)		994	994			
100114907	CUMMING	GA		07/13/2023		991		(6)			(6)		984	984			
100162481	NORWALK	CA		08/07/2024		1,010		(97)			(97)		914	914			
100180389	GARNER	NC		11/25/2024		1,191		34			34		1,225	1,225			
100143223	HEMET	CA		02/16/2024		1,154		54			54		1,207	1,207			
100139596	RIVERSIDE	CA		12/28/2023		995		(14)			(14)		981	981			
100137238	HOWELL	NJ		11/29/2023		685		(71)			(71)		614	614			
100117499	WESTBURY	NY		07/20/2023		1,042		171			171		1,213	1,213			
100172350	LODI	CA		10/23/2024		1,300		(92)			(92)		1,208	1,208			
100162655	RICHMOND	TX		08/12/2024		1,197		109			109		1,306	1,306			
100138705	OAKDALE	CA		02/02/2024		1,172		(182)			(182)		990	990			
100168638	KATY	TX		09/25/2024		1,332		(142)			(142)		1,190	1,190			
100171215	BUFORD	GA		10/16/2024		3,935		(278)			(278)		3,657	3,657			
100165491	GRAND TERRACE	CA		08/29/2024		7,272		(147)			(147)		7,125	7,125			
100161742	TARZANA	CA		07/30/2024		892		(147)			(147)		745	745			
100142568	ATLANTA	GA		02/08/2024		1,115		(48)			(48)		1,067	1,067			
100165043	CAMANO ISLAND	WA		08/28/2024		578		281			281		859	859			
100084663	MIAMI	FL		08/02/2022		769		(131)			(131)		639	639			
100180163	LINDENHURST	NY		11/25/2024		969		(74)			(74)		895	895			
100054087	WHITTIER	CA		03/23/2021		88		842			842		930	930			
100168047	MONTVILLE	NJ		09/20/2024		9,244		79			79		9,323	9,323			
100150765	PARAMUS	NJ		05/07/2024		744		(38)			(38)		705	705			
100144415	LEWES	DE		03/07/2024		4,240		(53)			(53)		4,186	4,186			
100165896	ORLANDO	FL		08/30/2024		968		(110)			(110)		858	858			
100180392	PORTLAND	OR		11/25/2024		3,184		13			13		3,197	3,197			
100129850	SILVER SPRING	MD		09/27/2023		705		(7)			(7)		699	699			
100136990	MCALLEN	TX		11/28/2023		908		(31)			(31)		877	877			
100057889	LA QUINTA	CA		06/30/2021		2,242		(126)			(126)		2,116	2,116			
100080043	VALENCIA	CA		04/25/2022		1,308		(126)			(126)		1,182	1,182			
100083826	CENTRAL POINT	OR		07/12/2022		729		(91)			(91)		638	638			
100150719	SACRAMENTO	CA		05/06/2024		1,060		(26)			(26)		1,034	1,034			
100141039	SAN FRANCISCO	CA		02/20/2024		1,256		342			342		1,598	1,598			
100119991	WOODBRIDGE	VA		08/11/2023		1,143		(40)			(40)		1,103	1,103			
100015839	OAKLAND	CA		02/27/2018		2,312		(68)			(68)		2,244	2,244			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146591	CIBOLO	TX		03/20/2024		837		(158)			(158)		679	679			
100136488	EVERETT	WA		11/20/2023		1,141		300			300		1,441	1,441			
100143469	LOS ANGELES	CA		02/16/2024		911		(33)			(33)		878	878			
100139310	HESPERIA	CA		12/28/2023		1,935		(86)			(86)		1,850	1,850			
100119691	CITY OF ORANGE	NJ		08/08/2023		44		933			933		977	977			
100130322	PORT ORANGE	FL		09/28/2023		1,587		(68)			(68)		1,519	1,519			
100166115	SAN TAN VALLEY	AZ		09/09/2024		1,855		(118)			(118)		1,737	1,737			
100158807	FREDERICK	MD		07/10/2024		670		(64)			(64)		605	605			
100115104	KAILUA KONA	HI		07/14/2023		1,638		(17)			(17)		1,621	1,621			
100172493	WEST CHESTER	PA		10/23/2024		742		(78)			(78)		664	664			
100137590	WALLER	TX		12/08/2023		972		5			5		977	977			
100137113	ANNAPOLIS	MD		11/28/2023		841		(80)			(80)		761	761			
100170192	HENDERSON	NV		10/08/2024		2,570		(93)			(93)		2,477	2,477			
100180615	LAUREL	MD		11/26/2024		1,016		(15)			(15)		1,001	1,001			
100103431	LA QUINTA	CA		06/16/2023		3,382		(169)			(169)		3,213	3,213			
100112788	COPIAGUE	NY		06/29/2023		(141)		1,568			1,568		1,427	1,427			
100110576	FORT MYERS	FL		06/30/2023		1,229		30			30		1,260	1,260			
100159286	DULUTH	GA		07/15/2024		975		(70)			(70)		905	905			
100012156	MIAMI BEACH	FL		03/08/2017		2,201		784			784		2,985	2,985			
100175840	PATERSON	NJ		11/12/2024		(253)		1,118			1,118		865	865			
100136271	ROUND ROCK	TX		11/20/2023		1,226		115			115		1,341	1,341			
100172160	ROCKVILLE	MD		10/17/2024		1,091		(109)			(109)		982	982			
100176568	RALEIGH	NC		11/15/2024		944		(53)			(53)		891	891			
100185753	LOS ANGELES	CA		12/23/2024		1,065		(14)			(14)		1,051	1,051			
100161497	TROPHY CLUB	TX		07/30/2024		903		(49)			(49)		854	854			
100169601	VANCOUVER	WA		09/30/2024		962		(73)			(73)		890	890			
100119266	LITTLETON	CO		07/31/2023		1,207		39			39		1,246	1,246			
100091497	FLORAL PARK	NY		01/20/2023		921		(89)			(89)		833	833			
100142629	LAS VEGAS	NV		02/08/2024		921		(32)			(32)		890	890			
100031590	MARINA	CA		03/29/2019		2,294		106			106		2,399	2,399			
100075253	LAKEWOOD	CA		12/01/2021		2,341		(110)			(110)		2,231	2,231			
100129289	ROSEVILLE	CA		09/25/2023		1,141		86			86		1,227	1,227			
100163060	PHOENIX	AZ		08/13/2024		937		8			8		945	945			
100114861	FULSHEAR	TX		07/10/2023		2,756		4			4		2,760	2,760			
100138780	LEXINGTON	KY		12/21/2023		636		(61)			(61)		575	575			
100181537	ORLANDO	FL		12/06/2024		834		(71)			(71)		762	762			
100065768	KAHULUI	HI		07/28/2021		2,454		(85)			(85)		2,369	2,369			
100186280	MCKINNEY	TX		12/27/2024		1,057		(104)			(104)		953	953			
100185061	SAN DIEGO	CA		12/20/2024		1,236		(125)			(125)		1,111	1,111			
100129589	HOUSTON	TX		09/29/2023		1,011		(34)			(34)		976	976			
100120902	FALLS CHURCH	VA		08/30/2023		1,127		(14)			(14)		1,113	1,113			
100061860	BRONX	NY		07/01/2021		1,903		2			2		1,905	1,905			
100129561	FREDERICK	MD		09/29/2023		1,720		130			130		1,850	1,850			
100181276	DALLAS	TX		12/06/2024		1,071		25			25		1,096	1,096			
100080806	LAS VEGAS	NV		03/15/2022		2,000		(93)			(93)		1,908	1,908			
100115346	LOS ANGELES	CA		07/17/2023		2,500		(132)			(132)		2,369	2,369			
100136991	MCALLEN	TX		11/28/2023		926		(26)			(26)		900	900			
100140481	GRAND PRAIRIE	TX		01/19/2024		839		(68)			(68)		771	771			
100110412	KISSIMMEE	FL		06/30/2023		1,354		12			12		1,366	1,366			
100142889	SACRAMENTO	CA		02/09/2024		1,063		(29)			(29)		1,034	1,034			
100176727	TACOMA	WA		11/15/2024		946		(73)			(73)		874	874			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000248	IRVINE	CA		09/27/2016		4,499		281			281		4,780	4,780			
100102193	HOUSTON	TX		04/14/2023		415		(23)			(23)		392	392			
100171402	MESA	AZ		10/16/2024		1,008		(115)			(115)		893	893			
100185789	ATLANTA	GA		12/26/2024		645		(48)			(48)		597	597			
100154594	VICTORVILLE	CA		06/14/2024		772		(16)			(16)		756	756			
100185385	RALEIGH	NC		12/20/2024		1,129		114			114		1,243	1,243			
100138665	FORT WORTH	TX		02/02/2024		703		(98)			(98)		605	605			
100156903	FLORAL PARK	NY		06/27/2024		879		(57)			(57)		822	822			
100143126	MANCHESTER	NH		02/16/2024		994		(51)			(51)		943	943			
100157906	MYRTLE BEACH	SC		07/09/2024		878		(47)			(47)		831	831			
100109658	ESTERO	FL		06/14/2023		942		(96)			(96)		846	846			
100151663	SHELTON	CT		05/10/2024		1,046		(18)			(18)		1,027	1,027			
100064962	LITTLE RIVER	SC		07/14/2021		1,586		(169)			(169)		1,417	1,417			
100110471	LEHI	UT		06/30/2023		1,300		39			39		1,339	1,339			
100133577	OSPREY	FL		10/23/2023		1,493		88			88		1,581	1,581			
100091134	LOS ANGELES	CA		01/31/2023		1,198		79			79		1,276	1,276			
100180181	DEDHAM	MA		11/25/2024		1,003		(64)			(64)		940	940			
100159669	HANFORD	CA		08/23/2024		755		(62)			(62)		693	693			
100138914	OAK ISLAND	NC		12/21/2023		855		(48)			(48)		807	807			
100175110	LAS VEGAS	NV		11/05/2024		1,098		(132)			(132)		967	967			
100100007	PORTLAND	OR		03/28/2023		501		(51)			(51)		451	451			
100151859	CATHEDRAL CITY	CA		05/10/2024		1,421		(27)			(27)		1,394	1,394			
100089071	CEDAR HILL	TX		01/06/2023		385		(10)			(10)		374	374			
100133528	CAMARILLO	CA		10/19/2023		1,538		(3)			(3)		1,534	1,534			
100173843	CHICAGO	IL		10/31/2024		7,861		(114)			(114)		7,747	7,747			
100172542	SMITHVILLE	TN		10/23/2024		1,047		(80)			(80)		967	967			
100129463	FALLS CHURCH	VA		09/29/2023		1,127		(28)			(28)		1,099	1,099			
100099617	LITCHFIELD PARK	AZ		04/06/2023		542		(58)			(58)		484	484			
100151565	SAINT JOHNS	FL		05/10/2024		5,929		(161)			(161)		5,768	5,768			
100140752	LINDEN	NJ		01/22/2024		598		(72)			(72)		526	526			
100180234	MANCHESTER TOWNSHIP	NJ		11/25/2024		1,181		91			91		1,272	1,272			
100128155	LAWRENCEVILLE	GA		09/18/2023		1,205		264			264		1,469	1,469			
100108482	SOMERSET	NJ		05/25/2023		776		(68)			(68)		708	708			
100086955	BOCA RATON	FL		10/24/2022		1,058		(90)			(90)		968	968			
100031808	LOMITA	CA		03/29/2019		1,436		201			201		1,637	1,637			
100148994	WINCHESTER	CA		04/19/2024		906		(38)			(38)		868	868			
100134915	GAINESVILLE	FL		10/30/2023		963		23			23		987	987			
100181355	PHOENIX	AZ		12/06/2024		1,001		(59)			(59)		943	943			
100176641	HOUSTON	TX		11/15/2024		1,004		(98)			(98)		906	906			
100175329	RANCHO CORDOVA	CA		11/05/2024		1,120		(33)			(33)		1,087	1,087			
100138371	MANCHESTER	MD		12/18/2023		1,081		(65)			(65)		1,017	1,017			
100090851	PITTSBURGH	PA		01/06/2023		1,003		2			2		1,005	1,005			
100155926	MADISON	WI		06/17/2024		1,003		(62)			(62)		941	941			
100067456	HOLLYWOOD	FL		09/23/2021		2,160		(69)			(69)		2,091	2,091			
100153368	VENICE	FL		05/30/2024		972		(60)			(60)		912	912			
100140585	EASTVALE	CA		01/19/2024		1,126		(257)			(257)		869	869			
100120076	KISSIMMEE	FL		08/11/2023		1,045		(65)			(65)		980	980			
100110637	MESA	AZ		06/30/2023		1,096		14			14		1,110	1,110			
100171647	LOS ANGELES	CA		10/16/2024		1,070		(99)			(99)		971	971			
100181277	DALLAS	TX		12/06/2024		1,066		30			30		1,096	1,096			
100164015	ROYSE CITY	TX		08/21/2024		808		(129)			(129)		680	680			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120864	FORT WORTH	TX		08/28/2023		969		(53)			(53)		917	917			
100151393	COROLLA	NC		05/10/2024		1,025		(80)			(80)		945	945			
100168502	PARK RIDGE	IL		09/25/2024		925		(92)			(92)		833	833			
100151979	SAN MARCOS	CA		06/14/2024		999		(109)			(109)		890	890			
100110445	DES MOINES	WA		06/30/2023		1,239		9			9		1,248	1,248			
100119264	PEORIA	AZ		07/31/2023		1,191		17			17		1,208	1,208			
100068257	BELLINGHAM	WA		08/25/2021		6,026		(387)			(387)		5,639	5,639			
100117579	LOS ANGELES	CA		07/20/2023		1,230		202			202		1,432	1,432			
100110482	FT WORTH	TX		06/30/2023		5,886		(198)			(198)		5,688	5,688			
100170181	CHICAGO	IL		10/08/2024		1,093		(67)			(67)		1,027	1,027			
100068185	GLENDORA	CA		08/25/2021		2,262		(92)			(92)		2,170	2,170			
100131974	MISSOULA	MT		10/13/2023		1,044		(41)			(41)		1,003	1,003			
100117072	WAIALUA	HI		07/20/2023		(1,954)		3,846			3,846		1,892	1,892			
100152581	MENIFEE	CA		05/17/2024		1,202		220			220		1,422	1,422			
100130269	BAKERSFIELD	CA		09/28/2023		2,050		(95)			(95)		1,955	1,955			
100162810	PARKER	CO		08/12/2024		969		(74)			(74)		894	894			
100076554	CHULA VISTA	CA		12/16/2021		1,826		(344)			(344)		1,482	1,482			
100139166	TAMPA	FL		12/28/2023		9,690		(168)			(168)		9,522	9,522			
100166384	DORAL	FL		10/24/2024		1,149		(48)			(48)		1,101	1,101			
100136290	MCLEAN	VA		11/20/2023		1,714		20			20		1,734	1,734			
100133919	SAN FRANCISCO	CA		10/25/2023		1,010		(36)			(36)		973	973			
100182487	OOLTEWAH	TN		12/12/2024		1,087		(14)			(14)		1,074	1,074			
100119095	UNION CITY	NJ		07/28/2023		1,200		1,429			1,429		2,629	2,629			
100167050	BRADENTON	FL		09/13/2024		818		(110)			(110)		708	708			
100168781	EAGLE	CO		09/26/2024		906		(230)			(230)		676	676			
100147119	MIDLOTHIAN	TX		05/08/2024		924		(135)			(135)		789	789			
100134580	COLUMBUS	OH		10/30/2023		644		(60)			(60)		584	584			
100137503	IRVING	TX		01/11/2024		839		(116)			(116)		723	723			
100137087	POCONO LAKE	PA		11/28/2023		882		1			1		883	883			
100172928	PASSAIC	NJ		10/25/2024		814		(84)			(84)		731	731			
100172695	MCDONOUGH	GA		11/21/2024		883		(129)			(129)		754	754			
100138701	ORMOND BEACH	FL		02/02/2024		807		(27)			(27)		780	780			
100055829	ANCHORAGE	AK		03/23/2021		1,488		(321)			(321)		1,167	1,167			
100166278	RENO	NV		09/09/2024		987		(70)			(70)		917	917			
100086359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		1,240							1,240	1,240			
100019670	LOS ANGELES	CA		07/26/2018		2,867		(48)			(48)		2,819	2,819			
100185577	MIDLOTHIAN	VA		12/20/2024		1,172		(119)			(119)		1,053	1,053			
100011451	VISTA	CA		12/23/2016		1,925		331			331		2,256	2,256			
100181997	HIGHLAND	CA		12/12/2024		1,145		133			133		1,278	1,278			
100168507	AUSTIN	TX		09/25/2024		1,047		(74)			(74)		973	973			
100185429	BOISE	ID		12/20/2024		1,291		72			72		1,363	1,363			
100140602	EQUINUNK	PA		01/19/2024		972		(85)			(85)		888	888			
100165566	LAS VEGAS	NV		08/29/2024		1,116		(8)			(8)		1,107	1,107			
100027052	FAIRFIELD	CA		09/26/2018		1,686		441			441		2,127	2,127			
100100391	HOWELL	NJ		04/27/2023		2,285		424			424		2,709	2,709			
100137524	INDIAN SHORES	FL		12/08/2023		1,654		(81)			(81)		1,573	1,573			
100132339	CUTLER BAY	FL		11/03/2023		986		207			207		1,194	1,194			
100156216	WINTER HAVEN	FL		06/20/2024		1,092		(69)			(69)		1,023	1,023			
100136696	MORENO VALLEY	CA		01/25/2024		869		(28)			(28)		840	840			
100165035	UPLAND	CA		08/28/2024		916		(102)			(102)		814	814			
100151413	PANAMA CITY BEACH	FL		05/10/2024		959		(43)			(43)		916	916			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185110	DALLAS	TX		12/20/2024		1,062		34			34		1,096	1,096			
100176191	ZEBULON	NC		12/20/2024		4,168		(214)			(214)		3,954	3,954			
100171457	PORT ORCHARD	WA		10/16/2024		990		(82)			(82)		909	909			
100091347	SAYULITA	MEX		01/17/2023		1,206							1,206	1,206			
100160873	CLIFTON	CO		07/24/2024		677		(78)			(78)		600	600			
100185908	DALLAS	TX		12/26/2024		1,061		35			35		1,096	1,096			
100079237	PANAMA CITY BEACH	FL		02/14/2022		1,410		5			5		1,415	1,415			
100132693	NORTHRIDGE AREA LOS ANGELES	CA		11/03/2023		149,904		(98)			(98)		149,805	149,805			
100024938	NORWALK	CT		09/20/2018		1,247		305			305		1,552	1,552			
100162720	LAS VEGAS	NV		08/12/2024		801		160			160		961	961			
100152398	LAS VEGAS	NV		05/17/2024		992		(49)			(49)		943	943			
100160024	RICHLAND	WA		07/17/2024		906		(59)			(59)		847	847			
100158002	MIAMI BEACH	FL		07/09/2024		2,859		12			12		2,871	2,871			
100182188	PORT SAINT JOE	FL		12/12/2024		935		(55)			(55)		881	881			
100137490	LA HABRA	CA		01/11/2024		867		(131)			(131)		736	736			
100162877	FAIRHOPE	AL		08/12/2024		1,173		123			123		1,295	1,295			
100178416	GAINESVILLE	FL		11/21/2024		1,081		(37)			(37)		1,044	1,044			
100148160	PITTSBURGH	PA		05/15/2024		961		(13)			(13)		948	948			
100156335	BRIDGEPORT	CT		07/25/2024		905		(108)			(108)		797	797			
100164945	BROCKTON	MA		08/28/2024		1,023		(65)			(65)		958	958			
100132028	PATERSON	NJ		10/13/2023		1,076		34			34		1,110	1,110			
100173493	FAIRFIELD	NJ		10/29/2024		1,044		(149)			(149)		894	894			
100077983	HESPERIA	CA		02/18/2022		2,175		(112)			(112)		2,063	2,063			
100169726	AVON	NC		09/30/2024		1,793		(104)			(104)		1,689	1,689			
100147821	ALPHARETTA	GA		04/08/2024		1,009		(64)			(64)		945	945			
100181275	DALLAS	TX		12/06/2024		1,059		37			37		1,096	1,096			
100155101	SAN DIEGO	CA		07/19/2024		968		(41)			(41)		927	927			
100143954	PHILADELPHIA	PA		02/29/2024		907		19			19		926	926			
100176676	SNELLVILLE	GA		11/15/2024		906		(54)			(54)		852	852			
100091315	DETRIOT	MI		01/13/2023		742		(13)			(13)		729	729			
100074474	PFLUGERVILLE	TX		12/02/2021		1,941		(451)			(451)		1,490	1,490			
100108253	LANCASTER	CA		05/24/2023		1,015		(39)			(39)		976	976			
100164069	NORTH MIAMI	FL		08/21/2024		906		(59)			(59)		847	847			
100159374	BRADENTON	FL		07/15/2024		2,695		167			167		2,863	2,863			
100173911	FREDERICK	MD		10/31/2024		1,029		(129)			(129)		900	900			
100137241	CYPRESS	TX		11/29/2023		764		(38)			(38)		726	726			
100081064	GILROY	CA		03/18/2022		2,186		109			109		2,295	2,295			
100090926	LAKE HAVASU CITY	AZ		01/31/2023		69		20			20		89	89			
100135620	KISSIMMEE	FL		11/09/2023		966		(31)			(31)		935	935			
100174372	BEND	OR		10/31/2024		1,183		(16)			(16)		1,167	1,167			
100142501	DUBLIN	OH		02/08/2024		1,010		(80)			(80)		930	930			
100152715	RANCHO CORDOVA	CA		05/17/2024		1,191		285			285		1,476	1,476			
100176621	PALMDALE	CA		11/15/2024		1,518		(70)			(70)		1,448	1,448			
100000318	HALF MOON BAY	CA		09/27/2016		5,177		309			309		5,486	5,486			
100153390	LITTLE FERRY	NJ		05/29/2024		841		(85)			(85)		757	757			
100137795	SEVIERVILLE	TN		12/08/2023		853		(19)			(19)		834	834			
100083230	RIVERSIDE	CA		05/10/2022		1,482		(67)			(67)		1,415	1,415			
100150949	RANCHO MISSION VIEJO	CA		05/08/2024		1,264		217			217		1,481	1,481			
100137545	LAS VEGAS	NV		12/08/2023		1,010		11			11		1,021	1,021			
100031562	VACAVILLE	CA		03/29/2019		1,010		342			342		1,352	1,352			
100168510	ASHFORD	WA		09/25/2024		1,130		(52)			(52)		1,077	1,077			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175213	BOUNTIFUL	UT		11/05/2024		1,218		37			37		1,255	1,255			
100134945	POTOMAC	MD		10/30/2023		902		(21)			(21)		880	880			
100080455	STATEN ISLAND	NY		03/10/2022		1,880		(57)			(57)		1,823	1,823			
100169100	LAS VEGAS	NV		09/27/2024		1,023		(93)			(93)		930	930			
100117580	(ARLETA AREA)LOS ANGELES	CA		07/20/2023		(78)		1,312			1,312		1,234	1,234			
100142974	CLIFTON	NJ		02/09/2024		941		(61)			(61)		880	880			
100173111	SAINT JOHNS	FL		10/30/2024		1,064		(75)			(75)		989	989			
100078728	BRADENTON	FL		02/25/2022		1,971		(102)			(102)		1,869	1,869			
100174923	WEST BABYLON	NY		10/31/2024		991		(163)			(163)		828	828			
100110126	RARITAN	NJ		06/29/2023		1,005		(163)			(163)		842	842			
100159023	SAN ANTONIO	TX		08/15/2024		710		(98)			(98)		612	612			
100120904	PORT ANGELES	WA		08/30/2023		1,120		32			32		1,151	1,151			
100169150	INDIALANTIC	FL		09/27/2024		1,074		(64)			(64)		1,010	1,010			
100115422	FONTANA	CA		07/17/2023		2,980		(107)			(107)		2,872	2,872			
100100756	DANBURY	CT		04/28/2023		1,311		87			87		1,398	1,398			
100101739	ELIZABETH	NJ		03/31/2023		1,302		(86)			(86)		1,216	1,216			
100153207	RICHARDSON	TX		05/30/2024		1,041		29			29		1,071	1,071			
100130438	KALAMA	WA		09/28/2023		5,091		(90)			(90)		5,002	5,002			
100174235	PRESCOTT	AZ		10/31/2024		976		(71)			(71)		905	905			
100127595	HEBER CITY	UT		09/08/2023		1,284		277			277		1,561	1,561			
100089623	SURPRISE	AZ		01/30/2023		1,052		(11)			(11)		1,041	1,041			
100170367	FAIRHAVEN	MA		10/08/2024		1,081		(35)			(35)		1,046	1,046			
100161139	NASHUA	NH		07/24/2024		973		(77)			(77)		897	897			
100068494	NEW ORLEANS	LA		08/25/2021		2,181		(174)			(174)		2,007	2,007			
100148292	LAS VEGAS	NV		04/12/2024		2,712		(153)			(153)		2,559	2,559			
100139450	HENDERSON	NV		12/28/2023		205,095		(10,449)			(10,449)		194,647	194,647			
100148092	POINT PLEASANT BORO	NJ		04/10/2024		1,085		(58)			(58)		1,027	1,027			
100149404	FRISCO	TX		04/24/2024		1,015		(83)			(83)		932	932			
100118815	JURUPA VALLEY	CA		08/30/2023		939		(146)			(146)		793	793			
100180186	STRAWBERRY	AZ		11/25/2024		938		(54)			(54)		884	884			
100103501	ARLINGTON	TX		05/08/2023		1,307		(104)			(104)		1,204	1,204			
100143147	STERLING	VA		02/16/2024		1,077		(43)			(43)		1,034	1,034			
100131624	HERRIMAN	UT		10/06/2023		961		66			66		1,027	1,027			
100120536	MARIETTA	GA		08/18/2023		700		(84)			(84)		616	616			
100186524	LAS VEGAS	NV		12/30/2024		997		(24)			(24)		973	973			
100107793	HENDERSON	NV		05/19/2023		1,416		249			249		1,665	1,665			
100148518	WINOOSKI	VT		04/12/2024		1,007		(57)			(57)		951	951			
100168157	SANTA ROSA	CA		09/20/2024		1,195		46			46		1,241	1,241			
100178495	GRAND PRAIRIE	TX		11/21/2024		860		(73)			(73)		788	788			
100141219	HOMESTEAD	FL		01/30/2024		845		(76)			(76)		769	769			
100165852	MIAMI	FL		08/29/2024		883		(161)			(161)		721	721			
100110264	FLOWER MOUND	TX		06/30/2023		1,285		63			63		1,348	1,348			
100111998	BOISE	ID		06/29/2023		1,421		1,326			1,326		2,747	2,747			
100142812	TAMPA	FL		02/08/2024		694		(69)			(69)		624	624			
100012190	HOLLISWOOD	NY		03/08/2017		3,169		993			993		4,162	4,162			
100115400	NORWALK	CT		07/17/2023		1,327		(76)			(76)		1,251	1,251			
100179531	HENDERSON	NV		11/21/2024		1,098		(28)			(28)		1,070	1,070			
100108483	COACHELLA	CA		05/25/2023		1,368		(90)			(90)		1,278	1,278			
100174228	DAHLONEGA	GA		10/31/2024		968		(91)			(91)		877	877			
100087533	SAINT CLOUD	FL		10/25/2022		1,386		99			99		1,485	1,485			
100171651	MOUNTAIN GREEN	UT		10/16/2024		1,060		(100)			(100)		960	960			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141757	PALMDALE	CA		01/30/2024		1,105		(44)			(44)		1,061	1,061			
100076326	SPANAWAY	WA		01/07/2022		2,329		(71)			(71)		2,259	2,259			
100131833	SHAFTER	CA		10/06/2023		2,455		3			3		2,459	2,459			
100149922	LAKE HAVASU CITY	AZ		04/29/2024		869		(41)			(41)		827	827			
100154151	LAKE WORTH	FL		07/11/2024		796		(106)			(106)		690	690			
100109576	JACKSONVILLE	FL		06/14/2023		968		(70)			(70)		898	898			
100168184	GILBERT	AZ		09/20/2024		1,056		(18)			(18)		1,038	1,038			
100071704	LOS ANGELES	CA		10/14/2021		2,224		(178)			(178)		2,045	2,045			
100169446	BAKER CITY	OR		09/30/2024		1,171		(91)			(91)		1,080	1,080			
100156457	RANCHO CORDOVA	CA		06/24/2024		1,276		231			231		1,507	1,507			
100138439	EAST ORANGE	NJ		12/18/2023		491		(1)			(1)		491	491			
100026777	OXNARD	CA		09/26/2018		2,066		350			350		2,416	2,416			
100173825	COLUSA	CA		10/31/2024		947		(131)			(131)		816	816			
100156696	ESCONDIDO	CA		06/26/2024		1,530		(69)			(69)		1,461	1,461			
100053726	MISSOULA	MT		03/23/2021		2,129		(436)			(436)		1,693	1,693			
100140767	UPPER MARLBORO	MD		01/22/2024		1,171		(78)			(78)		1,093	1,093			
100057642	QUINCY	MA		06/30/2021		2,312		(90)			(90)		2,222	2,222			
100142766	LOXAHATCHEE	FL		02/08/2024		1,245		97			97		1,343	1,343			
100120768	SAN TAN VALLEY	AZ		08/25/2023		4,337		79			79		4,416	4,416			
100167652	EAGLE MOUNTAIN	UT		09/19/2024		1,087		54			54		1,141	1,141			
100158822	ROHNERT PARK	CA		07/10/2024		968		(71)			(71)		897	897			
100138221	HOLLISTER	CA		12/14/2023		930		(13)			(13)		917	917			
100099993	FREMONT	NH		03/28/2023		707		30			30		737	737			
100057920	PITTSBURG	CA		06/30/2021		2,237		(149)			(149)		2,088	2,088			
100150030	LAGO VISTA	TX		06/07/2024		2,327		(147)			(147)		2,180	2,180			
100119361	SPOKANE VALLEY	WA		07/31/2023		4,955		153			153		5,109	5,109			
100128237	BISHOP	CA		09/14/2023		651		(77)			(77)		574	574			
100182301	ONTARIO	CA		12/12/2024		1,327		398			398		1,725	1,725			
100182500	EVERETT	WA		12/12/2024		40,551		681			681		41,232	41,232			
100152646	TEMPE	AZ		05/17/2024		1,066		64			64		1,129	1,129			
100166031	AMERICAN FORK	UT		09/06/2024		856		(142)			(142)		714	714			
100088800	SINKING SPRING	PA		11/15/2022		711		(78)			(78)		632	632			
100128081	UXBRIDGE	MA		09/08/2023		5,964		19			19		5,983	5,983			
100019737	DAVIS	CA		07/26/2018		2,756		(97)			(97)		2,659	2,659			
100119132	JURUPA VALLEY	CA		07/28/2023		46,596		1,334			1,334		47,930	47,930			
100067671	EL MONTE	CA		09/23/2021		2,416		(28)			(28)		2,388	2,388			
100150087	NORTH CHARLESTON	SC		06/14/2024		932		(43)			(43)		889	889			
100153367	BRANDON	MN		05/30/2024		1,046		(1)			(1)		1,045	1,045			
100152009	PHOENIX	AZ		06/14/2024		1,012		(72)			(72)		941	941			
100100798	STANWOOD	WA		04/28/2023		1,887		303			303		2,190	2,190			
100169175	JACKSON	NJ		09/27/2024		1,023		(38)			(38)		985	985			
100088298	LAKE HOPATCONG	NJ		11/10/2022		763		(19)			(19)		745	745			
100185146	BAKERSFIELD	CA		12/20/2024		838		(30)			(30)		808	808			
100137176	NEW BEDFORD	MA		11/28/2023		729		(59)			(59)		670	670			
100080224	SAN BERNARDINO	CA		02/25/2022		8,388		(469)			(469)		7,919	7,919			
100117975	SOUTH GATE	CA		07/20/2023		1,056		(30)			(30)		1,026	1,026			
100025188	ORANGE	CA		09/20/2018		2,017		(88)			(88)		1,929	1,929			
100025282	UNION CITY	NJ		09/20/2018		1,168		346			346		1,513	1,513			
100148752	GULF SHORES	AL		04/17/2024		936		(64)			(64)		872	872			
100090770	DACULA	GA		02/28/2023		915		(88)			(88)		827	827			
100132579	BOCA RATON	FL		11/03/2023		585		32			32		616	616			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103868	BROOKLYN	NY		05/10/2023		912		(91)			(91)		821	821			
100168611	THREE RIVERS	MI		09/25/2024		987		(63)			(63)		924	924			
100149502	MAZATLAN	MEX		04/24/2024		1,079							1,079	1,079			
100142971	FRISCO	TX		02/09/2024		5,640		(204)			(204)		5,436	5,436			
100011929	TORRANCE	CA		03/08/2017		717		429			429		1,146	1,146			
100140794	WESLEY CHAPEL	FL		03/06/2024		876		(158)			(158)		718	718			
100175697	KATY	TX		11/12/2024		1,522		(153)			(153)		1,369	1,369			
100168279	MISSION VIEJO	CA		09/20/2024		981		(52)			(52)		929	929			
100180241	BRENTWOOD	CA		11/25/2024		1,105		(12)			(12)		1,093	1,093			
100172314	MIDLAND	TX		10/21/2024		1,173		(47)			(47)		1,126	1,126			
100165777	POST FALLS	ID		08/29/2024		943		(110)			(110)		834	834			
100168189	MEDFORD	OR		09/20/2024		939		(88)			(88)		851	851			
100156205	ESCALON	CA		06/20/2024		900		4			4		904	904			
100151241	STAMFORD	CT		05/10/2024		994		(59)			(59)		935	935			
100133918	ALBRIGHTSVILLE	PA		10/25/2023		894		(62)			(62)		832	832			
100091414	MAYNARD	MA		02/22/2023		3,397		(80)			(80)		3,317	3,317			
100148510	GARDENA	CA		04/12/2024		1,837		(85)			(85)		1,752	1,752			
100143063	INMAN	SC		02/14/2024		714		(69)			(69)		644	644			
100109291	MAHWAH	NJ		06/12/2023		1,138		(52)			(52)		1,086	1,086			
100185402	ANCHORAGE	AK		12/20/2024		1,119		30			30		1,148	1,148			
100148591	TIGARD	OR		04/12/2024		1,201		75			75		1,276	1,276			
100030770	ELK GROVE	CA		04/09/2019		2,036		417			417		2,453	2,453			
100172926	TULALIP	WA		10/25/2024		832		(44)			(44)		788	788			
100135249	PALMETTO	FL		11/08/2023		988		(15)			(15)		973	973			
100091009	EL MONTE	CA		01/31/2023		898		(100)			(100)		798	798			
100070407	RENO	NV		09/23/2021		2,314		(87)			(87)		2,227	2,227			
100167820	SAN MIGUEL DE ALLENDE	MEX		09/20/2024		1,036							1,036	1,036			
100159483	LOVELAND	CO		07/15/2024		892		(87)			(87)		805	805			
100186324	LAS VEGAS	NV		12/30/2024		41,692		(688)			(688)		41,004	41,004			
100119191	ALPHARETTA	GA		07/31/2023		1,005		(19)			(19)		986	986			
100175615	BAY POINT	CA		11/12/2024		1,081		(119)			(119)		962	962			
100082173	DALLAS	TX		04/14/2022		1,407		(258)			(258)		1,148	1,148			
100101605	BREMERTON	WA		04/26/2023		2,674		(61)			(61)		2,613	2,613			
100142059	SAN FRANCISCO	CA		02/29/2024		3,089		(3)			(3)		3,086	3,086			
100057943	SANTA BARBARA	CA		06/30/2021		2,665		(95)			(95)		2,570	2,570			
4010076784	TOPEKA	KS		08/27/2024		822		(80)			(80)		742	742			
100011991	ROHNERT PARK	CA		03/08/2017		1,478		383			383		1,862	1,862			
100172461	PORTLAND	OR		10/23/2024		1,240		(37)			(37)		1,203	1,203			
100152766	HOT SPRINGS	AR		05/22/2024		772		(79)			(79)		692	692			
100100895	ALEXANDRIA	VA		04/28/2023		1,429		104			104		1,532	1,532			
100162027	ELMHURST	NY		07/31/2024		1,326		(220)			(220)		1,106	1,106			
100151009	MARSHALL	NC		05/08/2024		1,028		(75)			(75)		952	952			
100137126	CHESTERFIELD	VA		11/28/2023		669		(51)			(51)		618	618			
100136602	LANCASTER	CA		11/22/2023		960		(5)			(5)		955	955			
100162920	SAN ANTONIO	TX		08/12/2024		984		(65)			(65)		918	918			
100168154	CORONA	CA		09/20/2024		966		(62)			(62)		904	904			
100174389	ATASCADERO	CA		10/31/2024		2,025		(146)			(146)		1,879	1,879			
100140468	ATLANTA	GA		01/17/2024		999		(53)			(53)		946	946			
100119186	MILLVILLE	DE		07/31/2023		1,309		187			187		1,496	1,496			
100087303	MIRAMAR BEACH	FL		10/25/2022		11,059		657			657		11,716	11,716			
100128849	GLENVIEW	IL		09/21/2023		1,063		(47)			(47)		1,016	1,016			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182439	VISALIA	CA		12/12/2024		1,133		139			139		1,272	1,272			
100158005	RUIDOSO	NM		07/09/2024		987		(63)			(63)		924	924			
100135074	SPRING HILL	FL		11/01/2023		1,001		99			99		1,100	1,100			
100152532	ALPHARETTA	GA		05/17/2024		961		(37)			(37)		925	925			
100136978	ASHBURN	VA		11/28/2023		940		2			2		942	942			
100169276	NEW CITY	NY		09/27/2024		1,032		(132)			(132)		900	900			
100120973	WAYNESVILLE	NC		08/30/2023		1,110		44			44		1,154	1,154			
100142637	DAVENPORT	FL		02/08/2024		999		(77)			(77)		923	923			
100127536	LEHI	UT		09/08/2023		1,191		42			42		1,234	1,234			
100176827	CRESWELL	OR		11/15/2024		834		(122)			(122)		712	712			
100175099	DULUTH	GA		11/05/2024		4,072		(80)			(80)		3,992	3,992			
100175174	CHARLOTTE	NC		11/05/2024		1,392		(85)			(85)		1,308	1,308			
100156470	GEORGETOWN	TX		06/24/2024		104,033		409			409		104,441	104,441			
100170264	LITTLETON	CO		10/08/2024		594		(65)			(65)		529	529			
100065347	HILLSBORO	OR		07/28/2021		2,213		(142)			(142)		2,071	2,071			
100137190	CANTON	GA		11/28/2023		1,220		(177)			(177)		1,043	1,043			
100152631	GREEN COVE SPRINGS	FL		05/17/2024		1,053		4			4		1,057	1,057			
100141111	MASTIC BEACH	NY		01/30/2024		885		(54)			(54)		831	831			
100152659	DOWNINGTOWN	PA		05/17/2024		1,053		4			4		1,057	1,057			
100168769	CLEARWATER	FL		09/26/2024		950		(175)			(175)		774	774			
100186613	ROSEVILLE	CA		12/30/2024		1,181		139			139		1,321	1,321			
100100540	CHARLOTTE	NC		04/27/2023		1,275		(108)			(108)		1,166	1,166			
100159484	CORVALLIS	OR		07/15/2024		1,887		(116)			(116)		1,771	1,771			
100147508	PLEASANT PRAIRIE	WI		04/03/2024		571		(38)			(38)		533	533			
100077935	MIAMI	FL		01/10/2022		3,176		(168)			(168)		3,007	3,007			
100086647	EULESS	TX		09/30/2022		704		(30)			(30)		673	673			
100151827	INDIO	CA		05/10/2024		1,127		(74)			(74)		1,053	1,053			
100164774	DUCK CREEK VILLAGE	UT		08/26/2024		952		(50)			(50)		902	902			
100131949	AVONDALE	AZ		10/13/2023		659		17			17		676	676			
100079178	CAPE CORAL	FL		02/24/2022		2,064		(35)			(35)		2,029	2,029			
100107905	LEONARD	TX		06/29/2023		1,004		(139)			(139)		865	865			
100172714	REARDAN	WA		11/21/2024		887		(96)			(96)		791	791			
100074292	FORT LAUDERDALE	FL		12/09/2021		3,207		(189)			(189)		3,018	3,018			
100152998	MERCED	CA		06/27/2024		940		(166)			(166)		773	773			
100185997	CULPEPPER	VA		12/26/2024		993		(135)			(135)		858	858			
100141070	FLOWERY BRANCH	GA		02/20/2024		1,006		(111)			(111)		895	895			
100164657	NEWARK	NJ		08/23/2024		799		7			7		806	806			
100146946	BEAVERTON	OR		03/26/2024		1,066		40			40		1,106	1,106			
100143687	HICKSVILLE	NY		02/22/2024		663		(15)			(15)		648	648			
100172186	NASHVILLE	TN		10/17/2024		1,696		(137)			(137)		1,559	1,559			
100048721	ELIZABETH	NJ		11/20/2020		1,080		375			375		1,454	1,454			
100165702	PEMBROKE PINES	FL		08/29/2024		806		(119)			(119)		687	687			
100139361	MASTIC BEACH	NY		12/28/2023		746		(76)			(76)		670	670			
100068241	TORRANCE	CA		08/25/2021		2,301		(124)			(124)		2,177	2,177			
100112976	CHICAGO	IL		06/29/2023		626		1,082			1,082		1,707	1,707			
100172974	ROSWELL	GA		10/25/2024		1,952		(274)			(274)		1,678	1,678			
100140850	GLENDALE	AZ		03/06/2024		6,503		(222)			(222)		6,282	6,282			
100118873	SAN LUIS OBISPO	CA		08/30/2023		1,141		(18)			(18)		1,123	1,123			
100135666	FORT MYERS	FL		11/09/2023		761		1			1		763	763			
100119955	CONYERS	GA		08/11/2023		1,169		32			32		1,201	1,201			
100186513	LANDAFF	NH		12/30/2024		1,015		(15)			(15)		1,000	1,000			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171759	PLEASANTON	CA		10/17/2024		1,273		(67)			(67)		1,206	1,206			
100152629	UNIONVILLE	CT		05/17/2024		1,038		38			38		1,076	1,076			
100016587	OAKLAND	CA		04/10/2018		2,355		(47)			(47)		2,308	2,308			
100148696	SALT LAKE CITY	UT		04/17/2024		831		(62)			(62)		769	769			
100160009	JACKSONVILLE	FL		08/16/2024		803		(132)			(132)		671	671			
100119933	LAS VEGAS	NV		08/10/2023		741		(80)			(80)		661	661			
100148660	PALMETTO BAY	FL		04/15/2024		842		(49)			(49)		793	793			
100017274	PRESCOTT	AZ		04/26/2018		1,219		(74)			(74)		1,145	1,145			
100141038	SUGAR LAND	TX		02/20/2024		1,044		(74)			(74)		970	970			
100128208	FLAGSTAFF	AZ		09/18/2023		1,351		(11)			(11)		1,341	1,341			
100120738	SANTA MARIA	CA		08/25/2023		982		73			73		1,055	1,055			
100062545	MT VERNON	NY		07/01/2021		5,479		(75)			(75)		5,404	5,404			
100164217	GRAND JUNCTION	CO		08/21/2024		799		(58)			(58)		741	741			
100154610	NORTH OGDEN	UT		06/14/2024		208,931		(3,287)			(3,287)		205,645	205,645			
100114715	BOWIE	MD		06/29/2023		4,541		(93)			(93)		4,448	4,448			
19070	EL PASO	TX		07/19/2011		58,126							58,126	58,126			
100049539	KAHULUI	HI		11/20/2020		2,142		(284)			(284)		1,857	1,857			
100135247	UNION	WA		11/08/2023		1,582		(18)			(18)		1,564	1,564			
100175200	KEAAU	HI		11/05/2024		2,387		(64)			(64)		2,324	2,324			
100054864	GILROY	CA		03/23/2021		1,932		(165)			(165)		1,766	1,766			
100017273	PINEY FLATS	TN		04/26/2018		1,772		(127)			(127)		1,645	1,645			
100133882	NORTH MIAMI BEACH	FL		10/24/2023		832		(75)			(75)		758	758			
100080241	FISCHER	TX		02/25/2022		2,463		(318)			(318)		2,145	2,145			
100139338	VICTORVILLE	CA		12/28/2023		3,675		(21)			(21)		3,654	3,654			
100110371	PALM SPRINGS	CA		06/30/2023		1,043		(24)			(24)		1,019	1,019			
100141582	ANNA	TX		01/30/2024		861		(60)			(60)		802	802			
100031718	SAN FRANCISCO	CA		03/29/2019		1,606		421			421		2,027	2,027			
100153624	SAVANNAH	GA		05/31/2024		3,335		(149)			(149)		3,186	3,186			
100175106	MAGGIE VALLEY	NC		11/05/2024		907		(127)			(127)		781	781			
100087392	DENVER	CO		10/25/2022		1,481		352			352		1,833	1,833			
100159933	MIAMI	FL		08/16/2024		9,799		(309)			(309)		9,490	9,490			
100186475	TUCSON	AZ		12/30/2024		638		(28)			(28)		610	610			
100115576	SAN TAN VALLEY	AZ		07/19/2023		1,034		4			4		1,038	1,038			
100159602	NORTH BRANFORD	CT		07/15/2024		853		(131)			(131)		722	722			
100099977	DENVER	CO		03/28/2023		781		(62)			(62)		719	719			
100134067	LAWRENCEVILLE	GA		10/27/2023		1,439		(59)			(59)		1,379	1,379			
100160104	DALLAS	TX		07/17/2024		958		(56)			(56)		902	902			
100140336	SOUTH AMBOY	NJ		01/18/2024		911		(64)			(64)		847	847			
100166150	SAINT CLOUD	FL		09/09/2024		621		(36)			(36)		584	584			
100132000	PORT ORCHARD	WA		10/13/2023		1,126		31			31		1,157	1,157			
100148727	GARLAND	TX		04/17/2024		927		(78)			(78)		849	849			
100099876	ELK GROVE	CA		03/28/2023		672		(15)			(15)		657	657			
100160388	GOODYEAR	AZ		09/06/2024		990		(107)			(107)		883	883			
100167926	MIAMI	FL		09/20/2024		954		(117)			(117)		836	836			
100154915	ANNANDALE	VA		07/19/2024		1,003							1,003	1,003			
100168134	DAVENPORT	FL		09/20/2024		1,289		(89)			(89)		1,200	1,200			
100140250	POOLER	GA		01/18/2024		1,725		(7)			(7)		1,718	1,718			
100107791	WILLIS	TX		05/19/2023		1,374		220			220		1,594	1,594			
100118820	AUBURN	GA		08/30/2023		1,295		(149)			(149)		1,146	1,146			
100132091	JERSEY CITY	NJ		10/13/2023		1,013		(22)			(22)		990	990			
100171857	INDIANAPOLIS	IN		10/17/2024		951		(75)			(75)		877	877			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135562	ROUND ROCK	TX		11/13/2023		945		34			34		979	979			
100127647	ENGLEWOOD	FL		09/08/2023		2,193		(64)			(64)		2,128	2,128			
100045869	REDWOOD CITY	CA		11/25/2020		1,522		(235)			(235)		1,287	1,287			
100079196	RIVERSIDE	CA		02/24/2022		2,089		(18)			(18)		2,072	2,072			
100115255	ATLANTIC CITY	NJ		07/17/2023		920		(87)			(87)		833	833			
100154605	LOS BANOS	CA		06/14/2024		707		(40)			(40)		667	667			
100164397	HENDERSON	NV		08/21/2024		1,207		104			104		1,311	1,311			
100129676	BROADVIEW HEIGHTS	OH		09/29/2023		1,008		(5)			(5)		1,003	1,003			
100100283	BAYONNE	NJ		03/24/2023		980		(109)			(109)		871	871			
100161116	MERCED	CA		07/24/2024		1,196		77			77		1,273	1,273			
100110028	MIAMI	FL		06/23/2023		1,462		(88)			(88)		1,374	1,374			
100140140	GRAND PRAIRIE	TX		01/09/2024		3,986		(13)			(13)		3,973	3,973			
100135016	DAVENPORT	FL		10/30/2023		942		62			62		1,004	1,004			
100115560	RIVERSIDE	NJ		07/19/2023		896		(55)			(55)		840	840			
100115340	HONOLULU	HI		07/17/2023		2,550		(47)			(47)		2,503	2,503			
100152643	ATOKA	OK		05/17/2024		1,048		41			41		1,089	1,089			
100116654	FOREST HILLS	NY		07/20/2023		1,178		1,874			1,874		3,052	3,052			
100185407	MILFORD	MA		12/20/2024		1,076		42			42		1,119	1,119			
100176749	SAINT PAUL	MN		11/15/2024		1,099		(67)			(67)		1,032	1,032			
100168730	EUGENE	OR		09/26/2024		66,156		(2,878)			(2,878)		63,278	63,278			
100117849	FULSHEAR	TX		07/20/2023		785		(83)			(83)		703	703			
100152832	ATLANTA	GA		05/22/2024		380		(39)			(39)		341	341			
100178358	LOS ANGELES	CA		11/20/2024		1,139		(209)			(209)		931	931			
100129711	LAS VEGAS	NV		09/29/2023		1,941		(15)			(15)		1,927	1,927			
100043967	SAN RAFAEL	CA		08/19/2020		1,943		(259)			(259)		1,685	1,685			
100143233	NAMPA	ID		02/16/2024		807		(40)			(40)		768	768			
100114776	MANVEL	TX		07/07/2023		1,135		(40)			(40)		1,095	1,095			
100103516	CLERMONT	FL		05/08/2023		778		(84)			(84)		694	694			
100151013	ANNAPOLIS	MD		05/08/2024		1,016		(32)			(32)		985	985			
100185911	SUGARLOAF	CA		12/26/2024		1,014		(79)			(79)		935	935			
100147392	LAKEWOOD	CO		05/08/2024		2,123		(98)			(98)		2,025	2,025			
100166933	MILWAUKEE	WI		09/13/2024		962		(71)			(71)		890	890			
100130381	WINTER GARDEN	FL		09/28/2023		843		(84)			(84)		760	760			
100060106	DAVIS	CA		06/25/2021		2,289		(129)			(129)		2,159	2,159			
100031520	VISTA	CA		03/29/2019		1,068		92			92		1,160	1,160			
100174677	MARIETTA	GA		10/31/2024		1,011		(170)			(170)		841	841			
100168101	SALT LAKE CITY	UT		09/20/2024		4,499		40			40		4,539	4,539			
100078701	LA MIRADA	CA		02/02/2022		2,026		(65)			(65)		1,961	1,961			
100143148	STERLING	VA		02/16/2024		1,068		(43)			(43)		1,025	1,025			
100156472	BELMONT	NC		06/24/2024		1,031		(29)			(29)		1,002	1,002			
100127483	PROVIDENCE	RI		09/08/2023		1,098		4			4		1,102	1,102			
100150875	MELISSA	TX		05/08/2024		1,085		(49)			(49)		1,036	1,036			
4010056553	GLOUCESTER CITY	NJ		08/24/2023		992		(49)			(49)		943	943			
100117804	FRESNO	CA		07/20/2023		1,037		98			98		1,135	1,135			
100116598	PERRIS	CA		07/20/2023		499		(57)			(57)		442	442			
100101022	SANTA ANA	CA		04/28/2023		1,778		947			947		2,725	2,725			
100115339	VANCOUVER	WA		07/17/2023		1,098		(121)			(121)		977	977			
100132094	SALT LAKE CITY	UT		10/13/2023		1,052		(3)			(3)		1,049	1,049			
100068199	SPRINGFIELD	VA		08/25/2021		2,451		(71)			(71)		2,380	2,380			
100142537	BROOMFIELD	CO		02/08/2024		1,067		(39)			(39)		1,028	1,028			
100185812	PALMDALE	CA		12/26/2024		953		(80)			(80)		873	873			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173288	MOUNT DESERT	ME		10/30/2024		1,439		(55)			(55)		1,384	1,384			
100029535	BROOKLYN	NY		10/26/2018		1,262		106			106		1,367	1,367			
100091855	JACKSONVILLE	FL		01/30/2023		671		(3)			(3)		668	668			
100135341	NASHVILLE	TN		11/13/2023		1,102		56			56		1,158	1,158			
100142967	WESTMINSTER	CO		02/09/2024		955		(71)			(71)		884	884			
100142653	AUSTIN	TX		02/08/2024		2,495		(59)			(59)		2,436	2,436			
100178217	SANTA ANA	CA		11/19/2024		1,187		(5)			(5)		1,181	1,181			
100180037	ROSEVILLE	CA		11/25/2024		1,181		140			140		1,321	1,321			
100079966	OAKLEY	CA		04/25/2022		1,315		(9)			(9)		1,306	1,306			
100172877	ANCHORAGE	AK		10/25/2024		1,082		(84)			(84)		998	998			
100101514	PHOENIX	AZ		04/26/2023		1,492		262			262		1,753	1,753			
100119642	HERRIMAN	UT		08/04/2023		934							934	934			
100101979	SPRING	TX		04/14/2023		857		(104)			(104)		753	753			
100173988	PENSACOLA BEACH	FL		10/31/2024		953		(113)			(113)		840	840			
100151585	AUSTIN	TX		05/10/2024		950		(38)			(38)		913	913			
100151973	FARMINGTON	MN		06/14/2024		829		(89)			(89)		741	741			
100138306	POCONO PINES	PA		12/18/2023		8,089		(178)			(178)		7,911	7,911			
100181527	RICHMOND	TX		12/06/2024		709		(89)			(89)		620	620			
100076365	KALAMAZOO	MI		12/23/2021		4,870		(621)			(621)		4,248	4,248			
100172556	ANNANDALE	VA		10/23/2024		741		(87)			(87)		654	654			
100165465	LITTLE ELM	TX		08/29/2024		1,975		(64)			(64)		1,911	1,911			
100151035	FREDERICK	MD		05/08/2024		1,352		172			172		1,524	1,524			
100152545	MCKINNEY	TX		05/17/2024		1,886		(92)			(92)		1,794	1,794			
100103733	LITTLE FALLS	NJ		05/08/2023		835		(56)			(56)		779	779			
100143744	FORT LAUDERDALE	FL		04/05/2024		1,063		17			17		1,080	1,080			
100166105	LAWRENCEVILLE	GA		09/09/2024		1,145		(110)			(110)		1,035	1,035			
100120126	CHANDLER	AZ		08/11/2023		1,033		(1)			(1)		1,032	1,032			
100164445	MERCED	CA		08/21/2024		1,168		68			68		1,236	1,236			
100079969	TEMECULA	CA		04/25/2022		1,314		98			98		1,412	1,412			
100146624	FREEHOLD	NJ		03/20/2024		163		8			8		171	171			
100110640	BURBANK	CA		06/30/2023		1,471		(25)			(25)		1,446	1,446			
100182403	WOONSOCKET	RI		12/12/2024		656		(35)			(35)		621	621			
100161015	FRANKFORD	DE		07/24/2024		909		(78)			(78)		831	831			
100153240	MADEIRA BEACH	FL		05/30/2024		995		33			33		1,027	1,027			
100159964	DEERFIELD BEACH	FL		08/16/2024		914		(95)			(95)		819	819			
100140266	HILTON HEAD ISLAND	SC		01/18/2024		921		(82)			(82)		839	839			
100175657	ELIZABETH	NJ		11/12/2024		684		(24)			(24)		660	660			
100135057	LEONARDTOWN	MD		11/01/2023		1,522		84			84		1,606	1,606			
100149928	TAYLORSVILLE	UT		06/07/2024		1,324		(67)			(67)		1,257	1,257			
100114829	THORNTON	CO		07/10/2023		1,241		(20)			(20)		1,222	1,222			
100090197	RALEIGH	NC		01/13/2023		1,265		(9)			(9)		1,257	1,257			
100154515	MIAMI	FL		06/14/2024		939		26			26		965	965			
100136963	ELLIJAY	GA		11/28/2023		959		32			32		991	991			
100120700	MANTECA	CA		08/25/2023		106,215		(1,333)			(1,333)		104,882	104,882			
100164247	FOUNTAIN	CO		08/21/2024		953		(142)			(142)		811	811			
100151125	RENO	NV		05/08/2024		977		(78)			(78)		899	899			
100182214	CAPE CORAL	FL		12/12/2024		11,233		(285)			(285)		10,948	10,948			
100162839	COLORADO SPRINGS	CO		08/12/2024		944		(59)			(59)		886	886			
100162834	MESA	AZ		08/12/2024		958		(79)			(79)		879	879			
100117053	CITY OF LAKE FOREST	CA		07/20/2023		(3,614)		5,184			5,184		1,570	1,570			
100055505	ALISO VIEJO	CA		03/23/2021		4,710		(202)			(202)		4,508	4,508			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185389	HEMET	CA		12/20/2024		1,160		221			221		1,381	1,381			
100168506	SALADO	TX		09/25/2024		2,058		(110)			(110)		1,947	1,947			
100012064	BROOKLYN	NY		03/08/2017		2,148		788			788		2,936	2,936			
100172232	ACWORTH	GA		10/21/2024		961		(102)			(102)		858	858			
100011815	ANTIOCH	CA		03/08/2017		2,089		325			325		2,413	2,413			
100011650	CANYON LAKE	CA		03/08/2017		2,532		672			672		3,205	3,205			
100179627	GENEVA	IL		11/21/2024		956		(64)			(64)		893	893			
100031824	MONTEREY	CA		03/29/2019		2,118		33			33		2,151	2,151			
100089244	MIAMI	FL		01/26/2023		2,226		(89)			(89)		2,137	2,137			
100143514	AMITYVILLE	NY		02/21/2024		802		(86)			(86)		717	717			
100055871	KENSINGTON	MD		03/26/2021		2,621		(195)			(195)		2,426	2,426			
100065518	PORTLAND	OR		07/28/2021		2,099		(171)			(171)		1,928	1,928			
100101136	TRENTON	NJ		04/28/2023		5,597		1,984			1,984		7,581	7,581			
100147663	CHICAGO	IL		04/04/2024		719		(13)			(13)		706	706			
100140430	MENIFEE	CA		01/18/2024		2,313		115			115		2,427	2,427			
100143691	LOS ANGELES	CA		02/22/2024		713		(92)			(92)		621	621			
100078690	FREEHOLD	NJ		02/02/2022		2,045		(153)			(153)		1,892	1,892			
100154167	ROSENBERG	TX		07/11/2024		1,135		(144)			(144)		991	991			
100120945	HANOVER	PA		08/30/2023		2,363		46			46		2,409	2,409			
100168745	STOCKTON	CA		09/26/2024		962		(105)			(105)		857	857			
100140736	GREENLAWN	NY		01/22/2024		860		(48)			(48)		812	812			
100101037	PAGOSA SPRINGS	CO		04/28/2023		1,532		511			511		2,043	2,043			
100170165	SEATTLE	WA		10/08/2024		1,215		(42)			(42)		1,173	1,173			
100130139	MCKINNEY	TX		11/15/2023		974		(50)			(50)		924	924			
100176523	KISSIMMEE	FL		11/15/2024		1,034		(49)			(49)		984	984			
100118682	ZEPHYR COVE	NV		07/25/2023		1,003		(53)			(53)		950	950			
100161048	MCKINNEY	TX		07/24/2024		1,049		1			1		1,051	1,051			
100186357	STEAMBOAT SPRINGS	CO		12/30/2024		647		(65)			(65)		583	583			
100173370	LAKE ARROWHEAD	CA		10/30/2024		901		(101)			(101)		800	800			
100164816	FORT MYERS	FL		08/26/2024		952		(63)			(63)		889	889			
100136922	WEST PARK	FL		11/28/2023		937		(39)			(39)		899	899			
100156587	HENDERSON	NV		06/24/2024		1,022		(28)			(28)		994	994			
100157933	PORT CHARLOTTE	FL		07/09/2024		920		(16)			(16)		904	904			
100152563	PLANO	TX		05/17/2024		1,032		4			4		1,036	1,036			
100186334	NAMPA	ID		12/30/2024		699		(32)			(32)		667	667			
100152520	KENNESAW	GA		05/17/2024		1,130		9			9		1,139	1,139			
100079330	NAVARRE	FL		03/17/2022		1,793		(119)			(119)		1,674	1,674			
100117700	CALIMESA	CA		07/20/2023		9,945		1,493			1,493		11,438	11,438			
100174032	HUNTINGDON VALLEY	PA		10/31/2024		979		(80)			(80)		899	899			
100132020	BEAUMONT	CA		10/13/2023		1,035		43			43		1,078	1,078			
100077812	MEDFORD	OR		12/23/2021		1,846		(256)			(256)		1,589	1,589			
100068129	LYNDHURST	NJ		08/25/2021		4,302		(196)			(196)		4,106	4,106			
100081657	PHOENIX	AZ		03/30/2022		2,643		(60)			(60)		2,583	2,583			
100149813	PAWTUCKET	RI		04/29/2024		813		(32)			(32)		780	780			
100174934	GALVESTON	TX		10/31/2024		649		(139)			(139)		510	510			
100176760	GRANITE FALLS	WA		11/15/2024		51,158		(1,119)			(1,119)		50,039	50,039			
100172914	LOS BANOS	CA		10/25/2024		991		(134)			(134)		857	857			
100143429	HIALEAH	FL		02/16/2024		904		(80)			(80)		824	824			
100131844	FAIRFIELD	CA		10/06/2023		862		18			18		880	880			
100118677	AUBURN	CA		07/25/2023		1,035		(68)			(68)		967	967			
100172298	NEWBERG	OR		10/21/2024		951		(82)			(82)		869	869			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100044560	CHULA VISTA	CA		11/19/2020		2,023		(195)			(195)		1,828	1,828			
100031506	STATEN ISLAND	NY		03/29/2019		2,060		726			726		2,786	2,786			
100110468	LEHI	UT		06/30/2023		1,276		38			38		1,314	1,314			
100084005	PLEASANT VIEW	TN		06/27/2022		7,536		(222)			(222)		7,314	7,314			
100132288	BRIDGTON	ME		10/13/2023		1,285		(12)			(12)		1,273	1,273			
100119101	FORT LAUDERDALE	FL		07/28/2023		1,150		1,186			1,186		2,335	2,335			
100053689	LAURELTON	NY		03/23/2021		1,537		(398)			(398)		1,139	1,139			
100136233	STRATHAM	NH		11/20/2023		1,125		(34)			(34)		1,091	1,091			
100065058	LOS ANGELES	CA		07/14/2021		2,092		(147)			(147)		1,944	1,944			
100110044	MIAMI	FL		06/23/2023		1,095		24			24		1,119	1,119			
100091424	AUSTIN	TX		02/22/2023		1,071		(2)			(2)		1,069	1,069			
100141366	LEESBURG	VA		01/30/2024		1,900		(101)			(101)		1,798	1,798			
100161069	AURORA	CO		07/24/2024		1,272		184			184		1,455	1,455			
100119218	PRESQUE ISLE	WI		07/31/2023		1,041		(31)			(31)		1,009	1,009			
100139286	EAGLEVILLE	PA		12/28/2023		753		(38)			(38)		715	715			
100185843	DOWNEY	CA		12/26/2024		1,828		(37)			(37)		1,790	1,790			
100164046	FAIRPLAY	CO		08/21/2024		1,294		(58)			(58)		1,235	1,235			
100115665	LINDEN	NJ		07/20/2023		1,143		(16)			(16)		1,127	1,127			
100169533	BALLWIN	MO		09/30/2024		959		(55)			(55)		904	904			
100065352	BEAVERTON	OR		07/28/2021		2,193		(141)			(141)		2,052	2,052			
100179977	RABUN GAP	GA		11/25/2024		1,146		51			51		1,197	1,197			
100175369	BIG BEAR CITY	CA		11/05/2024		1,148		(40)			(40)		1,109	1,109			
100137384	SMYRNA	GA		12/05/2023		832		22			22		854	854			
100130447	NAPLES	FL		09/28/2023		917		(93)			(93)		824	824			
100087338	DICKINSON	TX		10/25/2022		1,412		250			250		1,662	1,662			
100176723	ESTERO	FL		11/15/2024		1,299		(89)			(89)		1,209	1,209			
100143650	VENTNOR CITY	NJ		02/22/2024		989		(81)			(81)		908	908			
100175639	HIALEAH	FL		11/12/2024		704		(96)			(96)		608	608			
100135163	RANCHO CUCAMONGA	CA		12/15/2023		92,203		60			60		92,263	92,263			
100127488	ESCONDIDO	CA		09/08/2023		1,167		8			8		1,176	1,176			
100140111	MERCED	CA		01/09/2024		1,155		22			22		1,177	1,177			
100101661	STAR	ID		04/26/2023		1,245		2			2		1,248	1,248			
100178254	FITCHBURG	MA		11/19/2024		764		(67)			(67)		697	697			
100129275	BUCKLEY	WA		09/25/2023		1,004		13			13		1,017	1,017			
100115553	ATTLEBORO	MA		07/19/2023		1,593		(42)			(42)		1,551	1,551			
100185064	LONGMONT	CO		12/20/2024		1,038		31			31		1,070	1,070			
100102360	HIGHLAND	CA		06/07/2023		1,278		(20)			(20)		1,258	1,258			
100135398	WINTER GARDEN	FL		11/13/2023		1,113		259			259		1,372	1,372			
100167005	KITTERY	ME		09/13/2024		840		(54)			(54)		786	786			
100159440	FRESNO	CA		07/15/2024		1,213		(64)			(64)		1,149	1,149			
100134589	PITTSBORO	NC		10/30/2023		2,261		(102)			(102)		2,159	2,159			
100164455	BENBROOK	TX		08/21/2024		1,291		(41)			(41)		1,249	1,249			
100171259	SOUTH FALLSBURG	NY		10/16/2024		943		(133)			(133)		811	811			
100185418	BOONE	NC		12/20/2024		1,742		111			111		1,854	1,854			
100084703	NAPA	CA		08/02/2022		859		(33)			(33)		827	827			
100110022	PORT SAINT LUCIE	FL		06/23/2023		1,331		(13)			(13)		1,318	1,318			
100044612	RANCHO CUCAMONGA	CA		11/19/2020		1,584		30			30		1,614	1,614			
100114893	DULUTH	GA		07/13/2023		1,142		(24)			(24)		1,119	1,119			
100110670	CHARLESTOWN	MA		06/30/2023		1,190		(5)			(5)		1,186	1,186			
100149689	DAWSONVILLE	GA		04/26/2024		1,067		(68)			(68)		998	998			
100143284	ROGERS	AR		02/16/2024		984		(65)			(65)		919	919			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186596	MORENO VALLEY	CA		12/30/2024		1,214		165			165		1,378	1,378			
100135351	MYRTLE BEACH	SC		11/13/2023		940		(25)			(25)		915	915			
100171507	CASTLE ROCK	CO		10/16/2024		1,250		(48)			(48)		1,202	1,202			
100142428	BRADENTON	FL		03/08/2024		930		(128)			(128)		802	802			
100109177	SANTA CLARITA	CA		07/21/2023		787		5			5		793	793			
100152603	WEST PALM BEACH	FL		05/17/2024		1,083		55			55		1,138	1,138			
100166259	SAINT GEORGE	UT		09/09/2024		943		(72)			(72)		872	872			
100110328	NASHVILLE	TN		06/30/2023		1,550		43			43		1,593	1,593			
100133736	GILBERT	AZ		10/23/2023		1,035		30			30		1,065	1,065			
100089949	TEHACHAPI	CA		01/26/2023		770		(126)			(126)		644	644			
100115362	ATLANTA	GA		07/17/2023		(626)		1,226			1,226		600	600			
100150616	DALLAS	TX		05/03/2024		984		(84)			(84)		900	900			
100128136	CONYERS	GA		09/11/2023		149,840		(3,135)			(3,135)		146,705	146,705			
100159702	WILDOMAR	CA		08/23/2024		6,085		(396)			(396)		5,689	5,689			
100000462	LOS ANGELES	CA		09/27/2016		2,015		357			357		2,371	2,371			
100181319	VICTORVILLE	CA		12/06/2024		1,033		(39)			(39)		995	995			
100137801	LAND O LAKES	FL		12/08/2023		900		(17)			(17)		884	884			
100161932	MODESTO	CA		07/31/2024		740		(10)			(10)		730	730			
100148431	SACRAMENTO	CA		04/12/2024		991		(95)			(95)		896	896			
100142061	EL SOBRANTE	CA		02/29/2024		659		446			446		1,105	1,105			
100140798	SAN LORENZO	CA		03/06/2024		289		(57)			(57)		231	231			
100108915	KEARNEYSVILLE	WV		05/31/2023		1,060		9			9		1,069	1,069			
100065417	UNION CITY	CA		07/28/2021		2,277		(101)			(101)		2,176	2,176			
100136956	MORRISVILLE	NC		11/28/2023		302		(15)			(15)		287	287			
100134552	FREEPORT	NY		10/30/2023		754		(24)			(24)		730	730			
100169275	BALDWIN	NY		09/27/2024		941		(130)			(130)		811	811			
100150656	VIRGINIA BEACH	VA		05/06/2024		938		(73)			(73)		865	865			
100173834	MIAMI	FL		10/31/2024		963		(133)			(133)		831	831			
100180408	CUMMING	GA		11/25/2024		1,170		64			64		1,235	1,235			
100159614	NEWARK	NJ		07/15/2024		913		(131)			(131)		782	782			
100086588	SAN DIEGO	CA		09/30/2022		664		(50)			(50)		614	614			
100120872	MIAMI	FL		08/28/2023		976		(38)			(38)		938	938			
100178415	ORLANDO	FL		11/21/2024		1,034		(103)			(103)		931	931			
100044214	LIVERMORE	CA		08/19/2020		1,812		313			313		2,125	2,125			
100138155	ALEXANDRIA	VA		12/14/2023		823		(44)			(44)		779	779			
100091693	MIAMI	FL		03/24/2023		1,029		(54)			(54)		975	975			
100079905	VALRICO	FL		04/08/2022		1,490		(10)			(10)		1,480	1,480			
100155902	CHENEY	WA		06/17/2024		1,359		(44)			(44)		1,315	1,315			
100103098	BAY SHORE	NY		04/21/2023		1,721		(131)			(131)		1,590	1,590			
100087115	KISSIMMEE	FL		11/04/2022		1,182		19			19		1,202	1,202			
100169354	SUNNY ISLES BEACH	FL		09/27/2024		1,280		(140)			(140)		1,139	1,139			
100158456	LK HAVASU CTY	AZ		07/10/2024		1,034		(24)			(24)		1,010	1,010			
100160577	FORT MYERS	FL		07/19/2024		924		(128)			(128)		796	796			
100137606	HEATHSVILLE	VA		12/08/2023		1,052		1			1		1,053	1,053			
100152221	MESA	AZ		05/17/2024		1,016		(8)			(8)		1,008	1,008			
100137516	TALENT	OR		01/11/2024		883		(103)			(103)		781	781			
100080397	GARDEN GROVE	CA		04/14/2022		1,892		(117)			(117)		1,774	1,774			
100017483	SAN MATEO	CA		04/26/2018		1,671		230			230		1,901	1,901			
100078463	HOMESTEAD	FL		01/25/2022		1,775		(193)			(193)		1,581	1,581			
100030641	JAMAICA	NY		04/09/2019		(56)		582			582		526	526			
100157861	BRENTWOOD	CA		07/09/2024		1,149		134			134		1,283	1,283			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179365	FULSHEAR	TX		12/27/2024		1,004		(84)			(84)		920	920			
100168503	BEAUFORT	SC		09/25/2024		1,011		(41)			(41)		970	970			
100107946	LARGO	FL		06/29/2023		1,029		(30)			(30)		999	999			
100174329	ST AUGUSTINE	FL		10/31/2024		760		(72)			(72)		688	688			
100140307	HYATTSVILLE	MD		01/18/2024		1,391		(67)			(67)		1,325	1,325			
100151460	CARMICHAEL	CA		05/10/2024		634		(31)			(31)		603	603			
100148592	FORT MYERS	FL		04/12/2024		1,145		(69)			(69)		1,076	1,076			
100142157	ARLINGTON	TX		02/29/2024		32,485		(645)			(645)		31,839	31,839			
100180674	ROGERSVILLE	MO		11/26/2024		1,024		(72)			(72)		952	952			
100148447	LEESBURG	VA		04/12/2024		1,080		(57)			(57)		1,022	1,022			
100091451	FULSHEAR	TX		01/20/2023		968		(65)			(65)		904	904			
100108906	OCALA	FL		05/31/2023		1,072		(83)			(83)		989	989			
100184371	CORVALLIS	OR		12/16/2024		976		84			84		1,060	1,060			
100068426	JURUPA VALLEY	CA		08/25/2021		2,301		(56)			(56)		2,245	2,245			
100119251	JEROME	ID		07/31/2023		1,015		(54)			(54)		961	961			
100135423	SHREWSBURY	MA		11/13/2023		606		(36)			(36)		570	570			
100140855	OCALA	FL		03/06/2024		1,192		(624)			(624)		568	568			
100079908	HALLANDALE BEACH	FL		04/08/2022		1,471		(292)			(292)		1,179	1,179			
100140442	PHOENIX	AZ		01/18/2024		1,352		179			179		1,530	1,530			
100151640	BOWIE	MD		05/10/2024		1,023		(78)			(78)		946	946			
100048756	STATEN ISLAND	NY		11/20/2020		2,018		(365)			(365)		1,653	1,653			
100141748	WAXAHACHIE	TX		01/30/2024		1,519		(167)			(167)		1,352	1,352			
100168264	COVENTRY	RI		09/20/2024		987		(50)			(50)		937	937			
100091871	SEATTLE	WA		01/30/2023		906		(92)			(92)		814	814			
100137726	YUBA CITY	CA		12/08/2023		1,022		112			112		1,133	1,133			
100165589	SAN BERNARDINO	CA		10/04/2024		819		(156)			(156)		663	663			
100164614	STUART	FL		08/21/2024		949		(61)			(61)		889	889			
100140571	SEASIDE HEIGHTS	NJ		01/19/2024		1,653		(80)			(80)		1,573	1,573			
100071656	PORT HUENEME	CA		10/14/2021		2,323		(133)			(133)		2,190	2,190			
100138001	CLEARWATER	FL		12/13/2023		912		25			25		937	937			
100117117	STATEN ISLAND	NY		07/20/2023		1,348		797			797		2,146	2,146			
100170380	GRAYSON	GA		10/08/2024		973		(95)			(95)		877	877			
100162997	MENIFEE	CA		08/12/2024		1,042		(43)			(43)		999	999			
100103250	CIBOLO	TX		04/27/2023		22		(20)			(20)		2	2			
100150481	ROSEVILLE	CA		05/03/2024		2,012		(47)			(47)		1,965	1,965			
100163882	SAN ANTONIO	TX		09/27/2024		851		(125)			(125)		725	725			
100074203	SACRAMENTO	CA		12/09/2021		1,987		(170)			(170)		1,817	1,817			
100182507	SEVERN	MD		12/12/2024		1,090		5			5		1,095	1,095			
100120995	CLEARWATER BEACH	FL		08/30/2023		999		(25)			(25)		974	974			
100179454	BATTLE GROUND	WA		11/21/2024		1,178		26			26		1,204	1,204			
100176675	DAVENPORT	FL		11/15/2024		757		(110)			(110)		647	647			
100167528	MARIETTA	GA		10/31/2024		821		(118)			(118)		703	703			
100091732	LAVEEN	AZ		03/24/2023		1,884		(84)			(84)		1,800	1,800			
100141284	SAN ANTONIO	TX		01/30/2024		4,169		(130)			(130)		4,039	4,039			
100159877	POMPANO BEACH	FL		08/16/2024		935		(68)			(68)		867	867			
100100562	FORT WORTH	TX		04/27/2023		927		(168)			(168)		759	759			
100171685	ACWORTH	GA		10/16/2024		1,222		(21)			(21)		1,201	1,201			
100138241	FRISCO	TX		12/14/2023		309		618			618		927	927			
100160063	CAPE CORAL	FL		07/17/2024		900		(106)			(106)		794	794			
100141068	MODESTO	CA		02/20/2024		1,208		(176)			(176)		1,032	1,032			
100110411	NEWTON	NC		06/30/2023		1,126		(61)			(61)		1,065	1,065			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170907	MENIFEE	CA		10/11/2024		(140)		927			927		787	787			
100151782	ROCKVILLE	MD		05/10/2024		4,450		50			50		4,500	4,500			
100140280	LAKE HAVASU CITY	AZ		01/18/2024		924		(35)			(35)		888	888			
100115008	TRACY	CA		07/14/2023		1,145		(62)			(62)		1,082	1,082			
100182492	APISON	TN		12/12/2024		1,064		(15)			(15)		1,050	1,050			
100130180	BOCA RATON	FL		11/15/2023		913		(85)			(85)		829	829			
100152351	LAS VEGAS	NV		05/17/2024		881		(71)			(71)		810	810			
100054996	SAINT ALBANS	NY		03/23/2021		2,087		(430)			(430)		1,657	1,657			
100170441	MCDONOUGH	GA		10/09/2024		659		(69)			(69)		590	590			
100133798	KISSIMMEE	FL		10/20/2023		911		29			29		940	940			
100170234	LAS VEGAS	NV		10/08/2024		930		(117)			(117)		812	812			
100186446	LATHROP	CA		12/30/2024		980		(68)			(68)		911	911			
100131977	PORT ARANSAS	TX		10/13/2023		879		(4)			(4)		875	875			
100044098	PLEASANT HILL	CA		08/19/2020		1,127		638			638		1,765	1,765			
100128482	EAST HARTFORD	CT		09/15/2023		779		(21)			(21)		758	758			
100110370	ASHBURN	VA		06/30/2023		1,906		(19)			(19)		1,887	1,887			
100031069	ELK GROVE	CA		03/29/2019		886		1,146			1,146		2,033	2,033			
100141995	APOPKA	FL		02/29/2024		27,822		(556)			(556)		27,266	27,266			
100103029	JERSEY CITY	NJ		06/22/2023		987		(150)			(150)		837	837			
100108166	SAN BERNARDINO	CA		05/24/2023		768		(31)			(31)		737	737			
100151822	PEYTON	CO		05/10/2024		927		(87)			(87)		839	839			
100180030	SAINT SIMONS ISLAND	GA		11/25/2024		1,082		(25)			(25)		1,057	1,057			
100079931	ROCK HILL	SC		04/25/2022		3,575		(93)			(93)		3,482	3,482			
100078910	WESTMINSTER	CO		02/24/2022		2,205		78			78		2,283	2,283			
100087976	TUCSON	AZ		10/25/2022		713							714	714			
100109370	DURANGO	CO		06/12/2023		1,546		(67)			(67)		1,479	1,479			
100154612	LAS VEGAS	NV		06/14/2024		946		(38)			(38)		907	907			
100129629	MCKINNEY	TX		09/29/2023		1,144		35			35		1,179	1,179			
100120917	BOONE	NC		08/30/2023		1,069		5			5		1,074	1,074			
100182013	CLARKSVILLE	TN		12/12/2024		1,083		17			17		1,100	1,100			
100137763	WASHINGTON	UT		12/08/2023		809		(37)			(37)		772	772			
100114587	LAS VEGAS	NV		06/29/2023		1,138		68			68		1,206	1,206			
100163929	HEBRON	CT		10/04/2024		8,637		(257)			(257)		8,380	8,380			
100138639	FREDERICKSBURG	TX		02/02/2024		937		(77)			(77)		860	860			
100141724	LAUDERHILL	FL		01/30/2024		653		(33)			(33)		620	620			
100162093	LAKE HAVASU CITY	AZ		07/31/2024		1,207		(72)			(72)		1,135	1,135			
100054875	ALEXANDRIA	VA		03/23/2021		1,448		(280)			(280)		1,168	1,168			
100169435	KAILUA KONA	HI		09/30/2024		1,260		(76)			(76)		1,184	1,184			
100090342	SALIDA	CA		12/22/2022		723		(92)			(92)		631	631			
100162090	LAS VEGAS	NV		07/31/2024		836		(141)			(141)		694	694			
100160110	EDINBURG	TX		07/17/2024		2,608		(39)			(39)		2,568	2,568			
100179526	HAWTHORNE	NJ		11/21/2024		1,067		(11)			(11)		1,055	1,055			
100170443	MCDONOUGH	GA		10/09/2024		657		(67)			(67)		590	590			
100108492	KISSIMMEE	FL		05/25/2023		1,050		(141)			(141)		910	910			
100162837	BUCKEYE	AZ		08/12/2024		1,033		(31)			(31)		1,001	1,001			
100071493	DOUGLASVILLE	GA		10/26/2021		1,650		(46)			(46)		1,604	1,604			
100151152	PORT SAINT LUCIE	FL		05/09/2024		6,974		(277)			(277)		6,697	6,697			
100011461	COLLEGE POINT	NY		12/23/2016		4,731		1,326			1,326		6,057	6,057			
100170438	MCDONOUGH	GA		10/09/2024		656		(66)			(66)		590	590			
100171931	MONTGOMERY	TX		10/17/2024		1,089		(16)			(16)		1,073	1,073			
100147548	LITHIA SPRINGS	GA		04/03/2024		892		(89)			(89)		803	803			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083785	PEORIA	AZ		07/12/2022		1,201		(42)			(42)		1,158	1,158			
100090110	HEMET	CA		01/13/2023		534		(48)			(48)		485	485			
100143783	HAMPTON	VA		02/27/2024		879		(136)			(136)		743	743			
100166180	COLUMBIA	TN		09/09/2024		1,041		(51)			(51)		990	990			
100152409	ROSEVILLE	CA		05/17/2024		1,974		(50)			(50)		1,923	1,923			
100143426	BELLEVUE	WA		02/16/2024		3,209		(174)			(174)		3,035	3,035			
100120462	JURUPA VALLEY	CA		08/18/2023		2,368		(96)			(96)		2,272	2,272			
100162311	PHELAN	CA		08/05/2024		4,144		(119)			(119)		4,025	4,025			
100133640	ELK GROVE	CA		10/23/2023		1,156		131			131		1,287	1,287			
100163794	WEST DES MOINES	IA		09/27/2024		1,756		(41)			(41)		1,715	1,715			
100171702	DURHAM	NC		10/17/2024		1,093		(144)			(144)		949	949			
100080887	NORTH MIAMI BEACH	FL		03/10/2022		1,922		(119)			(119)		1,804	1,804			
100129330	OXNARD	CA		09/25/2023		1,080		27			27		1,107	1,107			
100167966	HYATTSVILLE	MD		09/20/2024		1,379		3			3		1,381	1,381			
100180422	LAS VEGAS	NV		11/25/2024		1,103		(8)			(8)		1,095	1,095			
100169139	MELBOURNE	FL		09/27/2024		1,046		(52)			(52)		994	994			
100149680	NEW PRAGUE	MN		04/26/2024		1,093		8			8		1,101	1,101			
100172564	GLENDALE	AZ		10/23/2024		943		(96)			(96)		847	847			
4010043124	TRENTON	NY		02/02/2023		987		(100)			(100)		888	888			
100100801	CENTREVILLE	VA		04/28/2023		1,266		69			69		1,334	1,334			
100102442	JACKSONVILLE	FL		06/07/2023		704		(90)			(90)		615	615			
100152768	FREEPORT	NY		05/22/2024		680		(117)			(117)		563	563			
100172396	WINCHESTER	CA		10/23/2024		1,195		20			20		1,215	1,215			
100159994	ORLANDO	FL		08/16/2024		760		(61)			(61)		698	698			
100118082	KISSIMMEE	FL		07/20/2023		671		(48)			(48)		623	623			
100169523	LYNNWOOD	WA		09/30/2024		1,094		25			25		1,119	1,119			
100079729	LYNWOOD	CA		04/25/2022		26,549		(200)			(200)		26,348	26,348			
100154572	PALMDALE	CA		06/14/2024		795		(52)			(52)		744	744			
100164691	PARKER	CO		08/23/2024		1,935		(226)			(226)		1,709	1,709			
100054063	HINCKLEY	MN		03/23/2021		2,129		(369)			(369)		1,760	1,760			
100100910	STERLING	VA		04/28/2023		1,344		201			201		1,545	1,545			
100138872	MONROE	GA		12/21/2023		853		(66)			(66)		787	787			
100045837	MAHOPAC	NY		11/25/2020		1,732		(242)			(242)		1,490	1,490			
100112291	STATEN ISLAND	NY		06/29/2023		460		2,239			2,239		2,699	2,699			
100168504	DOWNINGTOWN	PA		09/25/2024		1,019		(68)			(68)		951	951			
100110530	LONG BEACH	CA		06/30/2023		1,201		(21)			(21)		1,180	1,180			
100138882	FORNEY	TX		12/21/2023		999		(34)			(34)		966	966			
100185448	YUCAIPA	CA		12/20/2024		1,036		33			33		1,069	1,069			
100115200	HUNTINGTON STATION	NY		07/17/2023		594		(78)			(78)		516	516			
100115800	LAKE ARROWHEAD	CA		07/20/2023		1,017		(28)			(28)		989	989			
100148373	LANCASTER	CA		04/12/2024		1,586		176			176		1,762	1,762			
100030938	LOS ANGELES	CA		04/09/2019		1,213		(36)			(36)		1,177	1,177			
100119949	HAM LAKE	MN		08/11/2023		2,258		(16)			(16)		2,242	2,242			
100114547	BURLINGTON	MA		06/29/2023		101,810		987			987		102,797	102,797			
100115873	FORT MYERS	FL		07/20/2023		1,288		40			40		1,328	1,328			
100167613	CELINA	TX		09/19/2024		965		(76)			(76)		889	889			
100182203	MUNDS PARK	AZ		12/12/2024		1,045		187			187		1,232	1,232			
100134271	MYRTLE BEACH	SC		10/27/2023		1,307		75			75		1,382	1,382			
100044783	MIAMI	FL		11/19/2020		1,184		(265)			(265)		919	919			
100180306	SANTA FE	NM		11/25/2024		1,078		(11)			(11)		1,067	1,067			
100179921	LAS VEGAS	NV		11/25/2024		1,078		73			73		1,151	1,151			

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100067646	OXNARD	CA		09/23/2021		2,353		(101)			(101)		2,252	2,252			
100147493	RESEDA	CA		04/03/2024		1,849		(170)			(170)		1,679	1,679			
100148185	HOWELL	NJ		04/12/2024		1,051		6			6		1,057	1,057			
100115855	SARASOTA	FL		07/20/2023		1,264		39			39		1,304	1,304			
100127390	COSTA MESA	CA		08/30/2023		548		73			73		621	621			
100151070	KENNESAW	GA		05/08/2024		1,041		(53)			(53)		988	988			
100079550	VIRGINIA BEACH	VA		04/08/2022		1,186		(118)			(118)		1,067	1,067			
100178267	OCEANSIDE	CA		11/19/2024		103,207		(5,069)			(5,069)		98,138	98,138			
100144518	ASHEVILLE	NC		04/26/2024		973		(119)			(119)		855	855			
100173321	KISSIMMEE	FL		10/30/2024		1,114		(66)			(66)		1,048	1,048			
100157676	VALENCIA	CA		06/28/2024		2,364		(32)			(32)		2,332	2,332			
100174342	SAINT AUGUSTINE	FL		10/31/2024		1,072		(60)			(60)		1,012	1,012			
100158162	PORT ORCHARD	WA		07/09/2024		1,044		(11)			(11)		1,033	1,033			
100078027	LAS VEGAS	NV		01/12/2022		2,064		(81)			(81)		1,983	1,983			
100150812	AURORA	CO		05/08/2024		35,089		(441)			(441)		34,647	34,647			
100155033	BERWYN HEIGHTS	MD		07/19/2024		1,020		(141)			(141)		879	879			
100158023	AURORA	CO		07/09/2024		944		(45)			(45)		899	899			
100150536	OAK PARK	IL		05/03/2024		1,063		(27)			(27)		1,036	1,036			
100149789	GLENDALE	AZ		04/26/2024		981		(34)			(34)		947	947			
100161551	BONNEY LAKE	WA		07/30/2024		2,193		108			108		2,301	2,301			
100144394	WINTER GARDEN	FL		03/07/2024		1,095		99			99		1,194	1,194			
100114934	LAKE HAVASU CITY	AZ		07/13/2023		2,795		(87)			(87)		2,708	2,708			
100014589	BROOKLYN	NY		09/27/2017		1,649		140			140		1,789	1,789			
100179925	NORTH RICHLAND HILLS	TX		11/25/2024		915		(58)			(58)		857	857			
100080922	MESA	AZ		03/17/2022		3,042		(116)			(116)		2,926	2,926			
100137363	HOWELL	NJ		12/01/2023		556		(48)			(48)		508	508			
100185624	JAMESBURG	NJ		12/20/2024		1,042		(19)			(19)		1,024	1,024			
100156819	MESA	AZ		06/27/2024		840		(65)			(65)		775	775			
100142123	CYPRESS	TX		02/29/2024		982		(49)			(49)		933	933			
100182517	ANTHEM	AZ		12/12/2024		1,064		(11)			(11)		1,053	1,053			
100171299	NORTH SALT LAKE	UT		10/16/2024		921		(127)			(127)		794	794			
100185972	PORT HUENEME	CA		12/26/2024		1,616		(65)			(65)		1,552	1,552			
100174682	WHITE HALL	MD		10/31/2024		1,473		(120)			(120)		1,353	1,353			
100131992	BAKERSFIELD	CA		10/13/2023		2,597		(16)			(16)		2,580	2,580			
100180448	EDISON	NJ		11/25/2024		4,250		(9)			(9)		4,241	4,241			
100167069	BONITA SPRINGS	FL		09/13/2024		1,531		(168)			(168)		1,363	1,363			
100129731	WELDON SPRING	MO		09/29/2023		910		(54)			(54)		856	856			
100147837	ARLINGTON	VA		04/08/2024		1,052		(60)			(60)		992	992			
100137768	MOUNTAIN GREEN	UT		12/08/2023		952		24			24		977	977			
100172175	HENDERSON	NV		10/17/2024		1,032		(100)			(100)		932	932			
100134496	FRONT ROYAL	VA		10/30/2023		736		(6)			(6)		730	730			
100162885	CASTLE PINES	CO		08/12/2024		1,005		(31)			(31)		974	974			
100074089	COLORADO SPRINGS	CO		12/09/2021		1,927		(313)			(313)		1,613	1,613			
100081563	HEMPSTEAD	NY		03/14/2022		1,814		(95)			(95)		1,719	1,719			
100026786	PARAMUS	NJ		09/26/2018		1,546		109			109		1,655	1,655			
100180321	PAGOSA SPRINGS	CO		11/25/2024		1,173		79			79		1,251	1,251			
100087217	SACRAMENTO	CA		10/25/2022		2,012		168			168		2,180	2,180			
100147488	LAKE WORTH	FL		04/03/2024		883		(146)			(146)		737	737			
100080477	HICKORY	NC		03/10/2022		1,281		(182)			(182)		1,100	1,100			
100157795	FLAGSTAFF	AZ		08/01/2024		947		(55)			(55)		892	892			
100109338	NEW CITY	NY		06/12/2023		1,181		(126)			(126)		1,055	1,055			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129913	PATERSON	NJ		09/27/2023		583		(18)			(18)		565	565			
100139223	LOGANVILLE	GA		12/28/2023		1,120		(71)			(71)		1,049	1,049			
100135482	INVER GROVE HEIGHTS	MN		11/13/2023		1,827		66			66		1,893	1,893			
100141184	LIDO BEACH	NY		01/30/2024		2,509		(119)			(119)		2,391	2,391			
100172845	LANCASTER	CA		10/25/2024		903		(102)			(102)		800	800			
100049085	SEATTLE	WA		11/20/2020		1,895		(365)			(365)		1,530	1,530			
100136334	ROSEVILLE	CA		11/20/2023		966		200			200		1,167	1,167			
100065549	PANAMA CITY BEACH	FL		07/28/2021		2,050		(110)			(110)		1,940	1,940			
100126914	ALBERTSON	NY		08/30/2023		3,528		1,571			1,571		5,099	5,099			
100181293	PHOENIX	AZ		12/06/2024		1,080		74			74		1,154	1,154			
100065158	SANTA CLARITA	CA		07/14/2021		2,237		(115)			(115)		2,122	2,122			
100141077	WEST HAVERSTRAW	NY		01/30/2024		(357)		1,255			1,255		898	898			
100149490	LAS VEGAS	NV		04/24/2024		664		(57)			(57)		607	607			
100142961	KISSIMMEE	FL		02/09/2024		1,747		(80)			(80)		1,667	1,667			
100175682	COMMERCE CITY	CO		11/12/2024		1,026		1			1		1,027	1,027			
100168176	OLD SAYBROOK	CT		09/20/2024		961		(51)			(51)		910	910			
100159975	MIAMI	FL		08/16/2024		919		(30)			(30)		890	890			
100181960	WAKE FOREST	NC		12/12/2024		968		(5)			(5)		962	962			
100127641	PHOENIX	AZ		09/08/2023		8,820		(187)			(187)		8,633	8,633			
100133517	PHOENIX	AZ		10/19/2023		738		(60)			(60)		678	678			
100115002	LINCOLN	CA		07/14/2023		1,147		38			38		1,185	1,185			
100164655	TULARE	CA		08/23/2024		672		(59)			(59)		613	613			
100076369	LATHROP	CA		12/23/2021		1,698		(354)			(354)		1,344	1,344			
100140593	FONTANA	CA		01/19/2024		1,570		96			96		1,667	1,667			
100135726	HOBOKEN	NJ		11/10/2023		974		90			90		1,064	1,064			
100153267	SAN ANTONIO	TX		05/30/2024		991		46			46		1,036	1,036			
100057918	CHICAGO	IL		06/30/2021		2,220		(88)			(88)		2,132	2,132			
100108169	MESA	AZ		05/24/2023		738		(91)			(91)		648	648			
100025175	EVERETT	MA		09/20/2018		1,505		64			64		1,570	1,570			
100132302	ORLANDO	FL		10/13/2023		944		(52)			(52)		892	892			
100165922	MONTEREY PARK	CA		09/06/2024		1,021		(76)			(76)		945	945			
100076231	HILLSBORO	OR		01/07/2022		2,197		(14)			(14)		2,183	2,183			
100166926	DRACUT	MA		09/13/2024		1,054		(56)			(56)		998	998			
100100242	ELIZABETH	NJ		03/17/2023		1,088		(48)			(48)		1,039	1,039			
100175909	SEVIERVILLE	TN		11/14/2024		950		(98)			(98)		852	852			
100173905	WOODSTOCK	GA		10/31/2024		1,083		(143)			(143)		940	940			
100175293	KISSIMMEE	FL		11/05/2024		1,181		(33)			(33)		1,148	1,148			
100186603	LAS VEGAS	NV		12/30/2024		1,150		150			150		1,300	1,300			
100118105	BAKERSFIELD	CA		07/20/2023		835		(116)			(116)		719	719			
100174009	FORT MYERS	FL		10/31/2024		1,331		(148)			(148)		1,184	1,184			
100081156	BOZEMAN	MT		03/18/2022		2,073		204			204		2,277	2,277			
100156555	NORTH TOPSAIL BEACH	NC		06/24/2024		875		(57)			(57)		817	817			
100163118	SACRAMENTO	CA		08/13/2024		11,281		(396)			(396)		10,885	10,885			
100043232	WASHINGTON	DC		08/13/2020		1,772		29			29		1,801	1,801			
100115382	RICHMOND	TX		07/17/2023		1,137		(95)			(95)		1,042	1,042			
100164250	ROYERSFORD	PA		08/21/2024		944		(85)			(85)		859	859			
100115684	BAKERSFIELD	CA		07/20/2023		996		(20)			(20)		976	976			
100186648	SURPRISE	AZ		12/30/2024		1,406		(8)			(8)		1,398	1,398			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		1,520		35			35		1,555	1,555			
100175067	CULPEPPER	VA		11/05/2024		1,100		(31)			(31)		1,070	1,070			
100084599	GILBERT	AZ		08/02/2022		1,205		(5)			(5)		1,200	1,200			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120057	CHANDLER	AZ		08/11/2023		1,122		(9)			(9)		1,113	1,113			
100180687	PALO CEDRO	CA		11/26/2024		1,231		(56)			(56)		1,175	1,175			
100147001	TACOMA	WA		03/27/2024		1,038		(27)			(27)		1,011	1,011			
100173364	LAUREL SPRINGS	NC		10/30/2024		1,003		(60)			(60)		943	943			
100169510	ELK GROVE	CA		09/30/2024		949		(55)			(55)		894	894			
100158644	WOODBRIDGE	VA		07/10/2024		942		(33)			(33)		910	910			
100166201	WINTER SPRINGS	FL		09/09/2024		1,374		(56)			(56)		1,318	1,318			
100169107	PHOENIX	AZ		09/27/2024		944		(76)			(76)		867	867			
100130451	MIDLAND	TX		09/28/2023		742		(59)			(59)		683	683			
100013794	HOLLISTER	CA		05/25/2017		1,657		138			138		1,794	1,794			
100162018	BAKERSFIELD	CA		07/31/2024		1,489		(164)			(164)		1,325	1,325			
100149815	GLENDALE	AZ		04/29/2024		1,878		(175)			(175)		1,703	1,703			
100157885	SOUTH LAKE TAHOE	CA		07/09/2024		923		(28)			(28)		895	895			
100144189	PORT ORCHARD	WA		03/07/2024		1,144		7			7		1,152	1,152			
100144579	NORCO	CA		04/26/2024		1,042		(14)			(14)		1,028	1,028			
100136258	POCONO LAKE	PA		11/20/2023		1,028		58			58		1,085	1,085			
100129530	HYATTSVILLE	MD		09/29/2023		1,002		(56)			(56)		946	946			
100049324	MIAMI	FL		11/20/2020		1,453		(337)			(337)		1,116	1,116			
100158672	WINCHESTER	CA		07/10/2024		1,381		147			147		1,528	1,528			
100162970	PLAINFIELD	IL		08/12/2024		930		(56)			(56)		873	873			
100141065	RIDGECREST	CA		02/20/2024		873		(78)			(78)		795	795			
100118691	LONG BEACH	CA		07/25/2023		24,200		(503)			(503)		23,697	23,697			
100169519	BRIGHTON	MA		09/30/2024		962		(51)			(51)		911	911			
100173030	MONMOUTH	OR		10/25/2024		801		(98)			(98)		703	703			
100049935	PACOIMA	CA		11/20/2020		1,656		(481)			(481)		1,176	1,176			
100127594	ANTELOPE	CA		09/08/2023		1,244		88			88		1,332	1,332			
100142666	ASHBURN	VA		02/08/2024		1,027		(43)			(43)		985	985			
100064546	ACCOKEEK	MD		07/01/2021		3,104		41			41		3,146	3,146			
100186410	FREDERICK	MD		12/30/2024		1,011		(10)			(10)		1,001	1,001			
100180016	CHERRY LOG	GA		11/25/2024		1,021		(52)			(52)		968	968			
100055384	HENRICO	VA		03/23/2021		1,691		(231)			(231)		1,460	1,460			
100139146	NEWBURGH	NY		12/28/2023		693		(7)			(7)		686	686			
100170089	FALLS CHURCH	VA		10/08/2024		972		(105)			(105)		867	867			
100132586	HENDERSON	NV		11/03/2023		766		26			26		792	792			
100181878	STAFFORD TOWNSHIP	NJ		12/12/2024		1,469		(57)			(57)		1,412	1,412			
100168347	ANN ARBOR	MI		09/25/2024		1,059		(64)			(64)		995	995			
100181634	RODEO	CA		12/11/2024		1,001		(66)			(66)		935	935			
100137767	MILLCREEK	UT		12/08/2023		1,275		27			27		1,302	1,302			
100088217	LAWRENCEVILLE	NJ		10/19/2022		1,015		(16)			(16)		999	999			
100149905	HENDERSON	NV		04/29/2024		618		(163)			(163)		455	455			
100162073	OCEAN CITY	MD		07/31/2024		916		(128)			(128)		788	788			
100091151	INGLEWOOD	CA		01/31/2023		1,144		102			102		1,246	1,246			
100165792	CAPE CORAL	FL		08/29/2024		1,020		(102)			(102)		918	918			
100108230	JACKSONVILLE	FL		05/24/2023		836		(110)			(110)		726	726			
100171126	LONG BEACH	WA		11/22/2024		1,000		(101)			(101)		899	899			
100175216	CAPE CORAL	FL		11/05/2024		1,145		(68)			(68)		1,077	1,077			
100091425	SANTA CLARA	UT		02/22/2023		2,132		(47)			(47)		2,085	2,085			
100182568	ROSEVILLE	CA		12/12/2024		1,129		45			45		1,174	1,174			
100049966	BROOKLYN	NY		11/20/2020		1,619		(318)			(318)		1,301	1,301			
100169572	PALM SPRINGS	CA		09/30/2024		1,133		117			117		1,249	1,249			
100137669	BOISE	ID		12/08/2023		4,113		(2)			(2)		4,111	4,111			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078948	FERNDALE	WA		02/24/2022		1,961		(35)			(35)		1,926	1,926			
100016521	(NORTHRIDGE AREA) LOS	CA		04/10/2018		3,928		(34)			(34)		3,894	3,894			
100151326	CUMMING	GA		05/10/2024		1,170		14			14		1,183	1,183			
100180380	AVONDALE	AZ		11/25/2024		1,054		17			17		1,071	1,071			
100152446	ARLINGTON	WA		05/17/2024		1,008		(21)			(21)		987	987			
100164835	AURORA	CO		08/26/2024		1,098		51			51		1,149	1,149			
100083291	VICTORVILLE	CA		05/26/2022		285		743			743		1,027	1,027			
100171454	ACWORTH	GA		10/16/2024		897		(101)			(101)		796	796			
100053468	WEST NEW YORK	NJ		03/23/2021		1,429		(418)			(418)		1,011	1,011			
100170470	HOMOSASSA	FL		10/09/2024		928		(42)			(42)		886	886			
100048860	CHICAGO	IL		11/20/2020		1,522		(308)			(308)		1,214	1,214			
100142614	JOHNSTOWN	CO		02/08/2024		974		(67)			(67)		908	908			
100147045	REISTERSTOWN	MD		03/27/2024		1,008		(51)			(51)		958	958			
100089240	KISSIMMEE	FL		01/26/2023		1,119		(77)			(77)		1,042	1,042			
100154347	PUERTO VALLARTA	MEX		06/12/2024		857							857	857			
100109023	COLTON	CA		05/31/2023		836		(58)			(58)		778	778			
100152344	COLTEWAH	TN		05/17/2024		1,194		257			257		1,451	1,451			
100148017	SANTA MARIA	CA		04/10/2024		1,616		(6)			(6)		1,611	1,611			
100114875	FORT WORTH	TX		07/10/2023		1,018		(29)			(29)		990	990			
100140999	MENIFEE	CA		02/20/2024		878		(141)			(141)		736	736			
100165889	BROCKTON	MA		08/30/2024		1,176		(106)			(106)		1,070	811		(260)	(260)
100173093	ORLANDO	FL		10/30/2024		6,544		(315)			(315)		6,229	6,229			
100148807	LAKE LURE	NC		04/17/2024		1,111		(55)			(55)		1,056	1,056			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022		1,178		(174)			(174)		1,004	1,004			
100091270	MANSON	WA		01/31/2023		1,037		(67)			(67)		970	970			
100140734	ROCKWALL	TX		01/22/2024		777		11			11		788	788			
100179807	ALPHARETTA	GA		11/21/2024		1,069		(80)			(80)		989	989			
100144326	OKLAHOMA CITY	OK		03/07/2024		979		(115)			(115)		863	863			
100120075	PATERSON	NJ		08/11/2023		1,016		(1)			(1)		1,015	1,015			
100013652	BRANDYWINE	MD		05/25/2017		1,663		(35)			(35)		1,628	1,628			
100156467	JACKSON TOWNSHIP	NJ		06/24/2024		847		(35)			(35)		812	812			
100137828	DORAL	FL		12/08/2023		864		9			9		873	873			
100048675	CHICAGO	IL		11/20/2020		1,591		(409)			(409)		1,182	1,182			
100156907	LAKEWOOD	NJ		06/27/2024		893		(45)			(45)		848	848			
100129601	LEES SUMMIT	MO		09/29/2023		1,252		163			163		1,415	1,415			
100102901	TOBYHANNA	PA		06/22/2023		952		(51)			(51)		901	901			
100120009	NORTH LAS VEGAS	NV		08/11/2023		1,982		98			98		2,079	2,079			
100116781	SAN JOSE	CA		07/20/2023		1,329		1,065			1,065		2,394	2,394			
100157682	HOLLYWOOD	FL		06/28/2024		991		(16)			(16)		975	975			
100075968	GREENWICH	CT		01/07/2022		3,388		(204)			(204)		3,184	3,184			
100132037	PELHAM	NH		10/13/2023		3,543		(17)			(17)		3,527	3,527			
100182254	SACRAMENTO	CA		12/12/2024		11,929		804			804		12,733	12,733			
100141167	STATEN ISLAND	NY		01/30/2024		912		(60)			(60)		852	852			
100157603	HESPERIA	CA		06/28/2024		958		(73)			(73)		885	885			
100152457	SHEPHERD	TX		05/16/2024		925		(106)			(106)		819	819			
100179482	HENDERSON	NV		11/21/2024		2,012		5			5		2,017	2,017			
100173293	BERWYN	IL		10/30/2024		3,130		(166)			(166)		2,964	2,964			
100140034	LAKEWOOD	WA		01/09/2024		835		(84)			(84)		752	752			
100131632	STRASBURG	CO		10/06/2023		981		8			8		989	989			
100144055	NEW BRUNSWICK	NJ		03/07/2024		962		(61)			(61)		902	902			
100049684	SAN BRUNO	CA		11/20/2020		2,730		(336)			(336)		2,394	2,394			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013056	LAND O' LAKES	FL		05/25/2017		969		592			592		1,561	1,561			
100138408	RIVERSIDE	CA		12/18/2023		304		(11)			(11)		293	293			
100179904	ROSEVILLE	CA		11/25/2024		1,161		135			135		1,296	1,296			
100135616	KELSEYVILLE	CA		11/09/2023		608		26			26		635	635			
100083878	WEST VALLEY CITY	UT		07/12/2022		1,007		(14)			(14)		992	992			
100068023	HENDERSON	NV		09/23/2021		2,227		(29)			(29)		2,199	2,199			
100147263	CAPE CORAL	FL		03/28/2024		39		824			824		863	863			
100161467	FISHERVILLE	KY		07/30/2024		1,502		(59)			(59)		1,443	1,443			
100169575	ROSEVILLE	CA		09/30/2024		1,120		93			93		1,213	1,213			
100088888	PALMDALE	CA		11/15/2022		1,911		(88)			(88)		1,823	1,823			
100129364	DAWSONVILLE	GA		09/25/2023		882		91			91		973	973			
100131740	NASHVILLE	TN		10/06/2023		1,408		67			67		1,475	1,475			
100149334	DAUPHIN ISLAND	AL		04/24/2024		1,048		(62)			(62)		985	985			
100154141	LAKEBAY	WA		07/11/2024		953		(30)			(30)		923	923			
100179443	SALEM	OR		11/21/2024		1,127		201			201		1,328	1,328			
100136382	FRISCO	TX		11/20/2023		966		76			76		1,042	1,042			
100160347	KIMBERLY	ID		09/06/2024		855		(135)			(135)		720	720			
100150483	COACHELLA	CA		05/03/2024		1,792		(57)			(57)		1,735	1,735			
100120015	LEWISVILLE	TX		08/11/2023		1,117		(9)			(9)		1,109	1,109			
100144405	ALLENTOWN	PA		03/07/2024		949		3			3		951	951			
100081092	MISSION HILLS	CA		03/18/2022		2,279		239			239		2,518	2,518			
100173462	TAUNTON	MA		10/29/2024		1,004		(32)			(32)		972	972			
100157851	MAYFLOWER	AR		07/09/2024		918		(25)			(25)		893	893			
100091186	SAN DIEGO	CA		01/31/2023		1,386		(42)			(42)		1,344	1,344			
100168501	COVINGTON	KY		09/25/2024		977		(74)			(74)		902	902			
100159228	LACEY	WA		07/15/2024		1,037		(52)			(52)		986	986			
100134387	TEMPLE	NH		10/27/2023		859		(73)			(73)		785	785			
100179916	29 PALMS	CA		11/25/2024		957		(6)			(6)		951	951			
100164063	HOLLYWOOD	FL		08/21/2024		765		(102)			(102)		664	664			
100067914	CHICO	CA		09/23/2021		2,255		(56)			(56)		2,199	2,199			
100159369	ROSEVILLE	CA		07/15/2024		1,395		56			56		1,451	1,451			
100180371	LINCOLN	NH		11/25/2024		1,072		15			15		1,087	1,087			
100156783	ANCHORAGE	AK		06/26/2024		684		(102)			(102)		582	582			
100110585	DAVENPORT	FL		06/30/2023		1,172		(2)			(2)		1,170	1,170			
100131761	STEVENSVILLE	MD		10/06/2023		2,209		113			113		2,322	2,322			
100114698	BENNETT	CO		06/29/2023		987		(62)			(62)		925	925			
100119438	KISSIMMEE	FL		07/31/2023		1,246		90			90		1,336	1,336			
100100010	PANAMA CITY BEACH	FL		03/28/2023		861		(41)			(41)		820	820			
100091524	MISSOULA	MT		01/20/2023		1,041		(37)			(37)		1,004	1,004			
100138120	OOLTEWAH	TN		12/14/2023		798		(41)			(41)		757	757			
100143100	MIAMI	FL		02/16/2024		1,053		(51)			(51)		1,002	1,002			
100076342	MOUNT PLEASANT	SC		01/07/2022		2,208		(96)			(96)		2,113	2,113			
100169851	PIGEON FORGE	TN		09/30/2024		956		(81)			(81)		875	875			
100144304	JAMESBURG	NJ		03/07/2024		487		(57)			(57)		430	430			
100167437	SHOW LOW	AZ		09/16/2024		1,137		(38)			(38)		1,099	1,099			
100133678	MIAMI	FL		10/23/2023		20,132		(381)			(381)		19,751	19,751			
100049285	HARRISBURG	NC		11/20/2020		1,983		(456)			(456)		1,527	1,527			
100084812	FAIRVIEW	NJ		08/02/2022		102,730		342			342		103,072	103,072			
100158450	LAKEWOOD	CO		07/10/2024		962		(30)			(30)		933	933			
100139256	DAVENPORT	FL		12/28/2023		812		(87)			(87)		725	725			
100116939	SAINT CLOUD	FL		07/20/2023		710		439			439		1,149	1,149			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160082	SACRAMENTO	CA		07/17/2024		966		(63)			(63)		903	903			
100182052	MINNEOLA	FL		12/12/2024		1,054		17			17		1,071	1,071			
100173794	AURORA	CO		10/30/2024		722		(57)			(57)		665	665			
100141729	LITTLE FALLS	NJ		01/30/2024		967		(96)			(96)		871	871			
100109071	LAYTONVILLE	CA		06/05/2023		756		(34)			(34)		722	722			
100158104	KINGS MOUNTAIN	NC		07/09/2024		1,148		149			149		1,297	1,297			
100115809	DORAL	FL		07/20/2023		1,190		(45)			(45)		1,145	1,145			
100181333	BUCKEYE	AZ		12/06/2024		1,087		(59)			(59)		1,028	1,028			
100171544	SCOTTSDALE	AZ		10/16/2024		1,945		(8)			(8)		1,937	1,937			
100185944	WOODSTOCK	VA		12/26/2024		762		(111)			(111)		651	651			
100121035	HILLSBORO	OR		08/30/2023		1,064		60			60		1,124	1,124			
100144260	PHOENIX	AZ		03/08/2024		728		(53)			(53)		675	675			
100168255	HONOLULU	HI		09/20/2024		1,288		(80)			(80)		1,209	1,209			
100134880	WEST PALM BEACH	FL		10/30/2023		838		63			63		901	901			
100132045	SPANAWAY	WA		10/13/2023		950		3			3		954	954			
100135212	VILLA RICA	GA		11/08/2023		911		(4)			(4)		908	908			
100146947	ROSEBURG	OR		03/26/2024		954		(52)			(52)		902	902			
100158490	ORANGE BEACH	AL		07/10/2024		933		(94)			(94)		839	839			
100180372	CHULA VISTA	CA		11/25/2024		1,001		7			7		1,008	1,008			
100137696	SAGAMORE BCH	MA		12/08/2023		1,250		(2)			(2)		1,248	1,248			
100114700	MENIFEE	CA		06/29/2023		905		(130)			(130)		775	775			
100143620	NANUET	NY		02/21/2024		876		(81)			(81)		795	795			
100137036	LONGMONT	CO		11/28/2023		1,035		162			162		1,197	1,197			
100153089	LAKEWAY	TX		06/27/2024		1,018		(52)			(52)		967	967			
100030746	SILVER SPRING	MD		04/09/2019		1,301		(27)			(27)		1,274	1,274			
100078805	ARVADA	CO		02/24/2022		2,102		40			40		2,142	2,142			
100165439	DES PLAINES	IL		08/29/2024		932		(58)			(58)		874	874			
100138274	BELLEVUE	WA		12/18/2023		576		(65)			(65)		511	511			
100159205	HIALEAH	FL		07/15/2024		918		(36)			(36)		882	882			
100143643	PANAMA CITY	FL		02/22/2024		893		(64)			(64)		829	829			
100185148	LAS VEGAS	NV		12/20/2024		1,015		(46)			(46)		969	969			
100103239	SAN ANTONIO	TX		04/27/2023		822		(141)			(141)		682	682			
100170359	UNION MILLS	NC		10/08/2024		2,503		(93)			(93)		2,410	2,410			
100114768	LAS VEGAS	NV		07/07/2023		1,088		(83)			(83)		1,006	1,006			
100135088	NORTH PLAINS	OR		11/01/2023		1,025		72			72		1,096	1,096			
100182071	MASHPEE	MA		12/12/2024		2,378		119			119		2,497	2,497			
100057523	MONROVIA	CA		06/30/2021		2,300		(73)			(73)		2,227	2,227			
100144443	FORT MYERS	FL		04/26/2024		934		(73)			(73)		861	861			
100133710	PORT ORCHARD	WA		10/23/2023		1,077		66			66		1,143	1,143			
100157949	BUCKEYE	AZ		07/09/2024		1,101		27			27		1,129	1,129			
100148571	MURFREESBORO	TN		04/12/2024		952		(50)			(50)		902	902			
100179727	SPARKS	NV		11/21/2024		1,198		166			166		1,364	1,364			
100049252	WHITTIER	CA		11/20/2020		2,682		(329)			(329)		2,352	2,352			
100170458	ASHEVILLE	NC		10/09/2024		938		(141)			(141)		797	797			
100117608	GARDEN GROVE	CA		07/20/2023		1,065		30			30		1,095	1,095			
100166016	NEW BRUNSWICK	NJ		09/06/2024		1,031		(124)			(124)		906	906			
100160827	LONG BEACH	CA		07/24/2024		852		(11)			(11)		841	841			
100131672	JERSEY CITY	NJ		10/06/2023		957		(8)			(8)		949	949			
100168496	BIRMINGHAM	AL		09/25/2024		955		(84)			(84)		871	871			
100158966	RIALTO	CA		08/15/2024		926		(98)			(98)		828	828			
100152363	MERCED	CA		05/17/2024		924		(18)			(18)		906	906			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120046	SIDNEY	OH		08/11/2023		1,077		(17)			(17)		1,059	1,059			
100185434	RAHWAY	NJ		12/20/2024		1,097		42			42		1,139	1,139			
100119644	HESPERIA	CA		08/04/2023		866		(51)			(51)		816	816			
100152807	SUN VALLEY	NV		05/22/2024		5,300		(37)			(37)		5,263	5,263			
100128345	MIAMI	FL		09/14/2023		750		(20)			(20)		730	730			
100137950	VAN NUYS	CA		12/13/2023		874		(1)			(1)		873	873			
100086991	SAINT AUGUSTINE	FL		11/04/2022		1,072		(119)			(119)		953	953			
100156623	SHERMAN OAKS	CA		06/24/2024		970		(49)			(49)		921	921			
100049992	SAN JOSE	CA		11/20/2020		1,604		(345)			(345)		1,259	1,259			
100053759	KEYMAR	MD		03/23/2021		1,778		(91)			(91)		1,688	1,688			
100172897	BAKERSFIELD	CA		10/25/2024		1,058		(116)			(116)		942	942			
100137048	SAN JUAN	TX		11/28/2023		588		47			47		635	635			
100146904	BAKERSFIELD	CA		03/26/2024		899		(57)			(57)		842	842			
100102006	PALMER	TX		04/14/2023		1,102		(140)			(140)		962	962			
100154988	DENVER	CO		07/19/2024		1,084		(49)			(49)		1,034	1,034			
100054619	WESTHAMPTON BEACH	NY		03/23/2021		3,573		(565)			(565)		3,008	3,008			
100100553	DESERT HOT SPRINGS	CA		04/27/2023		762		(52)			(52)		710	710			
100102954	WAYNE	PA		06/22/2023		1,049		(95)			(95)		954	954			
100135137	IDAHO FALLS	ID		11/03/2023		695		(54)			(54)		641	641			
100179596	PACIFIC CITY	OR		11/21/2024		984		(50)			(50)		934	934			
100081556	IRVINGTON	NJ		03/14/2022		1,739		(38)			(38)		1,701	1,701			
100164999	PALM COAST	FL		08/28/2024		934		(87)			(87)		847	847			
100078040	MIAMI	FL		01/12/2022		2,111		(109)			(109)		2,002	2,002			
100107789	PORT SAINT JOE	FL		05/19/2023		1,466		304			304		1,770	1,770			
100012492	MIAMI	FL		04/28/2017		1,428		29			29		1,457	1,457			
100182074	AMERICAN FORK	UT		12/12/2024		1,054		40			40		1,094	1,094			
100182619	MENIFEE	CA		12/12/2024		1,083		(16)			(16)		1,067	1,067			
100087947	HOMESTEAD	FL		10/25/2022		687		35			35		723	723			
100030648	CARSON	CA		04/09/2019		1,509		574			574		2,083	2,083			
100065265	PHILADELPHIA	PA		07/28/2021		2,683		(124)			(124)		2,559	2,559			
100115570	MODESTO	CA		07/19/2023		51,414		(1,186)			(1,186)		50,228	50,228			
100144583	RIVERSIDE	CA		04/26/2024		974		(133)			(133)		841	841			
100155995	BRONX	NY		06/18/2024		894		(56)			(56)		838	838			
100165228	QUEEN CREEK	AZ		08/29/2024		605		(83)			(83)		522	522			
100115890	NORTH MIAMI BEACH	FL		07/20/2023		1,104		(58)			(58)		1,046	1,046			
100185870	PHOENIX	AZ		12/26/2024		963		(62)			(62)		901	901			
100133791	TAMPA	FL		10/20/2023		823		(139)			(139)		684	684			
100025853	WAIMANALO	HI		09/20/2018		2,182		(120)			(120)		2,062	2,062			
100054976	LITHONIA	GA		03/23/2021		2,150		(64)			(64)		2,086	2,086			
100068193	HUNTINGTON PARK	CA		08/25/2021		2,154		(91)			(91)		2,063	2,063			
100133052	LOGANVILLE	GA		11/29/2023		1,650		(69)			(69)		1,581	1,581			
100171907	HOPELAWN	NJ		10/17/2024		1,105		(21)			(21)		1,084	1,084			
100110643	FLEMINGTON	NJ		06/30/2023		1,022		(42)			(42)		980	980			
100116124	MIAMI	FL		07/20/2023		(2,003)		3,734			3,734		1,731	1,731			
100164297	CHARLOTTE	NC		08/21/2024		928		(62)			(62)		865	865			
100160987	MILLVILLE	DE		07/24/2024		1,157		92			92		1,249	1,249			
100103121	BELLPORT	NY		04/21/2023		1,003		(53)			(53)		949	949			
100046662	HACIENDA HEIGHTS	CA		11/25/2020		2,839		(49)			(49)		2,790	2,790			
100143714	LA HABRA	CA		02/26/2024		235,151		(6,579)			(6,579)		228,572	228,572			
100043127	SAN FRANCISCO	CA		05/28/2020		3,819		532			532		4,351	4,351			
100152462	BEAVERTON	OR		05/16/2024		746		(97)			(97)		649	649			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180416	SILVER SPRING	MD		11/25/2024		1,108		87			87		1,195	1,195			
100057997	SALT LAKE CTY	UT		06/30/2021		2,299		(43)			(43)		2,256	2,256			
100128469	BURNET	TX		09/15/2023		1,576		(73)			(73)		1,503	1,503			
100165509	CHARLOTTESVILLE	VA		08/29/2024		1,079							1,079	1,079			
100147852	THOUSAND OAKS	CA		04/08/2024		1,244		(27)			(27)		1,217	1,217			
100153322	LAS VEGAS	NV		05/30/2024		1,436		(36)			(36)		1,400	1,400			
100141444	BELLEVILLE	NJ		01/30/2024		878		(27)			(27)		851	851			
100147096	INDIO	CA		03/28/2024		973		(39)			(39)		933	933			
100167975	BAKERSFIELD	CA		09/20/2024		927		(94)			(94)		833	833			
100110336	CLARKSBURG	MD		06/30/2023		1,191		(21)			(21)		1,169	1,169			
100154775	AUSTIN	TX		07/19/2024		966		(40)			(40)		926	926			
100146849	BERGENFIELD	NJ		03/21/2024		660		(80)			(80)		580	580			
100157643	CLEARWATER	FL		06/28/2024		976		(116)			(116)		861	861			
100172351	PANAMA CITY BEACH	FL		10/23/2024		1,008		(92)			(92)		916	916			
100143170	KISSIMMEE	FL		02/16/2024		1,075		(41)			(41)		1,034	1,034			
100129425	AMERICAN FORK	UT		09/29/2023		1,219		102			102		1,321	1,321			
100118944	AUBREY	TX		07/27/2023		1,382		(53)			(53)		1,329	1,329			
100170413	WALDORF	MD		10/09/2024		996		(89)			(89)		908	908			
100043857	HAYWARD	CA		08/19/2020		2,316		(465)			(465)		1,851	1,851			
100065098	MAPLEWOOD	NJ		07/14/2021		1,997		(131)			(131)		1,865	1,865			
100160850	CHANDLER	AZ		07/24/2024		973		(57)			(57)		917	917			
100029247	BROOKLYN	NY		10/26/2018		1,318		674			674		1,993	1,993			
100049261	OXNARD	CA		11/20/2020		1,615		(299)			(299)		1,317	1,317			
100026725	HAYMARKET	VA		09/26/2018		1,358		31			31		1,388	1,388			
100081275	REDMOND	WA		03/18/2022		2,063		94			94		2,156	2,156			
100170430	BELL GARDENS	CA		10/09/2024		962		(11)			(11)		951	951			
100136130	LEANDER	TX		12/18/2023		905		(117)			(117)		789	789			
100172127	WARWICK	RI		10/17/2024		1,017		(112)			(112)		905	905			
100060630	AMERICAN CANYON	CA		06/01/2021		2,955		28			28		2,983	2,983			
100087341	TEMPLETON	CA		10/25/2022		1,456		353			353		1,810	1,810			
100182107	ALPHARETTA	GA		12/12/2024		1,061		(4)			(4)		1,057	1,057			
100160077	LANCASTER	MA		07/17/2024		940		(63)			(63)		876	876			
100110596	RANCHO SANTA MARGARITA	CA		06/30/2023		995		(37)			(37)		958	958			
100186275	SMYRNA	GA		12/27/2024		2,054		(67)			(67)		1,986	1,986			
100018313	(NORTH HOLLYWOOD AREA)	CA		06/27/2018		2,224		(100)			(100)		2,123	2,123			
100182063	SAN BERNARDINO	CA		12/12/2024		1,336		48			48		1,384	1,384			
100010874	SANTA ANA	CA		12/23/2016		1,837		(392)			(392)		1,445	1,445			
100165809	WILLIAMSBURG	OH		08/29/2024		938		(89)			(89)		850	850			
100158593	DANBURY	CT		07/10/2024		862		(79)			(79)		784	784			
100168494	GRAHAM	WA		09/25/2024		974		(77)			(77)		897	897			
100079767	ORLANDO	FL		04/08/2022		3,564		(241)			(241)		3,323	3,323			
100139321	WESTMINSTER	MD		12/28/2023		854		16			16		870	870			
100165944	BERKELEY LAKE	GA		09/06/2024		887		(112)			(112)		775	775			
100148359	WESLEY CHAPEL	FL		04/12/2024		974		(62)			(62)		912	912			
100108285	BEAVERTON	OR		05/24/2023		864		(133)			(133)		732	732			
100110198	CHANDLER	AZ		06/30/2023		1,182		67			67		1,249	1,249			
100078684	PHOENIX	AZ		02/02/2022		1,556		(238)			(238)		1,318	1,318			
100115298	SEVIERVILLE	TN		07/17/2023		1,402		(1)			(1)		1,401	1,401			
4010054500	SPARTA	MI		07/27/2023		877		(52)			(52)		825	825			
100102632	CUTLER BAY	FL		06/22/2023		1,294		(204)			(204)		1,090	1,090			
100171935	MURRAY	UT		10/17/2024		32,706		(626)			(626)		32,080	32,080			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114575	RED BLUFF	CA		06/29/2023		1,008		(57)			(57)		951	951			
100029794	STATEN ISLAND	NY		10/26/2018		1,733		403			403		2,136	2,136			
100134821	TUJUNGA AREA	CA		10/30/2023		7,416		159			159		7,575	7,575			
100127511	WILMINGTON	NC		09/08/2023		1,555		(26)			(26)		1,529	1,529			
100154509	ORANGE	NJ		06/14/2024		707		(41)			(41)		666	666			
100175324	BOUNTIFUL	UT		11/05/2024		1,171		(14)			(14)		1,157	1,157			
100152513	RIVERSIDE	CA		05/17/2024		981		(20)			(20)		961	961			
100179537	LEHI	UT		11/21/2024		716		(18)			(18)		698	698			
100141620	EAST ORANGE	NJ		01/30/2024		827		(78)			(78)		749	749			
100172219	MURFREESBORO	TN		10/17/2024		1,951		(175)			(175)		1,775	1,775			
100144449	EL PASO	TX		04/26/2024		755		(161)			(161)		594	594			
100154109	SUSSEX	WI		07/11/2024		996		(91)			(91)		905	905			
100137350	CHARLOTTE	NC		12/01/2023		721		(30)			(30)		691	691			
100156412	DEERFIELD BEACH	FL		06/24/2024		901		(16)			(16)		885	885			
100132458	RANCHO CORDOVA	CA		11/03/2023		905		52			52		957	957			
100166094	DALLAS	TX		09/09/2024		1,047		(40)			(40)		1,008	1,008			
100060281	THE WOODLANDS	TX		06/25/2021		2,217		(132)			(132)		2,084	2,084			
100136896	PORT READING	NJ		11/27/2023		880		211			211		1,091	1,091			
100129477	LOXAHATCHEE	FL		09/29/2023		1,340		(53)			(53)		1,287	1,287			
100155135	PANAMA CITY BEACH	FL		07/19/2024		925		(89)			(89)		836	836			
100147192	BAY SHORE	NY		03/28/2024		875		(35)			(35)		840	840			
100155873	BROKEN BOW	OK		06/17/2024		887		(61)			(61)		826	826			
100157964	TITUSVILLE	FL		07/09/2024		1,200		(38)			(38)		1,162	1,162			
100115944	HIALEAH	FL		07/20/2023		1,090		(40)			(40)		1,049	1,049			
100176879	WEST PARK	FL		11/15/2024		687		(66)			(66)		621	621			
100143972	SANTA ROSA	CA		02/29/2024		750		(47)			(47)		703	703			
100182133	INDIAN TRAIL	NC		12/12/2024		21,315		(456)			(456)		20,859	20,859			
100101523	DULUTH	GA		04/26/2023		1,420		98			98		1,518	1,518			
100082297	POMPANO BEACH	FL		04/14/2022		2,474		(147)			(147)		2,327	2,327			
100158082	SACRAMENTO	CA		07/09/2024		2,024		(25)			(25)		1,999	1,999			
100080820	HOUSTON	TX		03/15/2022		1,802		(131)			(131)		1,671	1,671			
100169733	LINCOLN	CA		09/30/2024		932		(51)			(51)		881	881			
100151325	EAGLE MOUNTAIN	UT		05/10/2024		1,008		(23)			(23)		985	985			
100109995	HAVERSTRAW	NY		06/22/2023		1,002		(50)			(50)		952	952			
100014553	GILBERT	AZ		09/27/2017		1,898		63			63		1,960	1,960			
100158009	RENO	NV		07/09/2024		940		(66)			(66)		874	874			
100149787	COLORADO SPRINGS	CO		04/26/2024		1,451		(37)			(37)		1,413	1,413			
100176561	JASPER	GA		11/15/2024		993		(24)			(24)		968	968			
100173878	YUMA	AZ		10/31/2024		916		(127)			(127)		789	789			
100120006	FONTANA	CA		08/11/2023		1,324		156			156		1,479	1,479			
100110671	QUINCY	MA		06/30/2023		1,249		82			82		1,331	1,331			
100148456	ERIE	CO		04/12/2024		1,255		253			253		1,509	1,509			
100169028	SANFORD	FL		09/27/2024		1,013		(45)			(45)		968	968			
100174264	SAINT AUGUSTINE	FL		10/31/2024		1,902		(41)			(41)		1,861	1,861			
100118991	HOUSTON	TX		07/27/2023		868		(105)			(105)		763	763			
100090918	MESA	AZ		01/31/2023		1,066		(37)			(37)		1,029	1,029			
100053877	MARSTONS MILLS	MA		03/23/2021		1,701		(178)			(178)		1,522	1,522			
100169665	NEW BRUNSWICK	NJ		09/30/2024		848		(98)			(98)		750	750			
100069146	GAITHERSBURG	MD		09/01/2021		5,074		(88)			(88)		4,986	4,986			
100088919	DORAL	FL		11/15/2022		538		(231)			(231)		307	307			
100142896	FLAGLER BEACH	FL		02/09/2024		921		(75)			(75)		846	846			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163183	BEAUMONT	CA		08/13/2024		960		(59)			(59)		901	901			
100186344	LINDEN	NJ		12/30/2024		862		(44)			(44)		818	818			
100100938	KISSIMMEE	FL		04/28/2023		778		138			138		915	915			
100101975	FONTANA	CA		04/14/2023		715		(142)			(142)		573	573			
100027046	COTATI	CA		09/26/2018		3,548		561			561		4,109	4,109			
100129566	FISH CAMP	CA		09/29/2023		3,087		(68)			(68)		3,019	3,019			
100152479	GRAND RAPIDS	MI		05/16/2024		1,756		(77)			(77)		1,679	1,679			
100139650	STOCKTON	CA		12/28/2023		536		(14)			(14)		522	522			
100115364	EAST ORANGE	NJ		07/17/2023		761		(30)			(30)		731	731			
100086618	WILDOMAR	CA		09/30/2022		716		(12)			(12)		704	704			
100148817	SPRINGTOWN	TX		04/17/2024		1,478		(115)			(115)		1,363	1,363			
100175684	SOUTH JORDAN	UT		11/12/2024		1,246		129			129		1,375	1,375			
100153949	HICKORY HILLS	IL		06/05/2024		676		(46)			(46)		630	630			
100065175	MISSION VIEJO	CA		07/14/2021		2,249		(112)			(112)		2,137	2,137			
100079631	CLE ELUM	WA		04/08/2022		1,550		(81)			(81)		1,469	1,469			
100114772	COLORADO SPRINGS	CO		07/07/2023		933		(14)			(14)		919	919			
100053741	SARATOGA SPRINGS	NY		03/23/2021		1,658		(402)			(402)		1,257	1,257			
100081027	LAS VEGAS	NV		03/18/2022		2,331		228			228		2,559	2,559			
100149937	KEIZER	OR		06/07/2024		825		(75)			(75)		750	750			
100131603	SAINT GEORGE	UT		10/06/2023		920		88			88		1,008	1,008			
100077941	ZEPHYR COVE	NV		01/10/2022		1,971		(128)			(128)		1,843	1,843			
100167855	CARSON CITY	NV		09/20/2024		1,059		(5)			(5)		1,053	1,053			
100172334	APPLE VALLEY	CA		10/23/2024		1,005		(78)			(78)		927	927			
100076787	HIALEAH	FL		12/27/2021		1,765		(249)			(249)		1,516	1,516			
100180719	HEMET	CA		11/26/2024		1,006		(36)			(36)		970	970			
100080462	HOLLYWOOD	FL		03/10/2022		3,532		(277)			(277)		3,255	3,255			
100079170	CAPE CORAL	FL		02/24/2022		1,741		(122)			(122)		1,619	1,619			
100173425	HOMESTEAD	FL		10/29/2024		896		(99)			(99)		797	797			
100088344	MESA	AZ		01/06/2023		2,291		(80)			(80)		2,211	2,211			
100129745	LOS ANGELES	CA		09/27/2023		941		(84)			(84)		857	857			
100110223	AUSTIN	TX		06/30/2023		1,237		52			52		1,290	1,290			
100163179	CASTLE PINES	CO		08/13/2024		1,188		75			75		1,262	1,262			
100162829	AURORA	CO		08/12/2024		1,375		(22)			(22)		1,354	1,354			
100175018	LITTLE ROCK	AR		10/31/2024		1,053		(87)			(87)		966	966			
100158627	SEVIERVILLE	TN		07/10/2024		1,004		9			9		1,013	1,013			
100147669	PLEASANTON	CA		04/04/2024		1,240		(8)			(8)		1,232	1,232			
100163841	LAS VEGAS	NV		09/27/2024		929		(132)			(132)		797	797			
100152547	HOPEWELL TOWNSHIP	NJ		05/17/2024		3,956		574			574		4,530	4,530			
100167767	LYNN	MA		09/19/2024		1,003		(100)			(100)		903	903			
100071886	ODESSA	TX		11/05/2021		2,112		(154)			(154)		1,958	1,958			
100185361	PLANO	TX		12/20/2024		1,063		56			56		1,118	1,118			
100148309	WILSONVILLE	OR		04/12/2024		965		(85)			(85)		880	880			
100169993	ORLANDO	FL		11/08/2024		1,790		(139)			(139)		1,651	1,651			
100179485	BREMERTON	WA		11/21/2024		1,128		6			6		1,134	1,134			
100182718	NORTH PORT	FL		12/12/2024		903		(36)			(36)		867	867			
100128124	DRACUT	MA		09/08/2023		1,970		149			149		2,119	2,119			
100065436	MANASSAS	VA		07/28/2021		2,125		(123)			(123)		2,002	2,002			
100114733	PORT SAINT LUCIE	FL		07/07/2023		871		(36)			(36)		835	835			
100182605	COEUR D ALENE	ID		12/12/2024		1,125		41			41		1,166	1,166			
100049376	LOS ANGELES	CA		11/20/2020		1,860		(249)			(249)		1,611	1,611			
100084746	SEATTLE	WA		08/02/2022		2,074		(46)			(46)		2,028	2,028			

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100070447	APOPKA	FL		09/23/2021		1,998		(179)			(179)		1,819	1,819			
100090331	CHANDLER	AZ		12/22/2022		2,687		(22)			(22)		2,665	2,665			
100170327	DURHAM	NC		10/08/2024		2,603		(144)			(144)		2,459	2,459			
100165921	MONTCLAIR	CA		09/06/2024		932		(42)			(42)		889	889			
100169595	LA PINE	OR		09/30/2024		916		(71)			(71)		846	846			
100169709	SEATTLE	WA		09/30/2024		847		(70)			(70)		777	777			
100159895	MIAMI	FL		08/16/2024		865		(133)			(133)		732	732			
100100573	FLORAL CITY	FL		04/27/2023		1,013		(146)			(146)		868	868			
100140070	PHARR	TX		01/09/2024		1,900		(115)			(115)		1,785	1,785			
100149523	MERCED	CA		04/26/2024		15,480		(401)			(401)		15,079	15,079			
100130138	SAN MATEO	CA		11/15/2023		1,187		(95)			(95)		1,092	1,092			
100110236	GARFIELD	NJ		06/30/2023		1,343		40			40		1,382	1,382			
100173328	ROUND ROCK	TX		10/30/2024		1,162		40			40		1,202	1,202			
100140964	LA QUINTA	CA		03/28/2024		1,113		(6)			(6)		1,107	1,107			
100155015	PLATTSMOUTH	NE		07/19/2024		875		(114)			(114)		761	761			
100142907	PHOENIXVILLE	PA		02/09/2024		5,812		(261)			(261)		5,551	5,551			
100186607	LAWRENCEVILLE	GA		12/30/2024		1,171		136			136		1,307	1,307			
100103623	CLERMONT	FL		05/08/2023		831		(54)			(54)		777	777			
100119394	GRAHAM	WA		07/31/2023		1,271		89			89		1,360	1,360			
100148633	WACO	TX		05/15/2024		856		(7)			(7)		849	849			
100139184	NORTHRIDGE	CA		12/28/2023		860		(18)			(18)		842	842			
100117131	STATEN ISLAND	NY		07/20/2023		1,277		747			747		2,024	2,024			
100171586	LAUREL	MD		10/16/2024		1,027		(103)			(103)		924	924			
100076353	VALLEJO	CA		01/07/2022		1,895		(136)			(136)		1,759	1,759			
100101614	HEMPSTEAD	NY		04/26/2023		1,002		11			11		1,014	1,014			
100079704	WINTER GARDEN	FL		04/25/2022		1,040		(240)			(240)		800	800			
100076071	SENOIA	GA		01/07/2022		2,703		(161)			(161)		2,542	2,542			
100119079	GLENDALE	AZ		07/27/2023		926		(48)			(48)		878	878			
100173243	ELLIJAY	GA		10/30/2024		2,736		(50)			(50)		2,686	2,686			
100057742	EMERSON	NJ		06/30/2021		2,123		(107)			(107)		2,016	2,016			
100088835	BARDONIA	NY		11/15/2022		470		92			92		562	562			
100168043	ELK GROVE	CA		09/20/2024		759		17			17		776	776			
100151256	VENICE	FL		05/10/2024		627		(22)			(22)		605	605			
100154530	FLAGSTAFF	AZ		06/14/2024		753		(62)			(62)		691	691			
100156354	LAFAYETTE	LA		07/25/2024		3,131		(204)			(204)		2,927	2,927			
100143456	NEW MILFORD	CT		02/16/2024		604		(42)			(42)		562	562			
100165340	BAKERSFIELD	CA		08/29/2024		1,824		(179)			(179)		1,645	1,645			
100100125	MIAMI	FL		03/28/2023		1,214		(80)			(80)		1,134	1,134			
100176057	DOVER	DE		12/20/2024		6,088		(405)			(405)		5,683	5,683			
100065431	SAN DIEGO	CA		07/28/2021		2,254		(78)			(78)		2,177	2,177			
100157805	HYANNIS	MA		08/01/2024		937		(92)			(92)		844	844			
100152407	ORLANDO	FL		05/17/2024		956		89			89		1,045	1,045			
100167822	COLUMBIA	MD		09/20/2024		988		(37)			(37)		950	950			
100169634	LILLIWAUP	WA		09/30/2024		1,045		(72)			(72)		974	974			
100141929	LAS VEGAS	NV		03/27/2024		836		(69)			(69)		767	767			
100156256	MASSAPEQUA	NY		06/20/2024		913		56			56		969	969			
100057836	CHULA VISTA	CA		06/30/2021		2,175		(131)			(131)		2,044	2,044			
100172217	RALEIGH	NC		10/17/2024		1,033		(123)			(123)		909	909			
100176731	KATY	TX		11/15/2024		1,069		(61)			(61)		1,009	1,009			
100164473	WELCHES	OR		08/21/2024		954		(74)			(74)		879	879			
100118984	KINGSBURG	CA		07/27/2023		4,126		(149)			(149)		3,976	3,976			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139574	FONTANA	CA		12/28/2023		754		(40)			(40)		714	714			
100140158	MURRIETA	CA		01/09/2024		1,275		199			199		1,474	1,474			
100158753	HERRIMAN	UT		07/10/2024		924		(56)			(56)		868	868			
100140209	CHANDLER	AZ		01/11/2024		1,616		(90)			(90)		1,526	1,526			
100157937	MONCKS CORNER	SC		07/09/2024		898		(7)			(7)		890	890			
100135941	ROME	GA		11/15/2023		897		(100)			(100)		796	796			
100129481	ELK GROVE	CA		09/29/2023		1,030		(49)			(49)		980	980			
100151196	AUSTIN	TX		05/10/2024		953		(80)			(80)		873	873			
100157619	FRISCO	TX		06/28/2024		857		(133)			(133)		725	725			
100010703	MEDFORD	OR		12/23/2016		2,902		102			102		3,004	3,004			
100182066	MCKINLEYVILLE	CA		12/12/2024		3,878		159			159		4,036	4,036			
100120830	SEVIERVILLE	TN		08/25/2023		717		(4)			(4)		713	713			
100100616	SAINT AUGUSTINE	FL		04/27/2023		1,001		(34)			(34)		967	967			
100149109	MIAMI	FL		04/22/2024		974		(80)			(80)		894	894			
100160096	PERRIS	CA		07/17/2024		1,617		(76)			(76)		1,541	1,541			
100167928	NEWBERG	OR		09/20/2024		767		(29)			(29)		739	739			
100137468	NORTH WALES	PA		01/11/2024		7,958		(386)			(386)		7,572	7,572			
100135304	MURRIETA	CA		11/13/2023		963		19			19		982	982			
100163043	SAVANNAH	GA		08/13/2024		1,086		(77)			(77)		1,009	1,009			
100154577	MOUNT VERNON	WA		06/14/2024		975		(68)			(68)		907	907			
100053610	BAYONNE	NJ		03/23/2021		1,536		(335)			(335)		1,201	1,201			
100109667	FERNANDINA BEACH	FL		06/16/2023		988		(100)			(100)		888	888			
100082592	SAN DIEGO	CA		04/14/2022		2,093		(94)			(94)		1,999	1,999			
100067443	DUVALL	WA		09/23/2021		2,138		(107)			(107)		2,031	2,031			
100128037	WOODBRIDGE	VA		09/08/2023		1,068		57			57		1,125	1,125			
100136394	LEES SUMMIT	MO		11/20/2023		1,029		198			198		1,226	1,226			
100162789	LACEY	WA		08/12/2024		1,028		(19)			(19)		1,009	1,009			
100173187	BAKERSFIELD	CA		10/30/2024		2,234		(107)			(107)		2,127	2,127			
100180575	BOWIE	MD		11/26/2024		963		6			6		969	969			
100081188	LOS ANGELES	CA		03/18/2022		2,018		147			147		2,165	2,165			
100185519	DALLAS	TX		12/20/2024		906		(54)			(54)		853	853			
100117126	CORONA	NY		07/20/2023		1,793		588			588		2,381	2,381			
100150563	PLAINFIELD	NJ		05/03/2024		659		(72)			(72)		588	588			
100156057	GRAND PRAIRIE	TX		06/18/2024		471		(140)			(140)		331	331			
100157615	LA CENTER	WA		06/28/2024		1,927		(95)			(95)		1,832	1,832			
100146983	ANNA	TX		03/26/2024		1,084		54			54		1,138	1,138			
100175273	DALLAS	TX		11/05/2024		2,712		(33)			(33)		2,679	2,679			
100150795	EAST FALMOUTH	MA		05/08/2024		955		(44)			(44)		912	912			
100082133	OJAI	CA		04/14/2022		879		31			31		910	910			
100068486	NEW BRUNSWICK	NJ		08/25/2021		2,096		(167)			(167)		1,929	1,929			
100126309	CENTRAL ISLIP	NY		08/30/2023		827		(81)			(81)		746	746			
100089221	ATLANTA	GA		11/18/2022		1,016		6			6		1,023	1,023			
100079125	HAMPSHIRE	IL		02/24/2022		2,077		(109)			(109)		1,968	1,968			
100176624	MOORPARK	CA		11/15/2024		2,257		(102)			(102)		2,156	2,156			
100115504	AUSTIN	TX		07/17/2023		1,098		(190)			(190)		908	908			
100174947	TITUSVILLE	FL		10/31/2024		921		(139)			(139)		782	782			
100120941	PORT SAINT JOE	FL		08/30/2023		991		(17)			(17)		974	974			
100107845	BEAVERTON	OR		05/23/2023		939		(50)			(50)		889	889			
100150158	PLAINFIELD	NJ		04/30/2024		783		(64)			(64)		719	719			
100153787	VENICE	FL		07/10/2024		922		(46)			(46)		876	876			
100118869	LAKE GENEVA	WI		08/30/2023		672		(37)			(37)		636	636			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064425	WEST COVINA	CA		07/01/2021		2,968		151			151		3,118	3,118			
100174680	STATEN ISLAND	NY		10/31/2024		306		(28)			(28)		278	278			
100070511	PALMDALE	CA		09/23/2021		2,168		(124)			(124)		2,045	2,045			
100182158	ASBURY PARK	NJ		12/12/2024		843		(93)			(93)		751	751			
100031998	NIPOMO	CA		03/29/2019		2,305		231			231		2,537	2,537			
100157993	WOODLAND HILLS	CA		07/09/2024		44,864		(357)			(357)		44,508	44,508			
100171901	MESA	AZ		10/17/2024		1,200		69			69		1,270	1,270			
100141268	HORSHAM	PA		01/30/2024		789		(21)			(21)		767	767			
100169579	HOBOKEN	NJ		09/30/2024		1,070		(49)			(49)		1,021	1,021			
100185728	LOS ANGELES	CA		12/23/2024		1,003		(62)			(62)		940	940			
100079308	DALLAS	TX		02/28/2022		52,758		(1,309)			(1,309)		51,449	51,449			
100133397	WATERLOO	SC		11/21/2023		892		100			100		992	992			
100128732	PITTSBURG	CA		09/21/2023		844		(39)			(39)		805	805			
100070031	MT AIRY	MD		09/01/2021		4,496		186			186		4,682	4,682			
100182298	WASHINGTON	UT		12/12/2024		729		124			124		853	853			
100169754	AHWAHNEE	CA		09/30/2024		944		(66)			(66)		878	878			
100175321	WESLACO	TX		11/05/2024		1,003		(36)			(36)		967	967			
100150888	RALEIGH	NC		05/08/2024		994		(78)			(78)		916	916			
100169837	SALADO	TX		09/30/2024		1,076		(102)			(102)		974	974			
100068378	PHILADELPHIA	PA		08/25/2021		2,090		(151)			(151)		1,938	1,938			
100147534	LAKE WORTH BEACH	FL		04/03/2024		972		(70)			(70)		902	902			
100166012	MODESTO	CA		09/06/2024		8,702		(175)			(175)		8,527	8,527			
100152792	OLYMPIA	WA		05/22/2024		1,266		(46)			(46)		1,219	1,219			
100148186	BRICK	NJ		04/12/2024		1,031		6			6		1,037	1,037			
100054948	APOPKA	FL		03/23/2021		1,515		(270)			(270)		1,245	1,245			
100185412	LANCASTER	CA		12/20/2024		1,060		53			53		1,113	1,113			
100129394	SHASTA LAKE	CA		09/26/2023		939		13			13		951	951			
100102740	RIVERSIDE	CA		06/22/2023		1,055		(190)			(190)		865	865			
100127523	CRESCENT CITY	CA		09/08/2023		1,133		(51)			(51)		1,083	1,083			
100144368	ST PETERSBURG	FL		03/07/2024		1,030		(26)			(26)		1,004	1,004			
100167960	VANCOUVER	WA		09/20/2024		1,120		(12)			(12)		1,108	1,108			
100153636	AURORA	IL		05/31/2024		856		(99)			(99)		758	758			
100148524	MIAMI	FL		04/12/2024		894		(71)			(71)		823	823			
100136408	ELLIJAY	GA		11/20/2023		886		(1)			(1)		885	885			
4010059672	RIDGELAND	MS		02/29/2024		816		(70)			(70)		746	746			
100175720	WESTPORT	MA		11/12/2024		1,043		(117)			(117)		926	926			
100160006	NAPLES	FL		08/16/2024		967		(68)			(68)		899	899			
100148304	ERIE	CO		04/12/2024		1,236		132			132		1,368	1,368			
100167920	LAWRENCE	MA		09/20/2024		945		(55)			(55)		890	890			
100158086	OREM	UT		07/09/2024		989		(36)			(36)		953	953			
100162694	EAGLE	ID		08/12/2024		3,817		37			37		3,853	3,853			
100128149	PUYALLUP	WA		09/18/2023		982		8			8		990	990			
100167604	STUART	FL		09/19/2024		884		(110)			(110)		773	773			
100164324	PEORIA	AZ		08/21/2024		994		(42)			(42)		953	953			
100031078	LAKE WORTH	FL		03/29/2019		1,747		(106)			(106)		1,641	1,641			
100186684	CHARLOTTESVILLE	VA		12/31/2024		1,001		(64)			(64)		937	937			
100141682	LEOMINSTER	MA		01/30/2024		702		(10)			(10)		692	692			
100169328	PANORAMA CITY	CA		09/27/2024		921		(112)			(112)		809	809			
100172239	TOMS RIVER	NJ		10/21/2024		1,099		(65)			(65)		1,034	1,034			
100154194	SANTA BARBARA	CA		07/11/2024		4,681		(152)			(152)		4,529	4,529			
100162876	ALPHARETTA	GA		08/12/2024		998		(47)			(47)		951	951			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151202	EAGLE	ID		05/10/2024		1,024		(11)			(11)		1,013	1,013			
100164441	COEUR D ALENE	ID		08/21/2024		1,157		(70)			(70)		1,087	1,087			
100120994	SUN VALLEY	ID		08/30/2023		1,286		189			189		1,475	1,475			
100185818	HELENDALE	CA		12/26/2024		2,293		(83)			(83)		2,210	2,210			
100120795	DENVER	CO		08/25/2023		1,015		(89)			(89)		926	926			
100155357	LAKE STEVENS	WA		06/18/2024		1,143		(132)			(132)		1,011	1,011			
100108500	MIAMI	FL		05/25/2023		1,169		(55)			(55)		1,114	1,114			
100136469	MANTECA	CA		11/20/2023		1,091		277			277		1,368	1,368			
100169708	NORTH HIGHLANDS	CA		09/30/2024		1,021		(67)			(67)		954	954			
100159447	AUSTIN	TX		07/15/2024		977		(42)			(42)		936	936			
100161530	PAWTUCKET	RI		07/30/2024		923		(51)			(51)		872	872			
100108496	PEMBROKE PINES	FL		05/25/2023		2,427		(82)			(82)		2,345	2,345			
100139563	SAN ANTONIO	TX		12/28/2023		512		(121)			(121)		391	391			
100166458	CITRUS HEIGHTS	CA		10/31/2024		2,078		(87)			(87)		1,991	1,991			
100089383	FORT MYERS	FL		11/17/2022		3,872		(208)			(208)		3,664	3,664			
100148124	FAIR OAKS	CA		04/10/2024		995		(86)			(86)		909	909			
100108499	FRESNO	CA		05/25/2023		19,490		(392)			(392)		19,099	19,099			
100091341	CABO SAN LUCAS	MEX		01/17/2023		1,127							1,127	1,127			
100158829	HENDERSON	NV		07/12/2024		625		(48)			(48)		577	577			
100055186	NORTH BALDWIN	NY		03/23/2021		1,171		(165)			(165)		1,006	1,006			
100135577	JASPER	GA		11/13/2023		935		(1)			(1)		934	934			
100143295	SEVIERVILLE	TN		02/16/2024		1,035		(54)			(54)		981	981			
100087441	WESTON	FL		10/25/2022		1,540		250			250		1,790	1,790			
100151999	ROSWELL	GA		06/14/2024		825		(166)			(166)		659	659			
100169862	BRYSON CITY	NC		09/30/2024		979		(79)			(79)		900	900			
100150208	IDYLLWILD	CA		04/30/2024		73,338		(2,090)			(2,090)		71,248	71,248			
100000559	KAHULUI	HI		09/27/2016		1,868		296			296		2,163	2,163			
100171643	WOODLAND	WA		10/16/2024		1,092		(67)			(67)		1,026	1,026			
100010865	VIRGINIA BEACH	VA		12/23/2016		815		846			846		1,661	1,661			
100181998	APEX	NC		12/12/2024		1,112		95			95		1,207	1,207			
100152739	HEMET	CA		05/22/2024		969		(118)			(118)		851	851			
100065146	OAKLAND	CA		07/14/2021		2,243		(127)			(127)		2,116	2,116			
100110462	WASHINGTON	DC		06/30/2023		1,042		29			29		1,071	1,071			
100138182	LILBURN	GA		12/14/2023		849		(38)			(38)		811	811			
100092057	NEW HYDE PARK	NY		02/09/2023		3,038		(38)			(38)		3,000	3,000			
4010066291	BALTIMORE	MD		01/10/2024		518		248			248		766	766			
100162753	STOCKTON	CA		08/12/2024		919		(61)			(61)		857	857			
100167603	STUART	FL		09/19/2024		876		(103)			(103)		773	773			
100144424	JURUPA VALLEY	CA		03/07/2024		852		(32)			(32)		820	820			
100087254	CAPE CORAL	FL		10/25/2022		1,433		351			351		1,784	1,784			
100064903	SAN BERNARDINO	CA		07/14/2021		2,167		(204)			(204)		1,963	1,963			
100175247	MILTON	GA		11/05/2024		1,199		(17)			(17)		1,182	1,182			
100031041	LIGHTHOUSE POINT	FL		03/29/2019		5,949		373			373		6,322	6,322			
100048940	BOGOTA	NJ		11/20/2020		1,940		(148)			(148)		1,792	1,792			
100065292	THOUSAND OAKS	CA		07/28/2021		2,219		(98)			(98)		2,120	2,120			
100068211	MARTINEZ	CA		08/25/2021		2,046		(184)			(184)		1,861	1,861			
100144580	SACRAMENTO	CA		04/26/2024		1,281		(89)			(89)		1,192	1,192			
100165268	LOS ANGELES	CA		08/29/2024		927		(52)			(52)		874	874			
100108264	EAGLE MOUNTAIN	UT		05/24/2023		712		(57)			(57)		655	655			
100146644	WOONSOCKET	RI		03/20/2024		722		(89)			(89)		633	633			
100159467	WATCHUNG	NJ		07/15/2024		1,016		(67)			(67)		949	949			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116392	OXNARD	CA		07/20/2023		1,177		227			227		1,405	1,405			
100053573	WAYNE	NJ		03/23/2021		2,286		(185)			(185)		2,100	2,100			
100019672	LOS ANGELES	CA		07/26/2018		2,222		(58)			(58)		2,164	2,164			
100174614	BRADENTON	FL		10/31/2024		1,117		(95)			(95)		1,022	1,022			
100142965	FORT MYERS	FL		02/09/2024		940		(31)			(31)		909	909			
100142828	LAS VEGAS	NV		02/09/2024		1,321		(91)			(91)		1,230	1,230			
100185480	POMPANO BEACH	FL		12/20/2024		1,013		32			32		1,045	1,045			
100173378	CARROLLTON	TX		10/30/2024		14,643		(326)			(326)		14,317	14,317			
100128834	LITHIA	FL		09/21/2023		733		(80)			(80)		653	653			
100065596	WATSONVILLE	CA		07/28/2021		2,297		(93)			(93)		2,204	2,204			
100115658	NAVARRE	FL		07/19/2023		874		(96)			(96)		779	779			
100156305	LOCUST	NC		07/25/2024		676		(103)			(103)		573	573			
100156203	HOUSTON	TX		06/20/2024		951		(92)			(92)		859	859			
100076591	LA HABRA	CA		12/16/2021		2,032		(262)			(262)		1,770	1,770			
100100196	BRENTWOOD	NY		03/17/2023		1,801		(90)			(90)		1,712	1,712			
100078264	ASHLAND	OR		02/10/2022		2,443		150			150		2,594	2,594			
100149008	BAKERSFIELD	CA		04/19/2024		37,632		62	37,437		(37,375)		258	258			
100162838	NOKOMIS	FL		08/12/2024		993		(8)			(8)		985	985			
100179548	DENVER	CO		11/21/2024		708		(16)			(16)		691	691			
100057883	ORLANDO	FL		06/30/2021		1,998		(200)			(200)		1,798	1,798			
100186217	OLNEY	MD		12/27/2024		1,343		4			4		1,348	1,348			
100152894	PAWTUCKET	RI		05/22/2024		817		(27)			(27)		791	791			
100144258	BOCA RATON	FL		03/08/2024		977		(14)			(14)		962	962			
100030683	SILVER SPRING	MD		04/09/2019		1,855		658			658		2,513	2,513			
100103723	RIALTO	CA		05/08/2023		817		(81)			(81)		736	736			
100120996	MERCED	CA		08/30/2023		1,046		(16)			(16)		1,030	1,030			
100168202	GLENDALE	AZ		09/20/2024		952		(56)			(56)		896	896			
100150837	ATLANTA	GA		05/08/2024		938		(65)			(65)		873	873			
100186199	BEL AIR	MD		12/27/2024		728		(107)			(107)		621	621			
100102639	PERRIS	CA		06/22/2023		905		(55)			(55)		851	851			
100101535	JACKSONVILLE	FL		04/26/2023		1,232		82			82		1,315	1,315			
100159971	COCONUT CREEK	FL		08/16/2024		894		(51)			(51)		844	844			
100054783	LINDEN	NJ		03/23/2021		500		(55)			(55)		445	445			
100128437	HARTFORD	CT		09/15/2023		829		(76)			(76)		753	753			
100173733	VAIL	AZ		10/30/2024		753		(107)			(107)		646	646			
100102842	MATHER	CA		06/22/2023		1,045		(128)			(128)		917	917			
100170220	OKLAHOMA CITY	OK		10/08/2024		623		(55)			(55)		568	568			
100152840	PALMDALE	CA		05/22/2024		617		(96)			(96)		521	521			
100186530	MEDORA	IN		12/30/2024		885		(58)			(58)		827	827			
100080902	FORT WALTON BEACH	FL		04/01/2022		1,562		(279)			(279)		1,283	1,283			
100152441	RANDLE	WA		05/17/2024		1,011		19			19		1,031	1,031			
100081481	ASHBURN	VA		03/18/2022		2,073		160			160		2,233	2,233			
100181917	SANFORD	FL		12/12/2024		958		(21)			(21)		937	937			
100087194	NEW ORLEANS	LA		10/25/2022		26,273		1,587			1,587		27,860	27,860			
100114760	MERCED	CA		07/07/2023		1,041		(83)			(83)		958	958			
100152621	KISSIMMEE	FL		05/17/2024		1,003		17			17		1,020	1,020			
100182707	MOHAVE VALLEY	AZ		12/12/2024		910		(56)			(56)		854	854			
100073539	LONG BEACH	CA		10/26/2021		2,059		(68)			(68)		1,991	1,991			
100169295	HIALEAH	FL		09/27/2024		921		(56)			(56)		866	866			
100102710	GRAND PRAIRIE	TX		06/22/2023		820		(145)			(145)		675	675			
100116015	BLOOMINGTON	MN		07/20/2023		996		(22)			(22)		974	974			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115751	HOWELL	NJ		07/20/2023		1,164		(19)			(19)		1,146	1,146			
100146975	AUBURN	AL		03/26/2024		886		(62)			(62)		825	825			
100115596	MIAMI	FL		07/19/2023		1,414		(43)			(43)		1,371	1,371			
100182625	DAYTONA BEACH	FL		12/12/2024		1,056		14			14		1,069	1,069			
100048715	MIAMI	FL		11/20/2020		1,722		(293)			(293)		1,430	1,430			
100182371	MIAMI	FL		12/12/2024		980		8			8		988	988			
100136525	NAPLES	FL		11/20/2023		1,942		26			26		1,968	1,968			
100075983	CANTON	MA		01/07/2022		1,876		(151)			(151)		1,724	1,724			
100132355	CANTON	GA		11/03/2023		991		133			133		1,123	1,123			
100149374	DOWNINGTOWN	PA		04/24/2024		1,219		188			188		1,407	1,407			
100131842	SUISUN CITY	CA		10/06/2023		601							602	602			
100103845	ROOSEVELT	NY		05/10/2023		1,031		(57)			(57)		974	974			
100081337	SURFSIDE BCH	SC		03/18/2022		3,490		85			85		3,575	3,575			
100067627	LAKEWOOD	CO		09/23/2021		1,985		(123)			(123)		1,861	1,861			
100170175	HOLLYWOOD	FL		10/08/2024		1,093		(61)			(61)		1,032	1,032			
100087045	MONKTON	MD		11/04/2022		1,617		59			59		1,676	1,676			
100148383	BROWNSBURG	IN		04/12/2024		1,034		(30)			(30)		1,005	1,005			
100133703	PUYALLUP	WA		10/23/2023		1,050		44			44		1,094	1,094			
100167608	LINDEN	NJ		09/19/2024		943		(88)			(88)		855	855			
100179594	ELK GROVE	CA		11/21/2024		960		(25)			(25)		935	935			
100135173	GAITHERSBURG	MD		11/07/2023		1,727		(33)			(33)		1,695	1,695			
100152776	GLEN COVE	NY		05/22/2024		882		(216)			(216)		666	666			
100151239	APEX	NC		05/10/2024		943		(73)			(73)		869	869			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022		970		(157)			(157)		813	813			
100144310	OVIEDO	FL		03/07/2024		690		(130)			(130)		560	560			
100117745	ORANGE	CA		07/20/2023		1,062		81			81		1,143	1,143			
100165013	LITHIA	FL		08/28/2024		934		(43)			(43)		891	891			
100139510	PLAINFIELD	NJ		12/28/2023		722		(59)			(59)		663	663			
100060467	EL CAJON	CA		06/01/2021		2,975		29			29		3,004	3,004			
100088264	HICKSVILLE	NY		10/17/2022		19,815		(726)			(726)		19,089	19,089			
100015841	LAGUNA BEACH	CA		02/27/2018		2,322		(15)			(15)		2,307	2,307			
100141752	OCEANSIDE	NY		01/30/2024		817		(120)			(120)		697	697			
100160192	KATY	TX		07/18/2024		2,500		(77)			(77)		2,422	2,422			
100167605	MILLSBORO	DE		09/19/2024		336		(208)			(208)		128	128			
100082994	PLAISTOW	NH		05/05/2022		1,532		(138)			(138)		1,394	1,394			
100185874	RIVERSIDE	CA		12/26/2024		972		(35)			(35)		937	937			
100152382	FAIRFAX	VA		05/17/2024		941		(40)			(40)		901	901			
100170159	CORVALLIS	OR		10/08/2024		1,083		(57)			(57)		1,026	1,026			
100186425	RUIDOSO	NM		12/30/2024		935		(39)			(39)		896	896			
100115673	PHOENIX	AZ		07/20/2023		977		(29)			(29)		949	949			
100031798	SAN FRANCISCO	CA		03/29/2019		1,530		460			460		1,990	1,990			
100108988	SUPPLY	NC		05/31/2023		911		(134)			(134)		777	777			
100165472	FORT LEE	NJ		08/29/2024		980		(18)			(18)		962	962			
100136043	MIAMI	FL		11/16/2023		924		(58)			(58)		866	866			
100114677	PERRIS	CA		06/29/2023		(153)		1,247			1,247		1,094	1,094			
100081805	PARK CITY	UT		03/30/2022		328		29			29		357	357			
100178226	OAKLEY	UT		11/19/2024		1,232		(91)			(91)		1,141	1,141			
100163332	SAN DIEGO	CA		08/13/2024		12,615		(317)			(317)		12,298	12,298			
100120427	GREENFIELD	CA		08/18/2023		1,026		6			6		1,033	1,033			
100054581	SCOTCH PLAINS	NJ		03/23/2021		2,087		(383)			(383)		1,703	1,703			
100173218	PORT ISABEL	TX		10/30/2024		1,081		(55)			(55)		1,026	1,026			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109360	WOODLAND PARK	CO		06/12/2023		1,450		(60)			(60)		1,390	1,390			
100160560	SICKLERVILLE	NJ		07/19/2024		2,974		(52)			(52)		2,922	2,922			
100160529	COLORADO SPRINGS	CO		07/19/2024		1,035		76			76		1,110	1,110			
100180548	COMPTON (AREA)	CA		11/26/2024		1,020		47			47		1,067	1,067			
100139646	ROSEVILLE	CA		12/28/2023		682		(42)			(42)		640	640			
100180623	REISTERSTOWN	MD		11/26/2024		684		(16)			(16)		667	667			
100065119	WELLINGTON	FL		07/14/2021		6,211		(247)			(247)		5,964	5,964			
100149359	HENDERSON	NV		04/24/2024		1,032		(66)			(66)		966	966			
100186437	TOMS RIVER	NJ		12/30/2024		988		(16)			(16)		971	971			
100134009	BAY SHORE	NY		10/25/2023		848		(24)			(24)		825	825			
100158083	INDIALANTIC	FL		07/09/2024		932		(60)			(60)		872	872			
100185917	ARLINGTON	TX		12/26/2024		1,247		(79)			(79)		1,168	1,168			
100129543	GALIVANTS FERRY	SC		09/29/2023		1,275		(36)			(36)		1,239	1,239			
100131973	BOWIE	MD		10/13/2023		1,023		8			8		1,031	1,031			
100151383	MIAMI	FL		05/10/2024		1,733		16			16		1,748	1,748			
100120888	SYRACUSE	UT		08/30/2023		1,025		52			52		1,078	1,078			
100181300	(PACOIMA AREA) LOS ANGELES	CA		12/06/2024		1,059		(45)			(45)		1,014	1,014			
100130346	DAVENPORT	FL		09/28/2023		779		(50)			(50)		729	729			
100164559	ROSEVILLE	CA		08/21/2024		1,613		(53)			(53)		1,560	1,560			
100103604	OAKLAND	CA		05/08/2023		778		(59)			(59)		719	719			
100138008	NOVATO	CA		12/13/2023		768		(68)			(68)		700	700			
100117061	JERSEY CITY	NJ		07/20/2023		(1,864)		3,709			3,709		1,845	1,845			
100165514	SACRAMENTO	CA		08/29/2024		868		(47)			(47)		821	821			
100110246	OAK ISLAND	NC		06/30/2023		1,057		9			9		1,067	1,067			
100030640	ANTIOCH	CA		04/09/2019		921		192			192		1,113	1,113			
100142662	LONG BEACH	CA		02/08/2024		1,031		(45)			(45)		985	985			
100108393	ASHEVILLE	NC		05/25/2023		938		(56)			(56)		881	881			
100170254	AUSTIN	TX		10/08/2024		28,473		(1,077)			(1,077)		27,397	27,397			
100148144	VALLEY PARK	MO		05/15/2024		686		(10)			(10)		677	677			
100181955	GRAND JUNCTION	CO		12/12/2024		1,081		92			92		1,173	1,173			
100165763	SOMERSET	TX		08/29/2024		737		(183)			(183)		554	554			
100165627	PORTLAND	OR		10/04/2024		380		(80)			(80)		300	300			
100136478	MONUMENT	CO		11/20/2023		1,072		296			296		1,368	1,368			
100138083	ROCKVILLE	MD		12/13/2023		2,083		(13)			(13)		2,070	2,070			
100164169	CLINTON	UT		08/21/2024		724		(46)			(46)		679	679			
100117418	FONTANA	CA		07/20/2023		1,340		821			821		2,161	2,161			
100109210	MESA	AZ		07/21/2023		1,081		15			15		1,096	1,096			
100148805	FREDERICK	MD		04/17/2024		1,151		165			165		1,316	1,316			
100165892	OAKLAND PARK	FL		08/30/2024		994		(157)			(157)		837	837			
100137648	PHOENIX	AZ		12/08/2023		891		(17)			(17)		874	874			
100144507	TAMPA	FL		04/26/2024		16,389		323			323		16,712	16,712			
100131878	MIAMI GARDENS	FL		10/06/2023		1,232		8			8		1,239	1,239			
100117928	MORENO VALLEY	CA		07/20/2023		1,153		7			7		1,160	1,160			
100160846	LONG BEACH	CA		07/24/2024		1,089		(17)			(17)		1,072	1,072			
100102496	CHULA VISTA	CA		06/07/2023		1,228		4			4		1,231	1,231			
100054383	WALDORF	MD		03/23/2021		1,850		(185)			(185)		1,666	1,666			
100186390	APEX	NC		12/30/2024		990		(48)			(48)		942	942			
100028874	TARRYTOWN	NY		10/26/2018		1,461		319			319		1,779	1,779			
100142115	CYPRESS	TX		02/29/2024		923		(52)			(52)		871	871			
100133370	PHOENIX	AZ		11/21/2023		951		(13)			(13)		938	938			
100151616	MONTGOMERY	TX		05/10/2024		3,494		(100)			(100)		3,394	3,394			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155337	FRUITLAND PARK	FL		07/19/2024		358		(127)			(127)		231	231			
100127571	SACRAMENTO	CA		09/08/2023		972		(45)			(45)		928	928			
100087178	WORCESTER	MA		10/25/2022		1,205		568			568		1,773	1,773			
100179971	HAMILTON	IN		11/25/2024		1,365		(3)			(3)		1,362	1,362			
100150597	LEANDER	TX		05/03/2024		970		(76)			(76)		894	894			
100134291	LAKE FOREST	CA		10/27/2023		859		(78)			(78)		781	781			
100131940	LANCASTER	CA		10/13/2023		627		(2)			(2)		625	625			
18593	FREDERICK	MD		11/14/2006		45,618							45,618	45,618			
100048927	TRUMBULL	CT		11/20/2020		1,160		186			186		1,346	1,346			
100129724	LAS VEGAS	NV		09/29/2023		2,115		40			40		2,155	2,155			
100140061	TACOMA	WA		01/09/2024		653		(58)			(58)		595	595			
100156627	LAKE ARIEL	PA		06/24/2024		912		(42)			(42)		870	870			
100161027	FARMINGTON	MN		07/24/2024		1,091		(32)			(32)		1,058	1,058			
100174363	QUEEN CREEK	AZ		10/31/2024		1,188		(44)			(44)		1,144	1,144			
100148254	WAKE FOREST	NC		04/12/2024		1,050		(61)			(61)		989	989			
100138384	CAPE CORAL	FL		12/18/2023		846		(20)			(20)		825	825			
100168641	PARLIER	CA		09/25/2024		981		(52)			(52)		929	929			
100079747	ROY	WA		04/25/2022		1,198		(52)			(52)		1,147	1,147			
100162623	JACKSON	NJ		08/12/2024		920		(38)			(38)		882	882			
100128496	HIALEAH	FL		09/15/2023		1,072		(55)			(55)		1,016	1,016			
100090265	SUNNY ISLES BEACH	FL		01/13/2023		501		(140)			(140)		361	361			
100181921	THE VILLAGES	FL		12/12/2024		1,033		14			14		1,046	1,046			
100171505	JEROME	MI		10/16/2024		991		(66)			(66)		925	925			
100119909	ARVADA	CO		08/10/2023		1,010		(91)			(91)		919	919			
100161065	SUMMERVILLE	SC		07/24/2024		993		(4)			(4)		990	990			
100162990	MINNEAPOLIS	MN		08/12/2024		856		(68)			(68)		788	788			
100128466	SANDIA PARK	NM		09/15/2023		948		(59)			(59)		889	889			
100049246	WARWICK	NY		11/20/2020		3,946		(516)			(516)		3,429	3,429			
100132656	AUBURN	WA		11/03/2023		861		(36)			(36)		825	825			
100118027	FONTANA	CA		07/20/2023		1,212		165			165		1,376	1,376			
100165788	ANDERSON	SC		08/29/2024		1,162		(56)			(56)		1,107	1,107			
100182535	WOODSTOCK	GA		12/12/2024		664		(53)			(53)		612	612			
100025671	LYNWOOD	CA		09/20/2018		1,293		(28)			(28)		1,265	1,265			
100158482	HOUSTON	TX		07/10/2024		913		(126)			(126)		788	788			
100134560	LANHAM	MD		10/30/2023		744		6			6		750	750			
100132485	MANTECA	CA		11/03/2023		878		40			40		918	918			
100152437	RENTON	WA		05/17/2024		946		(52)			(52)		894	894			
100164338	SMYRNA	TN		08/21/2024		1,396		(57)			(57)		1,338	1,338			
100120531	AURORA	CO		08/18/2023		1,070		18			18		1,088	1,088			
100149454	WACO	TX		04/24/2024		918		(43)			(43)		875	875			
100143502	SACRAMENTO	CA		02/21/2024		904		(59)			(59)		844	844			
100171246	ONTARIO	CA		10/16/2024		1,025		(118)			(118)		907	907			
100139584	APOPKA	FL		12/28/2023		1,040		(58)			(58)		982	982			
100071991	MARATHON	FL		10/29/2021		2,006		(145)			(145)		1,861	1,861			
100160532	CAPE MAY COURT HOUSE	NJ		07/19/2024		944		(11)			(11)		933	933			
100170465	FITCHBURG	MA		10/09/2024		834		(33)			(33)		800	800			
100169558	GLEN HAVEN	CO		09/30/2024		751		(61)			(61)		690	690			
100159003	TALLAHASSEE	FL		08/15/2024		3,104		(93)			(93)		3,010	3,010			
100167831	SAN BERNARDINO	CA		09/20/2024		930		(75)			(75)		855	855			
100134795	WINTER GARDEN	FL		10/30/2023		14,968		(577)			(577)		14,391	14,391			
100178326	CATHEDRAL CITY	CA		11/19/2024		1,078		(39)			(39)		1,039	1,039			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164723	OCOEE	FL		08/23/2024		981		(44)			(44)		938	938			
100115851	LAS VEGAS	NV		07/20/2023		1,127		(37)			(37)		1,090	1,090			
4010055716	TRENTON	NJ		09/28/2023		929		(60)			(60)		869	869			
100145802	NOVI	MI		05/08/2024		5,960		(300)			(300)		5,660	5,660			
100170278	VASS	NC		10/08/2024		1,237		(99)			(99)		1,138	1,138			
100162817	INDIO	CA		08/12/2024		922		(43)			(43)		879	879			
100145857	TOMS RIVER	NJ		03/15/2024		3,451		(205)			(205)		3,246	3,246			
100136646	WEST MELBOURNE	FL		11/22/2023		622		(12)			(12)		610	610			
100115970	RALEIGH	NC		07/20/2023		1,104		(24)			(24)		1,080	1,080			
100168023	SACRAMENTO	CA		09/20/2024		868		(70)			(70)		799	799			
100184968	TAMARAC	FL		12/19/2024		784		(113)			(113)		671	671			
100185305	HOLLY SPRINGS	GA		12/20/2024		917		(64)			(64)		852	852			
100180029	MORGANTON	NC		11/25/2024		1,047		(20)			(20)		1,027	1,027			
100163270	SARASOTA	FL		08/13/2024		946		(90)			(90)		856	856			
100120849	SEATTLE	WA		08/25/2023		994		(13)			(13)		981	981			
100140203	PASCOAG	RI		01/11/2024		3,438		(333)			(333)		3,105	3,105			
100117752	SAINT CLOUD	FL		07/20/2023		390		654			654		1,044	1,044			
100135220	ORANGE BEACH	AL		11/08/2023		4,154		190			190		4,345	4,345			
100032038	DALY CITY	CA		03/29/2019		2,198		517			517		2,715	2,715			
100011811	WINDSOR	CA		03/08/2017		7,329		1,559			1,559		8,888	8,888			
100083867	LEESBURG	FL		07/12/2022		1,261		17			17		1,278	1,278			
100159848	BOYNTON BEACH	FL		08/16/2024		853		(140)			(140)		714	714			
100116316	LITTLE NECK	NY		07/20/2023		1,292		1,055			1,055		2,347	2,347			
100140973	SALINAS	CA		03/28/2024		868		(14)			(14)		854	854			
100054567	CHAPEL HILL	NC		03/23/2021		1,004		(303)			(303)		701	701			
100148065	ONTARIO	CA		04/10/2024		1,260		(85)			(85)		1,175	1,175			
100101071	LAKEWOOD	NJ		04/28/2023		2,324		721			721		3,045	3,045			
100151704	DOYLESTOWN	PA		05/10/2024		4,130		(93)			(93)		4,037	4,037			
100067970	SEATTLE	WA		09/23/2021		2,168		(82)			(82)		2,087	2,087			
100080393	LAHAINA	HI		04/14/2022		1,764		(121)			(121)		1,643	1,643			
100100440	BROOKLYN	NY		04/27/2023		(228)		1,592			1,592		1,365	1,365			
100054711	BROOKLYN	NY		03/23/2021		3,568		(520)			(520)		3,049	3,049			
100090765	ANNA	TX		02/28/2023		780		(161)			(161)		619	619			
100172611	GLENDALE	AZ		10/23/2024		10,675		(380)			(380)		10,294	10,294			
100011674	GREENLAWN	NY		03/08/2017		1,656		881			881		2,537	2,537			
100054800	BURKE	VA		03/23/2021		1,466		(341)			(341)		1,126	1,126			
100139496	ROSELLE	NJ		12/28/2023		793		(39)			(39)		754	754			
100076218	PUYALLUP	WA		01/07/2022		1,915		(135)			(135)		1,780	1,780			
100176849	LOS ANGELES	CA		11/15/2024		1,039		(149)			(149)		890	890			
100181863	TAVERNIER	FL		12/12/2024		969		(37)			(37)		932	932			
100171748	ORANGEVALE	CA		10/17/2024		946		(71)			(71)		876	876			
100030990	OCEANSIDE	CA		03/29/2019		1,420		219			219		1,639	1,639			
100134578	ANCHORAGE	AK		10/30/2023		889		(18)			(18)		871	871			
100089403	ARGYLE	TX		11/17/2022		2,225		(89)			(89)		2,136	2,136			
100081083	POWDER SPRINGS	GA		03/18/2022		2,046		183			183		2,229	2,229			
100091374	MORENO VALLEY	CA		02/22/2023		1,569		(31)			(31)		1,538	1,538			
4010049372	TRENTON	NJ		04/26/2023		402		482			482		885	885			
100173871	WASHINGTON	DC		10/31/2024		853		(53)			(53)		800	800			
100171633	LYNDEN	WA		10/16/2024		1,010		(61)			(61)		949	949			
100135858	CANTON	GA		11/13/2023		851		(44)			(44)		807	807			
100158668	MORENO VALLEY	CA		07/10/2024		1,206		170			170		1,376	1,376			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162024	VALRICO	FL		07/31/2024		663		(89)			(89)		574	574			
100134756	ODESSA	FL		10/30/2023		835		(75)			(75)		761	761			
100129698	MT ANGEL	OR		09/29/2023		926		(54)			(54)		872	872			
100176123	CHICAGO	IL		12/20/2024		4,011		(111)			(111)		3,901	3,901			
100083822	RIVERVIEW	FL		07/12/2022		3,261		(113)			(113)		3,148	3,148			
100127487	STOCKTON	CA		09/08/2023		994		(48)			(48)		946	946			
100090780	MIAMI	FL		02/28/2023		760		(68)			(68)		692	692			
100109304	PORT BOLIVAR	TX		06/12/2023		4,918		(97)			(97)		4,821	4,821			
100136552	ST PETERSBURG	FL		11/20/2023		26,597		716			716		27,313	27,313			
100080212	ODESSA	FL		02/25/2022		1,692		(87)			(87)		1,605	1,605			
100160031	NASHVILLE	TN		07/17/2024		1,016		(27)			(27)		989	989			
100100100	MONETA	VA		03/28/2023		621		14			14		636	636			
100140003	EMERALD ISLE	NC		01/09/2024		994		(67)			(67)		926	926			
100175858	MONTICELLO	NY		11/12/2024		944		33			33		977	977			
100174316	BRADENTON	FL		10/31/2024		1,863		(121)			(121)		1,742	1,742			
100137106	CHICAGO	IL		11/28/2023		682		(15)			(15)		667	667			
100030625	SUTTER CREEK	CA		12/20/2018		4,362		7			7		4,369	4,369			
100011401	SAN JOSE	CA		12/23/2016		(419)		725			725		306	306			
100088850	PETALUMA	CA		11/15/2022		696		8			8		703	703			
100165366	ALTAMONTE SPRINGS	FL		08/29/2024		829		(50)			(50)		779	779			
100169106	OCEAN CITY	MD		09/27/2024		1,016		(53)			(53)		963	963			
100166061	ASHAWAY	RI		09/09/2024		574		(66)			(66)		508	508			
100076374	DECATUR	GA		12/23/2021		1,719		(190)			(190)		1,529	1,529			
100163837	COPPELL	TX		09/27/2024		1,021		(205)			(205)		816	816			
100030661	RIDGEFIELD	NJ		04/09/2019		1,270		337			337		1,608	1,608			
100142475	KIHEI	HI		03/08/2024		14,439		(191)			(191)		14,248	14,248			
100120423	WOLCOTT	CT		08/18/2023		1,417		(67)			(67)		1,350	1,350			
100115925	GOODYEAR	AZ		07/20/2023		1,191		(51)			(51)		1,140	1,140			
100147059	LEITCHFIELD	KY		03/27/2024		4,123		(35)			(35)		4,088	4,088			
100029705	BROOKLYN	NY		10/26/2018		1,533		291			291		1,824	1,824			
100131630	ROTONDA WEST	FL		10/06/2023		894		67			67		961	961			
100134924	SEMINOLE	FL		10/30/2023		19,829		21			21		19,850	19,850			
100178299	MONTEBELLO	CA		11/19/2024		1,011		(86)			(86)		925	925			
100107996	SHIP BOTTOM	NJ		05/25/2023		1,166		(24)			(24)		1,143	1,143			
100143560	WYANDANCH	NY		02/21/2024		885		(77)			(77)		808	808			
100088992	BROOKHAVEN	GA		11/15/2022		640		(91)			(91)		550	550			
100154072	WASHINGTON	DC		06/06/2024		1,111		(38)			(38)		1,073	1,073			
100134695	YUBA CITY	CA		10/30/2023		913		18			18		931	931			
100145777	MILFORD	CT		05/08/2024		929		(63)			(63)		866	866			
100148653	STEVENSON RANCH	CA		04/15/2024		1,088		(52)			(52)		1,036	1,036			
100155922	KISSIMMEE	FL		06/17/2024		32,220		(976)			(976)		31,244	31,244			
100157862	SEVIERVILLE	TN		07/09/2024		900		(33)			(33)		867	867			
100182531	DURHAM	NC		12/12/2024		989		(49)			(49)		940	940			
100175066	PALMDALE	CA		11/05/2024		351		(82)			(82)		269	269			
100143528	FITCHBURG	MA		02/21/2024		822		(70)			(70)		752	752			
100186484	EVERGREEN	CO		12/30/2024		913		(48)			(48)		865	865			
100101610	KAILUA KONA	HI		04/26/2023		971		(8)			(8)		963	963			
100156781	AVONDALE	AZ		06/26/2024		1,237		(43)			(43)		1,193	1,193			
100180592	AUBURN	WA		11/26/2024		883		(3)			(3)		879	879			
100184424	LYNWOOD	CA		12/17/2024		988		10			10		998	998			
100137333	BOULDER	WY		12/01/2023		826		(44)			(44)		782	782			

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100144617	OCEAN CITY	MD		03/13/2024		912		(24)			(24)		887	887			
100144619	OCEAN CITY	MD		03/13/2024		912		(24)			(24)		887	887			
100139552	BOCA RATON	FL		12/28/2023		820		(46)			(46)		773	773			
100136599	FONTANA	CA		11/22/2023		776		(53)			(53)		723	723			
100133379	SPRING CITY	PA		11/21/2023		842		(32)			(32)		810	810			
100129958	CENTRAL ISLIP	NY		09/27/2023		785		(76)			(76)		709	709			
100179988	DENT	MN		11/25/2024		4,125		(107)			(107)		4,019	4,019			
100154766	CINCINNATI	OH		07/19/2024		863		(166)			(166)		698	698			
100180453	LITTLE EGG HARBOR TWP	NJ		11/25/2024		1,129		52			52		1,181	1,181			
100151034	ELK GROVE	CA		05/08/2024		8,390		(101)			(101)		8,289	8,289			
100119883	SAN JOSE	CA		08/10/2023		1,597		(57)			(57)		1,540	1,540			
100169146	LAS VEGAS	NV		09/27/2024		1,002		(34)			(34)		968	968			
100175045	ELKTON	MD		11/05/2024		939		(79)			(79)		860	860			
100168495	MANCHESTER	NH		09/25/2024		919		(85)			(85)		834	834			
100162554	BIG BEAR LAKE	CA		08/12/2024		2,111		(58)			(58)		2,053	2,053			
100152571	FRISCO	TX		05/17/2024		7,233		54			54		7,286	7,286			
100170904	ORANGE	CA		10/11/2024		1,009		(31)			(31)		978	978			
100173868	DENVER	CO		10/31/2024		1,446		(20)			(20)		1,426	1,426			
100151591	PUNTA GORDA	FL		05/10/2024		873		(43)			(43)		830	830			
100165289	LOS ANGELES	CA		08/29/2024		934		(201)			(201)		733	733			
100163299	ALLEN	TX		08/13/2024		2,786		(82)			(82)		2,705	2,705			
100142874	LEWISTON	ME		02/09/2024		974		(62)			(62)		912	912			
100161712	LAS VEGAS	NV		07/30/2024		950		(91)			(91)		859	859			
100043936	MILPITAS	CA		08/19/2020		1,681		(300)			(300)		1,381	1,381			
100067399	SAN JOSE	CA		09/23/2021		4,353		(137)			(137)		4,216	4,216			
100172946	WILDWOOD	MO		10/25/2024		984		(81)			(81)		903	903			
100179342	SPOKANE	WA		12/27/2024		877		(124)			(124)		753	753			
100000504	LOS ANGELES	CA		09/27/2016		2,311		(44)			(44)		2,267	2,267			
100162020	TRUCKEE	CA		07/31/2024		934		(68)			(68)		866	866			
100120675	GARDNER	MA		08/24/2023		764		(36)			(36)		727	727			
100079226	MESA	AZ		02/14/2022		1,858		(155)			(155)		1,703	1,703			
100082177	QUEEN CREEK	AZ		04/14/2022		1,731		(74)			(74)		1,656	1,656			
100148334	HERRIMAN	UT		04/12/2024		985		(41)			(41)		944	944			
100031544	WOODLAND HILLS	CA		03/29/2019		3,578		187			187		3,765	3,765			
100081179	PFLUGERVILLE	TX		03/18/2022		2,015		154			154		2,169	2,169			
100171614	GOLD CANYON	AZ		10/16/2024		89,649		(2,764)			(2,764)		86,885	86,885			
100148239	SPRING HILL	FL		04/12/2024		574		(42)			(42)		532	532			
100101158	EAST ELMHURST	NY		04/28/2023		1,346		1,260			1,260		2,605	2,605			
100109051	ATLANTA	GA		06/05/2023		946		(58)			(58)		888	888			
100181362	HIGHLAND	CA		12/06/2024		552		(88)			(88)		465	465			
100161386	WINTER GARDEN	FL		07/25/2024		1,026		(72)			(72)		955	955			
100155036	COTTONWOOD	AZ		07/19/2024		880		(36)			(36)		844	844			
100144205	PORT ORCHARD	WA		03/07/2024		1,106		7			7		1,113	1,113			
100141584	GLEN BURNIE	MD		01/30/2024		620		(21)			(21)		600	600			
100186329	ELLIJAY	GA		12/30/2024		1,103		110			110		1,214	1,214			
100151716	HACKETTSTOWN	NJ		05/10/2024		223		32			32		256	256			
100131621	ATLANTA	GA		10/06/2023		951		11			11		962	962			
100142963	HOUSTON	TX		02/09/2024		12,206		(478)			(478)		11,727	11,727			
100164385	QUEEN CREEK	AZ		08/21/2024		1,790		96			96		1,886	1,886			
100151691	PORT SAINT LUCIE	FL		05/10/2024		717		119			119		837	837			
100169496	VISALIA	CA		09/30/2024		1,043		8			8		1,051	1,051			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109994	HAVERSTRAW	NY		06/22/2023		969		(48)			(48)		921	921			
100186189	GLENDALE	AZ		12/27/2024		775		(112)			(112)		664	664			
100167580	LAS VEGAS	NV		09/19/2024		857		(5)			(5)		852	852			
100176222	CELEBRATION	FL		12/20/2024		762		(110)			(110)		651	651			
100180560	MIAMI	FL		11/26/2024		923		(126)			(126)		797	797			
100068104	UNION CITY	CA		08/25/2021		2,239		(61)			(61)		2,178	2,178			
100068105	NEWARK	CA		08/25/2021		2,239		(61)			(61)		2,178	2,178			
100151803	PALMDALE	CA		05/10/2024		1,038		1			1		1,038	1,038			
100151169	RIVERSIDE	NJ		05/09/2024		625		(82)			(82)		543	543			
100172987	BRASELTON	GA		10/25/2024		871		(74)			(74)		798	798			
100134468	CINNAMINSON	NJ		10/30/2023		714		(15)			(15)		698	698			
100171368	LEWISTON	ID		10/16/2024		1,015		(83)			(83)		932	932			
100158895	ELIZABETH	CO		07/12/2024		1,529		114			114		1,643	1,643			
100167445	SAPPHIRE	NC		09/16/2024		835		(33)			(33)		802	802			
100127577	MIAMI	FL		09/08/2023		973		(55)			(55)		918	918			
100026335	LOS ANGELES	CA		09/20/2018		1,853		(136)			(136)		1,717	1,717			
100084960	MIAMI	FL		09/29/2022		1,826		12			12		1,838	1,838			
100128424	NEW RIVER	AZ		09/15/2023		788		(72)			(72)		716	716			
100132286	LEBANON	TN		10/13/2023		966		(19)			(19)		947	947			
100147571	WESTLAKE	FL		04/03/2024		1,257		(108)			(108)		1,149	1,149			
100117705	PASADENA	CA		07/20/2023		1,195		325			325		1,520	1,520			
100167028	PORT SAINT LUCIE	FL		09/13/2024		834		(103)			(103)		731	731			
100178276	FRESNO	CA		11/19/2024		767		(111)			(111)		656	656			
100133435	PORT ARANSAS	TX		10/19/2023		839		(84)			(84)		755	755			
100169846	WEST MELBOURNE	FL		09/30/2024		952		(90)			(90)		862	862			
100101202	FLORAL PARK	NY		04/28/2023		1,257		603			603		1,860	1,860			
100133594	NEWARK	NJ		10/23/2023		935		24			24		959	959			
100129600	LEES SUMMIT	MO		09/29/2023		1,218		159			159		1,376	1,376			
100146927	BURLEY	ID		03/26/2024		1,001		(13)			(13)		987	987			
100127656	WEST PALM BEACH	FL		09/08/2023		882		(24)			(24)		858	858			
100139192	SACRAMENTO	CA		12/28/2023		1,398		(80)			(80)		1,318	1,318			
100141289	SALINAS	CA		01/30/2024		642		(86)			(86)		556	556			
100129801	HIGHLAND	CA		09/27/2023		987		(8)			(8)		979	979			
100112861	FREDERICKSBUR	VA		06/29/2023		2,530		258			258		2,788	2,788			
100120871	KELLER	TX		08/28/2023		1,330		(47)			(47)		1,283	1,283			
100032059	HAYWARD	CA		03/29/2019		1,068		133			133		1,201	1,201			
100031584	SAN JOSE	CA		03/29/2019		2,839		207			207		3,047	3,047			
100185086	ORLANDO	FL		12/20/2024		629		(36)			(36)		593	593			
100167571	SARASOTA	FL		09/19/2024		859		(73)			(73)		786	786			
100185927	DESERT HOT SPRINGS	CA		12/26/2024		1,008		(120)			(120)		888	888			
100135228	ROTONDA WEST	FL		11/08/2023		946		6			6		953	953			
100174116	LILBURN	GA		10/31/2024		898		(125)			(125)		773	773			
100055401	TRACY	CA		03/23/2021		2,500		(175)			(175)		2,325	2,325			
100102356	SARASOTA	FL		06/07/2023		1,064		16			16		1,080	1,080			
100180634	KISSIMMEE	FL		11/26/2024		605		(94)			(94)		511	511			
100143477	HENDERSON	NV		02/16/2024		918		(1)			(1)		918	918			
100131570	CASA GRANDE	AZ		10/05/2023		845		(20)			(20)		824	824			
100153277	KNOXVILLE	TN		05/30/2024		929		(33)			(33)		896	896			
100087712	TAMPA	FL		09/29/2022		1,778		(59)			(59)		1,718	1,718			
100079803	UPLAND	CA		04/25/2022		1,254		105			105		1,359	1,359			
100136563	ELLIJAY	GA		11/20/2023		985		76			76		1,061	1,061			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135281	WOODSTOCK	GA		11/08/2023		1,236		9			9		1,245	1,245			
100030977	SMITHTOWN	NY		03/29/2019		7,224		(10)			(10)		7,214	7,214			
100185060	COMPTON	CA		12/20/2024		1,090		(126)			(126)		965	965			
100118989	HOUMA	LA		07/27/2023		780		(66)			(66)		714	714			
100110526	SURPRISE	AZ		06/30/2023		968		(20)			(20)		949	949			
100065076	TOMS RIVER	NJ		07/14/2021		1,980		(134)			(134)		1,846	1,846			
100151599	MENTONE	CA		05/10/2024		941		(54)			(54)		887	887			
100138266	CIBOLO	TX		12/15/2023		598		(38)			(38)		560	560			
100142870	MISSOURI CITY	TX		02/09/2024		812		(29)			(29)		783	783			
100054571	LITTLE FALLS	MN		03/23/2021		1,401		(232)			(232)		1,169	1,169			
100136140	TEHACHAPI	CA		12/18/2023		916		(73)			(73)		843	843			
100120948	OAK ISLAND	NC		08/30/2023		911		45			45		956	956			
100165073	OWINGS MILLS	MD		08/28/2024		10,872		(66)			(66)		10,806	10,806			
100127518	SAHUARITA	AZ		09/08/2023		970		(53)			(53)		917	917			
100142887	AUSTIN	TX		02/09/2024		1,000		(56)			(56)		944	944			
100144091	ERIE	CO		03/07/2024		1,200		169			169		1,370	1,370			
100044540	MONROVIA	CA		11/19/2020		2,230		(395)			(395)		1,835	1,835			
100134501	NAPLES	FL		10/30/2023		5,111		17			17		5,129	5,129			
100091687	KISSIMMEE	FL		03/24/2023		724		(55)			(55)		669	669			
100129454	KILL DEVIL HILLS	NC		09/29/2023		1,151		(67)			(67)		1,084	1,084			
100147744	EDINBURG	TX		04/08/2024		1,086		21			21		1,107	1,107			
100180151	ORLANDO	FL		11/25/2024		734		(106)			(106)		628	628			
100118116	SANTA ANA	CA		07/20/2023		1,097		118			118		1,216	1,216			
100146589	WATKINS	CO		03/20/2024		3,103		(155)			(155)		2,948	2,948			
100110418	NAPLES	FL		06/30/2023		981		(30)			(30)		951	951			
100099694	SCOTTSDALE	AZ		04/06/2023		1,490		(90)			(90)		1,400	1,400			
100163023	FRISCO	TX		08/13/2024		978		(55)			(55)		923	923			
100108150	PHOENIX	AZ		05/24/2023		713		(41)			(41)		672	672			
100158518	HALLANDALE BEACH	FL		07/10/2024		869		(51)			(51)		818	818			
100151027	MESA	AZ		05/08/2024		1,580		(41)			(41)		1,538	1,538			
100141042	ODESSA	FL		02/20/2024		635		(35)			(35)		600	600			
100132558	CASA GRANDE	AZ		11/03/2023		696		(35)			(35)		660	660			
100154189	SAHUARITA	AZ		07/11/2024		660		(92)			(92)		568	568			
100162662	WASHINGTON	UT		08/12/2024		1,105		92			92		1,197	1,197			
100179652	JACKSON TOWNSHIP	NJ		11/21/2024		821		(80)			(80)		741	741			
100174359	BRADENTON	FL		10/31/2024		1,189		104			104		1,293	1,293			
100166974	BRYAN	TX		09/13/2024		986		(53)			(53)		933	933			
100116818	IRVINE	CA		07/20/2023		560		872			872		1,432	1,432			
100144155	LEESBURG	VA		03/07/2024		669		(34)			(34)		635	635			
100055868	ASBURY PARK	NJ		03/26/2021		2,448		(176)			(176)		2,271	2,271			
100148717	WOODBRIDGE	VA		04/17/2024		4,750		(203)			(203)		4,547	4,547			
100143066	MIAMI	FL		02/14/2024		2,063		(120)			(120)		1,944	1,944			
100166955	PHOENIX	AZ		09/13/2024		941		(72)			(72)		869	869			
100171339	APPLE VALLEY	CA		10/16/2024		734		(121)			(121)		613	613			
100166428	SALIDA	CA		10/31/2024		38,962		(1,747)			(1,747)		37,215	37,215			
100148327	DECATUR	GA		04/12/2024		982		(54)			(54)		928	928			
100140914	NORTH MYRTLE BEACH	SC		02/26/2024		852		(29)			(29)		823	823			
100150174	PORT CHARLOTTE	FL		04/30/2024		894		(78)			(78)		815	815			
100174248	AVON	NC		10/31/2024		1,094		(58)			(58)		1,036	1,036			
100169821	CUMMING	GA		09/30/2024		992		(73)			(73)		919	919			
100152432	PUYALLUP	WA		05/17/2024		992		(5)			(5)		987	987			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080838	LOS ANGELES	CA		04/01/2022		40		(12)			(12)		28	28			
100148581	CAPE CANAVERAL	FL		04/12/2024		913		(29)			(29)		884	884			
100077989	SMYRNA	GA		01/13/2022		1,578		(183)			(183)		1,394	1,394			
100102611	JACKSON TOWNSHIP	NJ		06/22/2023		1,091		(28)			(28)		1,063	1,063			
100127658	WEST PALM BEACH	FL		09/08/2023		757		(33)			(33)		724	724			
100153382	SANFORD	FL		05/29/2024		469		(42)			(42)		427	427			
100146612	LOS ANGELES	CA		03/20/2024		908		(29)			(29)		879	879			
100080845	LOS ANGELES	CA		03/10/2022		1,904		(83)			(83)		1,821	1,821			
100142463	HOWELL	NJ		03/08/2024		1,335		(100)			(100)		1,235	1,235			
100109353	WEST PALM BEACH	FL		06/12/2023		1,009		(83)			(83)		927	927			
100136875	LAS VEGAS	NV		11/27/2023		1,089		129			129		1,219	1,219			
100142545	SAVANNAH	GA		02/08/2024		1,015		(38)			(38)		978	978			
100180585	BLUFF DALE	TX		11/26/2024		999		(51)			(51)		949	949			
100151941	CONROE	TX		06/14/2024		912		(97)			(97)		815	815			
100111089	MARIETTA	GA		06/29/2023		4,099		180			180		4,279	4,279			
100173700	DEERFIELD BEACH	FL		10/30/2024		928		(92)			(92)		836	836			
100156420	ROSELLE	NJ		06/24/2024		902		(48)			(48)		854	854			
100115705	HOWELL	NJ		07/20/2023		1,072		(51)			(51)		1,021	1,021			
100031668	HOLLISTER	CA		03/29/2019		1,928		(65)			(65)		1,863	1,863			
100100880	ROCKVILLE	MD		04/28/2023		874		214			214		1,087	1,087			
100164288	ANNA	TX		08/21/2024		941		(61)			(61)		880	880			
100149091	MIDDLETOWN	CA		04/19/2024		761		(169)			(169)		592	592			
100148312	PFLUGERVILLE	TX		04/12/2024		1,086		(69)			(69)		1,017	1,017			
100091125	AGUILA	AZ		01/31/2023		22,197		(737)			(737)		21,460	21,460			
100078686	DIAMOND BAR	CA		02/02/2022		2,039		62			62		2,100	2,100			
100168491	DEER PARK	WA		09/25/2024		972		(75)			(75)		897	897			
100171682	APEX	NC		10/16/2024		32,722		(785)			(785)		31,937	31,937			
100126431	PATERSON	NJ		08/30/2023		890		(32)			(32)		858	858			
100024017	FREDERICKSBURG	VA		09/10/2018		2,156		(42)			(42)		2,114	2,114			
100132504	KYLE	TX		11/03/2023		793		4			4		797	797			
100129874	SAVANNAH	GA		09/27/2023		(887)		1,344			1,344		457	457			
100155924	HAUULA	HI		06/17/2024		1,002		(81)			(81)		921	921			
100147723	SANTA CLARITA	CA		04/05/2024		960		(54)			(54)		907	907			
100160837	PORT SAINT LUCIE	FL		07/24/2024		921		(86)			(86)		835	835			
100014006	LOS ANGELES	CA		05/25/2017		1,540		147			147		1,687	1,687			
100142847	MIAMI	FL		02/09/2024		657		(54)			(54)		603	603			
100140780	HAINES CITY	FL		01/22/2024		493		(81)			(81)		413	413			
100145837	PHILADELPHIA	PA		03/15/2024		804		(72)			(72)		732	732			
100102490	FALL RIVER	MA		06/07/2023		1,097		(86)			(86)		1,011	1,011			
100169655	BAKERSFIELD	CA		09/30/2024		997		(73)			(73)		924	924			
100060319	MARYSVILLE	WA		06/25/2021		2,150		(77)			(77)		2,073	2,073			
100154922	APEX	NC		07/19/2024		935		(16)			(16)		919	919			
100081042	ORANGE BEACH	AL		03/18/2022		2,035		116			116		2,151	2,151			
100136971	SAN DIEGO	CA		11/28/2023		882		(23)			(23)		858	858			
100137152	CORAL SPRINGS	FL		11/28/2023		3,312		(131)			(131)		3,181	3,181			
100172405	PALM COAST	FL		10/23/2024		884		(19)			(19)		865	865			
100163944	OAK HILLS	CA		10/04/2024		1,647		(84)			(84)		1,563	1,563			
100152530	CHULA VISTA	CA		05/17/2024		1,076		124			124		1,200	1,200			
100115785	SHELTON	CT		07/20/2023		1,176		(19)			(19)		1,157	1,157			
4010053836	TROY	NY		06/20/2023		940		(61)			(61)		879	879			
100172233	HEBER CITY	UT		10/21/2024		1,025		(54)			(54)		971	971			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146965	SPARKS	NV		03/26/2024		13,705		(190)			(190)		13,515	13,515			
100164210	CERES	CA		08/21/2024		804		(13)			(13)		791	791			
100128326	CHANDLER	AZ		09/14/2023		804		(82)			(82)		721	721			
100151305	ASHEVILLE	NC		05/10/2024		36,276		158			158		36,434	36,434			
100156773	LA CROSSE	WI		06/26/2024		412		13			13		425	425			
100170218	PORT SAINT LUCIE	FL		10/08/2024		19,663		(656)			(656)		19,007	19,007			
100141580	SAN MARCOS	TX		01/30/2024		769		(91)			(91)		679	679			
100110269	POOLER	GA		06/30/2023		1,085		(24)			(24)		1,062	1,062			
100109193	SAN RAFAEL	CA		07/21/2023		5,327		107			107		5,434	5,434			
100171752	CARMICHAEL	CA		10/17/2024		991		(155)			(155)		836	836			
100086126	VALLEJO	CA		10/07/2022		1,204		(36)			(36)		1,168	1,168			
100144287	STONY POINT	NY		03/07/2024		721		(62)			(62)		659	659			
100186532	DEERWOOD	MN		12/30/2024		887		(50)			(50)		837	837			
100144426	SEASIDE HEIGHTS	NJ		03/07/2024		1,021		(36)			(36)		984	984			
100185974	NORTH FORT MYERS	FL		12/26/2024		658		(89)			(89)		569	569			
100129584	CUTLER BAY	FL		09/29/2023		4,569		(96)			(96)		4,473	4,473			
100140103	FREDERICK	MD		01/09/2024		1,112		19			19		1,131	1,131			
100144324	GARDEN GROVE	CA		03/07/2024		787		(82)			(82)		705	705			
100108081	APPLE VALLEY	CA		05/24/2023		291		(8)			(8)		283	283			
100083589	ENGLEWOOD	CO		07/25/2022		1,182		(61)			(61)		1,121	1,121			
100167794	MONROE	GA		09/19/2024		1,239		(82)			(82)		1,157	1,157			
100163374	LINCOLN	RI		09/27/2024		825		(108)			(108)		718	718			
100108973	PASSAIC	NJ		05/31/2023		7,540		(540)			(540)		7,000	7,000			
100129400	FORT WORTH	TX		09/26/2023		934		(6)			(6)		928	928			
100065696	LODI	CA		07/28/2021		2,061		(77)			(77)		1,983	1,983			
100171593	OREM	UT		10/16/2024		1,020		(88)			(88)		932	932			
100030744	TOWNSHIP OF MAPLEWOOD	NJ		04/09/2019		1,002		313			313		1,315	1,315			
100162946	ASHEVILLE	NC		08/12/2024		4,477		(139)			(139)		4,338	4,338			
100140207	DENISON	TX		01/11/2024		738		(136)			(136)		602	602			
100171749	MANKATO	MN		10/17/2024		903		(48)			(48)		855	855			
100110505	MODESTO	CA		06/30/2023		974		(44)			(44)		930	930			
100068215	ROCKLIN	CA		08/25/2021		2,205		(76)			(76)		2,129	2,129			
100110179	SAN DIEGO	CA		06/30/2023		99,400		1,921			1,921		101,321	101,321			
100171529	MYRTLE BEACH	SC		10/16/2024		2,036		(141)			(141)		1,896	1,896			
100158729	PALM DESERT	CA		07/10/2024		1,015		15			15		1,031	1,031			
100144232	APEX	NC		03/07/2024		905		(51)			(51)		855	855			
100077969	CHARLOTTE	NC		01/06/2022		3,115		(468)			(468)		2,647	2,647			
100129602	LEES SUMMIT	MO		09/29/2023		1,211		172			172		1,383	1,383			
100158858	NAPLES	FL		07/12/2024		1,142		196			196		1,338	1,338			
100137898	HILTON HEAD ISLAND	SC		12/08/2023		638		(71)			(71)		567	567			
100079897	MARICOPA	AZ		04/25/2022		893		(181)			(181)		712	712			
100141937	SACRAMENTO	CA		02/29/2024		3,991		(91)			(91)		3,899	3,899			
100180440	LOWELL	AR		11/25/2024		1,037		(11)			(11)		1,026	1,026			
100150879	COLLIERVILLE	TN		05/08/2024		959		(85)			(85)		873	873			
100119309	LANCASTER	CA		07/31/2023		969		(42)			(42)		927	927			
100168630	BRADENTON	FL		09/25/2024		864		(110)			(110)		754	754			
100180146	SUMMERVILLE	SC		11/25/2024		900		(31)			(31)		869	869			
100099873	SOUTH LAKE TAHOE	CA		03/28/2023		2,988		(100)			(100)		2,888	2,888			
100043873	ROSEMEAD	CA		08/19/2020		1,217		36			36		1,253	1,253			
100142479	BRIGHTON	CO		03/08/2024		711		(96)			(96)		615	615			
100137204	SAN ANTONIO	TX		11/28/2023		837		(97)			(97)		741	741			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090047	LAKE WORTH	FL		01/13/2023		767		(30)			(30)		737	737			
100171947	LANCASTER	CA		10/17/2024		1,351		(47)			(47)		1,304	1,304			
100115333	MINNEOLA	FL		07/17/2023		918		(66)			(66)		853	853			
100146847	KINGSTON	MA		03/21/2024		200		25			25		224	224			
100135837	OLYMPIA	WA		11/10/2023		2,454		110			110		2,564	2,564			
100164487	WENDELL	NC		08/21/2024		616		(59)			(59)		557	557			
100089211	COEUR D ALENE	ID		11/18/2022		1,169		28			28		1,197	1,197			
100180286	YAKIMA	WA		11/25/2024		4,113		103			103		4,215	4,215			
100160199	OCEAN PINES	MD		07/18/2024		1,177		(60)			(60)		1,117	1,117			
100115977	CLEMSON	SC		07/20/2023		992		(71)			(71)		921	921			
100102508	CORAL GABLES	FL		06/07/2023		1,168		54			54		1,222	1,222			
100154928	SALINAS	CA		07/19/2024		849		(86)			(86)		763	763			
100152732	ROYAL PALM BEACH	FL		05/22/2024		950		21			21		971	971			
100181693	PFLUGERVILLE	TX		12/11/2024		967		(95)			(95)		872	872			
100087273	ARVADA	CO		10/25/2022		1,406		439			439		1,845	1,845			
100171382	LAKEWOOD	NJ		10/16/2024		1,097		(71)			(71)		1,026	1,026			
100017093	HAYWARD	CA		04/26/2018		3,160		(15)			(15)		3,145	3,145			
100014809	CARDIFF BY THE SEA	CA		11/06/2017		2,448		(110)			(110)		2,338	2,338			
100170382	TUCSON	AZ		10/08/2024		1,004		(66)			(66)		938	938			
100182211	MURRELLS INLET	SC		12/12/2024		932		(13)			(13)		919	919			
100099804	PASSAIC	NJ		02/28/2023		1,043		(46)			(46)		997	997			
100164967	RIVIERA BEACH	FL		08/28/2024		10,163		(168)			(168)		9,995	9,995			
100135667	OAKLAND	RI		11/09/2023		702		(83)			(83)		619	619			
100080171	BERTRAM	TX		02/25/2022		1,904		198			198		2,101	2,101			
100173291	NACOGDOCHES	TX		10/30/2024		856		(72)			(72)		785	785			
100143905	CROFTON	MD		03/06/2024		858		(99)			(99)		759	759			
100147785	HIALEAH GARDENS	FL		04/08/2024		1,216		(39)			(39)		1,176	1,176			
100169414	GREENVILLE	NC		09/30/2024		910		(65)			(65)		845	845			
100182118	PALM COAST	FL		12/12/2024		1,064		(11)			(11)		1,053	1,053			
100151385	HOUSTON	TX		05/10/2024		1,036		(24)			(24)		1,012	1,012			
100091361	ELIZABETH	NJ		02/22/2023		989		(27)			(27)		962	962			
100186794	LOS BANOS	CA		12/31/2024		1,001		(24)			(24)		977	977			
100152252	LAS VEGAS	NV		05/17/2024		932		(45)			(45)		887	887			
100135862	NEW BEDFORD	MA		11/13/2023		730		(51)			(51)		679	679			
100089038	OCOEE	FL		11/04/2022		6,583		141			141		6,724	6,724			
100163317	SAN FERNANDO	CA		08/13/2024		980		(68)			(68)		912	912			
100025727	BOGOTA	NJ		09/20/2018		734		672			672		1,406	1,406			
100179763	CHARLOTTE	NC		11/21/2024		908		(88)			(88)		820	820			
100158030	ALAMO	TX		07/09/2024		1,048		34			34		1,082	1,082			
100091144	DAVENPORT	FL		01/31/2023		438		85			85		523	523			
100119445	WESTMINSTER	CO		07/31/2023		1,058		(8)			(8)		1,050	1,050			
100166101	BURTONSVILLE	MD		09/09/2024		908		(62)			(62)		846	846			
100161128	WAYNE	NJ		07/24/2024		1,115		(20)			(20)		1,095	1,095			
100167983	BELTSVILLE	MD		09/20/2024		965		(80)			(80)		885	885			
100107821	INDIO	CA		05/19/2023		737		(32)			(32)		705	705			
100120678	TAMPA	FL		08/24/2023		859		(48)			(48)		811	811			
100173129	BLOOMINGBURG	NY		10/30/2024		1,358		(1)			(1)		1,357	1,357			
100181539	KATY	TX		12/06/2024		511		(96)			(96)		414	414			
100045113	KISSIMMEE	FL		11/19/2020		2,295		(250)			(250)		2,044	2,044			
100149757	SCRANTON	PA		04/26/2024		74		676			676		749	749			
100060123	SAN DIEGO	CA		06/25/2021		2,158		(166)			(166)		1,992	1,992			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076639	OLYMPIA	WA		12/16/2021		1,890		(255)			(255)		1,635	1,635			
100164904	FALLSBURG	NY		08/28/2024		942		(70)			(70)		872	872			
100164907	FALLSBURG	NY		08/28/2024		942		(70)			(70)		872	872			
100162862	GREENACRES	FL		08/12/2024		636		(23)			(23)		613	613			
100181621	MIDDLETOWN	CT		12/09/2024		1,364		(16)			(16)		1,348	1,348			
100159276	JOHNS CREEK	GA		07/15/2024		1,029		(44)			(44)		984	984			
100185396	AUSTIN	TX		12/20/2024		952		(2)			(2)		949	949			
100151888	LOS ANGELES	CA		05/10/2024		992		(14)			(14)		978	978			
100173140	SMITHFIELD	VA		10/30/2024		896		(80)			(80)		816	816			
100139105	PALMDALE	CA		12/28/2023		502		(75)			(75)		427	427			
100140206	RIVERVIEW	FL		01/11/2024		648		(73)			(73)		575	575			
100173404	WEDDINGTON	NC		10/29/2024		1,053		(119)			(119)		934	934			
100138450	TUCSON	AZ		12/19/2023		1,152		(35)			(35)		1,116	1,116			
100080185	SACRAMENTO	CA		02/25/2022		3,125		38			38		3,163	3,163			
100175169	LAS VEGAS	NV		11/05/2024		1,014		(73)			(73)		941	941			
100114707	WEST PALM BEACH	FL		06/29/2023		975		18			18		993	993			
100117112	FLUSHING	NY		07/20/2023		1,322		860			860		2,181	2,181			
100134645	GARDENA AREA CITY OF LOS ANGE	CA		10/30/2023		872		(25)			(25)		847	847			
100168098	WATSONVILLE	CA		09/20/2024		1,025		(20)			(20)		1,005	1,005			
100171832	GAINESVILLE	VA		10/17/2024		4,202		(140)			(140)		4,062	4,062			
100182668	TUCSON	AZ		12/12/2024		957		(16)			(16)		941	941			
100090983	HEMET	CA		01/31/2023		803		(133)			(133)		670	670			
100136578	LITHIA SPRINGS	GA		11/22/2023		665		(17)			(17)		648	648			
100152376	TRINIDAD	TX		05/17/2024		1,034		(11)			(11)		1,023	1,023			
100147090	LAS VEGAS	NV		03/28/2024		1,005		(16)			(16)		989	989			
100148497	SAINT AUGUSTINE	FL		04/12/2024		1,370		(61)			(61)		1,309	1,309			
100067648	FREMONT	CA		09/23/2021		2,241		(25)			(25)		2,216	2,216			
100157972	RANCHO MIRAGE	CA		07/09/2024		1,026		82			82		1,108	1,108			
100130248	HUMBLE	TX		09/28/2023		1,000		(84)			(84)		916	916			
100135427	WILSONVILLE	OR		11/13/2023		889		(24)			(24)		865	865			
100168772	RIDGEFIELD	WA		09/26/2024		1,046		(88)			(88)		958	958			
100080018	WELLINGTON	FL		04/25/2022		1,240		112			112		1,352	1,352			
4010045915	TRENTON	NJ		03/22/2023		942		(93)			(93)		849	849			
100110237	LAS VEGAS	NV		06/30/2023		1,139		(7)			(7)		1,132	1,132			
100116486	PALMDALE	CA		07/20/2023		1,263		119			119		1,383	1,383			
100153262	COCONUT CREEK	FL		05/30/2024		939		(66)			(66)		873	873			
100100888	NORWALK	CT		04/28/2023		2,285		157			157		2,443	2,443			
100168663	GLENDALE	AZ		09/25/2024		925		(84)			(84)		841	841			
100153369	DAUPHIN ISLAND	AL		05/30/2024		974		(14)			(14)		960	960			
100156490	ROTONDA WEST	FL		06/24/2024		991		(12)			(12)		979	979			
100144110	BLUFFTON	SC		03/07/2024		983		(47)			(47)		937	937			
100171751	PHOENIXVILLE	PA		10/17/2024		26,982		(550)			(550)		26,432	26,432			
100129418	SAVANNAH	GA		09/29/2023		944		(33)			(33)		911	911			
100162584	ST PETERSBURG	FL		08/12/2024		705		(33)			(33)		672	672			
100060150	PUNTA GORDA	FL		06/25/2021		2,145		(149)			(149)		1,995	1,995			
100163937	LEWISVILLE	TX		10/04/2024		2,099		(142)			(142)		1,956	1,956			
100119840	LINCOLNSHIRE	IL		08/08/2023		903		(42)			(42)		861	861			
100088279	IRVINGTON	NJ		10/17/2022		984		(43)			(43)		942	942			
100048518	LAKEWOOD	CA		11/20/2020		1,935		(384)			(384)		1,551	1,551			
100141267	CHAMPIONS GATE	FL		01/30/2024		765		(4)			(4)		761	761			
100067650	NEWARK	CA		09/23/2021		2,243		(25)			(25)		2,218	2,218			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174192	PARKS	AZ		10/31/2024		913		(51)			(51)		862	862			
100185340	LAS VEGAS	NV		12/20/2024		1,000		31			31		1,030	1,030			
100186688	BUFORD	GA		12/31/2024		233		656			656		889	889			
323070800	PORTLAND	OR		08/16/2023		432,505							432,505	432,505			
100120769	PHOENIX	AZ		08/25/2023		991		(64)			(64)		927	927			
100151463	SAN DIEGO	CA		05/10/2024		44,558		(873)			(873)		43,685	43,685			
100120625	LOS ANGELES	CA		08/18/2023		644		(50)			(50)		594	594			
100160232	ORLANDO	FL		07/18/2024		829		(74)			(74)		755	755			
100075988	HENDERSON	NV		01/07/2022		1,868		(153)			(153)		1,715	1,715			
100150573	KEANSBURG	NJ		05/03/2024		1,350		(20)			(20)		1,330	1,330			
100116362	REDWOOD CITY	CA		07/20/2023		1,054		2,101			2,101		3,155	3,155			
100160937	ROSEVILLE	CA		07/24/2024		6,079		(222)			(222)		5,857	5,857			
100148283	PORT ANGELES	WA		04/12/2024		2,696		(78)			(78)		2,618	2,618			
100067437	TEMPE	AZ		09/23/2021		2,957		(146)			(146)		2,811	2,811			
100054522	LOS ANGELES	CA		03/23/2021		2,987		(114)			(114)		2,873	2,873			
100175741	PALOS VERDES ESTATES	CA		11/12/2024		1,367		(87)			(87)		1,280	1,280			
100071524	LAKEVILLE	MN		10/14/2021		1,466		(112)			(112)		1,354	1,354			
100158985	ROLESVILLE	NC		08/15/2024		1,322		(88)			(88)		1,234	1,234			
100164416	AURORA	CO		08/21/2024		1,202		173			173		1,376	1,376			
100000622	JACKSONVILLE	FL		09/27/2016		1,227		930			930		2,158	2,158			
100150493	COMMERCE CITY	CO		05/03/2024		1,208		278			278		1,486	1,486			
100118660	CLARKDALE	AZ		07/25/2023		876		(87)			(87)		790	790			
100100821	UPPER MARLBORO	MD		04/28/2023		4,804		303			303		5,107	5,107			
100176045	COLUMBIA	MO		12/20/2024		1,307		(111)			(111)		1,196	1,196			
100055729	BROOKLYN	NY		03/23/2021		3,782		(402)			(402)		3,380	3,380			
100173219	OCEAN CITY	MD		10/30/2024		878		(49)			(49)		830	830			
100054538	CREAM RIDGE	NJ		03/23/2021		1,540		(145)			(145)		1,394	1,394			
100087990	WESTON	FL		10/25/2022		615		(9)			(9)		606	606			
100116974	FAIR LAWN	NJ		07/20/2023		1,277		495			495		1,772	1,772			
100170437	FRAMINGHAM	MA		10/09/2024		1,031		(114)			(114)		917	917			
100108441	NEWARK	NJ		05/25/2023		972		(9)			(9)		963	963			
100135108	SALEM	OR		11/01/2023		844		44			44		888	888			
100117084	WANTAGH	NY		07/20/2023		(1,134)		3,026			3,026		1,892	1,892			
100164167	LANHAM	MD		08/21/2024		861		(101)			(101)		759	759			
100162506	ANGEL FIRE	NM		08/12/2024		1,025		(67)			(67)		958	958			
100132480	VERO BEACH	FL		11/03/2023		(970)		1,870			1,870		900	900			
100055412	BRONX	NY		03/23/2021		2,123		(623)			(623)		1,500	1,500			
100099998	TUCSON	AZ		03/28/2023		538		(74)			(74)		464	464			
100092056	BRENTWOOD	NY		02/09/2023		911		(61)			(61)		850	850			
100154198	MIAMI	FL		07/11/2024		933		(81)			(81)		852	852			
100143413	PAYSON	AZ		02/16/2024		848		(52)			(52)		796	796			
100108083	CHICAGO	IL		05/24/2023		375		(32)			(32)		343	343			
100140065	BOISE	ID		01/09/2024		864		(66)			(66)		798	798			
100139123	MARIETTA	GA		12/28/2023		984		(64)			(64)		920	920			
100127516	RICHMOND	VA		09/08/2023		1,057		(34)			(34)		1,023	1,023			
100138985	OZONE PARK	NY		12/21/2023		768		1,315			1,315		2,083	2,083			
100164978	POUGHKEEPSIE	NY		08/28/2024		854		(98)			(98)		756	756			
4010081503	SALEM	NJ		09/27/2024		959		(55)			(55)		904	904			
100159347	JACKSON TOWNSHIP	NJ		07/15/2024		829		(68)			(68)		762	762			
100149306	WINTER SPRINGS	FL		04/24/2024		3,456		(162)			(162)		3,294	3,294			
100168657	OAKLAND PARK	FL		09/25/2024		820		(163)			(163)		657	657			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159698	PHOENIX	AZ		08/23/2024		389		(54)			(54)		335	335			
100164980	KISSIMMEE	FL		08/28/2024		723		(108)			(108)		615	615			
100020351	BAILEY	CO		07/27/2018		2,182		(82)			(82)		2,100	2,100			
100127715	SHELTON	CT		09/08/2023		3,963		(70)			(70)		3,893	3,893			
100100766	GAITHERSBURG	MD		04/28/2023		1,746		134			134		1,880	1,880			
100090035	OAKLAND	CA		01/13/2023		506		(50)			(50)		456	456			
100148496	DALLAS	TX		04/12/2024		936		(43)			(43)		893	893			
100155150	MIAMI	FL		07/19/2024		934		(91)			(91)		843	843			
100166015	WAXAHACHIE	TX		09/06/2024		822		(55)			(55)		767	767			
100153444	NORTH FORT MYERS	FL		05/30/2024		886		(21)			(21)		865	865			
100160060	WEST PALM BEACH	FL		07/17/2024		864		(80)			(80)		784	784			
100092001	NEWARK	NJ		02/09/2023		5,328		(4,368)			(4,368)		961	961			
100176589	SAN ANTONIO	TX		11/15/2024		980		(75)			(75)		905	905			
100129875	NEW WINDSOR	NY		09/27/2023		768		(30)			(30)		738	738			
100112762	LOS ANGELES AREA	CA		06/29/2023		1,550		2,014			2,014		3,564	3,564			
100142054	RICHMOND	TX		02/29/2024		855		(99)			(99)		756	756			
100109773	OAKHURST	CA		08/04/2023		934		(66)			(66)		868	868			
100133757	PITTSBORO	NC		10/23/2023		858		(40)			(40)		817	817			
100148002	ONTARIO	CA		04/10/2024		1,014		(132)			(132)		882	882			
100131908	SAN LUIS OBISPO	CA		10/13/2023		1,171		106			106		1,277	1,277			
100159475	WAIKOLOA	HI		07/15/2024		823		(60)			(60)		763	763			
100151077	BAYSE	VA		05/08/2024		934		(56)			(56)		877	877			
100081121	CONWAY	AR		03/18/2022		2,513		168			168		2,681	2,681			
100165360	BRIDGEPORT	CT		08/29/2024		606		(46)			(46)		560	560			
100168167	AURORA	CO		09/20/2024		986		(39)			(39)		946	946			
100103744	NEW CARROLLTON	MD		05/08/2023		733		3			3		736	736			
100142555	NEW BRAUNFELS	TX		02/08/2024		1,006		(37)			(37)		970	970			
100151036	WINTER GARDEN	FL		05/08/2024		924		(43)			(43)		882	882			
100159416	ERIE	CO		07/15/2024		1,441		150			150		1,591	1,591			
100078009	ELIZABETH	NJ		01/12/2022		7,198		(181)			(181)		7,017	7,017			
100136072	BAKERSFIELD	CA		11/16/2023		883		19			19		902	902			
100174022	BROOKLYN	NY		10/31/2024		961		(102)			(102)		859	859			
100149992	OSWEGO	IL		06/07/2024		874		(70)			(70)		805	805			
100152483	MIAMI	FL		05/16/2024		855		(126)			(126)		730	730			
100156647	LAKE PLACID	FL		06/24/2024		1,454		(91)			(91)		1,363	1,363			
100179669	RICHLAND	WA		11/21/2024		1,258		(52)			(52)		1,206	1,206			
100171696	RIVERBANK	CA		10/16/2024		934		(102)			(102)		832	832			
100181958	KISSIMMEE	FL		12/12/2024		991		81			81		1,072	1,072			
100159565	PHOENIXVILLE	PA		07/15/2024		863		(98)			(98)		764	764			
100180170	CENTER MORICHES	NY		11/25/2024		1,967		(60)			(60)		1,908	1,308		(599)	(599)
100135372	OAK POINT	TX		11/13/2023		922		(16)			(16)		907	907			
100144327	MANOR	TX		03/07/2024		910		(76)			(76)		835	835			
100163930	ELGIN	IL		10/04/2024		648		(77)			(77)		571	571			
100081547	SAN MATEO	CA		03/18/2022		1,970		65			65		2,035	2,035			
100148615	DOWNINGTOWN	PA		04/12/2024		1,216		157			157		1,372	1,372			
100090841	BOUND BROOK	NJ		01/06/2023		903		(34)			(34)		869	869			
100089961	OAKLAND	CA		01/26/2023		925		(236)			(236)		689	689			
100134285	BEAVERCREEK	OH		10/27/2023		595		(9)			(9)		586	586			
100053530	CHESAPEAKE	VA		03/23/2021		5,753		(1,949)			(1,949)		3,804	3,804			
100150887	PACIFIC BEACH	WA		05/08/2024		910		(53)			(53)		857	857			
100171915	RALEIGH	NC		10/17/2024		1,063		(53)			(53)		1,011	1,011			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049758	MASSAPEQUA	NY		11/20/2020		2,730		(423)			(423)		2,306	2,306			
100079161	LEANDER	TX		02/24/2022		2,887		85			85		2,971	2,971			
100049878	FILLMORE	CA		11/20/2020		1,688		(272)			(272)		1,416	1,416			
100164329	COMMERCE CITY	CO		08/21/2024		922		(58)			(58)		864	864			
100165897	ALAMO	TX		08/30/2024		891		(22)			(22)		869	869			
100138738	CAPE CORAL	FL		02/02/2024		876		(7)			(7)		869	869			
100091566	LITTLEROCK	CA		03/07/2023		126		41			41		167	167			
100141975	ANCHORAGE	AK		02/29/2024		804		(106)			(106)		698	698			
100136996	STUART	FL		11/28/2023		1,218		(26)			(26)		1,191	1,191			
100151037	EVERETT	WA		05/08/2024		2,357		318			318		2,674	2,674			
100141498	MIRAMAR	FL		01/30/2024		310		(96)			(96)		214	214			
100156417	SACRAMENTO	CA		06/24/2024		943		(26)			(26)		917	917			
100090346	LAKE WORTH	FL		12/22/2022		812		(24)			(24)		788	788			
100161559	PALM COAST	FL		07/30/2024		967		(30)			(30)		937	937			
100128174	JOSHUA TREE	CA		09/18/2023		1,039		36			36		1,075	1,075			
100144409	NEWTON	NC		03/07/2024		847		(55)			(55)		793	793			
18639	HOUSTON	TX		03/01/2007		40,966		(53)			(53)		40,912	40,912			
100110615	CEDAR PARK	TX		06/30/2023		1,116		16			16		1,132	1,132			
100150985	SCOTTSDALE	AZ		05/08/2024		930		(83)			(83)		847	847			
100156551	FRIPP ISLAND	SC		06/24/2024		981		(31)			(31)		951	951			
100143187	PUYALLUP	WA		02/16/2024		990		(34)			(34)		956	956			
100054868	ANTIOCH	CA		03/23/2021		802		89			89		891	891			
100160004	TARPON SPRINGS	FL		08/16/2024		948		(104)			(104)		844	844			
100180501	LAS VEGAS	NV		11/26/2024		6,441		59			59		6,500	6,500			
100067438	PHOENIX	AZ		09/23/2021		2,615		(137)			(137)		2,478	2,478			
100182423	HYATTSVILLE	MD		12/12/2024		1,079		(19)			(19)		1,059	1,059			
100031846	MONTEBELLO	CA		03/29/2019		1,985		(8)			(8)		1,977	1,977			
100157956	ANCHORAGE	AK		07/09/2024		884		(34)			(34)		850	850			
100151469	PARKER	CO		05/10/2024		1,208		271			271		1,479	1,479			
100149786	OAKLAND	CA		04/26/2024		785		(18)			(18)		767	767			
100026988	LOS ANGELES	CA		09/26/2018		1,086		178			178		1,263	1,263			
100116257	MIAMI	FL		07/20/2023		1,144		729			729		1,872	1,872			
100166141	SAN TAN VALLEY	AZ		09/09/2024		1,393		(59)			(59)		1,334	1,334			
100154853	EASTVALE	CA		07/19/2024		1,009		(72)			(72)		937	937			
100102760	ALVIN	TX		06/22/2023		998		(92)			(92)		906	906			
100162536	BURNEY	CA		08/12/2024		901		(46)			(46)		855	855			
100101901	HOLLYWOOD	FL		04/06/2023		833		(64)			(64)		769	769			
100163038	CEDAR PARK	TX		08/13/2024		969		(63)			(63)		906	906			
100140290	CICERO	IL		01/18/2024		848		(56)			(56)		793	793			
100156722	AURORA	CO		06/26/2024		832		(47)			(47)		785	785			
100176722	GILBERT	AZ		11/15/2024		3,075		(88)			(88)		2,988	2,988			
100160088	GILBERT	AZ		07/17/2024		943		(51)			(51)		892	892			
100149529	COEUR D ALENE	ID		04/26/2024		985		(32)			(32)		953	953			
100160215	OCALA	FL		07/18/2024		886		(38)			(38)		848	848			
100119664	WEEKI WACHEE	FL		08/08/2023		1,017		(30)			(30)		987	987			
100135944	BAKERSFIELD	CA		11/15/2023		2,450		12			12		2,462	2,462			
100110515	RANCHO MISSION VIEJO	CA		06/30/2023		1,418		238			238		1,655	1,655			
100043019	OAK GROVE	MN		05/28/2020		7,553		357			357		7,910	7,910			
100137816	RICHMOND	TX		12/08/2023		749		(4)			(4)		745	745			
100148229	LAS VEGAS	NV		04/12/2024		1,375		(83)			(83)		1,292	1,292			
100171398	MILLSBORO	DE		10/16/2024		19,930		(474)			(474)		19,456	19,456			

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100110742	NORTH MYRTLE BEACH	SC		08/11/2023		1,319		(120)			(120)		1,199	1,199			
100179991	PITTSBURGH	PA		11/25/2024		1,269		26			26		1,295	1,295			
100139267	ONTARIO	CA		12/28/2023		845		(34)			(34)		811	811			
100146703	MORENO VALLEY	CA		03/20/2024		846		(98)			(98)		748	748			
100043864	LOS ANGELES	CA		08/19/2020		1,382		240			240		1,622	1,622			
100186704	SUGAR HILL	GA		12/31/2024		819		(116)			(116)		703	703			
100185497	MIAMI	FL		12/20/2024		733		(77)			(77)		656	656			
100182567	SUWANEE	GA		12/12/2024		1,371		111			111		1,481	1,481			
100031491	OAKLAND	CA		03/29/2019		5,924		277			277		6,202	6,202			
100148021	SANTA MARIA	CA		04/10/2024		1,418		(5)			(5)		1,413	1,413			
100171620	BUCKEYE	AZ		10/16/2024		1,213		172			172		1,385	1,385			
100081526	RANCHO CALIFORNIA	CA		03/18/2022		2,008		127			127		2,136	2,136			
100055112	KENMORE	WA		03/23/2021		1,431		(206)			(206)		1,225	1,225			
100136514	FRESNO	CA		11/20/2023		913		95			95		1,009	1,009			
100144172	WYLIE	TX		03/07/2024		1,096		(3)			(3)		1,094	1,094			
100154743	MIDDLETOWN	CT		07/19/2024		699		(116)			(116)		583	583			
100136885	LINCOLN	CA		11/27/2023		925		(5)			(5)		920	920			
100140598	MEXICO BEACH	FL		01/19/2024		82,414		(1,841)			(1,841)		80,573	80,573			
100131982	CAPE CORAL	FL		10/13/2023		48,223		(366)			(366)		47,857	47,857			
100170313	LITTLETON	CO		10/08/2024		940		(99)			(99)		841	841			
100126276	MANCHESTER	NH		08/30/2023		659		(65)			(65)		594	594			
100135244	PINEHURST	NC		11/08/2023		1,112		45			45		1,157	1,157			
100172998	LA PORTE	TX		10/25/2024		968		(63)			(63)		904	904			
100031882	LOS ANGELES	CA		03/29/2019		1,539		43			43		1,581	1,581			
100154897	COLTON	CA		07/19/2024		2,545		(154)			(154)		2,391	2,391			
100140733	PEARLAND	TX		01/22/2024		26,948		(487)			(487)		26,461	26,461			
100127561	ANTIOCH	CA		09/08/2023		958		(19)			(19)		938	938			
100135943	PHOENIX	AZ		11/15/2023		825		(162)			(162)		662	662			
100161556	GLENDALE	AZ		07/30/2024		954		(46)			(46)		908	908			
100161825	NEWTON	NJ		07/31/2024		874		(53)			(53)		821	821			
100138123	MIDDLETOWN	DE		12/14/2023		340		522			522		862	862			
100134743	ORLANDO	FL		10/30/2023		757		(59)			(59)		698	698			
100065083	YUCAIPA	CA		07/14/2021		2,498		(151)			(151)		2,347	2,347			
100181685	ARNOLD	MD		12/11/2024		1,210		(104)			(104)		1,106	1,106			
100170255	BIG BEAR CITY	CA		10/08/2024		880		(48)			(48)		831	831			
100012348	SANTA CLARITA	CA		04/28/2017		1,407		229			229		1,635	1,635			
100141685	PORTLAND	OR		01/30/2024		1,027		(38)			(38)		989	989			
100065200	OAKLAND	CA		07/14/2021		2,717		(103)			(103)		2,614	2,614			
100179575	BOISE	ID		11/21/2024		985		(60)			(60)		925	925			
100129581	FLOWER MOUND	TX		09/29/2023		2,582		119			119		2,701	2,701			
100161016	VISALIA	CA		07/24/2024		14,450		(463)			(463)		13,987	13,987			
100138666	LEANDER	TX		02/02/2024		1,805		(148)			(148)		1,657	1,657			
100173925	WOODSTOCK	GA		10/31/2024		1,035		(137)			(137)		898	898			
100026736	LOS ANGELES	CA		09/26/2018		1,175		64			64		1,239	1,239			
100170356	EAGLE RIVER	WI		10/08/2024		1,004		(72)			(72)		932	932			
100185737	LAS VEGAS	NV		12/23/2024		885		(57)			(57)		827	827			
100169041	ELLSWORTH	MI		09/27/2024		811		(26)			(26)		785	785			
100174003	BREMERTON	WA		10/31/2024		846		(87)			(87)		759	759			
100153289	SAN SABA	TX		05/30/2024		613		(21)			(21)		592	592			
100179541	RENO	NV		11/21/2024		1,020		(10)			(10)		1,010	1,010			
100081546	COROLLA	NC		03/18/2022		8,468		87			87		8,555	8,555			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169571	PALM BAY	FL		09/30/2024		2,473		(157)			(157)		2,316	2,316			
100119874	SEATTLE	WA		08/10/2023		75,491		(2,371)			(2,371)		73,120	73,120			
100180327	SPRING CITY	PA		11/25/2024		1,089		50			50		1,139	1,139			
100088343	MANSFIELD	TX		01/06/2023		737		(118)			(118)		620	620			
100157796	GRAND JUNCTION	CO		08/01/2024		833		(87)			(87)		746	746			
100171769	SACRAMENTO	CA		10/17/2024		1,464		(104)			(104)		1,360	1,360			
100151011	SEVIERVILLE	TN		05/08/2024		953		(79)			(79)		874	874			
100144400	COROLLA	NC		03/07/2024		888		(78)			(78)		810	810			
100175267	FRESNO	CA		11/05/2024		968		(53)			(53)		915	915			
100117357	LOS ANGELES AREA	CA		07/20/2023		1,251		729			729		1,980	1,980			
100168500	FREDERICK	MD		09/25/2024		1,139		(18)			(18)		1,121	1,121			
100164375	APEX	NC		08/21/2024		825		(76)			(76)		750	750			
100074454	WILLIAMSTOWN	NJ		12/02/2021		1,654		(71)			(71)		1,582	1,582			
100158159	LITHIA	FL		07/09/2024		867		(4)			(4)		863	863			
100065346	SCOTTSDALE	AZ		07/28/2021		2,076		(134)			(134)		1,942	1,942			
100030708	WEST COVINA	CA		04/09/2019		1,121		354			354		1,475	1,475			
100147844	SARASOTA	FL		04/08/2024		1,440		(87)			(87)		1,353	1,353			
100143559	HAVERSTRAW	NY		02/21/2024		937		(39)			(39)		899	899			
100131668	PORT ARANSAS	TX		10/06/2023		1,052		36			36		1,089	1,089			
100119169	MYRTLE BEACH	SC		07/31/2023		926		4			4		930	930			
100076610	SAINT JOHNS	FL		12/16/2021		3,428		(167)			(167)		3,261	3,261			
100136348	HENDERSON	NV		11/20/2023		1,696		574			574		2,270	2,270			
100076097	SALT LAKE CITY	UT		01/07/2022		2,148		(18)			(18)		2,130	2,130			
100163092	STRATFORD	CT		08/13/2024		887		(44)			(44)		843	843			
100079928	MIAMI	FL		04/25/2022		1,246		41			41		1,287	1,287			
100120665	DUNCANVILLE	TX		08/24/2023		917		(57)			(57)		860	860			
100159606	VANCOUVER	WA		07/15/2024		828		13			13		841	841			
100140841	LAS VEGAS	NV		03/06/2024		913		(173)			(173)		740	740			
100175094	OXNARD	CA		11/05/2024		786		(25)			(25)		761	761			
100131671	JERSEY CITY	NJ		10/06/2023		926		(8)			(8)		918	918			
100148530	LOS ANGELES	CA		04/12/2024		1,152		27			27		1,179	1,179			
100119385	INDIO	CA		07/31/2023		1,036		(17)			(17)		1,019	1,019			
100160191	ROME CITY	IN		07/18/2024		781		(50)			(50)		731	731			
100144148	EAST PROVIDENCE	RI		03/07/2024		916		(49)			(49)		866	866			
100159903	MIAMI	FL		08/16/2024		958		(45)			(45)		913	913			
100100611	SALEM	OR		04/27/2023		841		(107)			(107)		734	734			
100055907	STUDIO CITY	CA		03/26/2021		2,910		(158)			(158)		2,753	2,753			
100186527	BROKEN BOW	OK		12/30/2024		876		(40)			(40)		836	836			
100156898	POCATELLO	ID		06/27/2024		(249)		1,005			1,005		755	755			
100143251	SACRAMENTO	CA		02/16/2024		956		(66)			(66)		889	889			
100167988	SAN JACINTO	CA		09/20/2024		927		(157)			(157)		770	770			
100079749	APPLE VALLEY	CA		04/25/2022		1,221		(121)			(121)		1,100	1,100			
100044772	BRIDGEPORT	CT		11/19/2020		805		(112)			(112)		693	693			
100128226	MORENO VALLEY	CA		09/14/2023		977		(29)			(29)		948	948			
100159202	ORLANDO	FL		07/15/2024		882		(44)			(44)		837	837			
100129891	NEW HAVEN	CT		09/27/2023		824		(35)			(35)		790	790			
100173154	MESA	AZ		10/30/2024		3,832		(111)			(111)		3,721	3,721			
100090334	NEWNAN	GA		12/22/2022		795		(57)			(57)		738	738			
100161057	NOKOMIS	FL		07/24/2024		965		(69)			(69)		896	896			
100148832	MELISSA	TX		04/17/2024		1,173		358			358		1,531	1,531			
100117390	LONG BEACH	CA		07/20/2023		1,273		1,035			1,035		2,308	2,308			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185947	SACRAMENTO	CA		12/26/2024		804		(59)			(59)		745	745			
100151405	LOS ANGELES	CA		05/10/2024		1,050		3			3		1,052	1,052			
100144602	PALM SPRINGS	CA		03/13/2024		1,195		(45)			(45)		1,150	1,150			
100130351	PORT SAINT LUCIE	FL		09/28/2023		1,196		(77)			(77)		1,120	1,120			
100088255	SARATOGA SPRINGS	NY		10/17/2022		5,839		(5,045)			(5,045)		794	794			
100179523	ROYERSFORD	PA		11/21/2024		1,028		(34)			(34)		994	994			
100173155	WEST VALLEY	UT		10/30/2024		1,137		(37)			(37)		1,100	1,100			
100146865	DERBY	CT		03/21/2024		641		(43)			(43)		598	598			
100117724	ROUND ROCK	TX		07/20/2023		1,019		119			119		1,139	1,139			
100134494	NORTH MIDDLETOWN	NJ		10/30/2023		861		(53)			(53)		808	808			
100011246	OAK PARK	IL		12/23/2016		1,927		277			277		2,204	2,204			
100128828	WEST PALM BEACH	FL		09/21/2023		1,058		(11)			(11)		1,047	1,047			
100159835	NORTH MIAMI	FL		08/16/2024		726		(58)			(58)		668	668			
100099624	SCOTTSDALE	AZ		04/06/2023		802		(24)			(24)		778	778			
100117094	ELMONT	NY		07/20/2023		1,136		715			715		1,850	1,850			
100055618	WAIPAHU	HI		03/23/2021		1,479		(252)			(252)		1,227	1,227			
100144227	ST GEORGE	UT		03/07/2024		86,810		(675)			(675)		86,135	86,135			
100149686	MESA	AZ		04/26/2024		1,035		(70)			(70)		965	965			
100091688	MCKINNEY	TX		03/24/2023		700		(167)			(167)		533	533			
100144396	MILLCREEK	UT		03/07/2024		1,599		(75)			(75)		1,523	1,523			
100155114	WILMINGTON	CA		07/19/2024		1,584		(76)			(76)		1,508	1,508			
100147000	POMPANO BEACH	FL		03/27/2024		1,705		(16)			(16)		1,688	1,688			
100138447	LAS VEGAS	NV		12/19/2023		525		(42)			(42)		484	484			
100158788	BERWYN	IL		07/10/2024		1,826		(106)			(106)		1,720	1,720			
100144181	PEORIA	AZ		03/07/2024		1,061		5			5		1,066	1,066			
100081300	RIVERSIDE	CA		03/18/2022		1,971		95			95		2,066	2,066			
100176823	SHARPSBURG	GA		11/15/2024		707		(90)			(90)		617	617			
100176964	EAST STROUDSBURG	PA		11/15/2024		998		(52)			(52)		946	946			
100181269	MIAMI	FL		12/06/2024		911		(101)			(101)		810	810			
100029198	GAITHERSBURG	MD		10/26/2018		1,423		59			59		1,482	1,482			
100099681	GLENDALE	AZ		04/06/2023		929		(45)			(45)		884	884			
100082223	CABO SAN LUCAS	MEX		04/14/2022		1,473							1,473	1,473			
100108502	CEDAR GLEN	CA		05/25/2023		1,002		22			22		1,024	1,024			
100140569	EAGAN	MN		01/19/2024		1,188		(105)			(105)		1,084	1,084			
100173244	PALM COAST	FL		10/30/2024		1,305		(103)			(103)		1,202	1,202			
100148601	TAMPA	FL		04/12/2024		924		(64)			(64)		861	861			
100142571	ASHEVILLE	NC		02/08/2024		7,292		(262)			(262)		7,030	7,030			
100162504	WOODRUFF	SC		08/12/2024		878		(30)			(30)		848	848			
100103216	BRENTWOOD	NY		04/21/2023		1,677		(64)			(64)		1,613	1,613			
100171313	MORENO VALLEY	CA		10/16/2024		959		(85)			(85)		874	874			
100162617	PHOENIX	AZ		08/12/2024		1,147		116			116		1,263	1,263			
100167103	KNOXVILLE	TN		09/13/2024		887		(108)			(108)		779	779			
100107790	LAS VEGAS	NV		05/19/2023		1,201		165			165		1,366	1,366			
100057239	VASHON	WA		05/19/2021		1,968		(163)			(163)		1,805	1,805			
100162755	HILLSDALE	MI		08/12/2024		906		(42)			(42)		864	864			
100030940	LOS ANGELES	CA		04/09/2019		722		67			67		789	789			
100091443	CHARLOTTE	NC		02/22/2023		986		(25)			(25)		961	961			
100076632	TORRANCE	CA		12/16/2021		1,927		(236)			(236)		1,691	1,691			
100081422	STATEN ISLAND	NY		03/18/2022		4,207		110			110		4,318	4,318			
100152233	MORGANTON	GA		05/17/2024		988		8			8		996	996			
100155176	SOUTHAMPTON	PA		07/19/2024		986		(102)			(102)		884	884			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055908	BAYONNE	NJ		03/26/2021		2,227		(138)			(138)		2,088	2,088			
100048348	SECAUCUS	NJ		11/20/2020		2,074		(155)			(155)		1,920	1,920			
100151422	HORSESHOE BAY	TX		05/10/2024		1,335		(79)			(79)		1,256	1,256			
100174909	HOUSTON	TX		10/31/2024		934		(96)			(96)		839	839			
100151606	MIDVALE	UT		05/10/2024		972		(24)			(24)		947	947			
100171676	SARATOGA SPRINGS	UT		10/16/2024		1,050		(60)			(60)		990	990			
100170207	APEX	NC		10/08/2024		1,101		(43)			(43)		1,058	1,058			
100087270	QUEEN CREEK	AZ		10/25/2022		1,803		340			340		2,143	2,143			
100161989	CHICAGO	IL		07/31/2024		823		19			19		841	841			
100149558	WINTER GARDEN	FL		04/26/2024		1,010		(67)			(67)		943	943			
100161005	WOODSTOCK	GA		07/24/2024		910		(79)			(79)		831	831			
100176891	PEMBROKE PINES	FL		11/15/2024		969		(77)			(77)		892	892			
100165441	BENTONVILLE	AR		08/29/2024		903		(71)			(71)		833	833			
100181661	NEWARK	NJ		12/11/2024		609		(129)			(129)		481	481			
100133602	AURORA	CO		10/23/2023		845		(22)			(22)		823	823			
100114825	PALMETTO	FL		07/10/2023		2,948		45			45		2,994	2,994			
100107787	LEWES	DE		05/19/2023		1,975		270			270		2,245	2,245			
100053654	GRAND JUNCTION	CO		03/23/2021		1,542		(257)			(257)		1,285	1,285			
100161536	FERNANDINA BEACH	FL		07/30/2024		805		(34)			(34)		772	772			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		2,046		(162)			(162)		1,884	1,884			
100156451	PHOENIX	AZ		06/24/2024		916		(41)			(41)		876	876			
100026766	HOPEWELL TOWNSHIP	NJ		09/26/2018		1,668		503			503		2,171	2,171			
100140459	CAPE CORAL	FL		01/18/2024		879		(70)			(70)		809	809			
100146950	HILLSBORO	OR		03/26/2024		1,397		18			18		1,415	1,415			
100151687	DECATUR	GA		05/10/2024		1,036		20			20		1,056	1,056			
100079227	APACHE JCT	AZ		02/14/2022		1,824		(158)			(158)		1,666	1,666			
100083944	COCONUT CREEK	FL		07/12/2022		803		2			2		805	805			
4010047947	MEMPHIS	TN		03/22/2023		898		(58)			(58)		840	840			
100136603	SCHWENKSVILLE	PA		11/22/2023		889		(76)			(76)		813	813			
100173483	LOCUST VALLEY	NY		10/29/2024		1,575		(68)			(68)		1,507	1,507			
100165280	FORT LAUDERDALE	FL		08/29/2024		865		(127)			(127)		739	739			
100171375	GLENDALE	AZ		10/16/2024		1,632		(98)			(98)		1,535	1,535			
100155885	CASSELBERRY	FL		06/17/2024		818		(15)			(15)		803	803			
100186714	WILMINGTON	NC		12/31/2024		949		(86)			(86)		863	863			
100168222	BORREGO SPRINGS	CA		09/20/2024		1,854		(17)			(17)		1,837	1,837			
100169170	APACHE JUNCTION	AZ		09/27/2024		1,662		83			83		1,745	1,745			
100080839	BONITA SPRINGS	FL		03/10/2022		1,372		(159)			(159)		1,213	1,213			
100147126	COLORADO SPRINGS	CO		05/08/2024		944		15			15		959	959			
100031630	WOODLAND HILLS	CA		03/29/2019		2,084		88			88		2,172	2,172			
100185168	ATLANTA	GA		12/20/2024		1,052		(51)			(51)		1,001	1,001			
100087352	HONEOYE	NY		10/25/2022		1,323		153			153		1,476	1,476			
100170381	TAYLORSVILLE	UT		10/08/2024		4,209		(157)			(157)		4,053	4,053			
100103261	WALLER	TX		04/27/2023		923		(220)			(220)		703	703			
100161535	CENTERTON	AR		07/30/2024		899		(58)			(58)		841	841			
100161725	JUPITER	FL		07/30/2024		801		(124)			(124)		677	677			
100171939	DALLAS	TX		10/17/2024		1,087		(41)			(41)		1,046	1,046			
100031259	CARSON	CA		03/29/2019		430		454			454		884	884			
100162749	ALBANY	OR		08/12/2024		818		(71)			(71)		747	747			
100065426	HENDERSON	NV		07/28/2021		2,045		(118)			(118)		1,927	1,927			
100115151	SHIRLEY	NY		07/17/2023		936		(65)			(65)		871	871			
100117781	FISHERS	IN		07/20/2023		2,540		139			139		2,679	2,679			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169406	NORTH BEND	WA		09/30/2024		825		(52)			(52)		773	773			
100152279	PANAMA CITY BEACH	FL		05/17/2024		901		(59)			(59)		841	841			
100144256	STOCKTON	CA		03/08/2024		867		(100)			(100)		767	767			
100103718	HAGERSTOWN	MD		05/08/2023		766		(54)			(54)		712	712			
100141619	STAFFORD	VA		01/30/2024		713		(74)			(74)		639	639			
100163069	MCKINNEY	TX		08/13/2024		943		(85)			(85)		858	858			
100169553	YARMOUTH PORT	MA		09/30/2024		914		(77)			(77)		837	837			
100088846	BAL HARBOUR	FL		11/15/2022		652		(17)			(17)		636	636			
100163953	LOUISVILLE	KY		10/04/2024		2,375		(141)			(141)		2,234	2,234			
100156021	HOUSTON	TX		06/18/2024		823		(90)			(90)		734	734			
100170242	FREDERICK	MD		10/08/2024		1,116		(31)			(31)		1,085	1,085			
100090671	BROOKLYN	NY		12/29/2022		1,008		(36)			(36)		971	971			
100107784	PORT SAINT JOE	FL		05/19/2023		1,306		234			234		1,540	1,540			
100110212	SOUTH JORDAN	UT		06/30/2023		1,047		(5)			(5)		1,042	1,042			
100071719	COMMERCE	CA		10/14/2021		2,153		(77)			(77)		2,076	2,076			
100166048	ORELAND	PA		09/06/2024		786		(68)			(68)		718	718			
100134106	HOMESTEAD	FL		12/08/2023		3,795		(12)			(12)		3,782	3,782			
100076384	GRANBY	CO		12/23/2021		1,831		(303)			(303)		1,528	1,528			
100167421	PORT CLINTON	OH		09/16/2024		816		(41)			(41)		775	775			
100135480	ROSEVILLE	CA		11/13/2023		922		72			72		994	994			
100175198	OCEAN CITY	MD		11/05/2024		733		(11)			(11)		722	722			
100068247	LOS ANGELES	CA		08/25/2021		2,510		(181)			(181)		2,329	2,329			
100129596	LEES SUMMIT	MO		09/29/2023		1,265		236			236		1,500	1,500			
100090120	VERNAL	UT		01/13/2023		353		39			39		392	392			
100179985	ORLAND PARK	IL		11/25/2024		901		(74)			(74)		827	827			
100026711	WHITTIER	CA		09/26/2018		1,230		189			189		1,420	1,420			
100120144	DEARBORN	MI		08/11/2023		823		(110)			(110)		713	713			
100156353	EVANSVILLE	IN		07/25/2024		1,400		(100)			(100)		1,301	1,301			
100116383	MIAMI	FL		07/20/2023		1,115		186			186		1,301	1,301			
100137561	RICHMOND	VA		12/08/2023		1,217		(75)			(75)		1,142	1,142			
100170101	SOLDOTNA	AK		10/08/2024		755		(93)			(93)		663	663			
100153191	PROVO	UT		05/30/2024		22,579		(296)			(296)		22,283	22,283			
100163325	LOMPOC	CA		08/13/2024		636		(101)			(101)		535	535			
100179426	JUPITER	FL		12/27/2024		910		(50)			(50)		860	860			
100148607	BAYOU VISTA	TX		04/12/2024		941		(63)			(63)		878	878			
100100550	SAINT CLOUD	FL		04/27/2023		1,053		7			7		1,060	1,060			
100151561	KENT	WA		05/10/2024		889		(35)			(35)		854	854			
100163047	NAPLES	FL		08/13/2024		939		(86)			(86)		853	853			
100174148	OCEAN CITY	MD		10/31/2024		1,153		(88)			(88)		1,064	1,064			
100065339	BRAINTREE	MA		07/28/2021		1,386		(91)			(91)		1,295	1,295			
100166353	CHARLOTTE	NC		10/24/2024		858		(3)			(3)		855	855			
100168302	WEST CHESTER	PA		09/20/2024		870		(102)			(102)		768	768			
100173008	NUEVO	CA		10/25/2024		997		(47)			(47)		949	949			
4010080751	ELYRIA	OH		09/27/2024		881		(80)			(80)		801	801			
100135414	LAS VEGAS	NV		11/13/2023		2,431		(35)			(35)		2,396	2,396			
100120017	AUSTIN	AR		08/11/2023		948		(37)			(37)		911	911			
100101660	PLAINFIELD	NJ		04/26/2023		1,121		16			16		1,137	1,137			
100055751	MABLETON	GA		03/23/2021		1,339		(293)			(293)		1,047	1,047			
100091369	BUTLER	NJ		02/22/2023		1,168		6			6		1,174	1,174			
100136320	BULLHEAD CITY	AZ		11/20/2023		847		11			11		858	858			
100160139	DUPONT	WA		07/17/2024		1,452		(73)			(73)		1,379	1,379			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132100	CHELAN	WA		10/13/2023		951		(23)			(23)		928	928			
100057935	RALEIGH	NC		06/30/2021		2,905		(86)			(86)		2,819	2,819			
100150177	WESTMINSTER	CO		04/30/2024		726		(90)			(90)		635	635			
100158661	MC DONOUGH	GA		07/10/2024		941		(26)			(26)		915	915			
100172605	LOWELL	MA		10/23/2024		1,129		(25)			(25)		1,105	1,105			
100165598	DALLAS	TX		10/04/2024		1,152		(199)			(199)		953	953			
100015819	LOS ANGELES	CA		02/27/2018		4,166		37			37		4,203	4,203			
100174621	APPLE VALLEY	CA		10/31/2024		779		(126)			(126)		654	654			
100031229	LOS ANGELES	CA		03/29/2019		1,434		436			436		1,870	1,870			
100169148	WESLACO	TX		09/27/2024		1,247		(56)			(56)		1,191	1,191			
100160592	CHANDLER	AZ		07/19/2024		688		(62)			(62)		626	626			
100148587	FAWNSKIN	CA		04/12/2024		994		(9)			(9)		986	986			
100174967	PONCE INLET	FL		10/31/2024		1,754		(223)			(223)		1,531	1,531			
100167409	ENGLEWOOD	CO		09/16/2024		838		(46)			(46)		792	792			
100168498	FREDERICKSBURG	TX		09/25/2024		916		(78)			(78)		838	838			
100148901	LAKELAND	FL		04/17/2024		934		(46)			(46)		888	888			
100070783	BROOKLYN	NY		10/01/2021		2,291		(2)			(2)		2,289	2,289			
100143690	DEER PARK	NY		02/22/2024		927		(100)			(100)		828	828			
100186731	MOBILE	AL		12/31/2024		943		(49)			(49)		894	894			
100186212	PARRISH	FL		12/27/2024		888		(84)			(84)		804	804			
100128493	DENVER	CO		09/15/2023		833		(38)			(38)		795	795			
100127522	CRESCENT CITY	CA		09/08/2023		1,433		(54)			(54)		1,379	1,379			
100169766	SIMPSONVILLE	SC		09/30/2024		592		(65)			(65)		527	527			
100115417	PANORAMA CITY	CA		07/17/2023		978		(94)			(94)		885	885			
100157872	ASHBURN	VA		07/09/2024		1,813		(34)			(34)		1,778	1,778			
100079270	VALLEJO	CA		02/28/2022		2,071		(488)			(488)		1,583	1,583			
100181363	HENRICO	VA		12/06/2024		3,748		(244)			(244)		3,504	3,504			
100180363	FRESNO	CA		11/25/2024		1,077		56			56		1,133	1,133			
100071478	COOPER CITY	FL		10/26/2021		1,993		(385)			(385)		1,608	1,608			
100179613	NARRAGANSETT	RI		11/21/2024		1,266		(52)			(52)		1,214	1,214			
100151788	BOWIE	MD		05/10/2024		699		(40)			(40)		659	659			
100103203	PASSAIC	NJ		04/21/2023		889		(32)			(32)		857	857			
100160517	LAKELAND	FL		07/19/2024		719		(105)			(105)		614	614			
100172415	CLERMONT	FL		10/23/2024		971		(77)			(77)		895	895			
100031094	NAPLES	FL		03/29/2019		2,185		65			65		2,250	2,250			
100087260	PANAMA CITY BEACH	FL		10/25/2022		1,367		180			180		1,548	1,548			
100139473	FRESNO	CA		12/28/2023		834		30			30		864	864			
100144404	VENICE	FL		03/07/2024		879		(82)			(82)		797	797			
100170271	MCDONOUGH	GA		10/08/2024		19,780		(796)			(796)		18,984	18,984			
100152010	FRIDLEY	MN		06/14/2024		787		(72)			(72)		715	715			
100099962	LAKE ARROWHEAD	CA		03/28/2023		3,488		74			74		3,561	3,561			
100176580	LAWRENCEVILLE	GA		11/15/2024		1,014		25			25		1,038	1,038			
100155962	ALBUQUERQUE	NM		06/18/2024		808		(71)			(71)		738	738			
100167012	ASTORIA	NY		09/13/2024		882		(74)			(74)		808	808			
100081541	PROVIDENCE	RI		03/18/2022		1,932		109			109		2,041	2,041			
100117136	STATEN ISLAND	NY		07/20/2023		1,270		750			750		2,020	2,020			
100168516	RANCHO CORDOVA	CA		09/25/2024		1,159		108			108		1,268	1,268			
100154524	LOS ANGELES	CA		06/14/2024		1,032		(39)			(39)		993	993			
100068386	CENTENNIAL	CO		08/25/2021		1,925		(111)			(111)		1,814	1,814			
100135107	DAUPHIN ISLAND	AL		11/01/2023		865		68			68		933	933			
100148253	LEANDER	TX		04/12/2024		915		(66)			(66)		849	849			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165068	VINELAND	NJ		08/28/2024		710		(101)			(101)		609	609			
100174201	CAPE CHARLES	VA		10/31/2024		851		(68)			(68)		783	783			
100120954	SILVER SPRING	MD		08/30/2023		906		32			32		938	938			
100048627	UPPER MARLBORO	MD		11/20/2020		3,226		(314)			(314)		2,912	2,912			
100156820	HENDERSON	CO		06/27/2024		795		(14)			(14)		781	781			
100091176	LAS VEGAS	NV		01/31/2023		973		184			184		1,158	1,158			
100143130	BRADENTON	FL		02/16/2024		945		(61)			(61)		884	884			
100076755	DELRAY BEACH	FL		12/30/2021		1,600		(203)			(203)		1,396	1,396			
100090027	LINDSAY	CA		01/13/2023		1,574		(85)			(85)		1,490	1,490			
100118925	FORT WASHINGTON	MD		07/27/2023		2,629		(207)			(207)		2,422	2,422			
100179873	NORWALK	CT		11/22/2024		798		(59)			(59)		739	739			
100143201	DENVER	CO		02/16/2024		1,077		(92)			(92)		985	985			
100150475	ROSEVILLE	CA		05/03/2024		1,571		248			248		1,819	1,819			
100186494	HAPPY VALLEY	OR		12/30/2024		820		(82)			(82)		738	738			
100143527	MONROE	NY		02/21/2024		877		(3)			(3)		875	875			
100153024	CANYON LAKE	TX		06/27/2024		880		(72)			(72)		808	808			
100146667	LOGANVILLE	GA		03/20/2024		964		(45)			(45)		919	919			
100140242	HONOLULU	HI		01/18/2024		840		(28)			(28)		812	812			
100152503	KANSAS CITY	MO		05/17/2024		893		(26)			(26)		866	866			
100182646	GRANT VALKARIA	FL		12/12/2024		996		15			15		1,011	1,011			
100018444	MONTGOMERY VILLAGE	MD		06/27/2018		3,046		(62)			(62)		2,984	2,984			
100180313	ANTIOCH	TN		11/25/2024		1,082		46			46		1,127	1,127			
100172237	OAKLAND	NJ		10/21/2024		1,022		(78)			(78)		944	944			
100143742	HONOLULU	HI		04/05/2024		953		(28)			(28)		925	925			
100147232	CHICAGO	IL		03/28/2024		316		429			429		746	746			
100148667	PORT SAINT LUCIE	FL		04/16/2024		850		(99)			(99)		751	751			
100158757	SPANAWAY	WA		07/10/2024		1,077		(51)			(51)		1,026	1,026			
100176537	GEORGETOWN	GA		11/15/2024		900		(68)			(68)		832	832			
100141408	FONTANA	CA		01/30/2024		786		(51)			(51)		735	735			
100182376	FRESNO	CA		12/12/2024		901		(63)			(63)		838	838			
100138757	AUSTIN	TX		12/21/2023		783		(73)			(73)		710	710			
100044405	ALEXANDRIA	VA		11/19/2020		2,079		(348)			(348)		1,732	1,732			
100158844	GREGORY	MI		07/12/2024		2,914		(137)			(137)		2,778	2,778			
100179650	HACKENSACK	MN		11/21/2024		816		(87)			(87)		729	729			
100171868	LINCOLN	CA		10/17/2024		951		(42)			(42)		910	910			
100185493	NEW GERMANY	MN		12/20/2024		644		(140)			(140)		505	505			
100119770	ANCHORAGE	AK		08/08/2023		819		(84)			(84)		735	735			
100157894	PORT SAINT JOE	FL		07/09/2024		1,123		260			260		1,383	1,383			
100169290	PATERSON	NJ		09/27/2024		698		(115)			(115)		583	583			
100172561	MIDDLETOWN	DE		10/23/2024		978		(98)			(98)		880	880			
100153490	GRASS VALLEY	CA		05/30/2024		809		(68)			(68)		741	741			
100186299	SARASOTA	FL		12/27/2024		947		(35)			(35)		913	913			
100180079	BAKERSFIELD	CA		12/30/2024		595		(29)			(29)		566	566			
100135724	BEND	OR		11/10/2023		899		(7)			(7)		892	892			
100117481	GULF SHORES	AL		07/20/2023		940		17			17		957	957			
100174222	SPRING	TX		10/31/2024		845		(93)			(93)		751	751			
100159906	RIVERVIEW	FL		08/16/2024		1,463		(57)			(57)		1,406	1,406			
100133907	BRADENTON	FL		11/29/2023		885		102			102		987	987			
100081186	ATLANTA	GA		03/18/2022		1,908		126			126		2,034	2,034			
100185383	DAVENPORT	FL		12/20/2024		1,073		48			48		1,120	1,120			
100167432	WASHINGTON	DC		09/16/2024		1,024		(100)			(100)		924	924			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148472	CLERMONT	FL		04/12/2024		48,509		(378)			(378)		48,131	48,131			
100163285	MINNEAPOLIS	MN		08/13/2024		882		(65)			(65)		817	817			
100119427	NEPTUNE	NJ		07/31/2023		1,286		(51)			(51)		1,235	1,235			
100120086	AUSTIN	TX		08/11/2023		2,010		(74)			(74)		1,936	1,936			
100102139	COLTON	CA		04/14/2023		6,444		(194)			(194)		6,250	6,250			
100156341	LINDEN	NJ		07/25/2024		14,644		(662)			(662)		13,982	13,982			
100103373	SALT LAKE CITY	UT		06/16/2023		683		(86)			(86)		597	597			
100119288	LIBERTY HILL	TX		07/31/2023		1,192		81			81		1,273	1,273			
100169560	NAPERVILLE	IL		09/30/2024		914		19			19		933	933			
100144362	SPRINGFIELD	MA		03/07/2024		941		(50)			(50)		891	891			
100153355	PIMA	AZ		05/30/2024		866		15			15		881	881			
100178330	MADERA	CA		11/19/2024		987		93			93		1,079	1,079			
100044128	BRONX	NY		08/19/2020		12,646		132			132		12,779	12,779			
100090942	MARICOPA	AZ		01/31/2023		598		121			121		719	719			
100115590	CERES	CA		07/19/2023		1,479		(103)			(103)		1,376	1,376			
100168069	SANTA MARIA	CA		09/20/2024		899		(66)			(66)		833	833			
100147833	STOCKTON	CA		04/08/2024		1,014		(53)			(53)		962	962			
100185918	BEAUMONT	CA		12/26/2024		769		(27)			(27)		743	743			
100024933	ROMOLAND	CA		09/20/2018		1,346		86			86		1,432	1,432			
100076628	KEARNY	NJ		12/16/2021		2,293		(62)			(62)		2,231	2,231			
100141378	SURPRISE	AZ		01/30/2024		12,365		(274)			(274)		12,091	12,091			
100172377	SEBASTIAN	FL		10/23/2024		2,250		(104)			(104)		2,146	2,146			
100138349	HAMPSTEAD	NC		12/18/2023		1,613		6			6		1,620	1,620			
100103582	KISSIMMEE	FL		05/08/2023		902		(9)			(9)		893	893			
100172665	GLENDALE	AZ		11/21/2024		932		(104)			(104)		828	828			
100158522	LEHIGH ACRES	FL		07/10/2024		715		(66)			(66)		649	649			
100178430	GREER	SC		11/21/2024		770		(80)			(80)		690	690			
100144383	OCEAN VIEW	DE		03/07/2024		943		(53)			(53)		889	889			
100179503	KENT	WA		11/21/2024		1,041		(9)			(9)		1,031	1,031			
100160226	CORCORAN	MN		07/18/2024		885		(53)			(53)		832	832			
100186575	PORT ORCHARD	WA		12/30/2024		3,536		437			437		3,972	3,972			
100109914	BOISE	ID		06/22/2023		1,090		(55)			(55)		1,035	1,035			
100186305	LOS ANGELES (SAN FERNA	CA		12/30/2024		1,412		(62)			(62)		1,350	1,350			
100142897	TOMS RIVER	NJ		02/09/2024		784		(69)			(69)		715	715			
100168034	LAKE ARROWHEAD	CA		09/20/2024		897		(65)			(65)		833	833			
100080910	DELRAY BEACH	FL		03/17/2022		1,543		(193)			(193)		1,350	1,350			
100062075	MIDDLETOWN	DE		07/01/2021		2,572		(90)			(90)		2,482	2,482			
100146923	KISSIMMEE	FL		03/26/2024		850		(45)			(45)		805	805			
100045841	DALLAS	TX		11/25/2020		1,292		(279)			(279)		1,013	1,013			
100080008	LAFAYETTE	OR		04/08/2022		1,209		46			46		1,255	1,255			
100166250	SURF CITY	NC		09/09/2024		1,069		42			42		1,111	1,111			
100065730	LAS VEGAS	NV		07/28/2021		2,037		(126)			(126)		1,911	1,911			
100159540	KANSAS CITY	MO		07/15/2024		917		(79)			(79)		838	838			
100167888	MIAMI	FL		09/20/2024		974		(62)			(62)		912	912			
100083948	SAINT LEONARD	MD		07/12/2022		991		(19)			(19)		972	972			
100153850	ROCKLAND	MA		06/05/2024		831		(62)			(62)		769	769			
100169630	SANTA MARIA	CA		09/30/2024		829		(59)			(59)		771	771			
100153169	HIALEAH	FL		05/30/2024		964		4			4		967	967			
100135712	LOMPOC	CA		11/10/2023		1,029		(23)			(23)		1,006	1,006			
100136910	BARNETT	MO		11/27/2023		1,717		85			85		1,802	1,802			
100140023	EPWORTH	GA		01/09/2024		1,556		(83)			(83)		1,474	1,474			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139165	CARROLLTON	TX		12/28/2023		872		(21)			(21)		852	852			
100179436	WINCHESTER	CA		11/21/2024		1,084		71			71		1,155	1,155			
100138297	BLUE RIDGE	GA		12/18/2023		959		(65)			(65)		894	894			
100143179	MOSES LAKE	WA		02/16/2024		935		(51)			(51)		884	884			
100112798	BROCKTON	MA		06/29/2023		1,522		969			969		2,491	2,491			
100141114	CHICAGO	IL		01/30/2024		744		(51)			(51)		692	692			
100079380	LONG BEACH	CA		03/17/2022		4,738		(494)			(494)		4,244	4,244			
100167472	ELK GROVE VILLAGE	IL		10/31/2024		909		(41)			(41)		868	868			
100088982	RIVIERA BEACH	FL		11/15/2022		640		(25)			(25)		615	615			
100139975	HILTON HEAD ISLAND	SC		01/09/2024		14,959		(487)			(487)		14,472	14,472			
100142010	TAMPA	FL		02/29/2024		893		1			1		894	894			
100119982	CHARLOTTE	NC		08/11/2023		1,118		15			15		1,133	1,133			
100149092	EDGEWOOD	WA		04/19/2024		998		(75)			(75)		924	924			
100048801	CORONA	CA		11/20/2020		1,353		(235)			(235)		1,118	1,118			
100172995	SPRING	TX		10/25/2024		3,106		(215)			(215)		2,891	2,891			
100153276	LAS VEGAS	NV		05/30/2024		889		(42)			(42)		847	847			
100164974	MOUNT ANGEL	OR		08/28/2024		1,534		(79)			(79)		1,455	1,455			
100151429	QUAKERTOWN	PA		05/10/2024		929		(71)			(71)		858	858			
100011226	STOUGHTON	MA		01/27/2017		2,213		447			447		2,661	2,661			
100115793	WESTON	TX		07/20/2023		968		(75)			(75)		893	893			
100169149	WESLACO	TX		09/27/2024		3,407		(98)			(98)		3,310	3,310			
100139209	SUNNY ISLES BEACH	FL		12/28/2023		744		(62)			(62)		682	682			
100119596	SAN DIEGO	CA		07/31/2023		736		(46)			(46)		690	762		72	72
100091977	LOS ANGELES	CA		02/07/2023		922		(33)			(33)		888	888			
100151092	SARGENT	TX		05/08/2024		1,033		11			11		1,044	1,044			
100082609	SANTA ANA	CA		04/14/2022		1,623		(40)			(40)		1,583	1,583			
100146877	FRISCO	TX		03/26/2024		902		(13)			(13)		888	888			
100163071	PHILADELPHIA	PA		08/13/2024		898		(66)			(66)		832	832			
100151729	MUNDELEIN	IL		05/10/2024		639		(71)			(71)		569	569			
100186735	APPLE VALLEY	CA		12/31/2024		924		(114)			(114)		810	810			
100062145	WOODBRIDGE	VA		07/01/2021		7,708		(156)			(156)		7,552	7,552			
100144342	WINCHESTER	TN		03/07/2024		1,159		(13)			(13)		1,147	1,147			
100147941	BELGRADE	MT		04/08/2024		1,061		(22)			(22)		1,039	1,039			
100149394	LAVEEN	AZ		04/24/2024		995		(29)			(29)		966	966			
100079288	CELINA	TX		02/28/2022		1,898		(226)			(226)		1,672	1,672			
100116819	TEMECULA	CA		07/20/2023		(2,210)		4,109			4,109		1,899	1,899			
100130314	ZEPHYRHILLS	FL		09/28/2023		857		(51)			(51)		806	806			
100100110	PALM BEACH GARDENS	FL		03/28/2023		554		11			11		565	565			
100166220	WINCHESTER	VA		09/09/2024		1,035		93			93		1,128	1,128			
100162523	MIRAMAR BEACH	FL		08/12/2024		867		(37)			(37)		830	830			
100182578	PHOENIX	AZ		12/12/2024		903		(83)			(83)		821	821			
100171415	VINELAND	NJ		10/16/2024		1,040		(59)			(59)		981	981			
100173007	NORTH RICHLAND HILLS	TX		10/25/2024		979		(39)			(39)		940	940			
100108103	SILVER SPRING	MD		05/24/2023		775		(58)			(58)		717	717			
100151441	APEX	NC		05/10/2024		873		(28)			(28)		845	845			
100172320	SACRAMENTO	CA		10/21/2024		1,047		(62)			(62)		985	985			
100136566	COLUMBIA	MD		11/22/2023		800		(29)			(29)		771	771			
100135569	HYATTSVILLE	MD		11/13/2023		2,772		(2)			(2)		2,770	2,770			
100120725	CLIFTON	NJ		08/25/2023		951		56			56		1,007	1,007			
100099736	WYANDANCH	NY		02/28/2023		877		(72)			(72)		804	804			
100152449	POWDERLY	TX		05/17/2024		1,171		(22)			(22)		1,149	1,149			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179383	CENTRAL POINT	OR		12/27/2024		860		(76)			(76)		783	783			
100166433	SAN JACINTO	CA		10/31/2024		827		(117)			(117)		710	710			
100031264	LAKE FOREST	CA		03/29/2019		1,486		342			342		1,828	1,828			
100142109	MISSION VIEJO	CA		02/29/2024		874		(34)			(34)		840	840			
100149746	BLOOMINGBURG	NY		04/26/2024		923		(69)			(69)		854	854			
100153698	FRISCO	TX		05/31/2024		1,703		(204)			(204)		1,499	1,499			
100143262	SURPRISE	AZ		02/16/2024		998		(50)			(50)		949	949			
100137893	BATON ROUGE	LA		12/08/2023		2,002		(145)			(145)		1,857	1,857			
100170225	WILDOMAR	CA		10/08/2024		973		(11)			(11)		962	962			
100174280	OCEAN CITY	MD		10/31/2024		934		(71)			(71)		864	864			
100020281	LOMITA	CA		07/17/2018		2,145		(50)			(50)		2,095	2,095			
100079755	ORLANDO	FL		04/25/2022		1,610		(137)			(137)		1,473	1,473			
100135152	BURIEN	WA		12/15/2023		837		(3)			(3)		834	834			
100164426	LAS VEGAS	NV		08/21/2024		23,188		(159)			(159)		23,029	23,029			
100128215	BELLINGHAM	WA		09/18/2023		959		(9)			(9)		950	950			
100048481	NORTH BERGEN	NJ		11/20/2020		2,105		(374)			(374)		1,731	1,731			
100185934	AURORA	CO		12/26/2024		10,296		(53)			(53)		10,243	10,243			
100173860	TROUTMAN	NC		10/31/2024		873		(121)			(121)		752	752			
100088287	ONTARIO	CA		10/24/2022		1,012		(19)			(19)		992	992			
100175409	GULF SHORES	AL		12/23/2024		836		(63)			(63)		773	773			
100156046	KATY	TX		06/18/2024		1,532		(20)			(20)		1,512	1,512			
100100695	LANHAM	MD		04/28/2023		1,249		166			166		1,414	1,414			
100186375	SAVANNAH	GA		12/30/2024		917		(63)			(63)		854	854			
100159441	BRIDGEPORT	PA		07/15/2024		1,359		78			78		1,437	1,437			
100167487	AUSTIN	TX		10/31/2024		1,011		(130)			(130)		881	881			
100181952	GRAND JUNCTION	CO		12/12/2024		1,042		89			89		1,131	1,131			
100164399	RANCHO CORDOVA	CA		08/21/2024		1,149		125			125		1,274	1,274			
100055380	MIDDLEBURG	FL		03/23/2021		1,771		(1,443)			(1,443)		328	328			
100166948	WATKINSVILLE	GA		09/13/2024		923		(62)			(62)		861	861			
100058004	NATIONAL CITY	CA		06/30/2021		1,855		(168)			(168)		1,687	1,687			
100091994	PATERSON	NJ		02/09/2023		947		(33)			(33)		914	914			
100158447	NEWTOWN SQUARE	PA		07/10/2024		1,919		(107)			(107)		1,812	1,812			
100139542	TEMPLE HILLS	MD		12/28/2023		9,450		(305)			(305)		9,146	9,146			
100130407	AUSTIN	TX		09/28/2023		1,007		(177)			(177)		830	830			
100057934	RALEIGH	NC		06/30/2021		3,127		(89)			(89)		3,038	3,038			
100076360	MODESTO	CA		12/23/2021		1,695		(230)			(230)		1,465	1,465			
100154627	PEARBLOSSOM	CA		06/14/2024		886		(58)			(58)		828	828			
100154650	NASHVILLE	TN		07/19/2024		961		(71)			(71)		890	890			
100137574	CHANTILLY	VA		12/08/2023		1,729		16			16		1,745	1,745			
100066937	LAKE ELSINORE	CA		08/02/2021		2,326		(1)			(1)		2,325	2,325			
100159386	DELAVAN	WI		07/15/2024		2,468		(124)			(124)		2,344	2,344			
100100552	NORTH EAST	PA		04/27/2023		898		(85)			(85)		812	812			
100110344	AUSTIN	TX		06/30/2023		1,184		43			43		1,227	1,227			
100144088	VANCOUVER	WA		03/07/2024		920		(42)			(42)		878	878			
100099958	PHOENIX	AZ		03/28/2023		547		(67)			(67)		480	480			
100164818	HUNTSVILLE	UT		08/26/2024		987		(61)			(61)		926	926			
100142602	KNOXVILLE	TN		02/08/2024		1,046		26			26		1,072	1,072			
100083919	PEORIA	AZ		07/12/2022		1,075		(48)			(48)		1,026	1,026			
100179410	SURFSIDE BEACH	TX		12/27/2024		875		(121)			(121)		754	754			
100143312	WOODLAND	CA		02/16/2024		2,903		(64)			(64)		2,839	2,839			
100155116	CANTON	GA		07/19/2024		827		(90)			(90)		737	737			

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100113233	KENNEBUNK	ME		06/29/2023		1,601		1,124			1,124		2,725	2,725			
100178222	LANCASTER	CA		11/19/2024		760		(99)			(99)		661	661			
100147538	FRESNO	CA		04/03/2024		2,678		(51)			(51)		2,627	2,627			
100167617	BRISTOL	CT		09/19/2024		991		(182)			(182)		809	809			
100159305	MANCHESTER	NJ		07/15/2024		890		(64)			(64)		826	826			
100138643	AUSTIN	TX		02/02/2024		107		37			37		145	145			
100140010	KEAAU	HI		01/09/2024		1,081		(79)			(79)		1,002	1,002			
100120877	OAK CREEK	WI		08/28/2023		1,445		(37)			(37)		1,408	1,408			
100182308	MANTECA	CA		12/12/2024		1,012		8			8		1,020	1,020			
100142415	CLOVIS	NM		02/05/2024		493		(46)			(46)		447	447			
100131581	INDIAN TRAIL	NC		10/06/2023		617		40			40		657	657			
100161777	PHILADELPHIA	PA		07/31/2024		768		(65)			(65)		704	704			
100148811	SPRING CITY	TN		04/17/2024		536		(58)			(58)		479	479			
100166979	PEORIA	AZ		09/13/2024		1,000		(63)			(63)		937	937			
100172253	LOGANVILLE	GA		10/21/2024		1,084							1,084	1,084			
100149322	DOVER	FL		04/24/2024		279		(2)			(2)		276	276			
100130323	PLACERVILLE	CA		09/28/2023		785		(8)			(8)		777	777			
100127502	CAROLINA BEACH	NC		09/08/2023		1,002		(37)			(37)		965	965			
100182175	MYRTLE BEACH	SC		12/12/2024		593		(43)			(43)		550	550			
100100890	THORNTON	CO		04/28/2023		1,877		30			30		1,907	1,907			
100157686	NEW ORLEANS	LA		06/28/2024		863		(77)			(77)		787	787			
100166225	WINCHESTER	CA		09/09/2024		1,109		58			58		1,166	1,166			
100142997	MIAMI	FL		02/12/2024		830		(85)			(85)		745	745			
100120501	SAN JACINTO	CA		08/18/2023		779		13			13		792	792			
100119437	WHEELER	OR		07/31/2023		935		(32)			(32)		904	904			
100134555	LOS ANGELES	CA		10/30/2023		845		43			43		888	888			
100156759	CHENOA	IL		06/26/2024		10,135		9			9		10,144	10,144			
100144422	COSTA MESA	CA		03/07/2024		983		(32)			(32)		951	951			
100100349	PATCHOGUE	NY		04/27/2023		1,310		227			227		1,537	1,537			
100178404	RADFORD	VA		11/21/2024		1,295		(54)			(54)		1,242	1,242			
100132495	ISLE OF PALMS	SC		11/03/2023		932		133			133		1,066	1,066			
100110138	LOS BANOS	CA		06/29/2023		1,047		(91)			(91)		956	956			
100180728	BELLEROSE	NY		11/26/2024		989		(32)			(32)		958	958			
100168232	SILVERDALE	WA		09/20/2024		9,293		(272)			(272)		9,022	9,022			
100158679	BRADENTON	FL		07/10/2024		1,833		113			113		1,947	1,947			
100131666	POMONA	CA		10/06/2023		876		69			69		945	945			
100128164	PALMETTO	FL		09/18/2023		928		(31)			(31)		897	897			
100142673	JACKSON TOWNSHIP	NJ		02/08/2024		882		(60)			(60)		822	822			
100078660	SAINT PETERSBURG	FL		02/02/2022		5,218		(406)			(406)		4,812	4,812			
100150895	CENTREVILLE	VA		05/08/2024		941		(62)			(62)		879	879			
100182142	JOHNSON CITY	TN		12/12/2024		984		(64)			(64)		920	920			
100054204	MAPLE LAKE	MN		03/23/2021		1,592		(390)			(390)		1,202	1,202			
100132006	VANCOUVER	WA		10/13/2023		1,001		(46)			(46)		955	955			
100043801	VALLEY STREAM	NY		08/13/2020		1,714		878			878		2,592	2,592			
100186241	EUSTIS	FL		12/27/2024		773		(128)			(128)		645	645			
100171591	SELBYVILLE	DE		10/16/2024		902		(78)			(78)		824	824			
100176104	ROBBINSDALE	MN		12/20/2024		900		(41)			(41)		859	859			
100148179	TACOMA	WA		04/12/2024		966		(35)			(35)		932	932			
100118764	LA MESA	CA		07/25/2023		976		(83)			(83)		893	893			
100026776	SIMI VALLEY	CA		09/26/2018		2,167		165			165		2,333	2,333			
100179659	BIRMINGHAM	MI		11/21/2024		887		(44)			(44)		842	842			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179661	BOCA RATON	FL		11/21/2024		953		(47)			(47)		906	906			
100141493	SMYRNA	GA		01/30/2024		813		(72)			(72)		741	741			
100049360	DEWEY	AZ		11/20/2020		924		(264)			(264)		661	661			
100140394	CHANDLER	AZ		01/18/2024		7,985		(274)			(274)		7,710	7,710			
100160193	ROTONDA WEST	FL		07/18/2024		565		13			13		578	578			
100168153	LOS ANGELES	CA		09/20/2024		822		(46)			(46)		777	777			
100153925	MANASSAS	VA		06/05/2024		739		(135)			(135)		605	605			
100133470	SAN DIEGO	CA		10/19/2023		820		(66)			(66)		753	753			
100075963	CORAL SPRINGS	FL		01/07/2022		1,996		(32)			(32)		1,965	1,965			
100071934	PORTLAND	OR		01/21/2022		1,805		(364)			(364)		1,441	1,441			
100065711	FERGUSON	NC		07/28/2021		1,999		(124)			(124)		1,874	1,874			
100099572	YOUNGSVILLE	NC		04/06/2023		1,512		(74)			(74)		1,438	1,438			
100141237	SILVER SPRING	MD		01/30/2024		718		(20)			(20)		697	697			
100117913	UNION CITY	CA		07/20/2023		737		(92)			(92)		645	645			
100144097	LAGUNA NIGUEL	CA		03/07/2024		1,303		(43)			(43)		1,260	1,260			
100091402	HAMPSTEAD	NC		02/22/2023		1,134		12			12		1,145	1,145			
100086521	COVINGTON	WA		09/30/2022		717		(41)			(41)		676	676			
100167164	PALM DESERT	CA		09/13/2024		926		(78)			(78)		849	849			
100170155	COLLEGE PARK	MD		10/08/2024		963		(77)			(77)		886	886			
100115534	MIAMI	FL		07/19/2023		424		(14)			(14)		410	410			
100168593	GULF SHORES	AL		09/25/2024		1,078		9			9		1,086	1,086			
100132291	WALL	NJ		10/13/2023		1,024		2			2		1,026	1,026			
100129386	PLANO	TX		09/26/2023		877		41			41		918	918			
100149602	WINCHESTER	CA		04/26/2024		1,086		62			62		1,147	1,147			
4010063201	PHILADELPHIA	PA		04/29/2024		721		(37)			(37)		684	684			
100086653	LONGVIEW	WA		09/30/2022		1,260		34			34		1,294	1,294			
100053924	ATTLEBORO	MA		03/23/2021		434		178			178		612	612			
100070431	MILL VALLEY	CA		09/23/2021		2,145		(73)			(73)		2,072	2,072			
100065796	FORT COLLINS	CO		07/28/2021		1,926		(167)			(167)		1,760	1,760			
100100688	LOS ANGELES	CA		04/28/2023		4,601		258			258		4,859	4,859			
100160222	CRESCENT LAKE	OR		07/18/2024		1,203		(52)			(52)		1,150	1,150			
100172280	COLUMBUS	OH		10/21/2024		960		(75)			(75)		886	886			
100141979	GRANITE BAY	CA		02/29/2024		10,330		(65)			(65)		10,264	10,264			
100136161	HIALEAH	FL		12/18/2023		863		(34)			(34)		828	828			
100147587	RINGGOLD	LA		04/04/2024		1,271		(37)			(37)		1,235	1,235			
100146986	CHARLESTON	SC		03/26/2024		982		(5)			(5)		977	977			
100169176	CASTLE ROCK	CO		09/27/2024		4,389		(116)			(116)		4,273	4,273			
100150553	KILL DEVIL HILLS	NC		05/03/2024		897		(43)			(43)		854	854			
100102930	STUART	FL		06/22/2023		2,069		(348)			(348)		1,721	1,721			
100182378	WILLIAMS	AZ		12/12/2024		889		(71)			(71)		818	818			
100142549	ANACORTES	WA		02/08/2024		1,243		(21)			(21)		1,223	1,223			
100171194	CENTRAL FALLS	RI		11/22/2024		969		(39)			(39)		930	930			
100158446	YUCCA VALLEY	CA		07/10/2024		903		(30)			(30)		873	873			
100102094	LOS ANGELES	CA		04/14/2023		3,290		(148)			(148)		3,142	3,142			
100180275	JACKSON	NJ		11/25/2024		1,003		(1)			(1)		1,002	1,002			
100169172	ELLIJAY	GA		09/27/2024		1,040		(49)			(49)		992	992			
100185867	JACKSONVILLE	FL		12/26/2024		813		(42)			(42)		770	770			
100110542	CAROLINA BEACH	NC		06/30/2023		1,242		(73)			(73)		1,168	1,168			
100081607	FORNEY	TX		03/24/2022		1,089		(85)			(85)		1,004	1,004			
100101034	SEMINOLE	FL		04/28/2023		2,320		730			730		3,050	3,050			
100167546	SUMMERVILLE	SC		10/31/2024		971		(100)			(100)		871	871			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087154	INDIALANTIC	FL		10/25/2022		1,392		441			441		1,833	1,833			
100147980	SAN JOSE	CA		04/10/2024		1,003		(47)			(47)		956	956			
100142753	WALDORF	MD		02/08/2024		808		(21)			(21)		787	787			
100148625	ELIZABETHPORT	NJ		05/15/2024		677		5			5		682	682			
100089253	GARLAND	TX		01/26/2023		1,008		(24)			(24)		984	984			
100167551	SUMMERVILLE	SC		10/31/2024		993		(100)			(100)		892	892			
100168180	PHOENIX	AZ		09/20/2024		961		(33)			(33)		928	928			
100172385	CORNELIUS	NC		10/23/2024		954		(59)			(59)		896	896			
100176709	POOLESVILLE	MD		11/15/2024		785		56			56		842	842			
100139194	KISSIMMEE	FL		12/28/2023		619		143			143		762	762			
100119601	GAINESVILLE	FL		07/31/2023		874		(66)			(66)		809	809			
100117067	MIAMI	FL		07/20/2023		1,082		371			371		1,453	1,453			
100182145	SARASOTA	FL		12/12/2024		1,005		(15)			(15)		990	990			
100167067	TROUTMAN	NC		09/13/2024		843		(123)			(123)		721	721			
100152262	TOMS RIVER	NJ		05/17/2024		905		(50)			(50)		855	855			
100031644	SAN JOSE	CA		03/29/2019		2,844		132			132		2,977	2,977			
100157868	TACOMA	WA		07/09/2024		997		(38)			(38)		959	959			
100065638	MOSCOW	ID		07/28/2021		2,018		(110)			(110)		1,908	1,908			
100161976	ROWLETT	TX		07/31/2024		945		(45)			(45)		900	900			
100156750	LOS ANGELES	CA		06/26/2024		915		(116)			(116)		799	799			
100161370	WINTER GARDEN	FL		07/25/2024		783		(106)			(106)		677	677			
100164586	MCKINNEY	TX		08/21/2024		1,011		32			32		1,042	1,042			
100102050	HIDDEN VALLEY LAKE	CA		04/14/2023		873		(76)			(76)		797	797			
100149692	KEY BISCAYNE	FL		04/26/2024		1,032		(25)			(25)		1,007	1,007			
100141485	VICTORVILLE	CA		01/30/2024		793		(81)			(81)		712	712			
100112278	SOUTH HAMILTON	MA		06/29/2023		1,445		556			556		2,002	2,002			
100137220	BONITA SPRINGS	FL		11/29/2023		468		(63)			(63)		405	405			
100133123	LAS VEGAS	NV		11/29/2023		531		230			230		762	762			
100186421	ROYERSFORD	PA		12/30/2024		1,000		(18)			(18)		982	982			
100160049	AUBREY	TX		07/17/2024		906		(21)			(21)		885	885			
100132064	COLUMBIA	MO		10/13/2023		939		(43)			(43)		897	897			
100169162	MCKINNEY	TX		09/27/2024		966		(77)			(77)		889	889			
100116242	PANAMA CITY BEACH	FL		07/20/2023		970		444			444		1,414	1,414			
100160102	STOCKTON	CA		07/17/2024		885		(56)			(56)		829	829			
100091695	SHAVER LAKE	CA		03/24/2023		892		(7)			(7)		885	885			
100176851	BAYONNE	NJ		11/15/2024		988		(118)			(118)		870	870			
100086908	GREEN VALLEY	CA		10/24/2022		1,055		(25)			(25)		1,030	1,030			
100170153	BURR RIDGE	IL		10/08/2024		905		(90)			(90)		815	815			
100181210	PORT SAINT LUCIE	FL		12/06/2024		895		27			27		922	922			
100168618	ANAHEIM	CA		09/25/2024		1,029		(44)			(44)		985	985			
100164316	BUFORD	GA		08/21/2024		920		(63)			(63)		857	857			
100084645	MIAMI	FL		08/02/2022		703		(259)			(259)		443	443			
100180693	MIAMI GARDENS	FL		11/26/2024		837		(110)			(110)		727	727			
100114838	BRYSON CITY	NC		07/10/2023		1,237		(12)			(12)		1,224	1,224			
100169682	WINDERMERE	FL		09/30/2024		867		(97)			(97)		771	771			
100170353	AVONDALE	AZ		10/08/2024		668		(73)			(73)		594	594			
100117615	SPRING	TX		07/20/2023		417		(21)			(21)		396	396			
100118203	ORLANDO	FL		07/21/2023		9,470		(295)			(295)		9,175	9,175			
100137940	MELBOURNE BCH	FL		12/13/2023		363,311		(3,866)			(3,866)		359,445	359,445			
100132078	MUSCOY	CA		10/13/2023		929		(39)			(39)		891	891			
100103200	MOUNT VERNON	NY		04/21/2023		834		(74)			(74)		760	760			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134831	LOS ANGELES	CA		10/30/2023		747		(110)			(110)		637	637			
100162737	BAKERSFIELD	CA		08/12/2024		1,255		(41)			(41)		1,214	1,214			
100117069	SEVIERVILLE	TN		07/20/2023		(1,265)		2,746			2,746		1,481	1,481			
100079781	POMPANO BEACH	FL		04/25/2022		1,095		(178)			(178)		917	917			
100168699	SAINT PETERSBURG	FL		09/25/2024		861		(47)			(47)		814	814			
100142883	POCONO LAKE	PA		02/09/2024		914		(54)			(54)		860	860			
100080178	BELLEVIEW	FL		02/25/2022		220		95			95		314	314			
100143218	VANCOUVER	WA		02/16/2024		1,129		45			45		1,174	1,174			
100181954	MONROE	WA		12/12/2024		1,053		59			59		1,113	1,113			
100181951	MONROE	WA		12/12/2024		1,053		59			59		1,113	1,113			
100027026	TUCSON	AZ		09/26/2018		2,727		1,278			1,278		4,005	4,005			
100025774	WATSONVILLE	CA		09/20/2018		1,677		122			122		1,800	1,800			
100167827	LITTLEROCK	CA		09/20/2024		793		(153)			(153)		640	640			
100180638	HOMESTEAD	FL		11/26/2024		941		(91)			(91)		850	850			
100151109	ELK PARK	NC		05/08/2024		1,002		(81)			(81)		921	921			
100161169	MIAMI	FL		07/25/2024		978		(118)			(118)		859	859			
100090337	MARIPOSA	CA		12/22/2022		632		(14)			(14)		618	618			
100101643	FRISCO	TX		04/26/2023		1,280		98			98		1,377	1,377			
100151970	MESA	AZ		06/14/2024		830		(42)			(42)		787	787			
100137539	DENVER	CO		12/08/2023		825		(2)			(2)		822	822			
100060126	NEWARK	CA		06/25/2021		2,056		(152)			(152)		1,904	1,904			
100154827	BERGENFIELD	NJ		07/19/2024		900		(90)			(90)		810	810			
100053869	NORWALK	CA		03/23/2021		2,161		(651)			(651)		1,510	1,510			
100170146	MISSOURI CITY	TX		10/08/2024		1,042		(65)			(65)		977	977			
100136012	POWELL	TN		11/16/2023		831		(40)			(40)		790	790			
100174002	FAIRFIELD TOWNSHIP	OH		10/31/2024		894		(123)			(123)		771	771			
100154986	PEMBROKE PINES	FL		07/19/2024		1,064		(80)			(80)		983	983			
100163883	SALINAS	CA		09/27/2024		967		(66)			(66)		901	901			
100174377	LIVINGSTON	MT		10/31/2024		880		(50)			(50)		831	831			
100130354	PORT SAINT LUCIE	FL		09/28/2023		1,610		(56)			(56)		1,554	1,554			
100137405	RICHMOND	TX		01/11/2024		606		(96)			(96)		511	511			
100110161	HYDE PARK	UT		06/30/2023		1,111		33			33		1,144	1,144			
100117145	BAYSIDE	NY		07/20/2023		1,247		704			704		1,950	1,950			
100129594	SALUDA	NC		09/29/2023		1,068		16			16		1,084	1,084			
100158024	SUGAR LAND	TX		07/09/2024		970		10			10		981	981			
100149094	MIAMI	FL		04/19/2024		11,360		(358)			(358)		11,002	11,002			
100136038	RALEIGH	NC		11/16/2023		622		(92)			(92)		530	530			
100170054	VALLEY SPRINGS	CA		11/08/2024		887		(82)			(82)		805	805			
100174300	ALBUQUERQUE	NM		10/31/2024		833		(57)			(57)		776	776			
100057649	FORT COLLINS	CO		06/30/2021		2,101		(60)			(60)		2,041	2,041			
100182123	ALPHARETTA	GA		12/12/2024		1,696		3			3		1,699	1,699			
100140918	MIAMI	FL		02/26/2024		693		(61)			(61)		632	632			
100074395	SCOTTSVILLE	VA		12/02/2021		2,445		(302)			(302)		2,143	2,143			
100079510	PORTLAND	OR		04/25/2022		1,139		(4)			(4)		1,135	1,135			
100163367	POWDER SPRINGS	GA		09/27/2024		808		(211)			(211)		598	598			
100181919	CROZET	VA		12/12/2024		950		2			2		952	952			
100168621	WINTER GARDEN	FL		09/25/2024		884		(60)			(60)		823	823			
100147370	SANDY	UT		05/08/2024		963		(102)			(102)		861	861			
100101958	KISSIMMEE	FL		04/14/2023		651		(152)			(152)		500	500			
100179864	RIVERSIDE	IL		11/22/2024		929		(83)			(83)		846	846			
100135502	SCHAUMBURG	IL		11/13/2023		1,067		215			215		1,282	1,282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149017	PORTLAND	OR		04/19/2024		2,190		(51)			(51)		2,138	2,138			
100076065	AUSTIN	TX		01/07/2022		2,065		(84)			(84)		1,980	1,980			
100179668	GRAYSON	GA		11/21/2024		925		(46)			(46)		879	879			
100067519	ROSELLE PARK	NJ		09/23/2021		1,922		(116)			(116)		1,806	1,806			
100119299	LAKEWOOD	NJ		07/31/2023		1,089		4			4		1,093	1,093			
100088170	GALT	CA		10/25/2022		654		(75)			(75)		579	579			
100153660	SUN CITY CENTER	FL		05/31/2024		872		(68)			(68)		804	804			
100148564	ARGYLE	TX		04/12/2024		26,291		(121)			(121)		26,170	26,170			
100129611	LEES SUMMIT	MO		09/29/2023		1,270		298			298		1,568	1,568			
100156463	HERRIMAN	UT		06/24/2024		908		(30)			(30)		878	878			
100076470	SOUTH EL MONTE	CA		12/21/2021		5,343		(190)			(190)		5,153	5,153			
100152240	LAKE MARY	FL		05/17/2024		949		(8)			(8)		941	941			
100181272	AUSTIN	TX		12/06/2024		1,235		(110)			(110)		1,126	1,126			
100168284	CITRUS HEIGHTS	CA		09/20/2024		875		(42)			(42)		833	833			
100117725	WEST COVINA	CA		07/20/2023		1,061		19			19		1,081	1,081			
100144028	SAN BERNARDINO	CA		03/07/2024		966		10			10		976	976			
100099564	DACULA	GA		02/17/2023		680		(26)			(26)		654	654			
100118928	PAHRUMP	NV		07/27/2023		842		6			6		849	849			
100149696	NEW YORK	NY		04/26/2024		1,008		(80)			(80)		927	927			
100151558	SPANAWAY	WA		05/10/2024		949		(17)			(17)		931	931			
100088206	LAKE ELSINORE	CA		10/13/2022		1,371		(85)			(85)		1,286	1,286			
100127600	VALDEZ	NM		09/08/2023		898		5			5		903	903			
100173212	HENDERSON	NV		10/30/2024		1,006		(39)			(39)		967	967			
100144188	SAVANNAH	GA		03/07/2024		989		(23)			(23)		967	967			
100174629	WOODBRIDGE	VA		10/31/2024		5,850		(222)			(222)		5,628	5,628			
100135945	LIBERTY HILL	TX		11/15/2023		4,753		(49)			(49)		4,704	4,704			
100133110	DAVENPORT	FL		11/29/2023		824		88			88		911	911			
100147003	LACEY	WA		03/27/2024		1,022		(50)			(50)		971	971			
100170351	ENTIAT	WA		10/08/2024		1,683		(52)			(52)		1,631	1,631			
100169032	PORT SAINT LUCIE	FL		09/27/2024		2,466		(96)			(96)		2,370	2,370			
100110354	GLEN ST MARY	FL		06/30/2023		923		(5)			(5)		918	918			
100116762	ELMHURST	NY		07/20/2023		1,246		1,230			1,230		2,477	2,477			
100128000	KENT	WA		09/08/2023		1,099		187			187		1,286	1,286			
100119249	SURPRISE	AZ		07/31/2023		949		(43)			(43)		906	906			
100161921	SALT LAKE CITY	UT		07/31/2024		856		193			193		1,049	1,049			
100071055	HAZLET	NJ		10/01/2021		2,273		37			37		2,310	2,310			
100137043	PORT SAINT LUCIE	FL		11/28/2023		1,168		33			33		1,201	1,201			
100144068	LOGANVILLE	GA		03/07/2024		1,079		103			103		1,182	1,182			
100087471	PERRIS	CA		10/25/2022		1,308		134			134		1,441	1,441			
100182111	HENDERSONVILLE	NC		12/12/2024		1,051		(80)			(80)		971	971			
100107796	HOMESTEAD	FL		05/19/2023		1,651		170			170		1,822	1,822			
100109243	HOLLYWOOD	FL		07/21/2023		852		(119)			(119)		733	733			
100088861	SEATTLE	WA		11/15/2022		692		16			16		708	708			
100169849	COLORADO SPRINGS	CO		09/30/2024		915		(64)			(64)		851	851			
100031452	ANTIOCH	CA		03/29/2019		1,554		348			348		1,902	1,902			
100141695	HILLSBORO	OR		01/30/2024		656		(77)			(77)		579	579			
100162812	CELINA	TX		08/12/2024		936		(28)			(28)		908	908			
100146972	HOMESTEAD	FL		03/26/2024		942		10			10		952	952			
100175258	MANCHESTER	CT		11/05/2024		945		(60)			(60)		886	886			
100118120	PUNTA GORDA	FL		07/20/2023		604		(85)			(85)		520	520			
100082150	MIAMI	FL		04/14/2022		1,702		(96)			(96)		1,606	1,606			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142917	MONTE	CA		02/09/2024		844		(6)			(6)		838	838			
100076225	FRISCO	TX		01/07/2022		1,974		(79)			(79)		1,894	1,894			
100014838	NEW BUFFALO	MI		11/28/2017		2,557		(87)			(87)		2,470	2,470			
100151488	WEST ORANGE	NJ		05/10/2024		953		(26)			(26)		928	928			
100153239	KENNETT SQUARE	PA		05/30/2024		1,090		(4)			(4)		1,086	1,086			
100084773	MIAMI	FL		08/02/2022		455		(231)			(231)		224	224			
100102887	BEACHWOOD	NJ		06/22/2023		813		(10)			(10)		802	802			
100137955	LITTLE EGG HARBOR	NJ		12/13/2023		741		6			6		747	747			
100110707	PORT SAINT LUCIE	FL		08/11/2023		1,895		(134)			(134)		1,760	1,760			
100168643	PARLIER	CA		09/25/2024		937		(49)			(49)		889	889			
100166235	BREMERTON	WA		09/09/2024		1,044		49			49		1,093	1,093			
100032113	SAN JOSE	CA		03/29/2019		1,013		130			130		1,143	1,143			
100151052	SAN JACINTO	CA		05/08/2024		1,438		198			198		1,636	1,636			
100149349	SPARKS	NV		04/24/2024		5,747		316			316		6,062	6,062			
100115932	EXPORT	PA		07/20/2023		916		(5)			(5)		911	911			
100160907	SAINT PETERSBURG	FL		07/24/2024		1,259		(42)			(42)		1,218	1,218			
100137944	BAKERSFIELD	CA		12/13/2023		839		(47)			(47)		792	792			
100185998	MIAMI	FL		12/26/2024		1,358		(97)			(97)		1,260	1,260			
100147997	DENVER	CO		04/10/2024		1,000		(72)			(72)		927	927			
100090373	SAN ANTONIO	TX		02/03/2023		825		(185)			(185)		640	640			
100135059	ROUND ROCK	TX		11/01/2023		1,090		90			90		1,180	1,180			
100147028	BIG BEAR LAKE	CA		03/27/2024		2,125		(32)			(32)		2,093	2,093			
100184621	PHOENIX	AZ		12/17/2024		1,880		(194)			(194)		1,687	1,687			
100167754	FREDERICKSBURG	VA		09/19/2024		920		(87)			(87)		834	834			
100186567	WINCHESTER	VA		12/30/2024		1,162		287			287		1,448	1,448			
100166274	ROCKLIN	CA		09/09/2024		975		(60)			(60)		915	915			
100173251	SHOW LOW	AZ		10/30/2024		1,070		(39)			(39)		1,030	1,030			
100155883	MCKINNEY	TX		06/17/2024		955		16			16		972	972			
100150794	EAST FALMOUTH	MA		05/08/2024		907		(41)			(41)		866	866			
100071300	LAHAINA	HI		10/01/2021		2,701		98			98		2,799	2,799			
100049816	SALINAS	CA		11/20/2020		1,998		(392)			(392)		1,606	1,606			
100151553	NASHVILLE	TN		05/10/2024		918		(39)			(39)		879	879			
100171932	HENDERSON	NV		10/17/2024		966		(84)			(84)		882	882			
100013912	JAMAICA	NY		05/25/2017		1,562		166			166		1,728	1,728			
100135141	STOCKTON	CA		11/03/2023		1,521		(76)			(76)		1,445	1,445			
100126295	MEDFORD	NY		08/30/2023		1,181		(66)			(66)		1,114	1,114			
100131819	LIVONIA	MI		10/06/2023		779		(41)			(41)		738	738			
100172353	SUNNY ISLES BEACH	FL		10/23/2024		871		(54)			(54)		818	818			
100175047	WASHINGTON	DC		11/05/2024		952		(120)			(120)		832	832			
100166221	WINCHESTER	VA		09/09/2024		1,481		64			64		1,545	1,545			
100158979	COLUMBUS	OH		08/15/2024		861		(80)			(80)		781	781			
100171845	GLENSIDE	PA		10/17/2024		902		(82)			(82)		820	820			
100154846	LINCOLN	CA		07/19/2024		14,939		(481)			(481)		14,458	14,458			
100146905	CHATTANOOGA	TN		03/26/2024		810		(10)			(10)		800	800			
100176901	LOXAHATCHEE	FL		11/15/2024		870		(82)			(82)		789	789			
100127652	SAINT AUGUSTINE	FL		09/08/2023		506		(16)			(16)		490	490			
100076364	SARASOTA	FL		12/23/2021		1,586		(254)			(254)		1,332	1,332			
100141751	EL MIRAGE	AZ		01/30/2024		609		(91)			(91)		519	519			
100146900	CHATTANOOGA	TN		03/26/2024		810		(9)			(9)		800	800			
100065354	EVANSTON	IL		07/28/2021		1,999		(148)			(148)		1,851	1,851			
100133860	LAS VEGAS	NV		10/20/2023		99,593		1,263			1,263		100,856	100,856			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171332	DADEVILLE	AL		10/16/2024		956		(84)			(84)		872	872			
100175893	BROOMFIELD	CO		11/14/2024		998		(20)			(20)		978	978			
100167868	EVERETT	WA		09/20/2024		582		(27)			(27)		555	555			
100110205	LAKEWAY	TX		06/30/2023		1,623		49			49		1,672	1,672			
100139605	PALMDALE	CA		12/28/2023		3,333		44			44		3,376	3,376			
100173075	FLEMINGTON	NJ		10/25/2024		1,690		(125)			(125)		1,564	1,564			
100152703	ERIE	CO		05/17/2024		1,102		272			272		1,374	1,374			
100153818	CONCORD	NC		07/10/2024		674		(121)			(121)		552	552			
100045529	CLIFFSIDE PARK	NJ		11/25/2020		1,789		(202)			(202)		1,587	1,587			
100055689	RANCHO SANTA MARGARITA	CA		03/23/2021		2,774		(146)			(146)		2,627	2,627			
100163142	KNOXVILLE	TN		08/13/2024		3,142		(113)			(113)		3,029	3,029			
100070896	STEPHENS CITY	VA		10/01/2021		2,812		(77)			(77)		2,736	2,736			
100176815	FREEHOLD	NJ		11/15/2024		1,038		(144)			(144)		895	895			
100091050	CROWLEY	TX		01/31/2023		1,477		(223)			(223)		1,253	1,253			
100127468	GILBERT	AZ		09/08/2023		2,080		(36)			(36)		2,044	2,044			
100142540	WEST JORDAN	UT		02/08/2024		991		(19)			(19)		972	972			
100028675	NORTH BERGEN	NJ		10/26/2018		1,532		36			36		1,568	1,568			
100076350	ARVADA	CO		01/07/2022		5,645		(210)			(210)		5,436	5,436			
100143418	NORTH GRAFTON	MA		02/16/2024		599		(25)			(25)		574	574			
100169927	MELBOURNE	FL		11/08/2024		994		(112)			(112)		883	883			
100057618	NEWARK	NJ		06/30/2021		2,076		(61)			(61)		2,014	2,014			
100054524	MISSION HILLS	CA		03/23/2021		3,029		(195)			(195)		2,834	2,834			
100147882	RENO	NV		04/08/2024		1,081		13			13		1,094	1,094			
100179924	NORTHPORT	AL		11/25/2024		613		(21)			(21)		591	591			
100135277	ROCKAWAY BEACH	OR		11/08/2023		2,210		56			56		2,266	2,266			
100120226	SURPRISE	AZ		08/18/2023		755		(82)			(82)		672	672			
100171624	APEX	NC		10/16/2024		1,000		(78)			(78)		922	922			
100186707	PALM SPRINGS	FL		12/31/2024		684		(102)			(102)		582	582			
100156729	CARROLLTON	TX		06/26/2024		765		(140)			(140)		624	624			
100165619	GREEN BAY	WI		10/04/2024		854		(108)			(108)		746	746			
100129411	SAN DIEGO	CA		09/26/2023		1,053		41			41		1,093	1,093			
100140311	BREMERTON	WA		01/18/2024		846		(70)			(70)		776	776			
100139553	HOLBROOK	MA		12/28/2023		16,603		172			172		16,775	16,775			
100148549	OLYMPIA	WA		04/12/2024		1,110		(68)			(68)		1,042	1,042			
100168145	FRAMINGHAM	MA		09/20/2024		1,643		27			27		1,670	1,670			
100149827	MANASSAS	VA		04/29/2024		764		(52)			(52)		712	712			
100139644	CLINTON	CT		12/28/2023		750		(97)			(97)		653	653			
100087005	ATLANTA	GA		11/04/2022		1,856		40			40		1,896	1,896			
100166941	FOREST HILL	TX		09/13/2024		954		(14)			(14)		940	940			
100169811	BOWIE	MD		09/30/2024		877		(78)			(78)		799	799			
100171163	WINTER SPRINGS	FL		11/22/2024		944		(79)			(79)		865	865			
100171406	BERLIN	MD		10/16/2024		1,104		(73)			(73)		1,030	1,030			
100180713	DAVENPORT	FL		11/26/2024		783		(40)			(40)		743	743			
100136557	LEHI	UT		11/20/2023		808		(13)			(13)		795	795			
100185157	MODESTO	CA		12/20/2024		814		(18)			(18)		797	797			
100167641	PARRISH	FL		09/19/2024		736		(68)			(68)		668	668			
100179986	LA VALLE	WI		11/25/2024		2,295		(47)			(47)		2,248	2,248			
100089075	SIMPSONVILLE	SC		01/06/2023		1,360		(70)			(70)		1,291	1,291			
100081601	HIALEAH	FL		03/24/2022		1,244		(127)			(127)		1,117	1,117			
100109573	LEOMINSTER	MA		06/14/2023		893		(57)			(57)		835	835			
100151495	ROUND ROCK	TX		05/10/2024		959		(1)			(1)		957	957			

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100160090	CAPE CORAL	FL		07/17/2024		879		(55)			(55)		824	824			
100169400	HAILEY	ID		09/30/2024		894		(48)			(48)		846	846			
100142739	PORT ST LUCIE	FL		02/08/2024		823		(43)			(43)		780	780			
100165758	VERO BEACH	FL		08/29/2024		1,671		(162)			(162)		1,509	1,509			
100117959	HOUSTON	TX		07/20/2023		948		(38)			(38)		909	909			
100134076	HANFORD	CA		10/27/2023		828		(37)			(37)		790	790			
100153321	MILLVILLE	DE		05/30/2024		996		83			83		1,079	1,079			
100044795	SAINT PETERSBURG	FL		11/19/2020		2,940		(406)			(406)		2,534	2,534			
100120308	MONROEVILLE	PA		08/18/2023		737		(82)			(82)		655	655			
100137792	LANCASTER	CA		12/08/2023		1,056		(20)			(20)		1,036	1,036			
100173461	ACWORTH	GA		10/29/2024		928		(136)			(136)		792	792			
100128810	STONE MOUNTAIN	GA		09/21/2023		508		(96)			(96)		412	412			
100071581	SAN PEDRO	CA		10/14/2021		2,058		(230)			(230)		1,828	1,828			
100144504	LEESBURG	FL		04/26/2024		911		(104)			(104)		807	807			
100155353	LOS ANGELES	CA		06/18/2024		734		(87)			(87)		647	647			
100128267	ROYSE CITY	TX		09/14/2023		1,822		(88)			(88)		1,734	1,734			
100143133	AUBURN	WA		02/16/2024		904		(65)			(65)		839	839			
100146670	WESLEY CHAPEL	FL		03/20/2024		822		(128)			(128)		693	693			
100170270	DURHAM	NC		10/08/2024		906		(99)			(99)		808	808			
100072001	MISSOURI CITY	TX		10/29/2021		1,199		(161)			(161)		1,038	1,038			
100179909	TUCSON	AZ		11/25/2024		823		(23)			(23)		801	801			
100074470	PROVIDENCE	RI		12/02/2021		1,776		(223)			(223)		1,554	1,554			
100114749	PHOENIX	AZ		07/07/2023		4,317		(165)			(165)		4,151	4,151			
100149480	MC ALLEN	TX		04/24/2024		899		(75)			(75)		824	824			
100174497	FORT WASHINGTON	MD		10/31/2024		687		(139)			(139)		547	547			
100166153	JEFFERSONTON	VA		09/09/2024		956		(62)			(62)		894	894			
100147008	WASHINGTON	DC		03/27/2024		1,463		(14)			(14)		1,449	1,449			
100151567	NORTH LAS VEGAS	NV		05/10/2024		898		(66)			(66)		832	832			
100144192	PORT ORCHARD	WA		03/07/2024		1,065		7			7		1,072	1,072			
100108477	LOWELL	MA		05/25/2023		1,995		(84)			(84)		1,911	1,911			
100142640	PORT SAINT LUCIE	FL		02/08/2024		848		(80)			(80)		768	768			
100166919	KIMBERLY	ID		09/13/2024		886		(52)			(52)		834	834			
100160904	ROYERSFORD	PA		07/24/2024		972		(51)			(51)		921	921			
100139972	OCEANSIDE	CA		01/09/2024		929		(66)			(66)		863	863			
100128727	MEDFORD	NY		09/21/2023		597		(38)			(38)		559	559			
100114919	ROSWELL	GA		07/13/2023		1,228		(80)			(80)		1,148	1,148			
100173327	SURPRISE	AZ		10/30/2024		1,026		(60)			(60)		966	966			
100151557	TAVERNIER	FL		05/10/2024		908		(59)			(59)		849	849			
100150124	FREDERICKSBURG	VA		06/14/2024		718		(85)			(85)		633	633			
100129546	HEBER CITY	UT		09/29/2023		1,207		244			244		1,452	1,452			
100129229	WINTER PARK	FL		11/03/2023		2,020		(58)			(58)		1,961	1,961			
100186463	SPRINGFIELD	MA		12/30/2024		925		(19)			(19)		906	906			
100182505	GILBERT	AZ		12/12/2024		1,005		10			10		1,015	1,015			
100127593	SPARKS	NV		09/08/2023		1,261		242			242		1,504	1,504			
100137818	PEARLAND	TX		12/08/2023		723		(85)			(85)		638	638			
100182674	CHISAGO CITY	MN		12/12/2024		923		(44)			(44)		879	879			
4010049486	CAMDEN	NJ		05/31/2023		908		(87)			(87)		821	821			
100043034	BENICIA	CA		05/28/2020		2,227		382			382		2,608	2,608			
100025927	STOCKTON	CA		09/20/2018		1,192		147			147		1,338	1,338			
100151079	HIGHLANDS RANCH	CO		05/08/2024		977		(33)			(33)		944	944			
100084818	TAMPA	FL		08/02/2022		618		(39)			(39)		580	580			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120911	MOSELEY	VA		08/30/2023		957		52			52		1,009	1,009			
100172421	FREEHOLD	NJ		10/23/2024		953		(77)			(77)		876	876			
100157850	LAMBERTVILLE	NJ		07/09/2024		901		(27)			(27)		874	874			
100143080	MINNEAPOLIS	MN		02/16/2024		891		(35)			(35)		856	856			
100171658	MIDDLETOWN	DE		10/16/2024		809		(98)			(98)		711	711			
100167974	SAN BERNARDINO	CA		09/20/2024		897		10			10		908	908			
100151288	TRACY	CA		05/10/2024		986		(35)			(35)		951	951			
100163856	CHARLOTTE	NC		09/27/2024		908		(132)			(132)		776	776			
100128210	COLLEGE STATION	TX		09/18/2023		1,293		45			45		1,338	1,338			
100153399	ASHFORD	CT		05/30/2024		857		(47)			(47)		810	810			
100108035	MESA	AZ		05/25/2023		2,852		240			240		3,092	3,092			
100116152	WILDOMAR	CA		07/20/2023		1,155		424			424		1,579	1,579			
100133451	JORDAN	MN		10/19/2023		899		(44)			(44)		855	855			
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		648		(78)			(78)		570	570			
100128214	BRIGANTINE	NJ		09/18/2023		974		(12)			(12)		962	962			
100136384	ALEDO	TX		11/20/2023		810		(9)			(9)		801	801			
100117221	ORADELL	NJ		07/20/2023		1,137		525			525		1,662	1,662			
100147055	SCOTTSDALE	AZ		03/27/2024		926		(34)			(34)		892	892			
100172574	HESPERIA	CA		10/23/2024		1,040		(73)			(73)		967	967			
100128185	SHELTON	WA		09/18/2023		4,036		116			116		4,151	4,151			
100025808	ARLETA	CA		09/20/2018		1,910		28			28		1,938	1,938			
100140296	WESTON	TX		01/18/2024		848		(17)			(17)		831	831			
100136431	COACHELLA	CA		11/20/2023		1,026		270			270		1,296	1,296			
100181256	WEBSTER	MA		12/06/2024		911		59			59		971	971			
100081329	WEST LAKE HILLS	TX		03/18/2022		2,016		183			183		2,199	2,199			
100137230	NAPLES	FL		11/29/2023		865		(13)			(13)		852	852			
100166936	OAKLAND	MD		09/13/2024		856		(15)			(15)		841	841			
100168665	WEST PALM BEACH	FL		09/25/2024		1,126		(113)			(113)		1,013	1,013			
100151266	KENNESAW	GA		05/10/2024		885		(57)			(57)		828	828			
100154558	SACRAMENTO	CA		06/14/2024		5,749		(171)			(171)		5,579	5,579			
100011408	RIDGEFIELD	CT		12/23/2016		4,213		1,114			1,114		5,327	5,327			
100131571	TUJUNGA	CA		10/05/2023		939		(33)			(33)		906	906			
100158007	KISSIMMEE	FL		07/09/2024		875		(42)			(42)		833	833			
100170363	ANNA	TX		10/08/2024		913		(81)			(81)		832	832			
100117732	SUGAR LAND	TX		07/20/2023		1,085		441			441		1,526	1,526			
100109958	LAS VEGAS	NV		06/22/2023		1,022		(62)			(62)		960	960			
100150834	RENTON	WA		05/08/2024		1,380		(16)			(16)		1,364	1,364			
100180443	OAKLEY	CA		11/25/2024		1,066		26			26		1,092	1,092			
100171486	LITTLE ELM	TX		10/16/2024		1,065		(56)			(56)		1,009	1,009			
100180039	JENSEN BEACH	FL		11/25/2024		955		(46)			(46)		909	909			
100177873	LEESBURG	VA		11/19/2024		1,953		(179)			(179)		1,774	1,774			
100108948	WEST PALM BEACH	FL		05/31/2023		993		(133)			(133)		860	860			
100168493	DURHAM	NC		09/25/2024		20,110		(555)			(555)		19,555	19,555			
100087722	SYRACUSE	UT		10/07/2022		2,461		(108)			(108)		2,353	2,353			
100167477	EL CENTRO	CA		10/31/2024		914		(122)			(122)		792	792			
100143658	CARROLLTON	TX		02/22/2024		875		(25)			(25)		850	850			
100168010	HUNTLEY	IL		09/20/2024		660		(58)			(58)		603	603			
100117550	MORENO VALLEY	CA		07/20/2023		1,119		133			133		1,251	1,251			
100071552	LOS ANGELES	CA		10/14/2021		2,179		(107)			(107)		2,072	2,072			
100118142	PITTSBURG	CA		07/20/2023		1,065		6			6		1,071	1,071			
100172950	LAKE ELSINORE	CA		10/25/2024		1,180		(105)			(105)		1,075	1,075			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168601	KNOXVILLE	TN		09/25/2024		970		(63)			(63)		907	907			
100164547	LAWRENCEVILLE	GA		08/21/2024		2,564		(188)			(188)		2,377	2,377			
100091858	BOSTON	MA		01/30/2023		824		(51)			(51)		772	772			
100179504	ARGYLE	TX		11/21/2024		3,588		(40)			(40)		3,548	3,548			
100136366	LEHIGH ACRES	FL		11/20/2023		900		40			40		941	941			
100162291	JARRELL	TX		09/06/2024		720		(133)			(133)		587	587			
100150967	SUGAR GROVE	NC		05/08/2024		1,003		(32)			(32)		972	972			
100120291	MANSFIELD	TX		08/18/2023		3,699		(120)			(120)		3,579	3,579			
100133858	MACOMB	MI		10/20/2023		557		(11)			(11)		547	547			
100103096	BAY SHORE	NY		04/21/2023		904		(57)			(57)		847	847			
100127542	SILOAM SPRINGS	AR		09/08/2023		1,090		68			68		1,159	1,159			
100167105	HOMESTEAD	FL		09/13/2024		760		(114)			(114)		646	646			
100120283	ATLANTA	GA		08/18/2023		618		(46)			(46)		571	571			
100151304	WINCHESTER	CA		05/10/2024		1,021		78			78		1,099	1,099			
100155045	GLENDALE	AZ		07/19/2024		1,336		(69)			(69)		1,267	1,267			
100144156	LODI	CA		03/07/2024		876		(27)			(27)		849	849			
100153092	BRADENTON	FL		06/27/2024		898		30			30		928	928			
100161801	PAYETTE	ID		07/31/2024		826		(79)			(79)		748	748			
100151183	CHARLOTTE	NC		05/10/2024		1,383		(66)			(66)		1,316	1,316			
100076790	VALRICO	FL		12/27/2021		1,702		(374)			(374)		1,328	1,328			
100031435	CARSON	CA		03/29/2019		1,403		325			325		1,728	1,728			
100153068	SACRAMENTO	CA		06/27/2024		852		(85)			(85)		767	767			
100166021	ABERDEEN	NC		09/06/2024		947		(103)			(103)		844	844			
100143138	APEX	NC		02/16/2024		1,505		(103)			(103)		1,402	1,402			
100026061	SAN JOSE	CA		09/20/2018		1,603		(17)			(17)		1,586	1,586			
100148109	MARYSVILLE	WA		04/10/2024		1,064		(46)			(46)		1,018	1,018			
100178441	DIAMOND BAR	CA		11/21/2024		967		(92)			(92)		875	875			
100185840	PLAINVIEW	NY		12/26/2024		2,526		(182)			(182)		2,344	2,344			
100143246	INDIAN ROCKS BEACH	FL		02/16/2024		923		(58)			(58)		866	866			
19135	WESTMONT	IL		12/21/2011		10,714		(46)			(46)		10,667	10,667			
100153337	SANIBEL	FL		05/30/2024		12,559		190			190		12,749	12,749			
100115814	BIG BEAR LAKE	CA		07/20/2023		960		(75)			(75)		885	885			
100132251	WINTER GARDEN	FL		10/13/2023		1,024		58			58		1,082	1,082			
100151193	ANTIOCH	CA		05/10/2024		890		(75)			(75)		815	815			
100109289	LOS ANGELES	CA		06/12/2023		1,033		(23)			(23)		1,011	1,011			
100176696	SUNNY ISLES BEACH	FL		11/15/2024		2,059		(182)			(182)		1,877	1,877			
100180783	CLOVIS	CA		11/26/2024		972		(61)			(61)		911	911			
100147729	LEWISVILLE	TX		04/05/2024		890		(22)			(22)		868	868			
100147890	MERCED	CA		04/08/2024		2,553		214			214		2,767	2,767			
100087413	MICCO	FL		10/25/2022		1,661		284			284		1,945	1,945			
100179806	ORLANDO	FL		11/21/2024		6,521		(160)			(160)		6,361	6,361			
100164501	GEORGETOWN	TX		08/21/2024		947		(18)			(18)		929	929			
100010650	SEVERNA PARK	MD		12/23/2016		3,944		928			928		4,872	4,872			
100158428	LEESBURG	FL		07/10/2024		904		(40)			(40)		865	865			
100176544	GLADYS	VA		11/15/2024		872		(62)			(62)		810	810			
100181986	MELISSA	TX		12/12/2024		971		19			19		990	990			
100075962	DUNNELLEN	NJ		01/07/2022		2,048		5			5		2,053	2,053			
100144468	ROSEVILLE	CA		04/26/2024		5,927		(69)			(69)		5,858	5,858			
100160982	BRADENTON	FL		07/24/2024		890		(83)			(83)		807	807			
100151590	ATTLEBORO	MA		05/10/2024		949		(20)			(20)		929	929			
100136773	BRIDGEPORT	CT		11/27/2023		815		(40)			(40)		775	775			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102040	LAS VEGAS	NV		04/14/2023		2,348		(292)			(292)		2,056	2,056			
100119875	DAVIE	FL		08/10/2023		591		(38)			(38)		553	553			
100171410	VENTNOR	NJ		10/16/2024		969		(70)			(70)		899	899			
100182689	GRAFF	MO		12/12/2024		924		(47)			(47)		877	877			
100176644	VICTORVILLE	CA		11/15/2024		1,059		(117)			(117)		942	942			
100071868	LOS ANGELES	CA		10/14/2021		5,601		(322)			(322)		5,279	5,279			
100131919	NORTH MYRTLE BEACH	SC		10/13/2023		982		(11)			(11)		971	971			
100160122	ATLANTIC BCH	FL		07/17/2024		957		(18)			(18)		938	938			
100102733	FAIRBURN	GA		06/22/2023		905		(134)			(134)		771	771			
100158921	LAS VEGAS	NV		07/12/2024		1,019		(16)			(16)		1,003	1,003			
100186523	BOYNE CITY	MI		12/30/2024		608		(20)			(20)		588	588			
100127601	HEBER CITY	UT		09/08/2023		1,041		(18)			(18)		1,023	1,023			
100168698	METUCHEN	NJ		09/25/2024		921		(154)			(154)		767	767			
100031766	NORTHRIDGE	CA		03/29/2019		2,091		132			132		2,223	2,223			
100110644	SAN MARCOS	CA		06/30/2023		1,124		(15)			(15)		1,109	1,109			
100120883	GALVESTON	TX		08/28/2023		2,757		(42)			(42)		2,715	2,715			
100060086	RIVERSIDE	CA		06/25/2021		2,334		(153)			(153)		2,181	2,181			
100154876	WHITTIER	CA		07/19/2024		944		(99)			(99)		845	845			
100130338	HELOTES	TX		09/28/2023		730		(171)			(171)		559	559			
100160523	COLORADO SPRINGS	CO		07/19/2024		437		(5)			(5)		431	431			
100164271	EDISON	NJ		08/21/2024		12,138		(217)			(217)		11,921	11,921			
100119884	MIAMI	FL		08/10/2023		847		18			18		865	865			
100084662	PANAMA CITY	FL		08/02/2022		1,866		49			49		1,915	1,915			
100144407	VENICE	FL		03/07/2024		1,762		(37)			(37)		1,725	1,725			
100129457	SCHAUMBURG	IL		09/29/2023		992		(28)			(28)		965	965			
100133157	BRENTWOOD	CA		11/29/2023		313		535			535		848	848			
100030711	SAN DIEGO	CA		04/09/2019		1,054		443			443		1,497	1,497			
100143260	MONROE	WA		02/16/2024		987		(55)			(55)		932	932			
100102399	SACRAMENTO	CA		06/07/2023		1,047		(120)			(120)		927	927			
100020308	CATHEDRAL CITY	CA		07/17/2018		1,940		(72)			(72)		1,867	1,867			
100121006	DAVENPORT	FL		08/30/2023		5,288		72			72		5,361	5,361			
100181204	TEMPE	AZ		12/06/2024		727		(105)			(105)		622	622			
100148215	MODESTO	CA		04/12/2024		16,672		(591)			(591)		16,081	16,081			
100179473	CARROLLTON	TX		11/21/2024		1,385		4			4		1,389	1,389			
100179584	PHOENIX	AZ		11/21/2024		1,029		(38)			(38)		990	990			
100161120	MERCED	CA		07/24/2024		1,019		18			18		1,038	1,038			
100120219	PEACHTREE CITY	GA		08/18/2023		7,023		(205)			(205)		6,818	6,818			
100151986	KAILUA KONA	HI		06/14/2024		846		(41)			(41)		804	804			
100174185	STAR	ID		10/31/2024		875		(74)			(74)		802	802			
100176706	IRVINGTON	NJ		11/15/2024		1,807		(122)			(122)		1,685	1,685			
100135393	SEBRING	FL		11/13/2023		882		28			28		911	911			
100161376	HERMITAGE	TN		07/25/2024		904		(65)			(65)		839	839			
100132567	CLERMONT	FL		11/03/2023		708		55			55		763	763			
100131646	LIBERTY HILL	TX		10/06/2023		869		27			27		896	896			
100025902	SAINT CHARLES	IL		09/20/2018		1,266		272			272		1,537	1,537			
100147878	JACKSON TOWNSHIP	NJ		04/08/2024		1,060		(3)			(3)		1,057	1,057			
100153297	NORTH MYRTLE BEACH	SC		05/30/2024		1,307		(31)			(31)		1,276	1,276			
100115974	LAMOINE	ME		07/20/2023		975		(71)			(71)		904	904			
100119535	MANOR	TX		07/28/2023		1,115		195			195		1,310	1,310			
100149027	BUDA	TX		04/19/2024		1,179		(156)			(156)		1,023	1,023			
100163135	PALM DESERT	CA		08/13/2024		812		(84)			(84)		728	728			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119156	MOUNT PLEASANT	SC		07/31/2023		897		12			12		910	910			
100080888	FRESNO	CA		03/10/2022		1,818		(231)			(231)		1,587	1,587			
100144079	SURF CITY	NC		03/07/2024		100,876		264			264		101,139	101,139			
100152608	LEHIGH ACRES	FL		05/17/2024		927		10			10		937	937			
100119992	ORLANDO	FL		08/11/2023		1,006		5			5		1,011	1,011			
100178106	SAN DIEGO	CA		11/19/2024		2,027		(139)			(139)		1,888	1,888			
100173047	BIRDSBORO	PA		10/25/2024		773		(96)			(96)		678	678			
100140153	PARRISH	FL		01/09/2024		975		(32)			(32)		943	943			
100186693	SUGAR HILL	GA		12/31/2024		917		(51)			(51)		867	867			
100089596	BANNER ELK	NC		01/30/2023		714		(30)			(30)		684	684			
100071543	LOS ANGELES	CA		10/14/2021		2,025		(156)			(156)		1,869	1,869			
100157694	MAPLE GROVE	MN		06/28/2024		756		(141)			(141)		615	615			
100030926	NEW YORK	NY		04/09/2019		934		(24)			(24)		910	910			
100176896	BELTSVILLE	MD		11/15/2024		961		(5)			(5)		956	956			
100079228	FORT WALTON BEACH	FL		02/14/2022		1,833		(68)			(68)		1,765	1,765			
100171954	MERIDIAN	ID		10/17/2024		1,174		80			80		1,254	1,254			
100181961	HATFIELD	PA		12/12/2024		1,057		203			203		1,261	1,261			
100135736	JENSEN BEACH	FL		11/10/2023		804		117			117		921	921			
100147832	STERLING	VA		04/08/2024		1,311		(50)			(50)		1,261	1,261			
100087191	SAN FERNANDO	CA		10/25/2022		1,920		214			214		2,134	2,134			
100171946	FORT WORTH	TX		10/17/2024		1,507		(80)			(80)		1,427	1,427			
100117669	LITTLETON	CO		07/20/2023		1,062		9			9		1,071	1,071			
100132267	SEASIDE PARK	NJ		10/13/2023		1,039		4			4		1,043	1,043			
100080851	BRIGHTON	CO		03/10/2022		392		(92)			(92)		300	300			
100173148	BASS LAKE	CA		10/30/2024		1,246		(15)			(15)		1,231	1,231			
100119374	ROCKPORT	TX		07/31/2023		935		(43)			(43)		891	891			
100135567	TOWSON	MD		11/13/2023		860		(32)			(32)		829	829			
100173853	LIBERTYVILLE	IL		10/31/2024		863		(120)			(120)		744	744			
100102390	BLOOMINGDALE	IL		06/07/2023		1,090		(28)			(28)		1,062	1,062			
100144505	CITRUS HEIGHTS	CA		04/26/2024		707		(20)			(20)		687	687			
100142221	CROFTON	MD		03/15/2024		589		(106)			(106)		483	483			
100134455	PROVINCETOWN	MA		10/30/2023		849		(12)			(12)		837	837			
100168654	CHARLOTTE	NC		09/25/2024		911		(62)			(62)		849	849			
100172892	PERRIS	CA		10/25/2024		1,166		(8)			(8)		1,159	1,159			
100148997	SANTA ANA	CA		04/19/2024		868		(86)			(86)		782	782			
100169086	CAPE CORAL	FL		09/27/2024		1,053		(34)			(34)		1,018	1,018			
100065081	FRUITLAND	ID		07/14/2021		2,046		(134)			(134)		1,912	1,912			
100172360	POOLER	GA		10/23/2024		3,442		(168)			(168)		3,274	3,274			
100076193	LAWRENCE	MA		01/07/2022		1,951		(72)			(72)		1,879	1,879			
100173122	TRENTON	ME		10/30/2024		808		(57)			(57)		751	751			
100159942	LAUDERHILL	FL		08/16/2024		817		(143)			(143)		674	674			
100133541	SNOHOMISH	WA		10/19/2023		712		(67)			(67)		644	644			
100134856	MIAMI	FL		10/30/2023		382		429			429		810	810			
100129234	CATHEDRAL CITY	CA		11/03/2023		1,533		(30)			(30)		1,503	1,503			
100168488	CUMMING	GA		09/25/2024		1,212		(89)			(89)		1,124	1,124			
100161042	BLUFFTON	SC		07/24/2024		851		(27)			(27)		824	824			
100130309	DENVER	CO		09/28/2023		737		(103)			(103)		634	634			
100162787	LAS VEGAS	NV		08/12/2024		918		(53)			(53)		865	865			
100141969	COMPTON	CA		02/29/2024		855		(87)			(87)		768	768			
100162347	LONG BEACH	CA		08/06/2024		1,976		(163)			(163)		1,813	1,813			
100159649	EASTON	PA		08/23/2024		862		(120)			(120)		742	742			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137322	WORCESTER	MA		12/01/2023		530		(11)			(11)		519	519			
100142718	NORTHGLENN	CO		02/08/2024		1,678		1			1		1,679	1,679			
100135619	VICTOR	ID		11/09/2023		881		(63)			(63)		818	818			
100148585	SURPRISE	AZ		04/12/2024		880		(39)			(39)		841	841			
100014329	SILVER SPRING	MD		09/27/2017		4,718		678			678		5,396	5,396			
100162262	NEW BRAUNFELS	TX		09/06/2024		776		(125)			(125)		651	651			
100110356	TULARE	CA		06/30/2023		994		8			8		1,001	1,001			
100159580	LAKE WORTH	FL		07/15/2024		827		(61)			(61)		766	766			
100168168	CLOVERDALE	CA		09/20/2024		947		(42)			(42)		905	905			
100090697	CENTRAL ISLIP	NY		12/29/2022		878		(85)			(85)		793	793			
100137450	PHOENIX	AZ		01/11/2024		1,105		(171)			(171)		934	934			
100149749	SPENCER	MA		04/26/2024		178		301			301		479	479			
100140946	SNELLVILLE	GA		03/28/2024		648		(100)			(100)		548	548			
100153626	TAMPA	FL		05/31/2024		839		49			49		888	888			
100178476	DAVENPORT	FL		11/21/2024		824		(82)			(82)		742	742			
100173024	BAKERSFIELD	CA		10/25/2024		855		(54)			(54)		801	801			
100081281	LAS VEGAS	NV		03/18/2022		1,841		98			98		1,938	1,938			
100134993	KATY	TX		10/30/2023		2,045		464			464		2,509	2,509			
100140320	MESA	AZ		01/18/2024		850		(64)			(64)		786	786			
100119424	VENICE	FL		07/31/2023		1,226		(57)			(57)		1,170	1,170			
100067896	(CHATSWORTH AREA)	CA		09/23/2021		2,073		(107)			(107)		1,966	1,966			
100169473	BERWYN	IL		09/30/2024		18,051		(572)			(572)		17,479	17,479			
100026748	SCOTTSDALE	AZ		09/26/2018		5,179		305			305		5,484	5,484			
100154119	HOLIDAY	FL		07/11/2024		3,259		(187)			(187)		3,072	3,072			
100108108	MURRELLS INLET	SC		05/24/2023		951		4			4		955	955			
100088845	WARMINSTER	PA		11/15/2022		1,507		75			75		1,582	1,582			
100130406	PORT SAINT LUCIE	FL		09/28/2023		803		(8)			(8)		796	796			
100165761	GAINESVILLE	FL		08/29/2024		872		(50)			(50)		822	822			
100162815	CLINTON	CT		08/12/2024		1,026		(64)			(64)		962	962			
100127721	EASTON	PA		09/08/2023		4,467		(157)			(157)		4,310	4,310			
100115195	THE BRONX	NY		07/17/2023		884		(83)			(83)		801	801			
100151846	DAVIE	FL		05/10/2024		961		6			6		967	967			
100116557	PHILADELPHIA	PA		07/20/2023		1,089		1,424			1,424		2,513	2,513			
100160227	QUEEN CREEK	AZ		07/18/2024		927		16			16		943	943			
100169407	CAPE CORAL	FL		09/30/2024		881		(77)			(77)		805	805			
100133644	OOLTEWAH	TN		10/23/2023		3,376		50			50		3,426	3,426			
100060312	FAIRFAX	VA		06/25/2021		2,113		(90)			(90)		2,023	2,023			
100148105	SAN FRANCISCO	CA		04/10/2024		1,289		(69)			(69)		1,220	1,220			
100100831	BRIGHTON	CO		04/28/2023		1,250		46			46		1,296	1,296			
100186351	APEX	NC		12/30/2024		860		(65)			(65)		795	795			
100151289	FORT LAUDERDALE	FL		05/10/2024		1,796		(45)			(45)		1,752	1,752			
100170125	WOODBRIDGE	VA		10/08/2024		979		(60)			(60)		919	919			
100172352	BOYNTON BEACH	FL		10/23/2024		1,015		(55)			(55)		961	961			
100179634	SAN ANTONIO	TX		11/21/2024		856		(40)			(40)		816	816			
100132318	ELK GROVE	CA		10/13/2023		967		(49)			(49)		918	918			
100133729	PIPERSVILLE	PA		10/23/2023		1,453		316			316		1,769	1,769			
100131928	SPRING HILL	TN		10/13/2023		818		(21)			(21)		798	798			
100063667	NORTH BELLMORE	NY		07/01/2021		2,563		37			37		2,600	2,600			
100066332	STATEN ISLAND	NY		08/02/2021		2,936		(85)			(85)		2,851	2,851			
100168235	WELDON	CA		09/20/2024		1,333		27			27		1,360	1,360			
100089747	BOCA RATON	FL		12/02/2022		654		35			35		689	689			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100134585	AUSTIN	TX		10/30/2023		901		(53)			(53)		849	849			
100150631	RIDGEFIELD	WA		05/03/2024		1,048		59			59		1,107	1,107			
100147504	MCKINNEY	TX		04/03/2024		918		(12)			(12)		906	906			
100161066	MERIDIAN	ID		07/24/2024		992		(7)			(7)		984	984			
100044613	MONTEBELLO	CA		11/19/2020		1,591		102			102		1,693	1,693			
100131665	EAGLE MOUNTAIN	UT		10/06/2023		1,024		24			24		1,048	1,048			
100115615	GAITHERSBURG	MD		07/19/2023		915		(28)			(28)		887	887			
100017931	ATLANTA	GA		05/22/2018		3,424		(97)			(97)		3,327	3,327			
100175526	BROKEN BOW	OK		12/23/2024		854		(63)			(63)		791	791			
100148978	ESCONDIDO	CA		04/17/2024		685		(67)			(67)		617	617			
100133734	PHOENIX	AZ		10/23/2023		1,095		152			152		1,247	1,247			
100160515	HESPERIA	CA		07/19/2024		629		(88)			(88)		541	541			
100169376	MADEIRA BEACH	FL		09/27/2024		813		(87)			(87)		727	727			
100151923	STERLING	VA		07/10/2024		821		(46)			(46)		775	775			
100055903	WILMINGTON	CA		03/26/2021		2,152		(128)			(128)		2,024	2,024			
100147036	RAHWAY	NJ		03/27/2024		847		(45)			(45)		803	803			
100137814	WINTER GARDEN	FL		12/08/2023		478		334			334		811	811			
100152846	VICTORVILLE	CA		05/22/2024		922		(37)			(37)		885	885			
100152236	MANASSAS	VA		05/17/2024		1,500		(22)			(22)		1,479	1,479			
100115192	BROOKHAVEN	NY		07/17/2023		892		(80)			(80)		812	812			
100141092	MONROE	NY		01/30/2024		(460)		1,374			1,374		913	913			
100150945	LAKE FREDERICK	VA		05/08/2024		1,014		13			13		1,027	1,027			
100139620	KISSIMMEE	FL		12/28/2023		3,258		99			99		3,357	3,357			
100173274	CAROLINA BEACH	NC		10/30/2024		965		(74)			(74)		891	891			
100180214	SARASOTA	FL		11/25/2024		990		1			1		990	990			
100143993	HYANNIS	MA		02/29/2024		2,833		(146)			(146)		2,687	2,687			
100144198	ROSEVILLE	CA		03/07/2024		1,026		53			53		1,078	1,078			
100090352	DALLAS	TX		02/03/2023		808		(104)			(104)		704	704			
100153976	LAS VEGAS	NV		06/05/2024		857		(72)			(72)		785	785			
100088019	TRINITY	FL		10/25/2022		615		(92)			(92)		524	524			
100181920	CLOVIS	CA		12/12/2024		876		(46)			(46)		831	831			
100181532	BLUFFTON	SC		12/06/2024		629		(39)			(39)		590	590			
100057927	ROSELLE	NJ		06/30/2021		2,076		(4)			(4)		2,072	2,072			
100135447	RIDGEFIELD	WA		11/13/2023		836		(29)			(29)		808	808			
100100753	ALEXANDRIA	VA		04/28/2023		1,270		14			14		1,284	1,284			
100151748	LARGO	FL		05/10/2024		375		(12)			(12)		363	363			
100118627	GARLAND	TX		07/25/2023		11,361		(423)			(423)		10,938	10,938			
100151262	GRAYSON	GA		05/10/2024		900		(80)			(80)		820	820			
100178362	DESERT VIEW	CA		11/20/2024		996		(107)			(107)		890	890			
100118028	CORONA	CA		07/20/2023		1,184		191			191		1,374	1,374			
100137666	KENNESAW	GA		12/08/2023		857		(40)			(40)		817	817			
100128842	CHARLOTTESVILLE	VA		09/21/2023		788		(68)			(68)		719	719			
100140787	EAST PATCHOGUE	NY		01/22/2024		774		(72)			(72)		702	702			
100168225	SACRAMENTO	CA		09/20/2024		54,419		(898)			(898)		53,521	53,521			
100182670	FLAGSTAFF	AZ		12/12/2024		911		(18)			(18)		893	893			
100169103	ANTELOPE	CA		09/27/2024		1,049		(9)			(9)		1,039	1,039			
100172529	APEX	NC		10/23/2024		861		(83)			(83)		778	778			
100179779	SAN TAN VALLEY	AZ		11/21/2024		1,011		(52)			(52)		959	959			
100182460	WEST POINT	GA		12/12/2024		912		(46)			(46)		867	867			
100091085	BURRILLVILLE	RI		01/31/2023		700		(73)			(73)		627	627			
100120779	BUENA VISTA	CO		08/25/2023		848		(19)			(19)		829	829			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180169	ORMOND BEACH	FL		11/25/2024		897		(47)			(47)		850	850			
100141052	ORLANDO	FL		02/20/2024		924		(46)			(46)		878	878			
100065482	SANTA MARIA	CA		07/28/2021		1,863		(152)			(152)		1,710	1,710			
100087037	HOMESTEAD	FL		11/04/2022		837		(62)			(62)		775	775			
100179597	AURORA	CO		11/21/2024		906		(38)			(38)		868	868			
100160174	WILDWOOD	NJ		07/18/2024		521		(25)			(25)		496	496			
100164332	APEX	NC		08/21/2024		951		(37)			(37)		915	915			
4010084950	TOLEDO	OH		11/26/2024		1,181		(26)			(26)		1,155	1,155			
100129572	MEDFORD	OR		09/29/2023		983		(22)			(22)		961	961			
100179671	MODESTO	CA		11/21/2024		955		(47)			(47)		909	909			
100166080	SOUTH LAKE TAHOE	CA		09/09/2024		863		(61)			(61)		802	802			
100068404	OCALA	FL		08/25/2021		1,947		(137)			(137)		1,811	1,811			
100174236	CAPE CORAL	FL		10/31/2024		926		(70)			(70)		856	856			
100117826	SAN DIEGO	CA		07/20/2023		6,069		(292)			(292)		5,777	5,777			
100102043	DESERT HOT SPRINGS	CA		04/14/2023		835		(77)			(77)		758	758			
100024732	PANORAMA CITY	CA		09/20/2018		1,405		(149)			(149)		1,256	1,256			
100164621	KISSIMMEE	FL		08/21/2024		25,184		(581)			(581)		24,603	24,603			
100162728	SILVER SPRING	MD		08/12/2024		1,134		(59)			(59)		1,075	1,075			
100160474	LAKE WORTH	FL		07/19/2024		898		(76)			(76)		823	823			
100117681	DURANGO	CO		07/20/2023		(1,891)		2,874			2,874		982	982			
100054957	MANALAPAN	NJ		03/23/2021		1,311		(251)			(251)		1,060	1,060			
100156447	SURFSIDE BEACH	SC		06/24/2024		1,088		(44)			(44)		1,044	1,044			
100109816	CENTRAL ISLIP	NY		06/22/2023		1,615		(82)			(82)		1,533	1,533			
100119837	COLLEGE PARK	MD		08/08/2023		961		(43)			(43)		919	919			
100180034	PHILADELPHIA	PA		11/25/2024		1,024		8			8		1,033	1,033			
100120616	FORT WORTH	TX		08/18/2023		1,015		8			8		1,023	1,023			
100180347	CHARLOTTESVILLE	VA		11/25/2024		1,277		9			9		1,285	1,285			
100137031	ST GEORGE	UT		11/28/2023		963		142			142		1,104	1,104			
100142730	SARASOTA	FL		02/08/2024		899		(62)			(62)		837	837			
100185014	WEST RICHLAND	WA		12/19/2024		868		(102)			(102)		766	766			
100172912	METAIRIE	LA		10/25/2024		962		(112)			(112)		850	850			
100127535	MONROE	NY		09/08/2023		1,028		34			34		1,062	1,062			
100170232	WILMINGTON	NC		10/08/2024		852		(61)			(61)		791	791			
100152199	COUNCIL BLUFFS	IA		05/17/2024		2,378		10			10		2,387	2,387			
100142867	WAKE FOREST	NC		02/09/2024		785		(55)			(55)		730	730			
100164884	LAWRENCEVILLE	GA		08/26/2024		4,152		(145)			(145)		4,008	4,008			
100162081	CLAYTON	NC		07/31/2024		861		(161)			(161)		701	701			
100158462	CLEARWATER	FL		07/10/2024		818							818	818			
100079233	PANAMA CITY BEACH	FL		02/14/2022		1,869		(44)			(44)		1,825	1,825			
100133444	FORT WORTH	TX		10/19/2023		2,218		(78)			(78)		2,141	2,141			
100164481	DENVER	NC		08/21/2024		938		(52)			(52)		887	887			
100136653	BARTLETT	TN		01/25/2024		684		(71)			(71)		613	613			
100173332	GLENEDEN BEACH	OR		10/30/2024		1,110		(19)			(19)		1,091	1,091			
100134392	PATERSON	NJ		10/27/2023		655		41			41		696	696			
100138896	HOUSTON	TX		12/21/2023		789		(55)			(55)		735	735			
100170064	LOUISVILLE	KY		11/08/2024		8,116		(666)			(666)		7,450	7,450			
100155925	HOUSTON	TX		06/17/2024		5,495		(96)			(96)		5,399	5,399			
100168818	PALM COAST	FL		09/26/2024		1,132		(37)			(37)		1,094	1,094			
100161420	CUMMING	GA		07/29/2024		934		(27)			(27)		907	907			
100154717	PHOENIX	AZ		07/19/2024		800		(102)			(102)		698	698			
100129401	MISSION	TX		09/26/2023		874		17			17		891	891			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110278	PAGE	AZ		06/30/2023		1,036		(30)			(30)		1,006	1,006			
100173691	PALM DESERT	CA		10/30/2024		982		(80)			(80)		903	903			
100170180	FAYETTEVILLE	AR		10/08/2024		800		(98)			(98)		703	703			
100182612	HOLLY SPRINGS	GA		12/12/2024		874		(82)			(82)		792	792			
100175313	STOCKTON	CA		11/05/2024		993		(19)			(19)		975	975			
100173723	ENTERPRISE	UT		10/30/2024		689		(91)			(91)		599	599			
100134378	GREENACRES	FL		10/27/2023		713		(3)			(3)		709	709			
100150084	ANAHEIM	CA		06/14/2024		779		(62)			(62)		717	717			
100102019	DESERT HOT SPRINGS	CA		04/14/2023		832		(74)			(74)		758	758			
100172332	HEMET	CA		10/23/2024		1,003		(68)			(68)		935	935			
100132117	SOUTH YARMOUTH	MA		10/13/2023		951		(10)			(10)		941	941			
100156388	KISSIMMEE	FL		07/25/2024		807		(173)			(173)		634	634			
100136888	ATLANTA	GA		11/27/2023		887		(23)			(23)		864	864			
100156519	SPARKS	NV		06/24/2024		1,101		131			131		1,232	1,232			
100180235	LINCOLN	NE		11/25/2024		1,013		24			24		1,037	1,037			
100061245	N HOLLYWOOD	CA		06/01/2021		3,396		28			28		3,424	3,424			
100133091	HONOLULU	HI		11/29/2023		523		265			265		788	788			
100141962	CELINA	TX		02/29/2024		837		(68)			(68)		769	769			
100129708	LEHI	UT		09/29/2023		914		(50)			(50)		864	864			
100170214	BOTHELL	WA		10/08/2024		1,819		(109)			(109)		1,709	1,709			
100164756	RENO	NV		08/26/2024		1,056		50			50		1,107	1,107			
100169552	PARKER	CO		09/30/2024		879		(60)			(60)		819	819			
100055753	BIRMINGHAM	AL		03/23/2021		2,066		(187)			(187)		1,879	1,879			
100115996	CAPE CORAL	FL		07/20/2023		2,498		15			15		2,513	2,513			
100160589	BIG BEAR LAKE	CA		07/19/2024		897		(114)			(114)		783	783			
100144105	FAIR OAKS RANCH	TX		03/07/2024		1,458		36			36		1,494	1,494			
100158713	NORTH BRANFORD	CT		07/10/2024		1,442		(30)			(30)		1,412	1,412			
100150462	SACRAMENTO	CA		05/03/2024		1,279		(97)			(97)		1,181	1,181			
100080886	FRESNO	CA		03/10/2022		1,795		(233)			(233)		1,562	1,562			
100159709	CHARLOTTE	NC		08/23/2024		830		(95)			(95)		736	736			
100151955	MURRELLS INLET	SC		06/14/2024		2,524		(112)			(112)		2,412	2,412			
100027058	LUTZ	FL		09/26/2018		2,235		169			169		2,403	2,403			
100158884	GRESHAM	OR		07/12/2024		1,204		118			118		1,323	1,323			
100142952	WAYMART	PA		02/09/2024		793		(69)			(69)		724	724			
100060178	ATLANTA	GA		06/25/2021		2,071		(76)			(76)		1,995	1,995			
100131777	SILVER SPRING	MD		10/06/2023		3,512		359			359		3,872	3,872			
100162613	CARTERSVILLE	GA		08/12/2024		871		(67)			(67)		805	805			
100060271	NASHVILLE	TN		06/25/2021		2,106		(116)			(116)		1,990	1,990			
100171271	LOWELL	AR		10/16/2024		928		(96)			(96)		832	832			
100100004	PHELAN	CA		03/28/2023		601		19			19		620	620			
100146382	COLTS NECK	NJ		03/19/2024		2,746		(230)			(230)		2,516	2,516			
100151579	LAS VEGAS	NV		05/10/2024		906		(42)			(42)		864	864			
100119988	JUPITER	FL		08/11/2023		701		(46)			(46)		655	655			
100128472	EAST STROUDSBURG	PA		09/15/2023		807		(82)			(82)		725	725			
100176582	ELCHO	WI		11/15/2024		827		(65)			(65)		762	762			
100140377	FRESNO	CA		01/18/2024		756		(42)			(42)		714	714			
100172202	MIAMI	FL		10/17/2024		844		(117)			(117)		727	727			
100131846	PALMDALE	CA		10/06/2023		2,211		(7)			(7)		2,204	2,204			
100184956	JAMAICA	NY		12/19/2024		836		(93)			(93)		743	743			
100129617	VICTORVILLE	CA		09/29/2023		285							285	285			
100147938	BIRMINGHAM	MI		04/08/2024		1,077		(32)			(32)		1,045	1,045			

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164923	PATERSON	NJ		08/28/2024		171		554			554		725	725			
100152972	LACEY	WA		06/27/2024		792		(90)			(90)		702	702			
100115019	CELINA	TX		07/14/2023		1,012		(31)			(31)		982	982			
100182530	PHOENIX	AZ		12/12/2024		947		(38)			(38)		909	909			
100161061	PARRISH	FL		07/24/2024		910		(66)			(66)		844	844			
100174205	THE COLONY	TX		10/31/2024		983		(61)			(61)		922	922			
100164252	CARY	NC		08/21/2024		922		(38)			(38)		884	884			
4010078796	AKRON	OH		07/26/2024		780		(39)			(39)		741	741			
100141528	CAPE CORAL	FL		01/30/2024		2,367		41			41		2,409	2,409			
100030851	GARDEN GROVE	CA		04/09/2019		1,240		147			147		1,387	1,387			
100162907	RANCHO CORDOVA	CA		08/12/2024		1,813		174			174		1,987	1,987			
100151461	FORNEY	TX		05/10/2024		870		(58)			(58)		812	812			
100110661	RIDGEFIELD	WA		06/30/2023		1,466		145			145		1,611	1,611			
100127472	OAKLAND	CA		09/08/2023		918		(41)			(41)		877	877			
100182159	KEYSTONE	CO		12/12/2024		840		(14)			(14)		827	827			
100139994	ARRINGTON	TN		01/09/2024		841		(30)			(30)		811	811			
100115926	FLORIDA CITY	FL		07/20/2023		1,002		11			11		1,013	1,013			
100088318	PHILADELPHIA	PA		11/10/2022		1,458		(59)			(59)		1,399	1,399			
100139175	WEST VALLEY CITY	UT		12/28/2023		743		(24)			(24)		720	720			
100170280	IOWA CITY	IA		10/08/2024		795		(63)			(63)		732	732			
100171927	LEANDER	TX		10/17/2024		2,462		(79)			(79)		2,383	2,383			
100100079	MIAMI	FL		03/28/2023		818		(82)			(82)		736	736			
100168125	RICHMOND	CA		09/20/2024		22,898		153			153		23,052	23,052			
100103617	ALEXANDRIA	VA		05/08/2023		660		(72)			(72)		588	588			
100169796	MESA	AZ		09/30/2024		958		(59)			(59)		899	899			
100135231	STOVER	MO		11/08/2023		939		38			38		978	978			
100110658	RIDGEFIELD	WA		06/30/2023		1,467		145			145		1,612	1,612			
100152327	RIDGEFIELD	WA		05/17/2024		1,006		209			209		1,215	1,215			
100091380	CARSON	CA		02/22/2023		1,214		28			28		1,242	1,242			
100148889	FREDERICKSBURG	TX		04/17/2024		848		(83)			(83)		765	765			
100135672	ALTAMONTE SPG	FL		11/09/2023		754		(73)			(73)		681	681			
100169118	NEW ORLEANS	LA		09/27/2024		890		(74)			(74)		816	816			
100172349	ROSELLE	NJ		10/23/2024		1,077		(11)			(11)		1,066	1,066			
100159691	STOCKTON	CA		08/23/2024		794		(157)			(157)		637	637			
100139055	MIAMI	FL		12/28/2023		658		1			1		659	659			
100181522	AURORA	CO		12/06/2024		1,015		9			9		1,024	1,024			
100117534	PERRIS	CA		07/20/2023		1,057		81			81		1,138	1,138			
100101541	MERIDIAN	ID		04/26/2023		1,149		70			70		1,219	1,219			
100091052	HIALEAH	FL		01/31/2023		816		(159)			(159)		657	657			
100144013	BLACKLICK	OH		03/07/2024		889		(61)			(61)		828	828			
100157957	CARSON CITY	NV		07/09/2024		974		121			121		1,096	1,096			
100179394	MALABAR	FL		12/27/2024		924		(53)			(53)		871	871			
100161494	OAK HARBOR	WA		07/30/2024		860		(45)			(45)		815	815			
100110633	SUN CITY WEST	AZ		06/30/2023		920		(17)			(17)		903	903			
100065089	NORTH PALM BEACH	FL		07/14/2021		2,019		(130)			(130)		1,889	1,889			
100161058	AURORA	CO		07/24/2024		1,102		(38)			(38)		1,065	1,065			
100165410	TIGARD	OR		08/29/2024		834		(6)			(6)		828	828			
100178382	RIVIERA BEACH	FL		11/21/2024		797		(31)			(31)		766	766			
100114523	MORENO VALLEY	CA		06/29/2023		3,400		(252)			(252)		3,148	3,148			
100057565	NEWARK	NJ		06/30/2021		1,974		(206)			(206)		1,768	1,768			
100176948	MIAMI	FL		11/15/2024		35,225		(978)			(978)		34,247	34,247			

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100159497	CEDAR PARK	TX		07/15/2024		951		(65)			(65)		886	886			
100179622	SACRAMENTO	CA		11/21/2024		858		(52)			(52)		805	805			
100112249	BRONX	NY		06/29/2023		1,030		2,153			2,153		3,183	3,183			
100168499	WINCHESTER	VA		09/25/2024		1,054		4			4		1,058	1,058			
100135392	DORAL	FL		11/13/2023		900		(23)			(23)		877	877			
100171351	HENRICO	VA		10/16/2024		889		(63)			(63)		826	826			
100182629	STOCKBRIDGE	MA		12/12/2024		14,012		92			92		14,104	14,104			
100135350	DUNELLEN	NJ		11/13/2023		869		4			4		873	873			
100175754	NORCO	CA		11/12/2024		1,801		(106)			(106)		1,695	1,695			
100182453	WOODLAKE	CA		12/12/2024		1,069		(6)			(6)		1,063	1,063			
100149100	MCKINNEY	TX		04/19/2024		1,075		(192)			(192)		883	883			
100069634	BROCKTON	MA		09/01/2021		1,338		127			127		1,465	1,465			
100145876	SALT LAKE CITY	UT		03/19/2024		2,214		(211)			(211)		2,002	2,002			
100118830	WEST PALM BEACH	FL		08/30/2023		1,174		(104)			(104)		1,070	1,070			
100148488	BARNETT	MO		04/12/2024		879		(48)			(48)		831	831			
100045797	ATLANTA	GA		11/25/2020		1,208		28			28		1,236	1,236			
100151968	PORT SAINT LUCIE	FL		06/14/2024		630		(89)			(89)		542	542			
100144064	NEWNAN	GA		03/07/2024		903		(52)			(52)		851	851			
100165266	TAMPA	FL		08/29/2024		967		(85)			(85)		882	882			
100171438	OAK ISLAND	NC		10/16/2024		3,399		(71)			(71)		3,328	3,328			
100186261	LAS VEGAS	NV		12/27/2024		1,615		(72)			(72)		1,543	1,543			
100076809	FORT COLLINS	CO		12/27/2021		2,167		(343)			(343)		1,824	1,824			
100090988	CHULA VISTA	CA		01/31/2023		1,692		(42)			(42)		1,650	1,650			
100091573	GAITHERSBURG	MD		03/07/2023		706		(102)			(102)		604	604			
100164077	HOPKINTON	MA		08/21/2024		1,152		(61)			(61)		1,091	1,091			
100186283	LANCASTER	CA		12/27/2024		818		(106)			(106)		712	712			
100186448	PEORIA	AZ		12/30/2024		937		(33)			(33)		904	904			
100134673	WILMINGTON	DE		10/30/2023		2,013		170			170		2,183	2,183			
100185437	TUCSON	AZ		12/20/2024		1,021		103			103		1,124	1,124			
100167474	HOUSTON	TX		10/31/2024		1,705		(132)			(132)		1,574	1,574			
100143715	SUWANEE	GA		02/26/2024		1,041		(407)			(407)		634	634			
100164471	DAVENPORT	FL		08/21/2024		897		(58)			(58)		839	839			
100158901	WILMINGTON	NC		07/12/2024		1,052		(78)			(78)		974	974			
100143129	NEWNAN	GA		02/16/2024		909		(53)			(53)		856	856			
100182109	WHITE HOUSE	TN		12/12/2024		1,141		55			55		1,196	1,196			
100156322	HARSENS ISLAND	MI		07/25/2024		620		(59)			(59)		561	561			
100086496	SEATAC	WA		09/30/2022		632		(27)			(27)		605	605			
100129681	FORT WALTON BEACH	FL		09/29/2023		898		(32)			(32)		867	867			
100081478	FEDERAL WAY	WA		03/18/2022		2,075		160			160		2,235	2,235			
100084709	HAWTHORNE	FL		08/02/2022		802		(147)			(147)		655	655			
100119865	PALM DESERT	CA		08/10/2023		804		(11)			(11)		794	794			
100172319	VICTORVILLE	CA		10/21/2024		1,107		(57)			(57)		1,050	1,050			
100137929	NORCROSS	GA		12/13/2023		715		42			42		756	756			
100139651	STOCKTON	CA		12/28/2023		740		(94)			(94)		646	646			
100151863	TUCSON	AZ		05/10/2024		510		(84)			(84)		426	426			
100162953	BOISE	ID		08/12/2024		784		(60)			(60)		724	724			
100174831	PROVIDENCE	RI		10/31/2024		704		(142)			(142)		562	562			
100168712	MONTAGUE	NJ		09/25/2024		601		(86)			(86)		514	514			
100100020	HAWTHORNE	CA		03/28/2023		557		(68)			(68)		489	489			
100137575	BAKERSFIELD	CA		12/08/2023		2,438		21			21		2,459	2,459			
100091053	PORTLAND	OR		01/31/2023		1,520		(79)			(79)		1,441	1,441			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159498	GLENDALE	AZ		07/15/2024		922		(56)			(56)		866	866			
100143512	ROSELLE	NJ		02/21/2024		(288)		1,130			1,130		842	842			
100162748	SAN DIEGO	CA		08/12/2024		860		(63)			(63)		797	797			
100178494	GREELEY	CO		11/21/2024		1,054		(54)			(54)		1,000	1,000			
100136950	WOODSTOCK	GA		11/28/2023		871							870	870			
100024862	JAMAICA PLAIN	MA		09/20/2018		2,036		(137)			(137)		1,900	1,900			
100180183	MARION	NC		11/25/2024		782		(108)			(108)		673	673			
100172465	MERIDIAN	ID		10/23/2024		1,012		(54)			(54)		959	959			
100031505	SAN JUAN CAPISTRANO	CA		03/29/2019		817		160			160		978	978			
100031227	MERCED	CA		03/29/2019		1,979		126			126		2,105	2,105			
100160360	SACRAMENTO	CA		09/06/2024		944		(144)			(144)		799	799			
100042959	OXNARD	CA		05/28/2020		1,953		80			80		2,034	2,034			
100108329	RICHMOND	VA		05/25/2023		852		(75)			(75)		777	777			
100116058	GULF SHORES	AL		07/20/2023		713		(6)			(6)		707	707			
100172189	TWAIN HARTE	CA		10/17/2024		1,655		(153)			(153)		1,502	1,502			
100108345	HENDERSON	NV		05/25/2023		936		(60)			(60)		875	875			
100160932	CLINTON	WA		07/24/2024		848		(46)			(46)		802	802			
100176601	WOODLAND	CA		11/15/2024		792		(112)			(112)		681	681			
100151472	ORLANDO	FL		05/10/2024		864		(35)			(35)		829	829			
100150662	NORTHBRIDGE	MA		05/06/2024		896		(45)			(45)		851	851			
100135885	AVENTURA	FL		11/13/2023		791		(61)			(61)		730	730			
100138099	MURFREESBORO	TN		12/14/2023		649		42			42		691	691			
100169648	ANN ARBOR	MI		09/30/2024		823		(68)			(68)		755	755			
100131639	WINTER PARK	CO		10/06/2023		1,125		(10)			(10)		1,115	1,115			
100030998	FARMINGTON	CT		03/29/2019		1,189		592			592		1,781	1,781			
100130413	HOLLYWOOD	FL		09/28/2023		765		(137)			(137)		628	628			
100162712	MARICOPA	AZ		08/12/2024		968		41			41		1,009	1,009			
100054652	TOPSFIELD	MA		03/23/2021		1,437		(193)			(193)		1,245	1,245			
100173145	BOISE	ID		10/30/2024		1,033		(48)			(48)		985	985			
100185607	HUDSON	WI		12/20/2024		788		(72)			(72)		716	716			
100116832	DULUTH	GA		07/20/2023		1,098		3,402			3,402		4,500	4,500			
100117135	STATEN ISLAND	NY		07/20/2023		1,181		833			833		2,014	2,014			
100143191	SEDRO WOOLLEY	WA		02/16/2024		879		(41)			(41)		838	838			
100132481	VERO BEACH	FL		11/03/2023		(923)		1,775			1,775		853	853			
100135193	WEST PALM BEACH	FL		11/07/2023		48,194		(1,265)			(1,265)		46,930	46,930			
100169050	CASTLE PINES	CO		09/27/2024		952		(46)			(46)		906	906			
100143906	CROFTON	MD		03/06/2024		829		(116)			(116)		714	714			
100017146	JUPITER	FL		04/26/2018		1,551		233			233		1,785	1,785			
100175194	PALM COAST	FL		11/05/2024		1,038		(50)			(50)		989	989			
100170167	SUN CITY	AZ		10/08/2024		866		(90)			(90)		776	776			
100117935	LAS VEGAS	NV		07/20/2023		644		(9)			(9)		635	635			
100076487	AUBURN	MA		12/21/2021		2,628		(85)			(85)		2,543	2,543			
100175875	LEHIGH ACRES	FL		11/12/2024		(252)		1,016			1,016		764	764			
100169541	WINTER PARK	FL		09/30/2024		3,716		(158)			(158)		3,558	3,558			
100079191	POMONA	NY		02/24/2022		1,909		(7)			(7)		1,902	1,902			
100156233	WINTER GARDEN	FL		06/20/2024		1,485		(112)			(112)		1,373	1,373			
100151648	CELINA	TX		05/10/2024		1,303		(14)			(14)		1,289	1,289			
100117589	ORLANDO	FL		07/20/2023		32		1,128			1,128		1,159	1,159			
100179657	SACRAMENTO	CA		11/21/2024		21,911		(399)			(399)		21,512	21,512			
100142689	MANTECA	CA		02/08/2024		937		(57)			(57)		880	880			
100129514	CRYSTAL	MN		09/29/2023		970		(4)			(4)		966	966			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010873	ONTARIO	CA		01/27/2017		813		130			130		943	943			
100119303	SMYRNA	GA		07/31/2023		889		(2)			(2)		887	887			
100079847	MCKINNEY	TX		04/08/2022		1,165		(78)			(78)		1,086	1,086			
100143090	SOMERSET	NJ		02/16/2024		1,034		(21)			(21)		1,013	1,013			
100141418	LAS VEGAS	NV		01/30/2024		819		(59)			(59)		760	760			
100148566	CANYON LAKE	TX		04/12/2024		960		(15)			(15)		945	945			
100157834	WINTER GARDEN	FL		08/01/2024		931		17			17		948	948			
100166301	ALBUQUERQUE	NM		10/23/2024		842		(93)			(93)		749	749			
100152684	SEBASTIAN	FL		05/17/2024		911		17			17		927	927			
100164221	FRESNO	CA		08/21/2024		679		(22)			(22)		657	657			
100075985	LINDEN	NJ		01/07/2022		2,006		(45)			(45)		1,961	1,961			
100118672	HIALEAH	FL		07/25/2023		7,582		(282)			(282)		7,300	7,300			
100173050	ATLANTA	GA		10/25/2024		1,219		(105)			(105)		1,114	1,114			
100130453	CENTRAL ISLIP	NY		09/28/2023		716		(45)			(45)		671	671			
100115153	MASTIC BEACH	NY		07/17/2023		875		(58)			(58)		817	817			
100080947	GREER	SC		03/17/2022		1,280		(18)			(18)		1,262	1,262			
100133210	PARRISH	FL		11/29/2023		756		(63)			(63)		693	693			
100154504	TRENTON	NJ		06/14/2024		559		(19)			(19)		541	541			
100120689	NASHVILLE	TN		08/25/2023		1,012		(16)			(16)		997	997			
100150465	QUEEN CREEK	AZ		05/03/2024		1,010		18			18		1,028	1,028			
100117224	LA PUENTE AREA	CA		07/20/2023		1,152		440			440		1,592	1,592			
100025146	JAMAICA	NY		09/20/2018		1,421		358			358		1,779	1,779			
4010063700	YOUNGSTOWN	OH		01/30/2024		763		(61)			(61)		702	702			
100107811	OCEAN CITY	MD		05/19/2023		1,058		(17)			(17)		1,041	1,041			
100155985	NEW BRUNSWICK	NJ		06/18/2024		(20,083)		20,925			20,925		842	842			
100178486	ANAHEIM	CA		11/21/2024		954		(45)			(45)		909	909			
100049978	LAKE HOPATCONG	NJ		11/20/2020		1,288		(316)			(316)		973	973			
100065133	SUN VALLEY	CA		07/14/2021		4,080		(210)			(210)		3,871	3,871			
100065568	PICO RIVERA	CA		07/28/2021		1,965		(160)			(160)		1,805	1,805			
100149398	CHARLOTTE	NC		04/24/2024		1,023		(16)			(16)		1,007	1,007			
100088299	BAYVILLE	NJ		11/10/2022		9,502		(71)			(71)		9,431	9,431			
100138139	GLEN BURNIE	MD		12/14/2023		67,287		(672)			(672)		66,614	66,614			
100127618	ATHOL	ID		09/08/2023		919		(26)			(26)		893	893			
100133831	CALEXICO	CA		10/20/2023		729		(66)			(66)		663	663			
100137072	CARSON CITY	NV		11/28/2023		1,318		(15)			(15)		1,303	1,303			
100175387	RAHWAY	NJ		11/05/2024		1,070		1			1		1,071	1,071			
100115951	KINGSLAND	TX		07/20/2023		1,075		(3)			(3)		1,072	1,072			
100180471	GALLATIN	TN		11/26/2024		917		(88)			(88)		829	829			
100137065	FORESTHILL	CA		11/28/2023		833		11			11		844	844			
100054951	WOODBURY	CT		03/23/2021		1,826		(210)			(210)		1,617	1,617			
100152746	ROCKLAND	MA		05/22/2024		853		17			17		870	870			
100114643	NAPLES	FL		06/29/2023		959		67			67		1,025	1,025			
100137704	HILLSBORO	OR		12/08/2023		912		(13)			(13)		899	899			
100102599	DETROIT	MI		06/07/2023		980		98			98		1,078	1,078			
100147054	LONG POND	PA		03/27/2024		987		(23)			(23)		964	964			
100168003	MASHPEE	MA		09/20/2024		846		(27)			(27)		819	819			
100156822	TROUTDALE	OR		06/27/2024		153,017		(2,686)			(2,686)		150,331	150,331			
100141616	WOOSTER	OH		01/30/2024		505		14			14		519	519			
100090907	MANTECA	CA		01/31/2023		1,125		57			57		1,182	1,182			
100151884	LAKE WORTH	FL		05/10/2024		1,168		(96)			(96)		1,072	1,072			
100148529	COLLINSVILLE	CT		04/12/2024		894		(76)			(76)		818	818			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168071	SILVER SPRING	MD		09/20/2024		68,211		(1,751)			(1,751)		66,461	66,461			
100027061	DISCOVERY BAY	CA		09/26/2018		1,686		58			58		1,744	1,744			
100136911	NORTH CAPE MAY	NJ		11/27/2023		938		112			112		1,049	1,049			
100180337	RINGWOOD	NJ		11/25/2024		990		10			10		1,000	1,000			
100165376	SAVAGE	MD		08/29/2024		789		(39)			(39)		750	750			
100128090	GOODLETTSVILLE	TN		09/08/2023		1,072		123			123		1,194	1,194			
100186021	POMPANO BEACH	FL		12/27/2024		848		30			30		877	877			
100175253	AUSTIN	TX		11/05/2024		997		(35)			(35)		961	961			
100080940	WHITNEY	TX		04/01/2022		1,501		(205)			(205)		1,296	1,296			
100028554	ARLETA	CA		10/26/2018		1,353		36			36		1,389	1,389			
100182394	HOUSTON	TX		12/12/2024		1,001		78			78		1,079	1,079			
100129580	DALLAS	TX		09/29/2023		927		(49)			(49)		878	878			
100078743	COTTONWOOD	CA		02/25/2022		1,590		(231)			(231)		1,360	1,360			
100129624	NASHVILLE	TN		09/29/2023		972		(11)			(11)		961	961			
100138079	ANTIOCH	TN		12/13/2023		414		(27)			(27)		387	387			
100154904	EDISON	NJ		07/19/2024		816		(104)			(104)		712	712			
100170347	CLEVELAND	TN		10/08/2024		879		(84)			(84)		795	795			
100119163	LENEXA	KS		07/31/2023		903		5			5		908	908			
100163399	LAS VEGAS	NV		09/27/2024		1,726		(58)			(58)		1,668	1,668			
100114938	WAUSAU	WI		07/13/2023		1,009		(23)			(23)		986	986			
100075991	NASHUA	NH		01/07/2022		1,731		(185)			(185)		1,545	1,545			
100144071	MCGAHEYSVILLE	VA		03/07/2024		906		(64)			(64)		842	842			
100053479	ROSHARON	TX		03/23/2021		1,168		(134)			(134)		1,035	1,035			
100127977	ANTIOCH	TN		09/08/2023		1,003		105			105		1,108	1,108			
100164601	HUTTO	TX		08/21/2024		968		(176)			(176)		791	791			
100127714	ROSELLE	NJ		09/08/2023		955		(43)			(43)		912	912			
100166953	BAKERSFIELD	CA		09/13/2024		932		(55)			(55)		877	877			
100134345	JEFFERSON	GA		10/27/2023		875		12			12		888	888			
100060188	BROCKTON	MA		06/25/2021		1,987		(112)			(112)		1,875	1,875			
100172436	GLASSBORO	NJ		10/23/2024		785		(77)			(77)		708	708			
100165910	RIVERSIDE	CA		09/06/2024		2,404		(83)			(83)		2,321	2,321			
100151355	BAKERSFIELD	CA		05/10/2024		944		(45)			(45)		899	899			
100139260	FORT MILL	SC		12/28/2023		640		109			109		748	748			
100144355	TOMS RIVER	NJ		03/07/2024		997		(33)			(33)		964	964			
100089291	SMITHVILLE	TX		01/26/2023		3,842		(85)			(85)		3,758	3,758			
100080978	UNION CITY	CA		03/18/2022		1,903		122			122		2,025	2,025			
100180251	LUBBOCK	TX		11/25/2024		917		(50)			(50)		867	867			
100151160	SUFFERN	NY		05/09/2024		686		(37)			(37)		650	650			
100164451	OCEAN CITY	NJ		08/21/2024		947		(46)			(46)		902	902			
100120021	VINEYARD	UT		08/11/2023		1,012		(28)			(28)		984	984			
100139258	LEXINGTON	SC		12/28/2023		675		50			50		724	724			
100053747	CHULA VISTA	CA		03/23/2021		2,003		(287)			(287)		1,716	1,716			
100137049	DURHAM	NC		11/28/2023		823		(4)			(4)		819	819			
100138142	MONTEBELLO	CA		12/14/2023		864		13			13		877	877			
100155278	SACRAMENTO	CA		07/19/2024		1,313		(39)			(39)		1,274	1,274			
100176526	STONEFORT	IL		11/15/2024		1,691		(42)			(42)		1,649	1,649			
100109373	TUCSON	AZ		06/12/2023		900		(3)			(3)		897	897			
100086557	CUTLER BAY	FL		09/30/2022		594		(128)			(128)		467	467			
100078022	MIAMI	FL		01/12/2022		1,781		(63)			(63)		1,718	1,718			
100172862	OPA LOCKA	FL		10/25/2024		257		(27)			(27)		230	230			
100147406	HONOLULU	HI		05/08/2024		760		(67)			(67)		694	694			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113090	ANAHEIM	CA		06/29/2023		972		1,171			1,171		2,143	2,143			
100054713	PICO RIVERA	CA		03/23/2021		2,154		(522)			(522)		1,632	1,632			
100186197	HEMET	CA		12/27/2024		854		(129)			(129)		725	725			
100148783	WINTER GARDEN	FL		04/17/2024		1,649		(7)			(7)		1,642	1,642			
100147904	RICHMOND	VA		04/08/2024		886		(73)			(73)		813	813			
100108056	ST AUGUSTINE	FL		05/25/2023		1,200		124			124		1,323	1,323			
100175234	NORTH MYRTLE BEACH	SC		11/05/2024		959		(69)			(69)		889	889			
100114623	FONTANA	CA		06/29/2023		991		(21)			(21)		970	970			
100013411	LAKELAND	FL		05/25/2017		934		307			307		1,241	1,241			
100132505	BAKERSFIELD	CA		11/03/2023		760		12			12		771	771			
100143176	YELM	WA		02/16/2024		1,243		(61)			(61)		1,182	1,182			
100169628	SAN BERNARDINO	CA		09/30/2024		766		(52)			(52)		714	714			
100129510	MANTECA	CA		09/29/2023		1,066		22			22		1,088	1,088			
100117372	VICTORVILLE	CA		07/20/2023		1,117		293			293		1,409	1,409			
100060135	FORT COLLINS	CO		06/25/2021		2,073		(137)			(137)		1,936	1,936			
100137550	FAYETTEVILLE	AR		12/08/2023		892		(17)			(17)		875	875			
100141782	NEW MILFORD	CT		01/30/2024		11,182		(407)			(407)		10,775	10,775			
100119263	NORCROSS	GA		07/31/2023		3,204		41			41		3,245	3,245			
100101680	CAROLINA BEACH	NC		04/26/2023		921		(26)			(26)		895	895			
100090065	KEY WEST	FL		01/13/2023		3,121		80			80		3,201	3,201			
100180622	TEMPLE HILLS	MD		11/26/2024		861		(18)			(18)		844	844			
100171921	EUGENE	OR		10/17/2024		1,023		(70)			(70)		953	953			
100143466	SPRING HILL	FL		02/16/2024		852		38			38		891	891			
100091044	CULVER CITY	CA		01/31/2023		138,377		(2,616)			(2,616)		135,761	135,761			
100148827	OAK LAWN	IL		04/17/2024		3,905		(165)			(165)		3,740	3,740			
100055317	RANCHO CUCAMONGA	CA		03/23/2021		1,325		(264)			(264)		1,061	1,061			
100182053	WALLA WALLA	WA		12/12/2024		2,950		42			42		2,991	2,991			
100156064	DAYTONA BEACH	FL		06/18/2024		834		(125)			(125)		709	709			
100171535	RENO	NV		10/16/2024		1,084		17			17		1,101	1,101			
100164033	MODESTO	CA		08/21/2024		903		(53)			(53)		849	849			
100175503	LEWISVILLE	TX		12/23/2024		588		(85)			(85)		502	502			
100151596	RANCHO CORDOVA	CA		05/10/2024		1,081		155			155		1,236	1,236			
100129398	CELINA	TX		09/26/2023		962							962	962			
100175661	WINTER SPRINGS	FL		11/12/2024		984		(118)			(118)		866	866			
100136992	ROCKVILLE	MD		11/28/2023		67,050		(438)			(438)		66,612	66,612			
100065317	BOISE	ID		07/28/2021		1,749		(147)			(147)		1,603	1,603			
100135089	BRADENTON	FL		11/01/2023		995		121			121		1,116	1,116			
100169364	SAVANNAH	GA		09/27/2024		793		(98)			(98)		695	695			
100171605	APEX	NC		10/16/2024		957		(77)			(77)		880	880			
100148905	MT JULIET	TN		04/17/2024		822		(60)			(60)		762	762			
100141288	YANTIS	TX		01/30/2024		716		(116)			(116)		599	599			
100175371	MCKINNEY	TX		11/05/2024		1,027		(14)			(14)		1,013	1,013			
100157675	SUMMERVILLE	SC		06/28/2024		882		(85)			(85)		797	797			
100119430	BURTONSVILLE	MD		07/31/2023		989		7			7		996	996			
100173186	BANDERA	TX		10/30/2024		868		(78)			(78)		790	790			
100143206	CANYON	TX		02/16/2024		948		(26)			(26)		922	922			
100079229	POTOMAC	MD		02/14/2022		1,891		71			71		1,962	1,962			
100014521	EAST ELMHURST	NY		09/27/2017		2,287		(288)			(288)		1,999	1,999			
100116175	SALT LAKE CITY	UT		07/20/2023		1,177		476			476		1,653	1,653			
100176677	VALRICO	FL		11/15/2024		896		(76)			(76)		820	820			
100129990	FARMINGVILLE	NY		09/27/2023		909		(42)			(42)		867	867			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144359	MILTON	MA		03/07/2024		35,127		(733)			(733)		34,394	34,394			
100158624	DANIA BEACH	FL		07/10/2024		878		(52)			(52)		826	826			
100186496	CORVALLIS	OR		12/30/2024		793		(92)			(92)		701	701			
100169197	ROELAND PARK	KS		09/27/2024		846		(95)			(95)		751	751			
100109651	SACRAMENTO	CA		06/14/2023		932		(63)			(63)		869	869			
100148877	LEHI	UT		04/17/2024		932		(15)			(15)		917	917			
100133693	LAS VEGAS	NV		10/23/2023		871		31			31		902	902			
100115211	BOISE	ID		07/17/2023		1,005		(52)			(52)		953	953			
100141076	LAS VEGAS	NV		02/20/2024		784		(107)			(107)		677	677			
100142046	ELK GROVE	CA		02/29/2024		831		(44)			(44)		787	787			
100115399	SACRAMENTO	CA		07/17/2023		950		64			64		1,014	1,014			
100144361	LAS VEGAS	NV		03/07/2024		829		(80)			(80)		749	749			
100103326	PONTE VEDRA	FL		04/28/2023		943		(68)			(68)		875	875			
100186367	LAS VEGAS	NV		12/30/2024		7,248		(160)			(160)		7,088	7,088			
100151478	FRISCO	TX		05/10/2024		11,375		(210)			(210)		11,165	11,165			
100171391	CROFTON	MD		10/16/2024		1,554		(64)			(64)		1,490	1,490			
100176853	WEST PALM BEACH	FL		11/15/2024		927		(164)			(164)		763	763			
100140263	WASHINGTON	DC		01/18/2024		851		(57)			(57)		794	794			
100100305	PALMDALE	CA		03/24/2023		1,606		(121)			(121)		1,485	1,485			
100171298	ANNAPOLIS	MD		10/16/2024		729		(105)			(105)		624	624			
100162934	STAR	ID		08/12/2024		1,033		(50)			(50)		983	983			
100118832	FORT LAUDERDALE	FL		08/30/2023		1,029		(124)			(124)		905	905			
100171362	ANTIOCH	TN		10/16/2024		886		(103)			(103)		782	782			
100175228	KATY	TX		11/05/2024		32,163		(882)			(882)		31,281	31,281			
100109693	SAN DIEGO	CA		06/15/2023		874		(19)			(19)		855	855			
100029097	WEST COVINA	CA		10/26/2018		1,597		152			152		1,748	1,748			
100065736	UNION CITY	NJ		07/28/2021		2,083		(62)			(62)		2,021	2,021			
100168674	AVE MARIA	FL		09/25/2024		863		(102)			(102)		761	761			
100158885	BRADENTON	FL		07/12/2024		1,088		63			63		1,152	1,152			
100025686	ANCHORAGE	AK		09/20/2018		1,577		(18)			(18)		1,559	1,559			
100087299	POINT PLEASANT BEACH	NJ		10/25/2022		2,177		279			279		2,456	2,456			
100074146	SALINAS	CA		12/09/2021		1,896		(265)			(265)		1,630	1,630			
100156036	WOODBRIDGE	VA		06/18/2024		16,477		(676)			(676)		15,801	15,801			
100129326	MINNEOLA	FL		09/25/2023		26,047		410			410		26,457	26,457			
100166049	MORTON GROVE	IL		09/06/2024		504		(49)			(49)		455	455			
100109313	PALM COAST	FL		06/12/2023		1,196		(9)			(9)		1,187	1,187			
100148589	KANSAS CITY	MO		04/12/2024		895		(53)			(53)		842	842			
100185072	TWIN PEAKS	CA		12/20/2024		790		(91)			(91)		698	698			
100147979	SAN DIEGO	CA		04/10/2024		1,041		(57)			(57)		984	984			
100164474	MILLIKEN	CO		08/21/2024		886		(76)			(76)		810	810			
100153293	JASPER	GA		05/30/2024		861		(49)			(49)		812	812			
100169525	TOMS RIVER	NJ		09/30/2024		918		(32)			(32)		886	886			
100049382	NEPTUNE	NJ		11/20/2020		1,678		(306)			(306)		1,373	1,373			
100167062	SUMMERVILLE	SC		09/13/2024		826		(106)			(106)		720	720			
100158680	ROSEVILLE	CA		07/10/2024		1,042		77			77		1,119	1,119			
100153075	LAS VEGAS	NV		06/27/2024		1,906		(133)			(133)		1,773	1,773			
100155305	BUELLTON	CA		07/19/2024		929		(82)			(82)		848	848			
100115668	ATLANTA	GA		07/20/2023		1,356		(50)			(50)		1,307	1,307			
100174246	LAND O LAKES	FL		10/31/2024		975		(44)			(44)		931	931			
100082858	AUBURN	CA		05/17/2022		1,493		(180)			(180)		1,313	1,313			
100117689	CYPRESS	TX		07/20/2023		(532)		1,814			1,814		1,282	1,282			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010056501	CARBONDALE	PA		11/29/2023		738		(29)			(29)		708	708			
100156052	AMHERST	MA		06/18/2024		684		(59)			(59)		625	625			
100160220	LAS VEGAS	NV		07/18/2024		1,136		330			330		1,465	1,465			
100100183	ROOSEVELT	NY		03/17/2023		886		(53)			(53)		833	833			
100162791	HOLLY SPRINGS	NC		08/12/2024		252,934		(1,853)			(1,853)		251,082	251,082			
100140626	FLAGLER BEACH	FL		01/19/2024		807		(43)			(43)		764	764			
100152623	HOMELAND	CA		05/17/2024		1,000		83			83		1,083	1,083			
100025760	ROSLINDALE	MA		09/20/2018		1,321		(79)			(79)		1,242	1,242			
100132704	NORFOLK	VA		11/03/2023		1,661		33			33		1,694	1,694			
100121039	SARASOTA	FL		08/30/2023		1,539		216			216		1,755	1,755			
100133790	NEW BRUNSWICK	NJ		10/20/2023		789		23			23		811	811			
100168197	MURRELLS INLET	SC		09/20/2024		892		(39)			(39)		853	853			
100169598	MIDDLETOWN	DE		09/30/2024		1,242		(45)			(45)		1,197	1,197			
100172613	LITTLETON	CO		10/23/2024		969		(76)			(76)		892	892			
100181201	LAKELAND	FL		12/06/2024		825		(64)			(64)		762	762			
100172932	PORT SAINT LUCIE	FL		10/25/2024		1,087		(6)			(6)		1,081	1,081			
100049429	MIAMI	FL		11/20/2020		1,713		(337)			(337)		1,376	1,376			
100176095	CHICAGO	IL		12/20/2024		747		24			24		771	771			
100175419	VICTORVILLE	CA		12/23/2024		840		(100)			(100)		740	740			
100110561	SMYRNA	GA		06/30/2023		928		(59)			(59)		869	869			
100185858	BALTIMORE	MD		12/26/2024		947		(26)			(26)		922	922			
100132008	PHOENIX	AZ		10/13/2023		1,053		146			146		1,199	1,199			
100148804	SAN ANTONIO	TX		04/17/2024		1,704		(30)			(30)		1,674	1,674			
100163265	LOS ANGELES (VENICE AREA)	CA		08/13/2024		958		(10)			(10)		948	948			
100091725	GAINESVILLE	GA		03/24/2023		686		(103)			(103)		583	583			
100180656	TOLEDO	OH		11/26/2024		639		(68)			(68)		571	571			
100172878	TRIANGLE	VA		10/25/2024		857		(38)			(38)		819	819			
100101974	HESPERIA	CA		04/14/2023		782		(116)			(116)		667	667			
100143774	LAS VEGAS	NV		02/27/2024		543		4			4		547	547			
100148267	FORT LAUDERDALE	FL		04/12/2024		797		(60)			(60)		737	737			
100074462	HUTTO	TX		12/02/2021		1,687		(355)			(355)		1,332	1,332			
100129896	MONROE	NC		09/27/2023		686		(76)			(76)		610	610			
100152509	SMITHFIELD	RI		05/17/2024		852		(21)			(21)		831	831			
100182559	GALLATIN	TN		12/12/2024		923		(25)			(25)		897	897			
100182560	GALLATIN	TN		12/12/2024		923		(25)			(25)		897	897			
4010065295	BALTIMORE	MD		01/30/2024		762		(50)			(50)		712	712			
100185921	MILWAUKIE	OR		12/26/2024		756		(24)			(24)		731	731			
100162916	LAS VEGAS	NV		08/12/2024		840		(45)			(45)		795	795			
100140323	SACRAMENTO	CA		01/18/2024		807		(50)			(50)		757	757			
100120039	EAST RUTHERFORD	NJ		08/11/2023		1,013		20			20		1,033	1,033			
100166967	PHARR	TX		09/13/2024		4,068		(22)			(22)		4,047	4,047			
100119516	NORTH BERGEN	NJ		07/28/2023		1,045		25			25		1,070	1,070			
100012524	BROOKLYN	NY		04/28/2017		3,766		860			860		4,625	4,625			
100153922	ORLANDO	FL		06/05/2024		928		(45)			(45)		882	882			
100142121	FEDERAL WAY	WA		02/29/2024		710		(44)			(44)		666	666			
100076404	DAMASCUS	OR		12/23/2021		1,883		(59)			(59)		1,824	1,824			
100133420	SAN PEDRO	CA		10/19/2023		647		(45)			(45)		602	602			
100088808	MACOMB	MI		11/15/2022		573		(53)			(53)		519	519			
100155473	BERGENFIELD	NJ		06/18/2024		655		(28)			(28)		627	627			
100074162	NORTH FORT MYERS	FL		12/09/2021		2,364		(110)			(110)		2,254	2,254			
100179374	BRADENTON	FL		12/27/2024		6,017		(300)			(300)		5,717	5,717			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178285	KEYES	CA		11/19/2024		2,912		(57)			(57)		2,855	2,855			
100147454	DANIA	FL		04/03/2024		740		(101)			(101)		638	638			
100153901	NEW CARROLLTON	MD		06/05/2024		13,392		(429)			(429)		12,963	12,963			
100185776	NORWICH	CT		12/26/2024		729		(49)			(49)		680	680			
100148183	SARASOTA	FL		04/12/2024		911		(56)			(56)		855	855			
100174240	WALKER	MN		10/31/2024		7,654		(185)			(185)		7,469	7,469			
100103225	LOUISVILLE	CO		04/26/2023		819		(53)			(53)		766	766			
100079967	MIAMI BEACH	FL		04/08/2022		1,161		(31)			(31)		1,131	1,131			
100120457	ORLAND PARK	IL		08/18/2023		4,000		69			69		4,069	4,069			
100143317	APEX	NC		02/16/2024		955		(40)			(40)		915	915			
100120012	SOUTHAMPTON	PA		08/11/2023		989		9			9		997	997			
100136907	PALENVILLE	NY		11/27/2023		5,148		158			158		5,306	5,306			
100078332	CAPE CORAL	FL		02/10/2022		1,618		(207)			(207)		1,410	1,410			
100057690	SIMI VALLEY	CA		06/30/2021		2,046		(122)			(122)		1,925	1,925			
100143686	WHEATLEY HEIGHTS	NY		02/22/2024		863		(190)			(190)		673	673			
100163121	CHANDLER	AZ		08/13/2024		855		(60)			(60)		795	795			
100133128	ELKINS PARK	PA		11/29/2023		1,022		(38)			(38)		984	984			
100080003	CHANDLER	AZ		04/25/2022		1,085		(98)			(98)		987	987			
100074201	SACRAMENTO	CA		12/09/2021		1,774		(233)			(233)		1,541	1,541			
100141722	DELAND	FL		01/30/2024		76,390		(4,861)			(4,861)		71,529	71,529			
100180231	MANCHESTER	TN		11/25/2024		864		(18)			(18)		846	846			
100163093	GAINESVILLE	FL		08/13/2024		863		(72)			(72)		791	791			
100164333	ALEXANDRIA	VA		08/21/2024		949		(30)			(30)		918	918			
100165684	TOOL	TX		10/04/2024		845		(199)			(199)		646	646			
100119229	IRVINGTON	NJ		07/31/2023		1,001		17			17		1,017	1,017			
100144291	HINSDALE	MA		03/07/2024		159		22			22		181	181			
100163328	SAN BERNARDINO	CA		08/13/2024		1,734		(169)			(169)		1,565	1,565			
100179610	MORRISTOWN	NJ		11/21/2024		911		(56)			(56)		854	854			
100159265	HIGHLAND	MD		07/15/2024		907		(48)			(48)		860	860			
100129376	STAFFORD TOWNSHIP	NJ		09/26/2023		872							872	872			
100134391	CHICAGO	IL		10/27/2023		561		(17)			(17)		544	544			
100116642	CORONA	CA		07/20/2023		(2,416)		4,402			4,402		1,986	1,986			
100055096	KEARNY	NJ		03/23/2021		1,065		(286)			(286)		779	779			
100147940	MURRIETA	CA		04/08/2024		1,039		(59)			(59)		979	979			
100139202	ALLENTOWN	PA		12/28/2023		2,030		(44)			(44)		1,985	1,985			
100143729	LANCASTER	CA		02/26/2024		498		(61)			(61)		437	437			
100180325	PARKER	CO		11/25/2024		1,039		164			164		1,203	1,203			
100174227	SACRAMENTO	CA		10/31/2024		805		(78)			(78)		727	727			
100175022	SANTA ANA	CA		11/05/2024		807		(113)			(113)		695	695			
100172159	BAKERSFIELD	CA		10/17/2024		961		(100)			(100)		861	861			
100149303	HOLLYWOOD	FL		04/24/2024		1,330		(28)			(28)		1,302	1,302			
100032090	FREMONT	CA		03/29/2019		2,053		142			142		2,194	2,194			
100165569	LIBERTY HILL	TX		08/29/2024		50,966		259			259		51,225	51,225			
100029619	WOODLAND	WA		10/26/2018		1,516		11			11		1,528	1,528			
100100678	RIALTO	CA		04/28/2023		1,224		139			139		1,363	1,363			
100179577	SEATTLE	WA		11/21/2024		628		(37)			(37)		591	591			
100137775	CLOVIS	CA		12/08/2023		41,411		(567)			(567)		40,844	40,844			
100132544	CONCORD	CA		11/03/2023		844		85			85		929	929			
100164219	LANCASTER	CA		08/21/2024		765		(48)			(48)		717	717			
100140038	HALETHORPE	MD		01/09/2024		691		13			13		704	704			
100090730	BRIDGEPORT	CT		12/29/2022		847		(48)			(48)		800	800			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118753	PANAMA CITY BEACH	FL		07/25/2023		26		634			634		660	660			
100049407	LOS ANGELES	CA		11/20/2020		1,702		(398)			(398)		1,304	1,304			
100149190	LOS ANGELES	CA		04/22/2024		1,267		(40)			(40)		1,227	1,227			
100076279	JACKSONVILLE BEACH	FL		01/07/2022		1,882		(41)			(41)		1,841	1,841			
100158123	NEWARK	DE		07/09/2024		986		18			18		1,004	1,004			
100166104	ROSEVILLE	CA		09/09/2024		966		(64)			(64)		903	903			
100014375	FARMINGDALE	NY		09/27/2017		1,644		390			390		2,034	2,034			
100164456	TEMPE	AZ		08/21/2024		919		(44)			(44)		875	875			
100130022	CENTRAL ISLIP	NY		09/27/2023		936		(60)			(60)		876	876			
100116576	NORTH LAS VEGAS	NV		07/20/2023		575		(6)			(6)		569	569			
100119281	WESTON	TX		07/31/2023		2,539		(81)			(81)		2,458	2,458			
100128513	JOSHUA TREE	CA		09/15/2023		799		(110)			(110)		689	689			
100060270	BRENTWOOD	TN		06/25/2021		2,025		(74)			(74)		1,951	1,951			
100120074	FRISCO	TX		08/11/2023		960		(25)			(25)		935	935			
100080987	PASADENA	CA		03/18/2022		2,103		115			115		2,218	2,218			
100120058	GILBERT	AZ		08/11/2023		953		19			19		972	972			
100151610	FYFFE	AL		05/10/2024		1,014							1,015	1,015			
100133475	JERSEY CITY	NJ		10/19/2023		2,489		(138)			(138)		2,350	2,350			
100024807	WAILUKU	HI		09/20/2018		1,712		128			128		1,840	1,840			
100164529	ANNA	TX		08/21/2024		913		(28)			(28)		885	885			
100118766	FAIRFAX	VT		07/25/2023		1,038		(65)			(65)		973	973			
100185022	LUTZ	FL		12/19/2024		709		(101)			(101)		608	608			
100091381	VALLEJO	CA		02/22/2023		1,314		131			131		1,444	1,444			
100025907	NORTH BERGEN	NJ		09/20/2018		2,582		49			49		2,631	2,631			
100146575	PLANO	TX		03/20/2024		842		(66)			(66)		776	776			
100116017	SUWANEE	GA		07/20/2023		838		(4)			(4)		833	833			
100100427	JUPITER	FL		04/27/2023		1,255		426			426		1,681	1,681			
100129657	NAPLES	FL		09/29/2023		2,643		(43)			(43)		2,600	2,600			
100139170	MILFORD	CT		12/28/2023		5,459		(160)			(160)		5,299	5,299			
100118663	MOUNT VERNON	NY		07/25/2023		2,585		(98)			(98)		2,487	2,487			
100142712	ROSEVILLE	CA		02/08/2024		1,025		33			33		1,059	1,059			
100133471	PEARLAND	TX		10/19/2023		1,978		(61)			(61)		1,917	1,917			
100115323	LONG BEACH	CA		07/17/2023		275		(39)			(39)		236	236			
100143907	CROFTON	MD		03/06/2024		821		(116)			(116)		706	706			
100151057	WOODLAND	CA		05/08/2024		891		(69)			(69)		823	823			
100089404	GRAND PRAIRIE	TX		11/17/2022		1,291		22			22		1,313	1,313			
100116171	JURUPA VALLEY	CA		07/20/2023		1,249		653			653		1,903	1,903			
100110119	HOMESTEAD	FL		06/23/2023		1,056		(29)			(29)		1,027	1,027			
100028950	COVINA	CA		10/26/2018		1,460		(50)			(50)		1,410	1,410			
100048326	PATCHOGUE	NY		11/20/2020		2,251		(401)			(401)		1,850	1,850			
100185456	RALEIGH	NC		12/20/2024		1,002		164			164		1,166	1,166			
100148287	MIRAMAR BEACH	FL		04/12/2024		1,193		(42)			(42)		1,151	1,151			
100138247	WEATHERFORD	TX		12/14/2023		1,099		(53)			(53)		1,045	1,045			
100148555	LAKEWOOD	NJ		04/12/2024		850		(21)			(21)		829	829			
100134650	CORAL SPRINGS	FL		10/30/2023		884		151			151		1,035	1,035			
100108209	ORLANDO	FL		05/24/2023		907		(33)			(33)		874	874			
100055537	ROCKAWAY	NJ		03/23/2021		1,059		(116)			(116)		943	943			
100101831	NEW HYDE PARK	NY		03/31/2023		735		(55)			(55)		680	680			
100170123	WINDER	GA		10/08/2024		826		(44)			(44)		782	782			
100143305	ARLINGTON	TX		02/16/2024		926							926	926			
100157958	DAVENPORT	FL		07/09/2024		1,150		(25)			(25)		1,124	1,124			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082258	REDDING	CA		04/14/2022		1,444		(147)			(147)		1,297	1,297			
100159244	ALEXANDER CITY	AL		07/15/2024		1,798		(62)			(62)		1,736	1,736			
100017272	MESA	AZ		04/26/2018		1,962		257			257		2,219	2,219			
100133083	ROYAL PALM BEACH	FL		11/29/2023		735		(44)			(44)		691	691			
100151005	BONITA SPRINGS	FL		05/08/2024		912		(56)			(56)		856	856			
100152653	HOUSTON	TX		05/17/2024		5,035		28			28		5,063	5,063			
100031475	CHINO	CA		03/29/2019		1,719		66			66		1,785	1,785			
100115933	REEDVILLE	VA		07/20/2023		1,004		(38)			(38)		966	966			
100065365	TIGARD	OR		07/28/2021		1,934		(139)			(139)		1,796	1,796			
100119247	VENICE	FL		07/31/2023		1,200		131			131		1,331	1,331			
100181695	MADISON	AL		12/11/2024		926		26			26		952	952			
100185323	ARLINGTON	TX		12/20/2024		969		29			29		998	998			
100154124	LUGOFF	SC		07/11/2024		831		(84)			(84)		747	747			
100157626	PORT SAINT LUCIE	FL		06/28/2024		137		6			6		143	143			
100116095	SAN BERNARDINO	CA		07/20/2023		1,151		668			668		1,818	1,818			
100157823	BREMERTON	WA		08/01/2024		1,031		(96)			(96)		936	936			
100150917	AUSTIN	TX		05/08/2024		972		(33)			(33)		939	939			
100117315	KISSIMMEE	FL		07/20/2023		(2,957)		4,832			4,832		1,875	1,875			
100091982	CLIFTON	NJ		02/07/2023		787		(46)			(46)		741	741			
100118113	SACRAMENTO	CA		07/20/2023		1,177		194			194		1,372	1,372			
100151744	MIAMI	FL		05/10/2024		901		(64)			(64)		837	837			
100162574	ALLENTOWN	PA		08/12/2024		866		(59)			(59)		807	807			
100147491	BALTIMORE	MD		04/03/2024		849		(29)			(29)		820	820			
100158084	FOREST HILL	TX		07/09/2024		927		7			7		934	934			
100101842	COTTONWOOD	CA		04/06/2023		818		(86)			(86)		731	731			
100157952	GATLINBURG	TN		07/09/2024		1,552		(36)			(36)		1,516	1,516			
100080232	SAN BERNARDINO	CA		02/25/2022		1,718		(30)			(30)		1,688	1,688			
100151290	DOWNINGTOWN	PA		05/10/2024		960		(15)			(15)		945	945			
100156721	YAKIMA	WA		06/26/2024		706		(80)			(80)		626	626			
100132113	JACKSON	NJ		10/13/2023		894		(42)			(42)		852	852			
100057528	NEWTON	MA		06/30/2021		2,092		(67)			(67)		2,025	2,025			
100162899	DURHAM	NC		08/12/2024		912		(36)			(36)		876	876			
100100344	CARLSTADT	NJ		04/27/2023		1,276		335			335		1,611	1,611			
100068444	LOS ANGELES	CA		08/25/2021		5,501		(254)			(254)		5,248	5,248			
100165368	ORLANDO	FL		08/29/2024		940		(31)			(31)		909	909			
100176739	APEX	NC		11/15/2024		935		(54)			(54)		881	881			
100151244	SANTA MARIA	CA		05/10/2024		988		16			16		1,004	1,004			
100140625	ROCKVILLE	MD		01/19/2024		1,017		(76)			(76)		941	941			
100156676	SNELLVILLE	GA		06/24/2024		891		(10)			(10)		882	882			
100091800	ELK GROVE	CA		01/30/2023		898		(63)			(63)		835	835			
100156474	FOWLER	CA		06/24/2024		834		(24)			(24)		810	810			
100158130	YAKIMA	WA		07/09/2024		861		(27)			(27)		835	835			
100113851	KEY BISCAYNE	FL		06/29/2023		6,720		865			865		7,585	7,585			
100135863	MADERA	CA		11/13/2023		574		(52)			(52)		521	521			
100180370	TUCSON	AZ		11/25/2024		2,277		91			91		2,368	2,368			
100161717	PORT SAINT LUCIE	FL		07/30/2024		1,065		(101)			(101)		964	964			
100013891	CORONA	CA		05/25/2017		1,530		161			161		1,691	1,691			
100115198	ELIZABETH	NJ		07/17/2023		944		(54)			(54)		890	890			
100181529	PORT SAINT LUCIE	FL		12/06/2024		731		(105)			(105)		626	626			
100135289	CHERRY LOG	GA		11/13/2023		832		31			31		863	863			
100081535	COMBINED LOCKS	WI		03/18/2022		1,700		(32)			(32)		1,668	1,668			

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100185949	HEMET	CA		12/26/2024		655		(91)			(91)		564	564			
100157651	NORTH LAUDERDALE	FL		06/28/2024		64		(36)			(36)		28	28			
100171502	COLLEGE STATION	TX		10/16/2024		2,671		(128)			(128)		2,542	2,542			
100151105	AUBREY	TX		05/08/2024		879		(53)			(53)		826	826			
100165576	EDISON	NJ		08/29/2024		917		(46)			(46)		872	872			
100102953	VIRGINIA BEACH	VA		06/22/2023		890		(88)			(88)		801	801			
100138354	BIG SANDY	TX		12/18/2023		745		(114)			(114)		631	631			
100168557	COLTON	CA		09/25/2024		1,044		(25)			(25)		1,019	1,019			
100135571	MEDFORD	MA		11/13/2023		2,362		138			138		2,500	2,500			
100049387	MIAMI	FL		11/20/2020		1,119		(6)			(6)		1,113	1,113			
100153668	KISSIMMEE	FL		05/31/2024		841		(92)			(92)		749	749			
100140746	SUGAR LAND	TX		01/22/2024		654		(113)			(113)		541	541			
100169969	SAINT JOHNS	FL		11/08/2024		1,494		(137)			(137)		1,357	1,357			
100129678	CONVERSE	TX		09/29/2023		1,231		316			316		1,547	1,547			
100129680	CONVERSE	TX		09/29/2023		1,231		316			316		1,547	1,547			
100171458	APPLE VALLEY	MN		10/16/2024		855		(88)			(88)		766	766			
100087813	CANYON LAKE	TX		11/17/2022		798		(86)			(86)		711	711			
100179959	SAINT CLOUD	FL		11/25/2024		921		(34)			(34)		887	887			
100139481	JONESBORO	GA		12/28/2023		796		(20)			(20)		776	776			
100071674	WASHINGTON	DC		10/14/2021		1,980		(168)			(168)		1,813	1,813			
100067700	AUSTIN	TX		09/23/2021		2,101		(24)			(24)		2,077	2,077			
100135848	RENO	NV		11/10/2023		871		(16)			(16)		854	854			
100172450	MUNDELEIN	IL		10/23/2024		1,042		68			68		1,110	1,110			
100026178	BRONX	NY		09/20/2018		1,554		108			108		1,662	1,662			
100148166	SAN JOSE	CA		05/15/2024		13,338		(157)			(157)		13,181	13,181			
100100805	LOS BANOS	CA		04/28/2023		2,952		323			323		3,275	3,275			
100000213	UNION CITY	CA		09/27/2016		2,848		669			669		3,517	3,517			
100087984	OLIVEHURST	CA		10/25/2022		544		(85)			(85)		460	460			
100147350	PANAMA CITY BEACH	FL		05/08/2024		840		(83)			(83)		757	757			
100073565	WILTON	CA		11/19/2021		2,683		(86)			(86)		2,597	2,597			
100159201	RALEIGH	NC		07/15/2024		1,707		(74)			(74)		1,633	1,633			
100086747	FRANKLIN	TN		09/30/2022		711		(11)			(11)		699	699			
100115730	SEMINOLE	FL		07/20/2023		965		31			31		996	996			
100149554	CHARLOTTE	NC		04/26/2024		902		(99)			(99)		803	803			
100170333	SANDPOINT	ID		10/08/2024		5,152		(198)			(198)		4,955	4,955			
100148139	MIAMI BEACH	FL		05/15/2024		743		(56)			(56)		688	688			
100160384	LUCERNE	CA		09/06/2024		3,951		(149)			(149)		3,803	3,803			
100173315	VILLAS	NJ		10/30/2024		1,678		(104)			(104)		1,574	1,574			
100011416	SUNNYVALE	CA		12/23/2016		1,469		197			197		1,667	1,667			
100065512	SPARKS	NV		07/28/2021		2,066		(74)			(74)		1,991	1,991			
100101592	TACOMA	WA		04/26/2023		1,461		(25)			(25)		1,437	1,437			
100135420	DAVENPORT	FL		11/13/2023		1,343		4			4		1,347	1,347			
100129502	SPRINGVILLE	CA		09/29/2023		895		(46)			(46)		849	849			
100150952	GARDEN GROVE	CA		05/08/2024		928		(27)			(27)		901	901			
100166027	BLAINE	MN		09/06/2024		664		(79)			(79)		585	585			
100116960	ATLANTA	GA		07/20/2023		1,108		875			875		1,982	1,982			
100132811	LEWISVILLE	TX		11/03/2023		851		49			49		901	901			
100181511	VISALIA	CA		12/06/2024		926		(124)			(124)		802	802			
100147051	MYRTLE BEACH	SC		03/27/2024		2,054		(45)			(45)		2,008	2,008			
100142006	SACRAMENTO	CA		02/29/2024		817		(25)			(25)		792	792			
100161729	LAS VEGAS	NV		07/30/2024		848		(119)			(119)		729	729			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103307	LAKELAND	FL		04/27/2023		1,016		(35)			(35)		981	981			
100103886	SHIRLEY	NY		05/10/2023		942		(64)			(64)		879	879			
100129344	WADDELL	AZ		09/25/2023		879		7			7		885	885			
100108889	ESTERO	FL		05/31/2023		925		(44)			(44)		881	881			
100166241	BREMERTON	WA		09/09/2024		997		66			66		1,063	1,063			
100057586	BALDWIN PARK	CA		06/30/2021		3,031		(115)			(115)		2,916	2,916			
100053735	ASHEVILLE	NC		03/23/2021		1,803		(341)			(341)		1,461	1,461			
100139122	MIAMI	FL		12/28/2023		682		(49)			(49)		633	633			
100060071	PHOENIX	AZ		06/25/2021		1,822		(60)			(60)		1,762	1,762			
100135441	JACKSON TOWNSHIP	NJ		11/13/2023		894		16			16		910	910			
100173719	BOCA RATON	FL		10/30/2024		848		(109)			(109)		739	739			
100117415	ONTARIO	CA		07/20/2023		1,243		1,102			1,102		2,345	2,345			
100163811	WINTER GARDEN	FL		09/27/2024		612		(124)			(124)		489	489			
100137501	AGOURA HILLS	CA		01/11/2024		822		(138)			(138)		684	684			
100161356	AURORA	CO		07/25/2024		935							935	935			
100171945	AUSTIN	TX		10/17/2024		912		(50)			(50)		863	863			
100172310	AUSTIN	TX		10/21/2024		997		(53)			(53)		944	944			
100101676	SAN DIEGO	CA		04/26/2023		949		(19)			(19)		930	930			
100181872	LITHIA	FL		12/12/2024		948		(39)			(39)		909	909			
100025365	PLYMOUTH	MA		09/20/2018		1,351		128			128		1,479	1,479			
100141643	BAKERSFIELD	CA		01/30/2024		792		(25)			(25)		767	767			
100164278	LAS VEGAS	NV		08/21/2024		943		(30)			(30)		913	913			
100101625	PLANT CITY	FL		04/26/2023		1,050		(64)			(64)		986	986			
100171768	BAKERSFIELD	CA		10/17/2024		3,906		(156)			(156)		3,750	3,750			
100054927	O FALLON	IL		03/23/2021		902		(472)			(472)		430	430			
100032114	PACIFICA	CA		03/29/2019		1,100		(34)			(34)		1,066	1,066			
100132351	ANAHEIM	CA		11/03/2023		914		152			152		1,066	1,066			
100149672	SURPRISE	AZ		04/26/2024		1,923		96			96		2,019	2,019			
100162936	GOODYEAR	AZ		08/12/2024		844		(58)			(58)		786	786			
100049784	STAMFORD	CT		11/20/2020		2,593		(452)			(452)		2,142	2,142			
100141739	COLORADO SPRINGS	CO		01/30/2024		678		27			27		705	705			
100110498	HINGHAM	MA		06/30/2023		943		24			24		967	967			
100182445	ANNA	TX		12/12/2024		1,011		52			52		1,063	1,063			
100146697	YPSILANTI	MI		03/20/2024		830		(88)			(88)		741	741			
100116064	NORWALK	CT		07/20/2023		930		(45)			(45)		886	886			
100153834	LEESVILLE	SC		07/10/2024		710		(82)			(82)		628	628			
100172884	SHOREWOOD	IL		10/25/2024		668		(41)			(41)		627	627			
100182493	MELISSA	TX		12/12/2024		974		(2)			(2)		972	972			
100156782	OAK HILLS	CA		06/26/2024		2,212		(126)			(126)		2,087	2,087			
100099580	BIG BEAR LAKE	CA		04/06/2023		297		(76)			(76)		221	221			
100152257	QUEEN CREEK	AZ		05/17/2024		1,203		10			10		1,213	1,213			
100103318	ATLANTA	GA		04/28/2023		121,000		(2,288)			(2,288)		118,712	118,712			
100156042	PORT SAINT LUCIE	FL		06/18/2024		808		(54)			(54)		753	753			
100158673	MARS HILL	NC		07/10/2024		1,064		153			153		1,216	1,216			
100152396	LITTLETON	CO		05/17/2024		865		(57)			(57)		808	808			
100164550	DACULA	GA		08/21/2024		3,895		(90)			(90)		3,805	3,805			
100069072	BOTHELL	WA		09/01/2021		4,273		(98)			(98)		4,175	4,175			
100180188	WINNETKA	IL		11/25/2024		861		(84)			(84)		777	777			
100120695	BRADENTON	FL		08/25/2023		1,123		76			76		1,199	1,199			
100148579	MARY ESTHER	FL		04/12/2024		891		(58)			(58)		833	833			
100164083	DORAL	FL		08/21/2024		871		11			11		883	883			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128820	HUDSON	FL		09/21/2023		4,068		(205)			(205)		3,863	3,863			
100136551	LIBERTY HILL	TX		11/20/2023		1,034		593			593		1,628	1,628			
100162827	GLENDALE	AZ		08/12/2024		31,161		(463)			(463)		30,698	30,698			
100129980	MASTIC	NY		09/27/2023		855		(57)			(57)		799	799			
100169131	CLERMONT	FL		09/27/2024		952		(66)			(66)		885	885			
100110773	SALT LAKE CITY	UT		08/11/2023		855		(49)			(49)		805	805			
100165715	LENOIR CITY	TN		08/29/2024		846		(150)			(150)		696	696			
100109842	LANTANA	FL		06/22/2023		264		483			483		748	748			
100146203	SAN CLEMENTE	CA		03/19/2024		2,167		(145)			(145)		2,023	2,023			
100169094	HENDERSONVILLE	TN		09/27/2024		951		(66)			(66)		885	885			
100175383	CHICAGO	IL		11/05/2024		1,024		11			11		1,035	1,035			
100075270	MOSELEY	VA		12/01/2021		2,843		(48)			(48)		2,794	2,794			
100185345	ISELIN	NJ		12/20/2024		1,026		22			22		1,048	1,048			
100148773	MESA	AZ		04/17/2024		10,994		(133)			(133)		10,861	10,861			
100178305	SAN FERNANDO	CA		11/19/2024		997		(3)			(3)		993	993			
100074202	SACRAMENTO	CA		12/09/2021		1,778		(208)			(208)		1,570	1,570			
100078875	VALLEJO	CA		02/24/2022		2,655		107			107		2,761	2,761			
100137725	LOWELL	MA		12/08/2023		818		(37)			(37)		781	781			
100159603	PORT ST LUCIE	FL		07/15/2024		769		(70)			(70)		699	699			
100080924	ARVADA	CO		03/17/2022		1,692		(197)			(197)		1,495	1,495			
100156352	PUNTA GORDA	FL		07/25/2024		1,054		(99)			(99)		955	955			
100175921	HENRICO	VA		11/14/2024		1,648		(84)			(84)		1,564	1,564			
100158751	EMERALD ISLE	NC		07/10/2024		865		(44)			(44)		821	821			
100152761	PIONEERTOWN	CA		05/22/2024		1,355		(21)			(21)		1,334	1,334			
100066717	JACKSON	NJ		08/02/2021		1,777		(49)			(49)		1,728	1,728			
100148916	FRISCO	TX		04/17/2024		912		(60)			(60)		852	852			
100101197	AVENTURA	FL		04/28/2023		(1,841)		2,812			2,812		971	971			
100165517	TUCSON	AZ		08/29/2024		856		(50)			(50)		806	806			
100178381	NORTH LAS VEGAS	NV		11/21/2024		852		(44)			(44)		808	808			
100168660	SPARTA	NJ		09/25/2024		758		(97)			(97)		661	661			
100118856	WEST PALM BEACH	FL		08/30/2023		709		(59)			(59)		650	650			
100110758	APTOS	CA		08/11/2023		1,076		(42)			(42)		1,034	1,034			
100150776	BOSTON	MA		05/07/2024		889		(43)			(43)		846	846			
100174388	PHILADELPHIA	PA		10/31/2024		1,412		(6)			(6)		1,407	1,407			
100133718	LEHI	UT		10/23/2023		903		66			66		968	968			
100162581	LANTANA	TX		08/12/2024		31,840		(620)			(620)		31,220	31,220			
100137719	MYRTLE BEACH	SC		12/08/2023		3,742		26			26		3,768	3,768			
100060227	ELIZABETH	NJ		06/25/2021		2,781		(96)			(96)		2,685	2,685			
100164234	BAKERSFIELD	CA		08/21/2024		5,194		(215)			(215)		4,979	4,979			
100157844	BOTHELL	WA		07/09/2024		963		33			33		996	996			
100157845	WOODINVILLE	WA		07/09/2024		963		33			33		996	996			
100157846	BOTHELL	WA		07/09/2024		963		33			33		996	996			
100157855	BOTHELL	WA		07/09/2024		963		33			33		996	996			
100181931	HELENA	MT		12/12/2024		875		(13)			(13)		862	862			
100162056	INDIAN LAND	SC		07/31/2024		1,044		(120)			(120)		924	924			
100174547	CLINTON	CT		10/31/2024		547		(89)			(89)		458	458			
100185571	CARROLL	NH		12/20/2024		779		(70)			(70)		709	709			
100168486	WOODSTOCK	GA		09/25/2024		958		(56)			(56)		902	902			
100026726	UPLAND	CA		09/26/2018		751		195			195		945	945			
100067719	MODESTO	CA		09/23/2021		1,920		(121)			(121)		1,799	1,799			
100163107	KISSIMMEE	FL		08/13/2024		843		(24)			(24)		820	820			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089047	LODI	CA		11/04/2022		984		(23)			(23)		960	960			
100127706	SAN BERNARDINO	CA		09/08/2023		1,755		(25)			(25)		1,730	1,730			
100127671	WORTH	IL		09/08/2023		798		80			80		878	878			
100173268	NEWARK	DE		10/30/2024		1,006		(42)			(42)		964	964			
100148548	PHOENIX	AZ		04/12/2024		849		(27)			(27)		822	822			
100115589	BROOKELAND	TX		07/19/2023		926		(16)			(16)		910	910			
100154537	SALEM	OR		06/14/2024		835		(96)			(96)		739	739			
100161524	MESA	AZ		07/30/2024		1,053		84			84		1,137	1,137			
100157790	MIAMI	FL		08/01/2024		828		(94)			(94)		734	734			
100168186	BEND	OR		09/20/2024		944		(10)			(10)		934	934			
4010073736	WILKES-BARRE	PA		09/27/2024		882		(58)			(58)		824	824			
100133149	HOUSTON	TX		11/29/2023		2,940		(243)			(243)		2,697	2,697			
100114801	OAKLAND PARK	FL		07/10/2023		885		(8)			(8)		877	877			
100163310	LEHIGH ACRES	FL		08/13/2024		695		13			13		708	708			
100126306	NEW BRITAIN	CT		08/30/2023		820		(33)			(33)		787	787			
100110512	GALVESTON	TX		06/30/2023		937		(76)			(76)		861	861			
100145809	OGDEN	UT		05/08/2024		306		(21)			(21)		285	285			
100078675	ORMOND BEACH	FL		02/02/2022		1,190		(83)			(83)		1,107	1,107			
100142959	PITTSBURGH	PA		02/09/2024		205,450		(2,417)			(2,417)		203,033	203,033			
100148651	SAN BERNARDINO	CA		04/15/2024		596		(56)			(56)		540	540			
100150851	IRVINGTON	NJ		05/08/2024		980		15			15		995	995			
100087428	COVINA	CA		10/25/2022		1,233		108			108		1,341	1,341			
100172843	SANDY	OR		10/25/2024		977		(70)			(70)		907	907			
100140653	CLERMONT	FL		02/08/2024		6,604		(303)			(303)		6,301	6,301			
100186391	LONGMONT	CO		12/30/2024		1,029		86			86		1,115	1,115			
100054812	CANTON	OH		03/23/2021		1,270		(284)			(284)		987	987			
100164773	DEWEY	AZ		08/26/2024		904		(6)			(6)		898	898			
100148228	APEX	NC		04/12/2024		834		(62)			(62)		772	772			
100182398	NEW ORLEANS	LA		12/12/2024		2,337		(2)			(2)		2,335	2,335			
100174223	SAN DIEGO	CA		10/31/2024		927		(41)			(41)		885	885			
100066836	ABINGDON	MD		08/02/2021		1,456							1,457	1,457			
100129313	DAVENPORT	FL		09/25/2023		954		130			130		1,084	1,084			
100182002	COLUMBIA	SC		12/12/2024		1,581		60			60		1,641	1,641			
100170376	BELLE CENTER	OH		10/08/2024		882		(77)			(77)		805	805			
100176897	RANCHO CORDOVA	CA		11/15/2024		800		(70)			(70)		730	730			
100080053	DIAMOND BAR	CA		04/08/2022		1,174		19			19		1,193	1,193			
100164809	RUSSELLS POINT	OH		08/26/2024		829		(68)			(68)		761	761			
100119154	SEDONA	AZ		07/31/2023		874		17			17		891	891			
100140997	EFFORT	PA		02/20/2024		3,095		(157)			(157)		2,937	2,937			
100117769	FULSHEAR	TX		07/20/2023		720		153			153		873	873			
100103255	JACKSONVILLE	FL		04/27/2023		936		(94)			(94)		842	842			
100163361	TOWNSEND	TN		09/27/2024		744		(66)			(66)		678	678			
100172512	ONTARIO	CA		10/23/2024		922		(84)			(84)		838	838			
100138919	BERRYVILLE	VA		12/21/2023		741		(59)			(59)		682	682			
100149423	ORLANDO	FL		04/24/2024		939		(51)			(51)		889	889			
100162669	BREMERTON	WA		08/12/2024		685		69			69		754	754			
100186485	STOCKTON	CA		12/30/2024		821		(68)			(68)		752	752			
100115902	WESLEY CHAPEL	FL		07/20/2023		906		(5)			(5)		902	902			
100119989	PROVIDENCE	RI		08/11/2023		981		(36)			(36)		945	945			
100110054	SARASOTA	FL		06/23/2023		969		(40)			(40)		929	929			
100166182	ROUND ROCK	TX		09/09/2024		1,270		(60)			(60)		1,210	1,210			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160978	HENDERSON	NV		07/24/2024		1,047		84			84		1,132	1,132			
100049234	RICHMOND HILL	NY		11/20/2020		1,592		(298)			(298)		1,293	1,293			
100169926	FUQUAY VARINA	NC		11/08/2024		1,005		(80)			(80)		925	925			
100182076	LAS VEGAS	NV		12/12/2024		1,916		127			127		2,042	2,042			
100173231	RENO	NV		10/30/2024		295,351		(1,922)			(1,922)		293,429	293,429			
100185082	DESERT HOT SPRINGS	CA		12/20/2024		917		3			3		919	919			
100163048	EUGENE	OR		08/13/2024		1,062		(77)			(77)		985	985			
100115063	WAKEFIELD	RI		07/14/2023		1,120		144			144		1,264	1,264			
100087373	RICHMOND	TX		10/25/2022		3,897		489			489		4,387	4,387			
100156326	CAPE CORAL	FL		07/25/2024		897		(147)			(147)		749	749			
100120682	WAXAHACHIE	TX		08/24/2023		463		(5)			(5)		457	457			
100067791	MANTECA	CA		09/23/2021		2,053		(84)			(84)		1,969	1,969			
100140326	BERWYN	IL		01/18/2024		799		(50)			(50)		749	749			
100160990	GREENVILLE	SC		07/24/2024		1,359		(90)			(90)		1,269	1,269			
100110098	ELIZABETH	NJ		06/23/2023		878		(30)			(30)		849	849			
100146642	LITTLEROCK	CA		03/20/2024		748		(123)			(123)		625	625			
100181206	RICHARDSON	TX		12/06/2024		926		(4)			(4)		922	922			
100175326	BOURNE	MA		11/05/2024		930		(25)			(25)		905	905			
100168220	SAN ANTONIO	TX		09/20/2024		776		(51)			(51)		725	725			
100067416	SHORELINE	WA		09/23/2021		1,925		(136)			(136)		1,790	1,790			
100185325	FORNEY	TX		12/20/2024		895		10			10		904	904			
100135758	LOUISVILLE	KY		11/10/2023		937		(4)			(4)		933	933			
100172372	NORTHLAKE	TX		10/23/2024		1,028		(46)			(46)		982	982			
100114926	WINTER GARDEN	FL		07/13/2023		28,868		(763)			(763)		28,106	28,106			
100152272	SAINT PETERSBURG	FL		05/17/2024		1,047		(66)			(66)		980	980			
100062207	HAPPY VALLEY	OR		07/01/2021		2,741		(52)			(52)		2,690	2,690			
100130430	LOS ANGELES	CA		09/28/2023		726		(47)			(47)		679	679			
100169385	LACEY	WA		09/27/2024		904		(111)			(111)		793	793			
100162875	CLERMONT	FL		08/12/2024		910		(42)			(42)		868	868			
100173376	APEX	NC		10/30/2024		631		(71)			(71)		560	560			
100046252	SOUTHBOROUGH	MA		11/25/2020		1,938		(211)			(211)		1,727	1,727			
100076078	ARGYLE	TX		01/07/2022		1,818		(104)			(104)		1,714	1,714			
100102028	MARICOPA	AZ		04/14/2023		567		(51)			(51)		517	517			
100135824	NAPLES	FL		11/10/2023		910		(49)			(49)		861	861			
100156574	NASHVILLE	TN		06/24/2024		859		(70)			(70)		789	789			
100144346	PORUM	OK		03/07/2024		796		(26)			(26)		770	770			
100112333	KAUKAUNA	WI		06/29/2023		661		96			96		757	757			
100149060	CHATTANOOGA	TN		04/19/2024		2,926		(183)			(183)		2,743	2,743			
100127186	BRONX	NY		08/30/2023		898		1,333			1,333		2,231	2,231			
100169936	ALEDO	TX		11/08/2024		926		(63)			(63)		864	864			
100100848	SHELTON	CT		04/28/2023		1,143		67			67		1,211	1,211			
100180195	COLUMBUS	OH		11/25/2024		848		(79)			(79)		769	769			
100115064	BUCKLEY	WA		07/14/2023		1,032		28			28		1,060	1,060			
100173176	NEW SMYRNA BEACH	FL		10/30/2024		986		(52)			(52)		933	933			
100029340	OZONE PARK	NY		10/26/2018		1,569		812			812		2,381	2,381			
100119772	BRONX	NY		08/08/2023		861		(78)			(78)		783	783			
100090615	RONKONKOMA	NY		12/29/2022		4,921		(4,007)			(4,007)		914	914			
100100001	LAS VEGAS	NV		03/28/2023		134,559		326			326		134,886	134,886			
100131814	MOUNT VERNON	WA		10/06/2023		563		(18)			(18)		545	545			
100084838	SPARKS	NV		08/02/2022		763		32			32		795	795			
100137959	LELAND	NC		12/13/2023		1,122		(4)			(4)		1,119	1,119			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129716	NEWARK	NJ		09/29/2023		1,194		(30)			(30)		1,164	1,164			
100143746	RICHMOND	TX		04/05/2024		1,555		(197)			(197)		1,358	1,358			
100149799	CORDOVA	TN		04/26/2024		750		(134)			(134)		616	616			
100109644	FAIRBURN	GA		06/14/2023		614		(81)			(81)		533	533			
100176672	FRESNO	CA		11/15/2024		728		(109)			(109)		619	619			
100147618	NORTH PROVIDENCE	RI		04/04/2024		762		(125)			(125)		636	636			
100163163	SEASIDE HEIGHTS	NJ		08/13/2024		848		(63)			(63)		784	784			
100081096	NAPA	CA		03/18/2022		2,087		238			238		2,325	2,325			
100090312	PITTSBURGH	PA		01/06/2023		805		(63)			(63)		741	741			
100065546	RICHMOND	CA		07/28/2021		1,948		(146)			(146)		1,802	1,802			
100132070	ELIZABETH	NJ		10/13/2023		1,392		54			54		1,446	1,446			
100152341	RIDGEFIELD	WA		05/17/2024		1,280		257			257		1,536	1,536			
100065671	CHARLOTTE	NC		07/28/2021		2,018		(83)			(83)		1,934	1,934			
100129639	LANCASTER	CA		09/29/2023		893		(43)			(43)		850	850			
100131991	BOUNTIFUL	UT		10/13/2023		1,285		(8)			(8)		1,277	1,277			
100162514	STOCKTON	CA		08/12/2024		771		(66)			(66)		704	704			
100182043	CEDAR PARK	TX		12/12/2024		958		26			26		984	984			
100150890	WESTERVILLE	OH		05/08/2024		846		(43)			(43)		803	803			
100065380	CAMAS	WA		07/28/2021		1,991		(144)			(144)		1,847	1,847			
100101558	AUSTIN	TX		04/26/2023		1,492		10			10		1,502	1,502			
100157655	CARLSBAD	CA		06/28/2024		932		(3)			(3)		929	929			
100119183	JOSHUA	TX		07/31/2023		938		26			26		964	964			
100168482	CASA GRANDE	AZ		09/25/2024		776		(90)			(90)		687	687			
100027009	WHITTIER	CA		09/26/2018		1,230		302			302		1,532	1,532			
100150979	WEST PARK	FL		05/08/2024		867		(15)			(15)		852	852			
100025579	SAN JOSE	CA		09/20/2018		2,013		276			276		2,289	2,289			
100029222	WESTMINSTER	CA		10/26/2018		2,011		93			93		2,104	2,104			
100136443	COACHELLA	CA		11/20/2023		3,108		457			457		3,565	3,565			
100139573	ROCKPORT	TX		12/28/2023		679		(100)			(100)		578	578			
100144132	MARIETTA	GA		03/07/2024		1,019		7			7		1,026	1,026			
100142416	MANVEL	TX		02/05/2024		476		(60)			(60)		416	416			
100079188	NEWARK	NJ		02/24/2022		1,806		41			41		1,847	1,847			
100109709	RANCHO CUCAMONGA	CA		06/16/2023		890		(50)			(50)		840	840			
100138696	SAN ANTONIO	TX		02/02/2024		653		(124)			(124)		529	529			
100147043	NAMPA	ID		03/27/2024		1,161		(45)			(45)		1,116	1,116			
100140026	SAVANNAH	GA		01/09/2024		738		(41)			(41)		697	697			
100179686	MANTECA	CA		11/21/2024		1,014		48			48		1,062	1,062			
100055447	EAST ORANGE	NJ		03/23/2021		1,024		(207)			(207)		816	816			
100170906	QUINCY	MA		10/11/2024		888		35			35		923	923			
100102122	FORNEY	TX		04/14/2023		635		(144)			(144)		491	491			
4010062450	BALTIMORE	MD		11/29/2023		688		(38)			(38)		650	650			
100153858	VICTORVILLE	CA		06/05/2024		827		(61)			(61)		766	766			
100109029	SILVER SPRING	MD		05/31/2023		3,035		(56)			(56)		2,979	2,979			
100167417	WINDERMERE	FL		09/16/2024		880		(99)			(99)		781	781			
100134738	JACKSON	NJ		10/30/2023		315		485			485		800	800			
100071976	HEBER CITY	UT		10/29/2021		3,185		(66)			(66)		3,119	3,119			
100181341	MANTECA	CA		12/06/2024		926		(101)			(101)		826	826			
100166146	BUDA	TX		09/09/2024		862		(65)			(65)		798	798			
100119647	MODESTO	CA		08/04/2023		714		(25)			(25)		690	690			
100159496	MIDDLETOWN	DE		07/15/2024		854		(72)			(72)		781	781			
100127997	COLORADO SPRINGS	CO		09/08/2023		947		23			23		969	969			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186469	OLD ORCHARD BEACH	ME		12/30/2024		1,190		(10)			(10)		1,180	1,180			
100137549	WEST PALM BEACH	FL		12/08/2023		820		(20)			(20)		800	800			
100181254	PALM COAST	FL		12/06/2024		825		(79)			(79)		746	746			
100169079	ORLANDO	FL		09/27/2024		899		(61)			(61)		838	838			
100148330	FOLSOM	CA		04/12/2024		872		(75)			(75)		798	798			
100180515	DOWNEY	CA		11/26/2024		931		11			11		942	942			
100137121	SUWANEE	GA		11/28/2023		524		(54)			(54)		470	470			
100155935	HOMESTEAD	FL		06/17/2024		865		(74)			(74)		792	792			
100132362	ALLEN	TX		11/03/2023		875		100			100		975	975			
100160939	DUNELLEN	NJ		07/24/2024		881		(62)			(62)		818	818			
100151363	SOUTH JORDAN	UT		05/10/2024		951		(15)			(15)		936	936			
100166377	LUTZ	FL		10/24/2024		733		(109)			(109)		624	624			
100182518	BOWIE	MD		12/12/2024		10,709		(73)			(73)		10,636	10,636			
100102209	BAHIA DE BANDERAS	MEX		04/17/2023		12,169							12,169	12,169			
100149373	LEANDER	TX		04/24/2024		1,300		(15)			(15)		1,285	1,285			
100182620	HUTCHINSON ISLAND	FL		12/12/2024		1,223		(87)			(87)		1,137	1,137			
100046101	WASHINGTON CROSSING	PA		11/25/2020		779		(131)			(131)		648	648			
100127491	CRYSTAL BEACH	TX		09/08/2023		866		(4)			(4)		862	862			
100159234	TEMPE	AZ		07/15/2024		931		(70)			(70)		861	861			
100084445	PANORAMA CITY	CA		08/12/2022		1,167		(68)			(68)		1,099	1,099			
100100081	MIAMI	FL		03/28/2023		553		(72)			(72)		481	481			
100128777	NORWALK	CT		09/21/2023		790		(50)			(50)		740	740			
100100767	HUNTINGTOWN	MD		04/28/2023		1,227		110			110		1,337	1,337			
100116206	BROOKLYN	NY		07/20/2023		1,012		1,336			1,336		2,347	2,347			
100162505	SOUTH OGDEN	UT		08/12/2024		911		(7)			(7)		904	904			
100099556	ROWLETT	TX		02/17/2023		809		(9)			(9)		800	800			
100151380	MILTON	GA		05/10/2024		1,036		12			12		1,048	1,048			
100132815	SYLMAR AREA LOS ANGELES	CA		11/03/2023		789		(17)			(17)		772	772			
100023866	MIAMI	FL		09/10/2018		1,830		(106)			(106)		1,724	1,724			
100103771	MIAMI	FL		05/10/2023		885		(42)			(42)		843	843			
4010087778	AKRON	OH		11/26/2024		746		(52)			(52)		694	694			
100179578	WARWICK	RI		11/21/2024		906		(35)			(35)		871	871			
100167482	SNELLVILLE	GA		10/31/2024		20,154		(796)			(796)		19,358	19,358			
100133462	CLOVIS	CA		10/19/2023		780		(72)			(72)		709	709			
100171218	MESA	AZ		10/16/2024		1,633		(150)			(150)		1,483	1,483			
100057652	S SAN FRAN	CA		06/30/2021		6,315		(304)			(304)		6,010	6,010			
100158764	APEX	NC		07/10/2024		928		(29)			(29)		899	899			
100173806	LONGVIEW	WA		10/31/2024		576		(45)			(45)		531	531			
100103528	EUGENE	OR		05/08/2023		516		(145)			(145)		371	371			
100156041	SAN BENITO	TX		06/18/2024		1,110		(83)			(83)		1,027	1,027			
100181536	GRESHAM	OR		12/06/2024		815		(20)			(20)		795	795			
100169589	MIAMI	FL		09/30/2024		845		(79)			(79)		766	766			
100182365	STOCKTON	CA		12/12/2024		923		(4)			(4)		919	919			
100174347	SEFFNER	FL		10/31/2024		904		(63)			(63)		840	840			
100133728	ELK GROVE	CA		10/23/2023		1,081		149			149		1,230	1,230			
100171527	SALEM	OR		10/16/2024		1,638		71			71		1,710	1,710			
100143567	CHICAGO	IL		02/21/2024		769		(51)			(51)		719	719			
100149365	BRIDGEPORT	PA		04/24/2024		1,195		226			226		1,421	1,421			
100140769	SAN TAN VALLEY	AZ		01/22/2024		768		(43)			(43)		724	724			
100158008	DENVER	CO		07/09/2024		870		(52)			(52)		818	818			
100169643	ROSAMOND	CA		09/30/2024		933		(74)			(74)		860	860			

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100089272	WATKINS	CO		01/26/2023		849		(143)			(143)		705	705			
100120988	HOUSTON	TX		08/30/2023		876		(20)			(20)		856	856			
100156373	FORT LAUDERDALE	FL		07/25/2024		900		(32)			(32)		868	868			
100133672	JUSTIN	TX		10/23/2023		923		2			2		925	925			
100182456	GRASONVILLE	MD		12/12/2024		5,984		(76)			(76)		5,908	5,908			
100165938	NEW LONDON	CT		09/06/2024		781		(20)			(20)		761	761			
100151398	RICHMOND	VA		05/10/2024		858		(63)			(63)		794	794			
100129347	HUNTINGTON BEACH	CA		09/25/2023		3,445		(46)			(46)		3,399	3,399			
100175233	SARASOTA	FL		11/05/2024		1,693		9			9		1,702	1,702			
100120420	KELSEYVILLE	CA		08/18/2023		861		(57)			(57)		804	804			
100133425	LANCASTER	CA		10/19/2023		870		(57)			(57)		813	813			
100148114	MELISSA	TX		04/10/2024		483		17			17		500	500			
100180641	LAS VEGAS	NV		11/26/2024		362		444			444		806	806			
100164403	RANCHO CORDOVA	CA		08/21/2024		698		111			111		809	809			
100182461	WAYNE	PA		12/12/2024		1,208		(26)			(26)		1,183	1,183			
100158589	FAIRBANKS	AK		07/10/2024		826		(33)			(33)		793	793			
100011952	SOUTH RICHMOND HILL	NY		03/08/2017		2,117		459			459		2,576	2,576			
100167590	DACULA	GA		09/19/2024		1,120		(75)			(75)		1,044	1,044			
100168489	KANSAS CITY	MO		09/25/2024		954		(34)			(34)		920	920			
100031753	CLERMONT	FL		03/29/2019		1,164		119			119		1,284	1,284			
100115105	ELK GROVE	CA		07/14/2023		1,050							1,050	1,050			
100031684	AMERICAN CANYON	CA		03/29/2019		1,379		291			291		1,670	1,670			
100065728	FAIRVIEW	NJ		07/28/2021		2,040		(67)			(67)		1,972	1,972			
100087397	CATHEDRAL CITY	CA		10/25/2022		1,675		115			115		1,790	1,790			
100156631	LAKE ARIEL	PA		06/24/2024		835		(39)			(39)		796	796			
100175655	HERNDON	VA		11/12/2024		719		(50)			(50)		669	669			
100067639	SAN MATEO	CA		09/23/2021		2,035		(77)			(77)		1,959	1,959			
100115781	FAYETTEVILLE	AR		07/20/2023		1,027		36			36		1,063	1,063			
100162768	HARTFORD	CT		08/12/2024		867		(46)			(46)		822	822			
100171765	DORAVILLE	GA		10/17/2024		1,439		(195)			(195)		1,244	1,244			
100110275	HOT SPRINGS	AR		06/30/2023		1,425		(34)			(34)		1,391	1,391			
100087344	NORTH FORT MYERS	FL		10/25/2022		1,240		94			94		1,335	1,335			
100156307	NEWARK	NJ		07/25/2024		847		(82)			(82)		765	765			
100179535	HUNTSVILLE	AL		11/21/2024		2,212		(25)			(25)		2,187	2,187			
100152692	PROSPER	TX		05/17/2024		909		21			21		929	929			
100159232	TOMS RIVER	NJ		07/15/2024		917		(59)			(59)		859	859			
100165479	VISALIA	CA		08/29/2024		863		(60)			(60)		804	804			
100026722	RANCHO MIRAGE	CA		09/26/2018		3,017		35			35		3,052	3,052			
100164384	ROYSE CITY	TX		08/21/2024		1,880		(52)			(52)		1,827	1,827			
100137639	ARGYLE	TX		12/08/2023		963		131			131		1,094	1,094			
100091869	MIAMI GARDENS	FL		01/30/2023		820		(10)			(10)		810	810			
100151602	ORANGE BEACH	AL		05/10/2024		855		(61)			(61)		794	794			
100140827	WEST PALM BEACH	FL		03/06/2024		1,076		(133)			(133)		943	943			
100133943	HARTFORD	CT		10/25/2023		757		(37)			(37)		721	721			
100102732	KISSIMMEE	FL		06/22/2023		849		(121)			(121)		728	728			
100175061	GAITHERSBURG	MD		11/05/2024		808		(102)			(102)		706	706			
100143408	PALM SPRINGS	CA		02/16/2024		1,372		6			6		1,377	1,377			
100164086	HESPERIA	CA		08/21/2024		812		(31)			(31)		781	781			
100162637	LOGANVILLE	GA		08/12/2024		1,001		64			64		1,065	1,065			
100091741	GAINESVILLE	GA		03/24/2023		655		(113)			(113)		542	542			
100078317	AMERICAN FORK	UT		02/10/2022		120		(66)			(66)		54	54			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026702	GARDENA	CA		09/26/2018		1,266							1,267	1,267			
100176519	MOULTRIE	GA		11/15/2024		2,998		(78)			(78)		2,920	2,920			
100067267	CLINTON	MD		08/02/2021		2,031		83			83		2,115	2,115			
100103743	CAMARILLO	CA		05/08/2023		1,515		7			7		1,522	1,522			
100048415	ANTIOCH	CA		11/20/2020		1,507		(348)			(348)		1,159	1,159			
100159512	WILDOMAR	CA		07/15/2024		914		(85)			(85)		829	829			
100151073	HERRIMAN	UT		05/08/2024		930		(52)			(52)		878	878			
100116324	STATEN ISLAND	NY		07/20/2023		1,212		981			981		2,193	2,193			
100080453	CYPRESS	TX		03/10/2022		1,669		(153)			(153)		1,515	1,515			
100169468	LANCASTER	CA		09/30/2024		796		(81)			(81)		715	715			
100144168	SACRAMENTO	CA		03/07/2024		958		(30)			(30)		928	928			
100090323	CAMAS	WA		01/06/2023		787		(91)			(91)		696	696			
100148565	WALLINGFORD	CT		04/12/2024		956		(9)			(9)		947	947			
100148393	RIVERHEAD	NY		04/12/2024		1,619		(17)			(17)		1,602	1,602			
100173975	HOUSTON	TX		10/31/2024		18,846		(999)			(999)		17,847	17,847			
100080969	NAMPA	ID		03/18/2022		1,749		73			73		1,821	1,821			
100031606	LAKE FOREST	CA		03/29/2019		2,106		146			146		2,252	2,252			
100057503	CLINTON	NJ		06/30/2021		2,179		(58)			(58)		2,121	2,121			
100024750	PALISADES PARK	NJ		09/20/2018		1,780		322			322		2,102	2,102			
100159239	MERCED	CA		07/15/2024		852		(54)			(54)		798	798			
100153387	NORTH MIAMI BEACH	FL		05/29/2024		2,445		(64)			(64)		2,381	2,381			
100100309	KATY	TX		03/24/2023		584		(34)			(34)		549	549			
100141423	BUFORD	GA		01/30/2024		746		(80)			(80)		666	666			
100157921	SANGER	TX		07/09/2024		908		36			36		944	944			
100120560	KISSIMMEE	FL		08/18/2023		471		12			12		483	483			
100181706	LAS VEGAS	NV		12/11/2024		1,150		(61)			(61)		1,089	1,089			
100161084	WINDSOR	CO		07/24/2024		1,056		94			94		1,150	1,150			
100134754	WESLEY CHAPEL	FL		10/30/2023		183		664			664		847	847			
100054113	RICHMOND HILL	GA		03/23/2021		1,565		(212)			(212)		1,353	1,353			
100179412	SOUTH DAYTONA	FL		12/27/2024		849		(96)			(96)		752	752			
100082602	PHILADELPHIA	PA		04/14/2022		1,583		8			8		1,591	1,591			
100170449	PAWTUCKET	RI		10/09/2024		855		(83)			(83)		772	772			
100141913	KATY	TX		03/27/2024		567		(59)			(59)		508	508			
100175360	PISCATAWAY	NJ		11/05/2024		2,051		(77)			(77)		1,974	1,974			
100142660	MAGNA	UT		02/08/2024		6,137		(100)			(100)		6,036	6,036			
100132104	PETERBOROUGH	NH		10/13/2023		1,426		91			91		1,517	1,517			
100116069	SPARKS	NV		07/20/2023		1,040		37			37		1,077	1,077			
100172311	RIVERTON	UT		10/21/2024		982		(48)			(48)		935	935			
100169911	WOODSTOCK	GA		11/08/2024		948		(47)			(47)		901	901			
100148207	HILLSBORO	OR		04/12/2024		929		(49)			(49)		880	880			
100156452	LITTLEROCK	CA		06/24/2024		889		22			22		911	911			
100150971	WATERFORD	NY		05/08/2024		1,313		31			31		1,344	1,344			
100049778	GILROY	CA		11/20/2020		2,037		(218)			(218)		1,820	1,820			
100173311	MC GAHEYSVILLE	VA		10/30/2024		1,309		(63)			(63)		1,247	1,247			
100144395	ANDERSON	CA		03/07/2024		804		(65)			(65)		739	739			
100144430	KATY	TX		03/07/2024		4,563		(5)			(5)		4,558	4,558			
100149451	ROCKVILLE	MD		04/24/2024		653		(48)			(48)		605	605			
100148442	AUBURN	GA		04/12/2024		745		93			93		839	839			
100154845	EAST ORANGE	NJ		07/19/2024		794		(67)			(67)		727	727			
100132422	FOUNTAIN HILLS	AZ		11/03/2023		829		34			34		864	864			
100171628	ROMULUS	MI		10/16/2024		1,107		(87)			(87)		1,019	1,019			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025180	RIDGEWOOD	NJ		09/20/2018		1,758		180			180		1,939	1,939			
100116125	ELGIN	IL		07/20/2023		1,356		439			439		1,795	1,795			
100151212	WASHINGTON	DC		05/10/2024		963		30			30		993	993			
100170149	SPRING HILL	FL		10/08/2024		1,665		(60)			(60)		1,606	1,606			
100140245	SAN JACINTO	CA		01/18/2024		995		(41)			(41)		954	954			
100154780	DETROIT	MI		07/19/2024		904		(38)			(38)		866	866			
100049022	LINDEN	NJ		11/20/2020		1,436		(181)			(181)		1,254	1,254			
100181897	POLK CITY	FL		12/12/2024		1,070		73			73		1,143	1,143			
100163174	SOUTHERN PINES	NC		08/13/2024		803		(13)			(13)		790	790			
100156302	VISALIA	CA		07/25/2024		916		(91)			(91)		825	825			
100141340	LOS ANGELES	CA		01/30/2024		900		(18)			(18)		883	883			
100167148	BELLEVUE	WA		09/13/2024		784		(43)			(43)		742	742			
100140345	PEMBROKE PINES	FL		01/18/2024		820		(60)			(60)		760	760			
100136241	NORTHLAKE	TX		11/20/2023		851		(12)			(12)		839	839			
100175252	BOYNTON BEACH	FL		11/05/2024		988		(21)			(21)		966	966			
100103289	PALMDALE	CA		04/27/2023		2,129		(128)			(128)		2,001	2,001			
100114951	PORTERVILLE	CA		07/13/2023		1,340		(49)			(49)		1,291	1,291			
100081331	ALPHARETTA	GA		03/18/2022		1,755		73			73		1,827	1,827			
100141256	TAMPA	FL		01/30/2024		618		(54)			(54)		564	564			
100079512	VANCOUVER	WA		04/25/2022		1,147		(30)			(30)		1,117	1,117			
100055877	ELIZABETH	NJ		03/26/2021		2,212		(155)			(155)		2,057	2,057			
100170432	RENO	NV		10/09/2024		364		(26)			(26)		338	338			
100117130	STATEN ISLAND	NY		07/20/2023		1,140		507			507		1,647	1,647			
100179929	MARICOPA	AZ		11/25/2024		969		108			108		1,077	1,077			
100136999	LAGRANGE	GA		11/28/2023		795		(18)			(18)		777	777			
100147847	ROGERS	AR		04/08/2024		942		(33)			(33)		910	910			
100149976	NORTH CHARLESTON	SC		06/07/2024		863		(56)			(56)		807	807			
100142791	SAINT AUGUSTINE	FL		02/08/2024		920		(13)			(13)		907	907			
100071637	POMONA	CA		10/14/2021		2,056		(149)			(149)		1,908	1,908			
100159734	CLEARWATER	FL		08/23/2024		477		(143)			(143)		334	334			
100137951	MALAKOFF	TX		12/13/2023		109,393		(1,322)			(1,322)		108,072	108,072			
100031870	HARBOR CITY	CA		03/29/2019		1,697		299			299		1,996	1,996			
100117870	PANAMA CITY BEACH	FL		07/20/2023		996		(117)			(117)		880	880			
100133574	GRAND MARAIS	MN		10/23/2023		1,073		29			29		1,102	1,102			
100132060	MELISSA	TX		10/13/2023		961		(2)			(2)		959	959			
4010046416	TRENTON	NJ		03/22/2023		790		(81)			(81)		709	709			
100065182	NEW MARKET	MD		07/14/2021		2,025		(100)			(100)		1,924	1,924			
100152456	COLUMBUS	OH		05/16/2024		757		(120)			(120)		637	637			
100144146	SAN ANTONIO	TX		03/07/2024		1,000		1			1		1,001	1,001			
100118954	SPOKANE	WA		07/27/2023		879		(51)			(51)		828	828			
100101879	KATY	TX		04/06/2023		899		(13)			(13)		886	886			
100120096	LACKAWAXEN	PA		08/11/2023		949		(32)			(32)		917	917			
100127505	LANHAM	MD		09/08/2023		909		(44)			(44)		865	865			
100146758	HESPERIA	CA		03/20/2024		894		8			8		901	901			
100076399	BRADENTON	FL		12/23/2021		1,592		(273)			(273)		1,319	1,319			
100048460	SANTA ANA	CA		11/20/2020		1,329		(88)			(88)		1,242	1,242			
100175707	BURLESON	TX		11/12/2024		1,006		(24)			(24)		981	981			
100139095	SHELTON	CT		12/28/2023		1,158		(29)			(29)		1,129	1,129			
100168356	VERO BEACH	FL		09/25/2024		2,850		66			66		2,917	2,917			
100152461	HAMILTON	NJ		05/16/2024		558		(55)			(55)		503	503			
100128791	OVIEDO	FL		09/21/2023		2,985		(178)			(178)		2,807	2,807			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176721	FORT WORTH	TX		11/15/2024		4,126		(200)			(200)		3,927	3,927			
100019704	PRINCETON	TX		07/26/2018		2,542		(21)			(21)		2,521	2,521			
100161493	INDIANAPOLIS	IN		07/30/2024		858		(75)			(75)		783	783			
100126290	WATERBURY	CT		08/30/2023		810		(37)			(37)		773	773			
100176662	DORAL	FL		11/15/2024		864		(120)			(120)		744	744			
100152176	INGLEWOOD	CA		05/17/2024		868		(25)			(25)		842	842			
100155930	COLLEGE STATION	TX		06/17/2024		4,046		(94)			(94)		3,952	3,952			
100129786	LAS VEGAS	NV		09/27/2023		909		(55)			(55)		854	854			
100045741	MIDDLETOWN	NJ		11/25/2020		1,201		(41)			(41)		1,160	1,160			
100137668	CLOVIS	CA		12/08/2023		863		(34)			(34)		829	829			
100116142	CLARKSBURG	MD		07/20/2023		1,148		506			506		1,654	1,654			
100166921	YUMA	AZ		09/13/2024		791		(68)			(68)		723	723			
100148188	MINNEAPOLIS	MN		04/12/2024		923		(38)			(38)		884	884			
100174989	SAINT AUGUSTINE	FL		10/31/2024		874		(131)			(131)		743	743			
100171867	BOZEMAN	MT		10/17/2024		920		(78)			(78)		842	842			
100099675	NIPOMO	CA		04/06/2023		849		(9)			(9)		840	840			
100065363	SURFSIDE BEACH	SC		07/28/2021		1,976		(132)			(132)		1,844	1,844			
100100865	WEST NEW YORK	NJ		04/28/2023		2,089		146			146		2,234	2,234			
100114137	MIAMI	FL		06/29/2023		3,206		563			563		3,769	3,769			
100119452	WESLEY CHAPEL	FL		07/31/2023		866		(2)			(2)		863	863			
100153226	PENSACOLA	FL		05/30/2024		903		17			17		920	920			
100108453	AMITYVILLE	NY		05/25/2023		930		(41)			(41)		888	888			
100182409	HEBER CITY	UT		12/12/2024		921		27			27		947	947			
100113330	LIVERMORE	CA		06/29/2023		3,355		647			647		4,002	4,002			
100151018	CONWAY	SC		05/08/2024		851		(59)			(59)		792	792			
100148322	PHOENIX	AZ		04/12/2024		850		(59)			(59)		792	792			
100115961	SALISBURY	MD		07/20/2023		1,033		19			19		1,052	1,052			
100154534	ALBERMARLE	NC		06/14/2024		5,625		(262)			(262)		5,364	5,364			
100173226	MYRTLE BEACH	SC		10/30/2024		1,065		17			17		1,082	1,082			
100030232	SAN RAMON	CA		12/20/2018		11,047		162			162		11,209	11,209			
100172117	LAS VEGAS	NV		10/17/2024		911		(112)			(112)		800	800			
100116633	FONTANA	CA		07/20/2023		1,093		1,351			1,351		2,444	2,444			
100140090	NAPLES	FL		01/09/2024		1,157		(82)			(82)		1,076	1,076			
100166431	SAN BERNARDINO	CA		10/31/2024		963		(127)			(127)		835	835			
100116070	PEARLAND	TX		07/20/2023		597		(3)			(3)		594	594			
100151097	FREDERICKSBURG	VA		05/08/2024		1,136		(85)			(85)		1,051	1,051			
100169543	BELMONT	MA		09/30/2024		825		(49)			(49)		775	775			
100147957	SYLVA	NC		04/08/2024		1,258		(58)			(58)		1,200	1,200			
100147684	LAS VEGAS	NV		04/04/2024		972		59			59		1,030	1,030			
100154689	WILLINGBORO	NJ		07/19/2024		621		(92)			(92)		529	529			
100147764	SAVANNAH	GA		04/08/2024		880		(65)			(65)		815	815			
100156170	CAPE CANAVERAL	FL		06/20/2024		715		(107)			(107)		608	608			
100157820	MATTHEWS	NC		08/01/2024		847		(79)			(79)		768	768			
100078005	WRIGHTWOOD	CA		01/12/2022		1,809		(52)			(52)		1,757	1,757			
100027844	BROOKDALE	CA		10/26/2018		1,372		37			37		1,409	1,409			
100109359	FRESNO	CA		06/12/2023		928		(47)			(47)		881	881			
100091007	LOS ANGELES	CA		01/31/2023		1,481		(100)			(100)		1,381	1,381			
100076318	SAINT AUGUSTINE	FL		01/07/2022		4,018		(127)			(127)		3,891	3,891			
100137620	PHOENIX	AZ		12/08/2023		881		7			7		888	888			
100165349	BENSENVILLE	IL		08/29/2024		1,172		(54)			(54)		1,118	1,118			
100185826	MORRISON	CO		12/26/2024		912		(51)			(51)		862	862			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173172	MC KINNEY	TX		10/30/2024		972		(45)			(45)		927	927			
100149971	NORTH CHARLESTON	SC		06/07/2024		877		(49)			(49)		828	828			
100156884	PHILADELPHIA	PA		06/27/2024		687		(49)			(49)		638	638			
100152910	ALABASTER	AL		05/22/2024		733		(38)			(38)		694	694			
100147022	ALBUQUERQUE	NM		03/27/2024		970		(53)			(53)		917	917			
100141655	DULUTH	GA		01/30/2024		782		(104)			(104)		679	679			
100113065	SOUTH OZONE PARK	NY		06/29/2023		734		219			219		952	952			
100091226	INDIO	CA		01/31/2023		673		(135)			(135)		539	539			
100120452	PORT SAINT LUCIE	FL		08/18/2023		1,011		(6)			(6)		1,006	1,006			
100149325	HOUSTON	TX		04/24/2024		2,590		(62)			(62)		2,528	2,528			
100132109	PUYALLUP	WA		10/13/2023		915		(3)			(3)		912	912			
100128818	PAGOSA SPRINGS	CO		09/21/2023		424		(32)			(32)		393	393			
100171342	DENVER	CO		10/16/2024		906		(134)			(134)		772	772			
100114721	FORT LAUDERDALE	FL		06/29/2023		1,578		(78)			(78)		1,500	1,500			
100169787	ANNA	TX		09/30/2024		890		(94)			(94)		795	795			
100114693	HILLSBORO	OR		06/29/2023		981		(8)			(8)		973	973			
100165420	HOLYOKE	MA		08/29/2024		696		(58)			(58)		638	638			
100148684	PHOENIX	AZ		04/16/2024		750		(41)			(41)		709	709			
100053349	LAKE FOREST	CA		03/23/2021		1,148		(249)			(249)		899	899			
100139154	BROOKLYN	NY		12/28/2023		787		(92)			(92)		696	696			
100186683	BEAUMONT	TX		12/31/2024		832		(42)			(42)		791	791			
100171478	LAKE HAVASU CITY	AZ		10/16/2024		819		(48)			(48)		772	772			
100175026	DELMAR	DE		11/05/2024		637		(53)			(53)		583	583			
100030719	WAIPAHU	HI		04/09/2019		1,461		1,126			1,126		2,586	2,586			
100118918	PALMDALE	CA		07/27/2023		884		(71)			(71)		814	814			
100133408	ONTARIO	CA		11/21/2023		5,729		7			7		5,736	5,736			
100014045	JACKSONVILLE	FL		05/25/2017		1,379		96			96		1,474	1,474			
100160900	CEDAR PARK	TX		07/24/2024		798		(64)			(64)		734	734			
100176753	HENDERSON	NV		11/15/2024		4,135		(167)			(167)		3,967	3,967			
100179733	ORANGE BEACH	AL		11/21/2024		1,535		157			157		1,692	1,692			
100117479	KINGSTON	NY		07/20/2023		899		53			53		951	951			
100128319	GAITHERSBURG	MD		09/14/2023		696		(20)			(20)		676	676			
100065161	RIVERSIDE	CA		07/14/2021		1,876		(98)			(98)		1,778	1,778			
100166972	FRESNO	CA		09/13/2024		842		(47)			(47)		796	796			
100150682	HANFORD	CA		05/06/2024		820		(73)			(73)		747	747			
100186616	STEPHENS CITY	VA		12/30/2024		1,052		123			123		1,175	1,175			
100129273	CROMWELL	MN		09/25/2023		588		(27)			(27)		561	561			
100073549	FLOWER MOUND	TX		11/19/2021		1,364		(79)			(79)		1,285	1,285			
100065555	PFLUGERVILLE	TX		07/28/2021		2,012		(134)			(134)		1,878	1,878			
100162978	EAGLE	ID		08/12/2024		1,133		(75)			(75)		1,058	1,058			
100025194	MORRISTOWN	NJ		09/20/2018		411		49			49		460	460			
100079701	HOLLYWOOD	FL		04/25/2022		1,092		(109)			(109)		983	983			
100147573	POUGHKEEPSIE	NY		04/03/2024		785		(163)			(163)		622	622			
100043849	STATEN ISLAND	NY		08/19/2020		2,060		45			45		2,105	2,105			
100151435	LYNDEN	WA		05/10/2024		975		16			16		990	990			
100017397	LA MIRADA	CA		04/26/2018		5,485		124			124		5,609	5,609			
100110604	SUNLAND	CA		06/30/2023		1,094		(13)			(13)		1,081	1,081			
100172841	KALAMA	WA		10/25/2024		899		(119)			(119)		781	781			
100156409	FRESNO	CA		06/24/2024		811		(20)			(20)		791	791			
100134622	WESLEY CHAPEL	FL		10/30/2023		424		317			317		742	742			
100057556	CLINTON	NJ		06/30/2021		2,993		28			28		3,020	3,020			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176093	RENFREW	PA		12/20/2024		889		(72)			(72)		817	817			
100150793	EUREKA	CA		05/08/2024		847		(57)			(57)		790	790			
100117395	LAS VEGAS	NV		07/20/2023		(2,296)		4,230			4,230		1,934	1,934			
100156106	EDISON	NJ		06/18/2024		842		(29)			(29)		813	813			
100137231	WEST GROVE	PA		11/29/2023		693		(24)			(24)		669	669			
100118721	BAKERSFIELD	CA		07/25/2023		703		(71)			(71)		632	632			
100115264	KINGSTON	NY		07/17/2023		749		12			12		761	761			
100086134	CORNVILLE	AZ		10/07/2022		1,409		(56)			(56)		1,353	1,353			
100172643	MARGATE	FL		10/24/2024		14,245		(326)			(326)		13,919	13,919			
100091831	SACRAMENTO	CA		01/30/2023		2,576		(121)			(121)		2,455	2,455			
100129519	ATLANTA	GA		09/29/2023		1,596		(36)			(36)		1,560	1,560			
100044014	LONG BEACH	NY		08/19/2020		1,049		(56)			(56)		994	994			
100180743	BRIGANTINE	NJ		11/26/2024		820		(120)			(120)		700	700			
100149969	NORTH CHARLESTON	SC		06/07/2024		856		(51)			(51)		806	806			
100132010	CONVERSE	TX		10/13/2023		1,192		340			340		1,533	1,533			
100135257	DAYTONA BEACH	FL		11/08/2023		933		77			77		1,010	1,010			
100171599	ALBUQUERQUE	NM		10/16/2024		772		(93)			(93)		678	678			
4010058786	TRENTON	NJ		09/28/2023		867		(69)			(69)		798	798			
100175284	KANSAS CITY	MO		11/05/2024		979		(14)			(14)		964	964			
100116477	STATEN ISLAND	NY		07/20/2023		943		770			770		1,713	1,713			
100091714	PLEASANT RIDGE	MI		03/24/2023		2,423		(207)			(207)		2,216	2,216			
100071615	CLOVIS	CA		10/14/2021		1,930		(145)			(145)		1,785	1,785			
100119814	CHICAGO	IL		08/08/2023		824		19			19		844	844			
100144391	ROCKPORT	TX		03/07/2024		856		(74)			(74)		781	781			
100159900	LAKE WORTH	FL		08/16/2024		873		(160)			(160)		713	713			
100141228	WEYMOUTH	MA		01/30/2024		633		(58)			(58)		575	575			
100173955	SILVERTHORNE	CO		10/31/2024		1,070		(73)			(73)		997	997			
100141017	CATHEDRAL CITY	CA		02/20/2024		546		240			240		786	786			
100169039	LEWISVILLE	TX		09/27/2024		1,948		(113)			(113)		1,835	1,835			
100164838	LIBERTY HILL	TX		08/26/2024		2,191		44			44		2,235	2,235			
100068461	WOODLAND HILLS	CA		08/25/2021		1,851		(144)			(144)		1,707	1,707			
100178372	CENTRAL FALLS	RI		11/20/2024		843		(78)			(78)		765	765			
100128790	WHITE PLAINS	NY		09/21/2023		844		(79)			(79)		765	765			
100181213	APPLE VALLEY	CA		12/06/2024		913		97			97		1,009	1,009			
100030989	LENNOX	CA		03/29/2019		345		132			132		477	477			
100160055	GALVESTON	TX		07/17/2024		820		(83)			(83)		738	738			
100170226	CAROLINA BEACH	NC		10/08/2024		2,441		(150)			(150)		2,291	2,291			
100115886	NEW ORLEANS	LA		07/20/2023		895		(41)			(41)		854	854			
100116437	QUEENS VILLAGE	NY		07/20/2023		1,118		436			436		1,554	1,554			
100110289	KISSIMMEE	FL		06/30/2023		884		(15)			(15)		869	869			
100166183	SEVIERVILLE	TN		09/09/2024		1,011		(68)			(68)		943	943			
100081382	AUSTIN	TX		03/18/2022		2,683		72			72		2,756	2,756			
3500108915	ALEXANDRIA	VA		10/16/2024		152,250							152,250	152,250			
100137001	PERTH AMBOY	NJ		11/28/2023		789		14			14		802	802			
100101552	MANTEO	NC		04/26/2023		3,008		(42)			(42)		2,966	2,966			
100170379	COLUMBIANA	OH		10/08/2024		780		(56)			(56)		725	725			
100151182	BOWIE	MD		05/10/2024		13,170		(331)			(331)		12,839	12,839			
100065627	RANCHO CUCAMONGA	CA		07/28/2021		2,219		(121)			(121)		2,098	2,098			
100168218	MERIDIAN	ID		09/20/2024		969		35			35		1,004	1,004			
100182169	PORT ST LUCIE	FL		12/12/2024		1,008		332			332		1,340	1,340			
100090117	LAKEHILLS	TX		01/13/2023		12,035		(578)			(578)		11,457	11,457			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148608	NOKOMIS	FL		04/12/2024		942		(28)			(28)		913	913			
100119621	OCEANSIDE	CA		07/31/2023		(288)		900			900		612	612			
100165378	WOODSTOCK	GA		08/29/2024		955		(35)			(35)		919	919			
100168485	CARLTON	MN		09/25/2024		863		(66)			(66)		797	797			
100076234	LAKE WORTH	FL		01/07/2022		1,769		(111)			(111)		1,657	1,657			
100144542	BABCOCK RANCH	FL		04/26/2024		993		20			20		1,013	1,013			
100107970	MILWAUKIE	OR		05/22/2023		687		(42)			(42)		645	645			
100168490	FRESNO	CA		09/25/2024		970		(28)			(28)		942	942			
100133780	NEWBERG	OR		10/20/2023		1,659		(30)			(30)		1,629	1,629			
100136516	FRESNO	CA		11/20/2023		937		159			159		1,095	1,095			
100179802	QUEEN CREEK	AZ		11/21/2024		207,142		(6,770)			(6,770)		200,372	200,372			
100138280	CINNAMINSON	NJ		12/18/2023		408		(5)			(5)		403	403			
100115109	MINNEAPOLIS	MN		07/14/2023		1,430		37			37		1,468	1,468			
100081411	CARPINTERIA	CA		03/18/2022		3,661		288			288		3,949	3,949			
100152349	COACHELLA	CA		05/17/2024		1,079		242			242		1,321	1,321			
100138211	VISTA	CA		12/14/2023		734		(75)			(75)		659	659			
100161898	JURUPA VALLEY	CA		07/31/2024		906		(62)			(62)		844	844			
100161313	PASADENA	CA		07/25/2024		1,067		28			28		1,095	1,095			
100156685	FRESNO	CA		06/24/2024		4,917		(105)			(105)		4,812	4,812			
100087936	IRON MOUNTAIN	MI		10/25/2022		660		16			16		676	676			
100131667	CONVERSE	TX		10/06/2023		1,187		346			346		1,533	1,533			
100091194	WORCESTER	MA		01/31/2023		741		(57)			(57)		684	684			
100164465	NASHVILLE	TN		08/21/2024		853		(61)			(61)		791	791			
100102972	SAN FRANCISCO	CA		06/22/2023		865		(5)			(5)		860	860			
100155271	SELDEN	NY		07/19/2024		857		(136)			(136)		721	721			
100121008	LATHROP	CA		08/30/2023		1,174		105			105		1,278	1,278			
100128121	PLEASANT VIEW	TN		09/08/2023		909		46			46		955	955			
100128803	SAN ANTONIO	TX		09/21/2023		1,058		(2)			(2)		1,056	1,056			
100152730	HEMET	CA		05/22/2024		881		(107)			(107)		774	774			
100140400	SURPRISE	AZ		01/18/2024		1,579		(87)			(87)		1,492	1,492			
100174603	ROYAL OAK	MI		10/31/2024		1,116		(110)			(110)		1,005	1,005			
100180352	HOUSTON	TX		11/25/2024		199,503		(4,518)			(4,518)		194,985	194,985			
100165463	WINDSOR LOCKS	CT		08/29/2024		1,360		(74)			(74)		1,285	1,285			
100161533	MYERSVILLE	MD		07/30/2024		1,053		(67)			(67)		986	986			
100144247	FRANKFORT	IL		03/08/2024		868		(75)			(75)		792	792			
100131664	VIRGINIA BEACH	VA		10/06/2023		826		32			32		858	858			
100128175	SEVIERVILLE	TN		09/18/2023		853		32			32		885	885			
100164007	CHICAGO	IL		08/21/2024		717		(60)			(60)		658	658			
100053884	RAINIER	WA		03/23/2021		1,736		(408)			(408)		1,328	1,328			
100156421	BRIGANTINE	NJ		06/24/2024		6,169		(106)			(106)		6,063	6,063			
100182206	SEASIDE HEIGHTS	NJ		12/12/2024		804		(52)			(52)		752	752			
100164506	CLOVIS	CA		08/21/2024		1,312		(35)			(35)		1,277	1,277			
100119210	MYRTLE BEACH	SC		07/31/2023		880		(29)			(29)		850	850			
100025520	STATEN ISLAND	NY		09/20/2018		1,568		221			221		1,789	1,789			
100157799	OAK CREEK	WI		08/01/2024		1,284		(54)			(54)		1,230	1,230			
100186286	DAYTONA BEACH	FL		12/27/2024		790		(103)			(103)		687	687			
100148344	LEANDER	TX		04/12/2024		886		(71)			(71)		815	815			
100141058	TEMECULA	CA		02/20/2024		873		(52)			(52)		821	821			
100117228	CONROE	TX		07/20/2023		1,127		407			407		1,535	1,535			
100074440	NORTH PORT	FL		12/02/2021		(2,868)		3,268			3,268		400	400			
100166956	DELANO	CA		09/13/2024		847		(57)			(57)		790	790			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043217	BRIDGEWATER	NJ		08/13/2020		2,141		(203)			(203)		1,938	1,938			
100134563	LEESBURG	VA		10/30/2023		6,705		(444)			(444)		6,261	6,261			
100131911	DALLAS	TX		10/13/2023		11,279		(257)			(257)		11,021	11,021			
100179501	POCATELLO	ID		11/21/2024		989		1			1		990	990			
100158158	MARIETTA	GA		07/09/2024		914		17			17		931	931			
100186622	WINCHESTER	VA		12/30/2024		1,035		105			105		1,140	1,140			
100161119	MANCOS	CO		07/24/2024		911		(46)			(46)		865	865			
100135324	EAST PROVIDENCE	RI		11/13/2023		819		(21)			(21)		798	798			
100060199	TAKOMA PARK	MD		06/25/2021		1,917		(61)			(61)		1,856	1,856			
100146614	FORT MYERS	FL		03/20/2024		1,384		(134)			(134)		1,249	1,249			
100080812	BROOKLYN	NY		03/15/2022		1,665		(134)			(134)		1,531	1,531			
100180643	LAS VEGAS	NV		11/26/2024		358		440			440		798	798			
100137326	WEBSTER	MA		12/01/2023		493		(26)			(26)		468	468			
100162743	HAMPSHIRE	IL		08/12/2024		2,774		65			65		2,840	2,840			
100090086	WEST VALLEY CITY	UT		01/13/2023		435		(24)			(24)		411	411			
100091332	JONESBORO	GA		01/13/2023		715		(6)			(6)		709	709			
100150706	ASHEVILLE	NC		05/06/2024		852		(51)			(51)		800	800			
100180411	DURHAM	NC		11/25/2024		937		2			2		939	939			
100129466	FERNANDINA BEACH	FL		09/29/2023		882		(52)			(52)		830	830			
100164855	MCKENA	IL		08/26/2024		19,022		(421)			(421)		18,600	18,600			
100129465	CUMMING	GA		09/29/2023		896		(42)			(42)		854	854			
100024949	SAN DIEGO	CA		09/20/2018		1,263		172			172		1,435	1,435			
100156219	PANAMA CITY BEACH	FL		06/20/2024		841		29			29		870	870			
100156446	BERTHOUD	CO		06/24/2024		842		(53)			(53)		789	789			
100140527	BUDA	TX		01/19/2024		933		34			34		967	967			
100054947	SOUND BEACH	NY		03/23/2021		564		(138)			(138)		426	426			
100166137	SANTA ROSA BEACH	FL		09/09/2024		816		(39)			(39)		777	777			
100180164	PENNSAUKEN	NJ		11/25/2024		707		(133)			(133)		574	574			
100143112	WADDELL	AZ		02/16/2024		1,010		31			31		1,041	1,041			
100151885	ORLANDO	FL		05/10/2024		840		(86)			(86)		754	754			
100186013	COLTON	CA		12/27/2024		819		(49)			(49)		770	770			
100026647	NUTLEY	NJ		09/26/2018		1,407		354			354		1,761	1,761			
100161138	MEDINA	MN		07/24/2024		2,212		48			48		2,259	2,259			
100088359	GEORGETOWN	TX		01/06/2023		807		(58)			(58)		749	749			
100174281	PANAMA CITY BEACH	FL		10/31/2024		938		(42)			(42)		896	896			
100128080	BEALETON	VA		09/08/2023		989		100			100		1,089	1,089			
100175215	BAY POINT	CA		11/05/2024		1,022		(53)			(53)		969	969			
100153815	WINTER SPRINGS	FL		07/10/2024		876		(149)			(149)		727	727			
100140673	PALERMO	CA		02/08/2024		803		(88)			(88)		715	715			
100163384	GLOUCESTER	MA		09/27/2024		755		(143)			(143)		611	611			
100045470	AMHERST	OH		11/25/2020		1,609		112			112		1,721	1,721			
100137701	FRISCO	TX		12/08/2023		798		(49)			(49)		750	750			
100132141	CONVERSE	TX		10/13/2023		1,192		347			347		1,539	1,539			
100064637	STOCKTON	CA		07/01/2021		1,489		154			154		1,644	1,644			
100160527	ROSTRAVER TOWNSHIP	PA		07/19/2024		841		(40)			(40)		801	801			
100149467	VENTNOR CITY	NJ		04/24/2024		995		(14)			(14)		981	981			
100141397	WINDERMERE	FL		01/30/2024		752		(57)			(57)		695	695			
100138331	CHARLOTTE	NC		12/18/2023		1,174		(56)			(56)		1,118	1,118			
100140171	PISCATAWAY	NJ		01/09/2024		566		(15)			(15)		551	551			
100159007	AUSTIN	TX		08/15/2024		8,128		(431)			(431)		7,697	7,697			
100161010	VIRGINIA BEACH	VA		07/24/2024		932		(23)			(23)		909	909			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132093	CONVERSE	TX		10/13/2023		1,285		343			343		1,628	1,628			
100166185	PORT SAINT LUCIE	FL		09/09/2024		904		(53)			(53)		851	851			
100156450	GILBERT	AZ		06/24/2024		833		(57)			(57)		776	776			
100184379	GURNEE	IL		12/16/2024		840		(58)			(58)		781	781			
100128452	SPOKANE	WA		09/15/2023		688		(69)			(69)		619	619			
100155327	LAS VEGAS	NV		07/19/2024		932		(26)			(26)		905	905			
100153699	OVIEDO	FL		05/31/2024		866		(9)			(9)		857	857			
100161153	CHARLOTTE	NC		07/24/2024		866		(57)			(57)		809	809			
100151068	LAS VEGAS	NV		05/08/2024		1,057		183			183		1,240	1,240			
100088088	KISSIMMEE	FL		10/25/2022		599		(98)			(98)		501	501			
100180764	GRANGER	IN		11/26/2024		854		(93)			(93)		761	761			
100084861	MAYPEARL	TX		08/02/2022		1,210		27			27		1,236	1,236			
100076076	GARDEN GROVE	CA		01/07/2022		1,963		(126)			(126)		1,837	1,837			
100185474	BELLA VISTA	AR		12/20/2024		2,153		95			95		2,248	2,248			
100065032	HERCULES	CA		07/14/2021		2,091		(150)			(150)		1,942	1,942			
100129482	PALM SPRINGS	CA		09/29/2023		1,011		13			13		1,023	1,023			
100186187	DACULA	GA		12/27/2024		662		(40)			(40)		622	622			
100161096	DENVER	NC		07/24/2024		1,102		130			130		1,233	1,233			
100151084	BOZEMAN	MT		05/08/2024		934		(38)			(38)		896	896			
100185349	NORTH LAS VEGAS	NV		12/20/2024		1,007		115			115		1,121	1,121			
100087411	KISSIMMEE	FL		10/25/2022		1,252		191			191		1,442	1,442			
100146580	HILLSIDE	NJ		03/20/2024		567		(29)			(29)		538	538			
100151279	SPRINGTOWN	TX		05/10/2024		595		(57)			(57)		538	538			
100116327	ARCADIA	CA		07/20/2023		30,970		9,624			9,624		40,594	40,594			
100150892	ASHEVILLE	NC		05/08/2024		2,245		163			163		2,408	2,408			
100086566	MESA	AZ		09/30/2022		906		(140)			(140)		765	765			
100163355	COLUMBIA	TN		08/13/2024		856		(81)			(81)		774	774			
100055757	GOSHEN	VA		03/23/2021		1,346		(369)			(369)		977	977			
100130281	SAN JACINTO	CA		09/28/2023		687		(30)			(30)		657	657			
100078487	AUSTIN	TX		02/02/2022		1,347		(257)			(257)		1,091	1,091			
100119205	LEOMINSTER	MA		07/31/2023		1,007		38			38		1,045	1,045			
100168477	SOUTH BEACH	OR		09/25/2024		761		(83)			(83)		678	678			
100116159	EMERSON	NJ		07/20/2023		1,155		318			318		1,473	1,473			
100108276	HUDSON	FL		05/24/2023		688		(129)			(129)		559	559			
100152744	TOMS RIVER	NJ		05/22/2024		759		(89)			(89)		670	670			
100143204	DOUGLAS	MI		02/16/2024		872		(66)			(66)		806	806			
100076085	WORCESTER	MA		01/07/2022		562		(4)			(4)		557	557			
100084661	KISSIMMEE	FL		08/02/2022		660		(148)			(148)		513	513			
100065250	LA MESA	CA		07/14/2021		2,061		(47)			(47)		2,015	2,015			
100131755	MORENO VALLEY	CA		10/06/2023		1,419		226			226		1,645	1,645			
100174696	TAMPA	FL		10/31/2024		661		(107)			(107)		554	554			
100143054	LITTLE RIVER	SC		02/14/2024		502		(85)			(85)		417	417			
100109267	ROCKWALL	TX		07/21/2023		1,801		136			136		1,937	1,937			
100150804	FONTANA	CA		05/08/2024		901		(22)			(22)		879	879			
100164750	RIVERVIEW	FL		08/26/2024		10,499		(304)			(304)		10,196	10,196			
100178236	MESA	AZ		11/19/2024		862		(113)			(113)		749	749			
100055488	DUNKIRK	MD		03/23/2021		6,078		(318)			(318)		5,760	5,760			
100158777	HOUSTON	TX		07/10/2024		885		(48)			(48)		837	837			
100175380	FRAMINGHAM	MA		11/05/2024		959		(25)			(25)		934	934			
100143192	CYPRESS	TX		02/16/2024		1,934		(94)			(94)		1,840	1,840			
100147778	VIRGINIA BEACH	VA		04/08/2024		1,259		(25)			(25)		1,233	1,233			

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100148448	FRONT ROYAL	VA		04/12/2024		893		(64)			(64)		829	829			
100100773	STERLING	VA		04/28/2023		1,126		65			65		1,191	1,191			
100110584	OAK ISLAND	NC		06/30/2023		1,079		(40)			(40)		1,039	1,039			
100185104	PLEASANT HILL	MO		12/20/2024		894		158			158		1,052	1,052			
100144371	MILTON	GA		03/07/2024		49,484		(228)			(228)		49,256	49,256			
100146705	DESERT HOT SPRINGS	CA		03/20/2024		829		(109)			(109)		720	720			
100160535	PHOENIX	AZ		07/19/2024		811		(114)			(114)		696	696			
100182574	MURRIETA	CA		12/12/2024		908		(31)			(31)		877	877			
100132111	WOONSOCKET	RI		10/13/2023		874		(13)			(13)		861	861			
100100114	MIAMI	FL		03/28/2023		510		(55)			(55)		455	455			
100110228	MINNEAPOLIS	MN		06/30/2023		881		(24)			(24)		856	856			
100169171	DURHAM	NC		09/27/2024		931		(42)			(42)		889	889			
100115893	KATY	TX		07/20/2023		983		(10)			(10)		973	973			
100180381	DENVER	CO		11/25/2024		1,010		40			40		1,049	1,049			
100158684	WESLEY CHAPEL	FL		07/10/2024		946		(4)			(4)		943	943			
100119417	SCOTTSDALE	AZ		07/31/2023		1,101		42			42		1,143	1,143			
100027041	NORTH BERGEN	NJ		09/26/2018		1,060		11			11		1,072	1,072			
100091978	SEVERN	MD		02/07/2023		799		(88)			(88)		711	711			
100110221	LINCOLN	CA		06/30/2023		1,055		9			9		1,064	1,064			
100154592	SUTHERLAND	VA		06/14/2024		856		(63)			(63)		793	793			
100139509	PALMDALE	CA		12/28/2023		685		(80)			(80)		605	605			
100116768	PARSIPPANY	NJ		07/20/2023		1,231		766			766		1,997	1,997			
100168634	GARLAND	TX		09/25/2024		939		(63)			(63)		876	876			
100165540	MERCED	CA		08/29/2024		889		(33)			(33)		855	855			
100071620	TACOMA	WA		10/14/2021		1,901		(120)			(120)		1,781	1,781			
100081395	HOLLYWOOD	FL		03/18/2022		1,844		83			83		1,928	1,928			
100169831	FRESNO	CA		09/30/2024		1,441		(88)			(88)		1,353	1,353			
100170375	ANDOVER	MN		10/08/2024		835		(86)			(86)		749	749			
100084794	KISSIMMEE	FL		08/02/2022		741		(58)			(58)		683	683			
100127568	KYLE	TX		09/08/2023		1,229		243			243		1,471	1,471			
100179483	BRANDYWINE	MD		11/21/2024		3,254		23			23		3,277	3,277			
100132035	BELLEVUE	WA		10/13/2023		1,601		(12)			(12)		1,588	1,588			
100171239	BROCKTON	MA		10/16/2024		848		(70)			(70)		778	778			
100155928	COLUMBUS	OH		06/17/2024		872		(71)			(71)		801	801			
100026614	OAKDALE	CA		09/26/2018		1,234		56			56		1,290	1,290			
100156749	CLEVELAND	GA		06/26/2024		825		(179)			(179)		647	647			
100165546	CHANDLER	AZ		08/29/2024		972		5			5		977	977			
100164480	DENVER	NC		08/21/2024		903		(54)			(54)		849	849			
100151274	MATTHEWS	NC		05/10/2024		1,062		(34)			(34)		1,027	1,027			
100030890	GARDEN CITY	NY		04/09/2019		1,031		218			218		1,248	1,248			
100170120	DAVENPORT	FL		10/08/2024		815		(58)			(58)		757	757			
100165303	DORCHESTER	MA		08/29/2024		779		(60)			(60)		719	719			
100175289	WENATCHEE	WA		11/05/2024		888		(49)			(49)		839	839			
100147426	TOPSHAM	ME		04/03/2024		552		(92)			(92)		459	459			
100162821	CHANDLER	AZ		08/12/2024		10,372		(308)			(308)		10,065	10,065			
100166033	HYATTSVILLE	MD		09/06/2024		737		1			1		739	739			
100160544	WATERFORD	CA		07/19/2024		1,022		(122)			(122)		900	900			
100167999	HOUSTON	TX		09/20/2024		822		(146)			(146)		676	676			
100120574	SOUTH FULTON	GA		08/18/2023		792		(96)			(96)		696	696			
100063923	ELK GROVE	CA		07/01/2021		2,017		7			7		2,023	2,023			
100110166	MESA	AZ		06/30/2023		1,102		49			49		1,151	1,151			

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100101044	UKIAH	CA		04/28/2023		2,703		1,230			1,230		3,933	3,933			
100110276	HURRICANE	UT		06/30/2023		963		(26)			(26)		937	937			
100156899	SHIRLEY	NY		06/27/2024		793		1			1		794	794			
100140168	LAND O LAKES	FL		01/09/2024		885		(56)			(56)		830	830			
100174918	LAFAYETTE	IN		10/31/2024		1,849		(180)			(180)		1,669	1,669			
100140874	MIDLOTHIAN	TX		01/25/2024		3,467		44			44		3,511	3,511			
100153974	LOUISBURG	NC		06/05/2024		849		(137)			(137)		712	712			
100131861	BROOKFIELD	CT		10/06/2023		843		(9)			(9)		834	834			
100174340	PORT CHARLOTTE	FL		10/31/2024		856		(86)			(86)		770	770			
4010063351	CLEVELAND HEIGHTS	OH		01/10/2024		704		(56)			(56)		648	648			
100129806	HOLLYWOOD	FL		09/27/2023		726		(40)			(40)		685	685			
100149927	PASADENA	CA		06/07/2024		23,481		(1,455)			(1,455)		22,026	22,026			
100174229	LAKE HAVASU CITY	AZ		10/31/2024		1,162		(105)			(105)		1,057	1,057			
100169072	SAINT CLOUD	FL		09/27/2024		4,153		(118)			(118)		4,035	4,035			
100169441	GARDEN VALLEY	ID		09/30/2024		2,485		(56)			(56)		2,429	2,429			
100140765	DAVENPORT	FL		01/22/2024		707		(73)			(73)		633	633			
100103662	PALMDALE	CA		05/08/2023		741		(94)			(94)		647	647			
100161542	MERIDIAN	ID		07/30/2024		1,045		186			186		1,231	1,231			
100091420	WOODBRIDGE	VA		02/22/2023		945		(36)			(36)		909	909			
100162553	CARLISLE	PA		08/12/2024		1,367		(61)			(61)		1,306	1,306			
100140533	PELHAM	NH		01/19/2024		898		(125)			(125)		772	772			
100141392	ATLANTA	GA		01/30/2024		676		(111)			(111)		565	565			
100139329	KISSIMMEE	FL		12/28/2023		827		143			143		970	970			
100163042	SPRINGFIELD	OR		08/13/2024		755		(27)			(27)		728	728			
100147955	FORT COLLINS	CO		04/08/2024		4,319		(84)			(84)		4,235	4,235			
100172447	STEPHENS CITY	VA		10/23/2024		2,042		(78)			(78)		1,964	1,964			
100087050	SAN ANTONIO	TX		11/04/2022		1,008		(80)			(80)		928	928			
100160083	VALLEJO	CA		07/17/2024		806		(68)			(68)		737	737			
100117139	BROOKLYN	NY		07/20/2023		29,323		4,917			4,917		34,241	34,241			
100148386	SAN DIEGO	CA		04/12/2024		893		(75)			(75)		818	818			
100171554	ARGYLE	TX		10/16/2024		1,665		12			12		1,677	1,677			
100074387	TEMPE	AZ		12/02/2021		1,756		(80)			(80)		1,676	1,676			
100182243	LITTLETON	CO		12/12/2024		1,108		297			297		1,406	1,406			
100147014	CHEWELAH	WA		03/27/2024		993		(8)			(8)		985	985			
100180778	WEST DEPTFORD	NJ		11/26/2024		794		(95)			(95)		699	699			
100140108	FREDERICK	MD		01/09/2024		1,036		4			4		1,040	1,040			
100186436	MYRTLE BEACH	SC		12/30/2024		840		(61)			(61)		779	779			
100182424	WEST JORDAN	UT		12/12/2024		935		17			17		951	951			
100166947	HARPER	TX		09/13/2024		839		(77)			(77)		762	762			
100091307	EL CENTRO	CA		01/13/2023		817		(75)			(75)		742	742			
100102089	HUNTINGTON PARK	CA		04/14/2023		662		(41)			(41)		621	621			
100031323	YUCAIPA	CA		03/29/2019		1,854		162			162		2,016	2,016			
100120296	CLARKSTON	MI		08/18/2023		13,428		(168)			(168)		13,260	13,260			
100024961	BROOKLYN	NY		09/20/2018		1,720		382			382		2,102	2,102			
100151401	READING	PA		05/10/2024		986		(60)			(60)		926	926			
100117294	TIVERTON	RI		07/20/2023		533		6			6		539	539			
100173037	PATTERSON	CA		10/25/2024		811		(54)			(54)		756	756			
100057592	WAIANAE	HI		06/30/2021		1,960		(88)			(88)		1,872	1,872			
100091366	OLATHE	KS		02/22/2023		1,041		(19)			(19)		1,022	1,022			
100164393	PHOENIX	AZ		08/21/2024		44,360		3,118			3,118		47,478	47,478			
100047870	MASTIC BEACH	NY		11/20/2020		1,578		(258)			(258)		1,320	1,320			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049697	FEDERAL WAY	WA		11/20/2020		2,282		(373)			(373)		1,910	1,910			
100080877	COSTA MESA	CA		03/10/2022		1,829		22			22		1,851	1,851			
100149352	ROSEVILLE	CA		04/24/2024		1,182		213			213		1,395	1,395			
100173344	SUFFOLK	VA		10/30/2024		1,666		(25)			(25)		1,641	1,641			
100101184	VENICE	FL		04/28/2023		1,268		920			920		2,189	2,189			
100159415	CHICO	CA		07/15/2024		781		(56)			(56)		724	724			
100109169	ARLINGTON	TX		07/21/2023		75,158		(917)			(917)		74,241	74,241			
100114866	AUSTIN	TX		07/10/2023		942		40			40		982	982			
100137053	WINCHESTER	VA		11/28/2023		986		261			261		1,247	1,247			
100153319	ELLIJAY	GA		05/30/2024		2,418		132			132		2,550	2,550			
100150973	WILMINGTON	DE		05/08/2024		885		(55)			(55)		829	829			
100185478	GURNEE	IL		12/20/2024		885							886	886			
100088872	BRIGHTON	CO		11/15/2022		573		(26)			(26)		547	547			
100048654	MARGATE	FL		11/20/2020		804		217			217		1,021	1,021			
100074489	WOODLAND HILLS	CA		12/14/2021		1,880		(108)			(108)		1,772	1,772			
100100521	ROYAL PALM BEACH	FL		04/27/2023		790		(94)			(94)		695	695			
100110162	CHICAGO	IL		06/30/2023		1,278		30			30		1,308	1,308			
100142809	ARGYLE	TX		02/08/2024		676		(118)			(118)		558	558			
100081161	SEWARD	AK		03/18/2022		1,816		156			156		1,972	1,972			
100082991	RICHMOND	CA		05/05/2022		551		(72)			(72)		479	479			
100126423	ENDICOTT	NY		08/30/2023		2,063		(132)			(132)		1,931	1,931			
4010053295	WOODRUFF	SC		06/20/2023		772		(90)			(90)		682	682			
100142092	SACRAMENTO	CA		02/29/2024		725		(78)			(78)		646	646			
100160955	PLYMOUTH	MI		07/24/2024		862		(68)			(68)		794	794			
100126390	BALTIMORE	MD		08/30/2023		789		(50)			(50)		739	739			
100151240	PLANO	TX		05/10/2024		676		(48)			(48)		629	629			
100119432	MT JULIET	TN		07/31/2023		1,120		49			49		1,170	1,170			
100120011	NEW BRAUNFELS	TX		08/11/2023		950		(18)			(18)		932	932			
100156731	RICHMOND	TX		06/26/2024		133,239		(1,663)			(1,663)		131,576	131,576			
100128190	RENO	NV		09/18/2023		1,891		41			41		1,932	1,932			
100132330	DAVENPORT	FL		11/03/2023		449		879			879		1,327	1,327			
100118186	DELTONA	FL		07/20/2023		658		(97)			(97)		562	562			
100116414	LAS VEGAS	NV		07/20/2023		1,019		894			894		1,913	1,913			
100011516	CHESTERTOWN	MD		03/08/2017		744		873			873		1,617	1,617			
100014615	CINCINNATI	OH		09/27/2017		12,476		610			610		13,086	13,086			
100153838	PORTLAND	OR		07/10/2024		691		(152)			(152)		539	539			
100137525	DAWSONVILLE	GA		12/08/2023		810		(44)			(44)		765	765			
100127709	CANTON	GA		09/08/2023		712		(64)			(64)		648	648			
4010073320	AKRON	OH		04/29/2024		675		(39)			(39)		636	636			
100133401	GASTONIA	NC		11/21/2023		(270)		816			816		546	546			
100173181	HENDERSON	NV		10/30/2024		1,459		(88)			(88)		1,372	1,372			
100185338	FRESNO	CA		12/20/2024		945		18			18		963	963			
100171635	SELBYVILLE	DE		10/16/2024		896		(64)			(64)		832	832			
100146704	SHALLOTTE	NC		03/20/2024		870		(5)			(5)		865	865			
100149812	EMPIRE	CA		04/26/2024		782		58			58		840	840			
100110175	ORLANDO	FL		06/30/2023		1,074		137			137		1,211	1,211			
100186445	WHITEHALL	MI		12/30/2024		908		(38)			(38)		870	870			
100108195	MISSION	TX		05/24/2023		791		(80)			(80)		711	711			
100158941	ROGERSVILLE	AL		07/12/2024		1,371		(73)			(73)		1,298	1,298			
100049108	GLENDALE	CA		11/20/2020		2,078		(101)			(101)		1,978	1,978			
100149619	HUTTO	TX		04/26/2024		572		(40)			(40)		532	532			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064988	KILL DEVIL HILLS	NC		07/14/2021		1,909		(151)			(151)		1,758	1,758			
100137875	ORLANDO	FL		12/08/2023		843		11			11		854	854			
100185087	CARMICHAEL	CA		12/20/2024		1,740		(43)			(43)		1,697	1,697			
100076344	LEHI	UT		01/07/2022		1,935		(84)			(84)		1,851	1,851			
100132004	WEST JORDAN	UT		10/13/2023		813		(41)			(41)		771	771			
100134981	NUEVO	CA		10/30/2023		840		24			24		864	864			
100024967	HAIKU	HI		09/20/2018		1,656		12			12		1,667	1,667			
100129774	DALLAS	TX		09/27/2023		1,166		(41)			(41)		1,125	1,125			
100146749	ORLANDO	FL		03/20/2024		770		(2)			(2)		768	768			
100161982	AUBREY	TX		07/31/2024		651		(83)			(83)		568	568			
100154927	FORT LAUDERDALE	FL		07/19/2024		996		29			29		1,025	1,025			
100180028	WEST LAFAYETTE	IN		11/25/2024		1,007		20			20		1,027	1,027			
100160924	LAS VEGAS	NV		07/24/2024		916		(47)			(47)		869	869			
100182364	PORT SAINT LUCIE	FL		12/12/2024		927		9			9		936	936			
100128336	ORLANDO	FL		09/14/2023		724		(108)			(108)		615	615			
100153295	BEE BRANCH	AR		05/30/2024		844		(6)			(6)		838	838			
100115103	ISLAND PARK	ID		07/14/2023		1,258		(50)			(50)		1,207	1,207			
100119415	NOLENSVILLE	TN		07/31/2023		1,033		26			26		1,059	1,059			
100149497	APEX	NC		04/24/2024		873		(77)			(77)		796	796			
100132140	WINDSOR	CO		10/13/2023		1,429		82			82		1,511	1,511			
100137832	FARMINGTON HILLS	MI		12/08/2023		673		(29)			(29)		643	643			
100100250	STATEN ISLAND	NY		03/17/2023		3,493		(174)			(174)		3,319	3,319			
100114728	LA PUENTE	CA		06/29/2023		417		40			40		457	457			
100081305	WILLOW GROVE	PA		03/18/2022		1,498		23			23		1,521	1,521			
100054730	UNION	KY		03/23/2021		1,200		(218)			(218)		982	982			
100065679	KINGSBURG	CA		07/28/2021		1,830		(164)			(164)		1,666	1,666			
100143891	MONSEY	NY		03/06/2024		843		(101)			(101)		742	742			
100031852	AMERICAN CANYON	CA		03/29/2019		1,238		114			114		1,352	1,352			
100171154	GREENEVILLE	TN		11/22/2024		912		(106)			(106)		806	806			
100174357	HENDERSON	NV		10/31/2024		3,507		(1)			(1)		3,506	3,506			
100079761	PEMBROKE PINES	FL		04/08/2022		1,675		323			323		1,998	1,998			
100171650	WINGATE	NC		10/16/2024		1,263		(81)			(81)		1,183	1,183			
100164848	ATLANTA	GA		08/26/2024		738		(142)			(142)		596	596			
100079189	TAMPA	FL		02/24/2022		1,708		(26)			(26)		1,682	1,682			
100143771	PHOENIX	AZ		02/27/2024		834		(56)			(56)		778	778			
100185502	SAN DIEGO	CA		12/20/2024		801		(31)			(31)		770	770			
100172252	FRESNO	CA		10/21/2024		974		(48)			(48)		926	926			
100164618	ROSENBERG	TX		08/21/2024		768		17			17		785	785			
100162065	PORT HUENEME	CA		07/31/2024		771		(88)			(88)		683	683			
100053827	BAINBRIDGE ISLAND	WA		03/23/2021		1,454		(184)			(184)		1,270	1,270			
100110476	SAN ANTONIO	TX		06/30/2023		936		(44)			(44)		891	891			
100109035	BEND	OR		06/02/2023		592		(41)			(41)		551	551			
100147251	QUEENS	NY		03/28/2024		832		(48)			(48)		784	784			
100143084	HIGHTSTOWN	NJ		02/16/2024		893		(53)			(53)		839	839			
100115657	SACRAMENTO	CA		07/19/2023		3,609		(137)			(137)		3,472	3,472			
100155897	FORT WORTH	TX		06/17/2024		847		(43)			(43)		805	805			
100014439	SAN DIEGO	CA		09/27/2017		1,148		53			53		1,200	1,200			
100030415	CLAREMONT	CA		12/20/2018		1,587		876			876		2,463	2,463			
100136342	LAS VEGAS	NV		11/20/2023		947		11			11		958	958			
100116401	SPRING	TX		07/20/2023		1,029		687			687		1,716	1,716			
100181294	BALTIMORE	MD		12/06/2024		1,100		71			71		1,170	1,170			

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100075993	KISSIMMEE	FL		01/07/2022		1,664		(126)			(126)		1,538	1,538			
100172367	CHANDLER	AZ		10/23/2024		992		(57)			(57)		935	935			
100137888	NAMPA	ID		12/08/2023		794		(31)			(31)		763	763			
100179402	MIAMI	FL		12/27/2024		3,707		(238)			(238)		3,469	3,469			
100172277	RANCHO CORDOVA	CA		10/21/2024		967		(38)			(38)		928	928			
100175905	CHARLOTTE	NC		11/14/2024		9,632		132			132		9,763	9,763			
100180135	MERINO	CO		11/25/2024		901		(69)			(69)		832	832			
100158583	EDISON	NJ		07/10/2024		1,779		(65)			(65)		1,713	1,713			
100150469	GROVELAND	CA		05/03/2024		968		17			17		985	985			
100028704	BRENTWOOD	CA		10/26/2018		1,379		13			13		1,391	1,391			
100166229	BAKERSFIELD	CA		09/09/2024		2,413		20			20		2,434	2,434			
100173423	SPRING	TX		10/29/2024		750		(106)			(106)		644	644			
100174848	BETHLEHEM	PA		10/31/2024		781		(68)			(68)		713	713			
100129407	CEDAR PARK	TX		09/26/2023		993		36			36		1,029	1,029			
100126301	MASTIC BEACH	NY		08/30/2023		828		(52)			(52)		775	775			
100016594	SAN PEDRO	CA		04/10/2018		1,952		(98)			(98)		1,854	1,854			
100130310	BUFFALO	WY		09/28/2023		826		34			34		860	860			
100146675	HIGHLAND LAKES	NJ		03/20/2024		832		(95)			(95)		737	737			
100158864	OCEAN CITY	MD		07/12/2024		852		(66)			(66)		786	786			
100178240	LOWELL	MA		11/19/2024		826		(11)			(11)		815	815			
100162499	SCOTTSDALE	AZ		08/12/2024		822		(66)			(66)		756	756			
100150698	PHOENIX	AZ		05/06/2024		870		(31)			(31)		839	839			
100153073	MIAMI	FL		06/27/2024		841		(131)			(131)		709	709			
100147960	BUFORD	GA		04/08/2024		9,451		(157)			(157)		9,294	9,294			
100144035	SANTA ROSA	CA		03/07/2024		929		(11)			(11)		917	917			
100131638	ZIONSVILLE	IN		10/06/2023		813		54			54		867	867			
100161496	WILLIAMSBURG	VA		07/30/2024		1,789		(40)			(40)		1,748	1,748			
100135614	KRUM	TX		11/09/2023		28,563		90	28,503		(28,414)		150	150			
100147923	GOWEN	MI		04/08/2024		2,171		41			41		2,213	2,213			
100076547	SAN ANTONIO	TX		01/04/2022		1,843		(168)			(168)		1,675	1,675			
100144029	CHARLOTTE	NC		03/07/2024		1,296		(50)			(50)		1,246	1,246			
100070659	WEST ORANGE	NJ		10/01/2021		1,731		(37)			(37)		1,693	1,693			
100140536	SAN BERNARDINO	CA		01/19/2024		17,184		(505)			(505)		16,679	16,679			
100091662	DELHI	CA		01/27/2023		1,357		(81)			(81)		1,276	1,276			
100179918	ORMOND BEACH	FL		11/25/2024		763		(66)			(66)		697	697			
100066743	EATON RAPIDS	MI		08/02/2021		1,387		(50)			(50)		1,337	1,337			
100168481	SARASOTA	FL		09/25/2024		910		(72)			(72)		838	838			
100168020	LAS VEGAS	NV		09/20/2024		791		(55)			(55)		737	737			
100115924	NAPLES	FL		07/20/2023		8,284		(167)			(167)		8,117	8,117			
100115662	CUMMING	GA		07/20/2023		1,792		(52)			(52)		1,740	1,740			
100158106	SAN ANTONIO	TX		07/09/2024		826		(40)			(40)		786	786			
100157818	TAMPA	FL		08/01/2024		649		(117)			(117)		533	533			
100118703	MCKINLEYVILLE	CA		07/25/2023		1,067		(93)			(93)		974	974			
100139033	ROUND ROCK	TX		12/22/2023		1,163		(162)			(162)		1,001	1,001			
100127935	SEVERN	MD		09/08/2023		975		95			95		1,070	1,070			
100031366	BENICIA	CA		03/29/2019		1,358		342			342		1,700	1,700			
100143389	BOWIE	MD		02/16/2024		382		(10)			(10)		373	373			
100116697	LAS VEGAS	NV		07/20/2023		1,159		954			954		2,112	2,112			
100179441	WITTMANN	AZ		11/21/2024		995		160			160		1,155	1,155			
100169604	STILLWATER	MN		09/30/2024		905		(45)			(45)		859	859			
100162639	JOHNS ISLAND	SC		08/12/2024		813		(40)			(40)		774	774			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163958	SAINT MARYS	KS		10/04/2024		1,718		(117)			(117)		1,601	1,601			
100160106	LAWRENCEVILLE	GA		07/17/2024		922		(11)			(11)		910	910			
100140739	PORT SAINT LUCIE	FL		01/22/2024		601		(88)			(88)		513	513			
100158865	BATON ROUGE	LA		07/12/2024		772		(84)			(84)		688	688			
100137233	SOLON	OH		11/29/2023		734		(25)			(25)		709	709			
100176578	LAWRENCEVILLE	GA		11/15/2024		948		5			5		953	953			
100114581	LANHAM	MD		06/29/2023		866		(114)			(114)		753	753			
100172451	ARGYLE	TX		10/23/2024		1,036		28			28		1,064	1,064			
100181519	CHARLOTTE	NC		12/06/2024		835		(82)			(82)		753	753			
100042983	SAN DIEGO	CA		05/28/2020		1,824		(19)			(19)		1,805	1,805			
100057728	BRIGHTON	CO		06/30/2021		1,895		(139)			(139)		1,756	1,756			
100176149	EAST HARTFORD	CT		12/20/2024		790		(51)			(51)		738	738			
100067486	TERRELL HILLS	TX		09/23/2021		1,821		(143)			(143)		1,678	1,678			
100161874	LONG BEACH	CA		07/31/2024		757		(78)			(78)		679	679			
100127604	KEAAU	HI		09/08/2023		850		(7)			(7)		842	842			
100139108	NEWBURGH	NY		12/28/2023		932		(41)			(41)		891	891			
100131644	PLUMAS LAKE	CA		10/06/2023		961		189			189		1,150	1,150			
100026998	COLONIA	NJ		09/26/2018		1,881		698			698		2,579	2,579			
100103273	MENIFEE	CA		04/27/2023		843		(109)			(109)		735	735			
100160218	FRIENDSHIP	WI		07/18/2024		756		(62)			(62)		694	694			
100110568	DRAPER	UT		06/30/2023		1,117		69			69		1,185	1,185			
100182695	GALVESTON	TX		12/12/2024		2,431		(70)			(70)		2,361	2,361			
100112400	HEMPSTEAD	NY		06/29/2023		283		1,176			1,176		1,459	1,459			
100186528	PHOENIX	AZ		12/30/2024		884		(21)			(21)		863	863			
100182275	CLINTON	MD		12/12/2024		1,004		136			136		1,140	1,140			
100156584	WESTFIELD	IN		06/24/2024		817		(44)			(44)		772	772			
100180211	LAS VEGAS	NV		11/25/2024		894		(59)			(59)		835	835			
100147807	MURFREESBORO	TN		04/08/2024		1,222		(21)			(21)		1,202	1,202			
100160424	RIVERVIEW	FL		07/19/2024		871		(46)			(46)		825	825			
100185907	LAKEMOOR	IL		12/26/2024		1,495		8			8		1,503	1,503			
100176840	MIAMI	FL		11/15/2024		760		(114)			(114)		646	646			
100128471	EAST STROUDSBURG	PA		09/15/2023		740		(36)			(36)		704	704			
100160181	BENSON	NC		07/18/2024		771		(56)			(56)		715	715			
100171707	LAWRENCEVILLE	GA		10/17/2024		950		(116)			(116)		834	834			
100142508	OVIEDO	FL		02/08/2024		868		(50)			(50)		818	818			
100151415	HOUSTON	TX		05/10/2024		1,017		(6)			(6)		1,011	1,011			
100083797	LOS BANOS	CA		07/12/2022		732		(12)			(12)		721	721			
100115808	CENTRAL FALLS	RI		07/20/2023		1,976		(89)			(89)		1,886	1,886			
100179635	SHOW LOW	AZ		11/21/2024		828		(65)			(65)		763	763			
100046108	AMISSVILLE	VA		11/25/2020		1,231		(71)			(71)		1,161	1,161			
100071937	CAPE CORAL	FL		11/19/2021		1,710		(374)			(374)		1,336	1,336			
100078222	BALTIMORE	MD		02/10/2022		1,526		(275)			(275)		1,251	1,251			
100025335	MORRISTOWN	NJ		09/20/2018		2,557		163			163		2,719	2,719			
100101557	ST AUGUSTINE	FL		04/26/2023		2,537		(38)			(38)		2,500	2,500			
100120294	LAUDERDALE	FL		08/18/2023		850		9			9		859	859			
100054810	MONROE	CT		03/23/2021		1,524		(214)			(214)		1,310	1,310			
100151101	LAVEEN	AZ		05/08/2024		950		22			22		972	972			
100136288	CROZET	VA		11/20/2023		897		(31)			(31)		866	866			
100152323	BRADENTON	FL		05/17/2024		768		(64)			(64)		704	704			
100157925	BLUE RIDGE	GA		07/09/2024		826		(23)			(23)		804	804			
100176140	EAST HARTFORD	CT		12/20/2024		788		(50)			(50)		738	738			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171639	FRESNO	CA		10/16/2024		1,098		(85)			(85)		1,013	1,013			
100054136	OLYMPIC VALLEY	CA		03/23/2021		1,064		(126)			(126)		939	939			
100082324	SIMPSONVILLE	SC		04/14/2022		1,183		(158)			(158)		1,025	1,025			
100169487	PORT ORCHARD	WA		09/30/2024		1,031		(36)			(36)		995	995			
100179845	SACRAMENTO	CA		11/22/2024		1,163		(47)			(47)		1,116	1,116			
100115111	CATHEDRAL CITY	CA		07/14/2023		1,382		58			58		1,441	1,441			
100110067	LA BELLE	FL		06/23/2023		682		15			15		697	697			
100119254	DENVER	CO		07/31/2023		1,015		20			20		1,035	1,035			
100134752	PARRISH	FL		10/30/2023		756		(44)			(44)		712	712			
100119366	WAXHAW	NC		07/31/2023		1,110		34			34		1,144	1,144			
100048804	NORTH HOLLYWOOD	CA		11/20/2020		1,511		(237)			(237)		1,274	1,274			
100166127	BREINIGSVILLE	PA		09/09/2024		1,048		37			37		1,084	1,084			
100168212	ATLANTA	GA		09/20/2024		867		(57)			(57)		810	810			
100049731	SAN DIEGO	CA		11/20/2020		1,723		(308)			(308)		1,415	1,415			
100142526	SYRACUSE	UT		02/08/2024		996		(20)			(20)		976	976			
100099897	CLERMONT	FL		03/28/2023		761		(50)			(50)		711	711			
100172835	BIRMINGHAM	MI		12/06/2024		1,207		(41)			(41)		1,166	1,166			
100067823	REDLANDS	CA		09/23/2021		1,757		(138)			(138)		1,619	1,619			
100185762	PICO RIVERA	CA		12/23/2024		915		(117)			(117)		798	798			
100100942	MANASSAS	VA		04/28/2023		833		(84)			(84)		749	749			
100165442	LITTLE ELM	TX		08/29/2024		872		(41)			(41)		830	830			
100185404	VENTURA	IA		12/20/2024		950		2			2		952	952			
100153229	COLUMBUS	OH		05/30/2024		882		22			22		904	904			
100078797	CHARLOTTE	NC		02/24/2022		1,731		(78)			(78)		1,654	1,654			
100186497	ARDMORE	PA		12/30/2024		3,382		(193)			(193)		3,189	3,189			
100166188	MERCED	CA		09/09/2024		1,017		23			23		1,040	1,040			
100025158	WEST SACRAMENTO	CA		09/20/2018		1,584		15			15		1,598	1,598			
100136417	TRUMANSBURG	NY		11/20/2023		793		58			58		851	851			
100092029	FARMINGVILLE	NY		02/09/2023		(21,610)		705			705		(20,905)	1,765		22,670	22,670
100140315	CUMMING	GA		01/18/2024		1,324		(67)			(67)		1,257	1,257			
100116717	POMONA	CA		07/20/2023		1,162		788			788		1,950	1,950			
100156491	SAINT AUGUSTINE	FL		06/24/2024		805		(21)			(21)		784	784			
100078481	NORTHLAKE	TX		02/02/2022		2,142		(171)			(171)		1,971	1,971			
100186502	BILLERICA	MA		12/30/2024		812		(59)			(59)		753	753			
100170355	INVERNESS	FL		10/08/2024		553		(51)			(51)		502	502			
100128064	MURFREESBORO	TN		09/08/2023		1,053		215			215		1,268	1,268			
100133086	MORENO VALLEY	CA		11/29/2023		790		(5)			(5)		785	785			
100141009	DAVENPORT	FL		02/20/2024		744		(112)			(112)		632	632			
100029457	ELMONT	NY		10/26/2018		1,112		450			450		1,563	1,563			
4010048318	WATERBURY	CT		03/22/2023		868		(58)			(58)		809	809			
100057824	SACRAMENTO	CA		06/30/2021		2,056		(121)			(121)		1,935	1,935			
100169781	WOODBRIDGE	VA		09/30/2024		797		(88)			(88)		708	708			
100182377	DAWSONVILLE	GA		12/12/2024		822		(66)			(66)		756	756			
100133476	HACKENSACK	NJ		10/19/2023		3,466		(263)			(263)		3,203	3,203			
100166119	BLOOMINGTON	IN		09/09/2024		780		(79)			(79)		701	701			
100126662	RANCHO CUCAMONGA	CA		08/30/2023		(464)		2,989			2,989		2,525	2,525			
100168487	CARY	NC		09/25/2024		911		(63)			(63)		847	847			
100119241	CLEARWATER BEACH	FL		07/31/2023		39,570		(151)			(151)		39,419	39,419			
100143455	HYATTSVILLE	MD		02/16/2024		642		(35)			(35)		607	607			
100129282	NIANTIC	CT		09/25/2023		1,216		222			222		1,439	1,439			
100023361	FREDERICKSBURG	VA		08/16/2018		2,164		(61)			(61)		2,103	2,103			

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100168771	PORTLAND	OR		09/26/2024		898		(43)			(43)		855	855			
100174324	RUIDOSO	NM		10/31/2024		1,222		(19)			(19)		1,203	1,203			
100182630	SAN ANTONIO	FL		12/12/2024		955		35			35		989	989			
100026995	SAINT CHARLES	IL		09/26/2018		1,367		47			47		1,414	1,414			
100101642	EAST WENATCHEE	WA		04/26/2023		906		(59)			(59)		848	848			
100134572	MERIDIAN	ID		10/30/2023		714		(40)			(40)		673	673			
100173271	BELLA VISTA	AR		10/30/2024		885		(24)			(24)		861	861			
100165730	AMBLER	PA		08/29/2024		712		(57)			(57)		655	655			
100065342	JERSEY CITY	NJ		07/28/2021		1,879		(153)			(153)		1,726	1,726			
100131836	SOUTH YARMOUTH	MA		10/06/2023		631		9			9		640	640			
100013847	ORLANDO	FL		05/25/2017		1,285		140			140		1,425	1,425			
100170035	WASHINGTON	DC		11/08/2024		907		(46)			(46)		861	861			
100180184	LAKE GROVE	NY		11/25/2024		579		(95)			(95)		484	484			
100085015	MISSOURI CITY	TX		08/12/2022		2,008		(219)			(219)		1,789	1,789			
100127932	ANTIOCH	TN		09/08/2023		1,043		52			52		1,095	1,095			
100140220	AUSTIN	TX		01/11/2024		526		(115)			(115)		411	411			
100031722	CYPRESS	CA		03/29/2019		1,332		444			444		1,776	1,776			
100170105	MODESTO	CA		10/08/2024		924		(82)			(82)		842	842			
100100945	ROSENBURG	TX		04/28/2023		1,102		(46)			(46)		1,056	1,056			
100186293	GLEN ARM	MD		12/27/2024		862		(106)			(106)		756	756			
100139271	WINTER GARDEN	FL		12/28/2023		403		344			344		748	748			
100128211	WESLEY CHAPEL	FL		09/18/2023		818		66			66		884	884			
100168556	TUCSON	AZ		09/25/2024		901		(65)			(65)		836	836			
100159857	HYPOLUXO	FL		08/16/2024		963		70			70		1,033	1,033			
100109255	PALM BAY	FL		07/21/2023		1,025		19			19		1,044	1,044			
100162992	BARSTOW	CA		08/12/2024		904		(19)			(19)		884	884			
100134260	LEHIGH ACRES	FL		10/27/2023		732		(83)			(83)		649	649			
100182455	ST PETERSBURG	FL		12/12/2024		820		(56)			(56)		764	764			
100172526	AVONDALE	AZ		10/23/2024		2,446		(59)			(59)		2,387	2,387			
100169654	NORTH HIGHLANDS	CA		09/30/2024		877		(73)			(73)		804	804			
100027053	ANTIOCH	CA		09/26/2018		1,853		47			47		1,900	1,900			
100081164	LOCUST GROVE	VA		03/18/2022		198,252		5,264			5,264		203,516	203,516			
100152828	BUCKEYE	AZ		05/22/2024		930		68			68		999	999			
100182178	GRAND JUNCTION	CO		12/12/2024		848		(19)			(19)		829	829			
100175055	PHOENIX	AZ		11/05/2024		1,167		(42)			(42)		1,125	1,125			
100146649	LOS ANGELES	CA		03/20/2024		596		(79)			(79)		517	517			
100084815	GILBERT	AZ		08/02/2022		1,155		45			45		1,200	1,200			
100117124	VALLEY STREAM	NY		07/20/2023		2,395		899			899		3,294	3,294			
100172266	STAR	ID		10/21/2024		804		(46)			(46)		758	758			
100155100	PHOENIX	AZ		07/19/2024		871		(78)			(78)		793	793			
100172603	LEHI	UT		10/23/2024		851		(74)			(74)		777	777			
100115938	GARNET VALLEY	PA		07/20/2023		979		(29)			(29)		950	950			
100120612	FORT LAUDERDALE	FL		08/18/2023		807		(111)			(111)		696	696			
100115325	PASADENA	TX		07/17/2023		1,159		(84)			(84)		1,074	1,074			
100079184	SAINT CLOUD	FL		02/24/2022		1,716		(3)			(3)		1,713	1,713			
100087532	MIAMI	FL		10/25/2022		1,642		290			290		1,932	1,932			
100172268	BUDD LAKE	NJ		10/21/2024		898		(78)			(78)		820	820			
100163329	ARLINGTON	TX		08/13/2024		558		(109)			(109)		450	450			
100110316	GREER	SC		06/30/2023		1,020		56			56		1,075	1,075			
100186581	CLERMONT	FL		12/30/2024		911		201			201		1,112	1,112			
100178469	SKOKIE	IL		11/21/2024		746		(64)			(64)		682	682			

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100160001	DORAL	FL		08/16/2024		832		(23)			(23)		809	809			
100108430	HAVERSTRAW	NY		05/25/2023		850		(61)			(61)		790	790			
100172341	APPLE VALLEY	CA		10/23/2024		1,401		(46)			(46)		1,355	1,355			
100138163	CHAMPIONS GATE	FL		12/14/2023		452		315			315		766	766			
100149893	GILBERT	AZ		04/29/2024		831		(140)			(140)		691	691			
100168019	COLUMBIA	TN		09/20/2024		703		(147)			(147)		556	556			
100150659	CAPE MAY	NJ		05/06/2024		1,122		(72)			(72)		1,050	1,050			
100133712	PORT SAINT JOE	FL		10/23/2023		1,135		56			56		1,191	1,191			
100150705	JACKSONVILLE	FL		05/06/2024		865		(59)			(59)		806	806			
100149634	HUTTO	TX		04/26/2024		10,521		(405)			(405)		10,116	10,116			
100147949	ANNA	TX		04/08/2024		828		(40)			(40)		787	787			
100084708	EUGENE	OR		08/02/2022		1,176		(47)			(47)		1,129	1,129			
100136129	POMPANO BEACH	FL		12/18/2023		3,383		(556)			(556)		2,827	2,827			
100152859	FAYETTEVILLE	NC		05/22/2024		855		(70)			(70)		785	785			
100076832	BRYAN	TX		12/27/2021		1,716		(264)			(264)		1,452	1,452			
100160940	VALLEJO	CA		07/24/2024		849		(77)			(77)		772	772			
100128189	NAPLES	FL		09/18/2023		823		36			36		859	859			
100146998	MINT HILL	NC		03/27/2024		2,345		21			21		2,366	2,366			
100142143	OLDSMAR	FL		02/29/2024		663		(127)			(127)		536	536			
100054813	MIDDLETOWN	DE		03/23/2021		1,572		(235)			(235)		1,337	1,337			
100081355	ALEXANDRIA	VA		03/18/2022		3,555		218			218		3,773	3,773			
100130440	STUART	FL		09/28/2023		720		(111)			(111)		609	609			
100065281	THE WOODLANDS	TX		07/28/2021		1,926		(165)			(165)		1,761	1,761			
100149347	ANCHORAGE	AK		04/24/2024		2,090		(61)			(61)		2,029	2,029			
100172553	FRISCO	TX		10/23/2024		939		(78)			(78)		861	861			
100151336	RALEIGH	NC		05/10/2024		1,027		23			23		1,049	1,049			
100168057	CLERMONT	FL		09/20/2024		839		(48)			(48)		791	791			
100091075	PALMDALE	CA		01/31/2023		572		(79)			(79)		493	493			
100162618	KISSIMMEE	FL		08/12/2024		871		(43)			(43)		828	828			
100159902	FLORIDA CITY	FL		08/16/2024		844		(52)			(52)		792	792			
100025653	LAHAINA	HI		09/20/2018		1,127		121			121		1,248	1,248			
100166019	MADERA	CA		09/06/2024		2,814		(70)			(70)		2,744	2,744			
100065153	TEMPE	AZ		07/14/2021		1,966		(103)			(103)		1,863	1,863			
100119177	PORT SAINT JOE	FL		07/31/2023		867		9			9		876	876			
100081205	IOLA	TX		03/18/2022		1,826		122			122		1,948	1,948			
100087129	MILILANI	HI		11/04/2022		856		(56)			(56)		800	800			
100146694	HYATTSVILLE	MD		03/20/2024		866		(40)			(40)		826	826			
100115242	FLEMINGTON	NJ		07/17/2023		1,571		(61)			(61)		1,510	1,510			
100129471	GUNTER	TX		09/29/2023		870		(52)			(52)		818	818			
4010064485	MILWAUKEE	WI		01/10/2024		656		(59)			(59)		597	597			
100108044	LACEY	WA		05/25/2023		1,916		22			22		1,939	1,939			
100166039	SMYRNA	TN		09/06/2024		4,705		(158)			(158)		4,547	4,547			
100143216	HENDERSON	NV		02/16/2024		982		31			31		1,012	1,012			
100186534	FRANKFORT	IL		12/30/2024		804		(43)			(43)		761	761			
100148843	LEHI	UT		04/17/2024		894		(17)			(17)		877	877			
100172297	GROVELAND	CA		10/21/2024		2,240		(84)			(84)		2,156	2,156			
100088883	SMYRNA	GA		11/15/2022		629		(32)			(32)		597	597			
100026129	LOS ANGELES	CA		09/20/2018		1,695		110			110		1,805	1,805			
100136476	MILLVILLE	DE		11/20/2023		921		323			323		1,243	1,243			
100027010	EAST STROUDSBURG	PA		09/26/2018		2,294		82			82		2,376	2,376			
100029217	LAS VEGAS	NV		10/26/2018		1,457		(2)			(2)		1,455	1,455			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164179	NORTH LAS VEGAS	NV		08/21/2024		689		(10)			(10)		679	679			
100119550	JENSEN BEACH	FL		07/28/2023		807		71			71		878	878			
100168124	SEBRING	FL		09/20/2024		856		(74)			(74)		782	782			
100161498	PHOENIX	AZ		07/30/2024		828		(58)			(58)		770	770			
100129309	JENSEN BEACH	FL		09/25/2023		964		(10)			(10)		953	953			
100162518	LEHIGH ACRES	FL		08/12/2024		808		(46)			(46)		763	763			
100120732	LEBANON	TN		08/25/2023		932		17			17		949	949			
100078250	WEST NEW YORK	NJ		02/10/2022		1,663		(121)			(121)		1,542	1,542			
100182608	MULLICA HILL	NJ		12/12/2024		928		(15)			(15)		913	913			
100154716	HUMBLE	TX		07/19/2024		4,208		(334)			(334)		3,874	3,874			
100147841	MCKINNEY	TX		04/08/2024		935		(44)			(44)		892	892			
100179588	MIDDLETOWN	DE		11/21/2024		1,047		(40)			(40)		1,006	1,006			
100176890	PHOENIX	AZ		11/15/2024		673		(49)			(49)		624	624			
100135592	LANCASTER	CA		11/09/2023		716		(39)			(39)		677	677			
100116530	COCOA BEACH	FL		07/20/2023		1,168		399			399		1,568	1,568			
100110616	GRANTS PASS	OR		06/30/2023		17,623		(498)			(498)		17,125	17,125			
100168054	NORTH FORT MYERS	FL		09/20/2024		584		(42)			(42)		541	541			
100142873	HOUSTON	TX		02/09/2024		930		(42)			(42)		888	888			
100138899	MCGAHEYSVILLE	VA		12/21/2023		818		(63)			(63)		755	755			
100099900	SPOKANE	WA		03/28/2023		2,437		(143)			(143)		2,294	2,294			
100152835	HOMESTEAD	FL		05/22/2024		913		(6)			(6)		907	907			
100180353	AUSTIN	TX		11/25/2024		870		(39)			(39)		831	831			
100079231	PANAMA CITY BEACH	FL		02/14/2022		1,688		(150)			(150)		1,537	1,537			
100148380	WASHINGTON	UT		04/12/2024		1,331		100			100		1,431	1,431			
100065163	RIVERSIDE	CA		07/14/2021		1,840		(96)			(96)		1,744	1,744			
100120698	BEAUMONT	CA		08/25/2023		949		85			85		1,034	1,034			
100143151	CHARLOTTE	NC		02/16/2024		838		(40)			(40)		797	797			
100170464	COLUMBUS	OH		10/09/2024		854		(24)			(24)		830	830			
100156663	BYRON CENTER	MI		06/24/2024		1,063		(91)			(91)		972	972			
100128717	ROYAL PALM BEACH	FL		09/21/2023		787		(117)			(117)		670	670			
100060249	EUGENE	OR		06/25/2021		1,938		(130)			(130)		1,808	1,808			
100129432	FILLMORE	UT		09/29/2023		1,440		9			9		1,449	1,449			
100175303	KISSIMMEE	FL		11/05/2024		993		(29)			(29)		964	964			
100151133	MEMPHIS	TN		05/09/2024		515		(52)			(52)		463	463			
100031963	EL CAJON	CA		03/29/2019		3,313		108			108		3,420	3,420			
100137239	STRATFORD	CT		11/29/2023		706		(32)			(32)		674	674			
100071612	OCEAN CITY	NJ		10/14/2021		4,535		(167)			(167)		4,368	4,368			
100084837	PUNTA GORDA	FL		08/02/2022		918		(64)			(64)		853	853			
100127374	WILMINGTON	CA		08/30/2023		142		1,195			1,195		1,337	1,337			
100151060	ESSEX	MD		05/08/2024		877		(58)			(58)		819	819			
100099946	SAN JUAN CAPISTRANO	CA		03/28/2023		599		(94)			(94)		505	505			
100142605	BIG BEAR LAKE	CA		02/08/2024		925		(52)			(52)		873	873			
100170335	CASSELBERRY	FL		10/08/2024		842		(82)			(82)		760	760			
100170517	KYLE	TX		10/09/2024		5,202		15			15		5,217	5,217			
100175171	MERIDIAN	ID		11/05/2024		898		(73)			(73)		825	825			
100103088	EAST PATCHOGUE	NY		04/21/2023		829		(64)			(64)		766	766			
100067741	LOS BANOS	CA		09/23/2021		1,881		(141)			(141)		1,739	1,739			
100160528	WINTER SPRINGS	FL		07/19/2024		1,531		(115)			(115)		1,416	1,416			
100129562	WINDSOR	CO		09/29/2023		1,141		151			151		1,291	1,291			
100099821	MANCHESTER	NJ		02/28/2023		856		(48)			(48)		808	808			
100152025	ROCKFORD	IL		05/14/2024		807		(29)			(29)		777	777			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156366	LAVEEN	AZ		07/25/2024		829		(106)			(106)		724	724			
100128152	FORT WORTH	TX		09/18/2023		808		46			46		854	854			
100119359	MELISSA	TX		07/31/2023		967		5			5		972	972			
100102766	PLANO	TX		06/22/2023		1,760		(152)			(152)		1,608	1,608			
100109201	RIVIERA BEACH	FL		07/21/2023		731		(88)			(88)		644	644			
100076415	ROSWELL	GA		12/23/2021		1,894		(49)			(49)		1,844	1,844			
100139653	GLENDALE	CA		12/28/2023		1,291		26			26		1,317	1,317			
100168130	BUFORD	GA		09/20/2024		898		(17)			(17)		881	881			
100164897	DICKSON CITY	PA		08/28/2024		738		(57)			(57)		681	681			
100100417	SAN ANTONIO	TX		04/27/2023		1,345		321			321		1,665	1,665			
100120286	MIAMI	FL		08/18/2023		877		(9)			(9)		867	867			
100160196	BAYOU VISTA	TX		07/18/2024		1,053		(51)			(51)		1,002	1,002			
100139136	HAZLET	NJ		12/28/2023		626		(72)			(72)		554	554			
100024319	ATLANTA	GA		09/20/2018		1,772		(75)			(75)		1,697	1,697			
100048334	FLUSHING	NY		11/20/2020		6,350		(960)			(960)		5,390	5,390			
100165564	HENDERSON	NV		08/29/2024		918		(34)			(34)		884	884			
100134071	DALLAS	TX		10/27/2023		6,053		(105)			(105)		5,948	5,948			
100141564	LOS ANGELES	CA		01/30/2024		824		(78)			(78)		747	747			
100152356	WINCHESTER	CA		05/17/2024		1,043		219			219		1,262	1,262			
100055375	BOERNE	TX		03/23/2021		3,895		(276)			(276)		3,619	3,619			
100100693	ST GEORGE	UT		04/28/2023		1,433		87			87		1,520	1,520			
100165461	INDEPENDENCE	MO		08/29/2024		771		(65)			(65)		707	707			
100067905	PASSAIC	NJ		09/23/2021		1,666		(159)			(159)		1,506	1,506			
100166212	MADERA	CA		09/09/2024		1,030		70			70		1,100	1,100			
4010056850	BALTIMORE	MD		08/24/2023		773		(52)			(52)		721	721			
100141372	GLENDALE	AZ		01/30/2024		697		(44)			(44)		653	653			
100110034	WILLINGBORO	NJ		06/23/2023		812		(90)			(90)		722	722			
100127567	LEHI	UT		09/08/2023		3,022		30			30		3,052	3,052			
100141148	THE BRONX	NY		01/30/2024		968		(74)			(74)		894	894			
100148810	ROSEVILLE	CA		04/17/2024		1,018		145			145		1,163	1,163			
100160858	YARDLEY	PA		07/24/2024		956		(31)			(31)		925	925			
100102131	WEST YARMOUTH	MA		04/14/2023		968		(18)			(18)		950	950			
100182210	LONG POND	PA		12/12/2024		781		(39)			(39)		742	742			
100162053	ROTONDA WEST	FL		07/31/2024		742		(128)			(128)		614	614			
100049913	MONTCLAIR	CA		11/20/2020		1,730		(251)			(251)		1,479	1,479			
100026288	CONCORD	CA		09/20/2018		1,148		233			233		1,381	1,381			
100156473	JERSEY CITY	NJ		06/24/2024		893		23			23		915	915			
100100894	DENVER	CO		04/28/2023		1,375		82			82		1,457	1,457			
100137558	PROSPER	TX		12/08/2023		2,774		(36)			(36)		2,738	2,738			
100175131	VICTORVILLE	CA		11/05/2024		8,961		(74)			(74)		8,888	8,888			
100136154	EDGEWOOD	WA		12/18/2023		820		(52)			(52)		767	767			
100158071	EDINBURG	TX		07/09/2024		949		16			16		965	965			
100150777	LINDON	UT		05/07/2024		6,405		(186)			(186)		6,219	6,219			
100173384	SAN DIEGO	CA		10/29/2024		916		(88)			(88)		828	828			
4010046745	TRENTON	NJ		05/31/2023		831		(64)			(64)		767	767			
100107891	LUDLOW FALLS	OH		06/29/2023		506		(103)			(103)		402	402			
100142922	YUBA CITY	CA		02/09/2024		799		(78)			(78)		721	721			
100186634	SLIDELL	LA		12/30/2024		941		(22)			(22)		919	919			
100176892	HICKORY	NC		11/15/2024		8,309		(440)			(440)		7,869	7,869			
100014385	VISTA	CA		09/27/2017		1,513		(70)			(70)		1,443	1,443			
100151692	MARIETTA	GA		05/10/2024		893		(2)			(2)		891	891			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151029	NAPLES	FL		05/08/2024		1,020		10			10		1,030	1,030			
100109105	KISSIMMEE	FL		06/05/2023		799		(32)			(32)		767	767			
100156522	LEBANON	TN		06/24/2024		1,006		101			101		1,107	1,107			
100102012	BAKERSFIELD	CA		04/14/2023		8,113		(324)			(324)		7,790	7,790			
100164871	BURLESON	TX		08/26/2024		873		(60)			(60)		813	813			
100173182	HENDERSON	NV		10/30/2024		918		(71)			(71)		847	847			
100168016	ROCKWOOD	MI		09/20/2024		855		(106)			(106)		749	749			
100164281	TACOMA	WA		08/21/2024		2,050		(70)			(70)		1,980	1,980			
100131598	SUNSET BEACH	NC		10/06/2023		888		(33)			(33)		856	856			
100164080	NAPLES	FL		08/21/2024		821		(20)			(20)		801	801			
100101534	LAS VEGAS	NV		04/26/2023		1,101		101			101		1,202	1,202			
100101162	STATEN ISLAND	NY		04/28/2023		1,134		747			747		1,882	1,882			
100107792	MYRTLE BEACH	SC		05/19/2023		1,830		225			225		2,055	2,055			
100115462	LITCHFIELD PARK	AZ		07/17/2023		958		17			17		975	975			
100154567	BAKERSFIELD	CA		06/14/2024		761		(190)			(190)		570	570			
100171471	FULSHEAR	TX		10/16/2024		1,068		(17)			(17)		1,051	1,051			
100108112	GALVESTON	TX		05/24/2023		784		(59)			(59)		725	725			
100168497	ARGYLE	TX		09/25/2024		1,022		45			45		1,067	1,067			
100168287	TOLLESON	AZ		09/20/2024		846		(63)			(63)		784	784			
100140605	BEAUMONT	CA		01/19/2024		970		(90)			(90)		880	880			
100099985	LAS VEGAS	NV		03/28/2023		606		41			41		647	647			
100152224	VICTORVILLE	CA		05/17/2024		1,090		(51)			(51)		1,039	1,039			
100171955	NOBLESVILLE	IN		10/17/2024		1,047		9			9		1,056	1,056			
100186442	CYPRESS	TX		12/30/2024		881		(22)			(22)		859	859			
100110245	YAKIMA	WA		06/30/2023		1,072		75			75		1,147	1,147			
100109714	HIGHLAND	CA		06/16/2023		2,033		(53)			(53)		1,980	1,980			
100120002	MANHATTAN	KS		08/11/2023		875		(17)			(17)		857	857			
100161508	FORT WORTH	TX		07/30/2024		831		(40)			(40)		791	791			
100090872	CITRUS HEIGHTS	CA		01/31/2023		1,028		47			47		1,075	1,075			
100014242	WALDORF	MD		09/27/2017		1,718		222			222		1,940	1,940			
100108911	WEST PALM BEACH	FL		05/31/2023		954		(56)			(56)		898	898			
100179462	NEW HOPE	MN		11/21/2024		1,004		13			13		1,016	1,016			
100110206	NEWARK	NJ		06/30/2023		874		(37)			(37)		837	837			
100179946	LAS VEGAS	NV		11/25/2024		10,354		825			825		11,179	11,179			
100164736	STOVER	MO		08/26/2024		900		(61)			(61)		839	839			
100116155	WINTER GARDEN	FL		07/20/2023		(1,110)		2,506			2,506		1,396	1,396			
100089220	BEAUFORT	SC		11/18/2022		658		(61)			(61)		598	598			
100175679	SARASOTA	FL		11/12/2024		916		(66)			(66)		850	850			
100054946	VENUS	TX		03/23/2021		1,364		(200)			(200)		1,164	1,164			
100161334	RICHMOND	TX		07/25/2024		841		40			40		881	881			
100160972	GULF SHORES	AL		07/24/2024		1,037		50			50		1,087	1,087			
100176636	LANCASTER	CA		11/15/2024		900		(97)			(97)		803	803			
100186604	BRANDYWINE	MD		12/30/2024		997		130			130		1,128	1,128			
100029335	CHULA VISTA	CA		10/26/2018		1,044		199			199		1,243	1,243			
100090739	CATSKILL	NY		01/09/2023		1,104		10			10		1,114	1,114			
100137486	SACRAMENTO	CA		01/11/2024		788		(1)			(1)		787	787			
100166084	DAVENPORT	FL		09/09/2024		862		(46)			(46)		816	816			
100141633	GRESHAM	OR		01/30/2024		848		21			21		869	869			
100131843	HYANNIS	MA		10/06/2023		680		(67)			(67)		613	613			
100090920	CONYERS	GA		01/31/2023		1,053		97			97		1,151	1,151			
100156278	LAS VEGAS	NV		07/25/2024		1,646		(151)			(151)		1,495	1,495			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084006	ORLANDO	FL		06/27/2022		1,511		(145)			(145)		1,366	1,366			
100154087	DENVER	CO		07/11/2024		630		(22)			(22)		608	608			
100186399	LANCASTER	CA		12/30/2024		878		(33)			(33)		845	845			
100068190	ROCKVILLE	MD		08/25/2021		1,882		(95)			(95)		1,787	1,787			
100162634	NASHVILLE	TN		08/12/2024		905		(16)			(16)		888	888			
100029224	OAKLAND	CA		10/26/2018		1,698		60			60		1,758	1,758			
100144051	WADDELL	AZ		03/07/2024		1,325		98			98		1,423	1,423			
100130455	STOCKTON	CA		09/28/2023		957		9			9		966	966			
100135798	LAKE WORTH	FL		11/10/2023		856		(26)			(26)		830	830			
100171780	KENTWOOD	MI		10/17/2024		772		(11)			(11)		761	761			
100175694	BANNING	CA		11/12/2024		1,015		(55)			(55)		960	960			
100133380	WOODSTOCK	GA		11/21/2023		795		(40)			(40)		755	755			
100141329	GEORGETOWN	TX		01/30/2024		1,176		(120)			(120)		1,056	1,056			
100155105	LODI	CA		07/19/2024		885		(72)			(72)		813	813			
100168475	GAINESVILLE	GA		09/25/2024		832		(74)			(74)		758	758			
100172380	BIG BEAR LAKE	CA		10/23/2024		812		(73)			(73)		740	740			
100017258	APPLE VALLEY	CA		04/26/2018		1,415		(71)			(71)		1,344	1,344			
100120353	PORT SAINT LUCIE	FL		08/18/2023		560		(34)			(34)		525	525			
100145811	VERO BEACH	FL		05/08/2024		684		(173)			(173)		512	512			
100171861	HESPERIA	CA		10/17/2024		907		(58)			(58)		849	849			
100065567	ANACORTES	WA		07/28/2021		1,906		(73)			(73)		1,832	1,832			
100102714	MARIETTA	GA		06/22/2023		887		(132)			(132)		755	755			
100134308	LOCKPORT	IL		10/27/2023		12,217		(217)			(217)		12,000	12,000			
100129894	HARTFORD	CT		09/27/2023		775		(36)			(36)		738	738			
100084740	BLUFFTON	SC		08/02/2022		845		14			14		859	859			
100120999	GEORGETOWN	TX		08/30/2023		885		36			36		921	921			
100149083	ORLANDO	FL		04/19/2024		745		(170)			(170)		574	574			
100110399	PROVO	UT		06/30/2023		1,027		(2)			(2)		1,025	1,025			
100172581	DAWSONVILLE	GA		10/23/2024		867		(94)			(94)		773	773			
100044653	FREMONT	CA		11/19/2020		6,434		162			162		6,596	6,596			
100157764	LEXINGTON	NC		08/01/2024		838		(76)			(76)		762	762			
100180025	CLEARWATER	FL		11/25/2024		921		(12)			(12)		909	909			
100142928	WOODBURN	OR		02/09/2024		694		(27)			(27)		667	667			
100109355	SALT LAKE CITY	UT		06/12/2023		987		(44)			(44)		943	943			
100163114	DAVENPORT	FL		08/13/2024		1,395		37			37		1,432	1,432			
100169819	EVANS	GA		09/30/2024		798		(98)			(98)		700	700			
100101074	HEWLETT	NY		04/28/2023		1,239		619			619		1,858	1,858			
100028984	WATSONVILLE	CA		10/26/2018		1,261		(61)			(61)		1,200	1,200			
100163112	RICHARDSON	TX		08/13/2024		829		(19)			(19)		810	810			
100162620	LANTANA	TX		08/12/2024		32,111		(916)			(916)		31,196	31,196			
100079838	ROSENBERG	TX		04/25/2022		1,028		(133)			(133)		894	894			
100101903	MIAMI	FL		04/06/2023		661		(67)			(67)		593	593			
100119179	SUMMERVILLE	SC		07/31/2023		1,084		171			171		1,255	1,255			
100151086	YELM	WA		05/08/2024		1,025		(75)			(75)		950	950			
100114837	LAS VEGAS	NV		07/10/2023		1,200		124			124		1,324	1,324			
100165342	HOUSTON	TX		08/29/2024		740		(141)			(141)		599	599			
100110373	NORTH POTOMAC	MD		06/30/2023		972		(28)			(28)		944	944			
100153421	NAPERVILLE	IL		05/30/2024		789		(41)			(41)		747	747			
100111852	RIDGEFIELD PARK	NJ		06/29/2023		206		1,572			1,572		1,778	1,778			
100120667	ORLANDO	FL		08/24/2023		612		(41)			(41)		571	571			
100130454	PORT CHESTER	NY		09/28/2023		1,292		(58)			(58)		1,234	1,234			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148091	LAWRENCEVILLE	GA		04/10/2024		910		(19)			(19)		891	891			
100100747	GREELEY	CO		04/28/2023		1,208		72			72		1,280	1,280			
100168679	RICHMOND	VA		09/25/2024		984		(116)			(116)		868	868			
100180450	RALEIGH	NC		11/25/2024		904		23			23		926	926			
100136813	KANSAS CITY	KS		11/27/2023		452		191			191		643	643			
100012609	LONG BEACH	CA		05/25/2017		1,460		(30)			(30)		1,430	1,430			
100131588	BROKEN BOW	OK		10/06/2023		805		37			37		842	842			
100170285	ROLESVILLE	NC		10/08/2024		2,794		(183)			(183)		2,611	2,611			
100170182	SHERRILLS FORD	NC		10/08/2024		9,033		79			79		9,112	9,112			
100102668	DESERT HOT SPRINGS	CA		06/22/2023		779		(70)			(70)		708	708			
100119965	ALLEN	TX		08/11/2023		935		(27)			(27)		908	908			
100158646	LAS VEGAS	NV		07/10/2024		763		(48)			(48)		716	716			
100144143	DENVER	CO		03/07/2024		923		(21)			(21)		902	902			
100132545	NORTH LAUDERDALE	FL		11/03/2023		789		109			109		898	898			
100118804	ROUND ROCK	TX		08/30/2023		899		(114)			(114)		786	786			
100116353	GALT	CA		07/20/2023		1,130		395			395		1,525	1,525			
100148560	HOUSTON	TX		04/12/2024		894		(21)			(21)		873	873			
100148264	LEANDER	TX		04/12/2024		3,474		(88)			(88)		3,385	3,385			
100082912	SACRAMENTO	CA		05/17/2022		1,398		(110)			(110)		1,288	1,288			
100131854	DANBURY	CT		10/06/2023		1,310		(50)			(50)		1,260	1,260			
100167620	AURORA	CO		09/19/2024		990		68			68		1,057	1,057			
100149327	ROCKAWAY BEACH	OR		04/24/2024		841		(48)			(48)		793	793			
100178302	KEARNY	NJ		11/19/2024		743		(42)			(42)		702	702			
100053536	STAMFORD	CT		03/23/2021		1,009		(163)			(163)		846	846			
100142782	LEHI	UT		02/08/2024		1,326		(27)			(27)		1,299	1,299			
100165237	LONG BEACH	CA		08/29/2024		886		(61)			(61)		825	825			
100181613	HARTFORD	CT		12/09/2024		816		(92)			(92)		724	724			
100132496	KATY	TX		11/03/2023		839		64			64		903	903			
100186008	SANTA FE	NM		12/27/2024		1,085		(60)			(60)		1,025	1,025			
100164783	PINETOP	AZ		08/26/2024		818		(66)			(66)		752	752			
100088149	PFLUGERVILLE	TX		10/25/2022		876		(27)			(27)		849	849			
100131927	MANAHAWKIN	NJ		10/13/2023		800		(38)			(38)		762	762			
100082621	WEST CHICAGO	IL		04/14/2022		1,766		(97)			(97)		1,669	1,669			
100173484	MENIFEE	CA		10/29/2024		1,260		(77)			(77)		1,183	1,183			
100175209	ALLEN	TX		11/05/2024		914		(41)			(41)		873	873			
100174360	PORT ST. LUCIE	FL		10/31/2024		892		(45)			(45)		848	848			
100079904	MOORESVILLE	NC		04/25/2022		1,470		(121)			(121)		1,348	1,348			
100166110	SUWANEE	GA		09/09/2024		2,246		(67)			(67)		2,180	2,180			
100131593	DACONO	CO		10/06/2023		918		21			21		939	939			
100185905	TORRANCE	CA		12/26/2024		853		(81)			(81)		772	772			
100170326	HENDERSON	NV		10/08/2024		927		(74)			(74)		853	853			
100169535	RENO	NV		09/30/2024		880		(45)			(45)		835	835			
100133639	ROSEVILLE	CA		10/23/2023		1,008		220			220		1,228	1,228			
100137617	FREDERICK	MD		12/08/2023		995		187			187		1,182	1,182			
100155310	NEWARK	NJ		07/19/2024		872		(86)			(86)		786	786			
100182161	NEW BERN	NC		12/12/2024		887		(12)			(12)		875	875			
100176518	APACHE JUNCTION	AZ		11/15/2024		2,803		(104)			(104)		2,699	2,699			
100171364	N CHELMSFORD	MA		10/16/2024		16,989		(589)			(589)		16,400	16,400			
100164432	CHANDLER	AZ		08/21/2024		881		(46)			(46)		835	835			
100162552	RALEIGH	NC		08/12/2024		892		(32)			(32)		861	861			
100120993	MELBOURNE	FL		08/30/2023		921		28			28		949	949			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100175042	TEXAS CITY	TX		11/05/2024		297		(41)			(41)		257	257			
100168473	SACRAMENTO	CA		09/25/2024		2,690		(150)			(150)		2,541	2,541			
100135939	PEPPER PIKE	OH		11/15/2023		7,168		(131)			(131)		7,037	7,037			
100126920	SAN DIEGO	CA		08/30/2023		141		1,172			1,172		1,313	1,313			
100115881	OAK ISLAND	NC		07/20/2023		923		(54)			(54)		869	869			
100079769	SCOTTSDALE	AZ		04/08/2022		1,110		335			335		1,444	1,444			
100017896	POLLOCK PINES	CA		05/30/2018		2,048		(64)			(64)		1,984	1,984			
100164520	LOGANVILLE	GA		08/21/2024		910		(72)			(72)		838	838			
100155888	BELLA VISTA	AR		06/17/2024		858		(46)			(46)		811	811			
100100559	LONG BRANCH	NJ		04/27/2023		650		(126)			(126)		525	525			
100174355	RIVERVIEW	FL		10/31/2024		981		(43)			(43)		939	939			
100120975	LELAND	NC		08/30/2023		1,083		158			158		1,241	1,241			
100115108	JENSEN BEACH	FL		07/14/2023		890		93			93		983	983			
100161171	STOCKTON	CA		07/25/2024		752		(77)			(77)		676	676			
100065776	SAN DIEGO	CA		07/28/2021		1,799		(103)			(103)		1,696	1,696			
100080456	POWHATAN	VA		03/10/2022		4,165		(76)			(76)		4,089	4,089			
100054028	INGLEWOOD	CA		03/23/2021		1,285		(202)			(202)		1,083	1,083			
100154684	SAINT CLOUD	FL		07/19/2024		615		(137)			(137)		478	478			
100185167	RESEDA	CA		12/20/2024		877		(51)			(51)		826	826			
100173490	MC LEANSVILLE	NC		10/29/2024		781		(132)			(132)		649	649			
100135424	OSSIPEE	NH		11/13/2023		747		2			2		748	748			
100130192	GREENVILLE	TX		11/15/2023		679		(166)			(166)		512	512			
100134979	ATLANTA	GA		10/30/2023		836		48			48		885	885			
100010739	HUNTINGTON BEACH	CA		12/23/2016		4,161		424			424		4,585	4,585			
100179381	MADISON	CT		12/27/2024		746		(35)			(35)		711	711			
100137556	MANHATTAN	KS		12/08/2023		856		(20)			(20)		836	836			
100162811	AUBURN	GA		08/12/2024		877		(41)			(41)		836	836			
100100131	RICHMOND	CA		03/28/2023		551		19			19		570	570			
100161526	SAINT GEORGE	UT		07/30/2024		821		(58)			(58)		763	763			
100068189	OAKLAND	CA		08/25/2021		1,952		(105)			(105)		1,847	1,847			
100162884	SANTA CLARA	UT		08/12/2024		744		(65)			(65)		679	679			
100141277	WOOLWICH TWP	NJ		01/30/2024		571		(75)			(75)		497	497			
100140552	LAKE LEELANAU	MI		01/19/2024		890		(75)			(75)		815	815			
100185816	WINDER	GA		12/26/2024		763		(96)			(96)		667	667			
100087964	PHOENIX	AZ		10/25/2022		625		4			4		628	628			
100120874	MANOR	TX		08/28/2023		3,047		(77)			(77)		2,970	2,970			
100142156	CLOVIS	CA		02/29/2024		793		(38)			(38)		755	755			
100076152	BOCA RATON	FL		01/07/2022		1,656		(110)			(110)		1,546	1,546			
100180187	LAKE PLACID	FL		11/25/2024		785		(36)			(36)		749	749			
100128320	RIVERDALE	MD		09/14/2023		558		(55)			(55)		503	503			
100172701	NEW BRITAIN	CT		11/21/2024		674		(41)			(41)		633	633			
100182700	ROGERSVILLE	TN		12/12/2024		843		(23)			(23)		820	820			
100182552	MOYOCK	NC		12/12/2024		811		(82)			(82)		729	729			
100149573	GILBERT	AZ		04/26/2024		967		(11)			(11)		956	956			
100151406	ROYERSFORD	PA		05/10/2024		956		(5)			(5)		951	951			
100178287	WEST MELBOURNE	FL		11/19/2024		651		4			4		656	656			
100180543	LOS ANGELES	CA		11/26/2024		1,547		35			35		1,581	1,581			
100178017	LOS ANGELES	CA		11/19/2024		3,115		(153)			(153)		2,962	2,962			
100168111	BIG BEAR CITY	CA		09/20/2024		864		(58)			(58)		806	806			
100164830	GUN BARREL CITY	TX		08/26/2024		1,100		(67)			(67)		1,033	1,033			
100117127	STATEN ISLAND	NY		07/20/2023		2,440		1,284			1,284		3,724	3,724			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155929	BALTIMORE	MD		06/17/2024		826		(58)			(58)		768	768			
100103594	BALTIMORE	MD		05/08/2023		785		(155)			(155)		630	630			
100079120	SPOKANE	WA		02/24/2022		1,726		(93)			(93)		1,633	1,633			
100078731	TIGARD	OR		02/25/2022		1,685		(176)			(176)		1,508	1,508			
100140018	MIDLAND	TX		01/09/2024		8,344		(264)			(264)		8,080	8,080			
100130432	CHERRY HILL	NJ		09/28/2023		869		(60)			(60)		809	809			
100139226	LAWRENCEVILLE	GA		12/28/2023		2,435		(25)			(25)		2,410	2,410			
100165548	KUNA	ID		08/29/2024		959		(6)			(6)		953	953			
100109339	COATESVILLE	PA		06/12/2023		1,557		(65)			(65)		1,492	1,492			
100135273	MORRISVILLE	NC		11/08/2023		52,341		954			954		53,295	53,295			
100112964	AMITYVILLE	NY		06/29/2023		1,451		(249)			(249)		1,202	1,202			
100081287	LONGMONT	CO		03/18/2022		1,788		81			81		1,870	1,870			
100120889	KISSIMMEE	FL		08/30/2023		792		49			49		841	841			
100146940	LAKE HAVASU CITY	AZ		03/26/2024		834		(45)			(45)		789	789			
100138328	BRIDGEWATER	MA		12/18/2023		717		55			55		772	772			
100057665	ROSEVILLE	CA		06/30/2021		1,868		(94)			(94)		1,774	1,774			
100163176	AUSTIN	TX		08/13/2024		1,467		(74)			(74)		1,392	1,392			
100179764	PIGEON FORGE	TN		11/21/2024		800		(67)			(67)		733	733			
100109614	DAVENPORT	FL		06/14/2023		797		(104)			(104)		693	693			
100174769	GREENVILLE	SC		10/31/2024		920		(80)			(80)		840	840			
100120320	CELINA	TX		08/18/2023		914		(56)			(56)		858	858			
100129374	LEMON GROVE	CA		09/25/2023		2,158		4			4		2,161	2,161			
100129655	OOLTEWAH	TN		09/29/2023		3,575		75			75		3,651	3,651			
100137695	GLENDALE	AZ		12/08/2023		1,324		(49)			(49)		1,275	1,275			
100168586	LOCUST GROVE	VA		09/25/2024		2,768		(96)			(96)		2,672	2,672			
100013415	CAVE CREEK	AZ		05/25/2017		269		263			263		532	532			
100182450	PISCATAWAY	NJ		12/12/2024		2,654		(86)			(86)		2,569	2,569			
100136427	PALM COAST	FL		11/20/2023		1,928		423			423		2,352	2,352			
100080400	FOREST GROVE	OR		04/14/2022		1,657		(58)			(58)		1,599	1,599			
100146939	BREMERTON	WA		03/26/2024		890		(10)			(10)		880	880			
100066254	MAKAWAO	HI		08/02/2021		15,218		(39)			(39)		15,179	15,179			
100129328	SACRAMENTO	CA		09/25/2023		1,898		38			38		1,935	1,935			
100081016	SYLMAR	CA		03/18/2022		1,993		116			116		2,109	2,109			
100049738	NILES	IL		11/20/2020		1,521		(296)			(296)		1,225	1,225			
100146621	FORT WASHINGTON	MD		03/20/2024		1,557		(12)			(12)		1,546	1,546			
100127551	FRESNO	CA		09/08/2023		1,060		68			68		1,128	1,128			
100149370	LAS VEGAS	NV		04/24/2024		1,187		132			132		1,319	1,319			
100179347	PORT SAINT LUCIE	FL		12/27/2024		458		(78)			(78)		380	380			
100115044	LANCASTER	CA		07/14/2023		907		(51)			(51)		856	856			
100030962	LODI	CA		03/29/2019		1,694		170			170		1,864	1,864			
100053872	STRAWBERRY	CA		03/23/2021		(158)		536			536		378	378			
100132776	MORENO VALLEY	CA		11/03/2023		2,360		66			66		2,426	2,426			
100076538	INGLEWOOD	CA		01/04/2022		995		(189)			(189)		806	806			
100138864	WILMINGTON	DE		12/21/2023		791		(65)			(65)		726	726			
100109163	OCALA	FL		07/21/2023		3,366		(226)			(226)		3,139	3,139			
100128750	MIDDLETOWN	CT		09/21/2023		714		(119)			(119)		596	596			
100128715	ANDERSONVILLE	TN		09/21/2023		821		(75)			(75)		747	747			
100147596	DARTMOUTH	MA		04/04/2024		880		(44)			(44)		836	836			
100146414	FRISCO	TX		03/19/2024		607		(73)			(73)		534	534			
100153311	BONNEY LAKE	WA		05/30/2024		1,016		162			162		1,179	1,179			
100175037	SACRAMENTO	CA		11/05/2024		932		(1)			(1)		931	931			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140254	NEW ALBANY	OH		01/18/2024		789		(60)			(60)		729	729			
100180017	BOZEMAN	MT		11/25/2024		886		(49)			(49)		837	837			
100151900	PORTLAND	OR		07/10/2024		729		(70)			(70)		659	659			
100170273	LOUISVILLE	KY		10/08/2024		10,879		(143)			(143)		10,736	10,736			
100116783	MURFREESBORO	TN		07/20/2023		1,236		753			753		1,989	1,989			
100162770	ROCKWALL	TX		08/12/2024		888		(26)			(26)		861	861			
100043001	CARSON	CA		05/28/2020		5,062		(30)			(30)		5,032	5,032			
100182258	RENO	NV		12/12/2024		638		159			159		798	798			
100185446	HENDERSON	NV		12/20/2024		1,001		208			208		1,209	1,209			
100139162	LAWRENCEVILLE	GA		12/28/2023		2,409		(75)			(75)		2,334	2,334			
100013910	LOS ANGELES	CA		05/25/2017		1,384		141			141		1,525	1,525			
100185992	MIDDLE RIVER	MD		12/26/2024		723		(103)			(103)		621	621			
100027024	CHICAGO	IL		09/26/2018		1,830		84			84		1,913	1,913			
100102542	COALVILLE	UT		06/07/2023		1,090		(75)			(75)		1,015	1,015			
100152725	PORT SAINT LUCIE	FL		05/22/2024		841		(61)			(61)		780	780			
100069017	MOHEGAN LAKE	NY		09/01/2021		2,653		(40)			(40)		2,613	2,613			
100100679	ROCKVILLE	MD		04/28/2023		2,347		343			343		2,689	2,689			
100080452	COCONUT CREEK	FL		03/10/2022		1,781		(202)			(202)		1,579	1,579			
100087723	PERRIS	CA		10/07/2022		867		(46)			(46)		820	820			
100181361	MILFORD	CT		12/06/2024		873		(112)			(112)		761	761			
100165278	NATIONAL CITY	CA		08/29/2024		873		(128)			(128)		745	745			
100144280	BALDWIN PARK	CA		03/07/2024		4,137		(179)			(179)		3,958	3,958			
100053452	ODENTON	MD		03/23/2021		323		47			47		370	370			
100161499	HIAWASSEE	GA		07/30/2024		823		(63)			(63)		760	760			
100081172	WOODBURN	OR		03/18/2022		2,256		122			122		2,378	2,378			
100100918	AURORA	CO		04/28/2023		1,128		41			41		1,170	1,170			
100142646	HOMEWOOD	AL		02/08/2024		1,223		(67)			(67)		1,156	1,156			
100168250	FREDERICKSBURG	VA		09/20/2024		873		(52)			(52)		820	820			
100160092	DAYTONA BEACH	FL		07/17/2024		835		(53)			(53)		782	782			
100182059	WACO	TX		12/12/2024		908		11			11		918	918			
100086892	LAWNDALE	CA		10/07/2022		1,161		(1)			(1)		1,160	1,160			
100175221	SANFORD	FL		11/05/2024		1,682		32			32		1,714	1,714			
100134549	SAN BERNARDINO	CA		10/30/2023		613		(53)			(53)		560	560			
100175610	LOS ANGELES	CA		11/12/2024		938		(10)			(10)		927	927			
100142564	ANTELOPE	CA		02/08/2024		935		(38)			(38)		897	897			
100081176	VERO BEACH	FL		03/18/2022		1,699		69			69		1,768	1,768			
100185831	FORT WORTH	TX		12/26/2024		699		(101)			(101)		598	598			
100150711	CAPE CORAL	FL		05/06/2024		97,679		(2,204)			(2,204)		95,475	95,475			
100162830	BOSTIC	NC		08/12/2024		814		(38)			(38)		776	776			
100133620	JACKSON TOWNSHIP	NJ		10/23/2023		1,524		5			5		1,529	1,529			
100080471	BIG BEAR CITY	CA		03/10/2022		1,517		(107)			(107)		1,410	1,410			
100185821	FEDERAL WAY	WA		12/26/2024		846		(115)			(115)		730	730			
100149043	WEST PALM BEACH	FL		04/19/2024		860		(109)			(109)		751	751			
100133483	NORTH PORT	FL		10/19/2023		746		(44)			(44)		702	702			
100143009	AURORA	CO		02/12/2024		572		(29)			(29)		543	543			
100147031	SUNSET BEACH	NC		03/27/2024		675		(13)			(13)		663	663			
100115035	TAMPA	FL		07/14/2023		2,509		(9)			(9)		2,500	2,500			
100118711	FARMINGDALE	NY		07/25/2023		996		(51)			(51)		944	944			
100156618	SURPRISE	AZ		06/24/2024		843		(37)			(37)		806	806			
100135117	POCONO LAKE	PA		11/01/2023		887		40			40		927	927			
100166239	AMERICAN FORK	UT		09/09/2024		1,010		52			52		1,062	1,062			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090634	MARYSVILLE	CA		12/29/2022		755		(46)			(46)		708	708			
100087412	KISSIMMEE	FL		10/25/2022		1,215		197			197		1,412	1,412			
100147005	OCEAN CITY	MD		03/27/2024		914		(29)			(29)		886	886			
100103031	CLINTON	MA		06/22/2023		857		(78)			(78)		779	779			
100164238	LOS BANOS	CA		08/21/2024		2,243		(81)			(81)		2,162	2,162			
100151127	MELISSA	TX		05/08/2024		919		(19)			(19)		900	900			
100173371	PEACHTREE CITY	GA		10/30/2024		1,024		(29)			(29)		995	995			
100144210	ROSEVILLE	CA		03/07/2024		2,430		185			185		2,615	2,615			
100153691	SPRINGFIELD	MA		05/31/2024		16,495		(673)			(673)		15,822	15,822			
100138125	DAVENPORT	FL		12/14/2023		729		(27)			(27)		702	702			
100148220	PIGEON FORGE	TN		04/12/2024		814		(39)			(39)		775	775			
100138652	NORTH RIVERSIDE	IL		02/02/2024		8,318		(318)			(318)		8,000	8,000			
100180727	NEW BEDFORD	MA		11/26/2024		592		(35)			(35)		557	557			
100168480	AURORA	CO		09/25/2024		867		(46)			(46)		820	820			
100175915	PINEVILLE	NC		11/14/2024		912		(91)			(91)		821	821			
100172726	SAN ANTONIO	TX		11/21/2024		3,164		82			82		3,246	3,246			
100090356	FRANKFORT	KY		02/03/2023		648		(4)			(4)		644	644			
100171953	LAWRENCEVILLE	GA		10/17/2024		1,070		3			3		1,073	1,073			
100151584	BUCKEYE	AZ		05/10/2024		52,424		(1,195)			(1,195)		51,229	51,229			
100163200	COLTON	CA		08/13/2024		857		(83)			(83)		774	774			
100108403	BAYTOWN	TX		05/25/2023		857		(46)			(46)		811	811			
100147818	AUSTIN	TX		04/08/2024		3,938		(54)			(54)		3,884	3,884			
100084622	PORTER	TX		08/02/2022		532		(43)			(43)		489	489			
100159989	MIAMI	FL		08/16/2024		813		(84)			(84)		729	729			
100076194	ROSEVILLE	CA		01/07/2022		1,846		3			3		1,849	1,849			
100114485	GORHAM	ME		06/29/2023		270		524			524		794	794			
100142663	WESTERVILLE	OH		02/08/2024		1,129		(49)			(49)		1,080	1,080			
100150653	PEMBROKE	FL		05/06/2024		1,355		(69)			(69)		1,286	1,286			
100115780	MORENO VALLEY	CA		07/20/2023		932		(42)			(42)		889	889			
100160951	APEX	NC		07/24/2024		1,231		(55)			(55)		1,176	1,176			
100171937	PHOENIX	AZ		10/17/2024		1,077		19			19		1,095	1,095			
100127090	GRAYSON	GA		08/30/2023		4,473		175			175		4,648	4,648			
100141561	REDLANDS	CA		01/30/2024		2,829		(188)			(188)		2,641	2,641			
100159418	SHELTON	WA		07/15/2024		823		(65)			(65)		759	759			
100132740	VALLEJO	CA		11/03/2023		676		77			77		753	753			
100172933	BAKERSFIELD	CA		10/25/2024		1,007		(102)			(102)		905	905			
100080923	WHEAT RIDGE	CO		04/01/2022		1,735		(30)			(30)		1,705	1,705			
100075971	LAUDERDALE LAKES	FL		01/07/2022		1,823		(62)			(62)		1,761	1,761			
100118866	FORT MYERS	FL		08/30/2023		688		(63)			(63)		625	625			
100032065	SAN JOSE	CA		03/29/2019		1,493		207			207		1,699	1,699			
100186363	CENTERVILLE	UT		12/30/2024		825		(66)			(66)		759	759			
100155892	SAN DIEGO	CA		06/17/2024		919		(40)			(40)		878	878			
100179509	NOBLESVILLE	IN		11/21/2024		946		(17)			(17)		930	930			
100149430	TIMNATH	CO		04/24/2024		1,573		269			269		1,843	1,843			
100134778	SACRAMENTO	CA		10/30/2023		615		(17)			(17)		597	597			
100164357	MUNDELEIN	IL		08/21/2024		991		90			90		1,081	1,081			
100152459	INDIO	CA		05/16/2024		990		(114)			(114)		876	876			
100137544	STATEN ISLAND	NY		12/08/2023		652		27			27		679	679			
100135917	MIAMI	FL		11/13/2023		796		(30)			(30)		766	766			
100151477	CUMMING	GA		05/10/2024		919		(55)			(55)		864	864			
100091342	CABO SAN LUCAS	MEX		01/17/2023		949							949	949			

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100179927	VERO BEACH	FL		11/25/2024		2,929		(35)			(35)		2,894	2,894			
100149308	GEORGETOWN	TX		04/24/2024		836		(48)			(48)		788	788			
100158630	SAFETY HARBOR	FL		07/10/2024		1,705		(4)			(4)		1,701	1,701			
100161537	KATY	TX		07/30/2024		6,000		(192)			(192)		5,809	5,809			
100185459	AUSTIN	TX		12/20/2024		898		18			18		916	916			
100175156	MESQUITE	TX		11/05/2024		777		(21)			(21)		756	756			
100136647	MARGATE	FL		11/22/2023		717		(50)			(50)		667	667			
100065689	EAST HANOVER	NJ		07/28/2021		1,947		(128)			(128)		1,819	1,819			
100117591	GAITHERSBURG	MD		07/20/2023		33		984			984		1,017	1,017			
100133920	KYBURZ	CA		10/25/2023		762		(17)			(17)		745	745			
100173983	ABILENE	TX		10/31/2024		353		(57)			(57)		296	296			
100154508	HOUSTON	TX		06/14/2024		1,110		(83)			(83)		1,028	1,028			
100116755	LAKE ARROWHEAD AREA	CA		07/20/2023		1,467		29			29		1,496	1,496			
4010078412	MARGATE	FL		07/26/2024		836		(72)			(72)		764	764			
100109106	LEESBURG	VA		06/05/2023		794		(85)			(85)		710	710			
100169059	DALLAS	TX		09/27/2024		868		(43)			(43)		825	825			
100083835	ACWORTH	GA		07/12/2022		334		(103)			(103)		230	230			
100025283	SAINT ALBANS	NY		09/20/2018		781		390			390		1,171	1,171			
100164600	ROSEVILLE	CA		08/21/2024		971		(145)			(145)		826	826			
100180491	CLEARWATER	FL		11/26/2024		854		(23)			(23)		831	831			
100130240	LEXINGTON	SC		09/28/2023		628		(69)			(69)		559	559			
100114420	CLOSTER	NJ		06/29/2023		4,107		2,026			2,026		6,133	6,133			
100167026	CELINA	TX		09/13/2024		730		(122)			(122)		608	608			
100129666	KISSIMMEE	FL		09/29/2023		907		29			29		936	936			
100150976	LEHI	UT		05/08/2024		904		(31)			(31)		873	873			
100168748	MERIDEN	CT		09/26/2024		775		(128)			(128)		647	647			
100148519	PRINCETON	TX		04/12/2024		836		(61)			(61)		775	775			
100180365	CEDAR KNOLLS	NJ		11/25/2024		1,811		(9)			(9)		1,802	1,802			
100136538	SPARKS	NV		11/20/2023		1,006		378			378		1,384	1,384			
100057741	AUSTIN	TX		06/30/2021		1,920		(169)			(169)		1,750	1,750			
100167414	WIMAUMA	FL		09/16/2024		767		(60)			(60)		707	707			
100165940	GOODYEAR	AZ		09/06/2024		872		(114)			(114)		758	758			
100143225	ROSEVILLE	CA		02/16/2024		992		(5)			(5)		987	987			
100127490	OGDEN	UT		09/08/2023		844		(22)			(22)		823	823			
100139300	SPRINGFIELD	OR		12/28/2023		775		(86)			(86)		689	689			
100170339	POOLER	GA		10/08/2024		973		(50)			(50)		923	923			
100144386	NEW BRAUNFELS	TX		03/07/2024		8,802		(308)			(308)		8,494	8,494			
100140020	CAPE MAY	NJ		01/09/2024		766		(40)			(40)		726	726			
100027038	LONG BEACH	CA		09/26/2018		986		596			596		1,582	1,582			
100158664	DAVENPORT	FL		07/10/2024		1,042		162			162		1,204	1,204			
100158675	ROSEDALE	MD		07/10/2024		1,005		86			86		1,091	1,091			
100169863	RIVERVIEW	FL		09/30/2024		840		(82)			(82)		758	758			
100168484	PALM DESERT	CA		09/25/2024		888		(48)			(48)		840	840			
100082591	VICTORVILLE	CA		04/14/2022		2,343		(24)			(24)		2,318	2,318			
100141031	INDIANAPOLIS	IN		02/20/2024		2,356		(12)			(12)		2,344	2,344			
100148575	DURHAM	NC		04/12/2024		898		(37)			(37)		861	861			
100011896	NEW YORK	NY		03/08/2017		13,146		1,607			1,607		14,753	14,753			
100137995	BLUE RIDGE	GA		12/13/2023		676		(8)			(8)		667	667			
100140350	GILBERT	AZ		01/18/2024		793		(63)			(63)		731	731			
100135068	ROSEVILLE	CA		11/01/2023		936		86			86		1,021	1,021			
100174017	ATKINSON	NH		10/31/2024		806		(117)			(117)		689	689			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163126	WINDERMERE	FL		08/13/2024		843		(77)			(77)		765	765			
100171370	CUSHING	MN		10/16/2024		881		(76)			(76)		805	805			
100171944	AUSTIN	TX		10/17/2024		926		(59)			(59)		866	866			
100168286	LAVEEN	AZ		09/20/2024		871		(62)			(62)		809	809			
100163821	WESLEY CHAPEL	FL		09/27/2024		2,477		(126)			(126)		2,351	2,351			
100079982	SURPRISE	AZ		04/25/2022		506		(121)			(121)		384	384			
100027044	CAMARILLO	CA		09/26/2018		1,474		105			105		1,579	1,579			
100160954	ALPHARETTA	GA		07/24/2024		833		(69)			(69)		764	764			
100150702	TIGARD	OR		05/06/2024		1,046		168			168		1,214	1,214			
100101658	COLORADO SPRINGS	CO		04/26/2023		1,040		30			30		1,071	1,071			
100169185	WEST CHESTER	PA		09/27/2024		1,345		(56)			(56)		1,289	1,289			
100171578	CHARLOTTESVILLE	VA		10/16/2024		908		(79)			(79)		829	829			
100025098	BAYONNE	NJ		09/20/2018		1,430		62			62		1,492	1,492			
100101007	LONG BEACH	CA		04/28/2023		1,314		760			760		2,074	2,074			
100182441	OLYMPIA	WA		12/12/2024		943		83			83		1,027	1,027			
100151276	TAMPA	FL		05/10/2024		842		(59)			(59)		783	783			
100162286	STAFFORD	VA		09/06/2024		3,952		(329)			(329)		3,623	3,623			
100078638	ST PETERSBURG	FL		02/02/2022		1,453		(158)			(158)		1,295	1,295			
100103651	KATY	TX		05/08/2023		731		(95)			(95)		635	635			
100167573	PINEVILLE	NC		09/19/2024		705		(64)			(64)		642	642			
100053888	MECHANICSVILLE	MD		03/23/2021		1,482		(226)			(226)		1,256	1,256			
100144511	MORENO VALLEY	CA		04/26/2024		732		(49)			(49)		683	683			
100152903	KISSIMMEE	FL		05/22/2024		572		13			13		586	586			
100012012	OAKLAND	CA		03/08/2017		709		596			596		1,305	1,305			
100153604	BROOKLYN	NY		05/31/2024		721		(71)			(71)		650	650			
100154992	WORCESTER	MA		07/19/2024		862		(100)			(100)		762	762			
100091379	WASHINGTON	DC		02/22/2023		1,231		111			111		1,342	1,342			
100171472	DRIPPING SPRINGS	TX		10/16/2024		1,554		(79)			(79)		1,475	1,475			
100147714	DURHAM	NC		04/05/2024		885		(57)			(57)		828	828			
100030030	LUTZ	FL		12/20/2018		2,680		352			352		3,032	3,032			
100012398	NORTH AUGUSTA	SC		04/28/2017		956		324			324		1,281	1,281			
4010067302	AKRON	OH		04/29/2024		699		(44)			(44)		655	655			
100179857	STOCKTON	CA		11/22/2024		771		(45)			(45)		726	726			
100119256	YARMOUTH	MA		07/31/2023		4,319		(20)			(20)		4,298	4,298			
100161952	HENDERSON	NV		07/31/2024		824		(137)			(137)		687	687			
100173132	BLAINE	WA		10/30/2024		823		(51)			(51)		771	771			
100151063	ROSEVILLE	CA		05/08/2024		3,295		247			247		3,542	3,542			
100170483	SPRINGFIELD	MO		10/09/2024		650		(93)			(93)		557	557			
100157642	SNELLVILLE	GA		06/28/2024		819		(164)			(164)		655	655			
100164815	POOLER	GA		08/26/2024		949		2			2		951	951			
100160909	LITTLE ELM	TX		07/24/2024		832		(41)			(41)		791	791			
100176737	APEX	NC		11/15/2024		890		(53)			(53)		837	837			
100170191	AUSTIN	TX		10/08/2024		807		(49)			(49)		759	759			
100109357	CLIFTON	NJ		06/12/2023		1,055		(24)			(24)		1,031	1,031			
100068216	WASHINGTON	DC		08/25/2021		2,256		(75)			(75)		2,181	2,181			
100180514	LA CROSSE	WI		11/26/2024		718		(69)			(69)		649	649			
100100860	GRANITE FALLS	WA		04/28/2023		942		(19)			(19)		923	923			
100178475	MIAMI	FL		11/21/2024		513		(94)			(94)		419	419			
100149492	MCKINNEY	TX		04/24/2024		912		(44)			(44)		867	867			
100142941	WELLS	ME		02/09/2024		763		(46)			(46)		717	717			
100042973	SIMI VALLEY	CA		05/28/2020		1,102		60			60		1,161	1,161			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068222	BREA	CA		08/25/2021		1,939		(104)			(104)		1,835	1,835			
100182433	DAVIDSON	NC		12/12/2024		950		118			118		1,068	1,068			
100149178	AUSTIN	TX		04/22/2024		528		(104)			(104)		424	424			
100186336	ANNA	TX		12/30/2024		845		(43)			(43)		803	803			
100154195	GRESHAM	OR		07/11/2024		800		(102)			(102)		698	698			
100164095	LA VERNE	CA		08/21/2024		774		(92)			(92)		682	682			
100186736	FORT LAUDERDALE	FL		12/31/2024		819		(66)			(66)		752	752			
100150948	WOODLAND	CA		05/08/2024		1,591		187			187		1,778	1,778			
100156542	FORT WORTH	TX		06/24/2024		774		(49)			(49)		725	725			
100172548	MESA	AZ		10/23/2024		916		(71)			(71)		844	844			
100110724	SAN ANTONIO	TX		08/11/2023		826		(17)			(17)		809	809			
100148842	LEHI	UT		04/17/2024		882		(18)			(18)		864	864			
100100912	BURBANK	IL		04/28/2023		3,481		508			508		3,989	3,989			
100027042	ASHBURN	VA		09/26/2018		1,559		(20)			(20)		1,539	1,539			
100120595	LAKE ELSINORE	CA		08/18/2023		648		(78)			(78)		569	569			
100135476	HENDERSON	NV		11/13/2023		955		240			240		1,195	1,195			
100050298	HOWELL	NJ		11/20/2020		2,364		(434)			(434)		1,930	1,930			
100155920	PITTSBURGH	PA		06/17/2024		2,523		(20)			(20)		2,503	2,503			
100172384	CEDAR CITY	UT		10/23/2024		907		(59)			(59)		848	848			
100042978	GERMANTOWN	MD		05/28/2020		899		8			8		907	907			
100159887	MIAMI	FL		08/16/2024		3,135		(146)			(146)		2,989	2,989			
100185416	SECAUCUS	NJ		12/20/2024		918		24			24		942	942			
100141029	DALY CITY	CA		02/20/2024		3,202		(141)			(141)		3,061	3,061			
100186455	BREMERTON	WA		12/30/2024		741		(82)			(82)		659	659			
100148844	LEHI	UT		04/17/2024		881		(17)			(17)		864	864			
100150941	ROUND ROCK	TX		05/08/2024		1,343		42			42		1,386	1,386			
100173285	SACRAMENTO	CA		10/30/2024		1,251		(70)			(70)		1,181	1,181			
100138752	CHARLOTTE	NC		12/21/2023		703		(18)			(18)		685	685			
100162661	SARATOGA SPRINGS	UT		08/12/2024		2,075		137			137		2,212	2,212			
100172323	LOUISVILLE	KY		10/21/2024		896		(63)			(63)		832	832			
100149456	HELENA	MT		04/24/2024		905		(58)			(58)		847	847			
100185467	CLEARWATER	FL		12/20/2024		826		25			25		851	851			
100185521	EAST GRAND FORKS	MN		12/20/2024		753		(95)			(95)		658	658			
100162526	NORCROSS	GA		08/12/2024		810		(38)			(38)		772	772			
100169153	RICHMOND	TX		09/27/2024		878		(53)			(53)		825	825			
100164223	LAS VEGAS	NV		08/21/2024		53,386		(699)			(699)		52,687	52,687			
100148037	PORT SAINT LUCIE	FL		04/10/2024		896		(110)			(110)		787	787			
100186328	GARDNER	CO		12/30/2024		909		19			19		928	928			
100171826	HOUSTON	TX		10/17/2024		819		(87)			(87)		732	732			
100173301	NOBLESVILLE	IN		10/30/2024		1,025		(37)			(37)		988	988			
100157919	ATLANTA	GA		07/09/2024		785		(12)			(12)		772	772			
100184998	HICKORY	NC		12/19/2024		2,387		(181)			(181)		2,206	2,206			
100078981	MCMINNVILLE	OR		02/24/2022		2,750		(69)			(69)		2,680	2,680			
100150511	CUMMING	GA		05/03/2024		2,095		(148)			(148)		1,947	1,947			
100149958	NORTH CHARLESTON	SC		06/07/2024		843		(42)			(42)		801	801			
100147927	WESTON	TX		04/08/2024		973		1			1		974	974			
100166124	ROCKLEDGE	FL		09/09/2024		807		(61)			(61)		746	746			
100136925	SAN TAN VALLEY	AZ		11/28/2023		338		1			1		339	339			
100127528	COLORADO SPRINGS	CO		09/08/2023		2,760		473			473		3,233	3,233			
100144234	WILMINGTON	NC		03/07/2024		1,236		(36)			(36)		1,200	1,200			
100135564	PINE	AZ		11/13/2023		1,203		99			99		1,302	1,302			

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100178380	LOS ANGELES	CA		11/20/2024		1,291		(85)			(85)		1,206	1,206			
100103680	VICTORVILLE	CA		05/08/2023		748		(28)			(28)		719	719			
100084982	KEY LARGO	FL		09/29/2022		1,649		(132)			(132)		1,517	1,517			
100120127	REDDING	CA		08/11/2023		912		(27)			(27)		884	884			
100172400	SANFORD	FL		10/23/2024		1,067		18			18		1,085	1,085			
100128436	BARNEGAT	NJ		09/15/2023		2,275		(223)			(223)		2,052	2,052			
100143111	PRINCETON	TX		02/16/2024		844		(53)			(53)		791	791			
100149638	BEAUMONT	CA		04/26/2024		1,139		(94)			(94)		1,045	1,045			
100179984	SUGARLOAF	CA		11/25/2024		892		(15)			(15)		877	877			
100012957	GAITHERSBURG	MD		05/25/2017		1,185		171			171		1,355	1,355			
100166135	IDYLLWILD	CA		09/09/2024		745		(73)			(73)		671	671			
100144201	SALEM	OR		03/07/2024		16,095		40			40		16,135	16,135			
100159489	MIDDLETOWN	DE		07/15/2024		818		(70)			(70)		748	748			
100065306	MIAMI	FL		07/28/2021		1,828		(136)			(136)		1,692	1,692			
100185351	EAGLE RIVER	AK		12/20/2024		916		26			26		942	942			
100162932	GLENDALE	AZ		08/12/2024		999		(49)			(49)		950	950			
100163120	ALEDO	TX		08/13/2024		802		(28)			(28)		774	774			
100101530	SPANISH FORK	UT		04/26/2023		1,082		64			64		1,147	1,147			
100179975	CONROE	TX		11/25/2024		902		10			10		913	913			
100167897	FORT MYERS	FL		09/20/2024		889		(136)			(136)		753	753			
100053697	HOWELL	NJ		03/23/2021		1,506		(167)			(167)		1,339	1,339			
100173158	PHOENIX	AZ		10/30/2024		958		(55)			(55)		904	904			
100032083	HAYWARD	CA		03/29/2019		2,588		180			180		2,768	2,768			
100119541	WESTLAKE	FL		07/28/2023		2,753		52			52		2,805	2,805			
100154205	PORT SAINT LUCIE	FL		07/11/2024		1,206		(133)			(133)		1,073	1,073			
100081463	MEDFORD	OR		03/18/2022		1,769		139			139		1,908	1,908			
100168277	PORT SAINT LUCIE	FL		09/20/2024		1,183		(35)			(35)		1,148	1,148			
100150730	WOODLAND	CA		05/06/2024		1,070		213			213		1,283	1,283			
100115231	BLOOMINGBURG	NY		07/17/2023		845		(61)			(61)		784	784			
100076064	SMYRNA	GA		01/07/2022		1,881		(57)			(57)		1,824	1,824			
100029710	LOS ANGELES	CA		10/26/2018		567		440			440		1,007	1,007			
100115891	GREENSBORO	NC		07/20/2023		1,630		(46)			(46)		1,584	1,584			
100179717	ROSEVILLE	CA		11/21/2024		1,030		160			160		1,190	1,190			
100030847	QUEENS VILLAGE	NY		04/09/2019		789		601			601		1,389	1,389			
100141086	WATERBURY	CT		01/30/2024		760		(45)			(45)		715	715			
100116313	BROOKLYN	NY		07/20/2023		9,407		3,325			3,325		12,732	12,732			
100161937	CHICAGO	IL		07/31/2024		472		(2)			(2)		470	470			
100163095	NAVARRE	FL		08/13/2024		880		(47)			(47)		832	832			
100011624	PLANTATION	FL		03/08/2017		2,254		1,521			1,521		3,775	3,775			
100170193	PANAMA CITY BEACH	FL		10/08/2024		922		(66)			(66)		856	856			
100182018	GARDNER	MA		12/12/2024		891		27			27		918	918			
100088146	ROCKPORT	TX		10/25/2022		593		(154)			(154)		439	439			
100149437	TAMPA	FL		04/24/2024		1,055		57			57		1,112	1,112			
100141625	SNELLVILLE	GA		01/30/2024		1,008		(68)			(68)		941	941			
100117686	DAVENPORT	FL		07/20/2023		(755)		1,987			1,987		1,232	1,232			
100048519	INDIALANTIC	FL		11/20/2020		1,445		(199)			(199)		1,247	1,247			
100076449	SARASOTA	FL		12/23/2021		78,156		(3,640)			(3,640)		74,516	74,516			
100175237	WASILLA	AK		11/05/2024		10,224		(155)			(155)		10,069	10,069			
100135406	MALVERN	PA		11/13/2023		812		4			4		816	816			
100024791	LAS VEGAS	NV		09/20/2018		1,441		127			127		1,568	1,568			
100065759	WARRENTON	VA		07/28/2021		1,881		(99)			(99)		1,782	1,782			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087371	ST AUGUSTINE	FL		10/25/2022		1,188		94			94		1,282	1,282			
100087208	VISALIA	CA		10/25/2022		2,884		107			107		2,991	2,991			
100101587	NAPLES	FL		04/26/2023		961		(44)			(44)		918	918			
100080489	AUSTIN	TX		03/10/2022		3,014		(279)			(279)		2,735	2,735			
100138996	TUCKER	GA		12/21/2023		1,482		1,435			1,435		2,917	2,917			
100082852	KATY	TX		05/17/2022		668		27			27		694	694			
100159366	ROSEVILLE	CA		07/15/2024		983		63			63		1,046	1,046			
100148911	CONVERSE	TX		04/17/2024		1,062		459			459		1,520	1,520			
100118643	BROOKLYN	NY		07/25/2023		738		(48)			(48)		691	691			
100174270	RICHMOND	TX		10/31/2024		1,434		130			130		1,564	1,564			
100156227	COMBINE	TX		06/20/2024		516		(115)			(115)		401	401			
100148080	MIAMI	FL		04/10/2024		828		(62)			(62)		766	766			
100186400	DAWSONVILLE	GA		12/30/2024		1,786		(49)			(49)		1,738	1,738			
100151307	BAKERSFIELD	CA		05/10/2024		1,069		159			159		1,228	1,228			
100065521	TEMECULA	CA		07/28/2021		2,061		(110)			(110)		1,951	1,951			
100158795	LAKE HAVASU CITY	AZ		07/10/2024		735		(47)			(47)		689	689			
100146202	GRAND JUNCTION	CO		03/19/2024		781		(44)			(44)		737	737			
100144360	WACO	TX		03/07/2024		801		(7)			(7)		794	794			
100169383	OXNARD	CA		09/27/2024		876		(68)			(68)		808	808			
100148845	LEHI	UT		04/17/2024		879		(17)			(17)		862	862			
100027034	ANAHEIM	CA		09/26/2018		1,495		44			44		1,540	1,540			
100143876	MARATHON	FL		03/06/2024		678		(82)			(82)		596	596			
100065524	AUSTIN	TX		07/28/2021		2,002		(175)			(175)		1,827	1,827			
100044822	BAKERSFIELD	CA		11/19/2020		851		(278)			(278)		573	573			
100148746	BROKEN BOW	OK		04/17/2024		813		(61)			(61)		752	752			
100054953	RIVERSIDE	CA		03/23/2021		3,434		(211)			(211)		3,223	3,223			
100049378	CUTLER BAY	FL		11/20/2020		2,026		(300)			(300)		1,726	1,726			
100179785	HUNTERSVILLE	NC		11/21/2024		852		(62)			(62)		790	790			
100136252	MIRAMAR BEACH	FL		11/20/2023		811		6			6		816	816			
100134632	FRIENDSWOOD	TX		10/30/2023		712		(79)			(79)		633	633			
100108954	GLENDALE	AZ		05/31/2023		806		(130)			(130)		677	677			
100083021	TOWSON	MD		05/11/2022		1,939		(64)			(64)		1,875	1,875			
100171525	SALEM	OR		10/16/2024		1,314		(24)			(24)		1,289	1,289			
100174334	PORT CHARLOTTE	FL		10/31/2024		1,301		(82)			(82)		1,219	1,219			
100163087	MOUNT AIRY	MD		08/13/2024		907		(30)			(30)		878	878			
100077997	AVONDALE	AZ		01/13/2022		1,778		(91)			(91)		1,687	1,687			
100166078	SUGAR HILL	GA		09/09/2024		829		(49)			(49)		780	780			
100158642	RICHMOND HILL	GA		07/10/2024		811		(60)			(60)		750	750			
100135800	RANCHO CORDOVA	CA		11/10/2023		818		482			482		1,300	1,300			
100117746	ELK GROVE	CA		07/20/2023		902		73			73		975	975			
100171795	MCKINNEY	TX		10/17/2024		741		(92)			(92)		649	649			
100116851	LAS VEGAS	NV		07/20/2023		977		269			269		1,246	1,246			
100043162	VALLEJO	CA		05/28/2020		928		(114)			(114)		814	814			
100175341	ANSONIA	CT		11/05/2024		827		(73)			(73)		754	754			
100120032	FRESNO	CA		08/11/2023		1,007		(36)			(36)		971	971			
100169222	HOPEWELL JUNCTION	NY		09/27/2024		(480)		992			992		512	512			
100159365	ROSEVILLE	CA		07/15/2024		988		63			63		1,052	1,052			
100102790	PENDLETON	IN		06/22/2023		852		(76)			(76)		776	776			
100157896	BRADENTON	FL		07/09/2024		964		154			154		1,118	1,118			
100089607	REDDING	CA		01/30/2023		11,505		(374)			(374)		11,131	11,131			
100148664	MYRTLE BEACH	SC		04/15/2024		980		(47)			(47)		933	933			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119257	KISSIMMEE	FL		07/31/2023		944		(6)			(6)		938	938			
100065375	OAKLAND	CA		07/28/2021		1,840		(87)			(87)		1,753	1,753			
100116323	STATEN ISLAND	NY		07/20/2023		1,233		938			938		2,172	2,172			
100142173	WYLIE	TX		02/29/2024		711		(99)			(99)		611	611			
100180134	MIAMI	FL		11/25/2024		2,308		(74)			(74)		2,233	2,233			
100079917	PORTLAND	OR		04/25/2022		1,109		90			90		1,199	1,199			
100118192	SHAWNEE	KS		07/20/2023		947		(39)			(39)		908	908			
100114608	LEOMINSTER	MA		06/29/2023		3,616		(130)			(130)		3,486	3,486			
100186477	MONROE	NC		12/30/2024		848		(43)			(43)		805	805			
100140422	RIVER RIDGE	LA		01/18/2024		781		(68)			(68)		713	713			
100152235	JACKSONVILLE BEACH	FL		05/17/2024		843		(38)			(38)		806	806			
100151394	ELLIJAY	GA		05/10/2024		867		(14)			(14)		853	853			
100079949	MIAMI	FL		04/25/2022		5,965		(253)			(253)		5,712	5,712			
100107846	BEAVERTON	OR		05/23/2023		3,294		(112)			(112)		3,183	3,183			
100082590	ATLANTA	GA		04/14/2022		2,184		(154)			(154)		2,030	2,030			
100140630	HAVERHILL	MA		01/19/2024		802		(72)			(72)		730	730			
100117318	FARMINGDALE	NY		07/20/2023		1,020		1,039			1,039		2,059	2,059			
100164222	LONGVIEW	WA		08/21/2024		1,848		(112)			(112)		1,737	1,737			
100154673	MONROE	NY		07/19/2024		830		(18)			(18)		812	812			
100159280	FAIRFAX	VA		07/15/2024		876		(46)			(46)		831	831			
100011653	NORTH BERGEN	NJ		03/08/2017		776		472			472		1,247	1,247			
100110325	MAYWOOD	NJ		06/30/2023		988		(9)			(9)		979	979			
100000446	SANTA MARIA	CA		09/27/2016		1,658		(13)			(13)		1,646	1,646			
100163842	ORLAND	CA		09/27/2024		1,461		(125)			(125)		1,336	1,336			
100076662	STOCKTON	CA		12/16/2021		1,792		(46)			(46)		1,747	1,747			
100147846	MELISSA	TX		04/08/2024		961		(19)			(19)		942	942			
100147879	SPARKS	NV		04/08/2024		1,080		106			106		1,186	1,186			
100173351	PORTLAND	OR		10/30/2024		1,031		23			23		1,053	1,053			
100179617	DAWSONVILLE	GA		11/21/2024		827		(55)			(55)		772	772			
100139089	KEARNY	NJ		12/28/2023		673		(39)			(39)		633	633			
100148440	MADERA	CA		04/12/2024		4,194		(47)			(47)		4,148	4,148			
100159364	NORTH LAS VEGAS	NV		07/15/2024		1,019		54			54		1,073	1,073			
100013792	TEMECULA	CA		05/25/2017		1,932		403			403		2,334	2,334			
100174252	PEORIA	AZ		10/31/2024		865		(78)			(78)		786	786			
100173166	EL PRADO	NM		10/30/2024		792		(65)			(65)		726	726			
100025050	MIAMI BEACH	FL		09/20/2018		1,444		844			844		2,288	2,288			
100185370	TACOMA	WA		12/20/2024		887		30			30		917	917			
100167634	SANFORD	NC		09/19/2024		894		(52)			(52)		842	842			
100133434	STUART	FL		10/19/2023		415		(58)			(58)		357	357			
100167415	WINTER PARK	FL		09/16/2024		1,047		(63)			(63)		984	984			
100169420	GARDEN VALLEY	ID		09/30/2024		331,486		(7,168)			(7,168)		324,318	324,318			
100174795	BROCKTON	MA		10/31/2024		741		(109)			(109)		632	632			
100120378	HOUSTON	TX		08/18/2023		815		(68)			(68)		747	747			
100092002	FRANKLIN	OH		02/09/2023		(219)		805			805		586	586			
100176930	HOBOKEN	NJ		11/15/2024		790		(97)			(97)		694	694			
100029513	ANN ARBOR	MI		10/26/2018		875		168			168		1,043	1,043			
100140325	AURORA	CO		01/18/2024		868		(60)			(60)		808	808			
100100478	PRESCOTT VALLEY	AZ		04/27/2023		1,148		570			570		1,718	1,718			
100115771	FORT LAUDERDALE	FL		07/20/2023		1,017		(18)			(18)		998	998			
100131670	PALM COAST	FL		10/06/2023		974		53			53		1,027	1,027			
100165027	BILLINGS	MT		08/28/2024		570		(52)			(52)		518	518			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185153	LAS VEGAS	NV		12/20/2024		1,380		(12)			(12)		1,369	1,369			
100162867	PARRISH	FL		08/12/2024		928		28			28		956	956			
100179489	STEPHENS CITY	VA		11/21/2024		970		5			5		975	975			
100166401	LACEY	WA		10/24/2024		962		(65)			(65)		897	897			
100162067	NEW SMYRNA BEACH	FL		07/31/2024		3,271		(74)			(74)		3,197	3,197			
100163198	BAKERSFIELD	CA		08/13/2024		829		(131)			(131)		698	698			
100181585	CARNEGIE	PA		12/09/2024		798		(38)			(38)		760	760			
100168632	RICHMOND	CA		09/25/2024		800		(146)			(146)		654	654			
100076692	PHOENIX	AZ		12/30/2021		1,763		(179)			(179)		1,584	1,584			
100103592	NAPLES	FL		05/08/2023		725		(99)			(99)		625	625			
100136678	HOMESTEAD	FL		01/25/2024		705		(40)			(40)		665	665			
100050344	SILVER SPRING	MD		11/20/2020		1,773		(303)			(303)		1,470	1,470			
100175957	SAINT CLOUD	FL		11/14/2024		1,763		(3)			(3)		1,760	1,760			
100179651	FT WORTH	TX		11/21/2024		750		(73)			(73)		677	677			
100110485	GRANBURY	TX		06/30/2023		937		(31)			(31)		907	907			
100180549	UNCASVILLE	CT		11/26/2024		815		(93)			(93)		722	722			
100147616	CAYCE	SC		04/04/2024		780		(82)			(82)		699	699			
100151448	SARASOTA	FL		05/10/2024		865		13			13		877	877			
100101606	FRISCO	TX		04/26/2023		1,028		(39)			(39)		989	989			
100168483	TUNNEL HILL	GA		09/25/2024		871		(55)			(55)		816	816			
100142606	POINT	TX		02/08/2024		1,073		(6)			(6)		1,066	1,066			
100065137	STERLING	VA		07/14/2021		1,990		(117)			(117)		1,872	1,872			
100169046	WINTER HAVEN	FL		09/27/2024		732		(33)			(33)		699	699			
100140270	NAPERVILLE	IL		01/18/2024		743		(22)			(22)		721	721			
100140886	PALM BAY	FL		01/25/2024		658		139			139		798	798			
100144162	SANFORD	NC		03/07/2024		1,104		44			44		1,148	1,148			
100152223	ARGYLE	TX		05/17/2024		979		292			292		1,271	1,271			
100180092	CAPE CORAL	FL		12/30/2024		1,152		28			28		1,180	1,180			
100147182	WAILUKU	HI		03/28/2024		640		(59)			(59)		581	581			
100186195	SANDY HOOK	CT		12/27/2024		930		(72)			(72)		858	858			
100174224	RALEIGH	NC		10/31/2024		811		(46)			(46)		765	765			
100156626	KAUFMAN	TX		06/24/2024		888		(31)			(31)		857	857			
100117810	RANDOLPH	MA		07/20/2023		107		833			833		940	940			
100160094	GAITHERSBURG	MD		07/17/2024		1,189		(72)			(72)		1,117	1,117			
100146982	PORT SAINT LUCIE	FL		03/26/2024		835		(40)			(40)		795	795			
100147380	HARRISONBURG	VA		05/08/2024		782		(41)			(41)		741	741			
100144390	DALWORTHINGTON GARDENS	TX		03/07/2024		1,517		(69)			(69)		1,448	1,448			
100110159	LARGO	FL		06/30/2023		1,312		55			55		1,367	1,367			
100088935	MURRELLS INLET	SC		11/15/2022		587		(16)			(16)		571	571			
100180388	GILBERT	AZ		11/25/2024		980		24			24		1,004	1,004			
100117330	MIAMI	FL		07/20/2023		1,976		20			20		1,996	1,996			
100161505	BRIDGEPORT	CT		07/30/2024		817		(39)			(39)		778	778			
100186729	BOCA RATON	FL		12/31/2024		962		(117)			(117)		845	845			
100186541	CRANDALL	TX		12/30/2024		1,586		(11)			(11)		1,575	1,575			
100099951	PALM COAST	FL		03/28/2023		358		31			31		389	389			
100173754	EDINBURG	TX		10/30/2024		729		(141)			(141)		588	588			
100180260	SACRAMENTO	CA		11/25/2024		1,014		56			56		1,069	1,069			
100115578	LOXAHATCHEE	FL		07/19/2023		746		(38)			(38)		708	708			
100156068	GROVETOWN	GA		06/18/2024		468		(117)			(117)		351	351			
100141405	GULF SHORES	AL		01/30/2024		770		36			36		806	806			
100179867	NORTH LAS VEGAS	NV		11/22/2024		643		(37)			(37)		606	606			

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100174611	TAMPA	FL		10/31/2024		699		(140)			(140)		559	559			
100156097	DURHAM	NC		06/18/2024		880		(14)			(14)		866	866			
100131767	LANHAM	MD		10/06/2023		985		197			197		1,182	1,182			
100131989	OREM	UT		10/13/2023		868		(28)			(28)		839	839			
100079390	SUN CITY CENTER	FL		03/17/2022		1,324		(185)			(185)		1,138	1,138			
100166999	WESTON	TX		09/13/2024		948		(40)			(40)		908	908			
100065573	PASSAIC	NJ		07/28/2021		1,225		(81)			(81)		1,144	1,144			
100049662	ORLANDO	FL		11/20/2020		3,962		(939)			(939)		3,023	3,023			
100172227	SNELLVILLE	GA		10/17/2024		903		(120)			(120)		783	783			
100067422	TEMECULA	CA		09/23/2021		1,890		(127)			(127)		1,763	1,763			
100168278	MONROE	NC		09/20/2024		828		(56)			(56)		772	772			
100174274	SARASOTA	FL		10/31/2024		1,134		(48)			(48)		1,086	1,086			
100068045	BREMERTON	WA		09/23/2021		1,956		(47)			(47)		1,909	1,909			
100169618	FRESNO	CA		09/30/2024		808		(62)			(62)		746	746			
100134898	BUFORD	GA		10/30/2023		611		54			54		664	664			
100155144	OVERGAARD	AZ		07/19/2024		700		(158)			(158)		542	542			
100091023	MORENO VALLEY	CA		01/31/2023		686		(102)			(102)		584	584			
100149386	BOISE	ID		04/24/2024		814		(45)			(45)		768	768			
100148449	LITTLE RIVER	SC		04/12/2024		813		(36)			(36)		777	777			
100185938	SPRINGFIELD	OR		12/26/2024		937		(32)			(32)		905	905			
100138087	GRESHAM	OR		12/13/2023		795		109			109		904	904			
100079825	HIGHLAND	CA		04/25/2022		3,235		(4)			(4)		3,230	3,230			
100014141	LOS ANGELES	CA		05/25/2017		2,285		(126)			(126)		2,159	2,159			
100120317	BRUNSWICK	GA		08/18/2023		466		(44)			(44)		422	422			
100151500	HENDERSON	NV		05/10/2024		1,142		(38)			(38)		1,104	1,104			
100132678	SNELLVILLE	GA		11/03/2023		767		(7)			(7)		761	761			
100174190	TEMPE	AZ		10/31/2024		4,447		(122)			(122)		4,324	4,324			
100133565	TAMPA	FL		10/23/2023		883		13			13		896	896			
100145860	CAPE CORAL	FL		03/15/2024		1,072		(119)			(119)		952	952			
100065774	SOUTH LAKE TAHOE	CA		07/28/2021		2,056		(104)			(104)		1,952	1,952			
100076275	SACRAMENTO	CA		01/07/2022		2,620		(52)			(52)		2,568	2,568			
100065358	LOS ANGELES	CA		07/28/2021		1,818		(58)			(58)		1,761	1,761			
100179467	ROSEDALE	MD		11/21/2024		671		3			3		673	673			
100140310	APEX	NC		01/18/2024		2,819		(114)			(114)		2,705	2,705			
100071673	OREGON CITY	OR		10/14/2021		1,252		(110)			(110)		1,142	1,142			
100074191	SURPRISE	AZ		12/09/2021		1,786		(155)			(155)		1,631	1,631			
100152192	COMO	CO		05/17/2024		1,039		68			68		1,107	1,107			
100179488	STEPHENS CITY	VA		11/21/2024		980		5			5		985	985			
100114791	MESA	AZ		07/07/2023		864		(52)			(52)		812	812			
100165719	WAXAHACHIE	TX		08/29/2024		313		(72)			(72)		241	241			
100100998	TAMPA	FL		04/28/2023		962		242			242		1,204	1,204			
100127958	MESA	AZ		09/08/2023		819		10			10		829	829			
100141419	LAS VEGAS	NV		01/30/2024		495		(69)			(69)		426	426			
100152525	DALLAS	TX		05/17/2024		2,475		203			203		2,678	2,678			
100101545	CHICO	CA		04/26/2023		1,052		(9)			(9)		1,042	1,042			
100026682	BALDWIN	NY		09/26/2018		857		305			305		1,162	1,162			
100136506	HIGHLAND	UT		11/20/2023		998		372			372		1,371	1,371			
100153070	MIDDLEBURG	FL		06/27/2024		774		(73)			(73)		702	702			
100165638	LAKE CITY	CO		10/04/2024		839		(103)			(103)		736	736			
100163806	PALM COAST	FL		09/27/2024		830		(91)			(91)		740	740			
100100326	SEAFORD	NY		04/27/2023		1,204		280			280		1,484	1,484			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164294	AUSTIN	TX		08/21/2024		826		(48)			(48)		777	777			
100176060	ATLANTA	GA		12/20/2024		880		(44)			(44)		836	836			
100057800	NORFOLK	VA		06/30/2021		2,555		(117)			(117)		2,438	2,438			
100081596	CONROE	TX		03/24/2022		1,628		(81)			(81)		1,547	1,547			
100141266	ODESSA	FL		01/30/2024		1,420		(3)			(3)		1,417	1,417			
100175265	ROOSEVELT	UT		11/05/2024		924		(21)			(21)		903	903			
100011888	LOS ANGELES	CA		03/08/2017		1,499		351			351		1,850	1,850			
100133402	CONCORD	NC		11/21/2023		683		(57)			(57)		626	626			
100155889	CHATHAM	LA		06/17/2024		813		(54)			(54)		760	760			
100179487	STEPHENS CITY	VA		11/21/2024		985		3			3		988	988			
100131629	PALM DESERT	CA		10/06/2023		1,271		104			104		1,375	1,375			
100115623	WESTERVILLE	OH		07/19/2023		806		(85)			(85)		721	721			
100084651	BROWNSVILLE	TX		08/02/2022		798		(104)			(104)		693	693			
100179479	STEPHENS CITY	VA		11/21/2024		970		10			10		980	980			
100049114	BOLINGBROOK	IL		11/20/2020		1,930		(289)			(289)		1,641	1,641			
100164381	DEBARY	FL		08/21/2024		887		(4)			(4)		883	883			
100137804	PHOENIX	AZ		12/08/2023		1,000		178			178		1,178	1,178			
100129824	CRESTLINE	CA		09/27/2023		791		(31)			(31)		761	761			
100132021	KISSIMMEE	FL		10/13/2023		813		4			4		818	818			
100175028	WARRENTON	VA		11/05/2024		728		(60)			(60)		668	668			
100150591	WESTON	TX		05/03/2024		5,932		51			51		5,983	5,983			
100161141	WEEKI WACHEE	FL		07/24/2024		1,282		(2)			(2)		1,280	1,280			
100171609	RED LODGE	MT		10/16/2024		878		(76)			(76)		802	802			
100186450	WEST JORDAN	UT		12/30/2024		2,361		(112)			(112)		2,248	2,248			
100144250	SEATTLE	WA		03/08/2024		2,734		20			20		2,754	2,754			
100115753	FORT WORTH	TX		07/20/2023		888		(52)			(52)		837	837			
100055758	KENT	WA		03/23/2021		1,427		(142)			(142)		1,285	1,285			
100148029	GULF SHORES	AL		04/10/2024		3,242		(176)			(176)		3,066	3,066			
100082610	LOS ANGELES	CA		04/14/2022		2,140		14			14		2,154	2,154			
100158743	RENO	NV		07/10/2024		795		(43)			(43)		752	752			
100031210	LOS ANGELES	CA		03/29/2019		1,298		453			453		1,751	1,751			
100076699	TEMPE	AZ		12/30/2021		1,787		(176)			(176)		1,611	1,611			
100173171	CENTURIA	WI		10/30/2024		869		(72)			(72)		797	797			
100150001	FOWLER	CA		06/07/2024		743		(39)			(39)		704	704			
100170518	WYLIE	TX		10/09/2024		773		(118)			(118)		655	655			
100180191	CLERMONT	FL		11/25/2024		827		(2)			(2)		825	825			
100142493	JERSEY CITY	NJ		03/08/2024		792		(223)			(223)		569	569			
100069735	MORENO VALLEY	CA		09/01/2021		2,795		(11)			(11)		2,784	2,784			
100163444	EL PASO	TX		09/27/2024		1,184		(145)			(145)		1,039	1,039			
100129322	CHARLOTTE	NC		09/25/2023		818		21			21		839	839			
100165307	GLENARDEN	MD		08/29/2024		713		(1)			(1)		713	713			
100147052	OCEAN CITY	NJ		03/27/2024		2,411		(70)			(70)		2,342	2,342			
100171518	LAS VEGAS	NV		10/16/2024		523		(74)			(74)		449	449			
100148339	NORTH LAS VEGAS	NV		04/12/2024		1,051		(13)			(13)		1,038	1,038			
100043401	BOWIE	MD		08/13/2020		3,777		44			44		3,821	3,821			
4010081751	AKRON	OH		08/27/2024		106,812		(3,606)			(3,606)		103,206	103,206			
100158612	PONTE VEDRA BEACH	FL		07/10/2024		2,333		(32)			(32)		2,301	2,301			
100138691	BAKERSFIELD	CA		02/02/2024		1,149		(19)			(19)		1,131	1,131			
100161727	PALM COAST	FL		07/30/2024		840		(91)			(91)		749	749			
100182650	SAINT PETERSBURG	FL		12/12/2024		895		13			13		908	908			
100139294	FORT LAUDERDALE	FL		12/28/2023		1,904		13			13		1,917	1,917			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175046	SAINT CLOUD	FL		11/05/2024		867		(114)			(114)		753	753			
100071828	WEST HARTFORD	CT		10/14/2021		2,351		(190)			(190)		2,161	2,161			
100163446	TIJUANA	MEX		08/16/2024		792							792	792			
100174378	COATESVILLE	PA		10/31/2024		77,738		(1,969)			(1,969)		75,769	75,769			
100158964	MINNEAPOLIS	MN		08/15/2024		674		(100)			(100)		574	574			
100081677	BAKERSFIELD	CA		03/21/2022		1,825		(68)			(68)		1,757	1,757			
100163369	LONGVIEW	WA		09/27/2024		634		(105)			(105)		529	529			
100135446	SAINT AUGUSTINE	FL		11/13/2023		1,304							1,303	1,303			
100169663	LILBURN	GA		09/30/2024		769		(91)			(91)		678	678			
4010046844	CLEVELAND	OH		03/22/2023		814		(72)			(72)		742	742			
100132247	MARICOPA	AZ		10/13/2023		1,071		344			344		1,416	1,416			
100119980	CROFTON	MD		08/11/2023		988		9			9		997	997			
100151898	MYRTLE BEACH	SC		07/10/2024		778		(73)			(73)		705	705			
100136335	BRADENTON	FL		11/20/2023		803		10			10		813	813			
100151552	VICTORVILLE	CA		05/10/2024		926		286			286		1,212	1,212			
100176689	KATY	TX		11/15/2024		696		(178)			(178)		518	518			
100174472	MANASQUAN	NJ		10/31/2024		1,758		(98)			(98)		1,660	1,660			
100171564	RENO	NV		10/16/2024		1,189		(16)			(16)		1,173	1,173			
100171365	PRESCOTT VALLEY	AZ		10/16/2024		963		(73)			(73)		889	889			
100175116	PORT ARANSAS	TX		11/05/2024		813		(83)			(83)		731	731			
100118705	LOGANDALE	NV		07/25/2023		898		(77)			(77)		821	821			
100169109	DAVENPORT	FL		09/27/2024		820		(89)			(89)		731	731			
100031351	LONG BEACH	CA		03/29/2019		1,339		380			380		1,719	1,719			
100086938	SHELLEY	ID		10/24/2022		568		32			32		600	600			
100167952	LORENA	TX		09/20/2024		3,477		(134)			(134)		3,343	3,343			
100143249	RIVERTON	UT		02/16/2024		917		(36)			(36)		881	881			
100128200	MENAHGA	MN		09/18/2023		791		44			44		835	835			
100166097	OPELIKA	AL		09/09/2024		3,266		(114)			(114)		3,152	3,152			
100137857	ELKINS PARK	PA		12/08/2023		718		(64)			(64)		655	655			
100166240	CLAYTON	NC		09/09/2024		737		(78)			(78)		659	659			
100163894	BIG SPRING	TX		09/27/2024		671		(189)			(189)		482	482			
100144093	FREDERICK	MD		03/07/2024		849		(63)			(63)		786	786			
100179750	HENDERSON	NV		11/21/2024		990		117			117		1,107	1,107			
100147026	BOZEMAN	MT		03/27/2024		996		(56)			(56)		941	941			
100129554	MERCED	CA		09/29/2023		1,047		95			95		1,142	1,142			
100136806	WATERBURY	CT		11/27/2023		627		(36)			(36)		591	591			
100162643	WESLEY CHAPEL	FL		08/12/2024		764		(78)			(78)		686	686			
100111987	ROCKAWAY BEACH	OR		06/29/2023		1,130		1,297			1,297		2,427	2,427			
100137683	WASILLA	AK		12/08/2023		867		23			23		890	890			
100103740	LOMPOC	CA		05/08/2023		787		(145)			(145)		642	642			
100120062	PARRISH	FL		08/11/2023		854		17			17		871	871			
100170370	LAVEEN	AZ		10/08/2024		30,090		(1,285)			(1,285)		28,804	28,804			
100087516	MAPLE GROVE	MN		10/25/2022		1,268		124			124		1,392	1,392			
100120327	LONGMONT	CO		08/18/2023		775		(34)			(34)		741	741			
100139117	RANDALLSTOWN	MD		12/28/2023		714		(41)			(41)		672	672			
100055875	SUNRISE	FL		03/26/2021		2,125		(144)			(144)		1,981	1,981			
100151287	HUNTERSVILLE	NC		05/10/2024		1,345		(37)			(37)		1,308	1,308			
100121001	HOT SPRINGS	AR		08/30/2023		842		(24)			(24)		818	818			
100053781	WAYNE	NJ		03/23/2021		1,496		(163)			(163)		1,334	1,334			
100109347	SONOITA	AZ		06/12/2023		900		(63)			(63)		837	837			
100167849	ELKRIDGE	MD		09/20/2024		873		(72)			(72)		800	800			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154546	HENDERSON	NV		06/14/2024		768		(84)			(84)		684	684			
100168598	FUQUAY VARINA	NC		09/25/2024		1,016		135			135		1,151	1,151			
100086906	LANCASTER	CA		09/21/2022		772		(47)			(47)		725	725			
100076565	FRESNO	CA		12/16/2021		1,443		(140)			(140)		1,303	1,303			
100148896	MELISSA	TX		04/17/2024		908		(81)			(81)		827	827			
100119360	CUMMING	GA		07/31/2023		916		(14)			(14)		901	901			
100133843	ELKRIDGE	MD		10/20/2023		2,468		(61)			(61)		2,407	2,407			
100055428	MILWAUKIE	OR		03/23/2021		512		80			80		593	593			
100133950	NANUET	NY		10/25/2023		501		(57)			(57)		444	444			
100158610	HUNTERSVILLE	NC		07/10/2024		807		(36)			(36)		771	771			
100152379	BENTONVILLE	AR		05/17/2024		819		(46)			(46)		773	773			
100172538	FRISCO	TX		10/23/2024		804		(82)			(82)		722	722			
100102988	OREM	UT		06/22/2023		48		(28)			(28)		20	20			
100103374	CAPITOLA	CA		06/16/2023		964		29			29		994	994			
100169026	CHICAGO	IL		09/27/2024		566		(62)			(62)		504	504			
100147184	PHOENIX	AZ		03/28/2024		763		(13)			(13)		750	750			
100172188	SAN BERNARDINO	CA		10/17/2024		920		(121)			(121)		799	799			
100148067	BOGART	GA		04/10/2024		788		(11)			(11)		778	778			
100156418	UNION	NJ		06/24/2024		793		(43)			(43)		750	750			
100172490	EASTON	PA		10/23/2024		819		(58)			(58)		761	761			
100175368	NASHVILLE	TN		11/05/2024		851		(40)			(40)		811	811			
100146968	KATY	TX		03/26/2024		818		(49)			(49)		769	769			
100142723	SCAPPOOSE	OR		02/08/2024		1,052		43			43		1,095	1,095			
100165984	BRANDON	FL		09/06/2024		3,556		(205)			(205)		3,351	3,351			
100118628	ELK GROVE	CA		07/25/2023		1,018		(54)			(54)		964	964			
100179648	ELLICOTT CITY	MD		11/21/2024		778		(52)			(52)		726	726			
100114877	CLERMONT	FL		07/10/2023		867		(24)			(24)		843	843			
100148063	NEW YORK	NY		04/10/2024		976		(141)			(141)		835	835			
100114516	ACTON AREA	CA		06/29/2023		1,068		(126)			(126)		942	942			
100182147	CHARLOTTE	NC		12/12/2024		809		(71)			(71)		739	739			
100151116	HUMMELSTOWN	PA		05/08/2024		823		(44)			(44)		779	779			
100079619	EL CAJON	CA		04/08/2022		988		(77)			(77)		911	911			
100079121	RICHMOND	VA		02/24/2022		1,732		(5)			(5)		1,726	1,726			
100156157	PALMETTO	FL		07/25/2024		731		(109)			(109)		621	621			
100146608	MESA	AZ		03/20/2024		643		(33)			(33)		610	610			
100149525	PILLAGER	MN		04/26/2024		797		(30)			(30)		767	767			
100162651	CLINTON	MD		08/12/2024		1,002		61			61		1,062	1,062			
100130173	GARDNER	MA		11/15/2023		631		(78)			(78)		553	553			
100120220	NORTH HALEDON	NJ		08/18/2023		836		(71)			(71)		765	765			
100175179	WILLINGBORO	NJ		11/05/2024		782		(52)			(52)		731	731			
100144083	DENTON	TX		03/07/2024		907		(3)			(3)		904	904			
100045287	PHILADELPHIA	PA		11/25/2020		1,148		(137)			(137)		1,011	1,011			
100080770	KISSIMMEE	FL		03/15/2022		2,498		(276)			(276)		2,222	2,222			
100186204	AURORA	CO		12/27/2024		562		(85)			(85)		476	476			
100185803	HIGHLANDS	TX		12/26/2024		16,451		(866)			(866)		15,585	15,585			
100176189	SALINAS	CA		12/20/2024		635		(93)			(93)		542	542			
100050375	HUNTINGTON PARK	CA		11/20/2020		1,206		131			131		1,336	1,336			
100175374	LITTLE ELM	TX		11/05/2024		939		(17)			(17)		923	923			
100143196	YUMA	AZ		02/16/2024		3,044		(150)			(150)		2,893	2,893			
100139250	WINDSOR MILL	MD		12/28/2023		677		(7)			(7)		671	671			
100161519	HESPERIA	CA		07/30/2024		647		(23)			(23)		624	624			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090937	LAUREL	MD		01/31/2023		696		(35)			(35)		662	662			
100141258	WINTER GARDEN	FL		01/30/2024		710		(53)			(53)		657	657			
100150828	GARLAND	TX		05/08/2024		796		(32)			(32)		764	764			
100141395	RICHMOND	TX		01/30/2024		691		(34)			(34)		657	657			
100168070	EL CAJON	CA		09/20/2024		831		(67)			(67)		764	764			
100159218	CHARLOTTE	NC		07/15/2024		803		(66)			(66)		737	737			
100115718	SPOKANE	WA		07/20/2023		963		(46)			(46)		917	917			
100179579	APEX	NC		11/21/2024		982		(35)			(35)		947	947			
100173879	PEORIA	AZ		10/31/2024		843		(115)			(115)		729	729			
100080962	MARTINEZ	CA		03/18/2022		1,763		70			70		1,834	1,834			
100169057	BRADENTON	FL		09/27/2024		916		(53)			(53)		862	862			
100151364	EUGENE	OR		05/10/2024		803		(43)			(43)		760	760			
100173429	SAN BERNARDINO	CA		10/29/2024		829		(163)			(163)		666	666			
100083042	GARDEN CITY	ID		05/11/2022		1,214		(120)			(120)		1,094	1,094			
100135380	CUMMING	GA		11/13/2023		1,808		2			2		1,810	1,810			
100174616	OVERLAND PARK	KS		10/31/2024		764		(127)			(127)		637	637			
100169800	PHOENIX	AZ		09/30/2024		834		(66)			(66)		768	768			
100179447	NASHVILLE	TN		11/21/2024		979		57			57		1,035	1,035			
100148724	ATLANTA	GA		04/17/2024		833		(62)			(62)		771	771			
100166198	ST CLOUD	FL		09/09/2024		861		(40)			(40)		821	821			
100161458	OVERLAND PARK	KS		07/30/2024		811		(70)			(70)		740	740			
100170239	GLENN DALE	MD		10/08/2024		1,036		(13)			(13)		1,022	1,022			
100185822	MOUNT JACKSON	VA		12/26/2024		779		(88)			(88)		691	691			
100160214	DANVILLE	IN		07/18/2024		975		102			102		1,077	1,077			
100165599	BANDON	OR		10/04/2024		885		(120)			(120)		764	764			
100076462	BOWIE	MD		12/21/2021		1,678		(332)			(332)		1,346	1,346			
100116711	FERNANDINA BEACH	FL		07/20/2023		1,070		1,283			1,283		2,353	2,353			
100080416	PALM CITY	FL		04/14/2022		1,442		(45)			(45)		1,396	1,396			
100118698	WALNUT CREEK	CA		07/25/2023		922		(83)			(83)		839	839			
100080844	HOLLYWOOD	FL		03/10/2022		1,584		(293)			(293)		1,292	1,292			
100157723	LOCUST GROVE	GA		06/28/2024		732		(122)			(122)		610	610			
100144271	PROVIDENCE	RI		03/07/2024		397		28			28		424	424			
100071900	WOODLAND HILLS	CA		11/19/2021		1,857		(217)			(217)		1,640	1,640			
100168123	FREDERICKSBURG	VA		09/20/2024		829		(65)			(65)		764	764			
100026164	POMONA	CA		09/20/2018		1,560		129			129		1,689	1,689			
100164276	WINCHESTER	CA		08/21/2024		858		(43)			(43)		814	814			
100148323	HENDERSON	NV		04/12/2024		1,042		(63)			(63)		979	979			
100150212	HOLLYWOOD	FL		04/30/2024		881		(112)			(112)		768	768			
100137766	WILDWOOD	NJ		12/08/2023		818		(25)			(25)		793	793			
100086887	CAPE CORAL	FL		10/07/2022		2,690		(82)			(82)		2,608	2,608			
100161364	TEMECULA	CA		07/25/2024		955		(45)			(45)		910	910			
100140488	GALVESTON	TX		01/19/2024		637		5			5		642	642			
100079698	BELTSVILLE	MD		04/08/2022		1,091		285			285		1,375	1,375			
100079920	PERRY HALL	MD		04/08/2022		2,129		106			106		2,234	2,234			
100172444	CELINA	TX		10/23/2024		1,013		13			13		1,026	1,026			
100114797	LAS VEGAS	NV		07/10/2023		827		14			14		841	841			
100141563	BALTIMORE	MD		01/30/2024		658		(76)			(76)		582	582			
100143242	SALEM	OR		02/16/2024		940		54			54		995	995			
100151829	BAKERSFIELD	CA		05/10/2024		842		(92)			(92)		750	750			
100090077	SACRAMENTO	CA		01/13/2023		509		(57)			(57)		452	452			
100138006	LAKEVILLE	MN		12/13/2023		761		(48)			(48)		713	713			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150781	SOUTHINGTON	CT		05/07/2024		837		(25)			(25)		812	812			
100081073	LAS VEGAS	NV		03/18/2022		2,505		126			126		2,631	2,631			
100174371	CHASE CITY	VA		10/31/2024		6,808		(208)			(208)		6,599	6,599			
100158792	PORTLAND	OR		07/10/2024		850		(46)			(46)		804	804			
100156436	ELKRIDGE	MD		06/24/2024		779		(25)			(25)		754	754			
100168052	ATLANTIC CITY	NJ		09/20/2024		1,065		(21)			(21)		1,044	1,044			
100137125	EL CAJON	CA		11/28/2023		762		(75)			(75)		687	687			
100116975	HUFFMAN	TX		07/20/2023		1,084		315			315		1,399	1,399			
100138873	HESPERIA	CA		12/21/2023		10,405		(224)			(224)		10,181	10,181			
100048723	VAN NUYS	CA		11/20/2020		1,744		(218)			(218)		1,526	1,526			
100012645	SAN JOSE	CA		05/25/2017		1,209		(13)			(13)		1,197	1,197			
100170132	PALM COAST	FL		10/08/2024		55,386		(1,899)			(1,899)		53,487	53,487			
100158667	PORT SAINT LUCIE	FL		07/10/2024		793		(38)			(38)		755	755			
100176549	CATHLAMET	WA		11/15/2024		877		(30)			(30)		847	847			
100110085	PHOENIX	AZ		06/23/2023		827		(48)			(48)		779	779			
100133801	SPRING	TX		10/20/2023		674		(64)			(64)		610	610			
100167066	WASHINGTON	DC		09/13/2024		2,878		(166)			(166)		2,711	2,711			
100136930	GULF SHORES	AL		11/28/2023		768		49			49		817	817			
100169702	PALESTINE	TX		09/30/2024		782		(112)			(112)		670	670			
100163115	AUSTIN	TX		08/13/2024		752		(62)			(62)		690	690			
100166147	AMERICAN FORK	UT		09/09/2024		999		52			52		1,051	1,051			
100164578	CHARLOTTE	NC		08/21/2024		663		(50)			(50)		612	612			
100128477	PROSPER	TX		09/15/2023		795		(22)			(22)		773	773			
100149093	SARASOTA	FL		04/19/2024		161,175		(6,697)			(6,697)		154,478	154,478			
100166003	COLORADO SPRINGS	CO		09/06/2024		586		(66)			(66)		519	519			
100131918	GLEN ELLYN	IL		10/13/2023		795		(57)			(57)		738	738			
100148236	ANNA	TX		04/12/2024		1,167		(37)			(37)		1,130	1,130			
100143184	NEW ORLEANS	LA		02/16/2024		826		(54)			(54)		772	772			
100109159	BAKERSFIELD	CA		07/21/2023		893		(46)			(46)		847	847			
100081594	CORONA	CA		03/24/2022		1,358		(35)			(35)		1,322	1,322			
100185573	HILTON HEAD ISLAND	SC		12/20/2024		731		(94)			(94)		637	637			
100171159	FORT WORTH	TX		11/22/2024		859		(106)			(106)		753	753			
100138335	TEMECULA	CA		12/18/2023		881		(100)			(100)		780	780			
100079236	FORT LAUDERDALE	FL		02/14/2022		1,175		(36)			(36)		1,139	1,139			
100116721	(NEWHALL AREA) SANTA CLARITA	CA		07/20/2023		1,823		902			902		2,725	2,725			
100147806	HEMET	CA		04/08/2024		917		(21)			(21)		896	896			
100108435	BURBANK	CA		05/25/2023		852		(58)			(58)		793	793			
100144050	BYRDSTOWN	TN		03/07/2024		840		(55)			(55)		785	785			
100169584	VALENCIA	CA		09/30/2024		873		(39)			(39)		834	834			
100065113	WINCHESTER	CA		07/14/2021		1,951		(120)			(120)		1,831	1,831			
100130449	HOUSTON	TX		09/28/2023		3,006		(166)			(166)		2,840	2,840			
100143180	ALLEN	TX		02/16/2024		890		(33)			(33)		856	856			
100151342	DECATUR	GA		05/10/2024		8,613		(295)			(295)		8,317	8,317			
100186768	BOCA RATON	FL		12/31/2024		1,151		(95)			(95)		1,056	1,056			
100164847	RED BLUFF	CA		08/26/2024		846		(130)			(130)		715	715			
100119488	GEORGETOWN	ME		07/28/2023		864		(115)			(115)		749	749			
100062139	WEST BABYLON	NY		07/01/2021		1,606		(71)			(71)		1,535	1,535			
100162037	LOVELAND	CO		07/31/2024		2,390		(21)			(21)		2,368	2,368			
100175509	BOYNTON BEACH	FL		12/23/2024		707		(101)			(101)		606	606			
100120756	KIRKLAND	WA		08/25/2023		103,222		(1,443)			(1,443)		101,779	101,779			
100170519	HAGERSTOWN	MD		10/09/2024		4,002		(280)			(280)		3,722	3,722			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156735	WEST SACRAMENTO	CA		06/26/2024		1,326		(101)			(101)		1,225	1,225			
100176555	GRAND JUNCTION	CO		11/15/2024		843		(31)			(31)		811	811			
100136644	HESPERIA	CA		11/22/2023		622		24			24		647	647			
100109077	WILMINGTON	DE		06/05/2023		899		(16)			(16)		883	883			
100153887	SALISBURY	NC		06/05/2024		696		(45)			(45)		651	651			
100150718	MELISSA	TX		05/06/2024		830		(41)			(41)		788	788			
100134353	CONOVER	NC		10/27/2023		767		(68)			(68)		699	699			
100057837	PHILADELPHIA	PA		06/30/2021		1,842		(124)			(124)		1,717	1,717			
100110342	CENTRALIA	WA		06/30/2023		850		(31)			(31)		818	818			
100170117	EXTON	PA		10/08/2024		868		(62)			(62)		807	807			
100087186	NORTHVILLE	MI		10/25/2022		1,304		288			288		1,592	1,592			
100158801	MIDDLETOWN	DE		07/10/2024		792		(42)			(42)		750	750			
100076646	BRAWLEY	CA		12/16/2021		1,697		(233)			(233)		1,464	1,464			
100142934	ROSSVILLE	GA		02/09/2024		987		(76)			(76)		911	911			
100155880	AVENTURA	FL		06/17/2024		760		(60)			(60)		700	700			
100084798	NORTH EAST	MD		08/02/2022		1,101		(2)			(2)		1,099	1,099			
100148793	WINCHESTER	CA		04/17/2024		1,363		148			148		1,511	1,511			
100129318	VANCOUVER	WA		09/25/2023		849		53			53		902	902			
100186500	BLUE SPRINGS	MO		12/30/2024		842		(54)			(54)		788	788			
100116692	WALTHAM	MA		07/20/2023		1,046		1,127			1,127		2,173	2,173			
100182710	DESTIN	FL		12/12/2024		804		(74)			(74)		730	730			
100164342	HARRISBURG	NC		08/21/2024		810		(16)			(16)		793	793			
100148284	LAS VEGAS	NV		04/12/2024		876		(31)			(31)		845	845			
100158923	ARLINGTON	TX		07/12/2024		869		(46)			(46)		823	823			
100180544	DUDLEY	MA		11/26/2024		627		(16)			(16)		612	612			
100170357	NORTH CONWAY	NH		10/08/2024		780		(46)			(46)		735	735			
100169112	JOSHUA TREE AREA	CA		09/27/2024		794		(57)			(57)		737	737			
100158721	MODESTO	CA		07/10/2024		905		(52)			(52)		853	853			
100158888	MARANA	AZ		07/12/2024		987		114			114		1,101	1,101			
100136069	BEECH MOUNTAIN	NC		11/16/2023		684		(100)			(100)		584	584			
100020378	RIPON	CA		07/27/2018		2,431		8			8		2,439	2,439			
100070432	MERCED	CA		09/23/2021		1,921		(107)			(107)		1,814	1,814			
100150866	OXON HILL	MD		05/08/2024		903		(48)			(48)		855	855			
100117158	ATLANTA	GA		07/20/2023		(807)		2,020			2,020		1,213	1,213			
100110734	WEST PALM BEACH	FL		08/11/2023		842		(85)			(85)		758	758			
100102015	HIGHLAND VILLAGE	TX		04/14/2023		907		(1)			(1)		906	906			
100131984	DURHAM	NC		10/13/2023		897		(10)			(10)		887	887			
100161007	WHITNEY	TX		07/24/2024		823		(62)			(62)		761	761			
100130206	ELK GROVE VILLAGE	IL		11/15/2023		768		(53)			(53)		715	715			
100168474	KELLER	TX		09/25/2024		789		(57)			(57)		732	732			
100091974	LONG BEACH	CA		02/07/2023		3,045		(259)			(259)		2,786	2,786			
100152758	ORLANDO	FL		05/22/2024		563		(115)			(115)		448	448			
100173722	COLUMBIA	SC		10/30/2024		899		(77)			(77)		821	821			
100087974	ARLINGTON	TX		10/25/2022		580		(8)			(8)		572	572			
100118165	CHARLOTTE	NC		07/20/2023		495		(78)			(78)		417	417			
100159899	MIAMI	FL		08/16/2024		752		(106)			(106)		645	645			
100129673	GROVELAND	FL		09/29/2023		1,135		(5)			(5)		1,129	1,129			
100141324	MARANA	AZ		01/30/2024		765		(12)			(12)		752	752			
100119638	TOMBALL	TX		08/04/2023		779		(45)			(45)		734	734			
100175505	BOISE	ID		12/23/2024		643		(90)			(90)		554	554			
100108105	JARRELL	TX		05/24/2023		1,750		(117)			(117)		1,634	1,634			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128725	FLETCHER	NC		09/21/2023		744		(37)			(37)		708	708			
100088065	PHILADELPHIA	PA		10/25/2022		646		(46)			(46)		600	600			
100143263	MERCED	CA		02/16/2024		930		(34)			(34)		896	896			
100081189	SANTA ROSA	CA		03/18/2022		1,785		98			98		1,883	1,883			
100135520	MINNEOLA	FL		11/13/2023		1,336		37			37		1,374	1,374			
100148919	SAINT LOUIS	MO		04/17/2024		792		(44)			(44)		748	748			
100150989	GILBERT	AZ		05/08/2024		1,166		(74)			(74)		1,092	1,092			
100135095	SADDLE BROOK	NJ		11/01/2023		879		27			27		906	906			
100109112	DANBURY	CT		06/05/2023		891		(71)			(71)		820	820			
100014646	BRIGHTON	MA		09/27/2017		949		33			33		982	982			
100084628	HEMET	CA		08/02/2022		932		(108)			(108)		824	824			
100131711	MODESTO	CA		10/06/2023		913		127			127		1,040	1,040			
100166129	PARRISH	FL		09/09/2024		2,707		1			1		2,708	2,708			
100164437	GARDEN CITY	UT		08/21/2024		793		(57)			(57)		737	737			
100181883	SARASOTA	FL		12/12/2024		853		(17)			(17)		836	836			
100185609	HONOLULU	HI		12/20/2024		2,228		(32)			(32)		2,196	2,196			
100118671	GLEN COVE	NY		07/25/2023		1,296		(43)			(43)		1,253	1,253			
100144140	CHICAGO	IL		03/07/2024		829		(13)			(13)		816	816			
100029092	LOS ANGELES	CA		10/26/2018		958		383			383		1,340	1,340			
100174008	ABILENE	TX		10/31/2024		366		(36)			(36)		330	330			
100174306	CAPE CORAL	FL		10/31/2024		1,046		88			88		1,134	1,134			
100154664	CHARLOTTE	NC		07/19/2024		874		(101)			(101)		773	773			
100153266	HILTON HEAD ISLAND	SC		05/30/2024		853		(16)			(16)		837	837			
100140074	MERIDIAN	ID		01/09/2024		670		(23)			(23)		647	647			
100030792	REDMOND	WA		04/09/2019		906		95			95		1,001	1,001			
100115047	LAVEEN	AZ		07/14/2023		785		(15)			(15)		770	770			
100164875	LAS VEGAS	NV		08/26/2024		1,753		(884)			(884)		870	870			
100158111	LARGO	FL		07/09/2024		847		(7)			(7)		840	840			
100135218	UNION HALL	VA		11/08/2023		1,006		59			59		1,065	1,065			
100181638	LOS ANGELES	CA		12/11/2024		1,210		(91)			(91)		1,119	1,119			
100165369	MELBOURNE	FL		08/29/2024		697		(182)			(182)		514	514			
100135442	SARATOGA SPRINGS	UT		11/13/2023		848		53			53		901	901			
100101560	ASHLAND	OR		04/26/2023		1,002		18			18		1,020	1,020			
100170169	HUNTLEY	IL		10/08/2024		1,049		(87)			(87)		962	962			
100137343	AUSTIN	TX		12/01/2023		701		(68)			(68)		633	633			
100172642	CHANDLER	AZ		10/24/2024		2,285		(110)			(110)		2,176	2,176			
100162249	MIAMI GARDENS	FL		09/06/2024		809		(13)			(13)		796	796			
100167465	KETCHUM	ID		09/16/2024		891		(76)			(76)		815	815			
100185820	WILLIAMSTOWN	NJ		12/26/2024		855		(76)			(76)		779	779			
100048296	BRICK	NJ		11/20/2020		1,669		(196)			(196)		1,473	1,473			
100148730	CLERMONT	FL		04/17/2024		890		(69)			(69)		821	821			
100081427	LAS VEGAS	NV		03/18/2022		1,661		119			119		1,781	1,781			
100159935	MIAMI	FL		08/16/2024		619		(99)			(99)		520	520			
100129721	PARKVILLE	MD		09/29/2023		949		40			40		989	989			
100174247	READING	PA		10/31/2024		43,207		(956)			(956)		42,250	42,250			
100175080	OLD HICKORY	TN		11/05/2024		1,177		(49)			(49)		1,128	1,128			
100138114	YULEE	FL		12/14/2023		2,204		361			361		2,564	2,564			
100137085	FRESNO	CA		11/28/2023		867		79			79		946	946			
100161028	BUENA VISTA	CO		07/24/2024		806		(60)			(60)		746	746			
100150468	FOLSOM	CA		05/03/2024		58,470		808			808		59,278	59,278			
100132077	AVENTURA	FL		10/13/2023		837		(22)			(22)		816	816			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100167609	MESA	AZ		09/19/2024		534		(40)			(40)		494	494			
100138847	NORTH PLAINFIELD	NJ		12/21/2023		2,932		(107)			(107)		2,825	2,825			
4010068035	MAPLE HEIGHTS	OH		02/29/2024		691		(55)			(55)		636	636			
100055328	MINNEAPOLIS	MN		03/23/2021		1,177		(388)			(388)		789	789			
100149594	VISALIA	CA		04/26/2024		625		(63)			(63)		562	562			
100071964	TULARE	CA		11/19/2021		1,705		(332)			(332)		1,373	1,373			
100174888	ROWLETT	TX		10/31/2024		870		(9)			(9)		861	861			
100171557	GLASSBORO	NJ		10/16/2024		741		(74)			(74)		668	668			
100175081	CALIMESA	CA		11/05/2024		773		(178)			(178)		595	595			
100116715	PLACENTIA	CA		07/20/2023		1,082		495			495		1,577	1,577			
100185465	MELISSA	TX		12/20/2024		941		144			144		1,086	1,086			
100048720	MIAMI	FL		11/20/2020		1,877		(225)			(225)		1,652	1,652			
100100051	GEORGETOWN	DE		03/28/2023		444		(60)			(60)		384	384			
100171440	VANCOUVER	WA		10/16/2024		955		(57)			(57)		899	899			
100067645	GREENWICH	CT		09/23/2021		1,903		(94)			(94)		1,809	1,809			
100156569	FONTANA	CA		06/24/2024		749		(55)			(55)		694	694			
100182664	IDYLLWILD	CA		12/12/2024		1,172		(34)			(34)		1,138	1,138			
100174031	GREELEY	CO		10/31/2024		759		(92)			(92)		666	666			
100135349	WINDERMERE	FL		11/13/2023		1,484		(11)			(11)		1,473	1,473			
100142403	HIGHLAND PARK	IL		02/02/2024		680		(47)			(47)		633	633			
100181867	RALEIGH	NC		12/12/2024		948		67			67		1,015	1,015			
100163004	MECHANICSVILLE	VA		08/13/2024		836		(60)			(60)		776	776			
100171862	RALEIGH	NC		10/17/2024		960		(15)			(15)		945	945			
100157998	BREA	CA		07/09/2024		829		(40)			(40)		789	789			
100057664	ROSEVILLE	CA		06/30/2021		1,848		(129)			(129)		1,719	1,719			
100151120	LAKE FREDERICK	VA		05/08/2024		923		12			12		935	935			
100163082	LEHI	UT		08/13/2024		1,029		(30)			(30)		1,000	1,000			
100164193	GRAND JUNCTION	CO		08/21/2024		560		(62)			(62)		498	498			
100080217	METHUEN	MA		02/25/2022		2,239		113			113		2,352	2,352			
100116844	SANTAQUIN	UT		07/20/2023		1,288		906			906		2,194	2,194			
100126407	HAVERSTRAW	NY		08/30/2023		549		(32)			(32)		517	517			
100166997	STATESVILLE	NC		09/13/2024		977		39			39		1,017	1,017			
100161512	TACOMA	WA		07/30/2024		742		(45)			(45)		697	697			
100161557	CELINA	TX		07/30/2024		815		(75)			(75)		740	740			
100143166	POMPANO BEACH	FL		02/16/2024		18,962		(42)			(42)		18,920	18,920			
100171468	LITTLE ELM	TX		10/16/2024		960		(57)			(57)		903	903			
100147599	(LAKE ARROWHEAD AREA) SKYFORES	CA		04/04/2024		1,064		(106)			(106)		958	958			
100167010	WINTER PARK	FL		09/13/2024		775		(101)			(101)		674	674			
100170244	LAS VEGAS	NV		10/08/2024		955		29			29		984	984			
100157788	EAST STROUDSBURG	PA		08/01/2024		597		(73)			(73)		524	524			
100013313	ARVERNE	NY		05/25/2017		1,151		412			412		1,563	1,563			
100043837	QUEENS VILLAGE	NY		08/19/2020		158		36			36		194	194			
100129279	WOODSTOCK	GA		09/25/2023		873		46			46		919	919			
100118683	WEST SACRAMENTO	CA		07/25/2023		95							95	95			
100088265	CLIFTON	NJ		10/17/2022		1,016		(59)			(59)		957	957			
100172137	BREMERTON	WA		10/17/2024		845		(48)			(48)		797	797			
100119543	WEST SACRAMENTO	CA		07/28/2023		876		(44)			(44)		832	832			
100186386	SUGAR HILL	GA		12/30/2024		31,630		(757)			(757)		30,872	30,872			
100109391	NEW HAVEN	CT		06/13/2023		864		(57)			(57)		807	807			
100110343	JOHNS CREEK	GA		06/30/2023		1,253		(28)			(28)		1,224	1,224			
100032063	MORGAN HILL	CA		03/29/2019		2,361		266			266		2,627	2,627			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117687	WOODLAND PARK	NJ		07/20/2023		959		95			95		1,055	1,055			
100171646	NEW ORLEANS	LA		10/16/2024		812		(76)			(76)		737	737			
100101957	TRACY	CA		04/14/2023		3,692		(48)			(48)		3,644	3,644			
100057886	ASHLAND	OR		06/30/2021		1,889		(137)			(137)		1,753	1,753			
100172140	BREMERTON	WA		10/17/2024		845		(48)			(48)		797	797			
100176163	GREELEY	CO		12/20/2024		783		(108)			(108)		676	676			
100165451	TUCSON	AZ		08/29/2024		792		(51)			(51)		741	741			
100068375	STOCKTON	CA		08/25/2021		1,903		(83)			(83)		1,820	1,820			
100149605	CHARLOTTE	NC		04/26/2024		936		(8)			(8)		928	928			
100165063	CHINO	CA		08/28/2024		792		(66)			(66)		726	726			
100134286	MIAMI	FL		10/27/2023		805		(32)			(32)		773	773			
100174413	MIRAMAR	FL		10/31/2024		2,132		(135)			(135)		1,997	1,997			
100156883	WATERBURY	CT		06/27/2024		717		(52)			(52)		665	665			
100055683	ORLAND	CA		03/23/2021		1,499		(179)			(179)		1,320	1,320			
100109242	PALM COAST	FL		07/21/2023		852		50			50		902	902			
100135135	FORT MILL	SC		11/03/2023		841		30			30		871	871			
100153615	SAINT CLOUD	FL		05/31/2024		794		(98)			(98)		697	697			
100132293	LOGANVILLE	GA		10/13/2023		918		68			68		986	986			
100054661	PONTE VEDRA BEACH	FL		03/23/2021		1,585		(195)			(195)		1,389	1,389			
100144576	SEFFNER	FL		04/26/2024		607		(88)			(88)		519	519			
100162576	CHARLOTTE	NC		08/12/2024		866		(26)			(26)		841	841			
100070400	BURKE	VA		09/23/2021		1,721		(126)			(126)		1,595	1,595			
100014134	BOWIE	MD		05/25/2017		1,580		24			24		1,603	1,603			
100134450	WILLIS	TX		10/30/2023		752		(128)			(128)		624	624			
100151571	LAWRENCEVILLE	GA		05/10/2024		908		(45)			(45)		862	862			
100102862	CORAL SPRINGS	FL		06/22/2023		197		713			713		911	911			
100065197	HARRISBURG	NC		07/14/2021		2,356		(98)			(98)		2,258	2,258			
100078850	TOMS RIVER	NJ		02/24/2022		1,678		(89)			(89)		1,590	1,590			
100048991	BRONX	NY		11/20/2020		1,237		(250)			(250)		987	987			
100109647	FONTANA	CA		06/14/2023		912		5			5		917	917			
100146883	ATTLEBORO	MA		03/26/2024		862		(75)			(75)		786	786			
100079601	MCHENRY	IL		04/25/2022		818		(123)			(123)		695	695			
100151451	GARDNERVILLE	NV		05/10/2024		811		(43)			(43)		768	768			
100150593	CYPRESS	TX		05/03/2024		919		2			2		920	920			
100152453	LOS ANGELES	CA		05/17/2024		860							860	860			
100128195	HENDERSON	NV		09/18/2023		961		220			220		1,181	1,181			
100153269	HUTCHINSON ISLAND	FL		05/30/2024		2,317		11			11		2,328	2,328			
100078266	LAKE WORTH	FL		02/10/2022		1,465		(206)			(206)		1,259	1,259			
100186468	MODESTO	CA		12/30/2024		906		51			51		956	956			
100151543	BRADENTON	FL		05/10/2024		1,028		186			186		1,213	1,213			
100083045	HONOLULU	HI		05/11/2022		1,041		(118)			(118)		923	923			
100102715	CARVER	MA		06/22/2023		842		(99)			(99)		743	743			
100089035	AUBURN	WA		11/04/2022		1,219		(40)			(40)		1,179	1,179			
100174318	AUBURN	AL		10/31/2024		1,030		99			99		1,129	1,129			
100152685	DAVENPORT	FL		05/17/2024		738		(25)			(25)		713	713			
100081814	MABLETON	GA		03/30/2022		1,359		8			8		1,367	1,367			
100135270	INYOKERN	CA		11/08/2023		958		39			39		997	997			
100167537	SAINT AUGUSTINE	FL		10/31/2024		940		(69)			(69)		871	871			
100158909	PORT CHARLOTTE	FL		07/12/2024		953		85			85		1,038	1,038			
100141273	PEMBROKE PINES	FL		01/30/2024		583		114			114		697	697			
100135715	WOODSTOCK	GA		11/10/2023		829		174			174		1,003	1,003			

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100172423	DAWSONVILLE	GA		10/23/2024		828		(73)			(73)		755	755			
100137614	CHARLOTTE	NC		12/08/2023		863		(5)			(5)		859	859			
100158821	LAS VEGAS	NV		07/10/2024		2,051		(103)			(103)		1,949	1,949			
100139343	MONROE	NY		12/28/2023		161		485			485		646	646			
100166172	ROYSE CITY	TX		09/09/2024		892		(44)			(44)		849	849			
100176052	COLCHESTER	CT		12/20/2024		746		(55)			(55)		691	691			
100136593	DENVER	CO		11/22/2023		4,758		175			175		4,933	4,933			
100116798	VIRGINIA BEACH	VA		07/20/2023		(2,092)		3,836			3,836		1,745	1,745			
100024820	SANTA ANA	CA		09/20/2018		1,639		66			66		1,705	1,705			
100186196	WEST HAVEN	CT		12/27/2024		664		(27)			(27)		637	637			
100151702	MONROE	NC		05/10/2024		880		5			5		885	885			
100165474	BETHLEHEM	GA		08/29/2024		1,710		(31)			(31)		1,679	1,679			
100160151	NORTH RICHLAND HILLS	TX		07/17/2024		800		(56)			(56)		744	744			
100118723	PALM COAST	FL		07/25/2023		940		(71)			(71)		869	869			
100156481	INDIAN TRAIL	NC		06/24/2024		804		(60)			(60)		743	743			
100139045	SPRING LAKE	MI		12/22/2023		665		12			12		677	677			
100141214	CLACKAMAS	OR		01/30/2024		750		(40)			(40)		711	711			
100013875	CARMICHAEL	CA		05/25/2017		2,063		248			248		2,311	2,311			
100165026	GRAY	GA		08/28/2024		862		(81)			(81)		782	782			
100151876	BEAUMONT	CA		05/10/2024		662		(93)			(93)		569	569			
100029171	NEWTON	MA		10/26/2018		1,565		162			162		1,727	1,727			
100065766	REDONDO BEACH	CA		07/28/2021		1,895		(73)			(73)		1,822	1,822			
100031656	RANCHO CUCAMONGA	CA		03/29/2019		2,091		298			298		2,388	2,388			
100178408	SHENANDOAH JUNCTION	WV		11/21/2024		794		(93)			(93)		702	702			
100182340	SAVANNAH	GA		12/12/2024		719		(56)			(56)		663	663			
100135732	SAVANNAH	GA		11/10/2023		784		34			34		818	818			
100060177	BOISE	ID		06/25/2021		1,924		(76)			(76)		1,847	1,847			
100119968	MANASSAS	VA		08/11/2023		912		(21)			(21)		891	891			
100065134	PLANO	TX		07/14/2021		3,625		(164)			(164)		3,461	3,461			
100080029	BEND	OR		04/08/2022		1,364		18			18		1,382	1,382			
100162607	NASHVILLE	TN		08/12/2024		804		(48)			(48)		756	756			
100169346	BLACKSTONE	MA		09/27/2024		758		(125)			(125)		633	633			
100142944	STRAWN	TX		02/09/2024		712		8			8		720	720			
100116351	TUSTIN	CA		07/20/2023		1,117		782			782		1,899	1,899			
100139612	CONYERS	GA		12/28/2023		478		(32)			(32)		446	446			
100171216	LAS VEGAS	NV		10/16/2024		884		(79)			(79)		805	805			
100166200	FORNEY	TX		09/09/2024		953		(76)			(76)		877	877			
100186228	JOHNS ISLAND	SC		12/27/2024		748		(65)			(65)		683	683			
100182690	CAMDENTON	MO		12/12/2024		2,532		(74)			(74)		2,458	2,458			
100179805	PROSPERITY	SC		11/21/2024		883		(74)			(74)		809	809			
100114831	ELLENWOOD	GA		07/10/2023		954		57			57		1,010	1,010			
100088092	DENVER	CO		10/25/2022		610		(75)			(75)		535	535			
100167425	NAPLES	FL		09/16/2024		821		(75)			(75)		746	746			
100161378	WINTER GARDEN	FL		07/25/2024		887		(160)			(160)		726	726			
100148803	ROSEVILLE	CA		04/17/2024		949		49			49		998	998			
100148517	STEPHENVILLE	TX		04/12/2024		1,546		(52)			(52)		1,494	1,494			
100128302	WOODBRIDGE	VA		09/14/2023		830		(62)			(62)		768	768			
100103626	PALMDALE	CA		05/08/2023		903		(56)			(56)		847	847			
100144611	WOODBRIDGE	VA		03/13/2024		894		77			77		970	970			
100081345	LONG BRANCH	NJ		03/18/2022		1,771		108			108		1,879	1,879			
100151284	PASCO	WA		05/10/2024		831		(74)			(74)		757	757			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160085	SAINT PAUL	MN		07/17/2024		753		(55)			(55)		698	698			
100171792	BERTHOUD	CO		10/17/2024		1,102		113			113		1,214	1,214			
100151525	VICTORVILLE	CA		05/10/2024		796		(41)			(41)		754	754			
100075641	PINON HILLS	CA		12/01/2021		2,489		(98)			(98)		2,391	2,391			
100115488	ANAHEIM	CA		07/17/2023		7,151		(36)			(36)		7,114	7,114			
100168468	OCEAN PARK	WA		09/25/2024		1,473		(81)			(81)		1,392	1,392			
100102691	FRESNO	CA		06/22/2023		863		(34)			(34)		829	829			
100119208	PANAMA CITY BEACH	FL		07/31/2023		838		(29)			(29)		809	809			
100179555	DAWSONVILLE	GA		11/21/2024		886		(21)			(21)		865	865			
100179478	STEPHENS CITY	VA		11/21/2024		957		12			12		969	969			
100065490	TAMPA	FL		07/28/2021		2,688		(190)			(190)		2,498	2,498			
100164386	RALEIGH	NC		08/21/2024		875		(38)			(38)		837	837			
100151595	SAN BERNARDINO	CA		05/10/2024		822		(53)			(53)		769	769			
100178216	FREEPORT	TX		11/19/2024		4,200		(87)			(87)		4,113	4,113			
100179690	MANTECA	CA		11/21/2024		968		58			58		1,026	1,026			
100107840	AGOURA HILLS	CA		05/23/2023		960		(67)			(67)		893	893			
100168671	HYANNIS	MA		09/25/2024		706		(34)			(34)		672	672			
100048841	PANORAMA CITY	CA		11/20/2020		2,069		(280)			(280)		1,788	1,788			
100060285	FRISCO	TX		06/25/2021		2,006		(94)			(94)		1,912	1,912			
100133172	LOS ANGELES AREA OF VAN NUYS	CA		11/29/2023		787		(8)			(8)		780	780			
100170103	AVONDALE	AZ		10/08/2024		812		(77)			(77)		734	734			
100081219	PROSPER	TX		03/18/2022		1,768		160			160		1,927	1,927			
100148521	WILMINGTON	DE		04/12/2024		943		(5)			(5)		938	938			
100140033	NEW BEDFORD	MA		01/09/2024		1,090		(41)			(41)		1,048	1,048			
100158506	HOUSTON	TX		07/10/2024		3,165		(472)			(472)		2,693	2,693			
100102775	RICHMOND	TX		06/22/2023		902		(93)			(93)		809	809			
100144150	AUSTIN	TX		03/07/2024		556		(16)			(16)		540	540			
100119104	MIAMI	FL		07/28/2023		1,012		359			359		1,372	1,372			
100119477	VILLA RICA	GA		07/31/2023		854		(45)			(45)		809	809			
100109911	SHIRLEY	NY		06/22/2023		831		(57)			(57)		774	774			
100134024	LIBERTY	NY		10/25/2023		303		223			223		527	527			
100065195	HAMPTON	NH		07/14/2021		1,976		(83)			(83)		1,893	1,893			
100120385	TAMPA	FL		08/18/2023		1,015		(70)			(70)		945	945			
100144160	HENDERSON	NV		03/07/2024		964		47			47		1,011	1,011			
100174744	PRAIRIEVILLE	LA		10/31/2024		623		(85)			(85)		537	537			
100158442	TAMPA	FL		07/10/2024		813		(76)			(76)		737	737			
100083016	DESTIN	FL		05/11/2022		1,426		(98)			(98)		1,327	1,327			
100149839	PALMDALE	CA		04/29/2024		596		(160)			(160)		436	436			
100139148	NASHVILLE	TN		12/28/2023		651		(66)			(66)		585	585			
100144569	CLINTON TOWNSHIP	MI		04/26/2024		3,048		(181)			(181)		2,866	2,866			
100079886	GERMANTOWN	MD		04/08/2022		1,097		184			184		1,281	1,281			
100176112	MANCHESTER	CT		12/20/2024		762		(54)			(54)		708	708			
100136064	HOUSTON	TX		11/16/2023		604		(91)			(91)		513	513			
100114933	HOUSTON	TX		07/13/2023		851		(21)			(21)		830	830			
100079545	SAVANNAH	GA		04/08/2022		967		(158)			(158)		809	809			
100134624	CASSELBERRY	FL		10/30/2023		429		266			266		696	696			
100142715	SALEM	OR		02/08/2024		980		(9)			(9)		971	971			
100179461	HENDERSON	NV		11/21/2024		1,317		154			154		1,471	1,471			
100185092	THONOTOSASSA	FL		12/20/2024		1,157		(57)			(57)		1,101	1,101			
100155905	STUART	FL		06/17/2024		885		(30)			(30)		855	855			
100115948	METAIRIE	LA		07/20/2023		1,059		37			37		1,095	1,095			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134269	PATERSON	NJ		10/27/2023		508		(50)			(50)		458	458			
100171294	FIRESTONE	CO		10/16/2024		885		(73)			(73)		811	811			
100161525	DUCK CREEK VILLAGE	UT		07/30/2024		804		(72)			(72)		731	731			
100148469	PEORIA	AZ		04/12/2024		808		(53)			(53)		755	755			
100164187	SALINAS	CA		08/21/2024		618		(32)			(32)		587	587			
100143276	PORTLAND	OR		02/16/2024		894		13			13		907	907			
100101926	JOSHUA TREE	CA		04/14/2023		904		(45)			(45)		859	859			
100136214	SEASIDE HEIGHTS	NJ		11/20/2023		785		14			14		799	799			
100174654	CINCINNATI	OH		10/31/2024		747		(135)			(135)		612	612			
100065694	CLOVIS	CA		07/28/2021		1,851		(154)			(154)		1,698	1,698			
100135146	NORTH LAS VEGAS	NV		11/03/2023		844		(87)			(87)		756	756			
100167511	RICHARDSON	TX		10/31/2024		615		(87)			(87)		528	528			
100117445	DANBURY	CT		07/20/2023		530		45			45		575	575			
100169750	PRINCETON	TX		09/30/2024		858		(77)			(77)		781	781			
100079139	AVENEL	NJ		02/24/2022		2,315		(13)			(13)		2,302	2,302			
100162741	TERRE HAUTE	IN		08/12/2024		741		(61)			(61)		680	680			
100162779	FREDERICK	MD		08/12/2024		837		(46)			(46)		792	792			
100109831	EAST ORANGE	NJ		06/22/2023		(184)		992			992		808	808			
100081451	HENDERSON	NV		03/18/2022		1,801		161			161		1,962	1,962			
100090980	VICTORVILLE	CA		01/31/2023		1,205		(61)			(61)		1,144	1,144			
100180712	DESERT HOT SPRINGS	CA		11/26/2024		730		(86)			(86)		644	644			
100164766	MILLVILLE	DE		08/26/2024		1,184		79			79		1,262	1,262			
100167142	WATERBURY	CT		09/13/2024		766		(57)			(57)		709	709			
100142400	PALMDALE	CA		02/02/2024		714		(64)			(64)		650	650			
100148194	CHARLOTTE	NC		04/12/2024		886		(56)			(56)		831	831			
100184964	SHIRLEY	MA		12/19/2024		1,081		13			13		1,093	1,093			
100029465	BROOKLYN	NY		10/26/2018		3,240		426			426		3,666	3,666			
100175956	ELBERTON	GA		11/14/2024		915		102			102		1,017	1,017			
100170343	DURHAM	NC		10/08/2024		812		(81)			(81)		732	732			
100109384	FORT BRAGG	CA		06/13/2023		824		(83)			(83)		741	741			
100081479	SURPRISE	AZ		03/18/2022		2,110		222			222		2,332	2,332			
100180766	HAGERSTOWN	MD		11/26/2024		537		(83)			(83)		455	455			
100160228	EMPORIA	KS		07/18/2024		728		(62)			(62)		666	666			
100076371	LIBERTY HILL	TX		12/23/2021		1,365		(381)			(381)		984	984			
100139514	ORLANDO	FL		12/28/2023		80,510		(2,408)			(2,408)		78,102	78,102			
100182563	CLERMONT	FL		12/12/2024		890		(6)			(6)		885	885			
100148809	MONUMENT	CO		04/17/2024		966		51			51		1,017	1,017			
100137578	EDMOND	OK		12/08/2023		856		24			24		880	880			
100065275	RIVERSIDE	CA		07/28/2021		1,865		(124)			(124)		1,741	1,741			
100090013	SAN DIEGO	CA		01/13/2023		457		(66)			(66)		391	391			
100130368	POTTSBORO	TX		09/28/2023		790		(76)			(76)		714	714			
100135156	TAMPA	FL		12/15/2023		677		49			49		725	725			
100152845	LAKE ELSINORE	CA		05/22/2024		17,448		(297)			(297)		17,151	17,151			
100137426	JACKSONVILLE	FL		01/11/2024		707		(183)			(183)		524	524			
100164631	SACRAMENTO	CA		08/21/2024		102,342		(1,131)			(1,131)		101,211	101,211			
100067408	WESTMINSTER	CA		09/23/2021		1,820		(155)			(155)		1,665	1,665			
100165414	ANNA	TX		08/29/2024		820		(42)			(42)		778	778			
100178269	WOODBRIDGE	VA		11/19/2024		801		(52)			(52)		749	749			
100109846	PHILADELPHIA	PA		06/22/2023		1,438		(99)			(99)		1,338	1,338			
100178237	LOS ANGELES	CA		11/19/2024		5,812		(286)			(286)		5,526	5,526			
100115480	SNELLVILLE	GA		07/17/2023		891		(77)			(77)		814	814			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171659	LAS VEGAS	NV		10/16/2024		3,737		(93)			(93)		3,644	3,644			
100176164	LANSDALE	PA		12/20/2024		777		(51)			(51)		726	726			
100171124	CEDARBURG	WI		11/22/2024		874		(54)			(54)		820	820			
100149486	FREDERICK	MD		04/24/2024		852		(72)			(72)		780	780			
100143506	MURPHY	TX		02/21/2024		15,132		(200)			(200)		14,932	14,932			
100179623	PEACHTREE CITY	GA		11/21/2024		790		(54)			(54)		736	736			
100144532	SARASOTA	FL		04/26/2024		746		(113)			(113)		632	632			
100167643	NASHVILLE	TN		09/19/2024		698		(93)			(93)		605	605			
100119214	WASILLA	AK		07/31/2023		1,124		(34)			(34)		1,090	1,090			
100110258	MADISONVILLE	TX		06/30/2023		1,015		1			1		1,017	1,017			
100185030	HOMESTEAD	FL		12/20/2024		761		(80)			(80)		681	681			
100185989	LUTZ	FL		12/26/2024		833		(58)			(58)		775	775			
100117431	ELK GROVE	CA		07/20/2023		1,321		230			230		1,552	1,552			
100171610	BLUE RIDGE	GA		10/16/2024		587		(56)			(56)		531	531			
100079173	GEORGETOWN	TX		02/24/2022		1,770		(18)			(18)		1,751	1,751			
100045275	SAN BRUNO	CA		11/25/2020		3,946		103			103		4,049	4,049			
100152402	FRESNO	CA		05/17/2024		717		(40)			(40)		677	677			
100134306	MONTVERDE	FL		10/27/2023		672		(41)			(41)		631	631			
100173044	SAN BERNARDINO	CA		10/25/2024		1,710		(191)			(191)		1,519	1,519			
100163064	COLUMBUS	OH		08/13/2024		814		(53)			(53)		761	761			
100100390	ALBANY	NY		04/27/2023		1,268		233			233		1,501	1,501			
100165508	ATLANTA	GA		08/29/2024		851		(31)			(31)		820	820			
100120119	PORT ARANSAS	TX		08/11/2023		873		10			10		883	883			
100055450	SHIRLEY	NY		03/23/2021		895		(196)			(196)		699	699			
100161383	NEW BRAUNFELS	TX		07/25/2024		882		(44)			(44)		838	838			
100110256	LAKEWOOD	CO		06/30/2023		1,083		44			44		1,127	1,127			
100137562	MCKINNEY	TX		12/08/2023		796		3			3		799	799			
100161814	ROOSEVELT	NJ		07/31/2024		763		(41)			(41)		722	722			
100138195	EDMOND	OK		12/14/2023		755		(99)			(99)		656	656			
100027043	ANAHEIM	CA		09/26/2018		2,283		437			437		2,720	2,720			
100090401	GRAND PRAIRIE	TX		12/28/2022		1,859		(45)			(45)		1,815	1,815			
100167556	PENDERGRASS	GA		09/19/2024		776		(24)			(24)		753	753			
100162767	SPRINGFIELD	OR		08/12/2024		788		(57)			(57)		731	731			
100103432	AUSTIN	TX		06/16/2023		187		(32)			(32)		155	155			
100139540	MIAMI	FL		12/28/2023		763		(67)			(67)		696	696			
100165757	RICHLAND HILLS	TX		08/29/2024		671		(195)			(195)		476	476			
100086886	POMPANO BEACH	FL		10/07/2022		934		(36)			(36)		898	898			
100071014	SOUTH OZONE PARK	NY		10/01/2021		1,938		(4)			(4)		1,934	1,934			
100180386	BROKEN BOW	OK		11/25/2024		930		(16)			(16)		914	914			
100156566	HENRICO	VA		06/24/2024		49,614		(1,212)			(1,212)		48,402	48,402			
100076315	CAPE CORAL	FL		01/07/2022		2,309		(100)			(100)		2,209	2,209			
100130429	HEMPSTEAD	NY		09/28/2023		838		(2)			(2)		836	836			
100162909	ST AUGUSTINE	FL		08/12/2024		1,068		212			212		1,279	1,279			
100140853	SAVANNAH	GA		03/06/2024		801		(65)			(65)		737	737			
100153857	MEMPHIS	TN		06/05/2024		603		(75)			(75)		528	528			
100146996	BYRAM TWP	NJ		03/27/2024		752		(13)			(13)		739	739			
100150510	DAVENPORT	FL		05/03/2024		619		(65)			(65)		554	554			
100169716	BOULDER	CO		09/30/2024		748		(83)			(83)		666	666			
100160205	WIMAUMA	FL		07/18/2024		1,008		116			116		1,124	1,124			
100091656	LAKEWOOD	CO		01/27/2023		737		6			6		743	743			
100129558	SUMMERVILLE	SC		09/29/2023		1,009		132			132		1,141	1,141			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165913	OKLAHOMA CITY	OK		09/06/2024		818		(55)			(55)		763	763			
100115875	COLORADO SPRINGS	CO		07/20/2023		9,194		109			109		9,304	9,304			
100181947	COALINGA	CA		12/12/2024		875		23			23		898	898			
100142567	BRASELTON	GA		02/08/2024		853		(47)			(47)		806	806			
100141060	WYLIE	TX		02/20/2024		783		(64)			(64)		719	719			
100137321	CONWAY	AR		12/01/2023		663		(57)			(57)		606	606			
100055747	TUALATIN	OR		03/23/2021		1,216		(151)			(151)		1,065	1,065			
100129758	ATLANTA	GA		09/27/2023		817		(20)			(20)		797	797			
100086544	MYRTLE BEACH	SC		09/30/2022		1,185							1,185	1,185			
100065123	WIMBERLEY	TX		07/14/2021		1,818		(109)			(109)		1,709	1,709			
100180020	FREDERICK	MD		11/25/2024		972		123			123		1,095	1,095			
100120361	LAUREL	MD		08/18/2023		1,300		(7)			(7)		1,294	1,294			
100172764	SEMINOLE	FL		12/06/2024		831		17			17		848	848			
100163404	ROUND ROCK	TX		09/27/2024		638		(98)			(98)		541	541			
100128017	MOUNT AIRY	MD		09/08/2023		863		49			49		913	913			
100087790	AUSTIN	TX		11/17/2022		699		(83)			(83)		616	616			
100147507	MARIETTA	GA		04/03/2024		1,067		(147)			(147)		920	920			
100100210	JACKSONVILLE	FL		03/17/2023		827		(55)			(55)		772	772			
100078004	LUTHERVILLE	MD		01/12/2022		1,584		(193)			(193)		1,391	1,391			
100174302	MILLVILLE	DE		10/31/2024		1,057		139			139		1,196	1,196			
100185154	LEAGUE CITY	TX		12/20/2024		485		(89)			(89)		396	396			
100100212	JACKSONVILLE	FL		03/17/2023		832		(55)			(55)		777	777			
100083134	LYNWOOD	CA		05/26/2022		731		(115)			(115)		616	616			
100151334	RALEIGH	NC		05/10/2024		1,023		11			11		1,034	1,034			
100162534	LAS VEGAS	NV		08/12/2024		1,514		(39)			(39)		1,475	1,475			
100150912	WOODSTOCK	GA		05/08/2024		818		(43)			(43)		774	774			
100133960	WATERBURY	CT		10/25/2023		676		(40)			(40)		636	636			
100154073	PUYALLUP	WA		06/06/2024		805		(40)			(40)		764	764			
100163819	MARLTON	NJ		09/27/2024		791		(78)			(78)		713	713			
100186760	MESKEGON	MI		12/31/2024		671		(74)			(74)		597	597			
100186441	CHARLOTTE	NC		12/30/2024		782		(60)			(60)		722	722			
100136472	MERCED	CA		11/20/2023		1,640		307			307		1,948	1,948			
100166951	TAYLOR	TX		09/13/2024		793		(67)			(67)		727	727			
100120193	HOMESTEAD	FL		08/18/2023		795		(64)			(64)		731	731			
100029778	OZONE PARK	NY		10/26/2018		1,239		75			75		1,314	1,314			
100131599	FREDERICK	MD		10/06/2023		919		(16)			(16)		903	903			
100152632	WEST PALM BEACH	FL		05/17/2024		876		32			32		908	908			
100011763	GREENFIELD	CA		03/08/2017		1,555		242			242		1,798	1,798			
100149585	LEANDER	TX		04/26/2024		863		(33)			(33)		830	830			
100173350	KINGSTON	OK		10/30/2024		956		(36)			(36)		920	920			
100091781	LAKELAND	FL		01/30/2023		7,679		(341)			(341)		7,338	7,338			
100182351	MELISSA	TX		12/12/2024		857		41			41		898	898			
100159381	WAKE FOREST	NC		07/15/2024		762		(65)			(65)		697	697			
100132332	HOMESTEAD	FL		11/03/2023		808		131			131		939	939			
100164454	WESTERLY	RI		08/21/2024		726		(52)			(52)		674	674			
100168271	SACRAMENTO	CA		09/20/2024		8,420		(235)			(235)		8,185	8,185			
100163986	MIAMI GARDENS	FL		08/21/2024		537		(84)			(84)		453	453			
100142725	SAINT GEORGE	UT		02/08/2024		3,988		(114)			(114)		3,874	3,874			
100152747	JACKSON	GA		05/22/2024		1,378		(59)			(59)		1,319	1,319			
100140600	SAN MATEO	CA		01/19/2024		4,907		(167)			(167)		4,740	4,740			
100174527	CYPRESS	TX		10/31/2024		444		(114)			(114)		330	330			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148527	LIMINGTON	ME		04/12/2024		766		12			12		778	778			
100028439	LOS ANGELES	CA		10/26/2018		1,781		(6)			(6)		1,775	1,775			
100164564	RIVERSIDE	CA		08/21/2024		919		(20)			(20)		899	899			
100142914	MADERA	CA		02/09/2024		699		(63)			(63)		637	637			
100079022	NORTH LAS VEGAS	NV		02/24/2022		3,459		(116)			(116)		3,343	3,343			
100128884	IDAHO FALLS	ID		09/21/2023		795		(35)			(35)		760	760			
100135250	NAPLES	FL		11/08/2023		2,828		72			72		2,900	2,900			
100171958	FRESNO	CA		10/17/2024		1,282		(42)			(42)		1,240	1,240			
100076829	BAYONNE	NJ		12/27/2021		1,718		(179)			(179)		1,539	1,539			
100171344	WICHITA	KS		10/16/2024		727		(109)			(109)		618	618			
100147235	WATERBURY	CT		03/28/2024		731		(45)			(45)		687	687			
100080421	LAHAINA	HI		04/14/2022		1,431		(102)			(102)		1,329	1,329			
100176541	NEW ORLEANS	LA		11/15/2024		869		(62)			(62)		807	807			
100173217	PORTER	TX		10/30/2024		3,672		153			153		3,824	3,824			
100102633	SARASOTA	FL		06/22/2023		1,043		(119)			(119)		923	923			
100148342	ROSEVILLE	CA		04/12/2024		1,049		77			77		1,127	1,127			
100167964	SAN MARCOS	TX		09/20/2024		787		(135)			(135)		652	652			
100070434	BOSTON	MA		09/23/2021		1,935		(56)			(56)		1,879	1,879			
100139277	SMYRNA	TN		12/28/2023		691		(33)			(33)		659	659			
100151045	VANCOUVER	WA		05/08/2024		1,017		111			111		1,128	1,128			
100129616	JERSEY CITY	NJ		09/29/2023		787		(58)			(58)		729	729			
100119222	FRESNO	CA		07/31/2023		3,799		227			227		4,026	4,026			
100151939	SALT LAKE CITY	UT		06/14/2024		879		(133)			(133)		746	746			
100076788	LOUISVILLE	TN		12/27/2021		2,256		(9)			(9)		2,248	2,248			
100142818	RICHMOND	TX		02/08/2024		768		(44)			(44)		724	724			
100127626	PHOENIX	AZ		09/08/2023		1,233		(15)			(15)		1,218	1,218			
100167805	DAVENPORT	FL		09/19/2024		973		(127)			(127)		847	847			
100158904	MARCO ISLAND	FL		07/12/2024		760		(85)			(85)		674	674			
100133797	MOLALLA	OR		10/20/2023		769		(90)			(90)		679	679			
100086689	HOLLYWOOD	FL		09/30/2022		699		(83)			(83)		616	616			
100101616	PENSACOLA	FL		04/26/2023		843		(9)			(9)		834	834			
100148926	STALLINGS	NC		04/17/2024		6,433		(145)			(145)		6,288	6,288			
100084828	BIG BEAR LAKE	CA		08/02/2022		66,103		(106)	63,436		(63,542)		2,561	2,561			
100172420	SPRING HILL	TN		10/23/2024		1,131		(86)			(86)		1,046	1,046			
100143423	BAY POINT	CA		02/16/2024		694		13			13		707	707			
100049171	SPRINGFIELD	NJ		11/20/2020		1,678		(320)			(320)		1,358	1,358			
100175949	ANGIER	NC		11/14/2024		848		(58)			(58)		790	790			
100181595	MONTICELLO	NY		12/09/2024		869		(23)			(23)		845	845			
100046537	NEWBURG	NY		11/25/2020		793		(244)			(244)		549	549			
100120354	BOCA RATON	FL		08/18/2023		654		(25)			(25)		629	629			
100151220	DENTON	TX		05/10/2024		1,743		(29)			(29)		1,714	1,714			
100025900	MORENO VALLEY	CA		09/20/2018		1,424		184			184		1,607	1,607			
100158505	NASHVILLE	TN		07/10/2024		841		(10)			(10)		830	830			
100156108	PALMDALE	CA		06/18/2024		914		(113)			(113)		801	801			
100175636	NOVATO	CA		11/12/2024		833		(47)			(47)		786	786			
100140444	WOODBURY	MN		01/18/2024		1,009		73			73		1,082	1,082			
100160345	BAINBRIDGE ISLAND	WA		09/06/2024		878		(119)			(119)		759	759			
100181933	TUCKER	GA		12/12/2024		836		(44)			(44)		792	792			
100180254	LAS VEGAS	NV		11/25/2024		856		(43)			(43)		813	813			
100172475	DAWSONVILLE	GA		10/23/2024		104,238		(2,417)			(2,417)		101,821	101,821			
100137013	CHARLOTTE	NC		11/28/2023		835		29			29		864	864			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127345	KENT	WA		08/30/2023		330		1,404			1,404		1,734	1,734			
100145812	NICEVILLE	FL		05/08/2024		1,013		(100)			(100)		914	914			
100044515	LOS ANGELES	CA		11/19/2020		1,667		(140)			(140)		1,527	1,527			
100173324	DAWSONVILLE	GA		10/30/2024		828		(62)			(62)		767	767			
100071599	LOS ANGELES	CA		10/14/2021		1,873		(143)			(143)		1,731	1,731			
100137676	ST PETERSBURG	FL		12/08/2023		906		27			27		932	932			
100135765	BULLHEAD CITY	AZ		11/10/2023		753		83			83		836	836			
100142585	CYPRESS	TX		02/08/2024		577		(57)			(57)		520	520			
100115637	PHOENIX	OR		07/19/2023		1,169		(37)			(37)		1,132	1,132			
100031254	GONZALES	CA		03/29/2019		1,835		237			237		2,072	2,072			
100185144	PALMDALE	CA		12/20/2024		718		(70)			(70)		647	647			
100129365	MIAMI	FL		09/25/2023		780		132			132		912	912			
100108301	LAUREL	MD		05/24/2023		372		(48)			(48)		324	324			
100151628	ANTIOCH	TN		05/10/2024		864		(4)			(4)		859	859			
100115711	KATY	TX		07/20/2023		989		(8)			(8)		981	981			
100137348	BUCKEYE	AZ		12/01/2023		567		(44)			(44)		523	523			
100144334	POCATELLO	ID		03/07/2024		687		(59)			(59)		629	629			
100148177	MOUNT DESERT	ME		04/12/2024		1,188		(50)			(50)		1,137	1,137			
100026663	PHOENIX	AZ		09/26/2018		1,316		80			80		1,396	1,396			
100173361	AUSTIN	TX		10/30/2024		11,198		(371)			(371)		10,827	10,827			
100065585	FONTANA	CA		07/28/2021		1,868		(135)			(135)		1,733	1,733			
100164784	MURRELLS INLET	SC		08/26/2024		779		(55)			(55)		723	723			
100164498	ANNA	TX		08/21/2024		988		(61)			(61)		927	927			
100176634	FORT PIERCE	FL		11/15/2024		789		(109)			(109)		680	680			
100046630	GAITHERSBURG	MD		11/25/2020		1,250		(51)			(51)		1,199	1,199			
100024085	STAMFORD	CT		09/10/2018		1,744		(63)			(63)		1,681	1,681			
100173334	PRESTON	ID		10/30/2024		984		10			10		994	994			
100166057	SACRAMENTO	CA		09/09/2024		775		(58)			(58)		717	717			
100151091	PFLUGERVILLE	TX		05/08/2024		864		(38)			(38)		826	826			
100165468	PLANTATION	FL		08/29/2024		847		(31)			(31)		816	816			
100025460	LAKESIDE	CA		09/20/2018		1,589		78			78		1,668	1,668			
100114788	CHICAGO	IL		07/07/2023		655		(53)			(53)		602	602			
100152239	OGDEN	UT		05/17/2024		807		(40)			(40)		768	768			
100067414	MIAMI	FL		09/23/2021		1,820		(152)			(152)		1,668	1,668			
100174495	SANTA CLARITA	CA		10/31/2024		623		(59)			(59)		564	564			
100182281	BRANDYWINE	MD		12/12/2024		2,011		179			179		2,190	2,190			
100156611	CUTLER BAY	FL		06/24/2024		797		(60)			(60)		737	737			
100055457	CHICAGO	IL		03/23/2021		1,440		(195)			(195)		1,245	1,245			
100159247	EAGLE	ID		07/15/2024		884		(33)			(33)		851	851			
100044203	BOULDER	CO		08/19/2020		781		264			264		1,045	1,045			
100160926	LAKE WORTH BEACH	FL		07/24/2024		1,609		(81)			(81)		1,529	1,529			
100172887	HOUSTON	TX		10/25/2024		1,313		(62)			(62)		1,251	1,251			
100136908	SHIPPENSBURG	PA		11/27/2023		775		40			40		814	814			
100168312	SAN TAN VALLEY	AZ		09/20/2024		811		(56)			(56)		755	755			
100143614	ELIZABETH	NJ		02/21/2024		236		(23)			(23)		214	214			
100054032	CHURCHVILLE	MD		03/23/2021		1,335		(202)			(202)		1,133	1,133			
100185433	LAKE HAVASU CITY	AZ		12/20/2024		877		41			41		918	918			
100172487	KATY	TX		10/23/2024		799		(40)			(40)		759	759			
100108357	MASTIC BEACH	NY		05/25/2023		733		(77)			(77)		656	656			
100057787	PHILADELPHIA	PA		06/30/2021		1,873		(151)			(151)		1,722	1,722			
100148402	BAKERSFIELD	CA		04/12/2024		1,098		(19)			(19)		1,078	1,078			

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100151652	WATCHUNG	NJ		05/10/2024		723		(47)			(47)		676	676			
100132121	WOODBRIDGE	VA		10/13/2023		802		(50)			(50)		752	752			
100179558	DOUGLASVILLE	GA		11/21/2024		935		(25)			(25)		910	910			
100136082	DELAND	FL		12/18/2023		8,508		(134)			(134)		8,374	8,374			
100119478	MARYVILLE	TN		07/31/2023		875		(28)			(28)		847	847			
100160536	LAKEWOOD	WA		07/19/2024		10,855		48			48		10,903	10,903			
100143447	MCHENRY	IL		02/16/2024		717		(48)			(48)		669	669			
100172213	DEWEY	AZ		10/17/2024		1,408		(104)			(104)		1,305	1,305			
100136530	SURPRISE	AZ		11/20/2023		805		103			103		908	908			
100130390	PALMETTO	FL		09/28/2023		1,007		(82)			(82)		926	926			
100176548	SANTA ROSA BEACH	FL		11/15/2024		715		(72)			(72)		644	644			
100115656	DEERFIELD BEACH	FL		07/19/2023		683		(62)			(62)		621	621			
100165263	PALMDALE	CA		08/29/2024		786		(14)			(14)		772	772			
100101881	PINGREE GROVE	IL		04/06/2023		688		(35)			(35)		653	653			
100162793	ANDERSON	SC		08/12/2024		832		(17)			(17)		815	815			
100175834	MIAMI	FL		11/12/2024		831		(40)			(40)		792	792			
100134647	GRANGER	IN		10/30/2023		737		(22)			(22)		715	715			
100153927	CATONSVILLE	MD		06/05/2024		853		(44)			(44)		809	809			
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022		64,287							64,287	64,287			
100116421	AVENTURA	FL		07/20/2023		914		567			567		1,481	1,481			
100128103	MURFREESBORO	TN		09/08/2023		930		89			89		1,020	1,020			
100065060	ASBURY PARK	NJ		07/14/2021		1,830		(127)			(127)		1,703	1,703			
100152352	MERCED	CA		05/17/2024		974		173			173		1,146	1,146			
100143457	AUBURN	WA		02/16/2024		513		(75)			(75)		438	438			
100181953	BAKERSFIELD	CA		12/12/2024		946		83			83		1,028	1,028			
100114535	MORENO VALLEY	CA		06/29/2023		3,295		(244)			(244)		3,051	3,051			
100100127	ORLANDO	FL		03/28/2023		875		(70)			(70)		805	805			
100148167	BONITA SPRINGS	FL		05/15/2024		826		(77)			(77)		749	749			
100116742	MIRAMAR	FL		07/20/2023		897		811			811		1,708	1,708			
100186387	BURTONSVILLE	MD		12/30/2024		921		104			104		1,025	1,025			
100081412	INLET BEACH	FL		03/18/2022		1,739		74			74		1,813	1,813			
100182150	CHARLOTTE	NC		12/12/2024		796		(71)			(71)		725	725			
100185436	NEW MILFORD	CT		12/20/2024		831		(19)			(19)		812	812			
100171371	HENDERSON	NV		10/16/2024		2,073		(124)			(124)		1,949	1,949			
100169368	LA HABRA	CA		09/27/2024		32,523		(691)			(691)		31,832	31,832			
100138761	DAVENPORT	FL		12/21/2023		700		32			32		732	732			
100167497	MIAMI	FL		10/31/2024		981		(71)			(71)		911	911			
100138837	FORT WORTH	TX		12/21/2023		753		(38)			(38)		715	715			
100150778	LEESVILLE	SC		05/07/2024		826		(34)			(34)		792	792			
100116050	HALLANDALE BEACH	FL		07/20/2023		903		(15)			(15)		887	887			
100179562	DAWSONVILLE	GA		11/21/2024		16,077		(229)			(229)		15,848	15,848			
100086708	DESTIN	FL		09/30/2022		592		(56)			(56)		536	536			
100172247	GRASS VALLEY	CA		10/21/2024		1,001		(26)			(26)		974	974			
100087970	STAFFORD	VA		10/25/2022		608		(35)			(35)		573	573			
100161977	BASTROP	TX		07/31/2024		737		(142)			(142)		595	595			
100030423	ROCKVILLE	MD		12/20/2018		1,296		242			242		1,539	1,539			
100078871	CHARLOTTE	NC		02/24/2022		1,714		(14)			(14)		1,699	1,699			
100091765	MIAMI	FL		03/24/2023		645		22			22		667	667			
100172497	LAYTON	UT		10/23/2024		846		(63)			(63)		783	783			
100170098	SURPRISE	AZ		10/08/2024		895		(70)			(70)		826	826			
100162979	PHILADELPHIA	PA		08/12/2024		846		(61)			(61)		785	785			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165528	FORT MYERS	FL		08/29/2024		846		(32)			(32)		814	814			
100181892	COTTLEVILLE	MO		12/12/2024		828							829	829			
100140581	ANNA	TX		01/19/2024		893		(126)			(126)		766	766			
100168764	MIAMI	FL		09/26/2024		778		(38)			(38)		740	740			
100081449	EL CAJON	CA		03/18/2022		3,384		321			321		3,705	3,705			
100089296	MANOR	TX		01/26/2023		840		(108)			(108)		732	732			
100151804	HUMBLE	TX		05/10/2024		612		(90)			(90)		521	521			
100152434	FORT PIERCE	FL		05/17/2024		757		7			7		764	764			
100139156	NORTHRIDGE	CA		12/28/2023		3,702		(94)			(94)		3,607	3,607			
100163088	GRAPEVINE	TX		08/13/2024		798		(72)			(72)		727	727			
100174109	CUMMING	GA		10/31/2024		796		(110)			(110)		687	687			
100076213	SPANAWAY	WA		01/07/2022		1,602		(154)			(154)		1,447	1,447			
100167567	MABLETON	GA		09/19/2024		1,179		28			28		1,206	1,206			
100011735	HILLSDALE	NJ		03/08/2017		1,257		799			799		2,057	2,057			
100140205	SPRING	TX		01/11/2024		558		(85)			(85)		472	472			
100175933	MEMPHIS	TN		11/14/2024		880		(1)			(1)		879	879			
100156702	HESPERIA	CA		06/26/2024		650		(35)			(35)		616	616			
100108010	FRESNO	CA		05/25/2023		2,910		182			182		3,092	3,092			
100168577	BRADENTON	FL		09/25/2024		1,013		(7)			(7)		1,007	1,007			
100079156	HIALEAH	FL		02/24/2022		1,732		10			10		1,742	1,742			
100151741	WESLEY CHAPEL	FL		05/10/2024		694		(83)			(83)		611	611			
100185033	HARTFORD	CT		12/20/2024		2,047		48			48		2,095	2,095			
100143304	AURORA	CO		02/16/2024		819		(63)			(63)		756	756			
100119937	CLOVIS	CA		08/10/2023		801		(33)			(33)		769	769			
100054115	STRATFORD	CT		03/23/2021		1,163		(253)			(253)		910	910			
100173267	NAPLES	FL		10/30/2024		944		(58)			(58)		886	886			
100138403	BOWIE	MD		12/18/2023		627		(86)			(86)		541	541			
100182717	NORTHPORT	AL		12/12/2024		783		(36)			(36)		746	746			
100118202	MONTGOMERY	IL		07/21/2023		1,753		(49)			(49)		1,704	1,704			
100079502	BRIGANTINE	NJ		04/08/2022		974		(83)			(83)		892	892			
100091288	FORT MORGAN	CO		01/31/2023		698		(148)			(148)		549	549			
100128486	MURRELLS INLET	SC		09/15/2023		1,095		(7)			(7)		1,089	1,089			
100101608	SAINT CLOUD	FL		04/26/2023		884		(46)			(46)		838	838			
100134797	SAN JOAQUIN	CA		10/30/2023		8,576		(19)			(19)		8,557	8,557			
100102522	NORTH PORT	FL		06/07/2023		835		(32)			(32)		803	803			
100168112	CATHEDRAL CITY	CA		09/20/2024		835		(59)			(59)		777	777			
100071978	PHOENIX	AZ		10/29/2021		1,619		(249)			(249)		1,370	1,370			
100144388	ORLANDO	FL		03/07/2024		4,437		(89)			(89)		4,348	4,348			
100127481	AUSTIN	TX		09/08/2023		796		12			12		808	808			
100133421	MIAMI BEACH	FL		10/19/2023		683		(56)			(56)		627	627			
100128061	SPRINGFIELD	TN		09/08/2023		867		45			45		912	912			
100079930	SURPRISE	AZ		04/25/2022		1,283		(154)			(154)		1,129	1,129			
100162277	SALEM	OR		09/06/2024		805		(123)			(123)		682	682			
100100875	SAN JACINTO	CA		04/28/2023		1,198		300			300		1,498	1,498			
100133468	KYLE	TX		10/19/2023		4,049		(173)			(173)		3,876	3,876			
100140747	ORLANDO	FL		01/22/2024		657		(89)			(89)		568	568			
100153235	ATLANTA	GA		05/30/2024		901		(1)			(1)		900	900			
100129648	HOLLY SPRINGS	GA		09/29/2023		895		(19)			(19)		876	876			
100161054	HILTON HEAD ISLAND	SC		07/24/2024		3,603		(129)			(129)		3,474	3,474			
100167624	NORTH MYRTLE BEACH	SC		09/19/2024		789		(74)			(74)		715	715			
100156503	DOLORES	CO		06/24/2024		783		(43)			(43)		740	740			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137946	TUCKER	GA		12/13/2023		973		204			204		1,177	1,177			
100101538	LINCOLN	CA		04/26/2023		1,041		4			4		1,046	1,046			
100165541	PLANO	TX		08/29/2024		813		11			11		823	823			
100031782	SANTA ANA	CA		03/29/2019		1,268		365			365		1,633	1,633			
100110708	SACRAMENTO	CA		08/11/2023		847		(27)			(27)		820	820			
100147082	TAMPA	FL		03/28/2024		705		(87)			(87)		618	618			
100133481	BRIDGEPORT	CT		10/19/2023		770		(37)			(37)		733	733			
100091333	ROCHELLE PARK	NJ		01/13/2023		606		48			48		654	654			
100119106	PALM SPRINGS	CA		07/28/2023		1,038		325			325		1,363	1,363			
100117451	OAKLAND	CA		07/20/2023		852		141			141		993	993			
100100462	SAN ANTONIO	TX		04/27/2023		1,129		92			92		1,221	1,221			
100151356	ORLANDO	FL		05/10/2024		5,253		(8)			(8)		5,245	5,245			
100142041	BROOMALL	PA		02/29/2024		766		(46)			(46)		719	719			
100028574	SAN JOSE	CA		10/26/2018		1,843		14			14		1,857	1,857			
100160034	LITTLE ELM	TX		07/17/2024		2,697		(58)			(58)		2,640	2,640			
100065843	EASTON	PA		07/23/2021		2,758		(200)			(200)		2,559	2,559			
100071600	SACRAMENTO	CA		10/14/2021		1,820		(123)			(123)		1,698	1,698			
100079304	FULSHEAR	TX		02/28/2022		644		(82)			(82)		562	562			
100025787	ORANGE	CA		09/20/2018		11,274		634			634		11,908	11,908			
100164617	DRIPPING SPRINGS	TX		08/21/2024		896		(99)			(99)		797	797			
100144525	NORTH PORT	FL		04/26/2024		434		(81)			(81)		353	353			
100133810	BALTIMORE	MD		10/20/2023		675		(53)			(53)		623	623			
100120532	VICTORVILLE	CA		08/18/2023		592		(63)			(63)		529	529			
100154178	BUCKEYE	AZ		07/11/2024		873		(44)			(44)		829	829			
100166226	STEPHENS CITY	VA		09/09/2024		1,216		40			40		1,256	1,256			
100149107	OCEAN SHORES	WA		04/22/2024		142,308		(2,800)			(2,800)		139,508	139,508			
100172241	NEWARK	DE		10/21/2024		927		(50)			(50)		877	877			
100117699	LONG BEACH	CA		07/20/2023		933		511			511		1,445	1,445			
100167900	CHICAGO	IL		09/20/2024		747		(72)			(72)		675	675			
100182649	DESERT HOT SPRINGS	CA		12/12/2024		881		3			3		884	884			
100065207	EUGENE	OR		07/14/2021		1,911		(79)			(79)		1,832	1,832			
100171657	RICHMOND	VA		10/16/2024		2,282		(119)			(119)		2,163	2,163			
100142626	CORCORAN	MN		02/08/2024		1,052		(37)			(37)		1,015	1,015			
100186231	REXFORD	NY		12/27/2024		658		56			56		714	714			
100180340	AUBURN	AL		11/25/2024		838		(46)			(46)		792	792			
100162609	NASHVILLE	TN		08/12/2024		795		(48)			(48)		747	747			
100145853	LAS VEGAS	NV		03/15/2024		3,712		(448)			(448)		3,264	3,264			
100120293	DENVER	CO		08/18/2023		718		(40)			(40)		678	678			
100149805	TURLOCK	CA		04/26/2024		780		(31)			(31)		749	749			
100081023	NEWBERG	OR		03/18/2022		2,310		198			198		2,507	2,507			
100171275	NEW BRITAIN	CT		10/16/2024		798		(96)			(96)		702	702			
100135352	COUPEVILLE	WA		11/13/2023		1,565		11			11		1,576	1,576			
100179782	CHARLOTTE	NC		11/21/2024		799		(97)			(97)		702	702			
100159585	SUNRISE	FL		07/15/2024		886		(11)			(11)		875	875			
100166171	WESLEY CHAPEL	FL		09/09/2024		769		(47)			(47)		723	723			
100172139	GRAND RAPIDS	MI		10/17/2024		798		(96)			(96)		702	702			
100084008	PORT MURRAY	NJ		06/27/2022		652		(66)			(66)		586	586			
100136866	LONGS	SC		11/27/2023		235		142			142		377	377			
100120579	BALTIMORE	MD		08/18/2023		546		(42)			(42)		504	504			
100013600	LOS ANGELES	CA		05/25/2017		1,162		(41)			(41)		1,121	1,121			
100172381	SILER CITY	NC		10/23/2024		768		(60)			(60)		708	708			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147050	MOAB	UT		03/27/2024		896		(14)			(14)		882	882			
100129333	MANOR	TX		09/25/2023		832		(28)			(28)		805	805			
100154092	LAKE HAVASU CITY	AZ		07/11/2024		835		(127)			(127)		708	708			
100169230	CHERRY HILL	NJ		09/27/2024		558		(50)			(50)		508	508			
100070190	WASHINGTON	NJ		09/01/2021		3,662		247			247		3,909	3,909			
100079223	PRESCOTT	AZ		02/14/2022		1,557		(158)			(158)		1,399	1,399			
100148106	NORTH BRUNSWICK	NJ		04/10/2024		924		(105)			(105)		819	819			
100088017	DORAL	FL		10/25/2022		592		(36)			(36)		556	556			
100142669	CHATTANOOGA	TN		02/08/2024		861		(35)			(35)		826	826			
100152970	SKOKIE	IL		06/27/2024		643		(103)			(103)		540	540			
100128418	CAPITOL HGTS	MD		09/15/2023		438		(68)			(68)		370	370			
100161117	MERCED	CA		07/24/2024		970		38			38		1,008	1,008			
100148423	STEPHENS CITY	VA		04/12/2024		1,430		(15)			(15)		1,416	1,416			
100153920	NEWPORT NEWS	VA		06/05/2024		992		(100)			(100)		892	892			
100136675	DURHAM	CT		01/25/2024		451		4			4		455	455			
100149647	DRIPPING SPRINGS	TX		04/26/2024		866		(127)			(127)		739	739			
100118079	WESTON	CT		07/20/2023		943		67			67		1,010	1,010			
100142592	WARRINGTON	PA		02/08/2024		726		(32)			(32)		694	694			
100182195	FERRUM	VA		12/12/2024		955		(69)			(69)		885	885			
100112123	LAKELAND	FL		06/29/2023		3,914		353			353		4,267	4,267			
100049273	MIAMI	FL		11/20/2020		838		(256)			(256)		583	583			
100110005	SOUTHBURY	CT		06/22/2023		733		(56)			(56)		678	678			
100025031	LAKE ELSINORE	CA		09/20/2018		3,025		144			144		3,169	3,169			
100143051	PORT CHARLOTTE	FL		02/14/2024		686		(46)			(46)		640	640			
100151808	LILBURN	GA		05/10/2024		613		(55)			(55)		558	558			
100117731	FRISCO	TX		07/20/2023		(623)		1,999			1,999		1,376	1,376			
100110201	LACEY	WA		06/30/2023		1,012		16			16		1,028	1,028			
100161170	MADERA	CA		07/25/2024		1,331		(62)			(62)		1,269	1,269			
100171706	AURORA	CO		10/17/2024		838		(127)			(127)		710	710			
100101580	PRESCOTT VALLEY	AZ		04/26/2023		916		(6)			(6)		909	909			
100142708	SALEM	OR		02/08/2024		969		(9)			(9)		959	959			
100170395	ORLANDO	FL		10/09/2024		741		(96)			(96)		645	645			
100131823	PALMDALE	CA		10/06/2023		529		(26)			(26)		503	503			
100150579	PHILADELPHIA	PA		05/03/2024		5,599		(257)			(257)		5,342	5,342			
100173259	ANCHORAGE	AK		10/30/2024		537		(71)			(71)		466	466			
100165530	VICTORVILLE	CA		08/29/2024		1,426		(71)			(71)		1,356	1,356			
100173375	COLUMBUS	OH		10/30/2024		1,383		(52)			(52)		1,331	1,331			
100158636	CHANDLER	AZ		07/10/2024		830		(39)			(39)		791	791			
100173204	LORDS VALLEY	PA		10/30/2024		574		(45)			(45)		529	529			
100178485	LAKELAND	FL		11/21/2024		3,909		(204)			(204)		3,705	3,705			
100172480	NASHVILLE	TN		10/23/2024		900		(70)			(70)		830	830			
100103631	LOS BANOS	CA		05/08/2023		2,634		(120)			(120)		2,514	2,514			
100175443	SOUTHPORT	NC		12/23/2024		796		(34)			(34)		763	763			
100065732	DENVER	CO		07/28/2021		1,910		(82)			(82)		1,828	1,828			
100175255	FREDERICKSBURG	VA		11/05/2024		107,214		(910)			(910)		106,304	106,304			
100162871	CLOVIS	CA		08/12/2024		3,949		(83)			(83)		3,866	3,866			
100110296	MARIPOSA	CA		06/30/2023		1,033		(6)			(6)		1,027	1,027			
100182694	GOLD BEACH	OR		12/12/2024		817		(38)			(38)		778	778			
100140656	BUCKEYE	AZ		02/08/2024		2,453		2			2		2,455	2,455			
100086589	TAMPA	FL		09/30/2022		593		(11)			(11)		582	582			
100174894	GREELEY	CO		10/31/2024		838		(102)			(102)		737	737			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168594	WILMINGTON	NC		09/25/2024		997		25			25		1,021	1,021			
100151278	ATLANTA	GA		05/10/2024		817		(51)			(51)		765	765			
100079224	PRESCOTT	AZ		02/14/2022		1,553		(154)			(154)		1,399	1,399			
100088873	KING OF PRUSSIA	PA		11/15/2022		499		(43)			(43)		456	456			
100160866	TWIN FALLS	ID		07/24/2024		1,306		(67)			(67)		1,239	1,239			
100150192	PARRISH	FL		04/30/2024		848		(106)			(106)		742	742			
100137134	BUENA VISTA	GA		11/28/2023		764		(50)			(50)		714	714			
100055012	HIALEAH	FL		03/23/2021		1,675		(190)			(190)		1,484	1,484			
100157977	POTOMAC	MD		07/09/2024		816		(40)			(40)		777	777			
100138145	DAVENPORT	FL		12/14/2023		678		(20)			(20)		658	658			
100150877	LEWES	DE		05/08/2024		886		(46)			(46)		840	840			
100148861	PHOENIX	AZ		04/17/2024		929		26			26		955	955			
100175600	ANCHORAGE	AK		11/12/2024		802		(65)			(65)		737	737			
100055693	COLLEGE POINT	NY		03/23/2021		1,935		(480)			(480)		1,455	1,455			
100166203	SALT LAKE CITY	UT		09/09/2024		789		(50)			(50)		739	739			
100088193	ALLEN	TX		10/13/2022		985		(86)			(86)		899	899			
100131749	NASHVILLE	TN		10/06/2023		868		49			49		917	917			
100076332	DRAPER	UT		01/07/2022		1,839		(80)			(80)		1,759	1,759			
100164413	PAHOA	HI		08/21/2024		765		(34)			(34)		731	731			
100176553	FOLEY	AL		11/15/2024		932		45			45		978	978			
100167772	GRANDVIEW	WA		09/19/2024		1,009		(41)			(41)		968	968			
100185136	CHICAGO	IL		12/20/2024		1,002		(67)			(67)		935	935			
100167518	FRESNO	CA		10/31/2024		2,414		(190)			(190)		2,225	2,225			
100172592	DENTON	TX		10/23/2024		654		(23)			(23)		630	630			
100168467	HOUSTON	TX		09/25/2024		926		(74)			(74)		852	852			
100161991	KEY LARGO	FL		07/31/2024		735		(91)			(91)		644	644			
100139216	DULUTH	GA		12/28/2023		490		176			176		665	665			
100100581	LAWRENCEVILLE	GA		04/27/2023		8,507		(396)			(396)		8,111	8,111			
100087331	GOODYEAR	AZ		10/25/2022		1,248		224			224		1,472	1,472			
100078653	RIVERVIEW	FL		02/02/2022		1,688		(115)			(115)		1,573	1,573			
100127622	GEORGETOWN	TX		09/08/2023		4,973		(39)			(39)		4,933	4,933			
100164143	ATLANTA	GA		08/21/2024		807		(77)			(77)		729	729			
100157728	GRESHAM	OR		06/28/2024		391		3			3		394	394			
100100267	BROOKHAVEN	NY		03/17/2023		781		(55)			(55)		726	726			
100173144	AUSTIN	TX		10/30/2024		899		(54)			(54)		845	845			
100081261	BOZEMAN	MT		03/18/2022		2,275		119			119		2,394	2,394			
100110571	BRADENTON	FL		06/30/2023		823		22			22		845	845			
100119003	HARDEEVILLE	SC		07/27/2023		448		(54)			(54)		393	393			
100131935	WADDELL	AZ		10/13/2023		1,002		115			115		1,117	1,117			
100019689	ENGLEWOOD	CO		07/26/2018		2,147		(61)			(61)		2,086	2,086			
100148285	PFLUGERVILLE	TX		04/12/2024		1,062		(16)			(16)		1,046	1,046			
100090311	PITTSBURGH	PA		01/06/2023		748		(62)			(62)		687	687			
100120024	STOCKTON	CA		08/11/2023		855		(43)			(43)		812	812			
100055377	NORTH BRUNSWICK	NJ		03/23/2021		1,347		(213)			(213)		1,133	1,133			
100129340	WINTERS	CA		09/25/2023		885		37			37		922	922			
100026738	HERALD	CA		09/26/2018		1,437		(2)			(2)		1,435	1,435			
100139658	LAS VEGAS	NV		12/28/2023		747		(40)			(40)		707	707			
100060216	HUNTERSVILLE	NC		06/25/2021		1,938		(86)			(86)		1,852	1,852			
100179804	BATON ROUGE	LA		11/21/2024		840		(85)			(85)		755	755			
100130292	RIVERVIEW	FL		09/28/2023		775		(75)			(75)		700	700			
100167423	DUBOIS	PA		09/16/2024		835		(84)			(84)		751	751			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131604	APACHE JUNCTION	AZ		10/06/2023		821		15			15		836	836			
100171622	TUCSON	AZ		10/16/2024		2,098		(126)			(126)		1,972	1,972			
100114614	SARASOTA	FL		06/29/2023		4,094		(295)			(295)		3,799	3,799			
100172523	MADISON	TN		10/23/2024		866		(67)			(67)		799	799			
100032077	SAN BRUNO	CA		03/29/2019		1,209		213			213		1,421	1,421			
100154667	GULFPORT	FL		07/19/2024		809		(120)			(120)		689	689			
100160830	HOUSTON	TX		07/24/2024		798		(155)			(155)		644	644			
100139643	WILTON MANORS	FL		12/28/2023		768		(95)			(95)		673	673			
100086649	HALLANDALE BEACH	FL		09/30/2022		579		(16)			(16)		563	563			
100116773	STATEN ISLAND	NY		07/20/2023		17,753		5,945			5,945		23,698	23,698			
100179699	GOLD CANYON	AZ		11/21/2024		1,174		221			221		1,395	1,395			
100132236	DENTON	TX		10/13/2023		760		(20)			(20)		740	740			
100025982	BALDWIN PARK	CA		09/20/2018		1,176		(46)			(46)		1,129	1,129			
100061280	HUGHESVILLE	MD		06/01/2021		1,926		22			22		1,948	1,948			
100169551	KISSIMMEE	FL		09/30/2024		834		(82)			(82)		752	752			
100175363	BENTONVILLE	AR		11/05/2024		4,047		(111)			(111)		3,936	3,936			
100151993	PAGOSA SPRINGS	CO		06/14/2024		791		(66)			(66)		725	725			
100162527	LAS VEGAS	NV		08/12/2024		1,505		(39)			(39)		1,466	1,466			
100164327	NAVARRE	FL		08/21/2024		807		(43)			(43)		764	764			
100175991	DENVER	CO		11/14/2024		864		15			15		879	879			
100163602	BROOKFIELD	IL		08/15/2024		2,383		(93)			(93)		2,290	2,290			
100159405	NAMPA	ID		07/15/2024		978		96			96		1,074	1,074			
100135833	FLEMING ISLAND	FL		11/10/2023		958		(56)			(56)		902	902			
100140391	KISSIMMEE	FL		01/18/2024		1,059		149			149		1,208	1,208			
100176150	HESPERIA	CA		12/20/2024		817		(96)			(96)		721	721			
100091260	HALLANDALE BEACH	FL		01/31/2023		720		(86)			(86)		634	634			
100168233	BRISTOW	VA		09/20/2024		1,127		(38)			(38)		1,089	1,089			
100080206	WINTER GARDEN	FL		02/25/2022		212,138		(11,168)			(11,168)		200,969	200,969			
100164551	DAYTONA BEACH	FL		08/21/2024		914		(118)			(118)		797	797			
100148802	ROSEVILLE	CA		04/17/2024		954		90			90		1,044	1,044			
100071734	MELISSA	TX		10/14/2021		1,840		(58)			(58)		1,783	1,783			
100089205	BURLESON	TX		11/18/2022		833		(96)			(96)		737	737			
100142856	GREENVILLE	SC		02/08/2024		728		(115)			(115)		614	614			
100074113	RICHMOND	TX		12/09/2021		2,353		(388)			(388)		1,965	1,965			
100140573	BRASELTON	GA		01/19/2024		839		(59)			(59)		780	780			
100142774	HAINES CITY	FL		02/08/2024		699		(37)			(37)		662	662			
100057901	ATLANTA	GA		06/30/2021		1,862		(134)			(134)		1,728	1,728			
100071237	POTTSTOWN	PA		10/01/2021		2,044		21			21		2,065	2,065			
100101075	SUFFERN	NY		04/28/2023		1,231		453			453		1,683	1,683			
100148300	MILLTOWN	NJ		04/12/2024		873		(51)			(51)		821	821			
100025925	REDWOOD VALLEY	CA		09/20/2018		1,208		26			26		1,234	1,234			
100163086	ANNA	TX		08/13/2024		809		(67)			(67)		742	742			
100031382	OCEANSIDE	CA		03/29/2019		1,266		440			440		1,707	1,707			
100135834	MELISSA	TX		11/10/2023		800		79			79		879	879			
100133568	LAWRENCEVILLE	GA		10/23/2023		918		51			51		968	968			
100163985	PHOENIX	AZ		08/21/2024		763		(8)			(8)		756	756			
100150723	LAS VEGAS	NV		05/06/2024		1,030		172			172		1,202	1,202			
100160050	BEL AIRE	KS		07/17/2024		908		32			32		940	940			
100142355	LANGHORNE	PA		03/15/2024		711		(113)			(113)		598	598			
100141413	GREER	SC		01/30/2024		651		(14)			(14)		637	637			
100115090	CANTON	MA		07/14/2023		788		54			54		843	843			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176071	NEPTUNE	NJ		12/20/2024		771		(57)			(57)		715	715			
100166943	OREM	UT		09/13/2024		840		(39)			(39)		802	802			
100131735	FORT MYERS	FL		10/06/2023		964		129			129		1,094	1,094			
100182372	DULUTH	GA		12/12/2024		832		(25)			(25)		807	807			
100076355	CHANDLER	AZ		01/07/2022		1,573		(119)			(119)		1,454	1,454			
100049216	DUNDEE	IL		11/20/2020		927		280			280		1,207	1,207			
100160962	MURRIETA	CA		07/24/2024		29,429		(947)			(947)		28,482	28,482			
100169672	DULUTH	GA		09/30/2024		801		(63)			(63)		737	737			
100025730	SIMI VALLEY	CA		09/20/2018		1,374		(19)			(19)		1,354	1,354			
100135314	AUGUSTA	GA		11/13/2023		1,182		35			35		1,217	1,217			
100148508	IRVING	TX		04/12/2024		879		(55)			(55)		824	824			
100117142	MAYWOOD	NJ		07/20/2023		1,095		585			585		1,680	1,680			
100143844	NORTH PORT	FL		02/29/2024		773		(38)			(38)		735	735			
100161541	TAMPA	FL		07/30/2024		730		(71)			(71)		658	658			
100170422	PALMETTO	FL		10/09/2024		869		(7)			(7)		862	862			
100174113	MCALLEN	TX		10/31/2024		687		(99)			(99)		588	588			
100079062	THOMPSONS STATION	TN		02/24/2022		1,679		(29)			(29)		1,650	1,650			
100110632	CHANDLER	AZ		06/30/2023		883		12			12		894	894			
100133527	PLAINFIELD CITY	NJ		10/19/2023		533		(33)			(33)		500	500			
100158164	CHAPEL HIIL	NC		07/09/2024		28,427		(186)			(186)		28,241	28,241			
100149599	WENDELL	NC		04/26/2024		951		66			66		1,017	1,017			
100081026	NASHVILLE	TN		03/18/2022		2,093		148			148		2,240	2,240			
100081032	NASHVILLE	TN		03/18/2022		2,093		148			148		2,240	2,240			
100087988	NORTH BAY VILLAGE	FL		10/25/2022		823		(30)			(30)		793	793			
100180474	HIALEAH	FL		11/26/2024		890		(57)			(57)		833	833			
100168472	FRESNO	CA		09/25/2024		914		(36)			(36)		878	878			
100071681	FRESNO	CA		10/14/2021		2,498		(70)			(70)		2,428	2,428			
100158832	POCONO SUMMIT	PA		07/12/2024		789		(50)			(50)		739	739			
100078498	WINDERMERE	FL		02/25/2022		2,011		(188)			(188)		1,823	1,823			
100029798	MIAMI	FL		10/26/2018		1,668		582			582		2,249	2,249			
100119173	MERIDIAN	ID		07/31/2023		818		9			9		827	827			
100133748	HICKORY	NC		10/23/2023		877		46			46		923	923			
100108116	BLOOMINGTON	CA		05/24/2023		687		(74)			(74)		613	613			
100140265	MIAMI GARDENS	FL		01/18/2024		773		(47)			(47)		726	726			
100110307	CAMBRIDGE	MA		06/30/2023		1,056		15			15		1,071	1,071			
100143195	AUSTIN	TX		02/16/2024		905		(24)			(24)		881	881			
100137610	FREDERICK	MD		12/08/2023		3,368		357			357		3,725	3,725			
100134443	PATERSON	NJ		10/30/2023		1,904		(14)			(14)		1,889	1,889			
100115270	MADRID	IA		07/17/2023		1,677		(99)			(99)		1,578	1,578			
100113876	DAVIE	FL		06/29/2023		2,068		128			128		2,196	2,196			
100180400	RALEIGH	NC		11/25/2024		892		(12)			(12)		880	880			
100028528	SAN JOSE	CA		10/26/2018		1,365		(178)			(178)		1,187	1,187			
100168470	WAKE FOREST	NC		09/25/2024		918		(51)			(51)		867	867			
100146956	PLEASANT GROVE	UT		03/26/2024		1,791		(13)			(13)		1,777	1,777			
100169539	PLANO	TX		09/30/2024		786		(77)			(77)		709	709			
100025074	TRACY	CA		09/20/2018		2,570		45			45		2,614	2,614			
100130193	SIMI VALLEY	CA		11/15/2023		787		(76)			(76)		711	711			
100099948	INDIO	CA		03/28/2023		493		(14)			(14)		479	479			
100137760	DURHAM	NC		12/08/2023		1,182		(71)			(71)		1,111	1,111			
100180346	WEST CHESTER	OH		11/25/2024		1,578		45			45		1,623	1,623			
100155956	LEANDER	TX		06/17/2024		853		(42)			(42)		811	811			

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100126307	CORAM	NY		08/30/2023		752		(61)			(61)		691	691			
100087770	COCONUT CREEK	FL		11/17/2022		1,970		(2)			(2)		1,969	1,969			
100166125	OCALA	FL		09/09/2024		1,789		(30)			(30)		1,759	1,759			
100180097	COHUTTA	GA		12/30/2024		78,614		(2,886)			(2,886)		75,728	75,728			
100120711	LAWRENCEVILLE	GA		08/25/2023		851		(36)			(36)		815	815			
100153889	SAN BERNARDINO	CA		06/05/2024		750		(81)			(81)		669	669			
100112806	EAST AURORA	NY		06/29/2023		2,039		648			648		2,687	2,687			
100026654	ENGLISHTOWN	NJ		09/26/2018		793		292			292		1,085	1,085			
100102090	THOUSAND OAKS	CA		04/14/2023		1,232		16			16		1,248	1,248			
100121012	DALLAS	TX		08/30/2023		1,087		69			69		1,156	1,156			
100148421	RICHMOND HILL	GA		04/12/2024		1,031		76			76		1,107	1,107			
100165526	CELINA	TX		08/29/2024		842		(12)			(12)		830	830			
100153592	RIVERSIDE	CA		05/31/2024		740		(87)			(87)		653	653			
100131572	PANAMA CITY BEACH	FL		10/05/2023		428		(20)			(20)		408	408			
100115850	ATLANTA	GA		07/20/2023		1,695		(23)			(23)		1,672	1,672			
100171724	MOORESVILLE	NC		10/17/2024		875		5			5		880	880			
100180167	PORTLAND	OR		11/25/2024		2,613		(139)			(139)		2,474	2,474			
100182389	JUSTICE	IL		12/12/2024		15,170		(390)			(390)		14,780	14,780			
100173471	PHOENIX	AZ		10/29/2024		827		(73)			(73)		754	754			
100119834	WYANDANCH	NY		08/08/2023		789		(44)			(44)		745	745			
100148531	CHATTANOOGA	TN		04/12/2024		3,992		(112)			(112)		3,880	3,880			
100152577	AUSTIN	TX		05/17/2024		778							778	778			
100180018	CALABASH	NC		11/25/2024		959		122			122		1,080	1,080			
100128046	LA VERGNE	TN		09/08/2023		810		17			17		827	827			
100078316	KIRKLAND	WA		02/10/2022		1,227		(10)			(10)		1,216	1,216			
100137930	LEHIGH ACRES	FL		12/13/2023		743		(47)			(47)		696	696			
100057749	BELLINGHAM	WA		06/30/2021		1,721		(164)			(164)		1,557	1,557			
100129473	KILLEEN	TX		09/29/2023		891							891	891			
100135437	MIAMI	FL		11/13/2023		738		74			74		812	812			
100132296	STEPHENSON	VA		10/13/2023		2,410		(56)			(56)		2,354	2,354			
100100740	WALKERTOWN	NC		04/28/2023		13,163		232			232		13,395	13,395			
100150963	HUTTO	TX		05/08/2024		1,002		(37)			(37)		965	965			
100154603	LILBURN	GA		06/14/2024		807		(85)			(85)		722	722			
100186645	SACRAMENTO	CA		12/30/2024		41,070		3,652			3,652		44,722	44,722			
100171407	ROSEVILLE	MN		10/16/2024		3,173		(157)			(157)		3,016	3,016			
100109228	ALTAMONTE SPRINGS	FL		07/21/2023		618		(60)			(60)		558	558			
100071262	WESLEY CHAPEL	FL		10/01/2021		5,025		24			24		5,049	5,049			
100025419	RICHMOND	CA		09/20/2018		1,508		(71)			(71)		1,437	1,437			
100024764	SUN VALLEY	CA		09/20/2018		1,208		74			74		1,282	1,282			
100143738	SAINT AUGUSTINE	FL		04/05/2024		768		(64)			(64)		703	703			
100153434	SOUTH FALLSBURG	NY		05/30/2024		758		(10)			(10)		748	748			
100160438	SOUTH RIVER	NJ		07/19/2024		9,630		70			70		9,700	9,700			
100174298	FORT WORTH	TX		10/31/2024		1,022		90			90		1,112	1,112			
100030949	MIRA LOMA	CA		03/29/2019		1,260		425			425		1,686	1,686			
100158154	OLD HICKORY	TN		07/09/2024		792		(37)			(37)		755	755			
100142916	LANCASTER	PA		02/09/2024		2,475		(116)			(116)		2,359	2,359			
100159956	MIAMI	FL		08/16/2024		714		(104)			(104)		610	610			
100044131	GLENDORA	CA		08/19/2020		2,958		3			3		2,961	2,961			
100029080	NEWARK	CA		10/26/2018		1,615		(178)			(178)		1,437	1,437			
100016522	SAVANNAH	GA		04/10/2018		2,812		(130)			(130)		2,682	2,682			
100162752	FLORISSANT	CO		08/12/2024		707		(54)			(54)		652	652			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065553	DANIA BEACH	FL		07/28/2021		1,702		(92)			(92)		1,610	1,610			
100130409	CORTLANDT MANOR	NY		09/28/2023		2,554		(73)			(73)		2,481	2,481			
100136983	LAS VEGAS	NV		11/28/2023		776		8			8		784	784			
100049357	BROOKLYN	NY		11/20/2020		2,432		(376)			(376)		2,056	2,056			
100161295	MARIETTA	GA		07/25/2024		6,803		(261)			(261)		6,542	6,542			
100103618	CHARLOTTE	NC		05/08/2023		782		(23)			(23)		759	759			
100172532	LAWRENCEVILLE	GA		10/23/2024		1,003		(24)			(24)		979	979			
100175465	SNELLVILLE	GA		12/23/2024		857		(6)			(6)		851	851			
100079836	LAS VEGAS	NV		04/08/2022		943		(192)			(192)		751	751			
100060078	MODESTO	CA		06/25/2021		1,881		(92)			(92)		1,789	1,789			
100119371	LEWISVILLE	TX		07/31/2023		982		20			20		1,002	1,002			
100119453	LA VERGNE	TN		07/31/2023		1,218		(2)			(2)		1,215	1,215			
100164580	SANTA CLARITA	CA		08/21/2024		926		(25)			(25)		901	901			
100117110	EAST ELMHURST	NY		07/20/2023		1,137		800			800		1,937	1,937			
100142926	NORMAL	IL		02/09/2024		665		(29)			(29)		636	636			
100171813	INDIANAPOLIS	IN		10/17/2024		794		(83)			(83)		711	711			
100135215	KILL DEVIL HILLS	NC		11/08/2023		947		3			3		949	949			
100149340	ROSEVILLE	CA		04/24/2024		1,014		111			111		1,125	1,125			
100031843	SAN LEANDRO	CA		03/29/2019		5,333		118			118		5,451	5,451			
100088296	DEDHAM	MA		10/24/2022		1,268		(13)			(13)		1,256	1,256			
100065842	OLYMPIC VALLEY	CA		07/23/2021		1,477		(143)			(143)		1,334	1,334			
100186413	WINTER GARDEN	FL		12/30/2024		1,043		(19)			(19)		1,024	1,024			
100136388	BUCKEYE	AZ		11/20/2023		830		131			131		961	961			
100129599	CHICAGO	IL		09/29/2023		838		(25)			(25)		813	813			
100141242	DAVENPORT	FL		01/30/2024		734		34			34		768	768			
100120318	RICHARDSON	TX		08/18/2023		820		(79)			(79)		741	741			
100180358	BRISTOL	CT		11/25/2024		883							882	882			
100172637	SAN BERNARDINO	CA		10/24/2024		823		(68)			(68)		755	755			
100117994	ZEPHYRHILLS	FL		07/20/2023		533		(21)			(21)		512	512			
100031797	SAN RAMON	CA		03/29/2019		4,981		218			218		5,199	5,199			
100150635	TACOMA	WA		05/03/2024		829		(76)			(76)		753	753			
100143985	CLACKAMAS	OR		02/29/2024		730		(28)			(28)		702	702			
100155331	DOWNEY	CA		07/19/2024		926		(171)			(171)		755	755			
100171855	LAS VEGAS	NV		10/17/2024		925		(58)			(58)		868	868			
100186611	ROSEDALE	MD		12/30/2024		5,798		311			311		6,108	6,108			
100176712	LAKE WORTH BEACH	FL		11/15/2024		632		(54)			(54)		578	578			
100117980	STRATFORD	CT		07/20/2023		628		(108)			(108)		520	520			
100136245	RALEIGH	NC		11/20/2023		774		11			11		785	785			
100144416	AURORA	CO		03/07/2024		741		(61)			(61)		679	679			
100090113	BREMERTON	WA		01/13/2023		4,328		(299)			(299)		4,030	4,030			
100087421	STROUDSBURG	PA		10/25/2022		1,163		159			159		1,322	1,322			
100114704	KEMPNER	TX		06/29/2023		796		(108)			(108)		688	688			
100043607	SANTA FE	NM		08/13/2020		1,122		(131)			(131)		992	992			
100175695	KINGSTON	MA		11/12/2024		615		(60)			(60)		554	554			
100130296	LAS VEGAS	NV		09/28/2023		865		(86)			(86)		778	778			
100161118	KELLEYS ISLAND	OH		07/24/2024		82,004		(1,861)			(1,861)		80,142	80,142			
100062020	DALLAS	GA		07/01/2021		1,274		(3)			(3)		1,270	1,270			
100120714	HAUPPAUGE	NY		08/25/2023		3,305							3,305	3,305			
100164883	LAS VEGAS	NV		08/26/2024		103,297		(1,902)			(1,902)		101,395	101,395			
100103526	COLTON	CA		05/08/2023		724		(30)			(30)		694	694			
100026666	SALINAS	CA		09/26/2018		1,291		293			293		1,585	1,585			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158068	CASTLE PINES	CO		07/09/2024		973		116			116		1,089	1,089			
100164870	CAROL STREAM	IL		08/26/2024		802		(50)			(50)		752	752			
100080853	HEMET	CA		03/10/2022		1,976		(248)			(248)		1,728	1,728			
100102033	ELIZABETH	NJ		04/14/2023		845		(68)			(68)		777	777			
100149293	MCKINLEYVILLE	CA		04/24/2024		795		(62)			(62)		733	733			
100160134	COLUMBUS	OH		07/17/2024		805		(32)			(32)		774	774			
100087313	MCALLEN	TX		10/25/2022		1,103		309			309		1,413	1,413			
100167962	PORT HUENEME	CA		09/20/2024		969		(50)			(50)		919	919			
100159424	SAVANNAH	GA		07/15/2024		777		(51)			(51)		726	726			
100142932	CAPE CORAL	FL		02/09/2024		768		(66)			(66)		702	702			
100156325	NASHVILLE	TN		07/25/2024		775		(106)			(106)		669	669			
18977	EL PASO	TX		11/30/2010		79,881							79,881	79,881			
100087032	CONROE	TX		11/04/2022		895		(147)			(147)		747	747			
100026213	CORAM	NY		09/20/2018		1,147		260			260		1,407	1,407			
100026755	BELLFLOWER	CA		09/26/2018		2,501		331			331		2,831	2,831			
100107786	LAS VEGAS	NV		05/19/2023		1,136		203			203		1,339	1,339			
100157773	BERWYN	IL		08/01/2024		7,964		(172)			(172)		7,793	7,793			
100166964	JACKSON	NJ		09/13/2024		757		(29)			(29)		728	728			
100065172	KENILWORTH	NJ		07/14/2021		1,893		(98)			(98)		1,794	1,794			
100140261	TOMS RIVER	NJ		01/18/2024		796		(39)			(39)		756	756			
100134511	HEMPSTEAD	NY		10/30/2023		2,492		(3)			(3)		2,488	2,488			
100142968	RALEIGH	NC		02/09/2024		812		(53)			(53)		759	759			
100151537	ROSEVILLE	CA		05/10/2024		1,002		189			189		1,191	1,191			
100017743	LANCASTER	CA		04/26/2018		798		374			374		1,173	1,173			
100108146	LAS VEGAS	NV		05/24/2023		732		(61)			(61)		672	672			
100142760	MERIDIAN	ID		02/08/2024		1,034		(49)			(49)		985	985			
100109006	PANAMA CITY	FL		05/31/2023		923		(178)			(178)		745	745			
100147908	ROSEVILLE	CA		04/08/2024		1,024		93			93		1,117	1,117			
100152944	DALLAS	TX		06/27/2024		843		(96)			(96)		748	748			
100109343	SPOKANE	WA		06/12/2023		1,767		(55)			(55)		1,712	1,712			
100110557	MOUND	MN		06/30/2023		1,373		(33)			(33)		1,340	1,340			
100114826	HUTCHINSON ISLAND	FL		07/10/2023		1,038		7			7		1,045	1,045			
100161067	FISHERS	IN		07/24/2024		794		(50)			(50)		744	744			
100130260	AUBURN	WA		09/28/2023		617		(35)			(35)		583	583			
100131968	BLAIRSVILLE	GA		10/13/2023		732		(19)			(19)		714	714			
100165262	LAS VEGAS	NV		08/29/2024		822		(24)			(24)		797	797			
100162600	HILTON HEAD ISLAND	SC		08/12/2024		793		(55)			(55)		739	739			
100114820	SURPRISE	AZ		07/10/2023		1,060		79			79		1,139	1,139			
100175310	JACKSON	NJ		11/05/2024		915		(17)			(17)		898	898			
100159972	NORTH BAY VILLAGE	FL		08/16/2024		1,071		(103)			(103)		968	968			
100156119	ST PETERSBURG	FL		06/18/2024		779		(117)			(117)		661	661			
100181902	DELTONA	FL		12/12/2024		978		135			135		1,113	1,113			
100120065	TEMPE	AZ		08/11/2023		836		(51)			(51)		786	786			
100088001	PORTLAND	OR		10/25/2022		565		10			10		575	575			
100175298	AUSTIN	TX		11/05/2024		970		10			10		980	980			
100065145	WEST HARTFORD	CT		07/14/2021		1,849		(101)			(101)		1,747	1,747			
100162781	EAST STROUDSBURG	PA		08/12/2024		798		(51)			(51)		748	748			
100182534	PHOENIX	AZ		12/12/2024		824		(50)			(50)		774	774			
100154182	JACKSONVILLE	FL		07/11/2024		778		(80)			(80)		698	698			
100120770	DALLAS	TX		08/25/2023		823		(77)			(77)		746	746			
100132512	FRESNO	CA		11/03/2023		778		37			37		815	815			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171853	SCHERERVILLE	IN		10/17/2024		921		(55)			(55)		866	866			
100129371	LAWRENCEVILLE	GA		09/25/2023		830		90			90		920	920			
100102586	LAKE GROVE	NY		06/07/2023		434		43			43		477	477			
100147462	COLTON	CA		04/03/2024		747		(154)			(154)		593	593			
100129485	HENDERSON	NV		09/29/2023		906		(26)			(26)		879	879			
100138207	GARLAND	TX		12/14/2023		600		17			17		617	617			
4010084353	ALLIANCE	OH		11/26/2024		699		(59)			(59)		641	641			
100116830	SANTA ANA	CA		07/20/2023		954		1,119			1,119		2,073	2,073			
100127953	MOUNT JULIET	TN		09/08/2023		961		115			115		1,075	1,075			
100168170	FRESNO	CA		09/20/2024		861		(53)			(53)		808	808			
100152537	ROUND ROCK	TX		05/17/2024		948		147			147		1,095	1,095			
100159198	RICHMOND	VA		07/15/2024		805		(67)			(67)		738	738			
100013350	OCOEE	FL		05/25/2017		2,634		962			962		3,596	3,596			
100088012	OTHELLO	WA		10/25/2022		932		41			41		973	973			
100154181	JACKSONVILLE	FL		07/11/2024		778		(79)			(79)		698	698			
100166442	MCKINNEY	TX		10/31/2024		1,145		(134)			(134)		1,011	1,011			
100054156	BRONX	NY		03/23/2021		1,790		(195)			(195)		1,594	1,594			
100074430	TAMPA	FL		12/02/2021		1,620		(223)			(223)		1,397	1,397			
100120696	LAGRANGE	GA		08/25/2023		816		124			124		941	941			
100100216	LAKEWOOD	NJ		03/17/2023		822		(37)			(37)		784	784			
100172916	GREENBELT	MD		10/25/2024		553		(83)			(83)		470	470			
100174361	NORTH FORT MYERS	FL		10/31/2024		1,039		126			126		1,165	1,165			
100167582	HAINES CITY	FL		09/19/2024		813		23			23		836	836			
100151626	LAS VEGAS	NV		05/10/2024		538		(28)			(28)		510	510			
100136554	VERO BEACH	FL		11/20/2023		784		(63)			(63)		720	720			
100148049	CAPE CORAL	FL		04/10/2024		6,514		(15)			(15)		6,499	6,499			
100135296	WINTER PARK	FL		11/13/2023		807		15			15		821	821			
100117176	WOODS CROSS	UT		07/20/2023		944		177			177		1,121	1,121			
100083093	PHELAN	CA		05/26/2022		1,009		(109)			(109)		900	900			
100173252	SAINT LOUIS	MO		10/30/2024		789		(74)			(74)		715	715			
100118782	CONROE	TX		07/25/2023		(57)		900			900		843	843			
100159518	FORT WALTON BEACH	FL		07/15/2024		790		(79)			(79)		711	711			
100169393	CORINTH	TX		09/27/2024		1,715		(158)			(158)		1,557	1,557			
100129331	LITTLE ELM	TX		09/25/2023		2,992		95			95		3,087	3,087			
100157922	CONCORD	NC		07/09/2024		762		(23)			(23)		739	739			
100168735	RIVERVIEW	FL		09/26/2024		733		(132)			(132)		601	601			
100089232	NORTH PALM BEACH	FL		01/26/2023		901		(110)			(110)		790	790			
100164568	MCKINNEY	TX		08/21/2024		795		(26)			(26)		769	769			
100173881	KISSIMMEE	FL		10/31/2024		1,005		(116)			(116)		890	890			
100135580	LANCASTER	CA		11/09/2023		564		(20)			(20)		544	544			
100179697	ROSEVILLE	CA		11/21/2024		981		90			90		1,070	1,070			
100164779	SURPRISE	AZ		08/26/2024		911		(3)			(3)		907	907			
100068242	RICHMOND	VA		08/25/2021		2,129		(112)			(112)		2,017	2,017			
100164047	MOSELEY	VA		08/21/2024		685		(116)			(116)		569	569			
100060245	RENO	NV		06/25/2021		1,907		(75)			(75)		1,831	1,831			
100180200	DAWSONVILLE	GA		11/25/2024		732		(11)			(11)		722	722			
100173277	STAFFORD	VA		10/30/2024		915		(53)			(53)		862	862			
100166464	EAGLE MOUNTAIN	UT		10/31/2024		950		(84)			(84)		867	867			
100171859	AUSTIN	TX		10/17/2024		988		(25)			(25)		963	963			
100172964	VICTORIA	TX		10/25/2024		3,245		(69)			(69)		3,176	3,176			
100114690	NORTH MIAMI BEACH	FL		06/29/2023		1,077							1,076	1,076			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169526	VANCOUVER	WA		09/30/2024		7,287		(165)			(165)		7,122	7,122			
100138269	CAPE CORAL	FL		12/15/2023		611		(20)			(20)		591	591			
100166236	ROSEDALE	MD		09/09/2024		925		(28)			(28)		897	897			
100160540	HENDERSON	NV		07/19/2024		787		(125)			(125)		661	661			
100171560	MADERA	CA		10/16/2024		1,601		11			11		1,612	1,612			
100174877	ARNOLD	MO		10/31/2024		758		(116)			(116)		642	642			
100168457	VICTORVILLE	CA		09/25/2024		800		(76)			(76)		724	724			
100117759	BUFORD	GA		07/20/2023		878		(56)			(56)		822	822			
100162672	FORTH WORTH	TX		08/12/2024		944		64			64		1,007	1,007			
100175633	MANTORVILLE	MN		11/12/2024		963		(11)			(11)		952	952			
100110197	DURHAM	NC		06/30/2023		969		(1)			(1)		968	968			
100129746	MIAMI	FL		09/27/2023		1,341		(10)			(10)		1,331	1,331			
100136834	EAST FISHKILL	NY		11/27/2023		731		(9)			(9)		722	722			
100127992	ANTIOCH	TN		09/08/2023		901		95			95		995	995			
100160524	LITTLE RIVER	SC		07/19/2024		326		(33)			(33)		293	293			
100165949	SEBRING	FL		09/06/2024		701		(41)			(41)		660	660			
100138849	MIAMI	FL		12/21/2023		925		(41)			(41)		885	885			
100154989	AVENTURA	FL		07/19/2024		869		(133)			(133)		737	737			
100142787	LAKE WORTH BEACH	FL		02/08/2024		788		(35)			(35)		752	752			
100048521	QUEENS VILLAGE	NY		11/20/2020		1,702		(89)			(89)		1,613	1,613			
100057999	RENO	NV		06/30/2021		1,693		(115)			(115)		1,578	1,578			
100142623	PORTLAND	OR		02/08/2024		760		(60)			(60)		700	700			
100087917	SACRAMENTO	CA		10/25/2022		1,828		(63)			(63)		1,765	1,765			
100144374	PROVIDENCE VILLAGE	TX		03/07/2024		1,100		(25)			(25)		1,075	1,075			
100181929	MERIDIAN	ID		12/12/2024		866		11			11		878	878			
100143363	LEHIGH ACRES	FL		02/16/2024		576		(69)			(69)		507	507			
100139448	TUCKERTON	NJ		12/28/2023		648		(86)			(86)		562	562			
100110676	WHITE PLAINS	NY		06/30/2023		1,065		32			32		1,096	1,096			
100148605	BOYNTON BEACH	FL		04/12/2024		799		(57)			(57)		743	743			
100155024	CANYON LAKE	TX		07/19/2024		893		(40)			(40)		852	852			
100152429	MERIDIANVILLE	AL		05/17/2024		807		(56)			(56)		751	751			
100025450	HANOVER	MD		09/20/2018		1,591		160			160		1,751	1,751			
100152702	EUGENE	OR		05/17/2024		755		1			1		756	756			
100115773	HOMESTEAD	FL		07/20/2023		1,277		(30)			(30)		1,247	1,247			
100157959	ATLANTA	GA		07/09/2024		752		(17)			(17)		735	735			
100135195	UPPER MARLBORO	MD		11/07/2023		636		(21)			(21)		615	615			
100076411	MAMMOTH LAKES	CA		12/23/2021		3,874		(255)			(255)		3,619	3,619			
100120918	VILLAS	NJ		08/30/2023		2,067		24			24		2,091	2,091			
100025943	MIAMI	FL		09/20/2018		3,012		(9)			(9)		3,002	3,002			
100108002	MC KINNEY	TX		05/25/2023		1,288		53			53		1,341	1,341			
100171495	DOUGLASVILLE	GA		10/16/2024		1,056		(59)			(59)		997	997			
100087443	LAS VEGAS	NV		10/25/2022		1,573		255			255		1,828	1,828			
100118648	PLANTATION	FL		07/25/2023		813		(82)			(82)		731	731			
100153345	MONTROSS	VA		05/30/2024		708		(47)			(47)		661	661			
100120289	STATESBORO	GA		08/18/2023		766		(63)			(63)		703	703			
100168129	COPPEROPOLIS	CA		09/20/2024		844		(5)			(5)		838	838			
100043791	FREEPORT	NY		08/13/2020		1,901		262			262		2,163	2,163			
100042964	SIMI VALLEY	CA		05/28/2020		2,038		(179)			(179)		1,859	1,859			
100160069	ROUND ROCK	TX		07/17/2024		892		13			13		905	905			
100079711	NORTHBROCK	IL		04/08/2022		1,275		125			125		1,400	1,400			
100173812	SAINT LOUIS	MO		10/31/2024		726		(53)			(53)		673	673			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066159	PISCATAWAY	NJ		08/02/2021		1,237		1			1		1,237	1,237			
100163829	PATTERSON	CA		09/27/2024		1,120		(117)			(117)		1,004	1,004			
100154888	SEBASTIAN	FL		07/19/2024		686		(77)			(77)		609	609			
100133266	KATY	TX		11/29/2023		707		(25)			(25)		682	682			
100142912	FRISCO	TX		02/09/2024		773		(72)			(72)		701	701			
100162636	GAITHERSBURG	MD		08/12/2024		803		(48)			(48)		755	755			
100184753	SAN JOSE	CA		12/17/2024		1,707		(49)			(49)		1,658	1,658			
100043380	ROSEVILLE	CA		08/13/2020		1,054		(85)			(85)		969	969			
100142024	DOVER	FL		02/29/2024		361		435			435		796	796			
100174027	HOUSTON	TX		10/31/2024		506		(92)			(92)		414	414			
100128154	LEWES	DE		09/18/2023		910		104			104		1,014	1,014			
100167554	LAS VEGAS	NV		09/19/2024		718		(78)			(78)		641	641			
100141121	SAN BERNARDINO	CA		01/30/2024		(180)		886			886		707	707			
100169705	ROY	UT		09/30/2024		775		(60)			(60)		714	714			
100186612	ROSEDALE	MD		12/30/2024		953		112			112		1,066	1,066			
100131765	MANCHESTER	TN		10/06/2023		1,241		105			105		1,346	1,346			
100017598	MIAMI GARDENS	FL		04/26/2018		6,546		1,227			1,227		7,772	7,772			
100166000	MARQUETTE	MI		09/06/2024		768		(31)			(31)		737	737			
100150833	ELKRIDGE	MD		05/08/2024		865		1			1		866	866			
100109363	STATEN ISLAND	NY		06/12/2023		1,026		(47)			(47)		979	979			
100174952	ELLERBE	NC		10/31/2024		338		(94)			(94)		244	244			
100132810	MIAMI	FL		11/03/2023		775		47			47		822	822			
100181633	LEHIGH ACRES	FL		12/11/2024		749		(59)			(59)		690	690			
100159261	AUBREY	TX		07/15/2024		848		(51)			(51)		797	797			
100049029	MIAMI	FL		11/20/2020		1,105		(297)			(297)		808	808			
100164152	PALM DESERT	CA		08/21/2024		659		(87)			(87)		572	572			
100138685	KISSIMMEE	FL		02/02/2024		661		(65)			(65)		596	596			
100168592	FUQUAY VARINA	NC		09/25/2024		1,025		25			25		1,050	1,050			
100132278	LAKE LURE	NC		10/13/2023		811		70			70		881	881			
100141636	BAKERSFIELD	CA		01/30/2024		582		(68)			(68)		514	514			
100110352	HERNDON	VA		06/30/2023		1,193		(15)			(15)		1,179	1,179			
100129838	BUCKEYE	AZ		09/27/2023		1,312		20			20		1,332	1,332			
100164387	ADELANTO	CA		08/21/2024		802		(47)			(47)		755	755			
100150942	LAGRANGE	GA		05/08/2024		825		(54)			(54)		771	771			
100175210	LITTLE ELM	TX		11/05/2024		78,251		(1,131)			(1,131)		77,120	77,120			
100186587	LEANDER	TX		12/30/2024		979		150			150		1,129	1,129			
100110157	BEAVERTON	OR		06/30/2023		917		(21)			(21)		896	896			
100065476	CLARKSVILLE	TN		07/28/2021		1,662		(119)			(119)		1,543	1,543			
100151003	GLENDALE	AZ		05/08/2024		983		(62)			(62)		921	921			
100115506	STOCKTON	CA		07/17/2023		1,163		(67)			(67)		1,096	1,096			
100031138	SAN DIEGO	CA		03/29/2019		1,305		274			274		1,579	1,579			
100158542	GLADSTONE	MO		07/10/2024		640		(82)			(82)		558	558			
100158029	FOREST HILL	TX		07/09/2024		952		77			77		1,028	1,028			
100088011	FAIRFIELD	CA		10/25/2022		540		(25)			(25)		515	515			
100120070	SARASOTA	FL		08/11/2023		819		(2)			(2)		817	817			
100178347	LAVEEN	AZ		11/19/2024		394		(28)			(28)		367	367			
100137994	GULF SHORES	AL		12/13/2023		890		259			259		1,149	1,149			
100071641	NAMPA	ID		10/14/2021		1,774		(108)			(108)		1,666	1,666			
100024891	NORWALK	CA		09/20/2018		1,222		215			215		1,437	1,437			
100078466	CAPE CORAL	FL		01/25/2022		1,316		(260)			(260)		1,057	1,057			
100137720	APEX	NC		12/08/2023		818		(6)			(6)		812	812			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171889	PALM DESERT	CA		10/17/2024		874		(48)			(48)		826	826			
100110654	CLERMONT	FL		06/30/2023		792		18			18		811	811			
100137475	MODESTO	CA		01/11/2024		701		(142)			(142)		559	559			
100169426	NEW BEDFORD	MA		09/30/2024		735		(70)			(70)		666	666			
100136374	UNION PIER	MI		11/20/2023		470		(36)			(36)		434	434			
100137594	PALM DESERT	CA		12/08/2023		1,657		(34)			(34)		1,623	1,623			
100071936	SILVER CLIFF	CO		11/19/2021		1,153		(135)			(135)		1,018	1,018			
100169659	TUCSON	AZ		09/30/2024		693		(58)			(58)		635	635			
100160189	FERN PARK	FL		07/18/2024		1,038		(55)			(55)		983	983			
100169676	CORVALLIS	OR		09/30/2024		795		(65)			(65)		730	730			
100153963	CAPE CORAL	FL		06/05/2024		763		77			77		840	840			
100140774	SAN BERNARDINO	CA		01/22/2024		437		(35)			(35)		402	402			
100132819	GATLINBURG	TN		11/03/2023		769		(31)			(31)		737	737			
100086481	MODESTO	CA		09/30/2022		558		(12)			(12)		546	546			
100101596	ST GEORGE	UT		04/26/2023		4,441		(162)			(162)		4,279	4,279			
100055912	NEW ORLEANS	LA		03/26/2021		1,703		(81)			(81)		1,623	1,623			
100014528	WASHINGTON	DC		09/27/2017		341		123			123		464	464			
100155959	SUGARLOAF	CA		06/17/2024		860		(29)			(29)		830	830			
100156538	RALEIGH	NC		06/24/2024		4,050		(70)			(70)		3,980	3,980			
100062206	KULA	HI		07/01/2021		1,817		69			69		1,886	1,886			
100067992	SACRAMENTO	CA		09/23/2021		6,086		(237)			(237)		5,849	5,849			
100164310	BUFORD	GA		08/21/2024		887		(41)			(41)		846	846			
100164419	MONROE	NC		08/21/2024		728		(44)			(44)		685	685			
100076346	SURPRISE	AZ		01/07/2022		1,759		(105)			(105)		1,654	1,654			
100154955	CITRUS HEIGHTS	CA		07/19/2024		909		(19)			(19)		890	890			
100110608	LAUDERHILL	FL		06/30/2023		833		(5)			(5)		828	828			
100011431	CHANDLER	AZ		12/23/2016		1,620		163			163		1,783	1,783			
100086916	HAMILTON	NJ		10/24/2022		799		(23)			(23)		777	777			
100134746	WINCHESTER	CA		10/30/2023		786		(7)			(7)		780	780			
100090870	SIMI VALLEY	CA		01/31/2023		2,005		52			52		2,057	2,057			
100010790	HESPERUS	CO		12/23/2016		1,222		60			60		1,282	1,282			
100147549	ORLANDO	FL		04/03/2024		828		(101)			(101)		728	728			
100142273	PHOENIX	AZ		03/15/2024		738		(145)			(145)		593	593			
100146748	VISALIA	CA		03/20/2024		888		(129)			(129)		759	759			
100116896	COLFAX	CA		07/20/2023		932		179			179		1,111	1,111			
100153357	SALUDA	NC		05/30/2024		717		(37)			(37)		680	680			
100171890	SPRLNGVLLLE	UT		10/17/2024		934		(46)			(46)		887	887			
100068478	FRISCO	TX		08/25/2021		1,773		(111)			(111)		1,661	1,661			
100025780	TACOMA	WA		09/20/2018		1,158		147			147		1,305	1,305			
100090622	NEWARK	NJ		12/29/2022		608		(71)			(71)		537	537			
100167574	ANNA	TX		09/19/2024		1,254		(95)			(95)		1,159	1,159			
100140969	RENO	NV		03/28/2024		707		(136)			(136)		571	571			
100029538	ELK GROVE	CA		10/26/2018		1,293		186			186		1,478	1,478			
100028465	MIAMI	FL		10/26/2018		1,050		80			80		1,130	1,130			
100127983	CLARKSVILLE	TN		09/08/2023		855		44			44		899	899			
100160071	ANCHORAGE	AK		07/17/2024		806		(60)			(60)		746	746			
100181252	FREDERICK	MD		12/06/2024		704		(68)			(68)		636	636			
100175904	STEPHENSON	VA		11/14/2024		747		(36)			(36)		710	710			
100181969	EUGENE	OR		12/12/2024		3,870		(26)			(26)		3,844	3,844			
100172816	PHOENIX	AZ		12/06/2024		846		(61)			(61)		785	785			
100025594	WASHINGTON	DC		09/20/2018		1,122		73			73		1,194	1,194			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129501	MINNEAPOLIS	MN		09/29/2023		830		(36)			(36)		794	794			
100179677	STOCKTON	CA		11/21/2024		1,072		233			233		1,305	1,305			
100169524	MURFREESBORO	TN		09/30/2024		834		(42)			(42)		792	792			
100148874	PLEASANT HILL	CA		04/17/2024		819		(33)			(33)		786	786			
100024896	WILMINGTON	CA		09/20/2018		1,750		54			54		1,804	1,804			
100166066	BRYAN	TX		09/09/2024		776		(52)			(52)		724	724			
100169132	YUKON	OK		09/27/2024		849		(42)			(42)		807	807			
100168462	CHARLOTTE	NC		09/25/2024		1,879		(101)			(101)		1,777	1,777			
100120376	CORVALLIS	OR		08/18/2023		917		(10)			(10)		907	907			
100140077	ATLANTA	GA		01/09/2024		810		(31)			(31)		779	779			
100158051	OCALA	FL		07/09/2024		2,369		(24)			(24)		2,345	2,345			
100071805	BOYNTON BEACH	FL		10/14/2021		1,683		(132)			(132)		1,551	1,551			
100115895	QUEEN CREEK	AZ		07/20/2023		1,752		242			242		1,994	1,994			
100024675	ROCKLIN	CA		09/20/2018		1,689		4			4		1,693	1,693			
100141027	ROCKWALL	TX		02/20/2024		746		(76)			(76)		671	671			
100179895	SACRAMENTO	CA		11/25/2024		1,055		249			249		1,304	1,304			
100120397	HIGHLAND	CA		08/18/2023		719		(21)			(21)		697	697			
100172413	DILLARD	GA		10/23/2024		870		(73)			(73)		797	797			
100143047	COLLEGE STATION	TX		02/14/2024		693		(90)			(90)		603	603			
100172479	DAWSONVILLE	GA		10/23/2024		869		(50)			(50)		819	819			
100141494	TOLLESON	AZ		01/30/2024		4,300		89			89		4,390	4,390			
100179614	WEST HARTFORD	CT		11/21/2024		833		(55)			(55)		778	778			
100174195	RUNNING SPRINGS	CA		10/31/2024		731		(71)			(71)		659	659			
100054807	PATCHOGUE	NY		03/23/2021		1,517		(297)			(297)		1,221	1,221			
100013914	PEABODY	MA		05/25/2017		1,602		49			49		1,652	1,652			
100170396	REDLANDS	CA		10/09/2024		1,144		(88)			(88)		1,056	1,056			
100140387	OVIEDO	FL		01/18/2024		802		(11)			(11)		791	791			
100031511	DUBLIN	CA		03/29/2019		1,248		351			351		1,599	1,599			
100049953	LESLIE	MO		11/20/2020		1,163		(284)			(284)		880	880			
100118802	DAVENPORT	FL		08/30/2023		840		(69)			(69)		771	771			
100138773	ANTIOCH	TN		12/21/2023		787		(36)			(36)		751	751			
100174174	RED OAK	TX		10/31/2024		7,080		(411)			(411)		6,669	6,669			
100138897	CEDAR PARK	TX		12/21/2023		819		(57)			(57)		762	762			
100186435	BRIDGEPORT	CT		12/30/2024		825		(8)			(8)		817	817			
100171736	MABLETON	GA		10/17/2024		867		(95)			(95)		773	773			
100133959	WATERBURY	CT		10/25/2023		664		(39)			(39)		625	625			
100164094	MIAMI	FL		08/21/2024		748		(3)			(3)		744	744			
100175966	LAS VEGAS	NV		11/14/2024		919		178			178		1,097	1,097			
100063566	HOMESTEAD	FL		07/01/2021		4,400		(6)			(6)		4,393	4,393			
100131930	SARASOTA	FL		10/13/2023		780		8			8		788	788			
100137012	PARRISH	FL		11/28/2023		893		219			219		1,112	1,112			
100048858	FREDERICKSBURG	VA		11/20/2020		1,704		(236)			(236)		1,468	1,468			
100135154	MONROE	NY		12/15/2023		686		52			52		739	739			
100175231	RIVIERA BEACH	FL		11/05/2024		863		(63)			(63)		800	800			
100112259	METHUEN	MA		06/29/2023		1,359		955			955		2,314	2,314			
100090838	DALLAS	TX		01/06/2023		3,897		(141)			(141)		3,756	3,756			
100150968	HILTON HEAD ISLAND	SC		05/08/2024		67		(77)			(77)		(11)	149		160	160
100143693	NEWTON	NJ		02/22/2024		460		(44)			(44)		417	417			
100119355	MCKINNEY	TX		07/31/2023		906		15			15		921	921			
100086502	GRASS VALLEY	CA		09/30/2022		549		(48)			(48)		501	501			
100082237	HOUSTON	TX		04/14/2022		1,278		(159)			(159)		1,118	1,118			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119852	LAS VEGAS	NV		08/10/2023		855		(1)			(1)		855	855			
100170190	MCKINNEY	TX		10/08/2024		574		(51)			(51)		523	523			
100102458	PANAMA CITY BEACH	FL		06/07/2023		655							655	655			
100179792	SAVANNAH	GA		11/21/2024		956		(60)			(60)		896	896			
100053363	MESA	AZ		03/23/2021		2,708		(108)			(108)		2,601	2,601			
100140013	ATLANTA	GA		01/09/2024		821		(40)			(40)		780	780			
100137033	ORLANDO	FL		11/28/2023		650		(15)			(15)		635	635			
100161345	STEPHENSON	VA		07/25/2024		801		(83)			(83)		718	718			
100171436	EUGENE	OR		10/16/2024		922		(46)			(46)		876	876			
100049073	CAMBRIA HEIGHTS	NY		11/20/2020		884		(323)			(323)		561	561			
100151458	CHARLOTTE	NC		05/10/2024		778		(25)			(25)		753	753			
100156423	LINDEN	NJ		06/24/2024		765		(41)			(41)		724	724			
100014676	SAN GABRIEL	CA		09/27/2017		3,250		59			59		3,309	3,309			
100115930	LEWISVILLE	TX		07/20/2023		903		(34)			(34)		869	869			
100117374	WILSON	NC		07/20/2023		(2,157)		3,879			3,879		1,722	1,722			
100028391	QUINCY	MA		10/26/2018		1,681		(143)			(143)		1,537	1,537			
100135559	ALPHARETTA	GA		11/13/2023		948		21			21		969	969			
100148658	KISSIMMEE	FL		04/15/2024		721		(29)			(29)		692	692			
100172422	DAWSONVILLE	GA		10/23/2024		3,109		(130)			(130)		2,980	2,980			
100171476	FRESNO	CA		10/16/2024		920		(59)			(59)		861	861			
100157776	MONROE	NC		08/01/2024		3,619		(235)			(235)		3,384	3,384			
100186256	BUFORD	GA		12/27/2024		916		(36)			(36)		879	879			
100179893	VALPARAISO	IN		11/25/2024		1,067		276			276		1,344	1,344			
100162677	WESLEY CHAPEL	FL		08/12/2024		837		(39)			(39)		799	799			
100119748	HARTFORD	CT		08/08/2023		809		(37)			(37)		772	772			
100029394	ROCKAWAY PARK	NY		10/26/2018		1,247		160			160		1,407	1,407			
100185321	FRISCO	TX		12/20/2024		925		48			48		974	974			
100160086	SAINT PAUL	MN		07/17/2024		737		(53)			(53)		683	683			
100115612	FRESNO	CA		07/19/2023		806		(53)			(53)		753	753			
100147274	WATERBURY	CT		03/28/2024		687		(33)			(33)		654	654			
100135844	LEBANON	TN		11/10/2023		769		7			7		776	776			
100173336	LOGANVILLE	GA		10/30/2024		795		(86)			(86)		708	708			
100086717	RIVERSIDE	CA		09/30/2022		1,111		3			3		1,114	1,114			
100138867	KANSAS CITY	MO		12/21/2023		742		(49)			(49)		693	693			
100147590	LOS ANGELES	CA		04/04/2024		616		(121)			(121)		495	495			
100032036	PENNGROVE	CA		03/29/2019		3,407		110			110		3,516	3,516			
100079627	HOLLYWOOD	FL		04/08/2022		1,004		(119)			(119)		884	884			
100118086	MIAMI	FL		07/20/2023		678		(94)			(94)		584	584			
100173995	STAR	ID		10/31/2024		1,972		(135)			(135)		1,837	1,837			
100046656	BAYSHORE	NY		11/25/2020		556		160			160		716	716			
100136193	GALVESTON	TX		11/20/2023		536		(34)			(34)		502	502			
100047913	LAKE WORTH	FL		11/20/2020		1,392		(187)			(187)		1,205	1,205			
100031604	VAN NUYS	CA		03/29/2019		880		70			70		950	950			
100181627	LANSING	IL		12/11/2024		429		63			63		493	493			
100165893	GLENDALE	AZ		08/30/2024		700		(127)			(127)		573	573			
100087261	FOREST GROVE	OR		10/25/2022		1,925		307			307		2,232	2,232			
100068270	TAMPA	FL		08/25/2021		2,554		(56)			(56)		2,498	2,498			
100158096	LAND O LAKES	FL		07/09/2024		779		(18)			(18)		761	761			
100087251	PANAMA CITY BEACH	FL		10/25/2022		776		213			213		989	989			
100149505	LODI	CA		04/26/2024		886		(37)			(37)		849	849			
100101967	DALLAS	TX		04/14/2023		758		(158)			(158)		600	600			

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100115920	LINCOLN	RI		07/20/2023		854		(49)			(49)		805	805			
100110407	DURHAM	NC		06/30/2023		961		14			14		975	975			
100169964	GILBERT	AZ		11/08/2024		935		(37)			(37)		899	899			
100151430	MONROE	NC		05/10/2024		838		9			9		847	847			
100185760	RIO LINDA	CA		12/23/2024		836		(54)			(54)		782	782			
100054885	COLD SPRING	NY		03/23/2021		1,187		(201)			(201)		985	985			
100168694	LEADVILLE	CO		09/25/2024		919		(45)			(45)		875	875			
100102682	IRVING	TX		06/22/2023		800		(176)			(176)		624	624			
100152373	N LAS VEGAS	NV		05/17/2024		6,949		(189)			(189)		6,760	6,760			
100152628	ACWORTH	GA		05/17/2024		16,212		15			15		16,227	16,227			
100172874	NEW BRAUNFELS	TX		10/25/2024		884		(53)			(53)		830	830			
100166923	BROADVIEW	IL		09/13/2024		779		(64)			(64)		715	715			
100137662	COTTONWOOD	AZ		12/08/2023		841		(2)			(2)		838	838			
100161296	PORTLAND	OR		07/25/2024		898		(80)			(80)		818	818			
100165649	HIALEAH	FL		10/04/2024		830		(156)			(156)		674	674			
100171925	WOODBURY	MN		10/17/2024		992		(41)			(41)		952	952			
100163346	GLEN BURNIE	MD		08/13/2024		985		(87)			(87)		898	898			
100069607	SALEM	OR		09/01/2021		1,334		19			19		1,354	1,354			
100149595	HUTTO	TX		04/26/2024		1,110		(18)			(18)		1,091	1,091			
100164021	ASHEVILLE	NC		08/21/2024		747		(81)			(81)		666	666			
100014823	OLYMPIC VALLEY	CA		11/28/2017		3,104		(117)			(117)		2,987	2,987			
100162785	SEALY	TX		08/12/2024		54,308		(479)			(479)		53,829	53,829			
100182658	BELLEMONT	AZ		12/12/2024		842		(28)			(28)		814	814			
100119075	GAITHERSBURG	MD		07/27/2023		650		(74)			(74)		576	576			
100163111	ANNA	TX		08/13/2024		1,254		(56)			(56)		1,198	1,198			
4010067287	HOUSTON	TX		02/29/2024		786		(43)			(43)		743	743			
100174157	THOUSAND OAKS	CA		10/31/2024		809		(13)			(13)		795	795			
100025113	VAN NUYS	CA		09/20/2018		1,566		(158)			(158)		1,408	1,408			
100152614	NORCROSS	GA		05/17/2024		2,071		(88)			(88)		1,982	1,982			
100057828	LONG BEACH	CA		06/30/2021		1,826		(87)			(87)		1,740	1,740			
100026789	SYOSSET	NY		09/26/2018		2,495		691			691		3,186	3,186			
100168455	CONCORD	NC		09/25/2024		5,798		(292)			(292)		5,506	5,506			
100162673	FORT WORTH	TX		08/12/2024		938		63			63		1,001	1,001			
100153877	LOS ANGELES	CA		06/05/2024		887		(8)			(8)		879	879			
100012795	MIAMI	FL		05/25/2017		1,235		54			54		1,289	1,289			
100172579	CLOVIS	CA		10/23/2024		931		(60)			(60)		871	871			
100127597	OLIVEHURST	CA		09/08/2023		836		(32)			(32)		804	804			
100182152	WESLEY CHAPEL	FL		12/12/2024		807		(69)			(69)		737	737			
100115712	RICHARDSON	TX		07/20/2023		13,889		102			102		13,991	13,991			
100109333	APEX	NC		06/12/2023		979		(39)			(39)		940	940			
100071525	EVERETT	WA		10/14/2021		1,838		(110)			(110)		1,728	1,728			
100180545	WINCHESTER	TN		11/26/2024		545		(83)			(83)		463	463			
100162611	MARIPOSA	CA		08/12/2024		830		(38)			(38)		792	792			
100065721	PUYALLUP	WA		07/28/2021		1,749		(122)			(122)		1,628	1,628			
100115956	SURPRISE	AZ		07/20/2023		1,103		117			117		1,220	1,220			
100158613	SPOKANE	WA		07/10/2024		763		(33)			(33)		731	731			
100115408	RALEIGH	NC		07/17/2023		808		1			1		809	809			
100138805	HOWELL	NJ		12/21/2023		758		(47)			(47)		711	711			
100018314	NASHVILLE	TN		06/27/2018		2,267		(117)			(117)		2,150	2,150			
100115527	FLORIDA CITY	FL		07/17/2023		848		(23)			(23)		826	826			
100140285	SUMMIT	IL		01/18/2024		671		(60)			(60)		611	611			

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100044585	ANTIOCH	CA		11/19/2020		1,223		(285)			(285)		938	938			
100171881	PRINCETON	TX		10/17/2024		921		(64)			(64)		857	857			
100156001	BONITA SPRINGS	FL		06/18/2024		697		(96)			(96)		601	601			
100110351	AUBREY	TX		06/30/2023		1,044		53			53		1,098	1,098			
100150077	LIBERTY HILL	TX		06/14/2024		843		10			10		853	853			
100168471	MONROE	NC		09/25/2024		942		3			3		945	945			
100137335	MILFORD	CT		12/01/2023		455		30			30		485	485			
100076336	RIVERTON	UT		01/07/2022		1,872		(80)			(80)		1,793	1,793			
100165415	FRESNO	CA		08/29/2024		1,704		(57)			(57)		1,646	1,646			
100148427	LAS VEGAS	NV		04/12/2024		2,488		114			114		2,601	2,601			
100181990	ATLANTA	GA		12/12/2024		928		80			80		1,008	1,008			
100157691	ASHEVILLE	NC		06/28/2024		630		(93)			(93)		537	537			
100150600	DALLAS	TX		05/03/2024		1,141		(90)			(90)		1,052	1,052			
100173216	ALBANY	NY		10/30/2024		770		(47)			(47)		723	723			
100101858	SAN FERNANDO	CA		04/06/2023		727		(53)			(53)		673	673			
100180739	CHATTANOOGA	TN		11/26/2024		907		(36)			(36)		871	871			
100109257	TUCSON	AZ		07/21/2023		815		(29)			(29)		786	786			
100119004	VALRICO	FL		07/27/2023		508		(108)			(108)		400	400			
100128529	BELTSVILLE	MD		09/15/2023		2,245		(40)			(40)		2,205	2,205			
100136507	GEORGETOWN	SC		11/20/2023		653		16			16		669	669			
100151048	ROSEVILLE	CA		05/08/2024		2,118		183			183		2,302	2,302			
100132418	CLARKSTON	GA		11/03/2023		612		7			7		619	619			
100067737	OLYMPIA	WA		09/23/2021		1,746		(92)			(92)		1,653	1,653			
100162902	CALIFORNIA	MD		08/12/2024		1,316		(28)			(28)		1,288	1,288			
100152404	KNOXVILLE	TN		05/17/2024		760		(1)			(1)		758	758			
100151669	ATLANTA	GA		05/10/2024		4,774		(126)			(126)		4,649	4,649			
100127318	FLORAL PARK	NY		08/30/2023		556		1,176			1,176		1,732	1,732			
100100674	LONG BRANCH	NJ		04/28/2023		1,184		215			215		1,399	1,399			
100176836	ATLANTA	GA		11/15/2024		775		(81)			(81)		695	695			
100170066	YUMA	AZ		11/08/2024		11,269		(605)			(605)		10,664	10,664			
100087166	DEERFIELD BEACH	FL		10/25/2022		1,140		87			87		1,227	1,227			
100024659	BERKELEY	CA		09/20/2018		1,193		(111)			(111)		1,082	1,082			
100164176	LAKE FOREST (TRABUCO CANYON AR	CA		08/21/2024		821		(33)			(33)		788	788			
100133713	ROSEVILLE	CA		10/23/2023		954		125			125		1,079	1,079			
100169512	TIGARD	OR		09/30/2024		1,129		(41)			(41)		1,088	1,088			
100115832	SPOKANE VALLEY	WA		07/20/2023		1,011		65			65		1,076	1,076			
100154758	MIAMI	FL		07/19/2024		889		(44)			(44)		845	845			
100165392	GEORGETOWN	TX		08/29/2024		806		(33)			(33)		774	774			
100110609	KISSIMMEE	FL		06/30/2023		1,063		45			45		1,108	1,108			
100164240	SPRINGDALE	AR		08/21/2024		897		4			4		901	901			
100164924	PHILADELPHIA	PA		08/28/2024		694		(23)			(23)		671	671			
100147041	TWAIN HARTE	CA		03/27/2024		755		(42)			(42)		713	713			
100185098	TUCSON	AZ		12/20/2024		848		47			47		895	895			
100114802	PORT CHARLOTTE	FL		07/10/2023		953		47			47		1,000	1,000			
100013161	STAR	ID		05/25/2017		949		191			191		1,139	1,139			
100169855	ZEPHYRHILLS	FL		09/30/2024		1,290		140			140		1,430	1,430			
100155016	CINCINNATI	OH		07/19/2024		811		31			31		842	842			
100161031	PARRISH	FL		07/24/2024		1,025		(68)			(68)		957	957			
100048191	PALMDALE	CA		11/20/2020		1,590		(326)			(326)		1,264	1,264			
100120355	AUBURN	GA		08/18/2023		796		(48)			(48)		748	748			
100120071	DURHAM	NC		08/11/2023		24,982		(371)			(371)		24,611	24,611			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136988	SAINT LOUIS	MO		11/28/2023		725		(25)			(25)		699	699			
100153651	MIDWAY	GA		05/31/2024		773		(75)			(75)		698	698			
100132257	DEEPHAVEN	MN		10/13/2023		834		(40)			(40)		794	794			
100153107	HARTFORD	CT		06/27/2024		651		(94)			(94)		556	556			
100110193	CARY	NC		06/30/2023		1,036		35			35		1,071	1,071			
100166206	CYPRESS	TX		09/09/2024		952		125			125		1,077	1,077			
100088091	JACKSONVILLE	FL		10/25/2022		462		(28)			(28)		434	434			
100162660	PLAINFIELD	IL		08/12/2024		6,375		199			199		6,575	6,575			
100185101	TUCSON	AZ		12/20/2024		847		48			48		895	895			
100176757	COLONIAL BEACH	VA		11/15/2024		860		(56)			(56)		804	804			
100158075	CHANDLER	AZ		07/09/2024		862		(3)			(3)		859	859			
100161134	MEDINA	MN		07/24/2024		910		34			34		944	944			
100185113	TUCSON	AZ		12/20/2024		846		49			49		895	895			
100048616	CARY	NC		11/20/2020		1,406		(354)			(354)		1,052	1,052			
100099975	BOCA RATON	FL		03/28/2023		484		4			4		488	488			
100131934	WAKE FOREST	NC		10/13/2023		975		43			43		1,017	1,017			
100157889	SANTA ROSA BEACH	FL		07/09/2024		16,170		(307)			(307)		15,863	15,863			
100024689	PORT CHESTER	NY		09/20/2018		967		489			489		1,456	1,456			
100114843	FREDERICK	MD		07/10/2023		991		22			22		1,013	1,013			
100120279	LEHIGH ACRES	FL		08/18/2023		721		(46)			(46)		675	675			
100130284	KISSIMMEE	FL		09/28/2023		542		(44)			(44)		498	498			
100025703	COMPTON	CA		09/20/2018		1,149		166			166		1,315	1,315			
100155007	HAWLEY	PA		07/19/2024		729		(13)			(13)		716	716			
100169500	MONTEREY	CA		09/30/2024		830		(43)			(43)		787	787			
100148436	ROSEVILLE	CA		04/12/2024		1,020		72			72		1,091	1,091			
100158618	SPOKANE	WA		07/10/2024		767		(48)			(48)		719	719			
100049080	DUNCANNON	PA		11/20/2020		3,080		(322)			(322)		2,759	2,759			
100168645	PARLIER	CA		09/25/2024		827		(51)			(51)		776	776			
100043861	SANTA ROSA	CA		08/19/2020		1,282		(163)			(163)		1,120	1,120			
100165321	TULARE	CA		08/29/2024		1,310		(10)			(10)		1,300	1,300			
100175671	NORTHWOOD	OH		11/12/2024		853		(78)			(78)		775	775			
100164322	DENTON	TX		08/21/2024		840		(31)			(31)		808	808			
100172431	DALLAS	GA		10/23/2024		946		68			68		1,014	1,014			
100172978	FREDERICKSBURG	VA		10/25/2024		845		(57)			(57)		788	788			
100185102	TUCSON	AZ		12/20/2024		845		50			50		895	895			
100065746	FULLERTON	CA		07/28/2021		2,589		(187)			(187)		2,402	2,402			
100140358	LAND O LAKES	FL		01/18/2024		948		(4)			(4)		944	944			
100185099	TUCSON	AZ		12/20/2024		845		50			50		895	895			
100158670	CLINTON	MD		07/10/2024		1,021		150			150		1,171	1,171			
100156431	INDIAN TRAIL	NC		06/24/2024		784		(48)			(48)		737	737			
100172468	APEX	NC		10/23/2024		913		(61)			(61)		851	851			
100153228	LEHIGH ACRES	FL		05/30/2024		1,032		16			16		1,047	1,047			
100150791	COTTAGE GROVE	MN		05/08/2024		809		(56)			(56)		753	753			
100156402	APEX	NC		06/24/2024		832		(34)			(34)		797	797			
100156403	APEX	NC		06/24/2024		832		(34)			(34)		797	797			
100156404	APEX	NC		06/24/2024		832		(34)			(34)		797	797			
100185379	PALMETTO	FL		12/20/2024		913		135			135		1,048	1,048			
100144531	LAKEWOOD	OH		04/26/2024		937		(22)			(22)		915	915			
100081409	KENAI	AK		03/18/2022		1,686		101			101		1,787	1,787			
100136105	ABILENE	TX		12/18/2023		681		(70)			(70)		611	611			
100147236	WATERBURY	CT		03/28/2024		713		(43)			(43)		670	670			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175981	DOVER	NH		11/14/2024		917		55			55		972	972			
100173741	WEST CHESTER	PA		10/30/2024		803		(106)			(106)		698	698			
100147897	LA PLATA	MD		04/08/2024		1,044		121			121		1,166	1,166			
100143748	BRIDGEPORT	CT		04/05/2024		1,659		(64)			(64)		1,594	1,594			
100175602	LONG BEACH	CA		11/12/2024		73		(38)			(38)		35	35			
100136778	ALBUQUERQUE	NM		11/27/2023		650		240			240		890	890			
100074446	MIRAMAR	FL		12/02/2021		2,584		(148)			(148)		2,435	2,435			
100128291	REISTERSTOWN	MD		09/14/2023		583		(72)			(72)		511	511			
100127939	COLUMBIA	TN		09/08/2023		1,016		293			293		1,308	1,308			
100079265	TAMPA	FL		02/28/2022		1,780		(257)			(257)		1,523	1,523			
100065225	COLORADO SPRINGS	CO		07/14/2021		1,878		(70)			(70)		1,809	1,809			
100169167	STAR	ID		09/27/2024		863		(41)			(41)		822	822			
100136231	ST. GEORGE	UT		11/20/2023		754		(24)			(24)		731	731			
100110181	MURPHYS	CA		06/30/2023		1,004		110			110		1,114	1,114			
100135431	CAMBRIDGE	MA		11/13/2023		7,062		25			25		7,087	7,087			
100120591	PHOENIX	AZ		08/18/2023		500		15			15		514	514			
100054743	MONTEBELLO	CA		03/23/2021		2,240		(306)			(306)		1,935	1,935			
100120038	MIDLAND	TX		08/11/2023		834		(25)			(25)		809	809			
100046060	VIRGINIA BEACH	VA		11/25/2020		1,427		38			38		1,464	1,464			
100090149	SPOKANE	WA		01/13/2023		463		(52)			(52)		411	411			
100044382	YONKERS	NY		11/19/2020		759		(34)			(34)		725	725			
100132059	ELLIJAY	GA		10/13/2023		944		9			9		953	953			
100169501	MOUNT SINAI	NY		09/30/2024		837		(81)			(81)		756	756			
100186266	ORLANDO	FL		12/27/2024		5,607		(235)			(235)		5,372	5,372			
100161298	BENTONVILLE	AR		07/25/2024		877		15			15		893	893			
100080814	KISSIMMEE	FL		03/15/2022		1,319		(179)			(179)		1,139	1,139			
100112223	CHULA VISTA	CA		06/29/2023		71		2,459			2,459		2,530	2,530			
100180563	MIAMI	FL		11/26/2024		876		(62)			(62)		814	814			
100168476	ARGYLE	TX		09/25/2024		971		18			18		988	988			
100141259	TAMPA	FL		01/30/2024		572		(57)			(57)		515	515			
100146976	ANNA	TX		03/26/2024		5,944		(13)			(13)		5,931	5,931			
100102569	LANCASTER	PA		06/07/2023		77		18			18		95	95			
100142915	ORLANDO	FL		02/09/2024		775		(59)			(59)		716	716			
100149012	PHOENIX	AZ		04/19/2024		1,135		(76)			(76)		1,059	1,059			
100170342	MESQUITE	NV		10/08/2024		6,638		(93)			(93)		6,545	6,545			
100165324	SCOTTSDALE	AZ		08/29/2024		1,303		(96)			(96)		1,206	1,206			
100133119	HOLBROOK	MA		11/29/2023		693		(13)			(13)		680	680			
100157848	EL DORADO HILLS	CA		07/09/2024		885		38			38		923	923			
100120685	CLIFTON	NJ		08/25/2023		802		(71)			(71)		731	731			
100119458	PAWTUCKET	RI		07/31/2023		808		5			5		813	813			
100167412	VENICE	FL		09/16/2024		3,423		6			6		3,428	3,428			
100128730	JACKSONVILLE	FL		09/21/2023		797		5			5		802	802			
100137488	MANCHESTER	CT		01/11/2024		741		(16)			(16)		724	724			
100115756	IONE	CA		07/20/2023		2,130		(79)			(79)		2,050	2,050			
100102057	ROSENBERG	TX		04/14/2023		633		(149)			(149)		484	484			
100013312	FREDERICKSBURG	VA		05/25/2017		861		512			512		1,373	1,373			
100080047	PONTE VERDE BEACH	FL		04/08/2022		1,025		(70)			(70)		956	956			
100064303	WESTLAKE	FL		07/01/2021		1,788		135			135		1,923	1,923			
100078668	ST CHARLES	IL		02/02/2022		1,195		(130)			(130)		1,065	1,065			
100138307	PITTSBORO	NC		12/18/2023		817		(2)			(2)		815	815			
100019644	SPRING VALLEY	CA		07/26/2018		1,709		(42)			(42)		1,667	1,667			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172612	MAGNA	UT		10/23/2024		940		(50)			(50)		890	890			
100049710	TRUMBULL	CT		11/20/2020		1,313		(183)			(183)		1,129	1,129			
100151953	FRESNO	CA		06/14/2024		821		(60)			(60)		761	761			
100147690	ALBUQUERQUE	NM		04/05/2024		2,735		(194)			(194)		2,541	2,541			
100174763	CONYERS	GA		10/31/2024		887		(121)			(121)		766	766			
100116904	JERSEY CITY	NJ		07/20/2023		(1,200)		2,611			2,611		1,410	1,410			
100025007	OAKLEY	CA		09/20/2018		1,035		(52)			(52)		983	983			
100131631	ALTUS	OK		10/06/2023		789		53			53		843	843			
100162942	NAPLES	FL		08/12/2024		1,681		(61)			(61)		1,620	1,620			
100186549	RATHDRUM	ID		12/30/2024		778		(25)			(25)		753	753			
100117854	RUSKIN	FL		07/20/2023		384		(53)			(53)		332	332			
100101669	LACEY	WA		04/26/2023		1,300		38			38		1,338	1,338			
100133673	LAS VEGAS	NV		10/23/2023		806		(9)			(9)		797	797			
100182512	FEDERAL WAY	WA		12/12/2024		1,165		10			10		1,175	1,175			
100053496	MIAMI	FL		03/23/2021		2,368		(256)			(256)		2,112	2,112			
100117243	JURUPA VALLEY	CA		07/20/2023		1,054		497			497		1,551	1,551			
100152308	WESLEY CHAPEL	FL		05/17/2024		782		(57)			(57)		725	725			
100088057	LAS VEGAS	NV		10/25/2022		14,642		144			144		14,785	14,785			
100133596	WEST PALM BEACH	FL		10/23/2023		766		22			22		788	788			
100161068	SURPRISE	AZ		07/24/2024		1,009		134			134		1,143	1,143			
100171636	CELINA	TX		10/16/2024		957		(88)			(88)		869	869			
100180559	SACRAMENTO	CA		11/26/2024		647		(60)			(60)		586	586			
100133803	SPRING	TX		10/20/2023		696		(48)			(48)		648	648			
100165006	AVENTURA	FL		08/28/2024		563		(45)			(45)		518	518			
100175248	HOMESTEAD	FL		11/05/2024		870		(53)			(53)		817	817			
100010842	TUKWILA	WA		12/23/2016		2,725		(307)			(307)		2,418	2,418			
100132285	BREMERTON	WA		10/13/2023		1,276		9			9		1,285	1,285			
100155089	OCALA	FL		07/19/2024		806		(146)			(146)		660	660			
100076266	RIVERSIDE	CA		01/07/2022		19,326		(162)			(162)		19,164	19,164			
100136292	APEX	NC		11/20/2023		1,734		20			20		1,754	1,754			
100119714	TOMS RIVER	NJ		08/08/2023		788		(36)			(36)		752	752			
100128794	CYPRESS	TX		09/21/2023		785		13			13		798	798			
100119326	TOOELE	UT		07/31/2023		886		5			5		891	891			
100159703	MIAMI	FL		08/23/2024		775		(127)			(127)		648	648			
100080972	MANCHACA	TX		03/18/2022		2,427		143			143		2,570	2,570			
100169034	SAN DIEGO	CA		09/27/2024		730		(78)			(78)		652	652			
100160044	PFLUGERVILLE	TX		07/17/2024		827		36			36		863	863			
100086186	CONROE	TX		10/07/2022		840		(92)			(92)		748	748			
100179615	DAWSONVILLE	GA		11/21/2024		9,114		(212)			(212)		8,902	8,902			
100090295	MIAMI	FL		01/13/2023		439		(113)			(113)		326	326			
100160145	DAWSONVILLE	GA		07/17/2024		726		(83)			(83)		643	643			
100159057	LAYTON	UT		08/15/2024		835		(69)			(69)		766	766			
100119484	BENTONVILLE	AR		07/31/2023		2,109		(43)			(43)		2,067	2,067			
100139956	GILBERT	AZ		01/09/2024		832		(40)			(40)		792	792			
100045235	BOULDER	CO		11/25/2020		2,382		(136)			(136)		2,246	2,246			
100048691	ELK GROVE	CA		11/20/2020		2,458		(414)			(414)		2,044	2,044			
100179786	MINT HILL	NC		11/21/2024		11,221		(276)			(276)		10,945	10,945			
100152387	POOLER	GA		05/17/2024		812		8			8		820	820			
100169674	PAGOSA SPRINGS	CO		09/30/2024		797		(78)			(78)		720	720			
100181336	SLAUGHTER	LA		12/06/2024		898		(3)			(3)		895	895			
100138343	CAPE CORAL	FL		12/18/2023		1,808		(17)			(17)		1,791	1,791			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060293	DALLAS	TX		06/25/2021		1,807		(68)			(68)		1,739	1,739			
100030907	SANTA CLARA	CA		04/09/2019		2,076		499			499		2,575	2,575			
100185395	FRESNO	CA		12/20/2024		1,162		147			147		1,309	1,309			
100055898	NEW ORLEANS	LA		03/26/2021		1,955		(133)			(133)		1,823	1,823			
100013876	RANCHO CUCAMONGA	CA		05/25/2017		1,310		163			163		1,472	1,472			
100109379	PORT SAINT LUCIE	FL		06/12/2023		1,244		34			34		1,278	1,278			
100179899	ARGYLE	TX		11/25/2024		638		155			155		793	793			
100168590	FLORIDA CITY	FL		09/25/2024		981		8			8		989	989			
100110435	LAS VEGAS	NV		06/30/2023		838		(52)			(52)		786	786			
100171267	CHICAGO	IL		10/16/2024		839		(74)			(74)		766	766			
100147767	SEVIERVILLE	TN		04/08/2024		894		21			21		916	916			
100168454	RALEIGH	NC		09/25/2024		810		(70)			(70)		741	741			
100143554	LEESBURG	GA		02/21/2024		733		(20)			(20)		713	713			
100160236	SAN ANTONIO	TX		07/18/2024		762		(43)			(43)		718	718			
100144352	AUBREY	TX		03/07/2024		868		(39)			(39)		828	828			
100168676	BEAUMONT	CA		09/25/2024		1,086		(104)			(104)		982	982			
100155398	FRISCO	TX		06/18/2024		543		(24)			(24)		519	519			
100164798	KISSIMMEE	FL		08/26/2024		727		(44)			(44)		683	683			
100163272	SACRAMENTO	CA		08/13/2024		668		5			5		672	672			
100012920	LAND OF LAKES	FL		05/25/2017		1,071		296			296		1,366	1,366			
100103090	ROOSEVELT	NY		04/21/2023		812		(83)			(83)		729	729			
100110327	NASHVILLE	TN		06/30/2023		966		21			21		987	987			
100119447	TUCSON	AZ		07/31/2023		797		(8)			(8)		789	789			
100110378	EAGLE MOUNTAIN	UT		06/30/2023		837		(23)			(23)		814	814			
100166109	BEND	OR		09/09/2024		829		(51)			(51)		778	778			
100118112	LITTLEROCK	CA		07/20/2023		437		(58)			(58)		379	379			
100140518	LAWRENCEVILLE	GA		01/19/2024		886		11			11		897	897			
100139320	IRMO	SC		12/28/2023		3,458		325			325		3,784	3,784			
100142645	OAKLAND	TN		02/08/2024		2,589		(98)			(98)		2,491	2,491			
100054050	PARLIN	NJ		03/23/2021		997		(129)			(129)		868	868			
100148245	HANOVER	MD		04/12/2024		19,424		(506)			(506)		18,918	18,918			
100143478	TAMPA	FL		02/16/2024		435		2			2		437	437			
100169392	ORLANDO	FL		09/27/2024		321		(21)			(21)		300	300			
100135126	SUWANEE	GA		11/01/2023		858		197			197		1,055	1,055			
100168110	CAPE CORAL	FL		09/20/2024		988		(25)			(25)		962	962			
100025094	LOS ANGELES	CA		09/20/2018		990		56			56		1,046	1,046			
4010071936	TROY	NY		04/29/2024		672		(55)			(55)		616	616			
100133456	LEANDER	TX		10/19/2023		564		(69)			(69)		495	495			
100073537	MODESTO	CA		10/26/2021		1,337		(38)			(38)		1,299	1,299			
100180332	MURFREESBORO	TN		11/25/2024		21,515		(335)			(335)		21,180	21,180			
100160925	LEEHIGH ACRES	FL		07/24/2024		757		(45)			(45)		712	712			
100154855	FAIR LAWN	NJ		07/19/2024		818		(140)			(140)		679	679			
100027045	ANAHEIM	CA		09/26/2018		2,079		76			76		2,156	2,156			
100178252	SAN DIEGO	CA		11/19/2024		738		(22)			(22)		716	716			
100143265	SOUTH KINGSTOWN	RI		02/16/2024		847		(28)			(28)		818	818			
100012731	RIVIERA BEACH	FL		05/25/2017		1,157		253			253		1,410	1,410			
100102943	HILLSBOROUGH	CA		06/22/2023		781		(49)			(49)		732	732			
100066317	BOWIE	MD		08/02/2021		2,060		4			4		2,064	2,064			
100141540	SAN BERNARDINO	CA		01/30/2024		909		(53)			(53)		856	856			
100152751	HOT SPRINGS	NC		05/22/2024		653		(88)			(88)		564	564			
100151919	HEMET	CA		07/10/2024		741		(68)			(68)		673	673			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084748	HOLLYWOOD	FL		08/02/2022		605		(86)			(86)		519	519			
100046524	SAN JOSE	CA		11/25/2020		3,288		(97)			(97)		3,191	3,191			
100171559	FORT WORTH	TX		10/16/2024		1,221		10			10		1,231	1,231			
100172712	PHOENIX	AZ		11/21/2024		785		(65)			(65)		721	721			
100144182	RATHDRUM	ID		03/07/2024		1,177		(36)			(36)		1,141	1,141			
100158924	VENICE	FL		07/12/2024		853		(39)			(39)		813	813			
100100034	VIRGIN	UT		03/28/2023		394		(141)			(141)		252	252			
100173804	CORTLANDT MANOR	NY		10/30/2024		814		(17)			(17)		797	797			
100178291	TAMARAC	FL		11/19/2024		615		(20)			(20)		595	595			
100172491	FORNEY	TX		10/23/2024		755		(57)			(57)		698	698			
100186368	NEWARK	DE		12/30/2024		791		(53)			(53)		738	738			
100108208	LAS VEGAS	NV		05/24/2023		4,296		(528)			(528)		3,768	3,768			
100159479	FARMERS BRANCH	TX		07/15/2024		542		(69)			(69)		473	473			
100138137	ORLANDO	FL		12/14/2023		965		(68)			(68)		897	897			
100089294	ROSEVILLE	CA		01/26/2023		898		(141)			(141)		757	757			
100135864	FITCHBURG	MA		11/13/2023		497		(20)			(20)		478	478			
100133534	MIAMI	FL		10/19/2023		474		(89)			(89)		385	385			
100135595	LANCASTER	CA		11/09/2023		745		(34)			(34)		711	711			
100137731	DURHAM	NC		12/08/2023		778		(14)			(14)		764	764			
100080831	HAPPY VALLEY	OR		03/10/2022		1,563		(232)			(232)		1,331	1,331			
100133730	DAVENPORT	FL		10/23/2023		953		159			159		1,111	1,111			
100176938	MANASSAS	VA		11/15/2024		679		(110)			(110)		569	569			
100065767	BOTHELL	WA		07/28/2021		1,829		(111)			(111)		1,718	1,718			
100150523	ACWORTH	GA		05/03/2024		855		(38)			(38)		818	818			
100167460	PALM COAST	FL		09/16/2024		5,602		(246)			(246)		5,356	5,356			
100133361	ROYAL PALM BEACH	FL		11/21/2023		793		(78)			(78)		716	716			
100161514	DUNEDIN	FL		07/30/2024		774		(56)			(56)		718	718			
100117784	MIAMI	FL		07/20/2023		823		91			91		913	913			
100171716	SNELLVILLE	GA		10/17/2024		935		7			7		942	942			
100139307	SAVANNAH	GA		12/28/2023		1,273		(41)			(41)		1,233	1,233			
100168667	CLEARWATER	FL		09/25/2024		803		(69)			(69)		734	734			
100132335	MCDONOUGH	GA		11/03/2023		777		184			184		961	961			
100162833	DENVER	CO		08/12/2024		851		16			16		867	867			
100000431	MONTEBELLO	CA		09/27/2016		1,622		203			203		1,824	1,824			
100135275	RICHMOND	TX		11/08/2023		1,182		195			195		1,377	1,377			
100184407	TURLOCK	CA		12/17/2024		807		(50)			(50)		757	757			
100049747	GARDENA	CA		11/20/2020		2,197		(166)			(166)		2,031	2,031			
100157729	HEMPSTEAD	NY		06/28/2024		648		(109)			(109)		539	539			
100169121	DAVENPORT	FL		09/27/2024		847		(41)			(41)		806	806			
100182297	CALABASH	NC		12/12/2024		929		131			131		1,061	1,061			
100115125	WATERBURY	CT		07/17/2023		471		173			173		644	644			
100119556	HOBOKEN	NJ		07/28/2023		10,453		343			343		10,796	10,796			
100158663	GLASSBORO	NJ		07/10/2024		706		(56)			(56)		650	650			
100136543	HIGHLAND	UT		11/20/2023		903		226			226		1,128	1,128			
100141262	WEST NEW YORK	NJ		01/30/2024		1,952		(109)			(109)		1,843	1,843			
100136308	MCKINNEY	TX		11/20/2023		735		(5)			(5)		731	731			
100148578	KISSIMMEE	FL		04/12/2024		863		(26)			(26)		837	837			
100181274	VACAVILLE	CA		12/06/2024		866		27			27		893	893			
100119340	RICHMOND	TX		07/31/2023		1,022		36			36		1,059	1,059			
100031086	MANTECA	CA		03/29/2019		1,733		310			310		2,043	2,043			
100182077	CHANDLER	AZ		12/12/2024		892		126			126		1,018	1,018			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175386	CAMAS	WA		11/05/2024		984		24			24		1,008	1,008			
100173114	ELLIJAY	GA		10/30/2024		981		(17)			(17)		965	965			
100128065	ANTIOCH	TN		09/08/2023		1,017		51			51		1,068	1,068			
100169556	VIRGINIA BCH	VA		09/30/2024		16,261		(541)			(541)		15,720	15,720			
100116311	BAYSIDE	NY		07/20/2023		5,595		2,014			2,014		7,609	7,609			
100161428	MCALLEN	TX		07/29/2024		798		(30)			(30)		767	767			
100158485	LAKEWOOD	OH		07/10/2024		976		(25)			(25)		952	952			
100152271	TUCSON	AZ		05/17/2024		1,420		(39)			(39)		1,381	1,381			
100153653	BROOKLYN CENTER	MN		05/31/2024		768		(22)			(22)		746	746			
100155110	NORTH ROYALTON	OH		07/19/2024		15,131		(613)			(613)		14,518	14,518			
100071469	ANAHEIM	CA		10/26/2021		1,867		(66)			(66)		1,800	1,800			
100171304	BAYONNE	NJ		10/16/2024		877		(131)			(131)		746	746			
100137873	WINTER GARDEN	FL		12/08/2023		790		(33)			(33)		757	757			
100055856	AUBURNDALE	FL		03/23/2021		1,855		230			230		2,085	2,085			
100137689	TUCSON	AZ		12/08/2023		725		(40)			(40)		685	685			
100135791	DENTON	TX		11/10/2023		766		171			171		938	938			
100151291	RENO	NV		05/10/2024		773		(47)			(47)		726	726			
100120746	SACRAMENTO	CA		08/25/2023		732							732	732			
100133631	VANCOUVER	WA		10/23/2023		973		143			143		1,116	1,116			
100177750	BERLIN	MD		11/19/2024		1,552		(226)			(226)		1,325	1,325			
100150739	AUSTIN	TX		05/06/2024		855		(24)			(24)		832	832			
100171324	ORLAND PARK	IL		10/16/2024		695		(68)			(68)		627	627			
100153248	MARYVILLE	TN		05/30/2024		774		(22)			(22)		753	753			
100140623	MABLETON	GA		01/19/2024		833		(65)			(65)		768	768			
100013106	BLUFFTON	SC		05/25/2017		2,370		246			246		2,616	2,616			
100162961	LANTANA	TX		08/12/2024		792		(46)			(46)		746	746			
100031060	FAIRFIELD	CA		03/29/2019		789		406			406		1,195	1,195			
100175348	SAN ANTONIO	TX		11/05/2024		8,037		75			75		8,112	8,112			
100017236	SCOTTSDALE	AZ		04/26/2018		955		(135)			(135)		820	820			
100090320	BRIDGEPORT	CT		01/06/2023		917		4			4		921	921			
100136792	YONKERS	NY		11/27/2023		703		(33)			(33)		669	669			
100179799	HARRISBURG	NC		11/21/2024		42,208		(1,024)			(1,024)		41,184	41,184			
100182662	CANTONMENT	FL		12/12/2024		836		(30)			(30)		807	807			
100175306	FAIRFIELD	CA		11/05/2024		829		(61)			(61)		768	768			
100173283	SPRING HILL	TN		10/30/2024		833		(66)			(66)		766	766			
100143264	COLORADO SPRINGS	CO		02/16/2024		4,377		(61)			(61)		4,316	4,316			
100175488	AUBURN	GA		12/23/2024		8,729		(85)			(85)		8,644	8,644			
100143875	WEST HAVEN	CT		03/06/2024		762		(68)			(68)		694	694			
100117695	CLERMONT	FL		07/20/2023		(471)		1,608			1,608		1,137	1,137			
100169736	SAN BERNARDINO	CA		09/30/2024		791		(44)			(44)		747	747			
100142554	ROUND ROCK	TX		02/08/2024		1,230		(30)			(30)		1,201	1,201			
100164006	YAKIMA	WA		08/21/2024		685		(147)			(147)		538	538			
100140115	CONROE	TX		01/09/2024		1,080		98			98		1,178	1,178			
100117760	LAKELAND	FL		07/20/2023		36		873			873		909	909			
100117104	PATERSON	NJ		07/20/2023		(1,849)		3,790			3,790		1,941	1,941			
100067718	HALLANDALE BEACH	FL		09/23/2021		1,751		(118)			(118)		1,633	1,633			
100172288	STAR	ID		10/21/2024		891		(4)			(4)		888	888			
100161157	FREEPORT	FL		07/24/2024		721		(81)			(81)		640	640			
100107803	PORT SAINT JOE	FL		05/19/2023		1,013		132			132		1,144	1,144			
100176584	MCFARLAND	WI		11/15/2024		864		(12)			(12)		852	852			
100143236	PROVO	UT		02/16/2024		937		(5)			(5)		932	932			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100182072	CLE ELUM	WA		12/12/2024		956		178			178		1,133	1,133			
100135975	SOMERSET	NJ		11/16/2023		582		9			9		591	591			
100071913	ARLINGTON	TX		11/19/2021		1,535		(336)			(336)		1,199	1,199			
100120957	WINTER GARDEN	FL		08/30/2023		845		2			2		847	847			
100151000	BULLHEAD CITY	AZ		05/08/2024		780		(51)			(51)		729	729			
100162068	MODESTO	CA		07/31/2024		747		(59)			(59)		688	688			
100179576	YUMA	AZ		11/21/2024		826		(35)			(35)		791	791			
100161431	CLOVIS	CA		07/29/2024		704		(54)			(54)		650	650			
100151830	CLINTON TOWNSHIP	MI		05/10/2024		440		(80)			(80)		361	361			
100048634	HOLLYWOOD	FL		11/20/2020		1,538		(514)			(514)		1,024	1,024			
100083039	SARASOTA	FL		05/11/2022		2,197		198			198		2,395	2,395			
100103616	PALMDALE	CA		05/08/2023		1,369		24			24		1,393	1,393			
100138388	FORNEY	TX		12/18/2023		643		(65)			(65)		579	579			
100156210	PORT ST LUCIE	FL		06/20/2024		1,625		(203)			(203)		1,422	1,422			
100148598	BUDA	TX		04/12/2024		750							750	750			
100065228	LOS ANGELES	CA		07/14/2021		2,089		(73)			(73)		2,017	2,017			
100151139	LADSON	SC		05/09/2024		899		(40)			(40)		859	859			
100088879	DENVER	CO		11/15/2022		697		(40)			(40)		657	657			
100119342	LAKE DALLAS	TX		07/31/2023		811		(24)			(24)		787	787			
100159359	VANCOUVER	WA		07/15/2024		2,474		70			70		2,545	2,545			
100110158	RAHWAY	NJ		06/30/2023		886		(23)			(23)		864	864			
100128115	CLARKSVILLE	TN		09/08/2023		838		43			43		882	882			
100171627	CELINA	TX		10/16/2024		9,091		(308)			(308)		8,783	8,783			
100115953	WAREHAM	MA		07/20/2023		824		(44)			(44)		780	780			
100165480	GATLINBURG	TN		08/29/2024		1,279		39			39		1,318	1,318			
100128498	EATON	CO		09/15/2023		791		(39)			(39)		752	752			
100084120	PHOENIXVILLE	PA		09/02/2022		957		5			5		962	962			
100027939	ANTIOCH	CA		10/26/2018		1,329		106			106		1,435	1,435			
100141977	PHOENIX	AZ		02/29/2024		952		(63)			(63)		889	889			
100029131	JACKSONVILLE	FL		10/26/2018		1,058		52			52		1,110	1,110			
100101000	MIAMI	FL		04/28/2023		1,218		302			302		1,520	1,520			
100084699	NAMPA	ID		08/02/2022		623		(29)			(29)		594	594			
100140483	PITTSBORO	NC		01/19/2024		681		(39)			(39)		641	641			
100131690	ANTIOCH	TN		10/06/2023		880		74			74		954	954			
100141269	CHAMPIONS GATE	FL		01/30/2024		665		(39)			(39)		626	626			
100108145	MILWAUKEE	WI		05/24/2023		586		(14)			(14)		573	573			
100099763	MEDFORD	NY		02/28/2023		823		(56)			(56)		767	767			
100169091	BRADENTON	FL		09/27/2024		770		(68)			(68)		702	702			
100065462	MANCHESTER	NH		07/28/2021		1,959		(50)			(50)		1,909	1,909			
100172832	HOLT	MI		12/06/2024		831		(32)			(32)		800	800			
100134970	LILBURN	GA		10/30/2023		2,238		7			7		2,245	2,245			
100062634	BLOOMFIELD	NJ		07/01/2021		2,920		(48)			(48)		2,872	2,872			
100168811	PASCO	WA		09/26/2024		710		(134)			(134)		575	575			
100099576	SPRING HILL	FL		04/06/2023		555		(118)			(118)		437	437			
100078287	COCOA BEACH	FL		02/10/2022		1,658		(40)			(40)		1,619	1,619			
100090905	LOS ANGELES	CA		01/31/2023		938		27			27		965	965			
100157734	GROVETOWN	GA		06/28/2024		336		19			19		355	355			
100089024	PORTLAND	OR		11/04/2022		900		(60)			(60)		840	840			
100152350	ROSEVILLE	CA		05/17/2024		946		168			168		1,114	1,114			
100171545	ROUND ROCK	TX		10/16/2024		759		(66)			(66)		693	693			
100142982	HUNTINGTON BEACH	CA		02/09/2024		823		(133)			(133)		691	691			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182536	WEXFORD	PA		12/12/2024		184,375		(3,827)			(3,827)		180,548	180,548			
100060274	SCHERTZ	TX		06/25/2021		941		(148)			(148)		794	794			
100140378	KAILUA KONA	HI		01/18/2024		673		(65)			(65)		608	608			
100109967	PHOENIX	AZ		06/22/2023		789		(29)			(29)		760	760			
100088887	ORLANDO	FL		11/15/2022		600		(24)			(24)		575	575			
100118664	NORRIDGE	IL		07/25/2023		731		(36)			(36)		695	695			
100030928	SANTA MONICA	CA		04/09/2019		1,356		218			218		1,574	1,574			
100129612	LEANDER	TX		09/29/2023		1,026		121			121		1,147	1,147			
100025549	EAST PATCHOGUE	NY		09/20/2018		1,001		391			391		1,392	1,392			
100079988	WEST VALLEY CITY	UT		04/25/2022		1,050		(2)			(2)		1,048	1,048			
100101959	CALIMESA	CA		04/14/2023		1,051		(166)			(166)		885	885			
100156426	RALEIGH	NC		06/24/2024		775		(41)			(41)		734	734			
100126381	BELLEVILLE	NJ		08/30/2023		767		(36)			(36)		730	730			
100168753	DUNDALK	MD		09/26/2024		753		(107)			(107)		646	646			
100148679	RICHMOND	TX		04/16/2024		805		(71)			(71)		735	735			
100136957	AUBREY	TX		11/28/2023		805		55			55		860	860			
100127549	BAKERSFIELD	CA		09/08/2023		1,177		(54)			(54)		1,123	1,123			
100142806	CYPRESS	TX		02/08/2024		870		(68)			(68)		801	801			
100110387	LEMON GROVE	CA		06/30/2023		991		(12)			(12)		979	979			
100127636	NORTH LAS VEGAS	NV		09/08/2023		818		33			33		850	850			
100139470	LEHIGH ACRES	FL		12/28/2023		742		(36)			(36)		706	706			
100100735	SALEM	OR		04/28/2023		1,247		134			134		1,381	1,381			
100083674	ORLANDO	FL		06/21/2022		1,383		(108)			(108)		1,275	1,275			
100136493	BUCKEYE	AZ		11/20/2023		890		184			184		1,074	1,074			
100146583	NEW BEDFORD	MA		03/20/2024		727		1			1		727	727			
100172129	HEMET	CA		10/17/2024		560		(67)			(67)		494	494			
100147693	MADERA	CA		04/05/2024		470		(28)			(28)		441	441			
100162955	SEASIDE HEIGHTS	NJ		08/12/2024		685		(41)			(41)		643	643			
100028577	LIVINGSTON	CA		10/26/2018		1,255		53			53		1,307	1,307			
100163319	IRVING	TX		08/13/2024		1,337		(41)			(41)		1,296	1,296			
100113280	KENT	WA		06/29/2023		734		(33)			(33)		701	701			
100162820	ASHBURN	VA		08/12/2024		747		(34)			(34)		713	713			
100026653	SAN PABLO	CA		09/26/2018		1,675		74			74		1,750	1,750			
100071643	ORANGE	CA		10/14/2021		2,590		(172)			(172)		2,418	2,418			
100149520	MERCED	CA		04/26/2024		373		(44)			(44)		329	329			
100077801	MIAMI	FL		12/23/2021		1,500		(165)			(165)		1,335	1,335			
100137957	SURPRISE	AZ		12/13/2023		881		83			83		964	964			
100181870	MERRILLVILLE	IN		12/12/2024		807		(8)			(8)		799	799			
100181866	LITHIA	FL		12/12/2024		809		(26)			(26)		783	783			
100146938	TWENTYNINE PALMS	CA		03/26/2024		884		(35)			(35)		849	849			
100030717	SAINT ALBANS	NY		04/09/2019		1,228		599			599		1,827	1,827			
100131858	FORT WORTH	TX		10/06/2023		538		(23)			(23)		515	515			
100141250	LAWRENCEVILLE	GA		01/30/2024		699		(66)			(66)		633	633			
100107972	BAYFIELD	CO		05/22/2023		787		(36)			(36)		751	751			
100115802	RENO	NV		07/20/2023		966		14			14		980	980			
100089744	SCOTTSDALE	AZ		12/02/2022		753		(62)			(62)		691	691			
100148993	OGDEN	UT		04/19/2024		625		(40)			(40)		585	585			
100031233	FORT WASHINGTON	MD		03/29/2019		1,970		130			130		2,100	2,100			
100144153	ARDMORE	PA		03/07/2024		770		(31)			(31)		739	739			
100049586	LONG BEACH	CA		11/20/2020		1,510		(302)			(302)		1,208	1,208			
100065854	LAHAINA	HI		07/27/2021		1,303		(119)			(119)		1,185	1,185			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100147947	ANTIOCH	CA		04/08/2024		789		(13)			(13)		776	776			
100046431	SYLMAR	CA		11/25/2020		2,026		(310)			(310)		1,716	1,716			
100176122	DACULA	GA		12/20/2024		3,283		(104)			(104)		3,179	3,179			
100132125	PUYALLUP	WA		10/13/2023		8,685		37			37		8,722	8,722			
100164398	MADERA	CA		08/21/2024		868		13			13		881	881			
100089999	LONG BEACH	CA		01/13/2023		608		125			125		732	732			
100013960	WASHINGTON	UT		05/25/2017		1,003		17			17		1,019	1,019			
100153711	AURORA	CO		07/11/2024		775		(118)			(118)		657	657			
100148435	GEORGETOWN	TX		04/12/2024		668		(72)			(72)		596	596			
100091770	DENVER	NC		01/30/2023		732		(71)			(71)		661	661			
100014086	MIRA LOMA	CA		05/25/2017		2,746		216			216		2,962	2,962			
100114872	KISSIMMEE	FL		07/10/2023		891		29			29		921	921			
100128182	CALABASH	NC		09/18/2023		1,008		42			42		1,050	1,050			
100068056	BOTHELL	WA		09/23/2021		2,038		(32)			(32)		2,006	2,006			
100026088	CHICAGO	IL		09/20/2018		1,543		33			33		1,576	1,576			
100142881	DULUTH	GA		02/09/2024		7,731		(311)			(311)		7,420	7,420			
100134564	LAND O' LAKES	FL		10/30/2023		650		(41)			(41)		609	609			
100117500	BAY HARBOR ISLANDS	FL		07/20/2023		430		85			85		515	515			
100057993	PASO ROBLES	CA		06/30/2021		1,791		(99)			(99)		1,692	1,692			
100172317	SOUTH BEND	IN		10/21/2024		842		(27)			(27)		815	815			
100147034	LOUISVILLE	KY		03/27/2024		747		(50)			(50)		697	697			
100182508	MCKINNEY	TX		12/12/2024		874		(4)			(4)		870	870			
100174193	SAINT PETERSBURG	FL		10/31/2024		732		(85)			(85)		647	647			
100182497	VISALIA	CA		12/12/2024		780		(61)			(61)		719	719			
100135529	WASHINGTON	UT		11/13/2023		719							719	719			
100180130	MIRAMAR	FL		11/25/2024		1,316		(507)			(507)		809	809			
100130233	LAS VEGAS	NV		11/15/2023		765		3			3		768	768			
100180568	CAMINO	CA		11/26/2024		826		4			4		830	830			
100140462	LOGANVILLE	GA		01/18/2024		1,022		45			45		1,067	1,067			
100115877	SEMINOLE	FL		07/20/2023		836		(64)			(64)		772	772			
100144273	NEWARK	NJ		03/07/2024		436		(7)			(7)		429	429			
4010059000	LORAIN	OH		09/28/2023		640		(43)			(43)		596	596			
100180206	NORTH RICHLAND HILLS	TX		11/25/2024		829		(41)			(41)		788	788			
100103194	MANCHESTER	NJ		04/21/2023		(52)		848			848		796	796			
100117203	COTTONWOOD	AZ		07/20/2023		872		(19)			(19)		853	853			
100157884	ORANGE BEACH	AL		07/09/2024		751		(17)			(17)		733	733			
100156462	CALDWELL	ID		06/24/2024		872		23			23		895	895			
100084646	MISSOURI CITY	TX		08/02/2022		799		(21)			(21)		779	779			
100153817	LAWRENCEVILLE	GA		07/10/2024		613		(70)			(70)		542	542			
100163127	PROVIDENCE	RI		08/13/2024		734		(10)			(10)		724	724			
100078372	BRANDON	FL		02/10/2022		1,192		(239)			(239)		954	954			
100185438	PORTLAND	OR		12/20/2024		956		129			129		1,085	1,085			
100127548	VICTORIA	TX		09/08/2023		806		(1)			(1)		805	805			
100137707	LARGO	FL		12/08/2023		1,114		5			5		1,119	1,119			
100166143	FRISCO	TX		09/09/2024		1,472		(79)			(79)		1,393	1,393			
100142949	MECHANICSBURG	PA		02/09/2024		735		(39)			(39)		695	695			
100118776	LONG BEACH	CA		07/25/2023		5,412		(239)			(239)		5,172	5,172			
100152618	LAKE WORTH	FL		05/17/2024		1,000		270			270		1,269	1,269			
100119987	SPOKANE	WA		08/11/2023		1,011		48			48		1,059	1,059			
100127637	MEMPHIS	TN		09/08/2023		807		(32)			(32)		775	775			
100148459	HENDERSON	NV		04/12/2024		1,005		83			83		1,088	1,088			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151234	ESTERO	FL		05/10/2024		4,656		(282)			(282)		4,374	4,374			
100091590	BAKERSFIELD	CA		03/07/2023		1,049		(71)			(71)		978	978			
100151594	POOLER	GA		05/10/2024		785		(42)			(42)		742	742			
100138320	MIAMI BEACH	FL		12/18/2023		738		(44)			(44)		694	694			
100115776	SMITHVILLE	TN		07/20/2023		934		(33)			(33)		901	901			
100090703	WEST BABYLON	NY		12/29/2022		735		(69)			(69)		666	666			
100086374	DANBURY	CT		09/23/2022		855		(20)			(20)		835	835			
100186507	DALLAS	TX		12/30/2024		788		(54)			(54)		734	734			
100161073	LONGBOAT KEY	FL		07/24/2024		843		(32)			(32)		811	811			
100055336	AMENIA	NY		03/23/2021		699		(54)			(54)		644	644			
100114983	FORT MYERS	FL		07/14/2023		2,609		(53)			(53)		2,555	2,555			
100151215	LAS VEGAS	NV		05/10/2024		982		145			145		1,127	1,127			
100133661	APEX	NC		10/23/2023		1,163		(21)			(21)		1,141	1,141			
100131626	WINCHESTER	VA		10/06/2023		797		43			43		840	840			
100084609	WENDELL	NC		08/02/2022		535		(73)			(73)		462	462			
100147894	STEPHENS CITY	VA		04/08/2024		924		1			1		925	925			
100057795	BELLFLOWER	CA		06/30/2021		1,949		(95)			(95)		1,854	1,854			
100151176	VICTORVILLE	CA		05/09/2024		603		(2)			(2)		600	600			
100134254	NEW CARROLLTN	MD		10/27/2023		728		(35)			(35)		693	693			
100135311	LEE	FL		11/13/2023		1,120		(14)			(14)		1,106	1,106			
100150586	SPRING HILL	TN		05/03/2024		804		(55)			(55)		749	749			
100156103	POINCIANA	FL		06/18/2024		702		(107)			(107)		596	596			
100146974	MCKINNEY	TX		03/26/2024		895		21			21		916	916			
100028342	LAS VEGAS	NV		10/26/2018		1,964		267			267		2,232	2,232			
100146967	TALLAHASSEE	FL		03/26/2024		823		(48)			(48)		775	775			
100133246	HENDERSON	NV		11/29/2023		754		15			15		769	769			
100087353	OAK ISLAND	NC		10/25/2022		2,189		145			145		2,335	2,335			
100127250	NEWTOWN	CT		08/30/2023		3,233		1,715			1,715		4,948	4,948			
100135260	ROCKLEDGE	FL		11/08/2023		727		11			11		737	737			
100142542	WEST RICHLAND	WA		02/08/2024		9,784		(168)			(168)		9,617	9,617			
100140715	ALBUQUERQUE	NM		02/08/2024		796		(17)			(17)		779	779			
100090313	PHOENIX	AZ		01/06/2023		344		(9)			(9)		335	335			
100162754	ROME CITY	IN		08/12/2024		2,255		(86)			(86)		2,169	2,169			
100057851	COEUR D ALENE	ID		06/30/2021		1,763		(110)			(110)		1,653	1,653			
100100178	NEW BRITAIN	CT		03/17/2023		728		(32)			(32)		696	696			
100182054	FERNANDINA BEACH	FL		12/12/2024		840		27			27		867	867			
100130184	PUEBLO	CO		11/15/2023		731		(68)			(68)		663	663			
100171466	PHOENIX	AZ		10/16/2024		1,026		(98)			(98)		928	928			
100128470	PALM BAY	FL		09/15/2023		478		(34)			(34)		444	444			
100167766	PALM COAST	FL		09/19/2024		712		(51)			(51)		661	661			
100142066	ELKINS PARK	PA		02/29/2024		740		(15)			(15)		725	725			
100147969	ATLANTA	GA		04/08/2024		778		(26)			(26)		752	752			
100091583	GLEN BURNIE	MD		03/07/2023		767		(121)			(121)		646	646			
100144161	CHARLOTTE	NC		03/07/2024		789		(34)			(34)		755	755			
100132275	FREDERICK	MD		10/13/2023		873		10			10		883	883			
100149124	LANCASTER	CA		04/22/2024		2,046		(205)			(205)		1,841	1,841			
100144164	CHARLOTTE	NC		03/07/2024		789		(34)			(34)		755	755			
100179982	SOUTHSIDE	AL		11/25/2024		789		(22)			(22)		766	766			
100172789	PFLUGERVILLE	TX		12/06/2024		687		(97)			(97)		590	590			
100172741	EL PASO	TX		11/21/2024		830		(111)			(111)		719	719			
100166992	PRINCETON	TX		09/13/2024		836		(62)			(62)		774	774			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168063	CHESAPEAKE	VA		09/20/2024		1,360		(11)			(11)		1,349	1,349			
100155063	YUCCA VALLEY	CA		07/19/2024		790		(110)			(110)		680	680			
100121041	VALLEJO	CA		08/30/2023		31,041		(40)			(40)		31,001	31,001			
100134828	SUGAR LAND	TX		10/30/2023		362		387			387		749	749			
100131647	EDGEWATER	FL		10/06/2023		745		83			83		828	828			
100115934	OVIEDO	FL		07/20/2023		1,361		(8)			(8)		1,353	1,353			
100143955	ELLENWOOD	GA		02/29/2024		702		(109)			(109)		594	594			
100119525	COLD SPRINGS	CA		07/28/2023		1,615		6			6		1,620	1,620			
100164264	NEW BRUNSWICK	NJ		08/21/2024		813		(34)			(34)		779	779			
100167434	LOUISVILLE	KY		09/16/2024		795		(62)			(62)		733	733			
100174197	ROSSFORD	OH		10/31/2024		735		(70)			(70)		665	665			
100091938	SACRAMENTO	CA		02/03/2023		8,815		(263)			(263)		8,552	8,552			
100172851	WORCESTER	MA		10/25/2024		792		(107)			(107)		685	685			
100090049	KENNESAW	GA		01/13/2023		600		(92)			(92)		507	507			
100143140	MELISSA	TX		02/16/2024		793		(59)			(59)		734	734			
100141371	FAYETTEVILLE	NC		01/30/2024		672		(52)			(52)		620	620			
100043965	SACRAMENTO	CA		08/19/2020		1,613		(281)			(281)		1,332	1,332			
100148443	SAINT PAUL	MN		04/12/2024		720		(60)			(60)		660	660			
100186339	BLOOMINGDALE	GA		12/30/2024		755		(60)			(60)		695	695			
100172782	NORTH FORT MYERS	FL		12/06/2024		336		(21)			(21)		314	314			
100165575	BATON ROUGE	LA		08/29/2024		760		(58)			(58)		703	703			
100166231	WILMINGTON	NC		09/09/2024		830		(24)			(24)		806	806			
100148293	TROUTMAN	NC		04/12/2024		1,014		75			75		1,089	1,089			
100182213	FATE	TX		12/12/2024		829		70			70		899	899			
100147389	FIREBAUGH	CA		05/08/2024		458		(163)			(163)		295	295			
100185472	MEMPHIS	TN		12/20/2024		762		45			45		808	808			
100067697	BLOOMFIELD	NJ		09/23/2021		1,857		(72)			(72)		1,785	1,785			
100172539	SAINT CHARLES	IL		10/23/2024		776		(67)			(67)		709	709			
100155921	CHARLESTON	SC		06/17/2024		773		(47)			(47)		726	726			
100152757	ST JOHNS	FL		05/22/2024		1,176		(56)			(56)		1,119	1,119			
100141908	PASADENA	MD		03/27/2024		761		(20)			(20)		742	742			
100163321	SAN BERNARDINO	CA		08/13/2024		563		(64)			(64)		499	499			
100109703	NORTHPORT	AL		06/16/2023		774		(48)			(48)		727	727			
100111049	MOUNT ARLINGTON	NJ		06/29/2023		230		743			743		972	972			
100137965	MERCED	CA		12/13/2023		938		161			161		1,099	1,099			
100164286	PHOENIXVILLE	PA		08/21/2024		751		(45)			(45)		706	706			
100099910	ALBANY	OR		03/28/2023		485		(86)			(86)		399	399			
100120148	DESTIN	FL		08/11/2023		712		(144)			(144)		568	568			
100176809	NEW PORT RICHEY	FL		11/15/2024		816		(110)			(110)		706	706			
100134329	GLENDALE	AZ		10/27/2023		2,374		(159)			(159)		2,216	2,216			
100182435	ALPHARETTA	GA		12/12/2024		905		50			50		955	955			
100163171	GRAYSON	GA		08/13/2024		772		(43)			(43)		729	729			
100151747	LOS ANGELES	CA		05/10/2024		843		(50)			(50)		794	794			
100068466	NORTHAMPTON	MA		08/25/2021		1,833		(89)			(89)		1,744	1,744			
100185015	BRONX	NY		12/19/2024		615		(134)			(134)		481	481			
100184583	TUCKAHOE	NY		12/17/2024		6,889		(462)			(462)		6,427	6,427			
100172248	COEUR D ALENE	ID		10/21/2024		970		(42)			(42)		928	928			
100012989	LONG BEACH	CA		05/25/2017		1,118		93			93		1,212	1,212			
100153812	SPRING HOPE	NC		07/10/2024		643		(88)			(88)		555	555			
100115682	FRANKLIN	TN		07/20/2023		969		(6)			(6)		963	963			
100186695	LAWRENCEVILLE	GA		12/31/2024		831		39			39		870	870			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166252	NORTH LAS VEGAS	NV		09/09/2024		918		22			22		940	940			
100156269	OAK RIDGE	TN		07/25/2024		779		(110)			(110)		669	669			
100173971	HICKSVILLE	NY		10/31/2024		552		176			176		728	728			
100159360	GLASSBORO	NJ		07/15/2024		1,208		(74)			(74)		1,134	1,134			
100172365	NASHWAUK	MN		10/23/2024		843		(59)			(59)		785	785			
100025684	BELL GARDENS	CA		09/20/2018		1,694		10			10		1,704	1,704			
100031575	PLEASANT HILL	CA		03/29/2019		992		120			120		1,112	1,112			
100130362	MYRTLE BEACH	SC		09/28/2023		784		(34)			(34)		750	750			
100140369	GRAHAM	WA		01/18/2024		1,241		22			22		1,263	1,263			
100162895	OCEAN VIEW	HI		08/12/2024		697		(63)			(63)		634	634			
100115928	ELK GROVE VILLAGE	IL		07/20/2023		889		(33)			(33)		856	856			
100169113	LAS VEGAS	NV		09/27/2024		755		(52)			(52)		704	704			
100115651	BALTIMORE	MD		07/19/2023		952		(90)			(90)		862	862			
100100921	TRACY	CA		04/28/2023		1,199		391			391		1,590	1,590			
100182057	GLENDALE	AZ		12/12/2024		836		31			31		867	867			
100180351	LIBERTY HILL	TX		11/25/2024		911		56			56		967	967			
100127938	SPRINGFIELD	TN		09/08/2023		936		108			108		1,044	1,044			
100149920	FONTANA	CA		04/29/2024		838		(70)			(70)		768	768			
100169045	CELINA	OH		09/27/2024		1,053		(90)			(90)		963	963			
100030651	BRONX	NY		04/09/2019		704		845			845		1,550	1,550			
100142935	BLUE SPRINGS	MO		02/09/2024		750		(65)			(65)		685	685			
100080764	WINTER GARDEN	FL		03/10/2022		1,274		(194)			(194)		1,080	1,080			
100116465	AUSTIN	TX		07/20/2023		806		94			94		901	901			
100031742	SAN PEDRO	CA		03/29/2019		1,739		398			398		2,137	2,137			
100158140	MARIETTA	GA		07/09/2024		813		(13)			(13)		800	800			
100042985	SANTA ANA	CA		05/28/2020		2,588		223			223		2,811	2,811			
100149797	WILLIS	TX		04/26/2024		723		(81)			(81)		643	643			
100065251	RAPID CITY	SD		07/14/2021		4,658		(51)			(51)		4,607	4,607			
100152779	VENTURA	CA		05/22/2024		780		(12)			(12)		768	768			
100174242	MANSFIELD	TX		10/31/2024		810		(76)			(76)		734	734			
100172207	MESA	AZ		10/17/2024		635		(102)			(102)		533	533			
100168461	GAINESVILLE	VA		09/25/2024		1,436		(39)			(39)		1,397	1,397			
100116805	PALMDALE	CA		07/20/2023		985		250			250		1,235	1,235			
100175418	UNION GROVE	WI		12/23/2024		612		(90)			(90)		522	522			
100148612	MIDDLETOWN	DE		04/12/2024		773		(38)			(38)		735	735			
100132031	DURHAM	NC		10/13/2023		766		11			11		777	777			
100134327	SPOKANE VALLEY	WA		10/27/2023		722		(8)			(8)		714	714			
100165682	SAINT LEONARD	MD		10/04/2024		820		2			2		822	822			
100151926	DULUTH	GA		07/10/2024		277		4			4		281	281			
100000544	WOODBRIDGE	CT		09/27/2016		1,696		332			332		2,028	2,028			
100138859	GEORGETOWN	TX		12/21/2023		759		(64)			(64)		695	695			
100174097	ORANGE BEACH	AL		10/31/2024		715		(74)			(74)		641	641			
100080918	TEMECULA	CA		03/10/2022		1,646		(63)			(63)		1,584	1,584			
100160361	JACKSONVILLE	FL		09/06/2024		652		(113)			(113)		539	539			
100173100	HOMESTEAD	FL		10/30/2024		751		(67)			(67)		684	684			
100165812	METAIRIE	LA		08/29/2024		962		(126)			(126)		836	836			
100102016	HOUSTON	TX		04/14/2023		609		(121)			(121)		489	489			
100171395	APEX	NC		10/16/2024		13,479		(310)			(310)		13,169	13,169			
100135784	MELISSA	TX		11/10/2023		760		(15)			(15)		745	745			
100048495	WOODBRIDGE	VA		11/20/2020		1,435		(403)			(403)		1,032	1,032			
100135909	OAKLAND PARK	FL		11/13/2023		2,531		(84)			(84)		2,447	2,447			

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100167854	BRIGHTON	CO		09/20/2024		1,791		(72)			(72)		1,719	1,719			
100116350	DULUTH	GA		07/20/2023		1,096		422			422		1,518	1,518			
100025291	FAYETTEVILLE	NC		09/20/2018		976		(26)			(26)		950	950			
100100086	WAYNE	PA		03/28/2023		465		(90)			(90)		375	375			
100078995	CHESTER	VA		02/24/2022		1,574		(15)			(15)		1,559	1,559			
100110420	THE WOODLANDS	TX		06/30/2023		948		10			10		958	958			
100179692	SANTA ROSA	CA		11/21/2024		1,159		8			8		1,167	1,167			
100164359	ROUND ROCK	TX		08/21/2024		833		(32)			(32)		801	801			
100168560	BATAVIA	OH		09/25/2024		714		(64)			(64)		650	650			
100137021	MERCED	CA		11/28/2023		891		235			235		1,125	1,125			
100184554	BEND	OR		12/17/2024		1,758		(139)			(139)		1,620	1,620			
100182189	LAS VEGAS	NV		12/12/2024		881		196			196		1,078	1,078			
100159248	BLUE SPRINGS	MO		07/15/2024		779		(53)			(53)		725	725			
100143128	HENDERSON	NV		02/16/2024		504		(32)			(32)		471	471			
100147234	WATERBURY	CT		03/28/2024		704		(43)			(43)		661	661			
100169164	LONGWOOD	FL		09/27/2024		819		(48)			(48)		771	771			
100139217	SUWANEE	GA		12/28/2023		475		170			170		645	645			
100159874	KISSIMMEE	FL		08/16/2024		501		(114)			(114)		387	387			
100171498	GOODYEAR	AZ		10/16/2024		896		(37)			(37)		858	858			
100168104	WOODLAND	CA		09/20/2024		851		(34)			(34)		817	817			
100117949	LYNWOOD	CA		07/20/2023		1,032		645			645		1,677	1,677			
100065579	THORNTON	CO		07/28/2021		1,786		(121)			(121)		1,666	1,666			
100065359	ROUND ROCK	TX		07/28/2021		1,590		(52)			(52)		1,538	1,538			
100065483	SIGNAL HILL	CA		07/28/2021		2,828		(106)			(106)		2,723	2,723			
100159443	LANCASTER	CA		07/15/2024		3,191		(157)			(157)		3,034	3,034			
100148088	CHARLOTTE	NC		04/10/2024		754		(17)			(17)		737	737			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		1,749		(59)			(59)		1,691	1,691			
100129613	FRANKLIN	TN		09/29/2023		3,356		483			483		3,839	3,839			
100160041	CLEVELAND	TN		07/17/2024		767		(55)			(55)		711	711			
100089241	PONDER	TX		01/26/2023		749		35			35		784	784			
100148851	JACKSON	NJ		04/17/2024		766		(58)			(58)		708	708			
100164374	TAMPA	FL		08/21/2024		976		(33)			(33)		943	943			
100166177	PLYMOUTH	MN		09/09/2024		1,158		(1)			(1)		1,157	1,157			
100118145	CORPUS CHRISTI	TX		07/20/2023		382		(53)			(53)		328	328			
100110436	JOHNSTON	RI		06/30/2023		819		(37)			(37)		782	782			
100131601	PAWLING	NY		10/06/2023		784		(17)			(17)		767	767			
100031425	VAN NUYS	CA		03/29/2019		1,527		428			428		1,954	1,954			
100147880	MADERA	CA		04/08/2024		884		(7)			(7)		877	877			
100148689	BAKERSFIELD	CA		04/16/2024		1,683		(132)			(132)		1,551	1,551			
100154602	MAPLETON	UT		06/14/2024		843		(40)			(40)		803	803			
100160863	YUCAIPA	CA		07/24/2024		710		(76)			(76)		633	633			
100169147	LONGWOOD	FL		09/27/2024		4,056		(79)			(79)		3,977	3,977			
100164862	KNOXVILLE	TN		08/26/2024		756		(133)			(133)		623	623			
100129403	SALT LAKE CITY	UT		09/26/2023		824		(16)			(16)		808	808			
100157718	DALLAS	TX		06/28/2024		693		(98)			(98)		596	596			
100176092	RALEIGH	NC		12/20/2024		1,044		(111)			(111)		933	933			
100165358	NEW BRITAIN	CT		08/29/2024		631		(111)			(111)		520	520			
100047538	BROOKLYN	NY		11/20/2020		1,885		(269)			(269)		1,616	1,616			
100136449	RALEIGH	NC		11/20/2023		1,810		59			59		1,870	1,870			
100137339	KATY	TX		12/01/2023		1,121		(76)			(76)		1,045	1,045			
100119826	DECATUR	GA		08/08/2023		531		(49)			(49)		481	481			

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100115807	SURPRISE	AZ		07/20/2023		1,047		70			70		1,116	1,116			
100113071	STATEN ISLAND	NY		06/29/2023		531		1,149			1,149		1,680	1,680			
100136873	ANNA	TX		11/27/2023		719		68			68		788	788			
100108249	NORTH LAS VEGAS	NV		05/24/2023		748		(189)			(189)		558	558			
100149646	DRIPPING SPRINGS	TX		04/26/2024		1,515		(156)			(156)		1,359	1,359			
100049786	POINT PLEASANT BEACH	NJ		11/20/2020		2,257		(360)			(360)		1,897	1,897			
100179502	PENDERGRASS	GA		11/21/2024		895							895	895			
100133571	SKOKIE	IL		10/23/2023		834		12			12		847	847			
100102373	MYRTLE BEACH	SC		06/07/2023		838		(5)			(5)		833	833			
100165446	EUSTIS	FL		08/29/2024		953		52			52		1,005	1,005			
100101518	LOVELAND	CO		04/26/2023		1,153		122			122		1,275	1,275			
100118900	VENICE AREA LOS ANGELES	CA		08/30/2023		783		(55)			(55)		728	728			
100127469	GOODYEAR	AZ		09/08/2023		797		(11)			(11)		786	786			
100100463	OVERLAND PARK	KS		04/27/2023		1,636		860			860		2,496	2,496			
100148225	CENTERTON	AR		04/12/2024		842		(50)			(50)		791	791			
100168718	WARRINGTON	PA		09/25/2024		1,086		(134)			(134)		952	952			
100119380	SAN JACINTO	CA		07/31/2023		901		3			3		904	904			
100114809	MARIPOSA	CA		07/10/2023		809		(15)			(15)		794	794			
100133588	TRAVERSE CITY	MI		10/23/2023		736		(33)			(33)		703	703			
100076197	SUGARLOAF	CA		01/07/2022		1,573		(100)			(100)		1,473	1,473			
100048907	BROOKLYN	NY		11/20/2020		6,310		(527)			(527)		5,783	5,783			
100120311	RIVERDALE	GA		08/18/2023		826		(18)			(18)		808	808			
100118127	PORT SAINT LUCIE	FL		07/20/2023		760		(79)			(79)		681	681			
100136969	ELK GROVE	CA		11/28/2023		767		17			17		784	784			
100044607	SAN LORENZO	CA		11/19/2020		1,600		(84)			(84)		1,516	1,516			
100156066	MARGATE	FL		06/18/2024		482		(85)			(85)		397	397			
100158677	HUNTERSVILLE	NC		07/10/2024		781		(51)			(51)		730	730			
100164396	DEBARY	FL		08/21/2024		828		(26)			(26)		802	802			
100134270	HAINES CITY	FL		10/27/2023		520		(46)			(46)		474	474			
100133893	BOYNTON BEACH	FL		11/29/2023		541		(65)			(65)		476	476			
100162676	MIDLAND	TX		08/12/2024		725		(52)			(52)		673	673			
100111392	PATERSON	NJ		06/29/2023		(4,351)		4,929			4,929		577	577			
100170268	PHOENIX	AZ		10/08/2024		1,706		(116)			(116)		1,590	1,590			
100158078	CHARLOTTE	NC		07/09/2024		849		(3)			(3)		845	845			
100129397	WILMINGTON	DE		09/26/2023		783		(12)			(12)		771	771			
100164241	WINCHESTER	VA		08/21/2024		594		(53)			(53)		540	540			
100143519	IRVINGTON	NJ		02/21/2024		784		(41)			(41)		743	743			
100161490	NEW ORLEANS	LA		07/30/2024		728		(50)			(50)		678	678			
100185422	LILBURN	GA		12/20/2024		869		40			40		909	909			
100173309	LA PORTE	IN		10/30/2024		953		(22)			(22)		931	931			
100163356	KATY	TX		08/13/2024		858		(55)			(55)		803	803			
100025470	KATHLEEN	GA		09/20/2018		720		719			719		1,439	1,439			
100138299	HERMITAGE	TN		12/18/2023		734		34			34		768	768			
100054278	CEDAR HILL	TN		03/23/2021		1,245		(148)			(148)		1,098	1,098			
100175052	MADERA	CA		11/05/2024		843		(80)			(80)		763	763			
100148296	PALM COAST	FL		04/12/2024		944		65			65		1,009	1,009			
100014437	COMPTON	CA		09/27/2017		1,613		(236)			(236)		1,377	1,377			
100144008	BAKERSFIELD	CA		02/29/2024		783		(40)			(40)		744	744			
100142755	LOGANVILLE	GA		02/08/2024		962		11			11		973	973			
100148363	MERCED	CA		04/12/2024		926		(19)			(19)		907	907			
100138898	COLUMBUS	OH		12/21/2023		750		(60)			(60)		690	690			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169917	SALEM	UT		11/08/2024		233,121		4,853			4,853		237,975	237,975			
100160234	ALBUQUERQUE	NM		07/18/2024		696		(58)			(58)		638	638			
100101876	ORANGE PARK	FL		04/06/2023		3,864		(17)			(17)		3,846	3,846			
100156602	CLERMONT	FL		06/24/2024		1,318		(28)			(28)		1,290	1,290			
100159292	ANNA	TX		07/15/2024		831		(52)			(52)		779	779			
100158666	STEPHENS CITY	VA		07/10/2024		933		54			54		987	987			
100172582	PORTLAND	OR		10/23/2024		5,590		(164)			(164)		5,426	5,426			
100108061	TAVARES	FL		05/24/2023		626		(74)			(74)		552	552			
100158567	ROSCOE	IL		07/10/2024		1,323		(49)			(49)		1,274	1,274			
100120583	PALMDALE	CA		08/18/2023		769		(67)			(67)		702	702			
100065692	OVIEDO	FL		07/28/2021		1,643		(130)			(130)		1,513	1,513			
100158747	CAMP HILL	PA		07/10/2024		756		(48)			(48)		708	708			
100120007	ROSWELL	GA		08/11/2023		832		(47)			(47)		785	785			
100119174	GREELEY	CO		07/31/2023		820		8			8		828	828			
100185306	SAN ANTONIO	FL		12/20/2024		4,628		417			417		5,046	5,046			
100143681	PROVIDENCE	RI		02/22/2024		648		(72)			(72)		576	576			
100136062	MEDFORD	OR		11/16/2023		751		(111)			(111)		640	640			
100150724	PHOENIX	AZ		05/06/2024		2,750		307			307		3,057	3,057			
100120686	ANNA	TX		08/25/2023		748		(27)			(27)		721	721			
100081134	VICTORVILLE	CA		03/18/2022		1,684		103			103		1,787	1,787			
100172571	LAS VEGAS	NV		10/23/2024		795		(75)			(75)		720	720			
100169975	VISALIA	CA		11/08/2024		949		(124)			(124)		825	825			
100131884	NEWARK	NJ		10/06/2023		618		(43)			(43)		575	575			
100180567	FREDERICKSBURG	VA		11/26/2024		976		(118)			(118)		859	859			
100149329	POOLER	GA		04/24/2024		875		(34)			(34)		840	840			
100029604	ACWORTH	GA		10/26/2018		1,650		115			115		1,765	1,765			
100132289	LANDING	NJ		10/13/2023		21,599		62			62		21,661	21,661			
100171379	WENTZVILLE	MO		10/16/2024		904		(69)			(69)		836	836			
100157859	LAS VEGAS	NV		07/09/2024		764		(60)			(60)		704	704			
100148573	TOMS RIVER	NJ		04/12/2024		782		(57)			(57)		725	725			
100165639	CEDAR PARK	TX		10/04/2024		813		(106)			(106)		706	706			
100175477	LAWRENCEVILLE	GA		12/23/2024		784		(46)			(46)		738	738			
100137732	GLENDALE	AZ		12/08/2023		875		97			97		971	971			
100020186	PLACENTIA	CA		07/17/2018		1,831		(43)			(43)		1,788	1,788			
100143323	NORTH LAS VEGAS	NV		02/16/2024		1,006		87			87		1,093	1,093			
100134951	LAS VEGAS	NV		10/30/2023		736		(10)			(10)		727	727			
100108986	CHARLOTTE	NC		05/31/2023		781		(70)			(70)		712	712			
100151629	MONROE	NC		05/10/2024		1,801		(15)			(15)		1,786	1,786			
100162507	LAS VEGAS	NV		08/12/2024		806		(23)			(23)		783	783			
100146979	LEANDER	TX		03/26/2024		1,368		(65)			(65)		1,303	1,303			
100090784	TINLEY PARK	IL		02/28/2023		624		(58)			(58)		566	566			
100023381	CYPRESS	CA		08/16/2018		1,788		(36)			(36)		1,752	1,752			
100153806	DULUTH	GA		07/10/2024		754		(103)			(103)		651	651			
100176797	EAST BRUNSWICK	NJ		11/15/2024		656		(155)			(155)		501	501			
100182381	ZEELAND	MI		12/12/2024		757		(61)			(61)		696	696			
100143253	LUTZ	FL		02/16/2024		983		(35)			(35)		949	949			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021		1,737		(108)			(108)		1,629	1,629			
100143562	NEW ORLEANS	LA		02/21/2024		(56)		731			731		675	675			
100151501	MONROE	NC		05/10/2024		792		(34)			(34)		758	758			
100030863	WATSONVILLE	CA		04/09/2019		853		55			55		908	908			
100166273	CATONSVILLE	MD		09/09/2024		799		(48)			(48)		751	751			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176127	BROOKFIELD	IL		12/20/2024		735		(36)			(36)		699	699			
100175175	MCKINNEY	TX		11/05/2024		861		(77)			(77)		785	785			
100156577	LAKEWOOD RANCH	FL		06/24/2024		743		(29)			(29)		713	713			
100171766	CENTERTON	AR		10/17/2024		773		(45)			(45)		728	728			
100150168	ZEPHYRHILLS	FL		04/30/2024		61,462		(2,592)			(2,592)		58,869	58,869			
100186592	MUNDELEIN	IL		12/30/2024		1,207		160			160		1,367	1,367			
100175654	DALLAS	TX		11/12/2024		825		(22)			(22)		803	803			
100175177	LEHI	UT		11/05/2024		956		(12)			(12)		945	945			
100157909	PALM COAST	FL		07/09/2024		766		(4)			(4)		762	762			
100128443	HOLLYWOOD	FL		09/15/2023		720		(74)			(74)		646	646			
100136850	ANNA	TX		11/27/2023		738		(16)			(16)		722	722			
100128419	BROOKSHIRE	TX		09/15/2023		444		(128)			(128)		316	316			
100168479	LARGO	FL		09/25/2024		1,687		99			99		1,785	1,785			
100160052	MARIETTA	GA		07/17/2024		874		8			8		882	882			
100160561	AURORA	IL		07/19/2024		670		(74)			(74)		596	596			
100029194	FLUSHING	NY		10/26/2018		1,499		268			268		1,768	1,768			
100115633	HEMET	CA		07/19/2023		732		(40)			(40)		692	692			
100031914	SUN VALLEY	CA		03/29/2019		1,290		175			175		1,465	1,465			
100142167	DACULA	GA		02/29/2024		11,173		(369)			(369)		10,804	10,804			
100148570	CLEARWATER	FL		04/12/2024		702		(16)			(16)		686	686			
100100190	ALPHARETTA	GA		03/17/2023		1,468		(55)			(55)		1,413	1,413			
100147777	AURORA	CO		04/08/2024		832		(30)			(30)		802	802			
100025265	MIAMI	FL		09/20/2018		1,162		(81)			(81)		1,080	1,080			
100165746	LAVON	TX		08/29/2024		771		(54)			(54)		717	717			
100147854	GLASSBORO	NJ		04/08/2024		815		(53)			(53)		762	762			
100147993	FRESNO	CA		04/10/2024		1,307		357			357		1,665	1,665			
100148298	ALPHARETTA	GA		04/12/2024		866		(51)			(51)		816	816			
100175651	HEMET	CA		11/12/2024		759		(12)			(12)		746	746			
100171533	PROVO	UT		10/16/2024		2,714		(8)			(8)		2,705	2,705			
100171782	AURORA	CO		10/17/2024		857		(77)			(77)		780	780			
100102055	HESPERIA	CA		04/14/2023		5,803		(311)			(311)		5,492	5,492			
100170416	WARWICK	RI		10/09/2024		783		(42)			(42)		742	742			
100182045	GEORGETOWN	TX		12/12/2024		2,239		55			55		2,294	2,294			
100180177	ATLANTA	GA		11/25/2024		617		(80)			(80)		537	537			
100012956	KAILAU-KONA	HI		05/25/2017		959		110			110		1,070	1,070			
100168162	HUNTSVILLE	AL		09/20/2024		739		(44)			(44)		694	694			
100091130	EAST PROVIDENCE	RI		01/31/2023		894		58			58		952	952			
100171388	GRAYSON	GA		10/16/2024		40,781		(1,576)			(1,576)		39,205	39,205			
100151491	LAS VEGAS	NV		05/10/2024		2,964		513			513		3,478	3,478			
100166132	MEBANE	NC		09/09/2024		824		(51)			(51)		773	773			
100168692	LANCASTER	CA		09/25/2024		792		(100)			(100)		692	692			
100171772	BIG SKY	MT		10/17/2024		1,187		(36)			(36)		1,151	1,151			
100155147	PHOENIX	AZ		07/19/2024		763		(87)			(87)		676	676			
100044641	VAN NUYS	CA		11/19/2020		1,782		(223)			(223)		1,559	1,559			
100135948	DENVER	CO		11/15/2023		680		(98)			(98)		582	582			
100025065	FONTANA	CA		09/20/2018		1,403		135			135		1,539	1,539			
100031100	SANTA ANA	CA		03/29/2019		1,229		416			416		1,646	1,646			
100181670	ROUND ROCK	TX		12/11/2024		5,916		(309)			(309)		5,607	5,607			
100144343	RICHMOND	VA		03/07/2024		753		(75)			(75)		678	678			
100158894	MILLVILLE	DE		07/12/2024		983		70			70		1,053	1,053			
100110324	CHICAGO	IL		06/30/2023		952		13			13		965	965			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138425	TAMARAC	FL		12/18/2023		674		(47)			(47)		627	627			
100050092	WASHINGTON	DC		11/20/2020		1,396		(113)			(113)		1,284	1,284			
100169458	BOKEELIA	FL		09/30/2024		729		(92)			(92)		637	637			
100167892	GREENSBORO	NC		09/20/2024		682		(38)			(38)		644	644			
100163798	COLLEGE STATION	TX		09/27/2024		828		13			13		841	841			
100099868	QUINCY	WA		03/28/2023		461		(94)			(94)		367	367			
100065278	EUGENE	OR		07/28/2021		1,659		(123)			(123)		1,536	1,536			
100112764	MOORESVILLE	NC		06/29/2023		1,622		1,051			1,051		2,674	2,674			
100029725	MAGGIE VALLEY	NC		10/26/2018		1,531		33			33		1,565	1,565			
100101109	SATELLITE BEACH	FL		04/28/2023		1,016		943			943		1,958	1,958			
100169110	BAKERSFIELD	CA		09/27/2024		663		(20)			(20)		643	643			
100139992	NORTH POTOMAC	MD		01/09/2024		792		(58)			(58)		734	734			
100069896	BALTIMORE	MD		09/01/2021		2,084		116			116		2,200	2,200			
100175469	FLUSHING	NY		12/23/2024		788		(54)			(54)		734	734			
100175211	WASHINGTON	UT		11/05/2024		907		(37)			(37)		870	870			
100148192	LAS VEGAS	NV		04/12/2024		849		(57)			(57)		792	792			
100048667	POMONA	CA		11/20/2020		1,610		(142)			(142)		1,468	1,468			
100065699	HACKENSACK	NJ		07/28/2021		1,641		(111)			(111)		1,530	1,530			
100029550	ELKTON	MD		10/26/2018		1,186		122			122		1,308	1,308			
100164320	ANNA	TX		08/21/2024		792		(41)			(41)		752	752			
100065415	WEST NEW YORK	NJ		07/28/2021		1,834		(63)			(63)		1,771	1,771			
100134895	KANSAS CITY	MO		10/30/2023		624		(92)			(92)		532	532			
100102153	ROCKLAND	MA		04/14/2023		870		17			17		886	886			
100081830	LAKE HAVASU CITY	AZ		03/30/2022		974		(110)			(110)		864	864			
100155001	NORTH JACKSON	OH		07/19/2024		1,347		(151)			(151)		1,196	1,196			
100172511	MARANA	AZ		10/23/2024		952		91			91		1,043	1,043			
100154086	DENVER	NC		07/11/2024		837		(92)			(92)		745	745			
100172135	BREMERTON	WA		10/17/2024		803		(45)			(45)		758	758			
100151260	COLORADO SPRINGS	CO		05/10/2024		2,096		34			34		2,130	2,130			
100117704	STOCKTON	CA		07/20/2023		969		112			112		1,081	1,081			
100180207	CLOVIS	CA		11/25/2024		893		(15)			(15)		877	877			
100031549	NAPA	CA		03/29/2019		1,663		266			266		1,929	1,929			
100152687	LAS VEGAS	NV		05/17/2024		827		5			5		832	832			
100133725	LOGANVILLE	GA		10/23/2023		910		91			91		1,001	1,001			
100043158	GARDEN GROVE	CA		05/28/2020		995		145			145		1,141	1,141			
100140283	TAMPA	FL		01/18/2024		860		(60)			(60)		800	800			
100172609	FOUNTAIN HILLS	AZ		10/23/2024		1,179		(69)			(69)		1,109	1,109			
100083678	KISSIMMEE	FL		06/21/2022		982		(154)			(154)		828	828			
100185417	MCKINNEY	TX		12/20/2024		849		36			36		886	886			
100043826	SAN JOSE	CA		08/13/2020		4,194		(551)			(551)		3,643	3,643			
100179689	ORLANDO	FL		11/21/2024		933		65			65		998	998			
100054897	CHICAGO	IL		03/23/2021		1,179		(82)			(82)		1,097	1,097			
100085166	BELTON	TX		09/21/2022		2,008		(100)			(100)		1,908	1,908			
100186629	NEW BEDFORD	MA		12/30/2024		6,943		(108)			(108)		6,835	6,835			
100175063	LAS VEGAS	NV		11/05/2024		774		(63)			(63)		710	710			
100172199	AZUSA	CA		10/17/2024		17,413		(735)			(735)		16,679	16,679			
100067887	OAKLAND	CA		09/23/2021		1,809		(93)			(93)		1,716	1,716			
100136503	WADDELL	AZ		11/20/2023		949		275			275		1,225	1,225			
100164354	ARGYLE	TX		08/21/2024		1,893		69			69		1,962	1,962			
100148526	GAINESVILLE	FL		04/12/2024		794		(50)			(50)		744	744			
100065343	ENGLEWOOD	NJ		07/28/2021		1,830		(67)			(67)		1,764	1,764			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115765	WOODSTOCK	GA		07/20/2023		310,131		(7,026)			(7,026)		303,106	303,106			
100180745	MIAMI	FL		11/26/2024		869		(96)			(96)		774	774			
100115021	WINTER GARDEN	FL		07/14/2023		911		(27)			(27)		884	884			
100169105	APPLE VALLEY	CA		09/27/2024		766		(74)			(74)		692	692			
100156245	DAVENPORT	FL		06/20/2024		727		(75)			(75)		652	652			
100171956	FORTWORTH	TX		10/17/2024		1,300		(83)			(83)		1,217	1,217			
100166264	OAK ISLAND	NC		09/09/2024		1,533		(64)			(64)		1,469	1,469			
100168701	WHITE LAKE	MI		09/25/2024		695		(58)			(58)		637	637			
100135031	DACULA	GA		10/30/2023		505		18			18		523	523			
100120350	JUPITER	FL		08/18/2023		5,285		(329)			(329)		4,956	4,956			
100100252	TOMS RIVER	NJ		03/17/2023		828		(37)			(37)		791	791			
100031629	OAKLAND	CA		03/29/2019		1,209		468			468		1,677	1,677			
100023797	SPRINGFIELD	VA		09/04/2018		1,804		(43)			(43)		1,761	1,761			
100127399	HOLBROOK	NY		08/30/2023		379		1,780			1,780		2,159	2,159			
100173101	WESTCLIFFE	CO		10/30/2024		29,029		(182)			(182)		28,846	28,846			
100100621	NEW BRITAIN	CT		04/27/2023		754		(113)			(113)		641	641			
100137234	CANDLER	NC		11/29/2023		597		(30)			(30)		567	567			
100182600	ENOCH	UT		12/12/2024		897		51			51		949	949			
100120117	CHARLOTTE	NC		08/11/2023		903		(8)			(8)		895	895			
100165874	FREEPORT	TX		08/30/2024		775		(120)			(120)		656	656			
100129565	MEDIA	PA		09/29/2023		1,423		(20)			(20)		1,403	1,403			
100135914	BRIDGEWATER	NJ		11/13/2023		1,115		(29)			(29)		1,086	1,086			
100132276	KIRKLAND	WA		10/13/2023		937		101			101		1,039	1,039			
100150002	CHARLOTTE	NC		06/07/2024		2,877		(53)			(53)		2,824	2,824			
100135211	BRANSON WEST	MO		11/08/2023		769		(9)			(9)		759	759			
100155944	LAGO VISTA	TX		06/17/2024		855		(20)			(20)		835	835			
100029367	SAN JUAN CAPISTRANO	CA		10/26/2018		1,699		(87)			(87)		1,612	1,612			
100102580	PALM BEACH GARDENS	FL		06/07/2023		917		31			31		948	948			
100152636	ANNA	TX		05/17/2024		831		26			26		856	856			
4010060715	BALTIMORE	MD		10/27/2023		658		(51)			(51)		607	607			
100079154	LEANDER	TX		02/24/2022		1,593		(14)			(14)		1,579	1,579			
100130247	DAVENPORT	FL		09/28/2023		846		(35)			(35)		812	812			
100110578	SPARKS	NV		06/30/2023		1,289		11			11		1,300	1,300			
100100101	MANSFIELD	TX		03/28/2023		8,922		(508)			(508)		8,414	8,414			
100182528	TALLAHASSEE	FL		12/12/2024		825		(29)			(29)		796	796			
100138903	CLERMONT	FL		12/21/2023		1,222		(31)			(31)		1,191	1,191			
100171310	COLUMBUS	OH		10/16/2024		405		(62)			(62)		343	343			
100120758	HUTTO	TX		08/25/2023		837		265			265		1,102	1,102			
100147951	LAS VEGAS	NV		04/08/2024		841		(47)			(47)		793	793			
100149353	SAN TAN VALLEY	AZ		04/24/2024		1,074		202			202		1,275	1,275			
100108177	BOWIE	MD		05/24/2023		638		(48)			(48)		590	590			
100182207	NEW AUBURN	WI		12/12/2024		776		(13)			(13)		763	763			
100138185	KISSIMMEE	FL		12/14/2023		641		(45)			(45)		596	596			
100120358	PEARLAND	TX		08/18/2023		709		(64)			(64)		645	645			
100071891	PHOENIX	AZ		11/19/2021		1,698		(133)			(133)		1,564	1,564			
100013986	PINOLE	CA		05/25/2017		1,463		(109)			(109)		1,354	1,354			
100026108	STERLING	VA		09/20/2018		1,279		(95)			(95)		1,184	1,184			
100182061	SPOTSYLVANIA	VA		12/12/2024		838		52			52		890	890			
100102539	KISSIMMEE	FL		06/07/2023		847		(80)			(80)		767	767			
100148918	GLENDALE	AZ		04/17/2024		1,167		169			169		1,336	1,336			
100143410	VICTORVILLE	CA		02/16/2024		821		39			39		861	861			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173699	TAMPA	FL		10/30/2024		793		(60)			(60)		733	733			
100024181	LOS ANGELES	CA		09/20/2018		1,761		(149)			(149)		1,611	1,611			
100076191	NEWARK	NJ		01/07/2022		1,668		(22)			(22)		1,647	1,647			
100155916	AUBREY	TX		06/17/2024		814		12			12		826	826			
100172408	NAMPA	ID		10/23/2024		909		(51)			(51)		858	858			
100132674	AVONDALE	AZ		11/03/2023		1,410		(62)			(62)		1,349	1,349			
100175064	NEWPORT NEWS	VA		11/05/2024		618		(90)			(90)		528	528			
100147037	KISSIMMEE	FL		03/27/2024		472		(2)			(2)		471	471			
100161425	DALLAS	TX		07/29/2024		771		(42)			(42)		729	729			
100101031	SAN BERNARDINO	CA		04/28/2023		1,215		467			467		1,682	1,682			
100060247	BEAVERTON	OR		06/25/2021		1,828		(87)			(87)		1,741	1,741			
100186498	MILFORD	MA		12/30/2024		821		(33)			(33)		788	788			
100164899	HACKETTSTOWN	NJ		08/28/2024		(504)		1,277			1,277		773	773			
100135474	NORTH LAS VEGAS	NV		11/13/2023		888		224			224		1,112	1,112			
100139968	MCKINNEY	TX		01/09/2024		863		(28)			(28)		835	835			
100186696	LAWRENCEVILLE	GA		12/31/2024		811		(59)			(59)		751	751			
100114660	HENDERSON	NV		06/29/2023		807		(7)			(7)		800	800			
100058005	PATERSON	NJ		06/30/2021		1,648		(139)			(139)		1,509	1,509			
100103730	FREDERICK	MD		05/08/2023		510		(37)			(37)		472	649		177	177
100115763	GRAND PRAIRIE	TX		07/20/2023		2,888		(66)			(66)		2,822	2,822			
100162763	TEMPE	AZ		08/12/2024		815		(12)			(12)		803	803			
100140575	ANNA	TX		01/19/2024		1,271		(141)			(141)		1,130	1,130			
100102681	AVENTURA	FL		06/22/2023		841		(105)			(105)		737	737			
100156684	FRESNO	CA		06/24/2024		5,927		(143)			(143)		5,784	5,784			
100066898	MILFORD	MA		08/02/2021		2,570		1			1		2,571	2,571			
100168460	ANNA	TX		09/25/2024		830		(42)			(42)		788	788			
100149101	GRANBURY	TX		04/19/2024		771		(108)			(108)		663	663			
100139032	FISHERS	IN		12/22/2023		1,927		5			5		1,932	1,932			
100024511	NEW ROCHELLE	NY		09/20/2018		773		387			387		1,160	1,160			
100110330	PFLUGERVILLE	TX		06/30/2023		1,022		48			48		1,070	1,070			
100182418	JACKSONVILLE	FL		12/12/2024		805		(9)			(9)		796	796			
100025747	APPLE VALLEY	CA		09/20/2018		703							703	703			
100173263	FRANKFORD	DE		10/30/2024		722		(27)			(27)		695	695			
100120601	COLUMBIA	TN		08/18/2023		474		(105)			(105)		369	369			
100142287	CAPE CORAL	FL		03/15/2024		731		(116)			(116)		615	615			
100142619	GALVESTON	TX		02/08/2024		796		(49)			(49)		747	747			
100133626	MURFREESBORO	TN		10/23/2023		1,334		226			226		1,560	1,560			
100154978	RIVERVIEW	FL		07/19/2024		1,635		(48)			(48)		1,587	1,587			
100084972	LIVONIA	MI		09/29/2022		995		(61)			(61)		933	933			
100168464	ST CHARLES	IL		09/25/2024		921		2			2		923	923			
100135873	ENFIELD	CT		11/13/2023		558		(10)			(10)		549	549			
100133510	SOUTHPORT	NC		10/19/2023		734		22			22		756	756			
100044179	SAN DIEGO	CA		08/19/2020		1,446		198			198		1,644	1,644			
100136399	VANCOUVER	WA		11/20/2023		755		10			10		764	764			
100029461	LA MESA	CA		10/26/2018		1,175		311			311		1,486	1,486			
100161337	CHARLOTTE	NC		07/25/2024		719		(6)			(6)		712	712			
100172255	BEL AIR	MD		10/21/2024		3,394		(178)			(178)		3,216	3,216			
100162866	MYRTLE BEACH	SC		08/12/2024		879		10			10		889	889			
100076255	WEST HAVEN	CT		01/07/2022		1,670		(81)			(81)		1,590	1,590			
100065538	RICHMOND	CA		07/28/2021		2,466		(122)			(122)		2,344	2,344			
100179993	SEGUIN	TX		11/25/2024		841		3			3		844	844			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136531	PINE	AZ		11/20/2023		866		24			24		890	890			
100138252	LITHOPOLIS	OH		12/15/2023		1,394		(32)			(32)		1,362	1,362			
100043990	FONTANA	CA		08/19/2020		4,304		(382)			(382)		3,922	3,922			
100133545	KNOXVILLE	TN		10/19/2023		524		(78)			(78)		446	446			
100048676	LA HABRA	CA		11/20/2020		1,596		(188)			(188)		1,408	1,408			
100120073	HERRIMAN	UT		08/11/2023		6,168		229			229		6,397	6,397			
100143539	SCRANTON	PA		02/21/2024		664		(29)			(29)		635	635			
100182009	HENDERSON	NV		12/12/2024		891		64			64		956	956			
100076186	TUCSON	AZ		01/07/2022		1,658		(137)			(137)		1,521	1,521			
100171369	WASHINGTON	UT		10/16/2024		900		(69)			(69)		831	831			
100168449	AUBURN	AL		09/25/2024		781		(62)			(62)		719	719			
100084956	PATERSON	NJ		09/29/2022		8,862		152			152		9,014	9,014			
100168164	EAST BRUNSWICK	NJ		09/20/2024		1,474		24			24		1,498	1,498			
100148781	HIGHLAND	UT		04/17/2024		950		124			124		1,073	1,073			
100088928	FLOWERY BRANCH	GA		11/15/2022		549		(30)			(30)		519	519			
4010079066	MEMPHIS	TN		08/27/2024		741		(27)			(27)		714	714			
100079144	VENTURA	CA		02/24/2022		1,640		(45)			(45)		1,595	1,595			
100179571	SAINT GEORGE	UT		11/21/2024		821		(20)			(20)		802	802			
100170223	SANTA ROSA BEACH	FL		10/08/2024		979		(49)			(49)		929	929			
100147619	CAYCE	SC		04/04/2024		693		(22)			(22)		671	671			
100127579	SPRINGFIELD	OR		09/08/2023		830		(5)			(5)		826	826			
100175135	SAN PEDRO	CA		11/05/2024		823		(86)			(86)		737	737			
100135180	YUCCA VALLEY	CA		11/07/2023		1,471		(57)			(57)		1,414	1,414			
100128827	BAY HARBOR ISLANDS	FL		09/21/2023		849		(3)			(3)		846	846			
100154651	CINCINNATI	OH		07/19/2024		807		10			10		816	816			
100168451	FORT WORTH	TX		09/25/2024		756		(70)			(70)		686	686			
100180125	SAINT PETERSBURG	FL		11/25/2024		713		(77)			(77)		636	636			
100110753	CHICAGO	IL		08/11/2023		1,206		(132)			(132)		1,073	1,073			
100164854	SCHAUMBURG	IL		08/26/2024		12,131		(373)			(373)		11,758	11,758			
100136179	TURLOCK	CA		12/18/2023		392		(16)			(16)		375	375			
100091635	DENVER	CO		03/07/2023		1,224		(76)			(76)		1,148	1,148			
100013865	OXNARD	CA		05/25/2017		1,303		156			156		1,459	1,459			
100147066	GALVESTON	TX		03/27/2024		797		(40)			(40)		757	757			
100139628	BAYTOWN	TX		12/28/2023		497		(125)			(125)		372	372			
100182135	GAINESVILLE	FL		12/12/2024		833		(34)			(34)		799	799			
100117703	ELK GROVE	CA		07/20/2023		1,020		264			264		1,284	1,284			
100028672	NEW WINDSOR	MD		10/26/2018		1,204		155			155		1,358	1,358			
100151219	MURPHY	NC		05/10/2024		778		(46)			(46)		731	731			
100119245	AUSTIN	TX		07/31/2023		878		3			3		880	880			
100166247	MADERA	CA		09/09/2024		1,499		111			111		1,610	1,610			
4010078035	PITTSBURGH	PA		08/27/2024		658		(54)			(54)		604	604			
100077790	MESA	AZ		12/23/2021		1,679		(169)			(169)		1,510	1,510			
100170176	MARIETTA	GA		10/08/2024		842		(69)			(69)		773	773			
100151775	TAMPA	FL		05/10/2024		762		4			4		766	766			
100168304	WILMINGTON	DE		09/20/2024		834		(28)			(28)		806	806			
100119463	MADISON	AL		07/31/2023		1,076		147			147		1,222	1,222			
100099592	CLEVELAND	TX		04/06/2023		531		(99)			(99)		432	432			
100088229	NEW BRUNSWICK	NJ		10/17/2022		899		(58)			(58)		841	841			
100152234	LITTLE EGG HARBOR	NJ		05/17/2024		761		(22)			(22)		739	739			
100179419	WEST HARTFORD	CT		12/27/2024		721		(53)			(53)		667	667			
100156572	MARIETTA	GA		06/24/2024		857		19			19		876	876			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176115	CHELSEA	MA		12/20/2024		850		(81)			(81)		769	769			
100142496	MOORESTOWN	NJ		03/08/2024		770		(120)			(120)		650	650			
100108011	DESTIN	FL		05/25/2023		1,093		205			205		1,299	1,299			
100166152	LAKE ZURICH	IL		09/09/2024		747		(57)			(57)		690	690			
100165870	SMYRNA	TN		08/30/2024		692		(82)			(82)		610	610			
100043145	COVINA	CA		05/28/2020		1,302		352			352		1,654	1,654			
100063047	BALDWIN	NY		07/01/2021		2,308		(29)			(29)		2,278	2,278			
100149000	VIRGINIA BEACH	VA		04/19/2024		1,220		(49)			(49)		1,171	1,171			
100030699	POMONA	CA		04/09/2019		377		42			42		419	419			
100135246	CANON CITY	CO		11/08/2023		763		4			4		767	767			
100030788	SECAUCUS	NJ		04/09/2019		894		318			318		1,213	1,213			
100185952	SCOTTSDALE	AZ		12/26/2024		1,137		16			16		1,154	1,154			
100137897	ORLANDO	FL		12/08/2023		589		(55)			(55)		535	535			
100079269	NORTH MIAMI BEACH	FL		02/28/2022		1,469		(151)			(151)		1,318	1,318			
100139109	DALLAS	TX		12/28/2023		670		(53)			(53)		617	617			
100158470	UNION HALL	VA		07/10/2024		715		(63)			(63)		652	652			
100169289	LANOKA HARBOR	NJ		09/27/2024		695		(78)			(78)		617	617			
100165586	TUCSON	AZ		10/04/2024		667		(115)			(115)		552	552			
100073559	SAN DIEGO	CA		11/19/2021		1,651		(147)			(147)		1,505	1,505			
100031234	YARDLEY	PA		03/29/2019		2,214		373			373		2,587	2,587			
100155058	CYPRESS	TX		07/19/2024		1,765		(82)			(82)		1,683	1,683			
100068097	PETALUMA	CA		08/25/2021		1,763		(123)			(123)		1,640	1,640			
100158866	CAPE CORAL	FL		07/12/2024		1,377		(118)			(118)		1,259	1,259			
100142630	ROSEVILLE	CA		02/08/2024		1,025		64			64		1,089	1,089			
100136487	MERCED	CA		11/20/2023		850		169			169		1,019	1,019			
100011064	JERSEY CITY	NJ		12/23/2016		2,627		110			110		2,737	2,737			
100119619	PERRIS	CA		07/31/2023		722		(54)			(54)		667	667			
100066876	NEW RICHMOND	WI		08/02/2021		1,277							1,277	1,277			
100169361	CAPE CORAL	FL		09/27/2024		663		(103)			(103)		560	560			
100102500	BRADENTON	FL		06/07/2023		752		(67)			(67)		685	685			
100133356	SAINT JOHNS	FL		11/21/2023		782		21			21		803	803			
100164360	VANCOUVER	WA		08/21/2024		903		37			37		939	939			
100151837	AUSTIN	TX		05/10/2024		763		49			49		812	812			
100148111	TOBYHANNA	PA		04/10/2024		917		(40)			(40)		877	877			
100025660	LONG BEACH	CA		09/20/2018		3,837		(102)			(102)		3,736	3,736			
100150079	HOUSTON	TX		06/14/2024		765		(87)			(87)		677	677			
100141450	PROVIDENCE	RI		01/30/2024		592		(71)			(71)		521	521			
100137063	GALVESTON	TX		11/28/2023		1,144		(19)			(19)		1,125	1,125			
100131617	RIO RANCHO	NM		10/06/2023		832		22			22		853	853			
100160880	KANSAS CITY	MO		07/24/2024		835		(37)			(37)		798	798			
100088078	CUTLER BAY	FL		10/25/2022		1,324		(79)			(79)		1,245	1,245			
100110395	AUBREY	TX		06/30/2023		1,015		55			55		1,070	1,070			
100120958	MILLSBORO	DE		08/30/2023		1,214		167			167		1,381	1,381			
100167526	COACHELLA	CA		10/31/2024		734		(102)			(102)		632	632			
100131600	MCKINNEY	TX		10/06/2023		821		27			27		849	849			
100152277	SARATOGA SPRINGS	NY		05/17/2024		785		(4)			(4)		780	780			
100080834	REDMOND	OR		03/10/2022		1,478		(183)			(183)		1,295	1,295			
100148532	CHATTANOOGA	TN		04/12/2024		3,756		(88)			(88)		3,669	3,669			
100136090	MUNSTER	IN		12/18/2023		562		(71)			(71)		490	490			
100174790	SAN DIEGO	CA		10/31/2024		716		(72)			(72)		644	644			
100158981	LABELLE	FL		08/15/2024		648		(96)			(96)		551	551			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068142	EVERETT	WA		08/25/2021		1,804		(43)			(43)		1,761	1,761			
100101667	GLENDALE	AZ		04/26/2023		906		(27)			(27)		879	879			
100120371	ATLANTA	GA		08/18/2023		616		(137)			(137)		479	479			
100168048	PUYALLUP	WA		09/20/2024		818		(37)			(37)		781	781			
100151981	SUGAR LAND	TX		06/14/2024		7,466		(391)			(391)		7,075	7,075			
100160838	SYLMAR	CA		07/24/2024		839		(16)			(16)		823	823			
100120437	SUGAR LAND	TX		08/18/2023		915		(157)			(157)		757	757			
100176125	TOMS RIVER	NJ		12/20/2024		775		(78)			(78)		698	698			
100161483	PASADENA	TX		07/30/2024		721		1			1		722	722			
100168453	BETHLEHEM	GA		09/25/2024		850		(49)			(49)		801	801			
100147452	CORAL SPRINGS	FL		04/03/2024		10,012		76			76		10,087	10,087			
100014597	WESTMINSTER	CO		09/27/2017		1,613		71			71		1,684	1,684			
100170492	BERKELEY	CA		10/09/2024		844		(84)			(84)		760	760			
100179581	DAWSONVILLE	GA		11/21/2024		1,783		(38)			(38)		1,746	1,746			
100115901	SPRING HILL	TN		07/20/2023		3,027		(13)			(13)		3,013	3,013			
100071468	BOWIE	MD		10/26/2021		1,741		(256)			(256)		1,485	1,485			
100175479	JERSEY CITY	NJ		12/23/2024		787		(85)			(85)		702	702			
100116588	CRESTLINE	CA		07/20/2023		1,004		140			140		1,144	1,144			
100182050	FERNANDINA BEACH	FL		12/12/2024		892		58			58		951	951			
100044449	STEVENSVILLE	MT		11/19/2020		767		(31)			(31)		736	736			
100100808	GLEN BURNIE	MD		04/28/2023		1,075		78			78		1,153	1,153			
100148613	CAPE CORAL	FL		04/12/2024		1,733		50			50		1,784	1,784			
100116174	HAYWARD	CA		07/20/2023		1,169		988			988		2,157	2,157			
100184861	DECATUR	GA		12/17/2024		1,622		(146)			(146)		1,477	1,477			
100166118	LAS VEGAS	NV		09/09/2024		936		12			12		948	948			
100180322	FERNANDINA BEACH	FL		11/25/2024		915		32			32		947	947			
100107782	MILLVILLE	DE		05/19/2023		2,063		313			313		2,376	2,376			
100153704	SHELBY TOWNSHIP	MI		07/11/2024		734		(26)			(26)		708	708			
100165377	LA MARQUE	TX		08/29/2024		762		(60)			(60)		703	703			
100118865	NORTH LAS VEGAS	NV		08/30/2023		1,277		73			73		1,350	1,350			
100170259	DAWSONVILLE	GA		10/08/2024		7,748		(203)			(203)		7,546	7,546			
100079887	MIDVALE	UT		04/08/2022		1,754		10			10		1,764	1,764			
100128876	GRANBURY	TX		09/21/2023		834		(59)			(59)		775	775			
100132575	DAVENPORT	FL		11/03/2023		5,747		98			98		5,845	5,845			
100135832	LITTLE EGG HARBOR TWP	NJ		11/10/2023		752		(53)			(53)		699	699			
100175464	HOOVER	AL		12/23/2024		870		(95)			(95)		774	774			
100102767	FORT WORTH	TX		06/22/2023		769		(145)			(145)		624	624			
100158771	PHOENIX	AZ		07/10/2024		871		59			59		930	930			
100171725	FAIRBURN	GA		10/17/2024		917		(62)			(62)		855	855			
100116952	DIAMOND BAR	CA		07/20/2023		1,057		682			682		1,739	1,739			
100142703	LOS BANOS	CA		02/08/2024		990		37			37		1,027	1,027			
100127388	CHICAGO	IL		08/30/2023		619		1,418			1,418		2,038	2,038			
100055812	PLAYA DEL REY	CA		03/23/2021		2,515		(249)			(249)		2,266	2,266			
100077813	LAVEEN	AZ		12/23/2021		1,656		(172)			(172)		1,484	1,484			
100166040	KATY	TX		09/06/2024		810		(82)			(82)		728	728			
100116115	ORLANDO	FL		07/20/2023		(1,671)		3,159			3,159		1,488	1,488			
100167802	ATLANTA	GA		09/19/2024		682		(28)			(28)		654	654			
100163150	PAMPA	TX		08/13/2024		731		(89)			(89)		642	642			
100141882	RICHMOND	TX		03/27/2024		703		(56)			(56)		647	647			
100068015	MESA	AZ		09/23/2021		1,715		(75)			(75)		1,640	1,640			
100060196	BOWIE	MD		06/25/2021		1,767		(106)			(106)		1,661	1,661			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029119	CORAL SPRINGS	FL		10/26/2018		1,283		(30)			(30)		1,253	1,253			
100100653	DELANCO	NJ		04/28/2023		3,845		66			66		3,911	3,911			
100129508	APACHE JUNCTION	AZ		09/29/2023		935		36			36		971	971			
100144218	KYLE	TX		03/07/2024		972		54			54		1,026	1,026			
100153243	AVONDALE	AZ		05/30/2024		805		7			7		812	812			
100140541	MELISSA	TX		01/19/2024		1,163		(98)			(98)		1,066	1,066			
100114970	WOODSTOCK	GA		07/14/2023		1,235		(103)			(103)		1,132	1,132			
100144603	CHARLOTTE	NC		03/13/2024		800		(15)			(15)		785	785			
100164539	STOCKTON	CA		08/21/2024		906		(144)			(144)		762	762			
100017630	GRAFTON	WI		04/26/2018		3,550		47			47		3,597	3,597			
100025622	SOUTH LAKE TAHOE	CA		09/20/2018		1,166		(97)			(97)		1,069	1,069			
100148467	PAYSON	AZ		04/12/2024		797		(70)			(70)		727	727			
100080775	MAGNOLIA	TX		03/15/2022		2,104		(112)			(112)		1,992	1,992			
100025830	BROCKTON	MA		09/20/2018		1,121		231			231		1,352	1,352			
100180571	DURHAM	NC		11/26/2024		772		(75)			(75)		698	698			
100166929	KNOXVILLE	TN		09/13/2024		2,990		(88)			(88)		2,901	2,901			
100180635	SARASOTA	FL		11/26/2024		742		(102)			(102)		640	640			
100171897	BAKERSFIELD	CA		10/17/2024		777		(79)			(79)		698	698			
100127627	MODESTO	CA		09/08/2023		880		15			15		894	894			
100169198	PHILADELPHIA	PA		09/27/2024		516		(73)			(73)		443	443			
100135495	LEWES	DE		11/13/2023		924		170			170		1,094	1,094			
100168026	COLLEGE PLACE	WA		09/20/2024		659		(79)			(79)		580	580			
100172429	KISSIMMEE	FL		10/23/2024		1,113		(46)			(46)		1,066	1,066			
100102814	GOODLETTSVILLE	TN		06/22/2023		798		(97)			(97)		701	701			
100131931	ASHEVILLE	NC		10/13/2023		770		(10)			(10)		760	760			
100132245	ANNA	TX		10/13/2023		819		(22)			(22)		797	797			
100153685	LAKE WORTH	FL		05/31/2024		606		(98)			(98)		508	508			
100110021	BALTIMORE	MD		06/23/2023		117		(17)			(17)		100	100			
100135200	NORTH PORT	FL		11/07/2023		831		(39)			(39)		792	792			
100171393	WHITE CITY	OR		10/16/2024		746		(65)			(65)		680	680			
100163195	JEWETT CITY	CT		08/13/2024		815		(82)			(82)		732	732			
100169099	HOUSTON	TX		09/27/2024		759		(72)			(72)		688	688			
100168159	MELISSA	TX		09/20/2024		829		(24)			(24)		805	805			
100148866	HOUSTON	TX		04/17/2024		680		(84)			(84)		596	596			
100100624	MORENO VALLEY	CA		04/27/2023		1,892		(193)			(193)		1,699	1,699			
100119120	BIG BEAR CITY	CA		07/28/2023		540		22			22		562	562			
100127596	SAN ANTONIO	TX		09/08/2023		861		6			6		867	867			
100133095	PEMBROKE PINES	FL		11/29/2023		10,103		81			81		10,184	10,184			
100139475	BURNET	TX		12/28/2023		732		(53)			(53)		678	678			
100148657	TACOMA	WA		04/15/2024		11,421		(186)			(186)		11,234	11,234			
100159438	CONCORD	NC		07/15/2024		1,052		(70)			(70)		983	983			
100140123	CHARLOTTESVILLE	VA		01/09/2024		1,088		(40)			(40)		1,048	1,048			
100150908	MELISSA	TX		05/08/2024		845		(38)			(38)		807	807			
100171629	SANGER	CA		10/16/2024		990		(84)			(84)		905	905			
100152204	MONROE	NC		05/17/2024		779		(26)			(26)		753	753			
100169503	SAINT CLOUD	MN		09/30/2024		656		(92)			(92)		565	565			
100116341	SOUTH PADRE ISLAND	TX		07/20/2023		953		677			677		1,629	1,629			
100155223	VALRICO	FL		07/19/2024		614		(160)			(160)		454	454			
100091196	CLEARWATER	FL		01/31/2023		872		(133)			(133)		738	738			
100156886	ENFIELD	CT		06/27/2024		670		(40)			(40)		630	630			
100137764	PAWTUCKET	RI		12/08/2023		708		(36)			(36)		672	672			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102921	HOUSTON	TX		06/22/2023		493		(166)			(166)		327	327			
100171501	MCKINNEY	TX		10/16/2024		887		(56)			(56)		831	831			
100151389	TURLOCK	CA		05/10/2024		804		(55)			(55)		749	749			
100162300	PRYOR	OK		09/06/2024		692		(119)			(119)		573	573			
100175467	DALLAS	GA		12/23/2024		788		(28)			(28)		760	760			
100011876	LANDENBERG	PA		03/08/2017		1,105		582			582		1,687	1,687			
100165646	PASCO	WA		10/04/2024		865		(21)			(21)		844	844			
100154852	LYNNWOOD	WA		07/19/2024		882		2			2		884	884			
100170303	DALLAS	GA		10/08/2024		1,031		(89)			(89)		942	942			
100150960	CHARLOTTE	NC		05/08/2024		760		(50)			(50)		710	710			
100111677	PARAMOUNT	CA		06/29/2023		584		74			74		658	658			
100151076	POOLER	GA		05/08/2024		827		(42)			(42)		785	785			
100151812	PHOENIX	AZ		05/10/2024		639		(46)			(46)		593	593			
100054891	SHELTON	CT		03/23/2021		1,382		(191)			(191)		1,191	1,191			
100138112	NEW BRAUNFELS	TX		12/14/2023		749		(56)			(56)		693	693			
100171437	VANCOUVER	WA		10/16/2024		900		(54)			(54)		847	847			
100185447	ANNA	TX		12/20/2024		20,900		512			512		21,412	21,412			
100075258	FREDERICK	MD		12/01/2021		4,329		(30)			(30)		4,299	4,299			
100134812	CEDAR HILL	TX		10/30/2023		754		4			4		758	758			
100079709	DOVER	FL		04/25/2022		1,330		(256)			(256)		1,074	1,074			
100025878	MOUNTLAKE TERRACE	WA		09/20/2018		1,154		(58)			(58)		1,097	1,097			
100168227	ZEPHYRHILLS	FL		09/20/2024		737		(76)			(76)		661	661			
100172335	HELEN	GA		10/23/2024		1,085		(55)			(55)		1,029	1,029			
100129517	WASHINGTON	UT		09/29/2023		829		12			12		841	841			
100136041	GARNER	NC		11/16/2023		512		(101)			(101)		411	411			
100065575	EVERETT	WA		07/28/2021		1,721		(152)			(152)		1,569	1,569			
100119681	WATERBURY	CT		08/08/2023		722		(69)			(69)		653	653			
100067446	CLINTON	MA		09/23/2021		1,684		(81)			(81)		1,603	1,603			
100153798	INWOOD	NY		07/10/2024		801		(86)			(86)		715	715			
100152211	AUBREY	TX		05/17/2024		854		27			27		881	881			
100140390	DURHAM	NC		01/18/2024		1,003		84			84		1,086	1,086			
100110217	YUCCA VALLEY	CA		06/30/2023		830		(21)			(21)		809	809			
100140445	DURHAM	NC		01/18/2024		1,016		101			101		1,118	1,118			
100165341	BAKERSFIELD	CA		08/29/2024		631		(105)			(105)		526	526			
100152605	HERNANDO BEACH	FL		05/17/2024		788		22			22		809	809			
100027914	STATEN ISLAND	NY		10/26/2018		657		607			607		1,264	1,264			
100165904	BROWNSBURG	IN		08/30/2024		644		(76)			(76)		568	568			
100115032	PALM SPRINGS	CA		07/14/2023		879		(30)			(30)		849	849			
100137702	CORAL GABLES	FL		12/08/2023		250,888		(3,430)			(3,430)		247,458	247,458			
100082642	HAMPSTEAD	MD		04/14/2022		1,353		(57)			(57)		1,296	1,296			
100076644	BAKERSFIELD	CA		12/30/2021		5,525		(615)			(615)		4,909	4,909			
100142659	RALEIGH	NC		02/08/2024		1,034		72			72		1,106	1,106			
100133512	PUYALLUP	WA		10/19/2023		387		(22)			(22)		365	365			
100065427	CHULA VISTA	CA		07/28/2021		2,018		(88)			(88)		1,930	1,930			
100090759	SCOTTSDALE	AZ		02/28/2023		1,706		(212)			(212)		1,494	1,494			
100166946	ROCKPORT	TX		09/13/2024		763		(71)			(71)		692	692			
100148547	ROWLETT	TX		04/12/2024		853		(8)			(8)		845	845			
100148499	STUART	FL		04/12/2024		771		(53)			(53)		718	718			
100139326	NEVADA CITY	CA		12/28/2023		639		(76)			(76)		564	564			
100166372	LAKEWOOD	CA		10/24/2024		843		(79)			(79)		764	764			
100175065	LOS ANGELES	CA		11/05/2024		811		(73)			(73)		737	737			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148869	SPRING CITY	PA		04/17/2024		892		52			52		945	945			
100179860	CHOWCHILLA	CA		11/22/2024		676		(28)			(28)		648	648			
100054238	TEWKSBURY	MA		03/23/2021		1,431		(146)			(146)		1,285	1,285			
100086919	ST GEORGE	UT		10/24/2022		1,164		(35)			(35)		1,130	1,130			
100185484	LANCASTER	PA		12/20/2024		678		25			25		703	703			
100169410	WATERFORD	CT		09/30/2024		789		(60)			(60)		729	729			
100079061	MIRAMAR	FL		02/24/2022		1,700		53			53		1,754	1,754			
100186265	SAVANNAH	GA		12/27/2024		822		(35)			(35)		788	788			
100048733	MIAMI	FL		11/20/2020		1,216		(161)			(161)		1,055	1,055			
100148407	MERCED	CA		04/12/2024		651		58			58		710	710			
100156530	MADERA	CA		06/24/2024		931		78			78		1,008	1,008			
100184591	SAN DIEGO	CA		12/17/2024		1,672		(137)			(137)		1,535	1,535			
100155884	KENNER	LA		06/17/2024		791		(57)			(57)		734	734			
100180320	WAKE FOREST	NC		11/25/2024		927		37			37		964	964			
100172412	WHITE CITY	OR		10/23/2024		741		(61)			(61)		680	680			
100043939	SACRAMENTO	CA		08/19/2020		1,587		(269)			(269)		1,319	1,319			
100175014	ROSAMOND	CA		10/31/2024		773		(7)			(7)		766	766			
100055524	PEEKSKILL	NY		03/23/2021		2,042		(379)			(379)		1,663	1,663			
100175172	NAMPA	ID		11/05/2024		831		(80)			(80)		750	750			
100029646	LAKEWOOD	CA		10/26/2018		1,697		339			339		2,036	2,036			
100049433	WINDERMERE	FL		11/20/2020		1,367		(344)			(344)		1,023	1,023			
100060168	SAVANNAH	GA		06/25/2021		1,724		(147)			(147)		1,578	1,578			
100171487	ANNA	TX		10/16/2024		902		(47)			(47)		855	855			
100150172	BRASELTON	GA		04/30/2024		229,940		(1,532)			(1,532)		228,408	228,408			
100107801	LAS VEGAS	NV		05/19/2023		1,407		145			145		1,551	1,551			
100175660	PALMDALE	CA		11/12/2024		917		(79)			(79)		838	838			
100100683	HYATTSVILLE	MD		04/28/2023		1,157		254			254		1,411	1,411			
100142975	ATLANTA	GA		02/09/2024		843		(37)			(37)		806	806			
100179514	CENTERTON	AR		11/21/2024		582		(5)			(5)		576	576			
100150788	ELLICOTTVILLE	NY		05/07/2024		758		(24)			(24)		734	734			
100053546	RICHTON PARK	IL		03/23/2021		1,468		(183)			(183)		1,285	1,285			
100046624	SILVERTON	OR		11/25/2020		1,305		(134)			(134)		1,171	1,171			
100171522	BLAIRSVILLE	GA		10/16/2024		1,564		(69)			(69)		1,495	1,495			
100147869	MERCED	CA		04/08/2024		986		89			89		1,075	1,075			
100070403	WOODLAND	CA		09/23/2021		1,599		(143)			(143)		1,456	1,456			
100186438	CHARLOTTE	NC		12/30/2024		1,023		(60)			(60)		963	963			
100181676	OCALA	FL		12/11/2024		812		(102)			(102)		710	710			
100156619	LAS VEGAS	NV		06/24/2024		826		(29)			(29)		797	797			
100130443	LAS VEGAS	NV		09/28/2023		795		54			54		849	849			
100160020	BLOOMINGDALE	GA		07/17/2024		735		(23)			(23)		711	711			
100161735	HIALEAH	FL		07/30/2024		62,882		(2,180)			(2,180)		60,702	60,702			
100025057	SEASIDE	CA		09/20/2018		1,929		72			72		2,001	2,001			
100160017	ENGLEWOOD	FL		07/17/2024		750		(83)			(83)		667	667			
100142009	GLENDALE	CA		02/29/2024		490		(70)			(70)		420	420			
100160413	MIRAMAR	FL		07/19/2024		707		(70)			(70)		637	637			
100147800	MELISSA	TX		04/08/2024		825		(2)			(2)		822	822			
100101194	BOYNTON BEACH	FL		04/28/2023		1,069		423			423		1,492	1,492			
100186202	STOCKTON	CA		12/27/2024		1,164		(45)			(45)		1,120	1,120			
100166067	FREDERICKSBURG	TX		09/09/2024		728		(42)			(42)		686	686			
100135124	N CAPE MAY	NJ		11/01/2023		717		4			4		722	722			
100155945	CEDAR PARK	TX		06/17/2024		847		(32)			(32)		816	816			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156745	DUNDALK	MD		06/26/2024		516		(22)			(22)		493	493			
100159720	DALLAS	TX		08/23/2024		795		(76)			(76)		719	719			
100148157	TIGARD	OR		05/15/2024		851		(81)			(81)		770	770			
100101745	TRENTON	NJ		03/31/2023		669		(66)			(66)		603	603			
100165483	POOLER	GA		08/29/2024		819		(50)			(50)		769	769			
100149290	GROVELAND	CA		04/24/2024		778		(72)			(72)		706	706			
100031240	REDDING	CA		03/29/2019		665		354			354		1,018	1,018			
100103026	MIAMI	FL		06/22/2023		1,284		(38)			(38)		1,246	1,246			
100133423	MIDLAND	TX		10/19/2023		738		(112)			(112)		626	626			
100120023	DAVENPORT	FL		08/11/2023		256		1			1		257	257			
100175919	CHARLOTTE	NC		11/14/2024		1,535		(124)			(124)		1,412	1,412			
100118829	FRESNO	CA		08/30/2023		646		(40)			(40)		606	606			
100048980	NEWARK	NJ		11/20/2020		644		328			328		972	972			
100127558	GLENDALE	AZ		09/08/2023		852		(16)			(16)		836	836			
100134354	MODESTO	CA		10/27/2023		743		(105)			(105)		638	638			
100144356	SACRAMENTO	CA		03/07/2024		793		(53)			(53)		739	739			
100165398	WORCESTER	MA		08/29/2024		744		(20)			(20)		724	724			
100142970	BRIDGEPORT	CT		02/09/2024		649		(30)			(30)		620	620			
100164850	TACOMA	WA		08/26/2024		2,225		(1,407)			(1,407)		818	818			
100153361	GREEN VALLEY	AZ		05/30/2024		852		(37)			(37)		815	815			
100076210	ORANGE PARK	FL		01/07/2022		1,727		(39)			(39)		1,687	1,687			
100162665	NORTH LAS VEGAS	NV		08/12/2024		909		71			71		980	980			
100182151	LA GRANGE HIGHLANDS	IL		12/12/2024		761		(71)			(71)		690	690			
100134017	PHILADELPHIA	PA		10/25/2023		624		(40)			(40)		583	583			
100063748	CHARLESTON	SC		07/01/2021		2,869		(28)			(28)		2,840	2,840			
100130278	GRAYSLAKE	IL		09/28/2023		515		(42)			(42)		473	473			
100186424	DAVENPORT	FL		12/30/2024		846		(14)			(14)		832	832			
100079558	MANDEVILLE	LA		04/25/2022		1,017		(35)			(35)		982	982			
100158619	CHICAGO	IL		07/10/2024		1,916		(81)			(81)		1,835	1,835			
100049812	LYNWOOD	CA		11/20/2020		1,676		(417)			(417)		1,259	1,259			
100012353	CYPRESS	CA		04/28/2017		1,582		189			189		1,771	1,771			
100175917	SAN TAN VALLEY	AZ		11/14/2024		790		67			67		857	857			
100179979	MYRTLE BEACH	SC		11/25/2024		1,416		188			188		1,603	1,603			
100167045	LAKELAND	FL		09/13/2024		753		(173)			(173)		580	580			
100136989	SAINT LOUIS	MO		11/28/2023		703		(25)			(25)		679	679			
100155932	FT LAUDERDALE	FL		06/17/2024		6,032		(235)			(235)		5,797	5,797			
100119741	PATERSON	NJ		08/08/2023		752		(59)			(59)		693	693			
100137116	ANNAPOLIS	MD		11/28/2023		662		(83)			(83)		579	579			
100121036	CHARLOTTE	NC		08/30/2023		834		10			10		844	844			
100144086	GLENDALE	AZ		03/07/2024		893		32			32		925	925			
100134444	BROOKLYN	NY		10/30/2023		265		(78)			(78)		187	187			
100137728	DURHAM	NC		12/08/2023		782		(22)			(22)		760	760			
100030397	ALEXANDRIA	VA		12/20/2018		2,201		219			219		2,419	2,419			
100147614	CAYCE	SC		04/04/2024		723		(73)			(73)		650	650			
100171722	MCKINNEY	TX		10/17/2024		798		(114)			(114)		684	684			
100155898	EULESS	TX		06/17/2024		761		(4)			(4)		757	757			
100140741	MIRAMAR	FL		01/22/2024		609		(22)			(22)		588	588			
100136882	DENTON	TX		11/27/2023		669		335			335		1,004	1,004			
100168465	CLINTON	MD		09/25/2024		950		17			17		967	967			
100170345	PLYMOUTH	MI		10/08/2024		763		(70)			(70)		693	693			
100158851	FREEPORT	FL		07/12/2024		765		(75)			(75)		689	689			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080832	REDMOND	OR		03/10/2022		1,488		(168)			(168)		1,320	1,320			
100090775	TOOELE	UT		02/28/2023		535		(28)			(28)		507	507			
100148645	SURPRISE	AZ		05/15/2024		(11,128)		350			350		(10,778)	630		11,408	11,408
100140157	DURHAM	NC		01/09/2024		1,002		119			119		1,121	1,121			
100065443	DARRINGTON	WA		07/28/2021		1,821		(3)			(3)		1,818	1,818			
100083660	LYNWOOD	CA		06/23/2022		1,395		(44)			(44)		1,351	1,351			
100076101	SPRINGFIELD	OR		01/07/2022		16,963		(280)			(280)		16,683	16,683			
100084824	COLTON	CA		08/02/2022		853		(19)			(19)		834	834			
100151253	GLENDALE	AZ		05/10/2024		942		98			98		1,041	1,041			
100136313	RICHMOND	VA		11/20/2023		750		7			7		757	757			
100091343	LOS BARRILES	MEX		01/17/2023		887							887	887			
100126915	CHESTER	MD		08/30/2023		513		39			39		553	553			
100164299	WAKE FOREST	NC		08/21/2024		808		(42)			(42)		766	766			
100026718	WASHINGTON	DC		09/26/2018		1,179		324			324		1,503	1,503			
100088858	YULEE	FL		11/15/2022		517		(9)			(9)		508	508			
100082872	STREETSBORO	OH		05/17/2022		682		(48)			(48)		634	634			
100110656	WESTMINSTER	CO		06/30/2023		962		(4)			(4)		958	958			
100065764	BEAUMONT	CA		07/28/2021		1,817		(42)			(42)		1,775	1,775			
100055529	LAKEWOOD	NJ		03/23/2021		1,047		(176)			(176)		871	871			
100024866	FLAGSTAFF	AZ		09/20/2018		1,761		(52)			(52)		1,709	1,709			
100131657	SARASOTA	FL		10/06/2023		821		18			18		839	839			
100143213	WESLEY CHAPEL	FL		02/16/2024		773		(50)			(50)		722	722			
100148663	PHOENIX	AZ		04/15/2024		918		(27)			(27)		891	891			
100091707	SPARTANBURG	SC		03/24/2023		792		(43)			(43)		749	749			
100150526	BRASELTON	GA		05/03/2024		789		(63)			(63)		725	725			
100174273	LAS VEGAS	NV		10/31/2024		993		72			72		1,065	1,065			
100158828	DANBURY	WI		07/12/2024		528		(67)			(67)		461	461			
100133234	FULSHEAR	TX		11/29/2023		1,278		7			7		1,285	1,285			
100156775	LOS ANGELES	CA		06/26/2024		777		(78)			(78)		699	699			
100014172	FOLSOM	CA		05/25/2017		1,195		120			120		1,316	1,316			
100173270	SCOTTSDALE	AZ		10/30/2024		562		(67)			(67)		494	494			
100029800	CANTON	GA		10/26/2018		1,350		30			30		1,380	1,380			
100176813	LOOMIS	CA		11/15/2024		595		(79)			(79)		517	517			
100135576	SARATOGA SPRINGS	UT		11/13/2023		835		49			49		885	885			
100168293	LOUISVILLE	KY		09/20/2024		782		(71)			(71)		711	711			
100142627	LONGWOOD	FL		02/08/2024		805		(46)			(46)		759	759			
100101505	OCOEE	FL		04/26/2023		3,310		(77)			(77)		3,232	3,232			
100169632	GOODLETTSVILLE	TN		09/30/2024		685		(64)			(64)		621	621			
100068284	BELLEVILLE	NJ		08/25/2021		1,581		(140)			(140)		1,441	1,441			
100161560	COOPER CITY	FL		07/30/2024		755		(63)			(63)		692	692			
100130289	ATLANTIC BEACH	SC		09/28/2023		828		(93)			(93)		735	735			
100151131	HURST	TX		05/09/2024		1,625		(148)			(148)		1,477	1,477			
100150796	MARCO ISLAND	FL		05/08/2024		755		(48)			(48)		707	707			
100168089	NATIONAL CITY	CA		09/20/2024		810		(75)			(75)		736	736			
100112435	NORTH BERGEN	NJ		06/29/2023		545		978			978		1,523	1,523			
100144238	HARDEEVILLE	SC		03/07/2024		839		(19)			(19)		820	820			
100168452	MONROE	NC		09/25/2024		1,812		(43)			(43)		1,769	1,769			
100110004	MIDDLE ISLAND	NY		06/22/2023		747		(40)			(40)		708	708			
100175186	RALEIGH	NC		11/05/2024		844		(74)			(74)		770	770			
100151019	LAWRENCEVILLE	GA		05/08/2024		773		(49)			(49)		724	724			
100168334	IRVING	TX		09/20/2024		803		(50)			(50)		753	753			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149152	LAS VEGAS	NV		04/22/2024		807		(19)			(19)		789	789			
100132673	CARROLLTON	TX		11/03/2023		707		(16)			(16)		691	691			
100091319	INGLESIDE	IL		01/13/2023		634		13			13		646	646			
100132431	DALLAS	TX		11/03/2023		498		(20)			(20)		478	478			
100116416	ANAHEIM	CA		07/20/2023		918		750			750		1,668	1,668			
100134684	VICTORVILLE	CA		10/30/2023		3,051		(137)			(137)		2,914	2,914			
100176668	BOCA RATON	FL		11/15/2024		746		(103)			(103)		643	643			
100030855	OCEANSIDE	CA		04/09/2019		5,498		90			90		5,588	5,588			
100134466	ATLANTA	GA		10/30/2023		637		(66)			(66)		571	571			
100066383	JACKSON	NJ		08/02/2021		3,501		(14)			(14)		3,487	3,487			
100133518	MILFORD	MA		10/19/2023		616		(58)			(58)		558	558			
100091996	NEW HAVEN	CT		02/09/2023		4,196		(3,330)			(3,330)		866	866			
100087039	ROSENBERG	TX		11/04/2022		1,184		(142)			(142)		1,041	1,041			
100137009	PORT SAINT JOE	FL		11/28/2023		838		142			142		980	980			
100165774	SPRINGFIELD	MA		08/29/2024		785		(97)			(97)		688	688			
100151453	GOLD CANYON	AZ		05/10/2024		803		(20)			(20)		783	783			
100178428	BAKERSFIELD	CA		11/21/2024		233		291			291		523	523			
100153365	BROOKVILLE	IN		05/30/2024		722		(50)			(50)		672	672			
100156512	MARYSVILLE	CA		06/24/2024		784		(19)			(19)		764	764			
100162823	CORVALLIS	OR		08/12/2024		2,409		(42)			(42)		2,367	2,367			
100172455	WENDELL	NC		10/23/2024		964		51			51		1,015	1,015			
100048082	TALLAHASSEE	FL		11/20/2020		1,481		(255)			(255)		1,226	1,226			
100167644	NASHVILLE	TN		09/19/2024		654		(83)			(83)		571	571			
100168161	FOLSOM	CA		09/20/2024		827		(27)			(27)		799	799			
100109074	MARRERO	LA		06/05/2023		1,030		(17)			(17)		1,012	1,012			
100159465	LAUREL	MD		07/15/2024		831		(39)			(39)		791	791			
100135144	NORTH LAS VEGAS	NV		11/03/2023		2,643		(43)			(43)		2,600	2,600			
100172149	SAN DIEGO	CA		10/17/2024		389		(36)			(36)		353	353			
100135965	PORT SAINT LUCIE	FL		11/16/2023		526		(9)			(9)		517	517			
100151371	COLORADO SPRINGS	CO		05/10/2024		809		(21)			(21)		787	787			
100044263	BALDWIN PARK	CA		08/19/2020		1,178		41			41		1,219	1,219			
100068229	REVERE	MA		08/25/2021		1,732		(108)			(108)		1,624	1,624			
100134379	COLLEGE STATION	TX		10/27/2023		2,817		205			205		3,023	3,023			
100147646	TORRANCE	CA		04/04/2024		233		4			4		237	237			
100171500	MURRELLS INLET	SC		10/16/2024		796		(68)			(68)		728	728			
100082131	FORT LAUDERDALE	FL		04/14/2022		1,491		34			34		1,525	1,525			
100044290	VIRGINIA BEACH	VA		08/19/2020		1,065		(6)			(6)		1,059	1,059			
100137007	PARRISH	FL		11/28/2023		861		211			211		1,073	1,073			
100151403	PARON	AR		05/10/2024		772		(74)			(74)		698	698			
100156748	WOODLAND	CA		06/26/2024		88,521		(2,521)			(2,521)		86,000	86,000			
100118039	IRVINGTON	NJ		07/20/2023		917		732			732		1,649	1,649			
100170186	CYPRESS	TX		10/08/2024		814		(68)			(68)		746	746			
4010080715	HARRISBURG	PA		09/27/2024		770		(27)			(27)		743	743			
100175227	TARPON SPRINGS	FL		11/05/2024		829		(71)			(71)		758	758			
100153187	FORT WORTH	TX		05/30/2024		814							814	814			
100134637	HOUSTON	TX		10/30/2023		475		135			135		609	609			
100115092	SMYRNA	GA		07/14/2023		100,805		430			430		101,235	101,235			
100160127	LAFAYETTE HILL	PA		07/17/2024		758		(62)			(62)		696	696			
100155904	BRIDGEPORT	CT		06/17/2024		821		(32)			(32)		788	788			
100182613	WESTAMPTON	NJ		12/12/2024		815		(36)			(36)		779	779			
100171694	KILLEEN	TX		10/16/2024		746		(79)			(79)		667	667			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129373	IDAHO FALLS	ID		09/25/2023		848		21			21		869	869			
100067525	MCKENNA	WA		09/23/2021		1,575		(146)			(146)		1,429	1,429			
100133618	BARNEGAT	NJ		10/23/2023		817		23			23		841	841			
100086959	DORAL	FL		10/24/2022		850		(82)			(82)		769	769			
100137979	OAK POINT	TX		12/13/2023		1,416		62			62		1,478	1,478			
100127990	NASHVILLE	TN		09/08/2023		2,934		83			83		3,017	3,017			
100044523	LOS ANGELES	CA		11/19/2020		4,195		66			66		4,261	4,261			
100132240	ANNA	TX		10/13/2023		831		(41)			(41)		789	789			
100069669	LAKELAND	FL		09/01/2021		1,864		(2)			(2)		1,862	1,862			
100054421	SANTA BARBARA	CA		03/23/2021		3,929		(158)			(158)		3,771	3,771			
100148819	KENNER	LA		04/17/2024		531		(79)			(79)		453	453			
100174278	HENDERSON	NV		10/31/2024		1,100		87			87		1,187	1,187			
100138443	PANAMA CITY BEACH	FL		12/19/2023		836		(60)			(60)		777	777			
100031487	RICHMOND	CA		03/29/2019		5,548		239			239		5,787	5,787			
100174574	PICKERINGTON	OH		10/31/2024		475		(60)			(60)		415	415			
100119536	MIDLOTHIAN	VA		07/28/2023		550		(25)			(25)		525	525			
100065561	UNION CITY	CA		07/28/2021		1,726		(58)			(58)		1,669	1,669			
100186331	MOUNT VERNON	WA		12/30/2024		508		(22)			(22)		486	486			
100132755	LOS ANGELES	CA		11/03/2023		693		(22)			(22)		671	671			
100074096	MESA	AZ		12/09/2021		1,768		(128)			(128)		1,640	1,640			
100065122	YUCAIPA	CA		07/14/2021		1,716		(103)			(103)		1,613	1,613			
100136377	WOODSTOCK	GA		11/20/2023		878		54			54		933	933			
100169548	BOISE	ID		09/30/2024		723		(48)			(48)		675	675			
100076772	ANAHEIM	CA		12/27/2021		1,499		(129)			(129)		1,370	1,370			
100179631	MUNDELEIN	IL		11/21/2024		769		(75)			(75)		694	694			
100044155	FOUNTAIN VALLEY	CA		08/19/2020		1,468		(31)			(31)		1,437	1,437			
100137323	BETHLEHEM	GA		12/01/2023		693		(19)			(19)		673	673			
100115259	GLOUCESTER TOWNSHIP	NJ		07/17/2023		675		(57)			(57)		618	618			
100152353	BAKERSFIELD	CA		05/17/2024		923		164			164		1,087	1,087			
100136597	SAN JACINTO	CA		11/22/2023		625		(40)			(40)		585	585			
100180149	CLOVIS	CA		11/25/2024		817		(62)			(62)		755	755			
100162707	SUMMERVILLE	SC		08/12/2024		4,176		(148)			(148)		4,029	4,029			
100065770	MIRAMAR	FL		07/28/2021		1,904		(101)			(101)		1,803	1,803			
100084637	PROVO	UT		08/02/2022		648		(11)			(11)		638	638			
100109772	CHANDLER	AZ		08/04/2023		951		(21)			(21)		930	930			
100013701	ESCONDIDO	CA		05/25/2017		1,220		138			138		1,359	1,359			
100119973	DALLAS	TX		08/11/2023		1,513		23			23		1,536	1,536			
100087236	WASILLA	AK		10/25/2022		1,169		362			362		1,531	1,531			
100120613	PHOENIX	AZ		08/18/2023		825		(74)			(74)		750	750			
100132361	GEORGETOWN	TX		11/03/2023		796		199			199		995	995			
100168320	BRADLEY	CA		09/20/2024		1,014		(43)			(43)		971	971			
100176817	BOYNTON BEACH	FL		11/15/2024		775		(115)			(115)		660	660			
100119231	HONOLULU	HI		07/31/2023		857		(11)			(11)		846	846			
100138421	NAVARRE	FL		12/18/2023		786		(73)			(73)		713	713			
100011518	TEANECK	NJ		03/08/2017		(576)		1,651			1,651		1,074	1,074			
100043855	SAN JOSE	CA		08/19/2020		3,710		324			324		4,034	4,034			
100115349	CYPRESS	TX		07/17/2023		1,130		(47)			(47)		1,084	1,084			
100156613	COLUMBUS	OH		06/24/2024		762		(42)			(42)		720	720			
100025593	AIRMONT	NY		09/20/2018		1,479		405			405		1,884	1,884			
100115000	FRESNO	CA		07/14/2023		511		27			27		538	538			
100158719	TRUMBULL	CT		07/10/2024		754		(39)			(39)		716	716			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151766	KATY	TX		05/10/2024		2,428		(55)			(55)		2,373	2,373			
100080236	LAS VEGAS	NV		02/25/2022		1,471		(41)			(41)		1,430	1,430			
100086016	TEMECULA	CA		09/02/2022		968		(89)			(89)		879	879			
100127974	ANTIOCH	TN		09/08/2023		959		152			152		1,111	1,111			
4010043477	CENTER POINT	AL		03/22/2023		806		(68)			(68)		738	738			
100172567	SPRING CITY	UT		10/23/2024		811		(65)			(65)		746	746			
100115476	CHARLOTTE	NC		07/17/2023		841		(26)			(26)		815	815			
100152270	RIVERBANK	CA		05/17/2024		881		14			14		894	894			
100135804	MELISSA	TX		11/10/2023		952		(34)			(34)		919	919			
100149344	BAKERSFIELD	CA		04/24/2024		905		(11)			(11)		894	894			
100020319	DENVER	CO		07/17/2018		1,949		(103)			(103)		1,846	1,846			
100158059	MYRTLE BEACH	SC		07/09/2024		835		(3)			(3)		832	832			
100168024	HOUSTON	TX		09/20/2024		726		(87)			(87)		639	639			
100156549	LEHIGH ACRES	FL		06/24/2024		769		(20)			(20)		749	749			
100172558	WENTZVILLE	MO		10/23/2024		888		(65)			(65)		822	822			
100070421	PORTLAND	OR		09/23/2021		3,590		(161)			(161)		3,430	3,430			
100117141	BAYSIDE	NY		07/20/2023		4,264		1,251			1,251		5,515	5,515			
100115860	POOLER	GA		07/20/2023		875		(39)			(39)		836	836			
100132342	SAINT CHARLES	MO		11/03/2023		434		64			64		498	498			
100181224	LAS VEGAS	NV		12/06/2024		843		48			48		891	891			
100079177	ROUND ROCK	TX		02/24/2022		1,682		53			53		1,735	1,735			
100185775	LAKE PARK	FL		12/26/2024		685		(53)			(53)		632	632			
100115396	ATLANTA	GA		07/17/2023		833		46			46		879	879			
100147089	PALM BEACH GARDENS	FL		03/28/2024		750		(68)			(68)		682	682			
100100323	NEW WAVERLY	TX		04/27/2023		1,159		220			220		1,379	1,379			
100110564	KENNESAW	GA		06/30/2023		784		(14)			(14)		770	770			
100158136	CHARLOTTE	NC		07/09/2024		700		(41)			(41)		659	659			
100151376	HENDERSON	NV		05/10/2024		996		(45)			(45)		951	951			
100168640	MYRTLE BEACH	SC		09/25/2024		1,336		(78)			(78)		1,258	1,258			
100115390	ATLANTA	GA		07/17/2023		833		46			46		879	879			
100160920	LAWRENCEVILLE	GA		07/24/2024		677		(54)			(54)		623	623			
100115394	ATLANTA	GA		07/17/2023		833		46			46		879	879			
100181996	MCKINNEY	TX		12/12/2024		951		148			148		1,100	1,100			
100029561	SEASIDE HEIGHTS	NJ		10/26/2018		895		243			243		1,139	1,139			
100163221	DAVENPORT	FL		08/13/2024		792		(31)			(31)		761	761			
100068152	SAINT LOUIS	MO		08/25/2021		1,204		(41)			(41)		1,163	1,163			
100163220	TACOMA	WA		08/13/2024		815		(65)			(65)		750	750			
100030908	SALINAS	CA		04/09/2019		1,559		(65)			(65)		1,494	1,494			
100115395	ATLANTA	GA		07/17/2023		832		46			46		879	879			
100115392	ATLANTA	GA		07/17/2023		832		46			46		879	879			
100025522	OAK PARK	IL		09/20/2018		1,390		160			160		1,550	1,550			
100170216	ANNA	TX		10/08/2024		881		(55)			(55)		825	825			
100136434	PALM COAST	FL		11/20/2023		3,178		544			544		3,722	3,722			
100147917	AUBREY	TX		04/08/2024		1,891		(46)			(46)		1,845	1,845			
100155227	MANOR	TX		07/19/2024		651		(135)			(135)		515	515			
100148791	DAVENPORT	FL		04/17/2024		797		(48)			(48)		749	749			
100148311	LAWRENCEVILLE	GA		04/12/2024		690		(45)			(45)		645	645			
100172261	LEXINGTON	KY		10/21/2024		812		(69)			(69)		743	743			
100048889	CHICAGO	IL		11/20/2020		1,741		(260)			(260)		1,482	1,482			
100171555	MONROE	NC		10/16/2024		971		36			36		1,008	1,008			
100147685	GREELEY	CO		04/04/2024		812		(72)			(72)		740	740			

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100013997	TRUSSVILLE	AL		05/25/2017		803		72			72		875	875			
100180318	NAPLES	FL		11/25/2024		828		(36)			(36)		792	792			
100169319	NEW ALBANY	OH		09/27/2024		1,094		(73)			(73)		1,022	1,022			
100161515	POOLER	GA		07/30/2024		753		(57)			(57)		697	697			
100153245	BUFORD	GA		05/30/2024		807		9			9		816	816			
100162806	PASO ROBLES	CA		08/12/2024		747		(61)			(61)		686	686			
100148748	WAKE FOREST	NC		04/17/2024		825		(28)			(28)		797	797			
100158504	PROVO	UT		07/10/2024		740		(36)			(36)		703	703			
100116342	SOUTH PADRE ISLAND	TX		07/20/2023		931		698			698		1,629	1,629			
100169688	NORWALK	CA		09/30/2024		844		(45)			(45)		799	799			
100100296	SUN CITY WEST	AZ		03/24/2023		51		(20)			(20)		31	31			
100148062	WYLIE	TX		04/10/2024		844		(119)			(119)		725	725			
100148655	COLUMBIA	SC		04/15/2024		826		(49)			(49)		777	777			
100147009	AUSTIN	TX		03/27/2024		813		(38)			(38)		775	775			
100140066	KENNESAW	GA		01/09/2024		654		(40)			(40)		614	614			
100140316	CYPRESS	TX		01/18/2024		774		(48)			(48)		725	725			
100110035	NEWARK	NJ		06/23/2023		2,486		(187)			(187)		2,300	2,300			
100144417	WILDWOOD	NJ		03/07/2024		843		(66)			(66)		777	777			
100146897	CHICAGO	IL		03/26/2024		753		(27)			(27)		726	726			
100120906	OXFORD	FL		08/30/2023		746		25			25		770	770			
100108217	NEW CARROLLTON	MD		05/24/2023		989		(100)			(100)		890	890			
100168234	BURNSVILLE	MN		09/20/2024		894		(65)			(65)		829	829			
100133786	SPRING	TX		10/20/2023		630		(62)			(62)		568	568			
100165825	METAIRIE	LA		08/29/2024		926		(132)			(132)		794	794			
100076458	PANAMA CITY BEACH	FL		12/21/2021		1,643		(112)			(112)		1,530	1,530			
100165827	METAIRIE	LA		08/29/2024		926		(132)			(132)		794	794			
100165028	NEWTON	NJ		08/28/2024		764		(62)			(62)		702	702			
100110350	BOULDER	CO		06/30/2023		17,280		24			24		17,304	17,304			
100028555	OXON HILL	MD		10/26/2018		1,369		99			99		1,467	1,467			
100133825	TOLLESON	AZ		10/20/2023		614		(13)			(13)		602	602			
100186291	GROVELAND	FL		12/27/2024		777		(1)			(1)		776	776			
100074144	SICKLERVILLE	NJ		12/09/2021		1,605		(68)			(68)		1,536	1,536			
100167461	GOLDEN VALLEY	MN		09/16/2024		758		(60)			(60)		698	698			
100119825	ORLANDO	FL		08/08/2023		775		(35)			(35)		739	739			
100182698	DIVIDE	CO		12/12/2024		771		(56)			(56)		715	715			
100168006	TOMS RIVER	NJ		09/20/2024		949		(99)			(99)		850	850			
100140463	LOGANVILLE	GA		01/18/2024		938		29			29		967	967			
100055876	CORONA	CA		03/26/2021		2,535		(170)			(170)		2,364	2,364			
100179789	SAVANNAH	GA		11/21/2024		844		(60)			(60)		783	783			
100028668	HESPERIA	CA		10/26/2018		1,232		218			218		1,450	1,450			
100165817	METAIRIE	LA		08/29/2024		849		(136)			(136)		714	714			
100120306	AUSTIN	TX		08/18/2023		684		(71)			(71)		613	613			
100186377	WEST CHESTER	PA		12/30/2024		752		(55)			(55)		698	698			
100169292	SAN FRANCISCO	CA		09/27/2024		750		(57)			(57)		693	693			
100110340	CHEYENNE	WY		06/30/2023		2,465		(30)			(30)		2,435	2,435			
100148341	STEPHENS CITY	VA		04/12/2024		1,014		110			110		1,124	1,124			
100156507	BAKERSFIELD	CA		06/24/2024		683		(58)			(58)		626	626			
100168450	SOUTH PADRE ISLAND	TX		09/25/2024		2,893		(126)			(126)		2,767	2,767			
100015817	NATIONAL CITY	CA		02/27/2018		1,819		11			11		1,830	1,830			
100029577	DULUTH	GA		10/26/2018		3,950		(142)			(142)		3,808	3,808			
100131759	NASHVILLE	TN		10/06/2023		1,134		105			105		1,238	1,238			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026284	NORWALK	CA		09/20/2018		1,079		93			93		1,173	1,173			
100137745	STEPHENS CITY	VA		12/08/2023		911		125			125		1,036	1,036			
100120806	WEST YARMOUTH	MA		08/25/2023		905		(40)			(40)		865	865			
100143558	COPIAGUE	NY		02/21/2024		710		(45)			(45)		665	665			
100143025	HAYWARD	CA		02/12/2024		990		29			29		1,019	1,019			
100155012	BRADENTON	FL		07/19/2024		742		(48)			(48)		694	694			
100176015	WEST CHESTER	PA		12/20/2024		749		(25)			(25)		724	724			
100031051	TEWKSBURY	NJ		03/29/2019		1,784		516			516		2,300	2,300			
100164489	RIVERVIEW	FL		08/21/2024		3,292		(71)			(71)		3,221	3,221			
100182295	HUTTO	TX		12/12/2024		885		126			126		1,011	1,011			
100137756	HENDERSON	NV		12/08/2023		917		71			71		988	988			
100172458	CHARLOTTE	NC		10/23/2024		782		(78)			(78)		704	704			
100168762	SAINT AUGUSTINE	FL		09/26/2024		699		(54)			(54)		644	644			
100155068	MESA	AZ		07/19/2024		560		(71)			(71)		488	488			
100029174	RIVERSIDE	CA		10/26/2018		1,197		163			163		1,359	1,359			
100143709	ORMOND BEACH	FL		02/23/2024		547		43			43		590	590			
100182141	GRANT VALKARIA	FL		12/12/2024		848		(31)			(31)		817	817			
100100732	ALGONA	WA		04/28/2023		1,223		171			171		1,395	1,395			
100014210	HACIENDA HEIGHTS	CA		08/30/2017		2,056		(86)			(86)		1,970	1,970			
100138792	TACOMA	WA		12/21/2023		805		(55)			(55)		750	750			
100108180	ROSEDALE	MD		05/24/2023		685		(73)			(73)		612	612			
100158899	ELLENSBURG	WA		07/12/2024		914		83			83		996	996			
100091413	MINNEAPOLIS	MN		02/22/2023		840		(24)			(24)		817	817			
100151666	JEANNETTE	PA		05/10/2024		813		(10)			(10)		803	803			
100139575	COMMERCE CITY	CO		12/28/2023		492		(38)			(38)		454	454			
100165997	LAS VEGAS	NV		09/06/2024		535		(129)			(129)		406	406			
100182609	STAFFORD	VA		12/12/2024		895		31			31		926	926			
100173229	CHARLOTTE	NC		10/30/2024		948		(35)			(35)		913	913			
100157663	DAVENPORT	FL		06/28/2024		747		(31)			(31)		716	716			
100147649	TAMARAC	FL		04/04/2024		696		(107)			(107)		589	589			
100171390	AUBREY	TX		10/16/2024		955		(65)			(65)		890	890			
100154161	DES PLAINES	IL		07/11/2024		844		(64)			(64)		780	780			
100117494	HELENA	MT		07/20/2023		801		43			43		844	844			
100169625	FRESNO	CA		09/30/2024		1,003		(84)			(84)		919	919			
100151485	RANCHO SANTA MARGARITA	CA		05/10/2024		780		(38)			(38)		742	742			
100044209	PLAINFIELD	NJ		08/19/2020		1,082		(83)			(83)		999	999			
100180048	NORTHFIELD	NJ		11/25/2024		816		(57)			(57)		760	760			
100121000	OCEAN CITY	MD		08/30/2023		1,008		5			5		1,013	1,013			
100120216	LEESBURG	FL		08/18/2023		899		(29)			(29)		870	870			
100148759	BALTIMORE	MD		04/17/2024		760		(72)			(72)		688	688			
100175185	GAITHERSBURG	MD		11/05/2024		939		(12)			(12)		926	926			
100148211	NORTH LAS VEGAS	NV		04/12/2024		727		74			74		801	801			
100141048	APOLLO BEACH	FL		02/20/2024		703		(124)			(124)		579	579			
100129905	RIVERHEAD	NY		09/27/2023		731		(53)			(53)		678	678			
100119531	MINNEOLA	FL		07/28/2023		825		19			19		844	844			
100164412	COLON	MI		08/21/2024		745		(59)			(59)		685	685			
100050311	SYLMAR	CA		11/20/2020		3,180		(318)			(318)		2,862	2,862			
100170296	KNOXVILLE	TN		10/08/2024		748		(55)			(55)		693	693			
100151661	GORDONSVILLE	VA		05/10/2024		817		(11)			(11)		806	806			
100101645	FORT MYERS	FL		04/26/2023		1,015		17			17		1,033	1,033			
100083799	BRIGHTON	CO		07/12/2022		638		(37)			(37)		601	601			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142945	LOCUST GROVE	VA		02/09/2024		60,076		(1,054)			(1,054)		59,022	59,022			
100179591	EAST STROUDSBURG	PA		11/21/2024		790		(53)			(53)		737	737			
100175287	SAINT LOUIS	MO		11/05/2024		817		(48)			(48)		769	769			
100152368	CLOVIS	CA		05/17/2024		724		(14)			(14)		710	710			
100013589	SAN DIEGO	CA		05/25/2017		1,140		(15)			(15)		1,125	1,125			
100079128	NORTH LAS VEGAS	NV		02/24/2022		1,540		(84)			(84)		1,456	1,456			
100088859	FARMINGTON	MN		11/15/2022		551		(11)			(11)		540	540			
100140532	BAKERSFIELD	CA		01/19/2024		863		(61)			(61)		802	802			
100180431	MCKINNEY	TX		11/25/2024		843		(11)			(11)		832	832			
100157920	BLACKSTONE	VA		07/09/2024		725		(17)			(17)		708	708			
100076824	AUSTIN	TX		12/27/2021		1,504		(354)			(354)		1,150	1,150			
100073548	SAN PABLO	CA		11/19/2021		1,675		(25)			(25)		1,651	1,651			
100029049	BELTSVILLE	MD		10/26/2018		1,416		50			50		1,465	1,465			
100161838	CHICAGO	IL		07/31/2024		684		(48)			(48)		636	636			
100161527	FORT MYERS	FL		07/30/2024		701		(78)			(78)		623	623			
100120751	ANNA	TX		08/25/2023		844		(48)			(48)		795	795			
100108037	NEW ORLEANS	LA		05/25/2023		1,271		41			41		1,312	1,312			
100171699	ANNA	TX		10/16/2024		752		(86)			(86)		666	666			
100053382	SANTA CRUZ	CA		03/23/2021		3,675		(75)			(75)		3,600	3,600			
100045385	SANTA ROSA	CA		11/25/2020		702		193			193		895	895			
100132685	SOUTHGATE	MI		11/03/2023		127		10			10		137	137			
100138314	BRADENTON	FL		12/18/2023		1,648		309			309		1,956	1,956			
100131753	MAINEVILLE	OH		10/06/2023		872		93			93		966	966			
100049627	SIMI VALLEY	CA		11/20/2020		3,022		(237)			(237)		2,785	2,785			
100043549	SAN BERNARDINO	CA		08/13/2020		677		(115)			(115)		562	562			
100143135	HOLLYWOOD	FL		02/16/2024		1,289		(70)			(70)		1,219	1,219			
100119188	NORTH LAS VEGAS	NV		07/31/2023		771		(8)			(8)		763	763			
100182521	ROYERSFORD	PA		12/12/2024		777		(53)			(53)		724	724			
100165501	CAPE CORAL	FL		08/29/2024		783		(1)			(1)		783	783			
100133753	JACKSONVILLE	FL		10/23/2023		746		14			14		759	759			
100170184	LITTLETON	CO		10/08/2024		828		(65)			(65)		763	763			
100162964	ALBANY	OR		08/12/2024		1,000		(57)			(57)		943	943			
100171352	WEST SACRAMENTO	CA		10/16/2024		1,094		(75)			(75)		1,018	1,018			
100182090	SAN ANTONIO	TX		12/12/2024		876		66			66		942	942			
100088867	SANTA ROSA BEACH	FL		11/15/2022		545		(19)			(19)		526	526			
100027866	JACKSON	CA		10/26/2018		1,030		83			83		1,113	1,113			
100154779	AZUSA	CA		07/19/2024		876		(139)			(139)		737	737			
100164922	HACKETTSTOWN	NJ		08/28/2024		(440)		1,182			1,182		742	742			
100100724	MODESTO	CA		04/28/2023		1,078		192			192		1,271	1,271			
100116560	KISSIMMEE	FL		07/20/2023		485		(1)			(1)		485	485			
100159910	MIAMI	FL		08/16/2024		774		(62)			(62)		712	712			
100168589	MILLVILLE	DE		09/25/2024		938		23			23		962	962			
100175362	COLORADO SPRINGS	CO		11/05/2024		923		1			1		924	924			
100138917	PROVIDENCE VILLAGE	TX		12/21/2023		621		19			19		639	639			
100152651	IDAHO FALLS	ID		05/17/2024		745		(33)			(33)		712	712			
100135808	YUCAIPA	CA		11/10/2023		21,648		(306)			(306)		21,342	21,342			
100151368	WOODLAND	CA		05/10/2024		821		(39)			(39)		782	782			
100116309	HOWARD BEACH	NY		07/20/2023		2,086		1,180			1,180		3,266	3,266			
100182249	DELAWARE	OH		12/12/2024		948		207			207		1,155	1,155			
100176630	RIVERSIDE	CA		11/15/2024		1,668		(112)			(112)		1,556	1,556			
100158725	GRAPEVINE	TX		07/10/2024		756		(44)			(44)		712	712			

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100025516	ESCONDIDO	CA		09/20/2018		1,588		(61)			(61)		1,526	1,526			
100150498	OCEAN VIEW	DE		05/03/2024		791		(66)			(66)		724	724			
100165477	SARASOTA	FL		08/29/2024		760		(54)			(54)		707	707			
100110942	OCEANSIDE	CA		06/29/2023		1,117		163			163		1,281	1,281			
100117688	CLERMONT	FL		07/20/2023		(743)		1,982			1,982		1,239	1,239			
100119228	MINERAL	VA		07/31/2023		920		(10)			(10)		910	910			
100076637	MANCHESTER	CA		12/30/2021		2,431		(209)			(209)		2,221	2,221			
100181991	RIVERVIEW	FL		12/12/2024		833		3			3		836	836			
100137747	NORTH LAS VEGAS	NV		12/08/2023		877		75			75		952	952			
100164418	HENDERSON	NV		08/21/2024		2,765		145			145		2,910	2,910			
100161100	TROUTMAN	NC		07/24/2024		913		81			81		994	994			
100065718	MOUNTLAKE TERRACE	WA		07/28/2021		1,829		(143)			(143)		1,686	1,686			
100171399	DAWSONVILLE	GA		10/16/2024		780		(78)			(78)		702	702			
100115344	NEWARK	NJ		07/17/2023		798		33			33		832	832			
100108128	PEORIA	AZ		05/24/2023		643		(63)			(63)		580	580			
100144270	MONROE	GA		03/07/2024		2,108		(129)			(129)		1,980	1,980			
100160229	LAKE GENEVA	WI		07/18/2024		703		(43)			(43)		660	660			
100118204	ATLANTA	GA		07/21/2023		787		(77)			(77)		711	711			
100029039	RESEDA AREA LOS ANGELES	CA		10/26/2018		1,735		(17)			(17)		1,718	1,718			
100091622	ALBUQUERQUE	NM		03/07/2023		690		(46)			(46)		644	644			
100153233	RADCLIFF	KY		05/30/2024		744		(7)			(7)		738	738			
100175243	NASHVILLE	TN		11/05/2024		726		(50)			(50)		677	677			
100148069	YOUNGSVILLE	NC		04/10/2024		834		(30)			(30)		804	804			
100135109	NORTH FORT MYERS	FL		11/01/2023		777		77			77		854	854			
100172763	DAYTONA BEACH	FL		12/06/2024		708		(84)			(84)		624	624			
100131972	COLUMBIA	MD		10/13/2023		842		(13)			(13)		829	829			
100053471	TOMS RIVER	NJ		03/23/2021		1,522		15			15		1,538	1,538			
100088115	NEW PORT RICHEY	FL		10/25/2022		1,020		(109)			(109)		911	911			
100161113	ROSEVILLE	CA		07/24/2024		913		43			43		955	955			
100158099	MARIETTA	GA		07/09/2024		848		29			29		877	877			
100174194	BEECH MOUNTAIN	NC		10/31/2024		772		(53)			(53)		719	719			
100175688	HOUSTON	TX		11/12/2024		524		(92)			(92)		432	432			
100110297	BALTIMORE	MD		06/30/2023		1,064		7			7		1,070	1,070			
100103721	GUSTINE	CA		05/08/2023		599		(38)			(38)		562	562			
100119487	MEBANE	NC		07/28/2023		919		33			33		952	952			
100116859	GREENWOOD VILLAGE	CO		07/20/2023		928		304			304		1,232	1,232			
100135739	DELTONA	FL		11/10/2023		2,145		50			50		2,194	2,194			
100154570	WILMINGTON	DE		06/14/2024		694		(77)			(77)		617	617			
100067828	SACRAMENTO	CA		09/23/2021		1,587		(148)			(148)		1,439	1,439			
100109123	PHILADELPHIA	PA		06/05/2023		733		(70)			(70)		663	663			
100107809	HARRISON	TN		05/19/2023		2,064		(41)			(41)		2,023	2,023			
100153263	ROCKY POINT	NC		05/30/2024		2,223		(30)			(30)		2,193	2,193			
100175271	GAINESVILLE	FL		11/05/2024		857		(26)			(26)		831	831			
100046553	NORTH MYRTLE BEACH	SC		11/25/2020		959		137			137		1,097	1,097			
100147030	WESTMINSTER	MD		03/27/2024		1,539		(11)			(11)		1,528	1,528			
100110240	COLUMBUS	OH		06/30/2023		837		41			41		878	878			
100048886	BABYLON	NY		11/20/2020		1,553		(88)			(88)		1,466	1,466			
100100737	INDIAN TRL	NC		04/28/2023		2,920		107			107		3,027	3,027			
100151566	LOGANVILLE	GA		05/10/2024		885		71			71		956	956			
100158121	VENICE	FL		07/09/2024		752		(59)			(59)		693	693			
100179611	HILLSBORO	OR		11/21/2024		1,282		(61)			(61)		1,221	1,221			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154596	SAN BERNARDINO	CA		06/14/2024		719		(90)			(90)		629	629			
100161365	MABLETON	GA		07/25/2024		851		(43)			(43)		808	808			
100149860	PHOENIX	AZ		04/29/2024		778		(72)			(72)		706	706			
100146953	NAVARRE	FL		03/26/2024		986		(41)			(41)		946	946			
100155560	SAN DIEGO	CA		06/18/2024		3,032		(223)			(223)		2,809	2,809			
100141302	KISSIMMEE	FL		01/30/2024		661		(39)			(39)		622	622			
100162903	TUCSON	AZ		08/12/2024		958		115			115		1,073	1,073			
100169622	HEMET	CA		09/30/2024		2,217		(64)			(64)		2,153	2,153			
100169447	HIXSON	TN		09/30/2024		824		(75)			(75)		748	748			
100146932	WATERBURY	CT		03/26/2024		1,190		(19)			(19)		1,171	1,171			
100101840	CONROE	TX		04/06/2023		609		(132)			(132)		477	477			
100111437	COVINGTON	GA		06/29/2023		533		479			479		1,012	1,012			
100119493	ASTORIA	NY		07/28/2023		1,006		47			47		1,053	1,053			
100108381	TOMS RIVER TOWNSHIP	NJ		05/25/2023		(80)		802			802		721	721			
100102949	MIAMI GARDENS	FL		06/22/2023		703		(121)			(121)		582	582			
100173374	FORNEY	TX		10/30/2024		798		(61)			(61)		738	738			
100145814	PALM SPRINGS	FL		05/08/2024		754		(30)			(30)		724	724			
100161785	SAINT STEPHEN	SC		07/31/2024		705		(55)			(55)		650	650			
100026986	LOS ANGELES	CA		09/26/2018		1,069		204			204		1,273	1,273			
100110454	COMMERCE CITY	CO		06/30/2023		990		116			116		1,107	1,107			
100065132	SAN DIEGO	CA		07/14/2021		1,801		(107)			(107)		1,694	1,694			
100103105	CENTEREACH	NY		04/21/2023		759		(49)			(49)		710	710			
100142695	MERCED	CA		02/08/2024		912		(3)			(3)		909	909			
100144294	PHOENIX	AZ		03/07/2024		715		(56)			(56)		658	658			
100083988	STOCKTON	CA		07/12/2022		673		(6)			(6)		667	667			
100150480	RIVERSIDE	CA		05/03/2024		768		(61)			(61)		707	707			
100127713	DEER PARK	TX		09/08/2023		885		(37)			(37)		848	848			
100140225	SAN ANTONIO	TX		01/11/2024		739		(84)			(84)		655	655			
100174313	YOUNG HARRIS	GA		10/31/2024		756		(58)			(58)		698	698			
100179742	DELAWARE	OH		11/21/2024		926		128			128		1,054	1,054			
100141534	KISSIMMEE	FL		01/30/2024		304		(20)			(20)		284	284			
100107988	FREDERICKSBURG	VA		05/25/2023		305,934		(2,456)			(2,456)		303,478	303,478			
100031084	MORENO VALLEY	CA		03/29/2019		1,665		348			348		2,013	2,013			
100026116	PITTSBURG	CA		09/20/2018		1,667		16			16		1,683	1,683			
100180044	GARFIELD	AR		11/25/2024		828		(50)			(50)		778	778			
100146926	FRESNO	CA		03/26/2024		772		(34)			(34)		738	738			
100140784	DECATUR	GA		01/22/2024		420		(141)			(141)		279	279			
100119441	CLINTON	CT		07/31/2023		874		(23)			(23)		851	851			
100148259	SAN ANTONIO	TX		04/12/2024		881		(23)			(23)		858	858			
100160194	BEATTYVILLE	KY		07/18/2024		734		(41)			(41)		693	693			
100067735	LAHAINA	HI		09/23/2021		1,658		(71)			(71)		1,587	1,587			
100030988	MORENO VALLEY	CA		03/29/2019		6,901		588			588		7,488	7,488			
100138178	KISSIMMEE	FL		12/14/2023		704		(48)			(48)		656	656			
100110306	PEORIA	AZ		06/30/2023		950		1			1		951	951			
100110292	PEORIA	AZ		06/30/2023		950		1			1		951	951			
100168610	FRANKFORT	IL		09/25/2024		808		(67)			(67)		740	740			
100087958	ROSEVILLE	CA		10/25/2022		798		(36)			(36)		762	762			
100147217	PATERSON	NJ		03/28/2024		1,146		470			470		1,616	1,616			
100140939	HOUSTON	TX		03/28/2024		681		(124)			(124)		557	557			
100103056	HAMDEN	CT		06/22/2023		902		157			157		1,059	1,059			
100120503	NORFOLK	VA		08/18/2023		3,808		(349)			(349)		3,458	3,458			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156062	KISSIMMEE	FL		06/18/2024		1,093		(69)			(69)		1,024	1,024			
100176741	DES PLAINES	IL		11/15/2024		1,557		(50)			(50)		1,507	1,507			
100119141	NEPTUNE BEACH	FL		07/31/2023		867		79			79		946	946			
100161945	HOQUIAM	WA		07/31/2024		801		(51)			(51)		750	750			
100158766	WAKE FOREST	NC		07/10/2024		827		(17)			(17)		810	810			
100133714	FREDERICK	MD		10/23/2023		909		171			171		1,080	1,080			
100081204	PEORIA	AZ		03/18/2022		1,565		83			83		1,649	1,649			
100054285	BROCKTON	MA		03/23/2021		1,329		(186)			(186)		1,144	1,144			
100027824	MIAMI	FL		10/26/2018		1,120		113			113		1,233	1,233			
100144378	WILMINGTON	DE		03/07/2024		759		(33)			(33)		725	725			
100143043	SAN MARCOS	TX		02/14/2024		619		(3)			(3)		616	616			
100155369	MISSION VIEJO	CA		06/18/2024		302,146		(12,515)			(12,515)		289,631	289,631			
100172305	AURORA	CO		10/21/2024		3,746		213			213		3,959	3,959			
100155927	SURPRISE	AZ		06/17/2024		811		(36)			(36)		775	775			
100160089	PASCO	WA		07/17/2024		681		(27)			(27)		654	654			
100030870	BROOKLYN	NY		04/09/2019		770		458			458		1,228	1,228			
100156853	PHILADELPHIA	PA		06/27/2024		661		(28)			(28)		633	633			
100164861	LA HABRA	CA		08/26/2024		509		(42)			(42)		467	467			
100118811	DORAL	FL		08/30/2023		11,958		(412)			(412)		11,546	11,546			
100129280	ANNA	TX		09/25/2023		783		6			6		789	789			
100114997	MELISSA	TX		07/14/2023		4,422		(32)			(32)		4,390	4,390			
100102391	MILLBURY	MA		06/07/2023		861		(95)			(95)		766	766			
100146933	TEMPLE TERRACE	FL		03/26/2024		688		(10)			(10)		678	678			
100151745	CUTLER BAY	FL		05/10/2024		724		34			34		757	757			
100120939	POINCIANA	FL		08/30/2023		819		63			63		883	883			
100173167	LAS VEGAS	NV		10/30/2024		30,725		(884)			(884)		29,841	29,841			
100148502	LIBERTY HILL	TX		04/12/2024		957		54			54		1,012	1,012			
100176183	DESOTO	TX		12/20/2024		744		(98)			(98)		646	646			
100102834	WESLEY CHAPEL	FL		06/22/2023		474		(83)			(83)		391	391			
100112092	NAPERVILLE	IL		06/29/2023		1,005		1,320			1,320		2,325	2,325			
100103306	SAN ANGELO	TX		04/27/2023		1,128		(36)			(36)		1,092	1,092			
100114847	FRANKLIN	TX		07/10/2023		872		(43)			(43)		829	829			
100149358	LONGWOOD	FL		04/24/2024		759		(57)			(57)		703	703			
100065620	PORT SAINT LUCIE	FL		07/28/2021		1,578		(159)			(159)		1,419	1,419			
100115946	MADISON	TN		07/20/2023		1,563		(26)			(26)		1,538	1,538			
100138088	GERMANTOWN	MD		12/13/2023		538		(21)			(21)		518	518			
100135295	ASHEVILLE	NC		11/13/2023		672		3			3		675	675			
100013714	ATASCADERO	CA		05/25/2017		1,965		176			176		2,141	2,141			
100055904	HOUSTON	TX		03/26/2021		1,839		(120)			(120)		1,719	1,719			
100120928	LEWES	DE		08/30/2023		771		16			16		786	786			
100179493	NORTH LAS VEGAS	NV		11/21/2024		895		7			7		902	902			
100169966	FRESNO	CA		11/08/2024		1,945		(109)			(109)		1,836	1,836			
100150501	OCEAN VIEW	DE		05/03/2024		1,153		(27)			(27)		1,126	1,126			
100133850	CENTER CONWAY	NH		10/20/2023		655		(34)			(34)		621	621			
100161156	SURPRISE	AZ		07/24/2024		733		(48)			(48)		685	685			
100103716	SILVER SPRING	MD		05/08/2023		2,369		(133)			(133)		2,236	2,236			
100160862	DAYTON	OH		07/24/2024		713		(74)			(74)		639	639			
100117226	ELK GROVE	CA		07/20/2023		1,076		339			339		1,415	1,415			
100171667	NEWTOWN	PA		10/16/2024		873		(51)			(51)		822	822			
100026206	NEWARK	NJ		09/20/2018		1,201		165			165		1,366	1,366			
100150708	PORT CHARLOTTE	FL		05/06/2024		769		(59)			(59)		710	710			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160107	SACHSE	TX		07/17/2024		767		(58)			(58)		709	709			
100163016	ORLANDO	FL		08/13/2024		764		(79)			(79)		685	685			
100146936	SALADO	TX		03/26/2024		741		(15)			(15)		726	726			
100150763	DURHAM	NC		05/07/2024		849		(24)			(24)		825	825			
100127677	MASTIC	NY		09/08/2023		534		(32)			(32)		502	502			
100173264	DAWSONVILLE	GA		10/30/2024		929		(21)			(21)		908	908			
100031057	SANTA MARIA	CA		03/29/2019		2,196		68			68		2,264	2,264			
100091310	GOODLETTSVILLE	TN		01/13/2023		718		(22)			(22)		695	695			
100149752	TUCSON	AZ		04/26/2024		728		(41)			(41)		687	687			
100182265	PORTLAND	OR		12/12/2024		910		144			144		1,054	1,054			
100083790	MANDEVILLE	LA		07/12/2022		905		(80)			(80)		825	825			
100164800	HEMPHILL	TX		08/26/2024		7,099		(250)			(250)		6,849	6,849			
100079114	AUSTIN	TX		02/24/2022		1,776		(35)			(35)		1,741	1,741			
100148816	JUPITER	FL		04/17/2024		783		(61)			(61)		722	722			
100148490	ESTERO	FL		04/12/2024		837		(60)			(60)		777	777			
100140243	CAPE CORAL	FL		01/18/2024		764		(39)			(39)		725	725			
100150954	RIVERVIEW	FL		05/08/2024		958		142			142		1,099	1,099			
100173183	ALLENTOWN	PA		10/30/2024		864		(47)			(47)		816	816			
100150936	HIXSON	TN		05/08/2024		1,268		180			180		1,447	1,447			
100110261	LANCASTER	PA		06/30/2023		1,025		(50)			(50)		975	975			
100128170	LITTLE EGG HARBOR TWP	NJ		09/18/2023		1,380		(7)			(7)		1,373	1,373			
100171879	BUFORD	GA		10/17/2024		875		(50)			(50)		825	825			
100149473	CLARKSVILLE	TN		04/24/2024		812		(38)			(38)		774	774			
100120020	NAPLES	FL		08/11/2023		325		(19)			(19)		306	306			
100151847	THOUSAND PALMS	CA		05/10/2024		679		(51)			(51)		628	628			
100032140	SAN JOSE	CA		03/29/2019		1,237		314			314		1,551	1,551			
100148043	WINCHESTER	CA		04/10/2024		3,392		(108)			(108)		3,285	3,285			
100179739	CELINA	TX		11/21/2024		907		118			118		1,025	1,025			
100155911	ATLANTA	GA		06/17/2024		817		(46)			(46)		771	771			
100150896	BRANDYWINE	MD		05/08/2024		750		(52)			(52)		698	698			
100136545	MYRTLE BEACH	SC		11/20/2023		840		28			28		868	868			
100131778	ANTIOCH	TN		10/06/2023		878		50			50		928	928			
100150096	STATESVILLE	NC		06/14/2024		765		(81)			(81)		684	684			
100179546	DAWSONVILLE	GA		11/21/2024		851		(28)			(28)		822	822			
100140124	MERCED	CA		01/09/2024		906		4			4		910	910			
100140219	WILLIS	TX		01/11/2024		3,317		(88)			(88)		3,228	3,228			
100185366	SPOKANE	WA		12/20/2024		823		14			14		837	837			
100160936	PITTSBURGH	PA		07/24/2024		804		(50)			(50)		755	755			
100174449	PHOENIX	AZ		10/31/2024		1,500		(80)			(80)		1,420	1,420			
100129690	CASA GRANDE	AZ		09/29/2023		777		(37)			(37)		739	739			
100142588	SARASOTA	FL		02/08/2024		775		(59)			(59)		717	717			
100055902	AUSTIN	TX		03/26/2021		1,839		(110)			(110)		1,729	1,729			
100132692	LAWRENCEVILLE	GA		11/03/2023		639		43			43		681	681			
100172404	GASTONIA	NC		10/23/2024		987		74			74		1,061	1,061			
100031461	VISTA	CA		03/29/2019		1,696		83			83		1,780	1,780			
100160504	TAMPA	FL		07/19/2024		489		(45)			(45)		444	444			
100173027	SACRAMENTO	CA		10/25/2024		(172)		816			816		644	644			
100048371	FREEHOLD	NJ		11/20/2020		1,610		(226)			(226)		1,384	1,384			
100173113	SACRAMENTO	CA		10/30/2024		1,075		(51)			(51)		1,025	1,025			
100175282	SACRAMENTO	CA		11/05/2024		1,332		(61)			(61)		1,271	1,271			
100151337	SAN FRANCISCO	CA		05/10/2024		20,521		870			870		21,391	21,391			

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100180513	HOUSTON	TX		11/26/2024		738		(91)			(91)		647	647			
100180520	HOUSTON	TX		11/26/2024		738		(90)			(90)		647	647			
100180406	SARATOGA SPRINGS	UT		11/25/2024		906		22			22		928	928			
100136236	LITTLE ELM	TX		11/20/2023		758		28			28		786	786			
100119357	MELISSA	TX		07/31/2023		847		(16)			(16)		830	830			
100109619	PALM BAY	FL		06/14/2023		577		(86)			(86)		491	491			
100062466	CHEYENNE	WY		07/01/2021		1,713		(34)			(34)		1,680	1,680			
100173863	EAU CLAIRE	WI		10/31/2024		776		(102)			(102)		674	674			
100068230	WILDWOOD	NJ		08/25/2021		2,573		(72)			(72)		2,501	2,501			
100138222	PEMBROKE PINES	FL		12/14/2023		694		(82)			(82)		612	612			
100147925	WESTON	TX		04/08/2024		924		(6)			(6)		919	919			
100031205	SAN DIEGO	CA		03/29/2019		1,253		82			82		1,336	1,336			
100146761	LAKEWOOD	CO		03/20/2024		1,087		44			44		1,131	1,131			
100164343	ALPHARETTA	GA		08/21/2024		797		(46)			(46)		750	750			
100165505	FORT WORTH	TX		08/29/2024		770		(46)			(46)		724	724			
100137050	PRESCOTT VALLEY	AZ		11/28/2023		2,080		16			16		2,096	2,096			
100136410	RALEIGH	NC		11/20/2023		660		27			27		687	687			
100081497	MCKINNEY	TX		03/18/2022		1,619		84			84		1,703	1,703			
100049546	REDMOND	WA		11/20/2020		1,680		(132)			(132)		1,548	1,548			
100159353	WESTAMPTON	NJ		07/15/2024		951		(54)			(54)		898	898			
100165485	MONTCLAIR	CA		08/29/2024		1,750		(89)			(89)		1,660	1,660			
100156315	MIAMI	FL		07/25/2024		729		(44)			(44)		685	685			
100152825	CHICAGO	IL		05/22/2024		356		45			45		401	401			
100131994	BENTONVILLE	AR		10/13/2023		782		(38)			(38)		744	744			
100011371	HERNDON	VA		12/23/2016		4,664		600			600		5,263	5,263			
100138295	HERMITAGE	TN		12/18/2023		1,660		(29)			(29)		1,631	1,631			
100165805	DENVER	CO		08/29/2024		684		(79)			(79)		605	605			
100107812	WIMAUMA	FL		05/19/2023		951		(20)			(20)		931	931			
100068203	MIAMI	FL		08/25/2021		1,787		(76)			(76)		1,712	1,712			
100031526	DANA POINT	CA		03/29/2019		2,676		137			137		2,813	2,813			
100147002	NAPLES	FL		03/27/2024		800		(20)			(20)		780	780			
100142943	ANNA	TX		02/09/2024		724		(57)			(57)		667	667			
100172499	FORT WORTH	TX		10/23/2024		841		(66)			(66)		776	776			
100165427	KANKAKEE	IL		08/29/2024		1,029		(80)			(80)		949	949			
100025837	ONTARIO	CA		09/20/2018		913		259			259		1,172	1,172			
100111299	CHULA VISTA	CA		06/29/2023		1,415		181			181		1,596	1,596			
100069806	BALDWIN	NY		09/01/2021		2,225		196			196		2,421	2,421			
100132349	PORT SAINT LUCIE	FL		11/03/2023		1,021		465			465		1,487	1,487			
100140159	DURHAM	NC		01/09/2024		990		118			118		1,108	1,108			
100143929	EL MONTE	CA		02/29/2024		711		20			20		731	731			
100115741	LAWRENCEVILLE	GA		07/20/2023		811		(11)			(11)		799	799			
100168456	COLUMBUS	OH		09/25/2024		902		2			2		904	904			
100148858	GOODYEAR	AZ		04/17/2024		723		(48)			(48)		675	675			
100070514	BOZEMAN	MT		09/23/2021		1,198		(71)			(71)		1,127	1,127			
100136803	WATERBURY	CT		11/27/2023		575		(29)			(29)		546	546			
100179647	VALPARAISO	IN		11/21/2024		741		(57)			(57)		684	684			
100135793	MELISSA	TX		11/10/2023		681		21			21		702	702			
100126983	CLIFTON	NJ		08/30/2023		1,063		637			637		1,701	1,701			
100148700	SAINT SIMONS ISLAND	GA		04/17/2024		647		(54)			(54)		593	593			
100146605	BABYLON	NY		03/20/2024		792		(127)			(127)		666	666			
100151882	WARSAW	IN		05/10/2024		571		(79)			(79)		491	491			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138922	HOUSTON	TX		12/21/2023		708		(52)			(52)		656	656			
100133636	EAST FALMOUTH	MA		10/23/2023		707		13			13		720	720			
100185378	MURPHY	NC		12/20/2024		862		80			80		942	942			
100167600	HOUSTON	TX		09/19/2024		858		(66)			(66)		791	791			
100025955	QUEENSTOWN	MD		09/20/2018		1,481		(12)			(12)		1,469	1,469			
100181696	MCALLEN	TX		12/11/2024		1,682		(130)			(130)		1,552	1,552			
100136584	BAKERSFIELD	CA		11/22/2023		927		(87)			(87)		839	839			
100062039	MARIETTA	GA		07/01/2021		2,200		(19)			(19)		2,180	2,180			
100138442	LINCOLN	RI		12/19/2023		634		(40)			(40)		594	594			
100131775	ANTIOCH	TN		10/06/2023		784		81			81		864	864			
100174237	CAPE CORAL	FL		10/31/2024		773		(69)			(69)		704	704			
100025192	SPRING VALLEY	CA		09/20/2018		1,329		(109)			(109)		1,220	1,220			
100182139	SAVANNAH	GA		12/12/2024		31,495		(686)			(686)		30,809	30,809			
100137672	GARDNER	MA		12/08/2023		695		(2)			(2)		693	693			
100161406	ATLANTIC BEACH	NC		07/26/2024		745		(43)			(43)		702	702			
100157990	GATLINBURG	TN		07/09/2024		733		(44)			(44)		690	690			
100150964	HUTTO	TX		05/08/2024		674		(39)			(39)		636	636			
100133814	AVONDALE	AZ		10/20/2023		605		(6)			(6)		598	598			
100139159	HESPERIA	CA		12/28/2023		489		(39)			(39)		450	450			
100175328	CHESHIRE	CT		11/05/2024		824		(66)			(66)		758	758			
100087965	LAWNDALE	CA		10/25/2022		16,610		(7)	16,174		(16,182)		428	428			
100179433	WASHINGTON	UT		11/21/2024		899		127			127		1,027	1,027			
100011935	SIMI VALLEY	CA		03/08/2017		2,418		739			739		3,158	3,158			
100149608	MABLETON	GA		04/26/2024		780		(81)			(81)		699	699			
100170121	SARASOTA	FL		10/08/2024		2,167		(115)			(115)		2,052	2,052			
100180055	DAVENPORT	FL		11/25/2024		761		(69)			(69)		691	691			
100158802	ALTON	TX		07/10/2024		889		(57)			(57)		832	832			
100151126	STOCKTON	CA		05/08/2024		995		(55)			(55)		940	940			
100057988	LOMA LINDA	CA		06/30/2021		10,554		(333)			(333)		10,220	10,220			
100011974	SANTA ROSA	CA		03/08/2017		1,231		586			586		1,817	1,817			
100182654	SELBYVILLE	DE		12/12/2024		811		22			22		833	833			
100182573	BRANDYWINE	MD		12/12/2024		842		6			6		848	848			
100143683	KISSIMMEE	FL		02/22/2024		1,286		12			12		1,299	1,299			
100029481	SILVER SPRING	MD		10/26/2018		1,824		246			246		2,070	2,070			
100149856	JOELTON	TN		04/29/2024		25,746		(122)			(122)		25,624	25,624			
100169349	HAMILTON	NJ		09/27/2024		748		(10)			(10)		738	738			
100119273	BAKERSFIELD	CA		07/31/2023		869		(3)			(3)		866	866			
100158712	RALEIGH	NC		07/10/2024		817		(6)			(6)		810	810			
100172502	FORT WORTH	TX		10/23/2024		841		(66)			(66)		775	775			
100128514	HENDERSONVILLE	TN		09/15/2023		470		(94)			(94)		376	376			
100172791	VENICE	CA		12/06/2024		757		(37)			(37)		719	719			
100176909	MODESTO	CA		11/15/2024		800		47			47		847	847			
100139275	HUNTSVILLE	AL		12/28/2023		648		(40)			(40)		608	608			
100156397	HENDERSON	NV		07/25/2024		954		(199)			(199)		755	755			
100129842	COLTON	CA		09/27/2023		981		(61)			(61)		920	920			
100172364	MODESTO	CA		10/23/2024		1,705		(105)			(105)		1,600	1,600			
100162696	FORT WORTH	TX		08/12/2024		853		29			29		882	882			
100147091	TRACY	CA		03/28/2024		739		(11)			(11)		728	728			
100137661	MIDVALE	UT		12/08/2023		1,316		(30)			(30)		1,286	1,286			
100175157	BARTLETT	NH		11/05/2024		665		(14)			(14)		650	650			
100147006	WOODLAKE	CA		03/27/2024		724		(53)			(53)		672	672			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174863	ROSEVILLE	CA		10/31/2024		16,985		(692)			(692)		16,293	16,293			
100133649	BARTLETT	NH		10/23/2023		752		(4)			(4)		748	748			
100180319	LEHI	UT		11/25/2024		904		22			22		926	926			
100100347	SECAUCUS	NJ		04/27/2023		1,146		223			223		1,369	1,369			
100161008	VENICE	FL		07/24/2024		751		(70)			(70)		681	681			
100148561	VAN ALSTYNE	TX		04/12/2024		816		(32)			(32)		784	784			
100147643	LAS VEGAS	NV		04/04/2024		812		(12)			(12)		800	800			
100171753	LAS VEGAS	NV		10/17/2024		867		(44)			(44)		823	823			
100029387	VALLEY STREAM	NY		10/26/2018		824		211			211		1,035	1,035			
100175444	BAKERSFIELD	CA		12/23/2024		727		(91)			(91)		636	636			
100150490	KREMMLING	CO		05/03/2024		808		(46)			(46)		762	762			
100129556	MERCED	CA		09/29/2023		962		88			88		1,050	1,050			
100119661	DADE CITY	FL		08/08/2023		747		(40)			(40)		707	707			
100137211	KISSIMMEE	FL		11/28/2023		581		21			21		602	602			
100043167	SANTA FE SPRINGS	CA		05/28/2020		884		104			104		988	988			
100179992	PHOENIX	AZ		11/25/2024		715		(28)			(28)		687	687			
100165697	ASHBURN	VA		08/29/2024		645		(61)			(61)		584	584			
100160908	TUCSON	AZ		07/24/2024		726		(40)			(40)		685	685			
100109292	PANAMA CITY	FL		06/12/2023		1,298		(43)			(43)		1,256	1,256			
100153908	VACAVILLE	CA		06/05/2024		817		(31)			(31)		786	786			
100155914	ATLANTA	GA		06/17/2024		770		(59)			(59)		711	711			
100116057	LAS VEGAS	NV		07/20/2023		779		(48)			(48)		730	730			
100100633	MIAMI	FL		04/27/2023		673		(124)			(124)		549	549			
100101847	FONTANA	CA		04/06/2023		648		(32)			(32)		616	616			
100067332	PEABODY	MA		08/02/2021		1,587		145			145		1,732	1,732			
100101553	JENSEN BEACH	FL		04/26/2023		638		(20)			(20)		618	618			
100137104	LILBURN	GA		11/28/2023		756		28			28		784	784			
100186393	WYLIE	TX		12/30/2024		22,662		(77)			(77)		22,585	22,585			
100149475	PINEVILLE	NC		04/24/2024		927		(73)			(73)		854	854			
100142162	HUMBLE	TX		02/29/2024		23,741		(424)			(424)		23,316	23,316			
100160961	ATLANTA	GA		07/24/2024		1,404		(105)			(105)		1,299	1,299			
100137582	DURHAM	NC		12/08/2023		765		(31)			(31)		734	734			
100179762	NILES	IL		11/21/2024		774		(87)			(87)		687	687			
100161107	MYRTLE BEACH	SC		07/24/2024		902		89			89		990	990			
100180116	SAN ANTONIO	TX		12/30/2024		1,172		(73)			(73)		1,099	1,099			
100136751	GREELEY	CO		11/27/2023		691		(34)			(34)		656	656			
100154616	COLORADO SPRINGS	CO		06/14/2024		11,048		(235)			(235)		10,812	10,812			
100101537	PANAMA CITY BEACH	FL		04/26/2023		1,315		82			82		1,397	1,397			
100082612	LOS ANGELES	CA		04/14/2022		1,366		(27)			(27)		1,339	1,339			
100158931	SPRING	TX		07/12/2024		756		(44)			(44)		712	712			
100114194	WATSONVILLE	CA		06/29/2023		1,450		192			192		1,642	1,642			
100173379	ALVIN	TX		10/30/2024		817		(67)			(67)		750	750			
100143144	BLUFF DALE	TX		02/16/2024		777		(64)			(64)		713	713			
100144636	WENDELL	NC		03/13/2024		892		163			163		1,055	1,055			
100182676	CLARKSVILLE	TN		12/12/2024		774		(8)			(8)		766	766			
100065574	BELLEVILLE	NJ		07/28/2021		1,817		(27)			(27)		1,790	1,790			
100164497	SEVIERVILLE	TN		08/21/2024		800		(39)			(39)		761	761			
100054091	IRVINE	CA		03/23/2021		1,502		9			9		1,511	1,511			
100153874	CAPE CORAL	FL		06/05/2024		630		(79)			(79)		551	551			
100148099	HUTTO	TX		04/10/2024		868		(1)			(1)		867	867			
100171808	COLORADO SPRINGS	CO		10/17/2024		761		(93)			(93)		668	668			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148116	EL DORADO HILLS	CA		04/10/2024		889		(26)			(26)		862	862			
100156804	ATLANTA	GA		06/27/2024		709		(34)			(34)		675	675			
100169691	BRADENTON	FL		09/30/2024		744		(117)			(117)		628	628			
100068268	ROCKAWAY BEACH	OR		08/25/2021		1,624		(160)			(160)		1,464	1,464			
100114539	PROVIDENCE	RI		06/29/2023		643		(82)			(82)		561	561			
100143320	SUMMERVILLE	SC		02/16/2024		1,104		28			28		1,133	1,133			
100147934	NORTH LAS VEGAS	NV		04/08/2024		1,011		138			138		1,149	1,149			
100118089	HAINES CITY	FL		07/20/2023		540		(27)			(27)		513	513			
100135240	WASHINGTON	UT		11/08/2023		766		6			6		772	772			
100144081	LAS VEGAS	NV		03/07/2024		741		(1)			(1)		740	740			
100088291	SAN MATEO	CA		10/24/2022		133		3			3		136	136			
100162809	CARMEL	IN		08/12/2024		1,125		(64)			(64)		1,061	1,061			
100024914	SOUTH JORDAN	UT		09/20/2018		1,182		178			178		1,361	1,361			
100014306	LOS BANOS	CA		09/27/2017		1,026		604			604		1,630	1,630			
100138167	CATONSVILLE	MD		12/14/2023		653		74			74		727	727			
100160882	OAKLAND	TN		07/24/2024		789		(70)			(70)		719	719			
100137958	WEST PALM BEACH	FL		12/13/2023		10,743		173			173		10,916	10,916			
100152497	CLAYTON	GA		05/16/2024		668		(47)			(47)		621	621			
100144286	NEWTON	NJ		03/07/2024		627		(32)			(32)		596	596			
100152006	AUBREY	TX		06/14/2024		3,920		(112)			(112)		3,808	3,808			
100168738	MOORE	SC		09/26/2024		729		(36)			(36)		693	693			
100129534	BIG BEAR LAKE	CA		09/29/2023		789		(43)			(43)		746	746			
100119102	SAN LEANDRO	CA		07/28/2023		1,021		762			762		1,783	1,783			
100155280	SANTA FE	NM		07/19/2024		712		(152)			(152)		560	560			
100025961	WEST COVINA	CA		09/20/2018		1,655		71			71		1,726	1,726			
100158903	CHAMPION	PA		07/12/2024		751		(64)			(64)		687	687			
100048492	BRENTWOOD	CA		11/20/2020		3,768		(307)			(307)		3,461	3,461			
100076139	MEARS	MI		01/07/2022		1,516		(131)			(131)		1,385	1,385			
100180517	HOUSTON	TX		11/26/2024		730		(83)			(83)		647	647			
100147498	LAKE MARY	FL		04/03/2024		990		(50)			(50)		940	940			
100171524	RENO	NV		10/16/2024		1,087		(5)			(5)		1,082	1,082			
100129548	MERCED	CA		09/29/2023		1,487		140			140		1,627	1,627			
100091261	INDIO	CA		01/31/2023		620		(87)			(87)		533	533			
100142745	BERLIN	MD		02/08/2024		710		(59)			(59)		651	651			
100135770	FARMINGTON	MN		11/10/2023		741		2			2		744	744			
100152362	ROUND ROCK	TX		05/17/2024		735		(33)			(33)		702	702			
100111119	RANCHO CUCAMONGA	CA		06/29/2023		294		829			829		1,123	1,123			
100167442	JEFFERSON HILLS	PA		09/16/2024		712		(54)			(54)		659	659			
100079942	CYPRESS	TX		04/25/2022		957		(162)			(162)		795	795			
100142750	PORT SAINT LUCIE	FL		02/08/2024		743		(15)			(15)		728	728			
100068079	QUINCY	MA		09/23/2021		1,732		3			3		1,734	1,734			
100168025	ANNA	TX		09/20/2024		728		(81)			(81)		646	646			
100154617	RIALTO	CA		06/14/2024		743		(108)			(108)		635	635			
100174198	PALM BAY	FL		10/31/2024		725		(90)			(90)		635	635			
100065593	SANTA FE	NM		07/28/2021		1,741		(134)			(134)		1,607	1,607			
100132484	LOGANVILLE	GA		11/03/2023		479		(44)			(44)		435	435			
100179961	MILLMONT	PA		11/25/2024		760		(57)			(57)		703	703			
100030811	STERLING	VA		04/09/2019		2,862		293			293		3,155	3,155			
100055262	DOUGLAS	MA		03/23/2021		1,309		(206)			(206)		1,102	1,102			
100159601	HONOLULU	HI		07/15/2024		770		(42)			(42)		728	728			
100182564	CAROLINA BEACH	NC		12/12/2024		797		(25)			(25)		772	772			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100131975	GILBERT	AZ		10/13/2023		778		(44)			(44)		734	734			
100167587	CHARLOTTE	NC		09/19/2024		765		(97)			(97)		668	668			
100134785	VICTORVILLE	CA		10/30/2023		726		(50)			(50)		676	676			
100140269	DURHAM	NC		01/18/2024		727		(50)			(50)		677	677			
100162519	GREELEY	CO		08/12/2024		893		(53)			(53)		840	840			
100182220	MANY	LA		12/12/2024		717		(51)			(51)		667	667			
100136301	SEASIDE HEIGHTS	NJ		11/20/2023		645		37			37		682	682			
100103697	EASTON	MD		05/08/2023		656		(80)			(80)		576	576			
100164888	SWAN LAKE	NY		08/28/2024		(11,487)		302			302		(11,185)	1,121		12,306	12,306
100117149	MATHER	CA		07/20/2023		(1,425)		2,352			2,352		927	927			
100153702	LIVE OAK	TX		05/31/2024		616		(70)			(70)		547	547			
100118163	DORAL	FL		07/20/2023		857		(79)			(79)		778	778			
100029758	RED FEATHER LAKES	CO		10/26/2018		1,520		20			20		1,540	1,540			
100142956	DOUGLASVILLE	GA		02/09/2024		776		(39)			(39)		737	737			
100142950	MURFREESBORO	TN		02/09/2024		726		(18)			(18)		709	709			
100186782	PHOENIX	AZ		12/31/2024		1,316		4			4		1,320	1,320			
100182229	OCEAN CITY	MD		12/12/2024		900		(53)			(53)		847	847			
100109188	CHARLOTTE	NC		07/21/2023		597		(104)			(104)		493	493			
100109582	CHARLESTOWN	IN		06/14/2023		876		(18)			(18)		859	859			
100171113	HAMILTON	NJ		11/22/2024		708		(98)			(98)		610	610			
100043570	SAUGUS	MA		08/13/2020		864		(170)			(170)		694	694			
100115375	CHICAGO	IL		07/17/2023		1,305		(90)			(90)		1,215	1,215			
100023484	RINGWOOD	NJ		09/04/2018		1,800		(43)			(43)		1,757	1,757			
100114524	PHILADELPHIA	PA		06/29/2023		669		(96)			(96)		573	573			
100159998	JACKSONVILLE	FL		08/16/2024		592		(29)			(29)		563	563			
100167629	ARNOLD	MD		09/19/2024		809		(40)			(40)		769	769			
100076331	BRADENTON BEACH	FL		01/07/2022		1,726		(34)			(34)		1,693	1,693			
100172271	MEDINA	MN		10/21/2024		1,021		96			96		1,118	1,118			
100132039	SUWANEE	GA		10/13/2023		809		(2)			(2)		807	807			
100153598	NEW ALBANY	IN		05/31/2024		686		(43)			(43)		643	643			
100170256	FORT WORTH	TX		10/08/2024		554		(58)			(58)		495	495			
100170257	FORT WORTH	TX		10/08/2024		554		(58)			(58)		495	495			
100055035	BROOKLYN	NY		03/23/2021		3,852		(722)			(722)		3,130	3,130			
100143239	SPARKS	NV		02/16/2024		895		37			37		931	931			
100161824	FRANKLIN PARK	IL		07/31/2024		729		(44)			(44)		686	686			
100141205	ZEPHYRHILLS	FL		01/30/2024		685		232			232		917	917			
100127966	GALLATIN	TN		09/08/2023		1,440		102			102		1,542	1,542			
100159194	WINTER GARDEN	FL		07/15/2024		832		(66)			(66)		766	766			
100120506	FOREST HILL	MD		08/18/2023		478		(89)			(89)		389	389			
100164754	VERNON	NJ		08/26/2024		909		(49)			(49)		860	860			
100116233	NEWARK	NJ		07/20/2023		842		94			94		936	936			
100114862	ORLANDO	FL		07/10/2023		26,620		(423)			(423)		26,197	26,197			
100168469	VAIL	AZ		09/25/2024		981		84			84		1,065	1,065			
100135594	WESTON	FL		11/09/2023		741		(48)			(48)		692	692			
100151341	SAN FRANCISCO	CA		05/10/2024		897		148			148		1,045	1,045			
100118104	WALL TOWNSHIP	NJ		07/20/2023		472		(92)			(92)		380	380			
100132630	PUYALLUP	WA		11/03/2023		751		57			57		808	808			
100127982	DURHAM	NC		09/08/2023		791		(19)			(19)		772	772			
100154177	BUCKEYE	AZ		07/11/2024		817		(39)			(39)		777	777			
100029665	MODESTO	CA		10/26/2018		1,061		119			119		1,180	1,180			
100143880	ATASCADERO	CA		03/06/2024		787		(45)			(45)		742	742			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148790	GREENSBORO	NC		04/17/2024		935		118			118		1,052	1,052			
100110460	WEST DES MOINES	IA		06/30/2023		1,099		(31)			(31)		1,067	1,067			
100168283	ATHENS	GA		09/20/2024		758		(77)			(77)		680	680			
100140127	MERCED	CA		01/09/2024		892		17			17		909	909			
100169492	BOISE	ID		09/30/2024		767		(47)			(47)		720	720			
100048262	HUNTLEY	IL		11/20/2020		1,813		(18)			(18)		1,795	1,795			
100172576	FORNEY	TX		10/23/2024		812		(75)			(75)		737	737			
100184925	RIVERTON	UT		12/17/2024		1,588		(110)			(110)		1,478	1,478			
100028779	VAN NUYS	CA		10/26/2018		1,447		(16)			(16)		1,432	1,432			
100131591	KISSIMMEE	FL		10/06/2023		728		29			29		757	757			
100103524	HOUSTON	TX		05/08/2023		753		(45)			(45)		707	707			
100168584	LAKE LURE	NC		09/25/2024		910		(8)			(8)		902	902			
100141941	BROOKLYN	NY		02/29/2024		949		(47)			(47)		902	902			
100175943	CHARLOTTE	NC		11/14/2024		708		(87)			(87)		622	622			
100175327	CRYSTAL BEACH	TX		11/05/2024		847		(44)			(44)		803	803			
100025496	SAN DIEGO	CA		09/20/2018		1,262		107			107		1,369	1,369			
100083991	HOMESTEAD	FL		07/12/2022		645		(31)			(31)		614	614			
100030844	PASADENA	CA		04/09/2019		1,075		156			156		1,231	1,231			
100141297	NAPERVILLE	IL		01/30/2024		639		(37)			(37)		602	602			
100174068	SUGAR LAND	TX		10/31/2024		568		(85)			(85)		483	483			
100175365	LAS VEGAS	NV		11/05/2024		881		(41)			(41)		840	840			
100053665	HURRICANE	UT		03/23/2021		1,669		(310)			(310)		1,359	1,359			
100120752	CUMMING	GA		08/25/2023		1,052		19			19		1,071	1,071			
100109687	GILROY	CA		06/16/2023		759		(53)			(53)		706	706			
100149110	DALLAS	TX		04/22/2024		586		(80)			(80)		506	506			
100146873	HASTINGS	MI		03/26/2024		13,965		(439)			(439)		13,526	13,526			
100151630	ROWLETT	TX		05/10/2024		737		(38)			(38)		698	698			
100166159	CYPRESS	TX		09/09/2024		4,445		(167)			(167)		4,278	4,278			
100144072	SUGAR HILL	GA		03/07/2024		1,354		(50)			(50)		1,304	1,304			
100043832	ALHAMBRA	CA		08/19/2020		1,357		(252)			(252)		1,105	1,105			
100173147	DAWSONVILLE	GA		10/30/2024		903		(39)			(39)		864	864			
100025871	PICO RIVERA	CA		09/20/2018		1,530		117			117		1,647	1,647			
100155886	FATE	TX		06/17/2024		735		(36)			(36)		698	698			
100161760	HACKETTSTOWN	NJ		07/31/2024		(410)		1,135			1,135		725	725			
100185621	KENNEWICK	WA		12/20/2024		809		(38)			(38)		771	771			
100179783	MYRTLE BEACH	SC		11/21/2024		809		(78)			(78)		731	731			
100129249	HOUSTON	TX		11/03/2023		734		(40)			(40)		695	695			
100065491	PORTLAND	OR		07/28/2021		1,759		(78)			(78)		1,681	1,681			
100164751	GREEN VALLEY	AZ		08/26/2024		758		(66)			(66)		692	692			
100109354	VENICE	FL		06/12/2023		610		(42)			(42)		567	567			
100171719	GEORGETOWN	TX		10/17/2024		6,675		(147)			(147)		6,528	6,528			
100153283	LAND O LAKES	FL		05/30/2024		835		38			38		872	872			
100116136	FRAZIER PARK AREA	CA		07/20/2023		979		430			430		1,409	1,409			
100068337	FREDERICKSBURG	VA		08/25/2021		1,643		(140)			(140)		1,504	1,504			
100030687	MANALAPAN	NJ		04/09/2019		645		198			198		843	843			
100025262	HERCULES	CA		09/20/2018		1,928		5			5		1,933	1,933			
100115473	MIDDLEBURG	FL		07/17/2023		1,105		(32)			(32)		1,073	1,073			
100025942	NORWALK	CA		09/20/2018		1,348		(67)			(67)		1,281	1,281			
100099987	TROUTDALE	OR		03/28/2023		541		41			41		582	582			
100153674	GARLAND	TX		05/31/2024		715		(130)			(130)		585	585			
100159378	BUFORD	GA		07/15/2024		685		(72)			(72)		613	613			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185142	MADISON	TN		12/20/2024		599		(10)			(10)		588	588			
100150814	CARY	NC		05/08/2024		809		(41)			(41)		768	768			
100148630	SPANISH FORK	UT		05/15/2024		583		(81)			(81)		502	502			
100102102	WALDORF	MD		04/14/2023		593		(100)			(100)		493	493			
100120266	CHATTANOOGA	TN		08/18/2023		764		(35)			(35)		728	728			
100158587	LONG POND	PA		07/10/2024		741		(34)			(34)		706	706			
100138138	WHITTIER	NC		12/14/2023		10,812		(216)			(216)		10,595	10,595			
100127951	MURFREESBORO	TN		09/08/2023		8,325		136			136		8,461	8,461			
100171576	SURPRISE	AZ		10/16/2024		867		(53)			(53)		814	814			
100156554	KANAB	UT		06/24/2024		800		(6)			(6)		795	795			
100158598	CHARLOTTE	NC		07/10/2024		549		6			6		555	555			
100151259	FRESNO	CA		05/10/2024		735		(37)			(37)		698	698			
100147903	SPOKANE	WA		04/08/2024		978		146			146		1,124	1,124			
100013067	SAN FERNANDO	CA		05/25/2017		716		139			139		855	855			
100150728	CLEVELAND	OH		05/06/2024		746		(39)			(39)		707	707			
100131936	SUWANEE	GA		10/13/2023		847		80			80		927	927			
100143978	FISHERS	IN		02/29/2024		708		(78)			(78)		631	631			
100130274	GOODYEAR	AZ		09/28/2023		559		(37)			(37)		522	522			
100014949	SIMI VALLEY	CA		12/12/2017		2,110		(49)			(49)		2,061	2,061			
100137232	CASA GRANDE	AZ		11/29/2023		777		(30)			(30)		748	748			
100108102	NASHVILLE	TN		05/24/2023		(1,561)		2,160			2,160		600	600			
100109192	HOUSTON	TX		07/21/2023		956		(155)			(155)		801	801			
100129719	LEANDER	TX		09/29/2023		798		(24)			(24)		774	774			
100099674	DAVENPORT	FL		04/06/2023		767		(8)			(8)		759	759			
100057965	MT JULIET	TN		06/30/2021		1,752		(101)			(101)		1,651	1,651			
100011245	WAILUKU	HI		01/27/2017		17,351		1,942			1,942		19,292	19,292			
100063980	TEMECULA	CA		07/01/2021		1,782		6			6		1,789	1,789			
100049435	BROOKLYN	NY		11/20/2020		1,654		(233)			(233)		1,422	1,422			
100171523	FUQUAY VARINA	NC		10/16/2024		936		(34)			(34)		902	902			
100146978	DENVER	CO		03/26/2024		763		(39)			(39)		724	724			
100173095	COCONUT CREEK	FL		10/30/2024		6,260		(293)			(293)		5,967	5,967			
100171806	SARDINIA	OH		10/17/2024		792		(89)			(89)		704	704			
100115040	MALAKOFF	TX		07/14/2023		1,521		(4)			(4)		1,517	1,517			
100110601	VANCOUVER	WA		06/30/2023		2,990		(30)			(30)		2,960	2,960			
100137637	DENTON	TX		12/08/2023		1,404		133			133		1,537	1,537			
100011565	BAY SHORE	NY		03/08/2017		413		847			847		1,260	1,260			
100169623	GLENDALE	AZ		09/30/2024		946		(108)			(108)		838	838			
100142733	OCEAN CITY	MD		02/08/2024		823		(38)			(38)		785	785			
100115385	NORTH LAUDERDALE	FL		07/17/2023		756		(27)			(27)		730	730			
100148736	MCKINNEY	TX		04/17/2024		785		(47)			(47)		738	738			
100165453	MONTICELLO	MN		08/29/2024		808		(39)			(39)		769	769			
100164992	TOBYHANNA	PA		08/28/2024		1,920		(86)			(86)		1,834	1,834			
100150128	MOUNT PLEASANT	SC		06/14/2024		1,465		(43)			(43)		1,422	1,422			
100115386	MESA	AZ		07/17/2023		595		(102)			(102)		492	492			
100161509	LAS VEGAS	NV		07/30/2024		744		(65)			(65)		679	679			
100153302	AVONDALE	AZ		05/30/2024		858		64			64		922	922			
100102700	KATY	TX		06/22/2023		871		(138)			(138)		734	734			
100000617	MIAMI	FL		09/27/2016		1,039		161			161		1,200	1,200			
100159421	FREDERICK	MD		07/15/2024		691		(57)			(57)		634	634			
100138110	ROCKVILLE	MD		12/14/2023		663		(38)			(38)		625	625			
100172775	PASCO	WA		12/06/2024		803		35			35		838	838			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		1,289		(30)			(30)		1,259	1,259			
100053576	MOUNT SINAI	NY		03/23/2021		2,044		(403)			(403)		1,641	1,641			
100120513	LOS ANGELES	CA		08/18/2023		785		(50)			(50)		735	735			
100168466	DELAWARE	OH		09/25/2024		1,314		60			60		1,374	1,374			
100182136	MYRTLE BEACH	SC		12/12/2024		3,553		(65)			(65)		3,488	3,488			
100175640	PORT CHARLOTTE	FL		11/12/2024		739		(86)			(86)		653	653			
100178234	HOBBS	NM		11/19/2024		272		(5)			(5)		266	266			
100169142	SUWANEE	GA		09/27/2024		1,919		(83)			(83)		1,836	1,836			
100159267	FORT WORTH	TX		07/15/2024		774		(52)			(52)		723	723			
100108242	PORTLAND	OR		05/24/2023		618		(76)			(76)		542	542			
100127984	ANTIOCH	TN		09/08/2023		920		94			94		1,014	1,014			
100142699	ARGYLE	TX		02/08/2024		903		(4)			(4)		900	900			
100027777	PRIOR LAKE	MN		10/26/2018		1,027		226			226		1,253	1,253			
100054645	BETHPAGE	NY		03/23/2021		811		(180)			(180)		631	631			
100162849	GLASSBORO	NJ		08/12/2024		705		(56)			(56)		649	649			
100120810	PANAMA CITY BEACH	FL		08/25/2023		764		(66)			(66)		698	698			
100142795	APEX	NC		02/08/2024		833		(47)			(47)		787	787			
100184386	SPRING	TX		12/16/2024		564		(78)			(78)		487	487			
100148023	SANTA MARIA	CA		04/10/2024		1,294		(8)			(8)		1,286	1,286			
100167576	PENDERGRASS	GA		09/19/2024		556		(58)			(58)		497	497			
100026340	ISSUE	MD		09/20/2018		938		373			373		1,310	1,310			
100182075	AVONDALE	AZ		12/12/2024		849		35			35		884	884			
100144065	TWIN FALLS	ID		03/07/2024		767		(45)			(45)		722	722			
100165419	SPRING	TX		08/29/2024		878		4			4		883	883			
100129448	KANNAPOLIS	NC		09/29/2023		803		(52)			(52)		752	752			
100138302	DAWSONVILLE	GA		12/18/2023		665		19			19		684	684			
100163213	ROSEMEAD	CA		08/13/2024		731		(129)			(129)		601	601			
100149794	DESERT HOT SPRINGS	CA		04/26/2024		17,872		(1)	17,645		(17,645)		227	227			
100066199	WEST SACRAMENTO	CA		08/02/2021		2,322		(57)			(57)		2,265	2,265			
100169546	BLOOMFIELD	KY		09/30/2024		1,460		(38)			(38)		1,423	1,423			
100151738	RIO LINDA	CA		05/10/2024		15		(5)			(5)		9	9			
100158486	ANTHONY	FL		07/10/2024		769		(88)			(88)		681	681			
100148606	ANNA	TX		04/12/2024		818		(11)			(11)		807	807			
100175238	LAS VEGAS	NV		11/05/2024		870		(30)			(30)		840	840			
100133707	MURFREESBORO	TN		10/23/2023		945		169			169		1,114	1,114			
100140130	LOGANVILLE	GA		01/09/2024		982		117			117		1,099	1,099			
100185936	STOCKTON	CA		12/26/2024		75		(10)			(10)		65	65			
100151223	VANCOUVER	WA		05/10/2024		958		155			155		1,114	1,114			
100154585	GREENVILLE	TX		06/14/2024		746		(139)			(139)		608	608			
100101527	MCKINNEY	TX		04/26/2023		1,005		71			71		1,076	1,076			
100144608	WINTER GARDEN	FL		03/13/2024		812		(39)			(39)		773	773			
100144630	WINTER GARDEN	FL		03/13/2024		812		(39)			(39)		773	773			
100158761	DURHAM	NC		07/10/2024		810		(30)			(30)		780	780			
100186000	CORONA	CA		12/27/2024		523		(20)			(20)		503	503			
100136309	SACRAMENTO	CA		11/20/2023		744		10			10		754	754			
100068138	MINNEAPOLIS	MN		08/25/2021		1,661		(90)			(90)		1,571	1,571			
100137533	VENTNOR CITY	NJ		12/08/2023		3,118		(68)			(68)		3,049	3,049			
100133796	BEAUMONT	CA		10/20/2023		790		(19)			(19)		772	772			
100149419	NAPERVILLE	IL		04/24/2024		786		(36)			(36)		750	750			
100172177	SAN DIEGO	CA		10/17/2024		31,838		(1,018)			(1,018)		30,819	30,819			
100118710	SPARTANBURG	SC		07/25/2023		717		(69)			(69)		648	648			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110664	PRINEVILLE	OR		06/30/2023		958		105			105		1,063	1,063			
100168215	MCKINNEY	TX		09/20/2024		1,099		(81)			(81)		1,018	1,018			
100171619	AUBREY	TX		10/16/2024		886		79			79		964	964			
100180377	BORDENTOWN	NJ		11/25/2024		810		(27)			(27)		782	782			
100028297	YONKERS	NY		10/26/2018		1,161		211			211		1,372	1,372			
100065773	CHARLESTON	SC		07/28/2021		1,685		(104)			(104)		1,582	1,582			
100120005	HERMITAGE	TN		08/11/2023		790		(51)			(51)		739	739			
100152445	LAS VEGAS	NV		05/17/2024		959		(17)			(17)		942	942			
100185463	ELKRIDGE	MD		12/20/2024		828		57			57		885	885			
100115941	JACKSONVILLE	FL		07/20/2023		775		(21)			(21)		755	755			
100144043	KUNA	ID		03/07/2024		744		(37)			(37)		707	707			
100144373	BONITA SPRINGS	FL		03/07/2024		832		(45)			(45)		787	787			
100137067	KENNESAW	GA		11/28/2023		1,461		127			127		1,588	1,588			
100078053	WINTER PARK	FL		01/21/2022		1,605		(55)			(55)		1,550	1,550			
100176743	DURHAM	NC		11/15/2024		887		7			7		894	894			
100028902	OAKLEY	CA		10/26/2018		975		32			32		1,007	1,007			
100141456	PLYMOUTH	MA		01/30/2024		656		(42)			(42)		614	614			
100175048	LAS VEGAS	NV		11/05/2024		777		(22)			(22)		755	755			
100100413	DANBURY	CT		04/27/2023		744		(6)			(6)		737	737			
100180750	SPRING HILL	FL		11/26/2024		829		32			32		861	861			
100170369	HOLLY SPRINGS	NC		10/08/2024		1,363		(73)			(73)		1,290	1,290			
100149655	ANNA	TX		04/26/2024		842		(73)			(73)		768	768			
100088956	SCOTTSDALE	AZ		11/15/2022		518		(107)			(107)		412	412			
100148859	RALEIGH	NC		04/17/2024		823		(24)			(24)		799	799			
100146745	MEMPHIS	TN		03/20/2024		720		(59)			(59)		662	662			
100170407	HENDERSON	NV		10/09/2024		783		(24)			(24)		760	760			
100173209	CONCORD	NC		10/30/2024		799		(66)			(66)		732	732			
100142613	CARSON CITY	NV		02/08/2024		1,050		126			126		1,176	1,176			
100141769	LAMBERTVILLE	NJ		01/30/2024		645		23			23		668	668			
100147533	LAS VEGAS	NV		04/03/2024		752		(6)			(6)		747	747			
100163013	PALMYRA	PA		08/13/2024		3,504		(70)			(70)		3,434	3,434			
100138321	BEND	OR		12/18/2023		508		(61)			(61)		447	447			
100167651	MABLETON	GA		09/19/2024		823		(85)			(85)		738	738			
100113219	HIALEAH	FL		06/29/2023		580		2,052			2,052		2,632	2,632			
100168458	NORTH LAS VEGAS	NV		09/25/2024		927		30			30		957	957			
100168336	BONITA SPRINGS	FL		09/20/2024		759		(81)			(81)		679	679			
100100406	MIDDLETOWN	NY		04/27/2023		(159)		1,287			1,287		1,127	1,127			
100185793	DORAL	FL		12/26/2024		846		(9)			(9)		837	837			
100167973	SUQUAMISH	WA		09/20/2024		4,036		(160)			(160)		3,877	3,877			
100136856	WAKE FOREST	NC		11/27/2023		748		74			74		822	822			
100148015	WINTER GARDEN	FL		04/10/2024		844		(71)			(71)		773	773			
100150113	SCHAUMBURG	IL		06/14/2024		1,671		(101)			(101)		1,570	1,570			
100144073	SARATOGA SPRINGS	UT		03/07/2024		814		(34)			(34)		780	780			
100101120	LARGO	FL		04/28/2023		797		(39)			(39)		758	758			
100159350	FREDERICK	MD		07/15/2024		908		32			32		940	940			
100148051	MELISSA	TX		04/10/2024		4,673		(245)			(245)		4,428	4,428			
100160224	ORMOND BEACH	FL		07/18/2024		732		(49)			(49)		683	683			
100128063	LA VERGNE	TN		09/08/2023		822		40			40		861	861			
100146881	COPPELL	TX		03/26/2024		845		(41)			(41)		804	804			
100140417	LAGO VISTA	TX		01/18/2024		849		(42)			(42)		806	806			
100132571	STOCKTON	CA		11/03/2023		643		41			41		685	685			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151840	BAKERSFIELD	CA		05/10/2024		627		(50)			(50)		577	577			
100128833	VANCOUVER	WA		09/21/2023		326		(15)			(15)		311	311			
100172517	OLYMPIA	WA		10/23/2024		799		(83)			(83)		716	716			
100091873	STEPHENVILLE	TX		01/30/2023		3,335		(189)			(189)		3,146	3,146			
100139543	WOODLAND	CA		12/28/2023		632		(30)			(30)		602	602			
100101517	RENO	NV		04/26/2023		1,092		196			196		1,287	1,287			
100166942	ROUND ROCK	TX		09/13/2024		943		44			44		987	987			
100142638	EVANS	GA		02/08/2024		1,973		(42)			(42)		1,931	1,931			
100141767	HAVRE DE GRACE	MD		01/30/2024		100		21			21		120	120			
100079807	JACKSONVILLE	FL		04/08/2022		1,250		(221)			(221)		1,029	1,029			
100129563	BENTONVILLE	AR		09/29/2023		8,120		29			29		8,150	8,150			
100112448	SADDLE BROOK	NJ		06/29/2023		913		530			530		1,443	1,443			
100132042	ANGIER	NC		10/13/2023		785		(15)			(15)		770	770			
100147999	BELLINGHAM	WA		04/10/2024		864		(71)			(71)		793	793			
100000222	OAKLEY	CA		09/27/2016		3,032		583			583		3,615	3,615			
100119258	COLUMBUS	OH		07/31/2023		871		3			3		874	874			
100074252	CRYSTAL LAKE	IL		12/09/2021		37		(34)			(34)		3	3			
100173137	GLEN ALLEN	VA		10/30/2024		815		(67)			(67)		748	748			
100166255	DALLAS	GA		09/09/2024		910		48			48		957	957			
100144185	AUSTIN	TX		03/07/2024		2,689		75			75		2,764	2,764			
100162658	BREINIGSVILLE	PA		08/12/2024		904		75			75		979	979			
100164801	HILTON HEAD ISLAND	SC		08/26/2024		764		(54)			(54)		710	710			
100169437	NEW ALBANY	OH		09/30/2024		1,279		(35)			(35)		1,245	1,245			
100148388	BUCKEYE	AZ		04/12/2024		832		(44)			(44)		788	788			
100076687	EVERETT	WA		12/16/2021		1,551		(205)			(205)		1,346	1,346			
100171919	GRAND PRAIRIE	TX		10/17/2024		870		(55)			(55)		815	815			
100080195	NORTH BAY VILLAGE	FL		02/25/2022		1,344		(16)			(16)		1,328	1,328			
100140448	WESTFIELD	IN		01/18/2024		961		41			41		1,001	1,001			
100165365	MANOR	TX		08/29/2024		1,219		(81)			(81)		1,138	1,138			
100168448	EUREKA	CA		09/25/2024		832		(26)			(26)		806	806			
100144431	ATLANTA	GA		03/07/2024		801		21			21		822	822			
100144434	SANFORD	FL		03/07/2024		833		(23)			(23)		810	810			
100151684	HENDERSON	NV		05/10/2024		1,081		(64)			(64)		1,017	1,017			
100114990	DENTON	TX		07/14/2023		1,329		36			36		1,365	1,365			
100164629	MOORESVILLE	NC		08/21/2024		553		(49)			(49)		503	503			
100129621	LAS VEGAS	NV		09/29/2023		779		(51)			(51)		727	727			
100026050	WESTMINSTER	CA		09/20/2018		1,863		39			39		1,902	1,902			
100128526	MELBOURNE	FL		09/15/2023		648		(46)			(46)		602	602			
100140304	LAS VEGAS	NV		01/18/2024		1,450		(55)			(55)		1,394	1,394			
100100579	CAVE CREEK	AZ		04/27/2023		5,701		(462)			(462)		5,239	5,239			
100113451	GLEN ALLEN	VA		06/29/2023		4,006		89			89		4,095	4,095			
100076486	MIAMI	FL		12/21/2021		1,543		(320)			(320)		1,223	1,223			
100162589	LAWRENCEVILLE	GA		08/12/2024		14,710		(357)			(357)		14,353	14,353			
100153656	SANTA CLARITA	CA		05/31/2024		739		(28)			(28)		711	711			
100044184	SAN PABLO	CA		08/19/2020		3,324		48			48		3,372	3,372			
100160212	SURFSIDE BEACH	TX		07/18/2024		761		(56)			(56)		705	705			
100157940	HAINES CITY	FL		07/09/2024		674		(47)			(47)		628	628			
100164378	BALTIMORE	MD		08/21/2024		645		(46)			(46)		599	599			
100108910	EAST STROUDSBURG	PA		05/31/2023		857		(55)			(55)		802	802			
100132717	ODENTON	MD		11/03/2023		623		(32)			(32)		590	590			
100100878	ROUND ROCK	TX		04/28/2023		1,114		150			150		1,264	1,264			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136471	STEPHENS CITY	VA		11/20/2023		858		226			226		1,083	1,083			
100134740	FRISCO	TX		10/30/2023		703		(111)			(111)		592	592			
100147874	RICHMOND HILL	GA		04/08/2024		963		87			87		1,050	1,050			
100179642	CHATTANOOGA	TN		11/21/2024		723		(62)			(62)		661	661			
100127591	ROSELLE	NJ		09/08/2023		857		5			5		862	862			
100142976	TOMS RIVER	NJ		02/09/2024		917		(29)			(29)		888	888			
100151518	TOLLESON	AZ		05/10/2024		746		(29)			(29)		717	717			
100030828	RIVERSIDE	CA		04/09/2019		928		255			255		1,183	1,183			
100099989	MADRAS	OR		03/28/2023		621		(69)			(69)		552	552			
100010919	SANTA ANA	CA		12/23/2016		1,112		185			185		1,296	1,296			
100162001	CANTON	GA		07/31/2024		644		(126)			(126)		518	518			
100132242	ANNA	TX		10/13/2023		813		(39)			(39)		774	774			
100160844	HOUSTON	TX		07/24/2024		821		(98)			(98)		723	723			
100065762	ANN ARBOR	MI		07/28/2021		1,761		(94)			(94)		1,667	1,667			
100115546	LEHIGH ACRES	FL		07/19/2023		785		(45)			(45)		740	740			
100145965	PACIFICA	CA		03/19/2024		540		(25)			(25)		515	515			
100174213	ROCKAWAY BEACH	OR		10/31/2024		1,295		(35)			(35)		1,260	1,260			
100168463	MONROE	NC		09/25/2024		893		73			73		966	966			
100060133	WASHINGTON	DC		06/25/2021		1,726		(61)			(61)		1,665	1,665			
100127613	RALEIGH	NC		09/08/2023		793		(40)			(40)		754	754			
100110235	CHARLOTTESVILLE	VA		06/30/2023		1,026		103			103		1,129	1,129			
100148032	PINEVILLE	NC		04/10/2024		913		41			41		955	955			
100168119	SAN DIEGO	CA		09/20/2024		822		(29)			(29)		793	793			
100090079	COMMERCE CITY	CO		01/13/2023		525		(34)			(34)		491	491			
100168118	LAWRENCEVILLE	GA		09/20/2024		775		(58)			(58)		717	717			
100150712	OAK POINT	TX		05/06/2024		870		25			25		895	895			
100148828	LAUDERDALE LAKES	FL		04/17/2024		726		(63)			(63)		663	663			
100133511	POUGHKEEPSIE	NY		10/19/2023		2,866		(23)			(23)		2,843	2,843			
100028576	ANTIOCH	CA		10/26/2018		1,013		169			169		1,182	1,182			
100165397	ANNA	TX		08/29/2024		1,388		(68)			(68)		1,320	1,320			
100132261	MEBANE	NC		10/13/2023		878		175			175		1,053	1,053			
100171763	GULF SHORES	AL		10/17/2024		3,642		(5)			(5)		3,637	3,637			
100110667	PRINEVILLE	OR		06/30/2023		951		112			112		1,063	1,063			
100110669	PRINEVILLE	OR		06/30/2023		951		112			112		1,063	1,063			
100168294	FARMINGTON	UT		09/20/2024		770		(51)			(51)		719	719			
100133722	LOGANVILLE	GA		10/23/2023		822		23			23		844	844			
100144410	PITTSBURGH	PA		03/07/2024		924		(55)			(55)		869	869			
100137577	TITUSVILLE	FL		12/08/2023		774		(27)			(27)		747	747			
100144096	LEBANON	OR		03/07/2024		831		(6)			(6)		825	825			
100169055	NASHVILLE	TN		09/27/2024		835		(47)			(47)		787	787			
100176724	HENDERSON	NV		11/15/2024		861		(26)			(26)		834	834			
100180057	LEWES	DE		11/25/2024		10,644		(344)			(344)		10,300	10,300			
100165486	STATELINE	NV		08/29/2024		732		53			53		785	785			
100017043	DEMAREST	NJ		05/16/2018		1,740		(109)			(109)		1,631	1,631			
100028096	WOODSIDE	NY		10/26/2018		1,292		3			3		1,295	1,295			
100164505	SAN ANTONIO	FL		08/21/2024		2,725		275			275		2,999	2,999			
100179491	MCKINNEY	TX		11/21/2024		986		5			5		991	991			
100026205	CALABASH	NC		09/20/2018		1,268		86			86		1,354	1,354			
100185314	ALPHARETTA	GA		12/20/2024		870		45			45		915	915			
100015806	SAN JOSE	CA		02/27/2018		1,890		44			44		1,934	1,934			
100161516	HORSHAM	PA		07/30/2024		808		(26)			(26)		782	782			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014286	WEBSTER	NY		09/27/2017		301		211			211		511	511			
100156885	PHILADELPHIA	PA		06/27/2024		622		(55)			(55)		568	568			
100182537	CHARLOTTE	NC		12/12/2024		3,901		(81)			(81)		3,819	3,819			
100120666	EDGEWATER	FL		08/24/2023		685		(29)			(29)		656	656			
100138300	ARGYLE	TX		12/18/2023		782		(75)			(75)		706	706			
100181940	CHARLOTTE	NC		12/12/2024		865		61			61		927	927			
100144184	SURPRISE	AZ		03/07/2024		874		(12)			(12)		862	862			
100012627	BELLFLOWER	CA		05/25/2017		1,008		114			114		1,121	1,121			
100134322	SAN ANGELO	TX		10/27/2023		1,445		(165)			(165)		1,281	1,281			
100150094	YUMA	AZ		06/14/2024		529		(64)			(64)		466	466			
100165327	OCALA	FL		08/29/2024		1,813		(82)			(82)		1,731	1,731			
100156581	RALEIGH	NC		06/24/2024		726		(36)			(36)		690	690			
100159968	MIRAMAR	FL		08/16/2024		21,438		(633)			(633)		20,805	20,805			
100170391	PHOENIX	AZ		10/09/2024		719		(85)			(85)		634	634			
100173094	CHARLOTTE	NC		10/30/2024		824		(60)			(60)		764	764			
100120107	BLACK DIAMOND	WA		08/11/2023		821		(47)			(47)		774	774			
100181377	ADDISON	TX		12/06/2024		754		(100)			(100)		653	653			
100176812	VERO BEACH	FL		11/15/2024		618		(89)			(89)		529	529			
100180002	MYRTLE BEACH	SC		11/25/2024		1,061		(86)			(86)		975	975			
100171405	CLARKSVILLE	TN		10/16/2024		801		(44)			(44)		757	757			
100168651	STONE MOUNTAIN	GA		09/25/2024		602		(86)			(86)		516	516			
100118956	SAN TAN VALLEY	AZ		07/27/2023		711		(83)			(83)		628	628			
100173224	ORMOND BEACH	FL		10/30/2024		985		(83)			(83)		903	903			
100110195	YUCCA VALLEY	CA		06/30/2023		796		(28)			(28)		768	768			
100116466	VERDI	NV		07/20/2023		683		(49)			(49)		634	634			
100160896	MIAMI	FL		07/24/2024		698		(73)			(73)		625	625			
100140826	CHICAGO	IL		03/06/2024		576		(94)			(94)		482	482			
100115769	BRADENTON	FL		07/20/2023		3,240		(87)			(87)		3,153	3,153			
100171580	BROKEN BOW	OK		10/16/2024		699		(72)			(72)		627	627			
100025545	STATEN ISLAND	NY		09/20/2018		1,431		29			29		1,460	1,460			
100180288	HOMESTEAD	FL		11/25/2024		855		(12)			(12)		843	843			
100169578	PINON HILLS	CA		09/30/2024		6,527		(56)			(56)		6,471	6,471			
100135769	WEST WARWICK	RI		11/10/2023		725		97			97		822	822			
100155999	GOODLETTSVILLE	TN		06/18/2024		746		(22)			(22)		724	724			
100155910	DENTON	TX		06/17/2024		717		(17)			(17)		701	701			
100152406	MIDLOTHIAN	VA		05/17/2024		1,397		(55)			(55)		1,342	1,342			
100149401	CHARLOTTE	NC		04/24/2024		844		(34)			(34)		810	810			
100151042	CONROE	TX		05/08/2024		939		103			103		1,042	1,042			
100148764	LOVELAND	CO		04/17/2024		947		149			149		1,096	1,096			
100149514	PASCO	WA		04/26/2024		515		(39)			(39)		476	476			
100090107	SOQUEL	CA		01/13/2023		419		(35)			(35)		384	384			
100148282	ROUND ROCK	TX		04/12/2024		903		5			5		908	908			
100109791	KEY LARGO	FL		08/04/2023		800		(43)			(43)		757	757			
100138726	DEL VALLE	TX		02/02/2024		626		(85)			(85)		541	541			
100179749	STEPHENS CITY	VA		11/21/2024		1,929		156			156		2,084	2,084			
100138339	BRASELTON	GA		12/18/2023		796		35			35		831	831			
100102518	SAINT PETERSBURG	FL		06/07/2023		671		(76)			(76)		595	595			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		1,776		(109)			(109)		1,667	1,667			
100100790	FORT WASHINGTON	MD		04/28/2023		2,885		264			264		3,149	3,149			
100148642	OKLAHOMA CITY	OK		05/15/2024		720		24			24		744	744			
100151545	SAVANNAH	GA		05/10/2024		757		(49)			(49)		708	708			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024651	CORONA	CA		09/20/2018		1,196		(92)			(92)		1,104	1,104			
100046291	SNOQUALMIE	WA		11/25/2020		1,498		(93)			(93)		1,405	1,405			
100025894	RESEDA	CA		09/20/2018		1,334		(8)			(8)		1,326	1,326			
100108077	SONORA	CA		05/24/2023		710		(89)			(89)		621	621			
100115876	PHOENIX	AZ		07/20/2023		999		67			67		1,066	1,066			
100178143	PURCHASE	NY		11/19/2024		1,650		(180)			(180)		1,470	1,470			
100173342	MILLIKEN	CO		10/30/2024		951		(6)			(6)		945	945			
100147070	ELK GROVE	CA		03/27/2024		1,125		(22)			(22)		1,103	1,103			
100061830	WHEATON	IL		07/01/2021		2,418		(47)			(47)		2,371	2,371			
100147850	SAN ANTONIO	TX		04/08/2024		815		(3)			(3)		813	813			
100071494	DECATUR	GA		10/26/2021		1,538		(252)			(252)		1,286	1,286			
100185423	LEWISVILLE	TX		12/20/2024		1,862		23			23		1,885	1,885			
100148325	CHARLOTTE	NC		04/12/2024		753		(14)			(14)		739	739			
100029098	LAS VEGAS	NV		10/26/2018		989		314			314		1,303	1,303			
100012395	NAPERVILLE	IL		04/28/2017		859		1,081			1,081		1,941	1,941			
100146879	LAKEWOOD	NJ		03/26/2024		825		(30)			(30)		796	796			
100080475	MIAMI BEACH	FL		03/10/2022		1,356		(46)			(46)		1,310	1,310			
100135711	PINEVILLE	NC		11/10/2023		1,456		(1)			(1)		1,455	1,455			
100090695	SHIRLEY	NY		12/29/2022		739		(52)			(52)		687	687			
100132038	LAS VEGAS	NV		10/13/2023		880		20			20		900	900			
100147811	WILLIAMSBURG	VA		04/08/2024		1,090		(33)			(33)		1,058	1,058			
100152230	LAWRENCEVILLE	GA		05/17/2024		724		(1)			(1)		723	723			
100164744	JACKSONVILLE	FL		08/26/2024		4,521		(143)			(143)		4,378	4,378			
100148942	JACKSONVILLE	FL		04/17/2024		825		(24)			(24)		801	801			
100185968	LAVEEN	AZ		12/26/2024		772		(59)			(59)		713	713			
100162802	ROUND ROCK	TX		08/12/2024		737		(43)			(43)		694	694			
100147007	LAS VEGAS	NV		03/27/2024		814		(27)			(27)		787	787			
100110572	FOLSOM	CA		06/30/2023		1,966		(6)			(6)		1,960	1,960			
100110697	LEHIGH ACRES	FL		08/11/2023		699		(90)			(90)		610	610			
100116073	MIAMI GARDENS	FL		07/20/2023		676		(3)			(3)		673	673			
100142726	PORT SAINT LUCIE	FL		02/08/2024		649		(32)			(32)		617	617			
100078968	GARNER	NC		02/24/2022		550		(52)			(52)		498	498			
100133113	CAIRO	NY		11/29/2023		662		53			53		715	715			
100148706	HOLLY HILL	FL		04/17/2024		651		(74)			(74)		577	577			
100121014	PHOENIX	AZ		08/30/2023		1,415		22			22		1,438	1,438			
100141356	DUBLIN	CA		01/30/2024		610		(22)			(22)		587	587			
100185000	BULLHEAD CITY	AZ		12/19/2024		572		(81)			(81)		491	491			
100159224	AUBURN	GA		07/15/2024		739		(63)			(63)		676	676			
100152203	LAS VEGAS	NV		05/17/2024		772		(15)			(15)		757	757			
100014061	ARNOLD	MD		05/25/2017		1,621		57			57		1,678	1,678			
100155909	CHICAGO	IL		06/17/2024		832		(27)			(27)		805	805			
100031545	VALLEY CENTER	CA		03/29/2019		1,024		129			129		1,153	1,153			
100181245	WOODBRIDGE	VA		12/06/2024		807		101			101		909	909			
100148028	CHARLOTTE	NC		04/10/2024		646		(7)			(7)		639	639			
100110497	POMONA	CA		06/30/2023		912		7			7		918	918			
100173241	SAINT AUGUSTINE	FL		10/30/2024		996		46			46		1,042	1,042			
100136769	INDIANAPOLIS	IN		11/27/2023		414		79			79		493	493			
100117171	SUPERIOR	CO		07/20/2023		936		541			541		1,477	1,477			
100065858	LITTLE ELM	TX		07/27/2021		1,909		(41)			(41)		1,868	1,868			
100054208	SIMI VALLEY	CA		03/23/2021		1,046		(179)			(179)		867	867			
100168687	DAVENPORT	FL		09/25/2024		743		(27)			(27)		716	716			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150634	VANCOUVER	WA		05/03/2024		883		52			52		935	935			
100172414	TALLAHASSEE	FL		10/23/2024		2,243		(103)			(103)		2,140	2,140			
100150767	SEVIERVILLE	TN		05/07/2024		784		(38)			(38)		746	746			
100172934	GRAFTON	MA		10/25/2024		706		(26)			(26)		680	680			
100116005	RENO	NV		07/20/2023		2,065		(66)			(66)		1,999	1,999			
100161143	SPANISH FORK	UT		07/24/2024		706		(69)			(69)		637	637			
100115421	ORMOND BEACH	FL		07/17/2023		3,319		(21)			(21)		3,298	3,298			
100110524	KISSIMMEE	FL		06/30/2023		812		(50)			(50)		762	762			
100135554	SAN BERNARDINO	CA		11/13/2023		775		48			48		823	823			
100178458	WINTER GARDEN	FL		11/21/2024		870		(14)			(14)		856	856			
100030820	BRENTWOOD	CA		04/09/2019		923		239			239		1,162	1,162			
100182027	LEANDER	TX		12/12/2024		834		41			41		875	875			
100075939	ST PETERSBURG	FL		01/07/2022		1,636		(65)			(65)		1,571	1,571			
100179707	REYNOLDSBURG	OH		11/21/2024		1,277		172			172		1,450	1,450			
100081372	PUEBLO	CO		03/18/2022		1,625		89			89		1,714	1,714			
100152232	OVIEDO	FL		05/17/2024		760		(9)			(9)		751	751			
100117855	TACOMA	WA		07/20/2023		719		(52)			(52)		667	667			
100088188	PICKERINGTON	OH		10/13/2022		849		(61)			(61)		788	788			
100064930	MIAMI	FL		07/14/2021		1,583		(143)			(143)		1,440	1,440			
100137757	MELISSA	TX		12/08/2023		1,009		(39)			(39)		970	970			
100065519	NEWARK	NJ		07/28/2021		1,772		(55)			(55)		1,717	1,717			
100164604	PENDERGRASS	GA		08/21/2024		890		37			37		927	927			
100179460	ANNA	TX		11/21/2024		901		2			2		903	903			
100082919	MERCER ISLAND	WA		05/17/2022		1,243		(127)			(127)		1,116	1,116			
100048697	MIAMI	FL		11/20/2020		1,841		(386)			(386)		1,455	1,455			
100149714	HACKETTSTOWN	NJ		04/26/2024		(314)		1,017			1,017		703	703			
100165499	HOUSTON	TX		08/29/2024		777		(18)			(18)		759	759			
100152501	EDMOND	OK		05/17/2024		2,431		7			7		2,438	2,438			
100079994	MECHANICSVILLE	VA		04/25/2022		1,547		(40)			(40)		1,506	1,506			
100140335	JOHNSTON	IA		01/18/2024		946		97			97		1,043	1,043			
100161144	CANTON	GA		07/24/2024		691		(65)			(65)		626	626			
100068484	NEHALEM	OR		08/25/2021		1,754		(52)			(52)		1,703	1,703			
100162705	LIBERTY HILL	TX		08/12/2024		792		(18)			(18)		774	774			
100166089	SACHSE	TX		09/09/2024		4,038		(122)			(122)		3,916	3,916			
100138172	ARLINGTON	TX		12/14/2023		566		(81)			(81)		485	485			
100117779	BAKERSFIELD	CA		07/20/2023		453		274			274		727	727			
100115848	ATLANTA	GA		07/20/2023		916		(9)			(9)		906	906			
100131961	DECATUR	GA		10/13/2023		770		(8)			(8)		761	761			
100029237	CARBONDALE	CO		10/26/2018		2,899		145			145		3,045	3,045			
100162745	MIDLOTHIAN	TX		08/12/2024		721		(45)			(45)		676	676			
100172478	DAWSONVILLE	GA		10/23/2024		825		(64)			(64)		761	761			
100067998	TAMPA	FL		09/23/2021		1,773		(42)			(42)		1,731	1,731			
100110934	OCEANSIDE	CA		06/29/2023		1,154		149			149		1,303	1,303			
100045612	CHUGIAK	AK		11/25/2020		1,403		19			19		1,421	1,421			
100109330	NEW BRITAIN	CT		06/12/2023		1,002		(1)			(1)		1,000	1,000			
100156666	PORT SAINT LUCIE	FL		06/24/2024		4,711		(249)			(249)		4,461	4,461			
100102421	RICHMOND	TX		06/07/2023		835		(141)			(141)		694	694			
100179734	CELINA	TX		11/21/2024		894		116			116		1,010	1,010			
100115551	FLORENCE	OR		07/19/2023		877		(44)			(44)		832	832			
100054185	LAKEWOOD	CA		03/23/2021		3,075		(91)			(91)		2,984	2,984			
100107826	GLEN BURNIE	MD		05/19/2023		1,115		(40)			(40)		1,074	1,074			

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100147946	FLORENCE	AZ		04/08/2024		822		(32)			(32)		791	791			
100179736	STEPHENS CITY	VA		11/21/2024		894		117			117		1,010	1,010			
100134953	LAWRENCEVILLE	GA		10/30/2023		435		(16)			(16)		420	420			
100158534	EDINBURG	TX		07/10/2024		727		(31)			(31)		696	696			
100158741	HUTTO	TX		07/10/2024		661		(44)			(44)		617	617			
100161547	ATHENS	GA		07/30/2024		765		11			11		776	776			
100012593	COMPTON	CA		05/25/2017		1,505		13			13		1,517	1,517			
100151054	CAPE CORAL	FL		05/08/2024		779		(49)			(49)		730	730			
100142727	HOUSTON	TX		02/08/2024		737		(26)			(26)		712	712			
100128378	LEHIGH ACRES	FL		09/15/2023		840		(48)			(48)		792	792			
100086010	GILBERT	AZ		09/02/2022		980		(76)			(76)		903	903			
100150983	LACKAWAXEN	PA		05/08/2024		954		(61)			(61)		893	893			
100169092	BLAIRSVILLE	GA		09/27/2024		13,959		(206)			(206)		13,752	13,752			
100157980	CABOT	AR		07/09/2024		899		(27)			(27)		872	872			
100117004	HOUSTON	TX		07/20/2023		923		514			514		1,437	1,437			
100120991	OCEAN PINES	MD		08/30/2023		799		1			1		800	800			
100079645	PHOENIX	AZ		04/08/2022		1,390		(172)			(172)		1,218	1,218			
100110177	SAN DIEGO	CA		06/30/2023		966		50			50		1,016	1,016			
100159401	HOMESTEAD	FL		07/15/2024		659		(42)			(42)		617	617			
100170210	DAWSONVILLE	GA		10/08/2024		807		(56)			(56)		751	751			
100084827	MIAMI GARDENS	FL		08/02/2022		643		(82)			(82)		561	561			
100029756	LAKEWOOD	CA		10/26/2018		951		81			81		1,032	1,032			
100165411	DOYLESTOWN	PA		08/29/2024		672		(42)			(42)		629	629			
100175963	ANGIER	NC		11/14/2024		828		(29)			(29)		799	799			
100135761	VICTORVILLE	CA		11/10/2023		711		(38)			(38)		673	673			
100116008	VISTA	CA		07/20/2023		1,280		(72)			(72)		1,208	1,208			
100147985	TACOMA	WA		04/10/2024		926		19			19		945	945			
100185312	SCOTTSDALE	AZ		12/20/2024		949		(9)			(9)		940	940			
100156348	PRINCETON JUNCTION	NJ		07/25/2024		747		(130)			(130)		617	617			
100132036	GLENDALE	AZ		10/13/2023		838		(8)			(8)		829	829			
100186440	MATTHEWS	NC		12/30/2024		654		(52)			(52)		602	602			
100110487	BANGOR	ME		06/30/2023		788		(13)			(13)		776	776			
100135705	PRINCETON	TX		11/10/2023		1,120		27			27		1,147	1,147			
100148846	GREENACRES	FL		04/17/2024		1,797		(71)			(71)		1,727	1,727			
100150570	HENDERSON	NV		05/03/2024		879		72			72		951	951			
100111845	SPRINGFIELD GARDENS	NY		06/29/2023		404		87			87		492	492			
100151132	CAPE CORAL	FL		05/09/2024		783		(19)			(19)		764	764			
100156445	BERTHOUD	CO		06/24/2024		743		(57)			(57)		686	686			
100139018	RIVERSIDE	CA		12/22/2023		740		20			20		760	760			
100138744	MILWAUKIE	OR		02/02/2024		703		(25)			(25)		678	678			
100133422	MONROE	NC		10/19/2023		1,366		(5)			(5)		1,361	1,361			
100148346	MADERA	CA		04/12/2024		968		71			71		1,039	1,039			
100000218	PLANTATION	FL		09/27/2016		4,331		29			29		4,360	4,360			
100126330	DETROIT	MI		08/30/2023		694		(43)			(43)		651	651			
100065302	JEFFERSON	OR		07/28/2021		1,794		19			19		1,813	1,813			
100081211	FRISCO	TX		03/18/2022		1,666		138			138		1,804	1,804			
100150537	BATON ROUGE	LA		05/03/2024		786		(55)			(55)		732	732			
100153860	WATERBURY	CT		06/05/2024		882		(18)			(18)		864	864			
100154132	BURR RIDGE	IL		07/11/2024		832		(43)			(43)		789	789			
100152231	FRESNO	CA		05/17/2024		779		(6)			(6)		773	773			
100185444	LAW RENCEVILLE	GA		12/20/2024		906		133			133		1,039	1,039			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175161	LEHI	UT		11/05/2024		821		(71)			(71)		749	749			
100143570	RIDGE	NY		02/21/2024		628		(59)			(59)		569	569			
100159402	CLYDE	NC		07/15/2024		734		(58)			(58)		676	676			
100115397	LAKE GENEVA	WI		07/17/2023		812		59			59		870	870			
100147107	CASTAIC	CA		05/08/2024		788		(20)			(20)		768	768			
100148995	PALM DESERT	CA		04/19/2024		695		(81)			(81)		614	614			
100170116	SOUTH PLAINFIELD	NJ		10/08/2024		105,071		(3,170)			(3,170)		101,902	101,902			
100080205	LAFAYETTE	NJ		02/25/2022		885		(36)			(36)		849	849			
100151331	ROUND ROCK	TX		05/10/2024		741		(47)			(47)		694	694			
100080378	FRESNO	CA		04/14/2022		2,533		12			12		2,545	2,545			
100118044	NEWARK	NJ		07/20/2023		935		1,334			1,334		2,269	2,269			
100167924	LOS ANGELES	CA		09/20/2024		807		(86)			(86)		721	721			
100150849	WEYMOUTH	MA		05/08/2024		809		(21)			(21)		788	788			
100160994	BAKERSFIELD	CA		07/24/2024		2,109		(97)			(97)		2,012	2,012			
100100835	SPOTSYLVANIA	VA		04/28/2023		1,853		(42)			(42)		1,811	1,811			
100138165	MAGGIE VALLEY	NC		12/14/2023		649		(22)			(22)		627	627			
100138378	MIAMI	FL		12/18/2023		630		(66)			(66)		563	563			
100024309	MENIFEE	CA		09/20/2018		1,292		(43)			(43)		1,249	1,249			
100164496	LAKE ARIEL	PA		08/21/2024		1,010		(33)			(33)		977	977			
100135816	CANTON	GA		11/10/2023		793		64			64		857	857			
100109366	BRADENTON	FL		06/12/2023		905		(48)			(48)		857	857			
100049914	STATEN ISLAND	NY		11/20/2020		2,199		(287)			(287)		1,912	1,912			
100148974	YORBA LINDA	CA		04/17/2024		5,562		(360)			(360)		5,202	5,202			
100055824	BROOKLYN	NY		03/23/2021		979		(179)			(179)		800	800			
100185854	LAS VEGAS	NV		12/26/2024		757		(6)			(6)		751	751			
100139373	WATERBURY	CT		12/28/2023		408		(47)			(47)		362	362			
100128177	PALM SPRINGS	CA		09/18/2023		762		41			41		803	803			
100171508	BUDA	TX		10/16/2024		5,694		(241)			(241)		5,453	5,453			
100147027	SUNBURY	NC		03/27/2024		967		(37)			(37)		931	931			
100109047	PLANTATION	FL		06/05/2023		672		(31)			(31)		641	641			
100149549	MOSELEY	VA		04/26/2024		1,007		(94)			(94)		913	913			
100164277	HENDERSON	NV		08/21/2024		1,749		(27)			(27)		1,721	1,721			
100147898	RICHMOND HILL	GA		04/08/2024		590		1			1		591	591			
100026019	RED BANK	NJ		09/20/2018		1,213		400			400		1,613	1,613			
100156567	CHARLOTTE	NC		06/24/2024		7,891		(187)			(187)		7,704	7,704			
100169043	DURHAM	NC		09/27/2024		650		(31)			(31)		619	619			
100085998	TODOS SANTOS	MEX		08/19/2022		1,128							1,128	1,128			
100132726	SPOKANE VALLEY	WA		11/03/2023		688		2			2		690	690			
100142406	FORKED RIVER	NJ		02/02/2024		956		(60)			(60)		896	896			
100143286	TAMPA	FL		02/16/2024		832		(33)			(33)		800	800			
100054592	PALM CITY	FL		03/23/2021		1,184		3			3		1,187	1,187			
100121023	ROCKPORT	TX		08/30/2023		755		(15)			(15)		740	740			
100146723	APPLE VALLEY	CA		03/20/2024		790		13			13		803	803			
100044273	CORAL SPRINGS	FL		08/19/2020		987		146			146		1,133	1,133			
100143290	HARRISBURG	NC		02/16/2024		3,966		(133)			(133)		3,833	3,833			
100164733	BRADENTON	FL		08/23/2024		576		(7)			(7)		569	569			
100179593	ROYERSFORD	PA		11/21/2024		799		(35)			(35)		764	764			
100148034	HUTTO	TX		04/10/2024		801		(107)			(107)		694	694			
100147352	DENTON	TX		05/08/2024		928		(101)			(101)		827	827			
100171729	BUDA	TX		10/17/2024		25,769		(853)			(853)		24,916	24,916			
100175288	CORDOVA	TN		11/05/2024		851		(11)			(11)		840	840			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162764	KATY	TX		08/12/2024		1,627		(73)			(73)		1,554	1,554			
100182080	AURORA	IL		12/12/2024		811		12			12		823	823			
100164467	MCKINNEY	TX		08/21/2024		779		(30)			(30)		749	749			
100169805	DUBLIN	OH		09/30/2024		697		(89)			(89)		609	609			
100060309	RICHMOND	VA		06/25/2021		2,021		(122)			(122)		1,899	1,899			
100081031	FRAMINGHAM	MA		03/18/2022		1,622		145			145		1,767	1,767			
100013282	MIRAMAR	FL		05/25/2017		861		355			355		1,215	1,215			
100102645	NEW BRAUNFELS	TX		06/22/2023		803		(218)			(218)		586	586			
4010046675	TRENTON	NJ		03/22/2023		792		(20)			(20)		771	771			
100159867	POMPANO BEACH	FL		08/16/2024		683		(93)			(93)		590	590			
100173206	BAKERSFIELD	CA		10/30/2024		1,013		(71)			(71)		942	942			
100165513	BENTONVILLE	AR		08/29/2024		822		(33)			(33)		789	789			
100164602	DALLAS	TX		08/21/2024		875		(24)			(24)		851	851			
100168446	KNOXVILLE	TN		09/25/2024		1,515		(51)			(51)		1,463	1,463			
100179919	DAVENPORT	FL		11/25/2024		671		(58)			(58)		613	613			
100182119	WINTER GARDEN	FL		12/12/2024		898		40			40		938	938			
100172284	ANNA	TX		10/21/2024		879		(47)			(47)		832	832			
100151306	ROSEVILLE	CA		05/10/2024		932		108			108		1,040	1,040			
100017392	SYLMAR	CA		04/26/2018		4,550		5			5		4,555	4,555			
100127508	LADSON	SC		09/08/2023		772		(32)			(32)		739	739			
100172123	PATERSON	NJ		10/17/2024		11,169		(353)			(353)		10,816	10,816			
100140921	ENGLEWOOD	FL		02/26/2024		1,098		(82)			(82)		1,016	1,016			
100119970	CHARLOTTE	NC		08/11/2023		763		(1)			(1)		762	762			
100120853	LITCHFIELD PARK	AZ		08/25/2023		3,942		32			32		3,973	3,973			
100163054	ANNA	TX		08/13/2024		815		(48)			(48)		767	767			
100185510	NORTH BAY VILLAGE	FL		12/20/2024		1,395		(141)			(141)		1,253	1,253			
100130219	FRESNO	CA		11/15/2023		902		(118)			(118)		783	783			
100048121	WEST BABYLON	NY		11/20/2020		3,399		(392)			(392)		3,007	3,007			
100120043	CLEARWATER	FL		08/11/2023		805		27			27		832	832			
100029557	SEATTLE	WA		10/26/2018		2,369		119			119		2,487	2,487			
100163124	ORMOND BEACH	FL		08/13/2024		737		(64)			(64)		672	672			
100185152	PAYETTE	ID		12/20/2024		498		(76)			(76)		421	421			
100025245	LINDENHURST	NY		09/20/2018		1,172		334			334		1,505	1,505			
100074171	YORKVILLE	IL		12/09/2021		1,462		(164)			(164)		1,298	1,298			
100080909	MURRIETA	CA		03/10/2022		1,577		(52)			(52)		1,525	1,525			
100166208	SUNSET BEACH	NC		09/09/2024		1,341		(85)			(85)		1,256	1,256			
100103596	GREENSBORO	GA		05/08/2023		827		34			34		861	861			
100185169	RUNNING SPRINGS	CA		12/20/2024		981		(69)			(69)		912	912			
100164806	CALABASH	NC		08/26/2024		724		(52)			(52)		672	672			
100168272	COLORADO SPRINGS	CO		09/20/2024		887		131			131		1,018	1,018			
100173260	FORT WORTH	TX		10/30/2024		812		(66)			(66)		746	746			
100129952	GOSHEN	NY		09/27/2023		682		(33)			(33)		649	649			
100182656	WEST DOVER	VT		12/12/2024		982		(4)			(4)		979	979			
100158056	COLLEGE STATION	TX		07/09/2024		1,113		(85)			(85)		1,028	1,028			
100024968	OAK PARK	IL		09/20/2018		1,643		166			166		1,810	1,810			
100119063	BAKERSFIELD	CA		07/27/2023		671		(56)			(56)		614	614			
100114491	MAYWOOD	CA		06/29/2023		1,162		143			143		1,304	1,304			
100164358	BRANDYWINE	MD		08/21/2024		909		48			48		956	956			
100102156	HOUSTON	TX		04/14/2023		8,368		(549)			(549)		7,819	7,819			
100091049	BUENA PARK	CA		01/31/2023		1,045		(44)			(44)		1,001	1,001			
100168441	SAUTEE NACOOCHEE	GA		09/25/2024		744		(72)			(72)		673	673			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127470	HOLLY SPRINGS	NC		09/08/2023		767		(35)			(35)		733	733			
100143722	MIAMI	FL		02/26/2024		643		(118)			(118)		525	525			
100133641	FORT LEE	NJ		10/23/2023		812		37			37		849	849			
100179735	STEPHENS CITY	VA		11/21/2024		966		129			129		1,095	1,095			
100168440	YOUNGSVILLE	NC		09/25/2024		763		(69)			(69)		695	695			
100161145	COOPER CITY	FL		07/24/2024		3,415		(134)			(134)		3,281	3,281			
100147588	BERWYN HEIGHTS	MD		04/04/2024		675		(156)			(156)		519	519			
100064974	DENVER	CO		07/14/2021		1,730		(140)			(140)		1,590	1,590			
100119220	PERTH AMBOY	NJ		07/31/2023		777		(33)			(33)		744	744			
100162926	KNOXVILLE	TN		08/12/2024		782		(36)			(36)		746	746			
100138375	EAST STROUDSBURG	PA		12/18/2023		604		(52)			(52)		552	552			
100149857	CONYERS	GA		04/29/2024		617		(36)			(36)		582	582			
100166170	BRISTOW	VA		09/09/2024		757		(69)			(69)		689	689			
100087298	RED OAK	TX		10/25/2022		1,130		228			228		1,358	1,358			
100089590	JACKSONVILLE	FL		01/30/2023		507		(83)			(83)		424	424			
100100643	ATLANTA	GA		03/28/2023		504		(25)			(25)		479	479			
100143329	APPLE VALLEY	CA		02/16/2024		771		(53)			(53)		718	718			
100031071	SILVER SPRING	MD		03/29/2019		1,675		323			323		1,998	1,998			
100127710	TOMS RIVER	NJ		09/08/2023		1,791		(94)			(94)		1,696	1,696			
100067744	CINCINNATI	OH		09/23/2021		1,587		(138)			(138)		1,449	1,449			
100180070	CHARLOTTE	NC		11/25/2024		926		(33)			(33)		893	893			
100080163	HOLLYWOOD	FL		02/25/2022		1,435		(40)			(40)		1,395	1,395			
100127552	ORLANDO	FL		09/08/2023		815		(34)			(34)		782	782			
100115051	KINGSLAND	GA		07/14/2023		940		(16)			(16)		924	924			
100141380	GARLAND	TX		01/30/2024		626		(89)			(89)		537	537			
100081001	SAINT DAVIDS	PA		03/18/2022		1,601		63			63		1,664	1,664			
100150826	DOYLESTOWN	PA		05/08/2024		878		(71)			(71)		808	808			
100068123	AURORA	CO		08/25/2021		1,661		(114)			(114)		1,546	1,546			
100044526	SAN DIEGO	CA		11/19/2020		502		304			304		806	806			
100167610	SANTA CLARITA	CA		09/19/2024		932		(7)			(7)		925	925			
100117632	TUCSON	AZ		07/20/2023		505		(64)			(64)		441	441			
100159435	OOLTEWAH	TN		07/15/2024		737		(64)			(64)		673	673			
100181994	PALM COAST	FL		12/12/2024		812		9			9		820	820			
100084739	DEBARY	FL		08/02/2022		586		(114)			(114)		473	473			
100158762	SAN ANGELO	TX		07/10/2024		737		(39)			(39)		698	698			
100137657	GLEN ALLEN	VA		12/08/2023		719		(37)			(37)		682	682			
100148865	MERIDIAN	ID		04/17/2024		720		(38)			(38)		682	682			
100149001	BAYVILLE	NJ		04/19/2024		670		23			23		693	693			
100182626	DENTON	TX		12/12/2024		835		(1)			(1)		835	835			
100173343	VICTORVILLE	CA		10/30/2024		1,115		(31)			(31)		1,084	1,084			
100029321	LIBERTY HILL	TX		10/26/2018		1,131		163			163		1,294	1,294			
100182584	WINTER GARDEN	FL		12/12/2024		802		(33)			(33)		768	768			
100027013	VALLEJO	CA		09/26/2018		1,088		(101)			(101)		987	987			
100169730	STOCKTON	CA		09/30/2024		747		(87)			(87)		660	660			
100166195	AUSTIN	TX		09/09/2024		2,354		(102)			(102)		2,252	2,252			
100031203	CORONA	CA		03/29/2019		1,700		81			81		1,781	1,781			
100142696	ARGYLE	TX		02/08/2024		1,828		45			45		1,873	1,873			
100166350	WALLINGFORD	CT		10/24/2024		1,825		(98)			(98)		1,728	1,728			
100153320	PORT CHARLOTTE	FL		05/30/2024		1,655		144			144		1,798	1,798			
100076782	BRADENTON	FL		12/27/2021		1,632		(126)			(126)		1,506	1,506			
100180298	DRIPPING SPRINGS	TX		11/25/2024		845		(4)			(4)		840	840			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167614	SAINT CLOUD	FL		09/19/2024		783		(119)			(119)		664	664			
100142948	PHOENIXVILLE	PA		02/09/2024		880		(78)			(78)		802	802			
100120963	MADISON	AL		08/30/2023		1,021		264			264		1,285	1,285			
100150521	OAKWOOD	GA		05/03/2024		867		53			53		919	919			
100170341	WAUKESHA	WI		10/08/2024		625		(79)			(79)		546	546			
100086902	WEST CHICAGO	IL		09/21/2022		1,628		(74)			(74)		1,554	1,554			
100179434	ACWORTH	GA		11/21/2024		889		59			59		948	948			
100163237	MIAMI	FL		08/13/2024		727		(40)			(40)		686	686			
100079876	PARK CITY	UT		04/08/2022		963		(66)			(66)		897	897			
100160027	MELISSA	TX		07/17/2024		767		(53)			(53)		714	714			
100166149	SARATOGA SPRINGS	UT		09/09/2024		916		34			34		950	950			
100172209	SHELBYVILLE	TN		10/17/2024		844		(42)			(42)		803	803			
100166052	NORTH LAS VEGAS	NV		09/06/2024		396		(12)			(12)		384	384			
100155389	ARLINGTON	VA		06/18/2024		1,750		(62)			(62)		1,687	1,687			
100153725	OREM	UT		07/11/2024		672		(86)			(86)		586	586			
100142758	WENDELL	NC		02/08/2024		899		53			53		952	952			
100057731	MEMPHIS	TN		06/30/2021		1,173		(108)			(108)		1,065	1,065			
100140088	ORONOGO	MO		01/09/2024		1,024		(8)			(8)		1,017	1,017			
100173230	SAVANNAH	GA		10/30/2024		917		(20)			(20)		896	896			
100131662	MIAMI	FL		10/06/2023		800		59			59		859	859			
100168620	RALEIGH	NC		09/25/2024		850		(12)			(12)		838	838			
100147926	LAS VEGAS	NV		04/08/2024		806		(15)			(15)		791	791			
100174809	NOBLESVILLE	IN		10/31/2024		759		(130)			(130)		629	629			
100133106	SPRINGFIELD	VA		11/29/2023		13,155		(129)			(129)		13,026	13,026			
100084688	TUCSON	AZ		08/02/2022		572		(175)			(175)		397	397			
100135742	ANNA	TX		11/10/2023		750		5			5		755	755			
100180060	COLORADO SPRINGS	CO		11/25/2024		1,594		9			9		1,604	1,604			
100055629	CHICAGO	IL		03/23/2021		1,238		(246)			(246)		992	992			
100166945	HUNTSVILLE	TX		09/13/2024		681		(56)			(56)		625	625			
100171553	WHITE HOUSE	TN		10/16/2024		931		(42)			(42)		888	888			
100012008	WEST LINN	OR		03/08/2017		740		734			734		1,474	1,474			
100112301	BOWIE	MD		06/29/2023		193		1,666			1,666		1,859	1,859			
100181289	LOS ANGELES	CA		12/06/2024		1,089		2			2		1,090	1,090			
100142802	DAVENPORT	FL		02/08/2024		4,109		(149)			(149)		3,961	3,961			
100149371	MT JULIET	TN		04/24/2024		2,921		231			231		3,152	3,152			
100143301	LOGANVILLE	GA		02/16/2024		887		30			30		916	916			
100057654	COMMERCE CITY	CO		06/30/2021		1,747		(81)			(81)		1,667	1,667			
100135471	LAKEVILLE	MN		11/13/2023		1,576		309			309		1,885	1,885			
100170110	MADISON	WI		10/08/2024		812		(62)			(62)		749	749			
100169089	NOKOMIS	FL		09/27/2024		717		(45)			(45)		672	672			
100170040	MIRAMAR	FL		11/08/2024		852		(62)			(62)		790	790			
100117354	OAKLAND	CA		07/20/2023		1,116		913			913		2,029	2,029			
100110405	SAN TAN VALLEY	AZ		06/30/2023		926		17			17		943	943			
100155941	FORT WORTH	TX		06/17/2024		815		(10)			(10)		805	805			
100182579	EL DORADO HILLS	CA		12/12/2024		832							831	831			
100100447	COVINGTON	LA		04/27/2023		517		153			153		670	670			
100083952	APACHE JUNCTION	AZ		07/12/2022		685		13			13		698	698			
100164202	GWYNN OAK	MD		08/21/2024		530		(16)			(16)		514	514			
100151940	PATERSON	NJ		06/14/2024		730		(104)			(104)		626	626			
100120480	TEMPLE HILLS	MD		08/18/2023		2,875		(199)			(199)		2,676	2,676			
100175335	HARLINGEN	TX		11/05/2024		907		(3)			(3)		903	903			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119506	VANCOUVER	WA		07/28/2023		801		(44)			(44)		757	757			
100129478	PORTERVILLE	CA		09/29/2023		752		(22)			(22)		730	730			
100176940	FORT LAUDERDALE	FL		11/15/2024		730		(84)			(84)		645	645			
100115799	MURRELLS INLET	SC		07/20/2023		790		(29)			(29)		761	761			
100117549	ROUND ROCK	TX		07/20/2023		(468)		1,110			1,110		642	642			
100165507	RENCEVILLE	GA		08/29/2024		742		(26)			(26)		717	717			
100168000	KATY	TX		09/20/2024		1,411		(62)			(62)		1,349	1,349			
100159327	BRADENTON	FL		07/15/2024		930		44			44		974	974			
100148857	WAKE FOREST	NC		04/17/2024		780		(27)			(27)		753	753			
100160355	SURPRISE	AZ		09/06/2024		1,573		(34)			(34)		1,539	1,539			
100090393	TOMBALL	TX		12/28/2022		496		(83)			(83)		412	412			
100025392	SALEM	OR		09/20/2018		1,445		9			9		1,454	1,454			
100154648	DADEVILLE	AL		07/19/2024		807		(107)			(107)		701	701			
100055198	CLINTON	MD		03/23/2021		1,677		(186)			(186)		1,491	1,491			
100138693	HOUSTON	TX		02/02/2024		494		(133)			(133)		361	361			
100143451	MESA	AZ		02/16/2024		487		(27)			(27)		460	460			
100151524	CLEARWATER	FL		05/10/2024		757		22			22		779	779			
100164273	SEVIERVILLE	TN		08/21/2024		725		(57)			(57)		668	668			
100086971	AURORA	IL		10/24/2022		873		(54)			(54)		820	820			
100138105	KAPOLEI	HI		12/14/2023		426		241			241		667	667			
100150530	IDAHO FALLS	ID		05/03/2024		1,338		(85)			(85)		1,253	1,253			
100174382	WINTER HAVEN	FL		10/31/2024		991		(86)			(86)		905	905			
100157965	DURHAM	NC		07/09/2024		835		(27)			(27)		808	808			
100151753	LAS VEGAS	NV		05/10/2024		741		67			67		808	808			
100173312	LEONARDTOWN	MD		10/30/2024		996		(75)			(75)		921	921			
100150024	CHANDLER	AZ		06/07/2024		768		(30)			(30)		738	738			
100159295	MCKINNEY	TX		07/15/2024		20,082		976			976		21,059	21,059			
100151875	TUCKER	GA		05/10/2024		598		(95)			(95)		503	503			
100155191	ELLIJAY	GA		07/19/2024		731		(86)			(86)		646	646			
100157927	JACKSONVILLE	FL		07/09/2024		950		(31)			(31)		919	919			
100151734	LOS ANGELES	CA		05/10/2024		642		(100)			(100)		542	542			
100142097	GRAYSON	GA		02/29/2024		704		(38)			(38)		665	665			
100079948	DESTIN	FL		04/25/2022		918		(193)			(193)		725	725			
100148094	DRIPPING SPRINGS	TX		04/10/2024		893		(68)			(68)		824	824			
100129487	FERNDALE	WA		09/29/2023		800		(41)			(41)		758	758			
100167592	CHARLOTTE	NC		09/19/2024		765		(104)			(104)		660	660			
100138216	GARDEN GROVE	CA		12/14/2023		10,714		(282)			(282)		10,432	10,432			
100139279	SAN JOSE	CA		12/28/2023		498		138			138		636	636			
100144376	PFLUGERVILLE	TX		03/07/2024		825		(21)			(21)		803	803			
100165466	NEW ORLEANS	LA		08/29/2024		781		(32)			(32)		750	750			
100116492	LEAGUE CITY	TX		07/20/2023		971		510			510		1,481	1,481			
100100907	BELTSVILLE	MD		04/28/2023		1,051		77			77		1,128	1,128			
100129686	ROGERS	AR		09/29/2023		775		(32)			(32)		744	744			
100053777	HANFORD	CA		03/23/2021		1,044		(358)			(358)		687	687			
100150805	VENTNOR CITY	NJ		05/08/2024		718		(25)			(25)		693	693			
100109245	HOLLYWOOD	FL		07/21/2023		1,403		(161)			(161)		1,242	1,242			
100135094	AVONDALE	AZ		11/01/2023		723		19			19		743	743			
100164895	HACKETTSTOWN	NJ		08/28/2024		(484)		1,226			1,226		742	742			
100027771	GONZALES	TX		10/26/2018		1,214		(9)			(9)		1,205	1,205			
100172794	KENNEWICK	WA		12/06/2024		1,358		47			47		1,405	1,405			
100174803	KANSAS CITY	MO		10/31/2024		2,359		(201)			(201)		2,158	2,158			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163869	HUDSON	NH		09/27/2024		643		(86)			(86)		557	557			
100156022	NORTH PORT	FL		06/18/2024		749		(33)			(33)		715	715			
100078247	DEARBORN	MI		02/10/2022		1,159		(174)			(174)		986	986			
100109675	KANNAPOLIS	NC		06/16/2023		663		(51)			(51)		612	612			
100099842	CHICAGO	IL		02/28/2023		776		(43)			(43)		733	733			
100031111	SANTA MARIA	CA		03/29/2019		2,281		169			169		2,450	2,450			
100164373	FRESNO	CA		08/21/2024		785		(33)			(33)		752	752			
100146876	PITTSBURGH	PA		03/26/2024		683		(24)			(24)		660	660			
100150918	EDMOND	OK		05/08/2024		761		(63)			(63)		699	699			
100134473	LOGANVILLE	GA		10/30/2023		534		(53)			(53)		481	481			
100132017	MURFREESBORO	TN		10/13/2023		812		40			40		851	851			
100013741	MORENO VALLEY	CA		05/25/2017		1,016		24			24		1,040	1,040			
100162631	LAKE HAMILTON	FL		08/12/2024		955		(28)			(28)		926	926			
100172325	THOMPSONS STATION	TN		10/21/2024		919		(28)			(28)		891	891			
100132281	CHERRY HILL	NJ		10/13/2023		795		(48)			(48)		747	747			
100100452	SCOTRUN	PA		04/27/2023		965		(4)			(4)		961	961			
100182193	RENO	NV		12/12/2024		767		(19)			(19)		748	748			
100115955	LAS VEGAS	NV		07/20/2023		869		(50)			(50)		819	819			
100170158	OROVILLE	CA		10/08/2024		693		(26)			(26)		668	668			
100168088	FREDERICKSBURG	VA		09/20/2024		887		(14)			(14)		873	873			
100140359	SUMMERVILLE	SC		01/18/2024		836		19			19		856	856			
100166116	HAINES CITY	FL		09/09/2024		669		(69)			(69)		600	600			
100115715	BRADENTON	FL		07/20/2023		1,375		(63)			(63)		1,312	1,312			
100136801	DECATUR	TX		11/27/2023		622		(39)			(39)		583	583			
100171824	HIGHLAND	CA		10/17/2024		815		(71)			(71)		744	744			
100146949	VENICE	FL		03/26/2024		4,274		(32)			(32)		4,242	4,242			
100142977	KENNER	LA		02/09/2024		757		(55)			(55)		702	702			
100015149	BOWIE	MD		12/14/2017		1,406		(20)			(20)		1,386	1,386			
100155084	LITTLE ELM	TX		07/19/2024		690		(124)			(124)		566	566			
100169640	MIDDLETON	ID		09/30/2024		787		(79)			(79)		708	708			
100179947	GORDONVILLE	TX		11/25/2024		700		(48)			(48)		651	651			
4010046062	PHILADELPHIA	PA		03/22/2023		811		(61)			(61)		750	750			
100158748	DAWSONVILLE	GA		07/10/2024		808		(63)			(63)		746	746			
100179515	KERMAN	CA		11/21/2024		2,987							2,987	2,987			
100115212	HIGHLAND MILLS	NY		07/17/2023		753		(24)			(24)		729	729			
100167659	MCKINNEY	TX		09/19/2024		2,429		(165)			(165)		2,263	2,263			
100055470	NEWARK	NJ		03/23/2021		1,343		(161)			(161)		1,182	1,182			
100185458	FRESNO	CA		12/20/2024		859		57			57		916	916			
100137973	NORTH MYRTLE BEACH	SC		12/13/2023		706		(14)			(14)		692	692			
100151378	DENTON	TX		05/10/2024		790		(29)			(29)		760	760			
100143699	DUBLIN	OH		02/22/2024		515		(92)			(92)		422	422			
100140113	MERCED	CA		01/09/2024		907		36			36		943	943			
100076774	SILVER SPRING	MD		12/27/2021		1,441		(136)			(136)		1,305	1,305			
100171923	PASADENA	MD		10/17/2024		1,541		(47)			(47)		1,494	1,494			
100151699	GAINESVILLE	GA		05/10/2024		835		(3)			(3)		833	833			
100173386	LAGUNA WOODS	CA		10/29/2024		725		(31)			(31)		694	694			
100165319	CHICAGO	IL		08/29/2024		709		4			4		713	713			
100141569	BONHAM	TX		01/30/2024		673		(64)			(64)		609	609			
100138865	WILMINGTON	DE		12/21/2023		703		(58)			(58)		645	645			
100169074	CHICAGO	IL		09/27/2024		664		(38)			(38)		625	625			
100129547	MERCED	CA		09/29/2023		971		115			115		1,086	1,086			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119509	ANNA	TX		07/28/2023		819		(65)			(65)		755	755			
100081160	LEANDER	TX		03/18/2022		1,614		99			99		1,713	1,713			
100176559	FAIRHOPE	AL		11/15/2024		2,303		222			222		2,525	2,525			
100141353	LAS VEGAS	NV		01/30/2024		664		(44)			(44)		620	620			
100054786	BAY SHORE	NY		03/23/2021		587		919			919		1,507	1,507			
100086721	CASA GRANDE	AZ		09/30/2022		573		(38)			(38)		535	535			
100151489	WESTPORT	WA		05/10/2024		1,808		21			21		1,828	1,828			
100113137	FONTANA	CA		06/29/2023		1,204		719			719		1,924	1,924			
100110341	GILBERT	AZ		06/30/2023		818		10			10		827	827			
100148908	DAWSONVILLE	GA		04/17/2024		2,043		(158)			(158)		1,885	1,885			
100173430	RICHMOND	TX		10/29/2024		626		(90)			(90)		536	536			
100159254	DURHAM	NC		07/15/2024		875		(46)			(46)		829	829			
100162630	FORNEY	TX		08/12/2024		653		(41)			(41)		613	613			
100184414	HILLSBORO	OR		12/17/2024		490		(18)			(18)		472	472			
100013963	BELL GARDENS	CA		05/25/2017		706		3			3		709	709			
100175250	SEVIERVILLE	TN		11/05/2024		821		(2)			(2)		819	819			
100117387	HENDERSON	NV		07/20/2023		1,140		1,204			1,204		2,344	2,344			
100140364	FRESNO	CA		01/18/2024		922		11			11		934	934			
100171465	CHICAGO	IL		10/16/2024		810		(69)			(69)		741	741			
100129725	MOORESVILLE	NC		09/29/2023		961		83			83		1,044	1,044			
100173119	GEORGETOWN	TX		10/30/2024		1,535		(34)			(34)		1,501	1,501			
100149294	COTTAGE GROVE	MN		04/24/2024		1,143		(59)			(59)		1,084	1,084			
100146957	FORT WORTH	TX		03/26/2024		707		4			4		711	711			
100154895	FESTUS	MO		07/19/2024		675		(84)			(84)		591	591			
100157870	CENTREVILLE	VA		07/09/2024		789		(7)			(7)		782	782			
100152242	CHEHALIS	WA		05/17/2024		762		(34)			(34)		728	728			
100168242	LEANDER	TX		09/20/2024		697		(53)			(53)		644	644			
100126752	FULLERTON	CA		08/30/2023		3,131		1,770			1,770		4,900	4,900			
100115824	TUCSON	AZ		07/20/2023		765		(21)			(21)		744	744			
100140353	DUENWEG	MO		01/18/2024		815		(36)			(36)		779	779			
100147511	PHILADELPHIA	PA		04/03/2024		626		(124)			(124)		502	502			
100158862	HATTERAS	NC		07/12/2024		768		(58)			(58)		710	710			
100172270	IDYLLWILD	CA		10/21/2024		847		(43)			(43)		804	804			
100137005	HAMILTON TWP	NJ		11/28/2023		729		35			35		764	764			
100173174	LAS VEGAS	NV		10/30/2024		1,851		(5)			(5)		1,847	1,847			
100181993	WOODBRIDGE	VA		12/12/2024		850		70			70		920	920			
100164829	MAYNARDVILLE	TN		08/26/2024		708		(28)			(28)		680	680			
100164227	PARKVILLE	MD		08/21/2024		755		(155)			(155)		600	600			
100115059	MEBANE	NC		07/14/2023		872		151			151		1,024	1,024			
100147889	WESLEY CHAPEL	FL		04/08/2024		731		(25)			(25)		706	706			
100155933	ARVADA	CO		06/17/2024		821		(33)			(33)		788	788			
100164368	APPLE VALLEY	CA		08/21/2024		805		(22)			(22)		784	784			
100156688	CASSELBERRY	FL		06/24/2024		1,886		(69)			(69)		1,817	1,817			
100156633	HURRICANE	UT		06/24/2024		829		(41)			(41)		788	788			
100083927	MAGNOLIA	TX		07/12/2022		671		9			9		679	679			
100174328	SAMOA	CA		10/31/2024		731		(55)			(55)		677	677			
100150592	ANNA	TX		05/03/2024		841		17			17		858	858			
100176926	ATLANTA	GA		11/15/2024		714		(105)			(105)		610	610			
100032034	NAPLES	FL		03/29/2019		1,149		420			420		1,569	1,569			
100026996	NATIONAL CITY	CA		09/26/2018		1,439		527			527		1,966	1,966			
100162646	BEVERLY HILLS	FL		08/12/2024		950		(55)			(55)		895	895			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074444	WOODLAND	CA		12/02/2021		1,596		(175)			(175)		1,421	1,421			
100127975	GOODLETTSVILLE	TN		09/08/2023		912		83			83		995	995			
100132554	SHAWNEE	OK		11/03/2023		651		11			11		662	662			
100108033	MESA	AZ		05/25/2023		3,783		269			269		4,052	4,052			
100055894	DELRAY BEACH	FL		03/26/2021		2,472		(130)			(130)		2,342	2,342			
100179646	BLUE SPRINGS	MO		11/21/2024		676		(70)			(70)		606	606			
100186623	SARATOGA SPRINGS	UT		12/30/2024		897		91			91		988	988			
100151098	SAINT CLOUD	FL		05/08/2024		799		(15)			(15)		784	784			
100115772	PRESCOTT VALLEY	AZ		07/20/2023		799		(53)			(53)		746	746			
100110263	SUGAR MOUNTAIN	NC		06/30/2023		1,010		12			12		1,022	1,022			
100100802	SOUTH AMBOY	NJ		04/28/2023		1,800		86			86		1,886	1,886			
100182640	CRESCO	PA		12/12/2024		823		8			8		831	831			
100135846	LAWRENCEVILLE	GA		11/10/2023		695		102			102		796	796			
100171587	APEX	NC		10/16/2024		812		(72)			(72)		739	739			
100140751	BATON ROUGE	LA		01/22/2024		1,024		(43)			(43)		981	981			
100076283	OLD ORCHARD BEACH	ME		01/07/2022		1,639		(22)			(22)		1,618	1,618			
100182335	EAGLES MERE	PA		12/12/2024		796		11			11		807	807			
100063062	OWINGS MILLS	MD		07/01/2021		2,330		(59)			(59)		2,271	2,271			
4010063499	CLEVELAND	OH		01/10/2024		463		86			86		548	548			
100110504	LUTZ	FL		06/30/2023		1,194		12			12		1,206	1,206			
100140561	CHARLOTTE	NC		01/19/2024		719		(58)			(58)		660	660			
100100876	WOODBRIDGE	VA		04/28/2023		1,088		169			169		1,257	1,257			
100182554	SAINT AUGUSTINE	FL		12/12/2024		1,357		(96)			(96)		1,261	1,261			
100141605	BOLINGBROOK	IL		01/30/2024		1,383		(54)			(54)		1,329	1,329			
100142126	GRAYSON	GA		02/29/2024		702		(39)			(39)		663	663			
100076845	CHAMPIONS GATE	FL		12/27/2021		1,534		(245)			(245)		1,288	1,288			
100165532	ANNA	TX		08/29/2024		816		(33)			(33)		784	784			
100135970	ORIENT	OH		11/16/2023		704		(61)			(61)		644	644			
100152908	WILMINGTON	NC		05/22/2024		763							764	764			
100142904	LIBERTY HILL	TX		02/09/2024		761		(63)			(63)		698	698			
100090221	LEXINGTON	KY		01/13/2023		411		(74)			(74)		337	337			
100161763	HACKETTSTOWN	NJ		07/31/2024		(398)		1,090			1,090		693	693			
100115981	REDLANDS	CA		07/20/2023		505		(9)			(9)		496	496			
100171530	MILLSBORO	DE		10/16/2024		665		(79)			(79)		587	587			
100151736	SAINT PETERSBURG	FL		05/10/2024		312		(10)			(10)		302	302			
100079864	NORTH PORT	FL		04/25/2022		948		(76)			(76)		872	872			
100013040	NORWALK	CA		05/25/2017		872		174			174		1,046	1,046			
100156091	MELBOURNE	FL		06/18/2024		727		1			1		728	728			
100174818	LIBERTY	MO		10/31/2024		824		(63)			(63)		761	761			
100186427	SUMMERVILLE	SC		12/30/2024		945		(53)			(53)		892	892			
100115041	QUARTZ HILL	CA		07/14/2023		879		(44)			(44)		835	835			
100169066	WETHERSFIELD	CT		09/27/2024		727		(63)			(63)		664	664			
100169238	KINGSTON	PA		09/27/2024		663		(77)			(77)		586	586			
100143064	HAINES CITY	FL		02/14/2024		477		(72)			(72)		405	405			
100158873	PORT SAINT LUCIE	FL		07/12/2024		1,196		(29)			(29)		1,167	1,167			
100115729	VIRGINIA BEACH	VA		07/20/2023		2,010		(29)			(29)		1,981	1,981			
100170306	COLLEGEVILLE	PA		10/08/2024		726		(69)			(69)		657	657			
100060258	HORSHAM	PA		06/25/2021		917		(93)			(93)		825	825			
100137515	JULIAN	CA		01/11/2024		552		(113)			(113)		439	439			
100128041	SMYRNA	TN		09/08/2023		533		35			35		568	568			
100138289	ANNA	TX		12/18/2023		934		(45)			(45)		890	890			

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100129372	GARNER	NC		09/25/2023		834		116			116		951	951			
100136954	POOLER	GA		11/28/2023		719		33			33		752	752			
100074099	CHARLESTON	SC		12/09/2021		6,818		(585)			(585)		6,233	6,233			
100055324	POMONA	CA		03/23/2021		1,153		(466)			(466)		687	687			
100180435	AUSTIN	TX		11/25/2024		866		43			43		909	909			
100172601	KOKOMO	IN		10/23/2024		884		(41)			(41)		843	843			
100081421	SEMINOLE	FL		03/18/2022		1,483		94			94		1,577	1,577			
100144213	SPARKS	NV		03/07/2024		947		90			90		1,037	1,037			
100171814	CHARLOTTE	NC		10/17/2024		858		(54)			(54)		805	805			
100149560	LINDA	CA		04/26/2024		811		(107)			(107)		703	703			
10013319	GARDEN VALLEY	ID		10/23/2023		721		18			18		740	740			
100172439	HENDERSON	NV		10/23/2024		892		(22)			(22)		870	870			
100174322	WILLIS	TX		10/31/2024		770		(56)			(56)		714	714			
100048887	MIAMI	FL		11/20/2020		1,208		(211)			(211)		997	997			
100139346	TITUSVILLE	FL		12/28/2023		153		439			439		592	592			
100171801	ANNA	TX		10/17/2024		820		(156)			(156)		665	665			
100179995	NAVARRE	FL		11/25/2024		768		(19)			(19)		749	749			
100161333	CHARLOTTE	NC		07/25/2024		758		(87)			(87)		670	670			
100175364	HOLLY SPRINGS	NC		11/05/2024		775		(47)			(47)		727	727			
100137034	OGUNQUIT	ME		11/28/2023		689		(21)			(21)		668	668			
100155334	OLYMPIA	WA		07/19/2024		478		(123)			(123)		355	355			
100092055	PATERSON	NJ		02/09/2023		1,250		(70)			(70)		1,180	1,180			
100025870	COMPTON	CA		09/20/2018		877		75			75		952	952			
100144350	SURFSIDE	FL		03/07/2024		641		(64)			(64)		577	577			
100180245	RIVERSIDE	CA		11/25/2024		761		(28)			(28)		733	733			
100103391	PHOENIX	AZ		06/16/2023		883		(25)			(25)		857	857			
100168642	SELMA	CA		09/25/2024		774		(46)			(46)		727	727			
100117837	PORT SAINT LUCIE	FL		07/20/2023		599		(16)			(16)		583	583			
100108232	PORTLAND	OR		05/24/2023		612		(81)			(81)		531	531			
100180771	PUNTA GORDA	FL		11/26/2024		765		(98)			(98)		667	667			
100101036	LONG BEACH	NY		04/28/2023		1,216		745			745		1,961	1,961			
100075504	MIAMI	FL		12/01/2021		1,849		(240)			(240)		1,609	1,609			
100174694	SPRING HILL	FL		10/31/2024		459		(115)			(115)		345	345			
100135860	CLERMONT	GA		11/13/2023		636		(36)			(36)		600	600			
100164000	SAINT PETERSBURG	FL		08/21/2024		812		(125)			(125)		687	687			
100065525	BETTENDORF	IA		07/28/2021		1,773		(73)			(73)		1,700	1,700			
4010066794	COLUMBUS	GA		02/29/2024		103		583			583		686	686			
100138428	SAN ANTONIO	TX		12/18/2023		597		(80)			(80)		518	518			
100146961	MILTON	GA		03/26/2024		823		(4)			(4)		819	819			
100164819	SOUTHERN PINES	NC		08/26/2024		764		(43)			(43)		720	720			
100158617	DEBARY	FL		07/10/2024		745		(36)			(36)		709	709			
100148582	SPOKANE	WA		04/12/2024		793		(24)			(24)		770	770			
100147546	PUNTA GORDA	FL		04/03/2024		1,379		(99)			(99)		1,279	1,279			
100028456	VICTORVILLE	CA		10/26/2018		1,776		(26)			(26)		1,750	1,750			
100180657	PINE MOUNTAIN CLUB	CA		11/26/2024		473		(68)			(68)		405	405			
100144333	SPOTSYLVANIA	VA		03/07/2024		634		(60)			(60)		573	573			
100078036	GREENTOWN	PA		01/12/2022		5,169		13			13		5,181	5,181			
100129650	CHARLOTTE	NC		09/29/2023		734		13			13		747	747			
100167873	NAUGATUCK	CT		09/20/2024		716		12			12		728	728			
100128532	CHARLOTTE	NC		09/15/2023		536		(91)			(91)		445	445			
100066341	NORTHVALE	NJ		08/02/2021		1,871		(7)			(7)		1,865	1,865			

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100116004	COARSEGOLD	CA		07/20/2023		894		(23)			(23)		872	872			
100178434	SAINT PETERSBURG	FL		11/21/2024		797		(63)			(63)		734	734			
100155034	CANTON	GA		07/19/2024		842		(103)			(103)		739	739			
100071606	MARYSVILLE	WA		10/14/2021		1,645		(139)			(139)		1,506	1,506			
100148544	COTTAGE GROVE	OR		04/12/2024		846		(23)			(23)		823	823			
100142790	MURFREESBORO	TN		02/08/2024		829		(40)			(40)		788	788			
100139110	NEWBURGH	NY		12/28/2023		563							564	564			
100158588	BALTIMORE	MD		07/10/2024		754		5			5		759	759			
100027049	BALDWIN	NY		09/26/2018		1,999		604			604		2,603	2,603			
100107971	LAKELAND	FL		05/22/2023		700		(35)			(35)		664	664			
100150820	CHARLOTTE	NC		05/08/2024		604		(31)			(31)		573	573			
100181648	SOUTH PITTSBURG	TN		12/11/2024		744		(18)			(18)		726	726			
100129659	SKIATOOK	OK		09/29/2023		813		(12)			(12)		801	801			
100138374	SOUTHBRIDGE	MA		12/18/2023		556		(57)			(57)		499	499			
100170230	FREDERICK	MD		10/08/2024		74,180		(1,436)			(1,436)		72,744	72,744			
100159237	OWINGS MILLS	MD		07/15/2024		1,995		(95)			(95)		1,900	1,900			
100110156	SAN ANTONIO	TX		06/29/2023		839		(188)			(188)		651	651			
100133642	KEAAU	HI		10/23/2023		719		21			21		740	740			
100171812	AUBREY	TX		10/17/2024		3,035		(67)			(67)		2,967	2,967			
100100863	JESSUP	MD		04/28/2023		1,034		154			154		1,188	1,188			
100169065	CAPE CORAL	FL		09/27/2024		749		(47)			(47)		701	701			
100162608	FORT WORTH	TX		08/12/2024		872		65			65		938	938			
100132052	MERCED	CA		10/13/2023		811		(9)			(9)		802	802			
100014095	SAN DIEGO	CA		05/25/2017		1,901		49			49		1,950	1,950			
100175344	TANNERSVILLE	PA		11/05/2024		868		(19)			(19)		850	850			
100043448	SIMPSONVILLE	SC		08/13/2020		2,980		447			447		3,428	3,428			
100148632	FORNEY	TX		05/15/2024		1,445		(34)			(34)		1,411	1,411			
100135998	RICHARDSVILLE	VA		11/16/2023		476		2			2		478	478			
100153304	CYPRESS	TX		05/30/2024		630		101			101		731	731			
100162965	KISSIMMEE	FL		08/12/2024		716		(49)			(49)		667	667			
100186409	ARLINGTON	VA		12/30/2024		725		(41)			(41)		684	684			
100076474	MARION	MA		12/21/2021		2,468		(188)			(188)		2,280	2,280			
100162567	JOHNSTOWN	OH		08/12/2024		707		(43)			(43)		664	664			
100049001	LAKE FOREST	CA		11/20/2020		5,197		(370)			(370)		4,827	4,827			
100144239	GRAND RAPIDS	MI		03/07/2024		743		(27)			(27)		715	715			
100158528	COLFAX	NC		07/10/2024		555		(108)			(108)		447	447			
100136496	CLOVIS	CA		11/20/2023		738		185			185		923	923			
100151080	MESA	AZ		05/08/2024		732		(51)			(51)		681	681			
100142506	MANOR	TX		02/08/2024		824		(33)			(33)		790	790			
100159203	GOODLETTSVILLE	TN		07/15/2024		698		(23)			(23)		675	675			
100110514	FRESNO	CA		06/30/2023		1,086		109			109		1,195	1,195			
100100667	TRACY	CA		04/28/2023		1,628		367			367		1,994	1,994			
100109145	SNELLVILLE	GA		06/09/2023		1,385		(36)			(36)		1,349	1,349			
100182420	DAWSONVILLE	GA		12/12/2024		798		13			13		811	811			
100163907	CAPITOL HEIGHTS	MD		10/04/2024		730		(67)			(67)		663	663			
100091078	CALEXICO	CA		01/31/2023		921		(81)			(81)		840	840			
100148797	SAN ANTONIO	TX		04/17/2024		896		127			127		1,024	1,024			
100025577	BALDWIN	NY		09/20/2018		1,063		330			330		1,393	1,393			
100030394	LANGHORNE	PA		12/20/2018		1,360		273			273		1,633	1,633			
100136202	TAMPA	FL		11/20/2023		706		24			24		730	730			
100131669	WADDELL	AZ		10/06/2023		968		221			221		1,189	1,189			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171810	LAS VEGAS	NV		10/17/2024		1,438		(85)			(85)		1,353	1,353			
100091297	TACOMA	WA		01/31/2023		641		(41)			(41)		600	600			
100161830	TOBYHANNA	PA		07/31/2024		680		(40)			(40)		640	640			
100143303	CAPE CORAL	FL		02/16/2024		873		(13)			(13)		860	860			
100147763	HUTTO	TX		04/08/2024		852		(6)			(6)		846	846			
100091412	SAHUARITA	AZ		02/22/2023		788		(7)			(7)		780	780			
100166025	ROCKWALL	TX		09/06/2024		2,356		(108)			(108)		2,248	2,248			
100168165	HARKER HEIGHTS	TX		09/20/2024		834		(65)			(65)		769	769			
100157969	SAN JOSE	CA		07/09/2024		834		5			5		839	839			
100110472	FULLERTON	CA		06/30/2023		973		25			25		998	998			
100147630	TAMPA	FL		04/04/2024		701		(77)			(77)		624	624			
100151762	BUFFALO	MN		05/10/2024		1,295		(36)			(36)		1,259	1,259			
100147275	PORT CHARLOTTE	FL		03/28/2024		698		(30)			(30)		668	668			
100167568	DAVENPORT	FL		09/19/2024		1,007		22			22		1,029	1,029			
100130171	MANSFIELD	TX		11/15/2023		742		(4)			(4)		738	738			
100159259	MCKINNEY	TX		07/15/2024		728		(60)			(60)		668	668			
100165946	WEST VALLEY CITY	UT		09/06/2024		804		(67)			(67)		737	737			
100151229	POOLER	GA		05/10/2024		739		(62)			(62)		677	677			
100175770	TOLLESON	AZ		11/12/2024		589		(29)			(29)		561	561			
100111055	SAINT ALBANS	NY		06/29/2023		561		484			484		1,045	1,045			
100142522	TULSA	OK		02/08/2024		1,560		(20)			(20)		1,540	1,540			
100136326	NAPLES	FL		11/20/2023		1,261		35			35		1,296	1,296			
100112266	SPRINGBORO	OH		06/29/2023		408		472			472		880	880			
100179484	HENDERSON	NV		11/21/2024		865		9			9		873	873			
100116870	HOUSTON	TX		07/20/2023		713		208			208		921	921			
100110431	BRIGANTINE	NJ		06/30/2023		1,421		29			29		1,450	1,450			
100169987	VISALIA	CA		11/08/2024		908		(118)			(118)		789	789			
100186337	PASADENA	MD		12/30/2024		815		(21)			(21)		794	794			
100169223	BOWIE	MD		09/27/2024		739		(60)			(60)		678	678			
100133656	SMYRNA	TN		10/23/2023		8,720		190			190		8,910	8,910			
100078873	ROY	UT		02/24/2022		2,068		(36)			(36)		2,033	2,033			
100115757	KISSIMMEE	FL		07/20/2023		789		(44)			(44)		744	744			
100116817	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		1,034		787			787		1,821	1,821			
100185479	DAWSONVILLE	GA		12/20/2024		819		105			105		924	924			
100140631	TEMECULA	CA		01/19/2024		32,087		(879)			(879)		31,208	31,208			
100176885	CHATTANOOGA	TN		11/15/2024		767		(73)			(73)		695	695			
100172544	CHATTANOOGA	TN		10/23/2024		507		(64)			(64)		443	443			
100169084	HOUSTON	TX		09/27/2024		1,540		(15)			(15)		1,525	1,525			
100164759	LITTLE RIVER	SC		08/26/2024		1,200		89			89		1,288	1,288			
100163006	MELISSA	TX		08/13/2024		791		(67)			(67)		724	724			
100173767	MERRITT ISLAND	FL		10/30/2024		801		(14)			(14)		786	786			
100147762	WEAVERVILLE	NC		04/08/2024		797		(38)			(38)		759	759			
100057244	RANCHO CUCAMONGA	CA		05/19/2021		1,484		(125)			(125)		1,358	1,358			
100164339	DAWSONVILLE	GA		08/21/2024		778		(41)			(41)		738	738			
100119074	STOW	MA		07/27/2023		18,751		(1)	18,570		(18,571)		179	179			
100043219	CHULA VISTA	CA		08/13/2020		4,171		122			122		4,293	4,293			
100086954	SAINT CLOUD	FL		10/24/2022		925		43			43		968	968			
100113736	WASHINGTON	DC		06/29/2023		1,245		539			539		1,783	1,783			
100139180	HOMESTEAD	FL		12/28/2023		647		(17)			(17)		630	630			
100163187	NEW MARKET	MD		08/13/2024		814		(39)			(39)		774	774			
100081000	CARY	NC		03/18/2022		1,763		142			142		1,906	1,906			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167440	GRAFTON	WV		09/16/2024		3,156		(14)			(14)		3,142	3,142			
100136325	SUGARLOAF	CA		11/20/2023		656							656	656			
4010083120	SALEM	NJ		11/26/2024		725		(52)			(52)		673	673			
100115770	LAS VEGAS	NV		07/20/2023		891		12			12		903	903			
100168650	MARIETTA	GA		09/25/2024		694		(40)			(40)		655	655			
100135714	HERMITAGE	TN		11/10/2023		756		53			53		809	809			
100065823	HACKENSACK	NJ		07/23/2021		1,439		(137)			(137)		1,302	1,302			
100141127	LAKE ELSINORE	CA		01/30/2024		(97)		737			737		640	640			
100142890	WHITE SETTLEMENT	TX		02/09/2024		627		(46)			(46)		581	581			
100100557	HOUSTON	TX		04/27/2023		678		(116)			(116)		563	563			
100109648	PANAMA CITY BEACH	FL		06/14/2023		735		(55)			(55)		680	680			
100117384	HERALD	CA		07/20/2023		1,023		873			873		1,896	1,896			
100078461	LAKE CITY	CO		01/25/2022		1,331		(146)			(146)		1,184	1,184			
100029540	SANTA ANA	CA		10/26/2018		1,420		(16)			(16)		1,404	1,404			
100163256	VAN NUYS AREA LOS ANGELES	CA		08/13/2024		787		(62)			(62)		725	725			
100107951	POMPANO BEACH	FL		06/29/2023		644		(121)			(121)		522	522			
100160856	LOMPOC	CA		07/24/2024		480		33			33		513	513			
100065023	SOMERSWORTH	NH		07/14/2021		1,671		(124)			(124)		1,546	1,546			
100132095	TIVERTON	RI		10/13/2023		766		(9)			(9)		757	757			
100091827	SAN ANTONIO	TX		01/30/2023		1,095		(70)			(70)		1,024	1,024			
100170377	EAGLE LAKE	FL		10/08/2024		930		12			12		942	942			
100137781	MANCHESTER	CT		12/08/2023		686		(37)			(37)		649	649			
100182637	BRAINERD	MN		12/12/2024		551		52			52		603	603			
100149391	GAINESVILLE	GA		04/24/2024		730		(51)			(51)		680	680			
100172952	SPOTSYLVANIA	VA		10/25/2024		740		(58)			(58)		682	682			
100166456	COLUMBUS	OH		10/31/2024		802		(79)			(79)		722	722			
100149089	KISSIMMEE	FL		04/19/2024		661		(154)			(154)		508	508			
100151119	CUMMING	GA		05/08/2024		757		(63)			(63)		694	694			
100102724	LANCASTER	CA		06/22/2023		923		(13)			(13)		910	910			
100115742	RICHMOND HILL	GA		07/20/2023		1,003		30			30		1,033	1,033			
100165903	STOCKTON	CA		08/30/2024		603		(103)			(103)		500	500			
100120211	LARGO	FL		08/18/2023		874		(72)			(72)		801	801			
100089254	SLIDELL	LA		01/26/2023		589		114			114		703	703			
100160390	CLOVIS	CA		09/06/2024		901		(80)			(80)		821	821			
100057519	DENVER	CO		06/30/2021		1,797		(62)			(62)		1,735	1,735			
100143279	AUSTIN	TX		02/16/2024		881		(46)			(46)		834	834			
100102348	DAVENPORT	FL		06/07/2023		806		(39)			(39)		766	766			
100088254	PENSACOLA	FL		10/17/2022		615		(21)			(21)		594	594			
100160950	NEWNAN	GA		07/24/2024		761		(60)			(60)		701	701			
100148780	ROYSE CITY	TX		04/17/2024		710		(79)			(79)		631	631			
100069908	NEWCASTLE	WA		09/01/2021		2,962		180			180		3,141	3,141			
100047933	PITTSBURG	CA		11/20/2020		1,761		(433)			(433)		1,328	1,328			
100133830	PHOENIX	AZ		10/20/2023		768		(51)			(51)		717	717			
100131791	PALMETTO	FL		10/06/2023		609		(73)			(73)		536	536			
100139564	NORTH CHESTERFIELD	VA		12/28/2023		3,979		(274)			(274)		3,705	3,705			
100134854	EDEN	NC		10/30/2023		551		(81)			(81)		470	470			
100115798	DURHAM	NC		07/20/2023		927		(6)			(6)		921	921			
100120040	AUSTIN	TX		08/11/2023		1,040		180			180		1,220	1,220			
100026078	CHARLOTTE	NC		09/20/2018		1,002		130			130		1,132	1,132			
100013693	SAINT ALBANS	NY		05/25/2017		1,241		137			137		1,377	1,377			
100088317	WEST PALM BEACH	FL		11/10/2022		1,873		(68)			(68)		1,805	1,805			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129636	NEW ORLEANS	LA		09/29/2023		807		(6)			(6)		801	801			
100179751	NORTH LAS VEGAS	NV		11/21/2024		888		106			106		994	994			
100158653	ACWORTH	GA		07/10/2024		673		(45)			(45)		628	628			
100140133	WENDELL	NC		01/09/2024		924		68			68		993	993			
100157951	SWANSBORO	NC		07/09/2024		670		(41)			(41)		629	629			
100151102	PFLUGERVILLE	TX		05/08/2024		760		(63)			(63)		697	697			
100169427	NASHVILLE	TN		09/30/2024		953		(59)			(59)		894	894			
100127288	CUMMING	GA		08/30/2023		850		740			740		1,591	1,591			
100182411	AVE MARIA	FL		12/12/2024		866		63			63		929	929			
100115878	LEHI	UT		07/20/2023		950		85			85		1,035	1,035			
100024349	PINECREST	FL		09/20/2018		1,579		(97)			(97)		1,482	1,482			
100136315	OLD ORCHD BCH	ME		11/20/2023		895		7			7		902	902			
100165533	ASHEVILLE	NC		08/29/2024		936		(36)			(36)		900	900			
100153332	LAKELAND	FL		05/30/2024		688		(57)			(57)		631	631			
100144170	PLANO	TX		03/07/2024		840		(25)			(25)		815	815			
100152334	ARGYLE	TX		05/17/2024		1,880		204			204		2,084	2,084			
100144591	LONGMONT	CO		03/13/2024		1,741		(21)			(21)		1,720	1,720			
100151597	PORT SAINT LUCIE	FL		05/10/2024		672		(35)			(35)		637	637			
100158837	LITTLE ROCK	AR		07/12/2024		748		(58)			(58)		690	690			
100147855	GLASSBORO	NJ		04/08/2024		781		(35)			(35)		746	746			
100087140	SUMMIT	NJ		10/25/2022		1,183		390			390		1,573	1,573			
100150668	COTTAGE GROVE	OR		05/06/2024		837		(15)			(15)		822	822			
100150667	COTTAGE GROVE	OR		05/06/2024		837		(15)			(15)		822	822			
100129579	DENTON	TX		09/29/2023		919		(24)			(24)		895	895			
100144203	MOUNT HOLLY	NC		03/07/2024		1,026		(51)			(51)		976	976			
100176899	ELIZABETH CITY	NC		11/15/2024		97		(20)			(20)		77	77			
100173298	GARNER	NC		10/30/2024		908		(29)			(29)		879	879			
100138880	HURON	OH		12/21/2023		775		(74)			(74)		701	701			
100173284	FREEPORT	FL		10/30/2024		838		(43)			(43)		794	794			
100179703	FLORIDA CITY	FL		11/21/2024		883		189			189		1,072	1,072			
100054670	WESLEY CHAPEL	FL		03/23/2021		1,119		(292)			(292)		827	827			
100150670	COTTAGE GROVE	OR		05/06/2024		838		(15)			(15)		823	823			
100151623	HUTTO	TX		05/10/2024		774		(14)			(14)		760	760			
100054614	PLAINWELL	MI		03/23/2021		1,048		(174)			(174)		874	874			
100149630	DAWSONVILLE	GA		04/26/2024		719		(29)			(29)		689	689			
100108026	FLOWER MOUND	TX		05/25/2023		1,111		172			172		1,284	1,284			
100156398	HENDERSON	NV		07/25/2024		930		(194)			(194)		735	735			
100100654	ROCKVILLE	MD		04/28/2023		1,305		30			30		1,335	1,335			
100150940	FORT MYERS	FL		05/08/2024		740		(59)			(59)		681	681			
100161546	ACWORTH	GA		07/30/2024		752		(42)			(42)		710	710			
100159330	BREINIGSVILLE	PA		07/15/2024		889		80			80		969	969			
100139113	CAPE CORAL	FL		12/28/2023		630							629	629			
100144180	PLANO	TX		03/07/2024		771		6			6		777	777			
100146906	CARROLLTON	TX		03/26/2024		789		(28)			(28)		760	760			
100168243	CANTON	GA		09/20/2024		7,167		(300)			(300)		6,867	6,867			
100166227	MONROE	NC		09/09/2024		919		88			88		1,008	1,008			
100137823	SARASOTA	FL		12/08/2023		3,879		(96)			(96)		3,783	3,783			
100175090	FORT STOCKTON	TX		11/05/2024		895		(49)			(49)		846	846			
100144348	RICHMOND	VA		03/07/2024		708		(61)			(61)		647	647			
100075383	FORNEY	TX		12/01/2021		1,706		(61)			(61)		1,645	1,645			
100170209	RICHMOND	TX		10/08/2024		30,200		1,187			1,187		31,387	31,387			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180040	REHOBOTH BEACH	DE		11/25/2024		716		(32)			(32)		684	684			
100101905	KISSIMMEE	FL		04/06/2023		655		(61)			(61)		594	594			
100019687	ANAHEIM	CA		07/26/2018		1,759		(8)			(8)		1,751	1,751			
100091947	OCALA	FL		02/03/2023		211		(60)			(60)		150	150			
100068046	BREMERTON	WA		09/23/2021		1,747		(42)			(42)		1,705	1,705			
100068049	BREMERTON	WA		09/23/2021		1,747		(42)			(42)		1,705	1,705			
100068050	BREMERTON	WA		09/23/2021		1,747		(42)			(42)		1,705	1,705			
100149923	ALBRIGHTSVILLE	PA		04/29/2024		715		(61)			(61)		654	654			
100055147	GREENSBORO	NC		03/23/2021		2,494		(1,056)			(1,056)		1,438	1,438			
100102810	TANNERSVILLE	PA		06/22/2023		680		(108)			(108)		572	572			
100150657	CHATTANOOGA	TN		05/06/2024		752		(46)			(46)		706	706			
100151191	NEW SMYRNA BEACH	FL		05/10/2024		778		(28)			(28)		750	750			
100161135	CROWN POINT	IN		07/24/2024		900		84			84		984	984			
100134765	LAKE HIAWATHA	NJ		10/30/2023		929		(50)			(50)		879	879			
100175856	BERWYN	IL		11/12/2024		761		(17)			(17)		744	744			
100174056	CHICAGO	IL		10/31/2024		810		(57)			(57)		754	754			
100129435	CINCINATTI	OH		09/29/2023		1,166		(20)			(20)		1,146	1,146			
100012678	LA QUINTA	CA		05/25/2017		993		199			199		1,192	1,192			
100176733	YAKIMA	WA		11/15/2024		783		(63)			(63)		720	720			
100108246	HYATTSVILLE	MD		05/24/2023		531		(59)			(59)		472	472			
100173110	NEWARK	DE		10/30/2024		769		(53)			(53)		717	717			
100076388	SAVANNAH	GA		12/23/2021		2,095		(281)			(281)		1,814	1,814			
100067463	CLIFTON	NJ		09/23/2021		1,572		(142)			(142)		1,430	1,430			
100159464	HENDERSONVILLE	TN		07/15/2024		57,084		(1,304)			(1,304)		55,781	55,781			
100029765	CLACKAMAS	OR		10/26/2018		1,406		56			56		1,463	1,463			
100171442	LAKE HAVASU CITY	AZ		10/16/2024		713		(69)			(69)		644	644			
100153196	HOUSTON	TX		05/30/2024		673		31			31		704	704			
100169775	YUBA CITY	CA		09/30/2024		731		(77)			(77)		655	655			
100167596	CHARLOTTE	NC		09/19/2024		726		(70)			(70)		656	656			
100101524	RENO	NV		04/26/2023		1,035		126			126		1,161	1,161			
100147526	ESTERO	FL		04/03/2024		728		(18)			(18)		710	710			
100025582	RESEDA	CA		09/20/2018		1,304		71			71		1,375	1,375			
100120722	MONROE	NC		08/25/2023		564		(19)			(19)		545	545			
100141270	WOODBRIDGE	VA		01/30/2024		598		(59)			(59)		539	539			
100099743	NESCONSET	NY		02/28/2023		832		(52)			(52)		780	780			
100186481	LITHONIA	GA		12/30/2024		506		(25)			(25)		482	482			
100135478	MERCED	CA		11/13/2023		10,994		797			797		11,791	11,791			
100158703	LEHIGH ACRES	FL		07/10/2024		52,830		(846)			(846)		51,984	51,984			
100014530	YORKTOWN HEIGHTS	NY		09/27/2017		1,419		797			797		2,217	2,217			
100153292	TUCSON	AZ		05/30/2024		1,059		(8)			(8)		1,051	1,051			
100159288	DAWSONVILLE	GA		07/15/2024		786		(48)			(48)		738	738			
100152032	PITTSBURG	CA		05/15/2024		518		(43)			(43)		475	475			
100101628	SHOW LOW	AZ		04/26/2023		768		(10)			(10)		758	758			
100169077	TOMBALL	TX		09/27/2024		732		(77)			(77)		655	655			
100182396	SEFFNER	FL		12/12/2024		715		(62)			(62)		653	653			
100133942	WATERBURY	CT		10/25/2023		661		(78)			(78)		583	583			
100161049	BUFFALO	MN		07/24/2024		729		(65)			(65)		664	664			
100143403	CHICAGO	IL		02/16/2024		565		(56)			(56)		509	509			
100090183	STATEN ISLAND	NY		01/13/2023		505		(53)			(53)		452	452			
100109300	FORT LAUDERDALE	FL		06/12/2023		924		(12)			(12)		911	911			
100142398	SAINT AUGUSTINE	FL		02/02/2024		593		(30)			(30)		563	563			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101851	RICHMOND	TX		04/06/2023		700		(33)			(33)		667	667			
100169755	LAWRENCEVILLE	GA		09/30/2024		965		(60)			(60)		905	905			
100146981	NEWPORT	KY		03/26/2024		799		(18)			(18)		781	781			
100174350	CLARKSON	KY		10/31/2024		666		(52)			(52)		614	614			
100134717	MESA	AZ		10/30/2023		904		7			7		911	911			
100170498	WYLIE	TX		10/09/2024		889		31			31		920	920			
100088155	MENIFEE	CA		10/25/2022		2,984		(117)			(117)		2,866	2,866			
100130187	HOUSTON	TX		11/15/2023		693		(191)			(191)		502	502			
100185424	HOT SPRINGS NATIONAL PARK	AR		12/20/2024		1,047		138			138		1,185	1,185			
100055834	PLEASANT GROVE	UT		03/23/2021		1,723		(357)			(357)		1,367	1,367			
100136330	VENICE	FL		11/20/2023		703		32			32		735	735			
100168757	NORTH CHESTERFIELD	VA		09/26/2024		347		(42)			(42)		305	305			
100180660	HILLSIDE	NJ		11/26/2024		2,200		(136)			(136)		2,065	2,065			
100134493	HIALEAH	FL		10/30/2023		858		(35)			(35)		823	823			
100148628	FAIRBURN	GA		05/15/2024		681		(12)			(12)		668	668			
100091417	GLEN HAVEN	CO		02/22/2023		826		(46)			(46)		780	780			
100168433	OAKHURST	CA		09/25/2024		717		(69)			(69)		648	648			
100169608	PLYMOUTH	MN		09/30/2024		767		(37)			(37)		730	730			
100131999	MATAGORDA	TX		10/13/2023		789							789	789			
100142738	ARNOLD	MD		02/08/2024		752		(49)			(49)		703	703			
100181884	SAN ANTONIO	FL		12/12/2024		926		162			162		1,088	1,088			
100142620	DULUTH	GA		02/08/2024		748		(51)			(51)		697	697			
100113263	STRATFORD	CT		06/29/2023		3,686		2,470			2,470		6,157	6,157			
100118038	FALLS CHURCH	VA		07/20/2023		929		1,224			1,224		2,153	2,153			
100143492	ANNA	TX		02/21/2024		750		(19)			(19)		732	732			
100151845	MARSHVILLE	NC		05/10/2024		250		(39)			(39)		211	211			
100067327	IJAMSVILLE	MD		08/02/2021		1,032		88			88		1,120	1,120			
100042955	IMPERIAL BEACH	CA		05/28/2020		4,486		334			334		4,820	4,820			
100027873	BROOKLYN	NY		10/26/2018		1,009		337			337		1,345	1,345			
100168447	LAS VEGAS	NV		09/25/2024		1,178		(9)			(9)		1,169	1,169			
100149062	STERLING	VA		04/19/2024		694		(64)			(64)		630	630			
100057511	GARFIELD	NJ		06/30/2021		2,135		(92)			(92)		2,043	2,043			
100090916	KISSIMMEE	FL		01/31/2023		814		(19)			(19)		795	795			
100150646	DALLAS	TX		05/06/2024		811		(19)			(19)		792	792			
100132097	WYOMING	MI		10/13/2023		475		33			33		508	508			
100162765	CARMEL	IN		08/12/2024		1,310		(69)			(69)		1,241	1,241			
100013168	WINCHESTER	VA		05/25/2017		1,175		239			239		1,414	1,414			
100181895	PEORIA	AZ		12/12/2024		817		25			25		842	842			
100062677	CHESAPEAKE	VA		07/01/2021		3,146		(94)			(94)		3,052	3,052			
100121024	EDGEWATER	FL		08/30/2023		758		17			17		776	776			
100115004	LADY LAKE	FL		07/14/2023		773		(7)			(7)		766	766			
100162732	OCEAN CITY	MD		08/12/2024		689		(34)			(34)		656	656			
100030891	PLEASANT HILL	CA		04/09/2019		847		766			766		1,612	1,612			
100112745	HONOLULU	HI		06/29/2023		497		1,300			1,300		1,797	1,797			
100129628	FARMERSVILLE	TX		09/29/2023		763		(43)			(43)		720	720			
100173246	COLUMBUS	OH		10/30/2024		772		(51)			(51)		721	721			
100129385	LAS VEGAS	NV		09/26/2023		780		5			5		785	785			
100081430	BATH	NC		03/18/2022		1,942		74			74		2,016	2,016			
100186486	KENNESAW	GA		12/30/2024		1,381		(44)			(44)		1,337	1,337			
100171887	DALLAS	TX		10/17/2024		859		(35)			(35)		824	824			
100137017	STEPHENS CITY	VA		11/28/2023		726		4			4		730	730			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138723	DUNDEE	FL		02/02/2024		631		(119)			(119)		511	511			
100167019	WEST PALM BEACH	FL		09/13/2024		623		(107)			(107)		516	516			
100161788	LAUDERDALE LAKES	FL		07/31/2024		767		(31)			(31)		735	735			
100117363	STRATFORD	CT		07/20/2023		794		555			555		1,349	1,349			
100134990	WEST WARWICK	RI		10/30/2023		345		311			311		656	656			
100065506	WINCHESTER	CA		07/28/2021		2,665		(77)			(77)		2,588	2,588			
100172513	LAWRENCEVILLE	GA		10/23/2024		1,868		(57)			(57)		1,811	1,811			
100164036	PEMBROKE PINES	FL		08/21/2024		546		(62)			(62)		484	484			
100140081	BANNER ELK	NC		01/09/2024		659		(70)			(70)		589	589			
100156345	JACKSONVILLE	FL		07/25/2024		1,663		(113)			(113)		1,550	1,550			
100068004	PORTLAND	OR		09/23/2021		1,749		(52)			(52)		1,697	1,697			
100134272	PALMDALE	CA		10/27/2023		687		(58)			(58)		629	629			
100025148	CAROL STREAM	IL		09/20/2018		704		191			191		894	894			
100129700	LAS VEGAS	NV		09/29/2023		915		(9)			(9)		906	906			
100169452	SHELTON	WA		09/30/2024		688		(77)			(77)		612	612			
100166952	HOUSTON	TX		09/13/2024		795		(36)			(36)		759	759			
100175256	DAVENPORT	FL		11/05/2024		778		(60)			(60)		718	718			
100164572	NOKOMIS	FL		08/21/2024		7,202		(215)			(215)		6,987	6,987			
100148740	EVANSTON	IL		04/17/2024		719		(51)			(51)		669	669			
100028417	MANASSAS	VA		10/26/2018		1,613		50			50		1,663	1,663			
100164525	CHARLOTTE	NC		08/21/2024		744		(82)			(82)		663	663			
100128204	JACKSONVILLE	FL		09/18/2023		867		195			195		1,063	1,063			
100136423	VENICE	FL		11/20/2023		19,989		319			319		20,307	20,307			
100120624	SOUTH GATE	CA		08/18/2023		537		(15)			(15)		522	522			
100148066	DAWSONVILLE	GA		04/10/2024		746		(61)			(61)		685	685			
100101559	CANDLER	NC		04/26/2023		913		(12)			(12)		901	901			
100048844	DOUGLASVILLE	GA		11/20/2020		634		18			18		652	652			
100101536	SPRING HILL	TN		04/26/2023		946		69			69		1,015	1,015			
100151607	SAYREVILLE	NJ		05/10/2024		1,367		(3)			(3)		1,364	1,364			
100172587	SAINT CHARLES	IL		10/23/2024		856		(38)			(38)		818	818			
100161018	DESOTO	TX		07/24/2024		734		(68)			(68)		666	666			
100168444	COLLEGE PARK	GA		09/25/2024		797		(58)			(58)		738	738			
100076341	MIAMI	FL		01/07/2022		1,018		(72)			(72)		947	947			
100156372	MADERA	CA		07/25/2024		1,786		(114)			(114)		1,672	1,672			
100164348	BLOOMINGDALE	GA		08/21/2024		858		15			15		874	874			
100054521	BROOKLYN	NY		03/23/2021		750		(250)			(250)		500	500			
100140017	MURFREESBORO	TN		01/09/2024		615		(40)			(40)		576	576			
100100012	KISSIMMEE	FL		03/28/2023		447		(58)			(58)		390	390			
100024827	HEMET	CA		09/20/2018		943		228			228		1,171	1,171			
100165850	NORFOLK	VA		08/29/2024		597		(101)			(101)		496	496			
100138148	STERLING	VA		12/14/2023		429		224			224		654	654			
100169093	EL PASO	TX		09/27/2024		666		(57)			(57)		609	609			
100164995	SAN ANTONIO	TX		08/28/2024		565		(151)			(151)		414	414			
100165563	LAVEEN	AZ		08/29/2024		816		(22)			(22)		794	794			
100186372	CAPE CORAL	FL		12/30/2024		741		(53)			(53)		688	688			
100180402	LEANDER	TX		11/25/2024		873		29			29		902	902			
100117265	SAINT CLOUD	FL		07/20/2023		730		2			2		732	732			
100144510	LUBBOCK	TX		04/26/2024		602		(144)			(144)		459	459			
100171632	BELLINGHAM	WA		10/16/2024		1,082		(46)			(46)		1,035	1,035			
100143114	RALEIGH	NC		02/16/2024		811		(34)			(34)		777	777			
100137171	KREMMLING	CO		11/28/2023		695		(16)			(16)		679	679			

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100109279	LITTLE SILVER	NJ		07/21/2023		798		47			47		845	845			
100084764	NILES	IL		08/02/2022		589		(1)			(1)		588	588			
100024040	LOS ANGELES	CA		09/10/2018		1,663		(10)			(10)		1,652	1,652			
100120922	CAPE CORAL	FL		08/30/2023		730		5			5		735	735			
100099608	SANFORD	FL		04/06/2023		702		(95)			(95)		606	606			
100031105	PEMBROKE PINES	FL		03/29/2019		791		345			345		1,136	1,136			
100179521	TOMBALL	TX		11/21/2024		821		(15)			(15)		806	806			
100088171	PARK CITY	UT		10/25/2022		547		(43)			(43)		505	505			
100174692	KATY	TX		10/31/2024		1,478		(200)			(200)		1,278	1,278			
100152195	SURPRISE	AZ		05/17/2024		964		372			372		1,336	1,336			
100115740	SCHWENKSVILLE	PA		07/20/2023		897		(5)			(5)		891	891			
100138830	WESTON	TX		12/21/2023		765		(62)			(62)		702	702			
100180264	AUSTIN	TX		11/25/2024		878		124			124		1,002	1,002			
100175366	SAN ANTONIO	TX		11/05/2024		832		(32)			(32)		800	800			
100011512	LITTLE EGG HARBOR TWP	NJ		03/08/2017		1,288		1,404			1,404		2,691	2,691			
100161017	LAWRENCEVILLE	GA		07/24/2024		600		(56)			(56)		544	544			
100115376	CHICAGO	IL		07/17/2023		911		(73)			(73)		838	838			
100169199	TAMPA	FL		09/27/2024		790		(57)			(57)		733	733			
100013032	PARAMOUNT	CA		05/25/2017		1,236		77			77		1,313	1,313			
100169639	BAKERSFIELD	CA		09/30/2024		1,064		(100)			(100)		965	965			
100140301	LAS VEGAS	NV		01/18/2024		692		(65)			(65)		627	627			
100182604	BONITA SPRINGS	FL		12/12/2024		867		31			31		897	897			
100164566	CHARLOTTE	NC		08/21/2024		795		(78)			(78)		716	716			
100182581	HOSCHTON	GA		12/12/2024		816		(16)			(16)		800	800			
100068489	NASHUA	NH		08/25/2021		1,516		(149)			(149)		1,367	1,367			
100043669	SAN GABRIEL	CA		08/13/2020		1,315		(34)			(34)		1,281	1,281			
100164979	PARRISH	FL		08/28/2024		579		(38)			(38)		540	540			
100171681	SAN TAN VALLEY	AZ		10/16/2024		919		(43)			(43)		876	876			
100132419	CAPE CORAL	FL		11/03/2023		684		75			75		759	759			
100182661	ORMOND BEACH	FL		12/12/2024		812		(28)			(28)		784	784			
100130392	GRANBY	CT		09/28/2023		593		(86)			(86)		507	507			
100179565	FRANKLIN	OH		11/21/2024		791		(35)			(35)		756	756			
100149076	N TOPSAIL BEACH	NC		04/19/2024		679		(52)			(52)		627	627			
100025912	PEPEEKEO	HI		09/20/2018		981		174			174		1,154	1,154			
100158942	FORT MYERS	FL		07/12/2024		740		(60)			(60)		680	680			
100080875	DESERT HOT SPRINGS	CA		03/10/2022		1,441		(147)			(147)		1,294	1,294			
100168614	GREENVILLE	SC		09/25/2024		913		(20)			(20)		893	893			
100136341	SARATOGA SPRINGS	UT		11/20/2023		812		164			164		976	976			
100180310	SAN ANTONIO	TX		11/25/2024		995		(31)			(31)		964	964			
100063852	THORNTON	CO		07/01/2021		1,842		7			7		1,849	1,849			
100158135	TEMPLE	TX		07/09/2024		734		(38)			(38)		697	697			
100148473	UNION	NE		04/12/2024		701		(62)			(62)		639	639			
100162561	TURLOCK	CA		08/12/2024		661		(28)			(28)		633	633			
100103745	GRIFFIN	GA		05/08/2023		1,115		(97)			(97)		1,018	1,018			
100185031	GREENWOOD	IN		12/20/2024		766		76			76		842	842			
100147783	NORFOLK	VA		04/08/2024		768		(55)			(55)		713	713			
100076653	GLENDALE	AZ		12/16/2021		1,588		(183)			(183)		1,405	1,405			
100141934	DAVENPORT	FL		03/27/2024		784		30			30		814	814			
100153358	DIBOLL	TX		05/30/2024		840		(38)			(38)		802	802			
100151502	DENTON	TX		05/10/2024		717		(38)			(38)		680	680			
100161754	HACKETTSTOWN	NJ		07/31/2024		(394)		1,080			1,080		686	686			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108212	WICHITA	KS		05/24/2023		775		40			40		816	816			
100182486	ALEDO	TX		12/12/2024		1,850		13			13		1,864	1,864			
100156414	FORT LAUDERDALE	FL		06/24/2024		719		(31)			(31)		689	689			
100109016	MOUNT VERNON	WA		05/31/2023		11,684		(184)			(184)		11,500	11,500			
100152626	AUSTIN	TX		05/17/2024		739		(37)			(37)		702	702			
100136337	BRADENTON	FL		11/20/2023		658		21			21		679	679			
100109783	NAPA	CA		08/04/2023		2,022		(30)			(30)		1,992	1,992			
100155937	TOLLESON	AZ		06/17/2024		4,808		301			301		5,109	5,109			
100182048	TULARE	CA		12/12/2024		2,861		127			127		2,989	2,989			
100101544	ROSANKY	TX		04/26/2023		930		(8)			(8)		921	921			
100180069	CHARLOTTE	NC		11/25/2024		810		(57)			(57)		753	753			
100136643	FOUNTAIN	CO		11/22/2023		456		(85)			(85)		371	371			
100148712	CHICAGO	IL		04/17/2024		934		(47)			(47)		886	886			
100158947	DAVENPORT	FL		08/15/2024		962		(105)			(105)		857	857			
100146653	LUTZ	FL		03/20/2024		598		(56)			(56)		543	543			
100152815	SNELLVILLE	GA		05/22/2024		415		(58)			(58)		357	357			
100120797	HOUSTON	TX		08/25/2023		406		9			9		414	414			
100087102	DESOTO	TX		11/04/2022		729		(64)			(64)		666	666			
100171596	LAS VEGAS	NV		10/16/2024		1,049		77			77		1,126	1,126			
100156642	HOWELL	NJ		06/24/2024		721		(57)			(57)		664	664			
100136206	NAPLES	FL		11/20/2023		453		57			57		510	510			
100082882	ELIZABETH	NJ		05/17/2022		1,088		(106)			(106)		982	982			
100048360	LOS ANGELES	CA		11/20/2020		1,302		(219)			(219)		1,084	1,084			
100160114	ORLANDO	FL		07/17/2024		716		(68)			(68)		648	648			
100160048	CLAYTON	OK		07/17/2024		658		(52)			(52)		606	606			
100158147	MOUNT AIRY	MD		07/09/2024		707		(30)			(30)		677	677			
100103646	CHOWCHILLA	CA		05/08/2023		1,710		(137)			(137)		1,573	1,573			
100169157	CENTERTON	AR		09/27/2024		835		(31)			(31)		803	803			
100031104	NORTH MASSAPEQUA	NY		03/29/2019		1,219		92			92		1,310	1,310			
100100496	MIAMI	FL		04/27/2023		939		504			504		1,443	1,443			
100132246	ANNA	TX		10/13/2023		778		(19)			(19)		759	759			
100167435	ALBUQUERQUE	NM		09/16/2024		949		(84)			(84)		864	864			
100054488	KISSIMMEE	FL		03/23/2021		1,444		(125)			(125)		1,320	1,320			
100166189	HAMPTON	GA		09/09/2024		847		11			11		858	858			
100089201	SCOTTSDALE	AZ		11/18/2022		842		(11)			(11)		831	831			
100170912	NORCROSS	GA		10/11/2024		758		(115)			(115)		643	643			
100136439	SAINT CLOUD	FL		11/20/2023		8,029		193			193		8,222	8,222			
100054109	MINEOLA	NY		03/23/2021		1,815		(362)			(362)		1,453	1,453			
100011912	BRENTWOOD	TN		03/08/2017		929		289			289		1,218	1,218			
100119077	THOUSAND OAKS	CA		07/27/2023		638		(42)			(42)		597	597			
100154350	CABO SAN LUCAS	MEX		06/12/2024		642							642	642			
100144128	RUSKIN	FL		03/07/2024		5,861		(159)			(159)		5,702	5,702			
100161808	NEWBURGH	NY		07/31/2024		572		(36)			(36)		536	536			
100024709	SEATTLE	WA		09/20/2018		1,346		63			63		1,410	1,410			
100126804	LAUREL	MD		08/30/2023		(611)		2,477			2,477		1,866	1,866			
100129296	JACKSONVILLE	OR		09/25/2023		749		16			16		765	765			
100048381	BAKERSFIELD	CA		11/20/2020		958		20			20		978	978			
100086501	LAS VEGAS	NV		09/30/2022		528		(57)			(57)		471	471			
100173205	APOPKA	FL		10/30/2024		22,769		(847)			(847)		21,922	21,922			
100144364	PHILADELPHIA	PA		03/07/2024		764		(37)			(37)		728	728			
100113464	GILBERT	AZ		06/29/2023		553		692			692		1,245	1,245			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087926	PORT SAINT LUCIE	FL		10/25/2022		638		37			37		675	675			
100080436	HACKENSACK	NJ		03/10/2022		806		(133)			(133)		673	673			
100170420	LANCASTER	CA		10/09/2024		782		(51)			(51)		731	731			
100156923	SCRANTON	PA		06/27/2024		815		(53)			(53)		762	762			
100107816	OCEAN CITY	MD		05/19/2023		913		(7)			(7)		906	906			
100079641	BOLINGBROOK	IL		04/08/2022		867		(72)			(72)		795	795			
100174345	FREEPORT	FL		10/31/2024		941		65			65		1,006	1,006			
100141762	PEMBROKE PINES	FL		01/30/2024		382		(48)			(48)		334	334			
100025536	CHICAGO	IL		09/20/2018		863		208			208		1,070	1,070			
100135706	PARRISH	FL		11/10/2023		729		99			99		828	828			
100171815	ALLENTOWN	PA		10/17/2024		1,065		(91)			(91)		974	974			
100150093	TUCSON	AZ		06/14/2024		954		(123)			(123)		831	831			
100180492	BAKERSFIELD	CA		11/26/2024		125		(29)			(29)		97	97			
100186404	LANCASTER	CA		12/30/2024		1,327		(52)			(52)		1,274	1,274			
100150758	EUGENE	OR		05/07/2024		744		(39)			(39)		705	705			
100120533	GRANBURY	TX		08/18/2023		579		(111)			(111)		468	468			
100131595	SANTEE	CA		10/06/2023		721		9			9		730	730			
100180287	LAS VEGAS	NV		11/25/2024		866		36			36		902	902			
100115795	PALM COAST	FL		07/20/2023		894		(6)			(6)		889	889			
100079538	NAPA	CA		04/25/2022		962		(25)			(25)		937	937			
100137566	COMMERCE CITY	CO		12/08/2023		678		(18)			(18)		661	661			
100146909	ORMOND BEACH	FL		03/26/2024		755		(50)			(50)		706	706			
100164623	MABLETON	GA		08/21/2024		871		(54)			(54)		817	817			
100081158	HOMESTEAD	FL		03/18/2022		2,688		232			232		2,919	2,919			
100079974	EL SOBRANTE	CA		04/25/2022		1,507		166			166		1,673	1,673			
100163606	MODESTO	CA		08/15/2024		502		(42)			(42)		461	461			
100135061	SAINT PAUL	MN		11/01/2023		777		29			29		807	807			
100120955	METHUEN	MA		08/30/2023		760		(10)			(10)		750	750			
100164442	TALLAHASSEE	FL		08/21/2024		713		(53)			(53)		660	660			
100108028	JACKSON TOWNSHIP	NJ		05/25/2023		1,022		(12)			(12)		1,010	1,010			
100175634	VISALIA	CA		11/12/2024		722		(22)			(22)		700	700			
100169177	RIVERVIEW	FL		09/27/2024		944		30			30		974	974			
100115671	ATHENS	GA		07/20/2023		908		(39)			(39)		868	868			
100185915	NEW HAVEN	CT		12/26/2024		1,442		(29)			(29)		1,413	1,413			
100110409	SUWANEE	GA		06/30/2023		1,026		149			149		1,175	1,175			
100165572	WINTER SPRINGS	FL		08/29/2024		915		36			36		951	951			
100084914	SCOTTSDALE	AZ		09/29/2022		958		(22)			(22)		937	937			
100142964	BIG BEAR CITY	CA		02/09/2024		702		(59)			(59)		643	643			
100110659	HENRICO	VA		06/30/2023		849		(26)			(26)		823	823			
100128097	ANTIOCH	TN		09/08/2023		1,731		193			193		1,924	1,924			
100182094	APEX	NC		12/12/2024		852		48			48		900	900			
100171882	AUSTIN	TX		10/17/2024		872		(61)			(61)		811	811			
100186491	MARCO ISLAND	FL		12/30/2024		1,174		(47)			(47)		1,127	1,127			
100144030	HOLTVILLE	CA		03/07/2024		788		(34)			(34)		754	754			
100127620	UNITY	NH		09/08/2023		787		(32)			(32)		755	755			
100067403	ENCINITAS	CA		09/23/2021		3,307		(124)			(124)		3,183	3,183			
100179660	KELLER	TX		11/21/2024		754		(37)			(37)		717	717			
100144229	BRIDGEPORT	PA		03/07/2024		979		173			173		1,153	1,153			
100112256	RENTON	WA		06/29/2023		468		483			483		952	952			
100065784	BURBANK	CA		07/28/2021		1,568		(110)			(110)		1,458	1,458			
100142832	ANNA	TX		02/09/2024		711		(97)			(97)		614	614			

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100161293	CLINTON	MD		07/25/2024		734		(18)			(18)		716	716			
100168567	LAS VEGAS	NV		09/25/2024		924		(8)			(8)		916	916			
100170384	BAKERSFIELD	CA		10/08/2024		733		(49)			(49)		684	684			
100015815	SAN DIEGO	CA		02/27/2018		1,785		24			24		1,809	1,809			
100117911	GLENDALE	AZ		07/20/2023		504		(33)			(33)		471	471			
100133569	FORT LAUDERDALE	FL		10/23/2023		788		44			44		832	832			
100132263	GARNER	NC		10/13/2023		864		121			121		986	986			
100028518	ANAHEIM	CA		10/26/2018		2,718		27			27		2,744	2,744			
100127499	ROSWELL	GA		09/08/2023		893		41			41		934	934			
100150630	LAKE FREDERICK	VA		05/03/2024		808		(27)			(27)		781	781			
100107872	MELISSA	TX		06/29/2023		633		(159)			(159)		474	474			
100013867	LA PUENTE	CA		05/25/2017		1,001		55			55		1,056	1,056			
100128463	OWENSBORO	KY		09/15/2023		2,640		(86)			(86)		2,555	2,555			
100088875	PORT SAINT LUCIE	FL		11/15/2022		2,370		(40)			(40)		2,330	2,330			
100128776	SIMPSONVILLE	SC		09/21/2023		769		13			13		783	783			
100146041	BURBANK	CA		03/19/2024		623		17			17		640	640			
100170196	ANNA	TX		10/08/2024		792		(57)			(57)		735	735			
100113442	NEW HYDE PARK	NY		06/29/2023		385		1,029			1,029		1,413	1,413			
100181351	PETALUMA	CA		12/06/2024		2,811		2			2		2,813	2,813			
100053360	VAN NUYS	CA		03/23/2021		1,728		(163)			(163)		1,565	1,565			
100162656	FORT WORTH	TX		08/12/2024		3,273		116			116		3,389	3,389			
100174287	GRANBURY	TX		10/31/2024		805		(68)			(68)		737	737			
100119157	TOMS RIVER	NJ		07/31/2023		732		10			10		743	743			
100151611	LAWRENCEVILLE	GA		05/10/2024		709		(28)			(28)		681	681			
100182197	ORANGE BEACH	AL		12/12/2024		776		13			13		789	789			
100119236	RIVERSIDE	CA		07/31/2023		521		(22)			(22)		498	498			
100076803	AUBREY	TX		12/27/2021		1,410		(274)			(274)		1,136	1,136			
100156838	HACKETTSTOWN	NJ		06/27/2024		(486)		1,158			1,158		672	672			
100149428	SAINT CLOUD	FL		04/24/2024		917		43			43		959	959			
100119640	WEST CHESTER	OH		08/04/2023		27,929		(1,095)			(1,095)		26,834	26,834			
100119986	LAKE WALES	FL		08/11/2023		858		41			41		898	898			
100147877	CONWAY	SC		04/08/2024		891		11			11		903	903			
100134809	PLACENTIA	CA		10/30/2023		32,063		(388)			(388)		31,675	31,675			
100159516	FAYETTEVILLE	AR		07/15/2024		719		(57)			(57)		662	662			
100076126	SOUTH OGDEN	UT		01/07/2022		1,661		(51)			(51)		1,610	1,610			
100129515	POOLER	GA		09/29/2023		1,272		184			184		1,456	1,456			
100180343	DAWSONVILLE	GA		11/25/2024		838		13			13		852	852			
100120921	KISSIMMEE	FL		08/30/2023		737		23			23		760	760			
100086533	MODESTO	CA		09/30/2022		1,301		(45)			(45)		1,256	1,256			
100173366	ROCKWALL	TX		10/30/2024		772		(64)			(64)		708	708			
100167463	OSWEGO	IL		09/16/2024		1,054		(32)			(32)		1,021	1,021			
100133576	KENNEWICK	WA		10/23/2023		708		17			17		726	726			
100101922	JAMESTOWN	CA		04/14/2023		643		(82)			(82)		561	561			
100136448	BAKERSFIELD	CA		11/20/2023		823		242			242		1,064	1,064			
100045303	NAPLES	FL		11/25/2020		990		(146)			(146)		844	844			
100115145	WATERBURY	CT		07/17/2023		718		(33)			(33)		685	685			
100171709	LAWRENCEVILLE	GA		10/17/2024		827		(113)			(113)		714	714			
100119938	MACUNGIE	PA		08/10/2023		15,925		(384)			(384)		15,542	15,542			
100086628	LAVON	TX		09/30/2022		863		(38)			(38)		825	825			
100159672	STOCKTON	CA		08/23/2024		651		(124)			(124)		527	527			
100060298	GRAPEVINE	TX		06/25/2021		2,380		(72)			(72)		2,309	2,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062329	GRANTSVILLE	UT		07/01/2021		1,679		(49)			(49)		1,630	1,630			
100160826	SACRAMENTO	CA		07/24/2024		3,297		(135)			(135)		3,161	3,161			
100142648	GAITHERSBURG	MD		02/08/2024		8,522		(229)			(229)		8,293	8,293			
100180152	HOUSTON	TX		11/25/2024		1,363		(92)			(92)		1,270	1,270			
100115319	SUNRISE	FL		07/17/2023		707		25			25		731	731			
100147875	FORT WORTH	TX		04/08/2024		865		6			6		871	871			
100111480	BRONX	NY		06/29/2023		1,650		(175)			(175)		1,475	1,475			
100165071	SUGARLOAF	CA		08/28/2024		824		(95)			(95)		730	730			
100165535	SACRAMENTO	CA		08/29/2024		710		(53)			(53)		657	657			
100138766	FARMERS BRNCH	TX		12/21/2023		394		(95)			(95)		299	299			
100149656	THORNTON	CO		04/26/2024		1,055		(56)			(56)		999	999			
100029692	NORTON	MA		10/26/2018		1,375		217			217		1,592	1,592			
100157661	FORT WORTH	TX		06/28/2024		52,752		(1,258)			(1,258)		51,494	51,494			
100065369	PORTLAND	OR		07/28/2021		1,618		(116)			(116)		1,502	1,502			
100152920	OCALA	FL		05/22/2024		716		(79)			(79)		638	638			
100164793	MYRTLE BEACH	SC		08/26/2024		2,254		(106)			(106)		2,148	2,148			
100135911	ROTONDA WEST	FL		11/13/2023		660		(31)			(31)		629	629			
100142811	ALBUQUERQUE	NM		02/08/2024		645		(30)			(30)		615	615			
100181982	ANNA	TX		12/12/2024		868		89			89		956	956			
100182538	GARNER	NC		12/12/2024		775		(41)			(41)		734	734			
100089392	ASHEVILLE	NC		11/17/2022		694		(128)			(128)		566	566			
100164161	DESERT HOT SPRINGS	CA		08/21/2024		2,161		6			6		2,167	2,167			
100101872	BLUE BELL	PA		04/06/2023		797		(34)			(34)		763	763			
100140456	SARATOGA SPRINGS	UT		01/18/2024		820		(42)			(42)		778	778			
100135932	LANCASTER	CA		11/15/2023		642		(95)			(95)		547	547			
100164530	CHARLOTTE	NC		08/21/2024		856		(51)			(51)		805	805			
100025394	MAYWOOD	CA		09/20/2018		1,089		102			102		1,191	1,191			
100166122	HOUSTON	TX		09/09/2024		2,462		12			12		2,474	2,474			
100170114	TANNERSVILLE	PA		10/08/2024		862		(51)			(51)		810	810			
100082184	LEONARD	TX		04/14/2022		1,198		(97)			(97)		1,101	1,101			
100161954	LAKELAND	FL		07/31/2024		571		(95)			(95)		476	476			
100156058	GREENVILLE	NC		06/18/2024		2,333		(180)			(180)		2,152	2,152			
100071627	CLOVIS	CA		10/14/2021		1,646		(124)			(124)		1,522	1,522			
100161083	COLORADO SPRINGS	CO		07/24/2024		928		70			70		999	999			
100166219	BREINIGSVILLE	PA		09/09/2024		849		(19)			(19)		830	830			
100110478	WINTER PARK	FL		06/30/2023		2,502		(87)			(87)		2,415	2,415			
100168068	LAKE PLACID	FL		09/20/2024		786		(22)			(22)		764	764			
100166142	CHECK	VA		09/09/2024		736		(60)			(60)		676	676			
100135549	PAYSON	AZ		11/13/2023		2,349		(146)			(146)		2,203	2,203			
100080900	TAMPA	FL		04/01/2022		1,769		(197)			(197)		1,573	1,573			
100152187	VINEYARD	UT		05/17/2024		1,694		25			25		1,719	1,719			
100114972	ANNA	TX		07/14/2023		850		(80)			(80)		770	770			
100175975	ORLANDO	FL		11/14/2024		653		(36)			(36)		617	617			
100081153	MATTHEWS	NC		03/18/2022		2,492		103			103		2,595	2,595			
100120125	CALDWELL	ID		08/11/2023		803		(7)			(7)		796	796			
100165544	LEWIS CENTER	OH		08/29/2024		704		(45)			(45)		660	660			
100071701	SACRAMENTO	CA		10/14/2021		1,651		(132)			(132)		1,518	1,518			
100148110	STANLEY	NC		04/10/2024		809		(33)			(33)		777	777			
100137318	WHARTON	NJ		12/01/2023		1,006		(46)			(46)		960	960			
100116996	KIHEI	HI		07/20/2023		890		900			900		1,790	1,790			
100129480	MIAMI BEACH	FL		09/29/2023		760		(53)			(53)		707	707			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148040	ROUND ROCK	TX		04/10/2024		3,764		(32)			(32)		3,733	3,733			
100116332	ENGLEWOOD	CO		07/20/2023		937		927			927		1,864	1,864			
100129387	MYRTLE BEACH	SC		09/26/2023		4,746		(43)			(43)		4,703	4,703			
100152210	FORT COLLINS	CO		05/17/2024		867		118			118		985	985			
100151862	PALM DESERT	CA		05/10/2024		686		(72)			(72)		613	613			
100160039	MCKINNEY	TX		07/17/2024		925		(45)			(45)		880	880			
100166996	SAINT LOUIS	MO		09/13/2024		704		(44)			(44)		660	660			
100149764	PHILADELPHIA	PA		04/26/2024		407		(39)			(39)		368	368			
100172391	SPARKS	NV		10/23/2024		902		(24)			(24)		878	878			
100119502	ANNA	TX		07/28/2023		791		(46)			(46)		745	745			
100170139	OVERLAND PARK	KS		10/08/2024		702		(54)			(54)		648	648			
100137434	PHOENIX	AZ		01/11/2024		587		(63)			(63)		524	524			
100132798	DALY CITY	CA		11/03/2023		694		19			19		713	713			
100103789	HOLBROOK	NY		05/10/2023		2,149		(75)			(75)		2,074	2,074			
100185069	MEMPHIS	TN		12/20/2024		709		(37)			(37)		672	672			
100135883	WASILLA	AK		11/13/2023		768		(108)			(108)		659	659			
100151162	POTTSTOWN	PA		05/09/2024		1,291		(109)			(109)		1,182	1,182			
100153888	WEEKI WACHEE	FL		06/05/2024		768		33			33		801	801			
100120562	PHOENIX	AZ		08/18/2023		531		(125)			(125)		406	406			
100049536	EDMONDS	WA		11/20/2020		1,312		(119)			(119)		1,193	1,193			
100171835	HONOLULU	HI		10/17/2024		814		(61)			(61)		753	753			
100115669	BASYE	VA		07/20/2023		763		(35)			(35)		728	728			
100120123	PATERSON	NJ		08/11/2023		778		(14)			(14)		764	764			
100048606	WEST ORANGE	NJ		11/20/2020		1,445		(127)			(127)		1,318	1,318			
100138871	FORSYTH	GA		12/21/2023		709		(57)			(57)		652	652			
100173228	COLUMBUS	OH		10/30/2024		1,506		67			67		1,573	1,573			
100155132	LIBERTY HILL	TX		07/19/2024		800		222			222		1,022	1,022			
100152384	HAVERTOWN	PA		05/17/2024		528		30			30		558	558			
100116528	PANAMA CITY BEACH	FL		07/20/2023		741		369			369		1,109	1,109			
100143358	NORTH PROVIDENCE	RI		02/16/2024		281		(7)			(7)		275	275			
100132081	POOLER	GA		10/13/2023		891		217			217		1,109	1,109			
100116853	AUBREY	TX		07/20/2023		921		188			188		1,109	1,109			
100087271	PORT CHARLOTTE	FL		10/25/2022		683		98			98		781	781			
100168434	PHILADELPHIA	PA		09/25/2024		711		(68)			(68)		643	643			
100043911	SOUTH GATE	CA		08/19/2020		1,209		(231)			(231)		978	978			
100120425	FORNEY	TX		08/18/2023		566		(130)			(130)		436	436			
100083837	LAKE WORTH	FL		07/12/2022		586		(52)			(52)		534	534			
100143886	LAKELAND	FL		03/06/2024		816		(137)			(137)		679	679			
100185352	HOFFMAN ESTATES	IL		12/20/2024		853		79			79		932	932			
100058001	TUCKER	GA		06/30/2021		1,619		(120)			(120)		1,499	1,499			
100120224	DES PLAINES	IL		08/18/2023		778		(86)			(86)		692	692			
100131835	DESTIN	FL		10/06/2023		725		(12)			(12)		713	713			
100101892	TALLAHASSEE	FL		04/06/2023		748		10			10		758	758			
100100908	BLUFFTON	SC		04/28/2023		1,004		15			15		1,019	1,019			
100150966	GASTONIA	NC		05/08/2024		1,393		(52)			(52)		1,341	1,341			
100143232	RIO RANCHO	NM		02/16/2024		878		57			57		935	935			
100065844	SAN ANTONIO	TX		07/23/2021		1,405		(134)			(134)		1,271	1,271			
100170494	SPRING	TX		10/09/2024		764		(105)			(105)		659	659			
100146912	CHINO	CA		03/26/2024		766		2			2		768	768			
100161393	GALLATIN	TN		07/25/2024		748		(87)			(87)		661	661			
100101893	TALLAHASSEE	FL		04/06/2023		748		10			10		758	758			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159382	WESLEY CHAPEL	FL		07/15/2024		1,338		(91)			(91)		1,246	1,246			
100108280	NAVARRE	FL		05/24/2023		268		(84)			(84)		184	184			
100063687	OCEAN VIEW	DE		07/01/2021		1,275		(11)			(11)		1,264	1,264			
100151600	SURPRISE	AZ		05/10/2024		713		(37)			(37)		676	676			
100120332	CASSELBERRY	FL		08/18/2023		4,041		(49)			(49)		3,992	3,992			
100142697	SANFORD	NC		02/08/2024		873		1			1		874	874			
100029706	SPRINGFIELD	VA		10/26/2018		1,418		61			61		1,479	1,479			
100185111	LANCASTER	CA		12/20/2024		685		(95)			(95)		590	590			
100151526	PORT SAINT LUCIE	FL		05/10/2024		3,894		(82)			(82)		3,813	3,813			
100171569	LAVON	TX		10/16/2024		780		(46)			(46)		735	735			
100178323	BAKERSFIELD	CA		11/19/2024		657		(92)			(92)		565	565			
100013137	PORT ORANGE	FL		05/25/2017		966		338			338		1,304	1,304			
100175625	CATONSVILLE	MD		11/12/2024		787		(15)			(15)		771	771			
100161980	CANTON	MI		07/31/2024		4,069		(198)			(198)		3,871	3,871			
100140211	SPRINGTOWN	TX		01/11/2024		1,301		(112)			(112)		1,189	1,189			
100079735	HOUSTON	TX		04/25/2022		888		(192)			(192)		696	696			
100168443	AUSTIN	TX		09/25/2024		4,878		(139)			(139)		4,739	4,739			
100101902	CLAYTON	NC		04/06/2023		419		(58)			(58)		361	361			
100151046	ANTIOCH	TN		05/08/2024		906		114			114		1,020	1,020			
100144550	PHOENIX	AZ		04/26/2024		190		(40)			(40)		150	150			
100171198	HIALEAH	FL		11/22/2024		391		5			5		396	396			
100175160	WINDERMERE	FL		11/05/2024		742		(14)			(14)		727	727			
100109346	MELISSA	TX		06/12/2023		809		(63)			(63)		746	746			
100090361	CHARLOTTE	NC		02/03/2023		693		(65)			(65)		628	628			
100053357	LOS ANGELES	CA		03/23/2021		4,604		(76)			(76)		4,528	4,528			
100171451	RICHMOND	VA		10/16/2024		792		(71)			(71)		722	722			
100134694	MANOR	TX		10/30/2023		774		670			670		1,444	1,444			
100031898	LOS ANGELES	CA		03/29/2019		1,104		(22)			(22)		1,082	1,082			
100048776	JERSEY CITY	NJ		11/20/2020		1,556		(368)			(368)		1,188	1,188			
100129405	INDIANAPOLIS	IN		09/26/2023		744		13			13		757	757			
100132057	LEANDER	TX		10/13/2023		944		105			105		1,049	1,049			
100162966	CENTERTON	AR		08/12/2024		784		(9)			(9)		775	775			
100158781	MAGNOLIA	TX		07/10/2024		712		(50)			(50)		662	662			
100186761	DELANO	CA		12/31/2024		650		(92)			(92)		558	558			
100142558	CAPE CORAL	FL		02/08/2024		740		(31)			(31)		710	710			
100167788	MILFORD	CT		09/19/2024		802		27			27		829	829			
100128741	GEORGE WEST	TX		09/21/2023		991		(69)			(69)		922	922			
100063834	STOCKTON	CA		07/01/2021		1,921		52			52		1,973	1,973			
100100111	HAUULA	HI		03/28/2023		418		(69)			(69)		348	348			
100166162	ST AUGUSTINE	FL		09/09/2024		969		(61)			(61)		908	908			
100110322	ANNA	TX		06/30/2023		843		(23)			(23)		821	821			
100116422	ANGELS CAMP	CA		07/20/2023		1,020		439			439		1,459	1,459			
100064147	FAR ROCKAWAY	NY		07/01/2021		1,799		108			108		1,908	1,908			
100144411	ASTON	PA		03/07/2024		857		(3)			(3)		854	854			
100146901	NORTH LAS VEGAS	NV		03/26/2024		829		(3)			(3)		825	825			
100162879	NAMPA	ID		08/12/2024		701		(33)			(33)		667	667			
100120761	HELEN	GA		08/25/2023		737		(62)			(62)		675	675			
100071556	SAN LEANDRO	CA		10/14/2021		5,050		(82)			(82)		4,968	4,968			
100081280	WEST BOUNTIFUL	UT		03/18/2022		1,486		62			62		1,547	1,547			
100142618	PHOENIX	AZ		02/08/2024		690		(28)			(28)		662	662			
100065845	OCALA	FL		07/23/2021		1,430		(136)			(136)		1,294	1,294			

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100055468	JERSEY CITY	NJ		03/23/2021		3,400		(291)			(291)		3,109	3,109			
100108362	HICKSVILLE	NY		05/25/2023		7,219		(6,540)			(6,540)		679	679			
100067678	ALOHA	OR		09/23/2021		1,785		(74)			(74)		1,710	1,710			
100168437	LEANDER	TX		09/25/2024		777		(51)			(51)		726	726			
100076115	LEHI	UT		01/07/2022		1,486		(81)			(81)		1,405	1,405			
100146693	VISALIA	CA		03/20/2024		483		(137)			(137)		346	346			
100162500	BARRINGTON	RI		08/12/2024		5,041		(152)			(152)		4,888	4,888			
100141861	CHICAGO	IL		03/27/2024		630		(86)			(86)		544	544			
100081174	BROOMFIELD	CO		03/18/2022		1,469		53			53		1,522	1,522			
100172238	CANON CITY	CO		10/21/2024		786		(75)			(75)		711	711			
100168114	LA MIRADA	CA		09/20/2024		779		(37)			(37)		743	743			
100077799	BRADENTON	FL		12/23/2021		1,287		(184)			(184)		1,103	1,103			
100120965	BARRINGTON	NH		08/30/2023		737		47			47		783	783			
100110348	OAK ISLAND	NC		06/30/2023		885		2			2		887	887			
100143160	GOLDEN	CO		02/16/2024		738		(52)			(52)		685	685			
100162717	DALLAS	GA		08/12/2024		918		110			110		1,029	1,029			
100169723	ROCKWALL	TX		09/30/2024		725		(78)			(78)		648	648			
100137678	GAINESVILLE	GA		12/08/2023		640		(49)			(49)		592	592			
100043438	HAYWARD	CA		08/13/2020		885		50			50		935	935			
100152737	HEMET	CA		05/22/2024		745		(92)			(92)		653	653			
100103585	CONROE	TX		05/08/2023		710		(41)			(41)		669	669			
100149610	HUTTO	TX		04/26/2024		702		(22)			(22)		680	680			
100136880	HUTTO	TX		11/27/2023		708		24			24		732	732			
100161358	LAWRENCEVILLE	GA		07/25/2024		463		(12)			(12)		451	451			
100182645	MI WUK VILLAGE	CA		12/12/2024		798		(8)			(8)		790	790			
100114979	CHARLOTTE	NC		07/14/2023		748		113			113		861	861			
100108161	COLLEGE PARK	MD		05/24/2023		539		(71)			(71)		467	467			
100024287	JACKSON	NJ		09/20/2018		1,933		(68)			(68)		1,865	1,865			
100162766	GREENVILLE	SC		08/12/2024		705		(47)			(47)		658	658			
100049963	EVERETT	WA		11/20/2020		1,451		(302)			(302)		1,149	1,149			
100100983	OCOEE	FL		04/28/2023		1,194		630			630		1,824	1,824			
100031168	MIAMI	FL		03/29/2019		2,905		541			541		3,446	3,446			
100150568	NORTH LAS VEGAS	NV		05/03/2024		831		15			15		847	847			
100127634	LANDISVILLE	NJ		09/08/2023		514		(31)			(31)		483	483			
100136465	LEHI	UT		11/20/2023		789		100			100		889	889			
100167572	PENDERGRASS	GA		09/19/2024		760		(72)			(72)		688	688			
100159315	POOLER	GA		07/15/2024		748		(55)			(55)		693	693			
100158124	ORLANDO	FL		07/09/2024		719		(47)			(47)		672	672			
100175895	MYRTLE BEACH	SC		11/14/2024		839		64			64		902	902			
100172481	MOON TOWNSHIP	PA		10/23/2024		1,058		(88)			(88)		970	970			
100070449	LOS ANGELES	CA		09/23/2021		1,536		(124)			(124)		1,413	1,413			
100174753	EAST HARTFORD	CT		10/31/2024		717		(105)			(105)		613	613			
100166386	SCOTTSDALE	AZ		10/24/2024		1,570		(70)			(70)		1,500	1,500			
100137480	UNION CITY	CA		01/11/2024		970		(117)			(117)		853	853			
100031862	COMPTON	CA		03/29/2019		1,773		528			528		2,301	2,301			
100030905	WHITTIER	CA		04/09/2019		3,355		397			397		3,752	3,752			
100135879	ORLANDO	FL		11/13/2023		574		(41)			(41)		533	533			
100135524	WAKE FOREST	NC		11/13/2023		755		79			79		834	834			
100061310	HOPKINS	MN		06/01/2021		1,996		19			19		2,015	2,015			
100070402	LOWELL	MA		09/23/2021		1,969		(103)			(103)		1,866	1,866			
100028890	BALDWIN PARK	CA		10/26/2018		1,155		(89)			(89)		1,065	1,065			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101935	DAVENPORT	FL		04/14/2023		774		22			22		796	796			
100163130	EAST POINT	GA		08/13/2024		666		(51)			(51)		615	615			
100172852	ALLENTOWN	PA		10/25/2024		751		(12)			(12)		739	739			
100012658	LOMPOC	CA		05/25/2017		873		228			228		1,101	1,101			
100174743	NORTH PORT	FL		10/31/2024		741		(124)			(124)		617	617			
100116319	FLUSHING	NY		07/20/2023		1,705		1,054			1,054		2,759	2,759			
100166253	FORT WORTH	TX		09/09/2024		884		44			44		927	927			
100150518	OAKWOOD	GA		05/03/2024		2,391		106			106		2,497	2,497			
100057525	SIMI VALLEY	CA		06/30/2021		1,685		(126)			(126)		1,558	1,558			
100151685	FLOWER MOUND	TX		05/10/2024		760		(34)			(34)		726	726			
100174312	HOT SPRINGS	AR		10/31/2024		725		(50)			(50)		675	675			
100186258	BENSALEM	PA		12/27/2024		623		(86)			(86)		537	537			
100103119	KANSAS CITY	MO		04/21/2023		721		(33)			(33)		688	688			
100065507	LAS VEGAS	NV		07/28/2021		1,701		(80)			(80)		1,622	1,622			
100159253	COLLEGE PLACE	WA		07/15/2024		1,125		(18)			(18)		1,107	1,107			
100148498	BASTROP	TX		04/12/2024		4,616		(92)			(92)		4,524	4,524			
100142933	HARTFORD	CT		02/09/2024		750		(57)			(57)		692	692			
100156915	DUBLIN	GA		06/27/2024		(217)		817			817		600	600			
100156921	DUBLIN	GA		06/27/2024		(217)		817			817		600	600			
100185337	CHOCTAW	OK		12/20/2024		835		(63)			(63)		772	772			
100162583	HALTOM CITY	TX		08/12/2024		707		(26)			(26)		681	681			
100169826	ELKRIDGE	MD		09/30/2024		986		(97)			(97)		889	889			
100185027	LAS VEGAS	NV		12/20/2024		762		12			12		774	774			
100117807	PEORIA	AZ		07/20/2023		758		62			62		819	819			
100165551	ANNA	TX		08/29/2024		819		(9)			(9)		810	810			
100137528	MANOR	TX		12/08/2023		788		18			18		806	806			
100147820	FERRIS	TX		04/08/2024		1,617		(42)			(42)		1,575	1,575			
100137311	NEWARK	NJ		12/01/2023		523		(6)			(6)		517	517			
100132050	BOSTON	MA		10/13/2023		921		46			46		967	967			
100160171	SAINT PETERSBURG	FL		07/18/2024		647		(43)			(43)		605	605			
100121019	TRACY CITY	TN		08/30/2023		952		(11)			(11)		941	941			
100169899	OSWEGO	IL		11/08/2024		749		(62)			(62)		687	687			
100128340	FORT WASHINGTON	MD		09/14/2023		446		13			13		459	459			
100143231	LOCUST GROVE	VA		02/16/2024		843		34			34		878	878			
100159223	SPRINGFIELD	PA		07/15/2024		786		(42)			(42)		744	744			
100110638	ORLANDO	FL		06/30/2023		3,558		(110)			(110)		3,448	3,448			
100182034	LAKE ARROWHEAD	CA		12/12/2024		871		76			76		947	947			
100064914	ROCKLIN	CA		07/14/2021		1,600		(146)			(146)		1,454	1,454			
100139371	WATERBURY	CT		12/28/2023		398		(46)			(46)		352	352			
100168442	ROUND ROCK	TX		09/25/2024		798		(40)			(40)		757	757			
100080015	EAST WENATCHEE	WA		04/08/2022		1,451		(3)			(3)		1,448	1,448			
100100584	CHULA VISTA	CA		04/27/2023		729		(93)			(93)		636	636			
100103045	PHOENIX	AZ		06/22/2023		749		(76)			(76)		673	673			
100164839	FORT MYERS	FL		08/26/2024		777		5			5		782	782			
100147872	STEPHENS CITY	VA		04/08/2024		856		6			6		862	862			
100117611	PORTER	TX		07/20/2023		704		(28)			(28)		677	677			
100119467	AZUSA	CA		07/31/2023		2,112		(57)			(57)		2,054	2,054			
100137773	KISSIMMEE	FL		12/08/2023		712		(2)			(2)		710	710			
100144420	WOLFFORTH	TX		03/07/2024		1,003		(41)			(41)		962	962			
100140110	BRADENTON	FL		01/09/2024		855		(47)			(47)		808	808			
100156916	DUBLIN	GA		06/27/2024		(218)		818			818		600	600			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166036	WATERBURY	CT		09/06/2024		1,486		(44)			(44)		1,442	1,442			
100174595	TAFT	CA		10/31/2024		324		(62)			(62)		262	262			
100135717	PALM DESERT	CA		11/10/2023		746		50			50		796	796			
100173091	LAKE HARMONY	PA		10/30/2024		7,255		(248)			(248)		7,007	7,007			
100102917	KISSIMMEE	FL		06/22/2023		655		(63)			(63)		592	592			
100119330	EAST BRIDGEWATER	MA		07/31/2023		977		27			27		1,004	1,004			
100114796	BERLIN	MD		07/10/2023		1,586		(17)			(17)		1,569	1,569			
100171686	DANVILLE	KY		10/16/2024		707		(42)			(42)		665	665			
100011393	ROSLINDALE	MA		12/23/2016		1,028		489			489		1,517	1,517			
100169922	OSWEGO	IL		11/08/2024		748		(61)			(61)		687	687			
100182299	NAPLES	FL		12/12/2024		848		54			54		902	902			
100140258	TAMPA	FL		01/18/2024		730		(18)			(18)		711	711			
100043851	E PALO ALTO	CA		08/19/2020		1,132		(137)			(137)		995	995			
100139505	CHAPEL HILL	TN		12/28/2023		676		(35)			(35)		641	641			
100045788	SHERIDAN	CA		11/25/2020		767		(234)			(234)		534	534			
100102959	PHOENIX	AZ		06/22/2023		755		(93)			(93)		662	662			
100148152	SAN MARCOS	TX		05/15/2024		758		(57)			(57)		701	701			
100132701	LAS VEGAS	NV		11/03/2023		549		121			121		671	671			
100156339	LAWRENCEVILLE	GA		07/25/2024		514		(104)			(104)		410	410			
100134041	HIGHLAND MILLS	NY		10/25/2023		675		(53)			(53)		622	622			
100170251	MUSKEGO	WI		10/08/2024		788		(67)			(67)		722	722			
100156434	LEHIGH ACRES	FL		06/24/2024		771		(13)			(13)		758	758			
100071568	STERLING	VA		10/14/2021		1,673		(87)			(87)		1,587	1,587			
100175059	GLEN BURNIE	MD		11/05/2024		742		(7)			(7)		735	735			
100138078	KNIGHTDALE	NC		12/13/2023		431		(70)			(70)		362	362			
100175519	BIG BEAR LAKE	CA		12/23/2024		736		(61)			(61)		675	675			
100185477	DENTON	TX		12/20/2024		840		53			53		893	893			
100151210	NEPTUNE	NJ		05/10/2024		763		42			42		805	805			
100175098	SPRING	TX		11/05/2024		759		(102)			(102)		657	657			
100139079	COLLEGEVILLE	PA		12/28/2023		3,243		(25)			(25)		3,219	3,219			
100167660	SURPRISE	AZ		09/19/2024		709		27			27		736	736			
100090879	POINCIANA	FL		01/31/2023		866		39			39		905	905			
100162649	BUFORD	GA		08/12/2024		889		59			59		948	948			
100131950	PANAMA CITY BEACH	FL		10/13/2023		801		50			50		851	851			
100166471	NEW HAVEN	CT		10/31/2024		774		(123)			(123)		651	651			
100010768	BIRMINGHAM	AL		12/23/2016		4,382		346			346		4,727	4,727			
100156506	BUCKEYE	AZ		06/24/2024		764		(43)			(43)		721	721			
100053731	BOWIE	MD		03/23/2021		2,407		(164)			(164)		2,243	2,243			
100131956	ORO VALLEY	AZ		10/13/2023		740		(29)			(29)		711	711			
100110184	CLERMONT	FL		06/30/2023		749		6			6		755	755			
100100558	WILLIS	TX		04/27/2023		691		(186)			(186)		505	505			
100134802	ORLANDO	FL		10/30/2023		654		(50)			(50)		604	604			
100166427	HOUSTON	TX		10/31/2024		7,433		(430)			(430)		7,003	7,003			
100144187	KISSIMMEE	FL		03/07/2024		726		(21)			(21)		705	705			
100115817	SANTA ROSA BEACH	FL		07/20/2023		827		(50)			(50)		778	778			
100076720	GLENDALE	AZ		12/30/2021		1,577		(105)			(105)		1,472	1,472			
100142074	CYPRESS	TX		02/29/2024		688		(37)			(37)		651	651			
100148027	DAWSONVILLE	GA		04/10/2024		870		60			60		930	930			
100083232	ATWATER	CA		05/10/2022		1,179		(51)			(51)		1,128	1,128			
100152269	SANFORD	NC		05/17/2024		800		43			43		844	844			
100169081	CAMDEN WYOMING	DE		09/27/2024		1,818		(83)			(83)		1,735	1,735			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100073544	PACOIMA	CA		11/19/2021		1,615		(7)			(7)		1,608	1,608			
100109857	WATERBURY	CT		06/22/2023		(186)		838			838		652	652			
100182319	SOMERSET	NJ		12/12/2024		771		(23)			(23)		748	748			
100110023	CINCINNATI	OH		06/23/2023		455		(94)			(94)		361	361			
100181877	PHOENIX	AZ		12/12/2024		760		(17)			(17)		742	742			
100156914	DUBLIN	GA		06/27/2024		(219)		819			819		600	600			
100147873	STEPHENS CITY	VA		04/08/2024		853		9			9		862	862			
100143893	ACWORTH	GA		03/06/2024		678		(90)			(90)		588	588			
100109348	MELISSA	TX		06/12/2023		787		(34)			(34)		752	752			
100031195	COVINA	CA		03/29/2019		1,251		415			415		1,666	1,666			
100029593	GAITHERSBURG	MD		10/26/2018		1,125		140			140		1,265	1,265			
100057919	PHOENIX	AZ		06/30/2021		3,310		(171)			(171)		3,139	3,139			
100185442	CINCINNATI	OH		12/20/2024		762		(4)			(4)		759	759			
100057567	FT LAUDERDALE	FL		06/30/2021		861		(80)			(80)		780	780			
100144176	LIBERTY HILL	TX		03/07/2024		794		11			11		805	805			
100114812	MAGGIE VALLEY	NC		07/10/2023		954		20			20		973	973			
100152193	GEORGETOWN	TX		05/17/2024		800		44			44		844	844			
100148233	CLINTON	MD		04/12/2024		739		(5)			(5)		735	735			
100091411	FLAGLER BEACH	FL		02/22/2023		778		(16)			(16)		763	763			
100137511	LAKE ARROWHEAD	CA		01/11/2024		572		(64)			(64)		508	508			
100136418	CYPRESS	TX		11/20/2023		1,099		253			253		1,352	1,352			
100148917	DURHAM	NC		04/17/2024		862		84			84		946	946			
100128148	KILL DEVIL HILLS	NC		09/18/2023		1,257		(5)			(5)		1,252	1,252			
100147276	KENNEWICK	WA		03/28/2024		711		(43)			(43)		668	668			
100101689	VICTORVILLE	CA		03/31/2023		663		(50)			(50)		613	613			
100065168	FRESNO	CA		07/14/2021		1,821		(92)			(92)		1,730	1,730			
100127590	ROCKLEDGE	FL		09/08/2023		756		(21)			(21)		735	735			
100147768	LAS VEGAS	NV		04/08/2024		1,674		(44)			(44)		1,630	1,630			
100079952	ODENTON	MD		04/25/2022		1,530		(120)			(120)		1,411	1,411			
100146969	RICHARDSON	TX		03/26/2024		853		(37)			(37)		816	816			
100168311	SNELLVILLE	GA		09/20/2024		737		(62)			(62)		675	675			
100048580	FONTANA	CA		11/20/2020		1,310		(253)			(253)		1,057	1,057			
100102929	KEAAU	HI		06/22/2023		717		(119)			(119)		597	597			
100071687	TULARE	CA		10/14/2021		1,635		(138)			(138)		1,496	1,496			
100114974	DRIPPING SPRINGS	TX		07/14/2023		887		44			44		932	932			
100103725	ORLANDO	FL		05/08/2023		58,490		1,410			1,410		59,900	59,900			
100127614	GREELEY	CO		09/08/2023		742		(26)			(26)		716	716			
100088812	HEMET	CA		11/15/2022		6,788		(228)			(228)		6,561	6,561			
100119112	KATY	TX		07/28/2023		893		379			379		1,273	1,273			
100049880	NORTH HOLLYWOOD	CA		11/20/2020		1,136		(214)			(214)		923	923			
100144145	KISSIMMEE	FL		03/07/2024		758		(45)			(45)		714	714			
100186218	PALM BAY	FL		12/27/2024		570		(76)			(76)		494	494			
100128445	HUNTINGTON STATION	NY		09/15/2023		647		(72)			(72)		576	576			
100091418	LOS ANGELES	CA		02/22/2023		2,276		134			134		2,410	2,410			
100086933	CENTRAL ISLIP	NY		10/24/2022		6,732		266			266		6,998	6,998			
100081605	SOUTH OZONE PARK	NY		03/24/2022		1,267		(53)			(53)		1,215	1,215			
100080464	WINTER HAVEN	FL		03/10/2022		1,265		(79)			(79)		1,186	1,186			
100136523	PRESCOTT	AZ		11/20/2023		862		144			144		1,005	1,005			
100108259	YORKVILLE	IL		05/24/2023		2,711		(104)			(104)		2,607	2,607			
100157625	MASSAPEQUA	NY		06/28/2024		1,881		(161)			(161)		1,721	1,721			
100176076	WILMINGTON	DE		12/20/2024		578		(69)			(69)		509	509			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161764	HACKETTSTOWN	NJ		07/31/2024		(370)		1,043			1,043		673	673			
100162698	DALLAS	GA		08/12/2024		865		51			51		916	916			
100127532	MURFREESBORO	TN		09/08/2023		984		143			143		1,126	1,126			
100144108	MCKINNEY	TX		03/07/2024		723		(18)			(18)		705	705			
100182511	LOUISBURG	NC		12/12/2024		808		4			4		813	813			
100135708	MEBANE	NC		11/10/2023		750		149			149		899	899			
100168566	GUYTON	GA		09/25/2024		2,872		(123)			(123)		2,749	2,749			
100150025	YOSEMITE NATIONAL PARK	CA		06/07/2024		727		(70)			(70)		657	657			
100133900	PHILADELPHIA	PA		11/29/2023		613		46			46		660	660			
100149103	FITCHBURG	MA		04/19/2024		862		(91)			(91)		771	771			
100149924	BRADENTON	FL		04/29/2024		707		(86)			(86)		622	622			
100148445	BREMERTON	WA		04/12/2024		1,059		(31)			(31)		1,027	1,027			
100103258	PALM DESERT	CA		04/27/2023		741		(103)			(103)		637	637			
100131981	TURLOCK	CA		10/13/2023		692		(48)			(48)		644	644			
100161085	PEMBROKE PINES	FL		07/24/2024		1,300		(50)			(50)		1,250	1,250			
100136421	HENDERSON	NV		11/20/2023		710		66			66		776	776			
100132103	CAPE CORAL	FL		10/13/2023		743		44			44		788	788			
100182603	EDMOND	OK		12/12/2024		852		62			62		914	914			
100170183	CLAYTON	NC		10/08/2024		801		(66)			(66)		735	735			
100156863	COLUMBUS	OH		06/27/2024		725		(30)			(30)		695	695			
100132269	MONTGOMERY CENTER	VT		10/13/2023		749		(37)			(37)		712	712			
100152458	SPRING HOPE	NC		05/16/2024		697		(93)			(93)		604	604			
100163241	FARMINGTON	NH		08/13/2024		3,855		(72)			(72)		3,783	3,783			
100140135	LEHI	UT		01/09/2024		730		(49)			(49)		682	682			
100025317	LA PUENTE	CA		09/20/2018		958		37			37		995	995			
100171261	STOCKTON	CA		10/16/2024		815		9			9		824	824			
100147724	ARLINGTON	TX		04/05/2024		692		(101)			(101)		590	590			
100151047	MUNDELEIN	IL		05/08/2024		919		93			93		1,013	1,013			
100162592	DAWSONVILLE	GA		08/12/2024		1,712		(37)			(37)		1,675	1,675			
100186503	RIO RANCHO	NM		12/30/2024		716		(53)			(53)		663	663			
100012916	SANTA ROSA	CA		05/25/2017		86		455			455		540	540			
100127544	VOLCANO	HI		09/08/2023		904		44			44		948	948			
100079277	PENSACOLA BEACH	FL		02/28/2022		5,105		(155)			(155)		4,950	4,950			
100120417	LUSBY	MD		08/18/2023		25,710		25	25,582		(25,557)		153	153			
100156529	HENDERSON	NV		06/24/2024		856		72			72		928	928			
100081247	PLACENTIA	CA		03/18/2022		1,550		38			38		1,587	1,587			
100116325	FRANKLIN SQUARE	NY		07/20/2023		1,879		1,034			1,034		2,913	2,913			
100132711	DENVER	CO		11/03/2023		681		33			33		713	713			
100139254	PALM BEACH GARDENS	FL		12/28/2023		840		(36)			(36)		803	803			
100162558	MANOR	TX		08/12/2024		557		(6)			(6)		551	551			
100029786	LOS ANGELES	CA		10/26/2018		2,936		287			287		3,223	3,223			
100127608	POUGHKEEPSIE	NY		09/08/2023		825		40			40		865	865			
100147395	DACULA	GA		05/08/2024		1,789		(48)			(48)		1,742	1,742			
100169825	PEORIA	AZ		09/30/2024		693		(63)			(63)		630	630			
100048413	MIAMI	FL		11/20/2020		1,330		(124)			(124)		1,206	1,206			
100151111	ACWORTH	GA		05/08/2024		755		(55)			(55)		700	700			
100131860	ORLANDO	FL		10/06/2023		618		(42)			(42)		576	576			
100175924	FAIRBURN	GA		11/14/2024		873		163			163		1,035	1,035			
100166994	TAMARAC	FL		09/13/2024		852		(4)			(4)		848	848			
100012150	EAST BOSTON	MA		03/08/2017		1,077		266			266		1,343	1,343			
100117314	LOS ANGELES	CA		07/20/2023		929		1,378			1,378		2,307	2,307			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142065	RICHMOND	TX		02/29/2024		690		(43)			(43)		647	647			
100166279	CHESTER	VA		09/09/2024		718		(50)			(50)		668	668			
100138150	DANIA BEACH	FL		12/14/2023		616		12			12		628	628			
100140515	YOUNGSVILLE	NC		01/19/2024		901		14			14		915	915			
100157973	KIRKLAND	WA		07/09/2024		73,116		997			997		74,113	74,113			
100153352	LORDS VALLEY	PA		05/30/2024		725		(37)			(37)		688	688			
100065695	LAS VEGAS	NV		07/28/2021		1,647		(137)			(137)		1,510	1,510			
100142711	DALLAS	GA		02/08/2024		948		74			74		1,022	1,022			
100132046	JOSHUA TREE	CA		10/13/2023		729		(23)			(23)		706	706			
100161162	CORAL SPRINGS	FL		07/24/2024		756		(69)			(69)		686	686			
100120080	WOODBRIDGE	NJ		08/11/2023		5,037		(25)			(25)		5,012	5,012			
100027963	PLYMOUTH	MA		10/26/2018		1,130		21			21		1,151	1,151			
100135728	NAPLES	FL		11/10/2023		635		38			38		673	673			
100099784	SCOTTSDALE	AZ		02/28/2023		4,953		(4,091)			(4,091)		863	863			
100159452	FREDERICK	CO		07/15/2024		799		(30)			(30)		768	768			
100169842	STOCKTON	CA		09/30/2024		728		(65)			(65)		663	663			
100055233	TEMECULA	CA		03/23/2021		246		266			266		513	513			
100181525	ORLANDO	FL		12/06/2024		706		(57)			(57)		648	648			
100151497	CANTON	GA		05/10/2024		708		(12)			(12)		696	696			
100068415	ST AUGUSTINE	FL		08/25/2021		1,457		(140)			(140)		1,317	1,317			
100153232	IRVING	TX		05/30/2024		1,826		10			10		1,835	1,835			
100149683	ANNA	TX		04/26/2024		809		(113)			(113)		696	696			
100132019	PANAMA CITY	FL		10/13/2023		702		11			11		713	713			
100137902	RIALTO	CA		12/08/2023		728		(18)			(18)		709	709			
100159428	RALEIGH	NC		07/15/2024		683		(61)			(61)		623	623			
100171816	GALVESTON	TX		10/17/2024		724		(81)			(81)		643	643			
100182191	CHRISTOVAL	TX		12/12/2024		830		(65)			(65)		765	765			
100161155	KYLE	TX		07/24/2024		708		(51)			(51)		657	657			
100062644	LINCOLN	CA		07/01/2021		2,387		(70)			(70)		2,317	2,317			
100169056	PHOENIX	AZ		09/27/2024		744		(62)			(62)		681	681			
100119209	MINNEAPOLIS	MN		07/31/2023		941		96			96		1,037	1,037			
100163185	ADELANTO	CA		08/13/2024		766		32			32		797	797			
100137411	CHARLOTTE	NC		01/11/2024		499		(94)			(94)		405	405			
100127547	COOPERSBURG	PA		09/08/2023		983		170			170		1,153	1,153			
100114500	VACAVILLE	CA		06/29/2023		407		928			928		1,335	1,335			
100156371	ROCKPORT	TX		07/25/2024		708		(58)			(58)		650	650			
100084618	FOLEY	AL		08/02/2022		967		33			33		1,001	1,001			
100153347	OCEAN CITY	MD		05/30/2024		715		(28)			(28)		687	687			
100143122	ACWORTH	GA		02/16/2024		677		(62)			(62)		615	615			
100173225	BRASELTON	GA		10/30/2024		1,165		(28)			(28)		1,138	1,138			
100180516	LAS VEGAS	NV		11/26/2024		728		5			5		732	732			
100152297	WESTAMPTON	NJ		05/17/2024		900		(38)			(38)		862	862			
100109879	BRENTWOOD	NY		06/22/2023		739		(37)			(37)		702	702			
100031524	LOMPOC	CA		03/29/2019		918		(33)			(33)		885	885			
100148222	FORNEY	TX		04/12/2024		710		(39)			(39)		670	670			
100065580	AURORA	CO		07/28/2021		1,660		(112)			(112)		1,548	1,548			
100119093	NEWARK	NJ		07/31/2023		777		(21)			(21)		756	756			
100168039	LAUDERHILL	FL		09/20/2024		808		55			55		863	863			
100155872	REDDING	CA		06/17/2024		693		(78)			(78)		615	615			
100045913	WESTMINSTER	MD		11/25/2020		898		74			74		972	972			
10015871 1	WENDELL	NC		07/10/2024		853		42			42		895	895			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103000	PHILADELPHIA	PA		06/22/2023		721		(114)			(114)		607	607			
100160992	PACKWOOD	WA		07/24/2024		729		(58)			(58)		671	671			
100151921	BLOOMINGDALE	GA		07/10/2024		692		(3)			(3)		689	689			
100185440	PFLUGERVILLE	TX		12/20/2024		853		64			64		918	918			
100148419	MUNDELEIN	IL		04/12/2024		961		97			97		1,058	1,058			
100136204	SAVANNAH	GA		11/20/2023		716		40			40		757	757			
100164503	COOPERSBURG	PA		08/21/2024		879		75			75		954	954			
100109352	SCRANTON	PA		06/12/2023		854		(33)			(33)		821	821			
100080882	MANALAPAN	NJ		04/22/2022		1,430		(211)			(211)		1,219	1,219			
100139068	FALL RIVER	MA		12/28/2023		1,583		(49)			(49)		1,534	1,534			
100065300	LEANDER	TX		07/28/2021		2,178		(151)			(151)		2,027	2,027			
100165689	CONROE	TX		08/29/2024		619		(113)			(113)		506	506			
100117599	ELLICOTT CITY	MD		07/20/2023		801		14			14		815	815			
100169746	VALRICO	FL		09/30/2024		773		(63)			(63)		710	710			
100186384	HARTSVILLE	SC		12/30/2024		735		(28)			(28)		708	708			
100120981	ELLIJAY	GA		08/30/2023		722		35			35		757	757			
100114773	HEMET	CA		07/07/2023		782		(21)			(21)		761	761			
100168067	NORTH HOLLYWOOD	CA		09/20/2024		827		57			57		884	884			
100135565	SAINT CLOUD	FL		11/13/2023		624		(9)			(9)		615	615			
100162635	NORTH BRUNSWICK	NJ		08/12/2024		662		(53)			(53)		609	609			
100147861	WESTAMPTON	NJ		04/08/2024		567		8			8		575	575			
100143590	JAMAICA	NY		02/21/2024		2,675		(44)			(44)		2,632	2,632			
100079723	GALLATIN	TN		04/08/2022		917		(147)			(147)		770	770			
100148055	CLIFFSIDE PARK	NJ		04/10/2024		1,513		(133)			(133)		1,380	1,380			
100161033	DEBARY	FL		07/24/2024		764		(48)			(48)		715	715			
100148503	MASCOTTE	FL		04/12/2024		732		(59)			(59)		674	674			
100170312	ROANOKE	TX		10/08/2024		65,970		(1,960)			(1,960)		64,010	64,010			
100100734	NORTH LAS VEGAS	NV		04/28/2023		1,607		285			285		1,892	1,892			
100110688	SAN ANTONIO	TX		08/11/2023		1,032		(206)			(206)		826	826			
100131979	PALISADE	CO		10/13/2023		729		(41)			(41)		687	687			
100166957	WILMINGTON	NC		09/13/2024		661		(36)			(36)		624	624			
100185348	AUSTIN	TX		12/20/2024		1,648		157			157		1,805	1,805			
100162580	DEBARY	FL		08/12/2024		3,561		(98)			(98)		3,464	3,464			
100152546	BATON ROUGE	LA		05/17/2024		637		4			4		641	641			
100153900	LOMPOC	CA		06/05/2024		1,158		(26)			(26)		1,132	1,132			
100110603	GULFPORT	FL		06/30/2023		1,266		25			25		1,291	1,291			
100065724	NEWARK	NJ		07/28/2021		1,624		(79)			(79)		1,545	1,545			
100048189	FRESH MEADOWS	NY		11/20/2020		2,724		(353)			(353)		2,371	2,371			
100142863	POWDER SPRINGS	GA		02/08/2024		644		(160)			(160)		484	484			
100151512	KISSIMMEE	FL		05/10/2024		774		(6)			(6)		768	768			
100029517	LOS ANGELES	CA		10/26/2018		1,438		(15)			(15)		1,423	1,423			
100180375	FRISCO	TX		11/25/2024		868		16			16		884	884			
100165560	TACOMA	WA		08/29/2024		2,304		(81)			(81)		2,224	2,224			
100162657	CAPE CORAL	FL		08/12/2024		924		127			127		1,051	1,051			
100156162	NIBLEY	UT		06/20/2024		709		(46)			(46)		663	663			
100049347	HIALEAH	FL		11/20/2020		1,020		(65)			(65)		955	955			
100169205	MIAMI	FL		09/27/2024		750		(65)			(65)		685	685			
100067104	WASHINGTON	DC		08/02/2021		1,534		116			116		1,650	1,650			
100159508	VAN ALSTYNE	TX		07/15/2024		53,201		(1,398)			(1,398)		51,803	51,803			
100161165	NILES	IL		07/25/2024		503		(45)			(45)		458	458			
100142547	GEORGETOWN	TX		02/08/2024		1,133		(27)			(27)		1,106	1,106			

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100128343	VIRGINIA BEACH	VA		09/14/2023		758		(35)			(35)		722	722			
100071998	PANAMA CITY BEACH	FL		10/29/2021		1,595		(103)			(103)		1,491	1,491			
100130397	ATLANTA	GA		09/28/2023		555		(95)			(95)		461	461			
100071996	PANAMA CITY BEACH	FL		10/29/2021		1,596		(103)			(103)		1,493	1,493			
100138703	MELISSA	TX		02/02/2024		935		(155)			(155)		780	780			
100160197	WACO	TX		07/18/2024		711		(30)			(30)		681	681			
100065240	LAS VEGAS	NV		07/14/2021		1,750		(49)			(49)		1,701	1,701			
100166321	LAKE WORTH	FL		10/23/2024		693		(81)			(81)		612	612			
100181296	PHOENIX	AZ		12/06/2024		587		(85)			(85)		502	502			
100129577	MANTECA	CA		09/29/2023		830		(9)			(9)		821	821			
100182669	FRESNO	CA		12/12/2024		761		(20)			(20)		740	740			
100151564	MCKINNEY	TX		05/10/2024		720		(31)			(31)		688	688			
100162319	MIAMI GARDENS	FL		08/05/2024		1,374		(126)			(126)		1,248	1,248			
100119985	CINCINNATI	OH		08/11/2023		820		(6)			(6)		814	814			
100012301	BRISTOW	VA		04/28/2017		3,495		707			707		4,202	4,202			
100135319	CEDAR PARK	TX		11/13/2023		833		91			91		924	924			
100168426	DURHAM	NC		09/25/2024		786		(56)			(56)		730	730			
100102483	DEER PARK	IL		06/07/2023		7,265		(43)			(43)		7,221	7,221			
100135344	CHATTANOOGA	TN		11/13/2023		770		19			19		789	789			
100119110	(SUNLAND AREA) LOS ANGELES	CA		07/28/2023		929		276			276		1,204	1,204			
100132079	FRESNO	CA		10/13/2023		712		24			24		736	736			
100165489	KILLEEN	TX		08/29/2024		1,247		(43)			(43)		1,204	1,204			
100053954	CRANFORD	NJ		03/23/2021		1,123		(185)			(185)		938	938			
100014089	UNIONDALE	NY		05/25/2017		1,207		238			238		1,445	1,445			
100128523	GRANTS PASS	OR		09/15/2023		623		(16)			(16)		606	606			
100169234	BATES CITY	MO		09/27/2024		747		(72)			(72)		675	675			
100081332	EL MONTE	CA		03/18/2022		1,826		15			15		1,841	1,841			
100155234	SARASOTA	FL		07/19/2024		3,855		(144)			(144)		3,710	3,710			
100141531	PHOENIX	AZ		01/30/2024		591		(81)			(81)		509	509			
100170108	DAWSONVILLE	GA		10/08/2024		771		(68)			(68)		703	703			
100170311	DAWSONVILLE	GA		10/08/2024		754		(68)			(68)		686	686			
100109680	SILVERTON	OR		06/16/2023		481		(40)			(40)		442	442			
100132421	HOUSTON	TX		11/03/2023		686		69			69		755	755			
100135551	FORT LAUDERDALE	FL		11/13/2023		745		27			27		773	773			
100166138	NORTH RICHLAND HILLS	TX		09/09/2024		773		(56)			(56)		717	717			
100163186	FRESNO	CA		08/13/2024		735		47			47		783	783			
100168422	GASTONIA	NC		09/25/2024		735		(75)			(75)		660	660			
100151157	ZEPHYRHILLS	FL		05/09/2024		1,301		(153)			(153)		1,148	1,148			
100165310	LYNNWOOD	WA		08/29/2024		613		4			4		617	617			
100025552	ORLANDO	FL		09/20/2018		1,382		129			129		1,511	1,511			
100164799	HENDERSON	NV		08/26/2024		909		35			35		944	944			
100171948	FORT WORTH	TX		10/17/2024		787		(61)			(61)		727	727			
100119015	BALTIMORE	MD		07/27/2023		691		(66)			(66)		625	625			
100107975	BRADENTON	FL		05/22/2023		660		(29)			(29)		632	632			
100185375	BAYTOWN	TX		12/20/2024		847		71			71		919	919			
100110001	BERKELEY TOWNSHIP	NJ		06/22/2023		515		(34)			(34)		481	481			
100166980	RIDGECREST	CA		09/13/2024		830		(81)			(81)		749	749			
100067397	SAN JOSE DEL CABO	MEX		08/13/2021		2,121							2,121	2,121			
100137345	FRESNO	CA		12/01/2023		577		(38)			(38)		540	540			
100148335	NORTH PORT	FL		04/12/2024		715		(10)			(10)		706	706			
100169804	DULUTH	GA		09/30/2024		3,553		(151)			(151)		3,401	3,401			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080161	GALVESTON	TX		02/25/2022		6,693		(36)			(36)		6,658	6,658			
100147695	TAMPA	FL		04/05/2024		30,100		(631)			(631)		29,469	29,469			
100180270	CHICAGO	IL		11/25/2024		1,306		(15)			(15)		1,291	1,291			
100151205	BARSTOW	CA		05/10/2024		776		(17)			(17)		759	759			
100161363	CHARLOTTE	NC		07/25/2024		718		(64)			(64)		654	654			
100163137	GEORGETOWN	TX		08/13/2024		832		(30)			(30)		802	802			
100158872	VERO BEACH	FL		07/12/2024		730		(60)			(60)		671	671			
100110108	DORAL	FL		06/23/2023		877		34			34		911	911			
100182638	SAINT AUGUSTINE	FL		12/12/2024		794		161			161		954	954			
100174775	SOUTH RIVER	NJ		10/31/2024		1,068		(83)			(83)		985	985			
100129729	GEORGETOWN	TX		09/29/2023		744		(41)			(41)		703	703			
100014247	TAUNTON	MA		09/27/2017		(517)		981			981		463	463			
100025966	DELTONA	FL		09/20/2018		2,968		128			128		3,096	3,096			
100185400	CYPRESS	TX		12/20/2024		857		56			56		913	913			
100114822	MILLVILLE	DE		07/10/2023		868		119			119		987	987			
100150997	SOUTH ELGIN	IL		05/08/2024		737		(57)			(57)		680	680			
100141588	DAVENPORT	FL		01/30/2024		659		(24)			(24)		635	635			
100147780	COLONIAL BEACH	VA		04/08/2024		764		13			13		777	777			
100131951	CAPE CORAL	FL		10/13/2023		762		(16)			(16)		746	746			
100134294	LEHIGH ACRES	FL		10/27/2023		706		(63)			(63)		644	644			
100024121	SOLDOTNA	AK		09/10/2018		1,599		(79)			(79)		1,520	1,520			
100128123	HERMITAGE	TN		09/08/2023		810		40			40		849	849			
100174883	SAVANNAH	GA		10/31/2024		356		(7)			(7)		349	349			
100117308	PATERSON	NJ		07/20/2023		885		937			937		1,822	1,822			
100155987	BLAINE	WA		06/18/2024		726		(74)			(74)		653	653			
100099966	BREMERTON	WA		03/28/2023		4,135		(84)			(84)		4,052	4,052			
100164517	RALEIGH	NC		08/21/2024		3,938		(81)			(81)		3,857	3,857			
100152202	AUBREY	TX		05/17/2024		770		17			17		787	787			
100156854	MONROE	NY		06/27/2024		781		(31)			(31)		750	750			
100151743	LAS VEGAS	NV		05/10/2024		762		57			57		820	820			
100148868	DURHAM	NC		04/17/2024		926		188			188		1,114	1,114			
100057933	NEW ORLEANS	LA		06/30/2021		1,551		(127)			(127)		1,424	1,424			
100045635	FENTON	MI		11/25/2020		237		41			41		278	278			
100013274	SOLEDAD	CA		05/25/2017		774		172			172		946	946			
100160078	LANCASTER	CA		07/17/2024		792		(18)			(18)		774	774			
100127521	AUBREY	TX		09/08/2023		731		(14)			(14)		716	716			
100162315	LILBURN	GA		08/05/2024		717		(50)			(50)		667	667			
100103595	RIVERSIDE	CA		05/08/2023		1,470		(103)			(103)		1,367	1,367			
100116618	MADERA	CA		07/20/2023		966		730			730		1,696	1,696			
100046205	TINLEY PARK	IL		11/25/2020		720		(385)			(385)		335	335			
100090264	VACAVILLE	CA		01/13/2023		3,259		(412)			(412)		2,847	2,847			
100164836	BUCKEYE	AZ		08/26/2024		1,028		(77)			(77)		951	951			
100084752	ROY	UT		08/02/2022		622		8			8		630	630			
100150725	GILBERT	AZ		05/06/2024		951		195			195		1,146	1,146			
100063103	LEAGUE CITY	TX		07/01/2021		2,079		(42)			(42)		2,038	2,038			
100137014	GREENWOOD	IN		11/28/2023		672		(15)			(15)		657	657			
100027035	LAWNDALE	CA		09/26/2018		1,508		97			97		1,605	1,605			
100139951	PALMDALE	CA		01/09/2024		741		(28)			(28)		714	714			
100135181	SEVERN	MD		11/07/2023		11,544		(63)			(63)		11,481	11,481			
100130424	WEST PALM BEACH	FL		09/28/2023		494		5			5		499	499			
100127539	KATY	TX		09/08/2023		822		(18)			(18)		803	803			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132298	MOORESVILLE	NC		10/13/2023		735		(24)			(24)		711	711			
100135300	CINCINNATI	OH		11/13/2023		744		47			47		791	791			
100110480	MODESTO	CA		06/30/2023		837		(44)			(44)		792	792			
100166983	SANTA ROSA	CA		09/13/2024		768		(51)			(51)		717	717			
100119332	DEBARY	FL		07/31/2023		736		(8)			(8)		729	729			
100148018	ORLANDO	FL		04/10/2024		701		(18)			(18)		682	682			
100152911	HOUSTON	TX		05/22/2024		274		(11)			(11)		263	263			
100186493	STAR	ID		12/30/2024		693		(71)			(71)		622	622			
100164353	BLOOMINGDALE	GA		08/21/2024		768		(24)			(24)		744	744			
100149887	OOLTEWAH	TN		04/29/2024		696		(53)			(53)		643	643			
100068143	MINNEAPOLIS	MN		08/25/2021		1,594		(86)			(86)		1,508	1,508			
100152967	TIETON	WA		06/27/2024		660		(135)			(135)		525	525			
100156349	DINUBA	CA		07/25/2024		649		(162)			(162)		487	487			
100013543	ROCKAWAY	NJ		05/25/2017		1,157		344			344		1,501	1,501			
100131680	ARVADA	CO		10/06/2023		891		191			191		1,082	1,082			
100131678	WARMINSTER	PA		10/06/2023		892		49			49		941	941			
100119459	VIRGINIA BEACH	VA		07/31/2023		748		(33)			(33)		715	715			
100138124	LEHIGH ACRES	FL		12/14/2023		625		47			47		672	672			
100026721	SAN MARCOS	CA		09/26/2018		3,029		288			288		3,317	3,317			
100147631	FORT WORTH	TX		04/04/2024		625		(69)			(69)		556	556			
100136284	WOODSTOCK	GA		11/20/2023		222,313		239			239		222,552	222,552			
100140372	WESTFIELD	IN		01/18/2024		928		32			32		960	960			
100026275	RIO RANCHO	NM		09/20/2018		1,081		291			291		1,372	1,372			
100180228	HIXSON	TN		11/25/2024		854		34			34		888	888			
100159422	MERIDIAN	ID		07/15/2024		721		(70)			(70)		651	651			
100168423	RIDGELAND	SC		09/25/2024		645		(66)			(66)		579	579			
100156526	NORTH LAS VEGAS	NV		06/24/2024		856		64			64		920	920			
100175309	CHARLOTTE	NC		11/05/2024		744		(30)			(30)		714	714			
100169274	SAINT JOHN	IN		09/27/2024		11,300		(574)			(574)		10,725	10,725			
100071618	HAWTHORNE	CA		10/14/2021		1,634		(128)			(128)		1,506	1,506			
100128230	OXFORD	MA		09/14/2023		496		(31)			(31)		465	465			
100138965	BROOKLYN	NY		12/21/2023		4,466		328			328		4,794	4,794			
100100774	NEW MILFORD	CT		04/28/2023		1,323		156			156		1,479	1,479			
100081413	LAS VEGAS	NV		03/18/2022		1,569		96			96		1,665	1,665			
100065177	MISSION VIEJO	CA		07/14/2021		1,698		(84)			(84)		1,614	1,614			
100065180	PHOENIX	AZ		07/14/2021		1,698		(84)			(84)		1,614	1,614			
100116903	TIVERTON	RI		07/20/2023		730		22			22		752	752			
100138011	CONROE	TX		12/13/2023		607		(54)			(54)		553	553			
100141747	LONG BEACH	CA		01/30/2024		587		(70)			(70)		516	516			
100136268	AVONDALE	AZ		11/20/2023		666		(30)			(30)		636	636			
100129359	NORTH PORT	FL		09/25/2023		670		4			4		674	674			
100055687	SPRING VALLEY	CA		03/23/2021		1,232		(172)			(172)		1,060	1,060			
100137734	FLORIDA CITY	FL		12/08/2023		801		44			44		846	846			
100014087	SAINT HELENS	OR		05/25/2017		1,040		15			15		1,055	1,055			
100156905	PHILADELPHIA	PA		06/27/2024		649		(36)			(36)		613	613			
100164476	CONCORD	NC		08/21/2024		728		(25)			(25)		703	703			
100100038	DAVENPORT	FL		03/28/2023		398		(84)			(84)		314	314			
100144197	GREENSBORO	NC		03/07/2024		816		65			65		881	881			
100150472	TOLLESON	AZ		05/03/2024		816		211			211		1,027	1,027			
100024608	CORTLANDT MANOR	NY		09/20/2018		1,015		482			482		1,497	1,497			
100135626	JACKSONVILLE	NC		11/09/2023		494		(55)			(55)		439	439			

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100138405	PHILADELPHIA	PA		12/18/2023		588		(63)			(63)		526	526			
100088224	HOLLYWOOD	FL		10/17/2022		1,032		(65)			(65)		967	967			
100186744	PHOENIX	AZ		12/31/2024		713		(52)			(52)		661	661			
100150854	ROCKWALL	TX		05/08/2024		711		(32)			(32)		679	679			
100149452	LAWRENCEVILLE	GA		04/24/2024		740		(59)			(59)		680	680			
100181376	BUCKEYE	AZ		12/06/2024		783		(57)			(57)		726	726			
100133463	DECATUR	GA		10/19/2023		791		(58)			(58)		733	733			
100024652	HACKENSACK	NJ		09/20/2018		479		773			773		1,252	1,252			
100101655	LANCASTER	CA		04/26/2023		954		68			68		1,022	1,022			
100046440	HOSCHTON	GA		11/25/2020		3,050		(82)			(82)		2,969	2,969			
100157828	TAMPA	FL		08/01/2024		650		(74)			(74)		576	576			
100165471	ROUND ROCK	TX		08/29/2024		900		50			50		951	951			
100128093	WHITE HOUSE	TN		09/08/2023		978		107			107		1,084	1,084			
100175112	BAKERSFIELD	CA		11/05/2024		785		(80)			(80)		705	705			
100142642	FRESNO	CA		02/08/2024		803		(25)			(25)		779	779			
100161549	DURHAM	NC		07/30/2024		3,247		(113)			(113)		3,135	3,135			
100167560	RICHMOND	TX		09/19/2024		642		(113)			(113)		529	529			
100091576	PAYSON	UT		03/07/2023		609		(40)			(40)		569	569			
100165416	NEW ORLEANS	LA		08/29/2024		719		(44)			(44)		675	675			
100148020	PITTSBORO	NC		04/10/2024		2,379		108			108		2,487	2,487			
100144370	HENDERSON	NV		03/07/2024		890		8			8		898	898			
100054065	LOS ANGELES	CA		03/23/2021		706		(166)			(166)		540	540			
100149387	CONROE	TX		04/24/2024		2,182		136			136		2,318	2,318			
100164514	MABLETON	GA		08/21/2024		780		(114)			(114)		666	666			
100143802	CARMEL	IN		02/28/2024		575		(119)			(119)		456	456			
100120923	SANTA ROSA BEACH	FL		08/30/2023		740		(23)			(23)		717	717			
100132005	CUMMING	GA		10/13/2023		737		17			17		755	755			
100150984	GLENDALE	AZ		05/08/2024		776		(13)			(13)		763	763			
100170424	FORNEY	TX		10/09/2024		744		(11)			(11)		732	732			
100127617	OCEAN CITY	MD		09/08/2023		790		(28)			(28)		762	762			
100109742	FONTANA	CA		06/16/2023		1,020		(95)			(95)		925	925			
100155936	MCKINNEY	TX		06/17/2024		730		(50)			(50)		680	680			
100011813	NAPERVILLE	IL		03/08/2017		859		386			386		1,245	1,245			
100133564	SAVANNAH	GA		10/23/2023		696		20			20		716	716			
100145842	COLFAX	WI		03/15/2024		1,455		(64)			(64)		1,391	1,391			
100114819	FORT LAUDERDALE	FL		07/10/2023		978		39			39		1,017	1,017			
100054374	CYPRESS	TX		03/23/2021		2,305		(155)			(155)		2,150	2,150			
100144196	CHARLOTTE	NC		03/07/2024		1,550		(70)			(70)		1,480	1,480			
100092008	NEWARK	NJ		02/09/2023		700		(46)			(46)		655	655			
100115889	CORPUS CHRISTI	TX		07/20/2023		1,206		(40)			(40)		1,166	1,166			
100024893	WOODBRIDGE	VA		09/20/2018		1,027		213			213		1,240	1,240			
100156575	STALLINGS	NC		06/24/2024		752		(22)			(22)		731	731			
100120590	LAS VEGAS	NV		08/18/2023		825		(26)			(26)		799	799			
100115597	POMPANO BEACH	FL		07/19/2023		612		(19)			(19)		594	594			
100182146	WINTER HAVEN	FL		12/12/2024		760		(34)			(34)		727	727			
100135960	GRAND JUNCTION	CO		11/16/2023		654		(84)			(84)		570	570			
100025678	ESCONDIDO	CA		09/20/2018		968		126			126		1,094	1,094			
100026660	SAN FERNANDO	CA		09/26/2018		1,282		34			34		1,316	1,316			
100135283	DAVENPORT	FL		11/08/2023		731		73			73		804	804			
100079708	KIHEI	HI		04/25/2022		918		(92)			(92)		826	826			
100159377	DALLAS	GA		07/15/2024		866		38			38		904	904			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066882	WASHINGTON	DC		08/02/2021		1,204		(9)			(9)		1,195	1,195			
100088223	KENVIL	NJ		10/17/2022		863		(37)			(37)		825	825			
100132303	MELISSA	TX		10/13/2023		3,071		72			72		3,143	3,143			
100151797	PEARLAND	TX		05/10/2024		646		(126)			(126)		520	520			
100154127	SAINT PETERSBURG	FL		07/11/2024		2,719		(77)			(77)		2,642	2,642			
100135049	ORLANDO	FL		11/01/2023		639		31			31		670	670			
100116690	FORT WASHINGTON	MD		07/20/2023		(1,931)		3,575			3,575		1,644	1,644			
100119730	PATERSON	NJ		08/08/2023		205		379			379		584	584			
100026735	ANAHEIM	CA		09/26/2018		991		198			198		1,189	1,189			
100129449	GREENVILLE	SC		09/29/2023		899		112			112		1,011	1,011			
100173800	FORT MYERS	FL		10/30/2024		685		(20)			(20)		666	666			
100161893	ELKRIDGE	MD		07/31/2024		714		(78)			(78)		636	636			
100175119	FRESNO	CA		11/05/2024		893		(106)			(106)		787	787			
100089947	LAS VEGAS	NV		01/26/2023		730		(100)			(100)		630	630			
100119338	MORRISVILLE	NC		07/31/2023		976		6			6		982	982			
100158153	BOTHELL	WA		07/09/2024		6,333		(243)			(243)		6,090	6,090			
100011307	VISTA	CA		12/23/2016		1,374		373			373		1,747	1,747			
100112731	ST LOUIS	MO		06/29/2023		2,614		176			176		2,790	2,790			
100054741	SPRINGFIELD	VA		03/23/2021		4,275		(303)			(303)		3,973	3,973			
100173149	MINNEAPOLIS	MN		10/30/2024		511		(63)			(63)		448	448			
100120730	SAN ANTONIO	TX		08/25/2023		796		86			86		882	882			
100071467	PEORIA	AZ		10/26/2021		1,494		(265)			(265)		1,228	1,228			
100134573	LAS VEGAS	NV		10/30/2023		582		(50)			(50)		532	532			
100142433	NEW ORLEANS	LA		03/08/2024		744		(88)			(88)		656	656			
100024901	GARDEN GROVE	CA		09/20/2018		721		240			240		961	961			
100091383	HICKORY HILLS	IL		02/22/2023		1,019		39			39		1,058	1,058			
100171849	LAS VEGAS	NV		10/17/2024		2,346		(53)			(53)		2,292	2,292			
100060317	SPOKANE	WA		06/25/2021		1,643		(129)			(129)		1,513	1,513			
100138648	RICHMOND	VA		02/02/2024		673		(122)			(122)		552	552			
100138104	NORTH FORT MYERS	FL		12/14/2023		710		94			94		804	804			
100132056	TAMPA	FL		10/13/2023		852		42			42		894	894			
100031490	SANTA ANA	CA		03/29/2019		1,802		142			142		1,944	1,944			
100172389	SANTA ROSA BEACH	FL		10/23/2024		515		(149)			(149)		366	366			
100166108	CONYERS	GA		09/09/2024		530		(41)			(41)		489	489			
100160604	MYRTLE BEACH	SC		07/19/2024		768		1			1		768	768			
100110215	OGDEN	UT		06/30/2023		810		12			12		823	823			
100061047	HEMET	CA		06/01/2021		1,495		6			6		1,502	1,502			
100030732	MOLT	MT		04/09/2019		893		555			555		1,448	1,448			
100028780	PALMDALE	CA		10/26/2018		966		(90)			(90)		876	876			
100164347	WESLEY CHAPEL	FL		08/21/2024		27,414		(299)			(299)		27,114	27,114			
100161753	HACKETTSTOWN	NJ		07/31/2024		(373)		1,041			1,041		668	668			
100176839	EAGLE LAKE	FL		11/15/2024		778		(82)			(82)		696	696			
100090108	FORT MILL	SC		01/13/2023		432		(64)			(64)		368	368			
100089248	NEW BRITAIN	CT		01/26/2023		759		(111)			(111)		648	648			
100173718	BRADENTON	FL		10/30/2024		588		(90)			(90)		498	498			
100115313	PALM COAST	FL		07/17/2023		800		(20)			(20)		780	780			
100146980	HENRICO	VA		03/26/2024		791		3			3		794	794			
100157917	WILLOUGHBY	OH		07/09/2024		682		(11)			(11)		670	670			
100169996	FREEHOLD	NJ		11/08/2024		303		(18)			(18)		285	285			
100139328	LAS VEGAS	NV		12/28/2023		558		25			25		583	583			
100158878	LEXINGTON	SC		07/12/2024		676		(70)			(70)		606	606			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141523	ATLANTA	GA		01/30/2024		582		(72)			(72)		510	510			
100155908	SCRANTON	PA		06/17/2024		731		(53)			(53)		678	678			
100152619	HARTFORD	CT		05/17/2024		2,157		(12)			(12)		2,145	2,145			
100115733	WEST HAVEN	CT		07/20/2023		859		34			34		893	893			
100152533	ARLINGTON	TX		05/17/2024		716		61			61		777	777			
100112899	LONG BEACH	CA		06/29/2023		399		244			244		643	643			
100030696	MIAMI	FL		04/09/2019		875		501			501		1,376	1,376			
100182256	MONROE	NC		12/12/2024		871		168			168		1,039	1,039			
100115667	LINCOLN CITY	OR		07/20/2023		1,052		39			39		1,091	1,091			
100101521	FREDERICK	CO		04/26/2023		1,118		251			251		1,369	1,369			
100182359	WAXAHACHIE	TX		12/12/2024		710		(46)			(46)		664	664			
100182221	SPRING LAKE	MI		12/12/2024		696		(49)			(49)		647	647			
100173481	RICHMOND	VA		10/29/2024		722		(75)			(75)		647	647			
100172313	HAMDEN	CT		10/21/2024		740		(28)			(28)		712	712			
100162900	TUCSON	AZ		08/12/2024		907		109			109		1,016	1,016			
100149133	BAKERSFIELD	CA		04/22/2024		454		(71)			(71)		383	383			
100167640	DAYTONA BEACH	FL		09/19/2024		647		(118)			(118)		530	530			
100168289	TOLLESON	AZ		09/20/2024		731		(61)			(61)		670	670			
100043463	GALWAY	NY		08/13/2020		(1,521)		2,688			2,688		1,168	1,168			
100144429	NEW BEDFORD	MA		03/07/2024		3,081		(144)			(144)		2,938	2,938			
100142639	BRADENTON	FL		02/08/2024		737		(64)			(64)		673	673			
100128021	CHAPMANSBORO	TN		09/08/2023		862		45			45		907	907			
100161038	CHARLEVOIX	MI		07/24/2024		718		(71)			(71)		647	647			
100149804	GARLAND	TX		04/26/2024		574		(130)			(130)		444	444			
100120621	BALTIMORE	MD		08/18/2023		759		(9)			(9)		750	750			
100099588	PHOENIX	AZ		04/06/2023		650		(82)			(82)		569	569			
100173233	LAS VEGAS	NV		10/30/2024		865		13			13		878	878			
100148838	CAPE CORAL	FL		04/17/2024		484		(73)			(73)		411	411			
100151432	MELBOURNE	FL		05/10/2024		710		(47)			(47)		663	663			
100031107	BRENTWOOD	CA		03/29/2019		1,090		(102)			(102)		988	988			
100151028	BUFORD	GA		05/08/2024		908		98			98		1,006	1,006			
100120712	MOORESVILLE	NC		08/25/2023		1,089		83			83		1,171	1,171			
100169101	ORLANDO	FL		09/27/2024		711		(70)			(70)		642	642			
100108464	NORTH PORT	FL		05/25/2023		1,322		(68)			(68)		1,254	1,254			
100151514	LAVEEN	AZ		05/10/2024		775		(15)			(15)		759	759			
100026090	LOS ANGELES	CA		09/20/2018		2,393		40			40		2,433	2,433			
100128171	MISSOURI CITY	TX		09/18/2023		1,436		40			40		1,476	1,476			
100167070	AVENTURA	FL		09/13/2024		4,610		(337)			(337)		4,273	4,273			
100115308	INDIO	CA		07/17/2023		651		(34)			(34)		617	617			
100151646	SEQUIM	WA		05/10/2024		762		(24)			(24)		738	738			
100156077	SMITHFIELD	RI		06/18/2024		596		(98)			(98)		498	498			
100133762	NAVARRE	FL		10/23/2023		720		(18)			(18)		702	702			
100050033	PARRISH	FL		11/20/2020		1,391		(183)			(183)		1,208	1,208			
100162320	CANTON	GA		08/06/2024		1,356		(104)			(104)		1,253	1,253			
100167455	SEBASTIAN	FL		09/16/2024		739		(69)			(69)		670	670			
100139370	WATERBURY	CT		12/28/2023		382		(30)			(30)		352	352			
100168775	MANCHESTER	NH		09/26/2024		755		(76)			(76)		679	679			
100103019	HOMESTEAD	FL		06/22/2023		632		(86)			(86)		546	546			
100154503	SAN BERNARDINO	CA		06/14/2024		697		(109)			(109)		588	588			
100155160	HILTON HEAD ISLAND	SC		07/19/2024		537		(52)			(52)		485	485			
100150996	CHARLOTTE	NC		05/08/2024		722		(64)			(64)		658	658			

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100149808	PRINCETON	TX		04/26/2024		728		(19)			(19)		708	708			
100184633	WHITTIER	CA		12/17/2024		1,444		(155)			(155)		1,288	1,288			
100103505	FORT MYERS	FL		05/08/2023		1,814		(88)			(88)		1,726	1,726			
100135507	RIVERVIEW	FL		11/13/2023		645		(2)			(2)		643	643			
100029836	GROVELAND	FL		10/26/2018		808		160			160		967	967			
100127574	COOPERSBURG	PA		09/08/2023		979		163			163		1,142	1,142			
100057921	LOVELAND	CO		06/30/2021		1,701		(99)			(99)		1,602	1,602			
100136494	LOVELAND	CO		11/20/2023		899		297			297		1,197	1,197			
100139327	LAS VEGAS	NV		12/28/2023		556		28			28		583	583			
100148758	HANFORD	CA		04/17/2024		740		(55)			(55)		685	685			
100146882	MCKINNEY	TX		03/26/2024		1,468		(22)			(22)		1,446	1,446			
100158936	GUTHRIE	OK		07/12/2024		719		(75)			(75)		645	645			
100099777	TRENTON	NJ		02/28/2023		714		(32)			(32)		682	682			
100076608	MESA	AZ		12/16/2021		1,558		(182)			(182)		1,376	1,376			
100146948	CELINA	TX		03/26/2024		66,370		535			535		66,905	66,905			
100141650	ANTIOCH	TN		01/30/2024		539		(19)			(19)		520	520			
100150519	OAKWOOD	GA		05/03/2024		1,908		70			70		1,979	1,979			
100131721	ODENTON	MD		10/06/2023		758		46			46		804	804			
100148534	MCKINNEY	TX		04/12/2024		788		(22)			(22)		766	766			
100086144	HERRIMAN	UT		10/07/2022		958		(10)			(10)		948	948			
100160870	HOWARD	OH		07/24/2024		719		(75)			(75)		645	645			
100143331	PORTLAND	OR		02/16/2024		802		(35)			(35)		767	767			
100026125	LONG BEACH	CA		09/20/2018		1,559		(54)			(54)		1,505	1,505			
100109577	SARASOTA	FL		06/14/2023		1,286		(122)			(122)		1,164	1,164			
100115518	STOCKTON	CA		07/17/2023		511		43			43		554	554			
100175138	PALMDALE	CA		11/05/2024		727		(48)			(48)		678	678			
100173210	COLUMBIA	TN		10/30/2024		772		(75)			(75)		697	697			
100087521	MELROSE	MA		10/25/2022		1,336		83			83		1,418	1,418			
100139993	OXFORD	AL		01/09/2024		591		(23)			(23)		568	568			
100172985	MONTGOMERY VILLAGE	MD		10/25/2024		637		(126)			(126)		511	511			
100164521	PENDERGRASS	GA		08/21/2024		855		36			36		891	891			
100170078	CONYERS	GA		10/08/2024		713		(85)			(85)		627	627			
100076510	ASHEVILLE	NC		12/21/2021		1,225		(108)			(108)		1,118	1,118			
100140595	BAKERSFIELD	CA		01/19/2024		757		(108)			(108)		649	649			
100029165	WOODLAND HILLS	CA		10/26/2018		1,774		147			147		1,922	1,922			
100173377	WICKENBURG	AZ		10/30/2024		774		(53)			(53)		721	721			
100140934	MADERA	CA		03/28/2024		637		(76)			(76)		562	562			
100103061	IRVING	TX		06/22/2023		687		(100)			(100)		587	587			
100074228	LA CRESCENTA	CA		12/09/2021		1,674		25			25		1,699	1,699			
100155104	PINELLAS PARK	FL		07/19/2024		977		(10)			(10)		966	966			
100064496	PEEKSKILL	NY		07/01/2021		957		15			15		972	972			
100136354	BLUE SPRINGS	MO		11/20/2023		964		36			36		1,000	1,000			
100117720	PLANO	TX		07/20/2023		830		70			70		900	900			
100148187	PITTSBURGH	PA		04/12/2024		783		(27)			(27)		756	756			
100055754	CHANDLER	AZ		03/23/2021		1,141		(127)			(127)		1,014	1,014			
100076212	PATERSON	NJ		01/07/2022		1,612		(109)			(109)		1,503	1,503			
100043752	GARDNERVILLE	NV		08/13/2020		1,358		(124)			(124)		1,235	1,235			
100161130	BUCKEYE	AZ		07/24/2024		928		110			110		1,037	1,037			
100026152	ARVERNE	NY		09/20/2018		1,054		206			206		1,260	1,260			
100153250	AUSTIN	TX		05/30/2024		791		42			42		833	833			
100182091	APEX	NC		12/12/2024		841		74			74		916	916			

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100130382	BRIDGEPORT	CT		09/28/2023		1,004		(106)			(106)		898	898			
100024775	PEMBROKE PINES	FL		09/20/2018		835		410			410		1,245	1,245			
100179530	DENTON	TX		11/21/2024		795		(18)			(18)		777	777			
100165389	SAVANNAH	GA		08/29/2024		721		(37)			(37)		683	683			
100027887	WILDWOOD	NJ		10/26/2018		645		566			566		1,211	1,211			
100011138	IRVINE	CA		12/23/2016		1,019		149			149		1,168	1,168			
100133666	DURHAM	NC		10/23/2023		1,294		67			67		1,362	1,362			
100155109	PORT ST JOE	FL		07/19/2024		1,139		(101)			(101)		1,038	1,038			
100065686	SAN BERNARDINO	CA		07/28/2021		1,596		(111)			(111)		1,486	1,486			
100166223	TROUTMAN	NC		09/09/2024		1,148		55			55		1,203	1,203			
100140011	YAPHANK	NY		01/09/2024		603		(41)			(41)		562	562			
100186340	ARLINGTON	TX		12/30/2024		764		(33)			(33)		731	731			
100151332	SAINT GEORGE ISLAND	FL		05/10/2024		3,364		(38)			(38)		3,326	3,326			
100077977	WINTER HAVEN	FL		01/06/2022		1,327		(263)			(263)		1,063	1,063			
100102155	HOUSTON	TX		04/14/2023		560		(120)			(120)		440	440			
100148095	CHARLOTTE	NC		04/10/2024		821		4			4		825	825			
100117057	PEARLAND	TX		07/20/2023		918		1,205			1,205		2,123	2,123			
100132016	SAINT AUGUSTINE	FL		10/13/2023		680		(2)			(2)		678	678			
100054841	E STROUDSBURG	PA		03/23/2021		1,265		(102)			(102)		1,163	1,163			
100159372	FORT WORTH	TX		07/15/2024		874		55			55		930	930			
100172445	DENTON	TX		10/23/2024		1,449		(41)			(41)		1,408	1,408			
100160190	DACULA	GA		07/18/2024		625		(35)			(35)		590	590			
100083965	MODESTO	CA		07/12/2022		574		(48)			(48)		526	526			
100067652	LOVELL	WY		09/23/2021		2,381		(58)			(58)		2,323	2,323			
100181968	KANSAS CITY	MO		12/12/2024		809		4			4		814	814			
100172597	PEA RIDGE	AR		10/23/2024		1,154		(61)			(61)		1,093	1,093			
100172599	PEA RIDGE	AR		10/23/2024		1,154		(61)			(61)		1,093	1,093			
100076329	HADDONFIELD	NJ		01/07/2022		1,543		(67)			(67)		1,476	1,476			
100152709	AVONDALE	AZ		05/17/2024		850		120			120		969	969			
100126925	SANTA CRUZ	CA		08/30/2023		3,311		422			422		3,733	3,733			
100135505	MERCED	CA		11/13/2023		1,192		204			204		1,396	1,396			
100163122	ST PETERSBURG	FL		08/13/2024		645		(59)			(59)		587	587			
100086796	STOCKTON	NJ		10/04/2022		852		(57)			(57)		795	795			
100150525	BLOOMINGDALE	GA		05/03/2024		832		34			34		866	866			
100135145	PORT SAINT LUCIE	FL		11/03/2023		565		(20)			(20)		545	545			
100165811	BAKERSFIELD	CA		08/29/2024		595		(164)			(164)		430	430			
100172456	DAHLONEGA	GA		10/23/2024		859		54			54		913	913			
100130421	RANDALLSTOWN	MD		09/28/2023		604		(87)			(87)		516	516			
100168135	NEW BRITAIN	CT		09/20/2024		798		21			21		819	819			
100148820	DUBLIN	OH		04/17/2024		737		(53)			(53)		683	683			
100025755	SCHAUMBURG	IL		09/20/2018		732		903			903		1,635	1,635			
100175457	BAKERSFIELD	CA		12/23/2024		927		(41)			(41)		886	886			
100119695	HARTFORD	CT		08/08/2023		481		(37)			(37)		444	444			
100089275	ROSENBERG	TX		01/26/2023		724		(177)			(177)		547	547			
100136217	MORTON GROVE	IL		11/20/2023		666		(19)			(19)		647	647			
100147705	FORT WORTH	TX		04/05/2024		1,024		(89)			(89)		935	935			
100174251	HENDERSON	NV		10/31/2024		904		20			20		924	924			
100013071	LOS ANGELES	CA		05/25/2017		780		47			47		827	827			
100165643	TRENTON	NJ		10/04/2024		576		(95)			(95)		481	481			
100149728	TRENTON	NJ		04/26/2024		471		(27)			(27)		443	443			
100142878	WEATHERFORD	TX		02/09/2024		744		(47)			(47)		697	697			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060307	VIRGINIA BEACH	VA		06/25/2021		1,645		(99)			(99)		1,546	1,546			
100182682	REEDVILLE	VA		12/12/2024		737		(39)			(39)		698	698			
100144045	TAMPA	FL		03/07/2024		6,896		118			118		7,014	7,014			
100121010	SAINT ALBANS	ME		08/30/2023		739		25			25		764	764			
100147851	BREMERTON	WA		04/08/2024		1,056		(6)			(6)		1,050	1,050			
100081492	LAKEWOOD	NJ		03/18/2022		1,504		(7)			(7)		1,497	1,497			
100101562	NORTH BERGEN	NJ		04/26/2023		865		29			29		894	894			
100151484	HUTTO	TX		05/10/2024		704		(34)			(34)		669	669			
100116722	LOS ANGELES	CA		07/20/2023		843		959			959		1,801	1,801			
100031585	IRVINE	CA		03/29/2019		21,647		2,924			2,924		24,570	24,570			
100149600	AUBURNDALE	FL		04/26/2024		1,426		216			216		1,642	1,642			
100148075	LAS VEGAS	NV		04/10/2024		670		21			21		690	690			
100066203	ELKRIDGE	MD		08/02/2021		3,347							3,347	3,347			
100031130	SIMI VALLEY	CA		03/29/2019		1,170		272			272		1,442	1,442			
100167498	KATY	TX		10/31/2024		816		(72)			(72)		744	744			
100146874	GLEN BURNIE	MD		03/26/2024		3,954		(125)			(125)		3,830	3,830			
100100180	SHIRLEY	NY		03/17/2023		728		(43)			(43)		685	685			
100081177	SEATTLE	WA		03/18/2022		1,565		86			86		1,651	1,651			
100117584	HERRIMAN	UT		07/20/2023		793		(37)			(37)		756	756			
100119047	MCDONOUGH	GA		07/27/2023		713		(83)			(83)		630	630			
100060108	WILMINGTON	CA		06/25/2021		1,652		(99)			(99)		1,553	1,553			
100127569	RICHMOND	VA		09/08/2023		784		2			2		786	786			
100176670	SAINT PAUL	MN		11/15/2024		710		(75)			(75)		636	636			
100155957	EDISON	NJ		06/17/2024		770		(41)			(41)		730	730			
100137762	DURHAM	NC		12/08/2023		2,086		(59)			(59)		2,027	2,027			
100151696	MABLETON	GA		05/10/2024		4,075		16			16		4,091	4,091			
100154552	SILVER SPRING	MD		06/14/2024		707		(36)			(36)		671	671			
100144208	SALEM	OR		03/07/2024		924		76			76		1,000	1,000			
100055843	NORTH ANDOVER	MA		03/23/2021		1,000		(205)			(205)		795	795			
100115458	SANTA ROSA	CA		07/17/2023		1,967		41			41		2,008	2,008			
100087171	DESTIN	FL		10/25/2022		1,123		127			127		1,250	1,250			
100182653	PANAMA CITY BEACH	FL		12/12/2024		768		21			21		789	789			
100147755	AVONDALE	AZ		04/08/2024		2,027		(10)			(10)		2,017	2,017			
100143134	ACWORTH	GA		02/16/2024		687		(63)			(63)		624	624			
100100297	TOMBALL	TX		03/24/2023		694		(69)			(69)		625	625			
100133723	SHELBYVILLE	KY		10/23/2023		779		32			32		810	810			
100136968	WEST JEFFERSON	NC		11/28/2023		687		19			19		706	706			
100138714	ROUND ROCK	TX		02/02/2024		661		(42)			(42)		618	618			
100142960	LIVINGSTON	MT		02/09/2024		677		(67)			(67)		611	611			
100136905	HUTTO	TX		11/27/2023		821		21			21		843	843			
100144222	CHARLESTON	SC		03/07/2024		1,116		(30)			(30)		1,086	1,086			
100179976	WEST SALEM	OH		11/25/2024		805		31			31		835	835			
100153340	FORT MYERS	FL		05/30/2024		746		(11)			(11)		736	736			
100179547	SALADO	TX		11/21/2024		595		(18)			(18)		577	577			
100179554	SALADO	TX		11/21/2024		595		(18)			(18)		577	577			
100162663	MILLVILLE	DE		08/12/2024		813		20			20		833	833			
100160123	TAYLOR	TX		07/17/2024		609		(63)			(63)		546	546			
100020304	GROVER BEACH	CA		07/17/2018		1,610		(102)			(102)		1,508	1,508			
100156004	NORTH LAUDERDALE	FL		06/18/2024		601		(77)			(77)		524	524			
100127517	PORT SAINT JOE	FL		09/08/2023		761		(43)			(43)		718	718			
100079944	HOUSTON	TX		04/25/2022		723		(171)			(171)		552	552			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025832	WESTBURY	NY		09/20/2018		930		136			136		1,065	1,065			
100166939	MARICOPA	AZ		09/13/2024		674		(11)			(11)		663	663			
100100638	MIAMI	FL		04/27/2023		668		(83)			(83)		585	585			
100169097	AUSTIN	TX		09/27/2024		778		(46)			(46)		732	732			
100138245	DAYTON	TX		12/14/2023		2,379		(30)			(30)		2,350	2,350			
100180088	TAMPA	FL		12/30/2024		626		(89)			(89)		537	537			
100148528	SPRINGFIELD	MO		04/12/2024		1,638		(80)			(80)		1,558	1,558			
100091273	GLENDORA	CA		01/31/2023		7,717		(347)			(347)		7,369	7,369			
100141013	MCKINNEY	TX		02/20/2024		737		(62)			(62)		675	675			
100169780	LOCUST GROVE	VA		09/30/2024		711		(57)			(57)		654	654			
100158607	LONGWOOD	FL		07/10/2024		22,728		(322)			(322)		22,406	22,406			
100044856	NORTH LAS VEGAS	NV		11/19/2020		2,161		283			283		2,444	2,444			
100029333	LANCASTER	CA		10/26/2018		1,896		52			52		1,948	1,948			
100176197	CARROLLTON	TX		12/20/2024		777		(28)			(28)		749	749			
100028867	ATASCADERO	CA		10/26/2018		3,844		(25)			(25)		3,819	3,819			
100024653	INGLEWOOD	CA		09/20/2018		1,585		(111)			(111)		1,475	1,475			
100142529	ROCKY RIVER	OH		02/08/2024		1,390		(40)			(40)		1,350	1,350			
100068002	DENVER	CO		09/23/2021		1,675		(67)			(67)		1,608	1,608			
100103601	TAMPA	FL		05/08/2023		551		49			49		600	600			
100119828	MANVILLE	NJ		08/08/2023		744		(18)			(18)		727	727			
100076847	ALLENTOWN	PA		12/27/2021		1,902		(166)			(166)		1,737	1,737			
100140075	HUTTO	TX		01/09/2024		894		71			71		965	965			
100158151	MYRTLE BEACH	SC		07/09/2024		933		(47)			(47)		887	887			
100141102	SHIRLEY	NY		01/30/2024		595		(44)			(44)		551	551			
100025997	LOS ANGELES	CA		09/20/2018		1,527		(47)			(47)		1,480	1,480			
100054098	JOHNS ISLAND	SC		03/23/2021		2,838		(324)			(324)		2,514	2,514			
100131942	NORTH PLAINS	OR		10/13/2023		909		111			111		1,019	1,019			
100108031	VISALIA	CA		05/25/2023		793		(34)			(34)		759	759			
100171262	ALMA	CO		10/16/2024		682		(90)			(90)		592	592			
100152465	WHITEHALL	MI		05/16/2024		677		(43)			(43)		634	634			
100169586	ANCHORAGE	AK		09/30/2024		3,317		(143)			(143)		3,174	3,174			
100067863	NEWHALL	CA		09/23/2021		1,681		(103)			(103)		1,578	1,578			
100091220	BARNARDSVILLE	NC		01/31/2023		1,788		(114)			(114)		1,674	1,674			
100148604	POOLER	GA		04/12/2024		727		(14)			(14)		713	713			
100131724	WASHINGTON	DC		10/06/2023		843		103			103		945	945			
100184884	BEND	OR		12/17/2024		1,488		(135)			(135)		1,352	1,352			
100158927	RODANTHE	NC		07/12/2024		765		(48)			(48)		717	717			
100053911	COMPTON	CA		03/23/2021		1,061		(340)			(340)		721	721			
100156099	HOMESTEAD	FL		06/18/2024		579		(59)			(59)		520	520			
100172880	MODESTO	CA		10/25/2024		657		(82)			(82)		576	576			
100076114	LAS VEGAS	NV		01/07/2022		1,598		(67)			(67)		1,531	1,531			
100055303	SOLEDAD	CA		03/23/2021		1,329		(124)			(124)		1,205	1,205			
100169660	MIAMI	FL		09/30/2024		658		(62)			(62)		596	596			
100180282	KENNEWICK	WA		11/25/2024		872		30			30		902	902			
100164828	GRAVOIS MILLS	MO		08/26/2024		719		(59)			(59)		659	659			
100060063	FLAGSTAFF	AZ		06/25/2021		1,649		(111)			(111)		1,538	1,538			
100152902	FORT WORTH	TX		05/22/2024		654		102			102		756	756			
100141169	WOODRIDGE	NY		01/30/2024		595		48			48		643	643			
100168285	NORCROSS	GA		09/20/2024		727		(85)			(85)		642	642			
100160042	EUREKA	CA		07/17/2024		725		(33)			(33)		692	692			
100110045	ANSONIA	CT		06/23/2023		518		(17)			(17)		502	502			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147222	TAMAQUA	PA		03/28/2024		595		(50)			(50)		545	545			
100066595	ANNAPOLIS	MD		08/02/2021		2,100		3			3		2,103	2,103			
100160847	FRESNO	CA		07/24/2024		689		(64)			(64)		624	624			
100148624	CATHEDRAL CITY	CA		05/15/2024		1,583		9			9		1,593	1,593			
100049947	AMITYVILLE	NY		11/20/2020		1,530		(164)			(164)		1,366	1,366			
100028499	FONTANA AREA	CA		10/26/2018		2,529		806			806		3,335	3,335			
100109220	MIAMI	FL		07/21/2023		739		(77)			(77)		662	662			
100158962	LAS VEGAS	NV		08/15/2024		542		(66)			(66)		476	476			
100131723	HOLLISTON	MA		10/06/2023		1,988		366			366		2,354	2,354			
100025063	HANFORD	CA		09/20/2018		1,214		(7)			(7)		1,207	1,207			
100129358	PRINCETON	TX		09/25/2023		978							978	978			
100162590	FREEPORT	TX		08/12/2024		700		(44)			(44)		656	656			
100025106	BROCKTON	MA		09/20/2018		890		38			38		928	928			
100100883	BOCA RATON	FL		04/28/2023		2,994		322			322		3,317	3,317			
100012706	AUBURN	WA		05/25/2017		984		83			83		1,066	1,066			
100150614	MESQUITE	TX		05/03/2024		792		(27)			(27)		765	765			
100148326	ROCKAWAY	NJ		04/12/2024		879		(29)			(29)		850	850			
100115888	SAINT CLOUD	FL		07/20/2023		799		(4)			(4)		794	794			
100174496	FREDERICK	MD		10/31/2024		670		(76)			(76)		594	594			
100172598	ANTIOCH	TN		10/23/2024		839		(74)			(74)		765	765			
4010068064	TRENTON	NJ		02/29/2024		684		(36)			(36)		647	647			
100158915	SILVERTHORNE	CO		07/12/2024		2,798		(136)			(136)		2,662	2,662			
100119479	MANSFIELD	TX		07/31/2023		2,846		83			83		2,929	2,929			
100081418	REDINGTON SHORES	FL		03/18/2022		1,540		37			37		1,577	1,577			
100152590	HOUSTON	TX		05/17/2024		16,647		26			26		16,673	16,673			
100071824	FRESNO	CA		10/14/2021		1,467		(131)			(131)		1,336	1,336			
100176606	SEFFNER	FL		11/15/2024		728		(90)			(90)		638	638			
100184387	MIAMI LAKES	FL		12/16/2024		686		(23)			(23)		663	663			
100102067	HOUSTON	TX		04/14/2023		1,002		(102)			(102)		899	899			
100185575	BARTLETT	TN		12/20/2024		2,130		(119)			(119)		2,011	2,011			
100115967	BEAUMONT	CA		07/20/2023		886		(24)			(24)		862	862			
100165891	NORCROSS	GA		08/30/2024		785		(111)			(111)		674	674			
100161473	MURFREESBORO	TN		07/30/2024		1,083		(70)			(70)		1,013	1,013			
100079164	MATTHEWS	NC		02/24/2022		1,540		(34)			(34)		1,506	1,506			
100166068	BRYAN	TX		09/09/2024		694		(62)			(62)		631	631			
100091585	LANCASTER	CA		03/07/2023		681		(129)			(129)		552	552			
100149409	ROYAL	AR		04/24/2024		759		(25)			(25)		734	734			
100084747	PAWLEYS ISLAND	SC		08/02/2022		178		(25)			(25)		153	153			
100089603	PALOS HILLS	IL		01/30/2023		538		(21)			(21)		518	518			
100048352	POMPANO BEACH	FL		11/20/2020		1,619		(287)			(287)		1,332	1,332			
100026646	SAN FERNANDO	CA		09/26/2018		926		207			207		1,132	1,132			
100175879	HATFIELD	PA		11/12/2024		715		(50)			(50)		665	665			
100174959	SAINT PETERSBURG	FL		10/31/2024		560		(114)			(114)		446	446			
100165271	TEXAS CITY	TX		08/29/2024		755		33			33		788	788			
100181288	BANGOR	ME		12/06/2024		846		(88)			(88)		758	758			
100108131	OCOEE	FL		05/24/2023		771							772	772			
100182039	MANALAPAN	NJ		12/12/2024		827		55			55		883	883			
100136329	SARASOTA	FL		11/20/2023		2,318		48			48		2,366	2,366			
100159556	ORLANDO	FL		07/15/2024		744		(68)			(68)		675	675			
100171843	HOUSTON	TX		10/17/2024		806		(47)			(47)		760	760			
100153288	LORDS VALLEY	PA		05/30/2024		2,082		(81)			(81)		2,001	2,001			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150742	DURHAM	NC		05/06/2024		916		149			149		1,065	1,065			
100140006	MYRTLE BEACH	SC		01/09/2024		4,226		234			234		4,460	4,460			
100168335	COLORADO SPRINGS	CO		09/20/2024		853		101			101		955	955			
100131702	GOODLETTSVILLE	TN		10/06/2023		861		140			140		1,000	1,000			
100130211	SEATTLE	WA		11/15/2023		934		(13)			(13)		922	922			
100162570	TUCSON	AZ		08/12/2024		768		(25)			(25)		742	742			
100149601	LOGANVILLE	GA		04/26/2024		42,607		(314)			(314)		42,294	42,294			
100137030	LOGANVILLE	GA		11/28/2023		697		60			60		758	758			
100174256	BLACKSBURG	VA		10/31/2024		711		(41)			(41)		671	671			
100171414	MCKINNEY	TX		10/16/2024		828		(59)			(59)		769	769			
100168714	RALEIGH	NC		09/25/2024		760		(38)			(38)		722	722			
100151416	MELISSA	TX		05/10/2024		776		(6)			(6)		771	771			
100081299	LAS VEGAS	NV		03/18/2022		1,307		(16)			(16)		1,291	1,291			
100062810	ELK GROVE	CA		07/01/2021		2,353		(63)			(63)		2,290	2,290			
100101539	GEORGETOWN	TX		04/26/2023		929		62			62		991	991			
100057630	BEAVERTON	OR		06/30/2021		1,605		(91)			(91)		1,514	1,514			
100180730	CHICAGO	IL		11/26/2024		684		(57)			(57)		628	628			
100147842	SAINT CHARLES	MO		04/08/2024		637		(30)			(30)		607	607			
100024573	ROSEMEAD	CA		09/20/2018		1,507		(5)			(5)		1,503	1,503			
100066819	FORT MYERS	FL		08/02/2021		2,761		(29)			(29)		2,731	2,731			
100115760	BASTROP	TX		07/20/2023		769		(67)			(67)		702	702			
100186705	NAPERVILLE	IL		12/31/2024		779		(98)			(98)		681	681			
100031236	SALINAS	CA		03/29/2019		1,132		280			280		1,412	1,412			
100151527	FAYETTEVILLE	AR		05/10/2024		731		(11)			(11)		720	720			
100126864	BEAVERTON	OR		08/30/2023		(1,288)		2,125			2,125		837	837			
100139613	CLEVELAND	GA		12/28/2023		1,326		(47)			(47)		1,278	1,278			
100185403	METHUEN	MA		12/20/2024		799		36			36		835	835			
100102164	LOS ANGELES	CA		04/14/2023		804		(29)			(29)		775	775			
100136234	FALCON HEIGHTS	MN		11/20/2023		2,895		31			31		2,926	2,926			
100156513	OCEAN CITY	MD		06/24/2024		896		(41)			(41)		855	855			
100113633	PARAMUS	NJ		06/29/2023		468		835			835		1,303	1,303			
100099984	HOMESTEAD	FL		03/28/2023		351		(36)			(36)		315	315			
100157671	YORBA LINDA	CA		06/28/2024		799		(21)			(21)		778	778			
100089264	ELGIN	IL		01/26/2023		952		(42)			(42)		911	911			
100179552	CHELSEA	MA		11/21/2024		800		(25)			(25)		775	775			
100115861	PUEBLO WEST	CO		07/20/2023		923		(9)			(9)		914	914			
100176649	ORANGE PARK	FL		11/15/2024		673		(69)			(69)		604	604			
100115016	NAVARRE	FL		07/14/2023		832							832	832			
100119615	SURPRISE	AZ		07/31/2023		715		(28)			(28)		687	687			
100080954	MONUMENT	CO		03/18/2022		1,972		89			89		2,061	2,061			
100116978	STATEN ISLAND	NY		07/20/2023		1,035		750			750		1,784	1,784			
100081061	CASA GRANDE	AZ		03/18/2022		1,651		256			256		1,908	1,908			
100165537	AUBREY	TX		08/29/2024		775		(41)			(41)		735	735			
100117763	FRIDLEY	MN		07/20/2023		298		448			448		746	746			
100116777	FREDERICK	MD		07/20/2023		1,169		630			630		1,799	1,799			
100136504	CLOVIS	CA		11/20/2023		654		25			25		678	678			
100119283	SUNNY ISLES BEACH	FL		07/31/2023		5,583		(39)			(39)		5,544	5,544			
100135719	WENDELL	NC		11/10/2023		957		280			280		1,237	1,237			
100150818	CLERMONT	FL		05/08/2024		699		(38)			(38)		661	661			
100138890	INDIANAPOLIS	IN		12/21/2023		620		(59)			(59)		562	562			
100076224	DENVER	CO		01/07/2022		1,366		(102)			(102)		1,264	1,264			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155129	FOREST FALLS	CA		07/19/2024		721		(29)			(29)		692	692			
100025223	SALEM	MA		09/20/2018		1,567		86			86		1,653	1,653			
100086493	DANBURY	CT		09/30/2022		699		(27)			(27)		672	672			
100116137	PICO RIVERA	CA		07/20/2023		12,627		2,587			2,587		15,214	15,214			
100151506	MONROE	NC		05/10/2024		868		142			142		1,010	1,010			
100142505	RALEIGH	NC		02/08/2024		748		(40)			(40)		708	708			
100154792	SUN CITY	AZ		07/19/2024		744		(66)			(66)		678	678			
100110521	SARASOTA	FL		06/30/2023		952		39			39		992	992			
100135397	ROYSE CITY	TX		11/13/2023		711		(13)			(13)		698	698			
100108501	CEDAR GLEN	CA		05/25/2023		775		17			17		791	791			
100162670	CLAYTON	NC		08/12/2024		660		(62)			(62)		598	598			
100164755	NOKOMIS	FL		08/26/2024		823		(9)			(9)		815	815			
4010067151	TRENTON	NJ		02/29/2024		383		470			470		853	853			
100143205	MARIETTA	GA		02/16/2024		746		(37)			(37)		709	709			
100031765	HIGHLAND	CA		03/29/2019		1,171		307			307		1,477	1,477			
100165959	MENDOTA	CA		09/06/2024		410		(83)			(83)		327	327			
100174100	BRYAN	TX		10/31/2024		689		(95)			(95)		593	593			
100129300	LAWRENCEVILLE	GA		09/25/2023		4,105		(55)			(55)		4,050	4,050			
100146962	ZEPHYRHILLS	FL		03/26/2024		704		(32)			(32)		672	672			
100152624	MANSFIELD	TX		05/17/2024		726		2			2		728	728			
100116587	BLANCHARD	OK		07/20/2023		587		(103)			(103)		483	483			
100149134	VICTORVILLE	CA		04/22/2024		593		(56)			(56)		537	537			
100135823	DENTON	TX		11/10/2023		798		73			73		872	872			
100057942	NEWPORT	RI		06/30/2021		1,702		(56)			(56)		1,646	1,646			
100147208	MIDDLETOWN	NY		03/28/2024		538		(35)			(35)		503	503			
100078324	PHOENIX	AZ		02/10/2022		1,434		(109)			(109)		1,325	1,325			
4010061658	BALTIMORE	MD		01/10/2024		638		(50)			(50)		588	588			
100180307	ANNA	TX		11/25/2024		794		(9)			(9)		785	785			
100136897	PUNTA GORDA	FL		11/27/2023		673		30			30		703	703			
100168597	POINCIANA	FL		09/25/2024		764		(64)			(64)		700	700			
100063912	INDIANAPOLIS	IN		07/01/2021		1,578		26			26		1,604	1,604			
100030795	NOVATO	CA		04/09/2019		1,667		258			258		1,925	1,925			
100142650	PFLUGERVILLE	TX		02/08/2024		1,080		(68)			(68)		1,011	1,011			
100138004	KISSIMMEE	FL		12/13/2023		682		(24)			(24)		658	658			
100135890	STOCKTON	CA		11/13/2023		350		(12)			(12)		338	338			
100144632	RALEIGH	NC		03/13/2024		771		(31)			(31)		740	740			
100100281	BOWLING GREEN	KY		03/24/2023		1,348		(132)			(132)		1,216	1,216			
100161160	IRVING	TX		07/24/2024		636		(56)			(56)		580	580			
100174737	ZEELAND	MI		10/31/2024		814		(76)			(76)		738	738			
100186397	SELMA	CA		12/30/2024		695		(56)			(56)		639	639			
100014032	OREGON CITY	OR		05/25/2017		1,007		111			111		1,119	1,119			
100149018	LOS ANGELES	CA		04/19/2024		729		(69)			(69)		660	660			
100151510	CHARLOTTE	NC		05/10/2024		714		(53)			(53)		661	661			
100152331	CHARLOTTE	NC		05/17/2024		2,185		(40)			(40)		2,145	2,145			
100080167	FORT LAUDERDALE	FL		02/25/2022		1,738		(58)			(58)		1,680	1,680			
100091375	SUMMERVILLE	SC		02/22/2023		1,083		(3)			(3)		1,080	1,080			
100143294	VAN ALSTYNE	TX		02/16/2024		739		(51)			(51)		688	688			
100162906	LAS VEGAS	NV		08/12/2024		733		(37)			(37)		696	696			
100100432	PLYMOUTH MEETING	PA		04/27/2023		996		100			100		1,095	1,095			
100120060	DURHAM	NC		08/11/2023		1,573		53			53		1,626	1,626			
100141745	MASTIC BEACH	NY		01/30/2024		557		(15)			(15)		543	543			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129941	WATERBURY	CT		09/27/2023		679		(31)			(31)		648	648			
100147797	HOUSTON	TX		04/08/2024		769		(27)			(27)		741	741			
100150986	BOCA RATON	FL		05/08/2024		714		(57)			(57)		658	658			
100068028	BRIGHTON	CO		09/23/2021		1,571		(91)			(91)		1,481	1,481			
100109342	JUPITER	FL		06/12/2023		758		(38)			(38)		720	720			
100068168	NEW HAVEN	CT		08/25/2021		1,680		(59)			(59)		1,621	1,621			
100081152	MATTHEWS	NC		03/18/2022		1,489		98			98		1,587	1,587			
100129544	DAVENPORT	FL		09/29/2023		731		(3)			(3)		728	728			
100132625	CLEARWATER	FL		11/03/2023		655		(25)			(25)		630	630			
100119328	DULUTH	GA		07/31/2023		865		4			4		869	869			
4010068312	BALTIMORE	MD		02/29/2024		612		(46)			(46)		566	566			
100156669	PATERSON	NJ		06/24/2024		637		(72)			(72)		565	565			
100088915	KATY	TX		11/15/2022		742		(228)			(228)		514	514			
100029274	AMBOY	WA		10/26/2018		1,999		35			35		2,034	2,034			
100152414	FUQUAY-VARINA	NC		05/17/2024		792		(6)			(6)		786	786			
100081507	ROSWELL	GA		03/18/2022		3,049		316			316		3,365	3,365			
100149388	LAS VEGAS	NV		04/24/2024		903		102			102		1,005	1,005			
100065042	CARY	NC		07/14/2021		1,609		(115)			(115)		1,494	1,494			
100148650	BAKERSFIELD	CA		04/15/2024		528		(51)			(51)		478	478			
4010062924	BALTIMORE	MD		11/29/2023		347		231			231		578	578			
100127954	WILLIAMSBURG	VA		09/08/2023		828		61			61		889	889			
100174540	AVENTURA	FL		10/31/2024		439		(109)			(109)		330	330			
100150132	HOFFMAN ESTATES	IL		06/14/2024		420		(36)			(36)		385	385			
100179560	ARDMORE	PA		11/21/2024		786		(33)			(33)		753	753			
100160141	HUDSON	FL		07/17/2024		726		(63)			(63)		663	663			
100060103	NORTH HIGHLANDS	CA		06/25/2021		1,602		(90)			(90)		1,511	1,511			
100149691	EL DORADO HILLS	CA		04/26/2024		1,996		(57)			(57)		1,939	1,939			
100182393	BLUE RIDGE	GA		12/12/2024		711		(56)			(56)		655	655			
100172984	VICTORVILLE	CA		10/25/2024		1,362		(76)			(76)		1,287	1,287			
100114666	LAKE PARK	FL		06/29/2023		607		(72)			(72)		535	535			
100141032	VERO BEACH	FL		02/20/2024		598		(106)			(106)		491	491			
100110232	LEBANON	OR		06/30/2023		870		34			34		904	904			
100026680	EL CAJON	CA		09/26/2018		2,201		75			75		2,277	2,277			
100136440	MYRTLE BEACH	SC		11/20/2023		1,144		238			238		1,383	1,383			
100060122	SANTA ANA	CA		06/25/2021		1,915		(152)			(152)		1,762	1,762			
100165577	TURLOCK	CA		08/29/2024		15,002		(462)			(462)		14,540	14,540			
100139637	LOS ANGELES	CA		12/28/2023		570		(56)			(56)		513	513			
100182168	OCALA	FL		12/12/2024		2,222		280			280		2,501	2,501			
100152209	NEW SMYRNA BEACH	FL		05/17/2024		831		105			105		936	936			
100155134	NOBLESVILLE	IN		07/19/2024		594		(94)			(94)		500	500			
100162671	FORT WORTH	TX		08/12/2024		853		44			44		897	897			
100173392	FORT PIERCE	FL		10/29/2024		805		(61)			(61)		744	744			
100158808	LAS VEGAS	NV		07/10/2024		741		(66)			(66)		675	675			
100014017	HUNTINGTON PARK	CA		05/25/2017		1,002		94			94		1,096	1,096			
100013100	HUNTERSVILLE	NC		05/25/2017		1,510		59			59		1,569	1,569			
100150707	FORT WORTH	TX		05/06/2024		3,965		(145)			(145)		3,820	3,820			
100013726	SEATTLE	WA		05/25/2017		3,532		123			123		3,655	3,655			
100139953	AUSTIN	TX		01/09/2024		707		(40)			(40)		668	668			
100185302	CONWAY	SC		12/20/2024		747		(27)			(27)		720	720			
100137778	RIVIERA BEACH	FL		12/08/2023		1,554		(30)			(30)		1,524	1,524			
100152566	CHICAGO	IL		05/17/2024		888		9			9		896	896			

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100147667	PORTLAND	TN		04/04/2024		674		22			22		696	696			
100102488	HUMBLE	TX		06/07/2023		884		(34)			(34)		851	851			
100091610	WINCHESTER	KY		03/07/2023		422		(82)			(82)		340	340			
100175833	SEATTLE	WA		11/12/2024		1,043		(37)			(37)		1,006	1,006			
100182719	OSAGE BEACH	MO		12/12/2024		670		(44)			(44)		626	626			
100025173	LYNWOOD	CA		09/20/2018		1,061		45			45		1,106	1,106			
100152657	SANTAQUIN	UT		05/17/2024		707		(20)			(20)		687	687			
100120563	ATLANTA	GA		08/18/2023		801		(83)			(83)		718	718			
100119078	SEMINOLE	FL		07/27/2023		651		(69)			(69)		582	582			
100168604	DELTAVILLE	VA		09/25/2024		1,004		(90)			(90)		914	914			
100137660	RALEIGH	NC		12/08/2023		721		(12)			(12)		709	709			
100102965	ANAHEIM	CA		06/22/2023		152		(52)			(52)		100	100			
100182259	BUFORD	GA		12/12/2024		887		171			171		1,058	1,058			
100152697	APPLE VALLEY	MN		05/17/2024		126,168		(1,580)			(1,580)		124,588	124,588			
100128804	SACRAMENTO	CA		09/21/2023		658		(48)			(48)		611	611			
100161052	TAMPA	FL		07/24/2024		640		(34)			(34)		606	606			
100128156	WEST WILDWOOD	NJ		09/18/2023		711							711	711			
100088137	SAN BERNARDINO	CA		10/25/2022		2,623		(168)			(168)		2,455	2,455			
100186345	ROWLETT	TX		12/30/2024		715		(45)			(45)		670	670			
100012397	DERWOOD	MD		04/28/2017		1,072		712			712		1,784	1,784			
100068443	NEW ORLEANS	LA		08/25/2021		1,523		(141)			(141)		1,382	1,382			
100171479	ROWLETT	TX		10/16/2024		814		(53)			(53)		761	761			
100166102	HOWE	OK		09/09/2024		944		(61)			(61)		883	883			
100109376	WESLEY CHAPEL	FL		06/12/2023		1,276		20			20		1,296	1,296			
100061914	WHITE PLAINS	NY		07/01/2021		2,882		58			58		2,940	2,940			
100079260	WASHINGTON	DC		02/25/2022		1,444		(53)			(53)		1,391	1,391			
100049574	STAFFORD	VA		11/20/2020		1,721		(408)			(408)		1,313	1,313			
100168704	VANCOUVER	WA		09/25/2024		712		(69)			(69)		642	642			
100137800	OAKWOOD	GA		12/08/2023		1,715		141			141		1,856	1,856			
100087467	BERLIN	MD		10/25/2022		1,126		157			157		1,283	1,283			
100147269	FREEPORT	NY		03/28/2024		664		(54)			(54)		609	609			
100043256	BELLFLOWER	CA		08/13/2020		1,111		(33)			(33)		1,078	1,078			
100132034	DAWSONVILLE	GA		10/13/2023		750		(16)			(16)		735	735			
100156741	FRIENDSWOOD	TX		06/26/2024		602		(50)			(50)		552	552			
100179897	ACWORTH	GA		11/25/2024		886		137			137		1,023	1,023			
100127692	LAS VEGAS	NV		09/08/2023		1,659		(47)			(47)		1,612	1,612			
100179708	TIMNATH	CO		11/21/2024		948		264			264		1,212	1,212			
100173803	VENUS	TX		10/30/2024		395		(22)			(22)		373	373			
100162679	NORTH FORT MYERS	FL		08/12/2024		1,148		100			100		1,249	1,249			
100060183	CHICAGO	IL		06/25/2021		1,634		(110)			(110)		1,525	1,525			
100031977	FALLBROOK	CA		03/29/2019		1,173		259			259		1,432	1,432			
100154140	KNOXVILLE	TN		07/11/2024		723		(49)			(49)		674	674			
100144408	HUTTO	TX		03/07/2024		663		(59)			(59)		605	605			
100172321	LAWRENCEVILLE	GA		10/21/2024		820		(50)			(50)		769	769			
100108298	MANASSAS	VA		05/24/2023		666		(71)			(71)		594	594			
100156406	CANONSBURG	PA		06/24/2024		688		(38)			(38)		651	651			
100076689	PHOENIX	AZ		12/16/2021		1,532		(163)			(163)		1,370	1,370			
100167632	ANNA	TX		09/19/2024		2,402		(234)			(234)		2,168	2,168			
100164054	KEANSBURG	NJ		08/21/2024		475		(92)			(92)		384	384			
100169429	WATERBURY	CT		09/30/2024		705		(71)			(71)		634	634			
100168027	HOUSTON	TX		09/20/2024		767		(22)			(22)		744	744			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182575	HUTTO	TX		12/12/2024		69,822		(1,037)			(1,037)		68,785	68,785			
100031946	CARSON	CA		03/29/2019		1,718		71			71		1,788	1,788			
100109315	HAWLEY	PA		06/12/2023		787		(64)			(64)		722	722			
100153354	LAUGHLIN	NV		05/30/2024		1,456		(38)			(38)		1,418	1,418			
100159331	PARRISH	FL		07/15/2024		578		25			25		603	603			
100118737	BOYNTON BEACH	FL		07/25/2023		863		(25)			(25)		838	838			
100111051	OCEAN GROVE	NJ		06/29/2023		985		97			97		1,082	1,082			
100110287	OCEAN ISLE	NC		06/30/2023		868		6			6		874	874			
100129590	DUENWEG	MO		09/29/2023		735		(12)			(12)		724	724			
100135076	TULARE	CA		11/01/2023		1,249		263			263		1,512	1,512			
100026974	BAKERSFIELD	CA		09/26/2018		855		17			17		872	872			
100025664	RIVERSIDE	CA		09/20/2018		1,582		(62)			(62)		1,520	1,520			
100147987	FORT MYERS	FL		04/10/2024		913		18			18		931	931			
100128484	FRESNO	CA		09/15/2023		745		(75)			(75)		670	670			
100128117	SMYRNA	TN		09/08/2023		1,112		67			67		1,179	1,179			
100156408	BLAINE	MN		06/24/2024		747							746	746			
100117236	RICHMOND	TX		07/20/2023		974		1,144			1,144		2,117	2,117			
100153403	NEW WINDSOR	NY		05/30/2024		665		(47)			(47)		619	619			
100129497	NASHVILLE	TN		09/29/2023		1,223		(62)			(62)		1,161	1,161			
100135161	BOILING SPRINGS	SC		12/15/2023		613		(9)			(9)		605	605			
100168032	HOUSTON	TX		09/20/2024		766		(21)			(21)		744	744			
100182167	SEVIERVILLE	TN		12/12/2024		729		9			9		738	738			
100168419	MONROE	OH		09/25/2024		1,339		(99)			(99)		1,240	1,240			
100169158	FORT WORTH	TX		09/27/2024		767		(47)			(47)		720	720			
100143235	MERCED	CA		02/16/2024		855		(12)			(12)		842	842			
100186312	CLEARWATER	FL		12/30/2024		998		(45)			(45)		953	953			
100169299	HUDSON	FL		09/27/2024		150		(59)			(59)		91	91			
100128109	NASHVILLE	TN		09/08/2023		1,038		91			91		1,129	1,129			
100147633	HESPERIA	CA		04/04/2024		714		(86)			(86)		628	628			
100128354	ATLANTA	GA		09/14/2023		780		19			19		799	799			
100134568	BONAIRE	GA		10/30/2023		599		(42)			(42)		557	557			
100115872	GORE	OK		07/20/2023		811		(49)			(49)		762	762			
100144639	CHARLOTTE	NC		03/13/2024		778		159			159		937	937			
100148698	WOODBRIDGE	VA		04/17/2024		612		(60)			(60)		552	552			
100175188	NORTH LAS VEGAS	NV		11/05/2024		898		(5)			(5)		893	893			
100108955	MIAMI	FL		05/31/2023		746		(78)			(78)		668	668			
100166437	ALTAMONTE SPRINGS	FL		10/31/2024		788		(92)			(92)		696	696			
100046283	LOS ANGELES	CA		11/25/2020		3,025		(144)			(144)		2,881	2,881			
100172260	AUSTIN	TX		10/21/2024		824		(31)			(31)		793	793			
100135062	LAS CRUCES	NM		11/01/2023		739		55			55		794	794			
100144421	SAINT CLOUD	FL		03/07/2024		921		(28)			(28)		893	893			
100101651	MODESTO	CA		04/26/2023		2,423		6			6		2,429	2,429			
100149641	CHARLOTTE	NC		04/26/2024		776		(48)			(48)		728	728			
100147853	DURHAM	NC		04/08/2024		788		(31)			(31)		757	757			
100108012	ATLANTA	GA		05/25/2023		957		2			2		959	959			
4010060622	FRANKFORT	IN		01/10/2024		536		(50)			(50)		486	486			
100163165	HOUSTON	TX		08/13/2024		691		(45)			(45)		647	647			
100170302	AUSTIN	TX		10/08/2024		1,107		(71)			(71)		1,035	1,035			
100142938	RIFLE	CO		02/09/2024		836		(71)			(71)		765	765			
100117435	MIAMI	FL		07/20/2023		819		175			175		994	994			
100174084	NORRIDGE	IL		10/31/2024		705		(97)			(97)		608	608			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139556	MOORHEAD	MN		12/28/2023		646		(6)			(6)		641	641			
100025922	COMPTON	CA		09/20/2018		1,232		21			21		1,253	1,253			
100151108	CLOVIS	CA		05/08/2024		714		(64)			(64)		650	650			
100110199	DURHAM	NC		06/30/2023		832		(8)			(8)		824	824			
100023914	AUBURN	CA		09/10/2018		1,755		(102)			(102)		1,652	1,652			
100137786	RENO	NV		12/08/2023		816		64			64		880	880			
100173797	GLEN ROSE	TX		10/30/2024		761		(102)			(102)		659	659			
100164991	ORLANDO	FL		08/28/2024		701		(95)			(95)		606	606			
100150569	BERLIN	NJ		05/03/2024		16,043		(529)			(529)		15,515	15,515			
100171577	WHITESTOWN	IN		10/16/2024		769		(55)			(55)		714	714			
100089243	FULSHEAR	TX		01/26/2023		776		(60)			(60)		716	716			
100165529	CHARLOTTE	NC		08/29/2024		708		(45)			(45)		662	662			
100138982	TEMECULA	CA		12/21/2023		5,815		715			715		6,530	6,530			
100155029	COLUMBUS	OH		07/19/2024		796		164			164		960	960			
100158076	TAFTON	PA		07/09/2024		891		(5)			(5)		886	886			
100172557	GLEN ALLEN	VA		10/23/2024		6,123		(275)			(275)		5,848	5,848			
100101838	ARLINGTON	TX		04/06/2023		1,786		(100)			(100)		1,686	1,686			
100028709	TRACY	CA		10/26/2018		1,172		(34)			(34)		1,138	1,138			
100158576	SAN TAN VALLEY	AZ		07/11/2024		6,926		(186)			(186)		6,740	6,740			
100116031	CHARLOTTE	NC		07/20/2023		568		21			21		589	589			
100162722	ALBANY	OR		08/12/2024		21,680		(605)			(605)		21,075	21,075			
100165484	CHICAGO	IL		08/29/2024		707		(45)			(45)		662	662			
100142063	MODESTO	CA		02/29/2024		4,522		(147)			(147)		4,375	4,375			
100108114	BETHLEHEM	CT		05/24/2023		848		(61)			(61)		786	786			
100026717	ONTARIO	CA		09/26/2018		1,227		249			249		1,476	1,476			
100129489	PERRY HALL	MD		09/29/2023		1,227		(48)			(48)		1,180	1,180			
100012623	PEMBROKE PINES	FL		05/25/2017		1,156		152			152		1,308	1,308			
100142674	APEX	NC		02/08/2024		1,934		(16)			(16)		1,918	1,918			
100114986	RALEIGH	NC		07/14/2023		803		(55)			(55)		748	748			
100166268	PEACHTREE CTY	GA		09/09/2024		768		(46)			(46)		722	722			
100168435	ARCOLA	TX		09/25/2024		873		(8)			(8)		865	865			
100127630	CONVERSE	TX		09/08/2023		734		(36)			(36)		698	698			
100120908	DANBURY	WI		08/30/2023		977		17			17		994	994			
100175702	SAN ANTONIO	TX		11/12/2024		764		(64)			(64)		700	700			
100174210	GROVELAND	CA		10/31/2024		662		(75)			(75)		587	587			
100182540	MCKINNEY	TX		12/12/2024		3,950		(107)			(107)		3,843	3,843			
100175165	MILLSBORO	DE		11/05/2024		623		(24)			(24)		599	599			
100165662	RIO RANCHO	NM		10/04/2024		590		(91)			(91)		499	499			
100136249	NORTH PORT	FL		11/20/2023		677		26			26		703	703			
100134671	SAN JOSE	CA		10/30/2023		22,512		90			90		22,602	22,602			
100025184	BAY SHORE	NY		09/20/2018		675		411			411		1,086	1,086			
100068271	DAVENPORT	FL		08/25/2021		1,523		(118)			(118)		1,404	1,404			
100143402	DAVENPORT	FL		02/16/2024		637		(70)			(70)		566	566			
100119890	DOYLESTOWN	PA		08/10/2023		1,026		(93)			(93)		933	933			
100108330	CHERRY HILL	NJ		05/25/2023		798		(35)			(35)		763	763			
100172278	CEDAR PARK	TX		10/21/2024		829		(60)			(60)		769	769			
100156484	DURHAM	NC		06/24/2024		750		(27)			(27)		724	724			
100142512	GERMANTOWN	MD		02/08/2024		23,184		(245)			(245)		22,938	22,938			
100148307	LEANDER	TX		04/12/2024		820		(7)			(7)		813	813			
100151022	HAMMOND	LA		05/08/2024		2,346		(83)			(83)		2,263	2,263			
100129379	AUBREY	TX		09/26/2023		779		16			16		795	795			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143240	TUCSON	AZ		02/16/2024		870		23			23		893	893			
100139270	ARLINGTON	TX		12/28/2023		602		(67)			(67)		535	535			
100086676	LAS VEGAS	NV		09/30/2022		475		(86)			(86)		390	390			
100053562	YUBA CITY	CA		03/23/2021		782		(143)			(143)		639	639			
100049363	SAINT GEORGE	UT		11/20/2020		1,460		(140)			(140)		1,319	1,319			
100025586	LOS ANGELES	CA		09/20/2018		1,837		82			82		1,919	1,919			
100144469	KYLE	TX		04/26/2024		737		(121)			(121)		616	616			
100182639	PARRISH	FL		12/12/2024		793		8			8		801	801			
100017168	PALM BEACH GARDENS	FL		04/26/2018		2,481		145			145		2,626	2,626			
100102870	PHILADELPHIA	PA		06/22/2023		859		99			99		958	958			
100146970	MCKINNEY	TX		03/26/2024		713		(50)			(50)		663	663			
100091445	TORRANCE	CA		02/22/2023		822							822	822			
100139102	NEWBURGH	NY		12/28/2023		625		(60)			(60)		565	565			
100162511	BELLA VISTA	AR		08/12/2024		625		(44)			(44)		581	581			
100136402	BERTHOUD	CO		11/20/2023		688		(7)			(7)		681	681			
100140548	HAMILTON	NJ		01/19/2024		648		(7)			(7)		642	642			
100186260	FOLSOM	CA		12/27/2024		783		(12)			(12)		771	771			
100068221	VANCOUVER	WA		08/25/2021		1,687		(32)			(32)		1,655	1,655			
100131693	MURFREESBORO	TN		10/06/2023		761		37			37		797	797			
100175346	MYRTLE BEACH	SC		11/05/2024		873		(17)			(17)		856	856			
100155267	PETERSBURG	AK		07/19/2024		750		(87)			(87)		663	663			
100128880	WESTCHESTER	IL		09/21/2023		1,747		(136)			(136)		1,611	1,611			
100117823	CENTRAL ISLIP	NY		07/20/2023		568		36			36		604	604			
100119399	BRASELTON	GA		07/31/2023		975		168			168		1,143	1,143			
100136347	CEDAR HILL	TX		11/20/2023		746		324			324		1,070	1,070			
100142748	RIVERVIEW	FL		02/08/2024		713		(42)			(42)		671	671			
100148620	FRESNO	CA		05/15/2024		669		(75)			(75)		595	595			
100133675	COLORADO SPRINGS	CO		10/23/2023		1,869		(34)			(34)		1,836	1,836			
100012896	MARCO ISLAND	FL		05/25/2017		858		216			216		1,074	1,074			
100152320	ARGYLE	TX		05/17/2024		893		175			175		1,069	1,069			
100163286	SANTA ANA	CA		08/13/2024		2,726		(83)			(83)		2,643	2,643			
100110192	DURHAM	NC		06/30/2023		1,914		15			15		1,930	1,930			
100089200	CAROLINA BEACH	NC		11/18/2022		1,708		8			8		1,717	1,717			
100148234	DURHAM	NC		04/12/2024		766		(64)			(64)		701	701			
100138963	HOLLYWOOD	FL		12/21/2023		252		1,115			1,115		1,367	1,367			
100088824	MONROE	NC		11/15/2022		460		(31)			(31)		429	429			
100171634	COLUMBUS	OH		10/16/2024		775		(67)			(67)		708	708			
100024711	INDIO	CA		09/20/2018		1,612		161			161		1,772	1,772			
100152466	MIAMI	FL		05/16/2024		731		(59)			(59)		672	672			
100178390	GLEN BURNIE	MD		11/21/2024		718		(72)			(72)		646	646			
100140329	ARDEN	NC		01/18/2024		445		(22)			(22)		424	424			
100159419	PICKENS	SC		07/15/2024		652		(54)			(54)		598	598			
100169033	CHARLOTTE	NC		09/27/2024		656		(47)			(47)		609	609			
100091955	NEW HAVEN	CT		02/07/2023		693		(106)			(106)		587	587			
100065373	HOUSTON	TX		07/28/2021		3,316		(192)			(192)		3,124	3,124			
100129474	AVONDALE	AZ		09/29/2023		742		(32)			(32)		710	710			
100164739	JACKSON	TN		08/26/2024		702		(68)			(68)		634	634			
100163129	PARRISH	FL		08/13/2024		693		(42)			(42)		651	651			
100026068	MOORPARK	CA		09/20/2018		1,551		(93)			(93)		1,457	1,457			
100065457	BRIDGEPORT	CT		07/28/2021		2,269		20			20		2,289	2,289			
100128905	OXFORD	GA		09/21/2023		589		(5)			(5)		584	584			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063646	SLINGERLANDS	NY		07/01/2021		1,832		3			3		1,835	1,835			
100119971	SMYRNA	GA		08/11/2023		132,428		(2,032)			(2,032)		130,396	130,396			
100132794	PHOENIX	AZ		11/03/2023		684		29			29		713	713			
100013632	REDMOND	OR		05/25/2017		1,137		15			15		1,152	1,152			
100084923	RICHMOND	TX		09/29/2022		1,189		(44)			(44)		1,145	1,145			
100175229	WEST PALM BEACH	FL		11/05/2024		676		(88)			(88)		588	588			
100172896	LANCASTER	CA		10/25/2024		699		(62)			(62)		638	638			
100139999	BAKERSFIELD	CA		01/09/2024		787		(54)			(54)		734	734			
100182051	MCKINNEY	TX		12/12/2024		747		49			49		796	796			
100181932	ROWLAND HEIGHTS	CA		12/12/2024		1,318		57			57		1,376	1,376			
100170093	CLEVELAND	TN		10/08/2024		750		(56)			(56)		694	694			
100172155	GRAND RAPIDS	MI		10/17/2024		753		(35)			(35)		718	718			
100164730	MADERA	CA		08/23/2024		542		(38)			(38)		505	505			
100179641	PRINCETON	TX		11/21/2024		690		(71)			(71)		619	619			
100179640	SUTTER CREEK	CA		11/21/2024		4,673		(177)			(177)		4,497	4,497			
100138310	DRIPPING SPRINGS	TX		12/18/2023		1,570		(52)			(52)		1,519	1,519			
100024497	FORT WASHINGTON	MD		09/20/2018		784		216			216		1,000	1,000			
100165523	FORT MYERS	FL		08/29/2024		778		(26)			(26)		753	753			
100151032	LAS VEGAS	NV		05/08/2024		890		115			115		1,005	1,005			
100171691	LINN	MO		10/16/2024		724		(83)			(83)		641	641			
100133566	TOMS RIVER	NJ		10/23/2023		682		24			24		706	706			
100031563	SAN DIEGO	CA		03/29/2019		1,122		325			325		1,448	1,448			
100159371	HUNTERSVILLE	NC		07/15/2024		660		(68)			(68)		592	592			
100091045	ORLANDO	FL		01/31/2023		1,789		7			7		1,795	1,795			
100135008	RIVERDALE	GA		10/30/2023		666		(8)			(8)		658	658			
100179930	CRYSTAL LAKE	IL		11/25/2024		679		(38)			(38)		641	641			
100166346	POTTSTOWN	PA		10/24/2024		802		(36)			(36)		766	766			
100171396	CYPRESS	TX		10/16/2024		4,093		(146)			(146)		3,946	3,946			
100079522	BRADENTON	FL		04/08/2022		932		(57)			(57)		874	874			
100142871	WAKE FOREST	NC		02/09/2024		627		(45)			(45)		582	582			
100029551	BRIGHTON	MA		10/26/2018		3,222		(11)			(11)		3,211	3,211			
100168144	SANTA ROSA BEACH	FL		09/20/2024		725		(68)			(68)		657	657			
100138961	HOLLYWOOD	FL		12/21/2023		901		1,628			1,628		2,529	2,529			
100128078	BOWIE	MD		09/08/2023		821		98			98		919	919			
100081779	DALLAS	TX		03/30/2022		4,412		(249)			(249)		4,163	4,163			
100144036	MANOR	TX		03/07/2024		836		4			4		840	840			
100148513	BRIDGEPORT	PA		04/12/2024		901		69			69		970	970			
100029040	HAWAIIAN GARDENS	CA		10/26/2018		982		191			191		1,174	1,174			
100146952	TIMNATH	CO		03/26/2024		935		204			204		1,139	1,139			
100168425	MIDLOTHIAN	VA		09/25/2024		786		(51)			(51)		735	735			
100138208	KATY	TX		12/14/2023		532		(70)			(70)		462	462			
100181889	DELTONA	FL		12/12/2024		748		(27)			(27)		721	721			
100179666	LEANDER	TX		11/21/2024		839		(38)			(38)		800	800			
100152346	DELAWARE	OH		05/17/2024		3,776		513			513		4,289	4,289			
100151496	POOLER	GA		05/10/2024		748		(19)			(19)		730	730			
100151494	CLAYTON	NC		05/10/2024		1,393		107			107		1,501	1,501			
100091089	ORLANDO	FL		01/31/2023		8,222		(668)			(668)		7,554	7,554			
100043487	MIAMI	FL		08/13/2020		503		29			29		533	533			
100144593	HUTTO	TX		03/13/2024		823		(88)			(88)		735	735			
100157869	JERSEY CITY	NJ		07/09/2024		1,434		129			129		1,563	1,563			
100054511	NORTH HILLS	CA		03/23/2021		1,186		(134)			(134)		1,051	1,051			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160087	FORT WORTH	TX		07/17/2024		703		(51)			(51)		652	652			
100142785	GARNER	NC		02/08/2024		718		(27)			(27)		691	691			
100155881	EDMOND	OK		06/17/2024		713		(58)			(58)		654	654			
100148219	NASHVILLE	TN		04/12/2024		883		41			41		925	925			
100151475	WICHITA	KS		05/10/2024		748		(18)			(18)		730	730			
100012717	EATONVILLE	WA		05/25/2017		924		139			139		1,063	1,063			
100179934	LITHONIA	GA		11/25/2024		679		(30)			(30)		648	648			
100161739	NEW HAVEN	CT		07/30/2024		369		(56)			(56)		313	313			
100102747	ATLANTA	GA		06/22/2023		1,194		(181)			(181)		1,013	1,013			
100068044	BELL	CA		09/23/2021		1,687		(38)			(38)		1,650	1,650			
100026734	NORCO	CA		09/26/2018		1,068		671			671		1,740	1,740			
100085144	SACRAMENTO	CA		09/21/2022		844		(10)			(10)		834	834			
100117914	WEST PALM BEACH	FL		07/20/2023		1,033		(37)			(37)		996	996			
100031468	EL MONTE	CA		03/29/2019		1,384		184			184		1,568	1,568			
100131998	POOLER	GA		10/13/2023		908		132			132		1,039	1,039			
100164868	ORLANDO	FL		08/26/2024		2,278		(1,387)			(1,387)		891	891			
100111618	PORTLAND	OR		06/29/2023		996		432			432		1,428	1,428			
100140022	CHARLOTTESVILLE	VA		01/09/2024		672		(38)			(38)		634	634			
100180512	PHOENIX	AZ		11/26/2024		627		(58)			(58)		569	569			
100169068	MESQUITE	TX		09/27/2024		778		(40)			(40)		739	739			
100153373	STOCKTON	CA		05/29/2024		2,045		(75)			(75)		1,970	1,970			
100172269	LEANDER	TX		10/21/2024		828		(62)			(62)		766	766			
100149309	CALHOUN	GA		04/24/2024		709		(53)			(53)		656	656			
100173019	HONOLULU	HI		10/25/2024		775		(45)			(45)		730	730			
100148275	FERRIS	TX		04/12/2024		828		(22)			(22)		806	806			
100109335	AUSTIN	TX		06/12/2023		847		(54)			(54)		792	792			
100171531	MURFREESBORO	TN		10/16/2024		853		(20)			(20)		833	833			
100119464	BRASELTON	GA		07/31/2023		889		112			112		1,001	1,001			
100101886	GRANBURY	TX		04/06/2023		605		(94)			(94)		511	511			
100135988	DANIA BEACH	FL		11/16/2023		575		(62)			(62)		513	513			
100181545	WINDSOR	CT		12/09/2024		(759)		1,218			1,218		460	460			
100165663	PLANTATION	FL		10/04/2024		747		(47)			(47)		700	700			
100026691	ANTIOCH	CA		09/26/2018		1,632		31			31		1,663	1,663			
100152839	FORT WORTH	TX		05/22/2024		2,453		(78)			(78)		2,374	2,374			
100067653	FERNLEY	NV		09/23/2021		1,690		(43)			(43)		1,647	1,647			
100156604	PHILADELPHIA	PA		06/24/2024		711		(30)			(30)		682	682			
100071602	PLANO	TX		10/14/2021		1,615		(95)			(95)		1,520	1,520			
100114694	WILLIS	TX		06/29/2023		2,509		(141)			(141)		2,369	2,369			
100068267	WHEATLAND	CA		08/25/2021		1,516		(151)			(151)		1,366	1,366			
100158637	HOUSTON	TX		07/10/2024		724		(41)			(41)		683	683			
100025095	ANTIOCH	CA		09/20/2018		942		52			52		994	994			
100115792	ROGERS	AR		07/20/2023		1,107		(51)			(51)		1,056	1,056			
100163251	BLUE SPRINGS	MO		08/13/2024		756		20			20		776	776			
100161351	GEORGETOWN	TX		07/25/2024		1,127		(25)			(25)		1,101	1,101			
100031302	SKOKIE	IL		03/29/2019		687		429			429		1,116	1,116			
100029429	KENNESAW	GA		10/26/2018		2,470		19			19		2,489	2,489			
100156471	DAWSONVILLE	GA		06/24/2024		697		(50)			(50)		647	647			
100115914	MIAMI	FL		07/20/2023		756		(33)			(33)		723	723			
100132523	NEW BRAUNFELS	TX		11/03/2023		736		81			81		817	817			
100130007	GOSHEN	NY		09/27/2023		698		(44)			(44)		654	654			
100182353	BRISTOL	TN		12/12/2024		14,873		(566)			(566)		14,307	14,307			

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100147859	BLOOMINGDALE	GA		04/08/2024		1,117		6			6		1,123	1,123			
100153251	WENDELL	NC		05/30/2024		797		76			76		873	873			
100067906	CLIFTON	NJ		09/23/2021		1,659		(74)			(74)		1,586	1,586			
100030880	DUXBURY	MA		04/09/2019		657		427			427		1,084	1,084			
100087011	MIAMI	FL		11/04/2022		1,162		(48)			(48)		1,114	1,114			
100182304	LANCASTER	CA		12/12/2024		747		121			121		868	868			
100100664	FREDERICKSBURG	VA		04/28/2023		1,254		53			53		1,307	1,307			
100181926	SUGAR LAND	TX		12/12/2024		741		(25)			(25)		716	716			
100027022	VAN NUYS	CA		09/26/2018		2,084		151			151		2,235	2,235			
100012226	CORAL SPRINGS	FL		04/28/2017		3,429		1,523			1,523		4,952	4,952			
100176967	SAFETY HARBOR	FL		11/15/2024		724		(98)			(98)		626	626			
100149535	DAYTONA BEACH	FL		04/26/2024		687		17			17		703	703			
100079794	PHOENIX	AZ		04/25/2022		946		(3)			(3)		944	944			
100136461	LOGANVILLE	GA		11/20/2023		704		94			94		798	798			
100067763	NEWPORT	OR		09/23/2021		5,137		(279)			(279)		4,858	4,858			
100166192	MADISON	WI		09/09/2024		684		(51)			(51)		633	633			
100088870	LANCASTER	KY		11/15/2022		636		9			9		645	645			
100024885	CARTERET	NJ		09/20/2018		1,222		414			414		1,636	1,636			
100029220	WHITTIER AREA	CA		10/26/2018		2,781		64			64		2,845	2,845			
100136289	HUNTSVILLE	AL		11/20/2023		1,801		78			78		1,879	1,879			
100116067	MARYSVILLE	WA		07/20/2023		837		1			1		838	838			
100165581	AUBREY	TX		08/29/2024		797		(9)			(9)		788	788			
100180180	NEW BRUNSWICK	NJ		11/25/2024		684		(93)			(93)		591	591			
100172376	AMBLER	PA		10/23/2024		826		(46)			(46)		780	780			
100156337	PHOENIX	AZ		07/25/2024		745		(45)			(45)		700	700			
100147671	KANSAS CITY	MO		04/04/2024		596		(67)			(67)		529	529			
100163243	BLUE SPRINGS	MO		08/13/2024		755		21			21		776	776			
100172614	ZEBULON	NC		10/23/2024		827		(48)			(48)		779	779			
100160497	CADDO MILLS	TX		07/19/2024		806		(110)			(110)		696	696			
100171412	ISSAQUAH	WA		10/16/2024		751		(42)			(42)		709	709			
100179518	WESTFIELD	IN		11/21/2024		852		(11)			(11)		841	841			
100150624	BASYE	VA		05/03/2024		728		(58)			(58)		670	670			
100179429	WHITEHALL	PA		12/27/2024		598		(59)			(59)		539	539			
100137885	LOXAHATCHEE	FL		12/08/2023		724		85			85		809	809			
100150898	BLOOMINGDALE	GA		05/08/2024		52,484		(1,677)			(1,677)		50,807	50,807			
100126557	LA PLACE	LA		08/30/2023		3,399		130			130		3,528	3,528			
100068368	CLIFTON	NJ		08/25/2021		1,807		(114)			(114)		1,693	1,693			
100135707	KAHUKU	HI		11/10/2023		773		140			140		912	912			
100055702	MIDDLETOWN	DE		03/23/2021		1,066		(332)			(332)		734	734			
100055113	WEST COVINA	CA		03/23/2021		1,265		(133)			(133)		1,132	1,132			
100129276	CAMDEN	ME		09/25/2023		715		(58)			(58)		657	657			
100031812	FULLERTON	CA		03/29/2019		1,346		254			254		1,599	1,599			
100162960	HARROGATE	TN		08/12/2024		696		(62)			(62)		634	634			
100180274	FOLEY	AL		11/25/2024		806		(6)			(6)		800	800			
100142777	CORNELIUS	NC		02/08/2024		878		(51)			(51)		827	827			
100090861	KYLE	TX		01/06/2023		284,832		(4,090)			(4,090)		280,742	280,742			
100114985	LAWRENCEVILLE	GA		07/14/2023		1,215		(86)			(86)		1,129	1,129			
100163314	SAN ANTONIO	TX		08/13/2024		488		(89)			(89)		399	399			
100054762	CHICAGO	IL		03/23/2021		1,586		(318)			(318)		1,267	1,267			
100068515	HENDERSONVILLE	TN		08/25/2021		1,502		(123)			(123)		1,379	1,379			
100159450	PARRISH	FL		07/15/2024		753		(43)			(43)		711	711			

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100175332	PFLUGERVILLE	TX		11/05/2024		785		(5)			(5)		780	780			
100149796	JEFFERSON	GA		04/26/2024		665		(45)			(45)		620	620			
100160133	ACWORTH	GA		07/17/2024		716		(52)			(52)		664	664			
100180383	CINCINNATI	OH		11/25/2024		752		(34)			(34)		718	718			
100115334	BOYNTON BEACH	FL		07/17/2023		805		(9)			(9)		796	796			
100153862	IRVINGTON	NJ		06/05/2024		749		(10)			(10)		739	739			
100136902	SIGNAL MOUNTAIN	TN		11/27/2023		650		(6)			(6)		643	643			
100136901	SIGNAL MOUNTAIN	TN		11/27/2023		650		(7)			(7)		643	643			
100110320	WOOD VILLAGE	OR		06/30/2023		9,790		(79)			(79)		9,711	9,711			
100025145	ZIMMERMAN	MN		09/20/2018		1,057		167			167		1,224	1,224			
100186457	KNOXVILLE	TN		12/30/2024		738		(47)			(47)		690	690			
100136860	WINTER SPRINGS	FL		11/27/2023		642		4			4		646	646			
100065470	MCKINNEY	TX		07/28/2021		1,559		(53)			(53)		1,506	1,506			
100065290	SALINAS	CA		07/28/2021		1,700		(39)			(39)		1,662	1,662			
100115549	INDIANAPOLIS	IN		07/19/2023		541		(45)			(45)		496	496			
100152645	NORTHLAKE	TX		05/17/2024		757							757	757			
100151647	SOUTH BOUND BROOK	NJ		05/10/2024		679		(18)			(18)		661	661			
100143229	SUMMERVILLE	SC		02/16/2024		879		70			70		950	950			
100129287	LAS VEGAS	NV		09/25/2023		771		(7)			(7)		764	764			
100091862	RICHMOND	KY		01/30/2023		793		(30)			(30)		763	763			
100164443	CHARLOTTE	NC		08/21/2024		700		(62)			(62)		638	638			
100144127	RICHMOND	TX		03/07/2024		507		(9)			(9)		499	499			
100130272	GOODYEAR	AZ		09/28/2023		507		(39)			(39)		468	468			
100133155	LAKE ALFRED	FL		11/29/2023		622		32			32		654	654			
100115037	NAMPA	ID		07/14/2023		786		(50)			(50)		736	736			
100132243	DAYTONA BEACH	FL		10/13/2023		642		15			15		657	657			
100147047	VERO BEACH	FL		03/27/2024		3,053		(50)			(50)		3,003	3,003			
100066894	GOODYEAR	AZ		08/02/2021		1,797		6			6		1,803	1,803			
100127492	WALDORF	MD		09/08/2023		723		(25)			(25)		698	698			
100129304	MEBANE	NC		09/25/2023		1,811		270			270		2,081	2,081			
100100374	LAUDERHILL	FL		04/27/2023		931		396			396		1,327	1,327			
100159321	ACWORTH	GA		07/15/2024		901		77			77		978	978			
100179957	MELBOURNE	FL		11/25/2024		707		(46)			(46)		661	661			
100119069	MODESTO	CA		07/27/2023		552		(43)			(43)		509	509			
100110374	CENTREVILLE	VA		06/30/2023		835		(8)			(8)		827	827			
100101211	POUGHKEEPSIE	NY		04/28/2023		335		2,329			2,329		2,664	2,664			
100024999	RIVERSIDE	CA		09/20/2018		1,286		(129)			(129)		1,157	1,157			
100029735	WINNETKA	CA		10/26/2018		1,570		(127)			(127)		1,443	1,443			
100148170	NEW BRITAIN	CT		05/15/2024		661		(66)			(66)		595	595			
100130273	BUCKEYE	AZ		09/28/2023		1,399		(62)			(62)		1,337	1,337			
100166157	MARICOPA	AZ		09/09/2024		940		58			58		998	998			
100067640	WEST SACRAMENTO	CA		09/23/2021		1,685		(87)			(87)		1,598	1,598			
100120925	MOUNT PLEASANT	SC		08/30/2023		691		30			30		721	721			
100138810	LAWRENCEVILLE	GA		12/21/2023		1,958		(61)			(61)		1,897	1,897			
100166167	WINTERVILLE	NC		09/09/2024		657		(59)			(59)		599	599			
100149940	FRESNO	CA		06/07/2024		676		(67)			(67)		609	609			
100102036	WEBSTER	TX		04/14/2023		1,353		(162)			(162)		1,190	1,190			
100078745	FORT LAUDERDALE	FL		02/25/2022		2,223		(272)			(272)		1,951	1,951			
100155169	LAS VEGAS	NV		07/19/2024		3,419		(11)			(11)		3,408	3,408			
100141434	AUSTELL	GA		01/30/2024		3,971		(333)			(333)		3,638	3,638			
100184425	PARLIER	CA		12/17/2024		690		8			8		698	698			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144224	MONTGOMERY	TX		03/07/2024		878		30			30		908	908			
100116141	MONTEREY PARK	CA		07/20/2023		2,708		1,347			1,347		4,055	4,055			
100140529	GRAHAM	NC		01/19/2024		879		68			68		946	946			
100150517	RICHMOND HILL	GA		05/03/2024		876		141			141		1,017	1,017			
100133738	LAS VEGAS	NV		10/23/2023		876		144			144		1,019	1,019			
100031503	NAPLES	FL		03/29/2019		1,422		(8)			(8)		1,414	1,414			
100139265	LAS VEGAS	NV		12/28/2023		488		110			110		598	598			
100044065	OCEANSIDE	CA		08/19/2020		1,688		(105)			(105)		1,583	1,583			
100079142	SAN TAN VALLEY	AZ		02/24/2022		1,481		(25)			(25)		1,456	1,456			
100154746	HESPERIA	CA		07/19/2024		1,063		(5)			(5)		1,058	1,058			
100167454	KOKOMO	IN		09/16/2024		828		(46)			(46)		782	782			
100110613	ENGLEWOOD	FL		06/30/2023		502		(28)			(28)		474	474			
100148205	CHARLOTTE	NC		04/12/2024		2,913		(61)			(61)		2,851	2,851			
100148241	MILTON	NH		04/12/2024		707		41			41		749	749			
100147798	BAKERSFIELD	CA		04/08/2024		653		(64)			(64)		590	590			
100173102	SOUTH PLAINFIELD	NJ		10/30/2024		5,245		(120)			(120)		5,125	5,125			
100175152	BLUFFTON	SC		11/05/2024		658		(80)			(80)		578	578			
100028491	ABINGDON	MD		10/26/2018		1,066		100			100		1,166	1,166			
100152222	BATON ROUGE	LA		05/17/2024		691		13			13		703	703			
100152225	BATON ROUGE	LA		05/17/2024		691		13			13		703	703			
100031571	SALINAS	CA		03/29/2019		1,183		(18)			(18)		1,165	1,165			
100011985	GARDENA	CA		03/08/2017		3,526		189			189		3,714	3,714			
100168267	ANNA	TX		09/20/2024		670		(79)			(79)		590	590			
100152719	AUBREY	TX		05/17/2024		1,032		(15)			(15)		1,017	1,017			
100170337	FLAGSTAFF	AZ		10/08/2024		1,013		(69)			(69)		944	944			
100116508	CONCORD	CA		07/20/2023		983		136			136		1,120	1,120			
100171583	AUBURN	AL		10/16/2024		768		(60)			(60)		708	708			
100084850	HOUSTON	TX		08/02/2022		742		(97)			(97)		645	645			
100142450	FERNDALE	MI		03/08/2024		687		(113)			(113)		575	575			
100182181	NAVASSA	NC		12/12/2024		702		(4)			(4)		699	699			
100151058	RIDGEFIELD	WA		05/08/2024		891		88			88		979	979			
100165395	KYLE	TX		08/29/2024		1,050		(69)			(69)		981	981			
100142515	FORT LAUDERDALE	FL		02/08/2024		531		(6)			(6)		525	525			
100162861	JOPPA	MD		08/12/2024		5,994		283			283		6,277	6,277			
100136209	PASSAIC	NJ		11/20/2023		655		52			52		707	707			
100166960	WILMINGTON	IL		09/13/2024		895		(56)			(56)		839	839			
100168588	GASTONIA	NC		09/25/2024		888		57			57		946	946			
100160596	GRAND PRAIRIE	TX		07/19/2024		786		(143)			(143)		643	643			
100048056	NORTH BERGEN	NJ		11/20/2020		1,290		(275)			(275)		1,014	1,014			
100148593	APPLE VALLEY	CA		04/12/2024		704		(40)			(40)		663	663			
100108052	ATLANTA	GA		05/25/2023		2,349		(6)			(6)		2,343	2,343			
100029376	NEW CASTLE	CO		10/26/2018		526		23			23		549	549			
100060070	SCOTTSDALE	AZ		06/25/2021		1,602		(54)			(54)		1,548	1,548			
100162919	FRESNO	CA		08/12/2024		746		(35)			(35)		712	712			
100150658	CYPRESS	TX		05/06/2024		680		(15)			(15)		665	665			
100157789	GLEN BURNIE	MD		08/01/2024		642		(53)			(53)		589	589			
100136398	OOLTEWAH	TN		11/20/2023		659		30			30		689	689			
100154618	FISHING CREEK	MD		06/14/2024		509		(75)			(75)		435	435			
100120879	ALVIN	TX		08/28/2023		1,133		(36)			(36)		1,097	1,097			
100173240	HENDERSON	NV		10/30/2024		846		(14)			(14)		833	833			
100184390	PLANO	TX		12/16/2024		639		(77)			(77)		562	562			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135677	KENT	WA		11/09/2023		28,084		217			217		28,301	28,301			
100152551	DALLAS	GA		05/17/2024		843		147			147		990	990			
100080168	BASTROP	TX		02/25/2022		1,925		(31)			(31)		1,894	1,894			
100127563	BRYANT	AR		09/08/2023		736		(22)			(22)		714	714			
100031368	TURLOCK	CA		03/29/2019		1,814		142			142		1,956	1,956			
100031268	ELK GROVE	CA		03/29/2019		1,350		(53)			(53)		1,297	1,297			
100150577	LAS VEGAS	NV		05/03/2024		803		17			17		819	819			
100114695	SAN JACINTO	CA		06/29/2023		671		(29)			(29)		642	642			
100152354	FORT WORTH	TX		05/17/2024		883		215			215		1,097	1,097			
100142675	GLASSBORO	NJ		02/08/2024		696		(41)			(41)		656	656			
100148751	TOLLESON	AZ		04/17/2024		710		(30)			(30)		680	680			
100083964	SCOTTSDALE	AZ		07/12/2022		596		(7)			(7)		589	589			
100169959	GLASSBORO	NJ		11/08/2024		775		(36)			(36)		739	739			
100150994	LAWRENCEVILLE	GA		05/08/2024		17,426		(516)			(516)		16,910	16,910			
100166232	GASTONIA	NC		09/09/2024		843		29			29		873	873			
100086235	GULF SHORES	AL		09/29/2022		939		(20)			(20)		919	919			
100132250	WENDELL	NC		10/13/2023		883		410			410		1,293	1,293			
100156524	NEW ORLEANS	LA		06/24/2024		669		(19)			(19)		650	650			
100120891	MCDONOUGH	GA		08/30/2023		707		30			30		736	736			
100071642	WOODBRIDGE	VA		10/14/2021		1,931		(110)			(110)		1,822	1,822			
100141439	GARLAND	TX		01/30/2024		556		(74)			(74)		482	482			
100135489	SAINT JOHN	IN		11/13/2023		855		203			203		1,057	1,057			
100024486	VALENCIA	CA		09/20/2018		1,318		(35)			(35)		1,283	1,283			
100083897	BAKERSFIELD	CA		07/12/2022		587		(28)			(28)		558	558			
100126331	WESTFIELD	MA		08/30/2023		681		(45)			(45)		636	636			
100175057	NORTH LAS VEGAS	NV		11/05/2024		704		(57)			(57)		647	647			
100132114	NORTH CHESTERFIELD	VA		10/13/2023		1,850		(8)			(8)		1,842	1,842			
100151619	SARASOTA	FL		05/10/2024		2,063		148			148		2,211	2,211			
100158085	DECATUR	GA		07/09/2024		738		(8)			(8)		730	730			
100053661	HEBER	CA		03/23/2021		962		(170)			(170)		792	792			
100131736	KNOXVILLE	TN		10/06/2023		780		128			128		908	908			
100130376	DENVER	CO		09/28/2023		523		(83)			(83)		440	440			
100141303	KISSIMMEE	FL		01/30/2024		612		(33)			(33)		578	578			
100091453	CATAWBA	NC		01/20/2023		621		(23)			(23)		598	598			
100026656	LAS VEGAS	NV		09/26/2018		1,796		65			65		1,862	1,862			
100065566	KISSIMMEE	FL		07/28/2021		1,636		(126)			(126)		1,510	1,510			
100120027	EUREKA	CA		08/11/2023		792		9			9		801	801			
100110424	FERNANDINA BEACH	FL		06/30/2023		891		(12)			(12)		880	880			
100171292	MCKINNEY	TX		10/16/2024		777		(52)			(52)		726	726			
100152275	DENTON	TX		05/17/2024		726		10			10		736	736			
100141189	SHIRLEY	NY		01/30/2024		587		(32)			(32)		554	554			
100079126	PORTLAND	OR		02/24/2022		1,520		(33)			(33)		1,486	1,486			
100147983	CHESAPEAKE	VA		04/10/2024		611		(4)			(4)		607	607			
100166238	MCKINNEY	TX		09/09/2024		867		57			57		923	923			
100081637	WEST CHESTER	PA		03/24/2022		1,111		(15)			(15)		1,097	1,097			
100182429	CHICAGO	IL		12/12/2024		768		3			3		771	771			
100156564	FORT PIERCE	FL		06/24/2024		27,573		(895)			(895)		26,679	26,679			
100168416	COLONIAL BEACH	VA		09/25/2024		664		(77)			(77)		588	588			
100065611	CARPINTERIA	CA		07/28/2021		1,714		(75)			(75)		1,639	1,639			
100103717	BLUFFTON	SC		05/08/2023		647		(46)			(46)		601	601			
100168332	ROSEVILLE	CA		09/20/2024		936		(3)			(3)		933	933			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186395	ALLENTOWN	PA		12/30/2024		661		(33)			(33)		628	628			
100170213	CONCORD	NC		10/08/2024		760		(69)			(69)		691	691			
100071344	GRANDVIEW	TX		10/01/2021		562		(16)			(16)		547	547			
100170039	WAUKEE	IA		11/08/2024		739		(85)			(85)		654	654			
100179551	PENSACOLA	FL		11/21/2024		798		(29)			(29)		769	769			
100156593	ALBUQUERQUE	NM		06/24/2024		648		(54)			(54)		594	594			
100013567	WESTBURY	NY		05/25/2017		264		202			202		466	466			
100079903	STOCKBRIDGE	GA		04/08/2022		889		(100)			(100)		789	789			
100171455	PLANO	TX		10/16/2024		883		(41)			(41)		842	842			
100043138	MASSAPEQUA	NY		05/28/2020		1,913		41			41		1,954	1,954			
100175914	LEBANON	TN		11/14/2024		810		264			264		1,075	1,075			
100165525	KNOXVILLE	TN		08/29/2024		1,038		(74)			(74)		964	964			
100128936	VISALIA	CA		09/22/2023		1,464		(65)			(65)		1,399	1,399			
100032167	LOS ANGELES	CA		03/29/2019		1,242		(137)			(137)		1,105	1,105			
100081140	CORNELIUS	OR		03/18/2022		1,447		77			77		1,524	1,524			
100140543	BUTLER	NJ		01/19/2024		761		(138)			(138)		623	623			
100066845	MEDFORD	NY		08/02/2021		1,622		5			5		1,627	1,627			
100168431	ACWORTH	GA		09/25/2024		2,933		(24)			(24)		2,910	2,910			
100148863	BUCKEYE	AZ		04/17/2024		917		148			148		1,065	1,065			
100142781	POOLER	GA		02/08/2024		93,507		(1,798)			(1,798)		91,710	91,710			
100128049	LA VERGNE	TN		09/08/2023		755		37			37		792	792			
100068177	FLOWER MOUND	TX		08/25/2021		1,655		(50)			(50)		1,606	1,606			
100116376	LUTZ	FL		07/20/2023		(1,301)		2,509			2,509		1,208	1,208			
100017488	LOS ANGELES	CA		04/26/2018		5,095		(124)			(124)		4,971	4,971			
100116612	APOPKA	FL		07/20/2023		767		397			397		1,164	1,164			
100151246	SALT LAKE CITY	UT		05/10/2024		758		(36)			(36)		722	722			
100012442	HAWTHORNE	CA		04/28/2017		782		17			17		799	799			
100065291	CAPE CORAL	FL		07/28/2021		1,607		(93)			(93)		1,514	1,514			
100182551	RICHFIELD	MN		12/12/2024		745		(52)			(52)		693	693			
100053969	OSAGE BEACH	MO		03/23/2021		4,098		(595)			(595)		3,503	3,503			
100160405	PASADENA	CA		07/19/2024		753		(1)			(1)		752	752			
100151476	HIGHLAND	UT		05/10/2024		905		183			183		1,087	1,087			
100168438	DALLAS	GA		09/25/2024		872		17			17		889	889			
100171404	BILLINGS	MT		10/16/2024		950		(47)			(47)		904	904			
100088178	DENVER	CO		10/25/2022		557		66			66		623	623			
100160919	EASLEY	SC		07/24/2024		702		(27)			(27)		674	674			
100175223	HENDERSON	NV		11/05/2024		1,068		66			66		1,134	1,134			
100152250	WILMINGTON	NC		05/17/2024		33,551		(443)			(443)		33,109	33,109			
100181914	STOCKBRIDGE	GA		12/12/2024		638		6			6		643	643			
100079089	NEW ORLEANS	LA		02/24/2022		1,545		47			47		1,592	1,592			
100137208	HOUSTON	TX		11/28/2023		314		(31)			(31)		282	282			
100132522	RANCHO CUCAMONGA	CA		11/03/2023		711		48			48		759	759			
100110024	CARLISLE	PA		06/23/2023		6,681		(204)			(204)		6,478	6,478			
100147018	AUSTIN	TX		03/27/2024		705		(48)			(48)		657	657			
100173316	WAKE FOREST	NC		10/30/2024		712		(79)			(79)		634	634			
100141025	ORLANDO	FL		02/20/2024		603		(105)			(105)		498	498			
100176950	FAYETTEVILLE	GA		11/15/2024		739		(79)			(79)		660	660			
100149392	KILLEEN	TX		04/24/2024		808		(7)			(7)		801	801			
100169652	COTTONWOOD	CA		09/30/2024		711		(42)			(42)		669	669			
100148464	LAS VEGAS	NV		04/12/2024		940		87			87		1,027	1,027			
100137138	LAKELAND	FL		11/28/2023		697		(130)			(130)		566	566			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141696	LAS VEGAS	NV		01/30/2024		660		28			28		688	688			
100148113	PENDERGRASS	GA		04/10/2024		761		(36)			(36)		725	725			
100064645	KNIGHTDALE	NC		07/01/2021		1,028		58			58		1,086	1,086			
100170439	EL PASO	TX		10/09/2024		610		(27)			(27)		583	583			
100132132	SARATOGA SPRINGS	UT		10/13/2023		807		22			22		829	829			
100067421	STERLING	VA		09/23/2021		1,579		(118)			(118)		1,461	1,461			
100151799	NEW ORLEANS	LA		05/10/2024		674		108			108		782	782			
100179768	CHARLOTTE	NC		11/21/2024		808		(45)			(45)		763	763			
100168191	COLUMBUS	OH		09/20/2024		761		(26)			(26)		734	734			
100150583	MECHANICSBURG	PA		05/03/2024		784		(11)			(11)		773	773			
100024516	SAMMAMISH	WA		09/20/2018		1,157		143			143		1,301	1,301			
100156067	TAMPA	FL		06/18/2024		768		(95)			(95)		674	674			
100109933	WATERBURY	CT		06/22/2023		661		(34)			(34)		627	627			
100170318	PHILADELPHIA	PA		10/08/2024		829		(71)			(71)		757	757			
100150567	LINWOOD	NJ		05/03/2024		741		(51)			(51)		690	690			
100138267	TUCSON	AZ		12/15/2023		519		13			13		532	532			
100155125	EDMOND	OK		07/19/2024		683		(130)			(130)		553	553			
4010082061	CANONSBURG	PA		09/27/2024		745		(53)			(53)		692	692			
100143161	DAVENPORT	FL		02/16/2024		928		62			62		989	989			
100117138	STATEN ISLAND	NY		07/20/2023		6,025		1,479			1,479		7,504	7,504			
100148468	RIVERVIEW	FL		04/12/2024		962		(42)			(42)		920	920			
100160930	CLEARWATER	FL		07/24/2024		641		(36)			(36)		605	605			
100141264	RICHMOND	TX		01/30/2024		6,750		(147)			(147)		6,603	6,603			
100137822	MARCUS HOOK	PA		12/08/2023		732		(30)			(30)		702	702			
100167428	LOGAN	UT		09/16/2024		719		(71)			(71)		648	648			
100182392	SCHAUMBURG	IL		12/12/2024		722		(36)			(36)		686	686			
100134734	ROCKLEDGE	FL		10/30/2023		655		(45)			(45)		610	610			
100168140	LYNCHBURG	VA		09/20/2024		761		(27)			(27)		734	734			
100081256	LEANDER	TX		03/18/2022		1,548		107			107		1,654	1,654			
100132411	HOUSTON	TX		11/03/2023		644		40			40		684	684			
100166396	DALLAS	PA		10/24/2024		738		(54)			(54)		684	684			
100141883	BOCA RATON	FL		03/27/2024		757		(67)			(67)		690	690			
100139205	FORT MYERS	FL		12/28/2023		645		(14)			(14)		632	632			
100182268	DALLAS	GA		12/12/2024		2,315		229			229		2,544	2,544			
100143072	GALLOWAY	NJ		02/14/2024		449		(88)			(88)		361	361			
100128516	MIAMI	FL		09/15/2023		641		(45)			(45)		596	596			
100129569	AVON	OH		09/29/2023		718		(30)			(30)		688	688			
100151367	LEANDER	TX		05/10/2024		766		(36)			(36)		729	729			
100065603	BELGRADE	MT		07/28/2021		1,574		(103)			(103)		1,471	1,471			
100115717	PHILADELPHIA	PA		07/20/2023		809		(22)			(22)		787	787			
100175653	BRIDGEPORT	WV		11/12/2024		496		(25)			(25)		471	471			
100012965	BOWIE	MD		05/25/2017		1,094		123			123		1,217	1,217			
100024345	SIOUX FALLS	SD		09/20/2018		1,574		(35)			(35)		1,539	1,539			
100013346	WEST COVINA	CA		05/25/2017		1,707		295			295		2,002	2,002			
100149307	CHICO	CA		04/24/2024		706		(62)			(62)		644	644			
100144474	KISSIMMEE	FL		04/26/2024		513		(60)			(60)		453	453			
100013961	WILMINGTON	CA		05/25/2017		1,399		73			73		1,472	1,472			
100108014	KENNESAW	GA		05/25/2023		758		(51)			(51)		706	706			
100155919	PRINCETON	TX		06/17/2024		770		(30)			(30)		740	740			
100116620	FONTANA	CA		07/20/2023		1,365		934			934		2,299	2,299			
100079406	GLENDALE	AZ		03/17/2022		1,435		(8)			(8)		1,427	1,427			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167661	MCKINNEY	TX		09/19/2024		712		(93)			(93)		619	619			
100013104	CLARKSBURG	MD		05/25/2017		948		(39)			(39)		909	909			
100078273	MELBOURNE	FL		02/10/2022		1,291		(190)			(190)		1,101	1,101			
100151268	CHARLOTTE	NC		05/10/2024		755		(36)			(36)		719	719			
100140389	SOUTH ELGIN	IL		01/18/2024		894		80			80		974	974			
100172868	OAKLAND	TN		10/25/2024		776		(6)			(6)		771	771			
100138146	FORT MYERS	FL		12/14/2023		650		(14)			(14)		636	636			
100130288	MIAMI	FL		09/28/2023		693		(58)			(58)		635	635			
100108188	WORCESTER	MA		05/24/2023		1,974		(21)			(21)		1,953	1,953			
100049418	BARTLETT	IL		11/20/2020		832		203			203		1,036	1,036			
100172476	DAWSONVILLE	GA		10/23/2024		800		(55)			(55)		746	746			
100161558	PORT SAINT LUCIE	FL		07/30/2024		726		(28)			(28)		698	698			
100065379	CAPE CORAL	FL		07/28/2021		1,520		(108)			(108)		1,412	1,412			
100117440	LANCASTER	CA		07/20/2023		864		224			224		1,089	1,089			
100139627	LAS VEGAS	NV		12/28/2023		432		(40)			(40)		393	393			
100162480	ROSEVILLE	CA		08/07/2024		489		(61)			(61)		428	428			
100179931	CUBA	IL		11/25/2024		665		(42)			(42)		623	623			
100171452	ANNA	TX		10/16/2024		812		(31)			(31)		780	780			
100018416	VACAVILLE	CA		06/27/2018		1,566		(50)			(50)		1,516	1,516			
100119296	LOS ANGELES	CA		07/31/2023		91,696		(762)			(762)		90,934	90,934			
100117101	GARDEN GROVE	CA		07/20/2023		885		940			940		1,824	1,824			
100142796	AUSTIN	TX		02/08/2024		720		(13)			(13)		706	706			
100065094	MESA	AZ		07/14/2021		1,551		(101)			(101)		1,450	1,450			
100167801	READING	PA		09/19/2024		631		(81)			(81)		550	550			
100071652	AUSTIN	TX		10/14/2021		1,587		(126)			(126)		1,461	1,461			
100151836	CALIFORNIA	MD		05/10/2024		679		45			45		723	723			
100169871	MONROE	NC		09/30/2024		718		(73)			(73)		645	645			
100144206	WASHINGTON	UT		03/07/2024		793		60			60		853	853			
100138144	FORT MYERS	FL		12/14/2023		649		(13)			(13)		636	636			
100186364	SMYRNA	TN		12/30/2024		710		(45)			(45)		665	665			
100171698	CHESAPEAKE	VA		10/16/2024		507		(60)			(60)		447	447			
100019759	LAKEWOOD	CO		07/26/2018		1,599		(34)			(34)		1,565	1,565			
100076421	MIAMI	FL		12/23/2021		1,573		(120)			(120)		1,453	1,453			
100186224	PHILADELPHIA	PA		12/27/2024		535		(79)			(79)		456	456			
100181225	TAMPA	FL		12/06/2024		683		(11)			(11)		672	672			
100079953	COMMERCE CITY	CO		04/25/2022		1,029		40			40		1,069	1,069			
100133635	MADERA	CA		10/23/2023		878		169			169		1,047	1,047			
100067957	FALLS CHURCH	VA		09/23/2021		2,698		(38)			(38)		2,660	2,660			
100103204	CHICAGO	IL		04/21/2023		628		(53)			(53)		575	575			
100151625	RILEYVILLE	VA		05/10/2024		688		(36)			(36)		652	652			
100054133	OAK BLUFFS	MA		03/23/2021		4,218		(513)			(513)		3,705	3,705			
100157904	GOODYEAR	AZ		07/09/2024		454		(4)			(4)		450	450			
100144616	NEW HAVEN	CT		03/13/2024		767		49			49		816	816			
100175690	DUCK CREEK VILLAGE	UT		11/12/2024		698		(52)			(52)		647	647			
100173789	MADERA	CA		10/30/2024		6,316		(234)			(234)		6,083	6,083			
100171483	GAINESVILLE	GA		10/16/2024		811		(52)			(52)		759	759			
100091373	CHAMPLIN	MN		02/22/2023		2,013		(8)			(8)		2,006	2,006			
100101681	RAHWAY	NJ		04/26/2023		759		(50)			(50)		709	709			
100173272	WHEATLAND	MO		10/30/2024		711		(58)			(58)		654	654			
100120982	NASHVILLE	TN		08/30/2023		696		16			16		712	712			
100174945	NIXA	MO		10/31/2024		19,255		(767)			(767)		18,488	18,488			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165568	PARRISH	FL		08/29/2024		694		(66)			(66)		628	628			
100137677	HUTTO	TX		12/08/2023		944		(31)			(31)		913	913			
100175811	HAMILTON	NJ		11/12/2024		747		(14)			(14)		733	733			
100135547	GILBERT	AZ		11/13/2023		881		272			272		1,153	1,153			
100149114	TOLLESON	AZ		04/22/2024		1,109		(59)			(59)		1,050	1,050			
100144268	STOCKTON	CA		03/07/2024		452		(77)			(77)		376	376			
100170362	LEWES	DE		10/08/2024		707		(75)			(75)		632	632			
100133733	LAS VEGAS	NV		10/23/2023		870		144			144		1,014	1,014			
100155043	CAPE CORAL	FL		07/19/2024		706		(45)			(45)		661	661			
100119539	TOBYHANNA	PA		07/28/2023		711		15			15		726	726			
100055289	ANAHEIM	CA		03/23/2021		1,999		(224)			(224)		1,775	1,775			
100045373	WEST COVINA	CA		11/25/2020		1,374		(20)			(20)		1,354	1,354			
100176587	EAGLE LAKE	FL		11/15/2024		1,048		(134)			(134)		914	914			
100127006	SAN JOSE	CA		08/30/2023		1,780		988			988		2,768	2,768			
100120504	BOSTON	MA		08/18/2023		3,122		49			49		3,172	3,172			
100151516	CLERMONT	FL		05/10/2024		1,916		(107)			(107)		1,810	1,810			
100108975	COLORADO SPRINGS	CO		05/31/2023		749		(48)			(48)		701	701			
100150640	TUCSON	AZ		05/06/2024		710		(48)			(48)		662	662			
100150638	SOLIDARIDAD	MEX		05/03/2024		635							635	635			
100081469	PACOIMA	CA		03/18/2022		3,120		205			205		3,324	3,324			
100168143	FRESNO	CA		09/20/2024		764		(32)			(32)		731	731			
100014613	CALABASAS	CA		09/27/2017		5,257		(418)			(418)		4,840	4,840			
100127638	EUGENE	OR		09/08/2023		764		(52)			(52)		713	713			
100115852	BIG BEAR LAKE	CA		07/20/2023		795		(22)			(22)		773	773			
100133709	MADERA	CA		10/23/2023		883		158			158		1,041	1,041			
100079896	PARK CITY	UT		04/08/2022		1,028		(38)			(38)		990	990			
100012472	SONOMA	CA		04/28/2017		1,525		665			665		2,190	2,190			
100065418	CLIFTON	NJ		07/28/2021		1,684		(62)			(62)		1,621	1,621			
100143102	ATLANTA	GA		02/16/2024		772		5			5		776	776			
100065420	GILBERT	AZ		07/28/2021		1,680		(58)			(58)		1,623	1,623			
100148515	SANTA CLARITA	CA		04/12/2024		738		(75)			(75)		664	664			
100012325	CARSON	CA		04/28/2017		900		504			504		1,403	1,403			
100144183	VANCOUVER	WA		03/07/2024		815		(4)			(4)		810	810			
100171642	DAWSONVILLE	GA		10/16/2024		713		(83)			(83)		629	629			
100168031	HOUSTON	TX		09/20/2024		757		(22)			(22)		734	734			
100168637	VIRGINIA BEACH	VA		09/25/2024		771		(98)			(98)		673	673			
100167760	DESTIN	FL		09/19/2024		650		(101)			(101)		549	549			
100153350	WILMINGTON	NC		05/30/2024		1,500		(49)			(49)		1,451	1,451			
100137987	FUQUAY VARINA	NC		12/13/2023		793		252			252		1,045	1,045			
100128009	APPLE VALLEY	CA		09/08/2023		854		144			144		998	998			
100151693	BUDA	TX		05/10/2024		776		38			38		815	815			
100152243	SACRAMENTO	CA		05/17/2024		719		(35)			(35)		684	684			
100137848	SAGINAW	MI		12/08/2023		10,132		64			64		10,195	10,195			
100176116	SAINT CLOUD	FL		12/20/2024		690		(23)			(23)		667	667			
100119414	APOLLO BEACH	FL		07/31/2023		792		(18)			(18)		774	774			
100156532	TROUTMAN	NC		06/24/2024		837		93			93		930	930			
100169645	HOMESTEAD	FL		09/30/2024		656		(98)			(98)		558	558			
100119187	SAINT CLOUD	FL		07/31/2023		964		161			161		1,125	1,125			
100148699	NAPERVILLE	IL		04/17/2024		645		(37)			(37)		608	608			
100173150	COOPERSBURG	PA		10/30/2024		842		43			43		886	886			
100170080	OVIEDO	FL		10/08/2024		722		(73)			(73)		649	649			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180196	PLANO	TX		11/25/2024		856		29			29		885	885			
100079809	RICHMOND	TX		04/25/2022		902		(100)			(100)		802	802			
100091432	MOORESTOWN	NJ		02/22/2023		9,549		(169)			(169)		9,380	9,380			
100161369	WENDELL	NC		07/25/2024		784		(78)			(78)		706	706			
100149444	HAMPTON	VA		04/24/2024		742		(37)			(37)		704	704			
100115085	ROXBORO	NC		07/14/2023		739		12			12		750	750			
100120472	CHARLESTON	SC		08/18/2023		555		(41)			(41)		514	514			
100152785	LOMBARD	IL		05/22/2024		660		(28)			(28)		633	633			
100165503	BENSALEM	PA		08/29/2024		691		(57)			(57)		634	634			
100120932	PENSACOLA	FL		08/30/2023		773		58			58		831	831			
100150529	MABLETON	GA		05/03/2024		832		91			91		923	923			
100148840	OAKWOOD	GA		04/17/2024		3,970		188			188		4,158	4,158			
100170208	ANNA	TX		10/08/2024		776		(55)			(55)		721	721			
100172923	INDIO	CA		10/25/2024		649		(44)			(44)		605	605			
100013989	SANTA ANA	CA		05/25/2017		1,128		114			114		1,241	1,241			
100078884	BRIDGEPORT	CT		02/24/2022		1,565		22			22		1,586	1,586			
100171637	DURHAM	NC		10/16/2024		11,280		(330)			(330)		10,949	10,949			
100151365	SURPRISE	AZ		05/10/2024		766		(27)			(27)		739	739			
100083261	NORTH HIGHLANDS	CA		05/10/2022		2,964		(76)			(76)		2,889	2,889			
100168203	DURHAM	NC		09/20/2024		755		(20)			(20)		735	735			
100186479	MANSFIELD	TX		12/30/2024		501		(21)			(21)		480	480			
100091284	SAN DIEGO	CA		01/31/2023		413		(91)			(91)		322	322			
100151746	LOS ANGELES	CA		05/10/2024		631		(28)			(28)		602	602			
100179564	CLOVIS	CA		11/21/2024		752		(26)			(26)		726	726			
100186606	LAS VEGAS	NV		12/30/2024		1,618		140			140		1,758	1,758			
100049213	POMONA	CA		11/20/2020		1,057		(120)			(120)		937	937			
100132241	ANNA	TX		10/13/2023		762		(37)			(37)		724	724			
100167672	MABLETON	GA		09/19/2024		782		(95)			(95)		687	687			
100140592	RALEIGH	NC		01/19/2024		710		(42)			(42)		667	667			
100025998	VALLEY STREAM	NY		09/20/2018		803		426			426		1,229	1,229			
100152435	STAFFORD	VA		05/17/2024		693		(4)			(4)		689	689			
100184991	EL PASO	TX		12/19/2024		689		(40)			(40)		649	649			
100179448	BRASELTON	GA		11/21/2024		851		36			36		887	887			
100014479	ELEELE	HI		09/27/2017		886							886	886			
100167921	TALLAHASSEE	FL		09/20/2024		739		(26)			(26)		713	713			
100181885	SAVANNAH	GA		12/12/2024		744		(14)			(14)		729	729			
100120104	LITTLE ELM	TX		08/11/2023		802		(15)			(15)		787	787			
100100703	NEWARK	NJ		04/28/2023		1,020		89			89		1,109	1,109			
100140126	MERCED	CA		01/09/2024		1,617		5			5		1,622	1,622			
100179456	HANFORD	CA		11/21/2024		838		48			48		886	886			
100012990	MIAMI	FL		05/25/2017		924		43			43		967	967			
100171443	WOODSTOCK	GA		10/16/2024		663		(42)			(42)		621	621			
100129668	LANDERS	CA		09/29/2023		719		(35)			(35)		684	684			
100115856	RIO RANCHO	NM		07/20/2023		764		(44)			(44)		720	720			
100128404	SUN CITY	AZ		09/15/2023		2,892		(208)			(208)		2,684	2,684			
100068395	IRVING	TX		08/25/2021		1,572		(99)			(99)		1,473	1,473			
100109194	FAIRBURN	GA		07/21/2023		844		(97)			(97)		746	746			
100138843	JEFFERSON	NC		12/21/2023		668		(37)			(37)		631	631			
100150056	DELTONA	FL		06/14/2024		659		(55)			(55)		604	604			
100142826	GLENDALE	AZ		02/08/2024		2,320		(229)			(229)		2,091	2,091			
100175350	SPRINGDALE	AR		11/05/2024		48,700		(596)			(596)		48,104	48,104			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129888	FONTANA	CA		09/27/2023		724		(33)			(33)		691	691			
100158494	CARROLLTON	TX		07/10/2024		593		(75)			(75)		518	518			
100150506	NAPLES	FL		05/03/2024		927		37			37		964	964			
100173107	LITTLETON	CO		10/30/2024		805		(62)			(62)		743	743			
100117993	KISSIMMEE	FL		07/20/2023		2,099		(140)			(140)		1,959	1,959			
100057577	ATLANTA	GA		06/30/2021		1,630		(118)			(118)		1,512	1,512			
100116961	DAVENPORT	FL		07/20/2023		947		1,002			1,002		1,950	1,950			
100117889	WOODLAND PARK	NJ		07/20/2023		632		(49)			(49)		583	583			
100109726	NAPLES	FL		06/16/2023		636		(67)			(67)		569	569			
100171878	MOBILE	AL		10/17/2024		810		(47)			(47)		763	763			
100017223	HIALEAH	FL		04/26/2018		1,151		(90)			(90)		1,061	1,061			
100181886	SARASOTA	FL		12/12/2024		733		(15)			(15)		718	718			
100169697	MARYVILLE	TN		09/30/2024		2,548		(104)			(104)		2,444	2,444			
100120951	GOULDSBORO	PA		08/30/2023		744		47			47		790	790			
100156114	MCALLEN	TX		06/18/2024		702		(18)			(18)		683	683			
100143183	GLEN ALLEN	VA		02/16/2024		772		(43)			(43)		729	729			
100120016	MCKINNEY	TX		08/11/2023		914		(31)			(31)		883	883			
100131904	ARGYLE	TX		10/13/2023		821		(45)			(45)		776	776			
100115611	CASTALIAN SPRINGS	TN		07/19/2023		632		(39)			(39)		592	592			
100179945	NORTH CHARLESTON	SC		11/25/2024		761		6			6		767	767			
100099699	HESPERIA	CA		02/28/2023		647		(44)			(44)		603	603			
100127926	OAK RIDGE	TN		09/08/2023		953		43			43		995	995			
100182440	TALLAHASSEE	FL		12/12/2024		719		(28)			(28)		690	690			
100159398	LAS VEGAS	NV		07/15/2024		696		(63)			(63)		632	632			
100157946	MARICOPA	AZ		07/09/2024		3,763		(129)			(129)		3,634	3,634			
100179572	GLEN ALLEN	VA		11/21/2024		758		(42)			(42)		716	716			
100135703	AVE MARIA	FL		11/10/2023		736		(31)			(31)		706	706			
100167606	FOLSOM	CA		09/19/2024		630		(123)			(123)		507	507			
100173255	SPARTA	NC		10/30/2024		11,198		(427)			(427)		10,770	10,770			
100129436	RICHLAND	WA		09/29/2023		792		(10)			(10)		782	782			
100147886	TROUTMAN	NC		04/08/2024		829							829	829			
100172477	DURHAM	NC		10/23/2024		805		(53)			(53)		752	752			
100146315	BENNINGTON	NE		03/19/2024		2,012		(201)			(201)		1,811	1,811			
100186220	WEST PALM BEACH	FL		12/27/2024		580		(79)			(79)		501	501			
100163229	LAS VEGAS	NV		08/13/2024		557		(9)			(9)		548	548			
100165579	CARMEL	IN		08/29/2024		1,214		(45)			(45)		1,168	1,168			
100171758	MILLERSPORT	OH		10/17/2024		738		(25)			(25)		713	713			
100175612	RIVERSIDE	CA		11/12/2024		778		(21)			(21)		758	758			
100119515	MONCKS CORNER	SC		07/28/2023		699		27			27		726	726			
100156764	NORTH LAS VEGAS	NV		06/26/2024		500		16			16		517	517			
100142509	WARNER SPRINGS	CA		02/08/2024		1,261		(36)			(36)		1,226	1,226			
100152802	KEIZER	OR		05/22/2024		615		(13)			(13)		602	602			
100131922	ROCKWALL	TX		10/13/2023		718		(33)			(33)		684	684			
100090924	PORTLAND	OR		01/31/2023		759		(45)			(45)		714	714			
100182250	FRESNO	CA		12/12/2024		918		245			245		1,163	1,163			
100110076	BUDA	TX		06/23/2023		692		(43)			(43)		648	648			
100136704	MORENO VALLEY	CA		01/25/2024		591		(91)			(91)		500	500			
100132002	KATY	TX		10/13/2023		715		(30)			(30)		685	685			
100156578	WHITESTOWN	IN		06/24/2024		1,562		(66)			(66)		1,495	1,495			
100149791	FRESNO	CA		04/26/2024		684		(57)			(57)		627	627			
100119234	MINNEAPOLIS	MN		07/31/2023		737		(23)			(23)		714	714			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173261	ROSCOMMON	MI		10/30/2024		739		(59)			(59)		680	680			
100100702	EATONTOWN	NJ		04/28/2023		1,039		79			79		1,118	1,118			
100109719	HOUSTON	TX		06/16/2023		760		(67)			(67)		693	693			
100174135	MODESTO	CA		10/31/2024		663		(126)			(126)		537	537			
100120099	HARRISBURG	NC		08/11/2023		794		(30)			(30)		763	763			
100137943	COLUMBUS	OH		12/13/2023		880		(35)			(35)		844	844			
100028129	BROOKLYN	NY		10/26/2018		1,455		347			347		1,802	1,802			
100143142	PHOENIX	AZ		02/16/2024		1,205		95			95		1,300	1,300			
100180121	DAVENPORT	FL		11/25/2024		2,160		(33)			(33)		2,127	2,127			
100024658	LAS VEGAS	NV		09/20/2018		1,086		65			65		1,151	1,151			
100168018	LULING	LA		09/20/2024		746		(111)			(111)		635	635			
100109303	LIBERTY	NY		06/12/2023		892		(21)			(21)		870	870			
100119248	PARRISH	FL		07/31/2023		2,551		123			123		2,674	2,674			
100134620	NORTH HALEDON	NJ		10/30/2023		1,587		215			215		1,802	1,802			
100176631	SPRING	TX		11/15/2024		785		(71)			(71)		714	714			
100044751	LINDEN	NJ		11/19/2020		607		(11)			(11)		596	596			
100084007	MIAMI	FL		06/27/2022		1,173		(90)			(90)		1,083	1,083			
100119227	NASHVILLE	TN		07/31/2023		844		12			12		856	856			
100166165	ROYSE CITY	TX		09/09/2024		61,092		(1,058)			(1,058)		60,034	60,034			
100115572	STERLING	MA		07/19/2023		1,059		(57)			(57)		1,002	1,002			
100054497	CARTERET	NJ		03/23/2021		619		255			255		874	874			
100136682	ONTARIO	CA		01/25/2024		592		(92)			(92)		500	500			
100133629	MADERA	CA		10/23/2023		885		159			159		1,044	1,044			
100138340	CHICAGO	IL		12/18/2023		683		(53)			(53)		631	631			
100135504	MERCED	CA		11/13/2023		849		201			201		1,050	1,050			
100158671	WHITE HOUSE	TN		07/10/2024		855		70			70		924	924			
100173331	SALINAS	CA		10/30/2024		682		(48)			(48)		634	634			
100149211	BUFFALO	MN		04/22/2024		258		(10)			(10)		248	248			
100168478	STEPHENS CITY	VA		09/25/2024		65,970		(337)			(337)		65,633	65,633			
100185733	LAS VEGAS	NV		12/23/2024		705		(23)			(23)		682	682			
100042963	OAKLAND	CA		05/28/2020		1,177		223			223		1,400	1,400			
100158854	GREENVILLE	SC		07/12/2024		844		(64)			(64)		780	780			
100026724	CASTAIC	CA		09/26/2018		1,081		468			468		1,549	1,549			
100057914	PHOENIX	AZ		06/30/2021		1,579		(111)			(111)		1,469	1,469			
100153300	CULLMAN	AL		05/30/2024		748		(4)			(4)		743	743			
100152639	CELINA	TX		05/17/2024		51,198		889			889		52,087	52,087			
100029709	OAKLAND	CA		10/26/2018		1,374		78			78		1,452	1,452			
100157649	ORLANDO	FL		06/28/2024		701		(96)			(96)		606	606			
100150598	FULSHEAR	TX		05/03/2024		797		19			19		816	816			
100117311	CHINO	CA		07/20/2023		922		956			956		1,878	1,878			
100166452	SEBRING	FL		10/31/2024		694		(89)			(89)		605	605			
100164753	LAKE HARMONY	PA		08/26/2024		912		(76)			(76)		836	836			
100156224	DAVENPORT	FL		06/20/2024		713		(29)			(29)		684	684			
100020228	PROSPECT	CT		07/17/2018		1,579		(70)			(70)		1,510	1,510			
100147881	TROUTMAN	NC		04/08/2024		834							834	834			
100143219	LAWRENCEVILLE	GA		02/16/2024		758		2			2		760	760			
100151313	NAPLES	FL		05/10/2024		880		94			94		974	974			
100159206	CEDAR PARK	TX		07/15/2024		775		13			13		788	788			
100120558	VISALIA	CA		08/18/2023		522		(96)			(96)		426	426			
100103606	TEMPLE HILLS	MD		05/08/2023		481		(48)			(48)		433	433			
100065456	PORTLAND	OR		07/28/2021		1,707		(130)			(130)		1,577	1,577			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100088067	VIRGINIA BEACH	VA		10/25/2022		455		(59)			(59)		396	396			
100156624	HUTTO	TX		06/24/2024		725		(39)			(39)		686	686			
100138663	FRESNO	CA		02/02/2024		621		(81)			(81)		539	539			
100166174	ROYSE CITY	TX		09/09/2024		762		(45)			(45)		716	716			
100174282	OCALA	FL		10/31/2024		717		(68)			(68)		649	649			
100159343	FERNLEY	NV		07/15/2024		2,204		65			65		2,269	2,269			
100128219	RED BANK	NJ		09/14/2023		843		(5)			(5)		839	839			
100151155	ORLANDO	FL		05/09/2024		628		(88)			(88)		540	540			
100173931	WALDEN	NY		10/31/2024		803		(52)			(52)		751	751			
100150951	SALEM	OR		05/08/2024		1,377		77			77		1,454	1,454			
100129586	NORFOLK	VA		09/29/2023		726		(32)			(32)		693	693			
100135466	FAIRHOPE	AL		11/13/2023		1,070		279			279		1,350	1,350			
100100234	WALDEN	NY		03/17/2023		608		(26)			(26)		582	582			
100055881	MONTEREY	CA		03/26/2021		2,656		(144)			(144)		2,511	2,511			
100164545	MYRTLE BEACH	SC		08/21/2024		630		14			14		644	644			
100159388	MANSFIELD	TX		07/15/2024		640		(66)			(66)		575	575			
100129382	MCKINNEY	TX		09/26/2023		768		27			27		794	794			
100133632	ARGYLE	TX		10/23/2023		35,974		2,164			2,164		38,138	38,138			
100029684	FRANKLIN SQUARE	NY		10/26/2018		837		(40)			(40)		797	797			
100143296	CAMERON	NC		02/16/2024		1,473		(54)			(54)		1,419	1,419			
100127624	DELRAY BEACH	FL		09/08/2023		727		(41)			(41)		686	686			
100140293	LOGANVILLE	GA		01/18/2024		874		15			15		889	889			
100160026	CHICAGO	IL		07/17/2024		1,197		(22)			(22)		1,176	1,176			
100117446	BUCHANAN	NY		07/20/2023		1,657		118			118		1,775	1,775			
100031191	LOS ANGELES	CA		03/29/2019		817		115			115		931	931			
100026997	ORANGE	CA		09/26/2018		2,667		77			77		2,745	2,745			
100181946	FORT WORTH	TX		12/12/2024		811		53			53		864	864			
100065481	GILBERT	AZ		07/28/2021		1,585		(88)			(88)		1,497	1,497			
100087291	BEND	OR		10/25/2022		1,053		136			136		1,189	1,189			
100127683	LOGANVILLE	GA		09/08/2023		7,217		(166)			(166)		7,051	7,051			
100139124	TRAVELERS REST	SC		12/28/2023		141		478			478		619	619			
100154143	TUCSON	AZ		07/11/2024		49,429		(3,551)			(3,551)		45,878	45,878			
100119431	CHARLOTTESVILLE	VA		07/31/2023		13,669		(15)			(15)		13,654	13,654			
100146987	SALEM	UT		03/26/2024		700		(21)			(21)		679	679			
100025794	NORTH BERGEN	NJ		09/20/2018		862		149			149		1,011	1,011			
100028230	MERCED	CA		10/26/2018		1,006		(29)			(29)		977	977			
100084641	WHARTON	NJ		08/02/2022		827		(62)			(62)		765	765			
100116813	BUFORD	GA		07/20/2023		899		796			796		1,695	1,695			
100135075	MADERA	CA		11/01/2023		858		194			194		1,052	1,052			
100117891	BAKERSFIELD	CA		07/20/2023		742		(28)			(28)		713	713			
100142752	OAKWOOD	GA		02/08/2024		866		9			9		875	875			
100139996	COLLIERVILLE	TN		01/09/2024		694		(45)			(45)		649	649			
100055366	MASTIC BEACH	NY		03/23/2021		1,113		(210)			(210)		904	904			
100025101	TEMECULA	CA		09/20/2018		1,227		128			128		1,355	1,355			
100014525	BLAUVELT	NY		09/27/2017		1,054		(8)			(8)		1,047	1,047			
100139301	SAN FRANCISCO	CA		12/28/2023		564		(25)			(25)		539	539			
100135491	MILLVILLE	DE		11/13/2023		829		164			164		993	993			
100165631	PHILADELPHIA	PA		10/04/2024		714		(90)			(90)		624	624			
100170090	OLD HICKORY	TN		10/08/2024		1,554		(112)			(112)		1,441	1,441			
100166258	FORT WORTH	TX		09/09/2024		811		37			37		848	848			
100133704	HENDERSON	NV		10/23/2023		862		119			119		981	981			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100133662	CHARLOTTE	NC		10/23/2023		697		(5)			(5)		692	692			
100143535	FLOSSMOOR	IL		02/21/2024		623		(34)			(34)		589	589			
100143185	SAVANNAH	GA		02/16/2024		720		(43)			(43)		676	676			
100173704	ST PETERSBURG	FL		10/30/2024		691		(62)			(62)		629	629			
100148562	MELISSA	TX		04/12/2024		806		3			3		808	808			
100154738	LONG POND	PA		07/19/2024		579		(83)			(83)		496	496			
100181335	FRESNO	CA		12/06/2024		677		(16)			(16)		661	661			
100158118	ARLINGTON	TX		07/09/2024		689		(43)			(43)		646	646			
100057858	PENSACOLA	FL		06/30/2021		1,542		(87)			(87)		1,455	1,455			
100118655	CAPE CORAL	FL		07/25/2023		587		(27)			(27)		560	560			
100137592	PORTSMOUTH	VA		12/08/2023		654		(48)			(48)		607	607			
100152381	MOUNT JULIET	TN		05/17/2024		726							726	726			
100159363	DALLAS	GA		07/15/2024		870		26			26		896	896			
100150965	AUBREY	TX		05/08/2024		692		(48)			(48)		644	644			
4010044997	BALTIMORE	MD		03/22/2023		763		(50)			(50)		713	713			
100185612	MADERA	CA		12/20/2024		1,640		(108)			(108)		1,532	1,532			
100011618	RANCHO CORDOVA	CA		03/08/2017		750		666			666		1,416	1,416			
100062294	LAKE ELSINORE	CA		07/01/2021		2,184		(76)			(76)		2,107	2,107			
100109394	CATHEDRAL CITY	CA		06/13/2023		1,121		(694)			(694)		427	427			
100135916	IRVINGTON	NJ		11/13/2023		445		(44)			(44)		401	401			
100170166	PALM COAST	FL		10/08/2024		733		(46)			(46)		687	687			
100171520	DENISON	TX		10/16/2024		765		(67)			(67)		698	698			
100079968	KISSIMMEE	FL		04/25/2022		899		(77)			(77)		822	822			
100164533	POINCIANA	FL		08/21/2024		788		(9)			(9)		779	779			
100119476	WILMINGTON	NC		07/31/2023		512		(15)			(15)		497	497			
100171562	NEWPORT	NC		10/16/2024		27,177		(357)			(357)		26,820	26,820			
100168420	AUSTIN	TX		09/25/2024		756		(53)			(53)		703	703			
100110372	AUSTIN	TX		06/30/2023		859		17			17		876	876			
100076356	IRVINGTON	NJ		01/07/2022		1,349		(118)			(118)		1,232	1,232			
100144367	TOMS RIVER	NJ		03/07/2024		723		(67)			(67)		657	657			
100084840	HARMONY	FL		08/02/2022		643		74			74		717	717			
100148198	AUBREY	TX		04/12/2024		931		(23)			(23)		908	908			
100186692	JONESBORO	GA		12/31/2024		744		(45)			(45)		699	699			
100171714	LONGS	SC		10/17/2024		866		(9)			(9)		857	857			
100012697	LOS BANOS	CA		05/25/2017		1,186		198			198		1,383	1,383			
100136444	NORTH FORT MYERS	FL		11/20/2023		796		296			296		1,092	1,092			
100161089	HUNTERSVILLE	NC		07/24/2024		695		(66)			(66)		629	629			
100150541	ROCKVILLE	MD		05/03/2024		123,566		(1,960)			(1,960)		121,606	121,606			
100150938	VANCOUVER	WA		05/08/2024		827		52			52		879	879			
100150943	VANCOUVER	WA		05/08/2024		827		52			52		879	879			
100142837	ORLANDO	FL		02/09/2024		578		(6)			(6)		572	572			
100130277	DURHAM	NC		09/28/2023		670		(50)			(50)		619	619			
100181262	LAS VEGAS	NV		12/06/2024		727		21			21		747	747			
100146919	WINSTON	OR		03/26/2024		655		(63)			(63)		592	592			
100170516	SANTA ROSA BEACH	FL		10/09/2024		590		(103)			(103)		487	487			
100086946	TAMPA	FL		10/24/2022		725		(124)			(124)		601	601			
100031927	LYNBROOK	NY		03/29/2019		5,088		38			38		5,127	5,127			
100186419	HOFFMAN ESTATES	IL		12/30/2024		761		(4)			(4)		757	757			
100150502	GREEN COVE SPRINGS	FL		05/03/2024		812		30			30		842	842			
100174543	DUNN	NC		10/31/2024		467		(109)			(109)		358	358			
100119901	KISSIMMEE	FL		08/10/2023		718		(40)			(40)		679	679			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182162	SURPRISE	AZ		12/12/2024		1,014		(63)			(63)		951	951			
100159955	HOLLYWOOD	FL		08/16/2024		665		(86)			(86)		579	579			
100100843	ROSELLE PARK	NJ		04/28/2023		827		112			112		939	939			
100031663	FAIRFIELD	CA		03/29/2019		1,555		48			48		1,603	1,603			
100136883	ANNA	TX		11/27/2023		2,738		69			69		2,807	2,807			
100112133	JACKSONVILLE	FL		06/29/2023		293		891			891		1,184	1,184			
100151541	LAS VEGAS	NV		05/10/2024		942		172			172		1,114	1,114			
100143364	CHICAGO	IL		02/16/2024		269		20			20		289	289			
100134914	ENFIELD	CT		10/30/2023		716		(41)			(41)		675	675			
100132110	PEACHTREE CITY	GA		10/13/2023		693		24			24		717	717			
100148568	INDIANAPOLIS	IN		04/12/2024		721		(31)			(31)		691	691			
100081022	CORVALLIS	OR		03/18/2022		1,614		153			153		1,767	1,767			
100062177	DELMAR	DE		07/01/2021		1,083		(23)			(23)		1,061	1,061			
100175619	PHOENIX	AZ		11/12/2024		861		(23)			(23)		838	838			
100137667	PENNSAUKEN	NJ		12/08/2023		651		(20)			(20)		631	631			
100115273	NEW ORLEANS	LA		07/17/2023		667		(42)			(42)		625	625			
100156370	GLENDALE	AZ		07/25/2024		699		(79)			(79)		620	620			
100180117	ARLINGTON	TX		12/30/2024		711		18			18		728	728			
100182255	WASHINGTON	UT		12/12/2024		844		159			159		1,003	1,003			
100131969	LAS VEGAS	NV		10/13/2023		874		21			21		895	895			
100111978	SEATTLE	WA		06/29/2023		439		949			949		1,388	1,388			
100168424	SONOMA	CA		09/25/2024		803		(40)			(40)		764	764			
100165545	SHERMAN	TX		08/29/2024		670		(37)			(37)		633	633			
100142076	KATY	TX		02/29/2024		686		(26)			(26)		660	660			
100028881	SANTA ANA	CA		10/26/2018		1,517		249			249		1,766	1,766			
100091392	ORMOND BEACH	FL		02/22/2023		1,075		5			5		1,079	1,079			
100114827	VENICE	FL		07/10/2023		6,455		(235)			(235)		6,220	6,220			
100142690	NORTH LAS VEGAS	NV		02/08/2024		2,784		1			1		2,784	2,784			
100161904	BLUE SPRINGS	MO		07/31/2024		726		49			49		776	776			
100143154	PHOENIX	AZ		02/16/2024		704		(22)			(22)		682	682			
100171516	BLUE RIDGE	GA		10/16/2024		1,329		(97)			(97)		1,232	1,232			
100166217	ALEXANDRIA	VA		09/09/2024		709		(53)			(53)		655	655			
100176026	CHICAGO	IL		12/20/2024		747		(12)			(12)		735	735			
100128817	BERKELEY	NJ		09/21/2023		721		(36)			(36)		686	686			
100109966	PHOENIX	AZ		06/22/2023		678		(42)			(42)		635	635			
100159291	MEREDITH	NH		07/15/2024		661		(62)			(62)		599	599			
100151107	VAN ALSTYNE	TX		05/08/2024		751		(38)			(38)		712	712			
100165620	SALEM	OR		10/04/2024		692		(145)			(145)		547	547			
100169082	HOLLY SPRINGS	NC		09/27/2024		689		(61)			(61)		627	627			
100000140	CORONA	CA		03/23/2016		9,288		(161)			(161)		9,127	9,127			
100170161	GROVELAND	CA		10/08/2024		496		(20)			(20)		476	476			
100100266	HOMESTEAD	FL		03/17/2023		696		(34)			(34)		662	662			
100182688	PALM COAST	FL		12/12/2024		1,568		(41)			(41)		1,527	1,527			
100135799	MELISSA	TX		11/10/2023		1,263		43			43		1,306	1,306			
100109252	FORT WORTH	TX		07/21/2023		1,771		14			14		1,785	1,785			
100150550	RED LODGE	MT		05/03/2024		1,414		(41)			(41)		1,373	1,373			
100156641	OWASSO	OK		06/24/2024		702		(41)			(41)		662	662			
100156643	OWASSO	OK		06/24/2024		702		(41)			(41)		662	662			
100030791	WEST COVINA	CA		04/09/2019		2,233		478			478		2,711	2,711			
100103736	TROPHY CLUB	TX		05/08/2023		2,002		(47)			(47)		1,956	1,956			
100120880	TULARE	CA		08/28/2023		1,454		(61)			(61)		1,393	1,393			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031224	CORONA	CA		03/29/2019		1,143		313			313		1,456	1,456			
100087347	SAINT GEORGE	UT		10/25/2022		1,101		71			71		1,172	1,172			
100045621	FONTANA	CA		11/25/2020		1,110		(3)			(3)		1,107	1,107			
100179545	LAS VEGAS	NV		11/21/2024		781		(22)			(22)		759	759			
100151112	LAWRENCEVILLE	GA		05/08/2024		716		(30)			(30)		686	686			
100111042	LA PUENTE	CA		06/29/2023		1,119		138			138		1,257	1,257			
100116158	TOTOWA	NJ		07/20/2023		(964)		2,241			2,241		1,278	1,278			
100025913	CLIFTON	NJ		09/20/2018		1,187		123			123		1,309	1,309			
100135807	NOKOMIS	FL		11/10/2023		603		45			45		648	648			
100055565	DORCHESTER	MA		03/23/2021		2,330		(386)			(386)		1,944	1,944			
100164834	NEWNAN	GA		08/26/2024		671		(43)			(43)		628	628			
100149564	CHARLOTTE	NC		04/26/2024		3,780		11			11		3,791	3,791			
100182539	ALBUQUERQUE	NM		12/12/2024		752		(32)			(32)		720	720			
100027774	WEST COVINA	CA		10/26/2018		1,149		260			260		1,409	1,409			
100119671	PORT ORANGE	FL		08/08/2023		1,322		(50)			(50)		1,272	1,272			
100012653	HOLLYWOOD	FL		05/25/2017		992		419			419		1,411	1,411			
100175285	BARNEGAT	NJ		11/05/2024		752		(65)			(65)		687	687			
100168689	MARANA	AZ		09/25/2024		719		(52)			(52)		667	667			
100078276	HALLANDALE	FL		02/10/2022		2,934		(337)			(337)		2,597	2,597			
100185390	LAND O' LAKES	FL		12/20/2024		865		130			130		995	995			
100135301	ALBUQUERQUE	NM		11/13/2023		683		6			6		689	689			
100151010	PAWLEYS ISLAND	SC		05/08/2024		870		(49)			(49)		821	821			
100137101	HENDERSONVILLE	NC		11/28/2023		677		8			8		685	685			
100136959	MERIDIAN	ID		11/28/2023		700		5			5		705	705			
100065608	LAS VEGAS	NV		07/28/2021		1,752		(125)			(125)		1,627	1,627			
100142487	KISSIMMEE	FL		03/08/2024		743		(79)			(79)		664	664			
100171575	SENOIA	GA		10/16/2024		683		(69)			(69)		614	614			
100148879	CONCORD	NC		04/17/2024		655		(51)			(51)		605	605			
100026671	BALDWIN PARK	CA		09/26/2018		1,613		142			142		1,754	1,754			
100119936	CREAM RIDGE	NJ		08/10/2023		720		(27)			(27)		693	693			
100159335	VANCOUVER	WA		07/15/2024		860		39			39		899	899			
100140365	LOGANVILLE	GA		01/18/2024		838		75			75		913	913			
100152507	MELISSA	TX		05/17/2024		754		(2)			(2)		752	752			
100109336	MIDLAND	TX		06/12/2023		818		(48)			(48)		770	770			
100170479	PORT CHARLOTTE	FL		10/09/2024		660		(12)			(12)		647	647			
100031488	SOUTH GATE	CA		03/29/2019		1,584		149			149		1,733	1,733			
100024821	COLLEGE PARK	MD		09/20/2018		1,460		232			232		1,692	1,692			
100017745	ESCONDIDO	CA		04/26/2018		136		63			63		198	198			
100074229	TWENTYNINE PALMS	CA		12/09/2021		1,496		(105)			(105)		1,392	1,392			
100011468	LOS ANGLES	CA		12/23/2016		5,027		919			919		5,946	5,946			
100168428	WASHINGTON	UT		09/25/2024		865		23			23		889	889			
100166243	MCKINNEY	TX		09/09/2024		1,124		39			39		1,163	1,163			
100065722	LONGWOOD	FL		07/28/2021		1,536		(95)			(95)		1,440	1,440			
100151700	SHERRILLS FORD	NC		05/10/2024		7,065		(219)			(219)		6,846	6,846			
100144641	CHARLOTTE	NC		03/13/2024		784		22			22		806	806			
100149562	CHARLOTTE	NC		04/26/2024		792		5			5		797	797			
100158744	DOWNINGTOWN	PA		07/10/2024		613		(56)			(56)		557	557			
100017973	JURUPA VALLEY	CA		05/22/2018		1,809		(39)			(39)		1,770	1,770			
100054544	EL MONTE	CA		03/23/2021		882		(322)			(322)		560	560			
100148193	MIDLOTHIAN	VA		04/12/2024		697		(50)			(50)		647	647			
100156837	MONTICELLO	NY		06/27/2024		639		(26)			(26)		613	613			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119334	SOMERS POINT	NJ		07/31/2023		779		21			21		800	800			
100140343	FORT WORTH	TX		01/18/2024		833		12			12		845	845			
100129488	PAHOA	HI		09/29/2023		903		(19)			(19)		884	884			
100043473	PUTNAM VALLEY	NY		08/13/2020		(92)		1,024			1,024		932	932			
100168414	KATY	TX		09/25/2024		707		(69)			(69)		638	638			
100159346	FORT WORTH	TX		07/15/2024		852		51			51		903	903			
100155108	KELLER	TX		07/19/2024		754		(61)			(61)		693	693			
100185866	PHOENIX	AZ		12/26/2024		743		(84)			(84)		659	659			
100140253	SALEM	OR		01/18/2024		3,331		(151)			(151)		3,181	3,181			
100127497	NORTH MYRTLE BEACH	SC		09/08/2023		2,073		(34)			(34)		2,040	2,040			
100135985	NEPTUNE	NJ		11/16/2023		708		6			6		714	714			
100132297	OVERLAND PARK	KS		10/13/2023		754		7			7		761	761			
100083236	CORONA	CA		05/10/2022		19,501		(109)			(109)		19,392	19,392			
100130221	SAINT AUGUSTINE	FL		11/15/2023		1,494		(75)			(75)		1,419	1,419			
100149685	SUGAR LAND	TX		04/26/2024		830		(100)			(100)		730	730			
100140182	LINCOLNTON	NC		01/11/2024		479		(16)			(16)		464	464			
100162945	FRESNO	CA		08/12/2024		704		(41)			(41)		663	663			
100165760	KILLEEN	TX		08/29/2024		1,535		(137)			(137)		1,398	1,398			
100070417	WESTMINSTER	CO		09/23/2021		1,223		(65)			(65)		1,157	1,157			
100014071	CANYON COUNTRY	CA		05/25/2017		1,223		51			51		1,274	1,274			
100159470	WEST DES MOINES	IA		07/15/2024		762		(43)			(43)		719	719			
100067860	LEAGUE CITY	TX		09/23/2021		1,393		(45)			(45)		1,348	1,348			
100135079	MADERA	CA		11/01/2023		841		216			216		1,057	1,057			
100103673	BROOKFIELD	CT		05/08/2023		604		(54)			(54)		550	550			
100166248	LAKEVILLE	MN		09/09/2024		843		48			48		891	891			
100152215	SPANISH FORK	UT		05/17/2024		1,415		261			261		1,677	1,677			
100151639	CHESTER	VA		05/10/2024		693		(51)			(51)		641	641			
100185828	ALLENTOWN	PA		12/26/2024		699		(36)			(36)		662	662			
100153069	CLEVELAND	TN		06/27/2024		618		(43)			(43)		575	575			
100164330	MCKINNEY	TX		08/21/2024		2,252		(55)			(55)		2,197	2,197			
100162786	HAMPTON	GA		08/12/2024		672		(42)			(42)		630	630			
100164127	WALDORF	MD		08/21/2024		737		(49)			(49)		688	688			
100148176	CHARLOTTE	NC		04/12/2024		768		(41)			(41)		728	728			
100026306	PEMBROKE PINES	FL		09/20/2018		856		199			199		1,054	1,054			
100173414	LAS VEGAS	NV		10/29/2024		760		(29)			(29)		731	731			
100172344	WHARTON	TX		10/23/2024		687		(82)			(82)		605	605			
100155949	HUTTO	TX		06/17/2024		770		(18)			(18)		752	752			
100168427	CONCORD	NC		09/25/2024		46,709		(696)			(696)		46,013	46,013			
100149470	POINT HARBOR	NC		04/24/2024		1,020		(85)			(85)		936	936			
100155918	TAMPA	FL		06/17/2024		703		(37)			(37)		666	666			
100049331	CERES	CA		11/20/2020		(188)		519			519		332	332			
100029117	KEARNY	NJ		10/26/2018		954		365			365		1,319	1,319			
100137655	WESTON	FL		12/08/2023		2,409		(11)			(11)		2,398	2,398			
100100338	MIAMI BEACH	FL		04/27/2023		4,922		532			532		5,454	5,454			
100151942	BRISTOL	CT		06/14/2024		869		(148)			(148)		721	721			
100135335	LAKE HARMONY	PA		11/13/2023		668		(20)			(20)		648	648			
100011605	LAUREL	MD		03/08/2017		531		507			507		1,038	1,038			
100044246	FREEDOM	CA		08/19/2020		1,583		544			544		2,127	2,127			
100167929	STOCKTON	CA		09/20/2024		641		(9)			(9)		632	632			
100174884	ROGERS	AR		10/31/2024		764		(68)			(68)		696	696			
100161074	CLOVIS	CA		07/24/2024		843		(40)			(40)		803	803			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089418	AHWAHNEE	CA		11/18/2022		702		(59)			(59)		643	643			
100156712	CHOCOWINITY	NC		06/26/2024		723		(21)			(21)		702	702			
100136852	ANNA	TX		11/27/2023		673		(26)			(26)		646	646			
100127606	DETROIT	MI		09/08/2023		696		(1)			(1)		696	696			
100101743	VERNON	NJ		03/31/2023		458		165			165		623	623			
100151801	MORGANTON	NC		05/10/2024		595		(136)			(136)		459	459			
100158128	PEACHTREE CITY	GA		07/09/2024		750		(14)			(14)		736	736			
100151250	FRISCO	TX		05/10/2024		2,530		(57)			(57)		2,473	2,473			
100156438	LEHIGH ACRES	FL		06/24/2024		706		(8)			(8)		698	698			
100060242	LAS VEGAS	NV		06/25/2021		1,555		(59)			(59)		1,497	1,497			
100175056	CULPEPER	VA		11/05/2024		7,857		(27)			(27)		7,829	7,829			
100110450	FLOWERMOUND	TX		06/30/2023		975		71			71		1,045	1,045			
100157983	OCEAN CITY	NJ		07/09/2024		741		(15)			(15)		726	726			
100151949	FORT WHITE	FL		06/14/2024		519		(101)			(101)		418	418			
100144614	FORT WORTH	TX		03/13/2024		589		(45)			(45)		544	544			
100120578	ROUND LAKE BEACH	IL		08/18/2023		442		5			5		446	446			
100158439	HONOLULU	HI		07/10/2024		695		(15)			(15)		680	680			
100049569	SEATTLE	WA		11/20/2020		2,536		(184)			(184)		2,352	2,352			
100091609	PAWTUCKET	RI		03/07/2023		604		(79)			(79)		525	525			
100171514	FARMERSVILLE	TX		10/16/2024		13,648		(300)			(300)		13,347	13,347			
100086242	PHILADELPHIA	PA		09/29/2022		2,332		(45)			(45)		2,287	2,287			
100160183	SIMPSONVILLE	SC		07/18/2024		627		(50)			(50)		576	576			
100079432	CATHEDRAL CITY	CA		03/17/2022		3,158		(146)			(146)		3,012	3,012			
100080950	ROYSE CITY	TX		03/17/2022		1,259		(169)			(169)		1,090	1,090			
100182468	DURHAM	NC		12/12/2024		1,034		1			1		1,035	1,035			
100100649	ANNAPOLIS	MD		04/28/2023		1,096		(6)			(6)		1,090	1,090			
100151672	DALLAS	TX		05/10/2024		3,988		(118)			(118)		3,870	3,870			
100136235	STERLING	VA		11/20/2023		612		17			17		629	629			
100180357	CHICAGO	IL		11/25/2024		715		(24)			(24)		691	691			
100171690	CRANBERRY TOWNSHIP	PA		10/16/2024		820		(58)			(58)		763	763			
100162774	HUTTO	TX		08/12/2024		710		(3)			(3)		707	707			
100112026	CHERRY HILL	NJ		06/29/2023		590		1,383			1,383		1,973	1,973			
100133816	BAKERSFIELD	CA		10/20/2023		478		(14)			(14)		464	464			
100165482	POOLER	GA		08/29/2024		754		(36)			(36)		718	718			
100120345	ROCKLEDGE	FL		08/18/2023		709		(38)			(38)		672	672			
100114189	LOS ANGELES	CA		06/29/2023		484		34			34		518	518			
100100387	ISLIP TERRACE	NY		04/27/2023		1,081		486			486		1,566	1,566			
100168646	SELMA	CA		09/25/2024		730		(46)			(46)		683	683			
100137357	HILTON HEAD ISLAND	SC		12/01/2023		493		(28)			(28)		465	465			
100110242	NOBLESVILLE	IN		06/30/2023		758		(26)			(26)		731	731			
100090789	NOLANVILLE	TX		02/28/2023		2,383		(206)			(206)		2,178	2,178			
100175716	PHOENIX	AZ		11/12/2024		765		(87)			(87)		678	678			
100128127	LEWISBURG	TN		09/08/2023		1,707		40			40		1,748	1,748			
100110326	STUART	FL		06/30/2023		839		(34)			(34)		806	806			
100151043	FORT WORTH	TX		05/08/2024		878		87			87		966	966			
100078903	LARGO	FL		02/24/2022		1,685		43			43		1,728	1,728			
100148263	AUSTIN	TX		04/12/2024		833		(23)			(23)		810	810			
100171558	FORT WORTH	TX		10/16/2024		846		(31)			(31)		815	815			
100185334	CHICO	CA		12/20/2024		819		40			40		860	860			
100055157	MANCHESTER	NH		03/23/2021		649		(118)			(118)		531	531			
100160045	KATY	TX		07/17/2024		2,316		13			13		2,329	2,329			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133772	BLUE ISLAND	IL		10/20/2023		608		(20)			(20)		588	588			
100153962	BLUE SPRINGS	MO		06/05/2024		731		54			54		784	784			
100091526	HARTFORD	CT		01/20/2023		630		(61)			(61)		569	569			
100150827	WINTER HAVEN	FL		05/08/2024		696		(34)			(34)		662	662			
100147910	POOLER	GA		04/08/2024		777		42			42		819	819			
100170150	MCGREGOR	MN		10/08/2024		835		(25)			(25)		810	810			
100172390	PANAMA CITY BEACH	FL		10/23/2024		707		(83)			(83)		624	624			
100029576	SOUTH GATE	CA		10/26/2018		1,179		(75)			(75)		1,104	1,104			
100010762	NORTH LAS VEGAS	NV		12/23/2016		1,228		316			316		1,544	1,544			
100129699	KANSAS CITY	KS		09/29/2023		1,916		(43)			(43)		1,873	1,873			
100133975	NAUGATUCK	CT		10/25/2023		601		(43)			(43)		558	558			
100161465	TEMPLE	TX		07/30/2024		718		(68)			(68)		650	650			
100136257	PUNTA GORDA	FL		11/20/2023		672		27			27		699	699			
100182101	MIAMI	FL		12/12/2024		768		(6)			(6)		762	762			
100142485	BOCA RATON	FL		03/08/2024		729		(53)			(53)		676	676			
100170899	GAITHERSBURG	MD		10/11/2024		493		(66)			(66)		427	427			
100156015	CHAPARRAL	NM		06/18/2024		555		(47)			(47)		508	508			
100151711	PHOENIX	AZ		05/10/2024		713		33			33		746	746			
100169080	EAST BRUNSWICK	NJ		09/27/2024		746		(57)			(57)		689	689			
100063305	BEL ALTON	MD		07/01/2021		1,625		(37)			(37)		1,588	1,588			
100138885	EUREKA	MO		12/21/2023		7,853		(146)			(146)		7,707	7,707			
100115079	PARRISH	FL		07/14/2023		802		2			2		804	804			
100166120	CONWAY	SC		09/09/2024		816		(21)			(21)		795	795			
100163904	FORT LAUDERDALE	FL		09/27/2024		720		(7)			(7)		713	713			
100149651	LARAMIE	WY		04/26/2024		525		(34)			(34)		490	490			
100174142	FREDERICKSBURG	VA		10/31/2024		777		(104)			(104)		672	672			
100176103	GLENDALE	AZ		12/20/2024		687		(51)			(51)		635	635			
100127607	SAN ANGELO	TX		09/08/2023		805		33			33		838	838			
100138437	HIGHTSTOWN	NJ		12/18/2023		581		(15)			(15)		566	566			
100167001	CONYERS	GA		09/13/2024		746		(30)			(30)		716	716			
100014028	CHELSEA	AL		05/25/2017		1,000		170			170		1,170	1,170			
100054764	LEAGUE CITY	TX		03/23/2021		1,173		(438)			(438)		735	735			
100057730	KALISPELL	MT		06/30/2021		1,555		(122)			(122)		1,433	1,433			
100158015	SAND SPRINGS	OK		07/09/2024		738		(9)			(9)		729	729			
100172788	PASCO	WA		12/06/2024		842		27			27		868	868			
100152370	DURHAM	NC		05/17/2024		757		120			120		876	876			
100031460	DUMONT	NJ		03/29/2019		983		150			150		1,133	1,133			
100168415	CONCORD	NC		09/25/2024		757		(62)			(62)		695	695			
100147772	MURFREESBORO	TN		04/08/2024		869		(64)			(64)		805	805			
100044906	STATEN ISLAND	NY		11/19/2020		5,753		(50)			(50)		5,703	5,703			
100121037	SAN ANTONIO	TX		08/30/2023		698		31			31		728	728			
100068140	DISTRICT HTS	MD		08/25/2021		1,896		(118)			(118)		1,778	1,778			
100185476	MOSES LAKE	WA		12/20/2024		819		63			63		882	882			
100132258	LEBANON	TN		10/13/2023		765		15			15		780	780			
100182348	KATY	TX		12/12/2024		694		(14)			(14)		680	680			
100137044	RIO RANCHO	NM		11/28/2023		662		(20)			(20)		642	642			
100179752	MCKINNEY	TX		11/21/2024		835		103			103		938	938			
100149849	CHICAGO	IL		04/29/2024		594		17			17		611	611			
100014133	ONTARIO	CA		05/25/2017		618		83			83		701	701			
100167886	JACKSONVILLE	NC		09/20/2024		688		(34)			(34)		654	654			
100027812	MENIFEE	CA		10/26/2018		670		36			36		706	706			

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100169030	TAYLOR	TX		09/27/2024		636		12			12		648	648			
100142118	WEST CHESTER	OH		02/29/2024		638		(49)			(49)		589	589			
100025740	LAND O LAKES	FL		09/20/2018		1,579		259			259		1,838	1,838			
100043457	WOODBRIDGE	VA		08/13/2020		64		953			953		1,018	1,018			
100180439	PLEASANT GROVE	UT		11/25/2024		771		(12)			(12)		759	759			
100180696	WYOMING	MI		11/26/2024		573		(65)			(65)		508	508			
100139572	FRONT ROYAL	VA		12/28/2023		497		(35)			(35)		462	462			
100144254	CORPUS CHRISTI	TX		03/08/2024		429		(52)			(52)		377	377			
100119446	CYPRESS	TX		07/31/2023		726		(39)			(39)		686	686			
100163405	EAST STROUDSBURG	PA		09/27/2024		2,234		(152)			(152)		2,082	2,082			
100148553	MARIETTA	GA		04/12/2024		745		(14)			(14)		731	731			
100101191	HOLLYWOOD	FL		04/28/2023		972		285			285		1,258	1,258			
100161983	MIRAMAR BEACH	FL		07/31/2024		612		(84)			(84)		528	528			
100159271	DURHAM	NC		07/15/2024		795		(11)			(11)		784	784			
100186388	ROBBINSVILLE	NC		12/30/2024		788		98			98		887	887			
100025829	CARNESVILLE	GA		09/20/2018		1,201		413			413		1,614	1,614			
100055536	WINSTED	MN		03/23/2021		1,048		(220)			(220)		828	828			
100128040	NASHVILLE	TN		09/08/2023		826		76			76		902	902			
100167623	KAPOLEI	HI		09/19/2024		855		(9)			(9)		846	846			
100150911	SEMINOLE	FL		05/08/2024		4,678		(232)			(232)		4,446	4,446			
100162022	GLENDALE	AZ		07/31/2024		763		(109)			(109)		655	655			
100144351	BIXBY	OK		03/07/2024		1,224		(25)			(25)		1,199	1,199			
100148288	APACHE JUNCTION	AZ		04/12/2024		1,535		(73)			(73)		1,462	1,462			
100065618	MODESTO	CA		07/28/2021		1,514		(115)			(115)		1,399	1,399			
100063444	MCDONOUGH	GA		07/01/2021		1,514		(114)			(114)		1,400	1,400			
100110309	NASHVILLE	TN		06/30/2023		808		9			9		817	817			
100171526	MUNDELEIN	IL		10/16/2024		36,446		(497)			(497)		35,950	35,950			
100128173	RICHARDSON	TX		09/18/2023		1,416		(11)			(11)		1,405	1,405			
100159408	ZEPHYRHILLS	FL		07/15/2024		838		33			33		871	871			
100137753	FORT WORTH	TX		12/08/2023		770		105			105		875	875			
100113870	SARASOTA	FL		06/29/2023		5,024		668			668		5,692	5,692			
100120684	ANNA	TX		08/25/2023		735		(100)			(100)		635	635			
100148006	CHARLOTTE	NC		04/10/2024		761		1			1		761	761			
100115790	MIDLOTHIAN	VA		07/20/2023		1,083		(29)			(29)		1,053	1,053			
100150819	HUNTERSVILLE	NC		05/08/2024		761		(33)			(33)		728	728			
100134264	MARGATE	FL		10/27/2023		234		(36)			(36)		198	198			
100133657	CHARLOTTE	NC		10/23/2023		697		(12)			(12)		685	685			
100150019	WEBSTER	MA		06/07/2024		661		(22)			(22)		639	639			
100141374	ARLINGTON	TX		01/30/2024		592		(76)			(76)		516	516			
100114998	AUBURN	CA		07/14/2023		801		(4)			(4)		797	797			
100054883	PITTSBURG	CA		03/23/2021		3,964		(310)			(310)		3,655	3,655			
100160153	AUSTIN	TX		07/17/2024		1,076		(8)			(8)		1,068	1,068			
100139263	OVIEDO	FL		12/28/2023		501		79			79		580	580			
100116352	WINTER GARDEN	FL		07/20/2023		(2,008)		3,658			3,658		1,650	1,650			
100027976	SOUTH GATE	CA		10/26/2018		3,237		37			37		3,274	3,274			
100169480	WEST SACRAMENTO	CA		09/30/2024		689		(64)			(64)		625	625			
100164775	EATONTON	GA		08/26/2024		735		(49)			(49)		686	686			
100168572	CLEMSON	SC		09/25/2024		974		(71)			(71)		904	904			
100129456	PITTSBURGH	PA		09/29/2023		1,450		(20)			(20)		1,430	1,430			
100166385	HOUSTON	TX		10/24/2024		800		(64)			(64)		735	735			
100031058	WEST BABYLON	NY		03/29/2019		1,179		463			463		1,642	1,642			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075946	SAN DIEGO	CA		01/07/2022		1,602		(1)			(1)		1,602	1,602			
100150695	ACWORTH	GA		05/06/2024		700		(59)			(59)		641	641			
100144337	LAWRENCEVILLE	GA		03/07/2024		1,758		(51)			(51)		1,707	1,707			
100149588	YOUNGSVILLE	NC		04/26/2024		754		(42)			(42)		712	712			
100080377	VICTORIA	TX		04/14/2022		1,239		(116)			(116)		1,123	1,123			
100031568	ANAHEIM	CA		03/29/2019		1,119		88			88		1,207	1,207			
100186593	MUNDELEIN	IL		12/30/2024		8,496		537			537		9,033	9,033			
100149425	TUCSON	AZ		04/24/2024		903		124			124		1,027	1,027			
100142546	WILMINGTON	DE		02/08/2024		710		(35)			(35)		676	676			
100168421	BRADENTON	FL		09/25/2024		757		(39)			(39)		718	718			
100172393	HENDERSON	NV		10/23/2024		1,147		15			15		1,162	1,162			
100148278	SANFORD	FL		04/12/2024		725		(49)			(49)		676	676			
100161507	FAYETTEVILLE	NC		07/30/2024		1,743		42			42		1,785	1,785			
100135454	MADERA	CA		11/13/2023		846		200			200		1,047	1,047			
100044226	ONTARIO	CA		08/19/2020		1,011		(16)			(16)		995	995			
100081129	PHOENIX	AZ		03/18/2022		3,221		145			145		3,366	3,366			
100168563	ARNOLD	CA		09/25/2024		809		(48)			(48)		761	761			
100148948	DAVENPORT	FL		04/17/2024		806		48			48		854	854			
100070516	COLORADO SPRINGS	CO		09/23/2021		1,378		(122)			(122)		1,257	1,257			
100133706	POOLER	GA		10/23/2023		869		163			163		1,032	1,032			
100148354	MYRTLE BEACH	SC		04/12/2024		827		(16)			(16)		810	810			
100081856	PALM BCH GDNS	FL		04/12/2022		343		(55)			(55)		288	288			
100140334	LAS VEGAS	NV		01/18/2024		818		20			20		839	839			
100162857	GAINESVILLE	GA		08/12/2024		13,434		(448)			(448)		12,987	12,987			
100081151	MATTHEWS	NC		03/18/2022		1,414		57			57		1,472	1,472			
100081408	MATTHEWS	NC		03/18/2022		1,414		57			57		1,472	1,472			
100143920	CHARLOTTE	NC		02/29/2024		614		(72)			(72)		543	543			
100031056	LAUDERHILL	FL		03/29/2019		1,522		272			272		1,794	1,794			
100115841	FORT WORTH	TX		07/20/2023		1,206		103			103		1,310	1,310			
100165750	THE COLONY	TX		08/29/2024		688		(92)			(92)		597	597			
100115686	BROOMFIELD	CO		07/20/2023		1,143		(20)			(20)		1,123	1,123			
100165880	LITTLEROCK	CA		08/30/2024		744		(39)			(39)		705	705			
100174290	LILLIAN	AL		10/31/2024		837		(24)			(24)		813	813			
100182395	GRAND BLANC	MI		12/12/2024		673		(56)			(56)		617	617			
100132352	SCOTTSDALE	AZ		11/03/2023		764		229			229		993	993			
100184393	PORTERVILLE	CA		12/16/2024		682		61			61		743	743			
100100857	GLEN BURNIE	MD		04/28/2023		2,200		78			78		2,277	2,277			
100185931	ANNAPOLIS	MD		12/26/2024		649		2			2		651	651			
100165081	STATEN ISLAND	NY		08/28/2024		464		(118)			(118)		345	345			
100101647	KISSIMMEE	FL		04/26/2023		901		54			54		955	955			
100142548	SACRAMENTO	CA		02/08/2024		1,790		(12)			(12)		1,777	1,777			
100115854	GRAFTON	OH		07/20/2023		720		(26)			(26)		694	694			
100149628	SWEET HOME	OR		04/26/2024		811		(86)			(86)		725	725			
100160158	MIDLOTHIAN	VA		07/17/2024		762		37			37		799	799			
100142026	GRAND PRAIRIE	TX		02/29/2024		588		(95)			(95)		493	493			
100143379	LUTZ	FL		02/16/2024		918		(25)			(25)		893	893			
100162265	HUTTO	TX		09/06/2024		699		(76)			(76)		623	623			
100164173	NORTH LAS VEGAS	NV		08/21/2024		534		(71)			(71)		463	463			
100076469	ORLANDO	FL		12/21/2021		1,467		(115)			(115)		1,352	1,352			
100147069	BELFAIR	WA		03/27/2024		707		(17)			(17)		691	691			
100138434	GIBSONTON	FL		12/18/2023		570		(41)			(41)		529	529			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140454	SARATOGA SPRINGS	UT		01/18/2024		779		(39)			(39)		739	739			
100179607	TUCSON	AZ		11/21/2024		718		(39)			(39)		679	679			
100100706	SHELTON	CT		04/28/2023		2,439		348			348		2,787	2,787			
100135710	SURPRISE	AZ		11/10/2023		685		(60)			(60)		625	625			
100148594	FRISCO	TX		04/12/2024		5,484		(401)			(401)		5,083	5,083			
100150944	ORANGE BEACH	AL		05/08/2024		697		(55)			(55)		641	641			
100117847	KATY	TX		07/20/2023		515		(19)			(19)		496	496			
100118066	ORLANDO	FL		07/20/2023		801		67			67		868	868			
100131697	HUNTINGTON PARK	CA		10/06/2023		837		181			181		1,018	1,018			
100178345	PALMETTO	GA		11/19/2024		786		(38)			(38)		748	748			
100067762	DALLAS	GA		09/23/2021		1,529		(89)			(89)		1,440	1,440			
100053430	ASHLAND	OR		03/23/2021		1,691		(31)			(31)		1,660	1,660			
100140666	TAMPA	FL		02/08/2024		669		(54)			(54)		615	615			
100119217	DUGSPUR	VA		07/31/2023		800		10			10		810	810			
100176214	WILMINGTON	DE		12/20/2024		609		(110)			(110)		500	500			
100181261	DANIA BEACH	FL		12/06/2024		654		(52)			(52)		602	602			
100026657	AZUSA	CA		09/26/2018		635		203			203		838	838			
100173198	DEL VALLE	TX		10/30/2024		802		(53)			(53)		748	748			
100169668	PISCATAWAY	NJ		09/30/2024		3,086		(142)			(142)		2,945	2,945			
100175115	RANCHO CORDOVA	CA		11/05/2024		901		(38)			(38)		863	863			
100026301	KAGEL CANYON	CA		09/20/2018		1,340		313			313		1,653	1,653			
100044191	SAN DIEGO	CA		08/19/2020		1,196		208			208		1,404	1,404			
100172518	TEMPLE	TX		10/23/2024		769		(58)			(58)		711	711			
100147432	WEST WARWICK	RI		04/03/2024		639		(74)			(74)		565	565			
100150808	GLEN MILLS	PA		05/08/2024		5,477		(351)			(351)		5,126	5,126			
100130326	LEHIGH ACRES	FL		09/28/2023		585		(68)			(68)		517	517			
100165673	LAS VEGAS	NV		10/04/2024		2,279		(135)			(135)		2,143	2,143			
100151431	CORNELIUS	NC		05/10/2024		710		(36)			(36)		675	675			
100115089	DAWSONVILLE	GA		07/14/2023		759		43			43		802	802			
100119533	SNELLVILLE	GA		07/28/2023		887		9			9		897	897			
100163065	ACWORTH	GA		08/13/2024		766		(25)			(25)		741	741			
100149653	GALLATIN	TN		04/26/2024		658		(7)			(7)		652	652			
100149654	GALLATIN	TN		04/26/2024		658		(7)			(7)		652	652			
100157953	NASHVILLE	TN		07/09/2024		722		(42)			(42)		679	679			
100170433	PAWTUCKET	RI		10/09/2024		629		(47)			(47)		582	582			
100116651	FONTANA	CA		07/20/2023		(1,833)		3,343			3,343		1,510	1,510			
100182294	SAINT JOHNS	FL		12/12/2024		854		140			140		994	994			
100028611	YONKERS	NY		10/26/2018		814		565			565		1,379	1,379			
100156292	PANAMA CITY	FL		07/25/2024		713		(127)			(127)		585	585			
100134289	MIAMI	FL		10/27/2023		837		(102)			(102)		735	735			
100102489	MONTVERDE	FL		06/07/2023		680		(53)			(53)		627	627			
100103108	PHILADELPHIA	PA		04/21/2023		733		(67)			(67)		665	665			
100114297	ROCKAWAY	NJ		06/29/2023		486		1,391			1,391		1,877	1,877			
100179451	DENTON	TX		11/21/2024		846		34			34		881	881			
100174259	MANDAN	ND		10/31/2024		2,360		(94)			(94)		2,266	2,266			
100175297	MARYSVILLE	CA		11/05/2024		719		(35)			(35)		684	684			
100108261	KENNESAW	GA		05/24/2023		715		(81)			(81)		634	634			
100168305	LILBURN	GA		09/20/2024		8,613		(117)			(117)		8,495	8,495			
100138768	PALM BAY	FL		12/21/2023		291		(2)			(2)		289	289			
100045669	LONG BEACH	CA		11/25/2020		1,601		(212)			(212)		1,389	1,389			
100043969	MESA	AZ		08/19/2020		1,382		(247)			(247)		1,134	1,134			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164073	WALKERSVILLE	MD		08/21/2024		677		(14)			(14)		662	662			
100100833	EDGWATER PARK	NJ		04/28/2023		930		95			95		1,025	1,025			
100084781	THORNTON	CO		08/02/2022		492		(41)			(41)		451	451			
100164181	RANCHO CUCAMONGA	CA		08/21/2024		743		(38)			(38)		705	705			
100142644	FORT WORTH	TX		02/08/2024		1,176		(49)			(49)		1,126	1,126			
100152670	EAGLEVILLE	PA		05/17/2024		1,268		4			4		1,271	1,271			
100087512	RICHMOND	TX		10/25/2022		2,388		216			216		2,604	2,604			
100065697	VAIL	AZ		07/28/2021		1,478		(107)			(107)		1,371	1,371			
100185408	COLLEGE STATION	TX		12/20/2024		756		7			7		763	763			
100186650	PHOENIX	AZ		12/30/2024		953		285			285		1,238	1,238			
100143772	OREGON CITY	OR		02/27/2024		1,503		(82)			(82)		1,421	1,421			
100071510	KALISPELL	MT		10/19/2021		1,397		(54)			(54)		1,343	1,343			
100147961	GULF SHORES	AL		04/08/2024		702		(58)			(58)		644	644			
100139248	RICHMOND	TX		12/28/2023		2,177		(14)			(14)		2,163	2,163			
100143713	ORTING	WA		02/26/2024		573		(51)			(51)		522	522			
100182129	GOOSE CREEK	SC		12/12/2024		938		1			1		940	940			
100129246	MOUNTAIN VIEW	HI		11/03/2023		1,767		(74)			(74)		1,693	1,693			
100114887	ODESSA	TX		07/13/2023		2,489		(15)			(15)		2,473	2,473			
100185139	LENEXA	KS		12/20/2024		912		(105)			(105)		807	807			
100160201	CASSELBERRY	FL		07/18/2024		568		(36)			(36)		532	532			
100180780	HASTINGS	NE		11/26/2024		414		(56)			(56)		358	358			
100144191	FAYETTEVILLE	AR		03/07/2024		796		44			44		840	840			
100164731	CHARLOTTE	NC		08/23/2024		523		(40)			(40)		483	483			
100186416	FAIRFAX	VA		12/30/2024		1,041		4			4		1,046	1,046			
100136165	CHELAN	WA		12/18/2023		676		(29)			(29)		647	647			
100109717	DAVENPORT	FL		06/16/2023		629		(69)			(69)		560	560			
100143277	LEANDER	TX		02/16/2024		702		(51)			(51)		651	651			
100148482	VENTURA	CA		04/12/2024		816		(25)			(25)		791	791			
100080939	SNELLVILLE	GA		03/17/2022		1,239		(208)			(208)		1,031	1,031			
100028350	SAN MARCOS	CA		10/26/2018		1,335		(12)			(12)		1,322	1,322			
100170491	LOS ANGELES	CA		10/09/2024		2,119		(98)			(98)		2,021	2,021			
100171572	LOUISVILLE	KY		10/16/2024		2,034		(85)			(85)		1,949	1,949			
100107992	CHOWCHILLA	CA		05/25/2023		881		(48)			(48)		833	833			
100076306	SACO	ME		01/07/2022		1,489		(15)			(15)		1,473	1,473			
100116614	PROSPER	TX		07/20/2023		(1,924)		3,607			3,607		1,683	1,683			
100133701	ROCKLEDGE	FL		10/23/2023		1,326		280			280		1,605	1,605			
100129389	KNOXVILLE	TN		09/26/2023		465		21			21		486	486			
100129410	ELK GROVE	CA		09/26/2023		884		(30)			(30)		854	854			
100173221	MANASSAS	VA		10/30/2024		797		(48)			(48)		749	749			
100140060	OCEAN VIEW	DE		01/09/2024		2,144		(74)			(74)		2,070	2,070			
100166063	TOMS RIVER	NJ		09/09/2024		667		(54)			(54)		614	614			
100148599	NAPLES	FL		04/12/2024		757		(16)			(16)		741	741			
100185330	SAVANNAH	GA		12/20/2024		1,074		10			10		1,084	1,084			
100119076	BURBANK	IL		07/27/2023		568		(45)			(45)		523	523			
100148352	BAKERSFIELD	CA		04/12/2024		945		134			134		1,079	1,079			
100028397	PHOENIX	AZ		10/26/2018		1,055		160			160		1,216	1,216			
100153246	BUDA	TX		05/30/2024		11,053		75			75		11,129	11,129			
100065676	CLINTON	MA		07/28/2021		1,707		(60)			(60)		1,646	1,646			
100150607	VAN ALSTYNE	TX		05/03/2024		706		(71)			(71)		635	635			
100156159	GLASSBORO	NJ		07/25/2024		655		1			1		655	655			
100180428	HURRICANE	UT		11/25/2024		780		(3)			(3)		777	777			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179567	ANNA	TX		11/21/2024		1,069		(51)			(51)		1,019	1,019			
100110151	COTTONWOOD	AZ		06/29/2023		727		(91)			(91)		635	635			
100157602	BELTSVILLE	MD		06/28/2024		517		(15)			(15)		502	502			
100031062	SACRAMENTO	CA		03/29/2019		1,519		344			344		1,863	1,863			
100110532	DAVENPORT	FL		06/30/2023		797		(16)			(16)		781	781			
100149466	MIDDLEBURG	VA		04/24/2024		813		1			1		814	814			
100159515	ANDERSON	SC		07/15/2024		750		(43)			(43)		707	707			
100140087	YUBA CITY	CA		01/09/2024		1,315		(45)			(45)		1,270	1,270			
100158736	DURHAM	NC		07/10/2024		740		(22)			(22)		719	719			
100143678	DOVER	DE		02/22/2024		817		(51)			(51)		766	766			
100172941	MERCED	CA		10/25/2024		734		6			6		740	740			
100114833	CRESTVIEW	FL		07/10/2023		764		8			8		772	772			
100084635	HIALEAH	FL		08/02/2022		4,039		(3,382)			(3,382)		657	657			
100134670	TEMPLE	TX		10/30/2023		591		(60)			(60)		531	531			
100175058	WAXAHACHIE	TX		11/05/2024		772		(26)			(26)		747	747			
100101085	JACKSON	NJ		04/28/2023		1,009		258			258		1,267	1,267			
100120729	PRINCETON	TX		08/25/2023		227,788		(2,087)			(2,087)		225,701	225,701			
100110043	TEMPLE HILLS	MD		06/23/2023		649		(19)			(19)		629	629			
100063847	ALPHARETTA	GA		07/01/2021		1,525		30			30		1,555	1,555			
100169509	BALDWIN	WI		09/30/2024		556		(45)			(45)		510	510			
100000569	SAINT LOUIS	MO		09/27/2016		3,250		306			306		3,556	3,556			
100185310	LAS VEGAS	NV		12/20/2024		675		(24)			(24)		651	651			
100135093	DESTIN	FL		11/01/2023		455		20			20		475	475			
100165082	TRACY	CA		08/28/2024		740		(36)			(36)		705	705			
100164090	BALTIMORE	MD		08/21/2024		708		12			12		720	720			
100182040	CINCINNATI	OH		12/12/2024		767		17			17		784	784			
100141326	BARTLETT	IL		01/30/2024		3,968		(110)			(110)		3,858	3,858			
100172522	WINDER	GA		10/23/2024		961		117			117		1,079	1,079			
100158767	DURHAM	NC		07/10/2024		678		(51)			(51)		627	627			
100065298	EAST BOSTON	MA		07/28/2021		1,588		(84)			(84)		1,505	1,505			
100142801	SARASOTA	FL		02/08/2024		615		(7)			(7)		608	608			
100129674	KISSIMMEE	FL		09/29/2023		726		(35)			(35)		691	691			
100165764	CYPRESS	TX		08/29/2024		619		(78)			(78)		541	541			
100081071	MATTAPAN	MA		03/18/2022		1,429		(15)			(15)		1,414	1,414			
100029522	LA CENTER	WA		10/26/2018		908		159			159		1,067	1,067			
100155229	SANTA MARIA	CA		07/19/2024		632		(135)			(135)		497	497			
100151020	LILLINGTON	NC		05/08/2024		694		(36)			(36)		658	658			
100140051	SEAGOVILLE	TX		01/09/2024		30,959		(150)			(150)		30,809	30,809			
100131962	HENDERSONVILLE	NC		10/13/2023		708		(33)			(33)		675	675			
100165553	BAKERSFIELD	CA		08/29/2024		2,151		(86)			(86)		2,065	2,065			
100129983	EAST ORANGE	NJ		09/27/2023		339		255			255		594	594			
100130444	ARTESIA	CA		09/28/2023		616		(90)			(90)		526	526			
100186598	SARATOGA SPRINGS	UT		12/30/2024		863		117			117		980	980			
100119486	SUN CITY	AZ		07/31/2023		2,868		38			38		2,906	2,906			
100068354	BARTOW	FL		08/25/2021		1,618		(117)			(117)		1,501	1,501			
100091684	HAMMONTON	NJ		03/24/2023		686		(49)			(49)		637	637			
100164298	SACRAMENTO	CA		08/21/2024		732		(23)			(23)		708	708			
100173256	PINCKNEY	MI		10/30/2024		1,819		(107)			(107)		1,712	1,712			
100173276	NORTH CHARLESTON	SC		10/30/2024		745		(55)			(55)		690	690			
100055179	GARDENA	CA		03/23/2021		2,049		(249)			(249)		1,800	1,800			
100161471	LEHIGH ACRES	FL		07/30/2024		668		(74)			(74)		594	594			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137055	CHELMSFORD	MA		11/28/2023		673		5			5		678	678			
100139981	PAHOA	HI		01/09/2024		666		(51)			(51)		614	614			
100101525	WAKE FOREST	NC		04/26/2023		1,630		118			118		1,748	1,748			
100135915	PHILADELPHIA	PA		11/13/2023		586		(65)			(65)		521	521			
100134643	DEARBORN	MI		10/30/2023		851		(4)			(4)		847	847			
100081210	NEW BRAUNFELS	TX		03/18/2022		1,482		67			67		1,549	1,549			
100135519	RANCHO CORDOVA	CA		11/13/2023		698		(18)			(18)		680	680			
100175155	DAVENPORT	FL		11/05/2024		769		27			27		797	797			
100050380	HOPEWELL JUNCTION	NY		11/20/2020		1,376		(312)			(312)		1,064	1,064			
100136321	THE WOODLANDS	TX		11/20/2023		910		28			28		938	938			
100120456	FORT WASHINGTON	MD		08/18/2023		646		(68)			(68)		578	578			
100031859	OAKLAND	CA		03/29/2019		1,051		159			159		1,210	1,210			
100152617	HOUSTON	TX		05/17/2024		718		7			7		724	724			
100063086	UNION	KY		07/01/2021		2,198		(82)			(82)		2,116	2,116			
100091167	DEDHAM	MA		01/31/2023		815		43			43		858	858			
100174154	IMMOKALEE	FL		10/31/2024		625		(111)			(111)		514	514			
100175077	FORT WORTH	TX		11/05/2024		491		(74)			(74)		417	417			
100135168	GWYNN OAK	MD		12/15/2023		498		(39)			(39)		458	458			
100019995	SAN DIEGO	CA		07/30/2018		1,538		(78)			(78)		1,460	1,460			
100165023	RIVERBANK	CA		08/28/2024		918		(65)			(65)		854	854			
100182614	WENTZVILLE	MO		12/12/2024		1,604		(76)			(76)		1,528	1,528			
100138285	MOSELEY	VA		12/18/2023		660		(25)			(25)		635	635			
100065299	WALDORF	MD		07/28/2021		539		(96)			(96)		442	442			
100182595	GLEN ALLEN	VA		12/12/2024		704		(52)			(52)		652	652			
100145783	LIVINGSTON	CA		05/08/2024		562		12			12		574	574			
100118967	ANNAPOLIS	MD		07/27/2023		687		(97)			(97)		590	590			
100028202	LAS VEGAS	NV		10/26/2018		1,427		54			54		1,481	1,481			
100118718	DECATUR	GA		07/25/2023		790		(51)			(51)		739	739			
100060230	NORTH LAS VEGAS	NV		06/25/2021		2,079		(122)			(122)		1,957	1,957			
100178357	WEST COVINA	CA		11/20/2024		804		(70)			(70)		735	735			
100087133	ROSAMOND	CA		10/25/2022		1,071		106			106		1,177	1,177			
100013467	UN	NJ		05/25/2017		704		513			513		1,218	1,218			
100046623	HARDEEVILLE	SC		11/25/2020		1,803		(25)			(25)		1,778	1,778			
100117250	SUNRISE	FL		07/20/2023		611		(25)			(25)		586	586			
100120734	RALEIGH	NC		08/25/2023		842		1			1		844	844			
100182547	MABLETON	GA		12/12/2024		675		(62)			(62)		612	612			
100164452	MCKINNEY	TX		08/21/2024		716		(44)			(44)		672	672			
100164383	ZEBULON	NC		08/21/2024		85,294		(2,221)			(2,221)		83,074	83,074			
100117693	SANTA CLARITA	CA		07/20/2023		870		84			84		954	954			
100162597	EAST PETERSBURG	PA		08/12/2024		666		(41)			(41)		625	625			
100140340	RIO RANCHO	NM		01/18/2024		885		102			102		987	987			
100140514	SNELLVILLE	GA		01/19/2024		720		(59)			(59)		661	661			
100148728	NEW ORLEANS	LA		04/17/2024		1,398		(65)			(65)		1,333	1,333			
100114977	ANNA	TX		07/14/2023		738		36			36		773	773			
100152706	DURHAM	NC		05/17/2024		814		154			154		968	968			
100160980	DELAWARE	OH		07/24/2024		1,217		119			119		1,336	1,336			
100142880	WINTER HAVEN	FL		02/09/2024		895		(50)			(50)		844	844			
100112716	TOMBALL	TX		06/29/2023		436		546			546		982	982			
100146870	PETERSBURG	AK		03/26/2024		712		(28)			(28)		684	684			
100171373	SPRING	TX		10/16/2024		500		(48)			(48)		452	452			
100114799	HEBER	UT		07/10/2023		923		37			37		960	960			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110203	LEESBURG	FL		06/30/2023		796		(8)			(8)		788	788			
100168430	COLUMBUS	OH		09/25/2024		780		(25)			(25)		755	755			
100161078	FISHERS	IN		07/24/2024		765		21			21		785	785			
100103009	SEVIERVILLE	TN		06/22/2023		752		(101)			(101)		651	651			
100164509	CHARLOTTE	NC		08/21/2024		787		(99)			(99)		688	688			
100090651	HACKETTSTOWN	NJ		12/29/2022		750		(23)			(23)		727	727			
100081347	HOUSTON	TX		03/18/2022		1,418		75			75		1,493	1,493			
100148535	CLAYTON	NC		04/12/2024		767		(9)			(9)		758	758			
100048784	GYPSUM	CO		11/20/2020		1,029		(66)			(66)		963	963			
100120701	PRINCETON	TX		08/25/2023		740		(39)			(39)		701	701			
100133934	WEBSTER	MA		10/25/2023		454		(34)			(34)		420	420			
100176524	DURHAM	NC		11/15/2024		672		(69)			(69)		603	603			
100137612	SALEM	OR		12/08/2023		1,469		169			169		1,638	1,638			
100148148	HOUSTON	TX		05/15/2024		557		(72)			(72)		485	485			
100119400	MORENO VALLEY	CA		07/31/2023		636		81			81		717	717			
100171549	DAHLONEGA	GA		10/16/2024		828		(13)			(13)		815	815			
100057859	LECANTO	FL		06/30/2021		1,705		(86)			(86)		1,618	1,618			
100070415	TYBEE ISLAND	GA		09/23/2021		1,702		(68)			(68)		1,634	1,634			
100151665	KNOXVILLE	TN		05/10/2024		751		(32)			(32)		719	719			
100153303	RED ROCK	AZ		05/30/2024		1,100		188			188		1,288	1,288			
100044322	COLUMBUS	MI		08/04/2020		1,166		(60)			(60)		1,106	1,106			
100158849	FORT MYERS	FL		07/12/2024		730		(34)			(34)		696	696			
100111983	JAMAICA	NY		06/29/2023		(157)		1,498			1,498		1,340	1,340			
100152302	GRANVILLE	OH		05/17/2024		880		219			219		1,099	1,099			
100155455	LONGWOOD	FL		06/18/2024		548		2			2		550	550			
100158622	MANASSAS	VA		07/10/2024		652		(14)			(14)		638	638			
100133118	VIRGINIA BEACH	VA		11/29/2023		661		22			22		682	682			
100169620	FRESNO	CA		09/30/2024		1,048		(73)			(73)		974	974			
100131649	DAGSBORO	DE		10/06/2023		699		(13)			(13)		685	685			
100049035	CARSON	CA		11/20/2020		1,399		(6)			(6)		1,394	1,394			
100135014	ROUND ROCK	TX		10/30/2023		7,380		237			237		7,616	7,616			
100139405	MONROE	NY		12/28/2023		559		(22)			(22)		536	536			
100068433	NEWARK	NJ		08/25/2021		1,562		(82)			(82)		1,480	1,480			
100161110	HOMOSASSA	FL		07/24/2024		690		(69)			(69)		621	621			
100107806	DAVENPORT	FL		05/19/2023		910		83			83		992	992			
100079593	MIAMI BEACH	FL		04/25/2022		927		19			19		946	946			
100140583	BAKERSFIELD	CA		01/19/2024		783		(55)			(55)		727	727			
100060094	BIG BEAR CITY	CA		06/25/2021		1,541		(53)			(53)		1,488	1,488			
100131870	PUNTA GORDA	FL		10/06/2023		607		(46)			(46)		561	561			
100144067	RICHMOND HILL	GA		03/07/2024		762		(25)			(25)		737	737			
100166949	SPRINGDALE	AR		09/13/2024		680		(63)			(63)		618	618			
100154197	ISELIN	NJ		07/11/2024		58,853		(1,197)			(1,197)		57,656	57,656			
100151989	KINGSPORT	TN		06/14/2024		656		(65)			(65)		591	591			
100025208	BRONX	NY		09/20/2018		897		152			152		1,048	1,048			
100165956	THOUSAND PALMS	CA		09/06/2024		690		(89)			(89)		601	601			
100148221	MARANA	AZ		04/12/2024		1,063		(30)			(30)		1,033	1,033			
100081502	HOUSTON	TX		03/18/2022		1,325		44			44		1,369	1,369			
100172454	FOLEY	AL		10/23/2024		857		(21)			(21)		836	836			
100175872	PHILADELPHIA	PA		11/12/2024		575		(62)			(62)		513	513			
100179767	KISSIMMEE	FL		11/21/2024		703		(62)			(62)		640	640			
100075920	FORT WORTH	TX		01/07/2022		1,552		(33)			(33)		1,520	1,520			

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100138791	WEST DEPTFORD	NJ		12/21/2023		676		(42)			(42)		635	635			
100103720	TAMPA	FL		05/08/2023		728		20			20		748	748			
100182686	JACKSONVILLE	FL		12/12/2024		796		11			11		807	807			
100150987	TIMNATH	CO		05/08/2024		898		176			176		1,074	1,074			
100162084	PLAINFIELD	IL		07/31/2024		20,007		(297)			(297)		19,710	19,710			
100162006	COLTON	CA		07/31/2024		742		(59)			(59)		683	683			
100159317	HUNTERSVILLE	NC		07/15/2024		8,710		(286)			(286)		8,424	8,424			
100065552	SALT LAKE CITY	UT		07/28/2021		1,623		(62)			(62)		1,560	1,560			
100065025	CITRUS HEIGHTS	CA		07/14/2021		1,584		(118)			(118)		1,467	1,467			
100173130	MYRTLE BEACH	SC		10/30/2024		809		(42)			(42)		767	767			
100170199	MESQUITE	TX		10/08/2024		683		(51)			(51)		633	633			
100065636	MODESTO	CA		07/28/2021		1,564		(87)			(87)		1,477	1,477			
100147766	MCKINNEY	TX		04/08/2024		800		(11)			(11)		789	789			
100152422	SHERMAN	TX		05/17/2024		716		(42)			(42)		675	675			
100182591	OAK POINT	TX		12/12/2024		2,791		(87)			(87)		2,704	2,704			
100171581	FISHERS	IN		10/16/2024		619		(72)			(72)		548	548			
100173310	DAVENPORT	FL		10/30/2024		751		(66)			(66)		685	685			
100151492	VANCOUVER	WA		05/10/2024		1,864		(63)			(63)		1,801	1,801			
100166121	NEWAYGO	MI		09/09/2024		641		(64)			(64)		577	577			
100165417	NEWNAN	GA		08/29/2024		717		(58)			(58)		659	659			
100048077	LAS VEGAS	NV		11/20/2020		1,868		(285)			(285)		1,583	1,583			
100151312	DALLAS	GA		05/10/2024		2,711		197			197		2,908	2,908			
100101631	MENOMONEE FALLS	WI		04/26/2023		722		(18)			(18)		703	703			
100071250	HOMESTEAD	FL		10/01/2021		1,118		17			17		1,134	1,134			
100145955	ALPHARETTA	GA		03/19/2024		1,016		(107)			(107)		910	910			
100118006	STUARTS DRAFT	VA		07/20/2023		904		100			100		1,004	1,004			
100140375	SAN ANTONIO	TX		01/18/2024		494		(47)			(47)		448	448			
100140300	CHARLOTTE	NC		01/18/2024		703		(54)			(54)		649	649			
4010065555	ROCHESTER	NY		01/10/2024		517		(53)			(53)		463	463			
100026915	TURLOCK	CA		09/26/2018		817		370			370		1,187	1,187			
100048500	ANTIOCH	CA		11/20/2020		2,266		(147)			(147)		2,119	2,119			
100120502	STEPHENS CITY	VA		08/18/2023		3,351		(159)			(159)		3,192	3,192			
100129567	COVENTRY TOWNSHIP	OH		09/29/2023		1,185		(11)			(11)		1,174	1,174			
100143887	SANFORD	FL		03/06/2024		604		(67)			(67)		537	537			
100159303	MOUNT DORA	FL		07/15/2024		762		(69)			(69)		693	693			
100079923	OCALA	FL		04/08/2022		883		(165)			(165)		718	718			
100024798	OZONE PARK	NY		09/20/2018		1,035		62			62		1,097	1,097			
100144615	LAS VEGAS	NV		03/13/2024		670		1			1		672	672			
100158027	CONCORD	NC		07/09/2024		9,442		(231)			(231)		9,212	9,212			
100169835	NORCROSS	GA		09/30/2024		1,778		(114)			(114)		1,665	1,665			
100170260	GILFORD	NH		10/08/2024		635		(68)			(68)		568	568			
100179606	NEW BRITAIN	CT		11/21/2024		943		(34)			(34)		909	909			
100081254	HENDERSON	NV		03/18/2022		2,039		105			105		2,144	2,144			
100135264	PARRISH	FL		11/08/2023		823		200			200		1,024	1,024			
100140001	ACWORTH	GA		01/09/2024		639		(45)			(45)		594	594			
100132428	WEST PALM BEACH	FL		11/03/2023		658		17			17		674	674			
100147057	ALLENTOWN	PA		03/27/2024		711		(27)			(27)		684	684			
100161424	SUMMERVILLE	SC		07/29/2024		679		(25)			(25)		654	654			
100078330	SUGAR LAND	TX		02/10/2022		1,640		(340)			(340)		1,300	1,300			
100054106	SLOATSBURG	NY		03/23/2021		949		(206)			(206)		743	743			
100158454	MOXEE	WA		07/10/2024		1,767		(96)			(96)		1,672	1,672			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014142	KAMUELA	HI		05/25/2017		1,428		185			185		1,613	1,613			
100014500	NORWALK	CA		09/27/2017		2,197		298			298		2,495	2,495			
100150576	NORTH LAS VEGAS	NV		05/03/2024		923		(65)			(65)		858	858			
100076144	HOUSTON	TX		01/07/2022		1,587		(31)			(31)		1,556	1,556			
100148085	MELISSA	TX		04/10/2024		1,076		(90)			(90)		987	987			
100162715	MADISON	AL		08/12/2024		1,821		32			32		1,853	1,853			
100074429	TREASURE ISLAND	FL		12/02/2021		1,312		(176)			(176)		1,136	1,136			
100171755	PAW PAW	MI		10/17/2024		452		(26)			(26)		427	427			
100147085	PHOENIX	AZ		03/28/2024		464		(80)			(80)		384	384			
100144284	LEHIGH ACRES	FL		03/07/2024		572		(65)			(65)		508	508			
100163141	SANFORD	FL		08/13/2024		4,086		(123)			(123)		3,962	3,962			
100088378	ANNAPOLIS	MD		01/06/2023		820		(22)			(22)		799	799			
100171834	VISALIA	CA		10/17/2024		839		(68)			(68)		771	771			
100084625	TAMPA	FL		08/02/2022		474		(67)			(67)		407	407			
100181941	WILDWOOD CREST	NJ		12/12/2024		742		24			24		765	765			
100143733	PERRIS	CA		02/26/2024		636		(53)			(53)		583	583			
100127944	JEFFERSONTOWN	KY		09/08/2023		994		(19)			(19)		975	975			
100179626	LOUISVILLE	KY		11/21/2024		680		(59)			(59)		620	620			
100044734	MOHNTON	PA		11/19/2020		847		4			4		851	851			
100142656	NAPLES	FL		02/08/2024		721		(4)			(4)		717	717			
100114548	LAS VEGAS	NV		06/29/2023		526		(142)			(142)		384	384			
100179999	WINNABOW	NC		11/25/2024		739		(45)			(45)		694	694			
100116179	ELK GROVE	CA		07/20/2023		1,500		988			988		2,488	2,488			
100161731	FAIRLESS HILLS	PA		07/30/2024		665		(26)			(26)		640	640			
100138242	KISSIMMEE	FL		12/14/2023		568		(49)			(49)		519	519			
100101990	STOCKTON	CA		04/14/2023		613		(87)			(87)		526	526			
100081277	PHOENIX	AZ		03/18/2022		1,433		58			58		1,491	1,491			
100083957	POOLER	GA		07/12/2022		2,852		(85)			(85)		2,766	2,766			
100179943	SAINT LOUIS PARK	MN		11/25/2024		657		(48)			(48)		609	609			
100158782	SILT	CO		07/10/2024		1,602		(64)			(64)		1,538	1,538			
100071977	FRIENDSWOOD	TX		10/29/2021		1,184		(215)			(215)		970	970			
100030320	PITTSBURG	CA		12/20/2018		1,349		100			100		1,450	1,450			
100179520	LAS VEGAS	NV		11/21/2024		762		(15)			(15)		747	747			
100117474	SAVANNAH	GA		07/20/2023		765		(21)			(21)		743	743			
100115468	DISTRICT HEIGHTS	MD		07/17/2023		3,051		(120)			(120)		2,932	2,932			
100146896	REDDING	CA		03/26/2024		929		(49)			(49)		880	880			
100182515	FRESNO	CA		12/12/2024		756		(5)			(5)		751	751			
100148504	FORT MYERS	FL		04/12/2024		420		(137)			(137)		283	283			
100151452	DULUTH	GA		05/10/2024		690		(36)			(36)		655	655			
100079250	VICTORVILLE	CA		02/25/2022		1,780		(255)			(255)		1,525	1,525			
100127615	JAMAICA BEACH	TX		09/08/2023		3,829		(98)			(98)		3,731	3,731			
100142704	LAS VEGAS	NV		02/08/2024		831		(9)			(9)		823	823			
100076259	WHITEFISH	MT		01/07/2022		1,535		(92)			(92)		1,443	1,443			
100141088	WATERBURY	CT		01/30/2024		735		(42)			(42)		692	692			
100175281	INDIANAPOLIS	IN		11/05/2024		828		22			22		850	850			
100175240	HENDERSON	NV		11/05/2024		851		82			82		933	933			
100172876	LOS ANGELES	CA		10/25/2024		785		(23)			(23)		762	762			
100157971	ALEXANDRIA	VA		07/09/2024		2,829		(50)			(50)		2,779	2,779			
100151087	SAN ANTONIO	TX		05/08/2024		1,915		(1)			(1)		1,914	1,914			
100062625	SUMMERFIELD	FL		07/01/2021		2,381		(12)			(12)		2,369	2,369			
100144142	MYRTLE BEACH	SC		03/07/2024		723		(46)			(46)		677	677			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144022	GAITHERSBURG	MD		03/07/2024		725		1			1		726	726			
100163599	POTTSTOWN	PA		08/15/2024		700		(115)			(115)		585	585			
100108396	BAYVILLE	NJ		05/25/2023		526		(29)			(29)		497	497			
100151621	GEORGETOWN	TX		05/10/2024		1,007							1,007	1,007			
100135746	ANNA	TX		11/10/2023		692		62			62		754	754			
100169679	COMPTON	CA		09/30/2024		709		(71)			(71)		638	638			
100025632	MOORPARK	CA		09/20/2018		936		22			22		958	958			
100186465	INDIANAPOLIS	IN		12/30/2024		759		(4)			(4)		755	755			
100135362	HOLLY LAKE RANCH	TX		11/13/2023		643		(5)			(5)		639	639			
100027020	OXNARD	CA		09/26/2018		1,761		33			33		1,795	1,795			
100089435	PORTLAND	OR		11/18/2022		1,800		(78)			(78)		1,722	1,722			
100170195	CALABASH	NC		10/08/2024		617		(65)			(65)		553	553			
100031330	OAKLEY	CA		03/29/2019		1,098		328			328		1,426	1,426			
100151499	GLASSBORO	NJ		05/10/2024		685		(51)			(51)		634	634			
100163966	MCKENA	IL		10/04/2024		595		(119)			(119)		475	475			
100101171	MONTGOMERY	TX		04/28/2023		1,790		104			104		1,894	1,894			
100080504	ONTARIO	CA		03/10/2022		1,449		77			77		1,526	1,526			
100137751	LAS VEGAS	NV		12/08/2023		2,047		174			174		2,221	2,221			
100180317	ANNA	TX		11/25/2024		820		25			25		846	846			
100136365	FRESNO	CA		11/20/2023		612							612	612			
100138811	INDIANAPOLIS	IN		12/21/2023		678		(46)			(46)		632	632			
100090053	BLACKSTONE	MA		01/13/2023		358		(102)			(102)		257	257			
100086702	MESA	AZ		09/30/2022		3,031		(88)			(88)		2,943	2,943			
100110429	PHILADELPHIA	PA		06/30/2023		1,186		39			39		1,225	1,225			
100150931	DAWSONVILLE	GA		05/08/2024		894		126			126		1,021	1,021			
100154174	LITTLE ELM	TX		07/11/2024		52,382		(1,402)			(1,402)		50,979	50,979			
100136491	MONROE TOWNSHIP	NJ		11/20/2023		6,424		409			409		6,833	6,833			
100127362	DURANGO	CO		08/30/2023		662		392			392		1,054	1,054			
100142022	NAPLES	FL		02/29/2024		667		(57)			(57)		610	610			
100166333	TOLLESON	AZ		10/24/2024		638		(120)			(120)		518	518			
100135506	OWINGS MILLS	MD		11/13/2023		2,809		(63)			(63)		2,747	2,747			
100170292	SHAKOPEE	MN		10/08/2024		873		38			38		911	911			
100171800	ROUND ROCK	TX		10/17/2024		892		(136)			(136)		756	756			
100152677	MCKINNEY	TX		05/17/2024		889		10			10		899	899			
100136452	VISALIA	CA		11/20/2023		835		369			369		1,204	1,204			
100148614	ACWORTH	GA		04/12/2024		821		18			18		839	839			
100073553	MIAMI	FL		11/19/2021		1,420		(130)			(130)		1,291	1,291			
100144384	LEANDER	TX		03/07/2024		705		(36)			(36)		670	670			
100153007	PROVO	UT		06/27/2024		964		(33)			(33)		932	932			
100127513	GRAND JUNCTION	CO		09/08/2023		692		(6)			(6)		686	686			
100090073	PLANO	TX		01/13/2023		444		(38)			(38)		406	406			
100109587	LA FAYETTE	GA		06/14/2023		572		(101)			(101)		471	471			
100164458	DALLAS	TX		08/21/2024		708		(36)			(36)		672	672			
100186488	ARLINGTON	TX		12/30/2024		732		(30)			(30)		702	702			
100140332	WOLFFORTH	TX		01/18/2024		492		(32)			(32)		461	461			
100148158	DISCOVERY BAY	CA		05/15/2024		713		(29)			(29)		684	684			
100161442	PRAIRIE GROVE	AR		07/29/2024		745							745	745			
100049351	MIAMI	FL		11/20/2020		1,111		(198)			(198)		913	913			
100060144	LAKE WORTH	FL		06/25/2021		1,607		(79)			(79)		1,528	1,528			
100182465	WESLEY CHAPEL	FL		12/12/2024		1,188		(71)			(71)		1,118	1,118			
100129792	BAKERSFIELD	CA		09/27/2023		1,176		(67)			(67)		1,109	1,109			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155901	ROYSE CITY	TX		06/17/2024		724		(40)			(40)		684	684			
100168639	PORT ST. LUCIE	FL		09/25/2024		731		(60)			(60)		671	671			
100137172	MIDDLESEX	VT		11/28/2023		687		3			3		690	690			
100168411	RALEIGH	NC		09/25/2024		997		(70)			(70)		926	926			
100147758	MANCHESTER	NH		04/08/2024		678		(12)			(12)		666	666			
100149606	MABLETON	GA		04/26/2024		10,947		(182)			(182)		10,765	10,765			
100080803	KISSIMMEE	FL		03/24/2022		1,182		(160)			(160)		1,021	1,021			
100147921	ACWORTH	GA		04/08/2024		816		1			1		818	818			
100102907	FORT WALTON BEACH	FL		06/22/2023		594		(61)			(61)		533	533			
100146590	HOUSTON	TX		03/20/2024		920		8			8		928	928			
100027021	DOVER TWP	NJ		09/26/2018		1,654		370			370		2,024	2,024			
100135359	CHARLOTTE	NC		11/13/2023		658		37			37		695	695			
100152524	CAPE CORAL	FL		05/17/2024		726		17			17		743	743			
100160029	COLUMBIA HEIGHTS	MN		07/17/2024		773		10			10		783	783			
100144095	EDEN PRAIRIE	MN		03/07/2024		754		(16)			(16)		737	737			
100180425	COLLEGE STATION	TX		11/25/2024		764		(5)			(5)		759	759			
100054293	MILFORD	CT		03/23/2021		1,429		(19)			(19)		1,410	1,410			
100049439	SHELTON	CT		11/20/2020		1,613		(363)			(363)		1,250	1,250			
100142701	SAN ANTONIO	TX		02/08/2024		887		37			37		924	924			
100160418	FORT WORTH	TX		07/19/2024		628		(132)			(132)		496	496			
100150663	PRINCENTON	TX		05/06/2024		1,184		(35)			(35)		1,149	1,149			
100155216	IRVINGTON	NJ		07/19/2024		687		(122)			(122)		564	564			
100168412	NORTH PORT	FL		09/25/2024		675		(71)			(71)		605	605			
100148505	CUMMING	GA		04/12/2024		768		(15)			(15)		753	753			
100169422	LARAMIE	WY		09/30/2024		774		7			7		781	781			
100031809	LONG BEACH	CA		03/29/2019		5,702		171			171		5,873	5,873			
100140109	FORT WORTH	TX		01/09/2024		2,264		171			171		2,435	2,435			
100131849	BALTIMORE	MD		10/06/2023		558		2			2		560	560			
100150956	DORAL	FL		05/08/2024		11,781		(153)			(153)		11,629	11,629			
100079646	COMPTON	CA		04/08/2022		911		(15)			(15)		896	896			
100181975	BELLEVUE	WA		12/12/2024		773		30			30		802	802			
100179457	HOSCHTON	GA		11/21/2024		825		1			1		826	826			
100148782	WESTAMPTON	NJ		04/17/2024		715		(39)			(39)		676	676			
100045593	LINTHICUM HEIGHTS	MD		11/25/2020		975		78			78		1,053	1,053			
100060999	FRISCO	TX		06/01/2021		2,187		20			20		2,207	2,207			
100151228	FORT WORTH	TX		05/10/2024		839		132			132		972	972			
100159916	MIAMI	FL		08/16/2024		743		(12)			(12)		732	732			
100120691	TEMECULA	CA		08/25/2023		825		2			2		827	827			
100161372	MYRTLE BEACH	SC		07/25/2024		746		(50)			(50)		696	696			
100180323	FORT WORTH	TX		11/25/2024		816		61			61		877	877			
100171823	MARIETTA	GA		10/17/2024		735		(60)			(60)		675	675			
100017232	MAPLE VALLEY	WA		04/26/2018		1,578		(135)			(135)		1,443	1,443			
100060241	LAS VEGAS	NV		06/25/2021		1,537		(57)			(57)		1,480	1,480			
100029075	GERMANTOWN	MD		10/26/2018		1,005		269			269		1,274	1,274			
100142035	RIVERVIEW	FL		02/29/2024		631		(48)			(48)		583	583			
100175417	WILLIS	TX		12/23/2024		677		(61)			(61)		616	616			
100179998	GREEN BAY	WI		11/25/2024		905		(77)			(77)		827	827			
100161151	OFALLON	MO		07/24/2024		653		(26)			(26)		627	627			
100133838	BAKERSFIELD	CA		10/20/2023		926		7			7		933	933			
100168439	ROUND ROCK	TX		09/25/2024		1,453		(56)			(56)		1,397	1,397			
100114526	BAYVILLE	NJ		06/29/2023		720		16			16		736	736			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140282	SURFSIDE BEACH	SC		01/18/2024		651		(29)			(29)		622	622			
100167084	KILLEEN	TX		09/13/2024		679		(80)			(80)		599	599			
100169485	ARLINGTON	TX		09/30/2024		760		12			12		772	772			
100179654	NORFOLK	VA		11/21/2024		654		(40)			(40)		613	613			
100133697	BUDA	TX		10/23/2023		703		(8)			(8)		696	696			
100054366	NOTTINGHAM	MD		03/23/2021		1,080		(119)			(119)		961	961			
100119599	WEST COLUMBIA	SC		07/31/2023		2,920		(62)			(62)		2,859	2,859			
100137324	SALEM	OR		12/01/2023		1,722		46			46		1,768	1,768			
100164402	TAMPA	FL		08/21/2024		726		(39)			(39)		687	687			
100013682	JEFFERSON TOWNSHIP	NJ		05/25/2017		1,661		149			149		1,810	1,810			
100132549	ANGIER	NC		11/03/2023		777		19			19		796	796			
100112924	GAINESVILLE	FL		06/29/2023		2,866		35			35		2,901	2,901			
100147016	LEHIGH	OK		03/27/2024		673		(6)			(6)		667	667			
100158880	MELBOURNE	FL		07/12/2024		722		(20)			(20)		702	702			
100181199	PALMDALE	CA		12/06/2024		573		(82)			(82)		490	490			
100065173	TACOMA	WA		07/14/2021		1,474		(73)			(73)		1,400	1,400			
100140348	PORT SAINT LUCIE	FL		01/18/2024		627		(24)			(24)		603	603			
100186434	DALLAS	TX		12/30/2024		859		(42)			(42)		817	817			
100185439	NOKOMIS	FL		12/20/2024		791		124			124		915	915			
100049643	RIALTO	CA		11/20/2020		1,267		(221)			(221)		1,047	1,047			
100135069	EDMOND	OK		11/01/2023		2,192		141			141		2,333	2,333			
100117663	ORLANDO	FL		07/20/2023		753		(40)			(40)		713	713			
100000543	HOWARD BEACH	NY		09/27/2016		1,021		604			604		1,625	1,625			
100129360	CHARLOTTE	NC		09/25/2023		651		88			88		738	738			
100141224	ALLENTOWN	PA		01/30/2024		564		(44)			(44)		520	520			
100162294	BOYNTON BEACH	FL		09/06/2024		484		(86)			(86)		398	398			
100119358	BOCA RATON	FL		07/31/2023		829		42			42		871	871			
100025453	WOODBURY	MN		09/20/2018		1,861		128			128		1,989	1,989			
100162276	PENNSAUKEN	NJ		09/06/2024		24,437		(1,054)			(1,054)		23,383	23,383			
100171711	MCKINNEY	TX		10/17/2024		742		(50)			(50)		692	692			
100068501	COTTAGE GROVE	OR		08/25/2021		1,509		(52)			(52)		1,456	1,456			
100175887	CHARLOTTE	NC		11/14/2024		1,031		(101)			(101)		931	931			
100152248	OAKWOOD	GA		05/17/2024		697		(49)			(49)		649	649			
100120953	PARRISH	FL		08/30/2023		98		209			209		307	307			
100143256	WEST PALM BEACH	FL		02/16/2024		1,479		(43)			(43)		1,436	1,436			
100186490	FREEHOLD	NJ		12/30/2024		2,286		(25)			(25)		2,261	2,261			
100137736	ANTIOCH	TN		12/08/2023		802		80			80		882	882			
100167575	SUMMERVILLE	SC		09/19/2024		750		(122)			(122)		628	628			
100155975	CORVALLIS	OR		06/18/2024		560		(62)			(62)		497	497			
100029400	VISTA	CA		10/26/2018		1,361		10			10		1,371	1,371			
100140887	JACKSONVILLE	FL		01/25/2024		593		5			5		598	598			
100161142	INDIANAPOLIS	IN		07/24/2024		665		(43)			(43)		621	621			
100110509	TOMS RIVER	NJ		06/30/2023		762		2			2		764	764			
100100837	NEW CARROLLTON	MD		04/28/2023		978		77			77		1,055	1,055			
100115695	OMAHA	NE		07/20/2023		837		(1)			(1)		836	836			
100099581	SALINAS	CA		04/06/2023		910		(461)			(461)		449	449			
100186624	PROVO	UT		12/30/2024		832		84			84		916	916			
100173771	MADISON	AL		10/30/2024		609		(86)			(86)		523	523			
100048839	KINGS PARK	NY		11/20/2020		1,537		(135)			(135)		1,402	1,402			
100173796	CHICAGO	IL		10/30/2024		580		(40)			(40)		540	540			
100176642	CHARLOTTE	NC		11/15/2024		654		(91)			(91)		563	563			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129582	OCONOMOWOC	WI		09/29/2023		983		(10)			(10)		973	973			
100079986	PARK CITY	UT		04/25/2022		889		(60)			(60)		829	829			
100162913	AZLE	TX		08/12/2024		652		(57)			(57)		595	595			
100170304	GALLATIN	TN		10/08/2024		667		(61)			(61)		606	606			
100110766	LITHONIA	GA		08/11/2023		694		(73)			(73)		621	621			
100091956	SAN BERNARDINO	CA		02/07/2023		717		(71)			(71)		646	646			
100160867	AZLE	TX		07/24/2024		652		(57)			(57)		595	595			
100160868	AZLE	TX		07/24/2024		652		(57)			(57)		595	595			
100160869	AZLE	TX		07/24/2024		652		(57)			(57)		595	595			
100159361	WASHINGTON	UT		07/15/2024		818		49			49		867	867			
100043471	PARSIPPANYTROY HILLS	NJ		08/13/2020		614		574			574		1,188	1,188			
100154138	DALHART	TX		07/11/2024		1,358		(155)			(155)		1,202	1,202			
100160578	LAKEWOOD	CO		07/19/2024		13,147		(1,335)			(1,335)		11,812	11,812			
100144363	CLEMSON	SC		03/07/2024		676		(12)			(12)		665	665			
100186743	OKLAHOMA CITY	OK		12/31/2024		613		(87)			(87)		526	526			
100159666	GRAND PRAIRIE	TX		08/23/2024		638		(117)			(117)		522	522			
100149421	SPRINGFIELD	MA		04/24/2024		750		(41)			(41)		709	709			
100153634	CLERMONT	FL		05/31/2024		658		18			18		677	677			
100151282	LA QUINTA	CA		05/10/2024		2,035		(82)			(82)		1,954	1,954			
100186770	FORT LAUDERDALE	FL		12/31/2024		643		(90)			(90)		553	553			
100172817	ALLENTOWN	PA		12/06/2024		649		(90)			(90)		559	559			
100167548	SUMMERVILLE	SC		10/31/2024		703		(104)			(104)		599	599			
100043189	CORONA	CA		05/28/2020		1,597		140			140		1,737	1,737			
100147745	RIVERVIEW	FL		04/08/2024		711		10			10		721	721			
100182484	DURHAM	NC		12/12/2024		798		34			34		832	832			
100160832	BARTLETT	TN		07/24/2024		625		(52)			(52)		573	573			
100159648	MARLTON	NJ		08/23/2024		698		(55)			(55)		643	643			
100170107	WESLEY CHAPEL	FL		10/08/2024		815		(29)			(29)		786	786			
100076233	CARROLLTON	TX		01/07/2022		1,528		(54)			(54)		1,474	1,474			
100156585	RALEIGH	NC		06/24/2024		1,035		(19)			(19)		1,016	1,016			
100112881	BOCA RATON	FL		06/29/2023		277		1,116			1,116		1,393	1,393			
100143119	NORMAN	OK		02/16/2024		699		(25)			(25)		674	674			
100026114	EVERETT	WA		09/20/2018		1,208		22			22		1,229	1,229			
100031299	CHULA VISTA	CA		03/29/2019		1,686		242			242		1,928	1,928			
100168136	MYRTLE BEACH	SC		09/20/2024		737		(38)			(38)		699	699			
100172856	BAKERSFIELD	CA		10/25/2024		714		(50)			(50)		663	663			
100084839	OCALA	FL		08/02/2022		468		(29)			(29)		439	439			
100025093	HYATTSVILLE	MD		09/20/2018		1,890		222			222		2,112	2,112			
100185320	BEDFORD	VA		12/20/2024		624		(5)			(5)		619	619			
100079551	WINTER GARDEN	FL		04/08/2022		885		(125)			(125)		760	760			
100065403	EVANS	GA		07/28/2021		3,430		(56)			(56)		3,374	3,374			
100115609	OTHELLO	WA		07/19/2023		763		(34)			(34)		729	729			
100181999	WOODBRIDGE	VA		12/12/2024		790		61			61		850	850			
100054000	WOODLAND	CA		03/23/2021		1,069		(421)			(421)		648	648			
100158690	SAINT AUGUSTINE	FL		07/10/2024		1,747		99			99		1,846	1,846			
100025207	SANTA MARIA	CA		09/20/2018		1,068		(2)			(2)		1,067	1,067			
100145815	MOUNT PROSPECT	IL		05/08/2024		641		10			10		651	651			
100157634	YUKON	OK		06/28/2024		7,178		(243)			(243)		6,935	6,935			
100090003	SANTA ROSA	CA		01/13/2023		1,560		397			397		1,956	1,956			
100100294	LOS BANOS	CA		03/24/2023		5,305		(190)			(190)		5,114	5,114			
100137327	MIAMI	FL		12/01/2023		574		(72)			(72)		502	502			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141420	LAWRENCEVILLE	GA		01/30/2024		426		(63)			(63)		362	362			
100159304	LAS VEGAS	NV		07/15/2024		1,771		(18)			(18)		1,753	1,753			
100135234	DACULA	GA		11/08/2023		5,178		466			466		5,643	5,643			
100169143	NEW ORLEANS	LA		09/27/2024		729		(54)			(54)		675	675			
100163009	DENTON	TX		08/13/2024		702		(64)			(64)		637	637			
100171669	MELISSA	TX		10/16/2024		694		(79)			(79)		615	615			
100149985	NETCONG	NJ		06/07/2024		666		(35)			(35)		632	632			
100131592	AURORA	CO		10/06/2023		672		12			12		684	684			
100081135	ELKRIDGE	MD		03/18/2022		2,932		269			269		3,201	3,201			
100103692	ANSONIA	CT		05/08/2023		712		64			64		776	776			
100171563	FORT WORTH	TX		10/16/2024		826		45			45		871	871			
100099574	CONROE	TX		04/06/2023		657		(98)			(98)		560	560			
100137015	STEPHENS CITY	VA		11/28/2023		689		5			5		693	693			
100155643	BRADENTON	FL		06/18/2024		414		(63)			(63)		351	351			
100132030	PHILADELPHIA	PA		10/13/2023		692		4			4		696	696			
100170143	PHILADELPHIA	PA		10/08/2024		742		(54)			(54)		688	688			
100172259	WYLIE	TX		10/21/2024		695		(80)			(80)		615	615			
100128454	LITTLETON	CO		09/15/2023		638		(83)			(83)		555	555			
100172530	ACCOKEEK	MD		10/23/2024		743		(53)			(53)		690	690			
100115980	ORLANDO	FL		07/20/2023		912		(55)			(55)		858	858			
100108469	PHILADELPHIA	PA		05/25/2023		732		(23)			(23)		709	709			
100171793	CONCORD	NC		10/17/2024		764		(14)			(14)		750	750			
100147909	FORT WORTH	TX		04/08/2024		877		86			86		962	962			
100166002	GRANDVIEW	WA		09/06/2024		638		4			4		642	642			
100025847	STATEN ISLAND	NY		09/20/2018		1,087		200			200		1,287	1,287			
100100657	NORTH LAS VEGAS	NV		04/28/2023		1,015		54			54		1,070	1,070			
100099604	BOCA RATON	FL		04/06/2023		691		(4)			(4)		687	687			
100146597	CHICAGO	IL		03/20/2024		1,488		(21)			(21)		1,467	1,467			
100172378	RANCHO CORDOVA	CA		10/23/2024		790		(55)			(55)		735	735			
100049932	HILLSIDE	NJ		11/20/2020		785		109			109		894	894			
100153275	AVERY	CA		05/30/2024		662		(21)			(21)		640	640			
100100470	COPIAGUE	NY		04/27/2023		646		173			173		819	819			
100150643	LEHIGH ACRES	FL		05/06/2024		1,325		(19)			(19)		1,307	1,307			
100110466	JOHNS ISLAND	SC		06/30/2023		852		(19)			(19)		834	834			
100156317	DORAL	FL		07/25/2024		668		(27)			(27)		641	641			
100043594	TALALA	OK		08/13/2020		845		(139)			(139)		706	706			
100067642	LANCASTER	CA		09/23/2021		1,601		(83)			(83)		1,518	1,518			
100071645	RENO	NV		10/14/2021		1,552		(131)			(131)		1,421	1,421			
100055823	KATY	TX		03/23/2021		1,260		(86)			(86)		1,175	1,175			
100087979	CAPE CORAL	FL		10/25/2022		2,820		140			140		2,960	2,960			
100135286	LAVON	TX		11/13/2023		688		4			4		692	692			
100148398	BRYAN	TX		04/12/2024		682		(45)			(45)		637	637			
100140606	BREMERTON	WA		01/19/2024		586		(11)			(11)		574	574			
100060323	ARIEL	WA		06/25/2021		1,812		(140)			(140)		1,672	1,672			
100027006	AZUSA	CA		09/26/2018		1,169		57			57		1,226	1,226			
100140002	ACWORTH	GA		01/09/2024		677		(58)			(58)		619	619			
100162606	RANSON	WV		08/12/2024		673		(51)			(51)		621	621			
100179754	FORT WORTH	TX		11/21/2024		828		102			102		931	931			
100012455	GRAND TERRACE	CA		04/28/2017		914		181			181		1,095	1,095			
100031779	WEST COVINA	CA		03/29/2019		1,188		221			221		1,409	1,409			
100151698	SALT LAKE CITY	UT		05/10/2024		772		15			15		787	787			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110150	SCHAUMBURG	IL		06/29/2023		2,972		(10)			(10)		2,962	2,962			
100175484	GRAHAM	NC		12/23/2024		(302)		922			922		620	620			
100152217	ATLANTA	GA		05/17/2024		690		(41)			(41)		649	649			
100165488	SURFSIDE BEACH	TX		08/29/2024		629		(51)			(51)		578	578			
100148890	HOUSTON	TX		04/17/2024		716		(67)			(67)		649	649			
100150585	SEVIERVILLE	TN		05/03/2024		3,267		(68)			(68)		3,200	3,200			
100160140	KENNEWICK	WA		07/17/2024		1,418		(79)			(79)		1,339	1,339			
100043912	PEMBROKE PINES	FL		08/19/2020		84,151		(5,729)			(5,729)		78,422	78,422			
100161999	TUCSON	AZ		07/31/2024		560		(120)			(120)		440	440			
100132432	WINTER HAVEN	FL		11/03/2023		1,073		(79)			(79)		993	993			
100012898	HOLLISTER	CA		05/25/2017		1,058		(13)			(13)		1,046	1,046			
100025434	SAN FERNANDO	CA		09/20/2018		1,423		(13)			(13)		1,410	1,410			
100142536	MANOR	TX		02/08/2024		822		(9)			(9)		813	813			
100186016	FRESNO	CA		12/27/2024		1,566		(125)			(125)		1,441	1,441			
100108004	CHICAGO	IL		05/25/2023		864							864	864			
100154752	ORONOGO	MO		07/19/2024		760		41			41		802	802			
100179960	BOYNE FALLS	MI		11/25/2024		684		(48)			(48)		635	635			
100179738	PARRISH	FL		11/21/2024		821		105			105		926	926			
100148012	FULSHEAR	TX		04/10/2024		773		38			38		811	811			
100156787	PHARR	TX		06/26/2024		647		30			30		676	676			
100165001	FORT WORTH	TX		08/28/2024		735		(38)			(38)		697	697			
100148127	EDISON	NJ		04/10/2024		755		(84)			(84)		671	671			
100135404	TOWNSEND	TN		11/13/2023		622		11			11		632	632			
100133384	WARNER ROBINS	GA		11/21/2023		848		(366)			(366)		481	481			
100149624	RALEIGH	NC		04/26/2024		800		(69)			(69)		731	731			
100143221	MONTGOMERY	AL		02/16/2024		804		(11)			(11)		793	793			
100115754	CAROLINA BEACH	NC		07/20/2023		834		(8)			(8)		826	826			
100150673	KALAMAZOO	MI		05/06/2024		9,798		(245)			(245)		9,553	9,553			
100152579	GLENSIDE	PA		05/17/2024		755		(21)			(21)		733	733			
100175431	LONG VALLEY	NJ		12/23/2024		671		(93)			(93)		578	578			
100114815	NIANTIC	CT		07/10/2023		1,586		(42)			(42)		1,545	1,545			
100162565	CARRABELLE	FL		08/12/2024		875		(21)			(21)		854	854			
100142067	BOCA RATON	FL		02/29/2024		661		(53)			(53)		608	608			
100102159	SARASOTA	FL		04/14/2023		904		(4)			(4)		900	900			
100149463	PHOENIX	AZ		04/24/2024		685		(56)			(56)		629	629			
100186292	CORTLAND	OH		12/27/2024		592		(29)			(29)		563	563			
100101746	NEWBURGH	NY		03/31/2023		5,229		(4,609)			(4,609)		621	621			
100179563	COPPERAS COVE	TX		11/21/2024		767		(23)			(23)		744	744			
100079849	FRANKLIN	TN		04/25/2022		901		(91)			(91)		810	810			
100129755	DAVENPORT	FL		09/27/2023		161		(26)			(26)		135	135			
100156543	FISHERS	IN		06/24/2024		720		(27)			(27)		693	693			
100109117	WINDERMERE	FL		06/05/2023		4,444		(205)			(205)		4,238	4,238			
100119514	ANNA	TX		07/28/2023		1,205		(58)			(58)		1,147	1,147			
100156559	DENTON	TX		06/24/2024		720		(27)			(27)		693	693			
100172781	MOUNT PLEASANT	SC		12/06/2024		1,096		(87)			(87)		1,009	1,009			
100151211	IDAHO FALLS	ID		05/10/2024		735		(8)			(8)		727	727			
100101978	ALBUQUERQUE	NM		04/14/2023		640		(41)			(41)		599	599			
100116308	FLUSHING	NY		07/20/2023		938		662			662		1,600	1,600			
100078001	GARLAND	TX		02/18/2022		1,242		(187)			(187)		1,055	1,055			
100067651	TAMPA	FL		09/23/2021		1,608		(85)			(85)		1,523	1,523			
100103531	WEST PALM BEACH	FL		05/08/2023		137		3			3		140	140			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176579	AZUSA	CA		11/15/2024		770		(27)			(27)		743	743			
100126382	ABSECON	NJ		08/30/2023		908		(62)			(62)		847	847			
100148609	CLEBURNE	TX		04/12/2024		828		(63)			(63)		765	765			
100164946	HANOVER TOWNSHIP	PA		08/28/2024		590		(35)			(35)		555	555			
100076652	PHOENIX	AZ		12/16/2021		1,482		(169)			(169)		1,313	1,313			
100088912	HOMESTEAD	FL		11/15/2022		1,437		(213)			(213)		1,223	1,223			
100131751	MURFREESBORO	TN		10/06/2023		2,908		159			159		3,066	3,066			
100145786	LAKE HAVASU CITY	AZ		05/08/2024		957		90			90		1,048	1,048			
100140214	HAINES CITY	FL		01/11/2024		443		(50)			(50)		393	393			
100149384	FAYETTEVILLE	AR		04/24/2024		864		95			95		959	959			
100129324	DAWSONVILLE	GA		09/25/2023		711		7			7		718	718			
100111491	JAMAICA	NY		06/29/2023		383		1,396			1,396		1,779	1,779			
100140284	LAKE ALFRED	FL		01/18/2024		746		(20)			(20)		726	726			
100103863	PATERSON	NJ		05/10/2023		(119)		783			783		664	664			
100131774	VALLEJO	CA		10/06/2023		1,044		49			49		1,093	1,093			
100151033	MONROE	NC		05/08/2024		865		93			93		958	958			
4010073661	LORAIN	OH		04/29/2024		581		(51)			(51)		530	530			
100087426	AUSTIN	TX		10/25/2022		987		69			69		1,057	1,057			
100159875	SANFORD	FL		08/16/2024		728		(120)			(120)		607	607			
100161462	FORT PIERCE	FL		07/30/2024		746		(16)			(16)		729	729			
100128031	ANTIOCH	TN		09/08/2023		514		89			89		603	603			
100140273	KILL DEVIL HILLS	NC		01/18/2024		1,097		(75)			(75)		1,022	1,022			
100162962	BEAVERTON	OR		08/12/2024		1,010		(62)			(62)		948	948			
100147761	GILBERT	AZ		04/08/2024		1,148		7			7		1,155	1,155			
100000198	FLOWER MOUND	TX		09/27/2016		2,303		263			263		2,566	2,566			
100077955	COLORADO SPRINGS	CO		01/13/2022		1,251		(256)			(256)		994	994			
100082377	HAINES CITY	FL		04/14/2022		1,612		(130)			(130)		1,482	1,482			
100143430	LOS ANGELES	CA		02/16/2024		747		(27)			(27)		721	721			
100011511	SARASOTA	FL		03/08/2017		1,558		1,240			1,240		2,798	2,798			
100027780	SAN LEANDRO	CA		10/26/2018		1,044		(16)			(16)		1,028	1,028			
100168408	CHARLOTTE	NC		09/25/2024		618		(62)			(62)		556	556			
100174265	SAN ANTONIO	TX		10/31/2024		1,364		141			141		1,505	1,505			
100055532	BLUE POINT	NY		03/23/2021		3,660		(239)			(239)		3,421	3,421			
100132122	HUGER	SC		10/13/2023		931		186			186		1,117	1,117			
100148244	NORFOLK	VA		04/12/2024		848		(61)			(61)		787	787			
100137555	ORLANDO	FL		12/08/2023		481		29			29		511	511			
100117497	SANFORD	FL		07/20/2023		655		78			78		733	733			
100159209	LEEHIGH	FL		07/15/2024		650		(26)			(26)		624	624			
100136480	FORT WORTH	TX		11/20/2023		479		142			142		621	621			
100067638	CHARLOTTE	NC		09/23/2021		1,758		(89)			(89)		1,669	1,669			
100167459	DURHAM	NC		09/16/2024		757		(65)			(65)		692	692			
100089406	ABILENE	TX		11/17/2022		562		(21)			(21)		541	541			
100168418	ANNA	TX		09/25/2024		1,372		(66)			(66)		1,306	1,306			
100148318	FORT WORTH	TX		04/12/2024		1,155		(107)			(107)		1,048	1,048			
100017060	AVON	NC		04/26/2018		1,563		155			155		1,718	1,718			
100163026	RAEFORD	NC		08/13/2024		669		(34)			(34)		635	635			
100182095	NORTH LAS VEGAS	NV		12/12/2024		2,282		86			86		2,367	2,367			
100141512	BAKERSFIELD	CA		01/30/2024		563		(84)			(84)		479	479			
100099566	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023		27,931							27,931	27,931			
100138287	CHARLOTTE	NC		12/18/2023		537		46			46		583	583			
100136438	MARICOPA	AZ		11/20/2023		697		77			77		774	774			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012724	PALOS HILLS	IL		05/25/2017		955		152			152		1,107	1,107			
100184402	LUMBERTON	NC		12/17/2024		1,621		2			2		1,623	1,623			
100169352	LOS FRESNOS	TX		09/27/2024		687		(115)			(115)		572	572			
100114642	KILLEEN	TX		06/29/2023		1,593		(29)			(29)		1,565	1,565			
100129832	ORLANDO	FL		09/27/2023		583		(39)			(39)		544	544			
100156868	WOODRIDGE	NY		06/27/2024		(10,239)		291			291		(9,948)	969		10,916	10,916
100060864	WOODBRIDGE	VA		06/01/2021		2,957		24			24		2,981	2,981			
100024998	BRONX	NY		09/20/2018		1,635		278			278		1,914	1,914			
100161441	CEDAR PARK	TX		07/29/2024		752		(11)			(11)		741	741			
100182174	DOVER	VT		12/12/2024		685		(11)			(11)		674	674			
100028386	EAGLE LAKE	FL		10/26/2018		897		(71)			(71)		826	826			
100150516	NAVARRE	FL		05/03/2024		758		(50)			(50)		708	708			
100119152	PINEDALE	AZ		07/31/2023		734		40			40		774	774			
100172559	CENTERTON	AR		10/23/2024		677		(57)			(57)		620	620			
100149881	HOLIDAY	FL		04/29/2024		453		(74)			(74)		379	379			
100146959	ANNA	TX		03/26/2024		791		29			29		820	820			
100081268	TRACY	CA		03/18/2022		1,493		96			96		1,588	1,588			
100153460	HACKETTSTOWN	NJ		05/30/2024		(264)		842			842		578	578			
100132321	HIRAM	GA		11/03/2023		1,108		19			19		1,127	1,127			
100134969	SACRAMENTO	CA		10/30/2023		594		(54)			(54)		540	540			
100049129	SUISUN CITY	CA		11/20/2020		1,103		(270)			(270)		833	833			
100138708	LOS ANGELES (VAN NUYS AREA)	CA		02/02/2024		736		(58)			(58)		678	678			
100167598	ANNA	TX		09/19/2024		1,387		(148)			(148)		1,239	1,239			
100148425	WEST RICHLAND	WA		04/12/2024		904		98			98		1,002	1,002			
100012938	MORENO VALLEY	CA		05/25/2017		1,019		151			151		1,170	1,170			
100136961	ALVA	FL		11/28/2023		975		235			235		1,210	1,210			
100112027	FORT MILL	SC		06/29/2023		498		103			103		601	601			
100146668	LOS ANGELES	CA		03/20/2024		1,012		(24)			(24)		988	988			
100141734	WOODSTOCK	GA		01/30/2024		562		(82)			(82)		480	480			
100170913	NORCROSS	GA		10/11/2024		1,200		(92)			(92)		1,108	1,108			
100150685	LITTLE ELM	TX		05/06/2024		684		(52)			(52)		633	633			
100109063	MIDDLETON	ID		06/05/2023		15,250		(336)			(336)		14,913	14,913			
100101528	KATY	TX		04/26/2023		2,445		116			116		2,561	2,561			
100140264	CLOVIS	CA		01/18/2024		927		71			71		997	997			
100115739	SCHWENKSVILLE	PA		07/20/2023		835		(5)			(5)		830	830			
100147793	PLYMOUTH	MN		04/08/2024		703		(55)			(55)		648	648			
100146954	TOOELE	UT		03/26/2024		707		(55)			(55)		652	652			
100176710	BUFORD	GA		11/15/2024		1,676		(80)			(80)		1,596	1,596			
100140632	OCEAN CITY	MD		01/19/2024		622		(19)			(19)		603	603			
100161348	HOUSTON	TX		07/25/2024		821		(138)			(138)		684	684			
100168178	TWENTYNINE PALMS	CA		09/20/2024		752		(22)			(22)		731	731			
100179810	DELRAY BEACH	FL		11/21/2024		1,074		(95)			(95)		980	980			
100080864	PEORIA	AZ		03/10/2022		1,434		(26)			(26)		1,408	1,408			
100120034	RICHMOND	VA		08/11/2023		725		(55)			(55)		670	670			
100079688	MIAMI	FL		04/08/2022		857		(234)			(234)		622	622			
100151645	FORT WORTH	TX		05/10/2024		734		(9)			(9)		725	725			
100161342	HOUSTON	TX		07/25/2024		821		(138)			(138)		683	683			
100129632	LAVON	TX		09/29/2023		719		(37)			(37)		682	682			
100166017	CENTRALIA	WA		09/06/2024		482		(46)			(46)		436	436			
100117218	WINDERMERE	FL		07/20/2023		771		97			97		867	867			
100143894	ANNAPOLIS	MD		03/06/2024		620		(97)			(97)		523	523			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045835	WOODLAND	CA		11/25/2020		885		(190)			(190)		695	695			
100141424	LAS VEGAS	NV		01/30/2024		610		(17)			(17)		593	593			
100025721	FAIRFIELD	CT		09/20/2018		611		422			422		1,033	1,033			
100169840	PANAMA CITY	FL		09/30/2024		732		(66)			(66)		666	666			
100175096	LANCASTER	CA		11/05/2024		753		(88)			(88)		665	665			
100136432	MONROE	NC		11/20/2023		810		247			247		1,058	1,058			
100175296	ST GEORGE	UT		11/05/2024		767		(18)			(18)		749	749			
100180662	SAN DIEGO	CA		11/26/2024		708		(80)			(80)		628	628			
100175153	HAINES CITY	FL		11/05/2024		694		(91)			(91)		603	603			
100150817	MESA	AZ		05/08/2024		732		(9)			(9)		724	724			
100169217	PHILADELPHIA	PA		09/27/2024		728		(38)			(38)		690	690			
100139140	KISSIMMEE	FL		12/28/2023		643		15			15		657	657			
100158499	DETROIT	MI		07/10/2024		607		(96)			(96)		511	511			
100129726	GARNER	NC		09/29/2023		706		(41)			(41)		664	664			
100084859	MARIETTA	GA		08/02/2022		818		(5)			(5)		813	813			
100133802	TAMPA	FL		10/20/2023		134		(23)			(23)		110	110			
100131615	WESTFIELD	IN		10/06/2023		654		50			50		704	704			
100114557	WALLINGFORD	CT		06/29/2023		559		(95)			(95)		465	465			
100159839	MIAMI	FL		08/16/2024		694		(123)			(123)		572	572			
100164515	TAMPA	FL		08/21/2024		726		(98)			(98)		628	628			
100112304	CENTRAL ISLIP	NY		06/29/2023		1,255		1,062			1,062		2,318	2,318			
100127546	FRESNO	CA		09/08/2023		1,010		109			109		1,120	1,120			
100087815	COLORADO SPRINGS	CO		11/17/2022		741		(43)			(43)		698	698			
100128104	ANTIOCH	TN		09/08/2023		845		76			76		921	921			
100135081	CEDAR CITY	UT		11/01/2023		671		11			11		681	681			
100076494	ST CLOUD	FL		12/21/2021		1,498		(111)			(111)		1,387	1,387			
100136360	TAYLOR	TX		11/20/2023		693		107			107		800	800			
100053770	LANCASTER	CA		03/23/2021		1,348		(361)			(361)		987	987			
100152489	SPRING	TX		05/16/2024		462		(86)			(86)		376	376			
100086199	CYPRESS	TX		10/07/2022		956		(119)			(119)		837	837			
100185386	FISHERS	IN		12/20/2024		805		64			64		869	869			
100171231	ARLINGTON	TX		10/16/2024		714		(96)			(96)		618	618			
100176585	MIDLOTHIAN	VA		11/15/2024		656		(55)			(55)		600	600			
100132244	ANNA	TX		10/13/2023		2,657		(52)			(52)		2,605	2,605			
100171807	DURHAM	NC		10/17/2024		710		(77)			(77)		632	632			
100134975	WEATHERFORD	TX		10/30/2023		673		16			16		689	689			
100101659	RICHARDSON	TX		04/26/2023		866		(8)			(8)		858	858			
100157645	DALLAS	TX		06/28/2024		526		(150)			(150)		376	376			
100076111	LITTLE ELM	TX		01/07/2022		2,243		(136)			(136)		2,107	2,107			
100086918	BOERNE	TX		10/24/2022		709		(123)			(123)		586	586			
100180391	RICHMOND	TX		11/25/2024		802		35			35		837	837			
100024735	DEER PARK	NY		09/20/2018		1,035		20			20		1,055	1,055			
100162599	PEORIA	AZ		08/12/2024		1,224		(50)			(50)		1,174	1,174			
100135134	PLACITAS	NM		11/03/2023		643		(32)			(32)		611	611			
100168147	CAPE CORAL	FL		09/20/2024		1,371		(85)			(85)		1,286	1,286			
100174593	WATERBURY	CT		10/31/2024		688		(107)			(107)		581	581			
100168763	KISSIMMEE	FL		09/26/2024		383		(65)			(65)		318	318			
100161457	MARIETTA	GA		07/30/2024		670		(53)			(53)		618	618			
100159344	MYRTLE BEACH	SC		07/15/2024		826		29			29		855	855			
100149016	BOURG	LA		04/19/2024		724		(23)			(23)		701	701			
100182003	TALLAHASSEE	FL		12/12/2024		756		(10)			(10)		746	746			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173727	REUNION	FL		10/30/2024		737		(57)			(57)		680	680			
100155161	DETROIT	MI		07/19/2024		645		(95)			(95)		550	550			
100173522	LOS BANOS	CA		10/29/2024		780		(46)			(46)		735	735			
100168341	CARROLLTON	TX		09/20/2024		709		(57)			(57)		651	651			
100115999	TEMPE	AZ		07/20/2023		728		(53)			(53)		674	674			
100119195	HAMILTON	NJ		07/31/2023		759		(8)			(8)		750	750			
100151297	CORALVILLE	IA		05/10/2024		1,138		(30)			(30)		1,108	1,108			
100169629	CATONSVILLE	MD		09/30/2024		1,558		(77)			(77)		1,481	1,481			
100164263	CHESTER SPRINGS	PA		08/21/2024		736		(23)			(23)		713	713			
100147713	BRADENTON	FL		04/05/2024		713		(95)			(95)		619	619			
100159309	CONYERS	GA		07/15/2024		668		(48)			(48)		620	620			
100129781	WATAUGA	TX		09/27/2023		519		(55)			(55)		463	463			
100170908	NORCROSS	GA		10/11/2024		683		3			3		686	686			
100119547	DAWSONVILLE	GA		07/28/2023		1,710		126			126		1,835	1,835			
100151055	FAYETTEVILLE	AR		05/08/2024		849		105			105		954	954			
100176159	PHOENIX	AZ		12/20/2024		518		(79)			(79)		438	438			
100086914	KISSIMMEE	FL		10/24/2022		1,091		(84)			(84)		1,007	1,007			
100120389	ANTIOCH	TN		08/18/2023		596		(7)			(7)		589	589			
100150544	SEVERN	MD		05/03/2024		688		(59)			(59)		630	630			
100057553	MINNEAPOLIS	MN		06/30/2021		1,750		(6)			(6)		1,744	1,744			
100117657	NASHVILLE	TN		07/20/2023		649		(1)			(1)		648	648			
100060235	SANTA FE	NM		06/25/2021		1,562		(122)			(122)		1,440	1,440			
100163877	ANSON	TX		09/27/2024		4,318		(197)			(197)		4,121	4,121			
100138654	MADISON	TN		02/02/2024		1,533		(108)			(108)		1,425	1,425			
100141524	SEVERANCE	CO		01/30/2024		2,000		64			64		2,064	2,064			
100147445	ALPHA	NJ		04/03/2024		604		(82)			(82)		522	522			
100182149	CHARLOTTE	NC		12/12/2024		607		(69)			(69)		538	538			
100115864	AUBREY	TX		07/20/2023		965		(4)			(4)		961	961			
100136029	HAGERSTOWN	MD		11/16/2023		578		(58)			(58)		520	520			
100182184	LUMBERTON	NC		12/12/2024		674		(45)			(45)		630	630			
100182140	ATLANTA	GA		12/12/2024		767		(26)			(26)		741	741			
100140786	PROVIDENCE	RI		01/22/2024		387		(91)			(91)		296	296			
100119221	BRASELTON	GA		07/31/2023		948		144			144		1,091	1,091			
100167627	CYPRESS	TX		09/19/2024		757		2			2		759	759			
100136490	CHARLOTTE	NC		11/20/2023		1,642		63			63		1,705	1,705			
100091339	ROSARITO	MEX		01/17/2023		770							770	770			
100068266	YORK	ME		08/25/2021		1,452		(101)			(101)		1,352	1,352			
100185940	BIG BEAR LAKE	CA		12/26/2024		758							758	758			
100025745	AMITYVILLE	NY		09/20/2018		1,185		561			561		1,746	1,746			
100180740	PORT ISABEL	TX		11/26/2024		660		(105)			(105)		555	555			
100136385	TYLER	TX		11/20/2023		709		14			14		724	724			
100075940	PORT ORCHARD	WA		01/07/2022		2,224		(147)			(147)		2,077	2,077			
100174679	VICTORVILLE	CA		10/31/2024		767		(59)			(59)		708	708			
100132012	LUTZ	FL		10/13/2023		722		(18)			(18)		704	704			
100086261	FRANKFORD	DE		09/29/2022		90		3			3		93	93			
100084400	SAN BERNARDINO	CA		08/12/2022		964		(60)			(60)		904	904			
100132641	LYNNWOOD	WA		11/03/2023		601		(35)			(35)		566	566			
100087204	MANHATTAN BEACH	CA		10/25/2022		1,023		109			109		1,133	1,133			
100170283	NEWPORT NEWS	VA		10/08/2024		626		(79)			(79)		547	547			
100140341	RIO RANCHO	NM		01/18/2024		873		100			100		974	974			
4010065637	BALTIMORE	MD		01/30/2024		738		(55)			(55)		682	682			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163442	KATY	TX		09/27/2024		682		4			4		686	686			
100129813	CHICAGO	IL		09/27/2023		485		(9)			(9)		476	476			
100116475	MIAMI	FL		07/20/2023		951		622			622		1,573	1,573			
100164178	MESQUITE	TX		08/21/2024		3,952		(146)			(146)		3,806	3,806			
100076322	N LAS VEGAS	NV		01/07/2022		1,531		(76)			(76)		1,454	1,454			
100167808	READING	PA		09/19/2024		610		(76)			(76)		533	533			
100031070	FONTANA	CA		03/29/2019		1,765		768			768		2,533	2,533			
100147469	ORLANDO	FL		04/03/2024		1,089		(111)			(111)		978	978			
100161812	MONTICELLO	NY		07/31/2024		(250)		863			863		613	613			
100071554	SEGUIN	TX		10/14/2021		1,568		(112)			(112)		1,456	1,456			
100084856	SNELLVILLE	GA		08/02/2022		487		(56)			(56)		430	430			
100024910	HYATTSVILLE	MD		09/20/2018		1,356		8			8		1,365	1,365			
100154976	VICTORVILLE	CA		07/19/2024		256		(92)			(92)		164	164			
100053666	STONINGTON	CT		03/23/2021		1,377		(289)			(289)		1,088	1,088			
100132027	NAMPA	ID		10/13/2023		1,526		(4)			(4)		1,522	1,522			
100140084	FORT MYERS	FL		01/09/2024		672		(53)			(53)		619	619			
100136019	ROWLETT	TX		11/16/2023		949		24			24		974	974			
100158911	CUBA	MO		07/12/2024		492		(34)			(34)		459	459			
100173459	GLASSBORO	NJ		10/29/2024		758		(67)			(67)		691	691			
100031530	HIGHLAND	CA		03/29/2019		1,009		382			382		1,391	1,391			
100099762	SPRINGFIELD	MA		02/28/2023		724		10			10		734	734			
100169048	GLENWOOD	UT		09/27/2024		696		(42)			(42)		653	653			
100136331	WESTAMPTON	NJ		11/20/2023		641		(1)			(1)		640	640			
100175481	HOSCHTON	GA		12/23/2024		5,634		(58)			(58)		5,576	5,576			
100136854	ARDMORE	PA		11/27/2023		722		(11)			(11)		711	711			
100108363	CENTRALIA	WA		05/25/2023		619		(45)			(45)		575	575			
100150522	LOGANVILLE	GA		05/03/2024		802		66			66		868	868			
100115582	GAFFNEY	SC		07/19/2023		458		(51)			(51)		407	407			
100120511	FORT WORTH	TX		08/18/2023		754		17			17		771	771			
100162612	FELTON	DE		08/12/2024		669		(28)			(28)		641	641			
100111364	BROOKFIELD	WI		06/29/2023		1,222		(198)			(198)		1,024	1,024			
100141351	AUBREY	TX		01/30/2024		614		(25)			(25)		589	589			
100137685	PORTLAND	ME		12/08/2023		1,437		(100)			(100)		1,337	1,337			
100136190	FRESNO	CA		11/20/2023		834		(32)			(32)		803	803			
100181554	PHILADELPHIA	PA		12/09/2024		638		(7)			(7)		631	631			
100114854	FALLON	NV		07/10/2023		900		111			111		1,011	1,011			
100182541	TALLAHASSEE	FL		12/12/2024		711		(39)			(39)		671	671			
100169864	AUSTIN	TX		09/30/2024		754		(69)			(69)		685	685			
100142923	OAKDALE	CA		02/09/2024		766		(62)			(62)		704	704			
100180348	WEST CHESTER	OH		11/25/2024		1,442		34			34		1,476	1,476			
100087518	BOHEMIA	NY		10/25/2022		1,096		72			72		1,168	1,168			
100048010	SYLMAR	CA		11/20/2020		1,587		(213)			(213)		1,373	1,373			
100063459	LEHI	UT		07/01/2021		1,677		(38)			(38)		1,639	1,639			
100156056	VERO BEACH	FL		06/18/2024		1,246		(123)			(123)		1,123	1,123			
100169653	CHARLOTTE	NC		09/30/2024		684		(58)			(58)		626	626			
100045958	HOLLYWOOD	FL		11/25/2020		659		174			174		833	833			
100091665	SARASOTA	FL		01/27/2023		657		(35)			(35)		622	622			
100150477	BAKERSFIELD	CA		05/03/2024		771		18			18		789	789			
100131714	BELLINGHAM	MA		10/06/2023		1,588		13			13		1,601	1,601			
100120749	DAVENPORT	FL		08/25/2023		1,001		40			40		1,041	1,041			
100158890	SAN ANTONIO	FL		07/12/2024		1,651		(14)			(14)		1,637	1,637			

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100119397	DOWNINGTOWN	PA		07/31/2023		776		(8)			(8)		768	768			
100186385	MANASSAS	VA		12/30/2024		683		(36)			(36)		647	647			
100149522	TULARE	CA		04/26/2024		452		(11)			(11)		440	440			
100146985	ORMOND BEACH	FL		03/26/2024		739		(6)			(6)		733	733			
100138251	GARDEN GROVE	CA		12/15/2023		5,880		(59)			(59)		5,821	5,821			
100171745	GARNER	NC		10/17/2024		174,095		(2,592)			(2,592)		171,503	171,503			
100164748	POCONO LAKE	PA		08/26/2024		2,435		(86)			(86)		2,349	2,349			
100057811	WINCHESTER	VA		06/30/2021		1,652		(98)			(98)		1,554	1,554			
100142551	BURNSVILLE	MN		02/08/2024		1,071		(44)			(44)		1,027	1,027			
100169494	PROVINCETOWN	MA		09/30/2024		654		(37)			(37)		617	617			
100115874	DURHAM	NC		07/20/2023		1,032		8			8		1,040	1,040			
100155332	LORAIN	OH		07/19/2024		602		(75)			(75)		527	268		(259)	(259)
100175222	TAMPA	FL		11/05/2024		42,590		(1,248)			(1,248)		41,341	41,341			
100164582	CHARLOTTE	NC		08/21/2024		1,126		(116)			(116)		1,010	1,010			
100146913	ELLIJAY	GA		03/26/2024		688		(47)			(47)		641	641			
100120747	PRINCETON	TX		08/25/2023		723		(31)			(31)		692	692			
100011733	SOMERVILLE	MA		03/08/2017		508		980			980		1,488	1,488			
100160841	LUMBERTON	NC		07/24/2024		693		(41)			(41)		651	651			
100151366	HUTTO	TX		05/10/2024		731		(36)			(36)		695	695			
100159312	BUFFALO GROVE	IL		07/15/2024		1,418		(90)			(90)		1,328	1,328			
100150572	HENDERSON	NV		05/03/2024		791		31			31		821	821			
100029768	BUCKLEY	WA		10/26/2018		1,026		(48)			(48)		978	978			
100186426	WESTMINSTER	CO		12/30/2024		723		23			23		747	747			
100130411	TACOMA	WA		09/28/2023		620		(95)			(95)		525	525			
100135347	POTTSTOWN	PA		11/13/2023		691							691	691			
100154583	CHICAGO	IL		06/14/2024		489		(9)			(9)		480	480			
100151123	PISCATAWAY	NJ		05/08/2024		2,043		(64)			(64)		1,979	1,979			
100065181	MCKINNEY	TX		07/14/2021		1,603		(80)			(80)		1,524	1,524			
100102528	WARRENTON	VA		06/07/2023		743		(11)			(11)		732	732			
100134900	BROOKSVILLE	FL		10/30/2023		598		(31)			(31)		567	567			
100171506	AUBURN	AL		10/16/2024		782		(44)			(44)		737	737			
100180247	MILLERSVILLE	MD		11/25/2024		749		5			5		754	754			
100158155	CONVERSE	TX		07/09/2024		7,591		(148)			(148)		7,444	7,444			
100070475	CHISAGO CITY	MN		09/23/2021		1,667		(89)			(89)		1,578	1,578			
100186010	LOUISVILLE	KY		12/27/2024		652		(59)			(59)		593	593			
100161161	SACRAMENTO	CA		07/24/2024		693		(41)			(41)		651	651			
100186638	CLINTON	MD		12/30/2024		2,911		189			189		3,100	3,100			
100169853	DAVENPORT	FL		09/30/2024		940		(88)			(88)		852	852			
100158109	GROVE CITY	OH		07/09/2024		685		(36)			(36)		649	649			
100090856	VENTURA	CA		01/06/2023		1,530		(61)			(61)		1,469	1,469			
100141986	HAMDEN	CT		02/29/2024		423		(60)			(60)		364	364			
100148301	HENDERSON	NV		04/12/2024		744		(49)			(49)		695	695			
100182577	SMYRNA	GA		12/12/2024		766		(6)			(6)		761	761			
100026670	STERLING HEIGHTS	MI		09/26/2018		1,757		398			398		2,155	2,155			
100155946	YUMA	AZ		06/17/2024		699		(49)			(49)		650	650			
100110555	TUCSON	AZ		06/30/2023		773		(26)			(26)		748	748			
100048382	SUCCASUNNA	NJ		11/20/2020		1,292		(315)			(315)		977	977			
100080797	YUCCA VALLEY	CA		03/15/2022		1,200		(61)			(61)		1,139	1,139			
100159889	MIAMI	FL		08/16/2024		740		(23)			(23)		717	717			
100150531	POOLER	GA		05/03/2024		736		(37)			(37)		699	699			
100149542	CYPRESS	TX		04/26/2024		641		(110)			(110)		531	531			

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100115745	OLDSMAR	FL		07/20/2023		916		40			40		956	956			
100128850	CASPER	WY		09/21/2023		1,486		(37)			(37)		1,449	1,449			
100176875	LEVITTOWN	PA		11/15/2024		717		(81)			(81)		637	637			
100135307	BEAVERTON	OR		11/13/2023		670		(6)			(6)		663	663			
100179962	SUPPLY	NC		11/25/2024		785		153			153		938	938			
100179702	FERNLEY	NV		11/21/2024		815		174			174		989	989			
100161942	LEHIGH ACRES	FL		07/31/2024		380		(44)			(44)		337	337			
100100684	PAHRUMP	NV		04/28/2023		976		144			144		1,120	1,120			
100182182	SAN ANTONIO	FL		12/12/2024		693		(21)			(21)		672	672			
100167991	GARDEN GROVE	CA		09/20/2024		669		(97)			(97)		572	572			
100127232	CLIFTON	NJ		08/30/2023		1,018		1,305			1,305		2,323	2,323			
100108154	ATLANTA	GA		05/24/2023		677		(43)			(43)		634	634			
100054272	GAINESVILLE	FL		03/23/2021		3,986		(415)			(415)		3,571	3,571			
100140093	LEVITTOWN	PA		01/09/2024		694		(49)			(49)		645	645			
100100789	GAITHERSBURG	MD		04/28/2023		1,040		177			177		1,217	1,217			
100162974	CLERMONT	FL		08/12/2024		603		(47)			(47)		555	555			
100071655	NORTH KINGSTOWN	RI		10/14/2021		1,251		(120)			(120)		1,131	1,131			
100153149	CHICAGO	IL		05/28/2024		4,138		2,227			2,227		6,364	6,364			
100130242	MARIETTA	GA		09/28/2023		682		(176)			(176)		506	506			
100186626	MCKINNEY	TX		12/30/2024		824		84			84		907	907			
100170496	LAS VEGAS	NV		10/09/2024		744		(73)			(73)		671	671			
100137710	YAKIMA	WA		12/08/2023		631		5			5		636	636			
100137089	WOLFFORTH	TX		11/28/2023		723		123			123		845	845			
100101520	MONROE TOWNSHIP	NJ		04/26/2023		1,004		114			114		1,118	1,118			
100132287	TUJUNGA	CA		10/13/2023		814		26			26		840	840			
100164366	FUQUAY VARINA	NC		08/21/2024		720		(17)			(17)		703	703			
100055404	AMERICAN CANYON	CA		03/23/2021		1,680		(128)			(128)		1,553	1,553			
100076254	PITTSFIELD	MA		01/07/2022		2,057		(69)			(69)		1,988	1,988			
100144341	DALE	TX		03/07/2024		1,434		(80)			(80)		1,355	1,355			
100175894	FORT PIERCE	FL		11/14/2024		12,378		38			38		12,416	12,416			
100131816	APPLE VALLEY	CA		10/06/2023		654		(68)			(68)		586	586			
100134636	MANSFIELD	TX		10/30/2023		224		410			410		635	635			
100030754	BILLERICA	MA		04/09/2019		484		262			262		746	746			
100149364	SAN ANTONIO	TX		04/24/2024		1,707		276			276		1,983	1,983			
100174217	CRESTLINE	CA		10/31/2024		644		(47)			(47)		597	597			
100135838	NEWNAN	GA		11/10/2023		443		99			99		542	542			
100151522	NORRIDGE	IL		05/10/2024		677		(43)			(43)		634	634			
100149611	LEANDER	TX		04/26/2024		2,406		(33)			(33)		2,373	2,373			
100079116	COEUR D ALENE	ID		02/24/2022		1,367		(49)			(49)		1,318	1,318			
100100092	SWANNANOA	NC		03/28/2023		424		(43)			(43)		381	381			
100126420	HAMILTON	NJ		08/30/2023		128		494			494		623	623			
100180444	SURPRISE	AZ		11/25/2024		823		30			30		852	852			
100135623	BAYVILLE	NJ		11/09/2023		550		(46)			(46)		504	504			
100153934	LANCASTER	CA		06/05/2024		614		(38)			(38)		576	576			
100144263	PHILADELPHIA	PA		03/08/2024		582							582	582			
100173191	FOLEY	AL		10/30/2024		2,006		(11)			(11)		1,995	1,995			
100152017	NORTH CHARLESTON	SC		06/14/2024		692		(65)			(65)		627	627			
100103608	REISTERSTOWN	MD		05/08/2023		958		(30)			(30)		929	929			
100053627	BLOOMFIELD	NJ		03/23/2021		1,218		227			227		1,446	1,446			
100075723	WOODBRIDGE	VA		12/01/2021		1,674		(34)			(34)		1,640	1,640			
100060082	HEMET	CA		06/25/2021		1,553		(129)			(129)		1,424	1,424			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172731	CAPITOL HEIGHTS	MD		11/21/2024		635		(79)			(79)		556	556			
100172966	INDIO	CA		10/25/2024		815		(76)			(76)		739	739			
100160070	GROVELAND	FL		07/17/2024		815		146			146		961	961			
100154639	REGO PARK	NY		07/19/2024		744		(75)			(75)		669	669			
100115779	CAPTAIN COOK	HI		07/20/2023		689		(1)			(1)		688	688			
100018328	SAN DIEGO	CA		06/27/2018		4,828		(77)			(77)		4,751	4,751			
100138904	KNIGHTDALE	NC		12/21/2023		606		(44)			(44)		562	562			
100100181	OVIEDO	FL		03/17/2023		4,853		(4,091)			(4,091)		762	762			
100079118	MESA	AZ		02/24/2022		1,446		(48)			(48)		1,398	1,398			
100182366	CHATTANOOGA	TN		12/12/2024		737		7			7		745	745			
100186589	AMERICAN FORK	UT		12/30/2024		1,557		168			168		1,725	1,725			
100161339	CHARLOTTE	NC		07/25/2024		701		(67)			(67)		634	634			
100132313	PORT ORCHARD	WA		10/13/2023		827		128			128		955	955			
100156211	FULSHEAR	TX		06/20/2024		679		(5)			(5)		674	674			
100171661	KALISPELL	MT		10/16/2024		783		(55)			(55)		728	728			
100150051	GLENDALE	AZ		06/14/2024		660		(34)			(34)		626	626			
100107799	PALM BAY	FL		05/19/2023		891		89			89		980	980			
100140565	CHARLOTTE	NC		01/19/2024		630		(70)			(70)		561	561			
100048148	UNION	KY		11/20/2020		1,526		(325)			(325)		1,201	1,201			
100172551	PHOENIX	AZ		10/23/2024		671		(70)			(70)		601	601			
100030709	SPRINGFIELD	VA		04/09/2019		679		363			363		1,042	1,042			
100151991	LANCASTER	CA		06/14/2024		7,331		(338)			(338)		6,994	6,994			
100150710	PORT SAINT LUCIE	FL		05/06/2024		700		(51)			(51)		649	649			
100071528	LAKEWOOD	NJ		10/14/2021		1,580		(95)			(95)		1,485	1,485			
100138862	ANNA	TX		12/21/2023		644		(30)			(30)		614	614			
100168583	CALABASH	NC		09/25/2024		659		(53)			(53)		606	606			
100186346	LADY LAKE	FL		12/30/2024		662		(54)			(54)		608	608			
100140102	OAKLAND	TN		01/09/2024		810		14			14		824	824			
100152336	OOLTEWAH	TN		05/17/2024		683		(38)			(38)		644	644			
100161436	HOUSTON	TX		07/29/2024		603		57			57		661	661			
100153184	DAWSONVILLE	GA		05/30/2024		668		(41)			(41)		627	627			
100130422	RANDALLSTOWN	MD		09/28/2023		574		(85)			(85)		489	489			
100031383	KISSIMMEE	FL		03/29/2019		876		238			238		1,114	1,114			
100166193	BALTIMORE	MD		09/09/2024		913		(55)			(55)		859	859			
100182385	SAN ANTONIO	TX		12/12/2024		841		(35)			(35)		807	807			
100175665	HOUSTON	TX		11/12/2024		276		(57)			(57)		219	219			
100147407	HARWOOD HEIGHTS	IL		05/08/2024		651		(87)			(87)		565	565			
100167812	HIALEAH	FL		09/19/2024		673		(100)			(100)		572	572			
100164561	DALLAS	TX		08/21/2024		690		(111)			(111)		578	578			
100161520	DAVENPORT	FL		07/30/2024		689		(54)			(54)		635	635			
100174723	SUITLAND	MD		10/31/2024		665		(92)			(92)		573	573			
100151261	ARLINGTON	VA		05/10/2024		732		(13)			(13)		719	719			
100159226	GARNER	NC		07/15/2024		981		(45)			(45)		936	936			
100143463	MOUNT HOLLY	NC		02/16/2024		6,966		(62)			(62)		6,904	6,904			
100000250	JERSEY CITY	NJ		09/27/2016		2,805		379			379		3,185	3,185			
100146681	SAN DIEGO	CA		03/20/2024		10,935		(345)			(345)		10,590	10,590			
100185529	GRAND RAPIDS	MI		12/20/2024		696		(14)			(14)		682	682			
100164344	BUCKEYE	AZ		08/21/2024		685		(51)			(51)		633	633			
100185937	GLEN ELLYN	IL		12/26/2024		686		(2)			(2)		685	685			
100087726	MIDVALE	UT		10/07/2022		1,710		89			89		1,799	1,799			
100155048	LA MARQUE	TX		07/19/2024		722		(94)			(94)		628	628			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167829	PASCO	WA		09/20/2024		692		(16)			(16)		676	676			
100055018	COLUMBIA	MD		03/23/2021		1,146		(127)			(127)		1,019	1,019			
100013375	RAMONA	CA		05/25/2017		816		218			218		1,034	1,034			
100158575	MERCED	CA		07/11/2024		495		(25)			(25)		470	470			
100174301	FULSHEAR	TX		10/31/2024		900		93			93		993	993			
100144144	MURRAY	UT		03/07/2024		749		(24)			(24)		725	725			
100160966	SACRAMENTO	CA		07/24/2024		628		(60)			(60)		568	568			
100026954	SAN DIEGO	CA		09/26/2018		1,073		356			356		1,429	1,429			
100031171	MIAMI	FL		03/29/2019		982		127			127		1,109	1,109			
100108962	MIAMI	FL		05/31/2023		719		(85)			(85)		634	634			
100127616	RALEIGH	NC		09/08/2023		3,158		(3)			(3)		3,155	3,155			
100159238	FORT WORTH	TX		07/15/2024		668		(60)			(60)		608	608			
100181247	BROCKTON	MA		12/06/2024		686		(27)			(27)		659	659			
100172427	COLORADO SPRINGS	CO		10/23/2024		668		(72)			(72)		595	595			
100150921	HERMITAGE	TN		05/08/2024		669		(40)			(40)		629	629			
100117353	HONOLULU	HI		07/20/2023		1,385		1,048			1,048		2,433	2,433			
100119935	GERMANTOWN	MD		08/10/2023		651		(35)			(35)		616	616			
100172751	LILBURN	GA		11/21/2024		1,153		(53)			(53)		1,100	1,100			
100115882	DECATUR	GA		07/20/2023		943		(6)			(6)		937	937			
100120541	GROTON	CT		08/18/2023		674		(115)			(115)		559	559			
100076088	HIALEAH	FL		01/07/2022		1,422		(44)			(44)		1,377	1,377			
100053974	MIAMI	FL		03/23/2021		577		(80)			(80)		497	497			
100127398	SILVER SPRING	MD		08/30/2023		371		1,318			1,318		1,689	1,689			
100135252	LITTLE RIVER	SC		11/08/2023		688		25			25		714	714			
100138294	GEORGETOWN	TX		12/18/2023		756		(42)			(42)		714	714			
100158048	VANCOUVER	WA		07/09/2024		721		(24)			(24)		697	697			
100109211	MOUNT PROSPECT	IL		07/21/2023		514		(36)			(36)		478	478			
100025736	BAY SHORE	NY		09/20/2018		954		195			195		1,149	1,149			
100144267	EAST STROUDSBURG	PA		03/07/2024		645		(21)			(21)		624	624			
100133651	MEMPHIS	TN		10/23/2023		697		(12)			(12)		685	685			
100079203	SEBASTIAN	FL		02/24/2022		1,268		(67)			(67)		1,201	1,201			
100053356	ARLETA	CA		03/23/2021		3,663		(108)			(108)		3,556	3,556			
100137656	FRESNO	CA		12/08/2023		855		(46)			(46)		809	809			
100151473	LAGRANGE	GA		05/10/2024		693		(31)			(31)		661	661			
100165458	HENRICO	VA		08/29/2024		652		(31)			(31)		621	621			
100148347	DENTON	TX		04/12/2024		1,160		39			39		1,199	1,199			
100155934	PFLUGERVILLE	TX		06/17/2024		836		53			53		889	889			
100150696	CHARLOTTE	NC		05/06/2024		1,285		(66)			(66)		1,219	1,219			
100158783	EDMOND	OK		07/10/2024		1,170		(79)			(79)		1,092	1,092			
100084784	SPRINGFIELD	OR		08/02/2022		580		1			1		581	581			
4010056932	TROY	NY		08/24/2023		654		(33)			(33)		621	621			
100173355	OAK RIDGE	TN		10/30/2024		739		(60)			(60)		679	679			
100170364	SAINT CHARLES	MO		10/08/2024		682		(70)			(70)		612	612			
100182289	BUFORD	GA		12/12/2024		813		96			96		910	910			
100150495	LITTLETON	CO		05/03/2024		774		15			15		789	789			
100130405	TAMARAC	FL		09/28/2023		738		(32)			(32)		706	706			
100150566	SOMERSET	NJ		05/03/2024		2,361		(65)			(65)		2,296	2,296			
100156784	MEDFORD	OR		06/26/2024		2,099		(123)			(123)		1,976	1,976			
100119999	LAS VEGAS	NV		08/11/2023		738		16			16		754	754			
100132733	FREDERICKSBURG	VA		11/03/2023		574		(63)			(63)		511	511			
100084783	WAUKESHA	WI		08/02/2022		690		(38)			(38)		652	652			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071725	ATLANTA	GA		10/14/2021		1,576		(82)			(82)		1,494	1,494			
100148364	GLASSBORO	NJ		04/12/2024		685		(59)			(59)		626	626			
100186373	SUMMERVILLE	SC		12/30/2024		655		(51)			(51)		604	604			
100135533	CANYON LAKE	TX		11/13/2023		659		42			42		701	701			
100182571	RICHMOND	VA		12/12/2024		679		(63)			(63)		616	616			
100025827	DORAL	FL		09/20/2018		2,132		314			314		2,446	2,446			
100102961	TAMPA	FL		06/22/2023		646		(101)			(101)		545	545			
100165561	CENTERTON	AR		08/29/2024		2,260		(54)			(54)		2,206	2,206			
100137092	HOUSTON	TX		11/28/2023		612		(13)			(13)		598	598			
100182397	GEORGETOWN	TX		12/12/2024		1,641		88			88		1,728	1,728			
100174255	CLAYTON	NC		10/31/2024		939		(46)			(46)		893	893			
100103691	HALETHORPE	MD		05/08/2023		500		(48)			(48)		451	451			
100152394	PHILADELPHIA	PA		05/17/2024		717		(20)			(20)		697	697			
100128184	FORESTVILLE	CA		09/18/2023		673		30			30		703	703			
100089430	ATLANTA	GA		11/18/2022		582		(30)			(30)		552	552			
100107899	CONROE	TX		06/29/2023		834		(156)			(156)		679	679			
100100718	MILLINGTON	NJ		04/28/2023		1,049		178			178		1,226	1,226			
100121020	SOUTHPORT	NC		08/30/2023		718		(13)			(13)		705	705			
100147856	FORT WORTH	TX		04/08/2024		2,420		131			131		2,551	2,551			
100137659	PHOENIX	AZ		12/08/2023		1,738		(88)			(88)		1,650	1,650			
100025439	MIDDLETOWN	DE		09/20/2018		943		234			234		1,177	1,177			
100146631	YORK	SC		03/20/2024		655		(23)			(23)		632	632			
100119518	HOUSTON	TX		07/28/2023		688		15			15		703	703			
100065626	GRAND JUNCTION	CO		07/28/2021		1,469		(111)			(111)		1,358	1,358			
100169854	BENTONVILLE	AR		09/30/2024		753		(48)			(48)		705	705			
100012726	SAN BERNARDINO	CA		05/25/2017		783		263			263		1,046	1,046			
100174735	STUART	FL		10/31/2024		712		(112)			(112)		600	600			
100168747	FORT WORTH	TX		09/26/2024		658		(102)			(102)		556	556			
100181229	HYATTSVILLE	MD		12/06/2024		697		32			32		729	729			
100163926	CEDAR GROVE	WI		10/04/2024		703		(33)			(33)		670	670			
100149069	SAINT CLOUD	FL		04/19/2024		614		(99)			(99)		515	515			
100157939	PLAINFIELD	IL		07/09/2024		705		(9)			(9)		696	696			
100179604	GRANBURY	TX		11/21/2024		713		(55)			(55)		658	658			
100140170	BALL GROUND	GA		01/09/2024		826		37			37		863	863			
100115805	SOCIAL CIRCLE	GA		07/20/2023		920		(37)			(37)		884	884			
100128301	MIRAMAR BEACH	FL		09/14/2023		671		(93)			(93)		578	578			
100065597	SEGUIN	TX		07/28/2021		1,545		(89)			(89)		1,456	1,456			
100159557	HINESVILLE	GA		07/15/2024		708		(98)			(98)		610	610			
100057707	OLYMPIA	WA		06/30/2021		1,458		(129)			(129)		1,329	1,329			
100101674	WEST PARK	FL		04/26/2023		825		16			16		841	841			
100163033	WICHITA FALLS	TX		08/13/2024		647		(23)			(23)		624	624			
100179534	MINNETRISTA	MN		11/21/2024		765		(30)			(30)		735	735			
100140383	NEWARK	DE		01/18/2024		758		(18)			(18)		740	740			
100167561	CONCORD	NC		09/19/2024		796		(54)			(54)		742	742			
100100849	DANBURY	CT		04/28/2023		1,050		56			56		1,106	1,106			
100120693	MEBANE	NC		08/25/2023		959		179			179		1,138	1,138			
100088821	MORRISTOWN	VT		11/15/2022		1,087		40			40		1,126	1,126			
100173247	HOWARD CITY	MI		10/30/2024		743		(65)			(65)		677	677			
100164832	COLEMAN	OK		08/26/2024		665		(63)			(63)		601	601			
100157644	ROCKFORD	IL		06/28/2024		193		(24)			(24)		168	168			
100173234	SURF CITY	NC		10/30/2024		814		(8)			(8)		806	806			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149030	MAINEVILLE	OH		04/19/2024		685		(38)			(38)		647	647			
100129822	VICTORVILLE	CA		09/27/2023		1,743		(89)			(89)		1,654	1,654			
100110384	WEST ORANGE	NJ		06/30/2023		898		28			28		925	925			
100000301	FAIRFAX	VA		09/27/2016		333		135			135		468	468			
100182300	ELK GROVE	CA		12/12/2024		799		56			56		855	855			
100133581	DENTON	TX		10/23/2023		776		43			43		819	819			
100060079	CHANDLER	AZ		06/25/2021		1,597		(64)			(64)		1,533	1,533			
100181861	RICE LAKE	WI		12/12/2024		679		(53)			(53)		627	627			
100133677	SPRING	TX		10/23/2023		1,253		143			143		1,396	1,396			
100111780	HIALEAH	FL		06/29/2023		103		1,505			1,505		1,609	1,609			
100137510	YUBA CITY	CA		01/11/2024		594		(80)			(80)		514	514			
100131750	SMYRNA	TN		10/06/2023		1,048		146			146		1,194	1,194			
100138793	COLUMBUS	OH		12/21/2023		816		(48)			(48)		768	768			
100108968	PISCATAWAY	NJ		05/31/2023		622		(107)			(107)		514	514			
100166087	VIRGINIA BEACH	VA		09/09/2024		1,801		(68)			(68)		1,733	1,733			
100117617	CHARLOTTE	NC		07/20/2023		669		(37)			(37)		632	632			
100109770	RANCHO MISSION VIEJO	CA		08/04/2023		2,804		(93)			(93)		2,711	2,711			
100172388	RIO RANCHO	NM		10/23/2024		837		18			18		855	855			
100182545	FORT WORTH	TX		12/12/2024		683		(48)			(48)		635	635			
100148915	DURHAM	NC		04/17/2024		860		165			165		1,025	1,025			
100153203	CHARLOTTE	NC		05/30/2024		2,225		(81)			(81)		2,144	2,144			
100023220	AUSTIN	TX		08/16/2018		1,481		(34)			(34)		1,447	1,447			
100155953	SAINT LOUIS	MO		06/17/2024		893		51			51		944	944			
100165650	KELLER	TX		10/04/2024		720		(170)			(170)		550	550			
100091364	WINTER HAVEN	FL		02/22/2023		944		37			37		981	981			
100165473	RENTON	WA		08/29/2024		666		(53)			(53)		613	613			
100141172	PATERSON	NJ		01/30/2024		683		(33)			(33)		650	650			
100172525	SURPRISE	AZ		10/23/2024		1,363		(96)			(96)		1,267	1,267			
100152787	PALMETTO	FL		05/22/2024		696		(68)			(68)		628	628			
100135276	VERNON	AZ		11/08/2023		817		(10)			(10)		807	807			
100140005	READING	PA		01/09/2024		536		9			9		545	545			
100151662	HUTTO	TX		05/10/2024		764		20			20		785	785			
100170140	PEACHTREE CITY	GA		10/08/2024		567		(27)			(27)		540	540			
100000189	AURORA	CO		09/27/2016		3,658		(301)			(301)		3,357	3,357			
100049492	OAKLAND	CA		11/20/2020		1,648		(256)			(256)		1,392	1,392			
100172442	FAYETTEVILLE	AR		10/23/2024		832		18			18		850	850			
100099656	HESPERIA	CA		04/06/2023		425		(26)			(26)		399	399			
100174221	BLAIRSVILLE	GA		10/31/2024		744		(41)			(41)		704	704			
100132128	KENNEWICK	WA		10/13/2023		923		115			115		1,038	1,038			
100137733	HAMPTON	GA		12/08/2023		786		139			139		925	925			
100143931	LAKE FOREST	CA		02/29/2024		34,808		(1,201)			(1,201)		33,607	33,607			
100065484	LAS VEGAS	NV		07/28/2021		1,425		(116)			(116)		1,309	1,309			
100048859	HEMPSTEAD	NY		11/20/2020		1,366		(29)			(29)		1,337	1,337			
100147868	WOODBURY	MN		04/08/2024		869		78			78		947	947			
100136006	BIG BEAR CITY	CA		11/16/2023		470		(8)			(8)		462	462			
100156250	SARASOTA	FL		06/20/2024		1,102		(42)			(42)		1,060	1,060			
100153937	RIVERDALE	MD		06/05/2024		583		4			4		587	587			
100152413	HOLLY SPRINGS	NC		05/17/2024		732		1			1		732	732			
100137797	WESTERVILLE	OH		12/08/2023		713		(5)			(5)		709	709			
100179794	DADE CITY	FL		11/21/2024		797		(47)			(47)		750	750			
100119176	PALM COAST	FL		07/31/2023		911							911	911			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150769	AUSTIN	TX		05/07/2024		1,053		28			28		1,081	1,081			
100163275	COMPTON	CA		08/13/2024		641		(7)			(7)		634	634			
100147849	CASA GRANDE	AZ		04/08/2024		911		124			124		1,035	1,035			
100087304	PUYALLUP	WA		10/25/2022		1,474		266			266		1,741	1,741			
100120702	PRINCETON	TX		08/25/2023		997		(29)			(29)		969	969			
100160872	PITTSBURGH	PA		07/24/2024		639		(46)			(46)		594	594			
100100892	COLUMBIA	MD		04/28/2023		955		54			54		1,009	1,009			
100050053	JESSUP	MD		11/20/2020		1,212		(118)			(118)		1,094	1,094			
100140277	ACWORTH	GA		01/18/2024		586		(63)			(63)		523	523			
100136437	DAWSONVILLE	GA		11/20/2023		1,670		325			325		1,995	1,995			
100136108	WACO	TX		12/18/2023		587		(83)			(83)		504	504			
100165672	BURBANK	IL		10/04/2024		1,774		(126)			(126)		1,648	1,648			
100110453	PORT ORANGE	FL		06/30/2023		1,170		(13)			(13)		1,157	1,157			
100151667	LYNCHBURG	VA		05/10/2024		650		(18)			(18)		633	633			
100161158	HENDERSON	NV		07/24/2024		883		162			162		1,044	1,044			
100088052	KISSIMMEE	FL		10/25/2022		496		(55)			(55)		441	441			
100114522	CHICAGO	IL		06/29/2023		629		(55)			(55)		574	574			
100165516	LOGANVILLE	GA		08/29/2024		3,578		(42)			(42)		3,536	3,536			
100168432	GEORGETOWN	TX		09/25/2024		881		75			75		956	956			
100133659	ORLANDO	FL		10/23/2023		708		(6)			(6)		702	702			
100083932	PELZER	SC		07/12/2022		595		(4)			(4)		591	591			
100162256	CYPRESS	TX		09/06/2024		714		(120)			(120)		594	594			
100048410	BERGENFIELD	NJ		11/20/2020		981		2			2		983	983			
100149584	KANNAPOLIS	NC		04/26/2024		748		(56)			(56)		692	692			
100075184	FREDERICKSBURG	VA		12/01/2021		1,535		(48)			(48)		1,487	1,487			
100165686	CAPE CORAL	FL		08/29/2024		680		(12)			(12)		668	668			
100147719	CONROE	TX		04/05/2024		685		(39)			(39)		646	646			
100135360	ORLANDO	FL		11/13/2023		681		17			17		697	697			
100158107	CINCINNATI	OH		07/09/2024		668		(44)			(44)		624	624			
100151015	BALTIMORE	MD		05/08/2024		725		(33)			(33)		691	691			
100158662	HUDSON	FL		07/10/2024		675		(42)			(42)		633	633			
100025025	LANHAM	MD		09/20/2018		1,225		141			141		1,366	1,366			
100151386	MESQUITE	TX		05/10/2024		702		(49)			(49)		654	654			
100181518	STATESBORO	GA		12/06/2024		11,265		(107)			(107)		11,158	11,158			
100154172	DAYTON	TX		07/11/2024		284		(10)			(10)		274	274			
100159437	CLOVIS	CA		07/15/2024		795		(75)			(75)		719	719			
100148243	SPRING HILL	FL		04/12/2024		698		14			14		712	712			
100134319	HOUSTON	TX		10/27/2023		765		(99)			(99)		666	666			
100148446	RIVERSIDE	NJ		04/12/2024		696		(33)			(33)		663	663			
100109639	LAUREL	MD		06/14/2023		956		(13)			(13)		944	944			
100162939	WILLIAMSBURG	VA		08/12/2024		676		(53)			(53)		623	623			
100110037	PARKVILLE	MD		06/23/2023		647		(55)			(55)		592	592			
100055535	LITTLE EGG HARBOR TWP	NJ		03/23/2021		1,478		(321)			(321)		1,158	1,158			
100071958	FRIENDSWOOD	TX		11/19/2021		1,408		(410)			(410)		999	999			
100149052	EUGENE	OR		04/19/2024		1,106		(89)			(89)		1,017	1,017			
100129604	DAVENPORT	FL		09/29/2023		930		107			107		1,038	1,038			
100031516	STATEN ISLAND	NY		03/29/2019		533		541			541		1,074	1,074			
100131766	CHICAGO	IL		10/06/2023		670		19			19		689	689			
100026071	WEST PALM BEACH	FL		09/20/2018		1,242		197			197		1,440	1,440			
100101751	WATERBURY	CT		03/31/2023		681		(37)			(37)		644	644			
100171427	KANSAS CITY	KS		10/16/2024		684		(77)			(77)		607	607			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057802	AUSTIN	TX		06/30/2021		1,525		(107)			(107)		1,418	1,418			
100133658	ORLANDO	FL		10/23/2023		692		(8)			(8)		684	684			
100140299	LOGANVILLE	GA		01/18/2024		841		28			28		868	868			
100136945	LAKE HARMONY	PA		11/28/2023		606		(8)			(8)		598	598			
100011459	OAKLAND	CA		12/23/2016		1,379		489			489		1,868	1,868			
100076130	RNCHO CORDOVA	CA		01/07/2022		1,426		(93)			(93)		1,333	1,333			
100068151	PERRIS	CA		08/25/2021		1,550		(100)			(100)		1,450	1,450			
100170069	HOUSTON	TX		11/08/2024		706		(55)			(55)		652	652			
100168403	WEYMOUTH	MA		09/25/2024		741		(59)			(59)		682	682			
100118734	LANTANA	FL		07/25/2023		346		(39)			(39)		307	307			
100164479	IDAHO FALLS	ID		08/21/2024		724		(34)			(34)		690	690			
100151533	LAKEVILLE	MN		05/10/2024		874		157			157		1,031	1,031			
100155027	SMYRNA	GA		07/19/2024		758		(44)			(44)		713	713			
100168156	DESERT HOT SPRINGS	CA		09/20/2024		764		(65)			(65)		698	698			
100025331	TOMS RIVER	NJ		09/20/2018		836		628			628		1,464	1,464			
4010057058	TRENTON	NJ		08/24/2023		686		(36)			(36)		650	650			
100155882	CUMMING	GA		06/17/2024		688		(52)			(52)		636	636			
100159308	PRINCETON	TX		07/15/2024		746		(30)			(30)		716	716			
100140493	LEHIGH ACRES	FL		01/19/2024		564		(14)			(14)		550	550			
100140496	LEHIGH ACRES	FL		01/19/2024		564		(14)			(14)		550	550			
100159385	SAN ANTONIO	TX		07/15/2024		824		52			52		876	876			
100146898	MCKINNEY	TX		03/26/2024		693		(62)			(62)		631	631			
100146899	MCKINNEY	TX		03/26/2024		693		(62)			(62)		631	631			
100165077	ROSWELL	GA		08/28/2024		5,596		(457)			(457)		5,138	5,138			
100143396	APACHE JUNCTION	AZ		02/16/2024		773		(67)			(67)		706	706			
100109875	CLINTON TOWNSHIP	MI		06/22/2023		485		(33)			(33)		452	452			
100025963	PHOENIX	AZ		09/20/2018		946		43			43		989	989			
100135699	DECATUR	GA		11/09/2023		621		(83)			(83)		538	538			
100159339	BLOOMINGDALE	GA		07/15/2024		1,103		(56)			(56)		1,047	1,047			
100065148	SAN DIEGO	CA		07/14/2021		1,599		(91)			(91)		1,509	1,509			
100168821	ZEPHYRHILLS	FL		09/26/2024		698		(76)			(76)		622	622			
100030913	SAN JOSE	CA		04/09/2019		1,705		386			386		2,091	2,091			
100165531	DEL VALLE	TX		08/29/2024		649		(8)			(8)		641	641			
100115566	GAITHERSBURG	MD		07/19/2023		3,622		(135)			(135)		3,486	3,486			
100000614	SUMNER	WA		09/27/2016		786		380			380		1,166	1,166			
100152760	EDGEWOOD	MD		05/22/2024		603		(74)			(74)		528	528			
100165285	KISSIMMEE	FL		08/29/2024		663		23			23		686	686			
100160116	DALLAS	GA		07/17/2024		656		(35)			(35)		622	622			
100159294	COLORADO SPRINGS	CO		07/15/2024		617		(46)			(46)		571	571			
100164068	CAPE CORAL	FL		08/21/2024		987		(142)			(142)		845	845			
100084757	ELK GROVE	CA		08/02/2022		597		(3)			(3)		594	594			
100161075	RALEIGH	NC		07/24/2024		1,335		(19)			(19)		1,316	1,316			
100136479	FORT WORTH	TX		11/20/2023		740		125			125		865	865			
100119984	WAKE FOREST	NC		08/11/2023		836		37			37		873	873			
100151059	SPRING HILL	TN		05/08/2024		746		(34)			(34)		712	712			
100029784	AROMAS	CA		10/26/2018		2,221		172			172		2,393	2,393			
100147954	ANKENY	IA		04/08/2024		728		(33)			(33)		695	695			
100172203	MISSION	TX		10/17/2024		2,068		(157)			(157)		1,911	1,911			
100182008	SPOKANE	WA		12/12/2024		721		41			41		762	762			
100149434	CENTERTON	AR		04/24/2024		785		(22)			(22)		763	763			
100181936	GRAND RAPIDS	MI		12/12/2024		775		66			66		841	841			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142732	OCEAN VIEW	DE		02/08/2024		690		(34)			(34)		656	656			
100159394	IOWA CITY	IA		07/15/2024		593		(46)			(46)		547	547			
100136195	APOLLO BEACH	FL		11/20/2023		1,438		53			53		1,491	1,491			
100146984	NAPLES	FL		03/26/2024		747		(46)			(46)		700	700			
100086963	MANCHESTER	NH		10/24/2022		724		(68)			(68)		655	655			
100179952	SUMMERVILLE	SC		11/25/2024		497		49			49		546	546			
100172799	DENVER	NC		12/06/2024		720		20			20		740	740			
100102504	PACE	FL		06/07/2023		617		(78)			(78)		539	539			
100176742	LITTLE ELM	TX		11/15/2024		826		118			118		944	944			
100172469	CLEVELAND	OH		10/23/2024		676		(73)			(73)		603	603			
100142594	AYNOR	SC		02/08/2024		615		(14)			(14)		601	601			
100165240	BIRMINGHAM	AL		08/29/2024		662							662	662			
100116349	CHARLOTTE	NC		07/20/2023		(1,953)		3,557			3,557		1,604	1,604			
100031523	MIRAMAR	FL		03/29/2019		1,096		275			275		1,371	1,371			
100057929	WEST ORANGE	NJ		06/30/2021		2,112		(110)			(110)		2,002	2,002			
100173296	REDMOND	OR		10/30/2024		1,843		(134)			(134)		1,709	1,709			
100156504	MADISON	WI		06/24/2024		1,313		(34)			(34)		1,279	1,279			
100160579	PUNTA GORDA	FL		07/19/2024		715		(28)			(28)		687	687			
100130182	OMAHA	NE		11/15/2023		577		(76)			(76)		500	500			
100172201	SUGAR LAND	TX		10/17/2024		966		(72)			(72)		894	894			
100178257	GASTONIA	NC		11/19/2024		582		(2)			(2)		580	580			
100134748	GARLAND	TX		10/30/2023		2,270		(122)			(122)		2,148	2,148			
100175805	SOUTH FALLSBURG	NY		11/12/2024		(476)		1,147			1,147		670	670			
100182096	SUMMERVILLE	SC		12/12/2024		148,644		3,715			3,715		152,359	152,359			
100100647	BAKERSFIELD	CA		04/28/2023		1,038		(90)			(90)		949	949			
100135114	PALM BAY	FL		11/01/2023		834		249			249		1,084	1,084			
100146929	CHARLOTTE	NC		03/26/2024		1,014		(56)			(56)		958	958			
100162951	HOUSTON	TX		08/12/2024		705		(27)			(27)		678	678			
100150556	GARNER	NC		05/03/2024		752		(11)			(11)		741	741			
100176825	PIGEON FORGE	TN		11/15/2024		653		(62)			(62)		591	591			
100141880	ANAHEIM	CA		03/27/2024		17,480		(90)			(90)		17,391	17,391			
100032152	SAN JOSE	CA		03/29/2019		2,975		121			121		3,096	3,096			
100139611	LONGVIEW	WA		12/28/2023		419		(43)			(43)		375	375			
100140994	COSTA MESA	CA		02/20/2024		728		(56)			(56)		672	672			
100116013	SUGAR LAND	TX		07/20/2023		826		60			60		887	887			
100088046	YUCCA VALLEY	CA		10/25/2022		443		(23)			(23)		421	421			
100164531	CHARLOTTE	NC		08/21/2024		23,390		(531)			(531)		22,858	22,858			
100156582	RALEIGH	NC		06/24/2024		744		(13)			(13)		730	730			
100064604	LAKELAND	FL		07/01/2021		1,570		144			144		1,714	1,714			
100150015	WEBSTER	MA		06/07/2024		689		(22)			(22)		667	667			
100160217	CONWAY	SC		07/18/2024		1,157		14			14		1,171	1,171			
100168401	DUNSMUIR	CA		09/25/2024		661		(67)			(67)		594	594			
100013280	LAS VEGAS	NV		05/25/2017		724		359			359		1,083	1,083			
100179955	YORKVILLE	IL		11/25/2024		654		(48)			(48)		606	606			
100026674	PACOIMA	CA		09/26/2018		1,065		379			379		1,444	1,444			
100181273	NASHVILLE	TN		12/06/2024		3,077		(134)			(134)		2,942	2,942			
100110605	KNOXVILLE	TN		06/30/2023		523		(2)			(2)		521	521			
100175101	KATY	TX		11/05/2024		513		(76)			(76)		438	438			
100143215	FORT WORTH	TX		02/16/2024		2,293		(10)			(10)		2,283	2,283			
100149459	TIETON	WA		04/24/2024		771		(1)			(1)		770	770			
100084495	LAWRENCEVILLE	GA		09/02/2022		881		(36)			(36)		845	845			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140119	FORT WORTH	TX		01/09/2024		2,207		36			36		2,243	2,243			
100175777	TRENTON	NJ		11/12/2024		674		(4)			(4)		670	670			
100065371	ATLANTA	GA		07/28/2021		1,557		(120)			(120)		1,437	1,437			
100175266	VICTORVILLE	CA		11/05/2024		779		(71)			(71)		707	707			
100110583	STILLWATER	OK		06/30/2023		2,382		8			8		2,390	2,390			
100023403	IMPERIAL BEACH	CA		08/16/2018		1,608		(31)			(31)		1,577	1,577			
100055826	METHUEN	MA		03/23/2021		1,319		(205)			(205)		1,114	1,114			
100154518	NEW HAVEN	CT		06/14/2024		671		(126)			(126)		545	545			
100141023	ROSENBERG	TX		02/20/2024		673		(34)			(34)		639	639			
100110362	BLUE RIDGE	GA		06/30/2023		688		1			1		689	689			
100153944	LONG BEACH	CA		06/05/2024		658		(22)			(22)		636	636			
100140597	ANNA	TX		01/19/2024		602		(37)			(37)		565	565			
100185364	ORLANDO	FL		12/20/2024		3,488		52			52		3,540	3,540			
100099657	PORT RICHEY	FL		04/06/2023		672		16			16		688	688			
100169789	LOGANVILLE	GA		09/30/2024		689		(75)			(75)		614	614			
100168394	GRAND JUNCTION	CO		09/25/2024		674		(75)			(75)		600	600			
100136296	LAS VEGAS	NV		11/20/2023		721		67			67		787	787			
100149418	LANCASTER	PA		04/24/2024		4,048		(170)			(170)		3,877	3,877			
100162944	LINDEN	VA		08/12/2024		659		(53)			(53)		606	606			
100161299	LAKE JACKSON	TX		07/25/2024		1,072		(46)			(46)		1,026	1,026			
100143273	ZEPHYRHILLS	FL		02/16/2024		825		24			24		850	850			
100169053	DENNISON	OH		09/27/2024		592		(17)			(17)		575	575			
100164780	NOKOMIS	FL		08/26/2024		796		1			1		797	797			
100066975	SAUGUS	MA		08/02/2021		2,706		120			120		2,826	2,826			
100137826	EDMOND	OK		12/08/2023		436		147			147		582	582			
100185798	SALEM	OH		12/26/2024		730		(84)			(84)		646	646			
100153713	BUFORD	GA		07/11/2024		690		(23)			(23)		667	667			
100044233	VISTA	CA		08/19/2020		1,386		104			104		1,490	1,490			
100182430	CHAMPLIN	MN		12/12/2024		840		(48)			(48)		792	792			
100100656	WOODBRIDGE	VA		04/28/2023		1,047		101			101		1,148	1,148			
100156589	HAMPTON	GA		06/24/2024		3,851		192			192		4,043	4,043			
100143362	LAS VEGAS	NV		02/16/2024		404		(40)			(40)		363	363			
100137083	CHARLOTTE	NC		11/28/2023		722		143			143		865	865			
100142651	HERMITAGE	TN		02/08/2024		646		(32)			(32)		614	614			
100068457	CLERMONT	FL		08/25/2021		1,499		(94)			(94)		1,404	1,404			
100159662	NASHVILLE	TN		08/23/2024		621		(4)			(4)		617	617			
100166205	SAN ANTONIO	TX		09/09/2024		765		63			63		828	828			
100138276	SHELTON	WA		12/18/2023		420		(28)			(28)		393	393			
100168055	RICHMOND	VA		09/20/2024		1,698		(36)			(36)		1,663	1,663			
100185863	PHOENIX	AZ		12/26/2024		621		(34)			(34)		587	587			
100166987	MOORESVILLE	NC		09/13/2024		725		(58)			(58)		667	667			
100141860	CHINO	CA		03/27/2024		632		(72)			(72)		560	560			
100137096	LIBERTY	TN		11/28/2023		805		(10)			(10)		796	796			
100146945	ALBUQUERQUE	NM		03/26/2024		706		(37)			(37)		669	669			
100164845	HOUSTON	TX		08/26/2024		661		(63)			(63)		597	597			
100048972	PATCHOGUE	NY		11/20/2020		1,361		(202)			(202)		1,159	1,159			
100049742	MIAMI	FL		11/20/2020		1,245		(351)			(351)		894	894			
100149957	NORTH CHARLESTON	SC		06/07/2024		607		(70)			(70)		538	538			
100173103	WESLEY CHAPEL	FL		10/30/2024		938		49			49		986	986			
100115143	ANDOVER	NJ		07/17/2023		700		(56)			(56)		644	644			
100054675	BLOOMFIELD	NJ		03/23/2021		1,404		(207)			(207)		1,197	1,197			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065738	IRVINE	CA		07/28/2021		1,646		(114)			(114)		1,532	1,532			
100137838	FORT MYERS	FL		12/08/2023		434		37			37		471	471			
100149925	PANAMA CITY BEACH	FL		06/07/2024		10,467		(436)			(436)		10,031	10,031			
100166112	MYRTLE BEACH	SC		09/09/2024		6,196		69			69		6,265	6,265			
100030973	PORT HUENEME	CA		03/29/2019		2,371		157			157		2,529	2,529			
100026929	KISSIMMEE	FL		09/26/2018		1,016		19			19		1,035	1,035			
100030644	WESLEY CHAPEL	FL		04/09/2019		1,254		312			312		1,566	1,566			
100120962	CHARLOTTE	NC		08/30/2023		835		135			135		970	970			
100170365	SAINT MICHAEL	MN		10/08/2024		2,839		(91)			(91)		2,748	2,748			
100169165	ROWLETT	TX		09/27/2024		767		(27)			(27)		740	740			
100091980	KATY	TX		02/07/2023		589		(144)			(144)		446	446			
100100677	LA PLATA	MD		04/28/2023		1,031		157			157		1,188	1,188			
100142389	SANDWICH	IL		03/15/2024		677		(85)			(85)		593	593			
100028383	MEDFORD	NY		10/26/2018		617		594			594		1,211	1,211			
100142504	ACWORTH	GA		02/08/2024		5,173		(183)			(183)		4,990	4,990			
100162601	SUWANEE	GA		08/12/2024		671		(47)			(47)		624	624			
100170477	CRYSTAL LAKE	IL		10/09/2024		665		(36)			(36)		629	629			
100149559	CHARLOTTE	NC		04/26/2024		2,044		(66)			(66)		1,978	1,978			
100151012	LAS VEGAS	NV		05/08/2024		986		(55)			(55)		931	931			
100060080	PERRIS	CA		06/25/2021		1,533		(116)			(116)		1,417	1,417			
100147867	WOODBURY	MN		04/08/2024		883		93			93		976	976			
100147865	WOODBURY	MN		04/08/2024		883		93			93		976	976			
100168327	ATHENS	GA		09/20/2024		726		(21)			(21)		705	705			
100119440	HACKETTSTOWN	NJ		07/31/2023		1,693		(5)			(5)		1,688	1,688			
100116608	HOUSTON	TX		07/20/2023		(561)		1,658			1,658		1,097	1,097			
100115823	BENTONVILLE	AR		07/20/2023		1,442		(52)			(52)		1,390	1,390			
100020368	MONTEREY	CA		07/27/2018		1,564		(63)			(63)		1,501	1,501			
100180219	IDAHO FALLS	ID		11/25/2024		721		(17)			(17)		704	704			
100116009	SACRAMENTO	CA		07/20/2023		700		(25)			(25)		675	675			
100175620	MISSOURI CITY	TX		11/12/2024		751		68			68		819	819			
100181630	BOCA RATON	FL		12/11/2024		684		(93)			(93)		591	591			
100140008	COLUMBIA	MD		01/09/2024		648		(14)			(14)		634	634			
100176550	PAYSON	AZ		11/15/2024		705		(49)			(49)		656	656			
100132136	DENTON	TX		10/13/2023		867		119			119		986	986			
100140613	ANNA	TX		01/19/2024		667		(98)			(98)		569	569			
100089042	SAN ANTONIO	TX		11/04/2022		528		42			42		570	570			
100180578	BELLFLOWER	CA		11/26/2024		651		(5)			(5)		646	646			
100170206	BENTON HARBOR	MI		10/08/2024		764		(21)			(21)		743	743			
100071101	APPLE VALLEY	CA		10/01/2021		1,686		(6)			(6)		1,680	1,680			
100131939	NAMPA	ID		10/13/2023		672		(1)			(1)		671	671			
100162881	ALBUQUERQUE	NM		08/12/2024		640		(26)			(26)		614	614			
100110060	PIKESVILLE	MD		06/23/2023		648		(38)			(38)		609	609			
100133679	HUTTO	TX		10/23/2023		606		24			24		630	630			
100080459	NAPLES	FL		03/10/2022		4,067		(273)			(273)		3,794	3,794			
4010053289	BUFFALO	NY		08/24/2023		849		(64)			(64)		785	785			
100143068	MIDLOTHIAN	VA		02/14/2024		524		(55)			(55)		469	469			
100066815	AMHERST	NY		08/02/2021		1,726		11			11		1,737	1,737			
100160913	PORT CHARLOTTE	FL		07/24/2024		450		(31)			(31)		419	419			
100151218	FORT WASHINGTON	MD		05/10/2024		651		(22)			(22)		629	629			
100081271	MORRISVILLE	NC		03/18/2022		1,447		111			111		1,558	1,558			
100169794	BURLESON	TX		09/30/2024		687		(79)			(79)		607	607			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161106	SAINT AUGUSTINE	FL		07/24/2024		1,456		(75)			(75)		1,381	1,381			
100173473	GLASSBORO	NJ		10/29/2024		732		(41)			(41)		691	691			
100065193	COLLEGE PLACE	WA		07/14/2021		1,619		(72)			(72)		1,547	1,547			
100161978	DALLAS	TX		07/31/2024		550		(79)			(79)		471	471			
100165245	DAVENPORT	FL		08/29/2024		672		(19)			(19)		653	653			
100135688	TAMPA	FL		11/09/2023		426		(45)			(45)		381	381			
100182588	ANNA	TX		12/12/2024		734		(24)			(24)		710	710			
100147509	CHARLOTTE	NC		04/03/2024		1,340		(54)			(54)		1,286	1,286			
100168108	PALM DESERT	CA		09/20/2024		897		(31)			(31)		866	866			
100169117	BELMONT	NC		09/27/2024		620		(61)			(61)		559	559			
100031965	CHULA VISTA	CA		03/29/2019		1,635		129			129		1,764	1,764			
100152648	MECHANICSBURG	PA		05/17/2024		723		22			22		745	745			
100179774	KINGSPORT	TN		11/21/2024		756		(69)			(69)		687	687			
100067666	HOUSTON	TX		09/23/2021		1,594		(69)			(69)		1,525	1,525			
100176686	MERIDEN	CT		11/15/2024		2,058		(135)			(135)		1,924	1,924			
100182543	LANGHORNE	PA		12/12/2024		706		(40)			(40)		666	666			
100162880	CHARLOTTE	NC		08/12/2024		706		(32)			(32)		675	675			
100049695	MIRAMAR	FL		11/20/2020		681		173			173		855	855			
100132604	WILMINGTON	DE		11/03/2023		608		(16)			(16)		593	593			
100168417	ARCOLA	TX		09/25/2024		829		(9)			(9)		819	819			
100172550	TULSA	OK		10/23/2024		702		(69)			(69)		633	633			
100080450	HOMEDALE	ID		03/10/2022		1,854		(142)			(142)		1,711	1,711			
100024824	PALMDALE	CA		09/20/2018		955		(47)			(47)		908	908			
100091584	CAPITOL HEIGHTS	MD		03/07/2023		1,736		(135)			(135)		1,600	1,600			
100136056	CINCINNATI	OH		11/16/2023		594		35			35		629	629			
100110244	NORTH WILDWOOD	NJ		06/30/2023		930		79			79		1,009	1,009			
100132265	DAYTONA BEACH	FL		10/13/2023		714		112			112		826	826			
100026939	SALINAS	CA		09/26/2018		826							826	826			
100181950	ROSENBERG	TX		12/12/2024		695		(35)			(35)		660	660			
100088369	DOUGLASVILLE	GA		01/06/2023		626		(87)			(87)		539	539			
100159341	LAND O LAKES	FL		07/15/2024		975		(42)			(42)		934	934			
100142698	FORT WORTH	TX		02/08/2024		831		21			21		852	852			
100163001	FORT MYERS	FL		08/12/2024		655		(48)			(48)		607	607			
100118961	ONTARIO	CA		07/27/2023		47,277		(10)			(10)		47,267	47,267			
100176204	NEWINGTON	CT		12/20/2024		602		(65)			(65)		537	537			
100176936	OTTUMWA	IA		11/15/2024		652		(64)			(64)		588	588			
100159991	NORTH MIAMI	FL		08/16/2024		705		4			4		709	709			
100171794	FORNEY	TX		10/17/2024		722		(106)			(106)		615	615			
100109000	ROSELLE	IL		05/31/2023		4,953		(194)			(194)		4,760	4,760			
100108113	ASHLAND	VA		05/24/2023		590		(68)			(68)		522	522			
100144209	POOLER	GA		03/07/2024		777		37			37		814	814			
100149479	COLUMBIA	SC		04/24/2024		675		(39)			(39)		636	636			
100174333	SAINT LOUIS	MO		10/31/2024		2,239		(93)			(93)		2,147	2,147			
100131675	BEECHGROVE	TN		10/06/2023		1,108		67			67		1,175	1,175			
100136505	TUCSON	AZ		11/20/2023		788		313			313		1,101	1,101			
100026227	COLCHESTER	CT		09/20/2018		1,076		477			477		1,553	1,553			
100135510	CHARLOTTE	NC		11/13/2023		653		38			38		691	691			
100135821	CHARLOTTE	NC		11/10/2023		672		(12)			(12)		660	660			
100148621	CLOVIS	CA		05/15/2024		633		(68)			(68)		565	565			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		2,789		1			1		2,791	2,791			
100165469	TUCSON	AZ		08/29/2024		671		(51)			(51)		620	620			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128044	BALTIMORE	MD		09/08/2023		760		91			91		851	851			
100129691	AUBREY	TX		09/29/2023		832		43			43		875	875			
100115507	KENNEWICK	WA		07/17/2023		716							716	716			
100153177	DURHAM	NC		05/30/2024		706		(13)			(13)		694	694			
100169845	BURLESON	TX		09/30/2024		776		(20)			(20)		756	756			
100091600	MURRAYVILLE	GA		03/07/2023		728		(100)			(100)		628	628			
100149379	MANOR	TX		04/24/2024		1,752		(65)			(65)		1,686	1,686			
100012723	PEORIA	AZ		05/25/2017		961		118			118		1,078	1,078			
100133148	LAWRENCEVILLE	GA		11/29/2023		660		21			21		680	680			
100060205	CHESTERFIELD	MO		06/25/2021		1,605		(88)			(88)		1,517	1,517			
100132646	YAKIMA	WA		11/03/2023		625		23			23		649	649			
100079791	SAN BERNARDINO	CA		04/08/2022		910		62			62		973	973			
100159352	SHERRILLS FORD	NC		07/15/2024		809		35			35		845	845			
100144154	CLOVIS	CA		03/07/2024		667		1			1		669	669			
100065308	VANCOUVER	WA		07/28/2021		2,301		(157)			(157)		2,144	2,144			
100133743	KISSIMMEE	FL		10/23/2023		1,966		(21)			(21)		1,945	1,945			
100165317	NORTH MIAMI	FL		08/29/2024		565		(133)			(133)		432	432			
100114976	DRIPPING SPRINGS	TX		07/14/2023		25,627		127			127		25,754	25,754			
100157658	OCALA	FL		06/28/2024		646		16			16		662	662			
100128162	CAPE MAY	NJ		09/18/2023		679		(10)			(10)		669	669			
100182582	PENDERGRASS	GA		12/12/2024		748		(14)			(14)		734	734			
100147604	OWASSO	OK		04/04/2024		735		30			30		765	765			
100117708	PALMDALE	CA		07/20/2023		878		190			190		1,068	1,068			
100148119	KATY	TX		04/10/2024		672		(32)			(32)		640	640			
100141872	WEBSTER	TX		03/27/2024		726		(2)			(2)		724	724			
100143281	BEL AIRE	KS		02/16/2024		692		(42)			(42)		650	650			
100100948	WILLIS	TX		04/28/2023		1,602		345			345		1,947	1,947			
100171924	WESTON	TX		10/17/2024		774		(56)			(56)		718	718			
100011494	SAN DIEGO	CA		12/23/2016		1,029		239			239		1,268	1,268			
100071267	CONROE	TX		10/01/2021		1,071		2			2		1,073	1,073			
100133727	TUCSON	AZ		10/23/2023		890		230			230		1,119	1,119			
100160931	HARLEYSVILLE	PA		07/24/2024		665		(63)			(63)		601	601			
100129627	INDIANAPOLIS	IN		09/29/2023		763		7			7		769	769			
100175990	TAMPA	FL		11/14/2024		827		(59)			(59)		769	769			
100182084	INDIAN TRAIL	NC		12/12/2024		797		84			84		882	882			
100186335	CHESTER	VA		12/30/2024		646		(67)			(67)		579	579			
100012350	STATEN ISLAND	NY		04/28/2017		681		702			702		1,383	1,383			
100148313	BIRMINGHAM	AL		04/12/2024		689		(52)			(52)		638	638			
100152408	PORT RICHEY	FL		05/17/2024		661		(46)			(46)		615	615			
100165041	LEAGUE CITY	TX		08/28/2024		613		(78)			(78)		535	535			
100013588	PUYALLUP	WA		05/25/2017		892		78			78		971	971			
100149847	DURHAM	NC		04/29/2024		570		(90)			(90)		481	481			
100168209	NEWARK	DE		09/20/2024		23,057		(724)			(724)		22,333	22,333			
100182098	PRINCETON	TX		12/12/2024		2,157		(17)			(17)		2,141	2,141			
100176756	AVONDALE	AZ		11/15/2024		755		(31)			(31)		724	724			
100164803	BERLIN	MD		08/26/2024		745		98			98		843	843			
100140457	LEHI	UT		01/18/2024		671		(11)			(11)		660	660			
100044172	STATEN ISLAND	NY		08/19/2020		2,773		78			78		2,851	2,851			
100137665	DAYTON	NJ		12/08/2023		655		(27)			(27)		627	627			
100159642	HINSDALE	IL		08/23/2024		2,251		(151)			(151)		2,100	2,100			
100133537	BLUE RIDGE	GA		10/19/2023		570		(34)			(34)		536	536			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165778	SPRING	TX		08/29/2024		718		(58)			(58)		660	660			
100162814	CROFTON	MD		08/12/2024		680		(42)			(42)		638	638			
100162888	KATY	TX		08/12/2024		491		(15)			(15)		476	476			
100150714	FLOWERY BRANCH	GA		05/06/2024		635		(74)			(74)		561	561			
100175199	HARKER HEIGHTS	TX		11/05/2024		796		10			10		806	806			
100175201	HARKER HEIGHTS	TX		11/05/2024		796		10			10		806	806			
100175203	HARKER HEIGHTS	TX		11/05/2024		796		10			10		806	806			
100132482	GREENVILLE	SC		11/03/2023		639		25			25		664	664			
100026316	BELL GARDENS	CA		09/20/2018		1,979		367			367		2,346	2,346			
100102807	MIDDLETOWN	OH		06/22/2023		624		(73)			(73)		551	551			
100170293	CROSSVILLE	TN		10/08/2024		1,117		(96)			(96)		1,021	1,021			
100175224	CHARLOTTE	NC		11/05/2024		634		(87)			(87)		547	547			
100164792	BRADENTON	FL		08/26/2024		16,171		(491)			(491)		15,680	15,680			
100011659	RIVERHEAD	NY		03/08/2017		859		1,272			1,272		2,131	2,131			
100143401	DAVENPORT	FL		02/16/2024		602		(66)			(66)		536	536			
100057639	SCOTTSDALE	AZ		06/30/2021		1,585		(57)			(57)		1,528	1,528			
100115543	PROVIDENCE	RI		07/19/2023		920		(34)			(34)		886	886			
100155121	SAN ANTONIO	TX		07/19/2024		682		(66)			(66)		616	616			
100136404	HERNANDO	FL		11/20/2023		873		36			36		909	909			
100101582	OCOEE	FL		04/26/2023		754		12			12		766	766			
100150534	WALESKA	GA		05/03/2024		741		(12)			(12)		728	728			
100173419	ABILENE	TX		10/29/2024		669		(89)			(89)		579	579			
100110304	SAINT PETERS	MO		06/30/2023		716		(38)			(38)		678	678			
100116021	BRASELTON	GA		07/20/2023		840		(11)			(11)		828	828			
100110152	MANOR	TX		06/29/2023		689		(19)			(19)		669	669			
100100177	LAKEHURST	NJ		03/17/2023		644		(30)			(30)		613	613			
100025143	SANTA MARIA	CA		09/20/2018		1,492		(36)			(36)		1,456	1,456			
100133888	LAS VEGAS	NV		11/29/2023		2,199		(5)			(5)		2,194	2,194			
100115056	DAVENPORT	FL		07/14/2023		722		55			55		776	776			
100147060	CHARLOTTESVILLE	VA		03/27/2024		6,605		104			104		6,709	6,709			
100100824	WOODBURN	OR		04/28/2023		1,991		237			237		2,229	2,229			
100166922	JEFFERSONVILLE	IN		09/13/2024		664		(64)			(64)		600	600			
100128765	PORTERVILLE	CA		09/21/2023		873		(102)			(102)		772	772			
100065367	KEYPORT	NJ		07/28/2021		1,509		(97)			(97)		1,412	1,412			
100161789	HACKETTSTOWN	NJ		07/31/2024		(449)		1,105			1,105		656	656			
100168568	LYNCHBURG	VA		09/25/2024		702		(35)			(35)		667	667			
100076148	DAVENPORT	FL		01/07/2022		1,357		(96)			(96)		1,261	1,261			
100185106	BALTIMORE	MD		12/20/2024		681		(5)			(5)		677	677			
100155057	SPRING HILL	FL		07/19/2024		666		(46)			(46)		621	621			
100024572	LYNWOOD	CA		09/20/2018		1,272		(111)			(111)		1,161	1,161			
100180415	EAGLE RIVER	AK		11/25/2024		981		(20)			(20)		961	961			
100061844	PASO ROBLES	CA		07/01/2021		1,041		(32)			(32)		1,009	1,009			
100119320	PORT ORANGE	FL		07/31/2023		730		44			44		774	774			
100158734	ZEBULON	NC		07/10/2024		954		44			44		999	999			
100132687	MARYSVILLE	WA		11/03/2023		589		(36)			(36)		553	553			
100173006	WESTON	FL		10/25/2024		929		(91)			(91)		838	838			
100115706	HARTFORD	CT		07/20/2023		757		(41)			(41)		716	716			
100109034	LOGANVILLE	GA		06/02/2023		998		(27)			(27)		971	971			
100100896	SAN ANTONIO	TX		04/28/2023		359		13			13		373	373			
100140522	ANNA	TX		01/19/2024		760		(123)			(123)		637	637			
100156533	CAPE CORAL	FL		06/24/2024		722		(18)			(18)		703	703			

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100160128	OOLTEWAH	TN		07/17/2024		1,309		(97)			(97)		1,213	1,213			
100168397	MANDEVILLE	LA		09/25/2024		595		(58)			(58)		536	536			
100026087	KAILUA KONA	HI		09/20/2018		1,456		(27)			(27)		1,429	1,429			
100168413	MESQUITE	TX		09/25/2024		751		(41)			(41)		710	710			
100148371	FORT WORTH	TX		04/12/2024		859		74			74		933	933			
100062336	CALVERT CITY	KY		07/01/2021		1,775		(61)			(61)		1,715	1,715			
100180046	SNOWFLAKE	AZ		11/25/2024		702		(6)			(6)		696	696			
100151655	FRONT ROYAL	VA		05/10/2024		723		(11)			(11)		712	712			
100121009	MIRAMAR	FL		08/30/2023		770		16			16		786	786			
100054739	STATEN ISLAND	NY		03/23/2021		4,377		(402)			(402)		3,975	3,975			
100151534	LAKEVILLE	MN		05/10/2024		868		156			156		1,024	1,024			
100169649	MONTGOMERY	AL		09/30/2024		706		(68)			(68)		638	638			
100134885	LAS VEGAS	NV		10/30/2023		145		513			513		658	658			
100138281	OCOEE	FL		12/18/2023		428		(28)			(28)		400	400			
100057807	VANCOUVER	WA		06/30/2021		1,614		(72)			(72)		1,541	1,541			
100049487	LOS ANGELES	CA		11/20/2020		1,572		(206)			(206)		1,367	1,367			
100152981	BETHEL	CT		06/27/2024		689		(50)			(50)		639	639			
100099891	HILLSBOROUGH	NJ		03/28/2023		666		(59)			(59)		607	607			
100161147	WILMINGTON	NC		07/24/2024		608		(61)			(61)		548	548			
100160530	CASA GRANDE	AZ		07/19/2024		221		(17)			(17)		204	204			
100082593	LOVELAND	CO		04/14/2022		1,606		(27)			(27)		1,579	1,579			
100149487	NORTHPORT	AL		04/24/2024		669		(23)			(23)		646	646			
100174968	WETHERSFIELD	CT		10/31/2024		14,133		(583)			(583)		13,550	13,550			
100157974	SARASOTA	FL		07/09/2024		707		21			21		728	728			
100026006	CARY	IL		09/20/2018		923		155			155		1,078	1,078			
100160963	PORT ISABEL	TX		07/24/2024		838		(80)			(80)		758	758			
100136393	ORLANDO	FL		11/20/2023		30,061		873			873		30,934	30,934			
100166190	NO OAKS	MN		09/09/2024		940		(63)			(63)		877	877			
100162686	NORTH LAS VEGAS	NV		08/12/2024		776		(2)			(2)		773	773			
100147769	PHILADELPHIA	PA		04/08/2024		668		(44)			(44)		624	624			
100162769	FORNEY	TX		08/12/2024		766		14			14		780	780			
100137463	FORT MYERS	FL		01/11/2024		659		(55)			(55)		604	604			
100137082	APEX	NC		11/28/2023		3,245		56			56		3,301	3,301			
100179586	MURFREESBORO	TN		11/21/2024		723		(49)			(49)		674	674			
100076117	NORTH LAS VEGAS	NV		01/07/2022		1,551		(43)			(43)		1,509	1,509			
100135829	MEBANE	NC		11/10/2023		724		178			178		902	902			
100131903	DEL VALLE	TX		10/13/2023		673		(11)			(11)		662	662			
100014592	LYNNWOOD	WA		09/27/2017		1,303		(86)			(86)		1,217	1,217			
100162709	FORTSON	GA		08/12/2024		601		(51)			(51)		551	551			
100158166	WOODSTOCK	GA		07/09/2024		657		(42)			(42)		615	615			
100078345	TEMPE	AZ		02/10/2022		1,806		(217)			(217)		1,589	1,589			
100081768	BUFORD	GA		03/25/2022		1,476		(89)			(89)		1,386	1,386			
100024094	MORRO BAY	CA		09/10/2018		1,626		(58)			(58)		1,568	1,568			
100164627	FORNEY	TX		08/21/2024		721		(166)			(166)		555	555			
100158760	ROCKINGHAM	VA		07/10/2024		605		(56)			(56)		549	549			
100179566	LAKEWOOD	OH		11/21/2024		735		(35)			(35)		700	700			
100134909	DURHAM	NC		10/30/2023		262		347			347		608	608			
100166228	STEPHENS CITY	VA		09/09/2024		780		33			33		813	813			
100151658	COLORADO SPRINGS	CO		05/10/2024		713		(18)			(18)		695	695			
100138401	FORT WORTH	TX		12/18/2023		568		(63)			(63)		505	505			
100100113	ARCADIA	FL		03/28/2023		452		47			47		499	499			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166257	MCKINNEY	TX		09/09/2024		779		33			33		813	813			
100136146	GRAND PRAIRIE	TX		12/18/2023		535		(130)			(130)		405	405			
100090383	TEMPLE	TX		12/28/2022		644		(58)			(58)		586	586			
100156547	HOOVER	AL		06/24/2024		657		(42)			(42)		615	615			
100172370	LAS VEGAS	NV		10/23/2024		603		(31)			(31)		572	572			
100158597	MAPLE GROVE	MN		07/10/2024		620		(52)			(52)		568	568			
100158600	MAPLE GROVE	MN		07/10/2024		620		(52)			(52)		568	568			
100081361	GILBERT	AZ		03/18/2022		1,468		81			81		1,548	1,548			
100119974	MAGNA	UT		08/11/2023		698		(30)			(30)		668	668			
100078972	FALL RIVER	MA		02/24/2022		1,339		(44)			(44)		1,295	1,295			
100116258	EAST ORANGE	NJ		07/20/2023		840		425			425		1,264	1,264			
100012608	MASTIC	NY		05/25/2017		862		379			379		1,241	1,241			
100012638	ARLETA	CA		05/25/2017		848		48			48		896	896			
100158691	CYPRESS	TX		07/10/2024		983		6			6		989	989			
100166224	STEPHENS CITY	VA		09/09/2024		1,978		39			39		2,017	2,017			
100065273	TACOMA	WA		07/28/2021		2,695		(79)			(79)		2,616	2,616			
100152676	SANFORD	FL		05/17/2024		693		(13)			(13)		680	680			
100078356	PHOENIX	AZ		02/10/2022		1,408		(27)			(27)		1,381	1,381			
100164573	WINTER HAVEN	FL		08/21/2024		538		(34)			(34)		505	505			
100134077	PHOENIX	AZ		10/27/2023		648		(55)			(55)		593	593			
100139482	JOHNSTON	RI		12/28/2023		551		(62)			(62)		489	489			
100156214	HARTFORD	CT		06/20/2024		1,019		(32)			(32)		987	987			
100148302	HAPEVILLE	GA		04/12/2024		753		(20)			(20)		733	733			
100161012	CALABASH	NC		07/24/2024		714		(16)			(16)		698	698			
100134685	OCALA	FL		10/30/2023		404		138			138		542	542			
100136157	SARASOTA	FL		12/18/2023		522		(127)			(127)		395	395			
100173223	COLUMBUS	OH		10/30/2024		11,116		135			135		11,251	11,251			
100115755	WARWICK	RI		07/20/2023		814		(5)			(5)		809	809			
100151231	DENTON	TX		05/10/2024		720		(35)			(35)		684	684			
100026218	NORWALK	CT		09/20/2018		854		330			330		1,185	1,185			
100175159	FLEMING ISLAND	FL		11/05/2024		643		(41)			(41)		602	602			
100110665	WINSTON SALEM	NC		06/30/2023		835							835	835			
100164560	SARASOTA	FL		08/21/2024		866		(70)			(70)		796	796			
100182580	LAS VEGAS	NV		12/12/2024		750		(7)			(7)		743	743			
100152005	EAGAN	MN		06/14/2024		657		(49)			(49)		608	608			
100119224	NORTH CHESTERFIELD	VA		07/31/2023		812		26			26		838	838			
100167536	SUMMERVILLE	SC		10/31/2024		720		(59)			(59)		661	661			
100178444	KINGS MOUNTAIN	NC		11/21/2024		1,447		(106)			(106)		1,341	1,341			
100186557	OCALA	FL		12/30/2024		748		186			186		934	934			
100151784	LOS ANGELES	CA		05/10/2024		613		(63)			(63)		550	550			
100116394	FORT WASHINGTON	MD		07/20/2023		878		189			189		1,067	1,067			
100014785	WASHINGTON	DC		11/06/2017		1,795		(40)			(40)		1,755	1,755			
100173222	UNION	KY		10/30/2024		846		(20)			(20)		826	826			
100115871	BELTON	MO		07/20/2023		898		56			56		953	953			
100179705	PROVIDENCE VILLAGE	TX		11/21/2024		803		172			172		974	974			
100159481	FARMINGTON	NM		07/15/2024		479		(50)			(50)		428	428			
100165641	DAVIDSON	NC		10/04/2024		501		(81)			(81)		419	419			
100129705	HAVERSTRAW	NY		09/29/2023		749		(4)			(4)		745	745			
100182081	RIVERDALE	UT		12/12/2024		783		65			65		848	848			
100169798	CASA GRANDE	AZ		09/30/2024		686		(60)			(60)		626	626			
100171511	JEFFERSON	CO		10/16/2024		802		(36)			(36)		766	766			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158755	RIGBY	ID		07/10/2024		614		(49)			(49)		565	565			
100063472	FERNANDINA BEACH	FL		07/01/2021		569		(28)			(28)		541	541			
100159391	KUNA	ID		07/15/2024		704		(46)			(46)		658	658			
100026953	SALINAS	CA		09/26/2018		1,700		36			36		1,736	1,736			
100055261	ROUND ROCK	TX		03/23/2021		1,626		(128)			(128)		1,498	1,498			
100025888	DOWNEY	CA		09/20/2018		1,224		(41)			(41)		1,183	1,183			
100128935	LAWRENCEVILLE	GA		09/22/2023		658		(35)			(35)		622	622			
100133665	MONROE	NC		10/23/2023		665		23			23		688	688			
100175190	NEW BRUNSWICK	NJ		11/05/2024		790		(40)			(40)		749	749			
100131980	GERMANTOWN	TN		10/13/2023		669		21			21		690	690			
100081150	VANCOUVER	WA		03/18/2022		1,466		89			89		1,555	1,555			
100132797	PORT ST. LUCIE	FL		11/03/2023		815		64			64		880	880			
100171521	HENDERSON	NV		10/16/2024		749		(64)			(64)		685	685			
100158546	LIVINGSTON	CA		07/10/2024		676		(71)			(71)		605	605			
100090299	HOUSTON	TX		01/13/2023		470		(5)			(5)		466	466			
100186533	SKOWHEGAN	ME		12/30/2024		652		(51)			(51)		601	601			
100086952	SAINT CLOUD	FL		10/24/2022		847		28			28		875	875			
100115499	APPLE VALLEY	CA		07/17/2023		1,725		(153)			(153)		1,572	1,572			
100134062	SANTA CLARITA	CA		10/27/2023		674		(43)			(43)		631	631			
100143965	HALETHORPE	MD		02/29/2024		1,209		(139)			(139)		1,070	1,070			
100166088	STEPHENVILLE	TX		09/09/2024		647		(48)			(48)		599	599			
100144211	BAKERSFIELD	CA		03/07/2024		7,202		34			34		7,237	7,237			
100153094	CHERRY HILL	NJ		06/27/2024		663		(14)			(14)		649	649			
100135671	AUBREY	TX		11/09/2023		52		369			369		421	421			
100136270	AUSTELL	GA		11/20/2023		654		8			8		662	662			
100080843	PRESCOTT VALLEY	AZ		03/10/2022		1,248		(197)			(197)		1,050	1,050			
100147084	IRVINGTON	NJ		03/28/2024		515		(89)			(89)		426	426			
100168206	CHULA VISTA	CA		09/20/2024		1,024		34			34		1,058	1,058			
100131584	YOUNGSVILLE	NC		10/06/2023		681		(1)			(1)		680	680			
100151030	CASA GRANDE	AZ		05/08/2024		4,118		(160)			(160)		3,958	3,958			
100120540	LUTZ	FL		08/18/2023		2,638		(263)			(263)		2,375	2,375			
100137409	BONAIRE	GA		01/11/2024		430		(73)			(73)		358	358			
100173523	LOS BANOS	CA		10/29/2024		765		(44)			(44)		721	721			
100013344	SURPRISE	AZ		05/25/2017		941		369			369		1,310	1,310			
100164817	TUSCALOOSA	AL		08/26/2024		621		(47)			(47)		574	574			
100133556	DANBURY	CT		10/19/2023		845		(64)			(64)		781	781			
100169357	ORLANDO	FL		09/27/2024		3,046		(90)			(90)		2,956	2,956			
100109722	FARMINGTON	NY		06/16/2023		753		(69)			(69)		684	684			
100013087	NORWALK	CA		05/25/2017		489		243			243		732	732			
100113214	SIMI VALLEY	CA		06/29/2023		461		579			579		1,040	1,040			
100175892	MCKINNEY	TX		11/14/2024		532		(97)			(97)		435	435			
100127963	SMYRNA	TN		09/08/2023		852		132			132		984	984			
100133484	ANTIOCH	TN		10/19/2023		444		(63)			(63)		381	381			
100065216	SALT LAKE CTY	UT		07/14/2021		1,596		(62)			(62)		1,534	1,534			
100168240	HILLSBOROUGH	NJ		09/20/2024		667		(59)			(59)		607	607			
100128235	ELKTON	MD		09/14/2023		349		(86)			(86)		263	263			
100067857	ORLANDO	FL		09/23/2021		1,492		(112)			(112)		1,380	1,380			
100084981	LEANDER	TX		09/29/2022		702		(75)			(75)		627	627			
100163010	DENTON	TX		08/13/2024		685		(63)			(63)		622	622			
100161397	FORNEY	TX		07/25/2024		665		(96)			(96)		568	568			
100146742	WAREHAM	MA		03/20/2024		629		(60)			(60)		569	569			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152847	WINTER HAVEN	FL		05/22/2024		606		(98)			(98)		508	508			
100091397	WINSTON	GA		02/22/2023		505		(41)			(41)		464	464			
100179711	EAGLE MOUNTAIN	UT		11/21/2024		822		138			138		960	960			
100084595	JIM THORPE	PA		08/02/2022		472		26			26		498	498			
100158798	GARFIELD	AR		07/10/2024		603		(56)			(56)		547	547			
100012835	CHICAGO	IL		05/25/2017		735		324			324		1,059	1,059			
100043434	LAKE ODESSA	MI		08/13/2020		(240)		1,264			1,264		1,024	1,024			
100060268	GREENVILLE	SC		06/25/2021		1,608		(107)			(107)		1,501	1,501			
100015813	PLYMOUTH	MA		02/27/2018		1,626		34			34		1,660	1,660			
100087310	WOOD VILLAGE	OR		10/25/2022		1,519		193			193		1,712	1,712			
100156234	ROANOKE	VA		06/20/2024		550		(90)			(90)		460	460			
100137862	KISSIMMEE	FL		12/08/2023		524		91			91		615	615			
100115966	BILLINGS	MT		07/20/2023		889		3			3		892	892			
100132280	MIAMI	FL		10/13/2023		444		103			103		547	547			
100159395	CANTON	GA		07/15/2024		669		(62)			(62)		607	607			
100169513	NAPERVILLE	IL		09/30/2024		661		(41)			(41)		620	620			
100174668	WOODBRIDGE	VA		10/31/2024		586		(106)			(106)		480	480			
100139989	SMITHVILLE	TX		01/09/2024		648		(43)			(43)		606	606			
100116061	THE VILLAGES	FL		07/20/2023		761		(1)			(1)		759	759			
100138787	TERRELL	NC		12/21/2023		692		(48)			(48)		644	644			
100171894	ALVIN	TX		10/17/2024		717		(61)			(61)		656	656			
100032094	SAN JOSE	CA		03/29/2019		5,028		104			104		5,131	5,131			
100182280	FORT WORTH	TX		12/12/2024		794		107			107		902	902			
100164804	GULF SHORES	AL		08/26/2024		2,848		147			147		2,995	2,995			
100152707	WENDELL	NC		05/17/2024		774		107			107		881	881			
100143067	TUSCALOOSA	AL		02/14/2024		437		(44)			(44)		392	392			
100116615	BRASELTON	GA		07/20/2023		(1,930)		3,518			3,518		1,589	1,589			
100080989	CEDAR PARK	TX		03/18/2022		1,447		93			93		1,540	1,540			
100148705	HIAWASSEE	GA		04/17/2024		583		(67)			(67)		517	517			
100103549	DESERT HOT SPRINGS	CA		05/08/2023		968		17			17		985	985			
100141026	POMPANO BEACH	FL		02/20/2024		645		(50)			(50)		594	594			
100173292	NASHVILLE	TN		10/30/2024		814		(31)			(31)		783	783			
100171447	SPRING PARK	MN		10/16/2024		672		(76)			(76)		596	596			
100110650	ATLANTA	GA		06/30/2023		884		6			6		890	890			
100185796	MIAMI	FL		12/26/2024		5,646		(202)			(202)		5,445	5,445			
100110381	DICKINSON	TX		06/30/2023		701		(11)			(11)		690	690			
100159434	ZEBULON	NC		07/15/2024		726		(37)			(37)		689	689			
100110538	LANCASTER	CA		06/30/2023		551		7			7		558	558			
100130280	SMYRNA	TN		09/28/2023		443		(44)			(44)		399	399			
100164555	PENDERGRASS	GA		08/21/2024		649		40			40		688	688			
100169727	CLAWSON	MI		09/30/2024		966		(53)			(53)		913	913			
100168274	ODENTON	MD		09/20/2024		764		46			46		809	809			
100180680	BAKERSFIELD	CA		11/26/2024		561		(71)			(71)		490	490			
100182502	NORTH LAS VEGAS	NV		12/12/2024		505		(4)			(4)		501	501			
100180330	SAN ANTONIO	TX		11/25/2024		782		47			47		829	829			
100117146	OCEANSIDE	NY		07/20/2023		2,000		729			729		2,730	2,730			
100128160	GULF SHORES	AL		09/18/2023		736		262			262		999	999			
100167550	SUMMERVILLE	SC		10/31/2024		732		(55)			(55)		677	677			
100150564	BRICK	NJ		05/03/2024		692		(59)			(59)		633	633			
100186627	HENDERSON	NV		12/30/2024		5,720		220			220		5,940	5,940			
100115294	STRATFORD	CT		07/17/2023		698		(30)			(30)		668	668			

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100149552	KATY	TX		04/26/2024		8,028		(28)			(28)		7,999	7,999			
100175051	BETHLEHEM	PA		11/05/2024		707		(42)			(42)		665	665			
100169757	CONCORD	NC		09/30/2024		724		(47)			(47)		677	677			
100173335	LEHI	UT		10/30/2024		776		(36)			(36)		739	739			
100179471	ROUND ROCK	TX		11/21/2024		2,351		(5)			(5)		2,346	2,346			
100071628	LAS VEGAS	NV		10/14/2021		1,529		(110)			(110)		1,419	1,419			
100166267	CHICO	CA		09/09/2024		661		(60)			(60)		601	601			
100161437	ROYSE CITY	TX		07/29/2024		660		(49)			(49)		611	611			
100182144	THE VILLAGES	FL		12/12/2024		728		(35)			(35)		693	693			
100132237	CHARLOTTE	NC		10/13/2023		707		(29)			(29)		678	678			
100011150	POTTSTOWN	PA		01/27/2017		1,601		12			12		1,614	1,614			
100168258	WINDSOR	CO		09/20/2024		640		(65)			(65)		575	575			
100150509	DELTONA	FL		05/03/2024		32,182		(607)			(607)		31,575	31,575			
100168406	ARLINGTON	TX		09/25/2024		714		(58)			(58)		656	656			
100102022	HOUSTON	TX		04/14/2023		656		(26)			(26)		630	630			
100151353	GULFPORT	FL		05/10/2024		610		(55)			(55)		555	555			
100157932	BUFFALO	NY		07/09/2024		672		(22)			(22)		650	650			
100173313	MONROE	NC		10/30/2024		685		(44)			(44)		641	641			
100171641	MORENO VALLEY	CA		10/16/2024		623		95			95		718	718			
100071981	SCHAUMBURG	IL		10/29/2021		1,213		(176)			(176)		1,038	1,038			
100031769	ESCONDIDO	CA		03/29/2019		1,506		190			190		1,696	1,696			
100137674	LOGANVILLE	GA		12/08/2023		772		89			89		862	862			
100054069	WAIPAHU	HI		03/23/2021		3,418		(606)			(606)		2,811	2,811			
100164765	VENICE	FL		08/26/2024		771		(7)			(7)		763	763			
100048401	NAPA	CA		11/20/2020		1,498		(235)			(235)		1,263	1,263			
100149410	GARNER	NC		04/24/2024		730		(47)			(47)		683	683			
100150959	NEW SMYRNA	FL		05/08/2024		742		11			11		753	753			
100057735	BOWIE	MD		06/30/2021		1,495		(103)			(103)		1,392	1,392			
100115747	BAKERSFIELD	CA		07/20/2023		822		(32)			(32)		790	790			
100147262	MIDDLETOWN	NY		03/28/2024		533		(34)			(34)		499	499			
100138337	PORT ORCHARD	WA		12/18/2023		710		115			115		825	825			
100076270	BLUFFTON	SC		01/07/2022		1,488		(7)			(7)		1,481	1,481			
100170168	FREDERICKSBURG	TX		10/08/2024		1,138		(34)			(34)		1,104	1,104			
100155273	CHELSEA	MA		07/19/2024		9,696		(926)			(926)		8,769	8,769			
100081107	CHARLOTTESVILLE	VA		03/18/2022		1,297		28			28		1,325	1,325			
100111974	SAN DIEGO	CA		06/29/2023		2,453		2,050			2,050		4,502	4,502			
100100804	STAFFORD	VA		04/28/2023		980		(34)			(34)		946	946			
100152827	WORCESTER	MA		05/22/2024		2,543		90			90		2,633	2,633			
100142691	MILLVILLE	DE		02/08/2024		270		10			10		279	279			
100129404	NASHVILLE	TN		09/26/2023		723		41			41		764	764			
100078804	COLORADO SPRINGS	CO		02/24/2022		1,338		(52)			(52)		1,286	1,286			
100182010	AUBREY	TX		12/12/2024		787		60			60		847	847			
100155296	SAN DIEGO	CA		07/19/2024		612		(144)			(144)		468	468			
100165556	ST GEORGE	UT		08/29/2024		1,409		(59)			(59)		1,350	1,350			
100163810	GRESHAM	OR		09/27/2024		687		(70)			(70)		616	616			
100100845	HAGERSTOWN	MD		04/28/2023		806		(58)			(58)		748	748			
100148887	HOUSTON	TX		04/17/2024		4,003		(178)			(178)		3,825	3,825			
100186405	SPANISH FORK	UT		12/30/2024		726		(21)			(21)		705	705			
100109923	GLASSBORO	NJ		06/22/2023		667		(40)			(40)		627	627			
100068273	PORTLAND	OR		08/25/2021		1,536		(111)			(111)		1,426	1,426			
100149301	WASHINGTON	DC		04/24/2024		664		(49)			(49)		615	615			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172746	YAKIMA	WA		11/21/2024		29		(28)			(28)		1	1			
100171786	CONCORD	NC		10/17/2024		1,097		(32)			(32)		1,065	1,065			
100167544	SHELTON	WA		10/31/2024		669		(74)			(74)		595	595			
100114911	ODESSA	TX		07/13/2023		567		(6)			(6)		561	561			
100135729	DORAL	FL		11/10/2023		670		(15)			(15)		655	655			
100109085	DENVER	CO		06/05/2023		722		(25)			(25)		697	697			
100080427	HOUSTON	TX		04/14/2022		1,135		(107)			(107)		1,028	1,028			
100172309	MARYVILLE	TN		10/21/2024		711		(55)			(55)		656	656			
100156231	PANAMA CITY BEACH	FL		06/20/2024		1,446		14			14		1,460	1,460			
100176546	HAMPTON	GA		11/15/2024		2,690		210			210		2,900	2,900			
100182125	DELTONA	FL		12/12/2024		765							765	765			
100171547	ROSENBERG	TX		10/16/2024		826		8			8		835	835			
100159885	MIAMI	FL		08/16/2024		590		(108)			(108)		482	482			
100108049	VERO BEACH	FL		05/25/2023		686		(7)			(7)		679	679			
100155038	ORLANDO	FL		07/19/2024		609		(135)			(135)		474	474			
100080222	SAVANNAH	GA		02/25/2022		1,146		(72)			(72)		1,075	1,075			
100109755	COLUMBUS	OH		06/16/2023		682		(61)			(61)		621	621			
100154842	GRAND LEDGE	MI		07/19/2024		703		(88)			(88)		615	615			
100158687	FORT WORTH	TX		07/10/2024		806		73			73		878	878			
100171157	PLEASANT GROVE	UT		11/22/2024		691		(67)			(67)		623	623			
100075977	MIAMI	FL		01/07/2022		1,298		(106)			(106)		1,192	1,192			
100164769	STARBUCK	MN		08/26/2024		604		(49)			(49)		555	555			
100142539	WESLEY CHAPEL	FL		02/08/2024		667		(28)			(28)		639	639			
100110458	KYLE	TX		06/30/2023		876		29			29		905	905			
100173090	ANKENY	IA		10/30/2024		868		(77)			(77)		790	790			
100181214	NORTH LAS VEGAS	NV		12/06/2024		707		118			118		825	825			
100152701	ACWORTH	GA		05/17/2024		731		53			53		784	784			
100160147	HUTTO	TX		07/17/2024		681		(58)			(58)		623	623			
100148150	KODAK	TN		05/15/2024		618		(73)			(73)		545	545			
100186192	PORT SAINT LUCIE	FL		12/27/2024		1,159		(38)			(38)		1,121	1,121			
100159340	CEDAR CITY	UT		07/15/2024		799		47			47		847	847			
100186403	MEMPHIS	TN		12/30/2024		745		5			5		749	749			
100143124	NAPLES	FL		02/16/2024		744		65			65		809	809			
100030876	BRIARWOOD	NY		04/09/2019		582		301			301		883	883			
100019684	BURLINGTON	VT		07/26/2018		2,098		24			24		2,122	2,122			
100171754	NEENAH	WI		10/17/2024		664		(72)			(72)		592	592			
100149591	KANNAPOLIS	NC		04/26/2024		937		34			34		972	972			
100182223	NOVI	MI		12/12/2024		647		(41)			(41)		605	605			
100148097	FULSHEAR	TX		04/10/2024		808		(123)			(123)		685	685			
100151577	MILFORD	DE		05/10/2024		1,782		(44)			(44)		1,738	1,738			
100026669	ANTIOCH	CA		09/26/2018		1,126		396			396		1,522	1,522			
100110674	TUCSON	AZ		06/30/2023		757		(24)			(24)		734	734			
100050274	MIAMI	FL		11/20/2020		1,572		(155)			(155)		1,417	1,417			
100156489	WASILLA	AK		06/24/2024		603		(52)			(52)		551	551			
100164016	PEMBROKE PINES	FL		08/21/2024		614		(80)			(80)		534	534			
100158793	SUFFOLK	VA		07/10/2024		658		(55)			(55)		603	603			
100101574	SOUND BEACH	NY		04/26/2023		845		(34)			(34)		811	811			
100142113	DAVENPORT	FL		02/29/2024		646		(54)			(54)		592	592			
100140080	BROOKHAVEN	GA		01/09/2024		683		(29)			(29)		654	654			
100110467	HENDERSONVILLE	TN		06/30/2023		882		18			18		900	900			
100076345	VILLAS	NJ		01/07/2022		1,458		(55)			(55)		1,403	1,403			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128766	GRAND RAPIDS	MI		09/21/2023		540		(90)			(90)		450	450			
100186259	FAIRFIELD	OH		12/27/2024		675		(67)			(67)		608	608			
100153050	LADSON	SC		06/27/2024		673		(55)			(55)		618	618			
100168297	WASHINGTON	DC		09/20/2024		672		(71)			(71)		601	601			
100134794	LAND O' LAKES	FL		10/30/2023		640		(12)			(12)		627	627			
100107982	CHARLOTTE	NC		05/25/2023		1,047		24			24		1,071	1,071			
100179674	AMERICAN FORK	UT		11/21/2024		835		103			103		938	938			
100171852	RIO RANCHO	NM		10/17/2024		5,433		(243)			(243)		5,190	5,190			
100079685	PARK CITY	UT		04/25/2022		826		(136)			(136)		690	690			
100109745	AUSTIN	TX		06/16/2023		669		(44)			(44)		624	624			
100149693	BUDA	TX		04/26/2024		691		8			8		699	699			
100164011	WILLINGTON	CT		08/21/2024		560		(89)			(89)		471	471			
100115838	GLASSBORO	NJ		07/20/2023		703		(17)			(17)		686	686			
100170445	KELSO	WA		10/09/2024		614		(72)			(72)		542	542			
100166009	CLEBURNE	TX		09/06/2024		3,889		(441)			(441)		3,449	3,449			
100151242	NAPERVILLE	IL		05/10/2024		953		(45)			(45)		908	908			
100133818	EUREKA	MT		10/20/2023		450		(36)			(36)		414	414			
100128166	AUSTIN	TX		09/18/2023		1,238		(14)			(14)		1,224	1,224			
100151188	VICTORVILLE	CA		05/10/2024		663		(56)			(56)		607	607			
100114830	OCEAN PINES	MD		07/10/2023		705		(19)			(19)		685	685			
100149465	NAZARETH	PA		04/24/2024		802		29			29		831	831			
100013772	LONDONDERRY	NH		05/25/2017		1,083		76			76		1,159	1,159			
100140761	BENSALEM	PA		01/22/2024		537		(64)			(64)		473	473			
100179621	MARQUETTE	MI		11/21/2024		666		(48)			(48)		618	618			
100137811	HOWELL	NJ		12/08/2023		177		465			465		642	642			
100178348	CLAYTON	NC		11/20/2024		82,924		(3,383)			(3,383)		79,541	79,541			
100115547	SACRAMENTO	CA		07/19/2023		662		(31)			(31)		631	631			
100147895	POOLER	GA		04/08/2024		2,337		124			124		2,462	2,462			
100168393	GREEN BAY	WI		09/25/2024		653		(66)			(66)		586	586			
100152326	FAYETTEVILLE	AR		05/17/2024		805		143			143		948	948			
100172586	WOODSTOCK	GA		10/23/2024		193,922		(6,788)			(6,788)		187,134	187,134			
100163134	SPRINGFIELD	MA		08/13/2024		655		(52)			(52)		603	603			
100171963	ALLENTOWN	PA		10/17/2024		792		(56)			(56)		735	735			
100161805	HACKETTSTOWN	NJ		07/31/2024		(248)		841			841		593	593			
100180467	PORT CHARLOTTE	FL		11/26/2024		833		(159)			(159)		674	674			
100165582	PRINCETON	TX		08/29/2024		677		(46)			(46)		631	631			
100162977	CHESAPEAKE	VA		08/12/2024		667		(52)			(52)		614	614			
100168395	TIOGA	TX		09/25/2024		964		(93)			(93)		870	870			
100063087	DESOTO	TX		07/01/2021		2,286		(55)			(55)		2,231	2,231			
100137671	DALLAS	GA		12/08/2023		780		96			96		876	876			
100117400	GARDEN GROVE	CA		07/20/2023		(1,248)		2,652			2,652		1,403	1,403			
100156501	STATESVILLE	NC		06/24/2024		646		(32)			(32)		614	614			
100115003	STOCKTON	CA		07/14/2023		774		(40)			(40)		734	734			
100132088	MESQUITE	TX		10/13/2023		689		(21)			(21)		668	668			
100136381	CHARLOTTE	NC		11/20/2023		676		43			43		719	719			
100140100	MARBLE FALLS	TX		01/09/2024		760		(31)			(31)		729	729			
100110191	TROY	MI		06/30/2023		773		(23)			(23)		750	750			
100171695	HOUSTON	TX		10/16/2024		785		(54)			(54)		731	731			
100138422	CHESAPEAKE	VA		12/18/2023		791		(39)			(39)		752	752			
100128003	MURFREESBORO	TN		09/08/2023		1,240		229			229		1,469	1,469			
100161552	FORT WORTH	TX		07/30/2024		656		(54)			(54)		603	603			

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100147945	FRESNO	CA		04/08/2024		1,247		28			28		1,275	1,275			
100164401	MONROE	NC		08/21/2024		635		(28)			(28)		607	607			
100142148	SUMTER	SC		02/29/2024		969		(46)			(46)		922	922			
100140154	RALEIGH	NC		01/09/2024		690		(40)			(40)		650	650			
100151090	WARWICK	RI		05/08/2024		717		(37)			(37)		680	680			
100063704	RAHWAY	NJ		07/01/2021		1,116		(12)			(12)		1,104	1,104			
100155329	HOFFMAN EST	IL		07/19/2024		750		(22)			(22)		728	728			
100173947	SOUTHAMPTON TOWNSHIP	NJ		10/31/2024		727		(44)			(44)		683	683			
100161555	PLANO	TX		07/30/2024		679		(59)			(59)		620	620			
100174238	JOSHUA TREE	CA		10/31/2024		718		(46)			(46)		672	672			
100167163	BANNING	CA		09/13/2024		382		(44)			(44)		338	338			
100066850	MINNEOLA	FL		08/02/2021		549		(13)			(13)		536	536			
100149433	DURHAM	NC		04/24/2024		740		(40)			(40)		700	700			
100169753	MESA	AZ		09/30/2024		759		(21)			(21)		738	738			
100176855	CUMMING	GA		11/15/2024		721		(60)			(60)		661	661			
100151379	TOOELE	UT		05/10/2024		780		25			25		806	806			
100049385	LYNWOOD	CA		11/20/2020		1,875		(290)			(290)		1,585	1,585			
100150925	LAS VEGAS	NV		05/08/2024		837		73			73		910	910			
100178272	HOUSTON	TX		11/19/2024		841		(66)			(66)		775	775			
100129642	OVIEDO	FL		09/29/2023		974		(42)			(42)		933	933			
100049999	HOFFMAN ESTATES	IL		11/20/2020		1,354		(203)			(203)		1,151	1,151			
100164763	HARPERS FERRY	WV		08/26/2024		1,359		(53)			(53)		1,306	1,306			
100062977	VIRGINIA BEACH	VA		07/01/2021		1,451		(29)			(29)		1,422	1,422			
100170076	HARPERS FERRY	WV		10/08/2024		668		(66)			(66)		602	602			
100141229	HOUSTON	TX		01/30/2024		624		(39)			(39)		585	585			
100057621	HUGO	MN		06/30/2021		790		(82)			(82)		708	708			
100166197	DAWSONVILLE	GA		09/09/2024		1,362		(73)			(73)		1,288	1,288			
100115455	WEST PALM BEACH	FL		07/17/2023		717		51			51		768	768			
100172331	CONYERS	GA		10/23/2024		972		(56)			(56)		916	916			
100134815	DELTONA	FL		10/30/2023		1,217		323			323		1,540	1,540			
100147959	MERCED	CA		04/08/2024		672		(57)			(57)		615	615			
100127479	WEST GROVE	PA		09/08/2023		755		(11)			(11)		744	744			
100023446	SACRAMENTO	CA		08/16/2018		5,215		(279)			(279)		4,936	4,936			
100150605	PROVIDENCE VILLAGE	TX		05/03/2024		737		(29)			(29)		708	708			
100119662	FRESNO	TX		08/08/2023		690		(29)			(29)		661	661			
100128113	SPRING HILL	TN		09/08/2023		850		97			97		948	948			
100148408	HENDERSON	NV		04/12/2024		870		112			112		982	982			
100120740	RANCHO MIRAGE	CA		08/25/2023		705		(24)			(24)		681	681			
100137806	CARTERSVILLE	GA		12/08/2023		647		20			20		668	668			
100156556	MONTCLAIR	CA		06/24/2024		429		(44)			(44)		384	384			
100150684	VAN ALSTYNE	TX		05/06/2024		671		(34)			(34)		637	637			
100102181	SAN DIEGO	CA		04/14/2023		683		(21)			(21)		662	662			
100176610	SAN ANTONIO	TX		11/15/2024		1,675		(142)			(142)		1,532	1,532			
100045424	MURRIETA	CA		11/25/2020		1,434		(141)			(141)		1,293	1,293			
100147773	LAWRENCEVILLE	GA		04/08/2024		911		(12)			(12)		898	898			
100163873	SACRAMENTO	CA		09/27/2024		665		(126)			(126)		539	539			
100118775	POINCIANA	FL		07/25/2023		544		(23)			(23)		521	521			
100152259	MCKINNEY	TX		05/17/2024		705		(20)			(20)		685	685			
100043643	AVON	MA		08/13/2020		3,137		(489)			(489)		2,648	2,648			
100114859	FUQUAY VARINA	NC		07/10/2023		1,339		98			98		1,437	1,437			
100132282	MAHWAH	NJ		10/13/2023		803		113			113		916	916			

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100139971	FRESNO	CA		01/09/2024		679		(48)			(48)		631	631			
100162687	VALDOSTA	GA		08/12/2024		748		31			31		779	779			
100047457	PLYMOUTH	MA		11/20/2020		1,000		(254)			(254)		747	747			
100079403	PHOENIX	AZ		03/17/2022		1,312		(27)			(27)		1,285	1,285			
100152544	CORCORAN	MN		05/17/2024		844		146			146		989	989			
100142996	PHILADELPHIA	PA		02/12/2024		640		(46)			(46)		595	595			
100118137	HONOLULU	HI		07/20/2023		462		(89)			(89)		373	373			
100132809	BRADENTON	FL		11/03/2023		5,855		145			145		6,000	6,000			
100136441	SAINT JOHN	IN		11/20/2023		805		229			229		1,033	1,033			
100151269	VAN ALSTYNE	TX		05/10/2024		715		(35)			(35)		680	680			
100129319	DAWSONVILLE	GA		09/25/2023		766		169			169		935	935			
100148126	ANNA	TX		04/10/2024		5,135		(85)			(85)		5,050	5,050			
100120415	HOUSTON	TX		08/18/2023		741		63			63		805	805			
100156155	LAS VEGAS	NV		07/25/2024		645		1			1		646	646			
100139120	MIAMI	FL		12/28/2023		1,616		(97)			(97)		1,519	1,519			
100119709	CHICAGO	IL		08/08/2023		631		(51)			(51)		580	580			
100153459	HACKETTSTOWN	NJ		05/30/2024		(498)		1,125			1,125		627	627			
100164159	DAVENPORT	FL		08/21/2024		3,000		(108)			(108)		2,892	2,892			
100185333	DURHAM	NC		12/20/2024		732		4			4		736	736			
100119474	MADISON	WI		07/31/2023		9,413		52			52		9,465	9,465			
100173360	HEMPSTEAD	TX		10/30/2024		1,282		(69)			(69)		1,212	1,212			
100169568	VISALIA	CA		09/30/2024		5,220		(241)			(241)		4,979	4,979			
100137543	DENVER	CO		12/08/2023		628		(39)			(39)		589	589			
100143656	PHILADELPHIA	PA		02/22/2024		632		(31)			(31)		602	602			
100119136	LITTLE RIVER	SC		07/31/2023		652		27			27		679	679			
100128733	DAYTONA BEACH	FL		09/21/2023		635		(103)			(103)		532	532			
100143584	KANSAS CITY	MO		02/21/2024		619		(39)			(39)		580	580			
100025891	SAN DIEGO	CA		09/20/2018		2,512		277			277		2,789	2,789			
100151320	RIVERTON	UT		05/10/2024		1,676		(81)			(81)		1,595	1,595			
100011619	YORKVILLE	IL		03/08/2017		1,335		591			591		1,926	1,926			
100160531	FORT WASHINGTON	MD		07/19/2024		539		(32)			(32)		508	508			
100158689	FORT WORTH	TX		07/10/2024		803		72			72		876	876			
100120458	CHAPEL HILL	NC		08/18/2023		535		(45)			(45)		490	490			
100158011	CHERRY HILL	NJ		07/09/2024		631		(11)			(11)		620	620			
100161125	LEXINGTON	KY		07/24/2024		661		(46)			(46)		615	615			
100169463	NEWARK	DE		09/30/2024		2,426		(116)			(116)		2,310	2,310			
100128015	CLARKSVILLE	TN		09/08/2023		1,704		54			54		1,758	1,758			
100065503	FREDERICKSBURG	VA		07/28/2021		1,526		(68)			(68)		1,458	1,458			
100186431	SNEADS FERRY	NC		12/30/2024		669		(43)			(43)		626	626			
100100268	CHICAGO	IL		03/24/2023		359		(48)			(48)		311	311			
100120596	HOUSTON	TX		08/18/2023		724		(41)			(41)		683	683			
100169284	DELAVAN	WI		09/27/2024		6,268		(258)			(258)		6,010	6,010			
100182282	DAHLONEGA	GA		12/12/2024		1,082		121			121		1,203	1,203			
100165504	FORT WORTH	TX		08/29/2024		682		(24)			(24)		658	658			
100140406	AUBURNDALE	FL		01/18/2024		692		(45)			(45)		647	647			
100079225	MERIDIAN	ID		02/14/2022		1,516		(31)			(31)		1,485	1,485			
100071666	N MYRTLE BEACH	SC		10/14/2021		938		(64)			(64)		874	874			
100171712	DALLAS	TX		10/17/2024		529		(126)			(126)		403	403			
100135731	CONROE	TX		11/10/2023		597		48			48		645	645			
100182287	STEPHENS CITY	VA		12/12/2024		802		95			95		897	897			
100170358	ROGERS CITY	MI		10/08/2024		640		(43)			(43)		596	596			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127507	ST SIMONS ISLAND	GA		09/08/2023		689		(37)			(37)		653	653			
100099996	LAS VEGAS	NV		03/28/2023		471		(12)			(12)		459	459			
100116623	WEST HILLS	CA		07/20/2023		1,008		600			600		1,608	1,608			
100147040	LANSING	MI		03/27/2024		1,871		(57)			(57)		1,814	1,814			
100013209	ROCKVILLE	MD		05/25/2017		1,050		196			196		1,245	1,245			
100170314	GRAHAM	NC		10/08/2024		993		(55)			(55)		938	938			
100133207	ARLINGTON	TX		11/29/2023		579		(42)			(42)		537	537			
100140538	CORINTH	TX		01/19/2024		775		(82)			(82)		693	693			
100120943	MYRTLE BEACH	SC		08/30/2023		1,319		136			136		1,455	1,455			
100163974	ALLENTOWN	PA		10/04/2024		661		(43)			(43)		618	618			
100140166	HUTTO	TX		01/09/2024		810		38			38		848	848			
100062897	DUMFRIES	VA		07/01/2021		1,514		(54)			(54)		1,460	1,460			
100148271	FORNEY	TX		04/12/2024		756		(33)			(33)		723	723			
100164608	RICHMOND	TX		08/21/2024		711		62			62		773	773			
100175986	RICHMOND	VA		11/14/2024		1,867		71			71		1,938	1,938			
100031943	ALISO VIEJO	CA		03/29/2019		1,093		279			279		1,373	1,373			
100140588	RALEIGH	NC		01/19/2024		744		(49)			(49)		696	696			
100159694	GREER	SC		08/23/2024		666		(28)			(28)		638	638			
100146895	CHICAGO	IL		03/26/2024		661		(30)			(30)		631	631			
100149063	ASHLEY	OH		04/19/2024		568		(91)			(91)		477	477			
100110570	HARRISBURG	NC		06/30/2023		1,783		(27)			(27)		1,756	1,756			
100116471	KISSIMMEE	FL		07/20/2023		866		1,066			1,066		1,932	1,932			
100153271	DAHLONEGA	GA		05/30/2024		630		(11)			(11)		620	620			
100182219	BLUE RIDGE	GA		12/12/2024		980		(59)			(59)		921	921			
100158571	CLARENDON HILLS	IL		07/10/2024		718		(45)			(45)		674	674			
100050055	DANBURY	CT		11/20/2020		912		(146)			(146)		766	766			
100157668	LAS VEGAS	NV		06/28/2024		2,272		(117)			(117)		2,155	2,155			
100081374	GATLINBURG	TN		03/18/2022		1,391		28			28		1,419	1,419			
100166211	FORT WORTH	TX		09/09/2024		997		(3)			(3)		994	994			
100024669	VAIL	AZ		09/20/2018		1,491		5			5		1,496	1,496			
100102794	ODESSA	TX		06/22/2023		652		(103)			(103)		549	549			
100151099	CHARLOTTE	NC		05/08/2024		614		(44)			(44)		570	570			
100172921	PLANO	TX		10/25/2024		623		(79)			(79)		544	544			
100150858	CASTLE HAYNE	NC		05/08/2024		727		(27)			(27)		699	699			
100147924	LAKEMONT	GA		04/08/2024		858		(2)			(2)		856	856			
100151293	CHARLOTTE	NC		05/10/2024		715		(30)			(30)		685	685			
100137750	SMYRNA	TN		12/08/2023		709		(5)			(5)		703	703			
100182576	ANNA	TX		12/12/2024		759		4			4		763	763			
100162762	LAS VEGAS	NV		08/12/2024		661		(47)			(47)		614	614			
100061647	WHITMAN	MA		07/01/2021		1,505		(48)			(48)		1,457	1,457			
100120231	NORTH HUNTINGDON	PA		08/18/2023		686		(46)			(46)		640	640			
100164275	VIRGINIA BEACH	VA		08/21/2024		1,336		(40)			(40)		1,296	1,296			
100116018	TAMPA	FL		07/20/2023		1,432		(41)			(41)		1,390	1,390			
100143259	DENVER	CO		02/16/2024		875		(40)			(40)		836	836			
100167597	TAMPA	FL		09/19/2024		712		(109)			(109)		603	603			
100117264	CASSELBERRY	FL		07/20/2023		(1,069)		1,855			1,855		786	786			
100136328	HENDERSON	NV		11/20/2023		508		71			71		578	578			
100060236	BAYONNE	NJ		06/25/2021		1,523		(88)			(88)		1,435	1,435			
100127989	ANTIOCH	TN		09/08/2023		852		90			90		943	943			
100160890	PORT SAINT LUCIE	FL		07/24/2024		758		(14)			(14)		744	744			
100152667	AUSTIN	TX		05/17/2024		1,596		27			27		1,623	1,623			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024978	EAST ELMHURST	NY		09/20/2018		1,189		66			66		1,255	1,255			
100029073	DOWNEY	CA		10/26/2018		3,025		162			162		3,187	3,187			
100164174	PALM HARBOR	FL		08/21/2024		920		(71)			(71)		849	849			
100148884	LEANDER	TX		04/17/2024		1,447		(112)			(112)		1,335	1,335			
100150555	MOUNT AIRY	NC		05/03/2024		647		(53)			(53)		594	594			
100143289	MONROE	NC		02/16/2024		724		(44)			(44)		680	680			
100071731	ASHEVILLE	NC		10/14/2021		1,484		(117)			(117)		1,367	1,367			
100150606	PROVIDENCE VILLAGE	TX		05/03/2024		726		(40)			(40)		686	686			
100136524	OAKWOOD	GA		11/20/2023		711		84			84		795	795			
100186255	LAPEER	MI		12/27/2024		684		(44)			(44)		640	640			
100160874	EDMOND	OK		07/24/2024		612		(34)			(34)		578	578			
100155124	VERO BEACH	FL		07/19/2024		650		(45)			(45)		605	605			
100149690	RALEIGH	NC		04/26/2024		735		(56)			(56)		679	679			
100186456	FORNEY	TX		12/30/2024		752		15			15		766	766			
100110141	MIAMI	FL		06/29/2023		687		(147)			(147)		541	541			
100138869	PANAMA CITY BEACH	FL		12/21/2023		609		(21)			(21)		588	588			
100126317	EAST ORANGE	NJ		08/30/2023		613		(38)			(38)		575	575			
100120106	HOUSTON	TX		08/11/2023		742		(12)			(12)		729	729			
100171541	CADDO MILLS	TX		10/16/2024		265,331		(10,195)			(10,195)		255,137	255,137			
100171697	APPLE VALLEY	MN		10/16/2024		7,374		(199)			(199)		7,175	7,175			
100129353	GARNER	NC		09/25/2023		761		178			178		939	939			
100148208	HILLSBOROUGH	NC		04/12/2024		659		(40)			(40)		619	619			
100134718	LAS VEGAS	NV		10/30/2023		230		442			442		672	672			
100162718	SAN ANTONIO	FL		08/12/2024		837		102			102		939	939			
100079285	LARGO	FL		02/28/2022		1,142		(161)			(161)		981	981			
100171597	LAS VEGAS	NV		10/16/2024		692		(60)			(60)		631	631			
100181291	LITTLE ROCK	AR		12/06/2024		689		77			77		766	766			
100185443	ALLENTOWN	PA		12/20/2024		787		16			16		803	803			
100164305	CANTON	GA		08/21/2024		27,640		(446)			(446)		27,194	27,194			
100115972	SHOREWOOD	MN		07/20/2023		823		(23)			(23)		801	801			
100086765	ROSELLE	NJ		10/04/2022		3,505		(2,678)			(2,678)		827	827			
100100273	KISSIMMEE	FL		03/24/2023		656		(116)			(116)		540	540			
100182375	ORMOND BEACH	FL		12/12/2024		2,142		(53)			(53)		2,089	2,089			
100127379	BALDWIN	NY		08/30/2023		1,128		2,457			2,457		3,584	3,584			
100157710	RICHMOND	VA		06/28/2024		558		(83)			(83)		474	474			
100075943	SANFORD	ME		01/07/2022		1,382		(102)			(102)		1,280	1,280			
100156827	HACKETTSTOWN	NJ		06/27/2024		(370)		959			959		589	589			
100179477	DEER PARK	WA		11/21/2024		791		17			17		808	808			
100144087	LAWRENCEVILLE	GA		03/07/2024		778		(37)			(37)		741	741			
100025504	AZUSA	CA		09/20/2018		962		255			255		1,217	1,217			
100088106	JACKSON	CA		10/25/2022		498		(56)			(56)		442	442			
100066212	PALATINE	IL		08/02/2021		2,201							2,201	2,201			
100164546	NEWARK	NJ		08/21/2024		452		(81)			(81)		371	371			
100164808	WHITE HOUSE	TN		08/26/2024		767		12			12		778	778			
100044623	SAN DIEGO	CA		11/19/2020		1,447		(116)			(116)		1,331	1,331			
100153726	ROUND ROCK	TX		07/11/2024		960		(76)			(76)		884	884			
100138149	CLEARWATER	FL		12/14/2023		573		11			11		584	584			
100166050	PHOENIX	AZ		09/06/2024		494		(33)			(33)		461	461			
100109306	NORTH RICHLAND HILLS	TX		06/12/2023		690		3			3		693	693			
100147413	PHILADELPHIA	PA		05/08/2024		783		(110)			(110)		673	673			
100134663	LAKEVILLE	PA		10/30/2023		411		189			189		600	600			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144478	HARTFORD	CT		04/26/2024		637		(73)			(73)		564	564			
100117150	REGO PARK	NY		07/20/2023		926		379			379		1,305	1,305			
100178506	SCHERERVILLE	IN		11/21/2024		658		(90)			(90)		568	568			
100149788	LAKE WORTH	FL		04/26/2024		2,352		(12)			(12)		2,340	2,340			
100167599	TAMPA	FL		09/19/2024		18,474		(674)			(674)		17,800	17,800			
100065808	TAVARES	FL		07/28/2021		987		(100)			(100)		887	887			
100143501	ROSENBERG	TX		02/21/2024		623		(68)			(68)		555	555			
100171565	WHITE PIGEON	MI		10/16/2024		714		(70)			(70)		644	644			
100134570	BRADENTON	FL		10/30/2023		598		(46)			(46)		552	552			
100173394	LEHIGH ACRES	FL		10/29/2024		570		(141)			(141)		429	429			
100102426	GULF SHORES	AL		06/07/2023		828		(36)			(36)		792	792			
100147787	OMAHA	NE		04/08/2024		657		(39)			(39)		619	619			
100057756	FERNANDINA BEACH	FL		06/30/2021		1,437		(50)			(50)		1,387	1,387			
100162654	BREINIGSVILLE	PA		08/12/2024		930		102			102		1,032	1,032			
100049871	ELGIN	IL		11/20/2020		642		240			240		882	882			
100149099	ELLENWOOD	GA		04/19/2024		703		(68)			(68)		635	635			
100168131	MIAMI	FL		09/20/2024		683		(69)			(69)		614	614			
100029711	MONROE	WA		10/26/2018		1,143		7			7		1,150	1,150			
100147948	VAN ALSTYNE	TX		04/08/2024		733		(31)			(31)		701	701			
100076311	IRVINGTON	NJ		01/07/2022		1,602		(77)			(77)		1,525	1,525			
100087991	LULING	TX		10/25/2022		737		(100)			(100)		637	637			
100165875	COLUMBIA	SC		08/30/2024		717		(92)			(92)		625	625			
100166398	MARTIN	GA		10/24/2024		958		(137)			(137)		821	821			
100186398	BALTIMORE	MD		12/30/2024		689		(28)			(28)		662	662			
100065248	WILMINGTON	NC		07/14/2021		1,568		(33)			(33)		1,535	1,535			
100155947	ACWORTH	GA		06/17/2024		738		(25)			(25)		714	714			
100127948	SMYRNA	TN		09/08/2023		726		34			34		760	760			
100153060	UPLAND	CA		06/27/2024		63,149		(1,899)			(1,899)		61,250	61,250			
100101564	OAK ISLAND	NC		04/26/2023		832		(21)			(21)		811	811			
100142771	HOPKINTON	MA		02/08/2024		1,810		(85)			(85)		1,725	1,725			
100144389	SAN TAN VALLEY	AZ		03/07/2024		8,454		(265)			(265)		8,189	8,189			
100075989	TOTOWA	NJ		01/07/2022		1,290		(105)			(105)		1,185	1,185			
100060304	SALT LAKE CITY	UT		06/25/2021		2,045		(135)			(135)		1,910	1,910			
100151532	WITTMANN	AZ		05/10/2024		718		6			6		725	725			
100159420	WEST DES MOINES	IA		07/15/2024		600		(58)			(58)		542	542			
100028599	HOWARD BEACH	NY		10/26/2018		1,006		312			312		1,318	1,318			
100166375	SAN ANTONIO	TX		10/24/2024		960		(159)			(159)		801	801			
100100473	CENTRAL ISLIP	NY		04/27/2023		879		284			284		1,163	1,163			
100152700	LEANDER	TX		05/17/2024		623		5			5		627	627			
100129715	BEAUFORT	SC		09/29/2023		662		(6)			(6)		656	656			
100136199	TOMS RIVER	NJ		11/20/2023		641		11			11		652	652			
100173257	SAN TAN VALLEY	AZ		10/30/2024		916		125			125		1,041	1,041			
100129414	ROLLING MEADOWS	IL		09/29/2023		694		(30)			(30)		664	664			
100090055	WETHERSFIELD	CT		01/13/2023		2,178		(22)			(22)		2,156	2,156			
100172545	KNOXVILLE	TN		10/23/2024		731		(56)			(56)		676	676			
100025573	WILTON MANORS	FL		09/20/2018		1,201		(7)			(7)		1,194	1,194			
100163301	CAPITOL HEIGHTS	MD		08/13/2024		505		(27)			(27)		479	479			
100146911	VIRGINIA BEACH	VA		03/26/2024		612		(46)			(46)		566	566			
100179980	FOLEY	AL		11/25/2024		774		137			137		911	911			
100173014	MADISONVILLE	LA		10/25/2024		715		(38)			(38)		677	677			
100175372	LOUISVILLE	KY		11/05/2024		693		(41)			(41)		653	653			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176066	PHILADELPHIA	PA		12/20/2024		578		(42)			(42)		536	536			
100140604	LITITZ	PA		01/19/2024		618		(17)			(17)		601	601			
100171434	ANGIER	NC		10/16/2024		769		(61)			(61)		708	708			
100153639	REISTERSTOWN	MD		05/31/2024		950		(37)			(37)		913	913			
100176639	CONVERSE	TX		11/15/2024		897		(118)			(118)		780	780			
100115391	PALM COAST	FL		07/17/2023		1,309		(190)			(190)		1,119	1,119			
100078970	NEPTUNE CITY	NJ		02/24/2022		1,392		20			20		1,412	1,412			
100148358	FORT WORTH	TX		04/12/2024		855		63			63		918	918			
100155894	RALEIGH	NC		06/17/2024		798		27			27		825	825			
100030014	EAST HAMPTON	NY		12/20/2018		1,319		169			169		1,489	1,489			
100099636	SELLERSVILLE	PA		04/06/2023		367		(9)			(9)		358	358			
100138879	VICTORIA	TX		12/21/2023		635		(40)			(40)		595	595			
100088848	WORTHINGTON	OH		11/15/2022		506		47			47		554	554			
100152880	DELANO	CA		05/22/2024		456		8			8		464	464			
100142457	ALTON	TX		03/08/2024		770		(47)			(47)		724	724			
100137749	LAS VEGAS	NV		12/08/2023		791		211			211		1,002	1,002			
100132248	DAYTONA BEACH	FL		10/13/2023		681		(12)			(12)		669	669			
100162872	BENTONVILLE	AR		08/12/2024		955		(38)			(38)		917	917			
100084719	ORLANDO	FL		08/02/2022		487		(60)			(60)		427	427			
100174564	ATLANTA	GA		10/31/2024		477		(100)			(100)		377	377			
100101512	LAS VEGAS	NV		04/26/2023		1,426		228			228		1,654	1,654			
100053880	LORTON	VA		03/23/2021		1,078		(204)			(204)		874	874			
100134569	SAINT LOUIS	MO		10/30/2023		8,429		(358)			(358)		8,072	8,072			
100044112	FAIRFIELD	CA		08/19/2020		1,614		(72)			(72)		1,542	1,542			
100119820	ST. CLOUD	FL		08/08/2023		466		(39)			(39)		427	574		147	147
100169945	DURHAM	NC		11/08/2024		743		(42)			(42)		701	701			
100115446	ESSEX	MD		07/17/2023		590		(91)			(91)		499	499			
100175236	KATY	TX		11/05/2024		17,522		(228)			(228)		17,294	17,294			
100147795	CAMP HILL	PA		04/08/2024		769		(12)			(12)		757	757			
100179638	MANOR	TX		11/21/2024		651		(54)			(54)		597	597			
100158026	CEDAR PARK	TX		07/09/2024		717		(17)			(17)		700	700			
100076798	OAKLAND PARK	FL		12/27/2021		1,794		(207)			(207)		1,587	1,587			
100182233	DENTON	TX		12/12/2024		814		146			146		959	959			
100030714	LAKEWOOD	CO		04/09/2019		1,912		313			313		2,224	2,224			
100162650	DAHLONEGA	GA		08/12/2024		1,070		54			54		1,124	1,124			
100109731	LANCASTER	SC		06/16/2023		643		(66)			(66)		577	577			
100132262	VANCOUVER	WA		10/13/2023		213,504		(382)			(382)		213,122	213,122			
100151050	HENDERSON	NV		05/08/2024		807		130			130		938	938			
100180015	PINEDALE	AZ		11/25/2024		972		(9)			(9)		963	963			
100149157	CLEBURNE	TX		04/22/2024		643		(43)			(43)		600	600			
100135169	RANDALLSTOWN	MD		12/15/2023		477		(37)			(37)		439	439			
100163439	HANFORD	CA		09/27/2024		746		(41)			(41)		705	705			
100175902	OAKWOOD	GA		11/14/2024		693		(46)			(46)		647	647			
100090978	SMYRNA	GA		01/31/2023		655		(65)			(65)		590	590			
100115094	RICHMOND	TX		07/14/2023		1,139		127			127		1,266	1,266			
100133698	COATESVILLE	PA		10/23/2023		711		15			15		727	727			
100170507	CIBOLO	TX		10/09/2024		965		(32)			(32)		933	933			
100025312	TEANECK	NJ		09/20/2018		682		369			369		1,052	1,052			
100173295	WOODBURY	MN		10/30/2024		711		(68)			(68)		643	643			
100166242	MCKINNEY	TX		09/09/2024		820		44			44		864	864			
100176560	NEW MARKET	VA		11/15/2024		738		(15)			(15)		723	723			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103605	KATY	TX		05/08/2023		1,829		(206)			(206)		1,623	1,623			
100102201	KISSIMMEE	FL		04/14/2023		615		(6)			(6)		609	609			
100065589	RIPON	CA		07/28/2021		2,026		(143)			(143)		1,883	1,883			
100116357	BIG BEAR LAKE	CA		07/20/2023		905		693			693		1,598	1,598			
100147692	MOORESTOWN	NJ		04/05/2024		452		(44)			(44)		408	408			
100143300	MILFORD	MA		02/16/2024		672		(49)			(49)		623	623			
100180504	JACKSONVILLE	FL		11/26/2024		664		7			7		671	671			
100151277	SELBYVILLE	DE		05/10/2024		676		(46)			(46)		630	630			
100144207	MYRTLE BEACH	SC		03/07/2024		784		(1)			(1)		783	783			
100119990	LANCASTER	MA		08/11/2023		746		(23)			(23)		723	723			
100138889	CHICAGO	IL		12/21/2023		640		(49)			(49)		592	592			
100135290	VIRGINIA BEACH	VA		11/13/2023		704		37			37		741	741			
100167562	SAINT CLOUD	FL		09/19/2024		757		(79)			(79)		678	678			
100100428	KING OF PRUSSIA	PA		04/27/2023		2,537		463			463		3,000	3,000			
100151214	RALEIGH	NC		05/10/2024		749		10			10		759	759			
100175151	WALTERBORO	SC		11/05/2024		5,156		(464)			(464)		4,692	4,692			
100079680	PARK CITY	UT		04/08/2022		1,292		(37)			(37)		1,256	1,256			
100053396	CANYON COUNTRY	CA		03/23/2021		4,031		(108)			(108)		3,923	3,923			
100079914	BOCA RATON	FL		04/08/2022		937		(27)			(27)		909	909			
100171612	MECHANICSVILLE	VA		10/16/2024		1,269		(90)			(90)		1,179	1,179			
100048366	SOMERTON	AZ		11/20/2020		1,047		(201)			(201)		846	846			
100137812	EDMOND	OK		12/08/2023		960		255			255		1,215	1,215			
100016519	KEY WEST	FL		04/10/2018		1,648		14			14		1,662	1,662			
100148925	LOGANVILLE	GA		04/17/2024		803		115			115		918	918			
100082180	LEXINGTON	SC		04/14/2022		920		(104)			(104)		816	816			
100181569	EVERGREEN PARK	IL		12/09/2024		646		(47)			(47)		599	599			
100065305	SEBASTIAN	FL		07/28/2021		1,916		(109)			(109)		1,807	1,807			
100129622	LELAND	NC		09/29/2023		1,025		(39)			(39)		986	986			
100170204	SAINT PAUL	MN		10/08/2024		645		(62)			(62)		584	584			
100132279	CYPRESS	TX		10/13/2023		752		60			60		811	811			
100027001	LOS ANGELES	CA		09/26/2018		446		273			273		719	719			
100173297	MILWAUKEE	WI		10/30/2024		480		(37)			(37)		443	443			
100175261	CROSS ROADS	TX		11/05/2024		786		(29)			(29)		757	757			
100026028	GILBERT	AZ		09/20/2018		2,885		4			4		2,889	2,889			
100169769	LAWRENCEVILLE	GA		09/30/2024		725		(51)			(51)		674	674			
100176542	SAVANNAH	GA		11/15/2024		697		(48)			(48)		649	649			
100167828	EAST PROVIDENCE	RI		09/20/2024		1,541		(14)			(14)		1,527	1,527			
100113511	SUFFOLK	VA		06/29/2023		277		895			895		1,171	1,171			
100155434	LAKE MARY	FL		06/18/2024		478		(11)			(11)		466	466			
100166312	RIVERTON	UT		10/23/2024		947		(35)			(35)		912	912			
100157684	MOBILE	AL		06/28/2024		774		(102)			(102)		673	673			
100186417	KISSIMMEE	FL		12/30/2024		667		(34)			(34)		633	633			
100161352	CHARLOTTE	NC		07/25/2024		929		(83)			(83)		846	846			
100031715	GLENDALE	AZ		03/29/2019		1,386		74			74		1,460	1,460			
100081008	RICHMOND	TX		03/18/2022		1,336		64			64		1,400	1,400			
100137587	TULSA	OK		12/08/2023		694		60			60		755	755			
100157986	BOISE	ID		07/09/2024		752		(18)			(18)		734	734			
100142793	STAR	ID		02/08/2024		764		(18)			(18)		746	746			
100030752	HIALEAH	FL		04/09/2019		1,163		401			401		1,564	1,564			
100172182	SOUTHBRIDGE	MA		10/17/2024		574		(79)			(79)		496	496			
100141037	FORT MYERS	FL		02/20/2024		651		(89)			(89)		562	562			

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100151821	ELKHORN	NE		05/10/2024		671		82			82		753	753			
100068328	STOCKTON	CA		08/25/2021		1,395		(43)			(43)		1,352	1,352			
100135460	NORTH FORT MYERS	FL		11/13/2023		761		258			258		1,019	1,019			
100144226	DAHLONEGA	GA		03/07/2024		772		(21)			(21)		750	750			
100133670	GAINESVILLE	GA		10/23/2023		692		18			18		710	710			
100175765	GLENCOE	IL		11/12/2024		496		(48)			(48)		448	448			
100148933	KING GEORGE	VA		04/17/2024		666		(50)			(50)		616	616			
100143103	ENID	OK		02/16/2024		527		(8)			(8)		519	519			
100119831	CEDARVILLE	NJ		08/08/2023		740		(62)			(62)		678	678			
100135488	CASA GRANDE	AZ		11/13/2023		717		59			59		776	776			
100079042	CLOVIS	CA		02/24/2022		1,410		(5)			(5)		1,405	1,405			
100160509	VISTA	CA		07/19/2024		3,972		(392)			(392)		3,581	3,581			
100091861	PANAMA CITY	FL		01/30/2023		1,719		(70)			(70)		1,650	1,650			
100110173	FLAGSTAFF	AZ		06/30/2023		911		19			19		930	930			
100147930	WOODBURY	MN		04/08/2024		3,595		195			195		3,790	3,790			
100134051	ABSECON	NJ		10/25/2023		830		(50)			(50)		780	780			
100179953	PALM COAST	FL		11/25/2024		763		149			149		912	912			
100179670	WASHINGTON COURT HOUSE	OH		11/21/2024		472		(30)			(30)		442	442			
100024875	MABLETON	GA		09/20/2018		1,164		427			427		1,591	1,591			
100065102	PITTSBURG	CA		07/14/2021		1,513		(95)			(95)		1,418	1,418			
100127633	SAN TAN VALLEY	AZ		09/08/2023		729		(38)			(38)		691	691			
100186559	GEORGETOWN	TX		12/30/2024		630		(53)			(53)		577	577			
100165422	BAKERSFIELD	CA		08/29/2024		671		(38)			(38)		633	633			
100163196	DESOTO	TX		08/13/2024		622		(84)			(84)		538	538			
100151008	FORT MYERS	FL		05/08/2024		714		9			9		723	723			
100112069	HACKETTSTOWN	NJ		06/29/2023		594		927			927		1,521	1,521			
100148572	LEANDER	TX		04/12/2024		745		(52)			(52)		693	693			
100148726	KATY	TX		04/17/2024		727		(25)			(25)		702	702			
100142541	WESLEY CHAPEL	FL		02/08/2024		648		(15)			(15)		633	633			
100179497	DENTON	TX		11/21/2024		2,310		(10)			(10)		2,300	2,300			
100162710	RUSKIN	FL		08/12/2024		637		(32)			(32)		605	605			
100162572	ORLANDO	FL		08/12/2024		624		(19)			(19)		605	605			
100143848	YORKVILLE	IL		02/29/2024		626		11			11		637	637			
100134769	PORTER	TX		10/30/2023		271		377			377		649	649			
100117336	PATERSON	NJ		07/20/2023		811		752			752		1,562	1,562			
100129555	HENDERSON	NV		09/29/2023		809		130			130		939	939			
100162733	FAYETTEVILLE	AR		08/12/2024		648		(48)			(48)		600	600			
100161491	SAINT GEORGE	UT		07/30/2024		678		(64)			(64)		614	614			
100172326	IOWA COLONY	TX		10/21/2024		762		(48)			(48)		714	714			
100135226	CLARKSVILLE	TN		11/08/2023		3,596		(4)			(4)		3,592	3,592			
100182345	DEL VALLE	TX		12/12/2024		707		26			26		732	732			
100186690	MORAGA	CA		12/31/2024		677		(50)			(50)		627	627			
100048819	BEDMINSTER	NJ		11/20/2020		1,186		(83)			(83)		1,102	1,102			
100091149	HOUSTON	TX		01/31/2023		750		41			41		790	790			
100142119	DAVENPORT	FL		02/29/2024		1,432		(128)			(128)		1,304	1,304			
100179911	FORT WORTH	TX		11/25/2024		798		92			92		890	890			
100153470	HILLCREST HEIGHTS	MD		05/30/2024		935							935	935			
100171550	HALTOM CITY	TX		10/16/2024		801		(24)			(24)		777	777			
100161036	SAINT GERMAIN	WI		07/24/2024		670		(66)			(66)		603	603			
100109650	ENGLEWOOD	FL		06/14/2023		678		(41)			(41)		636	636			
100129713	GRAND RAPIDS	MI		09/29/2023		770		(25)			(25)		746	746			

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100148266	OAK RIDGE	TN		04/12/2024		750		(12)			(12)		738	738			
100137187	CEDAR SPRINGS	MI		11/28/2023		556		(44)			(44)		512	512			
100013818	CENTRAL ISLIP	NY		05/25/2017		818		30			30		848	848			
100151853	NORTH LAS VEGAS	NV		05/10/2024		640		90			90		730	730			
100127707	DAVENPORT	FL		09/08/2023		643		(68)			(68)		575	575			
100167159	BROWNSTOWN	MI		09/13/2024		831		(64)			(64)		767	767			
100077965	SAVANNAH	GA		01/13/2022		2,108		(346)			(346)		1,762	1,762			
100138753	CHARLOTTE	NC		12/21/2023		392		(59)			(59)		333	333			
100128212	ARGYLE	TX		09/18/2023		682		(31)			(31)		650	650			
100179681	VALENCIA	CA		11/21/2024		865		157			157		1,022	1,022			
100102136	ENGLEWOOD	FL		04/14/2023		663		(33)			(33)		630	630			
100171426	TWAIN HARTE	CA		10/16/2024		493		(55)			(55)		438	438			
100133944	BALTIMORE	MD		10/25/2023		335		182			182		517	517			
100164824	PLANT CITY	FL		08/26/2024		64,162		(2,601)			(2,601)		61,560	61,560			
100087333	PANAMA CITY BEACH	FL		10/25/2022		2,741		353			353		3,094	3,094			
100076359	SACRAMENTO	CA		01/07/2022		1,380		(108)			(108)		1,271	1,271			
100136736	SANTA FE	NM		11/27/2023		555		(32)			(32)		523	523			
100043023	HICKSVILLE	NY		05/28/2020		1,946		69			69		2,015	2,015			
100143145	DURHAM	NC		02/16/2024		1,662		121			121		1,783	1,783			
100182102	VAIL	AZ		12/12/2024		800		190			190		990	990			
100049739	TARZANA	CA		11/20/2020		985		(267)			(267)		718	718			
100151158	LAWRENCEVILLE	GA		05/09/2024		508		(67)			(67)		441	441			
100142831	INDIO	CA		02/09/2024		654		(83)			(83)		571	571			
100150732	MADISON	AL		05/06/2024		854		145			145		999	999			
100159647	NORTH PORT	FL		08/23/2024		692		(36)			(36)		656	656			
100161433	RALEIGH	NC		07/29/2024		656		(54)			(54)		602	602			
100031578	ANTIOCH	CA		03/29/2019		1,055		306			306		1,361	1,361			
100077993	DECATUR	GA		01/13/2022		1,504		(217)			(217)		1,287	1,287			
100156261	BALCH SPRINGS	TX		07/25/2024		1,495		(183)			(183)		1,312	1,312			
100025704	BREMERTON	WA		09/20/2018		1,143		77			77		1,220	1,220			
100159376	NEWBERRY	FL		07/15/2024		826		46			46		873	873			
100153960	CAPE CORAL	FL		06/05/2024		605		(49)			(49)		556	556			
100100461	HOLLYWOOD	FL		04/27/2023		1,145		16			16		1,161	1,161			
100142886	WOODSTOCK	GA		02/09/2024		1,441		(60)			(60)		1,380	1,380			
100174972	KERHONKSON	NY		10/31/2024		753		(84)			(84)		669	669			
100108938	WOODWAY	TX		05/31/2023		710		(138)			(138)		571	571			
100151002	SUGAR LAND	TX		05/08/2024		498		(10)			(10)		488	488			
100182572	MARICOPA	AZ		12/12/2024		969		(8)			(8)		961	961			
100186327	RICHMOND	VA		12/30/2024		809		(53)			(53)		756	756			
100162864	PUNTA GORDA	FL		08/12/2024		794		61			61		855	855			
100144054	DURHAM	NC		03/07/2024		861		115			115		976	976			
100154079	FRESNO	CA		06/06/2024		1,102		(36)			(36)		1,066	1,066			
100166230	LEBANON	TN		09/09/2024		773		23			23		797	797			
100150874	LAS VEGAS	NV		05/08/2024		716		(38)			(38)		678	678			
100150533	BOGART	GA		05/03/2024		719		(43)			(43)		676	676			
100163878	MIAMI	FL		09/27/2024		590		(89)			(89)		500	500			
100111172	OWINGS MILLS	MD		06/29/2023		680		661			661		1,340	1,340			
100175316	SUFFOLK	VA		11/05/2024		996		(25)			(25)		971	971			
100115965	LILBURN	GA		07/20/2023		773		(31)			(31)		742	742			
100108245	DAVENPORT	FL		05/24/2023		712		(122)			(122)		590	590			
100119481	CHARLOTTE	NC		07/31/2023		902		93			93		995	995			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108094	TAMPA	FL		05/24/2023		605		(25)			(25)		580	580			
100174607	VERONA	NJ		10/31/2024		492		(101)			(101)		391	391			
100167804	BROOKS	KY		09/19/2024		2,494		(10)			(10)		2,485	2,485			
100055462	EVANS	GA		03/23/2021		1,117		(231)			(231)		886	886			
100173061	VISALIA	CA		10/25/2024		750		24			24		775	775			
100048976	LODI	NJ		11/20/2020		2,473		(367)			(367)		2,106	2,106			
100182198	GARFIELD	AR		12/12/2024		671		(21)			(21)		650	650			
100048322	REDLANDS	CA		11/20/2020		1,326		(281)			(281)		1,045	1,045			
100161538	AUBREY	TX		07/30/2024		661		(63)			(63)		598	598			
100142597	LOGANVILLE	GA		02/08/2024		2,333		(2)			(2)		2,331	2,331			
100063299	PHILADELPHIA	PA		07/01/2021		1,537		(54)			(54)		1,483	1,483			
100071587	BROOKLYN PARK	MN		10/14/2021		2,540		(142)			(142)		2,398	2,398			
100077951	FRESNO	CA		01/13/2022		1,337		(107)			(107)		1,231	1,231			
100055460	TOWNSEND	DE		03/23/2021		892		(234)			(234)		658	658			
100103503	BASTROP	TX		05/08/2023		5,647		(165)			(165)		5,482	5,482			
100160112	SAINT GEORGE	UT		07/17/2024		678		(62)			(62)		616	616			
100090008	ASTORIA	OR		01/13/2023		340		(148)			(148)		192	192			
100147953	HADDONFIELD	NJ		04/08/2024		469		(38)			(38)		431	431			
100171822	SAN ANTONIO	TX		10/17/2024		598		(50)			(50)		548	548			
100185384	HUTTO	TX		12/20/2024		782		84			84		866	866			
100011176	EL CAJON	CA		12/23/2016		1,697		(32)			(32)		1,665	1,665			
100156118	LAS VEGAS	NV		06/18/2024		655		(16)			(16)		639	639			
100172864	MODESTO	CA		10/25/2024		600		(71)			(71)		528	528			
100110594	SURPRISE	AZ		06/30/2023		2,767		84			84		2,850	2,850			
100151546	HENDERSON	NV		05/10/2024		837		152			152		989	989			
100159901	MIAMI	FL		08/16/2024		694		(67)			(67)		627	627			
100129453	MURFREESBORO	TN		09/29/2023		742		(28)			(28)		714	714			
100182291	MCKINNEY	TX		12/12/2024		791		94			94		885	885			
100084842	PANAMA CITY BEACH	FL		08/02/2022		540		(101)			(101)		439	439			
100166058	KANSAS CITY	MO		09/09/2024		275		(38)			(38)		237	237			
100045249	WEST CHESTER	PA		11/25/2020		1,003		(124)			(124)		879	879			
100119524	GEORGETOWN	TX		07/28/2023		677		122			122		799	799			
100166233	HALTOM CITY	TX		09/09/2024		773		84			84		858	858			
100062343	STOCKBRIDGE	GA		07/01/2021		1,118		(7)			(7)		1,112	1,112			
100134433	PORT SAINT LUCIE	FL		10/30/2023		563		(37)			(37)		525	525			
100136174	BAKERSFIELD	CA		12/18/2023		420		(11)			(11)		409	409			
100115677	FOUNTAIN	CO		07/20/2023		684		(24)			(24)		660	660			
100146907	MURFREESBORO	TN		03/26/2024		770		(49)			(49)		720	720			
100013475	LAKE ELSINORE	CA		05/25/2017		757		290			290		1,048	1,048			
100148870	GULF SHORES	AL		04/17/2024		1,243		106			106		1,350	1,350			
100153932	CYPRESS	TX		06/05/2024		652		(56)			(56)		596	596			
100115438	FORT LAUDERDALE	FL		07/17/2023		715		46			46		760	760			
100116894	LA CRESCENTA	CA		07/20/2023		845		140			140		985	985			
100168573	VENICE	FL		09/25/2024		661		(75)			(75)		586	586			
100135129	MAUREPAS	LA		11/01/2023		652		23			23		675	675			
100108055	MESA	AZ		05/25/2023		1,014		149			149		1,163	1,163			
100119201	HATTERAS	NC		07/31/2023		726		3			3		729	729			
100149413	MEBANE	NC		04/24/2024		12,096		(264)			(264)		11,832	11,832			
100171199	WEST MELBOURNE	FL		11/22/2024		1,790		(143)			(143)		1,647	1,647			
100159436	KYLE	TX		07/15/2024		799		27			27		826	826			
100120976	OCALA	FL		08/30/2023		707		135			135		842	842			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029450	KENT	WA		10/26/2018		1,016		85			85		1,101	1,101			
100162614	WOODBURY	MN		08/12/2024		649		(51)			(51)		597	597			
100110186	TUCSON	AZ		06/30/2023		706		(33)			(33)		673	673			
100110187	TUCSON	AZ		06/30/2023		706		(33)			(33)		673	673			
100110188	TUCSON	AZ		06/30/2023		706		(33)			(33)		673	673			
100110190	TUCSON	AZ		06/30/2023		706		(33)			(33)		673	673			
100031507	SACRAMENTO	CA		03/29/2019		2,628		325			325		2,954	2,954			
100030944	HERNANDO	FL		04/09/2019		3,120		388			388		3,508	3,508			
100065263	SANDY HOOK	CT		07/28/2021		1,330		(108)			(108)		1,221	1,221			
100013376	FREEPORT	NY		05/25/2017		777		341			341		1,117	1,117			
100150194	ELK GROVE	CA		04/30/2024		2,276		(17)			(17)		2,260	2,260			
100156839	HACKETTSTOWN	NJ		06/27/2024		(382)		972			972		589	589			
100030857	SOUTH OZONE PARK	NY		04/09/2019		686		422			422		1,108	1,108			
100168405	AUBURN	GA		09/25/2024		820		(22)			(22)		799	799			
100116116	CYPRESS	CA		07/20/2023		988		731			731		1,720	1,720			
100110768	DEARBORN	MI		08/11/2023		654		(93)			(93)		561	561			
100031614	MANTECA	CA		03/29/2019		884		(31)			(31)		854	854			
100164940	WOODBURY	NY		08/28/2024		556		(40)			(40)		515	515			
100146878	ROYAL OAK	MI		03/26/2024		1,821		(21)			(21)		1,801	1,801			
100099640	CHANDLER	AZ		04/06/2023		284		(10)			(10)		274	274			
100171374	WATERLOO	IA		10/16/2024		652		(75)			(75)		577	577			
100135342	ADDISON	PA		11/13/2023		845		33			33		878	878			
100012670	MORENO VALLEY	CA		05/25/2017		688		217			217		906	906			
100149118	POST FALLS	ID		04/22/2024		417		(101)			(101)		315	315			
100152454	GAINESVILLE	FL		05/17/2024		685		(8)			(8)		678	678			
100180341	BILLINGS	MT		11/25/2024		701		(33)			(33)		667	667			
100107794	LONGS	SC		05/19/2023		928		269			269		1,197	1,197			
100133760	NEW ORLEANS	LA		10/23/2023		673		(12)			(12)		661	661			
100101522	NEW CARLISLE	OH		04/26/2023		2,319		161			161		2,480	2,480			
100102065	HIGHLAND	CA		04/14/2023		946		9			9		955	955			
100158145	NEWARK	DE		07/09/2024		618		(61)			(61)		558	558			
100135188	STONE MOUNTAIN	GA		11/07/2023		519		(6)			(6)		513	513			
100065651	ANCHORAGE	AK		07/28/2021		1,501		(83)			(83)		1,418	1,418			
100011777	SAUGUS	MA		03/08/2017		1,240		675			675		1,915	1,915			
100167666	CONCORD	NC		09/19/2024		895		(100)			(100)		795	795			
100162548	DURHAM	NC		08/12/2024		789		(33)			(33)		757	757			
100178337	SHELTON	WA		11/19/2024		708		(35)			(35)		674	674			
100140429	RALEIGH	NC		01/18/2024		700		(43)			(43)		657	657			
100141050	CALABASAS	CA		02/20/2024		654		(55)			(55)		599	599			
100185002	STILLWATER	OK		12/19/2024		844		(57)			(57)		788	788			
100155082	OCEANSIDE	CA		07/19/2024		660		32			32		693	693			
100135702	LIBERTY HILL	TX		11/10/2023		646		162			162		808	808			
100150977	ST CHARLES	ID		05/08/2024		1,181		(52)			(52)		1,129	1,129			
100060321	TACOMA	WA		06/25/2021		1,502		(115)			(115)		1,387	1,387			
100140167	PORTLAND	OR		01/09/2024		640		(56)			(56)		584	584			
100185135	LOS ANGELES	CA		12/20/2024		427		(68)			(68)		358	358			
100137546	WEST PALM BEACH	FL		12/08/2023		2,941		(65)			(65)		2,876	2,876			
100078900	LAS VEGAS	NV		02/24/2022		1,488		(12)			(12)		1,476	1,476			
100121016	KISSIMMEE	FL		08/30/2023		818		31			31		848	848			
100186257	FLAGLER BEACH	FL		12/27/2024		1,225		(48)			(48)		1,177	1,177			
100142694	CAPE CORAL	FL		02/08/2024		819		12			12		831	831			

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100067734	MENDHAM	NJ		09/23/2021		3,246		(132)			(132)		3,113	3,113			
100186614	MCKINNEY	TX		12/30/2024		790		93			93		884	884			
100013666	ROMOLAND	CA		05/25/2017		1,276		119			119		1,394	1,394			
100150974	MONT CLARE	PA		05/08/2024		689		(24)			(24)		665	665			
100109298	MCKINNEY	TX		06/12/2023		849		(8)			(8)		842	842			
100171717	KANNAPOLIS	NC		10/17/2024		601		(1)			(1)		600	600			
100168103	MCKINNEY	TX		09/20/2024		714		(27)			(27)		687	687			
100171420	HONOLULU	HI		10/16/2024		1,543		(92)			(92)		1,451	1,451			
100057835	OCEANSIDE	CA		06/30/2021		1,530		(111)			(111)		1,418	1,418			
100159986	MIRAMAR	FL		08/16/2024		626		(80)			(80)		546	546			
100153334	KATY	TX		05/30/2024		732		57			57		790	790			
100115638	KATY	TX		07/19/2023		1,172		(90)			(90)		1,082	1,082			
100186566	COLUMBUS	OH		12/30/2024		835		(20)			(20)		815	815			
100110495	PITTSBURGH	PA		06/30/2023		808		(1)			(1)		807	807			
100143282	ORMOND BEACH	FL		02/16/2024		726		(42)			(42)		684	684			
100160030	TOMS RIVER	NJ		07/17/2024		638		(31)			(31)		607	607			
100049729	PLAINFIELD	NJ		11/20/2020		907		(178)			(178)		729	729			
100135479	NORTH LAS VEGAS	NV		11/13/2023		827		221			221		1,048	1,048			
100181590	MONTICELLO	NY		12/09/2024		(182)		503			503		321	321			
100182400	BRAZORIA	TX		12/12/2024		1,005		(62)			(62)		943	943			
100135560	CORPUS CHRISTI	TX		11/13/2023		980		(4)			(4)		976	976			
100160891	SUQUAMISH	WA		07/24/2024		662		(56)			(56)		606	606			
100133560	MANOR	TX		10/23/2023		719		25			25		744	744			
100077936	SAN DIEGO	CA		01/10/2022		1,334		(71)			(71)		1,263	1,263			
100165253	WEST HAVEN	UT		08/29/2024		533		(113)			(113)		420	420			
100178289	NEW ORLEANS	LA		11/19/2024		1,045		(85)			(85)		960	960			
100141609	AURORA	IL		01/30/2024		146		(6)			(6)		140	140			
100180466	KISSIMMEE	FL		11/26/2024		670		(87)			(87)		583	583			
100167092	ORANGE PARK	FL		09/13/2024		609		(78)			(78)		532	532			
100186480	LAKE PLACID	FL		12/30/2024		763		(43)			(43)		720	720			
100054893	PORTLAND	OR		03/23/2021		925		(192)			(192)		733	733			
100148375	FAYETTEVILLE	AR		04/12/2024		777		(4)			(4)		773	773			
100167780	PENNSAUKEN	NJ		09/19/2024		605		(49)			(49)		556	556			
100146951	BENSON	NC		03/26/2024		685		(36)			(36)		649	649			
100170021	CAVE CREEK	AZ		11/08/2024		749		(65)			(65)		684	684			
100115065	PRINCETON	TX		07/14/2023		1,607		22			22		1,630	1,630			
100176120	HOUSTON	TX		12/20/2024		270		(39)			(39)		231	231			
100110448	DENTON	TX		06/30/2023		3,167		364			364		3,530	3,530			
100055863	SILVER SPRING	MD		03/26/2021		1,727		(118)			(118)		1,610	1,610			
100151061	TUCSON	AZ		05/08/2024		825		101			101		926	926			
100079684	PARK CITY	UT		04/08/2022		818		(137)			(137)		680	680			
100144631	FARMERSVILLE	TX		03/13/2024		532		(19)			(19)		513	513			
100132488	SAINT PETERSBURG	FL		11/03/2023		781		35			35		816	816			
100176054	KISSIMMEE	FL		12/20/2024		1,092		(93)			(93)		999	999			
100176564	NORTH LAS VEGAS	NV		11/15/2024		456		91			91		548	548			
100139513	WOOD DALE	IL		12/28/2023		17,012		(205)			(205)		16,807	16,807			
100060098	SACRAMENTO	CA		06/25/2021		1,487		(92)			(92)		1,395	1,395			
100088376	MIAMI	FL		01/06/2023		1,080		24			24		1,104	1,104			
100147024	BRADENTON	FL		03/27/2024		6,893		(182)			(182)		6,711	6,711			
100172999	MISSOULA	MT		10/25/2024		742		(55)			(55)		687	687			
100119190	LAS VEGAS	NV		07/31/2023		859		124			124		983	983			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090162	ENGLEWOOD	FL		01/13/2023		442		(9)			(9)		433	433			
100172596	PHOENIX	AZ		10/23/2024		959		115			115		1,075	1,075			
100110649	ROUND ROCK	TX		06/30/2023		748		(25)			(25)		723	723			
100164367	VISALIA	CA		08/21/2024		805		39			39		844	844			
100077669	COLORADO SPRINGS	CO		01/03/2022		1,623		(56)			(56)		1,566	1,566			
100084802	MAGNA	UT		08/02/2022		556		(53)			(53)		503	503			
100137559	NORTH RICHLAND HILLS	TX		12/08/2023		922		(16)			(16)		906	906			
100142702	FORT WORTH	TX		02/08/2024		791		(3)			(3)		788	788			
100115820	HOUSTON	TX		07/20/2023		700		(49)			(49)		651	651			
100151811	CHICAGO	IL		05/10/2024		697		(50)			(50)		646	646			
100182643	SEATTLE	WA		12/12/2024		720		(8)			(8)		712	712			
100075905	CALEXICO	CA		01/07/2022		3,827		(179)			(179)		3,648	3,648			
100134579	DUBLIN	OH		10/30/2023		439		(43)			(43)		396	396			
100186352	RICHMOND	VA		12/30/2024		866		(57)			(57)		809	809			
100135403	ESTERO	FL		11/13/2023		644		29			29		673	673			
100172492	NOTTINGHAM	MD		10/23/2024		648		(70)			(70)		577	577			
100135555	CEDAR PARK	TX		11/13/2023		1,235		(10)			(10)		1,225	1,225			
100143607	BLOOMINGBURG	NY		02/21/2024		631		(46)			(46)		585	585			
100061444	HIGHLAND	CA		06/01/2021		1,671		17			17		1,687	1,687			
100176227	LITTLETON	CO		12/20/2024		1,141		(3)			(3)		1,139	1,139			
100128402	GALVESTON	TX		09/15/2023		649		(68)			(68)		581	581			
100026546	PERRIS	CA		09/26/2018		2,096		610			610		2,705	2,705			
100067432	BELLFLOWER	CA		09/23/2021		1,980		(115)			(115)		1,865	1,865			
100152644	MONCKS CORNER	SC		05/17/2024		629		(5)			(5)		623	623			
100119382	CAPE CORAL	FL		07/31/2023		722		(7)			(7)		715	715			
100091429	HOUSTON	TX		02/22/2023		626		35			35		661	661			
100144046	MONROE	NC		03/07/2024		706		5			5		711	711			
100171536	CORPUS CHRISTI	TX		10/16/2024		2,363		(42)			(42)		2,321	2,321			
100118761	MULBERRY	FL		07/25/2023		2,286		(67)			(67)		2,219	2,219			
100146593	KYLE	TX		03/20/2024		76,540		(1,003)			(1,003)		75,537	75,537			
100173202	SAN ANTONIO	TX		10/30/2024		3,922		(166)			(166)		3,756	3,756			
100116626	PEMBROKE PINES	FL		07/20/2023		946		981			981		1,927	1,927			
100129773	SLATINGTON	PA		09/27/2023		818		(35)			(35)		782	782			
100136473	LAKEVILLE	MN		11/20/2023		1,856		354			354		2,210	2,210			
100142473	LAS VEGAS	NV		03/08/2024		717		(37)			(37)		680	680			
100057823	DURHAM	NC		06/30/2021		1,569		(61)			(61)		1,507	1,507			
100171615	OCEAN SHORES	WA		10/16/2024		2,030		(102)			(102)		1,928	1,928			
100159455	VANCOUVER	WA		07/15/2024		3,871		(39)			(39)		3,832	3,832			
100144121	GARFIELD	AR		03/07/2024		1,686		(85)			(85)		1,602	1,602			
100147394	HALLANDALE	FL		05/08/2024		685		(50)			(50)		635	635			
100150636	EAST WENATCHEE	WA		05/03/2024		1,148		58			58		1,206	1,206			
100174975	PARRISH	FL		10/31/2024		14,864		(684)			(684)		14,180	14,180			
100163928	SEGUIN	TX		10/04/2024		723		(45)			(45)		678	678			
100081462	BUDA	TX		03/18/2022		1,427		132			132		1,559	1,559			
100134481	KENNER	LA		10/30/2023		657		2			2		659	659			
100136170	SIMPSONVILLE	SC		12/18/2023		545		(35)			(35)		510	510			
100144062	AMHERST	NY		03/07/2024		618							618	618			
100140510	HUTTO	TX		01/19/2024		4,127		(297)			(297)		3,830	3,830			
100164477	ANTIOCH	TN		08/21/2024		671		(49)			(49)		622	622			
100168042	WENDELL	NC		09/20/2024		656		(59)			(59)		596	596			
100168758	LAGUNA WOODS	CA		09/26/2024		641		(18)			(18)		623	623			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031148	FOLSOM	CA		03/29/2019		1,048		348			348		1,396	1,396			
100169123	PARKER	AZ		09/27/2024		613		(74)			(74)		539	539			
100158742	DURHAM	NC		07/10/2024		37,334		439			439		37,773	37,773			
100128410	SEBASTIAN	FL		09/15/2023		582		(112)			(112)		470	470			
100129346	PRINCETON	TX		09/25/2023		8,079		8			8		8,088	8,088			
100115031	PORT ARANSAS	TX		07/14/2023		792		10			10		802	802			
100163311	KENNER	LA		08/13/2024		555		(32)			(32)		523	523			
100054385	LANCASTER	CA		03/23/2021		1,516		(459)			(459)		1,056	1,056			
100026563	CLOVIS	CA		09/26/2018		970		(9)			(9)		961	961			
100117707	ROSEMEAD	CA		07/20/2023		3,875		506			506		4,380	4,380			
100026968	LOXAHATCHEE	FL		09/26/2018		838		127			127		964	964			
100131800	IRVING	TX		10/06/2023		835		(71)			(71)		765	765			
100170388	LINESVILLE	PA		10/08/2024		447		(31)			(31)		416	416			
100064251	OCEAN	NJ		07/01/2021		1,418		220			220		1,638	1,638			
100170095	KYLE	TX		10/08/2024		1,136		(93)			(93)		1,042	1,042			
100151150	LANCASTER	TX		05/09/2024		652		(95)			(95)		557	557			
100101927	BEAR LAKE	MI		04/14/2023		654		(50)			(50)		605	605			
100165362	OCALA	FL		08/29/2024		512		(80)			(80)		432	432			
100158052	KATY	TX		07/09/2024		650		(28)			(28)		622	622			
100155374	CYPRESS	TX		06/18/2024		476		(52)			(52)		424	424			
100066944	SAN BERNARDINO	CA		08/02/2021		1,400		7			7		1,407	1,407			
100167639	MYRTLE BEACH	SC		09/19/2024		2,343		19			19		2,361	2,361			
100011713	WANTAGH	NY		03/08/2017		502		764			764		1,266	1,266			
100154540	SACRAMENTO	CA		06/14/2024		709		(28)			(28)		680	680			
100179948	OCALA	FL		11/25/2024		468		106			106		574	574			
100119383	MELISSA	TX		07/31/2023		770							770	770			
100180326	SPRING HILL	TN		11/25/2024		804		20			20		825	825			
100012615	SHIRLEY	NY		05/25/2017		778		447			447		1,225	1,225			
100099866	STOCKTON	CA		03/28/2023		668		(44)			(44)		624	624			
100156120	STATEN ISLAND	NY		06/18/2024		636		(111)			(111)		525	525			
100167655	GALLATIN	TN		09/19/2024		688		(88)			(88)		600	600			
100057853	VANCOUVER	WA		06/30/2021		1,547		(88)			(88)		1,459	1,459			
100182116	CHARLOTTE	NC		12/12/2024		26,290		(312)			(312)		25,978	25,978			
100171567	BUDA	TX		10/16/2024		745		(54)			(54)		691	691			
100081097	CYPRESS	CA		03/18/2022		1,421		56			56		1,477	1,477			
100180364	BROOKSHIRE	TX		11/25/2024		1,652							1,651	1,651			
100030766	POM FRET	MD		04/09/2019		2,992		193			193		3,186	3,186			
100110163	WILMINGTON	NC		06/30/2023		977		(7)			(7)		971	971			
100169791	GAINESVILLE	GA		09/30/2024		673		(60)			(60)		614	614			
100149319	PORT SAINT LUCIE	FL		04/24/2024		664		(58)			(58)		606	606			
100137663	SAINT LOUIS	MO		12/08/2023		600		(37)			(37)		563	563			
100144169	ALBUQUERQUE	NM		03/07/2024		656		(33)			(33)		623	623			
100065590	LEHI	UT		07/28/2021		1,526		(87)			(87)		1,439	1,439			
100012817	LOS ANGELES	CA		05/25/2017		1,126		(11)			(11)		1,115	1,115			
100138834	GRAND RAPIDS	MI		12/21/2023		756		(28)			(28)		728	728			
100179633	SAINT LOUIS	MO		11/21/2024		645		(52)			(52)		593	593			
100150515	GAINESVILLE	GA		05/03/2024		1,749		85			85		1,833	1,833			
100132118	DAVENPORT	FL		10/13/2023		924		(17)			(17)		908	908			
100102077	STOCKTON	CA		04/14/2023		592		(40)			(40)		552	552			
100144462	MCKINNEY	TX		04/26/2024		539		(119)			(119)		420	420			
100168409	ZELLWOOD	FL		09/25/2024		823		8			8		831	831			

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100064289	ORLANDO	FL		07/01/2021		4,095		341			341		4,436	4,436			
100152633	BALA CYNWYD	PA		05/17/2024		663		(30)			(30)		633	633			
100119168	KATY	TX		07/31/2023		829		106			106		935	935			
100172131	NASHVILLE	TN		10/17/2024		643		(72)			(72)		572	572			
100129785	DULUTH	GA		09/27/2023		703		(24)			(24)		679	679			
100150847	CASTLE HAYNE	NC		05/08/2024		723		(27)			(27)		696	696			
100013307	DESERT HOT SPRINGS	CA		05/25/2017		891		96			96		987	987			
100103013	BRIDGEPORT	CT		06/22/2023		646		(116)			(116)		530	530			
100155912	KATY	TX		06/17/2024		719		(30)			(30)		689	689			
100076841	TREASURE ISLAND	FL		12/27/2021		1,408		(86)			(86)		1,322	1,322			
100179450	HALTOM CITY	TX		11/21/2024		787		41			41		828	828			
100158855	PUNTA GORDA	FL		07/12/2024		1,108		(63)			(63)		1,044	1,044			
100103372	STEPHENVILLE	TX		06/16/2023		715		(66)			(66)		649	649			
100154848	MARYVILLE	TN		07/19/2024		734		(60)			(60)		674	674			
100067846	FT LAUDERDALE	FL		09/23/2021		1,381		(129)			(129)		1,252	1,252			
100147742	PITTSBURGH	PA		04/08/2024		2,333		(56)			(56)		2,277	2,277			
100107808	PALM BAY	FL		05/19/2023		1,489		99			99		1,588	1,588			
100128206	SUWANEE	GA		09/18/2023		733		9			9		741	741			
100119420	SAINT GEORGE	UT		07/31/2023		1,465		22			22		1,487	1,487			
100167842	KISSIMMEE	FL		09/20/2024		719		50			50		769	769			
100047142	LAKE WORTH	FL		11/20/2020		2,079		(128)			(128)		1,951	1,951			
100012629	FONTANA	CA		05/25/2017		1,466		(17)			(17)		1,449	1,449			
100025427	QUARTZ HILL	CA		09/20/2018		850		242			242		1,093	1,093			
100171543	MYRTLE BEACH	SC		10/16/2024		6,024		(125)			(125)		5,899	5,899			
100060128	FORT COLLINS	CO		06/25/2021		1,540		(87)			(87)		1,453	1,453			
100114936	HOUSTON	TX		07/13/2023		666		(42)			(42)		624	624			
100076663	JACKSONVILLE	FL		12/16/2021		1,360		(103)			(103)		1,257	1,257			
100165613	SUGAR LAND	TX		10/04/2024		658		(66)			(66)		592	592			
100150690	KAPOLEI	HI		05/06/2024		1,734		(77)			(77)		1,657	1,657			
100110545	WESLEY CHAPEL	FL		06/30/2023		675		(4)			(4)		671	671			
100044630	AVON	CT		11/19/2020		1,553		(136)			(136)		1,418	1,418			
100119471	LOGANVILLE	GA		07/31/2023		914		73			73		986	986			
100159460	ATHENS	GA		07/15/2024		639		(42)			(42)		598	598			
100142596	PHILADELPHIA	PA		02/08/2024		611		(30)			(30)		581	581			
100182570	ANNA	TX		12/12/2024		1,521		59			59		1,580	1,580			
100159355	BLOOMINGDALE	GA		07/15/2024		795		27			27		822	822			
100152401	KATY	TX		05/17/2024		7,032		16			16		7,047	7,047			
100140275	LINCOLN	NE		01/18/2024		814		(62)			(62)		752	752			
100156536	KENNESAW	GA		06/24/2024		688		(16)			(16)		672	672			
100140262	CONYERS	GA		01/18/2024		736		(36)			(36)		700	700			
100175075	HAMPTON	GA		11/05/2024		398		(29)			(29)		369	369			
100110124	PLAYAS DE ROSARITO	MEX		06/27/2023		716							716	716			
100053795	MATTAPONI	VA		03/23/2021		(1,748)		2,053			2,053		304	304			
100135143	MARATHON	FL		11/03/2023		588		(65)			(65)		523	523			
100159850	HIALEAH	FL		08/16/2024		664		(81)			(81)		583	583			
100065335	COVINGTON	WA		07/28/2021		1,990		(133)			(133)		1,857	1,857			
100044987	LUDINGTON	MI		11/19/2020		4,649		(149)			(149)		4,500	4,500			
100101971	DELRAY BEACH	FL		04/14/2023		589		(91)			(91)		498	498			
100116649	ORLANDO	FL		07/20/2023		877		928			928		1,805	1,805			
100044610	NATIONAL CITY	CA		11/19/2020		3,070		41			41		3,111	3,111			
100175944	LAVON	TX		11/14/2024		763		(49)			(49)		714	714			

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100136912	ANNA	TX		11/27/2023		620		25			25		645	645			
100171213	HYATTSVILLE	MD		10/16/2024		552		(76)			(76)		476	476			
100116119	HERRIMAN	UT		07/20/2023		1,327		386			386		1,714	1,714			
100182343	SAINT LOUIS	MO		12/12/2024		618		(35)			(35)		583	583			
100031973	SYLMAR	CA		03/29/2019		428		8			8		436	436			
100173339	GUYTON	GA		10/30/2024		754		(50)			(50)		704	704			
100129443	ROTONDA WEST	FL		09/29/2023		699		(41)			(41)		658	658			
100025408	OAKLEY	CA		09/20/2018		743		71			71		814	814			
100061162	GLENDALE	AZ		06/01/2021		1,781		19			19		1,799	1,799			
100090971	OCEAN ISLE BEACH	NC		01/31/2023		805		(59)			(59)		747	747			
100117206	SAVANNAH	GA		07/20/2023		753		54			54		807	807			
100161935	LOUISVILLE	KY		07/31/2024		627		(36)			(36)		590	590			
100167638	NOKOMIS	FL		09/19/2024		27,020		(616)			(616)		26,404	26,404			
100168204	JENSEN BEACH	FL		09/20/2024		708		(23)			(23)		685	685			
100171666	HOCKLEY	TX		10/16/2024		642		(64)			(64)		577	577			
100115583	VENICE	FL		07/19/2023		4,174		(122)			(122)		4,053	4,053			
100078733	LAKE ELSINORE	CA		02/25/2022		1,652		(179)			(179)		1,473	1,473			
100169833	WESTERLY	RI		09/30/2024		644		(44)			(44)		600	600			
100148045	RALEIGH	NC		04/10/2024		706		(2)			(2)		703	703			
100055620	AVENEL	NJ		03/23/2021		717		(182)			(182)		536	536			
100117164	SACRAMENTO	CA		07/20/2023		920		120			120		1,040	1,040			
100180481	MCKINNEY	TX		11/26/2024		746		(64)			(64)		682	682			
100076067	CINCINNATI	OH		01/07/2022		1,340		(101)			(101)		1,239	1,239			
100144221	CLAYTON	NC		03/07/2024		664		(53)			(53)		611	611			
100065704	AUSTIN	TX		07/28/2021		1,512		(113)			(113)		1,399	1,399			
100151657	FORT WORTH	TX		05/10/2024		718		47			47		765	765			
100101679	CHULA VISTA	CA		04/26/2023		709		(28)			(28)		681	681			
100100905	COALINGA	CA		04/28/2023		780		102			102		882	882			
100153836	JASPER	GA		07/10/2024		522		(106)			(106)		416	416			
100158426	HOUSTON	TX		07/10/2024		897		(96)			(96)		800	800			
100172595	LEWIS CENTER	OH		10/23/2024		763		(64)			(64)		699	699			
100142584	GOOCHLAND	VA		02/08/2024		640		(47)			(47)		592	592			
100081272	EL SOBRANTE	CA		03/18/2022		1,503		82			82		1,585	1,585			
100152688	CLEARWATER	FL		05/17/2024		625		(3)			(3)		622	622			
100138905	FORT LAUDERDALE	FL		12/21/2023		2,327		(85)			(85)		2,242	2,242			
100180045	SCOTTSDALE	AZ		11/25/2024		1,419		(29)			(29)		1,390	1,390			
100146924	LIBERTY TWSP	OH		03/26/2024		676		(43)			(43)		633	633			
100076696	POMPANO BEACH	FL		12/30/2021		1,295		(238)			(238)		1,057	1,057			
100101540	KATY	TX		04/26/2023		854		56			56		910	910			
100153437	CAMPBELL HALL	NY		05/30/2024		656		(45)			(45)		611	611			
100149355	WILMINGTON	NC		04/24/2024		981		(34)			(34)		947	947			
100151615	BIRMINGHAM	AL		05/10/2024		647		(41)			(41)		606	606			
100180667	MICHIGAN CITY	IN		11/26/2024		964		(81)			(81)		883	883			
100153903	HIRAM	GA		06/05/2024		564		(106)			(106)		458	458			
100174645	BOWLING GREEN	VA		10/31/2024		935		(88)			(88)		847	847			
100171930	LAVON	TX		10/17/2024		1,933		(47)			(47)		1,886	1,886			
100147272	ALBUQUERQUE	NM		03/28/2024		1,757		(13)			(13)		1,744	1,744			
100077820	HUNTINGTON BEACH	CA		01/14/2022		1,457		(93)			(93)		1,363	1,363			
100013511	RIXEYVILLE	VA		05/25/2017		1,059		171			171		1,230	1,230			
100068430	SAN PABLO	CA		08/25/2021		1,490		(89)			(89)		1,401	1,401			
100147838	RINCON	GA		04/08/2024		726		(38)			(38)		688	688			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182362	MAGNOLIA	TX		12/12/2024		1,372		(69)			(69)		1,303	1,303			
100167563	FARMERSVILLE	TX		09/19/2024		739		(160)			(160)		579	579			
100119694	HARTFORD	CT		08/08/2023		449		(47)			(47)		402	402			
100099916	VIDOR	TX		03/28/2023		514		(90)			(90)		425	425			
100172130	LA VERKIN	UT		10/17/2024		693		(52)			(52)		640	640			
100159831	ATLANTA	GA		07/17/2024		702		(45)			(45)		657	657			
100162700	PENDERGRASS	GA		08/12/2024		893		15			15		907	907			
100115232	HAVERSTRAW	NY		07/17/2023		659		(30)			(30)		629	629			
100065624	WINTER GARDEN	FL		07/28/2021		1,513		(117)			(117)		1,396	1,396			
100071702	MOLALLA	OR		10/14/2021		997		(87)			(87)		909	909			
100171372	NEWARK	DE		10/16/2024		665		(58)			(58)		607	607			
100130320	AKRON	OH		09/28/2023		7,548		(246)			(246)		7,301	7,301			
100176178	LOCUST GROVE	GA		12/20/2024		670		(103)			(103)		567	567			
100168065	CONCORD	NC		09/20/2024		720		(12)			(12)		709	709			
100078874	MERIDIAN	ID		02/24/2022		1,400		(12)			(12)		1,388	1,388			
100116291	SIMI VALLEY	CA		07/20/2023		1,002		1,133			1,133		2,136	2,136			
100175951	ANGIER	NC		11/14/2024		766		26			26		792	792			
100180041	KISSIMMEE	FL		11/25/2024		630		(54)			(54)		576	576			
100158443	PHOENIX	AZ		07/10/2024		611		(72)			(72)		539	539			
100172604	LEHI	UT		10/23/2024		636		(42)			(42)		594	594			
100136899	MYRTLE BEACH	SC		11/27/2023		577		122			122		699	699			
100171848	CYPRESS	TX		10/17/2024		721		(62)			(62)		660	660			
100172359	SALEM	OR		10/23/2024		634		(39)			(39)		595	595			
100160146	KNOXVILLE	TN		07/17/2024		660		(46)			(46)		614	614			
100118962	PANAMA CITY BEACH	FL		07/27/2023		729		(103)			(103)		626	626			
100168404	XENIA	OH		09/25/2024		541		(8)			(8)		533	533			
100013034	PITTSBURG	CA		05/25/2017		1,166		339			339		1,506	1,506			
100136508	PRINCETON	TX		11/20/2023		689		138			138		827	827			
100066923	YUCCA VALLEY	CA		08/02/2021		1,652		(3)			(3)		1,649	1,649			
100127538	WINDSOR MILL	MD		09/08/2023		695		(37)			(37)		658	658			
100160430	LAS VEGAS	NV		07/19/2024		654		(92)			(92)		562	562			
100181226	BAKERSFIELD	CA		12/06/2024		600		(82)			(82)		518	518			
100148320	CONROE	TX		04/12/2024		773		(30)			(30)		742	742			
100048960	CATHEDRAL CITY	CA		11/20/2020		1,197		(178)			(178)		1,018	1,018			
100142528	PHOENIXVILLE	PA		02/08/2024		682		(29)			(29)		653	653			
100133347	WESTON	FL		11/21/2023		666		22			22		688	688			
100172437	KYLE	TX		10/23/2024		739		(48)			(48)		691	691			
100156600	DURHAM	NC		06/24/2024		710		(9)			(9)		701	701			
100166156	WOODBURY	MN		09/09/2024		3,930		(87)			(87)		3,843	3,843			
100133059	AMHERST	NY		11/29/2023		592		3			3		596	596			
100048662	BOWIE	MD		11/20/2020		2,703		(283)			(283)		2,420	2,420			
100136481	NEWBERRY	FL		11/20/2023		637		12			12		649	649			
100084710	VALLEJO	CA		08/02/2022		168		(37)			(37)		131	131			
100079163	BLOOMINGBURG	NY		02/24/2022		1,436		21			21		1,457	1,457			
100120434	MONTGOMERY	TX		08/18/2023		258		(64)			(64)		194	194			
100148595	FRISCO	TX		04/12/2024		681		(79)			(79)		601	601			
100148041	LANCASTER	PA		04/10/2024		787		(28)			(28)		759	759			
100143778	PHOENIX	AZ		02/27/2024		376		(26)			(26)		350	350			
100148883	MONROE	NC		04/17/2024		637		(39)			(39)		599	599			
100083888	RICHMOND	CA		07/12/2022		712		(83)			(83)		629	629			
100110241	ARDEN	NC		06/30/2023		960		32			32		992	992			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044311	BROOKLYN	NY		08/04/2020		6,499		220			220		6,720	6,720			
100115788	PAYSON	AZ		07/20/2023		815							816	816			
100148862	CARMEL	IN		04/17/2024		677		(31)			(31)		646	646			
100148360	FORT WORTH	TX		04/12/2024		848		56			56		904	904			
100099795	LAS VEGAS	NV		02/28/2023		689		(58)			(58)		631	631			
100100813	GLEN BURNIE	MD		04/28/2023		1,100		58			58		1,158	1,158			
100047748	EAST NORTHPORT	NY		11/20/2020		1,275		(263)			(263)		1,012	1,012			
100120650	PARRISH	FL		08/24/2023		697		(40)			(40)		657	657			
100053663	TAKOMA PARK	MD		03/23/2021		1,957		(138)			(138)		1,819	1,819			
100169399	SANTA MARIA	CA		09/30/2024		589		(58)			(58)		530	530			
100152664	BREMERTON	WA		05/17/2024		652		(22)			(22)		630	630			
100136867	AUBURNDALE	FL		11/27/2023		622		(28)			(28)		594	594			
100152186	RALEIGH	NC		05/17/2024		608		8			8		616	616			
100148836	ODENTON	MD		04/17/2024		656		(45)			(45)		611	611			
100173003	HANFORD	CA		10/25/2024		653		(1)			(1)		652	652			
100115835	DAVENPORT	FL		07/20/2023		768		(9)			(9)		759	759			
100153594	REDMOND	OR		05/31/2024		719		(17)			(17)		703	703			
100148145	YPSILANTI	MI		05/15/2024		642		(20)			(20)		622	622			
100169714	STERLING HEIGHTS	MI		09/30/2024		660		(60)			(60)		600	600			
100048205	ELIZABETHPORT	NJ		11/20/2020		909		(136)			(136)		773	773			
100065541	WASILLA	AK		07/28/2021		1,398		(114)			(114)		1,284	1,284			
100117639	MASTIC	NY		07/20/2023		354		64			64		418	418			
100127642	EDGEWATER	MD		09/08/2023		775		19			19		794	794			
100129311	DAWSONVILLE	GA		09/25/2023		1,852		131			131		1,983	1,983			
100014259	SOUTH PLAINFIELD	NJ		09/27/2017		(89)		1,140			1,140		1,050	1,050			
100171818	CHENEY	WA		10/17/2024		607		(70)			(70)		537	537			
100152791	LANCASTER	CA		05/22/2024		479		(93)			(93)		387	387			
100149488	HOUSTON	TX		04/24/2024		819		(52)			(52)		768	768			
100129320	PRINCETON	TX		09/25/2023		659		(55)			(55)		604	604			
100013254	STOCKTON	CA		05/25/2017		860		335			335		1,194	1,194			
100161478	COLLINGSWOOD	NJ		07/30/2024		608		(35)			(35)		573	573			
100115106	WILMINGTON	NC		07/14/2023		778		24			24		803	803			
100151592	TAMPA	FL		05/10/2024		763		67			67		830	830			
100144236	FOUR OAKS	NC		03/07/2024		726		(28)			(28)		698	698			
100129665	LEANDER	TX		09/29/2023		741		(9)			(9)		731	731			
100148417	HENDERSON	NV		04/12/2024		836		74			74		911	911			
100159333	PARRISH	FL		07/15/2024		832		20			20		852	852			
100151580	FT WORTH	TX		05/10/2024		1,959		(4)			(4)		1,954	1,954			
100114540	NIANTIC	CT		06/29/2023		547		(48)			(48)		499	499			
100175182	PORT SAINT LUCIE	FL		11/05/2024		702		(36)			(36)		666	666			
100014170	AUBURN	CA		05/25/2017		1,409		153			153		1,562	1,562			
100142634	DALLAS	TX		02/08/2024		635		(48)			(48)		586	586			
100156013	SHASTA LAKE	CA		06/18/2024		2,220		(146)			(146)		2,074	2,074			
100171662	CLAYTON	NC		10/16/2024		1,016		14			14		1,029	1,029			
100078275	HOMESTEAD	FL		02/10/2022		1,266		(172)			(172)		1,093	1,093			
100131881	HERNANDO BEACH	FL		10/06/2023		571		(73)			(73)		498	498			
100162739	OCALA	FL		08/12/2024		559		(53)			(53)		506	506			
100081513	FREDERICKSBURG	TX		03/18/2022		2,565		117			117		2,682	2,682			
100169035	CHARLOTTE	NC		09/27/2024		4,083		(269)			(269)		3,814	3,814			
100031905	LIVERMORE	CA		03/29/2019		830		222			222		1,052	1,052			
100172254	HOUSTON	TX		10/21/2024		918		(88)			(88)		830	830			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141292	KATY	TX		01/30/2024		568		(32)			(32)		536	536			
100159904	LAKE WORTH	FL		08/16/2024		475		(35)			(35)		440	440			
100158074	FORT WORTH	TX		07/09/2024		596		(8)			(8)		588	588			
100171762	ASTORIA	OR		10/17/2024		689		(41)			(41)		647	647			
100169348	DEMOREST	GA		09/27/2024		664		(78)			(78)		586	586			
100162984	GERMANTOWN	MD		08/12/2024		3,386		(148)			(148)		3,238	3,238			
100119238	PLAINFIELD	IL		07/31/2023		696		(26)			(26)		670	670			
100151226	WENDELL	NC		05/10/2024		1,731		139			139		1,869	1,869			
100150672	MIDLOTHIAN	VA		05/06/2024		662		(60)			(60)		602	602			
100083983	WILMINGTON AREA LOS ANGELES	CA		07/12/2022		1,168		29			29		1,196	1,196			
100185853	HYATTSVILLE	MD		12/26/2024		658		(2)			(2)		656	656			
100079901	CAPE CORAL	FL		04/25/2022		866		(13)			(13)		852	852			
100179580	SAN ANTONIO	TX		11/21/2024		703		(48)			(48)		654	654			
100175427	LEWISVILLE	TX		12/23/2024		651		(89)			(89)		562	562			
100060967	RIVERSIDE	CA		06/01/2021		2,052		20			20		2,071	2,071			
100028019	WOBURN	MA		10/26/2018		1,143		107			107		1,250	1,250			
100079979	SACHSE	TX		04/25/2022		932		(23)			(23)		909	909			
100100636	LOS ANGELES	CA		04/27/2023		2,237		5			5		2,242	2,242			
100142768	CEDAR CITY	UT		02/08/2024		701		(28)			(28)		672	672			
100119950	ST SIMONS ISLAND	GA		08/11/2023		741		(10)			(10)		731	731			
100142714	DAPHNE	AL		02/08/2024		813		12			12		825	825			
100163154	HUTTO	TX		08/13/2024		668		(44)			(44)		624	624			
100136343	CEDAR CITY	UT		11/20/2023		629		38			38		667	667			
100031710	SUN VALLEY	CA		03/29/2019		1,719		427			427		2,146	2,146			
100152804	HOUSTON	TX		05/22/2024		725		(79)			(79)		646	646			
100163085	MESQUITE	TX		08/13/2024		721		(46)			(46)		675	675			
100119994	PITTSBURGH	PA		08/11/2023		758		51			51		809	809			
100065030	PHOENIX	AZ		07/14/2021		1,424		(106)			(106)		1,318	1,318			
100152668	SAINT PETERSBURG	FL		05/17/2024		649		(20)			(20)		630	630			
100079136	SOUTH RIVER	NJ		02/24/2022		1,296		(57)			(57)		1,239	1,239			
100129420	PHOENIX	AZ		09/29/2023		1,421		(15)			(15)		1,406	1,406			
100135513	WAKE FOREST	NC		11/13/2023		644		(1)			(1)		644	644			
100142679	OAKDALE	MN		02/08/2024		790		47			47		837	837			
100109611	FORT WORTH	TX		06/14/2023		1,689		(235)			(235)		1,453	1,453			
100140557	WHITEFIELD	NH		01/19/2024		719		(105)			(105)		615	615			
100129469	CANTON	GA		09/29/2023		698		(28)			(28)		671	671			
100182590	ROUND ROCK	TX		12/12/2024		703		(34)			(34)		669	669			
100174296	SUPPLY	NC		10/31/2024		3,315		125			125		3,440	3,440			
100026630	ROMOLAND	CA		09/26/2018		798		(24)			(24)		774	774			
100101812	BROWNS MILLS, PEMBERTON TOWNSH	NJ		03/31/2023		498		(24)			(24)		474	474			
100169438	DURHAM	NC		09/30/2024		651		(65)			(65)		586	586			
100144215	KATY	TX		03/07/2024		743		47			47		790	790			
100011515	STAFFORD	VA		03/08/2017		324		1,069			1,069		1,394	1,394			
100165664	TUCSON	AZ		10/04/2024		718		(98)			(98)		620	620			
100155243	PINELLAS PARK	FL		07/19/2024		1,018		(24)			(24)		994	994			
4010067163	TROY	NY		02/29/2024		579		(58)			(58)		521	521			
100144074	HOUSTON	TX		03/07/2024		4,389		(70)			(70)		4,319	4,319			
100160161	BLOOMINGDALE	GA		07/17/2024		15,337		(241)			(241)		15,097	15,097			
100079831	RICHMOND	TX		04/25/2022		858		(96)			(96)		762	762			
100138106	DAVENPORT	FL		12/14/2023		400		145			145		546	546			
100171735	GALLATIN	TN		10/17/2024		525		(57)			(57)		468	468			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144358	RAEFORD	NC		03/07/2024		902		(66)			(66)		836	836			
100137983	ZEPHYRHILLS	FL		12/13/2023		804		230			230		1,033	1,033			
100138336	ANNA	TX		12/18/2023		712		(18)			(18)		694	694			
100014355	MIAMI	FL		09/27/2017		4,567		127			127		4,695	4,695			
100144597	RALEIGH	NC		03/13/2024		706		(28)			(28)		678	678			
100109734	MIAMI	FL		06/16/2023		22,291		(625)			(625)		21,665	21,665			
100147996	MORRISVILLE	NC		04/10/2024		3,291		(61)			(61)		3,230	3,230			
100153313	CYPRESS	TX		05/30/2024		8,672		(147)			(147)		8,525	8,525			
100137457	KISSIMMEE	FL		01/11/2024		427		(27)			(27)		400	400			
100133616	NEW PORT RICHEY	FL		10/23/2023		1,948		36			36		1,984	1,984			
100146960	PHARR	TX		03/26/2024		674		(42)			(42)		632	632			
100065801	OAKDALE	CA		07/28/2021		1,352		(124)			(124)		1,228	1,228			
100144620	RALEIGH	NC		03/13/2024		632		(32)			(32)		600	600			
100163963	JOHNS ISLAND	SC		10/04/2024		19,014		(395)			(395)		18,619	18,619			
100153447	SACRAMENTO	CA		05/30/2024		496		(32)			(32)		464	464			
100168562	HONOLULU	HI		09/25/2024		706		(61)			(61)		645	645			
100149424	MARICOPA	AZ		04/24/2024		898		181			181		1,080	1,080			
100148457	GEORGETOWN	TX		04/12/2024		1,023		141			141		1,164	1,164			
100160144	ST GEORGE	UT		07/17/2024		53,305		(1,347)			(1,347)		51,958	51,958			
100030115	CHICAGO	IL		12/20/2018		3,180		267			267		3,447	3,447			
100154614	ALEXANDRIA	VA		06/14/2024		562		(122)			(122)		440	440			
100182542	SURF CITY	NC		12/12/2024		673		(38)			(38)		636	636			
100182155	PALM BAY	FL		12/12/2024		640		(29)			(29)		611	611			
100174801	ROOSEVELT	NY		10/31/2024		731		(78)			(78)		653	653			
100142743	BUFFALO GROVE	IL		02/08/2024		497		(40)			(40)		457	457			
100062805	ANCHORAGE	AK		07/01/2021		687		7			7		694	694			
100000605	BELTSVILLE	MD		09/27/2016		485		587			587		1,073	1,073			
100158910	PORT SAINT LUCIE	FL		07/12/2024		875		(84)			(84)		791	791			
100128178	MERIDIAN	ID		09/18/2023		780		65			65		845	845			
100132259	CHARLOTTE	NC		10/13/2023		637		33			33		670	670			
100186625	FORT WORTH	TX		12/30/2024		1,693		113			113		1,806	1,806			
100174978	PHILADELPHIA	PA		10/31/2024		583		(83)			(83)		500	500			
100054503	COLUMBUS	NJ		03/23/2021		892		(173)			(173)		720	720			
100103854	HAVERSTRAW	NY		05/10/2023		746		(33)			(33)		713	713			
100071973	SPRINGFIELD	MO		10/29/2021		1,478		(118)			(118)		1,359	1,359			
100151668	SURPRISE	AZ		05/10/2024		691		(19)			(19)		672	672			
100165748	DAHLONEGA	GA		08/29/2024		779		(52)			(52)		726	726			
100166944	MILTON	FL		09/13/2024		692		(41)			(41)		651	651			
100138292	ROUND ROCK	TX		12/18/2023		883		(101)			(101)		783	783			
100151670	SURPRISE	AZ		05/10/2024		691		(19)			(19)		672	672			
100054821	ALTAMONTE SPRINGS	FL		03/23/2021		657		8			8		665	665			
100144171	MURRIETA	CA		03/07/2024		770		5			5		775	775			
100143383	PALM BAY	FL		02/16/2024		812		(54)			(54)		758	758			
100159690	HUMBLE	TX		08/23/2024		644		(37)			(37)		606	606			
100159432	PALM COAST	FL		07/15/2024		961		(49)			(49)		912	912			
100140327	CHARLOTTESVILLE	VA		01/18/2024		607		(24)			(24)		583	583			
100027878	DISTRICT HEIGHTS	MD		10/26/2018		849		139			139		988	988			
100170017	KANSAS CITY	MO		11/08/2024		588		(77)			(77)		512	512			
100155917	MATTHEWS	NC		06/17/2024		641		(31)			(31)		610	610			
100179994	DUCK CREEK VILLAGE	UT		11/25/2024		720		(3)			(3)		716	716			
100119194	BROOKLYN PARK	MN		07/31/2023		699		9			9		707	707			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133359	CELINA	TX		11/21/2023		509		(99)			(99)		409	409			
100143313	FORT MILL	SC		02/16/2024		705		5			5		710	710			
100132699	COLUMBUS	OH		11/03/2023		402		(17)			(17)		385	385			
100113100	SCOTTS VALLEY	CA		06/29/2023		832		1,604			1,604		2,437	2,437			
100150574	LAS VEGAS	NV		05/03/2024		3,933		(133)			(133)		3,800	3,800			
100126415	FORT LAUDERDALE	FL		08/30/2023		669		(23)			(23)		646	646			
100180118	TEMPLE	TX		12/30/2024		859		11			11		871	871			
100137686	RALEIGH	NC		12/08/2023		719		32			32		751	751			
100110534	COLLINGSWOOD	NJ		06/30/2023		658		13			13		671	671			
100151960	JACKSONVILLE	FL		06/14/2024		593		(74)			(74)		519	519			
100139291	DAYTONA BEACH	FL		12/28/2023		582		(23)			(23)		559	559			
100150609	ROYSE CITY	TX		05/03/2024		724		(29)			(29)		696	696			
100156253	PALM BAY	FL		06/20/2024		631		(13)			(13)		618	618			
100134061	DERBY	CT		10/25/2023		491		(40)			(40)		451	451			
100030848	BENBROOK	TX		04/09/2019		922		458			458		1,380	1,380			
100110496	BEAUFORT	NC		06/30/2023		863		58			58		921	921			
100150861	APACHE JUNCTION	AZ		05/08/2024		1,769		(5)			(5)		1,764	1,764			
100142707	LAS VEGAS	NV		02/08/2024		4,722		(24)			(24)		4,698	4,698			
100140367	SAN MARCOS	TX		01/18/2024		875		67			67		942	942			
100140244	CLEMENTON	NJ		01/18/2024		669		(35)			(35)		633	633			
100147931	RALEIGH	NC		04/08/2024		766		38			38		804	804			
100132316	JOHNSTOWN	CO		10/13/2023		671		52			52		723	723			
100168398	SAN MARCOS	TX		09/25/2024		788		(13)			(13)		775	775			
100025560	HUNTINGTON PARK	CA		09/20/2018		895		3			3		898	898			
100136447	NAPLES	FL		11/20/2023		457		88			88		545	545			
100149460	STILLWATER	OK		04/24/2024		722		(39)			(39)		683	683			
100134095	LAS VEGAS	NV		12/08/2023		596		19			19		615	615			
100129605	LOGANVILLE	GA		09/29/2023		845		84			84		929	929			
100081309	PHOENIX	AZ		03/18/2022		1,315		30			30		1,346	1,346			
100179744	FORT WORTH	TX		11/21/2024		1,391		126			126		1,517	1,517			
100142724	HAINES CITY	FL		02/08/2024		689		(37)			(37)		652	652			
100161127	JURUPA VALLEY	CA		07/24/2024		691		(33)			(33)		658	658			
100135332	NASHVILLE	TN		11/13/2023		629		(23)			(23)		606	606			
100030065	BURTONSVILLE	MD		12/20/2018		3,423		89			89		3,512	3,512			
100128412	GREENLEAF	WI		09/15/2023		607		(41)			(41)		567	567			
100152436	MCKINNEY	TX		05/17/2024		704		10			10		714	714			
100175889	BRADENTON	FL		11/14/2024		770		(115)			(115)		655	655			
100170215	DURHAM	NC		10/08/2024		740		(47)			(47)		693	693			
100064185	JAMAICA	NY		07/01/2021		2,540		133			133		2,674	2,674			
100151200	ANNA	TX		05/10/2024		2,495		(91)			(91)		2,404	2,404			
100136250	LIBERTY HILL	TX		11/20/2023		625		30			30		655	655			
100140356	KILMARNOCK	VA		01/18/2024		581		(8)			(8)		573	573			
100131847	LINCOLN	NE		10/06/2023		165		(20)			(20)		145	145			
100115721	COLUMBUS	OH		07/20/2023		821		(13)			(13)		808	808			
100147139	BRADENTON	FL		05/08/2024		803		(18)			(18)		785	785			
100149834	PHOENIX	AZ		04/29/2024		634		(33)			(33)		601	601			
100161782	HACKETTSTOWN	NJ		07/31/2024		(411)		1,042			1,042		631	631			
100142906	WICHITA	KS		02/09/2024		663		(31)			(31)		632	632			
100107805	MILLVILLE	DE		05/19/2023		990		103			103		1,093	1,093			
100148432	DENVER	CO		04/12/2024		665		(45)			(45)		621	621			
100168208	EAST LANSING	MI		09/20/2024		716		8			8		724	724			

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100151238	SPANISH FORK	UT		05/10/2024		654		(33)			(33)		621	621			
100151056	SHERRILLS FORD	NC		05/08/2024		797		125			125		922	922			
100049967	BOLTON	MA		11/20/2020		1,197		(153)			(153)		1,045	1,045			
100115081	SAINT CLOUD	FL		07/14/2023		835		41			41		876	876			
100186330	AMBLER	PA		12/30/2024		678		(29)			(29)		649	649			
100117155	CLERMONT	FL		07/20/2023		(1,057)		1,836			1,836		778	778			
100119054	DESOTO	TX		07/27/2023		667		8			8		675	675			
100076256	MATTHEWS	NC		01/07/2022		1,487		(65)			(65)		1,422	1,422			
100161464	ANNA	TX		07/30/2024		680		(40)			(40)		639	639			
100142920	SAN ANTONIO	FL		02/09/2024		531		(7)			(7)		524	524			
100029302	WEST BABYLON	NY		10/26/2018		887		168			168		1,055	1,055			
100170228	LAND O LAKES	FL		10/08/2024		801		85			85		886	886			
100185316	MILWAUKEE	WI		12/20/2024		789		1			1		791	791			
100127986	LAS VEGAS	NV		09/08/2023		740		150			150		890	890			
100115935	CAPE CORAL	FL		07/20/2023		802		(9)			(9)		793	793			
100152979	CYPRESS	TX		06/27/2024		551		(86)			(86)		464	464			
100055325	WAKEFIELD	MA		03/23/2021		1,193		(245)			(245)		947	947			
100162038	PLANT CITY	FL		07/31/2024		500		(118)			(118)		382	382			
100147734	GOULDSBORO	PA		04/08/2024		2,362		(102)			(102)		2,260	2,260			
100174936	DALLAS	GA		10/31/2024		726		(109)			(109)		618	618			
100150603	ROSENBERG	TX		05/03/2024		1,628		(38)			(38)		1,590	1,590			
100172357	RIALTO	CA		10/23/2024		767		(35)			(35)		732	732			
100110459	MAGNOLIA	TX		06/30/2023		780		87			87		867	867			
100074402	BALTIMORE	MD		12/02/2021		1,599		(205)			(205)		1,394	1,394			
100186720	KISSIMMEE	FL		12/31/2024		624		(87)			(87)		537	537			
100084845	AVONDALE	AZ		08/02/2022		544		(131)			(131)		414	414			
100053889	LAUREL	MD		03/23/2021		1,492		(209)			(209)		1,283	1,283			
100142807	NORTH FORT MYERS	FL		02/08/2024		617		(67)			(67)		550	550			
100114870	SURPRISE	AZ		07/10/2023		1,031		12			12		1,042	1,042			
100026629	SALINAS	CA		09/26/2018		1,659		21			21		1,680	1,680			
100170145	MIDDLEBURG	FL		10/08/2024		693		(56)			(56)		637	637			
100129707	SHERMAN	TX		09/29/2023		678		(39)			(39)		639	639			
100170200	HENDERSON	NV		10/08/2024		1,335		150			150		1,484	1,484			
100179793	SHERRILLS FORD	NC		11/21/2024		825		38			38		863	863			
100150893	BUDA	TX		05/08/2024		709		(48)			(48)		661	661			
100049748	GARDEN GROVE	CA		11/20/2020		1,497		(368)			(368)		1,129	1,129			
100128261	SAN ANTONIO	TX		09/14/2023		778		(20)			(20)		758	758			
100185496	MCMINNVILLE	OR		12/20/2024		510		(18)			(18)		492	492			
100142688	DENTON	TX		02/08/2024		863		52			52		915	915			
100065531	FLOWER MOUND	TX		07/28/2021		2,315		(80)			(80)		2,235	2,235			
100159946	NAPLES	FL		08/16/2024		599		(108)			(108)		491	491			
100171737	MONROE	NC		10/17/2024		766		(58)			(58)		708	708			
100031442	FAIRFIELD	CA		03/29/2019		975		(30)			(30)		944	944			
100090033	RIVERVIEW	FL		01/13/2023		441		(26)			(26)		415	415			
100172435	WAUKEE	IA		10/23/2024		1,837		(48)			(48)		1,789	1,789			
100014059	LANCASTER	CA		05/25/2017		1,840		171			171		2,010	2,010			
100147966	PORT CHARLOTTE	FL		04/08/2024		775		(4)			(4)		771	771			
100151641	CASA GRANDE	AZ		05/10/2024		1,177		10			10		1,188	1,188			
100132024	NEWARK	NJ		10/13/2023		668		(25)			(25)		643	643			
100077943	PORT SAINT LUCIE	FL		01/10/2022		1,486		15			15		1,501	1,501			
100119009	LOWELL	MA		07/27/2023		679		62			62		741	741			

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100011803	UNIONDALE	NY		03/08/2017		1,125		443			443		1,568	1,568			
100026149	RANCHO CUCAMONGA	CA		09/20/2018		1,151		308			308		1,459	1,459			
100180787	RANCHO MIRAGE	CA		11/26/2024		723		(89)			(89)		634	634			
100167650	WESLEY CHAPEL	FL		09/19/2024		571		(17)			(17)		554	554			
100141980	DOWNEY	CA		02/29/2024		529		(73)			(73)		456	456			
100057876	BOISE	ID		06/30/2021		1,455		(110)			(110)		1,345	1,345			
100181198	CHARLOTTE	NC		12/06/2024		662		(6)			(6)		656	656			
100148277	RADFORD	VA		04/12/2024		607		(64)			(64)		543	543			
100148391	NOKOMIS	FL		04/12/2024		1,091		6			6		1,097	1,097			
100178451	DESOTO	TX		11/21/2024		639		(91)			(91)		548	548			
100168275	CARY	NC		09/20/2024		770		(66)			(66)		704	704			
100154096	POST FALLS	ID		07/11/2024		647		(98)			(98)		549	549			
100087925	CATHEDRAL CITY	CA		10/25/2022		451		(31)			(31)		420	420			
100174076	PINELLAS PARK	FL		10/31/2024		819		(90)			(90)		729	729			
100047949	VALLEJO	CA		11/20/2020		4,751		(328)			(328)		4,423	4,423			
100088029	CAPE CORAL	FL		10/25/2022		611		(153)			(153)		458	458			
100119641	CONCORD	NC		08/04/2023		467		(28)			(28)		438	438			
100163861	WEST MELBOURNE	FL		09/27/2024		679		(61)			(61)		619	619			
100147625	MARIPOSA	CA		04/04/2024		648		(91)			(91)		557	557			
100079686	GLENDALE	AZ		04/25/2022		841		(119)			(119)		722	722			
100057554	RIDGECREST	CA		06/30/2021		1,637		(43)			(43)		1,593	1,593			
100158775	SPRING CITY	PA		07/10/2024		739		19			19		758	758			
100165580	JACKSONVILLE	FL		08/29/2024		774		13			13		786	786			
100176718	WINCHESTER	VA		11/15/2024		675		(52)			(52)		623	623			
100140797	CHARLOTTE	NC		03/06/2024		1,309		(57)			(57)		1,252	1,252			
100147911	INGRAM	TX		04/08/2024		769		(31)			(31)		739	739			
100182311	RALEIGH	NC		12/12/2024		2,081		(3)			(3)		2,079	2,079			
100163813	EUREKA	CA		09/27/2024		626		(158)			(158)		467	467			
100163175	DULUTH	GA		08/13/2024		648		(61)			(61)		586	586			
100057640	BARRINGTON	RI		06/30/2021		1,498		(94)			(94)		1,403	1,403			
100127176	BROOKLYN	NY		08/30/2023		10,290		1,269			1,269		11,559	11,559			
100143105	ROCKFORD	IL		02/16/2024		1,075		(86)			(86)		989	989			
100135416	WAYNESVILLE	NC		11/13/2023		1,129		(45)			(45)		1,084	1,084			
100075639	MURFREESBORO	TN		12/01/2021		1,436		(95)			(95)		1,341	1,341			
100000160	KAHUKU	HI		09/27/2016		735		532			532		1,266	1,266			
100031114	SACRAMENTO	CA		03/29/2019		1,131		247			247		1,378	1,378			
100061447	LOGANVILLE	GA		06/01/2021		505		13			13		519	519			
100168273	SAN JOSE	CA		09/20/2024		704		(24)			(24)		680	680			
100160964	KENNESAW	GA		07/24/2024		594		(63)			(63)		530	530			
100156483	DURHAM	NC		06/24/2024		669		(42)			(42)		627	627			
100146891	FORT WORTH	TX		03/26/2024		743		14			14		757	757			
100149414	VILAS	NC		04/24/2024		723		(39)			(39)		684	684			
100175947	ANGIER	NC		11/14/2024		766		26			26		792	792			
100084456	SAN FRANCISCO	MEX		07/11/2022		946							946	946			
100154835	WESLEY CHAPEL	FL		07/19/2024		738		(12)			(12)		727	727			
100100851	JOLIET	IL		04/28/2023		2,002		112			112		2,114	2,114			
100160610	ORLANDO	FL		07/19/2024		589		(87)			(87)		502	502			
100168107	CHARLOTTE	NC		09/20/2024		650		(60)			(60)		590	590			
100151104	CHELSEA	ME		05/08/2024		653		(56)			(56)		597	597			
100120863	EDGECLIFF VILLAGE	TX		08/28/2023		691		(14)			(14)		677	677			
100148044	LAWRENCEVILLE	GA		04/10/2024		849		13			13		861	861			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088907	SAINT PETERSBURG	FL		11/15/2022		399		(118)			(118)		281	281			
100186472	TUCSON	AZ		12/30/2024		9,933		(185)			(185)		9,748	9,748			
100159368	BLOOMINGDALE	GA		07/15/2024		788		27			27		815	815			
100055901	ARLINGTON	TX		03/26/2021		1,658		(111)			(111)		1,546	1,546			
100048731	ROYAL PALM BEACH	FL		11/20/2020		983		(95)			(95)		887	887			
100164461	COEUR D ALENE	ID		08/21/2024		822		(52)			(52)		771	771			
100119416	SPRINGFIELD	MA		07/31/2023		688		(26)			(26)		662	662			
100164701	TORRANCE	CA		08/23/2024		1,343		(97)			(97)		1,246	1,246			
100120934	GOLDSBORO	NC		08/30/2023		851		88			88		939	939			
100172191	PHOENIX	AZ		10/17/2024		715		(97)			(97)		618	618			
100169405	HINSDALE	NH		09/30/2024		4,882		(238)			(238)		4,644	4,644			
100182464	HOLLAND	MI		12/12/2024		669		(30)			(30)		639	639			
100176034	EATONTOWN	NJ		12/20/2024		611		(85)			(85)		526	526			
100148938	DACULA	GA		04/17/2024		654		(55)			(55)		600	600			
100151292	STALLINGS	NC		05/10/2024		720		(17)			(17)		703	703			
100169813	KANSAS CITY	MO		09/30/2024		2,192		(103)			(103)		2,088	2,088			
100169892	ORLANDO	FL		11/08/2024		630		(87)			(87)		543	543			
100065583	SAN TAN VALLEY	AZ		07/28/2021		1,404		(114)			(114)		1,290	1,290			
100087377	PHOENIX	AZ		10/25/2022		991		144			144		1,135	1,135			
100136948	MASTIC BEACH	NY		11/28/2023		705		83			83		788	788			
100161755	HACKETTSTOWN	NJ		07/31/2024		(377)		994			994		617	617			
100182544	AURORA	OH		12/12/2024		647		(54)			(54)		593	593			
100032056	HAYWARD	CA		03/29/2019		1,365		203			203		1,568	1,568			
100133562	OTTAWA	OH		10/23/2023		658		(3)			(3)		655	655			
100143606	ORANGE CITY	FL		02/21/2024		687		(6)			(6)		681	681			
100144618	PARRISH	FL		03/13/2024		1,014		(17)			(17)		998	998			
100091152	VICTORVILLE	CA		01/31/2023		1,290		130			130		1,420	1,420			
100149631	PLANTATION	FL		04/26/2024		670		(67)			(67)		602	602			
100080412	MESA	AZ		04/14/2022		1,075		(58)			(58)		1,018	1,018			
100065142	COLORADO SPRINGS	CO		07/14/2021		2,085		(111)			(111)		1,973	1,973			
100133660	MONROE	NC		10/23/2023		634		18			18		651	651			
100164216	FRESNO	CA		08/21/2024		658		(124)			(124)		534	534			
100079418	PHOENIX	AZ		03/17/2022		1,194		(151)			(151)		1,043	1,043			
100115865	MANCHESTER	MO		07/20/2023		760		(31)			(31)		729	729			
100119130	CLOVIS	CA		07/28/2023		1,280		216			216		1,496	1,496			
100028991	GARDEN GROVE	CA		10/26/2018		1,223		(15)			(15)		1,208	1,208			
100186597	FUQUAY VARINA	NC		12/30/2024		810		110			110		920	920			
100114808	PALM BAY	FL		07/10/2023		859		116			116		975	975			
100167615	BARRINGTON	NH		09/19/2024		631		(55)			(55)		575	575			
100128126	WALDORF	MD		09/08/2023		743		76			76		819	819			
100152237	OFALLON	MO		05/17/2024		655		(32)			(32)		624	624			
100013446	ROYAL PALM BEACH	FL		05/25/2017		1,045		448			448		1,493	1,493			
100172635	HENDERSON	NV		10/24/2024		706		(56)			(56)		650	650			
100167522	LODI	CA		10/31/2024		807		(25)			(25)		782	782			
100060676	GUYTON	GA		06/01/2021		1,593		15			15		1,608	1,608			
100153242	CLERMONT	FL		05/30/2024		704		6			6		710	710			
100134921	DREXEL HILL	PA		10/30/2023		11,129		(259)			(259)		10,870	10,870			
100179713	FORT WORTH	TX		11/21/2024		820		170			170		989	989			
100068425	MATTHEWS	NC		08/25/2021		1,453		(91)			(91)		1,362	1,362			
100091281	EAST PROVIDENCE	RI		01/31/2023		550		(97)			(97)		453	453			
100119367	BRASELTON	GA		07/31/2023		884		66			66		950	950			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165498	FULSHEAR	TX		08/29/2024		699		(23)			(23)		676	676			
100091650	KYLE	TX		01/27/2023		682		(37)			(37)		645	645			
100026648	LA PUENTE	CA		09/26/2018		1,416		23			23		1,439	1,439			
100173170	COLONIAL BEACH	VA		10/30/2024		777		(63)			(63)		713	713			
100173282	CAMDENTON	MO		10/30/2024		1,047		(77)			(77)		970	970			
100148487	AUBREY	TX		04/12/2024		725		(13)			(13)		713	713			
100151025	TAMPA	FL		05/08/2024		1,527		(57)			(57)		1,471	1,471			
100151023	DIVIDE	CO		05/08/2024		644		(45)			(45)		600	600			
100142600	NEW BRAUNFELS	TX		02/08/2024		2,339		(115)			(115)		2,224	2,224			
100143542	EAST STROUDSBURG	PA		02/21/2024		(76)		653			653		577	577			
100155769	PALM CITY	FL		06/18/2024		1,483		(79)			(79)		1,404	1,404			
100068175	LAS VEGAS	NV		08/25/2021		1,563		(65)			(65)		1,498	1,498			
100000271	SAN BRUNO	CA		09/27/2016		5,319		(50)			(50)		5,269	5,269			
100017473	MATAWAN	NJ		04/26/2018		1,048		325			325		1,373	1,373			
100115062	YOUNGSVILLE	NC		07/14/2023		646		30			30		676	676			
100110525	JUSTIN	TX		06/30/2023		797							797	797			
100146652	SEVERN	MD		03/20/2024		474		(65)			(65)		409	409			
100181506	CHICAGO	IL		12/06/2024		693							693	693			
100165527	CYPRESS	TX		08/29/2024		9,909		(52)			(52)		9,856	9,856			
100164268	JACKSONVILLE	FL		08/21/2024		509		(76)			(76)		433	433			
100149376	SAN ANTONIO	TX		04/24/2024		1,134		121			121		1,255	1,255			
100164544	OSBURN	ID		08/21/2024		870		(26)			(26)		844	844			
100028970	KAMUELA	HI		10/26/2018		1,445		130			130		1,575	1,575			
100144262	UNION CITY	GA		03/08/2024		1,936		(201)			(201)		1,735	1,735			
100173698	ROUND ROCK	TX		10/30/2024		712		(95)			(95)		618	618			
100152247	NORTH PORT	FL		05/17/2024		682		(9)			(9)		672	672			
100175325	ROYAL OAK	MI		11/05/2024		665		(49)			(49)		616	616			
4010083188	CLEVELAND	OH		11/26/2024		609		(47)			(47)		562	562			
100140596	YOUNGSVILLE	NC		01/19/2024		700		(48)			(48)		653	653			
100054397	NEW PALTZ	NY		03/23/2021		4,648		(1,071)			(1,071)		3,576	3,576			
100156828	HACKETTSTOWN	NJ		06/27/2024		(440)		1,039			1,039		599	599			
100135525	LIVINGSTON	MT		11/13/2023		588		(9)			(9)		579	579			
100079030	VAN ALSTYNE	TX		02/24/2022		1,314		(47)			(47)		1,267	1,267			
100143921	REISTERSTOWN	MD		02/29/2024		672		(14)			(14)		658	658			
100065610	LONG BEACH	CA		07/28/2021		1,536		(102)			(102)		1,434	1,434			
100151570	LAKELAND	FL		05/10/2024		652		(35)			(35)		617	617			
100128342	SAVANNAH	GA		09/14/2023		649		(64)			(64)		585	585			
100150639	TEGA CAY	SC		05/06/2024		850		(54)			(54)		796	796			
100137023	LEANDER	TX		11/28/2023		695		63			63		758	758			
100080850	AVENTURA	FL		03/10/2022		1,279		(170)			(170)		1,109	1,109			
100141310	KATY	TX		01/30/2024		578		(39)			(39)		539	539			
100160967	CLERMONT	FL		07/24/2024		759		(51)			(51)		708	708			
100153366	FORT MYERS	FL		05/30/2024		454		(8)			(8)		447	447			
100087023	BELLINGHAM	WA		11/04/2022		898		(47)			(47)		850	850			
100081166	MATTHEWS	NC		03/18/2022		1,563		105			105		1,668	1,668			
100142705	WINCHESTER	VA		02/08/2024		777		12			12		789	789			
100150040	WESLEY CHAPEL	FL		06/07/2024		665		(61)			(61)		604	604			
100167123	THOUSAND PALMS	CA		09/13/2024		571		(47)			(47)		524	524			
100150508	MIDDLETOWN	DE		05/03/2024		894		56			56		950	950			
100110655	LARGO	FL		06/30/2023		720		(21)			(21)		699	699			
100149407	TUSKEGEE	AL		04/24/2024		669		(32)			(32)		638	638			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026650	SANTA ANA	CA		09/26/2018		1,448		204			204		1,652	1,652			
100055780	KANSAS CITY	MO		03/23/2021		1,182		(153)			(153)		1,030	1,030			
100153209	WENDELL	NC		05/30/2024		9,580		470			470		10,050	10,050			
100156212	CHICAGO	IL		06/20/2024		479		(73)			(73)		406	406			
100045161	PUYALLUP	WA		11/25/2020		1,824		(329)			(329)		1,495	1,495			
100120052	PHOENIX	AZ		08/11/2023		674		(23)			(23)		651	651			
100172809	TAMPA	FL		12/06/2024		655		(22)			(22)		632	632			
100090103	LONG BEACH	WA		01/13/2023		408		(65)			(65)		342	342			
100134256	FORKED RIVER	NJ		10/27/2023		455		(23)			(23)		433	433			
100116317	BELLMORE	NY		07/20/2023		1,020		694			694		1,714	1,714			
100076435	SEBASTIAN	FL		12/23/2021		1,718		(241)			(241)		1,477	1,477			
100152874	LAUDERHILL	FL		05/22/2024		746		(97)			(97)		648	648			
100084413	BRADENTON	FL		08/12/2022		881		(200)			(200)		681	681			
100020421	SAN DIEGO	CA		07/27/2018		1,490		(24)			(24)		1,465	1,465			
100071720	IDAHO FALLS	ID		10/14/2021		1,428		(108)			(108)		1,320	1,320			
100150554	SAINT LOUIS	MO		05/03/2024		705		(39)			(39)		666	666			
100090054	POMONA	CA		01/13/2023		385		(39)			(39)		345	345			
100165900	LOS ANGELES	CA		08/30/2024		642		(89)			(89)		554	554			
100153253	PARRISH	FL		05/30/2024		671		12			12		683	683			
100143228	FORT WORTH	TX		02/16/2024		764		23			23		787	787			
100091640	MIDLAND	NC		03/07/2023		466		(113)			(113)		353	353			
100159406	HICKORY	NC		07/15/2024		639		(50)			(50)		589	589			
100032082	SALINAS	CA		03/29/2019		1,707		140			140		1,846	1,846			
100166199	ROCKINGHAM	VA		09/09/2024		630		(63)			(63)		567	567			
100164341	SAINT AUGUSTINE	FL		08/21/2024		1,291		(77)			(77)		1,213	1,213			
100169063	SOUTH BRISTOL	ME		09/27/2024		600		(46)			(46)		553	553			
100182012	FAIRBURN	GA		12/12/2024		728		88			88		816	816			
100147942	ANNA	TX		04/08/2024		1,158		(45)			(45)		1,114	1,114			
100136521	VENTNOR CITY	NJ		11/20/2023		605		(13)			(13)		592	592			
100178327	ELGIN	IL		11/19/2024		837		(33)			(33)		805	805			
100151664	DECATUR	GA		05/10/2024		629		(24)			(24)		605	605			
100065271	HENDERSONVILLE	TN		07/28/2021		1,415		(107)			(107)		1,308	1,308			
100116877	UPPER CHICHESTER	PA		07/20/2023		585		93			93		678	678			
100182234	CARTERSVILLE	GA		12/12/2024		796		129			129		926	926			
100100635	RIVERSIDE	NJ		04/27/2023		652		(110)			(110)		542	542			
100160976	ARGYLE	TX		07/24/2024		628		(35)			(35)		593	593			
100086617	BOYNTON BEACH	FL		09/30/2022		364		(60)			(60)		305	305			
100100720	MAYWOOD	CA		04/28/2023		1,183		296			296		1,479	1,479			
100127554	MONTGOMERY	TX		09/08/2023		1,174		50			50		1,225	1,225			
100028240	WEST PALM BEACH	FL		10/26/2018		1,015		64			64		1,079	1,079			
100155763	PURCELLVILLE	VA		06/18/2024		4,681		49			49		4,730	4,730			
100182016	CARTERSVILLE	GA		12/12/2024		677		3			3		681	681			
100031956	SAN DIEGO	CA		03/29/2019		1,052		175			175		1,228	1,228			
100116774	BRASELTON	GA		07/20/2023		(1,688)		3,117			3,117		1,430	1,430			
100149875	BUCKEYE	AZ		04/29/2024		597		(5)			(5)		592	592			
100169827	NEW ALBANY	IN		09/30/2024		709		(55)			(55)		654	654			
100028797	STATEN ISLAND	NY		10/26/2018		634		301			301		935	935			
100176699	GOODYEAR	AZ		11/15/2024		1,565		(130)			(130)		1,434	1,434			
100076209	UNION CITY	NJ		01/07/2022		1,421		(87)			(87)		1,334	1,334			
100049605	MIAMI	FL		11/20/2020		1,318		(270)			(270)		1,049	1,049			
100135361	GAINESVILLE	GA		11/13/2023		664		16			16		680	680			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011667	AMITYVILLE	NY		03/08/2017		2,265		1,135			1,135		3,400	3,400			
100109751	NAUGATUCK	CT		06/16/2023		669		(21)			(21)		647	647			
100099835	DALLAS	TX		02/28/2023		464		(55)			(55)		409	409			
100117520	HAINES CITY	FL		07/20/2023		736		65			65		801	801			
100011608	LEWES	DE		03/08/2017		763		409			409		1,172	1,172			
100168399	ODESSA	TX		09/25/2024		1,126		(65)			(65)		1,061	1,061			
100182224	MCGAHEYSVILLE	VA		12/12/2024		696		19			19		715	715			
100176114	STERLING HEIGHTS	MI		12/20/2024		777		(44)			(44)		734	734			
100138709	SPRING	TX		02/02/2024		520		(74)			(74)		446	446			
100136548	BALCH SPRINGS	TX		11/20/2023		638		12			12		650	650			
100131606	ROCKLEDGE	FL		10/06/2023		1,189		(5)			(5)		1,184	1,184			
100136857	ORLANDO	FL		11/27/2023		621		17			17		638	638			
100031558	REDDING	CA		03/29/2019		1,131		51			51		1,183	1,183			
100169894	COLUMBIA	MO		11/08/2024		576		(66)			(66)		510	510			
100102071	CLEARWATER	FL		04/14/2023		572		(58)			(58)		514	514			
100144075	CRESTVIEW	FL		03/07/2024		559		(56)			(56)		503	503			
100076025	IRVINGTON	NJ		01/07/2022		1,279		(103)			(103)		1,176	1,176			
100156770	COLUMBIA FALLS	MT		06/26/2024		576		(33)			(33)		543	543			
100136892	GRAHAM	NC		11/27/2023		674		340			340		1,014	1,014			
100159473	SICKLERVILLE	NJ		07/15/2024		642		(56)			(56)		586	586			
100143288	GRAND JUNCTION	CO		02/16/2024		969		(32)			(32)		937	937			
100167646	LONGS	SC		09/19/2024		629		27			27		656	656			
100134656	MONROE	NJ		10/30/2023		418		(26)			(26)		392	392			
100168742	FORT BRAGG	CA		09/26/2024		719		(94)			(94)		625	625			
100102484	SAN ANTONIO	TX		06/07/2023		1,009		5			5		1,014	1,014			
100165574	MADISON	AL		08/29/2024		4,830		1			1		4,830	4,830			
100173242	SAINT AUGUSTINE	FL		10/30/2024		866		2			2		868	868			
100170236	MURFREESBORO	TN		10/08/2024		792		(26)			(26)		766	766			
100143141	SAINT AUGUSTINE	FL		02/16/2024		888		90			90		978	978			
100084819	GAITHERSBURG	MD		08/02/2022		487							487	487			
100024569	MENLO PARK	CA		09/20/2018		1,250		(74)			(74)		1,176	1,176			
100078793	NAVARRE	FL		02/24/2022		1,861		89			89		1,950	1,950			
100031038	FAIRFIELD	CA		03/29/2019		1,226		95			95		1,321	1,321			
100185878	SAINT LEONARD	MD		12/26/2024		672		(20)			(20)		653	653			
100110736	PIPE CREEK	TX		08/11/2023		1,007		(164)			(164)		842	842			
100185869	FRESNO	CA		12/26/2024		610		(81)			(81)		530	530			
100172895	VINEMONT	AL		10/25/2024		926		(101)			(101)		825	825			
100147814	COLLINGSWOOD	NJ		04/08/2024		702		(36)			(36)		666	666			
100120638	MURFREESBORO	TN		08/21/2023		408		(29)			(29)		378	378			
100158604	CARY	NC		07/10/2024		21,536		(509)			(509)		21,027	21,027			
100185533	ESCONDIDO	CA		12/20/2024		622		(39)			(39)		583	583			
100076221	STEVENSVILLE	MD		01/07/2022		1,464		(54)			(54)		1,410	1,410			
100029801	CHARLESTON	SC		10/26/2018		1,571		452			452		2,023	2,023			
100159980	MIAMI	FL		08/16/2024		547		(137)			(137)		410	410			
100128723	ORLANDO	FL		09/21/2023		1,259		(29)			(29)		1,230	1,230			
100186631	PHOENIX	AZ		12/30/2024		755		30			30		785	785			
100156644	GRAND JUNCTION	MI		06/24/2024		713		(60)			(60)		653	653			
100101508	SAN MARCOS	TX		04/26/2023		982		146			146		1,128	1,128			
100144141	NEW HAVEN	CT		03/07/2024		637		(24)			(24)		613	613			
100139959	OCEAN CITY	MD		01/09/2024		679		(35)			(35)		644	644			
100150688	AUBURN	GA		05/06/2024		813		105			105		918	918			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117043	FRESNO	CA		07/20/2023		782		441			441		1,223	1,223			
100174956	PORTSMOUTH	VA		10/31/2024		648		(123)			(123)		525	525			
100139061	FAIRFIELD	NJ		12/28/2023		516		(80)			(80)		436	436			
100079123	PHILADELPHIA	PA		02/24/2022		1,381		44			44		1,424	1,424			
100030761	LAMONT	FL		04/09/2019		508		451			451		959	959			
100114988	CHARLOTTE	NC		07/14/2023		712		(52)			(52)		660	660			
100129433	WICHITA	KS		09/29/2023		668		(29)			(29)		639	639			
100116521	MIAMI	FL		07/20/2023		3,527		529			529		4,056	4,056			
100107788	PORT SAINT LUCIE	FL		05/19/2023		1,270		141			141		1,411	1,411			
100180521	GERMANTOWN	MD		11/26/2024		781		8			8		789	789			
100091003	FORT WASHINGTON	MD		01/31/2023		440		(88)			(88)		353	353			
100155092	LAGO VISTA	TX		07/19/2024		593		(75)			(75)		518	518			
100045582	PITTSFORD	NY		11/25/2020		1,038		(105)			(105)		933	933			
100184586	TORRANCE	CA		12/17/2024		2,563		(75)			(75)		2,489	2,489			
100079095	BUDA	TX		02/24/2022		1,395		(28)			(28)		1,368	1,368			
100150927	KATY	TX		05/08/2024		687		(14)			(14)		673	673			
100078233	PALM CITY	FL		02/10/2022		1,857		(147)			(147)		1,710	1,710			
100079873	VALLEJO	CA		04/08/2022		1,428		200			200		1,628	1,628			
100137716	TOMBALL	TX		12/08/2023		688		13			13		701	701			
100158856	SANFORD	FL		07/12/2024		715		(28)			(28)		687	687			
100085170	LUBBOCK	TX		09/21/2022		822		(115)			(115)		707	707			
100158835	PAGE	AZ		07/12/2024		632		(48)			(48)		584	584			
100151251	KISSIMMEE	FL		05/10/2024		711		(31)			(31)		680	680			
100179872	HANOVER PARK	IL		11/22/2024		938		(59)			(59)		878	878			
100116683	MESA	AZ		07/20/2023		835		923			923		1,759	1,759			
100151906	BLOOMINGDALE	GA		07/10/2024		630		(18)			(18)		612	612			
100080490	UPPER CHICHESTER	PA		03/10/2022		2,072		(247)			(247)		1,825	1,825			
100155899	CLEARWATER	FL		06/17/2024		705		(25)			(25)		680	680			
100126924	VALLEJO	CA		08/30/2023		1,293		1,005			1,005		2,298	2,298			
100153596	CRANSTON	RI		05/31/2024		531		(46)			(46)		485	485			
100141385	EDMOND	OK		01/30/2024		380		214			214		594	594			
100168581	BURNET	TX		09/25/2024		618		(75)			(75)		543	543			
100171534	FORT WORTH	TX		10/16/2024		806		2			2		808	808			
100148500	HOUSTON	TX		04/12/2024		725		(38)			(38)		686	686			
100173512	BAKERSFIELD	CA		10/29/2024		840		(90)			(90)		749	749			
100153431	MONTICELLO	NY		05/30/2024		570		(40)			(40)		531	531			
100149614	MOORESVILLE	NC		04/26/2024		790		132			132		922	922			
100175005	LOGANVILLE	GA		10/31/2024		1,134		(96)			(96)		1,038	1,038			
100142042	KATY	TX		02/29/2024		591		(96)			(96)		495	495			
100088049	LAS VEGAS	NV		10/25/2022		520		56			56		576	576			
100140437	FLOWERY BRANCH	GA		01/18/2024		677		(49)			(49)		628	628			
100155317	PUNTA GORDA	FL		07/19/2024		1,393		(83)			(83)		1,310	1,310			
100152205	LOCUST	NC		05/17/2024		778		145			145		924	924			
100185541	LEHIGH ACRES	FL		12/20/2024		464		(38)			(38)		425	425			
100152200	MODESTO	CA		05/17/2024		674		(2)			(2)		672	672			
100185511	LEHIGH ACRES	FL		12/20/2024		723		(49)			(49)		674	674			
100144642	LAWRENCEVILLE	GA		03/13/2024		774		78			78		852	852			
100065269	BASTROP	TX		07/28/2021		1,400		(134)			(134)		1,266	1,266			
100155969	TOMS RIVER	NJ		06/18/2024		606		(46)			(46)		559	559			
100110679	POOLER	GA		06/30/2023		846		(14)			(14)		832	832			
100172448	WAUKEE	IA		10/23/2024		2,348		(55)			(55)		2,293	2,293			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169060	CHANDLER	AZ		09/27/2024		690		(47)			(47)		643	643			
100150955	HAMPTON	GA		05/08/2024		802		83			83		885	885			
100110049	MCALLEN	TX		06/23/2023		790		(40)			(40)		751	751			
100142900	ATLANTA	GA		02/09/2024		536		(15)			(15)		520	520			
100156594	SCOTTSDALE	AZ		06/24/2024		418		(45)			(45)		374	374			
100079883	AVENTURA	FL		04/25/2022		7,072		65			65		7,137	7,137			
100068445	PHOENIX	AZ		08/25/2021		2,980		(107)			(107)		2,873	2,873			
100176529	SAVANNAH	GA		11/15/2024		671		(37)			(37)		634	634			
100180540	FORT THOMAS	KY		11/26/2024		697		70			70		766	766			
100151106	MELBOURNE	FL		05/08/2024		702		(34)			(34)		668	668			
100144158	NEWTOWN	PA		03/07/2024		1,095		(11)			(11)		1,084	1,084			
100151281	GARLAND	TX		05/10/2024		717		(17)			(17)		699	699			
100174304	HOUSTON	TX		10/31/2024		851		101			101		952	952			
100172898	VICTORVILLE	CA		10/25/2024		698		(24)			(24)		674	674			
100156842	PHILADELPHIA	PA		06/27/2024		577		(54)			(54)		523	523			
100148058	WESLEY CHAPEL	FL		04/10/2024		515		(12)			(12)		503	503			
100178140	IRWIN	PA		11/19/2024		1,375		(164)			(164)		1,211	1,211			
100138220	NEW BRUNSWICK	NJ		12/14/2023		463		(61)			(61)		401	401			
100139522	OSWEGO	IL		12/28/2023		203		(61)			(61)		142	142			
100060189	LOWELL	MA		06/25/2021		3,231		(182)			(182)		3,048	3,048			
100138814	NAVARRE	FL		12/21/2023		1,599		(72)			(72)		1,526	1,526			
100091388	ROUND ROCK	TX		02/22/2023		696		(24)			(24)		672	672			
100147656	PARADISE VALLEY	AZ		04/04/2024		640		(19)			(19)		621	621			
100162725	KYLE	TX		08/12/2024		812		105			105		918	918			
100078843	KISSIMMEE	FL		02/24/2022		1,308		(27)			(27)		1,281	1,281			
100087445	HEARTLAND	TX		10/25/2022		1,014		131			131		1,146	1,146			
100151377	WAKE FOREST	NC		05/10/2024		5,725		(7)			(7)		5,717	5,717			
100162975	LEANDER	TX		08/12/2024		2,300		(22)			(22)		2,278	2,278			
100167747	HERMINIE	PA		09/19/2024		2,527		(101)			(101)		2,426	2,426			
100156113	NORTH CHARLESTON	SC		06/18/2024		967		33			33		1,000	1,000			
100169076	PALM COAST	FL		09/27/2024		19,335		(212)			(212)		19,122	19,122			
100128352	ATLANTA	GA		09/14/2023		712		14			14		726	726			
100109125	NEPTUNE	NJ		06/05/2023		616		(61)			(61)		555	555			
100090321	DALLAS	TX		01/06/2023		590		(85)			(85)		505	505			
100182696	BLACKSBURG	VA		12/12/2024		673		(63)			(63)		610	610			
100149518	CHICAGO	IL		04/26/2024		571		39			39		609	609			
100170298	SAINT AUGUSTINE	FL		10/08/2024		751		(53)			(53)		698	698			
100147527	MESA	AZ		04/03/2024		656		(19)			(19)		636	636			
100151490	SAN ANTONIO	TX		05/10/2024		722		89			89		811	811			
100151908	PORT LAVACA	TX		07/10/2024		616		(82)			(82)		534	534			
100152284	LANHAM	MD		05/17/2024		733		35			35		768	768			
100170263	SAINT AUGUSTINE	FL		10/08/2024		750		(53)			(53)		698	698			
100116087	COMPTON	CA		07/20/2023		1,008		706			706		1,715	1,715			
100054123	MODESTO	CA		03/23/2021		1,054		(211)			(211)		842	842			
100137551	SMITHFIELD	NC		12/08/2023		682		20			20		702	702			
100138324	CHARLOTTE	NC		12/18/2023		627		105			105		732	732			
100027033	VALLEJO	CA		09/26/2018		296		562			562		858	858			
100159036	KISSIMMEE	FL		08/15/2024		671		(49)			(49)		622	622			
100148880	KNIGHTDALE	NC		04/17/2024		623		(50)			(50)		574	574			
100129697	GRANBURY	TX		09/29/2023		673		(39)			(39)		634	634			
100116687	SUGAR LAND	TX		07/20/2023		918		612			612		1,530	1,530			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031842	VALLEY CENTER	CA		03/29/2019		686		96			96		782	782			
100181579	MERIDEN	CT		12/09/2024		570		(33)			(33)		538	538			
100186724	DORAL	FL		12/31/2024		464		(81)			(81)		383	383			
100110308	OLDSMAR	FL		06/30/2023		887		62			62		949	949			
100119526	GEORGETOWN	TX		07/28/2023		823		53			53		875	875			
100071654	NAPLES	FL		10/14/2021		1,472		(90)			(90)		1,382	1,382			
100147788	AVONDALE	AZ		04/08/2024		673		19			19		692	692			
100116736	DAVENPORT	FL		07/20/2023		(1,719)		2,750			2,750		1,031	1,031			
100086510	RAHWAY	NJ		09/30/2022		962		(29)			(29)		933	933			
100140440	ATLANTA	GA		01/18/2024		619		(55)			(55)		564	564			
100144240	VAN ALSTYNE	TX		03/07/2024		755		(11)			(11)		744	744			
100110329	GEORGETOWN	TX		06/30/2023		768		58			58		826	826			
100155143	HURST	TX		07/19/2024		904		(134)			(134)		771	771			
100134307	TUCSON	AZ		10/27/2023		600		(88)			(88)		512	512			
100025804	TUJUNGA	CA		09/20/2018		1,096		69			69		1,165	1,165			
100162484	OCALA	FL		08/07/2024		694		(12)			(12)		682	682			
100162096	RIO VISTA	CA		07/31/2024		573		(96)			(96)		477	477			
100151513	CHANDLER	AZ		05/10/2024		899		(3)			(3)		896	896			
100179856	NAPLES	FL		11/22/2024		706		(45)			(45)		661	661			
100182042	GEORGETOWN	TX		12/12/2024		1,364		42			42		1,406	1,406			
100140420	OCALA	FL		01/18/2024		716		(39)			(39)		677	677			
100159462	FORT WORTH	TX		07/15/2024		808		(59)			(59)		748	748			
100014101	SPRINGFIELD	VA		05/25/2017		1,002		94			94		1,097	1,097			
100081274	PINOLE	CA		03/18/2022		1,483		81			81		1,564	1,564			
100162525	TOBYHANNA	PA		08/12/2024		626		(36)			(36)		590	590			
100079309	ST CLOUD	FL		02/28/2022		1,347		38			38		1,385	1,385			
100172846	EPHRATA	PA		10/25/2024		697		(60)			(60)		637	637			
100062964	MIDLOTHIAN	VA		07/01/2021		1,999		(65)			(65)		1,934	1,934			
100172453	FORT WORTH	TX		10/23/2024		805		(30)			(30)		775	775			
100132054	FORT LAUDERDALE	FL		10/13/2023		662		(9)			(9)		654	654			
100164777	DONNELLY	ID		08/26/2024		639		(46)			(46)		593	593			
100139049	REDWOOD CITY	CA		12/28/2023		531		(1)			(1)		530	530			
100158710	FORNEY	TX		07/10/2024		641		(57)			(57)		584	584			
100171809	WINCHESTER	TN		10/17/2024		653		(82)			(82)		571	571			
100144204	MUNDELEIN	IL		03/07/2024		1,733		52			52		1,785	1,785			
100135305	ARLINGTON	TX		11/13/2023		645		10			10		655	655			
100173918	NORTH LAS VEGAS	NV		10/31/2024		616		(86)			(86)		530	530			
100137297	BROWNWOOD	TX		12/01/2023		966		(71)			(71)		895	895			
100151321	DALLAS	GA		05/10/2024		818		153			153		971	971			
100031899	ANTIOCH	CA		03/29/2019		2,355		139			139		2,494	2,494			
100162952	RIVERSIDE	NJ		08/12/2024		624		(39)			(39)		585	585			
100179944	HOUSTON	TX		11/25/2024		747		152			152		899	899			
100084669	RAWLINS	WY		08/02/2022		456		(86)			(86)		370	370			
100102473	SAN TAN VALLEY	AZ		06/07/2023		1,139		7			7		1,145	1,145			
100164463	CINNAMINSON	NJ		08/21/2024		660		(49)			(49)		611	611			
100150532	KENNESAW	GA		05/03/2024		714		(25)			(25)		690	690			
100107800	SAINT JOHNS	FL		05/19/2023		849		78			78		927	927			
100153327	ZEPHYRHILLS	FL		05/30/2024		787		128			128		915	915			
100103319	MANSFIELD	TX		04/28/2023		529		(23)			(23)		506	506			
100176520	LAKEWOOD	OH		11/15/2024		649		(67)			(67)		582	582			
100159657	DENAIR	CA		08/23/2024		695		(85)			(85)		610	610			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118841	LAKE ARROWHEAD	CA		08/30/2023		596		(88)			(88)		507	507			
100161389	CONCORD	NC		07/25/2024		476		(41)			(41)		435	435			
100164351	DENTON	TX		08/21/2024		694		(31)			(31)		664	664			
100140524	ANGIER	NC		01/19/2024		704		(18)			(18)		686	686			
100165380	SOUTH PADRE ISLAND	TX		08/29/2024		9,476		(301)			(301)		9,175	9,175			
100185951	ESSEX	MD		12/26/2024		1,162		(34)			(34)		1,127	1,127			
100129285	PHOENIX	AZ		09/25/2023		625		43			43		667	667			
100179616	APPLETON	WI		11/21/2024		675		(44)			(44)		630	630			
100120045	SURFSIDE BEACH	SC		08/11/2023		677		(39)			(39)		638	638			
100162976	SAINT PETERS	MO		08/12/2024		444		(46)			(46)		399	399			
100065534	WESTERN SPRINGS	IL		07/28/2021		1,487		(108)			(108)		1,380	1,380			
100080880	PHOENIX	AZ		03/10/2022		1,358		(29)			(29)		1,330	1,330			
100150683	GALVESTON	TX		05/06/2024		654		(53)			(53)		601	601			
100115643	KISSIMMEE	FL		07/19/2023		614		(52)			(52)		562	562			
100179459	MODESTO	CA		11/21/2024		771		8			8		779	779			
100080796	AVENTURA	FL		03/15/2022		2,027		(122)			(122)		1,905	1,905			
100131955	RIGGINS	ID		10/13/2023		671		(22)			(22)		649	649			
100151117	HAUULA	HI		05/08/2024		645		(51)			(51)		594	594			
100147939	GOOSE CREEK	SC		04/08/2024		662		(26)			(26)		636	636			
100152486	NASHVILLE	TN		05/16/2024		640		(28)			(28)		613	613			
100164527	NOKOMIS	FL		08/21/2024		725		(47)			(47)		678	678			
100149199	DICKINSON	TX		04/22/2024		7,418		88			88		7,506	7,506			
100148265	PLAINFIELD	IL		04/12/2024		706		(45)			(45)		661	661			
100134894	MEDINA	TN		10/30/2023		12,309		(74)			(74)		12,236	12,236			
100169067	JEFFERSONVILLE	IN		09/27/2024		582		(45)			(45)		538	538			
100115759	TAMPA	FL		07/20/2023		752		(39)			(39)		713	713			
100169644	NICE	CA		09/30/2024		641		(43)			(43)		598	598			
100170469	FRANKLIN	TN		10/09/2024		746		(48)			(48)		698	698			
100081169	SAN ANTONIO	TX		03/18/2022		1,589		68			68		1,657	1,657			
100181227	SAN LUIS	AZ		12/06/2024		532		(68)			(68)		463	463			
100157942	SANFORD	FL		07/09/2024		722		17			17		738	738			
100089101	FORT WORTH	TX		01/06/2023		644		(51)			(51)		593	593			
100167027	WEST CHESTER	PA		09/13/2024		592		(123)			(123)		469	469			
100181521	LAUDERDALE BY THE SEA	FL		12/06/2024		551		(56)			(56)		495	495			
100013823	NILES	IL		05/25/2017		1,235		47			47		1,282	1,282			
100011841	CHULA VISTA	CA		03/08/2017		3,550		262			262		3,812	3,812			
100142122	EDMOND	OK		02/29/2024		469		96			96		565	565			
100151996	ATLANTA	GA		06/14/2024		618		(46)			(46)		572	572			
100160968	NORMAN	OK		07/24/2024		1,895		(26)			(26)		1,868	1,868			
100168392	HOPEWELL	VA		09/25/2024		712		(47)			(47)		665	665			
100031137	ATLANTIC BEACH	FL		03/29/2019		1,011		318			318		1,329	1,329			
100177907	TULALIP	WA		11/19/2024		1,308		(147)			(147)		1,161	1,161			
100087279	SOUTHINGTON	CT		10/25/2022		1,607		318			318		1,925	1,925			
100149737	MONROE	NY		04/26/2024		627		(39)			(39)		587	587			
100169111	LOGANVILLE	GA		09/27/2024		652		(82)			(82)		571	571			
100186669	MYSTIC	CT		12/30/2024		2,713		72			72		2,785	2,785			
100138866	WILMINGTON	DE		12/21/2023		615		(54)			(54)		561	561			
100142892	MIDLOTHIAN	VA		02/09/2024		766		(16)			(16)		750	750			
100046082	CRYSTAL	MN		11/25/2020		500		205			205		705	705			
100151145	SEBASTIAN	FL		05/09/2024		648		(41)			(41)		607	607			
100159426	HUDSON	FL		07/15/2024		606		(61)			(61)		545	545			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012443	ORLANDO	FL		04/28/2017		2,180		117			117		2,298	2,298			
100116895	GLENDALE	AZ		07/20/2023		(585)		1,533			1,533		949	949			
100172808	SOUTH BARRINGTON	IL		12/06/2024		2,264		(6)			(6)		2,258	2,258			
100146903	CARROLLTON	TX		03/26/2024		1,727		69			69		1,796	1,796			
100115910	HUTTO	TX		07/20/2023		792		(9)			(9)		783	783			
100132238	ANNA	TX		10/13/2023		1,907		(123)			(123)		1,784	1,784			
100139950	NEW BRAUNFELS	TX		01/09/2024		617		(28)			(28)		589	589			
100161381	LONGS	SC		07/25/2024		743		2			2		745	745			
100161803	HACKETTSTOWN	NJ		07/31/2024		(374)		987			987		613	613			
100128176	CHARLOTTE	NC		09/18/2023		627		21			21		647	647			
100029608	MIAMI	FL		10/26/2018		1,702		13			13		1,716	1,716			
100099587	EDGEWATER PARK	NJ		04/06/2023		741		(61)			(61)		680	680			
100152318	FORT WORTH	TX		05/17/2024		774		148			148		922	922			
100140547	CHARLOTTE	NC		01/19/2024		637		1			1		638	638			
100142684	HAMPTON	GA		02/08/2024		828		33			33		861	861			
100101507	CALDWELL	ID		04/26/2023		1,450		327			327		1,777	1,777			
100169724	PHILADELPHIA	PA		09/30/2024		798		(45)			(45)		754	754			
100057746	MANCHESTER	NH		06/30/2021		1,464		(104)			(104)		1,360	1,360			
100103814	CINCINNATI	OH		05/10/2023		608		(43)			(43)		564	564			
100138223	KATY	TX		12/14/2023		479		(42)			(42)		438	438			
100140141	GARLAND	TX		01/09/2024		655		(42)			(42)		613	613			
100129631	RICHMOND	TX		09/29/2023		687		(23)			(23)		663	663			
100136903	GRAHAM	NC		11/27/2023		2,538		104			104		2,642	2,642			
100168288	CANTON	MI		09/20/2024		1,362		(29)			(29)		1,333	1,333			
100148389	PENDERGRASS	GA		04/12/2024		844		115			115		959	959			
100109683	VANCOUVER	WA		06/16/2023		1,730		(87)			(87)		1,643	1,643			
100149411	PEACHTREE CITY	GA		04/24/2024		850		99			99		950	950			
100147750	ROSEBURG	OR		04/08/2024		637		(32)			(32)		605	605			
100065199	FORT WORTH	TX		07/14/2021		1,513		(64)			(64)		1,450	1,450			
100134098	SHASTA LAKE	CA		12/08/2023		546		(70)			(70)		475	475			
100155346	NEDERLAND	TX		07/19/2024		588		(136)			(136)		452	452			
100176051	UXBRIDGE	MA		12/20/2024		628		(34)			(34)		594	594			
100174260	OCALA	FL		10/31/2024		772		(12)			(12)		759	759			
100120205	BROCKTON	MA		08/18/2023		721		(37)			(37)		684	684			
100186694	CHARLOTTE	NC		12/31/2024		614		(85)			(85)		529	529			
100091727	WAIANAE	HI		03/24/2023		398		(109)			(109)		289	289			
100150612	LITTLE ELM	TX		05/03/2024		658		(66)			(66)		593	593			
100138213	RICHMOND	TX		12/14/2023		467		(40)			(40)		427	427			
100119428	INDIANAPOLIS	IN		07/31/2023		925		(15)			(15)		911	911			
100090958	HUDSON	MA		01/31/2023		686		(88)			(88)		597	597			
100162644	KATY	TX		08/12/2024		941		14			14		955	955			
100172516	TUCSON	AZ		10/23/2024		1,215		(89)			(89)		1,126	1,126			
100060865	FONTANA	CA		06/01/2021		2,058		19			19		2,077	2,077			
100135323	GLENSIDE	PA		11/13/2023		637		(2)			(2)		635	635			
100065309	PORT ARANSAS	TX		07/28/2021		1,412		(114)			(114)		1,298	1,298			
100172434	FORT WAYNE	IN		10/23/2024		776		(16)			(16)		760	760			
100053387	SAN LEANDRO	CA		03/23/2021		4,902		(225)			(225)		4,677	4,677			
100159245	OCEAN CITY	MD		07/15/2024		839		(21)			(21)		818	818			
100174724	FORT WASHINGTON	MD		10/31/2024		579		(78)			(78)		501	501			
100175053	GREER	SC		11/05/2024		1,318		(118)			(118)		1,201	1,201			
100031793	CHICAGO	IL		03/29/2019		1,211		32			32		1,242	1,242			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100119553	PHOENIX	OR		07/28/2023		692		(14)			(14)		677	677			
100090429	CORONA	CA		12/28/2022		568		(27)			(27)		540	540			
100136680	NORTH CHESTERFIELD	VA		01/25/2024		461		(60)			(60)		401	401			
100068114	LAKE HARMONY	PA		08/25/2021		1,933		(67)			(67)		1,867	1,867			
100026332	HOLLYWOOD	FL		09/20/2018		695		308			308		1,003	1,003			
100018202	KANSAS CITY	MO		06/08/2018		1,448		(154)			(154)		1,294	1,294			
100137499	STATESVILLE	NC		01/11/2024		433		(114)			(114)		318	318			
100156475	RIDGELAND	SC		06/24/2024		520		(33)			(33)		487	487			
100151217	SAINT AUGUSTINE	FL		05/10/2024		1,052		(51)			(51)		1,001	1,001			
100133584	WESTAMPTON	NJ		10/23/2023		653		(12)			(12)		641	641			
100152249	ATLANTA	GA		05/17/2024		683		6			6		689	689			
100114627	OWINGS MILLS	MD		06/29/2023		647		(34)			(34)		613	613			
100159425	CHATTANOOGA	TN		07/15/2024		1,115		(61)			(61)		1,055	1,055			
100136470	LOGANVILLE	GA		11/20/2023		1,450		222			222		1,671	1,671			
100100972	WARWICK	MD		04/28/2023		1,012		383			383		1,395	1,395			
100102446	ESSEX	MD		06/07/2023		872		(63)			(63)		808	808			
100067566	ALBUQUERQUE	NM		09/23/2021		1,371		(113)			(113)		1,258	1,258			
100179757	DALLAS	GA		11/21/2024		775		96			96		871	871			
100053852	CHICAGO	IL		03/23/2021		1,102		(201)			(201)		900	900			
100161366	NASHVILLE	TN		07/25/2024		833		(41)			(41)		792	792			
100120467	LOS ANGELES	CA		08/18/2023		716		12			12		728	728			
100025199	FALLBROOK	CA		09/20/2018		1,790		5			5		1,794	1,794			
100054530	SUSSEX	NJ		03/23/2021		3,825		(476)			(476)		3,350	3,350			
100145785	CANFIELD	OH		05/08/2024		590		(92)			(92)		498	498			
100060892	LOVELAND	CO		06/01/2021		2,687		22			22		2,709	2,709			
100029520	NEWARK	NJ		10/26/2018		833		282			282		1,115	1,115			
100139351	WATERBURY	CT		12/28/2023		549		(36)			(36)		513	513			
100160028	PRINCETON	TX		07/17/2024		706		(31)			(31)		675	675			
100143805	WASHINGTON	DC		02/28/2024		770		(114)			(114)		656	656			
100132090	BORDENTOWN	NJ		10/13/2023		654		(22)			(22)		633	633			
100150540	RATHDRUM	ID		05/03/2024		702		(27)			(27)		674	674			
100065230	MORENO VALLEY	CA		07/14/2021		1,084		(42)			(42)		1,042	1,042			
100137202	DULUTH	GA		11/28/2023		590		(81)			(81)		509	509			
100065097	MCKINNEY	TX		07/14/2021		1,921		(117)			(117)		1,804	1,804			
100159316	CHARLOTTE	NC		07/15/2024		595		(35)			(35)		561	561			
100120233	FORT LAUDERDALE	FL		08/18/2023		615		(55)			(55)		559	559			
100079145	CAPE CORAL	FL		02/24/2022		1,807		(13)			(13)		1,793	1,793			
100068326	REDMOND	OR		08/25/2021		1,432		(88)			(88)		1,344	1,344			
100135781	COLUMBIA FALLS	MT		11/10/2023		670		38			38		708	708			
100026948	STAFFORD	VA		09/26/2018		2,243		237			237		2,480	2,480			
100166023	NOTTINGHAM	MD		09/06/2024		445		(30)			(30)		415	415			
100110543	SAINT AUGUSTINE	FL		06/30/2023		1,018		(15)			(15)		1,003	1,003			
100149636	FORNEY	TX		04/26/2024		390		(27)			(27)		363	363			
100054843	MINEOLA	NY		03/23/2021		1,204		(128)			(128)		1,076	1,076			
100135467	MADERA	CA		11/13/2023		802		230			230		1,032	1,032			
100131907	PASSAIC	NJ		10/13/2023		722		(5)			(5)		717	717			
100129991	POUGHKEEPSIE	NY		09/27/2023		400		(36)			(36)		363	363			
100143583	OLATHE	KS		02/21/2024		599		(37)			(37)		562	562			
100175546	CONWAY	SC		11/08/2024		471		(24)			(24)		447	447			
100164382	GEORGETOWN	TX		08/21/2024		619		(34)			(34)		585	585			
100109296	MEDICAL LAKE	WA		06/12/2023		801		(16)			(16)		784	784			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184755	WEST PALM BCH	FL		12/17/2024		1,334		(140)			(140)		1,193	1,193			
100185551	NORTH CHESTERFIELD	VA		12/20/2024		668		(43)			(43)		625	625			
100138746	FRESNO	CA		02/02/2024		438		(92)			(92)		345	345			
100176759	STERLING	VA		11/15/2024		721		(36)			(36)		685	685			
100013987	BRONX	NY		05/25/2017		1,154		235			235		1,389	1,389			
100163803	MIRAMAR	FL		09/27/2024		1,049		(91)			(91)		958	958			
100152901	BRIDGEPORT	CT		05/22/2024		879		(76)			(76)		803	803			
100067524	GARNER	NC		09/23/2021		1,390		(105)			(105)		1,285	1,285			
100100126	MIAMI	FL		03/28/2023		426		(25)			(25)		401	401			
100137916	STATESVILLE	NC		12/12/2023		464		6			6		470	470			
100149203	PERRIS	CA		04/22/2024		560		(85)			(85)		475	475			
100146994	SARASOTA	FL		03/27/2024		5,192		52			52		5,244	5,244			
100181869	LAREDO	TX		12/12/2024		717		13			13		729	729			
100158656	WAXAHACHIE	TX		07/10/2024		702		(8)			(8)		694	694			
100138326	MELISSA	TX		12/18/2023		649		(55)			(55)		593	593			
100152197	HAMPTON	GA		05/17/2024		736		153			153		889	889			
100113433	CHICAGO	IL		06/29/2023		702		1,141			1,141		1,843	1,843			
100136998	COLUMBUS	OH		11/28/2023		555		(13)			(13)		542	542			
100162901	ORLANDO	FL		08/12/2024		619		(34)			(34)		585	585			
100053667	FORT LAUDERDALE	FL		03/23/2021		1,271		(172)			(172)		1,099	1,099			
100175496	FORT WORTH	TX		12/23/2024		897		(28)			(28)		870	870			
100147749	HUTTO	TX		04/08/2024		3,112		(90)			(90)		3,022	3,022			
100186713	CROSSVILLE	TN		12/31/2024		636		(88)			(88)		548	548			
100053931	MONROE	NY		03/23/2021		43		314			314		357	357			
100087968	BRIDGEVILLE	DE		10/25/2022		812		(58)			(58)		754	754			
100162685	CAPE CORAL	FL		08/12/2024		787		47			47		834	834			
100135337	ROCK HILL	SC		11/13/2023		640		(1)			(1)		639	639			
100117295	MANSFIELD	NJ		07/20/2023		300		26			26		326	326			
100029287	STOCKTON	CA		10/26/2018		1,523		201			201		1,724	1,724			
100147929	HAMPTON	GA		04/08/2024		792		71			71		863	863			
100147805	VAN ALSTYNE	TX		04/08/2024		1,590		(33)			(33)		1,557	1,557			
100166202	NEWINGTON	CT		09/09/2024		648		(40)			(40)		608	608			
100164395	MATTHEWS	NC		08/21/2024		633		(34)			(34)		599	599			
100164404	MATTHEWS	NC		08/21/2024		633		(34)			(34)		599	599			
100088839	VICTORVILLE	CA		11/15/2022		764		2			2		767	767			
100026620	ESCONDIDO	CA		09/26/2018		798		128			128		926	926			
100084731	MYRTLE BEACH	SC		08/02/2022		534		(53)			(53)		481	481			
100150823	HUNTSVILLE	AL		05/08/2024		684		(22)			(22)		662	662			
100026099	SMYRNA	DE		09/20/2018		1,316		56			56		1,372	1,372			
100157911	CHARLESTON	SC		07/09/2024		580		(41)			(41)		539	539			
100173333	LIBERTY HILL	TX		10/30/2024		3,752		361			361		4,112	4,112			
100109073	MARICOPA	AZ		06/05/2023		845		(50)			(50)		795	795			
100148262	MIDLOTHIAN	VA		04/12/2024		880		(82)			(82)		797	797			
100107828	JUPITER	FL		05/19/2023		409		(30)			(30)		379	379			
100182592	MURRELLS INLET	SC		12/12/2024		635		(60)			(60)		574	574			
100057958	ELIZABETH	NJ		06/30/2021		1,482		(15)			(15)		1,467	1,467			
100156552	MADISON	AL		06/24/2024		692		(18)			(18)		674	674			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021		1,720		(58)			(58)		1,662	1,662			
100161011	EUREKA	CA		07/24/2024		620		(30)			(30)		590	590			
100186509	LOGAN	OH		12/30/2024		581		(54)			(54)		527	527			
100101156	NEW HAVEN	CT		04/28/2023		925		602			602		1,527	1,527			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169470	PLYMOUTH	MN		09/30/2024		684		(37)			(37)		647	647			
100132058	GLASSBORO	NJ		10/13/2023		840		28			28		868	868			
100152691	POCATELLO	ID		05/17/2024		605		10			10		615	615			
100091070	HARTFORD	CT		01/31/2023		837		(91)			(91)		746	746			
100133741	HANOVER	MD		10/23/2023		592		(23)			(23)		570	570			
100129623	FORT WORTH	TX		09/29/2023		677		(34)			(34)		643	643			
100156652	COLUMBIA	MO		06/24/2024		708		(52)			(52)		656	656			
100128387	TALLAHASSEE	FL		09/15/2023		601		(98)			(98)		502	502			
100109030	HALLANDALE BEACH	FL		05/31/2023		452		11			11		463	463			
100133597	LADSON	SC		10/23/2023		787		182			182		969	969			
100160568	RANCHO CORDOVA	CA		07/19/2024		2,602		10			10		2,612	2,612			
100031605	POMONA	CA		03/29/2019		1,468		88			88		1,556	1,556			
100149890	CENTERTON	AR		04/29/2024		591		(135)			(135)		457	457			
100144157	PFLUGERVILLE	TX		03/07/2024		3,339		(1)			(1)		3,337	3,337			
100091726	WAIANAE	HI		03/24/2023		238		(94)			(94)		144	144			
100149627	FARMERSVILLE	TX		04/26/2024		643		(52)			(52)		591	591			
100150004	CENTRAL POINT	OR		06/07/2024		639		(52)			(52)		586	586			
100067917	ALBANY	OR		09/23/2021		1,502		(74)			(74)		1,428	1,428			
100068226	GARY	IN		08/25/2021		1,451		(81)			(81)		1,371	1,371			
100144027	NORTH BERGEN	NJ		03/07/2024		740		6			6		746	746			
100172616	MISSOURI CITY	TX		10/23/2024		767		(32)			(32)		735	735			
100161023	ROUND ROCK	TX		07/24/2024		3,776		(112)			(112)		3,664	3,664			
100175455	FISHERS	IN		12/23/2024		24,888		(1,029)			(1,029)		23,858	23,858			
100161823	SCRANTON	PA		07/31/2024		516		(45)			(45)		471	471			
100109121	DEERFIELD BEACH	FL		06/05/2023		677		(31)			(31)		647	647			
100135459	MADERA	CA		11/13/2023		1,097		260			260		1,357	1,357			
100137576	POCATELLO	ID		12/08/2023		1,050		(12)			(12)		1,038	1,038			
100161488	FLOWER MOUND	TX		07/30/2024		1,302		(85)			(85)		1,216	1,216			
100127976	WINSTON	GA		09/08/2023		607		(22)			(22)		585	585			
100031044	DES PLAINES	IL		03/29/2019		673		106			106		779	779			
100031829	CONCORD	CA		03/29/2019		1,035		323			323		1,358	1,358			
100129310	CHARLOTTE	NC		09/25/2023		631		29			29		659	659			
100152281	MERCED	CA		05/17/2024		667		(4)			(4)		662	662			
100152512	THE VILLAGES	FL		05/17/2024		832		7			7		839	839			
100145819	FORT LAUDERDALE	FL		05/08/2024		507		(40)			(40)		468	468			
100140427	ZEBULON	NC		01/18/2024		1,630		(75)			(75)		1,556	1,556			
100182602	PLAYA DEL REY	CA		12/12/2024		713		(8)			(8)		705	705			
100179939	COLLEGE STATION	TX		11/25/2024		739		153			153		892	892			
100054980	LITHIA	FL		03/23/2021		1,998		(148)			(148)		1,850	1,850			
100166079	MARS	PA		09/09/2024		1,657		(65)			(65)		1,593	1,593			
100120713	CAPE CORAL	FL		08/25/2023		712		43			43		754	754			
100117091	ASHEVILLE	NC		07/20/2023		(861)		1,778			1,778		917	917			
100176837	HOMESTEAD	FL		11/15/2024		700		(62)			(62)		638	638			
100024677	DELRAY BEACH	FL		09/20/2018		1,108		190			190		1,298	1,298			
100082900	BIG BEAR CITY	CA		05/17/2022		1,168		(67)			(67)		1,101	1,101			
100166256	WAUKEE	IA		09/09/2024		723		70			70		793	793			
100144230	TUCSON	AZ		03/07/2024		827		53			53		880	880			
100182212	ELKTON	KY		12/12/2024		655		(25)			(25)		630	630			
100116229	VERO BEACH	FL		07/20/2023		796		170			170		966	966			
100080878	PHOENIX	AZ		03/10/2022		1,353		(29)			(29)		1,324	1,324			
100164624	RICHMOND	TX		08/21/2024		641		(20)			(20)		621	621			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156222	WASHINGTON	DC		06/20/2024		610		(17)			(17)		593	593			
100175091	ROSENBERG	TX		11/05/2024		633		(38)			(38)		595	595			
100142770	DURHAM	NC		02/08/2024		544		(41)			(41)		503	503			
100128048	NASHVILLE	TN		09/08/2023		1,169		100			100		1,268	1,268			
100172615	CORDOVA	TN		10/23/2024		803		(40)			(40)		763	763			
100146750	SPRINGFIELD	MA		03/20/2024		416		(100)			(100)		315	315			
100118917	MADERA	CA		07/27/2023		1,198		4			4		1,202	1,202			
100153030	SACHSE	TX		06/27/2024		664		(76)			(76)		589	589			
100159523	TULSA	OK		07/15/2024		760		(62)			(62)		698	698			
100153284	MARYVILLE	TN		05/30/2024		617		8			8		624	624			
100156528	BLOOMINGDALE	GA		06/24/2024		693							693	693			
100128085	SANTA ANA	CA		09/08/2023		783		143			143		927	927			
100140138	EDMOND	OK		01/09/2024		598		(24)			(24)		574	574			
100159717	RENTON	WA		08/23/2024		708		(39)			(39)		669	669			
100163832	NORWALK	CT		09/27/2024		937		(72)			(72)		865	865			
100081084	FONTANA	CA		03/18/2022		1,423		303			303		1,727	1,727			
100169581	DAVIE	FL		09/30/2024		631		(55)			(55)		576	576			
100139281	NORTH RICHLAND HILLS	TX		12/28/2023		932		(90)			(90)		842	842			
100134355	PANAMA CITY BEACH	FL		10/27/2023		801		(1)			(1)		800	800			
100031849	CYPRESS	CA		03/29/2019		3,240		238			238		3,478	3,478			
100151156	AUSTIN	TX		05/09/2024		1,252		(27)			(27)		1,225	1,225			
100185872	HOUSTON	TX		12/26/2024		662		82			82		744	744			
100084675	MIAMI	FL		08/02/2022		567		(6)			(6)		561	561			
100148036	KANNAPOLIS	NC		04/10/2024		755		70			70		825	825			
100144228	ZEBULON	NC		03/07/2024		696		(28)			(28)		668	668			
100012785	SOUTH GATE	CA		05/25/2017		268		343			343		611	611			
100080424	HOLLY HILL	FL		04/14/2022		1,074		(168)			(168)		905	905			
100171582	OVERLAND PARK	KS		10/16/2024		706		(66)			(66)		640	640			
100115782	WAUWATOSA	WI		07/20/2023		678		(32)			(32)		646	646			
100031908	CLOVERDALE	CA		03/29/2019		864		(9)			(9)		855	855			
100120051	CASTLE ROCK	CO		08/11/2023		779		26			26		804	804			
100128192	ELIZABETH CITY	NC		09/18/2023		401		50			50		451	451			
100146885	OAKWOOD	GA		03/26/2024		702		(8)			(8)		694	694			
100138713	MAPLETON	UT		02/02/2024		635		(44)			(44)		591	591			
100166449	SUMMERVILLE	SC		10/31/2024		673		(91)			(91)		582	582			
100147958	FORNEY	TX		04/08/2024		704		(23)			(23)		681	681			
100152647	PRINCETON	TX		05/17/2024		884		10			10		894	894			
100143468	PHOENIX	AZ		02/16/2024		592		(28)			(28)		564	564			
100130145	CHICAGO	IL		11/15/2023		552		(88)			(88)		464	464			
100128338	HAGERSTOWN	MD		09/14/2023		793		(65)			(65)		727	727			
100066239	LEVITOWN	NY		08/02/2021		2,077		(14)			(14)		2,063	2,063			
100087167	MYRTLE BEACH	SC		10/25/2022		1,032		150			150		1,183	1,183			
100169773	ELLABELL	GA		09/30/2024		642		(56)			(56)		586	586			
100159733	BELLINGHAM	WA		08/23/2024		63,743		(2,480)			(2,480)		61,263	61,263			
100162711	LAND O LAKES	FL		08/12/2024		736		9			9		744	744			
100116280	KISSIMMEE	FL		07/20/2023		464		(11)			(11)		454	454			
100117262	MONROE	NC		07/20/2023		730		(28)			(28)		701	701			
100181514	DELANO	CA		12/06/2024		706		(33)			(33)		674	674			
100115993	WESTAMPTON	NJ		07/20/2023		687		(53)			(53)		634	634			
100162668	LAND O LAKES	FL		08/12/2024		631		(48)			(48)		583	583			
100135871	GILCHRIST	TX		11/13/2023		520		(90)			(90)		429	429			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166288	NEW BRAUNFELS	TX		10/23/2024		720		4			4		724	724			
100025502	LOS ANGELES	CA		09/20/2018		3,017		66			66		3,084	3,084			
100158452	PALM DESERT	CA		07/10/2024		663		(17)			(17)		646	646			
100132096	JACKSONVILLE	FL		10/13/2023		735		78			78		813	813			
100158657	CYPRESS	TX		07/10/2024		636		(50)			(50)		586	586			
100026984	LA PUENTE	CA		09/26/2018		1,366		120			120		1,486	1,486			
100158606	OCALA	FL		07/10/2024		637		(45)			(45)		593	593			
100156374	GEORGETOWN	TX		07/25/2024		642		(71)			(71)		571	571			
100128307	LEXINGTON	KY		09/14/2023		279		(47)			(47)		232	232			
100100925	VALLEJO	CA		04/28/2023		960		147			147		1,106	1,106			
100182028	DUNEDIN	FL		12/12/2024		894		55			55		949	949			
100174258	ST. CLOUD	FL		10/31/2024		655		(64)			(64)		590	590			
100159411	ZEBULON	NC		07/15/2024		3,239		(76)			(76)		3,163	3,163			
100172722	LANCASTER	CA		11/21/2024		706		(32)			(32)		674	674			
100087145	STUART	FL		10/25/2022		996		287			287		1,283	1,283			
100167860	AKRON	OH		09/20/2024		628		3			3		631	631			
100153822	HENRICO	VA		07/10/2024		548		(124)			(124)		424	424			
100088792	BLUE RIDGE	GA		11/15/2022		756		51			51		807	807			
100129881	MIAMI	FL		09/27/2023		553		(50)			(50)		503	503			
100069972	STATEN ISLAND	NY		09/01/2021		244		159			159		403	403			
100137615	DESTIN	FL		12/08/2023		673		(15)			(15)		658	658			
100168091	STATE COLLEGE	PA		09/20/2024		644		(62)			(62)		581	581			
100160570	HAMDEN	CT		07/19/2024		557		(7)			(7)		549	549			
100153701	SCHERTZ	TX		05/31/2024		675		(94)			(94)		581	581			
100175603	LAS VEGAS	NV		11/12/2024		951		17			17		967	967			
100060318	SEATTLE	WA		06/25/2021		1,488		(100)			(100)		1,389	1,389			
100179458	LAKE LOTAWANA	MO		11/21/2024		773		(3)			(3)		770	770			
100027775	WOODBINE	GA		10/26/2018		794		167			167		961	961			
100020315	LAKE WORTH	FL		07/17/2018		1,424		(49)			(49)		1,375	1,375			
100102742	BRANDON	FL		06/22/2023		(184)		604			604		420	420			
100155130	CARTERSVILLE	GA		07/19/2024		974		(68)			(68)		906	906			
100066136	ELK GROVE	CA		08/02/2021		2,034		(5)			(5)		2,029	2,029			
100152178	HENDERSON	NV		05/17/2024		638		(31)			(31)		607	607			
100167979	SEDONA	AZ		09/20/2024		741		(21)			(21)		720	720			
100160061	LAKE OZARK	MO		07/17/2024		692		(19)			(19)		674	674			
100171688	ASHBURN	VA		10/16/2024		704		(64)			(64)		640	640			
100024580	ELK GROVE	CA		09/20/2018		1,228		17			17		1,246	1,246			
100027808	CLEVELAND	GA		10/26/2018		806		142			142		948	948			
100174407	BURBANK	CA		10/31/2024		1,327		(135)			(135)		1,192	1,192			
100167937	MAGNOLIA	TX		09/20/2024		900		(63)			(63)		838	838			
100081142	TEMPE	AZ		03/18/2022		2,703		187			187		2,890	2,890			
100163896	MANCHESTER	NH		09/27/2024		534		(49)			(49)		485	485			
100119491	PLYMOUTH	MN		07/28/2023		743		44			44		787	787			
100140624	BAKERSFIELD	CA		01/19/2024		680		(99)			(99)		581	581			
100065688	JACKSON	CA		07/28/2021		2,191		(151)			(151)		2,040	2,040			
100053568	AYNOR	SC		03/23/2021		1,289		(262)			(262)		1,028	1,028			
100137079	TAMPA	FL		11/28/2023		622		8			8		631	631			
100158961	CUTLER BAY	FL		08/15/2024		705		(36)			(36)		669	669			
100043892	PALM HARBOR	FL		08/19/2020		556		100			100		656	656			
100049184	COMPTON	CA		11/20/2020		1,504		(81)			(81)		1,424	1,424			
100114145	PIPERSVILLE	PA		06/29/2023		663		291			291		954	954			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114588	KISSIMMEE	FL		06/29/2023		273		18			18		291	291			
100099971	BAKERSFIELD	CA		03/28/2023		359		(59)			(59)		300	300			
100180361	LIBERTY HILL	TX		11/25/2024		737		(22)			(22)		715	715			
100000575	WINDSOR	CA		09/27/2016		2,048		344			344		2,392	2,392			
100162742	WIND GAP	PA		08/12/2024		1,264		(54)			(54)		1,211	1,211			
100181643	IVINS	UT		12/11/2024		703		(29)			(29)		675	675			
100152397	PHOENIX	AZ		05/17/2024		708		30			30		739	739			
100172289	PHILADELPHIA	PA		10/21/2024		703		(34)			(34)		669	669			
100171776	OCEANO	CA		10/17/2024		674		(114)			(114)		560	560			
100186548	CROWLEY	TX		12/30/2024		425		(16)			(16)		409	409			
100173359	KINGSTON	WA		10/30/2024		728		(27)			(27)		701	701			
100160855	OKLAHOMA CITY	OK		07/24/2024		1,216		(176)			(176)		1,040	1,040			
100137784	NORTH LAS VEGAS	NV		12/08/2023		1,542		173			173		1,715	1,715			
100175113	PALMDALE	CA		11/05/2024		683		(46)			(46)		636	636			
100169574	LAS VEGAS	NV		09/30/2024		633		(59)			(59)		574	574			
100163138	HUTTO	TX		08/13/2024		676		(73)			(73)		603	603			
100053730	MARTHASVILLE	MO		03/23/2021		1,045		(105)			(105)		940	940			
100029332	ONTARIO	CA		10/26/2018		1,036		(80)			(80)		956	956			
100137843	PRAIRIE VIEW	TX		12/08/2023		539		(81)			(81)		458	458			
100136544	CLOVIS	CA		11/20/2023		699		125			125		824	824			
100140146	HAMPTON	GA		01/09/2024		812		145			145		956	956			
100132509	NEW MARKET	AL		11/03/2023		477		(53)			(53)		424	424			
100182506	OLATHE	KS		12/12/2024		732		5			5		737	737			
100158693	CYPRESS	TX		07/10/2024		672		(21)			(21)		650	650			
100054154	FREDERICKSBURG	VA		03/23/2021		1,292		(567)			(567)		725	725			
100069804	ITASCA	IL		09/01/2021		1,252		75			75		1,327	1,327			
100029364	JAMAICA	NY		10/26/2018		299		695			695		994	994			
100120066	MIDDLETON	WI		08/11/2023		757		30			30		787	787			
100076454	OCOEE	FL		12/23/2021		1,256		(276)			(276)		981	981			
100170412	CHARLOTTE	NC		10/09/2024		649		(79)			(79)		570	570			
100164558	LONGS	SC		08/21/2024		748		(41)			(41)		707	707			
100166082	WILLIS	TX		09/09/2024		688		(28)			(28)		660	660			
100140535	TOMS RIVER	NJ		01/19/2024		698		(89)			(89)		609	609			
100169326	NEW SMYRNA BEACH	FL		09/27/2024		564		(103)			(103)		461	461			
100164584	CONCORD	NC		08/21/2024		591		(51)			(51)		540	540			
100100295	TEMPE	AZ		03/24/2023		1,479		(17)			(17)		1,462	1,462			
100151695	BREINIGSVILLE	PA		05/10/2024		663		29			29		692	692			
100166169	CREAL SPRINGS	IL		09/09/2024		633		(57)			(57)		576	576			
100134288	PINELLAS PARK	FL		10/27/2023		498		(52)			(52)		447	447			
100182498	EUREKA	CA		12/12/2024		649		(26)			(26)		623	623			
100147899	NEW PALESTINE	IN		04/08/2024		846		174			174		1,020	1,020			
100141123	QUEENS	NY		01/30/2024		715		(5)			(5)		710	710			
100109859	SOUTH FALLSBURG	NY		06/22/2023		680		(30)			(30)		649	649			
100158448	PITTSBURGH	PA		07/10/2024		604		18			18		622	622			
100141316	GRAND PRAIRIE	TX		01/30/2024		393		(55)			(55)		337	337			
100171408	PLEASANTVILLE	NJ		10/16/2024		692		(70)			(70)		621	621			
100044093	CULVER CITY	CA		08/19/2020		1,454		(75)			(75)		1,379	1,379			
100186547	SUNSET	SC		12/30/2024		688		(56)			(56)		631	631			
100175897	DAVENPORT	FL		11/14/2024		738		(19)			(19)		718	718			
100171367	O FALLON	MO		10/16/2024		909		(76)			(76)		833	833			
100186487	TALLAHASSEE	FL		12/30/2024		1,477		(31)			(31)		1,447	1,447			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128278	SOUTH SALT LAKE CITY	UT		09/14/2023		281		(3)			(3)		278	278			
100179743	FORT WORTH	TX		11/21/2024		770		96			96		866	866			
100126917	CORAM	NY		08/30/2023		2,424		1,620			1,620		4,045	4,045			
100164534	KYLE	TX		08/21/2024		710		(29)			(29)		681	681			
100140627	HOUSTON	TX		01/19/2024		2,379		(64)			(64)		2,314	2,314			
100065563	SPARKS	NV		07/28/2021		1,049		(88)			(88)		962	962			
100100409	FLUSHING	NY		04/27/2023		990		308			308		1,299	1,299			
100029360	LONGWOOD	FL		10/26/2018		1,175		101			101		1,276	1,276			
100168249	OAKLEY	CA		09/20/2024		1,012		(51)			(51)		961	961			
100157674	VENICE	FL		06/28/2024		639		(56)			(56)		583	583			
100163988	EAU CLAIRE	WI		08/21/2024		511		(68)			(68)		442	442			
100179527	FORT WORTH	TX		11/21/2024		725		(31)			(31)		694	694			
100184627	SANTA CLARITA	CA		12/17/2024		1,343		(122)			(122)		1,220	1,220			
100147075	COARSEGOLD	CA		03/28/2024		833		(45)			(45)		787	787			
100060294	BRIGHAM CITY	UT		06/25/2021		1,352		(43)			(43)		1,309	1,309			
100074393	SALINAS	CA		12/02/2021		1,453		(45)			(45)		1,408	1,408			
100126389	CHESAPEAKE	VA		08/30/2023		428		(33)			(33)		395	395			
100140628	CHARLOTTE	NC		01/19/2024		461		(68)			(68)		393	393			
100028441	WEST NEW YORK	NJ		10/26/2018		834		153			153		988	988			
100149448	PLANO	TX		04/24/2024		1,600		(68)			(68)		1,532	1,532			
100117320	POMPANO BEACH	FL		07/20/2023		839		475			475		1,313	1,313			
100148329	KYLE	TX		04/12/2024		843		133			133		976	976			
100147756	DAHLONEGA	GA		04/08/2024		654		(44)			(44)		610	610			
100170261	ATHENS	AL		10/08/2024		643		(59)			(59)		584	584			
100159969	MIAMI BEACH	FL		08/16/2024		610		(79)			(79)		531	531			
100070586	EASTON	PA		10/01/2021		1,536		(6)			(6)		1,529	1,529			
100149570	PORT JEFFERSON STATION	NY		04/26/2024		879		(82)			(82)		797	797			
100139376	SCRANTON	PA		12/28/2023		485		(26)			(26)		459	459			
100116398	WEST JORDAN	UT		07/20/2023		879		258			258		1,137	1,137			
100108032	DURHAM	NC		05/25/2023		862		3			3		865	865			
100029716	EVERETT	MA		10/26/2018		1,027		82			82		1,109	1,109			
100103860	VERO BEACH	FL		05/10/2023		(165)		810			810		645	645			
100102674	MIAMI	FL		06/22/2023		721		(99)			(99)		622	622			
100074675	SCOTCH PLAINS	NJ		12/01/2021		1,380		(68)			(68)		1,312	1,312			
100029329	LOS ANGELES	CA		10/26/2018		856		115			115		971	971			
100110635	KEIZER	OR		06/30/2023		685		(31)			(31)		655	655			
100173262	FRANKLIN PARK	IL		10/30/2024		638		(64)			(64)		574	574			
100135101	CHARLOTTE	NC		11/01/2023		1,021		76			76		1,097	1,097			
100160906	WARMINSTER	PA		07/24/2024		648		(55)			(55)		593	593			
100060129	CARLSBAD	CA		06/25/2021		1,498		(102)			(102)		1,396	1,396			
100154878	COLUMBUS	OH		07/19/2024		592		(64)			(64)		528	528			
100127946	NASHVILLE	TN		09/08/2023		1,353		100			100		1,453	1,453			
100100873	GERMANTOWN	MD		04/28/2023		1,259		190			190		1,449	1,449			
100060130	SAN LEANDRO	CA		06/25/2021		1,818		(108)			(108)		1,710	1,710			
100103082	BIG BEAR LAKE	CA		06/22/2023		145		(29)			(29)		116	116			
100173098	PALM BAY	FL		10/30/2024		632		(76)			(76)		556	556			
100159873	SUNNY ISLES BEACH	FL		08/16/2024		3,447		(9)			(9)		3,438	3,438			
100109005	MIDDLETOWN	CT		05/31/2023		476		(115)			(115)		361	361			
100071822	OCOEE	FL		10/14/2021		1,471		(79)			(79)		1,392	1,392			
100142839	DALLAS	GA		02/09/2024		685		(7)			(7)		678	678			
100151568	SAINT CLOUD	FL		05/10/2024		580		(25)			(25)		554	554			

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100153405	MIDDLETOWN	NY		05/30/2024		584		(40)			(40)		544	544			
100148539	DENVER	CO		04/12/2024		714		(36)			(36)		678	678			
100031367	OAKLAND PARK	FL		03/29/2019		805		183			183		988	988			
100068294	LAS VEGAS	NV		08/25/2021		1,855		(95)			(95)		1,760	1,760			
100054305	HICKORY HILLS	IL		03/23/2021		2,437		(351)			(351)		2,086	2,086			
100177868	DUNN LORING	VA		11/19/2024		1,008		(128)			(128)		880	880			
100140044	ARLINGTON	TX		01/09/2024		1,084		(50)			(50)		1,034	1,034			
100168653	PENSACOLA BEACH	FL		09/25/2024		1,302		(200)			(200)		1,102	1,102			
100113465	OCEANSIDE	CA		06/29/2023		691		162			162		853	853			
100161367	CONCORD	NC		07/25/2024		556		(22)			(22)		534	534			
100159015	MESA	AZ		08/15/2024		11,313		(436)			(436)		10,877	10,877			
100143097	BAKERSFIELD	CA		02/16/2024		638		(31)			(31)		606	606			
100136262	PLANT CITY	FL		11/20/2023		627		52			52		679	679			
100148776	MYRTLE BEACH	SC		04/17/2024		645		(63)			(63)		582	582			
100156779	HOUSTON	TX		06/26/2024		667		52			52		719	719			
100176900	CAPE CORAL	FL		11/15/2024		672		(49)			(49)		623	623			
100178185	HUNTINGTON BEACH	CA		11/19/2024		1,338		(126)			(126)		1,212	1,212			
100166266	PALM BAY	FL		09/09/2024		637		(51)			(51)		586	586			
100135689	PLAINFIELD	NJ		11/09/2023		504		(35)			(35)		468	468			
100137627	LAND O LAKES	FL		12/08/2023		751		99			99		850	850			
100144223	ELGIN	TX		03/07/2024		777		95			95		872	872			
100179536	DUBLIN	OH		11/21/2024		718		(22)			(22)		696	696			
100152858	LIVONIA	MI		05/22/2024		977		(70)			(70)		906	906			
100091094	DELRAY BEACH	FL		01/31/2023		712		(36)			(36)		676	676			
100152871	MEMPHIS	TN		05/22/2024		576		(32)			(32)		544	544			
100082586	CONROE	TX		04/14/2022		3,084		(151)			(151)		2,933	2,933			
100165934	DISTRICT HEIGHTS	MD		09/06/2024		620		(27)			(27)		593	593			
100128890	HANAHAN	SC		09/21/2023		1,970		(93)			(93)		1,877	1,877			
100158902	GRANT VALKARIA	FL		07/12/2024		755		59			59		813	813			
100164318	CAMPTON	KY		08/21/2024		588		(49)			(49)		539	539			
100078274	HOMESTEAD	FL		02/10/2022		1,303		(82)			(82)		1,220	1,220			
100182312	SAINT ANTHONY	MN		12/12/2024		10,485		(14)			(14)		10,472	10,472			
100156523	FORT WORTH	TX		06/24/2024		778		62			62		840	840			
100080798	OAK HILLS	CA		03/15/2022		1,003		(108)			(108)		894	894			
100080188	COLUMBUS	OH		02/25/2022		1,174		(91)			(91)		1,083	1,083			
100101666	ROCKY RIVER	OH		04/26/2023		754		2			2		756	756			
100133605	DARLINGTON	MD		10/23/2023		2,781		(2)			(2)		2,779	2,779			
100143297	FLOWERY BRANCH	GA		02/16/2024		715		(30)			(30)		685	685			
100179553	FORNEY	TX		11/21/2024		727		(30)			(30)		698	698			
100120755	WESLEY CHAPEL	FL		08/25/2023		623		39			39		661	661			
100148875	EL CAJON	CA		04/17/2024		101,096		(2,209)			(2,209)		98,887	98,887			
100140351	LITTLE RIVER	SC		01/18/2024		782		123			123		904	904			
100179756	FORT WORTH	TX		11/21/2024		774		87			87		861	861			
100185819	PEACHTREE CORNERS	GA		12/26/2024		634		(60)			(60)		574	574			
100153458	HACKETTSTOWN	NJ		05/30/2024		(481)		1,084			1,084		604	604			
100136425	JACKSONVILLE	FL		11/20/2023		640		113			113		754	754			
100100935	KATY	TX		04/28/2023		637		(68)			(68)		569	569			
100173042	DESOTO	TX		10/25/2024		589		(121)			(121)		468	468			
100150489	PALM SPRINGS	CA		05/03/2024		647		(57)			(57)		590	590			
100163140	AUSTIN	TX		08/13/2024		640		(65)			(65)		575	575			
100133595	SUMMERVILLE	SC		10/23/2023		783		181			181		964	964			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160977	CHARLOTTE	NC		07/24/2024		785		42			42		827	827			
100156806	NEWBURGH	NY		06/27/2024		615		(29)			(29)		586	586			
100137572	SILVER SPRING	MD		12/08/2023		768		(23)			(23)		745	745			
100081302	BEDFORD	TX		03/18/2022		1,321		70			70		1,391	1,391			
100150513	PENSACOLA	FL		05/03/2024		2,906		(144)			(144)		2,761	2,761			
100031652	RICHMOND	CA		03/29/2019		1,024		298			298		1,322	1,322			
100158496	PORT SAINT LUCIE	FL		07/10/2024		651		(32)			(32)		619	619			
100173179	MUNDS PARK	AZ		10/30/2024		733		(66)			(66)		667	667			
100146920	BAKERSFIELD	CA		03/26/2024		628		(17)			(17)		611	611			
100110260	HALTOM CITY	TX		06/30/2023		706		15			15		721	721			
100131640	WASHINGTON	DC		10/06/2023		1,868		41			41		1,909	1,909			
100078718	PALMDALE	CA		02/25/2022		1,250		(169)			(169)		1,081	1,081			
100149669	CHARLOTTE	NC		04/26/2024		4,497		(186)			(186)		4,311	4,311			
100147760	ST. PETERSBURG	FL		04/08/2024		1,465		(9)			(9)		1,456	1,456			
100084736	FEDERAL WAY	WA		08/02/2022		571		(3)			(3)		568	568			
100079841	ALIQUIPPA	PA		04/08/2022		765		(32)			(32)		734	734			
100171917	WHITESTOWN	IN		10/17/2024		747		(29)			(29)		718	718			
100107815	THE VILLAGES	FL		05/19/2023		755		(16)			(16)		738	738			
100103731	SALEM	OR		05/08/2023		775		(92)			(92)		683	683			
100185304	CHICAGO	IL		12/20/2024		1,662		(35)			(35)		1,626	1,626			
100155035	ROCKLIN	CA		07/19/2024		514		(100)			(100)		414	414			
100153301	BRADENTON	FL		05/30/2024		1,723		64			64		1,786	1,786			
100043103	SALINAS	CA		05/28/2020		1,429		(32)			(32)		1,397	1,397			
100186238	ROCKWALL	TX		12/27/2024		645		(50)			(50)		595	595			
100173720	LAVEEN	AZ		10/30/2024		10,429		(576)			(576)		9,853	9,853			
100140194	RICHARDSON	TX		01/11/2024		497		(53)			(53)		444	444			
100149339	SAINT AUGUSTINE	FL		04/24/2024		833		114			114		946	946			
100151372	IDAHO FALLS	ID		05/10/2024		657		(34)			(34)		623	623			
100174591	DESOTO	TX		10/31/2024		762		(97)			(97)		665	665			
100078919	FREDERICKSBURG.	VA		02/24/2022		1,845		6			6		1,850	1,850			
100172507	YORK	PA		10/23/2024		894		(66)			(66)		827	827			
100115241	DANBURY	CT		07/17/2023		660		(48)			(48)		612	612			
100175901	WINTER HAVEN	FL		11/14/2024		938		98			98		1,036	1,036			
100151631	TOWNSEND	GA		05/10/2024		674		(8)			(8)		666	666			
100128057	SOUTHBRIDGE	MA		09/08/2023		801		174			174		975	975			
100180269	HASLET	TX		11/25/2024		740		2			2		742	742			
100186517	AUBURN	AL		12/30/2024		630		(44)			(44)		586	586			
100116019	HILLSBORO	OR		07/20/2023		791		(18)			(18)		773	773			
100185452	WINDER	GA		12/20/2024		741		108			108		849	849			
100174933	PHOENIX	AZ		10/31/2024		711		(52)			(52)		659	659			
100161014	BERRIEN SPRGS	MI		07/24/2024		2,478		(135)			(135)		2,343	2,343			
100100420	HOUSTON	TX		04/27/2023		3,237		368			368		3,605	3,605			
100160898	JORDAN	MN		07/24/2024		658		(60)			(60)		598	598			
100087432	CLARKSTON	GA		10/25/2022		1,213		77			77		1,290	1,290			
100166090	ALLEN	TX		09/09/2024		619		(47)			(47)		572	572			
100146894	BOLINGBROOK	IL		03/26/2024		661		(29)			(29)		632	632			
100135773	LAS VEGAS	NV		11/10/2023		667		53			53		721	721			
100137004	LEANDER	TX		11/28/2023		677		72			72		750	750			
100137981	SUWANEE	GA		12/13/2023		1,369		250			250		1,619	1,619			
100081155	JARRELL	TX		03/18/2022		1,320		70			70		1,390	1,390			
100115943	PORT CHARLOTTE	FL		07/20/2023		784		(9)			(9)		775	775			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138853	LEHIGHTON	PA		12/21/2023		672		(40)			(40)		631	631			
100162721	PENDERGRASS	GA		08/12/2024		712		13			13		725	725			
100171551	DENTON	TX		10/16/2024		790		(41)			(41)		749	749			
100076409	STILLWATER	OK		12/23/2021		257,066		(8,851)			(8,851)		248,215	248,215			
100138111	AURORA	CO		12/14/2023		264		352			352		616	616			
100175972	CONCORD	NC		11/14/2024		726		(3)			(3)		723	723			
100026572	BONITA SPRINGS	FL		09/26/2018		851		16			16		867	867			
100129486	RALEIGH	NC		09/29/2023		493		(11)			(11)		482	482			
100091359	ARLINGTON	VA		02/22/2023		642		5			5		647	647			
100171381	AMMON	ID		10/16/2024		718		(65)			(65)		652	652			
100160348	JACKSONVILLE	FL		09/06/2024		557		(138)			(138)		418	418			
100135077	DENTON	TX		11/01/2023		799		231			231		1,030	1,030			
100026612	LAKE FOREST	CA		09/26/2018		1,569		46			46		1,615	1,615			
100158152	SEVERN	MD		07/09/2024		616		(19)			(19)		597	597			
100168150	ARLINGTON	TX		09/20/2024		1,653		(94)			(94)		1,559	1,559			
100031304	PITTSBURG	CA		03/29/2019		1,041		294			294		1,335	1,335			
100157960	RIVIERA BEACH	FL		07/09/2024		967		(31)			(31)		936	936			
100119963	NASHVILLE	TN		08/11/2023		702		23			23		725	725			
100119993	YAKIMA	WA		08/11/2023		769		7			7		776	776			
100140174	ROWLETT	TX		01/11/2024		745		28			28		773	773			
100057628	CAPE CORAL	FL		06/30/2021		1,541		(63)			(63)		1,479	1,479			
100071764	CHARLOTTESVILLE	VA		10/14/2021		1,368		(127)			(127)		1,240	1,240			
100156487	O FALLON	MO		06/24/2024		641		(39)			(39)		602	602			
100129505	DAVIS	CA		09/29/2023		10,823		(242)			(242)		10,582	10,582			
100032180	EAST PALO ALTO	CA		03/29/2019		1,676		57			57		1,734	1,734			
100102177	BATAVIA	IL		04/14/2023		446		(11)			(11)		436	436			
100131770	LAUREL	MD		10/06/2023		3,745		301			301		4,046	4,046			
100054914	WEST HAVERSTRAW	NY		03/23/2021		1,127		(292)			(292)		836	836			
100173300	SAINT AUGUSTINE	FL		10/30/2024		11,750		(190)			(190)		11,560	11,560			
100066190	LA VERNIA	TX		08/02/2021		2,173		(58)			(58)		2,115	2,115			
100091155	RED OAK	TX		01/31/2023		1,216		103			103		1,319	1,319			
100161180	COLUMBUS	OH		07/25/2024		516		(60)			(60)		457	457			
100068463	PALM HARBOR	FL		08/25/2021		1,248		(89)			(89)		1,159	1,159			
100171255	OXON HILL	MD		10/16/2024		634		(114)			(114)		519	519			
100130348	TOBYHANNA	PA		09/28/2023		593		(81)			(81)		512	512			
100147956	SNELLVILLE	GA		04/08/2024		1,268		(46)			(46)		1,222	1,222			
100171781	SHAFTER	CA		10/17/2024		600		(25)			(25)		575	575			
100110313	ELIZABETH CITY	NC		06/30/2023		792		5			5		797	797			
100100240	SCOTT TOWNSHIP	PA		03/17/2023		583		(36)			(36)		547	547			
100129649	WEST SPRINGFIELD	MA		09/29/2023		655		(15)			(15)		640	640			
100153201	NASHVILLE	TN		05/30/2024		623		(29)			(29)		594	594			
100143378	DAVENPORT	FL		02/16/2024		548		(27)			(27)		520	520			
100158765	CARVER	MN		07/10/2024		642		(49)			(49)		593	593			
100108215	GARLAND	TX		05/24/2023		649		(86)			(86)		563	563			
100148203	NAPLES	FL		04/12/2024		691		(34)			(34)		657	657			
100186443	ARGYLE	TX		12/30/2024		659		(20)			(20)		639	639			
100143285	EL RENO	OK		02/16/2024		750		(10)			(10)		740	740			
100173070	JENKS	OK		10/25/2024		962		(1)			(1)		961	961			
100148907	RALEIGH	NC		04/17/2024		692		(32)			(32)		660	660			
100174426	SUN VALLEY	CA		10/31/2024		538		(52)			(52)		486	486			
100164891	MONTICELLO	NY		08/28/2024		651		(24)			(24)		626	626			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065316	WINTER GARDEN	FL		07/28/2021		1,498		(100)			(100)		1,398	1,398			
100179378	OAKLAND	CA		12/27/2024		560		(50)			(50)		510	510			
100151671	ASHBURN	VA		05/10/2024		712		26			26		738	738			
100166204	FORT WORTH	TX		09/09/2024		758		84			84		842	842			
100156485	SARATOGA SPRINGS	UT		06/24/2024		925		(1)			(1)		924	924			
100162602	HILLIARD	OH		08/12/2024		636		(25)			(25)		611	611			
100148882	TUCSON	AZ		04/17/2024		610		(40)			(40)		570	570			
100110494	MARANA	AZ		06/30/2023		1,099		12			12		1,112	1,112			
100143159	SURPRISE	AZ		02/16/2024		1,616		(46)			(46)		1,570	1,570			
100107990	NEW BEDFORD	MA		05/25/2023		1,019		(9)			(9)		1,011	1,011			
100151095	FORT WORTH	TX		05/08/2024		637		(51)			(51)		587	587			
100184930	CINCINNATI	OH		12/17/2024		1,262		(105)			(105)		1,157	1,157			
100148030	ROUND ROCK	TX		04/10/2024		676		(9)			(9)		666	666			
100067894	PASSAIC	NJ		09/23/2021		1,361		(118)			(118)		1,243	1,243			
100147962	NATCHEZ	LA		04/08/2024		1,435		(44)			(44)		1,390	1,390			
100171700	GLASSBORO	NJ		10/16/2024		583		(66)			(66)		517	517			
100185095	GRAND PRAIRIE	TX		12/20/2024		663		(4)			(4)		659	659			
100148757	SAINT AUGUSTINE	FL		04/17/2024		832		225			225		1,057	1,057			
100175998	CONCORD	NC		11/14/2024		711		10			10		721	721			
100166968	NORTH AUGUSTA	SC		09/13/2024		1,062		(36)			(36)		1,026	1,026			
100150937	CAPE CORAL	FL		05/08/2024		1,434		98			98		1,532	1,532			
100165998	WOODBRIDGE	VA		09/06/2024		562		(13)			(13)		550	550			
100154108	AUSTINTOWN	OH		07/11/2024		575		(95)			(95)		481	481			
100061295	PFLUGERVILLE	TX		06/01/2021		1,965		19			19		1,984	1,984			
100140274	LAGO VISTA	TX		01/18/2024		25,661		(905)			(905)		24,756	24,756			
100163880	MIAMI	FL		09/27/2024		533		(132)			(132)		401	401			
100101531	EDGECLIFF VILLAGE	TX		04/26/2023		862		14			14		877	877			
100024021	MIAMI	FL		09/10/2018		1,599		(46)			(46)		1,553	1,553			
100153894	ANGELS CAMP	CA		06/05/2024		611		(45)			(45)		565	565			
100168380	MONROE	NC		09/25/2024		661		(68)			(68)		593	593			
100158930	RICHMOND	VA		07/12/2024		3,814		(170)			(170)		3,645	3,645			
100128163	HAINES CITY	FL		09/18/2023		677		10			10		687	687			
100160974	MISSOURI CITY	TX		07/24/2024		622		(41)			(41)		581	581			
100132131	HENDERSONVLLE	NC		10/13/2023		796		164			164		960	960			
100140247	FORNEY	TX		01/18/2024		714		(31)			(31)		682	682			
100137611	BEDMINSTER	NJ		12/08/2023		836		(10)			(10)		826	826			
100078219	CELINA	TX		02/10/2022		1,418		(262)			(262)		1,156	1,156			
100142681	PENDERGRASS	GA		02/08/2024		793		73			73		866	866			
100128084	CAMPOBELLO	SC		09/08/2023		779		122			122		901	901			
100102086	MARANA	AZ		04/14/2023		611		(70)			(70)		541	541			
100057780	NEWPORT	RI		06/30/2021		1,466		(119)			(119)		1,348	1,348			
100141157	COLUMBUS	OH		01/30/2024		506		(1)			(1)		504	504			
100150599	FORT WORTH	TX		05/03/2024		780		139			139		919	919			
100138841	CORCORAN	CA		12/21/2023		619		(54)			(54)		565	565			
100160019	SURPRISE	AZ		07/17/2024		649		(68)			(68)		580	580			
100165259	POOLESVILLE	MD		08/29/2024		586		(66)			(66)		520	520			
100148930	EAGLE RIVER	AK		04/17/2024		716		(71)			(71)		645	645			
100182263	FORT WORTH	TX		12/12/2024		780		140			140		920	920			
100171491	ATLANTA	GA		10/16/2024		49,957		(1,627)			(1,627)		48,331	48,331			
100074456	SAN ANTONIO	TX		12/02/2021		1,264		(248)			(248)		1,017	1,017			
100078732	MIDWAY CITY	CA		02/25/2022		1,384		37			37		1,421	1,421			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168348	BATON ROUGE	LA		09/25/2024		1,140		(127)			(127)		1,013	1,013			
100151442	KISSIMMEE	FL		05/10/2024		1,408		(62)			(62)		1,346	1,346			
100060186	NEW ORLEANS	LA		06/25/2021		1,512		(115)			(115)		1,397	1,397			
100182474	DULUTH	GA		12/12/2024		1,735		(10)			(10)		1,725	1,725			
100067879	RICHMOND	TX		09/23/2021		1,344		(111)			(111)		1,233	1,233			
100172654	BATON ROUGE	LA		11/21/2024		598		(37)			(37)		561	561			
100133630	DALLAS	GA		10/23/2023		2,689		301			301		2,990	2,990			
100173749	MARGATE	FL		10/30/2024		105,070		(4,495)			(4,495)		100,574	100,574			
100166071	DAVENPORT	FL		09/09/2024		840		(48)			(48)		792	792			
100141547	FRESNO	CA		01/30/2024		556		(53)			(53)		503	503			
100141780	NORFOLK	VA		01/30/2024		580		(28)			(28)		551	551			
100119381	WESTAMPTON	NJ		07/31/2023		666		(36)			(36)		630	630			
100186449	LENOIR CITY	TN		12/30/2024		640		(40)			(40)		600	600			
100000205	FORTUNA	CA		09/27/2016		559		367			367		926	926			
100116704	EASTVALE	CA		07/20/2023		(1,546)		2,880			2,880		1,334	1,334			
100117383	SACRAMENTO	CA		07/20/2023		1,935		1,074			1,074		3,010	3,010			
100091623	LAS VEGAS	NV		03/07/2023		846		(156)			(156)		690	690			
100134982	NEW LONDON	CT		10/30/2023		484		(3)			(3)		481	481			
100163056	FORT MYERS	FL		08/13/2024		868		(67)			(67)		801	801			
100129512	PAGOSA SPRINGS	CO		09/29/2023		681		(32)			(32)		649	649			
100119503	LAVEEN	AZ		07/28/2023		715		(72)			(72)		643	643			
100169508	STRATFORD	CT		09/30/2024		628		(55)			(55)		573	573			
100013465	DUARTE	CA		05/25/2017		761		77			77		838	838			
100114813	THE VILLAGES	FL		07/10/2023		793		5			5		798	798			
100031292	FREDERICK	MD		03/29/2019		7,634		266			266		7,900	7,900			
100181513	BATON ROUGE	LA		12/06/2024		598		(36)			(36)		561	561			
100179718	COLUMBUS	OH		11/21/2024		795		146			146		941	941			
100028295	PAWLEYS ISLAND	SC		10/26/2018		1,193		82			82		1,275	1,275			
100166093	CYPRESS	TX		09/09/2024		21,294		587			587		21,881	21,881			
100182391	TROUTMAN	NC		12/12/2024		624		(53)			(53)		571	571			
100173368	KANSAS CITY	MO		10/30/2024		687		(69)			(69)		618	618			
100134810	ORLANDO	FL		10/30/2023		629		20			20		650	650			
100173245	RICHLANDS	NC		10/30/2024		41,300		(1,785)			(1,785)		39,514	39,514			
100171607	MUSE	OK		10/16/2024		697		(59)			(59)		638	638			
100174311	HOUGHTON	MI		10/31/2024		590		(45)			(45)		546	546			
100150487	TURLOCK	CA		05/03/2024		659		(56)			(56)		603	603			
100152480	LAKEWOOD RANCH	FL		05/16/2024		536		(112)			(112)		425	425			
100100623	ROCHESTER	WA		04/27/2023		630		(68)			(68)		562	562			
100110392	GULF SHORES	AL		06/30/2023		445		(6)			(6)		439	439			
100029299	PEAPACK	NJ		10/26/2018		1,191		60			60		1,251	1,251			
100049010	SPARKS	NV		11/20/2020		2,321		(181)			(181)		2,140	2,140			
100065410	ATLANTA	GA		07/28/2021		1,427		(95)			(95)		1,332	1,332			
100065192	NEW ORLEANS	LA		07/14/2021		760		(50)			(50)		710	710			
100133464	LAKE WORTH	FL		10/19/2023		568		(20)			(20)		548	548			
100081200	LEHI	UT		03/18/2022		1,315		70			70		1,385	1,385			
100065797	KYLE	TX		07/28/2021		1,341		(106)			(106)		1,234	1,234			
100055607	SAUGUS	MA		03/23/2021		1,644		(358)			(358)		1,286	1,286			
100110385	WOODSTOCK	GA		06/30/2023		769		11			11		780	780			
100031115	FAIRFIELD	CA		03/29/2019		1,063		202			202		1,265	1,265			
100171788	FORNEY	TX		10/17/2024		597		(84)			(84)		513	513			
100099988	EDMONDS	WA		03/28/2023		410		(78)			(78)		332	332			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176956	REYNOLDSBURG	OH		11/15/2024		621		(85)			(85)		536	536			
100174393	ORANGE	CA		10/31/2024		1,299		(106)			(106)		1,192	1,192			
100172383	LENOIR CITY	TN		10/23/2024		642		(69)			(69)		573	573			
100119298	RIVERBANK	CA		07/31/2023		969		(16)			(16)		954	954			
100185084	LUSBY	MD		12/20/2024		634		(53)			(53)		580	580			
100158032	SLIDELL	LA		07/09/2024		1,678		15			15		1,692	1,692			
100092013	WATERBURY	CT		02/09/2023		629		(35)			(35)		594	594			
100091249	SAINT LOUIS	MO		01/31/2023		952		(101)			(101)		851	851			
100158429	MC CORMICK	SC		07/10/2024		2,644		(116)			(116)		2,528	2,528			
100169049	HOUSTON	TX		09/27/2024		638		(73)			(73)		565	565			
100132464	WILMINGTON	NC		11/03/2023		605		17			17		622	622			
100128337	SAN JACINTO	CA		09/14/2023		81,517		(2,090)			(2,090)		79,427	79,427			
100156605	AUBREY	TX		06/24/2024		658		(24)			(24)		634	634			
100135774	SPOKANE	WA		11/10/2023		10,721		(133)			(133)		10,588	10,588			
100171496	GAINESVILLE	GA		10/16/2024		769		(39)			(39)		730	730			
100165573	MOKENA	IL		08/29/2024		1,072		(27)			(27)		1,045	1,045			
100128920	RICHMOND	TX		09/22/2023		2,246		(87)			(87)		2,160	2,160			
100029193	AUBURN	WA		10/26/2018		975		22			22		997	997			
100116312	STATEN ISLAND	NY		07/20/2023		970		630			630		1,601	1,601			
100152377	RALEIGH	NC		05/17/2024		658		5			5		663	663			
100144122	EL RENO	OK		03/07/2024		745		(5)			(5)		741	741			
100030707	CHICAGO	IL		04/09/2019		841		100			100		942	942			
100078301	MARICOPA	AZ		02/10/2022		1,681		(126)			(126)		1,555	1,555			
100172969	AURORA	IL		10/25/2024		607		(67)			(67)		541	541			
100084638	SAN BERNARDINO	CA		08/02/2022		451		(163)			(163)		288	288			
100067690	CYPRESS	TX		09/23/2021		1,487		(30)			(30)		1,458	1,458			
100167779	ALACHUA	FL		09/19/2024		403		(100)			(100)		302	302			
100171962	WILLOWBROOK	IL		10/17/2024		675		(54)			(54)		621	621			
100172653	BATON ROUGE	LA		11/21/2024		595		(34)			(34)		561	561			
100152188	CAPE CORAL	FL		05/17/2024		2,005		71			71		2,077	2,077			
100161796	PHILADELPHIA	PA		07/31/2024		529		(39)			(39)		490	490			
100115164	CICERO	IL		07/17/2023		620		(50)			(50)		570	570			
100135681	MAGNOLIA	TX		11/09/2023		433		(90)			(90)		342	342			
100182292	ROCKPORT	TX		12/12/2024		814		216			216		1,030	1,030			
100160956	HOUSTON	TX		07/24/2024		644		(53)			(53)		591	591			
100060200	MINNEAPOLIS	MN		06/25/2021		1,398		(109)			(109)		1,288	1,288			
100135225	NORTH MYRTLE BEACH	SC		11/08/2023		904		1			1		905	905			
100128455	MCALLEN	TX		09/15/2023		624		(44)			(44)		580	580			
100159217	HILLSBOROUGH	NC		07/15/2024		683		(45)			(45)		638	638			
100136201	SACRAMENTO	CA		11/20/2023		637		24			24		661	661			
100102432	ORLANDO	FL		06/07/2023		815		(35)			(35)		780	780			
100091395	RICHMOND	TX		02/22/2023		856		(1)			(1)		855	855			
100060206	HELENA	MT		06/25/2021		1,431		(81)			(81)		1,351	1,351			
100164592	CHARLOTTE	NC		08/21/2024		678		(75)			(75)		603	603			
100151768	CROSBY	TX		05/10/2024		1,113		(114)			(114)		999	999			
100136536	MCKINNEY	TX		11/20/2023		1,271		(21)			(21)		1,250	1,250			
100173965	FORT WALTON BEACH	FL		10/31/2024		596		(83)			(83)		513	513			
100081098	HAYMARKET	VA		03/18/2022		1,474		118			118		1,592	1,592			
100143846	LAKEWAY	TX		02/29/2024		483		51			51		534	534			
100186719	AUSTIN	TX		12/31/2024		666		(86)			(86)		579	579			
100143574	MONROE	NY		02/21/2024		(147)		809			809		662	662			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131958	ALLEN	TX		10/13/2023		676		(22)			(22)		655	655			
100142082	BAKERSFIELD	CA		02/29/2024		543		(41)			(41)		502	502			
100135203	ATTLEBORO	MA		11/07/2023		411		(15)			(15)		397	397			
100087156	DORAL	FL		10/25/2022		1,037		147			147		1,184	1,184			
100164113	NEVADA CITY	CA		08/21/2024		662		(21)			(21)		641	641			
100114811	LEWES	DE		07/10/2023		732		(10)			(10)		722	722			
100024923	PAHRUMP	NV		09/20/2018		811		129			129		940	940			
100129669	MERIDIAN	ID		09/29/2023		654		(34)			(34)		621	621			
100091138	BRADENTON	FL		01/31/2023		734		10			10		744	744			
100164421	LEANDER	TX		08/21/2024		640		(33)			(33)		607	607			
100120759	ANNA	TX		08/25/2023		3,549		(76)			(76)		3,473	3,473			
100167051	LEXINGTON	KY		09/13/2024		586		(37)			(37)		548	548			
100031387	LONG BEACH	CA		03/29/2019		1,425		6			6		1,430	1,430			
100140078	ATLANTA	GA		01/09/2024		650		(26)			(26)		625	625			
100126374	BAY SHORE	NY		08/30/2023		613		(43)			(43)		570	570			
100031940	SOUTH RICHMOND HILL	NY		03/29/2019		1,067		216			216		1,283	1,283			
100174410	KEAAU	HI		10/31/2024		1,219		(97)			(97)		1,122	1,122			
100143847	LAKEWAY	TX		02/29/2024		483		51			51		534	534			
100100343	FRANKLIN	WI		04/27/2023		957		198			198		1,156	1,156			
100135060	MECHANICSVILLE	VA		11/01/2023		849		25			25		874	874			
100079868	PHOENIX	AZ		04/25/2022		1,018		(181)			(181)		837	837			
100158481	PLEASANT HILL	CA		07/10/2024		586		(66)			(66)		521	521			
100135815	GREENVILLE	TX		11/10/2023		648		(71)			(71)		577	577			
100144214	BLOOMINGDALE	GA		03/07/2024		753							753	753			
100148976	NAPA	CA		04/17/2024		496		(48)			(48)		448	448			
100048412	FRESNO	CA		11/20/2020		683		(246)			(246)		437	437			
100134437	MERIDEN	CT		10/30/2023		576		(79)			(79)		497	497			
100169717	PATTERSON	NY		09/30/2024		779		(57)			(57)		722	722			
100055633	MIAMI GARDENS	FL		03/23/2021		1,603		(571)			(571)		1,032	1,032			
100116364	SAN FRANCISCO	CA		07/20/2023		936		866			866		1,802	1,802			
100142628	HAMPTON	GA		02/08/2024		1,761		43			43		1,804	1,804			
100144104	SHERMAN	TX		03/07/2024		754		(1)			(1)		752	752			
100148678	POMPANO BEACH	FL		04/16/2024		606		(57)			(57)		549	549			
100150845	CASTLE HAYNE	NC		05/08/2024		700		(26)			(26)		674	674			
100071665	OAKLAND	CA		10/14/2021		1,483		(116)			(116)		1,367	1,367			
100136483	FORT WORTH	TX		11/20/2023		713		150			150		864	864			
100012287	BELCHERTOWN	MA		04/28/2017		788		479			479		1,267	1,267			
100160176	INTERLACHEN	FL		07/18/2024		83,047		(1,908)			(1,908)		81,139	81,139			
100179847	BOILING SPRINGS	SC		11/22/2024		706		(66)			(66)		639	639			
100147901	FORT WORTH	TX		04/08/2024		1,725		(6)			(6)		1,719	1,719			
100140314	SUWANEE	GA		01/18/2024		1,949		66			66		2,015	2,015			
100169347	DOUGLASVILLE	GA		09/27/2024		547		(102)			(102)		445	445			
100137596	CHICAGO	IL		12/08/2023		616		(27)			(27)		588	588			
100074877	FONTANA	CA		12/01/2021		1,944		(57)			(57)		1,887	1,887			
100156800	LAS VEGAS	NV		06/26/2024		1,181		(154)			(154)		1,027	1,027			
100061649	NEWBURGH	NY		07/01/2021		969		(8)			(8)		961	961			
100175294	ROUND ROCK	TX		11/05/2024		756		(2)			(2)		754	754			
100110285	AUSTIN	TX		06/30/2023		789		12			12		802	802			
100165888	LEHIGH ACRES	FL		08/30/2024		835		(101)			(101)		734	555		(179)	(179)
100102609	SAINT LOUIS	MO		06/22/2023		667		(32)			(32)		636	636			
100109324	KATY	TX		06/12/2023		687		(36)			(36)		651	651			

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100112279	RICHMOND	TX		06/29/2023		462		1,018			1,018		1,480	1,480			
100161030	MARYVILLE	TN		07/24/2024		741		(43)			(43)		698	698			
100055267	ELIZABETH	NJ		03/23/2021		1,311		(193)			(193)		1,118	1,118			
100159852	HIALEAH	FL		08/16/2024		753		(117)			(117)		636	636			
100164985	NORTH LAS VEGAS	NV		08/28/2024		671		(42)			(42)		629	629			
100151096	WESTFIELD	IN		05/08/2024		627		(39)			(39)		588	588			
100057798	AURORA	CO		06/30/2021		1,249		(74)			(74)		1,175	1,175			
100180003	BYRON	GA		11/25/2024		685		(35)			(35)		650	650			
100079171	TEXAS CITY	TX		02/24/2022		1,440		(50)			(50)		1,389	1,389			
100174349	HANOVERTON	OH		10/31/2024		657		(41)			(41)		616	616			
100129664	GARNER	NC		09/29/2023		681		(23)			(23)		658	658			
100053785	GLOCESTER	RI		03/23/2021		1,062		(117)			(117)		944	944			
100130190	WILSON	WI		11/15/2023		1,784		(99)			(99)		1,684	1,684			
100113696	OAKLAND	CA		06/29/2023		1,135		425			425		1,560	1,560			
100154597	CHINO	CA		06/14/2024		890		(64)			(64)		826	826			
100075986	KIRKLAND	WA		01/07/2022		1,340		(130)			(130)		1,210	1,210			
100143121	STILWELL	KS		02/16/2024		676		(50)			(50)		627	627			
100175929	SAINT CLOUD	FL		11/14/2024		662		(10)			(10)		652	652			
100135470	CHAPEL HILL	TN		11/13/2023		795		208			208		1,003	1,003			
100159511	HICKMAN	NE		07/15/2024		625		(55)			(55)		570	570			
100174330	TALLAHASSEE	FL		10/31/2024		817		63			63		880	880			
100165703	WILMINGTON	NC		08/29/2024		581		(55)			(55)		526	526			
100143193	FITCHBURG	MA		02/16/2024		595		(16)			(16)		579	579			
100046610	TRACY	CA		11/25/2020		1,075		(243)			(243)		832	832			
100114582	VICTORVILLE	CA		06/29/2023		533		(52)			(52)		481	481			
100152321	SHERRILLS FORD	NC		05/17/2024		700		65			65		766	766			
100166969	FORT WORTH	TX		09/13/2024		605		(61)			(61)		544	544			
100147458	MIAMI GARDENS	FL		04/03/2024		630		(58)			(58)		571	571			
100166008	FORTH WORTH	TX		09/06/2024		541		(24)			(24)		518	518			
100127580	WHITE BEAR TOWNSHIP	MN		09/08/2023		686		(31)			(31)		655	655			
100170276	DENVER	CO		10/08/2024		655		(69)			(69)		586	586			
100067405	TAUNTON	MA		09/23/2021		4,112		(173)			(173)		3,939	3,939			
100158709	CHARLES TOWN	WV		07/10/2024		3,424		(74)			(74)		3,349	3,349			
100136495	MYRTLE BEACH	SC		11/20/2023		726		267			267		993	993			
100011804	CENTRAL ISLIP	NY		03/08/2017		1,039		419			419		1,457	1,457			
100135329	SAN MARCOS	TX		11/13/2023		654		26			26		681	681			
100071952	SALISBURY	MD		11/19/2021		1,302		(217)			(217)		1,085	1,085			
100031042	COCONUT CREEK	FL		03/29/2019		3,930		22			22		3,952	3,952			
100110430	SAN ANTONIO	TX		06/30/2023		787		15			15		802	802			
100162914	SAN DIEGO	CA		08/12/2024		653		(53)			(53)		599	599			
100178454	PAWTUCKET	RI		11/21/2024		828		(91)			(91)		737	737			
100131633	BATTLE GROUND	WA		10/06/2023		659		(21)			(21)		639	639			
100099753	WATERBURY	CT		02/28/2023		675		(34)			(34)		640	640			
100070842	CORONA	CA		10/01/2021		2,137		(25)			(25)		2,112	2,112			
100142749	EL CENTRO	CA		02/08/2024		832		(26)			(26)		805	805			
100173135	CYPRESS	TX		10/30/2024		733		(53)			(53)		680	680			
100149338	KENNEWICK	WA		04/24/2024		1,434		83			83		1,516	1,516			
100179965	SUMTER	SC		11/25/2024		625		(52)			(52)		573	573			
100171652	MAPLE GROVE	MN		10/16/2024		2,321		(77)			(77)		2,244	2,244			
100144107	LOWELL	MA		03/07/2024		9,941		(167)			(167)		9,774	9,774			
100067407	LONE TREE	CO		09/23/2021		5,820		88			88		5,908	5,908			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135326	GULF SHORES	AL		11/13/2023		638		35			35		673	673			
100143377	LAKELAND	FL		02/16/2024		1,060		(49)			(49)		1,011	1,011			
100159268	NORTH AURORA	IL		07/15/2024		626		(52)			(52)		575	575			
100165710	COLUMBIA	TN		08/29/2024		629		(67)			(67)		562	562			
100161115	FORT WORTH	TX		07/24/2024		730		4			4		735	735			
100159509	WOODSTOCK	GA		07/15/2024		572		(51)			(51)		520	520			
100149380	FORT WORTH	TX		04/24/2024		525		76			76		601	601			
100168381	CLEVELAND	TN		09/25/2024		602		(63)			(63)		540	540			
100137964	COLUMBUS	OH		12/13/2023		973		143			143		1,116	1,116			
100134705	COLUMBIA	SC		10/30/2023		1,041		(82)			(82)		959	959			
100120331	WARNER ROBINS	GA		08/18/2023		580		(17)			(17)		563	563			
100169689	PISCATAWAY	NJ		09/30/2024		1,593		(95)			(95)		1,498	1,498			
100129323	ROSWELL	NM		09/25/2023		645		(13)			(13)		632	632			
100148483	CLAYTON	NC		04/12/2024		42,237		(870)			(870)		41,367	41,367			
100128165	VINELAND	NJ		09/18/2023		634		24			24		658	658			
100163116	DENVER	CO		08/13/2024		679		(5)			(5)		674	674			
100134617	JENSEN BEACH	FL		10/30/2023		316		233			233		549	549			
100174284	EAST ELLIJAY	GA		10/31/2024		586		(54)			(54)		531	531			
100148822	MINNEAPOLIS	MN		04/17/2024		635		(62)			(62)		573	573			
100140519	YOUNGSVILLE	NC		01/19/2024		595		(88)			(88)		507	507			
100115791	KODAK	TN		07/20/2023		669		(38)			(38)		632	632			
100185986	RIVERVIEW	FL		12/26/2024		579		(81)			(81)		498	498			
100171648	WOODBURY	MN		10/16/2024		829		92			92		921	921			
100141538	HERMITAGE	TN		01/30/2024		454		(32)			(32)		422	422			
100174451	POMONA	CA		10/31/2024		1,291		(89)			(89)		1,202	1,202			
100182041	ROYAL OAK	MI		12/12/2024		686		19			19		704	704			
100026102	MONTEBELLO	CA		09/20/2018		1,132		48			48		1,180	1,180			
100081132	ANNA	TX		03/18/2022		1,154		(44)			(44)		1,110	1,110			
100025193	PANORAMA CITY	CA		09/20/2018		919		290			290		1,209	1,209			
100171556	MAGNOLIA	TX		10/16/2024		769		39			39		808	808			
100152496	DURHAM	NC		05/16/2024		561		(58)			(58)		503	503			
100081457	RIVERSIDE	CA		03/18/2022		2,675		240			240		2,915	2,915			
100167861	LAS VEGAS	NV		09/20/2024		318		(21)			(21)		297	297			
100138121	NEW SCOTLAND	NY		12/14/2023		367		209			209		575	575			
100141116	TALLAHASSEE	FL		01/30/2024		622		(14)			(14)		608	608			
100087465	OLD BRIDGE	NJ		10/25/2022		951		240			240		1,190	1,190			
100151271	WAKE FOREST	NC		05/10/2024		738		8			8		746	746			
100169102	LINCOLN	NE		09/27/2024		632		(66)			(66)		565	565			
100013951	COMPTON	CA		05/25/2017		849		101			101		949	949			
100081654	BRANFORD	CT		03/24/2022		3,112		(11)			(11)		3,102	3,102			
100110562	DUNWOODY	GA		06/30/2023		942		(21)			(21)		921	921			
100149302	BLAKESLEE	PA		04/24/2024		660		(47)			(47)		614	614			
100110443	SHERMAN	TX		06/30/2023		825		(4)			(4)		822	822			
100060176	BERWYN	IL		06/25/2021		1,414		(47)			(47)		1,367	1,367			
100129976	SPARROW BUSH	NY		09/27/2023		656		(46)			(46)		610	610			
100110216	FARMERS BRANCH	TX		06/30/2023		760		20			20		780	780			
100110107	LAKELAND	FL		06/23/2023		498		(21)			(21)		478	478			
100168400	MCKINNEY	TX		09/25/2024		797		25			25		822	822			
100071927	NEW BRAUNFELS	TX		11/19/2021		1,817		(255)			(255)		1,562	1,562			
100025957	HYATTSVILLE	MD		09/20/2018		1,259		180			180		1,439	1,439			
100131929	HUMBLE	TX		10/13/2023		2,170		15			15		2,184	2,184			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109374	KISSIMMEE	FL		06/12/2023		1,080		(37)			(37)		1,043	1,043			
100173805	SUMMERVILLE	SC		10/31/2024		659		(82)			(82)		577	577			
100136222	NAPERVILLE	IL		11/20/2023		623		3			3		626	626			
100144125	EL RENO	OK		03/07/2024		737		3			3		740	740			
100136350	DENTON	TX		11/20/2023		696		250			250		946	946			
100057777	GRANTS PASS	OR		06/30/2021		1,464		(99)			(99)		1,365	1,365			
100181910	NORTH RICHLAND HILLS	TX		12/12/2024		666		(24)			(24)		642	642			
100129646	MCKINNEY	TX		09/29/2023		654		(34)			(34)		620	620			
100159959	STARKE	FL		08/16/2024		721		(118)			(118)		602	602			
100108924	PASADENA	TX		05/31/2023		1,071		(84)			(84)		987	987			
100048861	GARFIELD	NJ		11/20/2020		1,382		(161)			(161)		1,221	1,221			
100168379	PILOT POINT	TX		09/25/2024		630		(69)			(69)		561	561			
100138852	DULUTH	GA		12/21/2023		1,319		(50)			(50)		1,269	1,269			
100151252	ATLANTA	GA		05/10/2024		693		(25)			(25)		668	668			
100151593	KYLE	TX		05/10/2024		635		(10)			(10)		625	625			
100157760	SEBASTOPOL	CA		07/02/2024		1,275		(99)			(99)		1,176	1,176			
100136893	MELISSA	TX		11/27/2023		606		91			91		698	698			
100162684	KYLE	TX		08/12/2024		637		(47)			(47)		590	590			
100175780	PHILADELPHIA	PA		11/12/2024		545		(64)			(64)		481	481			
100147579	RIVERSIDE	CA		04/04/2024		620		(25)			(25)		595	595			
100144130	TEMPE	AZ		03/07/2024		1,392		(69)			(69)		1,323	1,323			
100185093	CITRUS HEIGHTS	CA		12/20/2024		21,688		(543)			(543)		21,145	21,145			
100158720	PUNTA GORDA	FL		07/10/2024		685		(17)			(17)		668	668			
100170386	LOUISVILLE	KY		10/08/2024		683		(68)			(68)		615	615			
100147950	GREER	SC		04/08/2024		1,504		(4)			(4)		1,500	1,500			
100131899	SHAFTER	CA		10/06/2023		2,259		(97)			(97)		2,162	2,162			
100012721	ORLANDO	FL		05/25/2017		1,539		659			659		2,198	2,198			
100169119	WAXAHACHIE	TX		09/27/2024		641		(60)			(60)		582	582			
100166451	LEHIGH ACRES	FL		10/31/2024		1,426		(128)			(128)		1,298	1,298			
100182128	LAKEWOOD RANCH	FL		12/12/2024		770		53			53		823	823			
100158824	ST PETERSBURG	FL		07/10/2024		1,178		(11)			(11)		1,167	1,167			
100067888	GREENWICH	CT		09/23/2021		1,479		(73)			(73)		1,407	1,407			
100181549	MONTICELLO	NY		12/09/2024		403		(22)			(22)		381	381			
100143116	AMHERST	NY		02/16/2024		532		(40)			(40)		492	492			
100065155	EAST WENATCHEE	WA		07/14/2021		1,416		(75)			(75)		1,341	1,341			
100182675	GLENEDEN BEACH	OR		12/12/2024		917		(40)			(40)		877	877			
100133612	AUBREY	TX		10/23/2023		861		25			25		886	886			
100146925	MONROE	NC		03/26/2024		624		(19)			(19)		605	605			
100152417	THE VILLAGES	FL		05/17/2024		637		(35)			(35)		602	602			
100132782	MIAMI	FL		11/03/2023		506		(20)			(20)		485	485			
100164405	COLUMBUS	OH		08/21/2024		624		(49)			(49)		575	575			
100164407	COLUMBUS	OH		08/21/2024		624		(49)			(49)		575	575			
100116261	SILVER SPRING	MD		07/20/2023		1,805		554			554		2,358	2,358			
100063875	SURPRISE	AZ		07/01/2021		1,500		22			22		1,521	1,521			
100053835	BROOKLYN	NY		03/23/2021		1,292		(244)			(244)		1,048	1,048			
100031188	MODESTO	CA		03/29/2019		904		227			227		1,131	1,131			
100170434	MCDONOUGH	GA		10/09/2024		448		(29)			(29)		419	419			
100117389	REDONDO BEACH	CA		07/20/2023		7,602		2,124			2,124		9,727	9,727			
100174903	BASTROP	TX		10/31/2024		610		(69)			(69)		541	541			
100167631	SAN BRUNO	CA		09/19/2024		695		(50)			(50)		645	645			
100049543	INGLEWOOD	CA		11/20/2020		1,459		(371)			(371)		1,088	1,088			

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100148046	HUTTO	TX		04/10/2024		806		(140)			(140)		665	665			
100155358	ACWORTH	GA		06/18/2024		1,290		(103)			(103)		1,187	1,187			
100161354	FORNEY	TX		07/25/2024		700		(126)			(126)		574	574			
100153393	TWENTYNINE PALMS	CA		05/29/2024		939		(67)			(67)		872	872			
100115845	BENTONVILLE	AR		07/20/2023		778		(9)			(9)		769	769			
100185450	WINDER	GA		12/20/2024		736		136			136		872	872			
100108913	LINDENHURST	IL		05/31/2023		1,809		(142)			(142)		1,667	1,667			
100161517	AUBURN	GA		07/30/2024		765		(60)			(60)		705	705			
100142763	PENDERGRASS	GA		02/08/2024		738		33			33		771	771			
100166269	HOOVER	AL		09/09/2024		2,712		(129)			(129)		2,583	2,583			
100120936	OAK ISLAND	NC		08/30/2023		1,655		74			74		1,729	1,729			
100086867	MESA	AZ		10/07/2022		2,445		(93)			(93)		2,352	2,352			
100127931	MANASSAS	VA		09/08/2023		677		29			29		706	706			
100150953	TUCSON	AZ		05/08/2024		807		109			109		916	916			
100152216	ANKENY	IA		05/17/2024		762		142			142		904	904			
100012705	OCEAN CITY	MD		05/25/2017		857		234			234		1,091	1,091			
100100426	SOUTH PLAINFIELD	NJ		04/27/2023		(111)		1,026			1,026		915	915			
100116234	RIVERSIDE	CA		07/20/2023		850		701			701		1,550	1,550			
100115420	ATLANTA	GA		07/17/2023		653							653	653			
100147887	PROVO	UT		04/08/2024		2,036		179			179		2,216	2,216			
100068348	VENICE	FL		08/25/2021		1,340		(47)			(47)		1,293	1,293			
100146884	LITTLE ELM	TX		03/26/2024		700		(1)			(1)		698	698			
100151486	ROSENBERG	TX		05/10/2024		5,960		(62)			(62)		5,898	5,898			
100013374	HACKENSACK	NJ		05/25/2017		1,354		412			412		1,766	1,766			
100147871	LEHIGH ACRES	FL		04/08/2024		714		(22)			(22)		692	692			
100150950	NORTH CHESTERFIELD	VA		05/08/2024		801		19			19		820	820			
100186543	TUCSON	AZ		12/30/2024		611		(46)			(46)		565	565			
100180765	CHESTERFIELD	VA		11/26/2024		601		(40)			(40)		560	560			
100174133	FORT PIERCE	FL		10/31/2024		445		(68)			(68)		377	377			
100100146	RIVERVIEW	FL		03/28/2023		425		42			42		468	468			
100179771	SAVANNAH	GA		11/21/2024		718		(33)			(33)		686	686			
100131689	MESA	AZ		10/06/2023		804		(12)			(12)		792	792			
100168387	DAPHNE	AL		09/25/2024		765		(13)			(13)		752	752			
100053580	PORT JEFFERSON STATION	NY		03/23/2021		4,739		(112)			(112)		4,627	4,627			
100115985	CHATTANOOGA	TN		07/20/2023		657		(22)			(22)		635	635			
100088925	PALM BEACH	FL		11/15/2022		431		(60)			(60)		371	371			
100179760	PROVIDENCE VILLAGE	TX		11/21/2024		908		93			93		1,001	1,001			
100149592	HAW RIVER	NC		04/26/2024		981		17			17		998	998			
100172267	GREENVILLE	TX		10/21/2024		794		(43)			(43)		751	751			
100079565	FOLSOM	CA		04/25/2022		1,008		(144)			(144)		865	865			
100160225	PENDERGRASS	GA		07/18/2024		677		6			6		683	683			
100109631	WRIGHT CITY	MO		06/14/2023		499		(64)			(64)		435	435			
100090029	PORT CHARLOTTE	FL		01/13/2023		2,124		44			44		2,168	2,168			
100050000	EAST ISLIP	NY		11/20/2020		1,049		(44)			(44)		1,005	1,005			
100170119	RIVERVIEW	FL		10/08/2024		634		(61)			(61)		572	572			
100166062	WAKE FOREST	NC		09/09/2024		659		(34)			(34)		625	625			
100166962	BROOKLYN PARK	MN		09/13/2024		833		(39)			(39)		794	794			
100172584	FATE	TX		10/23/2024		579		(80)			(80)		499	499			
100080835	CLEARWATER	FL		04/22/2022		719		(231)			(231)		488	488			
100026012	TEWKSBURY	MA		09/20/2018		1,156		118			118		1,274	1,274			
100136952	SPRING	TX		11/28/2023		1,619		60			60		1,680	1,680			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101542	LAS VEGAS	NV		04/26/2023		993		(8)			(8)		986	986			
100144558	LAKEWAY	TX		04/26/2024		722		(75)			(75)		646	646			
100174028	POUGHKEEPSIE	NY		10/31/2024		429		(76)			(76)		353	353			
100152442	HYATTSVILLE	MD		05/17/2024		1,215		29			29		1,245	1,245			
100076352	CARROLLTON	TX		01/07/2022		1,412		(53)			(53)		1,359	1,359			
100134939	GLASSBORO	NJ		10/30/2023		482		18			18		500	500			
100090043	MIAMI GARDENS	FL		01/13/2023		602		(65)			(65)		537	537			
100143175	WINFIELD	IN		02/16/2024		78,229		2,415			2,415		80,645	80,645			
100054430	SANTA ANA	CA		03/23/2021		1,663		(74)			(74)		1,589	1,589			
100154601	MIAMI	FL		06/14/2024		719		19			19		738	738			
100090790	SPRING	TX		02/28/2023		1,826		(163)			(163)		1,662	1,662			
100151715	KANSAS CITY	KS		05/10/2024		537		(102)			(102)		435	435			
100151053	BRADENTON	FL		05/08/2024		695		(31)			(31)		664	664			
100110102	GULFPORT	FL		06/23/2023		573		(29)			(29)		544	544			
100152415	CARROLLTON	TX		05/17/2024		675		16			16		690	690			
100152642	VAN ALSTYNE	TX		05/17/2024		5,496		72			72		5,568	5,568			
100133523	HAVANA	FL		10/19/2023		417		(37)			(37)		380	380			
100151041	CONWAY	SC		05/08/2024		803		82			82		885	885			
100157887	DAVENPORT	FL		07/09/2024		569		(32)			(32)		536	536			
100182663	HOT SPRINGS	AR		12/12/2024		678		(28)			(28)		650	650			
100120716	CHARLOTTE	NC		08/25/2023		679		(39)			(39)		640	640			
100120448	SUITLAND	MD		08/18/2023		17,973		(761)			(761)		17,212	17,212			
100107995	CLERMONT	FL		05/25/2023		3,707		(12)			(12)		3,694	3,694			
100180546	CHICAGO	IL		11/26/2024		2,824		(7)			(7)		2,817	2,817			
100185328	WAXAHACHIE	TX		12/20/2024		736		45			45		781	781			
100140566	MILLSBORO	DE		01/19/2024		990		(91)			(91)		899	899			
100179809	PALOS HEIGHTS	IL		11/21/2024		696		(65)			(65)		631	631			
100146113	DANVILLE	CA		03/19/2024		3,494		(242)			(242)		3,252	3,252			
100110299	WHITE HALL	MD		06/30/2023		4,032		(76)			(76)		3,956	3,956			
100158758	NORTH CHESTERFIELD	VA		07/10/2024		641		(33)			(33)		608	608			
100141702	GEORGETOWN	TX		01/30/2024		484		(76)			(76)		409	409			
100156069	LEAGUE CITY	TX		06/18/2024		1,073		(121)			(121)		952	952			
100171713	CONCORD	NC		10/17/2024		1,658		(86)			(86)		1,571	1,571			
100169160	OVERLAND PARK	KS		09/27/2024		843		(35)			(35)		808	808			
100181894	MELISSA	TX		12/12/2024		642		(16)			(16)		626	626			
100164459	FLEMINGTON	NJ		08/21/2024		683		(33)			(33)		650	650			
100083513	MIAMI	FL		06/06/2022		839		(183)			(183)		657	657			
100115071	CHARLOTTE	NC		07/14/2023		1,323		18			18		1,340	1,340			
100180355	WILMINGTON	DE		11/25/2024		688		(52)			(52)		635	635			
100026975	POMPANO BEACH	FL		09/26/2018		2,553		130			130		2,682	2,682			
100165601	DELRAY BEACH	FL		10/04/2024		704		(78)			(78)		625	625			
100151705	FRESNO	TX		05/10/2024		1,311		(12)			(12)		1,299	1,299			
100025285	CLOSTER	NJ		09/20/2018		1,344		127			127		1,471	1,471			
100110294	WINDERMERE	FL		06/30/2023		855		21			21		876	876			
100054752	BRICK	NJ		03/23/2021		1,036		(121)			(121)		915	915			
100149829	ROCKPORT	TX		04/29/2024		535		24			24		559	559			
100149825	ROCKPORT	TX		04/29/2024		535		24			24		559	559			
100159410	WAKE FOREST	NC		07/15/2024		722		(7)			(7)		715	715			
100079410	RALEIGH	NC		03/17/2022		1,297		19			19		1,315	1,315			
100129968	GARFIELD	NJ		09/27/2023		377		144			144		521	521			
100153208	SHERMAN	TX		05/30/2024		729		(24)			(24)		705	705			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153211	SHERMAN	TX		05/30/2024		729		(24)			(24)		705	705			
100181864	WINTER GARDEN	FL		12/12/2024		789		95			95		884	884			
100179892	GEORGETOWN	TX		11/25/2024		1,123		222			222		1,345	1,345			
100100648	ELIZABETH	NJ		04/28/2023		862		45			45		907	907			
100150151	PHOENIX	AZ		06/14/2024		627		(7)			(7)		620	620			
100179740	FAIRHOPE	AL		11/21/2024		773		105			105		878	878			
100076285	CARROLLTON	TX		01/07/2022		1,409		(50)			(50)		1,359	1,359			
100174457	SACRAMENTO	CA		10/31/2024		1,241		(75)			(75)		1,166	1,166			
100171539	CEDAR CITY	UT		10/16/2024		763		(18)			(18)		745	745			
100174622	RIO RANCHO	NM		10/31/2024		270		(31)			(31)		239	239			
100164802	LAKEVILLE	PA		08/26/2024		627		(62)			(62)		565	565			
100144111	HOUSTON	TX		03/07/2024		604		9			9		613	613			
100162706	HANFORD	CA		08/12/2024		567		(54)			(54)		514	514			
100108320	THONOTOSASSA	FL		05/24/2023		2,052		(98)			(98)		1,955	1,955			
100115373	FREEDOM	NH		07/17/2023		701		5			5		706	706			
100169839	SAN ANTONIO	FL		09/30/2024		698		(56)			(56)		642	642			
100150621	VAN ALSTYNE	TX		05/03/2024		1,564		(37)			(37)		1,527	1,527			
100131719	MURFREESBORO	TN		10/06/2023		4,677		187			187		4,864	4,864			
100151038	DALLAS	GA		05/08/2024		790		101			101		892	892			
100163156	FORT WORTH	TX		08/13/2024		630		(61)			(61)		569	569			
100091227	NEW BEDFORD	MA		01/31/2023		485		(84)			(84)		401	401			
100060165	NORCROSS	GA		06/25/2021		2,235		(127)			(127)		2,108	2,108			
100180204	LACKAWAXEN	PA		11/25/2024		768		(28)			(28)		740	740			
100163956	GLENVIEW	IL		10/04/2024		798		(89)			(89)		709	709			
100148847	COLUMBUS	OH		04/17/2024		623		(66)			(66)		557	557			
100055098	NEWARK	NJ		03/23/2021		807		(300)			(300)		507	507			
100076440	WEST SACRAMENTO	CA		12/23/2021		4,496		(55)			(55)		4,441	4,441			
100120704	ANNA	TX		08/25/2023		671		(28)			(28)		642	642			
100148876	MINT HILL	NC		04/17/2024		592		(42)			(42)		549	549			
100127669	GOOSE CREEK	SC		09/08/2023		416		(31)			(31)		385	385			
100087511	PALM BAY	FL		10/25/2022		1,058		51			51		1,109	1,109			
100180068	WESLEY CHAPEL	FL		11/25/2024		774		(91)			(91)		683	683			
100065138	ALBANY	OR		07/14/2021		1,499		(89)			(89)		1,410	1,410			
100169732	DURHAM	NC		09/30/2024		692		(47)			(47)		645	645			
100048439	SANTA ROSA	CA		11/20/2020		1,546		(400)			(400)		1,147	1,147			
100100389	HUDSON	NY		04/27/2023		23,243		5,427			5,427		28,670	28,670			
100179407	NORTH MYRTLE BEACH	SC		12/27/2024		412		(32)			(32)		379	379			
100016573	ALMOND	NC		04/10/2018		1,535		(53)			(53)		1,482	1,482			
100152959	HONOLULU	HI		06/27/2024		706		(13)			(13)		693	693			
100115069	CHARLOTTE	NC		07/14/2023		1,048		(49)			(49)		999	999			
100161387	CONCORD	NC		07/25/2024		3,562		(128)			(128)		3,434	3,434			
100180613	HOUSTON	TX		11/26/2024		1,507		(122)			(122)		1,385	1,385			
100175683	PORT RICHEY	FL		11/12/2024		531		(76)			(76)		454	454			
100150538	MOUNT PROSPECT	IL		05/03/2024		1,201		(39)			(39)		1,162	1,162			
100137181	MEBANE	NC		11/28/2023		763		(40)			(40)		723	723			
100167593	DALLAS	TX		09/19/2024		712		(139)			(139)		574	574			
100028257	BAYSIDE	NY		10/26/2018		955		120			120		1,075	1,075			
100180000	CHARLOTTE	NC		11/25/2024		627		(59)			(59)		568	568			
100110748	MIDDLETOWN	CT		08/11/2023		439		(76)			(76)		362	362			
100090913	DENVER	CO		01/31/2023		764		(7)			(7)		757	757			
100175440	RICHMOND HILL	GA		12/23/2024		591		(83)			(83)		508	508			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119727	ORLANDO	FL		08/08/2023		663		(30)			(30)		633	633			
100144092	PROVIDENCE	UT		03/07/2024		654		(44)			(44)		610	610			
100184572	SAN RAMON	CA		12/17/2024		1,433		(74)			(74)		1,359	1,359			
100115903	HUTTO	TX		07/20/2023		2,259		(94)			(94)		2,165	2,165			
100115683	LAS VEGAS	NV		07/20/2023		825		27			27		852	852			
100137626	FORT WORTH	TX		12/08/2023		782		156			156		938	938			
100150619	SAN ANTONIO	TX		05/03/2024		658		(71)			(71)		587	587			
100025615	CAMBRIA	WI		09/20/2018		686		47			47		733	733			
100060324	MADISON	WI		06/25/2021		1,394		(78)			(78)		1,317	1,317			
100170509	AGAWAM	MA		10/09/2024		453		(42)			(42)		411	411			
100140331	ANNA	TX		01/18/2024		614		(42)			(42)		572	572			
100116747	WOODBRIDGE	VA		07/20/2023		823		223			223		1,045	1,045			
100130375	OCALA	FL		09/28/2023		845		(50)			(50)		795	795			
100152562	ST AUGUSTINE	FL		05/17/2024		1,787		(37)			(37)		1,750	1,750			
100133667	CHARLOTTE	NC		10/23/2023		1,361		4			4		1,365	1,365			
100166254	MCKINNEY	TX		09/09/2024		753		31			31		784	784			
100148722	FORT SMITH	AR		04/17/2024		550		(67)			(67)		483	483			
100118030	MCDONOUGH	GA		07/20/2023		825		100			100		925	925			
100151245	EAGLE LAKE	FL		05/10/2024		728		(3)			(3)		725	725			
100152704	SHERMAN	TX		05/17/2024		726		(21)			(21)		705	705			
100172549	GARFIELD	AR		10/23/2024		691		(77)			(77)		614	614			
100065700	HENDERSON	NV		07/28/2021		984		(104)			(104)		880	880			
100151007	POCATELLO	ID		05/08/2024		667		(9)			(9)		658	658			
100135751	PORT ORCHARD	WA		11/10/2023		653		253			253		906	906			
100138874	BIRMINGHAM	AL		12/21/2023		1,352		(103)			(103)		1,249	1,249			
100050288	FAIRFIELD	CA		11/20/2020		1,272		(81)			(81)		1,190	1,190			
100171618	MARIETTA	GA		10/16/2024		693		(61)			(61)		631	631			
100109992	LANCASTER	TX		06/22/2023		627		(25)			(25)		601	601			
100176735	RALEIGH	NC		11/15/2024		975		(25)			(25)		950	950			
100060275	FORTH WORTH	TX		06/25/2021		3,608		(169)			(169)		3,439	3,439			
100140055	OCEAN CITY	MD		01/09/2024		154,792		(3,666)			(3,666)		151,126	151,126			
100180349	CARTHAGE	TN		11/25/2024		718		(3)			(3)		714	714			
100139647	HEARTLAND	TX		12/28/2023		1,982		(129)			(129)		1,853	1,853			
100151588	GLENSHAW	PA		05/10/2024		623		(32)			(32)		590	590			
100071985	SPRINGFIELD	MA		10/29/2021		1,810		(164)			(164)		1,646	1,646			
100179787	OAK LAWN	IL		11/21/2024		683		(72)			(72)		612	612			
100013323	DORAL	FL		05/25/2017		603		49			49		651	651			
100185490	ZEBULON	NC		12/20/2024		417		(16)			(16)		401	401			
100149572	PRINCETON	TX		04/26/2024		696		(115)			(115)		581	581			
100182671	LENOIR	NC		12/12/2024		1,486		(57)			(57)		1,429	1,429			
100153280	BUNNELL	FL		05/30/2024		715		62			62		776	776			
100136586	NEWPORT NEWS	VA		11/22/2023		532		(55)			(55)		477	477			
100173827	EASTHAMPTON	MA		10/31/2024		582		(82)			(82)		500	500			
100185929	BRADENTON	FL		12/26/2024		439		8			8		447	447			
100150679	STEVENS	PA		05/06/2024		687		(26)			(26)		661	661			
100162704	HANFORD	CA		08/12/2024		565		(51)			(51)		514	514			
100017742	LOS ANGELES	CA		04/26/2018		722		116			116		838	838			
100149531	AUSTIN	TX		04/26/2024		627		(45)			(45)		582	582			
100156612	AZLE	TX		06/24/2024		636		(41)			(41)		595	595			
100126815	SAN DIEGO	CA		08/30/2023		224		1,442			1,442		1,666	1,666			
100114423	SECAUCUS	NJ		06/29/2023		504		662			662		1,165	1,165			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064978	DENVER	CO		07/14/2021		1,486		(117)			(117)		1,369	1,369			
100130282	CHARLOTTE	NC		09/28/2023		712		(75)			(75)		637	637			
100071043	EPHRATA	PA		10/01/2021		1,632		(5)			(5)		1,627	1,627			
100173265	ARLINGTON	TX		10/30/2024		686		(58)			(58)		628	628			
100083519	FORNEY	TX		06/06/2022		5,590		(551)			(551)		5,039	5,039			
100140545	ANNA	TX		01/19/2024		733		(136)			(136)		597	597			
100086929	KISSIMMEE	FL		10/24/2022		811		7			7		818	818			
100160195	FORT WAYNE	IN		07/18/2024		587		(57)			(57)		530	530			
100182402	POCONO LAKE	PA		12/12/2024		613		(61)			(61)		552	552			
100134813	HIDEAWAY	TX		10/30/2023		555		(59)			(59)		496	496			
100185105	PARAMOUNT	CA		12/20/2024		1,194		(46)			(46)		1,148	1,148			
100160188	SOUTH PADRE ISLAND	TX		07/18/2024		583		(34)			(34)		549	549			
100172608	LEHI	UT		10/23/2024		687		(62)			(62)		625	625			
100026683	STOCKTON	CA		09/26/2018		1,164		342			342		1,506	1,506			
100054037	FRESNO	CA		03/23/2021		937		(199)			(199)		738	738			
100135494	WHITE HOUSE	TN		11/13/2023		737		184			184		921	921			
100063730	DOVER	DE		07/01/2021		1,597		95			95		1,692	1,692			
100138790	SANGER	TX		12/21/2023		728		(56)			(56)		672	672			
100185461	PINELLAS PARK	FL		12/20/2024		733		98			98		830	830			
100048109	ADA	MI		11/20/2020		1,178		(293)			(293)		885	885			
100148252	BALTIMORE	MD		04/12/2024		700		(12)			(12)		688	688			
100137093	PANAMA CITY BEACH	FL		11/28/2023		1,256		29			29		1,285	1,285			
100167579	LONGS	SC		09/19/2024		385		6			6		391	391			
100166030	WEST JORDAN	UT		09/06/2024		571		(34)			(34)		537	537			
100139206	EDMOND	OK		12/28/2023		423		119			119		542	542			
100168377	NAMPA	ID		09/25/2024		578		(56)			(56)		522	522			
100134576	PANAMA CITY BEACH	FL		10/30/2023		608		(22)			(22)		586	586			
100159433	FORT MYERS	FL		07/15/2024		681		(44)			(44)		637	637			
100119538	LAS VEGAS	NV		07/28/2023		704		(9)			(9)		695	695			
100054892	ACWORTH	GA		03/23/2021		1,261		(257)			(257)		1,004	1,004			
100147637	DALLAS	TX		04/04/2024		1,160		(39)			(39)		1,122	1,122			
100148381	UNION CITY	GA		04/12/2024		748		(8)			(8)		740	740			
100143563	MONTICELLO	NY		02/21/2024		642		(38)			(38)		604	604			
100024687	HYATTSVILLE	MD		09/20/2018		1,367		168			168		1,535	1,535			
100156668	MIAMI GARDENS	FL		06/24/2024		566		(29)			(29)		537	537			
100135786	FORT WORTH	TX		11/10/2023		579		220			220		799	799			
100166310	SEATTLE	WA		10/23/2024		702		(38)			(38)		664	664			
100080930	DOWNEY	CA		04/01/2022		1,358		48			48		1,406	1,406			
100054593	ORLANDO	FL		03/23/2021		816		(175)			(175)		642	642			
100166281	SHAWNEE	KS		09/09/2024		3,733		(132)			(132)		3,601	3,601			
100108019	KISSIMMEE	FL		05/25/2023		1,446		14			14		1,460	1,460			
100030383	GARDENA	CA		12/20/2018		1,018		97			97		1,115	1,115			
100071834	RICHMOND	VA		10/14/2021		1,336		(112)			(112)		1,224	1,224			
100171902	GRETNA	LA		10/17/2024		690		(78)			(78)		613	613			
100179714	COLUMBUS	OH		11/21/2024		924		140			140		1,064	1,064			
100072009	LAS VEGAS	NV		10/29/2021		1,255		(248)			(248)		1,007	1,007			
100162653	LAND O LAKES	FL		08/12/2024		752		(14)			(14)		738	738			
100031128	SILVER SPRING	MD		03/29/2019		1,677		112			112		1,789	1,789			
100176187	PORTLAND	OR		12/20/2024		635		(19)			(19)		615	615			
100112723	LADERA RANCH	CA		06/29/2023		431		637			637		1,068	1,068			
100076028	CUMMING	GA		01/07/2022		1,355		(118)			(118)		1,237	1,237			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031907	SANTA ROSA	CA		03/29/2019		1,262		(18)			(18)		1,244	1,244			
100049534	ORANGE	CA		11/20/2020		3,863		(280)			(280)		3,583	3,583			
100030195	FALLS CHURCH	VA		12/20/2018		475		259			259		734	734			
100179719	FUQUAY VARINA	NC		11/21/2024		781		121			121		902	902			
100151114	RIVERTON	UT		05/08/2024		1,219		(15)			(15)		1,204	1,204			
100129817	LONG BEACH	CA		09/27/2023		579		(110)			(110)		469	469			
100142735	HOOVER	AL		02/08/2024		4,530		(190)			(190)		4,340	4,340			
100182510	SURPRISE	AZ		12/12/2024		1,228		(6)			(6)		1,223	1,223			
100126351	MONTICELLO	NY		08/30/2023		(9,619)		307			307		(9,312)	1,377		10,689	10,689
100113508	PASO ROBLES	CA		06/29/2023		417		429			429		846	846			
100182585	CRESTWOOD	KY		12/12/2024		970		(63)			(63)		906	906			
100078271	HOMESTEAD	FL		02/10/2022		1,285		(83)			(83)		1,202	1,202			
100147255	COLLEGE PARK	MD		03/28/2024		604		(49)			(49)		555	555			
100148750	COPPERAS COVE	TX		04/17/2024		666		(71)			(71)		595	595			
100175891	FORT PIERCE	FL		11/14/2024		7,326		(328)			(328)		6,998	6,998			
100186356	SPARKS	NV		12/30/2024		982		(3)			(3)		979	979			
100116445	PLANO	TX		07/20/2023		762		161			161		923	923			
100182713	BARTLETT	IL		12/12/2024		614		(48)			(48)		566	566			
100144119	RIO RANCHO	NM		03/07/2024		752		54			54		806	806			
100119065	RIVERSIDE	CA		07/27/2023		745		8			8		752	752			
100117505	OAK LAWN	IL		07/20/2023		746		135			135		881	881			
100029714	EVERETT	WA		10/26/2018		1,320		67			67		1,387	1,387			
100057964	STOCKTON	CA		06/30/2021		1,415		(43)			(43)		1,372	1,372			
100141597	DAVENPORT	FL		01/30/2024		544		(31)			(31)		513	513			
100128207	COLUMBIA	MD		09/18/2023		251,449		192			192		251,641	251,641			
100137045	LAS VEGAS	NV		11/28/2023		629		4			4		633	633			
100043314	MIDDLETOWN	NY		08/13/2020		660		51			51		712	712			
100024592	BROOKLYN	NY		09/20/2018		1,322		16			16		1,338	1,338			
100132071	LOGANVILLE	GA		10/13/2023		770		27			27		797	797			
100110073	RANDALLSTOWN	MD		06/23/2023		642		(47)			(47)		595	595			
100172265	EDINBURG	TX		10/21/2024		736		(40)			(40)		696	696			
100164438	NAMPA	ID		08/21/2024		632		(51)			(51)		581	581			
100171387	MCCORDSVILLE	IN		10/16/2024		694		(64)			(64)		629	629			
100101023	BOISE	ID		04/28/2023		975		616			616		1,591	1,591			
100143278	LOGAN	UT		02/16/2024		693		(13)			(13)		680	680			
100048305	UPLAND	CA		11/20/2020		2,726		(387)			(387)		2,339	2,339			
100164877	HENDERSON	NV		08/26/2024		660		(56)			(56)		604	604			
100151232	CINCINNATI	OH		05/10/2024		673		(26)			(26)		647	647			
100066271	MARGATE	FL		08/02/2021		2,070		(7)			(7)		2,063	2,063			
100149345	FARMINGTON	AR		04/24/2024		529		56			56		585	585			
100138868	TAMPA	FL		12/21/2023		641		(49)			(49)		592	592			
100100819	DENVER	CO		04/28/2023		1,001		345			345		1,346	1,346			
100144194	PRINCETON	TX		03/07/2024		748		5			5		753	753			
100109083	KISSIMMEE	FL		06/05/2023		623		(40)			(40)		583	583			
100158094	KISSIMMEE	FL		07/09/2024		560		(8)			(8)		552	552			
100060626	FEDERAL WAY	WA		06/01/2021		1,742		17			17		1,758	1,758			
100180201	PARRISH	FL		11/25/2024		718		(25)			(25)		693	693			
100152410	VAN ALSTYNE	TX		05/17/2024		2,036		51			51		2,087	2,087			
100147203	MONTICELLO	NY		03/28/2024		602		(22)			(22)		580	580			
100182064	AUSTIN	TX		12/12/2024		730		22			22		752	752			
100071651	LAKE WORTH BEACH	FL		10/14/2021		1,357		(127)			(127)		1,230	1,230			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107785	LOCUST	NC		05/19/2023		253,496		17,973			17,973		271,469	271,469			
100147087	LAWRENCEVILLE	GA		03/28/2024		520		(72)			(72)		448	448			
100136451	MYRTLE BEACH	SC		11/20/2023		721		200			200		920	920			
100182390	MANSFIELD	TX		12/12/2024		628		(48)			(48)		580	580			
100141078	PHILADELPHIA	PA		01/30/2024		(21)		565			565		544	544			
100148117	CORINTH	TX		04/10/2024		793		35			35		828	828			
100100680	CHESTER	VA		04/28/2023		646		157			157		802	802			
100171417	PEACHTREE CITY	GA		10/16/2024		7,354		(253)			(253)		7,101	7,101			
100044262	CARSON	CA		08/19/2020		1,567		459			459		2,026	2,026			
100159629	WESLACO	TX		07/15/2024		584		(103)			(103)		481	481			
100186574	GEORGETOWN	TX		12/30/2024		816		193			193		1,009	1,009			
100140574	OAKTON	VA		01/19/2024		702		(105)			(105)		597	597			
100147862	HENDERSON	NV		04/08/2024		2,302		40			40		2,342	2,342			
100182106	WEST PARK	FL		12/12/2024		738		67			67		805	805			
100135407	FREEPORT	FL		11/13/2023		672		40			40		712	712			
100114447	HANOVER PARK	IL		06/29/2023		361		(22)			(22)		338	338			
100079987	SAN ANTONIO	TX		04/25/2022		828		(73)			(73)		756	756			
100168383	CHARLOTTE	NC		09/25/2024		688		(57)			(57)		631	631			
100165423	APOLLO BEACH	FL		08/29/2024		2,943		(90)			(90)		2,853	2,853			
100150488	LAKE ARROWHEAD	CA		05/03/2024		6,195		(165)			(165)		6,030	6,030			
100175746	THOUSAND OAKS	CA		11/12/2024		1,214		(111)			(111)		1,103	1,103			
100065350	RENO	NV		07/28/2021		1,740		(50)			(50)		1,689	1,689			
100158739	KATY	TX		07/10/2024		647		(25)			(25)		623	623			
100159252	CLARKSVILLE	TN		07/15/2024		762		(20)			(20)		741	741			
100109574	FRESNO	TX		06/14/2023		604		(65)			(65)		539	539			
100169477	KATY	TX		09/30/2024		1,297		(59)			(59)		1,238	1,238			
100148743	FRANKLIN PARK	NJ		04/17/2024		3,025		(116)			(116)		2,909	2,909			
100179628	WILLOUGHBY HILLS	OH		11/21/2024		616		(46)			(46)		570	570			
100128409	GUYTON	GA		09/15/2023		1,048		(22)			(22)		1,026	1,026			
100166260	CLARKESVILLE	GA		09/09/2024		685		(46)			(46)		639	639			
100138719	KISSIMMEE	FL		02/02/2024		577		(103)			(103)		474	474			
100127556	TULARE	CA		09/08/2023		23,832		(399)			(399)		23,432	23,432			
100170237	STEPHENS CITY	VA		10/08/2024		766		(20)			(20)		746	746			
100067636	CLOVIS	CA		09/23/2021		1,472		(76)			(76)		1,396	1,396			
100135754	ANNA	TX		11/10/2023		595		41			41		636	636			
100162896	BENTONVILLE	AR		08/12/2024		582		(40)			(40)		542	542			
100121046	OXNARD	CA		08/30/2023		683		(41)			(41)		642	642			
100144436	LEANDER	TX		03/07/2024		547		26			26		573	573			
100135357	WOODBURY	MN		11/13/2023		639		24			24		663	663			
100142716	SAINT AUGUSTINE	FL		02/08/2024		734		33			33		767	767			
100150988	SAINT AUGUSTINE	FL		05/08/2024		711		(12)			(12)		699	699			
100086688	EUGENE	OR		09/30/2022		648		(89)			(89)		559	559			
100169459	PORTLAND	CT		09/30/2024		635		(78)			(78)		557	557			
100162843	THE WOODLANDS	TX		08/12/2024		626		(43)			(43)		583	583			
100162847	THE WOODLANDS	TX		08/12/2024		626		(43)			(43)		583	583			
100156488	OWASSO	OK		06/24/2024		586		(66)			(66)		519	519			
100151255	COLUMBIA	MD		05/10/2024		667		(19)			(19)		648	648			
100114624	CHICAGO	IL		06/29/2023		625		(28)			(28)		597	597			
100116780	RICHMOND	CA		07/20/2023		1,176		724			724		1,899	1,899			
100150558	MOORESVILLE	NC		05/03/2024		688		(33)			(33)		655	655			
100067425	NORTH ARLINGTON	NJ		09/23/2021		1,445		(108)			(108)		1,337	1,337			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168407	HAMPSHIRE	IL		09/25/2024		866		103			103		969	969			
100108452	CITY OF ORANGE	NJ		05/25/2023		465		(26)			(26)		439	439			
100101572	DAVENPORT	FL		04/26/2023		758		(33)			(33)		726	726			
100076351	BURLESON	TX		01/07/2022		1,301		(89)			(89)		1,212	1,212			
100119377	DEL VALLE	TX		07/31/2023		1,793		(68)			(68)		1,725	1,725			
100138658	SOUTH DAYTONA	FL		02/02/2024		506		(118)			(118)		388	388			
100169838	KNOXVILLE	TN		09/30/2024		683		(50)			(50)		633	633			
100137914	GASTONIA	NC		12/12/2023		400		(17)			(17)		383	383			
100149906	SAN JOSE	CA		04/29/2024		616		(37)			(37)		578	578			
100065425	GEORGETOWN	TX		07/28/2021		1,508		(34)			(34)		1,474	1,474			
100014320	GUILFORD	CT		09/27/2017		828		301			301		1,129	1,129			
100158609	CARTERSVILLE	GA		07/10/2024		624		(55)			(55)		569	569			
100150012	KINGWOOD	TX		06/07/2024		1,614		(59)			(59)		1,555	1,555			
100174204	FLAGSTAFF	AZ		10/31/2024		244,267		(4,928)			(4,928)		239,339	239,339			
100164409	SAN ANTONIO	TX		08/21/2024		587		(47)			(47)		540	540			
100140370	KNIGHTDALE	NC		01/18/2024		768		(27)			(27)		742	742			
100119192	FORT WORTH	TX		07/31/2023		824		115			115		940	940			
100141398	FRESNO	CA		01/30/2024		468		(93)			(93)		375	375			
100141278	PALMDALE	CA		01/30/2024		391		(25)			(25)		366	366			
100126712	OAK CREEK	WI		08/30/2023		862		674			674		1,537	1,537			
100136150	HIGHLAND HEIGHTS	KY		12/18/2023		502		(49)			(49)		453	453			
100174196	REUNION	FL		10/31/2024		15,306		(515)			(515)		14,790	14,790			
100171854	WEST GROVE	PA		10/17/2024		740		(60)			(60)		680	680			
100160960	FORNEY	TX		07/24/2024		812		(27)			(27)		784	784			
100115842	DENTON	TX		07/20/2023		1,021		62			62		1,082	1,082			
100185987	BURLESON	TX		12/26/2024		568		(53)			(53)		515	515			
100182386	MIDLAND	TX		12/12/2024		620		(72)			(72)		547	547			
100169122	VALENCIA	CA		09/27/2024		5,035		(196)			(196)		4,839	4,839			
100162716	MADISON	AL		08/12/2024		780		88			88		868	868			
100024639	BRONX	NY		09/20/2018		859		269			269		1,128	1,128			
100168388	ATLANTA	GA		09/25/2024		734		(45)			(45)		690	690			
100151384	STEPHENS CITY	VA		05/10/2024		573		(49)			(49)		524	524			
100176528	FORKED RIVER	NJ		11/15/2024		714		(33)			(33)		680	680			
100130439	NORWICH	CT		09/28/2023		516		(88)			(88)		428	428			
100076402	MIAMI	FL		12/23/2021		1,369		(205)			(205)		1,164	1,164			
100180611	KNOXVILLE	TN		11/26/2024		733		(65)			(65)		668	668			
100127553	BRASELTON	GA		09/08/2023		825		64			64		889	889			
100137715	HARKER HEIGHTS	TX		12/08/2023		705		3			3		708	708			
100048265	NEW YORK	NY		11/20/2020		1,109		(68)			(68)		1,040	1,040			
100140068	LEWISVILLE	TX		01/09/2024		524		(28)			(28)		496	496			
100076281	BAYONNE	NJ		01/07/2022		1,359		(93)			(93)		1,266	1,266			
100186422	HOLYOKE	MA		12/30/2024		619		(43)			(43)		577	577			
100182443	EAST HAVEN	CT		12/12/2024		725		41			41		766	766			
100071750	BERGENFIELD	NJ		10/14/2021		1,979		(141)			(141)		1,838	1,838			
100013628	WASHINGTON	DC		05/25/2017		1,161		77			77		1,238	1,238			
100182231	LEBANON	TN		12/12/2024		769		138			138		907	907			
100180205	WINNABOW	NC		11/25/2024		689		(56)			(56)		633	633			
100147845	PROVIDENCE VILLAGE	TX		04/08/2024		698		(30)			(30)		668	668			
100169626	TAMPA	FL		09/30/2024		712		(19)			(19)		693	693			
100153268	OCALA	FL		05/30/2024		645		7			7		652	652			
100137088	WAKE FOREST	NC		11/28/2023		621		20			20		641	641			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079119	KEYPORT	NJ		02/24/2022		1,373		(43)			(43)		1,330	1,330			
100159283	FORT WORTH	TX		07/15/2024		779		37			37		817	817			
100086934	SILVER SPRING	MD		10/24/2022		3,160		(160)			(160)		3,000	3,000			
100174305	TOBYHANNA	PA		10/31/2024		639		(58)			(58)		581	581			
100157630	CONYERS	GA		06/28/2024		614		(88)			(88)		526	526			
100176078	MADERA	CA		12/20/2024		571		(84)			(84)		487	487			
100065501	CARY	NC		07/28/2021		1,464		(84)			(84)		1,380	1,380			
100055906	KEY LARGO	FL		03/26/2021		1,527		(102)			(102)		1,426	1,426			
100157991	WYOMING	MI		07/09/2024		670		(78)			(78)		591	591			
100176554	BATH	NC		11/15/2024		661		(49)			(49)		612	612			
100071629	KEANSBURG	NJ		10/14/2021		1,477		(77)			(77)		1,400	1,400			
100086875	DE LEON SPRINGS	FL		10/07/2022		804		(47)			(47)		756	756			
100172116	EAGLE RIVER	AK		10/17/2024		667		(36)			(36)		631	631			
100162275	WILMINGTON	NC		09/06/2024		658		(132)			(132)		527	527			
100161518	WATERBURY	CT		07/30/2024		627		(35)			(35)		592	592			
100157832	LIBERTYVILLE	IL		08/01/2024		531		(65)			(65)		466	466			
100148559	BROOKLYN CENTER	MN		04/12/2024		639		(23)			(23)		616	616			
100067606	SARASOTA	FL		09/23/2021		910		(96)			(96)		814	814			
100115929	PHOENIX	AZ		07/20/2023		787		(6)			(6)		782	782			
100164411	NASHVILLE	TN		08/21/2024		616		(50)			(50)		565	565			
100152559	ATLANTA	GA		05/17/2024		592		(51)			(51)		541	541			
100168376	POCATELLO	ID		09/25/2024		581		(63)			(63)		518	518			
100137688	MYRTLE BEACH	SC		12/08/2023		800		211			211		1,011	1,011			
100166280	FARMINGDALE	NJ		09/09/2024		690		(34)			(34)		656	656			
100163293	SAN BERNARDINO	CA		08/13/2024		516		(27)			(27)		489	489			
100100792	LA PLATA	MD		04/28/2023		971		151			151		1,122	1,122			
100147912	HOUSTON	TX		04/08/2024		719		45			45		764	764			
100068436	LAS VEGAS	NV		08/25/2021		1,421		(103)			(103)		1,318	1,318			
100161099	ROSHARON	TX		07/24/2024		764		53			53		817	817			
100120247	MIAMI	FL		08/18/2023		629		(28)			(28)		602	602			
100103284	HICKORY CREEK	TX		04/27/2023		825		(57)			(57)		768	768			
100060244	PORTLAND	OR		06/25/2021		2,856		(168)			(168)		2,688	2,688			
100155943	KATY	TX		06/17/2024		692		(12)			(12)		680	680			
100144589	FARMERSVILLE	TX		03/13/2024		509		(18)			(18)		490	490			
100140426	WAKE FOREST	NC		01/18/2024		639		(45)			(45)		594	594			
100171866	LINDA	CA		10/17/2024		796		(43)			(43)		753	753			
100026579	VANCOUVER	WA		09/26/2018		769		153			153		921	921			
100172870	EAST POINT	GA		10/25/2024		1,592		(180)			(180)		1,412	1,412			
100163922	NOVI	MI		10/04/2024		700		(32)			(32)		668	668			
100135558	BIG BEAR CITY	CA		11/13/2023		616		28			28		644	644			
100148973	PRINCETON	TX		04/17/2024		726		63			63		789	789			
100153370	FORT MYERS	FL		05/30/2024		678		4			4		682	682			
100171548	LITTLE RIVER	SC		10/16/2024		758		(18)			(18)		740	740			
100076324	PEPPER PIKE	OH		01/07/2022		1,793		(52)			(52)		1,741	1,741			
100151338	RALEIGH	NC		05/10/2024		663		(14)			(14)		648	648			
100140230	GERMANTOWN	MD		01/11/2024		498		(42)			(42)		457	457			
100103679	FAIRFIELD	CT		05/08/2023		1,439		43			43		1,482	1,482			
100172464	DENTON	TX		10/23/2024		767		(4)			(4)		762	762			
100045319	VIRGINIA BEACH	VA		11/25/2020		956		(86)			(86)		870	870			
100156557	GRAND FORKS	ND		06/24/2024		620		(51)			(51)		569	569			
100128726	MIDDLETOWN	DE		09/21/2023		124,314		(541)			(541)		123,773	123,773			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129223	OCALA	FL		11/03/2023		610		(28)			(28)		581	581			
100151067	WENDELL	NC		05/08/2024		769		29			29		798	798			
100139965	MONMOUTH JUNCTION	NJ		01/09/2024		2,326		(84)			(84)		2,242	2,242			
100050223	LYNNWOOD	WA		11/20/2020		1,572		(298)			(298)		1,274	1,274			
100026161	ANTIOCH	CA		09/20/2018		1,267		209			209		1,476	1,476			
100086948	BUCKEYE	AZ		10/24/2022		777		(69)			(69)		708	708			
100162628	DALLAS	TX		08/12/2024		640		(38)			(38)		602	602			
100159380	ROSENBERG	TX		07/15/2024		763		54			54		817	817			
100180257	CYPRESS	TX		11/25/2024		683		(37)			(37)		646	646			
100164272	GRAND PRAIRIE	TX		08/21/2024		790		(27)			(27)		763	763			
100161394	CONCORD	NC		07/25/2024		716		(16)			(16)		701	701			
100165022	BALTIMORE	MD		08/28/2024		2,243		(97)			(97)		2,147	2,147			
100079783	MIAMI	FL		04/08/2022		818		(149)			(149)		669	669			
100159471	WILMINGTON	NC		07/15/2024		138,330		(4,391)			(4,391)		133,939	133,939			
100165481	LOUISVILLE	KY		08/29/2024		657		(42)			(42)		615	615			
100148223	DALLAS	TX		04/12/2024		6,951		(271)			(271)		6,680	6,680			
100146914	SPRINGFIELD	OR		03/26/2024		983		(49)			(49)		934	934			
100130185	SAN DIEGO	CA		11/15/2023		657		26			26		682	682			
100151039	HENDERSON	NV		05/08/2024		818		112			112		930	930			
100065771	LEXINGTON PARK	MD		07/28/2021		1,445		(19)			(19)		1,426	1,426			
100154547	SUITLAND	MD		06/14/2024		560		(62)			(62)		498	498			
100109140	MIDLAND	TX		06/09/2023		588		(31)			(31)		557	557			
100169822	REDDING	CA		09/30/2024		711		(20)			(20)		691	691			
100054746	PLAINFIELD	NJ		03/23/2021		951		(115)			(115)		836	836			
100076204	LEESBURG	FL		01/07/2022		1,310		(61)			(61)		1,250	1,250			
100163309	WHITE DEER	TX		08/13/2024		528		(95)			(95)		433	433			
100148350	FORT WORTH	TX		04/12/2024		1,277		134			134		1,411	1,411			
100060173	LAKE ZURICH	IL		06/25/2021		1,436		(87)			(87)		1,349	1,349			
100167595	DALLAS	TX		09/19/2024		898		(119)			(119)		779	779			
100160969	ANNA	TX		07/24/2024		658		(44)			(44)		615	615			
100164622	BUDA	TX		08/21/2024		685		(126)			(126)		559	559			
100087256	BARNEGAT	NJ		10/25/2022		2,547		453			453		3,000	3,000			
100175170	RIVIERA BEACH	FL		11/05/2024		692		(53)			(53)		639	639			
100149648	FORNEY	TX		04/26/2024		1,661		(128)			(128)		1,533	1,533			
100169421	MIAMI	FL		09/30/2024		679		(30)			(30)		649	649			
100077455	COLLEGEVILLE	PA		01/03/2022		3,513		(37)			(37)		3,477	3,477			
100149320	BREINIGSVILLE	PA		04/24/2024		689		(29)			(29)		660	660			
100150853	PEA RIDGE	AR		05/08/2024		837		62			62		899	899			
100142764	HUNTSVILLE	AL		02/08/2024		770		1			1		771	771			
100014105	MIAMI	FL		05/25/2017		978		36			36		1,014	1,014			
100185430	WAKE FOREST	NC		12/20/2024		687		26			26		713	713			
100026139	CENTREVILLE	VA		09/20/2018		1,593		(65)			(65)		1,528	1,528			
100175685	SARASOTA	FL		11/12/2024		700		(41)			(41)		659	659			
100179480	DAPHNE	AL		11/21/2024		728		20			20		748	748			
100101533	DURHAM	NC		04/26/2023		906		29			29		935	935			
100088069	KILLEEN	TX		10/25/2022		455		(56)			(56)		399	399			
100151718	KANSAS CITY	KS		05/10/2024		536		(90)			(90)		445	445			
100172543	GRAND JUNCTION	CO		10/23/2024		111,562		(3,138)			(3,138)		108,425	108,425			
100080050	SAN ANTONIO	TX		04/08/2022		815		(121)			(121)		694	694			
100160095	ATLANTA	GA		07/17/2024		674		(16)			(16)		658	658			
100136338	BLOOMINGDALE	GA		11/20/2023		1,011		224			224		1,235	1,235			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100114927	PHELAN	CA		07/13/2023		482		(22)			(22)		459	459			
100032121	FREMONT	CA		03/29/2019		2,613		125			125		2,738	2,738			
100103544	INGLEWOOD	CA		05/08/2023		662		21			21		683	683			
100080183	CHESTERBROOK	PA		02/25/2022		1,172		(111)			(111)		1,061	1,061			
100011591	GERMANTOWN	MD		03/08/2017		1,363		512			512		1,876	1,876			
100013505	LAS VEGAS	NV		05/25/2017		691		325			325		1,016	1,016			
100150032	DAYTONA BEACH	FL		06/07/2024		596		11			11		607	607			
100136851	ANGIER	NC		11/27/2023		610		83			83		692	692			
100141607	SOUTH YARMOUTH	MA		01/30/2024		1,661		(55)			(55)		1,607	1,607			
100065804	APPLE VALLEY	CA		07/28/2021		1,454		(42)			(42)		1,412	1,412			
100119959	YUMA	AZ		08/11/2023		723		(13)			(13)		710	710			
100144278	SOMERS	NY		03/07/2024		611		(20)			(20)		591	591			
100151347	DAVENPORT	FL		05/10/2024		470		28			28		498	498			
100140554	ALBRIGHTSVILLE	PA		01/19/2024		685		(92)			(92)		593	593			
100135501	FORT WORTH	TX		11/13/2023		761		180			180		941	941			
100147774	CHAPEL HILL	NC		04/08/2024		677		(29)			(29)		648	648			
100144109	FRESNO	CA		03/07/2024		689		6			6		695	695			
100129357	PRINCETON	TX		09/25/2023		656		2			2		658	658			
100169440	CHICAGO	IL		09/30/2024		447		(26)			(26)		420	420			
100185353	BRADENTON	FL		12/20/2024		693		2			2		695	695			
100133405	SACRAMENTO	CA		11/21/2023		611		(31)			(31)		580	580			
100102655	PALMDALE	CA		06/22/2023		767		(196)			(196)		572	572			
100133687	VERO BEACH	FL		10/23/2023		643		(8)			(8)		635	635			
100115413	BRAWLEY	CA		07/17/2023		647		(44)			(44)		603	603			
100168396	SAN MARCOS	TX		09/25/2024		775		19			19		794	794			
100013551	UNIONDALE	NY		05/25/2017		1,414		211			211		1,625	1,625			
100132304	LAKE ARIEL	PA		10/13/2023		749		(10)			(10)		738	738			
100142728	ARCADIA	FL		02/08/2024		586		(52)			(52)		534	534			
100103028	NATIONAL CITY	CA		06/22/2023		447		(62)			(62)		386	386			
100131655	MOHAVE VALLEY	AZ		10/06/2023		662		57			57		719	719			
100161072	FAYETTEVILLE	AR		07/24/2024		620		(53)			(53)		568	568			
100172495	GRAND JUNCTION	MI		10/23/2024		620		(71)			(71)		550	550			
100152399	ZEBULON	NC		05/17/2024		744		97			97		842	842			
100140363	RALEIGH	NC		01/18/2024		646		(53)			(53)		592	592			
100168263	MOORESVILLE	NC		09/20/2024		677		(21)			(21)		656	656			
100133156	VIRGINIA BEACH	VA		11/29/2023		546		(21)			(21)		525	525			
100133332	LAS VEGAS	NV		11/29/2023		243		334			334		578	578			
100182097	WINDER	GA		12/12/2024		713		128			128		842	842			
100110250	WHITTIER	CA		06/30/2023		843		48			48		891	891			
100158514	SCAPPOOSE	OR		07/10/2024		598		(72)			(72)		525	525			
100142875	SCOTTSDALE	AZ		02/09/2024		513		2			2		515	515			
100079113	LAS VEGAS	NV		02/24/2022		1,182		(31)			(31)		1,151	1,151			
100080958	MANOR	TX		03/18/2022		1,377		102			102		1,479	1,479			
100161388	FORNEY	TX		07/25/2024		1,038		(62)			(62)		976	976			
100147420	HIGHLAND PARK	IL		04/03/2024		680		(59)			(59)		621	621			
100119555	CHARLOTTE	NC		07/28/2023		693		(20)			(20)		673	673			
100175317	DELAND	FL		11/05/2024		712		(28)			(28)		684	684			
100025541	VERNON	NJ		09/20/2018		1,169		124			124		1,293	1,293			
100173307	DALLAS	TX		10/30/2024		718		(43)			(43)		675	675			
100115950	HILTON HEAD ISLAND	SC		07/20/2023		729		(22)			(22)		708	708			
100129292	LOS ANGELES	CA		09/25/2023		16,099		500			500		16,600	16,600			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020440	ASHBURN	VA		07/27/2018		1,527		(34)			(34)		1,493	1,493			
100060156	LAKE WORTH	FL		06/25/2021		1,388		(115)			(115)		1,273	1,273			
100185425	KOKOMO	IN		12/20/2024		1,183		23			23		1,206	1,206			
100053442	HALIFAX	MA		03/23/2021		1,380		(119)			(119)		1,260	1,260			
100087388	INGLEWOOD	CA		10/25/2022		980		190			190		1,171	1,171			
100151660	CHARLOTTE	NC		05/10/2024		569		(46)			(46)		523	523			
100182117	CASA GRANDE	AZ		12/12/2024		715		(12)			(12)		702	702			
100180230	EL CAJON	CA		11/25/2024		712		(28)			(28)		684	684			
100140880	ASHEVILLE	NC		01/25/2024		2,410		(86)			(86)		2,323	2,323			
100024629	RIVERSIDE	CA		09/20/2018		1,839		561			561		2,400	2,400			
100170053	HOUSTON	TX		11/08/2024		149,115		(6,865)			(6,865)		142,250	142,250			
100055141	COMPTON	CA		03/23/2021		1,336		(174)			(174)		1,162	1,162			
100062935	PINE	CO		07/01/2021		1,973		(61)			(61)		1,912	1,912			
100166128	PHARR	TX		09/09/2024		568		(55)			(55)		512	512			
100031888	OXNARD	CA		03/29/2019		1,250		200			200		1,450	1,450			
100114816	WILLLOW SPRING	NC		07/10/2023		782		(1)			(1)		781	781			
100149878	FAIRVIEW	OR		04/29/2024		2,030		(128)			(128)		1,902	1,902			
100155895	PORT WENTWORTH	GA		06/17/2024		622		(3)			(3)		620	620			
100186586	DALLAS	GA		12/30/2024		4,494		353			353		4,846	4,846			
100140120	FORT WORTH	TX		01/09/2024		719		58			58		777	777			
100132023	FORT WORTH	TX		10/13/2023		641		(27)			(27)		613	613			
100186552	WESTON	WI		12/30/2024		610		(48)			(48)		563	563			
100031514	RICHMOND	CA		03/29/2019		1,133		69			69		1,203	1,203			
100100841	KEYPORT	NJ		04/28/2023		971		170			170		1,141	1,141			
100081251	MYRTLE BEACH	SC		03/18/2022		1,370		83			83		1,453	1,453			
100160881	MADISON	TN		07/24/2024		644		(67)			(67)		578	578			
100132294	GRAYSLAKE	IL		10/13/2023		668		36			36		703	703			
100164346	SAINT AUGUSTINE	FL		08/21/2024		3,850		(134)			(134)		3,716	3,716			
100178442	CHARLOTTE	NC		11/21/2024		880		(17)			(17)		863	863			
100175269	COLORADO SPRINGS	CO		11/05/2024		690		(59)			(59)		631	631			
100134498	KENNESAW	GA		10/30/2023		1,702		(51)			(51)		1,651	1,651			
100110488	KLAMATH FALLS	OR		06/30/2023		658		(4)			(4)		654	654			
100074118	COACHELLA	CA		12/09/2021		1,039		(219)			(219)		820	820			
100044829	LOS ANGELES	CA		11/19/2020		1,248		4			4		1,253	1,253			
100018051	(NORTHRIDGE AREA) LOS	CA		06/08/2018		1,555		(15)			(15)		1,539	1,539			
100087937	SUFFOLK	VA		10/25/2022		443		(16)			(16)		427	427			
100180584	VENTURA	CA		11/26/2024		6,107		(86)			(86)		6,021	6,021			
100172482	SAN MARCOS	TX		10/23/2024		477		(59)			(59)		418	418			
100140346	SAINT LOUIS	MO		01/18/2024		817		(65)			(65)		752	752			
100153273	LOUDON	TN		05/30/2024		597		(14)			(14)		583	583			
100181903	PALM BAY	FL		12/12/2024		646		(25)			(25)		621	621			
100107797	SAINT AUGUSTINE	FL		05/19/2023		878		56			56		935	935			
100132759	LAS VEGAS	NV		11/03/2023		583		(26)			(26)		556	556			
100127592	BRASELTON	GA		09/08/2023		870		151			151		1,021	1,021			
100141386	HAVERTOWN	PA		01/30/2024		517		(44)			(44)		473	473			
100100855	LEHIGH ACRES	FL		04/28/2023		908		47			47		955	955			
100071639	NAMPA	ID		10/14/2021		1,401		(86)			(86)		1,315	1,315			
100084843	GLENDALE	AZ		08/02/2022		284		(53)			(53)		232	232			
100136492	CHARLOTTE	NC		11/20/2023		2,294		26			26		2,320	2,320			
100171721	PONDER	TX		10/17/2024		707		(143)			(143)		563	563			
100079598	ANSONIA	CT		04/08/2022		1,013		(129)			(129)		883	883			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048359	UNIONDALE	NY		11/20/2020		1,180		(217)			(217)		963	963			
100171687	FOLEY	AL		10/16/2024		1,803		(7)			(7)		1,796	1,796			
100135386	AUBREY	TX		11/13/2023		619		(2)			(2)		617	617			
100060508	LOS ANGELES	CA		06/01/2021		2,052		20			20		2,072	2,072			
100172509	HAMDEN	CT		10/23/2024		673		(71)			(71)		602	602			
100129361	ZEBULON	NC		09/25/2023		660		50			50		710	710			
100150470	SURPRISE	AZ		05/03/2024		691		(22)			(22)		670	670			
100168815	MINNEOLA	FL		09/26/2024		4,352		(242)			(242)		4,110	4,110			
100067623	DENVER	CO		09/23/2021		1,464		(76)			(76)		1,388	1,388			
100139284	FORT WORTH	TX		12/28/2023		1,893		(44)			(44)		1,848	1,848			
100114865	VERO BEACH	FL		07/10/2023		667		(47)			(47)		620	620			
100147918	PALM COAST	FL		04/08/2024		622		(11)			(11)		610	610			
100120166	FORT MYERS	FL		08/14/2023		762		(84)			(84)		678	678			
100099953	RICHMOND HEIGHTS	OH		03/28/2023		632							632	632			
100129317	WILLITS	CA		09/25/2023		714		54			54		767	767			
100135600	DAYT BCH SH	FL		11/09/2023		896		(76)			(76)		820	820			
100081376	PFLUGERVILLE	TX		03/18/2022		1,363		123			123		1,486	1,486			
100135472	FORT WORTH	TX		11/13/2023		727		202			202		928	928			
100150602	PFLUGERVILLE	TX		05/03/2024		716		14			14		729	729			
100167557	KANNAPOLIS	NC		09/19/2024		703		(85)			(85)		618	618			
100154754	LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024		621		(17)			(17)		605	605			
100043907	WHITEHALL	PA		08/19/2020		3,695		(493)			(493)		3,203	3,203			
100140603	PINEVILLE	NC		01/19/2024		611		(3)			(3)		607	607			
100142004	WATERFORD	NY		02/29/2024		3,099		186			186		3,285	3,285			
100149838	MILWAUKEE	WI		04/29/2024		538		(62)			(62)		476	476			
100062632	SILVER SPRING	MD		07/01/2021		2,067		13			13		2,080	2,080			
100129377	EL PASO	TX		09/26/2023		615		42			42		658	658			
100161336	GEORGETOWN	TX		07/25/2024		724		(67)			(67)		657	657			
100159439	ORMOND BEACH	FL		07/15/2024		737		4			4		741	741			
100110619	CAMERON	NC		06/30/2023		776		15			15		790	790			
100130164	ALLENTOWN	PA		11/15/2023		4,995		(156)			(156)		4,838	4,838			
100132671	WESLEY CHAPEL	FL		11/03/2023		394		12			12		405	405			
100152650	PORT CHARLOTTE	FL		05/17/2024		679		10			10		690	690			
100076105	SAINT LOUIS PARK	MN		01/07/2022		1,325		(61)			(61)		1,264	1,264			
100173082	RIVERSIDE	NJ		10/25/2024		500		(71)			(71)		430	430			
100182349	SHERRILLS FORD	NC		12/12/2024		710		156			156		866	866			
100136197	NORTH CHESTERFIELD	VA		11/20/2023		612							613	613			
100065794	FORT COLLINS	CO		07/28/2021		1,408		(121)			(121)		1,286	1,286			
100181295	WEST HOLLYWOOD	CA		12/06/2024		446		(18)			(18)		429	429			
100024712	ORO VALLEY	AZ		09/20/2018		440		142			142		582	582			
100131656	THE VILLAGES	FL		10/06/2023		600		53			53		653	653			
100179603	KILLINGTON	VT		11/21/2024		656		(46)			(46)		610	610			
100142053	NORTH FORT MYERS	FL		02/29/2024		597		(38)			(38)		560	560			
100152411	FERRIS	TX		05/17/2024		668		(1)			(1)		667	667			
100043480	TALLAHASSEE	FL		08/13/2020		(827)		1,788			1,788		961	961			
100048234	WEST COVINA	CA		11/20/2020		1,474		(257)			(257)		1,217	1,217			
100175756	CHULA VISTA	CA		11/12/2024		1,427		(39)			(39)		1,389	1,389			
100133732	HUTTO	TX		10/23/2023		997		177			177		1,174	1,174			
100068332	LEESBURG	VA		08/25/2021		1,358		(102)			(102)		1,256	1,256			
100168045	SAYREVILLE	NJ		09/20/2024		669		(11)			(11)		658	658			
100043587	NESCONSET	NY		08/13/2020		1,756		(242)			(242)		1,514	1,514			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162557	CALDWELL	ID		08/12/2024		598		(34)			(34)		564	564			
100109059	KISSIMMEE	FL		06/05/2023		1,271		(64)			(64)		1,207	1,207			
100181258	ATLANTA	GA		12/06/2024		609		(33)			(33)		577	577			
100116833	LAS VEGAS	NV		07/20/2023		778		781			781		1,559	1,559			
100147975	FAIRFAX	VA		04/08/2024		965							965	965			
100060127	COLORADO SPRINGS	CO		06/25/2021		1,581		(60)			(60)		1,521	1,521			
100148640	MC KENZIE	TN		05/15/2024		604		(26)			(26)		578	578			
100065283	BROOKLYN PARK	MN		07/28/2021		1,308		(90)			(90)		1,218	1,218			
100132283	TOMBALL	TX		10/13/2023		676		35			35		711	711			
100116992	ESSINGTON	PA		07/20/2023		970		567			567		1,537	1,537			
100036049	HANFORD	CA		08/27/2019		1,301		(76)			(76)		1,225	1,225			
100138916	EDINA	MN		12/21/2023		602		(51)			(51)		550	550			
100159488	KUNA	ID		07/15/2024		3,170		(102)			(102)		3,067	3,067			
100065110	MEDINA	MN		07/14/2021		1,423		(86)			(86)		1,337	1,337			
100031815	SANTA ANA	CA		03/29/2019		1,015		294			294		1,308	1,308			
100185411	CHARLOTTE	NC		12/20/2024		709		19			19		728	728			
100089242	FINDLAY	OH		01/26/2023		741		(118)			(118)		623	623			
100142942	POCONO LAKE	PA		02/09/2024		570		(15)			(15)		555	555			
100186610	MCKINNEY	TX		12/30/2024		747		95			95		842	842			
100182387	PENSACOLA	FL		12/12/2024		580		(65)			(65)		515	515			
100135745	RALEIGH	NC		11/10/2023		630		95			95		725	725			
100161104	SAINT AUGUSTINE	FL		07/24/2024		557		(41)			(41)		515	515			
100153064	MARTINSBURG	WV		06/27/2024		751		(71)			(71)		680	680			
100162851	ARVIN	CA		08/12/2024		618		(38)			(38)		580	580			
100071182	MIDLAND	TX		10/01/2021		1,574		(4)			(4)		1,570	1,570			
100057875	GERMANTOWN	TN		06/30/2021		955		(44)			(44)		911	911			
100011560	ALTAMONTE SPRINGS	FL		03/08/2017		961		208			208		1,169	1,169			
100143664	BURLESON	TX		02/22/2024		514		(84)			(84)		430	430			
100114800	LAKE FOREST	CA		07/10/2023		11,730		177			177		11,907	11,907			
100079098	MURFREESBORO	TN		02/24/2022		2,533							2,532	2,532			
100111047	SADDLE BROOK	NJ		06/29/2023		439		312			312		752	752			
100055730	CHESTERTON	IN		03/23/2021		1,116		(90)			(90)		1,026	1,026			
100159293	WALTON	KY		07/15/2024		639		(41)			(41)		598	598			
100144231	HOUSTON	TX		03/07/2024		672		5			5		678	678			
100102897	FORT LAUDERDALE	FL		06/22/2023		638		(38)			(38)		600	600			
100065851	LOS ANGELES	CA		07/27/2021		1,502		9			9		1,512	1,512			
100118898	VANDALIA	OH		08/30/2023		1,296		(145)			(145)		1,151	1,151			
100186551	CANYON LAKE	TX		12/30/2024		631		(37)			(37)		593	593			
100116691	BROOKSHIRE	TX		07/20/2023		(1,727)		3,184			3,184		1,457	1,457			
100048464	MONTGOMERY VILLAGE	MD		11/20/2020		2,486		(95)			(95)		2,391	2,391			
100179966	LEXINGTON	NC		11/25/2024		644		(36)			(36)		608	608			
100110486	LIBERTY HILL	TX		06/30/2023		846		48			48		894	894			
100119337	CHESTNUT HILL COVE	MD		07/31/2023		710		2			2		712	712			
100153359	ACCOMAC	VA		05/30/2024		2,207		(106)			(106)		2,101	2,101			
100164846	CONCORD	CA		08/26/2024		2,491		(96)			(96)		2,395	2,395			
100048884	RANCHO CUCAMONGA	CA		11/20/2020		2,847		(281)			(281)		2,566	2,566			
100024970	VACAVILLE	CA		09/20/2018		857		5			5		862	862			
100152652	OVERLAND PARK	KS		05/17/2024		1,148		51			51		1,199	1,199			
100170510	LAKE CITY	FL		10/09/2024		553		(94)			(94)		459	459			
100086043	MATTHEWS	NC		08/24/2022		696		(24)			(24)		672	672			
100136333	CIBOLO	TX		11/20/2023		732		224			224		956	956			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177854	MILTON	MA		11/19/2024		1,983		(54)			(54)		1,928	1,928			
100089998	HOLIDAY	FL		01/13/2023		383		(90)			(90)		293	293			
100112864	SAN JACINTO	CA		06/29/2023		1,011		127			127		1,138	1,138			
100158800	WILMINGTON	NC		07/10/2024		634		(53)			(53)		580	580			
100182185	FLETCHER	NC		12/12/2024		620		(43)			(43)		577	577			
100162260	PUNTA GORDA	FL		09/06/2024		711		(23)			(23)		688	688			
100164284	BELLINGHAM	WA		08/21/2024		668		(25)			(25)		642	642			
100136463	LOGANVILLE	GA		11/20/2023		1,614		171			171		1,785	1,785			
100161918	TAMPA	FL		07/31/2024		647		(21)			(21)		625	625			
100137693	TULSA	OK		12/08/2023		1,280		72			72		1,352	1,352			
100013689	COUNCIL BLUFFS	IA		05/25/2017		1,036		262			262		1,298	1,298			
100140576	BAKERSFIELD	CA		01/19/2024		758		(75)			(75)		684	684			
100063541	MILACA	MN		07/01/2021		1,468		(6)			(6)		1,462	1,462			
100169695	KISSIMMEE	FL		09/30/2024		651		(81)			(81)		570	570			
100065442	VALRICO	FL		07/28/2021		1,515		(4)			(4)		1,511	1,511			
100182143	SOUTHPORT	NC		12/12/2024		667		(40)			(40)		628	628			
100158049	LAREDO	TX		07/09/2024		619		(42)			(42)		576	576			
100156466	ORLANDO	FL		06/24/2024		524		(60)			(60)		464	464			
100180654	HOUSTON	TX		11/26/2024		363		(68)			(68)		295	295			
100031890	CYPRESS	CA		03/29/2019		1,154		145			145		1,299	1,299			
100043806	EVERETT	MA		08/13/2020		(50)		869			869		819	819			
100186407	CONYERS	GA		12/30/2024		842		(42)			(42)		800	800			
100134798	KISSIMMEE	FL		10/30/2023		151		464			464		615	615			
100060953	NOLENSVILLE	TN		06/01/2021		674		(4)			(4)		671	671			
100120037	BRASELTON	GA		08/11/2023		927		151			151		1,078	1,078			
100091132	BLUFFTON	SC		01/31/2023		714		13			13		727	727			
100000293	FORESTHILL	CA		09/27/2016		720		182			182		902	902			
100101510	MISSOURI CITY	TX		04/26/2023		922		182			182		1,104	1,104			
100062305	WASHINGTON	DC		07/01/2021		1,526		19			19		1,545	1,545			
100129492	MURRELLS INLET	SC		09/29/2023		644		(28)			(28)		615	615			
100168386	WOODBURY	MN		09/25/2024		783		(44)			(44)		739	739			
100156252	WILMINGTON	DE		06/20/2024		584		(43)			(43)		540	540			
100162566	FREDERICK	MD		08/12/2024		727		(12)			(12)		714	714			
100157903	LONGS	SC		07/09/2024		749		135			135		884	884			
100162719	PENDERGRASS	GA		08/12/2024		756		58			58		814	814			
100186458	BALDWIN CITY	KS		12/30/2024		670		(39)			(39)		631	631			
100182447	ORLANDO	FL		12/12/2024		697		3			3		700	700			
100044168	ENCINO	CA		08/19/2020		1,011		41			41		1,052	1,052			
100157687	HAVERHILL	MA		06/28/2024		860		(4)			(4)		855	855			
100101509	MISSOURI CITY	TX		04/26/2023		922		182			182		1,104	1,104			
100078921	VICTORVILLE	CA		02/24/2022		1,381		45			45		1,425	1,425			
100080419	BELLAIRE	TX		04/14/2022		2,469		(179)			(179)		2,290	2,290			
100163169	MURFREESBORO	TN		08/13/2024		650		(59)			(59)		591	591			
100079765	NORTH MYRTLE BEACH	SC		04/25/2022		814		(104)			(104)		710	710			
100158438	TAMPA	FL		07/10/2024		593		(90)			(90)		504	504			
100159336	BROOKSVILLE	FL		07/15/2024		570		(61)			(61)		509	509			
100141304	WACO	TX		01/30/2024		560		(44)			(44)		516	516			
100110311	HAMDEN	CT		06/30/2023		789		(17)			(17)		772	772			
100158848	CALABASH	NC		07/12/2024		718		(14)			(14)		704	704			
100162921	WATERVLIET	MI		08/12/2024		869		(46)			(46)		823	823			
100179706	FORT WORTH	TX		11/21/2024		749		160			160		908	908			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180061	DUCK CREEK VILLAGE	UT		11/25/2024		712		(21)			(21)		691	691			
100082985	FRANKFORD	DE		05/05/2022		1,040		(51)			(51)		990	990			
100148872	NASHVILLE	TN		04/17/2024		643		(51)			(51)		592	592			
100164587	CONCORD	NC		08/21/2024		702		(61)			(61)		641	641			
100137366	BROOKLYN	NY		12/01/2023		603		(30)			(30)		573	573			
100185455	WINDER	GA		12/20/2024		720		111			111		832	832			
100186620	WINCHESTER	VA		12/30/2024		750		89			89		838	838			
100115691	APPLE VALLEY	CA		07/20/2023		664		(30)			(30)		634	634			
100159936	POMPANO BEACH	FL		08/16/2024		1,215		(48)			(48)		1,167	1,167			
100055497	REDMOND	OR		03/23/2021		1,165		(171)			(171)		994	994			
100166930	OCEAN PARK	WA		09/13/2024		730		(40)			(40)		690	690			
100166270	NEENAH	WI		09/09/2024		635		(49)			(49)		586	586			
100174266	TROUTMAN	NC		10/31/2024		39,799		1,122			1,122		40,922	40,922			
100149416	HEBRON	KY		04/24/2024		4,358		(199)			(199)		4,159	4,159			
100186308	PHILADELPHIA	PA		12/30/2024		442		(67)			(67)		375	375			
100151233	ROSEMOUNT	MN		05/10/2024		1,700		179			179		1,879	1,879			
100081385	SARASOTA	FL		03/18/2022		1,343		33			33		1,375	1,375			
100079774	LOMITA	CA		04/08/2022		992		235			235		1,228	1,228			
100152343	FORT WORTH	TX		05/17/2024		732		170			170		902	902			
100118092	CHAMPIONS GATE	FL		07/20/2023		698		38			38		736	736			
100076410	WILMINGTON	DE		12/23/2021		1,111		(221)			(221)		890	890			
100167513	WESTMINSTER	CO		10/31/2024		2,481		(26)			(26)		2,455	2,455			
100049722	ELKO NEW MARKET	MN		11/20/2020		1,139		(123)			(123)		1,015	1,015			
100136537	GREENSBORO	NC		11/20/2023		757		28			28		785	785			
100101794	WOODBINE	NJ		03/31/2023		382		137			137		519	519			
100173349	FREDERICKSBURG	VA		10/30/2024		725		(52)			(52)		673	673			
100144241	BIG BEAR LAKE	CA		03/07/2024		748		(10)			(10)		738	738			
100169745	NEW PORT RICHEY	FL		09/30/2024		641		(79)			(79)		562	562			
100119423	LEXINGTON	KY		07/31/2023		14,563		(62)			(62)		14,502	14,502			
100140498	JOSHUA TREE	CA		01/19/2024		868		32			32		900	900			
100134920	BIXBY	OK		10/30/2023		126		494			494		620	620			
100108040	LOGANVILLE	GA		05/25/2023		2,048		78			78		2,126	2,126			
100164026	BRADENTON	FL		08/21/2024		630		(63)			(63)		567	567			
100151315	MYRTLE BEACH	SC		05/10/2024		802		120			120		922	922			
100158137	KELLER	TX		07/09/2024		7,072		(219)			(219)		6,853	6,853			
100185457	WINDER	GA		12/20/2024		720		111			111		831	831			
100161347	CONCORD	NC		07/25/2024		697		24			24		720	720			
100065037	GILBERT	AZ		07/14/2021		1,418		(103)			(103)		1,315	1,315			
100090048	MERCED	CA		01/13/2023		402		(34)			(34)		369	369			
100128420	OWINGS MILLS	MD		09/15/2023		585		(44)			(44)		540	540			
100048014	CHICAGO	IL		11/20/2020		1,254		(210)			(210)		1,044	1,044			
100141871	VALLEJO	CA		03/27/2024		847		(54)			(54)		793	793			
100120576	PERRYSBURG	OH		08/18/2023		613		(47)			(47)		566	566			
100000547	BROOKLYN	NY		09/27/2016		5,431		20			20		5,451	5,451			
100142672	PENDERGRASS	GA		02/08/2024		923		35			35		958	958			
100133592	POINT VENTURE	TX		10/23/2023		602		26			26		628	628			
100133607	POINT VENTURE	TX		10/23/2023		602		26			26		628	628			
100164414	VIRGINIA BEACH	VA		08/21/2024		809		(60)			(60)		749	749			
100172484	ABERDEEN	MD		10/23/2024		671		(65)			(65)		606	606			
100130261	SHREVEPORT	LA		09/28/2023		2,532		(120)			(120)		2,413	2,413			
100115371	PARK RAPIDS	MN		07/17/2023		700		(40)			(40)		660	660			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148033	MELISSA	TX		04/10/2024		717		(56)			(56)		660	660			
100172902	BAKERSFIELD	CA		10/25/2024		765		(17)			(17)		748	748			
100137105	PFLUGERVILLE	TX		11/28/2023		606		7			7		613	613			
100081053	OCEANSIDE	CA		03/18/2022		1,367		105			105		1,473	1,473			
100173739	PORT ST LUCIE	FL		10/30/2024		993		(105)			(105)		888	888			
100163161	SUGAR LAND	TX		08/13/2024		625		(65)			(65)		560	560			
100147776	WALDEN	TX		04/08/2024		875		33			33		908	908			
100127545	ANTIOCH	TN		09/08/2023		758		15			15		773	773			
100127555	GRETNA	LA		09/08/2023		647		(35)			(35)		612	612			
100048027	MURRIETA	CA		11/20/2020		1,013		17			17		1,030	1,030			
100156088	FLOWERY BRANCH	GA		06/18/2024		1,735		(119)			(119)		1,616	1,616			
100172953	YUMA	AZ		10/25/2024		1,300		(106)			(106)		1,193	1,193			
100025656	SILVER SPRING	MD		09/20/2018		1,287		(22)			(22)		1,266	1,266			
100172399	OCALA	FL		10/23/2024		518		3			3		521	521			
100149361	LEHI	UT		04/24/2024		728		(18)			(18)		711	711			
100186571	HOUSTON	TX		12/30/2024		655		(9)			(9)		647	647			
100147885	PRINCETON	TX		04/08/2024		731		12			12		743	743			
100164436	WAKE FOREST	NC		08/21/2024		655		(30)			(30)		625	625			
100176666	PORT SAINT LUCIE	FL		11/15/2024		671		(51)			(51)		620	620			
100155733	BOCA RATON	FL		06/18/2024		1,419		(68)			(68)		1,350	1,350			
100150721	FORT WORTH	TX		05/06/2024		625		(42)			(42)		584	584			
100154964	SACRAMENTO	CA		07/19/2024		634		(60)			(60)		574	574			
100141664	HOUSTON	TX		01/30/2024		417		(96)			(96)		321	321			
100110029	PROSPECT PARK	PA		06/23/2023		676		2			2		679	679			
100129588	LAS VEGAS	NV		09/29/2023		679		(16)			(16)		663	663			
100147188	CHICAGO	IL		03/28/2024		426		(55)			(55)		371	371			
100109578	CITRUS HEIGHTS	CA		06/14/2023		458		(64)			(64)		394	394			
100173141	FRESNO	CA		10/30/2024		1,372		(58)			(58)		1,314	1,314			
100030874	COSTA MESA	CA		04/09/2019		1,523		456			456		1,979	1,979			
100175015	GROVELAND	FL		10/31/2024		272		(61)			(61)		211	211			
100110731	EL PASO	TX		08/11/2023		1,031		(152)			(152)		879	879			
100064905	GAINESVILLE	FL		07/14/2021		1,493		(134)			(134)		1,359	1,359			
100168241	ROANOKE	TX		09/20/2024		641		(63)			(63)		578	578			
100175994	FORT PIERCE	FL		11/14/2024		764		(97)			(97)		667	667			
100126778	SOUTH WINDSOR	CT		08/30/2023		370		234			234		604	604			
100167890	OCEAN CITY	MD		09/20/2024		589		(82)			(82)		506	506			
100028443	MURRIETTA	CA		10/26/2018		885		31			31		916	916			
100110386	FAYETTEVILLE	AR		06/30/2023		683		(53)			(53)		630	630			
100152635	NEWARK	DE		05/17/2024		659		(10)			(10)		649	649			
100025637	TEMECULA	CA		09/20/2018		1,237		58			58		1,295	1,295			
100114567	BEACH PARK	IL		06/29/2023		864		(11)			(11)		853	853			
100070510	STUART	FL		09/23/2021		1,423		(69)			(69)		1,354	1,354			
100110759	CALDWELL	ID		08/11/2023		660		(63)			(63)		597	597			
100160973	WINNABOW	NC		07/24/2024		1,979		(19)			(19)		1,960	1,960			
100165555	DAVENPORT	FL		08/29/2024		661		(59)			(59)		603	603			
100153244	LUTZ	FL		05/30/2024		1,296		48			48		1,344	1,344			
100110404	SPRING CITY	PA		06/30/2023		1,518		66			66		1,584	1,584			
100090931	SAN BERNARDINO	CA		01/31/2023		557		(40)			(40)		517	517			
100165596	JACKSON	NJ		10/04/2024		721		(54)			(54)		667	667			
100156796	NEW BRITAIN	CT		06/26/2024		582		(30)			(30)		553	553			
100180368	ARLINGTON	TX		11/25/2024		742		25			25		767	767			

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100175043	DUDLEY	MA		11/05/2024		456		(44)			(44)		412	412			
100031893	CHISAGO CITY	MN		03/29/2019		1,010		193			193		1,203	1,203			
100147932	CARVER	MN		04/08/2024		1,681		67			67		1,747	1,747			
100025776	RIVERSIDE	CA		09/20/2018		1,277		428			428		1,705	1,705			
100112957	LOS ANGELES	CA		06/29/2023		502		97			97		599	599			
100185120	BAKERSFIELD	CA		12/20/2024		584		(78)			(78)		505	505			
100138162	SPRINGFIELD	PA		12/14/2023		165		444			444		609	609			
100119894	FALLS CHURCH	VA		08/10/2023		501		(52)			(52)		449	449			
100150839	EL MIRAGE	AZ		05/08/2024		625		(32)			(32)		593	593			
100065497	GRAND JUNCTION	CO		07/28/2021		1,313		(107)			(107)		1,206	1,206			
100151388	BELMONT	NC		05/10/2024		1,331		(22)			(22)		1,309	1,309			
100079115	PLEASANT GRV	UT		02/24/2022		1,294		(42)			(42)		1,253	1,253			
100110363	WATAUGA	TX		06/30/2023		631		8			8		639	639			
100068127	BARTLETT	TN		08/25/2021		1,472		(44)			(44)		1,428	1,428			
100182060	PHOENIX	AZ		12/12/2024		2,117		149			149		2,267	2,267			
100173287	HAMPTON	NH		10/30/2024		829		(71)			(71)		759	759			
100165069	PIXLEY	CA		08/28/2024		1,687		(194)			(194)		1,493	1,493			
100164574	FORNEY	TX		08/21/2024		748		(106)			(106)		642	642			
100143340	RICHTON PARK	IL		02/16/2024		894		(41)			(41)		853	853			
100061989	VALLEY STREAM	NY		07/01/2021		1,889		5			5		1,894	1,894			
100101511	DENTON	TX		04/26/2023		944		141			141		1,085	1,085			
100162985	ARCADIA	CA		08/12/2024		711		(19)			(19)		692	692			
100135543	NAMPA	ID		11/13/2023		830		248			248		1,078	1,078			
100161098	SAINT AUGUSTINE	FL		07/24/2024		626		(47)			(47)		579	579			
100143172	SAINT AUGUSTINE	FL		02/16/2024		860		123			123		983	983			
100091055	SPRINGFIELD	OR		01/31/2023		1,330		(84)			(84)		1,247	1,247			
100174289	MUSTANG	OK		10/31/2024		641		(70)			(70)		570	570			
100088989	OXNARD	CA		11/15/2022		446		(41)			(41)		405	405			
100130010	MONTGOMERY	NY		09/27/2023		611		(41)			(41)		570	570			
100115918	GAINESVILLE	FL		07/20/2023		1,039		32			32		1,071	1,071			
100121033	RALEIGH	NC		08/30/2023		565		23			23		588	588			
100129732	ORANGE CITY	FL		09/29/2023		847		12			12		859	859			
100119435	COLLEYVILLE	TX		07/31/2023		714		(2)			(2)		712	712			
100146722	IRVING	TX		03/20/2024		602		(55)			(55)		547	547			
100149604	RALEIGH	NC		04/26/2024		740		(63)			(63)		677	677			
100147505	CHARLOTTE	NC		04/03/2024		1,284		(58)			(58)		1,226	1,226			
100150832	PEMBROKE	GA		05/08/2024		611		(33)			(33)		578	578			
100133132	CHANTILLY	VA		11/29/2023		635		(46)			(46)		589	589			
100126436	CHICAGO HEIGHTS	IL		08/30/2023		549		(35)			(35)		514	514			
100171710	GALLATIN	TN		10/17/2024		736		(61)			(61)		675	675			
100171663	BAILEY	NC		10/16/2024		729		(60)			(60)		669	669			
100129342	GARNER	NC		09/25/2023		665		109			109		774	774			
100143757	HOMEDALE	ID		04/05/2024		562		(54)			(54)		508	508			
100081490	STOCKTON	CA		03/18/2022		1,461		115			115		1,576	1,576			
100129417	KATY	TX		09/29/2023		654		(32)			(32)		623	623			
100140268	ROGERS	AR		01/18/2024		611		(61)			(61)		550	550			
100175938	BUDA	TX		11/14/2024		703		(75)			(75)		628	628			
100163068	PANAMA CITY BEACH	FL		08/13/2024		585							585	585			
100109881	BERWYN	IL		06/22/2023		957		543			543		1,500	1,500			
100142667	LAS VEGAS	NV		02/08/2024		625		(40)			(40)		586	586			
100150121	ELK RIVER	MN		06/14/2024		1,271		(34)			(34)		1,237	1,237			

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100164637	STOCKTON	CA		08/21/2024		669		(24)			(24)		645	645			
100011301	ANN ARBOR	MI		12/23/2016		4,541		298			298		4,839	4,839			
100017437	CLINTON	MD		04/26/2018		2,492		(143)			(143)		2,349	2,349			
100135284	NEW SMYRNA BEACH	FL		11/08/2023		662		21			21		683	683			
100132317	MIAMI	FL		10/13/2023		696		(87)			(87)		608	608			
100180059	EAST STROUDSBURG	PA		11/25/2024		702		(33)			(33)		670	670			
100161046	POINCIANA	FL		07/24/2024		715		(20)			(20)		695	695			
100028369	SACRAMENTO	CA		10/26/2018		994		(113)			(113)		881	881			
100137844	PHILADELPHIA	PA		12/08/2023		549		(48)			(48)		502	502			
100165409	YUMA	AZ		08/29/2024		579		(57)			(57)		522	522			
100158708	LIBERTY HILL	TX		07/10/2024		648		(37)			(37)		612	612			
100013931	COMPTON	CA		05/25/2017		1,435		49			49		1,484	1,484			
100158698	HOUSTON	TX		07/10/2024		634		(33)			(33)		601	601			
100179737	FORT WORTH	TX		11/21/2024		1,270		200			200		1,470	1,470			
100169776	ANN ARBOR	MI		09/30/2024		655		(60)			(60)		595	595			
100150726	PHILADELPHIA	PA		05/06/2024		616		(29)			(29)		587	587			
100147503	CHARLOTTE	NC		04/03/2024		1,283		(57)			(57)		1,226	1,226			
100091199	MEMPHIS	TN		01/31/2023		571		(91)			(91)		480	480			
100182225	NEWBERRY	FL		12/12/2024		1,649		185			185		1,834	1,834			
100120048	HARTFORD	CT		08/11/2023		651		(35)			(35)		616	616			
100140049	GLEN ALLEN	VA		01/09/2024		250,563		(6,344)			(6,344)		244,218	244,218			
100101686	SPRING VALLEY	NY		04/26/2023		673		(19)			(19)		654	654			
100049891	BONNEY LAKE	WA		11/20/2020		1,053		(165)			(165)		888	888			
100143209	HOUSTON	TX		02/16/2024		617		(23)			(23)		593	593			
100071696	BUFORD	GA		10/14/2021		1,392		(99)			(99)		1,293	1,293			
100175942	POLLOCK PINES	CA		11/14/2024		781		63			63		844	844			
100156172	ATHENS	GA		06/20/2024		626		(62)			(62)		564	564			
100167565	FORT WORTH	TX		09/19/2024		692		(122)			(122)		570	570			
100115575	BALTIMORE	MD		07/19/2023		728		(39)			(39)		688	688			
100174486	BOCA RATON	FL		10/31/2024		909		(22)			(22)		888	888			
100151820	ROCKPORT	TX		05/10/2024		408		(80)			(80)		328	328			
100063889	CLAYTON	DE		07/01/2021		2,476		76			76		2,552	2,552			
100142719	HOUSTON	TX		02/08/2024		731		25			25		755	755			
100140902	GREENSBORO	NC		02/26/2024		558		(60)			(60)		498	498			
100175541	LAS VEGAS	NV		11/08/2024		579		(9)			(9)		571	571			
100164605	KANNAPOLIS	NC		08/21/2024		570		(46)			(46)		524	524			
100070506	NAMPA	ID		09/23/2021		1,380		(64)			(64)		1,315	1,315			
100160184	LAS VEGAS	NV		07/18/2024		598		(27)			(27)		571	571			
100168391	KATY	TX		09/25/2024		741		(15)			(15)		726	726			
100147456	ORLANDO	FL		04/03/2024		650		(57)			(57)		593	593			
100053570	RIALTO	CA		03/23/2021		1,029		(235)			(235)		794	794			
100067458	AUSTIN	TX		09/23/2021		1,349		(140)			(140)		1,209	1,209			
100156776	LANCASTER	CA		06/26/2024		202		(39)			(39)		163	163			
100047742	TRACY	CA		11/20/2020		1,376		(146)			(146)		1,230	1,230			
100172903	BALTIMORE	MD		10/25/2024		1,658		(124)			(124)		1,534	1,534			
100151613	WESTFIELD	IN		05/10/2024		642		(38)			(38)		604	604			
100088021	KATY	TX		10/25/2022		15,955		(19)	15,587		(15,606)		349	349			
100171385	SUMMERVILLE	SC		10/16/2024		810		(45)			(45)		765	765			
100162678	BULVERDE	TX		08/12/2024		755		54			54		810	810			
100165018	CHARLOTTE	NC		08/28/2024		589		(47)			(47)		543	543			
100169564	DAVENPORT	FL		09/30/2024		589		(79)			(79)		510	510			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119268	LEHI	UT		07/31/2023		1,877		38			38		1,915	1,915			
100126561	BROCKTON	MA		08/30/2023		2,389		(292)			(292)		2,097	2,097			
100163058	MELISSA	TX		08/13/2024		644		(68)			(68)		576	576			
100140512	RALEIGH	NC		01/19/2024		524		(83)			(83)		441	441			
100173750	SPRING CREEK	NV		10/30/2024		718		(76)			(76)		642	642			
100067109	LANSDALE	PA		08/02/2021		2,990		108			108		3,098	3,098			
100115024	KNOXVILLE	TN		07/14/2023		647		(1)			(1)		646	646			
100117167	MERCED	CA		07/20/2023		760		132			132		892	892			
100168295	BELTON	MO		09/20/2024		592		(50)			(50)		542	542			
100159673	SCRANTON	PA		08/23/2024		599		(81)			(81)		519	519			
100158914	WOODRUFF	SC		07/12/2024		1,000		(38)			(38)		961	961			
100102871	WAPPINGERS FALLS	NY		06/22/2023		741		159			159		900	900			
100135112	DENTON	TX		11/01/2023		863		264			264		1,128	1,128			
100060320	DUMFRIES	VA		06/25/2021		966		(65)			(65)		901	901			
100136728	TRENTON	NJ		11/27/2023		293		142			142		435	435			
100150946	INDIAN TRAIL	NC		05/08/2024		40,531		(349)			(349)		40,182	40,182			
100076738	EVANS	GA		12/30/2021		1,274		(224)			(224)		1,050	1,050			
100135147	MODESTO	CA		11/03/2023		1,288		(54)			(54)		1,234	1,234			
100150972	PHILADELPHIA	PA		05/08/2024		1,308		(4)			(4)		1,304	1,304			
100150991	MESQUITE	TX		05/08/2024		697		(19)			(19)		678	678			
100159604	STANWOOD	WA		07/15/2024		119,008		(3,438)			(3,438)		115,570	115,570			
100186602	WINCHESTER	VA		12/30/2024		1,903		149			149		2,052	2,052			
100164315	EULESS	TX		08/21/2024		650		(32)			(32)		619	619			
100117673	HILTON HEAD ISLAND	SC		07/20/2023		653		(45)			(45)		607	607			
100144085	WESLACO	TX		03/07/2024		3,137		(23)			(23)		3,114	3,114			
100171433	PULLMAN	WA		10/16/2024		558		(22)			(22)		536	536			
100087404	TULARE	CA		10/25/2022		939		165			165		1,103	1,103			
100133486	CHICAGO	IL		10/19/2023		558		(33)			(33)		525	525			
100150990	CUMMING	GA		05/08/2024		671		(12)			(12)		659	659			
100029827	SEATTLE	WA		10/26/2018		1,055		(9)			(9)		1,046	1,046			
100142531	ST. GEORGE	UT		02/08/2024		598		2			2		601	601			
100137032	LOGANVILLE	GA		11/28/2023		1,568		210			210		1,778	1,778			
100170128	CENTERVILLE	MN		10/08/2024		35,731		(1,138)			(1,138)		34,594	34,594			
100043083	POWDER SPRINGS	GA		05/28/2020		1,345		67			67		1,413	1,413			
100135439	MECHANICSVILLE	VA		11/13/2023		570		(19)			(19)		551	551			
100081168	SUN VALLEY	NV		03/18/2022		1,347		61			61		1,408	1,408			
100165692	HOMESTEAD	FL		08/29/2024		446		(80)			(80)		366	366			
100024541	DUARTE	CA		09/20/2018		1,319		(30)			(30)		1,289	1,289			
100182114	DALLAS	NC		12/12/2024		1,108		75			75		1,183	1,183			
100142171	HELENDALE	CA		02/29/2024		624		(92)			(92)		532	532			
100136485	FORT WORTH	TX		11/20/2023		654		159			159		813	813			
100168375	COLUMBUS	OH		09/25/2024		638		(58)			(58)		581	581			
100046168	DENTON	MD		11/25/2020		1,031		(470)			(470)		561	561			
100170025	PHOENIX	AZ		11/08/2024		1,643		(137)			(137)		1,506	1,506			
100011204	CHARLOTTESVILLE	VA		12/23/2016		1,412		1,655			1,655		3,068	3,068			
100081259	ORLANDO	FL		03/18/2022		1,361		83			83		1,444	1,444			
100053782	DUNDALK	MD		03/23/2021		737		(36)			(36)		701	701			
100182647	NEW BROCKTON	AL		12/12/2024		1,119		(7)			(7)		1,113	1,113			
100175331	MCKINNEY	TX		11/05/2024		737		(24)			(24)		713	713			
100154152	INMAN	SC		07/11/2024		600		(71)			(71)		529	529			
100082585	CAPE CORAL	FL		04/14/2022		688		(59)			(59)		629	629			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100132307	WOODSTOCK	GA		10/13/2023		2,070		234			234		2,303	2,303			
100013165	GLENDALE	AZ		05/25/2017		851		116			116		967	967			
100168402	SAN MARCOS	TX		09/25/2024		755		38			38		793	793			
100026989	VALLEJO	CA		09/26/2018		586		387			387		973	973			
100148928	MELISSA	TX		04/17/2024		1,124		(85)			(85)		1,039	1,039			
100174904	TOLEDO	OH		10/31/2024		583		(57)			(57)		525	525			
100048514	LOS ANGELES	CA		11/20/2020		1,374		(219)			(219)		1,155	1,155			
100029152	COLUMBIA	MD		10/26/2018		1,566		176			176		1,742	1,742			
100152311	FELTON	DE		05/17/2024		746		207			207		953	953			
100174665	SAN PABLO	CA		10/31/2024		630		(76)			(76)		554	554			
100179790	SAINT MARYS	GA		11/21/2024		1,187		(76)			(76)		1,111	1,111			
100164993	OAKLYN	NJ		08/28/2024		604		(28)			(28)		576	576			
100179508	HENDERSON	NV		11/21/2024		483		(24)			(24)		460	460			
100140132	DURHAM	NC		01/09/2024		1,426		102			102		1,528	1,528			
100153231	CINCINNATI	OH		05/30/2024		614		(34)			(34)		580	580			
100084733	FEDERAL WAY	WA		08/02/2022		555		(3)			(3)		552	552			
100176955	KATY	TX		11/15/2024		648		(105)			(105)		543	543			
100062328	MURFREESBORO	TN		07/01/2021		962		(22)			(22)		940	940			
100179490	STEPHENS CITY	VA		11/21/2024		741		(4)			(4)		737	737			
100178437	DES PLAINES	IL		11/21/2024		624		(65)			(65)		560	560			
100025326	PROSPER	TX		09/20/2018		1,469		154			154		1,624	1,624			
100136004	BRAWLEY	CA		11/16/2023		597		(46)			(46)		552	552			
100101011	LAS VEGAS	NV		04/28/2023		3,679		922			922		4,601	4,601			
100140357	BAYTOWN	TX		01/18/2024		624		(30)			(30)		594	594			
100181906	HOMESTEAD	FL		12/12/2024		13,337		(242)			(242)		13,095	13,095			
100180265	SINKING SPRING	PA		11/25/2024		1,056		(28)			(28)		1,028	1,028			
100137628	DURHAM	NC		12/08/2023		706		109			109		816	816			
100133142	DAVENPORT	FL		11/29/2023		305		241			241		547	547			
100160472	ONTARIO	CA		07/19/2024		758		(22)			(22)		736	736			
100151151	GREENVILLE	SC		05/09/2024		666		(84)			(84)		582	582			
100151382	AUBREY	TX		05/10/2024		678		(25)			(25)		653	653			
100163015	SLIDELL	LA		08/13/2024		683		(56)			(56)		627	627			
100057857	PENSACOLA	FL		06/30/2021		1,453		(42)			(42)		1,412	1,412			
100138080	PHILADELPHIA	PA		12/13/2023		377		(23)			(23)		354	354			
100083953	PHOENIX	AZ		07/12/2022		508		(51)			(51)		457	457			
100148180	BUDA	TX		04/12/2024		3,033		(106)			(106)		2,927	2,927			
100115714	CHICKASHA	OK		07/20/2023		772		(23)			(23)		749	749			
100161123	JASPER	GA		07/24/2024		1,671		(91)			(91)		1,579	1,579			
100140354	MESA	AZ		01/18/2024		970		(48)			(48)		922	922			
100172457	SANTA FE	NM		10/23/2024		14,278		(429)			(429)		13,850	13,850			
100155573	CORAL SPRINGS	FL		06/18/2024		466		(10)			(10)		456	456			
100109798	LAVEEN	AZ		08/04/2023		670		(22)			(22)		648	648			
100179492	STEPHENS CITY	VA		11/21/2024		739		(3)			(3)		737	737			
100068279	JACKSONVILLE	FL		08/25/2021		1,336		(123)			(123)		1,213	1,213			
100140071	WINDSOR	WI		01/09/2024		640		(32)			(32)		607	607			
100150902	LOVELAND	OH		05/08/2024		670		(30)			(30)		640	640			
100071684	BURLINGTON	WA		10/14/2021		1,475		(58)			(58)		1,417	1,417			
100109308	MEMPHIS	TN		06/12/2023		675		(53)			(53)		622	622			
100140460	SOUTH PADRE ISLAND	TX		01/18/2024		702		(18)			(18)		684	684			
100173979	HAMMOND	IN		10/31/2024		538		(71)			(71)		466	466			
100163903	HOUSTON	TX		09/27/2024		645		(8)			(8)		637	637			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156509	CARTERSVILLE	GA		06/24/2024		603		(31)			(31)		573	573			
100173001	MISSOULA	MT		10/25/2024		1,018		(61)			(61)		957	957			
100048551	LEMONT	IL		11/20/2020		1,536		(269)			(269)		1,267	1,267			
100065632	TOMS RIVER	NJ		07/28/2021		2,152		(152)			(152)		2,000	2,000			
100152218	RICHMOND	TX		05/17/2024		712		197			197		909	909			
100091735	CHICAGO	IL		03/24/2023		554		(35)			(35)		519	519			
100032084	SAN JOSE	CA		03/29/2019		1,230		(36)			(36)		1,194	1,194			
100171386	WINDER	GA		10/16/2024		565		(75)			(75)		490	490			
100176700	POMONA	CA		11/15/2024		1,422		(113)			(113)		1,309	1,309			
100175970	HALETHORPE	MD		11/14/2024		692		(12)			(12)		680	680			
100157866	SACHSE	TX		07/09/2024		637		(44)			(44)		593	593			
100171423	MURPHY	NC		10/16/2024		793		(32)			(32)		760	760			
100140238	VICTORIA	MN		01/18/2024		688		(44)			(44)		644	644			
100152634	ARTESIA	NM		05/17/2024		590		1			1		590	590			
100147752	CROWLEY	TX		04/08/2024		1,704		(78)			(78)		1,626	1,626			
100148703	KENNESAW	GA		04/17/2024		588		(57)			(57)		532	532			
100025697	GRASS VALLEY	CA		09/20/2018		1,637		(20)			(20)		1,617	1,617			
100115825	NORTH MYRTLE BEACH	SC		07/20/2023		826		34			34		860	860			
100165056	MAYWOOD	NJ		08/28/2024		615		(85)			(85)		529	529			
100164307	CAPE CORAL	FL		08/21/2024		547		(44)			(44)		503	503			
100164613	ROUND ROCK	TX		08/21/2024		669		(42)			(42)		626	626			
100149859	ST. AUGUSTINE	FL		04/29/2024		550		(13)			(13)		537	537			
100164417	TUCSON	AZ		08/21/2024		760		63			63		823	823			
100153450	WHEATON	IL		05/30/2024		579		(37)			(37)		543	543			
100150549	WENTZVILLE	MO		05/03/2024		1,080		17			17		1,097	1,097			
100171649	KYLE	TX		10/16/2024		831		57			57		888	888			
100049720	PLAINFIELD	NJ		11/20/2020		1,465		(263)			(263)		1,203	1,203			
100110563	LAKELAND	FL		06/30/2023		718		(27)			(27)		691	691			
100151263	ABINGDON	VA		05/10/2024		834		1			1		835	835			
100155136	OCEANSIDE	CA		07/19/2024		627		33			33		659	659			
100158847	CHICAGO	IL		07/12/2024		623		(45)			(45)		578	578			
100131590	KALISPELL	MT		10/06/2023		1,104		56			56		1,159	1,159			
100026655	SAN DIEGO	CA		09/26/2018		1,399		427			427		1,826	1,826			
100149950	SAN DIEGO	CA		06/07/2024		595		3			3		597	597			
100185380	FORT WORTH	TX		12/20/2024		719		49			49		767	767			
100162714	VENICE	FL		08/12/2024		1,847		(57)			(57)		1,790	1,790			
100151673	NEW ALBANY	IN		05/10/2024		648		(5)			(5)		643	643			
100150799	SCRANTON	PA		05/08/2024		607		(31)			(31)		576	576			
100142655	WAKE FOREST	NC		02/08/2024		600		(37)			(37)		563	563			
100162929	VERO BEACH	FL		08/12/2024		1,303		(82)			(82)		1,221	1,221			
100042992	INGLEWOOD	CA		05/28/2020		630		38			38		668	668			
100117873	MISSOURI CITY	TX		07/20/2023		649		(25)			(25)		624	624			
100062160	MARLTON	NJ		07/01/2021		2,014		(12)			(12)		2,002	2,002			
100071676	STOCKTON	CA		10/14/2021		2,830		(103)			(103)		2,727	2,727			
100162545	COLLEGE STATION	TX		08/12/2024		651		(29)			(29)		623	623			
100150627	NEWPORT NEWS	VA		05/03/2024		722		27			27		749	749			
100117102	ALBANY	NY		07/20/2023		733		235			235		968	968			
100103287	WEST HARTFORD	CT		04/27/2023		469		(35)			(35)		434	434			
100152369	CAPE CORAL	FL		05/17/2024		1,176		176			176		1,353	1,353			
100110465	CHARLOTTE	NC		06/30/2023		759		3			3		762	762			
100164197	TULARE	CA		08/21/2024		3,900		(245)			(245)		3,656	3,656			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160478	DYER	IN		07/19/2024		633		(46)			(46)		587	587			
100086965	SAINT PAUL	MN		10/24/2022		658		(52)			(52)		606	606			
100165440	PANAMA CITY	FL		08/29/2024		566		(42)			(42)		525	525			
100153309	PORTLAND	OR		05/30/2024		604		(27)			(27)		577	577			
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		694							694	694			
100115830	NORTH PORT	FL		07/20/2023		823		36			36		858	858			
100017053	POMONA	CA		05/16/2018		1,487		(27)			(27)		1,460	1,460			
100170291	WINDHAM	ME		10/08/2024		4,760		(239)			(239)		4,521	4,521			
100168378	NORTH BRUNSWICK	NJ		09/25/2024		676		(54)			(54)		622	622			
100091222	SANFORD	FL		01/31/2023		530		(84)			(84)		445	445			
100031131	TAMPA	FL		03/29/2019		2,950		568			568		3,518	3,518			
100149782	MONTICELLO	NY		04/26/2024		561		(43)			(43)		519	519			
100163968	SAN BERNARDINO	CA		10/04/2024		707		(6)			(6)		700	700			
100176816	ATLANTA	GA		11/15/2024		437		(92)			(92)		346	346			
100164822	DALLAS	TX		08/26/2024		609		(53)			(53)		557	557			
100077814	GRIFFIN	GA		12/23/2021		970		(119)			(119)		851	851			
100115433	TAMPA	FL		07/17/2023		600		23			23		624	624			
100168369	CARROLLTON	TX		09/25/2024		808		(75)			(75)		733	733			
100076480	CRANSTON	RI		12/21/2021		1,271		(142)			(142)		1,129	1,129			
100091039	DISTRICT HEIGHTS	MD		01/31/2023		190		(18)			(18)		172	172			
100172494	MESQUITE	TX		10/23/2024		1,271		(80)			(80)		1,191	1,191			
100157923	PENSACOLA	FL		07/09/2024		2,087		(63)			(63)		2,025	2,025			
100168591	HOUSTON	TX		09/25/2024		735		9			9		744	744			
100179557	NEWNAN	GA		11/21/2024		698		(24)			(24)		673	673			
100143165	NORFOLK	VA		02/16/2024		368		(31)			(31)		337	337			
100099751	WOODBINE	NJ		02/28/2023		249		220			220		468	468			
100164606	KANNAPOLIS	NC		08/21/2024		710		1			1		712	712			
100117814	DESTIN	FL		07/20/2023		626		61			61		687	687			
100158631	WEST HARTFORD	CT		07/10/2024		614		(54)			(54)		560	560			
100142610	ATLANTA	GA		02/08/2024		517		(29)			(29)		488	488			
100163613	MIAMI BEACH	FL		08/15/2024		626		(42)			(42)		584	584			
100132134	ROGERS	AR		10/13/2023		682		(9)			(9)		673	673			
100167507	LAKEWOOD	OH		10/31/2024		636		(90)			(90)		547	547			
100140086	PHILADELPHIA	PA		01/09/2024		5,699		(199)			(199)		5,499	5,499			
100137915	STATESVILLE	NC		12/12/2023		439		1			1		440	440			
100115862	AURORA	IL		07/20/2023		667		(13)			(13)		654	654			
100067972	BREMERTON	WA		09/23/2021		1,333		(115)			(115)		1,218	1,218			
100024757	SUISUN CITY	CA		09/20/2018		2,009		(76)			(76)		1,933	1,933			
100013199	NORTH BERGEN	NJ		05/25/2017		1,048		206			206		1,254	1,254			
100081127	IDAHO FALLS	ID		03/18/2022		1,334		64			64		1,399	1,399			
100158092	AVENTURA	FL		07/09/2024		632		(48)			(48)		584	584			
100129647	CENTERTON	AR		09/29/2023		639		(2)			(2)		636	636			
100055888	MILLEDGEVILLE	GA		03/26/2021		1,535		(106)			(106)		1,430	1,430			
100141944	KATY	TX		02/29/2024		509		(107)			(107)		402	402			
100049566	NEWARK	NJ		11/20/2020		832		(84)			(84)		748	748			
100171898	FERRIS	TX		10/17/2024		693		(54)			(54)		639	639			
100026652	SPRING VALLEY	CA		09/26/2018		3,025		16			16		3,041	3,041			
100186206	WEST NEW YORK	NJ		12/27/2024		870		(95)			(95)		775	775			
100141768	DELRAN	NJ		01/30/2024		320		(17)			(17)		304	304			
100054111	DES PLAINES	IL		03/23/2021		983		(84)			(84)		899	899			
100063306	BOWIE	MD		07/01/2021		1,994		3			3		1,997	1,997			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050369	EVANSTON	IL		11/20/2020		217,137		255			255		217,392	217,392			
100100981	CORPUS CHRISTI	TX		04/28/2023		3,085		556			556		3,640	3,640			
100100148	TOMBALL	TX		03/28/2023		222		(25)			(25)		197	197			
100152572	HUMBLE	TX		05/17/2024		3,357		(93)			(93)		3,263	3,263			
100159375	FORT WORTH	TX		07/15/2024		762		38			38		800	800			
100126334	BALTIMORE	MD		08/30/2023		596		(22)			(22)		574	574			
100024813	OCEANSIDE	CA		09/20/2018		1,689		(21)			(21)		1,667	1,667			
100100437	MEDFORD	OR		04/27/2023		1,496		(135)			(135)		1,362	1,362			
100115736	LUTZ	FL		07/20/2023		791		6			6		797	797			
100057656	MIRAMAR	FL		06/30/2021		1,401		(101)			(101)		1,299	1,299			
100140024	JEWETT	NY		01/09/2024		540		(45)			(45)		495	495			
100174129	BENTON HARBOR	MI		10/31/2024		517		(67)			(67)		450	450			
100134699	APPLE VALLEY	CA		10/30/2023		604		(5)			(5)		599	599			
100024056	AUSTIN	TX		09/10/2018		1,482		(73)			(73)		1,409	1,409			
100168095	ATLANTA	GA		09/20/2024		1,037		(10)			(10)		1,027	1,027			
100100807	MINT HILL	NC		04/28/2023		6,883		(338)			(338)		6,545	6,545			
100149566	HAW RIVER	NC		04/26/2024		980		40			40		1,020	1,020			
100013239	LOS ANGELES	CA		05/25/2017		761		58			58		819	819			
100182665	BIG BEAR CITY	CA		12/12/2024		671		(33)			(33)		638	638			
100178433	FORT WORTH	TX		11/21/2024		673		(65)			(65)		608	608			
100141658	MESA	AZ		01/30/2024		1,015		(36)			(36)		979	979			
100142617	COLUMBIA	MO		02/08/2024		815		(61)			(61)		754	754			
100169457	HUMBLE	TX		09/30/2024		536		(68)			(68)		468	468			
100115907	CONROE	TX		07/20/2023		798		14			14		812	812			
100142002	PROVIDENCE VILLAGE	TX		02/29/2024		571		(46)			(46)		525	525			
100135313	CLARKSVILLE	TN		11/13/2023		903		30			30		933	933			
100135518	LARGO	FL		11/13/2023		628		18			18		646	646			
100078484	WESTPORT	WA		02/02/2022		1,229		(132)			(132)		1,098	1,098			
100048932	BEAUMONT	CA		11/20/2020		1,115		(158)			(158)		958	958			
100171715	GALLATIN	TN		10/17/2024		1,309		(92)			(92)		1,217	1,217			
100054569	WYNNEWOOD	PA		03/23/2021		927		(160)			(160)		767	767			
100175980	GREENVILLE	TX		11/14/2024		594		(27)			(27)		567	567			
100152254	GREENVILLE	SC		05/17/2024		595		(15)			(15)		580	580			
100161730	NEW SMYRNA BEACH	FL		07/30/2024		3,947		(235)			(235)		3,712	3,712			
100091409	LEHIGH ACRES	FL		02/22/2023		843		30			30		873	873			
100139318	FORT WORTH	TX		12/28/2023		671		(16)			(16)		655	655			
100083969	BELLA VISTA	AR		07/12/2022		468		(44)			(44)		424	424			
100153241	CONROE	TX		05/30/2024		50,269		1,291			1,291		51,560	51,560			
100117436	DESTIN	FL		07/20/2023		737		88			88		825	825			
100076416	KYLE	TX		12/23/2021		1,350		(80)			(80)		1,271	1,271			
100156525	FAYETTEVILLE	AR		06/24/2024		666		7			7		673	673			
100084652	MIAMI GARDENS	FL		08/02/2022		439		(54)			(54)		384	384			
100172392	MURFREESBORO	TN		10/23/2024		773		(1)			(1)		772	772			
100046594	STATEN ISLAND	NY		11/25/2020		2,817		(305)			(305)		2,512	2,512			
100139031	EVERETT	WA		12/22/2023		677		(13)			(13)		664	664			
100110218	OWINGS MILLS	MD		06/30/2023		772		7			7		778	778			
100168783	BLOOMINGTON	IN		09/26/2024		463		(38)			(38)		425	425			
100055711	HOMELAND	CA		03/23/2021		1,177		(182)			(182)		995	995			
100166330	FAIRBURN	GA		10/24/2024		565		(94)			(94)		470	470			
100161060	LITTLE ROCK	AR		07/24/2024		979		(56)			(56)		923	923			
100116283	CHAMPIONS GATE	FL		07/20/2023		979		(60)			(60)		919	919			

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100110457	WINNABOW	NC		06/30/2023		695		(42)			(42)		653	653			
100149662	FORNEY	TX		04/26/2024		640		10			10		649	649			
100068309	LAS VEGAS	NV		08/25/2021		1,287		(38)			(38)		1,250	1,250			
100165432	GARLAND	TX		08/29/2024		785		(30)			(30)		755	755			
100159301	FORNEY	TX		07/15/2024		635		(44)			(44)		591	591			
100173086	TUCSON	AZ		10/25/2024		2,359		(73)			(73)		2,286	2,286			
100120137	DAWSONVILLE	GA		08/11/2023		872		(44)			(44)		828	828			
100182504	HOUSTON	TX		12/12/2024		1,083		6			6		1,090	1,090			
100161146	ELKTON	MD		07/24/2024		626		(52)			(52)		574	574			
100137837	WESLEY CHAPEL	FL		12/08/2023		19,742		(4)	19,364		(19,368)		373	373			
100113868	SUDBURY	MA		06/29/2023		4,660		436			436		5,096	5,096			
100146654	SAN ANTONIO	TX		03/20/2024		596		(70)			(70)		526	526			
100135497	DENTON	TX		11/13/2023		787		167			167		954	954			
100087136	RICHMOND	VA		10/25/2022		2,359		89			89		2,448	2,448			
100087977	MONROE	CT		10/25/2022		442		(10)			(10)		433	433			
100054130	SYLMAR	CA		03/23/2021		816		(149)			(149)		667	667			
100116474	MIAMI	FL		07/20/2023		801		1,007			1,007		1,807	1,807			
100025459	BRONX	NY		09/20/2018		856		128			128		984	984			
100150910	FARMINGTON	AR		05/08/2024		633		(29)			(29)		604	604			
100133700	WILMINGTON	NC		10/23/2023		29,556		1,491			1,491		31,047	31,047			
100054233	SANTA MARIA	CA		03/23/2021		1,516		(449)			(449)		1,067	1,067			
100026347	BRENTWOOD	NY		09/20/2018		822		295			295		1,117	1,117			
100185881	FAYETTEVILLE	NC		12/26/2024		5,626		82			82		5,708	5,708			
100138769	LOCKHART	TX		12/21/2023		497		(106)			(106)		391	391			
100173157	LAKE GENEVA	WI		10/30/2024		716		(54)			(54)		662	662			
100142631	CYPRESS	TX		02/08/2024		676		2			2		678	678			
100153360	HEATHSVILLE	VA		05/30/2024		644		(8)			(8)		636	636			
100172935	COUNTRY CLUB HILLS	IL		10/25/2024		648		(45)			(45)		603	603			
100048246	MORENO VALLEY	CA		11/20/2020		1,255		(151)			(151)		1,104	1,104			
100146955	SANGER	TX		03/26/2024		614		(4)			(4)		610	610			
100071488	LEHIGH ACRES	FL		10/26/2021		1,666		(41)			(41)		1,625	1,625			
100144219	FORT WORTH	TX		03/07/2024		801		126			126		927	927			
100138152	JACKSONVILLE	FL		12/14/2023		506		(58)			(58)		447	447			
100173317	HAGERSTOWN	MD		10/30/2024		685		(48)			(48)		636	636			
100164434	CLAYTON	NC		08/21/2024		667		(16)			(16)		652	652			
100076488	KATY	TX		12/21/2021		1,328		(129)			(129)		1,199	1,199			
100139316	BEAVERCREEK	OH		12/28/2023		1,495		153			153		1,648	1,648			
100131745	CLARKSVILLE	TN		10/06/2023		694		69			69		763	763			
100160889	BIG BEAR LAKE	CA		07/24/2024		1,217		(62)			(62)		1,155	1,155			
100137342	PALMDALE	CA		12/01/2023		546		(14)			(14)		532	532			
100057638	PHOENIX	AZ		06/30/2021		1,613		(44)			(44)		1,569	1,569			
100173510	SURPRISE	AZ		10/29/2024		603		(83)			(83)		520	520			
100137557	CONCORD	CA		12/08/2023		630		(15)			(15)		615	615			
100181927	PHILADELPHIA	PA		12/12/2024		623		16			16		639	639			
100080917	MESA	AZ		03/17/2022		2,841		(168)			(168)		2,672	2,672			
100180401	HOUSTON	TX		11/25/2024		756		43			43		799	799			
100158728	LAKE CHARLES	LA		07/10/2024		770		(54)			(54)		717	717			
100150751	NORMAN	OK		05/06/2024		658		(16)			(16)		641	641			
100146009	PARK CITY	UT		03/19/2024		1,293		(54)			(54)		1,238	1,238			
100138797	GLEN ALLEN	VA		12/21/2023		634		(31)			(31)		604	604			
100057668	AUBURN	WA		06/30/2021		1,398		(87)			(87)		1,312	1,312			

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100181882	ANNA	TX		12/12/2024		763		92			92		855	855			
100186412	HOUSTON	TX		12/30/2024		625		(31)			(31)		595	595			
100179519	LA PINE	OR		11/21/2024		717		(25)			(25)		692	692			
100087472	MIDDLEBURG	FL		10/25/2022		967		183			183		1,151	1,151			
100169403	NORTH BEND	WA		09/30/2024		2,013		(73)			(73)		1,941	1,941			
100164554	KANNAPOLIS	NC		08/21/2024		40,617		121			121		40,739	40,739			
100155942	WHITESTOWN	IN		06/17/2024		4,027		(38)			(38)		3,989	3,989			
100142720	DAPHNE	AL		02/08/2024		794		31			31		825	825			
100155168	LAURENCE HARBOR	NJ		07/19/2024		692		(60)			(60)		632	632			
100143270	FORT WORTH	TX		02/16/2024		768							767	767			
100170324	MENOMONEE FALLS	WI		10/08/2024		623		(75)			(75)		548	548			
100164581	GEORGETOWN	TX		08/21/2024		27,828		(659)			(659)		27,169	27,169			
100103624	LAS VEGAS	NV		05/08/2023		613		(29)			(29)		584	584			
100080761	WINTER GARDEN	FL		03/10/2022		1,114		(62)			(62)		1,053	1,053			
100172824	FAIRVIEW	OR		12/06/2024		706		3			3		710	710			
100114560	WATERBURY	CT		06/29/2023		64		(27)			(27)		38	38			
100107958	LAKE GENEVA	WI		06/29/2023		645		(5)			(5)		640	640			
100025389	MIAMI	FL		09/20/2018		722		453			453		1,175	1,175			
100167668	FORNEY	TX		09/19/2024		714		(169)			(169)		545	545			
100140223	HAINES CITY	FL		01/11/2024		474		(65)			(65)		409	409			
100185329	WAKAHACHIE	TX		12/20/2024		719		43			43		763	763			
100115708	TUCKER	GA		07/20/2023		761		(12)			(12)		749	749			
100173791	PHOENIX	AZ		10/30/2024		3,778		(220)			(220)		3,558	3,558			
100156296	WHEELING	IL		07/25/2024		518		(69)			(69)		449	449			
100012885	LAS VEGAS	NV		05/25/2017		750		396			396		1,145	1,145			
100133711	CEDAR CITY	UT		10/23/2023		677		19			19		696	696			
100060273	FRANKLIN	TN		06/25/2021		1,889		(109)			(109)		1,780	1,780			
100164282	CHARLOTTE	NC		08/21/2024		742		(29)			(29)		713	713			
100150737	SUFFOLK	VA		05/06/2024		623		(52)			(52)		571	571			
100078479	NORTH BAY VILLAGE	FL		02/02/2022		2,060		(196)			(196)		1,864	1,864			
100120947	SOUTH KINGSTOWN	RI		08/30/2023		961		(24)			(24)		937	937			
100015787	DENVER	CO		02/02/2018		1,561		21			21		1,582	1,582			
100170082	DURHAM	NC		10/08/2024		736		(53)			(53)		684	684			
100120692	SACRAMENTO	CA		08/25/2023		677		(21)			(21)		656	656			
100130024	CITY OF ORANGE	NJ		09/27/2023		438		(25)			(25)		413	413			
100031178	HESPERIA	CA		03/29/2019		2,115		118			118		2,234	2,234			
100115894	CYPRESS	TX		07/20/2023		758		(20)			(20)		738	738			
100069445	PEMBROKE PINES	FL		09/01/2021		1,434		(43)			(43)		1,391	1,391			
100131676	NASHVILLE	TN		10/06/2023		4,850		249			249		5,099	5,099			
100175144	LAMONT	CA		11/05/2024		638		(15)			(15)		623	623			
100161140	GREENSBORO	NC		07/24/2024		631		(46)			(46)		585	585			
100065312	REDMOND	OR		07/28/2021		1,613		(103)			(103)		1,510	1,510			
100029562	MESA	AZ		10/26/2018		917		96			96		1,012	1,012			
100171537	OWASSO	OK		10/16/2024		766		8			8		773	773			
100119318	CHARLOTTE	NC		07/31/2023		648		(38)			(38)		610	610			
100165831	PORTLAND	OR		08/29/2024		577		(35)			(35)		543	543			
100168080	BRIGANTINE	NJ		09/20/2024		1,267		(31)			(31)		1,235	1,235			
100115839	RIO RANCHO	NM		07/20/2023		855		173			173		1,028	1,028			
100119873	SUMMERTOWN	TN		08/10/2023		538		(77)			(77)		461	461			
100110675	MANOR	TX		06/30/2023		744		15			15		758	758			
100153230	TROUTMAN	NC		05/30/2024		637		33			33		670	670			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017072	FOSTER CITY	CA		04/26/2018		2,539		286			286		2,824	2,824			
100110520	CHULA VISTA	CA		06/30/2023		16,503		221			221		16,724	16,724			
100131695	PALMYRA	VA		10/06/2023		610		9			9		618	618			
100100330	WEBSTER	NY		04/27/2023		896		251			251		1,148	1,148			
100135750	MARICOPA	AZ		11/10/2023		604		114			114		718	718			
100031246	ANTELOPE	CA		03/29/2019		1,391		113			113		1,504	1,504			
100146842	CHESAPEAKE	VA		03/21/2024		599		(75)			(75)		524	524			
100173418	KILLEEN	TX		10/29/2024		693		(68)			(68)		624	624			
100147834	LAS VEGAS	NV		04/08/2024		3,152		(117)			(117)		3,036	3,036			
100151742	ARLINGTON	TX		05/10/2024		535		(67)			(67)		468	468			
100180335	LAVON	TX		11/25/2024		792		114			114		906	906			
100100241	NEWARK	NJ		03/17/2023		3,528		(2,864)			(2,864)		664	664			
100138305	WILMINGTON	DE		12/18/2023		560		6			6		565	565			
100063894	SURPRISE	AZ		07/01/2021		1,492		15			15		1,507	1,507			
100172488	DULUTH	MN		10/23/2024		622		(70)			(70)		552	552			
100110681	SPRING CITY	TN		06/30/2023		640		(21)			(21)		620	620			
100151556	MIAMI LAKES	FL		05/10/2024		596		(19)			(19)		577	577			
100158810	COLLINGSWOOD	NJ		07/10/2024		642		(51)			(51)		592	592			
100128039	NASHVILLE	TN		09/08/2023		874		78			78		951	951			
100182005	LEANDER	TX		12/12/2024		2,202		69			69		2,272	2,272			
100129685	WARREN	OH		09/29/2023		636		(34)			(34)		602	602			
100135987	OAK LAWN	IL		11/16/2023		480		(24)			(24)		457	457			
100044401	VALRICO	FL		11/19/2020		621		(51)			(51)		570	570			
100107813	PERRIS	CA		05/19/2023		758		8			8		766	766			
100128738	GREECE	NY		09/21/2023		981		14			14		996	996			
100158974	DAYTON	OH		08/15/2024		506		(105)			(105)		401	401			
100089228	EAGLE	ID		01/26/2023		702		(173)			(173)		529	529			
100053761	SHELTON	CT		03/23/2021		845		(166)			(166)		678	678			
100135253	FORT MOHAVE	AZ		11/08/2023		650		60			60		710	710			
100091448	GREENSBORO	NC		02/22/2023		4,807		(114)			(114)		4,693	4,693			
100152365	KNOXVILLE	TN		05/17/2024		646		(5)			(5)		640	640			
100164507	GALLATIN	TN		08/21/2024		634		(79)			(79)		555	555			
100164594	GALLATIN	TN		08/21/2024		634		(79)			(79)		555	555			
100186205	GAINESVILLE	GA		12/27/2024		534		(37)			(37)		497	497			
100172272	SEASIDE	OR		10/21/2024		682		(70)			(70)		612	612			
100146680	GERMANTOWN	MD		03/20/2024		529		(43)			(43)		486	486			
100055865	HERRIMAN	UT		03/26/2021		1,648		(121)			(121)		1,527	1,527			
100135382	TWIN PEAKS	CA		11/13/2023		606		(2)			(2)		604	604			
100171660	PRINCETON	TX		10/16/2024		9,237		(182)			(182)		9,055	9,055			
100099805	SHAKER HEIGHTS	OH		02/28/2023		647		(34)			(34)		614	614			
100159373	FORT WORTH	TX		07/15/2024		799		94			94		893	893			
100031900	RANCHO SANTA MARGARI	CA		03/29/2019		1,454		75			75		1,529	1,529			
100140106	JOLIET	IL		01/09/2024		743		119			119		862	862			
100148073	CONCORD	NC		04/10/2024		679		(41)			(41)		639	639			
100178265	TULARE	CA		11/19/2024		656		4			4		660	660			
100172337	CUMMING	GA		10/23/2024		730		(47)			(47)		683	683			
100161440	AUBREY	TX		07/29/2024		652		(22)			(22)		630	630			
100114886	HOUSTON	TX		07/13/2023		1,047		(42)			(42)		1,005	1,005			
100167665	BUDA	TX		09/19/2024		43,309		(1,230)			(1,230)		42,079	42,079			
100048575	BARTOW	FL		11/20/2020		1,242		(176)			(176)		1,066	1,066			
100102178	DENVER	CO		04/14/2023		636		(57)			(57)		579	579			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100858	YORKVILLE	IL		04/28/2023		1,889		307			307		2,197	2,197			
100142676	PENDERGRASS	GA		02/08/2024		781		77			77		858	858			
100062983	BLOOMFIELD	NJ		07/01/2021		1,980		(24)			(24)		1,956	1,956			
100164126	SPRINGFIELD	MA		08/21/2024		572		(28)			(28)		544	544			
100136547	GULF SHORES	AL		11/20/2023		898		186			186		1,083	1,083			
100019874	ROUND ROCK	TX		07/30/2018		1,392		(47)			(47)		1,345	1,345			
100175184	MIAMI	FL		11/05/2024		782		(42)			(42)		740	740			
100057655	HOLLY SPRINGS	NC		06/30/2021		1,467		(47)			(47)		1,420	1,420			
100137777	BEREA	KY		12/08/2023		635		(2)			(2)		632	632			
100114579	BAKERSFIELD	CA		06/29/2023		595		(56)			(56)		539	539			
100174778	DAVIE	FL		10/31/2024		1,222		(55)			(55)		1,166	1,166			
100078742	LONG BEACH	CA		02/25/2022		884		(178)			(178)		706	706			
100158737	MESQUITE	TX		07/10/2024		604		(44)			(44)		561	561			
100079958	PANAMA CITY BEACH	FL		04/25/2022		826		(2)			(2)		824	824			
100067564	REDMOND	OR		09/23/2021		1,411		(79)			(79)		1,332	1,332			
100156508	SPRINGFIELD	MA		06/24/2024		606		(45)			(45)		560	560			
100109358	EUSTIS	FL		06/12/2023		838		(8)			(8)		830	830			
100025608	METHUEN	MA		09/20/2018		874		117			117		991	991			
100164392	RALEIGH	NC		08/21/2024		666		(10)			(10)		656	656			
100151082	BURLESON	TX		05/08/2024		2,382		(3)			(3)		2,379	2,379			
100158893	PALM BAY	FL		07/12/2024		1,836		176			176		2,012	2,012			
100147415	KATY	TX		05/08/2024		3,443		(439)			(439)		3,004	3,004			
100135165	HAMDEN	CT		12/15/2023		511		6			6		516	516			
100119389	PALM BAY	FL		07/31/2023		761		15			15		776	776			
100119059	SCHILLER PARK	IL		07/27/2023		2,613		(15)			(15)		2,598	2,598			
100101885	HOUSTON	TX		04/06/2023		650		53			53		703	703			
100143719	KENT	WA		02/26/2024		551		(51)			(51)		499	499			
100119307	LAYTON	UT		07/31/2023		645		(35)			(35)		610	610			
100025384	LA PUENTE	CA		09/20/2018		1,461		(81)			(81)		1,380	1,380			
100134714	DORAL	FL		10/30/2023		573		(9)			(9)		563	563			
100186511	TOBYHANNA	PA		12/30/2024		599		(45)			(45)		555	555			
100117240	LEANDER	TX		07/20/2023		756		716			716		1,471	1,471			
100140779	POMPANO BEACH	FL		01/22/2024		531		(69)			(69)		462	462			
100047262	LAKE WORTH	FL		11/20/2020		1,118		(112)			(112)		1,006	1,006			
100137793	PEARLAND	TX		12/08/2023		2,828		(76)			(76)		2,753	2,753			
100161919	FREDERICK	MD		07/31/2024		512		(16)			(16)		496	496			
100182525	WENDELL	NC		12/12/2024		24,502		(364)			(364)		24,138	24,138			
100170387	COLUMBIA	SC		10/08/2024		609		(68)			(68)		541	541			
100134658	BRICK	NJ		10/30/2023		1,276		(46)			(46)		1,231	1,231			
100136298	TULARE	CA		11/20/2023		906		23			23		928	928			
100168237	SAN ANTONIO	TX		09/20/2024		150,524		(6,126)			(6,126)		144,398	144,398			
100109668	ASHEVILLE	NC		06/16/2023		528		(73)			(73)		455	455			
100045743	SPOTSWOOD	NJ		11/25/2020		860		(53)			(53)		808	808			
100168373	OWINGS MILLS	MD		09/25/2024		624		(57)			(57)		566	566			
100182597	OLATHE	KS		12/12/2024		696		(6)			(6)		690	690			
100150815	VENUS	TX		05/08/2024		667		(35)			(35)		633	633			
100048947	ORLANDO	FL		11/20/2020		2,340		267			267		2,607	2,607			
100054407	CINCINNATI	OH		03/23/2021		1,963		(426)			(426)		1,537	1,537			
100156550	MADISON	AL		06/24/2024		666		(21)			(21)		645	645			
100043072	LORTON	VA		05/28/2020		3,009		(12)			(12)		2,997	2,997			
100116752	ORLANDO	FL		07/20/2023		807		712			712		1,518	1,518			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128428	MANHATTAN	MT		09/15/2023		1,396		(49)			(49)		1,347	1,347			
100156545	FREDERICK	MD		06/24/2024		666		(21)			(21)		645	645			
100013235	LOS ANGELES	CA		05/25/2017		773		142			142		914	914			
100067385	SAN MIGUEL DE ALLENDE	MEX		08/13/2021		897							897	897			
100176037	ARLETA	CA		12/20/2024		409		(56)			(56)		353	353			
100099800	NEW HAVEN	CT		02/28/2023		636		(33)			(33)		603	603			
100162897	BENTONVILLE	AR		08/12/2024		570		(39)			(39)		531	531			
4010046212	COLUMBUS	OH		03/22/2023		786		(30)			(30)		756	756			
100149612	MELISSA	TX		04/26/2024		845		(19)			(19)		826	826			
100170330	CLAYTON	NC		10/08/2024		562		(75)			(75)		487	487			
100078887	QUAIL VALLEY	CA		02/24/2022		1,329		5			5		1,334	1,334			
100167885	DALLAS	TX		09/20/2024		694		(110)			(110)		584	584			
100043201	ORLANDO	FL		08/13/2020		1,290		276			276		1,566	1,566			
100174178	GREENSBORO	NC		10/31/2024		718		(82)			(82)		636	636			
100148451	LAND O LAKES	FL		04/12/2024		780		34			34		814	814			
100081282	LEBANON	IL		03/18/2022		1,532		(55)			(55)		1,477	1,477			
100044135	LOS ANGELES	CA		08/19/2020		3,482		(43)			(43)		3,439	3,439			
100179653	ARAB	AL		11/21/2024		606		(49)			(49)		557	557			
100154539	KISSIMMEE	FL		06/14/2024		121		(21)			(21)		100	100			
100135748	RALEIGH	NC		11/10/2023		623		91			91		714	714			
100152666	MAGNOLIA	TX		05/17/2024		4,497		24			24		4,521	4,521			
100172569	BURLINGTON	WI		10/23/2024		1,067		(86)			(86)		981	981			
100109685	EAST HARTFORD	CT		06/16/2023		1,218		(72)			(72)		1,146	1,146			
100115613	HOLLYWOOD	FL		07/19/2023		546		(28)			(28)		517	517			
100173162	FRESNO	CA		10/30/2024		692		(70)			(70)		622	622			
100172773	PASCO	WA		12/06/2024		1,114		43			43		1,156	1,156			
100132314	WINTER GARDEN	FL		10/13/2023		5,880		(103)			(103)		5,776	5,776			
100080976	SCOTTSDALE	AZ		03/18/2022		1,271		108			108		1,379	1,379			
100113282	BELLMORE	NY		06/29/2023		1,379		1,780			1,780		3,158	3,158			
100012597	ROCHESTER HILLS	MI		05/25/2017		1,404		334			334		1,738	1,738			
100119050	PHOENIX	AZ		07/27/2023		594		(80)			(80)		514	514			
100159567	DAVENPORT	FL		07/15/2024		(190)		714			714		524	524			
100048008	HICKORY HILLS	IL		11/20/2020		704		579			579		1,283	1,283			
100129651	SUNNY ISLES BEACH	FL		09/29/2023		642		(23)			(23)		619	619			
100155185	RENTON	WA		07/19/2024		920		(38)			(38)		882	882			
100168570	WESTFIELD	IN		09/25/2024		2,246		(158)			(158)		2,088	2,088			
100185376	OAKLAND	CA		12/20/2024		667		(31)			(31)		635	635			
100150889	HEBRON	IN		05/08/2024		955		(30)			(30)		925	925			
100100109	MEDFORD	OR		03/28/2023		725		30			30		755	755			
100138827	NEW ORLEANS	LA		12/21/2023		1,493		(65)			(65)		1,428	1,428			
100159414	PENDERGRASS	GA		07/15/2024		747		26			26		772	772			
100140418	KUNKLETOWN	PA		01/18/2024		635		(53)			(53)		582	582			
100068467	WORCESTER	MA		08/25/2021		1,366		(106)			(106)		1,261	1,261			
100169728	COVINGTON	GA		09/30/2024		841		(21)			(21)		820	820			
100182488	KATY	TX		12/12/2024		855		(11)			(11)		844	844			
100171459	LAWRENCEVILLE	GA		10/16/2024		1,035		(36)			(36)		999	999			
100162588	ANCHORAGE	AK		08/12/2024		608		(45)			(45)		564	564			
100153185	ELMHURST	IL		05/30/2024		581		(45)			(45)		536	536			
100088172	FORT PIERCE	FL		10/25/2022		599		(33)			(33)		565	565			
100172401	ELGIN	TX		10/23/2024		621		(66)			(66)		555	555			
100116253	DAVENPORT	FL		07/20/2023		797		595			595		1,392	1,392			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143596	JACKSONVILLE	FL		02/21/2024		535		(54)			(54)		481	481			
100168179	FORT COLLINS	CO		09/20/2024		690		13			13		703	703			
100119904	SAN TAN VALLEY	AZ		08/10/2023		647		(99)			(99)		547	547			
100031393	NORWALK	CA		03/29/2019		939		505			505		1,443	1,443			
100174351	HUNTSVILLE	AL		10/31/2024		784		68			68		852	852			
100131990	SPOKANE	WA		10/13/2023		571		(22)			(22)		550	550			
100081353	WILLIAMSBURG	VA		03/18/2022		1,343		93			93		1,436	1,436			
100171195	HENDERSON	NV		11/22/2024		703		11			11		713	713			
100179963	NORTH CHARLESTON	SC		11/25/2024		598		(41)			(41)		556	556			
100153344	GREENVILLE	SC		05/30/2024		572		(12)			(12)		560	560			
100128066	CLAYTON	NC		09/08/2023		661		17			17		678	678			
100024555	HUNTINGTON STATION	NY		09/20/2018		1,801		507			507		2,309	2,309			
100179903	SAINT CHARLES	IL		11/25/2024		767		118			118		886	886			
100057569	DUNEDIN	FL		06/30/2021		5,668		(143)			(143)		5,525	5,525			
100164430	BILLERICA	MA		08/21/2024		627		(42)			(42)		584	584			
100175280	GREENVILLE	TX		11/05/2024		678		(42)			(42)		636	636			
100141662	CASA GRANDE	AZ		01/30/2024		454		(34)			(34)		419	419			
100128053	CLARKSVILLE	TN		09/08/2023		723		67			67		790	790			
100103713	BELTON	MO		05/08/2023		664		48			48		711	711			
100076501	TAMPA	FL		12/21/2021		1,108		(206)			(206)		903	903			
100140446	MEMPHIS	TN		01/18/2024		636		(50)			(50)		585	585			
100057677	FORT COLLINS	CO		06/30/2021		1,469		(56)			(56)		1,413	1,413			
100137698	CARSON CITY	NV		12/08/2023		513		(23)			(23)		491	491			
100063432	WARSAW	IN		07/01/2021		1,576		(53)			(53)		1,523	1,523			
100100949	CONROE	TX		04/28/2023		644		30			30		674	674			
100185468	WENTZVILLE	MO		12/20/2024		683		16			16		699	699			
100173104	KANSAS CITY	MO		10/30/2024		762		(44)			(44)		718	718			
100137108	GARLAND	TX		11/28/2023		1,204		(85)			(85)		1,119	1,119			
100081267	GREENVILLE	SC		03/18/2022		1,328		60			60		1,388	1,388			
100134440	LAKE PEEKSKILL	NY		10/30/2023		480		(41)			(41)		440	440			
100128196	LURAY	VA		09/18/2023		621		37			37		658	658			
100127573	PINELLAS PARK	FL		09/08/2023		2,368		159			159		2,527	2,527			
100181375	MIAMI BEACH	FL		12/06/2024		577		(59)			(59)		518	518			
100136464	FORT WORTH	TX		11/20/2023		864		206			206		1,070	1,070			
100164365	VISALIA	CA		08/21/2024		754		37			37		790	790			
100155670	POTOMAC	MD		06/18/2024		2,386		(150)			(150)		2,236	2,236			
100137022	DENTON	TX		11/28/2023		709		187			187		896	896			
100179625	INDIANAPOLIS	IN		11/21/2024		626		(17)			(17)		609	609			
100182156	CAPE CORAL	FL		12/12/2024		625		(35)			(35)		591	591			
100172185	CHICAGO	IL		10/17/2024		469		(29)			(29)		440	440			
100158756	HARVEST	AL		07/10/2024		1,641		(30)			(30)		1,611	1,611			
100054630	KAPAA	HI		03/23/2021		3,996		(77)			(77)		3,919	3,919			
100151358	CHARLOTTE	NC		05/10/2024		720		7			7		727	727			
100173694	HOT SPRINGS	AR		10/30/2024		1,700		(121)			(121)		1,580	1,580			
100158718	SEATTLE	WA		07/10/2024		823		(50)			(50)		772	772			
100150045	YOUNGTOWN	AZ		06/07/2024		534		(68)			(68)		466	466			
100169859	COLUMBIA	SC		09/30/2024		1,386		(86)			(86)		1,300	1,300			
100112856	DOWNEY	CA		06/29/2023		1,237		139			139		1,376	1,376			
100119348	DENVER	CO		07/31/2023		754		21			21		775	775			
100129819	DACULA	GA		09/27/2023		712		(60)			(60)		651	651			
100057989	COLLIERVILLE	TN		06/30/2021		1,372		(98)			(98)		1,274	1,274			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158970	MAIDEN	NC		08/15/2024		338		(54)			(54)		284	284			
100151330	WEEKI WACHEE	FL		05/10/2024		2,274		(91)			(91)		2,183	2,183			
100142016	BROKEN ARROW	OK		02/29/2024		604		(21)			(21)		583	583			
100119439	ROUND ROCK	TX		07/31/2023		1,316		(22)			(22)		1,294	1,294			
100029498	LOS ANGELES (PACOIMA AREA)	CA		10/26/2018		1,378		(31)			(31)		1,347	1,347			
100152723	HAINES CITY	FL		05/17/2024		563		(26)			(26)		537	537			
100083496	NEWARK	NJ		06/06/2022		787		2			2		789	789			
100162756	ORLANDO	FL		08/12/2024		1,928		(40)			(40)		1,888	1,888			
100168374	SAVANNAH	GA		09/25/2024		686		(48)			(48)		637	637			
100057708	SANTA ROSA BEACH	FL		06/30/2021		1,288		(117)			(117)		1,171	1,171			
100119407	NEW ORLEANS	LA		07/31/2023		689		(7)			(7)		683	683			
100180281	FATE	TX		11/25/2024		736		20			20		755	755			
100048204	RENO	NV		11/20/2020		1,396		(251)			(251)		1,145	1,145			
100081341	VIRGINIA BEACH	VA		03/18/2022		1,668		90			90		1,759	1,759			
100135713	RICHBURG	SC		11/10/2023		1,928		23			23		1,951	1,951			
100031876	FORT MYERS	FL		03/29/2019		1,052		76			76		1,127	1,127			
100153270	CRESCENT CITY	CA		05/30/2024		649		2			2		652	652			
100143299	LUBBOCK	TX		02/16/2024		2,211		(36)			(36)		2,175	2,175			
100160899	BAKERSFIELD	CA		07/24/2024		1,909		(77)			(77)		1,832	1,832			
100169606	MILWAUKEE	WI		09/30/2024		1,510		(74)			(74)		1,436	1,436			
100031108	SACRAMENTO	CA		03/29/2019		1,317		456			456		1,773	1,773			
100109636	VERNON	CT		06/14/2023		840		(131)			(131)		709	709			
100049187	HILO	HI		11/20/2020		1,483		(316)			(316)		1,167	1,167			
100185377	IDAHO FALLS	ID		12/20/2024		648		(28)			(28)		620	620			
100171604	CONYERS	GA		10/16/2024		604		(63)			(63)		541	541			
100147971	NORTH CHARLESTON	SC		04/08/2024		771		96			96		867	867			
100127273	BALDWIN	NY		08/30/2023		676		1,021			1,021		1,698	1,698			
100025872	SEATTLE	WA		09/20/2018		963		(38)			(38)		925	925			
100026223	CHESTERTOWN	MD		09/20/2018		1,175		71			71		1,246	1,246			
100185124	NEW ORLEANS	LA		12/20/2024		633		54			54		688	688			
100174940	ARLINGTON	TX		10/31/2024		651		(45)			(45)		606	606			
100148368	SPRING	TX		04/12/2024		926		16			16		942	942			
100067778	LITTLE ELM	TX		09/23/2021		641		(88)			(88)		553	553			
100158754	COVINGTON	GA		07/10/2024		604		(46)			(46)		558	558			
100164491	MONROE	NC		08/21/2024		1,240		(75)			(75)		1,165	1,165			
100140122	MIDDLE RIVER	MD		01/09/2024		610		(18)			(18)		592	592			
100151161	ROANOKE	VA		05/09/2024		2,742		(194)			(194)		2,548	2,548			
100071858	WEST PALM BEACH	FL		10/14/2021		1,337		(117)			(117)		1,220	1,220			
100167094	THOMPSONS STATION	TN		09/13/2024		778		(79)			(79)		699	699			
100065543	PFLUGERVILLE	TX		07/28/2021		1,454		(79)			(79)		1,376	1,376			
100169114	SAVANNAH	GA		09/27/2024		653		(62)			(62)		591	591			
100146711	NORTH LAS VEGAS	NV		03/20/2024		611		(58)			(58)		553	553			
100025393	SELLERSBURG	IN		09/20/2018		1,015		79			79		1,094	1,094			
100154817	SUN CITY	AZ		07/19/2024		609		(75)			(75)		534	534			
100161092	HOUSTON	TX		07/24/2024		739		43			43		782	782			
100159466	PORTSMOUTH	VA		07/15/2024		3,218		(102)			(102)		3,116	3,116			
100185932	TUCSON	AZ		12/26/2024		715		(22)			(22)		693	693			
100031970	SAN DIEGO	CA		03/29/2019		1,515		58			58		1,572	1,572			
100141706	LINDEN	MI		01/30/2024		11,714		(139)			(139)		11,575	11,575			
100160074	FORT WORTH	TX		07/17/2024		617		(60)			(60)		558	558			
100186355	MANSFIELD	TX		12/30/2024		800		(37)			(37)		763	763			

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100137571	DECATUR	GA		12/08/2023		632		(23)			(23)		609	609			
100134475	POUGHKEEPSIE	NY		10/30/2023		475		(78)			(78)		397	397			
100029610	MIAMI	FL		10/26/2018		2,708		251			251		2,959	2,959			
100163100	THE VILLAGES	FL		08/13/2024		1,712		(66)			(66)		1,645	1,645			
100129307	CHARLOTTE	NC		09/25/2023		629		1			1		630	630			
100065733	NEWARK	NJ		07/28/2021		1,232		(87)			(87)		1,145	1,145			
100156597	LA VERGNE	TN		06/24/2024		554		(39)			(39)		515	515			
100135002	MIAMI	FL		10/30/2023		163		438			438		601	601			
100158640	JACKSON	TN		07/10/2024		618		(43)			(43)		576	576			
100049120	NORTH LAUDERDALE	FL		11/20/2020		792		(17)			(17)		775	775			
100135542	GULF SHORES	AL		11/13/2023		740		253			253		993	993			
100135083	SPRING HILL	TN		11/01/2023		758		231			231		989	989			
100153252	HUTTO	TX		05/30/2024		1,522		27			27		1,549	1,549			
100152342	FORT WORTH	TX		05/17/2024		743		205			205		948	948			
100168384	FORT WORTH	TX		09/25/2024		761		(14)			(14)		747	747			
100057784	ROCKLEDGE	FL		06/30/2021		1,309		(106)			(106)		1,203	1,203			
100044194	WILMINGTON	CA		08/19/2020		803		(161)			(161)		642	642			
100079385	LOS BANOS	CA		03/17/2022		1,191		(103)			(103)		1,088	1,088			
100184536	EWA BEACH	HI		12/17/2024		1,379		(98)			(98)		1,282	1,282			
100148061	WYLIE	TX		04/10/2024		681		(96)			(96)		585	585			
100143234	FORT WORTH	TX		02/16/2024		1,026		35			35		1,061	1,061			
100115976	BEAUFORT	SC		07/20/2023		675		(55)			(55)		620	620			
100148248	WOLFFORTH	TX		04/12/2024		452		(14)			(14)		437	437			
100043041	CHICAGO	IL		05/28/2020		607		117			117		724	724			
100185923	GLEN ALLEN	VA		12/26/2024		1,169		(34)			(34)		1,136	1,136			
100179920	CONWAY	SC		11/25/2024		662		22			22		683	683			
100171828	RANSON	WV		10/17/2024		694		(56)			(56)		638	638			
100149581	THE VILLAGES	FL		04/26/2024		1,054		(3)			(3)		1,051	1,051			
100136282	CANTONMENT	FL		11/20/2023		565		(20)			(20)		545	545			
100013139	BRENTWOOD	NY		05/25/2017		1,099		914			914		2,013	2,013			
100150961	AUBREY	TX		05/08/2024		710		19			19		729	729			
100060221	CHARLOTTE	NC		06/25/2021		1,440		(85)			(85)		1,355	1,355			
100156836	HACKETTSTOWN	NJ		06/27/2024		(452)		1,030			1,030		578	578			
100047883	RANDOLPH	MA		11/20/2020		2,539		(198)			(198)		2,341	2,341			
100029671	NORTH HILLS	CA		10/26/2018		2,448		112			112		2,560	2,560			
100137215	LAKELAND	FL		11/28/2023		394		(57)			(57)		338	338			
100143258	MADERA	CA		02/16/2024		963		3			3		966	966			
100130374	MORONGO VALLEY	CA		09/28/2023		459		(62)			(62)		397	397			
100029747	WHITTIER	CA		10/26/2018		4,433		158			158		4,591	4,591			
100182373	CHARLOTTE	NC		12/12/2024		594		(46)			(46)		548	548			
100101648	HAINES CITY	FL		04/26/2023		821		17			17		838	838			
100131995	BOERNE	TX		10/13/2023		657		(26)			(26)		631	631			
100135539	GULF SHORES	AL		11/13/2023		796		120			120		916	916			
100099806	KINGSTON	NY		02/28/2023		575		(36)			(36)		539	539			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		1,321		(98)			(98)		1,223	1,223			
100138346	BAKERSFIELD	CA		12/18/2023		553		(62)			(62)		491	491			
100164599	KANNAPOLIS	NC		08/21/2024		631		(75)			(75)		556	556			
100115954	YREKA	CA		07/20/2023		708		(34)			(34)		674	674			
100182180	SAN ANTONIO	TX		12/12/2024		662		15			15		677	677			
100172948	LAKELAND	FL		10/25/2024		684		(83)			(83)		602	602			
100153856	ENNIS	TX		06/05/2024		709		(155)			(155)		554	554			

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100132553	NEDERLAND	TX		11/03/2023		444		(46)			(46)		398	398			
100131937	BATAVIA	IL		10/13/2023		903		276			276		1,178	1,178			
100055821	WOODFORD	VA		03/23/2021		1,696		(260)			(260)		1,436	1,436			
100028384	GRASS VALLEY	CA		10/26/2018		1,271		41			41		1,312	1,312			
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		919		(59)			(59)		861	861			
100031294	POMONA	CA		03/29/2019		506		(95)			(95)		411	411			
100175511	PALM BAY	FL		12/23/2024		76		(17)			(17)		60	60			
100133690	VIRGINIA BEACH	VA		10/23/2023		695		(4)			(4)		692	692			
100065687	SALINAS	CA		07/28/2021		1,406		(88)			(88)		1,318	1,318			
100091599	BRYAN	TX		03/07/2023		715		(249)			(249)		465	465			
100143327	LOGANVILLE	GA		02/16/2024		822		123			123		945	945			
100110698	SAINT PETERSBURG	FL		08/11/2023		765		(139)			(139)		626	626			
100137646	RALEIGH	NC		12/08/2023		592		(27)			(27)		565	565			
100165447	CONCORD	NC		08/29/2024		660		(71)			(71)		589	589			
100110575	CHARLOTTE	NC		06/30/2023		762		6			6		767	767			
100142693	FAIRHOPE	AL		02/08/2024		789		31			31		820	820			
100151225	FORT WORTH	TX		05/10/2024		814		161			161		975	975			
100167669	FORNEY	TX		09/19/2024		578		(76)			(76)		502	502			
100128789	CONROE	TX		09/21/2023		857		(8)			(8)		849	849			
100026294	CHADDS FORD	PA		09/20/2018		955		92			92		1,047	1,047			
100174338	LAWRENCEBURG	KY		10/31/2024		611		(45)			(45)		566	566			
100141306	MISSION	TX		01/30/2024		453		(68)			(68)		385	385			
100147738	BRIGHTON	MI		04/08/2024		4,935		(98)			(98)		4,837	4,837			
100120307	MOBILE	AL		08/18/2023		555		(27)			(27)		528	528			
100170141	PROVO	UT		10/08/2024		639		(60)			(60)		579	579			
100135759	CHARLOTTE	NC		11/10/2023		632		63			63		695	695			
100181249	MCKINNEY	TX		12/06/2024		623		(3)			(3)		619	619			
100119956	HENDERSON	NV		08/11/2023		794		60			60		854	854			
100110506	SAN DIEGO	CA		06/30/2023		8,052		(134)			(134)		7,918	7,918			
100112710	BERKELEY HEIGHTS	NJ		06/29/2023		395		1,120			1,120		1,515	1,515			
100151359	LIBERTY HILL	TX		05/10/2024		650		5			5		655	655			
100108507	LAKE HAVASU CITY	AZ		05/25/2023		597		(18)			(18)		579	579			
100144552	WESLEY CHAPEL	FL		04/26/2024		951		(53)			(53)		898	898			
100175851	MONTICELLO	NY		11/12/2024		623		4			4		627	627			
100068459	BOISE	ID		08/25/2021		1,914		(65)			(65)		1,849	1,849			
100131965	CASA GRANDE	AZ		10/13/2023		640		(23)			(23)		616	616			
100071604	METAIRIE	LA		10/14/2021		1,418		(121)			(121)		1,297	1,297			
100011948	YOUNTVILLE	CA		03/08/2017		964		227			227		1,191	1,191			
100150650	REYNOLDSBURG	OH		05/06/2024		676		2			2		678	678			
100167577	HAW RIVER	NC		09/19/2024		800		87			87		886	886			
100141781	POINCIANA	FL		01/30/2024		360		(53)			(53)		307	307			
100023877	RICHMOND	VA		09/10/2018		1,570		(59)			(59)		1,511	1,511			
100164300	BOWIE	MD		08/21/2024		676		12			12		688	688			
100181875	KATY	TX		12/12/2024		660		76			76		737	737			
100143027	FREDERICK	MD		02/12/2024		1,069		(6)			(6)		1,062	1,062			
100160219	HOUSTON	TX		07/18/2024		738		42			42		780	780			
100029061	FERNANDINA BEACH	FL		10/26/2018		1,432		91			91		1,523	1,523			
100178246	LOS ANGELES	CA		11/19/2024		726		18			18		744	744			
100185914	ORLAND PARK	IL		12/26/2024		393		(70)			(70)		322	322			
100148830	CAPE CORAL	FL		04/17/2024		1,380		(117)			(117)		1,263	1,263			
100026985	HICKSVILLE	NY		09/26/2018		2,572		555			555		3,127	3,127			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159384	RANSON	WV		07/15/2024		667		(33)			(33)		634	634			
100169181	TOMBALL	TX		09/27/2024		107,070		(1,930)			(1,930)		105,140	105,140			
100158028	WAKE FOREST	NC		07/09/2024		606		(38)			(38)		567	567			
100167951	WOODSTOCK	VA		09/20/2024		618		(1)			(1)		616	616			
100101657	SAINT PETERSBURG	FL		04/26/2023		813		55			55		868	868			
100173792	HOUSTON	TX		10/30/2024		197		(57)			(57)		139	139			
100049552	DES PLAINES	IL		11/20/2020		1,000		(94)			(94)		906	906			
100133561	SANTA ROSA	CA		10/23/2023		627		(11)			(11)		616	616			
100139638	SAN ANTONIO	TX		12/28/2023		584		(25)			(25)		559	559			
100168607	EASLEY	SC		09/25/2024		3,516		(119)			(119)		3,397	3,397			
100031239	MARLBORO	NJ		03/29/2019		1,169		354			354		1,522	1,522			
100045512	SUNLAND	CA		11/25/2020		1,617		69			69		1,685	1,685			
100174308	WILSON	NC		10/31/2024		1,216		67			67		1,283	1,283			
100070451	BANDON	OR		09/23/2021		1,578		(76)			(76)		1,502	1,502			
100140412	KATY	TX		01/18/2024		395		(19)			(19)		376	376			
100043188	MASSAPEQUA	NY		05/28/2020		1,940		297			297		2,237	2,237			
100011718	LYNNWOOD	WA		03/08/2017		65		860			860		925	925			
100081266	AURORA	CO		03/18/2022		1,327		52			52		1,380	1,380			
100169151	CHARLOTTE	NC		09/27/2024		627		(74)			(74)		554	554			
100126338	DAVENPORT	FL		08/30/2023		453		(28)			(28)		425	425			
100028221	WHITE LAKE	MI		10/26/2018		1,365		(73)			(73)		1,292	1,292			
100128150	WINTER HAVEN	FL		09/18/2023		768		146			146		914	914			
100120133	CHESAPEAKE	VA		08/11/2023		791		(28)			(28)		764	764			
100134431	ROWLETT	TX		10/30/2023		421		(3)			(3)		418	418			
100101887	FORT LAUDERDALE	FL		04/06/2023		486		(85)			(85)		401	401			
100060131	VERO BEACH	FL		06/25/2021		1,288		(113)			(113)		1,174	1,174			
100138921	ST CHARLES	IL		12/21/2023		907		(62)			(62)		845	845			
100012836	GARNERVILLE	NY		05/25/2017		782		292			292		1,074	1,074			
100026615	SUISUN	CA		09/26/2018		987		116			116		1,103	1,103			
100071940	SAINT PETERSBURG	FL		11/19/2021		2,726		(460)			(460)		2,267	2,267			
100170372	WEED	CA		10/08/2024		615		(75)			(75)		540	540			
100156437	BALTIMORE	MD		06/24/2024		605		(49)			(49)		556	556			
100028349	PHOENIX	AZ		10/26/2018		1,532		85			85		1,617	1,617			
100084799	VANCOUVER	WA		08/02/2022		552		13			13		564	564			
100140099	SANTAQUIN	UT		01/09/2024		687		(31)			(31)		656	656			
100153617	MERIDEN	CT		05/31/2024		528		(45)			(45)		483	483			
100081141	TEMPE	AZ		03/18/2022		2,583		179			179		2,761	2,761			
100026543	VALLEJO	CA		09/26/2018		709		273			273		983	983			
100180614	ANAHEIM	CA		11/26/2024		1,312		(5)			(5)		1,307	1,307			
100137091	LOGANVILLE	GA		11/28/2023		3,660		373			373		4,032	4,032			
100014287	LANCASTER	CA		09/27/2017		999		148			148		1,147	1,147			
100133669	MONROE	NC		10/23/2023		587		33			33		620	620			
100142757	BROOKLYN PARK	MN		02/08/2024		1,484		(19)			(19)		1,466	1,466			
100129283	PRINCETON	TX		09/25/2023		631		43			43		674	674			
100080437	N LAS VEGAS	NV		03/10/2022		1,111		(167)			(167)		943	943			
100110290	CHARLOTTE	NC		06/30/2023		703		(5)			(5)		697	697			
100170275	WAKE FOREST	NC		10/08/2024		731		(29)			(29)		701	701			
100126801	TRACY	CA		08/30/2023		607		1,401			1,401		2,009	2,009			
100043651	GILLETTE	WY		08/13/2020		553		(115)			(115)		438	438			
100149356	PLANO	TX		04/24/2024		2,352		(27)			(27)		2,325	2,325			
100133336	KISSIMMEE	FL		11/29/2023		561		37			37		598	598			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081485	ATLANTA	GA		03/18/2022		1,376		144			144		1,520	1,520			
100169243	SPICEWOOD	TX		09/27/2024		644		(70)			(70)		573	573			
100115821	ROSEMOUNT	MN		07/20/2023		1,138		45			45		1,183	1,183			
100076347	KENNEWICK	WA		01/07/2022		1,905		(61)			(61)		1,843	1,843			
100126391	MARIETTA	GA		08/30/2023		638		(14)			(14)		623	623			
100152708	ZEBULON	NC		05/17/2024		689		75			75		764	764			
100114842	MILLVILLE	DE		07/10/2023		894		103			103		998	998			
100182615	FORT WORTH	TX		12/12/2024		676		(10)			(10)		667	667			
100173367	GLENDALE	AZ		10/30/2024		720		(44)			(44)		676	676			
100165624	FORT WORTH	TX		10/04/2024		566		(140)			(140)		426	426			
100161761	PHILADELPHIA	PA		07/31/2024		(80)		590			590		509	509			
100109349	HAINES CITY	FL		06/12/2023		3,310		161			161		3,471	3,471			
100028986	ROCKVILLE	MD		10/26/2018		1,193		148			148		1,341	1,341			
100137607	CAPE CORAL	FL		12/08/2023		743		117			117		860	860			
100115887	NORTH PORT	FL		07/20/2023		763		(25)			(25)		738	738			
100144281	LEHIGH ACRES	FL		03/07/2024		617		(7)			(7)		610	610			
100133696	DACULA	GA		10/23/2023		2,426		(1)			(1)		2,425	2,425			
100182172	PERRY	GA		12/12/2024		558		15			15		574	574			
100025402	MORENO VALLEY	CA		09/20/2018		2,177		480			480		2,657	2,657			
100120213	SANDSTON	VA		08/18/2023		638		(11)			(11)		627	627			
100133072	LA GRANGE	KY		11/29/2023		356		192			192		548	548			
100025259	WILMINGTON	CA		09/20/2018		1,005		(18)			(18)		987	987			
100078446	RIALTO	CA		01/21/2022		1,089		(65)			(65)		1,024	1,024			
100023592	ROUND ROCK	TX		09/04/2018		1,433		(17)			(17)		1,416	1,416			
100182703	SUNSET BEACH	NC		12/12/2024		608		(56)			(56)		552	552			
100158723	CARTERSVILLE	GA		07/10/2024		696		(1)			(1)		695	695			
100152613	PENSACOLA	FL		05/17/2024		607		(29)			(29)		578	578			
100068340	MIAMI	FL		08/25/2021		1,401		(112)			(112)		1,290	1,290			
100091174	BRANSON WEST	MO		01/31/2023		702		126			126		828	828			
100162958	SEFFNER	FL		08/12/2024		618		(55)			(55)		563	563			
100171401	EL MIRAGE	AZ		10/16/2024		745		(52)			(52)		693	693			
100013966	WAILUKU	HI		05/25/2017		1,820		242			242		2,062	2,062			
100111528	BELLINGHAM	WA		06/29/2023		427		383			383		809	809			
100167654	LEBANON	TN		09/19/2024		1,298		(59)			(59)		1,240	1,240			
100168715	PASCO	WA		09/25/2024		2,572		(198)			(198)		2,373	2,195		(178)	(178)
100013752	DEALE	MD		05/25/2017		964		26			26		990	990			
100175353	LANCASTER	PA		11/05/2024		760		(23)			(23)		737	737			
100139406	KILLINGLY	CT		12/28/2023		490		(26)			(26)		464	464			
100115964	LELAND	NC		07/20/2023		632		(15)			(15)		617	617			
100168046	ANGIER	NC		09/20/2024		653		(32)			(32)		621	621			
100148683	CLINTON	CT		04/16/2024		571		(48)			(48)		523	523			
100054125	MAPLE VALLEY	WA		03/23/2021		1,213		(190)			(190)		1,023	1,023			
100141735	COLTON	CA		01/30/2024		582		(2)			(2)		581	581			
100081435	WENDELL	NC		03/18/2022		1,258		67			67		1,325	1,325			
100165459	CHARLOTTE	NC		08/29/2024		609		(58)			(58)		552	552			
100091181	BRANSON WEST	MO		01/31/2023		701		126			126		828	828			
100168083	NORTH LAS VEGAS	NV		09/20/2024		2,042		75			75		2,117	2,117			
100143489	DENVER	CO		02/21/2024		547		(90)			(90)		456	456			
100128016	CLARKSVILLE	TN		09/08/2023		751		68			68		819	819			
100164821	LEAGUE CITY	TX		08/26/2024		1,104		191			191		1,295	1,295			
100140021	WEST WILDWOOD	NJ		01/09/2024		2,014		(86)			(86)		1,928	1,928			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060224	MANCHESTER	NH		06/25/2021		1,412		(51)			(51)		1,361	1,361			
100129821	DACULA	GA		09/27/2023		719		(74)			(74)		644	644			
100166958	LILBURN	GA		09/13/2024		604		(56)			(56)		548	548			
100156630	NEW ORLEANS	LA		06/24/2024		621		(46)			(46)		575	575			
100181216	HOUSTON	TX		12/06/2024		829		59			59		888	888			
100137644	FORT WORTH	TX		12/08/2023		378		(17)			(17)		360	360			
100083516	MIAMI	FL		06/06/2022		850		(123)			(123)		727	727			
100163044	MODESTO	CA		08/13/2024		643		(61)			(61)		582	582			
100156640	PORT ORANGE	FL		06/24/2024		572		(61)			(61)		511	511			
100153472	ROTONDA WEST	FL		05/30/2024		571		10			10		581	581			
100131744	MANCHESTER	TN		10/06/2023		2,284		131			131		2,416	2,416			
100156671	NAUGATUCK	CT		06/24/2024		524		(46)			(46)		478	478			
100076776	PORTLAND	OR		12/27/2021		1,172		(166)			(166)		1,006	1,006			
100025261	CORONA	CA		09/20/2018		795		106			106		901	901			
100159500	LAS VEGAS	NV		07/15/2024		21,673		(740)			(740)		20,933	20,933			
100092026	LINDEN	NJ		02/09/2023		685		(49)			(49)		636	636			
100132075	MONSEY	NY		10/13/2023		664		79			79		743	743			
100143257	TUCSON	AZ		02/16/2024		674		(7)			(7)		667	667			
100175276	CHARLOTTE	NC		11/05/2024		758		(22)			(22)		737	737			
100045796	HENDERSON	NV		11/25/2020		1,155		(115)			(115)		1,040	1,040			
100168366	KENNESAW	GA		09/25/2024		3,834		(187)			(187)		3,647	3,647			
100014073	SAN JACINTO	CA		05/25/2017		1,152		299			299		1,451	1,451			
100149304	SAINT PETERSBURG	FL		04/24/2024		596		(6)			(6)		590	590			
100161882	DECATUR	GA		07/31/2024		565		(24)			(24)		540	540			
100135847	MATTHEWS	NC		11/10/2023		560		73			73		633	633			
100170075	FOLEY	AL		10/08/2024		627		(74)			(74)		552	552			
100088909	LUTZ	FL		11/15/2022		1,057		(131)			(131)		926	926			
100109323	SAINT LOUIS	MO		06/12/2023		791		(29)			(29)		762	762			
100172419	POOLER	GA		10/23/2024		727		(52)			(52)		676	676			
100107889	DESERT HOT SPRINGS	CA		06/29/2023		1,714		(19)			(19)		1,695	1,695			
100030650	FREDERICKSBURG	VA		04/09/2019		1,074		168			168		1,243	1,243			
100179990	SUNRISE BEACH	MO		11/25/2024		604		(53)			(53)		551	551			
100130335	BAYTOWN	TX		09/28/2023		449		(94)			(94)		355	355			
100127095	WINDSOR	VA		08/30/2023		155		30			30		184	184			
100065783	BAKERSFIELD	CA		07/28/2021		1,538		(96)			(96)		1,442	1,442			
100158031	APEX	NC		07/09/2024		700		(1)			(1)		699	699			
100014317	TACOMA	WA		09/27/2017		900		(97)			(97)		803	803			
100079068	RENO	NV		02/24/2022		842		(28)			(28)		814	814			
100028462	CHICAGO	IL		10/26/2018		649		249			249		898	898			
100048547	RANCHO CUCAMONGA	CA		11/20/2020		2,520		(288)			(288)		2,232	2,232			
100161047	BENTONVILLE	AR		07/24/2024		35,293		(1,084)			(1,084)		34,209	34,209			
100091440	NUTLEY	NJ		02/22/2023		699		(20)			(20)		679	679			
100152423	KYLE	TX		05/17/2024		1,229		(46)			(46)		1,183	1,183			
100142717	SAN MARCOS	TX		02/08/2024		726		19			19		745	745			
100180058	THE VILLAGES	FL		11/25/2024		678		(15)			(15)		663	663			
100081197	LITCHFIELD PARK	AZ		03/18/2022		1,305		39			39		1,344	1,344			
100138186	KISSIMMEE	FL		12/14/2023		530		(16)			(16)		514	514			
100101806	BRICK TOWNSHIP	NJ		03/31/2023		583		(30)			(30)		553	553			
100090336	MODESTO	CA		12/22/2022		580		(23)			(23)		557	557			
100100957	NAVARRE	FL		04/28/2023		882		70			70		952	952			
100111462	LEAWOOD	KS		06/29/2023		1,262		858			858		2,120	2,120			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081062	FAIRBURN	GA		03/18/2022		1,344		90			90		1,434	1,434			
100143106	MONTEAGLE	TN		02/16/2024		564		(35)			(35)		529	529			
100091259	JOSHUA TREE	CA		01/31/2023		576		(95)			(95)		481	481			
100164326	PENDERGRASS	GA		08/21/2024		739		29			29		768	768			
100108149	ARLINGTON	VA		05/24/2023		525		(61)			(61)		464	464			
100174901	MEAD	WA		10/31/2024		690		(64)			(64)		626	626			
100141321	KISSIMMEE	FL		01/30/2024		481		(10)			(10)		471	471			
100114147	AZUSA	CA		06/29/2023		595		876			876		1,471	1,471			
100114989	CHARLOTTE	NC		07/14/2023		2,353		(63)			(63)		2,291	2,291			
100117121	STATEN ISLAND	NY		07/20/2023		1,816		900			900		2,716	2,716			
100175675	ADDISON	IL		11/12/2024		591		(20)			(20)		571	571			
100161371	FORNEY	TX		07/25/2024		454		20			20		474	474			
100119198	WINCHESTER	VA		07/31/2023		625		(14)			(14)		611	611			
100168595	SHERIDAN	IN		09/25/2024		659		(76)			(76)		584	584			
100065422	LEADVILLE	CO		07/28/2021		1,381		(67)			(67)		1,314	1,314			
100082652	AVENTURA	FL		04/14/2022		1,319		(4)			(4)		1,315	1,315			
100182610	WENTZVILLE	MO		12/12/2024		658		(32)			(32)		626	626			
100014523	COMPTON	CA		09/27/2017		776		22			22		798	798			
100032086	FREMONT	CA		03/29/2019		709		910			910		1,619	1,619			
100073364	LUBBOCK	TX		11/01/2021		1,014		(25)			(25)		989	989			
100178355	CROWLEY	TX		11/20/2024		706		(67)			(67)		639	639			
100153172	FORNEY	TX		05/30/2024		626		(24)			(24)		602	602			
100154836	APOLLO BEACH	FL		07/19/2024		718		9			9		727	727			
100134534	PALM COAST	FL		10/30/2023		724		(25)			(25)		700	700			
100152418	NORTH MYRTLE BEACH	SC		05/17/2024		609		(31)			(31)		579	579			
100028450	JAMAICA PLAIN	MA		10/26/2018		3,822		82			82		3,904	3,904			
100159231	CONCORD	NC		07/15/2024		654		(40)			(40)		614	614			
100135105	MARIETTA	GA		11/01/2023		576		47			47		623	623			
100153063	NEW ORLEANS	LA		06/27/2024		433		(14)			(14)		419	419			
100165989	LEANDER	TX		09/06/2024		576		(27)			(27)		549	549			
100147823	SAN ANTONIO	TX		04/08/2024		595		(8)			(8)		587	587			
100185895	SAN BERNARDINO	CA		12/26/2024		329		(63)			(63)		266	266			
100027885	HARRISON	NJ		10/26/2018		1,803		430			430		2,233	2,233			
100140423	WINCHESTER	VA		01/18/2024		665		(40)			(40)		624	624			
100140877	MIRAMAR	FL		01/25/2024		556		7			7		563	563			
100163037	READING	PA		08/13/2024		620		(55)			(55)		565	565			
100102922	ATLANTA	GA		06/22/2023		2,258		(241)			(241)		2,017	2,017			
100081128	SAGINAW	TX		03/18/2022		1,240		50			50		1,291	1,291			
100162318	SHAFTER	CA		08/05/2024		578		(52)			(52)		526	526			
100127526	WILMINGTON	DE		09/08/2023		647		(19)			(19)		628	628			
100143354	BAY HARBOR ISLANDS	FL		02/16/2024		582		(54)			(54)		528	528			
100171611	FAYETTEVILLE	AR		10/16/2024		715		(58)			(58)		657	657			
100179516	HOUSTON	TX		11/21/2024		1,019		(33)			(33)		986	986			
100120933	LELAND	NC		08/30/2023		1,035		129			129		1,165	1,165			
100141689	CHARLOTTE	NC		01/30/2024		603		(79)			(79)		524	524			
100099790	LANTANA	FL		02/28/2023		3,393		(2,723)			(2,723)		670	670			
100110879	POUGHKEEPSIE	NY		06/29/2023		2,817		48			48		2,865	2,865			
100136336	CIBOLO	TX		11/20/2023		663		253			253		916	916			
100186730	DAVENPORT	FL		12/31/2024		517		(75)			(75)		442	442			
100166196	FORT WORTH	TX		09/09/2024		687		(10)			(10)		677	677			
100179619	LYONS	CO		11/21/2024		619		(50)			(50)		568	568			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165387	CELINA	TX		08/29/2024		1,358		(83)			(83)		1,275	1,275			
100172308	LEANDER	TX		10/21/2024		1,584		(65)			(65)		1,519	1,519			
100164394	LAS VEGAS	NV		08/21/2024		2,271		218			218		2,489	2,489			
100162998	ARLINGTON HEIGHTS	IL		08/12/2024		639		(41)			(41)		598	598			
100136633	WEST JORDAN	UT		11/22/2023		562		(33)			(33)		530	530			
100185327	WAXAHACHIE	TX		12/20/2024		711		43			43		754	754			
100182037	FOREST	VA		12/12/2024		643		(26)			(26)		616	616			
100120733	LAS VEGAS	NV		08/25/2023		463		(52)			(52)		411	411			
100152366	CASA GRANDE	AZ		05/17/2024		638		(4)			(4)		634	634			
100115917	SPRING HILL	FL		07/20/2023		2,662		(16)			(16)		2,646	2,646			
100071835	NEWTON	NJ		10/14/2021		2,146		(113)			(113)		2,033	2,033			
100160156	STATESVILLE	NC		07/17/2024		741		61			61		802	802			
100139058	NEW ROCHELLE	NY		12/28/2023		559		10			10		569	569			
100134782	WINTER SPRINGS	FL		10/30/2023		364		(51)			(51)		314	314			
100156614	FAYETTEVILLE	AR		06/24/2024		578		(52)			(52)		526	526			
100110470	ASHEVILLE	NC		06/30/2023		686		(3)			(3)		683	683			
100046304	PORT SAINT LUCIE	FL		11/25/2020		737		147			147		884	884			
100091141	NORTH PORT	FL		01/31/2023		1,017		72			72		1,089	1,089			
100172374	WINTER HAVEN	FL		10/23/2024		686		(57)			(57)		630	630			
100136723	MIAMI	FL		01/25/2024		516		(21)			(21)		495	495			
100013437	PASADENA	MD		05/25/2017		1,584		241			241		1,825	1,825			
100029846	SAN FERNANDO	CA		10/26/2018		1,078		(3)			(3)		1,076	1,076			
100143325	FRESNO	CA		02/16/2024		568		(17)			(17)		551	551			
100102812	OCALA	FL		06/22/2023		503		(87)			(87)		416	416			
100135486	RHOME	TX		11/13/2023		745		176			176		922	922			
100169169	WATAUGA	TX		09/27/2024		697		(26)			(26)		671	671			
100149072	VESTAL	NY		04/19/2024		624		(43)			(43)		581	581			
100139070	PEMBROKE PINES	FL		12/28/2023		647		25			25		672	672			
100151651	HASLET	TX		05/10/2024		681		26			26		707	707			
100128110	SPRINGFIELD	TN		09/08/2023		669		32			32		702	702			
100120083	POCONO LAKE	PA		08/11/2023		654		(36)			(36)		618	618			
100179549	WARRENVILLE	IL		11/21/2024		771		(25)			(25)		746	746			
100136070	(PACOIMA AREA) LOS ANGELES	CA		11/16/2023		607		9			9		615	615			
100161002	FORT MYERS	FL		07/24/2024		1,398		(57)			(57)		1,341	1,341			
100064323	MIDDLETOWN	DE		07/01/2021		1,767		181			181		1,948	1,948			
100169609	LUBBOCK	TX		09/30/2024		565		(62)			(62)		502	502			
100157915	OSAGE BEACH	MO		07/09/2024		591		(5)			(5)		586	586			
100157916	LITTLE RIVER	SC		07/09/2024		758		(35)			(35)		723	723			
100146657	JACKSONVILLE	FL		03/20/2024		517		(88)			(88)		429	429			
100158968	MANOR	TX		08/15/2024		579		(102)			(102)		477	477			
100182623	PINETOP	AZ		12/12/2024		715		30			30		744	744			
100179691	JORDAN	MN		11/21/2024		644		(51)			(51)		593	593			
100162959	FOREST	VA		08/12/2024		2,717		(99)			(99)		2,618	2,618			
100133586	EAST RIDGE	TN		10/23/2023		621		13			13		633	633			
100119462	KINGSLAND	GA		07/31/2023		633		(6)			(6)		627	627			
100159911	MILTON	FL		08/16/2024		568		(105)			(105)		463	463			
100149085	POMPANO BEACH	FL		04/19/2024		501		(64)			(64)		437	437			
100139960	OCALA	FL		01/09/2024		666		26			26		692	692			
100128221	AMERICAN CANYON	CA		09/14/2023		656		29			29		685	685			
100135221	MYRTLE BEACH	SC		11/08/2023		752		230			230		983	983			
100120097	WORCESTER	MA		08/11/2023		442		(15)			(15)		427	427			

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100169861	ZEBULON	NC		09/30/2024		5,776		(225)			(225)		5,552	5,552			
100180309	WESTAMPTON	NJ		11/25/2024		653		(14)			(14)		639	639			
100068194	CERES	CA		08/25/2021		1,452		(57)			(57)		1,395	1,395			
100149498	KANSAS CITY	MO		04/24/2024		644		(14)			(14)		630	630			
100186432	FORT WORTH	TX		12/30/2024		766		(12)			(12)		755	755			
100147597	AURORA	IL		04/04/2024		588		(37)			(37)		551	551			
100174666	LYNDHURST	OH		10/31/2024		523		(81)			(81)		442	442			
100065613	CINCINNATI	OH		07/28/2021		1,288		(118)			(118)		1,170	1,170			
100060100	RIVERSIDE	CA		06/25/2021		1,390		(106)			(106)		1,285	1,285			
100100722	GREELEY	CO		04/28/2023		2,034		107			107		2,141	2,141			
100169455	CAPE CORAL	FL		09/30/2024		586		(83)			(83)		503	503			
100167877	GARLAND	TX		09/20/2024		936		11			11		947	947			
100138268	DENVER	CO		12/15/2023		486		(71)			(71)		416	416			
100128105	PETERSBURG	TN		09/08/2023		754		85			85		839	839			
100065485	JOSHUA TREE	CA		07/28/2021		1,398		(99)			(99)		1,299	1,299			
100135734	MIDLOTHIAN	VA		11/10/2023		613		(20)			(20)		594	594			
100029537	YUMA	AZ		10/26/2018		3,813		309			309		4,123	4,123			
100012709	BIG BEAR CITY	CA		05/25/2017		675		332			332		1,007	1,007			
100031669	ORANGE	CA		03/29/2019		1,103		468			468		1,571	1,571			
100176774	SAINT JOHNS	FL		11/15/2024		931		(109)			(109)		822	822			
100128122	ALABASTER	AL		09/08/2023		647		36			36		683	683			
100174358	NEWARK	OH		10/31/2024		561		(60)			(60)		501	501			
100144596	LEES SUMMIT	MO		03/13/2024		25,510		201			201		25,711	25,711			
100134839	RALEIGH	NC		10/30/2023		604		11			11		615	615			
100101549	RALEIGH	NC		04/26/2023		780		(16)			(16)		765	765			
100161064	MANHATTAN	KS		07/24/2024		576		(50)			(50)		526	526			
100180210	WATERFORD	CT		11/25/2024		684		(9)			(9)		674	674			
100148452	AVE MARIA	FL		04/12/2024		768		40			40		808	808			
100151049	BOTHELL	WA		05/08/2024		1,571		244			244		1,815	1,815			
100160150	CHESTER	VA		07/17/2024		666		(24)			(24)		642	642			
100091428	WHITTIER	NC		02/22/2023		3,487		(79)			(79)		3,408	3,408			
100043583	LOS ANGELES	CA		08/13/2020		999		(186)			(186)		813	813			
100158081	GLENROCK	WY		07/09/2024		624		(29)			(29)		595	595			
100091401	BRADENTON	FL		02/22/2023		210		4			4		214	214			
100170222	ANCHORAGE	AK		10/08/2024		709		(44)			(44)		664	664			
100144060	CLEAR SPRING	MD		03/07/2024		550		(28)			(28)		522	522			
100141488	OSAWATOMIE	KS		01/30/2024		581		(54)			(54)		527	527			
100025026	NORTH LAS VEGAS	NV		09/20/2018		730		46			46		776	776			
100111384	PROSPECT PARK	NJ		06/29/2023		394		370			370		764	764			
100158596	HOUSTON	TX		07/10/2024		599		(25)			(25)		574	574			
100154907	JACKSONVILLE	FL		07/19/2024		1,523		(173)			(173)		1,350	1,350			
100135097	HENDERSON	NV		11/01/2023		955		246			246		1,201	1,201			
100048103	HUNTERSVILLE	NC		11/20/2020		980		(536)			(536)		444	444			
100166133	ANGIER	NC		09/09/2024		630		(48)			(48)		582	582			
100048790	HAUPPAUGE	NY		11/20/2020		1,463		(223)			(223)		1,240	1,240			
100055273	BAYVILLE	NJ		03/23/2021		1,244		(196)			(196)		1,049	1,049			
100185186	WEEKI WACHEE	FL		12/20/2024		560		(78)			(78)		482	482			
100152535	ESSEX	MD		05/17/2024		577		(48)			(48)		529	529			
100117153	CENTEREACH	NY		07/20/2023		3,600		2,297			2,297		5,896	5,896			
100137027	FORT WORTH	TX		11/28/2023		698		184			184		882	882			
100172546	FOLSOM	PA		10/23/2024		574		(70)			(70)		504	504			

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100163067	CONOWINGO	MD		08/13/2024		607		(29)			(29)		578	578			
100012951	CLERMONT	FL		05/25/2017		1,183		380			380		1,562	1,562			
100151548	KATY	TX		05/10/2024		2,279		148			148		2,426	2,426			
100136370	MANCHESTER	TN		11/20/2023		1,358		(36)			(36)		1,322	1,322			
100151294	BALTIMORE	MD		05/10/2024		2,031		(49)			(49)		1,982	1,982			
100157882	BIRMINGHAM	AL		07/09/2024		650		(32)			(32)		618	618			
100168093	PROVIDENCE	RI		09/20/2024		4,173		(49)			(49)		4,124	4,124			
100149196	TURLOCK	CA		04/22/2024		665		(58)			(58)		608	608			
100136302	POINCIANA	FL		11/20/2023		794		8			8		802	802			
100101588	WASHINGTON	UT		04/26/2023		718		(39)			(39)		679	679			
100161051	COQUILLE	OR		07/24/2024		647		(32)			(32)		615	615			
100144025	PROVIDENCE	RI		03/07/2024		672		1			1		674	674			
100110474	ORLANDO	FL		06/30/2023		743		8			8		751	751			
100140416	PACE	FL		01/18/2024		4,937		(272)			(272)		4,664	4,664			
100135464	LELAND	NC		11/13/2023		707		177			177		884	884			
100061903	EAST BRUNSWICK	NJ		07/01/2021		1,419		(86)			(86)		1,333	1,333			
100128161	ATLANTA	GA		09/18/2023		646		76			76		723	723			
100024956	OXNARD	CA		09/20/2018		1,185		(101)			(101)		1,085	1,085			
100171180	HENDERSON	NV		11/22/2024		742		13			13		755	755			
100132143	WILMINGTON	NC		10/13/2023		631		(37)			(37)		593	593			
100014060	ONTARIO	CA		05/25/2017		938		382			382		1,321	1,321			
100143048	BRIDGETON	NJ		02/14/2024		377		(57)			(57)		321	321			
100159278	STATESVILLE	NC		07/15/2024		657		(16)			(16)		640	640			
100159429	KATY	TX		07/15/2024		600		(48)			(48)		553	553			
100185059	BAKERSFIELD	CA		12/20/2024		1,481		(12)			(12)		1,469	1,469			
100148941	FORT PIERCE	FL		04/17/2024		588		(71)			(71)		517	517			
100119480	MIDLAND	TX		07/31/2023		814		48			48		862	862			
100165974	SPARKS	NV		09/06/2024		2,389		37			37		2,425	2,425			
100079605	PORT SAINT LUCIE	FL		04/25/2022		654		(181)			(181)		472	472			
100102576	NORTH PORT	FL		06/07/2023		654		(14)			(14)		640	640			
100180237	EDMOND	OK		11/25/2024		636		(35)			(35)		601	601			
100164355	MUNFORD	TN		08/21/2024		736		52			52		788	788			
100140082	MANCHESTER	CT		01/09/2024		618		(38)			(38)		580	580			
100156540	MYRTLE BEACH	SC		06/24/2024		579		(50)			(50)		529	529			
100181240	BELLEVUE	NE		12/06/2024		587		(42)			(42)		545	545			
100081114	CARY	NC		03/18/2022		2,129		74			74		2,203	2,203			
100179352	WAXHAW	NC		12/27/2024		1,290		(112)			(112)		1,179	1,179			
100132138	FORT WORTH	TX		10/13/2023		788		103			103		891	891			
100165435	AUSTIN	TX		08/29/2024		589		(3)			(3)		586	586			
100147965	CYPRESS	TX		04/08/2024		761		13			13		774	774			
100182499	RALEIGH	NC		12/12/2024		662		6			6		668	668			
100060148	FORT LAUDERDALE	FL		06/25/2021		1,392		(110)			(110)		1,283	1,283			
100138317	GRANBURY	TX		12/18/2023		625		50			50		675	675			
100164747	HARTFIELD	VA		08/26/2024		2,618		(113)			(113)		2,505	2,505			
100171654	LITTLE EGG HARBOR TWP	NJ		10/16/2024		611		(61)			(61)		550	550			
100149862	SNELLVILLE	GA		04/29/2024		699		14			14		713	713			
100090021	AGOURA HILLS	CA		01/13/2023		424		(3)			(3)		421	421			
100186590	SAN ANTONIO	TX		12/30/2024		746		124			124		870	870			
100076779	STAFFORD	VA		12/27/2021		1,258		(114)			(114)		1,143	1,143			
100173059	OAKWOOD	GA		10/25/2024		635		(64)			(64)		571	571			
100169756	LIBERTY LAKE	WA		09/30/2024		669		(55)			(55)		614	614			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152420	FERNLEY	NV		05/17/2024		581		(15)			(15)		567	567			
100108025	GROVELAND	FL		05/25/2023		856		18			18		873	873			
100100302	CHICAGO	IL		03/24/2023		2,138		(18)			(18)		2,120	2,120			
100181303	COLTON	CA		12/06/2024		377		(6)			(6)		372	372			
100148873	DURHAM	NC		04/17/2024		5,826		533			533		6,359	6,359			
100140360	ROYSE CITY	TX		01/18/2024		2,578		(42)			(42)		2,536	2,536			
100167865	TUCSON	AZ		09/20/2024		628		(23)			(23)		605	605			
100129299	LIVERMORE	CA		09/25/2023		651		20			20		671	671			
100119953	SANTA ROSA	CA		08/11/2023		739		16			16		755	755			
100118675	JACKSONVILLE	FL		07/25/2023		539		(56)			(56)		483	483			
100181582	MONTICELLO	NY		12/09/2024		(637)		1,005			1,005		368	368			
100178221	BALDWIN PARK	CA		11/19/2024		4,141		(27)			(27)		4,114	4,114			
100131635	SHIRLEY	NY		10/06/2023		612		11			11		623	623			
100148362	SAINT AUGUSTINE	FL		04/12/2024		777		72			72		849	849			
100169425	LITTLE ELM	TX		09/30/2024		707		(63)			(63)		644	644			
100182154	BRANDON	FL		12/12/2024		611		(46)			(46)		565	565			
100164362	PILOT POINT	TX		08/21/2024		732		58			58		790	790			
100169095	CEDAR CITY	UT		09/27/2024		711		(17)			(17)		694	694			
100169098	CEDAR CITY	UT		09/27/2024		711		(17)			(17)		694	694			
100108367	HOLYOKE	MA		05/25/2023		631		(33)			(33)		597	597			
100115898	KYLE	TX		07/20/2023		797		23			23		820	820			
100127063	NEW CITY	NY		08/30/2023		2,245		54			54		2,300	2,300			
100134342	PHOENIX	AZ		10/27/2023		595		(71)			(71)		524	524			
100114430	SARASOTA	FL		06/29/2023		573		851			851		1,424	1,424			
100115679	ROCKWALL	TX		07/20/2023		801		24			24		825	825			
100114649	CHARLOTTE	NC		06/29/2023		565		(109)			(109)		456	456			
100175379	KYLE	TX		11/05/2024		752		67			67		819	819			
100025209	QUAIL VALLEY	CA		09/20/2018		993		(24)			(24)		969	969			
100171934	CONROE	TX		10/17/2024		767		(35)			(35)		732	732			
100146594	NORTH CHARLESTON	SC		03/20/2024		3,683		(156)			(156)		3,527	3,527			
100134996	ALLEN	TX		10/30/2023		606		13			13		619	619			
100133671	PARLIN	NJ		10/23/2023		624		(8)			(8)		617	617			
100160211	LELAND	NC		07/18/2024		727		42			42		769	769			
100030308	LORTON	VA		12/20/2018		4,536		(53)			(53)		4,482	4,482			
100144200	HOUSTON	TX		03/07/2024		707		36			36		743	743			
100174938	MACON	GA		10/31/2024		247		(3)			(3)		244	244			
100043311	BLYTHEWOOD	SC		08/13/2020		1,708		(57)			(57)		1,651	1,651			
100158877	WILMINGTON	VT		07/12/2024		578		(72)			(72)		506	506			
100118707	NEW LONDON	CT		07/25/2023		344		(26)			(26)		318	318			
100162947	HASLET	TX		08/12/2024		650		(22)			(22)		628	628			
100151601	LEANDER	TX		05/10/2024		684		17			17		701	701			
100028670	STAMFORD	CT		10/26/2018		967		103			103		1,070	1,070			
100070418	CANYON COUNTRY	CA		09/23/2021		1,416		17			17		1,434	1,434			
100152511	WALDORF	MD		05/17/2024		719		1			1		720	720			
100182414	ARLINGTON	TX		12/12/2024		657		12			12		670	670			
100170229	WAUKEE	IA		10/08/2024		713		(29)			(29)		684	684			
100135738	TEANECK	NJ		11/10/2023		651		13			13		663	663			
100055815	JEFFERSONVILLE	IN		03/23/2021		2,085		(145)			(145)		1,941	1,941			
100091680	ARIZONA CITY	AZ		01/27/2023		487		41			41		528	528			
100078916	OAKLAND	CA		02/24/2022		1,306		(25)			(25)		1,281	1,281			
100148289	ITASCA	IL		04/12/2024		1,629		(23)			(23)		1,606	1,606			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110641	LAS VEGAS	NV		06/30/2023		642		(30)			(30)		612	612			
100118757	CAPE CANAVERAL	FL		07/25/2023		557		(5)			(5)		552	552			
100153216	GUTHRIE	OK		05/30/2024		2,449		16			16		2,465	2,465			
100119460	DURHAM	NC		07/31/2023		1,677		44			44		1,721	1,721			
100102712	YORKTOWN	VA		06/22/2023		9,046		(369)			(369)		8,677	8,677			
100068077	NORTH YARMOUTH	ME		09/23/2021		1,575		12			12		1,586	1,586			
100179996	MASCOT	TN		11/25/2024		675		(9)			(9)		667	667			
100185343	DURHAM	NC		12/20/2024		638		(23)			(23)		615	615			
100159216	TAMPA	FL		07/15/2024		637		(25)			(25)		612	612			
100162855	FULSHEAR	TX		08/12/2024		744		45			45		789	789			
100108323	DOUGLASVILLE	GA		05/24/2023		686		(106)			(106)		580	580			
100134957	MURRAY	UT		10/30/2023		202		366			366		568	568			
100168382	SAINT AUGUSTINE	FL		09/25/2024		726		(22)			(22)		705	705			
100167559	FARMERSVILLE	TX		09/19/2024		720		(171)			(171)		549	549			
100180054	PORTERFIELD	WI		11/25/2024		694		(55)			(55)		640	640			
100114622	GWYNN OAK	MD		06/29/2023		1,361		(53)			(53)		1,308	1,308			
100151694	CLEARWATER	FL		05/10/2024		560		22			22		582	582			
100137934	PORTERVILLE	CA		12/13/2023		580		29			29		609	609			
100164199	TULARE	CA		08/21/2024		4,035		(246)			(246)		3,789	3,789			
100168362	ARLINGTON	TN		09/25/2024		603		(70)			(70)		533	533			
100165467	FORT WORTH	TX		08/29/2024		606		(53)			(53)		552	552			
100120072	ASTON	PA		08/11/2023		697		(12)			(12)		685	685			
100159392	MISSOURI CITY	TX		07/15/2024		810		(54)			(54)		756	756			
100168612	BRANSON WEST	MO		09/25/2024		737		(63)			(63)		674	674			
100012120	ORLANDO	FL		03/08/2017		822		358			358		1,180	1,180			
100166145	SPRINGFIELD	OR		09/09/2024		2,710		190			190		2,900	2,900			
100102369	LITCHFIELD	NH		06/07/2023		764		26			26		790	790			
100111344	CORAL GABLES	FL		06/29/2023		5,125		484			484		5,609	5,609			
100110266	RICHMOND	VA		06/30/2023		629		(11)			(11)		618	618			
100176543	FERNLEY	NV		11/15/2024		709		(18)			(18)		691	691			
100156595	CARTERSVILLE	GA		06/24/2024		687		5			5		692	692			
100179556	ROGERS	MN		11/21/2024		695		(26)			(26)		668	668			
100141587	KISSIMMEE	FL		01/30/2024		519		(21)			(21)		498	498			
100180139	MONTICELLO	NY		11/25/2024		588		(60)			(60)		528	528			
100115868	PORT RICHEY	FL		07/20/2023		718		(15)			(15)		703	703			
100129290	OCALA	FL		09/25/2023		638		(4)			(4)		634	634			
100169090	LEAVENWORTH	KS		09/27/2024		658		(34)			(34)		624	624			
100071580	MIAMI	FL		10/14/2021		2,791		(70)			(70)		2,720	2,720			
100127599	GARNER	NC		09/08/2023		1,013		(5)			(5)		1,009	1,009			
100186538	WILLOWS	CA		12/30/2024		839		15			15		854	854			
100158025	WAKE FOREST	NC		07/09/2024		642		(27)			(27)		616	616			
100159235	NEW BRUNSWICK	NJ		07/15/2024		574		(18)			(18)		557	557			
100165554	WOODRIDGE	IL		08/29/2024		618		(61)			(61)		557	557			
100135532	HOMESTEAD	FL		11/13/2023		774		(9)			(9)		765	765			
100176691	PAYSON	UT		11/15/2024		566		(79)			(79)		487	487			
100140342	HARDEEVILLE	SC		01/18/2024		717		20			20		736	736			
100173524	BUCKEYE	AZ		10/29/2024		579		(80)			(80)		499	499			
100013601	POMONA	CA		05/25/2017		1,131		67			67		1,198	1,198			
100048847	MACHESNEY PARK	IL		11/20/2020		1,384		(70)			(70)		1,314	1,314			
100127927	BARTLETT	TN		09/08/2023		648		30			30		679	679			
100169860	KATY	TX		09/30/2024		637		(77)			(77)		560	560			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161329	CHARLOTTE	NC		07/25/2024		659		(45)			(45)		614	614			
100137649	KISSIMMEE	FL		12/08/2023		28,321		305			305		28,626	28,626			
100169928	LANCASTER	CA		11/08/2024		634		(47)			(47)		588	588			
100152412	NORFOLK	VA		05/17/2024		6,036		(136)			(136)		5,900	5,900			
100186454	BEAR	DE		12/30/2024		5,089		(45)			(45)		5,044	5,044			
100182485	OCALA	FL		12/12/2024		706		76			76		782	782			
100135217	PARIS	ID		11/08/2023		604		(4)			(4)		600	600			
100168385	FORT WORTH	TX		09/25/2024		753		16			16		768	768			
100110680	DUBLIN	OH		06/30/2023		789		34			34		823	823			
100102570	VESTAVIA HILLS	AL		06/07/2023		838		(33)			(33)		805	805			
100026589	OXNARD	CA		09/26/2018		775		120			120		896	896			
100143298	KATY	TX		02/16/2024		619		(27)			(27)		592	592			
100067601	BALTIMORE	MD		09/23/2021		1,287		(96)			(96)		1,191	1,191			
100071099	MIAMI	FL		10/01/2021		1,473		29			29		1,503	1,503			
100119244	CALDWELL	ID		07/31/2023		3,594		(10)			(10)		3,584	3,584			
100117333	RIALTO	CA		07/20/2023		932		719			719		1,651	1,651			
100167776	MONROE	NY		09/19/2024		573		(89)			(89)		484	484			
100147863	DALLAS	GA		04/08/2024		806		93			93		899	899			
100126337	BALTIMORE	MD		08/30/2023		611		(7)			(7)		603	603			
100175069	HOUSTON	TX		11/05/2024		562		(78)			(78)		483	483			
100025821	PLANTATION	FL		09/20/2018		1,107		125			125		1,232	1,232			
100173380	HURST	TX		10/30/2024		676		(52)			(52)		624	624			
100135814	GREENVILLE	TX		11/10/2023		619		(67)			(67)		552	552			
100174549	HENDERSON	NV		10/31/2024		576		(90)			(90)		486	486			
100115837	FORT WORTH	TX		07/20/2023		831		56			56		886	886			
100151686	DENVER	CO		05/10/2024		1,516		177			177		1,693	1,693			
100164429	BROKEN ARROW	OK		08/21/2024		827		(50)			(50)		777	777			
100103190	BRICK	NJ		04/21/2023		570		(28)			(28)		542	542			
100161003	MARQUETTE	MI		07/24/2024		597		(45)			(45)		552	552			
100156872	MONROE	NY		06/27/2024		629		(12)			(12)		617	617			
100142657	WOODBURY	MN		02/08/2024		1,954		(102)			(102)		1,852	1,852			
100141247	LAKE WALES	FL		01/30/2024		452		(45)			(45)		407	407			
100172142	JACKSONVILLE	FL		10/17/2024		655		(44)			(44)		611	611			
100101551	SUFFOLK	VA		04/26/2023		1,464		(27)			(27)		1,437	1,437			
100070741	CLINTON	MD		10/01/2021		1,555		1			1		1,556	1,556			
100099651	LANCASTER	CA		04/06/2023		630		21			21		652	652			
100137742	LAS VEGAS	NV		12/08/2023		1,007		152			152		1,159	1,159			
100163431	ORLANDO	FL		09/27/2024		1,098		(34)			(34)		1,064	1,064			
100163101	PEACHTREE CITY	GA		08/13/2024		2,933		(88)			(88)		2,845	2,845			
100154914	MINT HILL	NC		07/19/2024		682		(29)			(29)		653	653			
100049641	MIAMI	FL		11/20/2020		755		258			258		1,013	1,013			
100000630	WEST HEMPSTEAD	NY		09/27/2016		700		(27)			(27)		673	673			
100166993	CEDAR CITY	UT		09/13/2024		705		(12)			(12)		694	694			
100025038	JUPITER	FL		09/20/2018		906		35			35		941	941			
100079160	LEBANON	TN		02/24/2022		1,254		(16)			(16)		1,238	1,238			
100172322	SOLON	OH		10/21/2024		701		(44)			(44)		657	657			
100172593	WACONIA	MN		10/23/2024		2,309		(73)			(73)		2,236	2,236			
100103708	OKLAHOMA CITY	OK		05/08/2023		891		(45)			(45)		846	846			
100080840	BISBEE	AZ		03/10/2022		1,257		(83)			(83)		1,174	1,174			
100182607	EWING	NJ		12/12/2024		706		38			38		744	744			
100149450	WAKE FOREST	NC		04/24/2024		2,738		68			68		2,806	2,806			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100182596	HIGH POINT	NC		12/12/2024		615		(40)			(40)		575	575			
100071225	COLORADO SPRINGS	CO		10/01/2021		1,454		(5)			(5)		1,449	1,449			
100136176	CAPE CORAL	FL		12/18/2023		2,409		(241)			(241)		2,168	2,168			
100047671	ORLANDO	FL		11/20/2020		1,337		(295)			(295)		1,042	1,042			
100101997	NEWARK	NJ		04/14/2023		562		(57)			(57)		505	505			
100153349	KISSIMMEE	FL		05/30/2024		1,207		160			160		1,367	1,367			
100167823	DECATUR	GA		09/20/2024		637		(18)			(18)		619	619			
100079207	SAN ANTONIO	TX		02/24/2022		1,294		(43)			(43)		1,251	1,251			
100169286	BALTIMORE	MD		09/27/2024		523		(77)			(77)		446	446			
100129911	THE BRONX	NY		09/27/2023		5,163		(217)			(217)		4,946	4,946			
100150588	KNOXVILLE	TN		05/03/2024		1,623		(71)			(71)		1,553	1,553			
100134638	BEDFORD	TX		10/30/2023		581		5			5		586	586			
100048830	LANHAM	MD		11/20/2020		602		176			176		778	778			
100113892	NAPLES	FL		06/29/2023		4,131		485			485		4,616	4,616			
100068075	NEW ORLEANS	LA		09/23/2021		1,826		(23)			(23)		1,803	1,803			
100128033	KNOXVILLE	TN		09/08/2023		783		71			71		855	855			
100151507	CAPE CORAL	FL		05/10/2024		759		153			153		912	912			
100063079	DUNCAN	SC		07/01/2021		1,750		(124)			(124)		1,626	1,626			
100127588	LAWRENCEVILLE	GA		09/08/2023		629		(32)			(32)		597	597			
100065788	GILBERT	AZ		07/28/2021		1,318		(128)			(128)		1,190	1,190			
100131923	BOISE	ID		10/13/2023		619		(2)			(2)		616	616			
100138366	BREWSTER	NY		12/18/2023		302		(44)			(44)		258	258			
100140112	JOLIET	IL		01/09/2024		730		117			117		848	848			
100067428	FORT MYERS	FL		09/23/2021		1,324		(148)			(148)		1,176	1,176			
100119056	NORTH GROSVENORDALE	CT		07/27/2023		471		(65)			(65)		405	405			
100176860	PUNTA GORDA	FL		11/15/2024		674		(2)			(2)		672	672			
100120736	HERMITAGE	TN		08/25/2023		691		(25)			(25)		666	666			
100133491	LEVITTOWN	PA		10/19/2023		1,210		(57)			(57)		1,154	1,154			
100171872	STATESVILLE	NC		10/17/2024		772		(17)			(17)		755	755			
100127578	LAS VEGAS	NV		09/08/2023		4,847		(123)			(123)		4,723	4,723			
100129816	PENDLETON	IN		09/27/2023		931		(58)			(58)		873	873			
100161906	ARLINGTON	TX		07/31/2024		581		(14)			(14)		567	567			
100155489	SEATTLE	WA		06/18/2024		2,102		(35)			(35)		2,067	2,067			
100024773	PLANTATION	FL		09/20/2018		1,640		(10)			(10)		1,630	1,630			
100165557	ELKINS PARK	PA		08/29/2024		655		(45)			(45)		610	610			
100110547	SAINT AUGUSTINE	FL		06/30/2023		852		117			117		969	969			
100180737	PITTSBURGH	PA		11/26/2024		641		(68)			(68)		573	573			
100013244	MEDFORD	OR		05/25/2017		2,252		405			405		2,657	2,657			
100164203	SOUTH SALT LAKE	UT		08/21/2024		608		(54)			(54)		554	554			
100143406	CHICAGO	IL		02/16/2024		520		(41)			(41)		478	478			
100152360	WINFIELD	IN		05/17/2024		1,353		314			314		1,667	1,667			
100175903	CONCORD	NC		11/14/2024		707		(30)			(30)		677	677			
100025141	ARLINGTON	VA		09/20/2018		1,190		56			56		1,246	1,246			
100148060	GRAHAM	NC		04/10/2024		865		55			55		920	920			
100181945	LANTANA	TX		12/12/2024		4,690		164			164		4,853	4,853			
100172591	EULESS	TX		10/23/2024		7,771		(289)			(289)		7,482	7,482			
100028434	WOODBRIDGE	VA		10/26/2018		1,005		55			55		1,060	1,060			
100109980	MANAHAWKIN	NJ		06/22/2023		672		(30)			(30)		642	642			
100081131	CARTERSVILLE	GA		03/18/2022		1,256		52			52		1,307	1,307			
100081133	CARTERSVILLE	GA		03/18/2022		1,256		52			52		1,307	1,307			
100135202	OWATONNA	MN		11/07/2023		475		16			16		491	491			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155354	ALPHARETTA	GA		06/18/2024		479		(48)			(48)		431	431			
100066054	BROOMFIELD	CO		08/02/2021		1,463		(9)			(9)		1,454	1,454			
100110995	WOODBRIDGE	VA		06/29/2023		1,405		201			201		1,607	1,607			
100100487	PEMBROKE PINES	FL		04/27/2023		802		151			151		954	954			
100108218	EAST HAVEN	CT		05/24/2023		472		(77)			(77)		395	395			
100078480	ANNA	TX		02/02/2022		950		(228)			(228)		722	722			
100171804	BUDA	TX		10/17/2024		720		(113)			(113)		607	607			
100182318	WESTAMPTON	NJ		12/12/2024		656		(12)			(12)		643	643			
100156439	FARMINGTON	CT		06/24/2024		594		(42)			(42)		552	552			
100128934	CLEVELAND	OH		09/22/2023		525		(39)			(39)		486	486			
100065532	CENTREVILLE	VA		07/28/2021		1,394		(52)			(52)		1,342	1,342			
100025436	FORT WASHINGTON	MD		09/20/2018		890		153			153		1,043	1,043			
100068361	OCEAN BREEZE	FL		08/25/2021		2,933		(166)			(166)		2,767	2,767			
100142021	CORONA	CA		02/29/2024		409		(42)			(42)		367	367			
100109340	FONTANA	CA		06/12/2023		1,107		(14)			(14)		1,093	1,093			
100182099	HUMBLE	TX		12/12/2024		726		41			41		767	767			
100110657	SHERMAN	TX		06/30/2023		808		(17)			(17)		790	790			
100176572	HINTON	IA		11/15/2024		595		(47)			(47)		548	548			
100078913	ORLANDO	FL		02/24/2022		1,308		5			5		1,312	1,312			
100114620	SAINT PAUL	MN		06/29/2023		551		(76)			(76)		474	474			
100133965	TRENTON	NJ		10/25/2023		258		231			231		489	489			
100135492	LAS VEGAS	NV		11/13/2023		732		190			190		922	922			
100026588	WEST COVINA	CA		09/26/2018		968		298			298		1,266	1,266			
100029327	VISTA	CA		10/26/2018		1,261		(109)			(109)		1,152	1,152			
100126568	COLUMBIA	SC		08/30/2023		1,634		(371)			(371)		1,263	1,263			
100129437	RICHMOND	TX		09/29/2023		1,291		(50)			(50)		1,241	1,241			
100116292	HOUSTON	TX		07/20/2023		919		518			518		1,437	1,437			
100120499	VISALIA	CA		08/18/2023		602		(54)			(54)		548	548			
100164291	HOUSTON	TX		08/21/2024		585		(40)			(40)		545	545			
100161148	TUCSON	AZ		07/24/2024		572		(66)			(66)		506	506			
100152539	HAMILTON TOWNSHIP	NJ		05/17/2024		1,328		(71)			(71)		1,257	1,257			
100174756	GREENVILLE	SC		10/31/2024		290		(40)			(40)		250	250			
100043723	FALL RIVER	MA		08/13/2020		505		(80)			(80)		425	425			
100137024	SAN ANTONIO	TX		11/28/2023		816		242			242		1,058	1,058			
100111985	BRENTWOOD	TN		06/29/2023		885		916			916		1,801	1,801			
100170058	GRAND PRAIRIE	TX		11/08/2024		659		(34)			(34)		624	624			
100153875	SPRINGFIELD	MA		06/05/2024		411		(18)			(18)		394	394			
100160136	KALISPELL	MT		07/17/2024		611		(42)			(42)		569	569			
100132595	CAMDEN	AR		11/03/2023		3,971		(42)			(42)		3,929	3,929			
100135618	MIAMI	FL		11/09/2023		772		6			6		778	778			
100129438	NAPLES	FL		09/29/2023		1,476		(35)			(35)		1,441	1,441			
100110588	CANONSBURG	PA		06/30/2023		755		8			8		764	764			
100110243	LAS VEGAS	NV		06/30/2023		770		9			9		779	779			
100138373	PHILADELPHIA	PA		12/18/2023		492		(69)			(69)		423	423			
100147102	FORT MOHAVE	AZ		03/28/2024		335		(54)			(54)		281	281			
100158088	SAN MARCOS	TX		07/09/2024		614		(40)			(40)		574	574			
100151883	LAKELAND	FL		05/10/2024		660		(25)			(25)		635	635			
100185745	ANTIOCH	TN		12/23/2024		830		(57)			(57)		772	772			
100148742	HARPERS FERRY	WV		04/17/2024		573		(48)			(48)		525	525			
100141239	HUMBLE	TX		01/30/2024		504		(31)			(31)		473	473			
100178149	LONG BEACH	CA		11/19/2024		1,240		(109)			(109)		1,131	1,131			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100182134	JACKSONVILLE	NC		12/12/2024		7,476		(88)			(88)		7,388	7,388			
100065421	FRISCO	TX		07/28/2021		1,376		(77)			(77)		1,299	1,299			
100161423	DAWSONVILLE	GA		07/29/2024		102,993		(1,199)			(1,199)		101,794	101,794			
100100348	COOPERSTOWN	NY		04/27/2023		907		150			150		1,057	1,057			
100152324	LAS VEGAS	NV		05/17/2024		740		118			118		858	858			
100133652	AUSTIN	TX		10/23/2023		3,408		85			85		3,494	3,494			
100031981	YOLO	CA		03/29/2019		1,415		221			221		1,637	1,637			
100135536	LEXINGTON	KY		11/13/2023		614		(3)			(3)		611	611			
100141437	BELLEVILLE	NJ		01/30/2024		527		(65)			(65)		463	463			
100175617	PORT CHARLOTTE	FL		11/12/2024		655		(36)			(36)		619	619			
100028426	TEMPE	AZ		10/26/2018		3,385		256			256		3,641	3,641			
100169743	TANNERSVILLE	PA		09/30/2024		577		(63)			(63)		514	514			
100149613	DRIPPING SPRINGS	TX		04/26/2024		687		(117)			(117)		570	570			
100080179	BOCA RATON	FL		02/25/2022		1,123		(103)			(103)		1,020	1,020			
100115777	MALVERN	PA		07/20/2023		753		(22)			(22)		731	731			
100135316	BRANDON	FL		11/13/2023		394		17			17		411	411			
100000288	FAIRVIEW	NJ		09/27/2016		2,038		749			749		2,787	2,787			
100028655	LOS ANGELES	CA		10/26/2018		1,382		421			421		1,803	1,803			
100030371	FONTANA	CA		12/20/2018		1,133		217			217		1,350	1,350			
100127962	SPRINGFIELD	TN		09/08/2023		856		33			33		890	890			
100182467	BETHLEHEM	PA		12/12/2024		663		(7)			(7)		656	656			
100170212	WYOMING	MI		10/08/2024		1,882		(115)			(115)		1,766	1,766			
100152244	BRIDGEPORT	CT		05/17/2024		627		(17)			(17)		610	610			
100119391	FORT WORTH	TX		07/31/2023		810		77			77		887	887			
100185473	ALBUQUERQUE	NM		12/20/2024		613		(18)			(18)		595	595			
100120085	TUCSON	AZ		08/11/2023		623		2			2		625	625			
100131948	CASA GRANDE	AZ		10/13/2023		711		27			27		738	738			
100152335	SARATOGA SPRINGS	UT		05/17/2024		782		171			171		953	953			
100084702	NAPA	CA		08/02/2022		683		(26)			(26)		657	657			
100103416	FRESNO	CA		06/16/2023		261		(45)			(45)		216	216			
100186788	PHOENIX	AZ		12/31/2024		2,004		(78)			(78)		1,926	1,926			
100152228	STAR	ID		05/17/2024		754		158			158		912	912			
100115720	NORTH MYRTLE BEACH	SC		07/20/2023		1,043		(64)			(64)		979	979			
100126373	SPRING VALLEY	NY		08/30/2023		582		(33)			(33)		549	549			
100157954	TOBYHANNA	PA		07/09/2024		581		(19)			(19)		562	562			
100053414	TACOMA	WA		03/23/2021		5,121		(751)			(751)		4,370	4,370			
100155998	ORLANDO	FL		06/18/2024		542		(62)			(62)		480	480			
100128323	HOUSTON	TX		09/14/2023		551		(109)			(109)		442	442			
100175823	LARKSVILLE	PA		11/12/2024		545		(26)			(26)		520	520			
100012740	PITTSBURG	CA		05/25/2017		763		139			139		901	901			
100182379	DAVENPORT	FL		12/12/2024		661		(4)			(4)		657	657			
100011826	RIVERVIEW	FL		03/08/2017		938		266			266		1,204	1,204			
100148812	ALVA	FL		04/17/2024		753		141			141		895	895			
100151318	FRESNO	TX		05/10/2024		742		114			114		856	856			
100117071	SAYVILLE	NY		07/20/2023		742		403			403		1,145	1,145			
100179755	WAUKEE	IA		11/21/2024		733		82			82		816	816			
100158730	NORTH LAS VEGAS	NV		07/10/2024		43,919		(1,166)			(1,166)		42,753	42,753			
100067956	PORTLAND	OR		09/23/2021		1,408		(71)			(71)		1,337	1,337			
100109305	NAPLES	FL		06/12/2023		836		(4)			(4)		832	832			
100172566	HOUSTON	TX		10/23/2024		674		(67)			(67)		607	607			
100136237	MIAMI BEACH	FL		11/20/2023		572		53			53		625	625			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086967	ALLENTOWN	PA		10/24/2022		676		(38)			(38)		638	638			
100161963	TRACY	CA		07/31/2024		538		(50)			(50)		489	489			
100151209	CIBOLO	TX		05/10/2024		702		83			83		785	785			
100163007	KINGSPORT	TN		08/13/2024		561		(36)			(36)		526	526			
100061034	MANTECA	CA		06/01/2021		1,891		18			18		1,909	1,909			
100136392	LEHI	UT		11/20/2023		647		69			69		715	715			
100120608	ORLANDO	FL		08/18/2023		767		17			17		783	783			
100138798	BALTIMORE	MD		12/21/2023		580		(36)			(36)		544	544			
100159297	LEHIGH ACRES	FL		07/15/2024		715		14			14		729	729			
100181243	NORTH LAS VEGAS	NV		12/06/2024		632		39			39		672	672			
100149468	PARKVILLE	MD		04/24/2024		686		9			9		695	695			
100011695	LOS ANGELES	CA		03/08/2017		1,233		809			809		2,042	2,042			
100155041	VICTORIA	TX		07/19/2024		535		(43)			(43)		492	492			
100142080	MIAMI LAKES	FL		02/29/2024		627		(27)			(27)		600	600			
100155423	HERNDON	VA		06/18/2024		2,276		(60)			(60)		2,216	2,216			
100152753	PORT RICHEY	FL		05/22/2024		879		(59)			(59)		820	820			
100159427	PETERSBURG	VA		07/15/2024		554		(61)			(61)		493	493			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		1,891		100			100		1,991	1,991			
100065091	GRANTS PASS	OR		07/14/2021		1,375		(90)			(90)		1,285	1,285			
100164482	PFLUGERVILLE	TX		08/21/2024		736		(18)			(18)		718	718			
100133610	SUMMERVILLE	SC		10/23/2023		896		169			169		1,065	1,065			
100081043	GOLETA	CA		03/18/2022		1,298		106			106		1,404	1,404			
100163057	KILLEEN	TX		08/13/2024		573		(9)			(9)		564	564			
100116066	RAMSEY	NJ		07/20/2023		493		(86)			(86)		407	407			
100024710	FONTANA	CA		09/20/2018		2,050		72			72		2,121	2,121			
100064616	NORTH MIAMI	FL		07/01/2021		1,304		205			205		1,509	1,509			
100025234	GERMANTOWN	MD		09/20/2018		1,214		(61)			(61)		1,153	1,153			
100028251	LODI	CA		10/26/2018		1,165		(34)			(34)		1,131	1,131			
100131970	MURFREESBORO	TN		10/13/2023		617		(24)			(24)		593	593			
100135291	HOUSTON	TX		11/13/2023		1,283		68			68		1,350	1,350			
100064373	WINDERMERE	FL		07/01/2021		1,481		41			41		1,522	1,522			
100179529	BIG PINE	CA		11/21/2024		681		(30)			(30)		651	651			
100086002	LOS CABOS	MEX		08/19/2022		736							736	736			
100070507	MECHANICSVILLE	VA		09/23/2021		1,307		(78)			(78)		1,229	1,229			
100161448	BRANDON	FL		07/30/2024		5,840		(20)			(20)		5,820	5,820			
100115997	ROCKWALL	TX		07/20/2023		630		(31)			(31)		599	599			
100031319	NEWBURY PARK	CA		03/29/2019		1,166		101			101		1,267	1,267			
100071880	YORBA LINDA	CA		11/05/2021		1,721		(117)			(117)		1,605	1,605			
100179437	RIO RANCHO	NM		11/21/2024		2,084		123			123		2,207	2,207			
100140118	ROSHARON	TX		01/09/2024		725		62			62		787	787			
100135237	KNOXVILLE	TN		11/08/2023		613		103			103		716	716			
100109322	SOUTH OGDEN	UT		06/12/2023		3,567		(152)			(152)		3,414	3,414			
100140951	DURHAM	NC		03/28/2024		352		(45)			(45)		307	307			
100164674	SAN JOSE	CA		08/23/2024		1,214		(81)			(81)		1,133	1,133			
100186733	MILWAUKEE	WI		12/31/2024		608		(39)			(39)		569	569			
100170310	KATY	TX		10/08/2024		2,164		(109)			(109)		2,055	2,055			
100109318	LIBERTY HILL	TX		06/12/2023		2,831		(151)			(151)		2,680	2,680			
100149333	CEDAR PARK	TX		04/24/2024		692		6			6		698	698			
100137041	FUQUAY VARINA	NC		11/28/2023		592		6			6		599	599			
100162625	FAIRMOUNT HEIGHTS	MD		08/12/2024		793		(41)			(41)		751	751			
100149768	SAN BERNARDINO	CA		04/26/2024		(193)		743			743		551	551			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080440	CHESTERBROOK	PA		03/10/2022		1,101		(128)			(128)		973	973			
100049601	UPPER MARLBORO	MD		11/20/2020		713		(36)			(36)		678	678			
100014605	CHULA VISTA	CA		09/27/2017		1,487		(173)			(173)		1,314	1,314			
100172386	SURF CITY	NC		10/23/2024		7,388		(250)			(250)		7,138	7,138			
100154543	WAUWATOSA	WI		06/14/2024		970		30			30		1,000	1,000			
100119181	WAUWATOSA	WI		07/31/2023		613		(5)			(5)		608	608			
100081241	WAYNESVILLE	NC		03/18/2022		1,334		100			100		1,434	1,434			
100053979	ARLINGTON HEIGHTS	IL		03/23/2021		1,219		(273)			(273)		946	946			
100173706	MERRILLVILLE	IN		10/30/2024		617		(62)			(62)		555	555			
100048938	CHICAGO	IL		11/20/2020		1,180		(271)			(271)		909	909			
100050051	SAINT AUGUSTINE	FL		11/20/2020		1,100		(93)			(93)		1,007	1,007			
100172624	NEWBURGH	NY		10/24/2024		510		(36)			(36)		475	475			
100088097	BOYNTON BEACH	FL		10/25/2022		453		(61)			(61)		392	392			
100160173	TOBYHANNA	PA		07/18/2024		577		(46)			(46)		531	531			
100132115	OOLTEWAH	TN		10/13/2023		628		(19)			(19)		608	608			
100077972	SIMI VALLEY	CA		02/18/2022		1,286		(79)			(79)		1,206	1,206			
100162928	WEST PALM BEACH	FL		08/12/2024		63,341		(1,377)			(1,377)		61,964	61,964			
100044245	MADERA	CA		08/19/2020		346		47			47		392	392			
100115844	FORT WORTH	TX		07/20/2023		2,120		58			58		2,178	2,178			
100120095	ANCHORAGE	AK		08/11/2023		641		(27)			(27)		615	615			
100167583	TEXAS CITY	TX		09/19/2024		622		10			10		631	631			
100179958	KODAK	TN		11/25/2024		595		(50)			(50)		545	545			
100049410	RUNNING SPRINGS	CA		11/20/2020		938		(124)			(124)		814	814			
100148216	RALEIGH	NC		04/12/2024		967		(23)			(23)		944	944			
100134929	LAWRENCEVILLE	GA		10/30/2023		539		(32)			(32)		507	507			
100186617	CHARLOTTE	NC		12/30/2024		726		86			86		812	812			
100107991	HENDERSON	NV		05/25/2023		791		11			11		802	802			
100179667	TORRINGTON	CT		11/21/2024		636		(31)			(31)		605	605			
100090191	HALLANDALE BEACH	FL		01/13/2023		432		8			8		440	440			
100127602	TUCSON	AZ		09/08/2023		622		(4)			(4)		618	618			
100024504	SCHAUMBURG	IL		09/20/2018		1,088		97			97		1,185	1,185			
100168367	TYBEE ISLAND	GA		09/25/2024		606		(60)			(60)		546	546			
100158150	SAINT LOUIS	MO		07/09/2024		593		(37)			(37)		555	555			
100185054	LAS VEGAS	NV		12/20/2024		409		(26)			(26)		382	382			
100171675	PEACHTREE CITY	GA		10/16/2024		1,315		(59)			(59)		1,256	1,256			
100148753	GULF SHORES	AL		04/17/2024		749		89			89		838	838			
100179444	DENTON	TX		11/21/2024		717		57			57		775	775			
100173227	SANFORD	NC		10/30/2024		772		26			26		798	798			
100110546	GLASSBORO	NJ		06/30/2023		776		(23)			(23)		754	754			
100043173	PLYMOUTH	MA		05/28/2020		1,530		(44)			(44)		1,486	1,486			
100158683	DAHLONEGA	GA		07/10/2024		734		67			67		801	801			
100140098	CAPE CORAL	FL		01/09/2024		1,035		103			103		1,138	1,138			
100164981	OCRACOKE	NC		08/28/2024		677		(75)			(75)		603	603			
100135905	KNOXVILLE	TN		11/13/2023		454		(103)			(103)		351	351			
100153281	PAWLEYS ISLAND	SC		05/30/2024		605		(30)			(30)		575	575			
100176802	ASHLAND	NH		11/15/2024		287		13			13		300	300			
100065516	ROUND ROCK	TX		07/28/2021		1,422		(77)			(77)		1,345	1,345			
100079872	GALVESTON	TX		04/25/2022		1,146		(115)			(115)		1,031	1,031			
100182217	MADISON HEIGHTS	VA		12/12/2024		849		(11)			(11)		838	838			
100137625	GULF SHORES	AL		12/08/2023		733		115			115		848	848			
100109021	CORONA	CA		05/31/2023		306		(38)			(38)		268	268			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138272	MILLERTON	NY		12/15/2023		481		39			39		520	520			
100119276	HOSCHTON	GA		07/31/2023		847		117			117		964	964			
100091789	LOCK HAVEN	PA		01/30/2023		52		53			53		106	106			
100162674	SARATOGA SPRINGS	UT		08/12/2024		1,663		65			65		1,727	1,727			
100186471	CANTON	GA		12/30/2024		695		(32)			(32)		663	663			
100153307	TOMS RIVER	NJ		05/30/2024		569		(36)			(36)		532	532			
100091251	LAKEWOOD	WA		01/31/2023		665		(63)			(63)		602	602			
100049707	LAKE VILLA	IL		11/20/2020		1,434		(163)			(163)		1,271	1,271			
100129366	RALEIGH	NC		09/25/2023		639		52			52		691	691			
100173896	TAMPA	FL		10/31/2024		633		(85)			(85)		547	547			
100169869	OCALA	FL		09/30/2024		1,396		181			181		1,577	1,577			
100067978	PINON HILLS	CA		09/23/2021		1,424		(59)			(59)		1,365	1,365			
100114626	WELLINGTON	CO		06/29/2023		7,551		(15)			(15)		7,535	7,535			
100169052	DEL VALLE	TX		09/27/2024		829		(100)			(100)		729	729			
100000211	RIALTO	CA		09/27/2016		662		352			352		1,014	1,014			
100137956	PHOENIX	AZ		12/13/2023		715		121			121		835	835			
100048589	BROOKLYN	NY		11/20/2020		879		(389)			(389)		491	491			
100000464	STATEN ISLAND	NY		09/27/2016		1,264		927			927		2,191	2,191			
100081307	LANCASTER	CA		03/18/2022		2,211		127			127		2,338	2,338			
100149675	YOUNGSVILLE	NC		04/26/2024		678		(61)			(61)		617	617			
100168372	TULSA	OK		09/25/2024		799		(38)			(38)		762	762			
100132475	PALM HARBOR	FL		11/03/2023		600		38			38		637	637			
100026943	RIALTO	CA		09/26/2018		1,278		67			67		1,346	1,346			
100132074	COVENTRY TOWNSHIP	OH		10/13/2023		1,052		(3)			(3)		1,049	1,049			
100180404	DACULA	GA		11/25/2024		725		8			8		733	733			
100149324	KATY	TX		04/24/2024		710		28			28		737	737			
100054460	BALLSTON LAKE	NY		03/23/2021		1,133		(199)			(199)		934	934			
100054144	BUCKEYE	AZ		03/23/2021		1,214		(324)			(324)		890	890			
100116964	JUNO BEACH	FL		07/20/2023		758		417			417		1,175	1,175			
100012031	NORTHBOROUGH	MA		03/08/2017		3,883		513			513		4,397	4,397			
100185162	MADERA	CA		12/20/2024		436		(8)			(8)		428	428			
100044206	CHULA VISTA	CA		08/19/2020		4,943		91			91		5,033	5,033			
100081243	MECHANICSVILLE	VA		03/18/2022		1,189		40			40		1,229	1,229			
100013356	UNION	NJ		05/25/2017		1,119		275			275		1,394	1,394			
100185990	PORTER	TX		12/26/2024		574		(36)			(36)		538	538			
100139046	DEERFIELD BEACH	FL		12/22/2023		491		(4)			(4)		487	487			
100135782	ANTIOCH	CA		11/10/2023		626		147			147		773	773			
100025195	INGLEWOOD	CA		09/20/2018		3,997		88			88		4,085	4,085			
100081253	LEXINGTON PARK	MD		03/18/2022		1,808		170			170		1,978	1,978			
100165326	OVIEDO	FL		08/29/2024		456		(53)			(53)		403	403			
100140164	CLARKSVILLE	TN		01/09/2024		1,823		(91)			(91)		1,732	1,732			
100119393	DAVENPORT	FL		07/31/2023		922		24			24		946	946			
100172168	GLENPOOL	OK		10/17/2024		610		(53)			(53)		557	557			
100148935	STATESBORO	GA		04/17/2024		591		(71)			(71)		519	519			
100026558	TRACY	CA		09/26/2018		810		41			41		851	851			
100091004	LOS ANGELES	CA		01/31/2023		692		(29)			(29)		662	662			
100167765	PORTSMOUTH	VA		09/19/2024		607		(83)			(83)		525	525			
100138200	STAFFFORD	TX		12/14/2023		547		(38)			(38)		509	509			
100144101	FORNEY	TX		03/07/2024		747		68			68		815	815			
100120699	CHARLOTTE	NC		08/25/2023		961		(22)			(22)		939	939			
100143969	ALLEN	TX		02/29/2024		875		(15)			(15)		860	860			

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100026619	PATTERSON	CA		09/26/2018		1,929		94			94		2,022	2,022			
100148796	SHERRILLS FORD	NC		04/17/2024		736		100			100		836	836			
100140551	CHARLOTTE	NC		01/19/2024		618		29			29		646	646			
100144640	ELGIN	TX		03/13/2024		768		(74)			(74)		694	694			
100175946	FARMERSVILLE	TX		11/14/2024		651		(107)			(107)		544	544			
100136624	HILLBORO	OR		11/22/2023		571		45			45		616	616			
100055533	GARDNER	MA		03/23/2021		1,633		(390)			(390)		1,243	1,243			
100176583	FAIRHOPE	AL		11/15/2024		788		112			112		899	899			
100161455	INDIAN TRAIL	NC		07/30/2024		664		(37)			(37)		626	626			
100060055	SAN TAN VALLEY	AZ		06/25/2021		1,386		(83)			(83)		1,303	1,303			
100031917	THOUSAND OAKS	CA		03/29/2019		942		236			236		1,178	1,178			
100149678	JERSEY CITY	NJ		04/26/2024		712		(82)			(82)		630	630			
100025019	PATCHOGUE	NY		09/20/2018		847		369			369		1,216	1,216			
100043553	ORLANDO	FL		08/13/2020		982		(94)			(94)		888	888			
100115870	READING	PA		07/20/2023		632		(23)			(23)		609	609			
100111347	LAKEWOOD	WA		06/29/2023		502		517			517		1,019	1,019			
100076058	TAYLORSVILLE	UT		01/07/2022		1,386		(53)			(53)		1,333	1,333			
100135387	MADISON	WI		11/13/2023		620		(10)			(10)		610	610			
100164478	PHILADELPHIA	PA		08/21/2024		603		(31)			(31)		572	572			
100087355	GLENDALE	AZ		10/25/2022		1,144		123			123		1,266	1,266			
100149861	COLUMBIA	SC		04/29/2024		409		(35)			(35)		373	373			
100181995	NEW CASTLE	DE		12/12/2024		676		84			84		760	760			
100138788	LAKE ARIEL	PA		12/21/2023		639		(45)			(45)		594	594			
100148800	SAN MARCOS	TX		04/17/2024		746		142			142		888	888			
100019645	RAMSEY	NJ		07/26/2018		1,425		28			28		1,453	1,453			
100182279	STEPHENS CITY	VA		12/12/2024		722		96			96		818	818			
100064092	NEW EGYPT	NJ		07/01/2021		1,121		102			102		1,223	1,223			
100182561	MAGGIE VALLEY	NC		12/12/2024		714		(36)			(36)		678	678			
100180748	GALVESTON	TX		11/26/2024		613		(83)			(83)		530	530			
100179848	GREENVILLE	SC		11/22/2024		1,214		(111)			(111)		1,104	1,104			
100176577	TOMBALL	TX		11/15/2024		706		93			93		799	799			
100163389	STANTON	TX		09/27/2024		1,239		(142)			(142)		1,097	1,097			
100013980	VALLEJO	CA		05/25/2017		2,008		89			89		2,098	2,098			
100131938	KYLE	TX		10/13/2023		796		140			140		936	936			
100179729	COLUMBUS	OH		11/21/2024		7,068		406			406		7,474	7,474			
100136429	RIDGELAND	SC		11/20/2023		677		266			266		943	943			
100135110	DURHAM	NC		11/01/2023		2,257		154			154		2,410	2,410			
100016497	FORT LAUDERDALE	FL		04/10/2018		1,442		(22)			(22)		1,420	1,420			
100171579	TACOMA	WA		10/16/2024		657		(31)			(31)		626	626			
100116695	ROCKVILLE	MD		07/20/2023		4,811		2,431			2,431		7,242	7,242			
100028149	CENTRAL ISLIP	NY		10/26/2018		1,936		82			82		2,018	2,018			
100079946	SNOHOMISH	WA		04/25/2022		1,059		66			66		1,125	1,125			
100161174	MIDLOTHIAN	VA		07/25/2024		446		(102)			(102)		344	344			
100065452	ARLINGTON	TN		07/28/2021		1,345		(15)			(15)		1,330	1,330			
100013266	NAPLES	FL		05/25/2017		3,271		335			335		3,606	3,606			
100172463	FORT WORTH	TX		10/23/2024		775		18			18		793	793			
100154333	JACKSONVILLE	FL		06/07/2024		260		(25)			(25)		234	234			
100100115	BAYONNE	NJ		03/28/2023		188							187	187			
100151633	WESTFIELD	NJ		05/10/2024		593		(35)			(35)		559	559			
100150074	ALBURTIS	PA		06/14/2024		584		(6)			(6)		578	578			
100089292	LONG BEACH	CA		01/26/2023		664		(130)			(130)		535	535			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152361	SAN MARCOS	TX		05/17/2024		1,226		227			227		1,454	1,454			
100180436	NEW ORLEANS	LA		11/25/2024		668		(1)			(1)		667	667			
100161453	PFLUGERVILLE	TX		07/30/2024		628		(64)			(64)		564	564			
100067656	PRINCETON	TX		09/23/2021		1,435		(22)			(22)		1,413	1,413			
100170086	DAYTON	OH		10/08/2024		647		(60)			(60)		587	587			
100136264	KISSIMMEE	FL		11/20/2023		586		12			12		599	599			
100081162	AUSTIN	TX		03/18/2022		1,301		59			59		1,360	1,360			
100168315	SAINT PAUL	MN		09/20/2024		604		(57)			(57)		547	547			
100119354	MELISSA	TX		07/31/2023		4,334		31			31		4,365	4,365			
100057808	SURFSIDE BEACH	TX		06/30/2021		1,360		(71)			(71)		1,289	1,289			
100174292	MORRISTOWN	TN		10/31/2024		1,375		51			51		1,426	1,426			
100149369	ROSEMOUNT	MN		04/24/2024		798		87			87		885	885			
100165024	CLE ELUM	WA		08/28/2024		617		(67)			(67)		550	550			
100186420	ALEXANDER	AR		12/30/2024		4,007		(87)			(87)		3,920	3,920			
100084593	MCDONOUGH	GA		08/02/2022		2,638		(92)			(92)		2,545	2,545			
100131682	HOPKINS	SC		10/06/2023		684		71			71		755	755			
100038040	BOISE	ID		11/15/2019		2,066		(109)			(109)		1,957	1,957			
100062042	HINESVILLE	GA		07/01/2021		1,881		(51)			(51)		1,830	1,830			
100107804	MIMS	FL		05/19/2023		826		75			75		901	901			
100054099	PORT SAINT LUCIE	FL		03/23/2021		943		(195)			(195)		748	748			
100169051	GRAHAM	NC		09/27/2024		618		(69)			(69)		549	549			
100054890	ORANGE PARK	FL		03/23/2021		1,107		(215)			(215)		893	893			
100175952	NASHVILLE	TN		11/14/2024		451		(9)			(9)		442	442			
100140150	LAWRENCEVILLE	GA		01/09/2024		1,076		(42)			(42)		1,034	1,034			
100151360	LUMBERTON	NJ		05/10/2024		672		(16)			(16)		656	656			
100137932	SPRING	TX		12/13/2023		623		(13)			(13)		610	610			
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019		979		112			112		1,091	1,091			
100179538	MEMPHIS	TN		11/21/2024		676		(27)			(27)		650	650			
100110368	BESSEMER CITY	NC		06/30/2023		641		(22)			(22)		619	619			
100152220	FORT WORTH	TX		05/17/2024		725		135			135		860	860			
100077817	SAN LEANDRO	CA		01/14/2022		1,333		(84)			(84)		1,249	1,249			
100117201	PANAMA CITY BEACH	FL		07/20/2023		628		(48)			(48)		579	579			
100156852	PHILADELPHIA	PA		06/27/2024		507		(41)			(41)		466	466			
100154615	GARLAND	TX		06/14/2024		539		(99)			(99)		440	440			
100181281	SPRINGFIELD	MA		12/06/2024		592		3			3		595	595			
100186748	FRANKLIN	TN		12/31/2024		623		(69)			(69)		555	555			
100132532	PENNSAUKEN	NJ		11/03/2023		393		15			15		408	408			
100164100	WENDELL	NC		08/21/2024		576		(53)			(53)		523	523			
100128713	PHILADELPHIA	PA		09/21/2023		556		(71)			(71)		485	485			
100129777	CHARLOTTE	NC		09/27/2023		604		(14)			(14)		589	589			
100138750	EL CAJON	CA		12/21/2023		497		(32)			(32)		465	465			
100135402	THE VILLAGES	FL		11/13/2023		605		(4)			(4)		601	601			
100160117	PRINCETON	TX		07/17/2024		671		(5)			(5)		666	666			
100140373	MONUMENT	CO		01/18/2024		1,100		(72)			(72)		1,029	1,029			
100044433	VALRICO	FL		11/19/2020		836		(57)			(57)		778	778			
100141624	ATLANTA	GA		01/30/2024		573		(34)			(34)		540	540			
100169828	KISSIMMEE	FL		09/30/2024		631		(68)			(68)		562	562			
100159367	CAMBRIDGE	MD		07/15/2024		724		35			35		759	759			
100013909	ONTARIO	CA		05/25/2017		1,350		(39)			(39)		1,311	1,311			
100089041	INGLEWOOD	CA		11/04/2022		722		20			20		742	742			
100140339	BOISE	ID		01/18/2024		570		(36)			(36)		534	534			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163072	MATTHEWS	NC		08/13/2024		645		(33)			(33)		611	611			
100136024	MAUGANSVILLE	MD		11/16/2023		558		(4)			(4)		554	554			
100091617	LAS VEGAS	NV		03/07/2023		920		(155)			(155)		765	765			
100016402	AUSTIN	TX		04/05/2018		1,759		(84)			(84)		1,675	1,675			
100112415	OLD BRIDGE	NJ		06/29/2023		498		336			336		834	834			
100142159	KATY	TX		02/29/2024		843		(51)			(51)		792	792			
100140313	NORTH MYRTLE BEACH	SC		01/18/2024		556		(35)			(35)		521	521			
100119216	OWENS CROSS ROADS	AL		07/31/2023		1,252		271			271		1,522	1,522			
100165550	REYNOLDSBURG	OH		08/29/2024		594		(54)			(54)		540	540			
100087948	CHICAGO	IL		10/25/2022		372		(15)			(15)		357	357			
100062167	DAMASCUS	MD		07/01/2021		1,284		(12)			(12)		1,271	1,271			
100049176	FRAZIER PARK	CA		11/20/2020		1,173		(231)			(231)		942	942			
100109369	NEW ORLEANS	LA		06/12/2023		759		(31)			(31)		728	728			
100150807	PUNTA GORDA	FL		05/08/2024		573		(5)			(5)		567	567			
100109760	HOUSTON	TX		06/16/2023		619		(47)			(47)		572	572			
100136529	SAFETY HARBOR	FL		11/20/2023		565		16			16		581	581			
100136541	LOGANVILLE	GA		11/20/2023		654		89			89		742	742			
100186636	SALEM	OR		12/30/2024		768		105			105		873	873			
100112524	NEW BOSTON	NH		06/29/2023		645		490			490		1,135	1,135			
100173290	COLUMBUS	GA		10/30/2024		1,249		(92)			(92)		1,157	1,157			
100151088	BELLA VISTA	AR		05/08/2024		11,305		616			616		11,921	11,921			
100109319	LEBANON	TN		06/12/2023		726		(45)			(45)		681	681			
100133692	GULFPORT	FL		10/23/2023		603		(13)			(13)		589	589			
100140362	BRIDGEPORT	CT		01/18/2024		377		(31)			(31)		346	346			
100153364	MASON	OH		05/30/2024		546		(43)			(43)		503	503			
100150590	MURFREESBORO	TN		05/03/2024		665		(52)			(52)		613	613			
100110510	KYLE	TX		06/30/2023		878		137			137		1,015	1,015			
100079653	SARASOTA	FL		04/08/2022		880		34			34		914	914			
100170157	WINDSOR LOCKS	CT		10/08/2024		643		(55)			(55)		587	587			
100100782	WALDORF	MD		04/28/2023		924		138			138		1,062	1,062			
100117747	KATY	TX		07/20/2023		1,332		(91)			(91)		1,240	1,240			
100060197	BALTIMORE	MD		06/25/2021		1,400		(69)			(69)		1,331	1,331			
100025559	SAN DIEGO	CA		09/20/2018		1,332		(68)			(68)		1,265	1,265			
100155080	LOGANVILLE	GA		07/19/2024		10,341		(359)			(359)		9,982	9,982			
100148184	FALLSTON	MD		04/12/2024		679		5			5		684	684			
100149426	PENDERGRASS	GA		04/24/2024		752		68			68		820	820			
100171137	LONG BEACH	CA		11/22/2024		525		(33)			(33)		492	492			
100086673	JACKSON	GA		09/30/2022		668		(25)			(25)		643	643			
100128194	PENSACOLA	FL		09/18/2023		740		206			206		946	946			
100143074	ROYAL OAK	MI		02/14/2024		550		(85)			(85)		465	465			
100065628	WARWICK	RI		07/28/2021		1,880		(147)			(147)		1,733	1,733			
100116795	DAVENPORT	FL		07/20/2023		(1,549)		2,853			2,853		1,304	1,304			
100152823	CLACKAMAS	OR		05/22/2024		658		(33)			(33)		626	626			
100057863	MEDFORD	OR		06/30/2021		1,434		(73)			(73)		1,361	1,361			
100159525	EULESS	TX		07/15/2024		604		(44)			(44)		560	560			
100137131	PORT SAINT LUCIE	FL		11/28/2023		564		(43)			(43)		521	521			
100102106	FREEHOLD	NJ		04/14/2023		485		(36)			(36)		449	449			
100057624	ELIZABETH	NJ		06/30/2021		1,442		(67)			(67)		1,375	1,375			
100074182	READING	PA		12/09/2021		982		(159)			(159)		823	823			
100043290	LAS VEGAS	NV		08/13/2020		1,639		(237)			(237)		1,402	1,402			
100152255	WOODSTOCK	GA		05/17/2024		1,347		(2)			(2)		1,345	1,345			

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100103305	GAINESVILLE	GA		04/27/2023		1,628		(52)			(52)		1,576	1,576			
100172394	WAUKEE	IA		10/23/2024		760		(7)			(7)		753	753			
100174249	SAN ANTONIO	TX		10/31/2024		618		(90)			(90)		528	528			
100182120	CRAWFORDVILLE	FL		12/12/2024		714		3			3		717	717			
100120640	SAN BERNARDINO	CA		08/21/2023		590		(17)			(17)		573	573			
100090045	WEST ORANGE	NJ		01/13/2023		572		(22)			(22)		550	550			
100024615	SPRINGFIELD	VA		09/20/2018		1,784		8			8		1,791	1,791			
100175508	TUCSON	AZ		12/23/2024		546		(77)			(77)		469	469			
100159412	RIO RANCHO	NM		07/15/2024		595		(50)			(50)		545	545			
100136997	CAPE CORAL	FL		11/28/2023		599		(3)			(3)		596	596			
100079840	RENTON	WA		04/25/2022		809		(7)			(7)		802	802			
100116572	SAN ANTONIO	TX		07/20/2023		389		(32)			(32)		357	357			
100157893	SUMMERVILLE	SC		07/09/2024		647		6			6		654	654			
100136871	LONGS	SC		11/27/2023		793		207			207		1,000	1,000			
100026527	NEW WINDSOR	MD		09/26/2018		1,081		45			45		1,125	1,125			
100162061	AUGUSTA	GA		07/31/2024		470		(120)			(120)		350	350			
100060552	SILVER SPRING	MD		06/01/2021		1,418		18			18		1,436	1,436			
100186451	BRISTOL	CT		12/30/2024		1,516		(44)			(44)		1,473	1,473			
100171250	EPHRATA	WA		10/16/2024		592		(77)			(77)		515	515			
100151589	ATLANTIC CITY	NJ		05/10/2024		589		(30)			(30)		559	559			
100154675	BEL AIR	MD		07/19/2024		499		(86)			(86)		413	413			
100025107	RIVERSIDE	CA		09/20/2018		864		(24)			(24)		840	840			
100054763	MIRAMAR	FL		03/23/2021		988		(267)			(267)		720	720			
100049571	EASTON	MD		11/20/2020		2,096		(332)			(332)		1,764	1,764			
100114805	MINNEAPOLIS	MN		07/10/2023		652		(19)			(19)		633	633			
100076335	WASHINGTON	DC		01/07/2022		2,065		(82)			(82)		1,983	1,983			
100081191	AMERICAN FORK	UT		03/18/2022		1,279		15			15		1,294	1,294			
100153202	VAN ALSTYNE	TX		05/30/2024		593		(31)			(31)		562	562			
100079935	OCALA	FL		04/25/2022		808		(5)			(5)		802	802			
100164415	LITTLE ELM	TX		08/21/2024		603		(48)			(48)		555	555			
100102757	CHARLOTTE	NC		06/22/2023		636		(87)			(87)		550	550			
100144163	LAND O LAKES	FL		03/07/2024		4,707		121			121		4,828	4,828			
100118031	HERNDON	VA		07/20/2023		794		111			111		905	905			
100000266	SACRAMENTO	CA		09/27/2016		1,777		1,128			1,128		2,905	2,905			
100150899	FORT WORTH	TX		05/08/2024		780		(33)			(33)		747	747			
100129499	SAN ANTONIO	TX		09/29/2023		593		12			12		605	605			
100012158	LOS ANGELES	CA		03/08/2017		1,878		392			392		2,270	2,270			
100151280	TUCSON	AZ		05/10/2024		563		(69)			(69)		495	495			
100140528	BOLIVIA	NC		01/19/2024		519		33			33		552	552			
100049044	SAINT CHARLES	IL		11/20/2020		1,004		(125)			(125)		879	879			
100080389	GALVESTON	TX		04/14/2022		2,450		25			25		2,475	2,475			
100170235	VON ORMY	TX		10/08/2024		730		39			39		768	768			
100174994	LAS VEGAS	NV		10/31/2024		1,998		(205)			(205)		1,792	1,792			
100087077	PUERTO ESCONDIDO	MEX		09/26/2022		5,693							5,693	5,693			
100181979	DULUTH	GA		12/12/2024		668		(11)			(11)		657	657			
100171444	SHAKOPEE	MN		10/16/2024		713		(39)			(39)		675	675			
100168216	LITHONIA	GA		09/20/2024		585		(70)			(70)		514	514			
100013692	LOS ANGELES	CA		05/25/2017		1,211							1,211	1,211			
100186600	CASA GRANDE	AZ		12/30/2024		732		99			99		831	831			
100135891	TANEYTOWN	MD		11/13/2023		516		(106)			(106)		410	410			
100160159	KELLER	TX		07/17/2024		614		(55)			(55)		560	560			

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100055590	EGG HARBOR TOWNSHIP	NJ		03/23/2021		872		(214)			(214)		659	659			
100137141	ANN ARBOR	MI		11/28/2023		549		(33)			(33)		516	516			
100130255	LOS BANOS	CA		09/28/2023		3,205		(22)			(22)		3,183	3,183			
100157881	BANNING	CA		07/09/2024		545		(43)			(43)		502	502			
100163188	OCEAN CITY	MD		08/13/2024		642		(29)			(29)		613	613			
100110272	FORT MYERS	FL		06/30/2023		3,012		(122)			(122)		2,890	2,890			
100071712	ENCINITAS	CA		10/14/2021		1,359		(106)			(106)		1,253	1,253			
100115952	BUDD LAKE	NJ		07/20/2023		3,026		(62)			(62)		2,964	2,964			
100173454	ORLANDO	FL		10/29/2024		238		(58)			(58)		180	180			
100150551	BLOOMINGTON	MN		05/03/2024		679		(24)			(24)		655	655			
100103580	HEATH	TX		05/08/2023		11,407		(268)			(268)		11,138	11,138			
100158879	PORT O CONNOR	TX		07/12/2024		553		(65)			(65)		488	488			
100185372	SIERRA VISTA	AZ		12/20/2024		707		58			58		765	765			
100054656	PAWLING	NY		03/23/2021		978		(167)			(167)		810	810			
100166339	PHOENIX	AZ		10/24/2024		578		(121)			(121)		457	457			
100131947	MANHATTAN	IL		10/13/2023		4,684		(53)			(53)		4,631	4,631			
100026595	PITTSBURG	CA		09/26/2018		3,479		138			138		3,617	3,617			
100164425	FARGO	ND		08/21/2024		557		(45)			(45)		511	511			
100141231	IRVING	TX		01/30/2024		632		(109)			(109)		523	523			
100152196	ARLINGTON	TX		05/17/2024		582		(27)			(27)		555	555			
100163159	SAINT GEORGE	UT		08/13/2024		606		(69)			(69)		538	538			
100156392	CLEARWATER	FL		07/25/2024		493		(84)			(84)		409	409			
100079667	MIAMI	FL		04/08/2022		791		(70)			(70)		721	721			
100048248	COLUMBIA	MD		11/20/2020		667		621			621		1,289	1,289			
100076272	STERLING	VA		01/07/2022		1,302		(108)			(108)		1,194	1,194			
100176773	GREENVILLE	SC		11/15/2024		272		(31)			(31)		242	242			
100141412	SANGER	TX		01/30/2024		516		(54)			(54)		462	462			
100185128	BAKERSFIELD	CA		12/20/2024		1,138		56			56		1,194	1,194			
100155200	PAHOA	HI		07/19/2024		415		(103)			(103)		313	313			
100161750	WILMINGTON	OH		07/30/2024		459		(35)			(35)		423	423			
100178212	SPRING	TX		11/19/2024		760		(88)			(88)		673	673			
100182472	WOODBURY	NJ		12/12/2024		668		8			8		676	676			
100115836	RICHMOND HILL	GA		07/20/2023		1,563		202			202		1,765	1,765			
100162784	BATON ROUGE	LA		08/12/2024		551		(50)			(50)		501	501			
100115738	TULARE	CA		07/20/2023		657		(65)			(65)		592	592			
100150596	PRINCETON	TX		05/03/2024		745		176			176		922	922			
100109320	LIBERTY HILL	TX		06/12/2023		2,860		(152)			(152)		2,707	2,707			
100152427	CYPRESS	TX		05/17/2024		562		3			3		564	564			
100108234	PALERMO	CA		05/24/2023		502		(63)			(63)		439	439			
100162691	RICHMOND	TX		08/12/2024		677		25			25		703	703			
100109364	GEORGETOWN	TX		06/12/2023		803		4			4		807	807			
100154796	BEAVERCREEK	OH		07/19/2024		631		(3)			(3)		628	628			
100140453	CLAYTON	NC		01/18/2024		618		(35)			(35)		582	582			
100103247	LEHIGH ACRES	FL		04/27/2023		1,504		(163)			(163)		1,341	1,341			
100057926	DUBLIN	OH		06/30/2021		1,379		(78)			(78)		1,301	1,301			
100132001	DURHAM	NC		10/13/2023		670		24			24		694	694			
100171817	MESQUITE	TX		10/17/2024		608		(66)			(66)		542	542			
100135792	GREENVILLE	SC		11/10/2023		567		33			33		600	600			
100076248	CHANDLER	AZ		01/07/2022		1,332		(79)			(79)		1,253	1,253			
100129696	ELMWOOD PARK	IL		09/29/2023		636		(31)			(31)		605	605			
100067965	CUMMING	GA		09/23/2021		1,449		(20)			(20)		1,428	1,428			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140007	ATLANTA	GA		01/09/2024		517		(51)			(51)		466	466			
100162800	FLOSSMOOR	IL		08/12/2024		589		(50)			(50)		540	540			
100140562	YOUNGSVILLE	NC		01/19/2024		19,882		(450)			(450)		19,433	19,433			
100131613	SCRANTON	PA		10/06/2023		593		5			5		598	598			
100151303	WESLEY CHAPEL	FL		05/10/2024		691		17			17		708	708			
100091651	NEW WINDSOR	NY		01/27/2023		2,464		(65)			(65)		2,398	2,398			
100119508	PRINCETON	TX		07/28/2023		671		(9)			(9)		662	662			
100181981	AUBREY	TX		12/12/2024		699		41			41		740	740			
100112469	EL DORADO	CA		06/29/2023		1,043		577			577		1,619	1,619			
100156797	DALLAS	TX		06/26/2024		591		(67)			(67)		525	525			
100143203	SAN ANTONIO	TX		02/16/2024		656		(6)			(6)		650	650			
100140073	NORRISTOWN	PA		01/09/2024		626		(35)			(35)		591	591			
100156592	PENDERGRASS	GA		06/24/2024		747		87			87		834	834			
100143202	SAN ANTONIO	TX		02/16/2024		657		(5)			(5)		651	651			
100032047	FONTANA	CA		03/29/2019		966		80			80		1,046	1,046			
100087438	NEW MILFORD	CT		10/25/2022		862		117			117		980	980			
100174083	TALENT	OR		10/31/2024		490		54			54		545	545			
100135760	CHARLOTTE	NC		11/10/2023		634		118			118		752	752			
100140881	ALBUQUERQUE	NM		01/25/2024		498		(57)			(57)		441	441			
100065295	YUBA CITY	CA		07/28/2021		1,353		(102)			(102)		1,251	1,251			
100168389	DAYTON	MN		09/25/2024		1,055		75			75		1,130	1,130			
100115719	SCOTTSDALE	AZ		07/20/2023		2,362		(46)			(46)		2,315	2,315			
100026599	SILVER SPRING	MD		09/26/2018		642		387			387		1,029	1,029			
100014353	UNIONDALE	NY		09/27/2017		512		926			926		1,437	1,437			
100127504	HOUSTON	TX		09/08/2023		192		(1)			(1)		191	191			
100140057	ROSHARON	TX		01/09/2024		82,063		(1,225)			(1,225)		80,838	80,838			
100133842	OWINGS MILLS	MD		10/20/2023		1,548		(44)			(44)		1,505	1,505			
100013856	ORANGE TOWNSHIP	NJ		05/25/2017		934		161			161		1,094	1,094			
100109372	SEASIDE	OR		06/12/2023		2,118		(105)			(105)		2,013	2,013			
100109120	CAPE CORAL	FL		06/05/2023		593		(38)			(38)		555	555			
100138910	KNIGHTDALE	NC		12/21/2023		526		(42)			(42)		484	484			
100164762	SAINT AUGUSTINE	FL		08/26/2024		705		(7)			(7)		698	698			
100044120	GARDENA	CA		08/19/2020		2,162		144			144		2,307	2,307			
100179728	COLUMBUS	OH		11/21/2024		5,594		341			341		5,935	5,935			
100154694	LAS VEGAS	NV		07/19/2024		593		(47)			(47)		546	546			
100000331	WHITTIER	CA		09/27/2016		3,547		93			93		3,640	3,640			
100144116	CHARLOTTE	NC		03/07/2024		595		(23)			(23)		572	572			
100115403	DAWSONVILLE	GA		07/17/2023		561		(87)			(87)		474	474			
100160984	NEW BRAUNFELS	TX		07/24/2024		749		75			75		824	824			
100113671	PEMBROKE PINES	FL		06/29/2023		1,560		233			233		1,793	1,793			
100013085	SAN DIEGO	CA		05/25/2017		1,084		(98)			(98)		987	987			
100147712	ROSENBERG	TX		04/05/2024		603		(105)			(105)		499	499			
100160572	LAKEWOOD	CO		07/19/2024		832		8			8		840	840			
100013445	MIAMI	FL		05/25/2017		3,289		939			939		4,229	4,229			
100065640	MODESTO	CA		07/28/2021		1,256		(114)			(114)		1,142	1,142			
100140096	ROCHESTER	NY		01/09/2024		533		(40)			(40)		493	493			
100186615	WASHINGTON	UT		12/30/2024		721		85			85		805	805			
100140097	SAN MARCOS	TX		01/09/2024		793		88			88		881	881			
100120108	TAKOMA PARK	MD		08/11/2023		682		(28)			(28)		654	654			
100163000	MECHANICSBURG	PA		08/12/2024		3,301		(127)			(127)		3,174	3,174			
100176618	LIVE OAK	FL		11/15/2024		633		(47)			(47)		587	587			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081777	SOUTH JORDAN	UT		03/30/2022		1,228		68			68		1,297	1,297			
100079870	ORLANDO	FL		04/08/2022		1,497		(113)			(113)		1,385	1,385			
100079147	RAHWAY	NJ		02/24/2022		1,232		(46)			(46)		1,187	1,187			
100049651	LEESBURG	FL		11/20/2020		857		(79)			(79)		777	777			
100088319	PROSPECT PARK	PA		11/10/2022		820		(22)			(22)		798	798			
100175044	HARVEST	AL		11/05/2024		1,409		(73)			(73)		1,335	1,335			
100142687	TAMPA	FL		02/08/2024		948		(63)			(63)		885	885			
100088844	RICHMOND	CA		11/15/2022		428		(13)			(13)		415	415			
100141362	FLEMING ISLAND	FL		01/30/2024		550		(17)			(17)		534	534			
100128453	GRAND HAVEN	MI		09/15/2023		550		(7)			(7)		544	544			
100091460	PHOENIX	AZ		01/20/2023		960		43			43		1,004	1,004			
100113879	CHEVY CHASE	MD		06/29/2023		6,446		374			374		6,820	6,820			
100049782	GLOUCESTER CITY	NJ		11/20/2020		813		67			67		881	881			
100157599	EAST HANOVER	NJ		06/28/2024		118,467		(3,509)			(3,509)		114,958	114,958			
100149551	CORONA	CA		04/26/2024		9,760		(369)			(369)		9,392	9,392			
100089742	COLUMBUS	OH		12/02/2022		666		5			5		671	671			
100182262	DAHLONEGA	GA		12/12/2024		729		131			131		860	860			
100071969	PANAMA CITY BEACH	FL		10/29/2021		1,258		(206)			(206)		1,052	1,052			
100115927	AURORA	CO		07/20/2023		642		(49)			(49)		592	592			
100159314	STALLINGS	NC		07/15/2024		662		(25)			(25)		637	637			
100175036	ROCKFORD	IL		11/05/2024		602		(73)			(73)		530	530			
100164791	PENSACOLA	FL		08/26/2024		420		(19)			(19)		401	401			
100148257	LAS CRUCES	NM		04/12/2024		603		(27)			(27)		576	576			
100151539	FORT WORTH	TX		05/10/2024		723		131			131		854	854			
100147542	PALM COAST	FL		04/03/2024		1,643		(100)			(100)		1,543	1,543			
100102537	SAINT ALBANS	NY		06/07/2023		732		60			60		792	792			
100160143	ALBANY	OR		07/17/2024		597		(50)			(50)		547	547			
100136858	ANNA	TX		11/27/2023		773		107			107		879	879			
100168778	GRAND PRAIRIE	TX		09/26/2024		620		(125)			(125)		495	495			
100179469	ATHENS	AL		11/21/2024		713		25			25		738	738			
100143269	FORT WORTH	TX		02/16/2024		734		13			13		748	748			
100153318	MURPHY	NC		05/30/2024		2,314		(51)			(51)		2,263	2,263			
100168321	SPRING	TX		09/20/2024		607		(67)			(67)		540	540			
100161938	SPOONER	WI		07/31/2024		2,825		(148)			(148)		2,678	2,678			
100182082	WESTFIELD	IN		12/12/2024		2,629		112			112		2,741	2,741			
100121031	HENDERSON	NV		08/30/2023		1,186		194			194		1,380	1,380			
100152770	PALMETTO	FL		05/22/2024		1,983		(259)			(259)		1,724	1,724			
100151957	WEATHERFORD	TX		06/14/2024		925		26			26		951	951			
100152214	FORT WORTH	TX		05/17/2024		722		134			134		855	855			
100053873	SANTA ROSA	CA		03/23/2021		1,073		(102)			(102)		971	971			
100127477	SAVANNAH	GA		09/08/2023		416		(8)			(8)		409	409			
100126314	TORRINGTON	CT		08/30/2023		582		(32)			(32)		551	551			
100152325	MYRTLE BEACH	SC		05/17/2024		399		(26)			(26)		373	373			
100084610	SAINT CHARLES	MO		08/02/2022		428		(33)			(33)		395	395			
100141623	FREDERICK	MD		01/30/2024		23,158		(303)			(303)		22,855	22,855			
100142682	STATESVILLE	NC		02/08/2024		802		65			65		867	867			
100026601	SAN PABLO	CA		09/26/2018		953		18			18		971	971			
100062562	KINGWOOD	TX		07/01/2021		2,094		(53)			(53)		2,040	2,040			
100110602	ENGLEWOOD	FL		06/30/2023		796		33			33		829	829			
100152536	RINCON	GA		05/17/2024		575		(41)			(41)		534	534			
100120394	CLOVIS	CA		08/18/2023		871		41			41		912	912			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138048	HOUSTON	TX		12/13/2023		429		(20)			(20)		408	408			
100048680	SAN BERNARDINO	CA		11/20/2020		645		58			58		703	703			
100159298	PRINCETON	TX		07/15/2024		6,247		(108)			(108)		6,139	6,139			
100171460	CINCINNATI	OH		10/16/2024		946		(34)			(34)		912	912			
100065680	HYATTSVILLE	MD		07/28/2021		2,033		(128)			(128)		1,905	1,905			
100186727	LOVELL	WY		12/31/2024		640		(21)			(21)		618	618			
100136612	HARTFORD	CT		11/22/2023		1,543		(13)			(13)		1,530	1,530			
100134311	CADDO MILLS	TX		10/27/2023		548		(81)			(81)		467	467			
100129692	GREENSBORO	NC		09/29/2023		633		(35)			(35)		598	598			
100055867	OCEAN CITY	NJ		03/26/2021		2,080		(132)			(132)		1,949	1,949			
100141442	PLYMOUTH	MA		01/30/2024		562		(27)			(27)		535	535			
100139483	FONTANA	CA		12/28/2023		513		(25)			(25)		488	488			
100169184	CAPE CORAL	FL		09/27/2024		709		(36)			(36)		672	672			
100140048	OWENSBORO	KY		01/09/2024		857		(65)			(65)		792	792			
100029573	PAOLI	PA		10/26/2018		3,614		122			122		3,737	3,737			
100157978	BULLHEAD CITY	AZ		07/09/2024		544		(49)			(49)		495	495			
100138237	PHILADELPHIA	PA		12/14/2023		223		335			335		559	559			
100176593	RUSKIN	FL		11/15/2024		555		(78)			(78)		477	477			
100025977	COMPTON	CA		09/20/2018		864		45			45		909	909			
100026305	KINGMAN	AZ		09/20/2018		1,054		22			22		1,076	1,076			
100149741	MONROE	NY		04/26/2024		615		(31)			(31)		584	584			
100135333	HALETHORPE	MD		11/13/2023		594		(4)			(4)		589	589			
100170102	ACWORTH	GA		10/08/2024		5,901		(182)			(182)		5,719	5,719			
100065459	LOS ANGELES	CA		07/28/2021		1,852		(54)			(54)		1,797	1,797			
100135735	HENDERSON HARBOR	NY		11/10/2023		619		(38)			(38)		580	580			
100151024	MESQUITE	TX		05/08/2024		659		(37)			(37)		622	622			
100142838	LAWRENCEVILLE	GA		02/09/2024		541		3			3		544	544			
100144129	CARMEL	IN		03/07/2024		592		(26)			(26)		566	566			
100172281	MURFREESBORO	TN		10/21/2024		643		(32)			(32)		610	610			
100129551	MYRTLE BEACH	SC		09/29/2023		751		149			149		900	900			
100110062	HOUSTON	TX		06/23/2023		906		(16)			(16)		890	890			
100148351	FORT WORTH	TX		04/12/2024		6,817		386			386		7,204	7,204			
100115097	VALENCIA	CA		07/14/2023		766		104			104		870	870			
100152555	SPRING	TX		05/17/2024		634		5			5		639	639			
100144202	FORT WORTH	TX		03/07/2024		778		58			58		835	835			
100149545	CHARLOTTE	NC		04/26/2024		3,681		(161)			(161)		3,520	3,520			
100173795	BAKERSFIELD	CA		10/30/2024		599		(119)			(119)		480	480			
100152914	LAS VEGAS	NV		05/22/2024		780		(53)			(53)		726	726			
100150042	WESLEY CHAPEL	FL		06/07/2024		590		(21)			(21)		569	569			
100161390	FARMERSVILLE	TX		07/25/2024		526		(79)			(79)		447	447			
100185392	ANTIOCH	CA		12/20/2024		664		(9)			(9)		656	656			
100165373	MYRTLE BEACH	SC		08/29/2024		702		(90)			(90)		612	612			
100081048	TEMECULA	CA		03/18/2022		1,391		106			106		1,497	1,497			
100079676	PARK CITY	UT		04/08/2022		8,867		44			44		8,911	8,911			
100133521	GREENVILLE	SC		10/19/2023		411		(42)			(42)		370	370			
100102103	COTTAGE GROVE	OR		04/14/2023		460		(64)			(64)		396	396			
100028197	RANCHO CORDOVA	CA		10/26/2018		938		88			88		1,026	1,026			
100161006	MYRTLE BEACH	SC		07/24/2024		605		(48)			(48)		557	557			
100186531	SAVANNAH	TN		12/30/2024		587		(26)			(26)		561	561			
100081185	AMERICAN FORK	UT		03/18/2022		1,274		15			15		1,289	1,289			
100137069	AURORA	CO		11/28/2023		765		120			120		886	886			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162578	LOUISVILLE	KY		08/12/2024		938		(45)			(45)		893	893			
100131933	KATY	TX		10/13/2023		702		21			21		723	723			
100065390	SPOKANE	WA		07/28/2021		1,358		(91)			(91)		1,267	1,267			
100164813	COBBS CREEK	VA		08/26/2024		3,931		(232)			(232)		3,699	3,699			
100142799	DAVENPORT	FL		02/08/2024		1,985		(67)			(67)		1,918	1,918			
100031993	ARTESIA	CA		03/29/2019		966		245			245		1,211	1,211			
100158073	DALLAS	TX		07/09/2024		650		(17)			(17)		633	633			
100049243	FREEPORT	NY		11/20/2020		1,213		(57)			(57)		1,156	1,156			
100081407	LEBANON	TN		03/18/2022		1,237		66			66		1,303	1,303			
100152554	WEST BERLIN	NJ		05/17/2024		567		4			4		571	571			
100023534	LAFAYETTE HILL	PA		09/04/2018		1,395		(37)			(37)		1,358	1,358			
100170262	FLINT	TX		10/08/2024		549		(58)			(58)		490	490			
100166277	WOODSTOCK	GA		09/09/2024		988		(39)			(39)		949	949			
100103795	WALDEN	NY		05/10/2023		542		(26)			(26)		516	516			
100153473	LAKEWOOD	NJ		05/30/2024		556		(36)			(36)		520	520			
100182562	PALM HARBOR	FL		12/12/2024		1,047		(36)			(36)		1,011	1,011			
100028175	BRONX	NY		10/26/2018		5,037		341			341		5,379	5,379			
100140172	GRAND RAPIDS	MI		01/09/2024		611		(42)			(42)		568	568			
100156785	LEHIGH ACRES	FL		06/26/2024		603		57			57		660	660			
100128168	NOVI	MI		09/18/2023		649		6			6		655	655			
100143200	ROYSE CITY	TX		02/16/2024		698		(1)			(1)		697	697			
100161097	OCALA	FL		07/24/2024		1,653		62			62		1,714	1,714			
100179890	HAYDEN	ID		11/25/2024		807		283			283		1,091	1,091			
100019621	DEERFIELD	IL		07/26/2018		1,357		(43)			(43)		1,314	1,314			
100162281	TROY	TX		09/06/2024		562		(145)			(145)		417	417			
100017086	SEATTLE	WA		04/26/2018		1,071		25			25		1,096	1,096			
100153929	ATLANTA	GA		06/05/2024		374		(28)			(28)		346	346			
100146747	SACRAMENTO	CA		03/20/2024		1,156		32			32		1,188	1,188			
100171626	NEW ORLEANS	LA		10/16/2024		665		(50)			(50)		615	615			
100119442	HAMPTON	GA		07/31/2023		991		(24)			(24)		968	968			
100151982	ALEXANDRIA	VA		06/14/2024		640		(157)			(157)		483	483			
100014628	OXNARD	CA		09/27/2017		1,640		89			89		1,729	1,729			
100128234	LAS VEGAS	NV		09/14/2023		666		(61)			(61)		605	605			
100054327	SACRAMENTO	CA		03/23/2021		1,267		(49)			(49)		1,219	1,219			
100169687	COLUMBIA	MD		09/30/2024		615		(71)			(71)		544	544			
100175493	SPRING	TX		12/23/2024		605		(46)			(46)		560	560			
100153225	BROOKSHIRE	TX		05/30/2024		638		6			6		644	644			
100140156	DAVENPORT	FL		01/09/2024		1,766		(46)			(46)		1,720	1,720			
100147710	DENVER	CO		04/05/2024		535		(57)			(57)		479	479			
100176770	NORFOLK	VA		11/15/2024		617		(74)			(74)		543	543			
100155231	BURTON	MI		07/19/2024		627		(89)			(89)		539	539			
100102064	SACRAMENTO	CA		04/14/2023		516		(20)			(20)		496	496			
100110558	UHLAND	TX		06/30/2023		747		5			5		752	752			
100131698	NASHVILLE	TN		10/06/2023		667		33			33		699	699			
100137621	LEHIGH ACRES	FL		12/08/2023		701		154			154		855	855			
100110598	SOUTH PADRE ISLAND	TX		06/30/2023		875		50			50		925	925			
100072004	SANDY	UT		10/29/2021		6,545		(390)			(390)		6,155	6,155			
100150913	CENTENNIAL	CO		05/08/2024		865		(27)			(27)		838	838			
100025085	ROSELLE	NJ		09/20/2018		1,054		446			446		1,500	1,500			
100168364	TAYLOR	TX		09/25/2024		623		(62)			(62)		561	561			
100079574	CANYON COUNTRY	CA		04/08/2022		636		(127)			(127)		509	509			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031990	WATSONVILLE	CA		03/29/2019		956		191			191		1,146	1,146			
100076600	EL MIRAGE	AZ		12/16/2021		1,311		(133)			(133)		1,178	1,178			
100071710	PITTSBURGH	PA		10/14/2021		1,842		(112)			(112)		1,730	1,730			
100154728	HARTFORD	CT		07/19/2024		521		(111)			(111)		410	410			
100160981	LITTLE RIVER	SC		07/24/2024		723		28			28		751	751			
100065100	WILTON	NH		07/14/2021		1,370		(86)			(86)		1,284	1,284			
100156093	HIALEAH	FL		06/18/2024		508		(51)			(51)		457	457			
100024943	CORONA	CA		09/20/2018		1,102		98			98		1,200	1,200			
100166400	AUSTIN	TX		10/24/2024		669		(127)			(127)		543	543			
100158874	HENRICO	VA		07/12/2024		589		(46)			(46)		542	542			
100113675	FAIRFIELD	CA		06/29/2023		(365)		966			966		601	601			
100049690	WILDOMAR	CA		11/20/2020		881		(203)			(203)		678	678			
100175718	FARR WEST	UT		11/12/2024		187		(55)			(55)		132	132			
100116995	JACKSONVILLE	FL		07/20/2023		715		283			283		999	999			
100087389	SPRING CREEK	NV		10/25/2022		1,003		117			117		1,119	1,119			
100159338	FORT WORTH	TX		07/15/2024		1,525		124			124		1,649	1,649			
100150660	FORT WORTH	TX		05/06/2024		657		(23)			(23)		634	634			
100115073	MELROSE PARK	IL		07/14/2023		683		(20)			(20)		664	664			
100068391	NORRISTOWN	PA		08/25/2021		1,253		(100)			(100)		1,153	1,153			
100152348	SAN MARCOS	TX		05/17/2024		710		92			92		802	802			
100076239	PHOENIX	AZ		01/07/2022		1,372		(59)			(59)		1,313	1,313			
100129351	EDEN PRAIRIE	MN		09/25/2023		623		69			69		692	692			
100119802	POUGHKEEPSIE	NY		08/08/2023		574		(35)			(35)		539	539			
100171421	HOUSTON	TX		10/16/2024		1,588		(71)			(71)		1,516	1,516			
100180419	PAYSON	AZ		11/25/2024		731		21			21		752	752			
100030887	LOS ANGELES	CA		04/09/2019		1,177		152			152		1,328	1,328			
100060540	NASHVILLE	TN		06/01/2021		3,053		23			23		3,076	3,076			
100079971	WOODBRIDGE	VA		04/25/2022		783		(84)			(84)		699	699			
100109694	TILLAMOOK	OR		06/15/2023		499		(71)			(71)		428	428			
100150645	MANHEIM	PA		05/06/2024		605		(48)			(48)		557	557			
100151391	INDIANAPOLIS	IN		05/10/2024		611		(48)			(48)		563	563			
100151392	INDIANAPOLIS	IN		05/10/2024		611		(48)			(48)		563	563			
100013992	BOGOTA	NJ		05/25/2017		992		273			273		1,264	1,264			
100171532	CEDAR CITY	UT		10/16/2024		2,330		(62)			(62)		2,268	2,268			
100139497	KISSIMMEE	FL		12/28/2023		529		(25)			(25)		504	504			
100159478	BUDA	TX		07/15/2024		1,306		(57)			(57)		1,249	1,249			
100047448	SAN FRANCISCO	CA		11/20/2020		1,467		(260)			(260)		1,207	1,207			
100179592	PAYNE SPRINGS	TX		11/21/2024		625		(38)			(38)		587	587			
100170079	OLATHE	KS		10/08/2024		701		(59)			(59)		642	642			
100070509	CAPE CORAL	FL		09/23/2021		1,347		(58)			(58)		1,289	1,289			
100182011	NAMPA	ID		12/12/2024		691		50			50		740	740			
100132129	SHERMAN	TX		10/13/2023		593		1			1		594	594			
100049496	FORT LAUDERDALE	FL		11/20/2020		859		28			28		887	887			
100110170	TOMS RIVER	NJ		06/30/2023		732		19			19		752	752			
100170378	SAVANNAH	GA		10/08/2024		565		(67)			(67)		498	498			
100127533	FORT WORTH	TX		09/08/2023		947		98			98		1,044	1,044			
100079111	HOLLYWOOD	FL		02/24/2022		1,250		(40)			(40)		1,210	1,210			
100150729	MISSOURI CITY	TX		05/06/2024		603		(52)			(52)		552	552			
100115716	HALLANDALE BEACH	FL		07/20/2023		443		(46)			(46)		397	397			
100100691	GLENDALE	AZ		04/28/2023		746		97			97		843	978		136	136
100156425	GILLSVILLE	GA		06/24/2024		586		(43)			(43)		543	543			

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100043467	MIAMI	FL		08/13/2020		(1,536)		2,326			2,326		790	790			
100148200	CHARLOTTE	NC		04/12/2024		565		(1)			(1)		564	564			
100065782	OXNARD	CA		07/28/2021		1,413		(98)			(98)		1,315	1,315			
100069537	SAINT CLOUD	FL		09/01/2021		1,586		15			15		1,601	1,601			
100186323	BARNEGAT	NJ		12/30/2024		556		(65)			(65)		491	491			
100148462	MAPLE GROVE	MN		04/12/2024		812		115			115		927	927			
100110607	METAIRIE	LA		06/30/2023		490		1			1		490	490			
100119716	CHICAGO	IL		08/08/2023		610		(36)			(36)		574	574			
100157905	ROSHARON	TX		07/09/2024		661		58			58		719	719			
100102081	PORT SAINT LUCIE	FL		04/14/2023		617		(39)			(39)		578	578			
100120970	SICKLERVILLE	NJ		08/30/2023		596		24			24		620	620			
100182355	WAKE FOREST	NC		12/12/2024		727		(16)			(16)		711	711			
100078791	WASHINGTON	DC		02/24/2022		1,315		43			43		1,358	1,358			
100131622	DALLAS	TX		10/06/2023		666		3			3		669	669			
100159272	LEANDER	TX		07/15/2024		1,564		(35)			(35)		1,530	1,530			
100130203	TAMPA	FL		11/15/2023		552		(43)			(43)		509	509			
100031518	POMONA	CA		03/29/2019		1,074		(61)			(61)		1,013	1,013			
100138175	LINCOLN	RI		12/14/2023		500		(20)			(20)		480	480			
100179801	LEMONT	IL		11/21/2024		698		(55)			(55)		642	642			
100129332	INDIO	CA		09/25/2023		547		61			61		607	607			
100162941	SEAGOVILLE	TX		08/12/2024		619		(37)			(37)		582	582			
100128098	BOWLING GREEN	KY		09/08/2023		780		71			71		851	851			
100143311	PRINCETON	TX		02/16/2024		697		(31)			(31)		666	666			
100160897	POTTSTOWN	PA		07/24/2024		628		(44)			(44)		584	584			
100044211	TAUTON	MA		08/19/2020		1,482		(111)			(111)		1,371	1,371			
100165460	DENTON	TX		08/29/2024		1,008		(5)			(5)		1,003	1,003			
100065381	ELK GROVE	CA		07/28/2021		2,750		(113)			(113)		2,638	2,638			
100032078	UNION CITY	CA		03/29/2019		1,893		144			144		2,037	2,037			
100162915	GARLAND	TX		08/12/2024		605		(38)			(38)		568	568			
100151535	CHARLOTTE	NC		05/10/2024		1,458		(55)			(55)		1,403	1,403			
100142573	FARMINGTON	AR		02/08/2024		583		(49)			(49)		534	534			
100119520	FORT WALTON BEACH	FL		07/28/2023		660		(55)			(55)		605	605			
100175140	JACKSONVILLE	FL		11/05/2024		1,273		(14)			(14)		1,259	1,259			
100185945	PERRY	GA		12/26/2024		828		(91)			(91)		737	737			
100180445	WAUKEE	IA		11/25/2024		1,141		40			40		1,181	1,181			
100168306	WILMINGTON	NC		09/20/2024		240,276		(8,476)			(8,476)		231,800	231,800			
100119165	ORLANDO	FL		07/31/2023		650		22			22		672	672			
100110338	AUSTIN	TX		06/30/2023		694		2			2		696	696			
100117416	BALDWIN PARK	CA		07/20/2023		761		1,014			1,014		1,775	1,775			
100150735	LAWRENCEVILLE	GA		05/06/2024		612		(45)			(45)		567	567			
100156171	ATHENS	GA		06/20/2024		600		(58)			(58)		541	541			
100135328	RALEIGH	NC		11/13/2023		884		7			7		891	891			
100057963	SAN FRANCISCO	CA		06/30/2021		1,522		(123)			(123)		1,399	1,399			
100149733	NEW HAVEN	CT		04/26/2024		520		(17)			(17)		504	504			
100112887	BAKERSFIELD	CA		06/29/2023		3,432		396			396		3,828	3,828			
100043282	DISTRICT HEIGHTS	MD		08/13/2020		1,596		(214)			(214)		1,382	1,382			
100179720	VON ORMY	TX		11/21/2024		1,314		147			147		1,460	1,460			
100156458	HOLLAND	PA		06/24/2024		589		(42)			(42)		547	547			
100117391	KATY	TX		07/20/2023		(68)		618			618		549	549			
100169280	PORT JEFFERSON STATION	NY		09/27/2024		542		(119)			(119)		423	423			
100065374	THOMPSONS STATION	TN		07/28/2021		1,286		(105)			(105)		1,181	1,181			

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100134489	RIVERSIDE	NJ		10/30/2023		468		(28)			(28)		440	440			
100128334	LAS VEGAS	NV		09/14/2023		1,958		(73)			(73)		1,886	1,886			
100170349	SAN ANTONIO	TX		10/08/2024		949		(62)			(62)		887	887			
100057607	ANAHEIM	CA		06/30/2021		1,416		(98)			(98)		1,317	1,317			
100179770	MISSOULA	MT		11/21/2024		679		(35)			(35)		644	644			
100179766	CHICAGO	IL		11/21/2024		9,785		(426)			(426)		9,359	9,359			
100156531	MANOR	TX		06/24/2024		677							677	677			
100135755	CHARLOTTE	NC		11/10/2023		8,289		280			280		8,570	8,570			
100179769	METAIRIE	LA		11/21/2024		616		(65)			(65)		551	551			
100148315	SUMMERVILLE	SC		04/12/2024		638		(20)			(20)		618	618			
100120915	GULF SHORES	AL		08/30/2023		583		34			34		617	617			
100169306	MESQUITE	TX		09/27/2024		615		(64)			(64)		551	551			
100139604	LAS VEGAS	NV		12/28/2023		478		(26)			(26)		452	452			
100088025	CHICAGO	IL		10/25/2022		105,216		(3,294)			(3,294)		101,922	101,922			
100149645	FORNEY	TX		04/26/2024		659		(26)			(26)		633	633			
100138845	RICHMOND	VA		12/21/2023		619		(46)			(46)		573	573			
100090031	NEW SMYRNA BEACH	FL		01/13/2023		392		(30)			(30)		361	361			
100170297	INDIANAPOLIS	IN		10/08/2024		593		(50)			(50)		543	543			
100047418	JAMAICA	NY		11/20/2020		838		(300)			(300)		538	538			
100136887	LEESBURG	FL		11/27/2023		527		75			75		602	602			
100137618	MADISON	AL		12/08/2023		2,255		202			202		2,457	2,457			
100151298	MOYOCK	NC		05/10/2024		675		11			11		685	685			
100185184	DANBURY	CT		12/20/2024		794		(38)			(38)		756	756			
100115971	MARIETTA	GA		07/20/2023		750		(9)			(9)		741	741			
100103794	WALDORF	MD		05/10/2023		593		(41)			(41)		551	551			
100186789	CASSELBERRY	FL		12/31/2024		639		(18)			(18)		621	621			
100136923	EDGEWATER	FL		11/28/2023		401		(34)			(34)		367	367			
100158603	NEWARK	DE		07/10/2024		1,526		(68)			(68)		1,458	1,458			
100029793	BROOKLYN	NY		10/26/2018		533		638			638		1,171	1,171			
100057609	HYATTSVILLE	MD		06/30/2021		1,355		(94)			(94)		1,261	1,261			
100157918	LONGS	SC		07/09/2024		4,437		259			259		4,696	4,696			
100031557	PEMBROKE PINES	FL		03/29/2019		1,004		107			107		1,111	1,111			
100053870	MORRISVILLE	PA		03/23/2021		582		(56)			(56)		525	525			
100079093	FRISCO	TX		02/24/2022		1,205		(61)			(61)		1,144	1,144			
100137717	STOCKTON	CA		12/08/2023		598		(10)			(10)		588	588			
100111490	ENGLEWOOD	NJ		06/29/2023		354		588			588		942	942			
100149115	ROCKPORT	TX		04/22/2024		455		(40)			(40)		415	415			
100158132	TUCSON	AZ		07/09/2024		597		(30)			(30)		567	567			
100026328	CLOSTER	NJ		09/20/2018		508		112			112		620	620			
100110239	LAS VEGAS	NV		06/30/2023		701		44			44		745	745			
100142124	RICHMOND	TX		02/29/2024		1,294		(80)			(80)		1,214	1,214			
100012981	QUEEN CREEK	AZ		05/25/2017		970		104			104		1,074	1,074			
100175748	MURRIETA	CA		11/12/2024		1,338		(90)			(90)		1,248	1,248			
100148821	FRESNO	CA		04/17/2024		26,490		(621)			(621)		25,870	25,870			
100158000	READING	PA		07/09/2024		605		(53)			(53)		552	552			
100113548	ENTERPRISE	AL		06/29/2023		412		344			344		756	756			
100088280	DYER	IN		10/17/2022		722		(31)			(31)		691	691			
100162822	SAINT PAUL	MN		08/12/2024		524		(35)			(35)		489	489			
100182475	INDIANAPOLIS	IN		12/12/2024		3,711		(16)			(16)		3,695	3,695			
100119067	LAS VEGAS	NV		07/27/2023		613		(68)			(68)		545	545			
100013625	HONOKAA	HI		05/25/2017		825		67			67		893	893			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081224	NORTH LAS VEGAS	NV		03/18/2022		1,276		31			31		1,307	1,307			
100162996	LAS VEGAS	NV		08/12/2024		439		(29)			(29)		410	410			
100067681	WINTER GARDEN	FL		09/23/2021		1,395		(74)			(74)		1,321	1,321			
100081467	SACRAMENTO	CA		03/18/2022		1,732		112			112		1,843	1,843			
100171679	WESTFIELD	IN		10/16/2024		588		(65)			(65)		523	523			
100185451	WINDER	GA		12/20/2024		751		133			133		884	884			
100159332	WOODRUFF	SC		07/15/2024		547		(62)			(62)		485	485			
100180256	WILLIAMSTOWN	NJ		11/25/2024		326		(111)			(111)		215	215			
100100659	LAKE VILLA	IL		04/28/2023		917		78			78		995	995			
100117288	CHEEKTOWAGA	NY		07/20/2023		459		28			28		487	487			
100140368	ATLANTA	GA		01/18/2024		575		(51)			(51)		525	525			
100161093	CAPE CORAL	FL		07/24/2024		643		(17)			(17)		626	626			
100165500	COLUMBUS	OH		08/29/2024		559		(61)			(61)		498	498			
100182618	ASHEVILLE	NC		12/12/2024		638		(45)			(45)		593	593			
100081054	KATY	TX		03/18/2022		1,283		98			98		1,381	1,381			
100109661	EL PASO	TX		06/14/2023		925		(129)			(129)		796	796			
100065301	SAINT LOUIS	MO		07/28/2021		1,495		(46)			(46)		1,450	1,450			
100182171	SAINT AUGUSTINE	FL		12/12/2024		687		47			47		734	734			
100158881	PORT CHARLOTTE	FL		07/12/2024		596		(32)			(32)		564	564			
100013146	LAS VEGAS	NV		05/25/2017		352		319			319		670	670			
100137616	FORT WORTH	TX		12/08/2023		702		148			148		850	850			
100156244	WOODBRIDGE	VA		06/20/2024		615		(27)			(27)		588	588			
100138829	LAFAYETTE	LA		12/21/2023		1,479		(63)			(63)		1,416	1,416			
100128018	THOMPSONS STATION	TN		09/08/2023		847		23			23		870	870			
100025342	RICHMOND HILL	NY		09/20/2018		35		601			601		637	637			
100146709	CANON CITY	CO		03/20/2024		601		(30)			(30)		571	571			
100026203	BELLEVUE	ID		09/20/2018		853		20			20		872	872			
100136661	PHILADELPHIA	PA		01/25/2024		464		(38)			(38)		425	425			
100186361	BEAR	DE		12/30/2024		842		(55)			(55)		786	786			
100180390	EDISON	NJ		11/25/2024		732		36			36		768	768			
100130276	WILLINGBORO	NJ		09/28/2023		478		(31)			(31)		447	447			
100148806	DELANO	MN		04/17/2024		748		129			129		878	878			
100132290	KATY	TX		10/13/2023		591		1			1		592	592			
100169530	DURHAM	NC		09/30/2024		663							662	662			
100115774	COLUMBIA	SC		07/20/2023		679		(31)			(31)		648	648			
100143226	HENDERSON	NV		02/16/2024		729		31			31		759	759			
100176080	JACKSONVILLE	FL		12/20/2024		23,834		(730)			(730)		23,105	23,105			
100080190	PONTE VEDRA BEACH	FL		02/25/2022		1,132		(49)			(49)		1,083	1,083			
100149674	KENNEWICK	WA		04/26/2024		477		(17)			(17)		460	460			
100068464	SEBRING	FL		08/25/2021		1,165		(83)			(83)		1,082	1,082			
100186791	WATERBURY	CT		12/31/2024		599		(9)			(9)		589	589			
100116358	LA PUENTE	CA		07/20/2023		939		739			739		1,678	1,678			
100030718	WHITE PLAINS	NY		04/09/2019		758		542			542		1,301	1,301			
100175245	CINCINNATI	OH		11/05/2024		664		(8)			(8)		657	657			
100176597	SAN ANTONIO	TX		11/15/2024		629		(44)			(44)		584	584			
100026961	EAST QUOGUE	NY		09/26/2018		981		718			718		1,699	1,699			
100160207	BOLIVIA	NC		07/18/2024		725		50			50		774	774			
100071623	PURCELLVILLE	VA		10/14/2021		2,087		(105)			(105)		1,982	1,982			
100175968	CONCORD	NC		11/14/2024		642		(58)			(58)		584	584			
100142633	ATLANTA	GA		02/08/2024		574		(49)			(49)		525	525			
100152338	HOUSTON	TX		05/17/2024		921		138			138		1,059	1,059			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108069	MANOR	TX		05/24/2023		613		(153)			(153)		459	459			
100163378	PHOENIX	AZ		09/27/2024		533		(134)			(134)		399	399			
100011569	TAMPA	FL		03/08/2017		(195)		1,136			1,136		941	941			
100135820	ELGIN	IL		11/10/2023		683		(19)			(19)		664	664			
100049032	KISSIMMEE	FL		11/20/2020		1,208		(208)			(208)		999	999			
100083895	FREMONT	CA		07/12/2022		1,861		(24)			(24)		1,836	1,836			
100055283	DOUBLE OAK	TX		03/23/2021		995		(333)			(333)		662	662			
100103397	TOMS RIVER	NJ		06/16/2023		1,361		(35)			(35)		1,325	1,325			
100180339	FORT WORTH	TX		11/25/2024		667		(12)			(12)		655	655			
100150749	MCKINNEY	TX		05/06/2024		623		(42)			(42)		580	580			
100160167	SHARPSBURG	MD		07/18/2024		643		(48)			(48)		595	595			
100161086	FLOWERY BRANCH	GA		07/24/2024		566		(54)			(54)		511	511			
100129688	ATOKA	TN		09/29/2023		762		63			63		825	825			
100026351	RIVERSIDE	CA		09/20/2018		1,173		124			124		1,297	1,297			
100170289	BAKERSFIELD	CA		10/08/2024		642		(64)			(64)		578	578			
100017307	MIAMI	FL		04/26/2018		710		(39)			(39)		671	671			
100151237	FORT WORTH	TX		05/10/2024		1,124		114			114		1,238	1,238			
100138973	LOS ANGELES	CA		12/21/2023		8,077		531			531		8,608	8,608			
100186406	MIDDLEBURG	FL		12/30/2024		2,584		(106)			(106)		2,478	2,478			
100111772	OPA LOCKA	FL		06/29/2023		194		837			837		1,032	1,032			
100149427	TIMNATH	CO		04/24/2024		1,801		249			249		2,050	2,050			
100158840	BIG BEAR CITY	CA		07/12/2024		550		(36)			(36)		513	513			
100174307	BATON ROUGE	LA		10/31/2024		717		(31)			(31)		686	686			
100181868	SEBRING	FL		12/12/2024		720		(35)			(35)		686	686			
100133321	KATY	TX		11/29/2023		2,363		242			242		2,605	2,605			
100160033	MARIETTA	GA		07/17/2024		685		(27)			(27)		658	658			
100182328	TERREBONNE	OR		12/12/2024		455		32			32		487	487			
100081072	LANHAM	MD		03/18/2022		2,539		346			346		2,885	2,885			
100143212	FUQUAY VARINA	NC		02/16/2024		636		(13)			(13)		623	623			
100083596	JACKSONVILLE	FL		07/25/2022		733		(71)			(71)		662	662			
100169677	NORCROSS	GA		09/30/2024		580		(80)			(80)		500	500			
100148766	WENTZVILLE	MO		04/17/2024		239,754		(8,375)			(8,375)		231,379	231,379			
100137802	HAMPTON	NH		12/08/2023		564		(30)			(30)		534	534			
100078049	DETROIT	MI		01/21/2022		997		(30)			(30)		967	967			
100175988	FORNEY	TX		11/14/2024		1,762		(6)			(6)		1,756	1,756			
100013826	JUNCTION CITY	OR		05/25/2017		1,089		119			119		1,207	1,207			
100065103	ERIE	CO		07/14/2021		1,363		(86)			(86)		1,277	1,277			
100023916	NEW BRAUNFELS	TX		09/10/2018		1,285		(62)			(62)		1,223	1,223			
100091446	FRUITA	CO		02/22/2023		775		(13)			(13)		762	762			
100185441	CUTLER BAY	FL		12/20/2024		714		38			38		752	752			
100180141	GREENLAWN	NY		11/25/2024		540		(109)			(109)		431	431			
100067440	FERNLEY	NV		09/23/2021		1,328		(100)			(100)		1,228	1,228			
100135428	ROCKPORT	IN		11/13/2023		765		306			306		1,071	1,071			
100186017	PORT ORANGE	FL		12/27/2024		561		(44)			(44)		518	518			
100160179	TAMPA	FL		07/18/2024		549		(36)			(36)		513	513			
100172472	MESA	AZ		10/23/2024		597		(59)			(59)		537	537			
100144598	GRAHAM	NC		03/13/2024		1,718		116			116		1,834	1,834			
100049577	CHICAGO	IL		11/20/2020		911		(98)			(98)		813	813			
100102608	WOODSTOCK	GA		06/22/2023		824		1			1		825	825			
100159258	RICHMOND	TX		07/15/2024		663		(39)			(39)		624	624			
100170295	COLUMBIA	MO		10/08/2024		645		(64)			(64)		581	581			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132470	HANFORD	CA		11/03/2023		529		85			85		614	614			
100139104	NEWBURGH	NY		12/28/2023		633		(63)			(63)		571	571			
100170317	ALBUQUERQUE	NM		10/08/2024		962		(75)			(75)		887	887			
100069654	SICKLERVILLE	NJ		09/01/2021		1,499		81			81		1,579	1,579			
100170109	CHESTERBROOK	PA		10/08/2024		680		(50)			(50)		630	630			
100062994	ATLANTA	GA		07/01/2021		2,172		(52)			(52)		2,120	2,120			
100029548	SAN FRANCISCO	CA		10/26/2018		2,268		81			81		2,349	2,349			
100049767	UPPER MARLBORO	MD		11/20/2020		796		(132)			(132)		664	664			
100129653	SALT LAKE CTY	UT		09/29/2023		1,327		(35)			(35)		1,292	1,292			
100152359	DURHAM	NC		05/17/2024		1,322		167			167		1,488	1,488			
100143491	MOUNT DORA	FL		02/21/2024		572		(23)			(23)		549	549			
100184395	CROWLEY	TX		12/16/2024		428		(64)			(64)		364	364			
100111091	ROXBURY	CT		06/29/2023		297		464			464		761	761			
100087029	MCKINNEY	TX		11/04/2022		824		19			19		842	842			
100173711	PLYMOUTH	MN		10/30/2024		329		(67)			(67)		262	262			
100030354	CYPRESS	CA		12/20/2018		1,705		339			339		2,044	2,044			
100178336	PORT CHARLOTTE	FL		11/19/2024		632		28			28		660	660			
100128348	ATLANTA	GA		09/14/2023		654		15			15		669	669			
100171517	CEDAR CITY	UT		10/16/2024		6,319		(211)			(211)		6,109	6,109			
100136947	OWENS CROSS ROADS	AL		11/28/2023		563		(22)			(22)		540	540			
100181916	KATY	TX		12/12/2024		640		(3)			(3)		638	638			
100141917	DANVILLE	IN		03/27/2024		591		(12)			(12)		579	579			
100135232	PALM COAST	FL		11/08/2023		683		183			183		867	867			
100140401	WESLEY CHAPEL	FL		01/18/2024		3,330		(144)			(144)		3,186	3,186			
100179748	FORT WORTH	TX		11/21/2024		712		94			94		806	806			
100025507	LUTZ	FL		09/20/2018		782		320			320		1,102	1,102			
100075759	TOLLESON	AZ		12/01/2021		525		(8)			(8)		517	517			
100180420	HOUSTON	TX		11/25/2024		704		23			23		727	727			
100065594	BRADENTON	FL		07/28/2021		1,307		(124)			(124)		1,183	1,183			
100184995	SPRING HILL	FL		12/19/2024		807		(29)			(29)		778	778			
100135779	CHESTER	VA		11/10/2023		368		92			92		460	460			
100148934	KNIGHTDALE	NC		04/17/2024		561		(52)			(52)		509	509			
100175183	KISSIMMEE	FL		11/05/2024		711		(48)			(48)		664	664			
100159329	RICHMOND	TX		07/15/2024		741		30			30		770	770			
100142155	EULESS	TX		02/29/2024		610		(38)			(38)		571	571			
100179791	SUMMERVILLE	SC		11/21/2024		639		(61)			(61)		578	578			
100025568	BALDWIN PARK	CA		09/20/2018		1,110		(118)			(118)		992	992			
100017248	CLEAR SPRING	MD		04/26/2018		1,400		70			70		1,469	1,469			
100141965	ELIZABETHTOWN	KY		02/29/2024		491		(30)			(30)		461	461			
100149453	ZEBULON	NC		04/24/2024		781		75			75		856	856			
100103324	SAINT PETERSBURG	FL		04/28/2023		367		(20)			(20)		347	537		191	191
100071763	FERNANDINA BEACH	FL		10/14/2021		1,268		(119)			(119)		1,149	1,149			
100148191	KISSIMMEE	FL		04/12/2024		4,074		(269)			(269)		3,805	3,805			
100164538	WESLEY CHAPEL	FL		08/21/2024		563		(63)			(63)		499	499			
100158131	MANCHESTER	CT		07/09/2024		664		21			21		685	685			
100079804	TAMPA	FL		04/08/2022		633		(157)			(157)		476	476			
100168569	CRESTLINE	CA		09/25/2024		1,445		(59)			(59)		1,386	1,386			
100076056	TAYLORSVILLE	UT		01/07/2022		1,366		(52)			(52)		1,313	1,313			
100140302	FORT WORTH	TX		01/18/2024		566		(54)			(54)		512	512			
100044726	SUMMERFIELD	NC		11/19/2020		1,039		(126)			(126)		913	913			
10014831 4	HARKER HEIGHTS	TX		04/12/2024		719		48			48		767	767			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143642	ROSEDALE	MD		02/22/2024		646		(63)			(63)		584	584			
100012862	FILLMORE	CA		05/25/2017		1,076		(35)			(35)		1,041	1,041			
100151343	MCDONOUGH	GA		05/10/2024		1,059		(14)			(14)		1,045	1,045			
100156590	MADISON	AL		06/24/2024		712		65			65		777	777			
100143319	ATHENS	AL		02/16/2024		967		51			51		1,018	1,018			
100175618	BRADENTON	FL		11/12/2024		563		(78)			(78)		485	485			
100116399	DORAL	FL		07/20/2023		1,044		387			387		1,432	1,432			
100108125	COCOA	FL		05/24/2023		552		(27)			(27)		525	525			
100147786	CHARLOTTE	NC		04/08/2024		686		16			16		702	702			
100170307	LIVONIA	MI		10/08/2024		1,181		(84)			(84)		1,097	1,097			
100143326	CHARLOTTE	NC		02/16/2024		1,267		(42)			(42)		1,225	1,225			
100138290	MELISSA	TX		12/18/2023		1,754		13			13		1,766	1,766			
100148102	HASLET	TX		04/10/2024		616		(62)			(62)		554	554			
100136428	NORTH FORT MYERS	FL		11/20/2023		1,046		20			20		1,066	1,066			
100126424	FISHERVILLE	KY		08/30/2023		602		(38)			(38)		563	563			
100147896	FORT WORTH	TX		04/08/2024		772		118			118		889	889			
100060143	STUART	FL		06/25/2021		1,365		(82)			(82)		1,284	1,284			
100151370	KILLEEN	TX		05/10/2024		585		(15)			(15)		570	570			
100151390	HARRISBURG	PA		05/10/2024		647		(19)			(19)		628	628			
100102017	SKOKIE	IL		04/14/2023		2,476		(37)			(37)		2,439	2,439			
100013750	EVERETT	WA		05/25/2017		898		36			36		934	934			
100182594	WESLEY CHAPEL	FL		12/12/2024		666		(1)			(1)		665	665			
100025239	SYLMAR	CA		09/20/2018		234		211			211		445	445			
100180396	MIRAMAR BEACH	FL		11/25/2024		871		10			10		882	882			
100170374	NORMAN	OK		10/08/2024		617		(48)			(48)		568	568			
100119600	UNION	OH		07/31/2023		334		(4)			(4)		330	330			
100055727	STREAMWOOD	IL		03/23/2021		451		621			621		1,072	1,072			
100186608	FORT WORTH	TX		12/30/2024		710		90			90		800	800			
100160970	MESQUITE	TX		07/24/2024		593		(43)			(43)		550	550			
100147995	LAKE WYLIE	SC		04/10/2024		688		113			113		800	800			
100149823	WENDELL	ID		04/29/2024		554		(68)			(68)		486	486			
100074484	FRESNO	CA		12/14/2021		1,263		(107)			(107)		1,156	1,156			
100116139	FISHERS	IN		07/20/2023		831		210			210		1,042	1,042			
100140732	DELANO	CA		01/22/2024		470		(8)			(8)		462	462			
100182164	ROANOKE	VA		12/12/2024		578		(44)			(44)		534	534			
100154080	POWDER SPRINGS	GA		06/06/2024		402		(38)			(38)		364	364			
100065508	PRESCOTT VALLEY	AZ		07/28/2021		2,645		(72)			(72)		2,574	2,574			
100116442	SAN DIEGO	CA		07/20/2023		645		26			26		671	671			
100044175	LAS VEGAS	NV		08/19/2020		1,122		(121)			(121)		1,001	1,001			
100156601	LONG BRANCH	NJ		06/24/2024		8,652		(193)			(193)		8,459	8,459			
100171799	FORNEY	TX		10/17/2024		1,155		(160)			(160)		995	995			
100182186	SHERMAN	TX		12/12/2024		613		(12)			(12)		601	601			
100170197	GALLATIN	TN		10/08/2024		730		(5)			(5)		725	725			
100158113	VENICE	FL		07/09/2024		4,207		(121)			(121)		4,086	4,086			
100147928	OCALA	FL		04/08/2024		796		109			109		905	905			
100109297	FARMERS BRANCH	TX		06/12/2023		755		(15)			(15)		740	740			
100015792	CLOVERDALE	CA		02/02/2018		1,949		(44)			(44)		1,905	1,905			
100013644	DAPHNE	AL		05/25/2017		814		199			199		1,013	1,013			
100117356	OCOEE	FL		07/20/2023		(2,031)		3,314			3,314		1,284	1,284			
100141996	WALDORF	MD		02/29/2024		514		(30)			(30)		484	484			
100139149	WOODSTOCK	GA		12/28/2023		517		(42)			(42)		475	475			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171905	ATHENS	GA		10/17/2024		650		(73)			(73)		577	577			
100151040	SAN MARCOS	TX		05/08/2024		773		99			99		872	872			
100149621	MELISSA	TX		04/26/2024		655		(50)			(50)		605	605			
100152870	GRAFTON	WI		05/22/2024		564		(73)			(73)		492	492			
100149405	GULF SHORES	AL		04/24/2024		4,608		(116)			(116)		4,491	4,491			
100054211	WALDORF	MD		03/23/2021		1,017		(304)			(304)		712	712			
100186599	MURFREESBORO	TN		12/30/2024		1,007		121			121		1,128	1,128			
100150680	PRINCETON	TX		05/06/2024		610		(47)			(47)		563	563			
100141771	DELRAN	NJ		01/30/2024		460		(40)			(40)		420	420			
100152246	HARVEST	AL		05/17/2024		531		(32)			(32)		499	499			
100158616	LYNCHBURG	VA		07/10/2024		628		(28)			(28)		600	600			
100048394	SLEEPY HOLLOW	IL		11/20/2020		839		(420)			(420)		419	419			
100137824	BUENA PARK	CA		12/08/2023		644		(2)			(2)		642	642			
100158625	CROWLEY	TX		07/10/2024		584		(45)			(45)		539	539			
100158715	WINTER HAVEN	FL		07/10/2024		592		(37)			(37)		555	555			
100167058	CAMP CONNELL	CA		09/13/2024		571		(62)			(62)		509	509			
100171461	JACKSON	NJ		10/16/2024		634		(56)			(56)		578	578			
100152727	SAN JACINTO	CA		05/22/2024		540		(101)			(101)		439	439			
100049005	SAINT GEORGE	UT		11/20/2020		1,067		(117)			(117)		950	950			
100076109	MIAMI	FL		01/07/2022		1,266		(74)			(74)		1,192	1,192			
100172312	ADAIRSVILLE	GA		10/21/2024		759		60			60		819	819			
100013624	WEST NEW YORK	NJ		05/25/2017		1,129		225			225		1,353	1,353			
100136216	CITRUS HEIGHTS	CA		11/20/2023		7,137		62			62		7,200	7,200			
100158707	CLAYTON	NC		07/10/2024		617		(33)			(33)		584	584			
100153066	SCOTTSDALE	AZ		06/27/2024		550		(71)			(71)		480	480			
100163061	NORTH LAS VEGAS	NV		08/13/2024		755		(23)			(23)		732	732			
100170245	HENDERSONVILLE	NC		10/08/2024		870		4			4		875	875			
100149526	THE VILLAGES	FL		04/26/2024		1,111		(63)			(63)		1,049	1,049			
100120703	KERHONKSON	NY		08/25/2023		420		8			8		428	428			
100175323	CLAYTON	NC		11/05/2024		757		(1)			(1)		756	756			
100170497	GROVELAND	FL		10/09/2024		597		(28)			(28)		569	569			
100180065	CHARLOTTE	NC		11/25/2024		718		95			95		813	813			
100134255	BEVERLY HILLS	FL		10/27/2023		570		(24)			(24)		546	546			
100057714	GREENVILLE	SC		06/30/2021		1,297		(91)			(91)		1,206	1,206			
100079500	GOWEN	MI		04/08/2022		(707)		1,476			1,476		769	769			
100149574	MCKINNEY	TX		04/26/2024		655		(89)			(89)		566	566			
100182706	AUBURN	AL		12/12/2024		588		(58)			(58)		530	530			
100140421	COLUMBUS	OH		01/18/2024		612		(51)			(51)		561	561			
100150691	GARLAND	TX		05/06/2024		1,151		(47)			(47)		1,104	1,104			
100068038	PLAINVILLE	CT		09/23/2021		1,325		(91)			(91)		1,235	1,235			
100160922	BIRMINGHAM	AL		07/24/2024		850		(36)			(36)		814	814			
100172460	SOUTHPORT	NC		10/23/2024		606		(55)			(55)		551	551			
100099779	LAKEHURST	NJ		02/28/2023		613		(33)			(33)		581	581			
100153861	SPRINGFIELD	MA		06/05/2024		551		(54)			(54)		497	497			
100063651	LAKEVIEW	NY		07/01/2021		1,511		76			76		1,587	1,587			
100128217	VERO BEACH	FL		09/18/2023		787		206			206		993	993			
100115960	WESTFIELD	IN		07/20/2023		721		3			3		724	724			
100170299	LOUISVILLE	KY		10/08/2024		591		(67)			(67)		524	524			
100164337	BONITA SPRINGS	FL		08/21/2024		2,500		(102)			(102)		2,398	2,398			
100136835	SPRING	TX		11/27/2023		468		(37)			(37)		431	431			
100092065	TOMS RIVER	NJ		02/09/2023		604		(42)			(42)		562	562			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030974	CUTLER BAY	FL		03/29/2019		613		329			329		942	942			
100140155	LANDOVER HILLS	MD		01/09/2024		556		(27)			(27)		529	529			
100185393	JACKSONVILLE	FL		12/20/2024		166,966		197			197		167,162	167,162			
100165947	STONE MOUNTAIN	GA		09/06/2024		558		59			59		616	616			
100152463	CLAYMONT	DE		05/16/2024		550		(11)			(11)		540	540			
100140464	PENDERGRASS	GA		01/18/2024		735		72			72		807	807			
100134477	PARKVILLE	MD		10/30/2023		641		(41)			(41)		600	600			
100175937	LONGS	SC		11/14/2024		700		62			62		762	762			
100140425	RALEIGH	NC		01/18/2024		591		(42)			(42)		550	550			
100181301	EDGEWATER	FL		12/06/2024		653		11			11		664	664			
100138304	MYRTLE BEACH	SC		12/18/2023		897		191			191		1,089	1,089			
100100951	SANTA ROSA	CA		04/28/2023		969		307			307		1,276	1,276			
100143571	CAPE CORAL	FL		02/21/2024		(31)		549			549		518	518			
100179964	LITTLE RIVER	SC		11/25/2024		616		(36)			(36)		580	580			
100175320	BROKEN BOW	OK		11/05/2024		2,935		(131)			(131)		2,804	2,804			
100115042	SANGER	CA		07/14/2023		645		(36)			(36)		609	609			
100148038	MELISSA	TX		04/10/2024		1,919		(137)			(137)		1,782	1,782			
100128435	NEWARK	NJ		09/15/2023		(129)		1,086			1,086		957	957			
100140402	SAINT CLOUD	FL		01/18/2024		654		(7)			(7)		647	647			
100068505	HENDERSONVILLE	TN		08/25/2021		1,261		(103)			(103)		1,158	1,158			
100120631	JACKSONVILLE	FL		08/18/2023		586		(49)			(49)		537	537			
100119660	LAS VEGAS	NV		08/08/2023		587		(26)			(26)		561	561			
100134479	CAPE CORAL	FL		10/30/2023		552		(48)			(48)		504	504			
100043399	RALEIGH	NC		08/13/2020		869		(37)			(37)		831	831			
100141112	PHILADELPHIA	PA		01/30/2024		375		(18)			(18)		357	357			
100137132	LUNENBURG	MA		11/28/2023		1,187		(76)			(76)		1,110	1,110			
100158628	PORT CHARLOTTE	FL		07/10/2024		595		(23)			(23)		572	572			
100136758	WATERBURY	CT		11/27/2023		529		(8)			(8)		521	521			
100135810	FRANKLIN PARK	NJ		11/10/2023		561		(21)			(21)		540	540			
100043600	CHICAGO HEIGHTS	IL		08/13/2020		389		18			18		407	407			
100148709	FOREST LAKE	MN		04/17/2024		16,908		(649)			(649)		16,259	16,259			
100156495	COMMERCE	GA		06/24/2024		567		(41)			(41)		526	526			
100163049	LIBERTY TWSP	OH		08/13/2024		577		(69)			(69)		508	508			
100143287	FRESNO	CA		02/16/2024		672		(13)			(13)		659	659			
100115559	LAS VEGAS	NV		07/19/2023		581		(30)			(30)		551	551			
100135803	MESA	AZ		11/10/2023		617		(23)			(23)		594	594			
100013002	HENDERSON	NV		05/25/2017		785		151			151		935	935			
100079409	STOCKTON	CA		03/17/2022		1,176		(119)			(119)		1,057	1,057			
100182021	MANOR	TX		12/12/2024		703		50			50		753	753			
100141307	ST. PETERSBURG	FL		01/30/2024		435		(67)			(67)		368	368			
100140458	PENDERGRASS	GA		01/18/2024		756		9			9		765	765			
100132795	CHELTENHAM	PA		11/03/2023		573		(9)			(9)		564	564			
100162313	MANASSAS	VA		08/05/2024		529		(96)			(96)		433	433			
100131718	MONTGOMERY VILLAGE	MD		10/06/2023		691		91			91		782	782			
100117284	HOUSTON	TX		07/20/2023		689		43			43		732	732			
100090192	AUGUSTA	GA		01/13/2023		419		55			55		474	474			
100110502	JACKSONVILLE	FL		06/30/2023		920		4			4		924	924			
100090009	BURLINGTON	VT		01/13/2023		407		567			567		974	974			
100134693	REX	GA		10/30/2023		204		397			397		602	602			
100133705	FORT WORTH	TX		10/23/2023		740		143			143		883	883			
100153170	HOUSTON	TX		05/30/2024		598		(31)			(31)		567	567			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173164	BELLEVUE	WA		10/30/2024		643		(53)			(53)		590	590			
100186287	MCKINNEY	TX		12/27/2024		373		(58)			(58)		315	315			
100137028	FORT WORTH	TX		11/28/2023		691		217			217		908	908			
100129578	SARGENT	TX		09/29/2023		620		3			3		622	622			
100063174	NORTH CHESTERFIELD	VA		07/01/2021		2,020		(38)			(38)		1,982	1,982			
100137758	HENDERSON	NV		12/08/2023		694		85			85		779	779			
100149673	CONCORD	NC		04/26/2024		687		7			7		694	694			
100025940	BROOKLYN	NY		09/20/2018		744		113			113		857	857			
100152307	DALLAS	NC		05/17/2024		85,893		5,128			5,128		91,021	91,021			
100014180	SAN BERNARDINO	CA		05/25/2017		1,397		139			139		1,536	1,536			
100114718	SYLMAR	CA		06/29/2023		2,547		(296)			(296)		2,251	2,251			
100137589	GREELEY	CO		12/08/2023		716		(25)			(25)		691	691			
100181221	KISSIMMEE	FL		12/06/2024		630		45			45		675	675			
100174787	DUNNELLON	FL		10/31/2024		457		(90)			(90)		367	367			
100144592	FORT WORTH	TX		03/13/2024		1,256		(27)			(27)		1,229	1,229			
100137796	FLEMINGTON	NJ		12/08/2023		1,761		(63)			(63)		1,698	1,698			
100140039	LONGVIEW	WA		01/09/2024		625		(38)			(38)		587	587			
100120635	WESLEY CHAPEL	FL		08/18/2023		439		(90)			(90)		350	350			
100045800	HAM LAKE	MN		11/25/2020		1,661		(143)			(143)		1,518	1,518			
100178328	LAS VEGAS	NV		11/19/2024		1,962		10			10		1,972	1,972			
100159417	HOUSTON	TX		07/15/2024		776		(61)			(61)		715	715			
100167942	LAREDO	TX		09/20/2024		581		(86)			(86)		495	495			
100115050	MORGANTOWN	WV		07/14/2023		2,137		83			83		2,221	2,221			
100151508	SAN MARCOS	TX		05/10/2024		723		123			123		846	846			
100158959	SAN ANTONIO	TX		08/15/2024		590		14			14		604	604			
100164640	FORNEY	TX		08/21/2024		655		(124)			(124)		531	531			
100100825	POOLESVILLE	MD		04/28/2023		1,229		335			335		1,565	1,565			
100091087	CHARLOTTE	NC		01/31/2023		116		50			50		166	166			
100079976	RICHMOND	TX		04/25/2022		753		(71)			(71)		682	682			
100158120	KYLE	TX		07/09/2024		1,039		(25)			(25)		1,014	1,014			
100079744	FAYETTEVILLE	GA		04/25/2022		770		(96)			(96)		674	674			
100043867	FLANDERS	NY		08/19/2020		822		(115)			(115)		708	708			
100148854	FORNEY	TX		04/17/2024		639		(41)			(41)		598	598			
100057679	LAS VEGAS	NV		06/30/2021		1,687		(55)			(55)		1,632	1,632			
100136011	GRETNA	LA		11/16/2023		528		(55)			(55)		473	473			
100138313	MIDLOTHIAN	VA		12/18/2023		618		(53)			(53)		566	566			
100013978	SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017		1,088		83			83		1,172	1,172			
100119954	KIRKLAND	WA		08/11/2023		1,216		35			35		1,251	1,251			
100024628	PISCATAWAY	NJ		09/20/2018		880		444			444		1,324	1,324			
100168251	INDIO	CA		09/20/2024		1,633		(105)			(105)		1,529	1,529			
100065799	LEICESTER	MA		07/28/2021		2,004		(112)			(112)		1,892	1,892			
100141772	CINNAMINSON	NJ		01/30/2024		329		(26)			(26)		303	303			
100158842	ANN ARBOR	MI		07/12/2024		553		(76)			(76)		477	477			
100031853	CULVER CITY	CA		03/29/2019		1,559		76			76		1,635	1,635			
100143222	HENDERSON	NV		02/16/2024		763		72			72		836	836			
100108085	PALM DESERT	CA		05/24/2023		5,914		(258)			(258)		5,656	5,656			
100151286	TIETON	WA		05/10/2024		642		(33)			(33)		609	609			
100159517	AUDUBON	NJ		07/15/2024		592		(54)			(54)		538	538			
100026212	CENTRAL ISLIP	NY		09/20/2018		986		43			43		1,029	1,029			
100152686	NORTH MYRTLE BEACH	SC		05/17/2024		568		(8)			(8)		561	561			
100128001	MANOR	TX		09/08/2023		596		(2)			(2)		593	593			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067739	CHESTER	VA		09/23/2021		1,332		(60)			(60)		1,272	1,272			
100134033	LIBERTY	NY		10/25/2023		507		(53)			(53)		454	454			
100074475	PHILADELPHIA	PA		12/02/2021		1,175		(279)			(279)		895	895			
100171798	FORNEY	TX		10/17/2024		606		1			1		607	607			
100171899	SOUTH ELGIN	IL		10/17/2024		650		(54)			(54)		596	596			
100161013	NEEDVILLE	TX		07/24/2024		587		(53)			(53)		534	534			
100180006	LEWISTON	ME		11/25/2024		622		(46)			(46)		576	576			
100129638	LYNCHBURG	VA		09/29/2023		614		(39)			(39)		575	575			
100132018	CHARLOTTE	NC		10/13/2023		2,623		(9)			(9)		2,614	2,614			
100086534	ROSEDALE	MD		09/30/2022		1,128		(62)			(62)		1,066	1,066			
100168352	MIAMI	FL		09/25/2024		644		(52)			(52)		592	592			
100108444	BERLIN	NJ		05/25/2023		602		(35)			(35)		567	567			
100115989	RICHMOND	VA		07/20/2023		610		(15)			(15)		595	595			
100110550	SAINT AUGUSTINE	FL		06/30/2023		780		51			51		831	831			
100185844	ABERDEEN	MD		12/26/2024		589		9			9		597	597			
100133653	BLUE SPRINGS	MO		10/23/2023		634		17			17		651	651			
100156834	MOUNT OLIVE TOWNSHIP	NJ		06/27/2024		(289)		803			803		514	514			
100173096	VILLAS	NJ		10/30/2024		647		(62)			(62)		585	585			
100163080	MIAMI	FL		08/13/2024		593		(62)			(62)		531	531			
100142034	MADERA	CA		02/29/2024		902		(73)			(73)		830	830			
100115082	SALEM	OR		07/14/2023		523		44			44		567	567			
100181520	PORTLAND	OR		12/06/2024		585		(77)			(77)		508	508			
100129363	KAPOLEI	HI		09/25/2023		623		(44)			(44)		579	579			
100172273	KATY	TX		10/21/2024		687		(44)			(44)		643	643			
100049128	SUITLAND	MD		11/20/2020		925		(5)			(5)		920	920			
100110565	EAST POINT	GA		06/30/2023		843		17			17		860	860			
100153609	ALEXANDRIA	VA		05/31/2024		502		(66)			(66)		436	436			
100115463	SAINT CLOUD	FL		07/17/2023		707		40			40		747	747			
100172342	WILLIS	TX		10/23/2024		727		(19)			(19)		708	708			
100129539	SAINT GEORGE	UT		09/29/2023		1,364		(38)			(38)		1,326	1,326			
100100332	PEMBROKE PINES	FL		04/27/2023		820		308			308		1,127	1,127			
100142680	ST AUGUSTINE	FL		02/08/2024		812		124			124		937	937			
100068352	BOISE	ID		08/25/2021		1,631		(46)			(46)		1,586	1,586			
100179474	FORNEY	TX		11/21/2024		717		(4)			(4)		713	713			
100168363	INDIANAPOLIS	IN		09/25/2024		633		(52)			(52)		581	581			
100071814	BRENTWOOD	MD		10/14/2021		1,380		(79)			(79)		1,301	1,301			
100132009	BIGELOW	AR		10/13/2023		605		(4)			(4)		601	601			
100013778	OAKLAND	CA		05/25/2017		1,640		150			150		1,790	1,790			
100180293	MARICOPA	AZ		11/25/2024		3,493		48			48		3,541	3,541			
100148195	BEECH MOUNTAIN	NC		04/12/2024		1,163		(1)			(1)		1,162	1,162			
100129540	SAINT AUGUSTINE	FL		09/29/2023		618		(39)			(39)		579	579			
100081258	MERCED	CA		03/18/2022		1,288		79			79		1,367	1,367			
100135496	DURHAM	NC		11/13/2023		696		146			146		842	842			
100065803	RESTON	VA		07/28/2021		1,598		(92)			(92)		1,507	1,507			
100012163	SAN JOSE	CA		03/08/2017		3,165		84			84		3,248	3,248			
100158868	FREMONT	IN		07/12/2024		736		(80)			(80)		656	656			
100152710	WAKE FOREST	NC		05/17/2024		702		109			109		811	811			
100160415	HOUSTON	TX		07/19/2024		618		(24)			(24)		594	594			
100120690	GOODLETTSVILLE	TN		08/25/2023		1,166		55			55		1,222	1,222			
100130270	LITCHFIELD PARK	AZ		09/28/2023		629		(48)			(48)		581	581			
100148424	WEST MELBOURNE	FL		04/12/2024		22,688		(231)			(231)		22,457	22,457			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143101	BLOOMINGDALE	GA		02/16/2024		587		(8)			(8)		580	580			
100158595	HOUSTON	TX		07/10/2024		580		(24)			(24)		556	556			
100068101	AURORA	IL		08/25/2021		1,405		(56)			(56)		1,349	1,349			
100013795	OAKLAND	CA		05/25/2017		926		64			64		990	990			
100140810	VIRGINIA BEACH	VA		03/06/2024		435		(99)			(99)		337	337			
100147974	ARDEN HILLS	MN		04/08/2024		586		(35)			(35)		551	551			
100167119	VISALIA	CA		09/13/2024		564		(81)			(81)		483	483			
100061385	HENDERSONVILLE	NC		06/01/2021		1,430		16			16		1,447	1,447			
100110541	PRESCOTT	AZ		06/30/2023		682		(37)			(37)		645	645			
100119219	LAS VEGAS	NV		07/31/2023		811		111			111		922	922			
100153341	GREENVILLE	SC		05/30/2024		906		(20)			(20)		887	887			
100163433	ARLINGTON	TX		09/27/2024		606		(134)			(134)		472	472			
100109924	WARETOWN	NJ		06/22/2023		594		(45)			(45)		549	549			
100165457	ROCHESTER	MN		08/29/2024		587		(55)			(55)		533	533			
100142731	EAGLE RIVER	AK		02/08/2024		837		(43)			(43)		794	794			
100119426	QUINTON	VA		07/31/2023		668		23			23		692	692			
100120909	CITRA	FL		08/30/2023		2,293		48			48		2,342	2,342			
100071037	DOWNINGTOWN	PA		10/01/2021		4,015		8			8		4,022	4,022			
100138170	PHILADELPHIA	PA		12/14/2023		1,839		39			39		1,878	1,878			
100115900	GLASSBORO	NJ		07/20/2023		746		11			11		757	757			
100030054	CHULA VISTA	CA		12/20/2018		788		140			140		928	928			
100147906	FARMINGTON	AR		04/08/2024		1,153		22			22		1,174	1,174			
100171356	PHOENIX	AZ		10/16/2024		594		(81)			(81)		513	513			
100029589	BRENTWOOD	NY		10/26/2018		1,241		505			505		1,746	1,746			
100175932	RICHMOND	TX		11/14/2024		706		10			10		716	716			
100043998	WOONSOCKET	RI		08/19/2020		684		(181)			(181)		502	502			
100128353	ATLANTA	GA		09/14/2023		651		12			12		663	663			
100164321	PENDERGRASS	GA		08/21/2024		703		26			26		728	728			
100119230	LITCHFIELD PARK	AZ		07/31/2023		1,445		(4)			(4)		1,441	1,441			
100156634	IDAHO FALLS	ID		06/24/2024		608		(24)			(24)		584	584			
100088336	RIVERSIDE	CA		01/06/2023		494		(68)			(68)		425	425			
100180277	FREDERICKSBURG	TX		11/25/2024		724		142			142		865	865			
100156576	SPRING HILL	FL		06/24/2024		638		2			2		640	640			
100164488	RICHMOND	VA		08/21/2024		385		(28)			(28)		356	356			
100135096	NAVARRE	FL		11/01/2023		591		14			14		605	605			
100171494	COLLINSVILLE	IL		10/16/2024		603		(74)			(74)		529	529			
100080478	EVANS	CO		03/10/2022		2,903		(168)			(168)		2,734	2,734			
100135552	WOODSTOCK	GA		11/13/2023		568		(17)			(17)		550	550			
100159356	WOODRUFF	SC		07/15/2024		2,324		(75)			(75)		2,249	2,249			
100172443	BELTON	TX		10/23/2024		736		9			9		744	744			
100081816	TUCSON	AZ		03/30/2022		1,371		(34)			(34)		1,337	1,337			
100119042	PINE MOUNTAIN CLUB	CA		07/27/2023		538		25			25		563	563			
100119196	LEESBURG	FL		07/31/2023		696		30			30		726	726			
100151683	PLANO	TX		05/10/2024		625		(16)			(16)		609	609			
100146734	MIAMI	FL		03/20/2024		584		30			30		614	614			
100115995	KENNEWICK	WA		07/20/2023		657		(43)			(43)		613	613			
100164610	GALLATIN	TN		08/21/2024		673		2			2		675	675			
100182352	MAPLEWOOD	MN		12/12/2024		842		(36)			(36)		806	806			
100141867	DANVILLE	IN		03/27/2024		594		(1)			(1)		593	593			
100165464	FORT WORTH	TX		08/29/2024		660		(23)			(23)		636	636			
100182170	LA BELLE	FL		12/12/2024		1,304		244			244		1,549	1,549			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075909	SCOTTSDALE	AZ		01/07/2022		1,340		(28)			(28)		1,312	1,312			
100136869	DORAL	FL		11/27/2023		567		13			13		580	580			
100100770	OWINGS MILLS	MD		04/28/2023		729		(18)			(18)		711	711			
100120026	SAINT LOUIS	MO		08/11/2023		601		(10)			(10)		591	591			
100150862	COLUMBIA	MO		05/08/2024		638		(14)			(14)		624	624			
100163836	WEBSTER	FL		09/27/2024		2,364		(131)			(131)		2,233	2,233			
100157935	BREINIGSVILLE	PA		07/09/2024		46,068		1,937			1,937		48,005	48,005			
100157641	ALPHARETTA	GA		06/28/2024		27,487		94	27,425		(27,331)		156	156			
100138243	DAVENPORT	FL		12/14/2023		517		71			71		588	588			
100135238	MYRTLE BEACH	SC		11/08/2023		685		171			171		856	856			
100161040	PHILADELPHIA	PA		07/24/2024		545		(49)			(49)		496	496			
100179602	CHICAGO	IL		11/21/2024		1,256		(64)			(64)		1,191	1,191			
100163148	TAYLORS	SC		08/13/2024		16,429		(230)			(230)		16,199	16,199			
100172395	DAHLONEGA	GA		10/23/2024		20,894		(75)			(75)		20,819	20,819			
100119499	LAWRENCEVILLE	GA		07/28/2023		685		7			7		693	693			
100152899	BAKERSFIELD	CA		05/22/2024		568		(1)			(1)		567	567			
100148839	FORNEY	TX		04/17/2024		631		(52)			(52)		579	579			
100169873	MERRITT ISLAND	FL		09/30/2024		1,237		(99)			(99)		1,138	1,138			
100120476	SAN ANTONIO	TX		08/18/2023		362		(158)			(158)		204	204			
100164444	GLEN ALLEN	VA		08/21/2024		2,891		(148)			(148)		2,743	2,743			
100109337	GALLATIN	TN		06/12/2023		737		(20)			(20)		717	717			
100086920	BEACH PARK	IL		10/24/2022		674		15			15		688	688			
100131580	SALEM	OR		10/05/2023		474		(2)			(2)		472	472			
100117189	COLTON	CA		07/20/2023		1,530		168			168		1,698	1,698			
100136872	COEUR D ALENE	ID		11/27/2023		1,890		(41)			(41)		1,849	1,849			
100044237	PASADENA	CA		08/19/2020		1,482		294			294		1,776	1,776			
100069231	LOCKPORT	IL		09/01/2021		1,801		(37)			(37)		1,764	1,764			
100145854	ATLANTIC BEACH	NC		03/15/2024		610		(71)			(71)		539	539			
100158696	KNOXVILLE	TN		07/10/2024		558		(50)			(50)		508	508			
100148235	PHOENIX	AZ		04/12/2024		850		(13)			(13)		836	836			
100044087	LONG BEACH	CA		08/19/2020		2,061		(60)			(60)		2,001	2,001			
100143677	FLORESVILLE	TX		02/22/2024		398		(85)			(85)		314	314			
100156518	BENTONVILLE	AR		06/24/2024		1,408		(17)			(17)		1,391	1,391			
100081159	MATTHEWS	NC		03/18/2022		1,286		78			78		1,365	1,365			
100143033	MYRTLE BEACH	SC		02/12/2024		955		(47)			(47)		908	908			
100135227	MANILA	UT		11/08/2023		579		3			3		583	583			
100152208	KATY	TX		05/17/2024		593		(32)			(32)		561	561			
100171680	WESTFIELD	IN		10/16/2024		584		(48)			(48)		536	536			
100119775	ORLANDO	FL		08/08/2023		518		(47)			(47)		471	471			
100133224	MOORE	OK		11/29/2023		559		71			71		629	629			
100142685	FORT MYERS	FL		02/08/2024		706		(9)			(9)		698	698			
100135119	LAWRENCEVILLE	GA		11/01/2023		931		85			85		1,017	1,017			
100172678	PRINCETON	TX		11/21/2024		558		(77)			(77)		481	481			
100163598	OBERLIN	OH		08/15/2024		506		(56)			(56)		450	450			
100091664	HELLERTOWN	PA		01/27/2023		579		(153)			(153)		426	426			
100131924	BARTLETT	IL		10/13/2023		675		21			21		696	696			
100081397	LEBANON	TN		03/18/2022		1,203		49			49		1,252	1,252			
100167161	GLENSIDE	PA		09/13/2024		519		(44)			(44)		475	475			
100115674	JACKSONVILLE	FL		07/20/2023		748							748	748			
100162991	YAMHILL	OR		08/12/2024		645		(21)			(21)		623	623			
100146674	LAKELAND	FL		03/20/2024		456		(82)			(82)		375	375			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127566	JACKSONVILLE	FL		09/08/2023		610		(9)			(9)		601	601			
100137599	MYRTLE BEACH	SC		12/08/2023		590		(19)			(19)		571	571			
100065577	CARMICHAEL	CA		07/28/2021		1,331		(103)			(103)		1,228	1,228			
100161884	LAKEVILLE	MN		07/31/2024		2,676		(69)			(69)		2,607	2,607			
100129542	SAINT AUGUSTINE	FL		09/29/2023		613		(35)			(35)		579	579			
100120059	PHOENIX	AZ		08/11/2023		653		6			6		658	658			
100118189	HOUSTON	TX		07/20/2023		435		(69)			(69)		365	365			
100088111	POMPANO BEACH	FL		10/25/2022		420		(32)			(32)		389	389			
100118934	FONTANA	CA		07/27/2023		661		(55)			(55)		606	606			
100049118	SANTA MARIA	CA		11/20/2020		959		(181)			(181)		778	778			
100065499	GALVESTON	TX		07/28/2021		1,240		(112)			(112)		1,128	1,128			
100173352	PLYMOUTH	MI		10/30/2024		609		(70)			(70)		538	538			
100169680	NORCROSS	GA		09/30/2024		573		(78)			(78)		495	495			
100067722	DALLAS	TX		09/23/2021		1,416		(94)			(94)		1,322	1,322			
100088890	RICHFIELD	UT		11/15/2022		478		(36)			(36)		442	442			
100169439	WINDSOR	CO		09/30/2024		637		(27)			(27)		611	611			
100127510	FOX LAKE	IL		09/08/2023		627		(35)			(35)		592	592			
100186459	CEDAR PARK	TX		12/30/2024		627		(25)			(25)		602	602			
100166187	EAST STROUDSBURG	PA		09/09/2024		600		(46)			(46)		554	554			
100150822	BOISE	ID		05/08/2024		586		(9)			(9)		578	578			
100133114	HOUSTON	TX		11/29/2023		282		410			410		692	692			
100054246	STATEN ISLAND	NY		03/23/2021		1,208		(381)			(381)		828	828			
100184413	MATTHEWS	NC		12/17/2024		1,494		74			74		1,568	1,568			
100179499	KATY	TX		11/21/2024		2,532		(32)			(32)		2,501	2,501			
100042969	SAN DIEGO	CA		05/28/2020		1,670		(226)			(226)		1,443	1,443			
100171773	MILFORD	PA		10/17/2024		424		(25)			(25)		398	398			
100136868	KENAI	AK		11/27/2023		1,186		148			148		1,334	1,334			
100156598	POTTSTOWN	PA		06/24/2024		618		(21)			(21)		598	598			
100164953	SACRAMENTO	CA		08/28/2024		584		(28)			(28)		556	556			
100012748	LAS VEGAS	NV		05/25/2017		347		300			300		648	648			
100148306	DENVER	CO		04/12/2024		672		9			9		681	681			
100171693	SAN MARCOS	TX		10/16/2024		720		77			77		797	797			
100049473	TANEYTOWN	MD		11/20/2020		1,081		(187)			(187)		894	894			
100175490	GOOSE CREEK	SC		12/23/2024		824		23			23		847	847			
100114982	HOUSTON	TX		07/14/2023		1,198		34			34		1,232	1,232			
100158061	MISSOURI CITY	TX		07/09/2024		659		22			22		681	681			
100067873	KILLINGLY	CT		09/23/2021		1,211		(106)			(106)		1,104	1,104			
100158674	BANGOR	PA		07/10/2024		594		(21)			(21)		573	573			
100115601	FRESNO	TX		07/19/2023		521		(15)			(15)		505	505			
100173258	DELTAVILLE	VA		10/30/2024		1,083		(57)			(57)		1,027	1,027			
100000379	LA VERGNE	TN		09/27/2016		1,535		(1,242)			(1,242)		293	293			
100164345	SAINT AUGUSTINE	FL		08/21/2024		580		(45)			(45)		534	534			
100168574	SCHERTZ	TX		09/25/2024		672		(22)			(22)		649	649			
100182444	FORKED RIVER	NJ		12/12/2024		623		(14)			(14)		609	609			
100129840	LAWRENCEVILLE	GA		09/27/2023		785		(29)			(29)		756	756			
100044070	PITTSBURG	CA		08/19/2020		2,287		(121)			(121)		2,166	2,166			
100161341	CONROE	TX		07/25/2024		625		(31)			(31)		594	594			
100155071	DACULA	GA		07/19/2024		637		(63)			(63)		574	574			
100164313	CEDAR CITY	UT		08/21/2024		609		(13)			(13)		596	596			
100091378	CLEVELAND HEIGHTS	OH		02/22/2023		1,913		156			156		2,069	2,069			
100027962	RIVERDALE	MD		10/26/2018		720		174			174		894	894			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169670	FORT WORTH	TX		09/30/2024		1,498		(45)			(45)		1,453	1,453			
100170258	ORLANDO	FL		10/08/2024		327		(22)			(22)		305	305			
100029733	SALINAS	CA		10/26/2018		1,136		3			3		1,139	1,139			
100133061	CARMEL	ME		11/29/2023		250		317			317		567	567			
100150697	MONROE	NC		05/06/2024		590		(39)			(39)		552	552			
100162708	LITTLE ROCK	AR		08/12/2024		548		(42)			(42)		506	506			
100185140	ROSEDALE	MD		12/20/2024		497		(12)			(12)		485	485			
100182587	WILMINGTON	DE		12/12/2024		586		(62)			(62)		525	525			
100017518	WOODBRIDGE	VA		04/26/2018		938		238			238		1,176	1,176			
100186655	SAINT AUGUSTINE	FL		12/30/2024		677		23			23		700	700			
100135373	HENDERSON	NV		11/13/2023		955		162			162		1,117	1,117			
100161041	MINNEAPOLIS	MN		07/24/2024		531		(49)			(49)		483	483			
100102598	KEANSBURG	NJ		06/07/2023		610		(35)			(35)		576	576			
100162993	PACIFIC	MO		08/12/2024		597		(46)			(46)		551	551			
100087425	LAKE WORTH	FL		10/25/2022		849		34			34		884	884			
100087292	PALMER LAKE	CO		10/25/2022		864		178			178		1,042	1,042			
100159582	CHERRY VALLEY	CA		07/15/2024		619		(65)			(65)		555	555			
100135379	SCARBOROUGH	ME		11/13/2023		601		(3)			(3)		598	598			
100165567	GLEN ALLEN	VA		08/29/2024		571		(39)			(39)		532	532			
100159289	CHARLOTTE	NC		07/15/2024		818		(51)			(51)		767	767			
100148050	JACKSON	MI		04/10/2024		824		(3)			(3)		821	821			
100148818	NACOGDOCHES	TX		04/17/2024		635		(59)			(59)		576	576			
100028436	OROSI	CA		10/26/2018		6,090		482			482		6,572	6,572			
100043225	SPRING VALLEY	NY		08/13/2020		844		60			60		903	903			
100129355	POST FALLS	ID		09/25/2023		728		182			182		910	910			
100110396	MYRTLE BEACH	SC		06/30/2023		15,225		(489)			(489)		14,735	14,735			
100144638	STUART	FL		03/13/2024		691		(16)			(16)		674	674			
100172162	SALINAS	CA		10/17/2024		662		(62)			(62)		600	600			
100167912	PHELAN	CA		09/20/2024		639		(85)			(85)		554	554			
100120089	WELLINGTON	FL		08/11/2023		722		18			18		741	741			
100152521	BELVIDERE	IL		05/17/2024		599		(18)			(18)		581	581			
100132301	ST AUGUSTINE	FL		10/13/2023		673		59			59		732	732			
100141665	BROOKLYN PARK	MD		01/30/2024		397		(73)			(73)		324	324			
100131757	BAKERSFIELD	CA		10/06/2023		697		137			137		834	834			
100163364	MESA	AZ		09/27/2024		666		(126)			(126)		540	540			
100171926	MIDLAND	TX		10/17/2024		749		(17)			(17)		732	732			
100173978	LAKELAND	FL		10/31/2024		511		(65)			(65)		446	446			
100162723	LAND O LAKES	FL		08/12/2024		545		(52)			(52)		493	493			
100110286	LOS ANGELES	CA		06/30/2023		791		6			6		797	797			
100158692	HUNTSVILLE	TX		07/10/2024		690		(44)			(44)		646	646			
100139985	SAN ANTONIO	TX		01/09/2024		925		(66)			(66)		859	859			
100186671	MCKINNEY	TX		12/30/2024		1,973		114			114		2,087	2,087			
100135123	NEW SMYRNA BEACH	FL		11/01/2023		559		20			20		579	579			
100120500	ONTARIO	CA		08/18/2023		169		(42)			(42)		127	127			
100174476	COSTA MESA	CA		10/31/2024		1,639		(162)			(162)		1,477	1,477			
100014088	EL CAJON	CA		05/25/2017		1,206		130			130		1,335	1,335			
100120894	DEBARY	FL		08/30/2023		761		28			28		789	789			
100171874	CYPRESS	TX		10/17/2024		1,006		(55)			(55)		951	951			
100160051	KINGSTON	GA		07/17/2024		595		(44)			(44)		551	551			
100031392	RIALTO	CA		03/29/2019		1,433		539			539		1,973	1,973			
100053769	EASTON	PA		03/23/2021		1,614		(114)			(114)		1,500	1,500			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139306	WESTFIELD	IN		12/28/2023		493		(31)			(31)		462	462			
100012976	AREA OF CORONA	CA		05/25/2017		945		190			190		1,135	1,135			
100185079	FRANKLIN PARK	IL		12/20/2024		522		(66)			(66)		456	456			
100174786	RED OAK	TX		10/31/2024		14,459		(576)			(576)		13,884	13,884			
100110321	MESA	AZ		06/30/2023		739		(2)			(2)		738	738			
100137721	BAYTOWN	TX		12/08/2023		640		12			12		652	652			
100137723	BAYTOWN	TX		12/08/2023		640		12			12		652	652			
100135299	PHILADELPHIA	PA		11/13/2023		595		13			13		608	608			
100120821	ELOY	AZ		08/25/2023		641		(91)			(91)		550	550			
100171613	ELON	NC		10/16/2024		697		(45)			(45)		651	651			
100140095	KINGSPORT	TN		01/09/2024		1,017		(45)			(45)		971	971			
100062847	HAVERHILL	MA		07/01/2021		1,292		(38)			(38)		1,254	1,254			
100012815	LOS ANGELES	CA		05/25/2017		971		10			10		981	981			
100128157	OCALA	FL		09/18/2023		619		58			58		677	677			
100156655	HARTFORD	CT		06/24/2024		611		(45)			(45)		566	566			
100159213	MORRISVILLE	NC		07/15/2024		664		(36)			(36)		627	627			
100028766	STOCKTON	CA		10/26/2018		802		58			58		860	860			
100140594	MONROE	NC		01/19/2024		593		(73)			(73)		521	521			
100060287	HOUSTON	TX		06/25/2021		1,723		(92)			(92)		1,631	1,631			
100149354	BRIDGEPORT	PA		04/24/2024		1,455		178			178		1,633	1,633			
100110535	MONROE	WA		06/30/2023		776		28			28		804	804			
100143324	WILMINGTON	DE		02/16/2024		644		(8)			(8)		636	636			
100084832	YUKON	OK		08/02/2022		540		43			43		583	583			
100156909	DURHAM	NC		06/27/2024		494		(30)			(30)		464	464			
100138312	RALEIGH	NC		12/18/2023		606		(41)			(41)		565	565			
100119450	ENGLEWOOD	CO		07/31/2023		731		22			22		753	753			
100089287	SEQUIM	WA		01/26/2023		645		(108)			(108)		537	537			
100120715	HENRICO	VA		08/25/2023		33,181		(272)			(272)		32,909	32,909			
100156327	NORTH FORT MYERS	FL		07/25/2024		570		(110)			(110)		460	460			
100128473	NORTH MIAMI BEACH	FL		09/15/2023		41,430		(543)			(543)		40,887	40,887			
100025204	BUENA PARK	CA		09/20/2018		3,322		(267)			(267)		3,056	3,056			
100110364	IRVINE	CA		06/30/2023		741		(11)			(11)		729	729			
100120082	MESQUITE	TX		08/11/2023		1,721		(23)			(23)		1,698	1,698			
100065416	SAN JOSE	CA		07/28/2021		1,408		(63)			(63)		1,346	1,346			
100151719	KILLDEER	ND		05/10/2024		406		(48)			(48)		357	357			
100163920	SAINT AUGUSTINE	FL		10/04/2024		522		(69)			(69)		453	453			
100167436	LAREDO	TX		09/16/2024		1,454		(48)			(48)		1,406	1,406			
100131839	DUNDALK	MD		10/06/2023		357		(26)			(26)		331	331			
100065086	SURPRISE	AZ		07/14/2021		1,324		(87)			(87)		1,237	1,237			
100120050	PRIOR LAKE	MN		08/11/2023		614		(31)			(31)		583	583			
100120787	WINFIELD	KS		08/25/2023		539		(53)			(53)		486	486			
100014162	LOS ANGELES	CA		05/25/2017		1,017		(71)			(71)		946	946			
100013612	ANTIOCH	CA		05/25/2017		796		28			28		824	824			
100111068	LOS ANGELES	CA		06/29/2023		342		996			996		1,338	1,338			
100146917	JACKSON	NJ		03/26/2024		31,724		(508)			(508)		31,215	31,215			
100112718	SANTA ANA	CA		06/29/2023		413		982			982		1,395	1,395			
100174653	OCALA	FL		10/31/2024		669		(92)			(92)		577	577			
3340066793	FORT WORTH	TX		05/10/2024		199,584							199,584	199,584			
100147585	NIXA	MO		04/04/2024		584		(23)			(23)		562	562			
100024599	HOWELL	NJ		09/20/2018		2,203		225			225		2,429	2,429			
100159461	CLAYTON	NC		07/15/2024		2,417		(55)			(55)		2,362	2,362			

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100169651	BEECH GROVE	IN		09/30/2024		622		(70)			(70)		552	552			
100053716	RICHMOND	CA		03/23/2021		3,889		117			117		4,006	4,006			
100147583	NIXA	MO		04/04/2024		584		(22)			(22)		562	562			
100136357	PORT CHARLOTTE	FL		11/20/2023		975		33			33		1,009	1,009			
100170122	BROOKLYN PARK	MN		10/08/2024		849		(75)			(75)		774	774			
100169785	ROME	GA		09/30/2024		651		(41)			(41)		610	610			
100152570	FATE	TX		05/17/2024		644		7			7		651	651			
100135538	DELTON	MI		11/13/2023		1,821		(21)			(21)		1,800	1,800			
100151230	GLASSBORO	NJ		05/10/2024		3,243		(88)			(88)		3,156	3,156			
100044279	SACRAMENTO	CA		08/19/2020		314		175			175		490	490			
100066930	RAHWAY	NJ		08/02/2021		1,971							1,971	1,971			
100164400	HALTOM CITY	TX		08/21/2024		573		(43)			(43)		530	530			
100118867	CAPITOLA	CA		08/30/2023		2,513		47			47		2,560	2,560			
100159318	MILLEDGEVILLE	GA		07/15/2024		575		(41)			(41)		534	534			
100163031	KATY	TX		08/13/2024		631		(42)			(42)		588	588			
100084772	MOSES LAKE	WA		08/02/2022		585		31			31		616	616			
100114517	ROWLETT	TX		06/29/2023		836		(114)			(114)		722	722			
100128238	MICANOPY	FL		09/14/2023		635		(114)			(114)		521	521			
100176713	FAIRBURN	GA		11/15/2024		624		(68)			(68)		556	556			
100114722	HAYFORK	CA		06/29/2023		527		(49)			(49)		479	479			
100137619	FORT WORTH	TX		12/08/2023		707		120			120		828	828			
100150618	KATY	TX		05/03/2024		611		(64)			(64)		547	547			
100110401	DANVILLE	IN		06/30/2023		797		(50)			(50)		747	747			
100055455	GLEN MILLS	PA		03/23/2021		877		(181)			(181)		696	696			
100164494	LAWRENCEVILLE	GA		08/21/2024		587		(43)			(43)		544	544			
100131661	SHERMAN	TX		10/06/2023		1,119		(34)			(34)		1,085	1,085			
100144106	FRESNO	CA		03/07/2024		900		2			2		902	902			
100160130	DAWSONVILLE	GA		07/17/2024		53,540		(1,511)			(1,511)		52,029	52,029			
100161395	PRINCETON	TX		07/25/2024		651		(124)			(124)		527	527			
100163053	PAHRUMP	NV		08/13/2024		537		(40)			(40)		497	497			
100063321	FORNEY	TX		07/01/2021		1,461		(19)			(19)		1,442	1,442			
100136001	SEBRING	FL		11/16/2023		468		(53)			(53)		415	415			
100119363	PFLUGERVILLE	TX		07/31/2023		714		(5)			(5)		710	710			
100045759	DISTRICT HEIGHTS	MD		11/25/2020		901		84			84		986	986			
100108045	MANASSAS PARK	VA		05/25/2023		1,277		(56)			(56)		1,221	1,221			
100141246	HENDERSON	NV		01/30/2024		360		170			170		530	530			
100148281	HUTTO	TX		04/12/2024		677		(3)			(3)		674	674			
100110511	HERRIMAN	UT		06/30/2023		2,405		105			105		2,510	2,510			
100172886	WEST BLOOMFIELD	MI		10/25/2024		4,433		(174)			(174)		4,259	4,259			
100161924	SOUTH PASADENA	FL		07/31/2024		184		3			3		186	186			
100013384	LAS VEGAS	NV		05/25/2017		635		322			322		958	958			
100063535	LANOKA HARBOR	NJ		07/01/2021		1,147		25			25		1,172	1,172			
100067687	ANNA	TX		09/23/2021		1,391		(21)			(21)		1,370	1,370			
100080001	LAS VEGAS	NV		04/08/2022		1,095		(121)			(121)		974	974			
100165421	MERCED	CA		08/29/2024		579		(47)			(47)		532	532			
100114940	JACKSONVILLE	FL		07/13/2023		402		(38)			(38)		364	364			
100128088	COLUMBIA	TN		09/08/2023		661		62			62		723	723			
100081057	DALLAS	TX		03/18/2022		1,280		66			66		1,346	1,346			
100159212	CHARLOTTE	NC		07/15/2024		626		(41)			(41)		585	585			
100116333	PACIFIC BEACH	WA		07/20/2023		731		848			848		1,578	1,578			
100164499	PENDERGRASS	GA		08/21/2024		740		84			84		824	824			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025497	VICTORVILLE	CA		09/20/2018		660		139			139		799	799			
100127698	BRIDGEPORT	CT		09/08/2023		4,971		103			103		5,074	5,074			
100133681	BELMONT	NC		10/23/2023		983		(12)			(12)		972	972			
100164267	BRICK	NJ		08/21/2024		575		(53)			(53)		523	523			
100067658	SACRAMENTO	CA		09/23/2021		1,379		(71)			(71)		1,308	1,308			
100115833	SAINT AUGUSTINE	FL		07/20/2023		781		30			30		811	811			
100024829	SALT POINT	NY		09/20/2018		938		431			431		1,370	1,370			
100179882	FORT WORTH	TX		11/25/2024		724		66			66		790	790			
100136227	CRANSTON	RI		11/20/2023		540		(7)			(7)		533	533			
100159284	STEPHENS CITY	VA		07/15/2024		650		(28)			(28)		622	622			
100135825	ROSHARON	TX		11/10/2023		633		100			100		733	733			
100054360	CHESAPEAKE	VA		03/23/2021		1,052		(235)			(235)		817	817			
100028147	MIRAMAR	FL		10/26/2018		930		123			123		1,053	1,053			
100114871	ATLANTIC BEACH	NC		07/10/2023		690		(39)			(39)		650	650			
100179398	MANCHESTER	CT		12/27/2024		475		(55)			(55)		420	420			
100159277	CARTERSVILLE	GA		07/15/2024		785		(56)			(56)		729	729			
100142678	PENDERGRASS	GA		02/08/2024		799		71			71		870	870			
100155138	TUCSON	AZ		07/19/2024		585		(21)			(21)		564	564			
100129714	CAPE CORAL	FL		09/29/2023		616		(8)			(8)		608	608			
100148789	LOCKHART	TX		04/17/2024		582		(68)			(68)		514	514			
100167985	DOTHAN	AL		09/20/2024		655		(54)			(54)		601	601			
100074317	PROSPER	TX		12/09/2021		1,378		(19)			(19)		1,359	1,359			
100031159	FAIRFIELD	CA		03/29/2019		666		34			34		700	700			
100115328	HOLLY HILL	FL		07/17/2023		715		(33)			(33)		681	681			
100159493	COLUMBIA	SC		07/15/2024		564		(64)			(64)		501	501			
100186270	DULUTH	GA		12/27/2024		457		(38)			(38)		419	419			
100076102	HIALEAH	FL		01/07/2022		1,265		(96)			(96)		1,169	1,169			
100131959	RICHMOND HILL	GA		10/13/2023		620		(26)			(26)		593	593			
100066017	EAST MEADOW	NY		08/02/2021		2,331		(7)			(7)		2,323	2,323			
100172446	SAN ANTONIO	TX		10/23/2024		730		3			3		733	733			
100061008	MONT BELVIEU	TX		06/01/2021		1,877		17			17		1,895	1,895			
100118041	ENGLEWOOD	OH		07/20/2023		748		536			536		1,285	1,285			
100179455	MERRIAM	KS		11/21/2024		770		42			42		812	812			
100153325	PALM BAY	FL		05/30/2024		1,009		218			218		1,227	1,227			
100182296	NEWMAN LAKE	WA		12/12/2024		722		114			114		836	836			
100186358	RALEIGH	NC		12/30/2024		1,032		(26)			(26)		1,005	1,005			
100181346	WICHITA FALLS	TX		12/06/2024		653		(79)			(79)		575	575			
100172251	PRINCETON	TX		10/21/2024		692		(59)			(59)		633	633			
100135055	WILMINGTON	DE		11/01/2023		569		35			35		604	604			
100178400	TORRINGTON	CT		11/21/2024		517		(73)			(73)		444	444			
100119384	MESQUITE	TX		07/31/2023		596		(8)			(8)		588	588			
100176671	DALLAS	GA		11/15/2024		935		(98)			(98)		836	836			
100131817	VIRGINIA BEACH	VA		10/06/2023		608		(24)			(24)		584	584			
100111594	PRINCETON	NJ		06/29/2023		512		29			29		542	542			
100130435	DAVENPORT	FL		09/28/2023		592							592	592			
100119099	SUGAR LAND	TX		07/28/2023		128,490		2,868			2,868		131,358	131,358			
100161129	RIVERBANK	CA		07/24/2024		583		(40)			(40)		543	543			
100135374	LAS VEGAS	NV		11/13/2023		561		53			53		614	614			
100173356	NOGALES	AZ		10/30/2024		690		(74)			(74)		616	616			
100172744	BIG BEAR CITY	CA		11/21/2024		630		(6)			(6)		624	624			
100010653	CHICO	CA		12/23/2016		3,284		359			359		3,643	3,643			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171378	LONDONDERRY	NH		10/16/2024		1,260		(99)			(99)		1,161	1,161			
100160985	ATHENS	AL		07/24/2024		706		38			38		745	745			
100119521	HOUSTON	TX		07/28/2023		755		(34)			(34)		721	721			
100071598	TUCSON	AZ		10/14/2021		1,410		(111)			(111)		1,300	1,300			
100175123	CYPRESS	TX		11/05/2024		591		(35)			(35)		556	556			
100132119	SAINT AUGUSTINE	FL		10/13/2023		606		(34)			(34)		571	571			
100166130	SHERWOOD	AR		09/09/2024		665		(61)			(61)		603	603			
100131932	ARVADA	CO		10/13/2023		604		(32)			(32)		572	572			
100169058	EULESS	TX		09/27/2024		639		(48)			(48)		592	592			
100135230	HENDERSON	NV		11/08/2023		1,299		308			308		1,607	1,607			
100110517	COMMERCE CITY	CO		06/30/2023		784		34			34		818	818			
100120122	MONROE	NC		08/11/2023		636		(46)			(46)		590	590			
100079135	MANOR	TX		02/24/2022		1,282		54			54		1,336	1,336			
100161306	GRANDVIEW	WA		07/25/2024		545		(52)			(52)		492	492			
100171941	FORT WORTH	TX		10/17/2024		2,320		(57)			(57)		2,263	2,263			
100108072	NEW BEDFORD	MA		05/24/2023		770		(65)			(65)		705	705			
100152640	HOUSTON	TX		05/17/2024		617		(6)			(6)		611	611			
100152372	MECHANICSBURG	PA		05/17/2024		90,336		(1,314)			(1,314)		89,022	89,022			
100159322	SAINT AUGUSTINE	FL		07/15/2024		730		29			29		759	759			
100164340	SCOTLAND	MD		08/21/2024		792		(42)			(42)		750	750			
100159442	PENDERGRASS	GA		07/15/2024		715		18			18		732	732			
100179684	GASTONIA	NC		11/21/2024		716		77			77		793	793			
100164504	FORNEY	TX		08/21/2024		623		(38)			(38)		585	585			
100181972	FORNEY	TX		12/12/2024		699		50			50		749	749			
100144601	NEW YORK	NY		03/13/2024		870		(192)			(192)		677	677			
100161087	VIAN	OK		07/24/2024		587		(41)			(41)		546	546			
100151654	GRAIN VALLEY	MO		05/10/2024		588		(41)			(41)		547	547			
100100224	NEWBURGH	NY		03/17/2023		4,197		(3,533)			(3,533)		663	663			
100128119	FLORENCE	KY		09/08/2023		16,163		580			580		16,743	16,743			
100115761	LAKE LURE	NC		07/20/2023		638		(57)			(57)		580	580			
100061308	COVINGTON	LA		06/01/2021		1,381		19			19		1,400	1,400			
100068244	RICHMOND	VA		08/25/2021		1,830		(87)			(87)		1,743	1,743			
100068315	FRANKLIN	TN		08/25/2021		1,347		(81)			(81)		1,267	1,267			
100178411	MERIDEN	CT		11/21/2024		520		(28)			(28)		493	493			
100054141	FRESNO	CA		03/23/2021		730		(128)			(128)		603	603			
100179709	CLEVELAND	TN		11/21/2024		58,188		3,447			3,447		61,635	61,635			
100133134	FORT MYERS	FL		11/29/2023		772		333			333		1,104	1,104			
100119976	GULF BREEZE	FL		08/11/2023		676		(4)			(4)		672	672			
100091857	BOISE	ID		01/30/2023		517		(57)			(57)		459	459			
100151608	ORLANDO	FL		05/10/2024		601		(29)			(29)		571	571			
100136742	HAMILTON	NJ		11/27/2023		504		(40)			(40)		465	465			
100167800	READING	PA		09/19/2024		534		(110)			(110)		424	424			
100136003	JERSEY CITY	NJ		11/16/2023		575		(94)			(94)		480	480			
100120405	CONROE	TX		08/18/2023		652		(13)			(13)		639	639			
100165448	KINGSTON	GA		08/29/2024		580		(51)			(51)		529	529			
100012050	LOS ANGELES	CA		03/08/2017		858		341			341		1,199	1,199			
100057973	ALPHARETTA	GA		06/30/2021		1,600		(93)			(93)		1,507	1,507			
100153190	FORT WORTH	TX		05/30/2024		560		(10)			(10)		550	550			
100173211	MONROE	NC		10/30/2024		48,594		(1,296)			(1,296)		47,298	47,298			
100084770	APPLE VALLEY	CA		08/02/2022		486		(6)			(6)		479	479			
100166261	AUBURN	AL		09/09/2024		647		(37)			(37)		610	610			

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100161438	DELAWARE	OH		07/29/2024		834		(24)			(24)		810	810			
100045336	FRIANT	CA		11/25/2020		2,126		(219)			(219)		1,907	1,907			
100137782	CHARLOTTE	NC		12/08/2023		770		2			2		771	771			
100031658	CHULA VISTA	CA		03/29/2019		1,153		353			353		1,506	1,506			
100116489	WALLINGFORD	PA		07/20/2023		758		173			173		931	931			
100101638	DELAND	FL		04/26/2023		640		(49)			(49)		592	592			
100024969	MANTECA	CA		09/20/2018		824		(53)			(53)		771	771			
100181971	FORNEY	TX		12/12/2024		698		51			51		749	749			
100076138	TEMPE	AZ		01/07/2022		1,326		(41)			(41)		1,286	1,286			
100152534	ANGLER	NC		05/17/2024		605		(10)			(10)		595	595			
100186672	FLOWERY BRANCH	GA		12/30/2024		1,897		58			58		1,954	1,954			
100130006	PHILADELPHIA	PA		09/27/2023		416		81			81		497	497			
100014062	MIAMI	FL		05/25/2017		899		124			124		1,022	1,022			
100151614	ATLANTA	GA		05/10/2024		632		(13)			(13)		619	619			
100186447	PENSACOLA	FL		12/30/2024		1,089		(50)			(50)		1,039	1,039			
100070647	WAPPINGERS FALLS	NY		10/01/2021		884		(19)			(19)		865	865			
100113611	ROHNERT PARK	CA		06/29/2023		381		918			918		1,299	1,299			
100117614	BOCA RATON	FL		07/20/2023		386		(32)			(32)		354	354			
100180410	SAINT PAUL	MN		11/25/2024		611		(33)			(33)		578	578			
100081414	DALLAS	TX		03/18/2022		1,232		104			104		1,337	1,337			
100160588	MAGNA	UT		07/19/2024		563		(50)			(50)		513	513			
100049017	HOMESTEAD	FL		11/20/2020		533		236			236		769	769			
100011611	METUCHEN	NJ		03/08/2017		1,378		827			827		2,205	2,205			
100066941	FORT WORTH	TX		08/02/2021		1,533							1,533	1,533			
100180050	FERNANDINA BEACH	FL		11/25/2024		837		(36)			(36)		802	802			
100114840	SAINT MARYS	GA		07/10/2023		826		82			82		908	908			
100170211	FORT WORTH	TX		10/08/2024		693		(42)			(42)		650	650			
100128421	TAYLOR	TX		09/15/2023		520		(89)			(89)		431	431			
100185089	ANNAPOLIS	MD		12/20/2024		428		(43)			(43)		385	385			
100043928	MIAMI	FL		08/19/2020		1,377		(240)			(240)		1,137	1,137			
100133747	RALEIGH	NC		10/23/2023		595		(20)			(20)		575	575			
100091172	NEW BRAUNFELS	TX		01/31/2023		693		59			59		752	752			
100161886	BALTIMORE	MD		07/31/2024		507		(100)			(100)		408	408			
100013333	SAINT CLOUD	FL		05/25/2017		668		124			124		792	792			
100150928	THE COLONY	TX		05/08/2024		716		64			64		780	780			
100131734	DURHAM	NC		10/06/2023		804		105			105		910	910			
100151712	KILLDEER	ND		05/10/2024		380		(40)			(40)		341	341			
100175936	CHARLOTTE	NC		11/14/2024		653		44			44		698	698			
100140563	GASTONIA	NC		01/19/2024		1,431		(86)			(86)		1,345	1,345			
100173280	WESTMINSTER	MD		10/30/2024		673		(39)			(39)		635	635			
100179336	DEFUNIAK SPRINGS	FL		12/27/2024		405		(62)			(62)		343	343			
100169083	FORT LEE	NJ		09/27/2024		643		(33)			(33)		610	610			
100179505	FALLING WATERS	WV		11/21/2024		1,670		(30)			(30)		1,640	1,640			
100182105	LEANDER	TX		12/12/2024		613		(21)			(21)		592	592			
100162689	NORTH FORT MYERS	FL		08/12/2024		714		54			54		767	767			
100083659	CERES	CA		06/23/2022		693		(29)			(29)		664	664			
100165330	LANCASTER	TX		08/29/2024		1,404		(158)			(158)		1,247	1,247			
100024823	HAVERSTRAW	NY		09/20/2018		950		181			181		1,132	1,132			
100115675	OCALA	FL		07/20/2023		2,349		71			71		2,420	2,420			
100126322	TORRINGTON	CT		08/30/2023		551		(28)			(28)		524	524			
100136640	LEXINGTON	KY		11/22/2023		10,692		(201)			(201)		10,491	10,491			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150557	CHARLOTTE	NC		05/03/2024		668		14			14		682	682			
100176728	ELLICOTT CITY	MD		11/15/2024		657		(37)			(37)		620	620			
100114324	BELLFLOWER	CA		06/29/2023		922		524			524		1,447	1,447			
100127586	CEDAR CITY	UT		09/08/2023		674		(2)			(2)		672	672			
100067883	MIAMI	FL		09/23/2021		1,727		(124)			(124)		1,602	1,602			
100129321	MANOR	TX		09/25/2023		1,793		(21)			(21)		1,772	1,772			
100136322	LOVELAND	CO		11/20/2023		547		(18)			(18)		529	529			
100142153	GARDENA	CA		02/29/2024		772		(63)			(63)		708	708			
100047817	ALBERTSON	NY		11/20/2020		1,557		(255)			(255)		1,302	1,302			
100120987	BRUNSWICK	ME		08/30/2023		658		(13)			(13)		644	644			
100160878	WILLIAMSTOWN	NJ		07/24/2024		573		(35)			(35)		538	538			
100175670	DULUTH	GA		11/12/2024		439		(43)			(43)		397	397			
100149633	JERSEY CITY	NJ		04/26/2024		639		(81)			(81)		558	558			
100131957	MORRISVILLE	NC		10/13/2023		1,183		(15)			(15)		1,168	1,168			
100048769	MOBILE	AL		11/20/2020		2,010		(274)			(274)		1,736	1,736			
100119763	ARDMORE	PA		08/08/2023		(24,314)		446			446		(23,868)	1,465		25,333	25,333
100115867	SULTAN	WA		07/20/2023		4,999		(24)			(24)		4,974	4,974			
100172510	ROSHARON	TX		10/23/2024		1,252		(60)			(60)		1,191	1,191			
100031167	STOCKTON	CA		03/29/2019		702		249			249		950	950			
100159486	LAUREL	MT		07/15/2024		590		(50)			(50)		541	541			
100129684	POCATELLO	ID		09/29/2023		587		(8)			(8)		578	578			
100030168	LOS ANGELES	CA		12/20/2018		1,617		194			194		1,811	1,811			
100140101	SAN MARCOS	TX		01/09/2024		774		73			73		847	847			
100182055	FORNEY	TX		12/12/2024		694		49			49		743	743			
100135084	CHINCOTEAGUE ISLAND	VA		11/01/2023		555		39			39		594	594			
100140012	WILLIAMSON	NY		01/09/2024		496		(22)			(22)		474	474			
100139434	JACKSONVILLE	FL		12/28/2023		493		(66)			(66)		427	427			
100184411	HANFORD	CA		12/17/2024		1,105		(102)			(102)		1,002	1,002			
100137759	LENOIR CITY	TN		12/08/2023		612		11			11		623	623			
100025135	CORONA	CA		09/20/2018		3,860		26			26		3,886	3,886			
100172467	MURFREESBORO	TN		10/23/2024		784		(47)			(47)		737	737			
100134890	CHESAPEAKE	VA		10/30/2023		3,039		(7)			(7)		3,032	3,032			
100026708	LA PUENTE	CA		09/26/2018		826		672			672		1,498	1,498			
100114995	RALEIGH	NC		07/14/2023		745		46			46		791	791			
100149400	PALMETTO	FL		04/24/2024		1,043		(14)			(14)		1,029	1,029			
100169460	LYNDHURST	NJ		09/30/2024		409		(55)			(55)		355	355			
100110282	CHALMETTE	LA		06/30/2023		741		41			41		782	782			
100143332	ATLANTA	GA		02/16/2024		559		(37)			(37)		523	523			
100148824	SUWANEE	GA		04/17/2024		573		(56)			(56)		517	517			
100172989	WINDER	GA		10/25/2024		527		(73)			(73)		454	454			
100140895	BLOOMINGTON	MN		02/26/2024		527		(39)			(39)		489	489			
100170112	WESLEY CHAPEL	FL		10/08/2024		782		(36)			(36)		746	746			
100180561	APOPKA	FL		11/26/2024		615		(31)			(31)		584	584			
100142816	MCDONOUGH	GA		02/08/2024		503		(86)			(86)		418	418			
100077696	MIAMI	FL		01/03/2022		1,353		(66)			(66)		1,287	1,287			
100079611	AUBURN	WA		04/25/2022		774		(12)			(12)		763	763			
100129608	NEWBERRY	FL		09/29/2023		643		45			45		688	688			
100119364	HASTINGS	MN		07/31/2023		610		18			18		627	627			
100135950	BAY POINT	CA		11/15/2023		484		(49)			(49)		435	435			
100047523	NEWBURYPORT	MA		11/20/2020		1,230		(69)			(69)		1,161	1,161			
100152560	MESQUITE	TX		05/17/2024		616		10			10		625	625			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164699	CORONA	CA		08/23/2024		1,577		(99)			(99)		1,478	1,478			
100110355	LANSDALE	PA		06/30/2023		913		(21)			(21)		891	891			
100150678	SAINT AUGUSTINE	FL		05/06/2024		659		2			2		661	661			
100179559	CYPRESS	TX		11/21/2024		1,704		(47)			(47)		1,657	1,657			
100159337	HOUSTON	TX		07/15/2024		960		(46)			(46)		914	914			
100143156	KATY	TX		02/16/2024		525		(12)			(12)		512	512			
100135115	FORT WORTH	TX		11/01/2023		733		211			211		945	945			
100119379	PENINSULA	OH		07/31/2023		658		(26)			(26)		631	631			
100179901	COLUMBUS	OH		11/25/2024		736		100			100		836	836			
100025471	ROCKVILLE CENTRE	NY		09/20/2018		1,769		326			326		2,095	2,095			
100168117	JACKSONVILLE	FL		09/20/2024		923		28			28		951	951			
100153371	WYLIE	TX		05/30/2024		581		(8)			(8)		573	573			
100151529	PORTSMOUTH	VA		05/10/2024		576		(34)			(34)		541	541			
100155081	HAMPTON	VA		07/19/2024		3,892		(215)			(215)		3,677	3,677			
100181218	ANTIOCH	TN		12/06/2024		166		(16)			(16)		150	150			
100138739	BOCA RATON	FL		02/02/2024		560		(86)			(86)		474	474			
100127493	ATLANTA	GA		09/08/2023		588		(6)			(6)		583	583			
100148224	PHILADELPHIA	PA		04/12/2024		584		(27)			(27)		557	557			
100099695	KATY	TX		04/06/2023		530		(103)			(103)		427	427			
100180379	DENVER	CO		11/25/2024		664		(1)			(1)		663	663			
100175931	ROUND ROCK	TX		11/14/2024		688		65			65		752	752			
100162546	SEATTLE	WA		08/12/2024		555		(14)			(14)		541	541			
100120748	SAN TAN VALLEY	AZ		08/25/2023		709		19			19		728	728			
100102105	ORLANDO	FL		04/14/2023		687		(12)			(12)		675	675			
100162575	PHOENIX	AZ		08/12/2024		662		(50)			(50)		612	612			
100156482	WHITESTOWN	IN		06/24/2024		638		(7)			(7)		630	630			
100113882	NEW YORK	NY		06/29/2023		6,485		582			582		7,067	7,067			
100148400	MOBILE	AL		04/12/2024		677		23			23		700	700			
100158615	KYLE	TX		07/10/2024		618		(28)			(28)		590	590			
100168644	PARLIER	CA		09/25/2024		615		(41)			(41)		574	574			
100173870	GARLAND	TX		10/31/2024		616		(83)			(83)		533	533			
100179772	JACKSONVILLE	FL		11/21/2024		670		(35)			(35)		635	635			
100164563	WINTER HAVEN	FL		08/21/2024		898		(14)			(14)		884	884			
100064312	JUPITER	FL		07/01/2021		546		55			55		600	600			
100155318	AUSTELL	GA		07/19/2024		570		(138)			(138)		432	432			
100182367	EDGEWATER	FL		12/12/2024		617		(13)			(13)		604	604			
100110553	PENNSBURG	PA		06/30/2023		797		65			65		861	861			
100172889	ELKTON	MD		10/25/2024		621		3			3		624	624			
100148112	RIO RICO	AZ		04/10/2024		395		(68)			(68)		327	327			
100044512	OAKLEY	CA		11/19/2020		3,198		73			73		3,270	3,270			
100112659	ROCKVILLE	MD		06/29/2023		425		122			122		546	546			
100066475	YAKIMA	WA		08/02/2021		3,296		(34)			(34)		3,262	3,262			
100115494	TEMPE	AZ		07/17/2023		16,729		770			770		17,499	17,499			
100011746	DORAL	FL		03/08/2017		308		389			389		696	696			
100110253	NEW ORLEANS	LA		06/30/2023		741		13			13		754	754			
100129451	BELTON	MO		09/29/2023		677		(8)			(8)		669	669			
100024547	MONTCLAIR	CA		09/20/2018		1,100		(39)			(39)		1,061	1,061			
100182452	LANCASTER	OH		12/12/2024		612		(27)			(27)		585	585			
100081808	PORT SAINT LUCIE	FL		03/30/2022		1,020		45			45		1,065	1,065			
100181207	RAYMORE	MO		12/06/2024		605		95			95		700	700			
100151656	SUMMERVILLE	SC		05/10/2024		950		(15)			(15)		935	935			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054031	PHOENIX	AZ		03/23/2021		787		(213)			(213)		574	574			
100140376	FULSHEAR	TX		01/18/2024		604		(53)			(53)		551	551			
100156646	CADDO MILLS	TX		06/24/2024		621		(33)			(33)		588	588			
100164031	JACKSON	WI		08/21/2024		435		(75)			(75)		360	360			
100076673	SURPRISE	AZ		12/16/2021		1,267		(146)			(146)		1,121	1,121			
100157938	SAN MARCOS	TX		07/09/2024		659		32			32		691	691			
100102160	CROSBY	TX		04/14/2023		580		(78)			(78)		502	502			
100136467	ST AUGUSTINE	FL		11/20/2023		723		349			349		1,072	1,072			
100150873	ZEPHYRHILLS	FL		05/08/2024		1,294		95			95		1,390	1,390			
100054960	LINDENHURST	NY		03/23/2021		931		(102)			(102)		829	829			
100101753	KANSAS CITY	MO		03/31/2023		575		(27)			(27)		549	549			
100153236	FORT WORTH	TX		05/30/2024		621							621	621			
100119997	SUMMERVILLE	SC		08/11/2023		635		(48)			(48)		586	586			
100154685	ABERDEEN	WA		07/19/2024		594		(10)			(10)		583	583			
100164129	BLOOMINGTON	IN		08/21/2024		556		(30)			(30)		527	527			
100100058	MIAMI	FL		03/28/2023		534		(81)			(81)		453	453			
100171903	KENNESAW	GA		10/17/2024		639		(72)			(72)		567	567			
100029806	LADERA RANCH	CA		10/26/2018		1,803		69			69		1,872	1,872			
100158717	WELLFLEET	MA		07/10/2024		8,927		(239)			(239)		8,687	8,687			
100150904	PALOS HILLS	IL		05/08/2024		573		(32)			(32)		541	541			
100179442	HUNTSVILLE	AL		11/21/2024		692		104			104		795	795			
100116198	JACKSONVILLE BEACH	FL		07/20/2023		972		659			659		1,631	1,631			
100175973	CONCORD	NC		11/14/2024		659		(22)			(22)		637	637			
100140177	ORLANDO	FL		01/11/2024		513		(24)			(24)		489	489			
100065238	PHILADELPHIA	PA		07/14/2021		1,387		(43)			(43)		1,343	1,343			
100017186	ASHEVILLE	NC		04/26/2018		1,023		67			67		1,090	1,090			
100013830	SALINAS	CA		05/25/2017		1,306		118			118		1,424	1,424			
100180397	FORT WORTH	TX		11/25/2024		716		16			16		732	732			
100181912	SUGAR LAND	TX		12/12/2024		685		39			39		724	724			
100151314	COLLEGE STATION	TX		05/10/2024		733		80			80		813	813			
100049223	PASADENA	MD		11/20/2020		773		(245)			(245)		528	528			
100182388	PLANT CITY	FL		12/12/2024		599		(29)			(29)		570	570			
100148756	GULF SHORES	AL		04/17/2024		814		296			296		1,110	1,110			
100141613	CHICAGO	IL		01/30/2024		455		(76)			(76)		378	378			
100115828	GLENDALE	AZ		07/20/2023		674		(37)			(37)		637	637			
100108183	RICHMOND	VA		05/24/2023		1,255		(58)			(58)		1,197	1,197			
100137613	CLIFTON	NJ		12/08/2023		565		(11)			(11)		554	554			
100153234	FORT WORTH	TX		05/30/2024		620		1			1		621	621			
100159324	SAINT AUGUSTINE	FL		07/15/2024		734		35			35		769	769			
100047783	LONG BEACH	CA		11/20/2020		1,571		(231)			(231)		1,340	1,340			
100150181	SAN ANTONIO	TX		04/30/2024		1,024		(110)			(110)		914	914			
100119537	HUMBLE	TX		07/28/2023		1,720		21			21		1,740	1,740			
100179620	PENSACOLA	FL		11/21/2024		577		(33)			(33)		544	544			
100043059	BRICK	NJ		05/28/2020		1,117		109			109		1,225	1,225			
100185052	CICERO	IL		12/20/2024		573		(33)			(33)		540	540			
100158892	OCALA	FL		07/12/2024		674		107			107		781	781			
100161095	BLOOMINGDALE	GA		07/24/2024		12,217		(418)			(418)		11,798	11,798			
100152328	FORT WORTH	TX		05/17/2024		712		114			114		826	826			
100149649	FORNEY	TX		04/26/2024		653		(117)			(117)		536	536			
100127015	MOUNT VERNON	NY		08/30/2023		(112)		2,762			2,762		2,650	2,650			
100131812	KNOXVILLE	TN		10/06/2023		430		(69)			(69)		361	361			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152638	AUBURN	GA		05/17/2024		710		127			127		836	836			
100119406	DENVER	CO		07/31/2023		618		(19)			(19)		600	600			
100048724	PATCHOGUE	NY		11/20/2020		3,634		(169)			(169)		3,464	3,464			
100141964	MISSOURI CITY	TX		02/29/2024		572		(19)			(19)		553	553			
100119308	DELAWARE	OH		07/31/2023		628		(18)			(18)		610	610			
100065129	ROCKVILLE	MD		07/14/2021		1,384		(82)			(82)		1,301	1,301			
100143272	EVERMAN	TX		02/16/2024		580		(4)			(4)		575	575			
100127204	LAKE PARK	GA		08/30/2023		1,470		4			4		1,474	1,474			
100081047	CLARKSVILLE	TN		03/18/2022		1,400		101			101		1,501	1,501			
100133691	BATON ROUGE	LA		10/23/2023		1,413		(19)			(19)		1,394	1,394			
100046147	HUNTINGTON STATION	NY		11/25/2020		1,691		(432)			(432)		1,259	1,259			
100171210	RIO VISTA	TX		10/16/2024		350		(55)			(55)		295	295			
100138338	ANNA	TX		12/18/2023		797		(19)			(19)		778	778			
100175868	SWOYERSVILLE	PA		11/12/2024		(361)		880			880		518	518			
100172600	TULSA	OK		10/23/2024		9,782		(462)			(462)		9,320	9,320			
100068434	MOSCOW	ID		08/25/2021		1,328		(97)			(97)		1,231	1,231			
100161521	COVINGTON	GA		07/30/2024		591		(65)			(65)		526	526			
100115883	HUTTO	TX		07/20/2023		740		5			5		745	745			
100127222	WATKINSVILLE	GA		08/30/2023		97		913			913		1,011	1,011			
100115054	WENTZVILLE	MO		07/14/2023		759		59			59		817	817			
100148688	ACWORTH	GA		04/16/2024		481		(71)			(71)		410	410			
100132108	LAKELAND	FL		10/13/2023		602		(13)			(13)		588	588			
100168338	MARTINEZ	GA		09/20/2024		590		(65)			(65)		526	526			
100132107	LAKELAND	FL		10/13/2023		602		(13)			(13)		588	588			
100144644	FORT WORTH	TX		03/13/2024		915		(39)			(39)		875	875			
100024520	MONTROSE	MN		09/20/2018		785		4			4		790	790			
100065423	PLANO	TX		07/28/2021		1,323		(74)			(74)		1,249	1,249			
100153317	NORTH FORT MYERS	FL		05/30/2024		579		(41)			(41)		538	538			
100109126	FRANKLIN	NC		06/05/2023		437		(60)			(60)		377	377			
100115768	CAPE CORAL	FL		07/20/2023		679		(22)			(22)		658	658			
100140032	DEARBORN	MI		01/09/2024		490		(33)			(33)		458	458			
100146916	OCEAN CITY	NJ		03/26/2024		2,541		(32)			(32)		2,509	2,509			
100135390	MARLTON	NJ		11/13/2023		6,108		(52)			(52)		6,056	6,056			
100169740	FORT WALTON BEACH	FL		09/30/2024		2,381		77			77		2,458	2,458			
100079297	SPOTSWOOD	NJ		02/28/2022		1,157		(26)			(26)		1,132	1,132			
100079604	NEWARK	DE		04/25/2022		701		(71)			(71)		630	630			
100128094	SMYRNA	TN		09/08/2023		1,288		154			154		1,442	1,442			
100135995	PHOENIX	AZ		11/16/2023		598		(35)			(35)		563	563			
100163167	PEA RIDGE	AR		08/13/2024		636		(34)			(34)		602	602			
100011626	FAIR LAWN	NJ		03/08/2017		899		1,236			1,236		2,135	2,135			
100162841	WACONIA	MN		08/12/2024		623		(17)			(17)		606	606			
100182442	NAPERVILLE	IL		12/12/2024		26,008		(6)			(6)		26,002	26,002			
100152278	BAKERSFIELD	CA		05/17/2024		584		(30)			(30)		554	554			
100068447	COLLEGE PARK	MD		08/25/2021		2,288		(146)			(146)		2,142	2,142			
100109041	SUGAR LAND	TX		06/05/2023		5,279		(91)			(91)		5,188	5,188			
100076062	BROOKSHIRE	TX		01/07/2022		686		(38)			(38)		648	648			
100182548	GEORGETOWN	TX		12/12/2024		667		2			2		669	669			
100164490	GALLATIN	TN		08/21/2024		1,189		(59)			(59)		1,130	1,130			
100114993	RICHMOND	TX		07/14/2023		645		15			15		660	660			
100067142	KENT	WA		08/02/2021		3,950		116			116		4,066	4,066			
100147804	ALVO	NE		04/08/2024		576		(32)			(32)		545	545			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120029	LEHIGH ACRES	FL		08/11/2023		705		8			8		713	713			
100120035	LEHIGH ACRES	FL		08/11/2023		705		8			8		713	713			
100102521	FITCHBURG	MA		06/07/2023		1,822		(87)			(87)		1,735	1,735			
100138191	PLAINFIELD	IL		12/14/2023		459		(20)			(20)		439	439			
100026616	LACEY TOWNSHIP	NJ		09/26/2018		544		297			297		841	841			
100135385	CEDAR FALLS	IA		11/13/2023		1,271		48			48		1,319	1,319			
100161077	MAGNOLIA	TX		07/24/2024		822		(36)			(36)		786	786			
100177980	GREENVILLE	SC		11/19/2024		1,512		(168)			(168)		1,344	1,344			
100174946	CONYERS	GA		10/31/2024		664		(71)			(71)		593	593			
100156510	PORTERVILLE	CA		06/24/2024		585		(30)			(30)		556	556			
100101114	PENNS GROVE	NJ		04/28/2023		671		51			51		722	722			
100172257	ELLABELL	GA		10/21/2024		738		(40)			(40)		698	698			
100179382	HOUSTON	TX		12/27/2024		2,252		(168)			(168)		2,084	2,084			
100179923	CHARLOTTE	NC		11/25/2024		646		92			92		737	737			
100172607	MANOR	TX		10/23/2024		712		(37)			(37)		675	675			
100179844	GASTONIA	NC		11/22/2024		564		(78)			(78)		487	487			
100071817	NEW BRITAIN	CT		10/14/2021		1,400		(92)			(92)		1,308	1,308			
100164619	MOORE	SC		08/21/2024		544		(7)			(7)		537	537			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022		3,421		203			203		3,624	3,624			
100153378	GULF SHORES	AL		05/29/2024		910		(9)			(9)		901	901			
100068407	TAMPA	FL		08/25/2021		1,228		(110)			(110)		1,118	1,118			
100100799	DENVER	CO		04/28/2023		27,729		1,255			1,255		28,984	28,984			
100151464	THE VILLAGES	FL		05/10/2024		564		(27)			(27)		538	538			
100137601	LEHIGH ACRES	FL		12/08/2023		558		(38)			(38)		520	520			
100119252	MANHATTAN	KS		07/31/2023		658		4			4		662	662			
100065095	SACRAMENTO	CA		07/14/2021		2,575		(120)			(120)		2,455	2,455			
100175525	MIAMI	FL		12/23/2024		486		(69)			(69)		418	418			
100049436	LAS VEGAS	NV		11/20/2020		1,415		(218)			(218)		1,197	1,197			
100179533	MARTINSBURG	WV		11/21/2024		656		(23)			(23)		632	632			
100135346	ROYSE CITY	TX		11/13/2023		581		(9)			(9)		571	571			
100148081	KANNAPOLIS	NC		04/10/2024		687		55			55		742	742			
100135417	FRESNO	CA		11/13/2023		835		30			30		864	864			
100031448	BALDWIN PARK	CA		03/29/2019		870		154			154		1,024	1,024			
100131634	LANDERS	CA		10/06/2023		574		33			33		607	607			
100182276	CRYSTAL BEACH	TX		12/12/2024		919		109			109		1,028	1,028			
100144047	APEX	NC		03/07/2024		2,049		(89)			(89)		1,960	1,960			
100158054	CHARLOTTE	NC		07/09/2024		632		4			4		636	636			
100018305	COLORADO SPRINGS	CO		06/27/2018		1,351		(28)			(28)		1,323	1,323			
100137783	FORNEY	TX		12/08/2023		1,229		(20)			(20)		1,209	1,209			
100057779	PUEBLO	CO		06/30/2021		1,294		(47)			(47)		1,247	1,247			
100139463	SPRING HILL	FL		12/28/2023		163		(13)			(13)		150	150			
100173185	EUGENE	OR		10/30/2024		684		(43)			(43)		641	641			
100173200	HUNTSVILLE	AL		10/30/2024		703		(11)			(11)		692	692			
100100232	CHICAGO	IL		03/17/2023		609		(30)			(30)		579	579			
100164589	SAINT CLOUD	FL		08/21/2024		3,864		(134)			(134)		3,730	3,730			
100048643	DALY CITY	CA		11/20/2020		3,761		58			58		3,819	3,819			
100126352	WATERBURY	CT		08/30/2023		550		(37)			(37)		513	513			
100152523	BALTIMORE	MD		05/17/2024		3,149		(78)			(78)		3,071	3,071			
100079174	YUCAIPA	CA		02/24/2022		1,244		(8)			(8)		1,236	1,236			
100061455	EAGLE MOUNTAIN	UT		06/01/2021		1,472		14			14		1,486	1,486			
100013674	MURRIETA	CA		05/25/2017		1,164		78			78		1,242	1,242			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065293	THOUSAND OAKS	CA		07/28/2021		1,387		(62)			(62)		1,326	1,326			
100071730	ARLINGTON	TX		10/14/2021		1,284		(112)			(112)		1,172	1,172			
100160584	HEMET	CA		07/19/2024		24,990		(1,067)			(1,067)		23,923	23,923			
100129412	NORWOOD	NC		09/29/2023		606		(38)			(38)		569	569			
100147994	EAGAN	MN		04/10/2024		1,744		(69)			(69)		1,674	1,674			
100140911	CHARLOTTE	NC		02/26/2024		570		(68)			(68)		502	502			
100176842	MONTICELLO	NY		11/15/2024		1,480		(124)			(124)		1,356	1,356			
100168459	ANNA	TX		09/25/2024		58,185		(1,608)			(1,608)		56,577	56,577			
100079817	WINTER GARDEN	FL		04/25/2022		762		(162)			(162)		600	600			
100011556	SPARKS GLENCOE	MD		03/08/2017		252		648			648		900	900			
100084617	WEST DOVER	VT		08/02/2022		265		(83)			(83)		183	183			
100164279	CHARLOTTE	NC		08/21/2024		512		(36)			(36)		476	476			
100176736	MESA	AZ		11/15/2024		598		(58)			(58)		540	540			
100176919	CAPITOL HEIGHTS	MD		11/15/2024		554		(71)			(71)		483	483			
100135242	SURPRISE	AZ		11/08/2023		628		49			49		677	677			
100129607	FOLEY	AL		09/29/2023		2,126		72			72		2,198	2,198			
100044138	SEATTLE	WA		08/19/2020		1,387		(29)			(29)		1,358	1,358			
100141500	CAPE CORAL	FL		01/30/2024		492		(25)			(25)		467	467			
100133901	DETROIT	MI		11/29/2023		288		54			54		342	342			
100171938	HUTTO	TX		10/17/2024		744		(25)			(25)		719	719			
100117116	BROOKLYN	NY		07/20/2023		897		384			384		1,282	1,282			
100089785	FLORAL CITY	FL		12/02/2022		392		(39)			(39)		354	354			
100175029	GREER	SC		11/05/2024		1,108		11			11		1,119	1,119			
100108106	LEAGUE CITY	TX		05/24/2023		567		(55)			(55)		512	512			
100030151	PANORAMA CITY	CA		12/20/2018		919		135			135		1,053	1,053			
100182401	SPRINGFIELD	TN		12/12/2024		895		(57)			(57)		838	838			
100110227	BENTONVILLE	AR		06/30/2023		713		(6)			(6)		707	707			
100173160	COLLEGE STATION	TX		10/30/2024		1,034		(68)			(68)		966	966			
100175928	CONCORD	NC		11/14/2024		666		(14)			(14)		652	652			
100135120	REDDICK	FL		11/01/2023		561		25			25		586	586			
100100615	SURFSIDE BEACH	SC		04/27/2023		545		(70)			(70)		475	475			
100165431	LOUISVILLE	KY		08/29/2024		595		(59)			(59)		536	536			
100161751	BAKERSFIELD	CA		07/30/2024		457		(67)			(67)		390	390			
100179463	LEES SUMMIT	MO		11/21/2024		706		(5)			(5)		701	701			
100109982	NEWBURGH	NY		06/22/2023		559		(30)			(30)		529	529			
100115767	MAPLE SHADE	NJ		07/20/2023		623		(43)			(43)		580	580			
100137754	KATY	TX		12/08/2023		683		89			89		772	772			
100115516	STOCKTON	CA		07/17/2023		634		43			43		677	677			
100057566	SURPRISE	AZ		06/30/2021		1,307		(82)			(82)		1,225	1,225			
100065267	GEORGETOWN	TX		07/28/2021		1,326		(114)			(114)		1,212	1,212			
100109301	PUYALLUP	WA		06/12/2023		729		(17)			(17)		712	712			
100151466	SPRINGFIELD	GA		05/10/2024		789		26			26		815	815			
100160425	POOLESVILLE	MD		07/19/2024		567		(80)			(80)		487	487			
100081088	QUINCY	MA		03/18/2022		1,364		124			124		1,489	1,489			
100031276	DISTRICT HEIGHTS	MD		03/29/2019		1,055		(28)			(28)		1,026	1,026			
100161318	DAVENPORT	FL		07/25/2024		627		(23)			(23)		604	604			
100078782	PFLUGERVILLE	TX		02/24/2022		1,269		24			24		1,292	1,292			
100067745	NORFOLK	VA		09/23/2021		1,268		(78)			(78)		1,190	1,190			
100148461	BRIDGEPORT	PA		04/12/2024		1,425		166			166		1,590	1,590			
100065578	FATE	TX		07/28/2021		1,284		(44)			(44)		1,240	1,240			
100087062	RIVIERA BEACH	FL		11/04/2022		906		(85)			(85)		821	821			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134072	COHUTTA	GA		10/27/2023		471		(19)			(19)		453	453			
100153385	PORT CHARLOTTE	FL		05/29/2024		573		(7)			(7)		566	566			
100170194	ALPHARETTA	GA		10/08/2024		743		(63)			(63)		680	680			
100068474	CLEMSON	SC		08/25/2021		1,170		(102)			(102)		1,069	1,069			
100169207	DUPONT	PA		09/27/2024		(84)		609			609		525	525			
100081793	BEND	OR		03/30/2022		1,405		82			82		1,487	1,487			
100116667	DORAL	FL		07/20/2023		701		329			329		1,031	1,031			
100143336	PALMETTO	FL		02/16/2024		634		(3)			(3)		630	630			
100129780	HOLYOKE	MA		09/27/2023		540		(78)			(78)		461	461			
100182290	STATESVILLE	NC		12/12/2024		699		81			81		780	780			
100141230	VALRICO	FL		01/30/2024		468		(34)			(34)		433	433			
100107861	SIMONTON	TX		06/29/2023		505		(116)			(116)		390	390			
100065657	FORT LAUDERDALE	FL		07/28/2021		1,318		(73)			(73)		1,245	1,245			
100117349	GLENDALE	AZ		07/20/2023		1,792		794			794		2,586	2,586			
100153884	BAKERSFIELD	CA		06/05/2024		519		(23)			(23)		496	496			
100151361	TROY	MI		05/10/2024		568		(28)			(28)		540	540			
100179723	PINGREE GROVE	IL		11/21/2024		719		112			112		831	831			
100024812	DOYLESTOWN	PA		09/20/2018		868		123			123		991	991			
100157929	BRANDON	FL		07/09/2024		990		38			38		1,027	1,027			
100157970	SAN ANTONIO	TX		07/09/2024		549		(13)			(13)		536	536			
100162270	OAK LAWN	IL		09/06/2024		518		(72)			(72)		447	447			
100121025	NASHVILLE	TN		08/30/2023		589		21			21		610	610			
100114307	TORRINGTON	CT		06/29/2023		197		826			826		1,023	1,023			
100049188	ALLENTOWN	PA		11/20/2020		1,177		(194)			(194)		983	983			
100134867	APEX	NC		10/30/2023		9,364		67			67		9,431	9,431			
100153316	CANDLER	NC		05/30/2024		891		9			9		899	899			
100060278	FORT WORTH	TX		06/25/2021		1,405		(94)			(94)		1,311	1,311			
100169180	GARNER	NC		09/27/2024		694		(25)			(25)		669	669			
100013938	RICHMOND	CA		05/25/2017		787		45			45		832	832			
100113888	SUNNY ISLES	FL		06/29/2023		2,993		193			193		3,186	3,186			
100079727	PALM DESERT	CA		04/08/2022		1,189		39			39		1,228	1,228			
100157955	GREENVILLE	NC		07/09/2024		537		(43)			(43)		495	495			
100071677	YORKTOWN	VA		10/14/2021		2,406		(115)			(115)		2,291	2,291			
100136962	MARANA	AZ		11/28/2023		569		6			6		575	575			
100110120	CHATTAHOOCHEE HILLS	GA		06/23/2023		505		(8)			(8)		497	497			
100140860	CONROE	TX		03/06/2024		2,486		(144)			(144)		2,341	2,341			
100099874	WILMINGTON	NC		03/28/2023		776		(109)			(109)		667	667			
100087328	ORLANDO	FL		10/25/2022		1,373		234			234		1,607	1,607			
100157999	DALLAS	TX		07/09/2024		605		(34)			(34)		571	571			
100175601	HENDERSON	NV		11/12/2024		1,765		(118)			(118)		1,647	1,647			
100171538	HARVEST	AL		10/16/2024		712		(34)			(34)		678	678			
100179724	CLEVELAND	TN		11/21/2024		720		111			111		831	831			
100136862	PONDER	TX		11/27/2023		541		41			41		583	583			
100115415	FORT WORTH	TX		07/17/2023		509		(63)			(63)		446	446			
100115975	HUTTO	TX		07/20/2023		1,067		(17)			(17)		1,051	1,051			
100173123	BANGOR	PA		10/30/2024		1,701		(59)			(59)		1,641	1,641			
100120030	CAPE CORAL	FL		08/11/2023		626		(42)			(42)		584	584			
100064921	STOCKTON	CA		07/14/2021		1,280		(117)			(117)		1,163	1,163			
100157930	SEBASTIAN	FL		07/09/2024		566		(25)			(25)		541	541			
100026035	PALMDALE	CA		09/20/2018		847		100			100		947	947			
100071563	CHARLOTTESVILLE	VA		10/14/2021		1,382		(48)			(48)		1,335	1,335			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160406	POOLESVILLE	MD		07/19/2024		565		(78)			(78)		487	487			
100119313	ISLAND LAKE	IL		07/31/2023		703							703	703			
100151538	BATON ROUGE	LA		05/10/2024		581		(28)			(28)		553	553			
100179498	OWENS CROSS ROADS	AL		11/21/2024		689		(6)			(6)		684	684			
100067561	GLASTONBURY	CT		09/23/2021		1,270		(111)			(111)		1,159	1,159			
100135541	RALEIGH	NC		11/13/2023		597		5			5		602	602			
100150610	ARLINGTON	TX		05/03/2024		663		14			14		677	677			
100148931	SAINT PAUL	MN		04/17/2024		572		(61)			(61)		511	511			
100138347	FORT PIERCE	FL		12/18/2023		562		(34)			(34)		528	528			
100176947	FULSHEAR	TX		11/15/2024		599		(28)			(28)		571	571			
100158891	MYRTLE BEACH	SC		07/12/2024		827		14			14		841	841			
100132137	ANKENY	IA		10/13/2023		1,270		151			151		1,421	1,421			
100116003	CAPE CORAL	FL		07/20/2023		648		(46)			(46)		602	602			
100115466	LAS VEGAS	NV		07/17/2023		635		(68)			(68)		566	566			
100151520	LAS VEGAS	NV		05/10/2024		624		(8)			(8)		617	617			
100148392	PALMETTO	FL		04/12/2024		682		26			26		708	708			
100179715	FORT WORTH	TX		11/21/2024		732		152			152		884	884			
100078476	MOUNT LAUREL	NJ		02/02/2022		2,545		(109)			(109)		2,436	2,436			
100101940	NORFOLK	VA		04/14/2023		621		14			14		635	635			
100153238	KILLEEN	TX		05/30/2024		681		73			73		753	753			
100152986	KNOXVILLE	TN		06/27/2024		521		(66)			(66)		455	455			
100130389	THE VILLAGES	FL		09/28/2023		527		(57)			(57)		471	471			
100164133	GRAND RAPIDS	MI		08/21/2024		523		(75)			(75)		449	449			
100185070	HENDERSON	NV		12/20/2024		710		(34)			(34)		676	676			
100170202	HOUSTON	TX		10/08/2024		726		4			4		730	730			
100160187	JACKSONVILLE	FL		07/18/2024		564		(40)			(40)		524	524			
100149665	LONGS	SC		04/26/2024		705		35			35		740	740			
100139295	ORLANDO	FL		12/28/2023		429		64			64		493	493			
100014645	SAN MARCOS	TX		09/27/2017		2,960		(278)			(278)		2,682	2,682			
100175876	WILLIAMSTOWN	NJ		11/12/2024		605							605	605			
100154527	CHICAGO	IL		06/14/2024		838		(34)			(34)		804	804			
100119903	CONROE	TX		08/10/2023		714		(163)			(163)		551	551			
100025692	PALMDALE	CA		09/20/2018		1,087		(4)			(4)		1,083	1,083			
100060367	WAYNESVILLE	OH		06/01/2021		3,535		27			27		3,562	3,562			
100147257	CHICAGO	IL		03/28/2024		394		47			47		441	441			
100152469	BOCA RATON	FL		05/16/2024		521		(68)			(68)		453	453			
100148922	MARICOPA	AZ		04/17/2024		711		89			89		799	799			
100055171	WESTMINSTER	CA		03/23/2021		2,406		(229)			(229)		2,177	2,177			
100156499	FLEMINGTON	NJ		06/24/2024		525		(45)			(45)		480	480			
100131945	FORT WORTH	TX		10/13/2023		580		(5)			(5)		574	574			
100135744	WESLEY CHAPEL	FL		11/10/2023		624		3			3		627	627			
100175948	WESLEY CHAPEL	FL		11/14/2024		417		15			15		432	432			
100139474	WETHERSFIELD	CT		12/28/2023		545		2			2		547	547			
100150907	FARMINGTON	AR		05/08/2024		591		(23)			(23)		567	567			
100133716	DURHAM	NC		10/23/2023		800		116			116		916	916			
100181879	KYLE	TX		12/12/2024		1,731		168			168		1,898	1,898			
100134958	FORT LEE	NJ		10/30/2023		357		107			107		464	464			
100018061	LEMON GROVE	CA		06/08/2018		1,329		(37)			(37)		1,292	1,292			
100067076	RIALTO	CA		08/02/2021		1,618		86			86		1,704	1,704			
100060272	SEVIERVILLE	TN		06/25/2021		1,319		(47)			(47)		1,272	1,272			
100110440	DENTON	TX		06/30/2023		770		40			40		810	810			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159233	CARLISLE	PA		07/15/2024		614		(35)			(35)		579	579			
100068317	DULUTH	GA		08/25/2021		1,606		(130)			(130)		1,475	1,475			
100161173	FRESNO	CA		07/25/2024		270		(32)			(32)		238	238			
100030652	WEST HEMPSTEAD	NY		04/09/2019		428		428			428		855	855			
100114925	SAN ANTONIO	TX		07/13/2023		862		(52)			(52)		810	810			
100136886	PALM COAST	FL		11/27/2023		491		46			46		537	537			
100100407	NORWOOD	PA		04/27/2023		802		353			353		1,155	1,155			
100011049	POUGHKEEPSIE	NY		01/27/2017		(56)		692			692		635	635			
100076103	STUART	FL		01/07/2022		1,209		(16)			(16)		1,193	1,193			
100046190	GREENVILLE	RI		11/25/2020		926		(123)			(123)		803	803			
100024864	RONKONKOMA	NY		09/20/2018		1,315		222			222		1,537	1,537			
100045671	PICO RIVERA	CA		11/25/2020		1,376		150			150		1,527	1,527			
100013041	COMPTON	CA		05/25/2017		578		171			171		749	749			
100136412	JAMESTOWN	TN		11/20/2023		496		(1)			(1)		495	495			
100119697	MIAMI BEACH	FL		08/08/2023		655		(28)			(28)		627	627			
100135522	DANVILLE	IN		11/13/2023		537		(25)			(25)		512	512			
100048883	LAS VEGAS	NV		11/20/2020		911		(119)			(119)		792	792			
100153397	HACKETTSTOWN	NJ		05/30/2024		(436)		986			986		550	550			
100081306	PUYALLUP	WA		03/18/2022		1,190		39			39		1,228	1,228			
100163077	COLLEGE STATION	TX		08/13/2024		847		(40)			(40)		807	807			
100024909	REVERE	MA		09/20/2018		2,331		72			72		2,402	2,402			
100142710	OKLAHOMA CITY	OK		02/08/2024		685		16			16		701	701			
100135438	PELL CITY	AL		11/13/2023		534		(1)			(1)		533	533			
100115680	MINNEAPOLIS	MN		07/20/2023		672		(22)			(22)		650	650			
100182495	SAVANNAH	GA		12/12/2024		673		83			83		757	757			
100132092	MARIETTA	GA		10/13/2023		650		8			8		658	658			
100046214	EAST BRIDGEWATER	MA		11/25/2020		701		41			41		742	742			
100156520	JACKSONVILLE	FL		06/24/2024		706		53			53		759	759			
100120110	FORT WORTH	TX		08/11/2023		815		131			131		946	946			
100160914	KISSIMMEE	FL		07/24/2024		587		(50)			(50)		537	537			
100120129	DAWSONVILLE	GA		08/11/2023		657		(25)			(25)		632	632			
100087740	ABILENE	TX		11/17/2022		504		(82)			(82)		423	423			
100091321	SARASOTA	FL		01/13/2023		(1,081)		1,756			1,756		675	675			
100029285	LODI	CA		10/26/2018		1,032		(16)			(16)		1,016	1,016			
100162935	SPRINGDALE	AR		08/12/2024		579		(43)			(43)		536	536			
100029624	CARY	NC		10/26/2018		1,054		95			95		1,149	1,149			
100055369	ELK GROVE	CA		03/23/2021		1,515		(260)			(260)		1,255	1,255			
100115492	POOLER	GA		07/17/2023		598		10			10		609	609			
100068094	RANCHO CORDOVA	CA		08/25/2021		2,656		(99)			(99)		2,557	2,557			
100116811	SPANAWAY	WA		07/20/2023		320		714			714		1,035	1,035			
100079287	DAVENPORT	FL		02/28/2022		1,020		(204)			(204)		816	816			
100012973	MORENO VALLEY	CA		05/25/2017		1,179		352			352		1,531	1,531			
100076493	FORT LAUDERDALE	FL		12/21/2021		1,196		(252)			(252)		944	944			
100128197	PLATTSBURG	MO		09/18/2023		569		15			15		584	584			
100137547	PFLUGERVILLE	TX		12/08/2023		562		2			2		564	564			
100147364	CHICAGO	IL		05/08/2024		470		(29)			(29)		441	441			
100136497	MCKINNEY	TX		11/20/2023		623		153			153		776	776			
100152313	CHARLOTTE	NC		05/17/2024		678		161			161		838	838			
100153829	MISSION	TX		07/10/2024		465		(95)			(95)		370	370			
100065395	CHARLOTTE	NC		07/28/2021		1,371		(78)			(78)		1,294	1,294			
100137746	FULSHEAR	TX		12/08/2023		1,714		124			124		1,838	1,838			

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100152522	GREENSBORO	NC		05/17/2024		620		7			7		627	627			
100063820	SICKLERVILLE	NJ		07/01/2021		1,403		16			16		1,418	1,418			
100068224	SALEM	NH		08/25/2021		1,358		(82)			(82)		1,276	1,276			
100067782	TUCSON	AZ		09/23/2021		1,247		(100)			(100)		1,147	1,147			
100067563	WESLEY CHAPEL	FL		09/23/2021		1,190		(105)			(105)		1,085	1,085			
100014168	FRESNO	CA		05/25/2017		863		84			84		946	946			
100130325	TACOMA	WA		09/28/2023		1,313		(159)			(159)		1,154	1,154			
100065557	ANTIOCH	TN		07/28/2021		1,318		(84)			(84)		1,233	1,233			
100167144	MAGNOLIA	TX		09/13/2024		470		(54)			(54)		416	416			
100065276	LOS ANGELES	CA		07/28/2021		1,828		(72)			(72)		1,756	1,756			
100160118	PLAINFIELD	IN		07/17/2024		585		(43)			(43)		542	542			
100176010	KINGSPORT	TN		12/20/2024		546		(60)			(60)		486	486			
100137631	FORT WORTH	TX		12/08/2023		669		54			54		722	722			
100110393	AUBREY	TX		06/30/2023		723		(3)			(3)		721	721			
100128425	SANFORD	FL		09/15/2023		512		(32)			(32)		481	481			
100176098	KATY	TX		12/20/2024		572		(62)			(62)		510	510			
100148365	STATESVILLE	NC		04/12/2024		755		101			101		856	856			
100151404	NORWOOD	OH		05/10/2024		586		(18)			(18)		568	568			
100014245	UPPER MARLBORO	MD		09/27/2017		491		51			51		541	541			
100158699	FAYETTEVILLE	NC		07/10/2024		553		(18)			(18)		535	535			
100162629	EULESS	TX		08/12/2024		3,805		(144)			(144)		3,661	3,661			
100117089	CHARLOTTE	NC		07/20/2023		740		403			403		1,143	1,143			
100162039	LAS VEGAS	NV		07/31/2024		617		(81)			(81)		536	536			
100049785	VICTORVILLE	CA		11/20/2020		1,077		(157)			(157)		920	920			
100128022	ACCOKEEK	MD		09/08/2023		1,448		176			176		1,625	1,625			
100143155	KATY	TX		02/16/2024		520		(12)			(12)		507	507			
100065444	TACOMA	WA		07/28/2021		1,368		(42)			(42)		1,326	1,326			
100156563	GULF BREEZE	FL		06/24/2024		524		(45)			(45)		479	479			
100137761	FRANKLIN	TN		12/08/2023		9,469		(127)			(127)		9,342	9,342			
100171411	CADDO MILLS	TX		10/16/2024		734		(46)			(46)		688	688			
100176043	ENFIELD	CT		12/20/2024		545		(59)			(59)		486	486			
100140308	BLOOMINGTON	MN		01/18/2024		545		(55)			(55)		490	490			
100110422	CENTERTON	AR		06/30/2023		754		59			59		813	813			
100115905	MESQUITE	TX		07/20/2023		751		63			63		814	814			
100171357	DEL VALLE	TX		10/16/2024		526		(129)			(129)		397	397			
100131986	CONWAY	AR		10/13/2023		775		(38)			(38)		737	737			
100026605	MANASSAS	VA		09/26/2018		2,065		164			164		2,229	2,229			
100182251	PFLUGERVILLE	TX		12/12/2024		722		158			158		880	880			
100027025	ANACORTES	WA		09/26/2018		531		464			464		995	995			
100110171	CORONA	NY		06/30/2023		6,079		112			112		6,190	6,190			
100143254	BEAUFORT	SC		02/16/2024		570		5			5		574	574			
100012923	CONCORD	CA		05/25/2017		409		178			178		587	587			
100025462	SAN BERNARDINO	CA		09/20/2018		978		(39)			(39)		939	939			
100133973	HARTFORD	CT		10/25/2023		14,501		(507)			(507)		13,994	13,994			
100109395	LITHONIA	GA		06/13/2023		145		5			5		151	151			
100067932	VANCOUVER	WA		09/23/2021		2,273		(88)			(88)		2,186	2,186			
100119500	PRINCETON	TX		07/28/2023		636		(46)			(46)		590	590			
100161133	PALM BAY	FL		07/24/2024		673		42			42		715	715			
100174348	BLUE RIDGE	GA		10/31/2024		597		(42)			(42)		555	555			
100170383	AUSTIN	TX		10/08/2024		555		(59)			(59)		497	497			
100120717	PRINCETON	TX		08/25/2023		586		(55)			(55)		532	532			

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100055209	MONTGOMERY VILLAGE	MD		03/23/2021		1,546		(376)			(376)		1,170	1,170			
100020005	SANTA ROSA	CA		07/30/2018		1,248		(69)			(69)		1,180	1,180			
100150709	KILLEEN	TX		05/06/2024		625		(30)			(30)		595	595			
100150713	KILLEEN	TX		05/06/2024		625		(30)			(30)		595	595			
100158681	ARDEN	NC		07/10/2024		2,011		58			58		2,070	2,070			
100069046	ANCHORAGE	AK		09/01/2021		1,306		(41)			(41)		1,264	1,264			
100151381	KATY	TX		05/10/2024		560		(20)			(20)		540	540			
100149025	NORFOLK	VA		04/19/2024		418		(90)			(90)		328	328			
100114978	HOUSTON	TX		07/14/2023		1,182		36			36		1,218	1,218			
100049811	COMPTON	CA		11/20/2020		1,353		(295)			(295)		1,058	1,058			
100138782	SANFORD	FL		12/21/2023		444		(75)			(75)		369	369			
100182253	FORT WORTH	TX		12/12/2024		1,037		171			171		1,209	1,209			
100154901	PRESCOTT	AZ		07/19/2024		551		(68)			(68)		482	482			
100044367	BOSTON	MA		11/19/2020		3,968		405			405		4,373	4,373			
100158943	POCONO LAKE	PA		07/12/2024		994		(58)			(58)		936	936			
100168217	KINGMAN	AZ		09/20/2024		632		(10)			(10)		622	622			
100043508	CLERMONT	FL		08/13/2020		665		(34)			(34)		631	631			
100079649	LAS VEGAS	NV		04/25/2022		1,417		(237)			(237)		1,180	1,180			
100110202	SPARKS	NV		06/30/2023		714		(7)			(7)		707	707			
100120120	FORT WORTH	TX		08/11/2023		802		150			150		952	952			
100029655	LINCOLN CITY	OR		10/26/2018		935		(24)			(24)		912	912			
100088256	VINELAND	NJ		10/17/2022		661		(26)			(26)		635	635			
100152300	DALLAS	GA		05/17/2024		1,013		166			166		1,180	1,180			
100024795	HALEDON	NJ		09/20/2018		758		268			268		1,026	1,026			
100169817	CHICAGO	IL		09/30/2024		906		(75)			(75)		831	831			
100158852	CORNERSVILLE	TN		07/12/2024		6,064		(150)			(150)		5,914	5,914			
100132616	TAMPA	FL		11/03/2023		540		(51)			(51)		490	490			
100048276	BEAVERTON	OR		11/20/2020		1,345		(211)			(211)		1,134	1,134			
100153342	VALPARAISO	FL		05/30/2024		958		45			45		1,004	1,004			
100162869	GREEN COVE SPRINGS	FL		08/12/2024		725		68			68		792	792			
100181907	EXETER	CA		12/12/2024		638		2			2		640	640			
100135575	SOMERSET	CO		11/13/2023		551		(11)			(11)		540	540			
100146738	LAPEL	IN		03/20/2024		903		(29)			(29)		874	874			
100173281	SAINT CLOUD	FL		10/30/2024		24,561		(1,005)			(1,005)		23,556	23,556			
100149065	COCONUT CREEK	FL		04/19/2024		630		(25)			(25)		605	605			
100117956	REDMOND	WA		07/20/2023		422		895			895		1,317	1,317			
100151530	ROSENBERG	TX		05/10/2024		700		121			121		821	821			
100116020	SAINT LOUIS	MO		07/20/2023		621		(57)			(57)		564	564			
100110556	PORT SAINT JOE	FL		06/30/2023		854		113			113		967	967			
100103735	ROUND LAKE	IL		05/08/2023		653		(5)			(5)		649	649			
100031621	LONG BEACH	CA		03/29/2019		939		220			220		1,159	1,159			
100012718	PINE MOUNTAIN CLUB	CA		05/25/2017		670		270			270		939	939			
100119473	ARLINGTON	TX		07/31/2023		621		(31)			(31)		590	590			
100025089	STONE MOUNTAIN	GA		09/20/2018		1,028		245			245		1,273	1,273			
100115728	RENTON	WA		07/20/2023		725		(8)			(8)		718	718			
100050064	CROFTON	MD		11/20/2020		1,110		(112)			(112)		997	997			
100018347	DENVER	CO		06/27/2018		1,323		(63)			(63)		1,260	1,260			
100164518	MCDONOUGH	GA		08/21/2024		672		(10)			(10)		661	661			
100110268	RICHMOND HILL	GA		06/30/2023		626		(32)			(32)		594	594			
100182546	MECHANICSBURG	PA		12/12/2024		3,696		38			38		3,734	3,734			
100166214	VERO BEACH	FL		09/09/2024		583		(57)			(57)		526	526			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160948	MULBERRY	FL		07/24/2024		543		(38)			(38)		504	504			
100150939	HENDERSON	NV		05/08/2024		742		120			120		862	862			
100063098	SEVEN VALLEYS	PA		07/01/2021		1,514		(46)			(46)		1,469	1,469			
100127495	DURHAM	NC		09/08/2023		727		74			74		801	801			
100118974	NORFOLK	VA		07/27/2023		544		(73)			(73)		471	471			
100170099	SUNLAND PARK	NM		10/08/2024		639		(63)			(63)		575	575			
100159563	BEL AIR	MD		07/15/2024		581		(29)			(29)		551	551			
100169719	PHILADELPHIA	PA		09/30/2024		583		(71)			(71)		512	512			
100136433	GULF SHORES	AL		11/20/2023		658		181			181		838	838			
100175916	FREDERICKSBRG	VA		11/14/2024		737		21			21		758	758			
100132443	LAKE PLACID	NY		11/03/2023		509		139			139		648	648			
100128886	CARY	NC		09/21/2023		603		(11)			(11)		592	592			
100165424	HOUSTON	TX		08/29/2024		525		(19)			(19)		506	506			
100110536	KISSIMMEE	FL		06/30/2023		1,295		(8)			(8)		1,287	1,287			
100028622	MANTECA	CA		10/26/2018		730		251			251		981	981			
100137046	BEAUFORT	SC		11/28/2023		561		7			7		568	568			
100078239	PUEBLO	CO		02/10/2022		1,073		(260)			(260)		813	813			
100116761	FLUSHING	NY		07/20/2023		1,977		943			943		2,919	2,919			
100075219	INDIO	CA		12/01/2021		3,510		(76)			(76)		3,434	3,434			
100025405	BOONTON	NJ		09/20/2018		2,190		217			217		2,407	2,407			
100115986	BENBROOK	TX		07/20/2023		620		(56)			(56)		564	564			
100136898	AVONDALE	AZ		11/27/2023		582		125			125		707	707			
100079651	FORT WALTON BEACH	FL		04/08/2022		752		(76)			(76)		676	676			
100135310	REEDLEY	CA		11/13/2023		544		(20)			(20)		524	524			
100136518	SURFSIDE BEACH	SC		11/20/2023		644		12			12		656	656			
100084682	JACKSONVILLE	FL		08/02/2022		459		(62)			(62)		397	397			
100115067	PRINCETON	TX		07/14/2023		1,512		20			20		1,532	1,532			
100164466	GREENSBORO	NC		08/21/2024		3,856		(140)			(140)		3,717	3,717			
100178407	PASADENA	TX		11/21/2024		753		(5)			(5)		748	748			
100163125	CENTERTON	AR		08/13/2024		1,276		(95)			(95)		1,181	1,181			
100162297	TEMPLE	TX		09/06/2024		554		(156)			(156)		398	398			
100142709	OKLAHOMA CITY	OK		02/08/2024		683		16			16		698	698			
100142578	SUMMERVILLE	SC		02/08/2024		568		(12)			(12)		555	555			
100133542	PEEKSKILL	NY		10/19/2023		811		(27)			(27)		784	784			
100011927	RIVERSIDE	CA		03/08/2017		1,066		114			114		1,180	1,180			
100135635	MEMPHIS	TN		11/09/2023		542		(53)			(53)		489	489			
100029033	LOS ANGELES	CA		10/26/2018		1,374		(6)			(6)		1,368	1,368			
100182104	PHILADELPHIA	PA		12/12/2024		641		13			13		655	655			
100144069	PENDERGRASS	GA		03/07/2024		605		18			18		623	623			
100167670	KANNAPOLIS	NC		09/19/2024		650		(14)			(14)		636	636			
100170083	PRINCETON	TX		10/08/2024		629		(64)			(64)		565	565			
100163102	COLLEGE STATION	TX		08/13/2024		528		(39)			(39)		488	488			
100077643	CLEARFIELD	UT		01/03/2022		512		(83)			(83)		429	429			
100161039	HOUSTON	TX		07/24/2024		940		(30)			(30)		910	910			
100025109	MARTINEZ	CA		09/20/2018		863		(52)			(52)		811	811			
100127298	FALLS CHURCH	VA		08/30/2023		418		937			937		1,355	1,355			
100141002	NORTH HOLLYWOOD AREA	CA		02/20/2024		549		(32)			(32)		517	517			
100140688	ALLEN	TX		02/08/2024		7,308		(295)			(295)		7,013	7,013			
100136306	KATY	TX		11/20/2023		731		37			37		768	768			
100134889	COLUMBUS	OH		10/30/2023		319		215			215		534	534			
100133839	ZAVALLA	TX		10/20/2023		4,850		(663)			(663)		4,187	4,187			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144100	ORLANDO	FL		03/07/2024		568		(17)			(17)		552	552			
100142077	SAN JOSE	CA		02/29/2024		21,103		(457)			(457)		20,646	20,646			
100140333	MORRISTOWN	TN		01/18/2024		419		(42)			(42)		377	377			
100181967	FORNEY	TX		12/12/2024		1,575		71			71		1,647	1,647			
100132007	LOCKHART	TX		10/13/2023		588		(23)			(23)		566	566			
100163113	NASHVILLE	TN		08/13/2024		547		(66)			(66)		480	480			
100133745	THE VILLAGES	FL		10/23/2023		579		7			7		586	586			
100164567	WINTER HAVEN	FL		08/21/2024		891		(14)			(14)		877	877			
100133634	FAIRHOPE	AL		10/23/2023		746		159			159		905	905			
100156413	MIDLAND	TX		06/24/2024		556		(28)			(28)		529	529			
100179658	ANNA	TX		11/21/2024		617		(30)			(30)		587	587			
100131612	SPRINGFIELD	MA		10/06/2023		574		5			5		579	579			
100169482	SUN CITY CENTER	FL		09/30/2024		623		(32)			(32)		592	592			
100143500	CENTENNIAL	CO		02/21/2024		4,208		(152)			(152)		4,056	4,056			
100169699	NEWNAN	GA		09/30/2024		614		(61)			(61)		553	553			
100054392	BARTLETT	IL		03/23/2021		722		(69)			(69)		652	652			
100151221	DURHAM	NC		05/10/2024		756		150			150		906	906			
100110579	VINELAND	NJ		06/30/2023		751		8			8		759	759			
100065713	CLERMONT	FL		07/28/2021		2,459		(175)			(175)		2,284	2,284			
100029728	VICTORVILLE	CA		10/26/2018		759		83			83		842	842			
100165400	RICHMOND	VA		08/29/2024		618		(46)			(46)		572	572			
100172128	CHOWCHILLA	CA		10/17/2024		563		(77)			(77)		485	485			
100119513	PRINCETON	TX		07/28/2023		624		(35)			(35)		590	590			
100163153	SCHWENKSVILLE	PA		08/13/2024		540		(59)			(59)		481	481			
100136395	ROYSE CITY	TX		11/20/2023		551		32			32		583	583			
100171464	BONAIRE	GA		10/16/2024		560		(49)			(49)		511	511			
100167866	PALM BAY	FL		09/20/2024		607		(61)			(61)		546	546			
100165933	CERES	CA		09/06/2024		613		(28)			(28)		585	585			
100155037	ROCK HILL	SC		07/19/2024		546		(88)			(88)		458	458			
100174710	TAMPA	FL		10/31/2024		585		(111)			(111)		474	474			
3340078739	WARNER ROBINS	GA		07/19/2024		59,875							59,875	59,875			
100112282	SHREWSBURY	MA		06/29/2023		366		1,204			1,204		1,570	1,570			
100117701	CIBOLO	TX		07/20/2023		1,361		254			254		1,615	1,615			
100169329	KISSIMMEE	FL		09/27/2024		588		(81)			(81)		507	507			
100115963	GARLAND	TX		07/20/2023		1,516		(41)			(41)		1,475	1,475			
100133794	TAMPA	FL		10/20/2023		296		(42)			(42)		254	254			
100138997	CHULUOTA	FL		12/21/2023		3,298		969			969		4,267	4,267			
100109233	PHOENIX	AZ		07/21/2023		547		(95)			(95)		452	452			
100135405	CHARLOTTE	NC		11/13/2023		576		8			8		585	585			
100139504	HAZLET TOWNSHIP	NJ		12/28/2023		490		(41)			(41)		449	449			
100132315	STOUGHTON	WI		10/13/2023		609		(43)			(43)		566	566			
100102991	ORLANDO	FL		06/22/2023		593		(116)			(116)		477	477			
100132022	YUMA	AZ		10/13/2023		637		(12)			(12)		625	625			
100069851	OWINGS MILLS	MD		09/01/2021		1,649		135			135		1,784	1,784			
100088886	LAS VEGAS	NV		11/15/2022		477		14			14		491	491			
100061868	WILMINGTON	NC		07/01/2021		828		(44)			(44)		784	784			
100115713	YARDLEY	PA		07/20/2023		730		(18)			(18)		712	712			
100129286	PRINCETON	TX		09/25/2023		1,529		2			2		1,531	1,531			
100180746	OKLAHOMA CITY	OK		11/26/2024		569		(55)			(55)		514	514			
100138918	GRAYSLAKE	IL		12/21/2023		504		(47)			(47)		457	457			
100115363	DESTREHAN	LA		07/17/2023		600		(67)			(67)		533	533			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110554	SAINT AUGUSTINE	FL		06/30/2023		785		59			59		844	844			
100162854	SAINT AUGUSTINE	FL		08/12/2024		597		(9)			(9)		588	588			
100142649	CLAYTON	NC		02/08/2024		548		(56)			(56)		492	492			
100116885	BAKERSFIELD	CA		07/20/2023		698		133			133		831	831			
100143688	SUMMERFIELD	FL		02/22/2024		331		(85)			(85)		246	246			
100071709	SAINT PAUL	MN		10/14/2021		1,300		(70)			(70)		1,230	1,230			
100174546	CYPRESS	TX		10/31/2024		454		(94)			(94)		360	360			
100030633	FRANKLIN	WI		04/09/2019		389		109			109		497	497			
100140439	OTSEGO	MN		01/18/2024		696		25			25		721	721			
100182235	SANFORD	NC		12/12/2024		693		81			81		773	773			
100076124	FOUNTAIN	CO		01/07/2022		1,208		(60)			(60)		1,148	1,148			
100173232	CHARLOTTE	NC		10/30/2024		735		26			26		761	761			
100000193	FLAGSTAFF	AZ		09/27/2016		2,820		(103)			(103)		2,717	2,717			
100014674	FALLBROOK	CA		09/27/2017		3,248		164			164		3,412	3,412			
100164261	CHARLOTTE	NC		08/21/2024		624		(18)			(18)		606	606			
100175971	CONCORD	NC		11/14/2024		646		(15)			(15)		631	631			
100144283	DALLAS	GA		03/07/2024		6,441		(670)			(670)		5,771	5,771			
100081115	ASHEVILLE	NC		03/18/2022		1,162		33			33		1,195	1,195			
100087473	TOLLESON	AZ		10/25/2022		2,184		174			174		2,358	2,358			
100054200	CHICAGO	IL		03/23/2021		1,080		(205)			(205)		874	874			
100114600	HOUSTON	TX		06/29/2023		625		(115)			(115)		509	509			
100170137	HUNTSVILLE	AL		10/08/2024		1,756		(154)			(154)		1,603	1,603			
100026992	MIRA LOMA	CA		09/26/2018		1,286		96			96		1,381	1,381			
100110577	LAS VEGAS	NV		06/30/2023		645		(27)			(27)		617	617			
100026634	SUISUN CITY	CA		09/26/2018		856		361			361		1,217	1,217			
100151617	BATON ROUGE	LA		05/10/2024		411							411	411			
100161050	RESTON	VA		07/24/2024		626		(57)			(57)		568	568			
100163084	MADISON	AL		08/13/2024		713		6			6		719	719			
100024877	LEVITTOWN	NY		09/20/2018		1,193		135			135		1,328	1,328			
100153298	SEYMOUR	TN		05/30/2024		688		82			82		770	770			
100013533	RIVERSIDE	CA		05/25/2017		776		83			83		859	859			
100050309	HILTON HEAD ISLAND	SC		11/20/2020		853		(69)			(69)		785	785			
100048300	PALMDALE	CA		11/20/2020		3,024		(436)			(436)		2,588	2,588			
100151375	JARRELL	TX		05/10/2024		573		(42)			(42)		531	531			
100182469	CHARLOTTE	NC		12/12/2024		631		(2)			(2)		629	629			
100132702	LOS ANGELES	CA		11/03/2023		544		22			22		566	566			
100152548	HUTTO	TX		05/17/2024		659		60			60		719	719			
100169760	DRACUT	MA		09/30/2024		821		(75)			(75)		746	746			
100162512	PHILLIPSBURG	NJ		08/12/2024		765		(36)			(36)		729	729			
100179445	DENTON	TX		11/21/2024		689		47			47		735	735			
100147260	MONTICELLO	NY		03/28/2024		562		(41)			(41)		521	521			
100065296	AVON LAKE	OH		07/28/2021		1,276		(61)			(61)		1,215	1,215			
100026544	YUCAIPA	CA		09/26/2018		696		149			149		845	845			
100179685	SPANISH FORK	UT		11/21/2024		674		42			42		715	715			
100182494	CEDAR CITY	UT		12/12/2024		991		(37)			(37)		954	954			
100055499	LAWRENCEBURG	IN		03/23/2021		589		27			27		616	616			
100167871	MONTGOMERY VILLAGE	MD		09/20/2024		534		(13)			(13)		521	521			
100156477	CENTERTON	AR		06/24/2024		622		2			2		624	624			
100141154	TEXARKANA	TX		01/30/2024		(113)		686			686		573	573			
100141388	SAN ANTONIO	TX		01/30/2024		945		14			14		959	959			
100168094	CONCORD	NC		09/20/2024		661		(18)			(18)		643	643			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168303	HASLET	TX		09/20/2024		585		(66)			(66)		518	518			
100155031	FORT WASHINGTON	MD		07/19/2024		486		(109)			(109)		376	376			
100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		1,239		(104)			(104)		1,135	1,135			
100142075	TRUSSVILLE	AL		02/29/2024		9,707		(77)			(77)		9,630	9,630			
100026110	PARAMOUNT	CA		09/20/2018		889		330			330		1,220	1,220			
100151701	POINCIANA	FL		05/10/2024		3,798		159			159		3,957	3,957			
100140379	EVANSTON	WY		01/18/2024		590		(34)			(34)		556	556			
100176576	LAS VEGAS	NV		11/15/2024		1,706		(63)			(63)		1,643	1,643			
100055214	LYNWOOD	CA		03/23/2021		812		(196)			(196)		616	616			
100135498	SAINT AUGUSTINE	FL		11/13/2023		658		176			176		834	834			
100169296	LITHONIA	GA		09/27/2024		665		(131)			(131)		534	534			
100119314	FORT WORTH	TX		07/31/2023		2,713		(32)			(32)		2,680	2,680			
100144621	FORNEY	TX		03/13/2024		594		(94)			(94)		500	500			
100012613	EVERETT	WA		05/25/2017		673		148			148		821	821			
100182350	WHITEHALL	PA		12/12/2024		567		(34)			(34)		533	533			
100013269	APPLE VALLEY	CA		05/25/2017		914		115			115		1,028	1,028			
100162524	LANCASTER	TX		08/12/2024		534		(22)			(22)		513	513			
100139028	SAN ANTONIO	TX		12/22/2023		520		(21)			(21)		499	499			
100140094	PLANT CITY	FL		01/09/2024		600		(55)			(55)		545	545			
100151172	RALEIGH	NC		05/09/2024		485		(59)			(59)		426	426			
100142668	RALEIGH	NC		02/08/2024		557		(51)			(51)		506	506			
100048041	OXNARD	CA		11/20/2020		1,439		(244)			(244)		1,195	1,195			
100182029	OKLAHOMA CITY	OK		12/12/2024		660		55			55		716	716			
100091164	DESERT HOT SPRINGS	CA		01/31/2023		663		62			62		725	725			
100140570	HORACE	ND		01/19/2024		580		(74)			(74)		506	506			
100025442	BARTOW	FL		09/20/2018		802		431			431		1,233	1,233			
100134923	LAKELAND	FL		10/30/2023		493		(40)			(40)		453	453			
100107795	FRANKLIN	VA		05/19/2023		797		177			177		974	974			
100115866	CHANDLER	AZ		07/20/2023		669		1			1		671	671			
100168351	HOUSTON	TX		09/25/2024		734		(18)			(18)		716	716			
100134805	HOUSTON	TX		10/30/2023		561		10			10		571	571			
100141332	EAGLE LAKE	FL		01/30/2024		307		236			236		542	542			
100182078	CHATTANOOGA	TN		12/12/2024		668		44			44		711	711			
100068169	CORDOVA	TN		08/25/2021		1,335		(52)			(52)		1,283	1,283			
100077939	LAKE HAVASU CITY	AZ		01/10/2022		1,571		(95)			(95)		1,476	1,476			
100137752	ROSHARON	TX		12/08/2023		2,137		94			94		2,231	2,231			
100024780	UPPER MARLBORO	MD		09/20/2018		622		267			267		889	889			
100060238	ANDOVER	NJ		06/25/2021		1,310		(59)			(59)		1,251	1,251			
100133433	RIVERSIDE	CA		10/19/2023		552		3			3		555	555			
100054582	EMPIRE	CA		03/23/2021		1,583		(93)			(93)		1,490	1,490			
100171838	PORTERVILLE	CA		10/17/2024		655		(59)			(59)		596	596			
100182261	CHARLOTTE	NC		12/12/2024		699		126			126		825	825			
100167835	SPRINGFIELD	MO		09/20/2024		630		58			58		688	688			
100049163	MOAPA	NV		11/20/2020		1,244		(329)			(329)		915	915			
100048355	NORTH LAS VEGAS	NV		11/20/2020		1,374		(118)			(118)		1,256	1,256			
100014009	COALINGA	CA		05/25/2017		1,589		408			408		1,996	1,996			
100115558	NORTH LAS VEGAS	NV		07/19/2023		564		(29)			(29)		535	535			
100148172	TUCSON	AZ		05/15/2024		824		(107)			(107)		718	718			
100116010	FORT WORTH	TX		07/20/2023		699		3			3		702	702			
100137708	RED BANK	NJ		12/08/2023		489		(34)			(34)		454	454			
100156468	FORT WORTH	TX		06/24/2024		705		53			53		759	759			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120724	KATY	TX		08/25/2023		580		15			15		595	595			
100110516	TUCSON	AZ		06/30/2023		792		42			42		834	834			
100148299	CENTERTON	AR		04/12/2024		664		3			3		667	667			
100150750	CHARLOTTE	NC		05/06/2024		583		(54)			(54)		530	530			
100071558	WOODSTOCK	GA		10/14/2021		1,367		(32)			(32)		1,334	1,334			
100025694	PORT SAINT LUCIE	FL		09/20/2018		754		101			101		855	855			
100165926	STONE MOUNTAIN	GA		09/06/2024		560		27			27		587	587			
100164259	CHARLOTTE	NC		08/21/2024		620		(14)			(14)		606	606			
100164262	CHARLOTTE	NC		08/21/2024		620		(14)			(14)		606	606			
100164270	CHARLOTTE	NC		08/21/2024		620		(14)			(14)		606	606			
100115858	CHARLOTTE	NC		07/20/2023		594		(15)			(15)		578	578			
100111741	PRAIRIEVILLE	LA		06/29/2023		151		627			627		777	777			
100163177	FULSHEAR	TX		08/13/2024		677		(62)			(62)		615	615			
100136928	HUTTO	TX		11/28/2023		1,937		24			24		1,962	1,962			
100077984	SAN DIEGO	CA		01/06/2022		1,018		(172)			(172)		846	846			
100081415	CENTERTON	AR		03/18/2022		1,254		99			99		1,354	1,354			
100158034	PLAINFIELD	IL		07/09/2024		10,350		(397)			(397)		9,954	9,954			
100164317	PENDERGRASS	GA		08/21/2024		1,221		15			15		1,236	1,236			
100134348	CHARLOTTE	NC		10/27/2023		455		(110)			(110)		345	345			
100139131	SPANISH FORK	UT		12/28/2023		458		(53)			(53)		405	405			
100151110	LAWRENCEVILLE	GA		05/08/2024		1,668		(70)			(70)		1,598	1,598			
100109064	FORT WASHINGTON	MD		06/05/2023		698		(11)			(11)		688	688			
100152385	MILWAUKEE	WI		05/17/2024		558		(8)			(8)		550	550			
100158115	PROVO	UT		07/09/2024		2,179		(82)			(82)		2,097	2,097			
100148923	SPOKANE	WA		04/17/2024		704		88			88		792	792			
100155140	DUNCANVILLE	TX		07/19/2024		1,147		(215)			(215)		931	931			
100076089	PHILADELPHIA	PA		01/07/2022		1,218		(59)			(59)		1,160	1,160			
100028375	BOYNTON BEACH	FL		10/26/2018		800		10			10		810	810			
100110248	NAPERVILLE	IL		06/30/2023		621		(55)			(55)		566	566			
100060114	MENIFEE	CA		06/25/2021		1,056		(112)			(112)		945	945			
100119290	AUSTIN	TX		07/31/2023		738		37			37		775	775			
100135578	JACKSONVILLE	FL		11/13/2023		544		(28)			(28)		516	516			
100179476	OSBURN	ID		11/21/2024		774		2			2		775	775			
100116837	BUFORD	GA		07/20/2023		(1,679)		3,078			3,078		1,399	1,399			
100026643	WAXHAW	NC		09/26/2018		937		216			216		1,153	1,153			
100128147	COOLIDGE	AZ		09/18/2023		620		39			39		659	659			
100081005	STOCKTON	CA		03/18/2022		1,239		101			101		1,340	1,340			
100148990	OAK PARK	CA		04/17/2024		833		(63)			(63)		771	771			
100144266	PHOENIX	AZ		03/07/2024		2,767		(22)			(22)		2,745	2,745			
100128509	MANVILLE	NJ		09/15/2023		1,627		(194)			(194)		1,433	1,433			
100159544	HOUSTON	TX		07/15/2024		529		(84)			(84)		445	445			
100013656	ROGERS	MN		05/25/2017		1,009		122			122		1,131	1,131			
100088228	HOUSTON	TX		10/17/2022		668		(29)			(29)		639	639			
100078699	TWENTYNINE PALMS	CA		02/02/2022		1,393		(149)			(149)		1,243	1,243			
100168142	HOUSTON	TX		09/20/2024		777		(64)			(64)		713	713			
100116106	CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023		777		313			313		1,090	1,090			
100025269	BAY SHORE	NY		09/20/2018		919		124			124		1,043	1,043			
100168141	HOUSTON	TX		09/20/2024		777		(64)			(64)		713	713			
100057882	KANAB	UT		06/30/2021		1,253		(45)			(45)		1,208	1,208			
100031789	SAN DIEGO	CA		03/29/2019		1,472		28			28		1,500	1,500			
100028841	LAS VEGAS	NV		10/26/2018		878		57			57		935	935			

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100150929	TULARE	CA		05/08/2024		711		76			76		786	786			
100149389	PUNTA GORDA	FL		04/24/2024		721		88			88		809	809			
100043532	FARMVILLE	NC		08/13/2020		637		(123)			(123)		514	514			
100029118	RESEDA	CA		10/26/2018		881		(8)			(8)		873	873			
100117685	NAPERVILLE	IL		07/20/2023		1,327		1,472			1,472		2,798	2,798			
100117737	MAGNOLIA	TX		07/20/2023		2,071		(170)			(170)		1,901	1,901			
100180573	ROYAL PALM BEACH	FL		11/26/2024		546		(48)			(48)		498	498			
100016552	JACKSON	MI		04/10/2018		1,315		(50)			(50)		1,266	1,266			
100110636	PHOENIX	AZ		06/30/2023		622		(37)			(37)		584	584			
100171913	LAS CRUCES	NM		10/17/2024		620		(35)			(35)		585	585			
100120400	HOUSTON	TX		08/18/2023		774		(68)			(68)		706	706			
100049694	FAIRFIELD	CA		11/20/2020		1,230		(337)			(337)		893	893			
100171270	FAIRHOPE	AL		10/16/2024		598		(89)			(89)		508	508			
100065661	ALBUQUERQUE	NM		07/28/2021		1,502		(113)			(113)		1,389	1,389			
100012499	BALDWIN	NY		04/28/2017		756		641			641		1,397	1,397			
100057794	RIVERBANK	CA		06/30/2021		1,291		(81)			(81)		1,210	1,210			
100010693	NEWPORT NEWS	VA		01/27/2017		1,481		405			405		1,886	1,886			
100117735	MELISSA	TX		07/20/2023		636		151			151		787	787			
100170148	SANFORD	NC		10/08/2024		678		(42)			(42)		637	637			
100135462	COATESVILLE	PA		11/13/2023		676		142			142		819	819			
100111827	LEVITTOWN	NY		06/29/2023		614		130			130		744	744			
100186701	ATHENS	GA		12/31/2024		2,160							2,160	2,160			
100077071	WASHINGTON	DC		01/03/2022		2,346		(47)			(47)		2,300	2,300			
100043325	RIVERDALE	MD		08/13/2020		1,074		42			42		1,116	1,116			
100137787	VICTORVILLE	CA		12/08/2023		523		(18)			(18)		505	505			
100173192	FORNEY	TX		10/30/2024		622		(51)			(51)		571	571			
100156636	SPRINGDALE	AR		06/24/2024		563		(35)			(35)		527	527			
100154863	LAKEWOOD	OH		07/19/2024		526		(103)			(103)		423	423			
100068146	CORDOVA	TN		08/25/2021		1,273		(62)			(62)		1,211	1,211			
100139494	STORRS MANSFIELD	CT		12/28/2023		473		(59)			(59)		414	414			
100148317	WESTWORTH VILLAGE	TX		04/12/2024		58,512		(1,669)			(1,669)		56,844	56,844			
100167589	CHARLOTTE	NC		09/19/2024		1,867		(148)			(148)		1,719	1,719			
100084810	FRESNO	CA		08/02/2022		481		(13)			(13)		468	468			
100108104	HOUSTON	TX		05/24/2023		639		(77)			(77)		562	562			
100180197	ROYSE CITY	TX		11/25/2024		1,219		(26)			(26)		1,193	1,193			
100050239	FORT LAUDERDALE	FL		11/20/2020		943		(75)			(75)		868	868			
100057671	MANVEL	TX		06/30/2021		1,360		(66)			(66)		1,293	1,293			
100088997	CABO SAN LUCAS	MEX		11/04/2022		720							720	720			
100060316	CLE ELUM	WA		06/25/2021		1,210		(87)			(87)		1,123	1,123			
100140899	RIVERVIEW	FL		02/26/2024		531		(52)			(52)		479	479			
100066166	DENVER	CO		08/02/2021		1,752		(43)			(43)		1,709	1,709			
100118156	PANAMA CITY BEACH	FL		07/20/2023		491		(69)			(69)		422	422			
100159362	RIDGEFIELD	WA		07/15/2024		946		42			42		988	988			
100172474	CITRUS SPRINGS	FL		10/23/2024		687		(32)			(32)		655	655			
100129476	GRANITE SHLS	TX		09/29/2023		587		(5)			(5)		582	582			
100110168	HYPOLUXO	FL		06/30/2023		616		(30)			(30)		586	586			
100115235	WEST PALM BEACH	FL		07/17/2023		731		(56)			(56)		676	676			
100162859	DORR	MI		08/12/2024		1,830		(79)			(79)		1,751	1,751			
100156502	PENDERGRASS	GA		06/24/2024		38,767		508			508		39,275	39,275			
100175192	PHOENIX	AZ		11/05/2024		643		(50)			(50)		593	593			
100117582	DES PLAINES	IL		07/20/2023		2,329		75			75		2,404	2,404			

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100011396	WHITTIER	CA		12/23/2016		935		268			268		1,202	1,202			
100133833	GLENBURN	ME		10/20/2023		561		(7)			(7)		554	554			
100135876	FREEPORT	NY		11/13/2023		365		(51)			(51)		314	314			
100159520	CADDO MILLS	TX		07/15/2024		623		(30)			(30)		593	593			
100110303	FUQUAY VARINA	NC		06/30/2023		498		34			34		532	532			
100116304	BROOKLYN	NY		07/20/2023		900		617			617		1,517	1,517			
100112173	VICTORIA	TX		06/29/2023		1,167		493			493		1,660	1,660			
100149883	RALEIGH	NC		04/29/2024		487		(79)			(79)		408	408			
100120706	PRINCETON	TX		08/25/2023		835		(22)			(22)		813	813			
100132264	DAVENPORT	FL		10/13/2023		555		23			23		578	578			
100163371	PITTSBURGH	PA		09/27/2024		957		(106)			(106)		851	851			
100089265	EL PASO	TX		01/26/2023		983		(317)			(317)		666	666			
100129683	FORNEY	TX		09/29/2023		624		(20)			(20)		604	604			
100172225	KATY	TX		10/17/2024		659		(86)			(86)		573	573			
100165558	RIO RANCHO	NM		08/29/2024		58,783		(2,324)			(2,324)		56,460	56,460			
100134648	MESQUITE	TX		10/30/2023		551		1			1		553	553			
100168371	VALDOSTA	GA		09/25/2024		690		53			53		743	743			
100120033	LEHIGH ACRES	FL		08/11/2023		694		8			8		702	702			
100186652	TOOELE	UT		12/30/2024		558		(29)			(29)		529	529			
100166927	ST AUGUSTINE	FL		09/13/2024		543		(51)			(51)		493	493			
100138911	WETHERSFIELD	CT		12/21/2023		487		(30)			(30)		458	458			
100100749	FRANKLIN PARK	IL		04/28/2023		778		68			68		846	846			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		1,348		(100)			(100)		1,248	1,248			
100054975	SAINT PAUL	MN		03/23/2021		1,161		(283)			(283)		878	878			
100164296	PHOENIX	AZ		08/21/2024		814		(29)			(29)		785	785			
100014596	CHELSEA	MA		09/27/2017		705		69			69		775	775			
100055415	PATERSON	NJ		03/23/2021		3,179		(699)			(699)		2,479	2,479			
100179466	FISHERS	IN		11/21/2024		692		(4)			(4)		688	688			
100119327	CRESTONE	CO		07/31/2023		573		11			11		585	585			
100133947	ALLENTOWN	PA		10/25/2023		198		209			209		407	407			
100127584	MESQUITE	TX		09/08/2023		564		14			14		578	578			
100178507	TORRINGTON	CT		11/21/2024		1,005		(96)			(96)		909	909			
100164643	KANNAPOLIS	NC		08/21/2024		839		(44)			(44)		795	795			
100151354	LEES SUMMIT	MO		05/10/2024		617		(32)			(32)		586	586			
100175987	DUNCAN	SC		11/14/2024		1,638		(49)			(49)		1,589	1,589			
100046346	HAGERSTOWN	MD		11/25/2020		3,341		(246)			(246)		3,095	3,095			
100156659	STOCKTON	CA		06/24/2024		570		(53)			(53)		517	517			
100103719	HUMBLE	TX		05/08/2023		449		(80)			(80)		369	369			
100164104	BOISE	ID		08/21/2024		616		(53)			(53)		563	563			
100163117	DYER	IN		08/13/2024		583		(53)			(53)		530	530			
100065777	BELLE CHASSE	LA		07/28/2021		1,240		(77)			(77)		1,163	1,163			
100102524	KISSIMMEE	FL		06/07/2023		592		(30)			(30)		562	562			
100070682	SPOKANE	WA		10/01/2021		1,528		(19)			(19)		1,510	1,510			
100169802	MERRITT ISLAND	FL		09/30/2024		629		(52)			(52)		578	578			
100154680	SACRAMENTO	CA		07/19/2024		609		48			48		657	657			
100148357	ROSEMOUNT	MN		04/12/2024		765		110			110		875	875			
100151357	MISSOURI CITY	TX		05/10/2024		617		(10)			(10)		607	607			
100172619	FORT MYERS	FL		10/24/2024		601		(45)			(45)		556	556			
100119505	CHARLOTTE	NC		07/28/2023		628		(46)			(46)		582	582			
100099905	COCONUT CREEK	FL		03/28/2023		394		(14)			(14)		380	380			
100116483	DORAL	FL		07/20/2023		854		704			704		1,558	1,558			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100015781	WESTMINSTER	CA		02/02/2018		1,703		(23)			(23)		1,680	1,680			
100080815	BYRON	GA		03/15/2022		1,035		(56)			(56)		979	979			
100163146	OVERLAND PARK	KS		08/13/2024		530		(67)			(67)		463	463			
100065014	IRVINE	CA		07/14/2021		1,316		(99)			(99)		1,217	1,217			
100120232	NEW ORLEANS	LA		08/18/2023		466		(15)			(15)		451	451			
100143555	EULESS	TX		02/21/2024		(380)		978			978		598	598			
100166995	PHILADELPHIA	PA		09/13/2024		621		(56)			(56)		565	565			
100182334	AVENTURA	FL		12/12/2024		589		(49)			(49)		539	539			
100114708	NORTH PORT	FL		06/29/2023		382		(63)			(63)		319	319			
100076099	EAST HANOVER	NJ		01/07/2022		1,193		(70)			(70)		1,124	1,124			
100168013	RICHMOND	TX		09/20/2024		484		(64)			(64)		420	420			
100119595	VISALIA	CA		07/31/2023		22,792		(646)			(646)		22,147	22,147			
100117271	ROSENBERG	TX		07/20/2023		1,018		10			10		1,028	1,028			
100161500	CANAL WINCHESTER	OH		07/30/2024		573		(53)			(53)		521	521			
100158632	LEANDER	TX		07/10/2024		5,074		(45)			(45)		5,029	5,029			
100159476	SAINT LOUIS	MO		07/15/2024		518		(49)			(49)		469	469			
100100839	MONTGOMERY VILLAGE	MD		04/28/2023		945		131			131		1,076	1,076			
100158019	WERNERSVILLE	PA		07/09/2024		707		(43)			(43)		664	664			
100129312	BROOKFIELD	VT		09/25/2023		130,442		957			957		131,399	131,399			
100103586	PALM COAST	FL		05/08/2023		548		(59)			(59)		489	489			
100182361	SPRING	TX		12/12/2024		635		10			10		645	645			
100011609	CORONA	CA		03/08/2017		821		512			512		1,333	1,333			
100186579	KNIGHTDALE	NC		12/30/2024		740		147			147		887	887			
100100449	AVENTURA	FL		04/27/2023		754		150			150		904	904			
100142093	LAS VEGAS	NV		02/29/2024		577		(21)			(21)		555	555			
100135389	FAIR PLAY	SC		11/13/2023		1,830		(44)			(44)		1,786	1,786			
100161799	NORCROSS	GA		07/31/2024		2,184		(56)			(56)		2,127	2,127			
100185065	LAS VEGAS	NV		12/20/2024		589		(10)			(10)		579	579			
100173195	FORNEY	TX		10/30/2024		616		(44)			(44)		572	572			
100116307	SYOSSET	NY		07/20/2023		918		626			626		1,545	1,545			
100136482	GREENEVILLE	TN		11/20/2023		1,756		327			327		2,083	2,083			
100103285	FREDERICK	MD		04/27/2023		916		(58)			(58)		858	858			
100115070	DAVENPORT	FL		07/14/2023		734		67			67		801	801			
100143149	ARLINGTON	TX		02/16/2024		640		(7)			(7)		633	633			
100139360	CHATTANOOGA	TN		12/28/2023		25		443			443		467	467			
100163103	INDIANAPOLIS	IN		08/13/2024		567		(50)			(50)		517	517			
100068364	KISSIMMEE	FL		08/25/2021		1,207		(108)			(108)		1,099	1,099			
100100698	MESQUITE	TX		04/28/2023		1,286		(139)			(139)		1,147	1,147			
100109375	OREM	UT		06/12/2023		458		(42)			(42)		416	416			
100142228	MADISON	TN		03/15/2024		395		(84)			(84)		311	311			
100150676	SWANNANOA	NC		05/06/2024		618		(22)			(22)		596	596			
100120956	NATCHITOCHES	LA		08/30/2023		590		(19)			(19)		571	571			
100135973	HENRICO	VA		11/16/2023		2,142		(89)			(89)		2,053	2,053			
100082171	KATY	TX		04/14/2022		1,194		(175)			(175)		1,019	1,019			
100160490	KATY	TX		07/19/2024		620		10			10		630	630			
100115165	MONROE	NY		07/17/2023		564		(38)			(38)		527	527			
100164148	MERIDIAN	ID		08/21/2024		614		(51)			(51)		563	563			
100090245	SAN BERNARDINO	CA		01/13/2023		335		(78)			(78)		256	256			
100142559	NORTH CHARLESTON	SC		02/08/2024		1,663		(45)			(45)		1,618	1,618			
100164128	MERIDIAN	ID		08/21/2024		614		(51)			(51)		563	563			
100152358	COLLEGE STATION	TX		05/17/2024		695		119			119		813	813			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129593	AMARILLO	TX		09/29/2023		632		(11)			(11)		621	621			
100155119	FLORIDA CITY	FL		07/19/2024		538		(36)			(36)		502	502			
100164125	MERIDIAN	ID		08/21/2024		614		(51)			(51)		563	563			
100099986	AVENTURA	FL		03/28/2023		460		3			3		464	464			
100160235	NEW BRAUNFELS	TX		07/18/2024		507		(34)			(34)		473	473			
100134102	ROEBUCK	SC		12/08/2023		495		(8)			(8)		487	487			
100078399	SCOTTSDALE	AZ		02/10/2022		1,167		(76)			(76)		1,091	1,091			
100071586	KISSIMMEE	FL		10/14/2021		1,262		(78)			(78)		1,184	1,184			
100182272	FORT SCOTT	KS		12/12/2024		734		58			58		792	792			
100132123	DAYTONA BEACH	FL		10/13/2023		632		(35)			(35)		598	598			
100028553	RIVERSIDE	CA		10/26/2018		1,661		82			82		1,743	1,743			
100024948	BRONX	NY		09/20/2018		3,000		244			244		3,243	3,243			
100136445	MERCED	CA		11/20/2023		1,482		318			318		1,800	1,800			
100164680	WEST SACRAMENTO	CA		08/23/2024		1,094		(92)			(92)		1,002	1,002			
100137990	ROSEMOUNT	MN		12/13/2023		699		157			157		856	856			
100174299	OCALA	FL		10/31/2024		784		100			100		884	884			
100049958	FAYETTEVILLE	GA		11/20/2020		2,506		(215)			(215)		2,290	2,290			
100130142	FREEHOLD	NJ		11/15/2023		1,390		(182)			(182)		1,208	1,208			
100158537	MERCED	CA		07/10/2024		564		(76)			(76)		488	488			
100136400	ROCK HILL	SC		11/20/2023		1,287		31			31		1,318	1,318			
100148411	CHARLOTTE	NC		04/12/2024		701		69			69		770	770			
100060301	OGDEN	UT		06/25/2021		1,296		(46)			(46)		1,250	1,250			
100057626	PINETOP	AZ		06/30/2021		1,240		(106)			(106)		1,133	1,133			
100076265	PATERSON	NJ		01/07/2022		1,151		(101)			(101)		1,050	1,050			
100057650	ORLANDO	FL		06/30/2021		4,077		(67)			(67)		4,009	4,009			
100068519	HOLLY SPRINGS	NC		08/25/2021		2,376		(51)			(51)		2,325	2,325			
100176168	PHILADELPHIA	PA		12/20/2024		575		(17)			(17)		559	559			
100127402	WOODBRIDGE	VA		08/30/2023		377		1,021			1,021		1,398	1,398			
100181880	RICHMOND HILL	GA		12/12/2024		634		91			91		725	725			
100164519	KANNAPOLIS	NC		08/21/2024		792		(52)			(52)		740	740			
100031146	FRANKFORT	IL		03/29/2019		1,075		166			166		1,241	1,241			
100175189	POINCIANA	FL		11/05/2024		679		(55)			(55)		624	624			
100082230	SAYULITA	MEX		04/14/2022		891							891	891			
100101602	FLORIDA CITY	FL		04/26/2023		838		(52)			(52)		786	786			
100173948	VINTON	VA		10/31/2024		914		(117)			(117)		797	797			
100138212	PLAINFIELD	IL		12/14/2023		518		(19)			(19)		499	499			
100116472	DORAL	FL		07/20/2023		816		718			718		1,533	1,533			
100163045	JEFFERSON CITY	TN		08/13/2024		1,005		(78)			(78)		928	928			
100131608	MURRELLS INLET	SC		10/06/2023		569		5			5		574	574			
100080214	ROCKVILLE	MD		02/25/2022		1,020		(132)			(132)		888	888			
100151345	RALEIGH	NC		05/10/2024		704		49			49		753	753			
100165019	LAWRENCEVILLE	GA		08/28/2024		554		(29)			(29)		525	525			
100169948	ROCKLEDGE	FL		11/08/2024		638		(84)			(84)		554	554			
100167116	ACWORTH	GA		09/13/2024		1,293		(142)			(142)		1,151	1,151			
100161361	CHARLOTTE	NC		07/25/2024		610		7			7		617	617			
100108365	RIVERHEAD	NY		05/25/2023		11,320		(467)			(467)		10,854	10,854			
100172295	WESTFIELD	IN		10/21/2024		671		(52)			(52)		619	619			
100169040	CARMEL	IN		09/27/2024		616		(50)			(50)		566	566			
100100172	CHICAGO	IL		03/17/2023		561		(41)			(41)		520	520			
100024499	NASHVILLE	TN		09/20/2018		822		89			89		911	911			
100181983	FREDERICKSBURG	VA		12/12/2024		966		47			47		1,014	1,014			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144508	DESERT HOT SPRINGS	CA		04/26/2024		16,381		(149)			(149)		16,232	16,232			
100029597	UPPERCO	MD		10/26/2018		1,384		64			64		1,448	1,448			
100047842	MINEOLA	NY		11/20/2020		1,769		(311)			(311)		1,458	1,458			
100181222	ANTIOCH	TN		12/06/2024		142		8			8		150	150			
100108176	FITCHBURG	MA		05/24/2023		289		(46)			(46)		243	243			
100103058	CLINTON	CT		06/22/2023		613		(24)			(24)		588	588			
100149385	KAUFMAN	TX		04/24/2024		707		104			104		811	811			
100136435	BULVERDE	TX		11/20/2023		681		248			248		929	929			
100136362	COLUMBIA	TN		11/20/2023		596		210			210		806	806			
100147528	DAVIE	FL		04/03/2024		2,314		(239)			(239)		2,074	2,074			
100031087	PHILADELPHIA	PA		03/29/2019		1,580		350			350		1,930	1,930			
100149907	BATESVILLE	AR		04/29/2024		518		(5)			(5)		513	513			
100100625	WAYNESVILLE	NC		04/27/2023		498		(78)			(78)		420	420			
100053767	HANOVER PARK	IL		03/23/2021		998		(236)			(236)		761	761			
100030637	BAKERSFIELD	CA		04/09/2019		367		454			454		821	821			
100129938	KANSAS CITY	MO		09/27/2023		540		(32)			(32)		508	508			
100120697	LAS VEGAS	NV		08/25/2023		610		24			24		634	634			
100163041	MELBOURNE	FL		08/13/2024		755		(50)			(50)		705	705			
100135512	CONWAY	SC		11/13/2023		558		15			15		572	572			
100076162	KISSIMMEE	FL		01/07/2022		1,145		(23)			(23)		1,122	1,122			
100133460	HOUSTON	TX		10/19/2023		527		(98)			(98)		429	429			
100175340	GLENN HEIGHTS	TX		11/05/2024		676		4			4		680	680			
100160609	CAPE CORAL	FL		07/19/2024		621		(121)			(121)		500	500			
100161392	KANNAPOLIS	NC		07/25/2024		666		(70)			(70)		596	596			
100168077	VIRGINIA BEACH	VA		09/20/2024		581		(62)			(62)		519	519			
100115058	ANCHORAGE	AK		07/14/2023		1,048		(68)			(68)		980	980			
100101513	ROSENBERG	TX		04/26/2023		864		132			132		996	996			
100055463	MILWAUKEE	WI		03/23/2021		865		(175)			(175)		690	690			
100127964	HERMITAGE	TN		09/08/2023		2,780		151			151		2,932	2,932			
100180752	LEHIGH ACRES	FL		11/26/2024		651		(83)			(83)		567	567			
100141252	WATERBURY	CT		01/30/2024		485		(12)			(12)		474	474			
100151444	MOORESVILLE	NC		05/10/2024		587		5			5		592	592			
100055099	HOPATCONG	NJ		03/23/2021		47		885			885		932	932			
100172881	NOLENSVILLE	TN		10/25/2024		1,515		(31)			(31)		1,485	1,485			
100130194	SAINT CLAIR SHORES	MI		11/15/2023		807		(56)			(56)		751	751			
100182641	MESA	AZ		12/12/2024		629		(7)			(7)		622	622			
100000531	GERMANTOWN	MD		09/27/2016		2,500		2,797			2,797		5,297	5,297			
100120000	ITHACA	NY		08/11/2023		8,332		107			107		8,439	8,439			
100055236	OAK GROVE	MN		03/23/2021		6,820		(419)			(419)		6,401	6,401			
100136936	STANARDSVILLE	VA		11/28/2023		545		23			23		568	568			
100151542	LAND O LAKES	FL		05/10/2024		586		(29)			(29)		557	557			
100157798	FRESNO	TX		08/01/2024		617		(88)			(88)		529	529			
100057896	SOMERVILLE	NJ		06/30/2021		852		(35)			(35)		817	817			
100013281	FRESNO	CA		05/25/2017		605		372			372		977	977			
100065790	BONITA SPRINGS	FL		07/28/2021		1,282		(129)			(129)		1,153	1,153			
100186588	MILLINGTON	TN		12/30/2024		705		108			108		813	813			
100101569	PORTLAND	OR		04/26/2023		684		(37)			(37)		647	647			
100136295	TOWSON	MD		11/20/2023		511		(3)			(3)		507	507			
100148101	FORNEY	TX		04/10/2024		580		(147)			(147)		432	432			
100156588	MADISON	WI		06/24/2024		578		(29)			(29)		549	549			
100030930	BOSTON	MA		04/09/2019		5,390		668			668		6,058	6,058			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100028370	NEWPORT	RI		10/26/2018		1,001		(7)			(7)		994	994			
100019653	HERNDON	VA		07/26/2018		1,363		(6)			(6)		1,357	1,357			
100025346	LINDENHURST	NY		09/20/2018		(149)		522			522		373	373			
100140295	DOVER	DE		01/18/2024		484		(38)			(38)		447	447			
100156486	MARIETTA	GA		06/24/2024		553		(26)			(26)		527	527			
100090114	AVONDALE	AZ		01/13/2023		365		(41)			(41)		323	323			
100151679	COLUMBUS	GA		05/10/2024		558		(27)			(27)		531	531			
100135287	CHICAGO	IL		11/13/2023		560		(1)			(1)		559	559			
100090884	WINDSOR	CT		01/31/2023		819		16			16		835	835			
100143307	KISSIMMEE	FL		02/16/2024		584		(27)			(27)		557	557			
100102881	LITHONIA	GA		06/22/2023		681		1			1		682	682			
100167578	TEXAS CITY	TX		09/19/2024		613		(30)			(30)		583	583			
100139587	WINTER HAVEN	FL		12/28/2023		494		(53)			(53)		442	442			
100133362	TIMONIUM	MD		11/21/2023		70,254		(214)			(214)		70,040	70,040			
100153306	COLUMBUS	GA		05/30/2024		3,914		(2)			(2)		3,912	3,912			
100119498	CHARLOTTE	NC		07/28/2023		4,325		(74)			(74)		4,251	4,251			
100166351	CHICAGO	IL		10/24/2024		565		(42)			(42)		523	523			
100181943	RALEIGH	NC		12/12/2024		629		(1)			(1)		627	627			
100170100	WESTFIELD	IN		10/08/2024		920		(71)			(71)		849	849			
100013905	EL CAJON	CA		05/25/2017		793		82			82		876	876			
100163051	ROYSE CITY	TX		08/13/2024		592		(58)			(58)		535	535			
100100800	HAGERSTOWN	MD		04/28/2023		813		31			31		844	844			
100088055	PULASKI	NY		10/25/2022		333		(19)			(19)		315	315			
100110088	NORTH MIDDLETOWN	NJ		06/23/2023		276		(23)			(23)		253	253			
100150703	MOBILE	AL		05/06/2024		595		(52)			(52)		543	543			
100159600	HAMPSHIRE	IL		07/15/2024		1,237		(105)			(105)		1,131	1,131			
100151333	EASTON	MD		05/10/2024		609		(23)			(23)		586	586			
100025498	PORTLAND	OR		09/20/2018		986		(64)			(64)		921	921			
100115922	TEMPE	AZ		07/20/2023		3,290		(2)			(2)		3,288	3,288			
100109310	HILLSBORO	OR		06/12/2023		727		(17)			(17)		710	710			
100091035	VISALIA	CA		01/31/2023		504		(59)			(59)		445	445			
100150741	SPRING	TX		05/06/2024		584		(60)			(60)		524	524			
100081446	SOUTH JORDAN	UT		03/18/2022		1,718		159			159		1,877	1,877			
100067724	LA CRESCENTA	CA		09/23/2021		1,284		(74)			(74)		1,209	1,209			
100185397	ATHENS	AL		12/20/2024		676		48			48		723	723			
100013200	GULF SHORES	AL		05/25/2017		773		155			155		928	928			
100162009	WILMINGTON	NC		07/31/2024		533		(78)			(78)		455	455			
100024553	SAINT AUGUSTINE	FL		09/20/2018		1,343		509			509		1,851	1,851			
100013048	STOCKTON	CA		05/25/2017		1,107		(40)			(40)		1,068	1,068			
100162587	HOUSTON	TX		08/12/2024		957		(6)			(6)		951	951			
100080862	OTISVILLE	MI		03/10/2022		979		(162)			(162)		818	818			
100172729	MESQUITE	TX		11/21/2024		618		32			32		650	650			
100053798	BROOKLYN	NY		03/23/2021		1,676		(336)			(336)		1,340	1,340			
100119465	ROSENBERG	TX		07/31/2023		828		76			76		904	904			
100026942	NORTH WILDWOOD	NJ		09/26/2018		404		400			400		803	803			
100167003	TUCSON	AZ		09/13/2024		639							639	639			
100152912	ISELIN	NJ		05/22/2024		410		(57)			(57)		353	353			
100152229	VICTORVILLE	CA		05/17/2024		671		168			168		839	839			
100030092	PHOENIX	AZ		12/20/2018		1,058		73			73		1,131	1,131			
100079762	OSWEGO	IL		04/25/2022		632		(116)			(116)		516	516			
100163441	TAMPA	FL		09/27/2024		524		(122)			(122)		402	402			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153186	PLEASANT HILL	IA		05/30/2024		576		(14)			(14)		562	562			
100158493	KISSIMMEE	FL		07/10/2024		558		(52)			(52)		506	506			
100118701	MCKINLEYVILLE	CA		07/25/2023		566		(52)			(52)		514	514			
100170106	WESLEY CHAPEL	FL		10/08/2024		703		(32)			(32)		671	671			
100136831	MERIDEN	CT		11/27/2023		460		(36)			(36)		424	424			
100151129	CYPRESS	TX		05/08/2024		637		(28)			(28)		609	609			
100175827	PHILADELPHIA	PA		11/12/2024		568		(17)			(17)		551	551			
100120473	RACINE	WI		08/18/2023		472		(48)			(48)		425	425			
100116969	PHOENIX	AZ		07/20/2023		588		134			134		722	722			
100101744	PHILADELPHIA	PA		03/31/2023		832		(50)			(50)		782	782			
100012783	COMPTON	CA		05/25/2017		461		157			157		619	619			
100089229	WEST SACRAMENTO	CA		01/26/2023		1,384		(68)			(68)		1,316	1,316			
100141103	MILWAUKEE	WI		01/30/2024		515		(24)			(24)		491	491			
100127711	FULSHEAR	TX		09/08/2023		612		22			22		634	634			
100000282	CAMPBELL HALL	NY		09/27/2016		760		248			248		1,008	1,008			
100150669	LITHONIA	GA		05/06/2024		562		(23)			(23)		539	539			
100153909	WARREN	MI		06/05/2024		993		(99)			(99)		895	895			
100185303	CYPRESS	TX		12/20/2024		1,296		(26)			(26)		1,271	1,271			
100143199	TULSA	OK		02/16/2024		9,542		(4)			(4)		9,538	9,538			
100151479	BRUNSWICK	GA		05/10/2024		584		8			8		592	592			
100115238	MARGATE	FL		07/17/2023		784		(46)			(46)		738	738			
100137609	TEMPLE	TX		12/08/2023		536		(22)			(22)		514	514			
100083909	ORMOND BEACH	FL		07/12/2022		480		(43)			(43)		437	437			
100043376	OAK PARK	CA		08/13/2020		1,084		(42)			(42)		1,042	1,042			
100013777	PHOENIX	AZ		05/25/2017		956		53			53		1,009	1,009			
100179439	CHESAPEAKE	VA		11/21/2024		691		50			50		740	740			
100043222	PHOENIXVILLE	PA		08/13/2020		513		(9)			(9)		504	504			
100140052	HENRICO	VA		01/09/2024		1,455		(104)			(104)		1,351	1,351			
100152818	NORTH CHESTERFIELD	VA		05/22/2024		927		(40)			(40)		887	887			
100163178	KINGSTON	GA		08/13/2024		582		(56)			(56)		526	526			
100170136	EAST HARTFORD	CT		10/08/2024		591		(32)			(32)		559	559			
100169133	CITRUS HEIGHTS	CA		09/27/2024		621		(43)			(43)		577	577			
100179696	WINCHESTER	VA		11/21/2024		656		34			34		690	690			
100065241	CARY	NC		07/14/2021		1,383		(38)			(38)		1,345	1,345			
100156755	BARSTOW	CA		06/26/2024		515		(86)			(86)		429	429			
100152306	JACKSONVILLE	FL		05/17/2024		623		68			68		691	691			
100182284	FORT WORTH	TX		12/12/2024		689		80			80		769	769			
100120084	ROSEVILLE	MN		08/11/2023		590		(23)			(23)		567	567			
100054808	NORTH BALDWIN	NY		03/23/2021		3,801		(344)			(344)		3,458	3,458			
100084711	APACHE JUNCTION	AZ		08/02/2022		505		(11)			(11)		493	493			
100090416	BROKEN ARROW	OK		12/28/2022		1,343		(109)			(109)		1,235	1,235			
100170030	MAYFIELD HEIGHTS	OH		11/08/2024		785		(39)			(39)		746	746			
100182316	GLENDALE	AZ		12/12/2024		597		(26)			(26)		571	571			
100156728	SAINT AUGUSTINE	FL		06/26/2024		792		29			29		821	821			
100031269	RAMONA	CA		03/29/2019		950		353			353		1,303	1,303			
100161076	PALM BAY	FL		07/24/2024		620		(30)			(30)		590	590			
100081784	SPRINGFIELD	PA		03/30/2022		1,530		99			99		1,629	1,629			
100088263	SCHENECTADY	NY		10/17/2022		643		(60)			(60)		582	582			
100168785	ACWORTH	GA		09/26/2024		465		(40)			(40)		425	425			
100169810	FRESNO	CA		09/30/2024		827		(59)			(59)		768	768			
100108086	TAMPA	FL		05/24/2023		447		(51)			(51)		396	396			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182247	GRAHAM	NC		12/12/2024		711		155			155		867	867			
100076169	NEWARK	NJ		01/07/2022		1,222		(39)			(39)		1,183	1,183			
100158650	WESTFIELD	IN		07/10/2024		50,611		(1,351)			(1,351)		49,259	49,259			
100133073	NEWARK	DE		11/29/2023		826		36			36		862	862			
100147799	KELLOGG	ID		04/08/2024		515		(27)			(27)		487	487			
100135279	GLENDALE	AZ		11/08/2023		2,242		591			591		2,833	2,833			
100161901	ATLANTA	GA		07/31/2024		543		10			10		553	553			
100084771	FERNANDINA BEACH	FL		08/02/2022		460		(104)			(104)		356	356			
100175649	CHEHALIS	WA		11/12/2024		696		(42)			(42)		654	654			
100046158	STREET	MD		11/25/2020		533		(204)			(204)		329	329			
100147964	SOMERVILLE	TN		04/08/2024		623		(12)			(12)		611	611			
100137998	PORT ORANGE	FL		12/13/2023		511		(1)			(1)		511	511			
100116681	SARASOTA	FL		07/20/2023		778		452			452		1,231	1,231			
100132680	EWING	NJ		11/03/2023		13,965		(39)			(39)		13,926	13,926			
100116915	BLUE RIDGE	GA		07/20/2023		756		601			601		1,358	1,358			
100013214	BEALETON	VA		05/25/2017		982		140			140		1,122	1,122			
100053740	SAINT ALBANS	NY		03/23/2021		2,461		(298)			(298)		2,162	2,162			
100119184	PORT ISABEL	TX		07/31/2023		992		2			2		994	994			
100026746	RIVERSIDE	CA		09/26/2018		955		1,410			1,410		2,365	2,365			
100160493	KATY	TX		07/19/2024		617		10			10		627	627			
100136519	SURFSIDE BEACH	SC		11/20/2023		705		13			13		718	718			
100136520	SURFSIDE BEACH	SC		11/20/2023		705		13			13		718	718			
100158046	AURORA	IL		07/09/2024		569		(51)			(51)		518	518			
100120064	PHOENIX	AZ		08/11/2023		630		5			5		636	636			
100185598	KALAMA	WA		12/20/2024		491		(55)			(55)		436	436			
100132120	SAINT AUGUSTINE	FL		10/13/2023		586		(29)			(29)		557	557			
100063191	SAVANNAH	GA		07/01/2021		1,615		(4)			(4)		1,611	1,611			
100137314	OCALA	FL		12/01/2023		765		(17)			(17)		748	748			
100103644	HAMPTON	GA		05/08/2023		513		(40)			(40)		474	474			
100014564	STAMFORD	CT		09/27/2017		2,080		937			937		3,017	3,017			
100054900	ORLANDO	FL		03/23/2021		668		(15)			(15)		652	652			
100135609	HOUSTON	TX		11/09/2023		543		(31)			(31)		512	512			
100110229	JOHNS ISLAND	SC		06/30/2023		1,867		43			43		1,910	1,910			
100180426	WEST PALM BEACH	FL		11/25/2024		617		14			14		631	631			
100142671	PORT CHARLOTTE	FL		02/08/2024		2,972		(105)			(105)		2,867	2,867			
100120134	SMITHFIELD	NC		08/11/2023		1,294		(49)			(49)		1,245	1,245			
100182166	MOUNT NEBO	WV		12/12/2024		379		(27)			(27)		351	351			
100178271	BAKERSFIELD	CA		11/19/2024		542		(44)			(44)		498	498			
100067844	SAFETY HARBOR	FL		09/23/2021		1,387		(80)			(80)		1,307	1,307			
100180124	BROOKFIELD	MA		11/25/2024		562		(35)			(35)		526	526			
100161091	NEW BRAUNFELS	TX		07/24/2024		713		68			68		781	781			
100112076	KIRBYVILLE	MO		06/29/2023		733		845			845		1,578	1,578			
100179528	PLAINFIELD	IL		11/21/2024		842		(17)			(17)		825	825			
100119485	WALTON	KY		07/31/2023		627		(11)			(11)		615	615			
100158938	SANDUSKY	OH		07/12/2024		639		(46)			(46)		594	594			
100175378	LUBBOCK	TX		11/05/2024		714		23			23		737	737			
100120153	WOODBURN	OR		08/11/2023		593		(124)			(124)		468	468			
100175999	CONCORD	NC		11/14/2024		652		(14)			(14)		638	638			
100065742	ALBUQUERQUE	NM		07/28/2021		1,341		(30)			(30)		1,311	1,311			
100081370	IVINS	UT		03/18/2022		1,239		80			80		1,318	1,318			
100164526	MCKINNEY	TX		08/21/2024		3,354		(182)			(182)		3,172	3,172			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063949	WILLIMANTIC	CT		07/01/2021		790		(25)			(25)		765	765			
100110274	NOTTINGHAM	PA		06/30/2023		605		(10)			(10)		595	595			
100150622	SARATOGA SPRINGS	UT		05/03/2024		1,020		32			32		1,052	1,052			
100079157	LAS VEGAS	NV		02/24/2022		1,196		(49)			(49)		1,146	1,146			
100143727	CORONA	CA		02/26/2024		505		(75)			(75)		431	431			
100128203	BUNNELL	FL		09/18/2023		2,358		209			209		2,568	2,568			
100170344	RALEIGH	NC		10/08/2024		624		(35)			(35)		589	589			
100061216	BURNSVILLE	MN		06/01/2021		2,223		18			18		2,242	2,242			
100175953	MCKINNEY	TX		11/14/2024		888		194			194		1,082	1,082			
100111069	SANTA MARIA	CA		06/29/2023		358		519			519		877	877			
100179797	SANFORD	NC		11/21/2024		722		33			33		754	754			
100142772	TUCSON	AZ		02/08/2024		723		12			12		736	736			
100024575	SAN JOSE	CA		09/20/2018		1,736		135			135		1,871	1,871			
100160933	PRINCETON	TX		07/24/2024		765		(58)			(58)		707	707			
100076006	STAFFORD	VA		01/07/2022		1,171		(87)			(87)		1,085	1,085			
100164758	VIRGINIA BEACH	VA		08/26/2024		5,534		(88)			(88)		5,447	5,447			
100172943	PEMBROKE PINES	FL		10/25/2024		699		(42)			(42)		657	657			
100135457	SUMMERVILLE	SC		11/13/2023		685		171			171		856	856			
100136283	HENDERSON	NV		11/20/2023		650		182			182		832	832			
100068420	ALLEN	TX		08/25/2021		1,296		(39)			(39)		1,256	1,256			
100180618	PORTLAND	MI		11/26/2024		428		(33)			(33)		395	395			
100149721	HARVEYS LAKE	PA		04/26/2024		545		(30)			(30)		515	515			
100065800	FRESNO	CA		07/28/2021		1,229		(119)			(119)		1,110	1,110			
100140374	EVERGREEN PARK	IL		01/18/2024		1,096		(53)			(53)		1,043	1,043			
100180193	LORDS VALLEY	PA		11/25/2024		940		(63)			(63)		876	876			
100136005	HARTVILLE	MO		11/16/2023		589		(25)			(25)		564	564			
100049883	MOUNT VERNON	WA		11/20/2020		1,132		(228)			(228)		904	904			
100120218	PORT SAINT LUCIE	FL		08/18/2023		36		(5)			(5)		31	31			
100053754	SPARTA	NJ		03/23/2021		1,424		(289)			(289)		1,135	1,135			
100150716	JASPER	GA		05/06/2024		855		(56)			(56)		798	798			
100164557	CONCORD	NC		08/21/2024		690		123			123		813	813			
100158041	GARLAND	TX		07/09/2024		581		(20)			(20)		561	561			
100109952	CHICAGO	IL		06/22/2023		533		(46)			(46)		488	488			
100031513	MORENO VALLEY	CA		03/29/2019		837		34			34		870	870			
100144195	WESTFIELD	IN		03/07/2024		623		8			8		631	631			
100048307	SUN VALLEY	CA		11/20/2020		1,123		(239)			(239)		884	884			
100115992	KISSIMMEE	FL		07/20/2023		812		42			42		854	854			
100158091	MANOR	TX		07/09/2024		603		(15)			(15)		588	588			
100182327	SPRINGFIELD	MO		12/12/2024		547		(34)			(34)		514	514			
100076122	CLEARWATER	FL		01/07/2022		1,176		(73)			(73)		1,103	1,103			
100152517	LAS VEGAS	NV		05/17/2024		610							609	609			
100167987	DAYTON	TN		09/20/2024		602		(50)			(50)		552	552			
100180297	SPIRIT LAKE	ID		11/25/2024		614		(20)			(20)		593	593			
100011729	FALLS CHURCH	VA		03/08/2017		1,377		931			931		2,308	2,308			
100161324	FORT WORTH	TX		07/25/2024		531		(103)			(103)		428	428			
100019957	NASHVILLE	TN		07/30/2018		1,283		(77)			(77)		1,206	1,206			
100115849	FORT COLLINS	CO		07/20/2023		1,168		(44)			(44)		1,124	1,124			
100156706	DUNDALK	MD		06/26/2024		426		(37)			(37)		390	390			
100174283	SAN ANTONIO	TX		10/31/2024		795		(86)			(86)		710	710			
100186605	MURFREESBORO	TN		12/30/2024		679		87			87		766	766			
100030704	BRADENTON	FL		04/09/2019		158		729			729		886	886			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138842	TAMPA	FL		12/21/2023		558		(48)			(48)		510	510			
100139172	DEL VALLE	TX		12/28/2023		486		(49)			(49)		437	437			
100110527	CARROLLTON	TX		06/30/2023		702		(6)			(6)		696	696			
100131909	CHENEY	WA		10/13/2023		634		1			1		635	635			
100081195	DUNNELLON	FL		03/18/2022		1,202		99			99		1,301	1,301			
100013066	BELL GARDENS	CA		05/25/2017		1,169		62			62		1,230	1,230			
100026148	ALVIN	TX		09/20/2018		1,679		29			29		1,708	1,708			
100119545	MEBANE	NC		07/28/2023		775		132			132		907	907			
100143224	WINTER HAVEN	FL		02/16/2024		2,248		91			91		2,339	2,339			
100134096	SHASTA LAKE	CA		12/08/2023		477		(41)			(41)		436	436			
100171886	URBANNA	VA		10/17/2024		631		(62)			(62)		569	569			
100156639	COLUMBUS	OH		06/24/2024		554		(35)			(35)		519	519			
100163132	WINTER PARK	FL		08/13/2024		579		(54)			(54)		525	525			
100137567	COLUMBUS	OH		12/08/2023		594		5			5		599	599			
100131673	TUCSON	AZ		10/06/2023		577		3			3		580	580			
100060077	CHANDLER	AZ		06/25/2021		1,029		(52)			(52)		977	977			
100134058	HUDSON	NY		10/25/2023		497		(15)			(15)		482	482			
100012040	WEST NEW YORK	NJ		03/08/2017		1,445		176			176		1,621	1,621			
100158139	CHICOPEE	MA		07/09/2024		605		10			10		615	615			
100012587	ANTIOCH	CA		05/25/2017		774		127			127		901	901			
100133623	BLOOMINGDALE	GA		10/23/2023		1,032		144			144		1,175	1,175			
100115425	NEW BRAUNFELS	TX		07/17/2023		47,010		(139)			(139)		46,871	46,871			
100178255	LAKE VILLA	IL		11/19/2024		953		(51)			(51)		902	902			
100108034	KYLE	TX		05/25/2023		1,795		(45)			(45)		1,750	1,750			
100135566	CAMDENTON	MO		11/13/2023		536		(21)			(21)		515	515			
100083812	GARLAND	UT		07/12/2022		696		(37)			(37)		658	658			
100140634	HASLET	TX		01/19/2024		620		(148)			(148)		472	472			
100026658	VALLEY STREAM	NY		09/26/2018		2,042		956			956		2,999	2,999			
100160126	APACHE JUNCTION	AZ		07/17/2024		617		(3)			(3)		614	614			
100137988	RIDGELAND	SC		12/13/2023		669		135			135		803	803			
100176556	LEXINGTON	KY		11/15/2024		591		(35)			(35)		556	556			
100117405	OAKLAND	CA		07/20/2023		708		592			592		1,300	1,300			
100119482	LITHIA	FL		07/31/2023		577		(3)			(3)		574	574			
100158724	PHILADELPHIA	PA		07/10/2024		607		2			2		609	609			
100142117	SIMPSONVILLE	SC		02/29/2024		594		(8)			(8)		586	586			
100024662	SACRAMENTO	CA		09/20/2018		840		218			218		1,058	1,058			
100103291	WEST COLUMBIA	SC		04/27/2023		6,579		(46)			(46)		6,533	6,533			
100158097	NEW LONDON	CT		07/09/2024		556		(34)			(34)		522	522			
100115846	NEW MARKET	AL		07/20/2023		751		94			94		845	845			
100031466	BALDWIN PARK	CA		03/29/2019		1,374		168			168		1,542	1,542			
100127292	SANTA MARIA	CA		08/30/2023		388		825			825		1,213	1,213			
100151339	RALEIGH	NC		05/10/2024		685		43			43		728	728			
100135526	DURHAM	NC		11/13/2023		598		5			5		603	603			
100174187	SACRAMENTO	CA		10/31/2024		135,125		(3,403)			(3,403)		131,722	131,722			
100109583	PORTER	TX		06/14/2023		393		(70)			(70)		323	323			
100167832	SAN ANTONIO	TX		09/20/2024		557		(103)			(103)		453	453			
100065751	ALBANY	OR		07/28/2021		1,132		(104)			(104)		1,028	1,028			
100060179	CHICAGO	IL		06/25/2021		1,224		(94)			(94)		1,130	1,130			
100147779	HAMPTON	VA		04/08/2024		821		10			10		831	831			
100090202	ANDERSON	SC		01/13/2023		376		(33)			(33)		343	343			
100131983	CLARKSVILLE	TN		10/13/2023		614		30			30		644	644			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182015	POCONO LAKE	PA		12/12/2024		731		(3)			(3)		728	728			
100076261	EAGLE MOUNTAIN	UT		01/07/2022		1,289		(76)			(76)		1,213	1,213			
100170348	SAN ANTONIO	TX		10/08/2024		682		(34)			(34)		648	648			
100029479	WHITTIER	CA		10/26/2018		1,944		192			192		2,136	2,136			
100144019	SAVANNAH	GA		03/07/2024		594		7			7		601	601			
100127375	PHILADELPHIA	PA		08/30/2023		369		1,040			1,040		1,409	1,409			
100029764	SAN PABLO	CA		10/26/2018		1,041		83			83		1,123	1,123			
100081453	LAVEEN	AZ		03/18/2022		1,266		117			117		1,383	1,383			
100133240	WAGGAMAN	LA		11/29/2023		7,004		36			36		7,040	7,040			
100143123	CHICAGO	IL		02/16/2024		59,130		(1,754)			(1,754)		57,375	57,375			
100071548	GREENSBORO	NC		10/14/2021		1,283		(90)			(90)		1,193	1,193			
100048705	COMPTON	CA		11/20/2020		1,017		(150)			(150)		867	867			
100159383	BRANDYWINE	MD		07/15/2024		699		35			35		734	734			
100168040	MEDINA	OH		09/20/2024		987		5			5		992	992			
100064982	BANGOR	PA		07/14/2021		1,780		(124)			(124)		1,656	1,656			
100167844	COLLEGE PARK	GA		09/20/2024		580		(13)			(13)		567	567			
100068307	COLORADO SPRINGS	CO		08/25/2021		748		(28)			(28)		720	720			
100172153	HANFORD	CA		10/17/2024		604		(34)			(34)		570	570			
100038117	MAMMOTH LAKES	CA		11/15/2019		1,256		(74)			(74)		1,182	1,182			
100060295	MIDLOTHIAN	TX		06/25/2021		1,327		(75)			(75)		1,252	1,252			
100026665	LA PUENTE	CA		09/26/2018		511		1,301			1,301		1,812	1,812			
100132112	LANCASTER	PA		10/13/2023		580		(23)			(23)		557	557			
100179859	SAN ANGELO	TX		11/22/2024		596		(69)			(69)		527	527			
100119911	TEMPE	AZ		08/10/2023		619		(87)			(87)		531	531			
100118638	CLARENCE	NY		07/25/2023		569		(9)			(9)		560	560			
100160080	ROWLETT	TX		07/17/2024		572		(38)			(38)		533	533			
100152610	HANFORD	CA		05/17/2024		568		(40)			(40)		527	527			
100135586	CROYDON	PA		11/09/2023		372		(15)			(15)		357	357			
100088285	HOUSTON	TX		10/17/2022		616		(32)			(32)		584	584			
100149708	SOUTH FALLSBURG	NY		04/26/2024		531		(17)			(17)		514	514			
100142765	CYPRESS	TX		02/08/2024		762		(38)			(38)		724	724			
100137996	SANFORD	FL		12/13/2023		1,975		111			111		2,087	2,087			
100151264	TOMBALL	TX		05/10/2024		413		(39)			(39)		374	374			
100029183	MIAMI SPRINGS	FL		10/26/2018		840		133			133		974	974			
100164778	BURLINGTON	WI		08/26/2024		4,870		(227)			(227)		4,643	4,643			
100025483	HEMPSTEAD	NY		09/20/2018		736		572			572		1,307	1,307			
100054516	NEW ALBANY	IN		03/23/2021		1,272		(124)			(124)		1,147	1,147			
100065377	PHILADELPHIA	PA		07/28/2021		1,678		(86)			(86)		1,592	1,592			
100054540	VISALIA	CA		03/23/2021		853		(171)			(171)		682	682			
100157888	SAINT AUGUSTINE	FL		07/09/2024		1,647		65			65		1,712	1,712			
100139404	SOUTH FALLSBURG	NY		12/28/2023		487		(37)			(37)		451	451			
100133720	SANDIA PARK	NM		10/23/2023		3,196		(45)			(45)		3,150	3,150			
100120121	MINNEAPOLIS	MN		08/11/2023		600		(42)			(42)		558	558			
100054667	DENVILLE	NJ		03/23/2021		1,191		(199)			(199)		992	992			
100108490	BRUNSWICK	GA		05/25/2023		610		(4)			(4)		606	606			
100127631	WEST DES MOINES	IA		09/08/2023		662		8			8		670	670			
100150611	KATY	TX		05/03/2024		871		14			14		885	885			
100118136	WEST PALM BEACH	FL		07/20/2023		409		(46)			(46)		363	363			
100185406	WARSAW	IN		12/20/2024		584		(31)			(31)		553	553			
100025469	CHICAGO	IL		09/20/2018		1,229		235			235		1,464	1,464			
100090201	ANDERSON	SC		01/13/2023		375		(31)			(31)		343	343			

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100103818	BRIDGEVIEW	IL		05/10/2023		641		(36)			(36)		605	605			
100133473	SCHAUMBURG	IL		10/19/2023		542		(24)			(24)		518	518			
100154934	TULARE	CA		07/19/2024		560		(67)			(67)		494	494			
100137585	LOGAN	OH		12/08/2023		568		(18)			(18)		550	550			
100090792	FULSHEAR	TX		02/28/2023		796		(58)			(58)		737	737			
100168360	BIXBY	OK		09/25/2024		629		(34)			(34)		595	595			
100134616	BRADENTON	FL		10/30/2023		347		108			108		455	455			
100103106	MEDFORD	NY		04/21/2023		587		(45)			(45)		542	542			
100180250	VIRGINIA BEACH	VA		11/25/2024		647		(6)			(6)		641	641			
100135092	MYRTLE BEACH	SC		11/01/2023		2,911		393			393		3,304	3,304			
100053885	WAHIAWA	HI		03/23/2021		3,378		(211)			(211)		3,167	3,167			
100158065	WENDELL	NC		07/09/2024		2,543		108			108		2,651	2,651			
100150644	SUGARLOAF	CA		05/06/2024		1,869		(24)			(24)		1,845	1,845			
100151531	TAMPA	FL		05/10/2024		599		(13)			(13)		586	586			
100182239	FORT WORTH	TX		12/12/2024		729		194			194		923	923			
100131594	OCALA	FL		10/06/2023		557		16			16		574	574			
100153438	MONTICELLO	NY		05/30/2024		534		(34)			(34)		500	500			
100161528	PRINCETON	TX		07/30/2024		597		(38)			(38)		559	559			
100182238	DENTON	TX		12/12/2024		48,507		2,266			2,266		50,774	50,774			
100135843	CHATTANOOGA	TN		11/10/2023		537		(24)			(24)		513	513			
100147025	ROCK HALL	MD		03/27/2024		1,425		(23)			(23)		1,402	1,402			
100149750	BRUNSWICK	GA		04/26/2024		446		(44)			(44)		402	402			
100141417	MASON	OH		01/30/2024		469		(26)			(26)		443	443			
100057613	LANCASTER	CA		06/30/2021		1,313		(65)			(65)		1,248	1,248			
100127527	GILBERT	AZ		09/08/2023		640		(2)			(2)		638	638			
100186585	KYLE	TX		12/30/2024		705		130			130		834	834			
100159514	PARKVILLE	MO		07/15/2024		597		(41)			(41)		555	555			
100013142	WILDWOOD	NJ		05/25/2017		679		323			323		1,002	1,002			
100114639	LOS ANGELES	CA		06/29/2023		665		(3)			(3)		663	663			
100135521	KNOXVILLE	TN		11/13/2023		729		(7)			(7)		723	723			
100072538	EVERETT	WA		11/01/2021		477		(33)			(33)		445	445			
100120198	GUSTINE	CA		08/18/2023		827		(51)			(51)		776	776			
100164805	CORPUS CHRISTI	TX		08/26/2024		648		11			11		659	659			
100134662	ATLANTA	GA		10/30/2023		521		(1)			(1)		521	521			
100012950	MORENO VALLEY	CA		05/25/2017		755		111			111		866	866			
100121013	WINSTON SALEM	NC		08/30/2023		2,117		(44)			(44)		2,073	2,073			
100150752	ATLANTA	GA		05/06/2024		570		(40)			(40)		530	530			
100100538	MCDONOUGH	GA		04/27/2023		474		(128)			(128)		346	346			
100057925	PATERSON	NJ		06/30/2021		1,269		(60)			(60)		1,209	1,209			
100171692	MADISON	AL		10/16/2024		697		(12)			(12)		685	685			
100168370	OKLAHOMA CITY	OK		09/25/2024		678		(1)			(1)		677	677			
100151505	HENDERSON	NV		05/10/2024		706		148			148		854	854			
100133152	ASTON	PA		11/29/2023		309		178			178		487	487			
100182089	ABILENE	TX		12/12/2024		596		(3)			(3)		593	593			
100054292	GAITHERSBURG	MD		03/23/2021		1,015		(179)			(179)		835	835			
100117766	ARLINGTON	TX		07/20/2023		562		9			9		571	571			
100180334	BLOOMINGTON	MN		11/25/2024		646		(5)			(5)		641	641			
100142677	PENDERGRASS	GA		02/08/2024		665		(1)			(1)		664	664			
100084616	TWENTYNINE PALMS	CA		08/02/2022		499		7			7		506	506			
100148064	WENDELL	NC		04/10/2024		5,870		105			105		5,975	5,975			
100167837	FALLS CHURCH	VA		09/20/2024		582		(39)			(39)		544	544			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128824	LAKE WORTH BEACH	FL		09/21/2023		342		(1)			(1)		341	341			
100029776	LAKE WORTH	FL		10/26/2018		1,104		193			193		1,298	1,298			
100149048	OWATONNA	MN		04/19/2024		484		(55)			(55)		428	428			
100128327	REISTERSTOWN	MD		09/14/2023		502		(68)			(68)		434	434			
100120727	RALEIGH	NC		08/25/2023		637		1			1		638	638			
100000498	ARLETA	CA		09/27/2016		2,857		496			496		3,353	3,353			
100165511	CHARLOTTE	NC		08/29/2024		600		(34)			(34)		566	566			
100154870	PHILADELPHIA	PA		07/19/2024		479		(111)			(111)		367	367			
100108073	YORBA LINDA	CA		05/24/2023		(9)		685			685		676	676			
100088080	WINTER HAVEN	FL		10/25/2022		432		5			5		437	437			
100170246	MCKINNEY	TX		10/08/2024		768		7			7		774	774			
100160988	HOUSTON	TX		07/24/2024		690		19			19		709	709			
100137532	DURHAM	NC		12/08/2023		569		(21)			(21)		548	548			
100178209	GOLD CANYON	AZ		11/19/2024		753		8			8		762	762			
100154505	LAS VEGAS	NV		06/14/2024		605		(36)			(36)		569	569			
100153215	THE VILLAGES	FL		05/30/2024		560		(36)			(36)		524	524			
100165616	HOUSTON	TX		10/04/2024		555		(91)			(91)		464	464			
100120053	BOISE	ID		08/11/2023		622		(14)			(14)		607	607			
100115512	STOCKTON	CA		07/17/2023		619		40			40		659	659			
100075117	KANSAS CITY	MO		12/01/2021		1,400		(37)			(37)		1,363	1,363			
100165941	CLARKSVILLE	TN		09/06/2024		615		(4)			(4)		611	611			
100109044	HARLINGEN	TX		06/05/2023		759		(33)			(33)		726	726			
100166423	ANCHORAGE	AK		10/31/2024		355		(46)			(46)		309	309			
100024329	WEST VALLEY CITY	UT		09/20/2018		1,411		(4)			(4)		1,407	1,407			
100115057	SPRING HILL	FL		07/14/2023		667		54			54		722	722			
100161374	MOORE	SC		07/25/2024		582		(52)			(52)		530	530			
100137634	LAKE IN THE HILLS	IL		12/08/2023		567		(47)			(47)		520	520			
100137029	DENTON	TX		11/28/2023		638		131			131		769	769			
100172796	PASCO	WA		12/06/2024		1,028		1			1		1,029	1,029			
100171877	ALVARADO	TX		10/17/2024		614		(62)			(62)		553	553			
100164968	BOCA RATON	FL		08/28/2024		443		(71)			(71)		372	372			
100181966	MANCHESTER	CT		12/12/2024		634		29			29		663	663			
100133140	GRAYSON	GA		11/29/2023		524		27			27		550	550			
100175867	LABELLE	FL		11/12/2024		585							585	585			
100150701	MANITOWOC	WI		05/06/2024		568		(37)			(37)		530	530			
100048961	MIAMI	FL		11/20/2020		1,079		(386)			(386)		694	694			
100114984	PRINCETON	TX		07/14/2023		613		(29)			(29)		584	584			
100148128	KANNAPOLIS	NC		04/10/2024		610		(21)			(21)		589	589			
100075245	SACRAMENTO	CA		12/01/2021		1,785		(37)			(37)		1,748	1,748			
100060996	RIALTO	CA		06/01/2021		1,765		16			16		1,781	1,781			
100026935	FAIRFIELD	CA		09/26/2018		721		48			48		769	769			
100135118	YORKVILLE	IL		11/01/2023		708		187			187		895	895			
100028646	ESSEX	MD		10/26/2018		846		82			82		928	928			
100132062	LOGANVILLE	GA		10/13/2023		845		27			27		871	871			
100175608	ROEBLING	NJ		11/12/2024		519		(50)			(50)		469	469			
100091431	COLORADO SPRINGS	CO		02/22/2023		603		(11)			(11)		592	592			
100186584	GRAHAM	NC		12/30/2024		705		127			127		832	832			
100129727	QUINTON	VA		09/29/2023		578		5			5		583	583			
100078974	PENSACOLA	FL		02/24/2022		1,214		(36)			(36)		1,178	1,178			
100116932	YUCCA VALLEY	CA		07/20/2023		516		182			182		698	698			
100152526	FOXBOROUGH	MA		05/17/2024		2,909		(39)			(39)		2,870	2,870			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100672	LEHI	UT		04/28/2023		922		189			189		1,111	1,111			
100127717	LAWRENCEVILLE	GA		09/08/2023		594		(18)			(18)		577	577			
100110529	NEWINGTON	CT		06/30/2023		612		(30)			(30)		582	582			
100133622	MIAMI	FL		10/23/2023		741		172			172		914	914			
100027004	ROCKLIN	CA		09/26/2018		4,204		42			42		4,246	4,246			
100167981	DENVER	CO		09/20/2024		429		(37)			(37)		391	391			
100175333	HENDERSON	NV		11/05/2024		653		(41)			(41)		613	613			
100160035	LEAGUE CITY	TX		07/17/2024		615		(24)			(24)		591	591			
100171728	MCKINNEY	TX		10/17/2024		554		(55)			(55)		499	499			
100148230	FOUNTAIN	CO		04/12/2024		608		(7)			(7)		600	600			
100116845	AURORA	CO		07/20/2023		1,979		759			759		2,737	2,737			
100133424	MC KEES ROCKS	PA		10/19/2023		1,491		(79)			(79)		1,411	1,411			
100060140	FREEPORT	FL		06/25/2021		1,029		(99)			(99)		930	930			
100086185	DEER PARK	TX		10/07/2022		649		(76)			(76)		573	573			
3310083890	BROOKLYN	NY		12/05/2024		15,444							15,444	15,444			
100031112	WESLEY CHAPEL	FL		03/29/2019		848		377			377		1,225	1,225			
100133685	BOONE	NC		10/23/2023		557		7			7		564	564			
100126417	LAUDERHILL	FL		08/30/2023		599		(23)			(23)		576	576			
100167656	MCDONOUGH	GA		09/19/2024		674		(58)			(58)		616	616			
100063760	TOMS RIVER	NJ		07/01/2021		1,248		51			51		1,299	1,299			
100169616	EWING	NJ		09/30/2024		608		(55)			(55)		553	553			
100134618	CORPUS CHRISTI	TX		10/30/2023		330		135			135		465	465			
100167965	RIDGELAND	SC		09/20/2024		987		(31)			(31)		956	956			
100061204	SPANAWAY	WA		06/01/2021		1,564		15			15		1,580	1,580			
100115998	ROSHARON	TX		07/20/2023		823		100			100		923	923			
100140371	CAPE CORAL	FL		01/18/2024		534		(30)			(30)		504	504			
100017478	HENDERSON	NV		04/26/2018		2,270		158			158		2,428	2,428			
100138799	FORT WORTH	TX		12/21/2023		537		(41)			(41)		496	496			
100024912	SACRAMENTO	CA		09/20/2018		970		(66)			(66)		904	904			
100114987	PUEBLO	CO		07/14/2023		612		50			50		662	662			
100176574	CONWAY	SC		11/15/2024		612		(28)			(28)		584	584			
100025834	LITTLEROCK	CA		09/20/2018		1,314		6			6		1,321	1,321			
100180539	MARINA	CA		11/26/2024		691		(27)			(27)		664	664			
100153339	HAGERSTOWN	MD		05/30/2024		1,957		(59)			(59)		1,898	1,898			
100127029	HIALEAH	FL		08/30/2023		506		399			399		905	905			
100182285	SHERRILLS FORD	NC		12/12/2024		2,500		157			157		2,657	2,657			
100079058	CARROLLTON	TX		02/24/2022		1,230		(13)			(13)		1,217	1,217			
100126878	HIALEAH	FL		08/30/2023		219		758			758		977	977			
100065745	BELGRADE	MT		07/28/2021		1,271		(78)			(78)		1,192	1,192			
100180294	ARLINGTON	TX		11/25/2024		602		(29)			(29)		573	573			
100115563	CONCORD	NC		07/19/2023		496		(19)			(19)		477	477			
100055115	DANVILLE	NH		03/23/2021		595		(171)			(171)		424	424			
100151635	LUSBY	MD		05/10/2024		560		(18)			(18)		542	542			
100064928	DEERFIELD BEACH	FL		07/14/2021		1,293		(116)			(116)		1,178	1,178			
100113849	AFTON	VA		06/29/2023		4,567		290			290		4,857	4,857			
100148899	FORT WORTH	TX		04/17/2024		585		(92)			(92)		492	492			
100141967	ELIZABETHTOWN	KY		02/29/2024		448		(33)			(33)		416	416			
100140431	WILLISTON	FL		01/18/2024		828		56			56		884	884			
100115804	RALEIGH	NC		07/20/2023		790		61			61		852	852			
100099898	AVENTURA	FL		03/28/2023		479		(88)			(88)		391	391			
100025813	LOS ANGELES	CA		09/20/2018		1,474		100			100		1,574	1,574			

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100135035	DILLON	SC		10/30/2023		7,035		215			215		7,250	7,250			
100176856	NEW BERN	NC		11/15/2024		357		(56)			(56)		301	301			
100143919	PHOENIX	AZ		02/29/2024		430		(32)			(32)		399	399			
100148463	MADISON	AL		04/12/2024		735		103			103		838	838			
100068022	RICHMOND	TX		09/23/2021		3,986		(64)			(64)		3,922	3,922			
100149332	TOMBALL	TX		04/24/2024		3,848		(38)			(38)		3,810	3,810			
100129857	BUFORD	GA		09/27/2023		545		(88)			(88)		456	456			
100024042	CHICO	CA		09/10/2018		1,225		(65)			(65)		1,160	1,160			
100111144	CEDAR GROVE	NJ		06/29/2023		942		934			934		1,876	1,876			
100143647	STUART	FL		02/22/2024		551		(68)			(68)		483	483			
100162573	DAYTON	OH		08/12/2024		638		(8)			(8)		630	630			
100180063	SANFORD	NC		11/25/2024		684		85			85		769	769			
100162621	KATY	TX		08/12/2024		681		56			56		737	737			
100128201	SLATYFORK	WV		09/18/2023		564		23			23		587	587			
100152276	LAWRENCEVILLE	GA		05/17/2024		2,085		(15)			(15)		2,070	2,070			
100117327	POMONA	CA		07/20/2023		1,052		203			203		1,254	1,254			
100111469	FAIRVIEW	OR		06/29/2023		370		1,023			1,023		1,393	1,393			
100112228	STATEN ISLAND	NY		06/29/2023		888		928			928		1,817	1,817			
100078837	FRESNO	CA		02/24/2022		1,179		(4)			(4)		1,175	1,175			
100154762	DAVENPORT	FL		07/19/2024		639		(79)			(79)		560	560			
100043384	RANDALLSTOWN	MD		08/13/2020		576		294			294		870	870			
100016427	VENTURA	CA		04/05/2018		1,363		(41)			(41)		1,322	1,322			
100057751	HERNANDO BEACH	FL		06/30/2021		1,339		(65)			(65)		1,274	1,274			
100043327	DUBLIN	OH		08/13/2020		347		8			8		355	355			
100151351	CARTERSVILLE	GA		05/10/2024		662		23			23		685	685			
100170185	BUCKEYE	AZ		10/08/2024		1,230		(42)			(42)		1,188	1,188			
100026627	CARSON	CA		09/26/2018		747		13			13		760	760			
100158804	IOWA COLONY	TX		07/10/2024		4,701		(99)			(99)		4,602	4,602			
100078238	EL CAJON	CA		02/10/2022		1,190		(27)			(27)		1,164	1,164			
100133689	CARTERSVILLE	GA		10/23/2023		583		29			29		612	612			
100044254	WATSONVILLE	CA		08/19/2020		769		369			369		1,138	1,138			
100114656	CLAYTON	NC		06/29/2023		612		42			42		654	654			
100060059	CHANDLER	AZ		06/25/2021		1,289		(98)			(98)		1,191	1,191			
100133755	STONE MOUNTAIN	GA		10/23/2023		595		(7)			(7)		588	588			
100131623	OCALA	FL		10/06/2023		567		37			37		604	604			
100175700	JARRELL	TX		11/12/2024		492		(47)			(47)		446	446			
100076159	WOODBRIDGE	VA		01/07/2022		1,280		(29)			(29)		1,251	1,251			
100137319	BAYONNE	NJ		12/01/2023		503							503	503			
100133053	DAVENPORT	FL		11/29/2023		205		356			356		560	560			
100091616	LAS VEGAS	NV		03/07/2023		2,452		(2,031)			(2,031)		421	421			
100118199	INDIANAPOLIS	IN		07/21/2023		593		(49)			(49)		544	544			
100071573	LAND O LAKES	FL		10/14/2021		2,596		(95)			(95)		2,501	2,501			
100118750	PLANTATION	FL		07/25/2023		605		(46)			(46)		558	558			
100088098	GREENVILLE	SC		10/25/2022		436		(15)			(15)		421	421			
100089434	MC MINNVILLE	TN		11/18/2022		2,286		13			13		2,298	2,298			
100151317	HOUSTON	TX		05/10/2024		453		110			110		563	563			
100174203	SUMMERFIELD	NC		10/31/2024		561		(61)			(61)		500	500			
100119412	WATERFORD	NY		07/31/2023		661		3			3		663	663			
100156790	OKLAHOMA CITY	OK		06/26/2024		507		(32)			(32)		476	476			
100134874	QUEENSBURY	NY		10/30/2023		202		330			330		533	533			
100043078	MIAMI	FL		05/28/2020		544		72			72		617	617			

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100176687	WESLEY CHAPEL	FL		11/15/2024		942		(85)			(85)		857	857			
100110464	FREDERICK	CO		06/30/2023		2,399		(37)			(37)		2,362	2,362			
100161435	PLANO	TX		07/29/2024		597		(21)			(21)		577	577			
100186582	KYLE	TX		12/30/2024		715		136			136		851	851			
100156565	LULA	GA		06/24/2024		668		83			83		751	751			
100078719	COOLIDGE	AZ		02/25/2022		3,565		(278)			(278)		3,287	3,287			
100152607	SARGENT	TX		05/17/2024		558		(31)			(31)		527	527			
100147529	HOMESTEAD	FL		04/03/2024		765		(46)			(46)		719	719			
100133977	LOUISVILLE	KY		10/25/2023		1,181		(35)			(35)		1,146	1,146			
100136416	NORTHAMPTON	PA		11/20/2023		654		171			171		825	825			
100112012	JACKSON	NJ		06/29/2023		776		862			862		1,638	1,638			
100172240	MOUNT LAUREL	NJ		10/21/2024		625		(57)			(57)		568	568			
100069560	LENOIR CITY	TN		09/01/2021		1,408		(20)			(20)		1,388	1,388			
100117065	MASTIC	NY		07/20/2023		(546)		2,265			2,265		1,720	1,720			
100136895	AUBURNDALE	FL		11/27/2023		504		258			258		762	762			
100152538	MIDLOTHIAN	VA		05/17/2024		583		(26)			(26)		556	556			
100115068	CHARLOTTE	NC		07/14/2023		718		52			52		771	771			
100132308	MANKATO	MN		10/13/2023		866		(16)			(16)		850	850			
100185481	SUGAR HILL	GA		12/20/2024		620		18			18		638	638			
100159502	TUCSON	AZ		07/15/2024		523		(32)			(32)		491	491			
100169272	BUFFALO GROVE	IL		09/27/2024		422		(66)			(66)		356	356			
100159549	EAU CLAIRE	WI		07/15/2024		524		(105)			(105)		420	420			
100065614	LAKEWOOD	CO		07/28/2021		835		(99)			(99)		736	736			
100160446	RIALTO	CA		07/19/2024		606		(66)			(66)		540	540			
100081082	CHARLESTON	SC		03/18/2022		1,344		133			133		1,477	1,477			
100101550	GALLATIN	TN		04/26/2023		731		(20)			(20)		711	711			
100071660	REXBURG	ID		10/14/2021		1,215		(75)			(75)		1,140	1,140			
100149210	SIMI VALLEY	CA		04/22/2024		474		(45)			(45)		429	429			
100065341	AUSTELL	GA		07/28/2021		1,224		(81)			(81)		1,144	1,144			
100114878	SUSSEX	NJ		07/10/2023		2,843		(51)			(51)		2,792	2,792			
100053438	BROOKLYN	NY		03/23/2021		2,829		(230)			(230)		2,599	2,599			
100088086	LAS VEGAS	NV		10/25/2022		435		(84)			(84)		352	352			
100079045	LAS VEGAS	NV		02/24/2022		1,068		(68)			(68)		1,001	1,001			
100119237	GEORGETOWN	TX		07/31/2023		679		14			14		693	693			
100092043	HOUSTON	TX		02/09/2023		557		(30)			(30)		527	527			
100144102	STREAMWOOD	IL		03/07/2024		599		(7)			(7)		593	593			
100137052	MYRTLE BEACH	SC		11/28/2023		787		254			254		1,041	1,041			
100137629	FORT WORTH	TX		12/08/2023		1,696		206			206		1,902	1,902			
100151638	JARRELL	TX		05/10/2024		947		(37)			(37)		909	909			
100135884	MADERA	CA		11/13/2023		438		(100)			(100)		338	338			
100164363	COLLEGE STATION	TX		08/21/2024		661		27			27		688	688			
100136623	ARLINGTON	TX		11/22/2023		504		9			9		514	514			
100114119	MINOCQUA	WI		06/29/2023		681		243			243		924	924			
100127645	SAINT PAUL	MN		09/08/2023		460		(51)			(51)		409	409			
100152452	WEST BLOOMFIELD	MI		05/17/2024		715		(2)			(2)		712	712			
100049398	CHICAGO	IL		11/20/2020		1,289		(164)			(164)		1,124	1,124			
100137586	CLEVELAND	OH		12/08/2023		2,033		(44)			(44)		1,989	1,989			
100031877	FONTANA	CA		03/29/2019		1,180		100			100		1,280	1,280			
100176135	TERRELL	TX		12/20/2024		482		(69)			(69)		413	413			
100165385	CHESAPEAKE	VA		08/29/2024		899		(74)			(74)		824	824			
100160135	DALTON	GA		07/17/2024		4,938		(120)			(120)		4,818	4,818			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133579	MIDVALE	UT		10/23/2023		654		37			37		691	691			
100028754	FRAMINGHAM	MA		10/26/2018		773		102			102		874	874			
100155900	WYLIE	TX		06/17/2024		571		(31)			(31)		540	540			
100181681	PASADENA	MD		12/11/2024		1,030		(78)			(78)		952	952			
100182025	MANOR	TX		12/12/2024		653		45			45		698	698			
100133911	TAMPA	FL		11/29/2023		495		33			33		528	528			
100079165	NEW SMYRNA BEACH	FL		02/24/2022		1,231		30			30		1,261	1,261			
100143789	VILLA RICA	GA		02/28/2024		396		(75)			(75)		321	321			
100063835	CAMBRIDGE	MN		07/01/2021		1,334		10			10		1,344	1,344			
100081269	CLEVELAND	TN		03/18/2022		1,151		47			47		1,197	1,197			
100102578	TOBYHANNA	PA		06/07/2023		621		(8)			(8)		613	613			
100126345	BRIDGETON	NJ		08/30/2023		457		(50)			(50)		407	407			
100160058	CREWE	VA		07/17/2024		873		(53)			(53)		821	821			
100143210	GERMANTOWN	TN		02/16/2024		802		(16)			(16)		787	787			
100013706	JACKSONVILLE	FL		05/25/2017		1,098		148			148		1,246	1,246			
100048431	VIRGINIA BEACH	VA		11/20/2020		3,873		(492)			(492)		3,381	3,381			
100055326	LEHIGH ACRES	FL		03/23/2021		1,333		(189)			(189)		1,144	1,144			
100060215	KILL DEVIL HILLS	NC		06/25/2021		1,341		(64)			(64)		1,277	1,277			
100133050	DORAL	FL		11/29/2023		519		(25)			(25)		494	494			
100065658	MATTHEWS	NC		07/28/2021		1,326		(102)			(102)		1,224	1,224			
100144328	RICHMOND	TX		03/07/2024		580		(66)			(66)		514	514			
100169152	FAYETTEVILLE	AR		09/27/2024		612		(62)			(62)		550	550			
100012966	PALMDALE	CA		05/25/2017		1,336		(33)			(33)		1,303	1,303			
100150681	SPRING	TX		05/06/2024		611		(31)			(31)		580	580			
100120450	LAS VEGAS	NV		08/18/2023		589		(63)			(63)		526	526			
100080184	FRESNO	CA		02/25/2022		1,071		(105)			(105)		966	966			
100159506	ROEBLING	NJ		07/15/2024		542		(25)			(25)		517	517			
100091157	REPUBLIC	MO		01/31/2023		672		74			74		746	746			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		1,067		(125)			(125)		941	941			
100155997	WINDER	GA		06/18/2024		548		(51)			(51)		496	496			
100029157	NORWALK	CA		10/26/2018		1,893		403			403		2,296	2,296			
100150689	PHOENIX	AZ		05/06/2024		585		(47)			(47)		538	538			
100186295	SAN ANTONIO	TX		12/27/2024		1,374		(85)			(85)		1,289	1,289			
100029746	WEST MELBOURNE	FL		10/26/2018		1,586		99			99		1,684	1,684			
100141146	SOUTH FALLSBURG	NY		01/30/2024		534		(24)			(24)		510	510			
100080865	PHOENIX	AZ		03/10/2022		1,063		(258)			(258)		805	805			
100053577	SOMERSET	NJ		03/23/2021		896		(98)			(98)		798	798			
100135294	MADISON LAKE	MN		11/13/2023		560		(8)			(8)		552	552			
100065073	BRIGHTON	CO		07/14/2021		1,271		(86)			(86)		1,185	1,185			
100066682	KNOXVILLE	TN		08/02/2021		979		(47)			(47)		932	932			
100136022	FORT WORTH	TX		11/16/2023		299		1			1		300	300			
100135508	MANCHESTER	CT		11/13/2023		567		3			3		570	570			
100168672	LANCASTER	PA		09/25/2024		578		(5)			(5)		573	573			
100102008	SPRINGFIELD	MA		04/14/2023		494		(61)			(61)		433	433			
100152586	KILLEEN	TX		05/17/2024		607		16			16		624	624			
100152609	ZION	IL		05/17/2024		655		(31)			(31)		624	624			
100043231	POUGHQUAG	NY		08/13/2020		1,200		(109)			(109)		1,091	1,091			
100102450	ALBRIGHTSVILLE	PA		06/07/2023		640		(58)			(58)		582	582			
100135528	HAMDEN	CT		11/13/2023		561		(8)			(8)		553	553			
100141165	LAKEWOOD	NJ		01/30/2024		610		(27)			(27)		583	583			
100063599	MIDDLEVILLE	MI		07/01/2021		1,482		(50)			(50)		1,432	1,432			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090388	TULSA	OK		12/28/2022		494		(55)			(55)		439	439			
100185594	NAPERVILLE	IL		12/20/2024		621		(72)			(72)		549	549			
100114981	CHARLOTTE	NC		07/14/2023		1,526		65			65		1,591	1,591			
100066788	LUSBY	MD		08/02/2021		1,449		2			2		1,451	1,451			
100110592	SAN ANTONIO	TX		06/30/2023		660		(20)			(20)		640	640			
100136063	CRYSTAL LAKE	IL		11/16/2023		468		(3)			(3)		466	466			
100131628	COLUMBIA	TN		10/06/2023		9,582		307			307		9,889	9,889			
100161503	FARMINGTON	AR		07/30/2024		8,273		(220)			(220)		8,053	8,053			
100135312	KILLEEN	TX		11/13/2023		6,016		(17)			(17)		6,000	6,000			
100032131	TRACY	CA		03/29/2019		1,697		134			134		1,830	1,830			
100174294	APALACHICOLA	FL		10/31/2024		1,653		7			7		1,659	1,659			
100152678	TAMPA	FL		05/17/2024		555		(29)			(29)		526	526			
100076242	MCMINNVILLE	OR		01/07/2022		1,235		(70)			(70)		1,165	1,165			
100092064	WARETOWN	NJ		02/09/2023		571		(36)			(36)		535	535			
100049061	MIAMI	FL		11/20/2020		5,165		529			529		5,694	5,694			
100165002	PITTSFIELD	MA		08/28/2024		472		(87)			(87)		385	385			
100148920	FORT WORTH	TX		04/17/2024		699		127			127		827	827			
100150608	FORT WORTH	TX		05/03/2024		691		119			119		810	810			
100165739	INDEPENDENCE	MO		08/29/2024		327		(72)			(72)		255	255			
100024768	GAITHERSBURG	MD		09/20/2018		1,587		26			26		1,613	1,613			
100060313	RICHMOND	VA		06/25/2021		1,316		(74)			(74)		1,241	1,241			
100011697	ORLANDO	FL		03/08/2017		57		768			768		825	825			
100137188	WINCHESTER	CA		11/28/2023		59,233		1,254			1,254		60,487	60,487			
100165538	TUCSON	AZ		08/29/2024		647		(25)			(25)		622	622			
100185020	ACWORTH	GA		12/19/2024		537		(96)			(96)		441	441			
100137855	APEX	NC		12/08/2023		378		114			114		491	491			
100133201	HOUSTON	TX		11/29/2023		859		(20)			(20)		839	839			
100160591	SUSSEX	NJ		07/19/2024		549		(54)			(54)		495	495			
100147711	LAWRENCEVILLE	GA		04/05/2024		797		(13)			(13)		783	783			
100139348	COLLINGSWOOD	NJ		12/28/2023		368		(25)			(25)		343	343			
100179449	PROVIDENCE VILLAGE	TX		11/21/2024		674		38			38		712	712			
100099991	LAKE PARK	FL		03/28/2023		405		18			18		423	423			
100147937	CENTER VALLEY	PA		04/08/2024		13,832		342			342		14,174	14,174			
100130383	LUBBOCK	TX		09/28/2023		446		(78)			(78)		367	367			
100146038	ATLANTIC BEACH	FL		03/19/2024		553		(31)			(31)		522	522			
100108388	JACKSONVILLE	FL		05/25/2023		602		(35)			(35)		567	567			
100151302	MYRTLE BEACH	SC		05/10/2024		752		79			79		831	831			
100129557	SAINT AUGUSTINE	FL		09/29/2023		739		86			86		825	825			
100110339	ALLEN	TX		06/30/2023		926		(17)			(17)		909	909			
100065435	FRANKLIN CENTER	PA		07/28/2021		1,334		(46)			(46)		1,288	1,288			
100180449	LELAND	NC		11/25/2024		676		8			8		684	684			
100129439	VIRGINIA BEACH	VA		09/29/2023		578		14			14		592	592			
100129635	PANAMA CITY BEACH	FL		09/29/2023		12,631		(146)			(146)		12,484	12,484			
100148662	KATY	TX		04/15/2024		484		(41)			(41)		443	443			
100077154	SCHODACK LANDING	NY		01/03/2022		1,545		(4)			(4)		1,541	1,541			
100065716	CITRUS HEIGHTS	CA		07/28/2021		3,057		(185)			(185)		2,872	2,872			
100164932	TOWNSEND	DE		08/28/2024		530		(20)			(20)		510	510			
100161706	EDGEWATER	FL		07/30/2024		803		(28)			(28)		775	775			
100185615	ENFIELD	CT		12/20/2024		1,015		(69)			(69)		946	946			
100136791	KANSAS CITY	MO		11/27/2023		446		(20)			(20)		426	426			
100065399	LAKEWOOD	NJ		07/28/2021		1,320		(48)			(48)		1,271	1,271			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169431	MONMOUTH BEACH	NJ		09/30/2024		51,502		(1,251)			(1,251)		50,251	50,251			
100129560	NEW MARKET	AL		09/29/2023		448		84			84		532	532			
100101742	BRIDGETON	NJ		03/31/2023		493		(42)			(42)		451	451			
100068179	CORDOVA	TN		08/25/2021		1,323		(39)			(39)		1,284	1,284			
100120920	UPPER ARLINGTON	OH		08/30/2023		651		(24)			(24)		627	627			
100135327	TULARE	CA		11/13/2023		618		108			108		726	726			
100100457	ADELANTO	CA		04/27/2023		1,063		(38)			(38)		1,025	1,025			
100169355	NORTH TONAWANDA	NY		09/27/2024		544		(80)			(80)		464	464			
100135511	HOLLY SPRINGS	NC		11/13/2023		667		(6)			(6)		660	660			
100120895	OCEAN CITY	MD		08/30/2023		548		29			29		577	577			
100134059	RINGWOOD	NJ		10/25/2023		338		(20)			(20)		318	318			
100181934	CEDAR HILL	TX		12/12/2024		635		4			4		639	639			
100164990	LAKEVILLE	PA		08/28/2024		583		(89)			(89)		494	494			
100161131	PENDERGRASS	GA		07/24/2024		845		38			38		883	883			
100143280	SAINT CLOUD	FL		02/16/2024		1,474		(28)			(28)		1,446	1,446			
100024742	HIGHLAND	CA		09/20/2018		914		(29)			(29)		886	886			
100103775	KISSIMMEE	FL		05/10/2023		681		(55)			(55)		626	626			
100011585	THONOTOSASSA	FL		03/08/2017		356		514			514		870	870			
100130271	CHICAGO	IL		09/28/2023		415							415	415			
100155627	WASHINGTON	DC		06/18/2024		1,159		(62)			(62)		1,097	1,097			
100141170	MONTICELLO	NY		01/30/2024		550		(28)			(28)		522	522			
100025037	PASSAIC	NJ		09/20/2018		917		731			731		1,648	1,648			
100088840	BLUFFTON	SC		11/15/2022		387		(15)			(15)		371	371			
100090101	HOUSTON	TX		01/13/2023		2,458		(186)			(186)		2,272	2,272			
100086527	WENDELL	NC		09/30/2022		355		(93)			(93)		262	262			
100119483	GREENVILLE	TX		07/31/2023		632		(35)			(35)		597	597			
100043118	WINNETKA	CA		05/28/2020		3,108		(49)			(49)		3,059	3,059			
100175300	BRYAN	TX		11/05/2024		950		(24)			(24)		926	926			
100140104	WINTER HAVEN	FL		01/09/2024		2,285		67			67		2,352	2,352			
100029620	ELKRIDGE	MD		10/26/2018		1,062		105			105		1,167	1,167			
100117806	KATY	TX		07/20/2023		296		266			266		562	562			
100175163	JARRELL	TX		11/05/2024		1,558		(81)			(81)		1,477	1,477			
100152519	PORTSMOUTH	VA		05/17/2024		566		(27)			(27)		540	540			
100126323	TORRINGTON	CT		08/30/2023		529		(25)			(25)		504	504			
100143065	HOUSTON	TX		02/14/2024		515		(97)			(97)		418	418			
100055064	CUMMING	GA		03/23/2021		2,316		(113)			(113)		2,203	2,203			
100162727	PENDERGRASS	GA		08/12/2024		665		24			24		689	689			
100167884	BLUE ISLAND	IL		09/20/2024		577		(75)			(75)		502	502			
100024745	LANCASTER	CA		09/20/2018		1,010		102			102		1,112	1,112			
100139983	MARTINSBURG	WV		01/09/2024		915		(23)			(23)		892	892			
100065741	DENVER	CO		07/28/2021		1,312		(39)			(39)		1,272	1,272			
100054126	ORANGE	CT		03/23/2021		1,007		(89)			(89)		918	918			
100140599	TALLAHASSEE	FL		01/19/2024		12,431		(62)			(62)		12,368	12,368			
100166139	OCALA	FL		09/09/2024		1,292		91			91		1,383	1,383			
100115766	PALMER	AK		07/20/2023		631		(9)			(9)		623	623			
100030426	COLUMBIA	SC		12/20/2018		1,051		97			97		1,148	1,148			
100026979	FONTANA	CA		09/26/2018		977		153			153		1,130	1,130			
100176563	COMSTOCK PARK	MI		11/15/2024		857		(36)			(36)		821	821			
100027840	LAKEVILLE	MN		10/26/2018		908		64			64		972	972			
100132083	TEMPLE	TX		10/13/2023		630		(2)			(2)		628	628			
100115128	CINCINNATI	OH		07/17/2023		558		(33)			(33)		524	524			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032058	OAKLAND	CA		03/29/2019		1,411		58			58		1,469	1,469			
100026101	SMYRNA	GA		09/20/2018		314		12			12		326	326			
100115404	VIRGINIA BEACH	VA		07/17/2023		1,047		(16)			(16)		1,030	1,030			
100156193	LAREDO	TX		06/20/2024		575		(57)			(57)		518	518			
100062450	SAN ANTONIO	TX		07/01/2021		2,074		(43)			(43)		2,031	2,031			
100090979	HENRICO	VA		01/31/2023		4,603		(205)			(205)		4,397	4,397			
100129441	YOUNGSTOWN	FL		09/29/2023		632		(8)			(8)		625	625			
100180203	MILLEDGEVILLE	GA		11/25/2024		4,423		(120)			(120)		4,302	4,302			
100075798	CONVERSE	TX		12/01/2021		1,256		(43)			(43)		1,214	1,214			
100169737	SPARTA	TN		09/30/2024		590		(58)			(58)		533	533			
100137654	LAWRENCEVILLE	NJ		12/08/2023		2,269		(47)			(47)		2,222	2,222			
100120572	FRESNO	CA		08/18/2023		503		(35)			(35)		468	468			
100110419	MAYWOOD	IL		06/30/2023		596		(38)			(38)		559	559			
100158055	ASHEVILLE	NC		07/09/2024		608		(29)			(29)		578	578			
100112037	PORT CHESTER	NY		06/29/2023		292		1,251			1,251		1,543	1,543			
100116723	HOMESTEAD	FL		07/20/2023		720		217			217		938	938			
100024481	ANTIOCH	CA		09/20/2018		422		222			222		644	644			
100119197	MOHAVE VALLEY	AZ		07/31/2023		590		(7)			(7)		584	584			
100080466	MIAMI BEACH	FL		03/10/2022		934		(101)			(101)		833	833			
100011598	MORENO VALLEY	CA		03/08/2017		2,176		250			250		2,426	2,426			
100087956	PHOENIX	AZ		10/25/2022		472		(22)			(22)		450	450			
100026962	WEST SACRAMENTO	CA		09/26/2018		886		34			34		920	920			
100050001	CHESTER	VA		11/20/2020		5,671		(221)			(221)		5,450	5,450			
100158043	LAKELAND	FL		07/09/2024		609		(10)			(10)		599	599			
100136372	AIKEN	SC		11/20/2023		660		37			37		697	697			
100171836	EAGLE RIVER	AK		10/17/2024		612		(64)			(64)		548	548			
100013042	HOLLYWOOD	FL		05/25/2017		572		320			320		892	892			
100043056	GRANADA HILLS	CA		05/28/2020		4,984		185			185		5,169	5,169			
100164611	GLEN BURNIE	MD		08/21/2024		557		(53)			(53)		504	504			
100157837	COLONIA TULUM PUEBLO	MEX		07/08/2024		485							485	485			
100120372	LAS VEGAS	NV		08/18/2023		573		4			4		577	577			
100181891	TAMPA	FL		12/12/2024		658		56			56		714	714			
100185960	EAST HARTFORD	CT		12/26/2024		688		(19)			(19)		669	669			
100160957	FORT WORTH	TX		07/24/2024		531		(17)			(17)		514	514			
100182462	MARIETTA	GA		12/12/2024		611		4			4		616	616			
100025395	CHICAGO	IL		09/20/2018		2,022		194			194		2,216	2,216			
100133863	PALMDALE	CA		10/20/2023		466		(29)			(29)		437	437			
100153693	CORAL SPRINGS	FL		05/31/2024		572		(23)			(23)		549	549			
100138749	FRESNO	CA		02/02/2024		532		(90)			(90)		442	442			
100158920	CONWAY	SC		07/12/2024		687		42			42		728	728			
100156596	CLAYTON	NC		06/24/2024		663		10			10		673	673			
100119378	ROYSE CITY	TX		07/31/2023		923							923	923			
100165021	PEARLAND	TX		08/28/2024		467		(63)			(63)		404	404			
100127978	BURNSVILLE	MN		09/08/2023		1,027		46			46		1,073	1,073			
100071239	BAYTOWN	TX		10/01/2021		1,396							1,396	1,396			
100063252	SANTA FE	TX		07/01/2021		2,164		(54)			(54)		2,110	2,110			
100116011	LEXINGTON PARK	MD		07/20/2023		578		(13)			(13)		566	566			
100117953	FORT WALTON BEACH	FL		07/20/2023		714		524			524		1,239	1,239			
100068377	SEASIDE HEIGHTS	NJ		08/25/2021		1,157		(97)			(97)		1,060	1,060			
100014796	SAN DIEGO	CA		11/06/2017		1,506		(34)			(34)		1,472	1,472			
100119060	LOUISVILLE	KY		07/27/2023		388		(41)			(41)		346	346			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151649	ORLANDO	FL		05/10/2024		8,324		(171)			(171)		8,153	8,153			
100101500	FAIRFAX	VA		04/26/2023		4,949		(145)			(145)		4,804	4,804			
100180238	MEADOWLAKES	TX		11/25/2024		781		(48)			(48)		733	733			
100057595	SAINT PETERSBURG	FL		06/30/2021		1,281		(111)			(111)		1,170	1,170			
100181279	KANSAS CITY	MO		12/06/2024		892		48			48		940	940			
100054188	CLOVIS	CA		03/23/2021		1,164		(89)			(89)		1,075	1,075			
100163166	NORTHAMPTON	PA		08/13/2024		1,977		(94)			(94)		1,883	1,883			
100148404	COLLEGE STATION	TX		04/12/2024		707		82			82		789	789			
100170451	NEW LONDON	CT		10/09/2024		531		(64)			(64)		467	467			
100028523	MCDONOUGH	GA		10/26/2018		694		136			136		830	830			
100102182	ROMEOVILLE	IL		04/14/2023		443		(22)			(22)		421	421			
100182165	SAN MARCOS	TX		12/12/2024		10,124		(122)			(122)		10,001	10,001			
100081157	JARRELL	TX		03/18/2022		1,745		94			94		1,839	1,839			
100151031	HARVEST	AL		05/08/2024		728		104			104		833	833			
100175925	CONCORD	NC		11/14/2024		673		49			49		722	722			
100151787	FORT MYERS	FL		05/10/2024		540		(89)			(89)		450	450			
100180344	PHILADELPHIA	PA		11/25/2024		891		(18)			(18)		873	873			
100068389	LANDER	WY		08/25/2021		3,999		(179)			(179)		3,820	3,820			
100168276	SAN DIEGO	CA		09/20/2024		575		(53)			(53)		521	521			
100180736	WICHITA	KS		11/26/2024		366		(56)			(56)		309	309			
100135413	PALM BEACH GARDENS	FL		11/13/2023		6,050		(54)			(54)		5,995	5,995			
100141006	HOUSTON	TX		02/20/2024		44,832		(2,130)			(2,130)		42,702	42,702			
100136631	LAS VEGAS	NV		11/22/2023		542		118			118		660	660			
100165311	NEW HAVEN	CT		08/29/2024		503		(41)			(41)		463	463			
100087531	ORCHARD PARK	NY		10/25/2022		826		182			182		1,008	1,008			
100044481	NEWARK	CA		11/19/2020		2,808		112			112		2,920	2,920			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		2,963		(81)			(81)		2,882	2,882			
100168316	TEMPE	AZ		09/20/2024		353		(45)			(45)		309	309			
100120115	ROSHARON	TX		08/11/2023		743		143			143		885	885			
100162954	HORSESHOE BAY	TX		08/12/2024		560		(22)			(22)		538	538			
100101775	LAKEHURST	NJ		03/31/2023		498		(24)			(24)		474	474			
100065737	STEAMBOAT SPRINGS	CO		07/28/2021		1,288		(96)			(96)		1,192	1,192			
100159221	GREENSBORO	NC		07/15/2024		558		(19)			(19)		539	539			
100162860	LILLIAN	AL		08/12/2024		676		19			19		695	695			
100153635	PALM BAY	FL		05/31/2024		501		(82)			(82)		419	419			
100119512	ANNA	TX		07/28/2023		11,024		(228)			(228)		10,796	10,796			
100150700	ROYSE CITY	TX		05/06/2024		570		(29)			(29)		541	541			
100076063	JACKSONVILLE	FL		01/07/2022		1,788		(87)			(87)		1,701	1,701			
100133822	POINCIANA	FL		10/20/2023		382		(9)			(9)		373	373			
100057660	PROVIDENCE	RI		06/30/2021		1,259		(76)			(76)		1,183	1,183			
100175244	ANCHORAGE	AK		11/05/2024		624		(45)			(45)		579	579			
100014026	LANDOVER	MD		05/25/2017		1,977		154			154		2,132	2,132			
100080866	PHOENIX	AZ		03/10/2022		1,050		(245)			(245)		805	805			
100162253	NORTH LAS VEGAS	NV		09/06/2024		574		(67)			(67)		506	506			
100147884	FRESNO	TX		04/08/2024		2,506		214			214		2,720	2,720			
100065705	PRESCOTT VALLEY	AZ		07/28/2021		3,252		(212)			(212)		3,039	3,039			
100103021	WATERBURY	CT		06/22/2023		582		(69)			(69)		513	513			
100117694	WEST HARTFORD	CT		07/20/2023		1,080		264			264		1,345	1,345			
100070479	GRANTS PASS	OR		09/23/2021		1,276		(123)			(123)		1,152	1,152			
100138794	ALLENTOWN	PA		12/21/2023		541		(20)			(20)		521	521			
100024865	STATEN ISLAND	NY		09/20/2018		4,656		869			869		5,525	5,525			

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100175495	FAIRBURN	GA		12/23/2024		552		(67)			(67)		485	485			
100152661	KNOXVILLE	TN		05/17/2024		749		(24)			(24)		725	725			
100011686	SANTA FE	NM		03/08/2017		689		672			672		1,361	1,361			
100147883	PRINCETON	TX		04/08/2024		736		104			104		840	840			
100163131	HANFORD	CA		08/13/2024		2,157		(86)			(86)		2,070	2,070			
100164132	ORLANDO	FL		08/21/2024		489		(64)			(64)		425	425			
100137633	ROSHARON	TX		12/08/2023		834		69			69		904	904			
100162922	LEESBURG	FL		08/12/2024		490		(24)			(24)		466	466			
100148321	IDAHO FALLS	ID		04/12/2024		549		(4)			(4)		545	545			
100055541	STATESBORO	GA		03/23/2021		1,117		(221)			(221)		896	896			
100163076	MYRTLE BEACH	SC		08/13/2024		834		(78)			(78)		756	756			
100048506	SAN BERNARDINO	CA		11/20/2020		856		(124)			(124)		731	731			
100116024	CELEBRATION	FL		07/20/2023		765		40			40		805	805			
100141719	TAMPA	FL		01/30/2024		419		(22)			(22)		398	398			
100134484	WEST MILFORD	NJ		10/30/2023		1,349		(96)			(96)		1,252	1,252			
100151815	BAKERSFIELD	CA		05/10/2024		622		(1)			(1)		622	622			
100025884	PACOIMA	CA		09/20/2018		1,351		34			34		1,385	1,385			
100152433	CAPE MAY COURT HOUSE	NJ		05/17/2024		464		(6)			(6)		458	458			
100081147	ARLINGTON	VA		03/18/2022		1,403		129			129		1,532	1,532			
100039874	LAS VEGAS	NV		10/28/2019		1,104		(95)			(95)		1,009	1,009			
100152375	MARICOPA	AZ		05/17/2024		582		7			7		589	589			
100109072	METAIRIE	LA		06/05/2023		671		(20)			(20)		650	650			
100065795	SAN DIEGO	CA		07/28/2021		1,253		(90)			(90)		1,163	1,163			
100050192	BAY SHORE	NY		11/20/2020		2,919		(321)			(321)		2,598	2,598			
100149474	IRMO	SC		04/24/2024		51,375		(1,718)			(1,718)		49,657	49,657			
100171870	NORTH ATTLEBORO	MA		10/17/2024		673		(52)			(52)		621	621			
100138878	JACKSONVILLE	FL		12/21/2023		597		(27)			(27)		570	570			
100164570	FARMERSVILLE	TX		08/21/2024		964		(142)			(142)		822	822			
100119387	KIMBERLY	AL		07/31/2023		580		(12)			(12)		569	569			
100161384	CONROE	TX		07/25/2024		611		(142)			(142)		470	470			
100139240	EASTON	PA		12/28/2023		373		109			109		482	482			
100103135	HOMEWOOD	IL		04/21/2023		194		(10)			(10)		184	184			
100182306	OREGON	IL		12/12/2024		966		33			33		999	999			
100148795	ROSHARON	TX		04/17/2024		695		66			66		761	761			
100126702	SCHERERVILLE	IN		08/30/2023		423		407			407		830	830			
100151327	NEW BRAUNFELS	TX		05/10/2024		725		130			130		855	855			
100171873	NUTLEY	NJ		10/17/2024		668		(45)			(45)		623	623			
100013916	CORAL SPRINGS	FL		05/25/2017		1,947		140			140		2,087	2,087			
100079677	TOMBALL	TX		04/08/2022		2,282		85			85		2,367	2,367			
100065542	FREDERICKSBURG	VA		07/28/2021		3,350		(162)			(162)		3,188	3,188			
100181974	FORNEY	TX		12/12/2024		661		53			53		714	714			
100142098	SHAKOPEE	MN		02/29/2024		523		(35)			(35)		489	489			
100139171	BRADENTON	FL		12/28/2023		419		17			17		436	436			
100054117	LAWRENCEVILLE	GA		03/23/2021		1,174		(228)			(228)		946	946			
100025567	ONTARIO	CA		09/20/2018		1,108		(43)			(43)		1,065	1,065			
100100868	MATTAWA	WA		04/28/2023		1,085		200			200		1,285	1,285			
100180276	TULSA	OK		11/25/2024		629		(13)			(13)		616	616			
100180194	CHICAGO	IL		11/25/2024		576		(20)			(20)		557	557			
100136319	APPLETON	WI		11/20/2023		472		60			60		532	532			
100136763	KANSAS CITY	MO		11/27/2023		442		(14)			(14)		427	427			
100091668	SURPRISE	AZ		01/27/2023		552		(50)			(50)		502	502			

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100115033	BAKERSFIELD	CA		07/14/2023		568		(46)			(46)		522	522			
100160072	EULESS	TX		07/17/2024		2,199		(110)			(110)		2,090	2,090			
100152734	HEMET	CA		05/22/2024		510		(96)			(96)		415	415			
100013610	SAN BUENAVENTURA	CA		05/25/2017		873		116			116		989	989			
100078796	HENDERSONVLLE	NC		02/24/2022		1,151		(53)			(53)		1,098	1,098			
100024544	SPRING VALLEY	CA		09/20/2018		8,199		29			29		8,228	8,228			
100141991	GARLAND	TX		02/29/2024		508		(93)			(93)		415	415			
100062326	NORTH LAS VEGAS	NV		07/01/2021		1,447		(33)			(33)		1,414	1,414			
100186012	ORLANDO	FL		12/27/2024		508		(61)			(61)		447	447			
100017054	PLANO	TX		05/16/2018		1,305		(85)			(85)		1,220	1,220			
100048277	UNION CITY	NJ		11/20/2020		1,060		(187)			(187)		873	873			
100152738	HEMET	CA		05/22/2024		510		(95)			(95)		415	415			
100108186	HARVEY	LA		05/24/2023		1,347		(105)			(105)		1,242	1,242			
100081587	DEERFIELD BEACH	FL		03/24/2022		845		(58)			(58)		787	787			
100013407	HOLLYWOOD	FL		05/25/2017		579		305			305		884	884			
100152736	HEMET	CA		05/22/2024		510		(95)			(95)		415	415			
100152658	HAMPTON	VA		05/17/2024		565		(28)			(28)		536	536			
100100978	NORTH BRUNSWICK	NJ		04/28/2023		965		413			413		1,377	1,377			
100136526	KISSIMMEE	FL		11/20/2023		18,842		874			874		19,717	19,717			
100132305	PRINCETON	TX		10/13/2023		608		(44)			(44)		564	564			
100088270	STANHOPE	NJ		10/17/2022		671		(52)			(52)		619	619			
100126411	COLUMBUS	OH		08/30/2023		548		(25)			(25)		523	523			
100148409	LOCKHART	TX		04/12/2024		1,309		122			122		1,431	1,431			
100103514	SANGER	CA		05/08/2023		528		(42)			(42)		486	486			
100119461	RALEIGH	NC		07/31/2023		759		62			62		821	821			
100131643	KYLE	TX		10/06/2023		636		5			5		641	641			
100143157	KISSIMMEE	FL		02/16/2024		6,018		(175)			(175)		5,843	5,843			
100175304	CADDO MILLS	TX		11/05/2024		1,102		(17)			(17)		1,085	1,085			
100133726	PEACHTREE CITY	GA		10/23/2023		568		2			2		570	570			
100151852	HAMILTON	NJ		05/10/2024		3,757		(207)			(207)		3,550	3,550			
100161711	CROWN POINT	IN		07/30/2024		7,827		(328)			(328)		7,500	7,500			
100133680	PFLUGERVILLE	TX		10/23/2023		722		158			158		880	880			
100140915	SUNRISE	FL		02/26/2024		3,916		(227)			(227)		3,689	3,689			
100113272	LEMOORE	CA		06/29/2023		473		(27)			(27)		447	447			
100133654	GEORGETOWN	TX		10/23/2023		753		12			12		765	765			
100136849	YOUNGSVILLE	NC		11/27/2023		546		19			19		565	565			
100152733	HEMET	CA		05/22/2024		509		(94)			(94)		415	415			
100076163	RALEIGH	NC		01/07/2022		1,280		(39)			(39)		1,241	1,241			
100176165	SHAVER LAKE	CA		12/20/2024		577		(77)			(77)		501	501			
100152303	PUNTA GORDA	FL		05/17/2024		934		138			138		1,072	1,072			
100109312	ROCKVALE	TN		06/12/2023		691		(40)			(40)		651	651			
100148767	OWENS CROSS ROADS	AL		04/17/2024		668		68			68		736	736			
100158077	BUSHKILL	PA		07/09/2024		654		(46)			(46)		608	608			
100147552	ORANGE PARK	FL		04/03/2024		493		(47)			(47)		446	446			
100071619	PETERSBURG	VA		10/14/2021		1,191		(84)			(84)		1,107	1,107			
100151907	DULUTH	GA		07/10/2024		522		5			5		527	527			
100175628	RED BLUFF	CA		11/12/2024		651		(37)			(37)		614	614			
100014367	LAUREL	MD		09/27/2017		1,025		109			109		1,133	1,133			
100110951	PALMDALE	CA		06/29/2023		667		233			233		900	900			
100102764	RUNNING SPRINGS	CA		06/22/2023		525		(78)			(78)		447	447			
100116659	NEWBURGH	NY		07/20/2023		727		738			738		1,466	1,466			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067977	SILVER SPRING	MD		09/23/2021		1,324		(55)			(55)		1,270	1,270			
100152027	ATLANTA	GA		05/14/2024		443		(26)			(26)		417	417			
100029782	NORTHAMPTON	PA		10/26/2018		1,169		90			90		1,260	1,260			
100153326	PLANT CITY	FL		05/30/2024		622		10			10		632	632			
100174721	VILLA RICA	GA		10/31/2024		589		(102)			(102)		487	487			
100158897	BOLIVIA	NC		07/12/2024		663		76			76		738	738			
100163109	KNOXVILLE	TN		08/13/2024		528		(63)			(63)		465	465			
100180244	NORTH PORT	FL		11/25/2024		890		(12)			(12)		878	878			
100133133	ORLANDO	FL		11/29/2023		499		(19)			(19)		480	480			
100111825	HUNTINGTON	NY		06/29/2023		431		748			748		1,179	1,179			
100129444	BRUNSWICK	GA		09/29/2023		628		(5)			(5)		623	623			
100029697	SILVER SPRING	MD		10/26/2018		1,942		67			67		2,009	2,009			
100168301	PALM BAY	FL		09/20/2024		1,411		(123)			(123)		1,289	1,289			
100158042	MIAMI	FL		07/09/2024		570		(47)			(47)		523	523			
100081013	GRAND JUNCTION	CO		03/18/2022		1,731		66			66		1,797	1,797			
100099688	PHOENIX	AZ		04/06/2023		482		(96)			(96)		386	386			
100179704	DAPHNE	AL		11/21/2024		956		162			162		1,118	1,118			
100152726	HEMET	CA		05/22/2024		508		(93)			(93)		415	415			
100101099	CROYDON	PA		04/28/2023		742		337			337		1,078	1,078			
100158020	HUDSON	FL		07/09/2024		543		(22)			(22)		521	521			
100135458	PENSACOLA	FL		11/13/2023		624		63			63		686	686			
100023823	AUSTIN	TX		09/04/2018		1,258		(13)			(13)		1,245	1,245			
100165444	DUBOIS	WY		08/29/2024		514		(61)			(61)		454	454			
100152850	ARLINGTON	TN		05/22/2024		910		(54)			(54)		855	855			
100182056	OCALA	FL		12/12/2024		711		43			43		754	754			
100147824	GLASSBORO	NJ		04/08/2024		597		(18)			(18)		580	580			
100154869	CENTENNIAL	CO		07/19/2024		2,177		(53)			(53)		2,124	2,124			
100071722	LITTLE ELM	TX		10/14/2021		1,204		(96)			(96)		1,109	1,109			
100119375	ACWORTH	GA		07/31/2023		575		(11)			(11)		564	564			
100146643	LOMBARD	IL		03/20/2024		467		(68)			(68)		399	399			
100117869	WEST PALM BEACH	FL		07/20/2023		478		(27)			(27)		451	451			
100160915	GRAND PRAIRIE	TX		07/24/2024		564		(11)			(11)		553	553			
100164636	FARMERSVILLE	TX		08/21/2024		666		(166)			(166)		499	499			
100169637	STONE MOUNTAIN	GA		09/30/2024		580		(75)			(75)		506	506			
100180217	GASTONIA	NC		11/25/2024		583		(31)			(31)		552	552			
100141203	BATON ROUGE	LA		01/30/2024		497		(55)			(55)		442	442			
100130425	TULSA	OK		09/28/2023		540		(27)			(27)		513	513			
100029599	TURLOCK	CA		10/26/2018		763		26			26		789	789			
100101913	ATWATER	CA		04/06/2023		447		(34)			(34)		413	413			
100179351	TUCSON	AZ		12/27/2024		501		(71)			(71)		431	431			
100055917	BALTIMORE	MD		03/26/2021		1,359		(81)			(81)		1,278	1,278			
100148286	ANTIOCH	IL		04/12/2024		626		(18)			(18)		607	607			
100143227	BRENHAM	TX		02/16/2024		644		34			34		679	679			
100129552	KYLE	TX		09/29/2023		719		54			54		772	772			
100157943	CAPE CORAL	FL		07/09/2024		694		142			142		835	835			
100068511	FORT WORTH	TX		08/25/2021		1,239		(108)			(108)		1,132	1,132			
100112235	SONOMA	CA		06/29/2023		652		575			575		1,227	1,227			
100129644	SAN ANTONIO	TX		09/29/2023		622		2			2		625	625			
100047818	NORTH PROVIDENCE	RI		11/20/2020		598		(42)			(42)		556	556			
100147551	NORTH MIAMI	FL		04/03/2024		498		13			13		511	511			
100164123	ATLANTA	GA		08/21/2024		489		(66)			(66)		423	423			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046506	SOUTH AMBOY	NJ		11/25/2020		1,365		(186)			(186)		1,179	1,179			
100143089	HUNTSVILLE	AL		02/16/2024		586		5			5		591	591			
100127400	DALLAS	TX		08/30/2023		314		1,153			1,153		1,467	1,467			
100158053	FORTUNA	CA		07/09/2024		550		(14)			(14)		536	536			
100162610	LILLINGTON	NC		08/12/2024		520		(52)			(52)		468	468			
100079754	ORLANDO	FL		04/08/2022		731		(78)			(78)		653	653			
100081365	RALEIGH	NC		03/18/2022		1,222		67			67		1,289	1,289			
100112689	BOWIE	MD		06/29/2023		1,100		1,155			1,155		2,255	2,255			
100186583	GRAHAM	NC		12/30/2024		721		144			144		865	865			
100149620	HOT SPRINGS	VA		04/26/2024		391		(40)			(40)		351	351			
100181939	GREENSBORO	NC		12/12/2024		648		43			43		691	691			
100081270	TOWNSEND	DE		03/18/2022		1,632		63			63		1,695	1,695			
100169310	MESQUITE	TX		09/27/2024		582		(64)			(64)		518	518			
100049814	SANTA ANA	CA		11/20/2020		2,341		(330)			(330)		2,011	2,011			
100028227	FREDERICK	MD		10/26/2018		1,158		(5)			(5)		1,153	1,153			
100076180	TAMPA	FL		01/07/2022		710		(17)			(17)		692	692			
100055398	AURORA	IL		03/23/2021		1,065		(107)			(107)		958	958			
100134893	WILMINGTON	DE		10/30/2023		369		60			60		429	429			
100099684	KNOXVILLE	TN		04/06/2023		672		(74)			(74)		598	598			
100165542	MANOR	TX		08/29/2024		599		(39)			(39)		560	560			
100148039	MABLETON	GA		04/10/2024		674		39			39		713	713			
100135561	PEORIA	AZ		11/13/2023		2,054		74			74		2,129	2,129			
100047927	VENTURA	CA		11/20/2020		1,314		(200)			(200)		1,114	1,114			
100160198	DODGE CITY	KS		07/18/2024		507		(16)			(16)		491	491			
100148430	RIO RANCHO	NM		04/12/2024		1,079		139			139		1,218	1,218			
100164837	DAVENPORT	FL		08/26/2024		433		84			84		517	517			
100147891	PRINCETON	TX		04/08/2024		733		103			103		837	837			
100127524	BLOOMINGDALE	GA		09/08/2023		768		102			102		870	870			
100174960	SCENIC	AZ		10/31/2024		1,145		(107)			(107)		1,038	1,038			
100151544	TAMPA	FL		05/10/2024		588		11			11		598	598			
100152583	LOUISVILLE	KY		05/17/2024		553		(13)			(13)		541	541			
100149732	SNELLVILLE	GA		04/26/2024		499		(36)			(36)		464	464			
100142788	NORCROSS	GA		02/08/2024		588		7			7		595	595			
100112251	MOUNTLAKE TERRACE	WA		06/29/2023		359		311			311		670	670			
100071511	KALISPELL	MT		10/19/2021		1,127		(43)			(43)		1,084	1,084			
100055599	STOCKTON	CA		03/23/2021		940		(113)			(113)		827	827			
100186576	OWINGS MILLS	MD		12/30/2024		375		7			7		382	382			
100136058	AZLE	TX		11/16/2023		588		20			20		607	607			
100044674	FREDERICK	MD		11/19/2020		709		(61)			(61)		648	648			
100100937	PORT CHARLOTTE	FL		04/28/2023		540		(58)			(58)		482	482			
100067259	LEESBURG	FL		08/02/2021		1,646		88			88		1,734	1,734			
100138192	NEWNAN	GA		12/14/2023		508		(23)			(23)		485	485			
100143153	LAS CRUCES	NM		02/16/2024		2,414		(38)			(38)		2,376	2,376			
100158700	NEWARK	DE		07/10/2024		16,150		(357)			(357)		15,793	15,793			
100164874	SAN ANTONIO	TX		08/26/2024		535		(84)			(84)		450	450			
100172688	GRAND PRAIRIE	TX		11/21/2024		609		(41)			(41)		567	567			
100076171	BLACKSBURG	VA		01/07/2022		1,466		(68)			(68)		1,397	1,397			
100127644	SAINT GEORGE	UT		09/08/2023		676		20			20		696	696			
100080809	DAVENPORT	FL		03/01/2022		11,969		(1,105)			(1,105)		10,864	10,864			
100053990	WARRENTON	VA		03/23/2021		399		(26)			(26)		373	373			
100049472	MIAMI	FL		11/20/2020		480		85			85		565	565			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149047	WELLINGTON	OH		04/19/2024		475		(101)			(101)		374	374			
100119180	COLUMBUS	OH		07/31/2023		598		14			14		612	612			
100110544	HOSCHTON	GA		06/30/2023		747		57			57		803	803			
100081326	JOSEPHINE	TX		03/18/2022		1,180		97			97		1,276	1,276			
100120924	SMITHVILLE	TN		08/30/2023		2,160		16			16		2,176	2,176			
100024585	SUN CITY	CA		09/20/2018		847		138			138		985	985			
100063897	GLENDALE	AZ		07/01/2021		1,309		28			28		1,337	1,337			
100185475	NEW WAVERLY	TX		12/20/2024		613		26			26		639	639			
100088384	READING	PA		01/06/2023		493		(80)			(80)		413	413			
100167649	FARMERSVILLE	TX		09/19/2024		554		(60)			(60)		494	494			
100013224	ASHBURN	VA		05/25/2017		840		153			153		993	993			
100023261	EDINBURG	TX		08/16/2018		1,239		(44)			(44)		1,195	1,195			
100071663	MCKINNEY	TX		10/14/2021		1,256		(89)			(89)		1,167	1,167			
100159351	FRESNO	TX		07/15/2024		1,879		28			28		1,907	1,907			
100079274	NEW BEDFORD	MA		02/28/2022		1,056		(77)			(77)		979	979			
100019746	SAN DIEGO	CA		07/26/2018		1,297		(35)			(35)		1,262	1,262			
100116729	BRANDON	FL		07/20/2023		725		565			565		1,290	1,290			
100173248	CHARLOTTE	NC		10/30/2024		719		14			14		733	733			
100099677	BIG BEAR CITY	CA		04/06/2023		213		(13)			(13)		199	199			
100147916	DEPOE BAY	OR		04/08/2024		603		(17)			(17)		586	586			
100159952	KISSIMMEE	FL		08/16/2024		496		(53)			(53)		444	444			
100110214	POWELL	OH		06/30/2023		1,921		(44)			(44)		1,876	1,876			
100099631	BISMARCK	ND		04/06/2023		474		(9)			(9)		464	464			
100042996	PICO RIVERA	CA		05/28/2020		4,076		72			72		4,148	4,148			
100100091	CHICAGO	IL		03/28/2023		362		(22)			(22)		339	339			
100100742	BOCA RATON	FL		04/28/2023		1,136		(46)			(46)		1,090	1,090			
100112632	ALEXANDRIA	VA		06/29/2023		401		910			910		1,311	1,311			
100182093	COOS BAY	OR		12/12/2024		632		17			17		649	649			
100108164	RENO	NV		05/24/2023		479		(66)			(66)		413	413			
100163155	MARYVILLE	TN		08/13/2024		591		(7)			(7)		583	583			
100175254	WAUKEE	IA		11/05/2024		640		(35)			(35)		605	605			
100136635	CLEARWATER	FL		11/22/2023		547		(56)			(56)		490	490			
100110475	SAN ANTONIO	TX		06/30/2023		621		6			6		627	627			
100148083	PORTERVILLE	CA		04/10/2024		541		(13)			(13)		529	529			
100175500	SURFSIDE BEACH	SC		12/23/2024		494		(70)			(70)		424	424			
100163610	SPRING	TX		08/15/2024		593		(31)			(31)		562	562			
100119809	PORTSMOUTH	VA		08/08/2023		558		(37)			(37)		521	521			
100120521	MILWAUKEE	WI		08/18/2023		563		(27)			(27)		536	536			
100100124	LAS VEGAS	NV		03/28/2023		363		9			9		372	372			
100047678	BAYVILLE	NY		11/20/2020		1,087		(161)			(161)		926	926			
100159530	OVERLAND PARK	KS		07/15/2024		60,282		(2,437)			(2,437)		57,846	57,846			
100142998	OCALA	FL		02/12/2024		661		(20)			(20)		640	640			
100152728	HEMET	CA		05/22/2024		507		(94)			(94)		413	413			
100067738	CHARLOTTE	NC		09/23/2021		1,262		(85)			(85)		1,177	1,177			
100159409	PENDERGRASS	GA		07/15/2024		705		55			55		760	760			
100150876	SWAINSBORO	GA		05/08/2024		587		(11)			(11)		576	576			
100065522	MARIETTA	GA		07/28/2021		10,679		(342)			(342)		10,337	10,337			
100103882	IRVINGTON	NJ		05/10/2023		533		(25)			(25)		508	508			
100148337	STILLWATER	OK		04/12/2024		574		(14)			(14)		560	560			
100127494	ATLANTA	GA		09/08/2023		2,161		(10)			(10)		2,150	2,150			
100129479	FAIRMOUNT HEIGHTS	MD		09/29/2023		656		19			19		675	675			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163022	READING	PA		08/13/2024		504		(15)			(15)		490	490			
100167648	DRIPPING SPRINGS	TX		09/19/2024		7,925		(239)			(239)		7,686	7,686			
100171542	WONDER LAKE	IL		10/16/2024		698		(5)			(5)		694	694			
100100318	MCHENRY	IL		04/27/2023		844		175			175		1,019	1,019			
100049453	COVINA	CA		11/20/2020		1,289		(234)			(234)		1,055	1,055			
100113580	WHITTIER	CA		06/29/2023		348		558			558		906	906			
100083015	BAKERSFIELD	CA		05/11/2022		1,355		(86)			(86)		1,269	1,269			
100054379	MURPHY	TX		03/23/2021		1,716		(202)			(202)		1,513	1,513			
100112206	SOUTH ELGIN	IL		06/29/2023		316		1,116			1,116		1,432	1,432			
100110234	HOUSTON	TX		06/30/2023		721		16			16		738	738			
100136368	FOLEY	AL		11/20/2023		1,952		225			225		2,177	2,177			
100064869	LAS VEGAS	NV		07/14/2021		1,201		(117)			(117)		1,084	1,084			
100129882	TORRINGTON	CT		09/27/2023		(17,111)		527			527		(16,584)	1,756		18,340	18,340
100161346	ROSENBERG	TX		07/25/2024		633		(129)			(129)		504	504			
100138854	DAVENPORT	FL		12/21/2023		527		(40)			(40)		487	487			
100091868	FLORENCE	KY		01/30/2023		524		(53)			(53)		471	471			
100064583	SAINT CLOUD	FL		07/01/2021		1,126		115			115		1,241	1,241			
100116644	AREA OF TORRANCE	CA		07/20/2023		851		789			789		1,640	1,640			
100143749	PHOENIX	AZ		04/05/2024		533		(41)			(41)		492	492			
100180268	CLINTON	TN		11/25/2024		619		(3)			(3)		616	616			
100163151	NORTH CHESTERFIELD	VA		08/13/2024		509		(39)			(39)		470	470			
100136475	GARNER	NC		11/20/2023		1,453		126			126		1,579	1,579			
100101633	FORT WORTH	TX		04/26/2023		2,753		(74)			(74)		2,679	2,679			
100091385	WASHINGTON	DC		02/22/2023		559							560	560			
100100730	AUSTIN	TX		04/28/2023		3,352		263			263		3,614	3,614			
100065028	PHOENIX	AZ		07/14/2021		1,215		(91)			(91)		1,124	1,124			
100081450	WASHINGTON	DC		03/18/2022		1,218		52			52		1,269	1,269			
100115076	HUTTO	TX		07/14/2023		434		153			153		587	587			
100120584	HEMET	CA		08/18/2023		620		(6)			(6)		614	614			
100165386	LOWA CITY	IA		08/29/2024		799		(39)			(39)		760	760			
100028408	MONTCLAIR	CA		10/26/2018		822		(39)			(39)		783	783			
100163078	COLLEGE STATION	TX		08/13/2024		559		(59)			(59)		500	500			
100152301	COLUMBUS	OH		05/17/2024		712		174			174		887	887			
100164110	DURHAM	NC		08/21/2024		719		(4)			(4)		714	714			
100168290	ORLANDO	FL		09/20/2024		631		24			24		655	655			
100127365	NUTLEY	NJ		08/30/2023		317		728			728		1,044	1,044			
100167891	CONVERSE	TX		09/20/2024		284		(34)			(34)		249	249			
100030983	SAINT CHARLES	IL		03/29/2019		1,272		222			222		1,494	1,494			
100136367	SAN ANTONIO	TX		11/20/2023		660		247			247		908	908			
100135340	WEST PALM BEACH	FL		11/13/2023		655		20			20		675	675			
100129603	NEWBERRY	FL		09/29/2023		612		43			43		655	655			
100031308	CONCORD	CA		03/29/2019		1,758		244			244		2,002	2,002			
100024613	BENSALEM	PA		09/20/2018		1,155		84			84		1,240	1,240			
100147259	GROSSE POINTE PARK	MI		03/28/2024		517		(32)			(32)		485	485			
100148785	LOCKHART	TX		04/17/2024		775		(82)			(82)		693	693			
100159349	PORT WENTWORTH	GA		07/15/2024		695		50			50		745	745			
100102743	HEBER	CA		06/22/2023		511		(167)			(167)		344	344			
100115707	BUFORD	GA		07/20/2023		687		(17)			(17)		670	670			
100163046	KYLE	TX		08/13/2024		8,238		(423)			(423)		7,816	7,816			
100175377	TUCSON	AZ		11/05/2024		655		38			38		693	693			
100065556	ELIZABETHTOWN	KY		07/28/2021		1,339		(89)			(89)		1,250	1,250			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088205	COLTON	CA		10/13/2022		4,133		(124)			(124)		4,009	4,009			
100090301	DAVENPORT	FL		01/13/2023		433		(60)			(60)		373	373			
100103593	DALLAS	TX		05/08/2023		519		(78)			(78)		441	441			
100114602	MORROW	OH		06/29/2023		2,617		94			94		2,710	2,710			
100031759	RENO	NV		03/29/2019		1,308		149			149		1,456	1,456			
100025852	SEATTLE	WA		09/20/2018		944		56			56		1,000	1,000			
100066470	KINNELON	NJ		08/02/2021		1,829		12			12		1,841	1,841			
100165428	HALTOM CITY	TX		08/29/2024		567		(53)			(53)		514	514			
100128071	SPRING HILL	TN		09/08/2023		4,148		189			189		4,338	4,338			
100170427	ST. PETERS	MO		10/09/2024		608		(30)			(30)		577	577			
100182065	WHITELAND	IN		12/12/2024		612							612	612			
100013297	GREEN VALLEY	AZ		05/25/2017		1,117		375			375		1,492	1,492			
100172355	LITTLE ROCK	AR		10/23/2024		533		(42)			(42)		491	491			
100078977	DOVER	NJ		02/24/2022		1,125		16			16		1,141	1,141			
100119370	HARVEST	AL		07/31/2023		682		1			1		683	683			
100031832	SAN YSIDRO	CA		03/29/2019		756		78			78		833	833			
100144606	CONCORD	NC		03/13/2024		2,120		33			33		2,153	2,153			
100115732	ARLINGTON	TX		07/20/2023		803		3			3		805	805			
100151300	OKLAHOMA CITY	OK		05/10/2024		688		95			95		783	783			
100030970	TRACY	CA		03/29/2019		4,568		190			190		4,758	4,758			
100066905	BROOKSVILLE	FL		08/02/2021		4,048		10			10		4,057	4,057			
100076302	CLERMONT	FL		01/07/2022		1,198		(57)			(57)		1,141	1,141			
100025607	BROCKTON	MA		09/20/2018		879		275			275		1,154	1,154			
100147888	PINGREE GROVE	IL		04/08/2024		727		103			103		830	830			
100119449	AURORA	IL		07/31/2023		676		4			4		680	680			
100065489	BELLA VISTA	AR		07/28/2021		1,170		(57)			(57)		1,113	1,113			
100100468	HAPPY VALLEY	OR		04/27/2023		20,589		839			839		21,428	21,428			
100050210	BISHOP	CA		11/20/2020		1,063		(197)			(197)		866	866			
100068522	ST. CLOUD	MN		08/25/2021		1,316		(52)			(52)		1,264	1,264			
100081403	GAINESVILLE	FL		03/18/2022		1,183		77			77		1,259	1,259			
100164004	ROSEMEAD	CA		08/21/2024		717		(82)			(82)		634	634			
100102846	MARIETTA	GA		06/22/2023		571		(54)			(54)		517	517			
100165034	HOUSTON	TX		08/28/2024		490		(85)			(85)		405	405			
100100757	CINNAMINSON	NJ		04/28/2023		684		(54)			(54)		630	630			
100049334	BELLINGHAM	MA		11/20/2020		1,355		(45)			(45)		1,309	1,309			
100175279	CENTERTON	AR		11/05/2024		637		(31)			(31)		605	605			
100065039	LOUISVILLE	CO		07/14/2021		1,474		(100)			(100)		1,374	1,374			
100167625	MILWAUKEE	WI		09/19/2024		603		(106)			(106)		497	497			
100135245	WINTER HAVEN	FL		11/08/2023		540		19			19		559	559			
100103215	NEW LONDON	CT		04/21/2023		319		75			75		393	393			
100181900	LEHIGH ACRES	FL		12/12/2024		662		130			130		792	792			
100012852	HENDERSON	NV		05/25/2017		1,019		4			4		1,023	1,023			
100150717	LOCKHART	TX		05/06/2024		607		(32)			(32)		575	575			
100135762	ATLANTA	GA		11/10/2023		533		(36)			(36)		497	497			
100119879	AVENTURA	FL		08/10/2023		577		(38)			(38)		539	539			
100157660	BOCA RATON	FL		06/28/2024		496		(54)			(54)		442	442			
100133375	NORTH LAS VEGAS	NV		11/21/2023		434		(44)			(44)		391	391			
100186019	COMMERCE	GA		12/27/2024		562		42			42		605	605			
100091184	CARSON CITY	NV		01/31/2023		573		(33)			(33)		540	540			
100166998	DAVIE	FL		09/13/2024		727		(40)			(40)		687	687			
100152553	SPRING HILL	TN		05/17/2024		683		(1)			(1)		682	682			

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100076184	MIRAMAR BEACH	FL		01/07/2022		674		5			5		679	679			
100170481	HOUSTON	TX		10/09/2024		1,666		(101)			(101)		1,564	1,564			
100128449	WALLINGFORD	CT		09/15/2023		345		(44)			(44)		301	301			
100116318	NEW HYDE PARK	NY		07/20/2023		1,871		1,139			1,139		3,010	3,010			
100133080	PORTOLA	CA		11/29/2023		345		(33)			(33)		311	311			
100162918	MEMPHIS	TN		08/12/2024		517		(30)			(30)		488	488			
100182244	DAPHNE	AL		12/12/2024		711		189			189		900	900			
100170203	ROSHARON	TX		10/08/2024		691		11			11		702	702			
100031278	MIAMI	FL		03/29/2019		654		290			290		944	944			
100173729	ABILENE	TX		10/30/2024		558		(73)			(73)		485	485			
100076013	RIO RANCHO	NM		01/07/2022		1,140		(90)			(90)		1,050	1,050			
100186651	DENVER	CO		12/30/2024		651		46			46		697	697			
100115690	ARROYO GRANDE	CA		07/20/2023		642		43			43		685	685			
100167584	SHELBY	NC		09/19/2024		586		(96)			(96)		491	491			
100179795	CONCORD	NC		11/21/2024		532		(5)			(5)		527	527			
100115052	CHARLESTON	SC		07/14/2023		894		(45)			(45)		849	849			
100147228	HAMILTON	NJ		03/28/2024		564		(30)			(30)		534	534			
100152724	FORNEY	TX		05/17/2024		616		35			35		651	651			
100152330	NEW BRAUNFELS	TX		05/17/2024		1,264		151			151		1,416	1,416			
100100078	DELRAY BEACH	FL		03/28/2023		315		(48)			(48)		267	267			
100160883	STONE MOUNTAIN	GA		07/24/2024		1,028		(45)			(45)		983	983			
100132133	BATON ROUGE	LA		10/13/2023		551		1			1		552	552			
100172126	HILO	HI		10/17/2024		618		(74)			(74)		544	544			
100170429	PORT CHARLOTTE	FL		10/09/2024		470		(91)			(91)		379	379			
100168146	ROWLETT	TX		09/20/2024		578		(61)			(61)		517	517			
100043908	CENTEREACH	NY		08/19/2020		1,579		(43)			(43)		1,535	1,535			
100169179	PRINCETON	TX		09/27/2024		712		26			26		738	738			
100159890	CUTLER BAY	FL		08/16/2024		619		(4)			(4)		615	615			
100176664	CASSELBERRY	FL		11/15/2024		459		(52)			(52)		407	407			
100129496	HALETHORPE	MD		09/29/2023		628		(10)			(10)		618	618			
100153376	DAVENPORT	FL		05/29/2024		536		(2)			(2)		533	533			
100076232	HENRICO	VA		01/07/2022		1,223		(58)			(58)		1,165	1,165			
100149832	CYPRESS	TX		04/29/2024		541		(82)			(82)		459	459			
100153849	AURORA	IL		06/05/2024		486		(7)			(7)		479	479			
100163421	CARY	IL		09/27/2024		286		(65)			(65)		222	222			
100170444	TUCSON	AZ		10/09/2024		404		(46)			(46)		357	357			
100166472	CONROE	TX		10/31/2024		555		(76)			(76)		479	479			
100179452	HOUSTON	TX		11/21/2024		672		39			39		711	711			
100108346	BARNEGAT TOWNSHIP	NJ		05/25/2023		574		(41)			(41)		533	533			
100178361	EDMOND	OK		11/20/2024		2,483		(110)			(110)		2,373	2,373			
100131840	MAPLE GROVE	MN		10/06/2023		450		(13)			(13)		437	437			
100180283	NORTHFIELD	NJ		11/25/2024		3,710		(101)			(101)		3,608	3,608			
100013362	BRENTWOOD	NY		05/25/2017		750		248			248		998	998			
100142658	TUCSON	AZ		02/08/2024		740		44			44		784	784			
100080158	PANAMA CITY BEACH	FL		02/25/2022		1,077		(2)			(2)		1,074	1,074			
100081284	NORTH BRUNSWICK	NJ		03/18/2022		1,141		82			82		1,223	1,223			
100067674	ALAMEDA	CA		09/23/2021		1,331		(41)			(41)		1,291	1,291			
100112066	ROCKAWAY PARK	NY		06/29/2023		913		1,373			1,373		2,286	2,286			
100154153	SPRING	TX		07/11/2024		476		(105)			(105)		371	371			
100131941	KANSAS CITY	MO		10/13/2023		1,994		(25)			(25)		1,969	1,969			
100179906	FORT WORTH	TX		11/25/2024		677		89			89		766	766			

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100012729	NORTH HILLS	CA		05/25/2017		781		39			39		820	820			
100111809	INDIO	CA		06/29/2023		431		89			89		520	520			
100113517	SYOSSET	NY		06/29/2023		495		913			913		1,408	1,408			
100172119	SHAKER HEIGHTS	OH		10/17/2024		553		(74)			(74)		480	480			
100162724	MADISON	AL		08/12/2024		669		29			29		698	698			
100140091	CAPE MAY	NJ		01/09/2024		814		(16)			(16)		798	798			
100159018	ROWLETT	TX		08/15/2024		596		(107)			(107)		489	489			
100165426	ORLANDO	FL		08/29/2024		1,611		(86)			(86)		1,525	1,525			
100045981	MCALLEN	TX		11/25/2020		1,605		(129)			(129)		1,475	1,475			
100137006	WINSTON SALEM	NC		11/28/2023		543		6			6		550	550			
100153627	KISSIMMEE	FL		05/31/2024		523		16			16		539	539			
100164236	FORT WORTH	TX		08/21/2024		1,340		(25)			(25)		1,315	1,315			
100164552	FALLING WATERS	WV		08/21/2024		777		(87)			(87)		690	690			
100130290	PORT SAINT LUCIE	FL		09/28/2023		547		(66)			(66)		481	481			
100162937	WASCO	CA		08/12/2024		531		(25)			(25)		505	505			
100014301	CARTERET	NJ		09/27/2017		313		54			54		366	366			
100118751	BLUE SPRINGS	MO		07/25/2023		613		(31)			(31)		583	583			
100161446	POOLER	GA		07/30/2024		8,299		(153)			(153)		8,146	8,146			
100012777	AZUSA	CA		05/25/2017		611		520			520		1,131	1,131			
100081521	SAN JOSE	CA		03/18/2022		1,405		33			33		1,439	1,439			
100136307	ALANSON	MI		11/20/2023		503		(8)			(8)		495	495			
100158014	KALAMAZOO	MI		07/09/2024		560		(32)			(32)		528	528			
100081301	TEHACHAPI	CA		03/18/2022		1,801		87			87		1,888	1,888			
100057833	BALCH SPRINGS	TX		06/30/2021		1,302		(54)			(54)		1,249	1,249			
100135780	FRESNO	CA		11/10/2023		1,077		138			138		1,215	1,215			
100129936	KANSAS CITY	MO		09/27/2023		533		(31)			(31)		502	502			
100185845	PADUCAH	KY		12/26/2024		372		(56)			(56)		316	316			
100048313	MIAMI	FL		11/20/2020		1,142		(209)			(209)		932	932			
100099796	BARNEGAT	NJ		02/28/2023		541		(43)			(43)		498	498			
100102053	AURORA	CO		04/14/2023		1,007		16			16		1,023	1,023			
100152679	NEW MARKET	AL		05/17/2024		2,802		(77)			(77)		2,726	2,726			
100162293	NASHVILLE	TN		09/06/2024		543		(101)			(101)		443	443			
100181246	BARDSTOWN	KY		12/06/2024		1,920		80			80		2,000	2,000			
100174850	COLUMBUS	OH		10/31/2024		595		(38)			(38)		557	557			
100167826	KISSIMMEE	FL		09/20/2024		804		64			64		868	868			
100071788	OAKDALE	CA		10/14/2021		1,234		(85)			(85)		1,149	1,149			
100170253	BRYAN	TX		10/08/2024		678		46			46		724	724			
100065629	SACRAMENTO	CA		07/28/2021		877		(62)			(62)		816	816			
100165044	SAN ANTONIO	TX		08/28/2024		510		(90)			(90)		420	420			
100070454	TUCSON	AZ		09/23/2021		1,208		(80)			(80)		1,128	1,128			
100049251	MYRTLE BEACH	SC		11/20/2020		1,279		(255)			(255)		1,024	1,024			
100026958	OAKDALE	CA		09/26/2018		1,303		17			17		1,320	1,320			
100163170	FAIRVIEW HEIGHTS	IL		08/13/2024		552		(52)			(52)		500	500			
100100832	BOLINGBROOK	IL		04/28/2023		742		55			55		797	797			
100081352	SPANISH FORT	AL		03/18/2022		1,173		96			96		1,269	1,269			
100135887	EDGEWATER	FL		11/13/2023		472		(50)			(50)		423	423			
100090964	WATERBURY	CT		01/31/2023		456		(31)			(31)		425	425			
100065681	AUSTIN	TX		07/28/2021		1,317		(69)			(69)		1,248	1,248			
100173416	PHOENIX	AZ		10/29/2024		552		(31)			(31)		521	521			
100108380	BARNEGAT	NJ		05/25/2023		567		(39)			(39)		528	528			
100158035	KYLE	TX		07/09/2024		554		(31)			(31)		523	523			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147374	MACHESNEY PARK	IL		05/08/2024		398		(51)			(51)		348	348			
100165709	EAST STROUDSBURG	PA		08/29/2024		503		(42)			(42)		461	461			
100138141	ROCKWALL	TX		12/14/2023		518		(13)			(13)		505	505			
100185171	HOUSTON	TX		12/20/2024		1,790		48			48		1,837	1,837			
100141364	WILMINGTON	NC		01/30/2024		512		21			21		533	533			
100137741	SAINT JOHN	IN		12/08/2023		408		96			96		503	503			
100120014	BLOOMINGDALE	GA		08/11/2023		772		94			94		866	866			
100186570	CHARLOTTE	NC		12/30/2024		727		159			159		886	886			
100071585	NEW BEDFORD	MA		10/14/2021		1,175		(80)			(80)		1,096	1,096			
100165379	WESTFIELD	IN		08/29/2024		561		(47)			(47)		514	514			
100109236	DAVENPORT	FL		07/21/2023		3,406		(46)			(46)		3,360	3,360			
100169647	GARLAND	TX		09/30/2024		527		(85)			(85)		443	443			
100135235	RAYMOND	NH		11/08/2023		8,866		(65)			(65)		8,800	8,800			
100165767	TITUSVILLE	FL		08/29/2024		500		(56)			(56)		444	444			
100169044	HAMILTON	NJ		09/27/2024		2,886		(97)			(97)		2,789	2,789			
100160091	JUSTIN	TX		07/17/2024		605		(28)			(28)		577	577			
100165518	LAWRENCEVILLE	GA		08/29/2024		1,867		(36)			(36)		1,832	1,832			
100135749	DRIPPING SPRINGS	TX		11/10/2023		552		118			118		670	670			
100080988	ALLEN	TX		03/18/2022		1,499		112			112		1,610	1,610			
100136808	GIBBSTOWN	NJ		11/27/2023		557		(47)			(47)		510	510			
100076200	PERRIS	CA		01/07/2022		1,273		(15)			(15)		1,258	1,258			
100163019	WEST BRANCH	IA		08/13/2024		538		(32)			(32)		506	506			
100137493	VERO BEACH	FL		01/11/2024		449		(117)			(117)		333	333			
100076211	TUCSON	AZ		01/07/2022		1,171		(50)			(50)		1,121	1,121			
100180367	GARLAND	TX		11/25/2024		14,537		279			279		14,815	14,815			
100186673	FISHERS	IN		12/30/2024		2,129		(3)			(3)		2,126	2,126			
100160602	LOS ANGELES	CA		07/19/2024		9,036		65			65		9,101	9,101			
100078702	FORT LAUDERDALE	FL		02/02/2022		1,141		(38)			(38)		1,103	1,103			
100081279	GRANTS PASS	OR		03/18/2022		1,132		47			47		1,179	1,179			
100066518	SUNRISE	FL		08/02/2021		520		(21)			(21)		499	499			
100024704	JACKSONVILLE	FL		09/20/2018		391		142			142		533	533			
100175219	NEW ORLEANS	LA		11/05/2024		697		(30)			(30)		668	668			
100111425	MANHASSET	NY		06/29/2023		1,240		791			791		2,031	2,031			
100174239	MORRIS	OK		10/31/2024		563		(64)			(64)		500	500			
100141382	HOUSTON	TX		01/30/2024		489		(83)			(83)		406	406			
100169758	HOUSTON	TX		09/30/2024		641		(18)			(18)		623	623			
100119085	CONYERS	GA		07/27/2023		465		(78)			(78)		387	387			
100115703	GLASSBORO	NJ		07/20/2023		4,107		44			44		4,151	4,151			
100149491	MURRIETA	CA		04/24/2024		3,969		(261)			(261)		3,709	3,709			
100142071	CYPRESS	TX		02/29/2024		1,694		(60)			(60)		1,634	1,634			
100077811	MARSHALL	MI		12/23/2021		1,242		(172)			(172)		1,070	1,070			
100176905	LUTHERVILLE TIMONIUM	MD		11/15/2024		2,162		(156)			(156)		2,005	2,005			
100026548	CHICAGO	IL		09/26/2018		444		120			120		564	564			
100151854	SAINT CHARLES	MO		05/10/2024		530		23			23		553	553			
100143947	NEW BEDFORD	MA		02/29/2024		502							502	502			
100054884	WALDORF	MD		03/23/2021		1,044		(131)			(131)		913	913			
100103843	GLENDALE HEIGHTS	IL		05/10/2023		587		(38)			(38)		549	549			
100128191	BLAIRSVILLE	GA		09/18/2023		556		22			22		579	579			
100165445	OKLAHOMA CITY	OK		08/29/2024		591		(34)			(34)		557	557			
100153448	ELMHURST	IL		05/30/2024		524		(43)			(43)		481	481			
100108336	KINGSTON	PA		05/25/2023		480		(47)			(47)		432	432			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100147	MEMPHIS	TN		03/28/2023		327		(38)			(38)		289	289			
100053524	MIAMI	FL		03/23/2021		2,060		(280)			(280)		1,779	1,779			
100144080	HOUSTON	TX		03/07/2024		800		5			5		805	805			
100127643	SPRING	TX		09/08/2023		745		10			10		755	755			
100182218	CLARKSVILLE	TN		12/12/2024		613		83			83		696	696			
100060276	NASHVILLE	TN		06/25/2021		1,234		(46)			(46)		1,188	1,188			
100166007	LOS ANGELES	CA		09/06/2024		589		(67)			(67)		522	522			
100147943	SOMERVILLE	TN		04/08/2024		683		41			41		724	724			
100013428	MT DORA	FL		05/25/2017		792		123			123		916	916			
100181310	JACKSONVILLE	FL		12/06/2024		197		(56)			(56)		141	141			
100127342	BOONTON	NJ		08/30/2023		336		1,028			1,028		1,363	1,363			
100151316	RICHMOND	TX		05/10/2024		9,063		534			534		9,598	9,598			
100150731	NEWARK	DE		05/06/2024		2,260		(112)			(112)		2,147	2,147			
100132508	PASCO	WA		11/03/2023		491		(27)			(27)		465	465			
100088983	DORAL	FL		11/15/2022		398		(26)			(26)		372	372			
100089736	LA PAZ	MEX		12/02/2022		577							577	577			
100137891	PECULIAR	MO		12/08/2023		385		(49)			(49)		336	336			
100138291	SAINT CLOUD	FL		12/18/2023		606		(13)			(13)		593	593			
100182237	SANFORD	NC		12/12/2024		663		88			88		751	751			
100185740	GROSSE ILE	MI		12/23/2024		773		(31)			(31)		742	742			
100066801	FORT MYERS	FL		08/02/2021		5,864		(16)			(16)		5,849	5,849			
100025198	LINDENHURST	NY		09/20/2018		736		357			357		1,092	1,092			
100145831	OCALA	FL		03/15/2024		5,395		(96)			(96)		5,299	5,299			
100176766	NORFOLK	VA		11/15/2024		561		(74)			(74)		487	487			
100064901	SAN ANTONIO	FL		07/14/2021		1,268		(118)			(118)		1,150	1,150			
100119470	MADISON	AL		07/31/2023		809		151			151		960	960			
100133624	BLOOMINGDALE	GA		10/23/2023		714		156			156		870	870			
100185466	AUSTIN	TX		12/20/2024		632		4			4		636	636			
100065660	LEANDER	TX		07/28/2021		1,425		(114)			(114)		1,311	1,311			
100147403	BAKERSFIELD	CA		05/08/2024		65		(34)			(34)		31	31			
100151299	SEGUIN	TX		05/10/2024		691		84			84		775	775			
100169159	BUDA	TX		09/27/2024		651		(30)			(30)		621	621			
100175381	FAIRHOPE	AL		11/05/2024		628		(2)			(2)		627	627			
100115687	DULUTH	MN		07/20/2023		931		48			48		979	979			
100068357	FORT WORTH	TX		08/25/2021		2,779		(168)			(168)		2,610	2,610			
100147611	RUNNINGS SPRINGS	CA		04/04/2024		763		(19)			(19)		744	744			
100090032	LAKE WALES	FL		01/13/2023		396		20			20		416	416			
100119223	MONROE	NY		07/31/2023		674		25			25		699	699			
100173730	SALT LAKE CITY	UT		10/30/2024		621		(19)			(19)		602	602			
100161842	MORGANTOWN	WV		07/31/2024		486		(23)			(23)		463	463			
100127987	HIXSON	TN		09/08/2023		603		43			43		647	647			
100133453	OCALA	FL		10/19/2023		703		(35)			(35)		668	668			
100171723	GREENVILLE	TX		10/17/2024		864		(101)			(101)		763	763			
100067568	INDIAN HEAD	MD		09/23/2021		1,175		(85)			(85)		1,090	1,090			
100080959	MISSOURI CITY	TX		03/18/2022		1,216		90			90		1,305	1,305			
100060267	KNOXVILLE	TN		06/25/2021		1,310		(63)			(63)		1,247	1,247			
100141339	LEWIS CENTER	OH		01/30/2024		406		66			66		472	472			
100090106	MOSES LAKE	WA		01/13/2023		337		(93)			(93)		245	245			
100049649	DOUGLAS	MA		11/20/2020		776		(99)			(99)		677	677			
100068338	MANASSAS	VA		08/25/2021		1,269		(92)			(92)		1,177	1,177			
100068492	CENTERTON	AR		08/25/2021		1,237		(108)			(108)		1,129	1,129			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181260	LAKELAND	FL		12/06/2024		591		61			61		653	653			
100134819	COLLEGE STATION	TX		10/30/2023		10,787		198			198		10,985	10,985			
100155075	ROCHESTER	MN		07/19/2024		815		(53)			(53)		762	762			
100143493	LEESBURG	FL		02/21/2024		533		(23)			(23)		510	510			
100159539	NEW ROCHELLE	NY		07/15/2024		572		(61)			(61)		511	511			
100081515	FREDERICKSBRG	VA		03/18/2022		1,134		76			76		1,210	1,210			
100180066	CHARLOTTE	NC		11/25/2024		691		97			97		788	788			
100065391	NEPTUNE	NJ		07/28/2021		1,197		(38)			(38)		1,159	1,159			
100158125	CANYON	TX		07/09/2024		628		(27)			(27)		601	601			
100168175	KEY WEST	FL		09/20/2024		647		46			46		693	693			
100047804	SANTA FE	NM		11/20/2020		948		(92)			(92)		857	857			
100167002	POOLER	GA		09/13/2024		618		(26)			(26)		592	592			
100112425	LOS ANGELES	CA		06/29/2023		385		388			388		773	773			
100170406	INDIANAPOLIS	IN		10/09/2024		2,093		(64)			(64)		2,029	2,029			
100174819	BINGHAMTON	NY		10/31/2024		536		(75)			(75)		461	461			
100160551	FALLS CHURCH	VA		07/19/2024		577		(59)			(59)		518	518			
100161485	MAGNOLIA	TX		07/30/2024		7,655		(177)			(177)		7,478	7,478			
100167899	COLUMBUS	OH		09/20/2024		535		(26)			(26)		509	509			
100011075	GAINESVILLE	TX		12/23/2016		1,933		579			579		2,513	2,513			
100079092	CUMMING	GA		02/24/2022		2,097		6			6		2,102	2,102			
100060283	LIBERTY HILL	TX		06/25/2021		1,381		(94)			(94)		1,287	1,287			
100140083	NORTH LAUDERDALE	FL		01/09/2024		1,681		(88)			(88)		1,594	1,594			
100180360	LEANDER	TX		11/25/2024		1,564		34			34		1,598	1,598			
100100401	GLEN COVE	NY		04/27/2023		854		173			173		1,027	1,027			
100142533	LELAND	NC		02/08/2024		549		(22)			(22)		527	527			
100090895	PALMDALE	CA		01/31/2023		2,311		(41)			(41)		2,271	2,271			
100076229	MERCED	CA		01/07/2022		1,185		(41)			(41)		1,144	1,144			
100159551	VIRGINIA BEACH	VA		07/15/2024		540		(23)			(23)		517	517			
100031964	GRANADA HILLS	CA		03/29/2019		1,040		115			115		1,155	1,155			
100149122	CAPE MAY COURT HOUSE	NJ		04/22/2024		356		(42)			(42)		314	314			
100099811	FORKED RIVER	NJ		02/28/2023		582		(38)			(38)		544	544			
100165908	JACKSONVILLE	FL		08/30/2024		554		(26)			(26)		527	527			
100025430	RICHMOND	CA		09/20/2018		1,398		(159)			(159)		1,239	1,239			
100026636	HIALEAH	FL		09/26/2018		530		644			644		1,174	1,174			
100049560	SEATTLE	WA		11/20/2020		1,095		(257)			(257)		838	838			
100060170	POMPANO BEACH	FL		06/25/2021		1,293		(96)			(96)		1,198	1,198			
100186341	KISSIMMEE	FL		12/30/2024		50,546		(7)			(7)		50,539	50,539			
100148401	KYLE	TX		04/12/2024		659		(13)			(13)		646	646			
100054326	EAST FREETOWN	MA		03/23/2021		1,422		(218)			(218)		1,204	1,204			
100143252	TARPON SPRINGS	FL		02/16/2024		1,093		20			20		1,113	1,113			
100150671	FAYETTEVILLE	AR		05/06/2024		573		(51)			(51)		522	522			
100076247	ROGERS	MN		01/07/2022		1,233		(73)			(73)		1,160	1,160			
100068503	PITTSBURGH	PA		08/25/2021		1,282		(50)			(50)		1,233	1,233			
100081387	PLAYA DEL REY	CA		03/18/2022		1,196		47			47		1,243	1,243			
100149676	DEERFIELD	IL		04/26/2024		610		(104)			(104)		507	507			
100146724	PHOENIX	AZ		03/20/2024		411		2			2		412	412			
100068476	BANGOR	ME		08/25/2021		1,157		(98)			(98)		1,059	1,059			
100170911	HESPERIA	CA		10/11/2024		601		(27)			(27)		574	574			
100110383	FAYETTEVILLE	AR		06/30/2023		731		9			9		740	740			
100138861	CLEVELAND HEIGHTS	OH		12/21/2023		546		(39)			(39)		507	507			
100057703	HOPKINTON	RI		06/30/2021		1,207		(73)			(73)		1,134	1,134			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137735	FORT WORTH	TX		12/08/2023		680		135			135		815	815			
100172292	LITTLE ELM	TX		10/21/2024		4,471		(132)			(132)		4,339	4,339			
100138856	TOLEDO	OH		12/21/2023		519		(35)			(35)		484	484			
100114595	LUTZ	FL		06/29/2023		642		(13)			(13)		629	629			
100013918	MORENO VALLEY	CA		05/25/2017		1,152		107			107		1,259	1,259			
100132478	DAPHNE	AL		11/03/2023		1,007		(8)			(8)		1,000	1,000			
100110249	ELLENSBURG	WA		06/30/2023		725		18			18		743	743			
100138187	SANFORD	NC		12/14/2023		11,952		(139)			(139)		11,813	11,813			
100134292	PHOENIX	AZ		10/27/2023		575		(34)			(34)		540	540			
100136985	DENTON	TX		11/28/2023		1,290		298			298		1,587	1,587			
100055761	HIGHLAND MILLS	NY		03/23/2021		860		(119)			(119)		741	741			
100150733	CADDO MILLS	TX		05/06/2024		5,350		(122)			(122)		5,228	5,228			
100135085	DAVENPORT	FL		11/01/2023		562		1			1		563	563			
100014024	LAND O LAKES	FL		05/25/2017		941		130			130		1,071	1,071			
100120710	PRINCETON	TX		08/25/2023		595		(35)			(35)		560	560			
100116443	SAN DIEGO	CA		07/20/2023		600		24			24		624	624			
100119734	CHICAGO	IL		08/08/2023		523		(49)			(49)		475	475			
100081263	BRADENTON	FL		03/18/2022		1,296		95			95		1,391	1,391			
100159619	SUGAR LAND	TX		07/15/2024		548		(87)			(87)		460	460			
100136818	SOLDOTNA	AK		11/27/2023		494		(21)			(21)		473	473			
100156904	PHILADELPHIA	PA		06/27/2024		436		(31)			(31)		405	405			
100060169	MERIDIAN	ID		06/25/2021		1,408		(89)			(89)		1,319	1,319			
100116643	CHICAGO	IL		07/20/2023		1,273		695			695		1,968	1,968			
100175838	PHILADELPHIA	PA		11/12/2024		559		5			5		564	564			
100116000	SARATOGA SPRINGS	UT		07/20/2023		761		62			62		824	824			
100101504	WESLEY CHAPEL	FL		04/26/2023		2,771		(3)			(3)		2,768	2,768			
100150930	HENDERSON	NV		05/08/2024		692		86			86		778	778			
100147876	BLOOMINGDALE	GA		04/08/2024		704		73			73		777	777			
100158143	FORT WORTH	TX		07/09/2024		940		(27)			(27)		914	914			
100185381	DAYTONA BEACH	FL		12/20/2024		598		14			14		613	613			
100077954	APACHE JUNCTION	AZ		01/06/2022		1,966		(175)			(175)		1,791	1,791			
100165510	POOLER	GA		08/29/2024		605		(24)			(24)		582	582			
100030279	HUDSON	NH		12/20/2018		956		108			108		1,064	1,064			
100174139	FORT MYERS	FL		10/31/2024		457		(61)			(61)		396	396			
100127621	LAUREL	MD		09/08/2023		685		31			31		716	716			
100016535	LAS VEGAS	NV		04/10/2018		1,262		(72)			(72)		1,190	1,190			
100048257	OXNARD	CA		11/20/2020		1,738		(307)			(307)		1,431	1,431			
100169774	JACKSONVILLE	NC		09/30/2024		561		(73)			(73)		487	487			
100133674	MONROE	NC		10/23/2023		574		28			28		602	602			
100175139	OLATHE	KS		11/05/2024		542		(49)			(49)		493	493			
100163008	UNIVERSITY HEIGHTS	OH		08/13/2024		540		(33)			(33)		507	507			
100128450	N CHARLESTON	SC		09/15/2023		506		(46)			(46)		460	460			
100140004	OLATHE	KS		01/09/2024		898		(73)			(73)		826	826			
100180267	LAVON	TX		11/25/2024		663		14			14		676	676			
100070611	MIDDLETOWN	NY		10/01/2021		1,320		(24)			(24)		1,296	1,296			
100163012	STEPHENVILLE	TX		08/13/2024		564		(56)			(56)		509	509			
100135570	BUDA	TX		11/13/2023		7,382		(151)			(151)		7,231	7,231			
100115692	WALDORF	MD		07/20/2023		701		13			13		714	714			
100087071	STERLING HEIGHTS	MI		11/04/2022		571		(50)			(50)		522	522			
100078842	HOUSTON	TX		02/24/2022		1,201		26			26		1,227	1,227			
100043847	ANAHEIM	CA		08/19/2020		2,375		(38)			(38)		2,337	2,337			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165935	PORT SAINT LUCIE	FL		09/06/2024		544		(23)			(23)		521	521			
100133619	UHLAND	TX		10/23/2023		6,782		(87)			(87)		6,696	6,696			
100126413	COLUMBUS	OH		08/30/2023		563		(14)			(14)		549	549			
100157947	MONCKS CORNER	SC		07/09/2024		606		129			129		735	735			
100139586	WAUCONDA	IL		12/28/2023		1,238		(55)			(55)		1,182	1,182			
100109004	SAINT LOUIS	MO		05/31/2023		401		(82)			(82)		319	319			
100172274	LAKE HUGHES	CA		10/21/2024		656		(46)			(46)		610	610			
100136960	REPUBLIC	MO		11/28/2023		571		57			57		628	628			
100115689	RALEIGH	NC		07/20/2023		8,941		(165)			(165)		8,776	8,776			
100120111	AZLE	TX		08/11/2023		777		125			125		901	901			
100127529	SAN MARCOS	TX		09/08/2023		760		92			92		851	851			
100100836	REISTERSTOWN	MD		04/28/2023		917		51			51		968	968			
100057930	SPRING LAKE	NC		06/30/2021		1,205		(93)			(93)		1,112	1,112			
100135103	DOUGLASVILLE	GA		11/01/2023		552		44			44		596	596			
100138058	COLUMBIA	MD		12/13/2023		3,686		(141)			(141)		3,545	3,545			
100170320	NORRIDGE	IL		10/08/2024		560		(48)			(48)		511	511			
100131741	WINDSOR MILL	MD		10/06/2023		591		33			33		623	623			
100165894	ARLINGTON	TX		08/30/2024		585		(20)			(20)		565	565			
100013013	PERRIS	CA		05/25/2017		758		36			36		794	794			
100172318	JOSEPHINE	TX		10/21/2024		648		(52)			(52)		596	596			
100115223	SPRING HILL	FL		07/17/2023		513		(42)			(42)		471	471			
100084849	TITUSVILLE	FL		08/02/2022		473		(57)			(57)		416	416			
100049666	LANHAM	MD		11/20/2020		1,805		(136)			(136)		1,669	1,669			
100180212	JARRELL	TX		11/25/2024		678		(21)			(21)		658	658			
100107780	FOLEY	AL		05/19/2023		499		116			116		615	615			
100081095	LANCASTER	CA		03/18/2022		1,206		109			109		1,315	1,315			
100090128	LONDON	KY		01/13/2023		4,652		(165)			(165)		4,487	4,487			
100185309	MILWAUKEE	WI		12/20/2024		580		(22)			(22)		558	558			
100120078	NEW BRAUNFELS	TX		08/11/2023		661		10			10		672	672			
100029638	MIRAMAR	FL		10/26/2018		1,148		(16)			(16)		1,132	1,132			
100136819	SOLDOTNA	AK		11/27/2023		492		(19)			(19)		473	473			
100080995	NEW BRAUNFELS	TX		03/18/2022		1,197		73			73		1,270	1,270			
100153620	PALMETTO	FL		05/31/2024		467		(64)			(64)		403	403			
100116108	KATY	TX		07/20/2023		(1,736)		2,494			2,494		759	759			
100176711	WOODBURY	MN		11/15/2024		4,042		(87)			(87)		3,955	3,955			
100028448	ANTELOPE	CA		10/26/2018		847		(22)			(22)		825	825			
100164121	MILWAUKEE	WI		08/21/2024		1,436		(89)			(89)		1,347	1,347			
100068301	HESPERIA	CA		08/25/2021		1,299		(73)			(73)		1,226	1,226			
100026197	NORTH BABYLON	NY		09/20/2018		622		412			412		1,034	1,034			
100163090	TOMBALL	TX		08/13/2024		1,344		(84)			(84)		1,260	1,260			
100081085	BELLINGHAM	WA		03/18/2022		1,893		98			98		1,991	1,991			
100163050	WASHINGTON	DC		08/13/2024		1,231		(75)			(75)		1,156	1,156			
100176772	GREENVILLE	SC		11/15/2024		652		(95)			(95)		557	557			
100140404	KYLE	TX		01/18/2024		5,561		(95)			(95)		5,466	5,466			
100115490	BAXTER	TN		07/17/2023		2,148		(114)			(114)		2,034	2,034			
100135997	NEW ORLEANS	LA		11/16/2023		478		(90)			(90)		388	388			
100115620	GRANBY	CO		07/19/2023		608		(56)			(56)		552	552			
100152438	ORLANDO	FL		05/17/2024		1,021		56			56		1,077	1,077			
100153285	TREASURE ISLAND	FL		05/30/2024		531		3			3		535	535			
100184384	CROSS ROADS	TX		12/16/2024		599		(73)			(73)		527	527			
100018208	KAPOLEI	HI		06/08/2018		1,255		22			22		1,277	1,277			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060763	CENTREVILLE	VA		06/01/2021		2,014		19			19		2,032	2,032			
100028883	MORENO VALLEY	CA		10/26/2018		1,101		96			96		1,197	1,197			
100167862	HAMILTON	OH		09/20/2024		545		(7)			(7)		539	539			
100120370	CHARLOTTE	NC		08/18/2023		540		(89)			(89)		451	451			
100143437	VALLEJO	CA		02/16/2024		794		2			2		796	796			
100135345	EVANS	GA		11/13/2023		3,360		48			48		3,409	3,409			
100077151	LAPEER	MI		01/03/2022		930		(43)			(43)		887	887			
100149712	MIDDLETOWN	NY		04/26/2024		521		(38)			(38)		484	484			
100081396	LAS VEGAS	NV		03/18/2022		1,186		29			29		1,215	1,215			
100174678	ARLINGTON	TX		10/31/2024		602		(59)			(59)		543	543			
100114304	WEST ORANGE	NJ		06/29/2023		588		871			871		1,459	1,459			
100024436	HOLLIS	NH		09/20/2018		1,387		200			200		1,587	1,587			
100151675	CASA GRANDE	AZ		05/10/2024		567		9			9		576	576			
100186591	NORTH LAS VEGAS	NV		12/30/2024		680		105			105		784	784			
100067721	WILDWOOD	NJ		09/23/2021		3,292		(193)			(193)		3,099	3,099			
100030646	LAS VEGAS	NV		04/09/2019		768		235			235		1,003	1,003			
100180441	MASON	OH		11/25/2024		628		(12)			(12)		616	616			
100185888	KENOSHA	WI		12/26/2024		357		(50)			(50)		308	308			
100054719	CHICAGO	IL		03/23/2021		676		283			283		959	959			
100176532	LINCOLN	NE		11/15/2024		586		(39)			(39)		547	547			
100100953	WEDOWEE	AL		04/28/2023		819		201			201		1,019	1,019			
100028260	READING	PA		10/26/2018		705		264			264		969	969			
100153296	GULFPORT	FL		05/30/2024		528		(16)			(16)		512	512			
100109593	GREELEY	CO		06/14/2023		567		(67)			(67)		500	500			
100132124	SAINT AUGUSTINE	FL		10/13/2023		3,961		(122)			(122)		3,840	3,840			
100080006	ROSENBERG	TX		04/25/2022		29,444		(732)			(732)		28,713	28,713			
100180249	CARTERSVILLE	GA		11/25/2024		736		(21)			(21)		714	714			
100161019	MAGNOLIA	TX		07/24/2024		1,816		265			265		2,082	2,082			
100135455	BATON ROUGE	LA		11/13/2023		632		172			172		804	804			
100164639	LAS VEGAS	NV		08/21/2024		545		(27)			(27)		517	517			
100028808	LYNWOOD	CA		10/26/2018		1,096		67			67		1,164	1,164			
100158062	HAMDEN	CT		07/09/2024		598		(15)			(15)		583	583			
100161454	ROSENBERG	TX		07/30/2024		1,077		40			40		1,117	1,117			
100162316	MESQUITE	TX		08/05/2024		539		(20)			(20)		519	519			
100010815	STOCKTON	CA		12/23/2016		785		(68)			(68)		717	717			
100127476	MURPHY	NC		09/08/2023		14,722		(81)			(81)		14,641	14,641			
100060862	HENRICO	VA		06/01/2021		1,799		16			16		1,816	1,816			
100065673	ALBANY	OR		07/28/2021		1,306		(76)			(76)		1,230	1,230			
100166095	TULARE	CA		09/09/2024		467		(12)			(12)		455	455			
100141144	WOODRIDGE	NY		01/30/2024		482		(34)			(34)		447	447			
100152550	RALEIGH	NC		05/17/2024		540		(30)			(30)		510	510			
100076100	WILMINGTON	DE		01/07/2022		1,177		(53)			(53)		1,124	1,124			
100061019	PHOENIX	AZ		06/01/2021		1,701		16			16		1,717	1,717			
100150191	SEWELL	NJ		04/30/2024		471		(47)			(47)		424	424			
100117478	OCEAN CITY	MD		07/20/2023		638		28			28		666	666			
100026031	NASHVILLE	TN		09/20/2018		1,072		(18)			(18)		1,054	1,054			
100127625	MADISON	AL		09/08/2023		1,134		132			132		1,266	1,266			
100101821	CHICAGO	IL		03/31/2023		608		(45)			(45)		564	564			
100132249	CASA GRANDE	AZ		10/13/2023		686		145			145		831	831			
100117998	MERIDEN	CT		07/20/2023		631		3			3		634	634			
100067551	HUNTSVILLE	AL		09/23/2021		1,168		(90)			(90)		1,077	1,077			

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100180374	BUTTE	MT		11/25/2024		635		(16)			(16)		619	619			
100053405	YUMA	AZ		03/23/2021		963		(85)			(85)		878	878			
100143680	COLUMBUS	OH		02/22/2024		456		(140)			(140)		316	316			
100048040	RICHMOND	CA		11/20/2020		1,170		(94)			(94)		1,077	1,077			
100161469	MISSOULA	MT		07/30/2024		1,600		(13)			(13)		1,586	1,586			
100016420	SAN DIEGO	CA		04/05/2018		1,772		(35)			(35)		1,738	1,738			
100174684	ATHENS	GA		10/31/2024		544		(95)			(95)		449	449			
100142114	INDIANAPOLIS	IN		02/29/2024		538		3			3		541	541			
100129908	HAMILTON TOWNSHIP	NJ		09/27/2023		295		170			170		465	465			
100141581	HOUSTON	TX		01/30/2024		543		(71)			(71)		472	472			
100079933	HOUSTON	TX		04/25/2022		1,110		(7)			(7)		1,103	1,103			
100031784	LOS ANGELES	CA		03/29/2019		891		266			266		1,158	1,158			
100044183	WHITTIER	CA		08/19/2020		965		(56)			(56)		908	908			
100077525	BUCKEYE	AZ		01/03/2022		3,154		(78)			(78)		3,076	3,076			
100185091	CORCORAN	CA		12/20/2024		760		(19)			(19)		742	742			
100154868	BLUE ISLAND	IL		07/19/2024		589		(108)			(108)		481	481			
100186573	LITTLE CANADA	MN		12/30/2024		708		177			177		885	885			
100111290	CONCORD	CA		06/29/2023		2,878		113			113		2,991	2,991			
100061745	CHICAGO	IL		07/01/2021		2,103		(19)			(19)		2,084	2,084			
100054346	FARMINGTON HILLS	MI		03/23/2021		607		(165)			(165)		442	442			
100113411	CHICAGO	IL		06/29/2023		1,739		990			990		2,729	2,729			
100053557	FRISCO	CO		03/23/2021		1,193		(75)			(75)		1,117	1,117			
100135090	HOMOSASSA	FL		11/01/2023		493		6			6		499	499			
100087498	PASADENA	MD		10/25/2022		829		121			121		950	950			
100161476	MELBOURNE	FL		07/30/2024		567		(38)			(38)		529	529			
100186529	TAMPA	FL		12/30/2024		542		21			21		563	563			
100172340	CIBOLO	TX		10/23/2024		588		(37)			(37)		551	551			
100025167	WESTON	FL		09/20/2018		479		(18)			(18)		461	461			
100012211	MONTVILLE	NJ		03/08/2017		685		336			336		1,020	1,020			
100100861	SILVER SPRING	MD		04/28/2023		816		65			65		881	881			
100139296	EGG HARBOR TOWNSHIP	NJ		12/28/2023		413		(18)			(18)		394	394			
100165277	HOUSTON	TX		08/29/2024		562		8			8		569	569			
100131748	ORANGE BEACH	AL		10/06/2023		696		131			131		827	827			
100031865	ESCONDIDO	CA		03/29/2019		1,252		78			78		1,330	1,330			
100151295	SAINT AUGUSTINE	FL		05/10/2024		874		90			90		964	964			
100081458	FRIENDSWOOD	TX		03/18/2022		1,183		91			91		1,274	1,274			
100113567	LAS VEGAS	NV		06/29/2023		323		434			434		758	758			
100136456	PORT CHARLOTTE	FL		11/20/2023		621		224			224		844	844			
100140614	DAWSONVILLE	GA		01/19/2024		863		(57)			(57)		806	806			
100143230	BRENHAM	TX		02/16/2024		638		34			34		672	672			
100024540	LINDEN	NJ		09/20/2018		655		949			949		1,604	1,604			
100157584	GULF SHORES	AL		06/28/2024		475		(26)			(26)		449	449			
100120101	WELLFORD	SC		08/11/2023		605		4			4		609	609			
100031213	LOXAHATCHEE	FL		03/29/2019		526		67			67		593	593			
100130341	OCALA	FL		09/28/2023		525		(22)			(22)		503	503			
100087673	MADERO	MEX		10/03/2022		726							726	726			
100084725	HUNTINGTON PARK	CA		08/02/2022		486		(59)			(59)		427	427			
100185371	FRESNO	CA		12/20/2024		731		106			106		836	836			
100139442	WATERBURY	CT		12/28/2023		442		(42)			(42)		400	400			
100069614	CAPE CORAL	FL		09/01/2021		1,440		70			70		1,510	1,510			
100013982	VENICE	FL		05/25/2017		796		90			90		886	886			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011322	PLYMOUTH MTG	PA		01/27/2017		963		(34)			(34)		929	929			
100067975	BURIEN	WA		09/23/2021		1,155		(82)			(82)		1,074	1,074			
100109591	MIAMI	FL		06/14/2023		560		(58)			(58)		502	502			
100075950	CAPE CORAL	FL		01/07/2022		1,196		(70)			(70)		1,126	1,126			
100159348	LONGS	SC		07/15/2024		685		27			27		712	712			
100132374	SPRING HILL	FL		11/03/2023		616		356			356		971	971			
100153227	DALTON	GA		05/30/2024		589		15			15		604	604			
100184408	AUSTELL	GA		12/17/2024		582		(15)			(15)		567	567			
100102920	WATERBURY	CT		06/22/2023		590		(119)			(119)		472	472			
100165506	PALMETTO	FL		08/29/2024		2,204		(46)			(46)		2,157	2,157			
100083872	HURST	TX		07/12/2022		3,100		(230)			(230)		2,870	2,870			
100108289	LINDALE	TX		05/24/2023		607		(8)			(8)		599	599			
100157624	BURLINGTON	NJ		06/28/2024		540		16			16		556	556			
100048033	PILLAGER	MN		11/20/2020		1,336		(132)			(132)		1,203	1,203			
100025054	HUNTINGTON STATION	NY		09/20/2018		1,096		(15)			(15)		1,081	1,081			
100153218	OCALA	FL		05/30/2024		544		(31)			(31)		513	513			
100112835	ANTELOPE	CA		06/29/2023		998		514			514		1,513	1,513			
100164065	LAUREL	MD		08/21/2024		535		(79)			(79)		456	456			
100081117	RAPID CITY	SD		03/18/2022		2,667		99			99		2,766	2,766			
100168317	WARRENTON	VA		09/20/2024		56,392		(2,115)			(2,115)		54,277	54,277			
100150687	AMERICUS	GA		05/06/2024		617		(44)			(44)		573	573			
100045302	CLIFTON	NJ		11/25/2020		603		36			36		639	639			
100119468	HARRISBURG	PA		07/31/2023		752		69			69		821	821			
100119926	MIDDLE RIVER	MD		08/10/2023		495		(16)			(16)		479	479			
100163027	FORNEY	TX		08/13/2024		578		(41)			(41)		537	537			
100109275	CHICAGO	IL		07/21/2023		374		(34)			(34)		341	341			
100044733	BROOKLYN	NY		11/19/2020		722		(81)			(81)		641	641			
100103296	GARLAND	TX		04/27/2023		463		(28)			(28)		435	435			
100081221	MARS HILL	NC		03/18/2022		1,261		83			83		1,345	1,345			
100151948	LAKE ODESSA	MI		06/14/2024		500		(18)			(18)		482	482			
100127967	SPRINGFIELD	TN		09/08/2023		691		97			97		788	788			
100171884	MANY	LA		10/17/2024		619		(68)			(68)		551	551			
100138855	PENSACOLA	FL		12/21/2023		574		(48)			(48)		526	526			
100163168	FAYETTEVILLE	AR		08/13/2024		596		(50)			(50)		546	546			
100048794	CARMEL	NY		11/20/2020		2,648		(343)			(343)		2,305	2,305			
100157945	LAKEVILLE	MN		07/09/2024		715		72			72		788	788			
100180378	SAN ANTONIO	TX		11/25/2024		3,654		60			60		3,714	3,714			
100119472	OAKLAND	TN		07/31/2023		1,671		15			15		1,686	1,686			
100086972	PHILADELPHIA	PA		10/24/2022		583		(76)			(76)		507	507			
100180067	SANFORD	NC		11/25/2024		664		82			82		747	747			
100158095	BATON ROUGE	LA		07/09/2024		596		(15)			(15)		581	581			
100013240	SAN BERNARDINO	CA		05/25/2017		903		207			207		1,110	1,110			
100152528	EDGEWOOD	MD		05/17/2024		3,124		(85)			(85)		3,039	3,039			
100171811	INDIANAPOLIS	IN		10/17/2024		604		(66)			(66)		538	538			
100174513	WAXHAW	NC		10/31/2024		26,566		(1,846)			(1,846)		24,720	24,720			
100140540	FORNEY	TX		01/19/2024		645		(125)			(125)		519	519			
100024606	SILVER SPRING	MD		09/20/2018		856		129			129		985	985			
100114767	HUNTINGTON BEACH	CA		07/07/2023		24,505		(940)			(940)		23,565	23,565			
100120042	MADISON	AL		08/11/2023		791		168			168		960	960			
100175954	GRANBURY	TX		11/14/2024		360		52			52		412	412			
100174048	MODESTO	CA		10/31/2024		808		(147)			(147)		662	662			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175960	GRANBURY	TX		11/14/2024		376		33			33		409	409			
100150933	OCALA	FL		05/08/2024		3,319		327			327		3,646	3,646			
100076282	HENDERSON	NV		01/07/2022		1,410		(122)			(122)		1,288	1,288			
100043472	HOMESTEAD	FL		08/13/2020		269		565			565		835	835			
100137608	ROCKPORT	IN		12/08/2023		4,368		771			771		5,139	5,139			
100100217	ORANGE	NJ		03/17/2023		532		(41)			(41)		491	491			
100185344	SACRAMENTO	CA		12/20/2024		593		16			16		609	609			
100163063	WINDSOR MILL	MD		08/13/2024		556		(47)			(47)		509	509			
100087931	DEERFIELD BEACH	FL		10/25/2022		453							453	453			
100071706	EL PASO	TX		10/14/2021		1,670		(141)			(141)		1,529	1,529			
100110209	HARKER HEIGHTS	TX		06/30/2023		1,583		(34)			(34)		1,549	1,549			
100110317	FLAGSTAFF	AZ		06/30/2023		616		23			23		638	638			
100117652	NEW BRAUNFELS	TX		07/20/2023		439		(54)			(54)		386	386			
100110629	BOGART	GA		06/30/2023		661		(3)			(3)		658	658			
100100494	BALTIMORE	MD		04/27/2023		703		66			66		768	768			
100156799	BALTIMORE	MD		06/26/2024		319		(36)			(36)		283	283			
100162971	GREENVILLE	SC		08/12/2024		906		(19)			(19)		887	887			
100169311	MESQUITE	TX		09/27/2024		567		(60)			(60)		506	506			
100026577	COOPER CITY	FL		09/26/2018		873		30			30		903	903			
100182092	CHATTANOOGA	TN		12/12/2024		617		1			1		619	619			
100029847	CHICAGO	IL		10/26/2018		1,014		26			26		1,040	1,040			
100143053	N CHESTERFIELD	VA		02/14/2024		277		(68)			(68)		209	209			
100152594	HOUSTON	TX		05/17/2024		581		10			10		591	591			
100063966	SICKLERVILLE	NJ		07/01/2021		899		(4)			(4)		894	894			
100181658	TUCSON	AZ		12/11/2024		578		(87)			(87)		491	491			
100111370	MIAMI	FL		06/29/2023		1,830		533			533		2,363	2,363			
100010786	CHICAGO	IL		12/23/2016		941		347			347		1,288	1,288			
100115036	FLORIDA CITY	FL		07/14/2023		765		(9)			(9)		756	756			
100133625	LOCKHART	TX		10/23/2023		653		133			133		785	785			
100075074	ACWORTH	GA		12/01/2021		1,799		(13)			(13)		1,785	1,785			
100087265	RIDGEFIELD	NJ		10/25/2022		21,204		787			787		21,991	21,991			
100047230	SANTA CLARITA	CA		11/20/2020		1,207		(159)			(159)		1,049	1,049			
100025176	ORLANDO	FL		09/20/2018		764		80			80		845	845			
100185373	YORKTOWN	VA		12/20/2024		683		50			50		732	732			
100136094	PHILADELPHIA	PA		12/18/2023		472		(140)			(140)		332	332			
100138318	KLAMATH FALLS	OR		12/18/2023		518		(69)			(69)		449	449			
100169155	LAKELAND	TN		09/27/2024		602		(47)			(47)		554	554			
100175935	LONGS	SC		11/14/2024		587		19			19		606	606			
100161933	HOUSTON	TX		07/31/2024		610		(69)			(69)		541	541			
100185183	REDFORD	MI		12/20/2024		539		(67)			(67)		472	472			
100182026	CHESAPEAKE	VA		12/12/2024		606		(4)			(4)		602	602			
100030961	SAN BERNARDINO	CA		03/29/2019		840		299			299		1,139	1,139			
100079059	HOUSTON	TX		02/24/2022		1,087		(44)			(44)		1,043	1,043			
100129553	SHAFTER	CA		09/29/2023		826		114			114		939	939			
100179589	DOVER	DE		11/21/2024		578		(16)			(16)		562	562			
100185322	EAGLE RIVER	AK		12/20/2024		41,766		(455)			(455)		41,311	41,311			
100083918	ORMOND BEACH	FL		07/12/2022		459		(38)			(38)		421	421			
100063258	LANHAM	MD		07/01/2021		493		(1)			(1)		492	492			
100046432	RIVERSIDE	CA		11/25/2020		1,924		(170)			(170)		1,754	1,754			
100012611	UPPER MARLBORO	MD		05/25/2017		640		393			393		1,033	1,033			
100174200	AUBURN	PA		10/31/2024		725		(49)			(49)		676	676			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134750	GAINESVILLE	FL		10/30/2023		518		(4)			(4)		515	515			
100060288	NORTH RICHLAND HILLS	TX		06/25/2021		1,258		(69)			(69)		1,189	1,189			
100045699	SAINT PETERSBURG	FL		11/25/2020		1,084		3			3		1,087	1,087			
100164761	NEWBERRY	FL		08/26/2024		2,402		160			160		2,562	2,562			
100057757	ALBUQUERQUE	NM		06/30/2021		1,265		(134)			(134)		1,131	1,131			
100164918	CATSKILL	NY		08/28/2024		516		(25)			(25)		491	491			
100142407	FRESNO	CA		02/02/2024		502		(42)			(42)		459	459			
100152682	NORFOLK	VA		05/17/2024		596		(13)			(13)		583	583			
100109686	CHICAGO	IL		06/16/2023		445		(23)			(23)		422	422			
100135400	OCEAN ISLE BEACH	NC		11/13/2023		832		153			153		985	985			
100170250	SANFORD	NC		10/08/2024		712		11			11		723	723			
100151528	LORENA	TX		05/10/2024		922		124			124		1,046	1,046			
100079858	SAINT AUGUSTINE	FL		04/25/2022		2,264		(36)			(36)		2,227	2,227			
100169844	WILLIS	TX		09/30/2024		626		(49)			(49)		576	576			
100048748	WEST PALM BEACH	FL		11/20/2020		827		90			90		917	917			
100081226	GALLATIN	TN		03/18/2022		1,160		52			52		1,212	1,212			
100025571	POUGHKEEPSIE	NY		09/20/2018		272		759			759		1,031	1,031			
100043741	HICKORY	NC		08/13/2020		505		(135)			(135)		370	370			
100030772	BARTLETT	IL		04/09/2019		679		283			283		962	962			
100139197	PHOENIX	AZ		12/28/2023		496		(34)			(34)		462	462			
100135065	SHERMAN	TX		11/01/2023		528		30			30		558	558			
100185141	WEST JORDAN	UT		12/20/2024		1,023		(13)			(13)		1,010	1,010			
100069058	TUSCOLA	TX		09/01/2021		1,792		(32)			(32)		1,760	1,760			
100140169	EAGLE LAKE	FL		01/09/2024		662		66			66		728	728			
100046634	GRAND BLANC	MI		11/25/2020		975		(78)			(78)		897	897			
100119207	CEDAR CITY	UT		07/31/2023		1,982		155			155		2,137	2,137			
100161873	PORTSMOUTH	OH		07/31/2024		483		(39)			(39)		444	444			
100076483	RIO RANCHO	NM		12/21/2021		1,160		(89)			(89)		1,071	1,071			
100054805	GEISMAR	LA		03/23/2021		1,781		(177)			(177)		1,604	1,604			
100169518	HELLERTOWN	PA		09/30/2024		387		(53)			(53)		335	335			
100065174	MCKINNEY	TX		07/14/2021		1,279		(64)			(64)		1,215	1,215			
100152561	HIALEAH	FL		05/17/2024		1,462		(56)			(56)		1,406	1,406			
100129513	RICHMOND	TX		09/29/2023		3,851		(9)			(9)		3,842	3,842			
100148588	SEMINOLE	FL		04/12/2024		2,185		(136)			(136)		2,049	2,049			
100141225	ORLANDO	FL		01/30/2024		983		(50)			(50)		933	933			
100054198	DETROIT LAKES	MN		03/23/2021		319		(80)			(80)		239	239			
100030160	VANCOUVER	WA		12/20/2018		4,107		291			291		4,397	4,397			
100136645	STOCKTON	CA		11/22/2023		413		(6)			(6)		406	406			
100152673	BERKELEY	IL		05/17/2024		542		(30)			(30)		511	511			
100043112	WARREN	NJ		05/28/2020		2,698		(6)			(6)		2,692	2,692			
100174215	SOUTH BEND	IN		10/31/2024		602		(41)			(41)		561	561			
100169627	WHITWELL	TN		09/30/2024		810		(62)			(62)		748	748			
100136413	LARGO	FL		11/20/2023		336		11			11		347	347			
100117604	ST. AUGUSTINE	FL		07/20/2023		1,286		(75)			(75)		1,212	1,212			
100128293	DENTON	TX		09/14/2023		700		(46)			(46)		654	654			
100129810	KANSAS CITY	MO		09/27/2023		505		(64)			(64)		441	441			
100156175	CHANDLER	TX		06/20/2024		561		(64)			(64)		497	497			
100081181	PHOENIX	AZ		03/18/2022		1,515		80			80		1,595	1,595			
100071542	LEESBURG	FL		10/14/2021		1,273		(53)			(53)		1,220	1,220			
100150693	HOMESTEAD	FL		05/06/2024		532		(17)			(17)		515	515			
100055392	PHILADELPHIA	PA		03/23/2021		1,154		(198)			(198)		955	955			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158647	PENDERGRASS	GA		07/10/2024		681		81			81		761	761			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022		1,203		(69)			(69)		1,133	1,133			
100120522	KYLE	TX		08/18/2023		517		(77)			(77)		441	441			
100133580	FORT MITCHELL	AL		10/23/2023		588		50			50		639	639			
100140117	WACO	TX		01/09/2024		1,412		47			47		1,459	1,459			
100136375	GILBERT	AZ		11/20/2023		496		11			11		508	508			
100165404	VERONA	NJ		08/29/2024		599		(21)			(21)		578	578			
100065615	LAS VEGAS	NV		07/28/2021		1,225		(114)			(114)		1,111	1,111			
100061329	KINGSLAND	GA		06/01/2021		1,483		15			15		1,498	1,498			
100148348	LOCKHART	TX		04/12/2024		867		107			107		974	974			
100180208	MIRAMAR BEACH	FL		11/25/2024		598		(50)			(50)		547	547			
100129706	MADISON	AL		09/29/2023		737		104			104		841	841			
100167138	RICHMOND	RI		09/13/2024		490		(49)			(49)		441	441			
100148450	MCKINNEY	TX		04/12/2024		703		86			86		789	789			
100175173	OCALA	FL		11/05/2024		657		(4)			(4)		653	653			
100114475	SAN FRANCISCO	CA		06/29/2023		1,115		1,187			1,187		2,301	2,301			
100116971	KISSIMMEE	FL		07/20/2023		675		555			555		1,229	1,229			
100182302	YUCCA VALLEY	CA		12/12/2024		639		31			31		670	670			
100135440	STOCKTON	CA		11/13/2023		551		6			6		558	558			
100173337	MAGNOLIA	TX		10/30/2024		712		60			60		771	771			
100115078	FORT WORTH	TX		07/14/2023		699		62			62		761	761			
100065649	DORCHESTER	MA		07/28/2021		1,135		(106)			(106)		1,029	1,029			
100130009	BLOOMINGBURG	NY		09/27/2023		517		(36)			(36)		482	482			
100130436	EVANS	CO		09/28/2023		19,418		(8)	19,280		(19,288)		130	130			
100171726	CONCORD	NC		10/17/2024		710		(40)			(40)		670	670			
100166975	KNOXVILLE	TN		09/13/2024		590		(49)			(49)		541	541			
100067029	CHALFONT	PA		08/02/2021		1,238		104			104		1,342	1,342			
100154559	OCALA	FL		06/14/2024		519		(13)			(13)		506	506			
100062908	RAPID CITY	SD		07/01/2021		2,264		(44)			(44)		2,219	2,219			
100126425	ALBANY	NY		08/30/2023		508		(33)			(33)		475	475			
100156911	INDIANAPOLIS	IN		06/27/2024		475		(31)			(31)		445	445			
100091091	LOS ANGELES	CA		01/31/2023		440		(54)			(54)		386	386			
100133342	LIVE OAK	TX		11/29/2023		507		(11)			(11)		495	495			
100084415	SARASOTA	FL		08/12/2022		854		(198)			(198)		656	656			
100135540	PHOENIX	AZ		11/13/2023		683		163			163		846	846			
100109826	CHICAGO	IL		06/22/2023		491		(53)			(53)		438	438			
100147607	LAKE PARK	GA		04/04/2024		347		(50)			(50)		297	297			
100048374	GLENWOOD	NJ		11/20/2020		1,023		(191)			(191)		831	831			
100150736	NEW LONDON	CT		05/06/2024		591		(8)			(8)		583	583			
100158058	RALEIGH	NC		07/09/2024		606		(13)			(13)		593	593			
100013272	LYNWOOD	CA		05/25/2017		685		(13)			(13)		672	672			
100158116	NEW BRAUNFELS	TX		07/09/2024		583		21			21		604	604			
100137583	NORMAN	OK		12/08/2023		587		16			16		602	602			
100020418	SACRAMENTO	CA		07/27/2018		1,267		(60)			(60)		1,206	1,206			
100014227	NORTH FALMOUTH	MA		09/22/2017		1,004		(72)			(72)		932	932			
100154538	LAKEVILLE	MN		06/14/2024		2,453		(53)			(53)		2,400	2,400			
100142583	ELIZABETH	NJ		02/08/2024		594		(12)			(12)		582	582			
100137164	PORT CHARLOTTE	FL		11/28/2023		289		(81)			(81)		208	208			
100065253	WARRENTON	VA		07/14/2021		1,295		(21)			(21)		1,274	1,274			
100031450	CHICAGO	IL		03/29/2019		654		83			83		738	738			
100069466	SHIRLEY	MA		09/01/2021		1,352		(27)			(27)		1,325	1,325			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151301	MYRTLE BEACH	SC		05/10/2024		687		75			75		763	763			
100057663	VANCOUVER	WA		06/30/2021		1,403		(108)			(108)		1,295	1,295			
100186580	WINDER	GA		12/30/2024		699		152			152		852	852			
100120315	MORROW	GA		08/18/2023		458		(3)			(3)		455	455			
100180192	PINEHURST	NC		11/25/2024		631		(27)			(27)		604	604			
100080879	FROSTPROOF	FL		03/10/2022		1,745		(175)			(175)		1,570	1,570			
100044208	BOWIE	MD		08/19/2020		454		67			67		522	522			
100065720	CINCINNATI	OH		07/28/2021		1,094		(106)			(106)		988	988			
100164188	EL PASO	TX		08/21/2024		378		(91)			(91)		287	287			
100090129	LAS VEGAS	NV		01/13/2023		12,380		(503)			(503)		11,877	11,877			
100131645	PRAIRIE VIEW	TX		10/06/2023		533		15			15		548	548			
100011135	SHIRLEY	NY		12/23/2016		305		242			242		547	547			
100028815	WHITE HALL	MD		10/26/2018		746		30			30		775	775			
100185979	HOFFMAN ESTATES	IL		12/26/2024		512		(13)			(13)		499	499			
100156616	HARRISBURG	PA		06/24/2024		577		(4)			(4)		573	573			
100120410	SAINT LOUIS	MO		08/18/2023		435		(87)			(87)		348	348			
100076379	SPRING	TX		12/23/2021		1,188		(286)			(286)		902	902			
100153628	CASSELBERRY	FL		05/31/2024		5,584		(184)			(184)		5,400	5,400			
100101532	CONROE	TX		04/26/2023		1,113		12			12		1,125	1,125			
100165476	ADDIS	LA		08/29/2024		568		(12)			(12)		557	557			
100057651	LAS VEGAS	NV		06/30/2021		869		(69)			(69)		800	800			
100117799	GREENVILLE	TX		07/20/2023		480		93			93		573	573			
100100725	FREDERICKSBURG	VA		04/28/2023		904		71			71		975	975			
100076287	MILTON	WA		01/07/2022		1,235		(82)			(82)		1,153	1,153			
100166397	SAN ANTONIO	TX		10/24/2024		728		(91)			(91)		637	637			
100086690	PORT ST. LUCIE	FL		09/30/2022		1,501		4			4		1,505	1,505			
100168102	ROSHARON	TX		09/20/2024		596		(21)			(21)		575	575			
100169173	CYPRESS	TX		09/27/2024		588		(52)			(52)		536	536			
100076084	WALLA WALLA	WA		01/07/2022		815		(86)			(86)		729	729			
100171863	RICHMOND	TX		10/17/2024		664		(39)			(39)		625	625			
100136484	KATY	TX		11/20/2023		587		130			130		718	718			
100026221	TALLAHASSEE	FL		09/20/2018		822		39			39		861	861			
100113375	OXNARD	CA		06/29/2023		465		278			278		743	743			
100150722	PRINCETON	TX		05/06/2024		581		14			14		595	595			
100090284	MINNEOLA	FL		01/13/2023		320		(75)			(75)		245	245			
100116641	LEAGUE CITY	TX		07/20/2023		726		225			225		951	951			
100151296	FRESNO	TX		05/10/2024		1,431		105			105		1,536	1,536			
100186668	NEW BRAUNFELS	TX		12/30/2024		1,965		112			112		2,077	2,077			
100121038	HOLLAND	MI		08/30/2023		2,516		44			44		2,560	2,560			
100163036	LEVITTOWN	PA		08/13/2024		549		(59)			(59)		490	490			
100079715	RIVERVIEW	FL		04/25/2022		710		(65)			(65)		646	646			
100182032	LAKELAND	FL		12/12/2024		639		34			34		673	673			
100015804	BALDWIN PARK	CA		02/02/2018		1,828		(25)			(25)		1,803	1,803			
100116120	LAREDO	TX		07/20/2023		(855)		2,130			2,130		1,274	1,274			
100129610	NEWBERRY	FL		09/29/2023		601		42			42		643	643			
100054799	WALDWICK	NJ		03/23/2021		2,761		(235)			(235)		2,526	2,526			
100112768	WENTZVILLE	MO		06/29/2023		358		527			527		885	885			
100179759	SANFORD	NC		11/21/2024		657		81			81		739	739			
100153188	HAMMOND	LA		05/30/2024		520		(6)			(6)		514	514			
100156194	NORTH CHESTERFIELD	VA		06/20/2024		538		(72)			(72)		466	466			
100161456	OKLAHOMA CITY	OK		07/30/2024		630		(38)			(38)		592	592			

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100175382	KATY	TX		11/05/2024		1,682		52			52		1,735	1,735			
100073557	LIVE OAK	CA		11/19/2021		1,112		(135)			(135)		976	976			
100163091	RACINE	WI		08/13/2024		515		(54)			(54)		461	461			
100024874	FONTANA	CA		09/20/2018		1,187		(92)			(92)		1,095	1,095			
100182628	MIRACLE	KY		12/12/2024		688		49			49		737	737			
100068399	EAST CHICAGO	IN		08/25/2021		1,481		(100)			(100)		1,381	1,381			
100103148	BARNEGAT	NJ		04/21/2023		573		(39)			(39)		534	534			
100149375	FRESNO	TX		04/24/2024		686		83			83		769	769			
100158067	WEST HAZLETON	PA		07/09/2024		1,215		(64)			(64)		1,151	1,151			
100043387	SUMMERVILLE	SC		08/13/2020		963		133			133		1,096	1,096			
100117070	STATEN ISLAND	NY		07/20/2023		252		220			220		472	472			
100150548	MINNEAPOLIS	MN		05/03/2024		690		(32)			(32)		658	658			
100081327	SAN ANTONIO	TX		03/18/2022		1,279		65			65		1,344	1,344			
100014344	WICHITA	KS		09/27/2017		1,251		393			393		1,644	1,644			
100167843	KILLINGLY	CT		09/20/2024		485		(32)			(32)		453	453			
100110095	DISTRICT HEIGHTS	MD		06/23/2023		472		(19)			(19)		453	453			
100011884	DEERFIELD BEACH	FL		03/08/2017		746		324			324		1,070	1,070			
100171957	HAVERTOWN	PA		10/17/2024		587		(37)			(37)		550	550			
100049606	WHITTIER	CA		11/20/2020		1,854		(6)			(6)		1,848	1,848			
100185875	FORNEY	TX		12/26/2024		2,119		(150)			(150)		1,969	1,969			
100184426	ANTIOCH	TN		12/17/2024		437		(64)			(64)		373	373			
100138176	CARTERSVILLE	GA		12/14/2023		444		(34)			(34)		410	410			
100135768	PHOENIX	AZ		11/10/2023		506		(5)			(5)		501	501			
100091272	BENBROOK	TX		01/31/2023		607		(9)			(9)		598	598			
100068214	CAPE CORAL	FL		08/25/2021		1,236		(65)			(65)		1,171	1,171			
100068481	HARLEYSVILLE	PA		08/25/2021		1,279		(49)			(49)		1,230	1,230			
100137954	NEW ORLEANS	LA		12/13/2023		514		(19)			(19)		495	495			
100100673	LANHAM	MD		04/28/2023		1,444		90			90		1,534	1,534			
100031550	RIVERSIDE	CA		03/29/2019		1,734		216			216		1,950	1,950			
100162931	GERMANTOWN	TN		08/12/2024		1,439		(36)			(36)		1,403	1,403			
100147517	SUNNY ISLES BEACH	FL		04/03/2024		561		(79)			(79)		482	482			
100143052	SMITHFIELD	NC		02/14/2024		330		(47)			(47)		282	282			
100102934	SUSSEX	NJ		06/22/2023		610		(92)			(92)		517	517			
100162688	ANKENY	IA		08/12/2024		1,126		34			34		1,160	1,160			
100165438	ARLINGTON	TX		08/29/2024		644		(64)			(64)		580	580			
100083645	MIDLAND	TX		07/25/2022		592		(99)			(99)		493	493			
100185137	COACHELLA	CA		12/20/2024		207		(18)			(18)		189	189			
100047253	WEST PALM BEACH	FL		11/20/2020		5,352		(307)			(307)		5,045	5,045			
100087278	CHICAGO	IL		10/25/2022		838		144			144		982	982			
100028078	VILLA PARK	IL		10/26/2018		652		160			160		812	812			
100108093	TAMPA	FL		05/24/2023		511		(36)			(36)		476	476			
100180369	PALM BEACH GARDENS	FL		11/25/2024		662		3			3		665	665			
100181372	APOPKA	FL		12/06/2024		479		(39)			(39)		441	441			
100158033	BANGOR	ME		07/09/2024		552		(30)			(30)		522	522			
100084713	BOYNTON BEACH	FL		08/02/2022		479		(46)			(46)		433	433			
100137798	SENECA FALLS	NY		12/08/2023		841		1			1		842	842			
100136946	KATY	TX		11/28/2023		523		23			23		546	546			
100167516	NORTH CHARLESTON	SC		10/31/2024		521		(72)			(72)		448	448			
100115843	AZLE	TX		07/20/2023		959		56			56		1,015	1,015			
100029478	LAS VEGAS	NV		10/26/2018		1,326		97			97		1,422	1,422			
100132563	CLEARWATER	FL		11/03/2023		519		66			66		585	585			

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100066879	SHELTON	WA		08/02/2021		1,445		6			6		1,451	1,451			
100081444	LAS VEGAS	NV		03/18/2022		1,175		92			92		1,267	1,267			
100172398	FOLEY	AL		10/23/2024		1,141		1			1		1,142	1,142			
100140114	COLUMBIA	TN		01/09/2024		638		74			74		712	712			
100067594	SAN ANTONIO	TX		09/23/2021		1,136		(89)			(89)		1,047	1,047			
100054697	MIDDLETOWN	DE		03/23/2021		423		(232)			(232)		191	191			
100060220	HACKETTSTOWN	NJ		06/25/2021		1,183		(94)			(94)		1,089	1,089			
100013347	SACRAMENTO	CA		05/25/2017		764		137			137		900	900			
100065495	CHOWCHILLA	CA		07/28/2021		1,266		(40)			(40)		1,226	1,226			
100071611	GEORGETOWN	TX		10/14/2021		1,150		(69)			(69)		1,081	1,081			
100031628	VAN NUYS	CA		03/29/2019		749		200			200		949	949			
100117850	ORLANDO	FL		07/20/2023		575		(34)			(34)		541	541			
100163160	DENISON	TX		08/13/2024		1,116		(83)			(83)		1,034	1,034			
100111948	WINTER GARDEN	FL		06/29/2023		467		736			736		1,203	1,203			
100080819	KISSIMMEE	FL		03/15/2022		941		(184)			(184)		757	757			
100136501	WAKE FOREST	NC		11/20/2023		586		73			73		659	659			
100167076	PALM COAST	FL		09/13/2024		341		(64)			(64)		277	277			
100091447	SEBRING	FL		02/22/2023		771		(5)			(5)		766	766			
100067492	WILMINGTON	DE		09/23/2021		1,172		(105)			(105)		1,067	1,067			
100185877	PHOENIX	AZ		12/26/2024		1,321		(53)			(53)		1,268	1,268			
100028521	NORTH PORT	FL		10/26/2018		597		161			161		758	758			
100091156	REPUBLIC	MO		01/31/2023		650		72			72		722	722			
100168004	EL PASO	TX		09/20/2024		4,783		(530)			(530)		4,252	4,252			
100120113	SHERMAN	TX		08/11/2023		704		54			54		759	759			
100168266	ALBUQUERQUE	NM		09/20/2024		624		(23)			(23)		601	601			
100170435	GREENVILLE	SC		10/09/2024		491		(94)			(94)		397	397			
100017253	ANNAPOLIS	MD		04/26/2018		5,904		158			158		6,062	6,062			
100117666	HESPERIA	CA		07/20/2023		437		(79)			(79)		358	358			
100172797	ANDERSON	SC		12/06/2024		552		(17)			(17)		536	536			
100166154	ROSENBERG	TX		09/09/2024		666		34			34		701	701			
100119981	NORTH WALES	PA		08/11/2023		678		19			19		697	697			
100149841	SAN ANTONIO	TX		04/29/2024		239		69			69		308	308			
100091866	LAREDO	TX		01/30/2023		522		(48)			(48)		474	474			
100031635	BRENTWOOD	CA		03/29/2019		1,220		49			49		1,270	1,270			
100017360	SAINT SIMONS ISLAND	GA		04/26/2018		2,653		(70)			(70)		2,583	2,583			
100168328	LIVONIA	MI		09/20/2024		2,159		(115)			(115)		2,044	2,044			
100057975	ANNAPOLIS	MD		06/30/2021		1,161		(79)			(79)		1,082	1,082			
100025737	SAN DIEGO	CA		09/20/2018		2,012		361			361		2,372	2,372			
100115368	PALM COAST	FL		07/17/2023		40,727		882			882		41,608	41,608			
100156236	PANAMA CITY	FL		06/20/2024		6,002		(2)			(2)		6,000	6,000			
100147433	PALM BAY	FL		04/03/2024		532		(55)			(55)		477	477			
100179682	FRESNO	TX		11/21/2024		2,123		69			69		2,192	2,192			
100110255	NEWARK	NJ		06/30/2023		624		16			16		641	641			
100175497	FAYETTEVILLE	GA		12/23/2024		532		(70)			(70)		462	462			
100160059	MOUNT HOLLY	NC		07/17/2024		4,201		(177)			(177)		4,025	4,025			
100012939	OAK HILLS	CA		05/25/2017		752		244			244		996	996			
100053407	STERLING	VA		03/23/2021		3,405		(450)			(450)		2,954	2,954			
100086520	CHICAGO	IL		09/30/2022		378		(23)			(23)		355	355			
100159358	OKLAHOMA CITY	OK		07/15/2024		689		54			54		743	743			
100088260	BALTIMORE	MD		10/17/2022		619		(31)			(31)		587	587			
100171519	AUBURN	AL		10/16/2024		619		(24)			(24)		595	595			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028248	WEST BROOKFIELD	MA		10/26/2018		1,031		154			154		1,186	1,186			
100167919	LAWTON	OK		09/20/2024		586		4			4		590	590			
100158070	SOUTH GLASTONBURY	CT		07/09/2024		835		(43)			(43)		792	792			
100160491	WILMINGTON	NC		07/19/2024		549		(105)			(105)		444	444			
100100745	BEL AIR	MD		04/28/2023		15,861		455			455		16,316	16,316			
100109947	BERLIN	NJ		06/22/2023		554		(29)			(29)		525	525			
100152514	GROVETOWN	GA		05/17/2024		2,190		(61)			(61)		2,129	2,129			
100167653	GALLATIN	TN		09/19/2024		1,348		(132)			(132)		1,216	1,216			
100159390	PENDERGRASS	GA		07/15/2024		5,072		173			173		5,245	5,245			
100150969	TUSCALOOSA	AL		05/08/2024		697		61			61		759	759			
100160038	TUCSON	AZ		07/17/2024		552		(41)			(41)		511	511			
100080800	SOUTHINGTON	CT		03/15/2022		1,346		(155)			(155)		1,190	1,190			
100137755	LAKEHURST	NJ		12/08/2023		463		16			16		478	478			
100136522	DAYTONA BEACH SHORES	FL		11/20/2023		513		50			50		563	563			
100180454	VISALIA	CA		11/25/2024		663		42			42		705	705			
100076303	CAPE CORAL	FL		01/07/2022		1,837		(74)			(74)		1,763	1,763			
100140176	POWDER SPRINGS	GA		01/11/2024		307		(23)			(23)		284	284			
100128052	SPRINGFIELD	TN		09/08/2023		652		60			60		713	713			
100156867	GASTONIA	NC		06/27/2024		492		(16)			(16)		476	476			
100173793	CONYERS	GA		10/30/2024		657		(78)			(78)		580	580			
100169506	AURORA	IL		09/30/2024		603		(71)			(71)		532	532			
100065099	PITTSBORO	NC		07/14/2021		1,247		(78)			(78)		1,169	1,169			
100162537	OLATHE	KS		08/12/2024		1,069		(28)			(28)		1,041	1,041			
100028930	LOS ANGELES	CA		10/26/2018		974		31			31		1,005	1,005			
100120432	GLENWOOD	NJ		08/18/2023		386		(61)			(61)		325	325			
100163414	OVIEDO	FL		09/27/2024		546		(73)			(73)		474	474			
100067094	WEST BOYLSTON	MA		08/02/2021		1,229		57			57		1,286	1,286			
100064917	DALLAS	TX		07/14/2021		1,204		(110)			(110)		1,094	1,094			
100139115	FORNEY	TX		12/28/2023		480		(42)			(42)		438	438			
100139135	UPPER MARLBORO	MD		12/28/2023		411		(7)			(7)		403	403			
100141030	SAN ANTONIO	TX		02/20/2024		543		(49)			(49)		494	494			
100160613	AUSTIN	TX		07/19/2024		624		(83)			(83)		541	541			
100175272	OCALA	FL		11/05/2024		699		17			17		716	716			
100054446	MC DONALD	PA		03/23/2021		982		(152)			(152)		829	829			
100176142	TEXAS CITY	TX		12/20/2024		697		(76)			(76)		622	622			
100081445	FREDERICKSBURG	VA		03/18/2022		1,256		111			111		1,367	1,367			
100141183	STATESVILLE	NC		01/30/2024		485		(23)			(23)		462	462			
100116478	KISSIMMEE	FL		07/20/2023		(1,950)		2,993			2,993		1,043	1,043			
100026547	LANCASTER	CA		09/26/2018		752		(88)			(88)		664	664			
100112492	JAMAICA	NY		06/29/2023		489		463			463		952	952			
100066889	NEW PORT RICHEY	FL		08/02/2021		1,350		(1)			(1)		1,349	1,349			
100153422	MOORESVILLE	IN		05/30/2024		475		(29)			(29)		446	446			
100088129	SWEET HOME	OR		10/25/2022		379		(77)			(77)		301	301			
100116753	ROUND ROCK	TX		07/20/2023		1,244		815			815		2,059	2,059			
100129652	CINCINNATI	OH		09/29/2023		612		43			43		655	655			
100112302	ODENTON	MD		06/29/2023		507		740			740		1,247	1,247			
100079909	BOLINGBROOK	IL		04/25/2022		671		(106)			(106)		565	565			
100144549	WICHITA	KS		04/26/2024		573		(30)			(30)		543	543			
100013776	APOLLO BEACH	FL		05/25/2017		839		95			95		934	934			
100148295	MERCHANTVILLE	NJ		04/12/2024		584							585	585			
100161484	FORT WORTH	TX		07/30/2024		553		(63)			(63)		490	490			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057888	CHANDLER	AZ		06/30/2021		1,199		(108)			(108)		1,090	1,090			
100113846	PLAINVILLE	CT		06/29/2023		749		774			774		1,523	1,523			
100065378	RALEIGH	NC		07/28/2021		1,244		(107)			(107)		1,138	1,138			
100027934	TUSTIN	CA		10/26/2018		1,166		(21)			(21)		1,145	1,145			
100071126	BALTIMORE	MD		10/01/2021		1,361		2			2		1,364	1,364			
100045101	PALM HARBOR	FL		11/19/2020		1,651		(285)			(285)		1,366	1,366			
100149161	HYANNIS	MA		04/22/2024		422		(28)			(28)		394	394			
100184601	CERRITOS	CA		12/17/2024		1,642		(99)			(99)		1,543	1,543			
100030745	CHULA VISTA	CA		04/09/2019		441		355			355		796	796			
100091632	LEVERETT	MA		03/07/2023		571		(60)			(60)		511	511			
100159243	CHARLOTTE	NC		07/15/2024		833		(6)			(6)		827	827			
100054424	STATEN ISLAND	NY		03/23/2021		866		(70)			(70)		796	796			
100108157	BRISTOL	CT		05/24/2023		1,167		(99)			(99)		1,068	1,068			
100024610	SPRING VALLEY	NY		09/20/2018		920		116			116		1,036	1,036			
100128092	PORTLAND	TN		09/08/2023		973		122			122		1,095	1,095			
100176030	MOUNT WOLF	PA		12/20/2024		522		(53)			(53)		469	469			
100071605	CASHION	OK		10/14/2021		1,198		(108)			(108)		1,090	1,090			
100158704	MONTGOMERY	AL		07/10/2024		6,094		(154)			(154)		5,940	5,940			
100158776	ALEXANDRIA	VA		07/10/2024		582		5			5		587	587			
100180703	BEDFORD	TX		11/26/2024		554		(71)			(71)		483	483			
100061477	COLUMBIA	TN		06/01/2021		890		11			11		901	901			
100067669	WOODSTOCK	GA		09/23/2021		1,509		(60)			(60)		1,449	1,449			
100064242	GROVELAND	FL		07/01/2021		1,417		89			89		1,507	1,507			
100060299	LEHI	UT		06/25/2021		1,301		(87)			(87)		1,215	1,215			
100055918	BALTIMORE	MD		03/26/2021		1,322		(79)			(79)		1,243	1,243			
100153173	NEWARK	DE		05/30/2024		760		(38)			(38)		722	722			
100148434	FLORESVILLE	TX		04/12/2024		679		145			145		824	824			
100181984	PHILADELPHIA	PA		12/12/2024		596		8			8		605	605			
100151756	ROSCOE	IL		05/10/2024		424		(50)			(50)		374	374			
100071533	HUNTSVILLE	TX		10/14/2021		1,216		(96)			(96)		1,120	1,120			
100164910	DOVER	DE		08/28/2024		516		(28)			(28)		487	487			
100168066	CLARKDALE	AZ		09/20/2024		627		36			36		663	663			
100165396	HEDGESVILLE	WV		08/29/2024		544		(55)			(55)		489	489			
100121004	LAKEVILLE	PA		08/30/2023		6,094		(17)			(17)		6,076	6,076			
100158112	PHILADELPHIA	PA		07/09/2024		618		(28)			(28)		591	591			
100171488	PROSPER	TX		10/16/2024		2,745		(132)			(132)		2,613	2,613			
100136016	HOUSTON	TX		11/16/2023		385		(47)			(47)		339	339			
100120851	FORT MYERS	FL		08/25/2023		570		(40)			(40)		531	531			
100133821	LAKELAND	FL		10/20/2023		566		(24)			(24)		541	541			
100049026	MIAMI	FL		11/20/2020		1,205		(226)			(226)		979	979			
100031603	HAWTHORNE	CA		03/29/2019		900		198			198		1,098	1,098			
100112720	FOLSOM	CA		06/29/2023		342		1,013			1,013		1,356	1,356			
100159824	PROSPERITY	SC		07/17/2024		2,150		(80)			(80)		2,071	2,071			
100172324	SOMERSET	NJ		10/21/2024		633		(48)			(48)		585	585			
100061483	BAYFIELD	CO		06/01/2021		1,381		14			14		1,395	1,395			
100088071	RIDGECREST	CA		10/25/2022		405		(52)			(52)		353	353			
100011666	WAYNESBORO	PA		03/08/2017		517		415			415		932	932			
100174001	ATLANTA	GA		10/31/2024		475		(68)			(68)		407	407			
100169235	PHILADELPHIA	PA		09/27/2024		543		(57)			(57)		485	485			
100115136	PORT JERVIS	NY		07/17/2023		(20,186)		376			376		(19,809)	1,166		20,975	20,975
100113453	SAINT BONIFACIUS	MN		06/29/2023		2,731		653			653		3,384	3,384			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112373	FISHKILL	NY		06/29/2023		326		1,179			1,179		1,505	1,505			
100147550	JACKSONVILLE	FL		04/03/2024		469		(108)			(108)		361	361			
100128349	DECATUR	GA		09/14/2023		596		15			15		612	612			
100026567	MORENO VALLEY	CA		09/26/2018		394		223			223		617	617			
100133739	WIMBERLEY	TX		10/23/2023		3,207		(28)			(28)		3,179	3,179			
100057704	HENDERSON	NV		06/30/2021		1,210		(45)			(45)		1,165	1,165			
100114846	SAN ANTONIO	TX		07/10/2023		717		99			99		816	816			
100110621	RIO RANCHO	NM		06/30/2023		681		76			76		757	757			
100068360	VISALIA	CA		08/25/2021		1,209		(103)			(103)		1,106	1,106			
100029060	CAPE CORAL	FL		10/26/2018		968		69			69		1,037	1,037			
100180209	CYPRESS	TX		11/25/2024		662		4			4		666	666			
100045339	ANTELOPE	CA		11/25/2020		766		(61)			(61)		705	705			
100120649	WESTMINSTER	MD		08/24/2023		762		(50)			(50)		711	711			
100160093	VERO BEACH	FL		07/17/2024		653		37			37		690	690			
100153924	NORTH PORT	FL		06/05/2024		519		(1)			(1)		518	518			
100161452	FORNEY	TX		07/30/2024		763		(33)			(33)		730	730			
100067951	OAKDALE	MN		09/23/2021		1,263		(64)			(64)		1,199	1,199			
100116843	SPRINGVILLE	UT		07/20/2023		805		572			572		1,377	1,377			
100067747	ROUND ROCK	TX		09/23/2021		1,167		(113)			(113)		1,054	1,054			
100141232	HOUSTON	TX		01/30/2024		401		(40)			(40)		361	361			
100146664	VILLAS	NJ		03/20/2024		328		(59)			(59)		268	268			
100142692	OCALA	FL		02/08/2024		1,900		(54)			(54)		1,846	1,846			
100010885	KISSIMMEE	FL		12/23/2016		832		180			180		1,012	1,012			
100166334	AURORA	CO		10/24/2024		40,390		(1,385)			(1,385)		39,005	39,005			
100160148	DETROIT	MI		07/17/2024		541		(46)			(46)		494	494			
100158422	DECATUR	AL		07/10/2024		520		(4)			(4)		515	515			
100049622	FLORISSANT	MO		11/20/2020		1,017		(204)			(204)		813	813			
100013389	GLENDALE	AZ		05/25/2017		(570)		590			590		20	20			
100120135	DAWSONVILLE	GA		08/11/2023		17,754		(429)			(429)		17,326	17,326			
100065396	MINNEAPOLIS	MN		07/28/2021		1,294		(47)			(47)		1,247	1,247			
100047604	ATLANTA	GA		11/20/2020		1,892		(500)			(500)		1,392	1,392			
100100662	EAST ORANGE	NJ		04/28/2023		675		(16)			(16)		659	659			
100048879	LAS VEGAS	NV		11/20/2020		913		(175)			(175)		737	737			
100137729	DENVER	CO		12/08/2023		35,975		(839)			(839)		35,136	35,136			
100119496	LAWRENCEVILLE	GA		07/28/2023		663		(67)			(67)		596	596			
100168200	ROCKY FACE	GA		09/20/2024		578		(47)			(47)		531	531			
100055890	BIG BEAR LAKE	CA		03/26/2021		1,348		(86)			(86)		1,262	1,262			
100076120	AVON	IN		01/07/2022		1,522		(52)			(52)		1,469	1,469			
100082926	MESQUITE	TX		05/17/2022		878		(199)			(199)		680	680			
100161523	THOUSAND OAKS	CA		07/30/2024		738		(205)			(205)		533	533			
100109628	WIMAUMA	FL		06/14/2023		529		(5)			(5)		524	524			
100166984	BULLARD	TX		09/13/2024		557		(61)			(61)		496	496			
100088889	HOUSTON	TX		11/15/2022		2,495		(151)			(151)		2,345	2,345			
100019835	BELLFLOWER	CA		07/30/2018		1,370		(38)			(38)		1,332	1,332			
100167909	ASHLAND	NH		09/20/2024		556		(137)			(137)		419	419			
100148369	NEW BRAUNFELS	TX		04/12/2024		650		35			35		685	685			
100141182	STATESVILLE	NC		01/30/2024		484		(23)			(23)		461	461			
100049607	SANTA FE	NM		11/20/2020		899		(209)			(209)		689	689			
100164909	DOVER	DE		08/28/2024		513		(26)			(26)		487	487			
100181899	CEDARVILLE	OH		12/12/2024		611		8			8		619	619			
100137941	RALEIGH	NC		12/13/2023		572		11			11		583	583			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089774	CAPE CORAL	FL		12/02/2022		217		(10)			(10)		208	208			
100100962	MESA	AZ		04/28/2023		907		452			452		1,359	1,359			
100135727	FORT WORTH	TX		11/10/2023		525		162			162		687	687			
100090063	ORLANDO	FL		01/13/2023		1,614		(80)			(80)		1,534	1,534			
100174592	ALVARADO	TX		10/31/2024		191		(32)			(32)		159	159			
100054281	ANSONIA	CT		03/23/2021		648		(224)			(224)		424	424			
100147393	TRANQUILLITY	CA		05/08/2024		445		(140)			(140)		305	305			
100101092	TANNERSVILLE	PA		04/28/2023		719		198			198		917	917			
100109735	FAIRVIEW	NJ		06/16/2023		565		(16)			(16)		549	549			
100028279	LOS ANGELES	CA		10/26/2018		1,198		36			36		1,233	1,233			
100087975	ROANOKE	VA		10/25/2022		431		(27)			(27)		404	404			
100065270	CHANDLER	AZ		07/28/2021		1,296		(93)			(93)		1,203	1,203			
100025226	PHOENIX	AZ		09/20/2018		1,000		68			68		1,068	1,068			
100141238	VIRGINIA BEACH	VA		01/30/2024		473		(44)			(44)		429	429			
100164118	HUMBLE	TX		08/21/2024		926		11			11		937	937			
100139589	OCALA	FL		12/28/2023		530		21			21		551	551			
100011785	JERSEY CITY	NJ		03/08/2017		217		481			481		697	697			
100147753	LAS VEGAS	NV		04/08/2024		521		(3)			(3)		518	518			
100017876	PASADENA	CA		05/30/2018		1,287		7			7		1,295	1,295			
100178294	SEASIDE HEIGHTS	NJ		11/19/2024		584		(68)			(68)		516	516			
100168329	SPLENDORA	TX		09/20/2024		568		(51)			(51)		516	516			
100182324	LAKEWOOD RANCH	FL		12/12/2024		674		52			52		726	726			
100071810	GREENVILLE	SC		10/14/2021		1,177		(102)			(102)		1,076	1,076			
100174385	IDAHO SPRINGS	CO		10/31/2024		604		(37)			(37)		567	567			
100112179	FAYETTEVILLE	GA		06/29/2023		447		37			37		484	484			
100161090	NEW BRAUNFELS	TX		07/24/2024		701		85			85		785	785			
100152564	FRIDLEY	MN		05/17/2024		1,363		(11)			(11)		1,352	1,352			
100028843	PORT ORANGE	FL		10/26/2018		803		130			130		933	933			
100162690	SURF CITY	NC		08/12/2024		1,269		53			53		1,322	1,322			
100117276	ROSENBERG	TX		07/20/2023		873		18			18		891	891			
100013308	SAINT CLOUD	FL		05/25/2017		869		462			462		1,331	1,331			
100065560	PFLUGERVILLE	TX		07/28/2021		1,259		(97)			(97)		1,162	1,162			
100030819	HAVERTOWN	PA		04/09/2019		454		241			241		695	695			
100044141	EL CENTRO	CA		08/19/2020		871		86			86		956	956			
100165408	PITTSBURGH	PA		08/29/2024		545		(41)			(41)		504	504			
100065683	LEXINGTON	SC		07/28/2021		10,748		(376)			(376)		10,372	10,372			
100168300	BAKERSFIELD	CA		09/20/2024		988		(78)			(78)		910	910			
100141132	CORRYTON	TN		01/30/2024		553		(19)			(19)		533	533			
100147674	JOLIET	IL		04/04/2024		538		(19)			(19)		519	519			
100020361	OAKLAND	CA		07/27/2018		1,542		(79)			(79)		1,463	1,463			
100076817	CHEYENNE	WY		12/27/2021		1,119		(180)			(180)		939	939			
100136263	TONEY	AL		11/20/2023		480		15			15		495	495			
100135894	DALLAS	TX		11/13/2023		498		(5)			(5)		493	493			
100120753	HUTTO	TX		08/25/2023		6,962		90			90		7,052	7,052			
100113452	BAYSIDE	NY		06/29/2023		520		1,149			1,149		1,670	1,670			
100136786	KINGSTON	NY		11/27/2023		68		377			377		445	445			
100178505	REYNOLDSBURG	OH		11/21/2024		538		(74)			(74)		464	464			
100163035	TUCSON	AZ		08/13/2024		4,712		(100)			(100)		4,612	4,612			
100135880	MARIETTA	GA		11/13/2023		375		(45)			(45)		329	329			
100179861	PALM COAST	FL		11/22/2024		520		(82)			(82)		439	439			
100115095	GEORGETOWN	TX		07/14/2023		629		(16)			(16)		613	613			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137338	MIAMI BEACH	FL		12/01/2023		415		(39)			(39)		376	376			
100025576	PERTH AMBOY	NJ		09/20/2018		689		419			419		1,108	1,108			
100168613	CRYSTAL BEACH	TX		09/25/2024		37,779		(1,210)			(1,210)		36,568	36,568			
100031451	FAIRFIELD	CA		03/29/2019		1,242		198			198		1,440	1,440			
100102902	SUFFERN	NY		06/22/2023		522		(88)			(88)		434	434			
100000303	LA PUENTE	CA		09/27/2016		4,679		73			73		4,752	4,752			
100128242	CLERMONT	FL		09/14/2023		631		(86)			(86)		545	545			
100145834	FERNANDINA BEACH	FL		03/15/2024		1,145		(18)			(18)		1,127	1,127			
100138909	FRESNO	CA		12/21/2023		929		(34)			(34)		895	895			
100081094	OAKLAND	MD		03/18/2022		1,676		78			78		1,754	1,754			
100088272	ORLANDO	FL		10/17/2022		1,022		(63)			(63)		959	959			
100092014	CHICAGO	IL		02/09/2023		575		(39)			(39)		536	536			
100158539	AURORA	IL		07/10/2024		503		(91)			(91)		412	412			
100119808	EAST CHICAGO	IN		08/08/2023		523		(24)			(24)		499	499			
100179731	OWENS CROSS ROADS	AL		11/21/2024		638		105			105		742	742			
100114669	BALTIMORE	MD		06/29/2023		587		(49)			(49)		539	539			
100091263	BIG BEAR CITY	CA		01/31/2023		1,500		(131)			(131)		1,369	1,369			
100079266	DECATUR	GA		02/28/2022		1,047		(140)			(140)		907	907			
100031354	WYANDANCH	NY		03/29/2019		721		501			501		1,223	1,223			
100047276	JAMAICA	NY		11/20/2020		911		(375)			(375)		537	537			
100185562	COLUMBIA	TN		12/20/2024		1,528		(101)			(101)		1,426	1,426			
100141615	ARABI	LA		01/30/2024		476		(78)			(78)		397	397			
100100871	COLLEGE PARK	MD		04/28/2023		1,858		203			203		2,061	2,061			
100148240	PENDERGRASS	GA		04/12/2024		611		37			37		648	648			
100119390	MESQUITE	TX		07/31/2023		980		21			21		1,001	1,001			
100000372	BONNEY LAKE	WA		09/27/2016		779		54			54		833	833			
100135113	NEWPORT NEWS	VA		11/01/2023		2,285		251			251		2,536	2,536			
100134727	JAMISON	PA		10/30/2023		2,253		7			7		2,260	2,260			
100057966	SAVANNAH	GA		06/30/2021		1,229		(121)			(121)		1,108	1,108			
100135456	SURF CITY	NC		11/13/2023		619		173			173		792	792			
100137560	ROCK STREAM	NY		12/08/2023		562		24			24		586	586			
100138858	SPRINGFIELD	MA		12/21/2023		2,318		(76)			(76)		2,242	2,242			
100088104	LOWELL	MA		10/25/2022		419		9			9		429	429			
100071668	HAMPTON	GA		10/14/2021		1,225		(99)			(99)		1,126	1,126			
100133479	FRIENDSWOOD	TX		10/19/2023		1,276		1			1		1,277	1,277			
100024634	MIAMI	FL		09/20/2018		1,100		(102)			(102)		998	998			
100027804	TACOMA	WA		10/26/2018		630		135			135		765	765			
100109356	FAIRFAX	VA		06/12/2023		718		(110)			(110)		608	608			
100154193	POMPANO BEACH	FL		07/11/2024		970		(89)			(89)		880	880			
100179730	SAN ANTONIO	TX		11/21/2024		696		120			120		816	816			
100055066	GANSEVOORT	NY		03/23/2021		2,206		(110)			(110)		2,095	2,095			
100012905	WOODLAND	CA		05/25/2017		887		12			12		899	899			
100182241	GEORGETOWN	TX		12/12/2024		709		219			219		928	928			
100163149	COLLEGE STATION	TX		08/13/2024		929		(70)			(70)		859	859			
100158149	RIVERVIEW	FL		07/09/2024		583		(16)			(16)		567	567			
100060279	HOUSTON	TX		06/25/2021		1,246		(86)			(86)		1,160	1,160			
100103316	MCALLEN	TX		04/28/2023		491		(42)			(42)		449	449			
100100628	COLORADO SPRINGS	CO		04/27/2023		502		(78)			(78)		424	424			
100054026	VAIL	AZ		03/23/2021		770		(109)			(109)		661	661			
100143046	BRUNSWICK	GA		02/14/2024		489		(54)			(54)		436	436			
100048411	SOUTHFIELD	MI		11/20/2020		720		53			53		773	773			

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100071769	NEPTUNE	NJ		10/14/2021		1,179		(80)			(80)		1,100	1,100			
100065465	AUSTIN	TX		07/28/2021		1,219		(43)			(43)		1,176	1,176			
100128427	JOHNSON CITY	TN		09/15/2023		532		(89)			(89)		443	443			
100064902	PRESCOTT VALLEY	AZ		07/14/2021		13,792		(655)			(655)		13,137	13,137			
100047239	BRIGHTON	MI		11/20/2020		647		234			234		880	880			
100151789	SEWELL	NJ		05/10/2024		457		(71)			(71)		386	386			
100162923	OLD BRIDGE	NJ		08/12/2024		2,756		(93)			(93)		2,663	2,663			
100043332	WASHINGTON	DC		08/13/2020		834		(58)			(58)		777	777			
100065669	CICERO	IL		07/28/2021		1,174		(88)			(88)		1,086	1,086			
100142365	NAPLES	FL		03/15/2024		471		(63)			(63)		408	408			
100181901	NEWARK	DE		12/12/2024		604		(14)			(14)		590	590			
100172283	STOW	OH		10/21/2024		586		(57)			(57)		529	529			
100127531	DAVENPORT	FL		09/08/2023		1,121		61			61		1,183	1,183			
100181202	WOODSTOCK	GA		12/06/2024		1,428		(75)			(75)		1,353	1,353			
100081393	BROOKLYN CENTER	MN		03/18/2022		1,098		59			59		1,157	1,157			
100147866	ROSENBERG	TX		04/08/2024		686		79			79		765	765			
100133811	STROUDSBURG	PA		10/20/2023		489		(111)			(111)		378	378			
100134113	NORTH CHESTERFIELD	VA		12/08/2023		472		32			32		504	504			
100179912	ROSHARON	TX		11/25/2024		36,280		950			950		37,229	37,229			
100064965	KISSIMMEE	FL		07/14/2021		1,231		(101)			(101)		1,130	1,130			
100136305	KATY	TX		11/20/2023		845		59			59		904	904			
100115084	PRINCETON	TX		07/14/2023		645		(19)			(19)		626	626			
100149659	WESTMONT	IL		04/26/2024		421		(113)			(113)		308	308			
100156422	CLARKSVILLE	TN		06/24/2024		526		(13)			(13)		513	513			
100180299	GERMANTOWN	MD		11/25/2024		606		(10)			(10)		595	595			
100136973	SUGAR LAND	TX		11/28/2023		6,106		77			77		6,183	6,183			
100025844	SANTA MARIA	CA		09/20/2018		1,344		(148)			(148)		1,196	1,196			
100136812	PAULSBORO	NJ		11/27/2023		102		221			221		323	323			
100151213	NORTH CHARLESTON	SC		05/10/2024		49,752		(1,047)			(1,047)		48,704	48,704			
100112727	ANTIOCH	CA		06/29/2023		293		883			883		1,176	1,176			
100179753	HOUSTON	TX		11/21/2024		651		86			86		737	737			
100067662	NEWARK	NJ		09/23/2021		1,213		(91)			(91)		1,123	1,123			
100076848	LOGANVILLE	GA		01/10/2022		1,137		(72)			(72)		1,065	1,065			
100103515	LITHIA SPRINGS	GA		05/08/2023		1,276		(71)			(71)		1,206	1,206			
100139490	TWIN FALLS	ID		12/28/2023		2,084		(75)			(75)		2,009	2,009			
100181232	COLBERT	GA		12/06/2024		332		(60)			(60)		272	272			
100138365	PATTERSON	NY		12/18/2023		298		(53)			(53)		245	245			
100071650	SACRAMENTO	CA		10/14/2021		1,285		(51)			(51)		1,234	1,234			
100144382	CLERMONT	FL		03/07/2024		7,772		(249)			(249)		7,523	7,523			
100140212	DURHAM	NC		01/11/2024		369		(58)			(58)		311	311			
100076175	MINNEAPOLIS	MN		01/07/2022		1,225		(37)			(37)		1,187	1,187			
100149687	YOUNGSVILLE	NC		04/26/2024		649		(44)			(44)		606	606			
100169657	MC KEES ROCKS	PA		09/30/2024		550		(74)			(74)		476	476			
100118968	DEARBORN	MI		07/27/2023		473		(89)			(89)		384	384			
100078905	MADISON	AL		02/24/2022		1,233		(27)			(27)		1,206	1,206			
100110279	RENTON	WA		06/30/2023		710		23			23		734	734			
100153412	TINLEY PARK	IL		05/30/2024		463		(38)			(38)		425	425			
100030793	JAMAICA	NY		04/09/2019		252		290			290		542	542			
100028648	BARCLAY	MD		10/26/2018		992		278			278		1,270	1,270			
100169662	BELLEVUE	NE		09/30/2024		786		(44)			(44)		742	742			
100180511	SARASOTA	FL		11/26/2024		587		23			23		610	610			

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100071732	SHREVEPORT	LA		10/14/2021		1,215		(87)			(87)		1,128	1,128			
100023517	BERWYN	PA		09/04/2018		1,275		(18)			(18)		1,257	1,257			
100169481	CARY	NC		09/30/2024		720		(58)			(58)		662	662			
100160132	LAKE WALES	FL		07/17/2024		580		(13)			(13)		567	567			
100065344	BATON ROUGE	LA		07/28/2021		1,150		(85)			(85)		1,065	1,065			
100179732	CONWAY	SC		11/21/2024		632		110			110		742	742			
100141296	WESTERVILLE	OH		01/30/2024		514		(27)			(27)		487	487			
100152683	TAMPA	FL		05/17/2024		556		14			14		570	570			
100163228	BAKERSFIELD	CA		08/13/2024		526		(61)			(61)		465	465			
100081066	MIAMI	FL		03/18/2022		1,793		212			212		2,005	2,005			
100119643	WESTCHESTER	IL		08/04/2023		937		(19)			(19)		917	917			
100156877	PHILADELPHIA	PA		06/27/2024		(191)		643			643		452	452			
100162912	PERRY HALL	MD		08/12/2024		466		(19)			(19)		447	447			
100159328	BAXTER	TN		07/15/2024		1,060		89			89		1,149	1,149			
100162528	VIRGINIA BEACH	VA		08/12/2024		506		(4)			(4)		502	502			
100030901	TAHOE VISTA	CA		04/09/2019		7,370		501			501		7,871	7,871			
100089970	KATY	TX		01/26/2023		1,017		(271)			(271)		746	746			
100121030	MUSTANG	OK		08/30/2023		609		40			40		649	649			
100142081	DORAL	FL		02/29/2024		486		(98)			(98)		388	388			
100155252	MILLERSVILLE	MD		07/19/2024		583		(12)			(12)		571	571			
100012674	MIAMI	FL		05/25/2017		1,048		268			268		1,316	1,316			
100132382	FORT MOHAVE	AZ		11/03/2023		645		26			26		672	672			
100113391	DUNEDIN	FL		06/29/2023		486		1,271			1,271		1,758	1,758			
100136583	CORPUS CHRISTI	TX		11/22/2023		499		(15)			(15)		484	484			
100071646	SARASOTA	FL		10/14/2021		1,255		(79)			(79)		1,175	1,175			
100163108	WEST CHESTER	PA		08/13/2024		562		(66)			(66)		496	496			
100169507	VENICE	FL		09/30/2024		552		(61)			(61)		491	491			
100143799	MANCHESTER	CT		02/28/2024		8,788		(450)			(450)		8,338	8,338			
100103209	ORLANDO	FL		04/21/2023		164		319			319		483	483			
100031738	ROSEDALE	NY		03/29/2019		1,125		748			748		1,874	1,874			
100131787	DALLASTOWN	PA		10/06/2023		200		(70)			(70)		130	130			
100139408	WOODBOURNE	NY		12/28/2023		462		(33)			(33)		430	430			
100135475	MYRTLE BEACH	SC		11/13/2023		627		156			156		783	783			
100026533	RIALTO	CA		09/26/2018		778		18			18		796	796			
100116637	CLARKSVILLE	TN		07/20/2023		900		543			543		1,443	1,443			
100086791	EL PASO	TX		10/04/2022		652		(41)			(41)		611	611			
100068453	CASA GRANDE	AZ		08/25/2021		1,187		(77)			(77)		1,110	1,110			
100013287	LEVITTOWN	PA		05/25/2017		752		288			288		1,040	1,040			
100158045	BLACKWOOD	NJ		07/09/2024		540		(12)			(12)		528	528			
100180225	KATY	TX		11/25/2024		616		(28)			(28)		588	588			
100161949	NORTH CHESTERFIELD	VA		07/31/2024		538		(95)			(95)		443	443			
100161451	KYLE	TX		07/30/2024		1,959		(33)			(33)		1,926	1,926			
100141343	PEACHTREE CORNERS	GA		01/30/2024		476		(47)			(47)		429	429			
100167836	ELLENWOOD	GA		09/20/2024		602		(7)			(7)		595	595			
100071873	SIGNAL HILL	CA		10/14/2021		1,191		(101)			(101)		1,090	1,090			
100170077	SHOREWOOD	IL		10/08/2024		574		(47)			(47)		528	528			
100048979	MIAMI	FL		11/20/2020		939		(119)			(119)		820	820			
100024177	BRYN MAWR	PA		09/20/2018		1,156		(37)			(37)		1,119	1,119			
100100968	BALTIMORE	MD		04/28/2023		1,414		566			566		1,980	1,980			
100126691	HARTSDALE	NY		08/30/2023		1,929		753			753		2,682	2,682			
100068206	CORNELIUS	NC		08/25/2021		1,268		(64)			(64)		1,204	1,204			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043375	FELTON	CA		08/13/2020		3,084		(23)			(23)		3,061	3,061			
100172774	FORT WORTH	TX		12/06/2024		422		(62)			(62)		360	360			
100102573	CONROE	TX		06/07/2023		513		(99)			(99)		414	414			
100087065	SAN DIEGO	CA		11/04/2022		565		(86)			(86)		479	479			
100157721	SUGAR LAND	TX		06/28/2024		446		(71)			(71)		375	375			
100065645	ASHLAND	VA		07/28/2021		1,959		(59)			(59)		1,900	1,900			
100182124	JACKSONVILLE	FL		12/12/2024		631		22			22		653	653			
100074952	NATIONAL CITY	CA		12/01/2021		1,286		(32)			(32)		1,253	1,253			
100057717	LAWRENCEVILLE	GA		06/30/2021		2,390		(151)			(151)		2,239	2,239			
100165413	NORMAL	IL		08/29/2024		513		(16)			(16)		497	497			
100087475	LOS LUNAS	NM		10/25/2022		932		169			169		1,102	1,102			
100116260	HONEOYE FALLS	NY		07/20/2023		785		734			734		1,519	1,519			
100154809	LIVONIA	MI		07/19/2024		389		(62)			(62)		326	326			
100133126	HOUSTON	TX		11/29/2023		1,123		(142)			(142)		980	980			
100081220	CANTON	NC		03/18/2022		1,171		72			72		1,242	1,242			
100133426	NEWARK	DE		10/19/2023		518		(50)			(50)		467	467			
100144629	KANNAPOLIS	NC		03/13/2024		938		117			117		1,055	1,055			
100163034	BRUNSWICK	OH		08/13/2024		507		(52)			(52)		455	455			
100078899	BALTIMORE	MD		02/24/2022		1,106		(46)			(46)		1,060	1,060			
100100793	MATTHEWS	NC		04/28/2023		1,252		18			18		1,269	1,269			
100129942	PHILADELPHIA	PA		09/27/2023		535		(30)			(30)		505	505			
100154723	NORTHRIDGE	CA		07/19/2024		5,736		(135)			(135)		5,601	5,601			
100119388	DAPHNE	AL		07/31/2023		729		121			121		849	849			
100148120	ANNA	TX		04/10/2024		1,078		(83)			(83)		996	996			
100081214	PEOTONE	IL		03/18/2022		1,168		117			117		1,285	1,285			
100054150	AMELIA COURT HOUSE	VA		03/23/2021		751		(267)			(267)		484	484			
100152568	HAGERSTOWN	MD		05/17/2024		546		(12)			(12)		534	534			
100134917	GREENSBORO	NC		10/30/2023		491		(43)			(43)		448	448			
100161045	HIGHLAND	IN		07/24/2024		508		(8)			(8)		500	500			
100070483	ELKINS PARK	PA		09/23/2021		1,133		(108)			(108)		1,025	1,025			
100115028	LAKE HAVASU CITY	AZ		07/14/2023		1,110		(46)			(46)		1,064	1,064			
100100408	RIVERSIDE	CA		04/27/2023		231		50			50		281	281			
100116079	EDGARTOWN	MA		07/20/2023		1,883		622			622		2,505	2,505			
100099924	YUMA	AZ		03/28/2023		390		(42)			(42)		348	348			
100143069	CORNELIUS	NC		02/14/2024		432		(33)			(33)		399	399			
100181928	FALLING WATERS	WV		12/12/2024		2,581		(7)			(7)		2,574	2,574			
100128392	HOBART	IN		09/15/2023		360		(50)			(50)		311	311			
100156086	BENSON	NC		06/18/2024		9		(4)			(4)		4	4			
100136847	YOUNGSVILLE	NC		11/27/2023		2,408		213			213		2,621	2,621			
100060058	CHINO VALLEY	AZ		06/25/2021		1,374		(79)			(79)		1,295	1,295			
100151487	SPRING	TX		05/10/2024		577		17			17		594	594			
100173194	GRETNA	NE		10/30/2024		588		(28)			(28)		559	559			
100152896	BAKERSFIELD	CA		05/22/2024		515		(65)			(65)		450	450			
100171450	NORCROSS	GA		10/16/2024		624		(3)			(3)		621	621			
100115470	ELKRIDGE	MD		07/17/2023		614		(6)			(6)		608	608			
100147349	SAN ANTONIO	FL		05/08/2024		1,407		(71)			(71)		1,336	1,336			
100047515	MCDONOUGH	GA		11/20/2020		1,103		(131)			(131)		972	972			
100063034	LAWRENCE	MA		07/01/2021		1,681		9			9		1,689	1,689			
100115075	PRINCETON	TX		07/14/2023		664		(61)			(61)		603	603			
100103508	PENSACOLA	FL		05/08/2023		442		(39)			(39)		403	403			
100031438	NORTH BERGEN	NJ		03/29/2019		657		296			296		954	954			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169369	LAS VEGAS	NV		09/27/2024		1,449		(85)			(85)		1,364	1,364			
100153492	PHILADELPHIA	PA		05/30/2024		457		(28)			(28)		429	429			
100149381	COLLEGE STATION	TX		04/24/2024		843		130			130		974	974			
100147484	PALATINE	IL		04/03/2024		3,779		(129)			(129)		3,650	3,650			
100165394	AYLETT	VA		08/29/2024		527		(18)			(18)		509	509			
100100874	TAMPA	FL		04/28/2023		844		149			149		992	992			
100152421	LAND O LAKES	FL		05/17/2024		1,260		192			192		1,452	1,452			
10004651 6	ENFIELD	CT		11/25/2020		561		74			74		635	635			
100115034	FLORIDA CITY	FL		07/14/2023		751		(9)			(9)		742	742			
100078920	HARPERS FERRY	WV		02/24/2022		1,165		38			38		1,203	1,203			
100077483	COLTON	CA		01/03/2022		1,510		(41)			(41)		1,469	1,469			
100046393	LAS VEGAS	NV		11/25/2020		914		(93)			(93)		822	822			
100075979	TOLLESON	AZ		01/07/2022		1,189		(82)			(82)		1,107	1,107			
100155990	DETROIT	MI		06/18/2024		385		(78)			(78)		307	307			
100140384	PENDERGRASS	GA		01/18/2024		1,027		27			27		1,055	1,055			
100025645	PALMDALE	CA		09/20/2018		580		202			202		782	782			
100088018	WASHINGTON	DC		10/25/2022		402		(83)			(83)		319	319			
100065266	JEFFERSON	GA		07/28/2021		1,148		(93)			(93)		1,055	1,055			
100068299	PAWTUCKET	RI		08/25/2021		3,127		(141)			(141)		2,985	2,985			
100128007	SHELBYVILLE	TN		09/08/2023		751		107			107		859	859			
100079268	DORAL	FL		02/28/2022		1,354		(83)			(83)		1,271	1,271			
100044407	CHICAGO	IL		11/19/2020		(137)		1,164			1,164		1,027	1,027			
100126972	PARKLAND	FL		08/30/2023		227		253			253		480	480			
100045887	CORDOVA	TN		11/25/2020		950		(157)			(157)		793	793			
100181963	MINNEAPOLIS	MN		12/12/2024		1,305		(44)			(44)		1,261	1,261			
100150935	HENDERSON	NV		05/08/2024		692		112			112		804	804			
100057552	PORTLAND	OR		06/30/2021		1,278		(83)			(83)		1,196	1,196			
100109584	AURORA	IL		06/14/2023		461		(57)			(57)		404	404			
100143755	JACKSONVILLE	FL		04/05/2024		481		(70)			(70)		411	411			
100163005	LEXINGTON	KY		08/13/2024		2,180		(122)			(122)		2,058	2,058			
100142835	HUBBARD LAKE	MI		02/09/2024		500		(36)			(36)		465	465			
100152729	SAN JACINTO	CA		05/22/2024		492		(94)			(94)		398	398			
100029316	WOODSTOCK	GA		10/26/2018		2,611		8			8		2,620	2,620			
100135268	LA GRANDE	OR		11/08/2023		1,530		30			30		1,560	1,560			
100181571	SOUTHINGTON	CT		12/09/2024		(118)		572			572		454	454			
100156032	NORTH BAY VILLAGE	FL		06/18/2024		562		(34)			(34)		528	528			
100134189	GOODYEAR	AZ		12/08/2023		314		19			19		333	333			
100186307	LEHIGH ACRES	FL		12/30/2024		590		20			20		610	610			
100030181	RIVERSIDE	CA		12/20/2018		1,095		217			217		1,312	1,312			
100100458	ANNANDALE	NJ		04/27/2023		2,202		(48)			(48)		2,154	2,154			
100144626	MONTGOMERY	IL		03/13/2024		589		(75)			(75)		514	514			
100138166	EDENTON	NC		12/14/2023		549		2			2		550	550			
100081173	FALLS CHURCH	VA		03/18/2022		1,175		73			73		1,248	1,248			
100172857	BAKERSFIELD	CA		10/25/2024		571		(30)			(30)		541	541			
100130342	OCALA	FL		09/28/2023		518		(28)			(28)		490	490			
100167949	CHICAGO	IL		09/20/2024		464		(11)			(11)		453	453			
100169433	FORT LUPTON	CO		09/30/2024		620		(24)			(24)		596	596			
100155304	ORMOND BEACH	FL		07/19/2024		414		(70)			(70)		344	344			
100065351	LAVEEN	AZ		07/28/2021		1,365		(84)			(84)		1,281	1,281			
100175249	JUSTIN	TX		11/05/2024		994		(43)			(43)		951	951			
100100013	SHELTON	CT		03/28/2023		352		(5)			(5)		347	347			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129427	OCALA	FL		09/29/2023		2,296		33			33		2,329	2,329			
100152615	WILMINGTON	NC		05/17/2024		522		(15)			(15)		507	507			
100149215	MISSOURI CITY	TX		04/22/2024		223		(2)			(2)		221	221			
100030992	CLINTON	MD		03/29/2019		978		382			382		1,360	1,360			
100084741	HYATTSVILLE	MD		08/02/2022		442		(13)			(13)		429	429			
100151426	AURORA	IL		05/10/2024		561		(3)			(3)		559	559			
100066385	SPRINGVILLE	UT		08/02/2021		1,313		(43)			(43)		1,270	1,270			
100151749	SAN ANTONIO	TX		05/10/2024		260		32			32		292	292			
100175517	RIVERSIDE	CA		12/23/2024		729		(64)			(64)		665	665			
100169759	LYONS	GA		09/30/2024		509		(71)			(71)		438	438			
100115869	MYRTLE BEACH	SC		07/20/2023		3,785		(98)			(98)		3,687	3,687			
100135229	MIAMI BEACH	FL		11/08/2023		1,204		48			48		1,253	1,253			
100049942	PALOS HEIGHTS	IL		11/20/2020		1,245		(294)			(294)		951	951			
100182310	LAS VEGAS	NV		12/12/2024		592		(6)			(6)		587	587			
100182273	ANGIER	NC		12/12/2024		638		90			90		728	728			
100115077	FORT WORTH	TX		07/14/2023		696		51			51		747	747			
100153017	CORVALLIS	OR		06/27/2024		533		(113)			(113)		421	421			
100133109	BAKERSFIELD	CA		11/29/2023		574		(24)			(24)		551	551			
100088905	ORLANDO	FL		11/15/2022		410		9			9		418	418			
100133096	CARTERSVILLE	GA		11/29/2023		431		(15)			(15)		416	416			
100119839	CHICAGO	IL		08/08/2023		379		(27)			(27)		351	351			
100176841	ASHLAND	NH		11/15/2024		289		11			11		300	300			
100128246	HARRISONBURG	VA		09/14/2023		445		(20)			(20)		425	425			
100010681	PUYALLUP	WA		12/23/2016		1,114		317			317		1,430	1,430			
100079521	ABITA SPRINGS	LA		04/25/2022		1,025		(34)			(34)		991	991			
100152565	RICHMOND	TX		05/17/2024		545		(30)			(30)		514	514			
100047435	NEW HUDSON	MI		11/20/2020		1,269		(96)			(96)		1,173	1,173			
100161317	FORT WORTH	TX		07/25/2024		497		(93)			(93)		405	405			
100133982	CHICAGO	IL		10/25/2023		486		(23)			(23)		463	463			
100043582	ROCKLAND	MA		08/13/2020		1,196		(127)			(127)		1,069	1,069			
100150846	GAINESVILLE	GA		05/08/2024		505		5			5		510	510			
100083911	ORMOND BEACH	FL		07/12/2022		451		(39)			(39)		413	413			
100158069	SPRINGFIELD	MA		07/09/2024		531		(33)			(33)		498	498			
100054343	LITHONIA	GA		03/23/2021		2,594		(196)			(196)		2,398	2,398			
100028515	MIAMI	FL		10/26/2018		740		36			36		777	777			
100103645	SAN ANTONIO	TX		05/08/2023		542		(32)			(32)		510	510			
100149814	JURUPA VALLEY	CA		04/29/2024		589		(26)			(26)		562	562			
100153194	BEAUFORT	SC		05/30/2024		549		(36)			(36)		513	513			
100065239	GUNNISON	CO		07/14/2021		1,714		(47)			(47)		1,667	1,667			
100081201	DAYTONA BEACH	FL		03/18/2022		1,311		37			37		1,348	1,348			
100071678	HOUSTON	TX		10/14/2021		1,203		(86)			(86)		1,117	1,117			
100081208	EDMOND	OK		03/18/2022		1,966		69			69		2,034	2,034			
100172197	SAN ANTONIO	TX		10/17/2024		297		(6)			(6)		292	292			
100013509	LAS VEGAS	NV		05/25/2017		591		83			83		674	674			
100031101	SALIDA	CA		03/29/2019		807		69			69		876	876			
100028806	FAIRLESS HILLS	PA		10/26/2018		978		126			126		1,104	1,104			
100050085	WOODBRIDGE	VA		11/20/2020		1,098		(209)			(209)		889	889			
100102130	PHOENIX	AZ		04/14/2023		330		(38)			(38)		291	291			
100126366	MCLOUD	OK		08/30/2023		549		(29)			(29)		520	520			
100071260	BOYNTON BEACH	FL		10/01/2021		1,307		12			12		1,320	1,320			
100175149	CAPE CORAL	FL		11/05/2024		626		(74)			(74)		552	552			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172296	NEW HAVEN	CT		10/21/2024		593		(58)			(58)		535	535			
100012710	SONORA	CA		05/25/2017		701		81			81		782	782			
100013574	BEAVERTON	OR		05/25/2017		849		15			15		864	864			
100180430	THE WOODLANDS	TX		11/25/2024		571		(46)			(46)		526	526			
100160465	WILMINGTON	NC		07/19/2024		510		(53)			(53)		457	457			
100013635	BRENTWOOD	MD		05/25/2017		863		135			135		998	998			
100181944	PAROWAN	UT		12/12/2024		590		2			2		592	592			
100173083	RIVERSIDE	NJ		10/25/2024		1,361		(97)			(97)		1,264	1,264			
100169434	FORT LUPTON	CO		09/30/2024		620		(26)			(26)		594	594			
100182523	ROCKINGHAM	VA		12/12/2024		609		53			53		662	662			
100164925	DOVER	DE		08/28/2024		503		(14)			(14)		489	489			
100153879	FRESNO	CA		06/05/2024		857		(157)			(157)		701	701			
100060591	OAK HILLS	CA		06/01/2021		8,483		45			45		8,527	8,527			
100026604	DIAMOND BAR	CA		09/26/2018		861		61			61		922	922			
100152556	LEXINGTON	SC		05/17/2024		3,677		(100)			(100)		3,578	3,578			
100136026	MAUMEE	OH		11/16/2023		1,010		2			2		1,012	1,012			
100140069	TUSTIN	CA		01/09/2024		579		(179)			(179)		401	401			
100158423	HUMMELSTOWN	PA		07/10/2024		546		(44)			(44)		502	502			
100182044	FREEHOLD	NJ		12/12/2024		604		2			2		606	606			
100116804	DAVENPORT	FL		07/20/2023		689		616			616		1,305	1,305			
100108079	NAPA	CA		05/24/2023		549							549	549			
100158838	KITTY HAWK	NC		07/12/2024		551		(18)			(18)		533	533			
100126719	CHESTER	PA		08/30/2023		277		10			10		287	287			
100148007	SACRAMENTO	CA		04/10/2024		556		(47)			(47)		509	509			
100177865	NOVI	MI		11/19/2024		2,894		(414)			(414)		2,480	2,480			
100013292	LANCASTER	CA		05/25/2017		646		166			166		812	812			
100175197	OCALA	FL		11/05/2024		662		(30)			(30)		632	632			
100118081	ORLANDO	FL		07/20/2023		450		(27)			(27)		423	423			
100185464	NICEVILLE	FL		12/20/2024		15,169		384			384		15,553	15,553			
100117899	MANASSAS	VA		07/20/2023		639		64			64		703	703			
100028201	LAS VEGAS	NV		10/26/2018		738		40			40		778	778			
100173021	COVINGTON	LA		10/25/2024		554		(59)			(59)		495	495			
100031333	FONTANA	CA		03/29/2019		1,232		77			77		1,309	1,309			
100030629	MIAMI	FL		04/09/2019		621		283			283		904	904			
100174604	DEATSVILLE	AL		10/31/2024		721		(99)			(99)		622	622			
100043730	CLIFTON PARK	NY		08/13/2020		373		245			245		618	618			
100057873	HOWELL	NJ		06/30/2021		1,215		(41)			(41)		1,174	1,174			
100023628	ORLANDO	FL		09/04/2018		1,201		(19)			(19)		1,182	1,182			
100168128	MIAMI	FL		09/20/2024		553		(55)			(55)		498	498			
100164641	WESLEY CHAPEL	FL		08/21/2024		622		(71)			(71)		551	551			
100067892	CHATTANOOGA	TN		09/23/2021		1,148		(103)			(103)		1,046	1,046			
100152771	CASTAIC	CA		05/22/2024		806		(63)			(63)		743	743			
100147988	OKEECHOBEE	FL		04/10/2024		576		(5)			(5)		571	571			
100070515	MOSCOW	ID		09/23/2021		1,225		(88)			(88)		1,137	1,137			
100137474	WALNUT CREEK	CA		01/11/2024		90,596		(3,351)			(3,351)		87,245	87,245			
100102808	FORT WORTH	TX		06/22/2023		570		(145)			(145)		425	425			
100185189	COLUMBUS	OH		12/20/2024		384		(48)			(48)		336	336			
100117513	WINTER HAVEN	FL		07/20/2023		501		63			63		564	564			
100100686	CULPEPER	VA		04/28/2023		834		65			65		899	899			
100178163	MEDFORD	NJ		11/19/2024		1,005		(94)			(94)		911	911			
100028143	AURORA	CO		10/26/2018		1,493		116			116		1,609	1,609			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060072	PHOENIX	AZ		06/25/2021		1,263		(71)			(71)		1,192	1,192			
100173055	LUBBOCK	TX		10/25/2024		1,790		(117)			(117)		1,673	1,673			
100057810	MARIETTA	GA		06/30/2021		1,268		(23)			(23)		1,245	1,245			
100046525	SACRAMENTO	CA		11/25/2020		892		26			26		918	918			
100161708	NEWARK	DE		07/30/2024		561		(40)			(40)		521	521			
100119436	LITTLE ELM	TX		07/31/2023		845		8			8		853	853			
100135162	JONESBORO	GA		12/15/2023		303		32			32		335	335			
100169690	NORTH BRUNSWICK	NJ		09/30/2024		1,619		(97)			(97)		1,523	1,523			
100140432	PEACHTREE CITY	GA		01/18/2024		7,758		(119)			(119)		7,639	7,639			
100171831	PALMYRA	PA		10/17/2024		585		(62)			(62)		523	523			
100054549	ALEXANDRIA	VA		03/23/2021		409		(49)			(49)		360	360			
100132634	LAWTEY	FL		11/03/2023		281		(7)			(7)		275	275			
100026519	CHICAGO	IL		09/26/2018		286		41			41		327	327			
100174555	KERMAN	CA		10/31/2024		390		(92)			(92)		297	297			
100103206	POUGHKEEPSIE	NY		04/21/2023		338		(31)			(31)		307	307			
100120757	PHILADELPHIA	PA		08/25/2023		580		(17)			(17)		563	563			
100144613	LAS VEGAS	NV		03/13/2024		645		(52)			(52)		593	593			
100115810	WESLEY CHAPEL	FL		07/20/2023		739		69			69		808	808			
100153395	ATHENS	AL		05/29/2024		403		(63)			(63)		340	340			
100152592	OCALA	FL		05/17/2024		1,366		62			62		1,428	1,428			
100071680	CONROE	TX		10/14/2021		1,124		(89)			(89)		1,035	1,035			
100115737	BALTIMORE	MD		07/20/2023		1,193		(19)			(19)		1,173	1,173			
100141760	VENICE	FL		01/30/2024		493		(36)			(36)		456	456			
100115430	FORT LAUDERDALE	FL		07/17/2023		570		36			36		606	606			
100110645	AVONDALE	PA		06/30/2023		4,056		(42)			(42)		4,014	4,014			
100030881	RANCHO CUCAMONGA	CA		04/09/2019		1,026		222			222		1,248	1,248			
100133993	SOUTH HOLLAND	IL		10/25/2023		521		(31)			(31)		490	490			
100151004	GEORGETOWN	TX		05/08/2024		551		(23)			(23)		528	528			
100138851	MCALLEN	TX		12/21/2023		546		(26)			(26)		520	520			
100163011	HERSHEY	PA		08/13/2024		573		(48)			(48)		525	525			
100131838	BAKERSFIELD	CA		10/06/2023		850		(22)			(22)		828	828			
100172243	ATHENS	AL		10/21/2024		685		3			3		688	688			
100147722	POWDER SPRINGS	GA		04/05/2024		1,204		(29)			(29)		1,175	1,175			
100024907	ELIZABETH	NJ		09/20/2018		976		358			358		1,334	1,334			
100148376	COLUMBIA	TN		04/12/2024		659		106			106		765	765			
100068007	CHESAPEAKE	VA		09/23/2021		1,279		(98)			(98)		1,181	1,181			
100143914	FORT MYERS	FL		03/06/2024		376		(82)			(82)		294	294			
100116708	CELINA	TX		07/20/2023		3,549		1,667			1,667		5,215	5,215			
100153192	NEWBURGH	IN		05/30/2024		715							714	714			
100168339	CHARLOTTE	NC		09/20/2024		539		(53)			(53)		486	486			
100012859	ELK GROVE	CA		05/25/2017		1,981		(17)			(17)		1,964	1,964			
100100704	CHICAGO	IL		04/28/2023		739		63			63		802	802			
100138706	PAW PAW	IL		02/02/2024		426		(51)			(51)		375	375			
100185342	BRIDGEVILLE	DE		12/20/2024		572		(14)			(14)		558	558			
100153168	DES MOINES	IA		05/30/2024		535		(23)			(23)		512	512			
100168149	MATTHEWS	NC		09/20/2024		579		(44)			(44)		535	535			
100060931	BAYTOWN	TX		06/01/2021		1,133		14			14		1,147	1,147			
100169767	MESA	AZ		09/30/2024		605		(28)			(28)		577	577			
100152705	SOMERVILLE	NJ		05/17/2024		627		(2)			(2)		625	625			
100138323	AUBURNDALE	FL		12/18/2023		1,223		43			43		1,266	1,266			
100141993	EDMOND	OK		02/29/2024		445		6			6		450	450			

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100176761	RIVERDALE	GA		11/15/2024		618		(47)			(47)		570	570			
100013715	COLTON	CA		05/25/2017		796		(54)			(54)		742	742			
100070108	LANDING	NJ		09/01/2021		1,326		137			137		1,463	1,463			
100137984	EAGLE LAKE	FL		12/13/2023		616		152			152		768	768			
100152582	CHARLESTON	SC		05/17/2024		678		(35)			(35)		643	643			
100119175	ROSHARON	TX		07/31/2023		697		108			108		805	805			
100174949	MILWAUKEE	WI		10/31/2024		633		(42)			(42)		591	591			
100063631	ROTTERDAM JUNCTION	NY		07/01/2021		1,644		(12)			(12)		1,632	1,632			
100138819	LAREDO	TX		12/21/2023		499		(19)			(19)		480	480			
100011838	SPRINGBORO	OH		03/08/2017		860		265			265		1,125	1,125			
100138800	DREXEL HILL	PA		12/21/2023		818		(49)			(49)		769	769			
100184423	NASHVILLE	TN		12/17/2024		386		(58)			(58)		328	328			
100082629	WALNUT CREEK	CA		04/14/2022		972		12			12		984	984			
100157722	SUMMERVILLE	SC		06/28/2024		1,135		(12)			(12)		1,123	1,123			
100142855	DURHAM	NC		02/08/2024		397		(28)			(28)		370	370			
100025569	LOS ANGELES	CA		09/20/2018		1,114		167			167		1,281	1,281			
100167913	PORT CHARLOTTE	FL		09/20/2024		487		(94)			(94)		394	394			
100031958	BELLFLOWER	CA		03/29/2019		1,735		295			295		2,030	2,030			
100099761	CAMERON	NC		02/28/2023		593		(18)			(18)		575	575			
100167662	FORT WORTH	TX		09/19/2024		651		(63)			(63)		588	588			
100120793	CONYERS	GA		08/25/2023		223		(82)			(82)		141	141			
100081378	ZEBULON	NC		03/18/2022		1,182		89			89		1,271	1,271			
100176075	TUCSON	AZ		12/20/2024		20,484		(1,077)			(1,077)		19,407	19,407			
100175204	CITRUS SPRINGS	FL		11/05/2024		657		(25)			(25)		632	632			
100115453	AURORA	CO		07/17/2023		807		72			72		879	879			
100167841	EL PASO	TX		09/20/2024		583		37			37		621	621			
100026089	LOS ANGELES	CA		09/20/2018		1,542		119			119		1,661	1,661			
100026315	MENIFEE	CA		09/20/2018		645		199			199		844	844			
100044117	RESEDA	CA		08/19/2020		1,422		(90)			(90)		1,332	1,332			
100152681	MECHANICSBURG	PA		05/17/2024		50,957		970			970		51,927	51,927			
100175724	WHITTIER	CA		11/12/2024		1,232		(20)			(20)		1,212	1,212			
100156029	DANVILLE	VA		06/18/2024		461		(87)			(87)		375	375			
100108119	WOODSTOCK	GA		05/24/2023		2,362		(100)			(100)		2,262	2,262			
100146640	RICHMOND	VA		03/20/2024		430		(57)			(57)		373	373			
100012765	NORTH BEACH	MD		05/25/2017		796		220			220		1,015	1,015			
100144610	CAPE CORAL	FL		03/13/2024		618		101			101		718	718			
100055891	IDAHO FALLS	ID		03/26/2021		1,333		(91)			(91)		1,242	1,242			
100165953	VIRGINIA BEACH	VA		09/06/2024		537		(18)			(18)		520	520			
100109848	KINGSTON	PA		06/22/2023		472		(47)			(47)		425	425			
100029799	SOUTH OZONE PARK	NY		10/26/2018		830		184			184		1,013	1,013			
100065445	WORCESTER	MA		07/28/2021		1,234		(52)			(52)		1,182	1,182			
100164569	MCKINNEY	TX		08/21/2024		672		(185)			(185)		487	487			
100060308	SPRINGFIELD	VA		06/25/2021		3,040		(143)			(143)		2,896	2,896			
100163128	WINCHESTER	VA		08/13/2024		552		(60)			(60)		492	492			
100032100	OAKLAND	CA		03/29/2019		602		163			163		765	765			
100116149	HOUSTON	TX		07/20/2023		713		322			322		1,035	1,035			
100079890	STOCKTON	CA		04/08/2022		985		(118)			(118)		867	867			
100155359	LOS ANGELES	CA		06/18/2024		10,013		(650)			(650)		9,363	9,363			
100169144	ALBUQUERQUE	NM		09/27/2024		888		(57)			(57)		831	831			
100163157	KANSAS CITY	MO		08/13/2024		474		(30)			(30)		444	444			
100164106	ATLANTA	GA		08/21/2024		540		(54)			(54)		487	487			

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100172855	DELAWARE	OH		10/25/2024		622		(19)			(19)		603	603			
100161981	PROVIDENCE	RI		07/31/2024		433		(82)			(82)		351	351			
100160121	GULF BREEZE	FL		07/17/2024		585		(26)			(26)		558	558			
100131898	KISSIMMEE	FL		10/06/2023		664		(76)			(76)		588	588			
100168201	BROOKLYN PARK	MN		09/20/2024		576		(26)			(26)		551	551			
100126722	BOWIE	MD		08/30/2023		417		369			369		786	786			
100182019	MANOR	TX		12/12/2024		662		77			77		739	739			
100148336	ROYSE CITY	TX		04/12/2024		596		(18)			(18)		578	578			
100026059	CUMMING	GA		09/20/2018		950		(10)			(10)		940	940			
100074838	HARVEST	AL		12/01/2021		1,518		(38)			(38)		1,479	1,479			
100080199	LAKE WORTH	FL		02/25/2022		990		(126)			(126)		865	865			
100026730	INGLEWOOD	CA		09/26/2018		273		947			947		1,220	1,220			
100109596	BALTIMORE	MD		06/14/2023		538		(63)			(63)		475	475			
100048973	SOUTH OZONE PARK	NY		11/20/2020		4,988		(447)			(447)		4,541	4,541			
100185374	SHERMAN	TX		12/20/2024		598		7			7		605	605			
100179997	LONGS	SC		11/25/2024		631		100			100		731	731			
100181259	HONOLULU	HI		12/06/2024		586		15			15		601	601			
100103686	FREDERICK	MD		05/08/2023		1,286		(69)			(69)		1,218	1,218			
100161379	AUBURNDALE	FL		07/25/2024		1,856		(161)			(161)		1,694	1,694			
100152764	OAKLAND PARK	FL		05/22/2024		550		(52)			(52)		498	498			
100128867	CHESHIRE	CT		09/21/2023		554		(9)			(9)		545	545			
100079234	FORT MYERS BEACH	FL		02/14/2022		2,673		(102)			(102)		2,571	2,571			
100102998	SAN ANTONIO	TX		06/22/2023		678		(91)			(91)		587	587			
100164109	DECATUR	GA		08/21/2024		507		(4)			(4)		502	502			
100024906	NAPLES	FL		09/20/2018		637		53			53		689	689			
100102816	BIRMINGHAM	AL		06/22/2023		813		(13)			(13)		800	800			
100155133	HAWLEY	PA		07/19/2024		1,486		(88)			(88)		1,398	1,398			
100065084	LAS VEGAS	NV		07/14/2021		2,559		(118)			(118)		2,441	2,441			
100113110	LAWNDALE	CA		06/29/2023		2,334		461			461		2,795	2,795			
100175977	SELMA	CA		11/14/2024		551		(52)			(52)		500	500			
100062268	WATFORD CITY	ND		07/01/2021		1,897		(46)			(46)		1,851	1,851			
100136949	PALM BAY	FL		11/28/2023		531		(5)			(5)		526	526			
100161094	LEBANON	TN		07/24/2024		602		24			24		626	626			
100144293	SUGARLOAF	CA		03/07/2024		1,744		(117)			(117)		1,627	1,627			
100136225	EDEN PRAIRIE	MN		11/20/2023		521		23			23		545	545			
100139359	SANTA FE	NM		12/28/2023		497		(4)			(4)		493	493			
100132324	CAPE FAIR	MO		11/03/2023		629		509			509		1,138	1,138			
100159444	TEMPLE	TX		07/15/2024		491		(6)			(6)		485	485			
100161177	SUMMERVILLE	SC		07/25/2024		1,051		(82)			(82)		969	969			
100143293	TAMPA	FL		02/16/2024		557		17			17		573	573			
100163029	SPILLVILLE	IA		08/13/2024		544		(49)			(49)		495	495			
100087210	MIAMI	FL		10/25/2022		22,225		861			861		23,086	23,086			
100088227	POUGHKEEPSIE	NY		10/17/2022		584		(21)			(21)		563	563			
100086525	LAS VEGAS	NV		09/30/2022		2,894		(137)			(137)		2,757	2,757			
100152283	SPRING	TX		05/17/2024		558		(2)			(2)		556	556			
100152722	NORTH LITTLE ROCK	AR		05/17/2024		68,083		(1,355)			(1,355)		66,728	66,728			
100172121	BELVIDERE	IL		10/17/2024		517		(29)			(29)		487	487			
100165735	MIAMI	FL		08/29/2024		548		(48)			(48)		500	500			
100043328	MANSFIELD	TX		08/13/2020		856		(156)			(156)		700	700			
100181865	HENRICO	VA		12/12/2024		573		(19)			(19)		554	554			
100149390	OKLAHOMA CITY	OK		04/24/2024		1,562		149			149		1,712	1,712			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044220	SAN FRANCISCO	CA		08/19/2020		815		131			131		947	947			
100152557	FORT WORTH	TX		05/17/2024		539		(26)			(26)		513	513			
100044091	CLARK TOWNSHIP	NJ		08/19/2020		839		14			14		854	854			
100158484	GULF BREEZE	FL		07/10/2024		1,434		(55)			(55)		1,379	1,379			
100025578	CUTLER BAY	FL		09/20/2018		876		215			215		1,092	1,092			
100101764	TRENTON	NJ		03/31/2023		309		(40)			(40)		269	269			
100029114	PLAINFIELD	NJ		10/26/2018		423		352			352		775	775			
100169163	PORTSMOUTH	VA		09/27/2024		584		(43)			(43)		541	541			
100135078	VON ORMY	TX		11/01/2023		660		143			143		803	803			
100117966	NEW LONDON	CT		07/20/2023		606		(27)			(27)		579	579			
100129943	MONTICELLO	IN		09/27/2023		487		(33)			(33)		453	453			
100160911	SAVANNAH	GA		07/24/2024		1,127		(29)			(29)		1,098	1,098			
100061041	DISTRICT HTS	MD		06/01/2021		1,702		16			16		1,718	1,718			
100091983	PLAINFIELD	NJ		02/07/2023		452		(25)			(25)		428	428			
100150746	PENDERGRASS	GA		05/06/2024		677		78			78		755	755			
100154622	BRIDGEPORT	CT		06/14/2024		785		(40)			(40)		745	745			
100031952	SOUTH OZONE PARK	NY		03/29/2019		1,398		55			55		1,453	1,453			
100100760	CHARLOTTE	NC		04/28/2023		2,480		(174)			(174)		2,307	2,307			
100134942	HENDERSON	NV		10/30/2023		515							515	515			
100063393	GEORGETOWN	TX		07/01/2021		2,213		(52)			(52)		2,161	2,161			
100167773	NORCROSS	GA		09/19/2024		917		(88)			(88)		829	829			
100166924	FENWICK ISLAND	DE		09/13/2024		582		(51)			(51)		531	531			
100079743	MESQUITE	TX		04/08/2022		1,853		(136)			(136)		1,717	1,717			
100029645	ELKRIDGE	MD		10/26/2018		745		159			159		904	904			
100168192	MANASSAS	VA		09/20/2024		540		(58)			(58)		482	482			
100137003	ROCKPORT	IN		11/28/2023		4,910		1,077			1,077		5,987	5,987			
100044490	SAN JOSE	CA		11/19/2020		820		(77)			(77)		743	743			
100029726	WILMINGTON	NC		10/26/2018		876		241			241		1,117	1,117			
100135378	HOUSTON	TX		11/13/2023		880		20			20		901	901			
100138039	CHICAGO	IL		12/13/2023		334							334	334			
100135813	DAYTONA BEACH	FL		11/10/2023		1,764		52			52		1,815	1,815			
100057781	NASHVILLE	TN		06/30/2021		1,213		(46)			(46)		1,167	1,167			
100168193	MANASSAS	VA		09/20/2024		540		(58)			(58)		482	482			
100180399	BROKEN ARROW	OK		11/25/2024		589		26			26		615	615			
100114530	PHILADELPHIA	PA		06/29/2023		480		(55)			(55)		425	425			
100136474	MOBILE	AL		11/20/2023		618		265			265		883	883			
100030336	CITRUS HEIGHTS	CA		12/20/2018		907		380			380		1,287	1,287			
100175423	BAKERSFIELD	CA		12/23/2024		654		(66)			(66)		588	588			
100091477	WESTBURY	NY		01/20/2023		3,041		(2,475)			(2,475)		566	566			
100026951	CORONA	CA		09/26/2018		2,106		22			22		2,128	2,128			
100184376	SACRAMENTO	CA		12/16/2024		569		(6)			(6)		563	563			
100140438	OTSEGO	MN		01/18/2024		654		27			27		681	681			
100161297	AUGUSTA	GA		07/25/2024		532		(65)			(65)		467	467			
100133724	MADISON	AL		10/23/2023		693		151			151		844	844			
100147295	SOUTH FALLSBURG	NY		03/28/2024		515		(33)			(33)		482	482			
100076082	FORT WORTH	TX		01/07/2022		1,254		(11)			(11)		1,244	1,244			
100120642	TUCSON	AZ		08/21/2023		569		(8)			(8)		561	561			
100061921	HOLBROOK	NY		07/01/2021		2,234		(11)			(11)		2,223	2,223			
100139610	SAN ANTONIO	TX		12/28/2023		1,148		(108)			(108)		1,040	1,040			
100087949	CHICAGO	IL		10/25/2022		361		(14)			(14)		348	348			
100185413	HOUSTON	TX		12/20/2024		605		17			17		622	622			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158126	TYRONE	PA		07/09/2024		585		(15)			(15)		570	570			
100057891	RICHMOND	TX		06/30/2021		1,170		(86)			(86)		1,085	1,085			
100110051	NORTH LAUDERDALE	FL		06/23/2023		544		(21)			(21)		523	523			
100069097	MONROE	NY		09/01/2021		2,634		(28)			(28)		2,607	2,607			
100185188	FORT MYERS	FL		12/20/2024		3,115		(221)			(221)		2,893	2,893			
100054991	MONROE	GA		03/23/2021		2,512		(251)			(251)		2,262	2,262			
100175989	SAVANNAH	GA		11/14/2024		607		6			6		613	613			
100103227	LAS VEGAS	NV		04/26/2023		544		(21)			(21)		523	523			
100160163	DISTRICT HEIGHTS	MD		07/17/2024		508		(5)			(5)		503	503			
100016462	BRISTOL	CT		04/05/2018		1,280		(16)			(16)		1,263	1,263			
100169587	TUCSON	AZ		09/30/2024		1,610		(83)			(83)		1,527	1,527			
100048890	NEWARK	NJ		11/20/2020		1,162		(229)			(229)		933	933			
100141314	ORLANDO	FL		01/30/2024		478		(29)			(29)		448	448			
100160003	DAVIE	FL		08/16/2024		563		(48)			(48)		516	516			
100065478	SCOTTSDALE	AZ		07/28/2021		11,934		(525)			(525)		11,409	11,409			
100067682	MARLTON	NJ		09/23/2021		1,189		(101)			(101)		1,088	1,088			
100045985	TEWKSBURY	MA		11/25/2020		1,306		375			375		1,681	1,681			
100103812	BROWNS MILLS	NJ		05/10/2023		540		(38)			(38)		503	503			
100158072	OAKLYN	NJ		07/09/2024		695		(27)			(27)		668	668			
100043943	LANCASTER	CA		08/19/2020		1,012		(185)			(185)		827	827			
100025220	KIRKLAND	WA		09/20/2018		815		23			23		837	837			
100139130	XENIA	OH		12/28/2023		417		(32)			(32)		385	385			
100107880	MIAMI	FL		06/29/2023		959		(187)			(187)		772	772			
100179438	HOUSTON	TX		11/21/2024		632		103			103		735	735			
100168244	LITTLE ELM	TX		09/20/2024		585		(12)			(12)		573	573			
100153180	GREENVILLE	NC		05/30/2024		519		(21)			(21)		498	498			
100067815	DURHAM	NC		09/23/2021		1,250		(67)			(67)		1,183	1,183			
100111789	TRUCKEE	CA		06/29/2023		400		72			72		472	472			
100025186	VICTORVILLE	CA		09/20/2018		980		83			83		1,062	1,062			
100081371	WEST NEW YORK	NJ		03/18/2022		2,407		128			128		2,535	2,535			
100076009	ALBUQUERQUE	NM		01/07/2022		1,152		(80)			(80)		1,073	1,073			
100044765	BROOKSVILLE	FL		11/19/2020		860		(220)			(220)		640	640			
100071540	EUGENE	OR		10/14/2021		1,212		(111)			(111)		1,101	1,101			
100026587	FONTANA	CA		09/26/2018		1,240		22			22		1,262	1,262			
100167963	APPLE VALLEY	CA		09/20/2024		605		(47)			(47)		558	558			
100140497	DESOTO	TX		01/19/2024		1,488		(47)			(47)		1,441	1,441			
100091180	BRANSON	MO		01/31/2023		624		91			91		714	714			
100057996	LAKE STEVENS	WA		06/30/2021		1,249		(45)			(45)		1,204	1,204			
100079843	OROVILLE	CA		04/08/2022		909		(171)			(171)		738	738			
100062901	GRESHAM	OR		07/01/2021		1,669		(42)			(42)		1,627	1,627			
100158538	SANTA CLARITA	CA		07/10/2024		500		(49)			(49)		452	452			
100120657	HOT SPRINGS	AR		08/24/2023		414		(32)			(32)		382	382			
100154157	RICHMOND	TX		07/11/2024		1,090		(213)			(213)		877	877			
100010696	DUMONT	NJ		12/23/2016		196		723			723		919	919			
100163014	ELK GROVE VILLAGE	IL		08/13/2024		496		(43)			(43)		453	453			
100064272	ORLANDO	FL		07/01/2021		1,221		97			97		1,318	1,318			
100152181	ENGLEWOOD	FL		05/17/2024		373		(33)			(33)		340	340			
100173041	SILETZ	OR		10/25/2024		511		(105)			(105)		406	406			
100137564	HOUSTON	TX		12/08/2023		567		31			31		598	598			
100169073	EL MIRAGE	AZ		09/27/2024		602		(48)			(48)		554	554			
100113341	CENTREVILLE	VA		06/29/2023		3,297		598			598		3,895	3,895			

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100157588	FRANKLIN	NC		06/28/2024		15,790		(1,213)			(1,213)		14,577	14,577			
100158789	NORTH CHESTERFIELD	VA		07/10/2024		503		(3)			(3)		500	500			
100182569	LAS VEGAS	NV		12/12/2024		547		(6)			(6)		542	542			
100108135	HOLIDAY	FL		05/24/2023		399		(33)			(33)		366	366			
100149589	WEST NEW YORK	NJ		04/26/2024		2,562		(193)			(193)		2,369	2,369			
100165534	AUGUSTA	GA		08/29/2024		539		(44)			(44)		495	495			
100082118	PEARLAND	TX		04/14/2022		932		(231)			(231)		700	700			
100113562	CHICAGO	IL		06/29/2023		1,851		1,428			1,428		3,280	3,280			
100091936	SUGARLOAF	CA		02/03/2023		17,551		(552)			(552)		16,999	16,999			
100011633	BOWIE	MD		03/08/2017		2,781		580			580		3,361	3,361			
100163180	SAN MARCOS	TX		08/13/2024		622		35			35		657	657			
100110030	NORTH LAUDERDALE	FL		06/23/2023		541		(18)			(18)		523	523			
100137368	WESTAMPTON	NJ		12/01/2023		587		(74)			(74)		512	512			
100167887	VICTORVILLE	CA		09/20/2024		3,137		(115)			(115)		3,022	3,022			
100146857	PHOENIX	AZ		03/21/2024		543		(24)			(24)		519	519			
100117392	PHOENIX	AZ		07/20/2023		719		630			630		1,348	1,348			
100065565	RED BLUFF	CA		07/28/2021		3,253		(184)			(184)		3,069	3,069			
100025700	WELLINGTON	FL		09/20/2018		1,188		113			113		1,301	1,301			
100135493	ROSHARON	TX		11/13/2023		635		181			181		816	816			
100113315	SANDY	UT		06/29/2023		969		734			734		1,703	1,703			
100138689	OAK RIDGE	TN		02/02/2024		429		(76)			(76)		353	353			
100076137	GRASS VALLEY	CA		01/07/2022		1,158		(91)			(91)		1,067	1,067			
100076155	GRASS VALLEY	CA		01/07/2022		1,158		(91)			(91)		1,067	1,067			
100028850	ROCKAWAY	NJ		10/26/2018		1,068		379			379		1,447	1,447			
100120077	GULF SHORES	AL		08/11/2023		776		140			140		916	916			
100153175	FISHERS	IN		05/30/2024		534		(22)			(22)		512	512			
100050292	AMITYVILLE	NY		11/20/2020		1,570		(661)			(661)		909	909			
100180418	ANNA	TX		11/25/2024		1,190		17			17		1,207	1,207			
100170454	LOS ANGELES	CA		10/09/2024		503		(94)			(94)		409	409			
100171570	ROSHARON	TX		10/16/2024		648		27			27		675	675			
100128853	TAMPA	FL		09/21/2023		452		(46)			(46)		406	406			
100047152	RAMONA	CA		11/20/2020		728		(272)			(272)		456	456			
100143350	GRIFFIN	GA		02/16/2024		434		(87)			(87)		347	347			
100155085	SALEM	OR		07/19/2024		5,862		(127)			(127)		5,735	5,735			
100182067	AUSTIN	TX		12/12/2024		601		21			21		622	622			
100066911	ZEPHYRHILLS	FL		08/02/2021		1,398		15			15		1,414	1,414			
100137879	CHINA GROVE	NC		12/08/2023		381		(104)			(104)		277	277			
100078806	MOORESVILLE	NC		02/24/2022		1,123		(24)			(24)		1,099	1,099			
100165384	ROCKFORD	IL		08/29/2024		534		(42)			(42)		492	492			
100067436	TAMPA	FL		09/23/2021		1,254		(67)			(67)		1,187	1,187			
100161450	WENDELL	NC		07/30/2024		624		(17)			(17)		607	607			
100013626	AUBURN	WA		05/25/2017		1,983		333			333		2,316	2,316			
100088303	HUNTINGTON BEACH	CA		11/10/2022		512		(22)			(22)		491	491			
100116561	WINTER GARDEN	FL		07/20/2023		474		(37)			(37)		437	437			
100048699	EVERETT	WA		11/20/2020		907		(48)			(48)		859	859			
100048239	WESTBURY	NY		11/20/2020		1,227		(136)			(136)		1,090	1,090			
100172339	CORAOPOLIS	PA		10/23/2024		618		(21)			(21)		597	597			
100055842	GODDARD	KS		03/23/2021		1,255		(106)			(106)		1,149	1,149			
100025705	RANCHO CORDOVA	CA		09/20/2018		860		(6)			(6)		854	854			
100116629	NORTH HIGHLANDS	CA		07/20/2023		9,754		1,940			1,940		11,694	11,694			
100133627	FORT WORTH	TX		10/23/2023		823		180			180		1,003	1,003			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152975	BRADENTON	FL		06/27/2024		546		(126)			(126)		420	420			
100100362	CHICAGO	IL		04/27/2023		726		53			53		778	778			
100134766	FLORESVILLE	TX		10/30/2023		13,658		(102)			(102)		13,556	13,556			
100147810	WOODRUFF	SC		04/08/2024		596		(10)			(10)		587	587			
100068210	RENTON	WA		08/25/2021		1,208		(102)			(102)		1,106	1,106			
100160142	CANUTILLO	TX		07/17/2024		1,631		(28)			(28)		1,603	1,603			
100091389	MONTAGUE	NJ		02/22/2023		503		29			29		533	533			
100109853	ORLANDO	FL		06/22/2023		544		(32)			(32)		512	512			
100110438	ROSHARON	TX		06/30/2023		791		140			140		931	931			
100165437	MIAMI	FL		08/29/2024		537		(42)			(42)		495	495			
100075510	BURLESON	TX		12/01/2021		904		(74)			(74)		830	830			
100119522	DAWSONVILLE	GA		07/28/2023		819		47			47		866	866			
100118911	MISSOURI CITY	TX		07/27/2023		477		(89)			(89)		387	387			
100149532	AUSTIN	TX		04/26/2024		794		(36)			(36)		758	758			
100026349	DES PLAINES	IL		09/20/2018		631		170			170		801	801			
100171883	LAWRENCEVILLE	GA		10/17/2024		583		(65)			(65)		518	518			
100013581	SALINAS	CA		05/25/2017		4,691		401			401		5,092	5,092			
100071682	EL CENTRO	CA		10/14/2021		1,190		(99)			(99)		1,092	1,092			
100054437	WOODBURN	OR		03/23/2021		1,589		(284)			(284)		1,305	1,305			
100109223	HOUSTON	TX		07/21/2023		316		(92)			(92)		224	224			
100102534	COLORADO SPRINGS	CO		06/07/2023		600		(53)			(53)		547	547			
100171875	WILMINGTON	NC		10/17/2024		582		(65)			(65)		518	518			
100167630	GRAND RAPIDS	MN		09/19/2024		582		(44)			(44)		539	539			
100102708	CRESTLINE	CA		06/22/2023		559		(76)			(76)		483	483			
100169140	OCALA	FL		09/27/2024		629		(12)			(12)		617	617			
100020173	SAN YSIDRO	CA		07/17/2018		14,069		(291)			(291)		13,778	13,778			
100076277	WEST GARDINER	ME		01/07/2022		1,095		(73)			(73)		1,022	1,022			
100179886	MCKINNEY	TX		11/25/2024		658		57			57		716	716			
100063843	LANCASTER	PA		07/01/2021		1,259		61			61		1,320	1,320			
100014469	HIGHLAND	IL		09/27/2017		2,392		(29)			(29)		2,363	2,363			
100055542	VANCOUVER	WA		03/23/2021		989		(183)			(183)		806	806			
100068336	LARGO	FL		08/25/2021		1,041		(95)			(95)		945	945			
100169135	ANKENY	IA		09/27/2024		585		(43)			(43)		542	542			
100180252	YUKON	OK		11/25/2024		584		(34)			(34)		550	550			
100160021	ROCHESTER HILLS	MI		07/17/2024		518		(27)			(27)		490	490			
100075038	PHILLIPSBURG	NJ		12/01/2021		2,232		(6)			(6)		2,226	2,226			
100141218	SMYRNA	TN		01/30/2024		463		(42)			(42)		421	421			
100186252	DAYTONA BEACH	FL		12/27/2024		571		(30)			(30)		541	541			
100031326	MURRIETA	CA		03/29/2019		885		232			232		1,117	1,117			
100138682	HOWELL	NJ		02/02/2024		1,242		(193)			(193)		1,049	1,049			
100046327	NEPTUNE	NJ		11/25/2020		487		(123)			(123)		364	364			
100184880	WAYNE	NJ		12/17/2024		1,080		(58)			(58)		1,023	1,023			
100138822	TAYLOR	PA		12/21/2023		534		(51)			(51)		482	482			
100165346	RICHMOND	TX		08/29/2024		22,645		(331)			(331)		22,314	22,314			
100148788	UNIONTOWN	OH		04/17/2024		653		133			133		786	786			
100028901	LODI	NJ		10/26/2018		1,080		439			439		1,519	1,519			
100153610	REXFORD	NY		05/31/2024		361		(58)			(58)		303	303			
100130387	JACKSONVILLE	FL		09/28/2023		420		(67)			(67)		352	352			
100149954	PERRIS	CA		06/07/2024		537		(38)			(38)		499	499			
100113480	BOULDER	CO		06/29/2023		431		769			769		1,201	1,201			
100139377	DALLAS	TX		12/28/2023		1,092		(9)			(9)		1,083	1,083			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014195	LAKE ORION	MI		09/20/2017		2,023		(9)			(9)		2,014	2,014			
100100321	WYNNEWOOD	PA		04/27/2023		810		161			161		971	971			
100115909	ROSHARON	TX		07/20/2023		2,316		194			194		2,510	2,510			
100100255	NEPTUNE	NJ		03/17/2023		587		(29)			(29)		557	557			
100171837	TUCSON	AZ		10/17/2024		620		(43)			(43)		578	578			
100113445	CHANDLER	AZ		06/29/2023		738		216			216		953	953			
100114529	BAKERSFIELD	CA		06/29/2023		637		(50)			(50)		587	587			
100000340	PEARLAND	TX		09/27/2016		1,104		22			22		1,126	1,126			
100164356	BRANDYWINE	MD		08/21/2024		4,898		172			172		5,071	5,071			
100175079	RANCHO CUCAMONGA	CA		11/05/2024		645		(74)			(74)		571	571			
100186643	ROSHARON	TX		12/30/2024		598		2			2		600	600			
100164460	AURORA	IL		08/21/2024		525		(13)			(13)		512	512			
100086522	LAS VEGAS	NV		09/30/2022		395		(24)			(24)		371	371			
100137365	DELTONA	FL		12/01/2023		434		(41)			(41)		393	393			
100079001	PHILADELPHIA	PA		02/24/2022		709		(12)			(12)		697	697			
100133835	DALLAS	TX		10/20/2023		512		1			1		513	513			
100169137	TYLER	TX		09/27/2024		627		(42)			(42)		585	585			
100156328	BURLINGTON	NJ		07/25/2024		458		(104)			(104)		355	355			
100152627	RICHMOND HILL	GA		05/17/2024		567		5			5		573	573			
100043396	WASHINGTON	DC		08/13/2020		866		18			18		885	885			
100091159	REPUBLIC	MO		01/31/2023		635		69			69		704	704			
100031194	ROSEVILLE	CA		03/29/2019		671		(39)			(39)		632	632			
100015762	SOUTH GATE	CA		02/02/2018		1,335		(45)			(45)		1,290	1,290			
100102149	SAN ANTONIO	TX		04/14/2023		591		43			43		634	634			
100153975	GREAT MILLS	MD		06/05/2024		514		(9)			(9)		505	505			
100043301	SOUTH ORANGE	NJ		08/13/2020		1,234		(169)			(169)		1,064	1,064			
100079218	YONKERS	NY		02/24/2022		1,090		(10)			(10)		1,080	1,080			
100013549	SILVER SPRING	MD		05/25/2017		754		73			73		827	827			
100158882	TILGHMAN	MD		07/12/2024		493		3			3		497	497			
100160607	ROSENBERG	TX		07/19/2024		4,448		(30)			(30)		4,418	4,418			
100134691	CARTERSVILLE	GA		10/30/2023		83		230			230		313	313			
100055434	NORFOLK	VA		03/23/2021		807		(253)			(253)		555	555			
100116655	MIAMI BEACH	FL		07/20/2023		711		342			342		1,053	1,053			
100092023	WURTSBORO	NY		02/09/2023		361		(40)			(40)		321	321			
100075917	SAN ANTONIO	TX		01/07/2022		1,166		(55)			(55)		1,111	1,111			
100182004	PORT CHARLOTTE	FL		12/12/2024		599		(4)			(4)		595	595			
100148397	OPELIKA	AL		04/12/2024		648		36			36		684	684			
100161940	THERMAL	CA		07/31/2024		549		(83)			(83)		466	466			
100159290	MAGNOLIA	TX		07/15/2024		630		79			79		708	708			
100169761	SONORA	CA		09/30/2024		580		(37)			(37)		543	543			
100185751	EVANSTON	WY		12/23/2024		546		7			7		553	553			
100018383	FARMINGTON	CT		06/27/2018		1,257		(7)			(7)		1,251	1,251			
100135463	BOLIVIA	NC		11/13/2023		608		169			169		777	777			
100031703	RIVERSIDE	CA		03/29/2019		863		197			197		1,060	1,060			
100174354	LAFAYETTE	LA		10/31/2024		704		77			77		781	781			
100047694	CHICAGO	IL		11/20/2020		973		(187)			(187)		786	786			
100025041	ORMOND BEACH	FL		09/20/2018		689		110			110		799	799			
100148349	FRESNO	TX		04/12/2024		674		74			74		749	749			
100060964	LEESBURG	VA		06/01/2021		1,712		16			16		1,728	1,728			
100141337	CARROLLTON	TX		01/30/2024		424		(43)			(43)		380	380			
100067731	PALMDALE	CA		09/23/2021		1,237		(54)			(54)		1,183	1,183			

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100100697	ELKRIDGE	MD		04/28/2023		760		55			55		815	815			
100137010	NEW MARKET	AL		11/28/2023		612		160			160		772	772			
100143475	NORTH DINWIDDIE	VA		02/16/2024		923		(15)			(15)		908	908			
100054757	MAHOPAC	NY		03/23/2021		3,035		(361)			(361)		2,674	2,674			
100160025	PENDERGRASS	GA		07/17/2024		663		79			79		743	743			
100150647	UVALDE	TX		05/06/2024		537		(28)			(28)		509	509			
100083032	BAYVILLE	NJ		05/11/2022		1,164		21			21		1,185	1,185			
100088973	KISSIMMEE	FL		11/15/2022		374		(46)			(46)		328	328			
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		2,002		122			122		2,124	2,124			
100162638	CHARLOTTE	NC		08/12/2024		486		(22)			(22)		465	465			
100163136	OCALA	FL		08/13/2024		622		(13)			(13)		609	609			
100175220	MONTGOMERY	TX		11/05/2024		1,253		55			55		1,308	1,308			
100171467	CHESAPEAKE	VA		10/16/2024		982		(11)			(11)		971	971			
100031778	POMONA	CA		03/29/2019		926		216			216		1,142	1,142			
100113278	CHICAGO	IL		06/29/2023		385		900			900		1,285	1,285			
100109070	KISSIMMEE	FL		06/05/2023		511		(29)			(29)		482	482			
100071994	PORTSMOUTH	VA		10/29/2021		190		(40)			(40)		150	150			
100149702	WAUKEGAN	IL		04/26/2024		443		(44)			(44)		400	400			
100161322	FORT WORTH	TX		07/25/2024		1,440		(106)			(106)		1,334	1,334			
100152622	BAY CITY	TX		05/17/2024		552		12			12		564	564			
100074435	MIAMI	FL		12/02/2021		984		(234)			(234)		750	750			
100090975	WEST ALLIS	WI		01/31/2023		357		(46)			(46)		311	311			
100162659	HOUSTON	TX		08/12/2024		13,360		308			308		13,668	13,668			
100141985	JACKSONVILLE	FL		02/29/2024		506		(46)			(46)		459	459			
100043378	LOMA LINDA	CA		08/13/2020		2,565		82			82		2,647	2,647			
100013286	LOMPOC	CA		05/25/2017		648		26			26		674	674			
100179745	FULSHEAR	TX		11/21/2024		637		82			82		719	719			
100120737	WINSTON SALEM	NC		08/25/2023		594		5			5		600	600			
100118995	DEERFIELD BEACH	FL		07/27/2023		871		(100)			(100)		771	771			
100164896	MONTICELLO	NY		08/28/2024		557		(30)			(30)		527	527			
100045947	SHAKOPEE	MN		11/25/2020		1,035		(132)			(132)		904	904			
100111363	HAYWARD	CA		06/29/2023		3,817		312			312		4,128	4,128			
100062070	EAST HAMPTON	CT		07/01/2021		2,055		(79)			(79)		1,977	1,977			
100055382	BATTLE GROUND	WA		03/23/2021		1,052		(138)			(138)		914	914			
100127562	ZEBULON	NC		09/08/2023		1,066		25			25		1,091	1,091			
100167588	ALBEMARLE	NC		09/19/2024		664		3			3		667	667			
100167585	ALBEMARLE	NC		09/19/2024		664		2			2		667	667			
100108390	PHILADELPHIA	PA		05/25/2023		153		278			278		431	431			
100132378	SPRING HILL	FL		11/03/2023		568		18			18		585	585			
100091567	SLIDELL	LA		03/07/2023		540		(136)			(136)		404	404			
100150864	GREENVILLE	SC		05/08/2024		2,179		(14)			(14)		2,165	2,165			
100152748	NASHVILLE	TN		05/22/2024		573		(56)			(56)		517	517			
100181873	GRAND RAPIDS	MI		12/12/2024		534		(6)			(6)		528	528			
100159487	SAN ANTONIO	TX		07/15/2024		581		(14)			(14)		566	566			
100119444	HENDERSON	NV		07/31/2023		766		126			126		893	893			
100029529	OAKLAND	CA		10/26/2018		587		66			66		653	653			
100167927	NEW ORLEANS	LA		09/20/2024		689		43			43		731	731			
100150675	PENDERGRASS	GA		05/06/2024		639		81			81		720	720			
100136489	FOUNTAIN INN	SC		11/20/2023		583		97			97		680	680			
100175815	MONTICELLO	NY		11/12/2024		181		11			11		191	191			
100081399	JACKSONVILLE	FL		03/18/2022		1,122		92			92		1,214	1,214			

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100186635	FULSHEAR	TX		12/30/2024		597		2			2		599	599			
100186619	SAINT AUGUSTINE	FL		12/30/2024		640		71			71		711	711			
100158047	COLUMBUS	OH		07/09/2024		563		(38)			(38)		525	525			
100060057	PHOENIX	AZ		06/25/2021		1,193		(64)			(64)		1,128	1,128			
100081276	WHITEFISH	MT		03/18/2022		1,149		45			45		1,194	1,194			
100078670	HOUSTON	TX		02/25/2022		693		(188)			(188)		505	505			
100146695	YERINGTON	NV		03/20/2024		537		(97)			(97)		440	440			
100030861	LONG BEACH	CA		04/09/2019		1,054		237			237		1,291	1,291			
100013419	BRIDGEPORT	CT		05/25/2017		540		319			319		860	860			
100127534	NEW BRAUNFELS	TX		09/08/2023		1,041		113			113		1,154	1,154			
100065036	SILVER SPRING	MD		07/14/2021		1,073		(81)			(81)		992	992			
100116658	KISSIMMEE	FL		07/20/2023		(1,828)		2,937			2,937		1,109	1,109			
100087932	COVINGTON	GA		10/25/2022		387		(38)			(38)		349	349			
100166978	NORTH AUGUSTA	SC		09/13/2024		521		(26)			(26)		495	495			
100162568	DES PLAINES	IL		08/12/2024		486		10			10		495	495			
100117540	PALMDALE	CA		07/20/2023		566		45			45		611	611			
100011880	PAOLI	PA		03/08/2017		615		285			285		900	900			
100165490	FULSHEAR	TX		08/29/2024		584		(39)			(39)		545	545			
100180452	SAN ANTONIO	TX		11/25/2024		640		25			25		666	666			
100141155	BUFFALO	NY		01/30/2024		1,323		(78)			(78)		1,246	1,246			
100141527	SALT LAKE CITY	UT		01/30/2024		504		(40)			(40)		464	464			
100174331	LURAY	VA		10/31/2024		699		81			81		781	781			
100148072	CORINTH	TX		04/10/2024		2,503		(48)			(48)		2,455	2,455			
100165388	DALLAS	TX		08/29/2024		591		(38)			(38)		553	553			
100101102	DISTRICT HEIGHTS	MD		04/28/2023		673		72			72		745	745			
100062470	DES PLAINES	IL		07/01/2021		1,646		(42)			(42)		1,604	1,604			
100076020	GONZALES	LA		01/07/2022		1,257		(61)			(61)		1,196	1,196			
100026555	STERLING	VA		09/26/2018		1,221		149			149		1,370	1,370			
100175898	CONROE	TX		11/14/2024		558		(3)			(3)		555	555			
100117371	MELISSA	TX		07/20/2023		869		463			463		1,332	1,332			
100114577	AURORA	IL		06/29/2023		5,246		(89)			(89)		5,156	5,156			
100174468	SANTA CLARITA	CA		10/31/2024		444		(28)			(28)		416	416			
100135753	WADDELL	AZ		11/10/2023		1,261		222			222		1,483	1,483			
100138949	MIRAMAR	FL		12/21/2023		312		834			834		1,146	1,146			
100049616	MIAMI	FL		11/20/2020		1,196		(239)			(239)		957	957			
100150628	CHESAPEAKE	VA		05/03/2024		1,634		56			56		1,690	1,690			
100100682	CHICAGO	IL		04/28/2023		786		96			96		882	882			
100065188	LUBBOCK	TX		07/14/2021		1,249		(59)			(59)		1,190	1,190			
100151793	KISSIMMEE	FL		05/10/2024		556		29			29		584	584			
100081045	MERIDIAN	ID		03/18/2022		2,236		201			201		2,437	2,437			
100180153	KISSIMMEE	FL		11/25/2024		430		(38)			(38)		392	392			
100169154	CHICAGO	IL		09/27/2024		479		(55)			(55)		424	424			
100071621	RENO	NV		10/14/2021		1,185		(109)			(109)		1,077	1,077			
100144212	SILOAM SPRINGS	AR		03/07/2024		664		41			41		705	705			
100133804	WATERBURY	CT		10/20/2023		468		(52)			(52)		416	416			
100185410	BOISE	ID		12/20/2024		552		70			70		622	622			
100068061	GREENWOOD VILLAGE	CO		09/23/2021		1,239		(34)			(34)		1,205	1,205			
100160929	JOHNSTOWN	NY		07/24/2024		505		(21)			(21)		484	484			
100102997	RIO RICO	AZ		06/22/2023		424		(40)			(40)		383	383			
100108190	OVERLAND PARK	KS		05/24/2023		363		(44)			(44)		320	320			
100060060	QUEEN CREEK	AZ		06/25/2021		1,252		(87)			(87)		1,165	1,165			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076035	SEVIERVILLE	TN		01/07/2022		1,116		(79)			(79)		1,037	1,037			
100158468	DEARBORN HEIGHTS	MI		07/10/2024		544		(63)			(63)		481	481			
100181915	BROKEN ARROW	OK		12/12/2024		575		40			40		615	615			
100176907	BOYNTON BEACH	FL		11/15/2024		574		(113)			(113)		460	460			
100130168	SCHILLER PARK	IL		11/15/2023		402		1			1		403	403			
100030188	LIVINGSTON	CA		12/20/2018		4,428		117			117		4,545	4,545			
100149828	ROCKPORT	TX		04/29/2024		450		19			19		469	469			
100012625	CLEARWATER	FL		05/25/2017		771		246			246		1,017	1,017			
100013711	HYATTSVILLE	MD		05/25/2017		765		56			56		821	821			
100164235	ATLANTA	GA		08/21/2024		415		(110)			(110)		305	305			
100065319	WOODSTOCK	GA		07/28/2021		1,150		(76)			(76)		1,074	1,074			
100068051	SAN DIEGO	CA		09/23/2021		1,257		(35)			(35)		1,222	1,222			
100100536	BLAKESLEE	PA		04/27/2023		317		(48)			(48)		268	268			
100020375	LOMPOC	CA		07/27/2018		1,133		(76)			(76)		1,057	1,057			
100026259	KEYES	CA		09/20/2018		691		71			71		763	763			
100159326	SAINT AUGUSTINE	FL		07/15/2024		10,407		325			325		10,732	10,732			
100090154	RIVERDALE	MD		01/13/2023		299		(73)			(73)		226	226			
100110523	WAKE FOREST	NC		06/30/2023		1,137		44			44		1,180	1,180			
100161482	FORT WORTH	TX		07/30/2024		585		(38)			(38)		547	547			
100128299	LAKE OZARK	MO		09/14/2023		1,511		(76)			(76)		1,435	1,435			
100065156	CLERMONT	FL		07/14/2021		1,281		(69)			(69)		1,212	1,212			
100169841	HOUSTON	TX		09/30/2024		592		(47)			(47)		545	545			
100153171	WINTER HAVEN	FL		05/30/2024		518		(20)			(20)		497	497			
100146641	GOODLETTSVILLE	TN		03/20/2024		459		(33)			(33)		426	426			
100055611	WEST COVINA	CA		03/23/2021		1,590		(171)			(171)		1,419	1,419			
100119698	CHICAGO	IL		08/08/2023		510		(36)			(36)		474	474			
100136223	HEDGESVILLE	WV		11/20/2023		463		12			12		475	475			
100116236	ROYAL PALM BEACH	FL		07/20/2023		679		611			611		1,290	1,290			
100065511	WASHINGTON	DC		07/28/2021		1,313		(80)			(80)		1,233	1,233			
100080774	ORLANDO	FL		03/15/2022		842		(161)			(161)		681	681			
100069894	SAN ANTONIO	TX		09/01/2021		7,122		(32)			(32)		7,090	7,090			
100178141	SHELTON	WA		11/19/2024		954		(140)			(140)		814	814			
100149046	CLEVELAND	GA		04/19/2024		476		(26)			(26)		450	450			
100055033	ROCKWALL	TX		03/23/2021		2,684		(363)			(363)		2,321	2,321			
100144134	GREENVILLE	NC		03/07/2024		625		109			109		734	734			
100152470	GLENDALE	AZ		05/16/2024		370		(85)			(85)		285	285			
100165070	ALICE	TX		08/28/2024		462		(51)			(51)		411	411			
100173854	WINTERVILLE	NC		10/31/2024		582		(78)			(78)		504	504			
100149658	LONGS	SC		04/26/2024		634		37			37		672	672			
100137078	VASS	NC		11/28/2023		518		1			1		519	519			
100153323	CONWAY	SC		05/30/2024		622		94			94		716	716			
100135298	NEW PORT RICHEY	FL		11/13/2023		3,950		9			9		3,959	3,959			
100141062	CONROE	TX		02/20/2024		547		(17)			(17)		530	530			
100043134	GLASTONBURY	CT		05/28/2020		3,363		217			217		3,580	3,580			
100156888	TUNNEL HILL	GA		06/27/2024		532		5			5		538	538			
100013564	COLTON	CA		05/25/2017		899		86			86		985	985			
100065609	HILLSBORO	OR		07/28/2021		2,374		(149)			(149)		2,225	2,225			
100176533	LAS VEGAS	NV		11/15/2024		523		(46)			(46)		477	477			
100167566	TAMPA	FL		09/19/2024		3,287		(222)			(222)		3,065	3,065			
100131784	SPLENDORA	TX		10/06/2023		376		(1)			(1)		374	374			
100126393	BATON ROUGE	LA		08/30/2023		547		(27)			(27)		520	520			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065284	APEX	NC		07/28/2021		1,410		(106)			(106)		1,304	1,304			
100149350	MAGNOLIA	TX		04/24/2024		561		(11)			(11)		551	551			
100048523	BANNING	CA		11/20/2020		1,337		(231)			(231)		1,106	1,106			
100173738	BOYNTON BEACH	FL		10/30/2024		618		(34)			(34)		584	584			
100128742	BRYSON CITY	NC		09/21/2023		482		(52)			(52)		431	431			
100139182	NORTH FORT MYERS	FL		12/28/2023		443		(26)			(26)		416	416			
100138795	NEWPORT	NC		12/21/2023		519		(49)			(49)		471	471			
100171829	COLLEGE STATION	TX		10/17/2024		2,163		(116)			(116)		2,047	2,047			
100081193	PHOENIX	AZ		03/18/2022		1,392		(8)			(8)		1,383	1,383			
100150747	FORT WORTH	TX		05/06/2024		1,405		(36)			(36)		1,369	1,369			
100179695	MCKINNEY	TX		11/21/2024		650		57			57		707	707			
100115066	PRINCETON	TX		07/14/2023		665		(23)			(23)		642	642			
100128397	SURFSIDE BEACH	TX		09/15/2023		825		(66)			(66)		759	759			
100148455	PENDERGRASS	GA		04/12/2024		691		120			120		811	811			
100136346	SAINT AUGUSTINE	FL		11/20/2023		710		227			227		938	938			
100067660	COLUMBUS	OH		09/23/2021		1,258		(91)			(91)		1,167	1,167			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		1,274		(2)			(2)		1,272	1,272			
100044004	LOS ANGELES	CA		08/19/2020		1,029		(122)			(122)		907	907			
100044660	MILPITAS	CA		11/19/2020		4,860		238			238		5,098	5,098			
100163402	BAKERSFIELD	CA		09/27/2024		1,084		(177)			(177)		908	908			
100147968	PENDERGRASS	GA		04/08/2024		643		72			72		715	715			
100148403	FREEPORT	FL		04/12/2024		667		130			130		798	798			
100131857	MENIFEE	CA		10/06/2023		544		(15)			(15)		529	529			
100111548	BOWIE	MD		06/29/2023		320		717			717		1,037	1,037			
100169999	INVERNESS	FL		11/08/2024		566		(57)			(57)		510	510			
100185559	AIKEN	SC		12/20/2024		593							592	592			
100148212	PHOENIX	AZ		04/12/2024		572		51			51		622	622			
100168361	OCALA	FL		09/25/2024		618		(1)			(1)		617	617			
100184585	LAKE FOREST	CA		12/17/2024		761		(48)			(48)		713	713			
100101969	HOUSTON	TX		04/14/2023		490		(100)			(100)		390	390			
100138806	HEPHZIBAH	GA		12/21/2023		563		(44)			(44)		519	519			
100166380	HOUSTON	TX		10/24/2024		547		(81)			(81)		465	465			
100091203	PALM BAY	FL		01/31/2023		52,417		(2,318)			(2,318)		50,099	50,099			
100128167	MYRTLE BEACH	SC		09/18/2023		793		95			95		888	888			
100133956	PHILADELPHIA	PA		10/25/2023		500		(35)			(35)		464	464			
100138108	ORLANDO	FL		12/14/2023		1,683		105			105		1,789	1,789			
100030130	HIGHLAND	CA		12/20/2018		1,261		92			92		1,353	1,353			
100153445	HIGHLAND	IN		05/30/2024		470		(13)			(13)		457	457			
100046133	PORTLAND	OR		11/25/2020		1,019		(109)			(109)		910	910			
100137850	HAMPTON	VA		12/08/2023		4,364		(100)			(100)		4,264	4,264			
100057732	HERRIMAN	UT		06/30/2021		1,259		(61)			(61)		1,198	1,198			
100147397	MERRITT ISLAND	FL		05/08/2024		630		(40)			(40)		590	590			
100113060	DOUGLASVILLE	GA		06/29/2023		1,170		454			454		1,625	1,625			
100139986	SARASOTA	FL		01/09/2024		742		(48)			(48)		693	693			
100146841	VASSAR	MI		03/21/2024		1,916		(140)			(140)		1,776	1,776			
100120114	DAPHNE	AL		08/11/2023		701		77			77		778	778			
100163066	ATHENS	TX		08/13/2024		530		(51)			(51)		480	480			
100157702	SAN BERNARDINO	CA		06/28/2024		533		(60)			(60)		474	474			
100152552	DURHAM	NC		05/17/2024		551		4			4		554	554			
100136297	ANGIER	NC		11/20/2023		15,217		96			96		15,313	15,313			
100141659	LUDLOW	MA		01/30/2024		135		(12)			(12)		123	123			

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100100599	ODENVILLE	AL		04/27/2023		567		5			5		571	571			
100176844	NORTH LAS VEGAS	NV		11/15/2024		574		(30)			(30)		545	545			
100048687	CORAL SPRINGS	FL		11/20/2020		773		52			52		825	825			
100013744	RIALTO	CA		05/25/2017		816		31			31		847	847			
100161802	TUNNEL HILL	GA		07/31/2024		559							559	559			
100031627	NORWALK	CA		03/29/2019		866		245			245		1,111	1,111			
100060303	PROVO	UT		06/25/2021		1,194		(110)			(110)		1,084	1,084			
100178499	PORT RICHEY	FL		11/21/2024		531		(64)			(64)		467	467			
100102878	ROWLETT	TX		06/22/2023		616		(16)			(16)		600	600			
100180385	CUB RUN	KY		11/25/2024		565		(34)			(34)		531	531			
100175621	BOSSIER CITY	LA		11/12/2024		2,086		54			54		2,140	2,140			
100135484	HENDERSON	NV		11/13/2023		2,109		251			251		2,360	2,360			
100031610	PERRIS	CA		03/29/2019		877		221			221		1,098	1,098			
100054814	MIDDLE RIVER	MD		03/23/2021		886		(130)			(130)		755	755			
100153314	SEGUIN	TX		05/30/2024		497		9			9		506	506			
100132708	PALM COAST	FL		11/03/2023		455		(30)			(30)		425	425			
100136293	CARTERSVILLE	GA		11/20/2023		483		31			31		513	513			
100044827	BROOKLYN	NY		11/19/2020		962		(86)			(86)		877	877			
100055866	GRAND JUNCTION	CO		03/26/2021		2,488		(150)			(150)		2,338	2,338			
100065140	RIVERSIDE	CA		07/14/2021		1,269		(75)			(75)		1,194	1,194			
100109054	HEMET	CA		06/05/2023		537		(31)			(31)		505	505			
100100159	BUCKEYE	AZ		03/17/2023		483		(9)			(9)		474	474			
100154652	BOSSIER CITY	LA		07/19/2024		527		(91)			(91)		436	436			
100060629	TIGARD	OR		06/01/2021		1,660		16			16		1,676	1,676			
100156280	LINDSAY	CA		07/25/2024		534		(87)			(87)		447	447			
100137058	SOUTH ELGIN	IL		11/28/2023		935		295			295		1,231	1,231			
100148231	ATLANTA	GA		04/12/2024		1,013		(31)			(31)		982	982			
100064976	HAZLET	NJ		07/14/2021		1,137		(94)			(94)		1,043	1,043			
100154624	EUSTIS	FL		06/14/2024		404		(40)			(40)		363	363			
100161771	TRENTON	NJ		07/31/2024		(156)		617			617		461	461			
100174758	GRANDVILLE	MI		10/31/2024		226		(63)			(63)		163	163			
100151750	CLEARLAKE	CA		05/10/2024		1,194		(78)			(78)		1,117	1,117			
100087451	ROELAND PARK	KS		10/25/2022		820		187			187		1,006	1,006			
100153607	WEST SENECA	NY		05/31/2024		475		(53)			(53)		423	423			
100100719	VISALIA	CA		04/28/2023		806		154			154		960	960			
100176598	TARZANA	CA		11/15/2024		571		(64)			(64)		507	507			
100054840	SPRING	TX		03/23/2021		839		(132)			(132)		707	707			
100134710	TAMPA	FL		10/30/2023		127		198			198		325	325			
100176871	DELTONA	FL		11/15/2024		1,137		(141)			(141)		996	996			
100128179	MCKINNEY	TX		09/18/2023		651		96			96		747	747			
100091188	DENTON	TX		01/31/2023		457		(84)			(84)		373	373			
100101769	CHICAGO	IL		03/31/2023		515		(36)			(36)		478	478			
100054306	PIKESVILLE	MD		03/23/2021		790		(157)			(157)		633	633			
100153197	LILLINGTON	NC		05/30/2024		533		(27)			(27)		506	506			
100154532	LAWTON	OK		06/14/2024		548		52			52		600	600			
100011362	AVENTURA	FL		12/23/2016		2,273		717			717		2,990	2,990			
100076741	BULLHEAD CITY	AZ		12/30/2021		1,063		(231)			(231)		832	832			
100175491	MESA	AZ		12/23/2024		433		(29)			(29)		405	405			
100074950	LAS VEGAS	NV		12/01/2021		1,729		(25)			(25)		1,704	1,704			
100027853	GLEN BURNIE	MD		10/26/2018		1,239		108			108		1,346	1,346			
100055257	MIAMI	FL		03/23/2021		1,253		(219)			(219)		1,034	1,034			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139938	SEVIERVILLE	TN		01/09/2024		3,639		(59)			(59)		3,580	3,580			
100148399	PRINCETON	TX		04/12/2024		538		(34)			(34)		504	504			
100029293	BAKERSFIELD	CA		10/26/2018		558		168			168		726	726			
100148367	FORT WORTH	TX		04/12/2024		682		104			104		786	786			
100013592	PALMDALE	CA		05/25/2017		772		26			26		798	798			
100156112	CHICAGO	IL		06/18/2024		474		(52)			(52)		423	423			
100102085	FRANKLIN PARK	IL		04/14/2023		6,782		(66)			(66)		6,716	6,716			
100115012	LAS VEGAS	NV		07/14/2023		683		35			35		718	718			
100081460	FULSHEAR	TX		03/18/2022		1,136		87			87		1,223	1,223			
100143546	HOMEWOOD	IL		02/21/2024		500		(26)			(26)		474	474			
100086526	HARDEEVILLE	SC		09/30/2022		387		(28)			(28)		359	359			
100155127	ATLANTA	GA		07/19/2024		595		(64)			(64)		531	531			
100026181	MODESTO	CA		09/20/2018		1,152		(89)			(89)		1,063	1,063			
100067491	PUNTA GORDA	FL		09/23/2021		1,128		(101)			(101)		1,027	1,027			
100165996	BEACH PARK	IL		09/06/2024		573		(4)			(4)		569	569			
100165433	OCALA	FL		08/29/2024		610		(1)			(1)		609	609			
100181284	SARASOTA	FL		12/06/2024		488		(68)			(68)		420	420			
100149516	STOCKTON	CA		04/26/2024		3,760		(57)			(57)		3,704	3,704			
100012807	FRUITLAND PARK	FL		05/25/2017		970		522			522		1,492	1,492			
100169808	WASCO	CA		09/30/2024		509		(77)			(77)		432	432			
100067558	PRESCOTT	AZ		09/23/2021		1,152		(95)			(95)		1,057	1,057			
100171797	MYRTLE BEACH	SC		10/17/2024		725		11			11		736	736			
100159504	BAKERSFIELD	CA		07/15/2024		473		(39)			(39)		434	434			
100165705	FERNANDINA BEACH	FL		08/29/2024		494		(26)			(26)		468	468			
100180246	HOUSTON	TX		11/25/2024		2,149		8			8		2,157	2,157			
100136351	CHARLOTTE	NC		11/20/2023		568		12			12		580	580			
100065467	DENVER	CO		07/28/2021		1,817		(83)			(83)		1,734	1,734			
100070444	FREDERICK	MD		09/23/2021		1,234		(65)			(65)		1,170	1,170			
100115491	LAKE SAINT LOUIS	MO		07/17/2023		400		(1)			(1)		399	399			
100148378	LOCKHART	TX		04/12/2024		2,374		167			167		2,541	2,541			
100028516	SANTA MARIA	CA		10/26/2018		631		195			195		826	826			
100136253	RICHMOND	TX		11/20/2023		477		65			65		542	542			
100179746	FULSHEAR	TX		11/21/2024		633		82			82		715	715			
100148108	PLACERVILLE	CA		04/10/2024		640		(85)			(85)		555	555			
100141641	OCALA	FL		01/30/2024		507		(44)			(44)		464	464			
100065054	RICHARDSON	TX		07/14/2021		1,236		(86)			(86)		1,150	1,150			
100138796	WAYNESBORO	PA		12/21/2023		520		(36)			(36)		484	484			
100149132	PLEASANTON	TX		04/22/2024		247		19			19		266	266			
100100914	SPRING	TX		04/28/2023		1,406		(73)			(73)		1,333	1,333			
100161529	BRYAN	TX		07/30/2024		561		(43)			(43)		518	518			
100137219	FRANKLINTON	NC		11/28/2023		390		(89)			(89)		301	301			
100167141	LEANDER	TX		09/13/2024		518		(50)			(50)		469	469			
100171916	WEST DES MOINES	IA		10/17/2024		583		(53)			(53)		530	530			
100148721	ROCKPORT	TX		04/17/2024		585		(10)			(10)		575	575			
100011654	BELLEVILLE	NJ		03/08/2017		607		494			494		1,101	1,101			
100053683	LA GRANGE	IL		03/23/2021		1,092		(166)			(166)		926	926			
100175217	PINGREE GROVE	IL		11/05/2024		537		(10)			(10)		527	527			
100119551	ZIMMERMAN	MN		07/28/2023		567		(16)			(16)		551	551			
100131737	ANTIOCH	TN		10/06/2023		587		51			51		638	638			
100091363	MAGNOLIA	TX		02/22/2023		513		49			49		562	562			
100154529	RANCHO CUCAMONGA	CA		06/14/2024		547		(28)			(28)		519	519			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126344	HOLLYWOOD	FL		08/30/2023		548		(30)			(30)		518	518			
100172354	BUCKEYE	AZ		10/23/2024		3,881		(100)			(100)		3,781	3,781			
100119020	MILWAUKEE	WI		07/27/2023		1,250		(138)			(138)		1,111	1,111			
100165412	FAYETTEVILLE	AR		08/29/2024		527		(53)			(53)		474	474			
100136276	PLANTATION	FL		11/20/2023		508		18			18		526	526			
100014125	MIAMI	FL		05/25/2017		1,394		185			185		1,580	1,580			
100133937	CINCINNATI	OH		10/25/2023		421		(34)			(34)		388	388			
100150589	CENTRE HALL	PA		05/03/2024		612		(36)			(36)		576	576			
100155981	REDDING	CA		06/18/2024		458		(87)			(87)		371	371			
100181881	TAMPA	FL		12/12/2024		635		58			58		693	693			
100155982	REDDING	CA		06/18/2024		458		(87)			(87)		371	371			
100139040	PORT ORCHARD	WA		12/22/2023		422		(63)			(63)		359	359			
100128086	MOUNT JULIET	TN		09/08/2023		5,465		590			590		6,056	6,056			
100175011	HAGERSTOWN	MD		10/31/2024		348		(75)			(75)		273	273			
100081834	CYPRESS	CA		03/30/2022		921		34			34		955	955			
100184950	GALT	CA		12/17/2024		1,129		(113)			(113)		1,016	1,016			
100171265	WILMINGTON	DE		10/16/2024		486		(87)			(87)		399	399			
100055346	WEST CHESTER	PA		03/23/2021		1,064		(83)			(83)		981	981			
100110559	FORT WORTH	TX		06/30/2023		42,747		1,091			1,091		43,838	43,838			
100054196	LAVEEN	AZ		03/23/2021		2,827		(229)			(229)		2,599	2,599			
100172228	MONTGOMERY	TX		10/17/2024		515		(71)			(71)		444	444			
100176540	SELLERSVILLE	PA		11/15/2024		596		(24)			(24)		571	571			
100064584	WINTON	CA		07/01/2021		1,526		125			125		1,651	1,651			
100179883	MORRISVILLE	PA		11/25/2024		888		9			9		897	897			
100132636	PALM BAY	FL		11/03/2023		2,518		54			54		2,573	2,573			
100031388	LINCOLN	CA		03/29/2019		761		216			216		977	977			
100090275	OCALA	FL		01/13/2023		358		(52)			(52)		306	306			
100178298	CAPITOL HEIGHTS	MD		11/19/2024		554		33			33		587	587			
100116543	KEYPORT	NJ		07/20/2023		683		539			539		1,222	1,222			
100165600	HOUSTON	TX		10/04/2024		556		(20)			(20)		536	536			
100169186	ARLINGTON	TN		09/27/2024		1,223		(75)			(75)		1,147	1,147			
100054391	LAS VEGAS	NV		03/23/2021		958		(101)			(101)		857	857			
100026348	NEW CITY	NY		09/20/2018		1,090		107			107		1,196	1,196			
100182325	HAVRE DE GRACE	MD		12/12/2024		641		61			61		702	702			
100163993	MIAMI	FL		08/21/2024		452		(104)			(104)		348	348			
100079197	BREWSTER	NY		02/24/2022		1,153		(14)			(14)		1,139	1,139			
100175388	VISALIA	CA		11/05/2024		591		(13)			(13)		579	579			
100162489	TEQUESTA	FL		08/07/2024		537		(94)			(94)		443	443			
100171940	COLUMBUS	OH		10/17/2024		629		(43)			(43)		585	585			
100174697	DAYTON	MN		10/31/2024		338		(37)			(37)		301	301			
100091683	DALLAS	TX		03/24/2023		533		(88)			(88)		445	445			
100024950	PALMDALE	CA		09/20/2018		703		78			78		781	781			
100100353	PHILADELPHIA	PA		04/27/2023		765		112			112		876	876			
100180433	SAN MARCOS	TX		11/25/2024		638		4			4		642	642			
100140511	HORACE	ND		01/19/2024		544		(83)			(83)		462	462			
100026314	NEW CASTLE	DE		09/20/2018		903		380			380		1,283	1,283			
100129753	WIMAUMA	FL		09/27/2023		420		(30)			(30)		389	389			
100112977	PERTH AMBOY	NJ		06/29/2023		618		347			347		964	964			
100087209	AVONDALE	AZ		10/25/2022		1,151		42			42		1,193	1,193			
100063141	CONOWINGO	MD		07/01/2021		540		(6)			(6)		534	534			
100171145	ARLINGTON	TX		11/22/2024		411		(60)			(60)		351	351			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140121	OKLAHOMA CITY	OK		01/09/2024		655		60			60		715	715			
100175940	NAPLES	FL		11/14/2024		610		57			57		667	667			
100149553	TEWKSBURY	MA		04/26/2024		914		(51)			(51)		863	863			
100088258	BALTIMORE	MD		10/17/2022		664		(28)			(28)		636	636			
100140620	HORACE	ND		01/19/2024		556		(94)			(94)		462	462			
100100130	MIAMI	FL		03/28/2023		352		14			14		366	366			
100113405	AVENTURA	FL		06/29/2023		426		579			579		1,004	1,004			
100117373	FORT WORTH	TX		07/20/2023		671		655			655		1,327	1,327			
100109595	NORFOLK	VA		06/14/2023		409		(86)			(86)		323	323			
100150720	YUKON	OK		05/06/2024		575		(31)			(31)		544	544			
100131579	WILDWOOD CREST	NJ		10/05/2023		434		(28)			(28)		406	406			
100089996	DETROIT	MI		01/13/2023		236		(54)			(54)		182	182			
100060209	MINNEAPOLIS	MN		06/25/2021		1,410		(91)			(91)		1,318	1,318			
100043739	SAYREVILLE	NJ		08/13/2020		765		(143)			(143)		622	622			
100147972	BROWNSBURG	IN		04/08/2024		3,859		(10)			(10)		3,849	3,849			
100017213	VIRGINIA BEACH	VA		04/26/2018		718		109			109		827	827			
100173762	LAFAYETTE	LA		10/30/2024		541		(36)			(36)		505	505			
100153174	GARNER	NC		05/30/2024		602		26			26		628	628			
100133480	KIRBYVILLE	TX		10/19/2023		5,114		(223)			(223)		4,891	4,891			
100110549	SAINT AUGUSTINE	FL		06/30/2023		1,220		23			23		1,243	1,243			
100162075	PAHOA	HI		07/31/2024		492		(3)			(3)		489	489			
100139515	SAN ANTONIO	TX		12/28/2023		457		(60)			(60)		397	397			
100148794	SAN MARCOS	TX		04/17/2024		672		151			151		823	823			
100150744	CANTON	GA		05/06/2024		3,847		(172)			(172)		3,675	3,675			
100071595	CLOVIS	CA		10/14/2021		1,229		(47)			(47)		1,182	1,182			
100171733	FALLING WATERS	WV		10/17/2024		572		(113)			(113)		459	459			
100136767	ATLANTA	GA		11/27/2023		442		(22)			(22)		421	421			
100140076	OCALA	FL		01/09/2024		576		(1)			(1)		575	575			
100076466	YUCCA VALLEY	CA		12/21/2021		1,124		(136)			(136)		988	988			
100152630	N MYRTLE BEACH	SC		05/17/2024		531		(26)			(26)		505	505			
100065027	MODESTO	CA		07/14/2021		1,199		(89)			(89)		1,110	1,110			
100088390	FORT MITCHELL	AL		01/06/2023		500		(15)			(15)		484	484			
100181893	EDMOND	OK		12/12/2024		658		91			91		749	749			
100150629	ARLINGTON	TX		05/03/2024		1,306		22			22		1,328	1,328			
100185735	MYRTLE BEACH	SC		12/23/2024		530		4			4		534	534			
100131900	WILLIMANTIC	CT		10/06/2023		417		(54)			(54)		363	363			
100078640	WHITE PLAINS	NY		02/02/2022		2,095		(265)			(265)		1,830	1,830			
100077751	MOGADORE	OH		01/03/2022		1,155		(1)			(1)		1,154	1,154			
100153426	CHICAGO	IL		05/30/2024		499		(30)			(30)		469	469			
100055231	LANCASTER	CA		03/23/2021		281		250			250		531	531			
100070214	AUBURNDALE	FL		09/01/2021		1,350		110			110		1,460	1,460			
100063417	DAPHNE	AL		07/01/2021		1,864		(3)			(3)		1,861	1,861			
100068448	MOUNT DORA	FL		08/25/2021		1,224		(83)			(83)		1,141	1,141			
100154501	SAINT PETERSBURG	FL		06/14/2024		864		(66)			(66)		798	798			
100147278	PORT REPUBLIC	NJ		03/28/2024		(104)		610			610		506	506			
100079932	ORMOND BEACH	FL		04/25/2022		707		24			24		731	731			
100186556	PENSACOLA	FL		12/30/2024		639		236			236		875	875			
100176876	INVERNESS	FL		11/15/2024		483		(126)			(126)		357	357			
100099943	VIRGINIA BEACH	VA		03/28/2023		189		(14)			(14)		174	174			
100014895	STILLMAN VALLEY	IL		11/21/2017		1,243		717			717		1,959	1,959			
100154557	CALEXICO	CA		06/14/2024		430		(79)			(79)		351	351			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157931	JACKSONVILLE	FL		07/09/2024		622		53			53		674	674			
100103272	WILMINGTON	DE		04/27/2023		494		(98)			(98)		396	396			
100141647	CYPRESS	TX		01/30/2024		689							689	689			
100158038	ROCKFORD	IL		07/09/2024		539		(26)			(26)		513	513			
100048137	CHICAGO	IL		11/20/2020		1,202		(260)			(260)		943	943			
100045243	ATLANTA	GA		11/25/2020		1,259		(100)			(100)		1,159	1,159			
100176573	CLARKSVILLE	TN		11/15/2024		3,574		(82)			(82)		3,492	3,492			
100170338	DOWNINGTOWN	PA		10/08/2024		535		(26)			(26)		508	508			
100030223	RANDALLSTOWN	MD		12/20/2018		3,467		554			554		4,022	4,022			
100153204	FORT WORTH	TX		05/30/2024		841							841	841			
100176088	CONROE	TX		12/20/2024		1,141		(61)			(61)		1,080	1,080			
100155088	DECATUR	GA		07/19/2024		615		(50)			(50)		566	566			
100167157	WASHINGTON	DC		09/13/2024		459		(36)			(36)		423	423			
100025047	LAS VEGAS	NV		09/20/2018		711		51			51		761	761			
100165497	LAKELAND	FL		08/29/2024		595		(50)			(50)		545	545			
100143346	CHICAGO	IL		02/16/2024		916		76			76		992	992			
100071578	WHEAT RIDGE	CO		10/14/2021		1,599		(97)			(97)		1,501	1,501			
100129559	TEMPLE	TX		09/29/2023		763		100			100		862	862			
100028666	BAKERSFIELD	CA		10/26/2018		717		39			39		756	756			
100087326	SAN FRANCISCO	CA		10/25/2022		1,506		201			201		1,707	1,707			
100168313	EAGLES MERE	PA		09/20/2024		615		60			60		675	675			
3310073202	OCALA	FL		04/12/2024		67,257							67,257	67,257			
100030372	PERTH AMBOY	NJ		12/20/2018		2,700		195			195		2,895	2,895			
100133721	ROSHARON	TX		10/23/2023		1,976		182			182		2,158	2,158			
100013773	STOCKTON	CA		05/25/2017		910		95			95		1,005	1,005			
100044238	ATCHISON	KS		08/19/2020		686		192			192		878	878			
100047340	FAR ROCKAWAY	NY		11/20/2020		859		(320)			(320)		538	538			
100149533	OAKLAND	CA		04/26/2024		911		(40)			(40)		871	871			
100185051	LUSBY	MD		12/20/2024		492		(44)			(44)		448	448			
100135822	PORT CLINTON	OH		11/10/2023		486		40			40		526	526			
100143911	BAKERSFIELD	CA		03/06/2024		434		(81)			(81)		352	352			
100155693	KAHULUI	HI		06/18/2024		1,040		(54)			(54)		987	987			
100157967	SEASIDE HEIGHTS	NJ		07/09/2024		1,020		(10)			(10)		1,010	1,010			
100086645	PALM BAY	FL		09/30/2022		436		(88)			(88)		348	348			
100084691	MIAMI	FL		08/02/2022		444		(132)			(132)		313	313			
100171734	FALLING WATERS	WV		10/17/2024		587		(113)			(113)		474	474			
100185509	PAYSON	AZ		12/20/2024		396		(56)			(56)		340	340			
100144002	MIDDLE RIVER	MD		02/29/2024		337		(66)			(66)		272	272			
100030672	CLINTON	MD		04/09/2019		557		648			648		1,205	1,205			
100065186	PRINEVILLE	OR		07/14/2021		5,469		(148)			(148)		5,322	5,322			
100162702	ATLANTA	GA		08/12/2024		468		(19)			(19)		449	449			
100169768	GRAND RAPIDS	MI		09/30/2024		499		(59)			(59)		441	441			
100140116	NEW MARKET	AL		01/09/2024		600		47			47		647	647			
100015834	ATLANTA	GA		02/27/2018		1,255		(18)			(18)		1,237	1,237			
100163070	OWENS CROSS ROADS	AL		08/13/2024		502		(62)			(62)		440	440			
100158544	JENSEN BEACH	FL		07/10/2024		474		(34)			(34)		440	440			
100074399	KISSIMMEE	FL		12/02/2021		1,056		(221)			(221)		835	835			
100135136	VISALIA	CA		11/03/2023		355		(30)			(30)		326	326			
100029459	SALINAS	CA		10/26/2018		3,692		571			571		4,263	4,263			
100148864	MERIDIANVILLE	AL		04/17/2024		1,083		71			71		1,154	1,154			
100150838	HOLLYWOOD	FL		05/08/2024		505		(13)			(13)		492	492			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053968	ALEXANDRIA	VA		03/23/2021		2,293		(464)			(464)		1,830	1,830			
100100327	SNOHOMISH	WA		04/27/2023		362		546			546		908	908			
100081390	BOZEMAN	MT		03/18/2022		1,136		45			45		1,181	1,181			
100120460	JACKSONVILLE	FL		08/18/2023		63		(13)			(13)		50	50			
100136891	HENDERSON	NV		11/27/2023		507		(31)			(31)		476	476			
100103588	DALLAS	TX		05/08/2023		488		(72)			(72)		416	416			
100134666	PASADENA	TX		10/30/2023		485		(52)			(52)		433	433			
100078946	OMAHA	NE		02/24/2022		1,471		(27)			(27)		1,444	1,444			
100071862	DOVER	NH		10/14/2021		1,592		(141)			(141)		1,451	1,451			
100081503	SALT LAKE CITY	UT		03/18/2022		1,114		74			74		1,188	1,188			
100025614	CENTRAL ISLIP	NY		09/20/2018		1,574		25			25		1,599	1,599			
100116671	WEST VALLEY	UT		07/20/2023		771		432			432		1,202	1,202			
100149798	CANTON	TX		04/26/2024		468		(72)			(72)		397	397			
100028142	VALLEJO	CA		10/26/2018		769		2			2		770	770			
100128060	SMYRNA	TN		09/08/2023		1,471		177			177		1,647	1,647			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022		4,589		(37)			(37)		4,552	4,552			
100026024	NAPLES	FL		09/20/2018		1,304		4			4		1,308	1,308			
100071569	SPOKANE	WA		10/14/2021		1,242		(97)			(97)		1,145	1,145			
100011261	SANTA ROSA	CA		12/23/2016		446		(51)			(51)		395	395			
100013864	HOFFMAN ESTATES	IL		05/25/2017		876		117			117		993	993			
100133058	HOUSTON	TX		11/29/2023		254		237			237		491	491			
100054349	SAINT PAUL	MN		03/23/2021		413		(21)			(21)		391	391			
100178418	ROYAL OAK	MI		11/21/2024		589		(42)			(42)		547	547			
100185891	MADERA	CA		12/26/2024		704		(1)			(1)		703	703			
100178273	CARROLLTON	TX		11/19/2024		601		26			26		627	627			
100137641	HENDERSONVILLE	NC		12/08/2023		579		(19)			(19)		560	560			
100079028	VISALIA	CA		02/24/2022		2,346		2			2		2,348	2,348			
100061470	JONESBORO	GA		06/01/2021		887		11			11		899	899			
100141179	STATESVILLE	NC		01/30/2024		468		(22)			(22)		446	446			
100141181	STATESVILLE	NC		01/30/2024		468		(22)			(22)		446	446			
100012183	ANTIOCH	CA		03/08/2017		1,269		375			375		1,644	1,644			
100161375	DAVENPORT	FL		07/25/2024		633		(90)			(90)		543	543			
100108303	KISSIMMEE	FL		05/24/2023		448		(54)			(54)		394	394			
100064521	MIDDLETOWN	NY		07/01/2021		1,223		41			41		1,264	1,264			
100158108	COCONUT CREEK	FL		07/09/2024		556		(45)			(45)		510	510			
100101519	ROSHARON	TX		04/26/2023		2,919		309			309		3,228	3,228			
100152680	PALM HARBOR	FL		05/17/2024		525		(8)			(8)		517	517			
100131716	CONCORD	NC		10/06/2023		549		42			42		591	591			
100064980	IRVINGTON	NJ		07/14/2021		1,428		(102)			(102)		1,326	1,326			
100153449	JOLIET	IL		05/30/2024		457		(35)			(35)		423	423			
100158016	STEPHENVILLE	TX		07/09/2024		510		(21)			(21)		489	489			
100176913	WYLIE	TX		11/15/2024		7,273		(398)			(398)		6,875	6,875			
100158786	STILLWATER	OK		07/10/2024		1,302		23			23		1,325	1,325			
100090067	HOMESTEAD	FL		01/13/2023		13,037		(163)			(163)		12,873	12,873			
100065535	HENRICO	VA		07/28/2021		1,947		(108)			(108)		1,838	1,838			
100186663	SCHERTZ	TX		12/30/2024		548		(15)			(15)		533	533			
100108067	TAMPA	FL		05/24/2023		655		(58)			(58)		597	597			
100170241	SAINT AUGUSTINE	FL		10/08/2024		11,211		(12)			(12)		11,199	11,199			
100139536	MCALLEN	TX		12/28/2023		434		(103)			(103)		331	331			
100160871	ALTAMONTE SPRINGS	FL		07/24/2024		856		(22)			(22)		835	835			
100150046	NEW BRITAIN	CT		06/07/2024		430		(77)			(77)		353	353			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103702	MILWAUKEE	WI		05/08/2023		408		(42)			(42)		366	366			
100138130	CARTERSVILLE	GA		12/14/2023		420		(14)			(14)		405	405			
100175385	LAKELAND	FL		11/05/2024		654							654	654			
100108160	PORT SAINT LUCIE	FL		05/24/2023		2,737		(71)			(71)		2,666	2,666			
100165381	OKLAHOMA CITY	OK		08/29/2024		537		(55)			(55)		483	483			
100138132	CARTERSVILLE	GA		12/14/2023		420		(14)			(14)		405	405			
100136310	BALTIC	CT		11/20/2023		475		9			9		485	485			
100150692	CHALMETTE	LA		05/06/2024		536		(49)			(49)		487	487			
100173451	ALLENTOWN	PA		10/29/2024		462		(85)			(85)		377	377			
100138133	CARTERSVILLE	GA		12/14/2023		420		(14)			(14)		405	405			
100175376	OCALA	FL		11/05/2024		673		17			17		690	690			
100152371	VINELAND	NJ		05/17/2024		555		(11)			(11)		544	544			
100137336	ORLANDO	FL		12/01/2023		490		11			11		501	501			
100164070	CONYERS	GA		08/21/2024		524		(90)			(90)		434	434			
100179889	TULARE	CA		11/25/2024		2,408		77			77		2,484	2,484			
100138955	UNION BRIDGE	MD		12/21/2023		510		868			868		1,378	1,378			
100174845	WHITE BLUFF	TN		10/31/2024		351		(75)			(75)		276	276			
100012776	MIAMI	FL		05/25/2017		645		62			62		707	707			
100185143	WINTER HAVEN	FL		12/20/2024		459		(65)			(65)		394	394			
100053875	WILLIAMSTOWN	NJ		03/23/2021		470		351			351		821	821			
100071700	AVON	CT		10/14/2021		1,198		(63)			(63)		1,134	1,134			
100180610	CENTRALIA	WA		11/26/2024		1,510		(118)			(118)		1,392	1,392			
100161487	LEWISVILLE	TX		07/30/2024		552		(50)			(50)		502	502			
100142431	HONOLULU	HI		03/08/2024		552		(94)			(94)		457	457			
100178359	EDMOND	OK		11/20/2024		2,707		(120)			(120)		2,587	2,587			
100110552	ROSHARON	TX		06/30/2023		774		137			137		911	911			
100141943	AVENTURA	FL		02/29/2024		509		(57)			(57)		452	452			
100111688	MIAMI	FL		06/29/2023		666		421			421		1,087	1,087			
100153928	ATLANTA	GA		06/05/2024		493		(12)			(12)		481	481			
100152573	DENTON	TX		05/17/2024		4,677		5			5		4,682	4,682			
100163105	KYLE	TX		08/13/2024		7,567		(304)			(304)		7,263	7,263			
100168410	WINDERMERE	FL		09/25/2024		1,947		(109)			(109)		1,838	1,838			
100179726	SAN ANTONIO	TX		11/21/2024		694		150			150		844	844			
100065402	EL PASO	TX		07/28/2021		1,264		(32)			(32)		1,232	1,232			
100103709	BOWIE	MD		05/08/2023		1,558		(125)			(125)		1,433	1,433			
100136218	RALEIGH	NC		11/20/2023		629		28			28		657	657			
100169515	CANYON COUNTRY	CA		09/30/2024		570		(30)			(30)		540	540			
100174644	SHIPMAN	VA		10/31/2024		516		(98)			(98)		418	418			
100050321	TAMPA	FL		11/20/2020		574		173			173		747	747			
100057893	CHATTANOOGA	TN		06/30/2021		1,098		(103)			(103)		996	996			
100013024	VOLO	IL		05/25/2017		588		299			299		887	887			
100147356	ATLANTIC CITY	NJ		05/08/2024		486		(137)			(137)		349	349			
100118771	OAK LAWN	IL		07/25/2023		614		(41)			(41)		573	573			
100102771	SPICEWOOD	TX		06/22/2023		621		(96)			(96)		525	525			
100165708	LAKE WALES	FL		08/29/2024		530		(71)			(71)		459	459			
100149116	ELLISVILLE	MO		04/22/2024		564		5			5		568	568			
100044603	COLFAX	CA		11/19/2020		2,032		(111)			(111)		1,921	1,921			
100163947	NORTH OGDEN	UT		10/04/2024		540		(86)			(86)		454	454			
100140516	CHARLOTTE	NC		01/19/2024		626		(49)			(49)		576	576			
100053879	STATEN ISLAND	NY		03/23/2021		386		(40)			(40)		347	347			
100063109	MONTGOMERY	AL		07/01/2021		1,371		(52)			(52)		1,319	1,319			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079195	BUFFALO	NY		02/24/2022		1,122		(8)			(8)		1,114	1,114			
100174907	DELANO	CA		10/31/2024		364		(74)			(74)		290	290			
100156893	TUNNEL HILL	GA		06/27/2024		526		5			5		532	532			
100156908	TUNNEL HILL	GA		06/27/2024		526		5			5		532	532			
100139179	NORTH FORT MYERS	FL		12/28/2023		428		(12)			(12)		416	416			
100102038	HAGERSTOWN	MD		04/14/2023		396		(34)			(34)		362	362			
100063582	FLAGLER BEACH	FL		07/01/2021		3,864		(72)			(72)		3,792	3,792			
100172256	COLUMBIA	MO		10/21/2024		701		(17)			(17)		684	684			
100053819	BAYVILLE	NJ		03/23/2021		1,174		(165)			(165)		1,009	1,009			
100088310	LANSING	MI		11/10/2022		486		(40)			(40)		445	445			
100129793	SAN BERNARDINO	CA		09/27/2023		514		(60)			(60)		454	454			
100163181	FRANKLIN	TN		08/13/2024		572		(33)			(33)		539	539			
100139239	EASTON	PA		12/28/2023		403		23			23		427	427			
100169836	MARS	PA		09/30/2024		556		(61)			(61)		495	495			
100013691	FREDERICK	MD		05/25/2017		676		260			260		937	937			
100146731	INDEPENDENCE	MO		03/20/2024		560		2			2		562	562			
100119540	BOYNTON BEACH	FL		07/28/2023		614		(44)			(44)		570	570			
100134337	LA PORTE	IN		10/27/2023		496		(70)			(70)		426	426			
100168096	SURPRISE	AZ		09/20/2024		569		(17)			(17)		552	552			
100068303	HEMET	CA		08/25/2021		1,117		(88)			(88)		1,029	1,029			
100148251	COLLEGE STATION	TX		04/12/2024		827		(28)			(28)		799	799			
100140128	BLOOMINGDALE	GA		01/09/2024		1,018		90			90		1,108	1,108			
100078939	OMAHA	NE		02/24/2022		1,467		(27)			(27)		1,440	1,440			
100061214	PALMDALE	CA		06/01/2021		1,522		14			14		1,537	1,537			
100172988	SCOTTSDALE	AZ		10/25/2024		517		(80)			(80)		437	437			
100101795	LAKEWOOD	OH		03/31/2023		557		(25)			(25)		532	532			
100063829	CRESTON	OH		07/01/2021		397		36			36		434	434			
100138101	STOCKBRIDGE	GA		12/14/2023		128		175			175		303	303			
100148366	SAINT AUGUSTINE	FL		04/12/2024		1,897		146			146		2,042	2,042			
100134892	MONTICELLO	NY		10/30/2023		348		52			52		400	400			
100152476	VISALIA	CA		05/16/2024		412		(52)			(52)		360	360			
100099573	CAPITOL HEIGHTS	MD		04/06/2023		310		(75)			(75)		235	235			
100116802	MOORESVILLE	NC		07/20/2023		724		675			675		1,399	1,399			
100136509	ATHENS	AL		11/20/2023		594		137			137		732	732			
100180261	TOBYHANNA	PA		11/25/2024		559		(30)			(30)		529	529			
100053602	BELTSVILLE	MD		03/23/2021		951		(97)			(97)		855	855			
100076797	IRVINGTON	NJ		12/27/2021		1,240		(159)			(159)		1,080	1,080			
100181980	PRINCETON	TX		12/12/2024		648		74			74		722	722			
100157997	BALTIMORE	MD		07/09/2024		648		(44)			(44)		604	604			
100086539	KEIZER	OR		09/30/2022		482		(65)			(65)		416	416			
100087305	NEW ORLEANS	LA		10/25/2022		759		231			231		990	990			
100160056	WILMINGTON	NC		07/17/2024		1,251		(73)			(73)		1,178	1,178			
100070494	THE COLONY	TX		09/23/2021		1,354		(142)			(142)		1,212	1,212			
100029653	AUBURN	WA		10/26/2018		1,440		150			150		1,590	1,590			
100163073	COLUMBIA	TN		08/13/2024		714		109			109		823	823			
100069562	COLUMBIA CITY	OR		09/01/2021		445							444	444			
100153469	TAYLOR	PA		05/30/2024		180		(14)			(14)		166	166			
100129308	NORTH PORT	FL		09/25/2023		603		34			34		637	637			
100161728	MONTICELLO	NY		07/30/2024		485		(36)			(36)		449	449			
100103848	PLEASANT VALLEY	NY		05/10/2023		(19)		394			394		375	375			
100049646	LAS VEGAS	NV		11/20/2020		1,778		(165)			(165)		1,612	1,612			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153287	LANDIS	NC		05/30/2024		660		12			12		671	671			
100186632	LAKEWOOD	WA		12/30/2024		3,032		(98)			(98)		2,934	2,934			
100065315	RICHLAND	WA		07/28/2021		2,322		(205)			(205)		2,118	2,118			
100115764	ROSHARON	TX		07/20/2023		779		124			124		903	903			
100172588	MERIDIANVILLE	AL		10/23/2024		879		(15)			(15)		864	864			
100028674	CORAL SPRINGS	FL		10/26/2018		1,110		245			245		1,354	1,354			
100147345	PHOENIX	AZ		05/08/2024		506		(108)			(108)		397	397			
100067108	AURORA	CO		08/02/2021		1,616		103			103		1,719	1,719			
100174606	FRESNO	TX		10/31/2024		217		(42)			(42)		175	175			
100063447	BRIDGEPORT	CT		07/01/2021		3,339		26			26		3,364	3,364			
100180434	VIRGINIA BEACH	VA		11/25/2024		15,676		(181)			(181)		15,496	15,496			
100060062	PHOENIX	AZ		06/25/2021		1,190		(76)			(76)		1,114	1,114			
100116411	MARIETTA	GA		07/20/2023		672		490			490		1,162	1,162			
100147109	COVENTRY	CT		05/08/2024		514		(47)			(47)		467	467			
100053493	NEWINGTON	CT		03/23/2021		750		(54)			(54)		695	695			
100170085	ROSHARON	TX		10/08/2024		1,164		25			25		1,189	1,189			
100099983	LAKE HAVASU CITY	AZ		03/28/2023		508		(42)			(42)		466	466			
100148395	HUMBLE	TX		04/12/2024		1,291		(26)			(26)		1,265	1,265			
100147893	RICHMOND	TX		04/08/2024		5,659		242			242		5,901	5,901			
100163145	PIEDMONT	SC		08/13/2024		859		(64)			(64)		796	796			
100167758	WINTER GARDEN	FL		09/19/2024		580		(44)			(44)		537	537			
100144466	HOUSTON	TX		04/26/2024		842		(151)			(151)		691	691			
100068109	PHILADELPHIA	PA		08/25/2021		1,172		(79)			(79)		1,093	1,093			
100054299	HOOVER	AL		03/23/2021		2,757		(547)			(547)		2,210	2,210			
100157843	FALLING WATERS	WV		07/09/2024		819		(33)			(33)		785	785			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		1,185		78			78		1,263	1,263			
100043433	CARTHAGE	TX		08/13/2020		3,627		(403)			(403)		3,224	3,224			
100102627	LOS ANGELES	CA		06/22/2023		688		(82)			(82)		606	606			
100064462	RUSKIN	FL		07/01/2021		1,505		141			141		1,646	1,646			
100099810	NEW HAVEN	CT		02/28/2023		549		(26)			(26)		523	523			
100180295	TAYLOR	TX		11/25/2024		1,565		(35)			(35)		1,530	1,530			
100138332	HOUSTON	TX		12/18/2023		2,213		(6)			(6)		2,207	2,207			
100100578	SAN ANTONIO	TX		04/27/2023		570		(148)			(148)		422	422			
100164265	SAINT PAUL	MN		08/21/2024		786		(14)			(14)		772	772			
100152696	BRYAN	TX		05/17/2024		1,224		49			49		1,273	1,273			
100102468	JACKSON	NJ		06/07/2023		655		(22)			(22)		633	633			
100171747	FALLING WATERS	WV		10/17/2024		548		(88)			(88)		460	460			
100140477	HOUSTON	TX		01/17/2024		1,676		(34)			(34)		1,642	1,642			
100170154	STATESVILLE	NC		10/08/2024		555		(39)			(39)		516	516			
100185317	SHOREWOOD	IL		12/20/2024		556		(18)			(18)		538	538			
100031441	FONTANA	CA		03/29/2019		650		186			186		837	837			
100075790	FORT MYERS	FL		12/01/2021		1,772		1			1		1,773	1,773			
100110627	HOUSTON	TX		06/30/2023		10,397		(64)			(64)		10,333	10,333			
100181978	BROKEN ARROW	OK		12/12/2024		555		35			35		590	590			
100166099	OMAHA	NE		09/09/2024		460		(21)			(21)		439	439			
100181887	CITRUS SPRINGS	FL		12/12/2024		580		41			41		620	620			
100173513	PINE BUSH	NY		10/29/2024		605		(87)			(87)		519	519			
100081196	BUDA	TX		03/18/2022		2,202		176			176		2,378	2,378			
100150926	MONCKS CORNER	SC		05/08/2024		4,058		(98)			(98)		3,960	3,960			
100133909	ROCKY HILL	CT		11/29/2023		458		33			33		491	491			
100115009	BARSTOW	CA		07/14/2023		589		(5)			(5)		584	584			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172263	HEMET	CA		10/21/2024		580		(39)			(39)		541	541			
100136510	ELGIN	IL		11/20/2023		482		8			8		490	490			
100152296	ROSHARON	TX		05/17/2024		641		174			174		815	815			
100103124	AURORA	IL		04/21/2023		502		(33)			(33)		469	469			
100032061	HAYWARD	CA		03/29/2019		1,101		155			155		1,256	1,256			
100045030	WINTER SPRINGS	FL		11/19/2020		904		605			605		1,509	1,509			
100120735	LIBERTY HILL	TX		08/25/2023		630		4			4		634	634			
100136468	MILTON	FL		11/20/2023		911		239			239		1,150	1,150			
100161385	ALBEMARLE	NC		07/25/2024		608		11			11		620	620			
100044671	WEST VALLEY CITY	UT		11/19/2020		849		(7)			(7)		842	842			
100159829	BOYNTON BEACH	FL		07/17/2024		462		(36)			(36)		427	427			
100068289	GUTHRIE	OK		08/25/2021		207,899		(3,050)			(3,050)		204,849	204,849			
100130352	GREENVILLE	MI		09/28/2023		157		(39)			(39)		118	118			
100017808	SANTA ANA	CA		05/30/2018		3,169		(51)			(51)		3,118	3,118			
100169161	SAN ANTONIO	TX		09/27/2024		3,109		(92)			(92)		3,017	3,017			
100182088	FOLEY	AL		12/12/2024		641		83			83		724	724			
100142836	FORNEY	TX		02/09/2024		451		(47)			(47)		405	405			
100146768	NORRISTOWN	PA		03/20/2024		519		(15)			(15)		504	504			
100138342	FORT PIERCE	FL		12/18/2023		625		53			53		677	677			
100139386	SANTA FE	NM		12/28/2023		479		(13)			(13)		465	465			
100160934	MACUNGIE	PA		07/24/2024		17,174		(392)			(392)		16,782	16,782			
100168702	POINCIANA	FL		09/25/2024		577		1			1		579	579			
100031897	LONG BEACH	CA		03/29/2019		3,141		49			49		3,190	3,190			
100176943	BALTIMORE	MD		11/15/2024		524		(33)			(33)		492	492			
100029813	MOHAVE VALLEY	AZ		10/26/2018		851		(41)			(41)		810	810			
100169557	SPOONER	WI		09/30/2024		429		(52)			(52)		377	377			
100100546	LODI	CA		04/27/2023		2,935		(398)			(398)		2,537	2,537			
100100057	GAINESVILLE	FL		03/28/2023		279		(98)			(98)		181	181			
100064427	LINCOLN	ND		07/01/2021		445		(21)			(21)		424	424			
100174183	MELBOURNE	FL		10/31/2024		488		(69)			(69)		419	419			
100159962	MIAMI	FL		08/16/2024		2,265		(248)			(248)		2,017	2,017			
100159430	SAN ANTONIO	TX		07/15/2024		489		(17)			(17)		473	473			
100144167	FORT WORTH	TX		03/07/2024		526		(2)			(2)		524	524			
100148291	PLAINFIELD	IL		04/12/2024		543		(32)			(32)		510	510			
100169332	OGDEN	UT		09/27/2024		553		(23)			(23)		530	530			
100164553	N LAS VEGAS	NV		08/21/2024		611		(16)			(16)		595	595			
100164107	GWYNN OAK	MD		08/21/2024		840		(65)			(65)		774	774			
100165393	GREENVILLE	NC		08/29/2024		581		(31)			(31)		550	550			
100171738	FALLING WATERS	WV		10/17/2024		571		(101)			(101)		470	470			
100148372	FORT WORTH	TX		04/12/2024		1,599		90			90		1,688	1,688			
100155572	ST. PETERSBURG	FL		06/18/2024		1,062		(3)			(3)		1,059	1,059			
100169141	BULLHEAD CITY	AZ		09/27/2024		1,418		(65)			(65)		1,354	1,354			
100119405	DAVENPORT	FL		07/31/2023		820		4			4		825	825			
100136324	HOUSTON	TX		11/20/2023		473		25			25		498	498			
100181244	JACKSONVILLE	FL		12/06/2024		516		(39)			(39)		477	477			
100068472	SCOTTSDALE	AZ		08/25/2021		1,233		(7)			(7)		1,225	1,225			
100078931	VENICE	FL		02/24/2022		1,860		7			7		1,867	1,867			
100029407	TEMPLE CITY	CA		10/26/2018		453		139			139		592	592			
100068409	REXBURG	ID		08/25/2021		1,133		(86)			(86)		1,047	1,047			
100149840	KATY	TX		04/29/2024		537		(117)			(117)		420	420			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		1,038		(92)			(92)		945	945			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045126	GAINESVILLE	FL		11/25/2020		539		(337)			(337)		202	202			
100048242	POLLOCK PINES	CA		11/20/2020		1,267		(274)			(274)		992	992			
100100923	CREST HILL	IL		04/28/2023		692		73			73		765	765			
100071003	HANOVER	PA		10/01/2021		1,346		(1)			(1)		1,345	1,345			
100142805	PASADENA	TX		02/08/2024		18,593		(1,007)			(1,007)		17,586	17,586			
100013017	FORT WASHINGTON	MD		05/25/2017		617		190			190		807	807			
100138807	MINNEAPOLIS	MN		12/21/2023		497		(25)			(25)		471	471			
100103667	ALBANY	OR		05/08/2023		571		69			69		640	640			
100152481	BOCA RATON	FL		05/16/2024		2,428		(149)			(149)		2,279	2,279			
100150743	WEST COLUMBIA	SC		05/06/2024		514		(27)			(27)		487	487			
100152541	LOWA CITY	IA		05/17/2024		498		(8)			(8)		490	490			
100146751	BALTIMORE	MD		03/20/2024		546		19			19		566	566			
100167777	KODAK	TN		09/19/2024		562		(29)			(29)		533	533			
100158018	POMPANO BEACH	FL		07/09/2024		3,153		(119)			(119)		3,034	3,034			
100153980	HOUSTON	TX		06/05/2024		554		(66)			(66)		488	488			
100155341	MILTON	FL		07/19/2024		576		(48)			(48)		528	528			
100024600	BOWIE	MD		09/20/2018		827		154			154		981	981			
100135239	CONWAY	SC		11/08/2023		585		133			133		718	718			
100099922	VISTA	CA		03/28/2023		15,359		16			16		15,375	15,375			
100064897	OCEAN RIDGE	FL		07/14/2021		2,303		(157)			(157)		2,146	2,146			
100163119	KINGSTON	GA		08/13/2024		772		(99)			(99)		673	673			
100146241	AURORA	OR		03/19/2024		1,284		(78)			(78)		1,206	1,206			
100068166	FORT WORTH	TX		08/25/2021		1,211		(50)			(50)		1,161	1,161			
100065064	ELGIN	IL		07/14/2021		1,133		(79)			(79)		1,054	1,054			
100091705	FRAZIER PARK	CA		03/24/2023		359		(26)			(26)		333	333			
100111183	HOLLYWOOD	FL		06/29/2023		447		798			798		1,245	1,245			
100048638	STREET	MD		11/20/2020		665		(237)			(237)		428	428			
100128525	FORT WORTH	TX		09/15/2023		4,026		(327)			(327)		3,699	3,699			
100169070	SEBRING	FL		09/27/2024		14,311		(480)			(480)		13,831	13,831			
100160996	SAINT AUGUSTINE	FL		07/24/2024		1,371		63			63		1,434	1,434			
100028318	LOS ANGELES	CA		10/26/2018		783		(17)			(17)		766	766			
100044996	FLOSSMOOR	IL		11/19/2020		4,420		320			320		4,741	4,741			
100128400	FORTSON	GA		09/15/2023		1,215		(184)			(184)		1,032	1,032			
100163147	PHILADELPHIA	PA		08/13/2024		3,709		(120)			(120)		3,588	3,588			
100108470	COCONUT CREEK	FL		05/25/2023		671		(27)			(27)		644	644			
100163074	LEWISVILLE	TX		08/13/2024		4,970		(268)			(268)		4,702	4,702			
100030189	YUCAIPA	CA		12/20/2018		3,156		(38)			(38)		3,118	3,118			
100180586	ALEXANDRIA	VA		11/26/2024		551		(12)			(12)		539	539			
100099893	CARSON CITY	NV		03/28/2023		346		(44)			(44)		302	302			
100131887	CHOWCHILLA	CA		10/06/2023		517		33			33		550	550			
100026590	MINDEN	NV		09/26/2018		1,418		53			53		1,470	1,470			
100128298	PHILADELPHIA	PA		09/14/2023		507		(84)			(84)		423	423			
100137738	SAN MARCOS	TX		12/08/2023		1,721		206			206		1,927	1,927			
100158779	ROCKVILLE	MD		07/10/2024		519		(10)			(10)		510	510			
100090687	HAMILTON	NJ		12/29/2022		508		(39)			(39)		469	469			
100127537	ROSHARON	TX		09/08/2023		687		136			136		823	823			
100172336	ROBBINSVILLE	NJ		10/23/2024		556		(33)			(33)		523	523			
100131889	CHOWCHILLA	CA		10/06/2023		516		34			34		550	550			
100111465	VACAVILLE	CA		06/29/2023		334		1,018			1,018		1,353	1,353			
100171742	FALLING WATERS	WV		10/17/2024		889		(121)			(121)		768	768			
100083680	CHULUOTA	FL		06/21/2022		493		(67)			(67)		425	425			

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100184618	STAFFORD	VA		12/17/2024		1,060		(135)			(135)		925	925			
100179894	LOWELL	AR		11/25/2024		615		22			22		637	637			
100067439	ASHEVILLE	NC		09/23/2021		1,609		(64)			(64)		1,545	1,545			
100152606	HOUSTON	TX		05/17/2024		502		(10)			(10)		492	492			
100182121	JACKSONVILLE	FL		12/12/2024		633		79			79		713	713			
100162930	KINGWOOD	WV		08/12/2024		556		(38)			(38)		518	518			
100043777	NATIONAL CITY	CA		08/13/2020		2,046		(231)			(231)		1,814	1,814			
100141348	ST. CLOUD	FL		01/30/2024		543		(10)			(10)		533	533			
100158044	SPRINGFIELD	MA		07/09/2024		507		20			20		526	526			
100165744	HOUSTON	TX		08/29/2024		1,585		(102)			(102)		1,483	1,483			
100118155	ORLANDO	FL		07/20/2023		439		(67)			(67)		373	373			
100155338	MENIFEE	CA		07/19/2024		304		(105)			(105)		199	199			
100031924	BENICIA	CA		03/29/2019		1,325		54			54		1,379	1,379			
100167658	FALLING WATERS	WV		09/19/2024		559		(89)			(89)		470	470			
100169195	PHILADELPHIA	PA		09/27/2024		(353)		912			912		559	559			
100079167	SEGUIN	TX		02/24/2022		1,137		(12)			(12)		1,125	1,125			
100130334	ASHEBORO	NC		09/28/2023		423		(58)			(58)		364	364			
100170243	ANGIER	NC		10/08/2024		663		(9)			(9)		654	654			
100174764	WILMINGTON	NC		10/31/2024		525		(91)			(91)		434	434			
100181925	LAWTON	OK		12/12/2024		638		91			91		729	729			
100158794	ROGERS	AR		07/10/2024		472		(14)			(14)		457	457			
100099789	IRMO	SC		02/28/2023		494		(40)			(40)		454	454			
100177716	CARY	NC		11/19/2024		1,174		(119)			(119)		1,054	1,054			
100171839	ATHENS	AL		10/17/2024		687		(7)			(7)		680	680			
100161959	EL PASO	TX		07/31/2024		524		(84)			(84)		440	440			
100082600	WAREHAM	MA		04/14/2022		913		2			2		915	915			
100017605	SUNRISE	FL		04/26/2018		1,098		300			300		1,398	1,398			
100175736	IRVINE	CA		11/12/2024		420		(34)			(34)		386	386			
100048893	LAKELAND	FL		11/20/2020		1,012		(192)			(192)		819	819			
100174630	BRADENTON	FL		10/31/2024		576		(91)			(91)		485	485			
100175206	CITRUS SPRINGS	FL		11/05/2024		666		(23)			(23)		644	644			
100073411	GLEN BURNIE	MD		11/01/2021		1,257		(22)			(22)		1,235	1,235			
100067661	MENIFEE	CA		09/23/2021		1,193		(96)			(96)		1,097	1,097			
100179773	JACKSONVILLE	FL		11/21/2024		688		(11)			(11)		677	677			
100167586	FALLING WATERS	WV		09/19/2024		1,186		(106)			(106)		1,080	1,080			
100140883	TAMPA	FL		01/25/2024		378		77			77		456	456			
100062722	MANASSAS	VA		07/01/2021		1,054		3			3		1,057	1,057			
100067792	FLORENCE	AZ		09/23/2021		1,213		(43)			(43)		1,170	1,170			
100152310	SANTAQUIN	UT		05/17/2024		660		143			143		803	803			
100150738	WYLIE	TX		05/06/2024		592		31			31		623	623			
100110551	ROSHARON	TX		06/30/2023		775		144			144		919	919			
100078270	LAWRENCEVILLE	GA		02/10/2022		3,529		(351)			(351)		3,178	3,178			
100126839	NEW FAIRFIELD	CT		08/30/2023		1,331		1,145			1,145		2,476	2,476			
100112355	FALLBROOK	CA		06/29/2023		2,059		333			333		2,391	2,391			
100168245	DOUGLASVILLE	GA		09/20/2024		542		(46)			(46)		496	496			
100089261	ALLONS	TN		01/26/2023		488		(80)			(80)		408	408			
100171888	POOLER	GA		10/17/2024		662		(40)			(40)		622	622			
100180289	BULLHEAD CITY	AZ		11/25/2024		676		29			29		705	705			
100031928	PARAMOUNT	CA		03/29/2019		516		196			196		712	712			
100141350	CYPRESS	TX		01/30/2024		4,620		(99)			(99)		4,521	4,521			
100185861	BOISE	ID		12/26/2024		845		(52)			(52)		793	793			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181253	PALMDALE	CA		12/06/2024		489		(68)			(68)		421	421			
100136369	TOWSON	MD		11/20/2023		470		13			13		483	483			
100165264	BALTIMORE	MD		08/29/2024		486		(1)			(1)		485	485			
100178325	CHICAGO	IL		11/19/2024		528		(72)			(72)		457	457			
100068408	REXBURG	ID		08/25/2021		1,085		(87)			(87)		998	998			
100047869	FRESNO	CA		11/20/2020		1,233		(205)			(205)		1,027	1,027			
100136513	WALLINGFORD	CT		11/20/2023		469		(8)			(8)		461	461			
100181632	LAS VEGAS	NV		12/11/2024		550		9			9		558	558			
100143698	MANCHESTER	CT		02/22/2024		247		(44)			(44)		203	203			
100128407	SURPRISE	AZ		09/15/2023		524		(24)			(24)		500	500			
100175506	ATLANTA	GA		12/23/2024		672		(70)			(70)		602	602			
100010792	LEHIGH ACRE	FL		12/23/2016		787		440			440		1,227	1,227			
100185096	NORTH LAS VEGAS	NV		12/20/2024		565							565	565			
100029255	MIAMI	FL		10/26/2018		5,004		62			62		5,066	5,066			
100131883	CHARLESTON	SC		10/06/2023		512		(82)			(82)		430	430			
100180291	NEW FRANKLIN	OH		11/25/2024		575		4			4		578	578			
100092044	HOUSTON	TX		02/09/2023		2,943		(2,390)			(2,390)		553	553			
100186661	SAINT AUGUSTINE	FL		12/30/2024		633		60			60		693	693			
100110473	HENDERSON	NV		06/30/2023		4,105		(39)			(39)		4,065	4,065			
100117022	CALDWELL	ID		07/20/2023		624		393			393		1,017	1,017			
100141850	ARLINGTON	TX		03/27/2024		491		(76)			(76)		415	415			
100087940	DALLAS	TX		10/25/2022		402		9			9		411	411			
100165050	LANSING	MI		08/28/2024		639		(74)			(74)		565	565			
100013006	YPSILANTI	MI		05/25/2017		617		228			228		846	846			
100165403	HOUSTON	TX		08/29/2024		492		(12)			(12)		480	480			
100119542	CHICAGO	IL		07/28/2023		561		(32)			(32)		530	530			
100144178	CHRISTIANSBURG	VA		03/07/2024		2,372		(10)			(10)		2,362	2,362			
100084630	MOUNT JOY	PA		08/02/2022		748		(112)			(112)		636	636			
100029323	MODESTO	CA		10/26/2018		5,078		104			104		5,182	5,182			
100185088	DUNCANVILLE	TX		12/20/2024		2,383		64			64		2,448	2,448			
100169166	CLEVELAND	TX		09/27/2024		1,370		(8)			(8)		1,363	1,363			
100080999	BROOKSHIRE	TX		03/18/2022		1,128		69			69		1,196	1,196			
100031039	CORONA	CA		03/29/2019		700		237			237		936	936			
100118888	DELRAY BEACH	FL		08/30/2023		267		(67)			(67)		199	199			
100029169	LITHIA	FL		10/26/2018		967		95			95		1,063	1,063			
100173864	MARIETTA	GA		10/31/2024		570		(76)			(76)		494	494			
100171860	COTTAGE GROVE	OR		10/17/2024		663		(39)			(39)		624	624			
100178044	MIAMI	FL		11/19/2024		1,093		(142)			(142)		951	951			
100138092	HYATTSVILLE	MD		12/13/2023		410		(46)			(46)		364	364			
100071534	PITTSBURGH	PA		10/14/2021		1,210		(73)			(73)		1,137	1,137			
100031272	PEMBROKE PINES	FL		03/29/2019		1,652		161			161		1,813	1,813			
100158685	MOBILE	AL		07/10/2024		624		69			69		693	693			
100048047	STATEN ISLAND	NY		11/20/2020		973		(224)			(224)		750	750			
100112739	GILBERT	AZ		06/29/2023		283		281			281		564	564			
100141530	CORPUS CHRISTI	TX		01/30/2024		473		(9)			(9)		464	464			
100180198	SOMERS POINT	NJ		11/25/2024		563		(40)			(40)		523	523			
100067472	ATLANTIC CITY	NJ		09/23/2021		902		(87)			(87)		815	815			
100172931	LINCOLN	CA		10/25/2024		378		(65)			(65)		313	313			
100063297	LONGWOOD	FL		07/01/2021		2,305		(18)			(18)		2,287	2,287			
100090966	CHINA	MI		01/31/2023		1,021		(53)			(53)		968	968			
100171827	HOUSTON	TX		10/17/2024		653		(42)			(42)		611	611			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172904	SAHUARITA	AZ		10/25/2024		602		(78)			(78)		524	524			
100076412	BOCA RATON	FL		12/23/2021		1,134		(72)			(72)		1,061	1,061			
100100701	KUNKLETOWN	PA		04/28/2023		377		(39)			(39)		338	338			
100138228	OCALA	FL		12/14/2023		486		(7)			(7)		479	479			
100055748	FORT LAUDERDALE	FL		03/23/2021		1,984		(165)			(165)		1,819	1,819			
100150715	FORT WORTH	TX		05/06/2024		571		(20)			(20)		551	551			
100180302	HOUSTON	TX		11/25/2024		931		(23)			(23)		908	908			
100115061	DULUTH	MN		07/14/2023		820		64			64		884	884			
100057521	PERU	VT		06/30/2021		1,236		(40)			(40)		1,195	1,195			
100129946	CHICAGO	IL		09/27/2023		503		(23)			(23)		479	479			
100141067	ANAHEIM	CA		02/20/2024		3,053		(45)			(45)		3,008	3,008			
100081111	CHATTANOOGA	TN		03/18/2022		1,145		86			86		1,231	1,231			
100163239	CAPE CORAL	FL		08/13/2024		512		(16)			(16)		496	496			
100137827	BROWNSVILLE	TX		12/08/2023		647		(44)			(44)		604	604			
100161910	HIGH POINT	NC		07/31/2024		512		1			1		514	514			
100140129	APEX	NC		01/09/2024		16,973		(372)			(372)		16,601	16,601			
100161108	PALM COAST	FL		07/24/2024		573		48			48		621	621			
100185145	LOS BANOS	CA		12/20/2024		504		(5)			(5)		499	499			
100141318	CLARKSVILLE	TN		01/30/2024		458		(73)			(73)		385	385			
100156879	MALAGA	NJ		06/27/2024		(25,931)		677			677		(25,254)	1,221		26,475	26,475
100176807	ASHLAND	NH		11/15/2024		289		11			11		300	300			
100169432	HOUSTON	TX		09/30/2024		4,567		(279)			(279)		4,288	4,288			
100116547	PINOLE	CA		07/20/2023		687		717			717		1,405	1,405			
100136450	COLUMBIA	TN		11/20/2023		586		141			141		727	727			
100135606	SALINE	MI		11/09/2023		663		(31)			(31)		632	632			
100135797	PITTSBURGH	PA		11/10/2023		5,413		(151)			(151)		5,262	5,262			
100164220	BROCKTON	MA		08/21/2024		520		(72)			(72)		448	448			
100065043	LAKEWOOD	NJ		07/14/2021		1,173		(84)			(84)		1,090	1,090			
100100314	SELDEN	NY		04/27/2023		975		166			166		1,141	1,141			
100169229	SPICEWOOD	TX		09/27/2024		(208)		710			710		502	502			
100146469	SAVANNAH	GA		03/19/2024		1,182		(57)			(57)		1,125	1,125			
100156195	RICHMOND	VA		06/20/2024		530		(79)			(79)		450	450			
100112453	BELLEROSE	NY		06/29/2023		2,387		929			929		3,316	3,316			
100138832	DENISON	TX		12/21/2023		494		(24)			(24)		470	470			
100065428	MODESTO	CA		07/28/2021		3,259		(49)			(49)		3,210	3,210			
100014657	GAINESVILLE	VA		09/27/2017		5,138		1,024			1,024		6,162	6,162			
100068137	FAYETTEVILLE	NC		08/25/2021		1,198		(83)			(83)		1,115	1,115			
100119892	DEARBORN HTS	MI		08/10/2023		487		(58)			(58)		429	429			
100081671	BIG BEAR LAKE	CA		03/21/2022		902		(75)			(75)		827	827			
100142991	HOUSTON	TX		02/09/2024		1,761		(261)			(261)		1,500	1,500			
100163245	FAIRFIELD	CA		08/13/2024		539		(73)			(73)		465	465			
100119021	GRETNA	LA		07/27/2023		507		(28)			(28)		478	478			
100171739	FALLING WATERS	WV		10/17/2024		558		(104)			(104)		454	454			
100172885	CLEVELAND	OH		10/25/2024		517		(69)			(69)		448	448			
100173897	COCOA	FL		10/31/2024		(660)		1,162			1,162		502	502			
100074669	BURLINGTON	NJ		12/01/2021		1,556		(66)			(66)		1,491	1,491			
100129814	THREE OAKS	MI		09/27/2023		449		(74)			(74)		375	375			
100103213	SALISBURY	MD		04/21/2023		507		(26)			(26)		481	481			
100120848	NEW HAVEN	IN		08/25/2023		487		(63)			(63)		424	424			
100133633	BRENHAM	TX		10/23/2023		620		120			120		741	741			
100176151	BROWNSBURG	IN		12/20/2024		491		(23)			(23)		468	468			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169762	CLEARLAKE	CA		09/30/2024		1,907		(16)			(16)		1,892	1,892			
100148815	WAXHAW	NC		04/17/2024		474		(59)			(59)		416	416			
100185879	BAKERSFIELD	CA		12/26/2024		536		(13)			(13)		524	524			
100161001	AYNOR	SC		07/24/2024		592		79			79		672	672			
100142754	ROCHESTER	NY		02/08/2024		533		(27)			(27)		506	506			
100147902	SAN MARCOS	TX		04/08/2024		926		107			107		1,034	1,034			
100115359	LAREDO	TX		07/17/2023		5,368		(156)			(156)		5,212	5,212			
100080825	LINDENHURST	NY		03/15/2022		1,963		119			119		2,082	2,082			
100152286	MYRTLE BEACH	SC		05/17/2024		630		106			106		737	737			
100149671	CAPE CORAL	FL		04/26/2024		635		(109)			(109)		527	527			
100116769	PATERSON	NJ		07/20/2023		808		349			349		1,157	1,157			
100128467	CORAL SPRINGS	FL		09/15/2023		349		(78)			(78)		271	271			
100089273	PHILADELPHIA	PA		01/26/2023		515		(100)			(100)		415	415			
100182321	FORT WORTH	TX		12/12/2024		515		(24)			(24)		492	492			
100148353	SPRING	TX		04/12/2024		38,060		2,389			2,389		40,449	40,449			
100138233	CEMENT CITY	MI		12/14/2023		224		246			246		470	470			
100138435	STRATFORD	NJ		12/18/2023		439		(70)			(70)		369	369			
100171347	RALEIGH	NC		10/16/2024		10,326		(554)			(554)		9,772	9,772			
100172440	HARVEST	AL		10/23/2024		616		1			1		616	616			
100139519	ASHEBORO	NC		12/28/2023		654		(83)			(83)		570	570			
100117933	COLLEGE STATION	TX		07/20/2023		7,270		481			481		7,751	7,751			
100164183	MESQUITE	TX		08/21/2024		343		(85)			(85)		258	258			
100134692	CARTERSVILLE	GA		10/30/2023		81		225			225		306	306			
100152690	HIALEAH	FL		05/17/2024		847		(41)			(41)		805	805			
100135806	FORT WORTH	TX		11/10/2023		509		146			146		655	655			
100025728	PORTLAND	OR		09/20/2018		952		87			87		1,038	1,038			
100163025	CHARLOTTE	NC		08/13/2024		529		(46)			(46)		483	483			
100141425	PHOENIX	AZ		01/30/2024		392		(13)			(13)		379	379			
100017192	SACRAMENTO	CA		04/26/2018		682		135			135		817	817			
100136340	SOMERVILLE	TN		11/20/2023		608		184			184		792	792			
100113379	WINTER PARK	FL		06/29/2023		27		651			651		678	678			
100100716	LANDOVER	MD		04/28/2023		775		67			67		842	842			
100102087	LAKE HAVASU CITY	AZ		04/14/2023		754		(10)			(10)		744	744			
100109738	MARIETTA	GA		06/16/2023		468		(32)			(32)		436	436			
100054207	RENO	NV		03/23/2021		1,032		(233)			(233)		799	799			
100137568	OMAHA	NE		12/08/2023		514		(9)			(9)		505	505			
100140435	OCALA	FL		01/18/2024		3,852		70			70		3,922	3,922			
100027828	TUKWILA	WA		10/26/2018		826		(34)			(34)		793	793			
100100394	MIDDLETOWN	NY		04/27/2023		789		438			438		1,227	1,227			
100172506	CLEBURNE	TX		10/23/2024		560		(25)			(25)		535	535			
100163337	HERMITAGE	TN		08/13/2024		5,603		(149)			(149)		5,454	5,454			
100046221	INGLEWOOD	CA		11/25/2020		1,052		4			4		1,057	1,057			
100149073	PHOENIX	AZ		04/19/2024		497		(44)			(44)		453	453			
100169711	MADISON HEIGHTS	MI		09/30/2024		532		(60)			(60)		472	472			
100181956	CONWAY	SC		12/12/2024		606		32			32		638	638			
100025752	PARKVILLE	MD		09/20/2018		569		418			418		987	987			
100075577	CULPEPER	VA		12/01/2021		1,284		(64)			(64)		1,221	1,221			
100076793	CHEYENNE	WY		12/27/2021		1,140		(184)			(184)		955	955			
100116546	PITTSBURGH	PA		07/20/2023		623		595			595		1,218	1,218			
100119097	CINCINNATI	OH		07/28/2023		590		388			388		978	978			
100102433	MURFREESBORO	TN		06/07/2023		870		31			31		901	901			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146248	TUCSON	AZ		03/19/2024		1,653		(97)			(97)		1,556	1,556			
100135764	CHESAPEAKE	VA		11/10/2023		483		(12)			(12)		471	471			
100150665	MOUNT LAUREL	NJ		05/06/2024		529		(48)			(48)		481	481			
100180755	BIRMINGHAM	MI		11/26/2024		5,337		(285)			(285)		5,052	5,052			
100150748	MISSION	TX		05/06/2024		513		(30)			(30)		483	483			
100060762	BALTIMORE	MD		06/01/2021		1,235		13			13		1,247	1,247			
100152600	SUMTER	SC		05/17/2024		544		(3)			(3)		541	541			
100163097	PITTSBURGH	PA		08/13/2024		519		(53)			(53)		465	465			
100182483	OCALA	FL		12/12/2024		600		67			67		667	667			
100171908	KATY	TX		10/17/2024		16,569		(381)			(381)		16,188	16,188			
100031817	NORWALK	CA		03/29/2019		3,296		107			107		3,403	3,403			
100013781	LIVINGSTON	CA		05/25/2017		789		(21)			(21)		768	768			
100065856	MIAMI	FL		07/27/2021		1,046		(57)			(57)		990	990			
100013952	FOLSOM	CA		05/25/2017		782		107			107		890	890			
100178309	BAKERSFIELD	CA		11/19/2024		535		(67)			(67)		468	468			
100179513	MONTGOMERY	AL		11/21/2024		560		31			31		590	590			
100179678	AUBREY	TX		11/21/2024		659		98			98		757	757			
100169566	BERMUDA DUNES	CA		09/30/2024		1,225		(2)			(2)		1,223	1,223			
100011951	MIAMI	FL		03/08/2017		1,242		179			179		1,421	1,421			
100167786	KODAK	TN		09/19/2024		3,060		(80)			(80)		2,980	2,980			
100029933	BOWIE	MD		12/20/2018		1,228		208			208		1,435	1,435			
100179784	OMAHA	NE		11/21/2024		504		(48)			(48)		455	455			
100171743	FALLING WATERS	WV		10/17/2024		584		(64)			(64)		520	520			
100161419	MOUNT PROSPECT	IL		07/29/2024		500		(26)			(26)		474	474			
100069517	SELDEN	NY		09/01/2021		1,261		(5)			(5)		1,256	1,256			
100055855	NORMAL	IL		03/23/2021		1,649		294			294		1,943	1,943			
100176918	PLANO	TX		11/15/2024		530		(68)			(68)		462	462			
100065685	BEDFORD	TX		07/28/2021		1,143		(107)			(107)		1,036	1,036			
100081080	GEORGETOWN	TX		03/18/2022		1,191		72			72		1,262	1,262			
100156312	OCALA	FL		07/25/2024		539		(35)			(35)		504	504			
100115479	PARK ROW	TX		07/17/2023		8,770		230			230		9,000	9,000			
100060132	ORLANDO	FL		06/25/2021		1,090		(99)			(99)		990	990			
100185179	AURORA	CO		12/20/2024		597		(37)			(37)		561	561			
100157865	CARTERSVILLE	GA		07/09/2024		504		(27)			(27)		477	477			
100100265	PHILADELPHIA	PA		03/17/2023		486		(32)			(32)		454	454			
100029374	LOS ANGELES	CA		10/26/2018		1,007		95			95		1,102	1,102			
100068358	ENGLEWOOD	FL		08/25/2021		1,182		(78)			(78)		1,104	1,104			
100180259	WEST LAFAYETTE	IN		11/25/2024		23,630		70			70		23,700	23,700			
100025528	CARPENTERSVILLE	IL		09/20/2018		1,184		455			455		1,639	1,639			
100129921	SCRANTON	PA		09/27/2023		493		(12)			(12)		481	481			
100160848	CAPE CORAL	FL		07/24/2024		428		(72)			(72)		356	356			
100169681	GARLAND	TX		09/30/2024		906		(79)			(79)		828	828			
100175721	EAST HARTFORD	CT		11/12/2024		510		(65)			(65)		445	445			
100080182	DUMONT	NJ		02/25/2022		908		(148)			(148)		759	759			
100055603	GEISMAR	LA		03/23/2021		976		(3)			(3)		972	972			
100181976	WINNEMUCCA	NV		12/12/2024		588		13			13		601	601			
100147602	PHELAN	CA		04/04/2024		570		(3)			(3)		567	567			
100014150	NORTH PORT	FL		05/25/2017		1,846		311			311		2,157	2,157			
100158621	STOCKBRIDGE	GA		07/10/2024		476		(24)			(24)		452	452			
100175474	KISSIMMEE	FL		12/23/2024		563		(29)			(29)		534	534			
100140590	MANCHESTER	CT		01/19/2024		673		(43)			(43)		630	630			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156163	FORT MYERS	FL		06/20/2024		1,367		(177)			(177)		1,190	1,190			
100157597	TOLEDO	OH		06/28/2024		506		(109)			(109)		397	397			
100128811	HALTOM CITY	TX		09/21/2023		514		(67)			(67)		447	447			
100023275	NORTH MIDDLETOWN	NJ		08/16/2018		1,104		(41)			(41)		1,063	1,063			
100076228	MERCED	CA		01/07/2022		1,109		(39)			(39)		1,070	1,070			
100113522	ATLANTA	GA		06/29/2023		1,050		762			762		1,811	1,811			
100036269	UPLAND	CA		08/27/2019		2,013		(85)			(85)		1,929	1,929			
100119519	WEST COVINA	CA		07/28/2023		621		(96)			(96)		525	525			
100103207	PHILADELPHIA	PA		04/21/2023		190		(18)			(18)		172	172			
100118935	HOUSTON	TX		07/27/2023		494		(89)			(89)		405	405			
100163081	ARLINGTON	TX		08/13/2024		520		(56)			(56)		464	464			
100068366	NAMPA	ID		08/25/2021		1,156		(69)			(69)		1,087	1,087			
100163089	AZTEC	NM		08/13/2024		524		(62)			(62)		462	462			
100112978	PORT SAINT LUCIE	FL		06/29/2023		311		489			489		800	800			
100126688	PATTERSON	NY		08/30/2023		3,438		30			30		3,468	3,468			
100133508	POND EDDY	NY		10/19/2023		338		(64)			(64)		274	274			
100076092	EDGEWATER PARK	NJ		01/07/2022		1,123		(51)			(51)		1,072	1,072			
100169529	FULTONDALE	AL		09/30/2024		725		(35)			(35)		690	690			
100149087	WILLIS	TX		04/19/2024		509		(63)			(63)		446	446			
100184555	BAKERSFIELD	CA		12/17/2024		1,095		(125)			(125)		969	969			
100176922	CHARLOTTE	NC		11/15/2024		1,592		(120)			(120)		1,472	1,472			
100161300	HAMPSTEAD	NC		07/25/2024		543		4			4		546	546			
100163870	FLORAL CITY	FL		09/27/2024		544		(12)			(12)		532	532			
100167570	FALLING WATERS	WV		09/19/2024		554		(84)			(84)		471	471			
100012441	SANTA MARIA	CA		04/28/2017		1,155		296			296		1,451	1,451			
100129306	ZEPHYRHILLS	FL		09/25/2023		13,467		585			585		14,052	14,052			
100116652	CEDAR CITY	UT		07/20/2023		683		616			616		1,299	1,299			
100128075	HOPKINS	SC		09/08/2023		594		57			57		651	651			
100043865	WINTERS	CA		08/19/2020		837		(106)			(106)		731	731			
100162852	ABILENE	TX		08/12/2024		667		108			108		775	775			
100043485	RIVERSIDE	CA		08/13/2020		2,445		78			78		2,524	2,524			
100117298	GROTON	CT		07/20/2023		332		(7)			(7)		325	325			
100143730	CANYON LAKE	CA		02/26/2024		485		(36)			(36)		450	450			
100047922	ORLANDO	FL		11/20/2020		1,280		(57)			(57)		1,223	1,223			
100176820	TRENTON	NJ		11/15/2024		490		(94)			(94)		396	396			
100117690	ALLEN	TX		07/20/2023		(643)		1,483			1,483		840	840			
100149547	FORT WORTH	TX		04/26/2024		614		(1)			(1)		613	613			
100024588	WEWAHITCHKA	FL		09/20/2018		745		81			81		826	826			
100165838	RICHMOND	CA		08/29/2024		851		(84)			(84)		768	768			
100163024	GOULDSBORO	PA		08/13/2024		563		(52)			(52)		511	511			
100166424	GRIFFIN	GA		10/31/2024		536		(65)			(65)		471	471			
100147680	NORFOLK	VA		04/04/2024		448		(38)			(38)		411	411			
100136994	KNOXVILLE	TN		11/28/2023		540		51			51		590	590			
100161328	FORT WORTH	TX		07/25/2024		609		(31)			(31)		579	579			
100055770	DAVENPORT	FL		03/23/2021		536		10			10		546	546			
100134799	HOUSTON	TX		10/30/2023		515		(5)			(5)		511	511			
100091292	NORTH LAS VEGAS	NV		01/31/2023		510		(69)			(69)		441	441			
100170466	REX	GA		10/09/2024		566		25			25		591	591			
100135604	INVERNESS	FL		11/09/2023		405		(33)			(33)		372	372			
100147658	STOCKBRIDGE	GA		04/04/2024		451		(27)			(27)		424	424			
100170028	PEARLAND	TX		11/08/2024		564		(14)			(14)		550	550			

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100025748	ARLINGTON	VA		09/20/2018		1,971		12			12		1,983	1,983			
100179673	WINDER	GA		11/21/2024		18,815		1,699			1,699		20,514	20,514			
100153224	TEMPLE	TX		05/30/2024		574		25			25		598	598			
100128465	KILLEEN	TX		09/15/2023		491		(105)			(105)		386	386			
100108989	TUCSON	AZ		05/31/2023		526		(81)			(81)		445	445			
100180224	MILLSBORO	DE		11/25/2024		520		(6)			(6)		514	514			
100060263	GLENSIDE	PA		06/25/2021		1,193		(80)			(80)		1,112	1,112			
100068098	SANFORD	FL		08/25/2021		1,422		(29)			(29)		1,393	1,393			
100065310	MARICOPA	AZ		07/28/2021		1,120		(74)			(74)		1,047	1,047			
100128355	ATLANTA	GA		09/14/2023		568		13			13		581	581			
100169790	PENSACOLA	FL		09/30/2024		574		(39)			(39)		535	535			
100100187	NAMPA	ID		03/17/2023		680		(47)			(47)		634	634			
100071866	ROSEVILLE	CA		10/14/2021		1,159		(107)			(107)		1,053	1,053			
100110560	ROSHARON	TX		06/30/2023		756		162			162		919	919			
100172761	ORANGE	MA		12/06/2024		420		(56)			(56)		364	364			
100136766	KANSAS CITY	MO		11/27/2023		397		(15)			(15)		382	382			
100164157	STOCKTON	CA		08/21/2024		558		(32)			(32)		526	526			
100160065	CHESAPEAKE	VA		07/17/2024		1,461		(81)			(81)		1,380	1,380			
100024498	HENDERSON	NV		09/20/2018		718		26			26		744	744			
100134768	BRADENTON	FL		10/30/2023		512		(5)			(5)		508	508			
100128531	MIAMI	FL		09/15/2023		331		(64)			(64)		267	267			
100154160	FULTONDALE	AL		07/11/2024		2,491		(111)			(111)		2,380	2,380			
100100721	CHICAGO	IL		04/28/2023		1,242		136			136		1,377	1,377			
100014371	FAIRBURN	GA		09/27/2017		1,124		126			126		1,250	1,250			
100079079	BURNSVILLE	NC		02/24/2022		1,080		(67)			(67)		1,013	1,013			
100176771	MIDDLETOWN	DE		11/15/2024		546		(73)			(73)		472	472			
100136966	DURHAM	NC		11/28/2023		475		(18)			(18)		457	457			
100176551	LAS VEGAS	NV		11/15/2024		506		(47)			(47)		459	459			
100100054	HONOLULU	HI		03/28/2023		300		(46)			(46)		254	254			
100151468	ATLANTA	GA		05/10/2024		506		4			4		510	510			
100077752	CORCORAN	CA		01/03/2022		1,170		(20)			(20)		1,150	1,150			
100158502	BROOKSHIRE	TX		07/10/2024		483		(132)			(132)		351	351			
100086966	BLACKFOOT	ID		10/24/2022		906		(115)			(115)		791	791			
100078845	EAST POINT	GA		02/24/2022		1,122		(12)			(12)		1,111	1,111			
100164576	DACULA	GA		08/21/2024		613		(75)			(75)		538	538			
100175749	PASADENA	CA		11/12/2024		1,038		(113)			(113)		926	926			
100152288	OKLAHOMA CITY	OK		05/17/2024		624		111			111		735	735			
100071984	RIO RANCHO	NM		10/29/2021		1,116		(106)			(106)		1,011	1,011			
100028144	HAMILTON	OH		10/26/2018		2,188		39			39		2,226	2,226			
100165418	PENDLETON	IN		08/29/2024		522		(48)			(48)		474	474			
100024917	GREELEY	CO		09/20/2018		968		(46)			(46)		922	922			
100134938	FORT OGLETHORPE	GA		10/30/2023		32,841		(94)			(94)		32,748	32,748			
100176625	MIDVALE	UT		11/15/2024		549		(64)			(64)		485	485			
100152740	HEMET	CA		05/22/2024		530		(68)			(68)		463	463			
100134908	DORAL	FL		10/30/2023		111		397			397		508	508			
100024716	LOMPOC	CA		09/20/2018		601		14			14		614	614			
100049411	MIDDLEBURG	FL		11/20/2020		1,217		(90)			(90)		1,127	1,127			
100161468	POOLER	GA		07/30/2024		577		(28)			(28)		549	549			
100161470	POOLER	GA		07/30/2024		577		(28)			(28)		549	549			
100127191	VALRICO	FL		08/30/2023		1,689		556			556		2,245	2,245			
100025083	FREDERICK	MD		09/20/2018		662		491			491		1,153	1,153			

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100117483	GOULDSBORO	PA		07/20/2023		572		(7)			(7)		565	565			
100026921	OLNEY	MD		09/26/2018		560		325			325		885	885			
100055595	CARPENTERSVILLE	IL		03/23/2021		647		11			11		658	658			
100071592	CHARLOTTE	NC		10/14/2021		1,151		(64)			(64)		1,086	1,086			
100024563	MIAMI	FL		09/20/2018		653		120			120		773	773			
100133789	YUKON	OK		10/20/2023		352		(16)			(16)		337	337			
100169134	INGLESIDE	TX		09/27/2024		408		(28)			(28)		380	380			
100153917	FORT WORTH	TX		06/05/2024		455		(58)			(58)		397	397			
100160853	KINGSLAND	GA		07/24/2024		861		(82)			(82)		779	779			
100155992	MCMINNVILLE	TN		06/18/2024		425		(57)			(57)		368	368			
100149469	ROSENBERG	TX		04/24/2024		613		14			14		626	626			
100175939	POINCIANA	FL		11/14/2024		888		(33)			(33)		855	855			
100146633	HOUSTON	TX		03/20/2024		539		(70)			(70)		469	469			
100182130	OCALA	FL		12/12/2024		580		23			23		603	603			
100037852	TUCSON	AZ		09/16/2019		1,495		(89)			(89)		1,406	1,406			
100068248	OAKLAND	CA		08/25/2021		1,161		(118)			(118)		1,042	1,042			
100158129	RANSON	WV		07/09/2024		509		(37)			(37)		473	473			
100111648	MIAMI	FL		06/29/2023		840		2,341			2,341		3,180	3,180			
100116222	WEST CHICAGO	IL		07/20/2023		18,495		3,018			3,018		21,513	21,513			
100173976	PLANTATION	FL		10/31/2024		511		(70)			(70)		440	440			
100180263	HOUSTON	TX		11/25/2024		726		5			5		731	731			
100149154	HENDERSON	NV		04/22/2024		854		94			94		948	948			
100070742	HAMILTON	NJ		10/01/2021		1,190		(3)			(3)		1,188	1,188			
100067398	ORLANDO	FL		09/23/2021		3,346		(113)			(113)		3,233	3,233			
100070420	SALEM	OR		09/23/2021		1,153		(108)			(108)		1,045	1,045			
100164528	FALLING WATERS	WV		08/21/2024		539		(64)			(64)		475	475			
100185126	FORT PIERCE	FL		12/20/2024		555		30			30		584	584			
100018052	LEHI	UT		06/08/2018		1,995		40			40		2,035	2,035			
100067155	GALT	CA		08/02/2021		1,996		85			85		2,080	2,080			
100080961	NORCROSS	GA		03/18/2022		1,158		121			121		1,279	1,279			
100088119	KELSEYVILLE	CA		10/25/2022		374		(65)			(65)		308	308			
100163864	HORIZON CITY	TX		09/27/2024		385		(82)			(82)		303	303			
100184492	STOCKTON	CA		12/17/2024		1,151		(121)			(121)		1,030	1,030			
100030950	LOS ANGELES	CA		03/29/2019		2,588		140			140		2,727	2,727			
100147789	NORTH CHESTERFIELD	VA		04/08/2024		543		15			15		558	558			
100151310	LEBANON	TN		05/10/2024		640		137			137		777	777			
100103694	DALLAS	TX		05/08/2023		563		(28)			(28)		535	535			
100078781	HENDERSONVILLE	NC		02/24/2022		1,062		(53)			(53)		1,009	1,009			
100152616	PLAINFIELD	IL		05/17/2024		492		(3)			(3)		489	489			
100153606	KISSIMMEE	FL		05/31/2024		2,466		(162)			(162)		2,305	2,305			
100091115	CICERO	IL		01/31/2023		1,057		(90)			(90)		967	967			
100120523	BELLEFONTE	PA		08/18/2023		492		(74)			(74)		418	418			
100161101	HUNTERSVILLE	NC		07/24/2024		4,366		(202)			(202)		4,164	4,164			
100137442	MYRTLE BEACH	SC		01/11/2024		613		(110)			(110)		503	503			
100169182	EDMOND	OK		09/27/2024		552		(45)			(45)		506	506			
100076288	ALPHARETTA	GA		01/07/2022		1,187		(64)			(64)		1,123	1,123			
100101105	ANZA	CA		04/28/2023		693		527			527		1,219	1,219			
100155189	RIVERSIDE	CA		07/19/2024		11,673		275			275		11,948	11,948			
100028585	PITTSBURG	CA		10/26/2018		1,980		61			61		2,041	2,041			
100060771	CAPITOL HEIGHTS	MD		06/01/2021		1,220		16			16		1,236	1,236			
100163279	WATERLOO	IA		08/13/2024		548		(76)			(76)		473	473			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099915	SALINAS	CA		03/28/2023		343		(22)			(22)		321	321			
100174860	TOBYHANNA	PA		10/31/2024		447		(61)			(61)		386	386			
100156767	EDMOND	OK		06/26/2024		597		44			44		641	641			
100054600	SAINT ROSE	LA		03/23/2021		968		(151)			(151)		817	817			
100064920	DALLAS	TX		07/14/2021		1,140		(104)			(104)		1,036	1,036			
100186568	UNION CITY	GA		12/30/2024		703		225			225		928	928			
100133777	DUNDALK	MD		10/20/2023		347		(30)			(30)		317	317			
100119887	WAYNESVILLE	OH		08/10/2023		344		(64)			(64)		280	280			
100177774	REDONDO BEACH	CA		11/19/2024		866		(100)			(100)		765	765			
100186664	SCHERTZ	TX		12/30/2024		538		(15)			(15)		523	523			
100065572	KYLE	TX		07/28/2021		1,379		(103)			(103)		1,276	1,276			
100100791	MONROE	NC		04/28/2023		2,374		186			186		2,560	2,560			
100138860	MISSOURI CITY	TX		12/21/2023		533		(37)			(37)		496	496			
100172961	PALM BAY	FL		10/25/2024		583		(64)			(64)		519	519			
100055040	CENTEREACH	NY		03/23/2021		995		(143)			(143)		852	852			
100057632	LARAMIE	WY		06/30/2021		1,846		(119)			(119)		1,727	1,727			
100028519	VICTORVILLE	CA		10/26/2018		705		121			121		826	826			
100185161	DOWLING	MI		12/20/2024		523		(58)			(58)		465	465			
100013059	ORANGEVALE	CA		05/25/2017		914		(15)			(15)		899	899			
100141585	LADY LAKE	FL		01/30/2024		493		(45)			(45)		449	449			
100160486	LOS ANGELES	CA		07/19/2024		543		(64)			(64)		479	479			
100133715	ROSHARON	TX		10/23/2023		632		143			143		775	775			
100182566	BARTLETT	IL		12/12/2024		537							537	537			
100186221	SUNNY ISLES BEACH	FL		12/27/2024		535		(22)			(22)		513	513			
100129511	DESTIN	FL		09/29/2023		3,494		126			126		3,620	3,620			
100081317	RICHMOND	TX		03/18/2022		1,013		(7)			(7)		1,006	1,006			
100111451	TEMPLE HILLS	MD		06/29/2023		325		403			403		728	728			
100146662	BAKERSFIELD	CA		03/20/2024		634		22			22		655	655			
100103089	DETROIT	MI		04/21/2023		450		(43)			(43)		406	406			
100063654	ROCHESTER	NY		07/01/2021		880		24			24		904	904			
100079737	EVERETT	WA		04/25/2022		1,601		(95)			(95)		1,506	1,506			
100148981	WHITE	GA		04/17/2024		384		(52)			(52)		333	333			
100163028	LAKELAND	TN		08/13/2024		531		(41)			(41)		490	490			
100179721	SURF CITY	NC		11/21/2024		676		150			150		827	827			
100031728	SACRAMENTO	CA		03/29/2019		1,513		309			309		1,822	1,822			
100154628	GARLAND	TX		06/14/2024		315		(125)			(125)		190	190			
100120767	BATON ROUGE	LA		08/25/2023		533		2			2		535	535			
100055028	INGLESIDE	IL		03/23/2021		509		82			82		592	592			
100031758	ONTARIO	CA		03/29/2019		824		166			166		989	989			
100055464	BAINBRIDGE	GA		03/23/2021		747		(144)			(144)		604	604			
100062724	LUTHERVILLE TIMONIUM	MD		07/01/2021		2,771		(44)			(44)		2,727	2,727			
3340067274	PORT ARTHUR	TX		03/21/2024		207,370							207,370	207,370			
100044513	ACUSHNET	MA		11/19/2020		1,086		20			20		1,106	1,106			
100087314	ABERDEEN	WA		10/25/2022		788		165			165		953	953			
100133953	HARRIMAN	NY		10/25/2023		422		46			46		468	468			
100134732	DAVENPORT	FL		10/30/2023		433		142			142		574	574			
100102561	SAINT CLOUD	FL		06/07/2023		812		(59)			(59)		752	752			
100136669	LAS VEGAS	NV		01/25/2024		588		(56)			(56)		532	532			
100048696	SPRING VALLEY	NY		11/20/2020		3,471		(933)			(933)		2,538	2,538			
100030653	TRINITY	NC		04/09/2019		621		204			204		826	826			
100169471	FRANKLIN	MA		09/30/2024		693		(42)			(42)		651	651			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078698	SPIRIT LAKE	IA		02/02/2022		938		(105)			(105)		833	833			
100079656	MIAMI BEACH	FL		04/25/2022		2,329		(259)			(259)		2,070	2,070			
100156073	FORT MYERS	FL		06/18/2024		365		(65)			(65)		300	300			
100117365	CYPRESS	TX		07/20/2023		(1,211)		2,227			2,227		1,016	1,016			
100163427	GILLSVILLE	GA		09/27/2024		2,150		(140)			(140)		2,009	2,009			
100168030	IRVINE	CA		09/20/2024		580		10			10		591	591			
100140750	SAINT PETERSBURG	FL		01/22/2024		433		(58)			(58)		376	376			
100068470	ARLINGTON	TX		08/25/2021		1,080		(97)			(97)		982	982			
100102041	PARKVILLE	MD		04/14/2023		519		(25)			(25)		494	494			
100136247	CALABASH	NC		11/20/2023		1,556		28			28		1,584	1,584			
100163436	GILLSVILLE	GA		09/27/2024		2,157		(160)			(160)		1,996	1,996			
100147652	LITCHFIELD PARK	AZ		04/04/2024		553		(8)			(8)		545	545			
100100870	HARVARD	IL		04/28/2023		588		209			209		797	797			
100151817	PASADENA	TX		05/10/2024		456		(56)			(56)		400	400			
100137703	WINTER HAVEN	FL		12/08/2023		597		186			186		783	783			
100068234	NORTH CHARLESTON	SC		08/25/2021		1,100		(98)			(98)		1,002	1,002			
100120659	KISSIMMEE	FL		08/24/2023		520		(19)			(19)		500	500			
100137002	EDEN PRAIRIE	MN		11/28/2023		502		3			3		505	505			
100149143	NORFOLK	VA		04/22/2024		356		(90)			(90)		266	266			
100163079	BOONE	IA		08/13/2024		486		(58)			(58)		428	428			
100030396	MIDDLETOWN	DE		12/20/2018		900		134			134		1,034	1,034			
100152455	HARRISON	TN		05/17/2024		577		38			38		615	615			
100149033	PLANTATION	FL		04/19/2024		6,507		(324)			(324)		6,183	6,183			
100100471	SAINT CLOUD	FL		04/27/2023		752		362			362		1,115	1,115			
100165657	DANBURY	CT		10/04/2024		585		(63)			(63)		522	522			
100119710	MOORESTOWN	NJ		08/08/2023		583		(25)			(25)		558	558			
100171172	BALCH SPRINGS	TX		11/22/2024		533		(31)			(31)		502	502			
100140210	WILMINGTON	NC		01/11/2024		411		(40)			(40)		371	371			
100013477	FRESNO	CA		05/25/2017		582		361			361		943	943			
100180507	POWELL	OH		11/26/2024		537		18			18		555	555			
100132652	THERMAL	CA		11/03/2023		541		(63)			(63)		478	478			
100030228	PARKER	CO		12/20/2018		753		2			2		754	754			
100179796	SAINT AUGUSTINE	FL		11/21/2024		1,016		34			34		1,050	1,050			
100158161	KISSIMMEE	FL		07/09/2024		595		34			34		629	629			
100067351	FRISCO	TX		08/02/2021		1,645		36			36		1,681	1,681			
100151874	LAKESIDE	AZ		05/10/2024		491		(62)			(62)		429	429			
100148202	NORFOLK	VA		04/12/2024		580		(15)			(15)		565	565			
100089283	CHELTENHAM	PA		01/26/2023		1,727		(102)			(102)		1,625	1,625			
100179879	PROVIDENCE VILLAGE	TX		11/25/2024		593		23			23		616	616			
100164314	MONTGOMERY	AL		08/21/2024		477		(2)			(2)		475	475			
100168292	DALTON	GA		09/20/2024		542		(54)			(54)		488	488			
100173966	SPARTANBURG	SC		10/31/2024		581		(24)			(24)		557	557			
100142105	LABELLE	FL		02/29/2024		493		(30)			(30)		463	463			
100167904	CHARLOTTE	NC		09/20/2024		415		(57)			(57)		358	358			
100129893	CHICAGO	IL		09/27/2023		482		(28)			(28)		454	454			
100112901	KINGSTON	MA		06/29/2023		465		531			531		996	996			
100181922	OCALA	FL		12/12/2024		617		54			54		671	671			
100031418	HUNTINGTON STATION	NY		03/29/2019		628		211			211		838	838			
100063007	MEDFORD LAKES	NJ		07/01/2021		2,460		39			39		2,499	2,499			
100171746	FALLING WATERS	WV		10/17/2024		580		(63)			(63)		516	516			
100173845	ABILENE	TX		10/31/2024		632		(207)			(207)		425	425			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165391	NEW CASTLE	DE		08/29/2024		465		(13)			(13)		452	452			
100167591	FALLING WATERS	WV		09/19/2024		3,792		(160)			(160)		3,632	3,632			
100103778	PORT SAINT LUCIE	FL		05/10/2023		498		(71)			(71)		428	428			
100067619	ORLANDO	FL		09/23/2021		1,040		(34)			(34)		1,006	1,006			
100176738	BETHLEHEM	PA		11/15/2024		585		(23)			(23)		562	562			
100067599	ODESSA	TX		09/23/2021		1,167		(98)			(98)		1,069	1,069			
100029920	WASHINGTON	DC		12/20/2018		1,180		342			342		1,521	1,521			
100179908	SANFORD	NC		11/25/2024		625		65			65		691	691			
100071576	AUSTIN	TX		10/14/2021		1,161		(81)			(81)		1,079	1,079			
100153183	NORTH VERNON	IN		05/30/2024		526		(20)			(20)		507	507			
100140162	CYPRESS	TX		01/09/2024		1,081		69			69		1,150	1,150			
100174394	CORONA	CA		10/31/2024		1,035		(109)			(109)		925	925			
100025778	PERRIS	CA		09/20/2018		873		(5)			(5)		868	868			
100013495	SANTA MARIA	CA		05/25/2017		792		271			271		1,063	1,063			
100014401	MORRISVILLE	PA		09/27/2017		3,418		(68)			(68)		3,350	3,350			
100114253	SAVAGE	MN		06/29/2023		908		141			141		1,049	1,049			
100057658	MESA	AZ		06/30/2021		1,596		(88)			(88)		1,509	1,509			
100054217	HIGHLAND MILLS	NY		03/23/2021		993		(177)			(177)		816	816			
100029334	CATONSVILLE	MD		10/26/2018		715		217			217		932	932			
100031176	MIAMI	FL		03/29/2019		415		(14)			(14)		401	401			
100115495	GAINESVILLE	GA		07/17/2023		554		(35)			(35)		518	518			
100152712	COCONUT CREEK	FL		05/17/2024		519		(32)			(32)		487	487			
100174719	HOUSTON	TX		10/31/2024		289		(64)			(64)		225	225			
100000406	NORRIDGE	IL		09/27/2016		658		267			267		925	925			
100065074	MELBOURNE	FL		07/14/2021		1,221		(82)			(82)		1,140	1,140			
100060991	WESTMINSTER	MD		06/01/2021		1,539		15			15		1,554	1,554			
100142572	CHARLOTTE	NC		02/08/2024		535		(22)			(22)		513	513			
100115554	LEOMINSTER	MA		07/19/2023		823		(6)			(6)		817	817			
100180315	PHILADELPHIA	PA		11/25/2024		551		(37)			(37)		515	515			
100065243	FARMINGTON	UT		07/14/2021		1,255		(35)			(35)		1,220	1,220			
100180199	ATHENS	TN		11/25/2024		548		(38)			(38)		509	509			
100153222	QUINLAN	TX		05/30/2024		505		(10)			(10)		495	495			
100155287	JUSTIN	TX		07/19/2024		532		(172)			(172)		360	360			
100152742	ZEBULON	NC		05/22/2024		402		(49)			(49)		353	353			
100164543	CONROE	TX		08/21/2024		506		110			110		617	617			
100184420	KATY	TX		12/17/2024		541		(14)			(14)		527	527			
100158093	WACO	TX		07/09/2024		499		(2)			(2)		498	498			
100174796	BRADENTON	FL		10/31/2024		454		(89)			(89)		364	364			
100155096	SAN ANTONIO	TX		07/19/2024		1,141		(116)			(116)		1,025	1,025			
100026502	SAN JUAN CAPISTRANO	CA		09/26/2018		1,156		55			55		1,212	1,212			
100065748	WENATCHEE	WA		07/28/2021		1,124		(89)			(89)		1,034	1,034			
100152812	LAKELAND	FL		05/22/2024		523		(60)			(60)		463	463			
100103050	STONE MOUNTAIN	GA		06/22/2023		485		(121)			(121)		364	364			
100171761	TINTON FALLS	NJ		10/17/2024		598		(135)			(135)		462	462			
100032135	INGLEWOOD	CA		03/29/2019		3,086		974			974		4,059	4,059			
100050312	CHINO HILLS	CA		11/20/2020		1,821		(151)			(151)		1,671	1,671			
100026344	NYACK	NY		09/20/2018		1,140		164			164		1,304	1,304			
100139293	EAST PATCHOGUE	NY		12/28/2023		441		(12)			(12)		428	428			
100071707	LAS VEGAS	NV		10/14/2021		1,090		(86)			(86)		1,004	1,004			
100171912	FALLING WATERS	WV		10/17/2024		606		(31)			(31)		574	574			
100152339	OKLAHOMA CITY	OK		05/17/2024		624		105			105		729	729			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080991	HUTTO	TX		03/18/2022		3,451		194			194		3,644	3,644			
100126414	FORT LAUDERDALE	FL		08/30/2023		553		(30)			(30)		523	523			
100079467	SCOTTDALE	GA		03/17/2022		979		(303)			(303)		676	676			
100113690	SAN DIEGO	CA		06/29/2023		398		433			433		831	831			
100174772	KODAK	TN		10/31/2024		601		(110)			(110)		491	491			
100148441	OCALA	FL		04/12/2024		633		47			47		680	680			
100152543	PHILADELPHIA	PA		05/17/2024		540		(4)			(4)		536	536			
100065120	NASHVILLE	TN		07/14/2021		1,226		(76)			(76)		1,150	1,150			
100180227	JOHNSTON	IA		11/25/2024		536		(10)			(10)		527	527			
100135664	LAWRENCEVILLE	GA		11/09/2023		439		(57)			(57)		382	382			
100163059	NASHVILLE	TN		08/13/2024		19,430		(708)			(708)		18,722	18,722			
100044029	ANTIOCH	CA		08/19/2020		1,257		(118)			(118)		1,140	1,140			
100137600	EL PASO	TX		12/08/2023		788		27			27		815	815			
100141895	UPPER DARBY	PA		03/27/2024		1,040		(58)			(58)		982	982			
100066816	ABERDEEN	MD		08/02/2021		1,233		(2)			(2)		1,231	1,231			
100173734	ROSEBURG	OR		10/30/2024		541		(78)			(78)		463	463			
100043242	BELLINGHAM	WA		08/13/2020		621		(55)			(55)		566	566			
100065729	PORTLAND	OR		07/28/2021		1,223		(71)			(71)		1,152	1,152			
100116426	RANGER	GA		07/20/2023		(1,104)		1,665			1,665		561	561			
100174134	DALLAS	TX		10/31/2024		6,582		(422)			(422)		6,160	6,160			
100031642	PITTSBURG	CA		03/29/2019		690		136			136		826	826			
100160975	SAINT AUGUSTINE	FL		07/24/2024		863		81			81		944	944			
100057937	PANAMA CITY BEACH	FL		06/30/2021		1,144		(91)			(91)		1,053	1,053			
100137597	BONAIRE	GA		12/08/2023		835		(7)			(7)		828	828			
100171727	GRAHAM	NC		10/17/2024		623		(53)			(53)		569	569			
100049525	PLAINFIELD	IL		11/20/2020		731		(95)			(95)		637	637			
100108293	CINCINNATI	OH		05/24/2023		681		(91)			(91)		590	590			
100168231	KIRKLAND	WA		09/20/2024		550		(25)			(25)		524	524			
100065678	RICHFIELD	UT		07/28/2021		1,078		(86)			(86)		992	992			
100175357	EDMOND	OK		11/05/2024		558		(43)			(43)		514	514			
100135167	BETHLEHEM	PA		12/15/2023		432		(6)			(6)		426	426			
100178369	EL MONTE	CA		11/20/2024		599		(58)			(58)		541	541			
100064996	SAN ANTONIO	TX		07/14/2021		1,144		(90)			(90)		1,053	1,053			
100151480	MINNEAPOLIS	MN		05/10/2024		495		2			2		497	497			
100160115	CLARKSVILLE	TN		07/17/2024		501		(29)			(29)		472	472			
100102976	CORONA	CA		06/22/2023		2,591		(45)			(45)		2,546	2,546			
100138394	PRAIRIE VILLAGE	KS		12/18/2023		497		(14)			(14)		483	483			
100149341	NORTH MYRTLE BEACH	SC		04/24/2024		536		22			22		557	557			
100168219	INDIANAPOLIS	IN		09/20/2024		528		(42)			(42)		486	486			
100153489	PHILADELPHIA	PA		05/30/2024		412		(28)			(28)		384	384			
100161362	NASHVILLE	TN		07/25/2024		560		(100)			(100)		460	460			
100031819	OAKLEY	CA		03/29/2019		826		250			250		1,076	1,076			
100115565	ATLANTA	GA		07/19/2023		319		(27)			(27)		292	292			
100127154	SOMERSET	NJ		08/30/2023		404		337			337		741	741			
100153210	FORT MYERS	FL		05/30/2024		539		(3)			(3)		536	536			
100142525	LEXINGTON	KY		02/08/2024		582		24			24		606	606			
100181876	AURORA	IL		12/12/2024		539		(19)			(19)		519	519			
100148704	APOLLO BEACH	FL		04/17/2024		46,426		(1,722)			(1,722)		44,704	44,704			
100116733	WINTER PARK	FL		07/20/2023		383		558			558		940	940			
100139415	TRENTON	NJ		12/28/2023		114		292			292		406	406			
100010797	SEATTLE	WA		12/23/2016		6,919		186			186		7,106	7,106			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071698	CHARLOTTE	NC		10/14/2021		1,085		(79)			(79)		1,005	1,005			
100136804	HONESDALE	PA		11/27/2023		357		(28)			(28)		329	329			
100108967	CAMERON	NC		05/31/2023		524		(84)			(84)		440	440			
100135451	CONOVER	NC		11/13/2023		926		172			172		1,098	1,098			
100116470	MIAMI	FL		07/20/2023		732		688			688		1,419	1,419			
100032057	LOS BANOS	CA		03/29/2019		894		230			230		1,124	1,124			
100185494	CHARLOTTE	NC		12/20/2024		514		(26)			(26)		488	488			
100028994	SURPRISE	AZ		10/26/2018		719		79			79		798	798			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		1,457		(40)			(40)		1,417	1,417			
100158036	CHICAGO HEIGHTS	IL		07/09/2024		524		(22)			(22)		502	502			
100115248	LONG BRANCH	NJ		07/17/2023		113		348			348		461	461			
100171720	FALLING WATERS	WV		10/17/2024		2,630		(172)			(172)		2,458	2,458			
100148305	KILLEEN	TX		04/12/2024		573		(15)			(15)		557	557			
100060286	PLANO	TX		06/25/2021		1,178		(71)			(71)		1,107	1,107			
100075997	SPEEDWAY	IN		01/07/2022		1,111		(68)			(68)		1,042	1,042			
100112525	GILFORD	NH		06/29/2023		461		794			794		1,256	1,256			
100011794	GAITHERSBURG	MD		03/08/2017		546		289			289		835	835			
100174954	WINDER	GA		10/31/2024		580		(62)			(62)		518	518			
100185359	RIO RICO	AZ		12/20/2024		5,514		91			91		5,606	5,606			
100116698	LAS VEGAS	NV		07/20/2023		660		712			712		1,373	1,373			
100131785	LAKE ELSINORE	CA		10/06/2023		518		(65)			(65)		454	454			
100061599	HOLBROOK	NY		07/01/2021		1,352		(47)			(47)		1,304	1,304			
100162853	ABILENE	TX		08/12/2024		647		106			106		753	753			
100169505	MERCED	CA		09/30/2024		1,418		128			128		1,546	1,546			
100029611	NORTH HIGHLANDS	CA		10/26/2018		875		150			150		1,025	1,025			
100067445	WILMINGTON	NC		09/23/2021		1,187		(43)			(43)		1,144	1,144			
100179910	ROSHARON	TX		11/25/2024		608		44			44		651	651			
100079169	CONROE	TX		02/24/2022		1,119		(11)			(11)		1,108	1,108			
100055530	NEWTON	IA		03/23/2021		620		(115)			(115)		505	505			
100047830	BRONX	NY		11/20/2020		939		(125)			(125)		815	815			
100151618	SMYRNA	GA		05/10/2024		537		15			15		552	552			
100109203	DENTON	TX		07/21/2023		476		(135)			(135)		341	341			
100131993	PALM BAY	FL		10/13/2023		17,032		(175)			(175)		16,857	16,857			
100144605	INDIAN TRAIL	NC		03/13/2024		5,600		(68)			(68)		5,531	5,531			
100031408	NORTH BRUNSWICK	NJ		03/29/2019		1,645		169			169		1,815	1,815			
100109043	WAYNESBORO	VA		06/05/2023		849		(7)			(7)		842	842			
100152602	PANAMA CITY BEACH	FL		05/17/2024		552		15			15		567	567			
100169225	DAYTON	OH		09/27/2024		(49)		503			503		455	455			
100146754	LAS VEGAS	NV		03/20/2024		540		14			14		554	554			
100168281	WHEAT RIDGE	CO		09/20/2024		555		(19)			(19)		535	535			
100160040	BROKEN ARROW	OK		07/17/2024		525		(49)			(49)		476	476			
100171571	ROSHARON	TX		10/16/2024		884		30			30		914	914			
100029042	KEANSBURG	NJ		10/26/2018		503		216			216		719	719			
100057686	PARKER	CO		06/30/2021		1,206		(96)			(96)		1,110	1,110			
100141299	BATON ROUGE	LA		01/30/2024		436		(64)			(64)		372	372			
100137084	LOCKHART	TX		11/28/2023		573		195			195		767	767			
100116544	PINOLE	CA		07/20/2023		674		714			714		1,389	1,389			
100017998	LOS ANGELES	CA		05/22/2018		1,219		14			14		1,233	1,233			
100116083	THORNTON	CO		07/20/2023		407		211			211		618	618			
100067534	COLUMBIA	MD		09/23/2021		1,332		(70)			(70)		1,262	1,262			
100158079	FORNEY	TX		07/09/2024		510		(39)			(39)		471	471			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100138025	SAN MARCOS	TX		12/13/2023		323		(64)			(64)		258	258			
100119773	CHICAGO	IL		08/08/2023		351		(33)			(33)		318	318			
100014566	ROSWELL	GA		09/27/2017		979		(8)			(8)		971	971			
100170398	EXETER	CA		10/09/2024		327		(42)			(42)		285	285			
100119804	LOCUST GROVE	GA		08/08/2023		538		(39)			(39)		500	500			
100139283	RED OAK	TX		12/28/2023		485		(31)			(31)		454	454			
100157963	NAPERVILLE	IL		07/09/2024		3,743		(51)			(51)		3,692	3,692			
100068333	NAVARRE	FL		08/25/2021		1,090		(108)			(108)		982	982			
100146772	GLENDALE	AZ		03/20/2024		568		(9)			(9)		559	559			
100143395	ATLANTA	GA		02/16/2024		585		(50)			(50)		536	536			
100057917	HESPERIA	CA		06/30/2021		1,198		(71)			(71)		1,127	1,127			
100081316	GILBERT	AZ		03/18/2022		1,128		77			77		1,205	1,205			
100100828	HANFORD	CA		04/28/2023		931		179			179		1,110	1,110			
100140892	LEHIGH ACRES	FL		02/26/2024		336		(57)			(57)		279	279			
100147933	ATHENS	AL		04/08/2024		550		48			48		598	598			
100070704	LAS VEGAS	NV		10/01/2021		871		8			8		878	878			
100154643	HOUSTON	TX		07/19/2024		1,029		(91)			(91)		938	938			
100158889	BROKEN ARROW	OK		07/12/2024		586		108			108		694	694			
100169115	LAVON	TX		09/27/2024		643		(20)			(20)		622	622			
100133428	SNEADS FERRY	NC		10/19/2023		477		(33)			(33)		445	445			
100137640	CLOVIS	CA		12/08/2023		1,508		18			18		1,526	1,526			
100140589	HENDERSON	NV		01/19/2024		797		(77)			(77)		721	721			
100163039	WOODRIDGE	IL		08/13/2024		4,326		(233)			(233)		4,093	4,093			
100129338	POMPANO BEACH	FL		09/25/2023		544		16			16		560	560			
100068385	HIXSON	TN		08/25/2021		1,097		(86)			(86)		1,012	1,012			
100180221	BENSALEM	PA		11/25/2024		584		(6)			(6)		578	578			
100115048	RIO RANCHO	NM		07/14/2023		515		(36)			(36)		478	478			
100159951	MIAMI	FL		08/16/2024		468		(121)			(121)		347	347			
100171327	NASHVILLE	TN		10/16/2024		416		(47)			(47)		368	368			
100113760	HONOLULU	HI		06/29/2023		344		896			896		1,240	1,240			
100078215	BEECH MOUNTAIN	NC		02/10/2022		984		(180)			(180)		804	804			
100181548	SPRING BROOK TOWNSHIP	PA		12/09/2024		(322)		612			612		290	290			
100091170	POOLER	GA		01/31/2023		588		(32)			(32)		556	556			
100137159	ATLANTA	GA		11/28/2023		458		(103)			(103)		355	355			
100109590	ADELANTO	CA		06/14/2023		463		(89)			(89)		374	374			
100152599	MAYFIELD	PA		05/17/2024		483		5			5		488	488			
100142683	BASTROP	TX		02/08/2024		596		5			5		602	602			
100146765	DESERT HOT SPRINGS	CA		03/20/2024		500		(68)			(68)		432	432			
100166459	WOODSTOCK	GA		10/31/2024		601		(77)			(77)		523	523			
100100842	LAS VEGAS	NV		04/28/2023		6,503		102			102		6,605	6,605			
100180671	CITRUS SPRINGS	FL		11/26/2024		520		(49)			(49)		471	471			
100090418	WINSLOW	AZ		12/28/2022		482		(40)			(40)		442	442			
100140898	WILLIS	TX		02/26/2024		478		(39)			(39)		440	440			
100101965	WARWICK	RI		04/14/2023		432		(32)			(32)		400	400			
100088028	SCOTTSDALE	AZ		10/25/2022		560		(68)			(68)		492	492			
100079832	MANASSAS	VA		04/08/2022		666		(30)			(30)		636	636			
100185017	WASHINGTON TOWNSHIP	NJ		12/19/2024		582		(50)			(50)		531	531			
100180271	ALCOA	TN		11/25/2024		560		(30)			(30)		530	530			
100116402	LEESBURG	FL		07/20/2023		635		264			264		899	899			
100168172	EDISON	NJ		09/20/2024		1,457		(68)			(68)		1,389	1,389			
100043107	ELK GROVE	CA		05/28/2020		1,307		(92)			(92)		1,214	1,214			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132476	FRESNO	CA		11/03/2023		505		33			33		538	538			
100053855	BIG LAKE	MN		03/23/2021		643		(135)			(135)		508	508			
100126479	PALMDALE	CA		08/30/2023		818		(216)			(216)		602	602			
100182270	SAINT AUGUSTINE	FL		12/12/2024		603		72			72		675	675			
100127991	PORTLAND	TN		09/08/2023		1,058		61			61		1,119	1,119			
100138319	PETERBOROUGH	NH		12/18/2023		908		(183)			(183)		725	725			
100028287	VAN NUYS AREA	CA		10/26/2018		714		59			59		772	772			
100065698	CHICOPEE	MA		07/28/2021		1,077		(85)			(85)		991	991			
100102097	CRYSTAL RIVER	FL		04/14/2023		338		(102)			(102)		236	236			
100055062	PINE BROOK	NJ		03/23/2021		938		(255)			(255)		683	683			
100029453	LITTLEROCK	CA		10/26/2018		755		(51)			(51)		704	704			
100152790	BAKERSFIELD	CA		05/22/2024		741		(68)			(68)		673	673			
100177766	PICO RIVERA	CA		11/19/2024		1,078		(97)			(97)		980	980			
100087929	KILLINGWORTH	CT		10/25/2022		503		(2)			(2)		501	501			
100055884	LOS ANGELES	CA		03/26/2021		1,265		(74)			(74)		1,191	1,191			
100174890	CHARLES TOWN	WV		10/31/2024		325		(48)			(48)		277	277			
100080771	VERNON	CT		03/24/2022		818		(160)			(160)		658	658			
100071690	BIG BEAR LAKE	CA		10/14/2021		1,257		(111)			(111)		1,146	1,146			
100178502	PORT RICHEY	FL		11/21/2024		517		(67)			(67)		450	450			
100143946	COLTON	CA		02/29/2024		488		(46)			(46)		441	441			
100014173	CITRUS HEIGHTS	CA		05/25/2017		738		32			32		770	770			
100147936	OCALA	FL		04/08/2024		635		39			39		674	674			
100066768	NORFOLK	VA		08/02/2021		1,238		3			3		1,241	1,241			
100171928	ROYSE CITY	TX		10/17/2024		683		(37)			(37)		646	646			
100152578	RIDLEY PARK	PA		05/17/2024		521		(33)			(33)		488	488			
100100838	EASTON	MD		04/28/2023		688		21			21		709	709			
100155042	MARIETTA	GA		07/19/2024		2,504		(203)			(203)		2,301	2,301			
100067336	MIAMI	FL		08/02/2021		1,456		81			81		1,537	1,537			
100061382	CLINTON	MA		06/01/2021		1,243		13			13		1,256	1,256			
100025503	SANTA MARIA	CA		09/20/2018		2,319		28			28		2,347	2,347			
100152689	CORAOPOLIS	PA		05/17/2024		577		38			38		614	614			
100138808	JOSHUA TREE	CA		12/21/2023		497		(41)			(41)		456	456			
100067481	LINTHICUM	MD		09/23/2021		1,298		(101)			(101)		1,198	1,198			
100175404	AMARILLO	TX		12/23/2024		407		(54)			(54)		353	353			
100067482	FORT MYERS	FL		09/23/2021		1,114		(115)			(115)		999	999			
100138818	SUMMERDALE	AL		12/21/2023		478		(29)			(29)		449	449			
100081425	ANNA	TX		03/18/2022		1,454		144			144		1,598	1,598			
100150734	SMYRNA	TN		05/06/2024		503		(25)			(25)		478	478			
100167840	PALM BAY	FL		09/20/2024		579		(60)			(60)		519	519			
100175984	FALLING WATERS	WV		11/14/2024		604		(19)			(19)		585	585			
100081410	LAWRENCEVILLE	GA		03/18/2022		1,128		122			122		1,250	1,250			
100169316	FORNEY	TX		09/27/2024		528		(57)			(57)		471	471			
100163816	DAYTON	TX		09/27/2024		512		(83)			(83)		429	429			
100129999	PHILADELPHIA	PA		09/27/2023		657		(48)			(48)		609	609			
100153249	LEONARD	TX		05/30/2024		807		39			39		846	846			
100024975	ALHAMBRA	CA		09/20/2018		1,525		94			94		1,619	1,619			
100141275	SPRINGFIELD	VA		01/30/2024		376		(43)			(43)		332	332			
100146366	AUSTIN	TX		03/19/2024		428		(49)			(49)		378	378			
100168340	PROVO	UT		09/20/2024		107,398		(3,104)			(3,104)		104,295	104,295			
100158090	RANSON	WV		07/09/2024		970		(57)			(57)		913	913			
100057692	VICTORVILLE	CA		06/30/2021		1,459		(90)			(90)		1,369	1,369			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170426	INDIANAPOLIS	IN		10/09/2024		2,086		(73)			(73)		2,013	2,013			
100182419	TEMPE	AZ		12/12/2024		536		30			30		565	565			
100185419	BRADENTON	FL		12/20/2024		537		38			38		575	575			
100148345	HUNTSVILLE	AL		04/12/2024		1,097		86			86		1,183	1,183			
100149681	MOORE	SC		04/26/2024		526		7			7		533	533			
100012271	PLANTATION	FL		04/28/2017		834		234			234		1,069	1,069			
100186565	PORT CHARLOTTE	FL		12/30/2024		669		146			146		815	815			
100152263	PETERSBURG	VA		05/17/2024		4,414		(53)			(53)		4,362	4,362			
100010740	NAPLES	FL		01/27/2017		445		257			257		702	702			
100163797	DAYTON	TX		09/27/2024		511		(82)			(82)		429	429			
100163814	DAYTON	TX		09/27/2024		511		(82)			(82)		429	429			
100115602	CRESTLINE	CA		07/19/2023		497		(22)			(22)		475	475			
100013499	CERES	CA		05/25/2017		729		56			56		785	785			
100065017	SARTELL	MN		07/14/2021		1,207		(89)			(89)		1,118	1,118			
100139092	HOLLYWOOD	FL		12/28/2023		53,260		(1,908)			(1,908)		51,352	51,352			
100078485	SAN ANTONIO	TX		02/02/2022		511		(61)			(61)		450	450			
100079577	CLINTON	MD		04/25/2022		4,063		377			377		4,440	4,440			
100060812	DAMASCUS	MD		06/01/2021		1,621		15			15		1,637	1,637			
100166466	HIALEAH	FL		10/31/2024		2,083		(104)			(104)		1,979	1,979			
100158017	GRAND RAPIDS	MI		07/09/2024		505		(34)			(34)		471	471			
100032002	AUBURN	CA		03/29/2019		5,140		79			79		5,219	5,219			
100141999	FRESNO	CA		02/29/2024		3,607		(162)			(162)		3,445	3,445			
100159859	MIAMI GARDENS	FL		08/16/2024		523		(42)			(42)		481	481			
100116619	ORLANDO	FL		07/20/2023		(1,313)		2,434			2,434		1,121	1,121			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		1,507		78			78		1,585	1,585			
100109705	LILBURN	GA		06/16/2023		650		(51)			(51)		599	599			
100119738	CHICAGO	IL		08/08/2023		539		(37)			(37)		502	502			
100174821	NORWALK	CT		10/31/2024		625		(59)			(59)		566	566			
100044755	BOCA RATON	FL		11/19/2020		925		(20)			(20)		904	904			
100165402	CORPUS CHRISTI	TX		08/29/2024		459		(19)			(19)		440	440			
100024838	PATCHOGUE	NY		09/20/2018		1,157		201			201		1,358	1,358			
100159282	AUSTIN	TX		07/15/2024		501		(21)			(21)		480	480			
100081392	KATY	TX		03/18/2022		1,113		109			109		1,222	1,222			
100182047	KYLE	TX		12/12/2024		597		32			32		628	628			
100077791	ATLANTA	GA		12/23/2021		1,079		(191)			(191)		888	888			
100116850	SELMA	CA		07/20/2023		801		141			141		942	942			
100162682	GRETNA	NE		08/12/2024		26,351		893			893		27,244	27,244			
100011778	WEST ORANGE	NJ		03/08/2017		575		1,037			1,037		1,612	1,612			
100161112	CAMBRIDGE	MD		07/24/2024		596		57			57		652	652			
100137209	WEST CHESTER	PA		11/28/2023		255		(66)			(66)		189	189			
100141571	RICHMOND	TX		01/30/2024		734		(30)			(30)		704	704			
100029380	LEESBURG	VA		10/26/2018		2,679		50			50		2,729	2,729			
100103015	FRESNO	CA		06/22/2023		440		(59)			(59)		382	382			
100173238	ONTARIO	CA		10/30/2024		2,828		(217)			(217)		2,612	2,612			
100148416	FLORESVILLE	TX		04/12/2024		682		118			118		799	799			
100109868	NEWTON	NJ		06/22/2023		478		(34)			(34)		444	444			
100180393	PASADENA	TX		11/25/2024		599		(11)			(11)		588	588			
100158057	DALLAS	TX		07/09/2024		2,111		31			31		2,141	2,141			
100148226	HOUSTON	TX		04/12/2024		570		(11)			(11)		560	560			
100138831	SUMTERVILLE	FL		12/21/2023		498		(22)			(22)		476	476			
100140586	OXNARD	CA		01/19/2024		634		(57)			(57)		577	577			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147843	CLEARWATER	FL		04/08/2024		558		(10)			(10)		548	548			
100103851	SUMMERVILLE	SC		05/10/2023		370		(22)			(22)		347	347			
100185394	OCALA	FL		12/20/2024		618		69			69		687	687			
100138801	GRANITEVILLE	SC		12/21/2023		517		2			2		519	519			
100152865	WINDSOR MILL	MD		05/22/2024		393		(40)			(40)		353	353			
100128770	FORT MOHAVE	AZ		09/21/2023		471		(61)			(61)		410	410			
100088210	LAHAINA	HI		10/19/2022		4,611		(190)			(190)		4,421	4,421			
100062468	FINCHVILLE	KY		07/01/2021		1,842		(52)			(52)		1,790	1,790			
100119121	SAN ANTONIO	TX		07/28/2023		634		287			287		921	921			
100028785	LANCASTER	CA		10/26/2018		1,981		30			30		2,011	2,011			
100185852	NORTH READING	MA		12/26/2024		582		21			21		603	603			
100136881	AMHERST	MA		11/27/2023		489		(23)			(23)		466	466			
100185902	KENOSHA	WI		12/26/2024		338		(37)			(37)		302	302			
100010857	FORT PIERCE	FL		12/23/2016		2,057		655			655		2,712	2,712			
100067470	PORTSMOUTH	VA		09/23/2021		1,095		(98)			(98)		998	998			
100102879	GATLINBURG	TN		06/22/2023		647		(75)			(75)		572	572			
100176521	MONTGOMERY	TX		11/15/2024		576		(9)			(9)		568	568			
100143034	ASTOR	FL		02/12/2024		252		(69)			(69)		183	183			
100109268	GREENVILLE	SC		07/21/2023		439		(90)			(90)		349	349			
100139419	FORT MYERS	FL		12/28/2023		413		(24)			(24)		388	388			
100108168	RENO	NV		05/24/2023		446		(67)			(67)		379	379			
100102730	SPRING	TX		06/22/2023		526		(59)			(59)		467	467			
100066533	INGLEWOOD	CA		08/02/2021		1,117		(31)			(31)		1,086	1,086			
100152241	SARASOTA	FL		05/17/2024		1,865		(47)			(47)		1,819	1,819			
100160075	TUCSON	AZ		07/17/2024		544		(26)			(26)		518	518			
100012974	PERRIS	CA		05/25/2017		652		402			402		1,054	1,054			
100143368	PIKESVILLE	MD		02/16/2024		497		(40)			(40)		457	457			
100138844	ABILENE	TX		12/21/2023		716		(50)			(50)		666	666			
100055102	TOBYHANNA	PA		03/23/2021		884		(114)			(114)		770	770			
100024751	BEACH PARK	IL		09/20/2018		970		331			331		1,302	1,302			
100169576	TWIN FALLS	ID		09/30/2024		503		(52)			(52)		451	451			
100076046	JOSHUA TREE	CA		01/07/2022		1,087		(87)			(87)		1,000	1,000			
100169145	SAN ANTONIO	TX		09/27/2024		573		(42)			(42)		530	530			
100140107	FLORESVILLE	TX		01/09/2024		642		101			101		743	743			
100176119	MADISON HEIGHTS	MI		12/20/2024		486		(44)			(44)		441	441			
100014031	PERRIS	CA		05/25/2017		837		(126)			(126)		711	711			
100117406	FRESNO	CA		07/20/2023		649		205			205		854	854			
100031863	ROWLAND HEIGHTS	CA		03/29/2019		1,325		64			64		1,390	1,390			
100172293	ANN ARBOR	MI		10/21/2024		27,233		(859)			(859)		26,374	26,374			
100065384	NASHVILLE	TN		07/28/2021		1,090		(81)			(81)		1,009	1,009			
100178304	CATHEDRAL CITY	CA		11/19/2024		521		(42)			(42)		479	479			
100065376	LAKE WORTH	FL		07/28/2021		4,684		(193)			(193)		4,491	4,491			
100028822	ST. AUGUSTINE	FL		10/26/2018		1,205		(83)			(83)		1,122	1,122			
100182672	VIENNA	MO		12/12/2024		525		4			4		529	529			
100120742	AURORA	CO		08/25/2023		321		35			35		355	355			
100067516	OCALA	FL		09/23/2021		1,685		(128)			(128)		1,557	1,557			
100167136	TAFT	CA		09/13/2024		480		(76)			(76)		404	404			
100030341	NORWALK	CA		12/20/2018		919		173			173		1,092	1,092			
100107935	DACULA	GA		06/29/2023		15,164		(758)			(758)		14,406	14,406			
100152527	CADDO MILLS	TX		05/17/2024		547		(3)			(3)		545	545			
100149826	ROCKPORT	TX		04/29/2024		432		18			18		450	450			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130033	EAGLE RIVER	AK		09/27/2023		531		(30)			(30)		501	501			
100180362	OAK CREEK	WI		11/25/2024		618		34			34		652	652			
100185421	BUDA	TX		12/20/2024		571		3			3		575	575			
100100009	IOWA COLONY	TX		03/28/2023		309		(57)			(57)		252	252			
100180229	MESQUITE	TX		11/25/2024		584		(26)			(26)		558	558			
100090316	OAK RIDGE	TN		01/06/2023		504		(107)			(107)		396	396			
100071827	FRESNO	CA		10/14/2021		1,068		(101)			(101)		967	967			
100150649	POINCIANA	FL		05/06/2024		514		(21)			(21)		493	493			
100126418	BATON ROUGE	LA		08/30/2023		465		(28)			(28)		437	437			
100161965	PALM DESERT	CA		07/31/2024		676		(126)			(126)		549	549			
100133229	GARLAND	TX		11/29/2023		10,413		6			6		10,419	10,419			
100101565	HILLSBORO	MO		04/26/2023		6,784		(139)			(139)		6,644	6,644			
100185339	AURORA	IL		12/20/2024		534		(24)			(24)		511	511			
100155056	RICHMOND	VA		07/19/2024		524		(54)			(54)		469	469			
100071714	ORMOND BEACH	FL		10/14/2021		1,134		(88)			(88)		1,046	1,046			
100165954	RIVERDALE	GA		09/06/2024		478		(20)			(20)		458	458			
100161762	TRENTON	NJ		07/31/2024		(20)		441			441		421	421			
100102828	CHARLOTTE	NC		06/22/2023		1,051		(134)			(134)		917	917			
100180405	HOUSTON	TX		11/25/2024		583		(10)			(10)		574	574			
100112970	EAST PATCHOGUE	NY		06/29/2023		39		852			852		891	891			
100089942	WEST CALDWELL	NJ		01/26/2023		635		(228)			(228)		407	407			
100065029	CANDLER	NC		07/14/2021		1,110		(83)			(83)		1,027	1,027			
100173175	FRESNO	CA		10/30/2024		536		(21)			(21)		515	515			
100142453	MONROE	NC		03/08/2024		1,147		(72)			(72)		1,075	1,075			
100025292	HYATTSVILLE	MD		09/20/2018		763		(22)			(22)		741	741			
100165425	BRYAN	TX		08/29/2024		484		(15)			(15)		469	469			
100164064	LAS VEGAS	NV		08/21/2024		488		(102)			(102)		386	386			
100026215	ENGLEWOOD	NJ		09/20/2018		665		141			141		806	806			
100174703	BERLIN	CT		10/31/2024		528		(85)			(85)		443	443			
100134037	EAST CHICAGO	IN		10/25/2023		429		(25)			(25)		404	404			
100115096	PHILADELPHIA	PA		07/14/2023		599		(24)			(24)		575	575			
100119492	ATLANTA	GA		07/28/2023		601		19			19		621	621			
100114992	CHICAGO	IL		07/14/2023		593		(42)			(42)		551	551			
100110132	FORT VALLEY	GA		06/29/2023		376		(126)			(126)		249	249			
100049086	MELROSE PARK	IL		11/20/2020		764		320			320		1,084	1,084			
100028412	SCITUATE	RI		10/26/2018		766		228			228		994	994			
100100952	CASA GRANDE	AZ		04/28/2023		782		318			318		1,099	1,099			
100068362	CALDWELL	ID		08/25/2021		1,138		(68)			(68)		1,070	1,070			
100150860	EVANS	GA		05/08/2024		698		(4)			(4)		695	695			
100172150	KISSIMMEE	FL		10/17/2024		530		(85)			(85)		446	446			
100136299	LADY LAKE	FL		11/20/2023		478		(9)			(9)		469	469			
100045138	HENDERSON	NV		11/25/2020		2,277		(150)			(150)		2,127	2,127			
100164192	LANCASTER	CA		08/21/2024		545		(45)			(45)		500	500			
100139288	GRAND PRAIRIE	TX		12/28/2023		2,532		(64)			(64)		2,468	2,468			
100128507	NORTH LAS VEGAS	NV		09/15/2023		548		(22)			(22)		526	526			
100053670	SALEM	OR		03/23/2021		510		(96)			(96)		414	414			
100088244	NEW HAVEN	CT		10/17/2022		630		(28)			(28)		602	602			
100149348	KAUFMAN	TX		04/24/2024		617		113			113		730	730			
100151554	LAKE WALES	FL		05/10/2024		566		45			45		611	611			
100100047	NEWPORT	OR		03/28/2023		311		(142)			(142)		169	169			
100114589	TOMBALL	TX		06/29/2023		558		13			13		571	571			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142444	SUMMIT	IL		03/08/2024		404		(85)			(85)		319	319			
100068431	WINTER HAVEN	FL		08/25/2021		1,118		(74)			(74)		1,045	1,045			
100136352	JASPER	GA		11/20/2023		550		70			70		620	620			
100177736	VICTORIA	MN		11/19/2024		915		(133)			(133)		782	782			
100024842	SPARKS	NV		09/20/2018		853		18			18		871	871			
100148413	OKLAHOMA CITY	OK		04/12/2024		645		66			66		712	712			
100138816	DECATUR	TX		12/21/2023		485		(42)			(42)		443	443			
100138857	HOLIDAY	FL		12/21/2023		538		(36)			(36)		501	501			
100129369	STANWOOD	WA		09/25/2023		623		37			37		661	661			
100045493	EAST ORANGE	NJ		11/25/2020		3,226		(674)			(674)		2,551	2,551			
100099930	HAYDEN	ID		03/28/2023		1,155		(43)			(43)		1,112	1,112			
100167922	EL MIRAGE	CA		09/20/2024		501		(49)			(49)		452	452			
100067943	WEST POINT	VA		09/23/2021		1,120		(95)			(95)		1,025	1,025			
100167118	KANSAS CITY	MO		09/13/2024		440		(63)			(63)		377	377			
100159965	MIAMI	FL		08/16/2024		516		(44)			(44)		472	472			
100178048	BRECKENRIDGE	CO		11/19/2024		1,181		(90)			(90)		1,091	1,091			
100185363	SCHERTZ	TX		12/20/2024		873		7			7		880	880			
100119686	HAMILTON TOWNSHIP	NJ		08/08/2023		537		(29)			(29)		508	508			
100013391	WINTON	CA		05/25/2017		700		111			111		811	811			
100065438	CHULA VISTA	CA		07/28/2021		2,345		(83)			(83)		2,261	2,261			
100079571	LAS VEGAS	NV		04/25/2022		677		(52)			(52)		625	625			
100171929	HOUSTON	TX		10/17/2024		583		(26)			(26)		557	557			
100115632	VENTNOR CITY	NJ		07/19/2023		1,058		(32)			(32)		1,026	1,026			
100048537	ORMOND BEACH	FL		11/20/2020		1,177		(94)			(94)		1,083	1,083			
100062712	KATY	TX		07/01/2021		1,254		(50)			(50)		1,203	1,203			
100120362	ROCKFORD	MI		08/18/2023		552		(28)			(28)		523	523			
100020219	CAROLINA BEACH	NC		07/17/2018		1,115		(58)			(58)		1,057	1,057			
100055245	CONCORD	CA		03/23/2021		974		(139)			(139)		835	835			
100140489	POOLER	GA		01/19/2024		3,762		(91)			(91)		3,670	3,670			
100153918	HOT SPRINGS VILLAGE	AR		06/05/2024		474		(18)			(18)		456	456			
100019856	SALEM	MA		07/30/2018		1,187		(51)			(51)		1,136	1,136			
100160598	DESERT HOT SPRINGS	CA		07/19/2024		525		(112)			(112)		413	413			
100071922	YUMA	AZ		11/19/2021		1,095		(229)			(229)		866	866			
100117489	POCONO LAKE	PA		07/20/2023		688		22			22		709	709			
100091931	LAHAINA	HI		02/03/2023		490		(56)			(56)		434	434			
100146629	CLEARLAKE	CA		03/20/2024		494		(48)			(48)		446	446			
100152745	NAPLES	FL		05/22/2024		519		(62)			(62)		457	457			
100048312	ORLANDO	FL		11/20/2020		1,793		(258)			(258)		1,535	1,535			
100060174	DACULA	GA		06/25/2021		1,206		(68)			(68)		1,138	1,138			
100043240	EXETER	NH		08/13/2020		1,127		(588)			(588)		539	539			
100175993	MURRELLS INLET	SC		11/14/2024		497		79			79		575	575			
100184391	MESQUITE	TX		12/16/2024		467		(65)			(65)		402	402			
100103614	ORLANDO	FL		05/08/2023		504		11			11		515	515			
100012656	BELTSVILLE	MD		05/25/2017		294		172			172		466	466			
100162052	PALM BAY	FL		07/31/2024		512		(136)			(136)		376	376			
100147803	CORVALLIS	OR		04/08/2024		4,859		(244)			(244)		4,616	4,616			
100135849	LINCOLN	CA		11/10/2023		1,206		7			7		1,213	1,213			
100111752	FREMONT	CA		06/29/2023		623		959			959		1,582	1,582			
100054648	MCHENRY	IL		03/23/2021		800		(144)			(144)		657	657			
100068418	SUNRISE	FL		08/25/2021		1,165		(111)			(111)		1,054	1,054			
100135902	LAS VEGAS	NV		11/13/2023		461		(47)			(47)		414	414			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055596	SNOQUALMIE	WA		03/23/2021		3,115		(79)			(79)		3,036	3,036			
100100847	LOCKPORT	IL		04/28/2023		18,025		520			520		18,544	18,544			
100024650	RIVERSIDE	CA		09/20/2018		812		21			21		834	834			
100117083	BUFFALO	NY		07/20/2023		(711)		1,545			1,545		833	833			
100026054	STRATFORD	CT		09/20/2018		943		168			168		1,111	1,111			
100113446	JAMAICA	NY		06/29/2023		363		1,485			1,485		1,847	1,847			
100148374	SANFORD	NC		04/12/2024		593		7			7		600	600			
100130434	FORT LAUDERDALE	FL		09/28/2023		499		(48)			(48)		451	451			
100175927	GREEN COVE SPRINGS	FL		11/14/2024		2,214		376			376		2,590	2,590			
100169125	CALERA	AL		09/27/2024		676		39			39		715	715			
100169128	CALERA	AL		09/27/2024		676		39			39		715	715			
100169129	CALERA	AL		09/27/2024		676		39			39		715	715			
100169130	CALERA	AL		09/27/2024		676		39			39		715	715			
100108171	GALVESTON	TX		05/24/2023		483		(47)			(47)		436	436			
100152549	MCKENA	IL		05/17/2024		488		3			3		491	491			
100081364	ZEBULON	NC		03/18/2022		1,051		52			52		1,103	1,103			
100074398	RAEFORD	NC		12/02/2021		965		(189)			(189)		776	776			
100131869	CORPUS CHRISTI	TX		10/06/2023		329		54			54		383	383			
100152699	CRANDALL	TX		05/17/2024		542		2			2		544	544			
100138057	ARLINGTON	TX		12/13/2023		466		23			23		490	490			
100011988	PERTH AMBOY	NJ		03/08/2017		1,403		281			281		1,684	1,684			
100167079	KINGMAN	AZ		09/13/2024		459		(63)			(63)		396	396			
100027938	NEPTUNE	NJ		10/26/2018		1,076		299			299		1,375	1,375			
100078853	RIVERVIEW	FL		02/24/2022		1,094		42			42		1,136	1,136			
100129537	VICTORVILLE	CA		09/29/2023		4,254		(11)			(11)		4,243	4,243			
100161472	TOMBALL	TX		07/30/2024		560		(33)			(33)		526	526			
100089733	MONTERREY	MEX		12/02/2022		556							556	556			
100185307	LAREDO	TX		12/20/2024		596		22			22		618	618			
100017183	RIVERBANK	CA		04/26/2018		2,059		159			159		2,218	2,218			
100026561	PORT JEFFERSON STATION	NY		09/26/2018		3,447		214			214		3,662	3,662			
100011558	RIVERSIDE	CA		03/08/2017		511		621			621		1,132	1,132			
100149642	KANNAPOLIS	NC		04/26/2024		661		58			58		719	719			
100158080	KING OF PRUSSIA	PA		07/09/2024		520		(25)			(25)		495	495			
100171943	WISCONSIN RAPIDS	WI		10/17/2024		590		(38)			(38)		552	552			
100064249	JACKSON	NJ		07/01/2021		2,299		126			126		2,424	2,424			
100019922	SAN BERNARDINO	CA		07/30/2018		33,424		(623)			(623)		32,800	32,800			
100162047	STOCKBRIDGE	GA		07/31/2024		824		(82)			(82)		742	742			
100065488	LANCASTER	CA		07/28/2021		1,396		(128)			(128)		1,268	1,268			
100132590	COLUMBUS	OH		11/03/2023		447		(10)			(10)		437	437			
100147857	PINGREE GROVE	IL		04/08/2024		648		119			119		767	767			
100165895	PEARBLOSSOM	CA		08/30/2024		504		(39)			(39)		465	465			
100071631	LAS VEGAS	NV		10/14/2021		1,205		(65)			(65)		1,141	1,141			
100169475	GRAYSLAKE	IL		09/30/2024		469		(42)			(42)		427	427			
100076012	LAKELAND	TN		01/07/2022		1,024		(88)			(88)		937	937			
100174470	WESLEY CHAPEL	FL		10/31/2024		335		(6)			(6)		330	330			
100067518	MIAMI	FL		09/23/2021		1,090		(105)			(105)		984	984			
100102726	PALATINE	IL		06/22/2023		756		(145)			(145)		610	610			
100167982	WELLS	MN		09/20/2024		333		(47)			(47)		286	286			
100172143	RIVERSIDE	CA		10/17/2024		571		(40)			(40)		531	531			
100081488	WENATCHEE	WA		03/18/2022		1,184		99			99		1,283	1,283			
100157863	LAS VEGAS	NV		07/09/2024		607		35			35		642	642			

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100143453	GLEN BURNIE	MD		02/16/2024		380		(11)			(11)		368	368			
100169795	SACRAMENTO	CA		09/30/2024		862		(8)			(8)		855	855			
100172242	VILLA RICA	GA		10/21/2024		646		(22)			(22)		624	624			
100013402	BANNING	CA		05/25/2017		1,030		113			113		1,143	1,143			
100088247	GALLOWAY	NJ		10/17/2022		622		(37)			(37)		586	586			
100144190	FORT WORTH	TX		03/07/2024		2,489		90			90		2,579	2,579			
100186639	OMAHA	NE		12/30/2024		516		(18)			(18)		497	497			
100103024	MURFREESBORO	TN		06/22/2023		486		(99)			(99)		387	387			
100090883	ADELANTO	CA		01/31/2023		2,514		(11)			(11)		2,503	2,503			
100116570	BOKEELIA	FL		07/20/2023		494		34			34		528	528			
100087379	MIAMI	FL		10/25/2022		749		116			116		865	865			
100079122	SPOKANE	WA		02/24/2022		1,036		(61)			(61)		974	974			
100057581	SEVIERVILLE	TN		06/30/2021		1,195		(49)			(49)		1,146	1,146			
100031455	FAIRFIELD	CA		03/29/2019		659		342			342		1,001	1,001			
100116786	KISSIMMEE	FL		07/20/2023		663		585			585		1,248	1,248			
100182436	FORT WORTH	TX		12/12/2024		551		42			42		593	593			
100141683	SCITUATE	RI		01/30/2024		384		(63)			(63)		321	321			
100117220	KATY	TX		07/20/2023		(750)		1,614			1,614		864	864			
100117377	PLANO	TX		07/20/2023		858		739			739		1,598	1,598			
100171230	HOUSTON	TX		10/16/2024		757		(15)			(15)		742	742			
100181905	MONTGOMERY	IL		12/12/2024		542		(15)			(15)		526	526			
100155967	SURPRISE	AZ		06/18/2024		509		(54)			(54)		455	455			
100174550	LAWRENCEVILLE	GA		10/31/2024		182		(53)			(53)		130	130			
100067926	RAYTOWN	MO		09/23/2021		1,111		(86)			(86)		1,025	1,025			
100115210	TAMPA	FL		07/17/2023		515		(23)			(23)		491	491			
100137437	FRESNO	CA		01/11/2024		380		(97)			(97)		283	283			
100055251	MONROE	WA		03/23/2021		3,071		(176)			(176)		2,895	2,895			
100149351	SAN ANTONIO	FL		04/24/2024		650		107			107		757	757			
100180574	NEW BRAUNFELS	TX		11/26/2024		793		(38)			(38)		755	755			
100099840	PLEASANTVILLE	NJ		02/28/2023		558		(35)			(35)		522	522			
100064963	REDDING	CA		07/14/2021		1,043		(89)			(89)		954	954			
100057695	BATON ROUGE	LA		06/30/2021		1,210		(38)			(38)		1,172	1,172			
100074896	AUBURN	CA		12/01/2021		1,223		(39)			(39)		1,184	1,184			
100171803	CONCORD	NC		10/17/2024		684		70			70		754	754			
100176007	BAKERSFIELD	CA		12/20/2024		3,701		(177)			(177)		3,524	3,524			
100088333	MOORE	TX		01/06/2023		412		(95)			(95)		318	318			
100161377	FALLING WATERS	WV		07/25/2024		549		(37)			(37)		512	512			
100120339	BRANDON	FL		08/18/2023		450		(25)			(25)		425	425			
100173890	NORFOLK	VA		10/31/2024		543		(73)			(73)		470	470			
100087160	DULUTH	GA		10/25/2022		789		142			142		931	931			
100115110	GERMANTOWN	MD		07/14/2023		1,430		8			8		1,438	1,438			
100117062	ALBERTSON	NY		07/20/2023		662		360			360		1,022	1,022			
100158946	CALIFORNIA CITY	CA		08/15/2024		430		(81)			(81)		349	349			
100172226	LAWRENCEVILLE	GA		10/17/2024		518		(70)			(70)		448	448			
100129858	HARRISBURG	PA		09/27/2023		560		(39)			(39)		521	521			
100137150	CLERMONT	FL		11/28/2023		668		(53)			(53)		615	615			
100170898	ELK GROVE	CA		10/11/2024		534		(36)			(36)		497	497			
100168122	WHITE BEAR LAKE	MN		09/20/2024		548		(18)			(18)		530	530			
100168084	BIG BEAR CITY	CA		09/20/2024		540		(22)			(22)		518	518			
100157791	CLAXTON	GA		08/01/2024		1,109		(136)			(136)		973	973			
100114727	KISSIMMEE	FL		06/29/2023		583		5			5		588	588			

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100054435	AUBURN	MA		03/23/2021		836		(291)			(291)		545	545			
100176607	SAN ANTONIO	TX		11/15/2024		358		(57)			(57)		301	301			
100164571	FALLING WATERS	WV		08/21/2024		538		(73)			(73)		465	465			
100158555	ZEPHYRHILLS	FL		07/10/2024		490		8			8		498	498			
100137011	DAPHNE	AL		11/28/2023		1,877		270			270		2,147	2,147			
100150753	CASA GRANDE	AZ		05/06/2024		500		(14)			(14)		486	486			
100174762	KEARNEY	MO		10/31/2024		427		(74)			(74)		353	353			
100126738	SPOKANE	WA		08/30/2023		(69)		1,015			1,015		947	947			
100054531	SAINT PAUL	MN		03/23/2021		977		(157)			(157)		820	820			
100135043	LITHONIA	GA		10/30/2023		299		(39)			(39)		261	261			
100148340	DAPHNE	AL		04/12/2024		668		64			64		732	732			
100171377	NORMAN	OK		10/16/2024		628		(18)			(18)		609	609			
100182126	OCEAN ISLE BEACH	NC		12/12/2024		563		61			61		624	624			
100144057	WYLIE	TX		03/07/2024		501		(24)			(24)		477	477			
100164585	FALLING WATERS	WV		08/21/2024		536		(69)			(69)		467	467			
100101986	CHANDLER	TX		04/14/2023		4,146		(339)			(339)		3,806	3,806			
100164620	FALLING WATERS	WV		08/21/2024		525		(71)			(71)		454	454			
100129790	SACRAMENTO	CA		09/27/2023		487		(77)			(77)		410	410			
100091301	OREM	UT		01/31/2023		410		(91)			(91)		319	319			
100077830	ALBUQUERQUE	NM		01/14/2022		1,078		(89)			(89)		988	988			
100153942	MOSES LAKE	WA		06/05/2024		473		(35)			(35)		438	438			
100116829	MISSION VIEJO	CA		07/20/2023		833		393			393		1,226	1,226			
100136358	CENTERTON	AR		11/20/2023		499		37			37		536	536			
100174140	TAMARAC	FL		10/31/2024		1,164		(145)			(145)		1,019	1,019			
100158160	PAHOA	HI		07/09/2024		537		(22)			(22)		515	515			
100164323	FATE	TX		08/21/2024		24,355		1,246			1,246		25,601	25,601			
100109682	BROWNS MILLS	NJ		06/16/2023		1,894		(95)			(95)		1,799	1,799			
100028735	SAN BERNARDINO	CA		10/26/2018		699		14			14		713	713			
100078937	OMAHA	NE		02/24/2022		1,418		(26)			(26)		1,392	1,392			
100135030	SUGAR HILL	GA		10/30/2023		158		328			328		486	486			
100101670	LINCOLN	NE		04/26/2023		604		(29)			(29)		575	575			
100156871	COLUMBUS	OH		06/27/2024		443		(27)			(27)		416	416			
100158050	RICHMOND	TX		07/09/2024		2,161		(67)			(67)		2,094	2,094			
100140607	FALLING WATERS	WV		01/19/2024		530		(21)			(21)		509	509			
100025795	PITTSBURG	CA		09/20/2018		962		1,099			1,099		2,061	2,061			
100116891	FLOWER MOUND	TX		07/20/2023		497		76			76		573	573			
100079037	CLAYTON	NC		02/24/2022		3,095		(118)			(118)		2,977	2,977			
100057854	ODENTON	MD		06/30/2021		1,010		(48)			(48)		962	962			
100081183	WOODSTOCK	GA		03/18/2022		1,047		52			52		1,099	1,099			
100112347	CORAM	NY		06/29/2023		276		1,077			1,077		1,354	1,354			
100185924	LAS VEGAS	NV		12/26/2024		520		(31)			(31)		488	488			
100155073	ALBRIGHTSVILLE	PA		07/19/2024		494		(43)			(43)		451	451			
100066511	SUMMERVILLE	SC		08/02/2021		1,779		(5)			(5)		1,773	1,773			
100173199	FORNEY	TX		10/30/2024		531		(20)			(20)		511	511			
100115080	ARLINGTON	TX		07/14/2023		945		(52)			(52)		892	892			
100166032	FRESNO	CA		09/06/2024		544		(77)			(77)		467	467			
100081051	MANASSAS	VA		03/18/2022		720		57			57		777	777			
100140509	TOMBALL	TX		01/19/2024		11,523		(369)			(369)		11,154	11,154			
100082217	CABO SAN LUCAS	MEX		04/14/2022		717							717	717			
100118132	ORLANDO	FL		07/20/2023		60,396		(1)	60,376		(60,378)		18	18			
100110756	CHARLOTTE	NC		08/11/2023		547		(77)			(77)		470	470			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065066	ATLANTA	GA		07/14/2021		1,084		(76)			(76)		1,008	1,008			
100079586	WINTER GARDEN	FL		04/25/2022		679		(128)			(128)		551	551			
100164536	GALLATIN	TN		08/21/2024		375		(43)			(43)		332	332			
100134069	LEAGUE CITY	TX		10/27/2023		350		(17)			(17)		333	333			
100087163	CANTON	OH		10/25/2022		1,123		142			142		1,265	1,265			
100043391	CHICAGO	IL		08/13/2020		335		179			179		514	514			
100177742	LOS ANGELES	CA		11/19/2024		1,163		(71)			(71)		1,092	1,092			
100174478	PASO ROBLES	CA		10/31/2024		1,053		(62)			(62)		991	991			
100165449	COLLEGE STATION	TX		08/29/2024		566		(15)			(15)		551	551			
100062729	HANFORD	CA		07/01/2021		1,625		(33)			(33)		1,593	1,593			
100065179	COLORADO SPRINGS	CO		07/14/2021		1,186		(59)			(59)		1,127	1,127			
100101665	HOUSTON	TX		04/26/2023		617		11			11		628	628			
100140063	SAINT AUGUSTINE	FL		01/09/2024		651		84			84		735	735			
100032025	WEST COVINA	CA		03/29/2019		3,039		60			60		3,099	3,099			
100186577	ATHENS	AL		12/30/2024		655		163			163		818	818			
100135548	CEDAR LAKE	IN		11/13/2023		1,630		407			407		2,036	2,036			
100133819	WATERBURY	CT		10/20/2023		475		(61)			(61)		413	413			
100117482	FORT WALTON BEACH	FL		07/20/2023		540		(61)			(61)		480	480			
100148855	WILDWOOD CREST	NJ		04/17/2024		510		(22)			(22)		488	488			
100129349	ZEBULON	NC		09/25/2023		2,489		48			48		2,537	2,537			
100165382	LANCASTER	PA		08/29/2024		513		(11)			(11)		502	502			
100115162	MONTICELLO	NY		07/17/2023		1,339		(58)			(58)		1,280	1,280			
100054744	MINE HILL	NJ		03/23/2021		2,334		(362)			(362)		1,972	1,972			
100155195	SUMMERVILLE	SC		07/19/2024		515		(43)			(43)		472	472			
100057604	LANCASTER	CA		06/30/2021		1,170		(58)			(58)		1,111	1,111			
100054849	READING	PA		03/23/2021		1		436			436		437	437			
100044142	BLUE SPRINGS	MO		08/19/2020		3,117		(41)			(41)		3,076	3,076			
100128290	BALTIMORE	MD		09/14/2023		295		(19)			(19)		276	276			
100116085	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023		702		377			377		1,079	1,079			
100165860	AUBURN	WA		08/29/2024		463							463	463			
100117355	OCOEE	FL		07/20/2023		(1,650)		2,814			2,814		1,164	1,164			
100081075	CORONA	CA		03/18/2022		2,981		159			159		3,140	3,140			
100134527	FORT WORTH	TX		10/30/2023		5,699		(191)			(191)		5,508	5,508			
100062773	VIRGINIA BEACH	VA		07/01/2021		1,626		(43)			(43)		1,583	1,583			
100043633	WIXOM	MI		08/13/2020		2,311		(170)			(170)		2,141	2,141			
100175202	CITRUS SPRINGS	FL		11/05/2024		614		(15)			(15)		598	598			
100025170	NATIONAL CITY	CA		09/20/2018		1,196		146			146		1,342	1,342			
100179672	BEAVERTON	OR		11/21/2024		943		168			168		1,111	1,111			
100023873	CATONSVILLE	MD		09/10/2018		1,102		(30)			(30)		1,072	1,072			
100175278	OCALA	FL		11/05/2024		1,072		(53)			(53)		1,020	1,020			
100063759	WESLEY CHAPEL	FL		07/01/2021		1,299		(9)			(9)		1,289	1,289			
100102656	HALLANDALE BEACH	FL		06/22/2023		1,613		(229)			(229)		1,384	1,384			
100014633	WAILUKU	HI		09/27/2017		760		269			269		1,029	1,029			
100133983	KINGSTON BOROUGH	PA		10/25/2023		143		288			288		430	430			
100029362	TURLOCK	CA		10/26/2018		489		153			153		642	642			
100185996	EDINBURG	TX		12/26/2024		698		(32)			(32)		666	666			
100101182	DELAVAN	WI		04/28/2023		1,337		425			425		1,762	1,762			
100169258	CONCORD	NC		09/27/2024		488		(55)			(55)		433	433			
100080399	JACKSONVILLE	FL		04/14/2022		888		(237)			(237)		651	651			
100139561	GREENBELT	MD		12/28/2023		325		(48)			(48)		277	277			
100116749	FORT MYERS	FL		07/20/2023		651		733			733		1,384	1,384			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076235	SPRING LAKE	MI		01/07/2022		1,101		(34)			(34)		1,066	1,066			
100065559	SAVANNAH	GA		07/28/2021		1,582		(130)			(130)		1,452	1,452			
100028133	ROSEVILLE	CA		10/26/2018		1,502		284			284		1,787	1,787			
100116997	NEWARK	NJ		07/20/2023		601		391			391		992	992			
100182260	PROVIDENCE VILLAGE	TX		12/12/2024		616		114			114		729	729			
100149377	MANOR	TX		04/24/2024		569		38			38		608	608			
100144053	NEWBERRY	FL		03/07/2024		655		122			122		777	777			
100031381	MODESTO	CA		03/29/2019		817		246			246		1,062	1,062			
100167450	MONTAGUE	MI		09/16/2024		31,908		(628)			(628)		31,280	31,280			
100153193	EDMOND	OK		05/30/2024		1,454		(13)			(13)		1,442	1,442			
100143777	SANDY SPRINGS	GA		02/27/2024		342		(93)			(93)		249	249			
100091247	RICHFIELD	MN		01/31/2023		413		(55)			(55)		358	358			
100067950	MEMPHIS	TN		09/23/2021		1,186		(52)			(52)		1,133	1,133			
100068490	STUART	FL		08/25/2021		1,069		(112)			(112)		957	957			
100068493	STUART	FL		08/25/2021		1,069		(112)			(112)		957	957			
100136777	DOVER	DE		11/27/2023		427		(13)			(13)		414	414			
100081125	LEETON	MO		03/18/2022		1,042		25			25		1,067	1,067			
100065753	FRANKLINTON	NC		07/28/2021		1,093		(79)			(79)		1,014	1,014			
100000513	WALDORF	MD		09/27/2016		620		559			559		1,178	1,178			
100152295	SPRING	TX		05/17/2024		605		170			170		775	775			
100173752	PHILADELPHIA	PA		10/30/2024		473		(35)			(35)		438	438			
100167633	PROVIDENCE	RI		09/19/2024		629		(79)			(79)		550	550			
100049499	LOS ANGELES	CA		11/20/2020		886		44			44		930	930			
100175480	POOLER	GA		12/23/2024		532		11			11		543	543			
100139313	PEMBERTON	NJ		12/28/2023		408		(32)			(32)		376	376			
100139632	LAREDO	TX		12/28/2023		460		(32)			(32)		428	428			
100138848	ROME	GA		12/21/2023		659		(26)			(26)		633	633			
100144323	MADERA	CA		03/07/2024		484		(35)			(35)		450	450			
100164666	SARATOGA SPRINGS	UT		08/23/2024		318		(22)			(22)		296	296			
100115107	ROYSE CITY	TX		07/14/2023		563		(47)			(47)		516	516			
100158037	LUBBOCK	TX		07/09/2024		1,717		(40)			(40)		1,677	1,677			
100100715	WEST VALLEY CITY	UT		04/28/2023		828		256			256		1,083	1,083			
100116121	ALHAMBRA	CA		07/20/2023		648		370			370		1,018	1,018			
100185610	ROCHESTER	NH		12/20/2024		2,307		(59)			(59)		2,248	2,248			
100174044	SAINT AUGUSTINE	FL		10/31/2024		354		(54)			(54)		300	300			
100164511	FALLING WATERS	WV		08/21/2024		534		(69)			(69)		465	465			
100157924	JONESBORO	AR		07/09/2024		515		47			47		563	563			
100180248	WILLS POINT	TX		11/25/2024		566		(12)			(12)		554	554			
100050207	STAMFORD	CT		11/20/2020		1,173		(228)			(228)		945	945			
100103551	WASCO	CA		05/08/2023		1,905		(111)			(111)		1,794	1,794			
100162664	OCALA	FL		08/12/2024		584		90			90		673	673			
100108121	STONE MOUNTAIN	GA		05/24/2023		504		(35)			(35)		470	470			
100080759	TAVARES	FL		03/10/2022		1,293		(185)			(185)		1,107	1,107			
100057941	DENVER	CO		06/30/2021		1,097		(72)			(72)		1,024	1,024			
100152720	SNELLVILLE	GA		05/17/2024		493		(19)			(19)		473	473			
100170162	KERNERSVILLE	NC		10/08/2024		546		24			24		570	570			
100013373	DELAND	FL		05/25/2017		785		156			156		941	941			
100144151	PRINCETON	TX		03/07/2024		570		94			94		664	664			
100031923	SALINAS	CA		03/29/2019		832		182			182		1,014	1,014			
100091777	ARLINGTON HEIGHTS	IL		01/30/2023		450		(42)			(42)		407	407			
100080941	WESTMINSTER	SC		03/17/2022		845		(185)			(185)		660	660			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065999	SAINT LEONARD	MD		08/02/2021		2,193		(26)			(26)		2,166	2,166			
100115604	CRESTLINE	CA		07/19/2023		488		(22)			(22)		466	466			
100164037	BRANDON	FL		08/21/2024		1,148		(73)			(73)		1,075	1,075			
100128432	SAN ANTONIO	TX		09/15/2023		285		(81)			(81)		204	204			
100049599	WEST BABYLON	NY		11/20/2020		4,211		(217)			(217)		3,994	3,994			
100027807	ROCKAWAY BEACH	NY		10/26/2018		545		242			242		787	787			
100167647	TITUSVILLE	FL		09/19/2024		604		(57)			(57)		547	547			
100046337	VENTURA	CA		11/25/2020		2,332		(267)			(267)		2,065	2,065			
100088043	HAINES CITY	FL		10/25/2022		386		(52)			(52)		334	334			
100140686	DALLAS	TX		02/08/2024		1,581		(197)			(197)		1,384	1,384			
100083257	KATY	TX		05/10/2022		862		(110)			(110)		752	752			
100151828	OCALA	FL		05/10/2024		521		13			13		535	535			
100141708	VESTAL	NY		01/30/2024		419		34			34		453	453			
100151128	CRANDALL	TX		05/08/2024		835		32			32		867	867			
100071370	PORT SAINT LUCIE	FL		10/01/2021		1,225		(25)			(25)		1,201	1,201			
100141779	RINARD	IL		01/30/2024		600		(74)			(74)		526	526			
100148005	EDGEWOOD	KY		04/10/2024		702		2			2		704	704			
100120290	LAKE WORTH	TX		08/18/2023		470		(6)			(6)		464	464			
100165549	ROYSE CITY	TX		08/29/2024		572		(12)			(12)		560	560			
100179900	OCALA	FL		11/25/2024		626		93			93		719	719			
100103862	ST. PETERSBURG	FL		05/10/2023		512		(37)			(37)		475	475			
100135796	PONDER	TX		11/10/2023		26,522		188			188		26,710	26,710			
100079691	SAINT CLOUD	FL		04/25/2022		840		(61)			(61)		779	779			
100150816	APPLE VALLEY	MN		05/08/2024		535		(3)			(3)		532	532			
100074103	LAKELAND	FL		12/09/2021		1,050		(120)			(120)		931	931			
100028981	NAPLES	FL		10/26/2018		624		211			211		835	835			
100061013	MIDLAND	TX		06/01/2021		1,612		17			17		1,629	1,629			
100064234	ORLANDO	FL		07/01/2021		1,553		122			122		1,675	1,675			
100137635	FORT WORTH	TX		12/08/2023		898		121			121		1,019	1,019			
100148433	DAYTON	TX		04/12/2024		1,376		149			149		1,526	1,526			
100112758	MURRIETA	CA		06/29/2023		4,648		616			616		5,264	5,264			
100149637	ALBEMARLE	NC		04/26/2024		611		65			65		676	676			
100164224	FRESNO	CA		08/21/2024		7,115		(407)			(407)		6,708	6,708			
100017317	HYATTSVILLE	MD		04/26/2018		817		12			12		829	829			
100141618	OKLAHOMA CITY	OK		01/30/2024		518		(70)			(70)		448	448			
100031867	LEVITTOWN	NY		03/29/2019		1,278		227			227		1,504	1,504			
100172849	CHARLOTTE	NC		10/25/2024		660		(63)			(63)		597	597			
100100197	ATLANTA	GA		03/17/2023		518		(24)			(24)		494	494			
100177686	GILROY	CA		11/19/2024		1,164		(64)			(64)		1,099	1,099			
100012890	PERRIS	CA		05/25/2017		353		189			189		543	543			
100018116	LOS ANGELES	CA		06/08/2018		1,363		(49)			(49)		1,314	1,314			
100151192	WINTER SPRINGS	FL		05/10/2024		492		(12)			(12)		480	480			
100137986	BOLIVIA	NC		12/13/2023		833		139			139		972	972			
100152439	EDINBURG	TX		05/17/2024		494		12			12		507	507			
100100891	LINDEN	VA		04/28/2023		1,465		64			64		1,529	1,529			
100074102	LAKELAND	FL		12/09/2021		1,049		(118)			(118)		931	931			
100149900	HOUSTON	TX		04/29/2024		609		(35)			(35)		574	574			
100050013	CHICAGO	IL		11/20/2020		852		(260)			(260)		592	592			
100091533	WEST BABYLON	NY		01/20/2023		526		(40)			(40)		486	486			
100109797	YUMA	AZ		08/04/2023		463		(115)			(115)		348	348			
100162675	SAINT AUGUSTINE	FL		08/12/2024		592		49			49		641	641			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108460	FAIRHOPE	AL		05/25/2023		846		(84)			(84)		762	762			
100076237	OVERLAND PARK	KS		01/07/2022		1,087		(17)			(17)		1,070	1,070			
100060421	UPPER MARLBORO	MD		06/01/2021		820		11			11		831	831			
100184464	HANFORD	CA		12/17/2024		851		(51)			(51)		801	801			
100175934	SOUTH BEND	IN		11/14/2024		490		(18)			(18)		472	472			
100126347	BRIDGETON	NJ		08/30/2023		417		(48)			(48)		370	370			
100135836	VERO BEACH	FL		11/10/2023		496		(32)			(32)		464	464			
100149730	SWAN LAKE	NY		04/26/2024		468		(23)			(23)		445	445			
100061033	MEMPHIS	TN		06/01/2021		1,559		14			14		1,574	1,574			
100076460	FORT LAUDERDALE	FL		12/21/2021		1,773		(198)			(198)		1,575	1,575			
100031951	SAN DIEGO	CA		03/29/2019		887		77			77		963	963			
100164760	MILTON	FL		08/26/2024		576		67			67		644	644			
100151309	BELLEVIEW	FL		05/10/2024		752		170			170		922	922			
100134963	SAN DIEGO	CA		10/30/2023		24,424		172			172		24,597	24,597			
100111767	SILVER SPRING	MD		06/29/2023		340		437			437		778	778			
100091712	LOUISBURG	NC		03/24/2023		369		(44)			(44)		325	325			
100135583	LANCASTER	TX		11/09/2023		493		(52)			(52)		441	441			
100028168	WANTAGH	NY		10/26/2018		3,037		52			52		3,089	3,089			
100136053	GAINESVILLE	GA		11/16/2023		491		20			20		511	511			
100064989	PITTSBURG	CA		07/14/2021		11,506		(445)			(445)		11,061	11,061			
100151843	OCALA	FL		05/10/2024		522		16			16		538	538			
100141565	CLAYTON	NC		01/30/2024		625		(48)			(48)		577	577			
100116785	HESPERIA	CA		07/20/2023		757		468			468		1,225	1,225			
100049329	TACOMA	WA		11/20/2020		1,227		(261)			(261)		967	967			
100128116	CLARKSVILLE	TN		09/08/2023		633		72			72		705	705			
100161302	NEW HAVEN	CT		07/25/2024		607		(44)			(44)		563	563			
100180140	SUMMERVILLE	SC		11/25/2024		527		(23)			(23)		504	504			
100143487	ELK GROVE	CA		02/21/2024		47,248		(1,058)			(1,058)		46,190	46,190			
100081641	JACKSON	NJ		03/24/2022		1,139		(82)			(82)		1,058	1,058			
100166246	SHERMAN	TX		09/09/2024		606		39			39		645	645			
100029519	BATON ROUGE	LA		10/26/2018		1,521		460			460		1,980	1,980			
100154561	NORTH LAS VEGAS	NV		06/14/2024		2,133		(92)			(92)		2,041	2,041			
100055124	TUCKER	GA		03/23/2021		1,065		(238)			(238)		827	827			
100081516	VAN NUYS	CA		03/18/2022		1,101		60			60		1,161	1,161			
100065807	PACE	FL		07/28/2021		1,101		(79)			(79)		1,021	1,021			
100157968	CEDAR CITY	UT		07/09/2024		537		6			6		543	543			
100182274	KERNERSVILLE	NC		12/12/2024		601		82			82		683	683			
100012436	CHINO	CA		04/28/2017		3,004		350			350		3,354	3,354			
100071624	SCOTTSDALE	AZ		10/14/2021		1,173		(10)			(10)		1,164	1,164			
100186594	HOUSTON	TX		12/30/2024		622		93			93		715	715			
100053474	APPLING	GA		03/23/2021		346		(90)			(90)		255	255			
100111304	MARTINSBURG	WV		06/29/2023		788		572			572		1,359	1,359			
100148394	SAN ANTONIO	FL		04/12/2024		655		116			116		771	771			
100137401	LAWRENCEVILLE	GA		01/11/2024		830		(173)			(173)		657	657			
100061988	WASHINGTON	DC		07/01/2021		1,107		24			24		1,131	1,131			
100180292	TORRINGTON	CT		11/25/2024		575		(7)			(7)		567	567			
100079669	WESTPORT	WA		04/08/2022		635		(88)			(88)		547	547			
100076361	BAYVILLE	NJ		12/23/2021		302		(108)			(108)		194	194			
100148792	ROSHARON	TX		04/17/2024		752		130			130		882	882			
100184707	CUMMING	GA		12/17/2024		1,110		(48)			(48)		1,062	1,062			
100091376	NORFOLK	VA		02/22/2023		754		(3)			(3)		751	751			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112383	SKOKIE	IL		06/29/2023		(156)		1,085			1,085		929	929			
100168365	DESTIN	FL		09/25/2024		885		(10)			(10)		876	876			
100128835	SPRINGFIELD	TN		09/21/2023		479		7			7		486	486			
100031654	NORTH PORT	FL		03/29/2019		963		90			90		1,054	1,054			
100065088	NEWPORT NEWS	VA		07/14/2021		1,377		(81)			(81)		1,296	1,296			
100147914	GLASTONBURY	CT		04/08/2024		540		(15)			(15)		525	525			
100179884	MUSTANG	OK		11/25/2024		602		34			34		635	635			
100132629	RIO RICO	AZ		11/03/2023		490		(10)			(10)		480	480			
100081052	HOUSTON	TX		03/18/2022		1,082		82			82		1,163	1,163			
100067495	AMARILLO	TX		09/23/2021		1,058		(101)			(101)		957	957			
100150514	OCALA	FL		05/03/2024		596		66			66		662	662			
100063311	SENECA	SC		07/01/2021		1,601		(36)			(36)		1,565	1,565			
100067535	POWHATAN	VA		09/23/2021		1,074		(96)			(96)		978	978			
100079956	PANAMA CITY BEACH	FL		04/25/2022		379		(122)			(122)		258	258			
100065562	MIAMI	FL		07/28/2021		1,395		(92)			(92)		1,303	1,303			
100160216	LURAY	VA		07/18/2024		576		72			72		649	649			
100141614	RIFLE	CO		01/30/2024		10,659		(195)			(195)		10,463	10,463			
100057673	RIVERVIEW	FL		06/30/2021		1,271		(61)			(61)		1,210	1,210			
100152319	BRYAN	TX		05/17/2024		585		144			144		730	730			
100138755	WEST HARTFORD	CT		12/21/2023		301		(20)			(20)		281	281			
100053737	STATEN ISLAND	NY		03/23/2021		713		(164)			(164)		549	549			
100031398	VALLEJO	CA		03/29/2019		1,222		464			464		1,686	1,686			
100120359	CLEARLAKE	CA		08/18/2023		505		(37)			(37)		468	468			
100116468	KISSIMMEE	FL		07/20/2023		754		598			598		1,352	1,352			
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		951							951	951			
100115947	BUFORD	GA		07/20/2023		5,598		294			294		5,892	5,892			
100109936	CONROE	TX		06/22/2023		(125)		636			636		511	511			
100128255	COLUMBUS	OH		09/14/2023		487		(78)			(78)		409	409			
100107931	SENECA	SC		06/29/2023		510		(67)			(67)		443	443			
100120796	WATERBURY	CT		08/25/2023		425		(67)			(67)		358	358			
100026515	SCHERTZ	TX		09/26/2018		972		(61)			(61)		911	911			
100010725	TAMPA	FL		12/23/2016		2,844		(94)			(94)		2,750	2,750			
100169588	ARBOR VITAE	WI		09/30/2024		525		(21)			(21)		503	503			
100066532	SOUTH AMBOY	NJ		08/02/2021		1,573		(3)			(3)		1,570	1,570			
100128305	WOODBRIDGE	VA		09/14/2023		521		(49)			(49)		471	471			
100138309	GREAT CACAPON	WV		12/18/2023		505		(22)			(22)		484	484			
100163885	DELAND	FL		09/27/2024		534		8			8		542	542			
100136934	BRIDGEVILLE	PA		11/28/2023		535		49			49		584	584			
100024930	LAKE ELSINORE	CA		09/20/2018		948		(9)			(9)		939	939			
100165524	JACKSONVILLE	FL		08/29/2024		479		(22)			(22)		457	457			
100109689	APPLE VALLEY	CA		06/16/2023		453		(33)			(33)		420	420			
100168182	SPRING	TX		09/20/2024		568		22			22		590	590			
100129288	CHAUMONT	NY		09/25/2023		509		41			41		550	550			
100153407	PHILADELPHIA	PA		05/30/2024		432		(25)			(25)		407	407			
100159683	PETOSKEY	MI		08/23/2024		11,158		(997)			(997)		10,161	10,161			
100174352	IOWA	LA		10/31/2024		664		66			66		730	730			
100068280	WILDWOOD	NJ		08/25/2021		1,224		(93)			(93)		1,132	1,132			
100078963	INDIANAPOLIS	IN		02/24/2022		1,172		(35)			(35)		1,137	1,137			
100171228	EL PASO	TX		10/16/2024		1,843		(131)			(131)		1,712	1,712			
100067557	YUMA	AZ		09/23/2021		1,453		(126)			(126)		1,327	1,327			
100076170	ARLINGTON	TX		01/07/2022		727		(53)			(53)		674	674			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100111393	STREAMWOOD	IL		06/29/2023		2,676		1			1		2,677	2,677			
100185617	TAMPA	FL		12/20/2024		559		(21)			(21)		538	538			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022		655		(39)			(39)		616	616			
100141462	BRUNSWICK	MD		01/30/2024		1,271		(146)			(146)		1,125	1,125			
100159909	WESLEY CHAPEL	FL		08/16/2024		526		(63)			(63)		463	463			
100092019	PHILADELPHIA	PA		02/09/2023		513		(47)			(47)		466	466			
100117086	ROBBINSVILLE	NJ		07/20/2023		659		254			254		913	913			
100160849	HAMPTON	VA		07/24/2024		1,139		(117)			(117)		1,021	1,021			
100168358	FOREST PARK	GA		09/25/2024		476		(22)			(22)		454	454			
100043068	CHICAGO	IL		05/28/2020		674		(58)			(58)		616	616			
100017531	LOS ANGELES	CA		04/26/2018		717		68			68		785	785			
100013238	ROBERTSDALE	AL		05/25/2017		709		315			315		1,024	1,024			
100174834	PLEASANTON	TX		10/31/2024		502		(95)			(95)		407	407			
100149776	SOUTH FALLSBURG	NY		04/26/2024		479		(32)			(32)		447	447			
100013886	DORAL	FL		05/25/2017		822		25			25		847	847			
100158886	PONCHATOULA	LA		07/12/2024		595		101			101		696	696			
100136426	CONOVER	NC		11/20/2023		588		178			178		767	767			
100128042	MC MINNVILLE	TN		09/08/2023		752		79			79		831	831			
100169554	PLAINFIELD	IL		09/30/2024		560		2			2		562	562			
100065672	SAINT LOUIS	MO		07/28/2021		1,018		(92)			(92)		926	926			
100116827	WINTER GARDEN	FL		07/20/2023		653		545			545		1,198	1,198			
100014345	NEW BEDFORD	MA		09/27/2017		811		362			362		1,173	1,173			
100141518	RICHMOND	VA		01/30/2024		380		(51)			(51)		329	329			
100129314	CHARLOTTE	NC		09/25/2023		502		15			15		517	517			
100164074	SHORELINE	WA		08/21/2024		360		(33)			(33)		327	327			
100178083	PHOENIX	AZ		11/19/2024		879		(97)			(97)		782	782			
100128515	MELBOURNE	FL		09/15/2023		489		(36)			(36)		453	453			
100167645	LOUISVILLE	KY		09/19/2024		547		(39)			(39)		508	508			
100175967	GREENVILLE	SC		11/14/2024		598		(41)			(41)		557	557			
100032055	INGLEWOOD	CA		03/29/2019		825		(49)			(49)		776	776			
100159568	NAPLES	FL		07/15/2024		505		(76)			(76)		429	429			
100065434	CHESTER SPRINGS	PA		07/28/2021		1,188		(41)			(41)		1,147	1,147			
100136918	HAVERHILL	MA		11/28/2023		12,850		(218)			(218)		12,632	12,632			
100171791	CLEVELAND	TX		10/17/2024		878		(36)			(36)		842	842			
100135756	CHARLOTTE	NC		11/10/2023		554		63			63		617	617			
100138363	KATY	TX		12/18/2023		2,163		64			64		2,226	2,226			
100025598	CARMEL	NY		09/20/2018		628		223			223		851	851			
100118183	KISSIMMEE	FL		07/20/2023		350		(54)			(54)		297	297			
100114980	BAKERSFIELD	CA		07/14/2023		528		(19)			(19)		509	509			
100169547	LOMPOC	CA		09/30/2024		545		(20)			(20)		525	525			
100155830	BOYNTON BEACH	FL		06/18/2024		1,151		(71)			(71)		1,080	1,080			
100185897	MC FARLAND	CA		12/26/2024		1,043		(24)			(24)		1,019	1,019			
100169886	BROUSSARD	LA		11/08/2024		560		(57)			(57)		503	503			
100158834	KNOXVILLE	TN		07/12/2024		645		(35)			(35)		610	610			
100066867	KINGWOOD	TX		08/02/2021		1,293		(5)			(5)		1,289	1,289			
100162994	RICHMOND	VA		08/12/2024		462		(29)			(29)		432	432			
100116476	DESTIN	FL		07/20/2023		932		562			562		1,494	1,494			
100147775	SAVANNAH	GA		04/08/2024		564		19			19		583	583			
100164966	SMITHFIELD	NC		08/28/2024		731		(82)			(82)		649	649			
100109989	NORCROSS	GA		06/22/2023		501		(38)			(38)		463	463			
100147361	PHOENIX	AZ		05/08/2024		472		(104)			(104)		369	369			

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100133168	ORLANDO	FL		11/29/2023		447		31			31		478	478			
100162324	MIAMI	FL		08/06/2024		1,007		(49)			(49)		958	958			
100116879	KISSIMMEE	FL		07/20/2023		68,859		4,701			4,701		73,560	73,560			
100159320	SAINT AUGUSTINE	FL		07/15/2024		609		49			49		658	658			
100156085	CANTONMENT	FL		06/18/2024		513		(79)			(79)		434	434			
100144285	NORTH PORT	FL		03/07/2024		503		(34)			(34)		469	469			
100181904	HEATH	OH		12/12/2024		551							551	551			
100018152	BRISTOL	CT		06/08/2018		1,117		(118)			(118)		999	999			
100159686	PHILADELPHIA	PA		08/23/2024		480		(33)			(33)		447	447			
100165502	CONROE	TX		08/29/2024		88,821		(1,854)			(1,854)		86,966	86,966			
100067918	WEST MELBOURNE	FL		09/23/2021		1,076		(85)			(85)		991	991			
100055686	NEW BOSTON	NH		03/23/2021		1,298		(143)			(143)		1,155	1,155			
100139126	RANCHO CORDOVA	CA		12/28/2023		37,056		(1,044)			(1,044)		36,013	36,013			
100062243	GROVEPORT	OH		07/01/2021		1,493		26			26		1,519	1,519			
100152971	GREENACRES	FL		06/27/2024		456		(48)			(48)		409	409			
100165978	SAINT PETERSBURG	FL		09/06/2024		504		(19)			(19)		485	485			
100013355	LAS VEGAS	NV		05/25/2017		921		314			314		1,235	1,235			
100134742	ALTAMONTE SPRINGS	FL		10/30/2023		458		3			3		461	461			
100182421	ROUND ROCK	TX		12/12/2024		563		62			62		625	625			
100071860	ASBURY PARK	NJ		10/14/2021		755		(84)			(84)		671	671			
100028425	RANCHO CORDOVA	CA		10/26/2018		1,184		(121)			(121)		1,063	1,063			
100117797	GREENVILLE	TX		07/20/2023		944		48			48		992	992			
100140861	PIEDMONT	SC		03/06/2024		404		(65)			(65)		339	339			
100156039	BOYNTON BEACH	FL		06/18/2024		160		(23)			(23)		138	138			
100026001	LOS ANGELES	CA		09/20/2018		961		32			32		993	993			
100185749	BAKERSFIELD	CA		12/23/2024		1,108		(73)			(73)		1,035	1,035			
100080973	MINNEAPOLIS	MN		03/18/2022		1,062		71			71		1,133	1,133			
100165863	EL PASO	TX		08/29/2024		389		(127)			(127)		262	262			
100130308	SUMMERFIELD	FL		09/28/2023		476		(78)			(78)		397	397			
100156240	BELLEVUE	KY		06/20/2024		463		(54)			(54)		409	409			
100173913	INDIAN HEAD	MD		10/31/2024		576		(58)			(58)		518	518			
100068990	ROY	UT		09/01/2021		2,132		(45)			(45)		2,087	2,087			
100138053	SPEEDWAY	IN		12/13/2023		2,664		(122)			(122)		2,543	2,543			
100168151	ROME	GA		09/20/2024		539		(15)			(15)		525	525			
100161747	COCONUT CREEK	FL		07/30/2024		1,203		(190)			(190)		1,012	1,012			
100100866	LOGAN	UT		04/28/2023		691		24			24		715	715			
100102962	PINSON	AL		06/22/2023		4,097		(134)			(134)		3,964	3,964			
100137588	SAN ANTONIO	TX		12/08/2023		451		(9)			(9)		443	443			
100169561	KINGMAN	AZ		09/30/2024		1,011		(30)			(30)		981	981			
100132069	GAINESVILLE	GA		10/13/2023		2,087		(10)			(10)		2,078	2,078			
100186618	ROCKPORT	TX		12/30/2024		603		67			67		670	670			
100115038	NORTH BRANCH	MN		07/14/2023		525		9			9		534	534			
100048201	BOCA RATON	FL		11/20/2020		952		(161)			(161)		791	791			
100117808	LOGANVILLE	GA		07/20/2023		503		(1)			(1)		502	502			
100184577	SAN DIEGO	CA		12/17/2024		1,080		(34)			(34)		1,046	1,046			
100170440	STILLWATER	OK		10/09/2024		524		(53)			(53)		470	470			
100115653	DAVENPORT	FL		07/19/2023		1,609		(83)			(83)		1,526	1,526			
100157695	CUMMING	GA		06/28/2024		459		(90)			(90)		369	369			
100078780	HENDERSONVLLE	NC		02/24/2022		1,030		(51)			(51)		979	979			
100185313	WINDER	GA		12/20/2024		583		34			34		617	617			
100057850	NEWARK	NJ		06/30/2021		1,217		(56)			(56)		1,161	1,161			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137066	HAGERSTOWN	MD		11/28/2023		494		4			4		498	498			
100139443	SAN FRANCISCO	CA		12/28/2023		1,449		(42)			(42)		1,407	1,407			
100055330	SUGAR LAND	TX		03/23/2021		761		(105)			(105)		656	656			
100153214	BOYNTON BEACH	FL		05/30/2024		469		6			6		475	475			
100168262	NORWALK	CT		09/20/2024		530		(1)			(1)		529	529			
100054024	HAMDEN	CT		03/23/2021		561		(256)			(256)		305	305			
100025140	HOLLYWOOD	FL		09/20/2018		3,393		441			441		3,834	3,834			
100134946	COLUMBIA	SC		10/30/2023		1,393		(57)			(57)		1,336	1,336			
100108997	LEHIGH ACRES	FL		05/31/2023		465		(86)			(86)		378	378			
100128051	COLUMBIA	TN		09/08/2023		415		50			50		465	465			
100013902	GIG HARBOR	WA		05/25/2017		875		80			80		955	955			
100071579	COCOA	FL		10/14/2021		1,149		(71)			(71)		1,079	1,079			
100141415	LYMAN	SC		01/30/2024		985		(16)			(16)		968	968			
100055298	MORENO VALLEY	CA		03/23/2021		1,077		(250)			(250)		827	827			
100089770	ANTELOPE	CA		12/02/2022		3,825		(201)			(201)		3,624	3,624			
100067435	STOCKTON	CA		09/23/2021		1,176		(71)			(71)		1,104	1,104			
100111637	SEVERN	MD		06/29/2023		(858)		1,513			1,513		655	655			
100128783	MARIETTA	GA		09/21/2023		419		(98)			(98)		321	321			
100026136	NILES	IL		09/20/2018		1,107		90			90		1,197	1,197			
100156151	INDIO	CA		07/25/2024		484		(48)			(48)		436	436			
100139324	MINNEOLA	FL		12/28/2023		327		80			80		407	407			
100114996	SAN ANTONIO	TX		07/14/2023		910		(40)			(40)		870	870			
100080010	OCALA	FL		04/25/2022		611		(134)			(134)		477	477			
100101600	COLUMBIA	SC		04/26/2023		539		(19)			(19)		520	520			
100024457	MIAMI	FL		09/20/2018		2,758		921			921		3,679	3,679			
100135026	GREENSBORO	NC		10/30/2023		529		(23)			(23)		506	506			
100053583	MELBOURNE	FL		03/23/2021		932		(269)			(269)		663	663			
100149622	WESLEY CHAPEL	FL		04/26/2024		5,329		(87)			(87)		5,242	5,242			
100173456	LACOMBE	LA		10/29/2024		552		(91)			(91)		461	461			
100084811	PINGREE GROVE	IL		08/02/2022		1,439		(33)			(33)		1,406	1,406			
100081227	MARIETTA	GA		03/18/2022		1,053		83			83		1,136	1,136			
100130431	GAINESVILLE	FL		09/28/2023		482		(63)			(63)		419	419			
100139426	HOUSTON	TX		12/28/2023		641		(29)			(29)		612	612			
100061095	SPOKANE VALLEY	WA		06/01/2021		1,574		15			15		1,588	1,588			
100029239	SACRAMENTO	CA		10/26/2018		648		66			66		714	714			
100144528	ORLANDO	FL		04/26/2024		458		(99)			(99)		360	360			
100135868	MIAMI	FL		11/13/2023		459		(87)			(87)		371	371			
100136380	CHARLES TOWN	WV		11/20/2023		451		(4)			(4)		447	447			
100114688	HENRICO	VA		06/29/2023		1,299		(64)			(64)		1,234	1,234			
100154899	WESLEY CHAPEL	FL		07/19/2024		558		(15)			(15)		543	543			
100108964	CHARLOTTE	NC		05/31/2023		536		(71)			(71)		465	465			
100159974	FORT LAUDERDALE	FL		08/16/2024		591		(101)			(101)		489	489			
100180424	BRYAN	TX		11/25/2024		1,210		83			83		1,293	1,293			
100164719	OCALA	FL		08/23/2024		510		(42)			(42)		468	468			
100064924	LAS VEGAS	NV		07/14/2021		1,148		(103)			(103)		1,045	1,045			
100065690	FORT COLLINS	CO		07/28/2021		1,068		(78)			(78)		990	990			
100013727	ROSEVILLE	CA		05/25/2017		1,224		136			136		1,360	1,360			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		1,068		(109)			(109)		958	958			
100013672	SOUTH AMBOY	NJ		05/25/2017		944		237			237		1,181	1,181			
100019964	LAS VEGAS	NV		07/30/2018		1,128		(70)			(70)		1,058	1,058			
100044288	SACRAMENTO	CA		08/19/2020		757		71			71		828	828			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017264	TAMPA	FL		04/26/2018		1,216		6			6		1,222	1,222			
100062214	MAITLAND	FL		07/01/2021		1,739		(25)			(25)		1,714	1,714			
100054801	MOYOCK	NC		03/23/2021		820		(147)			(147)		673	673			
100160857	ALBURQUEQUE	NM		07/24/2024		538		(19)			(19)		518	518			
100171528	BOLIVIA	NC		10/16/2024		2,346		(2)			(2)		2,344	2,344			
100044147	QUARTZ HILL	CA		08/19/2020		4,182		(36)			(36)		4,146	4,146			
100103142	BOLINGBROOK	IL		04/21/2023		182		(13)			(13)		169	169			
100023256	DENVER	CO		08/16/2018		1,102		(71)			(71)		1,031	1,031			
100091382	JEFFERSON	LA		02/22/2023		758		48			48		806	806			
100090178	PASADENA	TX		01/13/2023		345		59			59		403	403			
100087142	ALEXANDRIA	LA		10/25/2022		741		210			210		951	951			
100013803	GRESHAM	OR		05/25/2017		1,058		90			90		1,148	1,148			
100174688	GROTON	CT		10/31/2024		528		(31)			(31)		497	497			
100060684	SPRINGFIELD	PA		06/01/2021		1,974		18			18		1,992	1,992			
100161340	FALLING WATERS	WV		07/25/2024		550		(47)			(47)		503	503			
100181547	ATLANTA	GA		12/09/2024		302		(17)			(17)		285	285			
100061894	KISSIMMEE	FL		07/01/2021		419		(6)			(6)		413	413			
100141535	CYPRESS	TX		01/30/2024		452		(36)			(36)		416	416			
100044186	FONTANA	CA		08/19/2020		5,201		270			270		5,470	5,470			
100049475	STERLING HEIGHTS	MI		11/20/2020		37		399			399		436	436			
100140591	MESA	AZ		01/19/2024		413		(22)			(22)		392	392			
100152721	JASPER	AL		05/17/2024		609		153			153		761	761			
100139241	LAKE CHARLES	LA		12/28/2023		777		(17)			(17)		760	760			
100016529	CHARLOTTE	NC		04/10/2018		1,377		(33)			(33)		1,344	1,344			
100178075	LOS ANGELES	CA		11/19/2024		1,171		(60)			(60)		1,111	1,111			
100080031	BUFORD	GA		04/08/2022		690		(58)			(58)		632	632			
100135778	ANTIOCH	CA		11/10/2023		537		73			73		610	610			
100180588	SAN ANTONIO	TX		11/26/2024		1,990		5			5		1,996	1,996			
100157589	THE VILLAGES	FL		06/28/2024		8,087		(390)			(390)		7,697	7,697			
100113042	CORAL SPRINGS	FL		06/29/2023		2,405		1,094			1,094		3,499	3,499			
100129928	CHERRY HILL	NJ		09/27/2023		326		(20)			(20)		306	306			
100182264	OCALA	FL		12/12/2024		611		108			108		719	719			
100065325	SEVIERVILLE	TN		07/28/2021		1,108		(105)			(105)		1,003	1,003			
100164634	LONGS	SC		08/21/2024		583		(17)			(17)		566	566			
100120893	LAGUNA NIGUEL	CA		08/30/2023		5,222		(83)			(83)		5,140	5,140			
100179881	LANCASTER	TX		11/25/2024		125,677		1,661			1,661		127,338	127,338			
100101129	HARTFORD	CT		04/28/2023		849		(65)			(65)		784	784			
100161102	LURAY	VA		07/24/2024		550		45			45		596	596			
100164231	GREENVILLE	SC		08/21/2024		6,248		(226)			(226)		6,021	6,021			
100088016	MIAMI	FL		10/25/2022		375		(59)			(59)		316	316			
100159858	WEST PALM BEACH	FL		08/16/2024		474		(107)			(107)		367	367			
100152347	PARRISH	FL		05/17/2024		9,135		651			651		9,786	9,786			
100186666	TRAVELERS REST	SC		12/30/2024		514		(15)			(15)		499	499			
100029640	CREEDMOOR	NC		10/26/2018		679		132			132		811	811			
100069836	WASHINGTON	DC		09/01/2021		1,313		88			88		1,401	1,401			
100116163	RIVERSIDE	CA		07/20/2023		819		1,204			1,204		2,022	2,022			
100048962	FORT WASHINGTON	MD		11/20/2020		883		(151)			(151)		732	732			
100049663	HARWOOD HEIGHTS	IL		11/20/2020		513		146			146		659	659			
100057903	CHESTNUT HILL	MA		06/30/2021		1,182		(32)			(32)		1,151	1,151			
100184865	CUMMING	GA		12/17/2024		5,178		(109)			(109)		5,069	5,069			
100152917	LAS VEGAS	NV		05/22/2024		1,463		(103)			(103)		1,360	1,360			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127936	CLARKSVILLE	TN		09/08/2023		620		70			70		690	690			
100164597	FALLING WATERS	WV		08/21/2024		532		(74)			(74)		458	458			
100134703	BURBANK	IL		10/30/2023		6,786		39			39		6,826	6,826			
100047269	CAMPO	CA		11/20/2020		1,287		(243)			(243)		1,044	1,044			
100138209	RINGGOLD	GA		12/14/2023		477		(21)			(21)		456	456			
100110376	MURFREESBORO	TN		06/30/2023		1,435		(69)			(69)		1,366	1,366			
100101683	SAVANNAH	GA		04/26/2023		879		(49)			(49)		829	829			
100088313	HOUSTON	TX		11/10/2022		6,318		(357)			(357)		5,961	5,961			
100031156	FONTANA	CA		03/29/2019		1,303		231			231		1,535	1,535			
100152261	DICKINSON	TX		05/17/2024		11,412		(267)			(267)		11,145	11,145			
100160428	JACKSONVILLE	FL		07/19/2024		475		(68)			(68)		408	408			
100186709	JONESBORO	GA		12/31/2024		475		(63)			(63)		412	412			
100026987	LOS ANGELES	CA		09/26/2018		964		354			354		1,318	1,318			
100083734	PUERTO VALLARTA	MEX		06/28/2022		813							813	813			
100150604	BASTROP	TX		05/03/2024		640		166			166		806	806			
100100651	LAS VEGAS	NV		04/28/2023		811		86			86		897	897			
100150104	BROOKSHIRE	TX		06/14/2024		328		(101)			(101)		228	228			
100110441	ROSHARON	TX		06/30/2023		2,308		213			213		2,521	2,521			
100147913	BENTONVILLE	AR		04/08/2024		532		9			9		541	541			
100144174	FORT WORTH	TX		03/07/2024		7,525		30			30		7,555	7,555			
100129782	FRESNO	CA		09/27/2023		443		(76)			(76)		367	367			
100120718	SAN ANTONIO	TX		08/25/2023		572		(29)			(29)		543	543			
100180594	HOUSTON	TX		11/26/2024		663		(10)			(10)		653	653			
100043552	RAVENNA	OH		08/13/2020		567		(25)			(25)		542	542			
100064899	SUWANEE	GA		07/14/2021		1,142		(106)			(106)		1,036	1,036			
100117948	WESLEY CHAPEL	FL		07/20/2023		645		481			481		1,126	1,126			
100141322	PELHAM	AL		01/30/2024		426		(42)			(42)		384	384			
100155744	HEBER CITY	UT		06/18/2024		1,084		(50)			(50)		1,034	1,034			
100154329	AUBURNDALE	FL		06/07/2024		452		(9)			(9)		443	443			
100025431	PERRIS	CA		09/20/2018		956		137			137		1,093	1,093			
100020280	GILBERT	AZ		07/17/2018		1,241		(76)			(76)		1,165	1,165			
100133874	TAMPA	FL		10/24/2023		476		(22)			(22)		454	454			
100148643	OGDEN	UT		05/15/2024		1,201		(37)			(37)		1,165	1,165			
100171767	AURORA	IL		10/17/2024		656		(46)			(46)		610	610			
100013250	POUGHKEEPSIE	NY		05/25/2017		767		203			203		970	970			
100148181	OVERLAND PARK	KS		04/12/2024		542		(14)			(14)		528	528			
100066310	COLORADO SPRINGS	CO		08/02/2021		415		2			2		417	417			
100176805	GAINESVILLE	FL		11/15/2024		465		(61)			(61)		403	403			
100141072	BATON ROUGE	LA		02/20/2024		711		(29)			(29)		682	682			
100175676	DENISON	TX		11/12/2024		786		(47)			(47)		739	739			
100149121	PALM HARBOR	FL		04/22/2024		541		(84)			(84)		457	457			
100115001	ORO VALLEY	AZ		07/14/2023		569		(61)			(61)		509	509			
100119316	BROOKLYN PARK	MN		07/31/2023		2,497		92			92		2,589	2,589			
100186640	FRESNO	CA		12/30/2024		547		(9)			(9)		538	538			
100048621	VICTORVILLE	CA		11/20/2020		831		(108)			(108)		723	723			
100159379	HOUSTON	TX		07/15/2024		602		48			48		650	650			
100136944	COLLINSVILLE	OK		11/28/2023		497		(5)			(5)		492	492			
100153899	HOOVER	AL		06/05/2024		492		(25)			(25)		467	467			
100103685	TULSA	OK		05/08/2023		437		(59)			(59)		378	378			
100144628	MELISSA	TX		03/13/2024		2,134		(107)			(107)		2,027	2,027			
100138000	BUNKER HILL	WV		12/13/2023		438		8			8		446	446			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135912	DAYTONA BEACH	FL		11/13/2023		532		(72)			(72)		460	460			
100149640	FORNEY	TX		04/26/2024		559		(148)			(148)		411	411			
100091951	PORT CHARLOTTE	FL		02/07/2023		465		(76)			(76)		390	390			
100074460	RONKONKOMA	NY		12/02/2021		1,006		(206)			(206)		801	801			
100067649	SALINAS	CA		09/23/2021		1,132		(108)			(108)		1,025	1,025			
100139424	SOUTHAVEN	MS		12/28/2023		437		(8)			(8)		430	430			
100135730	VOLCANO	HI		11/10/2023		353		(29)			(29)		323	323			
100163083	MERIDIANVILLE	AL		08/13/2024		666		72			72		738	738			
100061001	ODESSA	TX		06/01/2021		1,570		15			15		1,584	1,584			
100013761	INGLEWOOD	CA		05/25/2017		799		(36)			(36)		763	763			
100165080	SAN ANTONIO	TX		08/28/2024		506		(30)			(30)		476	476			
100068513	GARLAND	TX		08/25/2021		1,034		(102)			(102)		932	932			
100079533	GRAYSON	GA		04/08/2022		660		(48)			(48)		613	613			
100149321	MOUNT PROSPECT	IL		04/24/2024		480		(15)			(15)		466	466			
100179898	NEW BRAUNFELS	TX		11/25/2024		610		106			106		716	716			
100161331	FORT WORTH	TX		07/25/2024		571		(73)			(73)		498	498			
100161294	PETALUMA	CA		07/25/2024		1,169		(56)			(56)		1,113	1,113			
100071820	PHILADELPHIA	PA		10/14/2021		1,042		(98)			(98)		943	943			
100153219	RICHARDSON	TX		05/30/2024		485		(4)			(4)		481	481			
100028715	LA PUENTE	CA		10/26/2018		2,744		165			165		2,909	2,909			
100110891	OAK FOREST	IL		06/29/2023		169		422			422		591	591			
100078792	CHARLESTON	SC		02/24/2022		1,082		62			62		1,144	1,144			
100161766	LUSBY	MD		07/31/2024		468		(38)			(38)		430	430			
100161319	BELLEVUE	PA		07/25/2024		331		15			15		346	346			
100150704	POCATELLO	ID		05/06/2024		542		(14)			(14)		528	528			
100141433	BOCA RATON	FL		01/30/2024		449		(19)			(19)		430	430			
100164549	LADY LAKE	FL		08/21/2024		480		(29)			(29)		451	451			
100162331	EDWARDS	CO		08/06/2024		314		(28)			(28)		285	285			
100100450	GOULDSBORO	PA		04/27/2023		458		(51)			(51)		407	407			
100068217	VICTORVILLE	CA		08/25/2021		1,076		(107)			(107)		969	969			
100140693	EVA	AL		02/08/2024		360		(60)			(60)		300	300			
100154734	CORINTH	TX		07/19/2024		572		15			15		587	587			
100186466	PHILADELPHIA	PA		12/30/2024		904		16			16		921	921			
100139262	LOUISVILLE	KY		12/28/2023		424		(31)			(31)		392	392			
100049683	BROOKLYN	NY		11/20/2020		1,135		(222)			(222)		913	913			
100026926	PALMDALE	CA		09/26/2018		451		149			149		601	601			
100180342	CHATTANOOGA	TN		11/25/2024		570		(8)			(8)		562	562			
100088891	MYRTLE BEACH	SC		11/15/2022		356		(61)			(61)		296	296			
100000597	LONGWOOD	FL		09/27/2016		600		158			158		758	758			
100071694	HAWTHORNE	CA		10/14/2021		1,106		(102)			(102)		1,004	1,004			
100081225	YORKTOWN	VA		03/18/2022		1,101		75			75		1,176	1,176			
100048562	MINNEAPOLIS	MN		11/20/2020		1,033		(242)			(242)		792	792			
100070499	FRESNO	TX		09/23/2021		1,159		(87)			(87)		1,072	1,072			
100065653	BELCAMP	MD		07/28/2021		1,198		(27)			(27)		1,170	1,170			
100043755	SUWANEE	GA		08/13/2020		310		114			114		424	424			
100028866	LAS VEGAS	NV		10/26/2018		656		76			76		733	733			
100147209	BRIDGETON	NJ		03/28/2024		(439)		762			762		323	323			
100154697	HIALEAH	FL		07/19/2024		540		(52)			(52)		488	488			
100184782	CANBY	OR		12/17/2024		997		(57)			(57)		939	939			
100047816	CHURCHVILLE	MD		11/20/2020		722		(227)			(227)		495	495			
100180382	CHERRY HILL	NJ		11/25/2024		592		13			13		606	606			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186642	SANFORD	NC		12/30/2024		573		17			17		590	590			
100066873	ROSHARON	TX		08/02/2021		1,203		10			10		1,213	1,213			
100111166	ADAMS	MN		06/29/2023		405		631			631		1,036	1,036			
100169211	TRENTON	NJ		09/27/2024		565		2			2		567	567			
100079441	HOUSTON	TX		03/17/2022		923		(130)			(130)		792	792			
100076284	BROWNS MILLS	NJ		01/07/2022		1,190		(27)			(27)		1,163	1,163			
100134682	KISSIMMEE	FL		10/30/2023		204		389			389		593	593			
100013586	AVENTURA	FL		05/25/2017		709		85			85		794	794			
100025842	CENTRAL ISLIP	NY		09/20/2018		738		204			204		942	942			
100132053	POMPANO BEACH	FL		10/13/2023		4,037		512			512		4,549	4,549			
100164089	ATLANTA	GA		08/21/2024		466		(13)			(13)		452	452			
100181626	ORLANDO	FL		12/11/2024		534		(5)			(5)		529	529			
100143268	DENTON	TX		02/16/2024		504		(2)			(2)		503	503			
100166005	CHICAGO	IL		09/06/2024		1,107		(18)			(18)		1,090	1,090			
100060296	MIDLOTHIAN	TX		06/25/2021		1,161		(66)			(66)		1,095	1,095			
100047384	SULTAN	WA		11/20/2020		1,055		(152)			(152)		902	902			
100153452	FRESNO	CA		05/30/2024		388		(24)			(24)		364	364			
100160997	LAND O LAKES	FL		07/24/2024		22,065		(186)			(186)		21,880	21,880			
100116564	WESLEY CHAPEL	FL		07/20/2023		472		88			88		560	560			
100079706	SUN VALLEY	NV		04/25/2022		760		(111)			(111)		648	648			
100062353	ROSELLE	NJ		07/01/2021		1,240		45			45		1,285	1,285			
100152504	WAUKEE	IA		05/17/2024		530		5			5		535	535			
100144124	LEXINGTON	KY		03/07/2024		524							524	524			
100171589	HURRICANE	UT		10/16/2024		854		(234)			(234)		620	620			
100175910	CONROE	TX		11/14/2024		332		44			44		376	376			
100180062	WILMINGTON	NC		11/25/2024		825		38			38		863	863			
100016557	TACOMA	WA		04/10/2018		1,461		91			91		1,552	1,552			
100120555	WEST POINT	CA		08/18/2023		402		(61)			(61)		341	341			
100101593	BRIDGEPORT	PA		04/26/2023		589		(31)			(31)		558	558			
100013950	OAKDALE	CA		05/25/2017		461		54			54		515	515			
100065598	MEMPHIS	TN		07/28/2021		1,035		(33)			(33)		1,002	1,002			
100023725	HOLLYWOOD	FL		09/04/2018		1,156		(81)			(81)		1,075	1,075			
100101776	NORTH CHARLESTON	SC		03/31/2023		328		(20)			(20)		309	309			
100060171	POST FALLS	ID		06/25/2021		3,433		(181)			(181)		3,252	3,252			
100160606	CARSON	CA		07/19/2024		453		(7)			(7)		446	446			
100172122	ROCKWALL	TX		10/17/2024		520		(85)			(85)		434	434			
100153967	EDMOND	OK		06/05/2024		477		(68)			(68)		410	410			
100181918	LAKELAND	FL		12/12/2024		1,296		45			45		1,341	1,341			
100011603	MESA	AZ		03/08/2017		715		369			369		1,083	1,083			
100143676	ALBANY	NY		02/22/2024		476		(48)			(48)		428	428			
100136953	SINKING SPRING	PA		11/28/2023		508		(5)			(5)		503	503			
100068180	LAKEWOOD	WA		08/25/2021		1,165		(65)			(65)		1,099	1,099			
100068181	LAKEWOOD	WA		08/25/2021		1,165		(65)			(65)		1,099	1,099			
100114340	NEWNAN	GA		06/29/2023		296		450			450		745	745			
100112966	NEW MILFORD	CT		06/29/2023		3,124		271			271		3,395	3,395			
100115726	WASHINGTON	DC		07/20/2023		5,014		(144)			(144)		4,871	4,871			
100186401	MILFORD	MI		12/30/2024		483		10			10		493	493			
100079153	ROSENBERG	TX		02/24/2022		1,054		7			7		1,060	1,060			
100087161	THE COLONY	TX		10/25/2022		1,897		194			194		2,091	2,091			
100149726	WEST HARTFORD	CT		04/26/2024		1,119		(25)			(25)		1,094	1,094			
100065184	GERMANTOWN	MD		07/14/2021		2,512		(99)			(99)		2,413	2,413			

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100025328	BELLEVILLE	NJ		09/20/2018		961		512			512		1,473	1,473			
100102706	VIRGINIA BEACH	VA		06/22/2023		750		(54)			(54)		696	696			
100168780	IRVING	TX		09/26/2024		345		(51)			(51)		294	294			
100132600	PLAINS TOWNSHIP	PA		11/03/2023		459		27			27		486	486			
100030642	CHESTER	VA		04/09/2019		937		104			104		1,041	1,041			
100152558	COLUMBUS	NC		05/17/2024		533		4			4		537	537			
100140757	BALTIMORE	MD		01/22/2024		1,240		(84)			(84)		1,156	1,156			
100136870	FALLING WATERS	WV		11/27/2023		444		19			19		463	463			
100118658	CHARLOTTE	NC		07/25/2023		437		(43)			(43)		394	394			
100082306	PINE	CO		04/14/2022		614		(78)			(78)		536	536			
100044268	RICHMOND	VA		08/19/2020		(72)		851			851		779	779			
100065702	WEST PARK	FL		07/28/2021		1,071		(86)			(86)		985	985			
100128220	GARLAND	TX		09/14/2023		514		(32)			(32)		482	482			
100173753	VINTON	VA		10/30/2024		555		(14)			(14)		541	541			
100027869	PATERSON	NJ		10/26/2018		476		476			476		952	952			
100180663	HAINES CITY	FL		11/26/2024		476		(66)			(66)		410	410			
100170456	RENO	NV		10/09/2024		433		(126)			(126)		306	306			
100055084	JAMUL	CA		03/23/2021		1,228		(71)			(71)		1,157	1,157			
100067955	GAITHERSBURG	MD		09/23/2021		1,122		(87)			(87)		1,035	1,035			
100132463	ROSWELL	GA		11/03/2023		55,753		705			705		56,458	56,458			
100053813	PARKVILLE	MD		03/23/2021		883		(227)			(227)		656	656			
100065798	ALLENTOWN	PA		07/28/2021		1,683		(62)			(62)		1,620	1,620			
100030960	NAPLES	FL		03/29/2019		1,508		(81)			(81)		1,427	1,427			
100143892	DALLAS	TX		03/06/2024		797		(57)			(57)		740	740			
100117360	MCKINNEY	TX		07/20/2023		834		382			382		1,216	1,216			
100169430	CHARLOTTE	NC		09/30/2024		457		(48)			(48)		410	410			
100064740	HOUSTON	TX		07/14/2021		1,079		(128)			(128)		951	951			
100157975	BALTIMORE	MD		07/09/2024		507		(9)			(9)		497	497			
100149458	MUNSTER	IN		04/24/2024		1,329		2			2		1,331	1,331			
100150850	SPRING	TX		05/08/2024		553		2			2		554	554			
100154646	YORKTOWN	VA		07/19/2024		22,384		(1,321)			(1,321)		21,063	21,063			
100152918	FORT WORTH	TX		05/22/2024		525		(20)			(20)		506	506			
100077950	CHANDLER	AZ		01/13/2022		1,008		(127)			(127)		881	881			
100047823	INWOOD	NY		11/20/2020		1,302		(290)			(290)		1,012	1,012			
100031336	MESA	AZ		03/29/2019		689		137			137		826	826			
100128077	FRANKLIN	KY		09/08/2023		581		56			56		637	637			
100137552	CHANDLER	AZ		12/08/2023		2,416		77			77		2,493	2,493			
100180366	ARLINGTON	TX		11/25/2024		593		16			16		609	609			
100087151	BETHANY	OK		10/25/2022		787		86			86		873	873			
100080967	BLAINE	MN		03/18/2022		1,132		25			25		1,157	1,157			
100173498	DAYTON	OH		10/29/2024		1,184		(115)			(115)		1,069	1,069			
100068506	LOS ANGELES	CA		08/25/2021		1,065		(89)			(89)		976	976			
100140521	MARICOPA	AZ		01/19/2024		638		52			52		689	689			
100055503	FREDERICKSBURG	VA		03/23/2021		911		(222)			(222)		690	690			
100074471	OKLAHOMA CITY	OK		12/02/2021		958		(182)			(182)		776	776			
100161304	MERCED	CA		07/25/2024		584		(11)			(11)		573	573			
100080160	OLYMPIC VALLEY	CA		02/25/2022		1,080		(25)			(25)		1,055	1,055			
100115049	WENTZVILLE	MO		07/14/2023		373		(7)			(7)		366	366			
100025690	COOPER CITY	FL		09/20/2018		824		13			13		837	837			
100141622	MISSOURI CITY	TX		01/30/2024		955		(116)			(116)		839	839			
100120407	TAFT	CA		08/18/2023		446		(23)			(23)		423	423			

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100175728	NORTH HILLS	CA		11/12/2024		1,039		(33)			(33)		1,006	1,006			
100142846	SAN BERNARDINO	CA		02/09/2024		479		(29)			(29)		450	450			
100176569	NORTH SYRACUSE	NY		11/15/2024		680		(41)			(41)		639	639			
100171865	TUSCALOOSA	AL		10/17/2024		658		36			36		694	694			
100111432	MENIFEE	CA		06/29/2023		324		400			400		724	724			
100087812	GOLDEN	CO		11/17/2022		8,904		(176)			(176)		8,727	8,727			
100114912	BELLEVIEW	FL		07/13/2023		407		(14)			(14)		393	393			
100144039	PILOT POINT	TX		03/07/2024		572		3			3		575	575			
100011378	LAKE WORTH	FL		01/27/2017		1,435		203			203		1,638	1,638			
100137128	BALTIMORE	MD		11/28/2023		474		6			6		479	479			
100030927	OAKLAND	CA		04/09/2019		631		167			167		799	799			
100017963	LAS VEGAS	NV		05/22/2018		1,109		(42)			(42)		1,067	1,067			
100164136	ROSEDALE	MD		08/21/2024		605		(14)			(14)		590	590			
100158676	SAINT AUGUSTINE	FL		07/10/2024		544		29			29		573	573			
100071724	CHANDLER	AZ		10/14/2021		1,151		(31)			(31)		1,121	1,121			
100132716	HAWORTH	NJ		11/03/2023		303		(13)			(13)		290	290			
100134461	HALLANDALE BEACH	FL		10/30/2023		75,290		(3,925)			(3,925)		71,366	71,366			
100156143	GALVESTON	TX		07/25/2024		532		(4)			(4)		528	528			
100075951	NORFOLK	VA		01/07/2022		1,169		(45)			(45)		1,124	1,124			
100180527	PHOENIX	AZ		11/26/2024		539		24			24		563	563			
100172865	BAKERSFIELD	CA		10/25/2024		529		(1)			(1)		528	528			
100119111	KATY	TX		07/28/2023		(139)		1,168			1,168		1,029	1,029			
100068225	NEW HOPE	AL		08/25/2021		1,182		(77)			(77)		1,106	1,106			
100141043	KISSIMMEE	FL		02/20/2024		473		(45)			(45)		428	428			
100143652	WILLINGBORO	NJ		02/22/2024		404		(82)			(82)		322	322			
100071699	CHICAGO	IL		10/14/2021		1,164		(61)			(61)		1,104	1,104			
100128399	BALTIMORE	MD		09/15/2023		338		(9)			(9)		329	329			
100141865	ORLANDO	FL		03/27/2024		2,138		(155)			(155)		1,982	1,982			
100169453	LUBBOCK	TX		09/30/2024		2,211		(51)			(51)		2,160	2,160			
100026622	PICO RIVERA	CA		09/26/2018		2,747		102			102		2,849	2,849			
100136049	HIRAM	GA		11/16/2023		401		(89)			(89)		312	312			
100012855	SARASOTA	FL		05/25/2017		711		58			58		769	769			
100054418	OAKLAND	CA		03/23/2021		792		(112)			(112)		680	680			
100030755	DALLAS	TX		04/09/2019		583		42			42		625	625			
100138100	WINTER GARDEN	FL		12/14/2023		216		232			232		448	448			
100068095	MCKINNEY	TX		08/25/2021		1,140		(89)			(89)		1,051	1,051			
100057916	VICTORVILLE	CA		06/30/2021		1,159		(69)			(69)		1,090	1,090			
100161124	DURHAM	NC		07/24/2024		3,899		(175)			(175)		3,724	3,724			
100180233	CITRUS SPRINGS	FL		11/25/2024		591		18			18		609	609			
100171770	JACKSONVILLE	NC		10/17/2024		666		(55)			(55)		610	610			
100063664	POMPANO BEACH	FL		07/01/2021		1,159		4			4		1,163	1,163			
100029230	FREEPORT	NY		10/26/2018		1,095		251			251		1,346	1,346			
100134168	BOCA RATON	FL		12/08/2023		370		(58)			(58)		312	312			
100142647	RICHMOND	TX		02/08/2024		2,689		(142)			(142)		2,547	2,547			
100161979	CINCINNATI	OH		07/31/2024		389		(95)			(95)		294	294			
100108111	PASADENA	TX		05/24/2023		711		(84)			(84)		626	626			
100173029	EL PASO	TX		10/25/2024		434		(95)			(95)		340	340			
100071762	TEMPLE HILLS	MD		10/14/2021		976		(91)			(91)		886	886			
100102751	EVERETT	WA		06/22/2023		2,822		(307)			(307)		2,515	2,515			
100079983	VENICE	FL		04/25/2022		644		(81)			(81)		563	563			
100100312	KIMBOLTON	OH		04/27/2023		1,510		220			220		1,730	1,730			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030741	JAMAICA	NY		04/09/2019		223		718			718		941	941			
100126996	SAINT CLOUD	FL		08/30/2023		1,225		633			633		1,859	1,859			
100063362	SAN ANTONIO	TX		07/01/2021		1,149		(64)			(64)		1,085	1,085			
100049275	MASTIC	NY		11/20/2020		665		(65)			(65)		600	600			
100100771	PARK CITY	IL		04/28/2023		596		(31)			(31)		565	565			
100132041	BIRMINGHAM	MI		10/13/2023		2,432		(70)			(70)		2,362	2,362			
100169669	DEARBORN	MI		09/30/2024		2,895		159			159		3,054	3,054			
100116092	HARBOR CITY AREA LOS ANGELES	CA		07/20/2023		707		423			423		1,129	1,129			
100148269	HAMPTON	VA		04/12/2024		501		(28)			(28)		473	473			
100153915	PARADISE	CA		06/05/2024		440		(17)			(17)		423	423			
100060573	HUMBLE	TX		06/01/2021		1,349		14			14		1,363	1,363			
100102078	BAKERSFIELD	CA		04/14/2023		802		(34)			(34)		767	767			
100026010	HEREFORD	AZ		09/20/2018		968		122			122		1,091	1,091			
100065143	NORFOLK	VA		07/14/2021		1,166		(64)			(64)		1,102	1,102			
100120463	CLINTON TOWNSHIP	MI		08/18/2023		327		(31)			(31)		296	296			
100133103	MANSFIELD	TX		11/29/2023		470		8			8		478	478			
100116746	BAKERSFIELD	CA		07/20/2023		623		675			675		1,298	1,298			
100145829	BIRMINGHAM	AL		03/15/2024		425		(53)			(53)		371	371			
100109239	JACKSONVILLE	FL		07/21/2023		1,502		(2)			(2)		1,500	1,500			
100175734	MYRTLE BEACH	SC		11/12/2024		1,142		4			4		1,146	1,146			
100103158	COLLEGE PARK	GA		04/21/2023		442		(35)			(35)		407	407			
100101176	NEWARK	NJ		04/28/2023		735		522			522		1,256	1,256			
100174065	GULF SHORES	AL		10/31/2024		442		(40)			(40)		402	402			
100110442	ROSHARON	TX		06/30/2023		1,415		163			163		1,578	1,578			
100067834	TUCSON	AZ		09/23/2021		1,206		9			9		1,215	1,215			
100110874	CHANDLER	AZ		06/29/2023		300		24			24		324	324			
100167581	LAS VEGAS	NV		09/19/2024		15,305		(394)			(394)		14,911	14,911			
100129315	CENTRALIA	WA		09/25/2023		745		11			11		756	756			
100111901	NAPERVILLE	IL		06/29/2023		108		599			599		707	707			
100155603	LAKESIDE	CA		06/18/2024		3,159		(130)			(130)		3,028	3,028			
100148801	SAN ANTONIO	TX		04/17/2024		591		55			55		646	646			
100120992	VERO BEACH	FL		08/30/2023		66,785		119			119		66,904	66,904			
100164920	CHICAGO	IL		08/28/2024		431		(35)			(35)		396	396			
100057931	CHATTANOOGA	TN		06/30/2021		1,115		(42)			(42)		1,073	1,073			
100161326	FORT WORTH	TX		07/25/2024		586		(76)			(76)		511	511			
100070424	SAN BERNARDINO	CA		09/23/2021		1,128		(90)			(90)		1,037	1,037			
100114973	MARANA	AZ		07/14/2023		591		(35)			(35)		557	557			
100147605	BARNEGAT	NJ		04/04/2024		1,047		(108)			(108)		938	938			
100174998	WASHBURN	ME		10/31/2024		529		(88)			(88)		441	441			
100103611	RANDALLSTOWN	MD		05/08/2023		665		2			2		667	667			
100153852	GRANITEVILLE	SC		06/05/2024		391		(49)			(49)		342	342			
100158558	RICHMOND	VA		07/10/2024		454		(53)			(53)		401	401			
100182320	HOUSTON	TX		12/12/2024		1,432		(11)			(11)		1,421	1,421			
100053643	WOOD DALE	IL		03/23/2021		862		(123)			(123)		739	739			
100067543	THE COLONY	TX		09/23/2021		1,140		(41)			(41)		1,099	1,099			
100081025	NAPA	CA		03/18/2022		4,005		236			236		4,240	4,240			
100112893	FLAGLER BEACH	FL		06/29/2023		318		591			591		908	908			
100147496	ORLANDO	FL		04/03/2024		443		(8)			(8)		435	435			
100131768	SUMMERTOWN	TN		10/06/2023		586		58			58		644	644			
100061819	CITRUS HEIGHTS	CA		07/01/2021		1,848		(32)			(32)		1,816	1,816			
100013361	ROCKY POINT	NY		05/25/2017		1,777		686			686		2,463	2,463			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081470	FAIRVIEW	OR		03/18/2022		1,239		90			90		1,329	1,329			
100136415	ALBUQUERQUE	NM		11/20/2023		431		18			18		449	449			
100149160	CENTERVILLE	UT		04/22/2024		543		(6)			(6)		537	537			
100152298	SAN ANTONIO	TX		05/17/2024		1,182		136			136		1,318	1,318			
100147258	LAKE WALES	FL		03/28/2024		432		(30)			(30)		402	402			
100065806	TUCSON	AZ		07/28/2021		1,042		(63)			(63)		979	979			
100081512	ARDMORE	PA		03/18/2022		1,101		69			69		1,170	1,170			
100078926	BAYVILLE	NJ		02/24/2022		1,085		5			5		1,090	1,090			
100043038	PLANTATION	FL		05/28/2020		3,377		(58)			(58)		3,319	3,319			
100152567	LAKEWOOD	CO		05/17/2024		1,072							1,072	1,072			
100081044	PERKASIE	PA		03/18/2022		1,618		110			110		1,728	1,728			
100132722	RENO	NV		11/03/2023		498		25			25		523	523			
100136735	CHICAGO	IL		11/27/2023		373		(29)			(29)		344	344			
100168777	PEARLAND	TX		09/26/2024		442		1			1		443	443			
100167782	GUERNEVILLE	CA		09/19/2024		468							468	468			
100118913	TEHACHAPI	CA		07/27/2023		568		(33)			(33)		535	535			
100068428	ARLINGTON	TX		08/25/2021		1,104		(66)			(66)		1,038	1,038			
100043804	HAMDEN	CT		08/13/2020		624		230			230		853	853			
100065789	HAGERSTOWN	MD		07/28/2021		1,511		(27)			(27)		1,484	1,484			
100116703	ATLANTA	GA		07/20/2023		659		104			104		763	763			
100176847	KISSIMMEE	FL		11/15/2024		519		(71)			(71)		447	447			
100070408	CHARLOTTE	NC		09/23/2021		1,054		(100)			(100)		953	953			
100169935	HOUSTON	TX		11/08/2024		361		(54)			(54)		307	307			
100169943	HOUSTON	TX		11/08/2024		361		(54)			(54)		307	307			
100169517	BUNKER HILL	WV		09/30/2024		15,759		(470)			(470)		15,289	15,289			
100028582	EL CAJON	CA		10/26/2018		651		15			15		666	666			
100186621	CAMDEN	SC		12/30/2024		446		(48)			(48)		398	398			
100060145	HOLLYWOOD	FL		06/25/2021		1,134		(68)			(68)		1,066	1,066			
100162645	NEW BRAUNFELS	TX		08/12/2024		602		85			85		687	687			
100102014	LEWISTON	ME		04/14/2023		443		(54)			(54)		389	389			
100076429	BOCA RATON	FL		12/23/2021		1,051		(89)			(89)		962	962			
100112083	BROOKLYN	NY		06/29/2023		1,639		208			208		1,848	1,848			
100136280	GILBERT	AZ		11/20/2023		481		9			9		490	490			
100078795	HENDERSONVILLE	NC		02/24/2022		1,017		(50)			(50)		966	966			
100031826	ONTARIO	CA		03/29/2019		1,105		64			64		1,169	1,169			
100153383	GRAND RAPIDS	MI		05/29/2024		549		(36)			(36)		513	513			
100158643	BALTIMORE	MD		07/10/2024		466		(36)			(36)		430	430			
100028977	WEST PALM BEACH	FL		10/26/2018		1,055		17			17		1,071	1,071			
100000606	BRADENTON	FL		09/27/2016		582		109			109		691	691			
100014447	LANCASTER	OH		09/27/2017		816		136			136		952	952			
100177816	BEVERLY HILLS	MI		11/19/2024		936		(124)			(124)		811	811			
100062981	ST CLOUD	FL		07/01/2021		1,645		(39)			(39)		1,606	1,606			
100076201	GARLAND	TX		01/07/2022		1,118		(34)			(34)		1,083	1,083			
100102018	DUNNELLON	FL		04/14/2023		464		(54)			(54)		410	410			
100067511	ANOKA	MN		09/23/2021		1,039		(99)			(99)		940	940			
100150648	EDMOND	OK		05/06/2024		549		(28)			(28)		521	521			
100025566	HOFFMAN ESTATES	IL		09/20/2018		700		267			267		967	967			
100133357	LOUISVILLE	KY		11/21/2023		394		(84)			(84)		310	310			
100185387	LITTLE RIVER	SC		12/20/2024		578		29			29		607	607			
100141082	MONTICELLO	NY		01/30/2024		1,337		(42)			(42)		1,295	1,295			
100024817	PERRIS	CA		09/20/2018		631		3			3		634	634			

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100135637	MIAMI	FL		11/09/2023		436		(76)			(76)		360	360			
100176596	CHARLOTTE	NC		11/15/2024		479		(66)			(66)		413	413			
100030853	CHICAGO	IL		04/09/2019		741		476			476		1,217	1,217			
100064246	TAMARAC	FL		07/01/2021		1,426		119			119		1,545	1,545			
100102607	FAIRBURN	GA		06/22/2023		599		11			11		610	610			
100076250	PENSACOLA	FL		01/07/2022		1,003		(75)			(75)		928	928			
100173500	HOUSTON	TX		10/29/2024		1,132		(121)			(121)		1,011	1,011			
100061039	CHANDLER	AZ		06/01/2021		1,516		14			14		1,530	1,530			
100169867	LURAY	VA		09/30/2024		609		86			86		694	694			
100139449	SAINT LOUIS	MO		12/28/2023		421		(59)			(59)		362	362			
100133097	SPRING VALLEY	NY		11/29/2023		465		(6)			(6)		458	458			
100060124	LANCASTER	CA		06/25/2021		1,175		(85)			(85)		1,090	1,090			
100047479	SHIRLEY	MA		11/20/2020		1,074		(227)			(227)		847	847			
100000291	CARLSBAD	CA		09/27/2016		599		58			58		657	657			
100067832	SAINT AUGUSTINE	FL		09/23/2021		1,047		(83)			(83)		964	964			
100109812	LADSON	SC		06/22/2023		501		(40)			(40)		461	461			
100080981	WINTER HAVEN	FL		03/18/2022		1,078		79			79		1,157	1,157			
100135040	BATON ROUGE	LA		10/30/2023		1,123		(29)			(29)		1,094	1,094			
100016527	CHARLOTTE	NC		04/10/2018		1,404		(34)			(34)		1,370	1,370			
100132577	DES PLAINES	IL		11/03/2023		474		29			29		504	504			
100076314	TAMPA	FL		01/07/2022		1,042		(46)			(46)		997	997			
100103563	TAMPA	FL		05/08/2023		497		(1)			(1)		495	495			
100068192	BAYVIEW	TX		08/25/2021		1,169		(58)			(58)		1,110	1,110			
100167853	LAREDO	TX		09/20/2024		490		8			8		498	498			
100031583	LAVEEN	AZ		03/29/2019		682		443			443		1,125	1,125			
100153641	OAKDALE	PA		05/31/2024		505		(46)			(46)		459	459			
100111192	LYNBROOK	NY		06/29/2023		426		816			816		1,241	1,241			
100011219	TAMPA	FL		01/27/2017		(39)		146			146		107	107			
100114615	ORANGE PARK	FL		06/29/2023		491		(42)			(42)		450	450			
100117712	LOS ANGELES	CA		07/20/2023		626		93			93		719	719			
100071685	VALDOSTA	GA		10/14/2021		1,116		(86)			(86)		1,030	1,030			
100132803	PALM SPRINGS	CA		11/03/2023		1,993		57			57		2,050	2,050			
100161449	MERIDIANVILLE	AL		07/30/2024		652		89			89		742	742			
100117658	LAS VEGAS	NV		07/20/2023		523		(37)			(37)		486	486			
100182240	TAMPA	FL		12/12/2024		597		93			93		689	689			
100158529	LARGO	FL		07/10/2024		3,980		(486)			(486)		3,495	3,495			
100101137	ALLENTOWN	PA		04/28/2023		714		480			480		1,194	1,194			
100054215	LAFAYETTE	LA		03/23/2021		2,635		(174)			(174)		2,461	2,461			
100149382	SAN ANTONIO	TX		04/24/2024		1,219		94			94		1,313	1,313			
100076156	FAIRHOPE	AL		01/07/2022		1,033		(73)			(73)		961	961			
100065450	RIDGECREST	CA		07/28/2021		1,249		(25)			(25)		1,224	1,224			
100136839	A-24 LINDEN	NJ		11/27/2023		302		(20)			(20)		283	283			
100050332	HIALEAH	FL		11/20/2020		782		(169)			(169)		613	613			
100102080	LOMBARD	IL		04/14/2023		443		(14)			(14)		430	430			
100141703	LEESBURG	GA		01/30/2024		580		(69)			(69)		512	512			
100145828	KISSIMMEE	FL		03/15/2024		428		(42)			(42)		386	386			
100090287	OXFORD	NC		01/13/2023		259		(70)			(70)		189	189			
100027806	PALMDALE	CA		10/26/2018		3,832		138			138		3,970	3,970			
100045380	SYLMAR	CA		11/25/2020		961		59			59		1,020	1,020			
100116286	LARGO	FL		07/20/2023		802		286			286		1,088	1,088			
100071582	LEESBURG	VA		10/14/2021		1,520		(93)			(93)		1,427	1,427			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030658	AUBURN	WA		04/09/2019		464		227			227		691	691			
100136359	ODESSA	FL		11/20/2023		685		38			38		723	723			
100179725	NEW BRAUNFELS	TX		11/21/2024		613		96			96		709	709			
100158823	BENTON	AR		07/10/2024		459		(32)			(32)		427	427			
100117892	MIAMI BEACH	FL		07/20/2023		473		(75)			(75)		398	398			
100137075	ATLANTA	GA		11/28/2023		487		10			10		497	497			
100172520	MERIDIANVILLE	AL		10/23/2024		682		42			42		724	724			
100049023	LAKELAND	FL		11/20/2020		984		(125)			(125)		859	859			
100120539	PARKVILLE	MD		08/18/2023		431		(86)			(86)		345	345			
100173717	DAYTONA BEACH	FL		10/30/2024		482		(64)			(64)		418	418			
100064873	MODESTO	CA		07/14/2021		1,049		(102)			(102)		947	947			
100134330	GULF SHORES	AL		10/27/2023		458		(54)			(54)		404	404			
100154940	PORT CHARLOTTE	FL		07/19/2024		529		(76)			(76)		452	452			
100028612	MIAMI	FL		10/26/2018		4,584		76			76		4,660	4,660			
100164172	LOGANVILLE	GA		08/21/2024		558		(26)			(26)		532	532			
100048761	HENDERSON	NV		11/20/2020		627							627	627			
100013529	SANDY	OR		05/25/2017		839		122			122		961	961			
100175779	ALBANY	NY		11/12/2024		487		(40)			(40)		447	447			
100080451	BRICK	NJ		03/10/2022		869		(71)			(71)		797	797			
100069586	MANOR	TX		09/01/2021		1,325		(8)			(8)		1,317	1,317			
100055281	SPARTA	NJ		03/23/2021		736		(136)			(136)		601	601			
100043088	PERRIS	CA		05/28/2020		512		(60)			(60)		453	453			
100020386	POMPANO BEACH	FL		07/27/2018		1,115		(104)			(104)		1,012	1,012			
100158146	NOKOMIS	FL		07/09/2024		21,619		(84)			(84)		21,535	21,535			
100055467	CUTLER BAY	FL		03/23/2021		1,702		(232)			(232)		1,469	1,469			
100173401	INVERNESS	FL		10/29/2024		463		(77)			(77)		386	386			
100031493	TAMPA	FL		03/29/2019		3,497		58			58		3,556	3,556			
100136125	PLAINFIELD	IL		12/18/2023		425		(1)			(1)		424	424			
100048400	MIAMI	FL		11/20/2020		933		(263)			(263)		670	670			
100079200	OVERLAND PARK	KS		02/24/2022		1,111		20			20		1,131	1,131			
100064184	BETHLEHEM	PA		07/01/2021		1,102		104			104		1,205	1,205			
100150150	CEDAR HILL	TX		06/14/2024		474		(97)			(97)		376	376			
100143211	FREDERICK	MD		02/16/2024		601		(126)			(126)		475	475			
100049229	STAMFORD	CT		11/20/2020		822		(46)			(46)		776	776			
100152337	CORPUS CHRISTI	TX		05/17/2024		1,314		144			144		1,458	1,458			
100065684	PHOENIX	AZ		07/28/2021		1,260		(38)			(38)		1,221	1,221			
100147544	SAINT PETERSBURG	FL		04/03/2024		514		(39)			(39)		475	475			
100133981	CHICAGO	IL		10/25/2023		428		(25)			(25)		404	404			
100077103	RIO LINDA	CA		01/03/2022		393		8			8		401	401			
100152428	ROMEOVILLE	IL		05/17/2024		2,361		(46)			(46)		2,314	2,314			
100142434	PHILADELPHIA	PA		03/08/2024		476		(107)			(107)		369	369			
100084730	KISSIMMEE	FL		08/02/2022		408		(127)			(127)		280	280			
100049676	LEXINGTON	SC		11/20/2020		1,675		(197)			(197)		1,478	1,478			
100137221	HALLANDALE BEACH	FL		11/29/2023		401		(18)			(18)		382	382			
100169196	FAWNSKIN	CA		09/27/2024		557		(26)			(26)		531	531			
100164652	BOYNTON BEACH	FL		08/23/2024		452		(28)			(28)		424	424			
100154611	AVENTURA	FL		06/14/2024		522		(56)			(56)		466	466			
100075952	NEW ORLEANS	LA		01/07/2022		1,417		(39)			(39)		1,378	1,378			
100026910	SALIDA	CA		09/26/2018		841		(55)			(55)		786	786			
100160440	MOSES LAKE	WA		07/19/2024		497		(62)			(62)		435	435			
100087070	BALTIMORE	MD		11/04/2022		645		(130)			(130)		514	514			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049772	BRECKENRIDGE	CO		11/20/2020		414		443			443		857	857			
100174046	TRENTON	NJ		10/31/2024		428		(94)			(94)		334	334			
100112107	SMYRNA	DE		06/29/2023		304		508			508		812	812			
100173810	PHILADELPHIA	PA		10/31/2024		237		7			7		244	244			
100169545	RED BANK	NJ		09/30/2024		505		(47)			(47)		459	459			
100116168	ST. GEORGE	UT		07/20/2023		879		640			640		1,519	1,519			
100026542	COCONUT CREEK	FL		09/26/2018		1,011		108			108		1,119	1,119			
100141280	PERRY	GA		01/30/2024		503		(20)			(20)		482	482			
100116575	LEESBURG	FL		07/20/2023		428		(12)			(12)		416	416			
100117874	ORLANDO	FL		07/20/2023		561		(13)			(13)		548	548			
100132472	FORT MYERS	FL		11/03/2023		8,961		101			101		9,061	9,061			
100054179	ATCO	NJ		03/23/2021		613		(35)			(35)		578	578			
100079980	CHICAGO	IL		04/25/2022		614		(28)			(28)		586	586			
100089382	NAPERVILLE	IL		11/17/2022		378		(36)			(36)		342	342			
100108503	YUCCA VALLEY	CA		05/25/2023		415		(8)			(8)		407	407			
100132546	LAKE CITY	FL		11/03/2023		459		14			14		473	473			
100128010	SEQUATCHIE	TN		09/08/2023		889		207			207		1,096	1,096			
100048788	OPA LOCKA	FL		11/20/2020		752		(174)			(174)		578	578			
100061029	COLORADO SPRINGS	CO		06/01/2021		1,158		15			15		1,173	1,173			
100065031	CONYERS	GA		07/14/2021		1,032		(78)			(78)		954	954			
100065570	PHILADELPHIA	PA		07/28/2021		1,356		(54)			(54)		1,302	1,302			
100148387	SAN ANTONIO	FL		04/12/2024		642		83			83		726	726			
100133389	JUPITER	FL		11/21/2023		586		(145)			(145)		441	441			
100166402	VISALIA	CA		10/24/2024		525		4			4		529	529			
100100761	HOMEWOOD	IL		04/28/2023		648		(4)			(4)		644	644			
100161883	HOUSTON	TX		07/31/2024		531		5			5		536	536			
100078835	HOUSTON	TX		02/24/2022		1,055		19			19		1,074	1,074			
100153848	GOLDSBORO	NC		06/05/2024		1,181		(85)			(85)		1,096	1,096			
100142513	HINESVILLE	GA		02/08/2024		521		1			1		522	522			
100071625	BASTROP	TX		10/14/2021		1,140		(70)			(70)		1,069	1,069			
100079528	CHARLOTTE	NC		04/25/2022		605		(65)			(65)		540	540			
100175888	GRAHAM	NC		11/14/2024		508		(65)			(65)		443	443			
100141496	SPRING	TX		01/30/2024		294		(67)			(67)		227	227			
100138288	ANNA	TX		12/18/2023		102,288		103			103		102,391	102,391			
100163210	DALLAS	TX		08/13/2024		470		(59)			(59)		411	411			
100068030	CHULA VISTA	CA		09/23/2021		1,160		(62)			(62)		1,097	1,097			
100113796	DOVER	NJ		06/29/2023		507		591			591		1,098	1,098			
100185398	CINCINNATI	OH		12/20/2024		569		38			38		607	607			
100154844	CANTON	GA		07/19/2024		11,287		(649)			(649)		10,637	10,637			
100057537	PEMBROKE PINES	FL		06/30/2021		1,174		(41)			(41)		1,134	1,134			
100170410	HOUSTON	TX		10/09/2024		1,564		(66)			(66)		1,498	1,498			
100135976	GARLAND	TX		11/16/2023		447		(85)			(85)		362	362			
100140248	WILMINGTON	DE		01/18/2024		491		(26)			(26)		465	465			
100140249	WILMINGTON	DE		01/18/2024		491		(26)			(26)		465	465			
100108304	SPRING	TX		05/24/2023		886		(74)			(74)		812	812			
100057839	ENGLISHTOWN	NJ		06/30/2021		2,727		(95)			(95)		2,632	2,632			
100166342	MORROW	GA		10/24/2024		501		(82)			(82)		419	419			
100071151	TAMPA	FL		10/01/2021		792		(5)			(5)		786	786			
100142516	WHITESBORO	TX		02/08/2024		600		2			2		602	602			
100179887	LUBBOCK	TX		11/25/2024		1,588		(41)			(41)		1,547	1,547			
100179888	LUBBOCK	TX		11/25/2024		7,929		(143)			(143)		7,786	7,786			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077097	ANTIOCH	CA		01/03/2022		1,719		(65)			(65)		1,654	1,654			
100184580	WASHINGTON	DC		12/17/2024		9,150		(327)			(327)		8,822	8,822			
100100714	OREM	UT		04/28/2023		1,101		258			258		1,358	1,358			
100135740	ANGIER	NC		11/10/2023		1,413		(11)			(11)		1,402	1,402			
100147387	DALLAS	TX		05/08/2024		455		7			7		463	463			
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		514		(28)			(28)		486	486			
100138224	LEXINGTON	SC		12/14/2023		419		(33)			(33)		386	386			
100136405	MERRIAM	KS		11/20/2023		442		29			29		471	471			
100023634	ORANGE BEACH	AL		09/04/2018		1,101		(69)			(69)		1,032	1,032			
100144217	LA BELLE	FL		03/07/2024		585		36			36		621	621			
100179896	NEW BRAUNFELS	TX		11/25/2024		601		104			104		706	706			
100057897	BAYONNE	NJ		06/30/2021		1,110		(38)			(38)		1,071	1,071			
100057661	MOUNT VERNON	WA		06/30/2021		1,497		(58)			(58)		1,440	1,440			
100025858	ORLAND PARK	IL		09/20/2018		662		199			199		860	860			
100141147	SOUTH FALLSBURG	NY		01/30/2024		721		(30)			(30)		691	691			
100162577	YOUNGSVILLE	LA		08/12/2024		525		25			25		550	550			
100137103	ALBUQUERQUE	NM		11/28/2023		4,310		2			2		4,313	4,313			
100152340	SPRING	TX		05/17/2024		2,797		246			246		3,043	3,043			
100156101	SAVANNAH	GA		06/18/2024		467		(42)			(42)		425	425			
100168579	SAN ANTONIO	TX		09/25/2024		611		76			76		687	687			
100014057	WARREN	RI		05/25/2017		697		64			64		761	761			
100148428	SANFORD	NC		04/12/2024		622		64			64		686	686			
100016528	CHARLOTTE	NC		04/10/2018		1,338		(33)			(33)		1,305	1,305			
100181911	ARLINGTON	TX		12/12/2024		574		35			35		609	609			
100065401	CARY	NC		07/28/2021		1,181		(27)			(27)		1,154	1,154			
100014013	OREGON CITY	OR		05/25/2017		883		20			20		903	903			
100087246	OLYMPIA	WA		10/25/2022		778		127			127		905	905			
100147709	FAIRFIELD	CA		04/05/2024		1,015		(85)			(85)		930	930			
100000443	HESPERIA	CA		09/27/2016		1,216		(121)			(121)		1,095	1,095			
100164934	PHILADELPHIA	PA		08/28/2024		455		(36)			(36)		418	418			
100013503	FORT LAUDERDALE	FL		05/25/2017		600		155			155		755	755			
100084825	KISSIMMEE	FL		08/02/2022		413		(125)			(125)		288	288			
100084681	HONOLULU	HI		08/02/2022		557		(40)			(40)		517	517			
100152698	BAY MINETTE	AL		05/17/2024		601		151			151		752	752			
100112914	WORCESTER	MA		06/29/2023		213		791			791		1,004	1,004			
100086998	MIAMI	FL		11/04/2022		536		(87)			(87)		449	449			
100128761	BALTIMORE	MD		09/21/2023		414		(47)			(47)		367	367			
100128411	STOCKBRIDGE	GA		09/15/2023		1,038		(80)			(80)		958	958			
100175494	CORONA	NY		12/23/2024		485		(46)			(46)		439	439			
100140555	GLENDALE	AZ		01/19/2024		520		(46)			(46)		474	474			
100078896	RALEIGH	NC		02/24/2022		1,049		(9)			(9)		1,040	1,040			
100071644	MONTROSE	CO		10/14/2021		1,155		(20)			(20)		1,135	1,135			
100150857	SPRING	TX		05/08/2024		573		26			26		600	600			
100029510	CHICAGO	IL		10/26/2018		3,498		556			556		4,054	4,054			
100100223	SCRANTON	PA		03/17/2023		464		(11)			(11)		453	453			
100128388	SAN ANTONIO	TX		09/15/2023		491		(1)			(1)		490	490			
100057608	NASHVILLE	TN		06/30/2021		3,116		(178)			(178)		2,938	2,938			
100068295	AUSTIN	TX		08/25/2021		1,097		(112)			(112)		985	985			
100120490	NIPOMO	CA		08/18/2023		479							479	479			
100157912	ROSHARON	TX		07/09/2024		1,042		157			157		1,198	1,198			
100067468	ALBUQUERQUE	NM		09/23/2021		1,039		(111)			(111)		928	928			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112750	EL CAJON	CA		06/29/2023		352		792			792		1,145	1,145			
100160603	LAKEWOOD	CA		07/19/2024		516		5			5		521	521			
100115055	WAIKOLOA	HI		07/14/2023		891		(42)			(42)		848	848			
100053809	SAINT JAMES	NY		03/23/2021		2,406		(396)			(396)		2,010	2,010			
100013598	MANTECA	CA		05/25/2017		585		(75)			(75)		510	510			
100070548	LEVITTOWN	PA		10/01/2021		1,224		(52)			(52)		1,171	1,171			
100164103	SEBRING	FL		08/21/2024		516		34			34		550	550			
100141235	HAMPDEN	ME		01/30/2024		459		(9)			(9)		451	451			
100029693	LYNNWOOD	WA		10/26/2018		1,494		154			154		1,648	1,648			
100158815	AURORA	IL		07/10/2024		41,982		(842)			(842)		41,140	41,140			
100163991	CHALMETTE	LA		08/21/2024		448		(68)			(68)		380	380			
100137810	MANASSAS	VA		12/08/2023		180		279			279		458	458			
100130305	SALISBURY	NC		09/28/2023		397		(80)			(80)		317	317			
100065439	CORDOVA	TN		07/28/2021		1,174		(27)			(27)		1,147	1,147			
100169865	PLUMERVILLE	AR		09/30/2024		492		(52)			(52)		440	440			
100068135	MEDFORD	OR		08/25/2021		1,145		(20)			(20)		1,125	1,125			
100068441	LITHONIA	GA		08/25/2021		1,109		(68)			(68)		1,041	1,041			
100067812	BRIDGEPORT	CT		09/23/2021		1,026		(83)			(83)		943	943			
100067120	MILFORD	PA		08/02/2021		1,537		95			95		1,632	1,632			
100069486	GASTON	SC		09/01/2021		1,065		3			3		1,067	1,067			
100119769	BLUE ISLAND	IL		08/08/2023		465		(30)			(30)		435	435			
100011537	HOPELAWN	NJ		03/08/2017		(117)		851			851		734	734			
100143438	MILWAUKEE	WI		02/16/2024		268		(79)			(79)		189	189			
100186609	DAPHNE	AL		12/30/2024		586		72			72		658	658			
100067973	SAN DIEGO	CA		09/23/2021		1,095		(84)			(84)		1,011	1,011			
100079975	KATY	TX		04/25/2022		662		27			27		689	689			
100142187	DECATUR	GA		03/15/2024		500		(29)			(29)		471	471			
100060191	NEW ORLEANS	LA		06/25/2021		1,219		(39)			(39)		1,180	1,180			
100071786	KISSIMMEE	FL		10/14/2021		1,046		(93)			(93)		953	953			
100048930	HOLLYWOOD	FL		11/20/2020		1,094		(126)			(126)		967	967			
100149874	VENETIA	PA		04/29/2024		487		(87)			(87)		400	400			
100048486	KERMAN	CA		11/20/2020		2,351		(303)			(303)		2,048	2,048			
100144259	ADDISON	IL		03/08/2024		250		(29)			(29)		220	220			
100147651	MOJAVE	CA		04/04/2024		407		(65)			(65)		343	343			
100077504	DAVENPORT	FL		01/03/2022		1,332		(24)			(24)		1,309	1,309			
100142107	MIAMI	FL		02/29/2024		487		(17)			(17)		470	470			
100136255	RICHLANDS	NC		11/20/2023		460		33			33		493	493			
100060658	ARNOLD	MD		06/01/2021		1,019		12			12		1,031	1,031			
100076268	PHOENIX	AZ		01/07/2022		2,855		(67)			(67)		2,788	2,788			
100166405	ARLINGTON HEIGHTS	IL		10/31/2024		1,211		(117)			(117)		1,094	1,094			
100175995	GRAHAM	NC		11/14/2024		506		(65)			(65)		441	441			
100175536	ROTONDA WEST	FL		11/08/2024		508		(79)			(79)		429	429			
100108220	ATWATER	CA		05/24/2023		447		(74)			(74)		373	373			
100139599	TOMBALL	TX		12/28/2023		432		(94)			(94)		338	338			
100135216	SUNSET BEACH	NC		11/08/2023		483		(1)			(1)		482	482			
100152207	FRESNO	TX		05/17/2024		1,196		182			182		1,378	1,378			
100126300	BATH	PA		08/30/2023		655		(39)			(39)		616	616			
100103286	BURLINGTON	NJ		04/27/2023		431		(29)			(29)		403	403			
100128026	PORTLAND	TN		09/08/2023		613		68			68		681	681			
100170448	RICHMOND	VA		10/09/2024		439		(11)			(11)		429	429			
100101131	SAINT CHARLES	MO		04/28/2023		863		30			30		894	894			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148086	EAGLE RIVER	AK		04/10/2024		2,894		(68)			(68)		2,826	2,826			
100088252	PHILADELPHIA	PA		10/17/2022		571		(24)			(24)		547	547			
100114999	KANSAS CITY	MO		07/14/2023		1,208							1,207	1,207			
100128331	CAPITOL HEIGHTS	MD		09/14/2023		500		(54)			(54)		446	446			
100138217	SAN ANTONIO	TX		12/14/2023		172		317			317		489	489			
100158785	BROKEN ARROW	OK		07/10/2024		482		(23)			(23)		459	459			
100164204	CHICAGO	IL		08/21/2024		1,143		(20)			(20)		1,123	1,123			
100139440	THE VILLAGES	FL		12/28/2023		436		(37)			(37)		398	398			
100027852	LACEY	WA		10/26/2018		804		80			80		883	883			
100013878	FEDERAL WAY	WA		05/25/2017		795		77			77		873	873			
100014112	FREDERICK	MD		05/25/2017		2,946		457			457		3,403	3,403			
100132573	WILKES-BARRE	PA		11/03/2023		397		16			16		412	412			
100173885	WARWICK	RI		10/31/2024		504		(68)			(68)		435	435			
100155652	SANFORD	FL		06/18/2024		375		(19)			(19)		356	356			
100179747	ROSHARON	TX		11/21/2024		581		83			83		665	665			
100028030	OAK PARK	CA		10/26/2018		745		182			182		927	927			
100136240	TALLAHASSEE	FL		11/20/2023		486		84			84		571	571			
100155232	MOORESVILLE	NC		07/19/2024		856		(133)			(133)		723	723			
100182288	HOCKLEY	TX		12/12/2024		51,324		1,918			1,918		53,242	53,242			
100070419	NEW ORLEANS	LA		09/23/2021		2,009		(83)			(83)		1,927	1,927			
100091239	ORLANDO	FL		01/31/2023		405		(73)			(73)		332	332			
100152575	KATY	TX		05/17/2024		542		30			30		572	572			
100134054	LAKE VILLA	IL		10/25/2023		289		(23)			(23)		265	265			
100176746	MUNSTER	IN		11/15/2024		516		(52)			(52)		464	464			
100176146	RALEIGH	NC		12/20/2024		506		(54)			(54)		453	453			
100074461	VICTORVILLE	CA		12/02/2021		1,003		(241)			(241)		761	761			
100180522	CLARKSVILLE	TN		11/26/2024		526		11			11		538	538			
100068367	ATLANTA	GA		08/25/2021		1,039		(76)			(76)		963	963			
100030351	COVINA	CA		12/20/2018		1,251		297			297		1,548	1,548			
100152506	HAMPTON	GA		05/17/2024		550		38			38		588	588			
100167485	MILWAUKEE	WI		10/31/2024		590		(70)			(70)		520	520			
100161993	MIAMI	FL		07/31/2024		509		(113)			(113)		396	396			
100102590	BECHTELSVILLE	PA		06/07/2023		725		14			14		739	739			
100081055	AUSTIN	TX		03/18/2022		1,094		73			73		1,168	1,168			
100154886	BETHLEHEM	PA		07/19/2024		500		12			12		512	512			
100162010	BALTIMORE	MD		07/31/2024		416		(65)			(65)		352	352			
100031263	HESPERIA	CA		03/29/2019		615		184			184		799	799			
100013663	FREMONT	NH		05/25/2017		713		141			141		854	854			
100149098	DEL VALLE	TX		04/19/2024		391		(78)			(78)		313	313			
100100301	BROOKSVILLE	FL		03/24/2023		450		(66)			(66)		384	384			
100113036	DAVIE	FL		06/29/2023		515		138			138		653	653			
100185311	GOLDTHWAITE	TX		12/20/2024		1,022		42			42		1,064	1,064			
100115060	AUBURN	CA		07/14/2023		611		(4)			(4)		608	608			
100055699	SANTA ROSA BEACH	FL		03/23/2021		1,099		(234)			(234)		865	865			
100066344	PEARLAND	TX		08/02/2021		2,620		(15)			(15)		2,604	2,604			
100076490	POMPANO BEACH	FL		12/21/2021		1,020		(231)			(231)		789	789			
100136744	TRENTON	NJ		11/27/2023		246		(18)			(18)		228	228			
100024667	LAPORTE	CO		09/20/2018		4,229		10			10		4,239	4,239			
100127037	GLEN BURNIE	MD		08/30/2023		3,102		238			238		3,340	3,340			
100081350	GEORGETOWN	TX		03/18/2022		1,169		24			24		1,193	1,193			
100153404	SOUTH HOLLAND	IL		05/30/2024		158		(12)			(12)		146	146			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054944	MIDDLE ISLAND	NY		03/23/2021		1,008		(208)			(208)		800	800			
100164797	SAN ANTONIO	TX		08/26/2024		913		57			57		969	969			
100057706	GRESHAM	OR		06/30/2021		1,261		(103)			(103)		1,158	1,158			
100157749	MONTEBELLO	CA		07/02/2024		323		(14)			(14)		309	309			
100067822	LEES SUMMIT	MO		09/23/2021		1,051		(74)			(74)		977	977			
100103859	PHILADELPHIA	PA		05/10/2023		526		(31)			(31)		495	495			
100067775	VIRGINIA BEACH	VA		09/23/2021		1,967		(122)			(122)		1,844	1,844			
100156008	CHARLOTTE	NC		06/18/2024		1,116		(79)			(79)		1,037	1,037			
100133887	NILES	IL		11/29/2023		4,642		(16)			(16)		4,626	4,626			
100107890	MOUNT PLEASANT	SC		06/29/2023		17,909		(672)			(672)		17,237	17,237			
100134007	CLARKSVILLE	TN		10/25/2023		412		(20)			(20)		393	393			
100067912	VERO BEACH	FL		09/23/2021		1,055		(115)			(115)		940	940			
100067971	HARKER HEIGHTS	TX		09/23/2021		1,092		(76)			(76)		1,016	1,016			
100013047	MIAMI	FL		05/25/2017		679		182			182		861	861			
100164675	KREMMLING	CO		08/23/2024		1,043		(48)			(48)		995	995			
100136876	MESQUITE	TX		11/27/2023		483		21			21		504	504			
100176793	GREENWOOD	SC		11/15/2024		523		(70)			(70)		453	453			
100103163	TRUCKSVILLE	PA		04/21/2023		418		(28)			(28)		390	494		104	104
100011597	BEL AIR	MD		03/08/2017		2,045		596			596		2,640	2,640			
100126416	FORT LAUDERDALE	FL		08/30/2023		524		(27)			(27)		497	497			
100111834	VALLEY STREAM	NY		06/29/2023		661		79			79		739	739			
100131679	SMYRNA	TN		10/06/2023		747		111			111		858	858			
100178334	FRUITLAND PARK	FL		11/19/2024		533		20			20		553	553			
100113905	KISSIMMEE	FL		06/29/2023		2,144		114			114		2,258	2,258			
100159945	KISSIMMEE	FL		08/16/2024		468		(65)			(65)		403	403			
100178492	BOCA RATON	FL		11/21/2024		740		(94)			(94)		646	646			
100186508	HILTON	NY		12/30/2024		464		(24)			(24)		439	439			
100044531	RIVERSIDE	CA		11/19/2020		808		(35)			(35)		773	773			
100153675	FORT MYERS	FL		05/31/2024		442		(39)			(39)		403	403			
100084650	HERMISTON	OR		08/02/2022		427		(20)			(20)		407	407			
100070695	PALM COAST	FL		10/01/2021		423		(4)			(4)		419	419			
100079082	OKLAHOMA CITY	OK		02/24/2022		1,022		(14)			(14)		1,008	1,008			
100100707	NORTH CHARLESTON	SC		04/28/2023		752		79			79		830	830			
100049107	HIALEAH	FL		11/20/2020		1,340		(175)			(175)		1,165	1,165			
100091988	DETROIT	MI		02/09/2023		2,778		(2,474)			(2,474)		304	304			
100088337	TAYLORS	SC		01/06/2023		294		(62)			(62)		232	232			
100156635	NEW WILMINGTON	PA		06/24/2024		323		7			7		330	330			
100066874	RURAL HALL	NC		08/02/2021		1,263							1,262	1,262			
100115043	GALVESTON	TX		07/14/2023		1,411		(48)			(48)		1,363	1,363			
100100864	WATERBURY	CT		04/28/2023		554		(28)			(28)		526	526			
100083654	AURORA	CO		06/23/2022		750		(135)			(135)		615	615			
100045265	PARKER	AZ		11/25/2020		711		(82)			(82)		630	630			
100086650	SAINT CLOUD	FL		09/30/2022		505							505	505			
100119372	LAS VEGAS	NV		07/31/2023		1,371		117			117		1,488	1,488			
100129345	DENTON	TX		09/25/2023		292		9			9		301	301			
100127973	MEMPHIS	TN		09/08/2023		653		97			97		749	749			
100061079	BRIGHTWOOD	VA		06/01/2021		1,541		14			14		1,555	1,555			
100026477	KERMAN	CA		09/26/2018		1,043		23			23		1,066	1,066			
100147638	BELTON	TX		04/04/2024		472		(39)			(39)		433	433			
100182085	LITTLE RIVER	SC		12/12/2024		695		33			33		729	729			
100170394	BRENHAM	TX		10/09/2024		537		(57)			(57)		480	480			

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100081139	PLANO	TX		03/18/2022		2,565		257			257		2,822	2,822			
100127310	HOUSTON	TX		08/30/2023		300		924			924		1,224	1,224			
100133890	SURPRISE	AZ		11/29/2023		495		41			41		535	535			
100186011	LARGO	FL		12/27/2024		508		(36)			(36)		472	472			
100164583	CONCORD	NC		08/21/2024		609		13			13		622	622			
100169540	PANDORA	OH		09/30/2024		589		(45)			(45)		544	544			
100127945	MURFREESBORO	TN		09/08/2023		627		122			122		749	749			
100055704	RIVERSIDE	CA		03/23/2021		1,224		(232)			(232)		993	993			
100158063	HAMMOND	LA		07/09/2024		8,676		(141)			(141)		8,535	8,535			
100179741	ROSHARON	TX		11/21/2024		583		78			78		661	661			
100160011	HIGH SPRINGS	FL		08/16/2024		485		(81)			(81)		404	404			
100062170	BRISTOL	PA		07/01/2021		460		(39)			(39)		422	422			
100156023	NEWBURGH	NY		06/18/2024		489		(73)			(73)		416	416			
100181200	BEL AIRE	KS		12/06/2024		534		34			34		567	567			
100060284	BUDA	TX		06/25/2021		1,108		(39)			(39)		1,070	1,070			
100141375	KATY	TX		01/30/2024		2,178		(135)			(135)		2,042	2,042			
100115393	JACKSONVILLE	FL		07/17/2023		505		(3)			(3)		501	501			
100116707	ANNA	TX		07/20/2023		621		605			605		1,227	1,227			
100164115	DECATUR	GA		08/21/2024		492		(49)			(49)		443	443			
100100768	SPRING	TX		04/28/2023		602		(47)			(47)		555	555			
100057529	CONVERSE	TX		06/30/2021		1,337		(47)			(47)		1,291	1,291			
100144486	HOUSTON	TX		04/26/2024		474		(95)			(95)		379	379			
100100053	HONOLULU	HI		03/28/2023		292		(39)			(39)		253	253			
100173529	BALTIMORE	MD		10/29/2024		464		(64)			(64)		400	400			
100075716	WILMINGTON	NC		12/01/2021		1,288		(17)			(17)		1,272	1,272			
100011867	WESTON	FL		03/08/2017		515		157			157		671	671			
100012874	ORLANDO	FL		05/25/2017		659		(84)			(84)		575	575			
100157873	GREER	SC		07/09/2024		546		17			17		562	562			
100053912	CHINO	CA		03/23/2021		711		(169)			(169)		542	542			
100147963	BETHLEHEM	GA		04/08/2024		715		10			10		725	725			
100068432	LAKELAND	FL		08/25/2021		1,325		(57)			(57)		1,268	1,268			
100081286	DUNEDIN	FL		03/18/2022		1,066		58			58		1,123	1,123			
100151540	BRYAN	TX		05/10/2024		523		72			72		595	595			
100143060	HIALEAH	FL		02/14/2024		363		(33)			(33)		330	330			
100150855	LIBBY	MT		05/08/2024		659		(23)			(23)		636	636			
100080975	MEDFORD	OR		03/18/2022		1,034		31			31		1,065	1,065			
100048800	GERMANTOWN	MD		11/20/2020		1,225		(209)			(209)		1,016	1,016			
100176592	CHICAGO	IL		11/15/2024		435		(61)			(61)		374	374			
100088795	MUNCIE	IN		11/15/2022		519		19			19		538	538			
100159342	HOUSTON	TX		07/15/2024		180,430		5,482			5,482		185,912	185,912			
100054665	HOLLYWOOD	SC		03/23/2021		815		(205)			(205)		610	610			
100147900	COLLEGE STATION	TX		04/08/2024		653		115			115		768	768			
100048665	ELK GROVE	CA		11/20/2020		3,450		(325)			(325)		3,126	3,126			
100153952	HOUSTON	TX		06/05/2024		194,525		(14,030)			(14,030)		180,495	180,495			
100134978	LEESBURG	FL		10/30/2023		341		46			46		387	387			
100081833	HAMDEN	CT		04/27/2022		636		(85)			(85)		551	551			
100070831	MIDLOTHIAN	VA		10/01/2021		511		(13)			(13)		499	499			
100029618	LOS ANGELES	CA		10/26/2018		1,001		(36)			(36)		964	964			
100113208	SALISBURY	MD		06/29/2023		352		128			128		480	480			
100152450	CHARLESTON	SC		05/17/2024		591		90			90		682	682			
100087446	WINTER PARK	FL		10/25/2022		1,686		155			155		1,841	1,841			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170045	HOMESTEAD	FL		11/08/2024		865		(82)			(82)		783	783			
100088832	CHARLOTTE	NC		11/15/2022		422		(36)			(36)		386	386			
100031783	HIGHLAND	CA		03/29/2019		1,885		39			39		1,923	1,923			
100169436	CHESAPEAKE	VA		09/30/2024		531		(44)			(44)		487	487			
100017457	PANAMA CITY	FL		04/26/2018		535		(40)			(40)		495	495			
100031165	STOCKTON	CA		03/29/2019		697		92			92		789	789			
100116080	ROYSE CITY	TX		07/20/2023		(867)		1,908			1,908		1,040	1,040			
100138214	HOUSTON	TX		12/14/2023		431		(71)			(71)		360	360			
100134499	SHELTON	CT		10/30/2023		459		(22)			(22)		437	437			
100062966	WEST YARMOUTH	MA		07/01/2021		1,189		(39)			(39)		1,150	1,150			
100114478	BETHEL	CT		06/29/2023		326		582			582		908	908			
100091235	ORLANDO	FL		01/31/2023		400		(68)			(68)		332	332			
100143310	KNOXVILLE	TN		02/16/2024		495		15			15		509	509			
100113835	GLENN DALE	MD		06/29/2023		425		639			639		1,065	1,065			
100115414	KNOXVILLE	TN		07/17/2023		427		(64)			(64)		363	363			
100028241	BIRMINGHAM	AL		10/26/2018		831		(50)			(50)		781	781			
100134261	PENNSAUKEN	NJ		10/27/2023		402		16			16		418	418			
100054328	CHICAGO	IL		03/23/2021		821		(70)			(70)		751	751			
100110361	SACRAMENTO	CA		06/30/2023		1,884		(98)			(98)		1,786	1,786			
100049819	ROSELLE	NJ		11/20/2020		1,047		(164)			(164)		884	884			
100081517	FREDERICKSBURG	VA		03/18/2022		1,567		118			118		1,685	1,685			
100071567	KNOXVILLE	TN		10/14/2021		1,487		(53)			(53)		1,434	1,434			
100119729	RACINE	WI		08/08/2023		457		(28)			(28)		429	429			
100047187	WANTAGH	NY		11/20/2020		1,124		7			7		1,131	1,131			
100133192	SUGAR HILL	GA		11/29/2023		468		13			13		481	481			
100117590	KATY	TX		07/20/2023		7		603			603		610	610			
100116096	KATY	TX		07/20/2023		1,263		1,753			1,753		3,015	3,015			
100151881	CLINTON	MD		05/10/2024		1,233		(69)			(69)		1,164	1,164			
100057612	NEW BRAUNFELS	TX		06/30/2021		2,333		(149)			(149)		2,184	2,184			
100185965	JOLIET	IL		12/26/2024		400		(28)			(28)		372	372			
100151903	REYNOLDSBURG	OH		07/10/2024		286		(61)			(61)		225	225			
100057894	NEWTON	NJ		06/30/2021		1,077		(89)			(89)		988	988			
100157899	OCALA	FL		07/09/2024		542		126			126		668	668			
100102172	FORT MYERS	FL		04/14/2023		279		(55)			(55)		225	225			
100133826	RACINE	WI		10/20/2023		455		(56)			(56)		398	398			
100132610	WILLIAMSBURG	VA		11/03/2023		589		27			27		616	616			
100107934	LAKE HAVASU CITY	AZ		06/29/2023		629		(114)			(114)		515	515			
100117593	HAINES CITY	FL		07/20/2023		1,704		(56)			(56)		1,648	1,648			
100068014	SUN CITY WEST	AZ		09/23/2021		1,129		(54)			(54)		1,075	1,075			
100068405	COLORADO SPRINGS	CO		08/25/2021		986		(88)			(88)		898	898			
100164114	ATLANTA	GA		08/21/2024		492		(51)			(51)		441	441			
100078952	WILMINGTON	DE		02/24/2022		1,035		(8)			(8)		1,027	1,027			
100136238	PADUCAH	KY		11/20/2023		498		121			121		618	618			
100100769	WILLINGBORO	NJ		04/28/2023		580		(57)			(57)		523	523			
100150654	DECATUR	GA		05/06/2024		521		(19)			(19)		502	502			
100100969	GREENSBORO	NC		04/28/2023		700		39			39		740	740			
100128269	COLORADO SPRINGS	CO		09/14/2023		212		(45)			(45)		167	167			
100152717	TALLAHASSEE	FL		05/17/2024		12,000		265			265		12,265	12,265			
100000492	PERRIS	CA		09/27/2016		(207)		891			891		684	684			
100091169	BRANSON WEST	MO		01/31/2023		561		94			94		655	655			
100075934	COLLEGE PARK	GA		01/07/2022		1,120		5			5		1,126	1,126			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153041	SEAGOVILLE	TX		06/27/2024		468		(69)			(69)		400	400			
100102461	DAVENPORT	FL		06/07/2023		590		24			24		614	614			
100130034	ARLINGTON	TX		09/27/2023		523		(19)			(19)		505	505			
100054742	RIVERSIDE	IL		03/23/2021		1,287		(288)			(288)		999	999			
100128889	NORTH CHARLESTON	SC		09/21/2023		486		(6)			(6)		480	480			
100032000	LA PUENTE	CA		03/29/2019		918		350			350		1,269	1,269			
100044231	CATHEDRAL CITY	CA		08/19/2020		648		261			261		909	909			
100154580	BALTIMORE	MD		06/14/2024		396		(36)			(36)		360	360			
100045193	AVONDALE	AZ		11/25/2020		1,130		(189)			(189)		942	942			
100060065	TUCSON	AZ		06/25/2021		1,107		(84)			(84)		1,023	1,023			
100150565	PAPILLION	NE		05/03/2024		640		31			31		671	671			
100081465	FAYETTEVILLE	AR		03/18/2022		1,315		106			106		1,421	1,421			
100081360	CAROLINA BEACH	NC		03/18/2022		1,070		64			64		1,134	1,134			
100161860	CEDARVILLE	NJ		07/31/2024		(24,365)		635			635		(23,729)	998		24,728	24,728
100057840	N MIDDLETOWN	NJ		06/30/2021		195,007		(2,561)			(2,561)		192,447	192,447			
100174961	DELRAY BEACH	FL		10/31/2024		497		(93)			(93)		404	404			
100099979	HERNDON	VA		03/28/2023		5,954		(128)			(128)		5,826	5,826			
100030739	PLUMAS LAKE	CA		04/09/2019		1,047		201			201		1,248	1,248			
100134562	WOODBRIDGE	VA		10/30/2023		507		10			10		517	517			
100117376	CORINTH	TX		07/20/2023		818		730			730		1,549	1,549			
100141045	DOUGLASVILLE	GA		02/20/2024		492		(54)			(54)		437	437			
100031889	MIAMI LAKES	FL		03/29/2019		1,179		(17)			(17)		1,162	1,162			
100101694	NORTH PORT	FL		03/31/2023		244		(17)			(17)		227	227			
100110127	HOWELL	NJ		06/29/2023		384		(99)			(99)		285	285			
100141312	MISSION	TX		01/30/2024		427		(16)			(16)		411	411			
100077211	MUSCLE SHOALS	AL		01/03/2022		1,207		(41)			(41)		1,166	1,166			
100160394	COLUMBUS	GA		09/06/2024		497		(108)			(108)		389	389			
100050194	PORT SAINT LUCIE	FL		11/20/2020		976		(65)			(65)		911	911			
100012680	RENO	NV		05/25/2017		552		203			203		755	755			
100029541	COMPTON	CA		10/26/2018		620		104			104		723	723			
100044059	RIALTO	CA		08/19/2020		(125)		623			623		498	498			
100186633	WHEELING	IL		12/30/2024		473		(26)			(26)		448	448			
100086646	DORAL	FL		09/30/2022		538		(68)			(68)		470	470			
100127094	HOFFMAN ESTATES	IL		08/30/2023		(1,061)		1,061			1,061						
100068231	PHOENIX	AZ		08/25/2021		1,158		(25)			(25)		1,133	1,133			
100079879	HOUSTON	TX		04/08/2022		6,394		(324)			(324)		6,070	6,070			
100048424	LOS LUNAS	NM		11/20/2020		1,836		(395)			(395)		1,441	1,441			
100081050	KATY	TX		03/18/2022		1,045		79			79		1,124	1,124			
100067528	LOCKHART	TX		09/23/2021		1,032		(100)			(100)		932	932			
100087997	CHESTER	NH		10/25/2022		367		(2)			(2)		365	365			
100158489	TERRYVILLE	CT		07/10/2024		491		(67)			(67)		423	423			
100144009	LA PORTE	TX		02/29/2024		489		(86)			(86)		403	403			
100060232	BRICK	NJ		06/25/2021		1,414		(102)			(102)		1,312	1,312			
100155963	MINNEAPOLIS	MN		06/18/2024		405		(30)			(30)		374	374			
100152299	SAN ANTONIO	TX		05/17/2024		1,172		134			134		1,306	1,306			
100029691	CARSON	CA		10/26/2018		2,846		119			119		2,965	2,965			
100068451	PUEBLO	CO		08/25/2021		1,451		(100)			(100)		1,351	1,351			
100000601	IRWIN	PA		09/27/2016		2,020		386			386		2,406	2,406			
100185896	OCALA	FL		12/26/2024		311		(48)			(48)		263	263			
100130047	RIO RANCHO	NM		09/27/2023		579		(38)			(38)		541	541			
100081438	ZEBULON	NC		03/18/2022		1,028		81			81		1,109	1,109			

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100013352	LAUREL	DE		05/25/2017		1,252		336			336		1,588	1,588			
100127712	ROGERS	AR		09/08/2023		21,167		(679)			(679)		20,488	20,488			
100053914	MENOMONEE FALLS	WI		03/23/2021		763		(100)			(100)		663	663			
100025274	LAS VEGAS	NV		09/20/2018		7,241		546			546		7,787	7,787			
100161925	CRANDALL	TX		07/31/2024		445		(45)			(45)		400	400			
100029428	SAN DIEGO	CA		10/26/2018		968		(11)			(11)		957	957			
100026576	TEMECULA	CA		09/26/2018		993		847			847		1,840	1,840			
100101677	MARQUETTE	MI		04/26/2023		556		(12)			(12)		543	543			
100053714	POESTENKILL	NY		03/23/2021		889		(412)			(412)		477	477			
100159679	LINCOLN	NE		08/23/2024		464		(86)			(86)		378	378			
100128209	HENDERSON	NV		09/18/2023		4,083		23			23		4,106	4,106			
100091255	LEHIGH ACRES	FL		01/31/2023		523		(68)			(68)		455	455			
100070519	ONTARIO	CA		09/23/2021		4,419		(169)			(169)		4,250	4,250			
100168350	OCEAN ISLE BEACH	NC		09/25/2024		603		10			10		612	612			
100146727	BELL	CA		03/20/2024		1,973		(20)			(20)		1,953	1,953			
100164462	AURORA	IL		08/21/2024		28,914		(436)			(436)		28,479	28,479			
100164098	BEDFORD	TX		08/21/2024		293		7			7		300	300			
100112029	ATCO	NJ		06/29/2023		532		552			552		1,084	1,084			
100186310	LITTLEROCK	CA		12/30/2024		515		(14)			(14)		500	500			
100026537	FAIRFIELD	CA		09/26/2018		1,268		45			45		1,313	1,313			
100107904	EL PASO	TX		06/29/2023		12,903		(261)			(261)		12,642	12,642			
100088978	HALLANDALE BEACH	FL		11/15/2022		982		(39)			(39)		943	943			
100026960	RIALTO	CA		09/26/2018		3,031		105			105		3,137	3,137			
100044216	RIVERSIDE	CA		08/19/2020		855		112			112		967	967			
100080382	SAN DIEGO	CA		04/14/2022		982		29			29		1,011	1,011			
100172333	WALLED LAKE	MI		10/23/2024		440		(32)			(32)		408	408			
100100213	WATERBURY	CT		03/17/2023		494		(23)			(23)		471	471			
100176527	FORT WORTH	TX		11/15/2024		855		(8)			(8)		847	847			
100146702	STOCKTON	CA		03/20/2024		531		(53)			(53)		478	478			
100178388	SUMMIT	NY		11/21/2024		567		(63)			(63)		505	505			
100067106	JOLIET	IL		08/02/2021		1,011		95			95		1,106	1,106			
100162647	NEW BRAUNFELS	TX		08/12/2024		594		79			79		673	673			
100120487	SPRING	TX		08/18/2023		512		(6)			(6)		506	506			
100060064	BENTONVILLE	AR		06/25/2021		1,317		(60)			(60)		1,257	1,257			
100149021	OXON HILL	MD		04/19/2024		340		(64)			(64)		276	276			
100031447	REDLANDS	CA		03/29/2019		724		174			174		899	899			
100185569	EAGLE RIVER	WI		12/20/2024		445		(56)			(56)		388	388			
100065616	PHOENIX	AZ		07/28/2021		1,383		(110)			(110)		1,273	1,273			
100079687	HOLLYWOOD	FL		04/08/2022		644		(30)			(30)		614	614			
100079666	HOLLYWOOD	FL		04/08/2022		643		(30)			(30)		614	614			
100140054	BROOKLINE	MA		01/09/2024		23,464		(392)			(392)		23,073	23,073			
100148355	OKLAHOMA CITY	OK		04/12/2024		2,158		122			122		2,280	2,280			
100161308	BRIDGEWATER	NJ		07/25/2024		560		(124)			(124)		437	437			
100032048	INGLEWOOD	CA		03/29/2019		1,185		234			234		1,419	1,419			
100080998	DENVER	CO		03/18/2022		1,196		37			37		1,233	1,233			
100090051	SANTA ROSA	CA		01/13/2023		349		3			3		352	352			
100152305	SAINT AUGUSTINE	FL		05/17/2024		599		133			133		732	732			
100120493	CORINNA	ME		08/18/2023		454		12			12		466	466			
100141599	RAYTOWN	MO		01/30/2024		1,029		(71)			(71)		959	959			
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		1,056		(101)			(101)		956	956			
100057662	WYLIE	TX		06/30/2021		1,135		(44)			(44)		1,091	1,091			

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100164654	FLORENCE	AL		08/23/2024		270		(20)			(20)		249	249			
100117056	SARASOTA	FL		07/20/2023		(755)		1,570			1,570		815	815			
100149441	LIBERTY HILL	TX		04/24/2024		145,388		1,915			1,915		147,303	147,303			
100088262	BALTIMORE	MD		10/17/2022		580		(33)			(33)		548	548			
100147239	HAMILTON	NJ		03/28/2024		462		(10)			(10)		452	452			
100146997	ATHENS	PA		03/27/2024		3,458		(1)			(1)		3,456	3,456			
100126888	PALM BAY	FL		08/30/2023		2,256		19			19		2,276	2,276			
100048996	BALTIMORE	MD		11/20/2020		1,191		(259)			(259)		933	933			
100151792	CLEVELAND	OH		05/10/2024		476		(43)			(43)		433	433			
100090910	ST AUGUSTINE	FL		01/31/2023		437		15			15		452	452			
100186764	HALETHORPE	MD		12/31/2024		508		23			23		531	531			
100174817	KANSAS CITY	MO		10/31/2024		1,929		(98)			(98)		1,831	1,831			
100130246	COLUMBIA	SC		09/28/2023		488		(88)			(88)		400	400			
100185180	ARAB	AL		12/20/2024		2,242		(89)			(89)		2,153	2,153			
100174063	MYRTLE BEACH	SC		10/31/2024		411		(53)			(53)		358	358			
100067247	LOS BANOS	CA		08/02/2021		1,113		64			64		1,177	1,177			
100135901	ARLINGTON	WA		11/13/2023		10,958		(195)			(195)		10,764	10,764			
100175611	PHOENIX	AZ		11/12/2024		575		38			38		612	612			
100173921	VIRGINIA BEACH	VA		10/31/2024		542		(34)			(34)		508	508			
100081255	LEBANON	TN		03/18/2022		2,078		186			186		2,264	2,264			
100133813	OCALA	FL		10/20/2023		482		(39)			(39)		443	443			
100045983	PETERSBURG	VA		11/25/2020		723		(578)			(578)		145	145			
100174846	LAFAYETTE	IN		10/31/2024		486		(57)			(57)		429	429			
100166399	JONESBORO	GA		10/24/2024		490		(27)			(27)		463	463			
100031856	RIALTO	CA		03/29/2019		749		272			272		1,021	1,021			
100135900	DENVER	CO		11/13/2023		2,124		(98)			(98)		2,026	2,026			
100017877	HILO	HI		05/30/2018		1,899		(18)			(18)		1,881	1,881			
100071965	DES PLAINES	IL		10/29/2021		937		(94)			(94)		842	842			
100171774	JAMESTOWN	ND		10/17/2024		796		(50)			(50)		746	746			
100167880	KATY	TX		09/20/2024		4,615		(220)			(220)		4,395	4,395			
100089266	MACHESNEY PARK	IL		01/26/2023		395		(33)			(33)		361	361			
100112995	LACEY	WA		06/29/2023		511		516			516		1,026	1,026			
100025345	MIAMI	FL		09/20/2018		658		94			94		752	752			
100112487	HIGHLAND MILLS	NY		06/29/2023		645		309			309		954	954			
100181250	HOUSTON	TX		12/06/2024		498		43			43		541	541			
100012838	SALINAS	CA		05/25/2017		709		160			160		869	869			
100091231	ORLANDO	FL		01/31/2023		431		(66)			(66)		365	365			
100064617	LILBURN	GA		07/01/2021		1,415		115			115		1,529	1,529			
100139447	MIDDLEBORO	MA		12/28/2023		1,220		(83)			(83)		1,137	1,137			
100025812	LAS VEGAS	NV		09/20/2018		649		66			66		715	715			
100091346	CABO SAN LUCAS	MEX		01/17/2023		612							612	612			
100142466	BOCA RATON	FL		03/08/2024		1,205		(96)			(96)		1,109	1,109			
100142000	SCHAUMBURG	IL		02/29/2024		314		(24)			(24)		290	290			
100140204	IRVING	TX		01/11/2024		530		(93)			(93)		437	437			
100165937	COLUMBUS	OH		09/06/2024		469		(25)			(25)		444	444			
100158105	MARTINEZ	GA		07/09/2024		538		28			28		567	567			
100116699	KATY	TX		07/20/2023		642		674			674		1,316	1,316			
100148324	MORRISTOWN	AZ		04/12/2024		482		(11)			(11)		471	471			
100055561	VINELAND	NJ		03/23/2021		860		(24)			(24)		837	837			
100139391	SCRANTON	PA		12/28/2023		473		(28)			(28)		445	445			
100057911	FORT WORTH	TX		06/30/2021		1,163		(24)			(24)		1,139	1,139			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139550	WESTLAND	MI		12/28/2023		384		(50)			(50)		334	334			
100141521	TALLAHASSEE	FL		01/30/2024		355		(70)			(70)		285	285			
100045803	NEWTON	NJ		11/25/2020		870		(108)			(108)		762	762			
100079957	TOMBALL	TX		04/25/2022		653		27			27		681	681			
100152806	LAS VEGAS	NV		05/22/2024		452		(44)			(44)		408	408			
100141243	CARTERSVILLE	GA		01/30/2024		532		(59)			(59)		473	473			
100158669	SAN ANTONIO	TX		07/10/2024		577		50			50		627	627			
100068141	WARWICK	RI		08/25/2021		1,133		(52)			(52)		1,081	1,081			
100139660	AUBURN	CA		12/28/2023		389		(45)			(45)		344	344			
100173537	LACKAWANNA	NY		10/29/2024		461		(64)			(64)		397	397			
100165359	YUKON	OK		08/29/2024		3,529		(284)			(284)		3,245	3,245			
100062990	ASHFORD	AL		07/01/2021		1,527		(29)			(29)		1,498	1,498			
100112734	COTATI	CA		06/29/2023		12,174		564			564		12,738	12,738			
100112227	GILBERT	AZ		06/29/2023		396		800			800		1,197	1,197			
100102694	NORTHBROOK	IL		06/22/2023		571		(103)			(103)		469	469			
100025351	SACRAMENTO	CA		09/20/2018		672		134			134		806	806			
100064896	HANAHAN	SC		07/14/2021		1,092		(102)			(102)		990	990			
100142103	KENNER	LA		02/29/2024		329		104			104		433	433			
100152801	STONE MOUNTAIN	GA		05/22/2024		345		(48)			(48)		296	296			
100127368	FARMINGDALE	NY		08/30/2023		253		1,042			1,042		1,295	1,295			
100167098	HOUSTON	TX		09/13/2024		612		(65)			(65)		547	547			
100179907	SANFORD	NC		11/25/2024		591		61			61		653	653			
100108436	STATESVILLE	NC		05/25/2023		746		(45)			(45)		701	701			
100025642	LOMPOC	CA		09/20/2018		596		82			82		678	678			
100171293	GARLAND	TX		10/16/2024		526		(47)			(47)		478	478			
100067964	CRANSTON	RI		09/23/2021		1,451		(94)			(94)		1,356	1,356			
100137541	CHARLOTTE	NC		12/08/2023		2,535		(128)			(128)		2,407	2,407			
100057555	EVANS	CO		06/30/2021		1,150		(40)			(40)		1,110	1,110			
100089740	AVENTURA	FL		12/02/2022		657		(32)			(32)		625	625			
100099744	SOUTH FALLSBURG	NY		02/28/2023		530		(17)			(17)		513	513			
100025777	OPA LOCKA	FL		09/20/2018		513		375			375		888	888			
100074907	REDLANDS	CA		12/01/2021		553		(58)			(58)		495	495			
100014574	VALLEJO	CA		09/27/2017		4,206		261			261		4,467	4,467			
100061923	FISHERS	IN		07/01/2021		2,040		(7)			(7)		2,034	2,034			
100081010	LAS VEGAS	NV		03/18/2022		2,038		66			66		2,103	2,103			
100044286	SYOSSET	NY		08/19/2020		1,013		(117)			(117)		896	896			
100031328	RIVERSIDE	CA		03/29/2019		1,129		192			192		1,321	1,321			
100148379	COLUMBIA	TN		04/12/2024		614		68			68		681	681			
100127943	GOODLETTSVILLE	TN		09/08/2023		6,386		202			202		6,589	6,589			
100029816	BEACHWOOD	NJ		10/26/2018		762		205			205		967	967			
100134989	FORT WORTH	TX		10/30/2023		484		(4)			(4)		480	480			
100144600	FALLING WATERS	WV		03/13/2024		834		(53)			(53)		781	781			
100013279	OAKHURST	CA		05/25/2017		1,201		281			281		1,482	1,482			
100070622	CLINTON	MS		10/01/2021		1,575		(17)			(17)		1,559	1,559			
100012662	SILVER SPRING	MD		05/25/2017		739		237			237		976	976			
100091069	CHICAGO	IL		01/31/2023		458		(45)			(45)		413	413			
100065588	AUSTIN	TX		07/28/2021		1,160		(36)			(36)		1,124	1,124			
100063410	PORTSMOUTH	VA		07/01/2021		1,047		(38)			(38)		1,009	1,009			
100064182	PFLUGERVILLE	TX		07/01/2021		1,514		114			114		1,628	1,628			
100133442	BAKERSFIELD	CA		10/19/2023		417		(48)			(48)		369	369			
100163284	HAGERSTOWN	MD		08/13/2024		431		(43)			(43)		389	389			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071572	ANNA	TX		10/14/2021		1,138		(47)			(47)		1,091	1,091			
100140050	LOCKHART	TX		01/09/2024		3,494		262			262		3,756	3,756			
100108417	NEW HAVEN	CT		05/25/2023		457		(22)			(22)		435	435			
100169335	SCRANTON	PA		09/27/2024		605		(44)			(44)		561	561			
100000279	SEATTLE	WA		09/27/2016		967		1			1		968	968			
100068346	MIDLOTHIAN	VA		08/25/2021		1,099		(101)			(101)		998	998			
100150809	SAINT LOUIS	MO		05/08/2024		749		(11)			(11)		738	738			
100154720	MESA	AZ		07/19/2024		796		(126)			(126)		670	670			
100147205	ALLEN	TX		03/28/2024		475		(30)			(30)		445	445			
100100249	BERKELEY TOWNSHIP	NJ		03/17/2023		516		(30)			(30)		486	486			
100076271	BELMONT	NC		01/07/2022		1,056		(30)			(30)		1,026	1,026			
100152731	SAN JACINTO	CA		05/22/2024		493		(60)			(60)		434	434			
100139506	GARLAND	TX		12/28/2023		4,326		(432)			(432)		3,895	3,895			
100100315	BELGRADE	ME		04/27/2023		695		52			52		748	748			
100053744	WYOMING	MN		03/23/2021		765		(145)			(145)		620	620			
100100781	HYATTSVILLE	MD		04/28/2023		799		239			239		1,038	1,038			
100067931	DALLAS	GA		09/23/2021		1,506		(100)			(100)		1,406	1,406			
100157783	DAYTON	OH		08/01/2024		452		(83)			(83)		370	370			
100155188	MYRTLE BEACH	SC		07/19/2024		487		(48)			(48)		439	439			
100149541	SACRAMENTO	CA		04/26/2024		559		58			58		617	617			
100126898	HOUSTON	TX		08/30/2023		2,769		(24)			(24)		2,745	2,745			
100154112	VERNON ROCKVILLE	CT		07/11/2024		345		(71)			(71)		275	275			
100079211	KNOXVILLE	TN		02/24/2022		1,036		24			24		1,060	1,060			
100000387	PHOENIX	AZ		09/27/2016		(376)		1,359			1,359		983	983			
100119899	LITTLE RIVER	SC		08/10/2023		399		(15)			(15)		384	384			
100136942	BENTONVILLE	AR		11/28/2023		19,313		49			49		19,362	19,362			
100116672	PARADISE	CA		07/20/2023		1,126		797			797		1,923	1,923			
100101599	MEMPHIS	TN		04/26/2023		530		(27)			(27)		503	503			
100176863	HOUSTON	TX		11/15/2024		1,956		(90)			(90)		1,867	1,867			
100060261	SEWICKLEY	PA		06/25/2021		1,113		(75)			(75)		1,038	1,038			
100161927	LILLINGTON	NC		07/31/2024		490		(69)			(69)		421	421			
100090169	HIALEAH	FL		01/13/2023		391		(98)			(98)		293	293			
100142174	POINCIANA	FL		02/29/2024		300		(50)			(50)		250	250			
100135961	CHICAGO	IL		11/16/2023		1,611		12			12		1,623	1,623			
100030688	HONOLULU	HI		04/09/2019		873		26			26		899	899			
100043481	TAMPA	FL		08/13/2020		1,208		94			94		1,302	1,302			
100028102	MIRAMAR	FL		10/26/2018		1,425		7			7		1,432	1,432			
100171130	HANFORD	CA		11/22/2024		1,679		(29)			(29)		1,650	1,650			
100117048	ALEXANDRIA	VA		07/20/2023		571		180			180		751	751			
100173077	ROSAMOND	CA		10/25/2024		428		(60)			(60)		367	367			
100136042	NORTH CHESTERFIELD	VA		11/16/2023		362		(26)			(26)		337	337			
100023280	LAS VEGAS	NV		08/16/2018		1,059							1,059	1,059			
100091550	PHILADELPHIA	PA		01/20/2023		422		(46)			(46)		376	376			
100147256	SILVER SPRING	MD		03/28/2024		462		(38)			(38)		423	423			
100117558	INDIANAPOLIS	IN		07/20/2023		464		(42)			(42)		422	422			
100100928	HOUSTON	TX		04/28/2023		645		(49)			(49)		596	596			
100127401	ALEXANDRIA	VA		08/30/2023		283		957			957		1,241	1,241			
100181211	SAN ANTONIO	FL		12/06/2024		341		(29)			(29)		313	313			
100140664	OKLAHOMA CITY	OK		02/08/2024		574		(116)			(116)		458	458			
100186717	STONE MOUNTAIN	GA		12/31/2024		468		(59)			(59)		409	409			
100028688	WALDORF	MD		10/26/2018		500		50			50		550	550			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081034	PHOENIX	AZ		03/18/2022		1,071		105			105		1,176	1,176			
100149660	FALLING WATERS	WV		04/26/2024		558		(10)			(10)		548	548			
100067915	PALMDALE	CA		09/23/2021		1,424		(114)			(114)		1,309	1,309			
100043931	NEPTUNE	NJ		08/19/2020		928		(165)			(165)		763	763			
100134558	BENNETTSVILLE	SC		10/30/2023		371		(48)			(48)		323	323			
100013130	LOCUST GROVE	VA		05/25/2017		740		165			165		905	905			
100137982	LEVITTOWN	PA		12/13/2023		1,474		44			44		1,518	1,518			
100149023	HENDERSON	NV		04/19/2024		175		(63)			(63)		112	112			
100119907	ST PETE BEACH	FL		08/10/2023		484		(31)			(31)		453	453			
100060874	KNOXVILLE	TN		06/01/2021		1,159		13			13		1,172	1,172			
100064757	SEMINOLE	FL		07/14/2021		1,064		(122)			(122)		941	941			
100161767	TRENTON	NJ		07/31/2024		(69)		469			469		400	400			
100054551	MOUNT AIRY	MD		03/23/2021		1,058		(93)			(93)		966	966			
100172866	LELAND	NC		10/25/2024		650		(37)			(37)		613	613			
100149661	FALLING WATERS	WV		04/26/2024		1,034		(31)			(31)		1,002	1,002			
100078909	MIAMI	FL		02/24/2022		992		(50)			(50)		942	942			
100184496	CORONA	CA		12/17/2024		1,382		(35)			(35)		1,347	1,347			
100120836	FORT MYERS	FL		08/25/2023		2,310		(99)			(99)		2,212	2,212			
100176079	WILLINGBORO	NJ		12/20/2024		400		(43)			(43)		357	357			
100160903	JACKSONVILLE	AL		07/24/2024		448		(4)			(4)		444	444			
100128358	HARLINGEN	TX		09/14/2023		452		(93)			(93)		358	358			
100116750	CEDAR PARK	TX		07/20/2023		1,143		774			774		1,916	1,916			
100165815	BARSTOW	CA		08/29/2024		2,713		(318)			(318)		2,394	2,394			
100143977	MERCED	CA		02/29/2024		495		(55)			(55)		440	440			
100084841	RICHMOND	CA		08/02/2022		1,254		(7)			(7)		1,247	1,247			
100067944	CHARLOTTE	NC		09/23/2021		1,121		(59)			(59)		1,062	1,062			
100048764	TUCSON	AZ		11/20/2020		997		(227)			(227)		769	769			
100131597	RALEIGH	NC		10/06/2023		2,266		66			66		2,332	2,332			
100151776	HAGERSTOWN	MD		05/10/2024		408		(39)			(39)		369	369			
100054644	NORTH HALEDON	NJ		03/23/2021		2,725		(209)			(209)		2,517	2,517			
100148156	BAKERSFIELD	CA		05/15/2024		459		(43)			(43)		417	417			
100156660	SAN ANTONIO	TX		06/24/2024		463		(52)			(52)		411	411			
100153896	HOUSTON	TX		06/05/2024		342		(39)			(39)		303	303			
100116822	LAS VEGAS	NV		07/20/2023		(1,233)		2,273			2,273		1,040	1,040			
100173951	NICEVILLE	FL		10/31/2024		449		(45)			(45)		404	404			
100071353	DOROTHY	NJ		10/01/2021		727		(2)			(2)		725	725			
100067875	BUCKLEY	WA		09/23/2021		1,093		(81)			(81)		1,012	1,012			
100128025	LEMOORE	CA		09/08/2023		546		50			50		596	596			
100136162	PORT RICHEY	FL		12/18/2023		304		(15)			(15)		289	289			
100076240	VALRICO	FL		01/07/2022		1,018		(52)			(52)		966	966			
100141875	CITRUS SPRINGS	FL		03/27/2024		483		(4)			(4)		479	479			
100143550	PHILADELPHIA	PA		02/21/2024		439		(21)			(21)		418	418			
100012218	WILMINGTON	DE		04/28/2017		457		328			328		785	785			
100147225	PHILADELPHIA	PA		03/28/2024		400		(33)			(33)		368	368			
100117965	WARMINSTER	PA		07/20/2023		563		36			36		599	599			
100077344	ANDERSON	CA		01/03/2022		1,513		(22)			(22)		1,490	1,490			
100144216	FUQUAY VARINA	NC		03/07/2024		883		53			53		936	936			
100076075	FORT MYERS	FL		01/07/2022		1,085		(82)			(82)		1,003	1,003			
100175122	DALLAS	TX		11/05/2024		531		(26)			(26)		505	505			
100060204	PASADENA	MD		06/25/2021		1,003		(58)			(58)		945	945			
100060225	MONROE TOWNSHIP	NJ		06/25/2021		1,285		(107)			(107)		1,178	1,178			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131713	EVANSVILLE	IN		10/06/2023		520		30			30		550	550			
100141728	NORTH MIDDLETOWN	NJ		01/30/2024		794		(54)			(54)		740	740			
100044852	MINNEAPOLIS	MN		11/19/2020		1,249		(309)			(309)		940	940			
100182278	ROSHARON	TX		12/12/2024		3,005		113			113		3,118	3,118			
100116728	BELL	CA		07/20/2023		593		174			174		767	767			
100071588	SAN ANTONIO	TX		10/14/2021		1,126		(43)			(43)		1,083	1,083			
100031800	ORLANDO	FL		03/29/2019		780		181			181		960	960			
100158064	CHATTANOOGA	TN		07/09/2024		562		34			34		596	596			
100091625	JACKSONVILLE	FL		03/07/2023		411		(90)			(90)		321	321			
100144311	DAVENPORT	FL		03/07/2024		410		(65)			(65)		345	345			
100043988	RANCHO CUCAMONGA	CA		08/19/2020		5,467		(180)			(180)		5,287	5,287			
100089990	HOMER	IL		01/13/2023		311		10			10		321	321			
100079507	CENTENNIAL	CO		04/25/2022		662		165			165		827	827			
100138715	ORLANDO	FL		02/02/2024		346		(35)			(35)		311	311			
100054912	LAS VEGAS	NV		03/23/2021		1,105		(257)			(257)		848	848			
100174276	TELLICO PLAINS	TN		10/31/2024		473		(28)			(28)		445	445			
100047707	GRAND RAPIDS	MI		11/20/2020		997		(146)			(146)		852	852			
100181622	PHILADELPHIA	PA		12/09/2024		418		(11)			(11)		407	407			
100025701	SAINT CLOUD	FL		09/20/2018		922		(4)			(4)		919	919			
100100708	CHICAGO	IL		04/28/2023		671		18			18		689	689			
100091233	ORLANDO	FL		01/31/2023		453		(61)			(61)		392	392			
100043171	ORLANDO	FL		05/28/2020		3,117		114			114		3,231	3,231			
100153451	MEMPHIS	TN		05/30/2024		440		(12)			(12)		428	428			
100153595	GLADSTONE	MO		05/31/2024		432		(61)			(61)		371	371			
100179716	OKLAHOMA CITY	OK		11/21/2024		627		147			147		774	774			
100060164	HOLLYWOOD	FL		06/25/2021		1,056		(83)			(83)		973	973			
100108351	BENSENVILLE	IL		05/25/2023		460		(30)			(30)		430	430			
100081119	MODESTO	CA		03/18/2022		1,051		57			57		1,108	1,108			
100065112	SPANAWAY	WA		07/14/2021		1,099		(66)			(66)		1,032	1,032			
100147970	FORT WORTH	TX		04/08/2024		752		156			156		908	908			
100166051	AVENAL	CA		09/06/2024		317		(12)			(12)		305	305			
100048193	MIAMI	FL		11/20/2020		979		(168)			(168)		811	811			
100108372	PHILADELPHIA	PA		05/25/2023		499		(45)			(45)		454	454			
100110042	BALTIMORE	MD		06/23/2023		968		10			10		978	978			
100016468	FORNEY	TX		04/05/2018		1,212		(7)			(7)		1,205	1,205			
100048308	BURNSVILLE	MN		11/20/2020		(21)		357			357		336	336			
100111080	RIVERSIDE	CA		06/29/2023		1,236		141			141		1,377	1,377			
100013111	ABERDEEN	MD		05/25/2017		1,268		153			153		1,421	1,421			
100120203	SOUTHINGTON	CT		08/18/2023		328		(25)			(25)		303	303			
100180052	LAKEVIEW	MI		11/25/2024		491		(17)			(17)		474	474			
100174747	LITHONIA	GA		10/31/2024		454		(88)			(88)		366	366			
100131885	CHOWCHILLA	CA		10/06/2023		476		31			31		507	507			
100143335	HARLEYSVILLE	PA		02/16/2024		512		(4)			(4)		508	508			
100141778	KANSAS CITY	MO		01/30/2024		415		(21)			(21)		395	395			
100031768	SACRAMENTO	CA		03/29/2019		1,238		31			31		1,269	1,269			
100063122	MONROE	GA		07/01/2021		995		(23)			(23)		971	971			
100065047	PHILADELPHIA	PA		07/14/2021		1,025		(74)			(74)		952	952			
100144609	WORCESTER	MA		03/13/2024		502		(51)			(51)		451	451			
100087394	ST PETERSBURG	FL		10/25/2022		1,955		134			134		2,089	2,089			
100165970	ORANGE CITY	FL		09/06/2024		698		(35)			(35)		663	663			
100128528	PANAMA CITY	FL		09/15/2023		7,583		(386)			(386)		7,198	7,198			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032069	LA PUENTE	CA		03/29/2019		1,219		49			49		1,269	1,269			
100162585	ARLINGTON	TX		08/12/2024		496		1			1		497	497			
100162943	MIDLAND	TX		08/12/2024		517		(25)			(25)		493	493			
100141742	LAS VEGAS	NV		01/30/2024		436		(2)			(2)		434	434			
100101996	DALLAS	TX		04/14/2023		859		(60)			(60)		799	799			
100120798	UNIVERSAL CITY	TX		08/25/2023		1,114		(52)			(52)		1,062	1,062			
100139437	PASADENA	TX		12/28/2023		483		71			71		553	553			
100135986	ATLANTA	GA		11/16/2023		592		(74)			(74)		517	517			
100026955	MIRAMAR	FL		09/26/2018		521		296			296		818	818			
100139242	WESLEY CHAPEL	FL		12/28/2023		429		(2)			(2)		426	426			
100080486	NEWARK	NJ		03/10/2022		829		(95)			(95)		735	735			
100067895	SYLMAR	CA		09/23/2021		1,131		(112)			(112)		1,018	1,018			
100055879	CHEYENNE	WY		03/26/2021		1,285		(84)			(84)		1,201	1,201			
100013835	SAN BERNARDINO	CA		05/25/2017		957		70			70		1,027	1,027			
100115510	DALLAS	TX		07/17/2023		560		(6)			(6)		554	554			
100166013	MESQUITE	TX		09/06/2024		431		(90)			(90)		341	341			
100174450	OCEANSIDE	CA		10/31/2024		1,012		(56)			(56)		956	956			
100088122	PHOENIX	AZ		10/25/2022		376		13			13		389	389			
100176048	KANSAS CITY	KS		12/20/2024		949		12			12		961	961			
100031762	POMONA	CA		03/29/2019		1,088		73			73		1,161	1,161			
100110257	PETALUMA	CA		06/30/2023		5,471		(213)			(213)		5,258	5,258			
100087295	WOONSOCKET	RI		10/25/2022		714		179			179		894	894			
100153916	ROCKVILLE	MD		06/05/2024		647		47			47		693	693			
100070436	MIDLAND	TX		09/23/2021		1,061		(98)			(98)		963	963			
100144103	NEWBERRY	FL		03/07/2024		1,092		106			106		1,199	1,199			
100114654	TEHACHAPI	CA		06/29/2023		589		8			8		597	597			
100047434	DUVALL	WA		11/20/2020		877		(174)			(174)		703	703			
100091054	PORTLAND	OR		01/31/2023		454		(78)			(78)		376	376			
100013866	FORT MYERS	FL		05/25/2017		1,962		384			384		2,346	2,346			
100088851	ELKTON	MD		11/15/2022		363		16			16		379	379			
100176000	GRAHAM	NC		11/14/2024		593		6			6		599	599			
100030877	KENT	WA		04/09/2019		586		90			90		676	676			
100017424	MOULTONBOROUGH	NH		04/26/2018		582		73			73		655	655			
100154115	COLUMBUS	OH		07/11/2024		478		(57)			(57)		421	421			
100076245	BAKERSFIELD	CA		01/07/2022		1,025		(65)			(65)		960	960			
100049568	SACRAMENTO	CA		11/20/2020		992		(19)			(19)		973	973			
100129301	HERCULES	CA		09/25/2023		1,033		31			31		1,064	1,064			
100128096	LOUISVILLE	KY		09/08/2023		543		51			51		594	594			
100071870	TEQUESTA	FL		10/14/2021		1,367		(111)			(111)		1,255	1,255			
100137743	JACKSONVILLE	FL		12/08/2023		540		152			152		692	692			
100119880	TAMPA	FL		08/10/2023		764		(60)			(60)		704	704			
100170087	ATHENS	AL		10/08/2024		623		9			9		632	632			
100171376	UNION	MO		10/16/2024		75,706		(3,126)			(3,126)		72,581	72,581			
100024654	WEST MELBOURNE	FL		09/20/2018		676		113			113		788	788			
100149378	WILLIS	TX		04/24/2024		12,940		1,005			1,005		13,945	13,945			
100065009	LOS BANOS	CA		07/14/2021		1,106		(84)			(84)		1,022	1,022			
100065010	LOS BANOS	CA		07/14/2021		1,106		(84)			(84)		1,022	1,022			
100081039	GREELEY	CO		03/18/2022		1,071		82			82		1,152	1,152			
100155988	FORT LAUDERDALE	FL		06/18/2024		443		(83)			(83)		360	360			
100065021	HANAHAN	SC		07/14/2021		1,070		(80)			(80)		990	990			
100156586	PENDERGRASS	GA		06/24/2024		28,141		477			477		28,618	28,618			

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100061460	COTTAGE GROVE	MN		06/01/2021		1,223		12			12		1,235	1,235			
100154912	TOMBALL	TX		07/19/2024		17,253		(170)			(170)		17,083	17,083			
100103033	WILLIAMSTOWN	NJ		06/22/2023		544		(106)			(106)		438	438			
100076408	LAS VEGAS	NV		12/23/2021		953		(69)			(69)		884	884			
100054490	PLAINFIELD	CT		03/23/2021		286		207			207		493	493			
100175782	READING	PA		11/12/2024		(527)		825			825		299	299			
100118121	JOELTON	TN		07/20/2023		554		(18)			(18)		536	536			
100062297	HUNTSVILLE	AL		07/01/2021		2,084		(24)			(24)		2,060	2,060			
100100108	ORLANDO	FL		03/28/2023		292		(32)			(32)		260	260			
100140776	BEVERLY	NJ		01/22/2024		328		(40)			(40)		288	288			
100077823	MIAMI	FL		01/14/2022		1,039		(129)			(129)		910	910			
100164464	WOODBINE	NJ		08/21/2024		456		(19)			(19)		437	437			
100163934	MERIDEN	CT		10/04/2024		440		(64)			(64)		376	376			
100081106	RICHMOND	TX		03/18/2022		1,087		131			131		1,217	1,217			
100167444	SUNNYSIDE	NY		09/16/2024		2,327		(58)			(58)		2,269	2,269			
100149625	FORNEY	TX		04/26/2024		577		(141)			(141)		436	436			
100147249	OAK LAWN	IL		03/28/2024		443		(30)			(30)		413	413			
100131684	CLARKSVILLE	TN		10/06/2023		940		96			96		1,035	1,035			
100071634	WASHINGTON	DC		10/14/2021		1,118		(82)			(82)		1,037	1,037			
100029949	VENTURA	CA		12/20/2018		3,005		170			170		3,175	3,175			
100012601	SPRING HILL	FL		05/25/2017		472		78			78		550	550			
100076131	MURFREESBORO	TN		01/07/2022		2,848		(134)			(134)		2,714	2,714			
100031671	PALM COAST	FL		03/29/2019		420		188			188		608	608			
100116026	NAPLES	FL		07/20/2023		677		45			45		722	722			
100113497	PICO RIVERA	CA		06/29/2023		323		398			398		721	721			
100182173	BALTIMORE	MD		12/12/2024		503		50			50		554	554			
100078861	TOMBALL	TX		02/24/2022		1,145		(24)			(24)		1,121	1,121			
100139112	FORT WORTH	TX		12/28/2023		446		(19)			(19)		427	427			
100102551	LAS CRUCES	NM		06/07/2023		31,845		1,153			1,153		32,999	32,999			
100178393	CAPE CANAVERAL	FL		11/21/2024		509		(68)			(68)		441	441			
100127628	SACRAMENTO	CA		09/08/2023		558		(37)			(37)		521	521			
100010694	DERBY	CT		12/23/2016		136		229			229		365	365			
100174824	OAK GROVE	KY		10/31/2024		545		(56)			(56)		489	489			
100118161	LONG BEACH	CA		07/20/2023		472		7			7		479	479			
100099954	MIAMI	FL		03/28/2023		528		(9)			(9)		519	519			
100067116	KAPOLEI	HI		08/02/2021		1,067		83			83		1,151	1,151			
100053763	CANTON	GA		03/23/2021		1,112		(140)			(140)		972	972			
100055893	PHILADELPHIA	PA		03/26/2021		1,187		(84)			(84)		1,103	1,103			
100116841	PORTLAND	OR		07/20/2023		616		256			256		872	872			
100049870	WHARTON	NJ		11/20/2020		1,057		(261)			(261)		796	796			
100147487	HENDERSON	NV		04/03/2024		492		(33)			(33)		459	459			
100103610	HOUSTON	TX		05/08/2023		859		(87)			(87)		772	772			
100165821	VIRGINIA BEACH	VA		08/29/2024		443		(64)			(64)		379	379			
100161851	WOODRIDGE	NY		07/31/2024		(285)		758			758		474	474			
100139667	NORWICH	CT		12/28/2023		342		(8)			(8)		334	334			
100032019	WASHINGTON	DC		03/29/2019		547		49			49		596	596			
100165867	(WESTLAKE VILLAGE AREA) THOUSA	CA		08/30/2024		70,263		(694)			(694)		69,569	69,569			
100063590	ALBUQUERQUE	NM		07/01/2021		1,213		56			56		1,269	1,269			
100065162	LAKEWOOD	OH		07/14/2021		1,073		(56)			(56)		1,017	1,017			
100139558	SPRING	TX		12/28/2023		607		(30)			(30)		578	578			
100155173	NAMPA	ID		07/19/2024		500		(101)			(101)		399	399			

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100042927	MIRAMAR	FL		05/28/2020		2,904		278			278		3,182	3,182			
100101924	BEAR LAKE	MI		04/14/2023		460		(56)			(56)		404	404			
100055100	EL CERRITO	CA		03/23/2021		397		(89)			(89)		308	308			
100128036	ZEBULON	NC		09/08/2023		567		66			66		632	632			
100170910	SAINT HEDWIG	TX		10/11/2024		307		(49)			(49)		258	258			
100103750	CRYSTAL	MN		05/08/2023		755		11			11		766	766			
100103732	DOUGLASVILLE	GA		05/08/2023		554		40			40		595	595			
100135788	EXETER	CA		11/10/2023		537		47			47		584	584			
100142019	TOBYHANNA	PA		02/29/2024		438		(45)			(45)		392	392			
100180702	NEW CANEY	TX		11/26/2024		482		(41)			(41)		441	441			
100030902	WHITTIER	CA		04/09/2019		828		233			233		1,061	1,061			
100127988	LEXINGTON	KY		09/08/2023		435		(6)			(6)		429	429			
100068370	CARTERSVILLE	GA		08/25/2021		953		(30)			(30)		923	923			
100060076	VACAVILLE	CA		06/25/2021		2,970		(115)			(115)		2,856	2,856			
100065455	BERWYN	PA		07/28/2021		1,130		(69)			(69)		1,060	1,060			
100185563	LEXINGTON	SC		12/20/2024		3,718		(198)			(198)		3,520	3,520			
100152892	JACKSONVILLE	FL		05/22/2024		446		(82)			(82)		364	364			
100086716	ROSENBERG	TX		09/30/2022		1,638		(13)			(13)		1,625	1,625			
100012628	WINTER PARK	FL		05/25/2017		566		288			288		854	854			
100185491	GOOSE CREEK	SC		12/20/2024		322		(9)			(9)		312	312			
100069803	EAST ORANGE	NJ		09/01/2021		2,223		75			75		2,298	2,298			
100068182	CALHOUN	GA		08/25/2021		1,189		(48)			(48)		1,140	1,140			
100169269	MIAMI	FL		09/27/2024		488		(57)			(57)		431	431			
100075389	FORT MYERS	FL		12/01/2021		2,236		(14)			(14)		2,223	2,223			
100165861	SOUTHPORT	NC		08/29/2024		552		(79)			(79)		473	473			
100113051	BROOKLYN	NY		06/29/2023		1,033		919			919		1,951	1,951			
100025527	KISSIMMEE	FL		09/20/2018		622		173			173		795	795			
100024235	THORNTON	CO		09/20/2018		1,037		(59)			(59)		978	978			
100065011	LOS BANOS	CA		07/14/2021		1,111		(84)			(84)		1,027	1,027			
100026522	BLUE SPRINGS	MO		09/26/2018		864		124			124		988	988			
100025048	RIVERSIDE	CA		09/20/2018		782		738			738		1,520	1,520			
100175680	MONTGOMERY VILLAGE	MD		11/12/2024		162,483		(4,125)			(4,125)		158,358	158,358			
100101154	NEW HAVEN	CT		04/28/2023		674		438			438		1,112	1,112			
100180154	FORT LAUDERDALE	FL		11/25/2024		514		(41)			(41)		473	473			
100108126	JACKSONVILLE	FL		05/24/2023		475		12			12		487	487			
100168600	BUNNELL	FL		09/25/2024		623		29			29		652	652			
100055763	MIAMI	FL		03/23/2021		1,247		(115)			(115)		1,132	1,132			
100043948	PONTE VEDRA BEACH	FL		08/19/2020		1,407		(240)			(240)		1,167	1,167			
100057564	LEWISVILLE	TX		06/30/2021		1,160		(24)			(24)		1,136	1,136			
100178497	CHARLOTTE	NC		11/21/2024		1,035		12			12		1,047	873		(174)	(174)
100031172	STOCKTON	CA		03/29/2019		1,012		(73)			(73)		939	939			
100055271	TAUNTON	MA		03/23/2021		871		(105)			(105)		766	766			
100113075	HUNTINGTON	NY		06/29/2023		427		805			805		1,233	1,233			
100057928	MARIPOSA	CA		06/30/2021		1,085		(106)			(106)		978	978			
100145840	HIALEAH	FL		03/15/2024		800		(93)			(93)		706	706			
100141274	DAVENPORT	FL		01/30/2024		358		35			35		393	393			
100060326	SPOKANE	WA		06/25/2021		1,085		(76)			(76)		1,009	1,009			
100047782	EATONTOWN	NJ		11/20/2020		741		(198)			(198)		543	543			
100116122	HAMPTON	VA		07/20/2023		682		342			342		1,023	1,023			
100130369	ARLINGTON	VA		09/28/2023		361		(71)			(71)		290	290			
100012232	FORDS	NJ		04/28/2017		1,246		613			613		1,859	1,859			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153978	MELBOURNE	FL		06/05/2024		452		(10)			(10)		441	441			
100082641	JACKSONVILLE	FL		04/14/2022		879		(12)			(12)		867	867			
100087120	HOUSTON	TX		01/06/2023		473		(84)			(84)		389	389			
100128441	DAVENPORT	FL		09/15/2023		334		(34)			(34)		299	299			
100091294	GREAT MILLS	MD		01/31/2023		343		(40)			(40)		303	303			
100176139	WAXAHACHIE	TX		12/20/2024		503		(32)			(32)		472	472			
100102928	MIAMI	FL		06/22/2023		1,493		(200)			(200)		1,292	1,292			
100067867	KATY	TX		09/23/2021		1,102		(34)			(34)		1,068	1,068			
100108110	BATTLE CREEK	MI		05/24/2023		381		(55)			(55)		326	326			
100083495	CAPE CORAL	FL		06/06/2022		579		(106)			(106)		473	473			
100176220	WAXAHACHIE	TX		12/20/2024		503		(31)			(31)		472	472			
100088153	DELTONA	FL		10/25/2022		327		(37)			(37)		291	291			
100012146	ORLANDO	FL		03/08/2017		1,378		234			234		1,612	1,612			
100126430	MISSOURI CITY	TX		08/30/2023		454		(33)			(33)		421	421			
100153279	SAVANNAH	GA		05/30/2024		4,242		52			52		4,294	4,294			
100169605	TORRINGTON	CT		09/30/2024		1,130		(80)			(80)		1,050	1,050			
100176176	WAXAHACHIE	TX		12/20/2024		503		(31)			(31)		472	472			
100176100	WAXAHACHIE	TX		12/20/2024		503		(31)			(31)		472	472			
100117140	ASTORIA	NY		07/20/2023		11,496		1,695			1,695		13,191	13,191			
100154750	LAWRENCEVILLE	GA		07/19/2024		364		(60)			(60)		304	304			
100142418	PHILADELPHIA	PA		02/05/2024		303		(10)			(10)		293	293			
100054881	CEDAR GROVE	NJ		03/23/2021		895		(126)			(126)		769	769			
100164900	DETROIT	MI		08/28/2024		209		153			153		362	362			
100186752	MONTGOMERY	AL		12/31/2024		490		(7)			(7)		483	483			
100030730	SACRAMENTO	CA		04/09/2019		586		152			152		738	738			
100118685	ROYAL PALM BEACH	FL		07/25/2023		444		(46)			(46)		398	398			
100139268	POCATELLO	ID		12/28/2023		473		15			15		488	488			
100172772	WINTERVILLE	NC		12/06/2024		439		(59)			(59)		380	380			
100136747	TRENTON	NJ		11/27/2023		405		(27)			(27)		378	378			
100081315	COLUMBIA	MD		03/18/2022		1,029		37			37		1,066	1,066			
100152473	CHATTANOOGA	TN		05/16/2024		947		(147)			(147)		800	800			
100156798	HOUSTON	TX		06/26/2024		456		(67)			(67)		389	389			
100131738	LEXINGTON	SC		10/06/2023		561		85			85		647	647			
100128030	INDIANAPOLIS	IN		09/08/2023		1,788		100			100		1,888	1,888			
100117934	LOS ANGELES	CA		07/20/2023		530		28			28		558	558			
100149872	RICHMOND	VA		04/29/2024		417		(31)			(31)		386	386			
100172425	AUBERRY	CA		10/23/2024		590		(16)			(16)		574	574			
100176157	NEWARK	DE		12/20/2024		398		(57)			(57)		340	340			
100068369	CALDWELL	ID		08/25/2021		1,070		(70)			(70)		1,000	1,000			
100079100	BARTLETT	TN		02/24/2022		976		(31)			(31)		946	946			
100161916	EAST POINT	GA		07/31/2024		470		39			39		508	508			
100149896	PONCHATOULA	LA		04/29/2024		481		(94)			(94)		387	387			
100140742	WINDER	GA		01/22/2024		336		(35)			(35)		301	301			
100144193	MAGNOLIA	DE		03/07/2024		753		63			63		815	815			
100026554	UPPER MARLBORO	MD		09/26/2018		1,318		125			125		1,443	1,443			
100064966	COVINGTON	WA		07/14/2021		1,516		(116)			(116)		1,400	1,400			
100102727	EDMOND	OK		06/22/2023		327		136			136		463	463			
100100658	MARTINEZ	CA		04/28/2023		745		102			102		847	847			
100168578	AUBURN	PA		09/25/2024		918		(1)			(1)		916	916			
100148410	OKLAHOMA CITY	OK		04/12/2024		703		98			98		801	801			
100152444	CADDO MILLS	TX		05/17/2024		530		23			23		553	553			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079862	FRIENDSWOOD	TX		04/08/2022		673		64			64		737	737			
100012850	PALMDALE	CA		05/25/2017		885		(33)			(33)		851	851			
100080786	CALIFORNIA CITY	CA		03/15/2022		934		(110)			(110)		824	824			
100169532	VIRGINIA BEACH	VA		09/30/2024		407		(66)			(66)		342	342			
100088971	KISSIMMEE	FL		11/15/2022		346		25			25		371	371			
100109022	PACOIMA	CA		05/31/2023		399		(21)			(21)		378	378			
100044431	TARPON SPRINGS	FL		11/19/2020		492		78			78		570	570			
100151886	SILVER SPRING	MD		05/10/2024		437		(1)			(1)		436	436			
100114209	OAKLAND	CA		06/29/2023		1,106		138			138		1,243	1,243			
100174317	BATON ROUGE	LA		10/31/2024		1,457		(98)			(98)		1,359	1,359			
100060181	INDIANAPOLIS	IN		06/25/2021		1,091		(79)			(79)		1,013	1,013			
100115500	NORTH LAS VEGAS	NV		07/17/2023		5,068		(236)			(236)		4,831	4,831			
100057961	BANNING	CA		06/30/2021		2,199		(128)			(128)		2,072	2,072			
100024413	AUSTIN	TX		09/20/2018		1,068		(28)			(28)		1,040	1,040			
100054356	INDIO	CA		03/23/2021		967		(109)			(109)		859	859			
100162933	ARLINGTON	TX		08/12/2024		445		(6)			(6)		439	439			
100181614	PHILADELPHIA	PA		12/09/2024		298		(23)			(23)		276	276			
100174617	ORLANDO	FL		10/31/2024		637		(44)			(44)		594	594			
100088987	BOLINGBROOK	IL		11/15/2022		327		(21)			(21)		305	305			
100120514	NORCROSS	GA		08/18/2023		441		(68)			(68)		373	373			
100103199	DELAND	FL		04/21/2023		717		(26)			(26)		692	692			
100065785	PEORIA	AZ		07/28/2021		952		(85)			(85)		868	868			
100024964	GERMANTOWN	MD		09/20/2018		789		54			54		843	843			
100139173	DAVENPORT	FL		12/28/2023		6,703		26			26		6,729	6,729			
100113410	HIALEAH	FL		06/29/2023		898		137			137		1,035	1,035			
100048663	SAN BRUNO	CA		11/20/2020		3,324		(146)			(146)		3,177	3,177			
100081003	EVANS	GA		03/18/2022		992		63			63		1,055	1,055			
100132306	EUGENE	OR		10/13/2023		590		78			78		668	668			
100054613	BLAKESLEE	PA		03/23/2021		705		(145)			(145)		560	560			
100165794	HOLLYWOOD	FL		08/29/2024		1,143		(104)			(104)		1,039	1,039			
100157748	ORCUTT	CA		07/02/2024		414		(29)			(29)		385	385			
100126383	PHILADELPHIA	PA		08/30/2023		361		40			40		402	402			
100054297	AMERICUS	GA		03/23/2021		736		(70)			(70)		666	666			
100149163	BALTIMORE	MD		04/22/2024		442		(63)			(63)		379	379			
100184896	GOLDEN	CO		12/17/2024		1,018		(31)			(31)		987	987			
100108366	THOMPSON	NY		05/25/2023		504		(23)			(23)		481	481			
100174875	CHARLOTTE	NC		10/31/2024		332		(70)			(70)		262	262			
100013262	POQUOSON	VA		05/25/2017		624		159			159		783	783			
100079097	OKLAHOMA CITY	OK		02/24/2022		1,005		6			6		1,011	1,011			
100114729	MINNEAPOLIS	MN		07/07/2023		357		699			699		1,055	1,055			
100162043	BALTIMORE	MD		07/31/2024		477		(38)			(38)		439	439			
100070688	HELENA	AL		10/01/2021		1,542		(52)			(52)		1,491	1,491			
100057585	VENTURA	CA		06/30/2021		1,371		(61)			(61)		1,310	1,310			
100153619	SAN ANTONIO	TX		05/31/2024		413		(52)			(52)		360	360			
100146402	PONTE VEDRA BEACH	FL		03/19/2024		973		(137)			(137)		836	836			
100075930	OROVILLE	CA		01/07/2022		1,041		(38)			(38)		1,002	1,002			
100139974	OVERGAARD	AZ		01/09/2024		467		(11)			(11)		456	456			
100103696	AZLE	TX		05/08/2023		693		42			42		735	735			
100012915	NAPLES	FL		05/25/2017		601		189			189		789	789			
100108416	WACO	TX		05/25/2023		475		(33)			(33)		442	442			
100079665	HOLLYWOOD	FL		04/08/2022		640		(6)			(6)		634	634			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043028	FRESNO	CA		05/28/2020		778		28			28		806	806			
100131871	KISSIMMEE	FL		10/06/2023		453		(66)			(66)		386	386			
100137508	NEW ORLEANS	LA		01/11/2024		67		42			42		110	110			
100013874	JACKSONVILLE	FL		05/25/2017		784		174			174		958	958			
100160828	WICHITA	KS		07/24/2024		305		(53)			(53)		252	252			
100155335	GRANITEVILLE	SC		07/19/2024		524		(16)			(16)		508	508			
100103693	AZLE	TX		05/08/2023		693		43			43		735	735			
100043474	CHICAGO	IL		08/13/2020		(167)		1,071			1,071		905	905			
100165849	LA VERGNE	TN		08/29/2024		403		(94)			(94)		310	310			
100060269	NASHVILLE	TN		06/25/2021		1,076		(38)			(38)		1,038	1,038			
100028398	ORLANDO	FL		10/26/2018		1,193		248			248		1,441	1,441			
100139347	TRENTON	NJ		12/28/2023		(10)		392			392		382	382			
100109231	CHICAGO	IL		07/21/2023		455		(70)			(70)		385	385			
100026252	PORTERVILLE	CA		09/20/2018		2,302		228			228		2,531	2,531			
100120557	CANYON COUNTRY	CA		08/18/2023		241		8			8		249	249			
100012620	WASHINGTON	DC		05/25/2017		991		83			83		1,074	1,074			
100137971	OMAHA	NE		12/13/2023		1,475		(29)			(29)		1,446	1,446			
100081504	DEERFIELD BCH	FL		03/18/2022		1,082		165			165		1,247	1,247			
100110977	DOWNERS GROVE	IL		06/29/2023		3,484		440			440		3,923	3,923			
100060302	LAYTON	UT		06/25/2021		1,098		(42)			(42)		1,056	1,056			
100141864	CORPUS CHRISTI	TX		03/27/2024		472		(14)			(14)		459	459			
100030893	ORLANDO	FL		04/09/2019		1,138		(157)			(157)		981	981			
100110997	DENVER	CO		06/29/2023		(470)		1,144			1,144		674	674			
100149580	MONTGOMERY	TX		04/26/2024		512		51			51		563	563			
100149165	LAREDO	TX		04/22/2024		41,815		239			239		42,054	42,054			
100117235	SUGAR LAND	TX		07/20/2023		639		710			710		1,349	1,349			
100149366	JARRELL	TX		04/24/2024		611		123			123		734	734			
100103856	GRAND RAPIDS	MI		05/10/2023		476		(43)			(43)		433	433			
100112514	BALDWIN	GA		06/29/2023		57		555			555		611	611			
100154715	TEXARKANA	TX		07/19/2024		490		(144)			(144)		346	346			
100148162	AVON LAKE	OH		05/15/2024		460		(36)			(36)		424	424			
100151865	EASLEY	SC		05/10/2024		505		(39)			(39)		466	466			
100115268	ALLENTOWN	PA		07/17/2023		201		424			424		625	625			
100148749	FORT WORTH	TX		04/17/2024		491		(47)			(47)		444	444			
100176702	CHICAGO	IL		11/15/2024		637		(66)			(66)		572	572			
100109652	GLEN BURNIE	MD		06/14/2023		493		(32)			(32)		460	460			
100103705	HOUSTON	TX		05/08/2023		251		(52)			(52)		199	199			
100031820	MISSION VIEJO	CA		03/29/2019		1,366		204			204		1,570	1,570			
100053947	LAUDERHILL	FL		03/23/2021		914		(102)			(102)		812	812			
100118083	FRESNO	CA		07/20/2023		457		15			15		471	471			
100136246	RALEIGH	NC		11/20/2023		465		35			35		499	499			
100136446	ROSHARON	TX		11/20/2023		1,337		333			333		1,670	1,670			
100155266	VILLAS	NJ		07/19/2024		478		(64)			(64)		414	414			
100119842	CHICAGO	IL		08/08/2023		351		(27)			(27)		324	324			
100011690	HOPKINS	SC		03/08/2017		1,789		559			559		2,348	2,348			
100090959	PASADENA	TX		01/31/2023		400		(97)			(97)		303	303			
100176888	FORT LAUDERDALE	FL		11/15/2024		541		(65)			(65)		477	477			
100014228	FREDERICA	DE		09/22/2017		1,275		(71)			(71)		1,204	1,204			
100000497	NORWALK	CT		09/27/2016		2,509		426			426		2,935	2,935			
100136032	BURLINGTON	NC		11/16/2023		518		(4)			(4)		513	513			
100055916	HYATTSVILLE	MD		03/26/2021		1,109		(58)			(58)		1,051	1,051			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013305	OAKDALE	MN		05/25/2017		604		189			189		792	792			
100184397	EDINBURG	TX		12/16/2024		469		25			25		493	493			
100185611	INDEPENDENCE	MO		12/20/2024		299		(52)			(52)		247	247			
100143540	PLYMOUTH	PA		02/21/2024		372		(34)			(34)		338	338			
100024487	CHICAGO	IL		09/20/2018		675		80			80		755	755			
100156843	TRENTON	NJ		06/27/2024		444		(26)			(26)		418	418			
100158937	WEST MONROE	LA		07/12/2024		467		(36)			(36)		431	431			
100026500	STAFFORD	VA		09/26/2018		1,496		42			42		1,538	1,538			
100128125	ROSSVILLE	GA		09/08/2023		784		74			74		858	858			
100083914	ORMOND BEACH	FL		07/12/2022		402		(39)			(39)		363	363			
100057895	OLD HICKORY	TN		06/30/2021		3,263		(144)			(144)		3,119	3,119			
100089732	PUERTO VALLARTA	MEX		12/02/2022		492							492	492			
100175674	LAS VEGAS	NV		11/12/2024		504		3			3		507	507			
100011682	BOCA RATON	FL		03/08/2017		336		441			441		778	778			
100024478	NAMPA	ID		09/20/2018		2,240		(367)			(367)		1,872	1,872			
100060211	VASS	NC		06/25/2021		1,124		(54)			(54)		1,070	1,070			
100144118	HOUSTON	TX		03/07/2024		1,773		34			34		1,807	1,807			
100157753	TRABUCO CANYON	CA		07/02/2024		913		(101)			(101)		812	812			
100113209	JAMAICA	NY		06/29/2023		(975)		1,079			1,079		104	104			
100080992	ATLANTA	GA		03/18/2022		1,304		65			65		1,369	1,369			
100161894	ENNIS	TX		07/31/2024		480		(33)			(33)		447	447			
100164905	CARBONDALE	PA		08/28/2024		439		(26)			(26)		414	414			
100028244	CHICAGO	IL		10/26/2018		673		4			4		677	677			
100136761	CHICAGO	IL		11/27/2023		355		(26)			(26)		328	328			
100026526	BOLINGBROOK	IL		09/26/2018		959		394			394		1,353	1,353			
100130030	PHILADELPHIA	PA		09/27/2023		394		(30)			(30)		364	364			
100175930	GRAHAM	NC		11/14/2024		579		30			30		609	609			
100028247	TURLOCK	CA		10/26/2018		1,050		164			164		1,213	1,213			
100140981	HOLIDAY	FL		03/28/2024		429		1			1		430	430			
100165844	SUNRISE	FL		08/29/2024		472		(6)			(6)		467	467			
100017243	ELKTON	MD		04/26/2018		832		92			92		924	924			
100087307	RIVER GROVE	IL		10/25/2022		690		103			103		793	793			
100135993	CHICAGO	IL		11/16/2023		459		(40)			(40)		420	420			
100175083	BARDSTOWN	KY		11/05/2024		6,423		(201)			(201)		6,223	6,223			
100054184	HANCEVILLE	AL		03/23/2021		759		(346)			(346)		413	413			
100048385	JAMAICA	NY		11/20/2020		2,620		(257)			(257)		2,363	2,363			
100129931	LOCKPORT	IL		09/27/2023		473		(30)			(30)		443	443			
100062299	LAWRENCEVILLE	GA		07/01/2021		499		(32)			(32)		466	466			
100164994	AUSTELL	GA		08/28/2024		1,763		(147)			(147)		1,615	1,615			
100028136	HIALEAH	FL		10/26/2018		550		102			102		652	652			
100084383	RICHMOND	TX		08/12/2022		777		25			25		802	802			
100067629	FALL RIVER	MA		09/23/2021		1,068		(88)			(88)		980	980			
100000561	DEER PARK	NY		09/27/2016		1,881		1,349			1,349		3,231	3,231			
100176895	KISSIMMEE	FL		11/15/2024		299		1			1		300	300			
100112246	MARIETTA	GA		06/29/2023		502		284			284		786	786			
100029592	PEMBROKE PINES	FL		10/26/2018		978		156			156		1,133	1,133			
100065135	SAN DIEGO	CA		07/14/2021		1,124		(67)			(67)		1,058	1,058			
100057817	WASHINGTON	DC		06/30/2021		1,116		(18)			(18)		1,098	1,098			
100182242	KYLE	TX		12/12/2024		624		170			170		794	794			
100101203	HOLLYWOOD	FL		04/28/2023		611		74			74		685	685			
100156456	BELLEVIEW	FL		06/24/2024		3,769		72			72		3,841	3,841			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030777	LAS VEGAS	NV		04/09/2019		565		58			58		622	622			
100100690	HANOVER PARK	IL		04/28/2023		783		49			49		832	832			
100153897	BALTIMORE	MD		06/05/2024		408		(26)			(26)		383	383			
100076491	PFLUGERVILLE	TX		12/21/2021		968		(189)			(189)		778	778			
100077053	NEWINGTON	CT		01/03/2022		1,512		(22)			(22)		1,490	1,490			
100067014	MIAMI GARDENS	FL		08/02/2021		1,267		73			73		1,340	1,340			
100079830	KISSIMMEE	FL		04/08/2022		589		(127)			(127)		462	462			
100070409	KNOXVILLE	TN		09/23/2021		1,041		(84)			(84)		957	957			
100158480	ORANGE COVE	CA		07/10/2024		342		(49)			(49)		294	294			
100065114	LOVELAND	CO		07/14/2021		2,988		(126)			(126)		2,862	2,862			
100174729	WILMINGTON	NC		10/31/2024		1,359		(96)			(96)		1,263	1,263			
100116602	WOODBRIDGE	VA		07/20/2023		711		499			499		1,210	1,210			
100166131	SALISBURY	MD		09/09/2024		579		36			36		614	614			
100045753	KINGSLAND	GA		11/25/2020		728		(58)			(58)		671	671			
100066521	NEW KENSINGTON	PA		08/02/2021		1,470		(1)			(1)		1,468	1,468			
100151946	WATERBURY	CT		06/14/2024		401		(75)			(75)		326	326			
100018251	BLOOMINGTON	MN		06/08/2018		1,188		(24)			(24)		1,165	1,165			
100076206	HELOTES	TX		01/07/2022		1,031		(86)			(86)		946	946			
100109079	TERRELL	TX		06/05/2023		487		(146)			(146)		341	341			
100026566	EAST ISLIP	NY		09/26/2018		1,354		945			945		2,299	2,299			
100133979	CHICAGO	IL		10/25/2023		476		(24)			(24)		452	452			
100135802	CHARLOTTE	NC		11/10/2023		994		51			51		1,045	1,045			
100145832	FORT MYERS	FL		03/15/2024		307		(88)			(88)		219	219			
100065635	MAPLE SHADE	NJ		07/28/2021		982		(32)			(32)		950	950			
100086499	WAUKEGAN	IL		09/30/2022		328		(19)			(19)		309	309			
100014402	ORLANDO	FL		09/27/2017		305		8			8		312	312			
100014014	SULTAN	WA		05/25/2017		644		42			42		686	686			
100147559	DALLAS	GA		04/03/2024		440		(15)			(15)		424	424			
100078815	RALEIGH	NC		02/24/2022		1,014		(18)			(18)		996	996			
100078820	RALEIGH	NC		02/24/2022		1,014		(18)			(18)		996	996			
100065780	PFLUGERVILLE	TX		07/28/2021		1,124		(34)			(34)		1,090	1,090			
100065226	RANDALLSTOWN	MD		07/14/2021		1,277		(45)			(45)		1,233	1,233			
100064931	KATY	TX		07/14/2021		1,149		(100)			(100)		1,050	1,050			
100076004	NORTH LAS VEGAS	NV		01/07/2022		1,393		(91)			(91)		1,302	1,302			
100110699	ORANGE CITY	FL		08/11/2023		1,091		(126)			(126)		965	965			
100100687	WINGATE	NC		04/28/2023		1,952		79			79		2,031	2,031			
100081381	EVANS	GA		03/18/2022		964		33			33		997	997			
100048330	STAMFORD	CT		11/20/2020		865		(161)			(161)		705	705			
100046074	CLINTON	MD		11/25/2020		928		204			204		1,131	1,131			
100117954	WINTER HAVEN	FL		07/20/2023		589		459			459		1,047	1,047			
100117035	VANCOUVER	WA		07/20/2023		599		301			301		900	900			
100116310	WOODHAVEN	NY		07/20/2023		7,456		2,560			2,560		10,016	10,016			
100109052	MACON	GA		06/05/2023		416		(22)			(22)		394	394			
100071584	WINDERMERE	FL		10/14/2021		1,099		(113)			(113)		987	987			
100115221	HALETHORPE	MD		07/17/2023		463		(15)			(15)		449	449			
100136951	COLLEGE STATION	TX		11/28/2023		12,592		9			9		12,600	12,600			
100161985	VIRGINIA BEACH	VA		07/31/2024		469		(15)			(15)		455	455			
100025200	GILMANTON	NH		09/20/2018		825		228			228		1,053	1,053			
100109002	KISSIMMEE	FL		05/31/2023		858		(143)			(143)		715	715			
100061450	GLENDALE	AZ		06/01/2021		1,401		13			13		1,414	1,414			
100180510	COLUMBUS	OH		11/26/2024		477		2			2		479	479			

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100075994	RUSKIN	FL		01/07/2022		1,050		(87)			(87)		963	963			
100032087	DUARTE	CA		03/29/2019		1,603		89			89		1,692	1,692			
100135653	MONROE TOWNSHIP	NJ		11/09/2023		362		(17)			(17)		346	346			
100076541	UNION CITY	CA		01/04/2022		1,002		(47)			(47)		955	955			
100078801	HENDERSONVILLE	NC		02/24/2022		975		(49)			(49)		926	926			
100127380	AURORA	CO		08/30/2023		280		933			933		1,214	1,214			
100063696	SICKLERVILLE	NJ		07/01/2021		1,227		(8)			(8)		1,220	1,220			
100109925	ATLANTA	GA		06/22/2023		265		(43)			(43)		221	221			
100173945	OCALA	FL		10/31/2024		473		(65)			(65)		408	408			
100014046	SPRING	TX		05/25/2017		759		100			100		859	859			
100173903	VISALIA	CA		10/31/2024		507		(68)			(68)		439	439			
100028812	SADDLE BROOK	NJ		10/26/2018		3,063		281			281		3,345	3,345			
100134542	COLUMBUS	OH		10/30/2023		352		(70)			(70)		282	282			
100134882	EL MONTE	CA		10/30/2023		447		(19)			(19)		428	428			
100163998	JACKSONVILLE	FL		08/21/2024		391		(46)			(46)		345	345			
100116504	CALABASAS	CA		07/20/2023		580		32			32		612	612			
100013027	PHELAN	CA		05/25/2017		578		138			138		715	715			
100139469	WAREHAM	MA		12/28/2023		1,339		(96)			(96)		1,243	1,243			
100043230	KENNER	LA		08/13/2020		594		176			176		771	771			
100115144	LOCH SHELDRAKE	NY		07/17/2023		453		(32)			(32)		421	421			
100046073	CATAWBA	SC		11/25/2020		(289)		394			394		106	106			
100031428	VACAVILLE	CA		03/29/2019		572		679			679		1,251	1,251			
100011730	HERNDON	VA		03/08/2017		1,110		453			453		1,563	1,563			
100076257	PANAMA CITY	FL		01/07/2022		1,629		(60)			(60)		1,569	1,569			
100144470	MACHESNEY PARK	IL		04/26/2024		442		(71)			(71)		371	371			
100138644	GRAND RAPIDS	MI		02/02/2024		381		(68)			(68)		313	313			
100148087	LANCASTER	PA		04/10/2024		609		(37)			(37)		572	572			
100182127	MONCKS CORNER	SC		12/12/2024		566		76			76		642	642			
100030107	FORT WORTH	TX		12/20/2018		1,179		307			307		1,486	1,486			
100143443	APPLE VALLEY	CA		02/16/2024		608		(18)			(18)		590	590			
100158839	MYRTLE BEACH	SC		07/12/2024		460		(29)			(29)		431	431			
100128047	HYATTSVILLE	MD		09/08/2023		784		108			108		892	892			
100028190	CHULA VISTA	CA		10/26/2018		1,073		37			37		1,110	1,110			
100142303	DAVENPORT	FL		03/15/2024		476		(29)			(29)		447	447			
100175000	CARNEYS POINT	NJ		10/31/2024		14,332		(908)			(908)		13,424	13,424			
100068170	APEX	NC		08/25/2021		1,637		(57)			(57)		1,580	1,580			
100013132	E STROUDSBURG	PA		05/25/2017		1,752		500			500		2,252	2,252			
100062816	KNOXVILLE	MD		07/01/2021		483		(7)			(7)		476	476			
100028203	HOOD RIVER	OR		10/26/2018		706		205			205		911	911			
100185176	HOUSTON	TX		12/20/2024		429		(53)			(53)		375	375			
100076018	NAPLES	FL		01/07/2022		964		(69)			(69)		895	895			
100141120	ROCK HILL	NY		01/30/2024		363		28			28		392	392			
100158545	BRIDGETON	NJ		07/10/2024		485		(30)			(30)		455	455			
100087302	PORT CHARLOTTE	FL		10/25/2022		776		172			172		947	947			
100103875	TRENTON	NJ		05/10/2023		447		(32)			(32)		415	415			
100186657	WESLEY CHAPEL	FL		12/30/2024		563		34			34		597	597			
100044071	FONTANA	CA		08/19/2020		1,056		(95)			(95)		962	962			
100110634	CHINO HILLS	CA		06/30/2023		16,453		(105)			(105)		16,348	16,348			
100171282	DANBURY	CT		10/16/2024		454		(91)			(91)		363	363			
100179905	GRETNA	NE		11/25/2024		591		80			80		671	671			
100079776	DRAIN	OR		04/25/2022		627		(12)			(12)		615	615			

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100166011	TREVOR	WI		09/06/2024		431		(41)			(41)		390	390			
100067152	WEST PALM BEACH	FL		08/02/2021		808		53			53		861	861			
100149644	FERRIS	TX		04/26/2024		8,176		(301)			(301)		7,875	7,875			
100186389	COVINGTON	GA		12/30/2024		437		10			10		446	446			
100159000	PASO ROBLES	CA		08/15/2024		438		(7)			(7)		431	431			
100012880	CHICAGO	IL		05/25/2017		1,200		113			113		1,313	1,313			
100079176	BOULDER CITY	NV		02/24/2022		1,018		(31)			(31)		988	988			
100136967	HAGERSTOWN	MD		11/28/2023		462		5			5		467	467			
100043591	SATELLITE BCH	FL		08/13/2020		578		(16)			(16)		562	562			
100086236	ORANGE BEACH	AL		09/29/2022		556		(42)			(42)		514	514			
100164911	SYRACUSE	NY		08/28/2024		421		(39)			(39)		382	382			
100160885	ATLANTIC CITY	NJ		07/24/2024		567		(35)			(35)		532	532			
100186674	WILMINGTON	NC		12/30/2024		522		5			5		527	527			
100161926	WEATHERFORD	TX		07/31/2024		373		(93)			(93)		280	280			
100087361	SCOTTDALE	GA		10/25/2022		1,100		51			51		1,151	1,151			
100089000	LA CRUZ DE HUANACAXTLE	MEX		11/04/2022		1,811							1,811	1,811			
100141309	NEWARK	DE		01/30/2024		373		(18)			(18)		355	355			
100048749	JOLIET	IL		11/20/2020		976		(57)			(57)		919	919			
100155367	PRESCOTT	AZ		06/18/2024		1,086		(70)			(70)		1,015	1,015			
100179878	SHERMAN	TX		11/25/2024		576		57			57		633	633			
100026920	REDDING	CA		09/26/2018		1,154		40			40		1,194	1,194			
100053955	WEST ORANGE	NJ		03/23/2021		2,283		(271)			(271)		2,012	2,012			
100011230	AVON	MA		12/23/2016		1,263		128			128		1,391	1,391			
100071657	CASA GRANDE	AZ		10/14/2021		1,095		(35)			(35)		1,061	1,061			
100128862	FRANKLIN	TN		09/21/2023		474		(19)			(19)		455	455			
100079289	LAWRENCEVILLE	GA		02/28/2022		1,316		(73)			(73)		1,243	1,243			
100091655	BELLAIRE	MI		01/27/2023		400		(35)			(35)		365	365			
100175405	DANBURY	CT		12/23/2024		421		(60)			(60)		361	361			
100140690	CRYSTAL LAKE	IL		02/08/2024		442		(73)			(73)		369	369			
100167847	CONVERSE	TX		09/20/2024		210		(18)			(18)		191	191			
100140809	AYNOR	SC		03/06/2024		163		(23)			(23)		140	140			
100141458	ORLANDO	FL		01/30/2024		429		(12)			(12)		417	417			
100152309	SEGUIN	TX		05/17/2024		588		123			123		712	712			
100048677	OLYMPIA	WA		11/20/2020		892		(113)			(113)		779	779			
100030906	CARSON	CA		04/09/2019		1,239		193			193		1,432	1,432			
100158933	MOUTH OF WILSON	VA		07/12/2024		2,825		(173)			(173)		2,652	2,652			
100153895	ALABASTER	AL		06/05/2024		555		(3)			(3)		552	552			
100060157	ORLANDO	FL		06/25/2021		1,006		(31)			(31)		975	975			
100172713	GRETNA	LA		11/21/2024		491							491	491			
100057974	MCALLEN	TX		06/30/2021		680		(69)			(69)		611	611			
100012918	POMPANO BEACH	FL		05/25/2017		775		428			428		1,203	1,203			
100173533	WILLIS	TX		10/29/2024		999		(36)			(36)		963	963			
100169202	TAYLOR	PA		09/27/2024		470		(41)			(41)		430	430			
100127370	MANASSAS	VA		08/30/2023		30		792			792		823	823			
100145866	ALBANY	OR		03/15/2024		664		(83)			(83)		581	581			
100011510	LAS VEGAS	NV		03/08/2017		286		773			773		1,059	1,059			
100057750	MINNEAPOLIS	MN		06/30/2021		1,010		(77)			(77)		933	933			
100171775	GREENSBORO	NC		10/17/2024		460		(37)			(37)		423	423			
100047474	PLATTSBURGH	NY		11/20/2020		614		1			1		615	615			
100148669	WEST BERLIN	NJ		04/16/2024		450		(22)			(22)		428	428			
100060729	GROVETOWN	GA		06/01/2021		1,657		15			15		1,673	1,673			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011051	CHESTERFIELD	VA		12/23/2016		1,547		138			138		1,684	1,684			
100147243	HOMESTEAD	FL		03/28/2024		441		(22)			(22)		420	420			
100172327	BAKER	FL		10/23/2024		5,225		(269)			(269)		4,956	4,956			
100111742	MIAMI	FL		06/29/2023		315		62			62		376	376			
100087479	CROSBY	TX		10/25/2022		1,246		242			242		1,488	1,488			
100137487	LAKELAND	FL		01/11/2024		651		(73)			(73)		578	578			
100138081	MORRISVILLE	PA		12/13/2023		438		(46)			(46)		392	392			
100044295	SAINT LOUIS	MO		08/19/2020		504		1			1		505	505			
100147986	PORT RICHEY	FL		04/10/2024		475		(19)			(19)		456	456			
100100439	JACKSON HEIGHTS	NY		04/27/2023		4,007		(24)			(24)		3,983	3,983			
100111925	HAVERTOWN	PA		06/29/2023		1,806		786			786		2,592	2,592			
100117623	MYRTLE BEACH	SC		07/20/2023		487		(47)			(47)		441	441			
100076116	LAS VEGAS	NV		01/07/2022		1,026		(78)			(78)		949	949			
100046288	RUTHER GLEN	VA		11/25/2020		2,591		(153)			(153)		2,438	2,438			
100182271	RALEIGH	NC		12/12/2024		574		82			82		657	657			
100141359	MAGNOLIA	TX		01/30/2024		395		(29)			(29)		366	366			
100139991	GREENSBORO	NC		01/09/2024		440		(30)			(30)		410	410			
100079721	PANAMA CITY BEACH	FL		04/08/2022		631		(19)			(19)		611	611			
100117989	BOCA RATON	FL		07/20/2023		398		(32)			(32)		365	365			
100099843	KANSAS CITY	MO		02/28/2023		480		(33)			(33)		447	447			
100119597	GARDENA	CA		07/31/2023		623		(16)			(16)		607	607			
100134770	SEMINOLE	FL		10/30/2023		541		(4)			(4)		537	537			
100068520	FUQUAY VARINA	NC		08/25/2021		1,109		(35)			(35)		1,074	1,074			
100131886	DELTONA	FL		10/06/2023		1,438		(32)			(32)		1,406	1,406			
100134959	FRESNO	CA		10/30/2023		412		(18)			(18)		394	394			
100043824	ORADELL	NJ		08/13/2020		4,505		(506)			(506)		4,000	4,000			
100076262	LA PLACE	LA		01/07/2022		1,003		(56)			(56)		947	947			
100152290	MUSTANG	OK		05/17/2024		572		97			97		669	669			
100101130	HARTFORD	CT		04/28/2023		540		(25)			(25)		514	514			
100128457	ROSELAND	VA		09/15/2023		452		(18)			(18)		434	434			
100012888	FORT MYERS	FL		05/25/2017		626		129			129		755	755			
100109930	MERIDEN	CT		06/22/2023		484		(42)			(42)		441	441			
100080360	SAN JOSE	CA		02/28/2022		9,686		(719)			(719)		8,967	8,967			
100084683	JACKSONVILLE	FL		08/02/2022		369		(63)			(63)		306	306			
100113191	KEY BISCAYNE	FL		06/29/2023		5,396		438			438		5,834	5,834			
100078800	HOUSTON	TX		02/24/2022		1,000		(4)			(4)		996	996			
100081122	MERCED	CA		03/18/2022		1,030		56			56		1,085	1,085			
100126542	FLORENCE	SC		08/30/2023		226		277			277		503	503			
100180619	KENNESAW	GA		11/26/2024		476							476	476			
100065201	AMBLER	PA		07/14/2021		1,105		(47)			(47)		1,058	1,058			
100079624	SUNNYVALE	TX		04/08/2022		1,194		61			61		1,255	1,255			
100138073	ORANGE PARK	FL		12/13/2023		433		(10)			(10)		423	423			
100053960	ARLINGTON	VA		03/23/2021		1,745		(207)			(207)		1,538	1,538			
100141096	DETROIT	MI		01/30/2024		(6,601)		214			214		(6,387)	794		7,181	7,181
100169998	YORKVILLE	IL		11/08/2024		500		(49)			(49)		450	450			
100071967	VENTURA	CA		10/29/2021		49		(39)			(39)		10	10			
100119044	SAFETY HARBOR	FL		07/27/2023		511		(7)			(7)		504	504			
100013757	SAN PABLO	CA		05/25/2017		1,216		40			40		1,256	1,256			
100160152	ARLINGTON	VA		07/17/2024		57,853		84			84		57,937	57,937			
100172982	INDEPENDENCE	MO		10/25/2024		673		(50)			(50)		623	623			
100069911	ACTON	CA		09/01/2021		1,916		72			72		1,988	1,988			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075753	PALM COAST	FL		12/01/2021		1,244		(12)			(12)		1,232	1,232			
100079673	GARLAND	TX		04/25/2022		638		(142)			(142)		496	496			
100165335	NORFOLK	VA		08/29/2024		343		(35)			(35)		307	307			
100164306	CONVERSE	TX		08/21/2024		445		(3)			(3)		443	443			
100043800	VANCOUVER	WA		08/13/2020		233		453			453		686	686			
100055203	CROMWELL	CT		03/23/2021		827		(87)			(87)		740	740			
100053820	LILBURN	GA		03/23/2021		757		(191)			(191)		566	566			
100184762	HENDERSON	NV		12/17/2024		935		(65)			(65)		870	870			
100028643	ROGERS	MN		10/26/2018		2,472		265			265		2,737	2,737			
100134772	KISSIMMEE	FL		10/30/2023		265		128			128		394	394			
100138049	DANBURY	CT		12/13/2023		4,165		(78)			(78)		4,087	4,087			
100055880	MESQUITE	TX		03/26/2021		1,186		(81)			(81)		1,105	1,105			
100077178	SPRING HILL	FL		01/03/2022		2,907		(38)			(38)		2,869	2,869			
100025928	MIAMI	FL		09/20/2018		(55)		1,063			1,063		1,007	1,007			
100017523	COLUMBIA	SC		04/26/2018		666		424			424		1,090	1,090			
100078928	HUMBLE	TX		02/24/2022		1,408		25			25		1,432	1,432			
100049968	TULSA	OK		11/20/2020		920		(168)			(168)		752	752			
100081480	SACRAMENTO	CA		03/18/2022		1,024		55			55		1,079	1,079			
100120646	WILDWOOD CREST	NJ		08/21/2023		392		(31)			(31)		361	361			
100149125	PHOENIX	AZ		04/22/2024		493		12			12		505	505			
100134303	KENNER	LA		10/27/2023		367		(68)			(68)		300	300			
100186659	KERNERSVILLE	NC		12/30/2024		1,464		116			116		1,580	1,580			
100175470	TUCKER	GA		12/23/2024		459		(46)			(46)		413	413			
100055250	URBANNA	VA		03/23/2021		678		(124)			(124)		555	555			
100030884	CHARLOTTE	NC		04/09/2019		616		343			343		959	959			
100133100	CARTERSVILLE	GA		11/29/2023		259		143			143		402	402			
100141097	DETROIT	MI		01/30/2024		432		(28)			(28)		403	403			
100115285	SARALAND	AL		07/17/2023		418		(23)			(23)		395	395			
100079690	DAVENPORT	FL		04/25/2022		806		(70)			(70)		735	735			
100054210	STEWARTSVILLE	NJ		03/23/2021		3,410		(467)			(467)		2,943	2,943			
100152293	OKLAHOMA CITY	OK		05/17/2024		567		103			103		670	670			
100054288	FRESNO	CA		03/23/2021		950		(198)			(198)		751	751			
100024593	MORENO VALLEY	CA		09/20/2018		2,196		326			326		2,521	2,521			
100011702	LAKELAND	FL		03/08/2017		312		323			323		635	635			
100080767	LONGVIEW	TX		03/10/2022		840		(59)			(59)		781	781			
100103144	TRENTON	NJ		04/21/2023		1,496		(71)			(71)		1,425	1,425			
100151961	PUEBLO	CO		06/14/2024		514		(16)			(16)		498	498			
100112252	WEST CHESTER	PA		06/29/2023		307		840			840		1,147	1,147			
100154997	GAINESVILLE	FL		07/19/2024		533		(31)			(31)		502	502			
100081146	LAS VEGAS	NV		03/18/2022		2,044		249			249		2,294	2,294			
100081669	FORT WORTH	TX		03/21/2022		831		(58)			(58)		773	773			
100031459	INDIO	CA		03/29/2019		1,057		(75)			(75)		982	982			
100116448	PALMDALE	CA		07/20/2023		574		125			125		700	700			
100067531	MARIETTA	GA		09/23/2021		1,097		(63)			(63)		1,034	1,034			
100150601	BUDA	TX		05/03/2024		2,237		69			69		2,306	2,306			
100103513	LEMOORE	CA		05/08/2023		6,316		(210)			(210)		6,105	6,105			
100057768	KATY	TX		06/30/2021		1,051		(81)			(81)		970	970			
100154962	KANSAS CITY	KS		07/19/2024		1,112		(130)			(130)		982	982			
100132468	PITTSBURGH	PA		11/03/2023		259		(13)			(13)		246	246			
100102895	ORANGE PARK	FL		06/22/2023		520		(29)			(29)		491	491			
100099794	GREENWOOD	IN		02/28/2023		502		(23)			(23)		480	480			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185500	NORTH MIAMI BEACH	FL		12/20/2024		410		(57)			(57)		353	353			
100174670	CHESAPEAKE	VA		10/31/2024		211		(39)			(39)		172	172			
100083968	CARMEL	IN		07/12/2022		366		(44)			(44)		321	321			
100031331	FAIRFIELD	CA		03/29/2019		773		207			207		979	979			
100133525	HOUSTON	TX		10/19/2023		458		8			8		466	466			
100140654	OCEANSIDE	CA		02/08/2024		440		(46)			(46)		394	394			
100087525	WESTON	FL		10/25/2022		675		36			36		712	712			
100080425	ORLANDO	FL		04/14/2022		2,008		(28)			(28)		1,981	1,981			
100053559	POST FALLS	ID		03/23/2021		776		(60)			(60)		716	716			
100078872	MABLETON	GA		02/24/2022		967		(49)			(49)		919	919			
100173168	MONTEREY	VA		10/30/2024		494		(14)			(14)		480	480			
100158648	COLUMBUS	OH		07/10/2024		454		(21)			(21)		434	434			
100116737	JACKSONVILLE	FL		07/20/2023		700		240			240		940	940			
100031579	MOORPARK	CA		03/29/2019		1,467		54			54		1,522	1,522			
100186745	MOBILE	AL		12/31/2024		458		(13)			(13)		445	445			
100048577	WHITTIER	CA		11/20/2020		3,037		(255)			(255)		2,782	2,782			
100109141	MIDLAND	TX		06/09/2023		336		(5)			(5)		332	332			
100173745	NORTH LIBERTY	IA		10/30/2024		279		(47)			(47)		232	232			
100141553	SAINT PETERSBURG	FL		01/30/2024		978		(72)			(72)		906	906			
100179675	LOCKHART	TX		11/21/2024		586		82			82		668	668			
100012727	STOCKTON	CA		05/25/2017		620		145			145		765	765			
100011077	WASHINGTON	DC		12/23/2016		2,436		186			186		2,622	2,622			
100043005	INMAN	SC		05/28/2020		1,293		112			112		1,405	1,405			
100012088	SPRINGFIELD GARDENS	NY		03/08/2017		1,521		40			40		1,561	1,561			
100174706	KANSAS CITY	MO		10/31/2024		195		(39)			(39)		155	155			
100029683	WOODBRIDGE	NJ		10/26/2018		1,110		72			72		1,182	1,182			
100030790	PASADENA	CA		04/09/2019		10,476		529			529		11,005	11,005			
100155003	EDMOND	OK		07/19/2024		495		(86)			(86)		409	409			
100100499	SICKLERVILLE	NJ		04/27/2023		588		34			34		621	621			
100117945	KATY	TX		07/20/2023		820		42			42		862	862			
100116872	BECHTELSVILLE	PA		07/20/2023		1,696		167			167		1,863	1,863			
100100681	HOUSTON	TX		04/28/2023		443		7			7		450	450			
100139066	DUDLEY	MA		12/28/2023		269		(48)			(48)		221	221			
100134933	ORLAND PARK	IL		10/30/2023		698		(59)			(59)		639	639			
100167795	DALLAS	TX		09/19/2024		512		(57)			(57)		455	455			
100151844	NORTH CHESTERFIELD	VA		05/10/2024		486		(2)			(2)		484	484			
100164215	BAKERSFIELD	CA		08/21/2024		327		(16)			(16)		311	311			
100086713	GURNEE	IL		09/30/2022		361		(10)			(10)		350	350			
100116298	SALT LAKE CITY	UT		07/20/2023		694		632			632		1,326	1,326			
100091238	ORLANDO	FL		01/31/2023		483		(34)			(34)		450	450			
100076252	RALEIGH	NC		01/07/2022		1,412		(64)			(64)		1,348	1,348			
100138180	OAK RIDGE	TN		12/14/2023		374		(27)			(27)		347	347			
100067840	NORCROSS	GA		09/23/2021		1,083		(43)			(43)		1,040	1,040			
100087225	FORT LAUDERDALE	FL		10/25/2022		692		132			132		824	824			
100136592	MESQUITE	TX		11/22/2023		351		(38)			(38)		313	313			
100091302	HOUSTON	TX		01/31/2023		5,740		(128)			(128)		5,612	5,612			
100128300	TWENTYNINE PALMS	CA		09/14/2023		477		(17)			(17)		460	460			
100012642	LONGWOOD	FL		05/25/2017		619		318			318		937	937			
100109865	OKLAHOMA CITY	OK		06/22/2023		(6,685)		216			216		(6,469)	769		7,238	7,238
100078784	BISMARCK	ND		02/24/2022		989		(6)			(6)		983	983			
100076227	LAREDO	TX		01/07/2022		1,072		(33)			(33)		1,039	1,039			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068421	BATON ROUGE	LA		08/25/2021		926		(70)			(70)		855	855			
100167901	HAMILTON	OH		09/20/2024		455		(25)			(25)		430	430			
100135499	NEW CANEY	TX		11/13/2023		2,843		348			348		3,191	3,191			
100127996	CORDOVA	TN		09/08/2023		1,373		41			41		1,414	1,414			
100164134	KANKAKEE	IL		08/21/2024		432		(43)			(43)		389	389			
100142043	DREXEL HILL	PA		02/29/2024		467		(11)			(11)		456	456			
100186754	ANTIOCH	TN		12/31/2024		485		(53)			(53)		432	432			
100026070	ISELIN	NJ		09/20/2018		1,691		9			9		1,701	1,701			
100115452	CROWLEY	TX		07/17/2023		12,367		(867)			(867)		11,500	11,500			
100063217	NORTH CHESTERFIELD	VA		07/01/2021		404		9			9		412	412			
100026452	LAKE ELSINORE	CA		09/26/2018		1,004		23			23		1,027	1,027			
100162949	DECATUR	AL		08/12/2024		709		(22)			(22)		687	687			
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		4,605		(198)			(198)		4,407	4,407			
100071787	NORTH LAS VEGAS	NV		10/14/2021		1,105		(90)			(90)		1,015	1,015			
100128138	RICHMOND	VA		09/11/2023		448		(42)			(42)		406	406			
100175950	GRAHAM	NC		11/14/2024		537		(19)			(19)		518	518			
100013936	SOLEDAD	CA		05/25/2017		6,649		422			422		7,071	7,071			
100012473	OLGA	WA		04/28/2017		2,250		(29)			(29)		2,221	2,221			
100013956	ORLANDO	FL		05/25/2017		754		106			106		859	859			
100119760	WILLIAMSBURG	VA		08/08/2023		495		(34)			(34)		461	461			
100068212	CHESTER	VA		08/25/2021		1,045		(69)			(69)		975	975			
100011701	AGOURA HILLS	CA		03/08/2017		7,723		835			835		8,559	8,559			
100011223	DAMASCUS	OR		12/23/2016		2,022		202			202		2,224	2,224			
100071545	CHARLOTTE	NC		10/14/2021		1,019		(103)			(103)		916	916			
100176714	JARRELL	TX		11/15/2024		545		(17)			(17)		528	528			
100152980	MARRERO	LA		06/27/2024		2,056		(148)			(148)		1,908	1,908			
100179880	SHERMAN	TX		11/25/2024		1,401		85			85		1,486	1,486			
100091344	CIUDAD DE MEXICO	MEX		01/17/2023		542							542	542			
100060147	SAINT PETERSBURG	FL		06/25/2021		1,059		(90)			(90)		969	969			
100147521	SPARTANBURG	SC		04/03/2024		426		(71)			(71)		355	355			
100152755	PHILADELPHIA	PA		05/22/2024		448		(21)			(21)		427	427			
100102955	OCOEE	FL		06/22/2023		473		(114)			(114)		360	360			
100013449	TRIANGLE	VA		05/25/2017		611		219			219		830	830			
100170084	MILLINGTON	TN		10/08/2024		580		(16)			(16)		564	564			
100145996	SAN MARCOS	CA		03/19/2024		953		(72)			(72)		881	881			
100066320	RIVER FALLS	WI		08/02/2021		1,142		5			5		1,147	1,147			
100043469	FT LAUDERDALE	FL		08/13/2020		493		265			265		758	758			
100081037	LA MESA	CA		03/18/2022		1,996		116			116		2,112	2,112			
100164060	BRYAN	TX		08/21/2024		694		(183)			(183)		511	511			
100136843	AURORA	IL		11/27/2023		1,197		(27)			(27)		1,170	1,170			
100053971	WALPOLE	MA		03/23/2021		3,017		(286)			(286)		2,731	2,731			
100120475	LOS ANGELES	CA		08/18/2023		934		(72)			(72)		861	861			
100154894	MIAMI	FL		07/19/2024		557		37			37		594	594			
100026049	HOMESTEAD	FL		09/20/2018		975		(25)			(25)		950	950			
100028263	COTTAGE GROVE	MN		10/26/2018		1,667		361			361		2,028	2,028			
100186670	MARYVILLE	MO		12/30/2024		514		(3)			(3)		511	511			
100140272	WICHITA	KS		01/18/2024		461		(23)			(23)		438	438			
100029566	BERWYN	IL		10/26/2018		3,519		75			75		3,594	3,594			
100029401	PERRIS	CA		10/26/2018		355		125			125		481	481			
100102778	(TARZANA AREA) LOS ANGELES	CA		06/22/2023		432		(28)			(28)		404	404			
100176959	VENICE	FL		11/15/2024		415		(59)			(59)		356	356			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100182245	ADAIRSVILLE	GA		12/12/2024		598		159			159		757	757			
100061066	STERLING HEIGHTS	MI		06/01/2021		1,965		16			16		1,981	1,981			
100084674	GARDNERVILLE	NV		08/02/2022		178		6			6		184	184			
100086750	PITTSBURGH	PA		09/30/2022		480		(18)			(18)		462	462			
100145787	SAN ANTONIO	FL		05/08/2024		1,233		(88)			(88)		1,145	1,145			
100149095	PARIS	TX		04/19/2024		447		(67)			(67)		380	380			
100158740	MISSION	TX		07/10/2024		449		(16)			(16)		434	434			
100165283	CLEVELAND	OH		08/29/2024		428		(3)			(3)		426	426			
100011740	HYDE PARK	NY		03/08/2017		1,157		559			559		1,716	1,716			
100079668	SAN ANTONIO	TX		04/08/2022		1,083		58			58		1,141	1,141			
100043548	ORLANDO	FL		08/13/2020		543		(115)			(115)		428	428			
100060202	MINNEAPOLIS	MN		06/25/2021		1,645		(120)			(120)		1,524	1,524			
100174625	PARMA	OH		10/31/2024		1,600		(90)			(90)		1,509	1,509			
100178397	PANAMA CITY	FL		11/21/2024		485		(28)			(28)		457	457			
100153480	LEESPORT	PA		05/30/2024		404		(30)			(30)		374	374			
100152287	OKLAHOMA CITY	OK		05/17/2024		568		96			96		664	664			
100065012	MIAMI	FL		07/14/2021		2,730		(139)			(139)		2,591	2,591			
100084666	ORLANDO	FL		08/02/2022		411		(26)			(26)		385	385			
100064972	NEWMAN	CA		07/14/2021		992		(83)			(83)		909	909			
100076238	LAS VEGAS	NV		01/07/2022		2,839		(157)			(157)		2,682	2,682			
100071781	CONVERSE	TX		10/14/2021		1,026		(82)			(82)		944	944			
100179875	HILLIARD	OH		11/25/2024		308		(32)			(32)		275	275			
100010798	CHICAGO	IL		01/27/2017		795		317			317		1,112	1,112			
100030803	QUINCY	MA		04/09/2019		2,878		405			405		3,283	3,283			
100031429	STOCKTON	CA		03/29/2019		826		(93)			(93)		733	733			
100175435	ATLANTA	GA		12/23/2024		341		(51)			(51)		290	290			
100116945	WILMINGTON	DE		07/20/2023		849		414			414		1,263	1,263			
100151814	PASADENA	TX		05/10/2024		324		(71)			(71)		254	254			
100024715	CHICAGO	IL		09/20/2018		580		135			135		716	716			
100154773	SMYRNA	GA		07/19/2024		533		(13)			(13)		520	520			
100080372	FORT WORTH	TX		04/14/2022		915		(23)			(23)		893	893			
100141101	MILWAUKEE	WI		01/30/2024		433		(22)			(22)		411	411			
100127583	JACKSONVILLE	FL		09/08/2023		23,996		(387)			(387)		23,608	23,608			
100182252	BURLINGTON	NC		12/12/2024		583		101			101		684	684			
100060640	GLENDALE	AZ		06/01/2021		2,232		16			16		2,248	2,248			
100100811	SPRINGFIELD	VA		04/28/2023		707		12			12		720	720			
100156449	SPRINGFIELD	MO		06/24/2024		459		(14)			(14)		445	445			
100120580	PIKESVILLE	MD		08/18/2023		415		(67)			(67)		348	348			
100117109	ATLANTA	GA		07/20/2023		608		255			255		864	864			
100182157	BOLIVIA	NC		12/12/2024		553		132			132		685	685			
100169227	CRYSTAL RIVER	FL		09/27/2024		667		(61)			(61)		606	606			
100025983	ANNAPOLIS	MD		09/20/2018		619		139			139		757	757			
100026969	VALLEJO	CA		09/26/2018		558		251			251		810	810			
100087433	SPRINGFIELD	OR		10/25/2022		677		42			42		719	719			
100076113	BOWLING GREEN	KY		01/07/2022		996		(43)			(43)		954	954			
100029814	GREENBELT	MD		10/26/2018		966		104			104		1,069	1,069			
100013859	ISSAQUAH	WA		05/25/2017		1,071		56			56		1,127	1,127			
100115614	BULLHEAD CITY	AZ		07/19/2023		425		5			5		430	430			
100080348	FRESNO	CA		02/28/2022		979		16			16		996	996			
100049500	HIALEAH	FL		11/20/2020		1,098		(169)			(169)		928	928			
100045236	SKILLMAN	NJ		11/25/2020		1,609		(156)			(156)		1,453	1,453			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081009	CORDOVA	TN		03/18/2022		1,003		42			42		1,046	1,046			
100091218	FORT MYERS	FL		01/31/2023		342		(79)			(79)		264	264			
100130379	MONROE	GA		09/28/2023		358		(15)			(15)		343	343			
100070405	REXBURG	ID		09/23/2021		1,031		(76)			(76)		955	955			
100153890	NORTH CANTON	OH		06/05/2024		432		(11)			(11)		421	421			
100102471	RICHMOND	TX		06/07/2023		4,120		32			32		4,152	4,152			
100043794	LOS BANOS	CA		08/13/2020		617		(47)			(47)		570	570			
100179851	ARLINGTON HEIGHTS	IL		11/22/2024		819		(59)			(59)		759	759			
100143075	BALTIMORE	MD		02/14/2024		974		(132)			(132)		842	842			
100152322	SPRING	TX		05/17/2024		557		117			117		674	674			
100049042	WINTER PARK	FL		11/20/2020		1,084		(257)			(257)		827	827			
100011202	MINNEAPOLIS	MN		12/23/2016		2,543		477			477		3,020	3,020			
100032074	ROSEVILLE	CA		03/29/2019		2,861		84			84		2,945	2,945			
100120609	SOUTHFIELD	MI		08/18/2023		441		(43)			(43)		398	398			
100186243	BENSALEM	PA		12/27/2024		425		(56)			(56)		370	370			
100013150	MODESTO	CA		05/25/2017		684		35			35		719	719			
100134947	WINTER HAVEN	FL		10/30/2023		3,298		207			207		3,505	3,505			
100152754	ORLANDO	FL		05/22/2024		717		(96)			(96)		621	621			
100148940	BASTROP	TX		04/17/2024		630		108			108		738	738			
100064444	BRIGHTON	NY		07/01/2021		915		72			72		987	987			
100162642	CHANDLER	TX		08/12/2024		547		78			78		624	624			
100159681	LOWELL	NC		08/23/2024		429		(131)			(131)		298	298			
100164084	GARLAND	TX		08/21/2024		446		(56)			(56)		390	390			
100135680	WINTER HAVEN	FL		11/09/2023		497		(40)			(40)		457	457			
100028155	GREEN COVE SPRINGS	FL		10/26/2018		657		7			7		664	664			
100099896	CARSON CITY	NV		03/28/2023		313		(44)			(44)		269	269			
100130020	COLUMBUS	OH		09/27/2023		660		(34)			(34)		626	626			
100134677	PLANTATION	FL		10/30/2023		422		(48)			(48)		374	374			
100043605	IDAHO FALLS	ID		08/13/2020		603		(66)			(66)		537	537			
100032183	LOS ANGELES	CA		03/29/2019		2,396		184			184		2,580	2,580			
100045497	NORRISTOWN	PA		11/25/2020		207		29			29		235	235			
100027901	EAST NORTHPORT	NY		10/26/2018		1,037		(49)			(49)		988	988			
100116662	MIAMI	FL		07/20/2023		659		627			627		1,286	1,286			
100113471	WEST PALM BEACH	FL		06/29/2023		319		314			314		633	633			
100153923	KANSAS CITY	KS		06/05/2024		386		(54)			(54)		332	332			
100169472	INDIANAPOLIS	IN		09/30/2024		332		(52)			(52)		279	279			
100024996	CAPE CORAL	FL		09/20/2018		1,580		30			30		1,611	1,611			
100149167	CASSELBERRY	FL		04/22/2024		512		(15)			(15)		496	496			
100184987	VISALIA	CA		12/19/2024		388		(39)			(39)		349	349			
100078829	OMAHA	NE		02/24/2022		664		13			13		677	677			
100050255	EAST ORANGE	NJ		11/20/2020		905		(142)			(142)		764	764			
100137878	SAINT PETERSBURG	FL		12/08/2023		408		9			9		418	418			
100081230	ANKENY	IA		03/18/2022		1,359		87			87		1,446	1,446			
100079924	ARLINGTON	TX		04/25/2022		831		(47)			(47)		784	784			
100128108	CINCINNATI	OH		09/08/2023		301		(19)			(19)		282	282			
100100700	LAS VEGAS	NV		04/28/2023		970		(71)			(71)		899	899			
100116301	MISSOURI CITY	TX		07/20/2023		651		697			697		1,348	1,348			
100148453	PENDERGRASS	GA		04/12/2024		1,834		149			149		1,983	1,983			
100017189	CRANSTON	RI		04/26/2018		620		176			176		796	796			
100117398	FRESNO	CA		07/20/2023		684		390			390		1,074	1,074			
100128067	ANTIOCH	TN		09/08/2023		675		89			89		764	764			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030845	STATEN ISLAND	NY		04/09/2019		912		289			289		1,201	1,201			
100100317	FRANKLIN	IN		04/27/2023		5,451		412			412		5,863	5,863			
100023201	BEAR	DE		08/16/2018		1,443		(26)			(26)		1,417	1,417			
100156189	MURFREESBORO	TN		06/20/2024		519		(23)			(23)		496	496			
100070438	CHARLOTTE	NC		09/23/2021		1,107		(28)			(28)		1,079	1,079			
100139356	CHARLOTTE	NC		12/28/2023		413		(13)			(13)		400	400			
100136454	GREENVILLE	NC		11/20/2023		1,259		359			359		1,618	1,618			
100054692	CITRUS SPRINGS	FL		03/23/2021		890		15			15		904	904			
100114469	SHELBY TWP	MI		06/29/2023		627		453			453		1,080	1,080			
100117728	WEST VALLEY CITY	UT		07/20/2023		522		50			50		572	572			
100088051	SAN MARCOS	TX		10/25/2022		364		53			53		417	417			
100132413	HOOVER	AL		11/03/2023		37,233		947			947		38,180	38,180			
100154620	HICKORY	NC		06/14/2024		622		(111)			(111)		511	511			
100026122	SALINAS	CA		09/20/2018		563		43			43		605	605			
100134986	MOBILE	AL		10/30/2023		281		94			94		375	375			
100103625	VALRICO	FL		05/08/2023		11,964		(371)			(371)		11,593	11,593			
100055120	ALBURTIS	PA		03/23/2021		524		(221)			(221)		303	303			
100063153	PUYALLUP	WA		07/01/2021		1,458		39			39		1,497	1,497			
100155579	CUMMING	GA		06/18/2024		8,327		(146)			(146)		8,181	8,181			
100028662	RIALTO	CA		10/26/2018		588		259			259		847	847			
100088802	FLORIDA CITY	FL		11/15/2022		281		(65)			(65)		216	216			
100108978	WINTER GARDEN	FL		05/31/2023		508		(64)			(64)		444	444			
100060627	GOODYEAR	AZ		06/01/2021		1,326		13			13		1,339	1,339			
100133591	CHARLOTTE	NC		10/23/2023		8,212		(17)			(17)		8,195	8,195			
100090365	FRIENDSWOOD	TX		02/03/2023		442		(81)			(81)		361	361			
100047158	HIALEAH	FL		11/20/2020		1,617		(48)			(48)		1,568	1,568			
100023979	PRESCOTT	AZ		09/10/2018		1,853		(93)			(93)		1,761	1,761			
100071535	WARWICK	RI		10/14/2021		1,067		(70)			(70)		996	996			
100082218	CABO SAN LUCAS	MEX		04/14/2022		1,358							1,358	1,358			
100139982	HAMPTON	VA		01/09/2024		468		(2)			(2)		465	465			
100157647	HIALEAH	FL		06/28/2024		403		(42)			(42)		361	361			
100046186	SEAMAN	OH		11/25/2020		49		81			81		130	130			
100174655	INDIANAPOLIS	IN		10/31/2024		510		(14)			(14)		497	497			
100060497	LINCOLN	NE		06/01/2021		2,682		20			20		2,702	2,702			
100042932	WHITTIER	CA		05/28/2020		1,122		129			129		1,252	1,252			
100147441	STATEN ISLAND	NY		04/03/2024		367		(52)			(52)		315	315			
100156887	CEDAR HILL	TX		06/27/2024		453		(1)			(1)		452	452			
100181573	MONTICELLO	NY		12/09/2024		(491)		775			775		284	284			
100165961	PETERSBURG	VA		09/06/2024		850		28			28		878	878			
100067940	HENRICO	VA		09/23/2021		1,074		(42)			(42)		1,032	1,032			
100031079	ORANGEVALE	CA		03/29/2019		1,789		177			177		1,965	1,965			
100049154	HIALEAH	FL		11/20/2020		740		(8)			(8)		732	732			
100152921	CLARKSVILLE	TN		05/22/2024		315		6			6		321	321			
100141360	PUNTA GORDA	FL		01/30/2024		932		(1)			(1)		931	931			
100043250	CANTON	GA		08/13/2020		388		54			54		442	442			
100012834	MIAMI	FL		05/25/2017		845		110			110		955	955			
100065001	LEBANON	NJ		07/14/2021		1,100		(85)			(85)		1,015	1,015			
100153384	GRAND RAPIDS	MI		05/29/2024		536		(25)			(25)		511	511			
100063693	MOBILE	AL		07/01/2021		1,448		(4)			(4)		1,443	1,443			
100169443	HELMETTA	NJ		09/30/2024		788		(58)			(58)		730	730			
100185565	EL CAMPO	TX		12/20/2024		4,638		(230)			(230)		4,408	4,408			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116556	ROSENBERG	TX		07/20/2023		342		(44)			(44)		297	297			
100109858	CHICAGO	IL		06/22/2023		1,346		(66)			(66)		1,280	1,280			
100078846	SAINT PETERSBURG	FL		02/24/2022		940		(19)			(19)		921	921			
100076129	HUNTERSVILLE	NC		01/07/2022		975		(82)			(82)		894	894			
100063197	WALLINGFORD	PA		07/01/2021		749							749	749			
100165008	SAN ANTONIO	TX		08/28/2024		700		(50)			(50)		650	650			
100029681	LAS VEGAS	NV		10/26/2018		742		143			143		885	885			
100156861	WESTVILLE	NJ		06/27/2024		350		(40)			(40)		310	310			
100054834	BRONX	NY		03/23/2021		610		(279)			(279)		332	332			
100180174	DETROIT	MI		11/25/2024		512		(53)			(53)		459	459			
100050271	WINDSOR MILL	MD		11/20/2020		916		(77)			(77)		839	839			
100139479	ATLANTA	GA		12/28/2023		439		(60)			(60)		379	379			
100115330	BAKERSFIELD	CA		07/17/2023		464		(41)			(41)		423	423			
100079731	PALM DESERT	CA		04/08/2022		1,999		46			46		2,044	2,044			
100045648	WEST PALM BEACH	FL		11/25/2020		788		(58)			(58)		730	730			
100084734	TILLAMOOK	OR		08/02/2022		1,058		38			38		1,097	1,097			
100156198	IRVING	TX		06/20/2024		496		(7)			(7)		489	489			
100132448	MICCO	FL		11/03/2023		436		32			32		468	468			
100011755	TUCSON	AZ		03/08/2017		763		459			459		1,222	1,222			
100149343	CLAREMORE	OK		04/24/2024		611		123			123		734	734			
100067169	SACRAMENTO	CA		08/02/2021		1,935		65			65		1,999	1,999			
100134035	ATLANTIC CITY	NJ		10/25/2023		384		(22)			(22)		362	362			
100143003	AMHERST	NY		02/12/2024		1,229		(6)			(6)		1,224	1,224			
100139492	SOUTH YARMOUTH	MA		12/28/2023		371		(52)			(52)		320	320			
100138020	GAITHERSBURG	MD		12/13/2023		312		(57)			(57)		255	255			
100028128	SHELTON	CT		10/26/2018		3,069		253			253		3,322	3,322			
100062889	ABINGDON	MD		07/01/2021		866		(21)			(21)		845	845			
100174414	CORONA	CA		10/31/2024		300		(9)			(9)		291	291			
100158461	NAPLES	FL		07/10/2024		492		(63)			(63)		429	429			
100102993	ATLANTA	GA		06/22/2023		513		(80)			(80)		434	434			
100149147	HAZEL CREST	IL		04/22/2024		238		(18)			(18)		220	220			
100076264	LINCOLNTON	NC		01/07/2022		939		(83)			(83)		856	856			
100071256	MECHANICSBURG	PA		10/01/2021		1,083		9			9		1,092	1,092			
100157936	LONGS	SC		07/09/2024		733		117			117		851	851			
100118000	MONROEVILLE	PA		07/20/2023		9,939		(235)			(235)		9,703	9,703			
100062218	SAINT CLOUD	FL		07/01/2021		1,478		(39)			(39)		1,439	1,439			
100070427	SACRAMENTO	CA		09/23/2021		1,082		(52)			(52)		1,031	1,031			
100179701	SANBORN	NY		11/21/2024		462		(27)			(27)		436	436			
100135171	MIAMI	FL		12/15/2023		424		14			14		438	438			
100113822	TOMS RIVER	NJ		06/29/2023		268		557			557		825	825			
100143058	EDINBURG	TX		02/14/2024		43,145		(2,145)			(2,145)		41,000	41,000			
100067993	JACKSONVILLE	FL		09/23/2021		1,050		(93)			(93)		956	956			
100154165	CHARLOTTE	NC		07/11/2024		599		(92)			(92)		506	506			
100031670	OXNARD	CA		03/29/2019		1,048		124			124		1,172	1,172			
100012295	WINDSOR	PA		04/28/2017		1,865		540			540		2,405	2,405			
100159029	NEWMAN	CA		08/15/2024		474		(84)			(84)		390	390			
100156105	PHILADELPHIA	PA		06/18/2024		393		(51)			(51)		342	342			
100090729	WILMINGTON	DE		12/29/2022		407		(33)			(33)		374	374			
100141150	CHICAGO	IL		01/30/2024		311		63			63		374	374			
100159631	SHOREWOOD	IL		08/23/2024		430		(76)			(76)		354	354			
100170238	WAUKEE	IA		10/08/2024		584		(3)			(3)		581	581			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128311	WOODWARD	OK		09/14/2023		25,900		6			6		25,906	25,906			
100150934	OKLAHOMA CITY	OK		05/08/2024		2,099		148			148		2,247	2,247			
100080007	WEST PALM BEACH	FL		04/25/2022		858		(10)			(10)		848	848			
100081493	YPSILANTI	MI		03/18/2022		1,214		27			27		1,241	1,241			
100161832	CORINTH	MS		07/31/2024		409		(31)			(31)		378	378			
100103552	HOUSTON	TX		05/08/2023		544		(26)			(26)		517	517			
100151850	RALEIGH	NC		05/10/2024		449		(64)			(64)		385	385			
100079925	BOWIE	MD		04/25/2022		1,087		162			162		1,249	1,249			
100026906	GREENFIELD	CA		09/26/2018		1,017		132			132		1,149	1,149			
100165854	SEBRING	FL		08/29/2024		454		(26)			(26)		428	428			
100088063	KAMUELA	HI		10/25/2022		5,315		127			127		5,442	5,442			
100060208	DEXTER	MO		06/25/2021		1,141		(83)			(83)		1,058	1,058			
100113535	BERGENFIELD	NJ		06/29/2023		315		802			802		1,117	1,117			
100138194	ST. PETERSBURG	FL		12/14/2023		397		(32)			(32)		365	365			
100142028	HUMBLE	TX		02/29/2024		448		(59)			(59)		388	388			
100152762	BALTIMORE	MD		05/22/2024		682		(42)			(42)		640	640			
100132516	LOCUST GROVE	GA		11/03/2023		442		40			40		482	482			
100026253	PINE BUSH	NY		09/20/2018		218		305			305		523	523			
100156209	EL PASO	TX		06/20/2024		474		(58)			(58)		416	416			
100120586	GREER	SC		08/18/2023		445		(88)			(88)		357	357			
100115154	MIAMI BEACH	FL		07/17/2023		450		(25)			(25)		425	425			
100148454	FORT WORTH	TX		04/12/2024		613		92			92		705	705			
100164956	FORT PIERCE	FL		08/28/2024		389		(17)			(17)		373	373			
100075154	THOMASVILLE	GA		12/01/2021		751		(33)			(33)		717	717			
100049369	BRAWLEY	CA		11/20/2020		1,044		(147)			(147)		897	897			
100185185	HOUSTON	TX		12/20/2024		461		(51)			(51)		411	411			
100076648	FORT MYERS	FL		12/16/2021		950		(164)			(164)		786	786			
100013174	RIVERSIDE	CA		05/25/2017		829		216			216		1,045	1,045			
100137361	SUGARLOAF	CA		12/01/2023		13,247		(69)			(69)		13,178	13,178			
100024558	PALMDALE	CA		09/20/2018		866		238			238		1,104	1,104			
100165076	FORT MYERS	FL		08/28/2024		379		(51)			(51)		328	328			
100067475	PENSACOLA	FL		09/23/2021		1,295		(111)			(111)		1,184	1,184			
100136147	SOUTHFIELD	MI		12/18/2023		417		(72)			(72)		345	345			
100055883	SAINT LOUIS	MO		03/26/2021		1,174		(81)			(81)		1,094	1,094			
100152332	FULSHEAR	TX		05/17/2024		1,761		197			197		1,958	1,958			
100164673	COLLEGE STATION	TX		08/23/2024		988		(109)			(109)		878	878			
100049936	BOTHELL	WA		11/20/2020		789		(256)			(256)		534	534			
100028223	SAN DIEGO	CA		10/26/2018		776		63			63		839	839			
100154949	BUFFALO	MN		07/19/2024		511		(34)			(34)		477	477			
100025014	HAVERHILL	MA		09/20/2018		715		303			303		1,018	1,018			
100184708	VAIL	AZ		12/17/2024		1,426		(118)			(118)		1,309	1,309			
100141391	SAVANNAH	GA		01/30/2024		427		(30)			(30)		397	397			
100055057	MURFREESBORO	TN		03/23/2021		1,751		(110)			(110)		1,641	1,641			
100026255	YONKERS	NY		09/20/2018		1,598		918			918		2,516	2,516			
100049383	LOS ANGELES	CA		11/20/2020		3,190		(180)			(180)		3,010	3,010			
100159860	NORTH FORT MYERS	FL		08/16/2024		471		(33)			(33)		438	438			
100137137	KENNESAW	GA		11/28/2023		258		(92)			(92)		165	165			
100068414	BATON ROUGE	LA		08/25/2021		914		(71)			(71)		843	843			
100092035	VINELAND	NJ		02/09/2023		453		(25)			(25)		428	428			
100152891	ALBUQUERQUE	NM		05/22/2024		454		(29)			(29)		425	425			
100071647	PANAMA CITY	FL		10/14/2021		1,058		(64)			(64)		995	995			

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100081461	MERIDIAN	ID		03/18/2022		1,953		129			129		2,082	2,082			
100114072	AUBURN	MA		06/29/2023		479		177			177		655	655			
100031566	FALLBROOK	CA		03/29/2019		973		269			269		1,242	1,242			
100013396	SALINAS	CA		05/25/2017		480		99			99		579	579			
100048968	OCEANSIDE	CA		11/20/2020		2,769		(62)			(62)		2,707	2,707			
100109739	DETROIT	MI		06/16/2023		623		(35)			(35)		588	588			
100176081	RICHARDSON	TX		12/20/2024		479		(50)			(50)		429	429			
100112623	WOODBRIDGE	VA		06/29/2023		265		(13)			(13)		252	252			
100032050	SANTA ANA	CA		03/29/2019		1,144		78			78		1,222	1,222			
100174855	CHARLOTTE	NC		10/31/2024		325		(68)			(68)		257	257			
100090217	SPRING	TX		01/13/2023		277		(52)			(52)		225	225			
100043459	MEMPHIS	TN		08/13/2020		109		135			135		244	244			
100175283	RICHMOND	TX		11/05/2024		2,037		(50)			(50)		1,987	1,987			
100078885	TUCSON	AZ		02/24/2022		1,153		4			4		1,157	1,157			
100173781	COBB	CA		10/30/2024		510		(53)			(53)		457	457			
100066171	BANDERA	TX		08/02/2021		1,444		(40)			(40)		1,404	1,404			
100068281	CONROE	TX		08/25/2021		2,071		(138)			(138)		1,932	1,932			
100148250	KANSAS CITY	MO		04/12/2024		740		61			61		800	800			
100055051	LOVELAND	OH		03/23/2021		814		(117)			(117)		697	697			
100151536	NEW BRAUNFELS	TX		05/10/2024		1,208		186			186		1,394	1,394			
100031894	WEST SACRAMENTO	CA		03/29/2019		711		260			260		971	971			
100149652	FORNEY	TX		04/26/2024		597		(167)			(167)		431	431			
100170081	SAINT JOHN	IN		10/08/2024		510		(39)			(39)		472	472			
100079043	WORCESTER	MA		02/24/2022		973		(19)			(19)		953	953			
100151208	KILLEEN	TX		05/10/2024		453		3			3		456	456			
100142060	PHILADELPHIA	PA		02/29/2024		446		(76)			(76)		370	370			
100173497	DENVER	CO		10/29/2024		421		(47)			(47)		374	374			
100032116	ANTIOCH	CA		03/29/2019		2,939		125			125		3,064	3,064			
100000637	BOYNTON BEACH	FL		09/27/2016		512		876			876		1,388	1,388			
100026493	MORENO VALLEY	CA		09/26/2018		566		35			35		601	601			
100154932	EDMOND	OK		07/19/2024		492		(90)			(90)		401	401			
100109655	ORLANDO	FL		06/14/2023		498		43			43		542	542			
100144040	OCALA	FL		03/07/2024		29,504		(15)			(15)		29,489	29,489			
100126372	DOLTON	IL		08/30/2023		443		(28)			(28)		414	414			
100147231	PUNTA GORDA	FL		03/28/2024		417		(31)			(31)		385	385			
100090300	GLASSBORO	NJ		01/13/2023		373		(21)			(21)		352	352			
100164562	FORT WORTH	TX		08/21/2024		36,673		(1,412)			(1,412)		35,261	35,261			
100162266	OVERLAND PARK	KS		09/06/2024		446		(74)			(74)		372	372			
100026898	CHICAGO	IL		09/26/2018		1,946		34			34		1,980	1,980			
100147586	GOODYEAR	AZ		04/04/2024		611		(21)			(21)		590	590			
100116741	FAIRLESS HILLS	PA		07/20/2023		3,510		963			963		4,473	4,473			
100091731	SAN ANTONIO	TX		03/24/2023		395		(140)			(140)		255	255			
100101516	ROSENBERG	TX		04/26/2023		47,943		3,394			3,394		51,337	51,337			
100163268	PASADENA	CA		08/13/2024		1,476		(134)			(134)		1,342	1,342			
100055121	KENNESAW	GA		03/23/2021		841		(111)			(111)		730	730			
100163062	ROCKY HILL	CT		08/13/2024		937		(65)			(65)		872	872			
100031181	NAPLES	FL		03/29/2019		1,591		182			182		1,773	1,773			
100071864	CAPE CORAL	FL		10/14/2021		1,005		(96)			(96)		909	909			
100112676	SPOTSYLVANIA	VA		06/29/2023		495		514			514		1,009	1,009			
100141686	SPRINGFIELD	MA		01/30/2024		478		(79)			(79)		398	398			
100013809	KISSIMMEE	FL		05/25/2017		1,121		89			89		1,209	1,209			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130377	ARIZONA CITY	AZ		09/28/2023		364		(40)			(40)		324	324			
100115254	DAPHNE	AL		07/17/2023		845		(60)			(60)		785	785			
100084664	OCALA	FL		08/02/2022		402		(20)			(20)		382	382			
100117603	LOUISVILLE	KY		07/20/2023		495		(35)			(35)		460	460			
100099750	CHICAGO	IL		02/28/2023		592		(48)			(48)		544	544			
100156768	CYPRESS	TX		06/26/2024		1,030		(157)			(157)		873	873			
100152837	MESQUITE	TX		05/22/2024		1,768		(105)			(105)		1,663	1,663			
100103653	MISSION	TX		05/08/2023		488		32			32		520	520			
100181241	PAULINA	LA		12/06/2024		462		8			8		469	469			
100101837	CONROE	TX		04/06/2023		3,462		(1,338)			(1,338)		2,124	2,124			
100119055	NORFOLK	VA		07/27/2023		435		(31)			(31)		404	404			
100115379	CLUTE	TX		07/17/2023		4,778		(29)			(29)		4,749	4,749			
100153904	BREWER	ME		06/05/2024		438		(50)			(50)		388	388			
100149372	OCALA	FL		04/24/2024		594		119			119		713	713			
100012796	HIALEAH	FL		05/25/2017		597		200			200		796	796			
100152425	NEWPORT	NC		05/17/2024		516		(29)			(29)		487	487			
100127956	LAMPASAS	TX		09/08/2023		1,677		(25)			(25)		1,652	1,652			
100186601	TIFFIN	IA		12/30/2024		550		73			73		623	623			
100186641	DAPHNE	AL		12/30/2024		610		122			122		733	733			
100067644	ATLANTA	GA		09/23/2021		1,156		(87)			(87)		1,069	1,069			
100102873	TAMPA	FL		06/22/2023		533		(28)			(28)		505	505			
100153247	DALLAS	TX		05/30/2024		563		113			113		676	676			
100028854	LAKE WORTH	FL		10/26/2018		588		86			86		674	674			
100057538	CROWLEY	TX		06/30/2021		2,978		(53)			(53)		2,925	2,925			
100170124	WINSTON SALEM	NC		10/08/2024		526		(23)			(23)		503	503			
100087240	TEXARKANA	AR		10/25/2022		982		182			182		1,164	1,164			
100083028	SOUTH RIVER	NJ		05/11/2022		887		189			189		1,076	1,076			
100184850	MIAMI	FL		12/17/2024		934		(88)			(88)		846	846			
100130286	HOMESTEAD	FL		09/28/2023		496		(54)			(54)		442	442			
100066010	BROOKLYN	CT		08/02/2021		763		(32)			(32)		731	731			
100112348	GILBERT	PA		06/29/2023		3,116		778			778		3,895	3,895			
100115253	DAPHNE	AL		07/17/2023		841		(58)			(58)		784	784			
100116140	ORLANDO	FL		07/20/2023		(677)		1,553			1,553		876	876			
100148338	WAUKEE	IA		04/12/2024		536		16			16		552	552			
100027826	CRESCENT CITY	CA		10/26/2018		580		95			95		674	674			
100031283	GONZALES	CA		03/29/2019		2,700		200			200		2,900	2,900			
100048304	LODI	CA		11/20/2020		1,030		(276)			(276)		754	754			
100026416	WEST PALM BEACH	FL		09/26/2018		545		44			44		589	589			
100182286	KISSIMMEE	FL		12/12/2024		560		61			61		621	621			
100186667	RALEIGH	NC		12/30/2024		575		77			77		652	652			
100139144	FRANKLINVILLE	NJ		12/28/2023		400		(35)			(35)		365	365			
100044877	DOUGLAS	MA		11/19/2020		827		135			135		962	962			
100132761	KATY	TX		11/03/2023		417		(19)			(19)		398	398			
100088277	MERRILLVILLE	IN		10/17/2022		543		(31)			(31)		513	513			
100028001	DESOTO	TX		10/26/2018		797		66			66		863	863			
100079623	NASHVILLE	TN		04/08/2022		618		(86)			(86)		533	533			
100161312	ANNA	TX		07/25/2024		1,654		(164)			(164)		1,490	1,490			
100126676	MORTON GROVE	IL		08/30/2023		292		255			255		547	547			
100180156	BALTIMORE	MD		11/25/2024		477		(48)			(48)		429	429			
100023886	LINCOLN	CA		09/10/2018		1,041		(57)			(57)		984	984			
100060138	CLEARWATER	FL		06/25/2021		1,064		(68)			(68)		996	996			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116800	PALM COAST	FL		07/20/2023		596		554			554		1,151	1,151			
100116834	HOMESTEAD	FL		07/20/2023		598		278			278		876	876			
100049787	BROOKLYN	NY		11/20/2020		2,252		(483)			(483)		1,769	1,769			
100044620	AUBURN	CA		11/19/2020		1,011		(172)			(172)		839	839			
100013860	GREENACRES	FL		05/25/2017		750		113			113		863	863			
100062547	NILES	IL		07/01/2021		1,552		(5)			(5)		1,546	1,546			
100027926	GARDENA	CA		10/26/2018		1,298		164			164		1,463	1,463			
100065169	DALLAS	TX		07/14/2021		1,089		(57)			(57)		1,032	1,032			
100060433	GAITHERSBURG	MD		06/01/2021		678		9			9		687	687			
100075078	PEORIA	AZ		12/01/2021		1,096		(37)			(37)		1,060	1,060			
100054082	INDIANAPOLIS	IN		03/23/2021		218		2			2		220	220			
100090025	SAINT CLOUD	MN		01/13/2023		517		17			17		534	534			
100109845	ORLANDO	FL		06/22/2023		506		(22)			(22)		484	484			
100090100	CONYERS	GA		01/13/2023		173		10			10		182	182			
100023375	MCKINLEYVILLE	CA		08/16/2018		1,838		(64)			(64)		1,774	1,774			
100011753	BLOOMINGTON	CA		03/08/2017		310		453			453		763	763			
100126883	MIAMI	FL		08/30/2023		467		586			586		1,054	1,054			
100075910	KATY	TX		01/07/2022		3,541		(151)			(151)		3,390	3,390			
100114342	BOWIE	MD		06/29/2023		370		830			830		1,200	1,200			
100141899	SAVANNAH	GA		03/27/2024		463		(51)			(51)		412	412			
100156098	SAVANNAH	GA		06/18/2024		440		(41)			(41)		398	398			
100081130	FRESNO	CA		03/18/2022		1,338		46			46		1,384	1,384			
100135391	WARNER ROBINS	GA		11/13/2023		10,804		(202)			(202)		10,602	10,602			
100159323	MERCED	CA		07/15/2024		69,719		1,056			1,056		70,775	70,775			
100078870	SUNRISE	FL		02/24/2022		1,167		8			8		1,175	1,175			
100117038	ACWORTH	GA		07/20/2023		539		160			160		699	699			
100115243	MILWAUKEE	WI		07/17/2023		800		(42)			(42)		758	758			
100012720	TAMPA	FL		05/25/2017		652		9			9		661	661			
100062756	LEMOORE	CA		07/01/2021		1,003		(33)			(33)		970	970			
100167540	SAN ANTONIO	TX		10/31/2024		886		(37)			(37)		849	849			
100128401	RIO RICO	AZ		09/15/2023		471		(83)			(83)		387	387			
100028517	COMPTON	CA		10/26/2018		796		65			65		861	861			
100140461	GANSEVOORT	NY		01/18/2024		423		(23)			(23)		401	401			
100153670	CABOT	AR		05/31/2024		291		(74)			(74)		217	217			
100075054	LOS ANGELES	CA		12/01/2021		1,556		(67)			(67)		1,489	1,489			
100156444	TUCSON	AZ		06/24/2024		502		27			27		529	529			
100137854	MIAMI	FL		12/08/2023		414		(17)			(17)		398	398			
100132461	KISSIMMEE	FL		11/03/2023		440		70			70		510	510			
100173747	LYNCHBURG	VA		10/30/2024		493		7			7		500	500			
100153854	HOUSTON	TX		06/05/2024		452		86			86		538	538			
100079016	HERMISTON	OR		02/24/2022		1,025		(26)			(26)		1,000	1,000			
100186793	MARYVILLE	TN		12/31/2024		463		(8)			(8)		455	455			
100147284	CICERO	IL		03/28/2024		437		(28)			(28)		409	409			
100068365	NAMPA	ID		08/25/2021		1,033		(68)			(68)		965	965			
100101118	NORTH CHARLESTON	SC		04/28/2023		548		(6)			(6)		542	542			
100182314	LEXINGTON	SC		12/12/2024		508		(8)			(8)		501	501			
100017575	FORT MYERS	FL		04/26/2018		2,042		181			181		2,223	2,223			
100063339	PORT CHARLOTTE	FL		07/01/2021		1,689		(6)			(6)		1,682	1,682			
100165430	MANVEL	TX		08/29/2024		1,399		(97)			(97)		1,302	1,302			
100074536	PETERSBURG	VA		12/01/2021		1,087		(83)			(83)		1,004	1,004			
100150885	SEABROOK	TX		05/08/2024		82,337		(1,142)			(1,142)		81,196	81,196			

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100164988	HARLINGEN	TX		08/28/2024		606		(43)			(43)		563	454		(109)	(109)
100147566	MELBOURNE	FL		04/03/2024		580		(96)			(96)		484	484			
100166465	RIVERDALE	GA		10/31/2024		460		(63)			(63)		397	397			
100173249	PENSACOLA	FL		10/30/2024		595		53			53		648	648			
100165066	NORTH PORT	FL		08/28/2024		324		(76)			(76)		248	248			
100158491	CARTERSVILLE	GA		07/10/2024		474		(62)			(62)		412	412			
100167541	CHARLOTTE	NC		10/31/2024		482		(65)			(65)		417	417			
100109025	RIVERSIDE	NJ		05/31/2023		392		(34)			(34)		358	358			
100081303	BAKERSFIELD	CA		03/18/2022		1,006		54			54		1,060	1,060			
100126343	EXETER	PA		08/30/2023		410		(20)			(20)		390	390			
100014146	BOWIE	MD		05/25/2017		928		151			151		1,078	1,078			
100186653	TEMPE	AZ		12/30/2024		548		45			45		593	593			
100165243	BAYTOWN	TX		08/29/2024		19,067		(72)			(72)		18,995	18,995			
100159893	AVENTURA	FL		08/16/2024		456		(52)			(52)		405	405			
100060506	LANCASTER	CA		06/01/2021		1,413		13			13		1,426	1,426			
100176954	BELLINGHAM	WA		11/15/2024		504		(67)			(67)		437	437			
100047827	WARRENVILLE	IL		11/20/2020		2,488		9			9		2,497	2,497			
100139375	THROOP	PA		12/28/2023		364		(25)			(25)		339	339			
100111317	CAMDENTON	MO		06/29/2023		603		(101)			(101)		502	502			
100164596	CHULUOTA	FL		08/21/2024		662		(55)			(55)		607	607			
100118972	COLORADO SPRINGS	CO		07/27/2023		2,289		(135)			(135)		2,154	2,154			
100100275	NEW HAVEN	CT		03/24/2023		798		(81)			(81)		716	716			
100026195	ANTIOCH	CA		09/20/2018		891		42			42		933	933			
100169404	HOUSTON	TX		09/30/2024		2,530		(144)			(144)		2,386	2,386			
100139535	LAWRENCEVILLE	GA		12/28/2023		520		(107)			(107)		413	413			
100100812	HOUSTON	TX		04/28/2023		622		12			12		635	635			
100160550	SPRING	TX		07/19/2024		694		14			14		708	708			
100070874	TORRINGTON	CT		10/01/2021		1,475		(21)			(21)		1,454	1,454			
100055109	JESSUP	MD		03/23/2021		602		(29)			(29)		573	573			
100100694	LOCKPORT	IL		04/28/2023		547		(30)			(30)		517	517			
100076026	RALEIGH	NC		01/07/2022		958		(96)			(96)		863	863			
100064207	TUCKER	GA		07/01/2021		1,054		78			78		1,132	1,132			
100112034	CITRUS HEIGHTS	CA		06/29/2023		284		990			990		1,274	1,274			
100029415	CORONA	CA		10/26/2018		639		(9)			(9)		630	630			
100158564	PETERSBURG	VA		07/10/2024		424		(52)			(52)		372	372			
100025096	SACRAMENTO	CA		09/20/2018		1,864		236			236		2,100	2,100			
100135819	MELISSA	TX		11/10/2023		2,288		3			3		2,291	2,291			
100170425	FRESNO	CA		10/09/2024		507		(55)			(55)		452	452			
100026115	KIHEI	HI		09/20/2018		1,516		122			122		1,638	1,638			
100137894	SOUTHWICK	MA		12/08/2023		306		(60)			(60)		246	246			
100100709	HOUSTON	TX		04/28/2023		742		48			48		791	791			
100066982	BALTIMORE	MD		08/02/2021		1,787		101			101		1,888	1,888			
100117535	CHICAGO	IL		07/20/2023		903		68			68		971	971			
100071753	CHICAGO	IL		10/14/2021		965		(106)			(106)		859	859			
100152333	FULSHEAR	TX		05/17/2024		576		112			112		688	688			
100158992	SAINT PETERSBURG	FL		08/15/2024		2,143		(263)			(263)		1,881	1,881			
100135974	KANSAS CITY	MO		11/16/2023		456		(90)			(90)		366	366			
100139224	WALNUT COVE	NC		12/28/2023		393		(31)			(31)		362	362			
100168221	RICHMOND	TX		09/20/2024		1,979		(46)			(46)		1,933	1,933			
100031479	LANCASTER	CA		03/29/2019		738		231			231		970	970			
100148406	COLLEGE STATION	TX		04/12/2024		612		108			108		721	721			

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100057527	FAIRFAX	VA		06/30/2021		1,033		(86)			(86)		946	946			
100184396	PARLIER	CA		12/16/2024		288		(9)			(9)		279	279			
100117710	KATY	TX		07/20/2023		24,226		712			712		24,938	24,938			
100044066	RIVERBANK	CA		08/19/2020		1,351		(108)			(108)		1,243	1,243			
100165791	HOLLYWOOD	FL		08/29/2024		397		(83)			(83)		313	313			
100023218	AUSTIN	TX		08/16/2018		1,006		(23)			(23)		982	982			
100090281	LA QUINTA	CA		01/13/2023		416		(52)			(52)		364	364			
100077111	HENDERSON	NV		01/03/2022		1,857		(87)			(87)		1,770	1,770			
100100481	PHILADELPHIA	PA		04/27/2023		633		265			265		898	898			
100023807	KATY	TX		09/04/2018		1,358		(73)			(73)		1,285	1,285			
100084822	ANGIER	NC		08/02/2022		363		(88)			(88)		275	275			
100025400	MIRAMAR	FL		09/20/2018		714		22			22		736	736			
100153328	NORTH FORT MYERS	FL		05/30/2024		747		205			205		952	952			
100013658	FREDERICKSBURG	VA		05/25/2017		742		168			168		910	910			
100113087	BALLWIN	MO		06/29/2023		330		646			646		976	976			
100139409	VERNON	NJ		12/28/2023		155		201			201		356	356			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		2,166		(103)			(103)		2,063	2,063			
100138400	HOUSTON	TX		12/18/2023		484		(35)			(35)		450	450			
100083937	GLENDALE HEIGHTS	IL		07/12/2022		363		(14)			(14)		349	349			
100155279	ALBANY	NY		07/19/2024		413		(95)			(95)		317	317			
100010803	ISLIP	NY		12/23/2016		1,374		130			130		1,504	1,504			
100154713	ORLANDO	FL		07/19/2024		116,224		(5,029)			(5,029)		111,195	111,195			
100028266	BELLEROSE	NY		10/26/2018		878		168			168		1,045	1,045			
100114655	KENNER	LA		06/29/2023		306		(78)			(78)		227	227			
100062138	KEYPORT	NJ		07/01/2021		1,430		(8)			(8)		1,422	1,422			
100116542	WACO	TX		07/20/2023		2,455		2,562			2,562		5,017	5,017			
100060933	LAKE ELSINORE	CA		06/01/2021		1,492		14			14		1,506	1,506			
100071549	MILL CITY	OR		10/14/2021		1,198		(113)			(113)		1,085	1,085			
100143578	CHICAGO	IL		02/21/2024		424		(36)			(36)		388	388			
100153392	LAKE ARIEL	PA		05/29/2024		1,269		(82)			(82)		1,187	1,187			
100079702	WESTON	FL		04/25/2022		599		(107)			(107)		492	492			
100020178	EL MONTE	CA		07/17/2018		3,799		6			6		3,805	3,805			
100177737	CANNON FALLS	MN		11/19/2024		815		(70)			(70)		745	745			
100090625	WESTBROOKVILLE	NY		12/29/2022		3,348		(2,867)			(2,867)		481	481			
100066761	HENRIETTA	NY		08/02/2021		995		(41)			(41)		955	955			
100025289	AVONDALE	AZ		09/20/2018		579		84			84		663	663			
100139266	WOODLAND HILLS AREA LOS ANGEL	CA		12/28/2023		436		2			2		439	439			
100045438	OCALA	FL		11/25/2020		698		(89)			(89)		610	610			
100135174	FENTON	MO		11/07/2023		92		13			13		104	104			
100029493	ST CHARLES	MO		10/26/2018		1,900		129			129		2,029	2,029			
100132627	HEDGESVILLE	WV		11/03/2023		433		44			44		477	477			
100081149	MOREHEAD CITY	NC		03/18/2022		958		55			55		1,014	1,014			
100114584	ELMWOOD PARK	IL		06/29/2023		469		(5)			(5)		463	463			
100143104	EDEN PRAIRIE	MN		02/16/2024		542		6			6		548	548			
100025232	WHITEWATER	CA		09/20/2018		539		164			164		703	703			
100079865	SAINT CLOUD	FL		04/25/2022		603		(84)			(84)		519	519			
100057932	NOTTINGHAM	MD		06/30/2021		1,067		(30)			(30)		1,037	1,037			
100144612	FARMINGTON	CT		03/13/2024		544		(16)			(16)		527	527			
100153730	HAMPTON	GA		07/11/2024		377		(93)			(93)		283	283			
100149848	SPRINGFIELD	OH		04/29/2024		379		(61)			(61)		319	319			
100076164	PHOENIX	AZ		01/07/2022		932		(69)			(69)		863	863			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150581	MARYSVILLE	OH		05/03/2024		500		(20)			(20)		480	480			
100100755	HOUSTON	TX		04/28/2023		2,148		(111)			(111)		2,037	2,037			
100055673	CLE ELUM	WA		03/23/2021		783		(188)			(188)		596	596			
100024631	FARMINGTON	MN		09/20/2018		921		119			119		1,040	1,040			
100139004	ACWORTH	GA		12/21/2023		241		542			542		783	783			
100054096	PORT ORANGE	FL		03/23/2021		541		(121)			(121)		420	420			
100063145	HAVERHILL	MA		07/01/2021		1,464		(24)			(24)		1,440	1,440			
100081354	BOTHELL	WA		03/18/2022		1,009		69			69		1,078	1,078			
100091467	CHICAGO	IL		01/20/2023		328		(35)			(35)		293	293			
100046194	HENDERSON	NV		11/25/2020		748		(130)			(130)		618	618			
100025999	SPRINGFIELD	MA		09/20/2018		322		(32)			(32)		290	290			
100101192	OAKHURST	NJ		04/28/2023		(149)		951			951		802	802			
100087332	MOORESVILLE	IN		10/25/2022		664		98			98		761	761			
100175129	OAK GROVE	AL		11/05/2024		154		(4)			(4)		150	150			
100076060	LINCOLN	NE		01/07/2022		942		(79)			(79)		863	863			
100065052	KATY	TX		07/14/2021		1,190		(82)			(82)		1,109	1,109			
100045733	PLAINFIELD	IL		11/25/2020		528		24			24		552	552			
100115347	HUNTINGTON PARK	CA		07/17/2023		4,840		(155)			(155)		4,684	4,684			
100182317	AURORA	IL		12/12/2024		2,059		(42)			(42)		2,017	2,017			
100068455	BROWNSVILLE	TX		08/25/2021		994		(105)			(105)		889	889			
100068456	BROWNSVILLE	TX		08/25/2021		994		(105)			(105)		889	889			
100155516	BILLINGS	MT		06/18/2024		917		(89)			(89)		827	827			
100169602	REXFORD	NY		09/30/2024		876		(60)			(60)		815	815			
100044930	HIGHLAND MILLS	NY		11/19/2020		815		38			38		853	853			
100013455	FREDERICKSBURG	VA		05/25/2017		582		186			186		767	767			
100049553	JACKSONVILLE	FL		11/20/2020		485		242			242		728	728			
100077408	SAN ANTONIO	TX		01/03/2022		825		(33)			(33)		792	792			
100011199	WESTHAMPTON BEACH	NY		01/27/2017		1,887		779			779		2,666	2,666			
100180774	SARASOTA	FL		11/26/2024		424		(59)			(59)		365	365			
100088810	POMPANO BEACH	FL		11/15/2022		320		(63)			(63)		258	258			
100099754	CHICAGO	IL		02/28/2023		489		(33)			(33)		456	456			
100108243	SAUGUS	MA		05/24/2023		451		(51)			(51)		400	400			
100025348	EXETER	NH		09/20/2018		2,150		(79)			(79)		2,071	2,071			
100030899	SEATTLE	WA		04/09/2019		338		(33)			(33)		304	304			
100142744	CYPRESS	TX		02/08/2024		3,929		(58)			(58)		3,871	3,871			
100067963	KATY	TX		09/23/2021		976		(90)			(90)		885	885			
100103223	PANAMA CITY	FL		04/26/2023		332		(7)			(7)		325	325			
100061086	HELENDALE	CA		06/01/2021		1,419		13			13		1,433	1,433			
100174452	JURUPA VALLEY	CA		10/31/2024		911		(54)			(54)		857	857			
100046219	SENECA	PA		11/25/2020		494		(89)			(89)		406	406			
100159251	HALIFAX	VT		07/15/2024		453		20			20		473	473			
100030634	KISSIMMEE	FL		04/09/2019		249		451			451		699	699			
100146526	DENVER	CO		03/19/2024		1,028		(65)			(65)		962	962			
100130327	DERBY	CT		09/28/2023		456		(43)			(43)		413	413			
100113509	POUGHKEEPSIE	NY		06/29/2023		537		937			937		1,473	1,473			
100048775	BRANDON	FL		11/20/2020		832		(88)			(88)		744	744			
100028152	SANDOWN	NH		10/26/2018		3,101		263			263		3,365	3,365			
100138395	KNOXVILLE	TN		12/18/2023		414		(1)			(1)		414	414			
100119857	MYRTLE BEACH	SC		08/10/2023		392		(42)			(42)		351	351			
100140424	LUBBOCK	TX		01/18/2024		524		(7)			(7)		517	517			
100044990	PATERSON	NJ		11/19/2020		2,309		47			47		2,357	2,357			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100134870	SLINGERLANDS	NY		10/30/2023		538		179			179		717	717			
100062920	LAS CRUCES	NM		07/01/2021		526		(15)			(15)		511	511			
100013136	GERMANTOWN	MD		05/25/2017		604		166			166		771	771			
100157913	SLINGERLANDS	NY		07/09/2024		486		14			14		500	500			
100026051	ATLANTIC CITY	NJ		09/20/2018		206		675			675		881	881			
100044053	CARSON	CA		08/19/2020		3,496		(93)			(93)		3,403	3,403			
100113321	DALY CITY	CA		06/29/2023		7,412		138			138		7,550	7,550			
100172960	SPRING	TX		10/25/2024		1,205		(70)			(70)		1,135	1,135			
100130052	CHESTER	NY		09/27/2023		248		132			132		380	380			
100173941	AUSTELL	GA		10/31/2024		439		(61)			(61)		378	378			
100143428	KISSIMMEE	FL		02/16/2024		424		(39)			(39)		386	386			
100110755	SAINT PETERSBURG	FL		08/11/2023		446		(79)			(79)		366	366			
100064807	KATY	TX		07/14/2021		1,187		(123)			(123)		1,064	1,064			
100143411	LAS VEGAS	NV		02/16/2024		436		19			19		455	455			
100175719	WEST COLUMBIA	SC		11/12/2024		411		(56)			(56)		355	355			
100147672	HOUSTON	TX		04/04/2024		718		(81)			(81)		636	636			
100148356	CLAREMORE	OK		04/12/2024		576		66			66		642	642			
100107783	NORTH LAS VEGAS	NV		05/19/2023		7,916		519			519		8,435	8,435			
100133951	DETROIT	MI		10/25/2023		733		(40)			(40)		693	693			
100079978	FRIENDSWOOD	TX		04/25/2022		4,998		197			197		5,195	5,195			
100152212	KATY	TX		05/17/2024		569		125			125		694	694			
100140407	TUCSON	AZ		01/18/2024		436		(26)			(26)		410	410			
100026909	SAN PABLO	CA		09/26/2018		550		179			179		729	729			
100030733	GAINESVILLE	VA		04/09/2019		491		527			527		1,018	1,018			
100117229	ALLEN	TX		07/20/2023		4,567		2,668			2,668		7,235	7,235			
100147622	PANAMA CITY	FL		04/04/2024		477		15			15		492	492			
100049004	HASKELL	NJ		11/20/2020		1,516		(132)			(132)		1,384	1,384			
100066406	SAINT ROBERT	MO		08/02/2021		740		(34)			(34)		706	706			
100169464	PHOENIX	AZ		09/30/2024		481		(48)			(48)		433	433			
100087481	TOMBALL	TX		10/25/2022		1,002		220			220		1,222	1,222			
100159522	SAN ANTONIO	TX		07/15/2024		445		(9)			(9)		436	436			
100026286	STATEN ISLAND	NY		09/20/2018		3,826		73			73		3,899	3,899			
100025341	SAN DIEGO	CA		09/20/2018		12,047		207			207		12,254	12,254			
100162302	FORSYTH	GA		09/06/2024		409		(80)			(80)		329	329			
100129957	WILMINGTON	DE		09/27/2023		389		(37)			(37)		352	352			
100154574	ZEPHYRHILLS	FL		06/14/2024		409		(59)			(59)		349	349			
100090263	ARROWBEAR	CA		01/13/2023		360		(69)			(69)		291	291			
100118735	CONCORD	NC		07/25/2023		150		(16)			(16)		134	134			
100115353	HENDERSON	NV		07/17/2023		621		5			5		626	626			
100156710	MCHENRY	IL		06/26/2024		457		(36)			(36)		421	421			
100081837	HOMESTEAD	FL		03/30/2022		837		51			51		888	888			
100117776	FORT WALTON BEACH	FL		07/20/2023		519		(21)			(21)		498	498			
100162563	SAN ANTONIO	TX		08/12/2024		744		1			1		746	746			
100076216	HOUSTON	TX		01/07/2022		945		(69)			(69)		877	877			
100118073	OGDEN	UT		07/20/2023		513		(33)			(33)		480	480			
100079489	FORT PIERCE	FL		04/25/2022		601		(84)			(84)		517	517			
100012742	CENTRAL ISLIP	NY		05/25/2017		612		292			292		903	903			
100161806	MILLVILLE	NJ		07/31/2024		361		(24)			(24)		337	337			
100185068	CHESAPEAKE BEACH	MD		12/20/2024		467		(31)			(31)		436	436			
100014478	CENTEREACH	NY		09/27/2017		4,844		123			123		4,967	4,967			
100062284	PICKERINGTON	OH		07/01/2021		1,476		(40)			(40)		1,436	1,436			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100079076	MESQUITE	TX		02/24/2022		1,608		(24)			(24)		1,584	1,584			
100066868	HURST	TX		08/02/2021		1,236		4			4		1,240	1,240			
100014176	SACRAMENTO	CA		05/25/2017		607		62			62		669	669			
100172770	AUSTIN	TX		12/06/2024		365		(53)			(53)		312	312			
100158701	NAVARRE	FL		07/10/2024		5,562		(134)			(134)		5,428	5,428			
100062330	TRENTON	NJ		07/01/2021		3,081		8			8		3,089	3,089			
100149781	ST. LOUIS	MO		04/26/2024		324		22			22		347	347			
100103767	TAMPA	FL		05/10/2023		387		(84)			(84)		303	303			
100079488	FORT PIERCE	FL		04/25/2022		600		(84)			(84)		517	517			
100149879	BAKERSFIELD	CA		04/29/2024		480		9			9		489	489			
100165734	MIAMI BEACH	FL		08/29/2024		490		(37)			(37)		453	453			
100137432	HOOVER	AL		01/11/2024		42,906		(869)			(869)		42,038	42,038			
100017202	ROANOKE	VA		04/26/2018		66		518			518		584	584			
100071756	FORT WORTH	TX		10/14/2021		1,231		(110)			(110)		1,121	1,121			
100186759	PRAIRIE VIEW	TX		12/31/2024		217		14			14		232	232			
100023929	MONUMENT	CO		09/10/2018		1,025		(57)			(57)		967	967			
100126380	HAMILTON	NJ		08/30/2023		322		(33)			(33)		289	289			
100111178	ELMWOOD PARK	IL		06/29/2023		445		565			565		1,010	1,010			
100049519	WINTHROP HARBOR	IL		11/20/2020		3,018		(71)			(71)		2,947	2,947			
100152267	KISSIMMEE	FL		05/17/2024		547		82			82		629	629			
100167531	HOUSTON	TX		10/31/2024		359		(53)			(53)		306	306			
100043044	HONOKAA	HI		05/28/2020		598		100			100		698	698			
100087138	RICHMOND	RI		10/25/2022		875		153			153		1,028	1,028			
100162726	ZEPHYRHILLS	FL		08/12/2024		565		87			87		652	652			
100075907	BATON ROUGE	LA		01/07/2022		706		(54)			(54)		652	652			
100043109	LA HABRA	CA		05/28/2020		545		30			30		575	575			
100119784	VINELAND	NJ		08/08/2023		(189)		333			333		144	391		248	248
100062973	VERNON	NJ		07/01/2021		661		(10)			(10)		652	652			
100054647	ELGIN	IL		03/23/2021		845		(138)			(138)		707	707			
100166338	SACRAMENTO	CA		10/24/2024		450		(82)			(82)		368	368			
100150156	TAMPA	FL		04/30/2024		407		(33)			(33)		374	374			
100031892	VACAVILLE	CA		03/29/2019		750		160			160		909	909			
100164876	KNOXVILLE	TN		08/26/2024		605		(101)			(101)		503	503			
100181257	DALLAS	TX		12/06/2024		457		6			6		463	463			
100084718	DURHAM	NC		08/02/2022		1,089		(58)			(58)		1,031	1,031			
100102568	LAWRENCE	KS		06/07/2023		432		(57)			(57)		375	375			
100175475	LAGRANGE	GA		12/23/2024		500		3			3		503	503			
100090123	MULBERRY	FL		01/13/2023		520		(83)			(83)		437	437			
100175961	YAKIMA	WA		11/14/2024		493		6			6		499	499			
100150831	RINCON	GA		05/08/2024		448		(9)			(9)		438	438			
100119685	PORT JERVIS	NY		08/08/2023		1,043		57			57		1,100	1,100			
100030778	LA PINE	OR		04/09/2019		1,699		32			32		1,732	1,732			
100114559	ATWATER	CA		06/29/2023		1,210		(152)			(152)		1,058	1,058			
100079763	KISSIMMEE	FL		04/25/2022		582		(116)			(116)		466	466			
100176701	CHICAGO	IL		11/15/2024		1,038		(82)			(82)		956	956			
100139466	PORTLAND	OR		12/28/2023		1,386		(108)			(108)		1,278	1,278			
100013738	TURLOCK	CA		05/25/2017		701		(25)			(25)		676	676			
100175964	SOUTH BEND	WA		11/14/2024		700		(59)			(59)		641	641			
100066691	DERBY	KS		08/02/2021		978		(25)			(25)		953	953			
100062721	CORPUS CHRISTI	TX		07/01/2021		1,004		(42)			(42)		962	962			
100150615	SAN ANTONIO	TX		05/03/2024		735		78			78		813	813			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166421	SILVERTHORNE	CO		10/31/2024		479		(67)			(67)		412	412			
100121032	KISSIMMEE	FL		08/30/2023		10,775		227			227		11,002	11,002			
100153825	CINCINNATI	OH		07/10/2024		348		(28)			(28)		320	320			
100012229	ABINGDON	MD		04/28/2017		1,008		325			325		1,333	1,333			
100057945	SAHUARITA	AZ		06/30/2021		1,046		(62)			(62)		984	984			
100156225	CHESAPEAKE	VA		06/20/2024		395		(55)			(55)		341	341			
100173763	BROADWAY	NC		10/30/2024		563		(69)			(69)		494	494			
100137569	HUTTO	TX		12/08/2023		25,941		(448)			(448)		25,493	25,493			
100000274	WASHINGTON	DC		09/27/2016		426		162			162		588	588			
100091211	NORTH LAS VEGAS	NV		01/31/2023		426		(74)			(74)		353	353			
100062223	ADDISON	IL		07/01/2021		981		(5)			(5)		976	976			
100168353	CARTHAGE	NC		09/25/2024		568		52			52		620	620			
100049161	EGG HARBOR TOWNSHIP	NJ		11/20/2020		603		28			28		631	631			
100139487	EXETER	CA		12/28/2023		411		(41)			(41)		370	370			
100162648	BARTLESVILLE	OK		08/12/2024		545		53			53		597	597			
100184540	BELLFLOWER	CA		12/17/2024		1,600		(150)			(150)		1,449	1,449			
100151917	ANN ARBOR	MI		07/10/2024		395		(169)			(169)		226	226			
100045936	MIMS	FL		11/25/2020		689		(266)			(266)		423	423			
100026518	MORENO VALLEY	CA		09/26/2018		586		(56)			(56)		530	530			
100176025	OAK RIDGE	TN		12/20/2024		479		(29)			(29)		450	450			
100174671	BELCAMP	MD		10/31/2024		846		(78)			(78)		768	768			
100127262	WEST BATH	ME		08/30/2023		2,314		(593)			(593)		1,721	1,721			
100147591	SHEPHERD	TX		04/04/2024		633		(80)			(80)		553	553			
100130031	BLOOMINGDALE	IL		09/27/2023		453		(15)			(15)		439	439			
100067401	ANNA	TX		09/23/2021		2,081		(67)			(67)		2,014	2,014			
100176155	WILLINGBORO	NJ		12/20/2024		383		(48)			(48)		336	336			
100153455	DECATUR	AL		05/30/2024		420		(20)			(20)		400	400			
100091237	ORLANDO	FL		01/31/2023		459		(48)			(48)		411	411			
100184418	ANNAPOLIS	MD		12/17/2024		416		(53)			(53)		363	363			
100172748	YAKIMA	WA		11/21/2024		23		(21)			(21)		3	3			
100170331	CRAWFORDVILLE	FL		10/08/2024		494		(32)			(32)		462	462			
100076123	DYER	IN		01/07/2022		961		(41)			(41)		920	920			
100141117	CHICAGO	IL		01/30/2024		387		(26)			(26)		361	361			
100153463	GRAND RAPIDS	MI		05/30/2024		16,201		(403)			(403)		15,798	15,798			
100048586	BETHEL	MN		11/20/2020		811		(48)			(48)		763	763			
100114616	GREAT FALLS	MT		06/29/2023		679		(54)			(54)		625	625			
100079487	DENVER	CO		04/25/2022		985		183			183		1,168	1,168			
100075954	PHILADELPHIA	PA		01/07/2022		1,033		(36)			(36)		997	997			
100057599	BALTIMORE	MD		06/30/2021		1,102		(38)			(38)		1,064	1,064			
100115598	INDIAN LAND	SC		07/19/2023		542		(17)			(17)		525	525			
100186765	PASEDENA	TX		12/31/2024		454		(27)			(27)		426	426			
100151887	KYLE	TX		05/10/2024		304		(43)			(43)		261	261			
100103884	NORTH CHICAGO	IL		05/10/2023		533		4			4		537	537			
100011454	HACKENSACK	NJ		12/23/2016		520		420			420		940	940			
100091290	DALLAS	TX		01/31/2023		486		(59)			(59)		428	428			
100081313	PRINCETON	TX		03/18/2022		1,002		68			68		1,070	1,070			
100112105	SAINT MARYS	GA		06/29/2023		1,126		529			529		1,655	1,655			
100071391	HICKORY	NC		10/01/2021		1,014		(11)			(11)		1,003	1,003			
100134449	PLYMOUTH	PA		10/30/2023		544		(52)			(52)		492	492			
100167619	NEWPORT NEWS	VA		09/19/2024		549		(50)			(50)		499	499			
100029845	CHICAGO	IL		10/26/2018		570		47			47		617	617			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088977	SCOTTSDALE	AZ		11/15/2022		511		(5)			(5)		506	506			
100165976	NEWMAN	CA		09/06/2024		484		(29)			(29)		455	455			
100050046	WILMINGTON	NC		11/20/2020		2,424		(215)			(215)		2,209	2,209			
100109610	BALTIMORE	MD		06/14/2023		577		(48)			(48)		529	529			
100175819	PHILADELPHIA	PA		11/12/2024		485		6			6		491	491			
100127148	SCHAUMBURG	IL		08/30/2023		(552)		1,098			1,098		546	546			
100029066	HUNTINGTON PARK	CA		10/26/2018		1,065		130			130		1,195	1,195			
100142615	MUSTANG	OK		02/08/2024		423		(31)			(31)		392	392			
100135889	ADELANTO	CA		11/13/2023		348		(5)			(5)		342	342			
100054038	MARIETTA	GA		03/23/2021		698		(158)			(158)		540	540			
100163316	HERNANDO	FL		08/13/2024		1,831		(7)			(7)		1,824	1,824			
100181515	CHARLOTTE	NC		12/06/2024		472		(32)			(32)		440	440			
100182227	MADISON	AL		12/12/2024		2,066		320			320		2,387	2,387			
100182228	MADISON	AL		12/12/2024		2,021		316			316		2,337	2,337			
100012507	SAN DIEGO	CA		04/28/2017		1,395		152			152		1,547	1,547			
100084401	GRAND RAPIDS	MI		08/12/2022		707		(172)			(172)		535	535			
100174474	SAN ANTONIO	TX		10/31/2024		1,035		(127)			(127)		908	908			
100087395	MAYWOOD	IL		10/25/2022		2,282		457			457		2,740	2,740			
100128271	NORFOLK	VA		09/14/2023		435		(65)			(65)		370	370			
100024721	AGUANGA	CA		09/20/2018		1,390		87			87		1,477	1,477			
100150919	ATHENS	AL		05/08/2024		389		94			94		484	484			
100129815	HOUSTON	TX		09/27/2023		467		(28)			(28)		439	439			
100081304	SAN ANTONIO	TX		03/18/2022		1,185		103			103		1,287	1,287			
100067616	ROSHARON	TX		09/23/2021		1,034		(94)			(94)		940	940			
100115450	NEW CANEY	TX		07/17/2023		428		(70)			(70)		358	358			
100142993	CULPEPPER	VA		02/12/2024		302		(31)			(31)		271	271			
100043906	SAN PABLO	CA		08/19/2020		894		(158)			(158)		736	736			
100175502	BOYNTON BEACH	FL		12/23/2024		453		(27)			(27)		426	426			
100000541	VOORHEES	NJ		09/27/2016		5,277		247			247		5,524	5,524			
100167621	SEATTLE	WA		09/19/2024		561		(69)			(69)		492	492			
100102642	SURFSIDE BEACH	TX		06/22/2023		444		(160)			(160)		285	285			
100138177	RIVERVIEW	FL		12/14/2023		267		116			116		383	383			
100026888	BAKERSFIELD	CA		09/26/2018		655		67			67		722	722			
100171644	BENSON	AZ		10/16/2024		22,530		22			22		22,552	22,552			
100147594	HOMEY IN THE HILLS	FL		04/04/2024		469		(87)			(87)		382	382			
100186739	MIAMI	FL		12/31/2024		464		(23)			(23)		441	441			
100139196	LAUREL	MD		12/28/2023		392		(32)			(32)		360	360			
100149105	NEW CANEY	TX		04/19/2024		398		52			52		450	450			
100164987	STERLING HEIGHTS	MI		08/28/2024		250		(34)			(34)		216	216			
100053473	CASTLETON	NY		03/23/2021		904		122			122		1,026	1,026			
100076106	RIO RANCHO	NM		01/07/2022		928		(63)			(63)		865	865			
100133547	SOUTH HOLLAND	IL		10/19/2023		356		(37)			(37)		319	319			
100081432	MODESTO	CA		03/18/2022		996		49			49		1,045	1,045			
100067517	FREDERICKSBURG	VA		09/23/2021		946		(103)			(103)		843	843			
100160910	HAMILTON	NJ		07/24/2024		1,147		(70)			(70)		1,077	1,077			
100026581	WATERFORD	CA		09/26/2018		3,821		93			93		3,914	3,914			
100014649	ESCONDIDO	CA		09/27/2017		756		95			95		851	851			
100185783	DELAND	FL		12/26/2024		5,798		(307)			(307)		5,490	5,490			
100014570	EAST AMHERST	NY		09/27/2017		317		312			312		629	629			
100049477	ELMONT	NY		11/20/2020		892		(163)			(163)		729	729			
100162317	ATLANTA	GA		08/05/2024		1,168		(43)			(43)		1,124	1,124			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135809	PRINCETON	TX		11/10/2023		41,454		(503)			(503)		40,951	40,951			
100025082	FONTANA	CA		09/20/2018		699							699	699			
100078924	FRESNO	CA		02/24/2022		1,054		11			11		1,064	1,064			
100185028	CHARLOTTE	NC		12/20/2024		509		(2)			(2)		508	508			
100168357	CONVERSE	TX		09/25/2024		546		42			42		588	588			
100071105	FLORIDA CITY	FL		10/01/2021		1,483		(4)			(4)		1,479	1,479			
100069523	ELKHORN	WI		09/01/2021		1,132		(3)			(3)		1,129	1,129			
100065171	WEST WILDWOOD	NJ		07/14/2021		1,790		(74)			(74)		1,716	1,716			
100031731	BALDWIN PARK	CA		03/29/2019		801		200			200		1,002	1,002			
100173758	HIALEAH	FL		10/30/2024		1,140		(39)			(39)		1,101	1,101			
100081295	SAINT PETERS	MO		03/18/2022		1,162		59			59		1,221	1,221			
100079219	BUFFALO	NY		02/24/2022		923		(56)			(56)		867	867			
100084696	HOLIDAY	FL		08/02/2022		398		(34)			(34)		364	364			
100067621	JACKSONVILLE	FL		09/23/2021		1,040		(52)			(52)		988	988			
100168746	LAS VEGAS	NV		09/26/2024		662		(113)			(113)		548	548			
100167791	GAINESVILLE	FL		09/19/2024		439		(37)			(37)		402	402			
100060226	HAMPTON BEACH	NH		06/25/2021		1,086		(31)			(31)		1,056	1,056			
100044543	OREM	UT		11/19/2020		4,591		(186)			(186)		4,404	4,404			
100025508	LA PLACE	LA		09/20/2018		585		47			47		632	632			
100017916	WEST PALM BEACH	FL		05/30/2018		1,103		(38)			(38)		1,065	1,065			
100151604	GARLAND	TX		05/10/2024		3,390		(16)			(16)		3,374	3,374			
100135010	ORLANDO	FL		10/30/2023		390		19			19		410	410			
100048717	MABELVALE	AR		11/20/2020		2,350		(201)			(201)		2,149	2,149			
100157989	DECATUR	GA		07/09/2024		466		(1)			(1)		465	465			
100147046	AUSTIN	TX		03/27/2024		2,842		(30)			(30)		2,812	2,812			
100101790	PHILADELPHIA	PA		03/31/2023		164		(17)			(17)		147	147			
100100049	LAKESIDE	AZ		03/28/2023		370		(68)			(68)		302	302			
100071807	PALM BAY	FL		10/14/2021		1,031		(78)			(78)		954	954			
100134964	KANNAPOLIS	NC		10/30/2023		359		(77)			(77)		282	282			
100130395	ORLANDO	FL		09/28/2023		565		(44)			(44)		521	521			
100100018	WEST PALM BEACH	FL		03/28/2023		421		(28)			(28)		393	393			
100100731	BALTIMORE	MD		04/28/2023		1,091		36			36		1,128	1,128			
100115133	CHICAGO	IL		07/17/2023		428		(38)			(38)		390	390			
100170227	MAXWELL	TX		10/08/2024		586		14			14		600	600			
100068465	EAST PROVIDENCE	RI		08/25/2021		952		(115)			(115)		837	837			
100110982	PASO ROBLES	CA		06/29/2023		347		107			107		455	455			
100031538	TURLOCK	CA		03/29/2019		268		143			143		411	411			
100179849	LINCOLN	NE		11/22/2024		2,832		(67)			(67)		2,766	2,766			
100103609	BURBANK	IL		05/08/2023		456		(18)			(18)		438	438			
100157827	PUTNAM	CT		08/01/2024		376		(93)			(93)		283	283			
100181263	OLD SAYBROOK	CT		12/06/2024		7,568		(145)			(145)		7,423	7,423			
100110081	ARVADA	CO		06/23/2023		5,908		(70)			(70)		5,838	5,838			
100091386	HOFFMAN ESTATES	IL		02/22/2023		456		12			12		467	467			
100120564	MINNEAPOLIS	MN		08/18/2023		790		(54)			(54)		736	736			
100054070	WINDSOR MILL	MD		03/23/2021		393		(104)			(104)		289	289			
100117334	HOUSTON	TX		07/20/2023		536		193			193		729	729			
100153051	CINCINNATI	OH		06/27/2024		418		(64)			(64)		354	354			
100147227	VOORHEES TOWNSHIP	NJ		03/28/2024		421		(23)			(23)		398	398			
100062071	LOVELAND	CO		07/01/2021		957		(22)			(22)		935	935			
100157709	KENNER	LA		06/28/2024		361		(86)			(86)		274	274			
100046840	YONKERS	NY		11/20/2020		940		(490)			(490)		450	450			

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100060468	COMMERCE CITY	CO		06/01/2021		1,432		13			13		1,446	1,446			
100143050	MANOR	TX		02/14/2024		32,019		(2,001)			(2,001)		30,017	30,017			
100152184	WINSTON SALEM	NC		05/17/2024		1,440		(14)			(14)		1,425	1,425			
100164048	NEW BOSTON	MI		08/21/2024		458		(57)			(57)		401	401			
100115189	WATERBURY	CT		07/17/2023		431		(37)			(37)		394	394			
100117027	CONYERS	GA		07/20/2023		563		224			224		787	787			
100013793	PLANTATION	FL		05/25/2017		1,133		39			39		1,171	1,171			
100066561	BALTIMORE	MD		08/02/2021		1,069		(17)			(17)		1,052	1,052			
100152292	OKLAHOMA CITY	OK		05/17/2024		756		105			105		860	860			
100152294	OKLAHOMA CITY	OK		05/17/2024		756		105			105		860	860			
100031840	LOS BANOS	CA		03/29/2019		1,039		192			192		1,231	1,231			
100136277	LOCKHART	TX		11/20/2023		531		218			218		749	749			
100136278	LOCKHART	TX		11/20/2023		531		218			218		749	749			
100062169	DUNDALK	MD		07/01/2021		1,119		(49)			(49)		1,070	1,070			
100169411	FRUITLAND	ID		09/30/2024		492		(19)			(19)		473	473			
100113503	SAINT LOUIS	MO		06/29/2023		351		389			389		740	740			
100078828	HOUSTON	TX		02/24/2022		976		3			3		980	980			
100013500	LA QUINTA	CA		05/25/2017		574		140			140		714	714			
100119028	OCALA	FL		07/27/2023		452		(81)			(81)		371	371			
100113258	ROCKVILLE	MD		06/29/2023		759		609			609		1,368	1,368			
100157941	MANNFORD	OK		07/09/2024		529		151			151		680	680			
100115591	JACKSONVILLE	FL		07/19/2023		697		(4)			(4)		693	693			
100014776	TARPON SPRINGS	FL		10/30/2017		422		44			44		466	466			
100100485	FORT MYERS	FL		04/27/2023		614		170			170		784	784			
100184724	CLARKSTON	MI		12/17/2024		1,021		(110)			(110)		911	911			
100086361	SAN JOSE DEL CABO	MEX		09/01/2022		617							617	617			
100164616	LAUREL	DE		08/21/2024		356		(107)			(107)		249	249			
100091046	KISSIMMEE	FL		01/31/2023		392		(69)			(69)		323	323			
100127317	KEARNY	NJ		08/30/2023		360		753			753		1,114	1,114			
100132672	MORENO VALLEY	CA		11/03/2023		402		(55)			(55)		346	346			
100156320	GALVESTON	TX		07/25/2024		445		(36)			(36)		409	409			
100155270	SAVANNAH	GA		07/19/2024		685		(113)			(113)		572	572			
100043823	OAKLAND	CA		08/13/2020		191		38			38		229	229			
100081369	BOSSIER CITY	LA		03/18/2022		2,394		111			111		2,505	2,505			
100128027	NASHVILLE	TN		09/08/2023		1,209		83			83		1,292	1,292			
100128002	SPRINGFIELD	TN		09/08/2023		1,748		150			150		1,897	1,897			
100155210	JOHNSTOWN	OH		07/19/2024		464		(64)			(64)		400	400			
100148078	CROSBY	TX		04/10/2024		498		60			60		558	558			
100103049	INDIANAPOLIS	IN		06/22/2023		125		(18)			(18)		107	107			
100110752	DENTON	TX		08/11/2023		475		(94)			(94)		381	381			
100138992	FAIR LAWN	NJ		12/21/2023		144		737			737		881	881			
100159533	PHOENIX	AZ		07/15/2024		438		(24)			(24)		414	414			
100013710	BARTLETT	IL		05/25/2017		1,225		139			139		1,364	1,364			
100054371	WEST PALM BEACH	FL		03/23/2021		1,680		(91)			(91)		1,589	1,589			
100023831	FRESNO	CA		09/04/2018		1,493		(75)			(75)		1,418	1,418			
100139603	ATLANTA	GA		12/28/2023		314		(62)			(62)		252	252			
100026491	BRENTWOOD	NY		09/26/2018		1,261		79			79		1,341	1,341			
100071867	SAN ANTONIO	TX		10/14/2021		960		(91)			(91)		869	869			
100153672	SOUTH BOSTON	MA		05/31/2024		327		(56)			(56)		271	271			
100176522	CHICAGO	IL		11/15/2024		451		(31)			(31)		420	420			
100065178	COLORADO SPGS	CO		07/14/2021		1,061		(53)			(53)		1,009	1,009			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115197	POSEN	IL		07/17/2023		446		(28)			(28)		418	418			
100076298	FORT WORTH	TX		01/07/2022		965		(56)			(56)		908	908			
100167093	PHILADELPHIA	PA		09/13/2024		397		(52)			(52)		345	345			
100043247	BOTHELL	WA		08/13/2020		1,773		26			26		1,799	1,799			
100116797	PLANO	TX		07/20/2023		546		625			625		1,171	1,171			
100158492	KANSAS CITY	MO		07/10/2024		463		(11)			(11)		452	452			
100143163	MONTGOMERY	TX		02/16/2024		497		9			9		506	506			
100066027	CENTENNIAL	CO		08/02/2021		2,044		(30)			(30)		2,014	2,014			
100180004	TABOR CITY	NC		11/25/2024		733		90			90		823	823			
100172778	EDISON	NJ		12/06/2024		477		(77)			(77)		400	400			
100126379	TAYLORS	SC		08/30/2023		448		(16)			(16)		431	431			
100151779	ORLANDO	FL		05/10/2024		396		(31)			(31)		366	366			
100119757	BETHANY	OK		08/08/2023		417		(24)			(24)		392	392			
100112364	EGG HARBOR TOWNSHIP	NJ		06/29/2023		207		1,047			1,047		1,254	1,254			
100149718	SCRANTON	PA		04/26/2024		185		149			149		334	334			
100141285	TEXARKANA	TX		01/30/2024		381		(52)			(52)		330	330			
100025978	LOS ANGELES	CA		09/20/2018		829		(18)			(18)		811	811			
100030304	COOPER CITY	FL		12/20/2018		1,963		81			81		2,045	2,045			
100131848	CHICAGO	IL		10/06/2023		351		(13)			(13)		338	338			
100078992	RICHMOND	VA		02/24/2022		1,205		(34)			(34)		1,171	1,171			
100049946	CAPE CORAL	FL		11/20/2020		640		(238)			(238)		402	402			
100014072	CLINTON	MD		05/25/2017		1,056		(56)			(56)		1,001	1,001			
100179854	CHICAGO	IL		11/22/2024		11,364		(455)			(455)		10,908	10,908			
100171115	DOTHAN	AL		11/22/2024		468		(14)			(14)		454	454			
100082818	FORT WORTH	TX		04/28/2022		2,083		(76)			(76)		2,007	2,007			
100143594	EASTON	PA		02/21/2024		418		(32)			(32)		386	386			
100113855	KEY BISCAYNE	FL		06/29/2023		3,279		517			517		3,796	3,796			
100139278	HELOTES	TX		12/28/2023		2,545		(101)			(101)		2,445	2,445			
100055887	SPRINGFIELD	OR		03/26/2021		1,121		(73)			(73)		1,049	1,049			
100055192	BRECKSVILLE	OH		03/23/2021		999		(116)			(116)		883	883			
100159553	MYRTLE BEACH	SC		07/15/2024		442		(87)			(87)		355	355			
100067628	AUSTIN	TX		09/23/2021		1,059		(88)			(88)		970	970			
100156610	PORT ROYAL	PA		06/24/2024		603		(17)			(17)		586	586			
100100015	TEXAS CITY	TX		03/28/2023		2,421		(173)			(173)		2,248	2,248			
100061665	GLENVILLE	NY		07/01/2021		2,457		(22)			(22)		2,435	2,435			
100136111	CINCINNATI	OH		12/18/2023		408		(41)			(41)		367	367			
100050340	BRIDGEPORT	CT		11/20/2020		1,849		(141)			(141)		1,708	1,708			
100165720	HOUSTON	TX		08/29/2024		447		(126)			(126)		321	321			
100111168	GARDNERVILLE	NV		06/29/2023		392		508			508		900	900			
100155512	RIVERBANK	CA		06/18/2024		963		(59)			(59)		904	904			
100063132	SACRAMENTO	CA		07/01/2021		1,382		7			7		1,389	1,389			
100024522	WYANDANCH	NY		09/20/2018		393		294			294		687	687			
100088034	ORLANDO	FL		10/25/2022		352		(92)			(92)		261	261			
100100826	PHOENIX	AZ		04/28/2023		663		112			112		775	775			
100143734	CHATTANOOGA	TN		02/26/2024		417		(48)			(48)		369	369			
100162476	PLACERVILLE	CA		08/07/2024		5,229		(132)			(132)		5,096	5,096			
100031903	RIVERSIDE	CA		03/29/2019		745		151			151		896	896			
100079663	PARMA	MI		04/08/2022		583		(20)			(20)		562	562			
100113364	STATEN ISLAND	NY		06/29/2023		344		400			400		744	744			
100127284	EAST ORANGE	NJ		08/30/2023		477		755			755		1,232	1,232			
100117034	VISALIA	CA		07/20/2023		496		166			166		661	661			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099832	FORT WORTH	TX		02/28/2023		438		16			16		454	454			
100116857	SUGAR LAND	TX		07/20/2023		359		95			95		454	454			
100081439	APEX	NC		03/18/2022		1,075		113			113		1,188	1,188			
100064957	GREENFIELD	WI		07/14/2021		1,014		(86)			(86)		928	928			
100060223	JAMESTOWN	NC		06/25/2021		1,071		(16)			(16)		1,056	1,056			
100168766	MIAMI	FL		09/26/2024		482		(19)			(19)		463	463			
100101618	LAS VEGAS	NV		04/26/2023		493		(43)			(43)		450	450			
100135579	ZION	IL		11/09/2023		304		(6)			(6)		298	298			
100049581	UMATILLA	FL		11/20/2020		789		(220)			(220)		568	568			
100043027	WINDSOR	CA		05/28/2020		817		85			85		903	903			
100100243	TOBYHANNA	PA		03/17/2023		404		(25)			(25)		380	380			
100141330	CLEARWATER	FL		01/30/2024		368		(23)			(23)		345	345			
100138431	NORTH HAVEN	CT		12/18/2023		317		(18)			(18)		299	299			
100186279	SPRINGBORO	OH		12/27/2024		442		(57)			(57)		385	385			
100030698	CARY	IL		04/09/2019		694		52			52		745	745			
100174541	EL PASO	TX		10/31/2024		584		(68)			(68)		517	517			
100063898	SARASOTA	FL		07/01/2021		1,542		(8)			(8)		1,534	1,534			
100116880	PITTSBURGH	PA		07/20/2023		496		76			76		572	572			
100159622	PLAINSBORO	NJ		07/15/2024		26,725		(1,357)			(1,357)		25,368	25,368			
100061222	BROOKLYN PARK	MN		06/01/2021		1,312		12			12		1,325	1,325			
100184419	HOUSTON	TX		12/17/2024		4,099		98			98		4,197	4,197			
100120255	NEW ORLEANS	LA		08/18/2023		393		(25)			(25)		368	368			
100079040	ANNAPOLIS	MD		02/24/2022		935		(28)			(28)		907	907			
100167128	PHILADELPHIA	PA		09/13/2024		441		(46)			(46)		395	395			
100100143	DESTIN	FL		03/28/2023		288		(55)			(55)		233	233			
100133065	ATHENS	GA		11/29/2023		266		114			114		379	379			
100160354	MIAMI	FL		09/06/2024		471		(54)			(54)		417	417			
100116712	EDMOND	OK		07/20/2023		567		566			566		1,133	1,133			
100175677	CHICAGO	IL		11/12/2024		415		(14)			(14)		401	401			
100088064	JUSTIN	TX		10/25/2022		2,430		138			138		2,568	2,568			
100139118	SUMMERFIELD	FL		12/28/2023		362		(49)			(49)		313	313			
100024730	NORTH BERGEN	NJ		09/20/2018		850		168			168		1,018	1,018			
100133845	GRAND PRAIRIE	TX		10/20/2023		432		(12)			(12)		420	420			
100013789	ALABASTER	AL		05/25/2017		778		101			101		879	879			
100129712	BELLA VISTA	AR		09/29/2023		817		(55)			(55)		762	762			
100077494	CLAYTON	NC		01/03/2022		1,170		(27)			(27)		1,143	1,143			
100063752	SUMMERVILLE	SC		07/01/2021		1,095		(30)			(30)		1,065	1,065			
100024559	HALEDON	NJ		09/20/2018		940		435			435		1,375	1,375			
100159868	CLERMONT	FL		08/16/2024		496		(23)			(23)		473	473			
100028774	LAUDERHILL	FL		10/26/2018		700		80			80		780	780			
100100862	GAITHERSBURG	MD		04/28/2023		3,976		426			426		4,403	4,403			
100160938	COLUMBUS	GA		07/24/2024		256		(4)			(4)		252	252			
100185075	BLUFFTON	SC		12/20/2024		500		45			45		545	545			
100100676	SEMINOLE	FL		04/28/2023		701		86			86		787	787			
100119637	YUMA	AZ		08/04/2023		517		(81)			(81)		435	435			
100011079	MIDLAND PARK	NJ		12/23/2016		1,209		232			232		1,441	1,441			
100132778	ORLANDO	FL		11/03/2023		398		(26)			(26)		372	372			
100139387	PHILADELPHIA	PA		12/28/2023		359		(23)			(23)		336	336			
100068205	SHELTON	WA		08/25/2021		946		(93)			(93)		853	853			
100043390	PORT SAINT LUCIE	FL		08/13/2020		156		391			391		547	547			
100067444	CAPE CORAL	FL		09/23/2021		971		(100)			(100)		871	871			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090219	NASHVILLE	TN		01/13/2023		268		(53)			(53)		216	216			
100012085	DENVER	CO		03/08/2017		535		33			33		568	568			
100079588	SAINT CLOUD	FL		04/25/2022		1,351		(211)			(211)		1,140	1,140			
100113487	SEATTLE	WA		06/29/2023		798		512			512		1,310	1,310			
100062662	TEMPLETON	MA		07/01/2021		988		(40)			(40)		948	948			
100067811	LANCASTER	SC		09/23/2021		989		(86)			(86)		903	903			
100162058	HOLLYWOOD	FL		07/31/2024		341		(35)			(35)		307	307			
100142050	DINGMANS FERRY	PA		02/29/2024		410		(67)			(67)		343	343			
100026504	LAS VEGAS	NV		09/26/2018		676		(6)			(6)		670	670			
100108335	KANSAS CITY	MO		05/25/2023		484		(26)			(26)		458	458			
100109700	SAINT CLOUD	FL		06/16/2023		1,534		216			216		1,751	1,751			
100146584	MONROE	MA		03/20/2024		243		(42)			(42)		201	201			
100186203	BATON ROUGE	LA		12/27/2024		338		(50)			(50)		288	288			
100107829	ZEPHYRHILLS	FL		05/19/2023		280		(32)			(32)		248	248			
100165842	GALVESTON	TX		08/29/2024		409		(92)			(92)		317	317			
100079029	GRAND PRAIRIE	TX		02/24/2022		910		(40)			(40)		870	870			
100161828	PITTSBURGH	PA		07/31/2024		456		(12)			(12)		444	444			
100060450	LOMPOC	CA		06/01/2021		2,043		17			17		2,060	2,060			
100179446	BAXTER	TN		11/21/2024		528		88			88		616	616			
100152907	INDEPENDENCE	MO		05/22/2024		413		(16)			(16)		397	397			
100062833	DAVIE	FL		07/01/2021		2,217		(43)			(43)		2,174	2,174			
100116192	ANTIOCH	CA		07/20/2023		657		571			571		1,228	1,228			
100064932	PEACHTREE CTY	GA		07/14/2021		1,388		(104)			(104)		1,284	1,284			
100113615	MIAMI	FL		06/29/2023		285		508			508		793	793			
100119017	ROSEDALE	MD		07/27/2023		524		(53)			(53)		471	471			
100160175	BARTLETT	TN		07/18/2024		397		(25)			(25)		372	372			
100030193	UPPER MARLBORO	MD		12/20/2018		1,237		252			252		1,490	1,490			
100109068	UPPER CHICHESTER	PA		06/05/2023		468		(39)			(39)		430	430			
100029026	MANASSAS	VA		10/26/2018		570		110			110		680	680			
100061174	HEMET	CA		06/01/2021		1,296		12			12		1,309	1,309			
100013621	SAINT AUGUSTINE	FL		05/25/2017		675		174			174		849	849			
100025904	PEARLAND	TX		09/20/2018		1,215		36			36		1,251	1,251			
100011737	FREDERICK	MD		03/08/2017		601		339			339		940	940			
100174948	HOUSTON	TX		10/31/2024		475		(74)			(74)		402	402			
100175847	BOLINGBROOK	IL		11/12/2024		458		(17)			(17)		441	441			
100115410	ORLANDO	FL		07/17/2023		519		6			6		526	526			
100053734	SAN JOSE	CA		03/23/2021		2,624		(265)			(265)		2,359	2,359			
100186742	MONTGOMERY	AL		12/31/2024		451		(22)			(22)		429	429			
100076000	MURRELLS INLET	SC		01/07/2022		1,224		(97)			(97)		1,126	1,126			
100076792	CHEYENNE	WY		12/27/2021		998		(198)			(198)		800	800			
100024784	MANTECA	CA		09/20/2018		734		134			134		867	867			
100144117	YUKON	OK		03/07/2024		502		33			33		535	535			
100088990	STOCKBRIDGE	GA		11/15/2022		313		(60)			(60)		253	253			
100141135	KINGSTON	NY		01/30/2024		586		(34)			(34)		552	552			
100088871	HIALEAH	FL		11/15/2022		634		37			37		671	671			
100113439	SAINT PETERS	MO		06/29/2023		1,011		402			402		1,413	1,413			
100049746	COVINA	CA		11/20/2020		1,234		(338)			(338)		895	895			
100081014	HAYWARD	CA		03/18/2022		952		24			24		976	976			
100169585	JACKSONVILLE	FL		09/30/2024		443		(44)			(44)		399	399			
100048483	RANCHO CORDOVA	CA		11/20/2020		1,655		(275)			(275)		1,380	1,380			
100128312	RICHMOND	VA		09/14/2023		456		(59)			(59)		397	397			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081523	MILLERSVILLE	MD		03/18/2022		998		88			88		1,086	1,086			
100164009	GLENDALE	AZ		08/21/2024		471		(64)			(64)		407	407			
100064793	SCOTTSDALE	AZ		07/14/2021		964		(106)			(106)		859	859			
100088937	KISSIMMEE	FL		11/15/2022		324		(23)			(23)		301	301			
100027872	WEST CHESTER	PA		10/26/2018		525		301			301		826	826			
100165274	GARLAND	TX		08/29/2024		198		(24)			(24)		174	174			
100032106	LOS ANGELES	CA		03/29/2019		1,091		439			439		1,530	1,530			
100150784	LAOTTO	IN		05/07/2024		3,120		(93)			(93)		3,027	3,027			
100070098	SEWELL	NJ		09/01/2021		1,162		80			80		1,242	1,242			
100016547	PACIFIC GROVE	CA		04/10/2018		1,071		(53)			(53)		1,018	1,018			
100155858	SEATTLE	WA		06/18/2024		329		13			13		342	342			
100084779	MODESTO	CA		08/02/2022		268		(47)			(47)		221	221			
100111502	CRYSTAL BEACH	FL		06/29/2023		515		468			468		983	983			
100043614	CUMMING	GA		08/13/2020		1,150		(165)			(165)		985	985			
100165930	OCALA	FL		09/06/2024		403		(59)			(59)		344	344			
100103109	RACINE	WI		04/21/2023		439		(22)			(22)		417	417			
100136884	AIEA	HI		11/27/2023		1,583		125			125		1,708	1,708			
100165030	COLUMBUS	OH		08/28/2024		992		(108)			(108)		884	884			
100029565	ANNAPOLIS	MD		10/26/2018		755		54			54		809	809			
100148361	OKLAHOMA CITY	OK		04/12/2024		551		89			89		640	640			
100081213	SAN ANTONIO	TX		03/18/2022		977		54			54		1,031	1,031			
100062313	WEST PALM BEACH	FL		07/01/2021		888		(33)			(33)		855	855			
100103129	AURORA	IL		04/21/2023		462		(23)			(23)		438	438			
100116936	CLEARWATER	FL		07/20/2023		563		538			538		1,102	1,102			
100082229	PUERTO VALLARTA	MEX		04/14/2022		1,048							1,048	1,048			
100010806	HOMESTEAD	FL		12/23/2016		564		476			476		1,040	1,040			
100049507	CHICAGO	IL		11/20/2020		919		111			111		1,030	1,030			
100088974	PHOENIX	AZ		11/15/2022		332		(6)			(6)		326	326			
100027773	DASSEL	MN		10/26/2018		757		70			70		827	827			
100131852	CHICAGO	IL		10/06/2023		350		(15)			(15)		335	335			
100030954	DELRAY BEACH	FL		03/29/2019		935		347			347		1,281	1,281			
100178489	COLUMBUS	OH		11/21/2024		488		(10)			(10)		478	478			
100185023	BLOOMINGTON	IL		12/19/2024		376		(54)			(54)		323	323			
100100728	HOUSTON	TX		04/28/2023		1,033		97			97		1,130	1,130			
100012193	LOS ANGELES	CA		03/08/2017		1,528		7			7		1,535	1,535			
100071784	MISSION	TX		10/14/2021		991		(112)			(112)		879	879			
100057878	PORT SAINT LUCIE	FL		06/30/2021		1,175		(103)			(103)		1,072	1,072			
100028909	HOWELL	NJ		10/26/2018		3,907		280			280		4,187	4,187			
100185122	SAINT CHARLES	MO		12/20/2024		438		(36)			(36)		402	402			
100109250	CINCINNATI	OH		07/21/2023		420		(74)			(74)		346	346			
100117277	WARRINGTON	PA		07/20/2023		506		59			59		565	565			
100064949	FORT WALTON BEACH	FL		07/14/2021		967		(84)			(84)		883	883			
100169423	INDIANAPOLIS	IN		09/30/2024		445		(46)			(46)		400	400			
100087427	TUCSON	AZ		10/25/2022		1,018		46			46		1,064	1,064			
100163827	AURORA	IL		09/27/2024		468		(26)			(26)		442	442			
100117359	CORDOVA	TN		07/20/2023		619		575			575		1,194	1,194			
100079108	SAN ANTONIO	TX		02/24/2022		914							914	914			
100086958	PLANTATION	FL		10/24/2022		521		(71)			(71)		451	451			
100152813	HOUSTON	TX		05/22/2024		529		(125)			(125)		404	404			
100060788	WINCHESTER	VA		06/01/2021		1,050							1,050	1,050			
100091200	LAKEWOOD	OH		01/31/2023		459		(57)			(57)		402	402			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178431	MEMPHIS	TN		11/21/2024		155		141			141		296	296			
100103087	WATERBURY	CT		04/21/2023		308		(18)			(18)		289	289			
100162251	SANTA ANA	CA		09/06/2024		432		(45)			(45)		388	388			
100099596	FORT WALTON BEACH	FL		04/06/2023		395		(95)			(95)		300	300			
100159577	MARIETTA	GA		07/15/2024		440		(62)			(62)		378	378			
100064912	JACKSONVILLE	FL		07/14/2021		1,003		(93)			(93)		910	910			
100153873	MIAMI	FL		06/05/2024		458		2			2		461	461			
100065078	OXON HILL	MD		07/14/2021		1,028		(68)			(68)		961	961			
100047370	HARWICH	MA		11/20/2020		884		(41)			(41)		843	843			
100026556	MIRAMAR	FL		09/26/2018		1,052		296			296		1,349	1,349			
100048708	KISSIMMEE	FL		11/20/2020		1,080		(227)			(227)		853	853			
100175978	GRAHAM	NC		11/14/2024		578		68			68		646	646			
100025454	RAYMOND	NH		09/20/2018		741		217			217		958	958			
100112604	DEER PARK	NY		06/29/2023		303		697			697		1,000	1,000			
100103861	PHILADELPHIA	PA		05/10/2023		435		(25)			(25)		411	411			
100120765	NORTH CHESTERFIELD	VA		08/25/2023		452		(31)			(31)		421	421			
100162641	ROSHARON	TX		08/12/2024		542		48			48		590	590			
100088132	PORT WENTWORTH	GA		10/25/2022		342		(7)			(7)		335	335			
100151818	FORT WORTH	TX		05/10/2024		267		(69)			(69)		198	198			
100151855	BRIDGEPORT	CT		05/10/2024		591		(25)			(25)		566	566			
100116897	ORLANDO	FL		07/20/2023		637		(16)			(16)		621	621			
100170450	CUTLER	CA		10/09/2024		426		(58)			(58)		368	368			
100102944	TAMPA	FL		06/22/2023		486		(103)			(103)		384	384			
100151100	ARLINGTON	TX		05/08/2024		28,132		(335)			(335)		27,798	27,798			
100024643	CULPEPPER	VA		09/20/2018		837		281			281		1,118	1,118			
100167908	FORT WORTH	TX		09/20/2024		1,193		46			46		1,239	1,239			
100171796	GRAHAM	NC		10/17/2024		510		(79)			(79)		431	431			
100150160	TAMPA	FL		04/30/2024		741		(102)			(102)		639	639			
100139168	CHARLOTTE	NC		12/28/2023		413		14			14		428	428			
100108192	SEBRING	FL		05/24/2023		501		(32)			(32)		468	468			
100047160	BROOKLYN	NY		11/20/2020		4,921		(365)			(365)		4,556	4,556			
100067441	BROOKLYN PARK	MN		09/23/2021		1,456		(12)			(12)		1,445	1,445			
100088125	LAS VEGAS	NV		10/25/2022		346		(32)			(32)		314	314			
100016586	FOUNTAIN VALLEY	CA		04/10/2018		1,085		(52)			(52)		1,033	1,033			
100115574	BALTIMORE	MD		07/19/2023		688		(16)			(16)		673	673			
100128341	SPRING HILL	FL		09/14/2023		385		(62)			(62)		323	323			
100169919	CLEVELAND	OH		11/08/2024		422		(52)			(52)		369	369			
100023899	SHORELINE	WA		09/10/2018		1,039		(27)			(27)		1,012	1,012			
100169913	HARRISBURG	PA		11/08/2024		1,169		(53)			(53)		1,117	1,117			
100090878	LYNWOOD	CA		01/31/2023		563		41			41		604	604			
100079283	SACRAMENTO	CA		02/28/2022		873		(89)			(89)		784	784			
100152304	SPRING	TX		05/17/2024		1,455		39			39		1,494	1,494			
100112063	HANSON	MA		06/29/2023		415		658			658		1,073	1,073			
100013422	TAMARAC	FL		05/25/2017		546		151			151		696	696			
100026959	PATTERSON	CA		09/26/2018		399		753			753		1,152	1,152			
100154757	DETROIT	MI		07/19/2024		408		(36)			(36)		373	373			
100128763	BALTIMORE	MD		09/21/2023		375		(44)			(44)		331	331			
100116796	CARROLLTON	TX		07/20/2023		578		541			541		1,119	1,119			
100149711	SCRANTON	PA		04/26/2024		382		(27)			(27)		355	355			
100087258	UNION CITY	NJ		10/25/2022		941		64			64		1,005	1,005			
100031748	GILBERT	AZ		03/29/2019		934		57			57		992	992			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075970	PORTERVILLE	CA		01/07/2022		996		(63)			(63)		932	932			
100174963	BOWLING GREEN	KY		10/31/2024		326		(55)			(55)		271	271			
100112719	PIERMONT	NY		06/29/2023		770		1,021			1,021		1,791	1,791			
100030169	CONCORD	CA		12/20/2018		3,122		269			269		3,390	3,390			
100113230	CHERRY HILL	NJ		06/29/2023		270		659			659		929	929			
100089209	MUNDELEIN	IL		11/18/2022		485		12			12		496	496			
100043258	ACWORTH	GA		08/13/2020		1,178		95			95		1,273	1,273			
100117080	FAYETTEVILLE	NC		07/20/2023		(882)		1,743			1,743		861	861			
100154943	SPRING HILL	FL		07/19/2024		547		54			54		601	601			
100112608	YUCCA VALLEY	CA		06/29/2023		477		794			794		1,271	1,271			
100103001	NEW ORLEANS	LA		06/22/2023		504		(124)			(124)		380	380			
100078645	PALM BCH GDNS	FL		02/02/2022		794		(135)			(135)		659	659			
100024026	WEST PALM BEACH	FL		09/10/2018		1,036		(24)			(24)		1,012	1,012			
100046533	HOUSTON	TX		11/25/2020		2,931		(383)			(383)		2,548	2,548			
100134049	NEW WINDSOR	NY		10/25/2023		298		(26)			(26)		272	272			
100117495	CARSON	CA		07/20/2023		521		153			153		674	674			
100171552	GREENVILLE	NC		10/16/2024		561		35			35		596	596			
100175539	ORLANDO	FL		11/08/2024		480		(33)			(33)		446	446			
100026564	BOWIE	MD		09/26/2018		605		616			616		1,221	1,221			
100082221	CABO SAN LUCAS	MEX		04/14/2022		636							636	636			
100128324	HILTON HEAD ISLAND	SC		09/14/2023		396		(89)			(89)		307	307			
100154693	LAKE WORTH BEACH	FL		07/19/2024		513		2			2		515	515			
100135921	STONE MOUNTAIN	GA		11/13/2023		2,015		(266)			(266)		1,749	1,749			
100180796	HALLANDALE BEACH	FL		11/26/2024		444		(61)			(61)		383	383			
100152808	AURORA	IL		05/22/2024		389		(17)			(17)		372	372			
100153637	BELLEVIEW	FL		05/31/2024		531		(27)			(27)		504	504			
100130299	NORTH LAS VEGAS	NV		09/28/2023		482		(20)			(20)		462	462			
100020196	CAROLINA BEACH	NC		07/17/2018		1,054		(25)			(25)		1,030	1,030			
100065551	RIO RANCHO	NM		07/28/2021		916		(108)			(108)		808	808			
100057737	CUMMING	GA		06/30/2021		1,000		(77)			(77)		923	923			
100113769	FORT LAUDERDALE	FL		06/29/2023		451		825			825		1,276	1,276			
100026901	MESA	AZ		09/26/2018		1,359		83			83		1,442	1,442			
100026902	TURLOCK	CA		09/26/2018		654		2			2		656	656			
100099689	CABOT	AR		04/06/2023		305		(11)			(11)		294	294			
100045250	CORDOVA	TN		11/25/2020		919		(56)			(56)		863	863			
100176665	INVERNESS	FL		11/15/2024		382		(52)			(52)		330	330			
100141305	DREXEL HILL	PA		01/30/2024		280		(47)			(47)		232	232			
100042946	MORENO VALLEY	CA		05/28/2020		1,969		159			159		2,129	2,129			
100130287	SAINT CLAIR SHORES	MI		09/28/2023		1,184		(95)			(95)		1,088	1,088			
100100692	RICHMOND	VA		04/28/2023		792		3			3		796	796			
100149108	CHICAGO	IL		04/22/2024		387		(31)			(31)		356	356			
100126880	MIAMI	FL		08/30/2023		365		441			441		806	806			
100088332	SALISBURY	MD		01/06/2023		4,295		(220)			(220)		4,075	4,075			
100176887	KANSAS CITY	MO		11/15/2024		386		(53)			(53)		332	332			
100159319	SAINT AUGUSTINE	FL		07/15/2024		1,964		(80)			(80)		1,884	1,884			
100065571	FRESNO	CA		07/28/2021		3,258		(187)			(187)		3,071	3,071			
100055252	UNION	NJ		03/23/2021		5,002		(199)			(199)		4,802	4,802			
100054942	LOS ANGELES	CA		03/23/2021		727		(175)			(175)		552	552			
100101772	WILMINGTON	DE		03/31/2023		366		(32)			(32)		334	334			
100161183	HOLIDAY	FL		07/25/2024		545		(123)			(123)		422	422			
100090038	LAS VEGAS	NV		01/13/2023		293		(31)			(31)		262	262			

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100152213	OKLAHOMA CITY	OK		05/17/2024		566		148			148		714	714			
100100881	FREDERICK	MD		04/28/2023		1,320		161			161		1,480	1,480			
100030972	CHESAPEAKE	VA		03/29/2019		655		237			237		892	892			
100137518	AUSTIN	TX		01/11/2024		468		(83)			(83)		385	385			
100086905	CARPENTERSVILLE	IL		09/21/2022		420		(32)			(32)		388	388			
100135700	PHILADELPHIA	PA		11/09/2023		374		(83)			(83)		291	291			
100063050	PROSPECT HEIGHTS	IL		07/01/2021		1,809		(36)			(36)		1,773	1,773			
100167803	UNIVERSAL CITY	TX		09/19/2024		372		(77)			(77)		295	295			
100137509	MYRTLE BEACH	SC		01/11/2024		10,790		(249)			(249)		10,541	10,541			
100147992	POMONA	NY		04/10/2024		579		(52)			(52)		527	527			
100175662	HOUSTON	TX		11/12/2024		538		(2)			(2)		536	536			
100024794	MORTON	IL		09/20/2018		561		426			426		987	987			
100116207	KISSIMMEE	FL		07/20/2023		583		489			489		1,073	1,073			
100054270	MIDDLETOWN	NY		03/23/2021		928		166			166		1,093	1,093			
100178009	ORO VALLEY	AZ		11/19/2024		983		(103)			(103)		880	880			
100031661	LOMPOC	CA		03/29/2019		678		205			205		883	883			
100116625	SUGAR LAND	TX		07/20/2023		(1,567)		2,258			2,258		691	691			
100143115	CHARLOTTE	NC		02/16/2024		491		1			1		492	492			
100149664	TUSCALOOSA	AL		04/26/2024		481		(58)			(58)		423	423			
100030077	HOLLYWOOD	FL		12/20/2018		726		189			189		915	915			
100186747	MONTGOMERY	AL		12/31/2024		449		(22)			(22)		427	427			
100132441	FRIENDSHIP	WI		11/03/2023		372		(13)			(13)		359	359			
100025020	CHICAGO	IL		09/20/2018		863		176			176		1,039	1,039			
100013506	LAS VEGAS	NV		05/25/2017		552		128			128		680	680			
100024619	ROXBURY	MA		09/20/2018		643		15			15		658	658			
100054279	NORTHFIELD	MN		03/23/2021		471		(119)			(119)		351	351			
100053756	LAKELAND	FL		03/23/2021		1,132		(104)			(104)		1,028	1,028			
100162046	TRACY	CA		07/31/2024		418		(72)			(72)		346	346			
100055594	MIAMI	FL		03/23/2021		1,815		(176)			(176)		1,639	1,639			
100158592	MECHANICSBURG	PA		07/10/2024		864		(15)			(15)		849	849			
100077649	NEW WINDSOR	NY		01/03/2022		1,152		(123)			(123)		1,029	1,029			
100079087	TULSA	OK		02/24/2022		983		(25)			(25)		959	959			
100127957	CLARKSVILLE	TN		09/08/2023		543		62			62		605	605			
100081124	CYPRESS	TX		03/18/2022		1,006		110			110		1,116	1,116			
100167628	OLIVEHURST	CA		09/19/2024		493		(43)			(43)		449	449			
100182360	JONESBOROUGH	TN		12/12/2024		513		100			100		613	613			
100081231	SANFORD	NC		03/18/2022		981		87			87		1,068	1,068			
100128500	HAMPTON	VA		09/15/2023		419		(59)			(59)		360	360			
100116713	WINTER GARDEN	FL		07/20/2023		682		669			669		1,351	1,351			
100144451	HOUSTON	TX		04/26/2024		412		(103)			(103)		309	309			
100167023	TACOMA	WA		09/13/2024		7,981		(599)			(599)		7,381	7,381			
100092048	CHESAPEAKE	VA		02/09/2023		456		(27)			(27)		429	429			
100133154	AURORA	IL		11/29/2023		338		(38)			(38)		300	300			
100157898	EAU CLAIRE	WI		07/09/2024		412		(32)			(32)		380	380			
100179676	CHINA SPRING	TX		11/21/2024		561		71			71		632	632			
100108279	WILLIS	TX		05/24/2023		418		(93)			(93)		325	325			
100010639	LAKE ARROWHEAD	CA		01/27/2017		2,198		324			324		2,522	2,522			
100088148	BIG BEAR CITY	CA		10/25/2022		392		(16)			(16)		376	376			
100029140	CONSHOHOCKEN	PA		10/26/2018		3,351		78			78		3,429	3,429			
100148146	SAINT PAUL	MN		05/15/2024		406		(39)			(39)		367	367			
100174971	PHILADELPHIA	PA		10/31/2024		311		(67)			(67)		244	244			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129494	MOUNT PLEASANT	SC		09/29/2023		505		(18)			(18)		487	487			
100141020	PHILADELPHIA	PA		02/20/2024		401		(57)			(57)		344	344			
100133129	LAWRENCEVILLE	GA		11/29/2023		549		(51)			(51)		497	497			
100076500	HOUSTON	TX		12/21/2021		1,744		(269)			(269)		1,475	1,475			
100156289	ELK GROVE VILLAGE	IL		07/25/2024		589		(34)			(34)		555	555			
100118037	HOUSTON	TX		07/20/2023		30,760		9	30,726		(30,717)		42	42			
100055528	SAYLORSBURG	PA		03/23/2021		645		(138)			(138)		507	507			
100078790	MANCHESTER	CT		02/24/2022		998		3			3		1,001	1,001			
100167838	BUHL	ID		09/20/2024		474		(39)			(39)		435	435			
100078826	CONROE	TX		02/24/2022		2,216		(26)			(26)		2,190	2,190			
100111858	BRICK	NJ		06/29/2023		161		845			845		1,005	1,005			
100112175	ORLANDO	FL		06/29/2023		262		407			407		669	669			
100071523	ANKENY	IA		10/14/2021		937		(95)			(95)		841	841			
100109154	SAINT GEORGE	UT		07/21/2023		503		(62)			(62)		440	440			
100048319	CLEARWATER	FL		11/20/2020		811		64			64		875	875			
100048076	PHOENIX	AZ		11/20/2020		673		(156)			(156)		517	517			
100181285	SOUTH BEND	IN		12/06/2024		456		30			30		486	486			
100133160	LAS VEGAS	NV		11/29/2023		206		237			237		443	443			
100167986	OKLAHOMA CITY	OK		09/20/2024		410		(60)			(60)		350	350			
100025046	NORTH LAS VEGAS	NV		09/20/2018		2,457		399			399		2,856	2,856			
100154850	EDMOND	OK		07/19/2024		470		(86)			(86)		384	384			
100064240	WINTER GARDEN	FL		07/01/2021		1,344		137			137		1,481	1,481			
100114652	DAVENPORT	FL		06/29/2023		426		(62)			(62)		364	364			
100115206	KANSAS CITY	MO		07/17/2023		441		(20)			(20)		421	421			
100135963	HOMESTEAD	FL		11/16/2023		452		(39)			(39)		413	413			
100026287	NEWPORT	MN		09/20/2018		771		96			96		867	867			
100153886	CLARKSVILLE	TN		06/05/2024		491		(92)			(92)		399	399			
100091523	LINDENWOLD	NJ		01/20/2023		490		(19)			(19)		471	471			
100167911	KENOSHA	WI		09/20/2024		459		(1)			(1)		458	458			
100137833	PHILADELPHIA	PA		12/08/2023		371		(32)			(32)		339	339			
100157858	COLUMBIA	MD		07/09/2024		1,091		(17)			(17)		1,075	1,075			
100150800	OCALA	FL		05/08/2024		471		(12)			(12)		459	459			
100156284	HOUSTON	TX		07/25/2024		165		(43)			(43)		121	121			
100158566	MARTINSBURG	WV		07/10/2024		376		(26)			(26)		350	350			
100162517	SAVANNAH	GA		08/12/2024		438		(38)			(38)		400	400			
100138140	MIAMI	FL		12/14/2023		419		6			6		424	424			
100100484	NEW CASTLE	DE		04/27/2023		593		135			135		728	728			
100026505	OLIVEHURST	CA		09/26/2018		717		227			227		944	944			
100026530	INDIANAPOLIS	IN		09/26/2018		2,454		465			465		2,919	2,919			
100067924	ALBUQUERQUE	NM		09/23/2021		1,351		(118)			(118)		1,233	1,233			
100175013	FORT WORTH	TX		10/31/2024		618		27			27		644	644			
100100817	SAN ANTONIO	TX		04/28/2023		652		43			43		695	695			
100148412	MAGNOLIA	TX		04/12/2024		1,054		113			113		1,167	1,167			
100089405	CROSBY	TX		11/17/2022		327		(21)			(21)		307	307			
100017730	BOYNTON BEACH	FL		04/26/2018		2,036		(46)			(46)		1,991	1,991			
100023854	VALLEJO	CA		09/10/2018		1,052		(27)			(27)		1,025	1,025			
100130188	COLUMBUS	OH		11/15/2023		1,433		(121)			(121)		1,312	1,312			
100053853	ROCHESTER	NY		03/23/2021		2,856		(699)			(699)		2,157	2,157			
100142145	SUGAR LAND	TX		02/29/2024		403		(61)			(61)		342	342			
100173445	MONTICELLO	NY		10/29/2024		359		(45)			(45)		313	313			
100031839	STOCKTON	CA		03/29/2019		1,034		22			22		1,056	1,056			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174582	SAINT LOUIS	MO		10/31/2024		400		(78)			(78)		322	322			
100087250	BOUNTIFUL	UT		10/25/2022		1,051		111			111		1,162	1,162			
100170352	NEW BRAUNFELS	TX		10/08/2024		583		57			57		640	640			
100081404	HUFFMAN	TX		03/18/2022		934		54			54		988	988			
100151450	SAVANNAH	GA		05/10/2024		1,376		(27)			(27)		1,349	1,349			
100055684	ERIE	PA		03/23/2021		711		(100)			(100)		611	611			
100173235	TRINITY	NC		10/30/2024		554		48			48		602	602			
100012626	JUPITER	FL		05/25/2017		265		158			158		423	423			
100172147	FORT WORTH	TX		10/17/2024		473		(28)			(28)		446	446			
100078794	TAMPA	FL		02/24/2022		1,443		(1)			(1)		1,442	1,442			
100128506	EASTLAKE	OH		09/15/2023		432		(54)			(54)		378	378			
100147213	MIDDLE RIVER	MD		03/28/2024		403		(36)			(36)		367	367			
100139655	MYRTLE CREEK	OR		12/28/2023		414		(62)			(62)		352	352			
100115187	NORMAN	OK		07/17/2023		181		182			182		364	364			
100057912	COOLIDGE	AZ		06/30/2021		1,080		(23)			(23)		1,057	1,057			
100025687	LOS ANGELES	CA		09/20/2018		675		251			251		926	926			
100011425	LAKEWOOD	CA		01/27/2017		720		251			251		971	971			
100149482	OKLAHOMA CITY	OK		04/24/2024		477		(4)			(4)		473	473			
100154526	BALTIMORE	MD		06/14/2024		329		(41)			(41)		288	288			
100164147	GRAND RAPIDS	MI		08/21/2024		423		(21)			(21)		401	401			
100044251	ROOSEVELT	NY		08/19/2020		1,301		106			106		1,407	1,407			
100068349	DALLAS	TX		08/25/2021		990		(85)			(85)		905	905			
100114565	TILGHMAN	MD		06/29/2023		460		(69)			(69)		391	391			
100173927	LANCASTER	PA		10/31/2024		434		(60)			(60)		374	374			
100110056	NAPLES	FL		06/23/2023		494		(15)			(15)		478	478			
100000447	SPARKS	NV		09/27/2016		664		81			81		745	745			
100111846	LOS BANOS	CA		06/29/2023		314		744			744		1,058	1,058			
100174626	RIO RANCHO	NM		10/31/2024		198		(32)			(32)		166	166			
100068218	PHILADELPHIA	PA		08/25/2021		1,007		(63)			(63)		944	944			
100164208	SAINT PETERSBURG	FL		08/21/2024		351		(68)			(68)		283	283			
100136120	KATY	TX		12/18/2023		3,750		(459)			(459)		3,291	3,291			
100172730	SCRANTON	PA		11/21/2024		432		(33)			(33)		399	399			
100114592	BAKERSFIELD	CA		06/29/2023		636		(80)			(80)		556	556			
100172760	KNOXVILLE	TN		12/06/2024		549		(64)			(64)		484	484			
100138115	PORTER	TX		12/14/2023		167		245			245		413	413			
100079732	CHERRY LOG	GA		04/08/2022		590		(75)			(75)		515	515			
100165333	WINCHESTER	VA		08/29/2024		424		(12)			(12)		411	411			
100081091	PECULIAR	MO		03/18/2022		946		72			72		1,018	1,018			
100128442	NEW HAVEN	CT		09/15/2023		1,512		(156)			(156)		1,356	1,356			
100065035	FORT WORTH	TX		07/14/2021		1,042		(76)			(76)		966	966			
100178006	VENICE	FL		11/19/2024		1,178		(144)			(144)		1,034	1,034			
100147383	PITTSBURGH	PA		05/08/2024		426		(78)			(78)		348	348			
100091165	ELY	NV		01/31/2023		692		85			85		778	778			
100151149	HAZLETON	PA		05/09/2024		446		(71)			(71)		375	375			
100159966	HIALEAH	FL		08/16/2024		2,532		(90)			(90)		2,442	2,442			
100146341	CHICAGO	IL		03/19/2024		964		(40)			(40)		924	924			
100090888	AURORA	IL		01/31/2023		501		(4)			(4)		497	497			
100131683	GWYNN OAK	MD		10/06/2023		821		66			66		887	887			
100131699	GREENSBORO	MD		10/06/2023		332		60			60		392	392			
100141525	YPSILANTI	MI		01/30/2024		318		(56)			(56)		262	262			
100133530	DREXEL HILL	PA		10/19/2023		409		(16)			(16)		393	393			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168726	LEXINGTON	SC		09/26/2024		462		(54)			(54)		408	408			
100166251	CARTHAGE	NC		09/09/2024		542		63			63		606	606			
100080968	PAWTUCKET	RI		03/18/2022		1,078		35			35		1,114	1,114			
100154106	MEDFORD	OR		07/11/2024		2,336		(147)			(147)		2,189	2,189			
100029731	MIAMI	FL		10/26/2018		829		46			46		875	875			
100024915	LAS VEGAS	NV		09/20/2018		1,062		151			151		1,214	1,214			
100031735	ESCONDIDO	CA		03/29/2019		729		156			156		885	885			
100075445	LAWRENCEVILLE	GA		12/01/2021		1,070		(42)			(42)		1,028	1,028			
100102009	BROCKTON	MA		04/14/2023		490		(29)			(29)		461	461			
100133231	KNOXVILLE	TN		11/29/2023		356		(21)			(21)		335	335			
100118746	BOYNTON BEACH	FL		07/25/2023		456		(39)			(39)		417	417			
100067355	LEHIGH ACRES	FL		08/02/2021		984		65			65		1,049	1,049			
100118657	OCALA	FL		07/25/2023		453		(10)			(10)		444	444			
100165074	EL PASO	TX		08/28/2024		457		(58)			(58)		399	399			
100060252	ALBANY	OR		06/25/2021		1,014		(81)			(81)		933	933			
100100961	BRISTOL	TN		04/28/2023		739		204			204		943	943			
100185873	PORT CHARLOTTE	FL		12/26/2024		477		(31)			(31)		446	446			
100079132	HASTINGS	MN		02/24/2022		969		(18)			(18)		951	951			
100024595	TOMS RIVER	NJ		09/20/2018		395		502			502		897	897			
100139287	PHILADELPHIA	PA		12/28/2023		4,789		(38)			(38)		4,751	4,751			
100164698	MURRIETA	CA		08/23/2024		3,030		(210)			(210)		2,821	2,821			
100090902	SHAFTER	CA		01/31/2023		758		65			65		823	823			
100060253	MEDFORD	OR		06/25/2021		1,017		(51)			(51)		967	967			
100062191	PENNSAUKEN	NJ		07/01/2021		1,398		(1)			(1)		1,397	1,397			
100076015	AVONDALE	AZ		01/07/2022		877		(93)			(93)		784	784			
100126397	HENRICO	VA		08/30/2023		403		(32)			(32)		371	371			
100164708	CALUMET PARK	IL		08/23/2024		385		(68)			(68)		317	317			
100100194	POUGHKEEPSIE	NY		03/17/2023		421		(30)			(30)		391	391			
100064823	LONG BEACH	CA		07/14/2021		967		(100)			(100)		867	867			
100156738	BAKERSFIELD	CA		06/26/2024		343		(44)			(44)		299	299			
100055769	OVIEDO	FL		03/23/2021		548		(154)			(154)		394	394			
100013227	STOCKTON	CA		05/25/2017		533		162			162		695	695			
100068069	ARLINGTON	TX		09/23/2021		2,039		(28)			(28)		2,011	2,011			
100169341	MESQUITE	TX		09/27/2024		410		(75)			(75)		335	335			
100118144	SARASOTA	FL		07/20/2023		472		(57)			(57)		414	414			
100048624	SAN JUAN CAPISTRANO	CA		11/20/2020		1,153		(164)			(164)		989	989			
100168355	CONWAY	SC		09/25/2024		540		31			31		570	570			
100028859	ATLANTA	GA		10/26/2018		750		42			42		792	792			
100047699	MIAMI	FL		11/20/2020		786		(50)			(50)		736	736			
100077661	MESA	AZ		01/03/2022		3,246		(114)			(114)		3,133	3,133			
100067465	ELIZABETH	NJ		09/23/2021		1,014		(119)			(119)		895	895			
100076773	LONGMONT	CO		12/27/2021		943		(43)			(43)		900	900			
100119806	SUFFOLK	VA		08/08/2023		416		(33)			(33)		383	383			
100144401	LAKELAND	FL		03/07/2024		4,227		(51)			(51)		4,176	4,176			
100159526	WINTER HAVEN	FL		07/15/2024		408		(22)			(22)		386	386			
100113127	SOUTH RICHMOND HILL	NY		06/29/2023		(433)		1,734			1,734		1,301	1,301			
100057976	NORTHPORT	AL		06/30/2021		978		(85)			(85)		894	894			
100091489	KANSAS CITY	MO		01/20/2023		478		(22)			(22)		456	456			
100087182	MURRELLS INLET	SC		10/25/2022		868		115			115		983	983			
100032071	LOS ANGELES	CA		03/29/2019		1,887		175			175		2,062	2,062			
100167078	HUMBLE	TX		09/13/2024		397		(73)			(73)		324	324			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114415	BATON ROUGE	LA		06/29/2023		337		266			266		603	603			
100112156	SAINT CLOUD	FL		06/29/2023		259		396			396		655	655			
100048797	JOLIET	IL		11/20/2020		499		(91)			(91)		408	408			
100055674	BELFORD	NJ		03/23/2021		730		(127)			(127)		603	603			
100128106	MARIETTA	PA		09/08/2023		403		(9)			(9)		393	393			
100025791	COLLEGE PARK	MD		09/20/2018		1,175		396			396		1,571	1,571			
100025330	HIALEAH	FL		09/20/2018		1,739		46			46		1,785	1,785			
100065213	PHILADELPHIA	PA		07/14/2021		1,052		(42)			(42)		1,010	1,010			
100101988	SAN ANTONIO	TX		04/14/2023		592		(71)			(71)		521	521			
100150801	OCALA	FL		05/08/2024		468		(12)			(12)		456	456			
100126302	WATERBURY	CT		08/30/2023		294		(14)			(14)		280	280			
100013911	SACRAMENTO	CA		05/25/2017		648		129			129		778	778			
100078892	LAS VEGAS	NV		02/24/2022		947		(16)			(16)		931	931			
100149865	GARRISON	MN		04/29/2024		425		(57)			(57)		368	368			
100025801	GAITHERSBURG	MD		09/20/2018		932		(32)			(32)		900	900			
100120259	PEMBROKE PINES	FL		08/18/2023		392		(21)			(21)		371	371			
100173887	SPRING HILL	FL		10/31/2024		463		(63)			(63)		401	401			
100081676	HAINES CITY	FL		03/21/2022		696		(31)			(31)		664	664			
100100901	WEST PALM BCH	FL		04/28/2023		524		(58)			(58)		467	467			
100174797	KANSAS CITY	MO		10/31/2024		2,129		(189)			(189)		1,940	1,940			
100175920	VILLA PARK	IL		11/14/2024		595		(34)			(34)		562	562			
100081296	O FALLON	MO		03/18/2022		1,135		57			57		1,193	1,193			
100182232	MADISON	AL		12/12/2024		532		66			66		598	598			
100175860	PITTSBURGH	PA		11/12/2024		462		(3)			(3)		459	459			
100109130	WILLIMANTIC	CT		06/05/2023		397		(45)			(45)		352	352			
100116688	RICHMOND	TX		07/20/2023		(1,045)		1,958			1,958		914	914			
100118093	KNOXVILLE	TN		07/20/2023		460		(67)			(67)		394	394			
100167667	MOORESVILLE	NC		09/19/2024		563		(85)			(85)		478	478			
100169563	AVE MARIA	FL		09/30/2024		467		(34)			(34)		433	433			
100116600	DINUBA	CA		07/20/2023		508		(39)			(39)		469	469			
100152976	COLUMBIA	PA		06/27/2024		423		(72)			(72)		352	352			
100111358	SAN JOSE	CA		06/29/2023		683		121			121		803	803			
100068052	ELOY	AZ		09/23/2021		3,110		(143)			(143)		2,967	2,967			
100043394	VIRGINIA BEACH	VA		08/13/2020		601		125			125		725	725			
100076072	LAS VEGAS	NV		01/07/2022		939		(98)			(98)		841	841			
100068111	CATONSVILLE	MD		08/25/2021		1,054		(31)			(31)		1,023	1,023			
100120676	DEERFIELD BEACH	FL		08/24/2023		1,124		12			12		1,136	1,136			
100184404	SUGARLOAF	CA		12/17/2024		439		(60)			(60)		379	379			
100165272	ATLANTA	GA		08/29/2024		412		49			49		461	461			
100055896	NEWARK	NJ		03/26/2021		1,098		(71)			(71)		1,027	1,027			
100181603	SICKLERVILLE	NJ		12/09/2024		385		(24)			(24)		360	360			
100078862	FAIRBANKS	AK		02/24/2022		941		(8)			(8)		933	933			
100014131	WESLEY CHAPEL	FL		05/25/2017		1,312		180			180		1,491	1,491			
100158978	CALIFORNIA CITY	CA		08/15/2024		458		(76)			(76)		382	382			
100170037	PONTIAC	MI		11/08/2024		2,616		(132)			(132)		2,483	2,483			
100086001	CIUDAD DE MEXICO	MEX		08/19/2022		2,455							2,455	2,455			
100079542	COMPTON	CA		04/08/2022		2,462		65			65		2,527	2,527			
100053350	BROCKTON	MA		03/23/2021		1,523		(321)			(321)		1,202	1,202			
100129784	KATY	TX		09/27/2023		691		(37)			(37)		654	654			
100025313	UPPER MARLBORO	MD		09/20/2018		931		32			32		963	963			
100048548	MONTGOMERY VILLAGE	MD		11/20/2020		784		(80)			(80)		704	704			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174717	PLAINVILLE	CT		10/31/2024		454		(68)			(68)		386	386			
100154828	WAKE FOREST	NC		07/19/2024		412		(16)			(16)		395	395			
100174448	WEEKI WACHEE	FL		10/31/2024		1,235		(59)			(59)		1,176	1,176			
100143541	CORPUS CHRISTI	TX		02/21/2024		382		(28)			(28)		355	355			
100103330	COLORADO SPRINGS	CO		04/28/2023		1,643		(52)			(52)		1,591	1,591			
100064399	DES PLAINES	IL		07/01/2021		1,356		133			133		1,489	1,489			
100154747	STAMFORD	CT		07/19/2024		383		(75)			(75)		307	307			
100011403	ALBUQUERQUE	NM		12/23/2016		1,030		709			709		1,739	1,739			
100117518	MIAMI	FL		07/20/2023		531		154			154		685	685			
100114454	MT LAUREL	NJ		06/29/2023		1,761		351			351		2,113	2,113			
100081625	CORAL SPRINGS	FL		03/24/2022		646		(52)			(52)		595	595			
100013278	MIRAMAR	FL		05/25/2017		521		236			236		757	757			
100057657	RALEIGH	NC		06/30/2021		1,050		(33)			(33)		1,016	1,016			
100131674	INDIANAPOLIS	IN		10/06/2023		410		(9)			(9)		401	401			
100063661	SICKLERVILLE	NJ		07/01/2021		1,134		(6)			(6)		1,128	1,128			
100013838	COLTON	CA		05/25/2017		733		64			64		797	797			
100031638	STOCKTON	CA		03/29/2019		446		125			125		572	572			
100029124	MIRAMAR	FL		10/26/2018		1,288		309			309		1,597	1,597			
100137353	WESTBURY	NY		12/01/2023		383		(29)			(29)		354	354			
100116498	TWENTYNINE PALMS	CA		07/20/2023		508		38			38		545	545			
100013127	MORENO VALLEY	CA		05/25/2017		1,365		(35)			(35)		1,330	1,330			
100165962	SHELBYVILLE	TN		09/06/2024		477							477	477			
100186392	TALLAHASSEE	FL		12/30/2024		481		35			35		515	515			
100090677	DETROIT	MI		12/29/2022		412		(34)			(34)		378	378			
100169592	ORLANDO	FL		09/30/2024		556		(30)			(30)		526	526			
100013858	SAINT ROSE	LA		05/25/2017		692		132			132		824	824			
100169570	RICHMOND	TX		09/30/2024		477		(26)			(26)		452	452			
100012133	LYNN	MA		03/08/2017		274		610			610		885	885			
100057683	HOLLYWOOD	FL		06/30/2021		3,345		(238)			(238)		3,106	3,106			
100147459	PENSACOLA	FL		04/03/2024		374		(52)			(52)		322	322			
100088142	MILTON	FL		10/25/2022		332		(37)			(37)		294	294			
100064229	ORLANDO	FL		07/01/2021		4,793		216			216		5,009	5,009			
100047910	RANDOLPH	MA		11/20/2020		1,088		(194)			(194)		894	894			
100141191	BUFFALO	NY		01/30/2024		388		(283)			(283)		105	105			
100143439	SPRING	TX		02/16/2024		426		(30)			(30)		396	396			
100116701	CLERMONT	FL		07/20/2023		577		472			472		1,050	1,050			
100083063	CONCORD	CA		05/26/2022		1,692		417			417		2,109	2,109			
100026532	HOLLYWOOD	FL		09/26/2018		659		(5)			(5)		654	654			
100053440	PLACERVILLE	CA		03/23/2021		982		(44)			(44)		938	938			
100026501	SACRAMENTO	CA		09/26/2018		1,274		48			48		1,322	1,322			
100180606	HOUSTON	TX		11/26/2024		456		(62)			(62)		394	394			
100134268	PETERSBURG	VA		10/27/2023		385		(46)			(46)		339	339			
100054926	FRANKLINVILLE	NJ		03/23/2021		894		(162)			(162)		732	732			
100179632	MINNEAPOLIS	MN		11/21/2024		419		(14)			(14)		406	406			
100012371	JOLIET	IL		04/28/2017		541		126			126		667	667			
100079818	CYPRESS	TX		04/25/2022		1,449		(55)			(55)		1,394	1,394			
100130149	BAYTOWN	TX		11/15/2023		420		(36)			(36)		384	384			
100142686	CARTHAGE	NC		02/08/2024		597		65			65		662	662			
100079772	DAVENPORT	FL		04/08/2022		542		(122)			(122)		420	420			
100149793	CLEVELAND	OH		04/26/2024		419		(19)			(19)		401	401			
100063462	COOKEVILLE	TN		07/01/2021		707		(15)			(15)		692	692			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055628	LOS ANGELES	CA		03/23/2021		5,556		(130)			(130)		5,426	5,426			
100140697	FOX LAKE	IL		02/08/2024		388		(46)			(46)		343	343			
100049417	RANDALLSTOWN	MD		11/20/2020		2,355		(235)			(235)		2,119	2,119			
100026246	DESOTO	TX		09/20/2018		526		132			132		659	659			
100118706	DUNCAN	SC		07/25/2023		405		(42)			(42)		363	363			
100176002	ALBUQUERQUE	NM		11/14/2024		335		(36)			(36)		298	298			
100159472	WILMINGTON	NC		07/15/2024		464		(19)			(19)		446	446			
100174853	BEECHER	IL		10/31/2024		370		(66)			(66)		303	303			
100133306	KISSIMMEE	FL		11/29/2023		371		(45)			(45)		326	326			
100031399	FONTANA	CA		03/29/2019		702		236			236		938	938			
100086514	PALMDALE	CA		09/30/2022		336		(13)			(13)		323	323			
100055116	TOLLESON	AZ		03/23/2021		798		(206)			(206)		592	592			
100117346	HAIKU	HI		07/20/2023		523		563			563		1,086	1,086			
100013184	GURNEE	IL		05/25/2017		825		70			70		895	895			
100140700	ARLINGTON	TX		02/08/2024		439		(80)			(80)		359	359			
100152280	LOCKHART	TX		05/17/2024		520		73			73		593	593			
100152973	COLUMBIA	PA		06/27/2024		423		(73)			(73)		350	350			
100156083	LAUDERHILL	FL		06/18/2024		407		(24)			(24)		383	383			
100169940	BARNEGAT	NJ		11/08/2024		496		(31)			(31)		466	466			
100165945	LIVINGSTON	TX		09/06/2024		459		(8)			(8)		451	451			
100079109	LAKEWOOD	OH		02/24/2022		938		(8)			(8)		930	930			
100137860	CITRUS SPRINGS	FL		12/08/2023		917		(62)			(62)		855	855			
100152312	OCALA	FL		05/17/2024		535		141			141		676	676			
100012659	TOWNSHIP HILLSIDE	NJ		05/25/2017		457		224			224		681	681			
100047638	CAPE CORAL	FL		11/20/2020		714		(71)			(71)		643	643			
100137820	ATHENS	GA		12/08/2023		421		(10)			(10)		411	411			
100141249	ARLINGTON HEIGHTS	IL		01/30/2024		16,639		(429)			(429)		16,209	16,209			
100070411	N LAS VEGAS	NV		09/23/2021		993		(62)			(62)		931	931			
100170457	MESA	AZ		10/09/2024		487		(55)			(55)		432	432			
100053746	O FALLON	MO		03/23/2021		501		(104)			(104)		397	397			
100134470	REEDLEY	CA		10/30/2023		365		(26)			(26)		339	339			
100026093	COLTON	CA		09/20/2018		835		(93)			(93)		741	741			
100103179	ALBANY	NY		04/21/2023		337		62			62		399	399			
100029158	RIVERSIDE	CA		10/26/2018		597		17			17		614	614			
100115240	GARLAND	TX		07/17/2023		1,492		(73)			(73)		1,419	1,419			
100165958	PUEBLO	CO		09/06/2024		431		(14)			(14)		417	417			
100043466	AURORA	CO		08/13/2020		(107)		766			766		659	659			
100185973	BROOKLYN	MD		12/26/2024		343		(34)			(34)		309	309			
100081024	BEAVERSTON	OR		03/18/2022		985		53			53		1,037	1,037			
100153906	WATERLOO	SC		06/05/2024		286		(42)			(42)		243	243			
100155421	TRABUCO CANYON	CA		06/18/2024		997		(106)			(106)		891	891			
100181534	FREDERICK	MD		12/06/2024		2,686		(43)			(43)		2,643	2,643			
100000516	LOS ANGELES	CA		09/27/2016		2,649		(294)			(294)		2,355	2,355			
100129757	SPOKANE VALLEY	WA		09/27/2023		449		(33)			(33)		416	416			
100102076	LAUREL	MD		04/14/2023		1,244		(41)			(41)		1,202	1,202			
100155485	COATESVILLE	PA		06/18/2024		591		(105)			(105)		485	485			
100046686	HENRICO	VA		11/25/2020		531		62			62		593	593			
100067839	BALTIMORE	MD		09/23/2021		920		(30)			(30)		890	890			
100141741	LAS VEGAS	NV		01/30/2024		403		(7)			(7)		396	396			
100118905	TAYLORS	SC		08/30/2023		438		(94)			(94)		345	345			
100142137	SUGAR LAND	TX		02/29/2024		6,650		(248)			(248)		6,403	6,403			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053352	ORO VALLEY	AZ		03/23/2021		3,290		(90)			(90)		3,200	3,200			
100025329	ORLANDO	FL		09/20/2018		527		152			152		679	679			
100139190	SCHENECTADY	NY		12/28/2023		348		(2)			(2)		346	346			
100012837	ROYAL OAK	MI		05/25/2017		576		265			265		840	840			
100055272	NESKOWIN	OR		03/23/2021		1,880		(95)			(95)		1,786	1,786			
100011544	SARASOTA	FL		03/08/2017		551		559			559		1,110	1,110			
100134697	LAWRENCEVILLE	GA		10/30/2023		435		(2)			(2)		433	433			
100153921	RAYMORE	MO		06/05/2024		439		(92)			(92)		347	347			
100133368	COLORADO SPRINGS	CO		11/21/2023		343		24			24		367	367			
100068401	ASTORIA	OR		08/25/2021		172,137		(8,233)			(8,233)		163,904	163,904			
100128029	ANTIOCH	TN		09/08/2023		581		104			104		685	685			
100100796	RALEIGH	NC		04/28/2023		633		23			23		657	657			
100062002	OLD HICKORY	TN		07/01/2021		1,696		(35)			(35)		1,662	1,662			
100061386	HUMBLE	TX		06/01/2021		1,039		10			10		1,049	1,049			
100076151	FORT LAUDERDALE	FL		01/07/2022		961		(77)			(77)		883	883			
100169577	DANA POINT	CA		09/30/2024		2,491		(105)			(105)		2,386	2,386			
100115412	PALM COAST	FL		07/17/2023		450		(26)			(26)		424	424			
100154887	VICTORIA	TX		07/19/2024		459		(45)			(45)		414	414			
100117742	YORKVILLE	IL		07/20/2023		(5)		538			538		532	532			
100141973	ALBANY	NY		02/29/2024		401		(65)			(65)		336	336			
100143334	LARGO	FL		02/16/2024		447		(19)			(19)		428	428			
100176629	PALM COAST	FL		11/15/2024		472		(46)			(46)		426	426			
100134973	FORT WALTON BEACH	FL		10/30/2023		395		(6)			(6)		389	389			
100012358	NORFOLK	VA		04/28/2017		329		179			179		508	508			
100103069	SAINT PETERSBURG	FL		06/22/2023		449		(59)			(59)		391	391			
100047314	BALDWIN	NY		11/20/2020		808		(55)			(55)		753	753			
100111449	SPARKS	NV		06/29/2023		309		239			239		548	548			
100135025	HAHIRA	GA		10/30/2023		395		(19)			(19)		376	376			
100116682	LAS VEGAS	NV		07/20/2023		29,101		4,213			4,213		33,314	33,314			
100061060	PORT HUENEME	CA		06/01/2021		1,396		13			13		1,409	1,409			
100115130	LOCKLAND	OH		07/17/2023		436		(26)			(26)		410	410			
100159574	SEBRING	FL		07/15/2024		375		(32)			(32)		343	343			
100070902	WINTER HAVEN	FL		10/01/2021		1,228		(31)			(31)		1,197	1,197			
100132530	SAINT LOUIS	MO		11/03/2023		344		(5)			(5)		339	339			
100026899	SANTA MARIA	CA		09/26/2018		1,698		26			26		1,724	1,724			
100017195	NEWTOWN	CT		04/26/2018		2,878		226			226		3,104	3,104			
100067135	MENIFEE	CA		08/02/2021		1,038		19			19		1,057	1,057			
100139486	LAS VEGAS	NV		12/28/2023		391		(68)			(68)		323	323			
100133986	SOUTH FALLSBURG	NY		10/25/2023		287		169			169		456	456			
100000355	BROOKHAVEN	NY		09/27/2016		4,142		35			35		4,177	4,177			
100091471	ZEPHYRHILLS	FL		01/20/2023		499		(37)			(37)		462	462			
100025426	MEDFORD	OR		09/20/2018		703		140			140		844	844			
100126757	HESPERIA	CA		08/30/2023		878		699			699		1,576	1,576			
100075944	YUKON	OK		01/07/2022		1,020		(11)			(11)		1,009	1,009			
100108097	RIVERDALE	GA		05/24/2023		506		(60)			(60)		447	447			
100153429	WOODRIDGE	NY		05/30/2024		408		(30)			(30)		378	378			
100137630	CASA GRANDE	AZ		12/08/2023		12,174		162			162		12,336	12,336			
100140441	BAYTOWN	TX		01/18/2024		6,781		328			328		7,110	7,110			
100168741	BERMUDA DUNES	CA		09/26/2024		196		(51)			(51)		146	146			
100130303	LAS VEGAS	NV		09/28/2023		439		(20)			(20)		419	419			
100128260	SPOKANE	WA		09/14/2023		446		(29)			(29)		416	416			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116170	MORENO VALLEY	CA		07/20/2023		650		395			395		1,044	1,044			
100169872	BRASELTON	GA		09/30/2024		338		(27)			(27)		311	311			
100143513	TRENTON	NJ		02/21/2024		(100)		502			502		402	402			
100143613	SCRANTON	PA		02/21/2024		535		(21)			(21)		514	514			
100120598	BAKERSFIELD	CA		08/18/2023		419		(68)			(68)		351	351			
100164565	GLEN BURNIE	MD		08/21/2024		440		(40)			(40)		400	400			
100119033	SAINT LOUIS	MO		07/27/2023		418		(62)			(62)		356	356			
100076457	MELBOURNE	FL		12/21/2021		750		(107)			(107)		643	643			
100120342	ELOY	AZ		08/18/2023		457		(7)			(7)		450	450			
100048498	MIAMI	FL		11/20/2020		713		(221)			(221)		492	492			
100075966	SCHERERVILLE	IN		01/07/2022		915		(76)			(76)		838	838			
100112664	HIGHLANDS	NJ		06/29/2023		1,901		322			322		2,223	2,223			
100176717	SOUTH EUCLID	OH		11/15/2024		506		(14)			(14)		492	492			
100136829	PHILADELPHIA	PA		11/27/2023		294		(26)			(26)		268	268			
100100142	SAVANNAH	GA		03/28/2023		289		(24)			(24)		265	265			
100152471	HOUSTON	TX		05/16/2024		433		(90)			(90)		343	343			
100157928	PARMA	OH		07/09/2024		3,112		(97)			(97)		3,015	3,015			
100175752	PROSPER	TX		11/12/2024		967		(105)			(105)		863	863			
100100900	DELRAN	NJ		04/28/2023		1,293		49			49		1,343	1,343			
100175848	LAS VEGAS	NV		11/12/2024		451		(34)			(34)		418	418			
100067271	ORLANDO	FL		08/02/2021		926		81			81		1,007	1,007			
100109645	TOMBALL	TX		06/14/2023		591		2			2		593	593			
100077379	WILMINGTON	DE		01/03/2022		1,247		(49)			(49)		1,198	1,198			
100153324	CONWAY	SC		05/30/2024		583		173			173		757	757			
100175941	GRAHAM	NC		11/14/2024		515		(28)			(28)		488	488			
100111388	DELRAY BEACH	FL		06/29/2023		751		144			144		896	896			
100088259	WATERBURY	CT		10/17/2022		455		(33)			(33)		422	422			
100152983	CHICAGO	IL		06/27/2024		375		(56)			(56)		319	319			
100011539	BALTIMORE	MD		03/08/2017		1,014		820			820		1,834	1,834			
100031306	PALMDALE	CA		03/29/2019		706		201			201		907	907			
100099825	PEMBERTON	NJ		02/28/2023		469		(23)			(23)		446	446			
100184988	SAN LUIS OBISPO	CA		12/19/2024		468		(16)			(16)		451	451			
100151990	CHICAGO	IL		06/14/2024		2,528		(142)			(142)		2,385	2,385			
100064827	AUBURN	CA		07/14/2021		955		(98)			(98)		857	857			
100053859	DENTON	MD		03/23/2021		563		(153)			(153)		410	410			
100134835	GARDEN GROVE	CA		10/30/2023		436		9			9		446	446			
100135927	DOWAGIAC	MI		11/13/2023		480		(118)			(118)		362	362			
100167953	MANCHESTER	CT		09/20/2024		796		(83)			(83)		713	713			
100164229	CARROLLTON	TX		08/21/2024		578		(43)			(43)		535	535			
100066176	ALTUS	OK		08/02/2021		791		(29)			(29)		762	762			
100120825	MABELVALE	AR		08/25/2023		846		(95)			(95)		751	751			
100100762	WINDSOR MILL	MD		04/28/2023		617		29			29		646	646			
100055695	BLUEFIELD	VA		03/23/2021		6,182		(24)			(24)		6,158	6,158			
100102856	TAMPA	FL		06/22/2023		231		388			388		619	619			
100086925	HANOVER PARK	IL		10/24/2022		296		26			26		322	322			
100139560	HILTON HEAD ISLAND	SC		12/28/2023		375		(64)			(64)		310	310			
100068264	BAKERSFIELD	CA		08/25/2021		2,057		(172)			(172)		1,885	1,885			
100025623	HIGHLAND	CA		09/20/2018		460		147			147		607	607			
100167080	AUSTIN	TX		09/13/2024		423		(84)			(84)		339	339			
100099669	SAN MARCOS	TX		04/06/2023		427		(96)			(96)		331	331			
100132527	SAINT LOUIS	MO		11/03/2023		341		(2)			(2)		339	339			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161726	EL PASO	TX		07/30/2024		29,109		(1,024)			(1,024)		28,085	28,085			
100117231	FORT WORTH	TX		07/20/2023		579		677			677		1,255	1,255			
100025118	NEW SMYRNA BEACH	FL		09/20/2018		1,528		135			135		1,664	1,664			
100075914	ST PETERSBURG	FL		01/07/2022		992		(23)			(23)		969	969			
100064997	AUBURN	AL		07/14/2021		1,064		(82)			(82)		981	981			
100116329	LONGVIEW	WA		07/20/2023		537		634			634		1,171	1,171			
100081459	AUSTIN	TX		03/18/2022		1,892		133			133		2,025	2,025			
100025429	LOS ANGELES	CA		09/20/2018		668		1			1		669	669			
100112045	BROOKLYN	NY		06/29/2023		241		907			907		1,148	1,148			
100161314	SPRINGFIELD	OR		07/25/2024		495		(31)			(31)		464	464			
100064078	FORT WASHINGTON	MD		07/01/2021		1,445		114			114		1,559	1,559			
100078831	BALTIMORE	MD		02/24/2022		1,070		(10)			(10)		1,060	1,060			
100185850	NORTH PROVIDENCE	RI		12/26/2024		411		(33)			(33)		378	378			
100165687	SKOKIE	IL		08/29/2024		407		(35)			(35)		372	372			
100179710	JARRELL	TX		11/21/2024		571		134			134		705	705			
100153799	RIVIERA BEACH	FL		07/10/2024		178		(44)			(44)		134	134			
100011314	KENT	WA		12/23/2016		2,684		(367)			(367)		2,317	2,317			
100108066	MEMPHIS	TN		05/24/2023		441		(25)			(25)		416	416			
100149184	HENDERSON	NV		04/22/2024		638		(24)			(24)		614	614			
100116535	PHILADELPHIA	PA		07/20/2023		548		304			304		852	852			
100154531	SAN ANTONIO	TX		06/14/2024		176		5			5		181	181			
100180519	GRAND RAPIDS	MI		11/26/2024		686		(4)			(4)		681	681			
100049279	TRENTON	NJ		11/20/2020		3,083		(184)			(184)		2,899	2,899			
100163406	NEW ORLEANS	LA		09/27/2024		425		(52)			(52)		373	373			
100099772	CLEVELAND	OH		02/28/2023		304		(18)			(18)		286	286			
100144464	SHERMAN	TX		04/26/2024		360		(90)			(90)		270	270			
100186700	DANIA BEACH	FL		12/31/2024		446		(58)			(58)		388	388			
100071529	WARWICK	RI		10/14/2021		915		(93)			(93)		822	822			
100138126	STURTEVANT	WI		12/14/2023		324		18			18		342	342			
100156019	HOLLYWOD	FL		06/18/2024		445		(6)			(6)		440	440			
100049490	SAN BERNARDINO	CA		11/20/2020		768		(120)			(120)		648	648			
100152904	ALIQUIPPA	PA		05/22/2024		419		(41)			(41)		378	378			
100143109	VISALIA	CA		02/16/2024		731		(33)			(33)		698	698			
100143569	CLEVELAND HEIGHTS	OH		02/21/2024		391		(20)			(20)		371	371			
100184881	ORLANDO	FL		12/17/2024		1,459		(45)			(45)		1,413	1,413			
100020199	LEHI	UT		07/17/2018		1,028		(18)			(18)		1,010	1,010			
100116132	HOUSTON	TX		07/20/2023		643		232			232		874	874			
100146441	RIVERSIDE	CA		03/19/2024		989		(78)			(78)		911	911			
100173457	TAHLEQUAH	OK		10/29/2024		506		(91)			(91)		414	414			
100069091	AMHERST	VA		09/01/2021		954		(17)			(17)		938	938			
100062095	ALTAMONT	NY		07/01/2021		1,537		(65)			(65)		1,472	1,472			
100025448	NORTH MIAMI	FL		09/20/2018		725		91			91		816	816			
100130396	BRUNSWICK	GA		09/28/2023		419		(45)			(45)		375	375			
100024936	KISSIMMEE	FL		09/20/2018		525		103			103		628	628			
100030358	WASHINGTON	DC		12/20/2018		915		359			359		1,274	1,274			
100023810	CARROLLTON	TX		09/04/2018		986		(61)			(61)		925	925			
100090915	CRESTVIEW	FL		01/31/2023		544		(32)			(32)		512	512			
100174153	LAKEWOOD	OH		10/31/2024		405		(80)			(80)		325	325			
100139090	DUNDALK	MD		12/28/2023		377		(42)			(42)		335	335			
100142048	GREENVILLE	NC		02/29/2024		336		39			39		375	375			
100116956	DORAL	FL		07/20/2023		570		414			414		984	984			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170187	DUNCAN	OK		10/08/2024		273		(9)			(9)		265	265			
100158787	DES MOINES	IA		07/10/2024		745		(13)			(13)		732	732			
100141950	GREENVILLE	NC		02/29/2024		335		39			39		375	375			
100175799	SOUTH TOMS RIVER	NJ		11/12/2024		530		39			39		569	569			
100026052	PITTSBURG	CA		09/20/2018		623		(13)			(13)		610	610			
100031305	SUNRISE	FL		03/29/2019		530		159			159		689	689			
100186644	WAKE FOREST	NC		12/30/2024		1,028		165			165		1,193	1,193			
100157673	WORCESTER	MA		06/28/2024		432		(50)			(50)		381	381			
100156453	CENTERTON	AR		06/24/2024		2,055		(20)			(20)		2,035	2,035			
100175532	AUGUSTA	GA		12/23/2024		611		(34)			(34)		576	576			
100147998	SPARTANBURG	SC		04/10/2024		510		(60)			(60)		450	450			
100141007	RICHMOND	TX		02/20/2024		15,278		(800)			(800)		14,478	14,478			
100181556	BELEN	NM		12/09/2024		283		(19)			(19)		264	264			
100116404	BRYAN	TX		07/20/2023		558		428			428		986	986			
100158928	CHADBOURN	NC		07/12/2024		423		(15)			(15)		408	408			
100057760	FRESNO	CA		06/30/2021		3,633		(212)			(212)		3,421	3,421			
100167790	SPRING	TX		09/19/2024		439		(20)			(20)		419	419			
100165965	MIDDLE RIVER	MD		09/06/2024		286		(31)			(31)		255	255			
100158495	MIAMI	FL		07/10/2024		430		(16)			(16)		415	415			
100140821	NORTH TONAWANDA	NY		03/06/2024		343		(120)			(120)		223	223			
100155386	ELLENTON	FL		06/18/2024		754		(4)			(4)		750	750			
100100752	FRIENDSWOOD	TX		04/28/2023		618		7			7		625	625			
100076367	FORT LAUDERDALE	FL		12/23/2021		1,102		(154)			(154)		948	948			
100114130	WINDSOR LOCKS	CT		06/29/2023		7		230			230		237	237			
100031911	RANCHO CUCAMONGA	CA		03/29/2019		612		176			176		788	788			
100167046	CARNEGIE	PA		09/13/2024		403		(78)			(78)		325	325			
100149666	TUCSON	AZ		04/26/2024		484		(88)			(88)		396	396			
100111123	LOXAHATCHEE	FL		06/29/2023		435		780			780		1,215	1,215			
100150830	VIRGINIA BEACH	VA		05/08/2024		478		1			1		479	479			
100175997	RICHLAND	WA		11/14/2024		22,182		52			52		22,234	22,234			
100139152	EAST POINT	GA		12/28/2023		370		(51)			(51)		318	318			
100068237	KINGWOOD	TX		08/25/2021		993		(67)			(67)		926	926			
100141575	PORTERVILLE	CA		01/30/2024		332		(14)			(14)		318	318			
100149609	PARRISH	FL		04/26/2024		554		(50)			(50)		504	504			
100013882	O FALLON	MO		05/25/2017		741		107			107		848	848			
100170393	CLARKSVILLE	TN		10/09/2024		473		(39)			(39)		434	434			
100062671	NASHVILLE	IN		07/01/2021		886							886	886			
100067547	OKLAHOMA CITY	OK		09/23/2021		952		(92)			(92)		860	860			
100113350	CORAM	NY		06/29/2023		187		684			684		871	871			
100151322	SAN ANTONIO	TX		05/10/2024		866		140			140		1,006	1,006			
100014475	OPELIKA	AL		09/27/2017		2,365		(113)			(113)		2,252	2,252			
100081528	HONOLULU	HI		03/18/2022		1,067		77			77		1,144	1,144			
100128511	LAS VEGAS	NV		09/15/2023		474		(26)			(26)		449	449			
100068160	SCOTTSDALE	AZ		08/25/2021		1,101		(64)			(64)		1,038	1,038			
100064114	SOUTH HOLLAND	IL		07/01/2021		991		21			21		1,013	1,013			
100169264	KANSAS CITY	MO		09/27/2024		423		(43)			(43)		380	380			
100084820	DAYTONA BEACH	FL		08/02/2022		600		37			37		637	637			
100141759	TOLEDO	OH		01/30/2024		1,090		(29)			(29)		1,061	1,061			
100081447	RICHMOND	TX		03/18/2022		3,646		309			309		3,955	3,955			
100116295	TUCSON	AZ		07/20/2023		598		780			780		1,377	1,377			
100012323	LANGLOIS	OR		04/28/2017		1,706		(97)			(97)		1,609	1,609			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100118777	MIAMI	FL		07/25/2023		316		(29)			(29)		287	287			
100090376	GALVESTON	TX		12/28/2022		375		(17)			(17)		359	359			
100087922	DAHLONEGA	GA		10/25/2022		2,044		(18)			(18)		2,026	2,026			
100167935	JOURDANTON	TX		09/20/2024		179		(29)			(29)		150	150			
100029179	NORTH SAINT PAUL	MN		10/26/2018		624		198			198		822	822			
100180518	MANDEVILLE	LA		11/26/2024		443		(30)			(30)		412	412			
100028982	OAKLAND	CA		10/26/2018		459		(16)			(16)		443	443			
100032004	SAN DIEGO	CA		03/29/2019		123		111			111		234	234			
100054896	COTTAGE GROVE	OR		03/23/2021		962		(123)			(123)		838	838			
100181255	STATESVILLE	NC		12/06/2024		590		(1)			(1)		589	589			
100067576	ORLANDO	FL		09/23/2021		1,216		(121)			(121)		1,095	1,095			
100013676	HOOKSETT	NH		05/25/2017		645		19			19		664	664			
100064994	COLUMBIA	MD		07/14/2021		1,013		(79)			(79)		934	934			
100071546	WOODBURY	MN		10/14/2021		1,006		(61)			(61)		946	946			
100071570	CHARLOTTESVILLE	VA		10/14/2021		965		(92)			(92)		873	873			
100163266	MORRILTON	AR		08/13/2024		197		(28)			(28)		169	169			
100055712	TOLLAND	CT		03/23/2021		675		(88)			(88)		587	587			
100061888	WILLINGBORO	NJ		07/01/2021		1,011		(68)			(68)		943	943			
100103032	JONESBORO	GA		06/22/2023		350		(80)			(80)		270	270			
100047655	SALINAS	CA		11/20/2020		3,930		(732)			(732)		3,198	3,198			
100049349	RIVERSIDE	CA		11/20/2020		1,067		(266)			(266)		801	801			
100060210	SAINT LOUIS	MO		06/25/2021		1,008		(41)			(41)		968	968			
100012649	MIAMI	FL		05/25/2017		623		(18)			(18)		605	605			
100129794	BAKERSFIELD	CA		09/27/2023		329		(6)			(6)		323	323			
100170436	COLUMBUS	OH		10/09/2024		471		30			30		502	502			
100111236	PATERSON	NJ		06/29/2023		527		229			229		756	756			
100108238	HOUMA	LA		05/24/2023		476		(48)			(48)		428	428			
100120324	DELAND	FL		08/18/2023		466		(24)			(24)		442	442			
100083609	GREEN VALLEY	AZ		07/25/2022		2,476		(38)			(38)		2,438	2,438			
100149836	OMAHA	NE		04/29/2024		564		(33)			(33)		530	530			
100161852	ATLANTIC CITY	NJ		07/31/2024		293		(20)			(20)		273	273			
100081078	LEHIGH ACRES	FL		03/18/2022		1,819		111			111		1,930	1,930			
100100128	CONROE	TX		03/28/2023		290		(10)			(10)		280	280			
100029777	PLANT CITY	FL		10/26/2018		610		154			154		764	764			
100055370	EAST HARTFORD	CT		03/23/2021		597		(100)			(100)		497	497			
100084762	TUCSON	AZ		08/02/2022		356		(102)			(102)		255	255			
100065212	PHILADELPHIA	PA		07/14/2021		1,035		(41)			(41)		994	994			
100071795	COLUMBIA	PA		10/14/2021		916		(113)			(113)		803	803			
100149367	PRINCETON	TX		04/24/2024		559		92			92		650	650			
100149368	PRINCETON	TX		04/24/2024		559		92			92		650	650			
100111716	JACKSON	WI		06/29/2023		335		(4)			(4)		332	332			
100054820	CLITHERALL	MN		03/23/2021		682		(115)			(115)		567	567			
100171151	DES PLAINES	IL		11/22/2024		863		(76)			(76)		787	787			
100042997	DIAMOND BAR	CA		05/28/2020		1,436		19			19		1,456	1,456			
100044794	FAIRFIELD	OH		11/19/2020		633		(99)			(99)		534	534			
100025674	PATCHOGUE	NY		09/20/2018		1,817		657			657		2,473	2,473			
100102195	PUEBLO	CO		04/14/2023		492		41			41		533	533			
100169888	TRENTON	NJ		11/08/2024		457		(52)			(52)		405	405			
100169203	PITTSTON	PA		09/27/2024		446		(22)			(22)		424	424			
100136071	ORLANDO	FL		11/16/2023		427		(62)			(62)		365	365			
100108324	FRESNO	CA		05/24/2023		404		(55)			(55)		349	349			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070697	COCOA	FL		10/01/2021		1,193		(26)			(26)		1,167	1,167			
100075233	ALLEN	TX		12/01/2021		1,138		(20)			(20)		1,117	1,117			
100152869	COLUMBIA	SC		05/22/2024		391		(3)			(3)		388	388			
100031989	LA PUENTE	CA		03/29/2019		832		193			193		1,025	1,025			
100013646	COACHELLA	CA		05/25/2017		1,117		115			115		1,232	1,232			
100081089	CLOVIS	CA		03/18/2022		991		93			93		1,085	1,085			
100176022	INDEPENDENCE	MO		12/20/2024		421		(47)			(47)		374	374			
100128087	SEVIERVILLE	TN		09/08/2023		378		(13)			(13)		364	364			
100084697	BEAVERTON	OR		08/02/2022		382		(4)			(4)		378	378			
100014224	LA PUENTE AREA	CA		09/22/2017		1,143		(37)			(37)		1,107	1,107			
100029950	GARDENA	CA		12/20/2018		2,657		46			46		2,703	2,703			
100134977	HUMBLE	TX		10/30/2023		355		(29)			(29)		326	326			
100174749	GREAT FALLS	MT		10/31/2024		405		(71)			(71)		334	334			
100174767	WEST POINT	CA		10/31/2024		562		(15)			(15)		547	547			
100028476	LORTON	VA		10/26/2018		739		58			58		797	797			
100186790	HIALEAH	FL		12/31/2024		403		(3)			(3)		400	400			
100169208	IRVING	TX		09/27/2024		491		(32)			(32)		459	459			
100000546	BLUE BELL	PA		09/27/2016		6,236		37			37		6,272	6,272			
100112992	CHICAGO	IL		06/29/2023		490		71			71		561	561			
100013294	CHICAGO	IL		05/25/2017		525		147			147		671	671			
100070914	HENDERSON	NV		10/01/2021		1,264		(16)			(16)		1,247	1,247			
100136499	MYRTLE BEACH	SC		11/20/2023		15,790		1,615			1,615		17,405	17,405			
100139199	HOUSTON	TX		12/28/2023		410		(34)			(34)		377	377			
100158547	LAKELAND	FL		07/10/2024		400		(56)			(56)		344	344			
100111346	CATONSVILLE	MD		06/29/2023		831		201			201		1,033	1,033			
100159387	OCALA	FL		07/15/2024		575		99			99		674	674			
100116846	ST GEORGE	UT		07/20/2023		1,039		617			617		1,657	1,657			
100044737	WHITTIER	CA		11/19/2020		1,677		(359)			(359)		1,318	1,318			
100132486	DETROIT	MI		11/03/2023		394		(2)			(2)		392	392			
100153907	FORT WORTH	TX		06/05/2024		252		(60)			(60)		192	192			
100064864	CAPE CORAL	FL		07/14/2021		1,005		(96)			(96)		909	909			
100159628	UTICA	NY		07/15/2024		496		(81)			(81)		415	415			
100055762	VANCOUVER	WA		03/23/2021		491		(60)			(60)		431	431			
100116346	LEANDER	TX		07/20/2023		559		515			515		1,074	1,074			
100071640	ALPHARETTA	GA		10/14/2021		2,276		(119)			(119)		2,157	2,157			
100131850	SILVER SPRING	MD		10/06/2023		383		(29)			(29)		354	354			
100068329	CROSSROADS	TX		08/25/2021		5,766		(235)			(235)		5,531	5,531			
100053842	GLENDALE HEIGHTS	IL		03/23/2021		1,231		(200)			(200)		1,031	1,031			
100149697	MANCHESTER	NH		04/26/2024		499							500	500			
100136196	MOUNT JACKSON	VA		11/20/2023		2,181		60			60		2,240	2,240			
100080942	ELLWOOD CITY	PA		04/01/2022		760		(144)			(144)		616	616			
100113635	TRUMBULL	CT		06/29/2023		235		851			851		1,085	1,085			
100139249	LAVEEN	AZ		12/28/2023		4,778		(331)			(331)		4,448	4,448			
100102144	STAMFORD	CT		04/14/2023		425		(48)			(48)		377	377			
100100137	FORT LAUDERDALE	FL		03/28/2023		283		(19)			(19)		264	264			
100161323	PHOENIX	AZ		07/25/2024		498		(32)			(32)		466	466			
100069194	SULPHUR SPRINGS	TX		09/01/2021		1,083		(26)			(26)		1,057	1,057			
100103214	CHICAGO	IL		04/21/2023		711		(48)			(48)		663	663			
100088938	NEW SMYRNA BEACH	FL		11/15/2022		316		(26)			(26)		290	290			
100129914	CHICAGO	IL		09/27/2023		403		(26)			(26)		377	377			
100112074	DICKINSON	TX		06/29/2023		323		82			82		405	405			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053375	BALTIMORE	MD		03/23/2021		492		(98)			(98)		394	394			
100172917	BEAUMONT	TX		10/25/2024		453		(83)			(83)		370	370			
100154682	TAMPA	FL		07/19/2024		413		(84)			(84)		330	330			
100169210	GENOA CITY	WI		09/27/2024		463		(42)			(42)		421	421			
100117812	WASHINGTON	NC		07/20/2023		472		24			24		497	497			
100134749	FRESNO	CA		10/30/2023		406		(33)			(33)		372	372			
100102069	HIGH POINT	NC		04/14/2023		450		(15)			(15)		435	435			
100030838	STORMVILLE	NY		04/09/2019		476		18			18		494	494			
100108317	BALTIMORE	MD		05/24/2023		443		(34)			(34)		410	410			
100109942	MERIDEN	CT		06/22/2023		434		(36)			(36)		398	398			
100129935	FLORENCE	KY		09/27/2023		387		(33)			(33)		354	354			
100120610	VICTORVILLE	CA		08/18/2023		394		(68)			(68)		325	325			
100156703	PITTSBURGH	PA		06/26/2024		428		(24)			(24)		404	404			
100064958	DUNELLEN	NJ		07/14/2021		3,341		(177)			(177)		3,164	3,164			
100144637	INDIANAPOLIS	IN		03/13/2024		483		(21)			(21)		462	462			
100066877	LEXINGTON	SC		08/02/2021		1,465		1			1		1,466	1,466			
100082598	SEABROOK	TX		04/14/2022		1,585		(81)			(81)		1,504	1,504			
100112262	BOLINGBROOK	IL		06/29/2023		447		1,121			1,121		1,568	1,568			
100054578	YUBA CITY	CA		03/23/2021		754		(201)			(201)		553	553			
100113860	MIAMI	FL		06/29/2023		4,050		810			810		4,860	4,860			
100120338	NORTH CHARLESTON	SC		08/18/2023		341		(32)			(32)		308	308			
100141673	COLORADO SPRINGS	CO		01/30/2024		418		(28)			(28)		390	390			
100175775	VINTON	VA		11/12/2024		(381)		792			792		411	411			
100153420	BALTIMORE	MD		05/30/2024		261		(18)			(18)		244	244			
100064973	GERMANTOWN	MD		07/14/2021		987		(81)			(81)		906	906			
100066832	HARDYSTON	NJ		08/02/2021		1,029		(5)			(5)		1,024	1,024			
100014757	SAN ANTONIO	TX		10/30/2017		2,369		561			561		2,930	2,930			
100146587	HENRICO	VA		03/20/2024		5,935		(128)			(128)		5,807	5,807			
100043324	WESTFORD	MA		08/13/2020		512		(131)			(131)		382	382			
100079694	FRIENDSWOOD	TX		04/25/2022		682		(194)			(194)		488	488			
100115906	FORTH WORTH	TX		07/20/2023		1,647		164			164		1,810	1,810			
100140476	BALTIMORE	MD		01/17/2024		282		(6)			(6)		276	276			
100161955	KANSAS CITY	KS		07/31/2024		338		(35)			(35)		303	303			
100013429	NORTH PORT	FL		05/25/2017		503		152			152		655	655			
100081362	DENVER	CO		03/18/2022		947		55			55		1,002	1,002			
100154910	NORTH MYRTLE BEACH	SC		07/19/2024		475		(90)			(90)		385	385			
100151755	FORT MYERS	FL		05/10/2024		409		59			59		469	469			
100115287	NORTHFIELD	OH		07/17/2023		447		(26)			(26)		420	420			
100091462	COLORADO SPRINGS	CO		01/20/2023		507		(15)			(15)		492	492			
100062066	CANTON	MS		07/01/2021		1,233		(27)			(27)		1,207	1,207			
100108419	PHILADELPHIA	PA		05/25/2023		432		(31)			(31)		401	401			
100152593	KATY	TX		05/17/2024		1,148		6			6		1,155	1,155			
100078851	BALTIMORE	MD		02/24/2022		877		(18)			(18)		859	859			
100010876	STOCKTON	CA		12/23/2016		485		83			83		568	568			
100165061	MILLVILLE	NJ		08/28/2024		1,133		(113)			(113)		1,020	1,020			
100073375	LAKE CHARLES	LA		11/01/2021		695							695	695			
100081844	WEST ALLIS	WI		03/30/2022		679		(13)			(13)		666	666			
100081217	HUNTSVILLE	AL		03/18/2022		957		70			70		1,027	1,027			
100075921	LEWISVILLE	TX		01/07/2022		1,353		(28)			(28)		1,325	1,325			
100141139	WEST BERLIN	NJ		01/30/2024		400		(17)			(17)		383	383			
100102547	SARASOTA	FL		06/07/2023		544		51			51		595	595			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147858	ODESSA	TX		04/08/2024		8,759		(9)			(9)		8,750	8,750			
100150802	WESTFIELD	MA		05/08/2024		426		(25)			(25)		402	402			
100029408	MIRAMAR	FL		10/26/2018		2,650		346			346		2,997	2,997			
100055597	RIVERDALE	MD		03/23/2021		1,054		(110)			(110)		944	944			
100165361	LITTLE ELM	TX		08/29/2024		5,284		(271)			(271)		5,012	5,012			
100126577	HOUSTON	TX		08/30/2023		2,248		(332)			(332)		1,916	1,916			
100086265	BRUNSWICK	GA		09/29/2022		481		(58)			(58)		423	423			
100126897	BELLMAWR	NJ		08/30/2023		(336)		821			821		485	485			
100054895	CANAL WINCHESTER	OH		03/23/2021		916		(105)			(105)		811	811			
100090160	WAYNE	NJ		01/13/2023		1,665		(256)			(256)		1,409	1,409			
100152345	LURAY	VA		05/17/2024		2,041		108			108		2,149	2,149			
100157657	BOWDON	GA		06/28/2024		433		(44)			(44)		389	389			
100029264	MODESTO	CA		10/26/2018		682		133			133		815	815			
100175630	KYLE	TX		11/12/2024		501		11			11		513	513			
100025490	GLENDALE	AZ		09/20/2018		724		93			93		817	817			
100151436	KISSIMMEE	FL		05/10/2024		652		37			37		689	689			
100063405	HOUSTON	TX		07/01/2021		1,206		(11)			(11)		1,195	1,195			
100142172	CALERA	AL		02/29/2024		412		(24)			(24)		388	388			
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		1,043		(55)			(55)		988	988			
100126388	SALISBURY	NC		08/30/2023		400		(29)			(29)		371	371			
100013836	PALMDALE	CA		05/25/2017		205		5			5		210	210			
100182323	PORT SAINT LUCIE	FL		12/12/2024		578		131			131		709	709			
100063579	LAKE CHARLES	LA		07/01/2021		1,019		(39)			(39)		980	980			
100012673	SKOKIE	IL		05/25/2017		457		306			306		763	763			
100069615	FLUSHING	MI		09/01/2021		1,039		(19)			(19)		1,020	1,020			
100068174	TALLAHASSEE	FL		08/25/2021		1,283		(84)			(84)		1,199	1,199			
100132519	HOLYOKE	MA		11/03/2023		388		27			27		415	415			
100155333	KINGMAN	AZ		07/19/2024		407		(74)			(74)		333	333			
100174816	ABERDEEN	MD		10/31/2024		2,176		(138)			(138)		2,038	2,038			
100151206	GAINESVILLE	FL		05/10/2024		463		27			27		491	491			
100156667	KILLEEN	TX		06/24/2024		2,239		(51)			(51)		2,188	2,188			
100173866	AURORA	IL		10/31/2024		453		(61)			(61)		392	392			
100149213	NEW CANEY	TX		04/22/2024		55		(15)			(15)		40	40			
100119711	MONROE	GA		08/08/2023		441		(11)			(11)		430	430			
100068201	ANSONIA	CT		08/25/2021		1,380		(28)			(28)		1,352	1,352			
100031371	MORENO VALLEY	CA		03/29/2019		1,292		191			191		1,483	1,483			
100010966	VICTORVILLE	CA		12/23/2016		949		127			127		1,077	1,077			
100089987	WINTER GARDEN	FL		01/13/2023		319		206			206		524	524			
100120656	GOLD BEACH	OR		08/24/2023		475		(15)			(15)		461	461			
100127664	NICEVILLE	FL		09/08/2023		444		(50)			(50)		394	394			
100043114	BELLINGHAM	WA		05/28/2020		1,163		108			108		1,271	1,271			
100099769	HOMEWOOD	IL		02/28/2023		473		(37)			(37)		436	436			
100054119	BRANSON	MO		03/23/2021		3,456		(237)			(237)		3,218	3,218			
100179877	MADISON	AL		11/25/2024		19,744		720			720		20,464	20,464			
100071571	YOUNGSVILLE	LA		10/14/2021		1,029		(35)			(35)		994	994			
100168787	MIAMI	FL		09/26/2024		492		(54)			(54)		438	438			
100025510	NORTH LAS VEGAS	NV		09/20/2018		713		149			149		861	861			
100049664	NORFOLK	VA		11/20/2020		1,412		(339)			(339)		1,073	1,073			
100174400	MAPLE VALLEY	WA		10/31/2024		1,083		(83)			(83)		1,000	1,000			
100086962	LAS VEGAS	NV		10/24/2022		818		(98)			(98)		720	720			
100176211	LOUISBURG	NC		12/20/2024		349		(36)			(36)		313	313			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141004	ALTAMONTE SPRINGS	FL		02/20/2024		410		(75)			(75)		336	336			
100101012	OCALA	FL		04/28/2023		600		178			178		778	778			
100103627	OCALA	FL		05/08/2023		465		34			34		500	500			
100133111	HOUSTON	TX		11/29/2023		14,195		154			154		14,349	14,349			
100134741	STUART	FL		10/30/2023		650		(41)			(41)		609	609			
100024839	CHANDLER	AZ		09/20/2018		2,601		921			921		3,522	3,522			
100100744	MUNDELEIN	IL		04/28/2023		646		49			49		695	695			
100141758	TOLEDO	OH		01/30/2024		1,066		(29)			(29)		1,037	1,037			
100049941	ANTIOCH	CA		11/20/2020		2,786		(121)			(121)		2,665	2,665			
100065433	EDEN PRAIRIE	MN		07/28/2021		2,230		(18)			(18)		2,212	2,212			
100120516	MAXWELL	TX		08/18/2023		502		(25)			(25)		477	477			
100175804	TROY	NY		11/12/2024		400		(36)			(36)		364	364			
100090952	BAKERSFIELD	CA		01/31/2023		408		(35)			(35)		373	373			
100152291	OKLAHOMA CITY	OK		05/17/2024		526		87			87		613	613			
100043426	LONG BEACH	CA		08/13/2020		1,762		(99)			(99)		1,663	1,663			
100102402	TALLAHASSEE	FL		06/07/2023		567		(103)			(103)		464	464			
100081238	PLANO	TX		03/18/2022		1,847		223			223		2,070	2,070			
100185545	MIRAMAR	FL		12/20/2024		444		(53)			(53)		391	391			
100013685	SUITLAND	MD		05/25/2017		570		26			26		596	596			
100063576	BOWLING GREEN	KY		07/01/2021		1,091		(14)			(14)		1,078	1,078			
100076057	ROCK HILL	SC		01/07/2022		906		(19)			(19)		886	886			
100145838	MISSOURI CITY	TX		03/15/2024		750		(145)			(145)		605	605			
100164537	MABLETON	GA		08/21/2024		28,763		(301)			(301)		28,462	28,462			
100109093	CAIRO	NY		06/05/2023		557		(18)			(18)		539	539			
100084726	GALVESTON	TX		08/02/2022		359		(49)			(49)		310	310			
100155675	SIMSBURY	CT		06/18/2024		580		(54)			(54)		526	526			
100025258	PALMDALE	CA		09/20/2018		987		51			51		1,038	1,038			
100153475	MEMPHIS	TN		05/30/2024		369		(30)			(30)		339	339			
100024959	PATERSON	NJ		09/20/2018		205		612			612		817	817			
100017066	WOONSOCKET	RI		04/26/2018		515		274			274		789	789			
100126553	DINGMANS FERRY	PA		08/30/2023		409		605			605		1,014	1,014			
100146058	MIAMI	FL		03/19/2024		301		(50)			(50)		251	251			
100055560	CALLAHAN	FL		03/23/2021		697		(158)			(158)		538	538			
100151474	RADCLIFF	KY		05/10/2024		401		6			6		407	407			
100132319	AUSTELL	GA		11/03/2023		617		502			502		1,119	1,119			
100000510	LODI	CA		09/27/2016		1,076		(33)			(33)		1,043	1,043			
100139630	HALETHORPE	MD		12/28/2023		435		(4)			(4)		431	431			
100067752	TUCSON	AZ		09/23/2021		948		(96)			(96)		852	852			
100172848	SAN ANTONIO	TX		10/25/2024		219		(10)			(10)		209	209			
100145856	TAMPA	FL		03/15/2024		399		(12)			(12)		388	388			
100174950	SPRING	TX		10/31/2024		484		(56)			(56)		428	428			
100079857	PANAMA CITY BEACH	FL		04/08/2022		539		(152)			(152)		387	387			
100153647	SAINT PETERSBURG	FL		05/31/2024		423		(22)			(22)		400	400			
100114541	BUFORD	GA		06/29/2023		436		(54)			(54)		382	382			
100073120	BELCAMP	MD		11/01/2021		2,693		(64)			(64)		2,630	2,630			
100115489	WEST CHICAGO	IL		07/17/2023		1,041		(32)			(32)		1,009	1,009			
100112025	SEATTLE	WA		06/29/2023		320		679			679		999	999			
100014090	EAGAN	MN		05/25/2017		1,093		189			189		1,283	1,283			
100080009	NORTHVILLE	MI		04/25/2022		562		(27)			(27)		535	535			
100054368	WEST NEW YORK	NJ		03/23/2021		1,031		(228)			(228)		803	803			
100148414	SPRING	TX		04/12/2024		545		105			105		650	650			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127040	MILFORD	CT		08/30/2023		582		567			567		1,149	1,149			
100054416	GLENDALE	AZ		03/23/2021		841		(34)			(34)		807	807			
100151952	ALIQUIPPA	PA		06/14/2024		389		(105)			(105)		284	284			
100079822	GREEN COVE SPRINGS	FL		04/25/2022		561		(14)			(14)		547	547			
100156010	CHARLOTTE	NC		06/18/2024		1,066		(77)			(77)		990	990			
100029350	QUEEN CREEK	AZ		10/26/2018		690		23			23		713	713			
100130370	CHICAGO	IL		09/28/2023		2,351		(93)			(93)		2,258	2,258			
100135954	KATY	TX		11/15/2023		433		(124)			(124)		310	310			
100112285	WASHINGTON	DC		06/29/2023		731		1,020			1,020		1,751	1,751			
100078911	HOUSTON	TX		02/24/2022		2,000		5			5		2,005	2,005			
100184522	BONSALL	CA		12/17/2024		1,122		(67)			(67)		1,055	1,055			
100110666	GARNER	NC		06/30/2023		18,641		(322)			(322)		18,319	18,319			
100136149	CHULA VISTA	CA		12/18/2023		31,679		(1,307)			(1,307)		30,372	30,372			
100032126	SONOMA	CA		03/29/2019		897		40			40		937	937			
100029422	LAS VEGAS	NV		10/26/2018		625		(30)			(30)		595	595			
100163376	ABILENE	TX		09/27/2024		391		(85)			(85)		306	306			
100043622	MIAMI	FL		08/13/2020		829		(105)			(105)		724	724			
100047771	EVERETT	MA		11/20/2020		870		(99)			(99)		771	771			
100144131	SAN ANTONIO	TX		03/07/2024		570		148			148		718	718			
100029667	CHICAGO	IL		10/26/2018		792		76			76		867	867			
100120524	GREENVILLE	NC		08/18/2023		428		(25)			(25)		403	403			
100113015	RIVERVIEW	FL		06/29/2023		1,263		(39)			(39)		1,224	1,224			
100065024	CEDAR CITY	UT		07/14/2021		963		(72)			(72)		891	891			
100044083	PERRIS	CA		08/19/2020		1,219		(53)			(53)		1,167	1,167			
100139422	PAULSBORO	NJ		12/28/2023		156		162			162		318	318			
100141974	SUGAR LAND	TX		02/29/2024		412		(89)			(89)		323	323			
100134872	PENDERGRASS	GA		10/30/2023		25,945		158			158		26,103	26,103			
100161775	TRENTON	NJ		07/31/2024		(126)		503			503		376	376			
100158156	CYPRESS	TX		07/09/2024		20,979		179			179		21,158	21,158			
100014007	BLOOMINGTON	CA		05/25/2017		762		94			94		856	856			
100178214	LONG BEACH	CA		11/19/2024		381		(27)			(27)		354	354			
100074421	LAS VEGAS	NV		12/02/2021		924		(151)			(151)		774	774			
100071776	MIAMI	FL		10/14/2021		834		(53)			(53)		781	781			
100118692	SAINT PAUL	MN		07/25/2023		487		(27)			(27)		459	459			
100116892	LOS ANGELES	CA		07/20/2023		585		139			139		724	724			
100117739	PHILADELPHIA	PA		07/20/2023		473							473	473			
100171784	WINSTON SALEM	NC		10/17/2024		271		(11)			(11)		260	260			
100108347	KANSAS CITY	MO		05/25/2023		471		(25)			(25)		445	445			
100135697	BRANSON	MO		11/09/2023		520		(41)			(41)		479	479			
100142808	GREENFIELD	MA		02/08/2024		895		(58)			(58)		836	836			
100079505	PARIS	TN		04/25/2022		562		(40)			(40)		522	522			
100024300	COLORADO SPRINGS	CO		09/20/2018		977		(34)			(34)		943	943			
100060776	SUFFOLK	VA		06/01/2021		1,444		14			14		1,457	1,457			
100141555	CASA GRANDE	AZ		01/30/2024		2,590		(26)			(26)		2,564	2,564			
100179700	PENSACOLA	FL		11/21/2024		510		122			122		631	631			
100029759	BALTIMORE	MD		10/26/2018		501		212			212		713	713			
100172793	MONROE TOWNSHIP	NJ		12/06/2024		11,420		(433)			(433)		10,986	10,986			
100117987	LEAGUE CITY	TX		07/20/2023		321		(70)			(70)		251	251			
100079175	BAKERSFIELD	CA		02/24/2022		880		(25)			(25)		855	855			
100158991	FORT WORTH	TX		08/15/2024		359		(82)			(82)		278	278			
100044796	DISTRICT HEIGHTS	MD		11/19/2020		214		33			33		248	248			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068966	EDMOND	OK		09/01/2021		1,396		(34)			(34)		1,362	1,362			
100161301	PEMBROKE PINES	FL		07/25/2024		2,172		(100)			(100)		2,072	2,072			
100162667	MERCED	CA		08/12/2024		3,315		155			155		3,470	3,470			
100113108	KINGS PARK	NY		06/29/2023		390		767			767		1,157	1,157			
100081038	MONTGOMERY VILLAGE	MD		03/18/2022		994		87			87		1,080	1,080			
100014477	SANDOWN	NH		09/27/2017		1,091		238			238		1,329	1,329			
100079284	PORT HUENEME	CA		02/28/2022		1,289		25			25		1,314	1,314			
100156881	LAWTON	OK		06/27/2024		388		(24)			(24)		364	364			
100172749	WAUPUN	WI		11/21/2024		412		(40)			(40)		372	372			
100143416	LAUREL	MD		02/16/2024		390							389	389			
100149183	MODESTO	CA		04/22/2024		479		1			1		481	481			
100162272	RICHARDSON	TX		09/06/2024		475		(31)			(31)		443	443			
100146859	URBANA	IL		03/21/2024		326		(50)			(50)		276	276			
100044604	HAYWARD	CA		11/19/2020		1,131		(68)			(68)		1,063	1,063			
100159495	MADISON	OH		07/15/2024		437		(34)			(34)		403	403			
100090226	ELWOOD	IL		01/13/2023		956		(83)			(83)		873	873			
100101526	RALEIGH	NC		04/26/2023		1,858		63			63		1,921	1,921			
100164941	LYNWOOD	IL		08/28/2024		369		(27)			(27)		343	343			
100047833	SAN DIEGO	CA		11/20/2020		868		(190)			(190)		678	678			
100047918	LAS VEGAS	NV		11/20/2020		728		(136)			(136)		591	591			
100091422	OLATHE	KS		02/22/2023		563		(35)			(35)		528	528			
100028777	RIVERSIDE	CA		10/26/2018		2,862		165			165		3,027	3,027			
100043775	STOCKTON	CA		08/13/2020		650		(98)			(98)		552	552			
100013128	LOMPOC	CA		05/25/2017		857		107			107		963	963			
100030979	DISTRICT HEIGHTS	MD		03/29/2019		337		282			282		619	619			
100076406	CORAL SPRINGS	FL		12/23/2021		892		(120)			(120)		772	772			
100129922	MILTON	FL		09/27/2023		401		(24)			(24)		376	376			
100160422	SPRING	TX		07/19/2024		701		(78)			(78)		623	623			
100142468	HOLIDAY	FL		03/08/2024		411		(122)			(122)		289	289			
100100738	MCHENRY	IL		04/28/2023		607		61			61		668	668			
100064940	POMPANO BEACH	FL		07/14/2021		1,023		(87)			(87)		936	936			
100053672	LAKESIDE	CA		03/23/2021		599		(117)			(117)		483	483			
100140953	NAVASOTA	TX		03/28/2024		381		(59)			(59)		322	322			
100141057	BRANDON	FL		02/20/2024		452		(58)			(58)		394	394			
100134678	ONTARIO	OR		10/30/2023		401		(35)			(35)		365	365			
100071793	LANCASTER	CA		10/14/2021		902		(81)			(81)		820	820			
100079675	SURFSIDE BEACH	SC		04/25/2022		551		(112)			(112)		439	439			
100164112	VIRGINIA BEACH	VA		08/21/2024		399		(60)			(60)		339	339			
100017926	CRESSKILL	NJ		05/22/2018		1,082		18			18		1,100	1,100			
100013885	EUREKA	CA		05/25/2017		1,007		85			85		1,092	1,092			
100071530	CITRUS SPGS	FL		10/14/2021		1,001		(60)			(60)		941	941			
100092062	TRENTON	NJ		02/09/2023		385		(33)			(33)		352	352			
100084851	MOUNT DORA	FL		08/02/2022		386		11			11		396	396			
100024646	LAS VEGAS	NV		09/20/2018		599		581			581		1,180	1,180			
100077758	CEDAR PARK	TX		01/03/2022		1,056		(5)			(5)		1,051	1,051			
100114555	LITHONIA	GA		06/29/2023		425		(80)			(80)		346	346			
100065041	SAN BERNARDINO	CA		07/14/2021		1,008		(72)			(72)		936	936			
100110136	LONG POND	PA		06/29/2023		431		(87)			(87)		343	343			
100062969	VICTORVILLE	CA		07/01/2021		1,397		(37)			(37)		1,360	1,360			
100012665	LAS VEGAS	NV		05/25/2017		504		177			177		681	681			
100067148	DESOTO	TX		08/02/2021		1,161		1			1		1,162	1,162			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049018	TAMPA	FL		11/20/2020		1,177		(201)			(201)		976	976			
100174886	GREENWOOD	IN		10/31/2024		324		(66)			(66)		257	257			
100102096	HOUSTON	TX		04/14/2023		1,058		(93)			(93)		965	965			
100013631	SANTA CLARITA	CA		05/25/2017		650		81			81		731	731			
100070498	KATY	TX		09/23/2021		911		(104)			(104)		807	807			
100139478	SPRING	TX		12/28/2023		411		(14)			(14)		396	396			
100078752	BEL AIR	MD		02/25/2022		752		(163)			(163)		589	589			
100025920	MARTINSVILLE	IN		09/20/2018		1,178		50			50		1,228	1,228			
100149688	BLAKESLEE	PA		04/26/2024		505		(54)			(54)		451	451			
100044064	CONCORD	CA		08/19/2020		1,462		168			168		1,631	1,631			
100113534	SAN DIEGO	CA		06/29/2023		340		646			646		986	986			
100047034	FRANKLIN	MI		11/20/2020		980		(218)			(218)		762	762			
100068130	BOLINGBROOK	IL		08/25/2021		959		(58)			(58)		901	901			
100156621	GREENWOOD	AR		06/24/2024		421		2			2		423	423			
100129926	INDEPENDENCE	MO		09/27/2023		418		(18)			(18)		400	400			
100169360	AURORA	IL		09/27/2024		418		(25)			(25)		393	393			
100117586	LA PORTE	TX		07/20/2023		16		510			510		527	527			
100049257	MELROSE PARK	IL		11/20/2020		2,701		(396)			(396)		2,304	2,304			
100057884	FORT WORTH	TX		06/30/2021		1,046		(79)			(79)		967	967			
100043090	MIRAMAR	FL		05/28/2020		665		160			160		825	825			
100065246	FORT WORTH	TX		07/14/2021		1,995		(36)			(36)		1,958	1,958			
100060222	OMAHA	NE		06/25/2021		972		(66)			(66)		907	907			
100031480	PALMDALE	CA		03/29/2019		996		233			233		1,229	1,229			
100064927	BOSTON	MA		07/14/2021		910		(83)			(83)		828	828			
100147642	MIDDLE RIVER	MD		04/04/2024		308		(75)			(75)		233	233			
100054372	NORWALK	IA		03/23/2021		543		(177)			(177)		367	367			
100166378	HOUSTON	TX		10/24/2024		450		(61)			(61)		388	388			
100068475	LEMOORE	CA		08/25/2021		917		(94)			(94)		823	823			
100176619	LAKELAND	FL		11/15/2024		393		(55)			(55)		338	338			
100047984	LOS ANGELES	CA		11/20/2020		960		(131)			(131)		829	829			
100166044	MIAMI	FL		09/06/2024		478		(66)			(66)		413	413			
100024973	YUCAIPA	CA		09/20/2018		565		23			23		588	588			
100060606	SAN BERNARDINO	CA		06/01/2021		1,457		13			13		1,471	1,471			
100066498	LITTLE ELM	TX		08/02/2021		894		(7)			(7)		886	886			
100064513	FREEDOM	PA		07/01/2021		1,065		102			102		1,168	1,168			
100031054	BANNING	CA		03/29/2019		695		174			174		869	869			
100170423	NORTH AUGUSTA	SC		10/09/2024		444		(34)			(34)		409	409			
100129904	KANSAS CITY	MO		09/27/2023		419		(19)			(19)		400	400			
100149185	SAINT LOUIS	MO		04/22/2024		283		(33)			(33)		250	250			
100054348	ALLENTOWN	PA		03/23/2021		943		(122)			(122)		821	821			
100172669	MEADOWS PLACE	TX		11/21/2024		416		(57)			(57)		358	358			
100111488	WATERFORD	WI		06/29/2023		1,901		1,285			1,285		3,186	3,186			
100020222	GALVESTON	TX		07/17/2018		971		(66)			(66)		905	905			
100159938	MIAMI	FL		08/16/2024		404		(95)			(95)		309	309			
100137317	YONKERS	NY		12/01/2023		938		(66)			(66)		873	873			
100169596	FORT WAYNE	IN		09/30/2024		452		(28)			(28)		424	424			
100028976	ORLANDO	FL		10/26/2018		592		9			9		601	601			
100151764	WOODLAKE	CA		05/10/2024		330		(34)			(34)		297	297			
100186201	SOUTH FALLSBURG	NY		12/27/2024		413		(57)			(57)		356	356			
100109248	INDEPENDENCE	MO		07/21/2023		338		(64)			(64)		275	275			
100128062	FRESNO	CA		09/08/2023		523		87			87		609	609			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046479	DANBURY	CT		11/25/2020		398		335			335		733	733			
100101016	MINNEAPOLIS	MN		04/28/2023		600		57			57		656	656			
100146007	LOS ANGELES	CA		03/19/2024		3,378		(170)			(170)		3,208	3,208			
100011477	HYDE PARK	MA		12/23/2016		667		152			152		819	819			
100173818	HAMBURG	NJ		10/31/2024		878		(68)			(68)		810	810			
100091059	FRESNO	CA		01/31/2023		439		(92)			(92)		347	347			
100140753	CHARLOTTE	NC		01/22/2024		442		(81)			(81)		360	360			
100120242	HOUSTON	TX		08/18/2023		398		(22)			(22)		377	377			
100014440	TRACY	CA		09/27/2017		730		168			168		898	898			
100127074	UPPER MARLBOR	MD		08/30/2023		2,301		948			948		3,249	3,249			
100108200	BALTIMORE	MD		05/24/2023		434		(10)			(10)		425	425			
100141783	LAFAYETTE	LA		01/30/2024		489		(57)			(57)		431	431			
100133074	STONE MOUNTAIN	GA		11/29/2023		308		45			45		353	353			
100060889	CROSBY	TX		06/01/2021		975		10			10		985	985			
100152029	OAKHURST	CA		05/15/2024		342		(26)			(26)		316	316			
100126724	STEWARTSTOWN	PA		08/30/2023		2,462		194			194		2,655	2,655			
100129933	TRENTON	NJ		09/27/2023		181		199			199		379	379			
100133509	MIAMI GARDENS	FL		10/19/2023		431		3			3		433	433			
100176792	SAN ANTONIO	TX		11/15/2024		476		(99)			(99)		377	377			
100169260	PHILADELPHIA	PA		09/27/2024		462		(32)			(32)		429	429			
100067821	FRESNO	CA		09/23/2021		949		(89)			(89)		859	859			
100154763	STEPHENS CITY	VA		07/19/2024		382		(81)			(81)		301	301			
100019926	CARROLLTON	TX		07/30/2018		983		(60)			(60)		923	923			
100153966	HOUSTON	TX		06/05/2024		768		(107)			(107)		661	661			
100031362	STOCKTON	CA		03/29/2019		1,060		52			52		1,111	1,111			
100148985	LOS ALAMITOS	CA		04/17/2024		327		(22)			(22)		305	305			
100054491	DOWNINGTOWN	PA		03/23/2021		(702)		1,297			1,297		595	595			
100185127	LA PORTE	IN		12/20/2024		414		(59)			(59)		355	355			
100012762	BAKERSFIELD	CA		05/25/2017		463		192			192		655	655			
100156708	BALTIMORE	MD		06/26/2024		334		(32)			(32)		302	302			
100186654	KERNERSVILLE	NC		12/30/2024		522		48			48		570	570			
100154725	TOMBALL	TX		07/19/2024		445		(65)			(65)		380	380			
100063284	HAMMONTON	NJ		07/01/2021		1,226		9			9		1,236	1,236			
100026217	HUNTINGTON PARK	CA		09/20/2018		666		(31)			(31)		635	635			
100079032	ROSEVILLE	MN		02/24/2022		957		12			12		969	969			
100074944	ROCKY HILL	CT		12/01/2021		1,487		(54)			(54)		1,433	1,433			
100173761	HOLLY LAKE RANCH	TX		10/30/2024		848		(75)			(75)		773	773			
100081429	CAYCE	SC		03/18/2022		1,001		55			55		1,055	1,055			
100066556	KEANSBURG	NJ		08/02/2021		2,049		2			2		2,051	2,051			
100159274	SENECA	SC		07/15/2024		386		(32)			(32)		354	354			
100151951	MABANK	TX		06/14/2024		361		(70)			(70)		291	291			
100013954	PANORAMA CITY	CA		05/25/2017		1,211		113			113		1,324	1,324			
100088874	TAMPA	FL		11/15/2022		344		4			4		349	349			
100060120	ARBUCKLE	CA		06/25/2021		965		(58)			(58)		907	907			
100139280	OCOEE	FL		12/28/2023		388		(27)			(27)		360	360			
100053669	HYDE PARK	MA		03/23/2021		959		(167)			(167)		792	792			
100152799	GARDEN GROVE	CA		05/22/2024		272		(17)			(17)		256	256			
100184444	EL PORTAL	FL		12/17/2024		631		(61)			(61)		570	570			
100139355	TRENTON	NJ		12/28/2023		239		(6)			(6)		233	233			
100149635	TIFFIN	OH		04/26/2024		674		(100)			(100)		574	574			
100028360	LAS CRUCES	NM		10/26/2018		517		209			209		726	726			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136639	ONTARIO	CA		11/22/2023		584		51			51		635	635			
100055742	NASHVILLE	TN		03/23/2021		283		(42)			(42)		241	241			
100076370	LAWRENCEVILLE	GA		12/23/2021		1,182		(218)			(218)		964	964			
100028787	SAINT PETERSBURG	FL		10/26/2018		600		91			91		691	691			
100169362	MIMS	FL		09/27/2024		437		(37)			(37)		400	400			
100067498	HOPE	ME		09/23/2021		922		(95)			(95)		827	827			
100116109	PHILADELPHIA	PA		07/20/2023		1,151		264			264		1,415	1,415			
100031941	ESCONDIDO	CA		03/29/2019		1,143		44			44		1,187	1,187			
100065045	SUNRISE	FL		07/14/2021		3,241		(155)			(155)		3,086	3,086			
100013140	TAMPA	FL		05/25/2017		1,473		558			558		2,031	2,031			
100136781	KANSAS CITY	MO		11/27/2023		416		(21)			(21)		395	395			
100063015	SAPULPA	OK		07/01/2021		671		(43)			(43)		628	628			
100053961	CHICAGO	IL		03/23/2021		904		(93)			(93)		811	811			
100079509	ROSCOE	IL		04/08/2022		899		(24)			(24)		875	875			
100081007	NASHVILLE	TN		03/18/2022		958		57			57		1,015	1,015			
100011592	CENTRAL FALLS	RI		03/08/2017		570		638			638		1,208	1,208			
100067836	WATERTOWN	CT		09/23/2021		914		(117)			(117)		797	797			
100138361	DUNDALK	MD		12/18/2023		672		(32)			(32)		640	640			
100164085	GARLAND	TX		08/21/2024		411		(54)			(54)		357	357			
100119031	GOOSE CREEK	SC		07/27/2023		773		(20)			(20)		753	753			
100162604	SHAWNEE	OK		08/12/2024		471		(5)			(5)		466	466			
100024946	WORCESTER	MA		09/20/2018		402		290			290		692	692			
100167856	CYPRESS	TX		09/20/2024		514		(70)			(70)		443	443			
100175965	WARREN	MI		11/14/2024		693		(65)			(65)		628	628			
100013145	FRESNO	CA		05/25/2017		479		211			211		690	690			
100171353	TYLER	TX		10/16/2024		308		(44)			(44)		264	264			
100152919	JANESVILLE	WI		05/22/2024		444		13			13		456	456			
100078958	CRANBERRY TWP	PA		02/24/2022		1,279		14			14		1,293	1,293			
100175531	SENECA	SC		12/23/2024		1,031		77			77		1,109	1,109			
100143419	OCALA	FL		02/16/2024		2,310		(37)			(37)		2,273	2,273			
100116901	ROBERTSDALE	AL		07/20/2023		2,223		13			13		2,236	2,236			
100025641	LAS VEGAS	NV		09/20/2018		571		75			75		647	647			
100156794	ODESSA	TX		06/26/2024		424		(56)			(56)		368	368			
100063066	WALDORF	MD		07/01/2021		1,309		(36)			(36)		1,273	1,273			
100112644	RINGWOOD	NJ		06/29/2023		177		681			681		858	858			
100134012	CROWN POINT	IN		10/25/2023		350		(26)			(26)		324	324			
100091228	SPRINGFIELD	MA		01/31/2023		344		(40)			(40)		304	304			
100046095	SAN DIEGO	CA		11/25/2020		1,348		9			9		1,357	1,357			
100126288	HAMMONTON	NJ		08/30/2023		409		(36)			(36)		373	373			
100067976	VERO BEACH	FL		09/23/2021		1,057		(94)			(94)		963	963			
100157890	COLUMBUS	OH		07/09/2024		406		(31)			(31)		375	375			
100143666	BEDFORD	TX		02/22/2024		437		(26)			(26)		411	411			
100149429	NORTH CHESTERFIELD	VA		04/24/2024		2,679		(106)			(106)		2,574	2,574			
100090092	CHICAGO	IL		01/13/2023		289		(13)			(13)		276	276			
100152389	LYNCHBURG	VA		05/17/2024		448		(7)			(7)		442	442			
100024990	HIALEAH	FL		09/20/2018		487		78			78		566	566			
100126305	TRENTON	NJ		08/30/2023		424		(32)			(32)		392	392			
100020236	COLORADO SPRINGS	CO		07/17/2018		1,002		(52)			(52)		950	950			
100175854	ALLENTOWN	PA		11/12/2024		428		(12)			(12)		416	416			
100146620	ANNAPOLIS	MD		03/20/2024		488		(2)			(2)		486	486			
100108267	MALDEN	MA		05/24/2023		424		3			3		427	427			

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100081136	BUFFALO	NY		03/18/2022		905		69			69		974	974			
100031633	MIAMI	FL		03/29/2019		3,416		79			79		3,495	3,495			
100154806	MILWAUKEE	WI		07/19/2024		1,941		(240)			(240)		1,701	1,701			
100079787	DESTIN	FL		04/25/2022		556		(42)			(42)		514	514			
100175420	PHILLIPSBURG	NJ		12/23/2024		344		(50)			(50)		293	293			
100138157	JOPPA	MD		12/14/2023		1,972		(44)			(44)		1,928	1,928			
100100995	MIAMI	FL		04/28/2023		976		228			228		1,204	1,204			
100136940	AUBURN	GA		11/28/2023		26,010		67			67		26,077	26,077			
100135893	BALTIMORE	MD		11/13/2023		344		(93)			(93)		251	251			
100057583	TAMPA	FL		06/30/2021		2,865		(182)			(182)		2,683	2,683			
100030981	SALIDA	CA		03/29/2019		1,518		53			53		1,571	1,571			
100170088	LAND O LAKES	FL		10/08/2024		1,116		28			28		1,144	1,144			
100057534	INDIO	CA		06/30/2021		961		(85)			(85)		876	876			
100013257	WILLINGBORO	NJ		05/25/2017		336		50			50		386	386			
100143059	GRINNELL	IA		02/14/2024		306		(57)			(57)		249	249			
100065118	HUNTERSVILLE	NC		07/14/2021		1,018		(63)			(63)		955	955			
100178274	WAUKEGAN	IL		11/19/2024		21,551		(1,072)			(1,072)		20,479	20,479			
100147715	HOMETOWN	IL		04/05/2024		417		(17)			(17)		400	400			
100061365	PANGUITCH	UT		06/01/2021		943		12			12		956	956			
100055177	BLAKESLEE	PA		03/23/2021		626		(138)			(138)		488	488			
100148165	CHARLOTTE	NC		05/15/2024		376		(52)			(52)		324	324			
100116273	DENISON	TX		07/20/2023		660		192			192		852	852			
100176154	PINEHURST	TX		12/20/2024		457		(19)			(19)		438	438			
100081145	MECHANICSVILLE	VA		03/18/2022		1,913		124			124		2,037	2,037			
100133964	TRENTON	NJ		10/25/2023		74		306			306		379	379			
100151137	PARMA	OH		05/09/2024		430		(30)			(30)		400	400			
100090236	CHICAGO	IL		01/13/2023		294		(40)			(40)		254	254			
100182269	POCATELLO	ID		12/12/2024		515		76			76		591	591			
100067530	CYPRESS	TX		09/23/2021		1,010		(58)			(58)		952	952			
100142032	PHILADELPHIA	PA		02/29/2024		420		12			12		433	433			
100114896	ATLANTA	GA		07/13/2023		428		(12)			(12)		415	415			
100185899	MIDDLE RIVER	MD		12/26/2024		438		(37)			(37)		401	401			
100046153	OAKLAND PARK	FL		11/25/2020		189		(65)			(65)		124	124			
100174605	TAMPA	FL		10/31/2024		472		(86)			(86)		386	386			
100166047	GLENDALE	AZ		09/06/2024		364		(25)			(25)		339	339			
100113421	NILES	IL		06/29/2023		212		666			666		878	878			
100067529	BLUE SPRINGS	MO		09/23/2021		1,140		(94)			(94)		1,046	1,046			
100076427	CHAPEL HILL	NC		12/23/2021		950		(43)			(43)		907	907			
100013147	MIRAMAR	FL		05/25/2017		503		58			58		561	561			
100025052	EATONTOWN	NJ		09/20/2018		1,133		59			59		1,192	1,192			
100013242	TOLLESON	AZ		05/25/2017		786		7			7		793	793			
100078834	HOUSTON	TX		02/24/2022		868		(27)			(27)		840	840			
100026893	SACRAMENTO	CA		09/26/2018		1,025		(78)			(78)		947	947			
100127949	HERMITAGE	TN		09/08/2023		1,547		141			141		1,688	1,688			
100116431	ANDERSON	CA		07/20/2023		487		68			68		555	555			
100156185	HIALEAH	FL		06/20/2024		424		(54)			(54)		370	370			
100117328	LAS VEGAS	NV		07/20/2023		672		431			431		1,103	1,103			
100146124	SALEM	NH		03/19/2024		1,033		(92)			(92)		942	942			
100172762	PHILADELPHIA	PA		12/06/2024		435		12			12		448	448			
100165898	MEMPHIS	TN		08/30/2024		468		(7)			(7)		461	461			
100029745	HUNTERSVILLE	NC		10/26/2018		3,366		341			341		3,707	3,707			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103048	CLARKSVILLE	TN		06/22/2023		451		(48)			(48)		403	403			
100136617	MONAHANS	TX		11/22/2023		353		(50)			(50)		303	303			
100130324	WATERBURY	CT		09/28/2023		420		(84)			(84)		335	335			
100128321	BALTIMORE	MD		09/14/2023		258		(15)			(15)		243	243			
100089055	CICERO	IL		01/06/2023		369		(16)			(16)		353	353			
100068374	RIO RANCHO	NM		08/25/2021		918		(31)			(31)		887	887			
100032160	LOS ANGELES	CA		03/29/2019		1,118		48			48		1,166	1,166			
100120288	CONWAY	SC		08/18/2023		1,431		(2)			(2)		1,429	1,429			
100141207	HUDSON	FL		01/30/2024		351		(33)			(33)		318	318			
100049856	DOSWELL	VA		11/20/2020		569		(239)			(239)		329	329			
100170177	WESLEY CHAPEL	FL		10/08/2024		750		4			4		754	754			
100055085	NEW CASTLE	CO		03/23/2021		2,886		(528)			(528)		2,358	2,358			
100067631	MADISON	AL		09/23/2021		960		(81)			(81)		879	879			
100081357	WEST VALLEY CITY	UT		03/18/2022		1,812		150			150		1,961	1,961			
100000618	EVANSTON	IL		09/27/2016		(507)		1,042			1,042		534	534			
100139345	WILLINGBORO	NJ		12/28/2023		351		(26)			(26)		325	325			
100079997	HOLLYWOOD	FL		04/25/2022		579		37			37		615	615			
100060495	SLIDELL	LA		06/01/2021		1,460		16			16		1,476	1,476			
100091252	BALTIMORE	MD		01/31/2023		468		(63)			(63)		405	405			
100126385	EXETER	PA		08/30/2023		111		269			269		380	380			
100011472	AVONDALE	AZ		12/23/2016		1,512		335			335		1,847	1,847			
100078852	WINTER HAVEN	FL		02/24/2022		932		9			9		941	941			
100168711	KATY	TX		09/25/2024		427		(29)			(29)		398	398			
100064333	HAMPTON	GA		07/01/2021		584		58			58		642	642			
100113142	BARTLETT	IL		06/29/2023		763		792			792		1,555	1,555			
100012636	PEMBROKE PINES	FL		05/25/2017		1,098		90			90		1,188	1,188			
100129953	MAYS LANDING	NJ		09/27/2023		406		(32)			(32)		374	374			
100014556	SILVER SPRING	MD		09/27/2017		1,229		496			496		1,725	1,725			
100053899	FLUSHING	NY		03/23/2021		7,242		(395)			(395)		6,847	6,847			
100067145	OCEANSIDE	CA		08/02/2021		2,466		47			47		2,513	2,513			
100115388	TAYLOR	TX		07/17/2023		437		(28)			(28)		409	409			
100138046	BAKERSFIELD	CA		12/13/2023		338		(30)			(30)		308	308			
100157720	TAMPA	FL		06/28/2024		359		(70)			(70)		289	289			
100043461	SHEPHERDSVILLE	KY		08/13/2020		3,046		283			283		3,329	3,329			
100070462	VALPARAISO	FL		09/23/2021		926		(109)			(109)		817	817			
100011260	ARLETA	CA		12/23/2016		1,306		1,753			1,753		3,059	3,059			
100025489	CAMBRIDGE	MN		09/20/2018		624		7			7		631	631			
100031359	MAITLAND	FL		03/29/2019		967		43			43		1,011	1,011			
100165747	RAYMOND	WA		08/29/2024		420		(1)			(1)		420	420			
100071566	CHARLOTTE	NC		10/14/2021		962		(98)			(98)		863	863			
100117260	MANASSAS	VA		07/20/2023		492		36			36		528	528			
100117018	MIAMI	FL		07/20/2023		536		302			302		838	838			
100103518	HARVEYS LAKE	PA		05/08/2023		372		(37)			(37)		335	335			
100175710	WAUKEGAN	IL		11/12/2024		459		(40)			(40)		419	419			
100057696	BROOKHAVEN	PA		06/30/2021		893		(33)			(33)		860	860			
100019948	GLENSHAW	PA		07/30/2018		1,039		(10)			(10)		1,029	1,029			
100153841	HUMBLE	TX		07/10/2024		257		(69)			(69)		188	188			
100155265	BAKERSFIELD	CA		07/19/2024		426		(123)			(123)		303	303			
100152587	CUMMING	GA		05/17/2024		341		82			82		422	422			
100152867	COLUMBUS	OH		05/22/2024		304		(40)			(40)		264	264			
100119052	CHICAGO	IL		07/27/2023		738		(47)			(47)		691	691			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076313	CHARLOTTE	NC		01/07/2022		909		(58)			(58)		852	852			
100100149	WATERBURY	CT		03/28/2023		913		(48)			(48)		866	866			
100127188	SCOTTSDALE	AZ		08/30/2023		5,044		796			796		5,840	5,840			
100117792	EDMOND	OK		07/20/2023		28		455			455		484	484			
100055178	MONROE	NC		03/23/2021		738		(47)			(47)		691	691			
100176952	BROKEN ARROW	OK		11/15/2024		228		(43)			(43)		185	185			
100136798	DALLAS	GA		11/27/2023		352		(24)			(24)		328	328			
100081215	MEMPHIS	TN		03/18/2022		939		29			29		968	968			
100126947	SCHENECTADY	NY		08/30/2023		1,729		(204)			(204)		1,525	1,525			
100162950	WEST MONROE	LA		08/12/2024		462		(26)			(26)		436	436			
100084706	CORNVILLE	AZ		08/02/2022		372		(24)			(24)		348	348			
100049443	CHICAGO	IL		11/20/2020		165		239			239		404	404			
100045872	PALATINE	IL		11/25/2020		739		53			53		792	792			
100128004	FREDERICKSBURG	VA		09/08/2023		797		168			168		965	965			
100131732	HARRISONBURG	VA		10/06/2023		493		70			70		563	563			
100075304	JOSHUA	TX		12/01/2021		1,056		(54)			(54)		1,002	1,002			
100149710	SOUTH FALLSBURG	NY		04/26/2024		398		(15)			(15)		383	383			
100025822	PALMDALE	CA		09/20/2018		1,947		717			717		2,664	2,664			
100161961	FREELAND	PA		07/31/2024		649		(93)			(93)		557	557			
100127038	ELKRIDGE	MD		08/30/2023		519		485			485		1,004	1,004			
100111938	MIDDLE RIVER	MD		06/29/2023		348		487			487		835	835			
100083923	LAUREL	MD		07/12/2022		863		(95)			(95)		768	768			
100126311	BETHLEHEM	PA		08/30/2023		429		(33)			(33)		396	396			
100149170	LAS VEGAS	NV		04/22/2024		1,993		32			32		2,024	2,024			
100048833	EFFORT	PA		11/20/2020		581		75			75		655	655			
100138277	SAN ANTONIO	TX		12/18/2023		3,053		(95)			(95)		2,958	2,958			
100054568	COCOA	FL		03/23/2021		436		(21)			(21)		415	415			
100129901	PORTAGE	IN		09/27/2023		385		(28)			(28)		357	357			
100103122	KANSAS CITY	MO		04/21/2023		424		(30)			(30)		394	394			
100081510	ANTIOCH	CA		03/18/2022		1,058		51			51		1,110	1,110			
100179693	WALKERSVILLE	MD		11/21/2024		5,865		(13)			(13)		5,852	5,852			
100075408	MARICOPA	AZ		12/01/2021		1,191		(42)			(42)		1,150	1,150			
100111083	HESPERIA	CA		06/29/2023		668		141			141		810	810			
100060260	PAWTUCKET	RI		06/25/2021		3,017		(81)			(81)		2,936	2,936			
100071026	BETHLEHEM	PA		10/01/2021		1,006		(32)			(32)		974	974			
100177718	CASTAIC	CA		11/19/2024		704		(96)			(96)		608	608			
100159566	BOYNTON BEACH	FL		07/15/2024		434		(50)			(50)		384	384			
100159598	MIAMI	FL		07/15/2024		387		(27)			(27)		360	360			
100171771	WINNABOW	NC		10/17/2024		998		(70)			(70)		928	928			
100149743	BOLINGBROOK	IL		04/26/2024		424		(23)			(23)		401	401			
100012238	KISSIMMEE	FL		04/28/2017		768		398			398		1,167	1,167			
100102210	CABO SAN LUCAS	MEX		04/17/2023		484							484	484			
100132404	TUCSON	AZ		11/03/2023		397		(7)			(7)		389	389			
100167031	NEW PORT RICHEY	FL		09/13/2024		414		(52)			(52)		362	362			
100071691	VIRGINIA BEACH	VA		10/14/2021		961		(80)			(80)		881	881			
100062781	FRESNO	CA		07/01/2021		985		(53)			(53)		932	932			
100013222	GRIDLEY	CA		05/25/2017		510		155			155		665	665			
100176873	MERRITT ISLAND	FL		11/15/2024		426		(49)			(49)		377	377			
100153871	BALTIMORE	MD		06/05/2024		388		(55)			(55)		333	333			
100029036	MIAMI	FL		10/26/2018		534		342			342		877	877			
100138002	SAN ANTONIO	TX		12/13/2023		514		139			139		653	653			

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100054887	GEORGETOWN	TX		03/23/2021		2,440		(314)			(314)		2,126	2,126			
100186687	SPANISH FORT	AL		12/31/2024		20,480		175			175		20,656	20,656			
100043342	WALKERSVILLE	MD		08/13/2020		1,406		(89)			(89)		1,317	1,317			
100118153	CORDOVA	TN		07/20/2023		459		(15)			(15)		444	444			
100084657	MYRTLE BEACH	SC		08/02/2022		344		(69)			(69)		275	275			
100067859	NORFOLK	VA		09/23/2021		918		(101)			(101)		817	817			
100043335	PHOENIX	AZ		08/13/2020		1,624		22			22		1,646	1,646			
100087667	ALBRIGHTSVILLE	PA		09/29/2022		451		8			8		459	459			
100115275	HICKORY	NC		07/17/2023		450		(28)			(28)		422	422			
100079981	OCALA	FL		04/25/2022		549		(93)			(93)		456	456			
100088284	PORT NORRIS	NJ		10/17/2022		475		(37)			(37)		438	438			
100156709	ROUND LAKE PARK	IL		06/26/2024		397		(56)			(56)		342	342			
100090370	SEASIDE HEIGHTS	NJ		02/03/2023		398		(57)			(57)		342	342			
100173002	ROCKFORD	IL		10/25/2024		506		(25)			(25)		481	481			
100049632	LOS ANGELES	CA		11/20/2020		864		(121)			(121)		743	743			
100150187	FORT WORTH	TX		04/30/2024		333		(69)			(69)		264	264			
100142579	MIRAMAR	FL		02/08/2024		54,733		179			179		54,913	54,913			
100047345	ELK GROVE	CA		11/20/2020		876		(111)			(111)		765	765			
100182283	KERNERSVILLE	NC		12/12/2024		510		57			57		568	568			
100027860	LYMAN	WY		10/26/2018		470		180			180		650	650			
100116219	WEST HARTFORD	CT		07/20/2023		532		508			508		1,040	1,040			
100044644	RAMSEY	NJ		11/19/2020		2,797		150			150		2,947	2,947			
100153853	TULARE	CA		06/05/2024		455		(70)			(70)		385	385			
100014037	DAVIE	FL		05/25/2017		966		101			101		1,067	1,067			
100067502	CAPE CORAL	FL		09/23/2021		924		(104)			(104)		820	820			
100113245	EASLEY	SC		06/29/2023		239		136			136		375	375			
100102100	HOUMA	LA		04/14/2023		298		(35)			(35)		264	264			
100140783	ALBEMARLE	NC		01/22/2024		326		(69)			(69)		257	257			
100053472	MINT HILL	NC		03/23/2021		688		(93)			(93)		595	595			
100054923	WESTMINSTER	CO		03/23/2021		2,945		(49)			(49)		2,897	2,897			
100176136	HOUSTON	TX		12/20/2024		283		(43)			(43)		240	240			
100131877	DALLAS	TX		10/06/2023		405		(38)			(38)		368	368			
100062790	MAYLENE	AL		07/01/2021		1,335		(39)			(39)		1,295	1,295			
100132425	NORTH EAST	MD		11/03/2023		377		16			16		393	393			
100137180	PHILADELPHIA	PA		11/28/2023		387		(49)			(49)		338	338			
100087078	SAN JOSE DEL CABO	MEX		09/26/2022		625							625	625			
100129871	CLEVELAND HEIGHTS	OH		09/27/2023		398		(25)			(25)		372	372			
100055521	BALTIMORE	MD		03/23/2021		648		(113)			(113)		534	534			
100048863	KISSIMMEE	FL		11/20/2020		944		(150)			(150)		794	794			
100103076	FORT WORTH	TX		06/22/2023		457		(64)			(64)		393	393			
100162513	BEAVER FALLS	PA		08/12/2024		521		5			5		526	526			
100130005	ASHLAND	KY		09/27/2023		387		(36)			(36)		351	351			
100103127	AURORA	IL		04/21/2023		421		(32)			(32)		389	389			
100154168	KINGSBURG	CA		07/11/2024		453		(47)			(47)		405	405			
100012700	SAN BERNARDINO	CA		05/25/2017		474		74			74		548	548			
100138967	BROOKLYN	NY		12/21/2023		2,314		242			242		2,555	2,555			
100132712	ORLANDO	FL		11/03/2023		386		(2)			(2)		384	384			
100111840	LIVONIA	MI		06/29/2023		2,216		198			198		2,413	2,413			
100011820	OLDSMAR	FL		03/08/2017		447		153			153		600	600			
100165299	MODESTO	CA		08/29/2024		462		(8)			(8)		454	454			
100018330	DAVENPORT	IA		06/27/2018		978		(8)			(8)		969	969			

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100134962	BALTIMORE	MD		10/30/2023		360		(26)			(26)		334	334			
100135737	LINCOLN	CA		11/10/2023		31,605		931			931		32,537	32,537			
100103085	TRENTON	NJ		04/21/2023		(23)		455			455		432	432			
100174636	PENNSAUKEN	NJ		10/31/2024		444		(66)			(66)		378	378			
100026516	PITTSBURG	CA		09/26/2018		1,455		24			24		1,479	1,479			
100076167	NEW ORLEANS	LA		01/07/2022		1,118		(69)			(69)		1,050	1,050			
100067015	GRAND JUNCTION	CO		08/02/2021		442		(11)			(11)		431	431			
100062705	KISSIMMEE	FL		07/01/2021		998		(78)			(78)		919	919			
100174566	RAYTOWN	MO		10/31/2024		460		(61)			(61)		399	399			
100128317	JONESBORO	GA		09/14/2023		412		(31)			(31)		381	381			
100130146	VILLA PARK	IL		11/15/2023		303		(3)			(3)		300	300			
100141497	MELBOURNE	FL		01/30/2024		317		(38)			(38)		279	279			
100026937	JUPITER	FL		09/26/2018		405		213			213		618	618			
100116835	LAWRENCEVILLE	GA		07/20/2023		861		683			683		1,543	1,543			
100154860	PATTERSON	NY		07/19/2024		405		(70)			(70)		335	335			
100151767	DURHAM	NC		05/10/2024		371		(64)			(64)		307	307			
100044198	DELTONA	FL		08/19/2020		338		12			12		350	350			
100061209	ANGLETON	TX		06/01/2021		1,454		12			12		1,466	1,466			
100176082	DEXTER	IA		12/20/2024		350		(50)			(50)		300	300			
100045937	FENTON	MO		11/25/2020		207		6			6		213	213			
100088947	LAS VEGAS	NV		11/15/2022		452		(17)			(17)		435	435			
100081056	PLANO	TX		03/18/2022		1,615		69			69		1,683	1,683			
100144635	TORRINGTON	CT		03/13/2024		1,120		13			13		1,133	1,133			
100176231	EDWARDSVILLE	PA		12/20/2024		323		(41)			(41)		281	281			
100047114	HENDERSON	NV		11/20/2020		621		(180)			(180)		440	440			
100011665	WESLEY CHAPEL	FL		03/08/2017		754		493			493		1,247	1,247			
100054427	LAUREL	MD		03/23/2021		692		(46)			(46)		646	646			
100114611	BELDING	MI		06/29/2023		431		(36)			(36)		395	395			
100172146	PHILADELPHIA	PA		10/17/2024		393		(55)			(55)		338	338			
100083205	MARBLETON	WY		05/26/2022		893							893	893			
100024609	LINDENHURST	NY		09/20/2018		492		648			648		1,140	1,140			
100030235	UPPER MARLBORO	MD		12/20/2018		3,234		431			431		3,665	3,665			
100019950	FREDERICK	MD		07/30/2018		955		(36)			(36)		919	919			
100081426	AUBURN	AL		03/18/2022		876		39			39		915	915			
100151148	SAINT LOUIS	MO		05/09/2024		362		(83)			(83)		278	278			
100128501	TITUSVILLE	FL		09/15/2023		388		(82)			(82)		306	306			
100126659	DOVER	NH		08/30/2023		423		141			141		564	564			
100132613	SWARTZ CREEK	MI		11/03/2023		275		(9)			(9)		266	266			
100173036	DAYTON	OH		10/25/2024		478		(33)			(33)		445	445			
100081511	HARKER HEIGHTS	TX		03/18/2022		1,134		31			31		1,165	1,165			
100173487	BERWICK	PA		10/29/2024		479		(81)			(81)		398	398			
100049995	WASHINGTON	DC		11/20/2020		563		(140)			(140)		424	424			
100118087	NORTH RIVERSIDE	IL		07/20/2023		208		(11)			(11)		197	197			
100175818	PORT JERVIS	NY		11/12/2024		(297)		716			716		419	419			
100141788	PALMYRA	NJ		01/30/2024		229		(53)			(53)		176	176			
100076190	LINCOLN	NE		01/07/2022		914		(61)			(61)		853	853			
100179956	ELMENDORF	TX		11/25/2024		520		127			127		646	646			
100161004	NORCROSS	GA		07/24/2024		725		(4)			(4)		721	721			
100062484	PORTSMOUTH	VA		07/01/2021		977		(50)			(50)		927	927			
100025310	CARSON CITY	NV		09/20/2018		530		70			70		600	600			
100147261	SCRANTON	PA		03/28/2024		373		(18)			(18)		356	356			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179680	MAGNOLIA	TX		11/21/2024		1,827		178			178		2,005	2,005			
100081495	MUSTANG	OK		03/18/2022		925		71			71		996	996			
100120403	MILWAUKEE	WI		08/18/2023		408		(49)			(49)		360	360			
100142129	CLAYMONT	DE		02/29/2024		398		(44)			(44)		354	354			
100164720	NAPERVILLE	IL		08/23/2024		386		(71)			(71)		315	315			
100016539	GROTON	CT		04/10/2018		995		(57)			(57)		939	939			
100116254	HICKORY	NC		07/20/2023		(674)		1,453			1,453		778	778			
100053554	ARLINGTON	VA		03/23/2021		1,677		(163)			(163)		1,514	1,514			
100081090	NEWTOWN SQUARE	PA		03/18/2022		2,034		84			84		2,118	2,118			
100024881	LAS VEGAS	NV		09/20/2018		969		(101)			(101)		868	868			
100184548	LINCOLN	CA		12/17/2024		878		(48)			(48)		830	830			
100026862	CHICAGO	IL		09/26/2018		1,278		50			50		1,328	1,328			
100171778	JASPER	AL		10/17/2024		493		(75)			(75)		419	419			
100075120	APOPKA	FL		12/01/2021		840		(21)			(21)		819	819			
100091262	MILWAUKEE	WI		01/31/2023		386		(57)			(57)		329	329			
100026903	MORENO VALLEY	CA		09/26/2018		898		10			10		908	908			
100049117	BROCKTON	MA		11/20/2020		674		(53)			(53)		621	621			
100178386	TUCKER	GA		11/21/2024		457		(38)			(38)		418	418			
100042971	BENICIA	CA		05/28/2020		690		71			71		761	761			
100062930	COATESVILLE	PA		07/01/2021		1,321		(34)			(34)		1,287	1,287			
100049713	TEMPLE HILLS	MD		11/20/2020		1,016		(201)			(201)		815	815			
100064460	TWINSBURG	OH		07/01/2021		866		(3)			(3)		863	863			
100158825	NEW CASTLE	DE		07/10/2024		387		(19)			(19)		368	368			
100142134	CLAYMONT	DE		02/29/2024		397		(43)			(43)		354	354			
100142008	CINCINNATI	OH		02/29/2024		362		(64)			(64)		298	298			
100116757	CONROE	TX		07/20/2023		562		499			499		1,061	1,061			
100141594	TEXARKANA	TX		01/30/2024		387		(74)			(74)		313	313			
100047704	BARRE	MA		11/20/2020		662		(18)			(18)		644	644			
100132402	PINELLAS PARK	FL		11/03/2023		408		29			29		437	437			
100076040	ST AUGUSTINE	FL		01/07/2022		906		(85)			(85)		821	821			
100091516	CHICAGO	IL		01/20/2023		3,361		(2,795)			(2,795)		566	566			
100165967	SEBRING	FL		09/06/2024		411		(22)			(22)		389	389			
100108254	MERRILLVILLE	IN		05/24/2023		541		(84)			(84)		458	458			
100137329	BALTIMORE	MD		12/01/2023		303		(55)			(55)		249	249			
100031192	BAKERSFIELD	CA		03/29/2019		991		(180)			(180)		811	811			
100029172	WATERBURY	CT		10/26/2018		315		485			485		799	799			
100025366	WEST PALM BEACH	FL		09/20/2018		1,435		103			103		1,538	1,538			
100028924	LAKE WORTH	FL		10/26/2018		556		39			39		596	596			
100174041	WILSON	NC		10/31/2024		378		(97)			(97)		282	282			
100155368	WASHINGTON	DC		06/18/2024		1,727		(120)			(120)		1,607	1,607			
100148998	ATLANTIC BEACH	NY		04/19/2024		411		(42)			(42)		368	368			
100103419	DOVER	DE		06/16/2023		426		(91)			(91)		335	335			
100100670	PENNSAUKEN	NJ		04/28/2023		637		64			64		701	701			
100167139	OSWEGO	NY		09/13/2024		385		(73)			(73)		312	312			
100068239	SAINT PAUL	MN		08/25/2021		876		(26)			(26)		850	850			
100044080	CORAL SPRINGS	FL		08/19/2020		977		(65)			(65)		912	912			
100080497	RYE	CO		03/10/2022		747		(72)			(72)		675	675			
100013587	PINSON	AL		05/25/2017		745		73			73		818	818			
100088033	ROSHARON	TX		10/25/2022		324		(38)			(38)		287	287			
100141099	TRENTON	NJ		01/30/2024		392		(13)			(13)		379	379			
100075262	FREDERICK	MD		12/01/2021		911		(4)			(4)		907	907			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013400	TEMPE	AZ		05/25/2017		15,457		2,146			2,146		17,603	17,603			
100146055	WASHINGTON	DC		03/19/2024		946		(89)			(89)		857	857			
100135139	WESTMONT	IL		11/03/2023		587		(8)			(8)		579	579			
100156857	MILWAUKEE	WI		06/27/2024		378		(14)			(14)		364	364			
100046391	RIALTO	CA		11/25/2020		735		(52)			(52)		682	682			
100142064	FORT PIERCE	FL		02/29/2024		391		(40)			(40)		351	351			
100011662	MIAMISBURG	OH		03/08/2017		1,013		207			207		1,220	1,220			
100186749	LAKE CITY	FL		12/31/2024		401		(52)			(52)		349	349			
100117162	HOUSTON	TX		07/20/2023		470		213			213		683	683			
100063069	BROWN DEER	WI		07/01/2021		1,307		1			1		1,307	1,307			
100081380	GLENPOOL	OK		03/18/2022		995		34			34		1,029	1,029			
100063232	LEXINGTON	KY		07/01/2021		1,230		(13)			(13)		1,217	1,217			
100116770	SAYREVILLE	NJ		07/20/2023		589		439			439		1,028	1,028			
100186737	KANSAS CITY	MO		12/31/2024		403		(42)			(42)		361	361			
100102963	MIAMI GARDENS	FL		06/22/2023		401		(107)			(107)		294	294			
100119803	NEW ORLEANS	LA		08/08/2023		434							434	434			
100062578	HIALEAH	FL		07/01/2021		1,348		(52)			(52)		1,296	1,296			
100134628	PORT CHARLOTTE	FL		10/30/2023		393		(10)			(10)		383	383			
100156858	INVERNESS	FL		06/27/2024		383		(36)			(36)		347	347			
100043703	CAPITOL HEIGHTS	MD		08/13/2020		530		(82)			(82)		448	448			
100111944	PORTLAND	OR		06/29/2023		265		506			506		770	770			
100178432	KATY	TX		11/21/2024		403		(50)			(50)		353	353			
100069081	MIDVALE	UT		09/01/2021		1,627		(18)			(18)		1,609	1,609			
100175866	WILKES-BARRE	PA		11/12/2024		(120)		487			487		368	368			
100055475	ROCKY MOUNT	NC		03/23/2021		564		(181)			(181)		383	383			
100103613	HOUSTON	TX		05/08/2023		423		(32)			(32)		392	392			
100090039	WAITSBURG	WA		01/13/2023		429		(20)			(20)		410	410			
100130340	YAKIMA	WA		09/28/2023		411		(79)			(79)		333	333			
100047902	DELRAY BEACH	FL		11/20/2020		3,519		(236)			(236)		3,282	3,282			
100060193	METAIRIE	LA		06/25/2021		954		(67)			(67)		887	887			
100043728	SARASOTA	FL		08/13/2020		439		(97)			(97)		342	342			
100175425	N RIDGEVILLE	OH		12/23/2024		390		(55)			(55)		336	336			
100127372	WILMINGTON	VT		08/30/2023		239		871			871		1,110	1,110			
100164290	KILLEEN	TX		08/21/2024		11,441		(81)			(81)		11,360	11,360			
100071547	PORTLAND	OR		10/14/2021		951		(97)			(97)		854	854			
100174489	OPA LOCKA	FL		10/31/2024		1,148		(1)			(1)		1,147	1,147			
100054563	GALLOWAY	NJ		03/23/2021		551		(123)			(123)		428	428			
100088031	ATLANTA	GA		10/25/2022		317		(53)			(53)		263	263			
100027803	BOCA RATON	FL		10/26/2018		2,241		220			220		2,461	2,461			
100154200	BELLEVUE	NE		07/11/2024		416		(54)			(54)		362	362			
100043180	MCLEAN	VA		05/28/2020		2,125		(140)			(140)		1,985	1,985			
100153406	ROCK HILL	NY		05/30/2024		521		(34)			(34)		487	487			
100081423	YAKIMA	WA		03/18/2022		2,358		113			113		2,471	2,471			
100126400	BALTIMORE	MD		08/30/2023		397		(14)			(14)		383	383			
100132739	ROCKFORD	IL		11/03/2023		358		(16)			(16)		342	342			
100115224	KANSAS CITY	MO		07/17/2023		488		(25)			(25)		462	462			
100153870	CHICAGO	IL		06/05/2024		380		16			16		397	397			
100185801	MONTOURSVILLE	PA		12/26/2024		480		(55)			(55)		425	425			
100175976	GREER	SC		11/14/2024		805		26			26		831	831			
100103688	GARLAND	TX		05/08/2023		422		(28)			(28)		394	394			
100102046	PHILADELPHIA	PA		04/14/2023		346		(77)			(77)		269	269			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111792	TEMPLE HILLS	MD		06/29/2023		289		87			87		376	376			
100139388	PHILADELPHIA	PA		12/28/2023		354		(22)			(22)		332	332			
100014276	PALM DESERT	CA		09/27/2017		2,004		365			365		2,370	2,370			
100044293	MOKELUMNE HILL	CA		08/19/2020		814		202			202		1,017	1,017			
100090111	ALEXANDRIA	VA		01/13/2023		240		(67)			(67)		173	173			
100150843	ALBUQUERQUE	NM		05/08/2024		457		34			34		492	492			
100030180	OCEANSIDE	CA		12/20/2018		3,081		299			299		3,380	3,380			
100127385	CHESAPEAKE	VA		08/30/2023		318		702			702		1,020	1,020			
100053850	HARTWICK	NY		03/23/2021		3,309		(919)			(919)		2,390	2,390			
100030274	MONTGOMERY	AL		12/20/2018		770		109			109		879	879			
100071838	FOREST	VA		10/14/2021		2,452		(145)			(145)		2,306	2,306			
100135483	MILLVILLE	DE		11/13/2023		41,304		2,876			2,876		44,180	44,180			
100131610	COCOA BEACH	FL		10/06/2023		426		43			43		468	468			
100048746	UNIONDALE	NY		11/20/2020		863		(77)			(77)		787	787			
100109086	HIALEAH GARDENS	FL		06/05/2023		759		(59)			(59)		699	699			
100176590	INDEPENDENCE	MO		11/15/2024		168,848		(7,993)			(7,993)		160,855	160,855			
100065190	WEST SACRAMENTO	CA		07/14/2021		1,162		(50)			(50)		1,111	1,111			
100152915	LAS VEGAS	NV		05/22/2024		414		(48)			(48)		366	366			
100161827	PHILADELPHIA	PA		07/31/2024		412		6			6		418	418			
100159834	COCONUT CREEK	FL		08/16/2024		2,904		(345)			(345)		2,559	2,559			
100025741	IMPERIAL	CA		09/20/2018		646		117			117		763	763			
100151481	YUKON	OK		05/10/2024		784		48			48		832	832			
100169970	KENT	WA		11/08/2024		177		(28)			(28)		148	148			
100043321	CHICAGO	IL		08/13/2020		352		399			399		750	750			
100084636	MIDDLEBURG	FL		08/02/2022		610		(39)			(39)		571	571			
100070552	WILLIAMSPORT	PA		10/01/2021		1,209		(6)			(6)		1,203	1,203			
100084658	SPRINGFIELD	IL		08/02/2022		368		(17)			(17)		351	351			
100061229	ROMEOVILLE	IL		06/01/2021		1,207		12			12		1,219	1,219			
100011788	SIMPSONVILLE	SC		03/08/2017		1,197		111			111		1,308	1,308			
100084700	CHICAGO	IL		08/02/2022		446		(37)			(37)		409	409			
100169582	MONTGOMERY	AL		09/30/2024		605		(30)			(30)		575	575			
100090058	CAPE CORAL	FL		01/13/2023		901		(28)			(28)		873	873			
100089278	LITTLE ELM	TX		01/26/2023		484		(272)			(272)		213	213			
100100492	PRAIRIE GROVE	AR		04/27/2023		543		40			40		583	583			
100156925	READING	PA		06/27/2024		401		(33)			(33)		368	368			
100011181	EAST FALMOUTH	MA		12/23/2016		3,049		1,085			1,085		4,134	4,134			
100109633	PLANO	TX		06/14/2023		3,434		(81)			(81)		3,353	3,353			
100155994	NEWBURGH	NY		06/18/2024		414		(41)			(41)		373	373			
100136017	WACO	TX		11/16/2023		258		(60)			(60)		198	198			
100149005	SEGUIN	TX		04/19/2024		422		(61)			(61)		361	361			
100150054	ELYRIA	OH		06/14/2024		397		(34)			(34)		364	364			
100128276	BORON	CA		09/14/2023		373		(42)			(42)		331	331			
100155248	GLASGOW	KY		07/19/2024		694		(120)			(120)		573	573			
100064154	HAMDEN	CT		07/01/2021		1,367		121			121		1,488	1,488			
100128035	STEUBEN	ME		09/08/2023		384		(6)			(6)		379	379			
100110231	AUBREY	TX		06/30/2023		3,757		20			20		3,777	3,777			
100046298	REDMOND	OR		11/25/2020		834		(72)			(72)		762	762			
100173862	LEAGUE CITY	TX		10/31/2024		481		(59)			(59)		422	422			
100134343	MARTELLE	IA		10/27/2023		370		(53)			(53)		317	317			
100163297	SACRAMENTO	CA		08/13/2024		337		(30)			(30)		306	306			
100128024	CINCINNATI	OH		09/08/2023		393		(14)			(14)		379	379			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185553	VICTORIA	TX		12/20/2024		358		(116)			(116)		242	242			
100031598	PALMDALE	CA		03/29/2019		678		206			206		884	884			
100112564	BOSTON	MA		06/29/2023		1,798		128			128		1,927	1,927			
100062339	HAMPTON	VA		07/01/2021		606		(38)			(38)		568	568			
100026913	CAMP SPRINGS	MD		09/26/2018		518		416			416		934	934			
100055787	ALBRIGHTSVILLE	PA		03/23/2021		535		3			3		538	538			
100060264	QUAKERTOWN	PA		06/25/2021		934		(32)			(32)		902	902			
100112923	MASTIC	NY		06/29/2023		(27)		900			900		872	872			
100110940	MORENO VALLEY	CA		06/29/2023		1,112		142			142		1,254	1,254			
100136361	CALABASH	NC		11/20/2023		15,175		1,620			1,620		16,795	16,795			
100103166	SCHENECTADY	NY		04/21/2023		420		(34)			(34)		387	387			
100164970	COCOA	FL		08/28/2024		419		(67)			(67)		352	352			
100049899	FEDERAL WAY	WA		11/20/2020		2,439		(153)			(153)		2,286	2,286			
100045915	ORLANDO	FL		11/25/2020		2,585		(37)			(37)		2,548	2,548			
100182322	NEWBERRY	FL		12/12/2024		25,920		1,312			1,312		27,232	27,232			
100185876	HAMPSHIRE	IL		12/26/2024		410		25			25		434	434			
100100982	CONROE	TX		04/28/2023		832		270			270		1,102	1,102			
100054756	NORFOLK	MA		03/23/2021		765		(125)			(125)		640	640			
100153074	MARTINSBURG	WV		06/27/2024		513		(46)			(46)		467	467			
100066745	SPRING	TX		08/02/2021		951		(30)			(30)		921	921			
100168736	FORT LAUDERDALE	FL		09/26/2024		425		(47)			(47)		379	379			
100116216	HOUSTON	TX		07/20/2023		234		157			157		391	391			
100155322	ALLENTOWN	PA		07/19/2024		412		(61)			(61)		352	352			
100185978	CHICAGO	IL		12/26/2024		403		(36)			(36)		366	366			
100067995	GREENACRES	FL		09/23/2021		649		(68)			(68)		581	581			
100165261	FORT WORTH	TX		08/29/2024		437		(67)			(67)		370	370			
100071857	SAN ANTONIO	TX		10/14/2021		845		(84)			(84)		761	761			
100117054	ARNOLD	MO		07/20/2023		571		165			165		736	736			
100117156	PEMBROKE PINES	FL		07/20/2023		(548)		1,042			1,042		494	494			
100011221	CHICAGO	IL		12/23/2016		885		149			149		1,034	1,034			
100116782	PHILADELPHIA	PA		07/20/2023		599		394			394		993	993			
100139010	MIAMI	FL		12/21/2023		349		645			645		994	994			
100028676	RICHFIELD	MN		10/26/2018		714		7			7		721	721			
100150205	BOCA RATON	FL		04/30/2024		53,698		(677)			(677)		53,021	53,021			
100027995	EATONVILLE	WA		10/26/2018		559		(14)			(14)		545	545			
100143071	BURGHILL	OH		02/14/2024		280		(51)			(51)		229	229			
100067756	BOILING SPRINGS	SC		09/23/2021		931		(88)			(88)		844	844			
100175450	KANSAS CITY	MO		12/23/2024		443		(27)			(27)		417	417			
100064870	DENVER	PA		07/14/2021		891		(87)			(87)		804	804			
100067454	EPHRATA	PA		09/23/2021		1,307		(135)			(135)		1,172	1,172			
100057549	WESTMINSTER	MD		06/30/2021		1,021		(4)			(4)		1,018	1,018			
100078253	NOKOMIS	FL		02/10/2022		1,544		(44)			(44)		1,500	1,500			
100149959	ASHEBORO	NC		06/07/2024		301		(52)			(52)		249	249			
100063328	LITTLE ELM	TX		07/01/2021		1,038		(37)			(37)		1,001	1,001			
100159477	SAINT LOUIS	MO		07/15/2024		421		(33)			(33)		389	389			
100031647	LYNWOOD	CA		03/29/2019		694		164			164		858	858			
100143568	SAVANNAH	GA		02/21/2024		399		(20)			(20)		379	379			
100127235	SANTA FE	NM		08/30/2023		2,742		220			220		2,963	2,963			
100049561	FRESNO	CA		11/20/2020		966		(195)			(195)		771	771			
100014575	OTSEGO	MI		09/27/2017		2,418		41			41		2,459	2,459			
100068010	WINTERVILLE	GA		09/23/2021		925		(85)			(85)		840	840			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079891	ZEPHYRHILLS	FL		04/08/2022		541		(50)			(50)		491	491			
100054988	DES PLAINES	IL		03/23/2021		1,081		(96)			(96)		985	985			
100013433	PALMDALE	CA		05/25/2017		726		26			26		752	752			
100102075	LOUISVILLE	KY		04/14/2023		366		(44)			(44)		322	322			
100069912	BURIEN	WA		09/01/2021		1,028		75			75		1,103	1,103			
100176169	SPRING	TX		12/20/2024		4,296		(27)			(27)		4,269	4,269			
100126962	BOYNTON BEACH	FL		08/30/2023		1,446		147			147		1,593	1,593			
100100618	BRADENTON	FL		04/27/2023		557		(90)			(90)		467	467			
100174575	MOUNTAIN GROVE	MO		10/31/2024		493		(77)			(77)		416	416			
100017035	FORT LEE	NJ		05/16/2018		694		(23)			(23)		671	671			
100043057	ANTIOCH	CA		05/28/2020		866		(12)			(12)		855	855			
100164522	FORT WORTH	TX		08/21/2024		544		(165)			(165)		379	379			
100156924	READING	PA		06/27/2024		398		(30)			(30)		368	368			
100064918	NORTH BEACH	MD		07/14/2021		2,046		(133)			(133)		1,912	1,912			
100149716	WILKES-BARRE	PA		04/26/2024		348		(26)			(26)		322	322			
100068347	MOORESVILLE	NC		08/25/2021		1,261		(63)			(63)		1,198	1,198			
100048828	MIAMI	FL		11/20/2020		693		(116)			(116)		577	577			
100156199	DUNEDIN	FL		06/20/2024		552		(43)			(43)		508	508			
100154214	MARANA	AZ		07/11/2024		429		(100)			(100)		329	329			
100114956	NASHVILLE	TN		07/14/2023		402		(1)			(1)		401	401			
100117011	MELBOURNE	FL		07/20/2023		551		253			253		804	804			
100062054	HAMDEN	CT		07/01/2021		1,299		(64)			(64)		1,234	1,234			
100149773	BALTIMORE	MD		04/26/2024		374		(25)			(25)		349	349			
100169986	FAYETTEVILLE	WV		11/08/2024		422		(54)			(54)		368	368			
100181608	NEW HILL	NC		12/09/2024		358		(19)			(19)		338	338			
100160408	LEXINGTON	KY		07/19/2024		3,472		(223)			(223)		3,249	3,249			
100013807	NEW BEDFORD	MA		05/25/2017		1,441		153			153		1,595	1,595			
100087420	VAN	TX		10/25/2022		619		38			38		656	656			
100043015	EASTON	PA		05/28/2020		2,661		(151)			(151)		2,509	2,509			
100184385	BRENHAM	TX		12/16/2024		268		(9)			(9)		258	258			
100133082	HOUSTON	TX		11/29/2023		222		160			160		382	382			
100013862	BROOKLYN PARK	MN		05/25/2017		871		143			143		1,014	1,014			
100177992	TUCSON	AZ		11/19/2024		950		(109)			(109)		841	841			
100156060	OLDSMAR	FL		06/18/2024		339		(110)			(110)		229	229			
100116987	NEW LONDON	CT		07/20/2023		527		486			486		1,013	1,013			
100064895	COVINGTON	GA		07/14/2021		922		(88)			(88)		834	834			
100128836	ROCHESTER	MN		09/21/2023		801		(4)			(4)		797	797			
100064874	SUMMERVILLE	SC		07/14/2021		908		(88)			(88)		820	820			
100129947	ROCKFORD	TN		09/27/2023		432		(21)			(21)		411	411			
100178208	OCEAN ISLE BEACH	NC		11/19/2024		464		50			50		514	514			
100165083	PHILADELPHIA	PA		08/28/2024		433		(1)			(1)		432	432			
100060857	LAWSON	MO		06/01/2021		586		9			9		596	596			
100110762	ALABASTER	AL		08/11/2023		450		(15)			(15)		435	435			
100029087	TEMPE	AZ		10/26/2018		600		37			37		637	637			
100049696	LANCASTER	CA		11/20/2020		933		(207)			(207)		725	725			
100151730	PITTSBURGH	PA		05/10/2024		891		(58)			(58)		833	833			
100141881	BRENTWOOD	TN		03/27/2024		406		(31)			(31)		375	375			
100102950	HAZEL CREST	IL		06/22/2023		270		(88)			(88)		183	183			
100078821	RALEIGH	NC		02/24/2022		893		(15)			(15)		878	878			
100151428	EGG HARBOR CITY	NJ		05/10/2024		410		(10)			(10)		401	401			
100019865	FAIRFAX	VA		07/30/2018		1,644		(41)			(41)		1,603	1,603			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119910	GREENVILLE	SC		08/10/2023		2,594		(97)			(97)		2,496	2,496			
100117403	SAN MARCOS	TX		07/20/2023		1,967		2,359			2,359		4,326	4,326			
100117442	LAS VEGAS	NV		07/20/2023		497		77			77		575	575			
100141125	BALTIMORE	MD		01/30/2024		(130)		531			531		401	401			
100031317	ELIZABETH	NJ		03/29/2019		622		237			237		859	859			
100054827	ORO VALLEY	AZ		03/23/2021		3,656		(90)			(90)		3,566	3,566			
100054104	MAYBROOK	NY		03/23/2021		734		(104)			(104)		629	629			
100131773	GASTON	SC		10/06/2023		481		48			48		528	528			
100103198	PENNS GROVE	NJ		04/21/2023		542		(38)			(38)		505	505			
100149123	SHELBY TOWNSHIP	MI		04/22/2024		396		(50)			(50)		346	346			
100138035	NEW ORLEANS	LA		12/13/2023		351		(44)			(44)		307	307			
100119084	ROGERS	AR		07/27/2023		288		(34)			(34)		254	254			
100050310	ROOSEVELT	NY		11/20/2020		2,514		(252)			(252)		2,262	2,262			
100134556	VINELAND	NJ		10/30/2023		580		(75)			(75)		505	505			
100066797	LOUISVILLE	KY		08/02/2021		1,008		(23)			(23)		985	985			
100113702	LINDSAY	CA		06/29/2023		(20)		348			348		328	328			
100078848	DAVENPORT	FL		02/24/2022		921		25			25		947	947			
100102971	JACKSONVILLE	FL		06/22/2023		442		(44)			(44)		399	399			
100102970	JACKSONVILLE	FL		06/22/2023		442		(44)			(44)		399	399			
100151842	GREENSBORO	GA		05/10/2024		361		(53)			(53)		308	308			
100031536	ROSEVILLE	CA		03/29/2019		1,328		337			337		1,665	1,665			
100053999	PORTAGE DES SIOUX	MO		03/23/2021		418		(235)			(235)		183	183			
100025066	LAS VEGAS	NV		09/20/2018		848		51			51		899	899			
100071757	MERIDEN	CT		10/14/2021		905		(111)			(111)		795	795			
100042999	WASHINGTON	DC		05/28/2020		485		13			13		498	498			
100028852	GREEN COVE SPRINGS	FL		10/26/2018		551		142			142		694	694			
100043156	LAKESIDE	CA		05/28/2020		2,200		173			173		2,372	2,372			
100113459	YONKERS	NY		06/29/2023		279		667			667		946	946			
100156926	READING	PA		06/27/2024		395		(27)			(27)		368	368			
100165972	PHOENIX	AZ		09/06/2024		1,776		(62)			(62)		1,715	1,715			
100088133	PORT WENTWORTH	GA		10/25/2022		316		(4)			(4)		312	312			
100029591	TACOMA	WA		10/26/2018		1,373		143			143		1,515	1,515			
100028438	PINON HILLS	CA		10/26/2018		884		64			64		948	948			
100120543	LIBERTY HILL	TX		08/18/2023		614		(87)			(87)		527	527			
100091579	BATON ROUGE	LA		03/07/2023		448		(88)			(88)		361	361			
100025639	HOFFMAN ESTATES	IL		09/20/2018		475		158			158		633	633			
100071593	MAPLEWOOD	MN		10/14/2021		1,766		(153)			(153)		1,613	1,613			
100026458	MADERA	CA		09/26/2018		1,219		57			57		1,275	1,275			
100184660	MOUNTAIN VILLAGE	CO		12/17/2024		1,977		(166)			(166)		1,811	1,811			
100076133	BIG BEAR LAKE	CA		01/07/2022		874		(83)			(83)		792	792			
100076107	SPRING	TX		01/07/2022		884		(65)			(65)		819	819			
100172636	HEBRON	IN		10/24/2024		1,470		(251)			(251)		1,219	1,219			
100174709	MISSION	TX		10/31/2024		766		(97)			(97)		669	669			
100065333	CLIFTON	VA		07/28/2021		3,042		(195)			(195)		2,847	2,847			
100119019	SELMA	TX		07/27/2023		455		25			25		479	479			
100116188	LOS BANOS	CA		07/20/2023		634		472			472		1,107	1,107			
100169365	KINGSLAND	GA		09/27/2024		234		(91)			(91)		143	143			
100099997	KINGSVILLE	TX		03/28/2023		252		3			3		255	255			
100152826	BAYTOWN	TX		05/22/2024		509		(6)			(6)		503	503			
100100073	MEMPHIS	TN		03/28/2023		277		(2)			(2)		275	275			
100090060	ATLANTA	GA		01/13/2023		257		(72)			(72)		185	185			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185810	YUMA	AZ		12/26/2024		241		(45)			(45)		196	196			
100119944	MIAMI	FL		08/10/2023		369		(31)			(31)		337	337			
100184506	KEARNY	NJ		12/17/2024		3,073		(214)			(214)		2,859	2,859			
100185078	SAN DIEGO	CA		12/20/2024		390		(49)			(49)		341	341			
100030976	MATTESON	IL		03/29/2019		576		95			95		671	671			
100135892	BALTIMORE	MD		11/13/2023		395		(10)			(10)		385	385			
100184372	EUGENE	OR		12/16/2024		572		(63)			(63)		510	510			
100055667	SAN DIEGO	CA		03/23/2021		1,766		(138)			(138)		1,628	1,628			
100179858	DES PLAINES	IL		11/22/2024		1,486		(111)			(111)		1,374	1,374			
100119847	ROCHESTER	NY		08/08/2023		357		(33)			(33)		324	324			
100065592	PHILADELPHIA	PA		07/28/2021		2,222		(169)			(169)		2,053	2,053			
100012637	ORLANDO	FL		05/25/2017		355		197			197		551	551			
100117269	APOPKA	FL		07/20/2023		400		(11)			(11)		389	389			
100182257	HEPHZIBAH	GA		12/12/2024		495		119			119		614	614			
100053758	BOLTON	CT		03/23/2021		3,039		(249)			(249)		2,790	2,790			
100109873	NEW ORLEANS	LA		06/22/2023		393		(28)			(28)		365	365			
100139235	TAMPA	FL		12/28/2023		393		(11)			(11)		382	382			
100071607	MINNEAPOLIS	MN		10/14/2021		990		(64)			(64)		926	926			
100112493	MANSFIELD	MA		06/29/2023		297		225			225		522	522			
100064458	LITTLETON	CO		07/01/2021		1,184		124			124		1,308	1,308			
100116767	EAST BRUNSWICK	NJ		07/20/2023		643		296			296		938	938			
100148143	VENICE	FL		05/15/2024		1,369		(63)			(63)		1,306	1,306			
100027801	HENRYVILLE	PA		10/26/2018		545		88			88		633	633			
100000365	DES MOINES	IA		09/27/2016		1,095		65			65		1,159	1,159			
100029586	DACULA	GA		10/26/2018		652		63			63		715	715			
100130039	CHICAGO	IL		09/27/2023		387		(28)			(28)		359	359			
100049197	MIAMI	FL		11/20/2020		1,202		(208)			(208)		994	994			
100162564	SOUTHBURY	CT		08/12/2024		437		(24)			(24)		413	413			
100101796	MILWAUKEE	WI		03/31/2023		355		(28)			(28)		327	327			
100028362	COLUMBUS	GA		10/26/2018		805		44			44		849	849			
100142854	CHICAGO	IL		02/08/2024		179		(12)			(12)		167	167			
100069535	MEDINA	OH		09/01/2021		897		(36)			(36)		862	862			
100173052	FORT WASHINGTON	MD		10/25/2024		418		(60)			(60)		358	358			
100152864	MISSOURI CITY	TX		05/22/2024		341		(107)			(107)		234	234			
100100311	CHEEKTOWAGA	NY		04/27/2023		627		140			140		768	768			
100028940	LAWRENCEVILLE	GA		10/26/2018		626		55			55		681	681			
100115688	AUBREY	TX		07/20/2023		2,423		77			77		2,500	2,500			
100010872	LELAND	NC		12/23/2016		1,827		299			299		2,126	2,126			
100044240	BARRINGTON	IL		08/19/2020		4,998		329			329		5,327	5,327			
100138779	MASCOTTE	FL		12/21/2023		366		(48)			(48)		318	318			
100128522	ORTONVILLE	MN		09/15/2023		303		(29)			(29)		274	274			
100031517	CATHEDRAL CITY	CA		03/29/2019		609		106			106		715	715			
100113273	GREER	SC		06/29/2023		832		(102)			(102)		731	731			
100013398	MESA	AZ		05/25/2017		533		178			178		710	710			
100143724	EDMONDS	WA		02/26/2024		355		(61)			(61)		294	294			
100070490	BURRILLVILLE	RI		09/23/2021		980		(100)			(100)		880	880			
100143801	HIALEAH	FL		02/28/2024		439		(32)			(32)		407	407			
100167925	FAYETTEVILLE	GA		09/20/2024		467		53			53		521	521			
100109889	KANSAS CITY	MO		06/22/2023		483		(41)			(41)		443	443			
100154626	EL PASO	TX		06/14/2024		1,215		(186)			(186)		1,029	1,029			
100013920	SALINAS	CA		05/25/2017		1,840		297			297		2,137	2,137			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120373	NEW HAVEN	CT		08/18/2023		316		(65)			(65)		251	251			
100117410	RICHMOND	TX		07/20/2023		534		541			541		1,075	1,075			
100063192	YUBA CITY	CA		07/01/2021		2,792		(48)			(48)		2,744	2,744			
100054046	SAN DIEGO	CA		03/23/2021		1,261		(147)			(147)		1,114	1,114			
100112254	CORVALLIS	OR		06/29/2023		311		645			645		956	956			
100079707	SPRING	TX		04/08/2022		558		(75)			(75)		483	483			
100161862	LOCH SHELDRAKE	NY		07/31/2024		6		324			324		330	330			
100078978	SAINT LOUIS	MO		02/24/2022		854		(41)			(41)		813	813			
100078986	SAINT LOUIS	MO		02/24/2022		854		(41)			(41)		813	813			
100081209	STOCKBRIDGE	GA		03/18/2022		1,266		79			79		1,345	1,345			
100091246	LAS VEGAS	NV		01/31/2023		802		(117)			(117)		684	684			
100078809	RALEIGH	NC		02/24/2022		891		(19)			(19)		872	872			
100078823	RALEIGH	NC		02/24/2022		891		(19)			(19)		872	872			
100078825	RALEIGH	NC		02/24/2022		891		(19)			(19)		872	872			
100024137	KILLEEN	TX		09/10/2018		1,425		(185)			(185)		1,240	1,240			
100169255	WACO	TX		09/27/2024		453		(18)			(18)		435	435			
100140903	EAST POINT	GA		02/26/2024		324		(65)			(65)		260	260			
100159527	MARTINEZ	GA		07/15/2024		479		1			1		480	480			
100128854	SOUTH BEND	IN		09/21/2023		398		(16)			(16)		381	381			
100054056	MASTIC	NY		03/23/2021		634		(69)			(69)		565	565			
100140058	SAINT PETERSBURG	FL		01/09/2024		66,741		(2,139)			(2,139)		64,602	64,602			
100060554	MARIETTA	GA		06/01/2021		869							868	868			
100109643	MAGNOLIA	TX		06/14/2023		456		(7)			(7)		449	449			
100139060	BALTIMORE	MD		12/28/2023		362		(30)			(30)		331	331			
100025735	CALEXICO	CA		09/20/2018		550		12			12		562	562			
100063269	SAN ANTONIO	TX		07/01/2021		1,118		(37)			(37)		1,081	1,081			
100181203	BARSTOW	CA		12/06/2024		346		(50)			(50)		296	296			
100014011	GLENDALE	AZ		05/25/2017		619		(19)			(19)		600	600			
100078858	SCOTT	LA		02/24/2022		845		(27)			(27)		818	818			
100090721	JACKSONVILLE	FL		12/29/2022		425		(34)			(34)		391	391			
100141454	CYPRESS	TX		01/30/2024		382		(18)			(18)		364	364			
100062322	SAGINAW	TX		07/01/2021		874		(19)			(19)		854	854			
100100886	BALTIMORE	MD		04/28/2023		7,683		137			137		7,819	7,819			
100144248	RICHMOND	TX		03/08/2024		480		(101)			(101)		379	379			
100154892	KINGMAN	AZ		07/19/2024		437		(48)			(48)		389	389			
100184465	JEFFERSONTON	VA		12/17/2024		567		(32)			(32)		535	535			
100115046	FORT LAUDERDALE	FL		07/14/2023		6,198		(177)			(177)		6,021	6,021			
100026066	CHICAGO	IL		09/20/2018		1,102							1,102	1,102			
100176850	MIAMI	FL		11/15/2024		391		(49)			(49)		342	342			
100180463	LA PORTE	IN		11/26/2024		625		(60)			(60)		564	564			
100011234	RUSKIN	FL		12/23/2016		484		419			419		903	903			
100110130	SHAKOPEE	MN		06/29/2023		10,606		(812)			(812)		9,794	9,794			
100070497	SAN ANTONIO	TX		09/23/2021		881		(104)			(104)		777	777			
100078213	SAN FRANCISCO	CA		02/10/2022		1,303		(95)			(95)		1,208	1,208			
100049862	CARY	IL		11/20/2020		1,006		(151)			(151)		856	856			
100075425	MAGNA	UT		12/01/2021		1,108		(49)			(49)		1,059	1,059			
100012291	YUBA CITY	CA		04/28/2017		565		262			262		828	828			
100073441	ROCK HILL	SC		11/01/2021		666		44			44		711	711			
100091166	MERRIAM WOODS VILLAGE	MO		01/31/2023		476		83			83		559	559			
100169878	STEVENSVILLE	MI		11/08/2024		442		(47)			(47)		396	396			
100113874	BRADENTON BEACH	FL		06/29/2023		4,905		135			135		5,040	5,040			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043717	MOUNT PLEASANT	SC		08/13/2020		565		(115)			(115)		450	450			
100049841	MIAMI	FL		11/20/2020		1,010		(209)			(209)		801	801			
100120386	DECATUR	GA		08/18/2023		431		(66)			(66)		365	365			
100174597	WARNER ROBINS	GA		10/31/2024		359		(71)			(71)		288	288			
100103212	RIVERVIEW	FL		04/21/2023		420		(28)			(28)		392	392			
100099680	FAYETTEVILLE	NC		04/06/2023		386		(55)			(55)		331	331			
100185892	BALTIMORE	MD		12/26/2024		499		(7)			(7)		491	491			
100087966	TAYLORS	SC		10/25/2022		316		(6)			(6)		310	310			
100109649	KENNER	LA		06/14/2023		911		(26)			(26)		885	885			
100088921	CAROLINA BEACH	NC		11/15/2022		305		(12)			(12)		293	293			
100013103	SACRAMENTO	CA		05/25/2017		336		98			98		434	434			
100049653	SOLEDAD	CA		11/20/2020		982		(187)			(187)		795	795			
100164012	OCALA	FL		08/21/2024		416		(78)			(78)		338	338			
100101153	NEW HAVEN	CT		04/28/2023		595		358			358		953	953			
100126933	ONTARIO	CA		08/30/2023		813		427			427		1,240	1,240			
100150152	DECATUR	GA		06/14/2024		355		(107)			(107)		248	248			
100103295	OROSI	CA		04/27/2023		1,684		(52)			(52)		1,632	1,632			
100062971	LITTLEROCK	CA		07/01/2021		2,494		(61)			(61)		2,433	2,433			
100078936	RALEIGH	NC		02/24/2022		862		(26)			(26)		836	836			
100057550	CIBOLO	TX		06/30/2021		1,009		(4)			(4)		1,005	1,005			
100138387	METAIRIE	LA		12/18/2023		4,159		(115)			(115)		4,044	4,044			
100141106	PHILADELPHIA	PA		01/30/2024		552		(45)			(45)		506	506			
100029348	WOODBRIDGE	VA		10/26/2018		1,315		332			332		1,648	1,648			
100112229	SUWANEE	GA		06/29/2023		639		543			543		1,182	1,182			
100101791	PHILADELPHIA	PA		03/31/2023		152		(17)			(17)		135	135			
100102554	O FALLON	MO		06/07/2023		1,349		(72)			(72)		1,278	1,278			
100161885	HOUSTON	TX		07/31/2024		406		(25)			(25)		381	381			
100084789	HOUSTON	TX		08/02/2022		356		(72)			(72)		285	285			
100114311	SACRAMENTO	CA		06/29/2023		336		263			263		600	600			
100057724	OCALA	FL		06/30/2021		949		(78)			(78)		871	871			
100117992	LAKE WYLIE	SC		07/20/2023		513		(50)			(50)		463	463			
100099938	CARPENTERSVILLE	IL		03/28/2023		400		(31)			(31)		370	370			
100179870	MYRTLE BEACH	SC		11/22/2024		474		(57)			(57)		417	417			
100077959	FREEPORT	TX		02/18/2022		879		(171)			(171)		708	708			
100156084	EAU CLAIRE	WI		06/18/2024		359		(61)			(61)		299	299			
100071856	CHARLESTON	WV		10/14/2021		864		(105)			(105)		759	759			
100031764	RIVERSIDE	CA		03/29/2019		1,294		364			364		1,658	1,658			
100154512	MCFARLAND	CA		06/14/2024		766		(55)			(55)		711	711			
100148422	STATESVILLE	NC		04/12/2024		23,662		103			103		23,766	23,766			
100011541	RIVERVIEW	FL		03/08/2017		9		544			544		553	553			
100129944	LANCASTER	PA		09/27/2023		369		(18)			(18)		352	352			
100049210	NEWARK	NJ		11/20/2020		1,006		(141)			(141)		865	865			
100179679	YUKON	OK		11/21/2024		484		45			45		529	529			
100049209	MIAMI	FL		11/20/2020		717		(102)			(102)		615	615			
100116838	KATY	TX		07/20/2023		533		601			601		1,134	1,134			
100065005	BALTIMORE	MD		07/14/2021		955		(74)			(74)		881	881			
100049796	EL MONTE	CA		11/20/2020		946		(163)			(163)		784	784			
100100856	SEATTLE	WA		04/28/2023		664		149			149		813	813			
100179722	DAPHNE	AL		11/21/2024		519		89			89		608	608			
100060234	RIO RANCHO	NM		06/25/2021		928		(76)			(76)		851	851			
100135783	CHICO	CA		11/10/2023		427		836			836		1,263	1,263			

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100168703	SPRING HILL	FL		09/25/2024		418		(85)			(85)		333	333			
100149809	MOUNT AIRY	NC		04/26/2024		411		8			8		419	419			
100163240	MONTGOMERY VILLAGE	MD		08/13/2024		373		(41)			(41)		331	331			
100057539	BURLESON	TX		06/30/2021		980		(27)			(27)		953	953			
100179758	TRINITY	NC		11/21/2024		497		61			61		558	558			
100146399	EL DORADO HILLS	CA		03/19/2024		272		(21)			(21)		251	251			
100013648	ROSELLE	NJ		05/25/2017		783		92			92		875	875			
100068848	ELGIN	IL		09/01/2021		1,262		(43)			(43)		1,219	1,219			
100126346	FORT LAUDERDALE	FL		08/30/2023		145		(9)			(9)		135	135			
100181334	PORT SAINT LUCIE	FL		12/06/2024		1,102		(67)			(67)		1,035	1,035			
100131879	LA CROSSE	WI		10/06/2023		414		(25)			(25)		390	390			
100048759	LAKEWOOD	WA		11/20/2020		3,599		(237)			(237)		3,363	3,363			
100176730	SAN ANTONIO	TX		11/15/2024		2,068		72			72		2,140	2,140			
100082578	PALATINE	IL		04/20/2022		3,607		(12)			(12)		3,594	3,594			
100082225	PLAYAS DE ROSARITO	MEX		04/14/2022		611							611	611			
100048939	LAND O LAKES	FL		11/20/2020		846		(124)			(124)		722	722			
100079630	LAS VEGAS	NV		04/08/2022		872		36			36		908	908			
100113863	WASHINGTON	DC		06/29/2023		3,495		588			588		4,083	4,083			
100057815	CEDAR CITY	UT		06/30/2021		906		(76)			(76)		830	830			
100141501	BALTIMORE	MD		01/30/2024		310		(57)			(57)		253	253			
100053543	GREENSBORO	NC		03/23/2021		1,604		(414)			(414)		1,190	1,190			
100079518	ATHENS	AL		04/25/2022		547		(13)			(13)		534	534			
100166445	AUSTIN	TX		10/31/2024		429		(70)			(70)		358	358			
100165312	CERES	CA		08/29/2024		451		(7)			(7)		443	443			
100025886	AVERY	CA		09/20/2018		520		126			126		645	645			
100119116	ROUND ROCK	TX		07/28/2023		491		257			257		748	748			
100057947	BAKERSFIELD	CA		06/30/2021		961		(80)			(80)		881	881			
100156876	GAFFNEY	SC		06/27/2024		393		(27)			(27)		366	366			
100031874	LODI	CA		03/29/2019		652		235			235		887	887			
100158562	WILMINGTON	DE		07/10/2024		357		(79)			(79)		278	278			
100031750	VALLEJO	CA		03/29/2019		550		(47)			(47)		502	502			
100149851	QUANTICO	MD		04/29/2024		408		(30)			(30)		377	377			
100136068	SMITHFIELD	NC		11/16/2023		493		(45)			(45)		447	447			
100014178	GREENBACKVILLE	VA		05/25/2017		591		56			56		646	646			
100067773	LAS CRUCES	NM		09/23/2021		911		(101)			(101)		811	811			
100127129	INGLEWOOD	CA		08/30/2023		594		80			80		674	674			
100112963	SUN VALLEY	NV		06/29/2023		2,253		(135)			(135)		2,118	2,118			
100112717	SYLMAR	CA		06/29/2023		288		701			701		988	988			
100146302	ALPINE	CA		03/19/2024		617		(57)			(57)		560	560			
100025580	SACRAMENTO	CA		09/20/2018		855		2			2		857	857			
100065233	HOUSTON	TX		07/14/2021		976		(31)			(31)		945	945			
100116866	MIAMI	FL		07/20/2023		475		(13)			(13)		462	462			
100081103	MORRISTOWN	TN		03/18/2022		886		46			46		932	932			
100076691	CULVER CITY	CA		12/30/2021		855		(164)			(164)		692	692			
100175813	PORT JERVIS	NY		11/12/2024		(325)		745			745		420	420			
100065282	BUFORD	GA		07/28/2021		3,026		(123)			(123)		2,903	2,903			
100117946	SUN CITY CENTER	FL		07/20/2023		(941)		1,775			1,775		834	834			
100080180	ALBUQUERQUE	NM		02/25/2022		933		(51)			(51)		882	882			
100113613	RIVERSIDE	NJ		06/29/2023		114		788			788		902	902			
100118130	PASADENA	TX		07/20/2023		247		(67)			(67)		179	179			
100028063	SOMERSET	CA		10/26/2018		538		126			126		664	664			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126342	CARPENTERSVILLE	IL		08/30/2023		79		301			301		379	379			
100029254	SACRAMENTO	CA		10/26/2018		186		279			279		466	466			
100060615	MAPLEWOOD	MN		06/01/2021		1,751		14			14		1,765	1,765			
100065056	BALTIMORE	MD		07/14/2021		971		(67)			(67)		903	903			
100173943	BALTIMORE	MD		10/31/2024		441		(57)			(57)		383	383			
100071801	WATERBURY	CT		10/14/2021		906		(101)			(101)		806	806			
100153602	WILMINGTON	DE		05/31/2024		389		(31)			(31)		359	359			
100065159	WEST NEW YORK	NJ		07/14/2021		931		(48)			(48)		882	882			
100112609	WILLISTON	VT		06/29/2023		1,058		162			162		1,220	1,220			
100075369	ELK GROVE	CA		12/01/2021		1,218		(36)			(36)		1,182	1,182			
100013559	LEMOORE	CA		05/25/2017		652		102			102		754	754			
100153869	TUCSON	AZ		06/05/2024		425		12			12		437	437			
100117783	TORRANCE	CA		07/20/2023		23		451			451		474	474			
100065002	CHARLOTTE	NC		07/14/2021		959		(74)			(74)		885	885			
100134474	FRESNO	CA		10/30/2023		413							413	413			
100030918	BRONX	NY		04/09/2019		612		265			265		876	876			
100043502	RUTHERFORDTON	NC		08/13/2020		655		(120)			(120)		535	535			
100113417	RANDALLSTOWN	MD		06/29/2023		180		644			644		824	824			
100182466	GREENVILLE	SC		12/12/2024		445		17			17		462	462			
100116865	LEAGUE CITY	TX		07/20/2023		406		15			15		422	422			
100164225	GWYNN OAK	MD		08/21/2024		403		(74)			(74)		329	329			
100026447	DEERFIELD BEACH	FL		09/26/2018		525		224			224		749	749			
100172152	MINNEAPOLIS	MN		10/17/2024		384		(55)			(55)		330	330			
100141185	MEMPHIS	TN		01/30/2024		357		(33)			(33)		323	323			
100065080	STOCKTON	CA		07/14/2021		1,396		(77)			(77)		1,318	1,318			
100119881	LAKE ZURICH	IL		08/10/2023		424		(87)			(87)		337	337			
100116187	FLORIDA CITY	FL		07/20/2023		560		319			319		879	879			
100068394	JACKSONVILLE	FL		08/25/2021		900		(103)			(103)		797	797			
100156364	WARREN	MI		07/25/2024		398		(87)			(87)		311	311			
100076002	OLD HICKORY	TN		01/07/2022		1,957		(36)			(36)		1,921	1,921			
100116162	LAWRENCEVILLE	GA		07/20/2023		(1,412)		2,039			2,039		627	627			
100175883	LUZERNE	PA		11/12/2024		387		(29)			(29)		358	358			
100060955	MEMPHIS	TN		06/01/2021		1,328		12			12		1,341	1,341			
100071688	CAPE CORAL	FL		10/14/2021		1,667		(118)			(118)		1,550	1,550			
100054218	MCKINNEY	TX		03/23/2021		7,217		(43)			(43)		7,174	7,174			
100060860	DISTRICT HEIGHTS	MD		06/01/2021		873		12			12		885	885			
100147825	NORTH LAS VEGAS	NV		04/08/2024		458		(7)			(7)		451	451			
100049192	CRYSTAL LAKE	IL		11/20/2020		546		55			55		601	601			
100062732	BRIDGEPORT	CT		07/01/2021		1,310		(47)			(47)		1,263	1,263			
100126335	TOMS RIVER	NJ		08/30/2023		399		(32)			(32)		367	367			
100170914	ATLANTA	GA		10/11/2024		391		(46)			(46)		346	346			
100074063	VENTANAS DEL MAR	MEX		11/05/2021		605							605	605			
100160372	SPRING	TX		09/06/2024		381		(70)			(70)		311	311			
100115434	VISALIA	CA		07/17/2023		777		36			36		813	813			
100020349	PLAINFIELD	NJ		07/27/2018		1,065		(162)			(162)		903	903			
100103598	BURBANK	IL		05/08/2023		456		(44)			(44)		412	412			
100156560	NORTH LAS VEGAS	NV		06/24/2024		3,465		(17)			(17)		3,447	3,447			
100127955	BALTIMORE	MD		09/08/2023		816		105			105		921	921			
100112820	PALATINE	IL		06/29/2023		624		505			505		1,129	1,129			
100011712	HUNTINGTON STATION	NY		03/08/2017		1,183		1,277			1,277		2,460	2,460			
100138279	SPRING	TX		12/18/2023		2,420		(360)			(360)		2,060	2,060			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055310	RANCHO CUCAMONGA	CA		03/23/2021		1,005		(69)			(69)		935	935			
100147981	SAINT ROBERT	MO		04/10/2024		791		(51)			(51)		740	740			
100186646	NORTH EAST	PA		12/30/2024		458							458	458			
100128729	PITTSBURGH	PA		09/21/2023		404		(21)			(21)		383	383			
100169474	ALBUQUERQUE	NM		09/30/2024		427		(48)			(48)		379	379			
100110122	BAYTOWN	TX		06/23/2023		363		(23)			(23)		341	341			
100014250	WALDORF	MD		09/27/2017		1,052		134			134		1,186	1,186			
100055190	PONTE VEDRA BEACH	FL		03/23/2021		796		(62)			(62)		733	733			
100068100	MEDFORD	OR		08/25/2021		978		(39)			(39)		939	939			
100127384	PARKER	CO		08/30/2023		285		703			703		988	988			
100103138	LANSING	IL		04/21/2023		440		(26)			(26)		414	414			
100131837	SEABROOK	TX		10/06/2023		1,625		(266)			(266)		1,358	1,358			
100133338	AURORA	IL		11/29/2023		394		(35)			(35)		359	359			
100011906	PLANT CITY	FL		03/08/2017		609		130			130		739	739			
100174782	TALLAHASSEE	FL		10/31/2024		433		(57)			(57)		377	377			
100113291	WEST HAVEN	CT		06/29/2023		589		24			24		612	612			
100103654	COLLEGE STATION	TX		05/08/2023		199		20			20		219	219			
100127231	FAYETTEVILLE	NC		08/30/2023		2,685		444			444		3,128	3,128			
100149316	NEW ORLEANS	LA		04/24/2024		673		37			37		710	710			
100053467	SICKLERVILLE	NJ		03/23/2021		2,461		(18)			(18)		2,443	2,443			
100149779	DARBY	PA		04/26/2024		405		(11)			(11)		393	393			
100029318	LEVITTOWN	PA		10/26/2018		486		182			182		668	668			
100134263	SILVER SPRING	MD		10/27/2023		293		(40)			(40)		253	253			
100043516	DANBURY	CT		08/13/2020		485		215			215		700	700			
100087176	MAYO	FL		10/25/2022		19,918		1,545			1,545		21,463	21,463			
100062989	HAMILTON	GA		07/01/2021		996		(38)			(38)		958	958			
100048526	MACUNGIE	PA		11/20/2020		685		(128)			(128)		557	557			
100163274	DOUGLAS CITY	CA		08/13/2024		534		(44)			(44)		490	490			
100043117	WARWICK	NY		05/28/2020		3,289		134			134		3,422	3,422			
100023450	SAN DIEGO	CA		08/16/2018		954		(31)			(31)		923	923			
100185117	KANSAS CITY	MO		12/20/2024		380		(41)			(41)		339	339			
100061275	METAIRIE	LA		06/01/2021		324		5			5		330	330			
100155339	INDIANAPOLIS	IN		07/19/2024		434		(56)			(56)		378	378			
100054963	CHICAGO	IL		03/23/2021		572		(70)			(70)		502	502			
100120368	PARKVILLE	MD		08/18/2023		380		(90)			(90)		290	290			
100054380	LAS VEGAS	NV		03/23/2021		2,290		(158)			(158)		2,132	2,132			
100057910	FAIRBORN	OH		06/30/2021		2,246		(12)			(12)		2,234	2,234			
100153910	DYER	IN		06/05/2024		422		16			16		437	437			
100117001	DEER PARK	TX		07/20/2023		521		186			186		707	707			
100079713	PORT CHARLOTTE	FL		04/08/2022		520		(135)			(135)		385	385			
100025257	HIALEAH	FL		09/20/2018		853		88			88		941	941			
100064209	SANFORD	FL		07/01/2021		871		106			106		977	977			
100175616	BAYTOWN	TX		11/12/2024		509		37			37		546	546			
100091670	GARDNER	MA		01/27/2023		317		(18)			(18)		299	299			
100068345	HERMITAGE	TN		08/25/2021		1,241		(120)			(120)		1,121	1,121			
100109137	PALM BAY	FL		06/09/2023		754		(38)			(38)		715	715			
100152487	BELTSVILLE	MD		05/16/2024		308		(15)			(15)		292	292			
100044219	CHICAGO	IL		08/19/2020		883		212			212		1,095	1,095			
100084787	WHEELING	IL		08/02/2022		1,134		24			24		1,158	1,158			
100131573	MACON	GA		10/05/2023		331		(10)			(10)		321	321			
100061024	GLENN HEIGHTS	TX		06/01/2021		1,394		13			13		1,407	1,407			

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100150806	DOVER	DE		05/08/2024		420		(14)			(14)		406	406			
100144509	KATY	TX		04/26/2024		432		(116)			(116)		316	316			
100064787	TUCSON	AZ		07/14/2021		882		(97)			(97)		785	785			
100020036	DENVER	CO		07/30/2018		5,083		(95)			(95)		4,988	4,988			
100075969	MILFORD	OH		01/07/2022		931							931	931			
100178338	SAINT CLOUD	FL		11/19/2024		492		(49)			(49)		443	443			
100024355	LOS BANOS	CA		09/20/2018		938		1			1		939	939			
100029416	LEVITTOWN	PA		10/26/2018		559		152			152		712	712			
100023560	OWINGS MILLS	MD		09/04/2018		951		(39)			(39)		912	912			
100025424	LAUREL	MD		09/20/2018		444		127			127		571	571			
100065121	FOUNTAIN INN	SC		07/14/2021		984		(59)			(59)		925	925			
100046677	BOISE	ID		11/25/2020		780		(47)			(47)		733	733			
100153982	GAINESVILLE	GA		06/05/2024		320		(93)			(93)		227	227			
100148052	ROCHESTER	MN		04/10/2024		575		(51)			(51)		524	524			
100128232	MEMPHIS	TN		09/14/2023		388		(12)			(12)		376	376			
100076083	MICHIGAN CITY	IN		01/07/2022		848		(77)			(77)		771	771			
100115293	PERTH AMBOY	NJ		07/17/2023		1,457		(70)			(70)		1,387	1,387			
100088908	JACKSONVILLE	FL		11/15/2022		15		57			57		72	72			
100157616	OKLAHOMA CITY	OK		06/28/2024		429		(72)			(72)		357	357			
100028483	RIVERSIDE	CA		10/26/2018		557		(6)			(6)		552	552			
100117313	CLERMONT	FL		07/20/2023		573		559			559		1,132	1,132			
100128871	BURLESON	TX		09/21/2023		341		(25)			(25)		316	316			
100062706	COLORADO SPRINGS	CO		07/01/2021		1,217		(36)			(36)		1,181	1,181			
100055624	SAN ANTONIO	TX		03/23/2021		1,079		121			121		1,199	1,199			
100172705	ROMEOVILLE	IL		11/21/2024		441		(35)			(35)		405	405			
100062785	PITTSVIEW	AL		07/01/2021		1,281		(44)			(44)		1,237	1,237			
100177771	EASTVALE	CA		11/19/2024		1,572		(62)			(62)		1,510	1,510			
100174447	MOUNT VERNON	WA		10/31/2024		881		(52)			(52)		829	829			
100117092	ASHEVILLE	NC		07/20/2023		(553)		1,151			1,151		599	599			
100139236	EASTON	PA		12/28/2023		274		78			78		352	352			
100169900	CLEARWATER	FL		11/08/2024		385		(46)			(46)		340	340			
100172873	GRAND RAPIDS	MI		10/25/2024		409		(41)			(41)		368	368			
100139238	EASTON	PA		12/28/2023		274		78			78		352	352			
100119127	OWENSBORO	KY		07/28/2023		686		501			501		1,188	1,188			
100112212	CHICAGO	IL		06/29/2023		409		222			222		630	630			
100031320	VENICE	FL		03/29/2019		820		(83)			(83)		737	737			
100013289	FRANKFORD	DE		05/25/2017		489		209			209		698	698			
100156319	DUBLIN	GA		07/25/2024		399		(59)			(59)		340	340			
100043095	PARLIER	CA		05/28/2020		949		61			61		1,011	1,011			
100142099	KANNAPOLIS	NC		02/29/2024		334		(66)			(66)		267	267			
100055150	JACKSONVILLE	FL		03/23/2021		1,164		(284)			(284)		879	879			
100153493	MONTICELLO	NY		05/30/2024		(5,916)		239			239		(5,678)	748		6,426	6,426
100139230	EASTON	PA		12/28/2023		274		79			79		352	352			
100025652	CAPE ELIZABETH	ME		09/20/2018		1,374		89			89		1,463	1,463			
100088177	MOORE	OK		10/25/2022		303		(29)			(29)		275	275			
100079031	PIKE ROAD	AL		02/24/2022		890		(8)			(8)		882	882			
100176937	LANDRUM	SC		11/15/2024		411		(83)			(83)		328	328			
100139232	EASTON	PA		12/28/2023		274		79			79		352	352			
100150102	STONE MOUNTAIN	GA		06/14/2024		517		(85)			(85)		432	432			
100065003	OMAHA	NE		07/14/2021		2,199		(118)			(118)		2,081	2,081			
100171338	BOWIE	TX		10/16/2024		405		(94)			(94)		311	311			

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100055860	OMAHA	NE		03/23/2021		1,076		(88)			(88)		988	988			
100140175	CHARLOTTE	NC		01/11/2024		1,266		(83)			(83)		1,183	1,183			
100159047	NEW PORT RICHEY	FL		08/15/2024		8,520		(730)			(730)		7,790	7,790			
100162586	ROCKDALE	TX		08/12/2024		444		30			30		474	474			
100062327	VERSAILLES	KY		07/01/2021		2,518		(13)			(13)		2,505	2,505			
100155581	FREDERICKSBURG	VA		06/18/2024		278		(33)			(33)		245	245			
100136629	BAKERSFIELD	CA		11/22/2023		676		(20)			(20)		657	657			
100070728	SATELLITE BEACH	FL		10/01/2021		1,061		(2)			(2)		1,059	1,059			
100057743	OCALA	FL		06/30/2021		604		(79)			(79)		525	525			
100013969	SPRINGFIELD	OR		05/25/2017		734		45			45		779	779			
100013335	GRIDLEY	CA		05/25/2017		461		162			162		623	623			
100088068	RIVERDALE	GA		10/25/2022		13,259		31	13,044		(13,013)		246	246			
100047339	WEYMOUTH	MA		11/20/2020		2,347		(370)			(370)		1,977	1,977			
100024841	LAS VEGAS	NV		09/20/2018		976		(86)			(86)		891	891			
100000171	EDGEFIELD	SC		09/27/2016		1,697		(20)			(20)		1,677	1,677			
100079073	WILDWOOD	NJ		02/24/2022		1,365		(16)			(16)		1,349	1,349			
100070455	MESA	AZ		09/23/2021		1,203		(101)			(101)		1,102	1,102			
100013326	MILFORD	PA		05/25/2017		659		122			122		782	782			
100186242	BENSALEM	PA		12/27/2024		367		(52)			(52)		315	315			
100186244	BENSALEM	PA		12/27/2024		367		(52)			(52)		315	315			
100064998	MIAMI BEACH	FL		07/14/2021		1,407		(92)			(92)		1,315	1,315			
100054601	ALGONQUIN	IL		03/23/2021		518		46			46		563	563			
100165957	LEHIGH ACRES	FL		09/06/2024		890		(153)			(153)		737	737			
100087189	GREENVILLE	TX		10/25/2022		600		35			35		636	636			
100114621	DURHAM	NC		06/29/2023		424		(54)			(54)		370	370			
100170130	SHAKER HEIGHTS	OH		10/08/2024		385		(17)			(17)		368	368			
100079267	SUN CITY CENTER	FL		02/28/2022		814		(45)			(45)		769	769			
100091183	YARMOUTH PORT	MA		01/31/2023		2,039		(171)			(171)		1,868	1,868			
100169321	ATLANTA	GA		09/27/2024		642		(84)			(84)		558	558			
100114726	LAKE MARY	FL		06/29/2023		203		(3)			(3)		200	200			
100044292	VENICE	FL		08/19/2020		826		(91)			(91)		735	735			
100031250	SACRAMENTO	CA		03/29/2019		506		165			165		671	671			
100062915	SPRING	TX		07/01/2021		1,274		(35)			(35)		1,240	1,240			
100031896	OCEANSIDE	CA		03/29/2019		707		122			122		829	829			
100075959	MOUNT LAUREL	NJ		01/07/2022		931		(34)			(34)		896	896			
100077398	DISTRICT HEIGHTS	MD		01/03/2022		1,123		(49)			(49)		1,073	1,073			
100120384	SPRING	TX		08/18/2023		188		(19)			(19)		168	168			
100108205	SILVER SPRING	MD		05/24/2023		330		(52)			(52)		278	278			
100081491	PHOENIX	AZ		03/18/2022		882		54			54		936	936			
100013801	MIAMI SPRINGS	FL		05/25/2017		558		205			205		763	763			
100065126	KALAMAZOO	MI		07/14/2021		1,340		(67)			(67)		1,273	1,273			
100128795	ORLANDO	FL		09/21/2023		366		(19)			(19)		346	346			
100018438	GALLATIN	TN		06/27/2018		1,067		(34)			(34)		1,033	1,033			
100163900	FAYETTEVILLE	NC		09/27/2024		361		(77)			(77)		284	284			
100172680	DALLAS	TX		11/21/2024		416		(29)			(29)		387	387			
100030842	EVERETT	WA		04/09/2019		1,492		246			246		1,739	1,739			
100054903	PHOENIX	AZ		03/23/2021		601		(37)			(37)		565	565			
100179913	ROSHARON	TX		11/25/2024		11,941		353			353		12,294	12,294			
100026471	TRUMBULL	CT		09/26/2018		1,141		329			329		1,470	1,470			
100024760	GLENDALE	AZ		09/20/2018		555		14			14		568	568			
100012069	CORAL SPRINGS	FL		03/08/2017		1,003		95			95		1,098	1,098			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158816	STILLWATER	OK		07/10/2024		381		(13)			(13)		368	368			
100111776	LEXINGTON	NY		06/29/2023		2,351		1,143			1,143		3,495	3,495			
100053625	FORT LAUDERDALE	FL		03/23/2021		17		218			218		235	235			
100057812	NORTH CHESTERFIELD	VA		06/30/2021		931		(50)			(50)		882	882			
100076258	MARRERO	LA		01/07/2022		873		(51)			(51)		821	821			
100146063	MORAGA	CA		03/19/2024		949		(52)			(52)		896	896			
100101563	TOMS RIVER	NJ		04/26/2023		527		(29)			(29)		498	498			
100111997	ALLEN	TX		06/29/2023		560		465			465		1,025	1,025			
100066730	MARGATE	FL		08/02/2021		989		(21)			(21)		968	968			
100063828	SHOEMAKERSVILLE	PA		07/01/2021		604		2			2		605	605			
100127979	GREENBRIER	TN		09/08/2023		448		16			16		465	465			
100099740	PHILADELPHIA	PA		02/28/2023		426		(19)			(19)		407	407			
100109899	ATLANTIC CITY	NJ		06/22/2023		410		(37)			(37)		374	374			
100100850	BAKERSFIELD	CA		04/28/2023		479		(9)			(9)		469	469			
100079138	SOUTHFIELD	MI		02/24/2022		877		(18)			(18)		859	859			
100065219	GLENN HEIGHTS	TX		07/14/2021		973		(38)			(38)		935	935			
100047848	SAN MARCOS	CA		11/20/2020		2,769		(246)			(246)		2,523	2,523			
100152931	GLOUCESTER CITY	NJ		06/27/2024		382		(65)			(65)		317	317			
100083220	NORTHPORT	AL		05/26/2022		547		(70)			(70)		477	477			
100014129	ORANGE PARK	FL		05/25/2017		804		56			56		859	859			
100146578	GASTONIA	NC		03/20/2024		394		(33)			(33)		360	360			
100055889	LAKE HAVASU CITY	AZ		03/26/2021		1,391		(76)			(76)		1,314	1,314			
100100218	CLEVELAND HEIGHTS	OH		03/17/2023		430		(19)			(19)		410	410			
100030916	LOS ANGELES	CA		04/09/2019		711		240			240		951	951			
100014842	MONROVIA	CA		11/28/2017		2,248		(51)			(51)		2,197	2,197			
100029833	PORTLAND	OR		10/26/2018		691		51			51		743	743			
100031816	FONTANA	CA		03/29/2019		466		212			212		678	678			
100023654	DORAL	FL		09/04/2018		918		(5)			(5)		912	912			
100061009	INDIO	CA		06/01/2021		973		12			12		985	985			
100138357	NEWPORT NEWS	VA		12/18/2023		363		(15)			(15)		348	348			
100014027	GOLD CANYON	AZ		05/25/2017		577		79			79		656	656			
100117588	KATY	TX		07/20/2023		8,971		109			109		9,080	9,080			
100013416	HOLLYWOOD	FL		05/25/2017		440		188			188		628	628			
100140992	HOUSTON	TX		01/26/2024		288		38			38		326	326			
100136826	LOUISVILLE	KY		11/27/2023		(7,476)		232			232		(7,244)	912		8,156	8,156
100136383	MAGGIE VALLEY	NC		11/20/2023		1,474		26			26		1,500	1,500			
100114756	MOUNT HOLLY	NJ		07/07/2023		2,007		(39)			(39)		1,968	1,968			
100173736	SEBRING	FL		10/30/2024		644		(10)			(10)		634	634			
100101543	MESQUITE	TX		04/26/2023		537		(28)			(28)		510	510			
100145846	STONE MOUNTAIN	GA		03/15/2024		398		(41)			(41)		357	357			
100103784	RUSKIN	FL		05/10/2023		(64)		465			465		401	401			
100053603	HENDERSON	NV		03/23/2021		3,494		(183)			(183)		3,310	3,310			
100141630	HOLIDAY	FL		01/30/2024		383		(62)			(62)		320	320			
100139227	WOODBURY	MN		12/28/2023		360		(24)			(24)		336	336			
100013896	LAS VEGAS	NV		05/25/2017		1,177		(161)			(161)		1,016	1,016			
100117794	UPPER DARBY	PA		07/20/2023		1,979		128			128		2,108	2,108			
100011799	DANBURY	CT		03/08/2017		535		336			336		871	871			
100157639	SUNRISE	FL		06/28/2024		388		(28)			(28)		359	359			
100181594	CHICAGO	IL		12/09/2024		481		59			59		540	540			
100147615	SEAGOVILLE	TX		04/04/2024		333		(71)			(71)		262	262			
100045873	POWAY	CA		11/25/2020		1,285		(54)			(54)		1,231	1,231			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080982	HINESVILLE	GA		03/18/2022		908		86			86		994	994			
100174432	MANSFIELD	TX		10/31/2024		848		(126)			(126)		722	722			
100057770	FREDERICKSBURG	VA		06/30/2021		888		(82)			(82)		806	806			
100116551	MIDLOTHIAN	VA		07/20/2023		755		351			351		1,106	1,106			
100100193	PHILADELPHIA	PA		03/17/2023		417		(33)			(33)		384	384			
100111455	SAN DIEGO	CA		06/29/2023		320		596			596		916	916			
100157979	MONTGOMERY	IL		07/09/2024		424		(4)			(4)		420	420			
100147293	SAINT JOHNS	FL		03/28/2024		418		(5)			(5)		414	414			
100064235	LAKE WORTH	FL		07/01/2021		2,061		101			101		2,161	2,161			
100177706	BRENTWOOD	CA		11/19/2024		766		(71)			(71)		694	694			
100113494	SANTA ANA	CA		06/29/2023		336		590			590		926	926			
100086970	FREEHOLD	NJ		10/24/2022		990		(74)			(74)		916	916			
100146944	ROYSE CITY	TX		03/26/2024		2,792		(191)			(191)		2,602	2,602			
100071675	LOS ANGELES	CA		10/14/2021		959		(81)			(81)		878	878			
100144353	LAS VEGAS	NV		03/07/2024		14,244		(69)			(69)		14,175	14,175			
100031235	APOPKA	FL		03/29/2019		733		235			235		968	968			
100031186	MORENO VALLEY	CA		03/29/2019		658		224			224		882	882			
100143624	PHILADELPHIA	PA		02/21/2024		534		(5)			(5)		529	529			
100184684	PHOENIX	AZ		12/17/2024		843		(68)			(68)		776	776			
100150162	CLEARWATER	FL		04/30/2024		443		(43)			(43)		400	400			
100165706	POMPANO BEACH	FL		08/29/2024		888		(55)			(55)		833	833			
100154564	BALTIMORE	MD		06/14/2024		943		(69)			(69)		874	874			
100112844	LOS ANGELES	CA		06/29/2023		2,024		492			492		2,517	2,517			
100176658	DECATUR	GA		11/15/2024		429		(6)			(6)		423	423			
100186595	HEPHZIBAH	GA		12/30/2024		693		80			80		772	772			
100030740	PORT ORANGE	FL		04/09/2019		953		61			61		1,013	1,013			
100184738	POMONA	NY		12/17/2024		819		(114)			(114)		706	706			
100186233	JACKSONVILLE	FL		12/27/2024		441		(32)			(32)		409	409			
100115257	PEMBERTON TOWNSHIP	NJ		07/17/2023		406		(24)			(24)		382	382			
100067202	ABINGTON	PA		08/02/2021		1,302		90			90		1,392	1,392			
100101570	AMES	IA		04/26/2023		474		(21)			(21)		453	453			
100182330	GOLDSBORO	NC		12/12/2024		760		167			167		927	927			
100012411	FRANKLIN	NC		04/28/2017		1,470		18			18		1,489	1,489			
100114645	LANCASTER	CA		06/29/2023		163		(39)			(39)		124	124			
100165252	MOORESVILLE	IN		08/29/2024		272		(62)			(62)		210	210			
100028351	LAS VEGAS	NV		10/26/2018		947		(128)			(128)		819	819			
100163615	CICERO	IL		08/15/2024		8,707		35			35		8,742	8,742			
100129945	KNOXVILLE	TN		09/27/2023		402		(22)			(22)		380	380			
100111411	GARFIELD	NJ		06/29/2023		275		754			754		1,030	1,030			
100049450	ONTARIO	CA		11/20/2020		2,369		(278)			(278)		2,091	2,091			
100091976	MOORE	OK		02/07/2023		321		(28)			(28)		293	293			
100103822	MEMPHIS	TN		05/10/2023		418		(20)			(20)		398	398			
100046001	SANFORD	FL		11/25/2020		705		246			246		952	952			
100116950	ROSENBERG	TX		07/20/2023		266		431			431		697	697			
100086623	SUNNY ISLES BEACH	FL		09/30/2022		341		(5)			(5)		336	336			
100109986	PLYMOUTH	PA		06/22/2023		423		(13)			(13)		409	409			
100070504	ROANOKE	VA		09/23/2021		916		(100)			(100)		816	816			
100088094	DANIA BEACH	FL		10/25/2022		304		(24)			(24)		280	280			
100126371	DETROIT	MI		08/30/2023		(3,592)		129			129		(3,463)	707		4,171	4,171
100119495	VALLEJO	CA		07/28/2023		561		537			537		1,098	1,098			
100161914	ATLANTA	GA		07/31/2024		407		(6)			(6)		400	400			

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100084715	OTTAWA	IL		08/02/2022		346		4			4		350	350			
100150206	HUMBLE	TX		04/30/2024		347		(57)			(57)		290	290			
100174395	COVINA	CA		10/31/2024		988		(72)			(72)		915	915			
100024517	MANTECA	CA		09/20/2018		561		(39)			(39)		522	522			
100089276	NEW BOSTON	MI		01/26/2023		537		(243)			(243)		294	294			
100120374	HORIZON CITY	TX		08/18/2023		307		(45)			(45)		262	262			
100053998	WARREN	MI		03/23/2021		312		(79)			(79)		233	233			
100076172	HIXSON	TN		01/07/2022		837		(76)			(76)		761	761			
100134052	MILWAUKEE	WI		10/25/2023		202		117			117		318	318			
100133974	MCHENRY	IL		10/25/2023		385		(16)			(16)		369	369			
100087242	VERNON	NJ		10/25/2022		623		37			37		660	660			
100119853	DELRAY BEACH	FL		08/10/2023		431		(22)			(22)		409	409			
100150080	DALLAS	TX		06/14/2024		1,586		(88)			(88)		1,498	1,498			
100178115	ERIE	CO		11/19/2024		760		(108)			(108)		653	653			
100115629	MIAMI	FL		07/19/2023		581		(18)			(18)		564	564			
100154517	NEW ORLEANS	LA		06/14/2024		230		(36)			(36)		194	194			
100171785	GROVE CITY	OH		10/17/2024		503		(88)			(88)		415	415			
100076455	LABELLE	FL		12/23/2021		795		(190)			(190)		604	604			
100060597	PEORIA	AZ		06/01/2021		1,239		12			12		1,250	1,250			
100100668	STAFFORD	VA		04/28/2023		574		(19)			(19)		556	556			
100143732	KISSIMMEE	FL		02/26/2024		742		(82)			(82)		659	659			
100083852	WEATHERFORD	TX		07/12/2022		349		(31)			(31)		319	319			
100064490	ANN ARBOR	MI		07/01/2021		1,126		81			81		1,207	1,207			
100141357	NORCROSS	GA		01/30/2024		356		(35)			(35)		321	321			
100162972	ORANGEBURG	SC		08/12/2024		660		(16)			(16)		645	645			
100113376	MIAMI	FL		06/29/2023		510		440			440		950	950			
100158799	JONESBORO	AR		07/10/2024		376		(22)			(22)		354	354			
100160068	PAHRUMP	NV		07/17/2024		22,852		(779)			(779)		22,073	22,073			
100031423	DAVIE	FL		03/29/2019		1,029		69			69		1,098	1,098			
100176053	KANSAS CITY	KS		12/20/2024		874		6			6		881	881			
100062829	SAN ANTONIO	TX		07/01/2021		1,006		(26)			(26)		980	980			
100071837	ROSEVILLE	CA		10/14/2021		888		(106)			(106)		781	781			
100048802	TAMPA	FL		11/20/2020		848		(105)			(105)		743	743			
100079703	CHICAGO	IL		04/25/2022		831		(116)			(116)		715	715			
100049887	MELROSE PARK	IL		11/20/2020		1,036		(235)			(235)		801	801			
100025583	CHICAGO	IL		09/20/2018		2,312		236			236		2,548	2,548			
100126433	TAMPA	FL		08/30/2023		366		(29)			(29)		337	337			
100010993	RANCHO CUCAMONGA	CA		12/23/2016		1,364		298			298		1,662	1,662			
100111784	MIAMI	FL		06/29/2023		2,191		169			169		2,361	2,361			
100176898	NASHUA	NH		11/15/2024		448		(18)			(18)		430	430			
100174814	PORTSMOUTH	VA		10/31/2024		5,773		(404)			(404)		5,369	5,369			
100111673	BIG SPRING	TX		06/29/2023		2,090		63			63		2,153	2,153			
100152477	ROUND ROCK	TX		05/16/2024		563		(149)			(149)		414	414			
100087478	SPRING HILL	FL		10/25/2022		2,299		206			206		2,504	2,504			
100068518	FREDERICKSBURG	VA		08/25/2021		869		(104)			(104)		766	766			
100147292	MONTICELLO	NY		03/28/2024		437		(34)			(34)		402	402			
100108383	TUCKERTON	NJ		05/25/2023		399		(31)			(31)		368	368			
100086541	RICHMOND	KY		09/30/2022		302		(18)			(18)		283	283			
100080983	HINESVILLE	GA		03/18/2022		903		88			88		991	991			
100165856	AUBURN	CA		08/29/2024		258		(52)			(52)		206	206			
100148011	CHICAGO	IL		04/10/2024		442		(64)			(64)		378	378			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164087	HOUSTON	TX		08/21/2024		11,227		(807)			(807)		10,420	10,420			
100141858	UPPER DARBY	PA		03/27/2024		410		(17)			(17)		394	394			
100062836	LOVELAND	OH		07/01/2021		1,309		(6)			(6)		1,303	1,303			
100179885	SCHUYLER	NE		11/25/2024		449		(8)			(8)		441	441			
100128814	CUMMING	GA		09/21/2023		354		(30)			(30)		324	324			
100120887	PONTE VEDRA	FL		08/30/2023		383		92			92		475	475			
100137112	DICKINSON	TX		11/28/2023		6,263		(416)			(416)		5,847	5,847			
100045452	DANIELSON	CT		11/25/2020		730		31			31		761	761			
100174454	MIRAMAR	FL		10/31/2024		241		(8)			(8)		233	233			
100147645	BALTIMORE	MD		04/04/2024		404		(29)			(29)		375	375			
100173105	TALLAHASSEE	FL		10/30/2024		8,736		(183)			(183)		8,553	8,553			
100012171	OCEANSIDE	NY		03/08/2017		(28)		649			649		621	621			
100029280	LAS VEGAS	NV		10/26/2018		386		84			84		470	470			
100132510	MELBOURNE	FL		11/03/2023		444		(40)			(40)		404	404			
100055675	GREEN LANE	PA		03/23/2021		633		(121)			(121)		512	512			
100026056	UPLAND	CA		09/20/2018		713		(19)			(19)		693	693			
100144559	BALTIMORE	MD		04/26/2024		368		(95)			(95)		274	274			
100080993	FORT WORTH	TX		03/18/2022		885		79			79		964	964			
100143791	KISSIMMEE	FL		02/28/2024		1,269		(58)			(58)		1,211	1,211			
100138131	LAKELAND	FL		12/14/2023		354		3			3		356	356			
100028607	BOISE	ID		10/26/2018		680		54			54		734	734			
100112568	BOWIE	MD		06/29/2023		312		554			554		866	866			
100160459	FORT WORTH	TX		07/19/2024		378		(98)			(98)		280	280			
100030859	MIAMI	FL		04/09/2019		444		34			34		478	478			
100024215	LITTLE ELM	TX		09/20/2018		1,347		(30)			(30)		1,318	1,318			
100019763	CLOVIS	CA		07/26/2018		942		(46)			(46)		896	896			
100147223	GARY	IN		03/28/2024		386		(15)			(15)		371	371			
100064770	GULF BREEZE	FL		07/14/2021		984		(108)			(108)		876	876			
100075191	KATY	TX		12/01/2021		996		(68)			(68)		928	928			
100113504	MIAMI	FL		06/29/2023		66		462			462		527	527			
100047504	WILMINGTON	MA		11/20/2020		762		(148)			(148)		614	614			
100127301	TYLER	TX		08/30/2023		261		616			616		877	877			
100112763	SOUTHLAKE	TX		06/29/2023		4,485		533			533		5,018	5,018			
100140152	RALEIGH	NC		01/09/2024		17,870		(231)			(231)		17,639	17,639			
100167845	NORMAN	OK		09/20/2024		423		(3)			(3)		420	420			
100147245	SPRINGFIELD	MA		03/28/2024		340		(25)			(25)		315	315			
100148010	SIERRA VISTA	AZ		04/10/2024		878		(7)			(7)		871	871			
100031261	YUBA CITY	CA		03/29/2019		538		148			148		687	687			
100012997	WINTER SPRINGS	FL		05/25/2017		508		142			142		650	650			
100011473	COLUMBIA	MD		12/23/2016		638		543			543		1,181	1,181			
100127968	INDIANAPOLIS	IN		09/08/2023		1,986		(44)			(44)		1,942	1,942			
100053709	CARLISLE	OH		03/23/2021		384		(91)			(91)		293	293			
100029729	WEST VALLEY	UT		10/26/2018		723		46			46		769	769			
100049570	FAYETTEVILLE	GA		11/20/2020		752		(123)			(123)		629	629			
100163975	MOORHEAD	MN		10/04/2024		390		(29)			(29)		361	361			
100070459	EXETER	CA		09/23/2021		950		(114)			(114)		836	836			
100103714	PLUMAS LAKE	CA		05/08/2023		2,232		3			3		2,234	2,234			
100111765	NOVI	MI		06/29/2023		2,276		192			192		2,468	2,468			
100143417	SHABBONA	IL		02/16/2024		300		(4)			(4)		296	296			
100027829	EVERETT	WA		10/26/2018		718		40			40		757	757			
100024625	MODESTO	CA		09/20/2018		1,268		341			341		1,609	1,609			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186383	MATTESON	IL		12/30/2024		479		31			31		510	510			
100011602	LUSBY	MD		03/08/2017		1,273		571			571		1,844	1,844			
100087300	MYRTLE BEACH	SC		10/25/2022		654		113			113		767	767			
100060974	HORSHAM	PA		06/01/2021		870		10			10		881	881			
100103828	LIVERPOOL	NY		05/10/2023		411		(29)			(29)		382	382			
100079999	DURANT	OK		04/08/2022		971		(52)			(52)		919	919			
100119233	FRANKLIN	NC		07/31/2023		2,854		(53)			(53)		2,802	2,802			
100139616	GREENSBORO	MD		12/28/2023		311		(17)			(17)		295	295			
100031083	MARGATE	FL		03/29/2019		3,589		392			392		3,981	3,981			
100103576	SUNRISE	FL		05/08/2023		671		(46)			(46)		625	625			
100063012	REDDING	CA		07/01/2021		431		(15)			(15)		416	416			
100139244	HAMPTON	VA		12/28/2023		524		(42)			(42)		481	481			
100090719	BENSON	AZ		12/29/2022		420		(29)			(29)		391	391			
100063158	HOUSTON	TX		07/01/2021		1,150		(41)			(41)		1,109	1,109			
100134642	AUBURNDALE	FL		10/30/2023		373		16			16		389	389			
100064975	LOS ANGELES	CA		07/14/2021		905		(74)			(74)		831	831			
100119073	BALTIMORE	MD		07/27/2023		338		(33)			(33)		305	305			
100057619	PORT SAINT LUCIE	FL		06/30/2021		880		(85)			(85)		795	795			
100064879	FRESNO	CA		07/14/2021		1,265		(103)			(103)		1,162	1,162			
100142133	CHOCTAW	OK		02/29/2024		385		(33)			(33)		351	351			
100079746	GREEN BAY	WI		04/25/2022		525		(34)			(34)		490	490			
100054313	ATTLEBORO	MA		03/23/2021		1,026		122			122		1,147	1,147			
100132790	YUCCA VALLEY	CA		11/03/2023		407		(34)			(34)		372	372			
100153683	PETERSBURG	VA		05/31/2024		366		(95)			(95)		270	270			
100116744	CLARKSVILLE	TN		07/20/2023		552		537			537		1,089	1,089			
100166114	LUBBOCK	TX		09/09/2024		385		(18)			(18)		367	367			
100047271	DOLORES	CO		11/20/2020		518		(179)			(179)		339	339			
100153380	BALTIMORE	MD		05/29/2024		356		(2)			(2)		353	353			
100178306	NAVARRE	FL		11/19/2024		481		28			28		509	509			
100101141	DEARBORN HEIGHTS	MI		04/28/2023		568		441			441		1,009	1,009			
100087276	LEAGUE CITY	TX		10/25/2022		1,590		254			254		1,844	1,844			
100090271	HOUSTON	TX		01/13/2023		348		(74)			(74)		275	275			
100068236	PEORIA	AZ		08/25/2021		920		(86)			(86)		834	834			
100143717	PORTERVILLE	CA		02/26/2024		422		(76)			(76)		347	347			
100103172	WATERBURY	CT		04/21/2023		402		(29)			(29)		373	373			
100126578	LAKE WORTH	FL		08/30/2023		2,958		(320)			(320)		2,637	2,637			
100067805	NAPLES	FL		09/23/2021		838		(27)			(27)		811	811			
100156152	TAMPA	FL		07/25/2024		397		(46)			(46)		351	351			
100025166	BOYNTON BEACH	FL		09/20/2018		541		23			23		565	565			
100113640	UPPER MARLBORO	MD		06/29/2023		236		536			536		772	772			
100157751	BEAVERTON	OR		07/02/2024		332		(28)			(28)		304	304			
100090282	CITRUS SPRINGS	FL		01/13/2023		280		(46)			(46)		234	234			
100068026	MURFREESBORO	TN		09/23/2021		920		(68)			(68)		852	852			
100025247	MEMPHIS	TN		09/20/2018		553		191			191		744	744			
100156862	GAFFNEY	SC		06/27/2024		382		(18)			(18)		365	365			
100153958	HOUSTON	TX		06/05/2024		5,705		(245)			(245)		5,460	5,460			
100049140	RESTON	VA		11/20/2020		2,209		(290)			(290)		1,919	1,919			
100175501	KANSAS CITY	MO		12/23/2024		386		(38)			(38)		348	348			
100054315	JENKS	OK		03/23/2021		559		(54)			(54)		506	506			
100062766	MARLTON	NJ		07/01/2021		1,635		(4)			(4)		1,632	1,632			
100077528	REX	GA		01/03/2022		304		(5)			(5)		298	298			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108129	BARSTOW	CA		05/24/2023		626		(62)			(62)		564	564			
100055559	GLENWOOD	IL		03/23/2021		577		(63)			(63)		514	514			
100154830	BRICK	NJ		07/19/2024		1,756		(131)			(131)		1,625	1,625			
100031836	SANTA PAULA	CA		03/29/2019		1,071		279			279		1,350	1,350			
100068502	LUBBOCK	TX		08/25/2021		1,254		(122)			(122)		1,132	1,132			
100079491	ORLANDO	FL		04/25/2022		533		(33)			(33)		500	500			
100178116	MECHANICSVILLE	MD		11/19/2024		1,832		(154)			(154)		1,678	1,678			
100140768	KNOXVILLE	TN		01/22/2024		353		(30)			(30)		323	323			
100110764	RICHMOND HILL	GA		08/11/2023		423		(62)			(62)		360	360			
100112975	NEW MILFORD	CT		06/29/2023		864		134			134		998	998			
100065018	FORT WORTH	TX		07/14/2021		951		(71)			(71)		880	880			
100172882	FAYETTEVILLE	AR		10/25/2024		487		(31)			(31)		456	456			
100143950	BRIDGEPORT	CT		02/29/2024		481		(30)			(30)		450	450			
100066519	RIVERVIEW	FL		08/02/2021		1,138		(22)			(22)		1,117	1,117			
100024680	GLENDALE HEIGHTS	IL		09/20/2018		842		157			157		998	998			
100156830	BOONE	NC		06/27/2024		1,812		518			518		2,331	2,331			
100048807	PLAINFIELD	NJ		11/20/2020		2,147		(73)			(73)		2,074	2,074			
100029476	STOCKTON	CA		10/26/2018		546							547	547			
100128735	LARGO	FL		09/21/2023		535		(69)			(69)		466	466			
100109934	PHILADELPHIA	PA		06/22/2023		426		(24)			(24)		402	402			
100182305	RICHMOND	VA		12/12/2024		1,371		21			21		1,392	1,392			
100167054	MYRTLE BEACH	SC		09/13/2024		392		(27)			(27)		365	365			
100173798	ARMUCHEE	GA		10/30/2024		448		12			12		460	460			
100101983	CHICAGO	IL		04/14/2023		351		(28)			(28)		323	323			
100079918	GREER	SC		04/08/2022		766		44			44		811	811			
100158536	NATRONA HEIGHTS	PA		07/10/2024		3,063		(231)			(231)		2,833	2,833			
100116954	MIAMI	FL		07/20/2023		570		567			567		1,138	1,138			
100055489	MERRIMACK	NH		03/23/2021		731		(116)			(116)		614	614			
100163608	CHARLOTTE	NC		08/15/2024		3,660		(129)			(129)		3,531	3,531			
100023341	FORT MYERS BEACH	FL		08/16/2018		1,551		(35)			(35)		1,516	1,516			
100131712	INDIANAPOLIS	IN		10/06/2023		1,784		84			84		1,868	1,868			
100066626	ALPENA	MI		08/02/2021		1,127		(18)			(18)		1,109	1,109			
100055538	JASPER	GA		03/23/2021		628		(95)			(95)		533	533			
100141744	MANHEIM	PA		01/30/2024		526		(11)			(11)		515	515			
100100777	BERWYN	IL		04/28/2023		720		152			152		872	872			
100111239	WEST DES MOINES	IA		06/29/2023		297		385			385		682	682			
100065805	LAS VEGAS	NV		07/28/2021		796		(82)			(82)		714	714			
100013783	WASHINGTON	DC		05/25/2017		619		4			4		622	622			
100154739	HOMOSASSA	FL		07/19/2024		357		(101)			(101)		256	256			
100132661	PHOENIX	AZ		11/03/2023		349		(13)			(13)		336	336			
100135962	TOBYHANNA	PA		11/16/2023		360		(51)			(51)		308	308			
100108956	CINCINNATI	OH		05/31/2023		460		(35)			(35)		425	425			
100018304	MONTGOMERY VILLAGE	MD		06/27/2018		1,213		(56)			(56)		1,157	1,157			
100168792	BLYTHEWOOD	SC		09/26/2024		365		(86)			(86)		279	279			
100081187	LAREDO	TX		03/18/2022		919		110			110		1,029	1,029			
100110695	POMPANO BEACH	FL		08/11/2023		1,251		(70)			(70)		1,181	1,181			
100161043	KISSIMMEE	FL		07/24/2024		2,158		(19)			(19)		2,138	2,138			
100151136	KEANSBURG	NJ		05/09/2024		344		(24)			(24)		320	320			
100054761	UPPER MARLBORO	MD		03/23/2021		529		(56)			(56)		473	473			
100149216	WILKES BARRE	PA		04/22/2024		561		(108)			(108)		454	454			
100081311	PRINCETON	TX		03/18/2022		890		60			60		950	950			

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100175801	SCRANTON	PA		11/12/2024		391		(36)			(36)		355	355			
100063280	HUFFMAN	TX		07/01/2021		1,074		(38)			(38)		1,035	1,035			
100054559	BELLWOOD	IL		03/23/2021		1,436		(899)			(899)		538	538			
100152862	DARLINGTON	MD		05/22/2024		415		(26)			(26)		389	389			
100090206	MYRTLE BEACH	SC		01/13/2023		260		(48)			(48)		211	211			
100053615	PAINESVILLE	OH		03/23/2021		410		(92)			(92)		319	319			
100114583	JACKSONVILLE	FL		06/29/2023		422		21			21		444	444			
100174839	JEFFERSONVILLE	IN		10/31/2024		285		(60)			(60)		225	225			
100060180	ITASCA	IL		06/25/2021		1,862		(141)			(141)		1,722	1,722			
100055337	SEATTLE	WA		03/23/2021		4,065		(378)			(378)		3,687	3,687			
100028271	TAMPA	FL		10/26/2018		650		88			88		738	738			
100057617	KANSAS CITY	MO		06/30/2021		900		(71)			(71)		829	829			
100057681	KANSAS CITY	MO		06/30/2021		900		(71)			(71)		829	829			
100065969	PHILLIPSBURG	NJ		08/02/2021		3,237		(68)			(68)		3,169	3,169			
100011215	SO BURLINGTON	VT		12/23/2016		835		392			392		1,227	1,227			
100049291	LOGANVILLE	GA		11/20/2020		885		(232)			(232)		653	653			
100071396	LIBERTY	MO		10/01/2021		1,338		74			74		1,412	1,412			
100049904	NORTH CHESTERFIELD	VA		11/20/2020		448		(220)			(220)		229	229			
100023934	WEST PALM BEACH	FL		09/10/2018		2,401		(329)			(329)		2,073	2,073			
100138286	ANNA	TX		12/18/2023		21,020		(53)			(53)		20,967	20,967			
100171287	MARIETTA	GA		10/16/2024		379		(50)			(50)		329	329			
100089972	OKEECHOBEE	FL		01/26/2023		613		(62)			(62)		551	551			
100151462	INDEPENDENCE	OR		05/10/2024		2,391		33			33		2,424	2,424			
100109946	TEMPLE	TX		06/22/2023		451		(20)			(20)		431	431			
100113570	BOWIE	MD		06/29/2023		212		348			348		560	560			
100064919	BALTIMORE	MD		07/14/2021		958		(85)			(85)		873	873			
100048449	SOMERSET	NJ		11/20/2020		2,836		(452)			(452)		2,384	2,384			
100071802	JUNCTION CITY	KS		10/14/2021		901		(96)			(96)		806	806			
100126408	ATLANTA	GA		08/30/2023		1,144		(44)			(44)		1,100	1,100			
100179765	DES PLAINES	IL		11/21/2024		380		(22)			(22)		359	359			
100100650	LIMOKALEE	FL		04/28/2023		633		66			66		700	700			
100077026	CROWLEY	TX		01/03/2022		963		(41)			(41)		922	922			
100044954	HONOLULU	HI		11/19/2020		370		539			539		909	909			
100102651	FAYETTEVILLE	NC		06/22/2023		339		(84)			(84)		255	255			
100023949	(ENCINO AREA) LOS ANGE	CA		09/10/2018		3,721		(48)			(48)		3,673	3,673			
100116281	WALDORF	MD		07/20/2023		522		10			10		532	532			
100165370	RICHMOND	VA		08/29/2024		364		(32)			(32)		332	332			
100152743	PELZER	SC		05/22/2024		483		(26)			(26)		458	458			
100131758	BOWLING GREEN	KY		10/06/2023		1,018		9			9		1,027	1,027			
100154663	ATHENS	GA		07/19/2024		294		(26)			(26)		268	268			
100163914	CEDAR HILL	TX		10/04/2024		406		(91)			(91)		314	314			
100109886	CHICAGO	IL		06/22/2023		430		(25)			(25)		405	405			
100167768	HENDERSON	NV		09/19/2024		437		(61)			(61)		376	376			
100065229	SAN ANTONIO	TX		07/14/2021		984		(36)			(36)		948	948			
100074909	YAKIMA	WA		12/01/2021		1,272		(24)			(24)		1,248	1,248			
100135675	CONROE	TX		11/09/2023		403		(22)			(22)		381	381			
100174916	LEXINGTON	NC		10/31/2024		369		(71)			(71)		298	298			
100023702	SHADY SIDE	MD		09/04/2018		1,567		(28)			(28)		1,540	1,540			
100013678	NEW BEDFORD	MA		05/25/2017		622		63			63		685	685			
100011557	ADDISON	IL		03/08/2017		891		535			535		1,427	1,427			
100077434	ATLANTA	GA		01/03/2022		931		(42)			(42)		888	888			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184625	WINDSOR	CO		12/17/2024		813		(34)			(34)		779	779			
100019872	FORNEY	TX		07/30/2018		906		(74)			(74)		832	832			
100173873	ROSWELL	GA		10/31/2024		442		(54)			(54)		388	388			
100102526	CHARDON	OH		06/07/2023		397		(82)			(82)		315	315			
100091005	MCALLEN	TX		01/31/2023		312		(81)			(81)		230	230			
100028923	STOCKTON	CA		10/26/2018		505		100			100		605	605			
100139403	LIBERTY	NY		12/28/2023		339		(21)			(21)		318	318			
100150727	FORT WORTH	TX		05/06/2024		1,402		(88)			(88)		1,314	1,314			
100032079	WHITTIER	CA		03/29/2019		2,727		69			69		2,796	2,796			
100031534	MIRAMAR	FL		03/29/2019		979		127			127		1,106	1,106			
100065249	MIDLAND	GA		07/14/2021		954		(22)			(22)		932	932			
3500107842	CAPE MAY	NJ		11/27/2024		65							65	65			
100083247	HOUSTON	TX		05/10/2022		2,855		(233)			(233)		2,622	2,622			
100065262	CEDAR CITY	UT		07/28/2021		19,992		(587)			(587)		19,406	19,406			
100064850	FORT WORTH	TX		07/14/2021		935		(91)			(91)		844	844			
100020189	CARROLLTON	TX		07/17/2018		925		(57)			(57)		868	868			
100030334	CENTERVILLE	MA		12/20/2018		685		162			162		846	846			
100028532	ATLANTA	GA		10/26/2018		677		185			185		862	862			
100019755	GREENBRIER	TN		07/26/2018		926		(58)			(58)		867	867			
100126310	TRENTON	NJ		08/30/2023		392		(19)			(19)		374	374			
100086950	RICHMOND	TX		10/24/2022		5,306		(290)			(290)		5,016	5,016			
100181502	WAIANAE	HI		12/06/2024		387		(36)			(36)		351	351			
100013471	BROOKLYN PARK	MN		05/25/2017		420		173			173		593	593			
100067986	GLOBE	AZ		09/23/2021		896		(82)			(82)		813	813			
100113786	FREDERICKSBURG	VA		06/29/2023		3,125		367			367		3,491	3,491			
100174568	BROWNSVILLE	TX		10/31/2024		905		(243)			(243)		663	663			
100169912	TIPP CITY	OH		11/08/2024		452		(60)			(60)		393	393			
100118767	LARGO	FL		07/25/2023		815		(45)			(45)		770	770			
100154946	UPPER DARBY	PA		07/19/2024		438		(34)			(34)		403	403			
100065202	MINNEAPOLIS	MN		07/14/2021		997		(42)			(42)		956	956			
100186630	PHILADELPHIA	PA		12/30/2024		413		(20)			(20)		393	393			
100141399	BARTLESVILLE	OK		01/30/2024		409		(37)			(37)		372	372			
100081028	WESTMINSTER	CO		03/18/2022		1,711		85			85		1,797	1,797			
100139429	BLISSFIELD	MI		12/06/2023		519		41			41		559	559			
100107927	LINDEN	NJ		06/29/2023		405		(99)			(99)		307	307			
100171333	NOVI	MI		10/16/2024		343		(79)			(79)		264	264			
100169493	OCALA	FL		09/30/2024		358		(71)			(71)		287	287			
100054192	CAPE CORAL	FL		03/23/2021		155		(84)			(84)		71	71			
100115350	PUEBLO	CO		07/17/2023		433		34			34		467	467			
100150064	MATTHEWS	NC		06/14/2024		514		(84)			(84)		430	430			
100076291	SAN ANTONIO	TX		01/07/2022		900		(66)			(66)		834	834			
100026875	OCALA	FL		09/26/2018		788		93			93		881	881			
100060928	FREDERICK	MD		06/01/2021		1,233		12			12		1,245	1,245			
100120409	LAKE FOREST	CA		08/18/2023		450		4			4		453	453			
100055662	COLORADO SPRINGS	CO		03/23/2021		429		(114)			(114)		315	315			
100146707	VIENNA	MD		03/20/2024		426		40			40		466	466			
100031386	HIGHLAND	CA		03/29/2019		888		15			15		903	903			
100109931	PHILADELPHIA	PA		06/22/2023		947		(47)			(47)		900	900			
100115091	FARMINGTON	MN		07/14/2023		2,072		(30)			(30)		2,042	2,042			
100014383	NEWARK	DE		09/27/2017		1,788		1			1		1,789	1,789			
100112470	FALL RIVER	MA		06/29/2023		3,277		561			561		3,837	3,837			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026900	MORENO VALLEY	CA		09/26/2018		711		314			314		1,025	1,025			
100143793	DANIA BEACH	FL		02/28/2024		409		(44)			(44)		365	365			
100157744	COOL	CA		07/02/2024		810		(49)			(49)		761	761			
100054847	DAVENPORT	IA		03/23/2021		1,936		(839)			(839)		1,097	1,097			
100063237	WILMINGTON	NC		07/01/2021		779		(22)			(22)		757	757			
100102759	CALEXICO	CA		06/22/2023		458		(112)			(112)		346	346			
100079110	BOSSIER CITY	LA		02/24/2022		863		9			9		872	872			
100116980	CINCINNATI	OH		07/20/2023		490		247			247		737	737			
100049355	SILVER SPRING	MD		11/20/2020		1,299		(119)			(119)		1,181	1,181			
100126475	TOMS RIVER	NJ		08/30/2023		379		467			467		846	846			
100138127	LANCASTER	PA		12/14/2023		815		(9)			(9)		806	806			
100136733	DORAVILLE	GA		11/27/2023		667		(24)			(24)		644	644			
100110050	WATERBURY	CT		06/23/2023		349		(17)			(17)		332	332			
100043197	VANCOUVER	WA		05/28/2020		536		152			152		688	688			
100028188	SAINT CLOUD	FL		10/26/2018		629		97			97		726	726			
100031607	WEST ORANGE	NJ		03/29/2019		1,101		176			176		1,277	1,277			
100146774	BAYTOWN	TX		03/20/2024		2,156		29			29		2,185	2,185			
100055552	CLEMSON	SC		03/23/2021		721		(56)			(56)		666	666			
100057814	SHOREVIEW	MN		06/30/2021		1,493		(1)			(1)		1,492	1,492			
100117345	DALLAS	TX		07/20/2023		576		407			407		982	982			
100064893	GRAPEVINE	TX		07/14/2021		888		(84)			(84)		803	803			
100141226	ESSEX	MD		01/30/2024		304		(55)			(55)		249	249			
100028275	LAS VEGAS	NV		10/26/2018		751		52			52		803	803			
100141712	SPENCER	IN		01/30/2024		405		(52)			(52)		352	352			
100024314	KEANSBURG	NJ		09/20/2018		844		(51)			(51)		793	793			
100120587	BAKERSFIELD	CA		08/18/2023		463		(34)			(34)		430	430			
100143433	SPRING	TX		02/16/2024		385		(40)			(40)		346	346			
100074971	LOGANVILLE	GA		12/01/2021		981		(56)			(56)		925	925			
100060650	BAKERSFIELD	CA		06/01/2021		1,817		14			14		1,831	1,831			
100103763	REISTERSTOWN	MD		05/10/2023		5,943		(342)			(342)		5,601	5,601			
100013690	NORTH PORT	FL		05/25/2017		733		58			58		791	791			
100141971	HOUSTON	TX		02/29/2024		380		(89)			(89)		291	291			
100161841	MOUNT ARLINGTON	NJ		07/31/2024		404		(17)			(17)		387	387			
100154674	MARIETTA	GA		07/19/2024		413		(42)			(42)		371	371			
100061812	MIRAMAR	FL		07/01/2021		360		2			2		362	362			
100031818	BALDWIN PARK	CA		03/29/2019		1,392		102			102		1,493	1,493			
100061907	ROSENBERG	TX		07/01/2021		1,474		(24)			(24)		1,451	1,451			
100165075	PHILADELPHIA	PA		08/28/2024		1,342		(163)			(163)		1,179	1,179			
100031945	MODESTO	CA		03/29/2019		1,094		42			42		1,136	1,136			
100023984	AUSTIN	TX		09/10/2018		2,012		(62)			(62)		1,951	1,951			
100025532	SAINT GEORGE	UT		09/20/2018		996		97			97		1,093	1,093			
100055548	WIMAUMA	FL		03/23/2021		3,385		(417)			(417)		2,968	2,968			
100030407	STATEN ISLAND	NY		12/20/2018		356		403			403		759	759			
100141693	NORTH LAS VEGAS	NV		01/30/2024		433		(92)			(92)		341	341			
100043830	SANTA MARIA	CA		08/19/2020		1,313		148			148		1,462	1,462			
100155401	WINDER	GA		06/18/2024		1,115		(132)			(132)		982	982			
100053897	CHARLOTTE	NC		03/23/2021		768		(226)			(226)		542	542			
100102044	CHARLOTTE	NC		04/14/2023		465		1			1		467	467			
100049805	COTTAGE GROVE	OR		11/20/2020		1,035		(264)			(264)		771	771			
100062060	CARENCRO	LA		07/01/2021		829		(19)			(19)		810	810			
100014433	FLORISSANT	MO		09/27/2017		1,353		167			167		1,520	1,520			

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100011329	LAKEWOOD	CO		01/27/2017		1,673		(19)			(19)		1,654	1,654			
100081223	O FALLON	MO		03/18/2022		928		49			49		978	978			
100139565	CHICAGO	IL		12/28/2023		720		(7)			(7)		713	713			
100135651	PALM HARBOR	FL		11/09/2023		426		9			9		436	436			
100103271	ERIE	PA		04/27/2023		169		(67)			(67)		101	101			
100100726	KATY	TX		04/28/2023		1,539		137			137		1,677	1,677			
100048227	PORT SAINT LUCIE	FL		11/20/2020		957		(200)			(200)		757	757			
100172802	ALEXANDRIA	VA		12/06/2024		593		(60)			(60)		533	533			
100068397	BETHLEHEM	PA		08/25/2021		2,727		(151)			(151)		2,576	2,576			
100100060	OCALA	FL		03/28/2023		269		4			4		273	273			
100055029	YORBA LINDA	CA		03/23/2021		897		(93)			(93)		804	804			
100044868	TOMBALL	TX		11/19/2020		(439)		898			898		459	459			
100155764	CUMMING	GA		06/18/2024		868		(52)			(52)		815	815			
100017543	WALDORF	MD		04/26/2018		600		72			72		671	671			
100025307	MILFORD	MA		09/20/2018		764		303			303		1,067	1,067			
100140183	JOLIET	IL		01/11/2024		269		(7)			(7)		262	262			
100103242	CLEARWATER	FL		04/27/2023		332		(81)			(81)		251	251			
100168183	CHANDLER	AZ		09/20/2024		3,272		(24)			(24)		3,249	3,249			
100078971	STOW	OH		02/24/2022		842		(9)			(9)		834	834			
100175730	MURRIETA	CA		11/12/2024		1,142							1,143	1,143			
100102073	CAPE MAY COURT HOUSE	NJ		04/14/2023		355		(19)			(19)		336	336			
100119689	BALTIMORE	MD		08/08/2023		443		(27)			(27)		416	416			
100055819	ESCONDIDO	CA		03/23/2021		436		(54)			(54)		382	382			
100152656	SHAWNEE	KS		05/17/2024		1,460		8			8		1,468	1,468			
100134866	IRONDEQUOIT	NY		10/30/2023		3,069		(44)			(44)		3,025	3,025			
100120246	MOUNT PLEASANT	UT		08/18/2023		412		(12)			(12)		400	400			
100030662	LAKELAND	FL		04/09/2019		359		219			219		579	579			
100070854	HAGERSTOWN	MD		10/01/2021		649		(2)			(2)		647	647			
100144152	IRVING	TX		03/07/2024		6,870		25			25		6,895	6,895			
100142456	WICHITA	KS		03/08/2024		440		(92)			(92)		348	348			
100045832	MAHWAH	NJ		11/25/2020		642		(16)			(16)		626	626			
100173420	LAKE CITY	FL		10/29/2024		429		(86)			(86)		344	344			
100026880	TUCSON	AZ		09/26/2018		1,009		43			43		1,052	1,052			
100139215	ANDERSON	IN		12/28/2023		347		(23)			(23)		325	325			
100144623	LAKEMOOR	IL		03/13/2024		384		(44)			(44)		340	340			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		1,163		(95)			(95)		1,068	1,068			
100031161	CLOVIS	CA		03/29/2019		1,144		212			212		1,355	1,355			
100148134	GURNEE	IL		04/10/2024		385		(48)			(48)		337	337			
100114231	DOUGLASVILLE	GA		06/29/2023		510		149			149		659	659			
100115256	SCRANTON	PA		07/17/2023		556		(29)			(29)		526	526			
100068058	LINCOLN CITY	OR		09/23/2021		592		(30)			(30)		562	562			
100114739	WAVERLY	GA		07/07/2023		370		(24)			(24)		345	345			
100165988	LIVONIA	MI		09/06/2024		300		(56)			(56)		243	243			
100136779	KANSAS CITY	MO		11/27/2023		353		(20)			(20)		333	333			
100152002	PALMDALE	CA		06/14/2024		6,536		(220)			(220)		6,317	6,317			
100141213	RICHMOND	TX		01/30/2024		4,543		(193)			(193)		4,350	4,350			
100156183	LYNCHBURG	VA		06/20/2024		931		(73)			(73)		858	858			
100012766	MODESTO	CA		05/25/2017		1,430		371			371		1,801	1,801			
100140472	POMPANO BEACH	FL		01/17/2024		359		(12)			(12)		347	347			
100062738	MIDLAND	TX		07/01/2021		1,271		(32)			(32)		1,240	1,240			
100020303	JACKSON	CA		07/17/2018		980		(26)			(26)		954	954			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026499	WOODBRIDGE	VA		09/26/2018		2,569		100			100		2,669	2,669			
100044667	ELIZABETH	NJ		11/19/2020		1,350		(257)			(257)		1,093	1,093			
100030951	JACKSONVILLE	FL		03/29/2019		241		319			319		560	560			
100043729	SEVIERVILLE	TN		08/13/2020		565		(117)			(117)		448	448			
100078786	SPRINGTOWN	TX		02/24/2022		858		11			11		870	870			
100078803	SPRINGTOWN	TX		02/24/2022		858		11			11		870	870			
100139073	CINCINNATI	OH		12/28/2023		442		(30)			(30)		412	412			
100127961	PORTLAND	TN		09/08/2023		440		17			17		457	457			
100067590	CHALMETTE	LA		09/23/2021		880		(91)			(91)		789	789			
100068387	MARYSVILLE	CA		08/25/2021		916		(90)			(90)		827	827			
100175832	DOUGLASVILLE	GA		11/12/2024		368		(42)			(42)		326	326			
100081237	MYRTLE BEACH	SC		03/18/2022		879		65			65		944	944			
100181531	MELBOURNE	FL		12/06/2024		460		(57)			(57)		403	403			
100175900	TULSA	OK		11/14/2024		780		13			13		793	793			
100167413	CHAPEL HILL	NC		09/16/2024		3,696		(141)			(141)		3,555	3,555			
100176808	HASTINGS	FL		11/15/2024		387		(53)			(53)		333	333			
100128524	PEACHTREE COR	GA		09/15/2023		321		(65)			(65)		256	256			
100067522	HOMESTEAD	FL		09/23/2021		909		(85)			(85)		824	824			
100078819	RALEIGH	NC		02/24/2022		859		(18)			(18)		840	840			
100078824	RALEIGH	NC		02/24/2022		859		(18)			(18)		840	840			
100053635	FORT WORTH	TX		03/23/2021		1,148		(210)			(210)		938	938			
100099816	BROWNS MILLS	NJ		02/28/2023		437		(19)			(19)		418	418			
100077206	SQUAW VALLEY	CA		01/03/2022		968		(28)			(28)		941	941			
100070422	SCOTTSDALE	AZ		09/23/2021		928		(43)			(43)		885	885			
100069867	PHILADELPHIA	PA		09/01/2021		1,071		92			92		1,163	1,163			
100012756	FRESNO	CA		05/25/2017		499		147			147		646	646			
100071575	BOISE	ID		10/14/2021		1,786		(115)			(115)		1,671	1,671			
100139069	SPRINGFIELD	MA		12/28/2023		337		(23)			(23)		314	314			
100111873	AMERICUS	GA		06/29/2023		2,344		896			896		3,240	3,240			
100025339	PATERSON	NJ		09/20/2018		195		527			527		722	722			
100111075	HAVERHILL	MA		06/29/2023		381		681			681		1,062	1,062			
100164293	ELIZABETH CITY	NC		08/21/2024		409		10			10		419	419			
100049526	RONKONKOMA	NY		11/20/2020		1,426		(253)			(253)		1,174	1,174			
100159548	MISSION	TX		07/15/2024		2,301		(286)			(286)		2,015	2,015			
100031365	NEWBURY PARK	CA		03/29/2019		892		164			164		1,056	1,056			
100030923	OAKLAND	CA		04/09/2019		2,346		306			306		2,652	2,652			
100081477	BAKERSFIELD	CA		03/18/2022		849		55			55		904	904			
100133436	LA MARQUE	TX		10/19/2023		370		(63)			(63)		307	307			
100186245	BENSALEM	PA		12/27/2024		342		(49)			(49)		293	293			
100186240	BENSALEM	PA		12/27/2024		359		(51)			(51)		308	308			
100169412	WHITE PLAINS	NY		09/30/2024		2,896		(134)			(134)		2,763	2,763			
100176224	CLEVELAND	OH		12/20/2024		358		(51)			(51)		308	308			
100012739	FRESNO	CA		05/25/2017		468		159			159		627	627			
100172709	WACO	TX		11/21/2024		1,709		(117)			(117)		1,592	1,592			
100110763	PHOENIX	AZ		08/11/2023		421		(54)			(54)		367	367			
100026168	MIAMI GARDENS	FL		09/20/2018		621		3			3		624	624			
100116272	NEWARK	NJ		07/20/2023		164		53			53		217	217			
100091067	LEHIGHTON	PA		01/31/2023		285		(73)			(73)		211	211			
100184814	CUMMING	GA		12/17/2024		789		(65)			(65)		724	724			
100135183	SAN ANTONIO	TX		11/07/2023		371		(23)			(23)		348	348			
100132737	MADISON HEIGHTS	MI		11/03/2023		25		225			225		249	249			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067618	RICHMOND	VA		09/23/2021		876		(113)			(113)		764	764			
100070477	CHARLOTTE	NC		09/23/2021		852		(80)			(80)		772	772			
100070461	LEESBURG	FL		09/23/2021		974		(97)			(97)		877	877			
100013829	TACOMA	WA		05/25/2017		652		41			41		693	693			
100102792	WILLIAMSTOWN	NJ		06/22/2023		371		(88)			(88)		283	283			
100142489	OCALA	FL		03/08/2024		390		(103)			(103)		287	287			
100130021	SHARON HILL	PA		09/27/2023		586		(32)			(32)		554	554			
100076479	CHICOPEE	MA		12/21/2021		809		(149)			(149)		660	660			
100048233	PERRIS	CA		11/20/2020		3,183		7			7		3,190	3,190			
100182215	COVINGTON	VA		12/12/2024		713		87			87		800	800			
100075457	PHOENIX	AZ		12/01/2021		1,040		(40)			(40)		1,000	1,000			
100029420	PARLIER	CA		10/26/2018		752		121			121		874	874			
100173040	GADSDEN	AL		10/25/2024		350		(71)			(71)		279	279			
100131772	BALTIMORE	MD		10/06/2023		375		(14)			(14)		361	361			
100062590	LEAGUE CITY	TX		07/01/2021		1,422		(36)			(36)		1,386	1,386			
100065000	LEXINGTON	KY		07/14/2021		1,013		(77)			(77)		935	935			
100000560	PLAINFIELD	IL		09/27/2016		3,123		47			47		3,170	3,170			
100153418	MOOSIC	PA		05/30/2024		348		(28)			(28)		321	321			
100099921	FORT PIERCE	FL		03/28/2023		108		(21)			(21)		87	87			
100155445	QUINLAN	TX		06/18/2024		879		(112)			(112)		767	767			
100013548	BAKERSFIELD	CA		05/25/2017		691		101			101		791	791			
100111915	BRONX	NY		06/29/2023		290		474			474		764	764			
100169419	PORT ORANGE	FL		09/30/2024		433		(32)			(32)		401	401			
100031729	MODESTO	CA		03/29/2019		561		82			82		643	643			
100050365	HOPEWELL JUNCTION	NY		11/20/2020		750		(40)			(40)		710	710			
100031553	CONGERS	NY		03/29/2019		3,482		100			100		3,582	3,582			
100026174	MOUNTAIN VIEW	HI		09/20/2018		561		135			135		696	696			
100116294	ADELANTO	CA		07/20/2023		599		535			535		1,134	1,134			
100048916	BAYVILLE	NJ		11/20/2020		677		6			6		683	683			
100175068	MESA	AZ		11/05/2024		416		(16)			(16)		400	400			
100088292	MYRTLE BEACH	SC		10/24/2022		472		(2)			(2)		470	470			
100159249	SAINT LOUIS	MO		07/15/2024		423		(4)			(4)		419	419			
100147989	DELTONA	FL		04/10/2024		494		11			11		505	505			
100174892	CLINTON	NY		10/31/2024		406		(67)			(67)		339	339			
100019789	SAN DIEGO	CA		07/26/2018		903		(59)			(59)		844	844			
100165046	BEDFORD	OH		08/28/2024		574		(60)			(60)		514	514			
100141122	DETROIT	MI		01/30/2024		328		(31)			(31)		297	297			
100043276	CANTON	MI		08/13/2020		491		(140)			(140)		351	351			
100000400	STOCKTON	CA		09/27/2016		404		(34)			(34)		370	370			
100044810	MIAMI	FL		11/19/2020		437		337			337		774	774			
100072005	CAPE NEDDICK	ME		10/29/2021		1,071		(140)			(140)		931	931			
100077606	EL MIRAGE	AZ		01/03/2022		1,250		(47)			(47)		1,203	1,203			
100013149	MIAMI	FL		05/25/2017		501		118			118		619	619			
100100395	CRESCO	PA		04/27/2023		611		108			108		719	719			
100134359	LA MARQUE	TX		10/27/2023		376		(62)			(62)		314	314			
100157745	QUEEN CREEK	AZ		07/02/2024		5,224		(95)			(95)		5,129	5,129			
100103185	WATERBURY	CT		04/21/2023		370		(31)			(31)		339	339			
100061986	NORTH LAUDERDALE	FL		07/01/2021		914		(38)			(38)		876	876			
100064471	TINLEY PARK	IL		07/01/2021		2,376		98			98		2,474	2,474			
100169388	LIGHTHOUSE POINT	FL		09/27/2024		129		(47)			(47)		81	81			
100089249	CHICAGO	IL		01/26/2023		308		59			59		368	368			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023804	MIDDLETOWN	PA		09/04/2018		946		(76)			(76)		870	870			
100159299	CARLISLE	PA		07/15/2024		1,129		(20)			(20)		1,109	1,109			
100165824	CLEARLAKE	CA		08/29/2024		184		(5)			(5)		179	179			
100035590	PROVIDENCE VILLAGE	TX		08/21/2019		885		(67)			(67)		818	818			
100161427	PHENIX CITY	AL		07/29/2024		446		44			44		490	490			
100067845	DESERT HOT SPRINGS	CA		09/23/2021		890		(94)			(94)		796	796			
100178316	RICHMOND	VA		11/19/2024		473		32			32		504	504			
100048149	MEDFORD	NY		11/20/2020		761		(305)			(305)		456	456			
100128870	MEMPHIS	TN		09/21/2023		611		(11)			(11)		600	600			
100023834	MIAMI	FL		09/04/2018		1,132		(78)			(78)		1,054	1,054			
100167894	DALLAS	TX		09/20/2024		359		(72)			(72)		287	287			
100156789	EDGEWOOD	MD		06/26/2024		336		(48)			(48)		288	288			
100048959	VENICE	FL		11/20/2020		1,056		(233)			(233)		823	823			
100013990	COLUMBIA	MD		05/25/2017		1,412		(35)			(35)		1,377	1,377			
100055254	PINECREST	FL		03/23/2021		710		(60)			(60)		651	651			
100066073	WINDSOR	CT		08/02/2021		803		(6)			(6)		798	798			
100147448	TRENTON	OH		04/03/2024		5,534		(284)			(284)		5,250	5,250			
100088169	PANAMA CITY BEACH	FL		10/25/2022		288		(56)			(56)		231	231			
100030841	JUPITER	FL		04/09/2019		242		127			127		369	369			
100013955	ORLANDO	FL		05/25/2017		904		23			23		926	926			
100060240	FLORENCE	NJ		06/25/2021		727		(38)			(38)		689	689			
100023333	ASHEVILLE	NC		08/16/2018		900		(50)			(50)		850	850			
100047930	FORT LAUDERDALE	FL		11/20/2020		1,420		(211)			(211)		1,210	1,210			
100028756	SAN YSIDRO	CA		10/26/2018		1,311		173			173		1,484	1,484			
100131880	GRAND JUNCTION	CO		10/06/2023		685		(21)			(21)		665	665			
100063422	WESTLAKE	LA		07/01/2021		989		28			28		1,017	1,017			
100068319	PHILADELPHIA	PA		08/25/2021		859		(106)			(106)		753	753			
100149175	MENIFEE	CA		04/22/2024		353		(17)			(17)		336	336			
100178118	EDMONDS	WA		11/19/2024		767		(144)			(144)		623	623			
100031542	SALIDA	CA		03/29/2019		638		199			199		836	836			
100057518	CARTERSVILLE	GA		06/30/2021		932		(36)			(36)		897	897			
100159236	BRUNSWICK	GA		07/15/2024		387		(27)			(27)		360	360			
100029466	COMPTON	CA		10/26/2018		2,508		142			142		2,650	2,650			
100163353	HARDEEVILLE	SC		08/13/2024		303		(72)			(72)		231	231			
100148093	FRIENDSWOOD	TX		04/10/2024		1,497		(34)			(34)		1,464	1,464			
100062344	PAWTUCKET	RI		07/01/2021		992		(23)			(23)		969	969			
100081525	CITRUS SPGS	FL		03/18/2022		880		78			78		958	958			
100121040	MADERA	CA		08/30/2023		224		(12)			(12)		211	211			
100019635	AUBURN	AL		07/26/2018		914		(56)			(56)		858	858			
100138984	APOLLO BEACH	FL		12/21/2023		211		882			882		1,093	1,093			
100076011	DENVER	CO		01/07/2022		814		(62)			(62)		753	753			
100174602	JACKSONVILLE	FL		10/31/2024		713		(92)			(92)		621	621			
100069522	WIMAUMA	FL		09/01/2021		2,635		(42)			(42)		2,593	2,593			
100088054	CARSON CITY	NV		10/25/2022		303		(28)			(28)		274	274			
100049320	DOUGLASSVILLE	PA		11/20/2020		1,140		(146)			(146)		994	994			
100175837	GRASS LAKE	MI		11/12/2024		398		(39)			(39)		359	359			
100119070	BROOKLYN	MD		07/27/2023		207		(33)			(33)		174	174			
100113519	WOODBRIDGE	VA		06/29/2023		314		581			581		895	895			
100024469	EAST TAUNTON	MA		09/20/2018		760		243			243		1,003	1,003			
100111479	SOMERSET	NJ		06/29/2023		198		700			700		899	899			
100170070	HOUSTON	TX		11/08/2024		422		(50)			(50)		371	371			

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100101798	MILWAUKEE	WI		03/31/2023		340		(27)			(27)		313	313			
100113866	HIGHLAND PARK	IL		06/29/2023		4,165		345			345		4,511	4,511			
100119761	CLEVELAND	OH		08/08/2023		378		(14)			(14)		363	363			
100054830	COPAKE FALLS	NY		03/23/2021		506		(99)			(99)		407	407			
100090161	GREELEY	CO		01/13/2023		7,254		(513)			(513)		6,740	6,740			
100140501	LONG BEACH	CA		01/19/2024		418		(24)			(24)		395	395			
100137462	NORRIDGE	IL		01/11/2024		9,158		(502)			(502)		8,656	8,656			
100165762	NORTH BEND	OR		08/29/2024		208		(8)			(8)		200	200			
100176147	HARRISONBURG	VA		12/20/2024		412		3			3		416	416			
100048560	DES PLAINES	IL		11/20/2020		473		354			354		827	827			
100114684	EAST HARTFORD	CT		06/29/2023		411		(11)			(11)		400	400			
100029014	BEND	OR		10/26/2018		1,037		(58)			(58)		979	979			
100101501	SAN ANTONIO	TX		04/26/2023		1,995		(31)			(31)		1,964	1,964			
100068488	CAPE CORAL	FL		08/25/2021		837		(80)			(80)		757	757			
100029228	NORTH FORK	CA		10/26/2018		440		243			243		683	683			
100013259	ARNOLD	MO		05/25/2017		576		45			45		622	622			
100118184	MYRTLE BEACH	SC		07/20/2023		426		(66)			(66)		360	360			
100146347	BOCA RATON	FL		03/19/2024		795		(120)			(120)		675	675			
100031436	STOCKTON	CA		03/29/2019		1,214		219			219		1,434	1,434			
100025358	RIVERDALE	MD		09/20/2018		487		240			240		727	727			
100049053	HEBER CITY	UT		11/20/2020		2,314		(297)			(297)		2,016	2,016			
100112799	WAIALUA	HI		06/29/2023		1,169		129			129		1,298	1,298			
100013762	MONTGOMERY	IL		05/25/2017		677		123			123		800	800			
100057517	WOODBURY	MN		06/30/2021		986		31			31		1,017	1,017			
100143956	LYNN HAVEN	FL		02/29/2024		411		(3)			(3)		408	408			
100054686	CHICAGO	IL		03/23/2021		553		180			180		733	733			
100141124	WOODRIDGE	NY		01/30/2024		354		(22)			(22)		332	332			
100062274	PARIS	KY		07/01/2021		1,296		(37)			(37)		1,258	1,258			
100168722	CONYERS	GA		09/26/2024		406		(76)			(76)		330	330			
100024904	OXON HILL	MD		09/20/2018		437		180			180		617	617			
100136816	BUENA	NJ		11/27/2023		424		(33)			(33)		391	391			
100128112	WOODBURY	TN		09/08/2023		1,344		99			99		1,443	1,443			
100012267	PORT SAINT LUCIE	FL		04/28/2017		424		255			255		679	679			
100025546	MAPLE VALLEY	WA		09/20/2018		649		(26)			(26)		622	622			
100113811	NORWOOD	MA		06/29/2023		394		468			468		862	862			
100100727	ALGONQUIN	IL		04/28/2023		3,271		141			141		3,413	3,413			
100100118	KANSAS CITY	MO		03/28/2023		260		(11)			(11)		249	249			
100071745	GRAND PRAIRIE	TX		10/14/2021		865		(110)			(110)		756	756			
100113220	ATLANTA	GA		06/29/2023		259		167			167		425	425			
100060957	LONGVIEW	TX		06/01/2021		442		(5)			(5)		437	437			
100026204	CHICAGO	IL		09/20/2018		518		58			58		576	576			
100068278	MARRERO	LA		08/25/2021		863		(93)			(93)		770	770			
100120431	PHOENIX	AZ		08/18/2023		418		(83)			(83)		335	335			
100078052	ASBURY PARK	NJ		01/21/2022		713		(76)			(76)		637	637			
100131730	ALLENTOWN	PA		10/06/2023		433		20			20		452	452			
100071693	BENBROOK	TX		10/14/2021		943		(75)			(75)		868	868			
100132742	GREER	SC		11/03/2023		339		(50)			(50)		289	289			
100111515	CHICAGO	IL		06/29/2023		212		846			846		1,058	1,058			
100147446	MAYS LANDING	NJ		04/03/2024		342		(45)			(45)		297	297			
100103039	CLARKSVILLE	TN		06/22/2023		416		(38)			(38)		378	378			
100127985	SHELBYVILLE	TN		09/08/2023		494		69			69		563	563			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043065	DOVER TOWNSHIP	NJ		05/28/2020		305		113			113		417	417			
100024816	RANDALLSTOWN	MD		09/20/2018		662		91			91		753	753			
100055496	BALTIMORE	MD		03/23/2021		584		(93)			(93)		491	491			
100014119	HIALEAH	FL		05/25/2017		973		283			283		1,256	1,256			
100157984	DUNDALK	MD		07/09/2024		405		(7)			(7)		398	398			
100185016	SAVANNAH	GA		12/19/2024		252		(41)			(41)		211	211			
100115155	JOHNSON CITY	TN		07/17/2023		374		(27)			(27)		348	348			
100012868	LYNWOOD	CA		05/25/2017		473		125			125		598	598			
100185555	MIAMI	FL		12/20/2024		408		8			8		416	416			
100115120	PHILADELPHIA	PA		07/17/2023		482		(9)			(9)		473	473			
100157987	NORTHPORT	AL		07/09/2024		3,505		14			14		3,519	3,519			
100017215	HIALEAH	FL		04/26/2018		1,734		250			250		1,984	1,984			
100158003	MOBILE	AL		07/09/2024		367		8			8		375	375			
100088975	ORLANDO	FL		11/15/2022		1,634		(66)			(66)		1,568	1,568			
100013046	ATWATER	CA		05/25/2017		625		82			82		707	707			
100068517	LAS VEGAS	NV		08/25/2021		877		(98)			(98)		779	779			
100063483	HOPE MILLS	NC		07/01/2021		901		(25)			(25)		877	877			
100165969	SEBRING	FL		09/06/2024		423		(22)			(22)		401	401			
100055554	OXFORD	MI		03/23/2021		5,144		(820)			(820)		4,324	4,324			
100012809	APPLE VALLEY	CA		05/25/2017		889		(9)			(9)		880	880			
100157879	PERKINS	OK		07/09/2024		390		(26)			(26)		364	364			
100117924	EDINBURG	TX		07/20/2023		187		(36)			(36)		151	151			
100032146	LA PUENTE	CA		03/29/2019		1,000		66			66		1,066	1,066			
100074985	CLYDE	NC		12/01/2021		1,072		(22)			(22)		1,050	1,050			
100135138	RIVIERA BEACH	FL		11/03/2023		348		(71)			(71)		277	277			
100091881	DALLAS	TX		01/30/2023		314		(23)			(23)		292	292			
100136303	XENIA	OH		11/20/2023		2,726		72			72		2,798	2,798			
100126874	TAMPA	FL		08/30/2023		212		492			492		704	704			
100060111	LONG BEACH	CA		06/25/2021		1,034		(85)			(85)		948	948			
100028829	RICHFIELD	MN		10/26/2018		649		20			20		669	669			
100181292	NEW ORLEANS	LA		12/06/2024		406		55			55		461	461			
100060951	LAWRENCEVILLE	GA		06/01/2021		1,243		12			12		1,254	1,254			
100077493	WOODSTOCK	VA		01/03/2022		1,196		(9)			(9)		1,187	1,187			
100042956	ZOLFO SPRINGS	FL		05/28/2020		972		(82)			(82)		890	890			
100075965	HUFFMAN	TX		01/07/2022		938		(40)			(40)		898	898			
100048768	CHESAPEAKE	VA		11/20/2020		437		(44)			(44)		393	393			
100153483	CHICAGO	IL		05/30/2024		371		(25)			(25)		346	346			
100053489	BROOKLYN	NY		03/23/2021		618		(135)			(135)		483	483			
100121029	BANDERA	TX		08/30/2023		401		(5)			(5)		396	396			
100011553	PHILADELPHIA	PA		03/08/2017		577		383			383		960	960			
100071789	BALTIMORE	MD		10/14/2021		1,620		(134)			(134)		1,485	1,485			
100169212	PHILADELPHIA	PA		09/27/2024		391		(25)			(25)		366	366			
100151823	BROOKLYN	MD		05/10/2024		283		(9)			(9)		274	274			
100158501	HALLANDALE BEACH	FL		07/10/2024		373		(31)			(31)		342	342			
100103036	MIAMI	FL		06/22/2023		383		(82)			(82)		301	301			
100128439	DERBY	CT		09/15/2023		398		(41)			(41)		357	357			
100023451	PERRIS	CA		08/16/2018		871		(58)			(58)		813	813			
100154859	DEERFIELD BEACH	FL		07/19/2024		341		(113)			(113)		228	228			
100137691	RALEIGH	NC		12/08/2023		13,516		290			290		13,806	13,806			
100064954	RED OAK	TX		07/14/2021		1,000		(82)			(82)		919	919			
100017157	MIAMI	FL		04/26/2018		787		72			72		859	859			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103400	ALVARADO	TX		06/16/2023		501		(95)			(95)		406	406			
100070726	OAK FOREST	IL		10/01/2021		663		(3)			(3)		659	659			
100139322	DETROIT	MI		12/28/2023		287		(36)			(36)		250	250			
100120809	GRETNA	VA		08/25/2023		387		(47)			(47)		340	340			
100176647	SUNRISE	FL		11/15/2024		404		(17)			(17)		387	387			
100028905	JACKSONVILLE	FL		10/26/2018		1,980		202			202		2,183	2,183			
100167783	CHATTANOOGA	TN		09/19/2024		602		(10)			(10)		592	592			
100154634	WOODBRIDGE	VA		07/19/2024		3,242		(27)			(27)		3,215	3,215			
100114897	HOUSTON	TX		07/13/2023		342		(25)			(25)		317	317			
100135875	MAGNOLIA	TX		11/13/2023		2,168		(1)			(1)		2,166	2,166			
100131710	DES MOINES	WA		10/06/2023		550		103			103		653	653			
100067506	FT MYERS	FL		09/23/2021		350		(14)			(14)		336	336			
100016455	NEW BRAUNFELS	TX		04/05/2018		617		(51)			(51)		566	566			
100141421	ALTAMONTE SPRINGS	FL		01/30/2024		498		31			31		529	529			
100116458	LAKE PARK	FL		07/20/2023		353		(14)			(14)		339	339			
100134679	BALTIMORE	MD		10/30/2023		837		(70)			(70)		767	767			
100047257	AURORA	CO		11/20/2020		599		(175)			(175)		423	423			
100157608	MIAMI	FL		06/28/2024		284		(65)			(65)		218	218			
100144301	KANSAS CITY	MO		03/07/2024		329		(64)			(64)		264	264			
100108099	HOUSTON	TX		05/24/2023		358		(62)			(62)		296	296			
100017206	NEWINGTON	CT		04/26/2018		641		334			334		975	975			
100102108	WONDER LAKE	IL		04/14/2023		358		(44)			(44)		314	314			
100175982	DAWSON	TX		11/14/2024		796		15			15		811	811			
100130035	BUFFALO	NY		09/27/2023		349		(20)			(20)		330	330			
100046541	ORLANDO	FL		11/25/2020		903		(162)			(162)		742	742			
100143409	MEMPHIS	TN		02/16/2024		592		(90)			(90)		502	502			
100149313	VALDOSTA	GA		04/24/2024		415		(10)			(10)		405	405			
100050241	CHICOPEE	MA		11/20/2020		768		(188)			(188)		580	580			
100101823	PATCHOGUE	NY		03/31/2023		4,347		(154)			(154)		4,194	4,194			
100024537	LAS VEGAS	NV		09/20/2018		606		(52)			(52)		554	554			
100154653	NORTH BAY VILLAGE	FL		07/19/2024		929		70			70		999	999			
100031053	HESPERIA	CA		03/29/2019		161		7			7		168	168			
100088179	OKLAHOMA CITY	OK		10/25/2022		276		(77)			(77)		199	199			
100054140	TUCSON	AZ		03/23/2021		706		(130)			(130)		576	576			
100087913	BENBROOK	TX		10/18/2022		489		(28)			(28)		461	461			
100115266	CHICAGO	IL		07/17/2023		396		(23)			(23)		373	373			
100155202	CHARLES TOWN	WV		07/19/2024		405		(45)			(45)		360	360			
100179866	HARTFORD	CT		11/22/2024		343		(23)			(23)		320	320			
100184447	THOUSAND OAKS	CA		12/17/2024		905		(69)			(69)		836	836			
100065261	PEORIA	AZ		07/28/2021		1,794		(39)			(39)		1,755	1,755			
100028929	MIAMI	FL		10/26/2018		628		(13)			(13)		615	615			
100139488	WASHINGTON	DC		12/28/2023		351		(69)			(69)		282	282			
100016520	COLLEGE STATION	TX		04/10/2018		1,121		(34)			(34)		1,087	1,087			
100065731	NEW ORLEANS	LA		07/28/2021		2,270		(28)			(28)		2,242	2,242			
100013395	CAPE CORAL	FL		05/25/2017		512		234			234		746	746			
100154656	WATERFORD	MI		07/19/2024		354		(81)			(81)		273	273			
100128483	DANIA BEACH	FL		09/15/2023		388		(16)			(16)		372	372			
100152183	ELLENWOOD	GA		05/17/2024		741		(8)			(8)		733	733			
100025936	LAKELAND	FL		09/20/2018		555		172			172		727	727			
100031307	EDGEWATER	MD		03/29/2019		560		115			115		674	674			
100162011	CARBONDALE	IL		07/31/2024		298		(56)			(56)		242	242			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023729	CHENEY	WA		09/04/2018		860		(55)			(55)		805	805			
100061121	COON RAPIDS	MN		06/01/2021		1,934		5			5		1,939	1,939			
100163876	AMHERST	OH		09/27/2024		345		(49)			(49)		296	296			
100136184	TREVOR	WI		12/18/2023		204		(33)			(33)		171	171			
100018182	BOZEMAN	MT		06/08/2018		931		(54)			(54)		877	877			
100024225	NORTHLAKE	TX		09/20/2018		878		(60)			(60)		818	818			
100130060	DUNMORE	PA		09/27/2023		306		(16)			(16)		291	291			
100149705	TRENTON	NJ		04/26/2024		380		(15)			(15)		365	365			
100063169	KATY	TX		07/01/2021		757		(10)			(10)		748	748			
100149889	OLD RIVER WINFREE	TX		04/29/2024		333		(62)			(62)		272	272			
100140908	ATLANTA	GA		02/26/2024		382		(31)			(31)		351	351			
100151204	BROKEN ARROW	OK		05/10/2024		2,599		(10)			(10)		2,590	2,590			
100114644	EDMOND	OK		06/29/2023		433		(64)			(64)		369	369			
100047876	NEWBURGH	NY		11/20/2020		433		92			92		525	525			
100155199	CHARLES TOWN	WV		07/19/2024		403		(43)			(43)		360	360			
100109069	BAKERSFIELD	CA		06/05/2023		1,452		(136)			(136)		1,316	1,316			
100055311	AZUSA	CA		03/23/2021		1,106		(76)			(76)		1,030	1,030			
100026244	VALLEJO	CA		09/20/2018		528		111			111		639	639			
100099735	KANSAS CITY	MO		02/28/2023		414		(26)			(26)		388	388			
100154636	PANAMA CITY	FL		07/19/2024		579		(50)			(50)		529	529			
100043081	COMPTON	CA		05/28/2020		899		178			178		1,077	1,077			
100013303	HENDERSON	NV		05/25/2017		424		242			242		666	666			
100151165	BALTIMORE	MD		05/09/2024		1,349		(97)			(97)		1,252	1,252			
100064210	BETHLEHEM	GA		07/01/2021		286		11			11		297	297			
100149198	FOREST HILL	TX		04/22/2024		330		(66)			(66)		263	263			
100026095	LONG BEACH	CA		09/20/2018		583		50			50		634	634			
100114711	WALDORF	MD		06/29/2023		416		(10)			(10)		406	406			
100154712	PINELLAS PARK	FL		07/19/2024		328		(74)			(74)		253	253			
100114052	HENDERSON	NV		06/29/2023		226		94			94		320	320			
100109917	HAMILTON	NJ		06/22/2023		370		(28)			(28)		342	342			
100070481	RUNNEMEDE	NJ		09/23/2021		869		(93)			(93)		776	776			
100161897	BAYTOWN	TX		07/31/2024		422		11			11		433	433			
100159833	PEMBROKE PINES	FL		08/16/2024		378		(70)			(70)		308	308			
100031238	DANIA	FL		03/29/2019		374		106			106		479	479			
100050038	DUNDALK	MD		11/20/2020		742		(74)			(74)		668	668			
100108144	DENVER	CO		05/24/2023		359		(72)			(72)		288	288			
100054636	TUCSON	AZ		03/23/2021		1,497		(130)			(130)		1,368	1,368			
100131779	WESTWEGO	LA		10/06/2023		452		49			49		501	501			
100030137	CLERMONT	FL		12/20/2018		1,401		117			117		1,518	1,518			
100026520	SAN BERNARDINO	CA		09/26/2018		911		35			35		946	946			
100018053	ALBUQUERQUE	NM		06/08/2018		925		(59)			(59)		866	866			
100050308	HILLSBOROUGH	NJ		11/20/2020		1,326		(80)			(80)		1,246	1,246			
100103237	DALLAS	TX		04/27/2023		536		(60)			(60)		476	476			
100144307	NORFOLK	VA		03/07/2024		225		(83)			(83)		142	142			
100031361	STOCKTON	CA		03/29/2019		603		251			251		855	855			
100128718	NEW HAVEN	IN		09/21/2023		293		(40)			(40)		253	253			
100028583	SANTA ANA	CA		10/26/2018		578		(42)			(42)		536	536			
100031378	SACRAMENTO	CA		03/29/2019		1,597		91			91		1,688	1,688			
100134911	SHELBY	NC		10/30/2023		17,831		(462)			(462)		17,370	17,370			
100111919	WHEATON	IL		06/29/2023		368		125			125		494	494			
100180562	IVA	SC		11/26/2024		334		14			14		348	348			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091578	CHICAGO	IL		03/07/2023		1,005		(96)			(96)		909	909			
100103053	ROCHESTER HILLS	MI		06/22/2023		359		(47)			(47)		312	312			
100167663	SARASOTA	FL		09/19/2024		606		(91)			(91)		515	515			
100177821	STAFFORD TWP	NJ		11/19/2024		696		(113)			(113)		583	583			
100055334	DAVIE	FL		03/23/2021		686		(138)			(138)		547	547			
100032039	ARVADA	CO		03/29/2019		1,040		48			48		1,087	1,087			
100159871	SUNNY ISLES BEACH	FL		08/16/2024		395		(38)			(38)		357	357			
100173051	SAN MARCOS	TX		10/25/2024		1,739		(338)			(338)		1,402	1,402			
100079916	BROKEN ARROW	OK		04/08/2022		537		32			32		569	569			
100066947	CRANDALL	TX		08/02/2021		985		6			6		991	991			
100172742	HUMBLE	TX		11/21/2024		410							410	410			
100149706	PHILADELPHIA	PA		04/26/2024		510		(28)			(28)		482	482			
100078918	KILLEEN	TX		02/24/2022		855		(56)			(56)		799	799			
100120440	PORTSMOUTH	VA		08/18/2023		305		(49)			(49)		256	256			
100184631	TOWACO	NJ		12/17/2024		781		(119)			(119)		663	663			
100176049	KANSAS CITY	KS		12/20/2024		1,191		(26)			(26)		1,165	1,165			
100060631	SAN ANTONIO	TX		06/01/2021		885		9			9		894	894			
100147401	ZEBULON	GA		05/08/2024		981		(220)			(220)		761	761			
100185730	GREENVILLE	NC		12/23/2024		395		(10)			(10)		385	385			
100155437	PURCELLVILLE	VA		06/18/2024		206		(42)			(42)		164	164			
100086924	GALVESTON	TX		10/24/2022		402		(36)			(36)		366	366			
100176008	ORLANDO	FL		12/20/2024		384		(35)			(35)		349	349			
100023374	LANCASTER	TX		08/16/2018		838		(59)			(59)		779	779			
100055108	HIXSON	TN		03/23/2021		817		(96)			(96)		720	720			
100026879	STOCKTON	CA		09/26/2018		1,120		6			6		1,126	1,126			
100025172	HAGERSTOWN	MD		09/20/2018		698		236			236		935	935			
100024790	PIKESVILLE	MD		09/20/2018		463		113			113		575	575			
100126478	TIFTON	GA		08/30/2023		2,036		318			318		2,354	2,354			
100023718	NIANTIC	CT		09/04/2018		931		12			12		944	944			
100064843	SACRAMENTO	CA		07/14/2021		1,543		(122)			(122)		1,420	1,420			
100131754	MEMPHIS	TN		10/06/2023		450		46			46		496	496			
100060982	EAST BETHEL	MN		06/01/2021		2,825		18			18		2,843	2,843			
100080004	MINNEAPOLIS	MN		04/08/2022		483		(97)			(97)		386	386			
100163331	DECATUR	GA		08/13/2024		416		(67)			(67)		349	349			
100128848	OTHELLO	WA		09/21/2023		370		4			4		374	374			
100139264	LOUISVILLE	KY		12/28/2023		313		(48)			(48)		265	265			
100152895	CARTHAGE	IN		05/22/2024		610		(103)			(103)		507	507			
100131575	SALEM	OR		10/05/2023		316		(1)			(1)		315	315			
100149699	TEXAS CITY	TX		04/26/2024		445		(72)			(72)		373	373			
100162026	HAMPTON	VA		07/31/2024		364		(49)			(49)		315	315			
100133970	KANSAS CITY	MO		10/25/2023		65		285			285		351	351			
100081375	SIOUX FALLS	SD		03/18/2022		879		81			81		959	959			
100049040	ATHOL	MA		11/20/2020		794		(223)			(223)		570	570			
100112968	ATLANTA	GA		06/29/2023		331		601			601		931	931			
100065252	BALTIMORE	MD		07/14/2021		941		(18)			(18)		923	923			
100081464	PHEONIX	AZ		03/18/2022		869		84			84		954	954			
100075995	PROVIDENCE	RI		01/07/2022		804		(84)			(84)		720	720			
100010680	HIALEAH	FL		12/23/2016		513		262			262		776	776			
100000314	WASHINGTON	DC		09/27/2016		212		122			122		334	334			
100031925	PORT ST LUCIE	FL		03/29/2019		638		170			170		808	808			
100141358	DETROIT	MI		01/30/2024		247		(2)			(2)		245	245			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071832	LEAGUE CITY	TX		10/14/2021		876		(98)			(98)		779	779			
100054089	DINUBA	CA		03/23/2021		397		35			35		433	433			
100157976	DISPUTANTA	VA		07/09/2024		387		(14)			(14)		373	373			
100152893	CARTHAGE	IN		05/22/2024		335		(78)			(78)		256	256			
100120171	ROANOKE	VA		08/14/2023		283		(31)			(31)		252	252			
100067451	NEW BEDFORD	MA		09/23/2021		1,373		(114)			(114)		1,259	1,259			
100062921	NORTHPORT	AL		07/01/2021		3,839		(41)			(41)		3,798	3,798			
100086593	MIAMI	FL		09/30/2022		463		(18)			(18)		445	445			
100030935	LOS ANGELES	CA		04/09/2019		667		255			255		922	922			
100131705	JACKSON	TN		10/06/2023		1,469		162			162		1,632	1,632			
100160876	MILTON	FL		07/24/2024		395		(28)			(28)		367	367			
100060203	PLEASANT HILL	MO		06/25/2021		1,053		(89)			(89)		964	964			
100170903	CONWAY	SC		10/11/2024		276		(13)			(13)		263	263			
100068173	OWINGS MILLS	MD		08/25/2021		888		(51)			(51)		837	837			
100032103	LOS ANGELES	CA		03/29/2019		897		66			66		963	963			
100029290	TULARE	CA		10/26/2018		747		13			13		760	760			
100130028	NEW ORLEANS	LA		09/27/2023		388		(25)			(25)		363	363			
100152872	KANSAS CITY	MO		05/22/2024		393		(72)			(72)		321	321			
100178261	OAKLAND	CA		11/19/2024		434		10			10		443	443			
100116186	ELLENWOOD	GA		07/20/2023		651		348			348		999	999			
100119780	LAKE PARK	GA		08/08/2023		360		(35)			(35)		326	326			
100167898	FOREST PARK	GA		09/20/2024		381		(20)			(20)		361	361			
100024565	CAPE CORAL	FL		09/20/2018		661		178			178		838	838			
100053895	HALLANDALE BEACH	FL		03/23/2021		1,884		(70)			(70)		1,814	1,814			
100127668	MYRTLE BEACH	SC		09/08/2023		321		(30)			(30)		291	291			
100060528	WOODBRIDGE	VA		06/01/2021		937		12			12		949	949			
100143604	SCRANTON	PA		02/21/2024		426		(30)			(30)		397	397			
100043884	DILLON	SC		08/19/2020		1,384		(229)			(229)		1,155	1,155			
100064555	VICTORVILLE	CA		07/01/2021		157		2			2		159	159			
100062575	AMHERST	OH		07/01/2021		1,299		(41)			(41)		1,258	1,258			
100166374	COLLINSVILLE	IL		10/24/2024		130		(42)			(42)		87	87			
100014122	STREAMWOOD	IL		05/25/2017		618		142			142		759	759			
100177999	DUARTE	CA		11/19/2024		596		(111)			(111)		485	485			
100117151	SAVANNAH	GA		07/20/2023		515		351			351		866	866			
100077805	BAKERSFIELD	CA		12/23/2021		826		(249)			(249)		577	577			
100146732	LAS VEGAS	NV		03/20/2024		350		(60)			(60)		290	290			
100153034	ALBUQUERQUE	NM		06/27/2024		383		(63)			(63)		321	321			
100067911	BRENHAM	TX		09/23/2021		841		(103)			(103)		738	738			
100134571	DAVISON	MI		10/30/2023		270		(14)			(14)		255	255			
100153880	MINERAL WELLS	TX		06/05/2024		321		(60)			(60)		261	261			
100060523	DENVER	CO		06/01/2021		816		4			4		820	820			
100023416	HENDERSON	NV		08/16/2018		861		(78)			(78)		783	783			
100071875	CHALMETTE	LA		10/14/2021		882		(98)			(98)		784	784			
100170233	GREENVILLE	NC		10/08/2024		349		15			15		365	365			
100100780	BALTIMORE	MD		04/28/2023		576		41			41		618	618			
100013869	RIVERVIEW	FL		05/25/2017		2,387		125			125		2,512	2,512			
100066491	FREDERICK	MD		08/02/2021		1,745		13			13		1,758	1,758			
100028032	WHEATON	IL		10/26/2018		454		102			102		556	556			
100138143	SALEM	AL		12/14/2023		165		221			221		385	385			
100180608	BALTIMORE	MD		11/26/2024		534		(9)			(9)		526	526			
100147477	MINNEAPOLIS	MN		04/03/2024		348		(48)			(48)		300	300			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141438	NEWPORT NEWS	VA		01/30/2024		337		(76)			(76)		260	260			
100172638	ANCHORAGE	AK		10/24/2024		396		(60)			(60)		336	336			
100064877	EVANS	GA		07/14/2021		1,017		(93)			(93)		924	924			
100180148	N TOPSAIL BEACH	NC		11/25/2024		339		(55)			(55)		285	285			
100057641	GREENVILLE	SC		06/30/2021		914		(19)			(19)		894	894			
100147241	LYNCHBURG	VA		03/28/2024		408		(24)			(24)		384	384			
100088048	VISALIA	CA		10/25/2022		338		2			2		340	340			
100067833	NORTH PORT	FL		09/23/2021		830		(87)			(87)		744	744			
100054693	ST ALBANS	VT		03/23/2021		698		(186)			(186)		512	512			
100141653	ATLANTA	GA		01/30/2024		495		(39)			(39)		456	456			
100053518	BIGGS	CA		03/23/2021		5,454		(398)			(398)		5,056	5,056			
100060672	NORTH CHESTERFIELD	VA		06/01/2021		1,036		10			10		1,046	1,046			
100066276	CALERA	AL		08/02/2021		1,035		(28)			(28)		1,007	1,007			
100100764	HOUSTON	TX		04/28/2023		1,351		36			36		1,387	1,387			
100113461	TURLOCK	CA		06/29/2023		369		457			457		826	826			
100054928	MONTGOMERY	IL		03/23/2021		504		138			138		642	642			
100143557	TROY	NY		02/21/2024		349		(25)			(25)		323	323			
100185174	PASADENA	TX		12/20/2024		431		(48)			(48)		383	383			
100101976	LA PORTE	TX		04/14/2023		205		(50)			(50)		155	155			
100055685	WOODBURY	NJ		03/23/2021		662		(57)			(57)		605	605			
100067578	SAN BERNARDINO	CA		09/23/2021		970		(86)			(86)		884	884			
100013302	ORLANDO	FL		05/25/2017		624		193			193		817	817			
100115193	PHILADELPHIA	PA		07/17/2023		370		(23)			(23)		348	348			
100137305	BARSTOW	CA		12/01/2023		397		(13)			(13)		384	384			
100118736	VERO BEACH	FL		07/25/2023		368		(33)			(33)		335	335			
100013162	LODI	CA		05/25/2017		418		238			238		656	656			
100120681	SNELLVILLE	GA		08/24/2023		1,754		(32)			(32)		1,722	1,722			
100100765	HUMBLE	TX		04/28/2023		493		(36)			(36)		457	457			
100108278	HAGERSTOWN	MD		05/24/2023		362		(66)			(66)		297	297			
100120418	TUCSON	AZ		08/18/2023		306		(87)			(87)		218	218			
100019727	ANN ARBOR	MI		07/26/2018		911		(50)			(50)		861	861			
100178491	COLUMBUS	OH		11/21/2024		394		(32)			(32)		362	362			
100012899	ROYAL PALM BEACH	FL		05/25/2017		523		236			236		758	758			
100054342	TUCKER	GA		03/23/2021		391		(197)			(197)		193	193			
100145892	WALANAE	HI		03/19/2024		1,180		(62)			(62)		1,117	1,117			
100064749	ORLANDO	FL		07/14/2021		1,549		(140)			(140)		1,409	1,409			
100024612	WEST PALM BEACH	FL		09/20/2018		649		68			68		717	717			
100146669	BAYTOWN	TX		03/20/2024		428		(13)			(13)		415	415			
100092027	TRENTON	NJ		02/09/2023		2,830		(2,415)			(2,415)		414	414			
100101740	TRENTON	NJ		03/31/2023		353		(34)			(34)		319	319			
100128764	DEER PARK	TX		09/21/2023		1,682		(119)			(119)		1,564	1,564			
100127371	SACRAMENTO	CA		08/30/2023		287		626			626		913	913			
100142146	WATAUGA	TX		02/29/2024		474		(70)			(70)		404	404			
100164936	PHILADELPHIA	PA		08/28/2024		(49)		381			381		332	332			
100155187	LAKEWOOD	CO		07/19/2024		421		(13)			(13)		408	408			
100100231	BALTIMORE	MD		03/17/2023		394		(32)			(32)		363	363			
100162325	CASTLE ROCK	CO		08/06/2024		793		(54)			(54)		739	739			
100049270	ORLANDO	FL		11/20/2020		599		(126)			(126)		473	473			
100030773	CLEARFIELD	UT		04/09/2019		810		42			42		851	851			
100067378	TODOS SANTOS	MEX		08/13/2021		2,180							2,180	2,180			
100063516	PINSON	AL		07/01/2021		740		(21)			(21)		719	719			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100013765	ORLANDO	FL		05/25/2017		617		23			23		640	640			
100109698	HOUSTON	TX		06/16/2023		9,347		(348)			(348)		8,998	8,998			
100164151	ESSEX	MD		08/21/2024		380		(42)			(42)		337	337			
100078839	MESA	AZ		02/24/2022		822		(16)			(16)		807	807			
100146735	PENSACOLA	FL		03/20/2024		618		(81)			(81)		538	538			
100113143	ROCKPORT	MA		06/29/2023		425		289			289		714	714			
100055266	BAYVILLE	NJ		03/23/2021		3,314		(404)			(404)		2,910	2,910			
100013225	DEERFIELD BEACH	FL		05/25/2017		695		152			152		847	847			
100186702	ALTAMONTE SPRINGS	FL		12/31/2024		418		(41)			(41)		377	377			
100062923	HUMMELSTOWN	PA		07/01/2021		803		(27)			(27)		776	776			
100161373	STATESVILLE	NC		07/25/2024		501		(32)			(32)		469	469			
100126881	MIAMI	FL		08/30/2023		124		729			729		853	853			
100075461	PORT ST LUCIE	FL		12/01/2021		336		7			7		343	343			
100049724	WEST COVINA	CA		11/20/2020		2,108		(70)			(70)		2,038	2,038			
100117154	FAIRFIELD	CA		07/20/2023		381		(19)			(19)		362	362			
100126571	GRAND RAPIDS	MI		08/30/2023		171		22			22		193	193			
100102964	DESERT HOT SPRINGS	CA		06/22/2023		425		(77)			(77)		348	348			
100139364	ROCK SPRINGS	WY		12/28/2023		332		(16)			(16)		316	316			
100030099	SUNRISE	FL		12/20/2018		1,871		(189)			(189)		1,682	1,682			
100025076	BROOKFIELD	IL		09/20/2018		591		312			312		904	904			
100076001	ORLANDO	FL		01/07/2022		957		(40)			(40)		917	917			
100050282	CHICAGO	IL		11/20/2020		2,945		(352)			(352)		2,593	2,593			
100065015	ABERDEEN	WA		07/14/2021		838		(65)			(65)		773	773			
100099968	FRISCO	TX		03/28/2023		264		(50)			(50)		214	214			
100174481	CARMICHAEL	CA		10/31/2024		848		(44)			(44)		804	804			
100139436	SALEM	OR		12/28/2023		333		(56)			(56)		277	277			
100184770	HIGHLANDS RANCH	CO		12/17/2024		781		(44)			(44)		737	737			
100088948	DAYTONA BEACH SHORES	FL		11/15/2022		372		(67)			(67)		305	305			
100029632	SMYRNA	GA		10/26/2018		767		113			113		881	881			
100050005	WATERVILLE	OH		11/20/2020		920		(65)			(65)		855	855			
100077221	CHEYENNE	WY		01/03/2022		1,895		(64)			(64)		1,831	1,831			
100179876	JACKSONVILLE	FL		11/25/2024		463		29			29		492	492			
100048369	PALM COAST	FL		11/20/2020		432		62			62		493	493			
100079069	SAINT LOUIS	MO		02/24/2022		814		(29)			(29)		785	785			
100143623	BALTIMORE	MD		02/21/2024		333		(26)			(26)		308	308			
100076079	OCALA	FL		01/07/2022		807		(73)			(73)		734	734			
100130275	SEGUIN	TX		09/28/2023		496		(28)			(28)		468	468			
100149090	FLORENCE	SC		04/19/2024		289		(48)			(48)		241	241			
100150848	RIVERDALE	GA		05/08/2024		410		(5)			(5)		405	405			
100026407	STOCKTON	CA		09/26/2018		857		90			90		947	947			
100181657	HIALEAH GARDENS	FL		12/11/2024		725		(77)			(77)		648	648			
100112264	EL MIRAGE	AZ		06/29/2023		237		137			137		374	374			
100031986	OAKLEY	CA		03/29/2019		866		74			74		939	939			
100112041	RICHARDSON	TX		06/29/2023		115		84			84		199	199			
100010796	MIAMI	FL		12/23/2016		713		319			319		1,033	1,033			
100133196	KISSIMMEE	FL		11/29/2023		10,608		(143)			(143)		10,466	10,466			
100139292	BOYNTON BEACH	FL		12/28/2023		180		36			36		216	216			
100091276	ATLANTA	GA		01/31/2023		252		(58)			(58)		194	194			
100077203	VICTORVILLE	CA		01/03/2022		812		(37)			(37)		775	775			
100091582	APPLE VALLEY	CA		03/07/2023		971		(30)			(30)		941	941			
100091390	ESSEX	MD		02/22/2023		379		6			6		385	385			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055892	NORTH LAUDERDALE	FL		03/26/2021		1,118		(67)			(67)		1,051	1,051			
100031301	CHICAGO	IL		03/29/2019		182		216			216		397	397			
100172747	YAKIMA	WA		11/21/2024		14		(13)			(13)						
100087507	MIAMI	FL		10/25/2022		590		83			83		673	673			
100055331	NEPTUNE	NJ		03/23/2021		1,067		(131)			(131)		936	936			
100067928	EAST POINT	GA		09/23/2021		836		(95)			(95)		741	741			
100153430	BRIDGEVILLE	PA		05/30/2024		336		(23)			(23)		313	313			
100083904	BAKERSFIELD	CA		07/12/2022		332		(32)			(32)		301	301			
100149543	TORRINGTON	CT		04/26/2024		399		8			8		407	407			
100057998	BATON ROUGE	LA		06/30/2021		841		(73)			(73)		769	769			
100117777	NEW CANEY	TX		07/20/2023		84		391			391		474	474			
100025935	PLAINFIELD	NJ		09/20/2018		540		132			132		672	672			
100060292	SAN ANTONIO	TX		06/25/2021		1,122		(31)			(31)		1,091	1,091			
100067157	ORLANDO	FL		08/02/2021		1,988		90			90		2,078	2,078			
100100291	ROCKFORD	TN		03/24/2023		939		(60)			(60)		880	880			
100184847	HAZLET	NJ		12/17/2024		774		(42)			(42)		732	732			
100138432	FOREST PARK	IL		12/18/2023		316		(45)			(45)		272	272			
100090044	POMPANO BEACH	FL		01/13/2023		286		(4)			(4)		282	282			
100113606	LOS ANGELES	CA		06/29/2023		257		714			714		972	972			
100063430	HUMBLE	TX		07/01/2021		657		(46)			(46)		611	611			
100160374	HOUSTON	TX		09/06/2024		316		(44)			(44)		271	271			
100186778	BRIDGEPORT	CT		12/31/2024		484		(55)			(55)		429	429			
100143524	HUDSON	NY		02/21/2024		387		(27)			(27)		360	360			
100135453	MYRTLE BEACH	SC		11/13/2023		287		311			311		598	598			
100184786	VISALIA	CA		12/17/2024		1,513		(52)			(52)		1,461	1,461			
100024748	INWOOD	WV		09/20/2018		1,348		428			428		1,776	1,776			
100175624	KANSAS CITY	KS		11/12/2024		394		(38)			(38)		356	356			
100175862	MACON	GA		11/12/2024		140		(30)			(30)		110	110			
100013096	FORT LAUDERDALE	FL		05/25/2017		500		77			77		576	576			
100185107	WOODBRIDGE	CA		12/20/2024		310		(45)			(45)		265	265			
100181337	MINDEN	LA		12/06/2024		423		(51)			(51)		373	373			
100012427	CHARLOTTE	NC		04/28/2017		622		129			129		751	751			
100171131	LUSBY	MD		11/22/2024		387		(53)			(53)		334	334			
100180591	FARINA	IL		11/26/2024		456		(54)			(54)		402	402			
100031202	DAVIE	FL		03/29/2019		2,408		82			82		2,490	2,490			
100167752	BETHEL	NY		09/19/2024		266		9			9		276	276			
100080953	HOUSTON	TX		03/18/2022		1,475		59			59		1,534	1,534			
100071819	NORMAN	OK		10/14/2021		877		(77)			(77)		800	800			
100063177	PHENIX CITY	AL		07/01/2021		1,522		(37)			(37)		1,485	1,485			
100136755	BALTIMORE	MD		11/27/2023		(35)		355			355		320	320			
100081105	ORLANDO	FL		03/18/2022		861		55			55		916	916			
100133494	MABLETON	GA		10/19/2023		370		(60)			(60)		310	310			
100092032	NORRISTOWN	PA		02/09/2023		2,722		(2,279)			(2,279)		443	443			
100091755	WACO	TX		03/24/2023		403		(70)			(70)		333	333			
100061028	LAS VEGAS	NV		06/01/2021		1,948		15			15		1,963	1,963			
100184843	CARLSBAD	CA		12/17/2024		642		(54)			(54)		588	588			
100080970	HAINES CITY	FL		03/18/2022		848		47			47		895	895			
100128070	BELL BUCKLE	TN		09/08/2023		425		9			9		435	435			
100176958	HIGHLAND	CA		11/15/2024		380		(52)			(52)		328	328			
100176963	HIGHLAND	CA		11/15/2024		380		(52)			(52)		328	328			
100128118	NASHVILLE	TN		09/08/2023		533		91			91		623	623			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116176	FORT PIERCE	FL		07/20/2023		526		189			189		715	715			
100184381	LITHONIA	GA		12/16/2024		530		16			16		546	546			
100012689	CAPE CORAL	FL		05/25/2017		484		112			112		596	596			
100167538	KINGSTON	TN		10/31/2024		383		(18)			(18)		365	365			
100127059	DUNN LORING	VA		08/30/2023		2,977		301			301		3,277	3,277			
100087914	MIDDLETOWN	NY		10/18/2022		1,951		(5)			(5)		1,946	1,946			
100109720	WINDHAM	CT		06/16/2023		274		(23)			(23)		250	250			
100175071	DALLAS	TX		11/05/2024		645		(36)			(36)		609	609			
100070463	LA QUINTA	CA		09/23/2021		921		(103)			(103)		818	818			
100019579	JACKSONVILLE	FL		07/26/2018		909		(18)			(18)		891	891			
100115447	SAINT GEORGE	UT		07/17/2023		433		44			44		477	477			
100184939	FOLSOM	CA		12/17/2024		848		(105)			(105)		743	743			
100043468	LITTLE EGG HARBO	NJ		08/13/2020		518		57			57		574	574			
100055498	ELLENWOOD	GA		03/23/2021		898		(223)			(223)		676	676			
100116423	MARYSVILLE	CA		07/20/2023		439		170			170		609	609			
100184683	FRIANT	CA		12/17/2024		1,041		(60)			(60)		980	980			
100081335	SCOTTSDALE	AZ		03/18/2022		1,705		21			21		1,726	1,726			
100117503	KISSIMMEE	FL		07/20/2023		(648)		1,019			1,019		371	371			
100137799	MANLIUS	NY		12/08/2023		52,893		(11)			(11)		52,883	52,883			
100079033	ARLINGTON	TX		02/24/2022		2,013		(49)			(49)		1,964	1,964			
100075958	OAKLAND	CA		01/07/2022		875		(44)			(44)		832	832			
100180473	TUCSON	AZ		11/26/2024		399		(54)			(54)		345	345			
100184675	REXBURG	ID		12/17/2024		825		(96)			(96)		729	729			
100048515	DELRAY BEACH	FL		11/20/2020		1,281		(157)			(157)		1,124	1,124			
100143909	PHELAN	CA		03/06/2024		361		(55)			(55)		306	306			
100026250	FRANKLIN PARK	IL		09/20/2018		547		103			103		651	651			
100063271	LOUISVILLE	KY		07/01/2021		1,562		(15)			(15)		1,547	1,547			
100158986	LOUISVILLE	KY		08/15/2024		422		(56)			(56)		366	366			
100116287	MIRAMAR	FL		07/20/2023		687		91			91		779	779			
100055073	LEXINGTON	SC		03/23/2021		403		(175)			(175)		228	228			
100017057	ROSEVILLE	CA		05/16/2018		1,273		(48)			(48)		1,225	1,225			
100127675	O FALLON	IL		09/08/2023		355		(12)			(12)		342	342			
100012161	NEPTUNE	NJ		03/08/2017		918		217			217		1,135	1,135			
100165731	MIAMI	FL		08/29/2024		368		(51)			(51)		317	317			
100119841	JONESBORO	GA		08/08/2023		399		(34)			(34)		365	365			
100143458	ARLINGTON	TX		02/16/2024		337		(81)			(81)		255	255			
100109957	FERNDALE	MI		06/22/2023		386		(32)			(32)		354	354			
100063022	ABILENE	TX		07/01/2021		929		(27)			(27)		902	902			
100127285	SAINT PETERSBURG	FL		08/30/2023		228		408			408		636	636			
100175453	BALTIMORE	MD		12/23/2024		292		(43)			(43)		248	248			
100100592	JOSHUA TREE	CA		04/27/2023		485		(78)			(78)		407	407			
100156896	SCRANTON	PA		06/27/2024		(173)		511			511		338	338			
100081475	MELISSA	TX		03/18/2022		880		74			74		954	954			
100078762	VAN NUYS	CA		01/31/2022		786		(57)			(57)		729	729			
100030834	LAS VEGAS	NV		04/09/2019		2,942		252			252		3,194	3,194			
100130152	OXFORD	NJ		11/15/2023		587		(89)			(89)		498	498			
100126550	WINDSOR	CT		08/30/2023		395		414			414		808	808			
100024508	ATCO	NJ		09/20/2018		235		775			775		1,010	1,010			
100143741	BUSHKILL	PA		04/05/2024		375		(20)			(20)		355	355			
100152974	LAS VEGAS	NV		06/27/2024		293		(59)			(59)		234	234			
100119035	FORT WORTH	TX		07/27/2023		392		(63)			(63)		329	329			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186741	GILLETTE	WY		12/31/2024		363		(51)			(51)		313	313			
100113764	MINNEAPOLIS	MN		06/29/2023		357		227			227		585	585			
100091598	RIDGECREST	CA		03/07/2023		183		(31)			(31)		152	152			
100177930	OLYMPIA	WA		11/19/2024		794		(120)			(120)		675	675			
100076140	PACIFICA	CA		01/07/2022		810		(89)			(89)		720	720			
100168795	LAUDERDALE LAKES	FL		09/26/2024		327		(110)			(110)		216	216			
100066865	SAN ANTONIO	TX		08/02/2021		1,006		(3)			(3)		1,003	1,003			
100159543	MCKINNEY	TX		07/15/2024		370		(52)			(52)		318	318			
100063412	SUMRALL	MS		07/01/2021		1,641		(81)			(81)		1,560	1,560			
100024882	PORT SAINT LUCIE	FL		09/20/2018		914							914	914			
100152844	NORTH RICHLAND HILLS	TX		05/22/2024		425		10			10		435	435			
100057729	LAFAYETTE	LA		06/30/2021		860		(76)			(76)		784	784			
100114384	BRENTWOOD	NY		06/29/2023		66		560			560		626	626			
100043241	MACOMB	MI		08/13/2020		1,422		(109)			(109)		1,313	1,313			
100174870	CLARKSVILLE	TN		10/31/2024		209		(47)			(47)		162	162			
100175430	LIVINGSTON	TX		12/23/2024		378		(52)			(52)		326	326			
100067587	MARIETTA	GA		09/23/2021		906		(49)			(49)		857	857			
100048153	RANCHO CUCAMONGA	CA		11/20/2020		862		(170)			(170)		692	692			
100151809	BALTIMORE	MD		05/10/2024		322		(31)			(31)		290	290			
100186725	NEWPORT	KY		12/31/2024		384		(33)			(33)		352	352			
100109850	LANSING	IL		06/22/2023		399		(30)			(30)		369	369			
100156221	ALEXANDRIA	VA		06/20/2024		391		27			27		418	418			
100116940	GREENVILLE	TX		07/20/2023		(712)		1,781			1,781		1,069	1,069			
100068150	BLUE RIDGE	GA		08/25/2021		914		(57)			(57)		857	857			
100119080	SMYRNA	DE		07/27/2023		368		(62)			(62)		306	306			
100028570	SUNRISE	FL		10/26/2018		1,383		185			185		1,567	1,567			
100102192	LANCASTER	CA		04/14/2023		405		(3)			(3)		402	402			
100173777	TULSA	OK		10/30/2024		410		(32)			(32)		378	378			
100146129	LINCOLNTON	GA		03/19/2024		1,173		(63)			(63)		1,110	1,110			
100110821	WESLEY CHAPEL	FL		06/29/2023		259		354			354		613	613			
100143425	PHOENIX	AZ		02/16/2024		366		(29)			(29)		338	338			
100169580	TULARE	CA		09/30/2024		392		(52)			(52)		340	340			
100180132	SUMMERVILLE	SC		11/25/2024		17,373		(907)			(907)		16,466	16,466			
100013841	LAS VEGAS	NV		05/25/2017		597		(7)			(7)		590	590			
100168798	JACKSONVILLE	FL		09/26/2024		307		(60)			(60)		247	247			
100136757	BALTIMORE	MD		11/27/2023		35		268			268		303	303			
100057722	SAPULPA	OK		06/30/2021		876		(77)			(77)		798	798			
100090877	BOLINGBROOK	IL		01/31/2023		308		25			25		333	333			
100161957	SAN ANTONIO	TX		07/31/2024		336		(89)			(89)		247	247			
100164962	CLEVELAND	OH		08/28/2024		323		(22)			(22)		301	301			
100063308	ENTERPRISE	AL		07/01/2021		1,098		(11)			(11)		1,087	1,087			
100140755	CAMDEN	NJ		01/22/2024		330		(78)			(78)		252	252			
100023267	VIRGINIA BCH	VA		08/16/2018		956		(53)			(53)		903	903			
100119118	ROUND LAKE	IL		07/28/2023		537		(5)			(5)		531	531			
100179694	AVALON	PA		11/21/2024		397		(18)			(18)		380	380			
100157874	SCOTLAND NECK	NC		07/09/2024		365							364	364			
100091942	PHELAN	CA		02/03/2023		1,671		(70)			(70)		1,601	1,601			
100078849	MELBOURNE	FL		02/24/2022		821		3			3		825	825			
100159499	COLLINSVILLE	OK		07/15/2024		246		(19)			(19)		226	226			
100175869	HOPATCONG	NJ		11/12/2024		585		32			32		617	617			
100113013	WORCESTER	MA		06/29/2023		450		311			311		761	761			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060175	POCATELLO	ID		06/25/2021		894		(81)			(81)		813	813			
100030630	VALRICO	FL		04/09/2019		(3)		223			223		221	221			
100012475	HOUSTON	TX		04/28/2017		676		234			234		910	910			
100165971	PASADENA	TX		09/06/2024		351		(20)			(20)		331	331			
100164280	SUN CITY	AZ		08/21/2024		328		(7)			(7)		321	321			
100070467	COLUMBUS	GA		09/23/2021		903		(105)			(105)		798	798			
100155372	FAYETTEVILLE	GA		06/18/2024		43,702		(2,402)			(2,402)		41,300	41,300			
100174106	LAWRENCEVILLE	GA		10/31/2024		993		(84)			(84)		909	909			
100080756	VALRICO	FL		03/10/2022		692		(45)			(45)		647	647			
100141723	SAN RAFAEL	CA		01/30/2024		323		(48)			(48)		275	275			
100174494	TROY	MI		10/31/2024		887		(26)			(26)		861	861			
100043458	JUPITER	FL		08/13/2020		(138)		713			713		575	575			
100120442	HOUSTON	TX		08/18/2023		494		(53)			(53)		442	442			
100167969	SILVER SPRING	MD		09/20/2024		400		(11)			(11)		389	389			
100047960	MUNDELEIN	IL		11/20/2020		2,058		(96)			(96)		1,962	1,962			
100043246	BRONX	NY		08/13/2020		2,142		(190)			(190)		1,952	1,952			
100130003	WINTER HAVEN	FL		09/27/2023		369		(24)			(24)		345	345			
100077757	BROWNSVILLE	TX		01/03/2022		1,355		(10)			(10)		1,344	1,344			
100069751	KNOXVILLE	MD		09/01/2021		971		7			7		978	978			
100103171	JACKSON	TN		04/21/2023		402		(18)			(18)		384	384			
100030787	SAN ANTONIO	TX		04/09/2019		(113)		548			548		435	435			
100127179	PORT MURRAY	NJ		08/30/2023		1,103		292			292		1,395	1,395			
100119745	HYATTSVILLE	MD		08/08/2023		414		(18)			(18)		395	395			
100149863	MESQUITE	TX		04/29/2024		387		(53)			(53)		334	334			
100079753	GUTTENBERG	NJ		04/08/2022		510		(2)			(2)		508	508			
100113848	KEY BISCAYNE	FL		06/29/2023		3,511		157			157		3,668	3,668			
100137498	LAKEWAY	TX		01/11/2024		331		(49)			(49)		282	282			
100091634	CHICAGO	IL		03/07/2023		379		(61)			(61)		318	318			
100168709	SPRINGFIELD	MO		09/25/2024		419		(14)			(14)		405	405			
100050074	BRUNSWICK	OH		11/20/2020		689		(24)			(24)		665	665			
100155438	GIG HARBOR	WA		06/18/2024		1,235		(77)			(77)		1,157	1,157			
100043707	ANSONIA	CT		08/13/2020		521		(55)			(55)		466	466			
100164028	BALTIMORE	MD		08/21/2024		343		(78)			(78)		265	265			
100169339	GASTONIA	NC		09/27/2024		690		(117)			(117)		572	572			
100109623	MIDDLETOWN	OH		06/14/2023		400		(49)			(49)		352	352			
100186711	WILLIMANTIC	CT		12/31/2024		370		(49)			(49)		321	321			
100057508	BALTIMORE	MD		06/30/2021		873		(30)			(30)		843	843			
100012614	COCONUT CREEK	FL		05/25/2017		635		(12)			(12)		623	623			
100031650	MIAMI	FL		03/29/2019		987		126			126		1,113	1,113			
100068155	PORT RICHEY	FL		08/25/2021		610		(63)			(63)		547	547			
100071845	LAS CRUCES	NM		10/14/2021		849		(86)			(86)		764	764			
100050325	MIAMI	FL		11/20/2020		1,361		(46)			(46)		1,315	1,315			
100013101	HIALEAH	FL		05/25/2017		468		137			137		605	605			
100154644	RIVERDALE	GA		07/19/2024		398		(104)			(104)		294	294			
100049175	CANTERBURY	CT		11/20/2020		764		(164)			(164)		599	599			
100145817	HUNTINGTON	TX		05/08/2024		536		(99)			(99)		437	437			
100159862	TAMPA	FL		08/16/2024		414		(55)			(55)		358	358			
100030832	SALT LAKE CITY	UT		04/09/2019		96		431			431		527	527			
100063751	DECATUR	AL		07/01/2021		941		6			6		947	947			
100111312	BLUFFTON	SC		06/29/2023		2,042		126			126		2,168	2,168			
100100637	HUMBLE	TX		04/27/2023		401		(63)			(63)		338	338			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089085	MODESTO	CA		01/06/2023		373		(62)			(62)		311	311			
100030783	CATHEDRAL CITY	CA		04/09/2019		343		153			153		496	496			
100116724	ORLANDO	FL		07/20/2023		(1,263)		2,190			2,190		927	927			
100101895	OCALA	FL		04/06/2023		160		(13)			(13)		146	146			
100012741	BAKERSFIELD	CA		05/25/2017		436		253			253		689	689			
100025480	YORK	PA		09/20/2018		516		90			90		606	606			
100074410	BEAVERCREEK	OH		12/02/2021		5,261		(316)			(316)		4,945	4,945			
100011533	WESLEY CHAPEL	FL		03/08/2017		315		331			331		645	645			
100108076	HOUSTON	TX		05/24/2023		443		(118)			(118)		325	325			
100163307	FORNEY	TX		08/13/2024		412		(52)			(52)		360	360			
100047909	LILBURN	GA		11/20/2020		593		26			26		619	619			
100169467	GLASSBORO	NJ		09/30/2024		328		(45)			(45)		283	283			
100139518	ABILENE	TX		12/28/2023		300		(82)			(82)		219	219			
100068070	LEWISVILLE	TX		09/23/2021		1,673		(17)			(17)		1,656	1,656			
100156187	SAN ANTONIO	TX		06/20/2024		378		(21)			(21)		357	357			
100063091	COOKEVILLE	TN		07/01/2021		2,439		(24)			(24)		2,415	2,415			
100111471	SUTTER CREEK	CA		06/29/2023		500		755			755		1,255	1,255			
100061849	KENNESAW	GA		07/01/2021		1,261		(7)			(7)		1,253	1,253			
100186763	CORAL SPRINGS	FL		12/31/2024		311		(43)			(43)		268	268			
100068080	CANTON	GA		09/23/2021		2,585		66			66		2,651	2,651			
100126810	POMONA	CA		08/30/2023		388		580			580		968	968			
100048529	MERRIMACK	NH		11/20/2020		970		(253)			(253)		717	717			
100114319	GLENDALE HEIGHTS	IL		06/29/2023		271		84			84		355	355			
100169476	YUCAIPA	CA		09/30/2024		433		1			1		434	434			
100155964	PHILADELPHIA	PA		06/18/2024		4,351		(131)			(131)		4,220	4,220			
100184545	LITHONIA	GA		12/17/2024		847		(24)			(24)		823	823			
100155483	PUYALLUP	WA		06/18/2024		1,238		(133)			(133)		1,106	1,106			
100136620	COLUMBUS	OH		11/22/2023		351		(1)			(1)		350	350			
100043789	CHICAGO	IL		08/13/2020		3,052		186			186		3,238	3,238			
100054995	NEWPORT	NH		03/23/2021		3,170		(635)			(635)		2,535	2,535			
100016471	WETHERSFIELD	CT		04/05/2018		940		(47)			(47)		893	893			
100061090	BESSEMER	AL		06/01/2021		1,491		14			14		1,505	1,505			
100055786	LEHIGH ACRES	FL		03/23/2021		419		(142)			(142)		277	277			
100155519	BAKERSFIELD	CA		06/18/2024		299		(26)			(26)		273	273			
100031183	FRANKLIN TOWNSHIP	NJ		03/29/2019		2,056		431			431		2,487	2,487			
100160601	HOT SPRINGS	AR		07/19/2024		410		(51)			(51)		360	360			
100012042	FAIR LAWN	NJ		03/08/2017		698		433			433		1,131	1,131			
100143446	PROSPECT HEIGHTS	IL		02/16/2024		323		(45)			(45)		278	278			
100063673	COLUMBUS	OH		07/01/2021		1,235		(10)			(10)		1,225	1,225			
100046973	BROOKLYN	NY		11/20/2020		10,166		(1,616)			(1,616)		8,550	8,550			
100062652	PROSPECT PARK	PA		07/01/2021		1,071		(52)			(52)		1,020	1,020			
100109160	HILO	HI		07/21/2023		407		(80)			(80)		327	327			
100179863	STATESVILLE	NC		11/22/2024		405		(55)			(55)		351	351			
100024811	HILMAR	CA		09/20/2018		918		47			47		964	964			
100129762	FORT PIERCE	FL		09/27/2023		364		(12)			(12)		352	352			
100061239	CAMINO	CA		06/01/2021		1,158		11			11		1,168	1,168			
100067565	FREDERICKSBURG	VA		09/23/2021		825		(94)			(94)		731	731			
100154777	MOBILE	AL		07/19/2024		307		(81)			(81)		226	226			
100112082	POUGHKEEPSIE	NY		06/29/2023		136		863			863		998	998			
100020247	PLANT CITY	FL		07/17/2018		880		(49)			(49)		831	831			
100114966	DALLAS	TX		07/14/2023		333		(33)			(33)		300	300			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115585	NEW CASTLE	DE		07/19/2023		353		(2)			(2)		351	351			
100091557	DUNDALK	MD		03/07/2023		752		(104)			(104)		649	649			
100064697	MULBERRY	FL		07/14/2021		925		(122)			(122)		803	803			
100031102	BOCA RATON	FL		03/29/2019		894		221			221		1,114	1,114			
100141489	SALISBURY	MD		01/30/2024		351		(51)			(51)		300	300			
100148071	KETCHUM	ID		04/10/2024		1,227		(63)			(63)		1,164	1,164			
100165873	RICHMOND	TX		08/30/2024		544		(54)			(54)		490	490			
100166103	LANSING	KS		09/09/2024		425		4			4		430	430			
100067515	NEWPORT	MN		09/23/2021		941		(87)			(87)		854	854			
100167896	COLUMBUS	OH		09/20/2024		509		(4)			(4)		505	505			
100047853	SHERRILLS FORD	NC		11/20/2020		600		(118)			(118)		481	481			
100020399	SYKESVILLE	MD		07/27/2018		2,131		(67)			(67)		2,064	2,064			
100177962	FORT GRATIOT	MI		11/19/2024		880		(87)			(87)		793	793			
100080024	HENDERSON	NV		04/08/2022		1,009		71			71		1,079	1,079			
100012692	MARICOPA	AZ		05/25/2017		277		153			153		430	430			
100048019	RIVERSIDE	CA		11/20/2020		2,125		(26)			(26)		2,099	2,099			
100116359	WESLEY CHAPEL	FL		07/20/2023		5,518		1,599			1,599		7,117	7,117			
100026952	NORTH KINGSTOWN	RI		09/26/2018		2,695		543			543		3,238	3,238			
100070443	CONYERS	GA		09/23/2021		1,097		(34)			(34)		1,064	1,064			
100172649	KENNESAW	GA		11/21/2024		406		(46)			(46)		360	360			
100054560	SOUTH ORANGE	NJ		03/23/2021		2,530		102			102		2,632	2,632			
100067459	POCATELLO	ID		09/23/2021		857		(99)			(99)		758	758			
100080966	CHARLOTTE	NC		03/18/2022		807		49			49		856	856			
100026187	BELVIDERE	IL		09/20/2018		549		207			207		756	756			
100175846	BOLINGBROOK	IL		11/12/2024		390		(20)			(20)		370	370			
100111947	UPPER MARLBORO	MD		06/29/2023		263		121			121		384	384			
100176831	PANAMA CITY	FL		11/15/2024		722		(65)			(65)		657	657			
100102163	LANHAM	MD		04/14/2023		25,817		(74)			(74)		25,743	25,743			
100140494	FAYETTEVILLE	NC		01/19/2024		341		(12)			(12)		330	330			
100186649	LAS VEGAS	NV		12/30/2024		545		188			188		734	734			
100103839	TAMPA	FL		05/10/2023		951		(31)			(31)		920	920			
100091952	NEW HAVEN	CT		02/07/2023		344		(62)			(62)		282	282			
100025078	PROVIDENCE	RI		09/20/2018		395		136			136		531	531			
100088044	BALTIMORE	MD		10/25/2022		264		(60)			(60)		204	204			
100168816	KISSIMMEE	FL		09/26/2024		458		(38)			(38)		420	420			
100025372	SANFORD	FL		09/20/2018		617		109			109		725	725			
100043555	KISSIMMEE	FL		08/13/2020		328		297			297		625	625			
100148999	READING	PA		04/19/2024		328		(46)			(46)		283	283			
100067620	DENISON	TX		09/23/2021		872		(74)			(74)		798	798			
100047404	NORTH HILLS	CA		11/20/2020		1,112		(240)			(240)		872	872			
100151969	SEATTLE	WA		06/14/2024		2,025		(146)			(146)		1,879	1,879			
100067532	SILOAM SPRINGS	AR		09/23/2021		908		(32)			(32)		875	875			
100164516	CHARLOTTE	NC		08/21/2024		26,409		(1,030)			(1,030)		25,379	25,379			
100084778	HONOLULU	HI		08/02/2022		345		33			33		378	378			
100102116	TAMPA	FL		04/14/2023		870		(40)			(40)		831	831			
100088933	TUCSON	AZ		11/15/2022		254		(110)			(110)		144	144			
100090218	EL CENTRO	CA		01/13/2023		275		(25)			(25)		250	250			
100134836	ROSSVILLE	GA		10/30/2023		353		(14)			(14)		339	339			
100078943	CLARKSVILLE	TN		02/24/2022		814		7			7		822	822			
100078950	CLARKSVILLE	TN		02/24/2022		814		7			7		822	822			
100174475	HAWTHORNE	CA		10/31/2024		793		(81)			(81)		713	713			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031198	DEERFIELD BEACH	FL		03/29/2019		559		175			175		734	734			
100130183	KLAMATH FALLS	OR		11/15/2023		362		(46)			(46)		316	316			
100147613	MERCED	CA		04/04/2024		853		(17)			(17)		836	836			
100028782	PHOENIX	AZ		10/26/2018		652		(19)			(19)		633	633			
100024196	BAKERSFIELD	CA		09/20/2018		888		(47)			(47)		841	841			
100144634	LAKE BLUFF	IL		03/13/2024		909		50			50		959	959			
100137495	SAINT CLOUD	MN		01/11/2024		353		(84)			(84)		270	270			
100049359	CORONA	CA		11/20/2020		1,871		(123)			(123)		1,748	1,748			
100016430	LOVELAND	CO		04/05/2018		931		(38)			(38)		893	893			
100146755	SAN ANTONIO	TX		03/20/2024		178		2			2		180	180			
100164295	GATESVILLE	NC		08/21/2024		395		9			9		404	404			
100045801	ELKTON	MD		11/25/2020		614		42			42		656	656			
100118084	MONTAGUE	CA		07/20/2023		346		(39)			(39)		306	306			
100029201	LAS VEGAS	NV		10/26/2018		560		140			140		700	700			
100112168	KIRKLAND	WA		06/29/2023		157		512			512		669	669			
100028002	SALINE	MI		10/26/2018		574		21			21		595	595			
100054359	CLINTON	MD		03/23/2021		2,174		(181)			(181)		1,994	1,994			
100184754	SOMIS	CA		12/17/2024		868		(90)			(90)		778	778			
100165297	ATLANTA	GA		08/29/2024		333		(89)			(89)		245	245			
100174099	BRIDGEWATER	MA		10/31/2024		349		(40)			(40)		309	309			
100064237	ORLANDO	FL		07/01/2021		1,541		107			107		1,649	1,649			
100184734	DRAPER	UT		12/17/2024		821		(83)			(83)		738	738			
100023897	MONTGOMERY	TX		09/10/2018		839		(56)			(56)		784	784			
100067453	FORT WORTH	TX		09/23/2021		1,281		(31)			(31)		1,250	1,250			
100154176	DEERFIELD BEACH	FL		07/11/2024		2,214		(188)			(188)		2,025	2,025			
100055007	VOLUNTOWN	CT		03/23/2021		713		(211)			(211)		502	502			
100180523	PALOS HILLS	IL		11/26/2024		1,440		(76)			(76)		1,363	1,363			
100146165	SAN LEANDRO	CA		03/19/2024		1,105		(136)			(136)		968	968			
100063327	DANVILLE	VA		07/01/2021		722		(29)			(29)		693	693			
100012797	SANTA ANA	CA		05/25/2017		487		40			40		526	526			
100068302	MOUNT LAUREL	NJ		08/25/2021		874		(74)			(74)		801	801			
100126822	LAS VEGAS	NV		08/30/2023		193		330			330		524	524			
100013850	LADSON	SC		05/25/2017		637		92			92		729	729			
100028421	GLENDALE	AZ		10/26/2018		395		(13)			(13)		382	382			
100103711	NORTH CHARLESTON	SC		05/08/2023		348		(38)			(38)		310	310			
100155251	NAVASOTA	TX		07/19/2024		393		(50)			(50)		343	343			
100013770	HIALEAH GARDEN	FL		05/25/2017		593		36			36		629	629			
100167943	MISSION	TX		09/20/2024		495		(45)			(45)		450	450			
100084803	MYRTLE BEACH	SC		08/02/2022		699		(134)			(134)		565	565			
100139365	SWEDESBORO	NJ		12/28/2023		194		127			127		321	321			
100143878	RIO VISTA	CA		03/06/2024		394		(48)			(48)		345	345			
100050189	BRISTOL	CT		11/20/2020		2,866		(641)			(641)		2,224	2,224			
100067798	FREDERICKSBURG	VA		09/23/2021		922		(76)			(76)		846	846			
100055045	TOTOWA	NJ		03/23/2021		3,007		(157)			(157)		2,851	2,851			
100081076	LOCUST GROVE	VA		03/18/2022		899		92			92		991	991			
100013580	SAN BERNARDINO	CA		05/25/2017		549		41			41		589	589			
100174439	ALEDO	TX		10/31/2024		767		(78)			(78)		689	689			
100067786	TAMPA	FL		09/23/2021		896		(44)			(44)		851	851			
100048780	WOODHAVEN	NY		11/20/2020		2,651		(271)			(271)		2,380	2,380			
100018076	PEACHTREE CITY	GA		06/08/2018		918		(38)			(38)		880	880			
100128050	INDIANAPOLIS	IN		09/08/2023		386		(13)			(13)		373	373			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142833	SAN LORENZO	CA		02/09/2024		394		(49)			(49)		345	345			
100028705	BRENTWOOD	MD		10/26/2018		517		60			60		577	577			
100018188	WALDPORT	OR		06/08/2018		930		(13)			(13)		917	917			
100012970	HIALEAH	FL		05/25/2017		(235)		564			564		328	328			
100088143	MYRTLE BEACH	SC		10/25/2022		320		(69)			(69)		251	251			
100100705	FREDERICKSBURG	VA		04/28/2023		819		189			189		1,008	1,008			
100024853	FAIRVIEW PARK	OH		09/20/2018		752		71			71		824	824			
100140218	PORT RICHEY	FL		01/11/2024		339		(43)			(43)		296	296			
100066087	JACKSONVILLE	FL		08/02/2021		1,618		(30)			(30)		1,589	1,589			
100158845	COLDSPRING	TX		07/12/2024		366		(2)			(2)		363	363			
100071005	MAYS LANDING	NJ		10/01/2021		881		(27)			(27)		854	854			
100139460	COLUMBUS	OH		12/28/2023		372		22			22		394	394			
100026302	MIAMI GARDENS	FL		09/20/2018		559		(2)			(2)		556	556			
100163881	CHESTER	VA		09/27/2024		378		(27)			(27)		351	351			
100164919	DOLTON	IL		08/28/2024		338		(20)			(20)		317	317			
100173914	PHILADELPHIA	PA		10/31/2024		401		(52)			(52)		350	350			
100068255	SAINT JOSEPH	MO		08/25/2021		837		(90)			(90)		747	747			
100129883	CEDARVILLE	NJ		09/27/2023		335		(34)			(34)		300	300			
100011029	WILLS POINT	TX		12/23/2016		1,029		116			116		1,145	1,145			
100152833	FORT MYERS	FL		05/22/2024		2,541		(213)			(213)		2,327	2,327			
100150914	MARION	TX		05/08/2024		506		104			104		609	609			
100013827	TACOMA	WA		05/25/2017		684		48			48		732	732			
100012946	LAKE WORTH	FL		05/25/2017		496		33			33		529	529			
100024328	BIGFORK	MT		09/20/2018		847		(43)			(43)		804	804			
100037933	TAMPA	FL		09/16/2019		1,568		(68)			(68)		1,500	1,500			
100128714	LAS VEGAS	NV		09/21/2023		391		(50)			(50)		340	340			
100045619	POUGHKEEPSIE	NY		11/25/2020		970		121			121		1,090	1,090			
100069587	ACWORTH	GA		09/01/2021		604		7			7		612	612			
100129751	HOUSTON	TX		09/27/2023		354		(85)			(85)		269	269			
100102147	FORT WORTH	TX		04/14/2023		469		(70)			(70)		400	400			
100086524	WATERFORD	CT		09/30/2022		288		(31)			(31)		257	257			
100013413	STOCKTON	CA		05/25/2017		625		86			86		711	711			
100055414	SPRINGFIELD	MA		03/23/2021		699		(166)			(166)		533	533			
100143600	MILWAUKEE	WI		02/21/2024		321		(25)			(25)		296	296			
100064947	LAKEWOOD	NJ		07/14/2021		883		(76)			(76)		807	807			
100064781	ORLANDO	FL		07/14/2021		831		(92)			(92)		739	739			
100141918	SAINT CLOUD	FL		03/27/2024		2,079		(104)			(104)		1,975	1,975			
100035896	SURPRISE	AZ		08/21/2019		1,046		(63)			(63)		983	983			
100112678	DESERT HOT SPRINGS	CA		06/29/2023		(24)		672			672		648	648			
100064871	TULARE	CA		07/14/2021		1,242		(102)			(102)		1,140	1,140			
100013617	SURPRISE	AZ		05/25/2017		1,254		176			176		1,430	1,430			
100067988	INMAN	SC		09/23/2021		857		(81)			(81)		776	776			
100139234	ROSELLE	IL		12/28/2023		350		(11)			(11)		339	339			
100112177	MIDLOTHIAN	VA		06/29/2023		104		235			235		340	340			
100119751	WEISER	ID		08/08/2023		327		84			84		411	411			
100069004	KAPOLEI	HI		09/01/2021		1,589		(2)			(2)		1,587	1,587			
100113804	MURRIETA	CA		06/29/2023		450		742			742		1,193	1,193			
100011466	PALM COAST	FL		12/23/2016		1,833		254			254		2,087	2,087			
100048490	JUPITER	FL		11/20/2020		2,567		(130)			(130)		2,437	2,437			
100086739	CONROE	TX		09/30/2022		234		(44)			(44)		191	191			
100109823	CROWN POINT	IN		06/22/2023		374		(25)			(25)		349	349			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141290	PHILADELPHIA	PA		01/30/2024		343		(42)			(42)		301	301			
100112363	WOODBRIDGE	VA		06/29/2023		388		37			37		425	425			
100166303	CINCINNATI	OH		10/23/2024		349		(49)			(49)		300	300			
100024387	FEDERAL WAY	WA		09/20/2018		880		(41)			(41)		839	839			
100064831	CLINTON	TN		07/14/2021		807		(84)			(84)		723	723			
100101982	WASHINGTON	VA		04/14/2023		1,045		(115)			(115)		930	930			
100164071	ATLANTA	GA		08/21/2024		362		(107)			(107)		255	255			
100119071	EAST HARTFORD	CT		07/27/2023		317		(37)			(37)		280	280			
100024226	LEWISVILLE	TX		09/20/2018		829		(50)			(50)		779	779			
100180770	BARTOW	FL		11/26/2024		432		(42)			(42)		389	389			
100020362	ENGLEWOOD	FL		07/27/2018		3,844		(135)			(135)		3,710	3,710			
100083786	LAKELAND	FL		07/12/2022		555		(1)			(1)		555	555			
100012887	LAS VEGAS	NV		05/25/2017		287		232			232		519	519			
100011583	WYNANTSKILL	NY		03/08/2017		1,118		305			305		1,422	1,422			
100025116	MELBOURNE	FL		09/20/2018		752		20			20		772	772			
100070501	POQUOSON	VA		09/23/2021		1,141		(115)			(115)		1,026	1,026			
100090167	ARLINGTON	TX		01/13/2023		266		(27)			(27)		238	238			
100173920	COLUMBUS	GA		10/31/2024		418		(51)			(51)		367	367			
100031618	ORLANDO	FL		03/29/2019		2,475		253			253		2,728	2,728			
100043819	GLOUCESTER TOWNSHIP	NJ		08/13/2020		4,383		918			918		5,301	5,301			
100141354	PORT CHARLOTTE	FL		01/30/2024		559		(55)			(55)		504	504			
100113546	NORTH EASTON	MA		06/29/2023		631		477			477		1,108	1,108			
100140611	MELISSA	TX		01/19/2024		2,694		(252)			(252)		2,442	2,442			
100115464	ROCK HILL	SC		07/17/2023		647		(72)			(72)		574	574			
100120421	ROCK HILL	SC		08/18/2023		200		(14)			(14)		185	185			
100151810	BALTIMORE	MD		05/10/2024		352		(58)			(58)		294	294			
100055379	DENHAM SPRINGS	LA		03/23/2021		1,004		(81)			(81)		924	924			
100169880	PRATTVILLE	AL		11/08/2024		437		(41)			(41)		396	396			
100174485	CARLSBAD	CA		10/31/2024		911		(16)			(16)		894	894			
100048647	COBBS CREEK	VA		11/20/2020		1,079		(291)			(291)		787	787			
100109843	DETROIT	MI		06/22/2023		129		(24)			(24)		105	105			
100161311	FALLS CHURCH	VA		07/25/2024		393		(35)			(35)		358	358			
100112570	ORANGE PARK	FL		06/29/2023		172		33			33		204	204			
100174906	DUNDALK	MD		10/31/2024		811		(101)			(101)		710	710			
100086672	COLUMBUS	GA		09/30/2022		295		(23)			(23)		273	273			
100147391	TOLEDO	OH		05/08/2024		346		(12)			(12)		334	334			
100112203	SAINT CHARLES	MO		06/29/2023		3,091		75			75		3,166	3,166			
100165833	MIAMI	FL		08/29/2024		1,423		(140)			(140)		1,284	1,284			
100143021	SUMMERTOWN	TN		02/12/2024		286		(54)			(54)		231	231			
100175731	KAILUA KONA	HI		11/12/2024		1,463		(99)			(99)		1,364	1,364			
100083994	LAKELAND	FL		07/12/2022		336		(19)			(19)		317	317			
100064758	HUMBLE	TX		07/14/2021		843		(97)			(97)		746	746			
100053806	SAN DIEGO	CA		03/23/2021		570		(73)			(73)		497	497			
100146243	CLARKSBURG	MD		03/19/2024		791		(100)			(100)		691	691			
100061200	COOKEVILLE	TN		06/01/2021		1,075		11			11		1,086	1,086			
100061427	MANCHESTER	TN		06/01/2021		1,437		11			11		1,448	1,448			
100147501	PEMBROKE PINES	FL		04/03/2024		374		(14)			(14)		361	361			
100117963	PALMDALE	CA		07/20/2023		446		29			29		475	475			
100146866	HUMBLE	TX		03/21/2024		381		(36)			(36)		345	345			
100079617	MIAMI	FL		04/25/2022		446		(141)			(141)		305	305			
100013653	FRESNO	CA		05/25/2017		615		97			97		712	712			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136705	PALM BAY	FL		01/25/2024		320		(38)			(38)		282	282			
100076276	LA VISTA	NE		01/07/2022		864		(18)			(18)		846	846			
100030924	LA PUENTE	CA		04/09/2019		625		175			175		800	800			
100016434	NEW BRUNSWICK	NJ		04/05/2018		1,004		(59)			(59)		945	945			
100134739	MILLVILLE	NJ		10/30/2023		272		(18)			(18)		254	254			
100133432	COLUMBUS	OH		10/19/2023		479		(64)			(64)		415	415			
100143566	TULSA	OK		02/21/2024		374		(15)			(15)		359	359			
100135904	LEHIGH ACRES	FL		11/13/2023		351		(26)			(26)		325	325			
100141529	HOMOSASSA	FL		01/30/2024		435		(42)			(42)		393	393			
100081319	IRVING	TX		03/18/2022		844		59			59		903	903			
100146246	WEST BOUNTIFUL	UT		03/19/2024		855		(80)			(80)		775	775			
100141227	WINTER HAVEN	FL		01/30/2024		343		(40)			(40)		303	303			
100064936	KATY	TX		07/14/2021		1,666		(111)			(111)		1,554	1,554			
100090999	SEWICKLEY	PA		01/31/2023		446		(53)			(53)		393	393			
100071774	GOLDSBORO	NC		10/14/2021		1,506		(97)			(97)		1,409	1,409			
100136864	PRINCETON	TX		11/27/2023		401		(29)			(29)		372	372			
100049338	MIDDLE RIVER	MD		11/20/2020		809		(118)			(118)		690	690			
100133236	AURORA	IL		11/29/2023		338		(40)			(40)		298	298			
100011196	MERRICK	NY		01/27/2017		3,818		191			191		4,009	4,009			
100028851	LEHIGH ACRES	FL		10/26/2018		641		231			231		872	872			
100029215	FLORENCE	MA		10/26/2018		733		172			172		905	905			
100113556	LEANDER	TX		06/29/2023		1,262		570			570		1,832	1,832			
100029808	STOCKTON	CA		10/26/2018		881		457			457		1,338	1,338			
100184815	DUBLIN	CA		12/17/2024		813		(69)			(69)		743	743			
100013820	DES MOINES	IA		05/25/2017		642		123			123		765	765			
100128459	GAINESVILLE	FL		09/15/2023		341		(29)			(29)		312	312			
100088903	SCHENECTADY	NY		11/15/2022		222		(36)			(36)		185	185			
100078788	MCGREGOR	TX		02/24/2022		841		5			5		846	846			
100057842	BELMONT	NC		06/30/2021		934							934	934			
100133437	LA MARQUE	TX		10/19/2023		346		(59)			(59)		287	287			
100054989	GILBERT	AZ		03/23/2021		1,270		(99)			(99)		1,171	1,171			
100017921	LOMPOC	CA		05/30/2018		911		(23)			(23)		887	887			
100126567	WAUKESHA	WI		08/30/2023		267		157			157		423	423			
100087162	GLEN BURNIE	MD		10/25/2022		635		170			170		806	806			
100041193	DURHAM	NC		03/02/2020		973		(70)			(70)		904	904			
100079194	ROCHESTER	NY		02/24/2022		855		(38)			(38)		817	817			
100134776	ARLINGTON	TX		10/30/2023		9,397		59			59		9,456	9,456			
100075926	HEMET	CA		01/07/2022		1,104		(79)			(79)		1,025	1,025			
100170300	CRANDALL	TX		10/08/2024		501		21			21		522	522			
100151731	DAVENPORT	FL		05/10/2024		414		(41)			(41)		373	373			
100153179	BAYTOWN	TX		05/30/2024		1,460		(18)			(18)		1,442	1,442			
100178320	SACRAMENTO	CA		11/19/2024		395		(35)			(35)		360	360			
100157743	CALABASAS	CA		07/02/2024		823		(81)			(81)		742	742			
100025988	SAN ANTONIO	TX		09/20/2018		1,985		(158)			(158)		1,827	1,827			
100087282	TUCSON	AZ		10/25/2022		598		101			101		699	699			
100063822	SPRING	TX		07/01/2021		995		(6)			(6)		988	988			
100042929	NEW BEDFORD	MA		05/28/2020		1,428		(99)			(99)		1,329	1,329			
100028480	COCONUT CREEK	FL		10/26/2018		650		39			39		689	689			
100143526	SCRANTON	PA		02/21/2024		318		(20)			(20)		297	297			
100089964	MILWAUKEE	WI		01/26/2023		440		(111)			(111)		330	330			
100102898	MIAMI	FL		06/22/2023		21,687		(687)			(687)		21,000	21,000			

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100029685	ORANGE PARK	FL		10/26/2018		639		30			30		669	669			
100078888	LEESBURG	FL		02/24/2022		778		(21)			(21)		757	757			
100075967	WASHINGTON	DC		01/07/2022		838		(27)			(27)		811	811			
100031597	PARRISH	FL		03/29/2019		583		251			251		834	834			
100026342	GRANTSVILLE	UT		09/20/2018		616		60			60		676	676			
100014652	ELKRIDGE	MD		09/27/2017		3,073		65			65		3,138	3,138			
100116100	FORNEY	TX		07/20/2023		478		360			360		838	838			
100065111	BOULDER CITY	NV		07/14/2021		1,121		(61)			(61)		1,060	1,060			
100175016	EL PASO	TX		10/31/2024		373		(37)			(37)		337	337			
100043129	LOS ANGELES	CA		05/28/2020		527		(1)			(1)		526	526			
100120426	DALLAS	TX		08/18/2023		403		(3)			(3)		400	400			
100054658	WESTFIELD	NJ		03/23/2021		405		(63)			(63)		342	342			
100177916	PASO ROBLES	CA		11/19/2024		640		(80)			(80)		559	559			
100047578	CAVE CREEK	AZ		11/20/2020		786		(153)			(153)		633	633			
100017140	MURPHY	NC		04/26/2018		2,415		(68)			(68)		2,347	2,347			
100157763	ORLANDO	FL		07/02/2024		73,526		(2,354)			(2,354)		71,172	71,172			
100103521	HOUSTON	TX		05/08/2023		1,564		(189)			(189)		1,375	1,375			
100079590	FORT LAUDERDALE	FL		04/08/2022		754		(52)			(52)		702	702			
100136837	BURLINGTON	NJ		11/27/2023		(119)		452			452		333	333			
100116934	LEWISVILLE	TX		07/20/2023		497		425			425		922	922			
100079696	AVENTURA	FL		04/08/2022		502		(104)			(104)		398	398			
100026860	PHILADELPHIA	PA		09/26/2018		834		55			55		890	890			
100026297	LADY LAKE	FL		09/20/2018		525		72			72		597	597			
100071633	BRAWLEY	CA		10/14/2021		3,473		(128)			(128)		3,345	3,345			
100047994	STAMFORD	CT		11/20/2020		875		(179)			(179)		695	695			
100173909	COLUMBIA	TN		10/31/2024		456		(23)			(23)		433	433			
100117029	GRAND RAPIDS	MI		07/20/2023		457		136			136		594	594			
100118035	FRESNO	CA		07/20/2023		1,533		180			180		1,713	1,713			
100011005	SAINT CLOUD	FL		12/23/2016		370		328			328		699	699			
100126569	DORCHESTER	NJ		08/30/2023		563		(176)			(176)		386	386			
100055083	CHICAGO	IL		03/23/2021		977		6			6		983	983			
100143609	FARMINGTON	NM		02/21/2024		380		(12)			(12)		368	368			
100110099	NEW CUYAMA	CA		06/23/2023		2,120		(71)			(71)		2,049	2,049			
100013746	PORT ST LUCIE	FL		05/25/2017		447		36			36		483	483			
100089968	KISSIMMEE	FL		01/26/2023		510		(239)			(239)		271	271			
100070895	INMAN	SC		10/01/2021		1,184		(44)			(44)		1,139	1,139			
100157985	COVINGTON	GA		07/09/2024		392		(9)			(9)		383	383			
100000367	EAGLE	ID		09/27/2016		876		101			101		977	977			
100111705	WOODBRIDGE	VA		06/29/2023		591		398			398		988	988			
100126313	WATERBURY	CT		08/30/2023		234		94			94		329	329			
100185849	ROYAL OAK	MI		12/26/2024		252		(25)			(25)		227	227			
100184723	EAGLE	ID		12/17/2024		809		(60)			(60)		749	749			
100112974	HYATTSVILLE	MD		06/29/2023		(400)		852			852		452	452			
100078651	PIOCHE	NV		02/02/2022		696		(83)			(83)		613	613			
100057705	BRIDGEPORT	CT		06/30/2021		831		(76)			(76)		755	755			
100120149	GRAND PRAIRIE	TX		08/11/2023		10,101		(887)			(887)		9,214	9,214			
100184943	LAGUNA NIGUEL	CA		12/17/2024		797		(62)			(62)		736	736			
100138197	WILMINGTON	DE		12/14/2023		347		(45)			(45)		301	301			
100081379	HOUSTON	TX		03/18/2022		1,283		70			70		1,353	1,353			
100031222	APPLE VALLEY	CA		03/29/2019		837		111			111		948	948			
100040098	CLARKSTON	GA		01/28/2020		1,253		(101)			(101)		1,152	1,152			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148016	MELISSA	TX		04/10/2024		2,495		(157)			(157)		2,338	2,338			
100107897	LIVONIA	MI		06/29/2023		435		(46)			(46)		389	389			
100165300	MELBOURNE	FL		08/29/2024		540		(39)			(39)		502	502			
100013424	MIAMI	FL		05/25/2017		1,532		240			240		1,772	1,772			
100079130	GREENWELL SPRINGS	LA		02/24/2022		2,656		(61)			(61)		2,595	2,595			
100103548	PORTLAND	OR		05/08/2023		576		(55)			(55)		521	521			
100113235	HYDE PARK	MA		06/29/2023		335		17			17		352	352			
100047962	LUNENBURG	MA		11/20/2020		2,626		(52)			(52)		2,574	2,574			
100076448	SUNNY ISLES BEACH	FL		12/23/2021		821		(135)			(135)		687	687			
100156054	SHERMAN	ME		06/18/2024		291		(58)			(58)		234	234			
100147609	COLORADO SPRINGS	CO		04/04/2024		320		(72)			(72)		248	248			
100127947	ANTIOCH	TN		09/08/2023		508		111			111		619	619			
100100822	GURNEE	IL		04/28/2023		1,612		162			162		1,775	1,775			
100155708	SPOKANE	WA		06/18/2024		860		(84)			(84)		776	776			
100028975	ORANGE CITY	FL		10/26/2018		545		2			2		547	547			
100161840	PHILADELPHIA	PA		07/31/2024		307		(15)			(15)		292	292			
100102428	HOUSTON	TX		06/07/2023		1,454		(126)			(126)		1,327	1,327			
100185032	OKLAHOMA CITY	OK		12/20/2024		462		34			34		495	495			
100064887	PORT ORANGE	FL		07/14/2021		933		(86)			(86)		847	847			
100177859	HODGENVILLE	KY		11/19/2024		1,514		(90)			(90)		1,424	1,424			
100012878	WATERFORD	CA		05/25/2017		275		450			450		725	725			
100053416	TURTLE LAKE	WI		03/23/2021		1,809		(482)			(482)		1,327	1,327			
100149667	JONESBORO	GA		04/26/2024		380		(63)			(63)		317	317			
100162344	PANORAMA CITY	CA		08/06/2024		763		(63)			(63)		699	699			
100054060	ELLENWOOD	GA		03/23/2021		523		(156)			(156)		367	367			
100181581	JOHNSON CITY	NY		12/09/2024		324		(22)			(22)		302	302			
100011622	PATERSON	NJ		03/08/2017		435		296			296		731	731			
100131720	HANOVER PARK	IL		10/06/2023		1,968		177			177		2,145	2,145			
100149534	TAMPA	FL		04/26/2024		10,071		(356)			(356)		9,715	9,715			
100100899	SAN ANTONIO	TX		04/28/2023		480		(34)			(34)		445	445			
100168359	HOUSTON	TX		09/25/2024		130,547		(1,020)			(1,020)		129,527	129,527			
100025308	OAKDALE	MN		09/20/2018		2,863		195			195		3,058	3,058			
100175141	YORK	PA		11/05/2024		398		(15)			(15)		383	383			
100103511	OMAHA	NE		05/08/2023		1,688		(95)			(95)		1,594	1,594			
100185535	WESLEY CHAPEL	FL		12/20/2024		396		(29)			(29)		366	366			
100032073	LA PUENTE	CA		03/29/2019		2,339		43			43		2,383	2,383			
100154890	SALEM	VA		07/19/2024		1,401		(74)			(74)		1,327	1,327			
100063288	TUCSON	AZ		07/01/2021		963		(14)			(14)		949	949			
100049055	NORTH AUGUSTA	SC		11/20/2020		671		(49)			(49)		622	622			
100117331	PALM SPRINGS	CA		07/20/2023		506		558			558		1,063	1,063			
100025363	EUGENE	OR		09/20/2018		2,047		231			231		2,278	2,278			
100025412	JACKSONVILLE	FL		09/20/2018		777		118			118		895	895			
100139358	TRENTON	NJ		12/28/2023		324		(6)			(6)		318	318			
100064808	WEST DEPTFORD	NJ		07/14/2021		925		(93)			(93)		832	832			
100068403	GALLUP	NM		08/25/2021		873		(32)			(32)		841	841			
100065062	PHILADELPHIA	PA		07/14/2021		908		(61)			(61)		846	846			
100060166	HAMPTON	GA		06/25/2021		868		(66)			(66)		802	802			
100119605	HOUSTON	TX		07/31/2023		657		(16)			(16)		640	640			
100014314	HADDON HEIGHTS	NJ		09/27/2017		153		71			71		223	223			
100157792	FAYETTEVILLE	NC		08/01/2024		393		(27)			(27)		366	366			
100064960	BLUE RIVER	CO		07/14/2021		879		(73)			(73)		805	805			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088036	MIAMI BEACH	FL		10/25/2022		282		(63)			(63)		219	219			
100026042	SPANAWAY	WA		09/20/2018		962		13			13		975	975			
100141041	REX	GA		02/20/2024		19,147		(626)			(626)		18,521	18,521			
100010689	LAS VEGAS	NV		12/23/2016		721		99			99		819	819			
100184468	REDWOOD CITY	CA		12/17/2024		857		(55)			(55)		802	802			
100070623	RINGGOLD	GA		10/01/2021		792		(34)			(34)		758	758			
100115252	TRENTON	NJ		07/17/2023		62		283			283		345	345			
100109805	NAUGATUCK	CT		08/04/2023		754		(115)			(115)		639	639			
100130049	CLARKSVILLE	TN		09/27/2023		411		(7)			(7)		403	403			
100012988	HOLLYWOOD	FL		05/25/2017		443		225			225		668	668			
100110820	HAMPTON	VA		06/29/2023		1,229		(198)			(198)		1,030	1,030			
100100237	READING	PA		03/17/2023		376		(35)			(35)		341	341			
100030153	ROCK HILL	SC		12/20/2018		534		338			338		872	872			
100143543	WINSLOW TOWNSHIP	NJ		02/21/2024		331		(25)			(25)		306	306			
100025403	BALTIMORE	MD		09/20/2018		1,084		43			43		1,127	1,127			
100028706	PALM BAY	FL		10/26/2018		487		69			69		556	556			
100028749	LELAND	NC		10/26/2018		621		54			54		675	675			
100112248	SACRAMENTO	CA		06/29/2023		463		739			739		1,202	1,202			
100079516	DECATUR	AL		04/08/2022		495		(35)			(35)		460	460			
100091449	HOUSTON	TX		02/22/2023		524		28			28		552	552			
100081522	ALLEN	TX		03/18/2022		1,035		75			75		1,110	1,110			
100181280	WEST JEFFERSON	OH		12/06/2024		406		17			17		422	422			
100043835	BERKELEY TOWNSHIP	NJ		08/19/2020		729		(133)			(133)		595	595			
100071850	OCALA	FL		10/14/2021		797		(76)			(76)		721	721			
100130140	SAN ANTONIO	TX		11/15/2023		1,291		(91)			(91)		1,200	1,200			
100117259	MANASSAS	VA		07/20/2023		442		31			31		472	472			
100060219	CHARLOTTE	NC		06/25/2021		2,685		(64)			(64)		2,621	2,621			
100103187	OCEANSIDE	NY		04/21/2023		388		(35)			(35)		352	352			
100091527	NEWPORT NEWS	VA		01/20/2023		385		(25)			(25)		361	361			
100119799	TRENTON	NJ		08/08/2023		(60)		423			423		363	363			
100062793	GROVETOWN	GA		07/01/2021		787		1			1		789	789			
100077516	AMANDA	OH		01/03/2022		982		(34)			(34)		948	948			
100115237	TRENTON	NJ		07/17/2023		53		298			298		352	352			
100131876	BALTIMORE	MD		10/06/2023		384		(59)			(59)		324	324			
100062109	KATY	TX		07/01/2021		1,095		(50)			(50)		1,045	1,045			
100087021	NOVATO	CA		11/04/2022		15,080		(99)			(99)		14,981	14,981			
100115182	GLENWOOD	IL		07/17/2023		406		(28)			(28)		377	377			
100153098	ATLANTA	GA		06/27/2024		1,660		(99)			(99)		1,561	1,561			
100011944	MIAMI	FL		03/08/2017		234		303			303		537	537			
100068011	SPRINGFIELD	MA		09/23/2021		857		(76)			(76)		782	782			
100025278	LAKELAND	FL		09/20/2018		480		229			229		709	709			
100048718	AUBURN	AL		11/20/2020		969		(173)			(173)		796	796			
100016524	NEVADA CITY	CA		04/10/2018		955		(23)			(23)		932	932			
100080176	POMPANO BEACH	FL		02/25/2022		724		(34)			(34)		691	691			
100108983	LUBBOCK	TX		05/31/2023		168		(26)			(26)		143	143			
100185868	BALTIMORE	MD		12/26/2024		344		(44)			(44)		300	300			
100079276	HIALEAH	FL		02/28/2022		827		(32)			(32)		794	794			
100045787	KENT LAKES	NY		11/25/2020		663		112			112		774	774			
100091554	BAKERSFIELD	CA		03/07/2023		339		(38)			(38)		301	301			
100111512	RIVERSIDE	CA		06/29/2023		272		433			433		705	705			
100088082	LUTZ	FL		10/25/2022		328		(104)			(104)		224	224			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010701	NEW PORT RICHEY	FL		12/23/2016		345		507			507		852	852			
100120850	SAINT PETERSBURG	FL		08/25/2023		382		(2)			(2)		380	380			
100127324	ROCKY RIVER	OH		08/30/2023		226		743			743		969	969			
100137896	LAS VEGAS	NV		12/08/2023		218		(30)			(30)		188	188			
100089983	MANHATTAN	KS		01/13/2023		450		(9)			(9)		442	442			
100175549	RICHMOND	VA		11/08/2024		319		(46)			(46)		273	273			
100169915	SCOTT	LA		11/08/2024		360		(50)			(50)		310	310			
100168349	CRANDALL	TX		09/25/2024		11,814		222			222		12,036	12,036			
100023935	FARMINGTON HILLS	MI		09/10/2018		807		(62)			(62)		746	746			
100126979	DORCHESTER	MA		08/30/2023		338		228			228		566	566			
100054214	DALLASTOWN	PA		03/23/2021		555		(63)			(63)		492	492			
100138113	ZEPHYRHILLS	FL		12/14/2023		12,796		63			63		12,858	12,858			
100133429	VIAN	OK		10/19/2023		497		(65)			(65)		432	432			
100143510	MELBOURNE	FL		02/22/2024		668		(31)			(31)		637	637			
100177698	BELLEVUE	WA		11/19/2024		875		(63)			(63)		812	812			
100077454	CAMDENTON	MO		01/03/2022		983		(51)			(51)		932	932			
100014164	PALMETTO	FL		05/25/2017		540		88			88		628	628			
100048006	RIVERSIDE	CA		11/20/2020		3,021		(655)			(655)		2,366	2,366			
100184638	CHINO	CA		12/17/2024		763		(20)			(20)		743	743			
100165067	MIAMI	FL		08/28/2024		502		(57)			(57)		445	445			
100184736	LAKE FOREST PARK	WA		12/17/2024		624		(50)			(50)		574	574			
100103424	CHARLOTTE	NC		06/16/2023		531		(64)			(64)		467	467			
100149331	YUKON	OK		04/24/2024		432		8			8		440	440			
100108375	CALUMET CITY	IL		05/25/2023		365		(28)			(28)		337	337			
100077794	CLEARWATER	FL		12/23/2021		736		(170)			(170)		567	567			
100053995	SMITHVILLE	MO		03/23/2021		237		(135)			(135)		102	102			
100141010	PHILADELPHIA	PA		02/20/2024		358		(51)			(51)		307	307			
100088950	AVON PARK	FL		11/15/2022		405		(19)			(19)		386	386			
100063072	MIDDLETOWN	DE		07/01/2021		1,185		27			27		1,211	1,211			
100143682	FORSYTH	MO		02/22/2024		366		(27)			(27)		338	338			
100184541	OREM	UT		12/17/2024		1,415		(74)			(74)		1,341	1,341			
100126356	KANSAS CITY	MO		08/30/2023		411		(18)			(18)		393	393			
100186756	MILWAUKEE	WI		12/31/2024		356		(50)			(50)		306	306			
100025658	LAKE ARROWHEAD	CA		09/20/2018		487		40			40		526	526			
100103188	WATERBURY	CT		04/21/2023		344		(29)			(29)		315	315			
100152003	PHILADELPHIA	PA		06/14/2024		384		(57)			(57)		328	328			
100081118	HOUSTON	TX		03/18/2022		852		90			90		942	942			
100071740	ABERDEEN	MD		10/14/2021		846		(82)			(82)		764	764			
100136730	TRENTON	NJ		11/27/2023		165		107			107		272	272			
100154654	LOCUST GROVE	GA		07/19/2024		433		(29)			(29)		403	403			
100100671	EGG HARBOR TOWNSHIP	NJ		04/28/2023		473		48			48		521	521			
100030156	GRAND RAPIDS	MI		12/20/2018		2,061		(18)			(18)		2,043	2,043			
100014107	AURORA	IL		05/25/2017		575		40			40		615	615			
100154590	RAY CITY	GA		06/14/2024		1,240		(163)			(163)		1,077	1,077			
100088998	SAN FRANCISCO NAYARIT	MEX		11/04/2022		3,771							3,771	3,771			
100126776	PALMDALE	CA		08/30/2023		1,587		433			433		2,020	2,020			
100101758	CHICAGO	IL		03/31/2023		2,206		(1,839)			(1,839)		368	368			
100171805	GRAHAM	NC		10/17/2024		534		78			78		612	612			
100167083	CONYERS	GA		09/13/2024		376		(48)			(48)		328	328			
100186018	HIALEAH	FL		12/27/2024		496		(27)			(27)		470	470			
100103075	FORT WORTH	TX		06/22/2023		409		(63)			(63)		345	345			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149698	FORT LAUDERDALE	FL		04/26/2024		419		(60)			(60)		359	359			
100103844	MIAMI BEACH	FL		05/10/2023		429		(19)			(19)		410	410			
100149317	GUTHRIE	OK		04/24/2024		464		28			28		492	492			
100174557	SAINT JOSEPH	MO		10/31/2024		339		(67)			(67)		273	273			
100079724	MINNEAPOLIS	MN		04/25/2022		425		(48)			(48)		377	377			
100077713	WILLINGBORO	NJ		01/03/2022		900		(48)			(48)		853	853			
100071830	LANDOVER	MD		10/14/2021		804		(68)			(68)		736	736			
100120254	BALTIMORE	MD		08/18/2023		325		(23)			(23)		302	302			
100100090	CHICAGO	IL		03/28/2023		1,313		(40)			(40)		1,273	1,273			
100087391	COATESVILLE	PA		10/25/2022		800		121			121		921	921			
100146666	BERRY CREEK	CA		03/20/2024		393		(30)			(30)		362	362			
100076273	SAINT CHARLES	MO		01/07/2022		879		(17)			(17)		862	862			
100167626	SANFORD	ME		09/19/2024		3,839		(134)			(134)		3,705	3,705			
100127950	FORT WAYNE	IN		09/08/2023		733		50			50		784	784			
100137312	NORTH WILDWOOD	NJ		12/01/2023		373		2			2		375	375			
100151761	LAKE CHARLES	LA		05/10/2024		354		15			15		370	370			
100101784	THOMASVILLE	GA		03/31/2023		509		(33)			(33)		476	476			
100129804	MOHAVE VALLEY	AZ		09/27/2023		393		(35)			(35)		357	357			
100112684	FAIRVIEW	PA		06/29/2023		1,438		386			386		1,824	1,824			
100067843	LUBBOCK	TX		09/23/2021		846		(82)			(82)		764	764			
100078789	WINTER HAVEN	FL		02/24/2022		841		19			19		860	860			
100075678	BESSEMER CITY	NC		12/01/2021		888		(43)			(43)		845	845			
100128782	VIRGINIA BEACH	VA		09/21/2023		570		23			23		593	593			
100184811	HIGHLAND	UT		12/17/2024		801		(46)			(46)		755	755			
100055339	MARIETTA	GA		03/23/2021		654		(98)			(98)		555	555			
100108070	SEASIDE PARK	NJ		05/24/2023		448		(54)			(54)		394	394			
100164692	LOS ANGELES	CA		08/23/2024		243		(18)			(18)		224	224			
100100898	BALTIMORE	MD		04/28/2023		527		(11)			(11)		516	516			
100147920	DURHAM	NC		04/08/2024		5,438		(100)			(100)		5,338	5,338			
100099819	ENFIELD	CT		02/28/2023		416		(35)			(35)		382	382			
100109920	BALTIMORE	MD		06/22/2023		361		(28)			(28)		332	332			
100143005	WEST PALM BEACH	FL		02/12/2024		2,307		(44)			(44)		2,263	2,263			
100030882	EAST BOSTON	MA		04/09/2019		465		74			74		539	539			
100054137	LAS VEGAS	NV		03/23/2021		613		(139)			(139)		474	474			
100063273	MARTHASVILLE	MO		07/01/2021		514							514	514			
100159832	LA MARQUE	TX		07/17/2024		238		(22)			(22)		217	217			
100018104	FRESNO	CA		06/08/2018		2,596		(108)			(108)		2,488	2,488			
100011722	VINCENT	OH		03/08/2017		480		266			266		746	746			
100081323	YUKON	OK		03/18/2022		807		59			59		866	866			
100012035	VICTORVILLE	CA		03/08/2017		676		95			95		770	770			
100067856	CORDOVA	TN		09/23/2021		890		(32)			(32)		858	858			
100147465	BALCH SPRINGS	TX		04/03/2024		3,235		(53)			(53)		3,182	3,182			
100099994	DUNCANVILLE	TX		03/28/2023		276		(25)			(25)		251	251			
100112419	TRENTON	NJ		06/29/2023		315		90			90		405	405			
100047968	DES PLAINES	IL		11/20/2020		650		388			388		1,038	1,038			
100103060	COS COB	CT		06/22/2023		336		(33)			(33)		303	303			
100064938	BENTONVILLE	AR		07/14/2021		833		(73)			(73)		760	760			
100049810	COMPTON	CA		11/20/2020		1,052		(148)			(148)		904	904			
100027800	MILWAUKEE	WI		10/26/2018		433		67			67		500	500			
100180555	DALLAS	TX		11/26/2024		1,405		(41)			(41)		1,363	1,363			
100174399	BRANFORD	CT		10/31/2024		816		(76)			(76)		740	740			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080019	PORTSMOUTH	VA		04/08/2022		691		(192)			(192)		499	499			
100147097	VIRGINIA BEACH	VA		03/28/2024		382		(29)			(29)		354	354			
100143544	CALUMET CITY	IL		02/21/2024		368		(23)			(23)		345	345			
100141049	HOUSTON	TX		02/20/2024		374		(28)			(28)		345	345			
100090349	PEORIA	AZ		02/03/2023		372		(37)			(37)		335	335			
100181290	LAKE LOS ANGELES	CA		12/06/2024		240		(18)			(18)		222	222			
100109098	TERRELL	TX		06/05/2023		339		(26)			(26)		313	313			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		358		(28)			(28)		330	330			
100061668	WEST HAVEN	CT		07/01/2021		911		(36)			(36)		875	875			
100057952	MEMPHIS	TN		06/30/2021		821		(79)			(79)		743	743			
100061837	ROCHESTER	NY		07/01/2021		1,593		(48)			(48)		1,546	1,546			
100084722	CALEXICO	CA		08/02/2022		309		(19)			(19)		291	291			
100134730	CARLISLE	PA		10/30/2023		355		(30)			(30)		325	325			
100088794	SPOKANE	WA		11/15/2022		387		(39)			(39)		348	348			
100112558	MANTECA	CA		06/29/2023		2,278		48			48		2,326	2,326			
100112759	FARMINGTON HILLS	MI		06/29/2023		1,359		1,004			1,004		2,362	2,362			
100149884	BETHLEHEM	PA		04/29/2024		18,758		(266)			(266)		18,492	18,492			
100078996	PITTSBURGH	PA		02/24/2022		792		(10)			(10)		782	782			
100025203	PALMDALE	CA		09/20/2018		467		124			124		591	591			
100029810	KENOSHA	WI		10/26/2018		705		88			88		793	793			
100134000	POMPANO BEACH	FL		10/25/2023		345		(16)			(16)		329	329			
100053355	INMAN	SC		03/23/2021		1,160		(513)			(513)		647	647			
100000520	VANCOUVER	WA		09/27/2016		798		(65)			(65)		732	732			
100117509	PALMDALE	CA		07/20/2023		469		121			121		590	590			
100023274	BALTIMORE	MD		08/16/2018		870		8			8		878	878			
100044883	PLACERVILLE	CA		11/19/2020		181		267			267		448	448			
100030945	MIAMI	FL		03/29/2019		716		(78)			(78)		638	638			
100118094	CHARLOTTE	NC		07/20/2023		584		(25)			(25)		560	560			
100167851	GREENSBORO	NC		09/20/2024		348		(72)			(72)		276	276			
100013679	LAS VEGAS	NV		05/25/2017		787		49			49		836	836			
100019914	AUSTIN	TX		07/30/2018		867		(56)			(56)		811	811			
100100595	HOUSTON	TX		04/27/2023		405		(37)			(37)		368	368			
100115351	PATERSON	NJ		07/17/2023		564		(107)			(107)		457	457			
100103872	MONTICELLO	NY		05/10/2023		390		(30)			(30)		361	361			
100110020	VERO BEACH	FL		06/23/2023		398		(35)			(35)		364	364			
100184673	BAY SHORE	NY		12/17/2024		1,070		(47)			(47)		1,024	1,024			
100186302	MISSOURI CITY	TX		12/30/2024		379		(19)			(19)		360	360			
100158599	COLORADO SPRINGS	CO		07/10/2024		736		(17)			(17)		719	719			
100013462	FRONT ROYAL	VA		05/25/2017		724		103			103		827	827			
100031754	COLTON	CA		03/29/2019		661		49			49		710	710			
100155477	UMATILLA	FL		06/18/2024		745		(55)			(55)		689	689			
100164002	WILMINGTON	DE		08/21/2024		401		(38)			(38)		363	363			
100060462	HOLLY	MI		06/01/2021		1,175		11			11		1,186	1,186			
100134852	PICO RIVERA	CA		10/30/2023		353		(28)			(28)		325	325			
100080186	NOBLESVILLE	IN		02/25/2022		707		(57)			(57)		650	650			
100141731	SUGAR LAND	TX		01/30/2024		567		(33)			(33)		535	535			
100154542	STRATFORD	CT		06/14/2024		413		(28)			(28)		386	386			
100173458	BUSHNELL	FL		10/29/2024		375		(71)			(71)		304	304			
100054759	FISHKILL	NY		03/23/2021		530		(102)			(102)		428	428			
100101152	NEW HAVEN	CT		04/28/2023		401		273			273		674	858		184	184
100068208	BALTIMORE	MD		08/25/2021		1,036		(21)			(21)		1,015	1,015			

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100029141	EPHRATA	PA		10/26/2018		722		18			18		740	740			
100088010	CANYON LAKE	TX		10/25/2022		274		(34)			(34)		240	240			
100184505	NORTH BERGEN	NJ		12/17/2024		804		(36)			(36)		768	768			
100108342	EAST STROUDSBURG	PA		05/25/2023		356		(32)			(32)		324	324			
100157777	PHILADELPHIA	PA		08/01/2024		314		(58)			(58)		256	256			
100146073	BILLINGS	MT		03/19/2024		755		(69)			(69)		687	687			
100184574	WATKINSVILLE	GA		12/17/2024		1,005		(43)			(43)		962	962			
100043008	PLACENTIA	CA		05/28/2020		1,435		212			212		1,647	1,647			
100153970	HINESVILLE	GA		06/05/2024		297		(75)			(75)		222	222			
100028482	OLYMPIA	WA		10/26/2018		6,853		876			876		7,729	7,729			
100142853	GLENDALE	AZ		02/09/2024		284		(20)			(20)		264	264			
100137416	JONESBORO	AR		01/11/2024		275		(83)			(83)		192	192			
100111751	WILDOMAR	CA		06/29/2023		363		68			68		431	431			
100162085	SAN DIEGO	CA		07/31/2024		355		(21)			(21)		334	334			
100014070	COLFAX	CA		05/25/2017		1,152		(15)			(15)		1,137	1,137			
100141416	NORTH POTOMAC	MD		01/30/2024		301		(22)			(22)		280	280			
100141773	KANSAS CITY	MO		01/30/2024		272		(52)			(52)		220	220			
100149909	HOUSTON	TX		04/29/2024		1,464		(116)			(116)		1,348	1,348			
100155586	ALVA	FL		06/18/2024		1,080		(99)			(99)		981	981			
100134825	LAKE WALES	FL		10/30/2023		358		(27)			(27)		330	330			
100128330	LAS VEGAS	NV		09/14/2023		2,321		(164)			(164)		2,157	2,157			
100133500	RICHMOND	VA		10/19/2023		289		(23)			(23)		266	266			
100048196	FORT LAUDERDALE	FL		11/20/2020		2,320		(178)			(178)		2,142	2,142			
100138029	COLUMBUS	OH		12/13/2023		339		(8)			(8)		331	331			
100181668	BLOOMINGTON	IN		12/11/2024		370		(33)			(33)		338	338			
100079024	SPRINGFIELD	MA		02/24/2022		771		5			5		775	775			
100113598	MIAMI	FL		06/29/2023		366		664			664		1,030	1,030			
100026483	BAKERSFIELD	CA		09/26/2018		3,140		765			765		3,906	3,906			
100102516	LEXINGTON	KY		06/07/2023		315		(57)			(57)		259	259			
100161380	GEORGETOWN	TX		07/25/2024		1,217		(89)			(89)		1,128	1,128			
100161720	DUNMORE	PA		07/30/2024		455		(4)			(4)		451	451			
100116145	ALACHUA	FL		07/20/2023		(9)		1,053			1,053		1,043	1,043			
100067591	WILMINGTON	DE		09/23/2021		818		(90)			(90)		728	728			
100139129	TUCSON	AZ		12/28/2023		276		(65)			(65)		211	211			
100146656	GRAND RAPIDS	MI		03/20/2024		895		(46)			(46)		849	849			
100090118	NEW BRAUNFELS	TX		01/13/2023		334		(31)			(31)		303	303			
100017058	BOWIE	MD		05/16/2018		1,902		(10)			(10)		1,892	1,892			
100127174	FAIRBURN	GA		08/30/2023		7,094		519			519		7,613	7,613			
100061087	LAS VEGAS	NV		06/01/2021		1,191		11			11		1,202	1,202			
100014069	BENSENVILLE	IL		05/25/2017		913		31			31		944	944			
100109269	GREENVILLE	SC		07/21/2023		338		(81)			(81)		256	256			
100061062	CARROLLTON	TX		06/01/2021		900		11			11		912	912			
100054408	MIDDLETOWN	NY		03/23/2021		255		43			43		298	298			
100176944	BALTIMORE	MD		11/15/2024		491		(87)			(87)		404	404			
100079660	CAPE CORAL	FL		04/08/2022		496		(30)			(30)		466	466			
100141335	EDMOND	OK		01/30/2024		958							959	959			
100109895	TYLER	TX		06/22/2023		410		(20)			(20)		390	390			
100146678	CARSON CITY	NV		03/20/2024		357		(22)			(22)		335	335			
100062282	DENHAM SPRINGS	LA		07/01/2021		329		(15)			(15)		314	314			
100118745	DAVENPORT	FL		07/25/2023		1,400		(46)			(46)		1,354	1,354			
100049370	READING	PA		11/20/2020		1,220		(189)			(189)		1,030	1,030			

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100046497	DORCHESTER	MA		11/25/2020		2,334		(114)			(114)		2,220	2,220			
100161168	DANBURY	CT		07/25/2024		2,041		(154)			(154)		1,887	1,887			
100026535	WOODBRIDGE	VA		09/26/2018		1,575		341			341		1,916	1,916			
100100201	CLEVELAND HEIGHTS	OH		03/17/2023		727		(19)			(19)		709	709			
100047657	PARK RIDGE	IL		11/20/2020		719		(136)			(136)		583	583			
100155585	BENTONVILLE	AR		06/18/2024		833		(57)			(57)		776	776			
100065136	CROSBY	TX		07/14/2021		877		(50)			(50)		827	827			
100137417	JONESBORO	AR		01/11/2024		274		(81)			(81)		192	192			
100026175	ARLINGTON	WA		09/20/2018		2,051		54			54		2,105	2,105			
100138998	HOLLYWOOD	FL		12/21/2023		243		666			666		909	909			
100178264	WAUKEGAN	IL		11/19/2024		303		(26)			(26)		277	277			
100068304	PAULSBORO	NJ		08/25/2021		1,868		(101)			(101)		1,767	1,767			
100156192	PEMBROKE PINES	FL		06/20/2024		1,490		(86)			(86)		1,404	1,404			
100063071	SUMTER	SC		07/01/2021		1,176		(29)			(29)		1,147	1,147			
100179855	LOCKPORT	IL		11/22/2024		374		(51)			(51)		323	323			
100100140	PENSACOLA	FL		03/28/2023		206		(22)			(22)		183	183			
100048000	LAS VEGAS	NV		11/20/2020		665		(76)			(76)		589	589			
100164685	MESA	AZ		08/23/2024		1,978		(46)			(46)		1,932	1,932			
100143735	INDIANAPOLIS	IN		02/26/2024		366		(26)			(26)		340	340			
100091491	KANSAS CITY	MO		01/20/2023		412		(18)			(18)		394	394			
100150161	FLORENCE	SC		04/30/2024		1,718		(155)			(155)		1,564	1,564			
100177910	COMMERCE CITY	CO		11/19/2024		1,569		(152)			(152)		1,418	1,418			
100176001	FREEPORT	IL		11/14/2024		1,533		(2)			(2)		1,531	1,531			
100026436	APPLE VALLEY	CA		09/26/2018		1,068		48			48		1,116	1,116			
100148986	CANOGA PARK	CA		04/17/2024		294		(18)			(18)		276	276			
100067794	RICHMOND	VA		09/23/2021		873		(78)			(78)		795	795			
100109089	CORPUS CHRISTI	TX		06/05/2023		272		(18)			(18)		254	254			
100043184	ISSAQUAH	WA		05/28/2020		1,064		146			146		1,211	1,211			
100161325	ALBANY	GA		07/25/2024		929		(13)			(13)		916	916			
100143532	DOLTON	IL		02/21/2024		345		(19)			(19)		325	325			
100047410	SALEM	MA		11/20/2020		3,736		(447)			(447)		3,289	3,289			
100090783	LAGO VISTA	TX		02/28/2023		3,458		(272)			(272)		3,186	3,186			
100103176	HOFFMAN ESTATES	IL		04/21/2023		371		(23)			(23)		348	348			
100172860	LAS CRUCES	NM		10/25/2024		359		(50)			(50)		309	309			
100146862	DREXEL HILL	PA		03/21/2024		204		(65)			(65)		140	140			
100030914	SYLMAR	CA		04/09/2019		1,707		248			248		1,954	1,954			
100128256	SAN JACINTO	CA		09/14/2023		378		(43)			(43)		335	335			
100138072	BALTIMORE	MD		12/13/2023		251		(5)			(5)		246	246			
100111360	LYNWOOD	IL		06/29/2023		(142)		641			641		499	499			
100141927	SOUTH SALT LAKE	UT		03/27/2024		341		(20)			(20)		321	321			
100012399	BOLINGBROOK	IL		04/28/2017		568		155			155		724	724			
100184534	MANALAPAN	NJ		12/17/2024		787		(105)			(105)		682	682			
100160103	COCOA	FL		07/17/2024		3,590		(222)			(222)		3,368	3,368			
100042952	RHINEBECK	NY		05/28/2020		341		40			40		381	381			
100091508	WEST BEND	WI		01/20/2023		356		(34)			(34)		321	321			
100028088	CHICAGO	IL		10/26/2018		927		176			176		1,103	1,103			
100029677	INDIO	CA		10/26/2018		641		59			59		700	700			
100077092	VILONIA	AR		01/03/2022		1,256		(28)			(28)		1,228	1,228			
100132548	EWA BEACH	HI		11/03/2023		(394)		747			747		353	353			
100100655	CHARLOTTE	NC		04/28/2023		599		(5)			(5)		594	594			
100116405	PHILADELPHIA	PA		07/20/2023		445		190			190		636	636			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031567	SACRAMENTO	CA		03/29/2019		404		(12)			(12)		393	393			
100148003	LYNDONVILLE	VT		04/10/2024		382		(22)			(22)		360	360			
100139210	KNOXVILLE	TN		12/28/2023		303		(19)			(19)		284	284			
100026503	WOODBRIDGE TOWNSHIP	NJ		09/26/2018		401		679			679		1,080	1,080			
100102839	ROCHESTER	MI		06/22/2023		442		(37)			(37)		405	405			
100071811	BAKERSFIELD	CA		10/14/2021		865		(79)			(79)		786	786			
100158629	HINESVILLE	GA		07/10/2024		364		(18)			(18)		346	346			
100152922	PHARR	TX		05/22/2024		399		(5)			(5)		394	394			
100111098	OXNARD	CA		06/29/2023		2,639		718			718		3,357	3,357			
100067002	CLINTON	WI		08/02/2021		1,083		53			53		1,136	1,136			
100167618	ROUND ROCK	TX		09/19/2024		588		(23)			(23)		565	565			
100178422	KANNAPOLIS	NC		11/21/2024		417		(15)			(15)		402	402			
100023373	CALHOUN	GA		08/16/2018		1,063		(57)			(57)		1,006	1,006			
100134761	HOLLY HILL	FL		10/30/2023		362		(24)			(24)		338	338			
100167989	BLOSSOM	TX		09/20/2024		320		(78)			(78)		242	242			
100025005	OCALA	FL		09/20/2018		420		173			173		593	593			
100153471	KATY	TX		05/30/2024		334		(27)			(27)		307	307			
100134759	PORT ORANGE	FL		10/30/2023		362		(24)			(24)		338	338			
100053903	AURORA	IL		03/23/2021		115		5			5		120	120			
100061326	CALHOUN	GA		06/01/2021		964		12			12		976	976			
100044158	RICHMOND HILLS	NY		08/19/2020		124		39			39		163	163			
100025591	OWINGS MILLS	MD		09/20/2018		659		44			44		704	704			
100158554	WAVERLY	VA		07/10/2024		461		(73)			(73)		388	388			
100149670	KATY	TX		04/26/2024		395		(6)			(6)		389	389			
100019767	CLOVIS	CA		07/26/2018		866		(58)			(58)		809	809			
100078997	ROANOKE	VA		02/24/2022		757		(28)			(28)		730	730			
100066910	STATESBORO	GA		08/02/2021		764							763	763			
100112430	FARMINGTON	MI		06/29/2023		979		660			660		1,640	1,640			
100154873	LAKE CITY	FL		07/19/2024		358		(29)			(29)		329	329			
100101178	MASTIC BEACH	NY		04/28/2023		541		443			443		984	984			
100156864	LAWTON	OK		06/27/2024		337		(14)			(14)		323	323			
100111135	CHICAGO	IL		06/29/2023		266		242			242		508	508			
100164149	GUN BARREL CITY	TX		08/21/2024		382		(16)			(16)		366	366			
100012991	CHICAGO	IL		05/25/2017		501		136			136		637	637			
100081229	MADISON	SD		03/18/2022		868		46			46		914	914			
100054797	MIAMI	FL		03/23/2021		583		(116)			(116)		467	467			
100029473	CHICAGO	IL		10/26/2018		919		157			157		1,076	1,076			
100043031	WEST TOWNSEND	MA		05/28/2020		2,486		51			51		2,537	2,537			
100139063	HOUSTON	TX		12/28/2023		343		(84)			(84)		259	259			
100088158	LINCOLN	AL		10/25/2022		279		(11)			(11)		268	268			
100147438	ORLANDO	FL		04/03/2024		368		(40)			(40)		328	328			
100080219	KILLEEN	TX		02/25/2022		685		(178)			(178)		506	506			
100060112	MERCED	CA		06/25/2021		853		(78)			(78)		775	775			
100026529	STOCKTON	CA		09/26/2018		310		476			476		786	786			
100158577	STARTEX	SC		07/11/2024		283		(48)			(48)		236	236			
100101128	NEW ORLEANS	LA		04/28/2023		428		(62)			(62)		366	366			
100163946	LOS ANGELES	CA		10/04/2024		7,083		(220)			(220)		6,863	6,863			
100116839	CHESTERFIELD	VA		07/20/2023		466		166			166		632	632			
100031909	DIXON	CA		03/29/2019		1,567		49			49		1,616	1,616			
100172821	MIAMI	FL		12/06/2024		1,453		(39)			(39)		1,414	1,414			
100173932	MOUNT HOLLY	NJ		10/31/2024		422		(14)			(14)		408	408			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083041	SCHERTZ	TX		05/11/2022		2,706		(357)			(357)		2,349	2,349			
100147697	AURORA	CO		04/05/2024		260		(13)			(13)		248	248			
100065205	MINNEAPOLIS	MN		07/14/2021		931		(39)			(39)		892	892			
100088156	LINCOLN	AL		10/25/2022		278		(11)			(11)		268	268			
100165877	RALEIGH	NC		08/30/2024		33,743		(523)			(523)		33,220	33,220			
100108355	KANSAS CITY	MO		05/25/2023		439		(19)			(19)		420	420			
100117173	PALM BEACH GARDENS	FL		07/20/2023		13,487		419			419		13,906	13,906			
100012630	CHICAGO	IL		05/25/2017		718		31			31		750	750			
100118724	HENDERSON	NV		07/25/2023		271		(11)			(11)		260	260			
100147128	WEST PALM BEACH	FL		05/08/2024		364		(61)			(61)		303	303			
100109740	PEMBROKE PINES	FL		06/16/2023		410		(31)			(31)		379	379			
100149938	CARY	IL		06/07/2024		363		(16)			(16)		347	347			
100136943	BELMONT	NC		11/28/2023		378		17			17		395	395			
100065214	FRESNO	CA		07/14/2021		897		(35)			(35)		861	861			
100159863	HIALEAH	FL		08/16/2024		19,877		(1,336)			(1,336)		18,540	18,540			
100131746	INDIANAPOLIS	IN		10/06/2023		402		21			21		423	423			
100026884	BAKERSFIELD	CA		09/26/2018		1,020		20			20		1,040	1,040			
100019815	BRADENTON	FL		07/26/2018		848		(54)			(54)		795	795			
100031300	NOGALES	AZ		03/29/2019		1,166		121			121		1,287	1,287			
100030854	MORENO VALLEY	CA		04/09/2019		1,766		291			291		2,057	2,057			
100090014	MULBERRY	FL		01/13/2023		241		(78)			(78)		163	163			
100013736	DUNEDIN	FL		05/25/2017		1,066		138			138		1,204	1,204			
100100675	LAS VEGAS	NV		04/28/2023		580		64			64		644	644			
100024060	HARLINGEN	TX		09/10/2018		802		(69)			(69)		733	733			
100118098	BROOKLYN	NY		07/20/2023		678		(47)			(47)		631	631			
100144543	DENVER	CO		04/26/2024		568		(31)			(31)		538	538			
100126784	MIAMI	FL		08/30/2023		1,644		511			511		2,155	2,155			
100072212	COLLEGE PARK	GA		11/01/2021		3,201		(200)			(200)		3,001	3,001			
100165334	OVIEDO	FL		08/29/2024		3,524		(100)			(100)		3,424	3,424			
100130283	DEKALB	IL		09/28/2023		343		(17)			(17)		326	326			
100014044	COLONIAL HEIGHTS	VA		05/25/2017		657		94			94		750	750			
100031976	RIALTO	CA		03/29/2019		1,080		184			184		1,263	1,263			
100114703	LAS VEGAS	NV		06/29/2023		910		76			76		986	986			
100109802	SNELLVILLE	GA		08/04/2023		404		(26)			(26)		378	378			
100158623	PORTSMOUTH	VA		07/10/2024		374							373	373			
100065067	NORTH WALES	PA		07/14/2021		869		(59)			(59)		810	810			
100119833	KANSAS CITY	MO		08/08/2023		427		(20)			(20)		407	407			
100062697	LINCOLN	ND		07/01/2021		1,217		(30)			(30)		1,187	1,187			
100079549	CHICAGO	IL		04/25/2022		424		(64)			(64)		360	360			
100060677	AVONDALE	AZ		06/01/2021		2,727		20			20		2,746	2,746			
100136632	NEWPORT NEWS	VA		11/22/2023		486		11			11		497	497			
100044418	OAKLAND	CA		11/19/2020		790		(89)			(89)		700	700			
100141192	YORK	PA		01/30/2024		363		(19)			(19)		344	344			
100070934	GLENDORA	NJ		10/01/2021		1,354		(36)			(36)		1,319	1,319			
100066107	MYSTIC	CT		08/02/2021		4,015		(39)			(39)		3,976	3,976			
100031541	MIAMI	FL		03/29/2019		2,644		434			434		3,079	3,079			
100175416	WILLINGBORO	NJ		12/23/2024		637		(62)			(62)		576	576			
100133536	LIVINGSTON MANOR	NY		10/19/2023		378		(22)			(22)		357	357			
100017976	CARROLLTON	TX		05/22/2018		1,022		(66)			(66)		956	956			
100156006	SUNRISE	FL		06/18/2024		342		(13)			(13)		328	328			
100141972	HOUSTON	TX		02/29/2024		339		(80)			(80)		259	259			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091571	BAYTOWN	TX		03/07/2023		271		(111)			(111)		160	160			
100185080	CHESAPEAKE BEACH	MD		12/20/2024		379		(28)			(28)		352	352			
100061377	KNOXVILLE	TN		06/01/2021		868		9			9		876	876			
100150852	HOUSTON	TX		05/08/2024		424		11			11		435	435			
100110015	HYPOLUXO	FL		06/23/2023		422		(29)			(29)		393	393			
100063106	CONOWINGO	MD		07/01/2021		1,578		22			22		1,599	1,599			
100116705	TOMBALL	TX		07/20/2023		238		413			413		651	651			
100135906	LABELLE	FL		11/13/2023		343		(1)			(1)		341	341			
100103826	PITTSTON	PA		05/10/2023		365		(29)			(29)		335	335			
100048661	FORT LAUDERDALE	FL		11/20/2020		829		(153)			(153)		675	675			
100162357	SPRING	TX		08/06/2024		791		(99)			(99)		691	691			
100028317	KEAAU	HI		10/26/2018		487		86			86		574	574			
100146713	VALPARAISO	IN		03/20/2024		708		17			17		725	725			
100113456	FORT MILL	SC		06/29/2023		318		348			348		666	666			
100099770	CHICAGO	IL		02/28/2023		403		(30)			(30)		373	373			
100031055	BAKERSFIELD	CA		03/29/2019		296		66			66		362	362			
100143589	FORT MYERS	FL		02/21/2024		(190)		564			564		375	375			
100141166	EAST STROUDSBURG	PA		01/30/2024		336		(17)			(17)		318	318			
100079006	OMAHA	NE		02/24/2022		814		(7)			(7)		806	806			
100108977	APTOS	CA		05/31/2023		400		(25)			(25)		374	374			
100139304	EL PASO	TX		12/28/2023		233		(15)			(15)		218	218			
100117326	NEWTON	NJ		07/20/2023		583		166			166		749	749			
100028232	REMINDERVILLE	OH		10/26/2018		1,793		124			124		1,917	1,917			
100184992	DELRAY BEACH	FL		12/19/2024		676		(62)			(62)		614	614			
100126808	KENNEBUNK	ME		08/30/2023		327		779			779		1,106	1,106			
100030582	LEAGUE CITY	TX		12/20/2018		705		121			121		826	826			
100029265	MIAMI	FL		10/26/2018		528		94			94		623	623			
100054413	FORT ASHBY	WV		03/23/2021		751		(27)			(27)		724	724			
100154970	LITTLETON	CO		07/19/2024		3,665		(40)			(40)		3,625	3,625			
100044271	ENCINITAS	CA		08/19/2020		769		135			135		904	904			
100014158	CATHEDRAL CITY	CA		05/25/2017		1,140		76			76		1,216	1,216			
100088385	MIAMI	FL		01/06/2023		373		(73)			(73)		300	300			
100131890	COLUMBUS	OH		10/06/2023		371		24			24		395	395			
100132697	CLEARWATER	FL		11/03/2023		357		5			5		363	363			
100139668	ROBERT LEE	TX		12/28/2023		264		(52)			(52)		212	212			
100031421	BAKERSFIELD	CA		03/29/2019		962		139			139		1,101	1,101			
100092031	WILMINGTON	DE		02/09/2023		229		(25)			(25)		205	205			
100134830	HOUSTON	TX		10/30/2023		367		(19)			(19)		348	348			
100114428	MARTINSBURG	WV		06/29/2023		248		387			387		635	635			
100173079	SPOKANE VALLEY	WA		10/25/2024		448		(9)			(9)		438	438			
100169382	COSTA MESA	CA		09/27/2024		402		(11)			(11)		391	391			
100156675	DETROIT	MI		06/24/2024		338		(60)			(60)		278	278			
100010893	DARLINGTON	MD		12/23/2016		1,595		319			319		1,914	1,914			
100134042	SOUTH MILWAUKEE	WI		10/25/2023		313		(20)			(20)		293	293			
100138226	PRINCETON	TX		12/14/2023		186		142			142		328	328			
100139272	BOWLING GREEN	FL		12/28/2023		326		(5)			(5)		321	321			
100013497	NORTH HIGHLANDS AREA	CA		05/25/2017		446		154			154		600	600			
100175641	TRENTON	NJ		11/12/2024		338		(48)			(48)		290	290			
100055048	LONSDALE	MN		03/23/2021		3,158		(76)			(76)		3,082	3,082			
100113296	NEWPORT NEWS	VA		06/29/2023		595		112			112		707	707			
100032130	OXNARD	CA		03/29/2019		1,385		107			107		1,491	1,491			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181265	FORT WORTH	TX		12/06/2024		394		(51)			(51)		344	344			
100028357	BAKERSFIELD	CA		10/26/2018		541		120			120		661	661			
100184598	CARSON CITY	NV		12/17/2024		516		(36)			(36)		480	480			
100054078	HAMPTON	VA		03/23/2021		1,094		(146)			(146)		948	948			
100142792	CLEARWATER	FL		02/08/2024		3,657		(129)			(129)		3,528	3,528			
100120239	DECATUR	AL		08/18/2023		328		(16)			(16)		312	312			
100012260	PHILADELPHIA	PA		04/28/2017		270		320			320		590	590			
100151992	FRUITLAND PARK	FL		06/14/2024		335		(49)			(49)		286	286			
100024057	TEMPE	AZ		09/10/2018		1,526		(89)			(89)		1,437	1,437			
100073555	YUCCA VALLEY	CA		11/19/2021		732							732	732			
100086911	CRYSTAL LAKE	IL		10/24/2022		291		(21)			(21)		270	270			
100012319	RALEIGH	NC		04/28/2017		581		418			418		998	998			
100156191	ORANGEVALE	CA		06/20/2024		350		(11)			(11)		339	339			
100054824	TALLEYVILLE	DE		03/23/2021		673		(79)			(79)		594	594			
100023485	KATY	TX		09/04/2018		1,287		(31)			(31)		1,256	1,256			
100181669	SAINT LOUIS	MO		12/11/2024		405		(8)			(8)		396	396			
100113432	OCEAN PINES	MD		06/29/2023		2,438		417			417		2,856	2,856			
100068479	CHEYENNE	WY		08/25/2021		6,154		(262)			(262)		5,892	5,892			
100152886	CARTHAGE	IN		05/22/2024		579		(98)			(98)		481	481			
100163190	KATY	TX		08/13/2024		344		(58)			(58)		286	286			
100012257	LOUISVILLE	KY		04/28/2017		221		265			265		486	486			
100152878	CARTHAGE	IN		05/22/2024		320		(77)			(77)		243	243			
100159953	MIAMI	FL		08/16/2024		398		(48)			(48)		350	350			
100057615	PORT ORANGE	FL		06/30/2021		889		(14)			(14)		874	874			
100099880	SEATTLE	WA		03/28/2023		199		(39)			(39)		160	160			
100065260	PORT ORANGE	FL		07/14/2021		888		(14)			(14)		874	874			
100030393	BAKERSFIELD	CA		12/20/2018		1,220		88			88		1,308	1,308			
100147689	LA PORTE	TX		04/04/2024		321		(72)			(72)		249	249			
100088943	SCRANTON	PA		11/15/2022		256		(23)			(23)		233	233			
100152913	CARTHAGE	IN		05/22/2024		321		(77)			(77)		243	243			
100075379	DOVER	DE		12/01/2021		1,332		(53)			(53)		1,279	1,279			
100012865	FT WALTON BEACH	FL		05/25/2017		482		162			162		644	644			
100023624	ROYAL OAK	MI		09/04/2018		828		(43)			(43)		785	785			
100167933	PARKVILLE	MD		09/20/2024		293		(54)			(54)		239	239			
100066835	FLORIDA CITY	FL		08/02/2021		4,403		6			6		4,409	4,409			
100152885	CARTHAGE	IN		05/22/2024		319		(76)			(76)		243	243			
100153150	HUNTINGTON PARK	CA		05/28/2024		2,338		1,089			1,089		3,427	3,427			
100023231	MURFREESBORO	TN		08/16/2018		867		(30)			(30)		837	837			
100054760	JACKSONVILLE	FL		03/23/2021		742		(203)			(203)		539	539			
100141542	PETERSBURG	VA		01/30/2024		370							369	369			
100158983	MENTONE	CA		08/15/2024		394		(46)			(46)		348	348			
100091569	MILWAUKEE	WI		03/07/2023		710		(27)			(27)		683	683			
100161951	WALLINGFORD	CT		07/31/2024		339		(40)			(40)		298	298			
100025723	STOCKBRIDGE	GA		09/20/2018		409		234			234		643	643			
100184740	PEMBROKE PINES	FL		12/17/2024		873		(11)			(11)		862	862			
100057575	RIVERSIDE	NJ		06/30/2021		814		(27)			(27)		787	787			
100132637	RUSKIN	FL		11/03/2023		343		(16)			(16)		327	327			
100075707	MUSKEGON	MI		12/01/2021		924		(24)			(24)		899	899			
100076024	BALTIMORE	MD		01/07/2022		753		(64)			(64)		689	689			
100162982	NORTH LIBERTY	IN		08/12/2024		555		(10)			(10)		545	545			
100018349	WINTER SPRINGS	FL		06/27/2018		863		(55)			(55)		808	808			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152883	CARTHAGE	IN		05/22/2024		319		(75)			(75)		243	243			
100136110	WOODRIDGE	IL		12/18/2023		923		(84)			(84)		839	839			
100146040	SANTEE	CA		03/19/2024		1,131		(68)			(68)		1,063	1,063			
100155604	HERNDON	VA		06/18/2024		786		(33)			(33)		753	753			
100030978	FRESNO	CA		03/29/2019		864		85			85		949	949			
100024011	AUSTIN	TX		09/10/2018		787		(72)			(72)		714	714			
100156757	COLTON	CA		06/26/2024		396		(9)			(9)		386	386			
100029336	JACKSONVILLE	FL		10/26/2018		664		112			112		775	775			
100172626	XENIA	OH		10/24/2024		675		(95)			(95)		579	579			
100013108	ORLANDO	FL		05/25/2017		576		92			92		668	668			
100063721	TAYLORVILLE	IL		07/01/2021		969		(42)			(42)		927	927			
100048173	HOLBROOK	NY		11/20/2020		1,610		(66)			(66)		1,543	1,543			
100179869	MARRERO	LA		11/22/2024		1,020		(34)			(34)		986	986			
100142094	SAN JOSE	CA		02/29/2024		369		(13)			(13)		356	356			
100053991	DENHAM SPRINGS	LA		03/23/2021		289		(108)			(108)		180	180			
100014075	WESTMINSTER	MD		05/25/2017		856		(1)			(1)		856	856			
100138369	NEW HAVEN	CT		12/18/2023		359		(18)			(18)		341	341			
100133936	GOLDSBORO	NC		10/25/2023		515		(19)			(19)		496	496			
100147984	MIDDLETOWN	CT		04/10/2024		371		(11)			(11)		360	360			
100116886	HYATTSVILLE	MD		07/20/2023		443		12			12		455	455			
100143497	MESQUITE	TX		02/21/2024		374		(12)			(12)		362	362			
100100663	PHOENIX	AZ		04/28/2023		616		140			140		755	755			
100156927	MONTICELLO	NY		06/27/2024		355		(23)			(23)		332	332			
100147644	OAK LAWN	IL		04/04/2024		309		(47)			(47)		262	262			
100067754	LAKE WORTH BEACH	FL		09/23/2021		853		(96)			(96)		757	757			
100149539	MAITLAND	FL		04/26/2024		403		(19)			(19)		384	384			
100101155	NORCO	CA		04/28/2023		548		129			129		677	677			
100090020	ENGLEWOOD	CO		01/13/2023		1,022		(78)			(78)		945	945			
100062951	OMAHA	NE		07/01/2021		576		14			14		590	590			
100128101	LOUISVILLE	KY		09/08/2023		425		40			40		465	465			
100151726	HOUSTON	TX		05/10/2024		252		(113)			(113)		138	138			
100139633	ROUND LAKE BEACH	IL		12/28/2023		264		(8)			(8)		256	256			
100078847	ERWIN	NC		02/24/2022		1,073		(31)			(31)		1,042	1,042			
100118637	ORTONVILLE	MI		07/25/2023		1,297		(67)			(67)		1,230	1,349		119	119
100054539	PHOENIX	AZ		03/23/2021		3,134		(443)			(443)		2,691	2,691			
100109670	SAN ANTONIO	TX		06/16/2023		18		(1)			(1)		17	17			
100134452	UPPER DARBY	PA		10/30/2023		282		(43)			(43)		239	239			
100019809	BREINIGSVILLE	PA		07/26/2018		884		(29)			(29)		855	855			
100067608	MCKNIGHTSTOWN	PA		09/23/2021		559		(73)			(73)		486	486			
100043743	SAYREVILLE	NJ		08/13/2020		1,370		(22)			(22)		1,348	1,348			
100088382	COLLINSVILLE	IL		01/06/2023		307		(36)			(36)		272	272			
100024777	ELK GROVE VILLAGE	IL		09/20/2018		751		140			140		891	891			
100141054	HOUSTON	TX		02/20/2024		384		(15)			(15)		370	370			
100103831	SOUTH ABINGTON TOWNSHIP	PA		05/10/2023		375		(19)			(19)		356	356			
100028669	PALM COAST	FL		10/26/2018		590		54			54		643	643			
100112243	EVERETT	WA		06/29/2023		267		604			604		871	871			
100126796	HADDON TOWN	NJ		08/30/2023		351		457			457		808	808			
100126395	BALTIMORE	MD		08/30/2023		365		(11)			(11)		353	353			
100169268	WEST PALM BEACH	FL		09/27/2024		245		(35)			(35)		210	210			
100063203	FLORENCE	SC		07/01/2021		1,139		(62)			(62)		1,077	1,077			
100050037	BANNING	CA		11/20/2020		666		(93)			(93)		574	574			

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100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		347		(25)			(25)		322	322			
100135613	SNEADS FERRY	NC		11/09/2023		267		(19)			(19)		248	248			
100117257	ORLANDO	FL		07/20/2023		365		(19)			(19)		346	346			
100128485	SOUTHFIELD	MI		09/15/2023		278		(43)			(43)		235	235			
100024503	SAN DIEGO	CA		09/20/2018		531		(38)			(38)		494	494			
100160597	SAINT CLOUD	MN		07/19/2024		341		(19)			(19)		322	322			
100050031	NORTH MIAMI BEACH	FL		11/20/2020		1,577		(245)			(245)		1,332	1,332			
100101815	CHICAGO	IL		03/31/2023		367		(17)			(17)		350	350			
100013115	NORTH MIAMI BEACH	FL		05/25/2017		386		86			86		472	472			
100147478	BUFFALO	NY		04/03/2024		305		(66)			(66)		239	239			
100068240	MILWAUKEE	WI		08/25/2021		241		34			34		276	276			
100037893	PISCATAWAY	NJ		09/16/2019		895		(73)			(73)		822	822			
100063904	CLEVELAND	TN		07/01/2021		630		18			18		648	648			
100057653	WINDHAM	CT		06/30/2021		852		(45)			(45)		806	806			
100149632	BELLEVUE	WA		04/26/2024		53,324		(868)			(868)		52,456	52,456			
100113708	RIESEL	TX		06/29/2023		266		157			157		423	423			
100053391	SAN LEANDRO	CA		03/23/2021		5,122		(62)			(62)		5,060	5,060			
100060813	MUNDELEIN	IL		06/01/2021		805		10			10		814	814			
100071861	DUNDALK	MD		10/14/2021		557		(85)			(85)		472	472			
100114477	GLENSIDE	PA		06/29/2023		676		304			304		980	980			
100024560	ROMEOVILLE	IL		09/20/2018		835		(4)			(4)		831	831			
100141163	DALLAS	TX		01/30/2024		411		(4)			(4)		407	407			
100031677	RIALTO	CA		03/29/2019		2,130		277			277		2,406	2,406			
100111435	POMPANO BEACH	FL		06/29/2023		368		183			183		551	551			
100136613	DEVINE	TX		11/22/2023		347		(11)			(11)		337	337			
100184516	PUNTA GORDA	FL		12/17/2024		778		(33)			(33)		745	745			
100031073	SACRAMENTO	CA		03/29/2019		1,563		162			162		1,725	1,725			
100013855	WORCESTER	MA		05/25/2017		628		101			101		730	730			
100070489	ALLENTOWN	PA		09/23/2021		798		(104)			(104)		694	694			
100067580	KISSIMMEE	FL		09/23/2021		586		(67)			(67)		520	520			
100116579	APOLLO BEACH	FL		07/20/2023		348		(20)			(20)		327	327			
100102091	CUYAHOGA FALLS	OH		04/14/2023		328		(26)			(26)		302	302			
100028824	MOUNT DORA	FL		10/26/2018		510		57			57		567	567			
100075904	ALEXANDRIA	VA		01/07/2022		2,296		(41)			(41)		2,255	2,255			
100061890	PORTSMOUTH	VA		07/01/2021		1,188		(45)			(45)		1,142	1,142			
100175709	POWDER SPRINGS	GA		11/12/2024		438		(2)			(2)		436	436			
100054300	SANFORD	FL		03/23/2021		1,612		(154)			(154)		1,458	1,458			
100115786	ANNA	TX		07/20/2023		3,083		(36)			(36)		3,047	3,047			
100100733	RIVERSIDE	NJ		04/28/2023		345		32			32		377	377			
100064057	PLEASANT VALLEY	NY		07/01/2021		561		48			48		609	609			
100031271	MANVILLE	NJ		03/29/2019		898		254			254		1,152	1,152			
100174430	RAMONA	CA		10/31/2024		1,130		(79)			(79)		1,051	1,051			
100076074	CHATTANOOGA	TN		01/07/2022		780		(66)			(66)		714	714			
100024003	LAWRENCEVILLE	GA		09/10/2018		840		(56)			(56)		785	785			
100031901	RIVERSIDE	CA		03/29/2019		729		65			65		795	795			
100185077	COLLINSVILLE	OK		12/20/2024		404		31			31		435	435			
100156355	CENTER POINT	AL		07/25/2024		360		(74)			(74)		285	285			
100172771	MOUNT CLEMENS	MI		12/06/2024		247		(38)			(38)		209	209			
100054212	GEORGETOWN	CO		03/23/2021		684		(109)			(109)		575	575			
100071071	ORLANDO	FL		10/01/2021		583		(21)			(21)		561	561			
100178040	APOPKA	FL		11/19/2024		994		(88)			(88)		906	906			

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100128297	BROKEN BOW	OK		09/14/2023		332		(49)			(49)		283	283			
100101880	STATESVILLE	NC		04/06/2023		343		(77)			(77)		266	266			
100116243	KEY LARGO	FL		07/20/2023		495		281			281		776	776			
100025661	MIAMI	FL		09/20/2018		630		(9)			(9)		621	621			
100171224	CINCINNATI	OH		10/16/2024		380		(51)			(51)		328	328			
100111045	WEST BERLIN	NJ		06/29/2023		383		150			150		533	533			
100062502	VIRGINIA BEACH	VA		07/01/2021		786		(32)			(32)		755	755			
100102474	JACKSONVILLE	FL		06/07/2023		326		(54)			(54)		272	272			
100070473	BALTIMORE	MD		09/23/2021		801		(104)			(104)		697	697			
100030021	SACRAMENTO	CA		12/20/2018		2,390		224			224		2,613	2,613			
100012747	LAVEEN	AZ		05/25/2017		1,776		228			228		2,004	2,004			
100026395	MECHANICSVILLE	MD		09/26/2018		739		103			103		842	842			
100127363	WILLIAMSBURG	VA		08/30/2023		254		664			664		918	918			
100102592	BALTIMORE	MD		06/07/2023		372		(84)			(84)		287	287			
100120868	MIAMI	FL		08/28/2023		354		(12)			(12)		343	343			
100134026	TRENTON	NJ		10/25/2023		138		167			167		305	305			
100127673	NORTH CHARLESTON	SC		09/08/2023		381		(39)			(39)		342	342			
100030801	RIDGE	NY		04/09/2019		244		331			331		574	574			
100025649	PATCHOGUE	NY		09/20/2018		1,029		300			300		1,329	1,329			
100055411	LAND O LAKES	FL		03/23/2021		1,199		(190)			(190)		1,009	1,009			
100017835	ONTARIO	CA		05/30/2018		871		(43)			(43)		828	828			
100146558	REDLANDS	CA		03/19/2024		940		(92)			(92)		848	848			
100048011	GRASS VALLEY	CA		11/20/2020		3,708		(257)			(257)		3,451	3,451			
100169201	PHILADELPHIA	PA		09/27/2024		306		(37)			(37)		270	270			
100014118	PEORIA	AZ		05/25/2017		732		192			192		923	923			
100184712	SMYRNA	DE		12/17/2024		760		(52)			(52)		708	708			
100092036	BALTIMORE	MD		02/09/2023		584		(21)			(21)		563	563			
100181237	CHESTERFIELD	MI		12/06/2024		494		11			11		505	505			
100102142	SANTA ANA	CA		04/14/2023		2,741		(9)			(9)		2,732	2,732			
100117620	GAINESVILLE	GA		07/20/2023		415		54			54		469	469			
100108438	DETROIT	MI		05/25/2023		248		(25)			(25)		223	223			
100064878	PHOENIX	AZ		07/14/2021		977		(86)			(86)		891	891			
100091140	SOUTH DAYTONA	FL		01/31/2023		460		22			22		482	482			
100139468	PHOENIX	AZ		12/28/2023		328		(53)			(53)		274	274			
100090757	JACKSONVILLE	FL		02/28/2023		707		(77)			(77)		630	630			
100120363	FLORISSANT	MO		08/18/2023		299		(56)			(56)		243	243			
100068512	BOYNTON BEACH	FL		08/25/2021		788		(79)			(79)		709	709			
100061379	AMARILLO	TX		06/01/2021		993		11			11		1,004	1,004			
100048487	INGLEWOOD	CA		11/20/2020		907		(68)			(68)		839	839			
100185928	ODESSA	TX		12/26/2024		203		(51)			(51)		152	152			
100115271	BALTIMORE	MD		07/17/2023		19		332			332		351	351			
100064042	PHILADELPHIA	PA		07/01/2021		808		31			31		839	839			
100011464	VISALIA	CA		12/23/2016		566		153			153		719	719			
100029506	BOYNTON BEACH	FL		10/26/2018		3,484		477			477		3,961	3,961			
100154930	ATLANTA	GA		07/19/2024		367		(41)			(41)		326	326			
100064848	DAVIDSON	NC		07/14/2021		605		(74)			(74)		530	530			
100063276	FORT WORTH	TX		07/01/2021		775		(17)			(17)		758	758			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		834		(25)			(25)		809	809			
100142819	KISSIMMEE	FL		02/08/2024		242		(27)			(27)		215	215			
100165932	BRIDGEVIEW	IL		09/06/2024		334		(29)			(29)		305	305			
100116793	BRANDON	FL		07/20/2023		(30)		1,798			1,798		1,767	1,767			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164705	EL DORADO HILLS	CA		08/23/2024		779		(77)			(77)		702	702			
100053917	DELANO	CA		03/23/2021		623		(153)			(153)		470	470			
100053901	MILWAUKEE	WI		03/23/2021		535		(107)			(107)		429	429			
100012254	ROSELLE	NJ		04/28/2017		1,256		472			472		1,728	1,728			
100141409	TALLAHASSEE	FL		01/30/2024		354		5			5		359	359			
100080996	CITRUS SPRINGS	FL		03/18/2022		812		57			57		869	869			
100057698	SAN ANTONIO	TX		06/30/2021		557		(61)			(61)		495	495			
100141402	TALLAHASSEE	FL		01/30/2024		354		5			5		359	359			
100141407	TALLAHASSEE	FL		01/30/2024		354		5			5		359	359			
100013325	SOMERTON	AZ		05/25/2017		519		96			96		615	615			
100134015	CLEVELAND	OH		10/25/2023		81		243			243		324	324			
100087515	MARLTON	NJ		10/25/2022		1,537		53			53		1,590	1,590			
100155745	VALLEJO	CA		06/18/2024		737		(81)			(81)		657	657			
100067484	HAMILTON	OH		09/23/2021		938		(69)			(69)		869	869			
100129266	BALTIMORE	MD		11/03/2023		321		(75)			(75)		246	246			
100116563	KISSIMMEE	FL		07/20/2023		259		2			2		261	261			
100067467	LAS VEGAS	NV		09/23/2021		797		(78)			(78)		718	718			
100109906	NEW CASTLE	DE		06/22/2023		360		(26)			(26)		334	334			
100164955	BETHLEHEM	PA		08/28/2024		(104)		433			433		329	329			
100055122	LANSDOWNE	PA		03/23/2021		582		(136)			(136)		446	446			
100154971	DETROIT	MI		07/19/2024		419		(83)			(83)		336	336			
100013596	EUGENE	OR		05/25/2017		655		5			5		660	660			
100065206	MINNEAPOLIS	MN		07/14/2021		918		(38)			(38)		879	879			
100117283	ANTIOCH	TN		07/20/2023		1,363		(36)			(36)		1,327	1,327			
100101877	AMERICAN CANYON	CA		04/06/2023		934		(14)			(14)		919	919			
100172875	YORK	PA		10/25/2024		392		(23)			(23)		369	369			
100079258	WESTPORT	WA		02/25/2022		1,063		(101)			(101)		962	962			
100111467	ASHLAND	OR		06/29/2023		270		595			595		865	865			
100043878	WOODRIDGE	IL		08/19/2020		238		401			401		639	639			
100013677	APOLLO BEACH	FL		05/25/2017		2,442		390			390		2,832	2,832			
100069256	AURORA	CO		09/01/2021		960		(31)			(31)		930	930			
100100134	DORAL	FL		03/28/2023		249		(12)			(12)		237	237			
100019661	FALL RIVER	MA		07/26/2018		851		(40)			(40)		810	810			
100115203	HENRICO	VA		07/17/2023		407		(29)			(29)		378	378			
100030760	BOYNTON BEACH	FL		04/09/2019		1,349		126			126		1,475	1,475			
100147240	TRENTON	NJ		03/28/2024		357		(24)			(24)		333	333			
100081222	ASHBURN	VA		03/18/2022		821		53			53		874	874			
100060944	KING WILLIAM	VA		06/01/2021		1,181		12			12		1,193	1,193			
100144329	PENSACOLA	FL		03/07/2024		357		(39)			(39)		318	318			
100186780	YUKON	OK		12/31/2024		11,698		(350)			(350)		11,348	11,348			
100065715	MODESTO	CA		07/28/2021		758		(94)			(94)		664	664			
100141035	ORLANDO	FL		02/20/2024		1,289							1,289	1,289			
100186757	MILWAUKEE	WI		12/31/2024		347		(49)			(49)		299	299			
100019976	MARIETTA	GA		07/30/2018		1,284		(62)			(62)		1,223	1,223			
100067630	NORCROSS	GA		09/23/2021		761		(90)			(90)		671	671			
100155736	MCMINNVILLE	OR		06/18/2024		739		(63)			(63)		676	676			
100013622	YUBA CITY	CA		05/25/2017		691		79			79		770	770			
100030451	PEARLAND	TX		12/20/2018		2,019		(77)			(77)		1,942	1,942			
100163398	DIAMOND	IL		09/27/2024		178		(18)			(18)		160	160			
100023767	OXFORD	NJ		09/04/2018		820		(79)			(79)		741	741			
100043771	OCEANSIDE	CA		08/13/2020		2,474		(158)			(158)		2,316	2,316			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010671	CHICAGO	IL		12/23/2016		857		(96)			(96)		761	761			
100083879	LAKELAND	FL		07/12/2022		320		(40)			(40)		281	281			
100017870	LAUREL	MD		05/30/2018		878		(60)			(60)		818	818			
100137310	DELRAY BEACH	FL		12/01/2023		229		(1)			(1)		227	227			
100138028	SAN ANTONIO	TX		12/13/2023		337		(4)			(4)		334	334			
100100758	AURORA	IL		04/28/2023		1,143		9			9		1,152	1,152			
100152274	BONHAM	TX		05/17/2024		391		15			15		406	406			
100053676	FORT LAUDERDALE	FL		03/23/2021		2,474		(217)			(217)		2,257	2,257			
100156866	MONTICELLO	NY		06/27/2024		389		(25)			(25)		364	364			
100070439	GRAVOIS MILLS	MO		09/23/2021		868		(56)			(56)		811	811			
100154158	EL PASO	TX		07/11/2024		400		(30)			(30)		369	369			
100043151	WOODBURY	MN		05/28/2020		1,348		107			107		1,455	1,455			
100028050	RAMONA	CA		10/26/2018		881		(89)			(89)		792	792			
100047456	LA MIRADA	CA		11/20/2020		574		(134)			(134)		440	440			
100112475	ALGONQUIN	IL		06/29/2023		1,699		1,156			1,156		2,855	2,855			
100169262	PITTSBURGH	PA		09/27/2024		338		(39)			(39)		299	299			
100049282	RIVERSIDE	CA		11/20/2020		1,820		(239)			(239)		1,580	1,580			
100127020	GALT	CA		08/30/2023		46		270			270		316	316			
100119057	BAKERSFIELD	CA		07/27/2023		343		(40)			(40)		304	304			
100057670	FORT WORTH	TX		06/30/2021		960		(45)			(45)		915	915			
100079929	TROUTMAN	NC		04/25/2022		453		(100)			(100)		353	353			
100112860	PHILADELPHIA	PA		06/29/2023		1,713		39			39		1,752	1,752			
100169245	MILLVILLE	NJ		09/27/2024		374		(41)			(41)		333	333			
100153914	WARSAW	IN		06/05/2024		340		(28)			(28)		311	311			
100156901	JACKSONVILLE	FL		06/27/2024		334		(23)			(23)		312	312			
100144220	LOVELAND	CO		03/07/2024		76,787		(1,642)			(1,642)		75,145	75,145			
100131685	LOUISVILLE	KY		10/06/2023		449		54			54		503	503			
100101882	AURORA	CO		04/06/2023		382		(11)			(11)		371	371			
100013743	PALM COAST	FL		05/25/2017		1,081		210			210		1,291	1,291			
100138156	MENIFEE	CA		12/14/2023		348		(4)			(4)		344	344			
100065117	PHOENIX	AZ		07/14/2021		882		(54)			(54)		828	828			
100049503	MIAMI	FL		11/20/2020		720		(158)			(158)		562	562			
100047164	ARCADIA	FL		11/20/2020		758		(41)			(41)		717	717			
100031831	POMONA	CA		03/29/2019		2,350		64			64		2,414	2,414			
100011958	PROVIDENCE	RI		03/08/2017		817		178			178		995	995			
100175786	MACON	GA		11/12/2024		416		21			21		437	437			
100140875	BATON ROUGE	LA		01/25/2024		424		(20)			(20)		404	404			
100070492	WEST WARWICK	RI		09/23/2021		820		(105)			(105)		715	715			
100113329	APPLE VALLEY	CA		06/29/2023		2,537		635			635		3,171	3,171			
100031212	PATTERSON	CA		03/29/2019		683		(86)			(86)		597	597			
100025601	MIAMI BEACH	FL		09/20/2018		451		98			98		549	549			
100175737	BRADENTON	FL		11/12/2024		819		(24)			(24)		795	795			
100142175	LOGAN	UT		02/29/2024		363		(37)			(37)		326	326			
100133101	LONGVIEW	TX		11/29/2023		353		(5)			(5)		348	348			
100174425	EL CAJON	CA		10/31/2024		1,030		(27)			(27)		1,003	1,003			
100154641	GROSSE POINTE WOODS	MI		07/19/2024		372		(14)			(14)		358	358			
100011798	BALTIMORE	MD		03/08/2017		420		186			186		606	606			
100091627	POCATELLO	ID		03/07/2023		396		(53)			(53)		343	343			
100147659	SAVANNAH	GA		04/04/2024		397		(21)			(21)		376	376			
100175962	TAWAS CITY	MI		11/14/2024		504		(2)			(2)		502	502			
100128100	HOUSTON	TX		09/08/2023		509		93			93		602	602			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063044	HOOVER	AL		07/01/2021		718		(10)			(10)		708	708			
100129961	DETROIT	MI		09/27/2023		332		(20)			(20)		312	312			
100172795	FORT WORTH	TX		12/06/2024		359		(39)			(39)		320	320			
100167798	READING	PA		09/19/2024		323		(60)			(60)		263	263			
100147252	PHOENIX	NY		03/28/2024		332		(16)			(16)		316	316			
100044675	SCHAUMBURG	IL		11/19/2020		177		295			295		472	472			
100066503	LOUISVILLE	KY		08/02/2021		4,619		(19)			(19)		4,600	4,600			
100063706	ELLENWOOD	GA		07/01/2021		1,791		10			10		1,800	1,800			
100117624	ORLANDO	FL		07/20/2023		381		(11)			(11)		370	370			
100013372	FRESNO	CA		05/25/2017		1,541		387			387		1,928	1,928			
100101932	PLANO	IL		04/14/2023		324		(46)			(46)		278	278			
100026896	SANTA MARIA	CA		09/26/2018		2,337		94			94		2,431	2,431			
100113852	WESTON	FL		06/29/2023		2,992		163			163		3,155	3,155			
100069833	MERRILL	OR		09/01/2021		809		52			52		861	861			
100116509	TULSA	OK		07/20/2023		466		134			134		600	600			
100087155	SAN ANTONIO	TX		10/25/2022		629		118			118		747	747			
100066721	STUYVESANT	NY		08/02/2021		1,406		(3)			(3)		1,403	1,403			
100109753	MACON	GA		06/16/2023		415		(26)			(26)		389	389			
100063264	NEWARK	DE		07/01/2021		857		(44)			(44)		813	813			
100049556	EAST ORANGE	NJ		11/20/2020		1,080		124			124		1,204	1,204			
100013079	LAS VEGAS	NV		05/25/2017		524		165			165		689	689			
100019916	FLOWER MOUND	TX		07/30/2018		879		(41)			(41)		838	838			
100071536	NEWPORT NEWS	VA		10/14/2021		958		(65)			(65)		894	894			
100116389	LAKELAND	FL		07/20/2023		(342)		819			819		477	477			
100128527	HIALEAH	FL		09/15/2023		396		(5)			(5)		391	391			
100013872	SAN BERNARDINO	CA		05/25/2017		524		19			19		543	543			
100113249	MARGATE	FL		06/29/2023		409		1,133			1,133		1,542	1,542			
100024685	PERRYSBURG	OH		09/20/2018		434		119			119		553	553			
100031835	COLTON	CA		03/29/2019		582		196			196		778	778			
100080971	APPLE VALLEY	MN		03/18/2022		962		59			59		1,021	1,021			
100064273	DAVENPORT	FL		07/01/2021		919		125			125		1,044	1,044			
100127959	LA VERGNE	TN		09/08/2023		3,633		348			348		3,981	3,981			
100023503	RICHLAND	WA		09/04/2018		1,046		(71)			(71)		974	974			
100131873	WOMELSDORF	PA		10/06/2023		38		(8)			(8)		30	30			
100147124	GAINESVILLE	FL		05/08/2024		320		(61)			(61)		259	259			
100176716	PRINCETON	TX		11/15/2024		1,949		30			30		1,980	1,980			
100116436	HIALEAH	FL		07/20/2023		403		42			42		444	444			
100030668	LAS VEGAS	NV		04/09/2019		338		337			337		675	675			
100078857	WHITING	IN		02/24/2022		837		26			26		863	863			
100030513	NOBLESVILLE	IN		12/20/2018		624		82			82		706	706			
100081070	TAMPA	FL		03/18/2022		714		137			137		851	851			
100165241	CUYAHOGA FALLS	OH		08/29/2024		157		4			4		161	161			
100063837	TAMPA	FL		07/01/2021		959		39			39		998	998			
100164901	MADISON	OH		08/28/2024		316		(27)			(27)		289	289			
100126294	WAUKEGAN	IL		08/30/2023		353		(24)			(24)		330	330			
100079486	SAINT CLOUD	MN		04/08/2022		480		(72)			(72)		408	408			
100163123	MIAMI	FL		08/13/2024		21,580		(872)			(872)		20,708	20,708			
100090927	WATERFORD	CT		01/31/2023		1,733		(28)			(28)		1,705	1,705			
100050329	COMMERCE TOWNSHIP	MI		11/20/2020		2,235		(181)			(181)		2,054	2,054			
100165260	MARYSVILLE	CA		08/29/2024		309		(37)			(37)		271	271			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		1,019		(65)			(65)		954	954			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178157	ROCKLEDGE	FL		11/19/2024		672		(50)			(50)		622	622			
100128502	MILWAUKEE	WI		09/15/2023		135		2			2		138	138			
100076044	TOMBALL	TX		01/07/2022		783		(60)			(60)		724	724			
100026155	WINTER HAVEN	FL		09/20/2018		509		207			207		716	716			
100086666	STUART	FL		09/30/2022		409		(16)			(16)		393	393			
100100751	TRENTON	NJ		04/28/2023		478							478	478			
100080418	SACRAMENTO	CA		04/14/2022		641		(48)			(48)		592	592			
100044498	CRESTLINE	CA		11/19/2020		2,099		(256)			(256)		1,843	1,843			
100076833	WINCHESTER	KY		12/27/2021		704		(104)			(104)		600	600			
100063303	SELMA	AL		07/01/2021		694		(25)			(25)		669	669			
100043497	OREM	UT		08/13/2020		479		(85)			(85)		395	395			
100103591	OCALA	FL		05/08/2023		861							861	861			
100013545	STOCKTON	CA		05/25/2017		502		(33)			(33)		470	470			
100046226	LEXINGTON	SC		11/25/2020		1,490		(63)			(63)		1,427	1,427			
100024849	STOCKBRIDGE	GA		09/20/2018		564		77			77		641	641			
100028410	MIAMI	FL		10/26/2018		606		2			2		608	608			
100043004	OSAGE BEACH	MO		05/28/2020		1,210		149			149		1,359	1,359			
100000435	PALMETTO	FL		09/27/2016		566		77			77		643	643			
100164887	WILMINGTON	DE		08/28/2024		376		(12)			(12)		364	364			
100079536	CLAYTON	GA		04/08/2022		454		(102)			(102)		352	352			
100134388	CLIFTON	NJ		10/27/2023		401		(5)			(5)		396	396			
100146687	CONROE	TX		03/20/2024		311		(78)			(78)		233	233			
100127994	COLUMBIA	TN		09/08/2023		430		39			39		469	469			
100078982	PONCHATOULA	LA		02/24/2022		763		(16)			(16)		747	747			
100072549	RIALTO	CA		11/01/2021		1,531		(22)			(22)		1,509	1,509			
100138077	GRASS VALLEY	CA		12/13/2023		381		2			2		383	383			
100184832	DALLAS	GA		12/17/2024		2,998		(206)			(206)		2,792	2,792			
100133764	IRVING	TX		10/20/2023		390		(1)			(1)		389	389			
100128339	KANSAS CITY	KS		09/14/2023		303		(12)			(12)		291	291			
100111019	CATHEDRAL CITY	CA		06/29/2023		112		149			149		261	261			
100024616	SURPRISE	AZ		09/20/2018		698		54			54		753	753			
100070495	LUFKIN	TX		09/23/2021		792		(99)			(99)		693	693			
100184705	BUFORD	GA		12/17/2024		3,370		(121)			(121)		3,250	3,250			
100029291	HOLLYWOOD	FL		10/26/2018		876		224			224		1,100	1,100			
100149917	PORTLAND	OR		04/29/2024		377		(59)			(59)		318	318			
100084720	IMPERIAL	CA		08/02/2022		257		(8)			(8)		249	249			
100013638	VAN BUREN	MI		05/25/2017		1,373		57			57		1,431	1,431			
100161877	FRESNO	CA		07/31/2024		336		(32)			(32)		304	304			
100030694	FORT WORTH	TX		04/09/2019		367		80			80		447	447			
100117009	ALBUQUERQUE	NM		07/20/2023		455		208			208		663	663			
100126387	BALTIMORE	MD		08/30/2023		408		(14)			(14)		394	394			
100063484	STATESVILLE	NC		07/01/2021		936		(35)			(35)		900	900			
100032144	SALINAS	CA		03/29/2019		1,423		126			126		1,549	1,549			
100099745	TRENTON	NJ		02/28/2023		361		(26)			(26)		335	335			
100178413	WAYCROSS	GA		11/21/2024		348		(48)			(48)		300	300			
100119721	NORTH RIDGEVILLE	OH		08/08/2023		380		(21)			(21)		359	359			
100012912	VICTORVILLE	CA		05/25/2017		747		125			125		872	872			
100046211	LAWRENCEBURG	IN		11/25/2020		1,015		(144)			(144)		871	871			
100161307	EAGAN	MN		07/25/2024		420		18			18		438	438			
100025587	PROSPECT	ME		09/20/2018		396		351			351		747	747			
100119011	NORTH ADAMS	MA		07/27/2023		514		(5)			(5)		509	509			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133808	OKLAHOMA CITY	OK		10/20/2023		345		(65)			(65)		280	280			
100134851	COLONIE	NY		10/30/2023		81		285			285		365	365			
100027782	CHICAGO	IL		10/26/2018		474		542			542		1,016	1,016			
100100736	AURORA	IL		04/28/2023		491		29			29		520	520			
100172650	SHELTON	WA		11/21/2024		396		(33)			(33)		362	362			
100114173	LONG BEACH	CA		06/29/2023		1,424		293			293		1,716	1,716			
100081202	TULSA	OK		03/18/2022		743		9			9		753	753			
100054505	ENTERPRISE	AL		03/23/2021		982		(117)			(117)		865	865			
100061924	GLENVILLE	NY		07/01/2021		1,169		25			25		1,194	1,194			
100184863	WARRENTON	VA		12/17/2024		797		(118)			(118)		679	679			
100047108	GURNEE	IL		11/20/2020		1,871		(438)			(438)		1,433	1,433			
100013821	ORLANDO	FL		05/25/2017		937		28			28		966	966			
100147449	AUGUSTA	GA		04/03/2024		140		(37)			(37)		103	103			
100164105	BEAVER FALLS	PA		08/21/2024		267		(49)			(49)		218	218			
100113311	RALEIGH	NC		06/29/2023		2,332		392			392		2,725	2,725			
100025530	BROCKTON	MA		09/20/2018		1,537		234			234		1,771	1,771			
100143622	PLYMOUTH	PA		02/21/2024		(51)		379			379		328	328			
100141666	BROOKLYN	MD		01/30/2024		2,091		(155)			(155)		1,936	1,936			
100064875	CLAWSON	MI		07/14/2021		812		(78)			(78)		734	734			
100176835	ATLANTA	GA		11/15/2024		332		(80)			(80)		251	251			
100139477	CARLISLE	IA		12/28/2023		315		(58)			(58)		257	257			
100133945	PLEASANTVILLE	NJ		10/25/2023		273		(29)			(29)		244	244			
100111397	PHOENIX	AZ		06/29/2023		613		167			167		779	779			
100044504	PAWTUCKET	RI		11/19/2020		1,037		(179)			(179)		858	858			
100112162	ROOSEVELT	NY		06/29/2023		278		154			154		432	432			
100136760	SHARON HILL	PA		11/27/2023		537		(21)			(21)		516	516			
100138935	NEWPORTNEWS	VA		12/21/2023		1,823		(8)			(8)		1,815	1,815			
100057711	ATLANTA	GA		06/30/2021		883		(81)			(81)		802	802			
100011224	S GLENS FALL	NY		01/27/2017		1,320		369			369		1,689	1,689			
100068272	SEGUIN	TX		08/25/2021		829		(106)			(106)		723	723			
100114139	ZEPHYRHILLS	FL		06/29/2023		338		563			563		901	901			
100119066	JOLIET	IL		07/27/2023		476		(47)			(47)		430	430			
100026455	PLUM BORO	PA		09/26/2018		561		242			242		803	803			
100165981	JACKSONVILLE	FL		09/06/2024		371		(3)			(3)		368	368			
100062317	COSBY	TN		07/01/2021		904		(18)			(18)		886	886			
100128247	KANSAS CITY	MO		09/14/2023		347		(52)			(52)		295	295			
100161905	KANSAS CITY	MO		07/31/2024		347		10			10		357	357			
100117655	MYRTLE BEACH	SC		07/20/2023		50		(18)			(18)		32	32			
100047308	WORCESTER	MA		11/20/2020		554		(127)			(127)		426	426			
100115131	TRENTON	NJ		07/17/2023		(20)		381			381		361	361			
100134641	LIVINGSTON	LA		10/30/2023		4,872		44			44		4,916	4,916			
100069165	LAKE CHARLES	LA		09/01/2021		504		25			25		529	529			
100068027	EL PASO	TX		09/23/2021		576		(18)			(18)		559	559			
100101601	ATHENS	TN		04/26/2023		404		(27)			(27)		378	378			
100054749	VERNON HILLS	IL		03/23/2021		728		(94)			(94)		634	634			
100152012	PROVO	UT		06/14/2024		9,654		(269)			(269)		9,385	9,385			
100166438	DALLAS	TX		10/31/2024		337		(42)			(42)		296	296			
100076195	RIO RANCHO	NM		01/07/2022		786		(51)			(51)		735	735			
100186751	MEMPHIS	TN		12/31/2024		489		(57)			(57)		432	432			
100109903	KANSAS CITY	MO		06/22/2023		424		(21)			(21)		403	403			
100116183	CHICAGO	IL		07/20/2023		883		516			516		1,399	1,399			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128019	LOUISVILLE	KY		09/08/2023		418		40			40		458	458			
100014398	NORTH BRUNSWICK	NJ		09/27/2017		681		738			738		1,419	1,419			
100044469	LIVERMORE	CA		11/19/2020		1,475		(12)			(12)		1,462	1,462			
100179865	JOLIET	IL		11/22/2024		364		(50)			(50)		314	314			
100066512	PERRYVILLE	KY		08/02/2021		1,439		(33)			(33)		1,406	1,406			
100064418	NORTH CHESTERFIELD	VA		07/01/2021		371		16			16		387	387			
100184421	EAST POINT	GA		12/17/2024		399		16			16		415	415			
100047612	PLYMOUTH	MI		11/20/2020		2,277		(199)			(199)		2,077	2,077			
100019766	RENO	NV		07/26/2018		1,960		(37)			(37)		1,922	1,922			
100134644	WINTER HAVEN	FL		10/30/2023		3,262		150			150		3,412	3,412			
100135039	COLUMBUS	OH		10/30/2023		3,087		20			20		3,107	3,107			
100031972	MIRAMAR	FL		03/29/2019		4,127		203			203		4,330	4,330			
100091340	MAZATLAN	MEX		01/17/2023		644							644	644			
100031612	RED BLUFF	CA		03/29/2019		1,116		132			132		1,248	1,248			
100134372	BEAUMONT	TX		10/27/2023		12,671		(399)			(399)		12,272	12,272			
100101968	KATY	TX		04/14/2023		808		(88)			(88)		720	720			
100032101	MESA	AZ		03/29/2019		575		165			165		740	740			
100057535	CAROLINA BEACH	NC		06/30/2021		1,757		(57)			(57)		1,700	1,700			
100063121	BLAINE	MN		07/01/2021		1,095		13			13		1,109	1,109			
100065990	FORT WORTH	TX		08/02/2021		1,546		(20)			(20)		1,526	1,526			
100147892	ROSEVILLE	CA		04/08/2024		64,776		179			179		64,955	64,955			
100163951	POCOMOKE CITY	MD		10/04/2024		517		(47)			(47)		469	469			
100026377	PERRIS	CA		09/26/2018		873		76			76		949	949			
100113657	CARSON	CA		06/29/2023		630		585			585		1,215	1,215			
100165642	LAS CRUCES	NM		10/04/2024		349		(56)			(56)		293	293			
100029581	BONAIRE	GA		10/26/2018		2,318		110			110		2,428	2,428			
100182303	MANSFIELD	TX		12/12/2024		458		62			62		519	519			
100084611	LIBBY	MT		08/02/2022		1,149		(50)			(50)		1,099	1,099			
100186235	NORTH LAS VEGAS	NV		12/27/2024		345		(40)			(40)		305	305			
100013357	LEHIGH ACRES	FL		05/25/2017		394		231			231		624	624			
100167930	BULLHEAD CITY	AZ		09/20/2024		737		(89)			(89)		648	648			
100099820	MIAMI	FL		02/28/2023		558		(36)			(36)		522	522			
100114333	FLAGSTAFF	AZ		06/29/2023		407		56			56		463	463			
100047654	NORWALK	CT		11/20/2020		3,613		(731)			(731)		2,882	2,882			
100057871	ARIZONA CITY	AZ		06/30/2021		503		(20)			(20)		483	483			
100081405	CHICAGO	IL		03/18/2022		792		41			41		834	834			
100064959	TAYLORS	SC		07/14/2021		858		(72)			(72)		787	787			
100116534	CHICAGO	IL		07/20/2023		445		440			440		885	885			
100100188	TRENTON	NJ		03/17/2023		913		(45)			(45)		868	868			
100088233	BRISTOL	CT		10/17/2022		699		(40)			(40)		660	660			
100132719	SALEM	NJ		11/03/2023		270		(35)			(35)		235	235			
100045086	PALM DESERT	CA		11/19/2020		787		83			83		870	870			
100076059	PORT CHARLOTTE	FL		01/07/2022		768		(65)			(65)		703	703			
100100911	HYATTSVILLE	MD		04/28/2023		536		62			62		598	598			
100134488	HUMBLE	TX		10/30/2023		627		(4)			(4)		623	623			
100164066	WEST SPRINGFIELD	MA		08/21/2024		719		(59)			(59)		660	660			
100156148	HOUSTON	TX		07/25/2024		202		(63)			(63)		138	138			
100119811	BALTIMORE	MD		08/08/2023		372		(17)			(17)		356	356			
100063839	PINGREE GROVE	IL		07/01/2021		126		22			22		148	148			
100057978	ALBUQUERQUE	NM		06/30/2021		758		(79)			(79)		679	679			
100154776	FRESNO	CA		07/19/2024		421		10			10		432	432			

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100087378	FRESNO	CA		10/25/2022		1,224		73			73		1,297	1,297			
100112122	FONDA	NY		06/29/2023		409		54			54		463	463			
100109102	ORLANDO	FL		06/05/2023		(615)		723			723		109	109			
100019748	TEMPE	AZ		07/26/2018		863		(30)			(30)		833	833			
100165012	PRINCESS ANNE	MD		08/28/2024		362		(13)			(13)		348	348			
100126660	MOUNTAIN VIEW	CA		08/30/2023		1,713		1,139			1,139		2,852	2,852			
100148680	UNCASVILLE	CT		04/16/2024		378		(20)			(20)		359	359			
100000518	HAYWARD	CA		09/27/2016		1,608		286			286		1,893	1,893			
100120632	SAN ANTONIO	TX		08/18/2023		409		3			3		412	412			
100143780	PHILADELPHIA	PA		02/27/2024		156		(7)			(7)		149	149			
100164144	PENSACOLA	FL		08/21/2024		613		18			18		631	631			
100133999	SOUTHBURY	CT		10/25/2023		100		213			213		312	312			
100049258	LAND O LAKES	FL		11/20/2020		716		(173)			(173)		543	543			
100048906	WEST NEW YORK	NJ		11/20/2020		14,593		148			148		14,741	14,741			
100158483	NORTH MIAMI	FL		07/10/2024		386		(25)			(25)		360	360			
100149935	DAYTONA BEACH	FL		06/07/2024		246		(30)			(30)		215	215			
100067172	LOS ANGELES	CA		08/02/2021		1,753		41			41		1,794	1,794			
100017228	PHILADELPHIA	PA		04/26/2018		571		88			88		659	659			
100175078	CHICAGO	IL		11/05/2024		245		(23)			(23)		222	222			
100012305	CHICAGO	IL		04/28/2017		914		538			538		1,452	1,452			
100116230	BAKERSFIELD	CA		07/20/2023		335		277			277		612	612			
100013923	WILMINGTON	NC		05/25/2017		343		88			88		431	431			
100043628	WESTBURY	NY		08/13/2020		2,053		(228)			(228)		1,825	1,825			
100116875	CONWAY	AR		07/20/2023		394		96			96		490	490			
100111844	BARRINGTON	IL		06/29/2023		228		161			161		389	389			
100165853	DAYTONA BEACH	FL		08/29/2024		381		(29)			(29)		352	352			
100111524	ETHEL	LA		06/29/2023		260		342			342		602	602			
100054331	MANITOWOC	WI		03/23/2021		1,356		(326)			(326)		1,030	1,030			
100101777	MEMPHIS	TN		03/31/2023		348		(16)			(16)		332	332			
100160352	PHILADELPHIA	PA		09/06/2024		373		(42)			(42)		330	330			
100185885	DANBURY	CT		12/26/2024		316		(32)			(32)		283	283			
100161748	CLAREMORE	OK		07/30/2024		352		(55)			(55)		298	298			
100136609	COLUMBUS	OH		11/22/2023		371		9			9		380	380			
100126394	BALTIMORE	MD		08/30/2023		357		(16)			(16)		341	341			
100172187	IMPERIAL	PA		10/17/2024		225		(44)			(44)		181	181			
100070468	ANTIOCH	IL		09/23/2021		810		(78)			(78)		732	732			
100011980	BOYNTON BEACH	FL		03/08/2017		320		121			121		441	441			
100116102	FORNEY	TX		07/20/2023		457		341			341		799	799			
100176806	GARLAND	TX		11/15/2024		400		(74)			(74)		326	326			
100168299	MOOSIC	PA		09/20/2024		47,010		(652)			(652)		46,357	46,357			
100147280	BETHLEHEM	PA		03/28/2024		344		(25)			(25)		319	319			
100113820	ASHBURN	VA		06/29/2023		298		535			535		834	834			
100169337	MIAMI	FL		09/27/2024		371		(55)			(55)		316	316			
100024119	SAN JACINTO	CA		09/10/2018		1,235		(38)			(38)		1,197	1,197			
100049583	MIAMI	FL		11/20/2020		531		(111)			(111)		420	420			
100130433	JACKSONVILLE	NC		09/28/2023		1,006		(66)			(66)		940	940			
100178391	ORLANDO	FL		11/21/2024		400		(30)			(30)		370	370			
100091618	COLUMBUS	OH		03/07/2023		325		(45)			(45)		279	279			
100029483	COACHELLA	CA		10/26/2018		1,048		217			217		1,265	1,265			
100030931	GLEN ARM	MD		04/09/2019		468		257			257		725	725			
100101797	CARPENTERSVILLE	IL		03/31/2023		2,063		(1,681)			(1,681)		382	382			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090267	MOUNT DORA	FL		01/13/2023		193		(52)			(52)		140	140			
100119801	BALTIMORE	MD		08/08/2023		28		314			314		342	342			
100127930	CLARKSVILLE	TN		09/08/2023		453		40			40		493	493			
100100809	BEACH PARK	IL		04/28/2023		2,668		105			105		2,773	2,773			
100090019	TAMPA	FL		01/13/2023		266		(3)			(3)		263	263			
100173889	CHESAPEAKE	VA		10/31/2024		374		(40)			(40)		334	334			
100116276	RENSSELAER	NY		07/20/2023		147		62			62		210	210			
100048290	CLEVELAND	OH		11/20/2020		779		(48)			(48)		731	731			
100049000	MIAMI	FL		11/20/2020		2,240		(181)			(181)		2,058	2,058			
100162326	SALT LAKE CITY	UT		08/06/2024		4,719		(122)			(122)		4,597	4,597			
100012098	SAN DIEGO	CA		03/08/2017		1,997		489			489		2,486	2,486			
100028326	LANSING	MI		10/26/2018		586		103			103		688	688			
100135999	PALMDALE	CA		11/16/2023		555		(66)			(66)		489	489			
100140667	LAS CRUCES	NM		02/08/2024		305		(79)			(79)		226	226			
100108194	PLANTATION	FL		05/24/2023		514		(68)			(68)		445	445			
100184922	COLORADO SPRINGS	CO		12/17/2024		744		(96)			(96)		648	648			
100109774	CORAL SPRINGS	FL		08/04/2023		65,514		(564)			(564)		64,950	64,950			
100013260	WOONSOCKET	RI		05/25/2017		492		197			197		690	690			
100081015	HACKETTSTOWN	NJ		03/18/2022		2,505		81			81		2,586	2,586			
100110033	CUTLER BAY	FL		06/23/2023		361		(21)			(21)		340	340			
100146714	DALLAS	TX		03/20/2024		385		13			13		398	398			
100100075	ST. CLOUD	FL		03/28/2023		179		(78)			(78)		101	101			
100153971	WASHINGTON	DC		06/05/2024		320		(48)			(48)		272	272			
100131725	DEMOSSVILLE	KY		10/06/2023		617		55			55		672	672			
100108251	KANSAS CITY	MO		05/24/2023		6,060		(295)			(295)		5,765	5,765			
100060653	NORFOLK	VA		06/01/2021		3,560		20			20		3,580	3,580			
100132734	DELAND	FL		11/03/2023		342		9			9		351	351			
100067838	OCALA	FL		09/23/2021		1,052		(100)			(100)		952	952			
100061093	OAKLAND	MD		06/01/2021		859		11			11		870	870			
100109978	GARY	IN		06/22/2023		374		(17)			(17)		357	357			
100024495	LAS VEGAS	NV		09/20/2018		533		8			8		540	540			
100020249	ATLANTA	GA		07/17/2018		1,114		(55)			(55)		1,059	1,059			
100118787	PANAMA CITY BEACH	FL		07/25/2023		358		(24)			(24)		334	334			
100060929	HAMILTON	GA		06/01/2021		1,525		12			12		1,537	1,537			
100134847	MIAMI	FL		10/30/2023		468		12			12		481	481			
100074883	ISLIP	NY		12/01/2021		879		(13)			(13)		865	865			
100155170	ABILENE	TX		07/19/2024		353		(110)			(110)		243	243			
100112080	ELMER	NJ		06/29/2023		1,792		36			36		1,828	1,828			
100055436	HAZEL CREST	IL		03/23/2021		726		(21)			(21)		705	705			
100074894	BALTIMORE	MD		12/01/2021		848		(10)			(10)		838	838			
100132387	JACKSONVILLE	FL		11/03/2023		336		9			9		345	345			
100167825	JACKSONVILLE	FL		09/20/2024		399		21			21		420	420			
100025610	NORTH LAUDERDALE	FL		09/20/2018		573		167			167		740	740			
100014047	MIDDLETOWN	DE		05/25/2017		901		111			111		1,012	1,012			
100175789	ALBANY	GA		11/12/2024		343		(39)			(39)		304	304			
100179356	KANSAS CITY	KS		12/27/2024		1,172		(83)			(83)		1,089	1,089			
100185893	FAYETTEVILLE	NC		12/26/2024		324		(46)			(46)		278	278			
100176215	ROSEVILLE	MI		12/20/2024		355		(48)			(48)		307	307			
100172752	YAKIMA	WA		11/21/2024		19		(17)			(17)		2	2			
100075091	FLINT	MI		12/01/2021		625		(11)			(11)		613	613			
100064744	CROSS JUNCTION	VA		07/14/2021		1,531		(140)			(140)		1,391	1,391			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064748	CAPE CORAL	FL		07/14/2021		1,017		(114)			(114)		903	903			
100025119	LAKELAND	FL		09/20/2018		367		231			231		599	599			
100164287	STRONGSVILLE	OH		08/21/2024		1,393		35			35		1,428	1,428			
100000369	NEWBURGH	NY		09/27/2016		311		447			447		758	758			
100063059	HAZARD	KY		07/01/2021		1,135		(9)			(9)		1,126	1,126			
100066269	KISSIMMEE	FL		08/02/2021		1,149		(31)			(31)		1,118	1,118			
100028158	LAS VEGAS	NV		10/26/2018		718		(51)			(51)		667	667			
100136175	ODESSA	TX		12/18/2023		220		(80)			(80)		141	141			
100100712	ZION	IL		04/28/2023		546		40			40		586	586			
100180110	MERRILLVILLE	IN		12/30/2024		440		(22)			(22)		418	418			
100023998	SAINT SIMONS ISLAND	GA		09/10/2018		830		(44)			(44)		786	786			
100064447	HAMPSHIRE	IL		07/01/2021		1,085		91			91		1,176	1,176			
100028637	MORENO VALLEY	CA		10/26/2018		1,517		141			141		1,658	1,658			
100138649	SOUTH EUCLID	OH		02/02/2024		325		(51)			(51)		274	274			
100030093	CANYON	TX		12/20/2018		974		244			244		1,218	1,218			
100067729	KATY	TX		09/23/2021		843		(37)			(37)		805	805			
100079084	WAUKESHA	WI		02/24/2022		812		(45)			(45)		767	767			
100027794	BOTHELL	WA		10/26/2018		531		(4)			(4)		527	527			
100164688	LINCOLN	CA		08/23/2024		709		(33)			(33)		676	676			
100062940	TOMS RIVER	NJ		07/01/2021		1,124		(22)			(22)		1,101	1,101			
100091161	SEASIDE HEIGHTS	NJ		01/31/2023		437		47			47		484	484			
100043539	RALEIGH	NC		08/13/2020		957		(107)			(107)		850	850			
100047596	PORT ORANGE	FL		11/20/2020		753		(151)			(151)		602	602			
100103063	GASTONIA	NC		06/22/2023		300		(76)			(76)		224	224			
100112513	OLD ORCHARD BEACH	ME		06/29/2023		1,266		317			317		1,584	1,584			
100085999	MX	MEX		08/19/2022		584							584	584			
100053510	QUEENS VILLAGE	NY		03/23/2021		388		(125)			(125)		263	263			
100090087	HOMESTEAD	FL		01/13/2023		449		(51)			(51)		398	398			
100134687	NEW HARTFORD	NY		10/30/2023		936		(44)			(44)		892	892			
100045182	MESA	AZ		11/25/2020		1,073		(8)			(8)		1,065	1,065			
100185794	LAUDERHILL	FL		12/26/2024		352		(47)			(47)		304	304			
100045267	FERNLEY	NV		11/25/2020		1,650		(65)			(65)		1,586	1,586			
100178169	WEST LONG BRANCH	NJ		11/19/2024		736		(56)			(56)		680	680			
100062870	CHICAGO	IL		07/01/2021		1,808		6			6		1,814	1,814			
100099690	SAN ANTONIO	TX		04/06/2023		365		(8)			(8)		357	357			
100067810	LAS VEGAS	NV		09/23/2021		805		(93)			(93)		712	712			
100067764	NORTH FORT MYERS	FL		09/23/2021		786		(107)			(107)		679	679			
100026188	SACRAMENTO	CA		09/20/2018		634		90			90		724	724			
100129274	PORT SAINT LUCIE	FL		09/25/2023		202		(9)			(9)		193	193			
100113484	SAN CLEMENTE	CA		06/29/2023		2,616		245			245		2,861	2,861			
100040097	CLARKSTON	GA		01/28/2020		2,197		(136)			(136)		2,061	2,061			
100017899	GREENVILLE	SC		05/30/2018		836		(104)			(104)		732	732			
100066594	WANTAGE	NJ		08/02/2021		1,304		(29)			(29)		1,275	1,275			
100157891	JACKSONVILLE	FL		07/09/2024		468		108			108		576	576			
100099611	DALLAS	NC		04/06/2023		308		(52)			(52)		256	256			
100141190	PHILADELPHIA	PA		01/30/2024		333		(9)			(9)		324	324			
100088958	HARTWELL	GA		11/15/2022		403		4			4		407	407			
100164959	SHARON HILL	PA		08/28/2024		574		(32)			(32)		542	542			
100176777	HOUSTON	TX		11/15/2024		504		(79)			(79)		424	424			
100046535	WILMINGTON	DE		11/25/2020		550		(24)			(24)		525	525			
100020332	LANCASTER	CA		07/17/2018		1,078		(64)			(64)		1,015	1,015			

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100062303	PALM COAST	FL		07/01/2021		1,592		(50)			(50)		1,542	1,542			
100029468	MEDFORD	OR		10/26/2018		709		(6)			(6)		703	703			
100013442	MINNEAPOLIS	MN		05/25/2017		519		53			53		572	572			
100075911	PHILADELPHIA	PA		01/07/2022		803		(62)			(62)		741	741			
100154769	NEWPORT NEWS	VA		07/19/2024		406		(21)			(21)		385	385			
100155503	PUEBLO	CO		06/18/2024		990		(139)			(139)		850	850			
100108432	LAKE WALES	FL		05/25/2023		359		(13)			(13)		346	346			
100013432	BOYNTON BEACH	FL		05/25/2017		489		128			128		617	617			
100043182	NORWALK	CA		05/28/2020		2,372		(134)			(134)		2,238	2,238			
100030557	BOYNTON BEACH	FL		12/20/2018		2,364		(25)			(25)		2,340	2,340			
100081531	CHAMBERSBURG	PA		03/18/2022		768		54			54		822	822			
100081538	CHAMBERSBURG	PA		03/18/2022		768		54			54		822	822			
100159891	FORT LAUDERDALE	FL		08/16/2024		344		(71)			(71)		273	273			
100080000	WOODBRIDGE	VA		04/08/2022		605		(139)			(139)		465	465			
100154951	WINTER GARDEN	FL		07/19/2024		391		(4)			(4)		388	388			
100159880	POMPANO BEACH	FL		08/16/2024		3,663		(104)			(104)		3,559	3,559			
100181574	DARBY	PA		12/09/2024		350		(23)			(23)		327	327			
100176869	TEXAS CITY	TX		11/15/2024		304		(44)			(44)		261	261			
100117787	GARDENA	CA		07/20/2023		19		399			399		418	418			
100152923	SAN ANTONIO	TX		05/22/2024		323		(49)			(49)		275	275			
100049831	NEWTON	NJ		11/20/2020		442		79			79		521	521			
100141699	DAYTON	OH		01/30/2024		331		(8)			(8)		323	323			
100087007	MEMPHIS	TN		11/04/2022		491		(87)			(87)		404	404			
100079004	OMAHA	NE		02/24/2022		800		(10)			(10)		790	790			
100182266	CHICKASHA	OK		12/12/2024		3,803		227			227		4,030	4,030			
100057594	GROVETOWN	GA		06/30/2021		872		(18)			(18)		854	854			
100019802	LAKE HARMONY	PA		07/26/2018		818		(46)			(46)		772	772			
100132724	DARBY	PA		11/03/2023		260		(42)			(42)		218	218			
100148641	XENIA	OH		05/15/2024		322		(20)			(20)		302	302			
100110949	BETHEL PARK	PA		06/29/2023		215		105			105		320	320			
100014171	LANCASTER	CA		05/25/2017		2,071		191			191		2,262	2,262			
100064846	TOWSON	MD		07/14/2021		803		(80)			(80)		723	723			
100031775	MIAMI	FL		03/29/2019		889		112			112		1,001	1,001			
100107964	CORAL SPRINGS	FL		06/29/2023		360		(89)			(89)		271	271			
100025304	HENRYVILLE	PA		09/20/2018		375		192			192		567	567			
100119765	LANSING	IL		08/08/2023		367		(21)			(21)		346	346			
100020371	VIRGINIA BEACH	VA		07/27/2018		824		(54)			(54)		770	770			
100155019	STERLING	CO		07/19/2024		384		(21)			(21)		364	364			
100133812	TULSA	OK		10/20/2023		322		(49)			(49)		273	273			
100141040	PITTSBURGH	PA		02/20/2024		316		(62)			(62)		255	255			
100028823	NAUGATUCK	CT		10/26/2018		638		262			262		900	900			
100186230	LYNCHBURG	VA		12/27/2024		427		6			6		433	433			
100013637	APPLE VALLEY	CA		05/25/2017		813		70			70		883	883			
100117008	PHILADELPHIA	PA		07/20/2023		789		325			325		1,114	1,114			
100080387	DENISON	TX		04/14/2022		1,000		(65)			(65)		935	935			
100068251	CASSELBERRY	FL		08/25/2021		796		(99)			(99)		697	697			
100114599	BAKERSFIELD	CA		06/29/2023		394		13			13		408	408			
100054138	OPA LOCKA	FL		03/23/2021		835		(237)			(237)		599	599			
100172899	HARROGATE	TN		10/25/2024		373		24			24		397	397			
100165354	KENNER	LA		08/29/2024		353		(45)			(45)		308	308			
100153446	MAYFIELD	PA		05/30/2024		315		(15)			(15)		300	300			

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100139472	OCALA	FL		12/28/2023		257		(49)			(49)		207	207			
100023835	STEWARTSVILLE	NJ		09/04/2018		1,044		(56)			(56)		988	988			
100164696	COEUR D ALENE	ID		08/23/2024		802		(98)			(98)		704	704			
100047385	EVERETT	WA		11/20/2020		665		(43)			(43)		622	622			
100055601	AUBURNDALE	FL		03/23/2021		1,476		(128)			(128)		1,349	1,349			
100024655	LODI	CA		09/20/2018		77,568		11,710			11,710		89,278	89,278			
100046425	ANAHEIM	CA		11/25/2020		2,895		5			5		2,900	2,900			
100112067	ATLANTA	GA		06/29/2023		396		584			584		981	981			
100066791	BALDWIN	MI		08/02/2021		1,254		(37)			(37)		1,217	1,217			
100110861	PLANT CITY	FL		06/29/2023		125		80			80		205	205			
100102398	ENTERPRISE	OR		06/07/2023		464		(44)			(44)		420	420			
100076478	CHICAGO	IL		12/21/2021		820		(160)			(160)		660	660			
100184398	EDINBURG	TX		12/16/2024		429		(43)			(43)		385	385			
100099844	UNIVERSITY PARK	IL		02/28/2023		374		(30)			(30)		345	345			
100143008	NEWINGTON	CT		02/12/2024		253		(65)			(65)		188	188			
100017993	MODESTO	CA		05/22/2018		838		(56)			(56)		783	783			
100132779	FAYETTEVILLE	NC		11/03/2023		767		3			3		770	770			
100024976	MINNEAPOLIS	MN		09/20/2018		604		31			31		635	635			
100181560	CLEVELAND HEIGHTS	OH		12/09/2024		315		(19)			(19)		296	296			
100060192	LAFAYETTE	LA		06/25/2021		2,099		(72)			(72)		2,026	2,026			
100172717	FAYETTEVILLE	NC		11/21/2024		382		(9)			(9)		374	374			
100060981	GILLSVILLE	GA		06/01/2021		1,154		11			11		1,164	1,164			
100046312	BROOKLYN	NY		11/25/2020		472		(118)			(118)		353	353			
100079527	LAFAYETTE	LA		04/25/2022		477		(31)			(31)		446	446			
100185548	OCALA	FL		12/20/2024		259		(40)			(40)		219	219			
100055441	WATERTOWN	MA		03/23/2021		3,482		(359)			(359)		3,123	3,123			
100101186	FLORIDA CITY	FL		04/28/2023		931		268			268		1,199	1,199			
100113823	PUYALLUP	WA		06/29/2023		3,115		299			299		3,414	3,414			
100048644	GEORGETOWN	KY		11/20/2020		658		(61)			(61)		598	598			
100143638	GARY	IN		02/21/2024		332		(20)			(20)		311	311			
100143895	GLEN ALLEN	VA		03/06/2024		370		(22)			(22)		348	348			
100027915	FRANKLIN SQUARE	NY		10/26/2018		508		251			251		759	759			
100110751	HAMDEN	CT		08/11/2023		309		(67)			(67)		242	242			
100185085	HOUSTON	TX		12/20/2024		255		(45)			(45)		211	211			
100046184	WILLINGBORO	NJ		11/25/2020		453		(95)			(95)		357	357			
100057533	PRINEVILLE	OR		06/30/2021		669		(27)			(27)		642	642			
100081104	LITTLE ROCK	AR		03/18/2022		1,017		27			27		1,045	1,045			
100044923	SPARKS	NV		11/19/2020		1,196		(246)			(246)		950	950			
100045548	SAINT ALBANS	VT		11/25/2020		1,401		(182)			(182)		1,219	1,219			
100023282	CORINTH	TX		08/16/2018		805		(33)			(33)		772	772			
100100248	RALEIGH	NC		03/17/2023		354		(22)			(22)		332	332			
100164943	KERHONKSON	NY		08/28/2024		329		(17)			(17)		311	311			
100025919	VISTA	CA		09/20/2018		409		100			100		509	509			
100178346	CHILLICOTHE	OH		11/19/2024		297		7			7		304	304			
100141631	FRESNO	CA		01/30/2024		1,385		5			5		1,390	1,390			
100168782	CUYAHOGA FALLS	OH		09/26/2024		338		(32)			(32)		306	306			
100181619	PITTSBURGH	PA		12/09/2024		345		(19)			(19)		326	326			
100057544	OXNARD	CA		06/30/2021		825		(70)			(70)		754	754			
100024303	DALLAS	TX		09/20/2018		801		(51)			(51)		750	750			
100013603	FORT MYERS	FL		05/25/2017		1,323		170			170		1,493	1,493			
100027767	SUSANVILLE	CA		10/26/2018		434		37			37		471	471			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043106	NEWARK	NJ		05/28/2020		6,306		291			291		6,597	6,597			
100064985	SHARPSBURG	GA		07/14/2021		836		(67)			(67)		769	769			
100057877	FRESNO	CA		06/30/2021		742		(24)			(24)		718	718			
100055534	COLD SPRING	MN		03/23/2021		642		(103)			(103)		539	539			
100109996	FRANKLIN TOWNSHIP	NJ		06/22/2023		410		(16)			(16)		394	394			
100014202	JACKSONVILLE	FL		08/30/2017		1,001		(7)			(7)		995	995			
100054401	HAMPTON	GA		03/23/2021		1,131		(218)			(218)		913	913			
100081471	AUGUSTA	GA		03/18/2022		795		82			82		877	877			
100081101	LITTLE ROCK	AR		03/18/2022		1,015		27			27		1,043	1,043			
100065237	HUMBLE	TX		07/14/2021		618		(22)			(22)		596	596			
100062841	SAN ANTONIO	TX		07/01/2021		2,674		(62)			(62)		2,612	2,612			
100174444	MUKILTEO	WA		10/31/2024		311		(39)			(39)		272	272			
100100879	PHOENIX	AZ		04/28/2023		495		(6)			(6)		489	489			
100156894	AZLE	TX		06/27/2024		331		(19)			(19)		312	312			
100130403	BELLMORE	NY		09/28/2023		65,853		153			153		66,006	66,006			
100178426	GARDEN CITY	KS		11/21/2024		255		(39)			(39)		217	217			
100081452	NORFOLK	VA		03/18/2022		1,701		123			123		1,824	1,824			
100061884	PORT SAINT LUCIE	FL		07/01/2021		1,019		(37)			(37)		982	982			
100076267	SANDSTON	VA		01/07/2022		756		(79)			(79)		677	677			
100143627	RENSSELAER	NY		02/21/2024		350		(16)			(16)		334	334			
100126421	BALTIMORE	MD		08/30/2023		357		(24)			(24)		333	333			
100091012	CLARENDON	TX		01/31/2023		330		(51)			(51)		279	279			
100000305	BALTIMORE	MD		09/27/2016		2,218		108			108		2,325	2,325			
100071752	FRESNO	CA		10/14/2021		4,674		(256)			(256)		4,418	4,418			
100114083	WATSONVILLE	CA		06/29/2023		460		232			232		692	692			
100029815	LOWELL	MA		10/26/2018		1,599		524			524		2,122	2,122			
100176158	PONTIAC	MI		12/20/2024		337		(33)			(33)		304	304			
100103165	SCRANTON	PA		04/21/2023		73		262			262		335	335			
100103084	LAKE WORTH	FL		04/21/2023		(14)		382			382		367	367			
100113791	CHICAGO	IL		06/29/2023		822		1,077			1,077		1,899	1,899			
100072003	COLLEGE STATION	TX		10/29/2021		766		(160)			(160)		606	606			
100053395	WOODSTOCK	VA		03/23/2021		2,581		(534)			(534)		2,047	2,047			
100071995	NAPERVILLE	IL		10/29/2021		854		(127)			(127)		727	727			
100116677	TITUSVILLE	FL		07/20/2023		502		555			555		1,056	1,056			
100129912	HAZEL CREST	IL		09/27/2023		458		(26)			(26)		432	432			
100045521	HAMPTON	VA		11/25/2020		414		(122)			(122)		292	292			
100119648	LINDENWOLD	NJ		08/04/2023		549		(35)			(35)		515	515			
100136807	DOLTON	IL		11/27/2023		304		(23)			(23)		282	282			
100083794	UMATILLA	FL		07/12/2022		308		(42)			(42)		267	267			
100071829	KEISER	AR		10/14/2021		821		(88)			(88)		733	733			
100079005	OMAHA	NE		02/24/2022		783		(7)			(7)		776	776			
100186775	GAINESVILLE	FL		12/31/2024		325		(46)			(46)		279	279			
100091641	ATLANTA	GA		03/07/2023		511		(31)			(31)		480	480			
100134621	PEMBROKE PINES	FL		10/30/2023		328		(29)			(29)		299	299			
100113610	BRUNSWICK	MD		06/29/2023		116		259			259		376	376			
100060096	FRESNO	CA		06/25/2021		801		(68)			(68)		733	733			
100143561	DARBY	PA		02/21/2024		357		(18)			(18)		340	340			
100133957	CHICAGO	IL		10/25/2023		198		(18)			(18)		179	179			
100103520	HOUSTON	TX		05/08/2023		360		(9)			(9)		351	351			
100012943	PALM COAST	FL		05/25/2017		556		297			297		853	853			
100156865	BALTIMORE	MD		06/27/2024		316		(19)			(19)		297	297			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165017	GAINESVILLE	FL		08/28/2024		319		(67)			(67)		252	252			
100013216	BAKERSFIELD	CA		05/25/2017		406		239			239		646	646			
100169237	CHICAGO	IL		09/27/2024		390		(41)			(41)		349	349			
100057547	DALLAS	TX		06/30/2021		856		(27)			(27)		829	829			
100057862	CHARLOTTE	NC		06/30/2021		847		(31)			(31)		816	816			
100146858	SEMINOLE	FL		03/21/2024		288		(63)			(63)		224	224			
100113856	AVENTURA	FL		06/29/2023		2,890		225			225		3,114	3,114			
100116941	HAMPTON	VA		07/20/2023		610		582			582		1,192	1,192			
100060432	RANDALLSTOWN	MD		06/01/2021		852		11			11		863	863			
100087091	PHILADELPHIA	PA		11/04/2022		411		(73)			(73)		339	339			
100063060	MANDEVILLE	LA		07/01/2021		1,153		(21)			(21)		1,132	1,132			
100084679	QUINCY	FL		08/02/2022		291		(95)			(95)		195	195			
100136074	ROYSE CITY	TX		11/16/2023		322		(24)			(24)		298	298			
100025537	LAWRENCE	MA		09/20/2018		(413)		557			557		144	144			
100111696	SACRAMENTO	CA		06/29/2023		555		486			486		1,041	1,041			
100088126	ORO VALLEY	AZ		10/25/2022		283		9			9		292	292			
100119863	HAMPTON	VA		08/10/2023		363		(36)			(36)		327	327			
100135990	SIMPSONVILLE	SC		11/16/2023		224		(38)			(38)		186	186			
100138227	FORT WORTH	TX		12/14/2023		840		(66)			(66)		774	774			
100031711	CITRUS HEIGHTS	CA		03/29/2019		796		38			38		835	835			
100061328	HASTINGS	MN		06/01/2021		738		10			10		748	748			
100141201	FORT WORTH	TX		01/30/2024		311		(41)			(41)		269	269			
100060429	BETHEL	MN		06/01/2021		1,478		12			12		1,490	1,490			
100060151	HOMESTEAD	FL		06/25/2021		1,574		(90)			(90)		1,485	1,485			
100120856	MEMPHIS	TN		08/25/2023		345		(47)			(47)		298	298			
100079499	PHILADELPHIA	PA		04/25/2022		481		(52)			(52)		429	429			
100025759	MIAMI	FL		09/20/2018		515		22			22		537	537			
100054869	MONROE	MI		03/23/2021		383		(254)			(254)		129	129			
100147266	CHILDS	PA		03/28/2024		980		203			203		1,183	1,183			
100060437	INDIANAPOLIS	IN		06/01/2021		1,138		11			11		1,149	1,149			
100030678	WINTER PARK	FL		04/09/2019		349		324			324		673	673			
100084455	CABO SAN LUCAS	MEX		07/11/2022		573							573	573			
100172685	LAS CRUCES	NM		11/21/2024		349		(37)			(37)		312	312			
100078722	ORLANDO	FL		02/25/2022		1,482		(149)			(149)		1,333	1,333			
100078876	INMAN	SC		02/24/2022		1,122		39			39		1,161	1,161			
100075960	TUCSON	AZ		01/07/2022		813		(47)			(47)		765	765			
100045617	QUAKERTOWN	PA		11/25/2020		649		(117)			(117)		532	532			
100054035	LAKE ORION	MI		03/23/2021		455		(138)			(138)		317	317			
100159536	ROYERSFORD	PA		07/15/2024		121		(24)			(24)		97	97			
100081473	SAINT PETERSBURG	FL		03/18/2022		1,000		102			102		1,102	1,102			
100179902	NEW BRAUNFELS	TX		11/25/2024		1,393		179			179		1,572	1,572			
100114114	HAMMOND	WI		06/29/2023		392		421			421		813	813			
100054879	CHICAGO	IL		03/23/2021		910		281			281		1,190	1,190			
100088993	ALBEMARLE	NC		11/15/2022		281		(74)			(74)		207	207			
100176084	PHILADELPHIA	PA		12/20/2024		387		(9)			(9)		378	378			
100117721	BROWNSVILLE	TX		07/20/2023		542		5			5		547	547			
100068072	SIOUX FALLS	SD		09/23/2021		806		10			10		815	815			
100128371	COLUMBUS	OH		09/15/2023		375		(23)			(23)		351	351			
100028845	CLIFTON	NJ		10/26/2018		884		288			288		1,171	1,171			
100111507	AUSTIN	TX		06/29/2023		227		666			666		892	892			
100024717	NORTH LAS VEGAS	NV		09/20/2018		1,198		197			197		1,395	1,395			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114613	DECATUR	GA		06/29/2023		371		(49)			(49)		322	322			
100049714	AURORA	IL		11/20/2020		373		102			102		475	475			
100057906	LITTLE ROCK	AR		06/30/2021		796		(72)			(72)		724	724			
100079594	LAS VEGAS	NV		04/08/2022		459		(21)			(21)		438	438			
100061452	SAINT CLAIR SHORES	MI		06/01/2021		859		9			9		868	868			
100047318	LITTLE ELM	TX		11/20/2020		849		(146)			(146)		703	703			
100011946	MIDLOTHIAN	TX		03/08/2017		471		(13)			(13)		457	457			
100055706	EVERGREEN PARK	IL		03/23/2021		1,054		(150)			(150)		904	904			
100154104	ORANGE	TX		07/11/2024		617		(91)			(91)		526	526			
100013401	LAKE MARY	FL		05/25/2017		610		73			73		683	683			
100112335	FERNDALE	MI		06/29/2023		218		54			54		272	272			
100141959	ATLANTA	GA		02/29/2024		358		(43)			(43)		315	315			
100060715	MANCHESTER	CT		06/01/2021		1,200		12			12		1,211	1,211			
100103659	SPARTANBURG	SC		05/08/2023		4,817		(221)			(221)		4,596	4,596			
100161915	SPRINGFIELD	MA		07/31/2024		336		(42)			(42)		293	293			
100116103	FORNEY	TX		07/20/2023		447		341			341		788	788			
100112440	HAVERTOWN	PA		06/29/2023		358		334			334		691	691			
100043695	HOLLYWOOD	FL		08/13/2020		457		(62)			(62)		395	395			
100142130	PHILADELPHIA	PA		02/29/2024		322		(39)			(39)		284	284			
100132471	WOLCOTT	CT		11/03/2023		355		24			24		378	378			
100081489	RALEIGH	NC		03/18/2022		1,581		81			81		1,662	1,662			
100174428	BURBANK	CA		10/31/2024		797		(33)			(33)		764	764			
100063210	DECATUR	GA		07/01/2021		1,045		(1)			(1)		1,045	1,045			
100144297	COLUMBUS	OH		03/07/2024		319		(61)			(61)		259	259			
100030897	RIVERVIEW	FL		04/09/2019		1,687		235			235		1,922	1,922			
100171260	TOLEDO	OH		10/16/2024		324		(78)			(78)		246	246			
100018130	CRANSTON	RI		06/08/2018		824		(58)			(58)		767	767			
100142015	SAINT PETERSBURG	FL		02/29/2024		327		(71)			(71)		256	256			
100129949	CALUMET CITY	IL		09/27/2023		318		(21)			(21)		297	297			
100067250	CLINTON	MD		08/02/2021		496		22			22		519	519			
100054542	VALLEY CENTER	KS		03/23/2021		604		(64)			(64)		540	540			
100138725	SAINT CLOUD	MN		02/02/2024		318		(42)			(42)		276	276			
100112289	MIDDLE RIVER	MD		06/29/2023		1,482		179			179		1,660	1,660			
100180484	SPARTANBURG	SC		11/26/2024		428		(56)			(56)		371	371			
100031802	PEMBROKE PINES	FL		03/29/2019		4,590		112			112		4,702	4,702			
100141212	NORCROSS	GA		01/30/2024		1,474		(119)			(119)		1,356	1,356			
100055373	ROUND LAKE HEIGHTS	IL		03/23/2021		345		38			38		383	383			
100159061	BLYTHE	CA		08/15/2024		356		(71)			(71)		285	285			
100169301	HOWELL	MI		09/27/2024		314		(64)			(64)		250	250			
100172156	PRINCE FREDERICK	MD		10/17/2024		371		(19)			(19)		352	352			
100119039	HASLET	TX		07/27/2023		334		(87)			(87)		247	247			
100019713	HANFORD	CA		07/26/2018		831		(32)			(32)		799	799			
100128370	NORTHFIELD	OH		09/15/2023		268		(53)			(53)		215	215			
100100783	BAKERSFIELD	CA		04/28/2023		572		122			122		694	694			
100031199	PLAINFIELD	IL		03/29/2019		1,045		76			76		1,121	1,121			
100031375	MIRAMAR	FL		03/29/2019		538		132			132		670	670			
100114289	AUBURN	GA		06/29/2023		(23)		270			270		248	248			
100161866	CLEVELAND	OH		07/31/2024		297		(10)			(10)		287	287			
100028406	REDMOND	OR		10/26/2018		664		17			17		681	681			
100028897	CHICAGO	IL		10/26/2018		400		191			191		591	591			
100117238	HOUSTON	TX		07/20/2023		(652)		1,350			1,350		699	699			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030139	JACKSONVILLE	FL		12/20/2018		2,783		69			69		2,852	2,852			
100157761	OCALA	FL		07/02/2024		767		(83)			(83)		684	684			
100101209	BATTLE CREEK	MI		04/28/2023		446		1			1		447	447			
100054282	WASHINGTON	DC		03/23/2021		345		(94)			(94)		252	252			
100030505	NEWARK	NJ		12/20/2018		541		208			208		749	749			
100130267	PEMBERTON	NJ		09/28/2023		191		(10)			(10)		181	181			
100131756	WOODSTOCK	VA		10/06/2023		409		39			39		448	448			
100078830	BALTIMORE	MD		02/24/2022		801		7			7		809	809			
100011925	PLANT CITY	FL		03/08/2017		1,113		340			340		1,453	1,453			
100135531	JEROME	ID		11/13/2023		329		(6)			(6)		323	323			
100103581	JACKSONVILLE	FL		05/08/2023		16,568		(298)			(298)		16,270	16,270			
100158573	MACHESNEY PARK	IL		07/10/2024		1,166		9			9		1,175	1,175			
100113450	SANGER	CA		06/29/2023		749		379			379		1,128	1,128			
100064258	KISSIMMEE	FL		07/01/2021		1,440		112			112		1,552	1,552			
100049531	CORDOVA	TN		11/20/2020		474		(186)			(186)		288	288			
100143076	JACKSONVILLE	FL		02/14/2024		1,026		(88)			(88)		938	938			
100155256	GARDEN CITY	MI		07/19/2024		322		(68)			(68)		254	254			
100049151	IRVINGTON	NJ		11/20/2020		676		(155)			(155)		521	521			
100048116	CITRUS HEIGHTS	CA		11/20/2020		586		(148)			(148)		438	438			
100079146	HINESVILLE	GA		02/24/2022		746		(26)			(26)		720	720			
100151562	MC KINNEY	TX		05/10/2024		35,869		(927)			(927)		34,942	34,942			
100171118	GRANITE CITY	IL		11/22/2024		358		(41)			(41)		317	317			
100153047	KAUFMAN	TX		06/27/2024		315		(39)			(39)		276	276			
100028951	SARASOTA	FL		10/26/2018		1,697		232			232		1,930	1,930			
100044108	MESQUITE	TX		08/19/2020		1,544		(45)			(45)		1,499	1,499			
100053552	VASS	NC		03/23/2021		737		(148)			(148)		589	589			
100046585	BLOOMFIELD	CT		11/25/2020		310		114			114		423	423			
100156264	BISBEE	AZ		07/25/2024		519		(67)			(67)		452	452			
100062801	KERNERSVILLE	NC		07/01/2021		1,126		(33)			(33)		1,093	1,093			
100080392	DENISON	TX		04/14/2022		951		(51)			(51)		900	900			
100015320	SAINT MARYS	PA		12/14/2017		242		295			295		537	537			
100057913	CICERO	IL		06/30/2021		845		(16)			(16)		829	829			
100132786	MODESTO	CA		11/03/2023		223							223	223			
100013264	PEPPERELL	MA		05/25/2017		501		1			1		502	502			
100018080	KANSAS CITY	MO		06/08/2018		804		(137)			(137)		668	668			
100143582	DOLTON	IL		02/21/2024		348		(21)			(21)		327	327			
100067746	HALTOM CITY	TX		09/23/2021		841		(30)			(30)		811	811			
100054101	CHARLOTTE	NC		03/23/2021		1,145		(119)			(119)		1,026	1,026			
100154550	INDEPENDENCE	MO		06/14/2024		355		(37)			(37)		318	318			
100030753	ANTIOCH	TN		04/09/2019		385		165			165		550	550			
100161343	MONTGOMERY	TX		07/25/2024		585		2			2		587	587			
100048064	NAPLES	FL		11/20/2020		720		(170)			(170)		550	550			
100156859	ATLANTA	GA		06/27/2024		322		(18)			(18)		304	304			
100017309	WINTER HAVEN	FL		04/26/2018		381		66			66		448	448			
100043307	CEDAR HILL	MO		08/13/2020		848		(81)			(81)		768	768			
100161879	ROCKFORD	IL		07/31/2024		291		(54)			(54)		237	237			
100025838	OPA LOCKA	FL		09/20/2018		323		113			113		435	435			
100068359	LIBERTY	MO		08/25/2021		829		(65)			(65)		764	764			
100055343	HAIKU	HI		03/23/2021		574		(42)			(42)		532	532			
100113325	SUFFOLK	VA		06/29/2023		1,678		484			484		2,162	2,162			
100078889	WEST LAFAYETTE	IN		02/24/2022		1,042		(32)			(32)		1,010	1,010			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145843	SILVER BAY	MN		03/15/2024		355		(22)			(22)		334	334			
100164108	TELLICO PLAINS	TN		08/21/2024		336		(33)			(33)		303	303			
100043731	WINTER PARK	FL		08/13/2020		600		(55)			(55)		545	545			
100062699	COLUMBUS	GA		07/01/2021		772		(32)			(32)		740	740			
100054888	WENTZVILLE	MO		03/23/2021		2,425		(191)			(191)		2,234	2,234			
100118080	CAPE CORAL	FL		07/20/2023		(277)		610			610		333	333			
100044866	FREEPORT	NY		11/19/2020		1,642		17			17		1,659	1,659			
100154521	HARVEY	LA		06/14/2024		333		(34)			(34)		299	299			
100143525	EASTPOINTE	MI		02/21/2024		282		(31)			(31)		252	252			
100111546	RIDGEWOOD	NY		06/29/2023		1,731		147			147		1,878	1,878			
100115218	CARPENTERSVILLE	IL		07/17/2023		359		(21)			(21)		338	338			
100134044	TRENTON	NJ		10/25/2023		485		130			130		615	615			
100031098	COLTON	CA		03/29/2019		1,299		77			77		1,376	1,376			
100043178	MENOMONEE FALLS	WI		05/28/2020		1,824		(57)			(57)		1,767	1,767			
100109266	FRESNO	CA		07/21/2023		371		(27)			(27)		343	343			
100011614	TAMARAC	FL		03/08/2017		192		480			480		672	672			
100156037	BELMONT	NC		06/18/2024		938		(120)			(120)		818	818			
100012666	PUNTA GORDA	FL		05/25/2017		454		117			117		572	572			
100116302	WOODBRIDGE	NJ		07/20/2023		541		303			303		845	845			
100017802	LAKE WORTH	FL		05/30/2018		876		(5)			(5)		871	871			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		868		36			36		904	904			
100113862	PALM HARBOR	FL		06/29/2023		52,888		1,941			1,941		54,829	54,829			
100046964	LEWIS CENTER	OH		11/20/2020		415		(161)			(161)		254	254			
100172975	INDIANAPOLIS	IN		10/25/2024		419		16			16		435	435			
100153956	COLUMBUS	GA		06/05/2024		369		10			10		379	379			
100014004	PLAINFIELD	IL		05/25/2017		1,417		225			225		1,642	1,642			
100111017	MESA	AZ		06/29/2023		601		82			82		683	683			
100149767	BEDFORD	OH		04/26/2024		315		(16)			(16)		299	299			
100079788	HOMESTEAD	FL		04/25/2022		477		(12)			(12)		465	465			
100064999	OVIEDO	FL		07/14/2021		4,368		(195)			(195)		4,173	4,173			
100077513	THOMASVILLE	AL		01/03/2022		8,629		(95)			(95)		8,534	8,534			
100174561	WINDSOR	PA		10/31/2024		296		(60)			(60)		236	236			
100028634	SACRAMENTO	CA		10/26/2018		747		22			22		769	769			
100017834	GLENDALE	AZ		05/30/2018		863		(37)			(37)		826	826			
100028745	FRESNO	CA		10/26/2018		1,181		315			315		1,497	1,497			
100055493	MILWAUKEE	WI		03/23/2021		1,576		(258)			(258)		1,318	1,318			
100063859	VINELAND	NJ		07/01/2021		1,687		(5)			(5)		1,683	1,683			
100091168	CALDWELL	ID		01/31/2023		150		(4)			(4)		146	146			
100011588	ANNAPOLIS	MD		03/08/2017		778		334			334		1,111	1,111			
100149778	PHILADELPHIA	PA		04/26/2024		145		118			118		263	263			
100078725	OLIVEHURST	CA		02/25/2022		756		(22)			(22)		733	733			
100031190	ORLANDO	FL		03/29/2019		519		2			2		521	521			
100011242	SIMPSONVILLE	SC		12/23/2016		891		330			330		1,220	1,220			
100175828	BAMBERG	SC		11/12/2024		388		(18)			(18)		370	370			
100019793	THE COLONY	TX		07/26/2018		817		(45)			(45)		772	772			
100053762	NEW HARTFORD	NY		03/23/2021		822		(35)			(35)		788	788			
100054135	COLEVILLE	CA		03/23/2021		2,313		(158)			(158)		2,154	2,154			
100164139	DUNDALK	MD		08/21/2024		295		(28)			(28)		267	267			
100157736	RESEDA	CA		07/02/2024		741		(73)			(73)		668	668			
100113854	DELRAY	FL		06/29/2023		11,555		297			297		11,852	11,852			
100108309	FLORISSANT	MO		05/24/2023		1,171		(140)			(140)		1,032	1,032			

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100142500	PHILADELPHIA	PA		03/08/2024		345		(92)			(92)		253	253			
100027913	(NORTH HILLS AREA) LOS ANGELES	CA		10/26/2018		1,542		164			164		1,706	1,706			
100030162	CORAL SPRINGS	FL		12/20/2018		1,850		94			94		1,943	1,943			
100141079	COUNTRY CLUB HILLS	IL		01/30/2024		358		(28)			(28)		330	330			
100119816	MIDLAND	TX		08/08/2023		125		(12)			(12)		113	113			
100091474	WYLIE	TX		01/20/2023		382		(22)			(22)		359	359			
100076909	LAKE ELSINORE	CA		01/03/2022		637		(87)			(87)		550	550			
100112340	LEOMINSTER	MA		06/29/2023		226							227	227			
100079007	OMAHA	NE		02/24/2022		775		(7)			(7)		768	768			
100060725	LEROY	AL		06/01/2021		1,234		12			12		1,246	1,246			
100047509	NAPLES	FL		11/20/2020		317		(94)			(94)		224	224			
100048463	RIVERSIDE	CA		11/20/2020		948		(179)			(179)		769	769			
100025846	LAKE WORTH	FL		09/20/2018		348		18			18		367	367			
100077377	BRUNSWICK	GA		01/03/2022		1,137		(8)			(8)		1,130	1,130			
100152315	TEMPLE	TX		05/17/2024		441		97			97		539	539			
100079080	MARLTON	NJ		02/24/2022		506		(1)			(1)		505	505			
100100818	HAMILTON	NJ		04/28/2023		525		31			31		556	556			
100079261	TAMARAC	FL		02/28/2022		493		(18)			(18)		475	475			
100103093	KANSAS CITY	MO		04/21/2023		435		(24)			(24)		411	411			
100111419	REEDSVILLE	WI		06/29/2023		193		362			362		554	554			
100045176	MILWAUKEE	WI		11/25/2020		1,416		52			52		1,469	1,469			
100024800	WOODLAND	CA		09/20/2018		554		315			315		869	869			
100078854	RICHMOND	TX		02/24/2022		746		(5)			(5)		740	740			
100061030	ATLANTA	GA		06/01/2021		2,655		17			17		2,672	2,672			
100141090	AURORA	IL		01/30/2024		367		(18)			(18)		349	349			
100055388	HERNANDO	FL		03/23/2021		372		(98)			(98)		274	274			
100030161	TAMARAC	FL		12/20/2018		1,528		112			112		1,640	1,640			
100066415	BATON ROUGE	LA		08/02/2021		300							299	299			
100047591	ANAHEIM	CA		11/20/2020		3,890		17			17		3,907	3,907			
100013749	FRESNO	CA		05/25/2017		454		7			7		461	461			
100080955	HOUSTON	TX		03/18/2022		804		85			85		889	889			
100068195	KENAI	AK		08/25/2021		815		(79)			(79)		736	736			
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		1,051		(30)			(30)		1,022	1,022			
100112191	COTTAGE GROVE	MN		06/29/2023		813		336			336		1,149	1,149			
100111893	POTTSTOWN	PA		06/29/2023		245		298			298		543	543			
100057598	FRANKLIN	OH		06/30/2021		783		(85)			(85)		699	699			
100128488	GASTONIA	NC		09/15/2023		508		(85)			(85)		424	424			
100061080	LA FOLLETTE	TN		06/01/2021		1,123		10			10		1,133	1,133			
100030294	DANBURY	CT		12/20/2018		3,522		157			157		3,679	3,679			
100050195	MURFREESBORO	TN		11/20/2020		662		(326)			(326)		336	336			
100146456	TAMPA	FL		03/19/2024		780		(91)			(91)		689	689			
100011527	NEW PORT RICHEY	FL		03/08/2017		1,215		579			579		1,793	1,793			
100047936	DACULA	GA		11/20/2020		3,294		(231)			(231)		3,063	3,063			
100062290	NEWPORT	NC		07/01/2021		1,166		(18)			(18)		1,148	1,148			
100179405	DALLAS	TX		12/27/2024		360		(49)			(49)		311	311			
100081216	MOREHEAD CITY	NC		03/18/2022		763		37			37		800	800			
100063698	RUSSELLVILLE	AL		07/01/2021		1,141		(4)			(4)		1,137	1,137			
100091202	COCOA	FL		01/31/2023		374		(69)			(69)		305	305			
100128530	TALLAHASSEE	FL		09/15/2023		318		(46)			(46)		271	271			
100116983	PINEVILLE	NC		07/20/2023		465		297			297		762	762			
100114646	ATLANTA	GA		06/29/2023		340		(71)			(71)		269	269			

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100075436	ARNOLD	MO		12/01/2021		640		(17)			(17)		624	624			
100013176	BUSHWOOD	MD		05/25/2017		537		162			162		698	698			
100054932	TYRONE	PA		03/23/2021		(23)		306			306		283	283			
100174657	JACKSONVILLE	FL		10/31/2024		337		(65)			(65)		272	272			
100064842	SOUTHGATE	KY		07/14/2021		762		(77)			(77)		684	684			
100068402	FAIRBANKS	AK		08/25/2021		789		(121)			(121)		668	668			
100077274	PLANTATION	FL		01/03/2022		645		(21)			(21)		623	623			
100023191	CHARLOTTE	NC		08/16/2018		839		(33)			(33)		806	806			
100010656	SACRAMENTO	CA		12/23/2016		(403)		639			639		236	236			
100060885	ABERDEEN	MD		06/01/2021		257		8			8		265	265			
100119864	HAMPTON	VA		08/10/2023		360		(37)			(37)		323	323			
100079941	ARROYO GRANDE	CA		04/08/2022		486		3			3		489	489			
100091539	SUFFOLK	VA		01/20/2023		367		(22)			(22)		345	345			
100050291	SAN BERNARDINO	CA		11/20/2020		2,109		(247)			(247)		1,862	1,862			
100177798	SCOTTSDALE	AZ		11/19/2024		755		(58)			(58)		697	697			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		1,506		77			77		1,583	1,583			
100066448	CLARKSBURG	MD		08/02/2021		1,106		(29)			(29)		1,077	1,077			
100101548	SCRANTON	PA		04/26/2023		460		(11)			(11)		449	449			
100057971	CYPRESS	TX		06/30/2021		781		(82)			(82)		699	699			
100139191	ARLINGTON	TX		12/28/2023		8,234		(127)			(127)		8,107	8,107			
100014539	EAST QUOGUE	NY		09/27/2017		2,331		828			828		3,159	3,159			
100028510	WHITE WATER	CA		10/26/2018		561		233			233		795	795			
100026891	JUPITER	FL		09/26/2018		2,116		126			126		2,242	2,242			
100146685	FORT WORTH	TX		03/20/2024		362		(54)			(54)		308	308			
100108385	COVINGTON	KY		05/25/2023		369		(22)			(22)		347	347			
100018351	HERNDON	VA		06/27/2018		831		(19)			(19)		812	812			
100035512	MOUNT PLEASANT	SC		08/21/2019		784		(86)			(86)		698	698			
100111509	STANDISH	ME		06/29/2023		369		437			437		805	805			
100108315	HENDERSON	NV		05/24/2023		1,869		105			105		1,974	1,974			
100062273	MILWAUKEE	WI		07/01/2021		1,612		(24)			(24)		1,588	1,588			
100164917	DOLTON	IL		08/28/2024		300		(18)			(18)		282	282			
100154541	MCDONOUGH	GA		06/14/2024		289		(76)			(76)		213	213			
100140674	PHILADELPHIA	PA		02/08/2024		291		(51)			(51)		240	240			
100176961	HIGHLAND	CA		11/15/2024		347		(48)			(48)		299	299			
100087675	PUERTO VALLARTA	MEX		10/03/2022		5,940							5,940	5,940			
100111785	LAS VEGAS	NV		06/29/2023		97		652			652		749	749			
100068350	FORT WASHINGTON	MD		08/25/2021		635		(57)			(57)		578	578			
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		809		(79)			(79)		729	729			
100102564	DAVENPORT	FL		06/07/2023		1,136		(15)			(15)		1,121	1,121			
100101091	PHILADELPHIA	PA		04/28/2023		487		190			190		677	677			
100174436	MARYVILLE	TN		10/31/2024		836		(57)			(57)		779	779			
100048620	FARMINGTON	CT		11/20/2020		548		17			17		565	565			
100184537	CORNELIA	GA		12/17/2024		810		(55)			(55)		755	755			
100026466	MORENO VALLEY	CA		09/26/2018		1,112		265			265		1,377	1,377			
100100052	POCONO SUMMIT	PA		03/28/2023		319		(45)			(45)		274	274			
100075646	RUTLEDGE	TN		12/01/2021		558		(40)			(40)		518	518			
100170044	GREENVILLE	NC		11/08/2024		1,173		(88)			(88)		1,085	1,085			
100116981	PINEVILLE	NC		07/20/2023		462		300			300		762	762			
100117239	SUGAR LAND	TX		07/20/2023		460		261			261		721	721			
100079893	GAINESVILLE	FL		04/25/2022		7,248		(795)			(795)		6,453	6,453			
100031794	CARSON	CA		03/29/2019		511		190			190		701	701			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115291	NORTH CHARLESTON	SC		07/17/2023		360		(25)			(25)		335	335			
100065040	SAN JACINTO	CA		07/14/2021		779		(95)			(95)		683	683			
100114070	WERNERSVILLE	PA		06/29/2023		329		676			676		1,005	1,005			
100079926	COALINGA	CA		04/25/2022		477		(31)			(31)		446	446			
100174042	DEERFIELD BEACH	FL		10/31/2024		343		(48)			(48)		296	296			
100150661	PORT SAINT LUCIE	FL		05/06/2024		54,211		(1,061)			(1,061)		53,149	53,149			
100066374	EUGENE	OR		08/02/2021		1,125		(18)			(18)		1,106	1,106			
100011358	RENTON	WA		12/23/2016		3,113		229			229		3,342	3,342			
100112038	GLEN BURNIE	MD		06/29/2023		181		747			747		928	928			
100164961	HOMESTEAD	PA		08/28/2024		332		(22)			(22)		310	310			
100149871	SEGUIN	TX		04/29/2024		295		(49)			(49)		246	246			
100012263	EASTON	MD		04/28/2017		408		107			107		515	515			
100090767	GLENDALE	AZ		02/28/2023		345		(54)			(54)		291	291			
100128069	SHELBYVILLE	TN		09/08/2023		587		30			30		617	617			
100071703	MYRTLE BEACH	SC		10/14/2021		796		(60)			(60)		736	736			
100055239	GENEVA	IL		03/23/2021		2,121		(160)			(160)		1,961	1,961			
100117317	MANASSAS	VA		07/20/2023		467		544			544		1,011	1,011			
100135000	CORPUS CHRISTI	TX		10/30/2023		306		(38)			(38)		269	269			
100100816	BEACH PARK	IL		04/28/2023		848		83			83		931	931			
100049853	CHARLOTTESVILLE	VA		11/20/2020		2,586		(40)			(40)		2,546	2,546			
100050363	CHESTERFIELD	NH		11/20/2020		1,438		(140)			(140)		1,299	1,299			
100115159	SICKLERVILLE	NJ		07/17/2023		357		(30)			(30)		327	327			
100138364	INDIANAPOLIS	IN		12/18/2023		277		(26)			(26)		252	252			
100071610	EL PASO	TX		10/14/2021		711		(71)			(71)		640	640			
100129799	LAS VEGAS	NV		09/27/2023		10,586		(746)			(746)		9,840	9,840			
100088187	HOUSTON	TX		10/25/2022		942		(37)			(37)		905	905			
100167938	KANSAS CITY	MO		09/20/2024		271		(27)			(27)		244	244			
100047519	DALY CITY	CA		11/20/2020		1,328		(263)			(263)		1,065	1,065			
100176966	ROME	GA		11/15/2024		235		(36)			(36)		199	199			
100012986	SARASOTA	FL		05/25/2017		2,088		416			416		2,504	2,504			
100044148	SUNLAND	CA		08/19/2020		865		114			114		979	979			
100053523	CEDAR RAPIDS	IA		03/23/2021		484		(166)			(166)		318	318			
100167519	HOUSTON	TX		10/31/2024		451		(54)			(54)		398	398			
100113554	MADISON	MO		06/29/2023		312		218			218		530	530			
100086969	LANSING	MI		10/24/2022		393		(77)			(77)		316	316			
100012018	PEMBROKE PINES	FL		03/08/2017		714		506			506		1,220	1,220			
100173772	PAINTER	VA		10/30/2024		407		(39)			(39)		368	368			
100047967	BENSENVILLE	IL		11/20/2020		1,194		(52)			(52)		1,143	1,143			
100117537	CLARKSVILLE	TN		07/20/2023		419		89			89		508	508			
100156218	SCHUYLKILL HAVEN	PA		06/20/2024		335		(30)			(30)		305	305			
100163987	MACOMB	MI		08/21/2024		166		(16)			(16)		150	150			
100155760	WESTMINSTER	CO		06/18/2024		778		(70)			(70)		708	708			
100144484	JOLIET	IL		04/26/2024		354		(62)			(62)		293	293			
100013868	FRESNO	CA		05/25/2017		617		56			56		673	673			
100169309	SALISBURY	NC		09/27/2024		344		(6)			(6)		337	337			
100050295	LEESBURG	FL		11/20/2020		861		(164)			(164)		697	697			
100063408	WATERVILLE	NY		07/01/2021		1,148		(30)			(30)		1,118	1,118			
100011892	NEW BEDFORD	MA		03/08/2017		597		264			264		861	861			
100100604	SACRAMENTO	CA		04/27/2023		1,195		(97)			(97)		1,098	1,098			
100102128	MILWAUKEE	WI		04/14/2023		32		(7)			(7)		24	24			
100011637	NEWARK	DE		03/08/2017		254		364			364		618	618			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071635	CLARKSVILLE	TN		10/14/2021		838		(26)			(26)		811	811			
100149894	PHOENIX	AZ		04/29/2024		335		8			8		343	343			
100043977	RANCHOS DE TAOS	NM		08/19/2020		780		(119)			(119)		661	661			
100115664	SOUTH PLAINFIELD	NJ		07/20/2023		3,175		(85)			(85)		3,090	3,090			
100164663	PHOENIX	AZ		08/23/2024		2,957		(57)			(57)		2,900	2,900			
100103682	SCOTTSDALE	AZ		05/08/2023		2,281		(31)			(31)		2,250	2,250			
100012963	PHOENIX	AZ		05/25/2017		446		81			81		527	527			
100027970	VALRICO	FL		10/26/2018		414		172			172		585	585			
100000175	HILLSBOROUGH	NC		09/27/2016		303		(24)			(24)		279	279			
100079610	IRRIGON	OR		04/08/2022		671		(102)			(102)		569	569			
100031440	MORENO VALLEY	CA		03/29/2019		816		104			104		920	920			
100054961	LONG POND	PA		03/23/2021		1,409		(70)			(70)		1,339	1,339			
100030377	OXON HILL	MD		12/20/2018		601		76			76		677	677			
100066802	JACKSONVILLE	NC		08/02/2021		685		(18)			(18)		667	667			
100162077	WILSON	NC		07/31/2024		355		(25)			(25)		330	330			
100091540	GREENVILLE	SC		01/20/2023		336		(9)			(9)		328	328			
100176016	SHEFFIELD LAKE	OH		12/20/2024		338		(21)			(21)		318	318			
100045768	PLANT CITY	FL		11/25/2020		414		(112)			(112)		302	302			
100130201	HOUSTON	TX		11/15/2023		477		(45)			(45)		432	432			
100057600	HAGERSTOWN	MD		06/30/2021		805		(60)			(60)		746	746			
100045206	ORLANDO	FL		11/25/2020		606		(53)			(53)		552	552			
100100743	AURORA	IL		04/28/2023		505		42			42		547	547			
100067659	ALEXANDRIA	VA		09/23/2021		833		(32)			(32)		800	800			
100103790	LANSING	IL		05/10/2023		352		(28)			(28)		323	323			
100154798	ATLANTA	GA		07/19/2024		386		(37)			(37)		350	350			
100013694	PEORIA	AZ		05/25/2017		742		58			58		800	800			
100048259	VENICE	FL		11/20/2020		777		(89)			(89)		688	688			
100055831	SUMMERDALE	AL		03/23/2021		428		(61)			(61)		367	367			
100120343	NORTH CHARLESTON	SC		08/18/2023		304		(27)			(27)		277	277			
100153933	BALTIMORE	MD		06/05/2024		275		(58)			(58)		217	217			
100089262	TEMPLE TERRACE	FL		01/26/2023		434		(62)			(62)		372	372			
100013563	NORTH PORT	FL		05/25/2017		575		100			100		675	675			
100116821	FORT WAYNE	IN		07/20/2023		1,423		895			895		2,318	2,318			
100179386	WILLMAR	MN		12/27/2024		293		(42)			(42)		251	251			
100176102	FORT WORTH	TX		12/20/2024		639		(61)			(61)		579	579			
100049728	BOLINGBROOK	IL		11/20/2020		428		56			56		484	484			
100114329	ATLANTA	GA		06/29/2023		281		416			416		697	697			
100171173	CREST HILL	IL		11/22/2024		345		(28)			(28)		317	317			
100113586	TAMPA	FL		06/29/2023		244		289			289		533	533			
100114576	YUMA	AZ		06/29/2023		673		(38)			(38)		635	635			
100120470	BAKERSFIELD	CA		08/18/2023		2,559		(75)			(75)		2,484	2,484			
100156017	HOMESTEAD	FL		06/18/2024		337		(75)			(75)		262	262			
100161863	NAPLES	FL		07/31/2024		1,576		(49)			(49)		1,527	1,527			
100065051	HIALEAH	FL		07/14/2021		841		(59)			(59)		782	782			
100165810	BETHLEHEM	GA		08/29/2024		409		(85)			(85)		324	324			
100071304	CORPUS CHRISTI	TX		10/01/2021		796		(14)			(14)		782	782			
100024087	NEWARK	DE		09/10/2018		834		(28)			(28)		806	806			
100049736	CHICAGO	IL		11/20/2020		2,200		(72)			(72)		2,129	2,129			
100101175	ORLANDO	FL		04/28/2023		666		17			17		683	683			
100031413	STOCKTON	CA		03/29/2019		249		7			7		256	256			
100083051	DAVIE	FL		05/11/2022		360		(30)			(30)		330	330			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113594	WINDSOR MILL	MD		06/29/2023		138		502			502		640	640			
100039809	HURST	TX		10/28/2019		753		(84)			(84)		669	669			
100101749	KANSAS CITY	MO		03/31/2023		360		(23)			(23)		337	337			
100064898	RIO RANCHO	NM		07/14/2021		959		(84)			(84)		876	876			
100064403	MILWAUKEE	WI		07/01/2021		189		68			68		256	256			
100024354	SACRAMENTO	CA		09/20/2018		1,246		(69)			(69)		1,177	1,177			
100011631	EASTHAMPTON	MA		03/08/2017		129		592			592		721	721			
100114724	BAKERSFIELD	CA		06/29/2023		365		(34)			(34)		330	330			
100149783	PITTSBURGH	PA		04/26/2024		321		(18)			(18)		303	303			
100150035	COLUMBUS	OH		06/07/2024		848		(54)			(54)		794	794			
100023428	JACKSONVILLE	FL		08/16/2018		1,040		(36)			(36)		1,004	1,004			
100128797	MESQUITE	TX		09/21/2023		334		(10)			(10)		323	323			
100055222	CUYAHOGA FALLS	OH		03/23/2021		(409)		660			660		251	251			
100075496	HOUSTON	TX		12/01/2021		1,317		(89)			(89)		1,229	1,229			
100013782	PUYALLUP	WA		05/25/2017		1,397		179			179		1,576	1,576			
100013258	LONE PINE	CA		05/25/2017		567		(3)			(3)		563	563			
100064934	HOLLYWOOD	FL		07/14/2021		1,715		(110)			(110)		1,605	1,605			
100078894	SCHERERVILLE	IN		02/24/2022		723		(23)			(23)		700	700			
100013857	TUCSON	AZ		05/25/2017		580		97			97		677	677			
100049071	ORLANDO	FL		11/20/2020		1,170		(157)			(157)		1,013	1,013			
100067694	WINSTED	CT		09/23/2021		830		(51)			(51)		779	779			
100152887	CARTHAGE	IN		05/22/2024		301		(71)			(71)		230	230			
100061997	VERO BEACH	FL		07/01/2021		1,050		(37)			(37)		1,012	1,012			
100146726	MEMPHIS	TN		03/20/2024		307		(70)			(70)		237	237			
100061995	SAN ANTONIO	TX		07/01/2021		1,046		(20)			(20)		1,026	1,026			
100108423	CLEVELAND	OH		05/25/2023		349		(16)			(16)		333	333			
100131717	WARSAW	IN		10/06/2023		482		24			24		505	505			
100024720	HOLLY	MI		09/20/2018		1,392		680			680		2,073	2,073			
100012433	CARTERET	NJ		04/28/2017		2,902		181			181		3,084	3,084			
100064969	COLUMBUS	OH		07/14/2021		807		(66)			(66)		741	741			
100084667	TOBYHANNA	PA		08/02/2022		427		(18)			(18)		408	408			
100162055	YOUNGSTOWN	OH		07/31/2024		322		(83)			(83)		240	240			
100075273	CHICAGO	IL		12/01/2021		986		(24)			(24)		961	961			
100138396	ATLANTA	GA		12/18/2023		328		(13)			(13)		315	315			
100139002	MIAMI	FL		12/21/2023		429		306			306		735	735			
100130291	ALBANY	NY		09/28/2023		321		(63)			(63)		257	257			
100129932	ONEONTA	NY		09/27/2023		318		(11)			(11)		307	307			
100065218	HOUSTON	TX		07/14/2021		838		(33)			(33)		805	805			
100010772	PHOENIX	AZ		12/23/2016		380		624			624		1,004	1,004			
100012788	W PALM BEACH	FL		05/25/2017		792		(63)			(63)		729	729			
100063375	SOUTH MILWAUKEE	WI		07/01/2021		661		(24)			(24)		636	636			
100024935	MELROSE PARK	IL		09/20/2018		219		794			794		1,013	1,013			
100113559	INDIANAPOLIS	IN		06/29/2023		270		507			507		777	777			
100138308	FORT PIERCE	FL		12/18/2023		43,177		(856)			(856)		42,321	42,321			
100118055	DUNDALK	MD		07/20/2023		356		(37)			(37)		319	319			
100012825	SAN BERNARDINO	CA		05/25/2017		139		517			517		656	656			
100134313	ST. CLOUD	FL		10/27/2023		4,425		(173)			(173)		4,253	4,253			
100128716	FRESNO	CA		09/21/2023		7,019		(256)			(256)		6,763	6,763			
100046077	CHICAGO	IL		11/25/2020		1,769		(377)			(377)		1,392	1,392			
100128091	NASHVILLE	TN		09/08/2023		426		38			38		464	464			
100149888	RICHMOND	VA		04/29/2024		351		(30)			(30)		321	321			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030302	HUDSON	OH		12/20/2018		322		74			74		396	396			
100117730	LUBBOCK	TX		07/20/2023		447		137			137		584	584			
10002568	COACHELLA	CA		09/20/2018		550		87			87		637	637			
100141301	CLIFTON HEIGHT	PA		01/30/2024		3,590		(159)			(159)		3,431	3,431			
100100729	FREDERICKSBURG	VA		04/28/2023		803		146			146		949	949			
100031608	MORENO VALLEY	CA		03/29/2019		884		290			290		1,174	1,174			
100068293	NORFOLK	VA		08/25/2021		797		(99)			(99)		698	698			
100012875	PUNTA GORDA	FL		05/25/2017		386		110			110		496	496			
100088182	HOUSTON	TX		10/25/2022		795		(29)			(29)		766	766			
100088902	OCALA	FL		11/15/2022		246		(53)			(53)		193	193			
100025256	APOPKA	FL		09/20/2018		582		122			122		703	703			
100077464	CANTON	GA		01/03/2022		1,876		(51)			(51)		1,825	1,825			
100128272	MERIDEN	CT		09/14/2023		309		(57)			(57)		252	252			
100156232	AVENTURA	FL		06/20/2024		247		(21)			(21)		225	225			
100184779	BLACKWOOD	NJ		12/17/2024		716		(32)			(32)		683	683			
100057591	WINDER	GA		06/30/2021		820		(24)			(24)		796	796			
100057675	WINDER	GA		06/30/2021		820		(24)			(24)		796	796			
100156107	ROCKY MOUNT	NC		06/18/2024		425		8			8		433	433			
100081440	MURFREESBORO	TN		03/18/2022		777		50			50		827	827			
100013921	CAPITOL HEIGHTS	MD		05/25/2017		511		116			116		627	627			
100102104	ABILENE	TX		04/14/2023		2,302		(149)			(149)		2,153	2,153			
100076127	BROOKLYN PARK	MN		01/07/2022		1,388		(32)			(32)		1,355	1,355			
100019906	UNIVERSITY CITY	MO		07/30/2018		990		(45)			(45)		946	946			
100103817	LANSING	IL		05/10/2023		369		(17)			(17)		352	352			
100175795	EDWARDSVILLE	PA		11/12/2024		333		(31)			(31)		302	302			
100158134	PHILADELPHIA	PA		07/09/2024		2,434		(11)			(11)		2,424	2,424			
100030246	PITTSBURG	CA		12/20/2018		1,810		104			104		1,914	1,914			
100064620	AMHERST	NY		07/01/2021		711		117			117		828	828			
100171160	AKRON	OH		11/22/2024		343		(4)			(4)		339	339			
100054657	MILWAUKEE	WI		03/23/2021		534		(101)			(101)		433	433			
100026144	CHICAGO	IL		09/20/2018		443		103			103		547	547			
100070674	GLASSBORO	NJ		10/01/2021		388		(4)			(4)		384	384			
100086545	CANTONMENT	FL		09/30/2022		258		(33)			(33)		225	225			
100062278	DUBLIN	VA		07/01/2021		1,824		(55)			(55)		1,769	1,769			
100144487	CREST HILL	IL		04/26/2024		330		(52)			(52)		279	279			
100174427	PHOENIX	AZ		10/31/2024		709		(38)			(38)		671	671			
100175742	CEDAR CITY	UT		11/12/2024		130		(25)			(25)		105	105			
100112166	TAVERNIER	FL		06/29/2023		74		52			52		126	126			
100159005	ROSEVILLE	CA		08/15/2024		343		(51)			(51)		292	292			
100061306	ORANGE COVE	CA		06/01/2021		1,591		12			12		1,602	1,602			
100114568	PHILADELPHIA	PA		06/29/2023		285		(42)			(42)		244	244			
100068149	OMAHA	NE		08/25/2021		824		(39)			(39)		785	785			
100062879	EPHRATA	PA		07/01/2021		1,085		8			8		1,093	1,093			
100055494	WINDSOR MILL	MD		03/23/2021		1,917		68			68		1,985	1,985			
100161831	RIDGEFIELD PARK	NJ		07/31/2024		320		(24)			(24)		296	296			
100043331	LITHONIA	GA		08/13/2020		790		71			71		861	861			
100108960	LEXINGTON	NC		05/31/2023		348		(84)			(84)		264	264			
100048877	CAYCE	SC		11/20/2020		625		(173)			(173)		452	452			
100155277	AURORA	IL		07/19/2024		283		(64)			(64)		219	219			
100065242	WINDER	GA		07/14/2021		823		(24)			(24)		799	799			
100023623	LAFAYETTE	LA		09/04/2018		752		(60)			(60)		693	693			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045399	ATLANTA	GA		11/25/2020		2,406		19			19		2,424	2,424			
100028395	RIVERVIEW	FL		10/26/2018		807		141			141		948	948			
100017323	BROCKTON	MA		04/26/2018		1,717		(40)			(40)		1,678	1,678			
100078802	SALISBURY	NC		02/24/2022		779		18			18		797	797			
100117430	CATHEDRAL CITY	CA		07/20/2023		448		33			33		481	481			
100169906	SHREWSBURY	PA		11/08/2024		359		(28)			(28)		331	331			
100048331	CHELSEA	MA		11/20/2020		1,843		(75)			(75)		1,769	1,769			
100184502	LAKEWOOD	OH		12/17/2024		1,177		(80)			(80)		1,097	1,097			
100031827	RIVERSIDE	CA		03/29/2019		846		133			133		979	979			
100137173	MABLETON	GA		11/28/2023		282		(75)			(75)		207	207			
100128102	WEST CHESTER	OH		09/08/2023		15,620		(43)			(43)		15,577	15,577			
100071797	NEWTON	NC		10/14/2021		908		(92)			(92)		815	815			
100016538	NORTH LAS VEGAS	NV		04/10/2018		842		(48)			(48)		794	794			
100048882	MENIFEE	CA		11/20/2020		2,251		(166)			(166)		2,085	2,085			
100013494	LAS VEGAS	NV		05/25/2017		397		160			160		557	557			
100151959	ALIQUIPPA	PA		06/14/2024		320		(90)			(90)		230	230			
100149775	ENDICOTT	NY		04/26/2024		337		(15)			(15)		321	321			
100076317	COLUMBIA	MO		01/07/2022		785		(32)			(32)		753	753			
100026851	BAKERSFIELD	CA		09/26/2018		565		168			168		732	732			
100151765	APPLE VALLEY	CA		05/10/2024		306		(41)			(41)		265	265			
100065781	BRIDGEPORT	CT		07/28/2021		2,556		(95)			(95)		2,461	2,461			
100186738	HOLLYWOOD	FL		12/31/2024		2,273		9			9		2,283	2,283			
100139396	KIRKWOOD	MO		12/28/2023		263		(19)			(19)		244	244			
100024445	TAYLOR	MI		09/20/2018		4,503		1,224			1,224		5,727	5,727			
100114566	TULSA	OK		06/29/2023		354		(33)			(33)		322	322			
100130457	DUNDALK	MD		09/28/2023		2,944		(244)			(244)		2,700	2,700			
100116989	BUSHKILL	PA		07/20/2023		429		167			167		596	596			
100062249	WARREN	MI		07/01/2021		892		(7)			(7)		885	885			
100180777	TYLER	TX		11/26/2024		329		(42)			(42)		288	288			
100140770	EGG HARBOR TOWNSHIP	NJ		01/22/2024		300		(39)			(39)		261	261			
100025474	ALEXANDRIA	VA		09/20/2018		535		64			64		599	599			
100026440	PORT SAINT LUCIE	FL		09/26/2018		1,088		33			33		1,121	1,121			
100109849	PHILADELPHIA	PA		06/22/2023		352		(21)			(21)		332	332			
100064248	ALTAMONTE SPRINGS	FL		07/01/2021		726		59			59		784	784			
100115181	RICHMOND	VA		07/17/2023		341		(31)			(31)		311	311			
100181231	JACKSONVILLE	FL		12/06/2024		314		(11)			(11)		302	302			
100077549	TUSCALOOSA	AL		01/03/2022		1,065		(53)			(53)		1,012	1,012			
100055772	WEST PADUCAH	KY		03/23/2021		446		(124)			(124)		321	321			
100057771	TUCSON	AZ		06/30/2021		1,077		(86)			(86)		991	991			
100111193	SPRINGFIELD	PA		06/29/2023		313		439			439		753	753			
100185600	BALTIMORE	MD		12/20/2024		254		(37)			(37)		217	217			
100172806	PHILADELPHIA	PA		12/06/2024		350		(15)			(15)		335	335			
100170016	CLIFTON	CO		11/08/2024		299		(42)			(42)		257	257			
100054187	NEWBURGH	NY		03/23/2021		542		2			2		544	544			
100118059	SAINT BERNARD	OH		07/20/2023		392		216			216		608	608			
100116153	FLORENCE	SC		07/20/2023		3,609		1,029			1,029		4,638	4,638			
100113668	PHOENIX	AZ		06/29/2023		649		(5)			(5)		644	644			
100173406	KATY	TX		10/29/2024		359		(49)			(49)		310	310			
100175145	INDIANAPOLIS	IN		11/05/2024		347		(12)			(12)		336	336			
100049928	OZONE PARK	NY		11/20/2020		1,875		(199)			(199)		1,676	1,676			
100061076	HOBBS	NM		06/01/2021		1,079		10			10		1,089	1,089			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063001	MADISON	AL		07/01/2021		1,150		(4)			(4)		1,146	1,146			
100174641	JACKSONVILLE	FL		10/31/2024		362		(62)			(62)		299	299			
100185785	RAYTOWN	MO		12/26/2024		228		(34)			(34)		194	194			
100133963	INDIANAPOLIS	IN		10/25/2023		289		(14)			(14)		275	275			
100181236	FORT WORTH	TX		12/06/2024		336		(22)			(22)		314	314			
100170468	KANSAS CITY	MO		10/09/2024		333		(45)			(45)		288	288			
100079065	WESTMONT	IL		02/24/2022		1,008		(18)			(18)		990	990			
100142108	MILWAUKEE	WI		02/29/2024		326		(50)			(50)		276	276			
100045055	POMPANO BEACH	FL		11/19/2020		130		319			319		449	449			
100063356	SEMMES	AL		07/01/2021		831		14			14		845	845			
100043047	DAVENPORT	FL		05/28/2020		573		(47)			(47)		526	526			
100025815	HIALEAH	FL		09/20/2018		619		119			119		739	739			
100111117	CRYSTAL LAKE	IL		06/29/2023		22		491			491		513	513			
100017962	RICHMOND	VA		05/22/2018		2,197		(79)			(79)		2,118	2,118			
100077207	GAINESVILLE	GA		01/03/2022		1,102		(45)			(45)		1,057	1,057			
100113244	NEW BEDFORD	MA		06/29/2023		219		332			332		551	551			
100149943	ABILENE	TX		06/07/2024		301		(62)			(62)		239	239			
100029250	PHOENIX	AZ		10/26/2018		390		158			158		548	548			
100116854	LOS ANGELES AREA	CA		07/20/2023		429		125			125		555	555			
100012135	SAN PEDRO	CA		03/08/2017		778		2			2		779	779			
100128032	ANTIOCH	TN		09/08/2023		1,663		142			142		1,806	1,806			
100062570	BRIDGEPORT	CT		07/01/2021		1,205		(38)			(38)		1,167	1,167			
100079035	LINCOLN	NE		02/24/2022		3,456		(83)			(83)		3,373	3,373			
100014111	COON RAPIDS	MN		05/25/2017		728		20			20		748	748			
100029503	BLUFFTON	SC		10/26/2018		509		102			102		612	612			
100067144	STOCKTON	CA		08/02/2021		822		33			33		855	855			
100070906	WETUMPKA	AL		10/01/2021		985		(26)			(26)		959	959			
100100129	BAYTOWN	TX		03/28/2023		227		(33)			(33)		194	194			
100173846	SICKLERVILLE	NJ		10/31/2024		390		(21)			(21)		369	369			
100054662	CRUMPLER	NC		03/23/2021		540		(102)			(102)		438	438			
100063513	WINSTON	GA		07/01/2021		843		(81)			(81)		762	762			
100089955	GALVESTON	TX		01/26/2023		472		(177)			(177)		295	295			
100025359	NEW BEDFORD	MA		09/20/2018		682		214			214		895	895			
100029458	JACKSONVILLE	FL		10/26/2018		957		199			199		1,156	1,156			
100176960	HIGHLAND	CA		11/15/2024		331		(32)			(32)		299	299			
100073391	SYRACUSE	NY		11/01/2021		843		13			13		856	856			
100175820	MIAMI	FL		11/12/2024		372		(31)			(31)		341	341			
100167850	CHICAGO	IL		09/20/2024		322		(37)			(37)		285	285			
100030969	FRESNO	CA		03/29/2019		531		167			167		699	699			
100129906	KANSAS CITY	MO		09/27/2023		345		(20)			(20)		325	325			
100178012	BAKERSFIELD	CA		11/19/2024		747		(85)			(85)		663	663			
100012491	SHORELINE	WA		04/28/2017		1,119		7			7		1,126	1,126			
100053494	ISELIN	NJ		03/23/2021		614		(75)			(75)		539	539			
100055646	CHARLESTON	WV		03/23/2021		522		(160)			(160)		362	362			
100138680	LUBBOCK	TX		02/02/2024		290		(69)			(69)		220	220			
100030941	PORTLAND	OR		04/09/2019		1,003		50			50		1,053	1,053			
100149555	VALENCIA	CA		04/26/2024		14,565		(223)			(223)		14,343	14,343			
100151891	FRANKFORT	KY		05/10/2024		338		(37)			(37)		301	301			
100062818	BALTIMORE	MD		07/01/2021		2,905		(19)			(19)		2,887	2,887			
100017507	GEORGETOWN	TX		04/26/2018		1,358		181			181		1,539	1,539			
100036016	BLOOMINGTON	IN		08/27/2019		766		(86)			(86)		681	681			

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100055575	HAMPTON	VA		03/23/2021		(165)		363			363		198	198			
100057629	CLARKSVILLE	TN		06/30/2021		763		(75)			(75)		688	688			
100164689	SAN DIEGO	CA		08/23/2024		754		(81)			(81)		674	674			
100112760	FAIRFIELD	CT		06/29/2023		3,188		499			499		3,688	3,688			
100147608	NUEVO	CA		04/04/2024		346		(12)			(12)		334	334			
100088061	SYRACUSE	NY		10/25/2022		236		(46)			(46)		190	190			
100045314	CROYDON	PA		11/25/2020		597		(36)			(36)		561	561			
100113970	DENVER	CO		06/29/2023		107		(9)			(9)		98	98			
100153912	REDDING	CA		06/05/2024		275		(39)			(39)		237	237			
100028218	CARTERET	NJ		10/26/2018		496		253			253		749	749			
100046434	MILWAUKEE	WI		11/25/2020		499		(102)			(102)		396	396			
100180142	WALTON	KY		11/25/2024		342		(18)			(18)		324	324			
100025273	DAVENPORT	FL		09/20/2018		461		51			51		512	512			
100180144	WALTON	KY		11/25/2024		342		(18)			(18)		324	324			
100103852	JOLIET	IL		05/10/2023		1,107		(44)			(44)		1,064	1,064			
100048472	BALTIMORE	MD		11/20/2020		642		(118)			(118)		524	524			
100064281	WINTER HAVEN	FL		07/01/2021		1,240		84			84		1,324	1,324			
100116953	BAKERSFIELD	CA		07/20/2023		754		556			556		1,311	1,311			
100024991	LOWELL	MA		09/20/2018		544		47			47		592	592			
100114009	BRIGHTON	UT		06/29/2023		247		580			580		827	827			
100112782	SAUK VILLAGE	IL		06/29/2023		158		234			234		392	392			
100064872	STOW	OH		07/14/2021		716		(71)			(71)		646	646			
100060243	HENDERSON	NV		06/25/2021		1,324		(26)			(26)		1,297	1,297			
100054147	BALTIMORE	MD		03/23/2021		1,795		(484)			(484)		1,311	1,311			
100154975	ITALY	TX		07/19/2024		361		(35)			(35)		327	327			
100147434	KISSIMMEE	FL		04/03/2024		333		(108)			(108)		225	225			
100019911	WILMINGTON	DE		07/30/2018		815		(27)			(27)		788	788			
100043940	RIVERDALE	CA		08/19/2020		1,442		(205)			(205)		1,237	1,237			
100177735	MURRIETA	CA		11/19/2024		833		(22)			(22)		811	811			
100142104	OKLAHOMA CITY	OK		02/29/2024		233		(39)			(39)		194	194			
100062091	LOUISBURG	NC		07/01/2021		890		(34)			(34)		856	856			
100102541	FRONT ROYAL	VA		06/07/2023		541		(76)			(76)		465	465			
100164138	TITUSVILLE	FL		08/21/2024		322		(35)			(35)		287	287			
100079620	CLARKDALE	AZ		04/08/2022		821		(6)			(6)		815	815			
100057844	BALTIMORE	MD		06/30/2021		825		(24)			(24)		801	801			
100079671	MOSES LAKE	WA		04/25/2022		1,517		(26)			(26)		1,491	1,491			
100012715	WEST PALM BEACH	FL		05/25/2017		2,839		770			770		3,609	3,609			
100083651	HARRAH	OK		06/23/2022		482		(50)			(50)		431	431			
100012982	ORLANDO	FL		05/25/2017		391		203			203		595	595			
100130041	KANSAS CITY	MO		09/27/2023		368		(22)			(22)		345	345			
100103873	THE BRONX	NY		05/10/2023		361		(17)			(17)		344	344			
100101637	FORT WORTH	TX		04/26/2023		2,076		(54)			(54)		2,022	2,022			
100054754	SAINT PETERS	MO		03/23/2021		815		(15)			(15)		800	800			
100109635	BALTIMORE	MD		06/14/2023		309		(51)			(51)		258	258			
100135934	JACKSONVILLE	FL		11/15/2023		324		(57)			(57)		267	267			
100185829	HOUSTON	TX		12/26/2024		351		(47)			(47)		305	305			
100019796	THE COLONY	TX		07/26/2018		797		(44)			(44)		753	753			
100119704	BALTIMORE	MD		08/08/2023		377		(18)			(18)		359	359			
100139397	PITTSBURGH	PA		12/28/2023		280		(15)			(15)		265	265			
100054341	WEST PARK	FL		03/23/2021		369		(156)			(156)		213	213			
100067213	EDWARDSVILLE	IL		08/02/2021		577		35			35		612	612			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175797	COVINGTON	KY		11/12/2024		(414)		820			820		407	407			
100071848	PROVIDENCE	RI		10/14/2021		751		(105)			(105)		646	646			
100047429	AVONDALE	AZ		11/20/2020		488		(126)			(126)		362	362			
100170442	HAGERSTOWN	MD		10/09/2024		320		(59)			(59)		261	261			
100044236	SAN BERNARDINO	CA		08/19/2020		1,084		102			102		1,186	1,186			
100147214	BLOOMINGBURG	NY		03/28/2024		441		(23)			(23)		418	418			
100030956	TULARE	CA		03/29/2019		546		127			127		673	673			
100031267	FONTANA	CA		03/29/2019		659		276			276		935	935			
100131701	BALTIMORE	MD		10/06/2023		456		72			72		528	528			
100016517	VALLEJO	CA		04/10/2018		761		(73)			(73)		688	688			
100113156	VANCOUVER	WA		06/29/2023		391		548			548		939	939			
100055344	MOONACHIE	NJ		03/23/2021		3,163		(199)			(199)		2,964	2,964			
100141754	DAYTON	OH		01/30/2024		240		(39)			(39)		201	201			
100024697	CHICAGO	IL		09/20/2018		442		92			92		533	533			
100084655	MYRTLE BEACH	SC		08/02/2022		291		(53)			(53)		238	238			
100166004	MOUNT PLEASANT	PA		09/06/2024		360		(39)			(39)		321	321			
100169215	PITTSBURGH	PA		09/27/2024		378		(39)			(39)		339	339			
100049057	RONKONKOMA	NY		11/20/2020		2,467		(57)			(57)		2,409	2,409			
100013464	TEMPLE HILLS	MD		05/25/2017		543		90			90		633	633			
100055046	LA PLATA	MD		03/23/2021		2,690		(302)			(302)		2,388	2,388			
100174397	STAFFORD	VA		10/31/2024		738		(60)			(60)		678	678			
100147675	SEGUIN	TX		04/04/2024		345		(35)			(35)		310	310			
100031080	PEMBROKE PINES	FL		03/29/2019		807		12			12		819	819			
100165693	CAMDEN	NJ		08/29/2024		322		(83)			(83)		239	239			
100011891	CHICAGO	IL		03/08/2017		251		233			233		484	484			
100011010	BERWYN	IL		12/23/2016		433		502			502		935	935			
100064943	COLUMBIA	NJ		07/14/2021		813		(70)			(70)		743	743			
100055480	FRANKLIN SQUARE	NY		03/23/2021		537		(88)			(88)		448	448			
100114208	FORTSON	GA		06/29/2023		2,828		(321)			(321)		2,507	2,507			
100064967	KNOXVILLE	TN		07/14/2021		807		(66)			(66)		741	741			
100088841	DALTON	GA		11/15/2022		188		(62)			(62)		126	126			
100066537	BATON ROUGE	LA		08/02/2021		984		(23)			(23)		961	961			
100061463	DES MOINES	IA		06/01/2021		888		9			9		896	896			
100144282	RENSSELAER	NY		03/07/2024		333		(76)			(76)		257	257			
100079503	WASHOUGAL	WA		04/25/2022		471		18			18		490	490			
100054388	HUNTINGTOWN	MD		03/23/2021		2,527		(324)			(324)		2,203	2,203			
100064173	MURFREESBORO	TN		07/01/2021		2,157		23			23		2,180	2,180			
100079760	LAKE CITY	FL		04/08/2022		396		(94)			(94)		302	302			
100184969	HOUSTON	TX		12/19/2024		312		(23)			(23)		289	289			
100113402	HOFFMAN ESTATES	IL		06/29/2023		114		435			435		549	549			
100048220	COPAKE	NY		11/20/2020		619		(225)			(225)		394	394			
100019643	WOODBRIDGE	VA		07/26/2018		1,166		(61)			(61)		1,105	1,105			
100014434	VIRGINIA BEACH	VA		09/27/2017		1,107		20			20		1,127	1,127			
100062777	YORK	PA		07/01/2021		1,124		(29)			(29)		1,095	1,095			
100050366	UPPER MARLBORO	MD		11/20/2020		2,671		(379)			(379)		2,292	2,292			
100043956	NEWMAN	CA		08/19/2020		731		(130)			(130)		601	601			
100013201	MIAMI	FL		05/25/2017		470		68			68		538	538			
100135574	FORT WORTH	TX		11/13/2023		1,804		(31)			(31)		1,773	1,773			
100147490	PLANTATION	FL		04/03/2024		274		(90)			(90)		183	183			
100165320	DOVER	DE		08/29/2024		304		(85)			(85)		219	219			
100030723	SOUTH YARMOUTH	MA		04/09/2019		687		112			112		799	799			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055133	VICTORVILLE	CA		03/23/2021		736		(156)			(156)		580	580			
100057557	HOLIDAY	FL		06/30/2021		988		(31)			(31)		956	956			
100175722	INDIANAPOLIS	IN		11/12/2024		376		(33)			(33)		342	342			
100147290	BIG SPRING	TX		03/28/2024		321		(27)			(27)		294	294			
100119817	HAZEL CREST	IL		08/08/2023		393		(30)			(30)		363	363			
100060930	BALTIMORE	MD		06/01/2021		1,070		10			10		1,080	1,080			
100144483	GREER	SC		04/26/2024		342		(43)			(43)		300	300			
100032016	HIGHLAND	CA		03/29/2019		1,069		116			116		1,185	1,185			
100137402	ANDERSON	IN		01/11/2024		627		(110)			(110)		518	518			
100152875	MERIDEN	CT		05/22/2024		294		(37)			(37)		257	257			
100169323	UPPER CHICHESTER	PA		09/27/2024		343		(56)			(56)		287	287			
100083050	OSWEGO	IL		05/11/2022		5,612		(152)			(152)		5,460	5,460			
100067604	VIRGINIA BEACH	VA		09/23/2021		745		(91)			(91)		653	653			
100029038	LANCASTER	CA		10/26/2018		419		106			106		525	525			
100043198	BELLE PLAINE	MN		05/28/2020		811		31			31		843	843			
100029444	CASA GRANDE	AZ		10/26/2018		1,116		170			170		1,285	1,285			
100063245	MANOR	TX		07/01/2021		970		(48)			(48)		922	922			
100063125	WINCHESTER	VA		07/01/2021		746		(21)			(21)		725	725			
100053597	STANHOPE	NJ		03/23/2021		2,035		(89)			(89)		1,945	1,945			
100100170	SHAWNEE	KS		03/17/2023		378		(17)			(17)		361	361			
100067450	MASON	OH		09/23/2021		744		(69)			(69)		675	675			
100030201	BOLINGBROOK	IL		12/20/2018		592		51			51		643	643			
100031828	RIVERSIDE	CA		03/29/2019		1,019		64			64		1,083	1,083			
100028685	RIO RICO	AZ		10/26/2018		447		247			247		694	694			
100091492	KANSAS CITY	MO		01/20/2023		380		(17)			(17)		363	363			
100019674	HENRICO	VA		07/26/2018		782		(52)			(52)		731	731			
100063463	NORTH LAUDERDALE	FL		07/01/2021		991		(45)			(45)		946	946			
100064515	HIGH RIDGE	MO		07/01/2021		763		41			41		804	804			
100133992	BINGHAMTON	NY		10/25/2023		295		(20)			(20)		276	276			
100062185	SCHENECTADY	NY		07/01/2021		930		(12)			(12)		918	918			
100074976	EL PASO	TX		12/01/2021		712		(37)			(37)		675	675			
100043514	CLAREMONT	CA		08/13/2020		3,918		(179)			(179)		3,739	3,739			
100076744	FEDERAL WAY	WA		12/30/2021		621		(147)			(147)		473	473			
100120548	JEFFERSONVILLE	IN		08/18/2023		1,236		(61)			(61)		1,175	1,175			
100100185	BALTIMORE	MD		03/17/2023		349		(9)			(9)		340	340			
100128072	LA VERGNE	TN		09/08/2023		465		94			94		560	560			
100000360	POTTSTOWN	PA		09/27/2016		484		187			187		670	670			
100067622	CONCORD	NC		09/23/2021		751		(92)			(92)		659	659			
100013005	MATTESON	IL		05/25/2017		451		224			224		675	675			
100114474	GIBSONTON	FL		06/29/2023		1,406		125			125		1,531	1,531			
100161781	DETROIT	MI		07/31/2024		277		(26)			(26)		250	250			
100143610	MONTICELLO	NY		02/21/2024		246		(24)			(24)		222	222			
100146217	PALMDALE	CA		03/19/2024		1,150		(72)			(72)		1,078	1,078			
100155290	HUMBLE	TX		07/19/2024		380		(48)			(48)		332	332			
100057776	BATON ROUGE	LA		06/30/2021		865		(77)			(77)		788	788			
100160137	ROYAL PALM BEACH	FL		07/17/2024		6,467		(373)			(373)		6,094	6,094			
100151794	DECATUR	TX		05/10/2024		299		(54)			(54)		245	245			
100076320	OMAHA	NE		01/07/2022		797		(20)			(20)		778	778			
100103803	IRWIN	PA		05/10/2023		344		(17)			(17)		328	328			
100116919	SAN ANTONIO	TX		07/20/2023		449		283			283		733	733			
100045474	CHICAGO	IL		11/25/2020		2,523		(231)			(231)		2,291	2,291			

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100118665	LAKE CITY	FL		07/25/2023		313		(10)			(10)		302	302			
100171164	CREST HILL	IL		11/22/2024		343		(35)			(35)		308	308			
100117081	DELTONA	FL		07/20/2023		446		235			235		682	682			
100068454	PATERSON	NJ		08/25/2021		920		(83)			(83)		837	837			
100101581	BALTIMORE	MD		04/26/2023		401		(16)			(16)		386	386			
100081373	ROCHESTER	NH		03/18/2022		1,239		31			31		1,270	1,270			
100167906	BIRMINGHAM	AL		09/20/2024		272		1			1		273	273			
100154502	LILLINGTON	NC		06/14/2024		298		(53)			(53)		245	245			
100053982	LINCOLNWOOD	IL		03/23/2021		537		(175)			(175)		362	362			
100070788	MILFORD	PA		10/01/2021		599		(1)			(1)		598	598			
100064765	SURFSIDE BEACH	SC		07/14/2021		762		(87)			(87)		675	675			
100067262	BAY MINETTE	AL		08/02/2021		1,053		15			15		1,068	1,068			
100028305	LAKE VILLA	IL		10/26/2018		1,646		231			231		1,877	1,877			
100080963	SANTA ROSA	CA		03/18/2022		731		29			29		761	761			
100147475	BOCA RATON	FL		04/03/2024		345		(33)			(33)		311	311			
100057573	RICHMOND HILL	GA		06/30/2021		785		(59)			(59)		726	726			
100114536	CHICAGO	IL		06/29/2023		1,214		(43)			(43)		1,172	1,172			
100110870	LEESSUMMIT	MO		06/29/2023		1,935		(88)			(88)		1,846	1,846			
100063796	LAWRENCEVILLE	GA		07/01/2021		1,008		(7)			(7)		1,002	1,002			
100135514	MURFREESBORO	TN		11/13/2023		9,968		(30)			(30)		9,938	9,938			
100176106	HOUSTON	TX		12/20/2024		352							352	352			
100043634	SELMA	CA		08/13/2020		2,649		(54)			(54)		2,595	2,595			
100011570	MIAMI	FL		03/08/2017		(217)		806			806		589	589			
100030765	STOCKBRIDGE	GA		04/09/2019		664		(133)			(133)		531	531			
100054139	CORNELIUS	OR		03/23/2021		2,458		(96)			(96)		2,362	2,362			
100173169	WOODLAND HILLS	CA		10/30/2024		15,736		(358)			(358)		15,378	15,378			
100049011	INVER GROVE HEIGHTS	MN		11/20/2020		648		(118)			(118)		530	530			
100091522	BALTIMORE	MD		01/20/2023		378		(22)			(22)		356	356			
100043604	STATEN ISLAND	NY		08/13/2020		400		(85)			(85)		315	315			
100141376	OKLAHOMA CITY	OK		01/30/2024		323		8			8		331	331			
100050220	SPARKS	NV		11/20/2020		656		(109)			(109)		547	547			
100053815	HESPERIA	CA		03/23/2021		1,313		(78)			(78)		1,235	1,235			
100147265	HAMPTON	VA		03/28/2024		302		(24)			(24)		278	278			
100100165	INDIANAPOLIS	IN		03/17/2023		296		(18)			(18)		279	279			
100075509	LIBERTY	SC		12/01/2021		874		(38)			(38)		836	836			
100167492	MEMPHIS	TN		10/31/2024		240		(24)			(24)		216	216			
100111066	STATEN ISLAND	NY		06/29/2023		(114)		328			328		214	214			
100063172	RAFFORD	NC		07/01/2021		1,402		(33)			(33)		1,369	1,369			
100099664	JACKSONVILLE	FL		04/06/2023		330		(83)			(83)		247	247			
100134707	DEARBORN	MI		10/30/2023		305		(39)			(39)		266	266			
100063567	LITHONIA	GA		07/01/2021		807		(35)			(35)		772	772			
100011572	BALTIMORE	MD		03/08/2017		672		325			325		997	997			
100047312	SAINT LOUIS	MO		11/20/2020		657		(102)			(102)		554	554			
100119753	MARQUETTE	MI		08/08/2023		326		(23)			(23)		303	303			
100102520	BALTIMORE	MD		06/07/2023		379		(43)			(43)		336	336			
100064468	PACE	FL		07/01/2021		1,067		52			52		1,120	1,120			
100143631	UPPER MARLBORO	MD		02/21/2024		309		(25)			(25)		284	284			
100136638	SAINT AUGUSTINE	FL		11/22/2023		146		24			24		171	171			
100029025	HANOVER PARK	IL		10/26/2018		482		73			73		555	555			
100014350	RICHMOND	VA		09/27/2017		666		(25)			(25)		641	641			
100161791	PHILADELPHIA	PA		07/31/2024		(122)		429			429		307	307			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055572	DEL RIO	TX		03/23/2021		1,170		(162)			(162)		1,008	1,008			
100072386	SPRING HOPE	NC		11/01/2021		1,059		(50)			(50)		1,009	1,009			
100064937	DALLAS	GA		07/14/2021		775		(68)			(68)		707	707			
100159990	MIAMI	FL		08/16/2024		345		(45)			(45)		300	300			
100019937	NORFOLK	VA		07/30/2018		818		(7)			(7)		811	811			
100177705	CAMARILLO	CA		11/19/2024		699		(48)			(48)		651	651			
100067170	SPANAWAY	WA		08/02/2021		705		35			35		740	740			
100091986	MOUNT HOLLY	NJ		02/09/2023		686		(39)			(39)		647	647			
100141202	LOUISVILLE	KY		01/30/2024		300		(35)			(35)		264	264			
100169374	JACKSONVILLE	FL		09/27/2024		322		(71)			(71)		251	251			
100076850	WATERTOWN	WI		12/27/2021		649		(103)			(103)		546	546			
100139354	HOUSTON	TX		12/28/2023		324		(15)			(15)		309	309			
100067209	MODESTO	CA		08/02/2021		1,491		30			30		1,521	1,521			
100055451	POMPTON PLAINS	NJ		03/23/2021		543		(139)			(139)		404	404			
100043934	BETHLEHEM	PA		08/19/2020		1,902		(106)			(106)		1,797	1,797			
100025954	VERO BEACH	FL		09/20/2018		393		178			178		572	572			
100110980	CEDAR HILL	TX		06/29/2023		1,860		217			217		2,077	2,077			
100013832	ROSEVILLE	CA		05/25/2017		1,004		9			9		1,013	1,013			
100103425	BAKERSFIELD	CA		06/16/2023		1,735		(91)			(91)		1,644	1,644			
100031391	GLENDALE HEIGHTS	IL		03/29/2019		875		78			78		953	953			
100017393	VIRGINIA BEACH	VA		04/26/2018		208		136			136		344	344			
100013953	TAUNTON	MA		05/25/2017		748		66			66		814	814			
100025965	WHEELER	WI		09/20/2018		433		105			105		537	537			
100060069	AUBURN	AL		06/25/2021		786		(58)			(58)		727	727			
100070484	SCRANTON	PA		09/23/2021		734		(102)			(102)		632	632			
100025336	BIDDEFORD	ME		09/20/2018		440		219			219		660	660			
100175878	WILMINGTON	DE		11/12/2024		440		(43)			(43)		397	397			
100057907	BAKERSFIELD	CA		06/30/2021		827		(28)			(28)		799	799			
100011979	MIAMI	FL		03/08/2017		668		354			354		1,021	1,021			
100175853	PHILADELPHIA	PA		11/12/2024		(138)		448			448		310	310			
100126401	BALTIMORE	MD		08/30/2023		342		(12)			(12)		330	330			
100184520	VERNON ROCKVILLE	CT		12/17/2024		704		(74)			(74)		630	630			
100011783	PLAINFIELD	IL		03/08/2017		252		424			424		675	675			
100116921	SAN ANTONIO	TX		07/20/2023		525		261			261		785	785			
100184663	WADSWORTH	IL		12/17/2024		1,530		(78)			(78)		1,452	1,452			
100067990	LAS VEGAS	NV		09/23/2021		766		(69)			(69)		698	698			
100023294	LAKEWOOD	CO		08/16/2018		817		(16)			(16)		800	800			
100108957	KILLEEN	TX		05/31/2023		356		(82)			(82)		275	275			
100078891	COVINGTON	GA		02/24/2022		751		(51)			(51)		700	700			
100139012	FLUSHING	NY		12/21/2023		303		534			534		837	837			
100079570	DUNWOODY	GA		04/25/2022		1,154		(67)			(67)		1,087	1,087			
100129937	CLAYTON	NJ		09/27/2023		417		(29)			(29)		388	388			
100100064	LAKELAND	FL		03/28/2023		204		(40)			(40)		164	164			
100134532	BINGHAMTON	NY		10/30/2023		370		(61)			(61)		309	309			
100088130	SWEET HOME	OR		10/25/2022		275		(69)			(69)		206	206			
100173536	JOHNSON CITY	NY		10/29/2024		285		(41)			(41)		244	244			
100090231	TAMPA	FL		01/13/2023		280		(33)			(33)		247	247			
100132300	HUNTER	NY		10/13/2023		2,915		30			30		2,945	2,945			
100164694	BOONE	NC		08/23/2024		729		(65)			(65)		664	664			
100045874	FRESH MEADOWS	NY		11/25/2020		3,687		(220)			(220)		3,467	3,467			
100143598	PINE HILL	NJ		02/21/2024		223		(25)			(25)		198	198			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018205	WINDSOR MILL	MD		06/08/2018		1,560		(66)			(66)		1,494	1,494			
100165992	READING	PA		09/06/2024		269		(42)			(42)		227	227			
100152935	FORT MEADE	FL		06/27/2024		327		(58)			(58)		269	269			
100028569	HUDSON	FL		10/26/2018		513		109			109		621	621			
100049498	BURBANK	IL		11/20/2020		716		(115)			(115)		601	601			
100031248	MADERA	CA		03/29/2019		499		71			71		571	571			
100102024	BOILING SPRINGS	SC		04/14/2023		310		(49)			(49)		262	262			
100088118	CHICAGO	IL		10/25/2022		321		(8)			(8)		313	313			
100077153	PFLUGERVILLE	TX		01/03/2022		317		(5)			(5)		312	312			
100112843	SOUTH CHICAGO HEIGHTS	IL		06/29/2023		1,471		404			404		1,876	1,876			
100136114	CHICAGO	IL		12/18/2023		576		(2)			(2)		573	573			
100129929	KANSAS CITY	MO		09/27/2023		356		(16)			(16)		340	340			
100128830	FOLEY	AL		09/21/2023		666		(45)			(45)		621	621			
100111588	HACKENSACK	NJ		06/29/2023		2,561		293			293		2,854	2,854			
100138358	BALTIMORE	MD		12/18/2023		297		(20)			(20)		277	277			
100012553	FERNANDINA BEACH	FL		04/28/2017		692		451			451		1,142	1,142			
100049310	JOLIET	IL		11/20/2020		1,191		(84)			(84)		1,107	1,107			
100109972	PHILADELPHIA	PA		06/22/2023		366		(21)			(21)		345	345			
100127073	NASHVILLE	TN		08/30/2023		983		(10)			(10)		973	973			
100153026	SAINT PETERSBURG	FL		06/27/2024		2,208		(243)			(243)		1,965	1,965			
100012775	ORLANDO	FL		05/25/2017		703		(9)			(9)		694	694			
100054541	HARLEM	GA		03/23/2021		1,448		(472)			(472)		976	976			
100129862	RICHMOND	TX		09/27/2023		77		230			230		307	307			
100174987	BROWNSVILLE	TX		10/31/2024		355		(54)			(54)		300	300			
100127251	NORWICH	CT		08/30/2023		875		190			190		1,065	1,065			
100013099	ORLANDO	FL		05/25/2017		660		183			183		844	844			
100064661	BLANDFORD	MA		07/01/2021		492		76			76		568	568			
100043089	NATIONAL CITY	CA		05/28/2020		1,051		142			142		1,193	1,193			
100028166	WEST PALM BEACH	FL		10/26/2018		525		61			61		586	586			
100117970	LAS VEGAS	NV		07/20/2023		360		(21)			(21)		339	339			
100060586	HIGHLAND PARK	IL		06/01/2021		762		10			10		772	772			
100062152	ISLIP TERRACE	NY		07/01/2021		1,493		11			11		1,504	1,504			
100119939	LAKE BUTLER	FL		08/10/2023		646		(38)			(38)		608	608			
100045464	WONDER LAKE	IL		11/25/2020		118		(33)			(33)		85	85			
100111756	CHICAGO	IL		06/29/2023		245		(19)			(19)		226	226			
100137453	MIDDLETOWN	CT		01/11/2024		263		(58)			(58)		205	205			
100092059	CLEVELAND	OH		02/09/2023		344		(28)			(28)		317	317			
100149962	LANCASTER	CA		06/07/2024		557		(82)			(82)		475	475			
100147113	ELKTON	MD		05/08/2024		326		(64)			(64)		262	262			
100017420	HENRICO	VA		04/26/2018		2,139		(327)			(327)		1,812	1,812			
100174586	SAN ANTONIO	TX		10/31/2024		355		(52)			(52)		303	303			
100011994	HIALEAH	FL		03/08/2017		1,147		445			445		1,592	1,592			
100161912	FAYETTEVILLE	NC		07/31/2024		282		(69)			(69)		213	213			
100166320	PORTAGE	MI		10/23/2024		330		(52)			(52)		278	278			
100153488	DAVENPORT	IA		05/30/2024		315		(4)			(4)		311	311			
100043932	SAN DIEGO	CA		08/19/2020		840		(145)			(145)		694	694			
100138940	LEBANON	PA		12/21/2023		163		(3)			(3)		160	160			
100032046	LAKEWOOD	CO		03/29/2019		616		200			200		816	816			
100043486	DELTONA	FL		08/13/2020		573		1			1		575	575			
100076307	COLUMBUS	GA		01/07/2022		756		(34)			(34)		722	722			
100067477	ROCKVILLE	MD		09/23/2021		982		(30)			(30)		952	952			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047143	AURORA	OH		11/20/2020		528		(195)			(195)		333	333			
100026432	SCOTTSDALE	AZ		09/26/2018		955		32			32		988	988			
100044848	MIAMI	FL		11/19/2020		1,543		278			278		1,822	1,822			
100143765	FORT MYERS	FL		04/05/2024		959		22			22		980	980			
100020294	RUSSELLVILLE	AR		07/17/2018		765		(59)			(59)		707	707			
100102925	HAGERSTOWN	MD		06/22/2023		286		(65)			(65)		221	221			
100079692	DAVENPORT	FL		04/25/2022		1,685		(197)			(197)		1,487	1,487			
100063431	ORRTANNA	PA		07/01/2021		1,296		(31)			(31)		1,265	1,265			
100108450	BRONX	NY		05/25/2023		358		(16)			(16)		342	342			
100049204	CANTONMENT	FL		11/20/2020		582		(34)			(34)		548	548			
100071281	ALBANY	NY		10/01/2021		979		59			59		1,038	1,038			
100112461	DAYTONA BEACH	FL		06/29/2023		604		413			413		1,017	1,017			
100154642	PITTSBURGH	PA		07/19/2024		328		(35)			(35)		293	293			
100014384	WEST DES MOINES	IA		09/27/2017		1,814		(144)			(144)		1,670	1,670			
100062229	ATLANTA	GA		07/01/2021		1,045		18			18		1,063	1,063			
100057830	HAVRE DE GRACE	MD		06/30/2021		2,491		(125)			(125)		2,366	2,366			
100173935	MEMPHIS	TN		10/31/2024		378		(40)			(40)		338	338			
100174882	CLYDE	MI		10/31/2024		243		(51)			(51)		192	192			
100141548	MARRERO	LA		01/30/2024		297		(52)			(52)		245	245			
100113557	FLORENCE	SC		06/29/2023		212		658			658		870	870			
100087149	HARTFORD	CT		10/25/2022		469		194			194		663	663			
100026427	ATWATER	CA		09/26/2018		958		34			34		992	992			
100175787	PONTIAC	MI		11/12/2024		355		(22)			(22)		333	333			
100151807	COLUMBUS	OH		05/10/2024		327		(29)			(29)		298	298			
100148979	MADERA	CA		04/17/2024		264		(14)			(14)		250	250			
100126699	CHICAGO HEIGHTS	IL		08/30/2023		336		378			378		714	714			
100139372	STEGER	IL		12/28/2023		286		(19)			(19)		267	267			
100023646	FORT WORTH	TX		09/04/2018		797		(58)			(58)		740	740			
100091548	CINCINNATI	OH		01/20/2023		336		(25)			(25)		311	311			
100116639	ELK GROVE	CA		07/20/2023		440		559			559		999	999			
100141253	EDMOND	OK		01/30/2024		7,364		(121)			(121)		7,243	7,243			
100147288	NORTH CHESTERFIELD	VA		03/28/2024		296		(26)			(26)		270	270			
100135951	ODESSA	TX		11/15/2023		228		(79)			(79)		149	149			
100113412	MIAMI	FL		06/29/2023		339		132			132		471	471			
100050276	XENIA	OH		11/20/2020		618		(52)			(52)		565	565			
100025967	GLENFORD	NY		09/20/2018		749		184			184		933	933			
100065254	LAFAYETTE	LA		07/14/2021		851		(13)			(13)		838	838			
100057994	OCALA	FL		06/30/2021		823		(13)			(13)		810	810			
100116998	JACKSONVILLE	FL		07/20/2023		443		203			203		646	646			
100155412	MAYFLOWER	AR		06/18/2024		716		(91)			(91)		625	625			
100174462	ORLANDO	FL		10/31/2024		700		(51)			(51)		649	649			
100014279	NOTTINGHAM	MD		09/27/2017		2,010		142			142		2,153	2,153			
100079112	HUNTSVILLE	TX		02/24/2022		3,195		(101)			(101)		3,094	3,094			
100018352	TEMPE	AZ		06/27/2018		2,876		(128)			(128)		2,749	2,749			
100024463	SLIDELL	LA		09/20/2018		580		304			304		884	884			
100063350	SPRINGFIELD	MA		07/01/2021		802		(29)			(29)		773	773			
100134316	OCALA	FL		10/27/2023		343		(15)			(15)		328	328			
100141764	OREGON	OH		01/30/2024		300		(48)			(48)		252	252			
100110518	HUTCHINSON ISLAND	FL		06/30/2023		2,516		46			46		2,563	2,563			
100088186	HOUSTON	TX		10/25/2022		830		8			8		838	838			
100159878	HIALEAH	FL		08/16/2024		393		9			9		402	402			

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100064778	OAK PARK	MI		07/14/2021		769		(85)			(85)		684	684			
100054555	CHICAGO	IL		03/23/2021		725		(51)			(51)		674	674			
100185547	PITTSBURGH	PA		12/20/2024		342		(61)			(61)		282	282			
100066820	ABINGDON	MD		08/02/2021		829		(5)			(5)		824	824			
100138022	KANKAKEE	IL		12/13/2023		468		(51)			(51)		417	417			
100064470	CONYERS	GA		07/01/2021		1,405		58			58		1,462	1,462			
100113551	WALDORF	MD		06/29/2023		989		1,319			1,319		2,308	2,308			
100063716	PINE HILL	NJ		07/01/2021		851		(6)			(6)		845	845			
100075334	LITHONIA	GA		12/01/2021		814		(42)			(42)		772	772			
100149700	TRENTON	NJ		04/26/2024		34		265			265		298	298			
100025325	PUYALLUP	WA		09/20/2018		558		98			98		656	656			
100100150	DURHAM	NC		03/28/2023		301		(47)			(47)		254	254			
100046204	BEAVERTON	OR		11/25/2020		677		(134)			(134)		542	542			
100126303	OCALA	FL		08/30/2023		359		(26)			(26)		334	334			
100025716	SALEM	OR		09/20/2018		844		170			170		1,014	1,014			
100043187	SANTA ROSA	CA		05/28/2020		763		115			115		878	878			
100066488	CAPE CORAL	FL		08/02/2021		912		(19)			(19)		893	893			
100165756	CAMDEN	NJ		08/29/2024		316		(82)			(82)		235	235			
100013163	CENTER LINE	MI		05/25/2017		428		202			202		630	630			
100176638	EAST STROUDSBURG	PA		11/15/2024		357		(46)			(46)		311	311			
100133938	TRENTON	NJ		10/25/2023		331		(17)			(17)		313	313			
100133162	ARLINGTON	TX		11/29/2023		918		(22)			(22)		896	896			
100079036	OMAHA	NE		02/24/2022		708		(17)			(17)		691	691			
100066744	CLIMAX	MI		08/02/2021		849		(12)			(12)		837	837			
100117659	DAYTONA BEACH SHORES	FL		07/20/2023		384		(20)			(20)		364	364			
100075429	COLUMBIA	TN		12/01/2021		843		(48)			(48)		795	795			
100146365	ST AUGUSTINE	FL		03/19/2024		360		(7)			(7)		353	353			
100079802	MELROSE PARK	IL		04/25/2022		364		(56)			(56)		308	308			
100077463	DUNCANVILLE	TX		01/03/2022		889		(50)			(50)		839	839			
100031864	MODESTO	CA		03/29/2019		1,087		7			7		1,094	1,094			
100011708	FORKED RIVER	NJ		03/08/2017		287		301			301		587	587			
100063114	JACKSON	GA		07/01/2021		1,092		(9)			(9)		1,083	1,083			
100149135	HALETHORPE	MD		04/22/2024		257		(39)			(39)		218	218			
100117715	ELK GROVE	CA		07/20/2023		3,631		281			281		3,912	3,912			
100079648	WOODRIDGE	IL		04/08/2022		399		(46)			(46)		354	354			
100112997	HUDSON	FL		06/29/2023		579		306			306		885	885			
100079695	MINNEAPOLIS	MN		04/08/2022		549		(63)			(63)		487	487			
100134080	HOUSTON	TX		12/08/2023		302		26			26		328	328			
100156180	LIGHTHOUSE POINT	FL		06/20/2024		1,286		(106)			(106)		1,180	1,180			
100066767	NEW PHILADELPHIA	OH		08/02/2021		869		(3)			(3)		866	866			
100079493	ATLANTA	GA		04/25/2022		720		46			46		766	766			
100174551	COLUMBUS	OH		10/31/2024		227		(49)			(49)		178	178			
100012849	YUBA CITY	CA		05/25/2017		362		5			5		367	367			
100176614	SAN ANTONIO	TX		11/15/2024		263		(39)			(39)		224	224			
100114291	EGG HARBOR TOWNSHIP	NJ		06/29/2023		161		587			587		748	748			
100103804	GRAND RAPIDS	MI		05/10/2023		344		(20)			(20)		323	323			
100100103	EVANSVILLE	IN		03/28/2023		219		(18)			(18)		201	201			
100167864	DALLAS	TX		09/20/2024		631		(48)			(48)		583	583			
100013479	MIRAMAR	FL		05/25/2017		618		43			43		661	661			
100038055	TUCSON	AZ		11/15/2019		736		(75)			(75)		661	661			
100116719	SAN DIEGO	CA		07/20/2023		19,875		3,365			3,365		23,240	23,240			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026509	WOODBRIDGE	VA		09/26/2018		332		432			432		764	764			
100012784	TAMPA	FL		05/25/2017		368		169			169		537	537			
100026077	PRESCOTT	AZ		09/20/2018		818		109			109		926	926			
100109114	RICHMOND	VA		06/05/2023		374		(101)			(101)		272	272			
100028423	MIAMI	FL		10/26/2018		433		74			74		507	507			
100048450	CLOVER	SC		11/20/2020		1,250		(269)			(269)		981	981			
100131882	RAYTOWN	MO		10/06/2023		294		(50)			(50)		244	244			
100163260	HAGERSTOWN	MD		08/13/2024		1,324		(39)			(39)		1,285	1,285			
100049196	DESTIN	FL		11/20/2020		1,908		(196)			(196)		1,713	1,713			
100130155	ANDERSON	IN		11/15/2023		274		(54)			(54)		220	220			
100047618	PITTSBURG	CA		11/20/2020		821		(173)			(173)		648	648			
100026210	BALTIMORE	MD		09/20/2018		361		199			199		560	560			
100153476	BALTIMORE	MD		05/30/2024		235		(11)			(11)		224	224			
100030128	PEEKSKILL	NY		12/20/2018		1,342		209			209		1,552	1,552			
100138653	GOLDSBORO	NC		02/02/2024		225		(69)			(69)		156	156			
100101584	ROCK HILL	SC		04/26/2023		4,785		(61)			(61)		4,724	4,724			
100175485	AUGUSTA	GA		12/23/2024		363		10			10		374	374			
100130158	ANDERSON	IN		11/15/2023		273		(53)			(53)		220	220			
100011629	NEW PORT RICHEY	FL		03/08/2017		415		361			361		776	776			
100113475	GLENSIDE	PA		06/29/2023		228		309			309		537	537			
100049677	HIALEAH	FL		11/20/2020		464		(64)			(64)		399	399			
100088241	AMENIA	NY		10/17/2022		365		(34)			(34)		331	331			
100048264	FORT LAUDERDALE	FL		11/20/2020		4,299		(16)			(16)		4,283	4,283			
100000181	COATESVILLE	PA		09/27/2016		1,405		219			219		1,624	1,624			
100024467	OPA LOCKA	FL		09/20/2018		459		62			62		521	521			
100048476	DETROIT	MI		11/20/2020		609		(112)			(112)		497	497			
100133419	YPSILANTI	MI		10/19/2023		2,661		(100)			(100)		2,560	2,560			
100065674	JOPLIN	MO		07/28/2021		1,211		(91)			(91)		1,120	1,120			
100150195	MOUNDS VIEW	MN		04/30/2024		295		(59)			(59)		236	236			
100186699	SAINT LOUIS	MO		12/31/2024		342		(1)			(1)		341	341			
100047871	HENDERSON	NV		11/20/2020		799		(103)			(103)		696	696			
100103169	BURLINGTON	NJ		04/21/2023		293		240			240		533	533			
100115137	CHICAGO	IL		07/17/2023		339		(26)			(26)		313	313			
100045427	BINGHAMTON	NY		11/25/2020		311		(72)			(72)		239	239			
100130161	ANDERSON	IN		11/15/2023		273		(53)			(53)		220	220			
100116365	PLYMOUTH	PA		07/20/2023		(575)		1,139			1,139		564	564			
100061276	PITTSFIELD	NH		06/01/2021		299		1			1		300	300			
100181542	LUZERNE	PA		12/09/2024		(230)		530			530		300	300			
100116214	ORANGE PARK	FL		07/20/2023		420		372			372		792	792			
100078661	HAMILTON	NJ		02/02/2022		1,160		(81)			(81)		1,079	1,079			
100019902	ASHEVILLE	NC		07/30/2018		798		(51)			(51)		747	747			
100042970	CHICAGO	IL		05/28/2020		1,663		106			106		1,769	1,769			
100064810	EASLEY	SC		07/14/2021		735		(79)			(79)		656	656			
100173893	ROME	GA		10/31/2024		325		(45)			(45)		280	280			
100050330	DAVENPORT	FL		11/20/2020		1,205		(173)			(173)		1,032	1,032			
100081648	COVINGTON	GA		03/24/2022		1,945		(182)			(182)		1,763	1,763			
100013819	PERRIS	CA		05/25/2017		567		919			919		1,487	1,487			
100024502	HIALEAH	FL		09/20/2018		890		14			14		904	904			
100065735	MURFREESBORO	TN		07/28/2021		1,604		(52)			(52)		1,552	1,552			
100136927	PHILADELPHIA	PA		11/28/2023		135		7			7		142	142			
100012822	NORTHBRIDGE	MA		05/25/2017		639		(12)			(12)		626	626			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013412	FONTANA	CA		05/25/2017		507		54			54		561	561			
100140885	WILDWOOD	MO		01/25/2024		272		8			8		280	280			
100024774	MIAMI	FL		09/20/2018		396		163			163		558	558			
100113634	FREDERICK	MD		06/29/2023		516		450			450		967	967			
100025425	GLENDALE HEIGHTS	IL		09/20/2018		517		209			209		726	726			
100013472	TAMPA	FL		05/25/2017		511		116			116		628	628			
100078925	PHILADELPHIA	PA		02/24/2022		720		(14)			(14)		707	707			
100013011	SPRING HILL	FL		05/25/2017		421		291			291		712	712			
100161821	LINDENWOLD	NJ		07/31/2024		335		(21)			(21)		315	315			
100134518	BRANSON	MO		10/30/2023		309		(42)			(42)		267	267			
100013898	SAN DIEGO	CA		05/25/2017		930		59			59		989	989			
100144459	CHICAGO	IL		04/26/2024		344		(25)			(25)		319	319			
100100037	EDISON	NJ		03/28/2023		185		(34)			(34)		151	151			
100054599	STATEN ISLAND	NY		03/23/2021		631		(145)			(145)		486	486			
100011905	ROSEBURG	OR		03/08/2017		1,041		187			187		1,228	1,228			
100138370	PANAMA CITY	FL		12/18/2023		339		(48)			(48)		291	291			
100167834	STOCKTON	CA		09/20/2024		323		(39)			(39)		283	283			
100170453	DUNDALK	MD		10/09/2024		347		(89)			(89)		258	258			
100044181	UKIAH	CA		08/19/2020		842		45			45		887	887			
100139412	KENOSHA	WI		12/28/2023		285		1			1		286	286			
100100661	NORTH LAS VEGAS	NV		04/28/2023		3,126		218			218		3,345	3,345			
100017909	WOODBRIDGE	CA		05/30/2018		820		(29)			(29)		791	791			
100134514	BRANSON	MO		10/30/2023		308		(41)			(41)		267	267			
100064868	CHOCTAW	OK		07/14/2021		519		(63)			(63)		456	456			
100114610	WESTWEGO	LA		06/29/2023		324		(75)			(75)		249	249			
100053977	HOLLY SPRINGS	NC		03/23/2021		410		(31)			(31)		379	379			
100064623	CLIFTON HEIGHTS	PA		07/01/2021		293		(14)			(14)		279	279			
100160611	DOWNEY	CA		07/19/2024		6,656		(149)			(149)		6,508	6,508			
100155175	WEST CHESTER	PA		07/19/2024		341		(13)			(13)		328	328			
100178438	KANNAPOLIS	NC		11/21/2024		303		(41)			(41)		262	262			
100156716	WHITNEY	TX		06/26/2024		249		(80)			(80)		169	169			
100031411	INDIO	CA		03/29/2019		792		197			197		989	989			
100064849	EDEN	ID		07/14/2021		740		(74)			(74)		666	666			
100134023	KANSAS CITY	MO		10/25/2023		350		(14)			(14)		336	336			
100080458	HOMEDALE	ID		03/10/2022		709		(53)			(53)		656	656			
100019722	PHOENIX	AZ		07/26/2018		763		(39)			(39)		724	724			
100117193	LABELLE	FL		07/20/2023		430		15			15		445	445			
100013490	VERO BEACH	FL		05/25/2017		315		6			6		321	321			
100175843	PHILADELPHIA	PA		11/12/2024		347		(15)			(15)		332	332			
100065255	SPRING	TX		07/14/2021		828		(6)			(6)		821	821			
100045482	ALLENTOWN	PA		11/25/2020		872		(29)			(29)		843	843			
100074450	STOCKTON SPRINGS	ME		12/02/2021		783		(62)			(62)		721	721			
100168799	FORNEY	TX		09/26/2024		356		(55)			(55)		300	300			
100018244	AMERICAN FORK	UT		06/08/2018		1,144		(42)			(42)		1,102	1,102			
100115228	SLIDELL	LA		07/17/2023		328		(22)			(22)		306	306			
100055578	MONROVIA	CA		03/23/2021		1,249		(135)			(135)		1,114	1,114			
100185567	GLENWOOD	IA		12/20/2024		282		(36)			(36)		246	246			
100157821	KENT	WA		08/01/2024		1,074		(109)			(109)		965	965			
100067228	LEHIGH ACRES	FL		08/02/2021		1,085		64			64		1,148	1,148			
100030759	AVENTURA	FL		04/09/2019		507		490			490		997	997			
100111879	SPRINGDALE	AR		06/29/2023		2,970		226			226		3,196	3,196			

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100078467	ANGOLA	NY		01/25/2022		630		(85)			(85)		545	545			
100149973	KISSIMMEE	FL		06/07/2024		317		(52)			(52)		265	265			
100130165	ANDERSON	IN		11/15/2023		269		(50)			(50)		220	220			
100029196	ATLANTIC BEACH	FL		10/26/2018		599		247			247		846	846			
100025445	WESTLAND	MI		09/20/2018		601		(2)			(2)		599	599			
100061982	SAN ANTONIO	TX		07/01/2021		2,650		(55)			(55)		2,595	2,595			
100025869	NEW LONDON	CT		09/20/2018		89		354			354		443	443			
100167914	BALTIMORE	MD		09/20/2024		610		(75)			(75)		535	535			
100026011	OPA LOCKA	FL		09/20/2018		441		122			122		564	564			
100117561	STUART	FL		07/20/2023		279		(27)			(27)		252	252			
100156890	ALLENTOWN	PA		06/27/2024		313		(7)			(7)		306	306			
100070948	BATON ROUGE	LA		10/01/2021		319		(21)			(21)		298	298			
100029534	HENDERSON	NV		10/26/2018		606		49			49		655	655			
100139344	BURLINGTON	NJ		12/28/2023		(29)		306			306		277	277			
100066452	NEW ULM	MN		08/02/2021		1,067		(28)			(28)		1,039	1,039			
100063074	PITTSBURG	PA		07/01/2021		2,692		(50)			(50)		2,642	2,642			
100165296	BALTIMORE	MD		08/29/2024		351		(2)			(2)		349	349			
100043987	SUTHERLIN	OR		08/19/2020		850		(161)			(161)		688	688			
100111678	REHOBOTH BEACH	DE		06/29/2023		2,025		95			95		2,120	2,120			
100081549	PELHAM	AL		03/18/2022		694		89			89		783	783			
100078881	SCHERERVILLE	IN		02/24/2022		696		(22)			(22)		673	673			
100026886	MIAMI	FL		09/26/2018		626		187			187		813	813			
100013220	DINUBA	CA		05/25/2017		405		123			123		528	528			
100084804	REDFORD	MI		08/02/2022		224		(40)			(40)		184	184			
100084716	CALEXICO	CA		08/02/2022		279		(34)			(34)		245	245			
100055642	CENTENNIAL	CO		03/23/2021		1,636		(508)			(508)		1,127	1,127			
100023376	BRYAN	TX		08/16/2018		776		(46)			(46)		729	729			
100100794	BARNEGAT	NJ		04/28/2023		472		22			22		494	494			
100061968	INDIAN LAND	SC		07/01/2021		1,796		(15)			(15)		1,781	1,781			
100102475	MIRAMAR BEACH	FL		06/07/2023		414		(7)			(7)		407	407			
100174760	COVINGTON	GA		10/31/2024		146		(48)			(48)		98	98			
100074960	CLAYTON	NJ		12/01/2021		2,481		(66)			(66)		2,416	2,416			
100018060	LACEY	WA		06/08/2018		1,086		(57)			(57)		1,029	1,029			
100079204	FAIRPORT	NY		02/24/2022		457		(29)			(29)		428	428			
100063256	HAVELOCK	NC		07/01/2021		981		(4)			(4)		977	977			
100067717	JACKSONVILLE	FL		09/23/2021		955		(102)			(102)		853	853			
754764	PLUM BOROUGH	PA		12/31/2006		31,319							31,319	31,319			
100131729	ESSEX	MD		10/06/2023		418		82			82		499	499			
100043124	PUEBLO	CO		05/28/2020		426		58			58		484	484			
100087431	TUCSON	AZ		10/25/2022		578		48			48		626	626			
100055400	ROUND LAKE BEACH	IL		03/23/2021		696		(124)			(124)		572	572			
100077192	ALEXANDER	AR		01/03/2022		799		(8)			(8)		790	790			
100141725	RESTON	VA		01/30/2024		308		(53)			(53)		256	256			
100157656	GALVESTON	TX		06/28/2024		303		(61)			(61)		242	242			
100020131	ACWORTH	GA		07/17/2018		794		(52)			(52)		742	742			
100044265	ROANOKE	VA		08/19/2020		295		142			142		438	438			
100176939	CRAWFORDVILLE	FL		11/15/2024		1,451		(138)			(138)		1,313	1,313			
100067947	LAKEWOOD	NJ		09/23/2021		1,083		(7)			(7)		1,076	1,076			
100134323	COLUMBUS	GA		10/27/2023		298		(58)			(58)		241	241			
100065196	ORLANDO	FL		07/14/2021		1,256		(50)			(50)		1,205	1,205			
100169267	WEST PALM BEACH	FL		09/27/2024		256		(35)			(35)		221	221			

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100054403	SARANAC LAKE	NY		03/23/2021		95		6			6		101	101			
100185883	TITUSVILLE	FL		12/26/2024		313		(39)			(39)		274	274			
100011693	TURNERSVILLE	NJ		03/08/2017		1,798		386			386		2,183	2,183			
100134824	PENNSAUKEN	NJ		10/30/2023		4,804		(67)			(67)		4,737	4,737			
100011917	NORTH BRUNSWICK	NJ		03/08/2017		1,117		655			655		1,772	1,772			
100113383	ALTAMONTE SPRINGS	FL		06/29/2023		108		612			612		720	720			
100117569	DAVENPORT	FL		07/20/2023		10,465		221			221		10,686	10,686			
100081366	BURKE	VA		03/18/2022		945		75			75		1,020	1,020			
100060213	MOYOCK	NC		06/25/2021		748		(64)			(64)		685	685			
100178126	NEWPORT	RI		11/19/2024		715		(33)			(33)		682	682			
100155550	LONGVIEW	WA		06/18/2024		906		(58)			(58)		848	848			
100119742	EUCLID	OH		08/08/2023		322		(15)			(15)		307	307			
100070505	KILLEEN	TX		09/23/2021		1,297		(134)			(134)		1,163	1,163			
100012800	MINNEAPOLIS	MN		05/25/2017		533		47			47		580	580			
100024942	OCOEE	FL		09/20/2018		320		235			235		555	555			
100115561	MYRTLE BEACH	SC		07/19/2023		327		(31)			(31)		296	296			
100100759	GLEN ALLEN	VA		04/28/2023		1,688		(134)			(134)		1,554	1,554			
100023965	CIBOLO	TX		09/10/2018		1,022		(57)			(57)		965	965			
100012251	PHILADELPHIA	PA		04/28/2017		1,309		295			295		1,604	1,604			
100115126	CINCINNATI	OH		07/17/2023		336		(20)			(20)		316	316			
100062245	LEHIGH ACRES	FL		07/01/2021		282		(10)			(10)		272	272			
100029411	MIAMI	FL		10/26/2018		2,979		(141)			(141)		2,838	2,838			
100070628	KISSIMMEE	FL		10/01/2021		1,883		(28)			(28)		1,855	1,855			
100117679	PHILADELPHIA	PA		07/20/2023		329		(31)			(31)		298	298			
100129863	HOUSTON	TX		09/27/2023		134		169			169		303	303			
100147219	KIAMESHA LAKE	NY		03/28/2024		299		(24)			(24)		275	275			
100047500	PRINCETON	MN		11/20/2020		5,191		(280)			(280)		4,910	4,910			
100173389	HOLLYWOOD	FL		10/29/2024		622		(56)			(56)		566	566			
100024244	ANTIOCH	TN		09/20/2018		818		(61)			(61)		757	757			
100100239	BALTIMORE	MD		03/17/2023		363		(25)			(25)		338	338			
100063342	WAGENER	SC		07/01/2021		1,302		(47)			(47)		1,254	1,254			
100111476	ARLINGTON	TX		06/29/2023		197		538			538		735	735			
100047868	HOLT	MI		11/20/2020		613		(107)			(107)		506	506			
100132366	PHILADELPHIA	PA		11/03/2023		270		(24)			(24)		247	247			
100043477	SAINT CHARLES	IL		08/13/2020		404		39			39		443	443			
100014041	BILLINGS	MT		05/25/2017		556		154			154		710	710			
100070503	VIRGINIA BEACH	VA		09/23/2021		739		(88)			(88)		650	650			
100061388	OTTUMWA	IA		06/01/2021		898		9			9		907	907			
100065124	HAZEL CREST	IL		07/14/2021		774		(46)			(46)		728	728			
100117839	HOUSTON	TX		07/20/2023		238		(35)			(35)		203	203			
100024911	DELHI	CA		09/20/2018		288		83			83		371	371			
100181567	ROME	GA		12/09/2024		329		(26)			(26)		303	303			
100153396	CINCINNATI	OH		05/29/2024		312		(95)			(95)		217	217			
100128295	PASADENA	TX		09/14/2023		311		(65)			(65)		246	246			
100137727	SALT LAKE CITY	UT		12/08/2023		43,866		(932)			(932)		42,934	42,934			
100134283	MEMPHIS	TN		10/27/2023		307		(54)			(54)		253	253			
100025306	CHESAPEAKE	VA		09/20/2018		350		228			228		578	578			
100134002	BETHLEHEM	PA		10/25/2023		382		(27)			(27)		355	355			
100064913	QUINLAN	TX		07/14/2021		747		(69)			(69)		678	678			
100063107	PITTSBURGH	PA		07/01/2021		694		4			4		698	698			
100114438	NAZARETH	PA		06/29/2023		295		116			116		410	410			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139276	ST. LOUIS	MO		12/28/2023		10,992		(167)			(167)		10,825	10,825			
100054804	PENSACOLA	FL		03/23/2021		556		(122)			(122)		434	434			
100011550	CLERMONT	FL		03/08/2017		174		884			884		1,057	1,057			
100134967	CHICAGO	IL		10/30/2023		179		132			132		311	311			
100068344	CHALMETTE	LA		08/25/2021		760		(81)			(81)		679	679			
100173842	CLEVELAND	OH		10/31/2024		312		(26)			(26)		286	286			
100116869	TORRANCE	CA		07/20/2023		672		94			94		766	766			
100113351	UKIAH	CA		06/29/2023		2,638		218			218		2,856	2,856			
100184446	WESTON	FL		12/17/2024		481		(23)			(23)		458	458			
100024601	FRAMINGHAM	MA		09/20/2018		693		(9)			(9)		684	684			
100128013	ROANOKE	VA		09/08/2023		411		46			46		456	456			
100088803	DECATUR	GA		11/15/2022		194		(48)			(48)		145	145			
100060259	PHILADELPHIA	PA		06/25/2021		789		(35)			(35)		753	753			
100100823	PASADENA	MD		04/28/2023		514		74			74		589	589			
100078879	TWENTYNINE PALMS	CA		02/24/2022		729		(19)			(19)		709	709			
100057904	ST AUGUSTINE	FL		06/30/2021		1,208		(5)			(5)		1,203	1,203			
100049727	APOPKA	FL		11/20/2020		561		(132)			(132)		428	428			
100053481	SOUTH HOLLAND	IL		03/23/2021		360		(39)			(39)		321	321			
100071854	CARLISLE	PA		10/14/2021		864		(59)			(59)		805	805			
100112307	MEMPHIS	TN		06/29/2023		628		56			56		684	684			
100174058	BOYNTON BEACH	FL		10/31/2024		357		(43)			(43)		315	315			
100111720	CHICAGO	IL		06/29/2023		226		666			666		892	892			
100112039	STAUNTON	VA		06/29/2023		296		91			91		387	387			
100179358	SAN ANTONIO	TX		12/27/2024		333		(11)			(11)		322	322			
100103192	WATERBURY	CT		04/21/2023		643		(31)			(31)		612	612			
100018192	THE COLONY	TX		06/08/2018		799		(35)			(35)		764	764			
100079915	MYRTLE BEACH	SC		04/25/2022		458		19			19		477	477			
100131859	PURCELL	OK		10/06/2023		307		(63)			(63)		244	244			
100049379	PASADENA	MD		11/20/2020		3,278		(107)			(107)		3,172	3,172			
100013397	CHULA VISTA	CA		05/25/2017		166		619			619		785	785			
100061159	ELK RIVER	MN		06/01/2021		967		9			9		977	977			
100153593	PHILADELPHIA	PA		05/31/2024		307		(7)			(7)		300	300			
100130045	BALTIMORE	MD		09/27/2023		276		(18)			(18)		259	259			
100092070	NIAGARA FALLS	NY		02/09/2023		(14,001)		482			482		(13,519)	847		14,366	14,366
100066459	GREENVILLE	SC		08/02/2021		1,044		(30)			(30)		1,013	1,013			
100025720	NEW HAVEN	CT		09/20/2018		691		220			220		910	910			
100135870	TRENTON	NJ		11/13/2023		210		(36)			(36)		174	174			
100158511	DOTHAN	AL		07/10/2024		322		(40)			(40)		282	282			
100057546	INDEPENDENCE	MO		06/30/2021		1,064		(31)			(31)		1,032	1,032			
100137945	JENSEN BEACH	FL		12/13/2023		12,962		904			904		13,866	13,866			
100112701	BRANDYWINE	MD		06/29/2023		312		543			543		855	855			
100161861	MELBOURNE	FL		07/31/2024		418		(7)			(7)		411	411			
100024664	JACKSONVILLE	FL		09/20/2018		473		82			82		556	556			
100102503	GLOUCESTER CITY	NJ		06/07/2023		531		(25)			(25)		505	505			
100049513	SAINT PETERSBURG	FL		11/20/2020		842		(165)			(165)		678	678			
100031616	AMITYVILLE	NY		03/29/2019		4,294		178			178		4,472	4,472			
100054966	SEAFORD	DE		03/23/2021		836		(152)			(152)		684	684			
100081505	SCHERTZ	TX		03/18/2022		953		82			82		1,034	1,034			
100127654	OCALA	FL		09/08/2023		275		(7)			(7)		269	269			
100016565	MCGAHEYSVILLE	VA		04/10/2018		826		(51)			(51)		775	775			
100181561	LANSING	IL		12/09/2024		204		(16)			(16)		189	189			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075569	LEXINGTON	OH		12/01/2021		820		(46)			(46)		773	773			
100060255	LEBANON	PA		06/25/2021		781		(55)			(55)		726	726			
100060464	CHAPEL HILL	NC		06/01/2021		1,089		10			10		1,099	1,099			
100071840	VIRGINIA BEACH	VA		10/14/2021		746		(73)			(73)		673	673			
100141491	SULPHUR	LA		01/30/2024		288		(57)			(57)		231	231			
100024485	SAINT MICHAEL	MN		09/20/2018		491		171			171		662	662			
100112488	RIVER EDGE	NJ		06/29/2023		487		258			258		745	745			
100047588	SEATTLE	WA		11/20/2020		815		(159)			(159)		656	656			
100078231	HURON	OH		02/10/2022		626		(100)			(100)		526	526			
100031646	ADELANTO	CA		03/29/2019		299		177			177		475	475			
100013208	COLTON	CA		05/25/2017		1,123		304			304		1,427	1,427			
100013526	LAKE IN THE HILLS	IL		05/25/2017		859		222			222		1,081	1,081			
100151141	SARASOTA	FL		05/09/2024		851		(33)			(33)		819	819			
100078868	SPRING	TX		02/24/2022		771		(20)			(20)		751	751			
100151709	TOMS RIVER	NJ		05/10/2024		196		(43)			(43)		152	152			
100050029	MIAMI	FL		11/20/2020		729		(120)			(120)		609	609			
100114449	BEACH PARK	IL		06/29/2023		1,368		374			374		1,742	1,742			
100100491	HANOVER	PA		04/27/2023		(4)		470			470		466	466			
100053469	SOMERS POINT	NJ		03/23/2021		1,993		(335)			(335)		1,658	1,658			
100165845	JOHNSON CITY	NY		08/29/2024		324		(32)			(32)		292	292			
100136838	TRENTON	NJ		11/27/2023		297		(23)			(23)		275	275			
100115190	KALAMAZOO	MI		07/17/2023		337		(17)			(17)		320	320			
100043183	REDDING	CA		05/28/2020		827		32			32		859	859			
100186746	KANSAS CITY	MO		12/31/2024		317		(35)			(35)		282	282			
100049648	GRESHAM	OR		11/20/2020		1,127		(127)			(127)		1,000	1,000			
100153719	KAUFMAN	TX		07/11/2024		327		(50)			(50)		277	277			
100068343	KANNAPOLIS	NC		08/25/2021		931		(56)			(56)		874	874			
100162083	AUGUSTA	GA		07/31/2024		349		(32)			(32)		317	317			
100020212	JACKSONVILLE	FL		07/17/2018		768		(65)			(65)		703	703			
100061265	SAND LAKE	MI		06/01/2021		936		9			9		945	945			
100019642	SEVIERVILLE	TN		07/26/2018		540		(34)			(34)		506	506			
100032117	RENO	NV		03/29/2019		936		30			30		966	966			
100156795	SAN ELIZARIO	TX		06/26/2024		301		(55)			(55)		246	246			
100108459	PIEDMONT	SC		05/25/2023		1,808		(85)			(85)		1,723	1,723			
100065235	LUBBOCK	TX		07/14/2021		797		(25)			(25)		772	772			
100116203	MESA	AZ		07/20/2023		(539)		1,163			1,163		624	624			
100139065	KANSAS CITY	MO		12/28/2023		259		(51)			(51)		207	207			
100028072	EL SORRANTE	CA		10/26/2018		2,612		146			146		2,758	2,758			
100143022	HOUSTON	TX		02/12/2024		295		(59)			(59)		236	236			
100013614	ROHNERT PARK	CA		05/25/2017		719		73			73		792	792			
100112812	HAYWARD	CA		06/29/2023		4,342		485			485		4,827	4,827			
100012655	TAVARES	FL		05/25/2017		311		193			193		504	504			
100142478	TAMARAC	FL		03/08/2024		326		(95)			(95)		231	231			
100162356	PORTLAND	OR		08/06/2024		1,283		(67)			(67)		1,217	1,217			
100112771	ROSEDALE	NY		06/29/2023		2,898		454			454		3,353	3,353			
100063550	INDIANAPOLIS	IN		07/01/2021		947		(20)			(20)		927	927			
100025820	TUCSON	AZ		09/20/2018		518		66			66		585	585			
100077571	JOHNSTOWN	PA		01/03/2022		816		(48)			(48)		768	768			
100147384	KINGMAN	AZ		05/08/2024		333		(64)			(64)		269	269			
100138238	WARNER ROBINS	GA		12/14/2023		267		(60)			(60)		207	207			
100047191	GREENSBORO	NC		11/20/2020		987		(256)			(256)		731	731			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100064983	JONESBORO	AR		07/14/2021		751		(61)			(61)		691	691			
100025417	PLAINFIELD	NJ		09/20/2018		334		220			220		554	554			
100078838	SUMMERFIELD	FL		02/24/2022		717		(6)			(6)		711	711			
100174911	FAYETTEVILLE	NC		10/31/2024		337		(64)			(64)		273	273			
100062992	ZION	IL		07/01/2021		1,360		2			2		1,361	1,361			
100102171	NEWPORT NEWS	VA		04/14/2023		223		(35)			(35)		187	187			
100086015	SAINT PETERSBURG	FL		09/02/2022		2,050		(88)			(88)		1,963	1,963			
100091537	TRENTON	NJ		01/20/2023		320		(29)			(29)		291	291			
100023290	LEXINGTON	KY		08/16/2018		1,118		(37)			(37)		1,081	1,081			
100119821	WINTER HAVEN	FL		08/08/2023		329		(28)			(28)		301	301			
100061107	ST LOUIS	MO		06/01/2021		1,129		10			10		1,139	1,139			
100031072	DINUBA	CA		03/29/2019		597		56			56		653	653			
100000626	CAMBY	IN		09/27/2016		734		28			28		762	762			
100044255	SWEDESBORO	NJ		08/19/2020		536		131			131		667	667			
100131715	AMELIA COURT HOUSE	VA		10/06/2023		5,795		45			45		5,839	5,839			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		745		(73)			(73)		672	672			
100174162	CHICAGO	IL		10/31/2024		297		(43)			(43)		255	255			
100107952	CIBOLO	TX		06/29/2023		491		(1)			(1)		489	489			
100064836	NAVARRE	FL		07/14/2021		774		(78)			(78)		697	697			
100062917	HAMILTON	NJ		07/01/2021		758		(10)			(10)		749	749			
100116363	SMITHFIELD	NC		07/20/2023		(566)		1,111			1,111		545	545			
100101018	WESTWOOD	CA		04/28/2023		601		227			227		828	828			
100069484	CEDARVILLE	OH		09/01/2021		824		(19)			(19)		805	805			
100086498	WICHITA	KS		09/30/2022		935		(47)			(47)		888	888			
100127942	MORRISTOWN	TN		09/08/2023		2,288		40			40		2,328	2,328			
100174453	PEARLAND	TX		10/31/2024		687		(81)			(81)		606	606			
100137358	NORTH TONAWANDA	NY		12/01/2023		230		(46)			(46)		185	185			
100028673	NEW DURHAM	NH		10/26/2018		714		23			23		737	737			
100143056	COLUMBIA	SC		02/14/2024		229		(55)			(55)		174	174			
100066808	LAWNSIDE	NJ		08/02/2021		544		2			2		546	546			
100069649	TWENTYNINE PALMS	CA		09/01/2021		772		(5)			(5)		767	767			
100077668	MINDEN	LA		01/03/2022		527		(25)			(25)		502	502			
100018331	BERLIN	CT		06/27/2018		1,069		(47)			(47)		1,022	1,022			
100165690	EASTPORT	ME		08/29/2024		494		(50)			(50)		444	444			
100101615	LAFAYETTE	IN		04/26/2023		363		(26)			(26)		338	338			
100048135	OREGON CITY	OR		11/20/2020		2,632		(307)			(307)		2,325	2,325			
100141480	ECORSE	MI		01/30/2024		341		(35)			(35)		306	306			
100113048	NORTH LAS VEGAS	NV		06/29/2023		775		580			580		1,355	1,355			
100133990	BUFFALO	NY		10/25/2023		312		(18)			(18)		294	294			
100176942	HOLLYWOOD	FL		11/15/2024		764		(65)			(65)		699	699			
100018143	BLACKSBURG	VA		06/08/2018		761		(43)			(43)		718	718			
100011269	LEVITTOWN	PA		12/23/2016		2,230		315			315		2,545	2,545			
100024351	ALBUQUERQUE	NM		09/20/2018		738		(56)			(56)		683	683			
100060534	ANTIOCH	TN		06/01/2021		1,052		10			10		1,062	1,062			
100139094	SAN JUAN	TX		12/28/2023		281		(69)			(69)		211	211			
100130225	PANAMA CITY	FL		11/15/2023		298		(74)			(74)		225	225			
100030187	OXON HILL	MD		12/20/2018		417		142			142		559	559			
100174917	INDIANAPOLIS	IN		10/31/2024		329		(61)			(61)		268	268			
100055760	WINSTON SALEM	NC		03/23/2021		601		(136)			(136)		465	465			
100133182	WINSTON SALEM	NC		11/29/2023		295		39			39		334	334			
100086500	JOHNSBURG	IL		09/30/2022		953		(12)			(12)		942	942			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045312	BONANZA	OR		11/25/2020		427		(56)			(56)		371	371			
100126562	LANCASTER	CA		08/30/2023		2,005		288			288		2,293	2,293			
100133232	LAS VEGAS	NV		11/29/2023		207		88			88		296	296			
100069243	VAN BUREN	AR		09/01/2021		1,071		(23)			(23)		1,048	1,048			
100010804	REDLANDS	CA		12/23/2016		2,599		123			123		2,722	2,722			
100013212	MIAMI	FL		05/25/2017		446		125			125		571	571			
100020388	ANOKA	MN		07/27/2018		755		(57)			(57)		697	697			
100024815	UPPER MARLBORO	MD		09/20/2018		2,442		256			256		2,698	2,698			
100030287	SAYLORSBURG	PA		12/20/2018		560		159			159		719	719			
100116979	PINEVILLE	NC		07/20/2023		438		281			281		719	719			
100016432	LOVELAND	CO		04/05/2018		812		(33)			(33)		779	779			
100065215	CARY	NC		07/14/2021		3,271		(76)			(76)		3,195	3,195			
100017604	KISSIMMEE	FL		04/26/2018		512		105			105		617	617			
100054685	OCALA	FL		03/23/2021		1,824		(237)			(237)		1,587	1,587			
100057576	MEMPHIS	TN		06/30/2021		708		(25)			(25)		683	683			
100047602	ATLANTIC CITY	NJ		11/20/2020		598		(16)			(16)		583	583			
100165927	TULLAHOMA	TN		09/06/2024		351		(41)			(41)		310	310			
100043152	SOUTH ELGIN	IL		05/28/2020		1,221		280			280		1,501	1,501			
100149837	AKRON	OH		04/29/2024		324		(46)			(46)		279	279			
100172640	HIALEAH	FL		10/24/2024		554		(54)			(54)		499	499			
100138070	BAKERSFIELD	CA		12/13/2023		1,332		(19)			(19)		1,313	1,313			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		775		57			57		831	831			
100028938	CHICAGO	IL		10/26/2018		511		110			110		621	621			
100068390	CLEBURNE	TX		08/25/2021		791		(45)			(45)		746	746			
100057765	CHANDLER	AZ		06/30/2021		792		(45)			(45)		747	747			
100054440	ORLANDO	FL		03/23/2021		713		(81)			(81)		632	632			
100134690	DEARBORN HEIGHTS	MI		10/30/2023		354		(24)			(24)		329	329			
100117020	JACKSON	TN		07/20/2023		431		202			202		633	633			
100153081	COLUMBUS	OH		06/27/2024		453		(80)			(80)		374	374			
100061304	VINELAND	NJ		06/01/2021		2,362		15			15		2,377	2,377			
100111251	KENOSHA	WI		06/29/2023		480		(111)			(111)		369	369			
100079044	NORFOLK	VA		02/24/2022		398		(25)			(25)		373	373			
100024283	LEANDER	TX		09/20/2018		822		(43)			(43)		779	779			
100024484	LOWELL	MA		09/20/2018		526		16			16		542	542			
100043277	MADISONVILLE	TN		08/13/2020		224		(34)			(34)		191	191			
100145789	HOUSTON	TX		05/08/2024		724		(84)			(84)		640	640			
100174757	KNOXVILLE	TN		10/31/2024		703		(83)			(83)		620	620			
100077447	MADISON	TN		01/03/2022		911		(36)			(36)		875	875			
100116299	SUGAR LAND	TX		07/20/2023		464		519			519		983	983			
100129885	OLD FORGE	PA		09/27/2023		319		(11)			(11)		308	308			
100112237	WAUKESHA	WI		06/29/2023		567		396			396		963	963			
100133354	KISSIMMEE	FL		11/21/2023		325		(12)			(12)		314	314			
100113750	HARMONY	PA		06/29/2023		2,132		358			358		2,490	2,490			
100118880	MOORE	OK		08/30/2023		310		(64)			(64)		245	245			
100031866	COLTON	CA		03/29/2019		533		216			216		750	750			
100112458	EAST AMHERST	NY		06/29/2023		227		236			236		463	463			
100113808	UPPER MARLBORO	MD		06/29/2023		1,748		492			492		2,240	2,240			
100112319	POWER	MT		06/29/2023		551		(34)			(34)		517	517			
100113270	JAMAICA	NY		06/29/2023		2,069		497			497		2,566	2,566			
100184454	PLACENTIA	CA		12/17/2024		715		(75)			(75)		640	640			
100064990	RANSON	WV		07/14/2021		933		(72)			(72)		861	861			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031477	CHICAGO	IL		03/29/2019		1,363		211			211		1,574	1,574			
100061870	LANSING	IL		07/01/2021		1,098		(4)			(4)		1,094	1,094			
100185956	WEST CHESTER	PA		12/26/2024		351		(20)			(20)		330	330			
100111621	PLANT CITY	FL		06/29/2023		510		155			155		664	664			
100054100	BENNINGTON	VT		03/23/2021		433		4			4		437	437			
100061899	EASLEY	SC		07/01/2021		800		(26)			(26)		774	774			
100012242	MIAMI	FL		04/28/2017		404		225			225		629	629			
100079504	REISTERSTOWN	MD		04/25/2022		462		72			72		535	535			
100081030	WASILLA	AK		03/18/2022		718		86			86		803	803			
100053864	SAN ANTONIO	NM		03/23/2021		624		(34)			(34)		590	590			
100045459	GRAND BAY	AL		11/25/2020		317		40			40		358	358			
100067348	CASTALIA	NC		08/02/2021		797		43			43		840	840			
100141465	BUFFALO GROVE	IL		01/30/2024		223		(22)			(22)		201	201			
100068323	CLEARWATER	FL		08/25/2021		762		(86)			(86)		675	675			
100030655	VANCE	AL		04/09/2019		1,242		114			114		1,356	1,356			
100026883	NAPLES	FL		09/26/2018		701		397			397		1,098	1,098			
100062504	MESQUITE	TX		07/01/2021		761		(29)			(29)		732	732			
100028995	SUSANVILLE	CA		10/26/2018		432		52			52		484	484			
100024323	LONG BEACH	CA		09/20/2018		1,093		(36)			(36)		1,057	1,057			
100141958	AMSTERDAM	NY		02/29/2024		301		(77)			(77)		224	224			
100112772	HANFORD	CA		06/29/2023		2,321		166			166		2,487	2,487			
100158475	ORLANDO	FL		07/10/2024		502		(43)			(43)		459	459			
100133935	COLLINGDALE	PA		10/25/2023		527		(30)			(30)		497	497			
100126507	MABELVALE	AR		08/30/2023		(312)		691			691		379	379			
100175842	DOLTON	IL		11/12/2024		(197)		514			514		318	318			
100146286	COLORADO SPRINGS	CO		03/19/2024		685		(72)			(72)		613	613			
100025100	FRANKLIN PARK	IL		09/20/2018		597		60			60		657	657			
100113718	GRANDY	NC		06/29/2023		311		51			51		362	362			
100066766	MOUNT LAUREL	NJ		08/02/2021		719		(25)			(25)		694	694			
100081436	KINGMAN	AZ		03/18/2022		799		55			55		854	854			
100044903	PROVIDENCE	RI		11/19/2020		448		381			381		828	828			
100011465	ESTERO	FL		12/23/2016		1,720		555			555		2,275	2,275			
100020155	FORNEY	TX		07/17/2018		782		(51)			(51)		731	731			
100023622	PHOENIX	AZ		09/04/2018		722		(122)			(122)		600	600			
100103114	HAZEL CREST	IL		04/21/2023		353		(25)			(25)		328	328			
100175918	PINEVILLE	NC		11/14/2024		821		(144)			(144)		678	678			
100115205	KANSAS CITY	MO		07/17/2023		338		(17)			(17)		321	321			
100165602	WAXAHACHIE	TX		10/04/2024		314		(97)			(97)		216	216			
100053765	BUFORD	GA		03/23/2021		866		(127)			(127)		739	739			
100081087	OMAHA	NE		03/18/2022		776		100			100		876	876			
100023558	SARASOTA	FL		09/04/2018		3,677		(43)			(43)		3,634	3,634			
100043253	QUEENS VILLAGE	NY		08/13/2020		152		(18)			(18)		134	134			
100028396	PAWTUCKET	RI		10/26/2018		552		327			327		879	879			
100111807	NEWBURGH	NY		06/29/2023		19		618			618		638	638			
100060091	MERCED	CA		06/25/2021		758		(43)			(43)		715	715			
100112472	LITTLESTOWN	PA		06/29/2023		381		361			361		742	742			
100133125	CHICAGO	IL		11/29/2023		3,631		50			50		3,680	3,680			
100165733	MIAMI	FL		08/29/2024		296		(79)			(79)		217	217			
100154672	WAYNESBORO	PA		07/19/2024		376		(5)			(5)		371	371			
100126768	STREETSBORO	OH		08/30/2023		1,563		653			653		2,216	2,216			
100090093	HASTINGS	FL		01/13/2023		300		(50)			(50)		250	250			

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100057939	FORT WORTH	TX		06/30/2021		924		(27)			(27)		897	897			
100065057	DURHAM	NC		07/14/2021		782		(54)			(54)		728	728			
100030798	DURHAM	NC		04/09/2019		388		122			122		510	510			
100055368	DEKALB	IL		03/23/2021		729		(68)			(68)		662	662			
100079626	MYRTLE BEACH	SC		04/08/2022		410		(32)			(32)		379	379			
100129966	CHICAGO	IL		09/27/2023		108		182			182		290	290			
100065222	LAFAYETTE	LA		07/14/2021		800		(31)			(31)		769	769			
100146682	CHICAGO HEIGHTS	IL		03/20/2024		226		(33)			(33)		192	192			
100062727	RIVERVIEW	FL		07/01/2021		4,689		(83)			(83)		4,606	4,606			
100138352	PAULSBORO	NJ		12/18/2023		214		(34)			(34)		180	180			
100157755	FONTANA	CA		07/02/2024		656		(70)			(70)		586	586			
100128073	LOUISVILLE	KY		09/08/2023		362		14			14		377	377			
100116982	PINEVILLE	NC		07/20/2023		429		290			290		719	719			
100079307	APOPKA	FL		02/28/2022		690		5			5		695	695			
100063416	RAWLINS	WY		07/01/2021		1,209		(37)			(37)		1,172	1,172			
100113399	CHICAGO	IL		06/29/2023		288		506			506		794	794			
100154751	WAYNESBORO	PA		07/19/2024		375		(4)			(4)		371	371			
100173823	FORT MYERS	FL		10/31/2024		837		(74)			(74)		763	763			
100176064	READING	PA		12/20/2024		466		(55)			(55)		411	411			
100133431	BALTIMORE	MD		10/19/2023		251		(44)			(44)		207	207			
100018160	LEHIGH ACRES	FL		06/08/2018		759		(50)			(50)		709	709			
100120852	ROSEVILLE	MI		08/25/2023		284		(38)			(38)		247	247			
100013448	PHOENIX	AZ		05/25/2017		498		12			12		510	510			
100136242	PROSPERITY	SC		11/20/2023		4,618		79			79		4,697	4,697			
100113382	RANDALLSTOWN	MD		06/29/2023		1,851		269			269		2,120	2,120			
100013815	MIAMI	FL		05/25/2017		461		60			60		521	521			
100060970	FRESNO	CA		06/01/2021		1,072		10			10		1,082	1,082			
100167044	FLAGLER BEACH	FL		09/13/2024		300		(34)			(34)		266	266			
100069670	HEMET	CA		09/01/2021		536		17			17		553	553			
100025833	HIALEAH	FL		09/20/2018		748		3			3		752	752			
100184436	RICHMOND	VA		12/17/2024		469		(88)			(88)		381	381			
100126579	MORRILL	ME		08/30/2023		1,443		(346)			(346)		1,098	1,098			
100178164	WILDOMAR	CA		11/19/2024		718		(70)			(70)		648	648			
100133459	INDIANAPOLIS	IN		10/19/2023		291		(43)			(43)		248	248			
100076473	ST PETERSBURG	FL		12/21/2021		983		(203)			(203)		780	780			
100038360	FOUNTAIN	CO		11/15/2019		788		(81)			(81)		707	707			
100111126	HIGHLANDS RANCH	CO		06/29/2023		898		87			87		985	985			
100102589	RENO	NV		06/07/2023		394		28			28		422	422			
100118042	HAMILTON	NJ		07/20/2023		811		344			344		1,155	1,155			
100076312	SALEM	OR		01/07/2022		845		(37)			(37)		809	809			
100053742	MADRID	IA		03/23/2021		1,776		(162)			(162)		1,614	1,614			
100153402	HAMMOND	IN		05/30/2024		289		(20)			(20)		269	269			
100044503	UNION CITY	CA		11/19/2020		1,595		81			81		1,677	1,677			
100000514	PHOENIX	AZ		09/27/2016		4,839		430			430		5,269	5,269			
100111268	BRIDGETON	MO		06/29/2023		1,780		83			83		1,863	1,863			
100075591	PARMA	OH		12/01/2021		586		(57)			(57)		529	529			
100186222	EDWARDSVILLE	PA		12/27/2024		302		(38)			(38)		263	263			
100176175	PITTSBURGH	PA		12/20/2024		291		(41)			(41)		250	250			
100108350	FLORENCE	NJ		05/25/2023		320		(31)			(31)		290	290			
100101811	SCRANTON	PA		03/31/2023		398		(16)			(16)		382	382			
100061290	SAUK RAPIDS	MN		06/01/2021		1,530		8			8		1,539	1,539			

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100070651	UNION GROVE	WI		10/01/2021		1,035		(23)			(23)		1,012	1,012			
100071760	JACKSONVILLE	FL		10/14/2021		657		(63)			(63)		595	595			
100062702	HOUSTON	TX		07/01/2021		1,096		(29)			(29)		1,067	1,067			
100024198	FORT WORTH	TX		09/20/2018		961		(50)			(50)		910	910			
100013203	FRESNO	CA		05/25/2017		425		77			77		502	502			
100062965	LAREDO	TX		07/01/2021		535		(15)			(15)		520	520			
100112153	BRADFORD	NH		06/29/2023		230		141			141		370	370			
100028772	OCALA	FL		10/26/2018		394		162			162		557	557			
100110771	MONROE	GA		08/11/2023		307		(77)			(77)		230	230			
100043694	TAFT	CA		08/13/2020		288		(19)			(19)		268	268			
100111294	JACKSONVILLE	FL		06/29/2023		880		118			118		997	997			
100161820	PHILADELPHIA	PA		07/31/2024		295		(18)			(18)		277	277			
100013314	MESA	AZ		05/25/2017		454		60			60		514	514			
100101792	GRAND RAPIDS	MI		03/31/2023		358		(20)			(20)		338	338			
100013195	PERRIS	CA		05/25/2017		368		169			169		537	537			
100065090	STATESVILLE	NC		07/14/2021		797		(50)			(50)		747	747			
100149947	SALEM	NJ		06/07/2024		289		(38)			(38)		251	251			
100110770	MONROE	GA		08/11/2023		306		(76)			(76)		230	230			
100024670	MIAMI	FL		09/20/2018		477		49			49		526	526			
100133840	GREENWOOD	IN		10/20/2023		309		(18)			(18)		292	292			
100014905	ANDOVER	MN		11/21/2017		996		62			62		1,057	1,057			
100151769	TAMPA	FL		05/10/2024		299		(43)			(43)		256	256			
100013929	MIRAMAR	FL		05/25/2017		422		(11)			(11)		412	412			
100120794	NEWFIELD	NJ		08/25/2023		346		(59)			(59)		286	286			
100044202	OLIVEHURST	CA		08/19/2020		593		92			92		685	685			
100071723	LUBBOCK	TX		10/14/2021		675		(71)			(71)		605	605			
100119696	DOLTON	IL		08/08/2023		351		(20)			(20)		331	331			
100075804	KNOXVILLE	TN		12/01/2021		489		(17)			(17)		472	472			
100054886	CRESTON	OH		03/23/2021		592		(87)			(87)		505	505			
100043937	DINUBA	CA		08/19/2020		644		(118)			(118)		526	526			
100061976	COXS CREEK	KY		07/01/2021		692		(16)			(16)		676	676			
100109999	TRENTON	NJ		06/22/2023		(19)		351			351		332	332			
100147233	ST. PETERSBURG	FL		03/28/2024		328		(11)			(11)		317	317			
100067000	HARLINGEN	TX		08/02/2021		813		14			14		827	827			
100131866	NEW LONDON	CT		10/06/2023		252		(41)			(41)		211	211			
100117833	HOUSTON	TX		07/20/2023		255		(28)			(28)		227	227			
100136802	PHILADELPHIA	PA		11/27/2023		270		(16)			(16)		254	254			
100128844	HARMONY	PA		09/21/2023		355		(10)			(10)		345	345			
100138064	HOLLY	MI		12/13/2023		404		(2)			(2)		403	403			
100138135	UPPER DARBY	PA		12/14/2023		2,010		(56)			(56)		1,954	1,954			
100170487	BOISE	ID		10/09/2024		168		3			3		171	171			
100077985	BOYNTON BEACH	FL		02/18/2022		662		(165)			(165)		497	497			
100103178	CALUMET CITY	IL		04/21/2023		343		(15)			(15)		327	327			
100129897	KANSAS CITY	MO		09/27/2023		343		(15)			(15)		328	328			
100115127	CINCINNATI	OH		07/17/2023		329		(20)			(20)		310	310			
100155528	STOCKTON	CA		06/18/2024		585		(98)			(98)		487	487			
100173506	GREENVILLE	NC		10/29/2024		318		(36)			(36)		282	282			
100175880	PHILADELPHIA	PA		11/12/2024		313		(25)			(25)		288	288			
100064788	PINEHURST	TX		07/14/2021		811		(87)			(87)		724	724			
100128011	KNOXVILLE	TN		09/08/2023		459		41			41		500	500			
100076189	LAKE CHARLES	LA		01/07/2022		707		(34)			(34)		673	673			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013844	LAS VEGAS	NV		05/25/2017		455		4			4		459	459			
100116951	PERRIS	CA		07/20/2023		509		342			342		852	852			
100156080	PALM BAY	FL		06/18/2024		307		(63)			(63)		244	244			
100079813	CYPRESS	TX		04/25/2022		603		(163)			(163)		440	440			
100024683	MONTGOMRY VLG	MD		09/20/2018		2,184		608			608		2,793	2,793			
100011680	KISSIMMEE	FL		03/08/2017		1,973		406			406		2,379	2,379			
100143445	HILLIARD	FL		02/16/2024		300		(63)			(63)		237	237			
100071839	ABILENE	TX		10/14/2021		663		(70)			(70)		594	594			
100159559	LUBBOCK	TX		07/15/2024		336		(103)			(103)		233	233			
100112816	CHICAGO	IL		06/29/2023		1,710		258			258		1,968	1,968			
100174576	HOUSTON	TX		10/31/2024		343		(60)			(60)		283	283			
100063010	WARWICK	RI		07/01/2021		1,131		(5)			(5)		1,126	1,126			
100109948	CINCINNATI	OH		06/22/2023		306		(20)			(20)		285	285			
100130159	LAKE MARY	FL		11/15/2023		313		(53)			(53)		260	260			
100166368	TRENTON	NJ		10/24/2024		362		(8)			(8)		353	353			
100129765	FORT PIERCE	FL		09/27/2023		291		(1)			(1)		290	290			
100173076	CORPUS CHRISTI	TX		10/25/2024		428		(47)			(47)		381	381			
100116391	PETOSKEY	MI		07/20/2023		2,754		83			83		2,838	2,838			
100091416	COSBY	TN		02/22/2023		335		(1)			(1)		333	333			
100153484	PHILADELPHIA	PA		05/30/2024		271		(23)			(23)		248	248			
100149759	LIBERTY	NY		04/26/2024		309		(14)			(14)		295	295			
100079009	PHILADELPHIA	PA		02/24/2022		676		(16)			(16)		660	660			
100173923	COLUMBIA	MO		10/31/2024		368		(31)			(31)		337	337			
100099878	COLORADO SPRINGS	CO		03/28/2023		29,552		(6)	29,456		(29,461)		90	90			
100014343	NEW BRUNSWICK	NJ		09/27/2017		914		415			415		1,329	1,329			
100036007	TOMBALL	TX		08/27/2019		501		(66)			(66)		435	435			
100084796	HENDERSON	NV		08/02/2022		1,008		(47)			(47)		961	961			
100185890	LANCASTER	OH		12/26/2024		332		(41)			(41)		291	291			
100054128	CROSBY	MN		03/23/2021		519		(64)			(64)		455	455			
100171119	HOUSTON	TX		11/22/2024		336		(33)			(33)		302	302			
100100257	WOODRIDGE	NY		03/17/2023		300		(19)			(19)		281	281			
100113431	SCOTTSDALE	AZ		06/29/2023		2,259		264			264		2,523	2,523			
100060745	CANAL WINCHESTER	OH		06/01/2021		285		(2)			(2)		284	284			
100025378	CHICAGO	IL		09/20/2018		719		66			66		785	785			
100026008	ALBRIGHTSVILLE	PA		09/20/2018		217		398			398		615	615			
100136166	BAKERSFIELD	CA		12/18/2023		681		(57)			(57)		624	624			
100154507	GOLDSBORO	NC		06/14/2024		295		(53)			(53)		242	242			
100149892	GEORGETOWN	TX		04/29/2024		355		22			22		378	378			
100178071	PORT ORCHARD	WA		11/19/2024		623		(115)			(115)		507	507			
100000472	FORT KENT	ME		09/27/2016		232		(54)			(54)		178	178			
100067147	NORTH MIAMI	FL		08/02/2021		1,418		53			53		1,471	1,471			
100011450	HOMESTEAD	FL		12/23/2016		187		404			404		591	591			
100011456	RICHMOND	VA		01/27/2017		250		18			18		269	269			
100173929	KANSAS CITY	KS		10/31/2024		355		(48)			(48)		308	308			
100028041	ADDISON	IL		10/26/2018		720		(6)			(6)		714	714			
100012972	LAS VEGAS	NV		05/25/2017		414		137			137		551	551			
100054964	ELLWOOD CITY	PA		03/23/2021		530		(160)			(160)		370	370			
100111001	OVIEDO	FL		06/29/2023		307		300			300		608	608			
100054167	TOLEDO	OH		03/23/2021		408		3			3		411	411			
100101089	PHILADELPHIA	PA		04/28/2023		456		167			167		623	623			
100066423	PALMYRA	NY		08/02/2021		776		(9)			(9)		767	767			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060721	NEENAH	WI		06/01/2021		1,516		13			13		1,528	1,528			
100127933	LEXINGTON	KY		09/08/2023		378		35			35		413	413			
100024220	SAINT CLOUD	FL		09/20/2018		766		(52)			(52)		715	715			
100179637	BALTIMORE	MD		11/21/2024		478		(2)			(2)		476	476			
100114502	REMSEN	NY		06/29/2023		246		34			34		280	280			
100024115	RIVERSIDE	CA		09/10/2018		4,420		(143)			(143)		4,278	4,278			
100175852	WILKES-BARRE	PA		11/12/2024		(107)		399			399		293	293			
100054448	LONDONDERRY	NH		03/23/2021		376		(97)			(97)		279	279			
100159625	TUCSON	AZ		07/15/2024		659		(90)			(90)		569	569			
100068335	CATONSVILLE	MD		08/25/2021		661		(69)			(69)		593	593			
100053660	VANCEBORO	NC		03/23/2021		1,032		(133)			(133)		899	899			
100017787	PEORIA	AZ		04/26/2018		706		216			216		922	922			
100118976	HAGERSTOWN	MD		07/27/2023		295		(46)			(46)		249	249			
100136783	KANSAS CITY	MO		11/27/2023		320		(16)			(16)		304	304			
100149777	WATERLOO	NY		04/26/2024		279		(12)			(12)		267	267			
100132400	MEMPHIS	TN		11/03/2023		315		39			39		355	355			
100028189	FORT LAUDERDALE	FL		10/26/2018		751		(71)			(71)		681	681			
100158565	LIBERTY	SC		07/10/2024		333		(57)			(57)		276	276			
100026165	CAPITOL HEIGHTS	MD		09/20/2018		482		(24)			(24)		458	458			
100067850	MEMPHIS	TN		09/23/2021		716		(98)			(98)		618	618			
100130026	LUFKIN	TX		09/27/2023		317		(21)			(21)		296	296			
100030833	GRAND PRAIRIE	TX		04/09/2019		479		151			151		630	630			
100134011	BALTIMORE	MD		10/25/2023		312		(20)			(20)		292	292			
100103787	KANSAS CITY	MO		05/10/2023		364		(16)			(16)		348	348			
100067862	NEW BRUNSWICK	NJ		09/23/2021		709		(66)			(66)		643	643			
100146706	LAREDO	TX		03/20/2024		422		(49)			(49)		373	373			
100117190	DAVENPORT	FL		07/20/2023		601		349			349		950	950			
100159866	GREENACRES	FL		08/16/2024		305		(91)			(91)		215	215			
100155537	ROYAL PALM BEACH	FL		06/18/2024		708		(70)			(70)		639	639			
100032162	ANAHEIM	CA		03/29/2019		549		339			339		887	887			
100113072	HANOVER	PA		06/29/2023		113		375			375		488	488			
100024185	AZLE	TX		09/20/2018		740		(43)			(43)		697	697			
100127189	WOODLAND HILLS	UT		08/30/2023		3,376		685			685		4,061	4,061			
100146097	MANSFIELD	TX		03/19/2024		713		(98)			(98)		614	614			
100114176	AUBURN	AL		06/29/2023		2,210		(61)			(61)		2,149	2,149			
100137494	SAINT CLOUD	MN		01/11/2024		326		(69)			(69)		257	257			
100114308	DENVER	CO		06/29/2023		112		355			355		468	468			
100049625	JACKSONVILLE	FL		11/20/2020		605		(126)			(126)		479	479			
100103429	GOSHEN	IN		06/16/2023		296		(64)			(64)		232	232			
100032120	ANTIOCH	CA		03/29/2019		1,993		114			114		2,107	2,107			
100109919	LANSING	IL		06/22/2023		370		(15)			(15)		354	354			
100171149	TWIN LAKES	WI		11/22/2024		338		(26)			(26)		312	312			
100075747	OCALA	FL		12/01/2021		241		5			5		246	246			
100023553	FORT WORTH	TX		09/04/2018		940		(71)			(71)		869	869			
100175466	PLEASANTON	TX		12/23/2024		131		(33)			(33)		98	98			
100024505	CHICAGO	IL		09/20/2018		10,568		3,702			3,702		14,271	14,271			
100099807	SCRANTON	PA		02/28/2023		352		(16)			(16)		336	336			
100024871	OROVILLE	CA		09/20/2018		265		78			78		344	344			
100064908	REYNOLDSBURG	OH		07/14/2021		865		(75)			(75)		790	790			
100076745	AUBURN	CA		12/30/2021		978		(235)			(235)		743	743			
100101944	RIVERDALE	GA		04/14/2023		415		3			3		418	418			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		435		(47)			(47)		388	388			
100144534	CORPUS CHRISTI	TX		04/26/2024		317		(92)			(92)		224	224			
100128740	BALTIMORE	MD		09/21/2023		334		(38)			(38)		296	296			
100138673	TAMPA	FL		02/02/2024		265		(68)			(68)		197	197			
100113952	BOSSIER CITY	LA		06/29/2023		540		42			42		581	581			
100065176	DEPTFORD	NJ		07/14/2021		827		(39)			(39)		788	788			
100108064	HOUSTON	TX		05/24/2023		549		(25)			(25)		524	524			
100111494	LA JOLLA	CA		06/29/2023		27		736			736		764	764			
100090626	MILLVILLE	NJ		12/29/2022		2,378		(2,015)			(2,015)		363	363			
100049303	FRESNO	CA		11/20/2020		937		(114)			(114)		822	822			
100111949	STUART	FL		06/29/2023		252		466			466		718	718			
100031698	VALLEJO	CA		03/29/2019		921		22			22		944	944			
100127289	BIRMINGHAM	AL		08/30/2023		229		626			626		856	856			
100078988	WILMINGTON	NC		02/24/2022		684		4			4		688	688			
100079561	CHICAGO	IL		04/25/2022		1,562		30			30		1,592	1,592			
100067600	COLUMBUS	GA		09/23/2021		708		(87)			(87)		621	621			
100177991	ONTARIO	CA		11/19/2024		1,332		(70)			(70)		1,261	1,261			
100031995	CHULA VISTA	CA		03/29/2019		537		136			136		673	673			
100153959	BELLEVIEW	FL		06/05/2024		291		(37)			(37)		254	254			
100062289	FAYETTEVILLE	NC		07/01/2021		834		(17)			(17)		817	817			
100184499	VILLA RICA	GA		12/17/2024		630		(19)			(19)		611	611			
100146198	MILTON	FL		03/19/2024		642		(68)			(68)		573	573			
100164947	PHILADELPHIA	PA		08/28/2024		305		(13)			(13)		292	292			
100032122	OXNARD	CA		03/29/2019		2,951		98			98		3,050	3,050			
100047430	ROSELLE	IL		11/20/2020		588		(97)			(97)		491	491			
100129978	FAIRBORN	OH		09/27/2023		277		(26)			(26)		251	251			
100029121	LAS VEGAS	NV		10/26/2018		444		21			21		465	465			
100031891	GREENACRES	FL		03/29/2019		790		187			187		977	977			
100117976	MARIETTA	GA		07/20/2023		288		(36)			(36)		252	252			
100109864	CLEVELAND	OH		06/22/2023		340		(21)			(21)		319	319			
100088805	HOOD RIVER	OR		11/15/2022		217		(33)			(33)		184	184			
100136627	LEXINGTON	NC		11/22/2023		329		(49)			(49)		281	281			
100067488	GREENSBORO	NC		09/23/2021		748		(82)			(82)		665	665			
100067546	HOUSTON	TX		09/23/2021		616		(37)			(37)		579	579			
100063105	FAIRBURN	GA		07/01/2021		808		(34)			(34)		773	773			
100072000	STOCKBRIDGE	GA		10/29/2021		498		(73)			(73)		425	425			
100065607	MORENO VALLEY	CA		07/28/2021		672		(71)			(71)		601	601			
100063287	GRAND RAPIDS	MN		07/01/2021		896		(32)			(32)		865	865			
100083233	HOUSTON	TX		05/10/2022		434		(111)			(111)		323	323			
100066913	CAMDEN	NJ		08/02/2021		845		3			3		849	849			
100043154	MABLETOWN	GA		05/28/2020		2,449		76			76		2,526	2,526			
100119778	STONE MOUNTAIN	GA		08/08/2023		118		(22)			(22)		96	96			
100112681	MANASSAS	VA		06/29/2023		1,496		22			22		1,518	1,518			
100109600	PETERSBURG	VA		06/14/2023		277		(47)			(47)		229	229			
100155780	SAN DIEGO	CA		06/18/2024		262		(34)			(34)		228	228			
100049557	HYATTSVILLE	MD		11/20/2020		2,440		(149)			(149)		2,291	2,291			
100045112	BURLINGTON	MA		11/19/2020		914		305			305		1,218	1,218			
100045668	EVERGREEN	CO		11/25/2020		1,438		(74)			(74)		1,364	1,364			
100032068	LOS ANGELES	CA		03/29/2019		1,113		558			558		1,671	1,671			
100141687	DECATUR	GA		01/30/2024		250		(53)			(53)		198	198			
100156014	SEMINOLE	FL		06/18/2024		337		(66)			(66)		272	272			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100073439	STROUDSBURG	PA		11/01/2021		876		19			19		895	895			
100147653	SHEBOYGAN	WI		04/04/2024		257		(50)			(50)		206	206			
100030757	NEW RICHMOND	WI		04/09/2019		61		206			206		267	267			
100030583	NEW BALTIMORE	MI		12/20/2018		3,497		36			36		3,533	3,533			
100110964	SOUTHAMPTON	PA		06/29/2023		481		244			244		726	726			
100084673	HALLANDALE BEACH	FL		08/02/2022		267		(80)			(80)		187	187			
100112155	MIAMI	FL		06/29/2023		253		468			468		722	722			
100013542	SACRAMENTO	CA		05/25/2017		450		42			42		492	492			
100013110	MINNEAPOLIS	MN		05/25/2017		471		18			18		489	489			
100045696	BEACH HAVEN	NJ		11/25/2020		516		(148)			(148)		368	368			
100062860	ANTIOCH	TN		07/01/2021		1,035		(24)			(24)		1,011	1,011			
100057672	OMAHA	NE		06/30/2021		761		(30)			(30)		732	732			
100031093	CHICAGO	IL		03/29/2019		866		(91)			(91)		775	775			
100134767	HOUSTON	TX		10/30/2023		185		91			91		276	276			
100044467	MIAMI	FL		11/19/2020		536		143			143		680	680			
100014374	SACRAMENTO	CA		09/27/2017		1,737		362			362		2,099	2,099			
100117950	HOUSTON	TX		07/20/2023		420		323			323		743	743			
100030639	BOYNTON BEACH	FL		04/09/2019		139		280			280		419	419			
100088964	PHOENIX	AZ		11/15/2022		216		(59)			(59)		158	158			
100031757	BANNING	CA		03/29/2019		924		38			38		962	962			
100134901	PHILADELPHIA	PA		10/30/2023		243		(19)			(19)		224	224			
100055853	BLUFFTON	SC		03/23/2021		670		(94)			(94)		576	576			
100143636	ARTESIA	NM		02/21/2024		314		(19)			(19)		295	295			
100100711	SACRAMENTO	CA		04/28/2023		671		50			50		721	721			
100175473	LAWRENCEVILLE	GA		12/23/2024		4,076		(76)			(76)		4,000	4,000			
100050228	VENETA	OR		11/20/2020		2,205		(567)			(567)		1,638	1,638			
100134039	JACKSON	TN		10/25/2023		280		(24)			(24)		256	256			
100150029	DETROIT	MI		06/07/2024		341		(36)			(36)		306	306			
100102517	HOLLYWOOD	FL		06/07/2023		391		11			11		403	403			
100030734	LOVELAND	OH		04/09/2019		1,447		467			467		1,914	1,914			
100064782	MEMPHIS	TN		07/14/2021		747		(81)			(81)		666	666			
100162327	MONTGOMERY	TX		08/06/2024		687		(90)			(90)		597	597			
100064108	LAWRENCE	KS		07/01/2021		830		29			29		859	859			
100119737	TRENTON	NJ		08/08/2023		43		266			266		309	309			
100061208	INDEPENDENCE	MO		06/01/2021		1,222		10			10		1,232	1,232			
100113462	MORENO VALLEY	CA		06/29/2023		723		664			664		1,386	1,386			
100012764	REYNOLDSBURG	OH		05/25/2017		550		217			217		767	767			
100141143	LATROBE	PA		01/30/2024		43		222			222		264	264			
100128056	MEMPHIS	TN		09/08/2023		693		(19)			(19)		673	673			
100111908	SAINT MICHAELS	MD		06/29/2023		235		199			199		433	433			
100144275	TRENTON	NJ		03/07/2024		291		(46)			(46)		246	246			
100099742	KANSAS CITY	MO		02/28/2023		354		(27)			(27)		327	327			
100134141	CITRUS HEIGHTS	CA		12/08/2023		287		(12)			(12)		275	275			
100143556	NORMAN	OK		02/21/2024		201		(19)			(19)		181	181			
100146780	LAS VEGAS	NV		03/20/2024		366		(98)			(98)		268	268			
100172810	FORT WORTH	TX		12/06/2024		321		(38)			(38)		284	284			
100089995	NUEVO	CA		01/13/2023		1,372		67			67		1,439	1,439			
100043363	WOODSTOCK VALLEY	CT		08/13/2020		456		18			18		474	474			
100109871	MORROW	GA		06/22/2023		342		(19)			(19)		323	323			
100064784	CANTONMENT	FL		07/14/2021		749		(82)			(82)		667	667			
100066748	MIDDLETOWN	PA		08/02/2021		603		(31)			(31)		573	573			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011289	ALBUQUERQUE	NM		12/23/2016		35		213			213		248	248			
100153462	MEMPHIS	TN		05/30/2024		392		(12)			(12)		380	380			
100108389	TROY	NY		05/25/2023		337		(11)			(11)		326	326			
100043719	CHANDLER	AZ		08/13/2020		424		(49)			(49)		375	375			
100126718	BALTIMORE	MD		08/30/2023		145		6			6		152	152			
100077645	RIVERDALE	GA		01/03/2022		755		(47)			(47)		708	708			
100043064	HYATTSVILLE	MD		05/28/2020		1,629		186			186		1,814	1,814			
100053919	NEW ORLEANS	LA		03/23/2021		602		(209)			(209)		393	393			
100049392	MIAMI	FL		11/20/2020		1,403		(159)			(159)		1,244	1,244			
100067801	IDALOU	TX		09/23/2021		706		(90)			(90)		616	616			
100061865	GREGORY	MI		07/01/2021		1,084		(28)			(28)		1,057	1,057			
100114367	LONGVILLE	LA		06/29/2023		188		14			14		201	201			
100108141	WINCHESTER	KY		05/24/2023		362		(40)			(40)		322	322			
100064915	GARLAND	TX		07/14/2021		728		(67)			(67)		661	661			
100101942	RIVERDALE	GA		04/14/2023		415		3			3		418	418			
100053890	PINSON	AL		03/23/2021		443		(87)			(87)		355	355			
100031249	RANCHO SANTA MARGARI	CA		03/29/2019		1,032		(751)			(751)		281	281			
100127394	MIAMI	FL		08/30/2023		157		13			13		170	170			
100158513	DOTHAN	AL		07/10/2024		313		(39)			(39)		274	274			
100075925	CADDO MILLS	TX		01/07/2022		1,107		(56)			(56)		1,051	1,051			
100067934	FAYETTEVILLE	NC		09/23/2021		866		(108)			(108)		757	757			
100084801	DEERFIELD BEACH	FL		08/02/2022		441		(54)			(54)		387	387			
100165585	CHICAGO	IL		10/04/2024		356		(64)			(64)		292	292			
100084807	PLANO	TX		08/02/2022		24,795		(302)			(302)		24,494	24,494			
100154957	RICHMOND	VA		07/19/2024		341		(36)			(36)		305	305			
100067685	SANDY SPRINGS	GA		09/23/2021		766		(19)			(19)		747	747			
100087311	MYRTLE BEACH	SC		10/25/2022		523		45			45		568	568			
100012960	LAMONT	CA		05/25/2017		352		247			247		599	599			
100067749	JACKSONVILLE	FL		09/23/2021		736		(78)			(78)		658	658			
100133497	WEST DEPTFORD	NJ		10/19/2023		1,614		(116)			(116)		1,498	1,498			
100060451	EL PASO	TX		06/01/2021		1,089		11			11		1,100	1,100			
100181620	PITTSBURGH	PA		12/09/2024		300		(28)			(28)		272	272			
100026282	MESA	AZ		09/20/2018		460		43			43		503	503			
100099797	SCRANTON	PA		02/28/2023		380		(16)			(16)		364	364			
100126406	BALTIMORE	MD		08/30/2023		309		(10)			(10)		299	299			
100161855	ALBANY	NY		07/31/2024		(3,343)		132			132		(3,211)	164		3,374	3,374
100138086	BALTIMORE	MD		12/13/2023		3,598		102			102		3,700	3,700			
100133068	HOUSTON	TX		11/29/2023		645		(13)			(13)		632	632			
100154898	CHICAGO HEIGHTS	IL		07/19/2024		295		(68)			(68)		227	227			
100078866	VIRGINIA BEACH	VA		02/24/2022		671		(46)			(46)		624	624			
100024074	CORONA	CA		09/10/2018		1,816		(88)			(88)		1,729	1,729			
100143747	GREENSBORO	NC		04/05/2024		321		(57)			(57)		264	264			
100067448	GARDINER	ME		09/23/2021		731		(91)			(91)		640	640			
100013828	HIALEAH	FL		05/25/2017		527		(1)			(1)		527	527			
100012169	THORNTON	CO		03/08/2017		552		37			37		590	590			
100129918	ROUND LAKE BEACH	IL		09/27/2023		327		(13)			(13)		314	314			
100101939	RIVERDALE	GA		04/14/2023		325		(57)			(57)		269	269			
100031303	JUPITER	FL		03/29/2019		1,195		219			219		1,415	1,415			
100135015	BETHLEHEM	PA		10/30/2023		266		(45)			(45)		222	222			
100053662	SAINT LOUIS	MO		03/23/2021		572		33			33		605	605			
100057727	ATHENS	GA		06/30/2021		699		(84)			(84)		615	615			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100136765	KANSAS CITY	KS		11/27/2023		306		(18)			(18)		288	288			
100109659	BALTIMORE	MD		06/14/2023		241		(34)			(34)		206	206			
100068108	WEST PALM BEACH	FL		08/25/2021		778		(42)			(42)		736	736			
100154576	JURUPA VALLEY	CA		06/14/2024		300		(52)			(52)		248	248			
100165357	FORT PIERCE	FL		08/29/2024		205		(34)			(34)		172	172			
100118099	LAS VEGAS	NV		07/20/2023		325		2			2		327	327			
100019685	PHOENIX	AZ		07/26/2018		608		(60)			(60)		548	548			
100078993	HOWELL	MI		02/24/2022		725							725	725			
100030922	LOS ANGELES	CA		04/09/2019		1,105		289			289		1,394	1,394			
100055333	WELLINGTON	FL		03/23/2021		507		(31)			(31)		477	477			
100175462	KANSAS CITY	MO		12/23/2024		321		(37)			(37)		284	284			
100172658	SICKLERVILLE	NJ		11/21/2024		310		(43)			(43)		267	267			
100086581	HOUSTON	TX		09/30/2022		394		(78)			(78)		316	316			
100140549	MOORESVILLE	NC		01/19/2024		20,378		(116)			(116)		20,262	20,262			
100113818	VERNON	NJ		06/29/2023		203		445			445		648	648			
100016418	ARLINGTON	TN		04/05/2018		802		(43)			(43)		758	758			
100118154	MISSOURI CITY	TX		07/20/2023		325		(59)			(59)		267	267			
100119026	LAKE ISABELLA	CA		07/27/2023		331		(35)			(35)		297	297			
100080187	BALTIMORE	MD		02/25/2022		723		(161)			(161)		562	562			
100169241	INDIANAPOLIS	IN		09/27/2024		344		(38)			(38)		306	306			
100025105	MIAMI	FL		09/20/2018		1,600		299			299		1,899	1,899			
100024916	BALTIMORE	MD		09/20/2018		567		85			85		652	652			
100066185	THEODORE	AL		08/02/2021		548		(6)			(6)		542	542			
100013934	SCHAUMBURG	IL		05/25/2017		3,823		610			610		4,433	4,433			
100060551	LILBURN	GA		06/01/2021		2,276		16			16		2,291	2,291			
100155848	PLANTATION	FL		06/18/2024		664		(48)			(48)		616	616			
100175733	CONIFER	CO		11/12/2024		745		(33)			(33)		712	712			
100181673	MILWAUKEE	WI		12/11/2024		275		(40)			(40)		236	236			
100108949	PILOT POINT	TX		05/31/2023		346		(96)			(96)		250	250			
100135006	TEXAS CITY	TX		10/30/2023		647		(30)			(30)		617	617			
100164145	INDIANAPOLIS	IN		08/21/2024		356		(20)			(20)		336	336			
100046876	EAST WINDSOR	NJ		11/20/2020		342		(168)			(168)		174	174			
100077804	BAKERSFIELD	CA		12/23/2021		684		(180)			(180)		504	504			
100112571	MOUNT LAUREL	NJ		06/29/2023		174		547			547		721	721			
100111993	RENO	NV		06/29/2023		470		544			544		1,014	1,014			
100099662	LIVE OAK	TX		04/06/2023		613		(52)			(52)		561	561			
100117636	WATERBURY	CT		07/20/2023		283		(2)			(2)		281	281			
100075912	BROOKWOOD	AL		01/07/2022		698		(41)			(41)		657	657			
100154566	SAN ANTONIO	TX		06/14/2024		212		26			26		238	238			
100169890	WILMER	AL		11/08/2024		266		(38)			(38)		227	227			
100092037	WILMINGTON	DE		02/09/2023		324		(13)			(13)		311	311			
100172754	MINERAL RIDGE	OH		12/06/2024		180		(34)			(34)		146	146			
100130032	BROOKLYN	MD		09/27/2023		308		(8)			(8)		299	299			
100111190	LAS VEGAS	NV		06/29/2023		213		452			452		665	665			
100126286	WILSON	NC		08/30/2023		277		(28)			(28)		249	249			
100111367	LIVERPOOL	PA		06/29/2023		292		59			59		351	351			
100145937	HANFORD	CA		03/19/2024		682		(61)			(61)		621	621			
100074974	TOLLESON	AZ		12/01/2021		816		(20)			(20)		795	795			
100083814	COMPTON	CA		07/12/2022		272		(4)			(4)		267	267			
100109981	CHICAGO	IL		06/22/2023		328		(25)			(25)		303	303			
100049079	NAPERVILLE	IL		11/20/2020		856		(126)			(126)		730	730			

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100141441	JEFFERSONVILLE	IN		01/30/2024		723		(35)			(35)		688	688			
100164702	ODESSA	FL		08/23/2024		690		(51)			(51)		639	639			
100134469	FORESTPORT	NY		10/30/2023		170		(43)			(43)		127	220		93	93
100025284	HIALEAH	FL		09/20/2018		1,070		243			243		1,313	1,313			
100126412	NEW ORLEANS	LA		08/30/2023		941		(44)			(44)		897	897			
100103850	KANSAS CITY	MO		05/10/2023		386		(17)			(17)		370	370			
100055771	ANN ARBOR	MI		03/23/2021		1,232		(181)			(181)		1,052	1,052			
100111112	NEW HAVEN	CT		06/29/2023		7		897			897		904	904			
100114653	PORT SAINT LUCIE	FL		06/29/2023		5,770		(169)			(169)		5,601	5,601			
100053511	BENSALEM	PA		03/23/2021		2,160		(314)			(314)		1,845	1,845			
100014263	FRESNO	CA		09/27/2017		140		277			277		417	417			
100163884	MILWAUKEE	WI		09/27/2024		281		(52)			(52)		229	229			
100066805	PHILADELPHIA	PA		08/02/2021		853		(2)			(2)		851	851			
100103879	ANDERSON	SC		05/10/2023		334		(22)			(22)		312	312			
100046353	TAMPA	FL		11/25/2020		348		(44)			(44)		304	304			
100154637	BURLEY	ID		07/19/2024		351		(22)			(22)		329	329			
100114492	FAIRFAX	VA		06/29/2023		1,573		156			156		1,728	1,728			
100115508	COLUMBIA	SC		07/17/2023		290		(52)			(52)		238	238			
100147204	FORT WORTH	TX		03/28/2024		324		(16)			(16)		308	308			
100132406	LA PUENTE	CA		11/03/2023		645		18			18		663	663			
100054410	HANOVER	VA		03/23/2021		393		47			47		440	440			
100146317	STUART	FL		03/19/2024		762		(83)			(83)		678	678			
100113358	POINT PLEASANT BE	NJ		06/29/2023		1,331		442			442		1,773	1,773			
100120815	WATERBURY	CT		08/25/2023		331		(25)			(25)		306	306			
100027936	SANTA MARIA	CA		10/26/2018		507		42			42		549	549			
100043170	RANCHO SANTA MARGARIT	CA		05/28/2020		1,147		(1)			(1)		1,146	1,146			
100066840	PENSACOLA	FL		08/02/2021		512		(3)			(3)		509	509			
100174434	BURLESON	TX		10/31/2024		730		(100)			(100)		629	629			
100117876	PHILADELPHIA	PA		07/20/2023		417		(17)			(17)		400	400			
100103427	WINSTON SALEM	NC		06/16/2023		306		(63)			(63)		243	243			
100110009	GREENVILLE	SC		06/23/2023		307		(15)			(15)		292	292			
100066483	BALTIMORE	MD		08/02/2021		1,043		(11)			(11)		1,032	1,032			
100129809	BAKERSFIELD	CA		09/27/2023		320		(56)			(56)		264	264			
100079262	JACKSONVILLE	FL		02/28/2022		2,309		(82)			(82)		2,227	2,227			
100156870	INDIANAPOLIS	IN		06/27/2024		315		(19)			(19)		296	296			
100175084	LOUISVILLE	KY		11/05/2024		188		(35)			(35)		153	153			
100026492	SACRAMENTO	CA		09/26/2018		196		469			469		664	664			
100155545	HAZLET	NJ		06/18/2024		214		(29)			(29)		185	185			
100101832	PORT JERVIS	NY		03/31/2023		295		(18)			(18)		277	277			
100109918	TRENTON	NJ		06/22/2023		311		(22)			(22)		289	289			
100099826	SAVANNAH	GA		02/28/2023		351		(12)			(12)		339	339			
100119706	BALTIMORE	MD		08/08/2023		353		(17)			(17)		336	336			
100049302	MOORESVILLE	NC		11/20/2020		670		(87)			(87)		583	583			
100116751	HOOVER	AL		07/20/2023		3,228		1,810			1,810		5,037	5,037			
100130042	LAKE CITY	FL		09/27/2023		1,571		(47)			(47)		1,524	1,524			
100064298	MINNEOLA	FL		07/01/2021		2,247		164			164		2,411	2,411			
100028092	PHILADELPHIA	PA		10/26/2018		496		34			34		529	529			
100029345	WINDER	GA		10/26/2018		453		61			61		513	513			
100149970	FORT WORTH	TX		06/07/2024		296		(63)			(63)		233	233			
100061902	CHICAGO	IL		07/01/2021		1,238		(36)			(36)		1,202	1,202			
100071758	HOUSTON	TX		10/14/2021		6,924		(419)			(419)		6,506	6,506			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013539	ANDERSON	IN		05/25/2017		606		129			129		735	735			
100018132	ORLANDO	FL		06/08/2018		769		(9)			(9)		761	761			
100155753	PEACHTREE CITY	GA		06/18/2024		312		(45)			(45)		267	267			
100012941	ARBUNDALE	FL		05/25/2017		463		92			92		554	554			
100011530	PROVIDENCE	RI		03/08/2017		369		488			488		857	857			
100100279	CLEVELAND	OH		03/24/2023		267		(41)			(41)		225	225			
100053997	SANTA MARIA	CA		03/23/2021		871		(178)			(178)		693	693			
100110008	DETROIT	MI		06/22/2023		502		(30)			(30)		472	472			
100089268	OAK PARK	MI		01/26/2023		402		(176)			(176)		226	226			
100115176	TRENTON	NJ		07/17/2023		(71)		374			374		303	303			
100139425	PITTSBURGH	PA		12/28/2023		93		(10)			(10)		83	83			
100028957	HILLSBORO	OR		10/26/2018		497		94			94		591	591			
100043374	HAINES CITY	FL		08/13/2020		1,707		141			141		1,848	1,848			
100151826	PHILADELPHIA	PA		05/10/2024		319		(50)			(50)		269	269			
100068126	ELKINS	AR		08/25/2021		524		(14)			(14)		510	510			
100045572	MILFORD	CT		11/25/2020		1,110		(55)			(55)		1,054	1,054			
100139640	PORT SAINT LUCIE	FL		12/28/2023		310		(18)			(18)		292	292			
100028377	BLUFFTON	SC		10/26/2018		894		24			24		918	918			
100025839	PALM COAST	FL		09/20/2018		408		63			63		471	471			
100010991	OSSEO	MI		12/23/2016		452		195			195		647	647			
100100061	LAKELAND	FL		03/28/2023		194		(40)			(40)		154	154			
100102553	PHILADELPHIA	PA		06/07/2023		322		(73)			(73)		249	249			
100060764	BALTIMORE	MD		06/01/2021		1,451		12			12		1,463	1,463			
100010845	LYONS	IL		12/23/2016		332		141			141		474	474			
100103699	TALLAHASSEE	FL		05/08/2023		284		(60)			(60)		224	224			
100060628	PHOENIX	AZ		06/01/2021		1,352		11			11		1,363	1,363			
100126358	SYRACUSE	NY		08/30/2023		131		144			144		275	275			
100116772	CORAL SPRINGS	FL		07/20/2023		(844)		1,567			1,567		723	723			
100065092	BLUE ISLAND	IL		07/14/2021		788		(50)			(50)		738	738			
100010988	NORFOLK	VA		01/27/2017		528		468			468		995	995			
100064956	CHICAGO	IL		07/14/2021		4,559		(214)			(214)		4,344	4,344			
100173952	MIDWEST CITY	OK		10/31/2024		354		(42)			(42)		311	311			
100120195	DORAL	FL		08/18/2023		298		(20)			(20)		279	279			
100100660	ATCO	NJ		04/28/2023		1,345		(37)			(37)		1,309	1,309			
100028109	MIAMI	FL		10/26/2018		569		56			56		626	626			
100013050	CHICAGO	IL		05/25/2017		537		227			227		765	765			
100043372	PROVIDENCE	RI		08/13/2020		1,582		189			189		1,771	1,771			
100028313	LAS VEGAS	NV		10/26/2018		237		62			62		299	299			
100174656	PHILADELPHIA	PA		10/31/2024		345		(47)			(47)		298	298			
100149145	WILLIAMSBURG	VA		04/22/2024		162		(35)			(35)		127	127			
100154695	PHILADELPHIA	PA		07/19/2024		237		(59)			(59)		178	178			
100180732	GREENSBORO	NC		11/26/2024		367		(42)			(42)		325	325			
100155621	SAN TAN VALLEY	AZ		06/18/2024		754		(47)			(47)		707	707			
100047734	HICKORY	NC		11/20/2020		616		(139)			(139)		478	478			
100134031	MILWAUKEE	WI		10/25/2023		296		(16)			(16)		280	280			
100115541	ROCKWALL	TX		07/19/2023		327		(21)			(21)		306	306			
100047201	CONYERS	GA		11/20/2020		593		(58)			(58)		535	535			
100175126	MANCHESTER	NH		11/05/2024		348		(35)			(35)		313	313			
100111041	ROCK CITY	IL		06/29/2023		445		553			553		998	998			
100023608	FLORIDA CITY	FL		09/04/2018		864		(57)			(57)		807	807			
100031424	ORLANDO	FL		03/29/2019		374		124			124		498	498			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119785	VALDOSTA	GA		08/08/2023		197		(25)			(25)		172	172			
100136046	TAMPA	FL		11/16/2023		263		(51)			(51)		212	212			
100116977	PINEVILLE	NC		07/20/2023		427		266			266		694	694			
100127377	OPA LOCKA	FL		08/30/2023		85		680			680		766	766			
100054105	HOLLYWOOD	SC		03/23/2021		3,499		(100)			(100)		3,399	3,399			
100011532	ORANGE CITY	FL		03/08/2017		(340)		656			656		316	316			
100088099	ORLANDO	FL		10/25/2022		479		41			41		520	520			
100026379	MIAMI	FL		09/26/2018		740		117			117		857	857			
100159917	DORAL	FL		08/16/2024		346		(15)			(15)		331	331			
100045173	WINTER HAVEN	FL		11/25/2020		364		(81)			(81)		284	284			
100055740	LAWRENCEVILLE	GA		03/23/2021		1,100		(153)			(153)		947	947			
100164061	WOODSTOCK	GA		08/21/2024		533		(57)			(57)		476	476			
100181517	DES PLAINES	IL		12/06/2024		248		(37)			(37)		211	211			
100184658	LAKESIDE	CA		12/17/2024		730		(50)			(50)		680	680			
100186020	MILWAUKEE	WI		12/27/2024		1,012		(74)			(74)		938	938			
100116181	MORENO VALLEY	CA		07/20/2023		502		339			339		841	841			
100181342	INDIANAPOLIS	IN		12/06/2024		321		(44)			(44)		277	277			
100159706	YORK	PA		08/23/2024		413		(42)			(42)		371	371			
100100778	FRESNO	CA		04/28/2023		508		129			129		637	637			
100161809	CARBONDALE	PA		07/31/2024		255		(20)			(20)		235	235			
100077190	SAN ANTONIO	TX		01/03/2022		1,792		(71)			(71)		1,721	1,721			
100116409	KISSIMMEE	FL		07/20/2023		427		109			109		535	535			
100149966	FORT WORTH	TX		06/07/2024		301		(45)			(45)		256	256			
100062863	GREECE	NY		07/01/2021		1,370		(34)			(34)		1,336	1,336			
100057959	CHARLESTON	SC		06/30/2021		713		(75)			(75)		638	638			
100025413	LAUDERDALE LAKES	FL		09/20/2018		602		150			150		752	752			
100013012	MIAMI	FL		05/25/2017		397		173			173		570	570			
100169282	EASTON	PA		09/27/2024		302		(74)			(74)		228	228			
100029435	HAYDEN	ID		10/26/2018		537		48			48		586	586			
100119768	MARKHAM	IL		08/08/2023		330		(22)			(22)		308	308			
100049551	POMPANO BEACH	FL		11/20/2020		1,915		(505)			(505)		1,410	1,410			
100099693	CHICAGO	IL		04/06/2023		265		(41)			(41)		225	225			
100134005	KANSAS CITY	MO		10/25/2023		501		(25)			(25)		476	476			
100126739	MELFA	VA		08/30/2023		345		141			141		486	486			
100167552	VANDALIA	OH		10/31/2024		261		(43)			(43)		217	217			
100146562	FORT MILL	SC		03/19/2024		724		(113)			(113)		611	611			
100120241	ALBUQUERQUE	NM		08/18/2023		301		(19)			(19)		283	283			
100011524	ELGIN	IL		03/08/2017		281		537			537		818	818			
100113385	VENTNOR CITY	NJ		06/29/2023		132		526			526		658	658			
100128120	HOUSTON	TX		09/08/2023		465		48			48		512	512			
100067203	HUMBLE	TX		08/02/2021		833		20			20		853	853			
100116256	CLIFTON HEIGHTS	PA		07/20/2023		398		222			222		620	620			
100048760	OAK CREEK	WI		11/20/2020		1,325		(84)			(84)		1,241	1,241			
100110989	DAVENPORT	FL		06/29/2023		471		98			98		569	569			
100017868	RAPID CITY	SD		05/30/2018		518		(49)			(49)		468	468			
100013198	LAS VEGAS	NV		05/25/2017		340		198			198		538	538			
100067047	IMPERIAL	PA		08/02/2021		1,203		75			75		1,279	1,279			
100101941	RIVERDALE	GA		04/14/2023		159		(37)			(37)		122	122			
100119705	AKRON	OH		08/08/2023		297		(19)			(19)		278	278			
100063426	APOPKA	FL		07/01/2021		959		(25)			(25)		934	934			
100109270	OCALA	FL		07/21/2023		841		(102)			(102)		740	740			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026343	BOLINGBROOK	IL		09/20/2018		528		129			129		658	658			
100143531	MARKHAM	IL		02/21/2024		292		(21)			(21)		271	271			
100057759	MCKINNEY	TX		06/30/2021		8,329		(465)			(465)		7,863	7,863			
100133968	LIBERTY	NY		10/25/2023		123		184			184		307	307			
100186750	ATLANTA	GA		12/31/2024		307		(43)			(43)		264	264			
100013219	RIO RICO	AZ		05/25/2017		495		157			157		651	651			
100053439	SAN DIEGO	CA		03/23/2021		2,745		(44)			(44)		2,701	2,701			
100067598	ALLIANCE	OH		09/23/2021		804		(103)			(103)		701	701			
100025060	MESICK	MI		09/20/2018		475		65			65		541	541			
100024665	SOUTHFIELD	MI		09/20/2018		465		88			88		554	554			
100176884	CONROE	TX		11/15/2024		314		(43)			(43)		271	271			
100100032	STATESBORO	GA		03/28/2023		261		(55)			(55)		206	206			
100031673	PALMDALE	CA		03/29/2019		465		112			112		577	577			
100166314	DEARBORN HEIGHTS	MI		10/23/2024		532		(52)			(52)		480	480			
100138154	CHALFONT	PA		12/14/2023		6,253		(172)			(172)		6,082	6,082			
100053398	MOUNDSVILLE	WV		03/23/2021		870		(23)			(23)		846	846			
100062936	ROBESONIA	PA		07/01/2021		1,010		(12)			(12)		998	998			
100048390	LAKE OSWEGO	OR		11/20/2020		538		(49)			(49)		488	488			
100068250	BALTIMORE	MD		08/25/2021		713		(89)			(89)		624	624			
100078940	RICHMOND	VA		02/24/2022		978		(2)			(2)		977	977			
100062775	WESTFIELD	MA		07/01/2021		673		(31)			(31)		642	642			
100031286	INDIALANTIC	FL		03/29/2019		982		27			27		1,010	1,010			
100100403	COLD BROOK	NY		04/27/2023		458		114			114		572	572			
100023367	MEDFORD	OR		08/16/2018		588		(42)			(42)		546	546			
100103669	NEWBERRY SPRINGS	CA		05/08/2023		311		1			1		311	311			
100165847	ATLANTA	GA		08/29/2024		214		(43)			(43)		171	171			
100176904	MINT HILL	NC		11/15/2024		3,324		(188)			(188)		3,136	3,136			
100169247	KANSAS CITY	MO		09/27/2024		316		(32)			(32)		284	284			
100019866	ARLINGTON	VA		07/30/2018		1,649		(58)			(58)		1,591	1,591			
100065529	SKOKIE	IL		07/28/2021		1,516		15			15		1,530	1,530			
100045941	SALISBURY	MD		11/25/2020		489		8			8		496	496			
100011363	OAKLAND	CA		12/23/2016		2,237		394			394		2,631	2,631			
100049335	ATLANTA	GA		11/20/2020		3,403		(261)			(261)		3,142	3,142			
100186740	KINGSPORT	TN		12/31/2024		316		(40)			(40)		276	276			
100181297	PONTIAC	MI		12/06/2024		290		(22)			(22)		268	268			
100176101	EDEN PRAIRIE	MN		12/20/2024		1,882		(15)			(15)		1,867	1,867			
100057843	SMYRNA	DE		06/30/2021		957		(82)			(82)		875	875			
100110652	CRYSTAL BEACH	TX		06/30/2023		6,722		41			41		6,763	6,763			
100065530	PORTLAND	OR		07/28/2021		2,342		(135)			(135)		2,207	2,207			
100031118	PALM COAST	FL		03/29/2019		510		306			306		816	816			
100013078	HIALEAH	FL		05/25/2017		1,133		137			137		1,270	1,270			
100109232	SIERRA VISTA	AZ		07/21/2023		331		(40)			(40)		291	291			
100148690	BALTIMORE	MD		04/16/2024		602		64			64		665	665			
100053881	BIRMINGHAM	AL		03/23/2021		477		(74)			(74)		403	403			
100026633	MERRICK	NY		09/26/2018		1,750		2,164			2,164		3,914	3,914			
100029301	EAST BERLIN	PA		10/26/2018		439		30			30		470	470			
100145806	PITTSBURGH	PA		05/08/2024		1,808		(237)			(237)		1,571	1,571			
100102207	MONROE	GA		04/14/2023		318		(21)			(21)		297	297			
100047291	HUNTINGTON	MA		11/20/2020		506		(219)			(219)		287	287			
100078945	NEW ORLEANS	LA		02/24/2022		699		24			24		723	723			
100115461	PHILLIPSBURG	NJ		07/17/2023		322		(51)			(51)		271	271			

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100078863	OSHKOSH	WI		02/24/2022		654		(28)			(28)		627	627			
100135701	PHILADELPHIA	PA		11/09/2023		254		(53)			(53)		200	200			
100109601	SAN ANTONIO	TX		06/14/2023		343		(54)			(54)		289	289			
100100827	ROCKFORD	IL		04/28/2023		2,319		122			122		2,441	2,441			
100175527	SAN ANTONIO	TX		12/23/2024		304		(40)			(40)		264	264			
100147648	PITTSBURGH	PA		04/04/2024		292		(21)			(21)		271	271			
100053593	CUMMING	GA		03/23/2021		1,153		(80)			(80)		1,073	1,073			
100091759	GREEN BAY	WI		03/24/2023		282		(70)			(70)		212	212			
100053980	CLAREMONT	NH		03/23/2021		676		(131)			(131)		546	546			
100055514	GLASSBORO	NJ		03/23/2021		596		19			19		614	614			
100115141	TRENTON	NJ		07/17/2023		62		228			228		290	290			
100079936	TUCSON	AZ		04/08/2022		427		(95)			(95)		332	332			
100012654	BRIDGEPORT	CT		05/25/2017		844		705			705		1,549	1,549			
100068437	PRIMOS	PA		08/25/2021		739		(85)			(85)		654	654			
100030525	SHERWOOD	AR		12/20/2018		2,120		(107)			(107)		2,013	2,013			
100177844	NORTH EAST	MD		11/19/2024		667		(80)			(80)		587	587			
100172872	FARMINGTON	NM		10/25/2024		361		(48)			(48)		313	313			
100178095	WALL TOWNSHIP	NJ		11/19/2024		1,038		(100)			(100)		938	938			
100150095	STATESVILLE	NC		06/14/2024		326		(44)			(44)		282	282			
100126570	KANKAKEE	IL		08/30/2023		1,402		(108)			(108)		1,294	1,294			
100066001	HEBRON	IN		08/02/2021		1,602		(1)			(1)		1,601	1,601			
100141440	DALLAS	TX		01/30/2024		277		(61)			(61)		216	216			
100047615	CLEARWATER	FL		11/20/2020		250		128			128		379	379			
100155755	APPLE VALLEY	CA		06/18/2024		667		16			16		683	683			
100155521	CLAYTON	CA		06/18/2024		262		(16)			(16)		246	246			
100146388	CHESAPEAKE	VA		03/19/2024		40,812		(1,133)			(1,133)		39,680	39,680			
100049789	RIO RANCHO	NM		11/20/2020		516		(120)			(120)		396	396			
100048583	BALTIMORE	MD		11/20/2020		710		(52)			(52)		658	658			
100147201	SOUTH EUCLID	OH		03/28/2024		291		(13)			(13)		278	278			
100055731	SCHENECTADY	NY		03/23/2021		610		8			8		617	617			
100060989	WEST JEFFERSON	OH		06/01/2021		981		10			10		990	990			
100045838	WARRENTON	VA		11/25/2020		548		(125)			(125)		423	423			
100013712	SAVAGE	MN		05/25/2017		1,401		515			515		1,916	1,916			
100084619	UPPER DARBY	PA		08/02/2022		9,633		(54)			(54)		9,578	9,578			
100154722	EDMOND	OK		07/19/2024		312		(30)			(30)		281	281			
100103174	CINCINNATI	OH		04/21/2023		63		235			235		298	298			
100089967	BRIGHTON	MA		01/26/2023		460		(149)			(149)		311	311			
100165848	ERIE	PA		08/29/2024		290		(58)			(58)		233	233			
100073527	BALTIMORE	MD		11/01/2021		1,264		10			10		1,274	1,274			
100065006	TELFORD	PA		07/14/2021		706		(55)			(55)		651	651			
100020148	YOUNGSVILLE	LA		07/17/2018		517		(34)			(34)		483	483			
100129880	NORTH EAST	MD		09/27/2023		289		(20)			(20)		270	270			
100112648	PALM SPRINGS	CA		06/29/2023		2,926		(132)			(132)		2,794	2,794			
100101760	MAYWOOD	IL		03/31/2023		1,863		(1,545)			(1,545)		318	318			
100155686	SMYRNA	GA		06/18/2024		788		(103)			(103)		685	685			
100075392	NAPLES	FL		12/01/2021		541		(5)			(5)		536	536			
100019771	ROYSE CITY	TX		07/26/2018		741		(25)			(25)		716	716			
100062041	HINESVILLE	GA		07/01/2021		696		(36)			(36)		660	660			
100068438	PRIMOS	PA		08/25/2021		741		(85)			(85)		656	656			
100102134	EDGEWOOD	MD		04/14/2023		255		(23)			(23)		232	232			
100108068	HOUSTON	TX		05/24/2023		678		(85)			(85)		592	592			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150092	STATESVILLE	NC		06/14/2024		325		(42)			(42)		282	282			
100155291	INDIANAPOLIS	IN		07/19/2024		329		(60)			(60)		269	269			
100134362	PHILADELPHIA	PA		10/27/2023		324		(56)			(56)		268	268			
100126404	BALTIMORE	MD		08/30/2023		314		(11)			(11)		303	303			
100060742	NORFOLK	VA		06/01/2021		1,168		11			11		1,179	1,179			
100109882	KANSAS CITY	MO		06/22/2023		320		(22)			(22)		298	298			
100113767	FAIRBURY	NE		06/29/2023		218		(9)			(9)		209	209			
100156778	HOUSTON	TX		06/26/2024		314		(43)			(43)		271	271			
100028196	LAS VEGAS	NV		10/26/2018		472		90			90		561	561			
100173906	TEXARKANA	TX		10/31/2024		353		(34)			(34)		319	319			
100147385	MOORESVILLE	NC		05/08/2024		335		(57)			(57)		278	278			
100065139	BATON ROUGE	LA		07/14/2021		2,369		(102)			(102)		2,267	2,267			
100088969	TOMBALL	TX		11/15/2022		1,276		(123)			(123)		1,152	1,152			
100070095	WEST COLUMBIA	SC		09/01/2021		1,106		(24)			(24)		1,082	1,082			
100150123	BRONSON	FL		06/14/2024		312		(5)			(5)		306	306			
100136000	HOUSTON	TX		11/16/2023		29,484		(2,393)			(2,393)		27,091	27,091			
100057676	AUDUBON	NJ		06/30/2021		509		(22)			(22)		487	487			
100061653	EVELETH	MN		07/01/2021		1,357		(40)			(40)		1,317	1,317			
100077169	PHOENIX	AZ		01/03/2022		667		(28)			(28)		638	638			
100063964	HARVEST	AL		07/01/2021		541		7			7		547	547			
100164938	CALUMET CITY	IL		08/28/2024		295		(14)			(14)		281	281			
100157759	SIMI VALLEY	CA		07/02/2024		685		(49)			(49)		636	636			
100149751	ENDICOTT	NY		04/26/2024		271		(15)			(15)		256	256			
100062659	LAWRENCEBURG	TN		07/01/2021		489		(11)			(11)		479	479			
100072012	ORLANDO	FL		10/29/2021		723		(61)			(61)		662	662			
100029489	GREENE	ME		10/26/2018		471		121			121		592	592			
100044020	RIALTO	CA		08/19/2020		2,430		(23)			(23)		2,407	2,407			
100013649	BERKELEY	IL		05/25/2017		638		57			57		694	694			
100081609	BEECH MOUNTAIN	NC		03/24/2022		678		(96)			(96)		582	582			
100134838	AVENTURA	FL		10/30/2023		157		125			125		281	281			
100186710	APPLE VALLEY	CA		12/31/2024		339		(24)			(24)		315	315			
100012914	JACKSONVILLE	FL		05/25/2017		310		666			666		976	976			
100091752	GRAND RAPIDS	MI		03/24/2023		1,047		(148)			(148)		899	899			
100134340	PANAMA CITY	FL		10/27/2023		299		(42)			(42)		257	257			
100147641	NORMAN	OK		04/04/2024		367		(37)			(37)		330	330			
100067249	RIVERVIEW	FL		08/02/2021		989		63			63		1,052	1,052			
100013133	MANCHESTER	NH		05/25/2017		708		189			189		897	897			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		737		(73)			(73)		664	664			
100164890	BRIDGETON	NJ		08/28/2024		296		(13)			(13)		283	283			
100181601	CHICAGO	IL		12/09/2024		312		(24)			(24)		288	288			
100062840	CHRISTIANSBURG	VA		07/01/2021		1,379		(38)			(38)		1,341	1,341			
100168090	BENSALEM	PA		09/20/2024		16,089		(588)			(588)		15,500	15,500			
100103857	EASTON	PA		05/10/2023		203		(19)			(19)		183	183			
100060141	NEW CASTLE	DE		06/25/2021		725		(41)			(41)		684	684			
100060409	SAN ANTONIO	TX		06/01/2021		1,700		13			13		1,712	1,712			
100175844	PHILADELPHIA	PA		11/12/2024		(125)		411			411		286	286			
100135874	WEST DEPTFORD	NJ		11/13/2023		217		(26)			(26)		191	191			
100103642	TEMPE	AZ		05/08/2023		307		(46)			(46)		261	261			
100065048	MCCLOUD	CA		07/14/2021		755		(53)			(53)		702	702			
100129750	BALTIMORE	MD		09/27/2023		322		(35)			(35)		287	287			
100048155	DUDLEY	MA		11/20/2020		1,226		(207)			(207)		1,019	1,019			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060975	KENNESAW	GA		06/01/2021		684		8			8		692	692			
100027941	BRICK	NJ		10/26/2018		512		108			108		620	620			
100141379	FLORENCE	SC		01/30/2024		727		(53)			(53)		673	673			
100147207	SCRANTON	PA		03/28/2024		296		(15)			(15)		281	281			
100061146	HOUSTON	TX		06/01/2021		613		8			8		620	620			
100141066	HOUSTON	TX		02/20/2024		4,179		(141)			(141)		4,038	4,038			
100062065	KENNER	LA		07/01/2021		729		(25)			(25)		705	705			
100156720	BALTIMORE	MD		06/26/2024		236		(13)			(13)		223	223			
100130040	PHILADELPHIA	PA		09/27/2023		314		(20)			(20)		294	294			
100141198	MIAMISBURG	OH		01/30/2024		172		107			107		279	279			
100043926	NORFOLK	VA		08/19/2020		2,426		(284)			(284)		2,142	2,142			
100023783	DACULA	GA		09/04/2018		811		(79)			(79)		732	732			
100147216	CINCINNATI	OH		03/28/2024		92		175			175		267	267			
100062605	PHILADELPHIA	PA		07/01/2021		1,859		(16)			(16)		1,842	1,842			
100077563	WICHITA	KS		01/03/2022		1,007		(42)			(42)		964	964			
100012828	PALMDALE	CA		05/25/2017		248		146			146		394	394			
100109860	DOLTON	IL		06/22/2023		311		(24)			(24)		288	288			
100080208	SCHENECTADY	NY		02/25/2022		563		(87)			(87)		476	476			
100061014	TUCSON	AZ		06/01/2021		2,039		14			14		2,053	2,053			
100170493	JACKSONVILLE	FL		10/09/2024		22,711		(328)			(328)		22,383	22,383			
100119800	WOODRIDGE	NY		08/08/2023		(203)		367			367		164	309		145	145
100143685	BROOKLYN	MD		02/22/2024		239		(62)			(62)		177	177			
100130209	MIDDLETOWN	OH		11/15/2023		243		(54)			(54)		188	188			
100076532	FRESNO	CA		01/04/2022		2,198		(32)			(32)		2,167	2,167			
100127109	MIRAMAR	FL		08/30/2023		739		94			94		833	833			
100047652	ELGIN	IL		11/20/2020		351		87			87		438	438			
100126998	WAWARSING	NY		08/30/2023		86		1,170			1,170		1,256	1,256			
100037993	TUCSON	AZ		09/16/2019		917		(89)			(89)		828	828			
100160498	MADERA	CA		07/19/2024		301		(36)			(36)		265	265			
100064945	LAKELAND	FL		07/14/2021		694		(61)			(61)		633	633			
100067321	LUTZ	FL		08/02/2021		755		54			54		809	809			
100152866	CHICAGO	IL		05/22/2024		285		(38)			(38)		247	247			
100176933	BALTIMORE	MD		11/15/2024		338		(37)			(37)		301	301			
100077410	RINGGOLD	GA		01/03/2022		236		(18)			(18)		218	218			
100077065	LEES SUMMIT	MO		01/03/2022		624		(14)			(14)		610	610			
100054262	COCONUT CREEK	FL		03/23/2021		2,844		(313)			(313)		2,530	2,530			
100075325	JACKSON	TN		12/01/2021		1,150		(10)			(10)		1,140	1,140			
100184848	ELK RIVER	MN		12/17/2024		763		(30)			(30)		732	732			
100020156	NAMPA	ID		07/17/2018		1,060		(95)			(95)		965	965			
100089613	FORT LAUDERDALE	FL		01/30/2023		7,695		(418)			(418)		7,278	7,278			
100061157	SHAWNEE	KS		06/01/2021		922		9			9		931	931			
100111445	KNOXVILLE	TN		06/29/2023		489		222			222		710	710			
100045948	PHILADELPHIA	PA		11/25/2020		239		(99)			(99)		140	140			
100101503	HERRIN	IL		04/26/2023		864		(54)			(54)		810	810			
100013153	LAKE ELSINORE	CA		05/25/2017		376		145			145		521	521			
100117212	PALM CITY	FL		07/20/2023		346		19			19		365	365			
100117969	OLIVEHURST	CA		07/20/2023		324		(2)			(2)		322	322			
100081482	STERLING HTS	MI		03/18/2022		626							627	627			
100155668	JAMISON	PA		06/18/2024		687		(82)			(82)		605	605			
100025350	CHICAGO	IL		09/20/2018		776		725			725		1,500	1,500			
100048052	WEST BLOOMFIELD	MI		11/20/2020		828		(134)			(134)		694	694			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103801	MIDLAND	MI		05/10/2023		325		(19)			(19)		305	305			
100163860	CHICAGO	IL		09/27/2024		858		(104)			(104)		754	754			
100064774	GRAND PRAIRIE	TX		07/14/2021		1,026		(95)			(95)		931	931			
100177713	SANTA ROSA	CA		11/19/2024		727		(75)			(75)		652	652			
100149112	FORT WAYNE	IN		04/22/2024		138		(24)			(24)		114	114			
100111933	HUGO	MN		06/29/2023		233		344			344		576	576			
100110823	MIAMI GARDENS	FL		06/29/2023		(49)		708			708		658	658			
100111077	JACKSONVILLE	FL		06/29/2023		1,127		(176)			(176)		951	951			
100171328	HAMPTON BAYS	NY		10/16/2024		332		(36)			(36)		296	296			
100175863	CRAFTON	PA		11/12/2024		1,079		(43)			(43)		1,036	1,036			
100133787	TITUSVILLE	FL		10/20/2023		321		(48)			(48)		273	273			
100055059	ELMONT	NY		03/23/2021		565		(84)			(84)		481	481			
100060900	HOUSTON	TX		06/01/2021		924		9			9		932	932			
100046118	BERLIN	NJ		11/25/2020		886		(153)			(153)		732	732			
100091739	FORT WORTH	TX		03/24/2023		532		(120)			(120)		412	412			
100048852	FORT LAUDERDALE	FL		11/20/2020		598		(100)			(100)		497	497			
100088864	TOMBALL	TX		11/15/2022		1,651		(64)			(64)		1,587	1,587			
100141174	FORT WORTH	TX		01/30/2024		329		(9)			(9)		320	320			
100028820	JACKSONVILLE	FL		10/26/2018		329		183			183		512	512			
100149148	HOUSTON	TX		04/22/2024		284		(32)			(32)		252	252			
100032001	VISTA	CA		03/29/2019		2,175		57			57		2,231	2,231			
100023193	NEW ORLEANS	LA		08/16/2018		2,046		(3)			(3)		2,043	2,043			
100169988	WARNER ROBINS	GA		11/08/2024		328		(44)			(44)		284	284			
100068487	DECATUR	TX		08/25/2021		704		(86)			(86)		618	618			
100162016	WALTERBORO	SC		07/31/2024		272		(31)			(31)		240	240			
100070487	WEST READING	PA		09/23/2021		705		(94)			(94)		611	611			
100174121	MINNEAPOLIS	MN		10/31/2024		125		(21)			(21)		104	104			
100144553	PALM BEACH GARDENS	FL		04/26/2024		681		(61)			(61)		619	619			
100029129	LAS VEGAS	NV		10/26/2018		427		65			65		493	493			
100108397	CHICAGO	IL		05/25/2023		328		(23)			(23)		305	305			
100012818	GIBSONTON	FL		05/25/2017		499		97			97		596	596			
100184794	CHARLESTON	SC		12/17/2024		1,418		(97)			(97)		1,321	1,321			
100077597	WARNER ROBINS	GA		01/03/2022		792		(90)			(90)		702	702			
100046377	SHARON HILL	PA		11/25/2020		297		(112)			(112)		185	185			
100136133	GOODRICH	TX		12/18/2023		249		(59)			(59)		190	190			
100091875	KISSIMMEE	FL		01/30/2023		224		(19)			(19)		205	205			
100146338	BROOKSVILLE	FL		03/19/2024		929		(80)			(80)		848	848			
100146553	FREDERICK	MD		03/19/2024		726		(74)			(74)		652	652			
100175727	BURBANK	CA		11/12/2024		660		(63)			(63)		597	597			
100067824	HOUSTON	TX		09/23/2021		1,416		(110)			(110)		1,305	1,305			
100114368	MACOMB	MI		06/29/2023		208		103			103		311	311			
100054095	CLIFFWOOD	NJ		03/23/2021		1,284		(144)			(144)		1,140	1,140			
100177692	RANCHO CORDOVA	CA		11/19/2024		671		(69)			(69)		602	602			
100079086	BRIDGEPORT	PA		02/24/2022		691		3			3		694	694			
100177901	ORANGE PARK	FL		11/19/2024		966		(82)			(82)		884	884			
100184886	FOLSOM	CA		12/17/2024		731		(67)			(67)		664	664			
100043365	FARIBAULT	MN		08/13/2020		1,109		(180)			(180)		929	929			
100100107	FAYETTEVILLE	NC		03/28/2023		202		(28)			(28)		174	174			
100068243	BAKERSFIELD	CA		08/25/2021		733		(67)			(67)		666	666			
100099747	PHILADELPHIA	PA		02/28/2023		1,284		(40)			(40)		1,244	1,244			
100057710	DAPHNE	AL		06/30/2021		700		(69)			(69)		631	631			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111332	LEVITTOWN	PA		06/29/2023		1,796		116			116		1,911	1,911			
100101830	PORT JERVIS	NY		03/31/2023		271		(24)			(24)		247	247			
100149736	PHILADELPHIA	PA		04/26/2024		297		(18)			(18)		279	279			
100146291	FAIRFAX	VA		03/19/2024		1,253		(106)			(106)		1,147	1,147			
100055768	MONSEY	NY		03/23/2021		2,635		(421)			(421)		2,214	2,214			
100178129	SPRING LAKE	NJ		11/19/2024		658		(63)			(63)		594	594			
100112836	CAROL STREAM	IL		06/29/2023		181		398			398		579	579			
100103099	DAYTON	OH		04/21/2023		306		(29)			(29)		277	277			
100026417	ST. PAUL	MN		09/26/2018		699		8			8		707	707			
100012309	ORLANDO	FL		04/28/2017		746		165			165		911	911			
100047441	MIAMI	FL		11/20/2020		1,115		(197)			(197)		918	918			
100149988	MILWAUKEE	WI		06/07/2024		222		(20)			(20)		202	202			
100011845	PORT ORCHARD	WA		03/08/2017		1,071		75			75		1,146	1,146			
100014015	SKOKIE	IL		05/25/2017		1,027		106			106		1,133	1,133			
100111930	FEDERALSBURG	MD		06/29/2023		110		242			242		351	351			
100154903	KINGMAN	AZ		07/19/2024		344		25			25		368	368			
100010789	MIAMI	FL		01/27/2017		1,080		678			678		1,758	1,758			
100156658	BEL AIR	MD		06/24/2024		291		(39)			(39)		252	252			
100174620	GENOA	OH		10/31/2024		641		(82)			(82)		559	559			
100175538	MIAMI	FL		11/08/2024		1,004		(125)			(125)		879	879			
100178063	ASHLAND	OR		11/19/2024		580		(115)			(115)		465	465			
100113505	IMPERIAL	MO		06/29/2023		248		431			431		679	679			
100047582	RIVERSIDE	CA		11/20/2020		803		(79)			(79)		724	724			
100043862	HACKETTSTOWN	NJ		08/19/2020		200		120			120		320	320			
100140615	GRAHAM	NC		01/19/2024		376		9			9		385	385			
100184533	HERMON	ME		12/17/2024		900		(38)			(38)		862	862			
100062222	DELTONA	FL		07/01/2021		1,059		(7)			(7)		1,052	1,052			
100165890	PORTERVILLE	CA		08/30/2024		1,458		(55)			(55)		1,403	1,403			
100024315	BURKE	VA		09/20/2018		742		(18)			(18)		724	724			
100019854	PHOENIX	AZ		07/30/2018		771		(21)			(21)		750	750			
100030736	MURFREESBORO	TN		04/09/2019		1,208		48			48		1,256	1,256			
100061058	TUSCALOOSA	AL		06/01/2021		930		10			10		940	940			
100012712	MODESTO	CA		05/25/2017		355		145			145		500	500			
100120422	WILKESBORO	NC		08/18/2023		307		(38)			(38)		270	270			
100176006	MIAMISBURG	OH		12/20/2024		287		(40)			(40)		246	246			
100128805	FALL RIVER	MA		09/21/2023		1,029		(70)			(70)		959	959			
100064809	BENSENVILLE	IL		07/14/2021		731		(78)			(78)		653	653			
100048458	LODI	CA		11/20/2020		2,778		(187)			(187)		2,591	2,591			
100129989	OKLAHOMA CITY	OK		09/27/2023		200		(12)			(12)		188	303		115	115
100091930	HOUSTON	TX		02/03/2023		247		(60)			(60)		187	187			
100014104	SEBRING	FL		05/25/2017		644		108			108		752	752			
100119788	STONE MOUNTAIN	GA		08/08/2023		328		(29)			(29)		298	298			
100014540	MIRAMAR	FL		09/27/2017		727		4			4		731	731			
100165279	BRUNSWICK	GA		08/29/2024		522		(56)			(56)		466	466			
100184457	PHOENIX	AZ		12/17/2024		828		(98)			(98)		731	731			
100026882	ORLANDO	FL		09/26/2018		977		126			126		1,104	1,104			
100173908	MEMPHIS	TN		10/31/2024		335		(45)			(45)		290	290			
100174939	OVILLA	TX		10/31/2024		205		(44)			(44)		161	161			
100025962	TUCSON	AZ		09/20/2018		406		42			42		447	447			
100181564	HARRISBURG	PA		12/09/2024		308		(10)			(10)		298	298			
100081290	SNEADS FERRY	NC		03/18/2022		683		42			42		725	725			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113132	CICERO	IL		06/29/2023		278		1,076			1,076		1,353	1,353			
100064845	SOUTHAMPTON	NJ		07/14/2021		698		(70)			(70)		629	629			
100031838	FORT LAUDERDALE	FL		03/29/2019		12,134		269			269		12,403	12,403			
100079609	SUNNY ISLES BEACH	FL		04/25/2022		407		(98)			(98)		308	308			
100115160	PHILADELPHIA	PA		07/17/2023		315		(22)			(22)		293	293			
100032173	SALINAS	CA		03/29/2019		807		36			36		844	844			
100055242	STATEN ISLAND	NY		03/23/2021		3,911		(254)			(254)		3,657	3,657			
100048600	MIAMI	FL		11/20/2020		2,318		(241)			(241)		2,077	2,077			
100068380	LAS VEGAS	NV		08/25/2021		647		(75)			(75)		572	572			
100043533	CHINO	CA		08/13/2020		1,916		(50)			(50)		1,867	1,867			
100112625	COLUMBIA	SC		06/29/2023		197		94			94		291	291			
100153964	CINCINNATI	OH		06/05/2024		280		(50)			(50)		230	230			
100065150	LAKE VILLA	IL		07/14/2021		747		(40)			(40)		707	707			
100071638	COLLEGE STATION	TX		10/14/2021		766		(40)			(40)		727	727			
100075931	MOORHEAD	MN		01/07/2022		719		(36)			(36)		682	682			
100048778	WINTER PARK	FL		11/20/2020		1,398		(196)			(196)		1,202	1,202			
100177831	ANAHEIM	CA		11/19/2024		1,143		(88)			(88)		1,055	1,055			
100147700	ALVIN	TX		04/05/2024		230		(8)			(8)		222	222			
100054826	MONROEVILLE	PA		03/23/2021		434		(140)			(140)		294	294			
100173756	COLUMBUS	GA		10/30/2024		328		23			23		351	351			
100025004	PRESCOTT	AZ		09/20/2018		776		(107)			(107)		670	670			
100129892	WILMINGTON	DE		09/27/2023		633		(31)			(31)		602	602			
100019791	PROVIDENCE	RI		07/26/2018		721		(45)			(45)		676	676			
100043700	TEMECULA	CA		08/13/2020		2,623		(221)			(221)		2,401	2,401			
100047746	SAN LEANDRO	CA		11/20/2020		2,957		(212)			(212)		2,745	2,745			
100141506	CONVERSE	TX		01/30/2024		265		(59)			(59)		206	206			
100026444	CAPE CORAL	FL		09/26/2018		269		324			324		593	593			
100028053	RICHFIELD	MN		10/26/2018		666		2			2		668	668			
100064970	NEW PRAGUE	MN		07/14/2021		726		(59)			(59)		667	667			
100055024	COLUMBUS	OH		03/23/2021		1,401		(70)			(70)		1,332	1,332			
100063588	BRISTOL	VA		07/01/2021		624		(29)			(29)		594	594			
100079575	MYRTLE BEACH	SC		04/25/2022		519		(127)			(127)		392	392			
100174835	FORT WORTH	TX		10/31/2024		312		(54)			(54)		258	258			
100068452	WOODBRIDGE	VA		08/25/2021		1,023		(83)			(83)		940	940			
100013001	REDDING	CA		05/25/2017		484		95			95		579	579			
100049658	DEARBORN	MI		11/20/2020		646		(81)			(81)		566	566			
100119061	CHICAGO	IL		07/27/2023		11,369		(117)			(117)		11,253	11,253			
100109851	INDIANAPOLIS	IN		06/22/2023		291		(20)			(20)		272	272			
100184560	STOW	OH		12/17/2024		262		(41)			(41)		221	221			
100173388	SAN PEDRO	CA		10/29/2024		346		(29)			(29)		316	316			
100020226	SANTA CLARITA	CA		07/17/2018		1,004		(69)			(69)		935	935			
100024251	OAK GROVE	MO		09/20/2018		701		(35)			(35)		666	666			
100161834	TYLER	TX		07/31/2024		273		(17)			(17)		256	256			
100133889	SAINT CHARLES	MO		11/29/2023		261		(33)			(33)		228	228			
100046923	LEVITTOWN	NY		11/20/2020		554		(235)			(235)		320	320			
100060482	HOLT	MI		06/01/2021		1,110		10			10		1,120	1,120			
100025707	PROSPECT	OR		09/20/2018		325		(82)			(82)		243	243			
100049598	LAWRENCEVILLE	GA		11/20/2020		608		(113)			(113)		495	495			
100012644	MIAMI	FL		05/25/2017		361		117			117		478	478			
100145912	MIAMI	FL		03/19/2024		245		(27)			(27)		218	218			
100027814	STERLING	CT		10/26/2018		496		115			115		611	611			

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100113616	BERKELEY	IL		06/29/2023		178		394			394		573	573			
100138399	COLUMBUS	OH		12/18/2023		17,272		(605)			(605)		16,667	16,667			
100172711	WHITE OAK	TX		11/21/2024		337		(9)			(9)		329	329			
100041680	KATY	TX		03/02/2020		772		(96)			(96)		677	677			
100172193	HOUSTON	TX		10/17/2024		1,268		(141)			(141)		1,128	1,128			
100070416	KNOXVILLE	TN		09/23/2021		712		(56)			(56)		656	656			
100180790	JACKSONVILLE	FL		11/26/2024		301		(42)			(42)		260	260			
100145993	WOODBRIDGE	VA		03/19/2024		660		(79)			(79)		581	581			
100177950	SILVER SPRING	MD		11/19/2024		3,663		(221)			(221)		3,442	3,442			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		299		(45)			(45)		254	254			
100026292	RUTHER GLEN	VA		09/20/2018		406		66			66		472	472			
100149758	HAMMOND	IN		04/26/2024		247		(27)			(27)		221	221			
100044123	MINNEAPOLIS	MN		08/19/2020		739		113			113		852	852			
100032035	COLTON	CA		03/29/2019		376		44			44		420	420			
100044925	HOUSTON	TX		11/19/2020		598		(126)			(126)		472	472			
100100689	PASADENA	TX		04/28/2023		11,162		108			108		11,270	11,270			
100120634	COLUMBIA	SC		08/18/2023		290		(63)			(63)		227	227			
100155640	BUDA	TX		06/18/2024		309		(26)			(26)		283	283			
100057861	LAS VEGAS	NV		06/30/2021		668		(23)			(23)		645	645			
100171188	SUGAR LAND	TX		11/22/2024		4,545		(147)			(147)		4,398	4,398			
100029904	PROVIDENCE	RI		12/20/2018		846		154			154		1,001	1,001			
100184729	LEBANON	ME		12/17/2024		666		(64)			(64)		601	601			
100109829	ROEBLING	NJ		06/22/2023		306		(30)			(30)		276	276			
100031275	RENO	NV		03/29/2019		365		152			152		517	517			
100173518	TURTLE CREEK	PA		10/29/2024		279		(40)			(40)		239	239			
100173917	CLEVELAND	TN		10/31/2024		351		(37)			(37)		313	313			
100018124	FUQUAY VARINA	NC		06/08/2018		1,201		(44)			(44)		1,157	1,157			
100074619	CORPUS CHRISTI	TX		12/01/2021		856		(25)			(25)		831	831			
100185508	WICHITA	KS		12/20/2024		180		(26)			(26)		154	154			
100048456	BERWYN	IL		11/20/2020		638		182			182		820	820			
100043007	TULARE	CA		05/28/2020		636		79			79		715	715			
100173919	DETROIT	MI		10/31/2024		341		(45)			(45)		295	295			
100030430	JACKSONVILLE	FL		12/20/2018		537		55			55		592	592			
100018237	DACULA	GA		06/08/2018		741		(15)			(15)		726	726			
100075153	COVINGTON	GA		12/01/2021		993		(46)			(46)		947	947			
100139458	SPRING	TX		12/28/2023		265		(35)			(35)		230	230			
100130400	BROWNSVILLE	TX		09/28/2023		262		(65)			(65)		197	197			
100025764	LAS VEGAS	NV		09/20/2018		374		120			120		493	493			
100108407	KILLEEN	TX		05/25/2023		328		(26)			(26)		302	302			
100102191	ORANGE	MA		04/14/2023		314		(31)			(31)		283	283			
100120677	KISSIMMEE	FL		08/24/2023		261		(11)			(11)		249	249			
100172888	GARFIELD HEIGHTS	OH		10/25/2024		296		(41)			(41)		255	255			
100010992	SPRINGFIELD	NJ		12/23/2016		336		456			456		792	792			
100133742	QUEEN CREEK	AZ		10/23/2023		3,724		(26)			(26)		3,698	3,698			
100176213	OCALA	FL		12/20/2024		311		(37)			(37)		274	274			
100079181	FAYETTEVILLE	NC		02/24/2022		630		(7)			(7)		623	623			
100091803	PHILADELPHIA	PA		01/30/2023		243		(34)			(34)		209	209			
100071792	GALVESTON	TX		10/14/2021		716		(86)			(86)		630	630			
100060375	DUNDALK	MD		06/01/2021		1,033		11			11		1,044	1,044			
100118937	NEW CARROLLTON	MD		07/27/2023		168		(53)			(53)		115	115			
100063089	DENHAM SPRINGS	LA		07/01/2021		664		(9)			(9)		655	655			

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100138775	COLUMBUS	OH		12/21/2023		249		(54)			(54)		195	195			
100070734	BERRIEN SPRINGS	MI		10/01/2021		1,021		(18)			(18)		1,003	1,003			
100184647	SALT LAKE CITY	UT		12/17/2024		872		(68)			(68)		805	805			
100048067	LAS VEGAS	NV		11/20/2020		2,641		(293)			(293)		2,349	2,349			
100044685	GLOUCESTER TWP	NJ		11/19/2020		483		167			167		650	650			
100065055	CLARKSVILLE	TN		07/14/2021		731		(51)			(51)		680	680			
100099666	VILLA RICA	GA		04/06/2023		310		(43)			(43)		266	266			
100054381	NORMAL	IL		03/23/2021		2,253		(95)			(95)		2,158	2,158			
100136035	HOUSTON	TX		11/16/2023		273		(85)			(85)		188	188			
100019681	SAN ANTONIO	TX		07/26/2018		809		(66)			(66)		743	743			
100135625	WEST PLAINS	MO		11/09/2023		246		1			1		247	247			
100141128	REISTERSTOWN	MD		01/30/2024		294		(14)			(14)		280	280			
100155732	SANDY	UT		06/18/2024		846		(75)			(75)		772	772			
100063411	BLUFF CITY	TN		07/01/2021		820		(26)			(26)		793	793			
100109915	TRENTON	NJ		06/22/2023		302		(21)			(21)		281	281			
100019632	PLEASANTON	TX		07/26/2018		752		(48)			(48)		704	704			
100101547	WYLIE	TX		04/26/2023		7,961		(100)			(100)		7,861	7,861			
100084695	LAKE WORTH	FL		08/02/2022		307		(65)			(65)		242	242			
100174588	COLORADO SPRINGS	CO		10/31/2024		215		(46)			(46)		169	169			
100177749	MIAMI	FL		11/19/2024		578		(103)			(103)		474	474			
100055429	LA PLACE	LA		03/23/2021		1,493		(624)			(624)		869	869			
100013512	FORT LAUDERDALE	FL		05/25/2017		542		47			47		588	588			
100025153	COLUMBIA	MD		09/20/2018		393		178			178		571	571			
100055483	SOUTHPORT	NC		03/23/2021		680		(113)			(113)		567	567			
100065321	HIALEAH	FL		07/28/2021		656		(73)			(73)		584	584			
100060603	MORGAN CITY	LA		06/01/2021		1,045		10			10		1,055	1,055			
100024519	BAKERSFIELD	CA		09/20/2018		601		(3)			(3)		597	597			
100031799	PROVIDENCE	RI		03/29/2019		719		129			129		848	848			
100046956	KENNESAW	GA		11/20/2020		801		(141)			(141)		660	660			
100060941	HOLLY POND	AL		06/01/2021		1,351		11			11		1,362	1,362			
100136142	GLOUCESTER CITY	NJ		12/18/2023		164		(44)			(44)		120	120			
100019590	WELLS	ME		07/26/2018		921		(30)			(30)		890	890			
100176857	PENSACOLA	FL		11/15/2024		623		(58)			(58)		565	565			
100110815	HOUSTON	TX		06/29/2023		198		13			13		211	211			
100046685	WENONAH	NJ		11/25/2020		497		44			44		541	541			
100185894	SOUTH ELGIN	IL		12/26/2024		263		(38)			(38)		225	225			
100066833	MOUNT WASHINGTON	KY		08/02/2021		1,331		(6)			(6)		1,325	1,325			
100011412	SAN DIEGO	CA		12/23/2016		1,112		2			2		1,114	1,114			
100138376	INDIAN TRAIL	NC		12/18/2023		279		(26)			(26)		253	253			
100025250	JEFFERSON	LA		09/20/2018		699		120			120		818	818			
100161798	TRENTON	NJ		07/31/2024		(27)		287			287		260	260			
100173888	DETROIT	MI		10/31/2024		(356)		647			647		291	291			
100143731	CHARLESTON	SC		02/26/2024		407		(33)			(33)		375	375			
100173892	BARTOW	FL		10/31/2024		(403)		709			709		306	306			
100117628	WOODBRIDGE	VA		07/20/2023		336		(28)			(28)		308	308			
100079272	HOQUIAM	WA		02/28/2022		674		(89)			(89)		585	585			
100115524	CAVE SPRINGS	AR		07/17/2023		452		(39)			(39)		413	413			
100176091	CAMDEN	NJ		12/20/2024		297		(21)			(21)		277	277			
100038071	OCRACOKE	NC		11/15/2019		1,073		(73)			(73)		1,000	1,000			
100169990	EL PASO	TX		11/08/2024		373		(25)			(25)		348	348			
100130038	SOUTH BEND	IN		09/27/2023		282		(30)			(30)		252	252			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071292	RINCON	GA		10/01/2021		424		1			1		424	424			
100030556	SACRAMENTO	CA		12/20/2018		2,222		108			108		2,330	2,330			
100129955	COVINGTON	KY		09/27/2023		287		(18)			(18)		270	270			
100155388	MARANA	AZ		06/18/2024		229							228	228			
100013616	ORLANDO	FL		05/25/2017		439		47			47		485	485			
100064044	SATSUMA	AL		07/01/2021		683		3			3		685	685			
100185506	PEMBROKE PINES	FL		12/20/2024		338		(23)			(23)		315	315			
100156132	NOKOMIS	FL		07/25/2024		12,356		(554)			(554)		11,801	11,801			
100026384	PALM BAY	FL		09/26/2018		765		44			44		809	809			
100011447	ELK GROVE	CA		12/23/2016		3,141		847			847		3,988	3,988			
100013851	RIVERVIEW	FL		05/25/2017		460		42			42		502	502			
100057689	CHESAPEAKE	VA		06/30/2021		764		(68)			(68)		696	696			
100156268	GARFIELD HEIGHTS	OH		07/25/2024		298		(55)			(55)		243	243			
100134668	UPPER DARBY	PA		10/30/2023		296		(7)			(7)		288	288			
100184727	RANCHO CORDOVA	CA		12/17/2024		655		(68)			(68)		587	587			
100109116	GREENVILLE	SC		06/05/2023		297		(13)			(13)		284	284			
100061944	POUGHKEEPSIE	NY		07/01/2021		208		6			6		215	215			
100084723	IMPERIAL	CA		08/02/2022		235		(5)			(5)		230	230			
100101759	WATERBURY	CT		03/31/2023		287		(11)			(11)		276	276			
100146461	ARGYLE	TX		03/19/2024		650		(68)			(68)		581	581			
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		1,099		(111)			(111)		989	989			
100145804	WICHITA	KS		05/08/2024		285		(29)			(29)		256	256			
100174598	HOUSTON	TX		10/31/2024		260		(53)			(53)		207	207			
100078669	LA HABRA	CA		02/02/2022		13,874		(127)			(127)		13,747	13,747			
100176645	PHOENIX	AZ		11/15/2024		272		(39)			(39)		234	234			
100048451	JONESBORO	GA		11/20/2020		472		(113)			(113)		358	358			
100089988	WARRIOR	AL		01/13/2023		1,228		(29)			(29)		1,199	1,199			
100025272	PARLIER	CA		09/20/2018		342		178			178		519	519			
100112431	FISKDALE	MA		06/29/2023		483		303			303		786	786			
100055614	LITTLE ROCK	AR		03/23/2021		549		(145)			(145)		404	404			
100067056	BEAUMONT	TX		08/02/2021		689		33			33		722	722			
100012598	SAINT PETERSBURG	FL		05/25/2017		381		83			83		464	464			
100112897	LANSING	IL		06/29/2023		803		662			662		1,464	1,464			
100024809	LAS VEGAS	NV		09/20/2018		647		116			116		762	762			
100071754	PENSACOLA	FL		10/14/2021		816		(63)			(63)		753	753			
100030671	DANVILLE	IN		04/09/2019		130		175			175		305	305			
100013158	FRESNO	CA		05/25/2017		398		179			179		577	577			
100067533	LYNCHBURG	VA		09/23/2021		746		(85)			(85)		661	661			
100143580	CLEVELAND	OH		02/21/2024		289		(14)			(14)		275	275			
100064568	SOUTH HOLLAND	IL		07/01/2021		874		118			118		992	992			
100118043	BALTIMORE	MD		07/20/2023		3		246			246		249	249			
100181631	CLEVELAND	OH		12/11/2024		285		(1)			(1)		284	284			
100116385	SOMERDALE	NJ		07/20/2023		414		139			139		553	553			
100154889	PLYMOUTH	MI		07/19/2024		232		(23)			(23)		209	209			
100026134	CHICAGO	IL		09/20/2018		1,116		182			182		1,298	1,298			
100112577	GRAY	ME		06/29/2023		363		397			397		760	760			
100012034	PERRIS	CA		03/08/2017		796		178			178		973	973			
100172750	SALT LAKE CITY	UT		11/21/2024		2,579		(97)			(97)		2,482	2,482			
100050261	ATLANTA	GA		11/20/2020		688		(110)			(110)		577	577			
100084777	PHOENIX	AZ		08/02/2022		267		(50)			(50)		217	217			
100063793	PLEASANT VALLEY	MO		07/01/2021		825		(6)			(6)		818	818			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054047	OZONE PARK	NY		03/23/2021		422		(151)			(151)		271	271			
100054301	SPRINGFIELD	MA		03/23/2021		554		(69)			(69)		486	486			
100177796	BIG BEAR CITY	CA		11/19/2024		696		(43)			(43)		653	653			
100115124	CINCINNATI	OH		07/17/2023		322		(19)			(19)		303	303			
100156553	FORT WORTH	TX		06/24/2024		3,722		(153)			(153)		3,569	3,569			
100012647	CHICAGO	IL		05/25/2017		886		75			75		961	961			
100113176	MIAMI	FL		06/29/2023		4,408		361			361		4,770	4,770			
100114604	RAEFORD	NC		06/29/2023		285		(53)			(53)		232	232			
100012760	GURNEE	IL		05/25/2017		379		89			89		468	468			
100174673	PHILADELPHIA	PA		10/31/2024		314		(49)			(49)		265	265			
100048689	CHARLOTTESVILLE	VA		11/20/2020		603		(270)			(270)		333	333			
100120277	COOPER CITY	FL		08/18/2023		302		(28)			(28)		274	274			
100064926	GLENVIEW	IL		07/14/2021		628		(58)			(58)		570	570			
100025681	BALTIMORE	MD		09/20/2018		639		40			40		679	679			
100113138	SAN YSIDRO	CA		06/29/2023		414		323			323		736	736			
100055765	BOZEMAN	MT		03/23/2021		456		(63)			(63)		393	393			
100012801	CITRUS HEIGHTS	CA		05/25/2017		146		518			518		664	664			
100174460	ALLEN	TX		10/31/2024		688		(91)			(91)		597	597			
100030967	ORLANDO	FL		03/29/2019		331		97			97		428	428			
100178488	PORT CHARLOTTE	FL		11/21/2024		344		(20)			(20)		324	324			
100026304	GREENSBORO	NC		09/20/2018		336		238			238		574	574			
100154793	BAKERSFIELD	CA		07/19/2024		992		56			56		1,049	1,049			
100049092	BETHLEHEM	PA		11/20/2020		1,964		(481)			(481)		1,483	1,483			
100028973	PHENIX CITY	AL		10/26/2018		1,148		454			454		1,602	1,602			
100157826	PLANTATION	FL		08/01/2024		334		(60)			(60)		274	274			
100053623	CLEVELAND	OK		03/23/2021		293		(89)			(89)		204	204			
100172863	HARTSVILLE	IN		10/25/2024		271		(10)			(10)		261	261			
100067585	DALTON	GA		09/23/2021		917		(101)			(101)		816	816			
100146219	HIGHLANDS RANCH	CO		03/19/2024		740		(79)			(79)		661	661			
100090293	LAS VEGAS	NV		01/13/2023		204		(54)			(54)		150	150			
100029657	GARDNER	KS		10/26/2018		662		(21)			(21)		641	641			
100178170	RENTON	WA		11/19/2024		592		(96)			(96)		495	495			
100143549	CHARLEROI	PA		02/21/2024		304		(13)			(13)		291	291			
100031347	BAKERSFIELD	CA		03/29/2019		518		8			8		526	526			
100017915	RIALTO	CA		05/30/2018		772		(28)			(28)		744	744			
100078907	FAYETTEVILLE	NC		02/24/2022		831		(41)			(41)		790	790			
100101183	WESLEY CHAPEL	FL		04/28/2023		992		467			467		1,458	1,458			
100019977	CANTON	GA		07/30/2018		738		(48)			(48)		690	690			
100103177	CALUMET CITY	IL		04/21/2023		298		(18)			(18)		280	280			
100133849	COLUMBIA	PA		10/20/2023		307		(31)			(31)		276	276			
100165830	MIDLOTHIAN	TX		08/29/2024		305		(52)			(52)		253	253			
100184916	RAVENEL	SC		12/17/2024		660		(35)			(35)		625	625			
100047167	RADCLIFF	KY		11/20/2020		629		(78)			(78)		550	550			
100103855	MACON	GA		05/10/2023		305		(29)			(29)		276	276			
100013107	OXON HILL	MD		05/25/2017		287		(39)			(39)		248	248			
100080165	DAYTONA BEACH	FL		02/25/2022		1,595		(219)			(219)		1,376	1,376			
100084758	KEY WEST	FL		08/02/2022		1,867		(60)			(60)		1,807	1,807			
100155620	LONGMONT	CO		06/18/2024		742		(93)			(93)		649	649			
100100313	GRANVILLE	NY		04/27/2023		658		120			120		778	778			
100175729	EATONVILLE	WA		11/12/2024		646		(85)			(85)		562	562			
100157605	HIALEAH	FL		06/28/2024		311		(54)			(54)		257	257			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154701	PENSACOLA	FL		07/19/2024		333		(59)			(59)		274	274			
100154923	PITTSBURGH	PA		07/19/2024		299		(60)			(60)		240	240			
100116959	MADISON	AL		07/20/2023		443		444			444		887	887			
100025754	OPA LOCKA	FL		09/20/2018		939		145			145		1,083	1,083			
100134036	DANVILLE	VA		10/25/2023		69		(19)			(19)		50	50			
100081006	LAFAYETTE	LA		03/18/2022		687		85			85		772	772			
100079566	NORTH MYRTLE BEACH	SC		04/25/2022		789		(157)			(157)		632	632			
100053920	PEPPERELL	MA		03/23/2021		1,566		(103)			(103)		1,463	1,463			
100151710	TRENTON	NJ		05/10/2024		312		(54)			(54)		258	258			
100025488	DOUGLASVILLE	GA		09/20/2018		944		207			207		1,151	1,151			
100150200	SAINT CLOUD	FL		04/30/2024		493		(27)			(27)		465	465			
100017947	PHILADELPHIA	PA		05/22/2018		974		(57)			(57)		917	917			
100067611	TALLAHASSEE	FL		09/23/2021		729		(66)			(66)		662	662			
100014055	YUMA	AZ		05/25/2017		491		42			42		533	533			
100025816	SOUTHPORT	NC		09/20/2018		453		60			60		514	514			
100185901	PASO ROBLES	CA		12/26/2024		437		(17)			(17)		419	419			
100028031	WEST ST. PAUL	MN		10/26/2018		874		(54)			(54)		820	820			
100127316	VIRGINIA BEACH	VA		08/30/2023		175		54			54		229	229			
100138179	ROGERS	MN		12/14/2023		1,705		22			22		1,727	1,727			
100146455	THORNTON	CO		03/19/2024		796		(89)			(89)		707	707			
100023332	AMBLER	PA		08/16/2018		6,008		(67)			(67)		5,941	5,941			
100080755	AVENTURA	FL		03/10/2022		566		(26)			(26)		540	540			
100077057	OPA LOCKA	FL		01/03/2022		53		8			8		61	61			
100101575	LOUISVILLE	KY		04/26/2023		374		(16)			(16)		358	358			
100017180	CAROL STREAM	IL		04/26/2018		561		31			31		592	592			
100178184	GIBSONIA	PA		11/19/2024		749		(37)			(37)		711	711			
100087329	MYRTLE BEACH	SC		10/25/2022		459		28			28		488	488			
100114400	WATERFORD	CT		06/29/2023		250		124			124		373	373			
100018175	LAFAYETTE	LA		06/08/2018		727		(26)			(26)		701	701			
100067461	SACHSE	TX		09/23/2021		706		(89)			(89)		616	616			
100064835	WICHITA	KS		07/14/2021		918		(80)			(80)		837	837			
100154130	GLENDALE HEIGHTS	IL		07/11/2024		345		(27)			(27)		318	318			
100012864	LAS VEGAS	NV		05/25/2017		369		247			247		616	616			
100029707	SEATTLE	WA		10/26/2018		801		345			345		1,147	1,147			
100176077	CAMDEN	NJ		12/20/2024		287		(11)			(11)		277	277			
100067520	JUPITER	FL		09/23/2021		693		(84)			(84)		609	609			
100100950	SCOTTSDALE	AZ		04/28/2023		505		178			178		683	683			
100028904	DELRAY BEACH	FL		10/26/2018		547		20			20		567	567			
100142607	FORT SMITH	AR		02/08/2024		48,109		(820)			(820)		47,289	47,289			
100083657	WILSON	NC		06/23/2022		443		(44)			(44)		399	399			
100029694	DILLON	CO		10/26/2018		638		276			276		913	913			
100065059	GLENDALE	AZ		07/14/2021		689		(48)			(48)		641	641			
100055844	OZARK	MO		03/23/2021		445		(144)			(144)		301	301			
100065496	HOUSTON	TX		07/28/2021		2,157		(128)			(128)		2,029	2,029			
100057616	HAMBURG	PA		06/30/2021		907		(26)			(26)		881	881			
100110840	N LAUDERDALE	FL		06/29/2023		207		345			345		553	553			
100149171	COLUMBUS	GA		04/22/2024		336		27			27		363	363			
100029931	CHESAPEAKE	VA		12/20/2018		1,116		345			345		1,462	1,462			
100126802	PROVINCETOWN	MA		08/30/2023		(348)		1,213			1,213		865	865			
100012930	HESPERIA	CA		05/25/2017		784		19			19		803	803			
100136300	HARKER HEIGHTS	TX		11/20/2023		25,410		2,347			2,347		27,757	27,757			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147287	DAVENPORT	IA		03/28/2024		322		(3)			(3)		319	319			
100055049	DAVIE	FL		03/23/2021		828		(201)			(201)		627	627			
100067997	HOLLY HILL	FL		09/23/2021		689		(79)			(79)		610	610			
100043964	PALM COAST	FL		08/19/2020		598		(109)			(109)		490	490			
100165955	HUMBLE	TX		09/06/2024		309		(33)			(33)		276	276			
100167907	DALLAS	TX		09/20/2024		335		(105)			(105)		229	229			
100146385	LADERA RANCH	CA		03/19/2024		609		(63)			(63)		546	546			
100116592	FORT PIERCE	FL		07/20/2023		303		(61)			(61)		242	242			
100066382	BALTIMORE	MD		08/02/2021		1,648		(18)			(18)		1,630	1,630			
100109264	SOAP LAKE	WA		07/21/2023		419		(73)			(73)		346	346			
100024934	RICHMOND	VA		09/20/2018		406		138			138		544	544			
100146314	DAWSONVILLE	GA		03/19/2024		720		(80)			(80)		640	640			
100048868	COVINGTON	GA		11/20/2020		1,986		(171)			(171)		1,815	1,815			
100013482	STOCKTON	CA		05/25/2017		344		137			137		481	481			
100161858	VERMILION	OH		07/31/2024		283		(10)			(10)		273	273			
100178019	FLORAL PARK	NY		11/19/2024		688		(103)			(103)		585	585			
100071815	PACE	FL		10/14/2021		825		(106)			(106)		720	720			
100114063	CRANSTON	RI		06/29/2023		692		95			95		787	787			
100061255	JACKSONVILLE	FL		06/01/2021		702		8			8		710	710			
100113714	HARTFORD	CT		06/29/2023		443		514			514		956	956			
100132754	LITTLE ROCK	AR		11/03/2023		1,334		(57)			(57)		1,277	1,277			
100146146	WILDER	ID		03/19/2024		722		(61)			(61)		660	660			
100109861	WYOMING	MI		06/22/2023		325		(29)			(29)		295	295			
100133135	WOODLAND	CA		11/29/2023		1,718		(140)			(140)		1,578	1,578			
100047453	BRISTOL	NH		11/20/2020		912		(166)			(166)		747	747			
100071564	CHESAPEAKE	VA		10/14/2021		1,462		(116)			(116)		1,345	1,345			
100108945	CITRUS HEIGHTS	CA		05/31/2023		344		(93)			(93)		251	251			
100087244	LAS VEGAS	NV		10/25/2022		466		123			123		589	589			
100154866	SELMA	CA		07/19/2024		25,214		(1,158)			(1,158)		24,056	24,056			
100000580	PORT ST. LUCIE	FL		09/27/2016		2,293		508			508		2,801	2,801			
100153842	CHICAGO	IL		06/05/2024		213		(24)			(24)		189	189			
100060620	CHATHAM	LA		06/01/2021		886		9			9		895	895			
100167038	ORLANDO	FL		09/13/2024		322		(15)			(15)		307	307			
100031143	SHAFTER	CA		03/29/2019		301		128			128		429	429			
100117898	BOCA RATON	FL		07/20/2023		305		(35)			(35)		270	270			
100055725	CHICAGO	IL		03/23/2021		852		(84)			(84)		768	768			
100020151	FORT MILL	SC		07/17/2018		735		(38)			(38)		698	698			
100141546	MONTGOMERY	AL		01/30/2024		279		1			1		280	280			
100024799	OPA LOCKA	FL		09/20/2018		839		(53)			(53)		786	786			
100155309	BALTIMORE	MD		07/19/2024		274		(70)			(70)		204	204			
100088246	NASHVILLE	NC		10/17/2022		361		(21)			(21)		340	340			
100146262	MIAMI	FL		03/19/2024		639		(53)			(53)		586	586			
100011414	DENTON	MD		12/23/2016		1,988		341			341		2,329	2,329			
100141044	KISSIMMEE	FL		02/20/2024		327		(18)			(18)		309	309			
100153948	SAINT GEORGE	UT		06/05/2024		324		7			7		330	330			
100013061	WEST PALM BEACH	FL		05/25/2017		389		96			96		485	485			
100031508	NORTH HIGHLANDS	CA		03/29/2019		467		173			173		640	640			
100153946	SAINT GEORGE	UT		06/05/2024		324		7			7		330	330			
100079205	BUFFALO	NY		02/24/2022		665		(23)			(23)		642	642			
100078787	PLANO	IL		02/24/2022		984		(8)			(8)		977	977			
100045729	COLUMBIA	SC		11/25/2020		553		(25)			(25)		528	528			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115286	BRIDGETON	NJ		07/17/2023		29		242			242		271	271			
100078929	SAINT LOUIS	MO		02/24/2022		666		(3)			(3)		662	662			
100048037	ORLANDO	FL		11/20/2020		1,087		(210)			(210)		876	876			
100110984	DULUTH	GA		06/29/2023		574		131			131		705	705			
100120846	SOUTH BELOIT	IL		08/25/2023		248		(10)			(10)		238	238			
100060608	BEDFORD	TX		06/01/2021		1,019		9			9		1,028	1,028			
100053652	KALISPELL	MT		03/23/2021		525		(64)			(64)		461	461			
100149045	LAKELAND	FL		04/19/2024		329		(16)			(16)		313	313			
100048903	JACKSON	MI		11/20/2020		586		(156)			(156)		430	430			
100040106	MARIETTA	GA		01/28/2020		728		(75)			(75)		653	653			
100103584	CINCINNATI	OH		05/08/2023		457		(54)			(54)		402	402			
100155502	HOSCHTON	GA		06/18/2024		574		(104)			(104)		470	470			
100070437	PITTSBURGH	PA		09/23/2021		892		(44)			(44)		848	848			
100013008	NORTH LAUDERDALE	FL		05/25/2017		442		92			92		533	533			
100049989	STONE MOUNTAIN	GA		11/20/2020		453		(115)			(115)		338	338			
100031700	NORTH PORT	FL		03/29/2019		2,150		96			96		2,246	2,246			
100175117	MEMPHIS	TN		11/05/2024		334		(21)			(21)		313	313			
100076310	MILFORD	DE		01/07/2022		707		(41)			(41)		666	666			
100043204	CLARKTON	NC		08/13/2020		1,555		(237)			(237)		1,318	1,318			
100141896	BALTIMORE	MD		03/27/2024		300		(23)			(23)		276	276			
100111209	PLAINS	MT		06/29/2023		215		283			283		498	498			
100175136	MEMPHIS	TN		11/05/2024		335		(21)			(21)		313	313			
100184686	MANTECA	CA		12/17/2024		636		(58)			(58)		578	578			
100046932	BROOKLYN	NY		11/20/2020		764		(143)			(143)		621	621			
100184829	MURRIETA	CA		12/17/2024		1,255		(28)			(28)		1,227	1,227			
100055208	DARLINGTON	SC		03/23/2021		2,033		(475)			(475)		1,558	1,558			
100091853	WILMINGTON	DE		01/30/2023		133		(16)			(16)		117	117			
100066068	OGDENSBURG	WI		08/02/2021		896		(23)			(23)		873	873			
100063508	DEARBORN	MI		07/01/2021		814		(30)			(30)		784	784			
100028833	RIVERVIEW	FL		10/26/2018		455		137			137		592	592			
100013055	LAS VEGAS	NV		05/25/2017		336		166			166		502	502			
100018407	MERIDIAN	ID		06/27/2018		931		(48)			(48)		883	883			
100018057	RICHMOND	VA		06/08/2018		1,286		(59)			(59)		1,227	1,227			
100060514	DULUTH	MN		06/01/2021		916		9			9		925	925			
100088075	KISSIMMEE	FL		10/25/2022		1,041		(48)			(48)		992	992			
100141311	HOUSTON	TX		01/30/2024		290		(11)			(11)		279	279			
100160369	PHILADELPHIA	PA		09/06/2024		396		(66)			(66)		330	330			
100163807	MILLINOCKET	ME		09/27/2024		349		(56)			(56)		293	293			
100134716	ALTAMONTE SPRINGS	FL		10/30/2023		1,076		(46)			(46)		1,030	1,030			
100153413	PARK FOREST	IL		05/30/2024		263		(19)			(19)		244	244			
100025542	SUFFOLK	VA		09/20/2018		765		168			168		933	933			
100064815	MERRILLVILLE	IN		07/14/2021		670		(71)			(71)		598	598			
100136169	CHICAGO	IL		12/18/2023		188		(15)			(15)		172	172			
100078927	TOMBALL	TX		02/24/2022		1,112		5			5		1,117	1,117			
100057558	EATONTON	GA		06/30/2021		8,024		(249)			(249)		7,776	7,776			
100088250	SOUTH EUCLID	OH		10/17/2022		349		(17)			(17)		331	331			
100080986	BALTIMORE	MD		03/18/2022		701		69			69		770	770			
100178204	STREETSBORO	OH		11/19/2024		621		(85)			(85)		537	537			
100141998	DAYTON	OH		02/29/2024		293		(31)			(31)		262	262			
100116963	HOUSTON	TX		07/20/2023		406		254			254		659	659			
100109883	MORGANTOWN	WV		06/22/2023		341		(27)			(27)		313	313			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173721	REIDSVILLE	NC		10/30/2024		328		(46)			(46)		282	282			
100156892	WASHINGTON	PA		06/27/2024		254		(14)			(14)		240	240			
100112666	WALDEN	NY		06/29/2023		(5)		627			627		622	622			
100055264	NAUGATUCK	CT		03/23/2021		982		(113)			(113)		869	869			
100120709	PONDER	TX		08/25/2023		3,351		(153)			(153)		3,197	3,197			
100158570	JURUPA VALLEY	CA		07/10/2024		310		(10)			(10)		300	300			
100055243	FRESNO	CA		03/23/2021		741		(101)			(101)		639	639			
100118783	LAFAYETTE	IN		07/25/2023		327		(19)			(19)		308	308			
100011015	SELMA	CA		12/23/2016		316		441			441		757	757			
100023785	YOUNGSVILLE	LA		09/04/2018		696		(43)			(43)		653	653			
100155514	BELLA VISTA	AR		06/18/2024		579		(67)			(67)		511	511			
100181270	LONGVIEW	TX		12/06/2024		300		(41)			(41)		259	259			
100011156	DOVER	FL		12/23/2016		947		(25)			(25)		922	922			
100164059	SUN CITY CENTER	FL		08/21/2024		325		(10)			(10)		314	314			
100077694	GERMANTOWN	OH		01/03/2022		702		(34)			(34)		668	668			
100146004	CAMAS	WA		03/19/2024		407		(87)			(87)		320	320			
100075942	BAY CITY	TX		01/07/2022		752		(8)			(8)		744	744			
100078716	TRENTON	NJ		02/02/2022		7,458		(729)			(729)		6,730	6,730			
100079026	GRANDVIEW	MO		02/24/2022		691		(18)			(18)		673	673			
100057766	LUBBOCK	TX		06/30/2021		673		(71)			(71)		602	602			
100063206	ABSECON	NJ		07/01/2021		511		(3)			(3)		508	508			
100066771	POWELL	OH		08/02/2021		849		(21)			(21)		827	827			
100167883	NEW CARROLLTON	MD		09/20/2024		270		(53)			(53)		218	218			
100066257	TRENTON	NJ		08/02/2021		1,062		(11)			(11)		1,051	1,051			
100143632	ARTESIA	NM		02/21/2024		275		(11)			(11)		264	264			
100149748	HUNTSVILLE	AL		04/26/2024		282		(16)			(16)		265	265			
100014054	YUMA	AZ		05/25/2017		508		74			74		582	582			
100172170	OROSI	CA		10/17/2024		350		(46)			(46)		304	304			
100175778	SYRACUSE	NY		11/12/2024		297		(33)			(33)		264	264			
100071064	SAN ANTONIO	TX		10/01/2021		514		(10)			(10)		504	504			
100138747	CONWAY	AR		02/02/2024		280		(20)			(20)		261	261			
100112476	CHINO VALLEY	AZ		06/29/2023		2,695		454			454		3,149	3,149			
100027851	PHILADELPHIA	PA		10/26/2018		482		65			65		547	547			
100067552	MOUNT LAUREL	NJ		09/23/2021		688		(70)			(70)		618	618			
100090211	SAN ANTONIO	TX		01/13/2023		211		(41)			(41)		170	170			
100133378	ARROYO GRANDE	CA		11/21/2023		317		(23)			(23)		295	295			
100139143	ALLENTOWN	PA		12/28/2023		311		(49)			(49)		263	263			
100164661	FRONT ROYAL	VA		08/23/2024		773		(68)			(68)		705	705			
100074841	SIMPSONVILLE	SC		12/01/2021		600		(10)			(10)		590	590			
100062255	FISHERS	IN		07/01/2021		860		(4)			(4)		856	856			
100055676	HALIFAX	PA		03/23/2021		301		(72)			(72)		228	228			
100020016	AUSTIN	TX		07/30/2018		718		(55)			(55)		663	663			
100013092	MIAMI	FL		05/25/2017		454		216			216		670	670			
100076561	HESPERIA	CA		12/16/2021		1,308		(70)			(70)		1,238	1,238			
100031160	APPLE VALLEY	CA		03/29/2019		673		82			82		755	755			
100114533	HILLSBORO	IL		06/29/2023		342		(37)			(37)		306	306			
100184894	POWDER SPRINGS	GA		12/17/2024		655		(54)			(54)		601	601			
100161321	RALEIGH	NC		07/25/2024		452		(7)			(7)		446	446			
100028544	LANSING	KS		10/26/2018		2,113		231			231		2,345	2,345			
100100260	CHICAGO	IL		03/17/2023		328		(24)			(24)		304	304			
100155662	ATLANTA	GA		06/18/2024		188		(31)			(31)		157	157			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067855	SPARTANBURG	SC		09/23/2021		699		(80)			(80)		619	619			
100023698	MORENO VALLEY	CA		09/04/2018		737		(36)			(36)		701	701			
100062916	HOUSTON	TX		07/01/2021		1,021		(31)			(31)		991	991			
100013418	POMONA	CA		05/25/2017		200		900			900		1,101	1,101			
100186728	SAINT LOUIS	MO		12/31/2024		384		(45)			(45)		339	339			
100012935	ORLANDO	FL		05/25/2017		816		140			140		956	956			
100065441	HANFORD	CA		07/28/2021		2,217		(37)			(37)		2,180	2,180			
100113543	TYRONE	GA		06/29/2023		219		239			239		458	458			
100167500	CHICAGO	IL		10/31/2024		306		(43)			(43)		263	263			
100134796	SAN JOAQUIN	CA		10/30/2023		5,236		(96)			(96)		5,140	5,140			
100031814	PORT ST LUCIE	FL		03/29/2019		497		134			134		631	631			
100118048	QUAKERTOWN	PA		07/20/2023		430		357			357		787	787			
100011381	HIALEAH	FL		12/23/2016		1,391		260			260		1,651	1,651			
100038393	ELK RIVER	MN		11/15/2019		512		(44)			(44)		469	469			
100019592	MONTGOMERY	AL		07/26/2018		1,589		(49)			(49)		1,540	1,540			
100176667	FORT WALTON BEACH	FL		11/15/2024		314		(5)			(5)		309	309			
100109640	HOLIDAY	FL		06/14/2023		877		(77)			(77)		800	800			
100175504	OAKLAND PARK	FL		12/23/2024		405		(47)			(47)		358	358			
100175855	LUZERNE	PA		11/12/2024		(85)		355			355		270	270			
100053477	RUTLEDGE	GA		03/23/2021		894		(81)			(81)		813	813			
100045461	SACRAMENTO	CA		11/25/2020		2,538		(140)			(140)		2,399	2,399			
100088936	CHIPPEWA LAKE	OH		11/15/2022		220		(4)			(4)		216	216			
100144276	INVERNESS	FL		03/07/2024		412		(26)			(26)		386	386			
100065372	HOUSTON	TX		07/28/2021		625		(60)			(60)		564	564			
100057951	ALEXANDRIA	VA		06/30/2021		652		(62)			(62)		590	590			
100075479	GRIFFITH	IN		12/01/2021		764		(34)			(34)		730	730			
100030539	WALDORF	MD		12/20/2018		2,149		169			169		2,317	2,317			
100032064	SANTA MARIA	CA		03/29/2019		543		99			99		642	642			
100062203	LEWISTON	ID		07/01/2021		1,806		(37)			(37)		1,769	1,769			
100000411	TULSA	OK		09/27/2016		1,975		535			535		2,510	2,510			
100045626	MARLBOROUGH	MA		11/25/2020		1,019		(4)			(4)		1,014	1,014			
100049997	SIMI VALLEY	CA		11/20/2020		1,108		(5)			(5)		1,103	1,103			
100158433	BUSHKILL	PA		07/10/2024		324		(45)			(45)		279	279			
100053905	NEW HAVEN	CT		03/23/2021		516		(180)			(180)		336	336			
100012716	MIAMI GARDENS	FL		05/25/2017		354		129			129		482	482			
100055047	MAYSVILLE	GA		03/23/2021		538		(85)			(85)		453	453			
100114458	DECATUR	GA		06/29/2023		392		19			19		411	411			
100155253	FORTY FORT	PA		07/19/2024		279		(61)			(61)		218	218			
100063368	SICKLERVILLE	NJ		07/01/2021		831		8			8		839	839			
100139444	ALBANY	GA		12/28/2023		273		(45)			(45)		228	228			
100143581	CLEVELAND	OH		02/21/2024		286		(17)			(17)		269	269			
100054579	KINGS PARK	NY		03/23/2021		499		(136)			(136)		363	363			
100071855	TAMPA	FL		10/14/2021		681		(92)			(92)		589	589			
100066376	SHASTA LAKE	CA		08/02/2021		405		(13)			(13)		392	392			
100079834	PASCO	WA		04/25/2022		1,750		27			27		1,777	1,777			
100055632	FLORISSANT	MO		03/23/2021		1,733		(326)			(326)		1,407	1,407			
100099809	SCRANTON	PA		02/28/2023		451		(17)			(17)		434	434			
100116922	LITTLE ELM	TX		07/20/2023		1,659		405			405		2,065	2,065			
100060228	OMAHA	NE		06/25/2021		894		(54)			(54)		840	840			
100054584	DOWNSVILLE	LA		03/23/2021		1,844		(169)			(169)		1,674	1,674			
100117215	CALHOUN	GA		07/20/2023		(697)		1,118			1,118		421	421			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013205	LAS VEGAS	NV		05/25/2017		602		250			250		852	852			
100029257	PITTSBURG	CA		10/26/2018		418		119			119		537	537			
100000159	REEDLEY	CA		09/27/2016		286		405			405		692	692			
100075636	COVINGTON	GA		12/01/2021		678		(78)			(78)		600	600			
100134751	PHILADELPHIA	PA		10/30/2023		270		(42)			(42)		229	229			
100115186	TRENTON	NJ		07/17/2023		(9)		313			313		303	303			
100141158	KENOSHA	WI		01/30/2024		288		(12)			(12)		276	276			
100127304	CREAM RIDGE	NJ		08/30/2023		330		384			384		714	714			
100116603	ORANGE PARK	FL		07/20/2023		501		157			157		658	658			
100100493	KILLEEN	TX		04/27/2023		407		32			32		439	439			
100043346	COVENTRY	RI		08/13/2020		490		70			70		560	560			
100158458	PEARLAND	TX		07/10/2024		328		(43)			(43)		284	284			
100078357	CAPE CORAL	FL		02/10/2022		501		(147)			(147)		354	354			
100031974	SAN BERNARDINO	CA		03/29/2019		2,255		133			133		2,389	2,389			
100025447	WOONSOCKET	RI		09/20/2018		548		107			107		655	655			
100064933	BAY VILLAGE	OH		07/14/2021		922		(69)			(69)		853	853			
100030486	REDLANDS	CA		12/20/2018		594		357			357		951	951			
100013940	CALDWELL	ID		05/25/2017		1,283		94			94		1,377	1,377			
100046356	WASHINGTON	IL		11/25/2020		1,884		(67)			(67)		1,817	1,817			
100047535	CAMPBELL	CA		11/20/2020		2,602		25			25		2,626	2,626			
100175422	COVINGTON	GA		12/23/2024		441		(44)			(44)		397	397			
100000467	SPOKANE	WA		09/27/2016		323		88			88		411	411			
100155768	SIMI VALLEY	CA		06/18/2024		215		(31)			(31)		184	184			
100011410	FONTANA	CA		12/23/2016		465		120			120		585	585			
100153892	DALLAS	TX		06/05/2024		1,179		(151)			(151)		1,028	1,028			
100000276	CHIEFLAND	FL		09/27/2016		416		(13)			(13)		403	403			
100174849	BOWLING GREEN	KY		10/31/2024		473		(20)			(20)		453	453			
100063236	ASHBURN	VA		07/01/2021		1,088		(3)			(3)		1,085	1,085			
100062567	BARTLESVILLE	OK		07/01/2021		1,896		(28)			(28)		1,868	1,868			
100017935	ACWORTH	GA		05/22/2018		907		(61)			(61)		846	846			
100030103	HEBRON	NH		12/20/2018		2,021		170			170		2,191	2,191			
100060515	WARREN	MI		06/01/2021		883		8			8		892	892			
100174569	GRIFFIN	GA		10/31/2024		334		(62)			(62)		272	272			
100025280	PAHRUMP	NV		09/20/2018		539		140			140		679	679			
100012737	SPRING HILL	FL		05/25/2017		1,674		155			155		1,828	1,828			
100086264	RIVERDALE	GA		09/29/2022		319		(61)			(61)		258	258			
100049100	STOCKTON	CA		11/20/2020		568		(59)			(59)		509	509			
100053640	PHILADELPHIA	PA		03/23/2021		491		(168)			(168)		323	323			
100068106	WEST PALM BCH	FL		08/25/2021		740		(40)			(40)		700	700			
100130398	CORPUS CHRISTI	TX		09/28/2023		263		(67)			(67)		196	196			
100044264	STERLING	VA		08/19/2020		971		280			280		1,251	1,251			
100026859	FRESNO	CA		09/26/2018		528		63			63		591	591			
100107833	ROME	GA		05/19/2023		223		(14)			(14)		209	209			
100065970	WILLINGBORO	NJ		08/02/2021		1,210		(38)			(38)		1,172	1,172			
100174126	PRATTVILLE	AL		10/31/2024		270		(39)			(39)		232	232			
100013968	PRATTVILLE	AL		05/25/2017		1,810		319			319		2,129	2,129			
100012177	FAIRFAX	VA		03/08/2017		2,855		38			38		2,893	2,893			
100047545	WELLESLEY	MA		11/20/2020		575		(161)			(161)		415	415			
100030911	FORT LAUDERDALE	FL		04/09/2019		64,084		9,638			9,638		73,722	73,722			
100156882	CHESTER	PA		06/27/2024		255		(26)			(26)		228	228			
100049576	PHOENIX	AZ		11/20/2020		489		(104)			(104)		385	385			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111775	BENZONIA	MI		06/29/2023		160		18			18		178	178			
100174589	PITTSBURGH	PA		10/31/2024		267		(44)			(44)		224	224			
100070785	INDIANA	PA		10/01/2021		1,032		(33)			(33)		999	999			
100075136	JACKSONVILLE	FL		12/01/2021		314		6			6		320	320			
100180503	TEMPLE	GA		11/26/2024		234		(35)			(35)		199	199			
100054832	GETTYSBURG	PA		03/23/2021		545		(211)			(211)		334	334			
100164944	PITTSBURGH	PA		08/28/2024		275		(14)			(14)		260	260			
100114486	APPLE VALLEY	CA		06/29/2023		511		71			71		582	582			
100054664	FOLSOM	PA		03/23/2021		1,957		(386)			(386)		1,571	1,571			
100012282	WATERBURY	CT		04/28/2017		951		602			602		1,554	1,554			
100178136	LAUREL	MD		11/19/2024		595		(116)			(116)		479	479			
100158550	ALLENTOWN	PA		07/10/2024		275		(35)			(35)		240	240			
100055456	MEDINA	OH		03/23/2021		494		(128)			(128)		366	366			
100139525	JACKSONVILLE	FL		12/28/2023		62,794		(5,545)			(5,545)		57,249	57,249			
100133496	MIAMI	FL		10/19/2023		303		(8)			(8)		295	295			
100146585	RICHMOND	VA		03/20/2024		491		(47)			(47)		444	444			
100129350	LAWRENCEVILLE	GA		09/25/2023		3,294		(101)			(101)		3,193	3,193			
100150153	AUSTELL	GA		06/14/2024		277		(80)			(80)		197	197			
100090237	SIMPSONVILLE	SC		01/13/2023		206		(65)			(65)		141	141			
100078949	CHATTANOOGA	TN		02/24/2022		643		(17)			(17)		626	626			
100011488	SARASOTA	FL		12/23/2016		636		248			248		884	884			
100100877	HOUSTON	TX		04/28/2023		2,269		69			69		2,338	2,338			
100162284	CARENCRO	LA		09/06/2024		286		(23)			(23)		263	263			
100143639	MEMPHIS	TN		02/21/2024		273		(22)			(22)		252	252			
100185121	LAFAYETTE	IN		12/20/2024		390		(36)			(36)		354	354			
100127041	KNOXVILLE	TN		08/30/2023		557		358			358		915	915			
100156695	APPLE VALLEY	CA		06/26/2024		879		(8)			(8)		871	871			
100151848	CONROE	TX		05/10/2024		309		53			53		361	361			
100102908	KANSAS CITY	MO		06/22/2023		293		(69)			(69)		224	224			
100129877	PARK FOREST	IL		09/27/2023		290		(20)			(20)		271	271			
100111920	AURORA	IL		06/29/2023		205		167			167		372	372			
100031277	SUNRISE	FL		03/29/2019		3,074		(145)			(145)		2,928	2,928			
100043074	WESTON	FL		05/28/2020		1,509		139			139		1,648	1,648			
100014562	ONTARIO	CA		09/27/2017		2,329		148			148		2,476	2,476			
100141403	MERIDIANVILLE	AL		01/30/2024		947		(27)			(27)		920	920			
100115183	KANSAS CITY	MO		07/17/2023		299		(14)			(14)		286	286			
100112296	ALEXANDRIA	VA		06/29/2023		560		803			803		1,362	1,362			
100143626	BALTIMORE	MD		02/21/2024		263		(20)			(20)		243	243			
100114091	MONTOURSVILLE	PA		06/29/2023		96		347			347		443	443			
100026323	PHOENIX	AZ		09/20/2018		372		138			138		510	510			
100119815	BALTIMORE	MD		08/08/2023		329		(15)			(15)		314	314			
100027985	MAYWOOD	IL		10/26/2018		600		118			118		717	717			
100147218	PHILADELPHIA	PA		03/28/2024		272		(21)			(21)		252	252			
100046873	HOUSTON	TX		11/20/2020		426		(174)			(174)		252	252			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		681		(34)			(34)		647	647			
100175429	HARLINGEN	TX		12/23/2024		270		(39)			(39)		232	232			
100047250	BIRMINGHAM	AL		11/20/2020		1,489		(108)			(108)		1,382	1,382			
100057869	CAPE CORAL	FL		06/30/2021		687		(62)			(62)		625	625			
100141133	WINSLOW	NJ		01/30/2024		243		(19)			(19)		223	223			
100064625	CANBRIA	NY		07/01/2021		733		100			100		832	832			
100057954	BALTIMORE	MD		06/30/2021		906		(5)			(5)		901	901			

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100177837	WHITMAN	MA		11/19/2024		638		(67)			(67)		571	571			
100091253	NEW RICHMOND	WI		01/31/2023		249		(61)			(61)		188	188			
100130427	LEXINGTON PARK	MD		09/28/2023		240		(65)			(65)		174	174			
100012244	GREENWOOD	SC		04/28/2017		656		528			528		1,184	1,184			
100170460	ALTAMONTE SPRINGS	FL		10/09/2024		235		(19)			(19)		215	215			
100170476	SOUTHINGTON	CT		10/09/2024		301		(60)			(60)		241	241			
100145801	MOBILE	AL		05/08/2024		271		(39)			(39)		232	232			
100141785	TOMS RIVER	NJ		01/30/2024		222		(56)			(56)		166	166			
100054498	SAN ANTONIO	TX		03/23/2021		435		(59)			(59)		376	376			
100011452	CANTON	CT		12/23/2016		646		172			172		818	818			
100146111	SALT LAKE CITY	UT		03/19/2024		1,694		(100)			(100)		1,595	1,595			
100146479	HIALEAH	FL		03/19/2024		2,437		(180)			(180)		2,257	2,257			
100013003	LAS VEGAS	NV		05/25/2017		477		95			95		572	572			
100130212	MIDDLETOWN	OH		11/15/2023		260		(40)			(40)		220	220			
100129959	STAFFORD	VA		09/27/2023		299		(15)			(15)		284	284			
100026856	KEYES	CA		09/26/2018		692		206			206		898	898			
100138023	SAINT JOSEPH	MO		12/13/2023		263		(20)			(20)		243	243			
100086627	COLUMBIA	SC		09/30/2022		243		(37)			(37)		206	206			
100114023	FULLERTON	CA		06/29/2023		687		229			229		915	915			
100135694	EAST PROVIDENCE	RI		11/09/2023		26,086		(214)			(214)		25,872	25,872			
100152881	FAYETTEVILLE	NC		05/22/2024		266		(32)			(32)		234	234			
100028610	CHULA VISTA	CA		10/26/2018		434		(7)			(7)		427	427			
100087514	SALEM	WV		10/25/2022		554		54			54		608	608			
100175483	SAVANNAH	GA		12/23/2024		319		(20)			(20)		299	299			
100078914	PHILADELPHIA	PA		02/24/2022		650		(13)			(13)		637	637			
100030816	KISSIMMEE	FL		04/09/2019		255		199			199		454	454			
100068115	FORT MYERS	FL		08/25/2021		690		(86)			(86)		605	605			
100011536	BATON ROUGE	LA		03/08/2017		155		469			469		624	624			
100043975	ELLWOOD CITY	PA		08/19/2020		1,538		68			68		1,606	1,606			
100110829	LITHONIA	GA		06/29/2023		(29)		577			577		548	548			
100013088	SACRAMENTO	CA		05/25/2017		1,537		(88)			(88)		1,449	1,449			
100047798	WEST HAVEN	CT		11/20/2020		882		(158)			(158)		723	723			
100101748	MIDDLETOWN	NY		03/31/2023		309		(14)			(14)		295	295			
100130315	FORT LAUDERDALE	FL		09/28/2023		354		(58)			(58)		296	296			
100116548	CAMILLUS	NY		07/20/2023		360		124			124		484	484			
100050036	CINCINNATI	OH		11/20/2020		516		(27)			(27)		489	489			
100109938	LAKELAND	FL		06/22/2023		309		(20)			(20)		289	289			
100114293	BROOKLYN	NY		06/29/2023		201		566			566		768	768			
100057540	AUGUSTA	GA		06/30/2021		723		(25)			(25)		698	698			
100067562	STEPHENVILLE	TX		09/23/2021		664		(82)			(82)		582	582			
100130029	MILWAUKEE	WI		09/27/2023		349		(23)			(23)		326	326			
100162322	CALEXICO	CA		08/06/2024		566		(20)			(20)		546	546			
100023227	PENSACOLA	FL		08/16/2018		718		(11)			(11)		708	708			
100062025	PORT WENTWORTH	GA		07/01/2021		1,651		(4)			(4)		1,647	1,647			
100024581	RIO RANCHO	NM		09/20/2018		747		211			211		958	958			
100054367	GRAVOIS MILLS	MO		03/23/2021		530		(72)			(72)		458	458			
100135001	BUFFALO	NY		10/30/2023		354		(44)			(44)		310	310			
100062051	WATERFORD	MI		07/01/2021		1,039		(31)			(31)		1,009	1,009			
100113829	KANSAS CITY	KS		06/29/2023		2,003		261			261		2,263	2,263			
100090691	LINWOOD	PA		12/29/2022		294		(22)			(22)		272	272			
100030858	AUBURN	WA		04/09/2019		3,865		550			550		4,415	4,415			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086978	LANSING	MI		10/24/2022		341		(67)			(67)		275	275			
100116849	LAKELAND	FL		07/20/2023		364		4			4		368	368			
100184774	RENO	NV		12/17/2024		1,362		(74)			(74)		1,288	1,288			
100011903	MOUNT AIRY	MD		03/08/2017		2,549		375			375		2,923	2,923			
100103233	MACON	GA		04/27/2023		295		(65)			(65)		229	229			
100146168	EASTON	PA		03/19/2024		616		(79)			(79)		536	536			
100062057	DAYTON	OH		07/01/2021		628		(33)			(33)		595	595			
100000608	NAMPA	ID		09/27/2016		854		5			5		858	858			
100068497	MESQUITE	TX		08/25/2021		659		(98)			(98)		560	560			
100026981	PITTSBURG	CA		09/26/2018		7,325		323			323		7,648	7,648			
100155264	NEW HAVEN	CT		07/19/2024		281		(70)			(70)		210	210			
100019598	SPRING	TX		07/26/2018		765		(34)			(34)		731	731			
100054936	CHICAGO	IL		03/23/2021		741		(138)			(138)		603	603			
100174477	RIALTO	CA		10/31/2024		712		(25)			(25)		687	687			
100000414	LA PINE	OR		09/27/2016		761		4			4		765	765			
100055164	MILWAUKEE	WI		03/23/2021		728		(318)			(318)		411	411			
100126564	BRIDGEPORT	NJ		08/30/2023		1,191		(292)			(292)		899	899			
100019849	MIAMI	FL		07/30/2018		707		(46)			(46)		662	662			
100167635	SUITLAND	MD		09/19/2024		373		(31)			(31)		342	342			
100132253	GARNER	NC		10/13/2023		4,704		229			229		4,933	4,933			
100100263	CHICAGO	IL		03/17/2023		292		(28)			(28)		264	264			
100141890	SUGAR LAND	TX		03/27/2024		305		(36)			(36)		270	270			
100108439	SYRACUSE	NY		05/25/2023		357		(23)			(23)		334	334			
100174458	LONGWOOD	FL		10/31/2024		1,095		(83)			(83)		1,012	1,012			
100173857	MIDWEST CITY	OK		10/31/2024		335		(41)			(41)		294	294			
100044649	BOTHELL	WA		11/19/2020		2,198		94			94		2,292	2,292			
100061881	GROVETOWN	GA		07/01/2021		1,016		(27)			(27)		989	989			
100019986	SAINT PAUL	MN		07/30/2018		714		(55)			(55)		659	659			
100054848	BELLMAWR	NJ		03/23/2021		405		18			18		423	423			
100115174	TRENTON	NJ		07/17/2023		(127)		433			433		306	306			
100079628	WEST PALM BEACH	FL		04/25/2022		319		(119)			(119)		200	200			
100103796	WINSTON-SALEM	NC		05/10/2023		322		(20)			(20)		302	302			
100111194	SANFORD	FL		06/29/2023		(137)		387			387		251	251			
100126524	FT LAUDERDALE	FL		08/30/2023		184		41			41		224	224			
100111412	PENSACOLA	FL		06/29/2023		175		235			235		409	409			
100075519	JONESBORO	GA		12/01/2021		525		(40)			(40)		484	484			
100025300	BROWNSTOWN	MI		09/20/2018		437		31			31		468	468			
100161923	COLUMBUS	GA		07/31/2024		13,346		91			91		13,438	13,438			
100185100	ORLANDO	FL		12/20/2024		6,403		65			65		6,467	6,467			
100149172	COLUMBUS	GA		04/22/2024		328		26			26		354	354			
100029317	OXON HILL	MD		10/26/2018		251		42			42		293	293			
100100754	ROSHARON	TX		04/28/2023		2,826		(51)			(51)		2,775	2,775			
100165727	NEW ORLEANS	LA		08/29/2024		286		(61)			(61)		225	225			
100111928	VISALIA	CA		06/29/2023		247		95			95		342	342			
100119756	KANSAS CITY	MO		08/08/2023		340		(24)			(24)		316	316			
100117324	PAWLEYS ISLAND	SC		07/20/2023		362		242			242		604	604			
100119726	BELLMAWR	NJ		08/08/2023		289		(16)			(16)		273	273			
100049183	DECATUR	GA		11/20/2020		769		(148)			(148)		621	621			
100016409	BRYAN	TX		04/05/2018		717		(49)			(49)		667	667			
100049918	BALTIMORE	MD		11/20/2020		654		(39)			(39)		615	615			
100064790	OCALA	FL		07/14/2021		2,104		(147)			(147)		1,957	1,957			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162301	PHILADELPHIA	PA		09/06/2024		234		(61)			(61)		172	172			
100011818	RIVERVIEW	FL		03/08/2017		2,312		274			274		2,586	2,586			
100174423	GLENDALE	CA		10/31/2024		642		(56)			(56)		586	586			
100079003	LEWISBURG	TN		02/24/2022		628		(25)			(25)		603	603			
100055087	DURHAM	NC		03/23/2021		331		96			96		427	427			
100088030	UNION CITY	GA		10/25/2022		235		(71)			(71)		164	164			
100061015	BAYTOWN	TX		06/01/2021		946		9			9		955	955			
100061301	MARRERO	LA		06/01/2021		769		8			8		777	777			
100163923	CHICAGO	IL		10/04/2024		292		(28)			(28)		264	264			
100177938	GENEVA	IL		11/19/2024		1,226		(84)			(84)		1,143	1,143			
100155244	WILKES BARRE	PA		07/19/2024		308		(81)			(81)		226	226			
100049296	HALIFAX	MA		11/20/2020		1,373		(73)			(73)		1,299	1,299			
100112247	LA MARQUE	TX		06/29/2023		207		511			511		718	718			
100081294	SMYRNA	GA		03/18/2022		1,312		143			143		1,454	1,454			
100057985	HARVEST	AL		06/30/2021		670		(66)			(66)		604	604			
100043955	BRONX	NY		08/19/2020		197							197	197			
100119796	NORTH LAUDERDALE	FL		08/08/2023		541		214			214		755	755			
100011562	CHARLOTTE	NC		03/08/2017		678		279			279		957	957			
100031318	GOLD CANYON	AZ		03/29/2019		537		177			177		714	714			
100175781	MILWAUKEE	WI		11/12/2024		293		(22)			(22)		271	271			
100169221	DETROIT	MI		09/27/2024		319		(30)			(30)		289	289			
100137381	HALLANDALE BEACH	FL		12/05/2023		257		(5)			(5)		252	252			
100112389	MORRISON	TN		06/29/2023		469		4			4		473	473			
100174609	SCHAUMBURG	IL		10/31/2024		230		(47)			(47)		183	183			
100138642	MIAMI GARDENS	FL		02/02/2024		234		(70)			(70)		164	164			
100017936	ATLANTA	GA		05/22/2018		508		(29)			(29)		479	479			
100112583	BUSHKILL	PA		06/29/2023		17		484			484		501	501			
100061234	COLLINSVILLE	IL		06/01/2021		500		7			7		507	507			
100078693	DIAMOND BAR	CA		02/02/2022		14,794		215			215		15,009	15,009			
100185765	TAFT	CA		12/23/2024		503		12			12		515	515			
100141098	LAKE VILLA	IL		01/30/2024		184		(22)			(22)		161	161			
100091384	MARRERO	LA		02/22/2023		790		13			13		802	802			
100114121	WAUWATOSA	WI		06/29/2023		531		154			154		685	685			
100068296	COVINGTON	KY		08/25/2021		621		(55)			(55)		566	566			
100043546	PORT ST LUCIE	FL		08/13/2020		321		(71)			(71)		251	251			
100058006	OLD HICKORY	TN		06/30/2021		685		(73)			(73)		612	612			
100054479	DAYTON	OH		03/23/2021		2		91			91		94	94			
100178446	ESTERO	FL		11/21/2024		228		(22)			(22)		206	206			
100112103	BESSEMER	AL		06/29/2023		313		393			393		706	706			
100067776	GEORGETOWN	KY		09/23/2021		844		(90)			(90)		754	754			
100160479	DENTON	TX		07/19/2024		300		(35)			(35)		265	265			
100023786	VISALIA	CA		09/04/2018		654		(56)			(56)		598	598			
100070768	FORT WAYNE	IN		10/01/2021		263		(2)			(2)		261	261			
100024267	BEND	OR		09/20/2018		695		(44)			(44)		651	651			
100055680	LANDING	NJ		03/23/2021		2,584		(129)			(129)		2,455	2,455			
100087785	PHILADELPHIA	PA		11/17/2022		45		15			15		61	61			
100184632	SANTA CLARITA	CA		12/17/2024		643		(52)			(52)		591	591			
100174556	CUERO	TX		10/31/2024		246		(50)			(50)		196	196			
100062880	ABERDEEN	MD		07/01/2021		991		(36)			(36)		955	955			
100137107	MANASSAS	VA		11/28/2023		8,128		(128)			(128)		8,000	8,000			
100144506	PHILADELPHIA	PA		04/26/2024		297		(49)			(49)		247	247			

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100018117	SNOWFLAKE	AZ		06/08/2018		1,497		(57)			(57)		1,440	1,440			
100054308	LEBANON	PA		03/23/2021		180		(54)			(54)		126	126			
100026410	RIVERVIEW	FL		09/26/2018		1,414		376			376		1,790	1,790			
100018260	LUBBOCK	TX		06/27/2018		697		(28)			(28)		669	669			
100102558	DALLAS	TX		06/07/2023		1,501		35			35		1,536	1,536			
100089424	MIAMI	FL		11/18/2022		640		(23)			(23)		617	617			
100099818	PHILADELPHIA	PA		02/28/2023		623		(20)			(20)		603	603			
100047754	UPLAND	CA		11/20/2020		1,691		(82)			(82)		1,609	1,609			
100138018	GREENWOOD	SC		12/13/2023		261		(46)			(46)		215	215			
100026631	CERES	CA		09/26/2018		5,198		364			364		5,562	5,562			
100164927	DARBY	PA		08/28/2024		265		(25)			(25)		240	240			
100028534	HOLLYWOOD	FL		10/26/2018		406		112			112		518	518			
100079394	PHILADELPHIA	PA		03/17/2022		544		(133)			(133)		411	411			
100026119	SPRINGFIELD	OR		09/20/2018		630		63			63		693	693			
100138027	CONVERSE	TX		12/13/2023		279		(3)			(3)		276	276			
100116231	SUFFOLK	VA		07/20/2023		363		78			78		440	440			
100165754	WARREN	MI		08/29/2024		289		(74)			(74)		215	215			
100111593	RICHMOND	VA		06/29/2023		208		524			524		732	732			
100077090	PORTSMOUTH	VA		01/03/2022		1,222		(20)			(20)		1,202	1,202			
100174563	LA MARQUE	TX		10/31/2024		275		(50)			(50)		225	225			
100054264	SOUTHAMPTON	PA		03/23/2021		1,628		(135)			(135)		1,494	1,494			
100181600	BRADDOCK	PA		12/09/2024		272		(19)			(19)		253	253			
100031402	MORENO VALLEY	CA		03/29/2019		1,397		707			707		2,104	2,104			
100067804	SPRINGFIELD	MA		09/23/2021		669		(84)			(84)		585	585			
100057754	NAPLES	FL		06/30/2021		666		(87)			(87)		579	579			
100111458	HALLANDALE	FL		06/29/2023		184		593			593		777	777			
100103846	PHILADELPHIA	PA		05/10/2023		4		272			272		276	276			
100116322	MOUNT LAUREL	NJ		07/20/2023		425		238			238		664	664			
100099609	CRAIG	CO		04/06/2023		255		(67)			(67)		188	188			
100081004	BAKERSFIELD	CA		03/18/2022		654		22			22		676	676			
100164670	ALPHARETTA	GA		08/23/2024		624		(44)			(44)		580	580			
100127650	UPPER DARBY	PA		09/08/2023		132		(19)			(19)		112	112			
100055571	CONROE	TX		03/23/2021		162		(17)			(17)		144	144			
100101566	GRETNA	LA		04/26/2023		383		(33)			(33)		349	349			
100064751	LAUREL	DE		07/14/2021		687		(80)			(80)		608	608			
100138415	WESLEY CHAPEL	FL		12/18/2023		651		(51)			(51)		600	600			
100023796	DULUTH	GA		09/04/2018		1,306		(83)			(83)		1,223	1,223			
100048117	WINTER SPRINGS	FL		11/20/2020		411		(100)			(100)		311	311			
100067539	LUBBOCK	TX		09/23/2021		1,006		(110)			(110)		896	896			
100066818	NORTH HAVEN	CT		08/02/2021		754		1			1		754	754			
100101151	NORTH MIAMI	FL		04/28/2023		482		281			281		762	762			
100127226	PORT ST LUCIE	FL		08/30/2023		361		393			393		754	754			
100025989	MESA	AZ		09/20/2018		415		20			20		435	435			
100011900	DILLSBURG	PA		03/08/2017		1,197		77			77		1,273	1,273			
100115239	COLUMBUS	GA		07/17/2023		281		(25)			(25)		256	256			
100115263	LUTZ	FL		07/17/2023		315		(24)			(24)		292	292			
100100665	BAKERSFIELD	CA		04/28/2023		481		40			40		521	521			
100049562	PHOENIX	AZ		11/20/2020		2,348		256			256		2,604	2,604			
100062716	GLENROCK	WY		07/01/2021		675		(2)			(2)		673	673			
100046145	CLEVELAND	OH		11/25/2020		1,125		(32)			(32)		1,093	1,093			
100045820	LAS VEGAS	NV		11/25/2020		228		25			25		254	254			

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100011422	SARASOTA	FL		12/23/2016		2,377		311			311		2,689	2,689			
100054573	WHITEHALL	PA		03/23/2021		604		(95)			(95)		509	509			
100120454	GAINESVILLE	FL		08/18/2023		284		(69)			(69)		215	215			
100070508	PLYMOUTH	WI		09/23/2021		867		(89)			(89)		778	778			
100057682	MURFREESBORO	TN		06/30/2021		1,136		(29)			(29)		1,107	1,107			
100076471	COAL CITY	IL		12/21/2021		539		(129)			(129)		410	410			
100136827	BINGHAMTON	NY		11/27/2023		299		(16)			(16)		283	283			
100153710	MINERAL	VA		07/11/2024		309		(26)			(26)		283	283			
100013984	SPANAWAY	WA		05/25/2017		417		68			68		485	485			
100064745	SAN ANTONIO	TX		07/14/2021		475		(70)			(70)		406	406			
100091531	HANCEVILLE	AL		01/20/2023		338		(18)			(18)		320	320			
100062745	CORAOPOLIS	PA		07/01/2021		1,610		(10)			(10)		1,600	1,600			
100044067	RIALTO	CA		08/19/2020		1,379		6			6		1,385	1,385			
100024638	DEARBORN HEIGHTS	MI		09/20/2018		627		207			207		834	834			
100081431	FAYETTEVILLE	AR		03/18/2022		691		72			72		763	763			
100013405	NAPLES	FL		05/25/2017		646		945			945		1,591	1,591			
100066300	BLACKWOOD	NJ		08/02/2021		750		(26)			(26)		724	724			
100061783	NEW CASTLE	DE		07/01/2021		68		(8)			(8)		60	60			
100112741	DAWSONVILLE	GA		06/29/2023		205		226			226		431	431			
100012639	BAKERSFIELD	CA		05/25/2017		283		162			162		445	445			
100061094	CHARLOTTE	NC		06/01/2021		931		9			9		940	940			
100062967	CORRYTON	TN		07/01/2021		975		(20)			(20)		955	955			
100043437	NORTH HUNTINGDON	PA		08/13/2020		359		21			21		380	380			
100023411	RIO RANCHO	NM		08/16/2018		695		(49)			(49)		646	646			
100031403	ANDERSON	CA		03/29/2019		270		107			107		378	378			
100118063	CHATTANOOGA	TN		07/20/2023		395		277			277		672	672			
100111646	WASHINGTON	DC		06/29/2023		244		234			234		478	478			
100150055	DANVILLE	VA		06/14/2024		296		(25)			(25)		271	271			
100091473	DAYTON	OH		01/20/2023		291		(27)			(27)		264	264			
100025154	SANFORD	FL		09/20/2018		564		95			95		659	659			
100061048	SAVANNAH	GA		06/01/2021		1,542		12			12		1,554	1,554			
100023975	WINCHESTER	CT		09/10/2018		658		(50)			(50)		608	608			
100066090	BROCKTON	MA		08/02/2021		1,016		(12)			(12)		1,004	1,004			
100012057	MIAMI	FL		03/08/2017		298		37			37		335	335			
100108985	MANALAPAN	NJ		05/31/2023		900		(45)			(45)		856	856			
100140991	AURORA	IL		01/26/2024		224		7			7		231	231			
100066798	WICHITA	KS		08/02/2021		734							734	734			
100169381	LEBANON	IN		09/27/2024		293		(22)			(22)		271	271			
100067783	JACKSONVILLE	FL		09/23/2021		705		(83)			(83)		622	622			
100141396	PHILADELPHIA	PA		01/30/2024		279		(26)			(26)		253	253			
100023289	MESA	AZ		08/16/2018		1,050		(61)			(61)		988	988			
100078959	MOBILE	AL		02/24/2022		670		2			2		671	671			
100184864	STONY POINT	NY		12/17/2024		628		(42)			(42)		586	586			
100136833	LUMBERTON	NJ		11/27/2023		174		(11)			(11)		164	164			
100112444	WEST COVINA	CA		06/29/2023		306		342			342		647	647			
100180500	CHICAGO	IL		11/26/2024		248		(65)			(65)		183	183			
100055518	CHICAGO	IL		03/23/2021		2,155		(185)			(185)		1,970	1,970			
100117078	LANCASTER	TX		07/20/2023		369		100			100		469	469			
100185597	MINNEAPOLIS	MN		12/20/2024		399		(42)			(42)		357	357			
100181523	EUREKA	CA		12/06/2024		267		(19)			(19)		248	248			
100175755	ARGYLE	TX		11/12/2024		707		(46)			(46)		661	661			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153453	WASHINGTON	PA		05/30/2024		158		(14)			(14)		144	144			
100147268	MARIETTA	NY		03/28/2024		301		(21)			(21)		280	280			
100029715	VERNON HILLS	IL		10/26/2018		544		80			80		625	625			
100079085	ELLISVILLE	MO		02/24/2022		678		(25)			(25)		653	653			
100053698	PHILADELPHIA	PA		03/23/2021		517		(118)			(118)		399	399			
100077407	HOUMA	LA		01/03/2022		706		(24)			(24)		681	681			
100060420	WINTHROP	MN		06/01/2021		722		10			10		731	731			
100129979	DAYTON	OH		09/27/2023		259		(21)			(21)		238	238			
100174864	VIRGINIA BEACH	VA		10/31/2024		349		(27)			(27)		322	322			
100018162	CLOVIS	CA		06/08/2018		723		(39)			(39)		684	684			
100079105	WENDOVER	UT		02/24/2022		1,582		(8)			(8)		1,575	1,575			
100062886	BALTIMORE	MD		07/01/2021		2,122		(43)			(43)		2,079	2,079			
100126762	MERRILLVILLE	IN		08/30/2023		440		269			269		709	709			
100116905	HAZLETON	PA		07/20/2023		310		(3)			(3)		307	307			
100014174	BANNING	CA		05/25/2017		478		53			53		530	530			
100018393	CELINA	TX		06/27/2018		716		(35)			(35)		682	682			
100053787	QUEENSBURY	NY		03/23/2021		347		(152)			(152)		195	195			
100127965	UNIONVILLE	TN		09/08/2023		2,240		335			335		2,575	2,575			
100029547	PHOENIX	AZ		10/26/2018		760		(36)			(36)		724	724			
100109869	EAST SYRACUSE	NY		06/22/2023		307		(25)			(25)		282	282			
100028657	VISALIA	CA		10/26/2018		395		123			123		518	518			
100055295	MAPLE HEIGHTS	OH		03/23/2021		2,121		(646)			(646)		1,475	1,475			
100066695	SARASOTA	FL		08/02/2021		532		(31)			(31)		501	501			
100064828	BELTON	SC		07/14/2021		700		(71)			(71)		629	629			
100054747	KOKOMO	IN		03/23/2021		553		(79)			(79)		474	474			
100065050	LANCASTER	PA		07/14/2021		688		(49)			(49)		639	639			
100133948	CHICAGO	IL		10/25/2023		339		(22)			(22)		317	317			
100113859	ROCKVILLE	MD		06/29/2023		3,705		287			287		3,992	3,992			
100149868	COLUMBUS	OH		04/29/2024		301		(23)			(23)		278	278			
100028548	WOODBURY	MN		10/26/2018		498		124			124		623	623			
100019714	PHOENIX	AZ		07/26/2018		1,275		(59)			(59)		1,216	1,216			
100064254	PITTSBURGH	PA		07/01/2021		1,187		86			86		1,273	1,273			
100155365	GLENDORA	CA		06/18/2024		236		(16)			(16)		220	220			
100081437	ASHEVILLE	NC		03/18/2022		677		61			61		738	738			
100064769	CHAMBERSBURG	PA		07/14/2021		642		(74)			(74)		568	568			
100025382	CHICAGO	IL		09/20/2018		166		658			658		824	824			
100025521	MARGATE	FL		09/20/2018		1,808		95			95		1,903	1,903			
100047957	LOXAHATCHEE	FL		11/20/2020		3,058		(199)			(199)		2,859	2,859			
100155459	ROSEVILLE	CA		06/18/2024		544		(78)			(78)		466	466			
100175802	HAMILTON	NJ		11/12/2024		332							332	332			
100070470	SAINT JOSEPH	MI		09/23/2021		614		(63)			(63)		551	551			
100060756	KENT	OH		06/01/2021		981		9			9		990	990			
100068297	EVANS	CO		08/25/2021		624		(68)			(68)		556	556			
100184765	FAIRFIELD	CA		12/17/2024		600		(49)			(49)		551	551			
100175861	PHILADELPHIA	PA		11/12/2024		285		(20)			(20)		265	265			
100000393	ATLANTIC CITY	NJ		09/27/2016		511		573			573		1,084	1,084			
100054554	CLEVELAND	OH		03/23/2021		283		69			69		352	352			
100031792	STOCKTON	CA		03/29/2019		1,679		118			118		1,797	1,797			
100113356	READING	PA		06/29/2023		2,741		409			409		3,150	3,150			
100149703	MELBOURNE	FL		04/26/2024		277		(17)			(17)		260	260			
100054967	WASHINGTON	DC		03/23/2021		2,098		(111)			(111)		1,987	1,987			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100023211	MIAMI	FL		08/16/2018		687		(46)			(46)		641	641			
100075362	CORPUS CHRISTI	TX		12/01/2021		919		(66)			(66)		853	853			
100078951	ARNOLD	MO		02/24/2022		640		5			5		645	645			
100174443	ANCHORAGE	AK		10/31/2024		667		(41)			(41)		627	627			
100047789	USK	WA		11/20/2020		469		(19)			(19)		450	450			
100131856	HOUSTON	TX		10/06/2023		297		(66)			(66)		231	231			
100062482	MONROE	LA		07/01/2021		1,098		(25)			(25)		1,073	1,073			
100075937	WICHITA	KS		01/07/2022		981		(67)			(67)		914	914			
100119609	LAWRENCEVILLE	GA		07/31/2023		4,540		(204)			(204)		4,336	4,336			
100024012	WINTER HAVEN	FL		09/10/2018		984		(58)			(58)		926	926			
100043094	ROME	OH		05/28/2020		685		(78)			(78)		607	607			
100028948	FRESNO	CA		10/26/2018		426		107			107		532	532			
100112915	MODESTO	CA		06/29/2023		588		87			87		675	675			
100170055	MACOMB	MI		11/08/2024		168		(21)			(21)		147	147			
100181636	INDIANAPOLIS	IN		12/11/2024		416		1			1		418	418			
100023691	SAINT CLAIR SHORES	MI		09/04/2018		674		(48)			(48)		626	626			
100178117	GARLAND	UT		11/19/2024		599		(101)			(101)		498	498			
100172657	PHILADELPHIA	PA		11/21/2024		1,282		(86)			(86)		1,196	1,196			
100065650	JACKSONVILLE	FL		07/28/2021		614		(47)			(47)		567	567			
100175992	KILLEEN	TX		11/14/2024		326		(58)			(58)		268	268			
100088268	TRENTON	NJ		10/17/2022		344		(31)			(31)		313	313			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		831		(25)			(25)		806	806			
100031595	SACRAMENTO	CA		03/29/2019		785		208			208		993	993			
100010664	COHOES	NY		12/23/2016		345		566			566		911	911			
100061078	MORRISVILLE	PA		06/01/2021		954		9			9		963	963			
100112713	GAINESVILLE	GA		06/29/2023		253		475			475		728	728			
100164165	BALTIMORE	MD		08/21/2024		262		(32)			(32)		230	230			
100025279	NORTH MYRTLE BEACH	SC		09/20/2018		386		141			141		526	526			
100133915	BAYTOWN	TX		11/29/2023		242		(28)			(28)		214	214			
100177809	OLNEY	MD		11/19/2024		586		(96)			(96)		490	490			
100117316	LAS VEGAS	NV		07/20/2023		402		376			376		777	777			
100023832	VISALIA	CA		09/04/2018		785		(72)			(72)		713	713			
100020374	MILTON	FL		07/27/2018		690		(59)			(59)		630	630			
100057856	RAPID CITY	SD		06/30/2021		726		(5)			(5)		721	721			
100063722	CLARKSVILLE	TN		07/01/2021		780		(6)			(6)		774	774			
100055110	LOWELL	MA		03/23/2021		475		(85)			(85)		390	390			
100017966	LARGO	FL		05/22/2018		788		(54)			(54)		734	734			
100111201	DAVISON	MI		06/29/2023		268		325			325		593	593			
100067158	VENICE	FL		08/02/2021		688		46			46		734	734			
100081791	FLORISSANT	MO		03/30/2022		517		27			27		544	544			
100063128	BALTIMORE	MD		07/01/2021		913		(27)			(27)		886	886			
100174463	WEST PALM BEACH	FL		10/31/2024		634		(62)			(62)		571	571			
100029012	PALM BAY	FL		10/26/2018		472		43			43		515	515			
100014147	KISSIMMEE	FL		05/25/2017		302		86			86		388	388			
100120509	CLINTON	CT		08/18/2023		326		(52)			(52)		273	273			
100114443	LAWRENCEVILLE	GA		06/29/2023		284		386			386		670	670			
100078877	BELOIT	WI		02/24/2022		654		(19)			(19)		635	635			
100014644	RANDOLPH	MA		09/27/2017		289		135			135		424	424			
100128005	MEMPHIS	TN		09/08/2023		388		20			20		407	407			
100130215	BALTIMORE	MD		11/15/2023		298		(43)			(43)		256	256			
100028290	MIRAMAR	FL		10/26/2018		2,738		325			325		3,063	3,063			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062162	SAN ANTONIO	TX		07/01/2021		991		(32)			(32)		959	959			
100112533	PORTLAND	OR		06/29/2023		1,745		365			365		2,110	2,110			
100000272	FLORENCE	AZ		09/27/2016		532		47			47		579	579			
100137858	TULSA	OK		12/08/2023		534		(41)			(41)		493	493			
100047996	RIVERHEAD	NY		11/20/2020		551		(127)			(127)		424	424			
100060697	SYLACAUGA	AL		06/01/2021		855		8			8		863	863			
100024030	PHOENIX	AZ		09/10/2018		689		(48)			(48)		641	641			
100181553	SALEM	NJ		12/09/2024		208		(15)			(15)		193	193			
100012246	TAMPA	FL		04/28/2017		596		188			188		784	784			
100020255	AULT	CO		07/17/2018		1,336		(97)			(97)		1,238	1,238			
100049976	BEAVERTON	OR		11/20/2020		486		(100)			(100)		386	386			
100049603	DENVER	CO		11/20/2020		2,036		(106)			(106)		1,930	1,930			
100164684	HAIKU	HI		08/23/2024		4,782		(63)			(63)		4,719	4,719			
100076927	ODESSA	TX		01/03/2022		605		(18)			(18)		586	586			
100116676	TUCSON	AZ		07/20/2023		420		450			450		870	870			
100079529	SAN LUCAS	CA		04/08/2022		501		(81)			(81)		421	421			
100079785	AVONDALE	AZ		04/08/2022		399		(15)			(15)		383	383			
100165668	INDIANAPOLIS	IN		10/04/2024		291		(42)			(42)		249	249			
100063783	FREDERICKTOWN	OH		07/01/2021		1,307		(23)			(23)		1,284	1,284			
100154131	GLEN ELLYN	IL		07/11/2024		372		(55)			(55)		317	317			
100174705	WILKES BARRE	PA		10/31/2024		252		(52)			(52)		201	201			
100028228	LAS VEGAS	NV		10/26/2018		521		19			19		539	539			
100049190	FOUNTAIN	CO		11/20/2020		910		(117)			(117)		793	793			
100045756	BROOKLYN	NY		11/25/2020		2,067		23			23		2,091	2,091			
100065584	HOUSTON	TX		07/28/2021		2,343		(110)			(110)		2,233	2,233			
100047208	LA GRANGE PARK	IL		11/20/2020		963		(285)			(285)		679	679			
100116270	PITTSBURGH	PA		07/20/2023		399		42			42		441	441			
100146494	ST AUGUSTINE	FL		03/19/2024		759		(118)			(118)		641	641			
100031193	LIVINGSTON	CA		03/29/2019		440		122			122		563	563			
100054777	FOWLER	CA		03/23/2021		732		(129)			(129)		603	603			
100143927	PORT ARTHUR	TX		02/29/2024		268		(17)			(17)		251	251			
100046586	GLOUCESTER CITY	NJ		11/25/2020		511		(119)			(119)		392	392			
100054502	NEWPORT NEWS	VA		03/23/2021		1,667		(396)			(396)		1,271	1,271			
100062998	COLLEGE PARK	GA		07/01/2021		948		(23)			(23)		925	925			
100062147	AMSTON	CT		07/01/2021		979		2			2		981	981			
100178028	NORTH TONAWANDA	NY		11/19/2024		1,210		(135)			(135)		1,075	1,075			
100012386	VIRGINIA BEACH	VA		04/28/2017		585		43			43		627	627			
100031182	LAS VEGAS	NV		03/29/2019		687		(1)			(1)		686	686			
100172679	COLUMBUS	OH		11/21/2024		298		(19)			(19)		278	278			
100108118	SMYRNA	GA		05/24/2023		310		11			11		321	321			
100057806	FORT MYERS	FL		06/30/2021		1,445		(29)			(29)		1,416	1,416			
100053500	THOMASVILLE	GA		03/23/2021		360		(104)			(104)		255	255			
100024221	PITTSBURGH	PA		09/20/2018		1,781		(37)			(37)		1,744	1,744			
100077246	BROCKTON	MA		01/03/2022		1,020		(34)			(34)		986	986			
100129756	BALTIMORE	MD		09/27/2023		242		(43)			(43)		200	200			
100081017	OAKLAND	CA		03/18/2022		926		65			65		991	991			
100062528	MILLSTADT	IL		07/01/2021		1,012		(23)			(23)		988	988			
100054987	LAVEEN	AZ		03/23/2021		1,145		(86)			(86)		1,059	1,059			
100176883	CONROE	TX		11/15/2024		292		(40)			(40)		252	252			
100048299	EUGENE	OR		11/20/2020		547		(63)			(63)		483	483			
100031572	MODESTO	CA		03/29/2019		688		50			50		738	738			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064500	OAKBORO	NC		07/01/2021		919		26			26		945	945			
100000579	WEIKERT	PA		09/27/2016		648		300			300		948	948			
100047472	SACRAMENTO	CA		11/20/2020		822		(183)			(183)		639	639			
100181587	OKLAHOMA CITY	OK		12/09/2024		270		(17)			(17)		253	253			
100161857	GARY	IN		07/31/2024		(7,373)		150			150		(7,223)	550		7,773	7,773
100175821	PITTSBURGH	PA		11/12/2024		348		29			29		377	377			
100137355	GLENDALE	AZ		12/01/2023		242		(15)			(15)		227	227			
100100489	EAST STROUDSBURG	PA		04/27/2023		(33)		461			461		429	429			
100165820	BETHLEHEM	GA		08/29/2024		199		(55)			(55)		144	144			
100092061	EXETER	PA		02/09/2023		287		(19)			(19)		268	268			
100118125	MIAMI	FL		07/20/2023		1,798		(132)			(132)		1,666	1,666			
100055705	WEST PALM BEACH	FL		03/23/2021		638		(88)			(88)		550	550			
100047943	LEMON GROVE	CA		11/20/2020		988		(141)			(141)		848	848			
100047958	SALIDA	CA		11/20/2020		692		(147)			(147)		546	546			
100017106	SALEM	OR		04/26/2018		589		229			229		818	818			
100175456	INDEPENDENCE	MO		12/23/2024		254		(37)			(37)		218	218			
100086897	DEARBORN	MI		10/07/2022		991		(92)			(92)		899	899			
100115230	PHILADELPHIA	PA		07/17/2023		379		(18)			(18)		361	361			
100128144	BALTIMORE	MD		09/11/2023		107		(11)			(11)		96	96			
100026892	SELMA	CA		09/26/2018		445		397			397		842	842			
100023427	MIAMI	FL		08/16/2018		694		(47)			(47)		647	647			
100057785	AVENUE	MD		06/30/2021		743		(47)			(47)		696	696			
100111186	HAINES CITY	FL		06/29/2023		933		395			395		1,328	1,328			
100100171	KANSAS CITY	MO		03/17/2023		293		(19)			(19)		274	274			
100083803	FORT MOHAVE	AZ		07/12/2022		276		(56)			(56)		220	220			
100030390	STOCKBRIDGE	GA		12/20/2018		1,253		(209)			(209)		1,044	1,044			
100118702	HOUSTON	TX		07/25/2023		290		12			12		302	302			
100164727	COLUMBIA	SC		08/23/2024		253		(69)			(69)		184	184			
100111571	OLD LYME	CT		06/29/2023		209		510			510		720	720			
100109998	BALTIMORE	MD		06/22/2023		316		(18)			(18)		298	298			
100016554	ACWORTH	GA		04/10/2018		696		(57)			(57)		639	639			
100156831	DETROIT	MI		06/27/2024		295		(10)			(10)		285	285			
100174421	WOODBRIDGE	VA		10/31/2024		651		(67)			(67)		584	584			
100012375	CHESAPEAKE	VA		04/28/2017		457		288			288		746	746			
100115265	PARK FOREST	IL		07/17/2023		305		(23)			(23)		282	282			
100112680	DANIA BEACH	FL		06/29/2023		210		393			393		602	602			
100054965	BRIDGEPORT	CT		03/23/2021		539		(58)			(58)		481	481			
100028132	ROANOKE	AL		10/26/2018		636		155			155		791	791			
100117017	JACKSON	TN		07/20/2023		390		174			174		564	564			
100018420	HIALEAH	FL		06/27/2018		698		(48)			(48)		650	650			
100113368	NORTH BRUNSWICK	NJ		06/29/2023		332		621			621		953	953			
100025899	TAMPA	FL		09/20/2018		322		171			171		493	493			
100018297	HARTFORD	CT		06/27/2018		675		(48)			(48)		627	627			
100109932	KANSAS CITY	MO		06/22/2023		523		(24)			(24)		499	499			
100153466	JACKSONVILLE	FL		05/30/2024		259		(15)			(15)		244	244			
100060325	CUDAHY	WI		06/25/2021		685		(51)			(51)		634	634			
100011972	SAINT PETERSBURG	FL		03/08/2017		1,416		567			567		1,984	1,984			
100142437	TEXAS CITY	TX		03/08/2024		302		(90)			(90)		211	211			
100101803	PHILADELPHIA	PA		03/31/2023		115		(13)			(13)		102	102			
100068995	NAMPA	ID		09/01/2021		949		(15)			(15)		934	934			
100127112	TAMPA	FL		08/30/2023		1,371		(186)			(186)		1,185	1,185			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172141	DALLASTOWN	PA		10/17/2024		257		(70)			(70)		187	187			
100134577	GALVESTON	TX		10/30/2023		279		(25)			(25)		253	253			
100067035	FORT WORTH	TX		08/02/2021		787		1			1		788	788			
100064355	INDEPENDENCE	KY		07/01/2021		1,197		68			68		1,265	1,265			
100079198	LARGO	FL		02/24/2022		613		(41)			(41)		572	572			
100109985	COLUMBIA	SC		06/22/2023		290		(16)			(16)		274	274			
100155183	HILTON HEAD ISLAND	SC		07/19/2024		303		(36)			(36)		268	268			
100108424	HAZEL CREST	IL		05/25/2023		642		(30)			(30)		611	611			
100043054	MORENO VALLEY	CA		05/28/2020		2,544		113			113		2,657	2,657			
100070486	COATESVILLE	PA		09/23/2021		662		(91)			(91)		572	572			
100136771	LINDENWOLD	NJ		11/27/2023		97		133			133		229	229			
100065154	PALMETTO	FL		07/14/2021		700		(38)			(38)		662	662			
100141131	PITTSTON	PA		01/30/2024		256		(12)			(12)		244	244			
100076110	EL PASO	TX		01/07/2022		625		(61)			(61)		564	564			
100048633	WILDWOOD	NJ		11/20/2020		3,204		(581)			(581)		2,623	2,623			
100113900	MIAMI GARDENS	FL		06/29/2023		1,781		43			43		1,823	1,823			
100019816	THE WOODLANDS	TX		07/26/2018		695		(15)			(15)		681	681			
100068065	OAKLAND	TN		09/23/2021		1,329		(34)			(34)		1,295	1,295			
100092040	PHILADELPHIA	PA		02/09/2023		301		(18)			(18)		283	283			
100110630	FORT WORTH	TX		06/30/2023		4,101		78			78		4,178	4,178			
100079179	FAYETTEVILLE	NC		02/24/2022		635		(19)			(19)		616	616			
100081797	NORTH MIAMI	FL		03/30/2022		671		(57)			(57)		613	613			
100017719	PATERSON	NJ		04/26/2018		318		374			374		692	692			
100075455	SALEM	OR		12/01/2021		548		(20)			(20)		528	528			
100120253	SCHENECTADY	NY		08/18/2023		268		(11)			(11)		257	257			
100064773	CHATTANOOGA	TN		07/14/2021		646		(73)			(73)		573	573			
100108387	BALTIMORE	MD		05/25/2023		316		(17)			(17)		299	299			
100084831	SHEBOYGAN	WI		08/02/2022		261		(5)			(5)		256	256			
100173760	CHICAGO	IL		10/30/2024		269		(33)			(33)		236	236			
100184844	PORT ROYAL	SC		12/17/2024		656		(18)			(18)		637	637			
100141171	MEMPHIS	TN		01/30/2024		264		(19)			(19)		244	244			
100055069	HOUSTON	TX		03/23/2021		1,748		(501)			(501)		1,247	1,247			
100080175	MIAMI	FL		02/25/2022		2,295		(132)			(132)		2,163	2,163			
100102095	BROWNS MILLS	NJ		04/14/2023		4,209		(130)			(130)		4,079	4,079			
100029719	OVIEDO	FL		10/26/2018		572							572	572			
100046142	CAROL STREAM	IL		11/25/2020		2,407		(73)			(73)		2,334	2,334			
100012735	APOPKA	FL		05/25/2017		706		236			236		943	943			
100157747	CHESTER	NJ		07/02/2024		825		(60)			(60)		764	764			
100079306	GRANBURY	TX		02/28/2022		574		(101)			(101)		473	473			
100083004	EASTPOINT	FL		05/05/2022		540		(10)			(10)		529	529			
100139407	TEXARKANA	TX		12/28/2023		9		247			247		256	256			
100112454	CHICAGO	IL		06/29/2023		1,199		331			331		1,529	1,529			
100045467	COLLEGE PARK	GA		11/25/2020		173		796			796		969	969			
100011638	HUDSON	FL		03/08/2017		364		200			200		564	564			
100114355	CHICAGO	IL		06/29/2023		1,916		57			57		1,973	1,973			
100151785	HOPE MILLS	NC		05/10/2024		260		(25)			(25)		235	235			
100134317	OCALA	FL		10/27/2023		577		(23)			(23)		554	554			
100070458	TUCSON	AZ		09/23/2021		888		(85)			(85)		803	803			
100133972	NORMAN	OK		10/25/2023		181		(15)			(15)		167	167			
100012074	PERRIS	CA		03/08/2017		553		260			260		813	813			
100026037	JOPPA	MD		09/20/2018		1,333		256			256		1,589	1,589			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162346	BRADENTON	FL		08/06/2024		614		(52)			(52)		562	562			
100047576	LOCKHART	TX		11/20/2020		2,071		(471)			(471)		1,601	1,601			
100018020	BAKERSFIELD	CA		05/22/2018		693		(62)			(62)		630	630			
100025969	LILBURN	GA		09/20/2018		525		61			61		586	586			
100152868	BALTIMORE	MD		05/22/2024		220		(28)			(28)		192	192			
100055197	LAKE OSWEGO	OR		03/23/2021		969		(57)			(57)		912	912			
100155517	LITHIA SPRINGS	GA		06/18/2024		748		(105)			(105)		643	643			
100113908	ANNAPOLIS	MD		06/29/2023		1,581		221			221		1,802	1,802			
100062404	LANSDOWNE	PA		07/01/2021		1,855		(19)			(19)		1,835	1,835			
100131874	UPPER MARLBORO	MD		10/06/2023		2,021		(198)			(198)		1,823	1,823			
100068120	MERIDEN	CT		08/25/2021		867		(85)			(85)		781	781			
100024554	SOUTHFIELD	MI		09/20/2018		370		81			81		451	451			
100087367	MYRTLE BEACH	SC		10/25/2022		439		36			36		475	475			
100061458	ARLINGTON	TX		06/01/2021		663		9			9		672	672			
100117692	COLUMBIA	SC		07/20/2023		3,804		933			933		4,737	4,737			
100116022	NASHVILLE	GA		07/20/2023		312		44			44		356	356			
100055777	RIO RICO	AZ		03/23/2021		357		(133)			(133)		224	224			
100114771	TALLAHASSEE	FL		07/07/2023		271		(20)			(20)		252	252			
100143565	INDEPENDENCE	MO		02/21/2024		266		(14)			(14)		252	252			
100054950	SALEM	NJ		03/23/2021		195		238			238		432	432			
100016577	ATLANTA	GA		04/10/2018		729		(22)			(22)		707	707			
100171176	WARNER ROBINS	GA		11/22/2024		299		(34)			(34)		265	265			
100030518	CHARLOTTE	NC		12/20/2018		344		412			412		757	757			
100128038	FAIRDALE	KY		09/08/2023		341		32			32		373	373			
100088131	WEST PALM BEACH	FL		10/25/2022		13,226		329			329		13,555	13,555			
100075915	BRISTOL	CT		01/07/2022		943		(42)			(42)		901	901			
100018283	FORT WORTH	TX		06/27/2018		2,760		(14)			(14)		2,746	2,746			
100101090	PHILADELPHIA	PA		04/28/2023		408		157			157		565	565			
100115204	JACKSONVILLE	AR		07/17/2023		294		(13)			(13)		280	280			
100013210	TAMARAC	FL		05/25/2017		393		133			133		526	526			
100115289	GARY	IN		07/17/2023		390		(15)			(15)		375	375			
100061044	BELCAMP	MD		06/01/2021		1,229		10			10		1,239	1,239			
100053986	INDIANAPOLIS	IN		03/23/2021		393		(73)			(73)		320	320			
100013930	FRESNO	CA		05/25/2017		3,164		272			272		3,435	3,435			
100066700	MOUNTAIN TOP	PA		08/02/2021		526		(61)			(61)		465	465			
100011479	RAHWAY	NJ		12/23/2016		179		269			269		449	449			
100078898	OCALA	FL		02/24/2022		664		9			9		673	673			
100112559	RED LION	PA		06/29/2023		234		528			528		761	761			
100070500	SAN ANTONIO	TX		09/23/2021		644		(89)			(89)		555	555			
100063493	PORT SAINT LUCIE	FL		07/01/2021		710		(10)			(10)		700	700			
100156891	ROSE HILL	NC		06/27/2024		307		(7)			(7)		300	300			
100165819	ARLINGTON	TX		08/29/2024		266		(72)			(72)		194	194			
100019720	DES MOINES	IA		07/26/2018		727		(13)			(13)		714	714			
100053834	LAMBERTVILLE	MI		03/23/2021		865		(154)			(154)		711	711			
100090722	BALDWIN CITY	KS		12/29/2022		310		(22)			(22)		288	288			
100130304	TRENTON	NJ		09/28/2023		208		(8)			(8)		199	199			
100063789	FISHERTOWN	PA		07/01/2021		501		10			10		511	511			
100050110	BRONX	NY		11/20/2020		1,801		(421)			(421)		1,380	1,380			
100036249	MIAMI	FL		08/27/2019		815		(95)			(95)		720	720			
100031358	SPRING HILL	FL		03/29/2019		376		264			264		640	640			
100173907	DETROIT	MI		10/31/2024		328		(34)			(34)		294	294			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119829	INDEPENDENCE	MO		08/08/2023		286		(11)			(11)		276	276			
100083036	CEDAR FALLS	IA		05/11/2022		2,367		(139)			(139)		2,228	2,228			
100112088	SUGAR LAND	TX		06/29/2023		173		66			66		240	240			
100118201	PHOENIX	AZ		07/21/2023		296		(14)			(14)		282	282			
100115630	TULARE	CA		07/19/2023		5,684		(232)			(232)		5,453	5,453			
100017866	ACWORTH	GA		05/30/2018		750		(48)			(48)		702	702			
100090017	PAHRUMP	NV		01/13/2023		3,016		(676)			(676)		2,339	2,339			
100089975	CHATTANOOGA	TN		01/26/2023		319		(61)			(61)		258	258			
100117340	HAMPTON	GA		07/20/2023		422		422			422		844	844			
100061410	BETTENDORF	IA		06/01/2021		623		5			5		629	629			
100161899	AKRON	OH		07/31/2024		275		(33)			(33)		242	242			
100013544	LAKE HUGHES	CA		05/25/2017		410		81			81		491	491			
100020341	LONGVIEW	TX		07/17/2018		637		(58)			(58)		579	579			
100013937	LANCASTER	CA		05/25/2017		934		79			79		1,013	1,013			
100012296	CHICAGO	IL		04/28/2017		5,870		639			639		6,509	6,509			
100092053	PHILADELPHIA	PA		02/09/2023		326		(16)			(16)		310	310			
100061261	MARNE	MI		06/01/2021		1,029		9			9		1,038	1,038			
100029439	PRICE	PA		10/26/2018		1,929		211			211		2,139	2,139			
100067898	NEW YORK MILLS	NY		09/23/2021		656		(89)			(89)		567	567			
100111391	STOCKTON	CA		06/29/2023		508		109			109		617	617			
100030692	RIO	WI		04/09/2019		390		134			134		524	524			
100012823	OCALA	FL		05/25/2017		423		42			42		465	465			
100071770	TORRINGTON	CT		10/14/2021		640		(86)			(86)		555	555			
100136756	KANSAS CITY	MO		11/27/2023		263		(7)			(7)		256	256			
100065165	SAINT PAUL	MN		07/14/2021		707		(37)			(37)		671	671			
100079041	SAINT PETERS	MO		02/24/2022		613		(29)			(29)		584	584			
100054277	NORTH LIBERTY	IA		03/23/2021		648		(118)			(118)		530	530			
100032093	IRVING	TX		03/29/2019		551		268			268		818	818			
100116735	ORLANDO	FL		07/20/2023		355		237			237		591	591			
100062158	GUSTON	KY		07/01/2021		724		12			12		736	736			
100025071	PHOENIX	AZ		09/20/2018		410		12			12		422	422			
100063815	ALBUQUERQUE	NM		07/01/2021		721		13			13		735	735			
100068331	NEW BRITAIN	CT		08/25/2021		570		(17)			(17)		554	554			
100067766	SANFORD	FL		09/23/2021		845		(100)			(100)		745	745			
100064909	HIALEAH	FL		07/14/2021		886		(72)			(72)		814	814			
100119723	DETROIT	MI		08/08/2023		301		(17)			(17)		284	284			
100020267	ODENVILLE	AL		07/17/2018		659		(44)			(44)		615	615			
100151781	HOLLYWOOD	FL		05/10/2024		320		(7)			(7)		313	313			
100061905	HARRISON	TN		07/01/2021		1,350		(30)			(30)		1,320	1,320			
100154536	GRAND RAPIDS	MI		06/14/2024		406		(30)			(30)		375	375			
100011852	AMELIA	OH		03/08/2017		377		157			157		535	535			
100130144	AURORA	IL		11/15/2023		396		(45)			(45)		351	351			
100012255	FITCHBURG	MA		04/28/2017		1,659		781			781		2,440	2,440			
100118901	NAPA	CA		08/30/2023		308		(47)			(47)		261	261			
100047046	OAKLAND	CA		11/20/2020		353		(157)			(157)		196	196			
100081011	GLENDALE	AZ		03/18/2022		4,258		305			305		4,562	4,562			
100100469	LOS ANGELES	CA		04/27/2023		428		199			199		626	626			
100023996	OREM	UT		09/10/2018		671		(59)			(59)		612	612			
100054373	BLUFFTON	SC		03/23/2021		426		(63)			(63)		363	363			
100100175	MOUNT LAUREL	NJ		03/17/2023		321		(14)			(14)		307	307			
100138164	MACON	GA		12/14/2023		25,298		89			89		25,387	25,387			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091242	BALTIMORE	MD		01/31/2023		447		(59)			(59)		388	388			
100174398	LOGANVILLE	GA		10/31/2024		631		(78)			(78)		553	553			
100064291	ORLANDO	FL		07/01/2021		1,027		99			99		1,126	1,126			
100186792	HAINES CITY	FL		12/31/2024		288		(28)			(28)		261	261			
100020027	OVERLAND PARK	KS		07/30/2018		677		(50)			(50)		626	626			
100081049	MCDONOUGH	GA		03/18/2022		802		52			52		853	853			
100024454	WEST NEW YORK	NJ		09/20/2018		6,895		3,200			3,200		10,095	10,095			
100090682	TRENTON	NJ		12/29/2022		326		(20)			(20)		306	306			
100067595	EL PASO	TX		09/23/2021		2,365		(169)			(169)		2,196	2,196			
100023302	MC KEES ROCKS	PA		08/16/2018		904		(60)			(60)		844	844			
100165722	MORRISTOWN	IN		08/29/2024		303		(60)			(60)		244	244			
100014050	BRADENTON	FL		05/25/2017		638		(41)			(41)		597	597			
100165975	FAYETTEVILLE	NC		09/06/2024		277		(46)			(46)		232	232			
100064798	LOS BANOS	CA		07/14/2021		1,299		(101)			(101)		1,198	1,198			
100044366	LAYTON	UT		11/19/2020		858		(77)			(77)		781	781			
100055710	EDMOND	OK		03/23/2021		466		(87)			(87)		379	379			
100011649	FAYETTEVILLE	AR		03/08/2017		33		486			486		519	519			
100011727	GLENDALE	AZ		03/08/2017		422		248			248		670	670			
100013629	OCEAN VIEW	HI		05/25/2017		460		22			22		482	482			
100066485	VINE GROVE	KY		08/02/2021		627							627	627			
100141104	MARCUS HOOK	PA		01/30/2024		19		226			226		245	245			
100064690	LAS VEGAS	NV		07/14/2021		674		(93)			(93)		581	581			
100184608	AYLETT	VA		12/17/2024		806		(47)			(47)		759	759			
100047498	LAS VEGAS	NV		11/20/2020		413		(107)			(107)		305	305			
100012266	CASCO	ME		04/28/2017		586		128			128		714	714			
100141476	IDALOU	TX		01/30/2024		262		(52)			(52)		210	210			
100112563	RANDALLSTOWN	MD		06/29/2023		1,652		272			272		1,923	1,923			
100062960	HAMILTON	NJ		07/01/2021		1,069		(2)			(2)		1,068	1,068			
100049159	WAUKEGAN	IL		11/20/2020		634		(133)			(133)		501	501			
100025347	JACKSONVILLE	FL		09/20/2018		350		157			157		507	507			
100071836	MILWAUKEE	WI		10/14/2021		740		(82)			(82)		658	658			
100060736	BATON ROUGE	LA		06/01/2021		1,347		1			1		1,348	1,348			
100184634	MOULTON	AL		12/17/2024		582		(55)			(55)		528	528			
100111508	KAUNAKAKAI	HI		06/29/2023		226		468			468		694	694			
100019804	BAKERSFIELD	CA		07/26/2018		691		(39)			(39)		651	651			
100012062	GALLATIN	TN		03/08/2017		682		88			88		769	769			
100161765	BRIDGETON	NJ		07/31/2024		(147)		423			423		276	276			
100060679	KATY	TX		06/01/2021		1,218		11			11		1,229	1,229			
100156769	OKLAHOMA CITY	OK		06/26/2024		4,056		(151)			(151)		3,905	3,905			
100014463	WINDER	GA		09/27/2017		741		47			47		788	788			
100184906	PHOENIX	AZ		12/17/2024		620		(40)			(40)		580	580			
100014056	GRAHAM	NC		05/25/2017		424		15			15		439	439			
100185513	COUGAR	WA		12/20/2024		321		(9)			(9)		311	311			
100031226	DELANO	CA		03/29/2019		690		140			140		830	830			
100082228	PUERTO VALLARTA	MEX		04/14/2022		522							522	522			
100063168	CLAYTON	NJ		07/01/2021		765		5			5		769	769			
100053727	LORETTO	PA		03/23/2021		446		(63)			(63)		382	382			
100060555	CHARLOTTE	NC		06/01/2021		1,000		9			9		1,010	1,010			
100127322	PHILLIPSBURG	NJ		08/30/2023		458		890			890		1,348	1,348			
100103800	DETROIT	MI		05/10/2023		296		(21)			(21)		275	275			
100013072	HIALEAH GARDENS	FL		05/25/2017		411		187			187		598	598			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031850	HOLLYWOOD	FL		03/29/2019		1,300		82			82		1,382	1,382			
100030785	OKLAHOMA CITY	OK		04/09/2019		435		150			150		585	585			
100167879	MILWAUKEE	WI		09/20/2024		731		(46)			(46)		685	685			
100055363	DEARBORN	MI		03/23/2021		395		(144)			(144)		252	252			
100025667	ELGIN	IL		09/20/2018		403		86			86		489	489			
100000521	MIDDLETOWN	NJ		09/27/2016		1,818		551			551		2,369	2,369			
100012643	FRESNO	CA		05/25/2017		523		54			54		577	577			
100067494	SEWELL	NJ		09/23/2021		953		(90)			(90)		862	862			
100146493	KILLEEN	TX		03/19/2024		972		(126)			(126)		846	846			
100075961	POCONO LAKE	PA		01/07/2022		744		(34)			(34)		710	710			
100149769	MEMPHIS	TN		04/26/2024		262		(13)			(13)		249	249			
100111719	BROCKTON	MA		06/29/2023		1,630		517			517		2,147	2,147			
100136379	MELISSA	TX		11/20/2023		42,984		395			395		43,379	43,379			
100068013	DALLAS	TX		09/23/2021		667		(79)			(79)		588	588			
100112402	HESPERIA	CA		06/29/2023		266		12			12		278	278			
100067045	BELLMAWR	NJ		08/02/2021		1,180		62			62		1,242	1,242			
100164898	DUNMORE	PA		08/28/2024		361		(19)			(19)		343	343			
100129861	HOUSTON	TX		09/27/2023		135		124			124		259	259			
100054924	LAGRANGE	GA		03/23/2021		1,652		(425)			(425)		1,227	1,227			
100010928	ANTIOCH	TN		12/23/2016		2,097		183			183		2,280	2,280			
100112971	CALLAHAN	FL		06/29/2023		1,970		(409)			(409)		1,560	1,560			
100115098	MILFORD	CT		07/14/2023		70,402		(1,339)			(1,339)		69,064	69,064			
100025603	FAIRBANKS	AK		09/20/2018		284		141			141		424	424			
100065220	INDIANAPOLIS	IN		07/14/2021		704		(27)			(27)		676	676			
100147688	KANSAS CITY	MO		04/04/2024		275		(71)			(71)		204	204			
100165626	STONE MOUNTAIN	GA		10/04/2024		344		(36)			(36)		308	308			
100032022	FAIRFIELD	CA		03/29/2019		443		189			189		632	632			
100101122	JONESBOROUGH	TN		04/28/2023		350		(54)			(54)		296	296			
100132611	MELBOURNE	FL		11/03/2023		275		(4)			(4)		270	270			
100047845	NORTH CHICAGO	IL		11/20/2020		1,194		(174)			(174)		1,020	1,020			
100019806	CONROE	TX		07/26/2018		685		(50)			(50)		635	635			
100126670	PISCATWAY	NJ		08/30/2023		337		638			638		975	975			
100014159	VERO BEACH	FL		05/25/2017		405		39			39		444	444			
100069545	MOUNT EPHRAIM	NJ		09/01/2021		753		(3)			(3)		750	750			
100031825	BAKERSFIELD	CA		03/29/2019		636		314			314		949	949			
100064227	OCOEE	FL		07/01/2021		2,933		175			175		3,107	3,107			
100139067	MYRTLE BEACH	SC		12/28/2023		244		(28)			(28)		216	216			
100113664	TUCSON	AZ		06/29/2023		275		210			210		485	485			
100020363	HAGERSTOWN	MD		07/27/2018		899		(68)			(68)		832	832			
100134878	VIDALIA	GA		10/30/2023		257		(31)			(31)		226	226			
100047908	WEST PALM BEACH	FL		11/20/2020		766		(183)			(183)		583	583			
100023937	FOX ISLAND	WA		09/10/2018		696		(55)			(55)		642	642			
100032060	SAN DIEGO	CA		03/29/2019		945		39			39		983	983			
100100776	FORT LAUDERDALE	FL		04/28/2023		624		31			31		655	655			
100117188	CLEARWATER	FL		07/20/2023		371		9			9		380	380			
100060518	HAMPTON	VA		06/01/2021		2,008		3			3		2,011	2,011			
100010978	WICKLIFFE	OH		12/23/2016		974		1			1		976	976			
100156869	COLUMBIA	SC		06/27/2024		282		(13)			(13)		270	270			
100068308	CHICAGO	IL		08/25/2021		2,094		(129)			(129)		1,965	1,965			
100067480	GREENCASTLE	PA		09/23/2021		1,118		(94)			(94)		1,024	1,024			
100079038	ROCK HILL	SC		02/24/2022		203		(12)			(12)		191	191			

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100127941	HENDERSONVILLE	TN		09/08/2023		390		83			83		473	473			
100055041	GAFFNEY	SC		03/23/2021		480		(84)			(84)		396	396			
100057992	LAS VEGAS	NV		06/30/2021		2,296		(131)			(131)		2,165	2,165			
100064687	CONVERSE	TX		07/14/2021		719		(99)			(99)		620	620			
100112406	SANFORD	FL		06/29/2023		682		722			722		1,404	1,404			
100087214	DANIA BEACH	FL		10/25/2022		501		74			74		575	575			
100079632	MOLALLA	OR		04/08/2022		1,091		(67)			(67)		1,024	1,024			
100068373	BROWNSVILLE	TX		08/25/2021		645		(85)			(85)		560	560			
100173780	MYRTLE BEACH	SC		10/30/2024		281		(71)			(71)		210	210			
100116972	DAWSONVILLE	GA		07/20/2023		363		239			239		602	602			
100029990	ATLANTA	GA		12/20/2018		686		77			77		763	763			
100011531	LAS VEGAS	NV		03/08/2017		678		649			649		1,327	1,327			
100080375	PARMA	OH		04/14/2022		3,905		(16)			(16)		3,889	3,889			
100062873	ATLANTA	GA		07/01/2021		908		(32)			(32)		876	876			
100031293	REDDING	CA		03/29/2019		2,644		337			337		2,981	2,981			
100156254	KENNER	LA		06/20/2024		193		(76)			(76)		118	118			
100136100	NEDERLAND	TX		12/18/2023		251		(73)			(73)		178	178			
100109251	JACKSONVILLE	FL		07/21/2023		294		(42)			(42)		252	252			
100032095	SALINAS	CA		03/29/2019		422		276			276		698	698			
100128043	SPRINGFIELD	TN		09/08/2023		1,534		123			123		1,657	1,657			
100114662	MISSION	TX		06/29/2023		297		(26)			(26)		271	271			
100101173	LAS VEGAS	NV		04/28/2023		468		265			265		733	733			
100173785	BRUNSWICK	OH		10/30/2024		604		(30)			(30)		574	574			
100064892	PORTERVILLE	CA		07/14/2021		677		(64)			(64)		614	614			
100084862	COLUMBUS	OH		08/02/2022		399		(2)			(2)		397	397			
100031345	SACRAMENTO	CA		03/29/2019		582		212			212		794	794			
100026406	MIAMI	FL		09/26/2018		566		256			256		822	822			
100057625	GRAND RAPIDS	MI		06/30/2021		1,007		(88)			(88)		919	919			
100028941	LAS VEGAS	NV		10/26/2018		509		194			194		703	703			
100077542	CLIO	MI		01/03/2022		698		(60)			(60)		637	637			
100054351	HUBERT	NC		03/23/2021		458		(70)			(70)		388	388			
100029678	SCHILLER PARK	IL		10/26/2018		829		520			520		1,349	1,349			
100013135	FREDERICK	MD		05/25/2017		402		102			102		504	504			
100057775	BATON ROUGE	LA		06/30/2021		1,119		(30)			(30)		1,089	1,089			
100047477	LAS VEGAS	NV		11/20/2020		690		(185)			(185)		505	505			
100025729	NEEDLES	CA		09/20/2018		376		18			18		394	394			
100028407	TACOMA	WA		10/26/2018		448		39			39		487	487			
100174396	SAN BERNARDINO	CA		10/31/2024		611		(62)			(62)		549	549			
100153479	MEMPHIS	TN		05/30/2024		258		(14)			(14)		243	243			
100114081	FALL CREEK	WI		06/29/2023		514		188			188		701	701			
100114041	WINTER GARDEN	FL		06/29/2023		272		199			199		471	471			
100119797	KANSAS CITY	MO		08/08/2023		324		(23)			(23)		301	301			
100053959	STOUGHTON	MA		03/23/2021		556		(66)			(66)		490	490			
100181679	HOUSTON	TX		12/11/2024		301		(12)			(12)		289	289			
100153491	DOLTON	IL		05/30/2024		247		(17)			(17)		230	230			
100062927	ASHVILLE	OH		07/01/2021		969		(29)			(29)		940	940			
100159921	TALLAHASSEE	FL		08/16/2024		4,389		(341)			(341)		4,048	4,048			
100055615	HICKORY	NC		03/23/2021		575		(118)			(118)		457	457			
100019780	WINTER PARK	FL		07/26/2018		805		(37)			(37)		768	768			
100053681	HOLLYWOOD	FL		03/23/2021		2,199		(56)			(56)		2,143	2,143			
100103097	DOLTON	IL		04/21/2023		203		(20)			(20)		183	183			

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100076949	HARRISBURG	PA		01/03/2022		1,020		(20)			(20)		999	999			
100109810	LODI	CA		08/04/2023		298		(32)			(32)		266	266			
100062627	DANVILLE	VA		07/01/2021		962		(37)			(37)		926	926			
100167796	BURTON	MI		09/19/2024		392		(66)			(66)		325	325			
100101682	POTTSTOWN	PA		04/26/2023		445		(18)			(18)		426	426			
100136107	NEDERLAND	TX		12/18/2023		255		(61)			(61)		194	194			
100064906	COLUMBIA	SC		07/14/2021		639		(60)			(60)		579	579			
100088315	MCALESTER	OK		11/10/2022		367		(95)			(95)		272	272			
100132800	CAYCE	SC		11/03/2023		2,213		(100)			(100)		2,113	2,113			
100086869	TARPON SPRINGS	FL		10/07/2022		357		(24)			(24)		332	332			
100111645	RICHMOND	VA		06/29/2023		920		96			96		1,016	1,016			
100114844	FULSHEAR	TX		07/10/2023		12,247		445			445		12,692	12,692			
100067696	LEHIGH ACRES	FL		09/23/2021		470		(34)			(34)		435	435			
100057620	KANSAS CITY	MO		06/30/2021		668		(65)			(65)		603	603			
100063099	BOURBONNAIS	IL		07/01/2021		947		(3)			(3)		944	944			
100054972	HILLMAN	MN		03/23/2021		938		(119)			(119)		819	819			
100079101	CHICAGO	IL		02/24/2022		681		(29)			(29)		652	652			
100026854	BAKERSFIELD	CA		09/26/2018		288		258			258		546	546			
100045356	MINNEAPOLIS	MN		11/25/2020		430		(29)			(29)		401	401			
100078798	LYNN	MA		02/24/2022		378		23			23		401	401			
100070971	PLATTEVILLE	WI		10/01/2021		784		(23)			(23)		761	761			
100012699	TOWNSHIP OF WINSLOW	NJ		05/25/2017		4,813		1,046			1,046		5,858	5,858			
100030554	WOONSOCKET	RI		12/20/2018		512		143			143		655	655			
100031624	CHICAGO	IL		03/29/2019		303		114			114		416	416			
100077502	ATLANTA	GA		01/03/2022		3,178		(42)			(42)		3,136	3,136			
100102430	GARLAND	TX		06/07/2023		346		(70)			(70)		276	276			
100027907	MIRAMAR	FL		10/26/2018		757		92			92		849	849			
100047541	STONE MOUNTAIN	GA		11/20/2020		484		(117)			(117)		367	367			
100108391	BRIDGETON	NJ		05/25/2023		(82)		349			349		267	267			
100176003	KANSAS CITY	MO		11/14/2024		313		51			51		364	364			
100101515	BAYTOWN	TX		04/26/2023		446		32			32		478	478			
100112494	ELGIN	IL		06/29/2023		296		392			392		689	689			
100165683	WARREN	MI		10/04/2024		299		(57)			(57)		243	243			
100057799	MOORE	SC		06/30/2021		1,055		(70)			(70)		986	986			
100150107	STONE MOUNTAIN	GA		06/14/2024		109,610		(6,357)			(6,357)		103,253	103,253			
100169233	PLYMOUTH	PA		09/27/2024		110		(16)			(16)		94	94			
100186263	ORLANDO	FL		12/27/2024		1,239		(26)			(26)		1,213	1,213			
100175884	LAKEWOOD	OH		11/12/2024		308		6			6		314	314			
100050026	NEW ORLEANS	LA		11/20/2020		523		(31)			(31)		492	492			
100018258	IRVING	TX		06/27/2018		932		(61)			(61)		871	871			
100027917	DAVENPORT	FL		10/26/2018		374		87			87		460	460			
100156160	KINGMAN	AZ		07/25/2024		244		(44)			(44)		200	200			
100119554	HOUSTON	TX		07/28/2023		71,977		(540)			(540)		71,437	71,437			
100061642	PORT NECHES	TX		07/01/2021		431		(35)			(35)		395	395			
100130025	LUFKIN	TX		09/27/2023		284		(18)			(18)		266	266			
100184716	MENIFEE	CA		12/17/2024		635		(56)			(56)		579	579			
100084780	LILBURN	GA		08/02/2022		324		(7)			(7)		318	318			
100141667	LINCOLN	AL		01/30/2024		305							305	305			
100046365	PINNACLE	NC		11/25/2020		587		(103)			(103)		484	484			
100078818	SOUTH BRUNSWICK	NJ		02/24/2022		1,035		(24)			(24)		1,012	1,012			
100013170	CHICAGO	IL		05/25/2017		382		132			132		513	513			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089956	GALVESTON	TX		01/26/2023		400		(152)			(152)		247	247			
100117233	PASADENA	CA		07/20/2023		836		299			299		1,135	1,135			
100161722	MOUNT STERLING	OH		07/30/2024		343		(42)			(42)		301	301			
100111971	VENTURA	CA		06/29/2023		1,794		800			800		2,594	2,594			
100050229	NAMPA	ID		11/20/2020		774		(133)			(133)		641	641			
100060262	EAST PROVIDENCE	RI		06/25/2021		2,073		(49)			(49)		2,024	2,024			
100109885	CHICAGO	IL		06/22/2023		307		(9)			(9)		298	298			
100025008	JACKSONVILLE	FL		09/20/2018		700		209			209		909	909			
100043235	PHOENIX	AZ		08/13/2020		357		88			88		444	444			
100043018	DELRAY BEACH	FL		05/28/2020		784							784	784			
100053470	TRENTON	NJ		03/23/2021		31		113			113		144	144			
100028691	GOOSE CREEK	SC		10/26/2018		733		136			136		869	869			
100055323	PLEASANTVILLE	NJ		03/23/2021		381		(46)			(46)		335	335			
100141869	FORT EDWARD	NY		03/27/2024		195		(43)			(43)		153	153			
100011161	VIRGINIA BEACH	VA		12/23/2016		(558)		615			615		58	58			
100100050	DAYTONA BEACH	FL		03/28/2023		176		(43)			(43)		133	133			
100157742	CHULA VISTA	CA		07/02/2024		580		(60)			(60)		520	520			
100028645	BEAVERTON	OR		10/26/2018		624		(60)			(60)		564	564			
100068178	HACKENSACK	NJ		08/25/2021		1,463		(83)			(83)		1,380	1,380			
100172661	BESSEMER	AL		11/21/2024		301		(24)			(24)		277	277			
100131891	LUBBOCK	TX		10/06/2023		948		(71)			(71)		878	878			
100075354	HAMMOND	LA		12/01/2021		518		(36)			(36)		482	482			
100114431	NORTH RIVERSIDE	IL		06/29/2023		291		826			826		1,117	1,117			
100159718	AKRON	OH		08/23/2024		576		(40)			(40)		536	536			
100186225	MINOT	ND		12/27/2024		254		(40)			(40)		214	214			
100020134	BENTON	AR		07/17/2018		670		(57)			(57)		612	612			
100180095	OAK HILL	WV		12/30/2024		247		(11)			(11)		236	236			
100100121	WAUPUN	WI		03/28/2023		177		(20)			(20)		157	157			
100054039	RIVERDALE	GA		03/23/2021		341		(7)			(7)		334	334			
100111316	CHICAGO	IL		06/29/2023		963		166			166		1,130	1,130			
100112455	OTIS ORCHARDS	WA		06/29/2023		310		203			203		513	513			
100101623	SEMINOLE	FL		04/26/2023		7,544		(152)			(152)		7,392	7,392			
100077215	MERCED	CA		01/03/2022		1,697		(18)			(18)		1,678	1,678			
100025478	MOBILE	AL		09/20/2018		378		148			148		526	526			
100026833	FRESNO	CA		09/26/2018		410		89			89		498	498			
100113730	LOS BANOS	CA		06/29/2023		(105)		374			374		269	269			
100064747	REX	GA		07/14/2021		658		(77)			(77)		582	582			
100029155	MIAMI	FL		10/26/2018		2,038		163			163		2,200	2,200			
100019798	FORT WORTH	TX		07/26/2018		810		(45)			(45)		765	765			
100081524	EL PASO	TX		03/18/2022		1,098		59			59		1,157	1,157			
100134324	MIDDLETOWN	OH		10/27/2023		248		(33)			(33)		215	215			
100099850	CHESTER	PA		02/28/2023		258		(21)			(21)		237	237			
100161986	SUNRISE	FL		07/31/2024		236		(39)			(39)		198	198			
100018222	WELLINGTON	FL		06/08/2018		1,084		(58)			(58)		1,026	1,026			
100131893	YUMA	AZ		10/06/2023		676		(56)			(56)		621	621			
100140788	ALBANY	GA		01/22/2024		665		(48)			(48)		617	617			
100023472	KATY	TX		09/04/2018		682		(43)			(43)		639	639			
100181597	DOUGLAS	GA		12/09/2024		(265)		546			546		281	281			
100113084	SNELLVILLE	GA		06/29/2023		353		286			286		640	640			
100128012	OAK RIDGE	TN		09/08/2023		395		52			52		447	447			
100028215	COUNCIL BLUFFS	IA		10/26/2018		545		108			108		653	653			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077021	COVINGTON	GA		01/03/2022		1,054		(77)			(77)		976	976			
100160851	CHICAGO	IL		07/24/2024		527		(86)			(86)		441	441			
100017292	JACKSONVILLE	FL		04/26/2018		372		166			166		538	538			
100142700	GREEN COVE SPRINGS	FL		02/08/2024		3,890		20			20		3,910	3,910			
100043086	LAKEPORT	CA		05/28/2020		830		65			65		894	894			
100117848	CEDAR RAPIDS	IA		07/20/2023		132		15			15		148	148			
100119790	ODESSA	TX		08/08/2023		104		(12)			(12)		92	92			
100064939	KANSAS CITY	MO		07/14/2021		671		(58)			(58)		613	613			
100057847	OWENS CROSS ROADS	AL		06/30/2021		3,430		(194)			(194)		3,237	3,237			
100069557	AUBURN	NY		09/01/2021		698							698	698			
100155788	COLUMBUS	OH		06/18/2024		1,860		(177)			(177)		1,684	1,684			
100185129	KENNER	LA		12/20/2024		313		(25)			(25)		288	288			
100057541	MISSOURI CITY	TX		06/30/2021		676		(44)			(44)		632	632			
100117530	FRESNO	CA		07/20/2023		769		41			41		811	811			
100047717	EUGENE	OR		11/20/2020		628		(60)			(60)		568	568			
100140913	ORLANDO	FL		02/26/2024		275		(48)			(48)		226	226			
100062426	PIEDMONT	OK		07/01/2021		727		(25)			(25)		702	702			
100038197	YPSILANTI	MI		11/15/2019		630		(80)			(80)		550	550			
100136059	SMITHFIELD	NC		11/16/2023		316		(39)			(39)		277	277			
100176017	SALISBURY	MD		12/20/2024		196		(22)			(22)		174	174			
100174420	MURRIETA	CA		10/31/2024		237		(48)			(48)		189	189			
100138944	SANDPOINT	ID		12/21/2023		310		246			246		556	556			
100165711	PANAMA CITY	FL		08/29/2024		1,380		(156)			(156)		1,224	1,224			
100173895	CINCINNATI	OH		10/31/2024		320		(40)			(40)		280	280			
100141149	BUFFALO	NY		01/30/2024		300		(18)			(18)		282	282			
100068306	CINCINNATI	OH		08/25/2021		810		(73)			(73)		736	736			
100045906	LITHONIA	GA		11/25/2020		546		40			40		586	586			
100014121	SOUTHGATE	MI		05/25/2017		507		72			72		579	579			
100064801	HOUSTON	TX		07/14/2021		640		(69)			(69)		571	571			
100057700	SUMTER	SC		06/30/2021		821		(65)			(65)		757	757			
100049111	STOCKTON	CA		11/20/2020		1,979		(194)			(194)		1,785	1,785			
100062188	MATTESON	IL		07/01/2021		1,052		(11)			(11)		1,041	1,041			
100101096	PHILADELPHIA	PA		04/28/2023		401		152			152		552	552			
100013366	LAS VEGAS	NV		05/25/2017		2,423		583			583		3,006	3,006			
100065793	SANFORD	FL		07/28/2021		575		(17)			(17)		558	558			
100000165	MCHENRY	IL		09/27/2016		(128)		1,458			1,458		1,330	1,330			
100049791	LANCASTER	CA		11/20/2020		745		(55)			(55)		690	690			
100126882	MIAMI	FL		08/30/2023		334		445			445		779	779			
100071282	JOPLIN	MO		10/01/2021		925		(15)			(15)		911	911			
100127971	JEFFERSONVILLE	IN		09/08/2023		407		79			79		485	485			
100143963	CLEARLAKE	CA		02/29/2024		292		(62)			(62)		230	230			
100054244	NORFOLK	VA		03/23/2021		1,127		(139)			(139)		988	988			
100043179	CHESAPEAKE	VA		05/28/2020		300		(8)			(8)		292	292			
100113104	DOUGLASVILLE	GA		06/29/2023		(3)		457			457		453	453			
100157762	SAN DIEGO	CA		07/02/2024		435		(31)			(31)		405	405			
100030355	NAPLES	FL		12/20/2018		1,001		411			411		1,412	1,412			
100164952	SCRANTON	PA		08/28/2024		247		(23)			(23)		224	224			
100126369	BALTIMORE	MD		08/30/2023		260		(25)			(25)		236	236			
100028015	EARLEVILLE	MD		10/26/2018		512		57			57		570	570			
100029744	NORTH PLAINFIELD	NJ		10/26/2018		601		14			14		615	615			
100024905	MANASSAS	VA		09/20/2018		732		165			165		897	897			

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100018274	ATHENS	GA		06/27/2018		762		(6)			(6)		756	756			
100023581	GRAND RAPIDS	MI		09/04/2018		645		(46)			(46)		599	599			
100146630	LAS VEGAS	NV		03/20/2024		3,521		(366)			(366)		3,155	3,155			
100013476	BAKERSFIELD	CA		05/25/2017		337		185			185		521	521			
100055696	METAMORA	IL		03/23/2021		908		(107)			(107)		802	802			
100177941	MANCHESTER	ME		11/19/2024		630		(49)			(49)		581	581			
100012684	FORT MYERS	FL		05/25/2017		316		132			132		447	447			
100026424	BRENTWOOD	MD		09/26/2018		117		109			109		226	226			
100115207	BALTIMORE	MD		07/17/2023		333		(17)			(17)		315	315			
100111892	LAUREL	MD		06/29/2023		191		216			216		408	408			
100043135	HENDERSON	NV		05/28/2020		1,090		(54)			(54)		1,036	1,036			
100149715	LAREDO	TX		04/26/2024		275		(6)			(6)		269	269			
100054889	HAYDEN	ID		03/23/2021		1,096		(78)			(78)		1,018	1,018			
100079599	OGDEN	UT		04/25/2022		302		(10)			(10)		291	291			
100064712	HOUSTON	TX		07/14/2021		747		(90)			(90)		657	657			
100060943	ROUND ROCK	TX		06/01/2021		2,210		15			15		2,225	2,225			
100174838	ALBANY	GA		10/31/2024		320		(54)			(54)		266	266			
100054237	PARMA	MI		03/23/2021		401		(89)			(89)		312	312			
100048704	GHENT	NY		11/20/2020		1,949		(184)			(184)		1,765	1,765			
100011687	TORRINGTON	WY		03/08/2017		164		90			90		254	254			
100070493	COLUMBIA	SC		09/23/2021		664		(67)			(67)		597	597			
100111734	LANCASTER	CA		06/29/2023		190		525			525		715	715			
100060932	ALBANY	GA		06/01/2021		923		9			9		932	932			
100053847	TEMPLETON	MA		03/23/2021		583		(106)			(106)		477	477			
100043146	LIVERMORE	CA		05/28/2020		2,325		234			234		2,559	2,559			
100055076	ROCHESTER	NY		03/23/2021		369		2			2		371	371			
100086044	DETROIT	MI		08/24/2022		463		3			3		466	466			
100049203	CHARLESTON	SC		11/20/2020		1,187		(153)			(153)		1,035	1,035			
100140523	NASHVILLE	TN		01/19/2024		750		(85)			(85)		665	665			
100151938	DELAWARE	OH		06/14/2024		296		(33)			(33)		264	264			
100057680	PHILADELPHIA	PA		06/30/2021		647		(73)			(73)		575	575			
100028089	BUCKEYE	AZ		10/26/2018		1,490		114			114		1,603	1,603			
100173783	MICHIGAN CENTER	MI		10/30/2024		329		(62)			(62)		267	267			
100155525	ACWORTH	GA		06/18/2024		563		(112)			(112)		451	451			
100061271	SICKLERVILLE	NJ		06/01/2021		1,536		12			12		1,548	1,548			
100046668	NORTH MIAMI	FL		11/25/2020		1,288		(44)			(44)		1,243	1,243			
100031643	FRESNO	CA		03/29/2019		282		36			36		318	318			
100026295	SAINT FRANCIS	WI		09/20/2018		17		85			85		102	102			
100078984	TULSA	OK		02/24/2022		649		(10)			(10)		639	639			
100012400	BEDFORD	PA		04/28/2017		681		196			196		878	878			
100109877	DOLTON	IL		06/22/2023		298		(20)			(20)		278	278			
100166349	ROLLING MEADOWS	IL		10/24/2024		301		(41)			(41)		260	260			
100029818	PROVO	UT		10/26/2018		465		20			20		486	486			
100091514	TRENTON	NJ		01/20/2023		287		(25)			(25)		262	262			
100147499	DEL RIO	TX		04/03/2024		268		(2)			(2)		265	265			
100045634	ROCHESTER	NY		11/25/2020		405		(76)			(76)		329	329			
100169031	HOLIDAY	FL		09/27/2024		256		(67)			(67)		189	189			
100130437	FALL RIVER	MA		09/28/2023		731		(48)			(48)		683	683			
100048058	LAS VEGAS	NV		11/20/2020		441		(114)			(114)		327	327			
100070442	HENRICO	VA		09/23/2021		683		(41)			(41)		642	642			
100054642	GREENVILLE	NC		03/23/2021		1,334		(152)			(152)		1,182	1,182			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088093	PHOENIX	AZ		10/25/2022		223		(35)			(35)		188	188			
100138969	OPA LOCKA	FL		12/21/2023		(352)		682			682		329	329			
100029820	GORDON	GA		10/26/2018		382		96			96		478	478			
100101639	LOMA LINDA	CA		04/26/2023		1,427		(37)			(37)		1,390	1,390			
100110817	LAS VEGAS	NV		06/29/2023		165		445			445		611	611			
100163607	MODESTO	CA		08/15/2024		20,899		(551)			(551)		20,349	20,349			
100025636	WAUCONDA	IL		09/20/2018		10,508		1,812			1,812		12,320	12,320			
100119669	NEWNAN	GA		08/08/2023		256		(18)			(18)		238	238			
100046408	GROVETOWN	GA		11/25/2020		639		(133)			(133)		507	507			
100077655	ANDERSON	SC		01/03/2022		453		(35)			(35)		418	418			
100018290	PORTSMOUTH	RI		06/27/2018		683		(39)			(39)		644	644			
100176029	DETROIT	MI		12/20/2024		199		(29)			(29)		170	170			
100054780	CHICAGO	IL		03/23/2021		2,159		33			33		2,192	2,192			
100048965	FORT WORTH	TX		11/20/2020		991		(99)			(99)		892	892			
100057530	WILDER	ID		06/30/2021		648		(24)			(24)		625	625			
100017224	TAMPA	FL		04/26/2018		1,818		5			5		1,823	1,823			
100140227	DETROIT	MI		01/11/2024		286		(37)			(37)		249	249			
100024189	SAINT JOHNS	FL		09/20/2018		620		(42)			(42)		578	578			
100111991	BUFFALO	NY		06/29/2023		398		388			388		787	787			
100067503	LEES SUMMIT	MO		09/23/2021		644		(72)			(72)		573	573			
100090143	ORLANDO	FL		01/13/2023		415		153			153		567	567			
100175791	WEST PEORIA	IL		11/12/2024		271		(29)			(29)		242	242			
100155193	EL PASO	TX		07/19/2024		1,664		53			53		1,717	1,717			
100101097	PHILADELPHIA	PA		04/28/2023		400		150			150		549	549			
100154838	LULING	LA		07/19/2024		317		12			12		330	330			
100154933	PITTSBURGH	PA		07/19/2024		277		(56)			(56)		221	221			
100019757	MURFREESBORO	TN		07/26/2018		674		(49)			(49)		625	625			
100113363	LARGO	FL		06/29/2023		2,068		1,017			1,017		3,085	3,085			
100111206	CHICAGO	IL		06/29/2023		773		736			736		1,509	1,509			
100013634	WEST VALLEY CITY	UT		05/25/2017		530		(12)			(12)		518	518			
100113632	MOUNT PROSPECT	IL		06/29/2023		(264)		762			762		498	498			
100046323	SUGARLOAF	PA		11/25/2020		702		(226)			(226)		475	475			
100011904	ALBUQUERQUE	NM		03/08/2017		360		80			80		440	440			
100064955	RALEIGH	NC		07/14/2021		692		(58)			(58)		634	634			
100018150	COVENTRY	RI		06/08/2018		3,150		(104)			(104)		3,046	3,046			
100111339	NORTH MIAMI	FL		06/29/2023		606		74			74		681	681			
100112299	SPRING	TX		06/29/2023		123		3			3		126	126			
100168121	NEWARK	DE		09/20/2024		2,434		(6)			(6)		2,428	2,428			
100161837	KANSAS CITY	KS		07/31/2024		268		(16)			(16)		252	252			
100074594	HELENA	AL		12/01/2021		737		2			2		739	739			
100066854	NORTH ADAMS	MA		08/02/2021		934		(1)			(1)		933	933			
100129878	PARK FOREST	IL		09/27/2023		276		(19)			(19)		257	257			
100049829	MIAMI	FL		11/20/2020		606		(202)			(202)		404	404			
100028399	FT. LAUDERDALE	FL		10/26/2018		452		80			80		533	533			
100156130	FOREST PARK	IL		07/25/2024		275		(36)			(36)		239	239			
100176181	PONTIAC	MI		12/20/2024		271		(34)			(34)		237	237			
100053555	SAN ANTONIO	TX		03/23/2021		278		(108)			(108)		170	170			
100017930	PHILADELPHIA	PA		05/22/2018		695		(11)			(11)		683	683			
100012189	ORLANDO	FL		03/08/2017		507		139			139		646	646			
100025174	RICHMOND	VA		09/20/2018		384		108			108		492	492			
100044243	LAS VEGAS	NV		08/19/2020		491		5			5		497	497			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066673	WICHITA	KS		08/02/2021		731		(22)			(22)		709	709			
100143625	BALTIMORE	MD		02/21/2024		250		(22)			(22)		228	228			
100063314	ELBERTON	GA		07/01/2021		856		(3)			(3)		853	853			
100018082	EL PASO	TX		06/08/2018		663		(47)			(47)		616	616			
100066617	MORRISTOWN	TN		08/02/2021		846		(31)			(31)		815	815			
100159732	AKRON	OH		08/23/2024		571		(41)			(41)		530	530			
100067999	SAN ANTONIO	TX		09/23/2021		694		(21)			(21)		673	673			
100067831	AMARILLO	TX		09/23/2021		915		(86)			(86)		829	829			
100137496	SAINT CLOUD	MN		01/11/2024		279		(68)			(68)		211	211			
100064141	COUNTRY CLUB	MO		07/01/2021		826		23			23		849	849			
100126365	ELYRIA	OH		08/30/2023		284		(13)			(13)		271	271			
100112207	MARIETTA	OH		06/29/2023		321		202			202		523	523			
100064882	NORTH LAS VEGAS	NV		07/14/2021		643		(62)			(62)		582	582			
100046325	PROVIDENCE	RI		11/25/2020		404		(114)			(114)		290	290			
100062672	LAREDO	TX		07/01/2021		243		(17)			(17)		226	226			
100013899	SHORELINE	WA		05/25/2017		2,467		234			234		2,702	2,702			
100103205	PHILADELPHIA	PA		04/21/2023		110		(10)			(10)		99	99			
100032134	CORONA	CA		03/29/2019		548		80			80		628	628			
100035894	SAN ANTONIO	TX		08/21/2019		1,124		(89)			(89)		1,035	1,035			
100115258	KANSAS CITY	MO		07/17/2023		312		(17)			(17)		295	295			
100024648	WINTER SPRINGS	FL		09/20/2018		366		72			72		438	438			
100112051	CEDAR PARK	TX		06/29/2023		235		37			37		272	272			
100031971	NEVADA CITY	CA		03/29/2019		1,515		81			81		1,595	1,595			
100134434	BROADWAY	VA		10/30/2023		288		(151)			(151)		137	137			
100177937	BUCKEYE	AZ		11/19/2024		800		(72)			(72)		728	728			
100134491	LEBANON	PA		10/30/2023		241		(47)			(47)		195	195			
100013388	PHOENIX	AZ		05/25/2017		483		81			81		564	564			
100175629	CANTON	OH		11/12/2024		296		(11)			(11)		285	285			
100169251	HARRISBURG	PA		09/27/2024		239		(29)			(29)		210	210			
100023730	LEHIGH ACRES	FL		09/04/2018		910		(62)			(62)		848	848			
100024847	STOCKTON	CA		09/20/2018		389		49			49		438	438			
100023476	ARLINGTON	TX		09/04/2018		926		(74)			(74)		852	852			
100169242	WILMINGTON	DE		09/27/2024		1,070		(32)			(32)		1,038	1,038			
100024459	VISTA	CA		09/20/2018		505		(22)			(22)		483	483			
100169220	PHILADELPHIA	PA		09/27/2024		275		(31)			(31)		244	244			
100054682	WESLEY CHAPEL	FL		03/23/2021		356		(114)			(114)		241	241			
100038233	WILLIAMSON	GA		11/15/2019		698		(56)			(56)		642	642			
100084844	VILLA PARK	IL		08/02/2022		4,917		7			7		4,924	4,924			
100062288	BALTIMORE	MD		07/01/2021		1,594		(44)			(44)		1,550	1,550			
100154872	GARDEN CITY	MI		07/19/2024		2,582		(83)			(83)		2,500	2,500			
100067713	KILLEEN	TX		09/23/2021		874		(41)			(41)		834	834			
100175433	KANSAS CITY	KS		12/23/2024		296		(38)			(38)		259	259			
100153148	KENNESAW	GA		05/28/2024		5,419		1,310			1,310		6,728	6,728			
100070457	ARKADELPHIA	AR		09/23/2021		670		(67)			(67)		603	603			
100139381	NEW CASTLE	PA		12/28/2023		(66)		314			314		248	248			
100109876	PHILADELPHIA	PA		06/22/2023		309		(18)			(18)		291	291			
100060796	DALLAS	NC		06/01/2021		922		9			9		930	930			
100018354	WEATHERFORD	TX		06/27/2018		5,258		(173)			(173)		5,085	5,085			
100020262	RALEIGH	NC		07/17/2018		676		(44)			(44)		632	632			
100024513	YPSILANTI	MI		09/20/2018		997		(10)			(10)		987	987			
100128458	MEMPHIS	TN		09/15/2023		280		(41)			(41)		239	239			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172164	BARBERTON	OH		10/17/2024		299		(10)			(10)		288	288			
100055549	FLORENCE	OR		03/23/2021		585		(76)			(76)		509	509			
100054825	NORTH VERSAILLES	PA		03/23/2021		396		(129)			(129)		267	267			
100044090	GEORGETOWN	KY		08/19/2020		491		(23)			(23)		468	468			
100014351	VIRGINIA BEACH	VA		09/27/2017		1,372		9			9		1,381	1,381			
100169331	MARCUS HOOK	PA		09/27/2024		287		(48)			(48)		239	239			
100026403	WEST BLOOMFIELD	MI		09/26/2018		1,646		299			299		1,945	1,945			
100067962	HOUSTON	TX		09/23/2021		726		(91)			(91)		635	635			
100043206	BROOKLYN	NY		08/13/2020		1,613		(136)			(136)		1,477	1,477			
100062595	UPPER MARLBORO	MD		07/01/2021		1,078		(42)			(42)		1,035	1,035			
100126817	LEWISVILLE	NC		08/30/2023		176		(4)			(4)		172	172			
100055782	FORT EDWARD	NY		03/23/2021		463		(36)			(36)		427	427			
100024492	SACRAMENTO	CA		09/20/2018		387		12			12		399	399			
100081642	PHILLIPSBURG	NJ		03/24/2022		455		(24)			(24)		431	431			
100146691	POINCIANA	FL		03/20/2024		289		(55)			(55)		234	234			
100061956	SLIDELL	LA		07/01/2021		1,274		(44)			(44)		1,231	1,231			
100018424	SPRINGVILLE	CA		06/27/2018		675		(49)			(49)		626	626			
100088896	KANSAS CITY	KS		11/15/2022		181		(56)			(56)		125	125			
100153009	SEBASTIAN	FL		06/27/2024		294		(53)			(53)		241	241			
100070472	GOODING	ID		09/23/2021		734		(78)			(78)		656	656			
100129964	MIAMI BEACH	FL		09/27/2023		39		250			250		289	289			
100084460	LAS VEGAS	NV		07/14/2022		279		(25)			(25)		254	254			
100176055	LAFAYETTE	LA		12/20/2024		274		(31)			(31)		243	243			
100045229	ARDMORE	OK		11/25/2020		585		(46)			(46)		538	538			
100043951	BROOKLYN PARK	MN		08/19/2020		156		(92)			(92)		64	64			
100024805	NORCROSS	GA		09/20/2018		281		218			218		499	499			
100024557	MODESTO	CA		09/20/2018		471		43			43		514	514			
100054870	SHEBOYGAN	WI		03/23/2021		269		100			100		368	368			
100185865	CORPUS CHRISTI	TX		12/26/2024		297		(33)			(33)		264	264			
100023263	JACKSONVILLE	FL		08/16/2018		658		(52)			(52)		606	606			
100053607	HENDERSON	NV		03/23/2021		491		(139)			(139)		352	352			
100173956	MARGATE	FL		10/31/2024		375		(34)			(34)		341	341			
100147230	HOUSTON	TX		03/28/2024		281		(8)			(8)		274	274			
100031576	YUBA CITY	CA		03/29/2019		426		317			317		743	743			
100024527	STRATFORD	CT		09/20/2018		793		49			49		843	843			
100054908	SPARTANSBURG	PA		03/23/2021		511		(30)			(30)		482	482			
100054314	WARRIOR	AL		03/23/2021		305		(143)			(143)		162	162			
100071768	TULSA	OK		10/14/2021		838		(82)			(82)		756	756			
100060687	SPRING	TX		06/01/2021		805		8			8		813	813			
100070464	EAST HARTFORD	CT		09/23/2021		657		(68)			(68)		589	589			
100112014	FOLEY	AL		06/29/2023		130		280			280		410	410			
100011874	MOUNT HOLLY	NJ		03/08/2017		667		449			449		1,116	1,116			
100142910	PRINCETON	TX		02/09/2024		4,345		(145)			(145)		4,200	4,200			
100081206	DURHAM	NC		03/18/2022		649		70			70		719	719			
100057772	HASTINGS	NE		06/30/2021		1,184		(96)			(96)		1,088	1,088			
100163271	HENDERSON	NV		08/13/2024		295		(52)			(52)		244	244			
100153622	PORT SAINT LUCIE	FL		05/31/2024		266		(10)			(10)		256	256			
100153867	COLUMBUS	GA		06/05/2024		1,382		46			46		1,428	1,428			
100102559	DALLAS	TX		06/07/2023		1,620		35			35		1,654	1,654			
100108343	KINGSTON	PA		05/25/2023		520		(31)			(31)		489	489			
100055550	MONTGOMERY	IL		03/23/2021		396		(102)			(102)		294	294			

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100045350	MINNEAPOLIS	MN		11/25/2020		2,622		(318)			(318)		2,305	2,305			
100067617	JACKSONVILLE	FL		09/23/2021		621		(77)			(77)		544	544			
100167810	AKRON	OH		09/19/2024		290		(9)			(9)		281	281			
100064607	NEWPORT	ME		07/01/2021		411		62			62		473	473			
100111302	MCALLEN	TX		06/29/2023		1,332		(247)			(247)		1,085	1,085			
100100264	TRENTON	NJ		03/17/2023		1,615		(1,309)			(1,309)		307	307			
100061898	GREENVILLE	SC		07/01/2021		840		(25)			(25)		815	815			
100064256	WINTER HAVEN	FL		07/01/2021		852		75			75		927	927			
100100151	POLK CITY	FL		03/28/2023		176		(40)			(40)		136	136			
100067496	CANAAN	NH		09/23/2021		630		(89)			(89)		541	541			
100103115	CLEVELAND	OH		04/21/2023		294		(18)			(18)		276	276			
100100416	PHILADELPHIA	PA		04/27/2023		461		116			116		576	576			
100029699	CLARKSVILLE	TN		10/26/2018		533		27			27		560	560			
100180769	AYDEN	NC		11/26/2024		304		(29)			(29)		274	274			
100114412	WINDSOR MILL	MD		06/29/2023		124		369			369		492	492			
100108987	KILLEEN	TX		05/31/2023		270		(93)			(93)		177	177			
100013926	OXFORD	MI		05/25/2017		538		(4)			(4)		534	534			
100030993	HAMILTON TWP	NJ		03/29/2019		973		362			362		1,335	1,335			
100029842	DECATUR	GA		10/26/2018		376		40			40		415	415			
100143629	ARTESIA	NM		02/21/2024		260		(17)			(17)		243	243			
100176872	CONROE	TX		11/15/2024		280		(39)			(39)		242	242			
100130298	COLUMBUS	OH		09/28/2023		370		(55)			(55)		315	315			
100061197	COLLINSVILLE	AL		06/01/2021		644		8			8		652	652			
100078969	PARK FOREST	IL		02/24/2022		605		(21)			(21)		584	584			
100141732	BALTIMORE	MD		01/30/2024		261		(11)			(11)		250	250			
100043164	ZEPHYRHILLS	FL		05/28/2020		1,675		202			202		1,877	1,877			
100134436	PHILADELPHIA	PA		10/30/2023		196		(53)			(53)		143	143			
100019729	TUCSON	AZ		07/26/2018		665		(37)			(37)		628	628			
100030705	CLAYTON	NC		04/09/2019		1,055		230			230		1,285	1,285			
100031991	CAPE CORAL	FL		03/29/2019		664		29			29		693	693			
100079892	PORT SAINT LUCIE	FL		04/08/2022		1,435		(32)			(32)		1,403	1,403			
100054640	MADISON	WI		03/23/2021		435		(49)			(49)		386	386			
100137154	PALM BAY	FL		11/28/2023		615		(57)			(57)		557	557			
100000203	HOLLAND	MI		09/27/2016		734		(25)			(25)		709	709			
100068372	DALLAS	TX		08/25/2021		589		(57)			(57)		532	532			
100060604	BURTON	MI		06/01/2021		898		8			8		907	907			
100048709	SALT LAKE CITY	UT		11/20/2020		655		(90)			(90)		565	565			
100048534	BEVERLY HILLS	MI		11/20/2020		801		(128)			(128)		673	673			
100017898	SUNRIVER	OR		05/30/2018		460		(51)			(51)		410	410			
100013251	CULPEPER	VA		05/25/2017		443		219			219		662	662			
100064475	WINDSOR	NY		07/01/2021		1,171		27			27		1,198	1,198			
100029447	HIALEAH	FL		10/26/2018		438		5			5		442	442			
100165010	PORT ORANGE	FL		08/28/2024		273		(55)			(55)		218	218			
100090104	CHICAGO	IL		01/13/2023		163		(33)			(33)		130	130			
100156215	BOYNTON BEACH	FL		06/20/2024		458		(73)			(73)		384	384			
100024038	DENVER	CO		09/10/2018		658		(31)			(31)		627	627			
100133469	OAK PARK	MI		10/19/2023		234		(34)			(34)		200	200			
100025756	DOUGLAS	AZ		09/20/2018		488		92			92		579	579			
100135106	ARLINGTON	TX		11/01/2023		14,936		357			357		15,293	15,293			
100126419	MEMPHIS	TN		08/30/2023		342		(21)			(21)		321	321			
100111420	KILLINGWORTH	CT		06/29/2023		157		675			675		831	831			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139498	NEW ALBANY	IN		12/28/2023		292		(59)			(59)		233	233			
100028118	LAS VEGAS	NV		10/26/2018		485		52			52		537	537			
100116406	CALERA	AL		07/20/2023		382		276			276		658	658			
100111670	LAS VEGAS	NV		06/29/2023		1,672		174			174		1,846	1,846			
100142072	CINCINNATI	OH		02/29/2024		284		(33)			(33)		251	251			
100012688	OCALA	FL		05/25/2017		408		116			116		524	524			
100055679	LATROBE	PA		03/23/2021		632		(143)			(143)		489	489			
100127361	MIAMI	FL		08/30/2023		701		308			308		1,009	1,009			
100101911	PHILADELPHIA	PA		04/06/2023		127		(40)			(40)		87	87			
100071986	TALLAHASSEE	FL		10/29/2021		620		(122)			(122)		498	498			
100025770	MAYWOOD	IL		09/20/2018		778		42			42		821	821			
100027841	PETERSBURG	VA		10/26/2018		505		149			149		654	654			
100113593	WATERFORD	WI		06/29/2023		2,009		1,100			1,100		3,109	3,109			
100030401	PORT ST LUCIE	FL		12/20/2018		146		(6)			(6)		140	140			
100043689	DES MOINES	IA		08/13/2020		263		(76)			(76)		187	187			
100181565	READING	PA		12/09/2024		177		(16)			(16)		161	161			
100161413	PORT RICHEY	FL		07/26/2024		281		(20)			(20)		260	260			
100144261	BOCA RATON	FL		03/08/2024		1,480		(106)			(106)		1,374	1,374			
100063390	OPELIKA	AL		07/01/2021		840		(7)			(7)		833	833			
100173954	JACKSONVILLE	FL		10/31/2024		316		(31)			(31)		285	285			
100048448	STUART	FL		11/20/2020		415		(94)			(94)		321	321			
100138355	INDEPENDENCE	MO		12/18/2023		243		(24)			(24)		219	219			
100071377	LAKELAND	FL		10/01/2021		880		18			18		898	898			
100031453	LAUDERHILL	FL		03/29/2019		350		308			308		658	658			
100184567	MISSION HILLS	KS		12/17/2024		589		(88)			(88)		501	501			
100150111	CHICAGO	IL		06/14/2024		240		(42)			(42)		198	198			
100017459	SUNNY ISLES BEACH	FL		04/26/2018		1,621		5			5		1,626	1,626			
100054771	TORRINGTON	CT		03/23/2021		52		71			71		123	123			
100134328	CHARLESTON	SC		10/27/2023		946		(131)			(131)		814	814			
100156150	CLEVELAND	OH		07/25/2024		255		(28)			(28)		227	227			
100062056	FORT WORTH	TX		07/01/2021		880		(44)			(44)		836	836			
100031978	BEAUMONT	CA		03/29/2019		459		152			152		611	611			
100138196	LANCASTER	CA		12/14/2023		259		(16)			(16)		244	244			
100154677	CAPE CANAVERAL	FL		07/19/2024		323		(18)			(18)		305	305			
100155009	PROVIDENCE	RI		07/19/2024		302		(34)			(34)		268	268			
100068186	ARLINGTON	VA		08/25/2021		627		(86)			(86)		541	541			
100091229	BALTIMORE	MD		01/31/2023		169		(47)			(47)		122	122			
100112057	ORANGE PARK	FL		06/29/2023		161		69			69		230	230			
100070502	KEMP	TX		09/23/2021		620		(83)			(83)		537	537			
100114177	AURORA	IL		06/29/2023		1,254		(220)			(220)		1,034	1,034			
100099786	OKLAHOMA CITY	OK		02/28/2023		320		(18)			(18)		302	302			
100070884	BARTO	PA		10/01/2021		1,188		(19)			(19)		1,169	1,169			
100130051	MEMPHIS	TN		09/27/2023		179		32			32		210	210			
100141711	CLARKSBURG	WV		01/30/2024		214		(36)			(36)		178	178			
100155259	ROCKWOOD	TN		07/19/2024		273		(78)			(78)		194	194			
100068844	WEST VALLEY CITY	UT		09/01/2021		706		(23)			(23)		682	682			
100111532	FAIRHAVEN	MA		06/29/2023		225		(56)			(56)		169	169			
100111196	MIAMI	FL		06/29/2023		411		438			438		849	849			
100140749	KNOXVILLE	TN		01/22/2024		264		(15)			(15)		250	250			
100072015	CARLISLE	PA		10/29/2021		657		(29)			(29)		627	627			
100067282	CRANE	TX		08/02/2021		835		41			41		876	876			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100070890	BALTIMORE	MD		10/01/2021		674		(23)			(23)		651	651			
100117047	GREELEY	CO		07/20/2023		361		90			90		451	451			
100111478	FORT WASHINGTON	MD		06/29/2023		201		197			197		399	399			
100019612	TAYLORS	SC		07/26/2018		689		(25)			(25)		664	664			
100013120	ORLANDO	FL		05/25/2017		4,577		789			789		5,366	5,366			
100149004	DECATUR	GA		04/19/2024		203		(43)			(43)		159	159			
100025343	MARDELA SPRINGS	MD		09/20/2018		176		435			435		611	611			
100154874	BRIDGEVILLE	PA		07/19/2024		274		(56)			(56)		218	218			
100014253	PALM COAST	FL		09/27/2017		705		208			208		913	913			
100079072	PORTSMOUTH	VA		02/24/2022		578		(23)			(23)		554	554			
100040099	PENDLETON	IN		01/28/2020		744		(76)			(76)		669	669			
100047983	MERRITT ISLAND	FL		11/20/2020		620		(75)			(75)		545	545			
100116656	PLAINSBORO	NJ		07/20/2023		349		97			97		446	446			
100018346	COLDWATER	MI		06/27/2018		652		(37)			(37)		615	615			
100061915	ROCHESTER	NY		07/01/2021		907		6			6		913	913			
100116380	MOORE	OK		07/20/2023		358		109			109		467	467			
100158549	PHILADELPHIA	PA		07/10/2024		249		(38)			(38)		210	210			
100112937	HOWARD	PA		06/29/2023		685		12			12		697	697			
100043120	AVENTURA	FL		05/28/2020		3,391		25			25		3,416	3,416			
100134295	SPRING	TX		10/27/2023		546		(35)			(35)		511	511			
100175604	EMERALD ISLE	NC		11/12/2024		313		(31)			(31)		282	282			
100139305	LAS VEGAS	NV		12/28/2023		32,329		131			131		32,460	32,460			
100156228	ABSECON	NJ		06/20/2024		293		(55)			(55)		238	238			
100115194	FORT VALLEY	GA		07/17/2023		525		(20)			(20)		505	505			
100045097	FORT WORTH	TX		11/19/2020		795		127			127		922	922			
100156895	PHILADELPHIA	PA		06/27/2024		224		(20)			(20)		204	204			
100067545	FORT MYERS	FL		09/23/2021		632		(52)			(52)		580	580			
100154867	JACKSONVILLE	FL		07/19/2024		337		55			55		392	392			
100113605	SAINT LOUIS	MO		06/29/2023		312		357			357		669	669			
100020215	MINNEAPOLIS	MN		07/17/2018		4,906		(104)			(104)		4,802	4,802			
100109852	KANSAS CITY	MO		06/22/2023		323		(14)			(14)		309	309			
100012802	SEBRING	FL		05/25/2017		370		65			65		435	435			
100031611	RANCHO CORDOVA	CA		03/29/2019		2,250		66			66		2,316	2,316			
100057634	GUTHRIE	OK		06/30/2021		949		(89)			(89)		860	860			
100053975	ABBOTTSTOWN	PA		03/23/2021		567		(130)			(130)		437	437			
100014378	TUCSON	AZ		09/27/2017		691		(8)			(8)		683	683			
100012365	PHILADELPHIA	PA		04/28/2017		9,008		1,968			1,968		10,976	10,976			
100153813	BUSHKILL	PA		07/10/2024		218		(36)			(36)		182	182			
100155486	TEMECULA	CA		06/18/2024		134		(22)			(22)		112	112			
100112913	VALRICO	FL		06/29/2023		182		548			548		730	730			
100030013	LITTLE ROCK	AR		12/20/2018		2,013		51			51		2,064	2,064			
100011577	LAS VEGAS	NM		03/08/2017		18		482			482		499	499			
100025080	HEMET	CA		09/20/2018		638		338			338		976	976			
100134034	ENTERPRISE	AL		10/25/2023		237		(19)			(19)		218	218			
100175441	MILWAUKEE	WI		12/23/2024		295		(1)			(1)		294	294			
100017283	HUNTSVILLE	AL		04/26/2018		1,345		(171)			(171)		1,174	1,174			
100100483	PISCATAWAY	NJ		04/27/2023		5,940		1,106			1,106		7,047	7,047			
100134676	PHILADELPHIA	PA		10/30/2023		235		(39)			(39)		196	196			
100107953	LAUDERHILL	FL		06/29/2023		302		(36)			(36)		267	267			
100044953	SAINT CHARLES	MO		11/19/2020		470		18			18		487	487			
100067476	TALLAHASSEE	FL		09/23/2021		1,059		(115)			(115)		944	944			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153409	GARLAND	TX		05/30/2024		263		(21)			(21)		242	242			
100011743	OKLAHOMA CITY	OK		03/08/2017		1,548		854			854		2,402	2,402			
100068063	BALTIMORE	MD		09/23/2021		2,073		35			35		2,109	2,109			
100154896	LOUISVILLE	KY		07/19/2024		289		(30)			(30)		259	259			
100151985	CLINTON TOWNSHIP	MI		06/14/2024		272		(51)			(51)		221	221			
100043336	CAMERON	NC		08/13/2020		806		38			38		844	844			
100028989	NORTH CHARLESTON	SC		10/26/2018		452		20			20		472	472			
100112547	MOUNT VERNON	NY		06/29/2023		4,135		483			483		4,617	4,617			
100119823	OAK RIDGE	TN		08/08/2023		302		(21)			(21)		281	281			
100174738	BUFFALO	NY		10/31/2024		255		(50)			(50)		205	205			
100084743	DOLTON	IL		08/02/2022		229		(44)			(44)		185	185			
100049630	AURORA	CO		11/20/2020		628		(111)			(111)		517	517			
100175809	COLLINGDALE	PA		11/12/2024		294		(17)			(17)		277	277			
100078966	CENTER POINT	AL		02/24/2022		369		(68)			(68)		301	301			
100141509	COLUMBUS	OH		01/30/2024		205		(19)			(19)		186	186			
100025499	CALERA	AL		09/20/2018		559		162			162		721	721			
100127391	RIVER FOREST	IL		08/30/2023		1,472		169			169		1,641	1,641			
100176695	TROY	NY		11/15/2024		396		(8)			(8)		388	388			
100178034	LELAND	NC		11/19/2024		613		(84)			(84)		530	530			
100127190	ROSEVILLE	CA		08/30/2023		2,931		486			486		3,417	3,417			
100184711	LOMPOC	CA		12/17/2024		792		(42)			(42)		751	751			
100135776	MONTICELLO	FL		11/10/2023		159		160			160		319	319			
100100634	CONYERS	GA		04/27/2023		257		(63)			(63)		194	194			
100013719	BUNKER HILL	WV		05/25/2017		875		235			235		1,110	1,110			
100077218	SAN BERNARDINO	CA		01/03/2022		768		(49)			(49)		719	719			
100111301	BRIDGEPORT	CT		06/29/2023		408		(160)			(160)		248	248			
100013924	WESTLAND	MI		05/25/2017		472		92			92		565	565			
100026585	FARMINGDALE	NY		09/26/2018		181		1,164			1,164		1,345	1,345			
100088135	BAREFOOT BAY	FL		10/25/2022		211		(35)			(35)		176	176			
100061118	WICHITA	KS		06/01/2021		321		5			5		326	326			
100139511	COLUMBUS	GA		12/28/2023		280		25			25		306	306			
100064715	UNION CITY	GA		07/14/2021		599		(76)			(76)		523	523			
100031472	SACRAMENTO	CA		03/29/2019		231		105			105		336	336			
100141560	HARVEY	LA		01/30/2024		257		(26)			(26)		231	231			
100181568	TURTLE CREEK	PA		12/09/2024		241		(13)			(13)		228	228			
100067854	OCALA	FL		09/23/2021		992		(107)			(107)		885	885			
100067874	OCALA	FL		09/23/2021		992		(107)			(107)		885	885			
100101088	POTTSTOWN	PA		04/28/2023		396		140			140		536	536			
100063739	CLAY	NY		07/01/2021		697		1			1		698	698			
100108966	LEXINGTON	NC		05/31/2023		273		(61)			(61)		211	211			
100112007	STATEN ISLAND	NY		06/29/2023		250		314			314		564	564			
100112362	SPOKANE	WA		06/29/2023		97		416			416		513	513			
100155159	STERLING HEIGHTS	MI		07/19/2024		486		(102)			(102)		384	384			
100175808	CLEVELAND	OH		11/12/2024		268		(17)			(17)		251	251			
100103887	DETROIT	MI		05/10/2023		307		(20)			(20)		287	287			
100115246	GREENSBORO	NC		07/17/2023		181		(21)			(21)		160	160			
100143608	CHESTER	PA		02/21/2024		249		(20)			(20)		229	229			
100012676	ORLANDO	FL		05/25/2017		441		151			151		592	592			
100068261	HANOVER	PA		08/25/2021		650		(74)			(74)		576	576			
100068262	HANOVER	PA		08/25/2021		650		(74)			(74)		576	576			
100141681	COLUMBUS	GA		01/30/2024		128		7			7		136	136			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100238	CHICAGO	IL		03/17/2023		279		(20)			(20)		259	259			
100075375	TUCSON	AZ		12/01/2021		793		(34)			(34)		758	758			
100111167	BOYNE CITY	MI		06/29/2023		278		357			357		635	635			
100103797	CLEVELAND	OH		05/10/2023		290		(13)			(13)		277	277			
100090852	DEERFIELD BEACH	FL		01/06/2023		450		(77)			(77)		373	373			
100084614	COPPERAS COVE	TX		08/02/2022		255		(49)			(49)		206	206			
100046105	SAN DIEGO	CA		11/25/2020		2,649		(221)			(221)		2,428	2,428			
100024564	PHOENIX	AZ		09/20/2018		385		24			24		409	409			
100101671	SAN ANTONIO	TX		04/26/2023		554		(18)			(18)		536	536			
100060280	HUNTSVILLE	TX		06/25/2021		658		(55)			(55)		602	602			
100158440	ALLEN PARK	MI		07/10/2024		279		(37)			(37)		242	242			
100113032	PALM BAY	FL		06/29/2023		229		343			343		573	573			
100127249	PLEASANT GROV	AL		08/30/2023		1,097		(318)			(318)		779	779			
100055511	COLUMBUS	GA		03/23/2021		582		(328)			(328)		254	254			
100065818	WALDORF	MD		07/23/2021		13,480		(569)			(569)		12,912	12,912			
100164088	WHARTON	TX		08/21/2024		282		(54)			(54)		227	227			
100053739	COLUMBUS	GA		03/23/2021		504		23			23		528	528			
100071613	BROKEN ARROW	OK		10/14/2021		578		(61)			(61)		517	517			
100111319	BALTIMORE	MD		06/29/2023		1,181		(164)			(164)		1,017	1,017			
100055845	LAS VEGAS	NV		03/23/2021		1,035		(145)			(145)		890	890			
100177747	FARIBAULT	MN		11/19/2024		1,130		(80)			(80)		1,051	1,051			
100020227	GREENWOOD	IN		07/17/2018		657		(62)			(62)		595	595			
100029834	PLAINFIELD	IL		10/26/2018		1,912		207			207		2,119	2,119			
100028827	PENSACOLA	FL		10/26/2018		334		136			136		469	469			
100136009	COLUMBUS	OH		11/16/2023		275		7			7		282	282			
100162340	CLEARFIELD	UT		08/06/2024		589		(41)			(41)		548	548			
100061480	CORPUS CHRISTI	TX		06/01/2021		729		7			7		736	736			
100151866	EASTLAKE	OH		05/10/2024		251		(36)			(36)		215	215			
100030404	ATLANTA	GA		12/20/2018		765		168			168		933	933			
100137876	LINCOLNTON	NC		12/08/2023		283		(53)			(53)		230	230			
100029530	WOODSTOCK	GA		10/26/2018		491		70			70		561	561			
100077141	PHOENIX	AZ		01/03/2022		651		(21)			(21)		630	630			
100017014	NORTH PORT	FL		05/16/2018		711		(19)			(19)		692	692			
100112634	GRAY	GA		06/29/2023		452		249			249		701	701			
100024066	PACE	FL		09/10/2018		642		(55)			(55)		588	588			
100023328	OKLAHOMA CITY	OK		08/16/2018		618		(44)			(44)		575	575			
100143621	ZION	IL		02/21/2024		252		(12)			(12)		240	240			
100065668	ALBUQUERQUE	NM		07/28/2021		905		(76)			(76)		829	829			
100079034	MADISON HEIGHTS	MI		02/24/2022		615		(18)			(18)		598	598			
100053664	ADDISON	IL		03/23/2021		830		(92)			(92)		738	738			
100114493	OMAHA	NE		06/29/2023		1,144		(83)			(83)		1,061	1,061			
100116397	ALTAMONTE SPRINGS	FL		07/20/2023		376		243			243		619	619			
100043974	NEWMARKET	NH		08/19/2020		342		(77)			(77)		265	265			
100062446	ALPHARETTA	GA		07/01/2021		1,051		(4)			(4)		1,048	1,048			
100149074	MERIDEN	CT		04/19/2024		275		(24)			(24)		251	251			
100111797	BRIERFIELD	AL		06/29/2023		1,554		105			105		1,659	1,659			
100126378	KANSAS CITY	MO		08/30/2023		281		(22)			(22)		260	260			
100064825	PLEASANT GROVE	AL		07/14/2021		622		(64)			(64)		558	558			
100013870	GLENDALE	AZ		05/25/2017		443		61			61		504	504			
100028487	PORT ST LUCIE	FL		10/26/2018		(99)		491			491		392	392			
100031519	SOMERSET	NJ		03/29/2019		2,041		251			251		2,292	2,292			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155408	WESLEY CHAPEL	FL		06/18/2024		517		(104)			(104)		412	412			
100055290	SUNNYSIDE	WA		03/23/2021		550		(68)			(68)		482	482			
100000206	CHICAGO	IL		09/27/2016		164		287			287		451	451			
100067521	DECATUR	TX		09/23/2021		1,560		(151)			(151)		1,408	1,408			
100018355	SAN ANTONIO	TX		06/27/2018		701		(28)			(28)		673	673			
100071842	WILMINGTON	NC		10/14/2021		567		(60)			(60)		507	507			
100081235	OKLAHOMA CITY	OK		03/18/2022		610		36			36		646	646			
100128760	BALTIMORE	MD		09/21/2023		285		(7)			(7)		278	278			
100055136	JACKSONVILLE	FL		03/23/2021		447		(78)			(78)		369	369			
100067110	MOUNTAIN VIEW	HI		08/02/2021		1,097		66			66		1,163	1,163			
100115173	EAST MOLINE	IL		07/17/2023		398		(24)			(24)		373	373			
100139009	ORLANDO	FL		12/21/2023		188		450			450		638	638			
100049854	HIGHLAND	CA		11/20/2020		1,382		(41)			(41)		1,340	1,340			
100102120	HAMMOND	IN		04/14/2023		268		(41)			(41)		227	227			
100108965	PHILADELPHIA	PA		05/31/2023		255		(64)			(64)		191	191			
100043308	TAYLORS FALLS	MN		08/13/2020		905		(84)			(84)		820	820			
100148760	TAVARES	FL		04/17/2024		795		(136)			(136)		659	659			
100149731	ELSMERE	KY		04/26/2024		248		(12)			(12)		236	236			
100043136	CATHEDRAL CITY	CA		05/28/2020		1,210		84			84		1,294	1,294			
100047781	PORT SAINT LUCIE	FL		11/20/2020		1,225		(133)			(133)		1,092	1,092			
100134712	HOUSTON	TX		10/30/2023		524		176			176		701	701			
100101793	PHILADELPHIA	PA		03/31/2023		103		(13)			(13)		90	90			
100061873	DOVER	DE		07/01/2021		955		(14)			(14)		941	941			
100048944	NOGALES	AZ		11/20/2020		1,408		7			7		1,415	1,415			
100115322	PHOENIX	AZ		07/17/2023		253		(15)			(15)		239	239			
100099813	BRIDGEPORT	CT		02/28/2023		306		(12)			(12)		294	294			
100077741	HAZLETON	PA		01/03/2022		630		(30)			(30)		599	599			
100057516	FORT WORTH	TX		06/30/2021		693		(28)			(28)		665	665			
100068507	JACKSONVILLE	FL		08/25/2021		631		(73)			(73)		558	558			
100134019	CAROL STREAM	IL		10/25/2023		959		(25)			(25)		934	934			
100055639	BLANDON	PA		03/23/2021		499		(27)			(27)		472	472			
100151774	COLUMBUS	GA		05/10/2024		305		17			17		322	322			
100024154	OAKLAND	CA		09/20/2018		870		(21)			(21)		849	849			
100044370	LONGMONT	CO		11/19/2020		2,594		6			6		2,600	2,600			
100054683	LAKE WALES	FL		03/23/2021		947		7			7		954	954			
100065633	GREEN BAY	WI		07/28/2021		572		(59)			(59)		513	513			
100055032	TOPEKA	KS		03/23/2021		592		(159)			(159)		434	434			
100157737	HEMET	CA		07/02/2024		712		(81)			(81)		631	631			
100024142	LEWISVILLE	TX		09/10/2018		659		(56)			(56)		603	603			
100067871	KANNAPOLIS	NC		09/23/2021		679		(81)			(81)		599	599			
100078822	FRESNO	CA		02/24/2022		621		(11)			(11)		611	611			
100158498	LORAIN	OH		07/10/2024		275		(31)			(31)		245	245			
100064746	COVINGTON	GA		07/14/2021		638		(74)			(74)		563	563			
100049611	SAN ANTONIO	TX		11/20/2020		342		(166)			(166)		176	176			
100016544	SACRAMENTO	CA		04/10/2018		750		(70)			(70)		680	680			
100074459	NEWPORT	KY		12/02/2021		575		(105)			(105)		471	471			
100099759	KANSAS CITY	MO		02/28/2023		295		(18)			(18)		277	277			
100100351	STRONGSVILLE	OH		04/27/2023		865		67			67		932	932			
100025268	JERSEY CITY	NJ		09/20/2018		1,251		173			173		1,424	1,424			
100024980	SPENCER	MA		09/20/2018		368		184			184		552	552			
100088047	HOLLYWOOD	FL		10/25/2022		109		(42)			(42)		67	67			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139500	EVANSVILLE	IN		12/28/2023		258		(21)			(21)		237	237			
100018149	SAN ANTONIO	TX		06/08/2018		680		(24)			(24)		656	656			
100115225	SYRACUSE	NY		07/17/2023		298		(27)			(27)		271	271			
100133969	MIDDLETOWN	NY		10/25/2023		275		(13)			(13)		262	262			
100064950	MEBANE	NC		07/14/2021		663		(56)			(56)		607	607			
100018363	DALLAS	TX		06/27/2018		1,364		(63)			(63)		1,301	1,301			
100112483	RANDALLSTOWN	MD		06/29/2023		149		248			248		397	397			
100013004	PLANADA	CA		05/25/2017		380		39			39		419	419			
100116400	TITUSVILLE	FL		07/20/2023		368		171			171		539	539			
100145882	MURRIETA	CA		03/19/2024		544		(71)			(71)		472	472			
100111409	ANDOVER	MN		06/29/2023		23,424		8,512			8,512		31,936	31,936			
100025128	MIAMI	FL		09/20/2018		637		505			505		1,142	1,142			
100165009	PORT CHARLOTTE	FL		08/28/2024		301		(22)			(22)		278	278			
100086697	WARREN	MI		09/30/2022		680		(83)			(83)		596	596			
100054533	BATESBURG	SC		03/23/2021		720		16			16		736	736			
100078976	PORTSMOUTH	VA		02/24/2022		587		(21)			(21)		566	566			
100064839	BRAWLEY	CA		07/14/2021		904		(85)			(85)		819	819			
100081029	FORNEY	TX		03/18/2022		666		113			113		779	779			
100138659	WAYNESVILLE	OH		02/02/2024		257		(44)			(44)		213	213			
100158526	LORAIN	OH		07/10/2024		274		(30)			(30)		245	245			
100071806	COLUMBIA	SC		10/14/2021		963		(82)			(82)		880	880			
100159712	AKRON	OH		08/23/2024		406		(32)			(32)		374	374			
100160477	CLEVELAND	OH		07/19/2024		260		(37)			(37)		223	223			
100061815	HILTON	NY		07/01/2021		866		(72)			(72)		795	795			
100079013	ROANOKE	VA		02/24/2022		576		(33)			(33)		544	544			
100023911	RICEVILLE	TN		09/10/2018		594		(52)			(52)		541	541			
100114316	CHESAPEAKE	VA		06/29/2023		330		46			46		376	376			
100149960	BARNESVILLE	GA		06/07/2024		237		(61)			(61)		176	176			
100031180	DELRAY BEACH	FL		03/29/2019		622		128			128		750	750			
3500111079	OCALA	FL		11/27/2024		83,375							83,375	83,375			
100068353	HOMESTEAD	FL		08/25/2021		694		(61)			(61)		632	632			
100024199	DALLAS	TX		09/20/2018		631		(42)			(42)		589	589			
100031682	EL CENTRO	CA		03/29/2019		326		6			6		332	332			
100054178	DORAVILLE	GA		03/23/2021		750		(76)			(76)		675	675			
100081067	GREENSBORO	NC		03/18/2022		659		28			28		687	687			
100071538	WINTER HAVEN	FL		10/14/2021		953		(61)			(61)		892	892			
100031285	CORNING	CA		03/29/2019		573		8			8		581	581			
100112196	CHICAGO	IL		06/29/2023		763		107			107		869	869			
100143026	HARVEST	AL		02/12/2024		283		(4)			(4)		279	279			
100146095	CARSON	CA		03/19/2024		566		(60)			(60)		506	506			
100178021	FAIRFIELD	CA		11/19/2024		558		(78)			(78)		481	481			
100032129	ANTIOCH	CA		03/29/2019		633		115			115		748	748			
100000599	MIAMI	FL		09/27/2016		681		(9)			(9)		671	671			
100159710	XENIA	OH		08/23/2024		246		(44)			(44)		202	202			
100130061	MILTON	FL		09/27/2023		267		(16)			(16)		251	251			
100112467	PAHRUMP	NV		06/29/2023		135		379			379		514	514			
100067603	WEST WARWICK	RI		09/23/2021		651		(70)			(70)		581	581			
100061227	BRIGHAM CITY	UT		06/01/2021		751		8			8		759	759			
100031465	VICTORVILLE	CA		03/29/2019		492		507			507		1,000	1,000			
100119783	RACINE	WI		08/08/2023		265		(22)			(22)		243	243			
100063458	WHITAKERS	NC		07/01/2021		867		(36)			(36)		831	831			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163857	SANDWICH	IL		09/27/2024		275		(42)			(42)		233	233			
100147106	PHILADELPHIA	PA		03/28/2024		172		(1)			(1)		171	171			
100156314	DEKALB	IL		07/25/2024		264		(46)			(46)		218	218			
100077664	PHILADELPHIA	PA		01/03/2022		592		(18)			(18)		574	574			
100126482	SYLVANIA	OH		08/30/2023		240		84			84		324	324			
100143522	VINELAND	NJ		02/21/2024		249		(17)			(17)		231	231			
100046234	JACKSONVILLE	FL		11/25/2020		2,001		(317)			(317)		1,684	1,684			
100133955	BALTIMORE	MD		10/25/2023		247		(16)			(16)		231	231			
100010973	HIALEAH	FL		12/23/2016		767		222			222		988	988			
100080957	CHICAGO	IL		03/18/2022		1,306		42			42		1,348	1,348			
100016505	PHILADELPHIA	PA		04/10/2018		682		(36)			(36)		646	646			
100141720	BALTIMORE	MD		01/30/2024		250		(18)			(18)		231	231			
100141204	ORLANDO	FL		01/30/2024		135		118			118		252	252			
100128107	ANTIOCH	TN		09/08/2023		13,452		860			860		14,312	14,312			
100173936	MEMPHIS	TN		10/31/2024		312		(33)			(33)		279	279			
100024532	STOW	OH		09/20/2018		547		145			145		691	691			
100012506	LAKE WORTH	FL		04/28/2017		1,846		412			412		2,257	2,257			
100053575	EL PASO	TX		03/23/2021		394		(154)			(154)		239	239			
100092007	CLEVELAND	OH		02/09/2023		296		(17)			(17)		279	279			
100067872	GARLAND	TX		09/23/2021		619		(76)			(76)		543	543			
100164913	ST. LOUIS	MO		08/28/2024		241		(19)			(19)		222	222			
100172157	NORTHRIDGE	CA		10/17/2024		228		(39)			(39)		188	188			
100053504	ROCKY MOUNT	NC		03/23/2021		458		(73)			(73)		385	385			
100017865	SEBASTIAN	FL		05/30/2018		1,471		(94)			(94)		1,377	1,377			
100117014	UPPER DARBY	PA		07/20/2023		341		251			251		592	592			
100119862	SAN ANTONIO	TX		08/10/2023		272		(53)			(53)		219	219			
100045517	STOCKTON	CA		11/25/2020		1,581		(143)			(143)		1,438	1,438			
100065046	BATON ROUGE	LA		07/14/2021		2,380		(103)			(103)		2,277	2,277			
100149727	DETROIT	MI		04/26/2024		286		(11)			(11)		275	275			
100099641	ALLENTOWN	PA		04/06/2023		232		(44)			(44)		189	189			
100119927	FRANKLIN SQUARE	NY		08/10/2023		269		(5)			(5)		264	264			
100136741	MONROE	NY		11/27/2023		248		(12)			(12)		236	236			
100061781	LOUISVILLE	KY		07/01/2021		645		(18)			(18)		627	627			
100013831	BOYNTON BEACH	FL		05/25/2017		433		64			64		497	497			
100061269	OAKDALE	MN		06/01/2021		628		7			7		635	635			
100113392	KISSIMMEE	FL		06/29/2023		(53)		948			948		895	895			
100028502	LOGANVILLE	GA		10/26/2018		992		147			147		1,139	1,139			
100088924	HOLLYWOOD	FL		11/15/2022		208		(8)			(8)		200	200			
100043853	RICHMOND	CA		08/19/2020		2,330		(143)			(143)		2,188	2,188			
100133553	SIERRA VISTA	AZ		10/19/2023		5,606		(525)			(525)		5,080	5,080			
100064672	HIALEAH	FL		07/14/2021		622		(89)			(89)		533	533			
100155785	CLINTON	UT		06/18/2024		587		(74)			(74)		513	513			
100136732	HAMMOND	IN		11/27/2023		234		(17)			(17)		217	217			
100089993	BROOKLYN CENTER	MN		01/13/2023		462		(12)			(12)		449	449			
100129998	EASTPOINTE	MI		09/27/2023		251		(18)			(18)		233	233			
100069638	SAN BENITO	TX		09/01/2021		683		(16)			(16)		667	667			
100029108	HIALEAH	FL		10/26/2018		323		38			38		361	361			
100177682	RANCHO CORDOVA	CA		11/19/2024		518		(59)			(59)		459	459			
100164679	UPLAND	CA		08/23/2024		837		(50)			(50)		787	787			
100049485	ORLANDO	FL		11/20/2020		1,019		(151)			(151)		867	867			
100164660	APPLE VALLEY	CA		08/23/2024		459		(70)			(70)		389	389			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120466	TEXAS CITY	TX		08/18/2023		265		(66)			(66)		199	199			
100126785	PORT ANGELES	WA		08/30/2023		1,183		380			380		1,563	1,563			
100064853	HARVEY	LA		07/14/2021		741		(68)			(68)		673	673			
100060819	PORTAGE	IN		06/01/2021		1,138		10			10		1,148	1,148			
100146436	THORNTON	CO		03/19/2024		215		(18)			(18)		197	197			
100054507	STATESVILLE	NC		03/23/2021		1,839		(137)			(137)		1,702	1,702			
100013659	WESTLAND	MI		05/25/2017		581		20			20		601	601			
100023580	GREENACRES	FL		09/04/2018		654		(52)			(52)		602	602			
100081542	OKLAHOMA CITY	OK		03/18/2022		611		48			48		658	658			
100026112	MIAMI	FL		09/20/2018		400		93			93		493	493			
100091992	PHILADELPHIA	PA		02/09/2023		279		(23)			(23)		257	257			
100018019	WATERBURY	CT		05/22/2018		646		(45)			(45)		600	600			
100012270	LAKELAND	FL		04/28/2017		(10)		343			343		334	334			
100081496	PIEDMONT	OK		03/18/2022		1,279		56			56		1,335	1,335			
100026274	HOUSTON	TX		09/20/2018		295		134			134		429	429			
100138449	MILWAUKEE	WI		12/19/2023		394		(20)			(20)		374	374			
100103196	CLEVELAND	OH		04/21/2023		272		(21)			(21)		251	251			
100134055	ODESSA	TX		10/25/2023		90		(5)			(5)		86	86			
100113689	CHICAGO	IL		06/29/2023		513		694			694		1,208	1,208			
100062180	ANNISTON	AL		07/01/2021		1,165		(34)			(34)		1,131	1,131			
100026872	MESA	AZ		09/26/2018		913		324			324		1,237	1,237			
100067260	HANOVER	PA		08/02/2021		977		45			45		1,022	1,022			
100043647	LEONARDO	NJ		08/13/2020		445		16			16		461	461			
100141478	HAMPTON	VA		01/30/2024		255		(28)			(28)		227	227			
100109901	CLEVELAND	OH		06/22/2023		302		(10)			(10)		291	291			
100074999	GIBBSTOWN	NJ		12/01/2021		1,140		(31)			(31)		1,110	1,110			
100048256	TAMPA	FL		11/20/2020		778		(97)			(97)		681	681			
100173735	KINGSVILLE	TX		10/30/2024		599		(54)			(54)		545	545			
100012026	CARSON CITY	MI		03/08/2017		434		125			125		559	559			
100139516	ALEXANDRIA	LA		12/28/2023		18,038		(932)			(932)		17,105	17,105			
100119712	MATTESON	IL		08/08/2023		288		(20)			(20)		268	268			
100110003	NEW ORLEANS	LA		06/22/2023		194		(22)			(22)		171	171			
100080980	BALTIMORE	MD		03/18/2022		613		61			61		674	674			
100080984	BALTIMORE	MD		03/18/2022		613		61			61		674	674			
100047662	SOUTHFIELD	MI		11/20/2020		1,012		(282)			(282)		730	730			
100048409	FAIRBURN	GA		11/20/2020		673		(131)			(131)		542	542			
100023610	ANSONIA	CT		09/04/2018		2,697		(134)			(134)		2,563	2,563			
100090292	GARLAND	TX		01/13/2023		191		(62)			(62)		128	128			
100165287	BIRMINGHAM	AL		08/29/2024		438		12			12		450	450			
100132802	COLUMBIA	SC		11/03/2023		2,287		28			28		2,315	2,315			
100081433	PFAFFTOWN	NC		03/18/2022		633		50			50		683	683			
100057865	BLUE JAY	CA		06/30/2021		1,104		(101)			(101)		1,003	1,003			
100158500	LORAIN	OH		07/10/2024		269		(24)			(24)		245	245			
100026404	BAKERSFIELD	CA		09/26/2018		188		186			186		374	374			
100112671	CHARLESTON	SC		06/29/2023		149		418			418		566	566			
100137061	PIGEON FORGE	TN		11/28/2023		19,263		(109)			(109)		19,154	19,154			
100079018	ROANOKE	VA		02/24/2022		572		(32)			(32)		540	540			
100112611	GASTONIA	NC		06/29/2023		1,506		107			107		1,613	1,613			
100116517	TULSA	OK		07/20/2023		343		122			122		465	465			
100175132	KANSAS CITY	MO		11/05/2024		678		(57)			(57)		621	621			
100149792	HOUSTON	TX		04/26/2024		1,429		(111)			(111)		1,319	1,319			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167499	PETERSBURG	VA		10/31/2024		201		(30)			(30)		171	171			
100023983	SMYRNA	TN		09/10/2018		739		(51)			(51)		688	688			
100111887	JEFFERSON	NC		06/29/2023		226		37			37		262	262			
100013528	ARLINGTON	TX		05/25/2017		402		71			71		473	473			
100024493	ACWORTH	GA		09/20/2018		331		123			123		454	454			
100048599	CHICAGO	IL		11/20/2020		238		98			98		336	336			
100109904	BALTIMORE	MD		06/22/2023		270		(17)			(17)		253	253			
100160470	INDIANAPOLIS	IN		07/19/2024		295		(31)			(31)		264	264			
100013043	MARGATE	FL		05/25/2017		390		68			68		459	459			
100184806	LOMPOC	CA		12/17/2024		603		(38)			(38)		565	565			
100027850	LONGVIEW	WA		10/26/2018		398		45			45		443	443			
100175118	BARBERTON	OH		11/05/2024		295		(20)			(20)		275	275			
100111556	NEW ORLEANS	LA		06/29/2023		201		374			374		575	575			
100126984	SPRINGBORO	OH		08/30/2023		1,070		(101)			(101)		969	969			
100044807	IRVINGTON	NJ		11/19/2020		516		(178)			(178)		338	338			
100079839	NEW MILFORD	CT		04/08/2022		568		(8)			(8)		560	560			
100060524	POOLER	GA		06/01/2021		930		8			8		939	939			
100079017	ROANOKE	VA		02/24/2022		720		(36)			(36)		683	683			
100119725	GLOUCESTER CITY	NJ		08/08/2023		271		(18)			(18)		253	253			
100016397	AMERICAN CANYON	CA		04/05/2018		669		(39)			(39)		630	630			
100113204	ATLANTA	GA		06/29/2023		1,311		128			128		1,439	1,439			
100026365	STOCKTON	CA		09/26/2018		680		180			180		860	860			
100186783	LOYALTON	CA		12/31/2024		254		(36)			(36)		218	218			
100108440	DEEPWATER	NJ		05/25/2023		309		(18)			(18)		292	292			
100174033	SUN CITY CENTER	FL		10/31/2024		285		(29)			(29)		256	256			
100024213	NASHVILLE	TN		09/20/2018		630		(31)			(31)		599	599			
100116923	SOMERSET	PA		07/20/2023		364		316			316		680	680			
100161891	LAS VEGAS	NV		07/31/2024		282		15			15		297	297			
100079376	BANNER ELK	NC		03/17/2022		547		(62)			(62)		485	485			
100019745	TUCSON	AZ		07/26/2018		912		(47)			(47)		865	865			
100063811	PENSACOLA	FL		07/01/2021		800		(22)			(22)		778	778			
100067699	EDINBURG	TX		09/23/2021		659		(55)			(55)		604	604			
100155263	FORT WORTH	TX		07/19/2024		217		(90)			(90)		127	127			
100047092	ALEXANDRIA	LA		11/20/2020		1,317		(217)			(217)		1,100	1,100			
100128416	COOKEVILLE	TN		09/15/2023		260		(27)			(27)		233	233			
100065463	ATHENS	GA		07/28/2021		374		(15)			(15)		358	358			
100077744	KALAMAZOO	MI		01/03/2022		227		(2)			(2)		224	224			
100055814	CHICAGO	IL		03/23/2021		1,357		(466)			(466)		892	892			
100073402	AMARILLO	TX		11/01/2021		683		(16)			(16)		667	667			
100088267	GASTONIA	NC		10/17/2022		369		(14)			(14)		355	355			
100027981	LEWISVILLE	TX		10/26/2018		423		150			150		573	573			
100156922	MILWAUKEE	WI		06/27/2024		252		(8)			(8)		244	244			
100024438	NORTH CANTON	OH		09/20/2018		493		85			85		579	579			
100062993	PITTSBURGH	PA		07/01/2021		886		(13)			(13)		873	873			
100079597	STARKE	FL		04/08/2022		508		(86)			(86)		421	421			
100061446	GALENA	MO		06/01/2021		710		7			7		717	717			
100066404	FAYETTEVILLE	NY		08/02/2021		606		(11)			(11)		595	595			
100136817	KANSAS CITY	MO		11/27/2023		283		(15)			(15)		268	268			
100090276	MYRTLE BEACH	SC		01/13/2023		155		(57)			(57)		98	98			
100055700	SHELTON	CT		03/23/2021		784		(116)			(116)		668	668			
100111342	TULARE	CA		06/29/2023		432		81			81		513	513			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103211	CAMBRIDGE	OH		04/21/2023		123		140			140		263	263			
100063379	SAINT LOUIS	MO		07/01/2021		436		(14)			(14)		422	422			
100103865	DAYTON	OH		05/10/2023		266		(25)			(25)		240	240			
100134651	PARK FOREST	IL		10/30/2023		136		(9)			(9)		127	127			
100172138	INDIANAPOLIS	IN		10/17/2024		307		(9)			(9)		299	299			
100154522	ALEXANDRIA	LA		06/14/2024		206		(30)			(30)		176	176			
100063092	CLAY	NY		07/01/2021		667		1			1		668	668			
100126999	SYRACUSE	NY		08/30/2023		945		57			57		1,002	1,002			
100113614	OXFORD	GA		06/29/2023		212		367			367		579	579			
100044648	MONTCLAIR	CA		11/19/2020		1,816		88			88		1,904	1,904			
100054052	EWING	NJ		03/23/2021		425		(86)			(86)		339	339			
100016576	INDIO	CA		04/10/2018		2,159		(132)			(132)		2,028	2,028			
100054785	PHILADELPHIA	PA		03/23/2021		358		(124)			(124)		233	233			
100172706	MEMPHIS	TN		11/21/2024		285		(19)			(19)		266	266			
100110079	HAMLIN	NY		06/23/2023		294		(16)			(16)		277	277			
100116041	PORTERVILLE	CA		07/20/2023		179		(24)			(24)		155	155			
100061055	CHICAGO	IL		06/01/2021		838		8			8		846	846			
100139392	ST. LOUIS	MO		12/28/2023		229		(11)			(11)		217	217			
100049892	VALPARAISO	IN		11/20/2020		1,225		(126)			(126)		1,099	1,099			
100063171	PORT CHARLOTTE	FL		07/01/2021		780		(14)			(14)		766	766			
100155172	ALLENTOWN	PA		07/19/2024		298		(13)			(13)		285	285			
100139418	WEST DEPTFORD	NJ		12/28/2023		232		(19)			(19)		213	213			
100129994	OKLAHOMA CITY	OK		09/27/2023		279		(12)			(12)		266	266			
100043786	LEVITTOWN	PA		08/13/2020		843		(93)			(93)		750	750			
100028169	NEW BERLIN	WI		10/26/2018		752		(68)			(68)		685	685			
100135811	GALLATIN	TN		11/10/2023		4,640		250			250		4,890	4,890			
100177879	FREEHOLD	NJ		11/19/2024		471		(65)			(65)		406	406			
100152916	KANSAS CITY	MO		05/22/2024		178		(30)			(30)		148	148			
100017880	WINCHESTER	VA		05/30/2018		788		(36)			(36)		752	752			
100067527	HUBERT	NC		09/23/2021		649		(65)			(65)		584	584			
100091628	ATLANTA	GA		03/07/2023		294		(47)			(47)		246	246			
100176951	ORLAND	CA		11/15/2024		249		(35)			(35)		214	214			
100071231	ENDICOTT	NY		10/01/2021		468		7			7		475	475			
100169884	PHILADELPHIA	PA		11/08/2024		255		(36)			(36)		219	219			
100019582	SHERWOOD	AR		07/26/2018		1,595		(71)			(71)		1,524	1,524			
100114284	PIXLEY	CA		06/29/2023		(178)		762			762		584	584			
100067114	FRIDAY HARBOR	WA		08/02/2021		970		56			56		1,025	1,025			
100177881	GRAHAM	WA		11/19/2024		623		(52)			(52)		571	571			
100062741	SAN ANTONIO	TX		07/01/2021		664		(38)			(38)		625	625			
100114183	ATLANTA	GA		06/29/2023		322		208			208		530	530			
100067570	OCEAN CITY	MD		09/23/2021		484		(67)			(67)		417	417			
100013365	ORLANDO	FL		05/25/2017		254		151			151		405	405			
100161867	HURLEYVILLE	NY		07/31/2024		269		(9)			(9)		260	260			
100016419	SPRINGFIELD	VA		04/05/2018		713		(5)			(5)		708	708			
100057694	PHOENIX	AZ		06/30/2021		626		(46)			(46)		580	580			
100152822	BRAZORIA	TX		05/22/2024		201		(27)			(27)		174	174			
100044472	BRIDGEPORT	CT		11/19/2020		397		(30)			(30)		367	367			
100084834	CHICAGO	IL		08/02/2022		298		(62)			(62)		236	236			
100178379	KILLEEN	TX		11/20/2024		16,959		(632)			(632)		16,327	16,327			
100064894	CASA GRANDE	AZ		07/14/2021		624		(59)			(59)		565	565			
100115262	KINGSTON	NY		07/17/2023		274		(26)			(26)		247	247			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024672	HIALEAH	FL		09/20/2018		716		98			98		814	814			
100103248	DELRAY BEACH	FL		04/27/2023		229		(61)			(61)		168	168			
100026758	RICHMOND	CA		09/26/2018		(16)		1,621			1,621		1,604	1,604			
100031954	WINTON	CA		03/29/2019		753		(18)			(18)		735	735			
100067160	SAGINAW	TX		08/02/2021		611		28			28		640	640			
100119720	DETROIT	MI		08/08/2023		253		(18)			(18)		235	235			
100099791	HARTFORD	CT		02/28/2023		649		(21)			(21)		628	628			
100053784	SAINT LOUIS	MO		03/23/2021		1,123		(550)			(550)		573	573			
100169239	SCRANTON	PA		09/27/2024		262		(30)			(30)		233	233			
100137835	UPPER DARBY	PA		12/08/2023		499		(47)			(47)		452	452			
100025600	CORDOVA	TN		09/20/2018		365		77			77		442	442			
100026130	SPRING HILL	FL		09/20/2018		427		53			53		481	481			
100180133	ATLANTA	GA		11/25/2024		315		(5)			(5)		310	310			
100039733	MINNEAPOLIS	MN		10/28/2019		664		(57)			(57)		607	607			
100047764	COLONIA	NJ		11/20/2020		2,646		(375)			(375)		2,270	2,270			
100054629	SYLVANIA	GA		03/23/2021		746		(253)			(253)		493	493			
100175437	WATHENA	KS		12/23/2024		272		(35)			(35)		238	238			
100024576	BAKERSFIELD	CA		09/20/2018		1,620		381			381		2,001	2,001			
100136636	BAKERSFIELD	CA		11/22/2023		573		(43)			(43)		530	530			
100012992	PHOENIX	AZ		05/25/2017		421		107			107		528	528			
100172672	LEBANON	PA		11/21/2024		290		(8)			(8)		282	282			
100048433	DELTONA	FL		11/20/2020		1,180		(160)			(160)		1,020	1,020			
100083029	HOUSTON	TX		05/11/2022		343		(119)			(119)		223	223			
100031556	WEST HAVERSTRAW	NY		03/29/2019		1,282		3			3		1,285	1,285			
100090135	PRYOR	OK		01/13/2023		172		(21)			(21)		150	150			
100043026	SPRINGFIELD	MA		05/28/2020		279		50			50		329	329			
100165611	ALTOONA	PA		10/04/2024		476		(41)			(41)		435	435			
100112698	BRADENTON	FL		06/29/2023		220		332			332		552	552			
100178375	KILLEEN	TX		11/20/2024		16,920		(593)			(593)		16,327	16,327			
100064417	DOTHAN	AL		07/01/2021		841		13			13		854	854			
100016548	BRYN MAWR	PA		04/10/2018		690		(34)			(34)		656	656			
100178378	KILLEEN	TX		11/20/2024		16,916		(589)			(589)		16,327	16,327			
100088906	HOUSTON	TX		11/15/2022		561		(176)			(176)		385	385			
100143803	CHICAGO	IL		02/28/2024		263		(35)			(35)		228	228			
100173840	AKRON	OH		10/31/2024		301		(32)			(32)		269	269			
100054962	FAIRBURN	GA		03/23/2021		822		(118)			(118)		704	704			
100178377	KILLEEN	TX		11/20/2024		16,911		(584)			(584)		16,327	16,327			
100030007	CHARLOTTE	NC		12/20/2018		786		67			67		853	853			
100046062	LAKE WORTH	FL		11/25/2020		578		(41)			(41)		536	536			
100158449	WEST PALM BEACH	FL		07/10/2024		271		(6)			(6)		265	265			
100088918	HARRISBURG	PA		11/15/2022		149		(34)			(34)		115	115			
100176708	MAUSTON	WI		11/15/2024		437		(19)			(19)		418	418			
100053989	ORLANDO	FL		03/23/2021		508		(47)			(47)		461	461			
100031335	ORLANDO	FL		03/29/2019		307		372			372		679	679			
100013555	ARROWBEAR PARK	CA		05/25/2017		350		(5)			(5)		345	345			
100081443	MORRISTOWN	TN		03/18/2022		597		37			37		635	635			
100146343	FOLSOM	CA		03/19/2024		580		(65)			(65)		515	515			
100112327	COTTAGE GROVE	MN		06/29/2023		165		42			42		206	206			
100047625	STOCKTON	CA		11/20/2020		711		(4)			(4)		707	707			
100019998	PHILADELPHIA	PA		07/30/2018		731		(30)			(30)		701	701			
100153485	ZION	IL		05/30/2024		229		(22)			(22)		207	207			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076198	MEMPHIS	TN		01/07/2022		601		(39)			(39)		562	562			
100000455	CHESAPEAKE	VA		09/27/2016		855		166			166		1,022	1,022			
100111430	ALPHARETTA	GA		06/29/2023		296		305			305		601	601			
100064412	BALTIMORE	MD		07/01/2021		906		70			70		977	977			
100024229	RANCHO CUCAMONGA	CA		09/20/2018		731		(52)			(52)		679	679			
100147033	RACINE	WI		03/27/2024		2,305		(82)			(82)		2,223	2,223			
100110957	DEARBORN HTS	MI		06/29/2023		384		(139)			(139)		245	245			
100130016	LUFKIN	TX		09/27/2023		270		(18)			(18)		252	252			
100078652	MANITOWOC	WI		02/02/2022		591		(110)			(110)		481	481			
100111723	WILMINGTON	DE		06/29/2023		96		381			381		477	477			
100075720	ROCKWELL	NC		12/01/2021		839		(12)			(12)		827	827			
100068785	WHITE PINE	TN		09/01/2021		1,940		(45)			(45)		1,896	1,896			
100031119	LAS VEGAS	NV		03/29/2019		264		120			120		385	385			
100115627	INDIO	CA		07/19/2023		230		(26)			(26)		204	204			
100030575	GLEN GARDNER	NJ		12/20/2018		454		152			152		606	606			
100054441	CRAWFORDVILLE	FL		03/23/2021		416		(94)			(94)		321	321			
100081060	MESA	AZ		03/18/2022		792		34			34		825	825			
100134834	UTICA	NY		10/30/2023		177		43			43		220	220			
100117010	PHILADELPHIA	PA		07/20/2023		348		170			170		518	518			
100141776	GALLOWAY	NJ		01/30/2024		244		(38)			(38)		205	205			
100146183	LOS ANGELES	CA		03/19/2024		544		(82)			(82)		462	462			
100011781	HARVEY	LA		03/08/2017		(91)		530			530		440	440			
100067514	TULSA	OK		09/23/2021		659		(57)			(57)		602	602			
100014207	GARDEN GROVE	CA		08/30/2017		2,078		(83)			(83)		1,995	1,995			
100054142	PHILADELPHIA	PA		03/23/2021		178		(72)			(72)		106	106			
100149742	BUFFALO	NY		04/26/2024		232		(15)			(15)		217	217			
100013370	ROUND LAKE	IL		05/25/2017		395		287			287		682	682			
100064952	VERMILLION	SD		07/14/2021		651		(55)			(55)		596	596			
100066497	BATH	ME		08/02/2021		926		(3)			(3)		924	924			
100175885	PROVIDENCE	RI		11/12/2024		277		(25)			(25)		252	252			
100074873	CLEVELAND	TN		12/01/2021		593		(35)			(35)		558	558			
100043709	BOCA RATON	FL		08/13/2020		450		(60)			(60)		390	390			
100062078	OCEAN SPRINGS	MS		07/01/2021		890		(37)			(37)		853	853			
100169240	OAK PARK	MI		09/27/2024		271		(29)			(29)		242	242			
100011684	HARTFORD	CT		03/08/2017		1,318		507			507		1,826	1,826			
100054442	FLORENCE	SC		03/23/2021		521		(120)			(120)		402	402			
100049256	ARVIN	CA		11/20/2020		696		(129)			(129)		567	567			
100130017	LUFKIN	TX		09/27/2023		372		(20)			(20)		352	352			
100031872	SACRAMENTO	CA		03/29/2019		563		70			70		633	633			
100025467	SHOREWOOD	IL		09/20/2018		614		132			132		746	746			
100175839	MUNHALL	PA		11/12/2024		299		10			10		309	309			
100155433	CHURCH HILL	MD		06/18/2024		527		(95)			(95)		432	432			
100112390	ITASCA	IL		06/29/2023		555		191			191		746	746			
100147247	CALUMET CITY	IL		03/28/2024		551		(20)			(20)		531	531			
100012175	WAPATO	WA		03/08/2017		1,402		91			91		1,493	1,493			
100170038	HARRISBURG	PA		11/08/2024		264		(37)			(37)		227	227			
100134840	HOUSTON	TX		10/30/2023		531		(52)			(52)		479	479			
100055479	MONTEBELLO	CA		03/23/2021		760		(59)			(59)		701	701			
100027894	BISCOE	NC		10/26/2018		426		29			29		455	455			
100158521	LORAIN	OH		07/10/2024		266		(24)			(24)		241	241			
100062301	COLUMBUS	GA		07/01/2021		1,653		(49)			(49)		1,604	1,604			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137237	RIO RANCHO	NM		11/29/2023		551		(19)			(19)		532	532			
100137143	HINESVILLE	GA		11/28/2023		289		(14)			(14)		275	275			
100111545	MEMPHIS	TN		06/29/2023		209		54			54		263	263			
100062492	MOUNT JULIET	TN		07/01/2021		581		(15)			(15)		566	566			
100074848	HOUSTON	TX		12/01/2021		971		(32)			(32)		939	939			
100147254	MATHIS	TX		03/28/2024		256		(14)			(14)		241	241			
100029802	SOUTH HOLLAND	IL		10/26/2018		186		315			315		501	501			
100184934	SAN TAN VALLEY	AZ		12/17/2024		654		(39)			(39)		615	615			
100019709	NOKOMIS	FL		07/26/2018		736		(39)			(39)		697	697			
100100123	WEST HAVEN	CT		03/28/2023		204		12			12		216	216			
100110890	ACWORTH	GA		06/29/2023		724		(62)			(62)		662	662			
100076286	GREENSBORO	NC		01/07/2022		622		(25)			(25)		597	597			
100013552	HIALEAH	FL		05/25/2017		365		46			46		411	411			
100121043	CHANNELVIEW	TX		08/30/2023		219		(9)			(9)		210	210			
100024843	RIVERVIEW	FL		09/20/2018		461		11			11		472	472			
100068256	NORMAN	OK		08/25/2021		611		(80)			(80)		532	532			
100020221	BILLINGS	MT		07/17/2018		662		(55)			(55)		607	607			
100062872	GRAND RAPIDS	MI		07/01/2021		919		(24)			(24)		895	895			
100155564	MCDONOUGH	GA		06/18/2024		2,269		(38)			(38)		2,231	2,231			
100026277	MCDONOUGH	GA		09/20/2018		975		103			103		1,078	1,078			
100146223	PFLUGERVILLE	TX		03/19/2024		597		(62)			(62)		535	535			
100079519	YUKON	OK		04/08/2022		344		(94)			(94)		251	251			
100023788	CORPUS CHRISTI	TX		09/04/2018		2,476		(126)			(126)		2,350	2,350			
100010747	WASHINGTON	DC		12/23/2016		1,925		199			199		2,123	2,123			
100011938	DAMASCUS	MD		03/08/2017		2,048		61			61		2,109	2,109			
18529	ATLANTA	GA		09/22/2005		33,608							33,608	33,608			
100155838	ATLANTA	GA		06/18/2024		497		(108)			(108)		389	389			
100079057	IMPERIAL	MO		02/24/2022		802		(29)			(29)		773	773			
100070440	LAPEER	MI		09/23/2021		650		(36)			(36)		614	614			
100031260	FRESNO	CA		03/29/2019		416		105			105		521	521			
100050214	SLIDELL	LA		11/20/2020		597		(121)			(121)		476	476			
100134725	LEXINGTON	SC		10/30/2023		5,295		(31)			(31)		5,264	5,264			
100127218	WAUKEGAN	IL		08/30/2023		175		582			582		757	757			
100031705	SACRAMENTO	CA		03/29/2019		877		300			300		1,177	1,177			
100043513	YUCCA VALLEY	CA		08/13/2020		571		(73)			(73)		498	498			
100130385	BATON ROUGE	LA		09/28/2023		429		(65)			(65)		365	365			
100076112	AKRON	OH		01/07/2022		1,002		(79)			(79)		923	923			
100053816	WYNNE	AR		03/23/2021		1,954		(225)			(225)		1,729	1,729			
100024723	MIAMI	FL		09/20/2018		441		134			134		574	574			
100055424	CHARLOTTE	NC		03/23/2021		1,507		(129)			(129)		1,378	1,378			
100174730	SUFFOLK	VA		10/31/2024		730		(84)			(84)		646	646			
100142480	SUNRISE	FL		03/08/2024		2,781		27			27		2,808	2,808			
100027899	HIALEAH	FL		10/26/2018		492		27			27		520	520			
100177807	CASTLE ROCK	CO		11/19/2024		1,360		(123)			(123)		1,236	1,236			
100184671	ALHAMBRA	CA		12/17/2024		575		(59)			(59)		516	516			
100152879	RUTHERFORD	NJ		05/22/2024		1,811		(6)			(6)		1,805	1,805			
100048496	TUCSON	AZ		11/20/2020		714		(151)			(151)		563	563			
100164672	SARATOGA SPRINGS	UT		08/23/2024		1,225		(62)			(62)		1,163	1,163			
100057990	TULARE	CA		06/30/2021		1,102		(90)			(90)		1,012	1,012			
100147294	HARTFORD	CT		03/28/2024		688		(24)			(24)		664	664			
100071874	LEWISTON	ME		10/14/2021		629		(79)			(79)		549	549			

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100184490	LANCASTER	CA		12/17/2024		556		(31)			(31)		525	525			
100099642	FORT MYERS	FL		04/06/2023		589		(31)			(31)		558	558			
100100996	KANKAKEE	IL		04/28/2023		489		127			127		617	617			
100077444	HANOVER	PA		01/03/2022		1,234		(26)			(26)		1,208	1,208			
100068410	CRUM LYNNE	PA		08/25/2021		599		(21)			(21)		578	578			
100173832	NEWPORT NEWS	VA		10/31/2024		262		(37)			(37)		226	226			
100017394	SCHENECTADY	NY		04/26/2018		1,950		(78)			(78)		1,872	1,872			
100067861	CANYON	TX		09/23/2021		599		(79)			(79)		520	520			
100031695	FORT LAUDERDALE	FL		03/29/2019		1,449		44			44		1,493	1,493			
100174623	ATLANTA	GA		10/31/2024		232		(47)			(47)		186	186			
100060457	FRESNO	TX		06/01/2021		779		8			8		787	787			
100117748	MIAMI	FL		07/20/2023		293		51			51		345	345			
100130019	LUFKIN	TX		09/27/2023		372		(21)			(21)		351	351			
100108361	AKRON	OH		05/25/2023		293		(16)			(16)		277	277			
100112705	UKIAH	CA		06/29/2023		1,008		150			150		1,158	1,158			
100154710	ROCKY MOUNT	NC		07/19/2024		260		(12)			(12)		248	248			
100174442	DENVER	CO		10/31/2024		2,285		(74)			(74)		2,211	2,211			
100147267	HARRISBURG	PA		03/28/2024		248		(12)			(12)		236	236			
100013166	FT PIERCE	FL		05/25/2017		1,372		207			207		1,579	1,579			
100134276	MYRTLE BEACH	SC		10/27/2023		543		(62)			(62)		482	482			
100158525	LORAIN	OH		07/10/2024		270		(32)			(32)		238	238			
100117531	STOCKTON	CA		07/20/2023		2,324		144			144		2,468	2,468			
100043677	PALOS HEIGHTS	IL		08/13/2020		600		(65)			(65)		535	535			
100138683	PACIFIC PALISADES	CA		02/02/2024		244		(18)			(18)		226	226			
100075259	MONROE	GA		12/01/2021		569		(25)			(25)		544	544			
100063888	LOUDON	TN		07/01/2021		910		(2)			(2)		909	909			
100154839	SOUTH BELOIT	IL		07/19/2024		275		(28)			(28)		247	247			
100053587	FINLAYSON	MN		03/23/2021		376		(129)			(129)		246	246			
100135634	WINNSBORO	TX		11/09/2023		257		(52)			(52)		205	205			
100020006	TUCSON	AZ		07/30/2018		640		(51)			(51)		589	589			
100088790	MISHAWAKA	IN		11/15/2022		984		(47)			(47)		937	937			
100155427	LONG BEACH	CA		06/18/2024		574		(94)			(94)		480	480			
100126919	CHARLOTTE	NC		08/30/2023		123		357			357		480	480			
100114336	MOUND	MN		06/29/2023		166		67			67		233	233			
100043503	LANCASTER	NY		08/13/2020		348		(61)			(61)		287	287			
100012337	LAKE WORTH	FL		04/28/2017		1,810		81			81		1,891	1,891			
100100366	ROCKFORD	IL		04/27/2023		588		65			65		653	653			
100111885	MYRTLE BEACH	SC		06/29/2023		184		487			487		671	671			
100172145	PHILADELPHIA	PA		10/17/2024		267		(48)			(48)		219	219			
100013507	FRESNO	CA		05/25/2017		320		128			128		448	448			
100141612	OKLAHOMA CITY	OK		01/30/2024		229		(47)			(47)		181	181			
100025991	CRESCO	PA		09/20/2018		388		157			157		546	546			
100078859	SOUTHBURY	CT		02/24/2022		602		(10)			(10)		592	592			
100129265	GREEN VALLEY	AZ		11/03/2023		247		(77)			(77)		170	170			
100119818	ODESSA	TX		08/08/2023		98		(9)			(9)		89	89			
100054021	SYRACUSE	NY		03/23/2021		433		(98)			(98)		334	334			
100130018	LUFKIN	TX		09/27/2023		279		(17)			(17)		262	262			
100084606	INDIANAPOLIS	IN		08/02/2022		266		(41)			(41)		225	225			
100126958	ATLANTA	GA		08/30/2023		1,580		(2)			(2)		1,578	1,578			
100063449	HAMBURG	NY		07/01/2021		495		5			5		500	500			
100020004	HUMBLE	TX		07/30/2018		763		(72)			(72)		691	691			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057593	KANSAS CITY	KS		06/30/2021		652		(42)			(42)		609	609			
100113789	PINE BUSH	NY		06/29/2023		276		74			74		350	350			
100054474	PHILADELPHIA	PA		03/23/2021		896		(129)			(129)		766	766			
100025237	SAINT CLAIR SHORES	MI		09/20/2018		437		176			176		613	613			
100065475	MOUNT HOLLY	NC		07/28/2021		751		(65)			(65)		686	686			
100068006	OCALA	FL		09/23/2021		628		(77)			(77)		551	551			
100023500	LAS VEGAS	NV		09/04/2018		650		(67)			(67)		583	583			
100127201	SAINT PETERS	MO		08/30/2023		1,457		(57)			(57)		1,400	1,400			
100047471	SPRINGFIELD	OR		11/20/2020		497		(121)			(121)		376	376			
100067937	NORMAN	OK		09/23/2021		543		(56)			(56)		487	487			
100113576	BETHEL	CT		06/29/2023		4,884		1,254			1,254		6,138	6,138			
100065989	MACEDONIA	OH		08/02/2021		578							578	578			
100167923	KILLEEN	TX		09/20/2024		168		(7)			(7)		161	161			
100023945	ALBUQUERQUE	NM		09/10/2018		916		(55)			(55)		861	861			
100049584	WEST YARMOUTH	MA		11/20/2020		798		(152)			(152)		646	646			
100090136	FRANKFORT	KY		01/13/2023		244		(66)			(66)		179	179			
100057532	WINSTON SALEM	NC		06/30/2021		671		3			3		674	674			
100147185	CHARLOTTE	NC		03/28/2024		260		(18)			(18)		242	242			
100043496	JACKSONVILLE	FL		08/13/2020		356		(67)			(67)		289	289			
100159908	BOYNTON BEACH	FL		08/16/2024		259		(78)			(78)		181	181			
100012824	BEAUMONT	CA		05/25/2017		297		139			139		436	436			
100024626	CHICAGO	IL		09/20/2018		4,377		551			551		4,929	4,929			
100028210	GROVELAND	FL		10/26/2018		1,914		132			132		2,046	2,046			
100128034	MONTGOMERY	AL		09/08/2023		349		39			39		387	387			
100159920	NORTH LAUDERDALE	FL		08/16/2024		265		(34)			(34)		231	231			
100013144	OVERTON	NV		05/25/2017		312		141			141		454	454			
100062997	BRISTOL	PA		07/01/2021		785		10			10		795	795			
100023518	TUCSON	AZ		09/04/2018		629		(58)			(58)		571	571			
100043843	BERWYN	IL		08/19/2020		887		(119)			(119)		769	769			
100061274	FARMINGTON HILLS	MI		06/01/2021		732		7			7		739	739			
100053936	TALLAHASSEE	FL		03/23/2021		202		(148)			(148)		54	54			
100126292	CHICAGO	IL		08/30/2023		277		(19)			(19)		258	258			
100062250	FINLEYVILLE	PA		07/01/2021		562		22			22		584	584			
100011513	JACKSONVILLE	FL		03/08/2017		82		229			229		311	311			
100111711	LEVITTOWN	PA		06/29/2023		1,564		106			106		1,669	1,669			
100139414	PHILLIPSBURG	NJ		12/28/2023		150		(10)			(10)		140	140			
100175826	DOUGLAS	GA		11/12/2024		(251)		539			539		288	288			
100023994	KNOXVILLE	TN		09/10/2018		617		(45)			(45)		572	572			
100023219	JACKSONVILLE	FL		08/16/2018		628		(51)			(51)		577	577			
100064520	GRANDVIEW	MO		07/01/2021		993		33			33		1,026	1,026			
100111230	CALEXICO	CA		06/29/2023		233		303			303		537	537			
100091501	MONTICELLO	NY		01/20/2023		283		(17)			(17)		266	266			
100149739	BUFFALO	NY		04/26/2024		226		(17)			(17)		209	209			
100113020	WESLEY CHAPEL	FL		06/29/2023		232		325			325		557	557			
100146378	TUCSON	AZ		03/19/2024		517		(71)			(71)		446	446			
100043999	OROVILLE	CA		08/19/2020		601		(34)			(34)		567	567			
100164930	CAMDEN	NJ		08/28/2024		243		(20)			(20)		223	223			
100019846	VISALIA	CA		07/30/2018		639		(54)			(54)		586	586			
100181591	ROCKFORD	IL		12/09/2024		155		(12)			(12)		143	143			
100141151	ALEXANDRIA	VA		01/30/2024		294		(8)			(8)		286	286			
100081514	PHILADELPHIA	PA		03/18/2022		611		37			37		648	648			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100038258	RIVERVIEW	FL		11/15/2019		438		(73)			(73)		366	366			
100155385	PUNTA GORDA	FL		06/18/2024		569		(36)			(36)		533	533			
100060973	WAYNESBORO	VA		06/01/2021		881		8			8		889	889			
100075679	MANTUA	NJ		12/01/2021		659		(17)			(17)		642	642			
100141178	UNION	SC		01/30/2024		271		(10)			(10)		262	262			
100053426	LANSDOWNE	PA		03/23/2021		(472)		717			717		244	244			
100129992	OKLAHOMA CITY	OK		09/27/2023		274		(12)			(12)		262	262			
100025314	ORLANDO	FL		09/20/2018		636		(21)			(21)		614	614			
100167095	ROCKY MOUNT	NC		09/13/2024		255		(40)			(40)		215	215			
100077496	KNOXVILLE	TN		01/03/2022		649		(28)			(28)		621	621			
100018114	LOS ANGELES	CA		06/08/2018		1,723		(60)			(60)		1,663	1,663			
100010710	YORK	SC		12/23/2016		397		111			111		508	508			
100135674	MIAMI	FL		11/09/2023		12,117		(509)			(509)		11,608	11,608			
100068962	HOFFMAN ESTATES	IL		09/01/2021		1,089		2			2		1,091	1,091			
100065071	MAPLETON	MN		07/14/2021		653		(44)			(44)		609	609			
100164122	WINSTON SALEM	NC		08/21/2024		243		(63)			(63)		180	180			
100165281	CLEVELAND	OH		08/29/2024		267		(56)			(56)		211	211			
100071748	TIMBERVILLE	VA		10/14/2021		1,552		(124)			(124)		1,429	1,429			
100177953	SANDY	UT		11/19/2024		659		(26)			(26)		633	633			
100063968	GLOBE	AZ		07/01/2021		667		7			7		674	674			
100010976	GRETNA	FL		12/23/2016		540		63			63		603	603			
100075941	CHARLOTTE	NC		01/07/2022		607		(10)			(10)		597	597			
100045692	SAINT CLOUD	FL		11/25/2020		248		(83)			(83)		165	165			
100019984	HOUSTON	TX		07/30/2018		796		(53)			(53)		743	743			
100048002	PORTLAND	OR		11/20/2020		702		(139)			(139)		564	564			
100175627	CORPUS CHRISTI	TX		11/12/2024		231		(33)			(33)		198	198			
100053650	ASHEBORO	NC		03/23/2021		(332)		615			615		283	283			
100111680	DISTRICT HEIGHTS	MD		06/29/2023		1,576		25			25		1,601	1,601			
100016599	MESA	AZ		04/10/2018		652		(58)			(58)		593	593			
100114140	WALES	ME		06/29/2023		1,352		345			345		1,697	1,697			
100126877	MIAMI	FL		08/30/2023		256		275			275		531	531			
100011191	SUGAR LAND	TX		12/23/2016		430		(102)			(102)		329	329			
100156851	DARBY	PA		06/27/2024		236		(15)			(15)		221	221			
100054610	KANKAKEE	IL		03/23/2021		569		(84)			(84)		485	485			
100020225	CAPE CORAL	FL		07/17/2018		635		(50)			(50)		585	585			
100154203	PHILADELPHIA	PA		07/11/2024		250		(34)			(34)		216	216			
100061485	BAKERSFIELD	CA		06/01/2021		573		7			7		580	580			
100048572	MEDFORD	OR		11/20/2020		536		(128)			(128)		408	408			
100099852	CHESTER	PA		02/28/2023		242		(21)			(21)		222	222			
100019747	DOWNINGTOWN	PA		07/26/2018		655		(25)			(25)		630	630			
100109874	BRIDGETON	NJ		06/22/2023		249		(24)			(24)		224	224			
100063532	HAMPTON	GA		07/01/2021		671		(12)			(12)		659	659			
100079800	ORLANDO	FL		04/25/2022		364		(96)			(96)		268	268			
100117408	HOUSTON	TX		07/20/2023		361		410			410		772	772			
100064119	RICHMOND	TX		07/01/2021		1,787		21			21		1,808	1,808			
100046078	RIVIERA BEACH	FL		11/25/2020		1,638		(382)			(382)		1,256	1,256			
100089387	HOLLYWOOD	FL		11/17/2022		384		(40)			(40)		344	344			
100070471	WINTERVILLE	GA		09/23/2021		1,395		(125)			(125)		1,270	1,270			
100065761	KENNER	LA		07/28/2021		2,178		(134)			(134)		2,045	2,045			
100139489	MACON	GA		12/28/2023		212		(51)			(51)		161	161			
100030894	CRESCENT CITY	CA		04/09/2019		1,978		157			157		2,135	2,135			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047194	EUGENE	OR		11/20/2020		2,705		(16)			(16)		2,689	2,689			
100165288	AKRON	OH		08/29/2024		278							278	278			
100127319	HENRYVILLE	PA		08/30/2023		156		55			55		212	212			
100062511	RUSSELL SPRINGS	KY		07/01/2021		997		2			2		999	999			
100151791	LAS VEGAS	NV		05/10/2024		257		(56)			(56)		201	201			
100063046	PHILADELPHIA	PA		07/01/2021		841		(10)			(10)		831	831			
100170018	FOND DU LAC	WI		11/08/2024		227		(33)			(33)		194	194			
100087150	TAMPA	FL		10/25/2022		427		21			21		449	449			
100075731	CONYERS	GA		12/01/2021		653		(23)			(23)		631	631			
100116266	MIAMI	FL		07/20/2023		429		117			117		547	547			
100064469	FINLEYVILLE	PA		07/01/2021		848		73			73		921	921			
100134008	AMARILLO	TX		10/25/2023		234		(16)			(16)		217	217			
100043432	GRAND RAPIDS	MI		08/13/2020		591		(105)			(105)		486	486			
100112190	WOODSTOCK	GA		06/29/2023		178		(2)			(2)		175	175			
100028113	BURTCHVILLE	MI		10/26/2018		530		42			42		572	572			
100099780	EAST SYRACUSE	NY		02/28/2023		249		(16)			(16)		233	233			
100044967	ELGIN	IL		11/19/2020		599		(103)			(103)		496	496			
100158516	SPRING BRANCH	TX		07/10/2024		412		(39)			(39)		373	373			
100177768	FOREST HILL	MD		11/19/2024		569		(65)			(65)		504	504			
100077321	JACKSON	TN		01/03/2022		671		(15)			(15)		656	656			
100134028	DETROIT	MI		10/25/2023		233		(16)			(16)		217	217			
100068473	ORLANDO	FL		08/25/2021		18,296		(1,100)			(1,100)		17,196	17,196			
100177964	MOUNT PLEASANT	SC		11/19/2024		574		(95)			(95)		478	478			
100119876	ENTERPRISE	AL		08/10/2023		265		(24)			(24)		241	241			
100159886	MARGATE	FL		08/16/2024		204		(41)			(41)		162	162			
100114375	SACO	ME		06/29/2023		542		318			318		861	861			
100137359	BALTIMORE	MD		12/01/2023		210		(39)			(39)		171	171			
100149713	TOLEDO	OH		04/26/2024		221		(16)			(16)		204	204			
100038232	WILLIAMSON	GA		11/15/2019		659		(53)			(53)		606	606			
100164912	BELEN	NM		08/28/2024		271		(18)			(18)		253	253			
100134492	HARRISBURG	PA		10/30/2023		266		(47)			(47)		219	219			
100018017	CHESAPEAKE	VA		05/22/2018		602		(53)			(53)		549	549			
100055212	GARDNER	IL		03/23/2021		535		(123)			(123)		411	411			
100103139	WEST ALLIS	WI		04/21/2023		275		(22)			(22)		253	253			
100174484	SEVEN HILLS	OH		10/31/2024		697		(55)			(55)		643	643			
100064038	HATTIESBURG	MS		07/01/2021		651		49			49		700	700			
100044275	FLORISSANT	MO		08/19/2020		1,388		178			178		1,567	1,567			
100132396	MEMPHIS	TN		11/03/2023		259		35			35		295	295			
100017056	MESA	AZ		05/16/2018		650		(54)			(54)		596	596			
100020302	FRESNO	CA		07/17/2018		927		(65)			(65)		862	862			
100060741	THROOP	PA		06/01/2021		604		8			8		612	612			
100126472	LITCHFIELD PARK	AZ		08/30/2023		219		93			93		311	311			
100053736	KEENE	NH		03/23/2021		984		(127)			(127)		858	858			
100150127	BIRMINGHAM	AL		06/14/2024		244		(39)			(39)		205	205			
100155684	STOCKTON	CA		06/18/2024		523		(71)			(71)		452	452			
100064320	BALTIMORE	MD		07/01/2021		648		5			5		653	653			
100175128	SEAFORD	DE		11/05/2024		179		(9)			(9)		170	170			
100075398	SPARTANBURG	SC		12/01/2021		736		(32)			(32)		704	704			
100178098	NORTH BRUNSWICK	NJ		11/19/2024		922		(102)			(102)		820	820			
100169958	HORIZON CITY	TX		11/08/2024		322		(21)			(21)		301	301			
100101598	CORCORAN	CA		04/26/2023		325		(24)			(24)		301	301			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108429	BALTIMORE	MD		05/25/2023		255		(15)			(15)		239	239			
100137340	LAS VEGAS	NV		12/01/2023		247		(16)			(16)		231	231			
100114305	PHILADELPHIA	PA		06/29/2023		168		517			517		685	685			
100116673	HOUSTON	TX		07/20/2023		349		225			225		574	574			
100013650	CHICAGO	IL		05/25/2017		446		8			8		454	454			
100057563	BALTIMORE	MD		06/30/2021		641		(35)			(35)		607	607			
100046642	ROSEVILLE	MI		11/25/2020		2,185		(492)			(492)		1,693	1,693			
100053932	MILLSTADT	IL		03/23/2021		1,139		(508)			(508)		631	631			
100118122	DALLAS	TX		07/20/2023		268		(44)			(44)		224	224			
100126946	MONROE	MI		08/30/2023		781		412			412		1,194	1,194			
100070496	CLOVER	SC		09/23/2021		617		(76)			(76)		542	542			
100024288	SNELLVILLE	GA		09/20/2018		598		(31)			(31)		567	567			
100068263	PHILADELPHIA	PA		08/25/2021		941		(23)			(23)		918	918			
100161929	PETERSBURG	VA		07/31/2024		248		(44)			(44)		203	203			
100047039	CLEAR LAKE	MN		11/20/2020		828		(257)			(257)		571	571			
100076319	OKLAHOMA CITY	OK		01/07/2022		765		(31)			(31)		733	733			
100048943	HIALEAH	FL		11/20/2020		2,255		(217)			(217)		2,038	2,038			
100111940	ORANGE CITY	FL		06/29/2023		206		211			211		417	417			
100112950	MIDDLETOWN	NY		06/29/2023		107		491			491		598	598			
100018345	FORT COLLINS	CO		06/27/2018		1,154		(51)			(51)		1,103	1,103			
100092033	TRENTON	NJ		02/09/2023		282		(18)			(18)		264	264			
100169972	ANDERSON	IN		11/08/2024		290		(18)			(18)		272	272			
100161813	BOONE	NC		07/31/2024		496		532			532		1,028	1,028			
100134332	CLEVELAND	OH		10/27/2023		132		(30)			(30)		102	102			
100025255	LILBURN	GA		09/20/2018		433		39			39		472	472			
100071622	JACKSON	TN		10/14/2021		547		(49)			(49)		498	498			
100070465	BONAIRE	GA		09/23/2021		583		(72)			(72)		511	511			
100137748	JACKSONVILLE	FL		12/08/2023		2,660		301			301		2,962	2,962			
100011928	WESTERVILLE	OH		03/08/2017		345		97			97		442	442			
100117016	JACKSON	TN		07/20/2023		354		160			160		514	514			
100175120	HOWELL	MI		11/05/2024		282		(3)			(3)		279	279			
100025719	ORLANDO	FL		09/20/2018		797		83			83		880	880			
100148991	MORENO VALLEY	CA		04/17/2024		204		(17)			(17)		187	187			
100127344	EAST HAVEN	CT		08/30/2023		293		50			50		342	342			
100049457	DENVER	CO		11/20/2020		1,164		(70)			(70)		1,093	1,093			
100184735	WILDER	ID		12/17/2024		564		(71)			(71)		494	494			
100045308	SUMMITVILLE	NY		11/25/2020		2,343		(306)			(306)		2,037	2,037			
100116377	JACKSONVILLE	FL		07/20/2023		349		141			141		490	490			
100061775	FORT WORTH	TX		07/01/2021		876		(30)			(30)		845	845			
100013094	LANCASTER AREA	CA		05/25/2017		226		75			75		301	301			
100029996	MYERSVILLE	MD		12/20/2018		723		129			129		852	852			
100049284	DADE CITY	FL		11/20/2020		483		(69)			(69)		414	414			
100138974	NEWPORT NEWS	VA		12/21/2023		1,194		33			33		1,227	1,227			
100013700	FORT MYERS	FL		05/25/2017		369		20			20		389	389			
100053436	MISSION VIEJO	CA		03/23/2021		2,816		(9)			(9)		2,807	2,807			
100088954	FORT WORTH	TX		11/15/2022		548		(70)			(70)		478	478			
100109012	BAKERSFIELD	CA		05/31/2023		1,807		(108)			(108)		1,699	1,699			
100153085	BUCKEYE	AZ		06/27/2024		12,767		(250)			(250)		12,517	12,517			
100064799	PENSACOLA	FL		07/14/2021		599		(64)			(64)		535	535			
100117867	CORAL SPRINGS	FL		07/20/2023		267		(25)			(25)		242	242			
100180759	SANBORNVILLE	NH		11/26/2024		236		(34)			(34)		203	203			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013901	MARYSVILLE	CA		05/25/2017		363		42			42		404	404			
100099823	CHICAGO	IL		02/28/2023		297		(20)			(20)		277	277			
100063366	BESSEMER	AL		07/01/2021		642		(28)			(28)		615	615			
100181546	MAPLE HEIGHTS	OH		12/09/2024		161		(13)			(13)		148	148			
100161793	SAUK VILLAGE	IL		07/31/2024		240		(9)			(9)		231	231			
100017034	COLUMBIA	TN		05/16/2018		630		(50)			(50)		581	581			
100113222	WAIANAE	HI		06/29/2023		151		61			61		212	212			
100025551	LAS VEGAS	NV		09/20/2018		421		55			55		476	476			
100150163	DETROIT	MI		04/30/2024		203		(47)			(47)		156	156			
100038249	SOUTH HOLLAND	IL		11/15/2019		575		(81)			(81)		494	494			
100013241	LEOMINSTER	MA		05/25/2017		343		159			159		502	502			
100117033	GREENVILLE	SC		07/20/2023		351		198			198		550	550			
100012657	WEST PALM BEACH	FL		05/25/2017		323		106			106		429	429			
100044931	OLATHE	KS		11/19/2020		382		387			387		769	769			
100126963	LAKE WALES	FL		08/30/2023		1,131		39			39		1,170	1,170			
100062226	PALM BAY	FL		07/01/2021		910		3			3		913	913			
100000436	SLYVANIA	OH		09/27/2016		226		133			133		359	359			
100164926	CARBONDALE	PA		08/28/2024		264		(17)			(17)		247	247			
100101654	DUPONT	WA		04/26/2023		402		(20)			(20)		382	382			
100087174	BROOKSHIRE	TX		10/25/2022		429		39			39		468	468			
100025122	SLIDELL	LA		09/20/2018		452		82			82		535	535			
100012154	ORLANDO	FL		03/08/2017		738		10			10		748	748			
100067929	STANLEY	VA		09/23/2021		612		(82)			(82)		529	529			
100031749	MESA	AZ		03/29/2019		430		151			151		580	580			
100109950	ALLENTOWN	PA		06/22/2023		317		(21)			(21)		296	296			
100165284	AKRON	OH		08/29/2024		275		1			1		276	276			
100053918	INGLESIDE	IL		03/23/2021		2,263		(119)			(119)		2,144	2,144			
100111828	LINDEN	NJ		06/29/2023		243		314			314		558	558			
100143615	MACON	GA		02/21/2024		272		(19)			(19)		253	253			
100169565	WEST PALM BEACH	FL		09/30/2024		294		(17)			(17)		277	277			
100147215	FALLSBURG	NY		03/28/2024		300		(20)			(20)		281	281			
100169228	CHICAGO HEIGHTS	IL		09/27/2024		288		(31)			(31)		257	257			
100169226	MACON	GA		09/27/2024		273		(30)			(30)		243	243			
100127321	LAWRENCEVILLE	GA		08/30/2023		327		320			320		647	647			
100131888	INDEPENDENCE	MO		10/06/2023		237		(43)			(43)		194	194			
100031215	BAKERSFIELD	CA		03/29/2019		1,948		(134)			(134)		1,814	1,814			
100175631	AKRON	OH		11/12/2024		280		(15)			(15)		265	265			
100169320	MARCUS HOOK	PA		09/27/2024		268		(43)			(43)		225	225			
100174881	DOLTON	IL		10/31/2024		207		(42)			(42)		165	165			
100025370	TULARE	CA		09/20/2018		843		35			35		878	878			
100156291	MARION	OH		07/25/2024		273		(70)			(70)		202	202			
100103264	TRENTON	NJ		04/27/2023		254		(48)			(48)		206	206			
100026398	PHOENIX	AZ		09/26/2018		868		48			48		916	916			
100114254	RICHMOND	VA		06/29/2023		2,530		23			23		2,553	2,553			
100024880	WEST PALM BEACH	FL		09/20/2018		4,628		571			571		5,199	5,199			
100057685	NEW PORT RICHEY	FL		06/30/2021		633		(77)			(77)		556	556			
100181572	TURTLE CREEK	PA		12/09/2024		240		(7)			(7)		233	233			
100111665	JOHNSTON	RI		06/29/2023		116		373			373		490	490			
100048509	KISSIMMEE	FL		11/20/2020		320		(95)			(95)		225	225			
100012848	HIALEAH	FL		05/25/2017		808		369			369		1,178	1,178			
100173463	BOCA RATON	FL		10/29/2024		266		(65)			(65)		200	200			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082193	GREENVILLE	SC		04/14/2022		257		(57)			(57)		200	200			
100167958	PLEASANTON	TX		09/20/2024		83		(15)			(15)		67	67			
100172632	BEAVERCREEK	OH		10/24/2024		276		(43)			(43)		233	233			
100048131	SEMINOLE	FL		11/20/2020		999		(271)			(271)		728	728			
100062228	FAYETTEVILLE	GA		07/01/2021		868		(15)			(15)		853	853			
100018158	CHARLOTTE	NC		06/08/2018		1,833		(74)			(74)		1,760	1,760			
100060579	CALHOUN	GA		06/01/2021		1,087		10			10		1,097	1,097			
100032136	PITTSBURG	CA		03/29/2019		616		190			190		806	806			
100024264	CHICAGO	IL		09/20/2018		606		(26)			(26)		580	580			
100075918	NAZARETH	PA		01/07/2022		565		(44)			(44)		522	522			
100042968	NORTON	OH		05/28/2020		2,232		115			115		2,347	2,347			
100012155	MORENO VALLEY	CA		03/08/2017		411		212			212		623	623			
100081545	SOUTHPORT	NC		03/18/2022		668		40			40		708	708			
100016516	MARYLAND HEIGHTS	MO		04/10/2018		675		(34)			(34)		642	642			
100060695	PLANO	TX		06/01/2021		1,091		10			10		1,101	1,101			
100079511	ALMA	MI		04/25/2022		703		(48)			(48)		655	655			
100181576	PHILADELPHIA	PA		12/09/2024		220		(14)			(14)		206	206			
100044971	ALBUQUERQUE	NM		11/19/2020		884		(151)			(151)		733	733			
100113617	DEFUNIAK SPRINGS	FL		06/29/2023		223		263			263		486	486			
100019667	YARDLEY	PA		07/26/2018		1,143		(54)			(54)		1,089	1,089			
100024305	EL PASO	TX		09/20/2018		592		(37)			(37)		556	556			
100025547	PHOENIX	AZ		09/20/2018		728		(23)			(23)		705	705			
100119693	SOUTH FALLSBURG	NY		08/08/2023		16		248			248		263	263			
100025139	KISSIMMEE	FL		09/20/2018		481		61			61		542	542			
100057545	SARASOTA	FL		06/30/2021		616		(59)			(59)		557	557			
100077392	STEM	NC		01/03/2022		632		(36)			(36)		596	596			
100158479	PHILADELPHIA	PA		07/10/2024		262		(37)			(37)		226	226			
100067478	ALLENTOWN	PA		09/23/2021		623		(62)			(62)		560	560			
100103140	TRENTON	NJ		04/21/2023		320		(23)			(23)		297	297			
100112449	CHESHIRE	CT		06/29/2023		256		379			379		635	635			
100055395	SAINT LOUIS	MO		03/23/2021		544		(101)			(101)		443	443			
100162355	SOUTH ELGIN	IL		08/06/2024		556		(20)			(20)		536	536			
100013981	PHOENIX	AZ		05/25/2017		437		61			61		498	498			
100030348	LAKELAND	FL		12/20/2018		1,813		217			217		2,030	2,030			
100091626	HOUSTON	TX		03/07/2023		427		(91)			(91)		337	337			
100154150	NEW ORLEANS	LA		07/11/2024		247		(40)			(40)		206	206			
100115147	SCRANTON	PA		07/17/2023		825		(37)			(37)		788	788			
100044368	STONE MOUNTAIN	GA		11/19/2020		233		8			8		241	241			
100000233	BRANDON	FL		09/27/2016		1,567		85			85		1,653	1,653			
100031938	EAST ORANGE	NJ		03/29/2019		566		214			214		781	781			
100143806	LAS VEGAS	NV		02/28/2024		255		(57)			(57)		198	198			
100023651	KISSIMMEE	FL		09/04/2018		1,310		(55)			(55)		1,255	1,255			
100146206	TRUSSVILLE	AL		03/19/2024		539		(66)			(66)		474	474			
100138964	MIAMI	FL		12/21/2023		204		423			423		627	627			
100047904	PRESCOTT	WI		11/20/2020		282		(75)			(75)		207	207			
100044716	WEST PARK	FL		11/19/2020		359		48			48		407	407			
100128259	MIAMI	FL		09/14/2023		280		(75)			(75)		205	205			
100171240	SOUTH BEND	IN		10/16/2024		248		(39)			(39)		209	209			
100134027	MISHAWAKA	IN		10/25/2023		262		(13)			(13)		249	249			
100147224	WARREN	OH		03/28/2024		263		(5)			(5)		258	258			
100024832	MADISON HEIGHTS	MI		09/20/2018		410		29			29		439	439			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100023959	MOUNT DORA	FL		09/10/2018		595		(58)			(58)		537	537			
100030912	FORT COLLINS	CO		04/09/2019		473		119			119		592	592			
100067024	GLENS FALLS	NY		08/02/2021		715		13			13		728	728			
100161810	WASHINGTON	IN		07/31/2024		223		(14)			(14)		210	210			
100057678	HAW RIVER	NC		06/30/2021		605		(60)			(60)		545	545			
100062279	WARREN	PA		07/01/2021		901		(2)			(2)		899	899			
100024333	WOODSTOCK	IL		09/20/2018		616		(32)			(32)		584	584			
100047712	LAS VEGAS	NV		11/20/2020		2,589		(32)			(32)		2,556	2,556			
100063413	MULLICA HILL	NJ		07/01/2021		702		(23)			(23)		679	679			
100177717	ROUND LAKE	IL		11/19/2024		1,368		(122)			(122)		1,247	1,247			
100140221	HOLLYWOOD	FL		01/11/2024		1,340		(33)			(33)		1,307	1,307			
100165987	DETROIT	MI		09/06/2024		249		(28)			(28)		221	221			
100112234	NASHVILLE	TN		06/29/2023		2,163		443			443		2,606	2,606			
100147687	CALUMET CITY	IL		04/04/2024		229		(10)			(10)		218	218			
100126438	INDIANAPOLIS	IN		08/30/2023		247		(15)			(15)		232	232			
100080964	THOMASTON	GA		03/18/2022		574		6			6		581	581			
100146396	FAIRFIELD	CA		03/19/2024		672		(89)			(89)		583	583			
100049211	NORTH ADAMS	MA		11/20/2020		482		(187)			(187)		295	295			
100100044	TAMARAC	FL		03/28/2023		160		(57)			(57)		103	103			
100026394	LAVEEN	AZ		09/26/2018		638		12			12		650	650			
100127376	MIAMI	FL		08/30/2023		157		576			576		733	733			
100116190	INDIO	CA		07/20/2023		4,985		1,269			1,269		6,254	6,254			
100162339	KEAAU	HI		08/06/2024		561		(71)			(71)		490	490			
100109838	MILLVILLE	NJ		06/22/2023		229		(26)			(26)		203	203			
100060372	TOMBALL	TX		06/01/2021		1,081		9			9		1,089	1,089			
100060369	MAUMELLE	AR		06/01/2021		1,030		9			9		1,040	1,040			
100111327	RICHTON PARK	IL		06/29/2023		279		759			759		1,039	1,039			
100128095	MEMPHIS	TN		09/08/2023		2,441		157			157		2,598	2,598			
100143612	MEMPHIS	TN		02/21/2024		(13)		247			247		234	234			
100026852	HANOVER PARK	IL		09/26/2018		1,343		242			242		1,585	1,585			
100101594	CLEONA	PA		04/26/2023		7,514		(142)			(142)		7,372	7,372			
100133141	SAPULPA	OK		11/29/2023		236		(17)			(17)		219	219			
100100080	SILER CITY	NC		03/28/2023		238		(37)			(37)		201	201			
100024618	HOMESTEAD	FL		09/20/2018		272		35			35		308	308			
100145788	PETERSBURG	VA		05/08/2024		279		(30)			(30)		249	249			
100016585	INDIALANTIC	FL		04/10/2018		448		(41)			(41)		406	406			
100186186	STOCKTON	CA		12/27/2024		181		(12)			(12)		169	169			
100111745	SEATTLE	WA		06/29/2023		205		418			418		622	622			
100161843	PHILADELPHIA	PA		07/31/2024		252		(7)			(7)		245	245			
100018093	CHAPEL HILL	NC		06/08/2018		824		(34)			(34)		790	790			
100113575	NEWNAN	GA		06/29/2023		36		281			281		317	317			
100063747	OMAHA	NE		07/01/2021		661		(3)			(3)		658	658			
100143591	GRAND BAY	AL		02/21/2024		(22)		261			261		239	239			
100119830	GARY	IN		08/08/2023		254		(10)			(10)		244	244			
100113998	COLORADO SPRINGS	CO		06/29/2023		495		51			51		546	546			
100074902	MARTINEZ	GA		12/01/2021		1,038		(61)			(61)		977	977			
100047609	TRAFFORD	PA		11/20/2020		749		(38)			(38)		710	710			
100081533	SHERWOOD	AR		03/18/2022		1,767		38			38		1,805	1,805			
100112093	OVERLAND PARK	KS		06/29/2023		1,375		138			138		1,513	1,513			
100061180	ELIZABETHTON	TN		06/01/2021		485							484	484			
100127305	GOODELLS	MI		08/30/2023		1,380		152			152		1,532	1,532			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100146231	ALBUQUERQUE	NM		03/19/2024		560		(59)			(59)		501	501			
100174441	BREINIGSVILLE	PA		10/31/2024		599		(50)			(50)		550	550			
100079012	CLEVELAND	OH		02/24/2022		394		(27)			(27)		367	367			
100079099	PASADENA	TX		02/24/2022		763		(14)			(14)		749	749			
100113295	FLORISSANT	MO		06/29/2023		362		55			55		417	417			
100053588	BROOKLYN	NY		03/23/2021		3,065		(128)			(128)		2,937	2,937			
100031220	CRANSTON	RI		03/29/2019		571		174			174		746	746			
100074893	GREECE	NY		12/01/2021		954		(25)			(25)		929	929			
100184458	WEST JORDAN	UT		12/17/2024		564		(60)			(60)		505	505			
100024630	ORLANDO	FL		09/20/2018		462		30			30		492	492			
100136795	MEMPHIS	TN		11/27/2023		210		(18)			(18)		193	193			
100116965	SNELLVILLE	GA		07/20/2023		377		388			388		765	765			
100161749	MONTGOMERY	AL		07/30/2024		157		(43)			(43)		114	114			
100064743	CHARLOTTE	NC		07/14/2021		811		(84)			(84)		727	727			
100061434	CHICAGO	IL		06/01/2021		554		7			7		562	562			
100011901	ORLANDO	FL		03/08/2017		712		255			255		967	967			
100127093	TULARE	CA		08/30/2023		1,789		400			400		2,189	2,189			
100185543	NEWPORT NEWS	VA		12/20/2024		4,498		(236)			(236)		4,262	4,262			
100180781	BOCA RATON	FL		11/26/2024		252		(35)			(35)		217	217			
100184604	BRUSLY	LA		12/17/2024		1,403		(48)			(48)		1,355	1,355			
100139508	TULSA	OK		12/28/2023		212		(43)			(43)		169	169			
100142497	ANDERSON	SC		03/08/2024		278		(61)			(61)		217	217			
100023551	DES MOINES	IA		09/04/2018		643		(32)			(32)		611	611			
100024468	BREWSTER	NY		09/20/2018		227		100			100		328	328			
100064796	JACKSONVILLE	NC		07/14/2021		737		(72)			(72)		665	665			
100044252	PALMDALE	CA		08/19/2020		407		(41)			(41)		366	366			
100102593	CLARKSVILLE	IN		06/07/2023		299		(18)			(18)		280	280			
100146034	INDIO	CA		03/19/2024		617		(80)			(80)		538	538			
100029390	SACRAMENTO	CA		10/26/2018		470		85			85		555	555			
100048905	LURAY	VA		11/20/2020		435		31			31		466	466			
100025595	NASHVILLE	TN		09/20/2018		380		76			76		457	457			
100013172	BAKERSFIELD (AREA)	CA		05/25/2017		382		21			21		403	403			
100145962	HACIENDA HEIGHTS	CA		03/19/2024		620		(67)			(67)		553	553			
100078938	COLUMBIA	MO		02/24/2022		555		(20)			(20)		534	534			
100109961	LINDENWOLD	NJ		06/22/2023		249		(17)			(17)		232	232			
100044050	HOUMA	LA		08/19/2020		283		102			102		385	385			
100163952	TAMPA	FL		10/04/2024		250		(60)			(60)		190	190			
100068062	CORPUS CHRISTI	TX		09/23/2021		626		(28)			(28)		598	598			
100153621	ROSEVILLE	MI		05/31/2024		251		(30)			(30)		220	220			
100048983	LESTER PRAIRIE	MN		11/20/2020		516		(106)			(106)		410	410			
100044421	BROWNSVILLE	OH		11/19/2020		324		(56)			(56)		268	268			
100060498	CLARKSVILLE	TN		06/01/2021		880		4			4		883	883			
100046318	SELMA	VA		11/25/2020		242		(89)			(89)		152	152			
100075474	HILLSBORO	IN		12/01/2021		370		(40)			(40)		330	330			
100136784	UPPER MARLBORO	MD		11/27/2023		228		(14)			(14)		214	214			
100011941	DELTONA	FL		03/08/2017		332		234			234		566	566			
100062392	TUSCALOOSA	AL		07/01/2021		1,125		(19)			(19)		1,106	1,106			
100126586	WINDHAM	ME		08/30/2023		123		302			302		425	425			
100111674	UTICA	MI		06/29/2023		273		20			20		293	293			
100018096	GEORGETOWN	TX		06/08/2018		852		(40)			(40)		812	812			
100112284	KING CITY	CA		06/29/2023		569		103			103		673	673			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177744	SEVERNA PARK	MD		11/19/2024		909		(109)			(109)		800	800			
100050098	CANOGA PARK	CA		11/20/2020		868		(172)			(172)		696	696			
100174792	OKLAHOMA CITY	OK		10/31/2024		173		(37)			(37)		136	136			
100011636	N LAUDERDALE	FL		03/08/2017		204		130			130		334	334			
100152495	HOUSTON	TX		05/16/2024		271		(65)			(65)		206	206			
100011345	COTTONTOWN	TN		01/27/2017		2,136		(156)			(156)		1,980	1,980			
100153905	PHILADELPHIA	PA		06/05/2024		245		(16)			(16)		228	228			
100149725	PHILADELPHIA	PA		04/26/2024		511		(35)			(35)		476	476			
100047079	PARTLOW	VA		11/20/2020		697		(298)			(298)		399	399			
100018266	GERMANTOWN	MD		06/27/2018		764		(23)			(23)		741	741			
100149891	WARNER ROBINS	GA		04/29/2024		239		(36)			(36)		202	202			
100024360	EUREKA	CA		09/20/2018		609		(17)			(17)		592	592			
100054174	TRENTON	NJ		03/23/2021		1,242		(166)			(166)		1,077	1,077			
100174471	IRVINE	CA		10/31/2024		225		(35)			(35)		190	190			
100062846	MANLEY	NE		07/01/2021		845		(25)			(25)		820	820			
100069444	GOOSE CREEK	SC		09/01/2021		450		1			1		450	450			
100044039	CHICAGO	IL		08/19/2020		300		7			7		307	307			
100043649	CHILTON	WI		08/13/2020		340		(32)			(32)		308	308			
100136800	ROLLING MEADOWS	IL		11/27/2023		230		(4)			(4)		226	226			
100024058	LAS VEGAS	NV		09/10/2018		612		(60)			(60)		552	552			
100086376	RANGELY	CO		09/23/2022		270		(24)			(24)		246	246			
100146467	WENONAH	NJ		03/19/2024		555		(75)			(75)		481	481			
100147520	CLEVELAND	OH		04/03/2024		259		(53)			(53)		206	206			
100099634	JACKSON	MI		04/06/2023		211		(56)			(56)		154	154			
100146611	FAYETTEVILLE	NC		03/20/2024		197		(40)			(40)		157	157			
100063147	GARDENDALE	AL		07/01/2021		866		(7)			(7)		860	860			
100079180	NEW FRANKLIN	OH		02/24/2022		552		2			2		554	554			
100076038	LAKE HAVASU CITY	AZ		01/07/2022		3,022		(127)			(127)		2,895	2,895			
100146556	ELK RIDGE	UT		03/19/2024		744		(66)			(66)		678	678			
100158519	LORAIN	OH		07/10/2024		260		(29)			(29)		231	231			
100055391	PLANO	IL		03/23/2021		907		(176)			(176)		730	730			
100146239	DECATUR	TX		03/19/2024		260		9			9		269	269			
100179846	DANBURY	CT		11/22/2024		280		(38)			(38)		242	242			
100152492	COLUMBIA	SC		05/16/2024		236		(33)			(33)		203	203			
100020135	JACKSONVILLE	FL		07/17/2018		1,088		(67)			(67)		1,021	1,021			
100063094	SPRINGFIELD	MA		07/01/2021		2,247		(28)			(28)		2,219	2,219			
100112987	BURBANK	IL		06/29/2023		497		434			434		931	931			
100146530	ROUND ROCK	TX		03/19/2024		655		(80)			(80)		575	575			
100053812	HOOD RIVER	OR		03/23/2021		1,282		(203)			(203)		1,080	1,080			
100113600	SHAWNEE	KS		06/29/2023		167		304			304		472	472			
100112808	GARDEN CITY	MI		06/29/2023		140		368			368		508	508			
100139417	MEMPHIS	TN		12/28/2023		203		(14)			(14)		190	190			
100026843	TULARE	CA		09/26/2018		650		44			44		694	694			
100061475	HOUSTON	TX		06/01/2021		634		8			8		642	642			
100120215	LOS ANGELES	CA		08/18/2023		267		(13)			(13)		254	254			
100063346	OMAHA	NE		07/01/2021		499		(10)			(10)		489	489			
100013965	SAINT PAUL	MN		05/25/2017		396		85			85		481	481			
100165828	WILKES BARRE	PA		08/29/2024		216		(52)			(52)		164	164			
100025267	BOYNTON BEACH	FL		09/20/2018		197		329			329		526	526			
100131686	LOUISVILLE	KY		10/06/2023		346		63			63		409	409			
100153597	BELLE VERNON	PA		05/31/2024		637		(37)			(37)		600	600			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067581	RIVERDALE	GA		09/23/2021		605		(61)			(61)		544	544			
100161847	SCOTRUN	PA		07/31/2024		47		155			155		202	202			
100028689	MIAMI	FL		10/26/2018		383		(29)			(29)		354	354			
100019945	HAVERTOWN	PA		07/30/2018		651		(23)			(23)		628	628			
100035470	SOUTHERN PINES	NC		08/21/2019		1,091		(91)			(91)		1,000	1,000			
100012667	GARDEN CITY	MI		05/25/2017		355		57			57		412	412			
100112584	HESPERIA	CA		06/29/2023		176		490			490		666	666			
100159723	MACON	GA		08/23/2024		257		(32)			(32)		225	225			
100141222	JEFFERSON CITY	MO		01/30/2024		227		(34)			(34)		193	193			
100055564	CASA GRANDE	AZ		03/23/2021		1,774		(551)			(551)		1,223	1,223			
100179346	THERMAL	CA		12/27/2024		275		(25)			(25)		250	250			
100114247	RAHWAY	NJ		06/29/2023		1,858		190			190		2,048	2,048			
100012631	HIALEAH	FL		05/25/2017		406		60			60		466	466			
100181551	GARFIELD HEIGHTS	OH		12/09/2024		158		(18)			(18)		140	140			
100083661	LEBANON	PA		06/23/2022		245		(22)			(22)		223	223			
100031921	CHICAGO	IL		03/29/2019		803		205			205		1,007	1,007			
100046549	HOUSTON	TX		11/25/2020		514		(91)			(91)		422	422			
100151872	HOUSTON	TX		05/10/2024		238		(47)			(47)		192	192			
100062108	GRIFFITH	IN		07/01/2021		992		1			1		993	993			
100175761	WASHOE VALLEY	NV		11/12/2024		573		(42)			(42)		531	531			
100164020	WILKES BARRE	PA		08/21/2024		214		(50)			(50)		164	164			
100024338	SACRAMENTO	CA		09/20/2018		2,755		(118)			(118)		2,637	2,637			
100155174	SEAFORD	DE		07/19/2024		273		(30)			(30)		243	243			
100077128	CARTERSVILLE	GA		01/03/2022		1,223		(35)			(35)		1,188	1,188			
100099955	MYRTLE BEACH	SC		03/28/2023		231		(29)			(29)		201	201			
100019811	VILAS	NC		07/26/2018		633		(32)			(32)		601	601			
100076481	GARY	IN		12/21/2021		517		(120)			(120)		397	397			
100184476	SAVANNAH	GA		12/17/2024		712		(34)			(34)		678	678			
100050371	VALLEY STREAM	NY		11/20/2020		2,188		(125)			(125)		2,063	2,063			
100030363	GRANTS PASS	OR		12/20/2018		441		54			54		496	496			
100126879	MIAMI	FL		08/30/2023		104		325			325		430	430			
100164948	CLEVELAND	OH		08/28/2024		236		(18)			(18)		218	218			
100020345	BARNEGAT	NJ		07/17/2018		596		(60)			(60)		536	536			
100174092	TAYLOR	MI		10/31/2024		234		(33)			(33)		201	201			
100100099	KISSIMMEE	FL		03/28/2023		269		2			2		270	270			
100101804	PHILADELPHIA	PA		03/31/2023		191		(14)			(14)		177	177			
100031763	MESA	AZ		03/29/2019		428		14			14		442	442			
100065072	NORTH CHARLESTON	SC		07/14/2021		627		(42)			(42)		585	585			
100184463	FRESNO	CA		12/17/2024		435		(42)			(42)		393	393			
100054201	COSBY	TN		03/23/2021		535		(81)			(81)		453	453			
100018462	SAVANNAH	GA		06/27/2018		601		(24)			(24)		576	576			
100109971	BRIDGETON	NJ		06/22/2023		224		(23)			(23)		201	201			
100129934	SOUTH BEND	IN		09/27/2023		86		(11)			(11)		75	75			
100065693	BRISTOL	CT		07/28/2021		865		(22)			(22)		842	842			
100011691	SIKESTON	MO		03/08/2017		1,166		260			260		1,426	1,426			
100126563	JACKSONVILLE	FL		08/30/2023		610		(95)			(95)		516	516			
100145914	LAS VEGAS	NV		03/19/2024		613		(61)			(61)		552	552			
100054859	MADISON HEIGHTS	VA		03/23/2021		1,138		(580)			(580)		558	558			
100000461	BETHLEHEM	PA		09/27/2016		514		128			128		642	642			
100092009	VERMILION	OH		02/09/2023		284		(20)			(20)		264	264			
100029795	CHICAGO	IL		10/26/2018		379		279			279		657	657			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047190	LOVELAND	CO		11/20/2020		439		(148)			(148)		291	291			
100134877	PHILADELPHIA	PA		10/30/2023		8,974		(196)			(196)		8,778	8,778			
100062942	NEENAH	WI		07/01/2021		565		(21)			(21)		544	544			
100060927	HOGANSVILLE	GA		06/01/2021		826		8			8		834	834			
100017688	IMMOKALEE	FL		04/26/2018		1,342		576			576		1,919	1,919			
100070482	SOUTH EUCLID	OH		09/23/2021		561		(71)			(71)		490	490			
100013037	LAS VEGAS	NV		05/25/2017		297		102			102		399	399			
100055640	OMAHA	NE		03/23/2021		711		(265)			(265)		446	446			
100031281	BAKERSFIELD	CA		03/29/2019		357		104			104		461	461			
100064856	RICHMOND HEIGHTS	MO		07/14/2021		799		(68)			(68)		730	730			
100168669	DALLAS	TX		09/25/2024		261		(63)			(63)		198	198			
100062044	CANTON	GA		07/01/2021		770		(26)			(26)		745	745			
100112999	SAN BERNARDINO	CA		06/29/2023		369		280			280		649	649			
100048213	SODDY DAISY	TN		11/20/2020		450		(232)			(232)		218	218			
100031751	VACAVILLE	CA		03/29/2019		415		1,266			1,266		1,680	1,680			
100060601	WATERFORD	MI		06/01/2021		869		8			8		877	877			
100029309	PELHAM	AL		10/26/2018		494		45			45		539	539			
100028107	JACKSONVILLE	FL		10/26/2018		542		3			3		544	544			
100109676	STOCKTON	CA		06/16/2023		114		(49)			(49)		65	65			
100092006	NORFOLK	VA		02/09/2023		276		(20)			(20)		256	256			
100103134	HARTFORD	CT		04/21/2023		298		(29)			(29)		269	269			
100024858	SMALLWOOD	NY		09/20/2018		1,311		193			193		1,504	1,504			
100026638	WESTBURY	NY		09/26/2018		516		2,375			2,375		2,891	2,891			
100079039	CUYAHOGA FALLS	OH		02/24/2022		557		(16)			(16)		541	541			
100045882	HOLMDEL	NJ		11/25/2020		2,371		(277)			(277)		2,094	2,094			
100175850	DOLTON	IL		11/12/2024		271		(18)			(18)		253	253			
100031139	POSEN	IL		03/29/2019		362		61			61		424	424			
100055466	BELLE GLADE	FL		03/23/2021		529		(74)			(74)		456	456			
100012165	EVERSON	WA		03/08/2017		730		168			168		898	898			
100064495	CADIZ	KY		07/01/2021		223		42			42		265	265			
100062913	TUSCALOOSA	AL		07/01/2021		836		(22)			(22)		815	815			
100024266	FLOWERY BRANCH	GA		09/20/2018		939		(33)			(33)		906	906			
100164982	ST. LOUIS	MO		08/28/2024		287		(20)			(20)		267	267			
100046975	TUCKAHOE	NY		11/20/2020		439		(146)			(146)		292	292			
100032088	OCEANSIDE	CA		03/29/2019		547		82			82		629	629			
100090222	HOUSTON	TX		01/13/2023		404		(66)			(66)		338	338			
100020160	WILMINGTON	DE		07/17/2018		606		(47)			(47)		559	559			
100137451	JACKSON	MI		01/11/2024		220		(51)			(51)		169	169			
100062464	SAN ANTONIO	TX		07/01/2021		636		(24)			(24)		612	612			
100031774	OROVILLE	CA		03/29/2019		427		52			52		479	479			
100133971	PAULSBORO	NJ		10/25/2023		68		100			100		169	169			
100146086	WOODBRIDGE	VA		03/19/2024		523		(71)			(71)		452	452			
100114457	CAPE MAY COURT HOUSE	NJ		06/29/2023		56		447			447		503	503			
100070639	DENVER	CO		10/01/2021		1,118		(23)			(23)		1,095	1,095			
100043828	MERRITT ISLAND	FL		08/13/2020		364		65			65		429	429			
100159844	DELRAY BEACH	FL		08/16/2024		227		(78)			(78)		149	149			
100154514	FARMVILLE	VA		06/14/2024		237		(15)			(15)		223	223			
100184747	FALL CITY	WA		12/17/2024		598		(85)			(85)		513	513			
100000377	MANOR	TX		09/27/2016		1,451		(147)			(147)		1,304	1,304			
100062004	MOBILE	AL		07/01/2021		1,165		(26)			(26)		1,138	1,138			
100045019	MERIDIAN	ID		11/19/2020		1,232		(71)			(71)		1,161	1,161			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128205	WACO	TX		09/18/2023		25,781		137			137		25,918	25,918			
100113360	PEMBROKE PINES	FL		06/29/2023		369		270			270		639	639			
100057788	BLANCHARD	OK		06/30/2021		1,115		(42)			(42)		1,073	1,073			
100028042	LAND O LAKES	FL		10/26/2018		447		33			33		480	480			
100020025	MARANA	AZ		07/30/2018		618		(52)			(52)		566	566			
100164018	WILKES BARRE	PA		08/21/2024		211		(47)			(47)		164	164			
100017651	MILWAUKEE	WI		04/26/2018		641		311			311		952	952			
100053547	FAYETTEVILLE	NC		03/23/2021		991		(281)			(281)		711	711			
100111896	CHATTANOOGA	TN		06/29/2023		199		238			238		436	436			
100111005	HAMPTON	VA		06/29/2023		1,131		(124)			(124)		1,007	1,007			
100112267	CASPER	WY		06/29/2023		189		258			258		448	448			
100156255	MEMPHIS	TN		06/20/2024		253		(54)			(54)		199	199			
100155828	PENNSBURG	PA		06/18/2024		519		(108)			(108)		412	412			
100060945	TUCSON	AZ		06/01/2021		1,130		9			9		1,140	1,140			
100146533	SUN LAKES	AZ		03/19/2024		550		(74)			(74)		476	476			
100112617	HOUMA	LA		06/29/2023		272		398			398		671	671			
100062835	BALTIMORE	MD		07/01/2021		868		(2)			(2)		866	866			
100147541	MABLETON	GA		04/03/2024		284		(60)			(60)		223	223			
100155868	LEESBURG	VA		06/18/2024		481		(101)			(101)		380	380			
100068286	SARASOTA	FL		08/25/2021		521		(32)			(32)		489	489			
100044143	REMINGTON	VA		08/19/2020		516		(12)			(12)		504	504			
100012744	SACRAMENTO	CA		05/25/2017		1,072		82			82		1,153	1,153			
100025414	ANTIOCH	IL		09/20/2018		582		208			208		790	790			
100050252	FALL RIVER	MA		11/20/2020		676		(45)			(45)		631	631			
100068311	LAFAYETTE	IN		08/25/2021		513		(15)			(15)		498	498			
100028739	POTTER	WI		10/26/2018		370		33			33		403	403			
100048573	FONTANA	CA		11/20/2020		778		(149)			(149)		629	629			
100069438	SPRINGVILLE	PA		09/01/2021		404		(18)			(18)		386	386			
100112531	LOUISVILLE	KY		06/29/2023		504		740			740		1,244	1,244			
100026392	PALM COAST	FL		09/26/2018		2,067		127			127		2,194	2,194			
100054699	CROSSVILLE	TN		03/23/2021		1,079		(161)			(161)		918	918			
100126800	SANFORD	FL		08/30/2023		(246)		1,012			1,012		766	766			
100154909	TALLAHASSEE	FL		07/19/2024		318		(59)			(59)		259	259			
100126673	PHOENIX	AZ		08/30/2023		434		66			66		500	500			
100147545	MABLETON	GA		04/03/2024		283		(59)			(59)		223	223			
100061621	NORTH AUGUSTA	SC		07/01/2021		1,426		(35)			(35)		1,391	1,391			
100133090	DORA	AL		11/29/2023		647		11			11		658	658			
100048989	RIO RANCHO	NM		11/20/2020		729		(93)			(93)		637	637			
100066207	ANDOVER	KS		08/02/2021		918		(3)			(3)		915	915			
100102702	PITTSBURGH	PA		06/22/2023		2,187		(214)			(214)		1,972	1,972			
100068383	PHILADELPHIA	PA		08/25/2021		541		(18)			(18)		524	524			
100111984	ABILENE	TX		06/29/2023		412		304			304		716	716			
100099926	TUCSON	AZ		03/28/2023		103		(44)			(44)		58	58			
100184635	PASCO	WA		12/17/2024		1,086		(42)			(42)		1,043	1,043			
100029676	BOISE	ID		10/26/2018		557		11			11		568	568			
100053567	COLUMBUS	GA		03/23/2021		363		(57)			(57)		306	306			
100165292	PEORIA	AZ		08/29/2024		282		(56)			(56)		226	226			
100130056	WARREN	MI		09/27/2023		233		(18)			(18)		215	215			
100147195	HAMILTON	OH		03/28/2024		247		(16)			(16)		231	231			
100155786	SAN GABRIEL	CA		06/18/2024		425		(90)			(90)		335	335			
100046351	CUMMING	GA		11/25/2020		2,653		(154)			(154)		2,499	2,499			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165964	SHENANDOAH	VA		09/06/2024		255		(18)			(18)		237	237			
100163899	BIRMINGHAM	AL		09/27/2024		161		(42)			(42)		119	119			
100010890	CONSTANTINE	MI		12/23/2016		1,072		116			116		1,188	1,188			
100117619	CONROE	TX		07/20/2023		279		7			7		286	286			
100155431	TEMPLE HILLS	MD		06/18/2024		519		(106)			(106)		413	413			
100168754	MILWAUKEE	WI		09/26/2024		238		(49)			(49)		190	190			
100149141	GAINESVILLE	FL		04/22/2024		286		(58)			(58)		227	227			
100077486	DOUGLASVILLE	GA		01/03/2022		598		(52)			(52)		546	546			
100060694	RICHMOND	VA		06/01/2021		1,015		9			9		1,025	1,025			
100047195	BROOKLYN	NY		11/20/2020		1,990		(379)			(379)		1,611	1,611			
100134863	GRAND SALINE	TX		10/30/2023		246		(37)			(37)		209	209			
100063638	LITHONIA	GA		07/01/2021		573		(6)			(6)		567	567			
100054673	TRENTON	NJ		03/23/2021		861		(71)			(71)		790	790			
100023968	SACRAMENTO	CA		09/10/2018		3,110		(137)			(137)		2,973	2,973			
100176694	WATAUGA	TX		11/15/2024		277		(36)			(36)		241	241			
100184698	LA VERNE	CA		12/17/2024		621		(37)			(37)		583	583			
100078785	DALLAS	TX		02/24/2022		602		31			31		634	634			
100156833	AKRON	OH		06/27/2024		237		(15)			(15)		222	222			
100018111	URBANDALE	IA		06/08/2018		643		(17)			(17)		626	626			
100177966	NOVATO	CA		11/19/2024		536		(61)			(61)		475	475			
100155737	THE VILLAGES	FL		06/18/2024		543		(46)			(46)		497	497			
100116678	LAS VEGAS	NV		07/20/2023		363		314			314		677	677			
100100089	RIO GRANDE CITY	TX		03/28/2023		170		(27)			(27)		143	143			
100060343	SYLACAUGA	AL		06/01/2021		858		8			8		866	866			
100043470	MILWAUKEE	WI		08/13/2020		230		269			269		499	499			
100076188	WILLIAMSBURG	VA		01/07/2022		2,203		(92)			(92)		2,111	2,111			
100108406	GARY	IN		05/25/2023		245		(20)			(20)		225	225			
100156310	PHILADELPHIA	PA		07/25/2024		232		(36)			(36)		196	196			
100018449	BLUE SPRINGS	MO		06/27/2018		620		(26)			(26)		595	595			
100111448	BALTIMORE	MD		06/29/2023		118		392			392		510	510			
100158515	LEESBURG	FL		07/10/2024		265		(41)			(41)		225	225			
100031068	LAKELAND	FL		03/29/2019		338		17			17		355	355			
100076870	WEST ST PAUL	MN		01/03/2022		807		(31)			(31)		776	776			
100165595	HARRISBURG	PA		10/04/2024		191		(41)			(41)		151	151			
100126444	MONTROSE	GA		08/30/2023		1,549		(482)			(482)		1,067	1,067			
100013657	AVONDALE	AZ		05/25/2017		464		86			86		550	550			
100064118	BALTIMORE	MD		07/01/2021		496		8			8		504	504			
100064726	BROWNSVILLE	TX		07/14/2021		586		(72)			(72)		514	514			
100044782	APOPKA	FL		11/19/2020		858		(216)			(216)		641	641			
100113396	NORTH BERGEN	NJ		06/29/2023		205		344			344		549	549			
100146363	PLUMSTED	NJ		03/19/2024		558		(71)			(71)		487	487			
100153419	SALEM	NH		05/30/2024		307		(22)			(22)		285	285			
100131706	PINSON	AL		10/06/2023		1,417		155			155		1,572	1,572			
100178103	FONTANA	CA		11/19/2024		401		(58)			(58)		342	342			
100047210	ACWORTH	GA		11/20/2020		1,152		(97)			(97)		1,055	1,055			
100047666	PHILADELPHIA	PA		11/20/2020		759		(292)			(292)		467	467			
100137852	TAYLOR	MI		12/08/2023		215		(24)			(24)		191	191			
100184615	SPARTANBURG	SC		12/17/2024		631		(35)			(35)		596	596			
100100906	MILFORD	DE		04/28/2023		8,238		481			481		8,718	8,718			
100025383	BIRMINGHAM	AL		09/20/2018		130		194			194		324	324			
100054846	MIAMI	FL		03/23/2021		591		(42)			(42)		550	550			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111470	MESA	AZ		06/29/2023		177		232			232		409	409			
100114460	CARROLLTON	GA		06/29/2023		77		421			421		498	498			
100155551	ELLICOTT CITY	MD		06/18/2024		759		(95)			(95)		664	664			
100065082	HIXSON	TN		07/14/2021		608		(40)			(40)		569	569			
100111295	FALLBROOK	CA		06/29/2023		1,308		213			213		1,521	1,521			
100101138	ALLENTOWN	PA		04/28/2023		393		236			236		629	629			
100099952	RIALTO	CA		03/28/2023		7,790		(252)			(252)		7,539	7,539			
100101801	MILWAUKEE	WI		03/31/2023		227		(18)			(18)		209	209			
100062849	MARIETTA	OH		07/01/2021		654		(32)			(32)		622	622			
100047231	PERRIS	CA		11/20/2020		1,414		(183)			(183)		1,231	1,231			
100074813	LEXINGTON	SC		12/01/2021		600		(13)			(13)		587	587			
100115247	CHARLEROI	PA		07/17/2023		172		(17)			(17)		155	155			
100103094	ZEPHYRHILLS	FL		04/21/2023		285		(21)			(21)		264	264			
100029509	MOUNT JULIET	TN		10/26/2018		1,170		14			14		1,184	1,184			
100074808	LAREDO	TX		12/01/2021		654		(54)			(54)		600	600			
100110930	SAN BERNARDINO	CA		06/29/2023		257		294			294		551	551			
100113680	MINERAL RIDGE	OH		06/29/2023		282		197			197		478	478			
100071826	DETROIT	MI		10/14/2021		603		(63)			(63)		539	539			
100043181	KISSIMMEE	FL		05/28/2020		2,348		26			26		2,374	2,374			
100175548	NEWPORT	ME		11/08/2024		215		(42)			(42)		173	173			
100024474	PITTSBURGH	PA		09/20/2018		660		162			162		822	822			
100043163	DOYLESTOWN	PA		05/28/2020		3,897		112			112		4,009	4,009			
100013334	LAUDERDALE LAKES	FL		05/25/2017		652		163			163		815	815			
100077693	BELLEVUE	NE		01/03/2022		583		(23)			(23)		560	560			
100030082	CHICAGO	IL		12/20/2018		1,346		(14)			(14)		1,332	1,332			
100112518	SHIRLEY	NY		06/29/2023		3,311		879			879		4,189	4,189			
100134883	TAYLOR	MI		10/30/2023		2,532		(25)			(25)		2,507	2,507			
100077526	WOOSTER	OH		01/03/2022		807		(42)			(42)		765	765			
100031364	PHOENIX	AZ		03/29/2019		188		85			85		273	273			
100067865	SOPHIA	NC		09/23/2021		578		(78)			(78)		500	500			
100155714	LATHROP	CA		06/18/2024		642		(82)			(82)		560	560			
100108409	BALTIMORE	MD		05/25/2023		14		222			222		236	236			
100108410	BALTIMORE	MD		05/25/2023		14		222			222		236	236			
100108414	BALTIMORE	MD		05/25/2023		14		222			222		236	236			
100135643	PITTSBURGH	PA		11/09/2023		205		(45)			(45)		161	161			
100011689	MASTIC BEACH	NY		03/08/2017		776		209			209		986	986			
100036022	DETROIT	MI		08/27/2019		597		(58)			(58)		539	539			
100013327	MIAMI	FL		05/25/2017		787		72			72		859	859			
100082219	SAN JOSE DEL CABO	MEX		04/14/2022		368							368	368			
100010900	BRICK	NJ		12/23/2016		1,224		720			720		1,944	1,944			
100113012	FOREST PARK	IL		06/29/2023		60		820			820		880	880			
100143637	PHILADELPHIA	PA		02/21/2024		288		(17)			(17)		271	271			
100108413	BALTIMORE	MD		05/25/2023		21		213			213		234	234			
100171249	PORT JERVIS	NY		10/16/2024		269		(22)			(22)		246	246			
100111778	BATON ROUGE	LA		06/29/2023		252		314			314		566	566			
100166446	CHICAGO	IL		10/31/2024		260		(30)			(30)		230	230			
100045432	KINGSTREE	SC		11/25/2020		1,421		(261)			(261)		1,160	1,160			
100076118	SAINT LOUIS	MO		01/07/2022		546		(32)			(32)		514	514			
100108405	BALTIMORE	MD		05/25/2023		26		206			206		232	232			
100108412	BALTIMORE	MD		05/25/2023		26		206			206		232	232			
100055093	STATESBORO	GA		03/23/2021		414		(138)			(138)		277	277			

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100139476	LAS VEGAS	NV		12/28/2023		246		(9)			(9)		237	237			
100025168	COON RAPIDS	MN		09/20/2018		977		157			157		1,134	1,134			
100024857	MINNEAPOLIS	MN		09/20/2018		270		127			127		398	398			
100167114	MEMPHIS	TN		09/13/2024		261		(65)			(65)		196	196			
100079103	ABSECON	NJ		02/24/2022		577		(5)			(5)		572	572			
100112690	MILWAUKEE	WI		06/29/2023		407		312			312		719	719			
100146413	VANCOUVER	WA		03/19/2024		526		(86)			(86)		439	439			
100017969	PORT ORANGE	FL		05/22/2018		609		(34)			(34)		575	575			
100136060	MILWAUKEE	WI		11/16/2023		246		(42)			(42)		204	204			
100044109	LOS ANGELES	CA		08/19/2020		1,655		(36)			(36)		1,619	1,619			
100075208	ORANGE	TX		12/01/2021		963		(41)			(41)		922	922			
100026834	BAKERSFIELD	CA		09/26/2018		881		49			49		930	930			
100031120	PEORIA	AZ		03/29/2019		685		101			101		786	786			
100138066	COLUMBUS	OH		12/13/2023		235		(2)			(2)		233	233			
100030043	DES MOINES	WA		12/20/2018		1,407		30			30		1,437	1,437			
100012917	OCALA	FL		05/25/2017		854		93			93		947	947			
100012089	PROVIDENCE	RI		03/08/2017		1,683		195			195		1,878	1,878			
100138960	MILLEVILLE	NJ		12/21/2023		330		111			111		441	441			
100153436	CLEVELAND	OH		05/30/2024		210		(16)			(16)		195	195			
100013193	LAS VEGAS	NV		05/25/2017		335		113			113		448	448			
100030750	SIMPSONVILLE	SC		04/09/2019		1,181		258			258		1,439	1,439			
100057866	MEMPHIS	TN		06/30/2021		584		(68)			(68)		516	516			
100155590	TEANECK	NJ		06/18/2024		768		(114)			(114)		654	654			
100025084	CHARLOTTE	NC		09/20/2018		471		38			38		509	509			
100023738	SAN DIEGO	CA		09/04/2018		1,782		(41)			(41)		1,742	1,742			
100174511	HOUSTON	TX		10/31/2024		171		(36)			(36)		135	135			
100103112	MARKHAM	IL		04/21/2023		279		(20)			(20)		259	259			
100184666	PENSACOLA	FL		12/17/2024		555		(57)			(57)		498	498			
100156249	LAWRENCE TOWNSHIP	NJ		06/20/2024		229		(44)			(44)		184	184			
100000170	PITTSBORO	NC		09/27/2016		3,103		(244)			(244)		2,859	2,859			
100185485	CINCINNATI	OH		12/20/2024		1,562		(32)			(32)		1,530	1,530			
100164718	ALTAMONTE SPRINGS	FL		08/23/2024		259		(48)			(48)		211	211			
100135908	DEKALB	IL		11/13/2023		735		(66)			(66)		669	669			
100064137	SAN ANTONIO	TX		07/01/2021		791		3			3		794	794			
100031187	LARGO	FL		03/29/2019		2,296		149			149		2,445	2,445			
100024452	HAMILTON	OH		09/20/2018		441		53			53		494	494			
100178023	DORAL	FL		11/19/2024		860		(115)			(115)		745	745			
100146275	SAN ANTONIO	TX		03/19/2024		553		(49)			(49)		503	503			
100048217	OAKWOOD HILLS	IL		11/20/2020		1,610		(6)			(6)		1,604	1,604			
100057601	FILER	ID		06/30/2021		387		(49)			(49)		338	338			
100064514	FOLCROFT	PA		07/01/2021		729		61			61		790	790			
100174438	FLORENCE	AZ		10/31/2024		1,105		(69)			(69)		1,037	1,037			
100119501	STOCKTON	CA		07/28/2023		7,044		(24)			(24)		7,020	7,020			
100145963	BOYNTON BEACH	FL		03/19/2024		160		(18)			(18)		142	142			
100146224	MORGANTOWN	WV		03/19/2024		637		(70)			(70)		567	567			
100184669	TEMECULA	CA		12/17/2024		621		(23)			(23)		597	597			
100176617	BIRMINGHAM	AL		11/15/2024		265		(36)			(36)		229	229			
100029488	LAWRENCEVILLE	GA		10/26/2018		722		230			230		952	952			
100174676	CANTON	OH		10/31/2024		238		(47)			(47)		192	192			
100165633	FRESNO	CA		10/04/2024		345		(50)			(50)		295	295			
100016406	TUCSON	AZ		04/05/2018		647		(36)			(36)		611	611			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173088	BUSHKILL	PA		10/25/2024		368		(14)			(14)		354	354			
100047553	SAINT CLAIR SHORES	MI		11/20/2020		330		(65)			(65)		265	265			
100119789	GARY	IN		08/08/2023		271		(17)			(17)		253	253			
100175792	PENNSVILLE TOWNSHIP	NJ		11/12/2024		272		(9)			(9)		263	263			
100078279	COLUMBIA	SC		02/10/2022		440		(96)			(96)		344	344			
100129974	CEDARTOWN	GA		09/27/2023		264		(12)			(12)		252	252			
100148980	DUARTE	CA		04/17/2024		203		(21)			(21)		182	182			
100165973	RICHMOND	VA		09/06/2024		2,055		(162)			(162)		1,894	1,894			
100054899	SALINAS	CA		03/23/2021		390		(32)			(32)		358	358			
100047480	RIVERDALE	GA		11/20/2020		417		(90)			(90)		327	327			
100030146	COLUMBIA	SC		12/20/2018		1,585		219			219		1,804	1,804			
100031170	PALM BAY	FL		03/29/2019		1,714		(42)			(42)		1,671	1,671			
100080174	LONG BRANCH	NJ		02/25/2022		1,087		(38)			(38)		1,049	1,049			
100031786	CLOVIS	CA		03/29/2019		792		38			38		830	830			
100153599	WARREN	MI		05/31/2024		330		(15)			(15)		315	315			
100068055	OCALA	FL		09/23/2021		563		(76)			(76)		488	488			
100184757	KENT	WA		12/17/2024		1,146		(32)			(32)		1,114	1,114			
100023349	DENTON	TX		08/16/2018		2,640		(120)			(120)		2,521	2,521			
100181589	CINCINNATI	OH		12/09/2024		249		(14)			(14)		236	236			
100136353	COTTAGE GROVE	MN		11/20/2023		3,652		(108)			(108)		3,544	3,544			
100060758	SOUTHFIELD	MI		06/01/2021		881		8			8		889	889			
100071852	ABILENE	TX		10/14/2021		524		(55)			(55)		469	469			
100068381	ALBUQUERQUE	NM		08/25/2021		622		(69)			(69)		553	553			
100130419	ROBBINSVILLE	NJ		09/28/2023		187		(47)			(47)		140	140			
100174445	ATLANTA	GA		10/31/2024		246		(10)			(10)		235	235			
100013556	PHOENIX	AZ		05/25/2017		387		47			47		434	434			
100107959	ZACHARY	LA		06/29/2023		290		(55)			(55)		235	235			
100112480	WATERVILLE	OH		06/29/2023		589		320			320		909	909			
100029452	SPENCER	IA		10/26/2018		654		27			27		681	681			
100075331	GAINESBORO	TN		12/01/2021		587		(44)			(44)		543	543			
100138377	MOBILE	AL		12/18/2023		381		(38)			(38)		343	343			
100142068	EL PASO	TX		02/29/2024		237		(43)			(43)		195	195			
100169231	BIRMINGHAM	AL		09/27/2024		264		(29)			(29)		235	235			
100067703	BALTIMORE	MD		09/23/2021		814		(36)			(36)		777	777			
100145850	NAPLES	FL		03/15/2024		261		(48)			(48)		213	213			
100011517	ALBUQUERQUE	NM		03/08/2017		770		477			477		1,246	1,246			
100143601	JACKSON	MS		02/21/2024		238		(16)			(16)		222	222			
100148983	MESA	AZ		04/17/2024		212		(5)			(5)		206	206			
100067813	SEMINOLE	TX		09/23/2021		575		(81)			(81)		494	494			
100066694	VINELAND	NJ		08/02/2021		615		(22)			(22)		593	593			
100141195	OKLAHOMA CITY	OK		01/30/2024		6,892		(67)			(67)		6,824	6,824			
100078890	CHARLOTTE	NC		02/24/2022		546		1			1		548	548			
100011542	FITCHBURG	MA		03/08/2017		338		340			340		678	678			
100159599	MARTINSVILLE	IN		07/15/2024		293		(46)			(46)		247	247			
100054734	INDIANAPOLIS	IN		03/23/2021		1,840		(55)			(55)		1,785	1,785			
100175859	PHILADELPHIA	PA		11/12/2024		243		(28)			(28)		215	215			
100019904	MERCED	CA		07/30/2018		696		(57)			(57)		638	638			
100146492	BEL AIR	MD		03/19/2024		551		(41)			(41)		510	510			
100044072	LANTANA	FL		08/19/2020		484		(48)			(48)		436	436			
100054344	JAY PEAK	VT		03/23/2021		444		(47)			(47)		398	398			
100163977	ALLENTOWN	PA		10/04/2024		263		(36)			(36)		227	227			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088860	VOLO	IL		11/15/2022		5,101		(14)			(14)		5,087	5,087			
100186753	FLORISSANT	MO		12/31/2024		252		(35)			(35)		217	217			
100163918	CARENCRO	LA		10/04/2024		260		(35)			(35)		225	225			
100178112	ABINGTON	MA		11/19/2024		489		(74)			(74)		415	415			
100173922	COLUMBUS	GA		10/31/2024		(275)		508			508		233	233			
100099655	TALLAHASSEE	FL		04/06/2023		279		(44)			(44)		235	235			
100048043	DEKALB	IL		11/20/2020		1,133		(43)			(43)		1,090	1,090			
100174734	CHESAPEAKE	VA		10/31/2024		248		(48)			(48)		200	200			
100184644	CASPER	WY		12/17/2024		401		(17)			(17)		384	384			
100163823	XENIA	OH		09/27/2024		501		(55)			(55)		446	446			
100130268	SAN ANTONIO	TX		09/28/2023		386		(19)			(19)		367	367			
100173886	KANSAS CITY	MO		10/31/2024		298		(34)			(34)		264	264			
100053894	ROCKAWAY	NJ		03/23/2021		1,754		(227)			(227)		1,527	1,527			
100079050	ZION	IL		02/24/2022		926		2			2		928	928			
100108344	JACKSONVILLE	FL		05/25/2023		279		(19)			(19)		260	260			
100013426	BRADENTON	FL		05/25/2017		480		228			228		708	708			
100145915	NEW RIVER	AZ		03/19/2024		569		(54)			(54)		515	515			
100130013	MILLVILLE	NJ		09/27/2023		270		(13)			(13)		257	257			
100017932	CHATTANOOGA	TN		05/22/2018		631		(4)			(4)		627	627			
100134922	SOUTH BEND	IN		10/30/2023		234		(13)			(13)		220	220			
100171110	PAINESVILLE	OH		11/22/2024		249		(28)			(28)		222	222			
100054097	GATLINBURG	TN		03/23/2021		1,053		(69)			(69)		984	984			
100014900	ROCKFORD	IL		11/21/2017		274		331			331		606	606			
100155748	RENO	NV		06/18/2024		600		(33)			(33)		567	567			
100113779	ARNOLD	MO		06/29/2023		2,112		456			456		2,569	2,569			
100053612	BUFFALO	NY		03/23/2021		629		(52)			(52)		577	577			
100115249	OKLAHOMA CITY	OK		07/17/2023		143		(17)			(17)		125	224		98	98
100174408	FAYETTEVILLE	NC		10/31/2024		707		(82)			(82)		625	625			
100061464	FLORENCE	AL		06/01/2021		630		7			7		637	637			
100068249	NEWPORT NEWS	VA		08/25/2021		574		(58)			(58)		516	516			
100060740	HAHIRA	GA		06/01/2021		888		8			8		896	896			
100071743	PALATKA	FL		10/14/2021		900		(101)			(101)		799	799			
100177787	MILILANI	HI		11/19/2024		1,124		(139)			(139)		984	984			
100141660	CLEVELAND	OH		01/30/2024		239		(21)			(21)		218	218			
100112459	ELBERTON	GA		06/29/2023		172		367			367		539	539			
100143597	CLEVELAND	OH		02/21/2024		245		(13)			(13)		232	232			
100010996	LAUDERHILL	FL		01/27/2017		286		111			111		397	397			
100011860	CHICAGO	IL		03/08/2017		738		210			210		948	948			
100143617	TROY	NY		02/21/2024		257		(11)			(11)		247	247			
100024713	TUCSON	AZ		09/20/2018		343		33			33		375	375			
100108420	INDIANAPOLIS	IN		05/25/2023		294		(19)			(19)		275	275			
100065637	MONTGOMERY	TX		07/28/2021		525		(47)			(47)		478	478			
100133404	ANDERSON	IN		11/21/2023		232		(11)			(11)		220	220			
100061469	RED WING	MN		06/01/2021		2,977		18			18		2,994	2,994			
100147514	GARFIELD HEIGHTS	OH		04/03/2024		258		(21)			(21)		237	237			
100092010	MOORE	SC		02/09/2023		275		(16)			(16)		259	259			
100024180	LEAGUE CITY	TX		09/20/2018		566		(43)			(43)		523	523			
100113232	MOUNT POCONO	PA		06/29/2023		116		512			512		628	628			
100026313	HOLLYWOOD	FL		09/20/2018		568		145			145		713	713			
100151943	HEMPSTEAD	TX		06/14/2024		1,993		(213)			(213)		1,780	1,780			
100053823	TALLAHASSEE	FL		03/23/2021		478		(86)			(86)		392	392			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077280	CHATSWORTH	GA		01/03/2022		423		(10)			(10)		412	412			
100063890	PENNS GROVE	NJ		07/01/2021		653		2			2		655	655			
100175750	HOUSTON	TX		11/12/2024		777		(48)			(48)		729	729			
100030843	COLORADO SPRINGS	CO		04/09/2019		645		305			305		950	950			
100112064	MIAMI	FL		06/29/2023		816		73			73		889	889			
100067485	WHITE HOUSE	TN		09/23/2021		1,134		(107)			(107)		1,027	1,027			
100077426	HORIZON CITY	TX		01/03/2022		743		(19)			(19)		724	724			
100068504	CANON CITY	CO		08/25/2021		584		(87)			(87)		497	497			
100079501	PONCA CITY	OK		04/25/2022		286		(65)			(65)		220	220			
100101571	FAYETTEVILLE	NC		04/26/2023		430		(19)			(19)		411	411			
100048314	CHESTERFIELD	VA		11/20/2020		408		(152)			(152)		257	257			
100076043	FAYETTEVILLE	NC		01/07/2022		550		(63)			(63)		487	487			
100071320	THORNTON	CO		10/01/2021		996		30			30		1,026	1,026			
100062982	CLARKSVILLE	TN		07/01/2021		845		(16)			(16)		830	830			
100043403	ARLINGTON	TX		08/13/2020		731		(9)			(9)		722	722			
100054206	PAXTON	IL		03/23/2021		576		(108)			(108)		468	468			
100109905	GARY	IN		06/22/2023		269		(19)			(19)		251	251			
100077793	DEARBORN HEIGHTS	MI		12/23/2021		1,075		(186)			(186)		888	888			
100141188	MEMPHIS	TN		01/30/2024		226		(8)			(8)		218	218			
100184839	OCEANSIDE	CA		12/17/2024		1,969		(155)			(155)		1,814	1,814			
100018028	LEWISVILLE	TX		05/22/2018		720		(62)			(62)		658	658			
100120786	DELRAY BEACH	FL		08/25/2023		245		(46)			(46)		199	199			
100047469	MOUNT PLEASANT	SC		11/20/2020		687		(104)			(104)		583	583			
100029797	HIALEAH	FL		10/26/2018		1,589		88			88		1,677	1,677			
100077441	CANTON	GA		01/03/2022		762		(14)			(14)		748	748			
100079615	MIDWAY	UT		04/08/2022		348		(53)			(53)		295	295			
100113483	DOUGLASSVILLE	PA		06/29/2023		153		374			374		527	527			
100046933	PATERSON	NJ		11/20/2020		364		(209)			(209)		155	155			
100014388	MORTON	PA		09/27/2017		427		96			96		523	523			
100175814	SCOTLAND	MD		11/12/2024		255		(28)			(28)		226	226			
100132392	MEMPHIS	TN		11/03/2023		252		29			29		282	282			
100020132	HARRISVILLE	UT		07/17/2018		619		(51)			(51)		568	568			
100134287	HARPER WOODS	MI		10/27/2023		235		(42)			(42)		192	192			
100026291	AURORA	IL		09/20/2018		339		91			91		429	429			
100143804	ST. LOUIS	MO		02/28/2024		252		(35)			(35)		217	217			
100014308	GREENWOOD	SC		09/27/2017		1,000		(29)			(29)		970	970			
100149912	CALIFORNIA CITY	CA		04/29/2024		276		(45)			(45)		231	231			
100133994	AMBRIDGE	PA		10/25/2023		240		(9)			(9)		231	231			
100120647	HALLANDALE BEACH	FL		08/21/2023		723		25			25		748	748			
100175738	CORPUS CHRISTI	TX		11/12/2024		552		(79)			(79)		473	473			
100117350	SAN DIEGO	CA		07/20/2023		329		409			409		738	738			
100013893	WESLEY CHAPEL	FL		05/25/2017		293		112			112		405	405			
100101761	KANSAS CITY	MO		03/31/2023		267		(13)			(13)		254	254			
100109259	TERRE HAUTE	IN		07/21/2023		233		(43)			(43)		190	190			
100074521	BOONEVILLE	AR		12/01/2021		694		(9)			(9)		684	684			
100039759	SCHAUMBURG	IL		10/28/2019		1,670		(95)			(95)		1,575	1,575			
100070445	FORT PIERCE	FL		09/23/2021		618		(29)			(29)		589	589			
100018332	COSTA MESA	CA		06/27/2018		1,229		(50)			(50)		1,179	1,179			
100046098	ROUND ROCK	TX		11/25/2020		415		(29)			(29)		386	386			
100075338	MORRISTOWN	TN		12/01/2021		512		(20)			(20)		493	493			
100078999	BARBERTON	OH		02/24/2022		601		(9)			(9)		592	592			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171168	MCGREGOR	TX		11/22/2024		230		(33)			(33)		198	198			
100013799	TUCSON	AZ		05/25/2017		1,245		106			106		1,351	1,351			
100077399	ROUND ROCK	TX		01/03/2022		845		(30)			(30)		815	815			
100101621	TERRE HAUTE	IN		04/26/2023		287		(24)			(24)		263	263			
100175758	EL DORADO HILLS	CA		11/12/2024		243		(3)			(3)		240	240			
100133400	BALTIMORE	MD		11/21/2023		206		(29)			(29)		177	177			
100175793	MONTAGUE	NJ		11/12/2024		250		(24)			(24)		226	226			
100090205	MYRTLE BEACH	SC		01/13/2023		164		(33)			(33)		131	131			
100064832	CHICAGO	IL		07/14/2021		588		(60)			(60)		528	528			
100092000	ROCHESTER	NY		02/09/2023		281		(14)			(14)		267	267			
100066668	GREECE	NY		08/02/2021		700		(4)			(4)		697	697			
100050067	DELAND	FL		11/20/2020		391		(80)			(80)		311	311			
100064948	FORT WORTH	TX		07/14/2021		618		(52)			(52)		565	565			
100142178	RICHARDSON	TX		02/29/2024		264		(33)			(33)		231	231			
100079075	HAMMOND	LA		02/24/2022		1,801		(47)			(47)		1,754	1,754			
100184680	MERRIMACK	NH		12/17/2024		1,615		(15)			(15)		1,599	1,599			
100103141	TRENTON	NJ		04/21/2023		654		(33)			(33)		621	621			
100117643	ORLANDO	FL		07/20/2023		204		(12)			(12)		192	192			
100066965	SUMTER	SC		08/02/2021		843		29			29		872	872			
100130441	AKRON	OH		09/28/2023		549		(80)			(80)		470	470			
100078810	HAMPTON	VA		02/24/2022		636		26			26		662	662			
100136093	MOORESVILLE	NC		12/18/2023		1,259		(171)			(171)		1,088	1,088			
100184483	GREENACRES	FL		12/17/2024		525		(14)			(14)		510	510			
100053449	HOWELL	MI		03/23/2021		2,346		(445)			(445)		1,901	1,901			
100129797	THORNTON	CO		09/27/2023		261		(28)			(28)		233	233			
100116435	ROME	GA		07/20/2023		460		(15)			(15)		445	445			
100102492	PEMBROKE PINES	FL		06/07/2023		6,233		(97)			(97)		6,136	6,136			
100061916	NORTH EAST	PA		07/01/2021		833		(10)			(10)		822	822			
100017304	KISSIMMEE	FL		04/26/2018		1,192		28			28		1,220	1,220			
100184788	BARNEGAT	NJ		12/17/2024		576		(57)			(57)		519	519			
100057543	POTTSTOWN	PA		06/30/2021		594		(57)			(57)		537	537			
100060430	NICE	CA		06/01/2021		818		8			8		826	826			
100175127	BAKERSFIELD	CA		11/05/2024		282		(25)			(25)		257	257			
100075205	TUCSON	AZ		12/01/2021		817		(23)			(23)		794	794			
100165680	LOUISVILLE	KY		10/04/2024		141		(20)			(20)		121	121			
100137412	HAMPTON	VA		01/11/2024		574		(51)			(51)		523	523			
100141472	SILVER SPRING	MD		01/30/2024		394		(51)			(51)		344	344			
100136825	LUBBOCK	TX		11/27/2023		245		(15)			(15)		230	230			
100119767	KOKOMO	IN		08/08/2023		248		(8)			(8)		239	239			
100088960	PLANTATION	FL		11/15/2022		192		(2)			(2)		190	190			
100184706	MARYSVILLE	WA		12/17/2024		1,116		(51)			(51)		1,065	1,065			
100126304	CLEVELAND	OH		08/30/2023		278		(12)			(12)		266	266			
100030098	HOOKSETT	NH		12/20/2018		1,439		48			48		1,487	1,487			
100060992	BROWN DEER	WI		06/01/2021		636		8			8		644	644			
100030670	MIDDLEVILLE	MI		04/09/2019		3,306		209			209		3,515	3,515			
100112679	THOROFARE	NJ		06/29/2023		180		387			387		567	567			
100175806	CLEVELAND	OH		11/12/2024		239		(17)			(17)		222	222			
100101568	HUNTSVILLE	AL		04/26/2023		841		(25)			(25)		816	816			
100024208	NASHVILLE	TN		09/20/2018		576		(17)			(17)		559	559			
100135957	CHICAGO	IL		11/16/2023		475		(16)			(16)		460	460			
100153443	FERRELVIEW	MO		05/30/2024		205		(12)			(12)		193	193			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023297	MANASSAS PARK	VA		08/16/2018		3,025		(84)			(84)		2,941	2,941			
100054773	CHARLES CITY	VA		03/23/2021		525		(435)			(435)		90	90			
100025885	MADERA	CA		09/20/2018		467		100			100		567	567			
100133880	LEAGUE CITY	TX		10/24/2023		248		(59)			(59)		189	189			
100025064	RIVERDALE	CA		09/20/2018		1,123		24			24		1,147	1,147			
100088979	TRENTON	NJ		11/15/2022		172		(13)			(13)		159	159			
100068351	GROVETOWN	GA		08/25/2021		579		(81)			(81)		498	498			
100155681	RIVERSIDE	CA		06/18/2024		198		(33)			(33)		165	165			
100066429	COLUMBIA	KY		08/02/2021		885		(3)			(3)		882	882			
100071859	CLEMENTON	NJ		10/14/2021		873		(89)			(89)		783	783			
100184512	BRIGHTON	CO		12/17/2024		549		(72)			(72)		477	477			
100099908	KANSAS CITY	KS		03/28/2023		194		(36)			(36)		158	158			
100075634	RIPLEY	TN		12/01/2021		386		(9)			(9)		377	377			
100155360	LA HABRA	CA		06/18/2024		205		(7)			(7)		198	198			
100024308	CLARKSVILLE	TN		09/20/2018		587		(36)			(36)		551	551			
100112250	KANSAS CITY	MO		06/29/2023		848		456			456		1,303	1,303			
100164894	WAUKEGAN	IL		08/28/2024		215		(16)			(16)		200	200			
100116525	MENTONE	CA		07/20/2023		331		87			87		419	419			
100184693	ESCONDIDO	CA		12/17/2024		8,857		(553)			(553)		8,305	8,305			
100114151	STILLWATER	MN		06/29/2023		2,344		205			205		2,549	2,549			
100079264	TAMPA	FL		02/28/2022		358		(5)			(5)		353	353			
100000444	CHICAGO	IL		09/27/2016		(28)		624			624		596	596			
100013421	ANDERSON	CA		05/25/2017		579		5			5		584	584			
100128389	STUART	FL		09/15/2023		268		(2)			(2)		266	266			
100149854	SAINT LOUIS	MO		04/29/2024		236		(10)			(10)		225	225			
100136823	LUBBOCK	TX		11/27/2023		244		(15)			(15)		229	229			
100126630	WEST CHESTER	PA		08/30/2023		1,722		399			399		2,121	2,121			
100185115	SPRING CREEK	NV		12/20/2024		108		(29)			(29)		79	79			
100172687	NEW ALBANY	IN		11/21/2024		640		(41)			(41)		598	598			
100181538	SAINT PETERSBURG	FL		12/06/2024		318		(38)			(38)		280	280			
100025818	SAN BERNARDINO	CA		09/20/2018		577		(31)			(31)		546	546			
100112841	CARPENTERSVILLE	IL		06/29/2023		292		180			180		472	472			
100186306	CHICAGO	IL		12/30/2024		231		(33)			(33)		198	198			
100055302	DETROIT	MI		03/23/2021		259		(115)			(115)		144	144			
100053392	FONTANA	CA		03/23/2021		1,327		(44)			(44)		1,283	1,283			
100047715	CLAREMONT	NC		11/20/2020		500		(161)			(161)		340	340			
100048238	FORT LAUDERDALE	FL		11/20/2020		1,686		(101)			(101)		1,585	1,585			
100020275	MURFREESBORO	TN		07/17/2018		599		(40)			(40)		559	559			
100055656	PLAINFIELD	IL		03/23/2021		2,910		(86)			(86)		2,824	2,824			
100061203	TONGANOXIE	KS		06/01/2021		844		8			8		852	852			
100076032	LUBBOCK	TX		01/07/2022		533		(58)			(58)		475	475			
100155728	BOWIE	MD		06/18/2024		556		(83)			(83)		473	473			
100012461	PARKVILLE	MO		04/28/2017		486		62			62		548	548			
100108972	MEMPHIS	TN		05/31/2023		273		(37)			(37)		236	236			
100176153	BALTIMORE	MD		12/20/2024		257		(10)			(10)		247	247			
100112028	RACINE	WI		06/29/2023		953		367			367		1,320	1,320			
100173869	JACKSONVILLE	FL		10/31/2024		292		(39)			(39)		253	253			
100165822	LANCASTER	CA		08/29/2024		886		(71)			(71)		815	815			
100181268	DOUGLAS	AZ		12/06/2024		264		(36)			(36)		228	228			
100127297	BROAD BROOK	CT		08/30/2023		121		615			615		736	736			
100010794	MIAMI	FL		12/23/2016		653		99			99		751	751			

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100018267	GAITHERSBURG	MD		06/27/2018		739		(22)			(22)		717	717			
100064493	DENTON	TX		07/01/2021		758		30			30		787	787			
100061084	BURLINGTON	NC		06/01/2021		624		7			7		631	631			
100012052	TERREBONNE	OR		03/08/2017		758		134			134		891	891			
100177923	ORANGEBURG	NY		11/19/2024		536		(69)			(69)		467	467			
100000267	OVIEDO	FL		09/27/2016		383		193			193		577	577			
100169244	HAZEL PARK	MI		09/27/2024		253		(28)			(28)		224	224			
100046618	JONESBORO	GA		11/25/2020		359		(167)			(167)		192	192			
100053581	BROOMFIELD	CO		03/23/2021		1,844		(168)			(168)		1,676	1,676			
100141656	MEMPHIS	TN		01/30/2024		243		(31)			(31)		213	213			
100164164	MILLSBORO	DE		08/21/2024		234		(33)			(33)		201	201			
100055335	DEERFIELD BEACH	FL		03/23/2021		1,281		(115)			(115)		1,165	1,165			
100023342	BURNET	TX		08/16/2018		586		(48)			(48)		538	538			
100013880	MEDFORD	OR		05/25/2017		383		42			42		425	425			
100074671	WOODBURY	TN		12/01/2021		616		(52)			(52)		565	565			
100063775	KANSAS CITY	KS		07/01/2021		642		(3)			(3)		639	639			
100013030	HANOVER PARK	IL		05/25/2017		255		127			127		383	383			
100131771	OLYMPIA	WA		10/06/2023		2,225		279			279		2,503	2,503			
100068439	GROVETOWN	GA		08/25/2021		585		(78)			(78)		507	507			
100070429	HOUSTON	TX		09/23/2021		1,370		(83)			(83)		1,286	1,286			
100012030	BRADENTON	FL		03/08/2017		1,667		497			497		2,164	2,164			
100175449	MILWAUKEE	WI		12/23/2024		209		(31)			(31)		178	178			
100055246	COWETA	OK		03/23/2021		222		(63)			(63)		159	159			
100137127	OCALA	FL		11/28/2023		222		(35)			(35)		186	186			
100146167	CALIFORNIA	MD		03/19/2024		523		(85)			(85)		438	438			
100173934	ST LOUIS	MO		10/31/2024		295		(5)			(5)		290	290			
100053455	DECATUR	GA		03/23/2021		235		(82)			(82)		153	153			
100159947	COCONUT CREEK	FL		08/16/2024		274		(38)			(38)		236	236			
100063267	CARROLLTON	GA		07/01/2021		641		(27)			(27)		614	614			
100146300	FORT LAUDERDALE	FL		03/19/2024		475		(81)			(81)		395	395			
100142399	CHICAGO	IL		02/02/2024		1,190		(28)			(28)		1,163	1,163			
100026105	PORT WENTWORTH	GA		09/20/2018		426		77			77		503	503			
100138993	AUSTIN	TX		12/21/2023		2,333		265			265		2,598	2,598			
100014289	HAMPTON	GA		09/27/2017		677		306			306		983	983			
100112865	MELBOURNE	FL		06/29/2023		(82)		710			710		628	628			
100053776	CARLISLE	PA		03/23/2021		580		(136)			(136)		444	444			
100155470	RUTHERFORD	NJ		06/18/2024		559		(86)			(86)		472	472			
100175864	APOPKA	FL		11/12/2024		280		(17)			(17)		264	264			
100044043	ROHNERT PARK	CA		08/19/2020		1,380		78			78		1,458	1,458			
100163110	LEXINGTON	KY		08/13/2024		3,736		(220)			(220)		3,516	3,516			
100030154	ORLANDO	FL		12/20/2018		782		351			351		1,134	1,134			
100100583	WEST PALM BEACH	FL		04/27/2023		261		(43)			(43)		219	219			
100028281	TOLLESON	AZ		10/26/2018		1,673		(171)			(171)		1,502	1,502			
100023781	ALBUQUERQUE	NM		09/04/2018		558		(51)			(51)		507	507			
100143795	COLUMBUS	OH		02/28/2024		188		(50)			(50)		138	138			
100061848	ROCK ISLAND	IL		07/01/2021		252		9			9		261	261			
100175873	APOPKA	FL		11/12/2024		283		(14)			(14)		270	270			
100091396	BATON ROUGE	LA		02/22/2023		255							255	255			
100119766	MILLVILLE	NJ		08/08/2023		278		(16)			(16)		262	262			
100129988	HOUSTON	TX		09/27/2023		215		(14)			(14)		202	202			
100155500	WEST PALM BEACH	FL		06/18/2024		543		(77)			(77)		466	466			

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100026299	CHICAGO	IL		09/20/2018		402		422			422		825	825			
100174417	ALHAMBRA	CA		10/31/2024		192		(28)			(28)		164	164			
100064816	DES MOINES	IA		07/14/2021		565		(60)			(60)		506	506			
100175487	PORT RICHEY	FL		12/23/2024		455		(44)			(44)		411	411			
100164076	ALTAMONTE SPRINGS	FL		08/21/2024		179		(6)			(6)		174	174			
100088154	FORT WORTH	TX		10/25/2022		265		(48)			(48)		217	217			
100119754	VALDOSTA	GA		08/08/2023		238		(23)			(23)		215	215			
100069620	PORT HURON	MI		09/01/2021		1,847							1,846	1,846			
100134704	SOUTH BEND	IN		10/30/2023		230		(28)			(28)		203	203			
100127300	MONTGOMERY	AL		08/30/2023		581		489			489		1,070	1,070			
100141414	SANFORD	NC		01/30/2024		402		(78)			(78)		324	324			
100185570	RUSKIN	FL		12/20/2024		281		(35)			(35)		246	246			
100016464	OKLAHOMA CITY	OK		04/05/2018		629		(32)			(32)		597	597			
100023542	BLACKLICK	OH		09/04/2018		566		(34)			(34)		533	533			
100164700	TEMECULA	CA		08/23/2024		864		(85)			(85)		779	779			
100079655	HOUSTON	TX		04/08/2022		83,428		(5,742)			(5,742)		77,687	77,687			
100130410	NORRISTOWN	PA		09/28/2023		610		(70)			(70)		540	540			
100028145	COLUMBIA HEIGHTS	MN		10/26/2018		743		118			118		861	861			
100127981	EVANSVILLE	IN		09/08/2023		300		28			28		327	327			
100113080	COVINGTON	GA		06/29/2023		270		290			290		560	560			
100083902	MILFORD	NH		07/12/2022		3,922		54			54		3,977	3,977			
100029532	CHICAGO	IL		10/26/2018		314		89			89		403	403			
100136637	PONTIAC	MI		11/22/2023		181		(24)			(24)		157	157			
100075025	SHARPSVILLE	IN		12/01/2021		617		1			1		618	618			
100174459	SOUTH JORDAN	UT		10/31/2024		906		(63)			(63)		843	843			
100169254	KANSAS CITY	MO		09/27/2024		269		(4)			(4)		265	265			
100114424	COHOES	NY		06/29/2023		523		413			413		936	936			
100028659	FRESNO	CA		10/26/2018		530		1			1		531	531			
100028116	LAWRENCEVILLE	GA		10/26/2018		647		18			18		665	665			
100169333	LEHIGH ACRES	FL		09/27/2024		252		(32)			(32)		220	220			
100127293	VIRGINIA BEACH	VA		08/30/2023		67		416			416		483	483			
100166450	VACAVILLE	CA		10/31/2024		270		(34)			(34)		237	237			
100172811	XENIA	OH		12/06/2024		242		(22)			(22)		220	220			
100011877	CAPE CORAL	FL		03/08/2017		552		103			103		655	655			
100174415	KAILUA KONA	HI		10/31/2024		560		(64)			(64)		496	496			
100153951	FARMVILLE	VA		06/05/2024		230		(14)			(14)		216	216			
100172664	MILWAUKEE	WI		11/21/2024		185		(25)			(25)		160	160			
100162358	MIAMI	FL		08/06/2024		119		(23)			(23)		96	96			
100146278	PONTE VEDRA	FL		03/19/2024		536		(83)			(83)		453	453			
100180155	BARBERTON	OH		11/25/2024		220		(28)			(28)		192	192			
100141436	LAS VEGAS	NV		01/30/2024		234		(34)			(34)		201	201			
100063154	LANSING	IL		07/01/2021		1,095							1,095	1,095			
100101126	SPRINGFIELD	OH		04/28/2023		257		(44)			(44)		213	213			
100018075	TUCSON	AZ		06/08/2018		631		(29)			(29)		602	602			
100117059	BRICK	NJ		07/20/2023		337		135			135		472	472			
100141119	HARLINGEN	TX		01/30/2024		241		(17)			(17)		224	224			
100017447	ORLANDO	FL		04/26/2018		773		(49)			(49)		723	723			
100132327	LUTZ	FL		11/03/2023		324		245			245		569	569			
100075924	AUGUSTA	GA		01/07/2022		571		(47)			(47)		524	524			
100023845	MEMPHIS	TN		09/04/2018		564		(46)			(46)		518	518			
100178138	SHELTON	CT		11/19/2024		537		(63)			(63)		474	474			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064730	SANTA ANA	CA		07/14/2021		409		(61)			(61)		348	348			
100112119	KINGWOOD	TX		06/29/2023		1,112		48			48		1,160	1,160			
100065087	MILWAUKEE	WI		07/14/2021		615		(40)			(40)		576	576			
100057962	CLEVELAND	OH		06/30/2021		571		(72)			(72)		500	500			
100045052	BLAINE	MN		11/19/2020		707		13			13		720	720			
100113699	LAURINBURG	NC		06/29/2023		1,228		(141)			(141)		1,087	1,087			
100099834	MILWAUKEE	WI		02/28/2023		261		(19)			(19)		242	242			
100139411	PHILLIPSBURG	NJ		12/28/2023		192		(16)			(16)		175	175			
100112410	WYANDANCH	NY		06/29/2023		390		61			61		451	451			
100155558	CHINCOTEAGUE	VA		06/18/2024		395		(85)			(85)		310	310			
100088934	JACKSONVILLE	FL		11/15/2022		280		(60)			(60)		220	220			
100155615	BLOOMINGTON	IN		06/18/2024		493		(67)			(67)		426	426			
100043778	TURLOCK	CA		08/13/2020		224		(81)			(81)		143	143			
100175732	CLEVELAND	OH		11/12/2024		523		(51)			(51)		472	472			
100064964	ONALASKA	WI		07/14/2021		646		(53)			(53)		593	593			
100047628	MAULDIN	SC		11/20/2020		791		(139)			(139)		652	652			
100185558	MYRTLE BEACH	SC		12/20/2024		478		(39)			(39)		438	438			
100184690	BLACKWOOD	NJ		12/17/2024		537		(60)			(60)		477	477			
100074966	SHAWSVILLE	VA		12/01/2021		666		(10)			(10)		656	656			
100024872	DEARBORN HEIGHTS	MI		09/20/2018		300		100			100		400	400			
100176594	BENTON	IL		11/15/2024		170		(26)			(26)		144	144			
100133987	BUFFALO	NY		10/25/2023		225		(14)			(14)		211	211			
100017934	CORPUS CHRISTI	TX		05/22/2018		884		(43)			(43)		841	841			
100025127	ORLANDO	FL		09/20/2018		298		93			93		390	390			
100178064	SAINT PETERSBURG	FL		11/19/2024		461		(54)			(54)		406	406			
100043588	ORLANDO	FL		08/13/2020		445		(42)			(42)		402	402			
100062115	DU BOIS	PA		07/01/2021		876		9			9		885	885			
100115179	BALTIMORE	MD		07/17/2023		249		(17)			(17)		231	231			
100155593	FRISCO	TX		06/18/2024		977		(134)			(134)		843	843			
100081472	SOUTH JORDAN	UT		03/18/2022		1,591		27			27		1,618	1,618			
100091254	DETROIT	MI		01/31/2023		235		(42)			(42)		193	193			
100114027	ORLAND PARK	IL		06/29/2023		133		82			82		216	216			
100110086	SACRAMENTO	CA		06/23/2023		827		(7)			(7)		820	820			
100154560	WEST MONROE	LA		06/14/2024		614		(30)			(30)		584	584			
100174422	LAKE WORTH	FL		10/31/2024		264		(29)			(29)		235	235			
100030200	DAYTONA BEACH	FL		12/20/2018		820		143			143		963	963			
100013196	PHOENIX	AZ		05/25/2017		903		51			51		954	954			
100177973	WESTLAKE	OH		11/19/2024		1,601		(123)			(123)		1,478	1,478			
100134006	CHICAGO	IL		10/25/2023		229		(20)			(20)		209	209			
100164150	BALTIMORE	MD		08/21/2024		168		(3)			(3)		166	166			
100067374	TODO SANTOS	MEX		08/13/2021		1,230							1,230	1,230			
100177738	COLLIERVILLE	TN		11/19/2024		1,790		(193)			(193)		1,596	1,596			
100103149	WEST ALLIS	WI		04/21/2023		(153)		294			294		140	275		135	135
100174480	EVANS	GA		10/31/2024		545		(61)			(61)		484	484			
100018384	FERNLEY	NV		06/27/2018		605		(46)			(46)		559	559			
100060901	BESSEMER	AL		06/01/2021		523		6			6		530	530			
100016411	ATHENS	GA		04/05/2018		660		6			6		665	665			
100064158	CHILI	NY		07/01/2021		1,453		31			31		1,485	1,485			
100147621	SHADYSIDE	OH		04/04/2024		241		(21)			(21)		220	220			
100134545	MISHAWAKA	IN		10/30/2023		216		(30)			(30)		186	186			
100025305	MESA	AZ		09/20/2018		283		62			62		345	345			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053900	CHICAGO	IL		03/23/2021		2,255		(172)			(172)		2,083	2,083			
100126326	TRENTON	NJ		08/30/2023		57		177			177		234	234			
100170431	YORK	PA		10/09/2024		253		(29)			(29)		224	224			
100047422	SACRAMENTO	CA		11/20/2020		2,697		(242)			(242)		2,455	2,455			
100180536	FARMINGTON	NM		11/26/2024		2,068		(101)			(101)		1,967	1,967			
100146253	SAYREVILLE	NJ		03/19/2024		547		(80)			(80)		467	467			
100174483	DIXON	CA		10/31/2024		546		(58)			(58)		488	488			
100184801	SAINT CHARLES	IL		12/17/2024		533		(56)			(56)		477	477			
100160358	JACKSONVILLE	FL		09/06/2024		255		(29)			(29)		226	226			
100184846	KENNESAW	GA		12/17/2024		556		(57)			(57)		499	499			
100184677	CLATSKANIE	OR		12/17/2024		546		(55)			(55)		492	492			
100129807	CARSON CITY	NV		09/27/2023		251		(35)			(35)		216	216			
100155568	KENT	WA		06/18/2024		871		(94)			(94)		776	776			
100146561	TOWNSEND	MA		03/19/2024		261		(31)			(31)		230	230			
100116195	SEABROOK	TX		07/20/2023		332		292			292		624	624			
100060582	MCDONOUGH	GA		06/01/2021		817		9			9		826	826			
100109646	COLLEGE PARK	MD		06/14/2023		929		(65)			(65)		864	864			
100049461	OAK PARK	IL		11/20/2020		202		134			134		336	336			
100167479	MIAMI BEACH	FL		10/31/2024		298		(32)			(32)		266	266			
100126402	BALTIMORE	MD		08/30/2023		255		(9)			(9)		246	246			
100028193	SARASOTA	FL		10/26/2018		1,302		207			207		1,509	1,509			
100012701	HENDERSON	NV		05/25/2017		266		141			141		407	407			
100013665	COMSTOCK PARK	MI		05/25/2017		587		97			97		684	684			
100146131	OVERLAND PARK	KS		03/19/2024		479		(80)			(80)		399	399			
100139084	LAS VEGAS	NV		12/28/2023		229		(18)			(18)		211	211			
100146336	LAWRENCEVILLE	GA		03/19/2024		505		(72)			(72)		432	432			
100100070	MYRTLE BEACH	SC		03/28/2023		151		(32)			(32)		119	119			
100067301	MUSKEGO	WI		08/02/2021		398		24			24		422	422			
100028074	JACKSONVILLE	FL		10/26/2018		634		109			109		743	743			
100019585	SHERWOOD	AR		07/26/2018		581		(40)			(40)		541	541			
100024591	SURPRISE	AZ		09/20/2018		431		70			70		501	501			
100136127	PHOENIX	AZ		12/18/2023		240		(32)			(32)		208	208			
100055836	GEORGETOWN	SC		03/23/2021		1,562		(140)			(140)		1,422	1,422			
100042933	ROSEVILLE	CA		05/28/2020		1,884		97			97		1,981	1,981			
100100277	DES PLAINES	IL		03/24/2023		726		(72)			(72)		654	654			
100177935	BRIGHAM CITY	UT		11/19/2024		844		(73)			(73)		772	772			
100146516	TRACY	CA		03/19/2024		544		(76)			(76)		468	468			
100146449	EUGENE	OR		03/19/2024		185		(26)			(26)		159	159			
100045536	EASTON	PA		11/25/2020		431		(7)			(7)		423	423			
100010676	FARMINGTON HILLS	MI		12/23/2016		1,562		325			325		1,886	1,886			
100060335	SNEADS FERRY	NC		06/01/2021		592		8			8		600	600			
100086604	HALLANDALE BEACH	FL		09/30/2022		191		(22)			(22)		169	169			
100012677	JACKSONVILLE	FL		05/25/2017		441		92			92		533	533			
100100132	HOUSTON	TX		03/28/2023		172		20			20		192	192			
100132738	DAYTONA BEACH	FL		11/03/2023		221		(18)			(18)		202	202			
100068275	TRENTON	NJ		08/25/2021		747		(90)			(90)		656	656			
100078955	OKLAHOMA CITY	OK		02/24/2022		563		11			11		574	574			
100020138	PHOENIX	AZ		07/17/2018		774		(33)			(33)		740	740			
100043251	DES MOINES	IA		08/13/2020		1,279		70			70		1,349	1,349			
100077366	DANVILLE	VA		01/03/2022		2,730		(89)			(89)		2,642	2,642			
100128721	LAKE WORTH	FL		09/21/2023		250		(33)			(33)		216	216			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101576	CHICAGO HEIGHTS	IL		04/26/2023		307		(23)			(23)		284	284			
100146035	ORLANDO	FL		03/19/2024		496		(68)			(68)		428	428			
100044918	ELDORADO	WI		11/19/2020		914		(54)			(54)		859	859			
100109003	ALPINE	CA		05/31/2023		335		(39)			(39)		296	296			
100011943	CHICAGO	IL		03/08/2017		748		53			53		801	801			
100054451	BROKEN ARROW	OK		03/23/2021		462		(75)			(75)		387	387			
100175017	THEODORE	AL		10/31/2024		269		(32)			(32)		237	237			
100079025	OMAHA	NE		02/24/2022		594		(17)			(17)		577	577			
100113816	KENOSHA	WI		06/29/2023		719		486			486		1,205	1,205			
100136832	BINGHAMTON	NY		11/27/2023		280		(15)			(15)		265	265			
100150091	HOUSTON	TX		06/14/2024		262		(30)			(30)		231	231			
100175644	TOLEDO	OH		11/12/2024		249		(26)			(26)		223	223			
100054194	CONCORD	CA		03/23/2021		1,410		(79)			(79)		1,331	1,331			
100079546	HOLLYWOOD	SC		04/08/2022		258		(96)			(96)		162	162			
100155510	FLORENCE	SC		06/18/2024		449		(89)			(89)		360	360			
100014451	DURHAM	ME		09/27/2017		431		56			56		487	487			
100076045	CORPUS CHRISTI	TX		01/07/2022		539		(62)			(62)		477	477			
100102591	MEMPHIS	TN		06/07/2023		269		(75)			(75)		194	194			
100068060	ENNIS	TX		09/23/2021		771		(53)			(53)		718	718			
100177688	RIALTO	CA		11/19/2024		549		(56)			(56)		493	493			
100164873	MORROW	GA		08/26/2024		274		(29)			(29)		244	244			
100018004	COLORADO SPRINGS	CO		05/22/2018		821		(53)			(53)		768	768			
100177826	MEDFORD	OR		11/19/2024		1,486		(105)			(105)		1,382	1,382			
100028014	HENDERSON	NV		10/26/2018		2,167		162			162		2,329	2,329			
100017519	MARYSVILLE	WA		04/26/2018		1,075		2			2		1,078	1,078			
100115276	HENRYETTA	OK		07/17/2023		720		(33)			(33)		687	687			
100063013	NEW CASTLE	DE		07/01/2021		509		(14)			(14)		495	495			
100115274	GALLOWAY	NJ		07/17/2023		232		(22)			(22)		209	209			
100184767	LUGOFF	SC		12/17/2024		855		(64)			(64)		791	791			
100026145	BLUFFTON	SC		09/20/2018		464		5			5		469	469			
100176210	MOUNT EPHRAIM	NJ		12/20/2024		260		(26)			(26)		234	234			
100147112	MEMPHIS	TN		05/08/2024		1,338		(78)			(78)		1,260	1,260			
100146356	BONNE TERRE	MO		03/19/2024		528		(59)			(59)		469	469			
100011059	STUARTS DRAFT	VA		12/23/2016		2,098		146			146		2,244	2,244			
100146071	PONTE VEDRA BEACH	FL		03/19/2024		516		(70)			(70)		445	445			
100043408	MILWAUKEE	WI		08/13/2020		342		68			68		410	410			
100129996	WELLSTON	OK		09/27/2023		255		(12)			(12)		243	243			
100171329	NORWALK	CA		10/16/2024		557		(307)			(307)		250	250			
100173833	MEMPHIS	TN		10/31/2024		280		(35)			(35)		245	245			
100174030	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		270		(36)			(36)		234	234			
100067901	LITTLE ROCK	AR		09/23/2021		584		(62)			(62)		522	522			
100184913	MENIFEE	CA		12/17/2024		533		(49)			(49)		485	485			
100031975	CATHEDRAL CITY	CA		03/29/2019		977		94			94		1,071	1,071			
100047512	SMYRNA	GA		11/20/2020		675		(190)			(190)		485	485			
100063146	BLOOMSBURG	PA		07/01/2021		1,123							1,123	1,123			
100061721	CENTRAL CITY	KY		07/01/2021		549		(1)			(1)		549	549			
100100144	XENIA	OH		03/28/2023		154		(28)			(28)		126	126			
100129997	OKLAHOMA CITY	OK		09/27/2023		254		(11)			(11)		243	243			
100071771	TORRINGTON	CT		10/14/2021		567		(69)			(69)		499	499			
100174392	SUISUN CITY	CA		10/31/2024		669		(59)			(59)		610	610			
100078983	MEMPHIS	TN		02/24/2022		525		(12)			(12)		513	513			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165688	SAINT LOUIS	MO		08/29/2024		251		(23)			(23)		228	228			
100017732	SUNRISE	FL		04/26/2018		1,010		65			65		1,076	1,076			
100184589	WASHINGTONVILLE	NY		12/17/2024		685		(55)			(55)		630	630			
100066722	BEVERLY	NJ		08/02/2021		800		(26)			(26)		774	774			
100025584	TUCSON	AZ		09/20/2018		418		114			114		533	533			
100138976	EWING	NJ		12/21/2023		452		504			504		956	956			
100175874	DAYTONA BEACH	FL		11/12/2024		274		(21)			(21)		253	253			
100155691	FAIRFIELD	CA		06/18/2024		906		(95)			(95)		811	811			
100043190	PAROWAN	UT		05/28/2020		833		188			188		1,021	1,021			
100184556	CLIFFSIDE PARK	NJ		12/17/2024		511		(48)			(48)		463	463			
100177681	SANTEE	CA		11/19/2024		768		(62)			(62)		706	706			
100025221	COLLEGE PARK	MD		09/20/2018		3,140		514			514		3,654	3,654			
100077042	CHARLOTTE	NC		01/03/2022		608		(21)			(21)		587	587			
100164690	RIVERSIDE	CA		08/23/2024		535		(54)			(54)		481	481			
100067248	ALLENTOWN	PA		08/02/2021		924		53			53		977	977			
100101583	SYRACUSE	NY		04/26/2023		319		(22)			(22)		297	297			
100024270	BEECHER	IL		09/20/2018		745		(44)			(44)		701	701			
100029773	SPARKS	NV		10/26/2018		623		29			29		652	652			
100146497	CHULA VISTA	CA		03/19/2024		545		(72)			(72)		472	472			
100043603	BURNSVILLE	MN		08/13/2020		1,978		(137)			(137)		1,841	1,841			
100026053	ORLANDO	FL		09/20/2018		476		233			233		710	710			
100080170	JACKSONVILLE	FL		02/25/2022		464		(80)			(80)		384	384			
100025433	TUCSON	AZ		09/20/2018		1,100		10			10		1,110	1,110			
100181596	MILWAUKEE	WI		12/09/2024		250		9			9		259	259			
100109955	LANSING	IL		06/22/2023		260		(18)			(18)		242	242			
100047305	RICHMOND	CA		11/20/2020		2,419		25			25		2,444	2,444			
100184639	DELTONA	FL		12/17/2024		549		(49)			(49)		500	500			
100146728	COLUMBUS	GA		03/20/2024		270		7			7		277	277			
100019988	LITTLE ELM	TX		07/30/2018		1,094		(24)			(24)		1,070	1,070			
100169397	ONTARIO	CA		09/30/2024		51,618		(1,090)			(1,090)		50,528	50,528			
100114691	HOUSTON	TX		06/29/2023		10,241		128			128		10,369	10,369			
100062038	LEXINGTON	KY		07/01/2021		962		(18)			(18)		944	944			
100057712	BLACKWOOD	NJ		06/30/2021		565		(48)			(48)		517	517			
100141551	HIGHLAND	CA		01/30/2024		256		(15)			(15)		240	240			
100088251	TRENTON	NJ		10/17/2022		281		(26)			(26)		255	255			
100174701	EASTPOINTE	MI		10/31/2024		286		(20)			(20)		266	266			
100067188	HUNTSVILLE	AL		08/02/2021		651		13			13		664	664			
100100045	EDINBURG	TX		03/28/2023		2,179		(299)			(299)		1,880	1,880			
100030958	ARMONA	CA		03/29/2019		1,252		200			200		1,452	1,452			
100145917	CHESTERFIELD	MO		03/19/2024		769		(94)			(94)		674	674			
100024957	LUCERNE	CA		09/20/2018		939		150			150		1,089	1,089			
100064735	IONE	WA		07/14/2021		554		(68)			(68)		486	486			
100112596	MIAMI	FL		06/29/2023		123		426			426		549	549			
100017938	GREENVILLE	TX		05/22/2018		771		(52)			(52)		719	719			
100117270	PHILADELPHIA	PA		07/20/2023		288		2			2		290	290			
100047849	EAST STROUDSBURG	PA		11/20/2020		2,125		(359)			(359)		1,766	1,766			
100135926	KISSIMMEE	FL		11/13/2023		225		(26)			(26)		199	199			
100013154	LAKE WORTH	FL		05/25/2017		330		88			88		417	417			
100177803	BUTLER	NJ		11/19/2024		473		(46)			(46)		427	427			
100062668	SAVANNAH	TN		07/01/2021		623		(17)			(17)		606	606			
100025441	MIAMI	FL		09/20/2018		267		174			174		440	440			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137347	CANTON	OH		12/01/2023		188		(15)			(15)		173	173			
100184860	AURORA	CO		12/17/2024		418		(59)			(59)		359	359			
100078979	MEMPHIS	TN		02/24/2022		529		(12)			(12)		517	517			
100117005	PHOENIX	AZ		07/20/2023		307		161			161		468	468			
100023741	GREENSBORO	NC		09/04/2018		587		(47)			(47)		539	539			
100155378	HAWAIIAN PARADISE PARK	HI		06/18/2024		508		(55)			(55)		453	453			
100079182	GRAND RAPIDS	MI		02/24/2022		515		(23)			(23)		491	491			
100026273	POSEN	IL		09/20/2018		(33)		198			198		165	165			
100043353	MIAMI	FL		08/13/2020		1,034		66			66		1,100	1,100			
100055044	SPRINGFIELD	MA		03/23/2021		457		(58)			(58)		398	398			
100031692	FRESNO	CA		03/29/2019		403		124			124		527	527			
100043898	JACKSONVILLE	FL		08/19/2020		187		(14)			(14)		173	173			
100169261	FRANKLINTON	NC		09/27/2024		269		(29)			(29)		239	239			
100177772	WHITTIER	CA		11/19/2024		913		(62)			(62)		851	851			
100026321	DAVENPORT	FL		09/20/2018		722		167			167		889	889			
100185118	DES MOINES	IA		12/20/2024		274		(24)			(24)		250	250			
100077295	KANSAS CITY	KS		01/03/2022		555		(19)			(19)		536	536			
100155405	DENVER	CO		06/18/2024		614		(99)			(99)		516	516			
100012664	JACKSONVILLE	FL		05/25/2017		516		202			202		718	718			
100155758	FRONT ROYAL	VA		06/18/2024		1,143		(96)			(96)		1,047	1,047			
100063771	KENDALL	NY		07/01/2021		611		30			30		641	641			
100017013	SAN ANTONIO	TX		05/16/2018		607		(42)			(42)		564	564			
100064721	MIAMI	FL		07/14/2021		601		(73)			(73)		529	529			
100013568	RIO RANCHO	NM		05/25/2017		430		118			118		549	549			
100060801	UNION POINT	GA		06/01/2021		825		8			8		833	833			
100172184	KOKOMO	IN		10/17/2024		240		(22)			(22)		219	219			
100162345	PALM CITY	FL		08/06/2024		588		(57)			(57)		531	531			
100042941	EAGLE MOUNTAIN	UT		05/28/2020		5,591		(141)			(141)		5,450	5,450			
100155546	FORT WORTH	TX		06/18/2024		614		(88)			(88)		526	526			
100090050	BALTIMORE	MD		01/13/2023		166		(11)			(11)		155	155			
100057782	MOORESVILLE	NC		06/30/2021		557		(69)			(69)		488	488			
100120790	NEZPERCE	ID		08/25/2023		246		(28)			(28)		218	218			
100155817	SNOHOMISH	WA		06/18/2024		523		(53)			(53)		470	470			
100067345	MOBILE	AL		08/02/2021		535		47			47		582	582			
100043706	CLARKSBURG	MD		08/13/2020		336		(69)			(69)		267	267			
100127212	BETHEL	VT		08/30/2023		330		(48)			(48)		283	283			
100178187	LA VERNE	CA		11/19/2024		559		(48)			(48)		512	512			
100127007	MILLVILLE	NJ		08/30/2023		639		(92)			(92)		547	547			
100072221	PHOENIX	AZ		11/01/2021		601		(84)			(84)		517	517			
100184674	SOUTH JORDAN	UT		12/17/2024		527		(43)			(43)		485	485			
100161779	CHICAGO HEIGHTS	IL		07/31/2024		234		(11)			(11)		224	224			
100064699	SAN ANTONIO	TX		07/14/2021		546		(74)			(74)		473	473			
100164703	SAN PABLO	CA		08/23/2024		560		(49)			(49)		510	510			
100111499	LADERA RANCH	CA		06/29/2023		192		394			394		586	586			
100119670	LANDIS	NC		08/08/2023		249		6			6		255	255			
100174146	MEMPHIS	TN		10/31/2024		269		(36)			(36)		232	232			
100043371	GRAND PRAIRIE	TX		08/13/2020		1,083		(67)			(67)		1,016	1,016			
100111015	WAUKEGAN	IL		06/29/2023		(1,047)		1,325			1,325		278	278			
100070801	LEHIGH ACRES	FL		10/01/2021		816		(22)			(22)		794	794			
100136822	LUBBOCK	TX		11/27/2023		239		(15)			(15)		224	224			
100065492	COPPERAS COVE	TX		07/28/2021		548		(34)			(34)		514	514			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156900	MEMPHIS	TN		06/27/2024		229		(11)			(11)		218	218			
100143471	BRADENTON	FL		02/16/2024		24,078		386			386		24,464	24,464			
100054873	ULYSSES	KS		03/23/2021		(120)		223			223		103	103			
100109824	CHICAGO	IL		06/22/2023		192		14			14		206	206			
100184445	MISSION VIEJO	CA		12/17/2024		583		(44)			(44)		539	539			
100013368	NORTH LAS VEGAS	NV		05/25/2017		565		70			70		635	635			
100111668	HARTVILLE	OH		06/29/2023		1,435		47			47		1,481	1,481			
100012440	VINCENT	AL		04/28/2017		403		277			277		680	680			
100155383	ROYAL OAKS	CA		06/18/2024		566		(57)			(57)		510	510			
100049790	PHOENIX	AZ		11/20/2020		840		(95)			(95)		745	745			
100146307	BOISE	ID		03/19/2024		566		(57)			(57)		509	509			
100146045	LIVERMORE	CA		03/19/2024		516		(62)			(62)		455	455			
100148989	REDMOND	OR		04/17/2024		190		(19)			(19)		171	171			
100031686	PORT ST LUCIE	FL		03/29/2019		562		45			45		607	607			
100061111	STOCKTON	CA		06/01/2021		728		7			7		735	735			
100141740	BALTIMORE	MD		01/30/2024		249		(25)			(25)		225	225			
100101172	WINCHESTER	VA		04/28/2023		368		249			249		617	617			
100047990	ANKENY	IA		11/20/2020		472		(52)			(52)		420	420			
100057848	HOUSTON	TX		06/30/2021		609		(57)			(57)		551	551			
100014495	VICTORIA	TX		09/27/2017		903		(1)			(1)		902	902			
100146504	NORTH CHARLESTON	SC		03/19/2024		602		(62)			(62)		540	540			
100024002	NEW PORT RICHEY	FL		09/10/2018		578		(43)			(43)		535	535			
100053558	CANUTILLO	TX		03/23/2021		2,815		(65)			(65)		2,750	2,750			
100071736	TORRINGTON	CT		10/14/2021		546		(87)			(87)		459	459			
100148992	SPRING BRANCH	TX		04/17/2024		196		(20)			(20)		176	176			
100062179	SAVANNAH	GA		07/01/2021		528		(3)			(3)		525	525			
100184641	PHOENIX	AZ		12/17/2024		380		(36)			(36)		345	345			
100064888	GREER	SC		07/14/2021		576		(54)			(54)		521	521			
100136726	INDEPENDENCE	MO		11/27/2023		71		126			126		197	197			
100030538	ACWORTH	GA		12/20/2018		2,150		(124)			(124)		2,026	2,026			
100071869	ALTON	TX		10/14/2021		556		(86)			(86)		469	469			
100026387	BAKERSFIELD	CA		09/26/2018		624		37			37		661	661			
100023961	REDLANDS	CA		09/10/2018		1,196		(61)			(61)		1,135	1,135			
100111140	DOVER	DE		06/29/2023		199		262			262		461	461			
100068088	SIOUX FALLS	SD		09/23/2021		556		(24)			(24)		532	532			
100184799	BLAUVELT	NY		12/17/2024		366		(16)			(16)		350	350			
100063185	JEFFERSON CITY	TN		07/01/2021		744		(28)			(28)		716	716			
100117039	MEMPHIS	TN		07/20/2023		300		85			85		384	384			
100112137	MINERAL	VA		06/29/2023		771		300			300		1,071	1,071			
100053374	LAKELAND	FL		03/23/2021		2,190		(189)			(189)		2,002	2,002			
100184714	SANTA FE	NM		12/17/2024		566		(40)			(40)		527	527			
100000459	SELMA	CA		09/27/2016		334		81			81		415	415			
100147246	TOLEDO	OH		03/28/2024		241		(11)			(11)		230	230			
100090690	RALEIGH	NC		12/29/2022		237		(16)			(16)		222	222			
100047029	CLEMSON	SC		11/20/2020		758		(49)			(49)		709	709			
100120439	ASHLAND	KY		08/18/2023		297		(20)			(20)		278	278			
100080204	SCHENECTADY	NY		02/25/2022		464		(71)			(71)		394	394			
100139367	WOODRIDGE	IL		12/28/2023		215		(10)			(10)		206	206			
100151780	BROWNSVILLE	TX		05/10/2024		574		(59)			(59)		514	514			
100092050	BUFFALO	NY		02/09/2023		246		(24)			(24)		222	222			
100031498	PORTERVILLE	CA		03/29/2019		511		138			138		650	650			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112117	RHOME	TX		06/29/2023		158							158	158			
100146272	LOVELAND	CO		03/19/2024		530		(59)			(59)		471	471			
100047616	NORTH LAS VEGAS	NV		11/20/2020		462		(115)			(115)		347	347			
100000587	GLENDALE	AZ		09/27/2016		1,604		(22)			(22)		1,582	1,582			
100018229	HACKENSACK	NJ		06/08/2018		571		(26)			(26)		545	545			
100184783	ORLAND PARK	IL		12/17/2024		587		(40)			(40)		547	547			
100054077	SALEM	AL		03/23/2021		161		(61)			(61)		100	100			
100164949	MEMPHIS	TN		08/28/2024		249		(11)			(11)		238	238			
100066720	SEWELL	NJ		08/02/2021		590		(8)			(8)		581	581			
100031096	ALTAMONTE SPRINGS	FL		03/29/2019		457		24			24		481	481			
100044017	TUSCALOOSA	AL		08/19/2020		227		10			10		237	237			
100061864	CLOVER	SC		07/01/2021		1,167		(35)			(35)		1,132	1,132			
100069041	THE COLONY	TX		09/01/2021		790		(18)			(18)		771	771			
100127343	ORLANDO	FL		08/30/2023		1,126		81			81		1,208	1,208			
100062456	MIDWEST CITY	OK		07/01/2021		433		(32)			(32)		401	401			
100030636	NORTH MIAMI	FL		04/09/2019		126		192			192		318	318			
100063055	BEEVILLE	TX		07/01/2021		764		(18)			(18)		745	745			
100026853	PHOENIX	AZ		09/26/2018		405		130			130		535	535			
100081312	FULLERTON	CA		03/18/2022		562		18			18		580	580			
100090368	KANNAPOLIS	NC		02/03/2023		638		(72)			(72)		566	566			
100174455	NAMPA	ID		10/31/2024		1,221		(59)			(59)		1,162	1,162			
100154823	BRANT	NY		07/19/2024		256		(30)			(30)		226	226			
100146311	BROOKS	GA		03/19/2024		498		(53)			(53)		445	445			
100178101	STANWOOD	WA		11/19/2024		636		(100)			(100)		536	536			
100049178	ROUND LAKE BEACH	IL		11/20/2020		586		(26)			(26)		560	560			
100066058	RUTHER GLEN	VA		08/02/2021		533		(13)			(13)		520	520			
100136776	MEMPHIS	TN		11/27/2023		189		(13)			(13)		176	176			
100113672	CAPON BRIDGE	WV		06/29/2023		1,084		574			574		1,659	1,659			
100070797	JENKINS TOWNSHIP	PA		10/01/2021		624		(38)			(38)		587	587			
100070414	TUCSON	AZ		09/23/2021		579		(54)			(54)		524	524			
100175726	LA VERNE	CA		11/12/2024		559		(36)			(36)		523	523			
100028470	MIAMI	FL		10/26/2018		706		83			83		790	790			
100099648	FONTANA	CA		04/06/2023		247		(26)			(26)		220	220			
100184905	MANASSAS	VA		12/17/2024		1,602		(80)			(80)		1,522	1,522			
100011997	TUCSON	AZ		03/08/2017		998		136			136		1,134	1,134			
100184836	OGDEN	UT		12/17/2024		726		(48)			(48)		678	678			
100162029	KISSIMMEE	FL		07/31/2024		393		(14)			(14)		379	379			
100028021	CERES	CA		10/26/2018		2,023		152			152		2,175	2,175			
100064812	JACKSON	TN		07/14/2021		564		(60)			(60)		504	504			
100055003	LEXINGTON	NC		03/23/2021		1,112		(443)			(443)		669	669			
100157740	HUGHSON	CA		07/02/2024		530		(42)			(42)		488	488			
100064512	SAVANNAH	GA		07/01/2021		725		19			19		745	745			
100113776	MACOMB	MI		06/29/2023		210		365			365		576	576			
100066436	SPRINGFIELD	MA		08/02/2021		626		(20)			(20)		606	606			
100130023	ALLENTOWN	PA		09/27/2023		252		(11)			(11)		240	240			
100126911	ST CLAIR SHORES	MI		08/30/2023		1,390		(135)			(135)		1,255	1,255			
100078814	ROCHESTER	NH		02/24/2022		6,659		(128)			(128)		6,531	6,531			
100057764	TULSA	OK		06/30/2021		568		(62)			(62)		506	506			
100049134	WOODSTOCK	GA		11/20/2020		1,546		(64)			(64)		1,483	1,483			
100173959	DETROIT	MI		10/31/2024		621		(53)			(53)		568	568			
100184764	CAROL STREAM	IL		12/17/2024		576		(35)			(35)		541	541			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012948	LAUDERHILL	FL		05/25/2017		567		81			81		648	648			
100113770	DALLAS	TX		06/29/2023		297		27			27		324	324			
100114014	FEDERAL WAY	WA		06/29/2023		85		47			47		132	132			
100078964	LINCOLN	NE		02/24/2022		676		(21)			(21)		656	656			
100173875	PARKER CITY	IN		10/31/2024		249		(34)			(34)		215	215			
100030568	CHARLOTTE	NC		12/20/2018		492		40			40		532	532			
100154854	LAS VEGAS	NV		07/19/2024		280		(22)			(22)		258	258			
100174070	MEMPHIS	TN		10/31/2024		267		(36)			(36)		231	231			
100174088	MEMPHIS	TN		10/31/2024		267		(36)			(36)		231	231			
100146404	LA PLATA	MD		03/19/2024		746		(64)			(64)		682	682			
100143545	PORT HURON	MI		02/21/2024		233		(9)			(9)		224	224			
100175507	PALM BAY	FL		12/23/2024		1,308		(88)			(88)		1,220	1,220			
100020301	MARTINSBURG	WV		07/17/2018		636		(36)			(36)		601	601			
100155852	RINCON	GA		06/18/2024		248		(18)			(18)		230	230			
100174075	ST. LOUIS	MO		10/31/2024		(248)		469			469		222	222			
100113728	LA PUENTE	CA		06/29/2023		378		430			430		808	808			
100032149	STOCKTON	CA		03/29/2019		278		34			34		312	312			
100184552	SANTA CLARITA	CA		12/17/2024		548		(33)			(33)		515	515			
100169232	MIDFIELD	AL		09/27/2024		229		(26)			(26)		202	202			
100140762	COLUMBIA	SC		01/22/2024		217		(6)			(6)		211	211			
100169259	WILKES-BARRE	PA		09/27/2024		235		(27)			(27)		208	208			
100074762	WILLCOX	AZ		12/01/2021		680		(29)			(29)		650	650			
100042965	SACRAMENTO	CA		05/28/2020		1,782		(11)			(11)		1,772	1,772			
100175757	OAKLAND	CA		11/12/2024		556		(33)			(33)		523	523			
100019828	EL PASO	TX		07/26/2018		1,038		(51)			(51)		987	987			
100054009	AUBURN	NY		03/23/2021		338		117			117		455	455			
100050334	TUCSON	AZ		11/20/2020		386		(71)			(71)		315	315			
100061119	CHATTANOOGA	TN		06/01/2021		1,269		10			10		1,278	1,278			
100134053	LUFKIN	TX		10/25/2023		351		(18)			(18)		333	333			
100134057	LUFKIN	TX		10/25/2023		248		(15)			(15)		233	233			
100016396	AMBLER	PA		04/05/2018		900		(21)			(21)		878	878			
100147211	HARRISBURG	PA		03/28/2024		240		(15)			(15)		225	225			
100014490	MINNEAPOLIS	MN		09/27/2017		1,862		124			124		1,986	1,986			
100099841	BROOKSVILLE	FL		02/28/2023		239		(20)			(20)		219	219			
100017871	ANNAPOLIS	MD		05/30/2018		2,106		(102)			(102)		2,004	2,004			
100119764	MILLVILLE	NJ		08/08/2023		282		(14)			(14)		268	268			
100164682	COSTA MESA	CA		08/23/2024		506		(55)			(55)		452	452			
100111882	MARCUS HOOK	PA		06/29/2023		157		375			375		532	532			
100143006	EGG HARBOR TOWNSHIP	NJ		02/12/2024		264		(4)			(4)		260	260			
100184725	HENDERSON	NV		12/17/2024		510		(29)			(29)		481	481			
100047309	CARSON	CA		11/20/2020		2,640		(254)			(254)		2,386	2,386			
100155795	LAS VEGAS	NV		06/18/2024		864		(65)			(65)		799	799			
100130332	BALTIMORE	MD		09/28/2023		229		(36)			(36)		193	193			
100110981	PLYMOUTH MEETING	PA		06/29/2023		198		94			94		292	292			
100025675	HAGERSTOWN	MD		09/20/2018		194		277			277		471	471			
100184600	REDLANDS	CA		12/17/2024		587		(28)			(28)		559	559			
100047216	COLUMBIA CITY	IN		11/20/2020		420		(183)			(183)		237	237			
100050236	NEWBURGH	NY		11/20/2020		692		(151)			(151)		541	541			
100067827	SPRING HILL	FL		09/23/2021		544		(70)			(70)		473	473			
100024552	CICERO	IL		09/20/2018		576		254			254		830	830			
100113518	YORKVILLE	IL		06/29/2023		124		27			27		151	151			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013489	ADELANTO	CA		05/25/2017		842		328			328		1,170	1,170			
100101567	TINLEY PARK	IL		04/26/2023		317		(33)			(33)		285	285			
100143483	BRAWLEY	CA		02/16/2024		243		(18)			(18)		225	225			
100092034	MILLVILLE	NJ		02/09/2023		260		(17)			(17)		243	243			
100062217	EL PASO	TX		07/01/2021		716		(33)			(33)		683	683			
100164686	MORENO VALLEY	CA		08/23/2024		529		(33)			(33)		495	495			
100088181	ST. JOSEPH	MO		10/25/2022		184		(4)			(4)		181	181			
100100236	HIGH POINT	NC		03/17/2023		261		(12)			(12)		249	249			
100067541	COUNCIL BLUFFS	IA		09/23/2021		1,122		(108)			(108)		1,014	1,014			
100026103	ORLANDO	FL		09/20/2018		666		119			119		785	785			
100184689	TUCSON	AZ		12/17/2024		566		(27)			(27)		539	539			
100155416	ELK GROVE	CA		06/18/2024		1,020		(74)			(74)		946	946			
100149982	TORRINGTON	CT		06/07/2024		254		(17)			(17)		237	237			
100126727	TEMPLE	GA		08/30/2023		176		78			78		253	253			
100025512	ELLENWOOD	GA		09/20/2018		1,465		29			29		1,495	1,495			
100167122	MACON	GA		09/13/2024		254		(48)			(48)		206	206			
100116129	MADERA	CA		07/20/2023		1,276		218			218		1,495	1,495			
100130343	HILLSBORO	OR		09/28/2023		578		(18)			(18)		560	560			
100164662	LOS ANGELES (AREA OF PORTER RA	CA		08/23/2024		535		(32)			(32)		503	503			
100140338	ROSHARON	TX		01/18/2024		2,126		(15)			(15)		2,111	2,111			
100109238	MEMPHIS	TN		07/21/2023		253		(22)			(22)		231	231			
100164687	UPPER CHICHESTER	PA		08/23/2024		535		(32)			(32)		503	503			
100152884	BROWNSVILLE	TX		05/22/2024		230		10			10		240	240			
100133962	MINERSVILLE	PA		10/25/2023		189		(14)			(14)		176	176			
100048655	POMPANO BEACH	FL		11/20/2020		392		(68)			(68)		324	324			
100162354	KILLEEN	TX		08/06/2024		564		(44)			(44)		520	520			
100031770	PHOENIX	AZ		03/29/2019		489		75			75		564	564			
100047360	LINCOLN CITY	OR		11/20/2020		396		(123)			(123)		274	274			
100142044	KATY	TX		02/29/2024		248		(18)			(18)		230	230			
100088910	GALLOWAY	NJ		11/15/2022		115		(41)			(41)		74	74			
100048652	CHICAGO RIDGE	IL		11/20/2020		343		105			105		449	449			
100116202	DELTONA	FL		07/20/2023		335		226			226		561	561			
100023478	VIRGINIA BEACH	VA		09/04/2018		620		(48)			(48)		571	571			
100064979	RAVENNA	OH		07/14/2021		565		(46)			(46)		519	519			
100146044	DENTON	TX		03/19/2024		219		(24)			(24)		195	195			
100155451	PHELAN	CA		06/18/2024		135		(23)			(23)		112	112			
100178150	ALLENTOWN	PA		11/19/2024		656		(103)			(103)		553	553			
100175788	EUCLID	OH		11/12/2024		164		(8)			(8)		156	156			
100012338	WAKE FOREST	NC		04/28/2017		750		193			193		943	943			
100011627	WESTON	FL		03/08/2017		1,378		(139)			(139)		1,239	1,239			
100090174	BALTIMORE	MD		01/13/2023		170		(14)			(14)		156	156			
100060651	WESTLAND	MI		06/01/2021		738		7			7		745	745			
100155425	FAIRFIELD TOWNSHIP	OH		06/18/2024		453		(90)			(90)		364	364			
100174440	NORTH SMITHFIELD	RI		10/31/2024		570		(28)			(28)		543	543			
100134918	DETROIT	MI		10/30/2023		211		(16)			(16)		196	196			
100175812	MACON	GA		11/12/2024		258		(16)			(16)		241	241			
100150066	OMAHA	NE		06/14/2024		229		(14)			(14)		215	215			
100079877	ORLANDO	FL		04/25/2022		320		(90)			(90)		229	229			
100014177	REDDING	CA		05/25/2017		849		223			223		1,071	1,071			
100184531	TRIANGLE	VA		12/17/2024		553		(28)			(28)		524	524			
100024536	NORTH LAS VEGAS	NV		09/20/2018		575		226			226		800	800			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111255	CHICAGO HEIGHTS	IL		06/29/2023		1,072		(99)			(99)		972	972			
100114079	MILWAUKEE	WI		06/29/2023		195		320			320		514	514			
100060357	PEARLAND	TX		06/01/2021		600		8			8		608	608			
100030106	NORTH PLAINFIELD	NJ		12/20/2018		491		320			320		811	811			
100174173	BISHOP	TX		10/31/2024		261		(43)			(43)		218	218			
100013380	PORT ST LUCIE	FL		05/25/2017		621		173			173		794	794			
100046338	VINELAND	NJ		11/25/2020		443		163			163		605	605			
100112702	NEWPORT NEWS	VA		06/29/2023		304		258			258		563	563			
100044409	BALTIMORE	MD		11/19/2020		604		(117)			(117)		487	487			
100112552	GONZALES	LA		06/29/2023		282		39			39		321	321			
100166305	BIRMINGHAM	AL		10/23/2024		271		18			18		290	290			
100046313	INDIAN ORCHARD	MA		11/25/2020		589		58			58		647	647			
100136793	COHOES	NY		11/27/2023		189		(16)			(16)		173	173			
100045245	ORLANDO	FL		11/25/2020		430		8			8		438	438			
100154967	RICHMOND	VA		07/19/2024		263		(27)			(27)		236	236			
100026225	COUNTRY CLUB HILLS	IL		09/20/2018		297		249			249		546	546			
100186706	SAN ANTONIO	TX		12/31/2024		252		9			9		260	260			
100113596	RINGWOOD	NJ		06/29/2023		191		381			381		572	572			
100063054	TRENTON	NJ		07/01/2021		1,071		(4)			(4)		1,066	1,066			
100068942	FARMVILLE	NC		09/01/2021		533		(19)			(19)		514	514			
100154819	BATON ROUGE	LA		07/19/2024		303		(75)			(75)		228	228			
100146123	PHOENIX	AZ		03/19/2024		956		(85)			(85)		872	872			
100025793	BATON ROUGE	LA		09/20/2018		367		178			178		545	545			
100079158	TUSCALOOSA	AL		02/24/2022		536		(49)			(49)		487	487			
100184780	NORTHVILLE	MI		12/17/2024		555		(24)			(24)		531	531			
100174487	SAN ANTONIO	TX		10/31/2024		556		(80)			(80)		476	476			
100049075	MORROW	GA		11/20/2020		1,043		(146)			(146)		897	897			
100014526	LAKELAND	FL		09/27/2017		1,267		53			53		1,320	1,320			
100100306	FORT WORTH	TX		03/24/2023		159		(12)			(12)		147	147			
100029487	LAFAYETTE	TN		10/26/2018		557		16			16		573	573			
100086786	EL PASO	TX		10/04/2022		10,862		312			312		11,174	11,174			
100173876	PARKER CITY	IN		10/31/2024		247		(34)			(34)		213	213			
100043764	SALT LAKE CITY	UT		08/13/2020		958		(88)			(88)		870	870			
100029603	PHOENIX	AZ		10/26/2018		278		61			61		338	338			
100111770	TUCSON	AZ		06/29/2023		176		421			421		597	597			
100031547	CHICO	CA		03/29/2019		692		(27)			(27)		664	664			
100088965	ORLANDO	FL		11/15/2022		245		(27)			(27)		218	218			
100068313	LAFAYETTE	IN		08/25/2021		638		(47)			(47)		591	591			
100146496	SANTA CLARITA	CA		03/19/2024		557		(61)			(61)		495	495			
100066572	WARR ACRES	OK		08/02/2021		208		(17)			(17)		191	191			
100045325	BELVIDERE	IL		11/25/2020		2,219		(157)			(157)		2,062	2,062			
100057789	WACO	TX		06/30/2021		564		(59)			(59)		505	505			
100112086	HANOVER	PA		06/29/2023		423		8			8		431	431			
100061331	LEWISBURG	OH		06/01/2021		197		5			5		202	202			
100157741	SAN MARCOS	CA		07/02/2024		1,722		(109)			(109)		1,613	1,613			
100141602	MOAB	UT		01/30/2024		822		(56)			(56)		766	766			
100117650	OCALA	FL		07/20/2023		182		(4)			(4)		178	178			
100011868	RICHMOND	VA		03/08/2017		404		42			42		446	446			
100081232	OKLAHOMA CITY	OK		03/18/2022		542		42			42		584	584			
100024846	FESTUS	MO		09/20/2018		440		92			92		532	532			
100117332	PALMDALE	CA		07/20/2023		413		258			258		671	671			

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100184853	CHANDLER	AZ		12/17/2024		614		(22)			(22)		591	591			
100145885	LOXAHATCHEE	FL		03/19/2024		1,253		(112)			(112)		1,141	1,141			
100031922	GLENDALE	AZ		03/29/2019		651		100			100		751	751			
100111333	POMPANO BEACH	FL		06/29/2023		29		485			485		514	514			
100146077	STOCKTON	CA		03/19/2024		554		(44)			(44)		510	510			
100139001	BALTIMORE	MD		12/21/2023		3,720		(37)			(37)		3,683	3,683			
100019690	SPRINGVILLE	UT		07/26/2018		2,454		(64)			(64)		2,389	2,389			
100177867	TEMECULA	CA		11/19/2024		579		(25)			(25)		553	553			
100107835	SUNRISE	FL		05/19/2023		163		(11)			(11)		152	152			
100112846	LIBERTY	NY		06/29/2023		1,087		(134)			(134)		953	953			
100176131	LANOKA HARBOR	NJ		12/20/2024		375		(11)			(11)		364	364			
100061839	CHEEKTOWAGA	NY		07/01/2021		806		(22)			(22)		785	785			
100112800	MASTIC BEACH	NY		06/29/2023		1,553		314			314		1,867	1,867			
100180670	HOLLYWOOD	FL		11/26/2024		242		(27)			(27)		215	215			
100081389	SPRING LAKE	NC		03/18/2022		1,478		271			271		1,749	1,749			
100017843	MORENO VALLEY	CA		05/30/2018		2,549		(12)			(12)		2,537	2,537			
100060777	MORGANTOWN	WV		06/01/2021		1,692		11			11		1,703	1,703			
100175762	LAS VEGAS	NV		11/12/2024		571		(24)			(24)		547	547			
100017857	FORT WORTH	TX		05/30/2018		600		(48)			(48)		552	552			
100014512	SILVER SPRING	MD		09/27/2017		2,150		(51)			(51)		2,099	2,099			
100155205	DALLAS	TX		07/19/2024		261		(50)			(50)		211	211			
100155203	MESQUITE	TX		07/19/2024		261		(50)			(50)		211	211			
100026167	HOUSTON	TX		09/20/2018		272		84			84		356	356			
100163927	SANDUSKY	MI		10/04/2024		13,885		(407)			(407)		13,478	13,478			
100081035	SAN BRUNO	CA		03/18/2022		572		64			64		635	635			
100111191	WAPPINGERS FALLS	NY		06/29/2023		672		446			446		1,118	1,118			
100136785	RACINE	WI		11/27/2023		206		(10)			(10)		196	196			
100112909	PHOENIX	AZ		06/29/2023		397		55			55		453	453			
100184823	DAWSONVILLE	GA		12/17/2024		408		(20)			(20)		388	388			
100155196	MESQUITE	TX		07/19/2024		260		(49)			(49)		211	211			
100049271	WAYNE	MI		11/20/2020		389		(48)			(48)		341	341			
100185552	HOWE	TX		12/20/2024		266		(8)			(8)		258	258			
100154744	LANCASTER	NY		07/19/2024		282		(14)			(14)		268	268			
100149039	FORT MC COY	FL		04/19/2024		229							229	229			
100047579	MIAMI	FL		11/20/2020		2,473		3			3		2,476	2,476			
100076104	COLUMBUS	OH		01/07/2022		551		(54)			(54)		496	496			
100147105	DURHAM	NC		03/28/2024		242		(76)			(76)		165	165			
100048842	MATTHEWS	NC		11/20/2020		2,110		(188)			(188)		1,922	1,922			
100030373	CIBOLA	TX		12/20/2018		1,917		37			37		1,954	1,954			
100023857	DALLAS	TX		09/10/2018		570		(28)			(28)		541	541			
100025165	NORTH LAUDERDALE	FL		09/20/2018		417		183			183		600	600			
100055425	CHICAGO	IL		03/23/2021		1,383		(106)			(106)		1,278	1,278			
100172723	GEORGETOWN	TX		11/21/2024		1,024		(24)			(24)		999	999			
100149956	MILWAUKEE	WI		06/07/2024		161		1			1		163	163			
100026402	CERES	CA		09/26/2018		1,297		18			18		1,315	1,315			
100013839	QUEEN CREEK	AZ		05/25/2017		423		(2)			(2)		421	421			
100070825	PHILADELPHIA	PA		10/01/2021		1,169		(8)			(8)		1,160	1,160			
100115260	DOLTON	IL		07/17/2023		258		(13)			(13)		245	245			
100086658	PORT SAINT LUCIE	FL		09/30/2022		535		(18)			(18)		517	517			
100099920	LAKE ARIEL	PA		03/28/2023		10,147		(812)			(812)		9,335	9,335			
100184842	WEST UNION	SC		12/17/2024		715		(21)			(21)		694	694			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023312	EAST POINT	GA		08/16/2018		724		(35)			(35)		689	689			
100013345	LANSING	MI		05/25/2017		801		109			109		909	909			
100184388	HIGHLANDS	TX		12/16/2024		161		(1)			(1)		160	160			
100120170	DAYTON	KY		08/14/2023		186		(10)			(10)		176	176			
100117370	LOS ANGELES	CA		07/20/2023		392		148			148		540	540			
100118077	CHARLOTTE	NC		07/20/2023		265		(21)			(21)		244	244			
100146321	STUART	FL		03/19/2024		1,693		(128)			(128)		1,566	1,566			
100108353	JOHNSON CITY	NY		05/25/2023		204		(15)			(15)		188	188			
100062090	TUSCALOOSA	AL		07/01/2021		754		7			7		760	760			
100100830	CHICAGO	IL		04/28/2023		1,272		(6)			(6)		1,266	1,266			
100174419	MOYOCK	NC		10/31/2024		2,187		(145)			(145)		2,042	2,042			
100032159	MANTECA	CA		03/29/2019		1,811		65			65		1,875	1,875			
100173799	PENN HILLS	PA		10/30/2024		252		(65)			(65)		187	187			
100054811	WHITESTONE	NY		03/23/2021		2,258		(294)			(294)		1,964	1,964			
100117279	TUSCALOOSA	AL		07/20/2023		243		(18)			(18)		225	225			
100174461	SAHUARITA	AZ		10/31/2024		573		(15)			(15)		559	559			
100117031	LA PORTE	IN		07/20/2023		314		103			103		417	417			
100146762	DALLAS	TX		03/20/2024		275		(15)			(15)		260	260			
100064855	CLINTON	IL		07/14/2021		574		(56)			(56)		519	519			
100064857	CLINTON	IL		07/14/2021		574		(56)			(56)		519	519			
100064858	CLINTON	IL		07/14/2021		574		(56)			(56)		519	519			
100064860	CLINTON	IL		07/14/2021		574		(56)			(56)		519	519			
100064861	CLINTON	IL		07/14/2021		574		(56)			(56)		519	519			
100113585	FLORENCE	AZ		06/29/2023		186		392			392		578	578			
100054775	CLEVELAND	OH		03/23/2021		322		(105)			(105)		216	216			
100100288	DELRAY BEACH	FL		03/24/2023		249		(16)			(16)		232	232			
100011252	WOODBURN	OR		01/27/2017		(160)		1,185			1,185		1,025	1,025			
100127694	LAS VEGAS	NV		09/08/2023		367		(13)			(13)		354	354			
100111008	PALMETTO	FL		06/29/2023		1,270		253			253		1,524	1,524			
100112506	CLEVELAND	OH		06/29/2023		413		540			540		953	953			
100108491	BALTIMORE	MD		05/25/2023		254		(15)			(15)		238	238			
100184947	SIMI VALLEY	CA		12/17/2024		885		(99)			(99)		787	787			
100112407	HIGHLAND	IL		06/29/2023		372		92			92		464	464			
100101861	WEST PALM BEACH	FL		04/06/2023		231		(15)			(15)		217	217			
100103202	EVANSVILLE	IN		04/21/2023		210		(13)			(13)		196	196			
100014518	SYKESVILLE	MD		09/27/2017		1,412		(35)			(35)		1,377	1,377			
100044628	TUJUNGA	CA		11/19/2020		535		(30)			(30)		506	506			
100128778	BELLAIRE	MI		09/21/2023		406		(88)			(88)		319	319			
100010904	LEMON GROVE	CA		12/23/2016		588		393			393		982	982			
100065144	WARNER ROBINS	GA		07/14/2021		593		(32)			(32)		560	560			
100068285	NORTH MYRTLE BEACH	SC		08/25/2021		508		(59)			(59)		449	449			
100139155	PHILADELPHIA	PA		12/28/2023		199		(8)			(8)		190	190			
100128497	LAS VEGAS	NV		09/15/2023		258		(14)			(14)		245	245			
100088831	NAPLES	FL		11/15/2022		175		(18)			(18)		157	157			
100178073	VIRGINIA BEACH	VA		11/19/2024		1,254		(34)			(34)		1,220	1,220			
100141911	UPPER DARBY	PA		03/27/2024		494		(23)			(23)		472	472			
100112108	VINELAND	NJ		06/29/2023		164		491			491		655	655			
100062894	WEST SENECA	NY		07/01/2021		520							521	521			
100025519	LAKE IN THE HILLS	IL		09/20/2018		356		381			381		737	737			
100012091	CLEARWATER	FL		03/08/2017		420		94			94		514	514			
100114332	NEWBURG	MO		06/29/2023		375		99			99		473	473			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127928	LOUISVILLE	KY		09/08/2023		525		23			23		548	548			
100109968	CLEVELAND	OH		06/22/2023		156		(10)			(10)		147	147			
100060935	HAMPTON	VA		06/01/2021		758		7			7		766	766			
100057579	SAN ANTONIO	TX		06/30/2021		554		(59)			(59)		495	495			
100088901	GRIFFIN	GA		11/15/2022		181		1			1		182	182			
100018068	TEMPE	AZ		06/08/2018		1,341		(68)			(68)		1,273	1,273			
100028150	MONROE	NY		10/26/2018		327		60			60		388	388			
100030368	ROSEVILLE	MN		12/20/2018		1,586		38			38		1,625	1,625			
100068393	EASTON	PA		08/25/2021		615		(82)			(82)		533	533			
100184443	LONG BEACH	CA		12/17/2024		541		(10)			(10)		531	531			
100055101	PHILADELPHIA	PA		03/23/2021		943		(146)			(146)		797	797			
100046815	MARIETTA	GA		11/20/2020		2,085		(578)			(578)		1,507	1,507			
100066024	BAY SHORE	NY		08/02/2021		890		(13)			(13)		877	877			
100065601	CHICAGO	IL		07/28/2021		511		(56)			(56)		455	455			
100116382	DOLTON	IL		07/20/2023		254		45			45		299	299			
100064540	CINCINNATI	OH		07/01/2021		237		(14)			(14)		223	223			
100072529	REDFORD	MI		11/01/2021		713		(34)			(34)		679	679			
100068310	LAFAYETTE	IN		08/25/2021		479		(14)			(14)		465	465			
100174522	YORK	PA		10/31/2024		137		(35)			(35)		102	102			
100184828	HAMPTON	NJ		12/17/2024		2,340		(20)			(20)		2,320	2,320			
100175763	CAPE MAY	NJ		11/12/2024		1,362		(18)			(18)		1,344	1,344			
100062950	LAFAYETTE	GA		07/01/2021		767		(23)			(23)		745	745			
100174957	PITTSBURGH	PA		10/31/2024		235		(28)			(28)		207	207			
100103111	GARFIELD HEIGHTS	OH		04/21/2023		224		(11)			(11)		213	213			
100090667	JACKSONVILLE	FL		12/29/2022		232		(14)			(14)		218	218			
100050323	PHOENIX	AZ		11/20/2020		889		(219)			(219)		670	670			
100084621	CONWAY	SC		08/02/2022		383		(29)			(29)		354	354			
100109841	ST. LOUIS	MO		06/22/2023		912		(43)			(43)		869	869			
100061187	LIMA	OH		06/01/2021		700		7			7		706	706			
100084761	MYRTLE BEACH	SC		08/02/2022		209		(56)			(56)		153	153			
100070760	NAMPA	ID		10/01/2021		629		(1)			(1)		628	628			
100153457	SHARON HILL	PA		05/30/2024		190		(16)			(16)		174	174			
100112391	CHICAGO	IL		06/29/2023		94		325			325		419	419			
100114501	NAMPA	ID		06/29/2023		1,262		60			60		1,322	1,322			
100049294	COSTA MESA	CA		11/20/2020		2,409		(90)			(90)		2,319	2,319			
100062968	PHILADELPHIA	PA		07/01/2021		765		(21)			(21)		744	744			
100153425	TUSKEGEE	AL		05/30/2024		215		(10)			(10)		205	205			
100138215	BUFORD	GA		12/14/2023		182		26			26		208	208			
100126360	LOUISVILLE	KY		08/30/2023		(3,854)		177			177		(3,677)	13		3,689	3,689
100030080	EL MIRAGE	AZ		12/20/2018		469		49			49		518	518			
100012708	NORTH LAS VEGAS	NV		05/25/2017		397		130			130		527	527			
100046828	HILTON HEAD ISLAND	SC		11/20/2020		398		(210)			(210)		188	188			
100076157	COLUMBIA	SC		01/07/2022		539		(46)			(46)		493	493			
100155166	CAPE CORAL	FL		07/19/2024		278		(8)			(8)		270	270			
100155960	RIVERTON	UT		06/18/2024		248		(5)			(5)		243	243			
100084684	LAKELAND	FL		08/02/2022		223		(22)			(22)		201	201			
100054513	CATAWBA	NC		03/23/2021		519		(50)			(50)		469	469			
100174117	MONROEVILLE	PA		10/31/2024		256		(35)			(35)		221	221			
100169213	INDIANAPOLIS	IN		09/27/2024		559		(39)			(39)		520	520			
100114026	ELMWOOD PARK	NJ		06/29/2023		158		458			458		617	617			
100184941	VILLAS	NJ		12/17/2024		525		(60)			(60)		465	465			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177860	PLYMOUTH	MI		11/19/2024		1,756		(163)			(163)		1,593	1,593			
100161865	BALTIMORE	MD		07/31/2024		212		(8)			(8)		204	204			
100048854	CHICAGO	IL		11/20/2020		856		(162)			(162)		694	694			
100066052	SEAGOVILLE	TX		08/02/2021		1,117		(87)			(87)		1,031	1,031			
100155556	LAKELAND	FL		06/18/2024		462		(75)			(75)		387	387			
100060568	OMAHA	NE		06/01/2021		819		8			8		827	827			
100131864	MYRTLE BEACH	SC		10/06/2023		247		(26)			(26)		221	221			
100127234	ALEXANDRIA	VA		08/30/2023		3,046		943			943		3,989	3,989			
100048773	SAINT PAUL	MN		11/20/2020		1,403		(10)			(10)		1,392	1,392			
100047086	AZTEC	NM		11/20/2020		404		(236)			(236)		167	167			
100136810	DAYTON	OH		11/27/2023		180		(14)			(14)		167	167			
100060580	ALLEN PARK	MI		06/01/2021		775		8			8		783	783			
100028135	PHOENIX	AZ		10/26/2018		337		37			37		374	374			
100060948	WESLACO	TX		06/01/2021		747		7			7		754	754			
100076135	WAYNE	MI		01/07/2022		546		(60)			(60)		487	487			
100175871	LEESBURG	FL		11/12/2024		251		(28)			(28)		223	223			
100139086	BUHL	ID		12/28/2023		1,129		(133)			(133)		996	996			
100025939	LAKELAND	FL		09/20/2018		438		88			88		527	527			
100090026	CLEVELAND	OH		01/13/2023		320		(20)			(20)		299	299			
100019593	PENSACOLA	FL		07/26/2018		594		(23)			(23)		571	571			
100072544	PHOENIX	AZ		11/01/2021		700		(26)			(26)		674	674			
100029006	CANTON	OH		10/26/2018		314		131			131		445	445			
100099554	CHATTANOOGA	TN		02/17/2023		206							207	207			
100060897	NASHVILLE	TN		06/01/2021		492		6			6		498	498			
100018439	DALLAS	OR		06/27/2018		1,055		(52)			(52)		1,003	1,003			
100060314	CHESAPEAKE	VA		06/25/2021		561		(37)			(37)		524	524			
100046246	TALLAHASSEE	FL		11/25/2020		522		(4)			(4)		518	518			
100127295	LAWRENCEBURG	KY		08/30/2023		163		442			442		605	605			
100117042	SPRINGFIELD	GA		07/20/2023		332		157			157		489	489			
100136775	CLEVELAND	OH		11/27/2023		129		38			38		167	167			
100101139	ALLENTOWN	PA		04/28/2023		362		230			230		592	592			
100071841	TUCSON	AZ		10/14/2021		563		(74)			(74)		488	488			
100048118	LANHAM	MD		11/20/2020		489		(95)			(95)		394	394			
100118075	PFLUGERVILLE	TX		07/20/2023		279		(18)			(18)		261	261			
100113264	CLINTON TOWNSHIP	MI		06/29/2023		178		400			400		578	578			
100063052	COATESVILLE	PA		07/01/2021		540		(15)			(15)		525	525			
100076125	HARRISBURG	PA		01/07/2022		545		(54)			(54)		491	491			
100013359	LARGO	FL		05/25/2017		273		99			99		372	372			
100054254	CHICAGO	IL		03/23/2021		1,468		(20)			(20)		1,448	1,448			
100063636	GATES	NY		07/01/2021		1,095		(3)			(3)		1,092	1,092			
100127308	RIVERBANK	CA		08/30/2023		190		372			372		562	562			
100050277	HIALEAH	FL		11/20/2020		686		(98)			(98)		588	588			
100061249	KANSAS CITY	MO		06/01/2021		600		6			6		606	606			
100061202	LOUISVILLE	KY		06/01/2021		782		8			8		791	791			
100028724	HOLIDAY	FL		10/26/2018		336		130			130		466	466			
100132399	MEMPHIS	TN		11/03/2023		236		29			29		265	265			
100070633	TULSA	OK		10/01/2021		1,165		(52)			(52)		1,113	1,113			
100119835	GARY	IN		08/08/2023		222		(12)			(12)		210	210			
100064750	COLUMBIA	MO		07/14/2021		557		(64)			(64)		492	492			
100174509	WORTH	IL		10/31/2024		204		(41)			(41)		164	164			
100061089	BAYTOWN	TX		06/01/2021		764		7			7		772	772			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147104	WALLINGFORD	PA		03/28/2024		433		(115)			(115)		319	319			
100109235	CHICAGO	IL		07/21/2023		574		(48)			(48)		526	526			
100119688	TRENTON	NJ		08/08/2023		121		82			82		202	202			
100161544	AUBURN	AL		07/30/2024		28,508		(228)			(228)		28,280	28,280			
100128429	NORTH MIAMI BEACH	FL		09/15/2023		264		(8)			(8)		256	256			
100011996	GREENSBORO	NC		03/08/2017		652		86			86		738	738			
100148977	JURAPA VALLEY (MIRA LOMA AREA	CA		04/17/2024		4,702		(166)			(166)		4,536	4,536			
100024778	PARMA HEIGHTS	OH		09/20/2018		383		13			13		396	396			
100061192	DENHAM SPRINGS	LA		06/01/2021		682		7			7		689	689			
100027032	OXNARD	CA		09/26/2018		212		1,861			1,861		2,074	2,074			
100060969	CLARKSVILLE	TN		06/01/2021		521		6			6		527	527			
100117003	MEMPHIS	TN		07/20/2023		317		150			150		467	467			
100116271	BRONX	NY		07/20/2023		3,891		45			45		3,936	3,936			
100011998	BELMONT	OH		03/08/2017		540		154			154		693	693			
100126868	SICKLERVILLE	NJ		08/30/2023		187		225			225		412	412			
100174412	GREEN BROOK	NJ		10/31/2024		21,886		(465)			(465)		21,421	21,421			
100077251	PALM BAY	FL		01/03/2022		277		(3)			(3)		274	274			
100184602	NORTH CHESTERFIELD	VA		12/17/2024		565		(30)			(30)		535	535			
100067184	ORLANDO	FL		08/02/2021		936		47			47		984	984			
100076223	GENOA	IL		01/07/2022		1,068		(70)			(70)		998	998			
100014078	ODENVILLE	AL		05/25/2017		663		36			36		699	699			
100174150	HOUSTON	TX		10/31/2024		244		(26)			(26)		218	218			
100111067	WEST BEND	WI		06/29/2023		1,036		(133)			(133)		903	903			
100011710	PETERSBURG	VA		03/08/2017		588		343			343		931	931			
100027809	CHARLOTTE	NC		10/26/2018		280		49			49		329	329			
100043203	DUNCANVILLE	TX		08/13/2020		297		(65)			(65)		232	232			
100141363	HOUSTON	TX		01/30/2024		9,600		(558)			(558)		9,042	9,042			
100155616	CHESTERFIELD	VA		06/18/2024		461		(105)			(105)		356	356			
100167018	DETROIT	MI		09/13/2024		297		(71)			(71)		226	226			
100067178	PALM BAY	FL		08/02/2021		563		35			35		598	598			
100053574	BRIDGEVILLE	PA		03/23/2021		2,080		(154)			(154)		1,926	1,926			
100044207	GLENPOOL	OK		08/19/2020		176		64			64		240	240			
100112324	HAWLEY	PA		06/29/2023		1,409		49			49		1,458	1,458			
100126862	MERRICK	NY		08/30/2023		543		22			22		565	565			
100087996	SYRACUSE	IN		10/25/2022		186		(11)			(11)		174	174			
100012454	APOPKA	FL		04/28/2017		847		248			248		1,095	1,095			
100115261	DOLTON	IL		07/17/2023		246		(10)			(10)		236	236			
100061182	ROCKFORD	IL		06/01/2021		705		7			7		712	712			
100138118	NORTH MIAMI BEACH	FL		12/14/2023		220		(9)			(9)		211	211			
100011543	BALTIMORE	MD		03/08/2017		225		385			385		609	609			
100103798	ARCHDALE	NC		05/10/2023		245		(17)			(17)		228	228			
100074612	CONVERSE	TX		12/01/2021		955		(26)			(26)		929	929			
100167145	MUNCIE	IN		09/13/2024		248		(47)			(47)		201	201			
100011006	LINCOLN PARK	MI		12/23/2016		2,243		(112)			(112)		2,131	2,131			
100112048	SKOKIE	IL		06/29/2023		383		389			389		772	772			
100026264	TUCSON	AZ		09/20/2018		250		144			144		393	393			
100146152	OAK GROVE	MO		03/19/2024		811		(90)			(90)		720	720			
100046540	ROCHELLE	IL		11/25/2020		789		67			67		856	856			
100016499	GREER	SC		04/10/2018		595		(18)			(18)		576	576			
100047125	HIALEAH	FL		11/20/2020		508		(94)			(94)		414	414			
100054228	LAS VEGAS	NV		03/23/2021		376		(43)			(43)		333	333			

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100108358	AKRON	OH		05/25/2023		235		(18)			(18)		218	218			
100167109	CHARLOTTE	NC		09/13/2024		264		(55)			(55)		209	209			
100149738	SHARON HILL	PA		04/26/2024		203		(12)			(12)		192	192			
100065820	GREENBELT	MD		07/23/2021		435		(43)			(43)		392	392			
100129898	CLEVELAND	OH		09/27/2023		196		(15)			(15)		182	182			
100181563	GARFIELD HEIGHTS	OH		12/09/2024		148		(13)			(13)		135	135			
100055341	NEW BRITAIN	CT		03/23/2021		471		(76)			(76)		396	396			
100084647	INDIANAPOLIS	IN		08/02/2022		270		(71)			(71)		199	199			
100013786	ROGERS	AR		05/25/2017		393		52			52		445	445			
100067830	GREENVILLE	NC		09/23/2021		532		(72)			(72)		459	459			
100011914	JACKSONVILLE	FL		03/08/2017		373		182			182		555	555			
100114170	HOWARD CITY	MI		06/29/2023		281		153			153		434	434			
100082595	GUTHRIE	OK		04/14/2022		496		(31)			(31)		465	465			
100064167	GRANDVIEW	MO		07/01/2021		935		29			29		965	965			
100062728	ASHLAND	NE		07/01/2021		800		(7)			(7)		793	793			
100067613	WEEMS	VA		09/23/2021		891		(89)			(89)		802	802			
100060785	DECATUR	AL		06/01/2021		858		8			8		865	865			
100116189	SACRAMENTO	CA		07/20/2023		386		259			259		645	645			
100064833	HAZELWOOD	MO		07/14/2021		545		(56)			(56)		489	489			
100113073	CHICAGO	IL		06/29/2023		680		885			885		1,565	1,565			
100131691	HERMITAGE	TN		10/06/2023		3,486		338			338		3,824	3,824			
100117362	KATY	TX		07/20/2023		967		712			712		1,679	1,679			
100175424	MAUMELLE	AR		12/23/2024		238		(24)			(24)		214	214			
100172662	YOUNGSTOWN	OH		11/21/2024		298		5			5		303	303			
100146119	HOMESTEAD	FL		03/19/2024		540		(5)			(5)		535	535			
100146560	FLORISSANT	MO		03/19/2024		395		(71)			(71)		324	324			
100161818	ZANESVILLE	OH		07/31/2024		224		(12)			(12)		212	212			
100079215	WASHINGTON	DC		02/24/2022		351		(31)			(31)		320	320			
100164352	SAINT AUGUSTINE	FL		08/21/2024		4,857		(288)			(288)		4,569	4,569			
100025475	PEARLAND	TX		09/20/2018		1,357		147			147		1,504	1,504			
100047295	LEAVENWORTH	KS		11/20/2020		362		(168)			(168)		194	194			
100026303	PHOENIX	AZ		09/20/2018		523		35			35		558	558			
100024966	PORT SAINT LUCIE	FL		09/20/2018		294		59			59		353	353			
100078989	SAINT LOUIS	MO		02/24/2022		1,038		(27)			(27)		1,011	1,011			
100135142	PASADENA	TX		11/03/2023		1,645		(32)			(32)		1,613	1,613			
100016501	COLORADO SPRINGS	CO		04/10/2018		808		(45)			(45)		763	763			
100023329	PEORIA	AZ		08/16/2018		1,755		(75)			(75)		1,680	1,680			
100071780	IRMO	SC		10/14/2021		550		(61)			(61)		488	488			
100061252	CHICKASAW	AL		06/01/2021		910		8			8		917	917			
100177864	WEST VALLEY CITY	UT		11/19/2024		440		(76)			(76)		364	364			
100070491	WEST MIFFLIN	PA		09/23/2021		532		(79)			(79)		453	453			
100129895	CLEVELAND	OH		09/27/2023		193		(12)			(12)		181	181			
100053790	ABERDEEN	SD		03/23/2021		235		(85)			(85)		150	150			
100012299	WESLACO	TX		04/28/2017		749		187			187		936	936			
100011007	WASHINGTON	DC		12/23/2016		1,228		(124)			(124)		1,104	1,104			
100119758	FLORISSANT	MO		08/08/2023		224		(13)			(13)		210	210			
100063330	LOUISVILLE	KY		07/01/2021		735		(18)			(18)		717	717			
100011022	BALTIMORE	MD		12/23/2016		459		107			107		566	566			
100116274	HOPWOOD	PA		07/20/2023		327		55			55		382	382			
100063036	INDIANAPOLIS	IN		07/01/2021		764		(1)			(1)		763	763			
100062176	DULUTH	MN		07/01/2021		773		3			3		775	775			

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100064722	BRADLEY	ME		07/14/2021		551		(68)			(68)		483	483			
100064111	MONTGOMERY	AL		07/01/2021		591		2			2		593	593			
100111429	VALLEY STREAM	NY		06/29/2023		240		212			212		452	452			
100076052	LUMBERTON	TX		01/07/2022		494		(48)			(48)		446	446			
100014466	ATLANTA	GA		09/27/2017		269		73			73		342	342			
100101100	RICHMOND	VA		04/28/2023		322		28			28		350	350			
100011613	ANSONIA	CT		03/08/2017		1,658		1,027			1,027		2,685	2,685			
100013452	OCALA	FL		05/25/2017		509		179			179		689	689			
100048608	OAK PARK	MI		11/20/2020		304		(156)			(156)		149	149			
100025150	BRADENTON	FL		09/20/2018		534		120			120		654	654			
100055454	RACINE	WI		03/23/2021		261		(96)			(96)		165	165			
100026517	LOMPOC	CA		09/26/2018		43		769			769		812	812			
100050176	LAWRENCEVILLE	GA		11/20/2020		2,836		(146)			(146)		2,691	2,691			
100167112	KINGSVILLE	TX		09/13/2024		268		(39)			(39)		229	229			
100174105	DETROIT	MI		10/31/2024		266		(36)			(36)		231	231			
100013317	DELAND	FL		05/25/2017		250		124			124		374	374			
100030044	GREENWOOD	MO		12/20/2018		1,338		(35)			(35)		1,304	1,304			
100063200	HUTCHINSON	MN		07/01/2021		225		(1)			(1)		224	224			
100049340	PLEASANTVILLE	NJ		11/20/2020		408		11			11		419	419			
100154748	RIVERSIDE	CA		07/19/2024		382		(51)			(51)		331	331			
100023397	CLOQUET	MN		08/16/2018		2,638		(131)			(131)		2,506	2,506			
100060351	GORDO	AL		06/01/2021		684		8			8		692	692			
100061931	PITTSBURGH	PA		07/01/2021		722		(36)			(36)		686	686			
100018259	KENNEDALE	TX		06/27/2018		760		(39)			(39)		722	722			
100045998	BRISTOL	CT		11/25/2020		1,063		264			264		1,326	1,326			
100026232	MINNEAPOLIS	MN		09/20/2018		123		46			46		169	169			
100017942	WEST ALLIS	WI		05/22/2018		783		(50)			(50)		733	733			
100091488	BROOKLYN	NY		01/20/2023		1,676		(1,387)			(1,387)		290	290			
100055265	ROCK HILL	SC		03/23/2021		305		(95)			(95)		210	210			
100089097	EASLEY	SC		01/06/2023		574		(30)			(30)		544	544			
100063274	OCALA	FL		07/01/2021		697		(16)			(16)		681	681			
100013339	FONTANA	CA		05/25/2017		1,587		1,447			1,447		3,034	3,034			
100000224	HOUSTON	TX		09/27/2016		1,034		(140)			(140)		894	894			
100090248	PENSACOLA	FL		01/13/2023		141		(41)			(41)		100	100			
100055658	BALTIMORE	MD		03/23/2021		1,878		(59)			(59)		1,819	1,819			
100055778	CENTER LINE	MI		03/23/2021		485		(77)			(77)		408	408			
100079568	DEERFIELD BEACH	FL		04/25/2022		1,293		(166)			(166)		1,126	1,126			
100019777	BOISE	ID		07/26/2018		756		(62)			(62)		694	694			
100028540	HIALEAH	FL		10/26/2018		594		92			92		686	686			
100075732	OCALA	FL		12/01/2021		575		(5)			(5)		570	570			
100048036	CANTON	NC		11/20/2020		411		(47)			(47)		364	364			
100112691	TROUTMAN	NC		06/29/2023		142		28			28		169	169			
100130384	ARCADIA	FL		09/28/2023		609		(96)			(96)		513	513			
100116068	LAUDERHILL	FL		07/20/2023		181		(16)			(16)		165	165			
100141422	ROCKFORD	IL		01/30/2024		190		(31)			(31)		158	158			
100046674	CHARDON	OH		11/25/2020		1,570		(262)			(262)		1,308	1,308			
100055140	GLENDALE	AZ		03/23/2021		956		(202)			(202)		753	753			
100032118	RIVERSIDE	CA		03/29/2019		549		20			20		569	569			
100117019	JACKSON	TN		07/20/2023		313		147			147		460	460			
100118047	SCRANTON	PA		07/20/2023		328		319			319		647	647			
100030136	JERSEY CITY	NJ		12/20/2018		1,826		148			148		1,974	1,974			

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100045053	MEMPHIS	TN		11/19/2020		(30)		342			342		312	312			
100100287	LINDENWOLD	NJ		03/24/2023		3,236		(252)			(252)		2,984	2,984			
100063434	ATHENS	GA		07/01/2021		868		(6)			(6)		862	862			
100184584	SHENOROCK	NY		12/17/2024		330		(40)			(40)		290	290			
100118069	ALTAMONTE SPRINGS	FL		07/20/2023		303		(17)			(17)		286	286			
100174469	ACAMPO	CA		10/31/2024		891		(72)			(72)		819	819			
100132393	MEMPHIS	TN		11/03/2023		234		28			28		262	262			
100167106	DEARBORN HEIGHTS	MI		09/13/2024		247		(34)			(34)		213	213			
100024437	ROCHELLE	VA		09/20/2018		358		104			104		463	463			
100111999	NORRISTOWN	PA		06/29/2023		221		171			171		392	392			
100031987	BAKERSFIELD	CA		03/29/2019		385		104			104		489	489			
100126907	POUGHKEEPSIE	NY		08/30/2023		7,989		843			843		8,832	8,832			
100099965	SUN CITY	AZ		03/28/2023		168		1			1		169	169			
100012847	SUMPTER TOWNSHIP	MI		05/25/2017		283		92			92		375	375			
100083037	CICERO	IL		05/11/2022		245		(27)			(27)		218	218			
100045305	LADY LAKE	FL		11/25/2020		320		36			36		355	355			
100129950	HOUMA	LA		09/27/2023		555		(21)			(21)		534	534			
100169263	GLASSPORT	PA		09/27/2024		198		(24)			(24)		175	175			
100169265	BINGHAMTON	NY		09/27/2024		201		(24)			(24)		177	177			
100054043	SAINT LOUIS	MO		03/23/2021		432		(41)			(41)		390	390			
100169249	CHICAGO	IL		09/27/2024		204		(24)			(24)		180	180			
100099785	ENDICOTT	NY		02/28/2023		215		(11)			(11)		204	204			
100010957	MIAMI	FL		12/23/2016		1,278		7			7		1,285	1,285			
100012045	CLEARWATER	FL		03/08/2017		589		37			37		625	625			
100048097	JONESBORO	GA		11/20/2020		3,268		(346)			(346)		2,922	2,922			
100013171	TWENTYNINE PALMS	CA		05/25/2017		370		82			82		452	452			
100169248	CHICAGO	IL		09/27/2024		216		(25)			(25)		191	191			
100063108	LEWISTON	NY		07/01/2021		261		(2)			(2)		259	259			
100181552	GARFIELD HEIGHTS	OH		12/09/2024		196		(17)			(17)		179	179			
100114058	GROSSE POINTE	MI		06/29/2023		138		32			32		169	169			
100169250	GARY	IN		09/27/2024		239		(27)			(27)		213	213			
100023345	HACKETTSTOWN	NJ		08/16/2018		935		(40)			(40)		896	896			
100108411	TRENTON	NJ		05/25/2023		223		(11)			(11)		212	212			
100131694	MARIETTA	GA		10/06/2023		228		3			3		231	231			
100060825	CHATSWORTH	GA		06/01/2021		720		7			7		727	727			
100111053	COHOES	NY		06/29/2023		84		158			158		242	242			
100086365	VIRGINIA BEACH	VA		09/23/2022		263		(5)			(5)		259	259			
100026091	PHOENIX	AZ		09/20/2018		705		317			317		1,023	1,023			
100068288	INGLESIDE	IL		08/25/2021		483		(42)			(42)		441	441			
100060341	PORTAGE	IN		06/01/2021		500		9			9		509	509			
100018031	VISALIA	CA		05/22/2018		1,307		(35)			(35)		1,272	1,272			
100029704	RENO	NV		10/26/2018		415		(6)			(6)		409	409			
100081318	HINESVILLE	GA		03/18/2022		541		31			31		572	572			
100146616	LACKAWAXEN	PA		03/20/2024		259		8			8		267	267			
100013237	EL CENTRO	CA		05/25/2017		253		347			347		600	600			
100088261	WILMINGTON	DE		10/17/2022		238		(11)			(11)		227	227			
100013745	ARVIN	CA		05/25/2017		347		(17)			(17)		330	330			
100078944	CENTER POINT	AL		02/24/2022		514		(12)			(12)		502	502			
100024577	WEST CHICAGO	IL		09/20/2018		199		218			218		417	417			
100013194	CHICAGO	IL		05/25/2017		563		177			177		740	740			
100043092	NASHVILLE	TN		05/28/2020		1,321		(59)			(59)		1,262	1,262			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067837	FORT WAYNE	IN		09/23/2021		534		(71)			(71)		463	463			
100049149	BEAVERTON	OR		11/20/2020		1,284		(192)			(192)		1,092	1,092			
100025926	MESA	AZ		09/20/2018		526		35			35		561	561			
100076143	NOGALES	AZ		01/07/2022		531		(45)			(45)		487	487			
100178200	SAN BERNARDINO	CA		11/19/2024		483		(81)			(81)		401	401			
100053394	MOBILE	AL		03/23/2021		1,179		(290)			(290)		889	889			
100114045	NORTH HOLLYWOOD	CA		06/29/2023		600		157			157		757	757			
100043159	GUILFORD	IN		05/28/2020		236		11			11		248	248			
100112775	CONYERS	GA		06/29/2023		1,115		(71)			(71)		1,044	1,044			
100071118	EI DORADO	AR		10/01/2021		493		(10)			(10)		484	484			
100089100	EASLEY	SC		01/06/2023		752		(51)			(51)		700	700			
100030472	BRONX	NY		12/20/2018		1,285		(33)			(33)		1,252	1,252			
100013113	ARNOLD	MO		05/25/2017		306		63			63		369	369			
100065655	BIRDSBORO	PA		07/28/2021		489		(40)			(40)		449	449			
100091541	BIG SPRING	TX		01/20/2023		1,892		(1,672)			(1,672)		219	219			
100112273	HOLLYWOOD	SC		06/29/2023		370		205			205		575	575			
100054324	ABBEVILLE	LA		03/23/2021		229		(96)			(96)		133	133			
100000505	NORTON	VA		09/27/2016		1,547		(94)			(94)		1,453	1,453			
100174179	MEMPHIS	TN		10/31/2024		249		(31)			(31)		218	218			
100053519	GARY	IN		03/23/2021		231		(130)			(130)		102	102			
100063818	RAYTOWN	MO		07/01/2021		674		(34)			(34)		639	639			
100132816	LAKE ISABELLA	CA		11/03/2023		521		19			19		540	540			
100012759	YUMA	AZ		05/25/2017		360		166			166		527	527			
100114385	LAFAYETTE	LA		06/29/2023		152		353			353		506	506			
100020018	BELTON	TX		07/30/2018		1,288		(78)			(78)		1,210	1,210			
100151760	JASPER	IN		05/10/2024		224		(47)			(47)		178	178			
100111700	NEWMARKET	NH		06/29/2023		315		336			336		652	652			
100057991	PETERSBURG	VA		06/30/2021		895		(24)			(24)		871	871			
100050152	CINCINNATI	OH		11/20/2020		453		(94)			(94)		359	359			
100147286	PLANTATION	FL		03/28/2024		147		1			1		148	148			
100012955	PRINCETON	MN		05/25/2017		513		69			69		583	583			
100045987	BROOKHAVEN	PA		11/25/2020		2,485		(467)			(467)		2,018	2,018			
100103808	CLEVELAND HEIGHTS	OH		05/10/2023		263		(12)			(12)		251	251			
100116455	MIAMI	FL		07/20/2023		196		(10)			(10)		186	186			
100063283	CONYERS	GA		07/01/2021		461		(23)			(23)		438	438			
100045264	FOREST HILL	MD		11/25/2020		1,126		(70)			(70)		1,057	1,057			
100047234	WOODRUFF	WI		11/20/2020		433		(158)			(158)		275	275			
100011142	NEW WHITELAND	IN		12/23/2016		364		5			5		369	369			
100128919	GARLAND	TX		09/22/2023		93,650		(1,688)			(1,688)		91,961	91,961			
100113359	SPOKANE VALLEY	WA		06/29/2023		938		197			197		1,135	1,135			
100029312	DELANO	CA		10/26/2018		329		76			76		405	405			
100047663	MUSKEGON	MI		11/20/2020		627		(120)			(120)		508	508			
100175881	CLEVELAND	OH		11/12/2024		197		(24)			(24)		174	174			
100012412	ORLANDO	FL		04/28/2017		261		173			173		434	434			
100079790	SUNRISE	FL		04/25/2022		298		(75)			(75)		223	223			
100066106	ORLANDO	FL		08/02/2021		570		(17)			(17)		554	554			
100047698	ELMWOOD PARK	IL		11/20/2020		782		(11)			(11)		771	771			
100081234	OKLAHOMA CITY	OK		03/18/2022		518		29			29		547	547			
100127104	MILFORD	PA		08/30/2023		1,338		1			1		1,339	1,339			
100065662	SILVER CITY	NM		07/28/2021		835		(57)			(57)		778	778			
100028525	ANSONIA	CT		10/26/2018		331		130			130		460	460			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054267	EUCLID	OH		03/23/2021		399		(85)			(85)		314	314			
100025033	ELGIN	IL		09/20/2018		321		39			39		360	360			
100090207	MYRTLE BEACH	SC		01/13/2023		1,433		(174)			(174)		1,259	1,259			
100071791	PITTSBURGH	PA		10/14/2021		583		(64)			(64)		519	519			
100044144	STAFFORD	VA		08/19/2020		1,608		60			60		1,669	1,669			
100043340	HOUSTON	TX		08/13/2020		427		52			52		478	478			
100184718	NORFOLK	VA		12/17/2024		480		(26)			(26)		454	454			
100090094	OPELIKA	AL		01/13/2023		125		(31)			(31)		93	93			
100032033	SPARKS	NV		03/29/2019		320		125			125		445	445			
100067462	WAYNESBORO	VA		09/23/2021		2,099		(131)			(131)		1,968	1,968			
100049734	OAK LAWN	IL		11/20/2020		568		(45)			(45)		524	524			
100050314	GLENDALE	AZ		11/20/2020		1,757		(112)			(112)		1,645	1,645			
100142734	PUNTA GORDA	FL		02/08/2024		494		(79)			(79)		416	416			
100138069	LAS VEGAS	NV		12/13/2023		223		19			19		243	243			
100062113	LEXINGTON	SC		07/01/2021		640		(28)			(28)		612	612			
100112346	CUMMING	GA		06/29/2023		1,326		550			550		1,875	1,875			
100062953	MARRERO	LA		07/01/2021		913		(21)			(21)		892	892			
100019958	MENIFEE	CA		07/30/2018		4,900		(190)			(190)		4,710	4,710			
100050227	CORDOVA	TN		11/20/2020		495		(123)			(123)		372	372			
100117439	ELLENWOOD	GA		07/20/2023		261		35			35		295	295			
100064946	SAINT PETERSBURG	FL		07/14/2021		573		(49)			(49)		524	524			
100184766	AURORA	CO		12/17/2024		473		(45)			(45)		428	428			
100011009	DALLAS	TX		12/23/2016		350		119			119		469	469			
100013814	GOOSE CREEK	SC		05/25/2017		504		76			76		580	580			
100060612	RALEIGH	NC		06/01/2021		1,017		8			8		1,025	1,025			
100092012	TRENTON	NJ		02/09/2023		221		(6)			(6)		215	215			
100053943	PRINCESS ANNE	MD		03/23/2021		631		(115)			(115)		517	517			
100071738	PALMERTON	PA		10/14/2021		545		(69)			(69)		476	476			
100057763	SAN ANTONIO	TX		06/30/2021		534		(62)			(62)		472	472			
100026135	BAKERSFIELD	CA		09/20/2018		511		(21)			(21)		490	490			
100024690	CLOVIS	CA		09/20/2018		451		36			36		487	487			
100064923	DAYTON	OH		07/14/2021		551		(50)			(50)		501	501			
100049822	NORFOLK	VA		11/20/2020		1,420		(155)			(155)		1,265	1,265			
100155527	RIVERSIDE	CA		06/18/2024		415		(56)			(56)		360	360			
100028392	SARASOTA	FL		10/26/2018		333		3			3		336	336			
100044823	VALRICO	FL		11/19/2020		359		238			238		597	597			
100063193	COPPERAS COVE	TX		07/01/2021		537		(32)			(32)		506	506			
100030542	SUGAR LAND	TX		12/20/2018		1,501		(19)			(19)		1,482	1,482			
100050197	CORTLAND	OH		11/20/2020		507		(90)			(90)		417	417			
100049708	STOCKTON	CA		11/20/2020		2,588		(164)			(164)		2,423	2,423			
100111453	CENTREVILLE	VA		06/29/2023		190		359			359		549	549			
100013226	MORENO VALLEY	CA		05/25/2017		333		54			54		387	387			
100010663	CLEVELAND HEIGHTS	OH		12/23/2016		333		48			48		380	380			
100046196	NAUGATUCK	CT		11/25/2020		459		(4)			(4)		455	455			
100130002	PORT ORANGE	FL		09/27/2023		226		(16)			(16)		210	210			
100139013	PLAINFIELD	IL		12/21/2023		521		387			387		908	908			
100077695	TULSA	OK		01/03/2022		686		(27)			(27)		660	660			
100016589	SWEET HOME	OR		04/10/2018		1,126		(16)			(16)		1,110	1,110			
100113784	ORCHARD PARK	NY		06/29/2023		82		68			68		151	151			
100139432	ROCKY MOUNT	NC		12/28/2023		176		(44)			(44)		133	133			
100013991	CREST HILL	IL		05/25/2017		415		66			66		481	481			

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100184691	LYNNWOOD	WA		12/17/2024		505		(63)			(63)		442	442			
100146230	BENTON CITY	WA		03/19/2024		453		(67)			(67)		386	386			
100000511	WILMINGTON	DE		09/27/2016		409		(17)			(17)		392	392			
100031540	STREAMWOOD	IL		03/29/2019		1,765		131			131		1,896	1,896			
100024546	DEARBORN HEIGHTS	MI		09/20/2018		727		44			44		771	771			
100013109	ALLENTOWN	PA		05/25/2017		241		124			124		364	364			
100127290	LONG BRANCH	NJ		08/30/2023		1,867		191			191		2,059	2,059			
100024986	TUCSON	AZ		09/20/2018		269		155			155		424	424			
100112135	PHILADELPHIA	PA		06/29/2023		261		576			576		837	837			
100061336	NEW FRANKLIN	OH		06/01/2021		2,933		15			15		2,948	2,948			
100114295	GLENDALE	AZ		06/29/2023		166		315			315		481	481			
100062296	MONTGOMERY	AL		07/01/2021		733		(24)			(24)		709	709			
100053564	KALISPELL	MT		03/23/2021		150		(32)			(32)		117	117			
100055205	COLUMBUS	IN		03/23/2021		1,355		(261)			(261)		1,094	1,094			
100109139	GARLAND	TX		06/09/2023		1,493		(70)			(70)		1,422	1,422			
100045411	CHICAGO	IL		11/25/2020		301		184			184		485	485			
100062629	COLUMBIA	MO		07/01/2021		802		(24)			(24)		778	778			
100112637	NEOSHO	MO		06/29/2023		294		39			39		334	334			
100076297	CALHOUN	GA		01/07/2022		696		(49)			(49)		647	647			
100174035	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		253		(34)			(34)		219	219			
100023999	COOS BAY	OR		09/10/2018		1,155		(63)			(63)		1,092	1,092			
100153486	DETROIT	MI		05/30/2024		181		(10)			(10)		171	171			
100010958	MIAMI	FL		12/23/2016		1,294		13			13		1,307	1,307			
100130008	ASHLAND	KY		09/27/2023		200		(15)			(15)		185	185			
100126867	CHICAGO	IL		08/30/2023		660		96			96		757	757			
100018056	BATH	ME		06/08/2018		909		(29)			(29)		880	880			
100142039	DEARBORN HEIGHTS	MI		02/29/2024		212		(38)			(38)		174	174			
100091195	BALTIMORE	MD		01/31/2023		5,825		(368)			(368)		5,457	5,457			
100084775	PEMBROKE PINES	FL		08/02/2022		215		4			4		219	219			
100111330	DECATUR	IL		06/29/2023		261		229			229		491	491			
100111584	WHITESBORO	NJ		06/29/2023		251		64			64		315	315			
100012663	DISTRICT HEIGHTS	MD		05/25/2017		265		116			116		380	380			
100117108	LOS ANGELES	CA		07/20/2023		270		235			235		505	505			
100111114	ORLANDO	FL		06/29/2023		108		414			414		522	522			
100025302	GRAND JUNCTION	CO		09/20/2018		969		63			63		1,031	1,031			
100087280	POCOMOKE CITY	MD		10/25/2022		489		50			50		540	540			
100053461	MYRTLE BEACH	SC		03/23/2021		783		(76)			(76)		707	707			
100043288	CHINOVALLEY	AZ		08/13/2020		1,786		(209)			(209)		1,578	1,578			
100063315	ABERDEEN	MD		07/01/2021		675		(12)			(12)		662	662			
100119739	KANSAS CITY	MO		08/08/2023		224		(9)			(9)		215	215			
100043271	INDIANAPOLIS	IN		08/13/2020		1,279		(36)			(36)		1,243	1,243			
100113944	DURHAM	NC		06/29/2023		216		(17)			(17)		199	199			
100079625	TEHACHAPI	CA		04/25/2022		317		(14)			(14)		303	303			
100011567	LAUDERHILL	FL		03/08/2017		(25)		574			574		548	548			
100019707	FORT WORTH	TX		07/26/2018		1,040		(53)			(53)		987	987			
100062398	WILLIAMSTOWN	NJ		07/01/2021		1,068		5			5		1,074	1,074			
100011999	MCALLEN	TX		03/08/2017		263		50			50		314	314			
100102349	MINNEAPOLIS	MN		06/07/2023		255		(11)			(11)		244	244			
100114314	MABLETON	GA		06/29/2023		179		216			216		395	395			
100081424	TEHACHAPI	CA		03/18/2022		7,155		264			264		7,418	7,418			
100133967	CLEVELAND	OH		10/25/2023		188		(12)			(12)		176	176			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012537	MIAMI	FL		04/28/2017		314		263			263		577	577			
100011750	COLUMBIA	SC		03/08/2017		1,498		524			524		2,022	2,022			
100064719	DAYTONA BEACH	FL		07/14/2021		500		(64)			(64)		436	436			
100184745	UPLAND	CA		12/17/2024		528		(24)			(24)		504	504			
100091989	GARFIELD HEIGHTS	OH		02/09/2023		1,727		(1,473)			(1,473)		254	254			
100127336	WINDSOR	CA		08/30/2023		186		360			360		546	546			
100028329	RIVERTON	UT		10/26/2018		968		106			106		1,074	1,074			
100112384	MCDONOUGH	GA		06/29/2023		125		443			443		568	568			
100031221	WESTON	FL		03/29/2019		378		175			175		553	553			
100014848	QUEEN CREEK	AZ		11/21/2017		443		134			134		577	577			
100071872	MERIDEN	CT		10/14/2021		515		(71)			(71)		443	443			
100112996	HOFFMAN ESTATES	IL		06/29/2023		1,325		649			649		1,974	1,974			
100184645	HIGH VIEW	WV		12/17/2024		1,641		(185)			(185)		1,456	1,456			
100112164	CASSELBERRY	FL		06/29/2023		299		330			330		629	629			
100027830	ALEXANDRIA	MN		10/26/2018		316		90			90		406	406			
100054714	MIAMI	FL		03/23/2021		1,522		(308)			(308)		1,214	1,214			
100075470	HAMPTON	VA		12/01/2021		515		(75)			(75)		440	440			
100178148	MELROSE	FL		11/19/2024		502		(89)			(89)		413	413			
100026354	FRESNO	CA		09/26/2018		746		25			25		771	771			
100068508	HAZEL CREST	IL		08/25/2021		843		(61)			(61)		781	781			
100175751	RIVERSIDE	CA		11/12/2024		978		6			6		985	985			
100110907	MAIDENROCK	WI		06/29/2023		532		69			69		601	601			
100025659	CHICAGO HEIGHTS	IL		09/20/2018		302		166			166		468	468			
100014042	COUNCIL BLUFFS	IA		05/25/2017		538		146			146		684	684			
100181612	JACKSON	MS		12/09/2024		227		9			9		236	236			
100030452	DELAND	FL		12/20/2018		1,331		369			369		1,700	1,700			
100062100	HARVARD	IL		07/01/2021		985		(12)			(12)		973	973			
100136625	GASTONIA	NC		11/22/2023		9,951		(590)			(590)		9,361	9,361			
100065061	SAINT LOUIS	MO		07/14/2021		558		(38)			(38)		520	520			
100101813	MILWAUKEE	WI		03/31/2023		191		(18)			(18)		173	173			
100113025	CASSVILLE	WI		06/29/2023		121		(19)			(19)		102	102			
100063536	ROCHESTER	NY		07/01/2021		351		5			5		356	356			
100114101	WEST ALLIS	WI		06/29/2023		276		137			137		413	413			
100048072	SCHILLER PARK	IL		11/20/2020		629		(125)			(125)		504	504			
100112936	CHICAGO	IL		06/29/2023		1,023		(110)			(110)		914	914			
100031662	HEMET	CA		03/29/2019		611		130			130		742	742			
100013263	MIAMI	FL		05/25/2017		165		84			84		249	249			
100112188	BROOKLYN	NY		06/29/2023		144		208			208		352	352			
100010844	SHAKER HTS	OH		12/23/2016		2,371		198			198		2,569	2,569			
100064803	FLORISSANT	MO		07/14/2021		735		(67)			(67)		668	668			
100053906	MANITOWOC	WI		03/23/2021		403		(101)			(101)		301	301			
100117337	ORLANDO	FL		07/20/2023		314		224			224		537	537			
100139150	LAUDERHILL	FL		12/28/2023		75		(31)			(31)		44	44			
100164939	ROME	NY		08/28/2024		188		(16)			(16)		172	172			
100132395	MEMPHIS	TN		11/03/2023		226		30			30		255	255			
100016572	PEORIA	AZ		04/10/2018		1,142		(39)			(39)		1,103	1,103			
100050201	LAKE VILLA	IL		11/20/2020		1,043		(54)			(54)		990	990			
100184945	CHESTER	VA		12/17/2024		804		(70)			(70)		735	735			
100044182	PALM HARBOR	FL		08/19/2020		566		27			27		593	593			
100060419	HOUSTON	TX		06/01/2021		832		7			7		839	839			
100028647	DAYTON	NV		10/26/2018		1,698		132			132		1,830	1,830			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012414	ADAMS	MA		04/28/2017		388		219			219		607	607			
100126353	HAMMOND	IN		08/30/2023		230		(12)			(12)		218	218			
100046572	EL CAJON	CA		11/25/2020		919		(178)			(178)		741	741			
100043644	CHICAGO	IL		08/13/2020		365		154			154		518	518			
100174111	MONTGOMERY	AL		10/31/2024		251		(34)			(34)		217	217			
100013873	FRASER	MI		05/25/2017		531		42			42		573	573			
100081244	KNOXVILLE	TN		03/18/2022		1,676		107			107		1,782	1,782			
100100222	ATLANTIC CITY	NJ		03/17/2023		1,438		(1,224)			(1,224)		214	214			
100126818	DAPHNE	AL		08/30/2023		440		226			226		666	666			
100027792	CIRCLE PINES	MN		10/26/2018		295		68			68		363	363			
100023491	FRANKLIN	NC		09/04/2018		778		(48)			(48)		730	730			
100068499	SILVER CITY	NM		08/25/2021		507		(73)			(73)		434	434			
100126432	BIG SPRING	TX		08/30/2023		203		(12)			(12)		191	191			
100054071	CHARLOTTE	NC		03/23/2021		731		(89)			(89)		641	641			
100111141	WINDSOR LOCKS	CT		06/29/2023		899		693			693		1,592	1,592			
100084676	GATLINBURG	TN		08/02/2022		3,391		(391)			(391)		3,000	3,000			
100079107	CALHOUN	GA		02/24/2022		2,993		(26)			(26)		2,967	2,967			
100043133	JACKSONVILLE	FL		05/28/2020		1,422		79			79		1,501	1,501			
100146353	ANCHORAGE	AK		03/19/2024		494		(52)			(52)		442	442			
100050224	MIAMI	FL		11/20/2020		1,269		(226)			(226)		1,043	1,043			
100045858	ALLENTOWN	PA		11/25/2020		375		19			19		394	394			
100113825	BROOKLYN	NY		06/29/2023		43		180			180		222	222			
100029658	LAKELAND	FL		10/26/2018		584		45			45		629	629			
100043368	PHILADELPHIA	PA		08/13/2020		1,527		(201)			(201)		1,326	1,326			
100028000	MONROE	OH		10/26/2018		502		55			55		557	557			
100000384	MISSOURI CITY	TX		09/27/2016		372		(56)			(56)		317	317			
100071747	TITUSVILLE	FL		10/14/2021		536		(67)			(67)		469	469			
100043584	ASHEVILLE	NC		08/13/2020		275		(53)			(53)		222	222			
100062276	LANSING	IL		07/01/2021		953		4			4		957	957			
100139380	DICKSON CITY	PA		12/28/2023		79		135			135		213	213			
100076147	ESSEX	IL		01/07/2022		516		(44)			(44)		473	473			
100055220	NEW CASTLE	DE		03/23/2021		363		(134)			(134)		230	230			
100165771	OCALA	FL		08/29/2024		185		(52)			(52)		133	133			
100154935	DAYTON	OH		07/19/2024		286		31			31		317	317			
100010977	PETERSBURG	VA		12/23/2016		505		1			1		506	506			
100068086	SIOUX FALLS	SD		09/23/2021		504		(31)			(31)		473	473			
100053685	DENHAM SPRINGS	LA		03/23/2021		440		(30)			(30)		411	411			
100100345	LITTLE ROCK	AR		04/27/2023		450		70			70		520	520			
100030104	CEDAR HILL	MO		12/20/2018		1,282		45			45		1,327	1,327			
100053828	LONE JACK	MO		03/23/2021		641		(111)			(111)		530	530			
100061115	WAUKESHA	WI		06/01/2021		895		7			7		903	903			
100064817	INDIANAPOLIS	IN		07/14/2021		916		(76)			(76)		841	841			
100099828	TRENTON	NJ		02/28/2023		224		(18)			(18)		205	205			
100030530	COLUMBIA	SC		12/20/2018		1,500		213			213		1,714	1,714			
100115220	HAMILTON	NJ		07/17/2023		210		(15)			(15)		194	194			
100071648	LOS ANGELES	CA		10/14/2021		4,923		(210)			(210)		4,713	4,713			
100116267	MONROE	LA		07/20/2023		345		87			87		432	432			
100108359	AKRON	OH		05/25/2023		228		(17)			(17)		211	211			
100119746	BALTIMORE	MD		08/08/2023		236		(12)			(12)		224	224			
100055570	IRWIN	PA		03/23/2021		296		(193)			(193)		103	103			
100031620	DELTONA	FL		03/29/2019		352		74			74		426	426			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031352	BAKERSFIELD	CA		03/29/2019		790		(116)			(116)		673	673			
100026076	LAS VEGAS	NV		09/20/2018		661		(10)			(10)		650	650			
100143665	TULSA	OK		02/22/2024		229		(34)			(34)		195	195			
100181286	BOONVILLE	MO		12/06/2024		261		37			37		298	298			
100045007	HILLIARD	OH		11/19/2020		537		234			234		772	772			
100167129	DECATUR	GA		09/13/2024		247		(34)			(34)		213	213			
100043224	KATY	TX		08/13/2020		339		(8)			(8)		331	331			
100177874	SAINT JOHNS	MI		11/19/2024		589		(24)			(24)		564	564			
100130000	OKLAHOMA CITY	OK		09/27/2023		218		(12)			(12)		206	206			
100155655	TAMARAC	FL		06/18/2024		297		(50)			(50)		247	247			
100130011	CREST HILL	IL		09/27/2023		203		(13)			(13)		190	190			
100109669	WINNSBORO	SC		06/16/2023		358		(69)			(69)		289	289			
100045397	BROOME	NY		11/25/2020		930		(121)			(121)		809	809			
100062224	APOPKA	FL		07/01/2021		759							759	759			
100025468	WINTER GARDEN	FL		09/20/2018		1,849		199			199		2,048	2,048			
100084790	DALLAS	GA		08/02/2022		471		(22)			(22)		450	450			
100114465	LONGVIEW	TX		06/29/2023		204		270			270		474	474			
100054534	SAINT LOUIS	MO		03/23/2021		486		(87)			(87)		399	399			
100061961	ALTOONA	PA		07/01/2021		920		(41)			(41)		879	879			
100012245	NEPHI	UT		04/28/2017		302		149			149		451	451			
100047826	OSWEGO	IL		11/20/2020		2,122		(144)			(144)		1,978	1,978			
100061823	GALVESTON	IN		07/01/2021		750		(15)			(15)		735	735			
100063334	SODUS	NY		07/01/2021		529		9			9		537	537			
100067353	PINE HILL	NJ		08/02/2021		2,490		92			92		2,582	2,582			
100079055	CENTER LINE	MI		02/24/2022		509		(16)			(16)		493	493			
100077054	FORT WORTH	TX		01/03/2022		744		(31)			(31)		713	713			
100117237	HOUSTON	TX		07/20/2023		264		344			344		608	608			
100184513	HILLSBORO	OR		12/17/2024		729		(41)			(41)		688	688			
100053921	PONTIAC	MI		03/23/2021		308		(45)			(45)		263	263			
100023541	GETTYSBURG	PA		09/04/2018		2,009		(80)			(80)		1,929	1,929			
100126426	SYRACUSE	NY		08/30/2023		216		(10)			(10)		205	205			
100079063	NORTH PLATTE	NE		02/24/2022		491		(19)			(19)		472	472			
100174955	SAN ANTONIO	TX		10/31/2024		213		(38)			(38)		175	175			
100139315	FAIRFAX	VA		12/28/2023		23,272		(471)			(471)		22,800	22,800			
100111095	SAVANNAH	GA		06/29/2023		648		235			235		883	883			
100137334	INDEPENDENCE	MO		12/01/2023		140		(21)			(21)		119	119			
100110849	WARNER ROBINS	GA		06/29/2023		795		(99)			(99)		696	696			
100064685	FORT WORTH	TX		07/14/2021		895		(98)			(98)		797	797			
100119733	HIGHLAND PARK	MI		08/08/2023		215		(19)			(19)		196	196			
100112171	ORLANDO	FL		06/29/2023		154		217			217		371	371			
100060564	CUMMING	GA		06/01/2021		1,071		9			9		1,079	1,079			
100026067	BRANDON	FL		09/20/2018		1,981		35			35		2,015	2,015			
100173964	FERGUSON	MO		10/31/2024		253		(33)			(33)		220	220			
100043309	SUMMERVILLE	SC		08/13/2020		181		(38)			(38)		144	144			
100074760	ROANOKE	VA		12/01/2021		412		12			12		424	424			
100111483	SUMTER	SC		06/29/2023		167		390			390		557	557			
100113601	PRESCOTT	AZ		06/29/2023		163		245			245		408	408			
100111197	JOLIET	IL		06/29/2023		660		1,169			1,169		1,829	1,829			
100024736	TUCSON	AZ		09/20/2018		345		138			138		483	483			
100110041	LONGS	SC		06/23/2023		183		(23)			(23)		160	160			
100050270	BATON ROUGE	LA		11/20/2020		1,880		(38)			(38)		1,842	1,842			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047105	CHICAGO	IL		11/20/2020		378		236			236		614	614			
100054162	PELL CITY	AL		03/23/2021		878		(389)			(389)		489	489			
100055223	HUNTSVILLE	AL		03/23/2021		638		(321)			(321)		317	317			
100099799	TRENTON	NJ		02/28/2023		1,672		(1,413)			(1,413)		259	259			
100031065	TAMPA	FL		03/29/2019		426		(47)			(47)		378	378			
100088931	CANTON	OH		11/15/2022		184		(3)			(3)		181	181			
100174416	LAKE ELSINORE	CA		10/31/2024		176		(30)			(30)		147	147			
100114323	EAST WALPOLE	MA		06/29/2023		1,174		818			818		1,993	1,993			
100064689	JACKSONVILLE	FL		07/14/2021		497		(70)			(70)		426	426			
100127121	RICHMOND	VA		08/30/2023		1,258		186			186		1,444	1,444			
100078783	HOUSTON	TX		02/24/2022		519		(2)			(2)		516	516			
100012387	SLIDELL	LA		04/28/2017		674		424			424		1,098	1,098			
100013585	VISALIA	CA		05/25/2017		1,643		85			85		1,728	1,728			
100065634	HOFFMAN ESTATES	IL		07/28/2021		1,219		(97)			(97)		1,122	1,122			
100134356	PHILADELPHIA	PA		10/27/2023		8,669		(513)			(513)		8,155	8,155			
100146250	SIMPSONVILLE	SC		03/19/2024		812		(96)			(96)		715	715			
100155384	OSWEGO	IL		06/18/2024		155		(18)			(18)		137	137			
100184547	OAKLAND	CA		12/17/2024		474		(33)			(33)		442	442			
100111550	VINELAND	NJ		06/29/2023		185		24			24		209	209			
100079961	SUNRISE	FL		04/25/2022		418		(42)			(42)		376	376			
100055841	TUCSON	AZ		03/23/2021		367		(105)			(105)		262	262			
100155679	CHESAPEAKE	VA		06/18/2024		914		(97)			(97)		817	817			
100042972	MAYODAN	NC		05/28/2020		775		(57)			(57)		719	719			
100025712	SPRINGFIELD	MA		09/20/2018		528		75			75		602	602			
100119866	BLYTHE	CA		08/10/2023		240		(11)			(11)		229	229			
100055132	CLEARWATER	KS		03/23/2021		448		(147)			(147)		302	302			
100116264	MT. PLEASANT	MI		07/20/2023		334		95			95		428	428			
100143798	TOLEDO	OH		02/28/2024		219		(36)			(36)		184	184			
100047831	CAMARILLO	CA		11/20/2020		531		12			12		543	543			
100055588	QUARRYVILLE	PA		03/23/2021		400		(164)			(164)		236	236			
100111815	FAYETTEVILLE	GA		06/29/2023		330		306			306		636	636			
100055790	OLATHE	KS		03/23/2021		1,598		(418)			(418)		1,180	1,180			
100112560	LITHONIA	GA		06/29/2023		274		374			374		648	648			
100043779	VALLEJO	CA		08/13/2020		1,526		(186)			(186)		1,340	1,340			
100081499	EDMOND	OK		03/18/2022		517		17			17		534	534			
100126679	GALLOWAY	NJ		08/30/2023		167		103			103		271	271			
100076804	LAKE HOPATCONG	NJ		12/27/2021		4,773		(169)			(169)		4,603	4,603			
100055616	GAFFNEY	SC		03/23/2021		535		(191)			(191)		343	343			
100130353	JEWETT	TX		09/28/2023		752		(107)			(107)		645	645			
100064925	SHERWOOD	AR		07/14/2021		507		(46)			(46)		461	461			
100111254	GRACEVILLE	FL		06/29/2023		1,320		(118)			(118)		1,202	1,202			
100136780	CLEVELAND	OH		11/27/2023		119		40			40		159	159			
100126708	RIVERDALE	GA		08/30/2023		151		14			14		165	165			
100031744	BAKERSFIELD	CA		03/29/2019		423		64			64		487	487			
100063380	BONIFAY	FL		07/01/2021		666		(15)			(15)		652	652			
100175794	PARMA	OH		11/12/2024		246		(3)			(3)		243	243			
100175817	TOLEDO	OH		11/12/2024		263		18			18		281	281			
100100097	MYRTLE BEACH	SC		03/28/2023		800		(43)			(43)		757	757			
100100098	MYRTLE BEACH	SC		03/28/2023		509		(62)			(62)		447	447			
100013683	MIAMI	FL		05/25/2017		13,892		8,014			8,014		21,906	21,906			
100080020	VANCOUVER	WA		04/08/2022		328		9			9		337	337			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177731	MOAB	UT		11/19/2024		1,514		(123)			(123)		1,391	1,391			
100126515	GREER	SC		08/30/2023		2,347		(193)			(193)		2,154	2,154			
100177912	WEST BLOOMFIELD	MI		11/19/2024		411		(69)			(69)		342	342			
100054394	LEXINGTON	SC		03/23/2021		1,062		(215)			(215)		847	847			
100100477	ROCHESTER	NY		04/27/2023		322		138			138		460	460			
100057762	PENSACOLA	FL		06/30/2021		522		(57)			(57)		465	465			
100177727	FORT MILL	SC		11/19/2024		693		(49)			(49)		644	644			
100026098	PATTERSON	NY		09/20/2018		189		291			291		480	480			
100146500	BRIGHTWOOD	VA		03/19/2024		139		(30)			(30)		110	110			
100181607	CLEVELAND	OH		12/09/2024		182		(4)			(4)		178	178			
100011277	HIALEAH	FL		12/23/2016		903		161			161		1,064	1,064			
100044896	EFFORT	PA		11/19/2020		579		91			91		671	671			
100050230	INDIANAPOLIS	IN		11/20/2020		2,356		(654)			(654)		1,703	1,703			
100053380	WHITMAN	MA		03/23/2021		883		(15)			(15)		868	868			
100070849	ALEX CITY	AL		10/01/2021		713		(18)			(18)		695	695			
100164916	WILKES-BARRE	PA		08/28/2024		182		(16)			(16)		166	166			
100133954	MILWAUKEE	WI		10/25/2023		392		(17)			(17)		375	375			
100025710	HAMMOND	IN		09/20/2018		354		177			177		531	531			
100156441	RICHMOND HILL	GA		06/24/2024		6,452		(121)			(121)		6,331	6,331			
100026385	PORTERVILLE	CA		09/26/2018		452		118			118		570	570			
100048396	RIVERSIDE	CA		11/20/2020		593		(79)			(79)		514	514			
100091534	HARVEY	IL		01/20/2023		202		(15)			(15)		187	187			
100113307	REDFORD	MI		06/29/2023		1,317		(82)			(82)		1,235	1,235			
100112536	MENTOR	OH		06/29/2023		173		125			125		298	298			
100173950	WARREN	MI		10/31/2024		251		(33)			(33)		217	217			
100047179	FRISCO	TX		11/20/2020		991		(157)			(157)		834	834			
100111855	MUNSTER	IN		06/29/2023		147		373			373		519	519			
100174176	TAYLOR	MI		10/31/2024		219		(55)			(55)		165	165			
100062772	AUSTELL	GA		07/01/2021		716		(5)			(5)		711	711			
100012634	ROMEOVILLE	IL		05/25/2017		425		69			69		495	495			
100049495	ALABASTER	AL		11/20/2020		1,068		(121)			(121)		947	947			
100031942	PEMBROKE PINES	FL		03/29/2019		314		168			168		482	482			
100075575	CHARLOTTE	NC		12/01/2021		908		(36)			(36)		872	872			
100079000	ZAPATA	TX		02/24/2022		878		(38)			(38)		840	840			
100114836	MYRTLE BEACH	SC		07/10/2023		332		177			177		509	509			
100062082	VALDOSTA	GA		07/01/2021		711							711	711			
100062178	DULUTH	MN		07/01/2021		496		2			2		498	498			
100011092	SAINT AUGUSTINE	FL		12/23/2016		1,930		20			20		1,950	1,950			
100053578	MOUNT PLEASANT	MI		03/23/2021		349		(64)			(64)		284	284			
100011554	MERIDEN	CT		03/08/2017		1,441		338			338		1,778	1,778			
100031404	FRESNO	CA		03/29/2019		337		245			245		581	581			
100028046	HALEDON	NJ		10/26/2018		1,004		25			25		1,029	1,029			
100101789	POTTSVILLE	PA		03/31/2023		147		(9)			(9)		138	138			
100043871	DELRAY BEACH	FL		08/19/2020		282		14			14		296	296			
100028259	NEWPORT NEWS	VA		10/26/2018		1,489		117			117		1,606	1,606			
100026838	HIALEAH	FL		09/26/2018		259		43			43		302	302			
100156919	NAVASOTA	TX		06/27/2024		175		(7)			(7)		168	168			
100043352	FRESNO	CA		08/13/2020		689		(104)			(104)		585	585			
100047186	VISALIA	CA		11/20/2020		590		(202)			(202)		388	388			
100090360	PAWLEYS ISLAND	SC		02/03/2023		2,747		(145)			(145)		2,602	2,602			
100054205	LAS VEGAS	NV		03/23/2021		1,918		(140)			(140)		1,778	1,778			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064734	RITZVILLE	WA		07/14/2021		505		(62)			(62)		443	443			
100081293	GROSSE POINTE PARK	MI		03/18/2022		937		22			22		959	959			
100101750	CLEVELAND	OH		03/31/2023		122		(13)			(13)		109	109			
100071783	CLEVELAND	OH		10/14/2021		511		(70)			(70)		441	441			
100047693	AURORA	CO		11/20/2020		419		(76)			(76)		343	343			
100043742	DEVILLE	LA		08/13/2020		855		(10)			(10)		845	845			
100013760	HOMESTEAD	FL		05/25/2017		254		52			52		306	306			
100071773	SAN ANTONIO	TX		10/14/2021		507		(77)			(77)		430	430			
100146322	EDMOND	OK		03/19/2024		698		(85)			(85)		613	613			
100031776	FRESNO	CA		03/29/2019		286		130			130		416	416			
100099758	CLEVELAND	OH		02/28/2023		311		(9)			(9)		302	302			
100173944	EUCLID	OH		10/31/2024		242		(30)			(30)		212	212			
100063049	GOODRICH	TX		07/01/2021		168		(2)			(2)		166	166			
100031341	ELGIN	IL		03/29/2019		207		145			145		352	352			
100088838	BATTLE GROUND	WA		11/15/2022		3,334		(29)			(29)		3,305	3,305			
100184817	ROYAL PALM BEACH	FL		12/17/2024		664		(63)			(63)		601	601			
100030673	CUMBERLAND	RI		04/09/2019		1,354		369			369		1,723	1,723			
100062026	MOUNT IDA	AR		07/01/2021		794		(26)			(26)		768	768			
100139379	CARBONDALE	PA		12/28/2023		57		128			128		184	184			
100078962	ARDMORE	OK		02/24/2022		491		(12)			(12)		479	479			
100031204	FRESNO	CA		03/29/2019		573		(67)			(67)		506	506			
100113945	HOUSTON	TX		06/29/2023		380		617			617		997	997			
100112176	SHELTON	CT		06/29/2023		157		110			110		268	268			
100050200	IRMO	SC		11/20/2020		361		(156)			(156)		205	205			
100071608	MEMPHIS	TN		10/14/2021		470		(39)			(39)		431	431			
100013833	RICHMOND	VA		05/25/2017		461		88			88		549	549			
100111492	DENVER	CO		06/29/2023		2,368		760			760		3,129	3,129			
100044785	ALBUQUERQUE	NM		11/19/2020		232		(52)			(52)		180	180			
100113390	CHICAGO	IL		06/29/2023		198		258			258		456	456			
100062098	NEWNAN	GA		07/01/2021		761		(36)			(36)		725	725			
100060589	SAVANNAH	GA		06/01/2021		687		7			7		693	693			
100053497	LANSDOWNE	PA		03/23/2021		1,658		(115)			(115)		1,543	1,543			
100011672	TULARE	CA		03/08/2017		988		176			176		1,164	1,164			
100164892	LEBANON	PA		08/28/2024		219		(16)			(16)		203	203			
100054102	HANOVER	PA		03/23/2021		325		(100)			(100)		225	225			
100173963	BATTLE CREEK	MI		10/31/2024		213		(30)			(30)		183	183			
100112766	NAPLES	FL		06/29/2023		1,366		203			203		1,568	1,568			
100112874	TOBYHANNA	PA		06/29/2023		135		554			554		689	689			
100128045	MEMPHIS	TN		09/08/2023		636		74			74		711	711			
100024731	DELANO	CA		09/20/2018		53,199		18,690			18,690		71,889	71,889			
100174072	SOUTH BEND	IN		10/31/2024		256		(31)			(31)		225	225			
100103834	BUFFALO	NY		05/10/2023		359		21			21		379	379			
100047866	BYRON CENTER	MI		11/20/2020		369		(145)			(145)		224	224			
100126665	PHILADELPHIA	PA		08/30/2023		131		291			291		422	422			
100155376	WELLINGTON	FL		06/18/2024		960		(105)			(105)		855	855			
100103010	COLUMBUS	OH		06/22/2023		193		(61)			(61)		132	132			
100177694	HOLLY SPRINGS	NC		11/19/2024		332		(47)			(47)		285	285			
100014163	VERO BEACH	FL		05/25/2017		358		25			25		384	384			
100061600	WILLSBORO	NY		07/01/2021		883		(34)			(34)		849	849			
100155793	VAIL	AZ		06/18/2024		534		(72)			(72)		462	462			
100028788	NEW PORT RICHEY	FL		10/26/2018		321		57			57		378	378			

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100055690	HUDSON	IL		03/23/2021		772		(21)			(21)		751	751			
100026319	TUCSON	AZ		09/20/2018		289		83			83		372	372			
100053692	AMELIA CT HSE	VA		03/23/2021		261		(65)			(65)		196	196			
100135073	CAPE CORAL	FL		11/01/2023		8,570		303			303		8,873	8,873			
100011607	ARNOLD	MO		03/08/2017		1,135		475			475		1,610	1,610			
100047049	RICHMOND	MI		11/20/2020		3,155		(358)			(358)		2,797	2,797			
100111106	NEW HAVEN	MI		06/29/2023		177		(24)			(24)		153	153			
100017939	GREENVILLE	TX		05/22/2018		696		(47)			(47)		649	649			
100134021	EUCLID	OH		10/25/2023		196		(14)			(14)		183	183			
100147226	CLEVELAND	OH		03/28/2024		267		(16)			(16)		252	252			
100062124	SCHENECTADY	NY		07/01/2021		481		(5)			(5)		475	475			
100044015	BAYTOWN	TX		08/19/2020		2,231		(114)			(114)		2,117	2,117			
100136719	MODESTO	CA		01/25/2024		31,358		(249)			(249)		31,109	31,109			
100057603	CHATTANOOGA	TN		06/30/2021		506		(67)			(67)		439	439			
100043544	NORTH BERGEN	NJ		08/13/2020		297		(60)			(60)		237	237			
100050008	CULPEPPER	VA		11/20/2020		434		(152)			(152)		283	283			
100167117	EASTLAKE	OH		09/13/2024		240		(25)			(25)		215	215			
100164671	RIVERSIDE	CA		08/23/2024		149		(20)			(20)		130	130			
100113805	MIAMI	FL		06/29/2023		178		237			237		414	414			
100028324	WEST PALM BEACH	FL		10/26/2018		468		83			83		552	552			
100024707	SEMINOLE	FL		09/20/2018		295		76			76		371	371			
100184650	PLEASANT GROVE	UT		12/17/2024		500		(50)			(50)		450	450			
100053913	SHARPSVILLE	PA		03/23/2021		571		(93)			(93)		477	477			
100135302	MIAMI	FL		11/13/2023		55,149		(1,059)			(1,059)		54,090	54,090			
100155721	BEL AIR	MD		06/18/2024		1,099		(115)			(115)		984	984			
100117458	LOMPOC	CA		07/20/2023		346		14			14		359	359			
100046740	COLLEGEVILLE	PA		11/20/2020		542		(48)			(48)		493	493			
100114509	DECATUR	GA		06/29/2023		135		308			308		443	443			
100065362	ROUND LAKE BEACH	IL		07/28/2021		1,440		(59)			(59)		1,381	1,381			
100178180	BUCKEYE	AZ		11/19/2024		445		(47)			(47)		398	398			
100115140	HAMMOND	IN		07/17/2023		206		(20)			(20)		186	186			
100063077	NUNDA	NY		07/01/2021		710		(7)			(7)		703	703			
100141168	MACON	GA		01/30/2024		197		(11)			(11)		186	186			
100049491	LITHONIA	GA		11/20/2020		773		(150)			(150)		623	623			
100050091	LODI	CA		11/20/2020		388		(182)			(182)		207	207			
100139014	BARTOW	FL		12/21/2023		133		463			463		596	596			
100069360	BERLIN HEIGHTS	OH		09/01/2021		862		(3)			(3)		859	859			
100088160	HOFFMAN ESTATES	IL		10/25/2022		1,395		71			71		1,466	1,466			
100014537	LENEXA	KS		09/27/2017		1,487		(197)			(197)		1,290	1,290			
100064698	WILMINGTON	DE		07/14/2021		526		(70)			(70)		456	456			
100164928	READING	PA		08/28/2024		575		(31)			(31)		544	544			
100116873	OCALA	FL		07/20/2023		279		39			39		319	319			
100026150	BOCA RATON	FL		09/20/2018		214		116			116		330	330			
100013461	MIAMI GARDENS	FL		05/25/2017		246		495			495		741	741			
100071726	BARTOW	FL		10/14/2021		531		(64)			(64)		467	467			
100030311	BRANDON	FL		12/20/2018		1,761		457			457		2,219	2,219			
100112735	BOISE	ID		06/29/2023		1,087		256			256		1,343	1,343			
100014116	PHOENIX	AZ		05/25/2017		527		(24)			(24)		503	503			
100064977	RICHWOOD	OH		07/14/2021		546		(44)			(44)		502	502			
100066352	PARSONS	KS		08/02/2021		1,343		(46)			(46)		1,296	1,296			
100013117	BARSTOW	CA		05/25/2017		283		74			74		357	357			

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100175009	LANSING	MI		10/31/2024		3,065		213			213		3,279	3,279			
100042943	FREDERICKSBURG	VA		05/28/2020		1,368		57			57		1,425	1,425			
100116820	WILDWOOD	FL		07/20/2023		668		235			235		903	903			
100113698	SUFFOLK	VA		06/29/2023		1,414		30			30		1,444	1,444			
100031634	SAINT CLOUD	FL		03/29/2019		1,451		116			116		1,567	1,567			
100112959	DETROIT	MI		06/29/2023		1,163		(211)			(211)		953	953			
100048873	REX	GA		11/20/2020		357		(54)			(54)		303	303			
100048221	SPRINGFIELD	MA		11/20/2020		803		(208)			(208)		595	595			
100000409	NORTH BRANCH	MI		09/27/2016		291		296			296		586	586			
100177732	WATSONVILLE	CA		11/19/2024		447		(77)			(77)		370	370			
100031678	PALM BAY	FL		03/29/2019		1,675		96			96		1,771	1,771			
100060912	CORDOVA	TN		06/01/2021		460		6			6		465	465			
100077347	CHOCTAW	OK		01/03/2022		709		(22)			(22)		687	687			
100077277	GASTONIA	NC		01/03/2022		918		(10)			(10)		907	907			
100141140	CAMDEN	NJ		01/30/2024		198		(15)			(15)		182	182			
100049903	TEANECK	NJ		11/20/2020		636		(126)			(126)		511	511			
100054671	SAINT MATTHEWS	SC		03/23/2021		1,765		(203)			(203)		1,562	1,562			
100043255	ELGIN	TX		08/13/2020		696		(107)			(107)		589	589			
100117323	LAWRENCE	KS		07/20/2023		237		43			43		280	280			
100109799	TALLAHASSEE	FL		08/04/2023		242		(30)			(30)		212	212			
100047510	HAYWARD	CA		11/20/2020		2,666		(39)			(39)		2,627	2,627			
100174161	ST. LOUIS	MO		10/31/2024		224		(52)			(52)		172	172			
100146613	DETROIT	MI		03/20/2024		215		(49)			(49)		166	166			
100027867	HANOVER PARK	IL		10/26/2018		167		395			395		563	563			
100155165	MYRTLE BEACH	SC		07/19/2024		518		(39)			(39)		479	479			
100062099	ROANOKE	VA		07/01/2021		1,061		(26)			(26)		1,036	1,036			
100028081	TAUNTON	MA		10/26/2018		305		69			69		374	374			
100113422	CHICAGO	IL		06/29/2023		1,507		200			200		1,707	1,707			
100044149	FRESNO	CA		08/19/2020		1,186		19			19		1,205	1,205			
100049214	MESA	AZ		11/20/2020		1,878		(125)			(125)		1,753	1,753			
100111399	MEMPHIS	TN		06/29/2023		150		197			197		347	347			
100043435	COATESVILLE	PA		08/13/2020		(28)		229			229		200	200			
100000562	IVINS	UT		09/27/2016		439		83			83		522	522			
100030117	FORT WASHINGTON	MD		12/20/2018		1,379		398			398		1,777	1,777			
100172901	YORK	PA		10/25/2024		212		(30)			(30)		183	183			
100146442	MOROCCO	IN		03/19/2024		547		(79)			(79)		467	467			
100072257	WAXAHACHIE	TX		11/01/2021		381		(48)			(48)		333	333			
100071741	OKLAHOMA CITY	OK		10/14/2021		499		(71)			(71)		428	428			
100075622	FOND DU LAC	WI		12/01/2021		515		(50)			(50)		465	465			
100175747	DEBARY	FL		11/12/2024		744		(72)			(72)		672	672			
100000358	GARNER	NC		09/27/2016		228		132			132		361	361			
100055065	CARROLLTON	TX		03/23/2021		933		(40)			(40)		892	892			
100043266	SAINT CHARLES	MO		08/13/2020		678		(108)			(108)		570	570			
100113553	NEW ORLEANS	LA		06/29/2023		128		418			418		546	546			
100116679	AUGUSTA	GA		07/20/2023		(335)		1,191			1,191		856	856			
100112350	DESERT HOT SPRINGS	CA		06/29/2023		138		445			445		583	583			
100136796	MEMPHIS	TN		11/27/2023		158		(15)			(15)		142	142			
100130036	LENOIR	NC		09/27/2023		212		(12)			(12)		201	201			
100100219	JACKSONVILLE	FL		03/17/2023		2,317		(80)			(80)		2,237	2,237			
100017314	GARDENDALE	AL		04/26/2018		1,180		(195)			(195)		985	985			
100045850	KEAVY	KY		11/25/2020		75		(10)			(10)		65	65			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113827	MAITLAND	FL		06/29/2023		1,121		612			612		1,733	1,733			
100045563	STOCKTON	CA		11/25/2020		1,411		(77)			(77)		1,335	1,335			
100055255	BOYNTON BEACH	FL		03/23/2021		365		(37)			(37)		328	328			
100126588	RIVERDALE	GA		08/30/2023		310		165			165		475	475			
100066981	SYLVESTER	GA		08/02/2021		720		25			25		745	745			
100062529	AURORA	IL		07/01/2021		198							198	198			
100076119	GALION	OH		01/07/2022		681		(54)			(54)		627	627			
100064766	CHATTANOOGA	TN		07/14/2021		532		(60)			(60)		472	472			
100067667	RICHMOND	VA		09/23/2021		542		(41)			(41)		501	501			
100010670	LAS VEGAS	NV		12/23/2016		469		30			30		499	499			
100064236	CALUMET CITY	IL		07/01/2021		677		49			49		726	726			
100064804	DES MOINES	IA		07/14/2021		510		(54)			(54)		456	456			
100184503	BOISE	ID		12/17/2024		488		(50)			(50)		438	438			
100046752	CARNATION	WA		11/20/2020		2,532		(244)			(244)		2,288	2,288			
100055630	ALEXANDRIA	MN		03/23/2021		351		(46)			(46)		304	304			
100055446	FRAZEYSBURG	OH		03/23/2021		(118)		431			431		313	313			
100175807	MAPLE HEIGHTS	OH		11/12/2024		212		(20)			(20)		192	192			
100012845	FOWLERVILLE	MI		05/25/2017		465		31			31		497	497			
100049730	FRASER	MI		11/20/2020		576		(80)			(80)		496	496			
100030410	PHOENIX	AZ		12/20/2018		174		212			212		386	386			
100043550	ST PETERSBURG	FL		08/13/2020		272		(8)			(8)		264	264			
100149747	PARMA	OH		04/26/2024		174		(9)			(9)		165	165			
100047127	BRONX	NY		11/20/2020		3,795		(465)			(465)		3,330	3,330			
100076019	PETERSBURG	VA		01/07/2022		502		(47)			(47)		455	455			
100117831	PEMBROKE PARK	FL		07/20/2023		120		(16)			(16)		104	104			
100126363	KANNAPOLIS	NC		08/30/2023		224		(18)			(18)		205	205			
100113437	LOS LUNAS	NM		06/29/2023		312		35			35		346	346			
100111418	NEWPORT NEWS	VA		06/29/2023		142		384			384		526	526			
100060795	HUNTSVILLE	AL		06/01/2021		757		7			7		764	764			
100076308	GALLOWAY	NJ		01/07/2022		684		(43)			(43)		641	641			
100127155	YUKON	OK		08/30/2023		491		(231)			(231)		260	260			
100112429	LAS VEGAS	NV		06/29/2023		711		417			417		1,128	1,128			
100054515	ALLENTON	MI		03/23/2021		2,863		(124)			(124)		2,739	2,739			
100025751	VALLEY	AL		09/20/2018		269		180			180		448	448			
100129887	WARMINSTER	PA		09/27/2023		193		(16)			(16)		177	177			
100053659	GREENVILLE	SC		03/23/2021		1,319		(293)			(293)		1,025	1,025			
100064829	LAFAYETTE	LA		07/14/2021		499		(52)			(52)		446	446			
100099808	BIG SPRING	TX		02/28/2023		224		(17)			(17)		207	207			
100113761	CHICAGO HEIGHTS	IL		06/29/2023		317		506			506		823	823			
100010784	COLUMBIA	SC		12/23/2016		161		61			61		222	222			
100076027	FAYETTEVILLE	NC		01/07/2022		492		(43)			(43)		449	449			
100018402	PASO ROBLES	CA		06/27/2018		768		(33)			(33)		736	736			
100024733	RESTON	VA		09/20/2018		405		315			315		720	720			
100081239	GRAND BLANC	MI		03/18/2022		492		28			28		520	520			
100081233	GRAND BLANC	MI		03/18/2022		492		28			28		520	520			
100068305	SOCORRO	NM		08/25/2021		523		(28)			(28)		495	495			
100043454	NEW CASTLE	DE		08/13/2020		263		106			106		369	369			
100157756	ESCONDIDO	CA		07/02/2024		488		(40)			(40)		448	448			
100181239	HOUSTON	TX		12/06/2024		391		(35)			(35)		356	356			
100062515	VICTORIA	TX		07/01/2021		1,018		(32)			(32)		986	986			
100126934	PALM HARBOR	FL		08/30/2023		1,134		626			626		1,760	1,760			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108371	BUFFALO	NY		05/25/2023		170		23			23		193	193			
100043386	BEAVER CROSSING	NE		08/13/2020		346		5			5		350	350			
100078961	MULBERRY	FL		02/24/2022		776		(18)			(18)		758	758			
100128128	LOUISVILLE	KY		09/08/2023		249		11			11		260	260			
100127587	RALEIGH	NC		09/08/2023		278		(42)			(42)		237	237			
100127320	DES MOINES	IA		08/30/2023		2,081		253			253		2,335	2,335			
100111787	RYDAL	GA		06/29/2023		2,179		115			115		2,294	2,294			
100043894	HARRISBURG	PA		08/19/2020		996		(93)			(93)		902	902			
100046340	ALBION	PA		11/25/2020		527		(34)			(34)		492	492			
100054232	WATERLOO	IL		03/23/2021		397		(54)			(54)		344	344			
100043450	PATTERSON	NY		08/13/2020		367		(69)			(69)		298	298			
100111905	TELFORD	PA		06/29/2023		157		201			201		358	358			
100026043	LAKE WORTH	FL		09/20/2018		216		108			108		324	324			
100099837	COATESVILLE	PA		03/28/2023		1,482		53			53		1,535	1,535			
100111759	FORT LAUDERDALE	FL		06/29/2023		111		10			10		122	122			
100111099	BLOOMINGTON	CA		06/29/2023		477		103			103		581	581			
100157754	TUSTIN	CA		07/02/2024		477		(35)			(35)		442	442			
100048195	WISCONSIN RAPIDS	WI		11/20/2020		412		(73)			(73)		339	339			
100129925	WESTLAND	MI		09/27/2023		178		(3)			(3)		176	176			
100055516	WARREN	OH		03/23/2021		288		(214)			(214)		74	74			
100062383	SEGUIN	TX		07/01/2021		960		(22)			(22)		938	938			
100072543	DANBURY	CT		11/01/2021		742		(9)			(9)		732	732			
100047398	SAN DIEGO	CA		11/20/2020		413		(79)			(79)		334	334			
100025670	VILLA RICA	GA		09/20/2018		269		116			116		385	385			
100064900	WHITING	IN		07/14/2021		531		(49)			(49)		482	482			
100011924	ALBUQUERQUE	NM		03/08/2017		1,096		164			164		1,260	1,260			
100012220	HAINES CITY	FL		04/28/2017		224		340			340		563	563			
100139003	WEST PALM BEACH	FL		12/21/2023		87		421			421		508	508			
100164695	CHINO VALLEY	AZ		08/23/2024		495		(23)			(23)		472	472			
100112426	COATESVILLE	PA		06/29/2023		155		215			215		370	370			
100116937	BALTIMORE	MD		07/20/2023		295		126			126		421	421			
100055669	GREEN RIVER	WY		03/23/2021		1,177		(149)			(149)		1,028	1,028			
100147244	PHILADELPHIA	PA		03/28/2024		80		(7)			(7)		73	73			
100047264	BRISTOL	CT		11/20/2020		304		(115)			(115)		188	188			
100116674	CALERA	AL		07/20/2023		341		286			286		627	627			
100019781	SAN ANTONIO	TX		07/26/2018		2,986		(142)			(142)		2,844	2,844			
100114450	DENVILLE	NJ		06/29/2023		150		55			55		205	205			
100029009	TUCSON	AZ		10/26/2018		322		33			33		354	354			
100100251	CLEVELAND	OH		03/17/2023		225		(12)			(12)		213	213			
100142089	LORAIN	OH		02/29/2024		182		(42)			(42)		139	139			
100184435	NORTH PLAINS	OR		12/17/2024		453		(32)			(32)		421	421			
100071293	PHENIX CITY	AL		10/01/2021		889		23			23		913	913			
100108373	BALTIMORE	MD		05/25/2023		232		(18)			(18)		214	214			
100031389	FRESNO	CA		03/29/2019		353		84			84		438	438			
100043597	HENRICO	VA		08/13/2020		282		6			6		288	288			
100184475	TOPSHAM	ME		12/17/2024		1,506		(70)			(70)		1,436	1,436			
100047137	MARENGO	IL		11/20/2020		309		(32)			(32)		277	277			
100054612	FREDERICK	MD		03/23/2021		996		(262)			(262)		735	735			
100147086	DE SOTO	MO		03/28/2024		215		(8)			(8)		207	207			
100045159	JEFFERSON CITY	TN		11/25/2020		979		(117)			(117)		862	862			
100080783	JACKSONVILLE	AR		03/15/2022		4,649		(17)			(17)		4,631	4,631			

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100117025	JACKSON	TN		07/20/2023		297		128			128		425	425			
100055315	MONMOUTH	OR		03/23/2021		342		(51)			(51)		291	291			
100063772	SYRACUSE	NY		07/01/2021		526		29			29		554	554			
100043668	CHARLESTON	SC		08/13/2020		267		4			4		271	271			
100184771	BARDONIA	NY		12/17/2024		628		(25)			(25)		603	603			
100110617	SURPRISE	AZ		06/30/2023		6,816		(184)			(184)		6,632	6,632			
100047232	RENO	NV		11/20/2020		410		(26)			(26)		384	384			
100067269	EAST ALTON	IL		08/02/2021		661		40			40		702	702			
100062165	HUNTSVILLE	AR		07/01/2021		755		(23)			(23)		732	732			
100047928	POMONA	CA		11/20/2020		1,965		(33)			(33)		1,932	1,932			
100133939	ANDERSON	SC		10/25/2023		171		(15)			(15)		156	156			
100178038	CHARLES TOWN	WV		11/19/2024		397		(58)			(58)		339	339			
100061938	JACKSONVILLE	FL		07/01/2021		401		(20)			(20)		381	381			
100025883	CHANDLER	AZ		09/20/2018		888		314			314		1,202	1,202			
100013138	SEMINOLE	FL		05/25/2017		303		125			125		428	428			
100061101	PARMA	OH		06/01/2021		786		7			7		793	793			
100054064	BALTIMORE	MD		03/23/2021		142		33			33		174	174			
100167111	BATTLE CREEK	MI		09/13/2024		223		(43)			(43)		180	180			
100169219	CANTON	OH		09/27/2024		251		(6)			(6)		244	244			
100184461	MONROE	OR		12/17/2024		476		(50)			(50)		427	427			
100112058	HARVEY	LA		06/29/2023		1,244		61			61		1,305	1,305			
100162334	TUCSON	AZ		08/06/2024		472		(32)			(32)		440	440			
100108400	LITTLE ROCK	AR		05/25/2023		197		(21)			(21)		176	176			
100028027	MOUNT PROSPECT	IL		10/26/2018		433		57			57		491	491			
100153468	BONHAM	TX		05/30/2024		199		(10)			(10)		189	189			
100177914	ELWOOD	NE		11/19/2024		426		(76)			(76)		350	350			
100064866	BALTIMORE	MD		07/14/2021		504		(49)			(49)		455	455			
100184908	NEPTUNE	NJ		12/17/2024		486		(50)			(50)		436	436			
100013550	SAINT LOUIS	MO		05/25/2017		694		93			93		787	787			
100054363	CONCORD	VA		03/23/2021		487		(52)			(52)		436	436			
100044816	MIAMI	FL		11/19/2020		390		34			34		423	423			
100068482	RACINE	WI		08/25/2021		450		(43)			(43)		407	407			
100092011	TRENTON	NJ		02/09/2023		724		(32)			(32)		692	692			
100060496	STERLING HEIGHTS	MI		06/01/2021		721		7			7		728	728			
100065141	WILLIAMSBURG	VA		07/14/2021		557		(30)			(30)		527	527			
100054637	OLATHE	KS		03/23/2021		915		(102)			(102)		813	813			
100048823	TALLMADGE	OH		11/20/2020		1,910		(39)			(39)		1,871	1,871			
100014456	LITTLE ROCK	AR		09/27/2017		1,431		56			56		1,487	1,487			
100175783	READING	PA		11/12/2024		(96)		222			222		126	126			
100134925	MEMPHIS	TN		10/30/2023		176		(34)			(34)		142	142			
100031439	FRESNO	CA		03/29/2019		1,365		172			172		1,537	1,537			
100057970	HOCKLEY	TX		06/30/2021		473		(15)			(15)		459	459			
100054701	PORTSMOUTH	VA		03/23/2021		583		(131)			(131)		452	452			
100129987	MAYS LANDING	NJ		09/27/2023		190		(13)			(13)		177	177			
100138380	CAMDEN	NJ		12/18/2023		266		(31)			(31)		234	234			
100103183	EUCLID	OH		04/21/2023		198		(13)			(13)		184	184			
100103182	EUCLID	OH		04/21/2023		198		(13)			(13)		184	184			
100043520	TAMPA	FL		08/13/2020		239		7			7		245	245			
100064738	CLEVELAND	OH		07/14/2021		489		(59)			(59)		430	430			
100112200	MARYLAND HEIG	MO		06/29/2023		176		84			84		260	260			
100055117	MARIETTA	GA		03/23/2021		458		(29)			(29)		429	429			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045704	KOKOMO	IN		11/25/2020		382		13			13		395	395			
100060356	SAN ANTONIO	TX		06/01/2021		847		8			8		855	855			
100076051	GRIFFIN	GA		01/07/2022		494		(44)			(44)		450	450			
100114104	MILWAUKEE	WI		06/29/2023		630		343			343		973	973			
100127307	ALTAMONTE SPRINGS	FL		08/30/2023		106		223			223		330	330			
100013508	TAMPA	FL		05/25/2017		288		69			69		357	357			
100174805	MAPLE HEIGHTS	OH		10/31/2024		227		(42)			(42)		185	185			
100112926	NORTH BRUNSWICK	NJ		06/29/2023		2,361		136			136		2,497	2,497			
100174086	AKRON	OH		10/31/2024		233		(32)			(32)		201	201			
100012392	HOMESTEAD	FL		04/28/2017		308		148			148		456	456			
100000398	KEESEVILLE	NY		09/27/2016		260		144			144		404	404			
100164681	MONTEBELLO	CA		08/23/2024		163		(8)			(8)		155	155			
100077343	FRESNO	CA		01/03/2022		343		(30)			(30)		313	313			
100054722	MANSFIELD	OH		03/23/2021		457		(37)			(37)		420	420			
100055830	NEWARK	NJ		03/23/2021		368		(53)			(53)		315	315			
100048350	MIDDLEVILLE	MI		11/20/2020		695		(113)			(113)		582	582			
100167121	GREENSBORO	NC		09/13/2024		154		(41)			(41)		113	113			
100141094	DETROIT	MI		01/30/2024		204		(17)			(17)		187	187			
100114504	LEHIGHTON	PA		06/29/2023		809		138			138		947	947			
100078676	COLUMBUS	OH		02/02/2022		3,785		(178)			(178)		3,607	3,607			
100047367	MUSKEGON	MI		11/20/2020		345		(150)			(150)		195	195			
100060146	LARGO	FL		06/25/2021		1,060		(57)			(57)		1,003	1,003			
100011364	BOARDMAN	OH		12/23/2016		458		500			500		957	957			
100061021	EAST CHICAGO	IN		06/01/2021		694		7			7		700	700			
100155730	STEVENSVILLE	MD		06/18/2024		409		(52)			(52)		357	357			
100112091	INDIANAPOLIS	IN		06/29/2023		556		405			405		961	961			
100054604	ROANOKE	VA		03/23/2021		356		(98)			(98)		258	258			
100070916	MARSHFIELD	WI		10/01/2021		476		(2)			(2)		474	474			
100026885	SACRAMENTO	CA		09/26/2018		287		555			555		841	841			
100108360	AKRON	OH		05/25/2023		227		(12)			(12)		214	214			
100090658	HAMLET	NC		12/29/2022		345		(22)			(22)		324	324			
100044134	WILLMAR	MN		08/19/2020		521		(73)			(73)		448	448			
100013450	HESPERIA	CA		05/25/2017		1,368		1,288			1,288		2,656	2,656			
100013090	MIAMI	FL		05/25/2017		286		118			118		403	403			
100013972	HOUSTON	TX		05/25/2017		481		29			29		510	510			
100025036	COTTONWOOD	CA		09/20/2018		521		239			239		760	760			
100112920	CLEARWATER	FL		06/29/2023		201		169			169		370	370			
100061699	BELTON	TX		07/01/2021		794		(31)			(31)		763	763			
100028348	PHOENIX	AZ		10/26/2018		799		152			152		951	951			
100113197	GWYNN OAK	MD		06/29/2023		1,389		158			158		1,547	1,547			
100030212	PIXLEY	CA		12/20/2018		2,100		(32)			(32)		2,068	2,068			
100049501	PLEASANTVILLE	NJ		11/20/2020		1,283		(92)			(92)		1,191	1,191			
100174446	HOUSTON	TX		10/31/2024		185		(37)			(37)		148	148			
100046056	DUNDALK	MD		11/25/2020		363		(47)			(47)		316	316			
100042944	MODESTO	CA		05/28/2020		1,101		261			261		1,362	1,362			
100045742	INDIANAPOLIS	IN		11/25/2020		1,405		(303)			(303)		1,101	1,101			
100054181	PONCA CITY	OK		03/23/2021		372		10			10		383	383			
100078994	PIEDMONT	AL		02/24/2022		782		(32)			(32)		750	750			
100057633	PHILADELPHIA	PA		06/30/2021		510		(52)			(52)		458	458			
100061972	CHICAGO	IL		07/01/2021		518		(12)			(12)		506	506			
100077608	TALLAPOOSA	GA		01/03/2022		347		(26)			(26)		321	321			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053923	RIVERSIDE	CA		03/23/2021		381		(59)			(59)		323	323			
100053831	MOLINE	IL		03/23/2021		424		(46)			(46)		378	378			
100099781	EAST SYRACUSE	NY		02/28/2023		212		13			13		224	224			
100116840	LANSING	KS		07/20/2023		275		69			69		344	344			
100075649	KINGSTON	PA		12/01/2021		570		(38)			(38)		532	532			
100126471	ROME	GA		08/30/2023		1,207		40			40		1,248	1,248			
100054546	LANCASTER	PA		03/23/2021		1,415		(451)			(451)		964	964			
100151329	MILILANI	HI		05/10/2024		8,003		(340)			(340)		7,663	7,663			
100100329	GREENSBORO	NC		04/27/2023		333		38			38		372	372			
100143173	MANOR	TX		02/16/2024		4,763		40			40		4,803	4,803			
100011011	WEST MIFFLIN	PA		12/23/2016		981		(21)			(21)		961	961			
100050121	DASSEL	MN		11/20/2020		5,035		(1,033)			(1,033)		4,002	4,002			
100010667	WILLIAMSTON	MI		12/23/2016		971		(242)			(242)		729	729			
100053389	BLUE ISLAND	IL		03/23/2021		1,135		(250)			(250)		884	884			
100103193	CLEVELAND	OH		04/21/2023		382		(21)			(21)		361	361			
100134020	TRENTON	NJ		10/25/2023		424		(7)			(7)		417	417			
100167107	MEMPHIS	TN		09/13/2024		114		(3)			(3)		112	112			
100152767	PITTSBURGH	PA		05/22/2024		197		(41)			(41)		157	157			
100055795	CINCINNATI	OH		03/23/2021		230		168			168		398	398			
100026276	HUMBLE	TX		09/20/2018		575		43			43		618	618			
100184872	DELRAY BEACH	FL		12/17/2024		1,140		(47)			(47)		1,093	1,093			
100050235	BURGAW	NC		11/20/2020		410		(39)			(39)		371	371			
100113793	ATHOL	MA		06/29/2023		1,512		124			124		1,636	1,636			
100100192	MILWAUKEE	WI		03/17/2023		209		(10)			(10)		199	199			
100049624	PADUCAH	KY		11/20/2020		483		(117)			(117)		366	366			
100030045	FORT WORTH	TX		12/20/2018		1,138		(129)			(129)		1,009	1,009			
100100191	MILWAUKEE	WI		03/17/2023		220		(12)			(12)		208	208			
100112332	DAYTONA BEACH	FL		06/29/2023		1,104		81			81		1,184	1,184			
100011632	CHICAGO	IL		03/08/2017		240		144			144		385	385			
100028285	COCONUT CREEK	FL		10/26/2018		1,827		360			360		2,186	2,186			
100010823	JAMESTOWN	SC		01/27/2017		851		269			269		1,119	1,119			
100047425	NASHVILLE	TN		11/20/2020		321		(109)			(109)		212	212			
100174098	LINCOLN PARK	MI		10/31/2024		205		(29)			(29)		176	176			
100174127	LOUISVILLE	KY		10/31/2024		215		(30)			(30)		185	185			
100173924	ST LOUIS	MO		10/31/2024		236		(32)			(32)		204	204			
100024831	MEMPHIS	TN		09/20/2018		320		139			139		459	459			
100060940	RAYTOWN	MO		06/01/2021		662		7			7		669	669			
100129278	MARANA	AZ		09/25/2023		3,827		21			21		3,848	3,848			
100184897	LAKE STEVENS	WA		12/17/2024		485		(7)			(7)		478	478			
100116396	JACKSONVILLE	FL		07/20/2023		263		57			57		320	320			
100075065	ALBANY	GA		12/01/2021		1,143		(39)			(39)		1,103	1,103			
100045651	BYRON	MI		11/25/2020		472		(83)			(83)		389	389			
100184630	MINNEOLA	FL		12/17/2024		572		(66)			(66)		505	505			
100061166	SAINT LOUIS	MO		06/01/2021		533		7			7		540	540			
100113538	SALISBURY	MD		06/29/2023		190		144			144		334	334			
100114489	HAMILTON	MO		06/29/2023		6,132		126			126		6,259	6,259			
100045416	BARBOURSVILLE	WV		11/25/2020		187		(22)			(22)		165	165			
100075697	SWEET HOME	OR		12/01/2021		617		(8)			(8)		609	609			
100113284	PHILADELPHIA	PA		06/29/2023		392		58			58		450	450			
100061151	SODDY DAISY	TN		06/01/2021		685		6			6		691	691			
100046800	LEVITTOWN	NY		11/20/2020		392		(204)			(204)		188	188			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067808	DAYTON	OH		09/23/2021		481		(67)			(67)		413	413			
100146428	ALTAMONTE SPRINGS	FL		03/19/2024		290		(63)			(63)		227	227			
100127387	MYRTLE BEACH	SC		08/30/2023		70		21			21		91	91			
100013371	KISSIMMEE	FL		05/25/2017		243		134			134		377	377			
100055733	GLADSTONE	OR		03/23/2021		1,591		60			60		1,651	1,651			
100109835	NORFOLK	VA		06/22/2023		240		(18)			(18)		222	222			
100078864	AVON PARK	FL		02/24/2022		450		(31)			(31)		419	419			
100046947	DEER PARK	NY		11/20/2020		309		(131)			(131)		179	179			
100111459	MEMPHIS	TN		06/29/2023		183		308			308		491	491			
100054284	TUCSON	AZ		03/23/2021		329		(59)			(59)		270	270			
100054252	MAYWOOD	IL		03/23/2021		300		(3)			(3)		296	296			
100111174	ELKTON	MD		06/29/2023		311		218			218		529	529			
100129879	ATLANTIC CITY	NJ		09/27/2023		165		(16)			(16)		149	149			
100014507	KATY	TX		09/27/2017		413		(1)			(1)		413	413			
100155411	LA PINE	OR		06/18/2024		501		(20)			(20)		482	482			
100168716	CHELSEA	OK		09/25/2024		223		(49)			(49)		174	174			
100100889	ROCKTON	IL		04/28/2023		4,351		97			97		4,447	4,447			
100181566	ROCKFORD	IL		12/09/2024		125		(12)			(12)		113	113			
100112542	GAITHERSBURG	MD		06/29/2023		1,455		210			210		1,665	1,665			
100111122	THOMASTON	CT		06/29/2023		1,345		742			742		2,087	2,087			
100031752	MESA	AZ		03/29/2019		509		43			43		552	552			
100061287	MEMPHIS	TN		06/01/2021		431		6			6		437	437			
100028274	STOCKTON	CA		10/26/2018		286		41			41		327	327			
100014136	CRETE	IL		05/25/2017		373		119			119		492	492			
100011840	FORT LAUDERDALE	FL		03/08/2017		679		287			287		966	966			
100049405	BRAINTREE	MA		11/20/2020		1,034		192			192		1,226	1,226			
100111324	DREXEL HILL	PA		06/29/2023		(535)		698			698		163	163			
100054937	TYLER	TX		03/23/2021		1,336		(425)			(425)		912	912			
100069875	MCMINNVILLE	OR		09/01/2021		1,158		59			59		1,217	1,217			
100126759	BELLE CENTER	OH		08/30/2023		1,642		(19)			(19)		1,623	1,623			
100143788	FAYETTEVILLE	NC		02/28/2024		2,238		(52)			(52)		2,187	2,187			
100010901	NEWPORT NEWS	VA		12/23/2016		1,453		448			448		1,900	1,900			
100054535	COVINGTON	GA		03/23/2021		292		(100)			(100)		192	192			
100055397	SPARTANBURG	SC		03/23/2021		490		(84)			(84)		406	406			
100045362	LOGAN	OH		11/25/2020		396		(110)			(110)		287	287			
100064859	KENOSHA	WI		07/14/2021		511		(49)			(49)		462	462			
100090859	GRAND PRAIRIE	TX		01/06/2023		18,815		(427)			(427)		18,388	18,388			
100045707	LANSING	MI		11/25/2020		1,682		(122)			(122)		1,560	1,560			
100057701	PALATINE	IL		06/30/2021		466		(15)			(15)		451	451			
100071987	SCOTTSDALE	AZ		10/29/2021		2,610		(398)			(398)		2,212	2,212			
100053591	MINNEAPOLIS	MN		03/23/2021		524		(98)			(98)		426	426			
100070430	SURFSIDE BEACH	SC		09/23/2021		536		(47)			(47)		489	489			
100174406	BEND	OR		10/31/2024		177		(36)			(36)		140	140			
100110955	HAMPTON	VA		06/29/2023		203		21			21		224	224			
100054472	PHOENIX	AZ		03/23/2021		360		(51)			(51)		309	309			
100062480	APPLETON	WI		07/01/2021		563		(22)			(22)		541	541			
100068521	WESLACO	TX		08/25/2021		720		(75)			(75)		645	645			
100057716	SWANSBORO	NC		06/30/2021		351		(48)			(48)		303	303			
100112432	MEMPHIS	TN		06/29/2023		256		210			210		466	466			
100101799	MILWAUKEE	WI		03/31/2023		178		(17)			(17)		161	161			
100079071	TULSA	OK		02/24/2022		2,534		(43)			(43)		2,492	2,492			

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100075366	STANFORD	KY		12/01/2021		836		(35)			(35)		801	801			
100061404	HOMESTEAD	PA		06/01/2021		458		6			6		464	464			
100024746	SAVANNAH	GA		09/20/2018		601		(57)			(57)		545	545			
100060680	HUNTSVILLE	TX		06/01/2021		603		7			7		610	610			
100155802	CULPEPER	VA		06/18/2024		420		(47)			(47)		373	373			
100126943	BELLMAWR	NJ		08/30/2023		2,937		(183)			(183)		2,754	2,754			
100154708	PITTSBURGH	PA		07/19/2024		210		(41)			(41)		169	169			
100136055	BALTIMORE	MD		11/16/2023		175		(33)			(33)		142	142			
100141187	CLEVELAND HEIGHTS	OH		01/30/2024		171		(9)			(9)		162	162			
100010674	TWIN FALLS	ID		12/23/2016		318		195			195		513	513			
100076128	WINSTON SALEM	NC		01/07/2022		516		(38)			(38)		478	478			
100103103	MEMPHIS	TN		04/21/2023		197		(18)			(18)		179	179			
100011829	MC DONALD	PA		03/08/2017		965		96			96		1,061	1,061			
100169218	CHESTER	PA		09/27/2024		178		(21)			(21)		157	157			
100011003	PORT ST LUCIE	FL		12/23/2016		2,932		231			231		3,163	3,163			
100155475	GUNNISON	CO		06/18/2024		412		(91)			(91)		321	321			
100087284	ALLEN	TX		10/25/2022		559		48			48		607	607			
100061351	SIDNEY	MT		06/01/2021		186		(3)			(3)		183	183			
100069375	PALMYRA	NJ		09/01/2021		1,036		(9)			(9)		1,028	1,028			
100126589	COLLEGE PARK	GA		08/30/2023		943		110			110		1,053	1,053			
100057542	ALBUQUERQUE	NM		06/30/2021		495		(65)			(65)		430	430			
100119786	MEMPHIS	TN		08/08/2023		190		(12)			(12)		178	178			
100057986	MEMPHIS	TN		06/30/2021		990		(68)			(68)		921	921			
100060571	ALABASTER	AL		06/01/2021		524		6			6		530	530			
100152490	PHENIX CITY	AL		05/16/2024		211		3			3		214	214			
100011673	LITTLE FALLS	MN		03/08/2017		81		220			220		301	301			
100042931	NORTH LAS VEGAS	NV		05/28/2020		547		96			96		643	643			
100068219	LONGVIEW	TX		08/25/2021		553		(60)			(60)		494	494			
100043914	WYOMING	IL		08/19/2020		319		(72)			(72)		248	248			
100126717	LAWNSIDE	NJ		08/30/2023		948		(163)			(163)		784	784			
100111811	LONGWOOD	FL		06/29/2023		960		101			101		1,061	1,061			
100129975	GARFIELD HEIGHTS	OH		09/27/2023		193		(14)			(14)		179	179			
100155468	LAS VEGAS	NV		06/18/2024		122		(21)			(21)		101	101			
100142088	KILLEEN	TX		02/29/2024		202		(44)			(44)		158	158			
100043986	IMPERIAL BEACH	CA		08/19/2020		2,167		(98)			(98)		2,070	2,070			
100055173	SOMERSET	PA		03/23/2021		395		(52)			(52)		343	343			
100013052	ZIMMERMAN	MN		05/25/2017		637		(82)			(82)		556	556			
100057582	PHILADELPHIA	PA		06/30/2021		471		(16)			(16)		454	454			
100017733	APOPKA	FL		04/26/2018		815		166			166		981	981			
100126728	PALM BAY	FL		08/30/2023		640		212			212		852	852			
100025788	GRAND PRAIRIE	TX		09/20/2018		382		65			65		448	448			
100000380	HOUSTON	TX		09/27/2016		346		(39)			(39)		307	307			
100175810	NEW KENSINGTON	PA		11/12/2024		224		10			10		234	234			
100015111	DELANO	CA		12/14/2017		1,220		(38)			(38)		1,181	1,181			
100030239	FLORENCE	KY		12/20/2018		721		138			138		858	858			
100018181	ROUND ROCK	TX		06/08/2018		1,208		(39)			(39)		1,170	1,170			
100177784	EL DORADO	CA		11/19/2024		488		(64)			(64)		424	424			
100048917	BALTIMORE	MD		11/20/2020		585		2			2		587	587			
100024578	GREENACRES	FL		09/20/2018		228		141			141		369	369			
100127227	BROWN DEER	WI		08/30/2023		1,599		600			600		2,199	2,199			
100062666	OSAKIS	MN		07/01/2021		715		(25)			(25)		690	690			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064709	PETERSBURG	VA		07/14/2021		505		(65)			(65)		440	440			
100139008	WILLIAMSTOWN	NJ		12/21/2023		511		644			644		1,155	1,155			
100028738	SUNRISE	FL		10/26/2018		1,007		200			200		1,207	1,207			
100029796	TACOMA	WA		10/26/2018		460		12			12		472	472			
100054624	FAYETTEVILLE	NC		03/23/2021		(220)		249			249		29	29			
100023393	APOLLO BEACH	FL		08/16/2018		510		(31)			(31)		480	480			
100055568	SAINT LOUIS	MO		03/23/2021		(10)		90			90		80	80			
100087470	SPRING	TX		10/25/2022		1,428		175			175		1,603	1,603			
100177883	MIAMI	FL		11/19/2024		783		(82)			(82)		701	701			
100145999	WEEKI WACHEE	FL		03/19/2024		589		(93)			(93)		496	496			
100146450	CHESHIRE	CT		03/19/2024		429		(71)			(71)		358	358			
100111531	DECATUR	GA		06/29/2023		388		376			376		764	764			
100043113	PEARLAND	TX		05/28/2020		450		55			55		504	504			
100045032	OPA LOCKA	FL		11/19/2020		291		146			146		437	437			
100142147	ALIQUIPPA	PA		02/29/2024		552		(59)			(59)		492	492			
100019886	ABILENE	TX		07/30/2018		1,453		(53)			(53)		1,400	1,400			
100175845	SCRANTON	PA		11/12/2024		44		104			104		149	149			
100055720	BRADLEY	IL		03/23/2021		179		10			10		189	189			
100054856	COLUMBUS	NE		03/23/2021		533		(216)			(216)		317	317			
100025374	HOUSTON	TX		09/20/2018		610		9			9		619	619			
100139011	SORRENTO	FL		12/21/2023		233		292			292		526	526			
100054716	VILLA PARK	IL		03/23/2021		1,554		(102)			(102)		1,452	1,452			
100155532	HAMMONTON	NJ		06/18/2024		449		(90)			(90)		360	360			
100045661	FORT WAYNE	IN		11/25/2020		142		59			59		201	201			
100000289	ANDERSON	SC		09/27/2016		424		27			27		451	451			
100134032	SOUTH BEND	IN		10/25/2023		65		(8)			(8)		57	57			
100047821	RANCHO CUCAMONGA	CA		11/20/2020		721		(135)			(135)		585	585			
100020214	JACKSONVILLE	FL		07/17/2018		825		(63)			(63)		761	761			
100012281	VERO BEACH	FL		04/28/2017		112		320			320		432	432			
100044372	MONROE	LA		11/19/2020		196		17			17		214	214			
100139353	WOODRIDGE	IL		12/28/2023		171		(12)			(12)		159	159			
100064741	MONTGOMERY	AL		07/14/2021		504		(60)			(60)		444	444			
100103100	MEMPHIS	TN		04/21/2023		188		(14)			(14)		174	174			
100112457	HAVRE	MT		06/29/2023		219		163			163		382	382			
100026231	HILLSIDE	IL		09/20/2018		138		514			514		652	652			
100054999	JONESBOROUGH	TN		03/23/2021		110		28			28		138	138			
100026241	BURBANK	IL		09/20/2018		230		147			147		377	377			
100064710	MABLETON	GA		07/14/2021		489		(64)			(64)		425	425			
100173836	CUMBERLAND	MD		10/31/2024		239		(21)			(21)		218	218			
100029750	JOHNS ISLAND	SC		10/26/2018		343		74			74		417	417			
100113993	CHESTERFIELD	MI		06/29/2023		147		42			42		189	189			
100064688	CLARKSTON	GA		07/14/2021		674		(81)			(81)		593	593			
100071721	WESTLAND	MI		10/14/2021		441		(44)			(44)		397	397			
100025027	MCKINNEY	TX		09/20/2018		317		126			126		443	443			
100030399	HONDO	TX		12/20/2018		1,185		(26)			(26)		1,159	1,159			
100110000	ROCHESTER	NY		06/22/2023		141		44			44		185	185			
100013608	KISSIMMEE	FL		05/25/2017		314		42			42		355	355			
100042945	FRANKLIN PARK	IL		05/28/2020		685		65			65		750	750			
100010673	STEUBEN	ME		12/23/2016		1,486		320			320		1,806	1,806			
100060368	AUSTIN	TX		06/01/2021		918		8			8		926	926			
100061327	STONE MOUNTAIN	GA		06/01/2021		508		5			5		514	514			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100061970	HUBER HEIGHTS	OH		07/01/2021		472		(21)			(21)		451	451			
100031586	HIALEAH	FL		03/29/2019		410		140			140		550	550			
100026094	SARASOTA	FL		09/20/2018		71		247			247		318	318			
100062612	KILLEEN	TX		07/01/2021		886		(29)			(29)		857	857			
100184557	SACRAMENTO	CA		12/17/2024		458		(52)			(52)		406	406			
100111839	JONESBORO	GA		06/29/2023		199		171			171		370	370			
100048001	NORTH HOLLYWOOD	CA		11/20/2020		1,173		(132)			(132)		1,041	1,041			
100184835	CRESTLINE	CA		12/17/2024		1,461		(100)			(100)		1,361	1,361			
100103116	GARFIELD HEIGHTS	OH		04/21/2023		280		(16)			(16)		264	264			
100154690	JACKSONVILLE	FL		07/19/2024		256		41			41		297	297			
100146043	WOODINVILLE	WA		03/19/2024		392		(67)			(67)		326	326			
100055545	LANTANA	FL		03/23/2021		579		(88)			(88)		492	492			
100012752	MELROSE PARK	IL		05/25/2017		581		51			51		632	632			
100111277	GREENWOOD	SC		06/29/2023		210		27			27		236	236			
100054361	ROCK HILL	SC		03/23/2021		433		(57)			(57)		376	376			
100032141	DENVER	CO		03/29/2019		1,213		17			17		1,230	1,230			
100138959	HOLLYWOOD	FL		12/21/2023		153		157			157		309	309			
100029680	WINTER SPRINGS	FL		10/26/2018		646		268			268		914	914			
100013360	BAKERSFIELD	CA		05/25/2017		216		124			124		339	339			
100184942	ANTIOCH	CA		12/17/2024		1,201		(58)			(58)		1,143	1,143			
100126480	SAINT LOUIS	MO		08/30/2023		403		19			19		422	422			
100127030	CHICAGO	IL		08/30/2023		882		1,562			1,562		2,444	2,444			
100175510	AUGUSTA	GA		12/23/2024		279		(25)			(25)		254	254			
100055195	SARALAND	AL		03/23/2021		397		(100)			(100)		297	297			
100113074	LOGANVILLE	GA		06/29/2023		273		422			422		695	695			
100048440	NEW BALTIMORE	MI		11/20/2020		1,133		(39)			(39)		1,094	1,094			
100161795	CANTON	OH		07/31/2024		187		(2)			(2)		185	185			
100113425	MIAMI GARDENS	FL		06/29/2023		248		357			357		605	605			
100047583	BRIDGEPORT	CT		11/20/2020		564		(48)			(48)		516	516			
100061068	OAK HILL	OH		06/01/2021		694		7			7		701	701			
100055745	MAPLE HEIGHTS	OH		03/23/2021		173		23			23		196	196			
100074611	WINSTON SALEM	NC		12/01/2021		552		(10)			(10)		542	542			
100067602	WYOMING	PA		09/23/2021		479		(71)			(71)		407	407			
100167108	DETROIT	MI		09/13/2024		220		(54)			(54)		167	167			
100079047	MILWAUKEE	WI		02/24/2022		477		(5)			(5)		472	472			
100054122	LITHONIA	GA		03/23/2021		2,050		(162)			(162)		1,888	1,888			
100082190	ORLANDO	FL		04/14/2022		6,437		(269)			(269)		6,168	6,168			
100048157	MINNEAPOLIS	MN		11/20/2020		1,525		(115)			(115)		1,411	1,411			
100113864	KEY BISCAYNE	FL		06/29/2023		2,308		202			202		2,509	2,509			
100161928	JACKSON	MI		07/31/2024		202		(45)			(45)		158	158			
100023884	ALBUQUERQUE	NM		09/10/2018		1,487		(84)			(84)		1,404	1,404			
100112753	CHICAGO	IL		06/29/2023		81		246			246		327	327			
100155347	PORT ARTHUR	TX		07/19/2024		357		(80)			(80)		277	277			
100048278	MODESTO	CA		11/20/2020		1,283		(211)			(211)		1,072	1,072			
100063212	WATERTOWN	SD		07/01/2021		601		25			25		625	625			
100047660	LAS VEGAS	NV		11/20/2020		2,136		(123)			(123)		2,013	2,013			
100184515	ALBANY	OR		12/17/2024		468		(49)			(49)		418	418			
100028288	MIAMI	FL		10/26/2018		1,458		254			254		1,712	1,712			
100177755	HAGERSTOWN	MD		11/19/2024		334		(64)			(64)		271	271			
100178020	BELLINGHAM	MA		11/19/2024		1,543		(156)			(156)		1,386	1,386			
100061027	LUMBERTON	NC		06/01/2021		918		7			7		925	925			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177723	DENVER	CO		11/19/2024		3,016		(210)			(210)		2,806	2,806			
100055074	LORAIN	OH		03/23/2021		355		(21)			(21)		334	334			
100010750	UPPER MARLBORO	MD		12/23/2016		375		262			262		637	637			
100112322	MIAMI	FL		06/29/2023		160		407			407		567	567			
100114029	PENDLETON	IN		06/29/2023		1,492		359			359		1,851	1,851			
100045600	AURORA	IL		11/25/2020		643		2			2		645	645			
100012927	TAMPA	FL		05/25/2017		990		360			360		1,350	1,350			
100164915	ELKHART	IN		08/28/2024		228		(14)			(14)		213	213			
100068254	KANSAS CITY	KS		08/25/2021		451		(43)			(43)		407	407			
100112031	BURLESON	TX		06/29/2023		173		316			316		489	489			
100114259	ROCK SPRING	GA		06/29/2023		780		301			301		1,081	1,081			
100067829	REISTERSTOWN	MD		09/23/2021		498		(60)			(60)		438	438			
100060997	CHATTANOOGA	TN		06/01/2021		700		7			7		707	707			
100113735	HOUSTON	TX		06/29/2023		85		142			142		226	226			
100066143	NEWARK	OH		08/02/2021		903		(10)			(10)		893	893			
100000476	INDIANAPOLIS	IN		09/27/2016		534		399			399		932	932			
100113532	COURTLAND	VA		06/29/2023		141		126			126		268	268			
100184697	SPARKS	NV		12/17/2024		627		(54)			(54)		573	573			
100162332	ALLYN	WA		08/06/2024		532		(41)			(41)		491	491			
100156910	EAST CHICAGO	IN		06/27/2024		177		(12)			(12)		165	165			
100067851	MIDLAND	TX		09/23/2021		1,189		(113)			(113)		1,077	1,077			
100030229	SELAH	WA		12/20/2018		138		205			205		343	343			
100114350	FLORISSANT	MO		06/29/2023		151		372			372		523	523			
100180792	BISMARCK	ND		11/26/2024		158		(24)			(24)		135	135			
100103827	MAPLE HEIGHTS	OH		05/10/2023		212		(17)			(17)		196	196			
100109908	GALLOWAY	NJ		06/22/2023		200		(17)			(17)		184	184			
100146277	RICHMOND	VA		03/19/2024		462		(65)			(65)		397	397			
100000343	SAINT MARYS	OH		09/27/2016		1,649		149			149		1,798	1,798			
100044118	MILLBURY	OH		08/19/2020		987		37			37		1,024	1,024			
100088282	BALTIMORE	MD		10/17/2022		238		(9)			(9)		229	229			
100054243	CHESAPEAKE	VA		03/23/2021		854		(146)			(146)		708	708			
100062826	LAGRANGE	GA		07/01/2021		1,084		(26)			(26)		1,059	1,059			
100011679	ELWOOD	IL		03/08/2017		222		476			476		698	698			
100130054	LORAIN	OH		09/27/2023		131		19			19		150	150			
100054146	LAFAYETTE	LA		03/23/2021		447		(19)			(19)		428	428			
100067588	JACKSONVILLE	NC		09/23/2021		472		(66)			(66)		406	406			
100045207	DINGMANS FERRY	PA		11/25/2020		392		(22)			(22)		369	369			
100061962	BUTLER	PA		07/01/2021		704		(21)			(21)		683	683			
100019832	BLUE SPRINGS	MO		07/30/2018		1,765		(79)			(79)		1,686	1,686			
100116825	JACKSONVILLE	IL		07/20/2023		4,884		1,404			1,404		6,289	6,289			
100172161	PHILADELPHIA	PA		10/17/2024		213		(29)			(29)		184	184			
100139142	LAS VEGAS	NV		12/28/2023		229		(50)			(50)		178	178			
100028960	WEST MELBOURNE	FL		10/26/2018		286		34			34		320	320			
100178094	BESSEMER	MI		11/19/2024		433		(73)			(73)		359	359			
100137722	RALEIGH	NC		12/08/2023		37,547		344			344		37,892	37,892			
100067123	VANCOUVER	WA		08/02/2021		905		38			38		943	943			
100149780	WILLIAMSTON	NC		04/26/2024		198		14			14		212	212			
100049341	CARPENTERSVILLE	IL		11/20/2020		3,987		(177)			(177)		3,809	3,809			
100174866	HOPKINS	SC		10/31/2024		199		(39)			(39)		160	160			
100062925	SAINT LOUIS	MO		07/01/2021		595		(17)			(17)		579	579			
100074740	BAKER	LA		12/01/2021		646		(35)			(35)		611	611			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017715	NEWTON	NC		04/26/2018		601		125			125		726	726			
100126403	BAKER	LA		08/30/2023		148		101			101		250	250			
100028469	DALTON	GA		10/26/2018		318		20			20		337	337			
100113755	FLORISSANT	MO		06/29/2023		142		95			95		237	237			
100043366	GEISMAR	LA		08/13/2020		1,539		(193)			(193)		1,346	1,346			
100053538	WINSTON SALEM	NC		03/23/2021		1,637		(339)			(339)		1,297	1,297			
100174093	KANSAS CITY	MO		10/31/2024		224		(30)			(30)		194	194			
100135812	AURORA	CO		11/10/2023		64,688		(863)			(863)		63,825	63,825			
100032031	COCOA	FL		03/29/2019		1,667		54			54		1,721	1,721			
100067701	STILLWATER	OK		09/23/2021		3,286		(174)			(174)		3,112	3,112			
100055818	RIVERBANK	CA		03/23/2021		780		(82)			(82)		698	698			
100055119	EASTON	PA		03/23/2021		271		(108)			(108)		163	163			
100047463	PEACHTREE CITY	GA		11/20/2020		1,382		(31)			(31)		1,350	1,350			
100014369	MUSCODA	WI		09/27/2017		645		80			80		725	725			
100000308	METAIRIE	LA		09/27/2016		1,160		135			135		1,295	1,295			
100045288	SODDY DAISY	TN		11/25/2020		900		(65)			(65)		835	835			
100047593	SANFORD	FL		11/20/2020		608		(152)			(152)		455	455			
100175830	HUNTINGTON	WV		11/12/2024		(124)		330			330		206	206			
100053550	GREENVILLE	NC		03/23/2021		961		(234)			(234)		726	726			
100024455	MEMPHIS	TN		09/20/2018		301		143			143		444	444			
100054585	ADAMSVILLE	AL		03/23/2021		460		11			11		471	471			
100071799	SPRINGVILLE	CA		10/14/2021		491		(62)			(62)		430	430			
100168684	ALBERT LEA	MN		09/25/2024		183		(49)			(49)		134	134			
100063085	SWAINSBORO	GA		07/01/2021		460		(16)			(16)		444	444			
100115631	LUBBOCK	TX		07/19/2023		175		(24)			(24)		151	151			
100025959	LAWRENCEVILLE	GA		09/20/2018		466		142			142		608	608			
100066365	HANOVER TWP	PA		08/02/2021		737		(13)			(13)		724	724			
100043551	MILWAUKEE	WI		08/13/2020		257		(26)			(26)		231	231			
100111079	COLUMBUA	OH		06/29/2023		36		199			199		235	235			
100026355	MIAMI	FL		09/26/2018		776		66			66		842	842			
100114144	SOUTHGATE	MI		06/29/2023		594		425			425		1,019	1,019			
100017729	MIAMI	FL		04/26/2018		2,751		(188)			(188)		2,563	2,563			
100112441	DUNDALK	MD		06/29/2023		205		93			93		298	298			
100075174	INDEPENDENCE	MO		12/01/2021		898		(23)			(23)		875	875			
100054655	BLOOMFIELD	CT		03/23/2021		382		(113)			(113)		269	269			
100135036	HOUSTON	TX		10/30/2023		73		129			129		202	202			
100043193	OCEANSIDE	CA		05/28/2020		678		41			41		719	719			
100048978	CONYERS	GA		11/20/2020		372		(131)			(131)		240	240			
100177899	FAIRFAX	VA		11/19/2024		467		(60)			(60)		407	407			
100126838	PITTSTON	PA		08/30/2023		338		45			45		383	383			
100115152	ST. LOUIS	MO		07/17/2023		207		(13)			(13)		193	193			
100113975	MONROE TOWNSHIP	NJ		06/29/2023		221		445			445		666	666			
100049833	EL PASO	TX		11/20/2020		629		(106)			(106)		524	524			
100026366	MIAMI	FL		09/26/2018		452		72			72		525	525			
100043721	RIVIERA BEACH	FL		08/13/2020		260		(56)			(56)		204	204			
100060978	AUBURN	GA		06/01/2021		691		6			6		697	697			
100114279	FREDERICK	MD		06/29/2023		88		262			262		350	350			
100055381	BAY SHORE	NY		03/23/2021		1,004		(150)			(150)		854	854			
100174429	TUCSON	AZ		10/31/2024		298		(21)			(21)		277	277			
100054182	BRIDGEPORT	CT		03/23/2021		675		81			81		756	756			
100043049	MAITLAND	FL		05/28/2020		1,203		(51)			(51)		1,151	1,151			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167113	PHILADELPHIA	PA		09/13/2024		212		(39)			(39)		173	173			
100110972	TAYLOR	MI		06/29/2023		1,428		56			56		1,485	1,485			
100071134	JACKSON	MI		10/01/2021		683		(3)			(3)		680	680			
100055359	BAKERSFIELD	CA		03/23/2021		422		(144)			(144)		278	278			
100162336	LYMAN	SC		08/06/2024		663		(47)			(47)		616	616			
100177929	HANOVER	PA		11/19/2024		458		(80)			(80)		378	378			
100012003	TOLEDO	OH		03/08/2017		285		93			93		378	378			
100174409	BRENTWOOD	TN		10/31/2024		495		(42)			(42)		454	454			
100044508	SAN DIEGO	CA		11/19/2020		936		38			38		974	974			
100024729	TARPON SPRINGS	FL		09/20/2018		299		136			136		434	434			
100164677	BAKERSFIELD	CA		08/23/2024		415		(27)			(27)		387	387			
100063115	PLYMOUTH	MN		07/01/2021		712		7			7		719	719			
100081297	GROSSE POINTE PARK	MI		03/18/2022		991		23			23		1,014	1,014			
100110867	CARSON	VA		06/29/2023		1,301		34			34		1,335	1,335			
100113716	WESTBROOK	ME		06/29/2023		294		214			214		508	508			
100174073	BISHOP	TX		10/31/2024		228		(31)			(31)		197	197			
100047874	LYNN	MA		11/20/2020		1,812		(432)			(432)		1,380	1,380			
100164937	LAKELAND	GA		08/28/2024		171		(6)			(6)		165	165			
100178008	BELLINGHAM	WA		11/19/2024		860		(49)			(49)		811	811			
100112481	GLENDALE HEIGHTS	IL		06/29/2023		301		338			338		639	639			
100071713	HORSE CAVE	KY		10/14/2021		328		(62)			(62)		266	266			
100174045	ST. LOUIS	MO		10/31/2024		190		(27)			(27)		163	163			
100055189	PHILADELPHIA	PA		03/23/2021		279		(51)			(51)		228	228			
100043042	RICHMOND	VA		05/28/2020		1,076		200			200		1,276	1,276			
100066191	ZACHARY	LA		08/02/2021		516		(6)			(6)		510	510			
100184883	MURRIETA	CA		12/17/2024		565		(35)			(35)		529	529			
100113181	MIAMI	FL		06/29/2023		2,051		1,192			1,192		3,243	3,243			
100131801	MIDWEST CITY	OK		10/06/2023		2,703		(65)			(65)		2,638	2,638			
100184909	GLENDALE	AZ		12/17/2024		430		(31)			(31)		400	400			
100054291	CYPRESS	TX		03/23/2021		1,428		(78)			(78)		1,350	1,350			
100114034	LADERA RANCH	CA		06/29/2023		154		354			354		509	509			
100112509	DOWNS	IL		06/29/2023		467		436			436		902	902			
100071632	ATHENS	GA		10/14/2021		426		(45)			(45)		381	381			
100126923	CHICAGO	IL		08/30/2023		(14)		1,326			1,326		1,312	1,312			
100146433	MECHANICSBURG	PA		03/19/2024		390		(67)			(67)		323	323			
100129917	LAKEMORE	OH		09/27/2023		183		(9)			(9)		174	174			
100055781	HAMILTON	AL		03/23/2021		1,181		(124)			(124)		1,057	1,057			
100060405	FULTONDALE	AL		06/01/2021		571		6			6		577	577			
100108334	INDIANAPOLIS	IN		05/25/2023		237		(10)			(10)		226	226			
100184810	RANCHO PALOS VERDES	CA		12/17/2024		472		(46)			(46)		426	426			
100112005	SAINT LOUIS	MO		06/29/2023		312		212			212		524	524			
100048455	YUMA	AZ		11/20/2020		653		(30)			(30)		623	623			
100010954	PENSACOLA	FL		12/23/2016		1,113		71			71		1,184	1,184			
100055191	MAHOMET	IL		03/23/2021		366		(131)			(131)		235	235			
100119838	INDIANAPOLIS	IN		08/08/2023		164		(16)			(16)		149	149			
100030560	AUSTIN	TX		12/20/2018		1,270		(50)			(50)		1,220	1,220			
100026380	POMPANO BEACH	FL		09/26/2018		667		318			318		985	985			
100054455	GEISMAR	LA		03/23/2021		1,738		(167)			(167)		1,570	1,570			
100174418	LEVITTOWN	PA		10/31/2024		806		(54)			(54)		752	752			
100132444	MONTAGUE	NJ		11/03/2023		189		(7)			(7)		182	182			
100116973	PORTERVILLE	CA		07/20/2023		225		85			85		310	310			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071865	LAREDO	TX		10/14/2021		3,006		(181)			(181)		2,825	2,825			
100043666	APOPKA	FL		08/13/2020		260		31			31		291	291			
100138953	DADEVILLE	AL		12/21/2023		750		284			284		1,033	1,033			
100046228	CHICAGO	IL		11/25/2020		1,361		(252)			(252)		1,109	1,109			
100044892	SAVANNAH	GA		11/19/2020		182		167			167		349	349			
100154808	PARKMAN	ME		07/19/2024		157		(41)			(41)		116	116			
100062523	STARKE	FL		07/01/2021		644		(16)			(16)		628	628			
100054017	LAWRENCEVILLE	GA		03/23/2021		727		(70)			(70)		658	658			
100150947	TRUCKEE	CA		05/08/2024		174		(50)			(50)		124	124			
100049527	JACKSONVILLE	FL		11/20/2020		147		120			120		268	268			
100031502	FRESNO	CA		03/29/2019		293		309			309		602	602			
100167041	CLEVELAND	OH		09/13/2024		211		(27)			(27)		184	184			
100031841	SOUTH BOUND BROOK	NJ		03/29/2019		1,341		145			145		1,485	1,485			
100111390	FREEDOM	PA		06/29/2023		932		113			113		1,045	1,045			
100081559	MIDDLETOWN	OH		03/14/2022		387		(7)			(7)		380	380			
100013779	NAMPA	ID		05/25/2017		281		17			17		298	298			
100126454	SAINT LOUIS	MO		08/30/2023		143		19			19		162	162			
100055300	VENICE	FL		03/23/2021		1,135		(313)			(313)		822	822			
100088274	CHARLOTTE	NC		10/17/2022		250		(15)			(15)		235	235			
100112460	CLATSKANIE	OR		06/29/2023		693		345			345		1,038	1,038			
100071508	CORPUS CHRISTI	TX		10/19/2021		482		(39)			(39)		443	443			
100010780	FARMERSVILLE	CA		12/23/2016		1,667		375			375		2,041	2,041			
100184573	LONG VALLEY	NJ		12/17/2024		560		(39)			(39)		521	521			
100054057	JASPER	TN		03/23/2021		395		(53)			(53)		342	342			
100047391	WIND GAP	PA		11/20/2020		2,053		(156)			(156)		1,897	1,897			
100116554	CAMDEN	SC		07/20/2023		275		194			194		469	469			
100131703	OWENSBORO	KY		10/06/2023		195		(3)			(3)		192	192			
100111603	BESSEMER	AL		06/29/2023		219		260			260		479	479			
100162681	DENTON	TX		08/12/2024		4,613		108			108		4,721	4,721			
100111153	JACKSONVILLE	NC		06/29/2023		263		(36)			(36)		227	227			
100126519	STOKESDALE	NC		08/30/2023		139		11			11		151	151			
100043661	ATLANTA	GA		08/13/2020		489		(10)			(10)		479	479			
100044169	VICTORVILLE	CA		08/19/2020		547		(3)			(3)		544	544			
100017693	LEHIGH ACRES	FL		04/26/2018		421		31			31		453	453			
100126829	JUPITER	FL		08/30/2023		(29)		199			199		171	171			
100012584	PEMBROKE PINES	FL		05/25/2017		853		710			710		1,563	1,563			
100071785	JACKSONVILLE	FL		10/14/2021		468		(73)			(73)		395	395			
100111615	SALISBURY	NC		06/29/2023		1,029		(131)			(131)		897	897			
100063607	BARNESVILLE	GA		07/01/2021		489		(14)			(14)		475	475			
100049328	LANCASTER	CA		11/20/2020		524		(115)			(115)		409	409			
100026367	ELGIN	IL		09/26/2018		269		142			142		411	411			
100126990	NEW ORLEANS	LA		08/30/2023		165		219			219		385	385			
100011140	HACIENDA HEIGHTS	CA		12/23/2016		2,078		(20)			(20)		2,058	2,058			
100057755	MARTINSBURG	WV		06/30/2021		447		(15)			(15)		432	432			
100066827	CUMBERLAND	MD		08/02/2021		544		1			1		545	545			
100063312	UTICA	NY		07/01/2021		602		(18)			(18)		585	585			
100062737	SUNBURY	PA		07/01/2021		679		12			12		691	691			
100020433	LAS VEGAS	NV		07/27/2018		8,718		(357)			(357)		8,360	8,360			
100045089	PERRIS	CA		11/19/2020		3,071		16			16		3,088	3,088			
100114191	FRESNO	CA		06/29/2023		165		(109)			(109)		55	55			
100154921	BATTLEBORO	NC		07/19/2024		198		(8)			(8)		190	190			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113079	CHICAGO	IL		06/29/2023		64		305			305		369	369			
100064713	NEW PORT RICHEY	FL		07/14/2021		475		(62)			(62)		413	413			
100060452	COON RAPIDS	MN		06/01/2021		700		7			7		707	707			
100169246	HAZEL CREST	IL		09/27/2024		183		(22)			(22)		162	162			
100175849	AKRON	OH		11/12/2024		209		(14)			(14)		195	195			
100046470	DECATUR	GA		11/25/2020		451		48			48		499	499			
100111606	ORLANDO	FL		06/29/2023		128		116			116		244	244			
100126565	ARLINGTON	TX		08/30/2023		1,043		(68)			(68)		976	976			
100030087	WINCHENDON	MA		12/20/2018		679		(2)			(2)		676	676			
100013597	BRADENTON	FL		05/25/2017		904		112			112		1,016	1,016			
100090896	RICHMOND HILL	GA		01/31/2023		11,716		71			71		11,787	11,787			
100028361	DEWITT	MI		10/26/2018		1,811		433			433		2,244	2,244			
100136782	CONYERS	GA		11/27/2023		180		(8)			(8)		172	172			
100112528	LA PORTE	IN		06/29/2023		145		303			303		448	448			
100174810	TOLEDO	OH		10/31/2024		234		(39)			(39)		195	195			
100126440	PHILADELPHIA	PA		08/30/2023		72		189			189		260	260			
100079201	BEAUMONT	TX		02/24/2022		464		(14)			(14)		450	450			
100000382	HOUSTON	TX		09/27/2016		105		86			86		191	191			
100025238	SLATINGTON	PA		09/20/2018		915		53			53		968	968			
100068029	HERMITAGE	PA		09/23/2021		498		(35)			(35)		463	463			
100174102	HOUSTON	TX		10/31/2024		218		(30)			(30)		188	188			
100153464	PHILADELPHIA	PA		05/30/2024		123		(10)			(10)		113	113			
100111897	HARRISBURG	PA		06/29/2023		136		143			143		279	279			
100177839	FORT WASHINGTON	MD		11/19/2024		367		(74)			(74)		293	293			
100184812	YORKVILLE	IL		12/17/2024		579		(33)			(33)		546	546			
100013369	CHARLESTON	SC		05/25/2017		274		120			120		394	394			
100143640	WILLIAMSTON	SC		02/21/2024		316		(18)			(18)		298	298			
100028207	OAKDALE	CA		10/26/2018		510		14			14		524	524			
100108341	MASURY	OH		05/25/2023		196		(15)			(15)		180	180			
100155426	ORLANDO	FL		06/18/2024		355		(78)			(78)		277	277			
100030057	MOSES LAKE	WA		12/20/2018		1,242		(87)			(87)		1,155	1,155			
100057531	DECATUR	AL		06/30/2021		323		(40)			(40)		284	284			
100061141	SWAINSBORO	GA		06/01/2021		621		6			6		627	627			
100077406	LEHIGH ACRES	FL		01/03/2022		813		(28)			(28)		785	785			
100076977	WOLCOTT	CT		01/03/2022		2,697		(189)			(189)		2,508	2,508			
100029144	DES MOINES	IA		10/26/2018		276		62			62		339	339			
100012771	LAS VEGAS	NV		05/25/2017		336		155			155		491	491			
100062019	LEXINGTON	KY		07/01/2021		617		(18)			(18)		599	599			
100127272	HAZEL CREST	IL		08/30/2023		268		(53)			(53)		215	215			
100066278	LAKE ARIEL	PA		08/02/2021		712		(3)			(3)		709	709			
100028873	MODESTO	CA		10/26/2018		600		110			110		710	710			
100075999	VIRGINIA GARDENS	FL		01/07/2022		2,708		(246)			(246)		2,462	2,462			
100054921	ROCK HILL	SC		03/23/2021		1,348		(425)			(425)		922	922			
100071746	ALAMO	TX		10/14/2021		469		(66)			(66)		403	403			
100029137	TAMPA	FL		10/26/2018		270		103			103		373	373			
100032044	SUNRISE	FL		03/29/2019		1,839		68			68		1,907	1,907			
100055383	MINNEAPOLIS	MN		03/23/2021		315		(73)			(73)		241	241			
100053972	WEST PALM BEACH	FL		03/23/2021		1,755		(200)			(200)		1,555	1,555			
100076965	FORT WORTH	TX		01/03/2022		728		(117)			(117)		610	610			
100184895	SUNRISE	FL		12/17/2024		476		(18)			(18)		458	458			
100049278	OAK PARK	MI		11/20/2020		417		(74)			(74)		343	343			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028967	CLEVELAND	OH		10/26/2018		293		130			130		423	423			
100087220	SKOKIE	IL		10/25/2022		1,234		88			88		1,323	1,323			
100119846	SYRACUSE	NY		08/08/2023		2,158		(69)			(69)		2,089	2,089			
100012977	DORCHESTER	MA		05/25/2017		877		1,719			1,719		2,595	2,595			
100048343	TRENTON	NJ		11/20/2020		422		172			172		594	594			
100100184	DAYTON	OH		03/17/2023		298		(19)			(19)		280	280			
100113731	DECATUR	GA		06/29/2023		219		206			206		425	425			
100012280	RIO RANCHO	NM		04/28/2017		217		152			152		369	369			
100057580	LINWOOD	PA		06/30/2021		807		(73)			(73)		735	735			
100184485	SAN MATEO	CA		12/17/2024		302		(26)			(26)		277	277			
100079010	FREMONT	NE		02/24/2022		465		(9)			(9)		456	456			
100026742	OAKLAND	CA		09/26/2018		119		2,003			2,003		2,122	2,122			
100136799	KANSAS CITY	MO		11/27/2023		188		(12)			(12)		176	176			
100047275	LA PINE	OR		11/20/2020		2,140		(245)			(245)		1,895	1,895			
100062028	LUCEDALE	MS		07/01/2021		481		(19)			(19)		462	462			
100030532	RAYTOWN	MO		12/20/2018		1,115		(28)			(28)		1,087	1,087			
100177775	FORT WASHINGTON	MD		11/19/2024		487		(62)			(62)		425	425			
100012256	ALLENTOWN	PA		04/28/2017		77		53			53		130	130			
100047371	MARYVILLE	TN		11/20/2020		1,121		(66)			(66)		1,055	1,055			
100177886	VACAVILLE	CA		11/19/2024		383		(62)			(62)		321	321			
100112169	LIBERTY	MO		06/29/2023		131		187			187		319	319			
100053642	CLEVELAND	OH		03/23/2021		556		(172)			(172)		385	385			
100050044	FLINT	MI		11/20/2020		880		(83)			(83)		797	797			
100184752	JACKSON	MI		12/17/2024		423		(30)			(30)		394	394			
100167120	ST. LOUIS	MO		09/13/2024		213		(39)			(39)		174	174			
100060920	SAN BENITO	TX		06/01/2021		642		6			6		648	648			
100045751	HAZELWOOD	MO		11/25/2020		308		2			2		311	311			
100175740	BEN LOMOND	CA		11/12/2024		1,430		(136)			(136)		1,294	1,294			
100152316	SPRING	TX		05/17/2024		2,448		162			162		2,609	2,609			
100101579	MILWAUKEE	WI		04/26/2023		253		(9)			(9)		244	244			
100011913	DALLAS	TX		03/08/2017		326		251			251		577	577			
100055358	TISHOMINGO	OK		03/23/2021		1,438		(23)			(23)		1,416	1,416			
100054319	SOPERTON	GA		03/23/2021		(23)		61			61		38	38			
100147281	BEVERLY	NJ		03/28/2024		205		(12)			(12)		193	193			
100028066	KENNESAW	GA		10/26/2018		381		112			112		493	493			
100014864	ORLANDO	FL		11/21/2017		991		2			2		993	993			
100060530	TEXARKANA	TX		06/01/2021		1,343		9			9		1,353	1,353			
100109833	DETROIT	MI		06/22/2023		18		(13)			(13)		5	5			
100055125	MOORE	SC		03/23/2021		1,036		(188)			(188)		848	848			
100045324	BURLINGTON	NC		11/25/2020		1,245		(269)			(269)		975	975			
100133949	FAYETTEVILLE	NC		10/25/2023		235		(21)			(21)		215	215			
100066178	BEDFORD	OH		08/02/2021		671		(11)			(11)		660	660			
100114073	STUYVESANT	NY		06/29/2023		74		111			111		185	185			
100074621	ANNISTON	AL		12/01/2021		1,299		(31)			(31)		1,268	1,268			
100057899	CLEARWATER	FL		06/30/2021		458		(51)			(51)		408	408			
100030316	MENDON	MA		12/20/2018		2,534		405			405		2,938	2,938			
100126853	KIMBALL	MI		08/30/2023		235		217			217		452	452			
100057674	HASTINGS	NE		06/30/2021		637		(46)			(46)		591	591			
100011327	TWIN FALLS	ID		12/23/2016		1,654		(1)			(1)		1,653	1,653			
100155440	CAPE CORAL	FL		06/18/2024		43		48			48		90	90			
100112160	PALM BAY	FL		06/29/2023		1,244		485			485		1,729	1,729			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028083	FAIRBURN	GA		10/26/2018		579		42			42		621	621			
100043062	ASHEVILLE	NC		05/28/2020		552		135			135		687	687			
100043640	GARLAND	TX		08/13/2020		1,388		(74)			(74)		1,313	1,313			
100054562	DARBY	PA		03/23/2021		310		(43)			(43)		267	267			
100043115	EAU CLAIRE	WI		05/28/2020		510		101			101		610	610			
100116240	MARKHAM	IL		07/20/2023		(405)		839			839		434	434			
100054684	BROOK PARK	OH		03/23/2021		359		(45)			(45)		314	314			
100112163	HOUSTON	TX		06/29/2023		139		106			106		245	245			
100028394	NORTH LAS VEGAS	NV		10/26/2018		299		54			54		352	352			
100000383	NEW CASTLE	DE		09/27/2016		1,658		(116)			(116)		1,543	1,543			
100115227	SOUTHFIELD	MI		07/17/2023		23		172			172		195	195			
100000202	BLOOMINGTON	IN		09/27/2016		1,213		(24)			(24)		1,189	1,189			
100126814	NEWARK	NJ		08/30/2023		107		452			452		559	559			
100126782	NEW ORLEANS	LA		08/30/2023		231		473			473		704	704			
100077631	SAN ANTONIO	TX		01/03/2022		459		(39)			(39)		420	420			
100138956	ROMEOVILLE	IL		12/21/2023		548		431			431		979	979			
100000184	CHESTERLAND	OH		09/27/2016		1,843		(64)			(64)		1,779	1,779			
100031625	NORTH LAUDERDALE	FL		03/29/2019		1,467		54			54		1,521	1,521			
100031342	FRESNO	CA		03/29/2019		222		154			154		376	376			
100031169	MARKHAM	IL		03/29/2019		126		328			328		454	454			
100013996	LAS VEGAS	NV		05/25/2017		807		99			99		907	907			
100053687	MCALLEN	TX		03/23/2021		563		(160)			(160)		403	403			
100130004	CAMDEN	NJ		09/27/2023		121		46			46		167	167			
100162335	SACRAMENTO	CA		08/06/2024		442		(26)			(26)		416	416			
100028080	CHICAGO	IL		10/26/2018		397		152			152		550	550			
100010896	SUNRISE	FL		12/23/2016		2,166		466			466		2,631	2,631			
100116249	DECATUR	GA		07/20/2023		281		108			108		389	389			
100081068	NEWPORT NEWS	VA		03/18/2022		428		3			3		432	432			
100000163	APEX	NC		09/27/2016		2,475		150			150		2,625	2,625			
100011873	GASTONIA	NC		03/08/2017		539		47			47		586	586			
100119736	HIGHLAND PARK	MI		08/08/2023		(2,945)		81			81		(2,864)	297		3,162	3,162
100063470	INDIANAPOLIS	IN		07/01/2021		626		(44)			(44)		581	581			
100066270	OCALA	FL		08/02/2021		569		(12)			(12)		557	557			
100011012	COLUMBUS	OH		12/23/2016		297		264			264		560	560			
100100746	CHARLOTTE	NC		04/28/2023		4,450		(90)			(90)		4,360	4,360			
100061196	PORT ARTHUR	TX		06/01/2021		500		6			6		506	506			
100012078	MIAMI	FL		03/08/2017		696		91			91		786	786			
100167134	WICHITA	KS		09/13/2024		228		(34)			(34)		194	194			
100061231	PHILADELPHIA	PA		06/01/2021		502		5			5		507	507			
100117424	WATERBURY	CT		07/20/2023		262		104			104		366	366			
100156679	PHILADELPHIA	PA		06/24/2024		176		(26)			(26)		150	150			
100047794	ALPHARETTA	GA		11/20/2020		776		(93)			(93)		683	683			
100043261	BATTLE CREEK	MI		08/13/2020		297		14			14		311	311			
100113262	STOCKTON	CA		06/29/2023		114		75			75		188	188			
100043144	SANDIA PARK	NM		05/28/2020		685		70			70		755	755			
100174131	LORAIN	OH		10/31/2024		212		(29)			(29)		183	183			
100111554	JAMAICA	NY		06/29/2023		93		513			513		606	606			
100057774	METAIRIE	LA		06/30/2021		446		(72)			(72)		373	373			
100026356	FRESNO	CA		09/26/2018		1,228		(1)			(1)		1,227	1,227			
100055372	GREENVILLE	NC		03/23/2021		151		(37)			(37)		114	114			
100135903	CHESTER	PA		11/13/2023		347		(42)			(42)		305	305			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155505	SARASOTA	FL		06/18/2024		372		(68)			(68)		304	304			
100117077	PHILLIPSBURG	NJ		07/20/2023		258		91			91		349	349			
100074910	AIKEN	SC		12/01/2021		1,027		(30)			(30)		997	997			
100099787	GRAND RAPIDS	MI		02/28/2023		288		(24)			(24)		264	264			
100099788	GRAND RAPIDS	MI		02/28/2023		288		(24)			(24)		264	264			
100127180	HIALEAH GARDENS	FL		08/30/2023		434		334			334		768	768			
100031880	TOLLESON	AZ		03/29/2019		806		62			62		867	867			
100045185	CINCINNATI	OH		11/25/2020		1,130		(250)			(250)		879	879			
100025672	CHICAGO	IL		09/20/2018		259		41			41		300	300			
100026415	LOPATCONG TOWNSHIP	NJ		09/26/2018		630		690			690		1,320	1,320			
100048368	MAPLE SHADE	NJ		11/20/2020		433		(39)			(39)		394	394			
100111824	CHATSWORTH	CA		06/29/2023		163		315			315		478	478			
100024873	DAHLONEGA	GA		09/20/2018		577		(41)			(41)		536	536			
100103117	GARFIELD HEIGHTS	OH		04/21/2023		285		(25)			(25)		260	260			
100067195	RIVERDALE	GA		08/02/2021		503		1			1		504	504			
100065591	ALBUQUERQUE	NM		07/28/2021		1,520		(85)			(85)		1,435	1,435			
100126587	CONLEY	GA		08/30/2023		803		279			279		1,081	1,081			
100126651	POWDER SPRINGS	GA		08/30/2023		106		199			199		305	305			
100045447	HAMPTON	GA		11/25/2020		475		(72)			(72)		403	403			
100137809	COLUMBIA	SC		12/08/2023		13,170		(170)			(170)		13,000	13,000			
100044483	BAYONNE	NJ		11/19/2020		483		159			159		642	642			
100174132	CUERO	TX		10/31/2024		179		(26)			(26)		153	153			
100029770	BROKEN ARROW	OK		10/26/2018		221		85			85		306	306			
100064785	WICHITA FALLS	TX		07/14/2021		519		(56)			(56)		463	463			
100116278	STONE MOUNTAIN	GA		07/20/2023		281		19			19		299	299			
100101781	SOUTH BEND	IN		03/31/2023		192		(11)			(11)		181	181			
100011266	HAW RIVER	NC		01/27/2017		86		(14)			(14)		73	73			
100047537	WINFIELD	MO		11/20/2020		703		(106)			(106)		597	597			
100155618	ST. PETERSBURG	FL		06/18/2024		307		(31)			(31)		276	276			
100149707	MANSFIELD	CT		04/26/2024		172		(14)			(14)		158	158			
100101586	PALMYRA	NJ		04/26/2023		410		(26)			(26)		384	384			
100112132	MIAMI	FL		06/29/2023		1,536		754			754		2,290	2,290			
100156860	MANSFIELD	CT		06/27/2024		173		(13)			(13)		160	160			
100129868	CLEVELAND	OH		09/27/2023		164		(16)			(16)		148	148			
100067214	BAYTOWN	TX		08/02/2021		673		3			3		676	676			
100079094	OKLAHOMA CITY	OK		02/24/2022		437		(15)			(15)		422	422			
100064725	BIRMINGHAM	AL		07/14/2021		472		(58)			(58)		414	414			
100045896	CHICAGO	IL		11/25/2020		579		(93)			(93)		487	487			
100032184	OAKLAND	CA		03/29/2019		283		197			197		480	480			
100101591	WARNER ROBINS	GA		04/26/2023		242		(5)			(5)		237	237			
100010715	CARSON CITY	NV		12/23/2016		588		140			140		728	728			
100054633	KATY	TX		03/23/2021		497		(88)			(88)		409	409			
100055210	MANSFIELD	OH		03/23/2021		2,104		(500)			(500)		1,604	1,604			
100024570	MIAMI	FL		09/20/2018		572		(45)			(45)		527	527			
100044177	LONGWOOD	FL		08/19/2020		471		(13)			(13)		458	458			
100088219	GARFIELD HEIGHTS	OH		10/17/2022		1,626		(1,207)			(1,207)		419	419			
100184500	ANCHORAGE	AK		12/17/2024		481		(65)			(65)		416	416			
100048188	HENRICO	VA		11/20/2020		1,558		(153)			(153)		1,405	1,405			
100024430	FORT MYERS	FL		09/20/2018		2,247		(81)			(81)		2,166	2,166			
100060483	YOUNGSTOWN	OH		06/01/2021		162		4			4		166	166			
100141134	CLEVELAND	OH		01/30/2024		177		(14)			(14)		163	163			

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100112918	NORTH LAUDERDALE	FL		06/29/2023		991		76			76		1,067	1,067			
100174061	FAIRFIELD	AL		10/31/2024		215		(33)			(33)		182	182			
100184763	FREEPORT	NY		12/17/2024		294		(53)			(53)		240	240			
100148975	HAYWARD	CA		04/17/2024		437		(24)			(24)		413	413			
100133966	BALTIMORE	MD		10/25/2023		177		(7)			(7)		170	170			
100054863	MONTGOMERY	AL		03/23/2021		530		72			72		602	602			
100031089	CHICAGO	IL		03/29/2019		98		539			539		637	637			
100067474	BOWLING GREEN	KY		09/23/2021		1,230		(128)			(128)		1,102	1,102			
100071729	LEBANON	PA		10/14/2021		763		(87)			(87)		676	676			
100146267	RINCON	GA		03/19/2024		500		(69)			(69)		430	430			
100128059	EVANSVILLE	IN		09/08/2023		898		2			2		900	900			
100099757	CLEVELAND	OH		02/28/2023		285		(11)			(11)		274	274			
100062755	ROANOKE	VA		07/01/2021		1,161		(25)			(25)		1,136	1,136			
100115217	HAMILTON	NJ		07/17/2023		228		(16)			(16)		212	212			
100111265	PARK RIDGE	IL		06/29/2023		153		252			252		405	405			
100048337	CICERO	IL		11/20/2020		3,423		(351)			(351)		3,072	3,072			
100184472	ALBUQUERQUE	NM		12/17/2024		431		(23)			(23)		408	408			
100112883	CHICKASAW	AL		06/29/2023		716		(53)			(53)		663	663			
100043953	BELMONT	NC		08/19/2020		1,265		(158)			(158)		1,108	1,108			
100114441	BLAINE	TN		06/29/2023		224		32			32		255	255			
100109825	GARY	IN		06/22/2023		1,278		(53)			(53)		1,225	1,225			
100113582	AZTEC	NM		06/29/2023		226		348			348		574	574			
100184510	PALATKA	FL		12/17/2024		164		(41)			(41)		123	123			
100112953	MELBOURNE	FL		06/29/2023		134		247			247		381	381			
100113869	DEERFIELD	IL		06/29/2023		1,488		47			47		1,535	1,535			
100043421	PHILADELPHIA	PA		08/13/2020		306		(9)			(9)		296	296			
100047168	FLOWERY BRANCH	GA		11/20/2020		639		(243)			(243)		397	397			
100045750	ORANGE	CA		11/25/2020		4,497		(207)			(207)		4,290	4,290			
100049698	INDIANAPOLIS	IN		11/20/2020		278		(159)			(159)		120	120			
100029311	ATLANTA	GA		10/26/2018		1,097		328			328		1,425	1,425			
100088234	COLUMBUS	GA		10/17/2022		269		(11)			(11)		258	258			
100055350	WRIGHT	MN		03/23/2021		256		(88)			(88)		168	168			
100027928	FONTANA	CA		10/26/2018		1,254		160			160		1,414	1,414			
100068258	ROCHESTER	NY		08/25/2021		469		(69)			(69)		400	400			
100050127	KELLER	TX		11/20/2020		2,681		(291)			(291)		2,390	2,390			
100026249	CICERO	IL		09/20/2018		256		41			41		297	297			
100064733	REYNOLDSBURG	OH		07/14/2021		577		(66)			(66)		511	511			
100045489	YORK	SC		11/25/2020		250		(76)			(76)		174	174			
100055294	APOLLO BEACH	FL		03/23/2021		839		(67)			(67)		772	772			
100111557	DOUGLASVILLE	GA		06/29/2023		185		211			211		396	396			
100028736	NORTH PORT	FL		10/26/2018		257		94			94		351	351			
100164921	ZANESVILLE	OH		08/28/2024		171		(14)			(14)		158	158			
100053696	SAINT LOUIS	MO		03/23/2021		517		(47)			(47)		470	470			
100140089	DENTON	TX		01/09/2024		15,476		(373)			(373)		15,103	15,103			
100092069	LAKE CHARLES	LA		02/09/2023		433		(18)			(18)		414	414			
100184888	PHOENIX	AZ		12/17/2024		564		(38)			(38)		526	526			
100064677	LAS VEGAS	NV		07/14/2021		467		(68)			(68)		400	400			
100147198	CLEVELAND	OH		03/28/2024		226		(12)			(12)		214	214			
100029700	HUMBLE	TX		10/26/2018		644		(20)			(20)		624	624			
100068314	LAFAYETTE	IN		08/25/2021		438		(45)			(45)		393	393			
100175723	TUCSON	AZ		11/12/2024		416		(23)			(23)		394	394			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047851	GREEN BAY	WI		11/20/2020		357		(74)			(74)		283	283			
100091997	GARFIELD HEIGHTS	OH		02/09/2023		204		(17)			(17)		187	187			
100043950	ADVANCE	NC		08/19/2020		1,859		(207)			(207)		1,652	1,652			
100112149	WESLEY CHAPEL	FL		06/29/2023		(708)		1,114			1,114		406	406			
100113312	COLUMBUS	OH		06/29/2023		330		242			242		572	572			
100177791	SAN BERNARDINO	CA		11/19/2024		458		(62)			(62)		396	396			
100178139	LAKE STEVENS	WA		11/19/2024		332		(53)			(53)		280	280			
100108401	CLEVELAND	OH		05/25/2023		172		(13)			(13)		158	158			
100065714	JACKSONVILLE	FL		07/28/2021		426		(56)			(56)		370	370			
100043210	MT PLEASANT	SC		08/13/2020		756		(124)			(124)		632	632			
100145918	JACKSONVILLE	FL		03/19/2024		388		(65)			(65)		323	323			
100063680	WADENA	MN		07/01/2021		512							512	512			
100012128	TAMPA	FL		03/08/2017		580		72			72		653	653			
100143547	ST. LOUIS	MO		02/21/2024		195		(22)			(22)		172	172			
100127047	WILLIS	TX		08/30/2023		1,015		(115)			(115)		900	900			
100013979	APOPKA	FL		05/25/2017		322		29			29		351	351			
100046155	IRVING	TX		11/25/2020		1,319		(255)			(255)		1,064	1,064			
100174182	MEMPHIS	TN		10/31/2024		265		(46)			(46)		219	219			
100112225	WILLINGBORO	NJ		06/29/2023		273		335			335		609	609			
100032170	CHINO	CA		03/29/2019		282		202			202		484	484			
100013343	MERIDIAN	CA		05/25/2017		393		119			119		512	512			
100047227	PAWTUCKET	RI		11/20/2020		367		(183)			(183)		184	184			
100045967	OCALA	FL		11/25/2020		284		(83)			(83)		200	200			
100184430	SANTA ANA	CA		12/17/2024		11,927		(845)			(845)		11,082	11,082			
100178114	MADISON	WI		11/19/2024		453		(50)			(50)		403	403			
100184851	MILLSBORO	DE		12/17/2024		426		(29)			(29)		397	397			
100080956	CARY	NC		03/18/2022		734		16			16		750	750			
100057767	KATY	TX		06/30/2021		1,123		(106)			(106)		1,017	1,017			
100070751	STONY BROOK	NY		10/01/2021		10,539		(22)			(22)		10,517	10,517			
100184804	OKEECHOBEE	FL		12/17/2024		300		(49)			(49)		252	252			
100146139	SUCCASUNNA	NJ		03/19/2024		415		(68)			(68)		348	348			
100026525	RIVERSIDE	CA		09/26/2018		8		760			760		767	767			
100117046	GREENSBORO	NC		07/20/2023		274		100			100		374	374			
100031462	BAKERSFIELD	CA		03/29/2019		1,695		60			60		1,755	1,755			
100103107	MEMPHIS	TN		04/21/2023		319		(14)			(14)		304	304			
100113775	ADDISON	IL		06/29/2023		365		279			279		644	644			
100012561	SAN JOSE	CA		04/28/2017		238		123			123		361	361			
100061842	SOUTH PARK	PA		07/01/2021		653		(5)			(5)		647	647			
100155836	FRONT ROYAL	VA		06/18/2024		463		(49)			(49)		414	414			
100057635	JACKSONVILLE	FL		06/30/2021		468		(52)			(52)		416	416			
100050108	MIAMI	FL		11/20/2020		366		(27)			(27)		338	338			
100061023	PHILADELPHIA	PA		06/01/2021		659		6			6		665	665			
100046361	HARPURSVILLE	NY		11/25/2020		243		37			37		280	280			
100025843	BARSTOW	CA		09/20/2018		495		1			1		496	496			
100024440	ROMULUS	MI		09/20/2018		503		55			55		558	558			
100067377	PLAYAS DE ROSARITO	MEX		08/13/2021		1,178							1,178	1,178			
100053605	RALEIGH	NC		03/23/2021		420		(65)			(65)		355	355			
100054390	NISSWA	MN		03/23/2021		1,515		(303)			(303)		1,212	1,212			
100023706	ALBUQUERQUE	NM		09/04/2018		833		(58)			(58)		775	775			
100155458	LAS VEGAS	NV		06/18/2024		157		(7)			(7)		150	150			
100103832	ALBEMARLE	NC		05/10/2023		193		(9)			(9)		184	184			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028734	PALM BAY	FL		10/26/2018		170		205			205		374	374			
100028539	COVINGTON	KY		10/26/2018		203		154			154		358	358			
100048517	HIGHTSTOWN	NJ		11/20/2020		490		(101)			(101)		389	389			
100177887	SPRINGFIELD	OR		11/19/2024		455		(74)			(74)		381	381			
100012342	WORCESTER	MA		04/28/2017		369		155			155		523	523			
100177915	JUNCTION CITY	OR		11/19/2024		435		(54)			(54)		381	381			
100155554	PHOENIX	AZ		06/18/2024		61		32			32		93	93			
100055351	OAK LAWN	IL		03/23/2021		387		(80)			(80)		308	308			
100109690	LITTLE ROCK	AR		06/16/2023		3,920		(146)			(146)		3,774	3,774			
100103799	SAN ANTONIO	TX		05/10/2023		543		(24)			(24)		519	519			
100053520	LOUISIANA	MO		03/23/2021		1,120		(189)			(189)		931	931			
100134634	ERIE	PA		10/30/2023		157		(16)			(16)		141	141			
100011337	CRIDERSVILLE	OH		12/23/2016		1,041		(56)			(56)		985	985			
100103837	SOUTH BEND	IN		05/10/2023		196		(16)			(16)		180	180			
100126703	OPA LOCKA	FL		08/30/2023		419		870			870		1,288	1,288			
100071686	FRANKLIN	VA		10/14/2021		464		(74)			(74)		390	390			
100046025	PHILADELPHIA	PA		11/25/2020		505		(8)			(8)		497	497			
100063113	LINCOLN	NE		07/01/2021		869		5			5		873	873			
100164963	DAYTON	OH		08/28/2024		180		(14)			(14)		166	166			
100048493	DAVISON	MI		11/20/2020		1,956		(193)			(193)		1,762	1,762			
100114249	BRIDGEPORT	CT		06/29/2023		1,418		132			132		1,550	1,550			
100114408	LUTZ	FL		06/29/2023		125		333			333		457	457			
100025986	ELGIN	SC		09/20/2018		1,212		13			13		1,225	1,225			
100157758	OXNARD	CA		07/02/2024		1,224		(68)			(68)		1,156	1,156			
100174488	LAS VEGAS	NV		10/31/2024		498		(52)			(52)		446	446			
100146337	HUMBLE	TX		03/19/2024		436		(52)			(52)		384	384			
100146238	BLAIRSTOWN	NJ		03/19/2024		382		(65)			(65)		318	318			
100048136	LITTLE ELM	TX		11/20/2020		559		(74)			(74)		485	485			
100064708	PETERSBURG	VA		07/14/2021		990		(94)			(94)		895	895			
100024979	DES MOINES	IA		09/20/2018		184		(29)			(29)		155	155			
100174143	PERRY	GA		10/31/2024		228		(28)			(28)		200	200			
100062024	MOBILE	AL		07/01/2021		295		4			4		299	299			
100184826	CITRUS HEIGHTS	CA		12/17/2024		445		(48)			(48)		397	397			
100064714	WICKLIFFE	OH		07/14/2021		853		(85)			(85)		769	769			
100068283	CENTER LINE	MI		08/25/2021		421		(41)			(41)		381	381			
100177843	HIGHLAND PARK	IL		11/19/2024		350		(43)			(43)		307	307			
100028093	ORLAND HILLS	IL		10/26/2018		187		295			295		482	482			
100055038	PHILADELPHIA	PA		03/23/2021		176		(84)			(84)		92	92			
100011774	BETHLEHEM	PA		03/08/2017		1,280		680			680		1,960	1,960			
100075158	COUNCIL BLUFFS	IA		12/01/2021		659		(11)			(11)		648	648			
100012041	WASHINGTON	IL		03/08/2017		407		153			153		560	560			
100017451	HALLANDALE BEACH	FL		04/26/2018		238		3			3		241	241			
100044256	CLAYTON	NC		08/19/2020		322		(13)			(13)		309	309			
100013173	BOYNTON BEACH	FL		05/25/2017		238		63			63		301	301			
100177921	TAMPA	FL		11/19/2024		728		(70)			(70)		658	658			
100055631	HIGHLAND SPRINGS	VA		03/23/2021		454		45			45		500	500			
100155860	FRESNO	CA		06/18/2024		393		(73)			(73)		321	321			
100010931	PLANTATION	FL		12/23/2016		768		346			346		1,114	1,114			
100057606	BROWNSVILLE	TX		06/30/2021		1,315		(114)			(114)		1,201	1,201			
100184652	SEYMOUR	CT		12/17/2024		421		(45)			(45)		376	376			
100155658	GONZALES	LA		06/18/2024		378		(75)			(75)		303	303			

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100077419	HASTINGS	NE		01/03/2022		204		(12)			(12)		193	193			
100114370	FLORENCE	NJ		06/29/2023		125		18			18		143	143			
100045334	CONVERSE	IN		11/25/2020		845		120			120		965	965			
100145904	WALDORF	MD		03/19/2024		624		(73)			(73)		551	551			
100091476	CHICAGO	IL		01/20/2023		193		(14)			(14)		179	179			
100055259	MEMPHIS	TN		03/23/2021		442		(60)			(60)		382	382			
100155520	CHESTERFIELD	VA		06/18/2024		424		(75)			(75)		349	349			
100064680	STRONGSVILLE	OH		07/14/2021		463		(68)			(68)		395	395			
100111538	UNIONVILLE	NY		06/29/2023		1,958		(17)			(17)		1,942	1,942			
100177880	LA HABRA	CA		11/19/2024		373		(44)			(44)		329	329			
100184440	THE VILLAGES	FL		12/17/2024		464		(49)			(49)		415	415			
100024974	NORTH MIAMI BEACH	FL		09/20/2018		346		314			314		660	660			
100011438	CHAMBERSBURG	PA		12/23/2016		266		249			249		516	516			
100046270	EL PASO	TX		11/25/2020		300		(77)			(77)		223	223			
100024470	DETROIT	MI		09/20/2018		175		198			198		372	372			
100139357	ROCHESTER	NY		12/28/2023		158		(6)			(6)		152	152			
100155447	FONTANA	CA		06/18/2024		523		(85)			(85)		439	439			
100113374	HIALEAH	FL		06/29/2023		374		(33)			(33)		341	341			
100014883	FLORISSANT	MO		11/21/2017		1,528		223			223		1,751	1,751			
100064679	HUDSON	FL		07/14/2021		463		(69)			(69)		394	394			
100031564	KISSIMMEE	FL		03/29/2019		372		126			126		498	498			
100115177	CLEVELAND	OH		07/17/2023		185		(9)			(9)		176	176			
100054770	NEW BRIGHTON	PA		03/23/2021		465		(103)			(103)		363	363			
100011433	SAND LAKE	MI		01/27/2017		415		35			35		450	450			
100062105	CONWAY	SC		07/01/2021		474		(17)			(17)		457	457			
100111861	MANASSAS	VA		06/29/2023		164		45			45		209	209			
100155832	LYNNWOOD	WA		06/18/2024		480		(74)			(74)		406	406			
100048619	ROCK HILL	SC		11/20/2020		1,367		(298)			(298)		1,070	1,070			
100064067	PASADENA	TX		07/01/2021		527		27			27		554	554			
100064759	CENTRAL CITY	SD		07/14/2021		1,850		(123)			(123)		1,727	1,727			
100117380	PHILADELPHIA	PA		07/20/2023		5,489		701			701		6,190	6,190			
100177696	KINGS PARK	NY		11/19/2024		453		(75)			(75)		378	378			
100116947	LAS VEGAS	NV		07/20/2023		1,604		796			796		2,400	2,400			
100049987	MADISON	TN		11/20/2020		649		(37)			(37)		612	612			
100064806	TALLAHASSEE	FL		07/14/2021		21,880		(1,006)			(1,006)		20,875	20,875			
100079162	CHICAGO	IL		02/24/2022		426		(38)			(38)		388	388			
100070818	TROTWOOD	OH		10/01/2021		507		(13)			(13)		494	494			
100049931	CLARK FORK	ID		11/20/2020		626		(87)			(87)		539	539			
100112371	COLLEGE PLACE	WA		06/29/2023		200		43			43		243	243			
100032139	AURORA	CO		03/29/2019		436		(2)			(2)		435	435			
100184668	LA HABRA	CA		12/17/2024		1,023		(69)			(69)		954	954			
100174482	TEMECULA	CA		10/31/2024		446		(47)			(47)		399	399			
100079053	PHILADELPHIA	PA		02/24/2022		410		(11)			(11)		399	399			
100146125	SURPRISE	AZ		03/19/2024		378		(64)			(64)		314	314			
100060730	MUNCIE	IN		06/01/2021		456		6			6		462	462			
100146439	SALEM	OR		03/19/2024		146		(15)			(15)		131	131			
100184637	EWA BEACH	HI		12/17/2024		374		(74)			(74)		300	300			
100155731	EVANS	GA		06/18/2024		377		(68)			(68)		309	309			
100045595	PAHOA	HI		11/25/2020		197		(64)			(64)		133	133			
100155366	SAVANNAH	GA		06/18/2024		370		(72)			(72)		298	298			
100114429	KANNAPOLIS	NC		06/29/2023		125		209			209		334	334			

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100060882	MOBILE	AL		06/01/2021		621		6			6		627	627			
100067053	BUTLER	PA		08/02/2021		604		41			41		645	645			
100030474	OLNEY	MD		12/20/2018		1,407		27			27		1,434	1,434			
100069773	ASHTABULA	OH		09/01/2021		461		43			43		504	504			
100046360	ELDRED	NY		11/25/2020		311		45			45		356	356			
100184653	CLEVELAND	OH		12/17/2024		546		(27)			(27)		519	519			
100113171	AVENTURA	FL		06/29/2023		2,821		132			132		2,953	2,953			
100053600	INGLEWOOD	CA		03/23/2021		265		(67)			(67)		199	199			
100155494	BOWIE	MD		06/18/2024		578		(89)			(89)		489	489			
100047589	OTSEGO	MN		11/20/2020		9,431		(502)			(502)		8,929	8,929			
100049037	HOPE MILLS	NC		11/20/2020		592		(125)			(125)		467	467			
100080772	VERO BEACH	FL		03/24/2022		265		(29)			(29)		236	236			
100063123	ANDERSON	SC		07/01/2021		605		(13)			(13)		592	592			
100184699	SHELTON	WA		12/17/2024		423		(41)			(41)		382	382			
100049868	MECHANICSVILLE	VA		11/20/2020		1,624		(27)			(27)		1,597	1,597			
100146220	CEDAR GROVE	NJ		03/19/2024		2,261		(202)			(202)		2,059	2,059			
100164667	ORMOND BEACH	FL		08/23/2024		411		(43)			(43)		367	367			
100076185	MEMPHIS	TN		01/07/2022		443		(16)			(16)		427	427			
100116984	CHICAGO	IL		07/20/2023		269		146			146		414	414			
100178067	JACKSONVILLE	AR		11/19/2024		832		(63)			(63)		769	769			
100127255	OPA LOCKA	FL		08/30/2023		931		65			65		996	996			
100053475	SMYRNA	DE		03/23/2021		393		(171)			(171)		222	222			
100101778	KANSAS CITY	MO		03/31/2023		203		(9)			(9)		194	194			
100061934	BARTLESVILLE	OK		07/01/2021		614		6			6		619	619			
100062941	MONTICELLO	GA		07/01/2021		649		(2)			(2)		647	647			
100024640	BAKERSFIELD	CA		09/20/2018		521		190			190		711	711			
100177919	HURRICANE	WV		11/19/2024		362		(71)			(71)		291	291			
100000456	ENTERPRISE	AL		09/27/2016		795		11			11		805	805			
100184867	RIPON	CA		12/17/2024		556		(44)			(44)		513	513			
100184761	BREMERTON	WA		12/17/2024		440		(40)			(40)		400	400			
100053585	LEAGUE CITY	TX		03/23/2021		1,590		(32)			(32)		1,558	1,558			
100060607	MARRERO	LA		06/01/2021		678		6			6		685	685			
100175870	CENTER HILL	FL		11/12/2024		216		(15)			(15)		202	202			
100127096	PRAIRIEVILLE	LA		08/30/2023		850		(55)			(55)		796	796			
100011001	TOBYHANNA	PA		12/23/2016		210		190			190		400	400			
100184744	YULEE	FL		12/17/2024		404		(40)			(40)		365	365			
100141173	UNION CITY	GA		01/30/2024		177		(7)			(7)		170	170			
100057981	LITTLE ROCK	AR		06/30/2021		435		(15)			(15)		421	421			
100010972	BALTIMORE	MD		12/23/2016		396		269			269		664	664			
100174405	NORCO	CA		10/31/2024		434		(41)			(41)		393	393			
100077194	WARNER ROBINS	GA		01/03/2022		2,038		(100)			(100)		1,938	1,938			
100044426	NEWTOWN	CT		11/19/2020		1,386		(5)			(5)		1,381	1,381			
100117306	HOUSTON	TX		07/20/2023		233		47			47		281	281			
100031164	CORAL SPRINGS	FL		03/29/2019		842		(35)			(35)		807	807			
100141130	POTTSVILLE	PA		01/30/2024		157		(13)			(13)		144	144			
100048303	DOUGLASVILLE	GA		11/20/2020		317		(46)			(46)		271	271			
100012602	LAS VEGAS	NV		05/25/2017		1,331		90			90		1,421	1,421			
100047352	SAINT CLOUD	FL		11/20/2020		559		(128)			(128)		431	431			
100117041	LEXINGTON	NC		07/20/2023		940		161			161		1,101	1,101			
100157757	NORTH BEND	OH		07/02/2024		429		(44)			(44)		385	385			
100174424	CUMMING	GA		10/31/2024		449		(41)			(41)		408	408			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111013	RNCHO CUCAMONGA	CA		06/29/2023		2,112		80			80		2,191	2,191			
100011628	POMPANO BEACH	FL		03/08/2017		271		193			193		465	465			
100050115	RICHMOND	VA		11/20/2020		599		(234)			(234)		365	365			
100174079	KALAMAZOO	MI		10/31/2024		206		(28)			(28)		178	178			
100114217	NORFOLK	VA		06/29/2023		386		248			248		634	634			
100011160	WEST OLIVE	MI		12/23/2016		1,023		245			245		1,268	1,268			
100063205	MONTGOMERY	AL		07/01/2021		579		8			8		587	587			
100113995	STROUDSBURG	PA		06/29/2023		377		43			43		420	420			
100111485	WINDSOR LOCKS	CT		06/29/2023		116		196			196		312	312			
100062261	NEW ORLEANS	LA		07/01/2021		1,069		(40)			(40)		1,029	1,029			
100126964	SANDY	UT		08/30/2023		3,368		(336)			(336)		3,031	3,031			
100049070	BOYNTON BEACH	FL		11/20/2020		1,372		(222)			(222)		1,150	1,150			
100063051	LOUISVILLE	KY		07/01/2021		411		1			1		412	412			
100045284	ELK CITY	OK		11/25/2020		245		139			139		384	384			
100134857	SAN ANTONIO	TX		10/30/2023		298		(27)			(27)		271	271			
100077323	GRANITE FALLS	NC		01/03/2022		624		(32)			(32)		592	592			
100177889	GILBERT	AZ		11/19/2024		443		(38)			(38)		405	405			
100184713	WOODBINE	NJ		12/17/2024		312		(32)			(32)		280	280			
100161848	CHESTER	PA		07/31/2024		193		(9)			(9)		184	184			
100146592	BOCA RATON	FL		03/20/2024		296		(60)			(60)		235	235			
100155677	GRAYSON	GA		06/18/2024		266		(67)			(67)		199	199			
100077565	BATAVIA	NY		01/03/2022		330		(13)			(13)		317	317			
100069434	COLUMBUS	OH		09/01/2021		494		3			3		498	498			
100055692	NEW OXFORD	PA		03/23/2021		347		(98)			(98)		249	249			
100028378	TAMPA	FL		10/26/2018		952		115			115		1,067	1,067			
100175739	GALT	CA		11/12/2024		435		(35)			(35)		400	400			
100066313	INDIANAPOLIS	IN		08/02/2021		551		(15)			(15)		536	536			
100111443	WASHINGTON	DC		06/29/2023		175		471			471		646	646			
100111684	PLANT CITY	FL		06/29/2023		972		127			127		1,099	1,099			
100012675	TUCSON	AZ		05/25/2017		389		126			126		515	515			
100045208	EWA BEACH	HI		11/25/2020		452		(84)			(84)		368	368			
100012039	WILMINGTON	DE		03/08/2017		1,141		87			87		1,228	1,228			
100112434	CEDAR RAPIDS	IA		06/29/2023		185		360			360		545	545			
100111743	SPOKANE	WA		06/29/2023		456		162			162		618	618			
100064673	LYNCHBURG	VA		07/14/2021		453		(70)			(70)		383	383			
100126942	EAST SAINT LOUIS	IL		08/30/2023		1,000		(110)			(110)		890	890			
100114374	POUGHKEEPSIE	NY		06/29/2023		119		401			401		520	520			
100025162	CAMDEN	SC		09/20/2018		323		73			73		396	396			
100063064	HAMILTON	OH		07/01/2021		431		(8)			(8)		423	423			
100112801	DANVILLE	IL		06/29/2023		311		473			473		784	784			
100025810	WAUKEGAN	IL		09/20/2018		232		88			88		320	320			
100146319	BRAINTREE	MA		03/19/2024		475		(69)			(69)		406	406			
100110919	ELKHART	IN		06/29/2023		1,012		(88)			(88)		924	924			
100049538	HOUSTON	TX		11/20/2020		1,128		(393)			(393)		735	735			
100063784	MASSILLON	OH		07/01/2021		480		23			23		503	503			
100092068	GARY	IN		02/09/2023		187		(12)			(12)		175	175			
100049979	OWOSSO	MI		11/20/2020		367		(41)			(41)		326	326			
100044132	INDIO	CA		08/19/2020		1,318		(3)			(3)		1,315	1,315			
100109910	ROCKY MOUNT	NC		06/22/2023		195		(11)			(11)		184	184			
100071667	SACHSE	TX		10/14/2021		6,198		(187)			(187)		6,011	6,011			
100054543	LAKELAND	GA		03/23/2021		536		(190)			(190)		345	345			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060561	COVINGTON	KY		06/01/2021		714		6			6		721	721			
100062824	EUFAULA	AL		07/01/2021		604		(30)			(30)		575	575			
100029730	CUYAHOGA FALLS	OH		10/26/2018		271		6			6		277	277			
100140251	MERIDIAN	ID		01/18/2024		26,036		(415)			(415)		25,620	25,620			
100054340	ABINGTON	PA		03/23/2021		2,175		(92)			(92)		2,083	2,083			
100017078	CHARLOTTE	NC		04/26/2018		311		142			142		454	454			
100101635	MEMPHIS	TN		04/26/2023		236		(29)			(29)		208	208			
100112855	PHILADELPHIA	PA		06/29/2023		241		651			651		892	892			
100043816	HAYWARD	CA		08/13/2020		1,398		(2)			(2)		1,397	1,397			
100028809	KISSIMMEE	FL		10/26/2018		752		79			79		831	831			
100011751	CLEVELAND	NY		03/08/2017		2,221		262			262		2,483	2,483			
100109913	CLEVELAND	OH		06/22/2023		199		(10)			(10)		189	189			
100017786	ELLABELL	GA		04/26/2018		561		104			104		665	665			
100113588	NORFOLK	VA		06/29/2023		436		347			347		782	782			
100043453	KALAMAZOO	MI		08/13/2020		291		27			27		319	319			
100045442	DALTON	GA		11/25/2020		724		18			18		742	742			
100053829	SPRINGFIELD	OH		03/23/2021		282		(89)			(89)		193	193			
100112126	GREENSBORO	NC		06/29/2023		951		80			80		1,031	1,031			
100000306	HOUSTON	TX		09/27/2016		732		201			201		933	933			
100012839	SUNRISE	FL		05/25/2017		363		89			89		451	451			
100184944	NEWINGTON	CT		12/17/2024		418		(28)			(28)		391	391			
100155654	RIO RANCHO	NM		06/18/2024		433		(60)			(60)		372	372			
100154785	WARREN	MI		07/19/2024		210		(18)			(18)		192	192			
100023585	CAPE CORAL	FL		09/04/2018		1,232		(95)			(95)		1,137	1,137			
100048690	LAKELAND	FL		11/20/2020		217		154			154		371	371			
100000344	BELLEVILLE	IL		09/27/2016		1,162		327			327		1,490	1,490			
100062325	MILLBROOK	AL		07/01/2021		1,302		(18)			(18)		1,284	1,284			
100054815	TUCSON	AZ		03/23/2021		300		(68)			(68)		232	232			
100155710	ELIZABETHTOWN	PA		06/18/2024		386		(59)			(59)		328	328			
100184543	LA PUENTE	CA		12/17/2024		488		(30)			(30)		458	458			
100032024	RENO	NV		03/29/2019		306		113			113		419	419			
100174492	SAINT JOHNS	FL		10/31/2024		458		(27)			(27)		431	431			
100175824	HAMILTON	OH		11/12/2024		184		(21)			(21)		163	163			
100184790	N LAS VEGAS	NV		12/17/2024		327		(28)			(28)		299	299			
100113332	COATESVILLE	PA		06/29/2023		270		282			282		552	552			
100146570	WILMINGTON	DE		03/19/2024		374		(27)			(27)		347	347			
100111952	TOBYHANNA	PA		06/29/2023		589		360			360		949	949			
100065209	SAN ANTONIO	TX		07/14/2021		483		(18)			(18)		465	465			
100113169	MIAMI	FL		06/29/2023		2,770		151			151		2,922	2,922			
100045316	CHICAGO	IL		11/25/2020		306		(34)			(34)		272	272			
100014568	PROVIDENCE	RI		09/27/2017		1,003		108			108		1,110	1,110			
100061022	SAN ANTONIO	TX		06/01/2021		424		5			5		429	429			
100053856	IRVINGTON	NJ		03/23/2021		1,724		(135)			(135)		1,589	1,589			
100126664	ELLENWOOD	GA		08/30/2023		1,561		107			107		1,668	1,668			
100012971	MIAMI	FL		05/25/2017		249		46			46		295	295			
100014035	CABOT	AR		05/25/2017		920		64			64		984	984			
100079023	PAISLEY	FL		02/24/2022		421		(24)			(24)		397	397			
100011013	TEMPLE HILLS	MD		12/23/2016		1,062		14			14		1,076	1,076			
100178196	CLAYTON	NC		11/19/2024		585		(64)			(64)		521	521			
100146047	NAPLES	FL		03/19/2024		1,105		(117)			(117)		989	989			
100043693	ARLINGTON	TX		08/13/2020		1,313		(112)			(112)		1,201	1,201			

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100060880	JACKSBORO	TN		06/01/2021		441		5			5		446	446			
100062508	MONTGOMERY	AL		07/01/2021		672		(22)			(22)		649	649			
100047439	LAS VEGAS	NV		11/20/2020		328		(113)			(113)		214	214			
100162351	BRYANS ROAD	MD		08/06/2024		438		(45)			(45)		393	393			
100055663	HOUSTON	TX		03/23/2021		750		(67)			(67)		683	683			
100061164	SAINT PAUL	MN		06/01/2021		548		5			5		553	553			
100044042	FRESNO	CA		08/19/2020		955		2			2		957	957			
100075399	SAN ANTONIO	TX		12/01/2021		369		(27)			(27)		342	342			
100184840	EUGENE	OR		12/17/2024		1,551		(50)			(50)		1,501	1,501			
100045779	SYLACAUGA	AL		11/25/2020		172		154			154		326	326			
100184439	JACKSONVILLE	FL		12/17/2024		417		(23)			(23)		394	394			
100060542	CORPUS CHRISTI	TX		06/01/2021		568		5			5		574	574			
100127230	TEMPE	AZ		08/30/2023		595		167			167		762	762			
100184822	BOLINGBROOK	IL		12/17/2024		403		(34)			(34)		369	369			
100126601	BILLINGS	MO		08/30/2023		567		180			180		747	747			
100057669	HENRICO	VA		06/30/2021		678		(25)			(25)		653	653			
100074717	WATERVILLE	ME		12/01/2021		673		(13)			(13)		659	659			
100053830	PADEN	OK		03/23/2021		341		(108)			(108)		234	234			
100184501	OAKLAND	ME		12/17/2024		3,753		(87)			(87)		3,666	3,666			
100012769	FRESNO	CA		05/25/2017		174		69			69		244	244			
100012438	MIAMI	FL		04/28/2017		564		55			55		620	620			
100044902	STONE MOUNTAIN	GA		11/19/2020		5,744		(521)			(521)		5,223	5,223			
100043542	LOUISBURG	NC		08/13/2020		266		4			4		270	270			
100112641	CALEDONIA	MO		06/29/2023		225		16			16		241	241			
100026279	STOCKBRIDGE	GA		09/20/2018		687		(29)			(29)		658	658			
100054090	WATERVLIET	NY		03/23/2021		1,411		90			90		1,501	1,501			
100177745	FREDERICK	MD		11/19/2024		416		(50)			(50)		366	366			
100027843	HARTFORD	CT		10/26/2018		352		60			60		413	413			
100029751	WILMINGTON	DE		10/26/2018		186		106			106		292	292			
100158803	SMITHVILLE	TN		07/10/2024		3,873		(248)			(248)		3,625	3,625			
100175753	ONTARIO	CA		11/12/2024		444		(34)			(34)		411	411			
100066412	NEW IBERIA	LA		08/02/2021		548		(13)			(13)		535	535			
100184914	STOCKTON	CA		12/17/2024		451		(34)			(34)		417	417			
100156913	PHILADELPHIA	PA		06/27/2024		151		(18)			(18)		133	133			
100113200	RICHMOND	VA		06/29/2023		1,571		168			168		1,739	1,739			
100065357	ARLINGTON	TX		07/28/2021		2,653		(110)			(110)		2,543	2,543			
100031410	PALM BAY	FL		03/29/2019		1,759		98			98		1,857	1,857			
100062469	PLATTE CITY	MO		07/01/2021		459		(12)			(12)		447	447			
100152763	COATESVILLE	PA		05/22/2024		196		(25)			(25)		171	171			
100013423	CAPITOL HEIGHTS	MD		05/25/2017		98		796			796		894	894			
100130059	FORT WAYNE	IN		09/27/2023		1,272		(37)			(37)		1,235	1,235			
100108402	INDIANAPOLIS	IN		05/25/2023		190		(11)			(11)		179	179			
100155791	FREDERICKSBURG	VA		06/18/2024		1,279		(134)			(134)		1,145	1,145			
100046803	AMESBURY	MA		11/20/2020		1,485		(453)			(453)		1,031	1,031			
100060755	WICHITA	KS		06/01/2021		671		6			6		677	677			
100112127	HAMPDEN	ME		06/29/2023		405		244			244		649	649			
100048113	PALMDALE	CA		11/20/2020		1,629		(78)			(78)		1,550	1,550			
100184891	SAN DIMAS	CA		12/17/2024		432		(20)			(20)		412	412			
100174010	JACKSONVILLE	FL		10/31/2024		228		(30)			(30)		197	197			
100068092	KERNERSVILLE	NC		09/23/2021		453		69			69		523	523			
100184678	ARDEN HILLS	MN		12/17/2024		1,599		(62)			(62)		1,538	1,538			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065502	CUMBERLAND	MD		07/28/2021		405		(40)			(40)		365	365			
100065167	INDEPENDENCE	MO		07/14/2021		486		(24)			(24)		462	462			
100054148	MISSOURI CITY	TX		03/23/2021		1,355		(438)			(438)		916	916			
100017702	DORCHESTER	MA		04/26/2018		2,270		(240)			(240)		2,030	2,030			
100141145	CAMDEN	NJ		01/30/2024		182		(11)			(11)		171	171			
100046988	NEWPORT NEWS	VA		11/20/2020		313		(193)			(193)		120	120			
100043992	FORT WORTH	TX		08/19/2020		513		(77)			(77)		436	436			
100063805	CRUM LYNNE	PA		07/01/2021		648		3			3		651	651			
100126348	PLYMOUTH	PA		08/30/2023		172		(8)			(8)		164	164			
100012830	PHOENIX	AZ		05/25/2017		126		229			229		355	355			
100184579	MADERA	CA		12/17/2024		431		(19)			(19)		412	412			
100055567	ALLENTOWN	PA		03/23/2021		2,106		(625)			(625)		1,481	1,481			
100064356	LEAGUE CITY	TX		07/01/2021		777		16			16		793	793			
100012408	RICHMOND	VA		04/28/2017		706		321			321		1,027	1,027			
100029515	NEWPORT NEWS	VA		10/26/2018		198		107			107		305	305			
100047061	KNOXVILLE	TN		11/20/2020		320		(129)			(129)		191	191			
100054545	NORFOLK	VA		03/23/2021		377		(130)			(130)		247	247			
100138417	NORTH CHARLESTON	SC		12/18/2023		372		(71)			(71)		301	301			
100184509	CARMEL	NY		12/17/2024		400		(41)			(41)		359	359			
100113140	ORISKANY FALLS	NY		06/29/2023		711		(5)			(5)		706	706			
100155577	BOTHELL	WA		06/18/2024		345		(54)			(54)		290	290			
100063156	WESTLAKE	LA		07/01/2021		818		18			18		836	836			
100114476	BALTIMORE	MD		06/29/2023		237		353			353		590	590			
100108437	MILWAUKEE	WI		05/25/2023		167		(17)			(17)		150	150			
100027895	PHOENIX	AZ		10/26/2018		313		(4)			(4)		309	309			
100049515	BAKERSFIELD	CA		11/20/2020		619		(112)			(112)		507	507			
100113491	ATLANTA	GA		06/29/2023		1,375		48			48		1,423	1,423			
100113063	COVINGTON	GA		06/29/2023		620		160			160		780	780			
100030549	CHARLOTTE	NC		12/20/2018		1,077		5			5		1,082	1,082			
100138954	MIAMI	FL		12/21/2023		61		207			207		268	268			
100169204	SCRANTON	PA		09/27/2024		(86)		206			206		120	120			
100030214	GLENDALE	AZ		12/20/2018		1,293		10			10		1,303	1,303			
100126498	MIAMI	FL		08/30/2023		1,182		(187)			(187)		995	995			
100155526	CHULA VISTA	CA		06/18/2024		343		(71)			(71)		272	272			
100174085	FAYETTEVILLE	NC		10/31/2024		207		(28)			(28)		179	179			
100126362	HAMMOND	IN		08/30/2023		193		(11)			(11)		182	182			
100111573	REX	GA		06/29/2023		77		286			286		363	363			
100011225	MONCKS CORNER	SC		12/23/2016		1,292		180			180		1,471	1,471			
100043825	NEW BERLIN	WI		08/13/2020		922		(7)			(7)		915	915			
100011419	CHAPMANSBORO	TN		12/23/2016		239		111			111		350	350			
100155689	SHADY SIDE	MD		06/18/2024		371		(80)			(80)		291	291			
100119832	ISHPEMING	MI		08/08/2023		166		(13)			(13)		153	153			
100012648	SPRING HILL	FL		05/25/2017		282		91			91		373	373			
100075226	SAN ANGELO	TX		12/01/2021		1,001		(31)			(31)		970	970			
100113224	GREEN BAY	WI		06/29/2023		870		16			16		886	886			
100116931	VERONA	PA		07/20/2023		249		155			155		405	405			
100054332	PAGELAND	SC		03/23/2021		160		48			48		208	208			
100054806	LOUISVILLE	KY		03/23/2021		326		(72)			(72)		254	254			
100054766	HASTINGS	MI		03/23/2021		645		(170)			(170)		475	475			
100174466	SAN TAN VALLEY	AZ		10/31/2024		447		(16)			(16)		430	430			
100065382	COLTON	CA		07/28/2021		1,449		(103)			(103)		1,347	1,347			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065472	SAINT ROBERT	MO		07/28/2021		398		(36)			(36)		363	363			
100071649	MELISSA	TX		10/14/2021		3,362		(153)			(153)		3,209	3,209			
100112399	RICHMOND	TX		06/29/2023		1,228		(69)			(69)		1,159	1,159			
100032076	MESA	AZ		03/29/2019		415		22			22		437	437			
100050014	SAINT LOUIS	MO		11/20/2020		1,177		(130)			(130)		1,047	1,047			
100068446	FAYETTEVILLE	NC		08/25/2021		432		(60)			(60)		372	372			
100175489	SAINT LOUIS	MO		12/23/2024		190		(24)			(24)		166	166			
100032027	ST. PETERSBURG	FL		03/29/2019		1,635		40			40		1,676	1,676			
100081110	FLORISSANT	MO		03/18/2022		449		25			25		474	474			
100126807	TAMPA	FL		08/30/2023		34		357			357		391	391			
100149771	PHILADELPHIA	PA		04/26/2024		155		(13)			(13)		142	142			
100184593	GILBERT	AZ		12/17/2024		694		(49)			(49)		645	645			
100113067	RIO RANCHO	NM		06/29/2023		921		348			348		1,269	1,269			
100024693	ORLANDO	FL		09/20/2018		240		61			61		302	302			
100184700	MIDDLEBURG	FL		12/17/2024		1,378		(117)			(117)		1,262	1,262			
100028077	SCHUYLERVILLE	NY		10/26/2018		206		414			414		620	620			
100114162	WEST COLUMBIA	SC		06/29/2023		1,133		53			53		1,185	1,185			
100137367	MONTGOMERY	AL		12/01/2023		144		(24)			(24)		119	119			
100127083	DOUGLAS	GA		08/30/2023		1,004		(70)			(70)		934	934			
100024545	AUBURN	WA		09/20/2018		444		33			33		478	478			
100126359	HAMMOND	IN		08/30/2023		194		(9)			(9)		185	185			
100112288	PHOENIX	AZ		06/29/2023		1,001		65			65		1,066	1,066			
100043930	BRICK TOWNSHIP	NJ		08/19/2020		411		(75)			(75)		336	336			
100126696	HUTCHINSON	KS		08/30/2023		219		37			37		256	256			
100048344	FORT WORTH	TX		11/20/2020		461		(75)			(75)		387	387			
100055452	HANOVER PARK	IL		03/23/2021		609		(114)			(114)		495	495			
100112677	LAKE ARIEL	PA		06/29/2023		1,229		106			106		1,334	1,334			
100111484	HOUSTON	TX		06/29/2023		135		351			351		486	486			
100184527	PRATTVILLE	AL		12/17/2024		399		(22)			(22)		377	377			
100177827	NEW BEDFORD	MA		11/19/2024		385		(58)			(58)		326	326			
100101755	CHICAGO	IL		03/31/2023		134		(14)			(14)		120	120			
100017120	JACKSONVILLE	NC		04/26/2018		265		201			201		466	466			
100043126	RIALTO	CA		05/28/2020		1,610		43			43		1,652	1,652			
100012354	BROOKSVILLE	FL		04/28/2017		480		116			116		596	596			
100184802	NORTH CANTON	OH		12/17/2024		447		(9)			(9)		438	438			
100053984	ANDREWS	SC		03/23/2021		318		(82)			(82)		236	236			
100026397	KISSIMMEE	FL		09/26/2018		293		366			366		660	660			
100114053	OPA LOCKA	FL		06/29/2023		155		25			25		180	180			
100053539	DETROIT	MI		03/23/2021		599		(158)			(158)		441	441			
100118045	PARMA	OH		07/20/2023		258		151			151		409	409			
100155414	TUCSON	AZ		06/18/2024		118		(13)			(13)		105	105			
100186786	WILMINGTON	DE		12/31/2024		1,018		(31)			(31)		988	988			
100114490	KING CITY	CA		06/29/2023		1,630		(24)			(24)		1,606	1,606			
100155702	JEFFERSON	GA		06/18/2024		131		(27)			(27)		104	104			
100027889	NEW IBERIA	LA		10/26/2018		247		150			150		397	397			
100064486	GRANBY	NY		07/01/2021		1,157		54			54		1,211	1,211			
100126552	BLUE ISLAND	IL		08/30/2023		(143)		760			760		618	618			
100155843	NORTH KINGSTOWN	RI		06/18/2024		335		(67)			(67)		268	268			
100017277	MIAMI	FL		04/26/2018		364		73			73		437	437			
100143537	GREENSBORO	NC		02/21/2024		156		(11)			(11)		145	145			
100014884	HAMILTON	NJ		11/21/2017		127		596			596		723	723			

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100050104	BIRMINGHAM	AL		11/20/2020		193		(3)			(3)		190	190			
100077666	MORRILL	NE		01/03/2022		463		(26)			(26)		437	437			
100147283	KANSAS CITY	MO		03/28/2024		181		(10)			(10)		170	170			
100043014	ASHEBORO	NC		05/28/2020		1,554		78			78		1,632	1,632			
100065013	DEARBORN	MI		07/14/2021		469		(35)			(35)		434	434			
100184566	LEBANON	OR		12/17/2024		779		(95)			(95)		684	684			
100047188	MIAMI	FL		11/20/2020		927		(155)			(155)		771	771			
100026368	MESA	AZ		09/26/2018		852		31			31		883	883			
100025409	CRAWFORDVILLE	FL		09/20/2018		232		118			118		350	350			
100147044	DOVER	OH		03/27/2024		540		(34)			(34)		507	507			
100054557	FLINT	MI		03/23/2021		682		(470)			(470)		212	212			
100178120	CHESAPEAKE	VA		11/19/2024		404		(64)			(64)		340	340			
100177960	HOPEWELL JUNCTION	NY		11/19/2024		1,394		(154)			(154)		1,239	1,239			
100114320	RICHLAND	NJ		06/29/2023		106		413			413		518	518			
100043100	CEDARBURG	WI		05/28/2020		1,668		177			177		1,845	1,845			
100113170	LEXINGTON	SC		06/29/2023		632		408			408		1,040	1,040			
100028312	CUDAHY	WI		10/26/2018		1,476		155			155		1,630	1,630			
100045631	RIVERDALE	GA		11/25/2020		187		(60)			(60)		127	127			
100174411	COUNTRY CLUB HILLS	IL		10/31/2024		1,438		(55)			(55)		1,383	1,383			
100068322	KINGWOOD	TX		08/25/2021		573		(68)			(68)		505	505			
100108356	CHICAGO	IL		05/25/2023		179		(10)			(10)		170	170			
100155773	FORT MILL	SC		06/18/2024		92		(21)			(21)		71	71			
100025051	BOLINGBROOK	IL		09/20/2018		143		195			195		337	337			
100060572	ALPINE	AL		06/01/2021		902		7			7		909	909			
100067361	EDNA	TX		08/02/2021		708		1			1		709	709			
100181559	DETROIT	MI		12/09/2024		98		(8)			(8)		90	90			
100100723	HOUSTON	TX		04/28/2023		18,264		495			495		18,759	18,759			
100064728	YORK	PA		07/14/2021		455		(55)			(55)		400	400			
100044026	SEVERN	MD		08/19/2020		4,706		(213)			(213)		4,493	4,493			
100069902	DESOTO	TX		09/01/2021		853		29			29		882	882			
100053702	LOUISVILLE	KY		03/23/2021		415		(108)			(108)		307	307			
100057946	PHILADELPHIA	PA		06/30/2021		1,619		(101)			(101)		1,518	1,518			
100047892	SAINT CLAIR SHORES	MI		11/20/2020		929		(107)			(107)		822	822			
100029928	HELOTES	TX		12/20/2018		1,604		(11)			(11)		1,593	1,593			
100174043	AKRON	OH		10/31/2024		198		(30)			(30)		168	168			
100011863	ROCHESTER	NY		03/08/2017		225		118			118		343	343			
100155867	WARRENTON	VA		06/18/2024		397		(72)			(72)		325	325			
100138988	BETHEL	OH		12/21/2023		280		170			170		451	451			
100126349	PLYMOUTH	PA		08/30/2023		169		(8)			(8)		161	161			
100066026	CARLYLE	IL		08/02/2021		1,119		(9)			(9)		1,109	1,109			
100047955	LITTLE ROCK	AR		11/20/2020		282		(107)			(107)		175	175			
100174172	DETROIT	MI		10/31/2024		174		(25)			(25)		149	149			
100074676	BROWNS MILLS	NJ		12/01/2021		455		(25)			(25)		430	430			
100126876	HIALEAH	FL		08/30/2023		124		231			231		355	355			
100053359	LOS ANGELES	CA		03/23/2021		993		(39)			(39)		954	954			
100061575	SAN ANTONIO	TX		07/01/2021		481		(15)			(15)		466	466			
100077217	BARNHART	MO		01/03/2022		651		(2)			(2)		649	649			
100126961	HUNTSVILLE	AL		08/30/2023		1,115		(94)			(94)		1,021	1,021			
100076017	HOUSTON	TX		01/07/2022		360		(33)			(33)		327	327			
100050294	MARYVILLE	TN		11/20/2020		1,215		(513)			(513)		702	702			
100169209	CHICAGO	IL		09/27/2024		16		135			135		151	151			

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100155726	CLANCY	MT		06/18/2024		663		(105)			(105)		558	558			
100000376	SHELBYVILLE	TN		09/27/2016		391		(56)			(56)		335	335			
100026362	ORLANDO	FL		09/26/2018		1,891		167			167		2,057	2,057			
100129939	CHICAGO	IL		09/27/2023		170		(10)			(10)		160	160			
100113362	FORT LAUDERDALE	FL		06/29/2023		168		239			239		407	407			
100156677	DETROIT	MI		06/24/2024		180		(33)			(33)		147	147			
100177995	LINCOLN UNIVERSITY	PA		11/19/2024		422		(79)			(79)		342	342			
100048777	SOUTH LYON	MI		11/20/2020		1,625		(14)			(14)		1,610	1,610			
100066486	BRISTOL	PA		08/02/2021		202		(7)			(7)		195	195			
100101783	CLEVELAND	OH		03/31/2023		181		(13)			(13)		168	168			
100010979	MAYVIEW	MO		12/23/2016		228		162			162		390	390			
100113093	ALBUQUERQUE	NM		06/29/2023		533		356			356		889	889			
100062736	PACKWOOD	IA		07/01/2021		633		(17)			(17)		616	616			
100023525	ROUND LAKE	IL		09/04/2018		4,878		(188)			(188)		4,690	4,690			
100127331	GADSDEN	AL		08/30/2023		263		335			335		597	597			
100028549	ANNA	TX		10/26/2018		409		2			2		411	411			
100026281	POMPANO BEACH	FL		09/20/2018		195		125			125		320	320			
100062494	MORROW	GA		07/01/2021		446		(8)			(8)		438	438			
100112104	ROLLING MEADOWS	IL		06/29/2023		1,413		169			169		1,582	1,582			
100177959	DAYTONA BEACH	FL		11/19/2024		472		(51)			(51)		421	421			
100146373	RICHMOND	TX		03/19/2024		105		(6)			(6)		99	99			
100175137	FINDLAY	OH		11/05/2024		137		(16)			(16)		120	120			
100113469	CHICAGO	IL		06/29/2023		244		313			313		557	557			
100010902	WINSTON SALEM	NC		12/23/2016		509		201			201		711	711			
100060458	DELMONT	PA		06/01/2021		642		6			6		648	648			
100126510	WESTMINSTER	MD		08/30/2023		1,706		(193)			(193)		1,513	1,513			
100174144	YOUNGSTOWN	OH		10/31/2024		203		(28)			(28)		175	175			
100112891	PLEASANT PLAI	OH		06/29/2023		140		127			127		267	267			
100013348	LANCASTER	CA		05/25/2017		49		777			777		826	826			
100138440	MONTGOMERY	AL		12/18/2023		141		(24)			(24)		118	118			
100111707	OSAGE BEACH	MO		06/29/2023		141		324			324		465	465			
100069447	HILLSVILLE	VA		09/01/2021		493		(11)			(11)		483	483			
100155557	NEW CASTLE	DE		06/18/2024		661		(113)			(113)		548	548			
100112587	TURBEVILLE	SC		06/29/2023		116		381			381		497	497			
100014488	KANSAS CITY	MO		09/27/2017		941		153			153		1,094	1,094			
100076022	WILKES BARRE	PA		01/07/2022		429		(11)			(11)		418	418			
100155837	HAMPTON	VA		06/18/2024		328		(66)			(66)		262	262			
100025779	GREEN COVE SPRINGS	FL		09/20/2018		4,246		631			631		4,877	4,877			
100047021	GREENFIELD	OH		11/20/2020		336		(45)			(45)		291	291			
100155846	GILBERT	AZ		06/18/2024		108		(24)			(24)		84	84			
100055213	ORLAND PARK	IL		03/23/2021		4,855		158			158		5,014	5,014			
100116686	ORLANDO	FL		07/20/2023		265		242			242		508	508			
100111439	MC LEANSVILLE	NC		06/29/2023		993		471			471		1,464	1,464			
100069008	STAFFORD	TX		09/01/2021		977		(26)			(26)		950	950			
100047640	SAINT PAUL	MN		11/20/2020		1,831		(230)			(230)		1,601	1,601			
100100350	LOCH SHELDRAKE	NY		04/27/2023		286		51			51		337	337			
100175735	RAMONA	CA		11/12/2024		583		(50)			(50)		533	533			
100044926	KATY	TX		11/19/2020		447		194			194		641	641			
100064854	PATERSON	NJ		07/14/2021		427		(42)			(42)		384	384			
100060384	HAMMOND	IN		06/01/2021		637		5			5		642	642			
100054231	CHARLOTTE	NC		03/23/2021		331		(47)			(47)		284	284			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069801	REYNOLDSVILLE	PA		09/01/2021		435		32			32		468	468			
100164693	POWHATAN	VA		08/23/2024		405		(43)			(43)		362	362			
100115280	HENRYETTA	OK		07/17/2023		589		(28)			(28)		561	561			
100064716	MOORE	OH		07/14/2021		630		(68)			(68)		563	563			
100079618	WAUKEGAN	IL		04/08/2022		1,162		(24)			(24)		1,138	1,138			
100053484	LAKELAND	FL		03/23/2021		322		(46)			(46)		276	276			
100047859	MALDEN	MA		11/20/2020		2,145		(74)			(74)		2,070	2,070			
100110072	BALTIMORE	MD		06/23/2023		198		(6)			(6)		193	193			
100184758	MOSS LANDING	CA		12/17/2024		532		(64)			(64)		468	468			
100078960	SAINT LOUIS	MO		02/24/2022		425		(13)			(13)		412	412			
100126494	WOODBURN	OR		08/30/2023		1,548		(190)			(190)		1,358	1,358			
100061831	VESTAL	NY		07/01/2021		600		(18)			(18)		582	582			
100047203	METAIRIE	LA		11/20/2020		2,721		(320)			(320)		2,401	2,401			
100062010	BARTLETT	TN		07/01/2021		603		(23)			(23)		580	580			
100131727	CHATTANOOGA	TN		10/06/2023		172							171	171			
100155449	DOTHAN	AL		06/18/2024		354		(60)			(60)		294	294			
100064686	FLOWER MOUND	TX		07/14/2021		1,042		(123)			(123)		919	919			
100111766	TEMPERANCE	MI		06/29/2023		128		20			20		148	148			
100066562	YORK	PA		08/02/2021		570		(12)			(12)		558	558			
100063184	STATESBORO	GA		07/01/2021		318		(1)			(1)		317	317			
100061171	ENTERPRISE	AL		06/01/2021		544		6			6		549	549			
100011426	LITTLE ELM	TX		12/23/2016		1,220		137			137		1,357	1,357			
100047473	SUNNYSIDE	WA		11/20/2020		664		(263)			(263)		401	401			
100029971	WOODBRIDGE	VA		12/20/2018		1,715		54			54		1,769	1,769			
100177748	COCONUT CREEK	FL		11/19/2024		434		(60)			(60)		374	374			
100174650	LITTLE ROCK	AR		10/31/2024		361		(48)			(48)		313	313			
100011443	CHICAGO	IL		12/23/2016		1,649		93			93		1,742	1,742			
100146568	KENT	WA		03/19/2024		130		(26)			(26)		104	104			
100067868	CHESAPEAKE	VA		09/23/2021		436		(58)			(58)		378	378			
100155792	LAS VEGAS	NV		06/18/2024		391		(68)			(68)		323	323			
100055608	COLUMBIA	PA		03/23/2021		327		(110)			(110)		218	218			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022		562		7			7		569	569			
100103195	ATLANTIC CITY	NJ		04/21/2023		65		107			107		172	172			
100112032	MILWAUKEE	WI		06/29/2023		154		289			289		443	443			
100136842	BINGHAMTON	NY		11/27/2023		135		(10)			(10)		125	125			
100178186	PALATINE	IL		11/19/2024		373		(54)			(54)		319	319			
100134886	INDIANAPOLIS	IN		10/30/2023		5,652		(36)			(36)		5,616	5,616			
100053956	PASADENA	TX		03/23/2021		393		(36)			(36)		358	358			
100155827	SMYRNA	GA		06/18/2024		361		(64)			(64)		297	297			
100064156	PEKIN	IL		07/01/2021		738		42			42		780	780			
100173716	LAUDERHILL	FL		10/30/2024		3,690		(212)			(212)		3,478	3,478			
100087293	MYRTLE BEACH	SC		10/25/2022		304		60			60		363	363			
100077041	HAMPTON	GA		01/03/2022		905		(16)			(16)		890	890			
100054055	PINELLAS PARK	FL		03/23/2021		308		(38)			(38)		270	270			
100011429	BLACKWOOD	NJ		12/23/2016		565		369			369		933	933			
100049193	MOBILE	AL		11/20/2020		618		29			29		647	647			
100062845	OAK RIDGE	TN		07/01/2021		376		(1)			(1)		375	375			
100053624	LUBBOCK	TX		03/23/2021		995		(438)			(438)		557	557			
100184656	GOODYEAR	AZ		12/17/2024		281		(34)			(34)		247	247			
100053902	HYATTSVILLE	MD		03/23/2021		1,379		(80)			(80)		1,299	1,299			
100103847	CLEVELAND	OH		05/10/2023		2,519			2,516		(2,517)		2	2			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145959	NAPERVILLE	IL		03/19/2024		370		(61)			(61)		309	309			
100126576	LAKELAND	FL		08/30/2023		733		(94)			(94)		639	639			
100130176	CHICAGO	IL		11/15/2023		22,931		(923)			(923)		22,009	22,009			
100155651	PUYALLUP	WA		06/18/2024		700		(96)			(96)		604	604			
100012020	MIAMI	FL		03/08/2017		881		332			332		1,213	1,213			
100184551	BOULDER CITY	NV		12/17/2024		3,613		(285)			(285)		3,328	3,328			
100061242	HIRAM	GA		06/01/2021		432		6			6		438	438			
100067376	CABO SAN LUCAS	MEX		08/13/2021		2,992							2,992	2,992			
100146068	MIDDLEBURY	IN		03/19/2024		805		(90)			(90)		715	715			
100164935	CLEVELAND	OH		08/28/2024		176		(1)			(1)		175	175			
100173904	CHESTER	PA		10/31/2024		211		(18)			(18)		194	194			
100155488	CYPRESS	CA		06/18/2024		371		(59)			(59)		312	312			
100043869	FORT WORTH	TX		08/19/2020		189		(14)			(14)		175	175			
100109894	BALTIMORE	MD		06/22/2023		237		(18)			(18)		219	219			
100111574	COVINGTON	GA		06/29/2023		155		258			258		413	413			
100014297	DETROIT	MI		09/27/2017		380		231			231		611	611			
100133997	CLEVELAND	OH		10/25/2023		162		(7)			(7)		154	154			
100047757	FARMINGTON	MN		11/20/2020		1,736		(240)			(240)		1,496	1,496			
100011304	PROVIDENCE	RI		12/23/2016		1,126		298			298		1,424	1,424			
100017491	WINTER HAVEN	FL		04/26/2018		417		(26)			(26)		391	391			
100049395	STUART	FL		11/20/2020		1,724		(135)			(135)		1,589	1,589			
100112351	JACKSONVILLE	FL		06/29/2023		252		37			37		289	289			
100173884	PITTSBURGH	PA		10/31/2024		204		(28)			(28)		177	177			
100081099	MEMPHIS	TN		03/18/2022		440		32			32		472	472			
100175528	TULSA	OK		12/23/2024		125		(19)			(19)		106	106			
100113597	CAPITOL HEIGHTS	MD		06/29/2023		3,168		1,014			1,014		4,182	4,182			
100114190	LAWNDALE	NC		06/29/2023		319		(1)			(1)		318	318			
100101822	MILWAUKEE	WI		03/31/2023		154		(13)			(13)		142	142			
100079078	WATERFORD	MI		02/24/2022		431		(21)			(21)		410	410			
100169257	PHILADELPHIA	PA		09/27/2024		173		(20)			(20)		153	153			
100077363	NORRISTOWN	PA		01/03/2022		346		(9)			(9)		338	338			
100126355	HAMMOND	IN		08/30/2023		204		(9)			(9)		195	195			
100137650	CROZET	VA		12/08/2023		5,209		(184)			(184)		5,025	5,025			
100174465	CEDAR CITY	UT		10/31/2024		169		(24)			(24)		145	145			
100013228	CLEVELAND	OH		05/25/2017		340		48			48		388	388			
100000612	PHOENIX	AZ		09/27/2016		455		38			38		493	493			
100174403	CANAL WINCHESTER	OH		10/31/2024		531		(59)			(59)		472	472			
100177756	PARKTON	MD		11/19/2024		828		(79)			(79)		749	749			
100146418	LOGANVILLE	GA		03/19/2024		265		(53)			(53)		212	212			
100099853	CHESTER	PA		02/28/2023		172		(14)			(14)		158	158			
100112101	HOUSTON	TX		06/29/2023		1,716		659			659		2,376	2,376			
100127338	ARCHIE	MO		08/30/2023		1,209		113			113		1,322	1,322			
100060803	BROWNSVILLE	TX		06/01/2021		772		7			7		778	778			
100146324	AUBURN	WA		03/19/2024		338		(59)			(59)		279	279			
100126830	CHICAGO	IL		08/30/2023		1,955		216			216		2,171	2,171			
100029922	KATY	TX		12/20/2018		2,259		(17)			(17)		2,242	2,242			
100113240	SEDONA	AZ		06/29/2023		897		156			156		1,053	1,053			
100146359	BIRDSBORO	PA		03/19/2024		341		(59)			(59)		282	282			
100174050	CLOVER	SC		10/31/2024		147		(25)			(25)		122	122			
100146026	SALEM	OR		03/19/2024		338		(58)			(58)		279	279			
100111305	PORT HURON	MI		06/29/2023		964		108			108		1,072	1,072			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184681	LEHI	UT		12/17/2024		373		(59)			(59)		313	313			
100112131	SAVANNAH	GA		06/29/2023		1,289		(186)			(186)		1,103	1,103			
100077423	CLAY	NY		01/03/2022		787		(9)			(9)		777	777			
100047551	SELINSGROVE	PA		11/20/2020		269		(89)			(89)		180	180			
100025693	CLEARWATER	FL		09/20/2018		344		182			182		526	526			
100146515	MELBOURNE	FL		03/19/2024		337		(58)			(58)		279	279			
100185534	GREENBELT	MD		12/20/2024		196		(24)			(24)		171	171			
100185549	GREENBELT	MD		12/20/2024		196		(24)			(24)		171	171			
100146233	PRAIRIEVILLE	LA		03/19/2024		350		(61)			(61)		289	289			
100146276	REISTERSTOWN	MD		03/19/2024		340		(58)			(58)		282	282			
100047603	OCONOMOWOC	WI		11/20/2020		691		(221)			(221)		470	470			
100130050	SCRANTON	PA		09/27/2023		183		(9)			(9)		175	175			
100013349	WAUKEGAN	IL		05/25/2017		209		170			170		380	380			
100146375	OVERLAND PARK	KS		03/19/2024		371		(62)			(62)		308	308			
100146194	WATERBURY	CT		03/19/2024		368		(61)			(61)		307	307			
100129923	BALTIMORE	MD		09/27/2023		149		(14)			(14)		134	134			
100164950	ELMIRA	NY		08/28/2024		172		(8)			(8)		164	164			
100146503	MABLETON	GA		03/19/2024		349		(60)			(60)		290	290			
100077011	HOBART	IN		01/03/2022		540		(96)			(96)		444	444			
100046539	ELDON	MO		11/25/2020		273		(74)			(74)		199	199			
100055188	AUGUSTA	GA		03/23/2021		248		13			13		260	260			
100146535	BATTLE GROUND	WA		03/19/2024		377		(63)			(63)		314	314			
100146150	HELENA	MT		03/19/2024		360		(61)			(61)		299	299			
100054370	MILWAUKEE	WI		03/23/2021		314		(56)			(56)		258	258			
100146237	LAFAYETTE	IN		03/19/2024		449		(66)			(66)		382	382			
100031771	SEBASTIAN	FL		03/29/2019		278		157			157		434	434			
100155642	NEWNAN	GA		06/18/2024		785		(104)			(104)		681	681			
100146304	NORTH FORT MYERS	FL		03/19/2024		372		(62)			(62)		310	310			
100101805	BALTIMORE	MD		03/31/2023		982		(832)			(832)		150	150			
100010799	SAN ANTONIO	TX		12/23/2016		883		(109)			(109)		774	774			
100028154	DECATUR	GA		10/26/2018		209		112			112		321	321			
100157738	YUCAIPA	CA		07/02/2024		383		(29)			(29)		354	354			
100114086	CLEMENTON	NJ		06/29/2023		66		312			312		378	378			
100164683	WEST JORDAN	UT		08/23/2024		392		(48)			(48)		344	344			
100025526	PAINTER	VA		09/20/2018		317		44			44		361	361			
100146406	TOUCHET	WA		03/19/2024		347		(59)			(59)		288	288			
100076007	NORTH LAS VEGAS	NV		01/07/2022		464		(34)			(34)		430	430			
100076950	DAVENPORT	FL		01/03/2022		722		(21)			(21)		701	701			
100146090	ATLANTA	GA		03/19/2024		366		(62)			(62)		304	304			
100054607	PINE BLUFF	AR		03/23/2021		266		(70)			(70)		196	196			
100072559	SAINT LOUIS	MO		11/01/2021		633		(14)			(14)		619	619			
100043291	DOWNEY	CA		08/13/2020		1,198		(156)			(156)		1,042	1,042			
100174018	MOLINE	IL		10/31/2024		222		(26)			(26)		196	196			
100141282	CHERRYVILLE	NC		01/30/2024		167		(24)			(24)		143	143			
100134661	MARKHAM	IL		10/30/2023		1,241		(41)			(41)		1,199	1,199			
100155442	MCKINNEY	TX		06/18/2024		421		(55)			(55)		366	366			
100114290	ELGIN	IL		06/29/2023		1,244		136			136		1,380	1,380			
100145973	GLEN ALLEN	VA		03/19/2024		386		(64)			(64)		322	322			
100054492	SOUTH HOLLAND	IL		03/23/2021		235		(100)			(100)		135	135			
100146371	CULPEPPER	VA		03/19/2024		342		(60)			(60)		283	283			
100025825	CLEMENTON	NJ		09/20/2018		153		303			303		456	456			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162343	CLAYMONT	DE		08/06/2024		401		(49)			(49)		352	352			
100045784	RIPLEY	NY		11/25/2020		402		(29)			(29)		372	372			
100145997	CLAIRTON	PA		03/19/2024		335		(58)			(58)		276	276			
100043141	GALT	CA		05/28/2020		828		21			21		849	849			
100012105	DENVER	CO		03/08/2017		2,798		343			343		3,141	3,141			
100043337	WISC RAPIDS	WI		08/13/2020		3,379		(68)			(68)		3,311	3,311			
100023635	SAN ANTONIO	TX		09/04/2018		1,404		(68)			(68)		1,336	1,336			
100146444	SAVANNAH	GA		03/19/2024		368		(62)			(62)		306	306			
100164659	LUGOFF	SC		08/23/2024		1,079		(77)			(77)		1,003	1,003			
100000368	SIX LAKES	MI		09/27/2016		357		129			129		485	485			
100010985	COLLINSVILLE	IL		12/23/2016		227		112			112		339	339			
100026568	VIRGINIA BEACH	VA		09/26/2018		133		1,033			1,033		1,166	1,166			
100043941	DYKE	VA		08/19/2020		1,064		(150)			(150)		914	914			
100077353	SUMMERVILLE	GA		01/03/2022		236		(8)			(8)		228	228			
100013330	PALM BAY	FL		05/25/2017		286		35			35		321	321			
100045889	MOGADORE	OH		11/25/2020		346		(44)			(44)		302	302			
100010677	IDAHO FALLS	ID		12/23/2016		272		113			113		386	386			
100050254	TUCSON	AZ		11/20/2020		342		(36)			(36)		306	306			
100134859	BALTIMORE	MD		10/30/2023		161		(16)			(16)		145	145			
100167025	CLEVELAND	OH		09/13/2024		192		(22)			(22)		170	170			
100164706	PHOENIX	AZ		08/23/2024		428		(47)			(47)		381	381			
100116235	PORTSMOUTH	VA		07/20/2023		264		188			188		452	452			
100112682	ALTAMONTE SPRINGS	FL		06/29/2023		124		352			352		476	476			
100146427	TOMS RIVER	NJ		03/19/2024		387		(64)			(64)		323	323			
100047172	SARASOTA	FL		11/20/2020		871		(121)			(121)		750	750			
100112896	SICKLERVILLE	NJ		06/29/2023		157		231			231		388	388			
100113720	BALTIMORE	MD		06/29/2023		878		30			30		908	908			
100146357	CHESTER	VA		03/19/2024		367		(62)			(62)		305	305			
100103807	MUSKEGON	MI		05/10/2023		180		(16)			(16)		164	164			
100026840	SHAFTER	CA		09/26/2018		460		105			105		565	565			
100178013	MIDDLETON	ID		11/19/2024		2,677		(253)			(253)		2,424	2,424			
100028060	DURHAM	NC		10/26/2018		459		168			168		627	627			
100119411	GULF SHORES	AL		07/31/2023		12,980		(202)			(202)		12,778	12,778			
100076150	SPRINGFIELD	OH		01/07/2022		697		(41)			(41)		656	656			
100031932	PALM BAY	FL		03/29/2019		675		156			156		831	831			
100114153	BALTIMORE	MD		06/29/2023		512		334			334		846	846			
100115279	HENRYETTA	OK		07/17/2023		458		(27)			(27)		431	431			
100146236	PUNTA GORDA	FL		03/19/2024		348		(60)			(60)		288	288			
100010882	VINELAND	NJ		12/23/2016		767		267			267		1,034	1,034			
100048649	WINTERVILLE	GA		11/20/2020		393		(78)			(78)		315	315			
100145909	CHERRY HILL	NJ		03/19/2024		315		24			24		339	339			
100030069	ALBUQUERQUE	NM		12/20/2018		1,795		(23)			(23)		1,771	1,771			
100081428	CITRUS HEIGHTS	CA		03/18/2022		501		27			27		528	528			
100011907	WELLINGTON	OH		03/08/2017		787		251			251		1,038	1,038			
100146179	ROCKMART	GA		03/19/2024		366		(61)			(61)		305	305			
100161817	ALLENTOWN	PA		07/31/2024		173		(12)			(12)		161	161			
100079002	BEATRICE	NE		02/24/2022		400		(22)			(22)		378	378			
100112033	NAZARETH	PA		06/29/2023		116		35			35		152	152			
100155570	CALEXICO	CA		06/18/2024		454		(89)			(89)		365	365			
100109832	LUBBOCK	TX		06/22/2023		178		(15)			(15)		163	163			
100174431	POWHATAN	VA		10/31/2024		425		(40)			(40)		384	384			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175512	FRANKLIN	VA		12/23/2024		193		(22)			(22)		171	171			
100184595	RIALTO	CA		12/17/2024		429		(40)			(40)		389	389			
100146443	BELLA VISTA	AR		03/19/2024		362		(61)			(61)		301	301			
100064737	FAYETTEVILLE	NC		07/14/2021		531		(57)			(57)		474	474			
100164697	JACKSONVILLE	FL		08/23/2024		381		(39)			(39)		342	342			
100055799	HOBBS	NM		03/23/2021		129		(49)			(49)		79	79			
100053965	FLORENCE	SC		03/23/2021		376		(99)			(99)		277	277			
100178084	HARMONY	FL		11/19/2024		541		(47)			(47)		493	493			
100000591	SCRANTON	PA		09/27/2016		188		112			112		300	300			
100127354	PLEASANTVILLE	NJ		08/30/2023		63		347			347		409	409			
100148984	THOMPSONS STATION	TN		04/17/2024		147		(18)			(18)		129	129			
100157739	PENSACOLA	FL		07/02/2024		415		(47)			(47)		368	368			
100101757	AKRON	OH		03/31/2023		188		(9)			(9)		180	180			
100075298	WILKES BARRE	PA		12/01/2021		456		(29)			(29)		427	427			
100054904	PLEASANTVILLE	NJ		03/23/2021		451		(104)			(104)		347	347			
100047840	DENVER	CO		11/20/2020		1,736		(40)			(40)		1,696	1,696			
100145878	GLEN BURNIE	MD		03/19/2024		377		(62)			(62)		315	315			
100079148	PITTSBURGH	PA		02/24/2022		617		(14)			(14)		603	603			
100024898	HOLT	MI		09/20/2018		190		147			147		337	337			
100184661	LA MESA	CA		12/17/2024		577		(45)			(45)		533	533			
100112043	WEST SPRINGFIELD	MA		06/29/2023		665		59			59		725	725			
100063424	DAYTON	KY		07/01/2021		520		(1)			(1)		519	519			
100128028	CINCINNATI	OH		09/08/2023		608		72			72		680	680			
100126597	MONTGOMERY	AL		08/30/2023		388		17			17		405	405			
100146323	PUNTA GORDA	FL		03/19/2024		731		(88)			(88)		643	643			
100062691	EMPORIA	KS		07/01/2021		589		(16)			(16)		574	574			
100046367	BEDFORD	KY		11/25/2020		526		(218)			(218)		308	308			
100181555	BIRMINGHAM	AL		12/09/2024		111		(12)			(12)		99	99			
100128099	CINCINNATI	OH		09/08/2023		616		73			73		689	689			
100043897	WINTER PARK	FL		08/19/2020		1,070		29			29		1,099	1,099			
100162329	SAN BERNARDINO	CA		08/06/2024		410		(42)			(42)		369	369			
100174479	CORONA	CA		10/31/2024		1,065		(36)			(36)		1,030	1,030			
100112991	MILWAUKEE	WI		06/29/2023		547		203			203		750	750			
100173837	MEMPHIS	TN		10/31/2024		(177)		367			367		190	190			
100067574	LAREDO	TX		09/23/2021		3,185		(227)			(227)		2,958	2,958			
100024368	REDDING	CA		09/20/2018		1,093		(54)			(54)		1,039	1,039			
100030004	TAMPA	FL		12/20/2018		6,372		117			117		6,489	6,489			
100119942	AKRON	OH		08/10/2023		160		(6)			(6)		154	154			
100067039	MEMPHIS	TN		08/02/2021		505		15			15		520	520			
100141107	LEBANON	PA		01/30/2024		174		(11)			(11)		163	163			
100047014	LODI	CA		11/20/2020		379		(176)			(176)		203	203			
100012274	WINTER HAVEN	FL		04/28/2017		204		42			42		246	246			
100054653	WINDBER	PA		03/23/2021		257		(57)			(57)		200	200			
100063384	COVINGTON	GA		07/01/2021		518		(11)			(11)		506	506			
100070448	PLEASANT HILL	MO		09/23/2021		2,208		(112)			(112)		2,095	2,095			
100053807	LEHIGH ACRES	FL		03/23/2021		455		(44)			(44)		411	411			
100031844	JUPITER	FL		03/29/2019		589		50			50		639	639			
100068316	LAFAYETTE	IN		08/25/2021		527		(14)			(14)		513	513			
100113283	WALLINGFORD	CT		06/29/2023		277		374			374		651	651			
100047952	FAIRBURN	GA		11/20/2020		1,535		(121)			(121)		1,414	1,414			
100012495	BROOKVILLE	OH		04/28/2017		491		23			23		514	514			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028091	MCDONOUGH	GA		10/26/2018		221		75			75		297	297			
100044843	CHARLOTTE	NC		11/19/2020		60		377			377		437	437			
100139366	YORK	PA		12/28/2023		130		(13)			(13)		117	117			
100062924	CRESTWOOD	KY		07/01/2021		913		3			3		916	916			
100113510	ARNOLD	MO		06/29/2023		1,701		377			377		2,079	2,079			
100177978	ROYAL OAK	MI		11/19/2024		433		(38)			(38)		395	395			
100028022	MIAMI	FL		10/26/2018		417		142			142		559	559			
100076260	ANTIOCH	IL		01/07/2022		1,332		(51)			(51)		1,281	1,281			
100174435	LOS ANGELES	CA		10/31/2024		304		(21)			(21)		283	283			
100044460	CHARLOTTE	NC		11/19/2020		318		(6)			(6)		312	312			
100050141	DAYTON	OH		11/20/2020		755		(290)			(290)		465	465			
100113003	RAISIN CITY	CA		06/29/2023		1,048		314			314		1,362	1,362			
100061764	GRAND BLANC	MI		07/01/2021		851		(21)			(21)		830	830			
100141161	WINDSOR	CT		01/30/2024		180		(2)			(2)		178	178			
100184728	CATHEDRAL CITY	CA		12/17/2024		418		(45)			(45)		373	373			
100126734	BELLFLOWER	CA		08/30/2023		1,503		83			83		1,586	1,586			
100029947	NORCROSS	GA		12/20/2018		444		73			73		517	517			
100048316	JACKSONVILLE	FL		11/20/2020		891		(144)			(144)		747	747			
100115283	MARKHAM	IL		07/17/2023		52		120			120		171	171			
100164668	UNIONTOWN	PA		08/23/2024		377		(35)			(35)		342	342			
100112100	COLUMBIANA	AL		06/29/2023		304		348			348		652	652			
100071679	BUFFALO	NY		10/14/2021		1,042		(116)			(116)		926	926			
100053492	LEHIGH ACRES	FL		03/23/2021		1,465		(50)			(50)		1,415	1,415			
100043606	SIMPSONVILLE	SC		08/13/2020		63		(11)			(11)		52	52			
100111505	MIAMI	FL		06/29/2023		153		362			362		515	515			
100100208	SOUTH BEND	IN		03/17/2023		188		(16)			(16)		172	172			
100129916	CLEVELAND	OH		09/27/2023		154		(8)			(8)		146	146			
100113146	LA PLACE	LA		06/29/2023		895		77			77		972	972			
100136845	MACON	GA		11/27/2023		154		(14)			(14)		140	140			
100146495	RIO RANCHO	NM		03/19/2024		865		(94)			(94)		771	771			
100049685	CHICAGO	IL		11/20/2020		212		168			168		381	381			
100126633	MADISON	TN		08/30/2023		1,185		(55)			(55)		1,129	1,129			
100067040	ELIZABETH	PA		08/02/2021		380		23			23		403	403			
100111569	AUSTELL	GA		06/29/2023		313		299			299		613	613			
100030259	GREENSBORO	NC		12/20/2018		1,874		9			9		1,883	1,883			
100026829	SANTA TERESA	NM		09/26/2018		265		99			99		364	364			
100115188	CHARLEROI	PA		07/17/2023		160		(15)			(15)		145	145			
100145987	NIXA	MO		03/19/2024		370		(48)			(48)		322	322			
100031724	TINLEY PARK	IL		03/29/2019		158		353			353		511	511			
100043642	CLEVELAND	TN		08/13/2020		752		(114)			(114)		638	638			
100112532	VIRGINIA BEACH	VA		06/29/2023		177		239			239		416	416			
100054698	BREWTON	AL		03/23/2021		285		(11)			(11)		274	274			
100175743	YUCAIPA	CA		11/12/2024		409		(29)			(29)		380	380			
100025464	ALLENTOWN	PA		09/20/2018		475		92			92		566	566			
100024962	ALABASTER	AL		09/20/2018		757		17			17		774	774			
100048263	DALLAS	TX		11/20/2020		1,409		(138)			(138)		1,271	1,271			
100062828	EL PASO	TX		07/01/2021		575		(23)			(23)		551	551			
100055666	NEW ORLEANS	LA		03/23/2021		335		(38)			(38)		297	297			
100028111	OPA LOCKA	FL		10/26/2018		1,024		144			144		1,168	1,168			
100068514	CHATTANOOGA	TN		08/25/2021		414		(69)			(69)		344	344			
100177853	SOUTH HADLEY	MA		11/19/2024		288		(45)			(45)		243	243			

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100155402	STONE MOUNTAIN	GA		06/18/2024		357		(42)			(42)		316	316			
100064786	HARTFORD	WI		07/14/2021		467		(50)			(50)		417	417			
100113123	DESERT HOT SPRING	CA		06/29/2023		826		93			93		919	919			
100174493	HANFORD	CA		10/31/2024		525		(31)			(31)		494	494			
100046359	BLOOMING PRAIRIE	MN		11/25/2020		286		(82)			(82)		203	203			
100049824	RICHTON PARK	IL		11/20/2020		931		(3)			(3)		928	928			
100112853	VEVAY	IN		06/29/2023		360		(104)			(104)		256	256			
100054979	LITTLE MOUNTAIN	SC		03/23/2021		2,445		(213)			(213)		2,232	2,232			
100108394	TROY	NY		05/25/2023		178		(10)			(10)		167	167			
100129873	MILWAUKEE	WI		09/27/2023		151		(13)			(13)		138	138			
100049836	LEESVILLE	SC		11/20/2020		1,162		(297)			(297)		864	864			
100044249	MOORHEAD	MN		08/19/2020		268		11			11		279	279			
100111976	HOUSTON	TX		06/29/2023		157		171			171		328	328			
100109902	LYNWOOD	IL		06/22/2023		183		(14)			(14)		169	169			
100111185	WIXOM	MI		06/29/2023		242		245			245		487	487			
100146006	ROYAL PALM BEACH	FL		03/19/2024		324		(56)			(56)		268	268			
100013211	CRESTVIEW	FL		05/25/2017		449		64			64		513	513			
100060807	ELWOOD	IN		06/01/2021		428		4			4		433	433			
100011529	COLUMBIA	SC		03/08/2017		506		345			345		851	851			
100026228	HOLIDAY	FL		09/20/2018		510		119			119		629	629			
100162342	LAS VEGAS	NV		08/06/2024		519		(36)			(36)		483	483			
100030349	PINELLAS PARK	FL		12/20/2018		1,291		52			52		1,343	1,343			
100136821	WILMINGTON	DE		11/27/2023		159		(13)			(13)		147	147			
100117341	GROVETOWN	GA		07/20/2023		263		248			248		511	511			
100153474	COCOA BEACH	FL		05/30/2024		158		(11)			(11)		147	147			
100164704	SAN DIEGO	CA		08/23/2024		620		(40)			(40)		580	580			
100164678	FOUNTAIN HILLS	AZ		08/23/2024		394		(31)			(31)		363	363			
100026224	PALOS HILLS	IL		09/20/2018		215		226			226		442	442			
100154929	HOUSTON	TX		07/19/2024		203		(51)			(51)		152	152			
100053771	CHATTANOOGA	TN		03/23/2021		1,178		(161)			(161)		1,017	1,017			
100164658	ONTARIO	CA		08/23/2024		478		(31)			(31)		447	447			
100070926	COLLINSVILLE	IL		10/01/2021		518		(16)			(16)		503	503			
3340071063	DETROIT	MI		05/23/2024		60,984							60,984	60,984			
100043254	HOUSTON	TX		08/13/2020		425		(31)			(31)		394	394			
100174491	VIRGINIA BEACH	VA		10/31/2024		429		(24)			(24)		404	404			
100127252	CLEARWATER	FL		08/30/2023		1,430		45			45		1,475	1,475			
100174391	TEMECULA	CA		10/31/2024		770		(38)			(38)		732	732			
100045180	SAINT CLOUD	FL		11/25/2020		199		(81)			(81)		118	118			
100054336	MOORE	SC		03/23/2021		689		(118)			(118)		571	571			
100184640	CHICO	CA		12/17/2024		385		(62)			(62)		323	323			
100162337	SURPRISE	AZ		08/06/2024		425		(31)			(31)		394	394			
100043547	MIAMI	FL		08/13/2020		1,574		(203)			(203)		1,371	1,371			
100078987	WATERLOO	IA		02/24/2022		410		(1)			(1)		410	410			
100068298	COPPERAS COVE	TX		08/25/2021		427		(68)			(68)		359	359			
100043275	EAST BERNARD	TX		08/13/2020		119		(32)			(32)		87	87			
100030516	LEAGUE CITY	TX		12/20/2018		1,210		3			3		1,214	1,214			
100114106	BAYFIELD	WI		06/29/2023		123		30			30		152	152			
100068429	FARMINGTON	NM		08/25/2021		408		(60)			(60)		348	348			
100101787	MEMPHIS	TN		03/31/2023		351		(18)			(18)		333	333			
100178192	JOHNS ISLAND	SC		11/19/2024		421		(40)			(40)		381	381			
100164664	SEQUIM	WA		08/23/2024		397		(28)			(28)		369	369			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091503	EVANSVILLE	IN		01/20/2023		180		(16)			(16)		164	164			
100013620	PARMA	OH		05/25/2017		415		67			67		481	481			
100174402	MCDONOUGH	GA		10/31/2024		611		(37)			(37)		574	574			
100050266	PALM COAST	FL		11/20/2020		254		(127)			(127)		127	127			
100047667	CLINTON TOWNSHIP	MI		11/20/2020		509		(88)			(88)		421	421			
100134888	HARRISBURG	PA		10/30/2023		132		(3)			(3)		129	129			
100164665	BEAUMONT	CA		08/23/2024		390		(27)			(27)		363	363			
100146355	TIGARD	OR		03/19/2024		401		(45)			(45)		357	357			
100049530	BREMEN	GA		11/20/2020		3,392		(540)			(540)		2,852	2,852			
100129984	CLEVELAND	OH		09/27/2023		264		(11)			(11)		253	253			
100000501	BANNING	CA		09/27/2016		993		99			99		1,091	1,091			
100155466	MOONACHIE	NJ		06/18/2024		363		(28)			(28)		335	335			
100155456	MCDONOUGH	GA		06/18/2024		91		(20)			(20)		71	71			
100060486	HUNTINGTON	WV		06/01/2021		398		4			4		402	402			
100162349	PRAIRIE VILLAGE	KS		08/06/2024		614		(33)			(33)		581	581			
100157746	PEORIA	AZ		07/02/2024		363		(26)			(26)		337	337			
100069792	MACON	GA		09/01/2021		467		20			20		486	486			
100055149	MONROE	GA		03/23/2021		575		(186)			(186)		388	388			
100177975	CHANDLER	AZ		11/19/2024		1,093		(45)			(45)		1,048	1,048			
100146215	ROUND ROCK	TX		03/19/2024		403		(39)			(39)		365	365			
100025854	TAMPA	FL		09/20/2018		4,556		379			379		4,934	4,934			
100143521	HARRISBURG	PA		02/21/2024		167		(10)			(10)		157	157			
100101597	INDIANAPOLIS	IN		04/26/2023		229		(22)			(22)		207	207			
100111050	MINERVA	NY		06/29/2023		179		232			232		411	411			
100147270	HAMILTON	NJ		03/28/2024		179		(3)			(3)		176	176			
100164958	TERRE HAUTE	IN		08/28/2024		146		(7)			(7)		139	139			
100113380	PINELLAS PARK	FL		06/29/2023		169		289			289		457	457			
100077245	NORCROSS	GA		01/03/2022		736		(35)			(35)		701	701			
100063025	YUMA	AZ		07/01/2021		191		7			7		198	198			
100184606	CAYCE	SC		12/17/2024		369		(59)			(59)		310	310			
100054528	EDINBURG	TX		03/23/2021		369		(97)			(97)		272	272			
100184928	HOOPER	UT		12/17/2024		378		(33)			(33)		345	345			
100054209	CLINTON TOWNSHIP	MI		03/23/2021		442		(18)			(18)		423	423			
100099822	CHESTER	PA		02/28/2023		159		(12)			(12)		147	147			
100146022	WAVERLY	MN		03/19/2024		254		(42)			(42)		212	212			
100114156	VACHERIE	LA		06/29/2023		130		3			3		133	133			
100127353	EL PASO	TX		08/30/2023		108		66			66		174	174			
100043563	LYONS	NY		08/13/2020		1,624		(81)			(81)		1,544	1,544			
100064487	GREEN BAY	WI		07/01/2021		537		43			43		580	580			
100103152	TRENTON	NJ		04/21/2023		168		(12)			(12)		155	155			
100064691	BRIGANTINE	NJ		07/14/2021		456		(62)			(62)		394	394			
100141160	JACKSONVILLE	FL		01/30/2024		197		(10)			(10)		187	187			
100112380	SHREVEPORT	LA		06/29/2023		2,700		(66)			(66)		2,634	2,634			
100129920	ROUND LAKE BEACH	IL		09/27/2023		189		(12)			(12)		177	177			
100110850	HOLLISTER	MO		06/29/2023		535		(110)			(110)		425	425			
100162333	LOCUST GROVE	GA		08/06/2024		1,480		(87)			(87)		1,393	1,393			
100126769	LAWRENCEVILLE	GA		08/30/2023		991		253			253		1,244	1,244			
100138937	RICEBORO	GA		12/21/2023		1,099		104			104		1,203	1,203			
100175790	MAPLE HEIGHTS	OH		11/12/2024		189		(7)			(7)		182	182			
100024551	POCONO SUMMIT	PA		09/20/2018		207		13			13		219	219			
100066701	COLLINSVILLE	AL		08/02/2021		295		(17)			(17)		277	277			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115138	SAINT JOSEPH	MO		07/17/2023		126		(7)			(7)		119	119			
100011933	CINCINNATI	OH		03/08/2017		283		101			101		384	384			
100178134	OWINGS MILLS	MD		11/19/2024		344		(68)			(68)		276	276			
100103170	GRAND RAPIDS	MI		04/21/2023		292		(18)			(18)		274	274			
100146537	STOCKTON	CA		03/19/2024		452		(71)			(71)		381	381			
100013183	RIVERHEAD	NY		05/25/2017		331		527			527		858	858			
100078816	TOLEDO	OH		02/24/2022		393		(3)			(3)		391	391			
100162352	BRENTWOOD	CA		08/06/2024		390		(22)			(22)		369	369			
100060917	HARLINGEN	TX		06/01/2021		571		5			5		576	576			
100099746	CLEVELAND	OH		02/28/2023		177		(13)			(13)		164	164			
100174404	PROVIDENCE	RI		10/31/2024		381		(18)			(18)		363	363			
100111607	FAYETTEVILLE	GA		06/29/2023		401		374			374		774	774			
100043680	CINCINNATI	OH		08/13/2020		289		(37)			(37)		252	252			
100146358	ST CLOUD	FL		03/19/2024		776		(111)			(111)		665	665			
100054678	DURHAM	NC		03/23/2021		205		(97)			(97)		108	108			
100109976	JACKSONVILLE	FL		06/22/2023		189		(12)			(12)		177	177			
100146501	WOODBURN	OR		03/19/2024		935		(102)			(102)		833	833			
100112326	BOSSIER CITY	LA		06/29/2023		98		300			300		398	398			
100175725	SHADY SIDE	MD		11/12/2024		421		(17)			(17)		404	404			
100024472	DETROIT	MI		09/20/2018		519		355			355		874	874			
100100225	BALTIMORE	MD		03/17/2023		186		(12)			(12)		174	174			
100126566	CHICAGO	IL		08/30/2023		887		(73)			(73)		814	814			
100020140	PHILADELPHIA	PA		07/17/2018		1,407		(35)			(35)		1,372	1,372			
100011741	LEWISTON	NY		03/08/2017		576		497			497		1,073	1,073			
100114437	COVINGTON	GA		06/29/2023		1,220		326			326		1,546	1,546			
100048957	WATERFORD	MI		11/20/2020		1,704		(74)			(74)		1,630	1,630			
100126575	HAZEL CREST	IL		08/30/2023		837		(138)			(138)		699	699			
100146085	VANCOUVER	WA		03/19/2024		293		(52)			(52)		241	241			
100091502	LYNCHBURG	VA		01/20/2023		187		(13)			(13)		173	173			
100090670	DETROIT	MI		12/29/2022		161		(8)			(8)		153	153			
100112814	SOUTH HOLLAND	IL		06/29/2023		1,258		330			330		1,588	1,588			
100117208	NAPLES	FL		07/20/2023		10,379		(317)			(317)		10,063	10,063			
100126913	OLD FORGE	PA		08/30/2023		30		22			22		52	52			
100077725	SHREVEPORT	LA		01/03/2022		977		(8)			(8)		969	969			
100114448	BLY	OR		06/29/2023		1,293		(82)			(82)		1,211	1,211			
100011030	DETROIT	MI		12/23/2016		1,633		101			101		1,734	1,734			
100126732	WESTMORELAND	TN		08/30/2023		133		8			8		141	141			
100028603	BUENA VISTA	VA		10/26/2018		154		186			186		341	341			
100174456	LAS VEGAS	NV		10/31/2024		413		(15)			(15)		398	398			
100060558	SAVANNAH	GA		06/01/2021		625		6			6		631	631			
100054223	NEWTON	NC		03/23/2021		295		(56)			(56)		239	239			
100043820	DAYTONA BEACH	FL		08/13/2020		879		172			172		1,052	1,052			
100140028	NORTH RICHLAND HILLS	TX		01/09/2024		4,760		(150)			(150)		4,610	4,610			
100113540	OMAHA	NE		06/29/2023		119		119			119		238	238			
100164676	MARICOPA	AZ		08/23/2024		376		(16)			(16)		360	360			
100032054	LAS VEGAS	NV		03/29/2019		1,102		98			98		1,200	1,200			
100063097	MONTGOMERY	AL		07/01/2021		847		(17)			(17)		829	829			
100174490	TACOMA	WA		10/31/2024		446		(14)			(14)		432	432			
100126926	PADUCAH	KY		08/30/2023		54		37			37		91	91			
100110894	KENTON	DE		06/29/2023		1,152		3			3		1,155	1,155			
100101788	MEMPHIS	TN		03/31/2023		179		(13)			(13)		166	166			

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100031400	LAUDERHILL	FL		03/29/2019		378		(35)			(35)		343	343			
100049830	HOLLYWOOD	FL		11/20/2020		1,334		(148)			(148)		1,186	1,186			
100060719	BATON ROUGE	LA		06/01/2021		627		6			6		633	633			
100162323	VISALIA	CA		08/06/2024		385		(17)			(17)		369	369			
100113061	JONES	AL		06/29/2023		475		326			326		801	801			
100113251	PHILADELPHIA	PA		06/29/2023		305		340			340		645	645			
100177958	CHATSWORTH	CA		11/19/2024		392		(54)			(54)		338	338			
100112478	COLUMBIA	TN		06/29/2023		217		166			166		383	383			
100100227	ELYRIA	OH		03/17/2023		195		(8)			(8)		187	187			
100031454	LAKE WORTH	FL		03/29/2019		207		96			96		303	303			
100076030	TUCSON	AZ		01/07/2022		411		(13)			(13)		398	398			
100114160	RENFREW	PA		06/29/2023		1,178		308			308		1,486	1,486			
100177804	BECKLEY	WV		11/19/2024		1,280		(165)			(165)		1,116	1,116			
100177708	RIO RANCHO	NM		11/19/2024		399		(68)			(68)		331	331			
100126555	MACON	GA		08/30/2023		157		26			26		183	183			
100066031	SPENCER	MA		08/02/2021		705		(14)			(14)		691	691			
100155649	LEBANON	OR		06/18/2024		146		(27)			(27)		118	118			
100011332	BECKER	MN		12/23/2016		1,558		(249)			(249)		1,308	1,308			
100155535	VILLA RICA	GA		06/18/2024		105		(26)			(26)		78	78			
100054334	BALTIMORE	MD		03/23/2021		684		(321)			(321)		363	363			
100061943	ARLINGTON	TX		07/01/2021		271		(17)			(17)		254	254			
100077329	HUNTINGTON	WV		01/03/2022		565		(25)			(25)		540	540			
100048892	MESA	AZ		11/20/2020		1,566		(165)			(165)		1,401	1,401			
100042950	DESERT HOT SPRINGS	CA		05/28/2020		1,120		25			25		1,144	1,144			
100115135	SAINT JOSEPH	MO		07/17/2023		119		(7)			(7)		111	111			
100064771	TEXARKANA	TX		07/14/2021		410		(46)			(46)		364	364			
100184834	POUGHKEEPSIE	NY		12/17/2024		2,178		(47)			(47)		2,131	2,131			
100050175	DURYEA	PA		11/20/2020		307		(19)			(19)		288	288			
100184629	MIDDLETOWN	DE		12/17/2024		325		(68)			(68)		256	256			
100117026	JACKSON	TN		07/20/2023		243		107			107		351	351			
100077044	HUMBLE	TX		01/03/2022		472		(25)			(25)		448	448			
100174437	TUCSON	AZ		10/31/2024		162		(4)			(4)		158	158			
100127286	RICHMOND	VA		08/30/2023		126		327			327		453	453			
100175759	EWA BEACH	HI		11/12/2024		426		(9)			(9)		417	417			
100089979	KISSIMMEE	FL		01/13/2023		173		117			117		290	290			
100088276	CANTON	OH		10/17/2022		290		(14)			(14)		276	276			
100115214	INDIANAPOLIS	IN		07/17/2023		26		146			146		172	172			
100111440	TONGANOXIE	KS		06/29/2023		1,774		916			916		2,691	2,691			
100055299	CALUMET PARK	IL		03/23/2021		297		33			33		330	330			
100155413	MONROE	GA		06/18/2024		1,107		(137)			(137)		970	970			
100044395	PHILADELPHIA	PA		11/19/2020		502		(92)			(92)		410	410			
100047134	OWASSO	OK		11/20/2020		331		(153)			(153)		178	178			
100111656	NEW MARKET	AL		06/29/2023		769		256			256		1,024	1,024			
100012352	LARGO	FL		04/28/2017		498		242			242		740	740			
100012126	SPRING HILL	FL		03/08/2017		695		86			86		781	781			
100068960	NEW ORLEANS	LA		09/01/2021		500		(15)			(15)		484	484			
100047454	HUNTSVILLE	TX		11/20/2020		1,823		(235)			(235)		1,588	1,588			
100024451	TROY	OH		09/20/2018		591		(5)			(5)		586	586			
100155696	BUCKHEAD	GA		06/18/2024		317		(67)			(67)		250	250			
100114372	GATLINBURG	TN		06/29/2023		1,177		102			102		1,279	1,279			
100048186	WARRENVILLE	IL		11/20/2020		1,259		(182)			(182)		1,077	1,077			

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100028437	PORT RICHEY	FL		10/26/2018		674		403			403		1,077	1,077			
100076031	CLINTON	SC		01/07/2022		440		(33)			(33)		407	407			
100111951	CALERA	AL		06/29/2023		121		139			139		260	260			
100111570	LANCASTER	TX		06/29/2023		818		483			483		1,301	1,301			
100032041	SACRAMENTO	CA		03/29/2019		1,253		38			38		1,291	1,291			
100011037	CLEVELAND	OH		12/23/2016		975		(192)			(192)		783	783			
100023982	PALM DESERT	CA		09/10/2018		1,740		(99)			(99)		1,641	1,641			
100178091	CHARLOTTE	NC		11/19/2024		313		(47)			(47)		265	265			
100046598	LONG BEACH	NY		11/25/2020		3,972		(327)			(327)		3,645	3,645			
100047762	STERLING HEIGHTS	MI		11/20/2020		1,251		(159)			(159)		1,092	1,092			
100065817	JACKSONVILLE	FL		07/23/2021		1,229		(89)			(89)		1,140	1,140			
100111361	GREENWOOD	IN		06/29/2023		1,121		(76)			(76)		1,044	1,044			
100012690	LANSING	MI		05/25/2017		309		138			138		448	448			
100053377	WHITTIER	CA		03/23/2021		1,146		(4)			(4)		1,142	1,142			
100060440	SAVANNAH	MO		06/01/2021		579		6			6		584	584			
100029987	HOUSTON	TX		12/20/2018		1,031		(40)			(40)		990	990			
100178055	ASH FLAT	AR		11/19/2024		352		(66)			(66)		286	286			
100054444	BENSALEM	PA		03/23/2021		1,472		(179)			(179)		1,294	1,294			
100043609	SUNNYSIDE	WA		08/13/2020		138		(25)			(25)		114	114			
100062512	TUPELO	MS		07/01/2021		603		(10)			(10)		593	593			
100114064	DENTON	TX		06/29/2023		248		290			290		538	538			
100112238	MARINGOUIN	LA		06/29/2023		252		188			188		440	440			
100047322	YONKERS	NY		11/20/2020		401		(107)			(107)		294	294			
100100200	LANSING	MI		03/17/2023		190		(11)			(11)		180	180			
100026269	WAUKESHA	WI		09/20/2018		236		119			119		355	355			
100060848	PETERSBURG	VA		06/01/2021		980		7			7		987	987			
100148070	MCKINNEY	TX		04/10/2024		7,121		(282)			(282)		6,839	6,839			
100055111	GONZALES	TX		03/23/2021		332		(47)			(47)		285	285			
100048470	PEKIN	IN		11/20/2020		1,362		(355)			(355)		1,008	1,008			
100054042	ORLANDO	FL		03/23/2021		1,865		(133)			(133)		1,731	1,731			
100184612	KUNA	ID		12/17/2024		374		(67)			(67)		307	307			
100087137	BEL AIR	MD		10/25/2022		282		56			56		338	338			
100055127	COCHRANVILLE	PA		03/23/2021		739		(73)			(73)		666	666			
100111577	BRASELTON	GA		06/29/2023		1,243		449			449		1,692	1,692			
100049468	HEMPSTEAD	NY		11/20/2020		1,824		(247)			(247)		1,577	1,577			
100127008	CLINTON	TN		08/30/2023		195		145			145		341	341			
100047212	CHICAGO	IL		11/20/2020		315		(38)			(38)		278	278			
100048853	MANCHESTER TOWNSHIP	NJ		11/20/2020		784		(12)			(12)		772	772			
100029960	HOUSTON	TX		12/20/2018		779		(13)			(13)		766	766			
100042953	NEW CASTLE	DE		05/28/2020		1,216		85			85		1,301	1,301			
100155422	MIRAMAR	FL		06/18/2024		729		(111)			(111)		617	617			
100155606	OVIEDO	FL		06/18/2024		410		(70)			(70)		340	340			
100178078	WALLED LAKE	MI		11/19/2024		359		(66)			(66)		293	293			
100075005	HOUSE SPRINGS	MO		12/01/2021		719		(22)			(22)		697	697			
100064797	JACKSONVILLE	FL		07/14/2021		405		(44)			(44)		361	361			
100155822	COLORADO SPRINGS	CO		06/18/2024		112		(25)			(25)		87	87			
100048782	SALT LAKE CITY	UT		11/20/2020		1,985		(165)			(165)		1,820	1,820			
100062802	CONCHO	AZ		07/01/2021		401		(12)			(12)		388	388			
100025917	NORTH CHICAGO	IL		09/20/2018		316		177			177		493	493			
100014333	NEWARK	DE		09/27/2017		1,275		144			144		1,419	1,419			
100011458	SAN ANTONIO	TX		12/23/2016		1,051		231			231		1,282	1,282			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012738	TAMARAC	FL		05/25/2017		223		85			85		308	308			
100062837	PORTSMOUTH	VA		07/01/2021		600		(18)			(18)		582	582			
100114068	HARWOOD HEIGHTS	IL		06/29/2023		108		369			369		478	478			
100145874	PERRIS	CA		03/19/2024		339		(58)			(58)		281	281			
100062661	BUTLER	PA		07/01/2021		1,006		(3)			(3)		1,004	1,004			
100111179	MCCOOLE	MD		06/29/2023		69		303			303		372	372			
100030366	SAINT PAUL	MN		12/20/2018		1,213		99			99		1,312	1,312			
100031353	SEMINOLE	FL		03/29/2019		1,346		71			71		1,417	1,417			
100028216	BROOKLYN CENTER	MN		10/26/2018		1,364		231			231		1,595	1,595			
100155610	WINDHAM	NH		06/18/2024		657		(81)			(81)		575	575			
100046814	MCHENRY	IL		11/20/2020		673		(129)			(129)		543	543			
100055422	TOPEKA	KS		03/23/2021		1,681		(93)			(93)		1,588	1,588			
100111084	EL PASO	TX		06/29/2023		1,230		56			56		1,286	1,286			
100112392	SUITLAND	MD		06/29/2023		80		55			55		135	135			
100064818	DAVID CITY	NE		07/14/2021		418		(43)			(43)		375	375			
100030261	STATESVILLE	NC		12/20/2018		197		1			1		199	199			
100177885	RAHWAY	NJ		11/19/2024		705		(45)			(45)		659	659			
100111832	RAVENNA	OH		06/29/2023		853		100			100		952	952			
100060585	MUSKOGEE	OK		06/01/2021		1,254		9			9		1,263	1,263			
100112502	LAKE ORION	MI		06/29/2023		1,295		96			96		1,392	1,392			
100155469	BREA	CA		06/18/2024		156		(12)			(12)		143	143			
100054439	DECATUR	TN		03/23/2021		1,190		(247)			(247)		943	943			
100054120	MILLVILLE	NJ		03/23/2021		4,330		(375)			(375)		3,955	3,955			
100060439	MOBILE	AL		06/01/2021		602							602	602			
100155766	ANAHEIM	CA		06/18/2024		355		(66)			(66)		290	290			
100114051	ONTARIO	CA		06/29/2023		613		176			176		789	789			
100177842	EMBARRASS	MN		11/19/2024		831		(101)			(101)		730	730			
100111640	HAMBURG	NY		06/29/2023		(270)		595			595		325	325			
100184670	JACKSONVILLE	FL		12/17/2024		373		(35)			(35)		338	338			
100062514	DOVER	DE		07/01/2021		203		(2)			(2)		202	202			
100028045	ELLENWOOD	GA		10/26/2018		103		124			124		227	227			
100070466	PALATKA	FL		09/23/2021		398		(53)			(53)		345	345			
100177799	PLAINFIELD	IN		11/19/2024		556		(75)			(75)		481	481			
100138116	HENDERSON	NC		12/14/2023		10,194		(170)			(170)		10,024	10,024			
100043759	DALLAS	TX		08/13/2020		872		(133)			(133)		740	740			
100116239	SPOTSWOOD	NJ		07/20/2023		237		180			180		418	418			
100101684	BATON ROUGE	LA		04/26/2023		231		(10)			(10)		221	221			
100028036	CAPE CORAL	FL		10/26/2018		157		143			143		299	299			
100111331	TUCSON	AZ		06/29/2023		116		175			175		291	291			
3310080296	NEW HARTFORD	NY		10/23/2024		74,520							74,520	74,520			
100044454	MIAMI	FL		11/19/2020		1,289		(48)			(48)		1,241	1,241			
100177818	FORT MYERS	FL		11/19/2024		353		(58)			(58)		295	295			
100127209	HICKORY	NC		08/30/2023		813		(9)			(9)		804	804			
100028964	MOHNTON	PA		10/26/2018		750		52			52		802	802			
100066992	KATY	TX		08/02/2021		686		30			30		716	716			
100148405	MORRISTOWN	TN		04/12/2024		2,084		165			165		2,249	2,249			
100155626	LEMOORE	CA		06/18/2024		338		(47)			(47)		291	291			
100010645	SUNRISE	FL		12/23/2016		887		94			94		981	981			
100178171	HIGH POINT	NC		11/19/2024		655		(75)			(75)		580	580			
100055563	HAMMOND	IN		03/23/2021		1,245		(62)			(62)		1,183	1,183			
100112822	ROUND LAKE	IL		06/29/2023		1,209		82			82		1,291	1,291			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064398	DES MOINES	IA		07/01/2021		408		41			41		449	449			
100044010	CORCORAN	CA		08/19/2020		863		10			10		873	873			
100178039	ROCHESTER	NY		11/19/2024		361		(57)			(57)		305	305			
100060720	BALTIMORE	MD		06/01/2021		842		7			7		848	848			
100184643	WAHIAWA	HI		12/17/2024		384		(58)			(58)		326	326			
100026374	WIMAUMA	FL		09/26/2018		95		323			323		417	417			
100112195	LAWRENCE	KS		06/29/2023		187		154			154		341	341			
100112345	ORLANDO	FL		06/29/2023		866		139			139		1,005	1,005			
100145881	SAVANNAH	GA		03/19/2024		748		(94)			(94)		654	654			
100113636	MCDONOUGH	GA		06/29/2023		363		384			384		746	746			
100155533	BOZEMAN	MT		06/18/2024		313		(40)			(40)		274	274			
100111169	CANTON	MI		06/29/2023		267		276			276		543	543			
100114362	SOUTH GIBSON	PA		06/29/2023		158		443			443		602	602			
100043196	HOWELL	MI		05/28/2020		1,436		62			62		1,499	1,499			
100044959	GROSSE POINTE	MI		11/19/2020		1,446		6			6		1,452	1,452			
100071735	LAUREL	DE		10/14/2021		485		(72)			(72)		414	414			
100064435	SARANAC	NY		07/01/2021		394		64			64		457	457			
100013941	PHOENIX	AZ		05/25/2017		212		19			19		231	231			
100077267	HAMILTON	AL		01/03/2022		607		(19)			(19)		588	588			
100055103	MIAMI	FL		03/23/2021		1,360		(239)			(239)		1,121	1,121			
100111911	LINDALE	TX		06/29/2023		131		107			107		239	239			
100155436	GILROY	CA		06/18/2024		310		(54)			(54)		256	256			
100047327	LIVONIA	MI		11/20/2020		434		(71)			(71)		363	363			
100045792	MOUNT PLEASANT	SC		11/25/2020		388		(57)			(57)		331	331			
100111895	MISSION	KS		06/29/2023		139		219			219		358	358			
100047069	HOBOKEN	NJ		11/20/2020		2,368		(369)			(369)		1,999	1,999			
100046000	CLAREMONT	NC		11/25/2020		719		(58)			(58)		661	661			
100114123	OAK CREEK	WI		06/29/2023		208		173			173		380	380			
100111056	BRADENTON	FL		06/29/2023		131		283			283		414	414			
100112421	ALEXANDRIA	OH		06/29/2023		1,551		293			293		1,844	1,844			
100054852	BELMONT	NC		03/23/2021		274		(69)			(69)		205	205			
100020241	MINNEAPOLIS	MN		07/17/2018		2,612		(110)			(110)		2,502	2,502			
100044851	SEBRING	FL		11/19/2020		858		(45)			(45)		813	813			
100076073	WARREN	MI		01/07/2022		412		(30)			(30)		382	382			
100043029	SHAKER HEIGHTS	OH		05/28/2020		1,984		174			174		2,158	2,158			
100026381	ST PETERSBURG	FL		09/26/2018		1,459		253			253		1,711	1,711			
100145977	VIRGINIA BEACH	VA		03/19/2024		114		(23)			(23)		91	91			
100075947	HENRYETTA	OK		01/07/2022		396		(44)			(44)		352	352			
100184936	LINCOLN	CA		12/17/2024		377		(53)			(53)		324	324			
100054461	LEBANON	IN		03/23/2021		290		(125)			(125)		165	165			
100030003	ATLANTA	GA		12/20/2018		1,029		101			101		1,130	1,130			
100112985	CHICAGO	IL		06/29/2023		350		262			262		612	612			
100068245	BUTLER	PA		08/25/2021		467		(65)			(65)		402	402			
100155734	DELTONA	FL		06/18/2024		320		(49)			(49)		271	271			
100064942	ABILENE	TX		07/14/2021		425		(36)			(36)		388	388			
100050358	ELKHART	IN		11/20/2020		1,291		(506)			(506)		784	784			
100054365	CHICAGO	IL		03/23/2021		1,069		(95)			(95)		974	974			
100064705	ELKHART	IN		07/14/2021		607		(67)			(67)		541	541			
100184940	PARSIPPANY	NJ		12/17/2024		359		(50)			(50)		309	309			
100066471	PEORIA	IL		08/02/2021		372		(8)			(8)		363	363			
100146348	MONROVIA	MD		03/19/2024		307		(55)			(55)		253	253			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110906	NEWARK	OH		06/29/2023		225		(68)			(68)		157	157			
100043517	EATONVILLE	FL		08/13/2020		254		(43)			(43)		211	211			
100066336	MISSION	TX		08/02/2021		751		(8)			(8)		742	742			
100138989	JACKSONVILLE	FL		12/21/2023		876		337			337		1,213	1,213			
100026957	PITTSBURG	CA		09/26/2018		(76)		847			847		772	772			
100112602	COLUMBIA	KY		06/29/2023		228		202			202		430	430			
100112422	ORLANDO	FL		06/29/2023		426		193			193		619	619			
100184459	WHITE CITY	OR		12/17/2024		342		(54)			(54)		288	288			
100044235	CALEXICO	CA		08/19/2020		232		(9)			(9)		223	223			
100011174	EAST PROVIDENCE	RI		12/23/2016		1,207		(19)			(19)		1,189	1,189			
100045368	GASTON	SC		11/25/2020		256		(160)			(160)		96	96			
100049842	VISALIA	CA		11/20/2020		1,448		(37)			(37)		1,411	1,411			
100075192	HORN LAKE	MS		12/01/2021		543		(27)			(27)		516	516			
100064675	PENSACOLA	FL		07/14/2021		410		(63)			(63)		347	347			
100146513	BAY POINT	CA		03/19/2024		358		(59)			(59)		299	299			
100054081	BALTIMORE	MD		03/23/2021		641		(114)			(114)		526	526			
100146342	PORTSMOUTH	VA		03/19/2024		329		(56)			(56)		272	272			
100061124	JACKSON	MO		06/01/2021		493		5			5		498	498			
100060823	LOUISVILLE	KY		06/01/2021		579		5			5		584	584			
100184651	WASHINGTON	UT		12/17/2024		386		(49)			(49)		337	337			
100112785	LUMBER BRIDGE	NC		06/29/2023		116		126			126		243	243			
100043895	MESA	AZ		08/19/2020		1,531		(103)			(103)		1,427	1,427			
100113054	ALACHUA	FL		06/29/2023		181		264			264		445	445			
100043522	ORLANDO	FL		08/13/2020		296		(52)			(52)		244	244			
100064768	READING	PA		07/14/2021		580		(55)			(55)		525	525			
100062397	EL PASO	TX		07/01/2021		824		(15)			(15)		808	808			
100184952	ROCHESTER	NH		12/17/2024		945		(74)			(74)		871	871			
100045421	GEORGETOWN	SC		11/25/2020		343		105			105		447	447			
100146251	MONSON	MA		03/19/2024		328		(57)			(57)		271	271			
100113994	ELYRIA	OH		06/29/2023		115		7			7		121	121			
100110827	CINCINNATI	OH		06/29/2023		273		19			19		292	292			
100055403	ATLANTA	GA		03/23/2021		513		(63)			(63)		450	450			
100060512	MOORE	OK		06/01/2021		508		5			5		513	513			
100184636	LAKEWOOD	NJ		12/17/2024		276		(36)			(36)		240	240			
100017649	RANGER	GA		04/26/2018		1,740		388			388		2,128	2,128			
100011290	LUDINGTON	MI		12/23/2016		111		3			3		115	115			
100067027	LOUISVILLE	KY		08/02/2021		278		19			19		297	297			
100013922	KISSIMMEE	FL		05/25/2017		972		179			179		1,151	1,151			
100047786	SACRAMENTO	CA		11/20/2020		407		(87)			(87)		320	320			
100063713	ATLANTIC CITY	NJ		07/01/2021		460		11			11		471	471			
100116369	EAST CLEVELAND	OH		07/20/2023		203		7			7		210	210			
100114439	TRINITY	FL		06/29/2023		49		212			212		262	262			
100178016	LEWISTON	ID		11/19/2024		307		(62)			(62)		245	245			
100027877	ELGIN	IL		10/26/2018		199		169			169		368	368			
100017775	FOSTORIA	MI		04/26/2018		2,083		(5)			(5)		2,079	2,079			
100177878	MILMAY	NJ		11/19/2024		645		(59)			(59)		586	586			
100111461	KENOSHA	WI		06/29/2023		106		359			359		464	464			
100062771	PONCA CITY	OK		07/01/2021		380							381	381			
100075028	FLORENCE	AL		12/01/2021		738		(40)			(40)		697	697			
100178026	TEMPE	AZ		11/19/2024		570		(57)			(57)		513	513			
100178137	CITRONELLE	AL		11/19/2024		333		(42)			(42)		291	291			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071065	DARBY	PA		10/01/2021		443		5			5		448	448			
100055471	CONYERS	GA		03/23/2021		1,467		(49)			(49)		1,418	1,418			
100155492	CUMMING	GA		06/18/2024		333		(47)			(47)		286	286			
100064321	CREVE COEUR	IL		07/01/2021		419		36			36		455	455			
100054547	GREENWOOD	IN		03/23/2021		1,098		(138)			(138)		960	960			
100043976	DALLAS	TX		08/19/2020		1,281		(158)			(158)		1,124	1,124			
100112271	RESTON	VA		06/29/2023		138		276			276		415	415			
100112124	LEAVENWORTH	KS		06/29/2023		107		16			16		124	124			
100043572	HOUSTON	TX		08/13/2020		231		(34)			(34)		197	197			
100112862	ODENVILLE	AL		06/29/2023		76		45			45		121	121			
100112428	POLK CITY	FL		06/29/2023		194		312			312		506	506			
100050253	FORT LAUDERDALE	FL		11/20/2020		993		(189)			(189)		804	804			
100055097	NORTH CHARLESTON	SC		03/23/2021		277		(86)			(86)		191	191			
100155540	POOLER	GA		06/18/2024		283		(60)			(60)		223	223			
100111323	SCRANTON	PA		06/29/2023		658		(117)			(117)		542	542			
100177741	GALT	CA		11/19/2024		316		(38)			(38)		277	277			
100184743	CLINTON	UT		12/17/2024		407		(53)			(53)		354	354			
100077456	CINCINNATI	OH		01/03/2022		434		(34)			(34)		400	400			
100045289	CAMDEN	SC		11/25/2020		389		(88)			(88)		302	302			
100028052	YPSILANTI	MI		10/26/2018		1,381		208			208		1,589	1,589			
100028786	WINSTONSALEM	NC		10/26/2018		199		195			195		395	395			
100049110	CARROLLTON	TX		11/20/2020		521		(48)			(48)		473	473			
100110848	MILWAUKEE	WI		06/29/2023		1,079		205			205		1,284	1,284			
100011026	LAS VEGAS	NV		12/23/2016		539		383			383		921	921			
100043916	ELLENWOOD	GA		08/19/2020		933		(137)			(137)		796	796			
100017600	PLAINVILLE	CT		04/26/2018		301		84			84		385	385			
100042939	ALBUQUERQUE	NM		05/28/2020		1,038		(29)			(29)		1,009	1,009			
100011348	FRESNO	TX		12/23/2016		2,080		140			140		2,220	2,220			
100154804	DETROIT	MI		07/19/2024		186		20			20		206	206			
100184830	GULF SHORES	AL		12/17/2024		381		(40)			(40)		342	342			
100111113	DOLTON	IL		06/29/2023		534		205			205		739	739			
100110965	ROUND ROCK	TX		06/29/2023		2,067		(107)			(107)		1,959	1,959			
100184575	BAKERSFIELD	CA		12/17/2024		351		(37)			(37)		314	314			
100126760	TOLEDO	OH		08/30/2023		103		206			206		309	309			
100047288	NORTH LAS VEGAS	NV		11/20/2020		713		(107)			(107)		605	605			
100062103	ELIZABETHTOWN	KY		07/01/2021		363		(8)			(8)		354	354			
100113809	LILBURN	GA		06/29/2023		266		335			335		601	601			
100055584	ENGLISH	IN		03/23/2021		(344)		530			530		186	186			
100027987	ORLANDO	FL		10/26/2018		292		19			19		311	311			
100044224	ALBUQUERQUE	NM		08/19/2020		331		62			62		393	393			
100145974	SEWELL	NJ		03/19/2024		588		(90)			(90)		498	498			
100043350	BURLINGTON	NJ		08/13/2020		150		(24)			(24)		126	126			
100054023	FRUITLAND	ID		03/23/2021		184		(107)			(107)		77	77			
100028025	ROLLING MEADOWS	IL		10/26/2018		167		224			224		391	391			
100071777	BALTIMORE	MD		10/14/2021		364		(44)			(44)		320	320			
100071851	ROCKY MOUNT	NC		10/14/2021		2,128		(171)			(171)		1,956	1,956			
100053465	PHILADELPHIA	PA		03/23/2021		49		173			173		221	221			
100053839	DALTON	GA		03/23/2021		227		(50)			(50)		177	177			
100126736	PHILADELPHIA	PA		08/30/2023		373		120			120		493	493			
100011000	BRUNSWICK	OH		12/23/2016		1,290		201			201		1,491	1,491			
100075062	SAN ANTONIO	TX		12/01/2021		601		(42)			(42)		559	559			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113348	CLOVER	SC		06/29/2023		1,027		458			458		1,485	1,485			
100115588	COLUMBUS	OH		07/19/2023		940		240			240		1,180	1,180			
100078973	LOUISVILLE	KY		02/24/2022		384		(5)			(5)		378	378			
100155716	RIDGELAND	SC		06/18/2024		232		(65)			(65)		167	167			
100028062	NEW PORT RICHEY	FL		10/26/2018		231		47			47		279	279			
100028413	COLUMBIA	SC		10/26/2018		1,209		132			132		1,341	1,341			
100057589	BAKERSFIELD	CA		06/30/2021		1,452		(100)			(100)		1,352	1,352			
100146485	VOLO	IL		03/19/2024		1,532		(138)			(138)		1,394	1,394			
100050249	STONE MOUNTAIN	GA		11/20/2020		1,656		(207)			(207)		1,449	1,449			
100184434	WINCHESTER	CA		12/17/2024		353		(34)			(34)		319	319			
100031554	SANFORD	FL		03/29/2019		1,071		151			151		1,222	1,222			
100012439	LOUISVILLE	KY		04/28/2017		541		102			102		643	643			
100012505	ALTAMONTE SPRINGS	FL		04/28/2017		969		250			250		1,219	1,219			
100026370	LAMONT	CA		09/26/2018		1,206		202			202		1,409	1,409			
100146101	EASLEY	SC		03/19/2024		427		(62)			(62)		365	365			
100062854	WYNNE	AR		07/01/2021		586		(15)			(15)		571	571			
100113113	DALTON	GA		06/29/2023		308		197			197		505	505			
100127163	HOPEWELL	VA		08/30/2023		1,572		(118)			(118)		1,454	1,454			
100111182	EASTON	PA		06/29/2023		131		219			219		350	350			
100029837	LAGRANGE	GA		10/26/2018		371		134			134		505	505			
100126489	LOCKPORT	IL		08/30/2023		1,102		(70)			(70)		1,032	1,032			
100064707	COLUMBIA	SC		07/14/2021		405		(53)			(53)		353	353			
100177909	LINTHICUM	MD		11/19/2024		397		(37)			(37)		360	360			
100146234	BENSALEM	PA		03/19/2024		718		(84)			(84)		634	634			
100079066	SAINT LOUIS	MO		02/24/2022		358		(11)			(11)		347	347			
100074707	PHILADELPHIA	PA		12/01/2021		621		(21)			(21)		600	600			
100145952	TACOMA	WA		03/19/2024		354		(59)			(59)		295	295			
100146228	NORTH LAS VEGAS	NV		03/19/2024		352		(59)			(59)		294	294			
100178046	LAS VEGAS	NV		11/19/2024		461		(54)			(54)		407	407			
100064780	HIXSON	TN		07/14/2021		2,284		(155)			(155)		2,129	2,129			
100030514	HORIZON CITY	TX		12/20/2018		872		77			77		950	950			
100112445	COLLINSVILLE	IL		06/29/2023		43		205			205		249	249			
100155400	WEST PALM BEACH	FL		06/18/2024		71,077		(4,583)			(4,583)		66,495	66,495			
100043724	SAINT CLAIR SHORES	MI		08/13/2020		1,908		(143)			(143)		1,766	1,766			
100053501	PAOLA	KS		03/23/2021		1,668		(315)			(315)		1,353	1,353			
100145905	SPOKANE	WA		03/19/2024		382		(61)			(61)		321	321			
100155362	HIRAM	GA		06/18/2024		125		(34)			(34)		91	91			
100032158	NORTH MIAMI BEACH	FL		03/29/2019		889		34			34		922	922			
100064153	PITTSBURGH	PA		07/01/2021		535		12			12		547	547			
100047174	ARROYO SECO	NM		11/20/2020		2,780		(289)			(289)		2,491	2,491			
100054603	LAS VEGAS	NV		03/23/2021		608		(58)			(58)		550	550			
100011253	PAULSBORO	NJ		12/23/2016		283		46			46		330	330			
100155375	CHESAPEAKE	VA		06/18/2024		326		(59)			(59)		267	267			
100067122	KISSIMMEE	FL		08/02/2021		557		30			30		587	587			
100030508	HOUSTON	TX		12/20/2018		1,291		14			14		1,306	1,306			
100055145	MASSILLON	OH		03/23/2021		755		(172)			(172)		583	583			
100111878	EL PASO	TX		06/29/2023		216		138			138		354	354			
100112628	OKLAHOMA CITY	OK		06/29/2023		12,702		(399)			(399)		12,303	12,303			
100053910	SPRING HILL	FL		03/23/2021		1,485		(152)			(152)		1,333	1,333			
100113261	KANSAS CITY	MO		06/29/2023		177		173			173		350	350			
100178162	HOWELL	MI		11/19/2024		1,229		(133)			(133)		1,096	1,096			

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100126741	LAWRENCEVILLE	GA		08/30/2023		1,185		255			255		1,440	1,440			
100043284	N HUNTINGDON	PA		08/13/2020		81		24			24		104	104			
100112804	PARK FOREST	IL		06/29/2023		647		339			339		986	986			
100024326	KAILUA KONA	HI		09/20/2018		4,587		(97)			(97)		4,490	4,490			
100054577	SPRING HILL	FL		03/23/2021		288		(51)			(51)		237	237			
100154824	GRAND RAPIDS	MI		07/19/2024		650		(29)			(29)		622	622			
100112090	SOUTH BEND	IN		06/29/2023		905		85			85		990	990			
100113406	HIALEAH	FL		06/29/2023		110		255			255		365	365			
100127283	ATCO	NJ		08/30/2023		48		128			128		175	175			
100031287	CLEARLAKE	CA		03/29/2019		1,334		49			49		1,383	1,383			
100112825	UPPER DARBY	PA		06/29/2023		104		207			207		312	312			
100046943	NEW PARK	PA		11/20/2020		534		(206)			(206)		328	328			
100184624	BEND	OR		12/17/2024		354		(46)			(46)		307	307			
100060993	TUCSON	AZ		06/01/2021		376		5			5		381	381			
100055619	MASON	OH		03/23/2021		2,023		(222)			(222)		1,801	1,801			
100134949	GREENSBORO	NC		10/30/2023		163		17			17		180	180			
100178029	BLOOMFIELD	NJ		11/19/2024		2,374		(161)			(161)		2,213	2,213			
100076050	COPPERAS COVE	TX		01/07/2022		394		(31)			(31)		363	363			
100011967	DUNCANVILLE	TX		03/08/2017		199		97			97		296	296			
100045615	CONNELLY SPRINGS	NC		11/25/2020		1,034		173			173		1,207	1,207			
100014650	LACEY	WA		09/27/2017		1,296		(96)			(96)		1,200	1,200			
100146438	LAWRENCEVILLE	GA		03/19/2024		296		(53)			(53)		243	243			
100048367	MIAMI	FL		11/20/2020		303		(31)			(31)		272	272			
100127106	ARLINGTON	TX		08/30/2023		2,048		(63)			(63)		1,985	1,985			
100117032	BALTIMORE	MD		07/20/2023		19		2			2		21	21			
100012550	FORT GRATIOT	MI		04/28/2017		827		97			97		924	924			
100030170	FAIRVIEW HEIGHTS	IL		12/20/2018		1,325		89			89		1,414	1,414			
100112336	MIAMI	FL		06/29/2023		97		35			35		131	131			
100029921	CHARLOTTE	NC		12/20/2018		1,082		120			120		1,202	1,202			
100145930	FRESNO	CA		03/19/2024		308		(53)			(53)		255	255			
100184879	OCEANSIDE	CA		12/17/2024		384		(51)			(51)		332	332			
100043430	MONCKS CORNER	SC		08/13/2020		917		12			12		929	929			
100126573	DALLAS	TX		08/30/2023		765		(126)			(126)		639	639			
100111830	NEWNAN	GA		06/29/2023		817		152			152		969	969			
100127011	ATHENS	AL		08/30/2023		275		342			342		617	617			
100074758	COLUMBIA	MO		12/01/2021		456		(5)			(5)		451	451			
100126485	KATY	TX		08/30/2023		466		(102)			(102)		365	365			
100053453	FRIES	VA		03/23/2021		244		(65)			(65)		179	179			
100138994	CHICAGO	IL		12/21/2023		137		274			274		410	410			
100060706	CAMPBELLSVILLE	KY		06/01/2021		364		5			5		369	369			
100043341	VERO BEACH	FL		08/13/2020		1,033		(137)			(137)		896	896			
100017454	MORENO VALLEY	CA		04/26/2018		2,149		(12)			(12)		2,136	2,136			
100127044	MILWAUKEE	WI		08/30/2023		877		(52)			(52)		825	825			
100146471	FORT LAUDERDALE	FL		03/19/2024		311		(54)			(54)		257	257			
100155724	DELTONA	FL		06/18/2024		716		(54)			(54)		662	662			
100112120	WILLIAMSBURG	OH		06/29/2023		170		38			38		208	208			
100126616	DETROIT	MI		08/30/2023		479		232			232		712	712			
100113512	RACINE	WI		06/29/2023		101		35			35		136	136			
100146154	PEMBERTON TOWNSHIP	NJ		03/19/2024		292		(51)			(51)		241	241			
100127299	EAST HARTFORD	CT		08/30/2023		122		327			327		449	449			
100077185	DUNNVILLE	KY		01/03/2022		378		(19)			(19)		359	359			

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100146548	LOCUST GROVE	GA		03/19/2024		324		(55)			(55)		269	269			
100013491	CLEARWATER	FL		05/25/2017		242		125			125		367	367			
100061144	KNOXVILLE	TN		06/01/2021		566		5			5		571	571			
100177967	OAKLAND	CA		11/19/2024		388		(52)			(52)		335	335			
100012114	NAMPA	ID		03/08/2017		216		29			29		245	245			
100184453	TOLLAND	CT		12/17/2024		548		(68)			(68)		481	481			
100126989	BALTIMORE	MD		08/30/2023		158		177			177		335	335			
100010949	DAYTON	OH		12/23/2016		823		47			47		870	870			
100011212	CHAMBERSBURG	PA		12/23/2016		810		431			431		1,240	1,240			
100146283	PAGOSA SPRINGS	CO		03/19/2024		71,035		(4,353)			(4,353)		66,682	66,682			
100064658	SCHENECTADY	NY		07/01/2021		607		61			61		668	668			
100066509	GODFREY	IL		08/02/2021		907		(10)			(10)		897	897			
100184878	BUCKSPORT	ME		12/17/2024		545		(52)			(52)		493	493			
100070540	MONTGOMERY	AL		10/01/2021		618		(16)			(16)		602	602			
100111726	RICHMOND HILL	GA		06/29/2023		749		104			104		853	853			
100012415	PEKIN	IL		04/28/2017		349		250			250		599	599			
100146435	STUART	FL		03/19/2024		378		(60)			(60)		318	318			
100158503	GRIFFIN	GA		07/10/2024		156		(23)			(23)		133	133			
100062767	LANCASTER	KY		07/01/2021		580		(16)			(16)		564	564			
100045401	EL PASO	TX		11/25/2020		675		(37)			(37)		638	638			
100055106	ORMOND BEACH	FL		03/23/2021		3,266		(112)			(112)		3,155	3,155			
100127036	PITTSBURGH	PA		08/30/2023		2,422		696			696		3,118	3,118			
100054738	RUTLEDGE	TN		03/23/2021		796		(69)			(69)		728	728			
100155632	IRMO	SC		06/18/2024		471		(56)			(56)		414	414			
100060726	MEMPHIS	TN		06/01/2021		591		5			5		597	597			
100155563	REPUBLIC	MO		06/18/2024		306		(71)			(71)		235	235			
100075127	HUDSON FALLS	NY		12/01/2021		291		(11)			(11)		279	279			
100113010	FOREST PARK	IL		06/29/2023		99		286			286		385	385			
100043683	PHOENIX	AZ		08/13/2020		2,366		(200)			(200)		2,167	2,167			
100046611	LEXINGTON TOWNS	MI		11/25/2020		413		(60)			(60)		353	353			
100063757	PENSACOLA	FL		07/01/2021		289		(2)			(2)		287	287			
100032105	STOCKTON	CA		03/29/2019		1,044		34			34		1,078	1,078			
100018440	PARK CITY	UT		06/27/2018		411		(1)			(1)		409	409			
100178123	MANDAN	ND		11/19/2024		380		(59)			(59)		322	322			
100178131	NEW HAVEN	IN		11/19/2024		484		(58)			(58)		427	427			
100012262	BALTIMORE	MD		04/28/2017		430		39			39		469	469			
100031683	PHOENIX	AZ		03/29/2019		276		93			93		369	369			
100184682	BLUE DIAMOND	NV		12/17/2024		953		(24)			(24)		929	929			
100047214	SANDY SPRINGS	GA		11/20/2020		401		(90)			(90)		312	312			
100054495	SAGINAW	MI		03/23/2021		323		(112)			(112)		211	211			
100014561	HOUSTON	TX		09/27/2017		1,868		(26)			(26)		1,842	1,842			
100067673	NORWICH	CT		09/23/2021		418		(2)			(2)		415	415			
100113276	OVERLAND	MO		06/29/2023		1,571							1,571	1,571			
100012129	PALM BAY	FL		03/08/2017		643		38			38		681	681			
100053626	CRESWELL	NC		03/23/2021		662		(382)			(382)		280	280			
100178189	PASO ROBLES	CA		11/19/2024		505		(21)			(21)		484	484			
100111747	FOUNTAIN INN	SC		06/29/2023		217		29			29		246	246			
100053964	JACKSONVILLE	FL		03/23/2021		164		(74)			(74)		90	90			
100065586	BIRMINGHAM	AL		07/28/2021		477		(53)			(53)		424	424			
100026360	CHICAGO	IL		09/26/2018		1,288		27			27		1,315	1,315			
100126644	BYRON	GA		08/30/2023		143		29			29		172	172			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027991	GRAND RAPIDS	MI		10/26/2018		1,244		72			72		1,316	1,316			
100062926	BELLEVILLE	IL		07/01/2021		571		5			5		577	577			
100081612	BLOWING ROCK	NC		03/24/2022		1,410		(79)			(79)		1,331	1,331			
100055187	LITTLE ROCK	AR		03/23/2021		297		(38)			(38)		259	259			
100030779	PORT ST LUCIE	FL		04/09/2019		841		252			252		1,093	1,093			
100047109	WOODRUFF	SC		11/20/2020		1,339		(246)			(246)		1,094	1,094			
100046577	PHILADELPHIA	PA		11/25/2020		709		67			67		775	775			
100087358	LUDLOW	KY		10/25/2022		245		22			22		268	268			
100053658	SOUTH DARTMOUTH	MA		03/23/2021		1,757		(234)			(234)		1,522	1,522			
100101620	LINCOLN	NE		04/26/2023		817		(54)			(54)		763	763			
100060820	FRANKFORT	KY		06/01/2021		561		5			5		566	566			
100117322	BAKERSFIELD	CA		07/20/2023		216		270			270		486	486			
100067263	MONAHANS	TX		08/02/2021		348		16			16		364	364			
100045296	GRANT	AL		11/25/2020		286		26			26		312	312			
100155607	LAS VEGAS	NV		06/18/2024		294		(59)			(59)		235	235			
100068318	CLEMSON	SC		08/25/2021		347		(30)			(30)		317	317			
100127003	LISBON	ME		08/30/2023		150		240			240		390	390			
100146380	JANESVILLE	WI		03/19/2024		402		(65)			(65)		337	337			
100044558	TAMARAC	FL		11/19/2020		853		(1)			(1)		851	851			
100184852	PLEASANTON	CA		12/17/2024		356		(34)			(34)		322	322			
100061184	INDEPENDENCE	MO		06/01/2021		473		5			5		478	478			
100055219	PITTSBURGH	PA		03/23/2021		211		(88)			(88)		123	123			
100000359	SPARKS	NV		09/27/2016		3,299		441			441		3,740	3,740			
100012317	NORFOLK CITY	VA		04/28/2017		385		187			187		571	571			
100055850	ELKHART	IN		03/23/2021		198		(110)			(110)		88	88			
100184592	SANTA ROSA	CA		12/17/2024		346		(29)			(29)		317	317			
100054152	ROSSFORD	OH		03/23/2021		272		(6)			(6)		266	266			
100114012	MADERA	CA		06/29/2023		94		63			63		157	157			
100055691	CLEVELAND	OH		03/23/2021		222		(67)			(67)		155	155			
100111308	FORT LAUDERDALE	FL		06/29/2023		820		229			229		1,049	1,049			
100043510	EAST BRUNSWICK	NJ		08/13/2020		203		(8)			(8)		194	194			
100075443	HIGGINSVILLE	MO		12/01/2021		436		(14)			(14)		422	422			
100017759	GULFPORT	MS		04/26/2018		1,047		(44)			(44)		1,003	1,003			
100113659	BONITA SPRINGS	FL		06/29/2023		174		121			121		296	296			
100012384	BRIDGETON	MO		04/28/2017		765		174			174		940	940			
100064704	UPPER MARLBORO	MD		07/14/2021		433		(54)			(54)		379	379			
100155669	SUFFOLK	VA		06/18/2024		176		(18)			(18)		158	158			
100044173	TINTON FALLS	NJ		08/19/2020		1,326		141			141		1,467	1,467			
100126574	BASTROP	LA		08/30/2023		2,868		(90)			(90)		2,778	2,778			
100126806	CHICAGO	IL		08/30/2023		214		448			448		662	662			
100049300	SAINT LOUIS	MO		11/20/2020		1,664		(147)			(147)		1,518	1,518			
100155393	LAKELAND	FL		06/18/2024		368		(74)			(74)		294	294			
100071744	HOUSTON	TX		10/14/2021		383		(64)			(64)		319	319			
100128074	MC MINNVILLE	TN		09/08/2023		923		81			81		1,004	1,004			
100126668	MIAMI BEACH	FL		08/30/2023		2,668		57			57		2,726	2,726			
100066386	CUYAHOGA FALLS	OH		08/02/2021		423		(6)			(6)		417	417			
100111702	HESPERIA	CA		06/29/2023		1,307		77			77		1,384	1,384			
100155428	ORMOND BEACH	FL		06/18/2024		330		(61)			(61)		269	269			
100053482	CRAIG	CO		03/23/2021		808		(168)			(168)		640	640			
100032013	PORT SAINT LUCIE	FL		03/29/2019		873		119			119		992	992			
100031397	BAKERSFIELD	CA		03/29/2019		250		123			123		373	373			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025451	SPRINGFIELD	MA		09/20/2018		346		217			217		563	563			
100116268	ORLANDO	FL		07/20/2023		293		65			65		357	357			
100154879	WATERFORD	MI		07/19/2024		182		(5)			(5)		177	177			
100134845	ALLENTOWN	PA		10/30/2023		1,981		(122)			(122)		1,859	1,859			
100113524	LANSING	MI		06/29/2023		641		124			124		765	765			
100054480	OPA LOCKA	FL		03/23/2021		1,261		(169)			(169)		1,092	1,092			
100146345	SEMINOLE	FL		03/19/2024		297		(51)			(51)		246	246			
100017748	GREENSBORO	NC		04/26/2018		153		143			143		296	296			
100110855	WILLOW SPRING	NC		06/29/2023		266		91			91		357	357			
100060499	MULVANE	KS		06/01/2021		546		5			5		551	551			
100060767	SNOW CAMP	NC		06/01/2021		570		5			5		575	575			
100061057	WICHITA	KS		06/01/2021		556		5			5		561	561			
100111735	RICHMOND	VA		06/29/2023		949		70			70		1,018	1,018			
100048426	LIBERAL	KS		11/20/2020		1,207		(194)			(194)		1,013	1,013			
100012891	HOLLYWOOD	FL		05/25/2017		201		93			93		294	294			
100074911	LIZELLA	GA		12/01/2021		289		(1)			(1)		288	288			
100076886	HUNTSVILLE	AL		01/03/2022		466		(84)			(84)		382	382			
100028907	ADRIAN	MI		10/26/2018		227		199			199		426	426			
100048283	HOUMA	LA		11/20/2020		1,364		(227)			(227)		1,137	1,137			
100028026	HARTVILLE	OH		10/26/2018		141		185			185		326	326			
100114166	SANTEE	SC		06/29/2023		23		306			306		329	329			
100066987	ROCKDALE	TX		08/02/2021		1,131		3			3		1,134	1,134			
100155452	BAKER CITY	OR		06/18/2024		333		(70)			(70)		263	263			
100112306	AURORA	CO		06/29/2023		115		312			312		427	427			
100026835	NORTH LAS VEGAS	NV		09/26/2018		2,509		15			15		2,524	2,524			
100155463	ROCKWALL	TX		06/18/2024		406		(16)			(16)		389	389			
100111310	FRANKLIN	VA		06/29/2023		856		(35)			(35)		821	821			
100053411	ARNOLD	MO		03/23/2021		1,365		(243)			(243)		1,122	1,122			
100146465	DENTON	MD		03/19/2024		675		(78)			(78)		597	597			
100053996	PRINCETON	NC		03/23/2021		512		(148)			(148)		364	364			
100048700	WEST END	NC		11/20/2020		1,141		(203)			(203)		938	938			
100047636	DENVER	CO		11/20/2020		2,242		(194)			(194)		2,048	2,048			
100068290	MACON	GA		08/25/2021		337		(29)			(29)		308	308			
100110922	IRWIN	PA		06/29/2023		1,918		416			416		2,334	2,334			
100043673	YPSILANTI	MI		08/13/2020		168		(34)			(34)		134	134			
100112303	RIVERDALE	GA		06/29/2023		120		298			298		417	417			
100112144	COEUR DALENE	ID		06/29/2023		137		118			118		255	255			
100061581	WICHITA	KS		07/01/2021		139		(2)			(2)		137	137			
100112211	CLOVER	SC		06/29/2023		602		405			405		1,007	1,007			
100155595	LANDENBERG	PA		06/18/2024		113		(26)			(26)		87	87			
100127002	HAZLETON	PA		08/30/2023		38		81			81		119	119			
100062607	MACON	GA		07/01/2021		567		(2)			(2)		565	565			
100068223	LARKSVILLE	PA		08/25/2021		396		(54)			(54)		342	342			
100014577	TALLASSEE	AL		09/27/2017		377		205			205		582	582			
100029984	BONNEY LAKE	WA		12/20/2018		1,351		1			1		1,352	1,352			
100012297	HAMMOND	IN		04/28/2017		520		337			337		857	857			
100057809	COPPERAS COVE	TX		06/30/2021		713		(18)			(18)		695	695			
100029916	CUMBERLAND FURNACE	TN		12/20/2018		354		(19)			(19)		335	335			
100025949	CHICAGO RIDGE	IL		09/20/2018		173		264			264		437	437			
100043226	SYLVA	NC		08/13/2020		6,503		(78)			(78)		6,425	6,425			
100047475	SPOKANE	WA		11/20/2020		1,666		(293)			(293)		1,372	1,372			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112875	NEWBERRY SPRINGS	CA		06/29/2023		1,042		(21)			(21)		1,020	1,020			
100177783	HYATTSVILLE	MD		11/19/2024		5,300		(426)			(426)		4,875	4,875			
100070042	SAN ANTONIO	TX		09/01/2021		484		(11)			(11)		473	473			
100113088	KNOXVILLE	TN		06/29/2023		669		471			471		1,141	1,141			
100054631	LISMAN	AL		03/23/2021		929		(428)			(428)		500	500			
100011295	ROCHESTER	NY		12/23/2016		888		366			366		1,254	1,254			
100000432	GRAND RAPIDS	MI		09/27/2016		876		(25)			(25)		852	852			
100139005	WAYNE	WV		12/21/2023		133		8			8		141	141			
100028064	NEW CASTLE	PA		10/26/2018		106		206			206		312	312			
100060567	CINCINNATI	OH		06/01/2021		788		6			6		794	794			
100055851	MUSTANG	OK		03/23/2021		1,069		(306)			(306)		763	763			
100025841	ATLANTA	GA		09/20/2018		317		489			489		805	805			
100113331	CHICAGO	IL		06/29/2023		(41)		493			493		452	452			
100113279	PENDLETON	SC		06/29/2023		473		273			273		746	746			
100113038	CANTON	GA		06/29/2023		191		152			152		343	343			
100043627	PHILADELPHIA	PA		08/13/2020		1,145		(128)			(128)		1,017	1,017			
100155659	HENDERSON	NV		06/18/2024		272		(55)			(55)		216	216			
100060665	BARDSTOWN	KY		06/01/2021		430		4			4		434	434			
100126684	BOYTON BEACH	FL		08/30/2023		1,495		156			156		1,651	1,651			
100112184	GREENCASTLE	PA		06/29/2023		919		57			57		976	976			
100155379	BROKEN ARROW	OK		06/18/2024		297		(59)			(59)		238	238			
100111894	DES MOINES	IA		06/29/2023		120		162			162		282	282			
100155762	BERRYVILLE	VA		06/18/2024		311		(60)			(60)		251	251			
100155448	LEONARDTOWN	MD		06/18/2024		267		(64)			(64)		203	203			
100126843	WILMINGTON	DE		08/30/2023		1,017		454			454		1,471	1,471			
100054992	JOLIET	IL		03/23/2021		214		30			30		244	244			
100113255	CALUMET CITY	IL		06/29/2023		153		203			203		356	356			
100054454	CAMP MEEKER	CA		03/23/2021		359		(127)			(127)		232	232			
100155587	BELTON	TX		06/18/2024		456		(31)			(31)		425	425			
100023905	LANCASTER	PA		09/10/2018		2,950		(23)			(23)		2,927	2,927			
100049922	LAS VEGAS	NV		11/20/2020		3,319		(84)			(84)		3,235	3,235			
100126870	NEWMAN	CA		08/30/2023		463		223			223		686	686			
100010801	CHARLOTTE	NC		12/23/2016		568		11			11		580	580			
100113271	SIMPSONVILLE	SC		06/29/2023		160		310			310		471	471			
100047899	SAINT PAUL	MN		11/20/2020		1,714		(95)			(95)		1,619	1,619			
100178022	SUMMERVILLE	SC		11/19/2024		976		(116)			(116)		860	860			
100111749	EAGLE SPRINGS	NC		06/29/2023		140		18			18		158	158			
100178190	MADISON	AL		11/19/2024		323		(63)			(63)		259	259			
100060408	OTISVILLE	MI		06/01/2021		418		4			4		422	422			
100114036	SAFFORD	AZ		06/29/2023		903		102			102		1,005	1,005			
100113426	MIAMI	FL		06/29/2023		142		197			197		339	339			
100126763	MILWAUKEE	WI		08/30/2023		1,046		339			339		1,385	1,385			
100066180	BUENA VISTA	VA		08/02/2021		513		(16)			(16)		497	497			
100184924	MESA	AZ		12/17/2024		355		(59)			(59)		296	296			
100177811	MOYOCK	NC		11/19/2024		368		(62)			(62)		305	305			
100011885	NASHVILLE	MI		03/08/2017		875		391			391		1,266	1,266			
100111544	LAWRENCEVILLE	GA		06/29/2023		724		606			606		1,329	1,329			
100117222	PHILADELPHIA	PA		07/20/2023		1,307		217			217		1,524	1,524			
100026849	HANOVER PARK	IL		09/26/2018		421		(211)			(211)		210	210			
100112139	SCHENECTADY	NY		06/29/2023		66		126			126		192	192			
100048029	EASLEY	SC		11/20/2020		229		(93)			(93)		136	136			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031760	MC FARLAND	CA		03/29/2019		254		104			104		358	358			
100065324	LITTLE ROCK	AR		07/28/2021		338		(32)			(32)		306	306			
100135011	CHICAGO	IL		10/30/2023		6,593		53			53		6,646	6,646			
100145920	VANCOUVER	WA		03/19/2024		320		(54)			(54)		266	266			
100062411	JACKSON	TN		07/01/2021		377		(15)			(15)		363	363			
100178035	CAPE CORAL	FL		11/19/2024		668		(89)			(89)		579	579			
100184431	HENDERSON	NV		12/17/2024		316		(63)			(63)		253	253			
100054347	COLUMBUS	IN		03/23/2021		261		(42)			(42)		219	219			
100184488	ZACHARY	LA		12/17/2024		361		(46)			(46)		315	315			
100155382	VILONIA	AR		06/18/2024		299		(46)			(46)		253	253			
100184737	WASILLA	AK		12/17/2024		375		(58)			(58)		317	317			
100177700	MECHANICSVILLE	VA		11/19/2024		321		(55)			(55)		266	266			
100054224	WAUSAU	WI		03/23/2021		323		(100)			(100)		223	223			
100043512	SOUTH DAYTONA	FL		08/13/2020		585		40			40		625	625			
100178053	STAMPING GROUND	KY		11/19/2024		325		(55)			(55)		270	270			
100054116	OWATONNA	MN		03/23/2021		1,278		(214)			(214)		1,064	1,064			
100011749	TOBACCOVILLE	NC		03/08/2017		236		140			140		376	376			
100025860	MEMPHIS	TN		09/20/2018		614		(53)			(53)		561	561			
100068485	BIRMINGHAM	AL		08/25/2021		339		(39)			(39)		300	300			
100066457	HAMPTON	VA		08/02/2021		359		(14)			(14)		345	345			
100044956	BALLWIN	MO		11/19/2020		878		(103)			(103)		776	776			
100030531	HOUSTON	TX		12/20/2018		1,083		(22)			(22)		1,062	1,062			
100057510	HAGERSTOWN	MD		06/30/2021		409		(24)			(24)		384	384			
100028033	BUCKEYE	AZ		10/26/2018		311		120			120		431	431			
100155394	JENKINSVILLE	SC		06/18/2024		100		(27)			(27)		72	72			
100111565	LITHONIA	GA		06/29/2023		116		264			264		381	381			
100110971	BALL GROUND	GA		06/29/2023		574		192			192		766	766			
100155348	PITTSBURGH	PA		06/18/2024		35,317		(1,871)			(1,871)		33,446	33,446			
100155803	SALEM	VA		06/18/2024		297		(54)			(54)		243	243			
100014770	PALM COAST	FL		10/30/2017		411		220			220		631	631			
100155619	THORSBY	AL		06/18/2024		280		(51)			(51)		228	228			
100113322	GAINESVILLE	FL		06/29/2023		621		349			349		969	969			
100011700	GLENDALE	AZ		03/08/2017		1,794		354			354		2,148	2,148			
100043688	PORT RICHEY	FL		08/13/2020		70		5			5		74	74			
100155515	YUCAIPA	CA		06/18/2024		890		(117)			(117)		773	773			
100026363	OCALA	FL		09/26/2018		1,039		57			57		1,095	1,095			
100146333	SORRENTO	FL		03/19/2024		322		(55)			(55)		267	267			
100046937	GRAND RAPIDS	MI		11/20/2020		282		(142)			(142)		139	139			
100048693	TRENTON	NJ		11/20/2020		1,764		223			223		1,986	1,986			
100048197	GLENDALE	AZ		11/20/2020		366		(42)			(42)		324	324			
100111441	ROME	GA		06/29/2023		1,159		357			357		1,515	1,515			
100062900	WARNER ROBINS	GA		07/01/2021		837		(14)			(14)		823	823			
100048767	FIREBAUGH	CA		11/20/2020		(106)		165			165		59	59			
100025021	HOLIDAY	FL		09/20/2018		278		284			284		562	562			
100155787	NORTH BRUNSWICK TOWNSHIP	NJ		06/18/2024		371		(78)			(78)		292	292			
100143380	SIMI VALLEY	CA		02/16/2024		14,849		149			149		14,998	14,998			
100155555	MIAMI	FL		06/18/2024		1,638		(160)			(160)		1,477	1,477			
100012006	KALAMAZOO	MI		03/08/2017		1,018		497			497		1,515	1,515			
100070779	HANOVER TOWNSHIP	PA		10/01/2021		508		1			1		509	509			
100114401	TYLER	TX		06/29/2023		122		20			20		142	142			
100111575	UNION CITY	GA		06/29/2023		155		133			133		288	288			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184919	ORANGE PARK	FL		12/17/2024		348		(28)			(28)		319	319			
100053878	MOBILE	AL		03/23/2021		314		59			59		373	373			
100112931	KENOSHA	WI		06/29/2023		1,007		91			91		1,099	1,099			
100055513	PAINTER	VA		03/23/2021		826		(266)			(266)		559	559			
100074591	RICHMOND	KY		12/01/2021		418		(34)			(34)		384	384			
100011612	BELLWOOD	IL		03/08/2017		266		357			357		623	623			
100112311	LAKE PANASOFFKEE	FL		06/29/2023		886		140			140		1,026	1,026			
100053674	ADRIAN	MI		03/23/2021		415		(91)			(91)		325	325			
100049548	CHARLOTTE	NC		11/20/2020		1,674		(5)			(5)		1,669	1,669			
100127153	FAYETTEVILLE	NC		08/30/2023		203		(78)			(78)		125	125			
100014533	DALLAS	TX		09/27/2017		729		(105)			(105)		625	625			
100061833	CHEEKTOWAGA	NY		07/01/2021		583		(17)			(17)		566	566			
100012432	CINCINNATI	OH		04/28/2017		117		(31)			(31)		86	86			
100146094	SURPRISE	AZ		03/19/2024		103		(21)			(21)		82	82			
100044863	CASSELBERRY	FL		11/19/2020		432		143			143		575	575			
100076202	LONGVIEW	TX		01/07/2022		797		(26)			(26)		771	771			
100114032	PLACERVILLE	CO		06/29/2023		130		259			259		389	389			
100077031	SEDGWICK	KS		01/03/2022		817		(73)			(73)		744	744			
100050240	BEDFORD	OH		11/20/2020		126		146			146		273	273			
100156304	DAYTON	OH		07/25/2024		4,247		(206)			(206)		4,041	4,041			
100013329	LAS VEGAS	NV		05/25/2017		189		63			63		252	252			
100012240	HAMILTON	OH		04/28/2017		152		92			92		245	245			
100101093	WINTERSET	IA		04/28/2023		211							211	211			
100116269	EUCLID	OH		07/20/2023		227		20			20		247	247			
100154938	CINCINNATI	OH		07/19/2024		181		(30)			(30)		151	151			
100046778	JOHNSTON	RI		11/20/2020		255		(176)			(176)		79	79			
100061012	GAINESVILLE	GA		06/01/2021		530		5			5		535	535			
100069082	STOCKBRIDGE	GA		09/01/2021		703		(19)			(19)		684	684			
100012685	HAZEL PARK	MI		05/25/2017		222		80			80		302	302			
100101585	SYRACUSE	NY		04/26/2023		209		(20)			(20)		189	189			
100043734	MIAMI	FL		08/13/2020		225		(48)			(48)		176	176			
100053628	SAINT MARTINVILLE	LA		03/23/2021		438		(92)			(92)		345	345			
100043211	PASADENA	TX		08/13/2020		354		(48)			(48)		306	306			
100054499	JACKSONVILLE	AR		03/23/2021		197		(130)			(130)		67	67			
100060476	HARVARD	IL		06/01/2021		682		6			6		688	688			
100050198	BOSSIER CITY	LA		11/20/2020		248		(129)			(129)		119	119			
100126811	BANGOR	ME		08/30/2023		181		424			424		605	605			
100027997	JACKSONVILLE	FL		10/26/2018		191		148			148		339	339			
100028070	AUBURN HILLS	MI		10/26/2018		106		196			196		302	302			
100012294	LOVES PARK	IL		04/28/2017		567		133			133		700	700			
100113928	SAN ANTONIO	TX		06/29/2023		1,749		378			378		2,127	2,127			
100049012	CREVE COEUR	IL		11/20/2020		231		(95)			(95)		136	136			
100126695	MOLINO	FL		08/30/2023		248		6			6		254	254			
100057571	HAGERSTOWN	MD		06/30/2021		399		(14)			(14)		384	384			
100155870	CAPE CORAL	FL		06/18/2024		338		(65)			(65)		273	273			
100114346	DUNDALK	MD		06/29/2023		2,129		91			91		2,220	2,220			
100113685	KINGSTON	PA		06/29/2023		574		485			485		1,059	1,059			
100113932	LOGAN	OH		06/29/2023		134		27			27		161	161			
100111633	PHILADELPHIA	PA		06/29/2023		157		204			204		361	361			
100066137	SAINT LOUIS	MO		08/02/2021		279		(9)			(9)		270	270			
100111712	UPPER DARBY	PA		06/29/2023		445		47			47		492	492			

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100177781	FRANKLIN	NH		11/19/2024		396		(28)			(28)		368	368			
100114117	WAUNAKEE	WI		06/29/2023		100		316			316		416	416			
100184507	LOVELAND	CO		12/17/2024		269		(39)			(39)		230	230			
100146292	KEARNEYSVILLE	WV		03/19/2024		310		(53)			(53)		257	257			
100068956	ERIE	PA		09/01/2021		412		(12)			(12)		400	400			
100063401	SCOTIA	NY		07/01/2021		464		(14)			(14)		450	450			
100111200	TOLLESON	AZ		06/29/2023		299		130			130		429	429			
100146184	MIDLOTHIAN	VA		03/19/2024		309		(52)			(52)		257	257			
100146401	SMITHFIELD	VA		03/19/2024		304		(52)			(52)		252	252			
100114202	NORFOLK	VA		06/29/2023		788		(19)			(19)		768	768			
100114464	WICHITA	KS		06/29/2023		306		(23)			(23)		283	283			
100111228	SIMI VALLEY	CA		06/29/2023		1,964		225			225		2,189	2,189			
100184597	MYRTLE BEACH	SC		12/17/2024		2,218		(139)			(139)		2,079	2,079			
100048087	SAN FRANCISCO	CA		11/20/2020		1,406		(33)			(33)		1,373	1,373			
100184882	OAKLEY	CA		12/17/2024		1,631		(106)			(106)		1,525	1,525			
100025805	DES MOINES	IA		09/20/2018		201		115			115		316	316			
100011782	ANTIOCH	IL		03/08/2017		(40)		207			207		167	167			
100045144	GREENVILLE	SC		11/25/2020		28		262			262		290	290			
100065208	PHILADELPHIA	PA		07/14/2021		407		(16)			(16)		391	391			
100126527	LEAVENWORTH	KS		08/30/2023		1,397		(75)			(75)		1,322	1,322			
100030233	MAYETTA	KS		12/20/2018		1,456		16			16		1,472	1,472			
100129702	FRESNO	CA		09/29/2023		21,105		(106)			(106)		20,999	20,999			
100068462	SHELBY	NC		08/25/2021		365		(49)			(49)		316	316			
100011853	HOUSTON	TX		03/08/2017		(159)		271			271		111	111			
100049440	UTICA	MI		11/20/2020		1,096		(128)			(128)		968	968			
100184795	RENO	NV		12/17/2024		345		(42)			(42)		303	303			
100075266	COOKEVILLE	TN		12/01/2021		559		(7)			(7)		553	553			
100014074	TUCSON	AZ		05/25/2017		653		61			61		714	714			
100111104	THE COLONY	TX		06/29/2023		738		(109)			(109)		630	630			
100114075	MONTGOMERY	AL		06/29/2023		90		40			40		130	130			
100061224	BALTIMORE	MD		06/01/2021		464		5			5		468	468			
100047834	STOCKBRIDGE	GA		11/20/2020		1,435		(200)			(200)		1,234	1,234			
100155351	PRINCETON	ID		06/18/2024		964		(85)			(85)		878	878			
100077232	HEMET	CA		01/03/2022		269		(8)			(8)		261	261			
100055444	SAN MATEO	CA		03/23/2021		1,745		(81)			(81)		1,664	1,664			
100126680	TWO RIVERS	WI		08/30/2023		588		(59)			(59)		529	529			
100054405	KANSAS CITY	MO		03/23/2021		677		(284)			(284)		394	394			
100032127	SACRAMENTO	CA		03/29/2019		823		44			44		867	867			
100054668	AURORA	IL		03/23/2021		1,112		(105)			(105)		1,006	1,006			
100112969	PEMBROKE PINES	FL		06/29/2023		129		39			39		168	168			
100047372	AURORA	CO		11/20/2020		951		(109)			(109)		842	842			
100184862	RANCHO MURIETA	CA		12/17/2024		346		(40)			(40)		306	306			
100101656	EAST STROUDSBURG	PA		04/26/2023		581		(2)			(2)		579	579			
100049595	CHICAGO	IL		11/20/2020		298		35			35		332	332			
100126848	LAWRENCEVILLE	GA		08/30/2023		718		93			93		811	811			
100054650	PERKINS	OK		03/23/2021		680		(85)			(85)		594	594			
100028615	SHARON HILL	PA		10/26/2018		1,058		190			190		1,248	1,248			
100030027	PINE HALL	NC		12/20/2018		1,535		(21)			(21)		1,514	1,514			
100028869	GALLOWAY	NJ		10/26/2018		72		277			277		349	349			
100054858	EL PASO	TX		03/23/2021		1,405		20			20		1,425	1,425			
100011339	COLUMBUS	OH		12/23/2016		2,138		(231)			(231)		1,908	1,908			

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100054378	WOODBURY HEIGHTS	NJ		03/23/2021		252		(64)			(64)		188	188			
100155507	COLUMBUS	GA		06/18/2024		392		(60)			(60)		331	331			
100011056	BRISTOL	VT		01/27/2017		1,066		108			108		1,174	1,174			
100112522	BALTIMORE	MD		06/29/2023		408		208			208		616	616			
100047151	HOUSTON	TX		11/20/2020		864		(111)			(111)		754	754			
100177808	LAKESIDE	AZ		11/19/2024		376		(42)			(42)		334	334			
100018338	PHOENIX	AZ		06/27/2018		3,374		(48)			(48)		3,326	3,326			
100024888	MAYWOOD	IL		09/20/2018		146		169			169		315	315			
100062452	MOORHEAD	MN		07/01/2021		766		(2)			(2)		765	765			
100064910	HUNTSVILLE	AL		07/14/2021		423		(90)			(90)		333	333			
100177836	RICE	MN		11/19/2024		473		(46)			(46)		428	428			
100126932	ERIE	PA		08/30/2023		489		143			143		631	631			
100112839	CHICAGO	IL		06/29/2023		142		270			270		412	412			
100177806	CLEARFIELD	UT		11/19/2024		238		(35)			(35)		203	203			
100012053	HARVEY	LA		03/08/2017		1,181		67			67		1,248	1,248			
100000453	BEECH CREEK	PA		09/27/2016		501		223			223		724	724			
100071775	MESQUITE	TX		10/14/2021		370		(33)			(33)		337	337			
100053786	KILLEEN	TX		03/23/2021		136		(76)			(76)		60	60			
100054755	REDFORD	MI		03/23/2021		236		(38)			(38)		198	198			
100113748	CARTERSVILLE	GA		06/29/2023		167		(38)			(38)		129	129			
100177906	ELIZABETHTON	TN		11/19/2024		1,167		(153)			(153)		1,014	1,014			
100060859	ATLANTA	GA		06/01/2021		502		5			5		507	507			
100042989	CUTLER	CA		05/28/2020		645		140			140		785	785			
100155567	MAPLE VALLEY	WA		06/18/2024		340		(67)			(67)		273	273			
100155361	ACWORTH	GA		06/18/2024		310		(71)			(71)		240	240			
100047534	ELIZABETH	NJ		11/20/2020		1,363		(30)			(30)		1,333	1,333			
100043446	NEW IBERIA	LA		08/13/2020		142		(26)			(26)		116	116			
100064420	MOODY	AL		07/01/2021		494		28			28		521	521			
100060641	DADEVILLE	MO		06/01/2021		430		4			4		434	434			
100032165	STOCKTON	CA		03/29/2019		234		137			137		371	371			
100155800	WOODBRIDGE	VA		06/18/2024		325		(62)			(62)		263	263			
100057881	HAGERSTOWN	MD		06/30/2021		2,299		(37)			(37)		2,262	2,262			
100043262	FORT LAUDERDALE	FL		08/13/2020		954		(140)			(140)		814	814			
100126685	DELRAY BEACH	FL		08/30/2023		1,248		51			51		1,299	1,299			
100053385	TAYLORSVILLE	NC		03/23/2021		1,020		(233)			(233)		788	788			
100000479	FINDLAY	OH		09/27/2016		919		246			246		1,165	1,165			
100012942	PORT ORANGE	FL		05/25/2017		217		103			103		321	321			
100113481	WATERBURY	CT		06/29/2023		245		499			499		744	744			
100112636	DALTON	GA		06/29/2023		199		309			309		508	508			
100155441	MANHATTAN	IL		06/18/2024		317		(55)			(55)		262	262			
100145964	COWPENS	SC		03/19/2024		310		(53)			(53)		257	257			
100126536	OKMULGEE	OK		08/30/2023		581		147			147		728	728			
100113587	RIVERDALE	GA		06/29/2023		194		235			235		430	430			
100178130	LOUISA	VA		11/19/2024		1,173		(112)			(112)		1,061	1,061			
100145893	MCCORMICK	SC		03/19/2024		370		(48)			(48)		322	322			
100145968	CHINO	CA		03/19/2024		324		(54)			(54)		270	270			
100126993	DALLAS	TX		08/30/2023		1,103		836			836		1,939	1,939			
100029985	ALBUQUERQUE	NM		12/20/2018		941		69			69		1,010	1,010			
100113318	TAMPA	FL		06/29/2023		1,163		81			81		1,244	1,244			
100055440	PHILADELPHIA	PA		03/23/2021		318		(58)			(58)		259	259			
100000566	HATFIELD	PA		09/27/2016		800		520			520		1,319	1,319			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025534	DUNCANVILLE	TX		09/20/2018		264		26			26		290	290			
100113254	MOULTRIE	GA		06/29/2023		93		26			26		118	118			
100177800	DOVER	DE		11/19/2024		368		(33)			(33)		334	334			
100026247	MERRILLVILLE	IN		09/20/2018		306		12			12		318	318			
100043727	TROY	MO		08/13/2020		1,045		(135)			(135)		910	910			
100030284	BRODHEAD	WI		12/20/2018		269		56			56		324	324			
100113603	ATLANTA	GA		06/29/2023		115		206			206		322	322			
100028051	STRONGSVILLE	OH		10/26/2018		470		243			243		713	713			
100012437	PHILADELPHIA	PA		04/28/2017		375		56			56		431	431			
100050265	CAPE CORAL	FL		11/20/2020		2,843		114			114		2,957	2,957			
100054234	LAS VEGAS	NV		03/23/2021		270		(37)			(37)		233	233			
100126798	SARATOGA SPGS	NY		08/30/2023		212		405			405		617	617			
100046819	OAKLYN	NJ		11/20/2020		269		(157)			(157)		113	113			
100061126	GARDENDALE	AL		06/01/2021		626		5			5		632	632			
100011747	KUNA	ID		03/08/2017		232		330			330		563	563			
100111635	WEST EDMESTON	NY		06/29/2023		3,343		365			365		3,708	3,708			
100128054	LA VERGNE	TN		09/08/2023		1,295		132			132		1,427	1,427			
100111810	SAINT SIMONS ISLAND	GA		06/29/2023		825		139			139		964	964			
100155476	OCALA	FL		06/18/2024		1,120		(151)			(151)		969	969			
100146081	NEPTUNE CITY	NJ		03/19/2024		93		(20)			(20)		73	73			
100075087	WEAVER	AL		12/01/2021		566		(16)			(16)		550	550			
100067168	CALIFORNIA CITY	CA		08/02/2021		874		19			19		893	893			
100012115	PORTLAND	MI		03/08/2017		519		270			270		789	789			
100031785	PLANT CITY	FL		03/29/2019		8,715		276			276		8,991	8,991			
100043405	FAIRVIEW HEIGHTS	IL		08/13/2020		757		242			242		999	999			
100075128	ALBANY	GA		12/01/2021		716		(18)			(18)		699	699			
100026243	PLANT CITY	FL		09/20/2018		724		(35)			(35)		689	689			
100043671	SAN BERNARDINO	CA		08/13/2020		270		(48)			(48)		222	222			
100075945	BELOIT	WI		01/07/2022		346		(30)			(30)		316	316			
100044717	GRETNA	FL		11/19/2020		2,514		(41)			(41)		2,473	2,473			
100046199	MANCHESTER	TN		11/25/2020		242		(27)			(27)		215	215			
100111796	MILWAUKEE	WI		06/29/2023		116		252			252		367	367			
100078867	STANLEY	WI		02/24/2022		385		4			4		389	389			
100127306	WHITING	NJ		08/30/2023		136		60			60		196	196			
100060619	GREENSBORO	NC		06/01/2021		585		5			5		591	591			
100146309	TRINIDAD	CO		03/19/2024		412		(60)			(60)		351	351			
100049858	MADISON	TN		11/20/2020		543		(138)			(138)		405	405			
100046939	PALO ALTO	CA		11/20/2020		225		(121)			(121)		103	103			
100112239	BROWNSVILLE	PA		06/29/2023		205		201			201		406	406			
100078942	IOWA FALLS	IA		02/24/2022		348		7			7		355	355			
100138952	KANSAS CITY	KS		12/21/2023		772		325			325		1,098	1,098			
100043519	INDIANAPOLIS	IN		08/13/2020		81		7			7		88	88			
100060520	HOT SPRINGS	AR		06/01/2021		767		6			6		773	773			
100046886	NASHVILLE	TN		11/20/2020		2,185		(352)			(352)		1,833	1,833			
100011280	MEMPHIS	TN		12/23/2016		129		44			44		173	173			
100053733	ROMEOVILLE	IL		03/23/2021		325		(7)			(7)		318	318			
100054307	SHEFFIELD	PA		03/23/2021		882		(383)			(383)		499	499			
100057505	BARTLETT	TN		06/30/2021		397							396	396			
100146417	WEST MILFORD	NJ		03/19/2024		307		(52)			(52)		255	255			
100111184	CHICAGO	IL		06/29/2023		129		19			19		148	148			
100019853	WAIPAHU	HI		07/30/2018		1,691		(54)			(54)		1,636	1,636			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060779	WYOMING	MI		06/01/2021		528		5			5		532	532			
100032102	MERCED	CA		03/29/2019		372		74			74		445	445			
100114487	WHITESVILLE	KY		06/29/2023		3,537		123			123		3,660	3,660			
100112130	TAMPA	FL		06/29/2023		50		294			294		344	344			
100184495	HARRISON	OH		12/17/2024		334		(35)			(35)		299	299			
100112986	JACKSONVILLE	FL		06/29/2023		214		228			228		442	442			
100011870	MARRERO	LA		03/08/2017		163		72			72		235	235			
100155390	HERRIMAN	UT		06/18/2024		323		(48)			(48)		275	275			
100054861	GARY	IN		03/23/2021		1,017		(361)			(361)		655	655			
100048321	BATON ROUGE	LA		11/20/2020		1,268		(133)			(133)		1,135	1,135			
100029924	KATY	TX		12/20/2018		734		(23)			(23)		712	712			
100067060	NEW PORT RICHEY	FL		08/02/2021		494		21			21		515	515			
100011765	PHILADELPHIA	PA		03/08/2017		211		373			373		584	584			
100155823	COLORADO SPRINGS	CO		06/18/2024		1,083		(165)			(165)		918	918			
100076149	GREENWOOD	SC		01/07/2022		520		(51)			(51)		469	469			
100164200	BUFFALO GROVE	IL		08/21/2024		9,228		(63)			(63)		9,164	9,164			
100064684	READING	PA		07/14/2021		357		(53)			(53)		303	303			
100011641	SPOKANE VALLEY	WA		03/08/2017		896		362			362		1,259	1,259			
100028453	KENOSHA	WI		10/26/2018		95		190			190		286	286			
100053949	REPUBLIC	MO		03/23/2021		825		(22)			(22)		802	802			
100113366	LYNCHBURG	VA		06/29/2023		532		200			200		732	732			
100047350	MARIETTA	GA		11/20/2020		236		(71)			(71)		165	165			
100064944	OVIEDO	FL		07/14/2021		499		(41)			(41)		458	458			
100137584	GLASSBORO	NJ		12/08/2023		14,973		(250)			(250)		14,723	14,723			
100110200	LAWRENCEVILLE	GA		06/30/2023		11,861		30			30		11,891	11,891			
100155396	HERNDON	VA		06/18/2024		764		(64)			(64)		701	701			
100031574	DUNEDIN	FL		03/29/2019		310		525			525		835	835			
100000381	STERRETT	AL		09/27/2016		3,290		126			126		3,416	3,416			
100071772	NORRISTOWN	PA		10/14/2021		455		(55)			(55)		400	400			
100154635	CLEVELAND	OH		07/19/2024		177		5			5		182	182			
100146105	MIMS	FL		03/19/2024		898		(91)			(91)		807	807			
100060806	FERGUSON	MO		06/01/2021		893		7			7		900	900			
100023809	EULESS	TX		09/04/2018		2,693		(81)			(81)		2,612	2,612			
100114138	FLORISSANT	MO		06/29/2023		(469)		587			587		117	117			
100031561	LAS VEGAS	NV		03/29/2019		26,287		437			437		26,724	26,724			
100155751	TUCSON	AZ		06/18/2024		304		(59)			(59)		245	245			
100155660	CUMMING	GA		06/18/2024		313		(67)			(67)		247	247			
100111257	PETERSBURG	IN		06/29/2023		784		(99)			(99)		685	685			
100155864	WARREN	RI		06/18/2024		438		(74)			(74)		364	364			
100145911	READING	PA		03/19/2024		301		(50)			(50)		251	251			
100127350	GIG HARBOR	WA		08/30/2023		745		122			122		867	867			
100045383	MILLEDGEVILLE	GA		11/25/2020		6,407		109			109		6,516	6,516			
100014438	CHICAGO	IL		09/27/2017		1,270		211			211		1,480	1,480			
100031640	LAS VEGAS	NV		03/29/2019		1,801		142			142		1,943	1,943			
100111960	SENOIA	GA		06/29/2023		143		199			199		342	342			
100054791	CAMDEN	NJ		03/23/2021		164		3			3		167	167			
100055580	COUNTRY CLUB HILLS	IL		03/23/2021		349		41			41		390	390			
100011787	CLEVELAND	NY		03/08/2017		(247)		646			646		399	399			
100057622	PLEASANTVILLE	NJ		06/30/2021		1,456		(112)			(112)		1,344	1,344			
100010935	AUBURN	IN		12/23/2016		1,696		(227)			(227)		1,469	1,469			
100064723	BROKEN ARROW	OK		07/14/2021		3,269		(217)			(217)		3,052	3,052			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032166	STOCKTON	CA		03/29/2019		1,464		34			34		1,497	1,497			
100077632	TAYLORVILLE	IL		01/03/2022		588		(24)			(24)		564	564			
100184858	APOPKA	FL		12/17/2024		244		(27)			(27)		217	217			
100055577	OMAHA	NE		03/23/2021		1,594		(120)			(120)		1,474	1,474			
100043119	CLAYTON	NC		05/28/2020		1,453		76			76		1,529	1,529			
100044601	BROOKHAVEN	PA		11/19/2020		1,046		29			29		1,074	1,074			
100063249	ASHLAND	KY		07/01/2021		500		11			11		510	510			
100043333	RESTON	VA		08/13/2020		828		(152)			(152)		675	675			
100044125	MERCED	CA		08/19/2020		1,620		46			46		1,666	1,666			
100111292	LITTLE ROCK	AR		06/29/2023		800		(40)			(40)		761	761			
100127397	HOUMA	LA		08/30/2023		2,734		229			229		2,963	2,963			
100010970	LANSING	MI		12/23/2016		164		171			171		335	335			
100046467	JACKSONVILLE	FL		11/25/2020		364		(20)			(20)		343	343			
100054245	JACKSONVILLE	FL		03/23/2021		1,031		(459)			(459)		573	573			
100177710	BILLINGS	MT		11/19/2024		284		(56)			(56)		228	228			
100055668	PORT SAINT LUCIE	FL		03/23/2021		265		(41)			(41)		224	224			
100044229	MABELVALE	AR		08/19/2020		97		89			89		187	187			
100054283	CHICOPEE	MA		03/23/2021		1,492		(107)			(107)		1,385	1,385			
100128089	ANTIOCH	TN		09/08/2023		22,319		1,493			1,493		23,812	23,812			
100043915	SHREVE	OH		08/19/2020		1,452		(176)			(176)		1,276	1,276			
100043952	GRIFFIN	GA		08/19/2020		211		(42)			(42)		169	169			
100111598	MIAMI	FL		06/29/2023		80		80			80		160	160			
100010819	RED SPRINGS	NC		12/23/2016		356		(57)			(57)		299	299			
100067567	HURLEY	NM		09/23/2021		358		(55)			(55)		304	304			
100111475	STAMFORD	CT		06/29/2023		99		153			153		252	252			
100113643	LOS ANGELES	CA		06/29/2023		3,418		(113)			(113)		3,305	3,305			
100000572	SAINT LOUIS	MO		09/27/2016		1,140		205			205		1,345	1,345			
100047381	SOUTHFIELD	MI		11/20/2020		2,763		(256)			(256)		2,507	2,507			
100113974	MIAMI	FL		06/29/2023		2,036		90			90		2,127	2,127			
100011398	NAPLES	FL		12/23/2016		918		276			276		1,194	1,194			
100184526	WOODBRIDGE	VA		12/17/2024		424		(54)			(54)		370	370			
100043580	HIGH POINT	NC		08/13/2020		287		(46)			(46)		241	241			
100113337	AKRON	OH		06/29/2023		764		75			75		839	839			
100011882	CHARLOTTE	NC		03/08/2017		1,158		251			251		1,408	1,408			
100044968	MARIETTA	GA		11/19/2020		1,217		(114)			(114)		1,104	1,104			
100063265	ESPERANCE	NY		07/01/2021		457		(2)			(2)		454	454			
100012482	SAINT LOUIS	MO		04/28/2017		102		189			189		291	291			
100011384	BALTIMORE	MD		12/23/2016		777		(64)			(64)		713	713			
100112651	INDIANA	PA		06/29/2023		833		51			51		884	884			
100023415	LAWRENCEVILLE	GA		08/16/2018		3,729		(94)			(94)		3,635	3,635			
100012452	DESOTO	TX		04/28/2017		966		(31)			(31)		935	935			
100054193	FREEPORT	TX		03/23/2021		834		(73)			(73)		761	761			
100050019	ROCKVILLE	MD		11/20/2020		895		(124)			(124)		772	772			
100113780	MESA	AZ		06/29/2023		1,178		65			65		1,243	1,243			
100066148	WEST CHESTER	OH		08/02/2021		189		(5)			(5)		184	184			
100127393	RICHMOND	VA		08/30/2023		1,157		68			68		1,225	1,225			
100067041	FLINT	MI		08/02/2021		445		7			7		452	452			
100155756	WALDORF	MD		06/18/2024		337		(62)			(62)		275	275			
100064438	FOREST CITY	PA		07/01/2021		209		28			28		237	237			
100064756	CEDAR BLUFF	AL		07/14/2021		365		(42)			(42)		323	323			
100054796	DAVENPORT	FL		03/23/2021		209		(29)			(29)		180	180			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025318	MEMPHIS	TN		09/20/2018		51		163			163		214	214			
100111043	SACRAMENTO	CA		06/29/2023		172		159			159		331	331			
100064477	GARFIELD HEIGHTS	OH		07/01/2021		463		39			39		502	502			
100076173	GONZALES	LA		01/07/2022		366		(18)			(18)		348	348			
100111831	CHARLOTTE	NC		06/29/2023		4,241		376			376		4,617	4,617			
100155757	MARSHALL	VA		06/18/2024		88		(25)			(25)		63	63			
100184565	WESTLAKE	FL		12/17/2024		229		(35)			(35)		194	194			
100074881	MINNEAPOLIS	MN		12/01/2021		368		(7)			(7)		361	361			
100178079	MAINESBURG	PA		11/19/2024		345		(35)			(35)		310	310			
100054625	CONVERSE	TX		03/23/2021		979		(414)			(414)		565	565			
100064830	TEMPE	AZ		07/14/2021		11,159		(484)			(484)		10,675	10,675			
100184856	JOLIET	IL		12/17/2024		312		(40)			(40)		272	272			
100010897	BOAZ	AL		01/27/2017		539		264			264		803	803			
100126462	OWENSBORO	KY		08/30/2023		66		47			47		113	113			
100110924	LAGRANGE	GA		06/29/2023		116		75			75		191	191			
100063708	DETROIT	MI		07/01/2021		109		(9)			(9)		100	100			
100061702	MATTESON	IL		07/01/2021		257		(9)			(9)		248	248			
100111945	NEWNAN	GA		06/29/2023		413		616			616		1,028	1,028			
100111753	MELVINDALE	MI		06/29/2023		135		39			39		174	174			
100113918	CERES	CA		06/29/2023		149		(8)			(8)		141	141			
100013321	BARBERTON	OH		05/25/2017		308		42			42		349	349			
100019726	ELK GROVE	CA		07/26/2018		8,442		(96)			(96)		8,346	8,346			
100146546	BAY VILLAGE	OH		03/19/2024		271		(47)			(47)		224	224			
100075394	DELPHOS	OH		12/01/2021		430		(19)			(19)		411	411			
100030140	WARNER ROBINS	GA		12/20/2018		954		173			173		1,127	1,127			
100055367	SAINT LOUIS	MO		03/23/2021		262		(23)			(23)		239	239			
100063397	GODDARD	KS		07/01/2021		434		(1)			(1)		433	433			
100142020	JOHNSTON	SC		02/29/2024		141		(39)			(39)		102	102			
100077121	PACE	FL		01/03/2022		675		(17)			(17)		658	658			
100017716	ROSSVILLE	IN		04/26/2018		772		266			266		1,038	1,038			
100110944	CLOVIS	NM		06/29/2023		777		28			28		805	805			
100126517	KEARNEYSVILLE	WV		08/30/2023		148		(26)			(26)		121	121			
100017670	LITHONIA	GA		04/26/2018		151		151			151		302	302			
100053647	WESTWEGO	LA		03/23/2021		2,938		(147)			(147)		2,791	2,791			
100112904	FORT LAUDERDALE	FL		06/29/2023		1,408		205			205		1,614	1,614			
100127014	STUART	FL		08/30/2023		385		240			240		625	625			
100113022	CHICAGO	IL		06/29/2023		140		546			546		687	687			
100046453	WOODWARD	OK		11/25/2020		529		(109)			(109)		420	420			
100050155	OLD FORGE	PA		11/20/2020		1,536		(256)			(256)		1,280	1,280			
100146255	ROCK SPRINGS	WY		03/19/2024		296		(52)			(52)		244	244			
100126700	YUKON	OK		08/30/2023		1,069		61			61		1,130	1,130			
100101678	LEHI	UT		04/26/2023		5,407		(153)			(153)		5,255	5,255			
100112837	YORK	PA		06/29/2023		218		303			303		521	521			
100114421	HILLSBORO	ND		06/29/2023		280		286			286		566	566			
100028374	TUCKER	GA		10/26/2018		202		88			88		289	289			
100177994	ROCK HILL	SC		11/19/2024		656		(49)			(49)		607	607			
100112940	BATON ROUGE	LA		06/29/2023		758		(182)			(182)		576	576			
100184892	LAKE WORTH BEACH	FL		12/17/2024		333		(46)			(46)		287	287			
100024921	ROSEVILLE	MI		09/20/2018		85		250			250		335	335			
100018193	KINGWOOD	TX		06/08/2018		968		(63)			(63)		906	906			
100146088	NEWFIELD	ME		03/19/2024		103		(19)			(19)		84	84			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054450	SOUTH BEND	IN		03/23/2021		836		(153)			(153)		683	683			
100047411	WOONSOCKET	RI		11/20/2020		693		(71)			(71)		622	622			
100155614	EDGEWATER PARK	NJ		06/18/2024		211		(58)			(58)		153	153			
100184467	FIRESTONE	CO		12/17/2024		312		(63)			(63)		249	249			
100112281	WOODLAND PARK	CO		06/29/2023		113		152			152		265	265			
100155682	HOSCHTON	GA		06/18/2024		97		(25)			(25)		73	73			
100013213	LAUDERHILL	FL		05/25/2017		210		72			72		283	283			
100062144	EAST SYRACUSE	NY		07/01/2021		251		8			8		259	259			
100114163	MARION	KY		06/29/2023		519		140			140		658	658			
100111002	ANDERSON	IN		06/29/2023		1,399		(150)			(150)		1,250	1,250			
100043194	MURFREESBORO	TN		05/28/2020		441		(28)			(28)		413	413			
100117024	JACKSON	TN		07/20/2023		208		73			73		282	282			
100047138	BIG LAKE	AK		11/20/2020		780		(124)			(124)		656	656			
100146099	NORRISTOWN	PA		03/19/2024		261		(47)			(47)		214	214			
100043720	ATLANTA	GA		08/13/2020		(19)		300			300		281	281			
100030933	SAN MARCOS	CA		04/09/2019		4,426		199			199		4,625	4,625			
100155591	LA GRANDE	OR		06/18/2024		133		(28)			(28)		106	106			
100155783	ELMWOOD PARK	NJ		06/18/2024		273		(60)			(60)		213	213			
100155776	VISALIA	CA		06/18/2024		292		(62)			(62)		229	229			
100111052	DALLAS	TX		06/29/2023		125		72			72		197	197			
100155443	ALDIE	VA		06/18/2024		294		(64)			(64)		230	230			
100155562	VIRGINIA BEACH	VA		06/18/2024		348		(66)			(66)		282	282			
100184456	SHREVEPORT	LA		12/17/2024		424		(71)			(71)		352	352			
100112737	BOISE	ID		06/29/2023		664		176			176		840	840			
100184920	PARKLAND	FL		12/17/2024		667		(89)			(89)		578	578			
100184798	LEWES	DE		12/17/2024		350		(65)			(65)		284	284			
100066003	PORT SAINT LUCIE	FL		08/02/2021		462		(5)			(5)		457	457			
100031247	WINTER GARDEN	FL		03/29/2019		435		130			130		565	565			
100045038	HURON	OH		11/19/2020		1,760		188			188		1,947	1,947			
100112339	KANSAS CITY	MO		06/29/2023		83		268			268		352	352			
100177939	BRIDGEPORT	WV		11/19/2024		292		(58)			(58)		234	234			
100045683	HAMILTON	OH		11/25/2020		130		41			41		172	172			
100155715	PARKVILLE	MD		06/18/2024		267		(58)			(58)		209	209			
100054473	NORTH CHESTERFIELD	VA		03/23/2021		125		(22)			(22)		103	103			
100155531	MASCOTTE	FL		06/18/2024		310		(65)			(65)		245	245			
100075487	ROCHESTER	NY		12/01/2021		275		(26)			(26)		249	249			
100114006	MARTINSVILLE	VA		06/29/2023		34		196			196		230	230			
100062620	CEDARTOWN	GA		07/01/2021		388		(5)			(5)		384	384			
100146204	MILTON	FL		03/19/2024		269		(47)			(47)		223	223			
100054369	LONG BEACH	WA		03/23/2021		1,790		(123)			(123)		1,667	1,667			
100017739	ORLANDO	FL		04/26/2018		565		(5)			(5)		560	560			
100111791	PHOENIX	AZ		06/29/2023		893		58			58		950	950			
100184696	EAGLE RIVER	AK		12/17/2024		2,313		(214)			(214)		2,099	2,099			
100177848	BOYNTON BEACH	FL		11/19/2024		370		(26)			(26)		344	344			
100048228	HIALEAH	FL		11/20/2020		1,545		(141)			(141)		1,404	1,404			
100044881	TULSA	OK		11/19/2020		299		268			268		567	567			
100155474	TALLAHASSEE	FL		06/18/2024		346		(66)			(66)		279	279			
100030011	KATY	TX		12/20/2018		1,300		(39)			(39)		1,261	1,261			
100077252	LYNDHURST	OH		01/03/2022		527		(19)			(19)		509	509			
100155538	BLYTHEWOOD	SC		06/18/2024		274		(58)			(58)		216	216			
100126939	LIVERPOOL	NY		08/30/2023		759		160			160		918	918			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043611	PHILADELPHIA	PA		08/13/2020		109		(36)			(36)		73	73			
100146310	TROY	MO		03/19/2024		84		(10)			(10)		74	74			
100078915	JOANNA	SC		02/24/2022		220		(21)			(21)		200	200			
100114405	SEYMOUR	CT		06/29/2023		63		35			35		98	98			
100010980	MILLSTADT	IL		12/23/2016		534		30			30		564	564			
100146379	ST LOUIS	MO		03/19/2024		309		(52)			(52)		257	257			
100155552	NORTH LAS VEGAS	NV		06/18/2024		246		(52)			(52)		195	195			
100177719	LONGS	SC		11/19/2024		340		(64)			(64)		276	276			
100127952	ANTIOCH	TN		09/08/2023		209		30			30		238	238			
100053521	DEPAUW	IN		03/23/2021		211		(95)			(95)		116	116			
100155498	LAUREL	DE		06/18/2024		269		(55)			(55)		214	214			
100043901	CHISHOLM	MN		08/19/2020		1,239		(45)			(45)		1,195	1,195			
100079192	HALE	MI		02/24/2022		331		(11)			(11)		320	320			
100155467	COLUMBUS	OH		06/18/2024		252		(52)			(52)		200	200			
100141255	ORLAND PARK	IL		01/30/2024		2,226		(39)			(39)		2,187	2,187			
100110908	ELON COLLEGE	NC		06/29/2023		119		6			6		124	124			
100178010	OWASSO	OK		11/19/2024		312		(47)			(47)		265	265			
100032043	MADERA	CA		03/29/2019		201		115			115		316	316			
100057747	EDINBURG	TX		06/30/2021		358		(41)			(41)		317	317			
100011435	OAKDALE	MN		12/23/2016		212		39			39		251	251			
100111527	OPA LOCKA	FL		06/29/2023		325		6			6		332	332			
100113627	BROOKLYN	NY		06/29/2023		1,037		18			18		1,054	1,054			
100111496	STONE MOUNTAIN	GA		06/29/2023		169		129			129		299	299			
100026111	NORTH LAS VEGAS	NV		09/20/2018		2,588		74			74		2,662	2,662			
100177957	SEMINOLE	AL		11/19/2024		337		(59)			(59)		278	278			
100075380	COUNCIL BLUFFS	IA		12/01/2021		435		(14)			(14)		421	421			
100155700	JACKSONVILLE	FL		06/18/2024		331		(61)			(61)		270	270			
100112044	MILWAUKEE	WI		06/29/2023		91		333			333		425	425			
100184776	BALDWIN	MI		12/17/2024		413		(64)			(64)		349	349			
100011192	MISSOURI CITY	TX		12/23/2016		736		4			4		740	740			
100062110	THOMASVILLE	NC		07/01/2021		690		(11)			(11)		679	679			
100075492	CADWELL	GA		12/01/2021		430		(54)			(54)		377	377			
100155530	WHITINSVILLE	MA		06/18/2024		290		(56)			(56)		233	233			
100155395	SILVER SPRING	MD		06/18/2024		289		(47)			(47)		241	241			
100044045	VILLA RICA	GA		08/19/2020		348		(16)			(16)		332	332			
100013036	BAKERSFIELD	CA		05/25/2017		269		127			127		396	396			
100126689	FORSYTH	GA		08/30/2023		591		167			167		758	758			
100177949	SICKLERVILLE	NJ		11/19/2024		437		(51)			(51)		386	386			
100114388	TRENTON	NJ		06/29/2023		1,557		149			149		1,705	1,705			
100184559	OAK LAWN	IL		12/17/2024		310		(53)			(53)		257	257			
100061067	HOBOKEN	GA		06/01/2021		518		5			5		522	522			
100146153	SUNLAND PARK	NM		03/19/2024		267		(47)			(47)		221	221			
100029998	ALBUQUERQUE	NM		12/20/2018		1,204		28			28		1,232	1,232			
100062143	NORTH VERSAILLES	PA		07/01/2021		371							371	371			
100055104	FAIRBORN	OH		03/23/2021		318		(17)			(17)		300	300			
100043543	CHESHIRE	CT		08/13/2020		1,647		(61)			(61)		1,586	1,586			
100184570	WINDERMERE	FL		12/17/2024		309		(52)			(52)		257	257			
100177862	CLEARWATER	FL		11/19/2024		382		(20)			(20)		361	361			
100155629	MIDLAND	GA		06/18/2024		287		(54)			(54)		232	232			
100126721	VALE	NC		08/30/2023		539		255			255		794	794			
100025625	DEARBORN HEIGHTS	MI		09/20/2018		1,208		175			175		1,382	1,382			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044838	FAYETTEVILLE	GA		11/19/2020		1,409		263			263		1,673	1,673			
100155461	LOVELAND	CO		06/18/2024		323		(60)			(60)		264	264			
100177911	BAKERSFIELD	CA		11/19/2024		314		(53)			(53)		261	261			
100045369	WASECA	MN		11/25/2020		926		(169)			(169)		757	757			
100061587	PINE BLUFF	AR		07/01/2021		460		(33)			(33)		428	428			
100067238	FORT SMITH	AR		08/02/2021		370		21			21		391	391			
100043286	KELSO	WA		08/13/2020		4,907		(364)			(364)		4,543	4,543			
100127019	ALBUQUERQUE	NM		08/30/2023		399		73			73		472	472			
100076141	AUGUSTA	GA		01/07/2022		464		(40)			(40)		424	424			
100155811	BUMPASS	VA		06/18/2024		349		(61)			(61)		288	288			
100012485	LYNCHBURG	OH		04/28/2017		651		85			85		735	735			
100113589	DELTONA	FL		06/29/2023		96		188			188		284	284			
100101116	DETROIT	MI		04/28/2023		223		97			97		320	320			
100055583	SAINT LOUIS	MO		03/23/2021		582		(65)			(65)		517	517			
100030515	CHARLOTTE	NC		12/20/2018		606		(25)			(25)		581	581			
100155580	BIRDSBORO	PA		06/18/2024		247		(56)			(56)		190	190			
100113561	MCKEESPORT	PA		06/29/2023		154		244			244		398	398			
100076037	MEMPHIS	TN		01/07/2022		354		(24)			(24)		330	330			
100111131	STOCKTON	CA		06/29/2023		2,668		(43)			(43)		2,626	2,626			
100065075	WATERLOO	IA		07/14/2021		369		(24)			(24)		345	345			
100054687	NORTH AUGUSTA	SC		03/23/2021		1,337		(160)			(160)		1,177	1,177			
100047131	RIVERDALE	GA		11/20/2020		223		(2)			(2)		221	221			
100127701	HILLIARD	OH		09/08/2023		22,321		(466)			(466)		21,855	21,855			
100184479	MARIETTA	GA		12/17/2024		330		(38)			(38)		292	292			
100000454	HOPKINS	SC		09/27/2016		591		92			92		683	683			
100114223	HOLIDAY	FL		06/29/2023		801		(110)			(110)		691	691			
100043619	SALISBURY	NC		08/13/2020		775		(83)			(83)		692	692			
100043358	MINNEAPOLIS	MN		08/13/2020		1,420		(164)			(164)		1,256	1,256			
100178001	CHICAGO	IL		11/19/2024		355		(48)			(48)		307	307			
100155647	ALBUQUERQUE	NM		06/18/2024		377		(61)			(61)		316	316			
100055159	NORLINA	NC		03/23/2021		44		(2)			(2)		42	42			
100112297	BALTIMORE	MD		06/29/2023		946		67			67		1,013	1,013			
100049609	JACKSON	NJ		11/20/2020		1,222		(251)			(251)		971	971			
100184781	LACEY	WA		12/17/2024		11,258		(702)			(702)		10,557	10,557			
100012458	REIDSVILLE	NC		04/28/2017		1,483		(11)			(11)		1,472	1,472			
100083875	CHANDLER	AZ		07/12/2022		12,676		7			7		12,682	12,682			
100053621	STREATOR	IL		03/23/2021		199		27			27		226	226			
100112534	ESTILL SPRINGS	TN		06/29/2023		149		259			259		408	408			
100060884	KANSAS CITY	MO		06/01/2021		248		3			3		251	251			
100030573	PFLUGERVILLE	TX		12/20/2018		1,216		2			2		1,218	1,218			
100062713	BLYTHE	CA		07/01/2021		336		(12)			(12)		325	325			
100111630	GOSHEN	IN		06/29/2023		641		306			306		947	947			
100010981	ALLIANCE	OH		12/23/2016		841		58			58		899	899			
100112622	LANCASTER	PA		06/29/2023		109		34			34		143	143			
100045080	JOLIET	IL		11/19/2020		1,888		(211)			(211)		1,677	1,677			
100055316	GENEVA	NY		03/23/2021		672		(91)			(91)		580	580			
100113574	THOMASVILLE	NC		06/29/2023		115		233			233		347	347			
100112305	BALTIMORE	MD		06/29/2023		178		38			38		216	216			
100011734	INDIANAPOLIS	IN		03/08/2017		(201)		560			560		358	358			
100146084	MOUNT JACKSON	VA		03/19/2024		319		(51)			(51)		268	268			
100068396	CLOVIS	NM		08/25/2021		336		(47)			(47)		289	289			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011283	ST. CLAIRESVILLE	OH		12/23/2016		551		124			124		675	675			
100178060	VENICE	FL		11/19/2024		302		(40)			(40)		261	261			
100010962	BATTLE CREEK	MI		12/23/2016		482		15			15		498	498			
100184701	EMMETT	ID		12/17/2024		680		(70)			(70)		610	610			
100184760	PAWLEYS ISLAND	SC		12/17/2024		324		(46)			(46)		278	278			
100112894	DELTONA	FL		06/29/2023		731		28			28		759	759			
100013077	FAIRFIELD	CA		05/25/2017		419		437			437		856	856			
100047774	ROUND ROCK	TX		11/20/2020		1,230		(139)			(139)		1,092	1,092			
100127118	LA PINE	OR		08/30/2023		584		103			103		687	687			
100054688	DETROIT	MI		03/23/2021		1,029		(258)			(258)		771	771			
100155740	WELLINGTON	FL		06/18/2024		357		(41)			(41)		316	316			
100127024	WOODBINE	NJ		08/30/2023		1,524		154			154		1,678	1,678			
100177922	MIDDLETOWN	OH		11/19/2024		293		(44)			(44)		249	249			
100184576	NORTH SALEM	NY		12/17/2024		2,457		(90)			(90)		2,367	2,367			
100113673	COLUMBUS	GA		06/29/2023		285		25			25		310	310			
100043367	LAREDO	TX		08/13/2020		1,020		(109)			(109)		911	911			
100127124	JOLIET	MT		08/30/2023		107		8			8		115	115			
100077588	BIRMINGHAM	AL		01/03/2022		795		(24)			(24)		771	771			
100184563	BELLEVUE	NE		12/17/2024		298		(41)			(41)		257	257			
100049849	NORTHRIDGE	CA		11/20/2020		1,170		(19)			(19)		1,151	1,151			
100066852	FLORENCE	AL		08/02/2021		368		(7)			(7)		362	362			
100047078	EASTOVER	SC		11/20/2020		381		(21)			(21)		360	360			
100077247	LAUDERDALE LAKES	FL		01/03/2022		161		(3)			(3)		158	158			
100111968	DECATUR	GA		06/29/2023		147		226			226		373	373			
100046981	AVENEL	NJ		11/20/2020		620		(282)			(282)		338	338			
100178030	SOUTHPORT	NC		11/19/2024		360		(49)			(49)		311	311			
100111100	FRAKES	KY		06/29/2023		1,059		(133)			(133)		926	926			
100146118	BERKELEY SPRINGS	WV		03/19/2024		242		(44)			(44)		198	198			
100054632	FLORENCE	SC		03/23/2021		1,273		(98)			(98)		1,176	1,176			
100053509	AKRON	OH		03/23/2021		212		(58)			(58)		154	154			
100046096	MAPLE VALLEY	WA		11/25/2020		1,997		(98)			(98)		1,899	1,899			
100013852	DILLON	MT		05/25/2017		622		86			86		708	708			
100155509	KINGSTON	PA		06/18/2024		255		(47)			(47)		209	209			
100184949	ASHLAND	VA		12/17/2024		320		(42)			(42)		278	278			
100177998	EDWARDSVILLE	IL		11/19/2024		613		(62)			(62)		551	551			
100031984	CICERO	IL		03/29/2019		975		34			34		1,009	1,009			
100146175	CANTON	GA		03/19/2024		271		(47)			(47)		225	225			
100146316	SUMMIT POINT	WV		03/19/2024		271		(47)			(47)		223	223			
100184875	HEMET	CA		12/17/2024		298		(41)			(41)		257	257			
100145934	FOUNTAIN INN	SC		03/19/2024		267		(46)			(46)		221	221			
100146050	LOCKPORT	IL		03/19/2024		263		(46)			(46)		217	217			
100113031	DREXEL HILL	PA		06/29/2023		134		202			202		336	336			
100028639	DAYTON	OH		10/26/2018		156		162			162		318	318			
100146476	HACKETTSTOWN	NJ		03/19/2024		274		(47)			(47)		227	227			
100064755	BESSEMER	AL		07/14/2021		133		(30)			(30)		103	103			
100126726	FRANKLIN	OH		08/30/2023		640		159			159		800	800			
100146100	ALTON	IL		03/19/2024		263		(47)			(47)		217	217			
100146065	MOUNT AIRY	MD		03/19/2024		290		(50)			(50)		241	241			
100146185	HESPERIA	CA		03/19/2024		271		(47)			(47)		225	225			
100071617	LEWISTON	MI		10/14/2021		423		(35)			(35)		387	387			
100113734	BROOKLYN	MI		06/29/2023		275		257			257		532	532			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146364	CHESTERFIELD	VA		03/19/2024		312		(51)			(51)		261	261			
100140550	HUTTO	TX		01/19/2024		4,460		(243)			(243)		4,217	4,217			
100053851	BIRMINGHAM	AL		03/23/2021		65		7			7		72	72			
100055305	GLENFORD	OH		03/23/2021		864		(116)			(116)		748	748			
100112111	BELLEVUE	NE		06/29/2023		1,392		28			28		1,420	1,420			
100028040	DES PLAINES	IL		10/26/2018		1,563		176			176		1,738	1,738			
100046782	BROWNS MILLS	NJ		11/20/2020		251		(170)			(170)		81	81			
100184487	CAMARILLO	CA		12/17/2024		330		(42)			(42)		288	288			
100178199	KINGSBURG	CA		11/19/2024		269		(38)			(38)		232	232			
100184609	CAIRO	GA		12/17/2024		299		(38)			(38)		261	261			
100155460	DALLAS	TX		06/18/2024		329		(23)			(23)		307	307			
100146207	DOUGLASVILLE	GA		03/19/2024		1,185		(128)			(128)		1,057	1,057			
100177812	WOMELSDORF	PA		11/19/2024		573		(62)			(62)		512	512			
100114264	INDIANAPOLIS	IN		06/29/2023		814		128			128		942	942			
100146020	OMAHA	NE		03/19/2024		345		(52)			(52)		293	293			
100184800	HACKETTSTOWN	NJ		12/17/2024		299		(38)			(38)		261	261			
100017105	NORMAN	OK		04/26/2018		1,955		66			66		2,021	2,021			
100043515	SANFORD	FL		08/13/2020		319		4			4		322	322			
100146448	MORGANTOWN	PA		03/19/2024		333		(51)			(51)		281	281			
100126797	BLOOMING PRAIRIE	MN		08/30/2023		214		234			234		448	448			
100112982	MIAMI	FL		06/29/2023		321		311			311		631	631			
100012745	PALM HARBOR	FL		05/25/2017		287		70			70		358	358			
100184525	FREDERICK	CO		12/17/2024		308		(29)			(29)		279	279			
100043807	CHICAGO	IL		08/13/2020		4,232		514			514		4,746	4,746			
100110842	TAYLORSVILLE	NC		06/29/2023		779		(41)			(41)		738	738			
100112242	LINDENWOLD	NJ		06/29/2023		(114)		391			391		278	278			
100146297	VINELAND	NJ		03/19/2024		463		(59)			(59)		404	404			
100111738	MOROCCO	IN		06/29/2023		141		8			8		149	149			
100045002	AKRON	OH		11/19/2020		1,226		(102)			(102)		1,124	1,124			
100000259	FRESNO	TX		09/27/2016		2,205		(52)			(52)		2,152	2,152			
100054093	ATLANTA	GA		03/23/2021		397		(33)			(33)		365	365			
100043293	MARENGO	OH		08/13/2020		161		(35)			(35)		126	126			
100048952	FILLMORE	CA		11/20/2020		10,926		(571)			(571)		10,355	10,355			
100113179	WEST PALM BEACH	FL		06/29/2023		2,293		51			51		2,344	2,344			
100126799	MENTOR ON THE LAKE	OH		08/30/2023		68		261			261		329	329			
100127159	MIAMI	FL		08/30/2023		774		135			135		909	909			
100113565	FLAGSTAFF	AZ		06/29/2023		322		249			249		570	570			
100047725	SAN FERNANDO	CA		11/20/2020		1,367		(147)			(147)		1,220	1,220			
100126470	MORGANTOWN	KY		08/30/2023		279		38			38		317	317			
100126886	HUBBARD	OH		08/30/2023		1,098		25			25		1,123	1,123			
100057627	SAVANNAH	GA		06/30/2021		340		(44)			(44)		296	296			
100055230	LOUISVILLE	KY		03/23/2021		833		(310)			(310)		523	523			
100178122	LAS VEGAS	NV		11/19/2024		636		(58)			(58)		578	578			
100112387	OAKLAND	CA		06/29/2023		661		205			205		866	866			
10004718	FOX LAKE	IL		11/19/2020		1,319		86			86		1,405	1,405			
100155754	SARASOTA	FL		06/18/2024		334		(66)			(66)		268	268			
100000242	CORAL SPRINGS	FL		09/27/2016		8,906		531			531		9,437	9,437			
100127381	CASPER	WY		08/30/2023		98		182			182		280	280			
100054862	BIRMINGHAM	AL		03/23/2021		623		(264)			(264)		359	359			
100111613	SAINT ALBANS	ME		06/29/2023		200		223			223		424	424			
100177780	POST FALLS	ID		11/19/2024		369		(42)			(42)		328	328			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011448	OZARK	MO		12/23/2016		255		76			76		331	331			
100155472	EAST WENATCHEE	WA		06/18/2024		83		(13)			(13)		70	70			
100178159	TOMS RIVER	NJ		11/19/2024		324		(38)			(38)		286	286			
100146407	MERRILLVILLE	IN		03/19/2024		272		(47)			(47)		225	225			
100047584	NORTH BRUNSWICK	NJ		11/20/2020		1,248		(198)			(198)		1,050	1,050			
100113034	BESSEMER	AL		06/29/2023		64		(28)			(28)		35	35			
100117040	PETERSBURG	VA		07/20/2023		288		39			39		327	327			
100030020	CORDOVA	TN		12/20/2018		1,096		(34)			(34)		1,062	1,062			
100078934	CHECOTAH	OK		02/24/2022		223		(10)			(10)		213	213			
100178058	HENDERSON	NV		11/19/2024		313		(36)			(36)		278	278			
100111658	GOODYEAR	AZ		06/29/2023		896		100			100		995	995			
100055134	GREENVILLE	SC		03/23/2021		254		2			2		255	255			
100043389	PHILADELPHIA	PA		08/13/2020		231		44			44		275	275			
100140318	ANNA	TX		01/18/2024		262		(113)			(113)		150	150			
100177931	WESTERVILLE	OH		11/19/2024		327		(36)			(36)		291	291			
100055078	BIRMINGHAM	AL		03/23/2021		580		(273)			(273)		307	307			
100069161	OCALA	FL		09/01/2021		479		(7)			(7)		472	472			
100114102	MADISON	WI		06/29/2023		572		(32)			(32)		540	540			
100032089	NAPLES	FL		03/29/2019		705		40			40		745	745			
100178144	MONROE TOWNSHIP	NJ		11/19/2024		533		(53)			(53)		480	480			
100178166	LAKEWOOD	WA		11/19/2024		312		(35)			(35)		277	277			
100028445	STUART	FL		10/26/2018		520		73			73		594	594			
100174624	TALLAHASSEE	FL		10/31/2024		164		(11)			(11)		153	153			
100047310	MONROE	MI		11/20/2020		1,137		(156)			(156)		981	981			
100000275	ROCKWELL	NC		09/27/2016		1,388		(90)			(90)		1,298	1,298			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		499		5			5		504	504			
100116988	SAINT LOUIS	MO		07/20/2023		211		152			152		363	363			
100184797	HOWELL	NJ		12/17/2024		329		(34)			(34)		295	295			
100010765	TITUSVILLE	FL		12/23/2016		1,497		247			247		1,744	1,744			
100110844	TALLADEGA	AL		06/29/2023		189		3			3		192	192			
100017635	ATLANTA	GA		04/26/2018		292		(139)			(139)		153	153			
100044379	LAKE WORTH	FL		11/19/2020		1,126		(68)			(68)		1,058	1,058			
100113815	CHICAGO HEIGHTS	IL		06/29/2023		88		314			314		401	401			
100060760	MUSCLE SHOALS	AL		06/01/2021		502		5			5		507	507			
100113533	KENNEBUNKPORT	ME		06/29/2023		1,367		234			234		1,601	1,601			
100184824	WOODLAND PARK	NJ		12/17/2024		331		(34)			(34)		297	297			
100112598	BAKERSFIELD	CA		06/29/2023		3,252		239			239		3,490	3,490			
100060909	MOUNDVILLE	AL		06/01/2021		408		4			4		412	412			
100155807	TONAWANDA	NY		06/18/2024		664		(69)			(69)		595	595			
100014593	RUMFORD	RI		09/27/2017		732		(42)			(42)		690	690			
100043618	DECATUR	GA		08/13/2020		1,138		(85)			(85)		1,053	1,053			
100025556	GOWEN	MI		09/20/2018		177		69			69		245	245			
100145929	SIDNEY	IL		03/19/2024		555		(82)			(82)		473	473			
100026325	RIVERDALE	GA		09/20/2018		277		147			147		425	425			
100060415	ROSWELL	NM		06/01/2021		132		3			3		135	135			
100017796	NASHVILLE	TN		04/26/2018		112		2			2		114	114			
100155625	LORENA	TX		06/18/2024		337		(41)			(41)		296	296			
100114233	CORPUS CHRISTI	TX		06/29/2023		805		109			109		914	914			
100114108	BEAVER DAM	WI		06/29/2023		209		25			25		234	234			
100184929	NUNICA	MI		12/17/2024		320		(29)			(29)		291	291			
100184558	ASHVILLE	OH		12/17/2024		314		(54)			(54)		260	260			

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100111672	HOUSTON	TX		06/29/2023		89		29			29		118	118			
100146571	GLOUCESTER	VA		03/19/2024		419		(66)			(66)		353	353			
100062848	BARBERTON	OH		07/01/2021		680		1			1		680	680			
100178024	TUCSON	AZ		11/19/2024		306		(42)			(42)		265	265			
100047020	YUMA	AZ		11/20/2020		202		(115)			(115)		87	87			
100012072	TAMPA	FL		03/08/2017		378		49			49		427	427			
100113618	RIVERDALE	GA		06/29/2023		168		206			206		374	374			
100112817	CHICAGO	IL		06/29/2023		883		248			248		1,131	1,131			
100177846	TOMS RIVER	NJ		11/19/2024		297		(40)			(40)		257	257			
100013575	MERRILLVILLE	IN		05/25/2017		396		91			91		487	487			
100074500	BELPRE	OH		12/01/2021		2,492		(105)			(105)		2,387	2,387			
100030289	HOUSTON	TX		12/20/2018		287		148			148		436	436			
100177898	GAYLESVILLE	AL		11/19/2024		350		(32)			(32)		318	318			
100146211	TAMPA	FL		03/19/2024		296		(37)			(37)		259	259			
100112548	HAVANA	FL		06/29/2023		1,423		234			234		1,656	1,656			
100145901	BLOOMSBURY	NJ		03/19/2024		244		(44)			(44)		201	201			
100112544	WEST FRANKFORT	IL		06/29/2023		1,009		60			60		1,069	1,069			
100054092	CREST HILL	IL		03/23/2021		293		7			7		300	300			
100065757	WILKES BARRE	PA		07/28/2021		509		(44)			(44)		465	465			
100155424	MISSOURI CITY	TX		06/18/2024		663		(44)			(44)		619	619			
100055353	CLEVELAND	TX		03/23/2021		712		(114)			(114)		599	599			
100012556	LOS BANOS	CA		04/28/2017		228		176			176		404	404			
100184876	GILBERT	AZ		12/17/2024		460		(33)			(33)		426	426			
100064754	LISLE	IL		07/14/2021		654		(67)			(67)		587	587			
100138933	EDINBURG	TX		12/21/2023		829		(159)			(159)		671	671			
100030055	TUCSON	AZ		12/20/2018		1,355		(72)			(72)		1,283	1,283			
100184827	MASSAPEQUA PARK	NY		12/17/2024		411		(27)			(27)		384	384			
100069118	ALBUQUERQUE	NM		09/01/2021		522		(19)			(19)		503	503			
100043260	HOUSTON	TX		08/13/2020		349		(49)			(49)		300	300			
100030594	COUNTRY CLUB HILLS	IL		12/20/2018		975		(42)			(42)		933	933			
100029961	THOMASVILLE	NC		12/20/2018		1,816		3			3		1,820	1,820			
100045647	HUDSON	NC		11/25/2020		423		(99)			(99)		324	324			
100075435	MALDEN	MO		12/01/2021		248		(21)			(21)		226	226			
100043704	GREENWOOD LAKE	NY		08/13/2020		134		21			21		156	156			
100043654	FLEETWOOD	PA		08/13/2020		156		(32)			(32)		125	125			
100028635	BONNEY LAKE	WA		10/26/2018		3,578		617			617		4,194	4,194			
100114482	COLUMBUS	OH		06/29/2023		362		204			204		566	566			
100061578	SPARTA	WI		07/01/2021		585		(24)			(24)		560	560			
100076199	MONONGAHELA	PA		01/07/2022		349		(16)			(16)		333	333			
100113666	RIVERDALE	GA		06/29/2023		477		418			418		894	894			
100146393	NOBLESVILLE	IN		03/19/2024		305		(34)			(34)		271	271			
100118057	MARION	IN		07/20/2023		213		115			115		328	328			
100050148	MINNEAPOLIS	MN		11/20/2020		1,480		(209)			(209)		1,271	1,271			
100047361	ARLINGTON	WA		11/20/2020		220		(86)			(86)		134	134			
100155565	ATLANTA	GA		06/18/2024		358		(32)			(32)		326	326			
100031689	BAKERSFIELD	CA		03/29/2019		157		229			229		386	386			
100184470	WEST VALLEY CITY	UT		12/17/2024		391		(25)			(25)		367	367			
100184935	SAUGERTIES	NY		12/17/2024		337		(23)			(23)		314	314			
100067605	DIBOLL	TX		09/23/2021		517		(64)			(64)		454	454			
100076207	MEXICO	ME		01/07/2022		339		(27)			(27)		312	312			
100028035	CRESTVIEW	FL		10/26/2018		178		97			97		275	275			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047236	COLUMBIA	SC		11/20/2020		636		(169)			(169)		467	467			
100068741	RANGER	GA		09/01/2021		422		(74)			(74)		348	348			
100114380	MONCKS CORNER	SC		06/29/2023		112		12			12		125	125			
100184785	EXCELSIOR SPRINGS	MO		12/17/2024		307		(46)			(46)		260	260			
100017409	DALLAS	TX		04/26/2018		342		68			68		410	410			
100054475	N BROOKFIELD	NY		03/23/2021		572		(128)			(128)		444	444			
100155650	CASSELBERRY	FL		06/18/2024		276		(48)			(48)		228	228			
100043070	BROOKLYN PARK	MN		05/28/2020		1,735		(37)			(37)		1,698	1,698			
100057526	SAINT ANN	MO		06/30/2021		316		(9)			(9)		307	307			
100112361	REDFORD	MI		06/29/2023		721		46			46		768	768			
100046066	AUGUSTA	GA		11/25/2020		172		111			111		283	283			
100077365	CLIMAX	GA		01/03/2022		543		(7)			(7)		536	536			
100110983	HIALEAH	FL		06/29/2023		260		303			303		563	563			
100017744	PINELLAS PARK	FL		04/26/2018		88		188			188		276	276			
100155417	FOREST LAKE	MN		06/18/2024		378		(30)			(30)		348	348			
100044448	CARSON	WA		11/19/2020		853		(58)			(58)		795	795			
100032040	DEERFIELD BEACH	FL		03/29/2019		235		65			65		301	301			
100012879	SUNRISE	FL		05/25/2017		169		60			60		228	228			
100047242	AMERICAN FALLS	ID		11/20/2020		1,698		(248)			(248)		1,450	1,450			
100111866	SAINT LOUIS	MO		06/29/2023		106		221			221		327	327			
100113289	TEMPE	AZ		06/29/2023		633		14			14		646	646			
100146397	MONTGOMERY	AL		03/19/2024		633		(72)			(72)		561	561			
100070864	OZARK	AL		10/01/2021		474		(5)			(5)		469	469			
100012668	WINTER GARDEN	FL		05/25/2017		300		130			130		431	431			
100053928	ALLENTOWN	PA		03/23/2021		1,046		(455)			(455)		592	592			
100111923	CONCORD	NC		06/29/2023		100		140			140		240	240			
100055707	DETROIT	MI		03/23/2021		184		(75)			(75)		108	108			
100076177	PIQUA	OH		01/07/2022		546		(19)			(19)		527	527			
100146482	NEW LONDON	CT		03/19/2024		456		(57)			(57)		399	399			
100043758	DALLAS	TX		08/13/2020		1,026		(107)			(107)		919	919			
100155490	GEORGETOWN	IN		06/18/2024		313		(55)			(55)		258	258			
100017305	WEST LINN	OR		04/26/2018		4,367		(27)			(27)		4,340	4,340			
100028018	REX	GA		10/26/2018		148		115			115		263	263			
100043995	COLUMBUS	OH		08/19/2020		445		17			17		462	462			
100046072	SHARPSVILLE	IN		11/25/2020		193		37			37		230	230			
100114285	MONTGOMERY	AL		06/29/2023		201		139			139		341	341			
100155480	PORTSMOUTH	VA		06/18/2024		245		(50)			(50)		196	196			
100146383	TREMONTON	UT		03/19/2024		281		(48)			(48)		233	233			
100112436	EDGEWOOD	MD		06/29/2023		154		163			163		317	317			
100111959	CHANDLER	AZ		06/29/2023		106		125			125		231	231			
100043361	NEW ORLEANS	LA		08/13/2020		775		(139)			(139)		636	636			
100030997	LAUDERDALE LAKES	FL		03/29/2019		1,417		114			114		1,531	1,531			
100010848	CARTHAGE	MO		01/27/2017		931		(158)			(158)		773	773			
100025903	EASTON	PA		09/20/2018		19		365			365		384	384			
100030528	COLUMBIA	SC		12/20/2018		565		36			36		601	601			
100146028	SPOKANE VALLEY	WA		03/19/2024		290		(48)			(48)		242	242			
100062049	RICHLAND	MO		07/01/2021		604		(22)			(22)		582	582			
100184756	BAKERSFIELD	CA		12/17/2024		292		(38)			(38)		254	254			
100061332	DOVER	OH		06/01/2021		314		4			4		319	319			
100178161	FRAMINGHAM	MA		11/19/2024		251		(40)			(40)		211	211			
100066585	MAPLE HEIGHTS	OH		08/02/2021		99		(1)			(1)		98	98			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077560	MEMPHIS	TN		01/03/2022		374		(17)			(17)		357	357			
100111351	CHICAGO	IL		06/29/2023		231		188			188		420	420			
100047351	INDIANAPOLIS	IN		11/20/2020		192		(94)			(94)		98	98			
100060581	LUBBOCK	TX		06/01/2021		494		5			5		499	499			
100066500	GRIMES	IA		08/02/2021		1,964		(3)			(3)		1,962	1,962			
100046523	LIMA	OH		11/25/2020		646		66			66		712	712			
100046026	CHICAGO HEIGHTS	IL		11/25/2020		202		74			74		276	276			
100177814	LA PLATA	MD		11/19/2024		267		(46)			(46)		221	221			
100054700	DAYTON	OH		03/23/2021		817		(202)			(202)		614	614			
100146374	FITCHBURG	MA		03/19/2024		267		(46)			(46)		221	221			
100047083	SALISBURY	NC		11/20/2020		354		(66)			(66)		289	289			
100053526	NEWVILLE	PA		03/23/2021		1,577		(88)			(88)		1,489	1,489			
100184778	ORTING	WA		12/17/2024		338		(32)			(32)		306	306			
100061568	LAWTON	OK		07/01/2021		490		(33)			(33)		457	457			
100054794	COMPTON	CA		03/23/2021		383		(77)			(77)		306	306			
100155363	BEAVERTON	OR		06/18/2024		87		(22)			(22)		66	66			
100054634	GRAND PRAIRIE	TX		03/23/2021		1,119		(223)			(223)		896	896			
100113259	ELKTON	MD		06/29/2023		(3)		249			249		246	246			
100025676	DETROIT	MI		09/20/2018		90		204			204		294	294			
100042934	SACRAMENTO	CA		05/28/2020		362		(24)			(24)		338	338			
100112106	CALDWELL	ID		06/29/2023		1,010		46			46		1,056	1,056			
100126779	ATHOL	MA		08/30/2023		40		145			145		185	185			
100046264	CHICAGO	IL		11/25/2020		813		(179)			(179)		634	634			
100110999	ALVIN	TX		06/29/2023		1,144		94			94		1,238	1,238			
100054583	ROCKFORD	MI		03/23/2021		262		(77)			(77)		185	185			
100054443	GREENVILLE	PA		03/23/2021		607		(71)			(71)		536	536			
100055176	OKLAHOMA CITY	OK		03/23/2021		1,062		(183)			(183)		879	879			
100000402	BIRMINGHAM	AL		09/27/2016		135							135	135			
100014494	RIO RANCHO	NM		09/27/2017		1,073		66			66		1,139	1,139			
100117352	FRESNO	CA		07/20/2023		7,509		978			978		8,487	8,487			
100177988	HIWASSE	AR		11/19/2024		646		(45)			(45)		601	601			
100060782	MERRILLVILLE	IN		06/01/2021		479		5			5		484	484			
100114298	BOLINGBROOK	IL		06/29/2023		97		272			272		369	369			
100155403	FREDERICK	MD		06/18/2024		267		(52)			(52)		214	214			
100113217	PRINCETON	IL		06/29/2023		107		32			32		138	138			
100046837	PULASKI	NY		11/20/2020		1,947		(393)			(393)		1,554	1,554			
100043377	NORFOLK	VA		08/13/2020		1,400		34			34		1,434	1,434			
100047493	GRIFFIN	GA		11/20/2020		746		(19)			(19)		727	727			
100011992	KANSAS CITY	MO		03/08/2017		1,056		177			177		1,232	1,232			
100146287	OKLAHOMA CITY	OK		03/19/2024		251		(43)			(43)		207	207			
100053821	FLORENCE	AL		03/23/2021		273		(44)			(44)		229	229			
100113458	LITHONIA	GA		06/29/2023		105		111			111		217	217			
100060623	MOUNT HOLLY	NC		06/01/2021		565		5			5		569	569			
100042951	FRONT ROYAL	VA		05/28/2020		2,241		71			71		2,311	2,311			
100012139	DURHAM	NC		03/08/2017		384		46			46		430	430			
100012425	NORTH LAS VEGAS	NV		04/28/2017		498		69			69		568	568			
100047337	CLEARWATER	FL		11/20/2020		4,221		(156)			(156)		4,065	4,065			
100012713	HOLIDAY	FL		05/25/2017		192		58			58		249	249			
100012854	ORLANDO	FL		05/25/2017		649		143			143		791	791			
100178168	NORTH HAVEN	CT		11/19/2024		353		(47)			(47)		305	305			
100042954	AUSTIN	TX		05/28/2020		2,137		63			63		2,200	2,200			

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100077208	NORTH HIGHLANDS	CA		01/03/2022		606		(11)			(11)		595	595			
100060595	SAN ANTONIO	TX		06/01/2021		158		3			3		161	161			
100012048	BEAUMONT	TX		03/08/2017		199		106			106		304	304			
100012633	HIALEAH	FL		05/25/2017		(237)		477			477		240	240			
100128111	MADISON	TN		09/08/2023		229		39			39		268	268			
100114003	WEST PALM BEACH	FL		06/29/2023		1,596		220			220		1,816	1,816			
100155695	RANDALLSTOWN	MD		06/18/2024		249		(42)			(42)		207	207			
100014335	COLUMBIA	SC		09/27/2017		233		176			176		409	409			
100155639	SAINT LEONARD	MD		06/18/2024		371		(37)			(37)		334	334			
100014771	MIAMI GARDENS	FL		10/30/2017		275		250			250		525	525			
100184722	SPANAWAY	WA		12/17/2024		319		(36)			(36)		283	283			
100030381	HUMBLE	TX		12/20/2018		716		27			27		743	743			
100062121	BATON ROUGE	LA		07/01/2021		580		(12)			(12)		568	568			
100112011	GRAND JUNCTION	CO		06/29/2023		759		61			61		820	820			
100012420	ROMULUS	MI		04/28/2017		696		38			38		734	734			
100134871	BEAUMONT	TX		10/30/2023		85		(24)			(24)		61	61			
100055677	SAYLORSBURG	PA		03/23/2021		1,063		(182)			(182)		882	882			
100045830	ROLLING MEADOWS	IL		11/25/2020		465		188			188		653	653			
100027993	HAMMONTON	NJ		10/26/2018		1,606		163			163		1,768	1,768			
100113099	DALLAS	GA		06/29/2023		228		585			585		813	813			
100017124	EFFINGHAM	SC		04/26/2018		217		(28)			(28)		190	190			
100055484	KANSAS CITY	MO		03/23/2021		200		(67)			(67)		133	133			
100047135	COCONUT CREEK	FL		11/20/2020		269		(119)			(119)		149	149			
100055653	ELORA	TN		03/23/2021		344		(77)			(77)		267	267			
100114471	LAKELAND	FL		06/29/2023		337		66			66		403	403			
100114188	LAWTON	OK		06/29/2023		1,051		148			148		1,199	1,199			
100043564	MIAMI	FL		08/13/2020		2,172		(200)			(200)		1,972	1,972			
100087172	MELBOURNE	FL		10/25/2022		567		109			109		677	677			
100054731	WEIR	KS		03/23/2021		440		(38)			(38)		402	402			
100155835	FREDERICKSBURG	VA		06/18/2024		2,243		(225)			(225)		2,018	2,018			
100076021	KOKOMO	IN		01/07/2022		305		(26)			(26)		279	279			
100044927	FINDLAY	OH		11/19/2020		332		35			35		367	367			
100066586	PESHTIGO	WI		08/02/2021		421		(6)			(6)		414	414			
100043650	HUNTSVILLE	TX		08/13/2020		967		(106)			(106)		861	861			
100029853	SPRINGFIELD	MA		12/20/2018		304		32			32		336	336			
100184667	COLORADO SPRINGS	CO		12/17/2024		284		(36)			(36)		248	248			
100118690	PLANTATION	FL		07/25/2023		42,016		(453)			(453)		41,563	41,563			
100077326	KANSAS CITY	MO		01/03/2022		616		(14)			(14)		602	602			
100055241	SEBRING	FL		03/23/2021		242		(57)			(57)		185	185			
100053537	ALBANY	GA		03/23/2021		918		(247)			(247)		671	671			
100114136	DES MOINES	IA		06/29/2023		162		225			225		387	387			
100057879	BROWNSVILLE	TX		06/30/2021		323		(42)			(42)		282	282			
100111452	LOWELL	MI		06/29/2023		286		348			348		633	633			
100113772	ARDSLEY	NY		06/29/2023		1,671		139			139		1,810	1,810			
100184904	ROCHESTER HILLS	MI		12/17/2024		277		(44)			(44)		233	233			
100114155	FORT LAUDERDALE	FL		06/29/2023		780		10			10		791	791			
100053700	ARLINGTON	TX		03/23/2021		1,202		(151)			(151)		1,052	1,052			
100184838	ACWORTH	GA		12/17/2024		304		(36)			(36)		268	268			
100029955	ALBUQUERQUE	NM		12/20/2018		551		110			110		661	661			
100043185	ALBUQUERQUE	NM		05/28/2020		1,306		(53)			(53)		1,253	1,253			
100131760	LEXINGTON	KY		10/06/2023		2,268		96			96		2,364	2,364			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126887	LENOIR	NC		08/30/2023		578		25			25		603	603			
100113303	OMAHA	NE		06/29/2023		178		(43)			(43)		135	135			
100012521	LOUISVILLE	KY		04/28/2017		234		164			164		398	398			
100047533	NILES	OH		11/20/2020		441		(57)			(57)		384	384			
100017398	BALTIMORE	MD		04/26/2018		77		226			226		304	304			
100054004	WEST POINT	GA		03/23/2021		426		(290)			(290)		136	136			
100184519	WASILLA	AK		12/17/2024		374		(37)			(37)		337	337			
100055759	TAYLOR	PA		03/23/2021		407		(115)			(115)		292	292			
100126895	EAST SAINT LOUIS	IL		08/30/2023		437		289			289		726	726			
100184695	VERNON ROCKVILLE	CT		12/17/2024		317		(52)			(52)		265	265			
100076917	ALUM BRIDGE	WV		01/03/2022		376		(13)			(13)		363	363			
100046757	INDIANAPOLIS	IN		11/20/2020		292		(145)			(145)		147	147			
100184590	LANCASTER	CA		12/17/2024		325		(36)			(36)		289	289			
100030009	CHARLOTTE	NC		12/20/2018		912		70			70		982	982			
100025177	PALMYRA	VA		09/20/2018		317		519			519		836	836			
100155663	ADDISON	IL		06/18/2024		58,620		(4,305)			(4,305)		54,315	54,315			
100113115	ST PAUL	MN		06/29/2023		2,193		241			241		2,434	2,434			
100118051	MAPLE HEIGHTS	OH		07/20/2023		218		171			171		390	390			
100062119	SAVANNA	IL		07/01/2021		469		(3)			(3)		466	466			
100054470	WHITESBURG	TN		03/23/2021		2,534		(372)			(372)		2,162	2,162			
100045544	LANSING	MI		11/25/2020		340		47			47		388	388			
100155544	HILLSBOROUGH TOWNSHIP	NJ		06/18/2024		236		(52)			(52)		183	183			
100155738	JEFFERSON	GA		06/18/2024		312		(59)			(59)		253	253			
100110927	DILLWYN	VA		06/29/2023		212		(37)			(37)		175	175			
100017386	WEST HARTFORD	CT		04/26/2018		815		4			4		819	819			
100065612	BETHLEHEM	PA		07/28/2021		297		(32)			(32)		266	266			
100112685	HAMPTON	VA		06/29/2023		652		21			21		673	673			
100031693	OCALA	FL		03/29/2019		1,549		227			227		1,776	1,776			
100113196	MIAMI	FL		06/29/2023		1,647		112			112		1,758	1,758			
100113019	RIPLEY	TN		06/29/2023		716		(98)			(98)		618	618			
100061268	CAMILLA	GA		06/01/2021		399		4			4		403	403			
100112222	LEXINGTON	GA		06/29/2023		170		164			164		334	334			
100068510	HOT SPRINGS	AR		08/25/2021		323		(41)			(41)		282	282			
100082631	SHALLOTTE	NC		04/14/2022		3,095		(89)			(89)		3,005	3,005			
100146252	FORT WASHINGTON	MD		03/19/2024		1,705		(147)			(147)		1,558	1,558			
100130241	ROME	GA		09/28/2023		923		(171)			(171)		752	752			
100055081	BESSEMER	AL		03/23/2021		855		(266)			(266)		590	590			
100126572	EAST POINT	GA		08/30/2023		720		102			102		821	821			
100047278	PLANO	TX		11/20/2020		1,244		(127)			(127)		1,118	1,118			
100011587	MEMPHIS	TN		03/08/2017		375		129			129		504	504			
100075056	SELMA	NC		12/01/2021		224		(12)			(12)		213	213			
100113161	HOLIDAY	FL		06/29/2023		622		357			357		979	979			
100155692	BRUNSWICK	GA		06/18/2024		236		(51)			(51)		185	185			
100055610	UPPER DARBY	PA		03/23/2021		208							207	207			
100045994	ROCKY MOUNT	VA		11/25/2020		155		(24)			(24)		131	131			
100113502	ASHEVILLE	NC		06/29/2023		292		24			24		316	316			
100076951	WYANDOTTE	MI		01/03/2022		355		(9)			(9)		346	346			
100155624	PRAIRIE GROVE	AR		06/18/2024		254		(53)			(53)		201	201			
100043523	TORRANCE	CA		08/13/2020		3,599		(143)			(143)		3,456	3,456			
100043360	SICKLERVILLE	NJ		08/13/2020		1,601		(238)			(238)		1,363	1,363			
100112686	HAMPTON	VA		06/29/2023		618		(86)			(86)		532	532			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146524	LEWISTON	ID		03/19/2024		301		(48)			(48)		254	254			
100031122	HAMPTON TWP	NJ		03/29/2019		1,731		222			222		1,953	1,953			
100053898	MADRID	IA		03/23/2021		2,069		(181)			(181)		1,889	1,889			
100114055	CINCINNATI	OH		06/29/2023		1,184		335			335		1,519	1,519			
100112505	TAMPA	FL		06/29/2023		531		351			351		882	882			
100155680	HOPEWELL	VA		06/18/2024		253		(51)			(51)		202	202			
100029964	GRAND PRAIRIE	TX		12/20/2018		846		(40)			(40)		806	806			
100055643	LESLIE	GA		03/23/2021		138		(94)			(94)		44	44			
100047197	DISPUTANTA	VA		11/20/2020		441		(132)			(132)		309	309			
100114292	ROMEOVILLE	IL		06/29/2023		99		269			269		368	368			
100113853	MISHAWAKA	IN		06/29/2023		107		221			221		329	329			
100184849	WOODBRIDGE	VA		12/17/2024		287		(27)			(27)		260	260			
100026827	LAMONT	CA		09/26/2018		1,510		104			104		1,614	1,614			
100054068	VANDERGRIFT	PA		03/23/2021		281		(232)			(232)		48	48			
100155713	CHARLOTTESVILLE	VA		06/18/2024		82		(19)			(19)		63	63			
100011832	ALTAMONTE SPRINGS	FL		03/08/2017		160		101			101		261	261			
100066353	COUNCIL BLUFFS	IA		08/02/2021		339		(11)			(11)		328	328			
100044356	GATES	NC		11/19/2020		1,277		(126)			(126)		1,151	1,151			
100146121	BROCKTON	MA		03/19/2024		262		(45)			(45)		217	217			
100112129	FAYETTEVILLE	NC		06/29/2023		81		33			33		114	114			
100077250	PORTSMOUTH	VA		01/03/2022		947		(15)			(15)		932	932			
100055539	BIRMINGHAM	AL		03/23/2021		298		(39)			(39)		259	259			
100146344	MENIFEE	CA		03/19/2024		290		(48)			(48)		242	242			
100067255	NORTH VERNON	IN		08/02/2021		413		19			19		432	432			
100127256	BELMONT	NC		08/30/2023		278		(14)			(14)		264	264			
100146360	BARSTOW	CA		03/19/2024		270		(46)			(46)		224	224			
100076132	PHILADELPHIA	PA		01/07/2022		331		(13)			(13)		318	318			
100178050	BROWNSTOWN	MI		11/19/2024		295		(52)			(52)		243	243			
100046369	MAHNOMEN	MN		11/25/2020		248		(3)			(3)		245	245			
100030548	HOUSTON	TX		12/20/2018		1,078		7			7		1,085	1,085			
100055433	PHILADELPHIA	PA		03/23/2021		457		25			25		482	482			
100076182	BEAUMONT	TX		01/07/2022		326		(25)			(25)		301	301			
100114040	CANTON	GA		06/29/2023		1,264		129			129		1,394	1,394			
100177788	COLUMBIA	SC		11/19/2024		301		(52)			(52)		249	249			
100177870	THREE RIVERS	MI		11/19/2024		245		(44)			(44)		201	201			
100014727	SAN DIEGO	CA		09/27/2017		244		53			53		297	297			
100111408	REDFORD	MI		06/29/2023		72		361			361		433	433			
100113926	HOUMA	LA		06/29/2023		176		40			40		216	216			
100113803	NAMPA	ID		06/29/2023		185		278			278		462	462			
100011095	BAKERSFIELD	CA		12/23/2016		884		137			137		1,022	1,022			
100071697	JOPLIN	MO		10/14/2021		290		(27)			(27)		262	262			
100112601	THE WOODLANDS	TX		06/29/2023		1,061		2			2		1,062	1,062			
100113697	PETERSBURG	VA		06/29/2023		913		(171)			(171)		742	742			
100114275	FREMONT	IN		06/29/2023		903		124			124		1,028	1,028			
100043904	MARION STATION	MD		08/19/2020		1,355		(165)			(165)		1,190	1,190			
100054268	WELCH	WV		03/23/2021		(116)		162			162		46	46			
100110878	SHELBY	AL		06/29/2023		218		108			108		326	326			
100065605	COLUMBIA	MO		07/28/2021		776		(51)			(51)		725	725			
100178032	WAYNESBORO	VA		11/19/2024		263		(45)			(45)		218	218			
100065474	COLUMBIA	MO		07/28/2021		776		(51)			(51)		725	725			
100030484	RAYTOWN	MO		12/20/2018		986		71			71		1,058	1,058			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029940	PERALTA	NM		12/20/2018		374		188			188		561	561			
100043370	OKLAHOMA CITY	OK		08/13/2020		1,004		(170)			(170)		833	833			
100127085	GREENCASTLE	IN		08/30/2023		787		(75)			(75)		711	711			
100043971	DES PLAINES	IL		08/19/2020		1,378		(140)			(140)		1,238	1,238			
100054553	FLINT	MI		03/23/2021		251		(208)			(208)		43	43			
100114238	NORTH HUNTINGTON	PA		06/29/2023		1,040		60			60		1,100	1,100			
100065974	GREEN BAY	WI		08/02/2021		448		(16)			(16)		432	432			
100050378	WHITESBURG	GA		11/20/2020		1,082		(94)			(94)		988	988			
100031527	PHOENIX	AZ		03/29/2019		299		245			245		545	545			
100118049	BALTIMORE	MD		07/20/2023		190		135			135		325	325			
100184874	ARDMORE	OK		12/17/2024		290		(20)			(20)		270	270			
100060924	OWENSBORO	KY		06/01/2021		437		5			5		441	441			
100113400	CHICAGO	IL		06/29/2023		5		570			570		575	575			
100113136	HAMILTON	OH		06/29/2023		728		230			230		958	958			
100155608	NEW BRAUNFELS	TX		06/18/2024		605		(46)			(46)		559	559			
100050258	CINCINNATI	OH		11/20/2020		1,020		(115)			(115)		904	904			
100146008	JACKSONVILLE	FL		03/19/2024		101		(20)			(20)		81	81			
100064727	BALTIMORE	MD		07/14/2021		394		(44)			(44)		351	351			
100184542	XENIA	OH		12/17/2024		310		(47)			(47)		263	263			
100155006	CLEVELAND	OH		07/19/2024		133		(18)			(18)		115	115			
100030496	REX	GA		12/20/2018		1,101		127			127		1,228	1,228			
100047518	ELGIN	IL		11/20/2020		1,409		(240)			(240)		1,168	1,168			
100112142	LA MARQUE	TX		06/29/2023		(31)		351			351		319	319			
100184933	CONYERS	GA		12/17/2024		296		(30)			(30)		265	265			
100112834	CHICAGO	IL		06/29/2023		116		54			54		170	170			
100126805	BLUE ISLAND	IL		08/30/2023		293		217			217		510	510			
100047277	SANTA ROSA	CA		11/20/2020		1,544		(124)			(124)		1,419	1,419			
100000490	FULTON	MO		09/27/2016		783		(13)			(13)		770	770			
100078965	AKRON	OH		02/24/2022		825		17			17		842	842			
100014586	CARMICHAEL	CA		09/27/2017		264		55			55		319	319			
100046746	FLORHAM PARK	NJ		11/20/2020		692		(102)			(102)		590	590			
100178152	CHICAGO	IL		11/19/2024		904		(76)			(76)		828	828			
100177875	ELKRIDGE	MD		11/19/2024		170		(35)			(35)		135	135			
100050188	PROVO	UT		11/20/2020		1,216		(145)			(145)		1,071	1,071			
100032091	GLENDALE HEIGHTS	IL		03/29/2019		1,454		269			269		1,723	1,723			
100155548	ROANOKE	VA		06/18/2024		76		(19)			(19)		57	57			
100146142	ANDOVER	MN		03/19/2024		1,768		(151)			(151)		1,617	1,617			
100047697	SUMMERTOWN	TN		11/20/2020		676		(75)			(75)		601	601			
100112633	MIDLAND	TX		06/29/2023		963		66			66		1,028	1,028			
100146509	COVINGTON	GA		03/19/2024		475		(72)			(72)		402	402			
100054523	WEST LAFAYETTE	OH		03/23/2021		224		(33)			(33)		191	191			
100074584	DAYTON	OH		12/01/2021		346		(49)			(49)		297	297			
100184854	RIO GRANDE	NJ		12/17/2024		636		(65)			(65)		570	570			
100053760	TURTLE LAKE	WI		03/23/2021		278		(24)			(24)		254	254			
100177850	YPSILANTI	MI		11/19/2024		384		(63)			(63)		321	321			
100032169	PHOENIX	AZ		03/29/2019		528		26			26		553	553			
100061228	SAINT LOUIS	MO		06/01/2021		762		4			4		766	766			
100054726	CROSWELL	MI		03/23/2021		220		(70)			(70)		150	150			
100055789	TARKIO	MO		03/23/2021		182		(14)			(14)		168	168			
100075175	PROPHETSTOWN	IL		12/01/2021		152		(10)			(10)		142	142			
100053503	CEDAR HILL	MO		03/23/2021		1,558		(165)			(165)		1,393	1,393			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049582	MINERVA	OH		11/20/2020		940		(87)			(87)		854	854			
100177996	WEST VALLEY CITY	UT		11/19/2024		778		(68)			(68)		710	710			
100155810	VERO BEACH	FL		06/18/2024		265		(58)			(58)		207	207			
100063831	PARSONS	KS		07/01/2021		490		(5)			(5)		485	485			
100111434	YPSILANTI	MI		06/29/2023		86		104			104		190	190			
100054274	BATON ROUGE	LA		03/23/2021		208		(47)			(47)		161	161			
100047394	GREENSBORO	NC		11/20/2020		1,459		(129)			(129)		1,330	1,330			
100010921	ESCANABA	MI		12/23/2016		689		2			2		691	691			
100146032	ALLENTON	WI		03/19/2024		249		(43)			(43)		206	206			
100025242	PHOENIX	AZ		09/20/2018		536		310			310		846	846			
100127278	LAKEWOOD	WA		08/30/2023		77		32			32		109	109			
100145960	BATESVILLE	AR		03/19/2024		240		(42)			(42)		198	198			
100031494	MODESTO	CA		03/29/2019		1,636		76			76		1,712	1,712			
100062787	GRAND RIDGE	IL		07/01/2021		762		(27)			(27)		735	735			
100145890	HANOVER	IN		03/19/2024		248		(43)			(43)		206	206			
100060700	WICHITA	KS		06/01/2021		318		4			4		322	322			
100054073	HOUSTON	TX		03/23/2021		(206)		310			310		104	104			
100145898	BEAUFORT	SC		03/19/2024		259		(44)			(44)		215	215			
100146166	HILLSBORO	OR		03/19/2024		259		(44)			(44)		215	215			
100078912	AUGUSTA	GA		02/24/2022		303		3			3		306	306			
100155522	MILTON	FL		06/18/2024		266		(42)			(42)		224	224			
100077535	AMERICUS	GA		01/03/2022		808		(34)			(34)		774	774			
100146019	STANSBURY PARK	UT		03/19/2024		266		(45)			(45)		221	221			
100071222	DARBY	PA		10/01/2021		367		4			4		371	371			
100155824	ATASCADERO	CA		06/18/2024		291		(57)			(57)		234	234			
100145988	SUMMERVILLE	SC		03/19/2024		276		(46)			(46)		230	230			
100043116	STREETSBORO	OH		05/28/2020		2,381		100			100		2,480	2,480			
100146181	WINTER PARK	FL		03/19/2024		280		(46)			(46)		234	234			
100025230	DEARBORN HEIGHTS	MI		09/20/2018		139		197			197		336	336			
100067500	ROCKPORT	TX		09/23/2021		313		(48)			(48)		265	265			
100031672	TAMPA	FL		03/29/2019		882		39			39		921	921			
100146557	UNION	OR		03/19/2024		291		(46)			(46)		245	245			
100112649	WARNER ROBINS	GA		06/29/2023		1,654		166			166		1,820	1,820			
100043913	BIRMINGHAM	AL		08/19/2020		443		6			6		448	448			
100025458	BOYNTON BEACH	FL		09/20/2018		1,634		1,002			1,002		2,635	2,635			
100155599	MIDDLETOWN	DE		06/18/2024		1,025		(174)			(174)		851	851			
100155453	SAINT ANTHONY	ID		06/18/2024		4,084		(393)			(393)		3,691	3,691			
100078897	MONTGOMERY	AL		02/24/2022		303		(8)			(8)		294	294			
100146340	FOLCROFT	PA		03/19/2024		308		(48)			(48)		260	260			
100174958	JEANNETTE	PA		10/31/2024		144		(19)			(19)		125	125			
100047395	SNELLVILLE	GA		11/20/2020		2,440		(207)			(207)		2,233	2,233			
100112819	TAHLEQUAH	OK		06/29/2023		234		16			16		250	250			
100043737	COCOA	FL		08/13/2020		634		(74)			(74)		560	560			
100045732	PLEASANTVILLE	NY		11/25/2020		2,622		97			97		2,719	2,719			
100112001	FORT WORTH	TX		06/29/2023		791		104			104		895	895			
100178099	MOBILE	AL		11/19/2024		318		(39)			(39)		279	279			
100044815	CHICAGO	IL		11/19/2020		1,561		(128)			(128)		1,433	1,433			
100044583	FOREST GROVE	OR		11/19/2020		907		(35)			(35)		872	872			
100114257	SLAUGHTER	LA		06/29/2023		884		16			16		900	900			
100132260	MELISSA	TX		10/13/2023		32,952		39			39		32,991	32,991			
100112309	LOCKPORT	NY		06/29/2023		99		44			44		142	142			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049479	WANATAH	IN		11/20/2020		1,059		(227)			(227)		832	832			
100155623	MYRTLE BEACH	SC		06/18/2024		1,119		(179)			(179)		940	940			
100155541	CENTREVILLE	MD		06/18/2024		290		(53)			(53)		237	237			
100032011	TAMPA	FL		03/29/2019		557		28			28		585	585			
100012289	WINSTON-SALEM	NC		04/28/2017		765		122			122		887	887			
100054352	ENDICOTT	NY		03/23/2021		169		(24)			(24)		145	145			
100055543	ROCKY MOUNT	MO		03/23/2021		698		(129)			(129)		569	569			
100113149	PINECREST	FL		06/29/2023		2,711		84			84		2,795	2,795			
100177858	LEXINGTON	SC		11/19/2024		425		(44)			(44)		381	381			
100046950	ROCHESTER	NY		11/20/2020		400		(243)			(243)		158	158			
100011993	WASHINGTON	DC		03/08/2017		419		671			671		1,091	1,091			
100111064	WILDWOOD	NJ		06/29/2023		70		254			254		324	324			
100047115	EATON RAPIDS	MI		11/20/2020		1,787		(269)			(269)		1,518	1,518			
100061248	VILLARD	MN		06/01/2021		496		4			4		500	500			
100112491	ROMEOVILLE	IL		06/29/2023		76		247			247		323	323			
100126758	BELLEVILLE	MI		08/30/2023		1,205		309			309		1,513	1,513			
100014865	AVON PARK	FL		11/21/2017		74		540			540		614	614			
100030545	HOUSTON	TX		12/20/2018		833		(57)			(57)		776	776			
100074544	BALTIMORE	MD		12/01/2021		362		(11)			(11)		351	351			
100013177	SAINT PETERSBURG	FL		05/25/2017		1,284		312			312		1,595	1,595			
100155687	CIBOLO	TX		06/18/2024		410		(24)			(24)		387	387			
100064375	CHICKASAW	AL		07/01/2021		721		2			2		723	723			
100126737	DALLAS	GA		08/30/2023		307		81			81		388	388			
100047284	PORTAGE	IN		11/20/2020		1,232		(116)			(116)		1,116	1,116			
100155536	LAKEVILLE	MA		06/18/2024		47		(13)			(13)		34	34			
100155790	CAPE CORAL	FL		06/18/2024		227		(45)			(45)		182	182			
100126675	ST CHARLES	IL		08/30/2023		1,472		358			358		1,830	1,830			
100030576	HOUSTON	TX		12/20/2018		1,078		40			40		1,118	1,118			
100177725	CHICAGO	IL		11/19/2024		290		(34)			(34)		256	256			
100025077	JONESBORO	GA		09/20/2018		266		81			81		347	347			
100024514	ELGIN	IL		09/20/2018		5,447		2,174			2,174		7,621	7,621			
100184532	APPLE VALLEY	CA		12/17/2024		292		(31)			(31)		260	260			
100145894	LORAIN	OH		03/19/2024		365		(52)			(52)		313	313			
100111170	UNIVERSITY PARK	IL		06/29/2023		17		525			525		543	543			
100178045	WASHINGTON	MI		11/19/2024		439		(41)			(41)		398	398			
100050212	BROKEN ARROW	OK		11/20/2020		455		(42)			(42)		413	413			
100066421	SYLACAUGA	AL		08/02/2021		424		(9)			(9)		415	415			
100178146	MOUNT LAUREL	NJ		11/19/2024		258		(29)			(29)		228	228			
100184831	KENNER	LA		12/17/2024		398		(35)			(35)		362	362			
100177792	PORTERVILLE	CA		11/19/2024		564		(46)			(46)		518	518			
100155833	WINTER GARDEN	FL		06/18/2024		329		(62)			(62)		267	267			
100155767	CALIFORNIA	MD		06/18/2024		254		(45)			(45)		209	209			
100012029	PHILADELPHIA	PA		03/08/2017		2,373		324			324		2,697	2,697			
100030062	GAINESVILLE	GA		12/20/2018		202		28			28		229	229			
100047569	HAMMOND	IN		11/20/2020		1,345		(195)			(195)		1,150	1,150			
100155399	COATESVILLE	PA		06/18/2024		227		(50)			(50)		177	177			
100100786	FRESNO	CA		04/28/2023		1,608		128			128		1,736	1,736			
100062583	ALBUQUERQUE	NM		07/01/2021		332		(11)			(11)		321	321			
100079133	WARNER ROBINS	GA		02/24/2022		314		(8)			(8)		305	305			
100184694	LAKE HAVASU CITY	AZ		12/17/2024		291		(34)			(34)		257	257			
100146155	PIEDMONT	SC		03/19/2024		61		9			9		70	70			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047544	PALATINE	IL		11/20/2020		825		(87)			(87)		738	738			
100112370	ELK MOUND	WI		06/29/2023		309		29			29		338	338			
100043560	WEST PALM BEACH	FL		08/13/2020		241		(43)			(43)		198	198			
100069315	TULSA	OK		09/01/2021		412		(1)			(1)		411	411			
100046841	REDWOOD CITY	CA		11/20/2020		424		(194)			(194)		230	230			
100076183	MONACA	PA		01/07/2022		304		(21)			(21)		283	283			
100046810	HILLIARD	OH		11/20/2020		410		(98)			(98)		312	312			
100178135	BLUFFTON	SC		11/19/2024		474		(44)			(44)		430	430			
100011268	ANTHONY	NM		12/23/2016		842		(10)			(10)		832	832			
100155630	BAKERSFIELD	CA		06/18/2024		253		(37)			(37)		216	216			
100127147	ST. LOUIS	MO		08/30/2023		197		64			64		261	261			
100043048	DALLAS	TX		05/28/2020		238		7			7		245	245			
100145954	COTTONWOOD	AZ		03/19/2024		322		(50)			(50)		271	271			
100028156	NEW PORT RICHEY	FL		10/26/2018		300		136			136		436	436			
100126537	CARBONDALE	PA		08/30/2023		706		183			183		889	889			
100155194	YORK	PA		07/19/2024		153		(11)			(11)		142	142			
100011338	FRANKFORT	OH		12/23/2016		1,980		(99)			(99)		1,881	1,881			
100111701	MILWAUKEE	WI		06/29/2023		451		335			335		785	785			
100054008	BUFFALO	NY		03/23/2021		567		(23)			(23)		543	543			
100043667	BROOKHAVEN	PA		08/13/2020		205		(26)			(26)		179	179			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		384		(30)			(30)		354	354			
100126774	DESOTO	TX		08/30/2023		1,551		170			170		1,721	1,721			
100127010	HOUSTON	TX		08/30/2023		199		248			248		447	447			
100113641	COLUMBIA	SC		06/29/2023		1,249		173			173		1,421	1,421			
100146372	DALLAS	PA		03/19/2024		234		(41)			(41)		193	193			
100112331	GONZALES	TX		06/29/2023		109		13			13		121	121			
100126754	UPPER DARBY	PA		08/30/2023		935		(24)			(24)		911	911			
100047335	WACO	TX		11/20/2020		1,515		(290)			(290)		1,225	1,225			
100047221	WESLEY CHAPEL	FL		11/20/2020		1,428		(156)			(156)		1,271	1,271			
100054708	PLEASANTVILLE	NJ		03/23/2021		714		(183)			(183)		531	531			
100044938	LAKE WORTH	FL		11/19/2020		701		209			209		910	910			
100146106	BAKERSFIELD	CA		03/19/2024		258		(44)			(44)		214	214			
100055644	ROCHESTER	NY		03/23/2021		1,101		(288)			(288)		813	813			
100055090	DETROIT	MI		03/23/2021		254		(49)			(49)		205	205			
100053708	KEENE	TX		03/23/2021		847		(383)			(383)		465	465			
100178121	PENDLETON	IN		11/19/2024		255		(35)			(35)		221	221			
100127287	NEWPORT NEWS	VA		08/30/2023		67		305			305		372	372			
100178198	BRUCETON MILLS	WV		11/19/2024		277		(36)			(36)		241	241			
100113133	SILER CITY	NC		06/29/2023		87		51			51		139	139			
100146531	WOODSTOWN	NJ		03/19/2024		2,901		(223)			(223)		2,678	2,678			
100031348	AURORA	IL		03/29/2019		282		120			120		402	402			
100113961	PITTSBURGH	PA		06/29/2023		94		11			11		105	105			
100114024	JACKSONVILLE	FL		06/29/2023		1,832		228			228		2,060	2,060			
100184582	FONTANA	CA		12/17/2024		279		(54)			(54)		225	225			
100029978	KANSAS CITY	MO		12/20/2018		1,149		35			35		1,184	1,184			
100115567	ARLINGTON	TX		07/19/2023		9,187		(200)			(200)		8,987	8,987			
100061289	MAPLE HEIGHTS	OH		06/01/2021		117		2			2		119	119			
100026064	PHARR	TX		09/20/2018		515		177			177		692	692			
100126856	PLEASANTVILLE	NJ		08/30/2023		834		129			129		963	963			
100064191	BOARDMAN	OH		07/01/2021		455		31			31		486	486			
100062906	FOUNTAIN	NC		07/01/2021		446		(10)			(10)		436	436			

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100184702	ELGIN	OR		12/17/2024		1,423		(72)			(72)		1,351	1,351			
100155464	LIVERMORE	CO		06/18/2024		247		(47)			(47)		200	200			
100110876	SAINT LOUIS	MO		06/29/2023		193		119			119		312	312			
100114165	LAKE HAVASU CITY	AZ		06/29/2023		88		292			292		380	380			
100114018	BONNER SPRINGS	KS		06/29/2023		1,376		144			144		1,520	1,520			
100113098	VAN ETTEN	NY		06/29/2023		166		305			305		471	471			
100146201	SPRINGFIELD	MO		03/19/2024		341		(50)			(50)		291	291			
100054931	AKRON	OH		03/23/2021		374		(80)			(80)		294	294			
100030551	HOUSTON	TX		12/20/2018		1,115		3			3		1,118	1,118			
100146196	SOLON	OH		03/19/2024		261		(44)			(44)		217	217			
100184614	RIVERSIDE	CA		12/17/2024		279		(39)			(39)		240	240			
100029907	LITHONIA	GA		12/20/2018		1,469		60			60		1,529	1,529			
100026878	WEST HARTFORD	CT		09/26/2018		57		1,406			1,406		1,462	1,462			
100111159	ERIE	PA		06/29/2023		375		211			211		585	585			
100155645	LA QUINTA	CA		06/18/2024		592		(82)			(82)		510	510			
100111374	ASTORIA	NY		06/29/2023		3,196		1,312			1,312		4,508	4,508			
100048970	DEERFIELD	IL		11/20/2020		9,162		(77)			(77)		9,085	9,085			
100047001	CULVER CITY	CA		11/20/2020		2,132		(270)			(270)		1,862	1,862			
100146487	LUSBY	MD		03/19/2024		261		(45)			(45)		215	215			
100126683	ROYAL PALM BEACH	FL		08/30/2023		302		84			84		386	386			
100044830	LEESBURG	TX		11/19/2020		1,061		(145)			(145)		916	916			
100064696	LADSON	SC		07/14/2021		305		(42)			(42)		263	263			
100154733	LORAIN	OH		07/19/2024		99		(26)			(26)		73	73			
100113711	CATHEDRAL CITY	CA		06/29/2023		1,103		40			40		1,142	1,142			
100111591	ATLANTA	GA		06/29/2023		194		272			272		466	466			
100044981	RIVERDALE	GA		11/19/2020		1,128		(37)			(37)		1,091	1,091			
100061286	COUNCIL BLUFFS	IA		06/01/2021		289		4			4		293	293			
100146178	SURPRISE	AZ		03/19/2024		285		(47)			(47)		238	238			
100145895	RICHMOND	VA		03/19/2024		231		(41)			(41)		191	191			
100012130	SCOTTSBURG	IN		03/08/2017		165		58			58		223	223			
100112019	LEXINGTON	TN		06/29/2023		97		6			6		104	104			
100111381	SHELLMAN	GA		06/29/2023		493		(32)			(32)		461	461			
100047379	DURHAM	NC		11/20/2020		683		(112)			(112)		571	571			
100069774	WYOMING	MI		09/01/2021		575		31			31		606	606			
100043344	LITHONIA	GA		08/13/2020		3,809		(298)			(298)		3,511	3,511			
100014161	SORRENTO	FL		05/25/2017		246		20			20		265	265			
100112128	SHAWNEE	OK		06/29/2023		98		4			4		102	102			
100031132	TUCSON	AZ		03/29/2019		517		251			251		768	768			
100047219	CLINTON TOWNSHIP	MI		11/20/2020		376		(22)			(22)		354	354			
100155825	WALDORF	MD		06/18/2024		235		(41)			(41)		194	194			
100127265	BLAIR	OK		08/30/2023		524		(17)			(17)		507	507			
100184489	DAYTON	VA		12/17/2024		264		(36)			(36)		228	228			
100111101	HOSTETTER	PA		06/29/2023		682		57			57		739	739			
100184855	DOUGLASVILLE	GA		12/17/2024		295		(30)			(30)		265	265			
100110843	GRIFFIN	GA		06/29/2023		624		(53)			(53)		571	571			
100055067	SANDUSKY	OH		03/23/2021		1,193		(290)			(290)		903	903			
100032133	HOLLYWOOD	FL		03/29/2019		849		75			75		924	924			
100063358	BUFFALO	NY		07/01/2021		396		(2)			(2)		394	394			
100032018	MIAMI	FL		03/29/2019		1,599		89			89		1,687	1,687			
100154983	DETROIT	MI		07/19/2024		142		(11)			(11)		131	131			
100053372	NORMAL	IL		03/23/2021		1,022		(3)			(3)		1,019	1,019			

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100063133	ANDOVER	NY		07/01/2021		425		13			13		437	437			
100113939	POCATELLO	ID		06/29/2023		4,645		102			102		4,747	4,747			
100155569	GOTHA	FL		06/18/2024		77		(19)			(19)		58	58			
100155596	SANTA CLARITA	CA		06/18/2024		21,948		(1,742)			(1,742)		20,206	20,206			
100031787	MIAMI	FL		03/29/2019		(23)		802			802		779	779			
100055654	CALHOUN FALLS	SC		03/23/2021		262		(95)			(95)		167	167			
100048629	WINSTON SALEM	NC		11/20/2020		1,202		(22)			(22)		1,181	1,181			
100127123	N CHARLESTON	SC		08/30/2023		407		204			204		611	611			
100011275	FAYETTEVILLE	WV		12/23/2016		201		(12)			(12)		189	189			
100184642	INDIO	CA		12/17/2024		305		(41)			(41)		265	265			
100113448	EL PASO	TX		06/29/2023		91		181			181		272	272			
100154789	SIKESTON	MO		07/19/2024		138		(10)			(10)		128	128			
100127216	HENDERSON	NC		08/30/2023		488		306			306		794	794			
100043566	JACKSONVILLE	FL		08/13/2020		256		52			52		308	308			
100044300	OKLAHOMA CITY	OK		08/19/2020		(86)		229			229		143	143			
100127276	SELMA	AL		08/30/2023		105		20			20		124	124			
100113102	JONESBORO	GA		06/29/2023		(76)		301			301		225	225			
100141217	MEMPHIS	TN		01/30/2024		109		(21)			(21)		88	88			
100177721	TUCSON	AZ		11/19/2024		915		(90)			(90)		825	825			
100154794	SPRINGFIELD	IL		07/19/2024		139		(1)			(1)		138	138			
100066099	WICHITA	KS		08/02/2021		703		(8)			(8)		695	695			
100184890	SOUTHFIELD	MI		12/17/2024		279		(35)			(35)		243	243			
100043774	RICHMOND	CA		08/13/2020		1,520		(73)			(73)		1,447	1,447			
100046902	TAMPA	FL		11/20/2020		1,415		(343)			(343)		1,072	1,072			
100047024	PLAINFIELD	IL		11/20/2020		2,342		(257)			(257)		2,085	2,085			
100045939	GRAND RAPIDS	MI		11/25/2020		499		(18)			(18)		482	482			
100155781	BLACKWOOD	NJ		06/18/2024		223		(45)			(45)		178	178			
100031211	DEERFIELD BEACH	FL		03/29/2019		826		(52)			(52)		774	774			
100113492	WILMINGTON	DE		06/29/2023		80		41			41		121	121			
100155391	ALBUQUERQUE	NM		06/18/2024		593		(71)			(71)		522	522			
100063037	SYRACUSE	NY		07/01/2021		266		11			11		277	277			
100011087	FORT WORTH	TX		12/23/2016		891		80			80		971	971			
100126980	CHARLESTON	WV		08/30/2023		810		212			212		1,022	1,022			
100126486	CLAYTON	IN		08/30/2023		859		(102)			(102)		757	757			
100114050	MIAMI	FL		06/29/2023		934		136			136		1,070	1,070			
100113485	STEWARTSVILLE	NJ		06/29/2023		199		103			103		302	302			
100024442	OWOSSO	MI		09/20/2018		190		42			42		231	231			
100066613	XENIA	OH		08/02/2021		363		(1)			(1)		363	363			
100177900	HOT SPRINGS VILLAGE	AR		11/19/2024		306		(37)			(37)		269	269			
100012527	HOUSTON	TX		04/28/2017		839		199			199		1,038	1,038			
100155539	WOODBRIDGE	VA		06/18/2024		1,096		(100)			(100)		996	996			
100014902	CHILI	NY		11/21/2017		33		222			222		255	255			
100112866	STOCKTON	CA		06/29/2023		1,308		146			146		1,454	1,454			
100031485	NORTH MIAMI BEACH	FL		03/29/2019		730		166			166		896	896			
100054048	TEXARKANA	TX		03/23/2021		971		(7)			(7)		964	964			
100066211	BLAIRSVILLE	PA		08/02/2021		452		(8)			(8)		443	443			
323120579	MARANA	AZ		03/21/2024		517							517	517			
100127167	LOUISVILLE	KY		08/30/2023		955		(147)			(147)		807	807			
100012819	ORLANDO	FL		05/25/2017		73		520			520		593	593			
100146144	MEDINA	OH		03/19/2024		352		(49)			(49)		303	303			
100045076	SAINT CLOUD	FL		11/19/2020		1,164		139			139		1,303	1,303			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060655	COUNCIL BLUFFS	IA		06/01/2021		397		4			4		401	401			
100184628	ALEXANDRIA	KY		12/17/2024		408		(67)			(67)		342	342			
100146001	NORTHFIELD	NJ		03/19/2024		71		(16)			(16)		56	56			
100054727	WYNNE	AR		03/23/2021		1,337		(100)			(100)		1,237	1,237			
100111028	WHITE OAK	PA		06/29/2023		1,035		31			31		1,066	1,066			
100048170	LANGHORNE	PA		11/20/2020		978		(81)			(81)		897	897			
100184932	IDAHO FALLS	ID		12/17/2024		296		(34)			(34)		261	261			
100047267	DOVER	NH		11/20/2020		366		(51)			(51)		315	315			
100126992	MABLETON	GA		08/30/2023		789		134			134		923	923			
100074522	GLASGOW	KY		12/01/2021		373		(26)			(26)		347	347			
100017777	DELAND	FL		04/26/2018		310		(2)			(2)		308	308			
100114255	PUEBLO	CO		06/29/2023		826		127			127		953	953			
100145877	WEST NEWTON	PA		03/19/2024		323		(47)			(47)		276	276			
100029994	BENTON	AR		12/20/2018		827		(24)			(24)		803	803			
100112148	ATLANTA	GA		06/29/2023		(38)		405			405		367	367			
100153151	NORRISTOWN	PA		05/28/2024		712		240			240		952	952			
100055004	ROANOKE	VA		03/23/2021		775		(288)			(288)		487	487			
100046976	SAINT PAUL	MN		11/20/2020		219		(110)			(110)		109	109			
100068509	BELLEVIEW	FL		08/25/2021		292		(44)			(44)		248	248			
100114088	GREENWOOD	SC		06/29/2023		285		73			73		358	358			
100145986	LANCASTER	OH		03/19/2024		217		(38)			(38)		178	178			
100067207	BLANCHESTER	OH		08/02/2021		309		24			24		333	333			
100024249	MEMPHIS	TN		09/20/2018		1,493		(25)			(25)		1,468	1,468			
100048594	PORT SAINT LUCIE	FL		11/20/2020		632		(108)			(108)		523	523			
100177824	O FALLON	IL		11/19/2024		1,904		(108)			(108)		1,796	1,796			
100078865	TOLEDO	OH		02/24/2022		523		(26)			(26)		497	497			
100111713	FORT LAUDERDALE	FL		06/29/2023		956		7			7		963	963			
100126595	RALEIGH	NC		08/30/2023		1,476		(233)			(233)		1,244	1,244			
100048309	SAINT LOUIS	MO		11/20/2020		242		(10)			(10)		232	232			
100077135	TEXARKANA	TX		01/03/2022		481		(19)			(19)		463	463			
100055827	KNOXVILLE	TN		03/23/2021		236		(39)			(39)		197	197			
100044285	DEFORD	MI		08/19/2020		267		181			181		449	449			
100127303	STERLING	VA		08/30/2023		17		34			34		51	51			
100043285	ROCKY MOUNT	NC		08/13/2020		437		179			179		615	615			
100029974	TULSA	OK		12/20/2018		788		50			50		838	838			
100127200	BALTIMORE	MD		08/30/2023		604		(71)			(71)		532	532			
100111910	LOXAHATCHEE	FL		06/29/2023		509		209			209		717	717			
100014334	LELAND	NC		09/27/2017		350		66			66		416	416			
100044964	FORT LAUDERDALE	FL		11/19/2020		546		(20)			(20)		526	526			
100049181	NEW IBERIA	LA		11/20/2020		1,510		(318)			(318)		1,192	1,192			
100048569	HUNTINGTON	IN		11/20/2020		281		(125)			(125)		156	156			
100126466	SOUTH CHARLESTON	OH		08/30/2023		1,945		(235)			(235)		1,710	1,710			
100113424	MIAMI	FL		06/29/2023		948		245			245		1,193	1,193			
100071846	BOSSIER CITY	LA		10/14/2021		514		(62)			(62)		452	452			
100064729	MAHNOMEN	MN		07/14/2021		300		(37)			(37)		263	263			
100025613	WARREN	MI		09/20/2018		132		150			150		282	282			
100000489	FULTON	MO		09/27/2016		671		98			98		770	770			
100043429	WILKESBORO	NC		08/13/2020		525		(70)			(70)		455	455			
100111040	LANSING	MI		06/29/2023		136		199			199		335	335			
100044161	HOUSTON	TX		08/19/2020		294		(3)			(3)		291	291			
100046464	ELLERBE	NC		11/25/2020		325		(111)			(111)		214	214			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127333	VIRGINIA BEACH	VA		08/30/2023		134		(10)			(10)		124	124			
100026877	NORTH LAS VEGAS	NV		09/26/2018		122		367			367		489	489			
100155723	CAVE SPRING	VA		06/18/2024		69		(20)			(20)		49	49			
100071778	WALLA WALLA	WA		10/14/2021		1,072		(123)			(123)		949	949			
100067430	FARMINGTON	NM		09/23/2021		298		(44)			(44)		254	254			
100055280	CHICAGO	IL		03/23/2021		539		115			115		654	654			
100050045	MIAMI	FL		11/20/2020		1,486		(81)			(81)		1,405	1,405			
100126771	MARRERO	LA		08/30/2023		642		106			106		748	748			
100063341	WARNER ROBINS	GA		07/01/2021		388		(2)			(2)		387	387			
100114309	HOUSTON	TX		06/29/2023		82		262			262		344	344			
100000176	AUDUBON	NJ		09/27/2016		182		149			149		331	331			
100029067	SAN ANTONIO	TX		10/26/2018		600		71			71		671	671			
100053750	BELLE GLADE	FL		03/23/2021		1,405		(99)			(99)		1,306	1,306			
100044493	HOUSTON	TX		11/19/2020		1,357		(163)			(163)		1,194	1,194			
100110902	MIDVILLE	GA		06/29/2023		329		(86)			(86)		242	242			
100184460	TULSA	OK		12/17/2024		269		(32)			(32)		237	237			
100014656	LANOKA HARBOR	NJ		09/27/2017		288		350			350		638	638			
100078956	INDIANAPOLIS	IN		02/24/2022		286		(11)			(11)		275	275			
100053369	WEST DEPTFORD	NJ		03/23/2021		832		15			15		847	847			
100111163	MEMPHIS	TN		06/29/2023		82		200			200		282	282			
100060521	PLAQUEMINE	LA		06/01/2021		407		2			2		409	409			
100043121	BOILING SPRINGS	SC		05/28/2020		493		39			39		533	533			
100044171	GREENVILLE	SC		08/19/2020		713		57			57		771	771			
100011731	ROCKFORD IL	IL		03/08/2017		1,152		358			358		1,510	1,510			
100146015	VANCOUVER	WA		03/19/2024		776		(82)			(82)		694	694			
100110994	OKLAHOMA CITY	OK		06/29/2023		745		(78)			(78)		667	667			
100055138	NEW BRITAIN	CT		03/23/2021		133		68			68		200	200			
100114033	NORFOLK	VA		06/29/2023		81		16			16		96	96			
100146069	BALTIMORE	MD		03/19/2024		250		(41)			(41)		209	209			
100030491	HOUSTON	TX		12/20/2018		783		26			26		809	809			
100155471	EVERETT	PA		06/18/2024		3,047		(302)			(302)		2,745	2,745			
100146011	CHETEK	WI		03/19/2024		302		(49)			(49)		253	253			
100155749	YORK	PA		06/18/2024		208		(49)			(49)		159	159			
100155818	TOLEDO	OH		06/18/2024		246		(54)			(54)		193	193			
100155856	WHITE CITY	OR		06/18/2024		82		(21)			(21)		61	61			
100155774	MASSILLON	OH		06/18/2024		218		(50)			(50)		167	167			
100112473	PHILADELPHIA	PA		06/29/2023		61		174			174		235	235			
100113193	DEERFIELD BEACH	FL		06/29/2023		593		266			266		860	860			
100155782	GALLOWAY	OH		06/18/2024		217		(50)			(50)		167	167			
100155725	HAMPTON	GA		06/18/2024		223		(51)			(51)		172	172			
100046948	OAK PARK	MI		11/20/2020		380		(129)			(129)		251	251			
100177857	TUCSON	AZ		11/19/2024		526		(43)			(43)		484	484			
100011599	SPRING HILL	FL		03/08/2017		79		169			169		248	248			
100155407	YUKON	OK		06/18/2024		230		(52)			(52)		178	178			
100155588	ALBION	IN		06/18/2024		223		(51)			(51)		172	172			
100155589	PORTSMOUTH	VA		06/18/2024		233		(52)			(52)		181	181			
100155644	MANHATTAN	KS		06/18/2024		237		(52)			(52)		185	185			
100113347	CHICAGO	IL		06/29/2023		49		223			223		272	272			
100155484	ROCKY FORD	CO		06/18/2024		257		(57)			(57)		201	201			
100155863	BROOKHAVEN	PA		06/18/2024		237		(52)			(52)		184	184			
100155553	CAPE CORAL	FL		06/18/2024		85		(21)			(21)		64	64			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155446	MIAMISBURG	OH		06/18/2024		241		(54)			(54)		186	186			
100155746	COLUMBUS	OH		06/18/2024		209		(48)			(48)		161	161			
100112700	LEXINGTON	SC		06/29/2023		562		176			176		738	738			
100047975	INDIO	CA		11/20/2020		3,463		(116)			(116)		3,346	3,346			
100155578	TAMPA	FL		06/18/2024		232		(52)			(52)		180	180			
100112240	STOUTSVILLE	OH		06/29/2023		99		363			363		462	462			
100155641	BESSEMER	PA		06/18/2024		232		(52)			(52)		180	180			
100155865	RINCON	GA		06/18/2024		222		(50)			(50)		173	173			
100155727	LAS VEGAS	NV		06/18/2024		235		(52)			(52)		183	183			
100155612	CROFTON	KY		06/18/2024		246		(54)			(54)		193	193			
100155524	LOUISVILLE	KY		06/18/2024		73		(19)			(19)		54	54			
100155784	LITHIA SPRINGS	GA		06/18/2024		246		(53)			(53)		193	193			
100111530	FREDERICK	MD		06/29/2023		107		214			214		321	321			
100043274	NEW KENSINGTON	PA		08/13/2020		953		(58)			(58)		896	896			
100155481	LOGAN TOWNSHIP	NJ		06/18/2024		227		(52)			(52)		175	175			
100155462	INDEPENDENCE	MO		06/18/2024		218		(49)			(49)		169	169			
100155622	WINDER	GA		06/18/2024		242		(53)			(53)		189	189			
100053418	WYOMING	MI		03/23/2021		1,033		(10)			(10)		1,023	1,023			
100155851	SUMMERVILLE	SC		06/18/2024		255		(53)			(53)		202	202			
100155678	CASA GRANDE	AZ		06/18/2024		275		(56)			(56)		219	219			
100155770	BLACKSHEAR	GA		06/18/2024		203		(45)			(45)		157	157			
100155511	HENDERSON	NV		06/18/2024		68		(18)			(18)		50	50			
100155829	CLARKESVILLE	GA		06/18/2024		318		(59)			(59)		258	258			
100155861	NETHER PROVIDENCE TOWNSHIP	PA		06/18/2024		248		(54)			(54)		195	195			
100155406	BURLEY	ID		06/18/2024		894		(107)			(107)		787	787			
100155549	HERNANDO	FL		06/18/2024		249		(54)			(54)		195	195			
100155869	FREDERICKSBURG	VA		06/18/2024		241		(52)			(52)		189	189			
100155506	MYRTLE BEACH	SC		06/18/2024		248		(54)			(54)		195	195			
100155794	FREDERICK	MD		06/18/2024		172		(47)			(47)		124	124			
100155653	LAS VEGAS	NV		06/18/2024		253		(54)			(54)		199	199			
100155617	MIAMI	FL		06/18/2024		236		(53)			(53)		183	183			
100155597	GRAIN VALLEY	MO		06/18/2024		238		(52)			(52)		186	186			
100054905	HARVEST	AL		03/23/2021		3,504		(84)			(84)		3,420	3,420			
100184791	BAKERSFIELD	CA		12/17/2024		250		(49)			(49)		201	201			
100014780	TAMPA	FL		10/30/2017		281		(34)			(34)		246	246			
100155698	BROOMALL	PA		06/18/2024		255		(55)			(55)		201	201			
100155646	FONTANA	CA		06/18/2024		255		(55)			(55)		201	201			
100155631	O'FALLON	IL		06/18/2024		214		(47)			(47)		167	167			
100146400	COVINGTON	GA		03/19/2024		1,020		(95)			(95)		925	925			
100155809	APPLE VALLEY	CA		06/18/2024		237		(51)			(51)		186	186			
100112709	SAN LUIS	AZ		06/29/2023		85		247			247		332	332			
100126744	GUILFORD	CT		08/30/2023		2,023		459			459		2,482	2,482			
100135233	CANTON	GA		11/08/2023		6,497		361			361		6,858	6,858			
100155814	ROCK HILL	SC		06/18/2024		180		(48)			(48)		131	131			
100011871	HAMILTON	MO		03/08/2017		315		59			59		375	375			
100155566	STONE MOUNTAIN	GA		06/18/2024		82		(20)			(20)		62	62			
100155350	RACINE	WI		06/18/2024		393		(53)			(53)		340	340			
100155592	DAYTONA BEACH	FL		06/18/2024		254		(54)			(54)		199	199			
100000354	DENVER	CO		09/27/2016		1,353		16			16		1,369	1,369			
100155855	JOHNS ISLAND	SC		06/18/2024		260		(55)			(55)		205	205			
100155671	SEDRO-WOOLLEY	WA		06/18/2024		265		(56)			(56)		210	210			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155719	OSAGE BEACH	MO		06/18/2024		255		(55)			(55)		200	200			
100047726	WINSTON SALEM	NC		11/20/2020		541		(95)			(95)		445	445			
100155849	SPRINGFIELD	OH		06/18/2024		226		(48)			(48)		178	178			
100155701	BLUE SPRINGS	MO		06/18/2024		222		(48)			(48)		175	175			
100028160	PORT ORANGE	FL		10/26/2018		1,487		477			477		1,964	1,964			
100155598	MINERAL	VA		06/18/2024		216		(46)			(46)		170	170			
100184494	GLENDALE	AZ		12/17/2024		258		(49)			(49)		209	209			
100044299	ANDALUSIA	AL		08/19/2020		403		425			425		827	827			
100155808	MIAMI SHORES	FL		06/18/2024		77		(19)			(19)		58	58			
100178183	MEDFORD	OR		11/19/2024		292		(41)			(41)		251	251			
100155493	BOISE	ID		06/18/2024		239		(50)			(50)		189	189			
100027906	CINCINNATI	OH		10/26/2018		445		157			157		602	602			
100184518	ROCHESTER	NY		12/17/2024		936		(106)			(106)		829	829			
100155796	VOORHEES TOWNSHIP	NJ		06/18/2024		215		(46)			(46)		169	169			
100155779	VIRGINIA BEACH	VA		06/18/2024		215		(46)			(46)		169	169			
100184508	HOLLAND	MI		12/17/2024		299		(52)			(52)		247	247			
100184813	SACRAMENTO	CA		12/17/2024		245		(49)			(49)		197	197			
100127001	VERNON	CT		08/30/2023		310		196			196		506	506			
100126484	LYNWOOD	CA		08/30/2023		1,180		119			119		1,299	1,299			
100155576	KANSAS CITY	MO		06/18/2024		264		(54)			(54)		210	210			
100155841	HUNTINGTON BEACH	CA		06/18/2024		264		(53)			(53)		211	211			
100178025	MONROE	NY		11/19/2024		345		(55)			(55)		290	290			
100155482	MINNEOLA	FL		06/18/2024		249		(51)			(51)		198	198			
100155850	TUSCALOOSA	AL		06/18/2024		234		(49)			(49)		186	186			
100146174	LEXINGTON	SC		03/19/2024		237		(41)			(41)		197	197			
100114398	WADENA	MN		06/29/2023		80		51			51		131	131			
100155699	AVONDALE	AZ		06/18/2024		246		(51)			(51)		195	195			
100155478	WOODBRIDGE TOWNSHIP	NJ		06/18/2024		261		(56)			(56)		205	205			
100054588	CALUMET CITY	IL		03/23/2021		589		(112)			(112)		477	477			
100155718	LEE'S SUMMIT	MO		06/18/2024		334		(54)			(54)		280	280			
100155508	OAK CREEK	WI		06/18/2024		363		(63)			(63)		300	300			
100155711	SPRINGFIELD	MO		06/18/2024		227		(47)			(47)		180	180			
100113275	NORTH CHARLESTON	SC		06/29/2023		637		(87)			(87)		551	551			
100155487	STAFFORD	VA		06/18/2024		177		(45)			(45)		132	132			
100011836	MOUNT PLEASANT	PA		03/08/2017		678		336			336		1,015	1,015			
100155371	NEW RIVER	AZ		06/18/2024		354		(63)			(63)		290	290			
100155435	BROOMFIELD	CO		06/18/2024		241		(49)			(49)		192	192			
100064703	HAGERSTOWN	MD		07/14/2021		296		(39)			(39)		257	257			
100155513	COVINGTON	GA		06/18/2024		645		(88)			(88)		557	557			
100155415	BONNE TERRE	MO		06/18/2024		423		(70)			(70)		354	354			
100155771	GREEN BAY	WI		06/18/2024		263		(50)			(50)		213	213			
100012366	PELL CITY	AL		04/28/2017		803		25			25		828	828			
100029973	HOUSTON	TX		12/20/2018		1,053		31			31		1,084	1,084			
100155854	RIO RANCHO	NM		06/18/2024		258		(51)			(51)		207	207			
100054030	IRMO	SC		03/23/2021		221		(20)			(20)		201	201			
100155672	LANHAM	MD		06/18/2024		204		(43)			(43)		161	161			
100155418	SEBASTIAN	FL		06/18/2024		243		(49)			(49)		194	194			
100155491	EDMOND	OK		06/18/2024		219		(45)			(45)		174	174			
100047022	LAWRENCEVILLE	GA		11/20/2020		1,784		(100)			(100)		1,684	1,684			
100155575	GRAFTON	ND		06/18/2024		210		(43)			(43)		167	167			
100126654	CHICAGO	IL		08/30/2023		1,172		53			53		1,225	1,225			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065304	MONTGOMERY	AL		07/28/2021		255		(8)			(8)		248	248			
100155707	GEORGETOWN	IN		06/18/2024		322		(55)			(55)		266	266			
100178031	SAINT LOUIS	MO		11/19/2024		378		(43)			(43)		336	336			
100068327	LEWISTOWN	IL		08/25/2021		260		(16)			(16)		244	244			
100155429	HUTTO	TX		06/18/2024		297		(32)			(32)		265	265			
100155704	VIRGINIA BEACH	VA		06/18/2024		270		(48)			(48)		223	223			
100155703	CASA GRANDE	AZ		06/18/2024		226		(46)			(46)		180	180			
100184478	STERLING HEIGHTS	MI		12/17/2024		831		(85)			(85)		746	746			
100155609	ROCKY HILL	CT		06/18/2024		209		(43)			(43)		166	166			
100111433	ELIZABETHTOWN	NC		06/29/2023		186		184			184		370	370			
100011890	NEW ALBANY	IN		03/08/2017		1,993		298			298		2,291	2,291			
100055201	ALLEN PARK	MI		03/23/2021		325		(42)			(42)		283	283			
100126605	TOLEDO	OH		08/30/2023		460		112			112		572	572			
100184648	SUNRISE	FL		12/17/2024		284		(49)			(49)		235	235			
100155657	TUCSON	AZ		06/18/2024		377		(67)			(67)		311	311			
100110935	FORT LAUDERDALE	FL		06/29/2023		2,117		113			113		2,230	2,230			
100155582	SAN BERNARDINO	CA		06/18/2024		540		(77)			(77)		463	463			
100049391	SAN ANTONIO	TX		11/20/2020		1,457		(106)			(106)		1,351	1,351			
100054249	RICHWOOD	WV		03/23/2021		366		(171)			(171)		195	195			
100155815	BEATRICE	NE		06/18/2024		300		(51)			(51)		249	249			
100155420	PINE BLUFF	AR		06/18/2024		253		(57)			(57)		196	196			
100086879	FOUNTAIN HILLS	AZ		10/07/2022		215		14			14		229	229			
100155834	EUGENE	OR		06/18/2024		282		(52)			(52)		230	230			
100155430	GUYTON	GA		06/18/2024		296		(52)			(52)		245	245			
100112929	ORLANDO	FL		06/29/2023		260		59			59		319	319			
100028065	HARVEY	IL		10/26/2018		84		189			189		273	273			
100043359	WATERLOO	SC		08/13/2020		1,913		(193)			(193)		1,721	1,721			
100053370	PHILADELPHIA	PA		03/23/2021		642		(107)			(107)		535	535			
100079070	MCKENNEY	VA		02/24/2022		342		(14)			(14)		328	328			
100011357	SPRINGFIELD	MO		12/23/2016		1,604		63			63		1,666	1,666			
100011346	KENT	WA		12/23/2016		3,279		(143)			(143)		3,136	3,136			
100155534	NORMAN	OK		06/18/2024		402		(55)			(55)		347	347			
100155583	KANSAS CITY	MO		06/18/2024		311		(59)			(59)		252	252			
100114360	EUNICE	LA		06/29/2023		71		41			41		112	112			
100000433	TUCSON	AZ		09/27/2016		500		255			255		755	755			
100126847	LAMONT	CA		08/30/2023		1,105		(27)			(27)		1,078	1,078			
100177760	FRUITLAND	MD		11/19/2024		255		(44)			(44)		211	211			
100155637	LAS CRUCES	NM		06/18/2024		211		(42)			(42)		169	169			
100017369	NORTH LITTLE ROCK	AR		04/26/2018		633		16			16		649	649			
100112599	PHILADELPHIA	PA		06/29/2023		141		224			224		365	365			
100146128	DELAWARE	OH		03/19/2024		1,286		(146)			(146)		1,140	1,140			
100103329	MANVEL	TX		04/28/2023		5,342		(115)			(115)		5,228	5,228			
100113479	WELLSVILLE	OH		06/29/2023		595		324			324		919	919			
100064045	MARION	IN		07/01/2021		394		32			32		426	426			
100178070	STRASBURG	VA		11/19/2024		275		(47)			(47)		228	228			
100155542	MARGATE	FL		06/18/2024		504		(94)			(94)		410	410			
100050142	CHARLOTTE	NC		11/20/2020		1,154		(164)			(164)		989	989			
100184474	LAS VEGAS	NV		12/17/2024		275		(46)			(46)		229	229			
100113174	SUNNY ISLES	FL		06/29/2023		4,476		297			297		4,773	4,773			
100155775	COOLIDGE	AZ		06/18/2024		310		(58)			(58)		251	251			
100045989	SAN ANTONIO	TX		11/25/2020		(26)		53			53		27	27			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177924	VIRGINIA BEACH	VA		11/19/2024		445		(64)			(64)		381	381			
100110888	OGEMA	WI		06/29/2023		628		108			108		735	735			
100155373	SAN JACINTO	CA		06/18/2024		75		(16)			(16)		59	59			
100045990	KANSAS CITY	MO		11/25/2020		195		(69)			(69)		126	126			
100112784	EDGEMOOR	SC		06/29/2023		(23)		138			138		114	114			
100054795	MILWAUKEE	WI		03/23/2021		513		(82)			(82)		431	431			
100184805	UPLAND	CA		12/17/2024		282		(45)			(45)		237	237			
100155495	EAST PROVIDENCE	RI		06/18/2024		329		(53)			(53)		276	276			
100184665	LITHONIA	GA		12/17/2024		270		(44)			(44)		226	226			
100184921	SACRAMENTO	CA		12/17/2024		2,833		(245)			(245)		2,588	2,588			
100184448	BUTTE	MT		12/17/2024		264		(43)			(43)		221	221			
100146395	PELZER	SC		03/19/2024		70		(15)			(15)		55	55			
100146061	MCDONOUGH	GA		03/19/2024		70		(15)			(15)		54	54			
100155664	INDIANAPOLIS	IN		06/18/2024		452		(67)			(67)		385	385			
100155356	LODI	CA		06/18/2024		212		(39)			(39)		173	173			
100155497	INDIANAPOLIS	IN		06/18/2024		55		(12)			(12)		43	43			
100146271	HEBRON	IN		03/19/2024		66		(14)			(14)		51	51			
100155839	STEPHENSON	VA		06/18/2024		229		(42)			(42)		187	187			
100155364	LITTLE EGG HARBOR TOWNSHIP	NJ		06/18/2024		349		(57)			(57)		292	292			
100146164	GARDNER	MA		03/19/2024		64		(14)			(14)		50	50			
100112499	KANSAS CITY	KS		06/29/2023		117		129			129		246	246			
100155499	SPOKANE	WA		06/18/2024		272		(49)			(49)		223	223			
100155847	STREAMWOOD	IL		06/18/2024		232		(42)			(42)		190	190			
100146176	WALDORF	MD		03/19/2024		69		(15)			(15)		54	54			
100155717	BILLINGS	MT		06/18/2024		229		(42)			(42)		187	187			
100155772	DALLAS	GA		06/18/2024		248		(53)			(53)		196	196			
100054934	MAYSVILLE	KY		03/23/2021		783		(299)			(299)		483	483			
100045069	AURORA	CO		11/19/2020		2,732		(58)			(58)		2,673	2,673			
100177773	MILFORD	PA		11/19/2024		480		(57)			(57)		424	424			
100155605	WINSTON	GA		06/18/2024		264		(53)			(53)		210	210			
100184620	REDDING	CA		12/17/2024		225		(36)			(36)		189	189			
100155410	HAINES CITY	FL		06/18/2024		726		(96)			(96)		630	630			
100155636	RIVERVIEW	FL		06/18/2024		771		(97)			(97)		674	674			
100155648	NICHOLASVILLE	KY		06/18/2024		261		(48)			(48)		213	213			
100110852	GREENSBORO	NC		06/29/2023		4,747		866			866		5,613	5,613			
100112697	MONTGOMERY	AL		06/29/2023		97		210			210		306	306			
100146325	ORLANDO	FL		03/19/2024		67		(15)			(15)		52	52			
100055734	HARLINGEN	TX		03/23/2021		627		(340)			(340)		287	287			
100065106	CLEVELAND	OH		07/14/2021		335		(20)			(20)		315	315			
100068747	LAWRENCEVILLE	GA		09/01/2021		554		(16)			(16)		539	539			
100146296	WOODSTOCK	VA		03/19/2024		83		(17)			(17)		65	65			
100050226	NOTTINGHAM	PA		11/20/2020		1,664		(349)			(349)		1,316	1,316			
100178036	LORAIN	OH		11/19/2024		664		(67)			(67)		598	598			
100043105	LAURENS	SC		05/28/2020		92		(24)			(24)		68	68			
100112265	ARLINGTON HEIGHTS	IL		06/29/2023		240		406			406		646	646			
100155600	FORT WAYNE	IN		06/18/2024		264		(45)			(45)		219	219			
100030453	BALTIMORE	MD		12/20/2018		508		(22)			(22)		486	486			
100111481	KATY	TX		06/29/2023		390		311			311		701	701			
100155820	BURLINGTON	KY		06/18/2024		73		(15)			(15)		58	58			
100184907	BAKERSFIELD	CA		12/17/2024		289		(43)			(43)		246	246			
100155432	CALIFORNIA	MO		06/18/2024		233		(41)			(41)		192	192			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177863	EDMOND	OK		11/19/2024		286		(44)			(44)		242	242			
100184657	STOCKTON	CA		12/17/2024		273		(41)			(41)		231	231			
100184482	DAYVILLE	CT		12/17/2024		274		(41)			(41)		233	233			
100184709	HAZEL CREST	IL		12/17/2024		265		(40)			(40)		224	224			
100113388	PLANT CITY	FL		06/29/2023		83		91			91		174	174			
100054466	MIAMI	FL		03/23/2021		463		(46)			(46)		416	416			
100155799	MASSILLON	OH		06/18/2024		406		(71)			(71)		335	335			
100184553	WHITING	NJ		12/17/2024		274		(41)			(41)		233	233			
100054902	LAKE OZARK	MO		03/23/2021		189		(60)			(60)		129	129			
100184480	DANBURY	CT		12/17/2024		736		(68)			(68)		668	668			
100010938	GRAND SALINE	TX		12/23/2016		642		(82)			(82)		560	560			
100184437	NEW PORT RICHEY	FL		12/17/2024		1,031		(86)			(86)		946	946			
100155457	MODESTO	CA		06/18/2024		222		(39)			(39)		183	183			
100155694	ELK GROVE	CA		06/18/2024		262		(38)			(38)		223	223			
100155801	SAVANNAH	GA		06/18/2024		226		(40)			(40)		186	186			
100155628	SOMERS POINT	NJ		06/18/2024		306		(56)			(56)		250	250			
100053437	BECKLEY	WV		03/23/2021		281		(15)			(15)		266	266			
100077058	ODESSA	TX		01/03/2022		426		(33)			(33)		393	393			
100064682	BALTIMORE	MD		07/14/2021		287		(51)			(51)		236	236			
100155729	SALINAS	CA		06/18/2024		249		(42)			(42)		207	207			
100155747	FAIRFIELD	OH		06/18/2024		64		(13)			(13)		51	51			
100155518	DAPHNE	AL		06/18/2024		218		(37)			(37)		181	181			
100155845	GLENSIDE	PA		06/18/2024		1,276		(125)			(125)		1,151	1,151			
100112615	LANCASTER	PA		06/29/2023		46		258			258		304	304			
100155574	SHELTON	WA		06/18/2024		267		(44)			(44)		223	223			
100111822	PLANO	IL		06/29/2023		103		42			42		145	145			
100155523	SAN DIEGO	CA		06/18/2024		220		(37)			(37)		183	183			
100114205	GREENVILLE	PA		06/29/2023		1,423		(67)			(67)		1,357	1,357			
100155862	SURRY	VA		06/18/2024		703		(71)			(71)		632	632			
100077315	DAINGERFIELD	TX		01/03/2022		144		(17)			(17)		127	127			
100184649	GULF SHORES	AL		12/17/2024		274		(39)			(39)		235	235			
100155377	HILLIARDS	PA		06/18/2024		161		(29)			(29)		132	132			
100027979	PERRY	IA		10/26/2018		464		5			5		469	469			
100055347	AKRON	OH		03/23/2021		186		(39)			(39)		147	147			
100114129	ABBEVILLE	LA		06/29/2023		568		183			183		752	752			
100048083	LYNNWOOD	WA		11/20/2020		1,375		(22)			(22)		1,353	1,353			
100065160	BATON ROUGE	LA		07/14/2021		1,262		(44)			(44)		1,218	1,218			
100146023	CRESTVIEW	FL		03/19/2024		202		(2)			(2)		199	199			
100113963	TIVERTON	RI		06/29/2023		133		(17)			(17)		116	116			
100184845	TEMECULA	CA		12/17/2024		287		(39)			(39)		248	248			
100046013	ALBEMARLE	NC		11/25/2020		222		(51)			(51)		171	171			
100155761	ORANGE BEACH	AL		06/18/2024		945		(108)			(108)		837	837			
100114366	HOUSTON	TX		06/29/2023		76		30			30		107	107			
100155656	CHOWCHILLA	CA		06/18/2024		772		(89)			(89)		682	682			
100178076	JASPER	IN		11/19/2024		270		(38)			(38)		231	231			
100146070	HURT	VA		03/19/2024		151		(34)			(34)		117	117			
100146000	STERRETT	AL		03/19/2024		213		(38)			(38)		175	175			
100060425	GREENFIELD	IN		06/01/2021		415		4			4		419	419			
100146547	LAWRENCEVILLE	GA		03/19/2024		219		(38)			(38)		180	180			
100155735	ROME	GA		06/18/2024		599		(73)			(73)		526	526			
100017544	DES MOINES	IA		04/26/2018		433		16			16		449	449			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145989	COURTLAND	VA		03/19/2024		216		(39)			(39)		178	178			
100146148	ORLANDO	FL		03/19/2024		432		(52)			(52)		380	380			
100155844	HONOLULU	HI		06/18/2024		285		(39)			(39)		247	247			
100127244	AXTON	VA		08/30/2023		137		11			11		148	148			
100145995	STERLING	CT		03/19/2024		223		(39)			(39)		184	184			
100155392	MYRTLE BEACH	SC		06/18/2024		460		(76)			(76)		384	384			
100146294	EDGEWOOD	NM		03/19/2024		223		(39)			(39)		183	183			
100146232	LINCOLN	NE		03/19/2024		223		(39)			(39)		184	184			
100146550	RANGER	GA		03/19/2024		220		(38)			(38)		181	181			
100146318	MILFORD	NJ		03/19/2024		215		(38)			(38)		177	177			
100136865	FORT WORTH	TX		11/27/2023		4,627		46			46		4,673	4,673			
100146260	LITTLE RIVER	SC		03/19/2024		219		(38)			(38)		181	181			
100146082	WEST MILFORD	NJ		03/19/2024		213		(38)			(38)		175	175			
100146126	HESPERIA	CA		03/19/2024		229		(40)			(40)		190	190			
100146014	PLANTATION	FL		03/19/2024		223		(38)			(38)		184	184			
100146074	AUBURN	IN		03/19/2024		226		(39)			(39)		187	187			
100146096	DALLAS	PA		03/19/2024		226		(39)			(39)		187	187			
100146293	PORT ORANGE	FL		03/19/2024		229		(40)			(40)		189	189			
100146468	MERCED	CA		03/19/2024		215		(38)			(38)		177	177			
100146130	TUSCALOOSA	AL		03/19/2024		229		(39)			(39)		190	190			
100146120	MASSILLON	OH		03/19/2024		222		(39)			(39)		183	183			
100054298	COUNCIL BLUFFS	IA		03/23/2021		211		(27)			(27)		183	183			
100111482	EUCLID	OH		06/29/2023		99		270			270		368	368			
100184588	ANTIOCH	CA		12/17/2024		297		(40)			(40)		257	257			
100146051	NEWTON	AL		03/19/2024		229		(40)			(40)		189	189			
100146473	ROCKFORD	IL		03/19/2024		233		(40)			(40)		193	193			
100146502	BELLEVUE	NE		03/19/2024		233		(40)			(40)		193	193			
100146499	PATTERSON	CA		03/19/2024		225		(39)			(39)		186	186			
100145910	VISALIA	CA		03/19/2024		233		(40)			(40)		193	193			
100146511	FORT WAYNE	IN		03/19/2024		229		(39)			(39)		190	190			
100146141	GREENTOWN	PA		03/19/2024		218		(38)			(38)		181	181			
100138958	BIRMINGHAM	AL		12/21/2023		776		159			159		936	936			
100146563	BOSQUE FARMS	NM		03/19/2024		226		(40)			(40)		187	187			
100145984	CHESTERTOWN	MD		03/19/2024		216		(38)			(38)		179	179			
100146549	LEXINGTON	KY		03/19/2024		249		(41)			(41)		209	209			
100146242	CHAPIN	SC		03/19/2024		232		(40)			(40)		192	192			
100146398	STATHAM	GA		03/19/2024		228		(39)			(39)		189	189			
100146301	MARIETTA	GA		03/19/2024		296		(44)			(44)		252	252			
100146188	ABERDEEN	MD		03/19/2024		223		(39)			(39)		184	184			
100145949	HEBRON	CT		03/19/2024		221		(39)			(39)		182	182			
100044842	NEWNAN	GA		11/19/2020		295		122			122		417	417			
100145998	ELLENWOOD	GA		03/19/2024		235		(40)			(40)		195	195			
100146445	FULTON	MO		03/19/2024		221		(39)			(39)		182	182			
100146170	AMERICAN FORK	UT		03/19/2024		236		(40)			(40)		196	196			
100155529	WARREN	OH		06/18/2024		1,018		(124)			(124)		895	895			
100145975	ST LOUIS	MO		03/19/2024		263		(42)			(42)		221	221			
100146489	GLEN CARBON	IL		03/19/2024		223		(38)			(38)		184	184			
100145916	GRAND JUNCTION	CO		03/19/2024		239		(40)			(40)		199	199			
100146190	GREENVILLE	SC		03/19/2024		239		(40)			(40)		199	199			
100146545	SCOTTSDALE	AZ		03/19/2024		244		(42)			(42)		203	203			
100146416	GAINESVILLE	GA		03/19/2024		238		(41)			(41)		198	198			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146408	PURCELL	OK		03/19/2024		235		(40)			(40)		195	195			
100145899	ROHNERT PARK	CA		03/19/2024		242		(41)			(41)		202	202			
100146367	TUSCALOOSA	AL		03/19/2024		228		(39)			(39)		189	189			
100146392	LAS VEGAS	NV		03/19/2024		246		(41)			(41)		205	205			
100146025	SHERMAN	CT		03/19/2024		234		(40)			(40)		194	194			
100146525	GLENDALE	AZ		03/19/2024		267		(42)			(42)		225	225			
100146012	RICHMOND	VA		03/19/2024		154		(34)			(34)		120	120			
100045307	GREENTOWN	PA		11/25/2020		1,015		(106)			(106)		909	909			
100065606	MILWAUKEE	WI		07/28/2021		261		(26)			(26)		235	235			
100046132	INDEPENDENCE	MO		11/25/2020		862		(186)			(186)		675	675			
100178132	ANKENY	IA		11/19/2024		267		(36)			(36)		231	231			
100146093	NEW MILFORD	CT		03/19/2024		238		(40)			(40)		197	197			
100145936	GARDNER	KS		03/19/2024		238		(40)			(40)		198	198			
100146308	SALEM	OR		03/19/2024		249		(41)			(41)		208	208			
100146103	HUNTSVILLE	AL		03/19/2024		241		(41)			(41)		201	201			
100090119	CINCINNATI	OH		01/13/2023		1,298		(99)			(99)		1,199	1,199			
100145944	GLEN BURNIE	MD		03/19/2024		555		(79)			(79)		477	477			
100054409	MEMPHIS	TN		03/23/2021		193		(27)			(27)		166	166			
100146076	TUCSON	AZ		03/19/2024		253		(42)			(42)		211	211			
100155571	CARY	IL		06/18/2024		227		(35)			(35)		192	192			
100067183	PHILADELPHIA	PA		08/02/2021		577		21			21		598	598			
100184787	BRIDGEPORT	CT		12/17/2024		251		(32)			(32)		218	218			
100146264	YORKTOWN	VA		03/19/2024		238		(41)			(41)		198	198			
100155504	PERRY	GA		06/18/2024		72		(12)			(12)		59	59			
100013928	MESA	AZ		05/25/2017		224		42			42		265	265			
100146387	CALHOUN	GA		03/19/2024		248		(42)			(42)		207	207			
100146227	EDISON	NJ		03/19/2024		241		(41)			(41)		200	200			
100155804	STAFFORD TOWNSHIP	NJ		06/18/2024		908		(157)			(157)		750	750			
100146218	BOONSBORO	MD		03/19/2024		252		(42)			(42)		210	210			
100146326	JEROME	ID		03/19/2024		248		(42)			(42)		207	207			
100139006	GLENWOOD	IL		12/21/2023		53		87			87		140	140			
100146024	MILWAUKEE	WI		03/19/2024		311		(45)			(45)		266	266			
100146390	SUN CITY CENTER	FL		03/19/2024		318		(46)			(46)		273	273			
100146030	BEAUFORT	SC		03/19/2024		169		(36)			(36)		133	133			
100047097	WORTHVILLE	KY		11/20/2020		1,793		(343)			(343)		1,450	1,450			
100146200	SOMERSWORTH	NH		03/19/2024		171		(37)			(37)		134	134			
100184748	EAST BRUNSWICK	NJ		12/17/2024		274		(35)			(35)		239	239			
100146430	ST LOUIS	MO		03/19/2024		255		(43)			(43)		213	213			
100146288	RIO LINDA	CA		03/19/2024		252		(42)			(42)		210	210			
100146048	BLUE SPRINGS	MO		03/19/2024		256		(43)			(43)		213	213			
100146351	WHITE ROCK	NM		03/19/2024		256		(43)			(43)		213	213			
100111202	MARSHALLTOWN	IA		06/29/2023		212		159			159		371	371			
100145958	KINGSBURG	CA		03/19/2024		196		(39)			(39)		157	157			
100146151	GLENDALE	AZ		03/19/2024		251		(42)			(42)		209	209			
100012829	LANCASTER	CA		05/25/2017		552		878			878		1,430	1,430			
100127268	WALKER	WV		08/30/2023		179		262			262		441	441			
100184607	MUSCLE SHOALS	AL		12/17/2024		267		(34)			(34)		233	233			
100146062	BELLEVILLE	IL		03/19/2024		239		(41)			(41)		198	198			
100146420	PLAINVILLE	CT		03/19/2024		253		(42)			(42)		211	211			
100145972	CULPEPPER	VA		03/19/2024		408		(51)			(51)		356	356			
100155496	ABERDEEN	MD		06/18/2024		243		(48)			(48)		195	195			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146056	LAKEVILLE	CT		03/19/2024		246		(41)			(41)		205	205			
100145907	TAMPA	FL		03/19/2024		255		(42)			(42)		213	213			
100146235	BEAVER	PA		03/19/2024		251		(42)			(42)		208	208			
100145994	THATCHER	AZ		03/19/2024		255		(42)			(42)		213	213			
100146265	VINELAND	NJ		03/19/2024		248		(42)			(42)		206	206			
100146212	HENDERSON	NV		03/19/2024		262		(43)			(43)		219	219			
100053926	MARTINSVILLE	VA		03/23/2021		847		46			46		892	892			
100146349	PALMYRA	WI		03/19/2024		250		(42)			(42)		208	208			
100146462	FAIRBURN	GA		03/19/2024		239		(41)			(41)		198	198			
100030490	FORT WORTH	TX		12/20/2018		758		(16)			(16)		742	742			
100155752	TIFTON	GA		06/18/2024		241		(46)			(46)		195	195			
100146117	LANCASTER	WI		03/19/2024		254		(42)			(42)		211	211			
100146539	PANAMA CITY	FL		03/19/2024		160		(35)			(35)		125	125			
100047359	HAZLET	NJ		11/20/2020		1,307		(154)			(154)		1,153	1,153			
100146472	CRESTWOOD	KY		03/19/2024		250		(42)			(42)		208	208			
100146137	WEST JORDAN	UT		03/19/2024		230		(39)			(39)		191	191			
100146274	AUSTELL	GA		03/19/2024		247		(42)			(42)		205	205			
100043676	RICH CREEK	VA		08/13/2020		99		(25)			(25)		74	74			
100061105	ANDERSON	IN		06/01/2021		493		4			4		497	497			
100126753	HUNTINGTON	IN		08/30/2023		908		96			96		1,005	1,005			
100145924	GEORGETOWN	IN		03/19/2024		260		(42)			(42)		218	218			
100043997	PHOENIX	AZ		08/19/2020		89		(25)			(25)		63	63			
100146160	SUMMERVILLE	SC		03/19/2024		310		(45)			(45)		265	265			
100146532	BESSEMER	AL		03/19/2024		230		(40)			(40)		190	190			
100146339	CLANTON	AL		03/19/2024		245		(41)			(41)		203	203			
100146091	ROCK HILL	SC		03/19/2024		239		(41)			(41)		198	198			
100146517	EASLEY	SC		03/19/2024		362		(49)			(49)		312	312			
100177894	PATASKALA	OH		11/19/2024		268		(33)			(33)		235	235			
100146060	AVONDALE	AZ		03/19/2024		52,050		(3,223)			(3,223)		48,827	48,827			
100184951	VISALIA	CA		12/17/2024		305		(35)			(35)		270	270			
100146506	LAKELAND	FL		03/19/2024		325		(46)			(46)		279	279			
100079881	GRESHAM	OR		04/08/2022		2,082		(27)			(27)		2,056	2,056			
100146010	LAKE IN THE HILLS	IL		03/19/2024		177		(37)			(37)		140	140			
100013322	SAN ANTONIO	TX		05/25/2017		170		49			49		218	218			
100118101	BOCA RATON	FL		07/20/2023		1,173		(9)			(9)		1,164	1,164			
100010953	MONTGOMERY	AL		12/23/2016		717		(110)			(110)		608	608			
100030039	MISSOURI CITY	TX		12/20/2018		1,142		32			32		1,174	1,174			
100146518	FOLEY	AL		03/19/2024		352		(48)			(48)		304	304			
100178042	LAS VEGAS	NV		11/19/2024		287		(34)			(34)		253	253			
100146510	BAKERSFIELD	CA		03/19/2024		407		(51)			(51)		356	356			
100155816	VIRGINIA BEACH	VA		06/18/2024		815		(86)			(86)		729	729			
100145946	FOND DU LAC	WI		03/19/2024		255		(38)			(38)		217	217			
100155638	MIDWAY	GA		06/18/2024		927		(141)			(141)		786	786			
100077585	RUSHVILLE	IN		01/03/2022		388		(26)			(26)		362	362			
100049180	CHARLOTTE	NC		11/20/2020		834		(320)			(320)		514	514			
100145883	TUCSON	AZ		03/19/2024		260		(43)			(43)		218	218			
100146565	LAS VEGAS	NV		03/19/2024		350		(49)			(49)		302	302			
100053441	GRANGER	IN		03/23/2021		1,089		(30)			(30)		1,059	1,059			
100112357	EL PASO	TX		06/29/2023		672		2			2		674	674			
100126956	PALMYRA	VA		08/30/2023		537		225			225		761	761			
100054253	MARKHAM	IL		03/23/2021		2,982		(417)			(417)		2,564	2,564			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100146508	SCOTTSDALE	AZ		03/19/2024		367		(49)			(49)		318	318			
100055052	SAYREVILLE	NJ		03/23/2021		1,050		(121)			(121)		929	929			
100017788	GOOCHLAND	VA		04/26/2018		384		57			57		441	441			
100010982	PHILADELPHIA	PA		12/23/2016		1,266		103			103		1,369	1,369			
100055504	ATHENS	AL		03/23/2021		850		(320)			(320)		530	530			
100126581	BALTIMORE	MD		08/30/2023		590		(75)			(75)		515	515			
100155826	HOOVER	AL		06/18/2024		908		(143)			(143)		765	765			
100146403	CINCINNATI	OH		03/19/2024		268		(43)			(43)		225	225			
100184912	DEBARY	FL		12/17/2024		268		(29)			(29)		239	239			
100146559	BILLINGS	MO		03/19/2024		176		(34)			(34)		143	143			
100146016	SURPRISE	AZ		03/19/2024		168		(18)			(18)		150	150			
100184524	VIRGINIA BEACH	VA		12/17/2024		259		(28)			(28)		231	231			
100184571	FAIRMONT	MN		12/17/2024		256		(26)			(26)		230	230			
100184504	SIMI VALLEY	CA		12/17/2024		338		(30)			(30)		307	307			
100184561	ALBUQUERQUE	NM		12/17/2024		481		(35)			(35)		446	446			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		1,905		(101)			(101)		1,804	1,804			
100000512	AXIS	AL		09/27/2016		(85)		281			281		196	196			
100110872	COLUMBIA	SC		06/29/2023		733		(144)			(144)		589	589			
100184594	GRANITEVILLE	SC		12/17/2024		274		(28)			(28)		246	246			
100060411	DOLOMITE	AL		06/01/2021		486		4			4		491	491			
100178110	SAINT AUGUSTINE	FL		11/19/2024		481		(40)			(40)		440	440			
100047363	PHILLIPS	WI		11/20/2020		1,126		(193)			(193)		933	933			
100146021	DARIEN	IL		03/19/2024		428		(65)			(65)		363	363			
100146029	ELGIN	IL		03/19/2024		433		(66)			(66)		367	367			
100055579	MASSILLON	OH		03/23/2021		864		(285)			(285)		579	579			
100145981	PORT ST LUCIE	FL		03/19/2024		432		(66)			(66)		367	367			
100146221	CHEYENNE	WY		03/19/2024		263		(44)			(44)		219	219			
100113564	VIRGINIA BEACH	VA		06/29/2023		81		174			174		255	255			
100155661	LAKEVILLE	MN		06/18/2024		93		(12)			(12)		81	81			
100146457	GREEN BAY	WI		03/19/2024		96		(11)			(11)		84	84			
100177801	MIAMI BEACH	FL		11/19/2024		271		(28)			(28)		242	242			
100054851	STOCKTON	CA		03/23/2021		1,115		(30)			(30)		1,085	1,085			
100146538	CATOOSA	OK		03/19/2024		247		(42)			(42)		205	205			
100030460	LAS CRUCES	NM		12/20/2018		1,206		56			56		1,263	1,263			
100146522	FORSYTH	GA		03/19/2024		438		(67)			(67)		370	370			
100126755	MUNHALL	PA		08/30/2023		553		(91)			(91)		462	462			
100053757	SCOTTSVILLE	KY		03/23/2021		334		(48)			(48)		287	287			
100025191	SAN BERNARDINO	CA		09/20/2018		168		814			814		982	982			
100146555	FAIRHAVEN	MA		03/19/2024		193		(40)			(40)		154	154			
100146193	SURPRISE	AZ		03/19/2024		489		(58)			(58)		431	431			
100113924	HOUSTON	TX		06/29/2023		123		(16)			(16)		107	107			
100184450	SOUTHFIELD	MI		12/17/2024		268		(26)			(26)		242	242			
100026270	MADISON HEIGHTS	MI		09/20/2018		436		57			57		493	493			
100146362	ALVA	FL		03/19/2024		278		(45)			(45)		233	233			
100146186	MILLERSVILLE	PA		03/19/2024		489		(58)			(58)		431	431			
100111708	WILMINGTON	NC		06/29/2023		767		23			23		791	791			
100146089	WILLIAMSBURG	KY		03/19/2024		475		(57)			(57)		418	418			
100146464	ROGERSVILLE	AL		03/19/2024		463		(57)			(57)		406	406			
100184655	COARSEGOLD	CA		12/17/2024		188		(22)			(22)		166	166			
100184885	FAIRFIELD	CA		12/17/2024		260		(25)			(25)		235	235			
100155819	TONGANOXIE	KS		06/18/2024		880		(119)			(119)		760	760			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146330	GEORGETOWN	KY		03/19/2024		1,770		(155)			(155)		1,615	1,615			
100113889	RAEFORD	NC		06/29/2023		84		266			266		351	351			
100184887	ISSAQUAH	WA		12/17/2024		271		(25)			(25)		246	246			
100050263	PACIFIC JUNCTION	IA		11/20/2020		1,947		(110)			(110)		1,837	1,837			
100047373	TAYLOR	MI		11/20/2020		3,757		(295)			(295)		3,463	3,463			
100146107	GRAND ISLAND	FL		03/19/2024		463		(57)			(57)		406	406			
100047634	INKSTER	MI		11/20/2020		127		72			72		199	199			
100146335	ROEBUCK	SC		03/19/2024		471		(69)			(69)		401	401			
100011349	CAMDEN	OH		12/23/2016		768		(5)			(5)		762	762			
100174661	TALLAHASSEE	FL		10/31/2024		140		(1)			(1)		139	139			
100184818	ROSSVILLE	GA		12/17/2024		293		(26)			(26)		268	268			
100113595	CLARKSTON	WA		06/29/2023		103		147			147		250	250			
100055816	COLUMBIA	CT		03/23/2021		2,636		(65)			(65)		2,571	2,571			
100030571	HOUSTON	TX		12/20/2018		807		27			27		834	834			
100113957	CONYERS	GA		06/29/2023		254		25			25		280	280			
100014548	FORT WORTH	TX		09/27/2017		1,077		39			39		1,115	1,115			
100127271	BIRMINGHAM	AL		08/30/2023		699		(119)			(119)		580	580			
100078922	FORT WAYNE	IN		02/24/2022		282		(9)			(9)		273	273			
100055393	O FALLON	IL		03/23/2021		894		(202)			(202)		692	692			
100155805	RENO	NV		06/18/2024		520		(51)			(51)		470	470			
100055774	SAINT MATTHEWS	SC		03/23/2021		627		(130)			(130)		496	496			
100184703	PITMAN	NJ		12/17/2024		185		(19)			(19)		166	166			
100146067	LAUREL	DE		03/19/2024		1,578		(140)			(140)		1,438	1,438			
100046965	OPA LOCKA	FL		11/20/2020		264		(124)			(124)		140	140			
100155741	WALKER	LA		06/18/2024		375		(35)			(35)		340	340			
100054242	AKRON	OH		03/23/2021		393		(149)			(149)		243	243			
100113164	GRAND RAPIDS	MI		06/29/2023		161		178			178		339	339			
100061588	JOLIET	IL		07/01/2021		848		(46)			(46)		802	802			
100014491	PECULIAR	MO		09/27/2017		255		(20)			(20)		235	235			
100017073	MONTEZUMA	GA		04/26/2018		163		123			123		285	285			
100062902	TOLEDO	OH		07/01/2021		377		(12)			(12)		365	365			
100076168	HARTFORD	CT		01/07/2022		1,183		(66)			(66)		1,116	1,116			
100055080	TIGRETT	TN		03/23/2021		95		10			10		105	105			
100047565	WEST PARK	FL		11/20/2020		1,065		(15)			(15)		1,050	1,050			
100064834	SCRANTON	PA		07/14/2021		294		(30)			(30)		264	264			
100032008	RIVERVIEW	FL		03/29/2019		1,011		107			107		1,118	1,118			
100146280	GLEN ROCK	PA		03/19/2024		615		(68)			(68)		547	547			
100071671	COPPERAS COVE	TX		10/14/2021		290		(44)			(44)		246	246			
100112219	EL PASO	TX		06/29/2023		107		45			45		151	151			
100043504	SAINT CHARLES	MO		08/13/2020		1,593		(119)			(119)		1,473	1,473			
100054240	ALAMO	TX		03/23/2021		1,299		(301)			(301)		998	998			
100014665	WASHINGTON	NC		09/27/2017		318		(21)			(21)		297	297			
100113473	BETHLEHEM	PA		06/29/2023		938		208			208		1,146	1,146			
100146031	ELGIN	SC		03/19/2024		296		(48)			(48)		249	249			
100053768	POTTSVILLE	PA		03/23/2021		175		(71)			(71)		104	104			
100017321	MILLBORO	VA		04/26/2018		593		(84)			(84)		510	510			
100184672	HENDERSON	NV		12/17/2024		4,123		155			155		4,278	4,278			
100050139	PINEY FLATS	TN		11/20/2020		1,273		(267)			(267)		1,006	1,006			
100113620	CLEARLAKE	CA		06/29/2023		513		276			276		789	789			
100112437	TEMPLE	TX		06/29/2023		560		343			343		903	903			
100177905	ZEBULON	NC		11/19/2024		226		(40)			(40)		186	186			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012533	NEWARK	NJ		04/28/2017		1,058		(7)			(7)		1,051	1,051			
100145992	WINTER HAVEN	FL		03/19/2024		524		(69)			(69)		455	455			
100047237	OKLAHOMA CITY	OK		11/20/2020		175		(74)			(74)		101	101			
100049929	COLONIAL HEIGHTS	VA		11/20/2020		388		(127)			(127)		261	261			
100030536	GAINESVILLE	GA		12/20/2018		934		17			17		951	951			
100155798	MIDDLETOWN	PA		06/18/2024		1,252		(148)			(148)		1,103	1,103			
100113774	ROSCOMMON	MI		06/29/2023		67		18			18		86	86			
100112778	CHICAGO	IL		06/29/2023		92		446			446		538	538			
100028124	SWINK	CO		10/26/2018		141		63			63		205	205			
100112204	MONTGOMERY	AL		06/29/2023		385		182			182		567	567			
100064889	LAS VEGAS	NV		07/14/2021		3,720		(199)			(199)		3,521	3,521			
100146199	WHEELERSBURG	OH		03/19/2024		393		(54)			(54)		339	339			
100184481	WICHITA	KS		12/17/2024		250		(32)			(32)		218	218			
100077340	CENTER POINT	AL		01/03/2022		198		(16)			(16)		182	182			
100112672	CLEVELAND	OH		06/29/2023		218		156			156		374	374			
100014509	ROSEDALE	MD		09/27/2017		1,648		178			178		1,826	1,826			
100055448	CHULA VISTA	CA		03/23/2021		2,478		(141)			(141)		2,337	2,337			
100146132	WHITE	GA		03/19/2024		278		(46)			(46)		232	232			
100010828	CLOUTIERVILLE	LA		12/23/2016		1,628		(22)			(22)		1,605	1,605			
100127261	FINLEYVILLE	PA		08/30/2023		3,029		221			221		3,250	3,250			
100146075	POCONO SUMMIT	PA		03/19/2024		147		(27)			(27)		120	120			
100049484	MARNE	MI		11/20/2020		1,025		(59)			(59)		966	966			
100155742	BETHEL PARK	PA		06/18/2024		504		(80)			(80)		424	424			
100113762	PHOENIX	AZ		06/29/2023		65		3			3		68	68			
100155444	CORPUS CHRISTI	TX		06/18/2024		264		(20)			(20)		244	244			
100114113	ROCKFORD	IL		06/29/2023		644		429			429		1,072	1,072			
100112579	PHILADELPHIA	PA		06/29/2023		684		(22)			(22)		662	662			
100028358	MIAMI	FL		10/26/2018		2,866		1,078			1,078		3,944	3,944			
100114236	HOUSTON	TX		06/29/2023		243		42			42		286	286			
100146109	PHOENIX	AZ		03/19/2024		1,112		(100)			(100)		1,013	1,013			
100046994	SAN FRANCISCO	CA		11/20/2020		1,562		6			6		1,568	1,568			
100047811	GLENDALE	AZ		11/20/2020		1,445		(140)			(140)		1,304	1,304			
100053483	PHILADELPHIA	PA		03/23/2021		235		(19)			(19)		216	216			
100110986	JERSEY CITY	NJ		06/29/2023		945		115			115		1,060	1,060			
100146298	SHEPHERDSVILLE	KY		03/19/2024		471		(59)			(59)		412	412			
100045017	WASHINGTON	DC		11/19/2020		1,247		28			28		1,275	1,275			
100031596	BLYTHE	CA		03/29/2019		1,183		40			40		1,223	1,223			
100068523	MACON	GA		08/25/2021		635		(15)			(15)		620	620			
100054782	CLEVELAND	OH		03/23/2021		308		(16)			(16)		292	292			
100113832	HOUSTON	TX		06/29/2023		1,176		116			116		1,291	1,291			
100017372	CAMDEN	NJ		04/26/2018		561		(28)			(28)		533	533			
100184732	TRION	GA		12/17/2024		286		(37)			(37)		249	249			
100146210	SAVANNAH	GA		03/19/2024		665		(83)			(83)		582	582			
100113101	LITHONIA	GA		06/29/2023		150		316			316		466	466			
100026508	MIAMI	FL		09/26/2018		51		1,020			1,020		1,070	1,070			
100067949	TWIN LAKE	MI		09/23/2021		259		(32)			(32)		226	226			
100011932	MOUNT AIRY	NC		03/08/2017		1,059		352			352		1,411	1,411			
100053876	FLINT	MI		03/23/2021		236		(41)			(41)		195	195			
100114347	NAMPA	ID		06/29/2023		748		70			70		818	818			
100111396	MONTGOMERY	AL		06/29/2023		57		49			49		106	106			
100026473	PATCHOGUE	NY		09/26/2018		60		1,963			1,963		2,023	2,023			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046612	BOSSIER CITY	LA		11/25/2020		164		78			78		241	241			
100047680	GRAND RAPIDS	MI		11/20/2020		3,442		(30)			(30)		3,412	3,412			
100032085	PHOENIX	AZ		03/29/2019		1,082		34			34		1,116	1,116			
100126493	HUMBLE	TX		08/30/2023		761		(121)			(121)		639	639			
100013182	OAKLAND PARK	FL		05/25/2017		901		190			190		1,091	1,091			
100054487	PHILADELPHIA	PA		03/23/2021		160		(67)			(67)		93	93			
100046382	MINERVA	OH		11/25/2020		133		(48)			(48)		85	85			
100029180	ESTERO	FL		10/26/2018		2,061		(73)			(73)		1,987	1,987			
100145888	RIVIERA BEACH	FL		03/19/2024		91		(5)			(5)		86	86			
100126551	MILWAUKEE	WI		08/30/2023		58		196			196		254	254			
100025466	SAINT LOUIS	MO		09/20/2018		164		263			263		427	427			
100111291	LOS ANGELES	CA		06/29/2023		1,010		(252)			(252)		758	758			
100111278	KANSAS CITY	MO		06/29/2023		1,033		48			48		1,081	1,081			
100146474	HOLIDAY	FL		03/19/2024		610		(69)			(69)		541	541			
100011981	PHILADELPHIA	PA		03/08/2017		652		68			68		720	720			
100030035	ELKHART	IN		12/20/2018		703		7			7		710	710			
100146102	PALM BAY	FL		03/19/2024		317		(50)			(50)		267	267			
100113792	DELTONA	FL		06/29/2023		878		69			69		947	947			
100030506	HOUSTON	TX		12/20/2018		1,417		36			36		1,453	1,453			
100017165	FLOWERY BRANCH	GA		04/26/2018		187		83			83		270	270			
100111972	KANNAPOLIS	NC		06/29/2023		87		75			75		163	163			
100113250	FELLSMERE	FL		06/29/2023		1,238		214			214		1,452	1,452			
100029930	HOUSTON	TX		12/20/2018		1,024		42			42		1,065	1,065			
100126481	DECATUR	GA		08/30/2023		870		18			18		888	888			
100053945	HANOVER TOWNSHIP	PA		03/23/2021		488		(200)			(200)		288	288			
100014897	ROCKFORD	IL		11/21/2017		1,170		389			389		1,559	1,559			
100030468	MABLETON	GA		12/20/2018		652		(36)			(36)		616	616			
100047283	HOUSTON	TX		11/20/2020		1,202		(76)			(76)		1,126	1,126			
100029934	EL PASO	TX		12/20/2018		694		(10)			(10)		684	684			
100014454	PORT SAINT LUCIE	FL		09/27/2017		1,842		150			150		1,992	1,992			
100030036	FORT MADISON	IA		12/20/2018		678		(27)			(27)		651	651			
100064676	REDDING	CA		07/14/2021		463		(65)			(65)		398	398			
100112022	COPPERAS COVE	TX		06/29/2023		249		32			32		281	281			
100145891	SAINT PETERS	MO		03/19/2024		556		(66)			(66)		490	490			
100055318	MOUNT PLEASANT	TN		03/23/2021		710		(148)			(148)		561	561			
100048686	OPA LOCKA	FL		11/20/2020		509		(48)			(48)		461	461			
100113094	ADAIRSVILLE	GA		06/29/2023		564		129			129		693	693			
100126986	HARTSVILLE	SC		08/30/2023		627		(6)			(6)		622	622			
100046297	SAN ANTONIO	TX		11/25/2020		128		(19)			(19)		109	109			
100012892	MESA	AZ		05/25/2017		2,609		1,088			1,088		3,697	3,697			
0S41073	POCATELLO	ID		07/12/2005		21,588							21,588	21,588			
3340073640	BIRMINGHAM	AL		04/30/2024		7,920							7,920	7,920			
100031706	LAKE ELSINORE	CA		03/29/2019		7,779		87			87		7,866	7,866			
100127025	NORTH VERNON	IN		08/30/2023		451		117			117		568	568			
100126658	BRADENTON	FL		08/30/2023		362		266			266		628	628			
100043233	ARLINGTON	TX		08/13/2020		3,650		(108)			(108)		3,542	3,542			
100126781	EL PASO	TX		08/30/2023		788		437			437		1,225	1,225			
100113737	MOUNT CARMEL	PA		06/29/2023		47		250			250		297	297			
100155685	SAVANNAH	GA		06/18/2024		2,074		(214)			(214)		1,860	1,860			
100184937	HACKETTSTOWN	NJ		12/17/2024		452		(54)			(54)		398	398			
100112412	TRENTON	NJ		06/29/2023		800		121			121		920	920			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112933	ABILENE	KS		06/29/2023		1,917		(242)			(242)		1,675	1,675			
100111271	WEST LIBERTY	KY		06/29/2023		123		97			97		220	220			
100018308	SNELLVILLE	GA		06/27/2018		11,376		(102)			(102)		11,274	11,274			
100126647	HAMMOND	LA		08/30/2023		1,524		54			54		1,578	1,578			
100042936	SOMERS POINT	NJ		05/28/2020		1,939		75			75		2,013	2,013			
100111014	CORINTH	ME		06/29/2023		1,062		173			173		1,235	1,235			
100025589	ALLEN	KY		09/20/2018		301		406			406		707	707			
100046851	PLANTATION	FL		11/20/2020		861		(215)			(215)		646	646			
100043702	PULASKI	TN		08/13/2020		505		(37)			(37)		468	468			
100074637	VALENTINE	NE		12/01/2021		323		(11)			(11)		312	312			
100050061	WEST JORDAN	UT		11/20/2020		404		(42)			(42)		362	362			
100110863	MEMPHIS	TN		06/29/2023		1,977		(292)			(292)		1,685	1,685			
100145985	NORTH LAS VEGAS	NV		03/19/2024		892		(88)			(88)		804	804			
100074559	HAMMOND	IN		12/01/2021		528		(34)			(34)		494	494			
100066958	ALBANY	GA		08/02/2021		863		15			15		879	879			
100112662	PITTSBURGH	PA		06/29/2023		84		25			25		109	109			
100184626	FRIDLEY	MN		12/17/2024		311		(21)			(21)		290	290			
100050035	CALIFORNIA CITY	CA		11/20/2020		536		(85)			(85)		451	451			
100053571	GAFFNEY	SC		03/23/2021		184		(14)			(14)		170	170			
100113408	ALBANY	NY		06/29/2023		139		58			58		197	197			
100079193	MIDDLETOWN	PA		02/24/2022		3,466		(63)			(63)		3,403	3,403			
100017333	LAKE ELSINORE	CA		04/26/2018		685		(95)			(95)		589	589			
100155831	COVINGTON	GA		06/18/2024		2,175		(183)			(183)		1,992	1,992			
100114056	INVERNESS	FL		06/29/2023		373		70			70		443	443			
100111559	MARLTON	NJ		06/29/2023		527		144			144		671	671			
100047382	MAPLE HEIGHTS	OH		11/20/2020		89		122			122		211	211			
100110956	WAXHAW	NC		06/29/2023		99		227			227		326	326			
100177932	WASHINGTON	NC		11/19/2024		281		(37)			(37)		244	244			
100053373	UNION BEACH	NJ		03/23/2021		887		(3)			(3)		884	884			
100053423	AVONDALE ESTATES	GA		03/23/2021		751		18			18		769	769			
100184751	CLEVELAND	OH		12/17/2024		238		(22)			(22)		216	216			
100114080	SAN GABRIEL	CA		06/29/2023		126		143			143		269	269			
100029111	PINE BLUFF	AR		10/26/2018		14		310			310		324	324			
100054399	CHESTER	PA		03/23/2021		2,212		(82)			(82)		2,130	2,130			
100017199	ROCKFORD	IL		04/26/2018		88		117			117		205	205			
100074747	ROME	NY		12/01/2021		625		(7)			(7)		619	619			
100031997	LAS VEGAS	NV		03/29/2019		1,273		29			29		1,302	1,302			
100012842	HOUSTON	TX		05/25/2017		247		240			240		487	487			
100112388	LAFAYETTE	LA		06/29/2023		(31)		128			128		97	97			
100126742	VICTORIA	TX		08/30/2023		31		114			114		144	144			
100011130	LEXINGTON	KY		12/23/2016		876		(8)			(8)		868	868			
100146147	JACKSONVILLE	FL		03/19/2024		584		(70)			(70)		515	515			
100010922	WINTER HAVEN	FL		12/23/2016		651		272			272		923	923			
100013331	CLEARWATER	FL		05/25/2017		155		53			53		208	208			
100127203	ELLIJAY	GA		08/30/2023		237		175			175		412	412			
100066292	ROCHESTER	IN		08/02/2021		473		(18)			(18)		455	455			
100055637	WEST DECATUR	PA		03/23/2021		560		(105)			(105)		455	455			
100113026	MUSKOGEE	OK		06/29/2023		406		(86)			(86)		320	320			
100126747	FILLMORE	NY		08/30/2023		563		252			252		815	815			
100113229	THORNVILLE	OH		06/29/2023		152		45			45		197	197			
100055557	FRANKLIN	VA		03/23/2021		882		(488)			(488)		393	393			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062984	ATHENS	TN		07/01/2021		252		(10)			(10)		242	242			
100043419	JONESBORO	GA		08/13/2020		1,219		(135)			(135)		1,084	1,084			
100053617	WHITE OAK	PA		03/23/2021		334		40			40		374	374			
100045685	KOKOMO	IN		11/25/2020		191		7			7		198	198			
100127213	LOGANVILLE	GA		08/30/2023		3,540		84			84		3,624	3,624			
100046982	PARKMAN	OH		11/20/2020		2,419		(359)			(359)		2,060	2,060			
100111768	HOUSTON	TX		06/29/2023		146		252			252		398	398			
100026256	INDIANAPOLIS	IN		09/20/2018		33		174			174		206	206			
100046538	JEFFERSONVILLE	IN		11/25/2020		224		(40)			(40)		184	184			
100127296	STOCKTON	CA		08/30/2023		199		296			296		496	496			
100046174	LARKSVILLE	PA		11/25/2020		60		136			136		196	196			
100177997	PITTSBURGH	PA		11/19/2024		280		(22)			(22)		258	258			
100019903	STEPHENS CITY	VA		07/30/2018		3,832		(30)			(30)		3,802	3,802			
100111157	MEMPHIS	TN		06/29/2023		817		56			56		873	873			
100113121	DALLAS	TX		06/29/2023		844		286			286		1,130	1,130			
100000563	TOWN OF COLONIE	NY		09/27/2016		750		354			354		1,104	1,104			
100043349	MANCHESTER	NH		08/13/2020		2,020		21			21		2,041	2,041			
100031813	TAMPA	FL		03/29/2019		1,345		306			306		1,651	1,651			
100112312	LITTLE ROCK	AR		06/29/2023		72		(2)			(2)		70	70			
100062763	LOUISVILLE	KY		07/01/2021		372		(22)			(22)		350	350			
100010818	INDIANAPOLIS	IN		12/23/2016		730		(3)			(3)		727	727			
100029737	YOUNGSVILLE	PA		10/26/2018		169		103			103		272	272			
100044880	HOUSTON	TX		11/19/2020		403		(66)			(66)		337	337			
100155547	RICHFIELD	OH		06/18/2024		522		(89)			(89)		433	433			
100113549	STEGER	IL		06/29/2023		70		56			56		126	126			
100127175	MIAMI	FL		08/30/2023		1,349		514			514		1,863	1,863			
100114135	MENOMINEE	MI		06/29/2023		209		16			16		224	224			
100155501	FARMINGTON	NM		06/18/2024		2,693		(268)			(268)		2,425	2,425			
100113787	STAFFORD	VA		06/29/2023		86		198			198		283	283			
100014622	MIAMI	FL		09/27/2017		739		282			282		1,021	1,021			
100146542	MASCOTTE	FL		03/19/2024		368		(56)			(56)		311	311			
100070456	HALLANDALE BEACH	FL		09/23/2021		3,779		(235)			(235)		3,544	3,544			
100126845	FREEDOM	IN		08/30/2023		350		172			172		523	523			
100047075	STATEN ISLAND	NY		11/20/2020		1,588		(248)			(248)		1,340	1,340			
100184521	SAINT JAMES	MO		12/17/2024		231		(39)			(39)		192	192			
100053704	ROCHESTER	NY		03/23/2021		147		(57)			(57)		90	90			
100111336	KANNAPOLIS	NC		06/29/2023		700		(20)			(20)		680	680			
100054853	ALBUQUERQUE	NM		03/23/2021		1,277		(471)			(471)		806	806			
100178051	MIDLOTHIAN	VA		11/19/2024		188		(39)			(39)		149	149			
100113116	THE COLONY	TX		06/29/2023		935		173			173		1,108	1,108			
100178176	TAMARAC	FL		11/19/2024		193		(40)			(40)		154	154			
100177913	EFFORT	PA		11/19/2024		199		(41)			(41)		159	159			
100030081	SYRACUSE	NY		12/20/2018		829		(66)			(66)		764	764			
100177856	BROWNSBURG	IN		11/19/2024		205		(41)			(41)		164	164			
100055172	MONTGOMERY	AL		03/23/2021		149		(70)			(70)		79	79			
100177944	TONEY	AL		11/19/2024		218		(43)			(43)		174	174			
100177729	GERMANTOWN	MD		11/19/2024		347		(53)			(53)		294	294			
100177871	SHELBY TOWNSHIP	MI		11/19/2024		234		(46)			(46)		189	189			
100177833	PAINESVILLE	OH		11/19/2024		238		(46)			(46)		192	192			
100126916	BAKER	LA		08/30/2023		49		7			7		56	56			
100155397	VISALIA	CA		06/18/2024		1,949		(151)			(151)		1,798	1,798			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127017	SPRINGFIELD	MA		08/30/2023		837		224			224		1,061	1,061			
100178041	LA VISTA	NE		11/19/2024		201		(41)			(41)		160	160			
100177866	FELTON	DE		11/19/2024		205		(41)			(41)		164	164			
100178047	MIDDLEBURG	FL		11/19/2024		216		(43)			(43)		173	173			
100046924	CRANBERRY TWP	PA		11/20/2020		3,232		(178)			(178)		3,054	3,054			
100047505	BROOKSVILLE	FL		11/20/2020		355		(65)			(65)		290	290			
100053987	HOUSTON	TX		03/23/2021		191		(33)			(33)		158	158			
100112143	JUSTIN	TX		06/29/2023		114		356			356		470	470			
100177985	NEWBERRY	FL		11/19/2024		592		(47)			(47)		545	545			
100072168	NORWALK	CA		11/01/2021		4,979		(46)			(46)		4,933	4,933			
100053366	SINKS GROVE	WV		03/23/2021		756		9			9		765	765			
100113488	MC GEHEE	AR		06/29/2023		57		(2)			(2)		56	56			
100184662	WESLEY CHAPEL	FL		12/17/2024		252		(32)			(32)		220	220			
100113440	MIAMI LAKES	FL		06/29/2023		97		149			149		246	246			
100110893	GRIFTON	NC		06/29/2023		1,307		(187)			(187)		1,120	1,120			
100069766	PHILADELPHIA	PA		09/01/2021		263		26			26		288	288			
100054468	PHILADELPHIA	PA		03/23/2021		464		(296)			(296)		168	168			
100126604	MERILLVILLE	IN		08/30/2023		1,232		(105)			(105)		1,127	1,127			
100113983	FEDERAL WAY	WA		06/29/2023		83		207			207		289	289			
100011445	O FALLON	MO		12/23/2016		497		22			22		518	518			
100014298	DETROIT	MI		09/27/2017		438		321			321		759	759			
100011054	EL PASO	TX		01/27/2017		2,011		293			293		2,304	2,304			
100177714	LITTLE ROCK	AR		11/19/2024		252		(45)			(45)		207	207			
100012423	THOMASVILLE	NC		04/28/2017		586		245			245		831	831			
100132568	VALPARAISO	IN		11/03/2023		95		30			30		125	125			
100024439	PONTIAC	MI		09/20/2018		170		40			40		210	210			
100031522	OAK PARK	IL		03/29/2019		233		118			118		351	351			
100046075	BEDFORD	IA		11/25/2020		183		59			59		242	242			
100184816	FOND DU LAC	WI		12/17/2024		234		(44)			(44)		190	190			
100068767	MUSKEGON	MI		09/01/2021		509		(11)			(11)		498	498			
100177813	BILLINGS	MT		11/19/2024		236		(42)			(42)		195	195			
100177823	PORT ORANGE	FL		11/19/2024		204		(37)			(37)		166	166			
100177830	FRANKLIN PARK	NJ		11/19/2024		258		(44)			(44)		213	213			
100047940	BOLINGBROOK	IL		11/20/2020		864		(12)			(12)		852	852			
100177835	WARREN	MI		11/19/2024		432		(62)			(62)		370	370			
100017178	GREENVILLE	SC		04/26/2018		97		141			141		238	238			
100053563	GLOVERSVILLE	NY		03/23/2021		1,006		(169)			(169)		837	837			
100184809	RIVERBANK	CA		12/17/2024		469		(61)			(61)		407	407			
100146329	FAIRFAX	SC		03/19/2024		1,477		(156)			(156)		1,321	1,321			
100113647	LAKE HAVASU CITY	AZ		06/29/2023		410		210			210		619	619			
100110618	MODESTO	CA		06/30/2023		29,842		(531)			(531)		29,310	29,310			
100054084	ERIE	PA		03/23/2021		(8)		164			164		156	156			
100113987	CHICAGO	IL		06/29/2023		148		419			419		566	566			
100061123	SAINT LOUIS	MO		06/01/2021		781		6			6		787	787			
100114455	HARTFORD CITY	IN		06/29/2023		977		(76)			(76)		901	901			
100112668	MILWAUKEE	WI		06/29/2023		185		(121)			(121)		65	65			
100055196	NORTH BALDWIN	NY		03/23/2021		1,692		(183)			(183)		1,509	1,509			
100055026	DADE CITY	FL		03/23/2021		330		(49)			(49)		281	281			
100054526	DETROIT	MI		03/23/2021		258		(33)			(33)		225	225			
100111662	BOGALUSA	LA		06/29/2023		646		188			188		834	834			
100031316	NORTH MIAMI BEACH	FL		03/29/2019		(13)		503			503		490	490			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177884	PHILADELPHIA	PA		11/19/2024		422		(37)			(37)		385	385			
100178052	LIVONIA	NY		11/19/2024		235		(41)			(41)		193	193			
100155676	ST. PETERSBURG	FL		06/18/2024		765		(110)			(110)		654	654			
100112318	BLOOMINGTON	IL		06/29/2023		803		113			113		916	916			
100177832	HICKORY	NC		11/19/2024		253		(41)			(41)		212	212			
100111710	READING	PA		06/29/2023		108		10			10		118	118			
100178188	TINLEY PARK	IL		11/19/2024		216		(36)			(36)		180	180			
100112595	MOUNT LAUREL	NJ		06/29/2023		518		911			911		1,429	1,429			
100111876	SNEADS	FL		06/29/2023		524		28			28		552	552			
100054452	STATEN ISLAND	NY		03/23/2021		3,373		(278)			(278)		3,094	3,094			
100047836	OCALA	FL		11/20/2020		2,563		(201)			(201)		2,362	2,362			
100184611	SACRAMENTO	CA		12/17/2024		229		(36)			(36)		193	193			
100178056	RANDOM LAKE	WI		11/19/2024		222		(36)			(36)		186	186			
100177817	BILLINGS	MT		11/19/2024		395		(47)			(47)		348	348			
100126539	CONWAY	SC		08/30/2023		2,142		(99)			(99)		2,043	2,043			
100114351	WESTWEGO	LA		06/29/2023		773		85			85		858	858			
100126439	ROCKY MOUNT	VA		08/30/2023		57		35			35		92	92			
100046882	COLUMBUS	OH		11/20/2020		832		(263)			(263)		569	569			
100026265	HAINES CITY	FL		09/20/2018		124		70			70		194	194			
100184759	OOKALA	HI		12/17/2024		175		(31)			(31)		145	145			
100055576	NEWBERRY	MI		03/23/2021		120		(77)			(77)		43	43			
100049336	ELKINS	AR		11/20/2020		1,130		(72)			(72)		1,058	1,058			
100043462	OLYMPIA	WA		08/13/2020		1,296		(94)			(94)		1,201	1,201			
100053942	BROOKPORT	IL		03/23/2021		534		(236)			(236)		298	298			
100114392	FORT WORTH	TX		06/29/2023		62		9			9		71	71			
100045616	FRIERSON	LA		11/25/2020		121		9			9		130	130			
100011039	JACKSONVILLE	FL		12/23/2016		1,217		3			3		1,220	1,220			
100178197	BUFFALO	NY		11/19/2024		227		(36)			(36)		192	192			
100127277	DAVENPORT	IA		08/30/2023		143		36			36		179	179			
100055430	DUBOIS	PA		03/23/2021		911		(317)			(317)		594	594			
100184769	LAKE PLACID	FL		12/17/2024		252		(29)			(29)		223	223			
100047571	SEYMOUR	IN		11/20/2020		1,183		(173)			(173)		1,010	1,010			
100114263	MILANO	TX		06/29/2023		1,076		24			24		1,100	1,100			
100055811	ENGLEWOOD	FL		03/23/2021		1,209		(192)			(192)		1,017	1,017			
100113103	FLORISSANT	MO		06/29/2023		301		247			247		548	548			
100126840	BALTIMORE	MD		08/30/2023		52		239			239		291	291			
100060394	NIXA	MO		06/01/2021		427		4			4		431	431			
100111009	WAPELLO	IA		06/29/2023		655		(17)			(17)		638	638			
100178015	ROCK HILL	NY		11/19/2024		240		(36)			(36)		204	204			
100024466	DETROIT	MI		09/20/2018		53		262			262		314	314			
100150520	MABLETON	GA		05/03/2024		19,788		180			180		19,968	19,968			
100177726	BRUNSWICK	OH		11/19/2024		290		(39)			(39)		251	251			
100113738	GRAND RAPIDS	MI		06/29/2023		915		101			101		1,016	1,016			
100054005	GREENSBORO	PA		03/23/2021		769		(315)			(315)		455	455			
100014669	CHARLOTTE	NC		09/27/2017		300		49			49		349	349			
100114230	WAPATO	WA		06/29/2023		89		45			45		134	134			
100113619	NORCROSS	GA		06/29/2023		570		479			479		1,049	1,049			
100178108	MIDDLETOWN	OH		11/19/2024		162		(32)			(32)		130	130			
100177820	ZEELAND	MI		11/19/2024		225		(34)			(34)		191	191			
100111644	WEST MEMPHIS	AR		06/29/2023		606		148			148		754	754			
100112456	CINCINNATI	OH		06/29/2023		92		98			98		189	189			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046275	ISHPEMING	MI		11/25/2020		267		(37)			(37)		230	230			
100047030	PHOENIX	AZ		11/20/2020		1,198		(246)			(246)		952	952			
100012131	CHARLOTTE	NC		03/08/2017		528		96			96		624	624			
100032042	FRESNO	CA		03/29/2019		297		75			75		372	372			
100146249	BELLINGHAM	MA		03/19/2024		571		(72)			(72)		499	499			
100112809	FORT LAUDERDALE	FL		06/29/2023		722		68			68		790	790			
100177841	CANTONMENT	FL		11/19/2024		266		(43)			(43)		224	224			
100044861	AMITE	LA		11/19/2020		1,178		(84)			(84)		1,095	1,095			
100178081	PHOENIX	AZ		11/19/2024		195		(29)			(29)		166	166			
100112379	PHILADELPHIA	PA		06/29/2023		66		31			31		97	97			
100030002	KATY	TX		12/20/2018		969		34			34		1,003	1,003			
100111058	MADISON	AL		06/29/2023		639		49			49		688	688			
100032096	CHICAGO	IL		03/29/2019		1,338		33			33		1,372	1,372			
100076217	FAYETTEVILLE	NC		01/07/2022		1,634		(54)			(54)		1,580	1,580			
100067755	OCALA	FL		09/23/2021		480		(62)			(62)		418	418			
100112081	HAMMOND	IN		06/29/2023		340		284			284		624	624			
100010773	GENTRYVILLE	IN		12/23/2016		824		(12)			(12)		812	812			
100043530	PITTSBURGH	PA		08/13/2020		808		(97)			(97)		711	711			
100177892	TONOPAH	AZ		11/19/2024		184		(26)			(26)		159	159			
100178151	FOX LAKE	IL		11/19/2024		387		(42)			(42)		345	345			
100110916	MONTGOMERY	AL		06/29/2023		1,910		118			118		2,028	2,028			
100000600	MIAMI	FL		09/27/2016		1,084		15			15		1,099	1,099			
100030015	DUNCANVILLE	TX		12/20/2018		678		68			68		746	746			
100177740	TALLAHASSEE	FL		11/19/2024		249		(32)			(32)		216	216			
100177690	PORTALES	NM		11/19/2024		302		(34)			(34)		268	268			
100011405	MEBANE	NC		12/23/2016		1,871		73			73		1,944	1,944			
100126710	NORTH FORT MYERS	FL		08/30/2023		192		61			61		253	253			
100184789	PARKER	CO		12/17/2024		248		(32)			(32)		216	216			
100054467	N CHARLESTON	SC		03/23/2021		2,418		(80)			(80)		2,338	2,338			
100177704	HARTSELLE	AL		11/19/2024		471		(44)			(44)		427	427			
100111728	MEMPHIS	TN		06/29/2023		653		8			8		662	662			
100017158	IRON STATION	NC		04/26/2018		149		155			155		304	304			
100111657	SAINT LOUIS	MO		06/29/2023		59		50			50		109	109			
100177945	MEEKER	CO		11/19/2024		545		(47)			(47)		498	498			
100050129	TUCSON	AZ		11/20/2020		1,395		(349)			(349)		1,045	1,045			
100110950	YELM	WA		06/29/2023		2,131		404			404		2,535	2,535			
100126617	GRAND RAPIDS	MI		08/30/2023		723		111			111		834	834			
100029496	PORT RICHEY	FL		10/26/2018		651		206			206		857	857			
100111369	DOYLESTOWN	PA		06/29/2023		2,546		21			21		2,567	2,567			
100114274	LOUISVILLE	KY		06/29/2023		196		6			6		202	202			
100114444	LAFAYETTE	LA		06/29/2023		355		51			51		406	406			
100177758	LUSBY	MD		11/19/2024		231		(28)			(28)		204	204			
100053967	PHILADELPHIA	PA		03/23/2021		867		(150)			(150)		717	717			
100184866	LISBON	ME		12/17/2024		2,279		(162)			(162)		2,117	2,117			
100017654	BRADLEY	IL		04/26/2018		814		379			379		1,193	1,193			
100111580	STRATFORD	CT		06/29/2023		75		213			213		288	288			
100112555	TARBORO	NC		06/29/2023		17		174			174		191	191			
100064046	COVE CITY	NC		07/01/2021		469		1			1		471	471			
100055407	LOUISVILLE	KY		03/23/2021		337		(65)			(65)		272	272			
100112695	ST PETERS	MO		06/29/2023		144		140			140		284	284			
100113663	ROCHESTER	NY		06/29/2023		584		(27)			(27)		557	557			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177955	STOKESDALE	NC		11/19/2024		350		(33)			(33)		317	317			
100177943	NAMPA	ID		11/19/2024		248		(28)			(28)		219	219			
100113064	STONE MOUNTAIN	GA		06/29/2023		685		281			281		966	966			
100184871	LAWRENCEVILLE	GA		12/17/2024		263		(41)			(41)		223	223			
100178093	AKRON	OH		11/19/2024		341		(32)			(32)		309	309			
100076865	WASHINGTON	DC		01/03/2022		546		(15)			(15)		531	531			
100126965	SAINT LOUIS	MO		08/30/2023		58		14			14		71	71			
100111273	KALAMAZOO	MI		06/29/2023		1,121		(81)			(81)		1,039	1,039			
100043834	HARLINGEN	TX		08/19/2020		1,093		70			70		1,163	1,163			
100112813	PELL CITY	AL		06/29/2023		112		15			15		127	127			
100047155	SKOKIE	IL		11/20/2020		168		(35)			(35)		133	133			
100177904	MARSHFIELD	WI		11/19/2024		259		(26)			(26)		234	234			
100178179	PALATINE	IL		11/19/2024		996		(72)			(72)		924	924			
100110837	MATTOON	IL		06/29/2023		(222)		555			555		333	333			
100012876	MIRAMAR	FL		05/25/2017		733		767			767		1,501	1,501			
100114152	KINSALE	VA		06/29/2023		833		49			49		882	882			
100178007	GRASS LAKE	MI		11/19/2024		1,232		(110)			(110)		1,122	1,122			
100113521	AIKEN	SC		06/29/2023		28		69			69		96	96			
100049480	LANSING	IL		11/20/2020		959		31			31		990	990			
100112096	HOUSTON	TX		06/29/2023		567		(8)			(8)		559	559			
100067842	BURLESON	TX		09/23/2021		1,353		(89)			(89)		1,264	1,264			
100146273	NEWTON	KS		03/19/2024		425		(63)			(63)		362	362			
100055743	KANSAS CITY	MO		03/23/2021		3,252		(2)			(2)		3,250	3,250			
100030176	WEST NEW YORK	NJ		12/20/2018		816		257			257		1,074	1,074			
100046254	GEORGETOWN	KY		11/25/2020		272		(68)			(68)		205	205			
100030504	WICHITA	KS		12/20/2018		655		51			51		706	706			
100177942	COOKEVILLE	TN		11/19/2024		810		(81)			(81)		729	729			
100111653	MACON	GA		06/29/2023		33		24			24		57	57			
100113923	ATLANTA	GA		06/29/2023		559		286			286		845	845			
100061428	ANSONVILLE	NC		06/01/2021		202		3			3		204	204			
100126816	BREWERTON	NY		08/30/2023		51		445			445		496	496			
100177940	YPSILANTI	MI		11/19/2024		257		(22)			(22)		235	235			
100046952	NASHVILLE	TN		11/20/2020		275		(126)			(126)		149	149			
100110973	PITTSBURGH	PA		06/29/2023		1,247		7			7		1,254	1,254			
100070198	CLEVELAND	OH		09/01/2021		266		28			28		295	295			
100113290	AURORA	IL		06/29/2023		688		65			65		753	753			
100112551	CLEVELAND	OH		06/29/2023		670		228			228		898	898			
100055478	PHILADELPHIA	PA		03/23/2021		83		(24)			(24)		59	59			
100111207	KATY	TX		06/29/2023		1,282		89			89		1,371	1,371			
100126611	CHICAGO	IL		08/30/2023		961		(98)			(98)		863	863			
100126672	IRVINGTON	NJ		08/30/2023		2,124		(4)			(4)		2,120	2,120			
100043431	BALL	LA		08/13/2020		1,086		(147)			(147)		939	939			
100048530	SURPRISE	AZ		11/20/2020		2,012		(46)			(46)		1,966	1,966			
100046532	HAMILTON	OH		11/25/2020		287		(30)			(30)		257	257			
100184869	WATERFORD	MI		12/17/2024		234		(42)			(42)		191	191			
100145976	ORLANDO	FL		03/19/2024		564		(75)			(75)		490	490			
100184807	CAMDENTON	MO		12/17/2024		232		(42)			(42)		190	190			
100055244	CLYDE	KS		03/23/2021		16		31			31		47	47			
100014390	SMITHFIELD	NC		09/27/2017		570		173			173		744	744			
100012402	SYCAMORE	IL		04/28/2017		355		155			155		510	510			
100112590	CUMBERLAND	MD		06/29/2023		83		15			15		98	98			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053460	WILKES BARRE	PA		03/23/2021		624		(210)			(210)		413	413			
100184451	WASHINGTON	DC		12/17/2024		239		(16)			(16)		223	223			
100044282	MIRAMAR	FL		08/19/2020		104		84			84		188	188			
100113008	EUCLID	OH		06/29/2023		67		179			179		246	246			
100047982	NAPLES	FL		11/20/2020		647		(129)			(129)		518	518			
100077334	NORFOLK	VA		01/03/2022		252		(8)			(8)		244	244			
100112049	PHILADELPHIA	PA		06/29/2023		315		278			278		593	593			
100053541	BUFFALO	NY		03/23/2021		111		(32)			(32)		79	79			
100126535	TOLEDO	OH		08/30/2023		1,831		(40)			(40)		1,791	1,791			
100046637	SAINT LOUIS	MO		11/25/2020		645		165			165		809	809			
100114001	MOUNT MORRIS	MI		06/29/2023		816		243			243		1,059	1,059			
100055249	SCOTTSBURG	IN		03/23/2021		174		(24)			(24)		149	149			
100046908	DODGE CITY	KS		11/20/2020		1,248		(315)			(315)		933	933			
100065569	NILES	OH		07/28/2021		4,421		(137)			(137)		4,285	4,285			
100127315	DECATUR	GA		08/30/2023		901		160			160		1,061	1,061			
100054695	NEW IBERIA	LA		03/23/2021		181		100			100		281	281			
100043945	CHINA GROVE	NC		08/19/2020		692		(96)			(96)		596	596			
100177947	GRAND BLANC	MI		11/19/2024		381		(17)			(17)		364	364			
100111038	LITHONIA	GA		06/29/2023		824		72			72		896	896			
100046859	MCDONOUGH	GA		11/20/2020		310		(47)			(47)		263	263			
100046809	CLEVELAND	OH		11/20/2020		179		(111)			(111)		69	69			
100184511	SANDOWN	NH		12/17/2024		230		(42)			(42)		188	188			
100127202	DECATUR	GA		08/30/2023		564		(28)			(28)		536	536			
100113812	LAKEWOOD	OH		06/29/2023		302		374			374		676	676			
100053507	KANSAS CITY	MO		03/23/2021		1,272		(161)			(161)		1,111	1,111			
100111171	ELYRIA	OH		06/29/2023		252		277			277		529	529			
100114010	LOXAHATCHEE	FL		06/29/2023		1,511		572			572		2,083	2,083			
100045725	DILLON	SC		11/25/2020		348		157			157		505	505			
100111966	MANDEVILLE	LA		06/29/2023		1,671		557			557		2,228	2,228			
100043505	PEARLAND	TX		08/13/2020		1,945		(169)			(169)		1,776	1,776			
100113268	BENTON	AR		06/29/2023		750		36			36		786	786			
100054833	WIMBERLEY	TX		03/23/2021		300		(34)			(34)		266	266			
100025796	INDEPENDENCE	MO		09/20/2018		141		87			87		229	229			
100184486	OCEANSIDE	CA		12/17/2024		353		(46)			(46)		307	307			
100184538	GRAND BAY	AL		12/17/2024		1,100		(94)			(94)		1,007	1,007			
100112911	WAPATO	WA		06/29/2023		6,699		(2)			(2)		6,697	6,697			
100111138	RIGBY	ID		06/29/2023		662		89			89		751	751			
100054170	EAST HARTFORD	CT		03/23/2021		221		9			9		230	230			
100014699	CLINTON	TN		09/27/2017		1,020		(137)			(137)		883	883			
100011590	ERWIN	TN		03/08/2017		44		294			294		338	338			
3310086428	CLEVELAND	OH		10/23/2024		34,812							34,812	34,812			
100044032	ONTARIO	CA		08/19/2020		784		(59)			(59)		725	725			
100112183	QUINCY	FL		06/29/2023		245		241			241		486	486			
100177709	SCHNECKSVILLE	PA		11/19/2024		2,441		(137)			(137)		2,304	2,304			
100138943	MONTICELLO	FL		12/21/2023		772		275			275		1,047	1,047			
100024803	SICKLERVILLE	NJ		09/20/2018		446		207			207		652	652			
100126476	THONOTOSASSA	FL		08/30/2023		311		175			175		486	486			
100045230	SAGINAW	MI		11/25/2020		560		(87)			(87)		474	474			
100050099	SHERMAN	TX		11/20/2020		147		(91)			(91)		56	56			
100047733	WINDER	GA		11/20/2020		891		(25)			(25)		865	865			
100053614	ELMORE	OH		03/23/2021		1,693		(328)			(328)		1,365	1,365			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054935	DETROIT	MI		03/23/2021		153		(42)			(42)		111	111			
100012110	SELMA	IN		03/08/2017		888		123			123		1,012	1,012			
100184915	SANTA ANA	CA		12/17/2024		331		(35)			(35)		296	296			
100045857	HOUGHTON LAKE	MI		11/25/2020		1,154		(159)			(159)		995	995			
100126740	SAINT STEPHEN	SC		08/30/2023		562		123			123		685	685			
100112960	BLUE ISLAND	IL		06/29/2023		990		97			97		1,087	1,087			
100118056	INDEPENDENCE	MO		07/20/2023		149		88			88		236	236			
100184550	NAMPA	ID		12/17/2024		151		(32)			(32)		119	119			
100017717	BRIDGETON	NJ		04/26/2018		79		274			274		352	352			
100043852	NORCO	CA		08/19/2020		2,650		100			100		2,750	2,750			
100031177	BRADENTON	FL		03/29/2019		1,070		73			73		1,143	1,143			
100111890	SOLDIERS GROVE	WI		06/29/2023		1,298		350			350		1,648	1,648			
100178085	BUFFALO	NY		11/19/2024		190		3			3		192	192			
100111851	LINCOLN PARK	MI		06/29/2023		74		197			197		271	271			
100063502	VIENNA	GA		07/01/2021		274		(13)			(13)		261	261			
100053981	BOONE	IA		03/23/2021		720		(64)			(64)		656	656			
100053796	TOPEKA	KS		03/23/2021		424		(86)			(86)		339	339			
100147064	VERSAILLES	KY		03/27/2024		279		(9)			(9)		270	270			
100184562	COCONUT CREEK	FL		12/17/2024		8,071		(583)			(583)		7,488	7,488			
100184820	GALAX	VA		12/17/2024		240		(28)			(28)		211	211			
100010861	KERNERSVILLE	NC		12/23/2016		599		120			120		719	719			
100070844	JACKSONVILLE	FL		10/01/2021		302		(11)			(11)		291	291			
100053985	BAKERSFIELD	CA		03/23/2021		113		(62)			(62)		51	51			
100000532	TAMPA	FL		09/27/2016		494		566			566		1,060	1,060			
100045498	BAY CITY	MI		11/25/2020		281		153			153		434	434			
100111566	JACKSONVILLE	NC		06/29/2023		1,173		105			105		1,278	1,278			
100113304	MANNINGTON	WV		06/29/2023		408		(34)			(34)		374	374			
100025286	PORT RICHEY	FL		09/20/2018		292		586			586		878	878			
100047365	HENDERSON	NV		11/20/2020		1,279		(132)			(132)		1,147	1,147			
100061827	CAMDEN	NY		07/01/2021		322		(17)			(17)		305	305			
100055413	SAINT LOUIS	MO		03/23/2021		114		33			33		147	147			
100044223	EAST CHICAGO	IN		08/19/2020		1,590		179			179		1,769	1,769			
100112983	BALTIMORE	MD		06/29/2023		313		295			295		608	608			
100054482	MILWAUKEE	WI		03/23/2021		715		52			52		767	767			
100028764	WATERFORD TWP	MI		10/26/2018		108		112			112		219	219			
100030499	HOUSTON	TX		12/20/2018		1,028		60			60		1,087	1,087			
100184569	BESSEMER	AL		12/17/2024		224		(41)			(41)		183	183			
100047025	WAYNE	MI		11/20/2020		1,727		(205)			(205)		1,522	1,522			
100113883	ATLANTA	GA		06/29/2023		67		212			212		279	279			
100110845	BOAZ	AL		06/29/2023		1,023		(156)			(156)		867	867			
100113177	ORLANDO	FL		06/29/2023		1,415		(50)			(50)		1,365	1,365			
100055170	MOBILE	AL		03/23/2021		981		(168)			(168)		813	813			
100054013	COSHOCTON	OH		03/23/2021		(98)		179			179		81	81			
100044230	BOCA RATON	FL		08/19/2020		1,158		151			151		1,309	1,309			
100119312	OCALA	FL		07/31/2023		36,945		272			272		37,216	37,216			
100011545	EUSTIS	FL		03/08/2017		612		243			243		854	854			
100012117	PHILADELPHIA	PA		03/08/2017		116		64			64		180	180			
100043051	MONROE	NC		05/28/2020		530		53			53		583	583			
100054750	LINCOLNTON	NC		03/23/2021		1,737		(14)			(14)		1,723	1,723			
100127173	DELHI	CA		08/30/2023		1,118		59			59		1,177	1,177			
100044028	SHILLINGTON	PA		08/19/2020		248		(36)			(36)		212	212			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127018	SAN ANTONIO	TX		08/30/2023		160		239			239		399	399			
100050122	PLANT CITY	FL		11/20/2020		465		(159)			(159)		306	306			
100030561	GASTONIA	NC		12/20/2018		1,073		44			44		1,117	1,117			
100049098	SHREVEPORT	LA		11/20/2020		565		(47)			(47)		517	517			
100126522	VALLEY	AL		08/30/2023		979		12			12		991	991			
100113733	MINNEAPOLIS	MN		06/29/2023		809		99			99		907	907			
100049522	GRAND RAPIDS	MI		11/20/2020		951		(228)			(228)		723	723			
100111108	CHERRY CREEK	NY		06/29/2023		1,023		(7)			(7)		1,016	1,016			
100144595	PANAMA CITY BEACH	FL		03/13/2024		269		(174)			(174)		94	94			
100111024	TAYLOR	MI		06/29/2023		1,551		(9)			(9)		1,542	1,542			
100113701	BRADENTON	FL		06/29/2023		78		164			164		242	242			
100049644	MIDLAND	TX		11/20/2020		233		(100)			(100)		133	133			
100054907	DEER ISLAND	OR		03/23/2021		1,670		(176)			(176)		1,494	1,494			
100054529	GLENDALE	AZ		03/23/2021		3,175		(44)			(44)		3,132	3,132			
100012406	HOWELL	MI		04/28/2017		2,912		82			82		2,994	2,994			
100046987	BETHLEHEM	GA		11/20/2020		4,546		(448)			(448)		4,098	4,098			
100112294	MILWAUKEE	WI		06/29/2023		489		55			55		544	544			
100045914	ROGERS	AR		11/25/2020		624		(56)			(56)		567	567			
100047971	ORLANDO	FL		11/20/2020		4,810		(139)			(139)		4,671	4,671			
100046995	MARIETTA	GA		11/20/2020		1,836		(264)			(264)		1,572	1,572			
100114105	BONDUEL	WI		06/29/2023		450		21			21		471	471			
100126991	KANSAS CITY	KS		08/30/2023		468		181			181		650	650			
100017094	COMMERCE CITY	CO		04/26/2018		1,854		(8)			(8)		1,846	1,846			
100043713	FORT WORTH	TX		08/13/2020		690		(76)			(76)		614	614			
100055670	PARKS	AR		03/23/2021		603		(73)			(73)		530	530			
100126624	BRUNSWICK	OH		08/30/2023		2,590		(42)			(42)		2,548	2,548			
100048441	ATLANTA	GA		11/20/2020		153		(26)			(26)		127	127			
100111619	TRENTON	NJ		06/29/2023		35		238			238		273	273			
100112626	MONTROSE	MI		06/29/2023		369		46			46		415	415			
100055292	CINCINNATI	OH		03/23/2021		660		(261)			(261)		400	400			
100154877	DETROIT	MI		07/19/2024		112		(1)			(1)		111	111			
100111864	PHOENIX	AZ		06/29/2023		2,437		75			75		2,512	2,512			
100054175	MONTGOMERY	AL		03/23/2021		845		4			4		849	849			
100024501	SCHENECTADY	NY		09/20/2018		72		212			212		284	284			
100126506	CRAWFORDSVILLE	IN		08/30/2023		641		(90)			(90)		551	551			
100028003	CHICAGO HEIGHTS	IL		10/26/2018		58		358			358		416	416			
100017208	BENSON	AZ		04/26/2018		718		76			76		794	794			
100112847	WILKES BARRE	PA		06/29/2023		539		(83)			(83)		456	456			
100077342	MARTINSBURG	WV		01/03/2022		338		(9)			(9)		329	329			
100112366	MERCER	PA		06/29/2023		275		29			29		304	304			
100029938	PEARLAND	TX		12/20/2018		776		26			26		803	803			
100127237	MARIETTA	GA		08/30/2023		1,155		180			180		1,335	1,335			
100049048	DETROIT	MI		11/20/2020		611		165			165		776	776			
100053429	MUSKEGON	MI		03/23/2021		957		(55)			(55)		902	902			
100184746	ALBANY	OR		12/17/2024		224		(34)			(34)		191	191			
100111018	PHOENIX	AZ		06/29/2023		884		53			53		937	937			
100046057	TOPOCK	AZ		11/25/2020		199		(29)			(29)		170	170			
100111891	SULPHUR	LA		06/29/2023		130		88			88		218	218			
100055226	JACKSON	TN		03/23/2021		298		(1)			(1)		297	297			
100054067	BENNETTSVILLE	SC		03/23/2021		1,368		(187)			(187)		1,180	1,180			
100045965	KEYSTONE HEIGHTS	FL		11/25/2020		187		102			102		289	289			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045720	DETROIT	MI		11/25/2020		1,124		(32)			(32)		1,092	1,092			
100031201	PALM SPRINGS	FL		03/29/2019		17,324		6,872			6,872		24,195	24,195			
100054018	HIGHLAND	IN		03/23/2021		1,269		(209)			(209)		1,060	1,060			
100112465	MONTGOMERY	AL		06/29/2023		585		222			222		807	807			
100061273	READING	PA		06/01/2021		404		3			3		407	407			
100114410	KAUKAUNA	WI		06/29/2023		737		118			118		855	855			
100114098	MADISON	WI		06/29/2023		581		163			163		743	743			
100113653	PINE BLUFF	AR		06/29/2023		457		42			42		499	499			
100127359	SOMERSET	NJ		08/30/2023		19		161			161		181	181			
100126787	LIGONIER	IN		08/30/2023		446		31			31		477	477			
100047130	SMYRNA	DE		11/20/2020		1,378		(240)			(240)		1,138	1,138			
100184433	FORT PIERCE	FL		12/17/2024		125		(34)			(34)		92	92			
100045579	ROSEBUSH	MI		11/25/2020		470		57			57		527	527			
100114107	POUND	WI		06/29/2023		104		106			106		211	211			
100043646	LANSING	MI		08/13/2020		542		(12)			(12)		529	529			
100114059	FAIRFIELD	ID		06/29/2023		1,157		83			83		1,240	1,240			
100184466	MONROE	CT		12/17/2024		814		(73)			(73)		741	741			
100126666	CHICAGO	IL		08/30/2023		1,746		(93)			(93)		1,653	1,653			
100017085	NEWTONSVILLE	OH		04/26/2018		609		(162)			(162)		447	447			
100055453	BOSSIER CITY	LA		03/23/2021		951		(102)			(102)		850	850			
100111994	ATLANTA	GA		06/29/2023		1,242		386			386		1,628	1,628			
100055293	EL PASO	TX		03/23/2021		877		(312)			(312)		565	565			
100111814	WASHINGTON	IN		06/29/2023		865		11			11		876	876			
100184719	KANEOHE	HI		12/17/2024		197		(39)			(39)		158	158			
100010955	MEMPHIS	TN		12/23/2016		766		32			32		798	798			
100126667	MADISON	OH		08/30/2023		135		171			171		306	306			
100029923	EMERYVILLE	CA		12/20/2018		875		1			1		876	876			
100126977	KATY	TX		08/30/2023		1,134		164			164		1,298	1,298			
100113468	PORTAGE	PA		06/29/2023		337		222			222		558	558			
100126593	BELLEVILLE	IL		08/30/2023		(46)		340			340		293	293			
100017116	EXETER	CA		04/26/2018		1,240		55			55		1,295	1,295			
100112752	CHARLESTON	SC		06/29/2023		993		206			206		1,199	1,199			
100028004	WHITMAN	MA		10/26/2018		2,257		(37)			(37)		2,220	2,220			
100046138	LOUISVILLE	KY		11/25/2020		179		(16)			(16)		163	163			
100053801	LAREDO	TX		03/23/2021		(41)		104			104		63	63			
100011320	DEATSVILLE	AL		12/23/2016		1,125		110			110		1,235	1,235			
100146057	MECHANICSBURG	PA		03/19/2024		1,373		(129)			(129)		1,243	1,243			
100011243	HOUSTON	TX		12/23/2016		1,193		35			35		1,228	1,228			
100184731	CHANDLER	AZ		12/17/2024		207		(40)			(40)		167	167			
100114373	COUNTRY CLUB HILLS	IL		06/29/2023		41		324			324		365	365			
100111162	HONESDALE	PA		06/29/2023		74		98			98		172	172			
100112726	MARIETTA	GA		06/29/2023		1,005		277			277		1,282	1,282			
100047444	TOLEDO	OH		11/20/2020		1,032		(190)			(190)		843	843			
100126622	ROCHESTER	NY		08/30/2023		(276)		299			299		23	23			
100047329	NORTH PORT	FL		11/20/2020		1,202		(139)			(139)		1,063	1,063			
100184469	LAKESIDE	CA		12/17/2024		211		(37)			(37)		174	174			
100184793	JACK	AL		12/17/2024		177		(37)			(37)		140	140			
100113984	COUNCIL	ID		06/29/2023		1,197		76			76		1,274	1,274			
100111027	DETROIT	MI		06/29/2023		135		20			20		155	155			
100027927	MEMPHIS	TN		10/26/2018		384		199			199		582	582			
100016600	GLENARDEN	MD		04/10/2018		5,005		1			1		5,006	5,006			

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100030121	SUMMERVILLE	SC		12/20/2018		1,473		395			395		1,868	1,868			
100111739	ARGYLE	NY		06/29/2023		1,099		105			105		1,203	1,203			
100044104	LAS VEGAS	NV		08/19/2020		385		13			13		398	398			
100012073	HOUSTON	TX		03/08/2017		1,448		83			83		1,531	1,531			
100138930	NEW CASTLE	PA		12/21/2023		695		(86)			(86)		610	610			
100184739	OVERLAND PARK	KS		12/17/2024		215		(34)			(34)		181	181			
100110357	GARLAND	TX		06/30/2023		4,292		(19)			(19)		4,273	4,273			
100184796	BUCKEYE	AZ		12/17/2024		196		(33)			(33)		163	163			
100055168	OMAHA	NE		03/23/2021		377		(81)			(81)		296	296			
100184870	EDMONDS	WA		12/17/2024		211		(34)			(34)		177	177			
100061112	WAYCROSS	GA		06/01/2021		456		4			4		460	460			
100184768	BRISTOL	CT		12/17/2024		204		(33)			(33)		171	171			
100054157	NEW ORLEANS	LA		03/23/2021		1,821		(339)			(339)		1,482	1,482			
100184442	MATTESON	IL		12/17/2024		202		(28)			(28)		174	174			
100155673	SARATOGA SPRINGS	UT		06/18/2024		735		(115)			(115)		620	620			
100045116	EL PASO	TX		11/19/2020		407		25			25		433	433			
100032168	CHICAGO	IL		03/29/2019		2,268		84			84		2,353	2,353			
100055636	MONTGOMERY	AL		03/23/2021		1,147		(248)			(248)		899	899			
100012478	BENSON	AZ		04/28/2017		566		89			89		655	655			
100017656	CLEVELAND	OH		04/26/2018		1,515		(155)			(155)		1,360	1,360			
100012651	STERLING HEIGHTS	MI		05/25/2017		712		702			702		1,414	1,414			
100184911	MARYSVILLE	WA		12/17/2024		224		(33)			(33)		191	191			
100110880	SAINTLOUIS	MO		06/29/2023		455		(28)			(28)		427	427			
100047877	GRAND RAPIDS	MI		11/20/2020		1,125		(81)			(81)		1,044	1,044			
100184704	ELGIN	IL		12/17/2024		219		(33)			(33)		187	187			
100017410	SAUK VILLAGE	IL		04/26/2018		42		275			275		317	317			
100126930	HARPER WOODS	MI		08/30/2023		66		134			134		200	200			
100112930	MIDWEST CITY	OK		06/29/2023		999		(38)			(38)		961	961			
100111321	OCALA	FL		06/29/2023		191		12			12		204	204			
100012252	DUNNELLON	FL		04/28/2017		606		131			131		737	737			
100114225	SAINT LOUIS	MO		06/29/2023		77		97			97		174	174			
100028106	ASHTABULA	OH		10/26/2018		914		141			141		1,055	1,055			
100126908	MABLETON	GA		08/30/2023		97		187			187		284	284			
100054790	TARBORO	NC		03/23/2021		712		(132)			(132)		580	580			
100012206	RIVERVIEW	FL		03/08/2017		313		82			82		395	395			
100047071	SPOKANE	WA		11/20/2020		1,397		(192)			(192)		1,204	1,204			
100010826	WATERBURY	CT		12/23/2016		495		364			364		859	859			
100011844	BALTIMORE	MD		03/08/2017		88		96			96		184	184			
100017449	DEERFIELD BEACH	FL		04/26/2018		634		3			3		637	637			
100114020	MEMPHIS	TN		06/29/2023		60		8			8		69	69			
100184903	CINCINNATI	OH		12/17/2024		199		(27)			(27)		171	171			
100114192	KIRKWOOD	NY		06/29/2023		169		143			143		312	312			
100126625	HUBER HEIGHTS	OH		08/30/2023		2,079		(119)			(119)		1,960	1,960			
100138995	ELYRIA	OH		12/21/2023		303		7			7		310	310			
100126844	PACIFIC	MO		08/30/2023		70		4			4		75	75			
100112557	FRANKFORT	IN		06/29/2023		38		116			116		154	154			
100184539	WOODBRIDGE	VA		12/17/2024		225		(28)			(28)		197	197			
100045656	KANSAS CITY	MO		11/25/2020		521		(111)			(111)		410	410			
100043373	MEMPHIS	TN		08/13/2020		1,238		(65)			(65)		1,173	1,173			
100112368	WEST HELENA	AR		06/29/2023		508		74			74		582	582			
100127280	CLOVERDALE	IN		08/30/2023		45		40			40		85	85			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184452	LANCASTER	SC		12/17/2024		225		(28)			(28)		197	197			
100043002	ORLANDO	FL		05/28/2020		1,939		4			4		1,943	1,943			
100014516	RIVERDALE	IL		09/27/2017		248		271			271		519	519			
100054906	BRISTOL	PA		03/23/2021		630		(150)			(150)		481	481			
100111950	LITHONIA	GA		06/29/2023		1,492		157			157		1,649	1,649			
100012205	TAMPA	FL		03/08/2017		274		72			72		346	346			
100112947	CLEVELAND	OK		06/29/2023		476		21			21		497	497			
100127355	BARLING	AR		08/30/2023		64		2			2		67	67			
100138957	LAKE PANASOFFKEE	FL		12/21/2023		299		254			254		553	553			
100011795	LOGAN	OH		03/08/2017		223		202			202		425	425			
100044901	LEHIGH ACRES	FL		11/19/2020		967		(90)			(90)		877	877			
100047485	PEN ARGYL	PA		11/20/2020		721		(174)			(174)		547	547			
100184587	MOGADORE	OH		12/17/2024		215		(24)			(24)		191	191			
100025002	MEMPHIS	TN		09/20/2018		89		211			211		300	300			
100110992	FRANKLIN	KY		06/29/2023		409		79			79		489	489			
100024327	KINGSBURG	CA		09/20/2018		2,787		(47)			(47)		2,740	2,740			
100163040	FORT WORTH	TX		08/13/2024		4,440		(240)			(240)		4,201	4,201			
100111276	TROY	AL		06/29/2023		1,181		(41)			(41)		1,140	1,140			
100113158	NORTH MIAMI BEACH	FL		06/29/2023		1,711		80			80		1,791	1,791			
100111962	HANOVER	PA		06/29/2023		984		255			255		1,238	1,238			
100184676	SURPRISE	AZ		12/17/2024		228		(25)			(25)		203	203			
100055506	DALLAS	TX		03/23/2021		1,254		(218)			(218)		1,036	1,036			
100010856	MONTGOMERY	AL		12/23/2016		395		182			182		577	577			
100031983	WEST PALM BEACH	FL		03/29/2019		337		125			125		461	461			
100014052	HALLS	TN		05/25/2017		261		25			25		286	286			
100045063	VALDOSTA	GA		11/19/2020		1,445		(6)			(6)		1,439	1,439			
100114084	TUCKER	GA		06/29/2023		1,076		837			837		1,914	1,914			
100055443	SWANSEA	SC		03/23/2021		1,789		(176)			(176)		1,613	1,613			
100055279	KEANSBURG	NJ		03/23/2021		1,805		(70)			(70)		1,735	1,735			
100113190	WESTON	FL		06/29/2023		1,119		65			65		1,183	1,183			
100014765	CAPE CORAL	FL		10/30/2017		363		221			221		584	584			
100110929	SANGER	CA		06/29/2023		1,540		(5)			(5)		1,534	1,534			
100062445	AKRON	OH		07/01/2021		326		(16)			(16)		310	310			
100045522	CARNEYS POINT	NJ		11/25/2020		181		(84)			(84)		98	98			
100126871	HILLSBORO	OH		08/30/2023		1,849		52			52		1,900	1,900			
100114414	DES MOINES	IA		06/29/2023		342		158			158		500	500			
100025229	MOBILE	AL		09/20/2018		69		195			195		264	264			
100184654	SALT LAKE CITY	UT		12/17/2024		234		(22)			(22)		212	212			
100047356	ALBUQUERQUE	NM		11/20/2020		1,198		(172)			(172)		1,027	1,027			
100063611	NEWPORT	TN		07/01/2021		152		(11)			(11)		141	141			
100154856	DETROIT	MI		07/19/2024		76		(4)			(4)		72	72			
100112052	DADEVILLE	AL		06/29/2023		475		(41)			(41)		433	433			
100155611	SOUTH KINGSTOWN	RI		06/18/2024		774		(123)			(123)		650	650			
100112905	DETROIT	MI		06/29/2023		27		296			296		323	323			
100127245	LAKE CHARLES	LA		08/30/2023		907		(111)			(111)		796	796			
100127064	CINCINNATI	OH		08/30/2023		672		(247)			(247)		425	425			
100053445	DETROIT	MI		03/23/2021		1,161		15			15		1,176	1,176			
100017068	EVANSVILLE	IN		04/26/2018		488		158			158		646	646			
100012528	WARREN	MI		04/28/2017		621		177			177		797	797			
100045111	LAUDERHILL	FL		11/19/2020		1,385		103			103		1,488	1,488			
100043037	DEL REY	CA		05/28/2020		261		23			23		284	284			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068312	PORTALES	NM		08/25/2021		1,263		(136)			(136)		1,126	1,126			
100014181	DUNDEE	FL		05/25/2017		1,876		211			211		2,087	2,087			
100114004	CONCHO	AZ		06/29/2023		77		18			18		95	95			
100055574	READING	PA		03/23/2021		1,621		(660)			(660)		962	962			
100127281	SOMERSET	NJ		08/30/2023		55		41			41		96	96			
100025380	SHREVEPORT	LA		09/20/2018		655		109			109		764	764			
100017634	ARMUCHEE	GA		04/26/2018		712		(54)			(54)		658	658			
100114035	THOMASTON	GA		06/29/2023		112		130			130		241	241			
100126615	DETROIT	MI		08/30/2023		751		(20)			(20)		731	731			
100014642	CHARLOTTE	NC		09/27/2017		445		213			213		658	658			
100114278	SUMMERHILL	PA		06/29/2023		390		164			164		555	555			
100112972	PHILADELPHIA	PA		06/29/2023		1,147		1,527			1,527		2,675	2,675			
100045846	AKRON	OH		11/25/2020		230		13			13		243	243			
100111970	HANSON	MA		06/29/2023		73		36			36		109	109			
100111314	CHAPMAN	NE		06/29/2023		499		141			141		640	640			
100127027	LOS LUNAS	NM		08/30/2023		1,071		53			53		1,124	1,124			
100111955	MARSHALL	MO		06/29/2023		2,428		161			161		2,589	2,589			
100046919	PAYSON	AZ		11/20/2020		261		(122)			(122)		140	140			
100113712	JOURDANTON	TX		06/29/2023		759		(10)			(10)		749	749			
100014455	CHARLOTTE	NC		09/27/2017		884		103			103		986	986			
100112517	MISSOURI CITY	TX		06/29/2023		1,027		241			241		1,268	1,268			
100014594	GOSHEN	IN		09/27/2017		994		(17)			(17)		977	977			
100055235	TOKELAND	WA		03/23/2021		1,187		(243)			(243)		944	944			
100113917	LOS ANGELES	CA		06/29/2023		2,830		96			96		2,926	2,926			
100012324	NEW ALBANY	PA		04/28/2017		441		60			60		501	501			
100111617	ROGERS	AR		06/29/2023		729							729	729			
100133570	ATLANTA	GA		10/23/2023		18,748		(116)			(116)		18,632	18,632			
100014560	HAINES CITY	FL		09/27/2017		1,464		489			489		1,953	1,953			
100045782	PENNINGTON GAP	VA		11/25/2020		258		50			50		308	308			
100046977	MILNER	GA		11/20/2020		1,676		(297)			(297)		1,380	1,380			
100112530	NORTH MIAMI BEACH	FL		06/29/2023		1,644		155			155		1,800	1,800			
100000167	PASCO	WA		09/27/2016		1,494		(40)			(40)		1,454	1,454			
100111161	BIRMINGHAM	AL		06/29/2023		447		206			206		653	653			
100044415	NORTH CHARLESTON	SC		11/19/2020		553		44			44		596	596			
100054556	ELSA	TX		03/23/2021		818		101			101		919	919			
100043760	BRAZIL	IN		08/13/2020		990		10			10		1,000	1,000			
100114508	CLAREMORE	OK		06/29/2023		388		231			231		619	619			
100113247	DETROIT	MI		06/29/2023		121		2			2		123	123			
100112624	MARION	VA		06/29/2023		4		172			172		176	176			
100113281	LIMERICK	PA		06/29/2023		5,644		371			371		6,015	6,015			
100112490	PHILADELPHIA	PA		06/29/2023		645		154			154		799	799			
100043227	DREXEL	NC		08/13/2020		1,217		(44)			(44)		1,173	1,173			
100012264	STILWELL	OK		04/28/2017		338		188			188		526	526			
100111155	CHASE MILLS	NY		06/29/2023		131		341			341		473	473			
100014386	PORTSMOUTH	VA		09/27/2017		494		209			209		703	703			
100112640	DALLAS	TX		06/29/2023		357		115			115		472	472			
100111297	YOUNGSTOWN	OH		06/29/2023		154		61			61		216	216			
100111697	MIAMI	FL		06/29/2023		756		34			34		790	790			
100011208	OLIVER SPRINGS	TN		12/23/2016		79		74			74		153	153			
100054289	MONTEVIDEO	MN		03/23/2021		161		(66)			(66)		95	95			
100062618	BANKSTON	AL		07/01/2021		328		(6)			(6)		322	322			

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100076930	MIAMI	FL		01/03/2022		4,620		(123)			(123)		4,497	4,497			
100110961	COLUMBUS	OH		06/29/2023		215		168			168		383	383			
100053636	TOLEDO	OH		03/23/2021		523		(65)			(65)		458	458			
3310085032	NORTH DINWIDDIE	VA		10/03/2024		40,838							40,838	40,838			
100054014	LACEYS SPRING	AL		03/23/2021		1,928		(451)			(451)		1,478	1,478			
100014722	FLAGTOWN	NJ		09/27/2017		1,191		45			45		1,236	1,236			
100114224	KANSAS CITY	MO		06/29/2023		673		101			101		773	773			
100043263	GREENVILLE	SC		08/13/2020		1,226		(89)			(89)		1,137	1,137			
100053725	BOYD	MN		03/23/2021		2,793		64			64		2,856	2,856			
100031091	CHICAGO	IL		03/29/2019		1,403		(37)			(37)		1,365	1,365			
100111880	HIGH POINT	NC		06/29/2023		92		2			2		94	94			
100111262	ANNISTON	AL		06/29/2023		452		(52)			(52)		400	400			
100184873	LAS VEGAS	NV		12/17/2024		146		(23)			(23)		123	123			
100184721	PITTSBURG	CA		12/17/2024		203		(30)			(30)		173	173			
100043032	ALBUQUERQUE	NM		05/28/2020		1,038		6			6		1,044	1,044			
100060643	CHICAGO	IL		06/01/2021		221		2			2		223	223			
100045973	WOODRUFF	SC		11/25/2020		1,619		(271)			(271)		1,348	1,348			
100127185	MEMPHIS	TN		08/30/2023		108		156			156		264	264			
100055432	FLINT	MI		03/23/2021		215		(11)			(11)		204	204			
100112205	HARTSELLE	AL		06/29/2023		358		134			134		492	492			
100055591	VIDALIA	GA		03/23/2021		162		(24)			(24)		138	138			
100184599	LAS VEGAS	NV		12/17/2024		192		(24)			(24)		167	167			
100030047	FORT WORTH	TX		12/20/2018		1,619		(107)			(107)		1,512	1,512			
100112954	OHATCHEE	AL		06/29/2023		526		(8)			(8)		518	518			
100054508	BATTLE CREEK	MI		03/23/2021		238		(22)			(22)		216	216			
100055091	BROOKLYN	NY		03/23/2021		2,143		(103)			(103)		2,041	2,041			
100126483	SPRINGFIELD	MO		08/30/2023		669		35			35		704	704			
100054740	PITTSBURGH	PA		03/23/2021		142		(31)			(31)		111	111			
100112581	WARNER ROBINS	GA		06/29/2023		74		10			10		84	84			
100111039	SALINEVILLE	OH		06/29/2023		280		65			65		345	345			
100062704	COVINGTON	TN		07/01/2021		192							192	192			
100184773	ROOSEVELT	UT		12/17/2024		213		(31)			(31)		182	182			
100044100	GREENVILLE	GA		08/19/2020		139		(10)			(10)		128	128			
100055365	SAINT LOUIS	MO		03/23/2021		387		(145)			(145)		242	242			
100043942	PLANTATION	FL		08/19/2020		539		(76)			(76)		463	463			
100112484	SAINT LOUIS	MO		06/29/2023		89		137			137		226	226			
100101612	ANGOLA	IN		04/26/2023		185		(70)			(70)		114	114			
100112293	SABINAL	TX		06/29/2023		29		190			190		218	218			
100053752	PASADENA	TX		03/23/2021		1,003		(146)			(146)		857	857			
100127206	ST LOUIS	MO		08/30/2023		395		(58)			(58)		338	338			
100047122	ROCHESTER	NY		11/20/2020		226		(125)			(125)		101	101			
100184484	TUCSON	AZ		12/17/2024		203		(37)			(37)		166	166			
100046588	CHERRYVILLE	MO		11/25/2020		149		(20)			(20)		129	129			
100054235	QUINLAN	TX		03/23/2021		1,648		(179)			(179)		1,469	1,469			
100111444	CLEVELAND	OH		06/29/2023		63		186			186		250	250			
100126502	SAN ANTONIO	TX		08/30/2023		1,194		113			113		1,307	1,307			
100011028	EUCLID	OH		12/23/2016		2,431		783			783		3,214	3,214			
100127184	PITTSBURGH	PA		08/30/2023		(6)		126			126		121	121			
100055075	HUNTINGTON	WV		03/23/2021		729		(304)			(304)		424	424			
100047760	KAILUA	HI		11/20/2020		1,103		(106)			(106)		997	997			
100047617	MILTON	WI		11/20/2020		534		(67)			(67)		467	467			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046081	STEUBENVILLE	OH		11/25/2020		83		125			125		209	209			
100110966	LAWRENCEVILLE	GA		06/29/2023		1,180		212			212		1,392	1,392			
100053803	BEVIER	MO		03/23/2021		213		(5)			(5)		208	208			
100044001	TYNER	NC		08/19/2020		715		155			155		870	870			
100047144	HAMPTONVILLE	NC		11/20/2020		1,199		(252)			(252)		947	947			
100055716	COLUMBUS	GA		03/23/2021		450		(185)			(185)		265	265			
100047003	FELTON	CA		11/20/2020		1,480		(1)			(1)		1,479	1,479			
100043994	TYLER	TX		08/19/2020		456		(50)			(50)		406	406			
100114038	AURORA	IL		06/29/2023		67		29			29		96	96			
100046895	PHOENIX	AZ		11/20/2020		3,318		(161)			(161)		3,157	3,157			
100046648	HINSDALE	NY		11/25/2020		361		7			7		367	367			
100010816	JACKSONVILLE	FL		01/27/2017		645		9			9		654	654			
100126795	INMAN	SC		08/30/2023		835		143			143		979	979			
100111256	INDIANAPOLIS	IN		06/29/2023		837		100			100		937	937			
100032161	PORT SAINT LUCIE	FL		03/29/2019		787		183			183		969	969			
100028597	CEDAR SPRINGS	MI		10/26/2018		2,894		46			46		2,940	2,940			
100113934	MINNEAPOLIS	MN		06/29/2023		1,451		(9)			(9)		1,442	1,442			
100111783	STERLING	IL		06/29/2023		41		43			43		84	84			
100017289	PATRICK SPRINGS	VA		04/26/2018		213		43			43		256	256			
100114016	SAINT LOUIS	MO		06/29/2023		22		59			59		81	81			
100054550	MILWAUKEE	WI		03/23/2021		878		(250)			(250)		628	628			
100114017	NORTH HIGHLANDS	CA		06/29/2023		1,045		192			192		1,237	1,237			
100066955	JONESBORO	AR		08/02/2021		462		16			16		478	478			
100184498	LAS VEGAS	NV		12/17/2024		202		(28)			(28)		174	174			
100061238	DEXTER	MO		06/01/2021		207		3			3		209	209			
100045670	GREENSBURG	KY		11/25/2020		33		1			1		34	34			
100043339	FORT ATKINSON	WI		08/13/2020		934		(59)			(59)		875	875			
100126761	INDIANAPOLIS	IN		08/30/2023		977		23			23		1,000	1,000			
100110898	MAXTON	NC		06/29/2023		715		(182)			(182)		532	532			
100113215	EL PASO	TX		06/29/2023		70		5			5		76	76			
100126584	CLINTON	ME		08/30/2023		323		(56)			(56)		267	267			
100011394	VICTORVILLE	CA		12/23/2016		1,902		268			268		2,170	2,170			
100055216	MEMPHIS	TN		03/23/2021		2,475		(168)			(168)		2,307	2,307			
100114141	NEWPORT NEWS	VA		06/29/2023		1,016		29			29		1,045	1,045			
100043441	CENTRAL SQUARE	NY		08/13/2020		290		185			185		475	475			
100054471	ROBBINS	NC		03/23/2021		793		(260)			(260)		533	533			
100075047	BAY CITY	MI		12/01/2021		310		(31)			(31)		279	279			
100112787	MEMPHIS	TN		06/29/2023		671		70			70		742	742			
100025319	SANTA MARIA	CA		09/20/2018		(37)		915			915		878	878			
100053517	WESTWEGO	LA		03/23/2021		3,230		(191)			(191)		3,039	3,039			
100110830	TAYLOR	MI		06/29/2023		562		180			180		741	741			
100047763	ABERDEEN	MD		11/20/2020		847		(122)			(122)		724	724			
100017624	BRADENTON	FL		04/26/2018		177		(6)			(6)		171	171			
100032179	KISSIMMEE	FL		03/29/2019		225		87			87		312	312			
100126583	COMPTON	CA		08/30/2023		431		(46)			(46)		385	385			
100055228	BALTIMORE	MD		03/23/2021		388		(95)			(95)		293	293			
100047347	HERMANTOWN	MN		11/20/2020		3,415		(181)			(181)		3,234	3,234			
100046236	SAINT LOUIS	MO		11/25/2020		518		(11)			(11)		507	507			
100047270	PORTLAND	OR		11/20/2020		2,326		(180)			(180)		2,146	2,146			
100047153	BUSHKILL	PA		11/20/2020		1,221		(236)			(236)		985	985			
100074680	SHREVEPORT	LA		12/01/2021		510		(27)			(27)		482	482			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113948	UPPER MARLBORO	MD		06/29/2023		1,355		42			42		1,397	1,397			
100126950	BUFORD	GA		08/30/2023		1,138		63			63		1,201	1,201			
100012520	SELMER	TN		04/28/2017		267		(16)			(16)		251	251			
100110838	RIVERDALE	IL		06/29/2023		35		308			308		343	343			
100029988	PHILADELPHIA	PA		12/20/2018		599		4			4		602	602			
100127337	NORFOLK	VA		08/30/2023		506		68			68		574	574			
100043876	GALESBURG	IL		08/19/2020		24		65			65		89	89			
100054646	JURUPA VALLEY	CA		03/23/2021		3,729		(16)			(16)		3,712	3,712			
100012429	CHIPLEY	FL		04/28/2017		908		125			125		1,033	1,033			
100014773	PINEHURST	TX		10/30/2017		950		(20)			(20)		931	931			
100011190	MEMPHIS	TN		12/23/2016		1,113		163			163		1,276	1,276			
100047059	NORTH ANDOVER	MA		11/20/2020		1,319		(234)			(234)		1,085	1,085			
3500109035	LEHIGH ACRES	FL		10/16/2024		531							531	531			
100126910	MORRISTON	FL		08/30/2023		50		126			126		176	176			
100113949	CLAYTON	DE		06/29/2023		54		2			2		56	56			
100111889	LAS VEGAS	NV		06/29/2023		67		138			138		205	205			
100045172	CLEVELAND	VA		11/25/2020		269		(70)			(70)		199	199			
100113188	MIAMI LAKES	FL		06/29/2023		1,137		189			189		1,326	1,326			
100113707	EUHARLEE	GA		06/29/2023		656		145			145		802	802			
100047074	MADISON	TN		11/20/2020		144		(67)			(67)		77	77			
100111320	MONTAGUE	NJ		06/29/2023		455		(53)			(53)		402	402			
100010950	JACKSONVILLE	FL		12/23/2016		482		233			233		715	715			
100043692	UNIVERSITY HEIGHTS	OH		08/13/2020		1,997		66			66		2,063	2,063			
100025616	TRENTON	NJ		09/20/2018		102		231			231		333	333			
100055070	UNION	SC		03/23/2021		91		(84)			(84)		7	7			
100046343	ROANOKE	VA		11/25/2020		595		112			112		707	707			
100010642	LAPORTE	IN		12/23/2016		614		52			52		666	666			
100046468	NATCHITOCHES	LA		11/25/2020		100		(10)			(10)		90	90			
100012557	LINCOLNWOOD	IL		04/28/2017		1,993		54			54		2,047	2,047			
100114213	ISLAND LAKE	IL		06/29/2023		419		7			7		426	426			
100110824	HOUSTON	TX		06/29/2023		58		76			76		134	134			
100054596	PINCONNING	MI		03/23/2021		833		(125)			(125)		708	708			
100113323	BOCA RATON	FL		06/29/2023		1,070		271			271		1,341	1,341			
100010967	TOMS RIV	NJ		12/23/2016		4,326		1,467			1,467		5,792	5,792			
100029003	PITTSBURGH	PA		10/26/2018		353		63			63		417	417			
100043949	MIAMI	FL		08/19/2020		1,122		(108)			(108)		1,013	1,013			
100111233	BRYN MAWR	PA		06/29/2023		1,220		124			124		1,344	1,344			
100053390	EVANSVILLE	IN		03/23/2021		1,195		(378)			(378)		817	817			
100113021	MONTICELLO	AR		06/29/2023		246		2			2		248	248			
100112732	STRONGSVILLE	OH		06/29/2023		8,550		1,286			1,286		9,836	9,836			
100047716	LAS VEGAS	NV		11/20/2020		1,416		(276)			(276)		1,140	1,140			
100111156	DESTREHAN	LA		06/29/2023		827		251			251		1,078	1,078			
100113941	STONE MOUNTAIN	GA		06/29/2023		1,433		52			52		1,485	1,485			
100046869	CEDARTOWN	GA		11/20/2020		108		(72)			(72)		35	35			
100111446	CLEVELAND	OH		06/29/2023		65		180			180		245	245			
100043887	CHEEKTOWAGA	NY		08/19/2020		515		(14)			(14)		500	500			
100113253	WARREN	MI		06/29/2023		254		(73)			(73)		180	180			
100137056	GLASSBORO	NJ		11/28/2023		3,763		152			152		3,915	3,915			
100127132	SAN ANTONIO	TX		08/30/2023		192		20			20		212	212			
100046477	PALATKA	FL		11/25/2020		104		(14)			(14)		90	90			
100011773	CALHOUN	MO		03/08/2017		60		177			177		237	237			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113831	SAINT LOUIS	MO		06/29/2023		888		417			417		1,305	1,305			
100028061	KEYSTONE HEIGHTS	FL		10/26/2018		350		206			206		555	555			
100065754	MEMPHIS	TN		07/28/2021		381		(36)			(36)		345	345			
100054880	STEGER	IL		03/23/2021		419		(50)			(50)		369	369			
100032182	HOMESTEAD	FL		03/29/2019		279		62			62		341	341			
100184889	OCALA	FL		12/17/2024		1,727		(155)			(155)		1,572	1,572			
100184596	PHOENIX	AZ		12/17/2024		182		(35)			(35)		146	146			
100184775	SUN CITY WEST	AZ		12/17/2024		180		(35)			(35)		145	145			
100184733	EAST BRUNSWICK	NJ		12/17/2024		142		(34)			(34)		108	108			
100043357	SCOTTDALE	PA		08/13/2020		1,096		(121)			(121)		974	974			
100127347	LAFAYETTE	LA		08/30/2023		823		89			89		912	912			
100112035	CYPRESS	TX		06/29/2023		55		32			32		87	87			
100184917	DRAPER	VA		12/17/2024		188		(36)			(36)		152	152			
100111549	MEMPHIS	TN		06/29/2023		99		89			89		188	188			
100184808	LAS VEGAS	NV		12/17/2024		200		(37)			(37)		163	163			
100043526	BIRMINGHAM	AL		08/13/2020		150		3			3		153	153			
100047328	LOS ANGELES	CA		11/20/2020		1,621		(117)			(117)		1,504	1,504			
100127229	MILWAUKEE	WI		08/30/2023		63		158			158		221	221			
100113966	DUNCANVILLE	TX		06/29/2023		66		167			167		233	233			
100055803	MEMPHIS	TN		03/23/2021		597		(156)			(156)		441	441			
100184946	LANCASTER	SC		12/17/2024		5,137		(403)			(403)		4,734	4,734			
100184619	PORTLAND	ME		12/17/2024		2,013		(165)			(165)		1,848	1,848			
100184877	ANDERSON	SC		12/17/2024		245		(38)			(38)		207	207			
100114318	SAINT LOUIS	MO		06/29/2023		611		12			12		624	624			
100113198	MESQUITE	TX		06/29/2023		630		48			48		679	679			
100114031	WAUKEGAN	IL		06/29/2023		53		200			200		252	252			
100184910	GEORGETOWN	KY		12/17/2024		724		(77)			(77)		647	647			
100112588	GUYTON	GA		06/29/2023		138		196			196		334	334			
100112854	ROCK RAPIDS	IA		06/29/2023		575		26			26		600	600			
100054321	DANVILLE	IL		03/23/2021		(59)		159			159		99	99			
100032181	LAKE WORTH	FL		03/29/2019		198		(27)			(27)		171	171			
100045746	SALEM	MA		11/25/2020		2,349		(12)			(12)		2,337	2,337			
100126445	SHELBY	NC		08/30/2023		442		45			45		487	487			
100184720	FLORENCE	SC		12/17/2024		332		(37)			(37)		295	295			
100111270	ATLANTA	GA		06/29/2023		808		69			69		877	877			
100184833	BUTTE	MT		12/17/2024		134		(29)			(29)		105	105			
100032098	OCALA	FL		03/29/2019		311		262			262		572	572			
100184617	KENT	WA		12/17/2024		804		(81)			(81)		723	723			
100184517	BLOOMINGDALE	IL		12/17/2024		185		(32)			(32)		153	153			
100131687	TUSCALOOSA	AL		10/06/2023		5,744		290			290		6,034	6,034			
100055017	ALBANY	GA		03/23/2021		(134)		188			188		54	54			
100184899	METTER	GA		12/17/2024		238		(35)			(35)		204	204			
100184741	JACKSONVILLE	FL		12/17/2024		176		(30)			(30)		146	146			
100113057	WARNER ROBINS	GA		06/29/2023		43		200			200		244	244			
100111016	SAN ANGELO	TX		06/29/2023		758		(33)			(33)		725	725			
100184868	GLOUCESTER	VA		12/17/2024		182		(31)			(31)		151	151			
100184819	SACRAMENTO	CA		12/17/2024		186		(31)			(31)		155	155			
100184429	CASA GRANDE	AZ		12/17/2024		172		(29)			(29)		143	143			
100127254	NAVARRE	FL		08/30/2023		276		59			59		334	334			
100047607	OWEGO	NY		11/20/2020		959		(210)			(210)		748	748			
100184726	HENDERSON	NV		12/17/2024		197		(31)			(31)		166	166			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184784	FAIRFAX	VA		12/17/2024		190		(31)			(31)		159	159			
100110819	ASHLAND	OH		06/29/2023		307		220			220		527	527			
100184837	HIGHLAND	CA		12/17/2024		410		(45)			(45)		365	365			
100184715	CUMMING	GA		12/17/2024		206		(33)			(33)		173	173			
100043172	FORT WORTH	TX		05/28/2020		736		(14)			(14)		722	722			
100046324	ROCKY MOUNT	NC		11/25/2020		473		(26)			(26)		447	447			
100184477	WARRIOR	AL		12/17/2024		253		(35)			(35)		218	218			
100184535	TOCCOA	GA		12/17/2024		206		(32)			(32)		173	173			
100012027	PLANTATION	FL		03/08/2017		1,964		233			233		2,197	2,197			
100138979	ALBANY	GA		12/21/2023		1,619		(184)			(184)		1,436	1,436			
100184777	BUFORD	GA		12/17/2024		128		(26)			(26)		102	102			
100184803	JESUP	GA		12/17/2024		184		(30)			(30)		155	155			
100184449	HADDONFIELD	NJ		12/17/2024		481		(65)			(65)		416	416			
100113833	WESTON	FL		06/29/2023		990		48			48		1,038	1,038			
100127221	KALISPELL	MT		08/30/2023		77		133			133		210	210			
100047706	SPRINGFIELD	OH		11/20/2020		497		189			189		686	686			
100112447	SPRINGFIELD	OH		06/29/2023		177		187			187		364	364			
100112075	TOPEKA	KS		06/29/2023		385		242			242		627	627			
100030590	REMBERT	SC		12/20/2018		498		112			112		610	610			
100050111	BRENTWOOD	CA		11/20/2020		508		10			10		519	519			
100184859	INDEPENDENCE	KY		12/17/2024		205		(31)			(31)		173	173			
100184514	HARTFORD	CT		12/17/2024		197		(30)			(30)		167	167			
100048198	WARRENSBURG	MO		11/20/2020		278		(46)			(46)		232	232			
100184742	COLLINSVILLE	OK		12/17/2024		514		(52)			(52)		462	462			
100184923	DEL CITY	OK		12/17/2024		520		(48)			(48)		471	471			
100111816	EVANS CITY	PA		06/29/2023		414		66			66		481	481			
100184493	SALEM	OR		12/17/2024		203		(30)			(30)		173	173			
100184613	ANAHEIM	CA		12/17/2024		177		(26)			(26)		151	151			
100111275	NEWBURGH HEIGHTS	OH		06/29/2023		1,970		53			53		2,023	2,023			
100126491	HAMPTONVILLE	NC		08/30/2023		545		(126)			(126)		419	419			
100184564	NICHOLS HILLS	OK		12/17/2024		320		(34)			(34)		287	287			
100084629	LYONS	IL		08/02/2022		7,848		82			82		7,931	7,931			
100014458	OKLAHOMA CITY	OK		09/27/2017		1,215		191			191		1,406	1,406			
100055286	PITTSBURGH	PA		03/23/2021		1,871		(342)			(342)		1,529	1,529			
100024801	ROCKVILLE	MD		09/20/2018		1,087		3			3		1,090	1,090			
100138981	DETROIT	MI		12/21/2023		1,268		(243)			(243)		1,025	1,025			
100010952	BIRMINGHAM	AL		12/23/2016		555		(88)			(88)		467	467			
100055206	BIG SPRING	TX		03/23/2021		1,021		(246)			(246)		775	775			
100112900	MIAMI	FL		06/29/2023		1,354		145			145		1,499	1,499			
100184857	WHITE LAKE	MI		12/17/2024		189		(26)			(26)		163	163			
100045132	BLOOMFIELD	NJ		11/25/2020		626		(22)			(22)		604	604			
100184610	LAS VEGAS	NV		12/17/2024		186		(26)			(26)		159	159			
100113416	MIDLOTHIAN	IL		06/29/2023		68		81			81		149	149			
100067490	PENSACOLA	FL		09/23/2021		11,266		(587)			(587)		10,679	10,679			
100184528	COLORADO SPRINGS	CO		12/17/2024		201		(27)			(27)		173	173			
100045649	BIRMINGHAM	AL		11/25/2020		330		(35)			(35)		296	296			
100184659	TUCSON	AZ		12/17/2024		201		(27)			(27)		174	174			
100111746	FAIRFIELD	AL		06/29/2023		497		265			265		762	762			
100055487	PLEASANT HILL	OH		03/23/2021		113		(56)			(56)		57	57			
100114343	PEEBLES	OH		06/29/2023		845		58			58		903	903			
100184931	LEXINGTON	SC		12/17/2024		175		(24)			(24)		151	151			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053378	KOKOMO	IN		03/23/2021		700		(121)			(121)		579	579			
3310082487	CHICAGO	IL		09/18/2024		9,023							9,023	9,023			
100077759	CLEVELAND	OH		01/03/2022		123		(1)			(1)		122	122			
100113128	ZEPHYRHILLS	FL		06/29/2023		835		228			228		1,063	1,063			
100114256	LENOIR	NC		06/29/2023		493		132			132		626	626			
100054041	HOLDEN	MO		03/23/2021		819		(114)			(114)		705	705			
100030076	CONROE	TX		12/20/2018		519		4			4		524	524			
100184688	MOODUS	CT		12/17/2024		129		(21)			(21)		108	108			
100113183	AVENTURA	FL		06/29/2023		989		63			63		1,052	1,052			
100113807	OZARK	AL		06/29/2023		79		35			35		114	114			
100184605	MANITOWOC	WI		12/17/2024		174		(23)			(23)		151	151			
100184710	COLUMBIA	SC		12/17/2024		194		(25)			(25)		170	170			
100184902	FORT BRAGG	CA		12/17/2024		191		(24)			(24)		167	167			
100184927	MIDLOTHIAN	VA		12/17/2024		191		(24)			(24)		167	167			
100184471	SUMMERVILLE	SC		12/17/2024		137		(21)			(21)		116	116			
100113629	GREENWOOD	SC		06/29/2023		792		(72)			(72)		720	720			
100184523	SELBYVILLE	DE		12/17/2024		197		(25)			(25)		172	172			
100047157	TEXARKANA	AR		11/20/2020		1,133		(184)			(184)		948	948			
100184473	SALEM	NH		12/17/2024		199		(24)			(24)		175	175			
100017696	SAN ANTONIO	TX		04/26/2018		1,133		(146)			(146)		986	986			
100126468	DUNCANVILLE	TX		08/30/2023		613		101			101		714	714			
100111863	GREENVILLE	AL		06/29/2023		490		212			212		702	702			
100055848	HAMMOND	IN		03/23/2021		764		(133)			(133)		632	632			
100054161	HILLSBORO	TX		03/23/2021		303		(122)			(122)		181	181			
100011409	SAINT LOUIS	MO		12/23/2016		573		(22)			(22)		551	551			
100184646	FIRESTONE	CO		12/17/2024		178		(21)			(21)		157	157			
100050120	CHATTANOOGA	TN		11/20/2020		1,158		(222)			(222)		936	936			
100184679	SPRINGFIELD	OH		12/17/2024		245		(25)			(25)		221	221			
100030033	RICHMOND	VA		12/20/2018		3,849		(21)			(21)		3,828	3,828			
100055804	CLEVELAND	OH		03/23/2021		876		(15)			(15)		861	861			
100111073	BUFFALO	NY		06/29/2023		145		114			114		259	259			
100047993	SALT LAKE CITY	UT		11/20/2020		164		(16)			(16)		148	148			
100126646	HILLSBORO	KY		08/30/2023		113		46			46		159	159			
100047573	JACKSONVILLE	FL		11/20/2020		894		(37)			(37)		858	858			
100112643	BATON ROUGE	LA		06/29/2023		418		125			125		543	543			
100111941	UPPER DARBY	PA		06/29/2023		110		197			197		307	307			
100028012	DES PLAINES	IL		10/26/2018		(49)		373			373		324	324			
100112635	WARREN	MI		06/29/2023		99		35			35		134	134			
100111034	MOUNT MORRIS	MI		06/29/2023		1,294		64			64		1,358	1,358			
100184938	MORRISTOWN	MN		12/17/2024		186		(19)			(19)		167	167			
100112342	ANSON	ME		06/29/2023		44		33			33		76	76			
100077037	ALAMOGORDO	NM		01/03/2022		227		17			17		244	244			
100054940	INDIANAPOLIS	IN		03/23/2021		70		46			46		116	116			
100050114	ORLANDO	FL		11/20/2020		1,452		(162)			(162)		1,291	1,291			
100111585	NEWTON	NJ		06/29/2023		186		223			223		409	409			
100111624	GARY	IN		06/29/2023		784		67			67		851	851			
100045220	TRENTON	FL		11/25/2020		144		7			7		151	151			
100110991	JANESVILLE	WI		06/29/2023		201		35			35		236	236			
100047468	LESAGE	WV		11/20/2020		905		(131)			(131)		775	775			
100110912	ALBANY	GA		06/29/2023		1,009		47			47		1,056	1,056			
100046749	DULUTH	GA		11/20/2020		293		(139)			(139)		153	153			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055582	DALLAS	OR		03/23/2021		917		(73)			(73)		843	843			
100010851	MEMPHIS	TN		12/23/2016		873		298			298		1,171	1,171			
100046974	LAS VEGAS	NV		11/20/2020		1,607		(147)			(147)		1,460	1,460			
100113799	SNOW CAMP	NC		06/29/2023		73		13			13		86	86			
100043364	LOS ANGELES	CA		08/13/2020		2,974		(182)			(182)		2,792	2,792			
100177754	TINLEY PARK	IL		11/19/2024		1,896		(141)			(141)		1,754	1,754			
100011053	IDABEL	OK		12/23/2016		554		143			143		697	697			
100054802	PITTSBURGH	PA		03/23/2021		1,425		(34)			(34)		1,391	1,391			
100055001	MEMPHIS	TN		03/23/2021		723		(230)			(230)		493	493			
100127146	HARRISBURG	PA		08/30/2023		1,131		359			359		1,490	1,490			
100126725	OLD TOWN	FL		08/30/2023		55		47			47		102	102			
100114371	DAYTON	OH		06/29/2023		218		24			24		242	242			
100054823	MONROE	MI		03/23/2021		776		(124)			(124)		652	652			
100184772	PINE RIVER	MN		12/17/2024		122		(13)			(13)		109	109			
100112365	DAYTONA BEACH	FL		06/29/2023		909		(19)			(19)		889	889			
100014666	CHICAGO	IL		09/27/2017		170		230			230		400	400			
100111518	MONTGOMERY	AL		06/29/2023		6		92			92		99	99			
100012426	INDIANAPOLIS	IN		04/28/2017		961		77			77		1,038	1,038			
100010742	HOUSTON	TX		12/23/2016		768		142			142		911	911			
100053792	CAMP HILL	AL		03/23/2021		1,199		(266)			(266)		933	933			
100060698	BARLOW	KY		06/01/2021		479		4			4		482	482			
100126459	ALBANY	GA		08/30/2023		931		(151)			(151)		779	779			
100113203	JEFFERSON CITY	MO		06/29/2023		325		215			215		540	540			
100046783	CHESAPEAKE	VA		11/20/2020		150		(90)			(90)		60	60			
100049743	PITTSBURGH	PA		11/20/2020		364		(55)			(55)		309	309			
100044544	LAS VEGAS	NV		11/19/2020		1,624		166			166		1,791	1,791			
100028231	CAPE CORAL	FL		10/26/2018		64		530			530		594	594			
100114044	FORT WAYNE	IN		06/29/2023		60		117			117		177	177			
100114369	DETROIT	MI		06/29/2023		603		39			39		642	642			
100155584	SULPHUR	LA		06/18/2024		3,079		(325)			(325)		2,754	2,754			
100126938	CHAMPLAIN	NY		08/30/2023		1,609		9			9		1,618	1,618			
100114134	RALEIGH	NC		06/29/2023		81		64			64		145	145			
100054225	NORMAL	IL		03/23/2021		296		8			8		304	304			
100042994	LIBERTY	IN		05/28/2020		1,477		(16)			(16)		1,461	1,461			
100111683	DETROIT	MI		06/29/2023		256		38			38		294	294			
100112869	DEARBORN HEIGHTS	MI		06/29/2023		439		53			53		492	492			
100138971	MIAMI	FL		12/21/2023		99		39			39		137	137			
100050204	EDINBURG	TX		11/20/2020		447		(121)			(121)		327	327			
100054287	BALTIMORE	MD		03/23/2021		61		114			114		175	175			
100184529	MEMPHIS	NY		12/17/2024		203		(10)			(10)		193	193			
100111423	NEWPORT NEWS	VA		06/29/2023		409		436			436		845	845			
100113221	FREMONT	MI		06/29/2023		169		13			13		182	182			
100053814	HARRISBURG	PA		03/23/2021		1,214		(43)			(43)		1,170	1,170			
100029859	SPRINGFIELD	MA		12/20/2018		484		87			87		572	572			
100046953	WEST MILFORD	NJ		11/20/2020		3,285		(209)			(209)		3,076	3,076			
100111510	YOUNGSTOWN	OH		06/29/2023		38		162			162		200	200			
100074775	IUKA	IL		12/01/2021		244		(10)			(10)		234	234			
100054704	MARION	OH		03/23/2021		(37)		83			83		47	47			
100047772	DEARBORN HEIGHTS	MI		11/20/2020		721		(10)			(10)		712	712			
100114094	CRESSON	PA		06/29/2023		48		15			15		63	63			
100112880	WAUKEGAN	IL		06/29/2023		981		131			131		1,112	1,112			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054168	TOLEDO	OH		03/23/2021		105		6			6		111	111			
100068814	GRAND BLANC	MI		09/01/2021		375		1			1		376	376			
100024471	DOTHAN	AL		09/20/2018		65		105			105		170	170			
100113938	MESA	AZ		06/29/2023		2,370		45			45		2,416	2,416			
100112174	GERMANTOWN	TN		06/29/2023		3,055		401			401		3,456	3,456			
100113201	HOUSTON	TX		06/29/2023		478		37			37		515	515			
100047432	CHESTER	SC		11/20/2020		1,070		(128)			(128)		942	942			
100111516	MIAMI	FL		06/29/2023		2,013		33			33		2,046	2,046			
100050361	PHOENIX	AZ		11/20/2020		1,146		(84)			(84)		1,062	1,062			
100111563	JACKSONVILLE	FL		06/29/2023		3,554		164			164		3,718	3,718			
100046179	RANDLEMAN	NC		11/25/2020		185		(30)			(30)		155	155			
100139016	PEORIA	IL		12/21/2023		75		47			47		122	122			
100112879	DAYTON	OH		06/29/2023		1,531		(54)			(54)		1,477	1,477			
100050081	CORPUS CHRISTI	TX		11/20/2020		1,050		(52)			(52)		999	999			
100127267	ROCHESTER	PA		08/30/2023		418		60			60		478	478			
100126456	HOMER	NY		08/30/2023		142		114			114		255	255			
100112621	BALTIMORE	MD		06/29/2023		544		80			80		623	623			
100054236	NORTH LAS VEGAS	NV		03/23/2021		126		(27)			(27)		99	99			
100055613	BAY MINETTE	AL		03/23/2021		112		(40)			(40)		71	71			
100010892	ALTAMAHAW	NC		12/23/2016		637		61			61		698	698			
100032194	SAN MATEO	CA		03/29/2019		918		93			93		1,012	1,012			
100054871	ANDERSON	SC		03/23/2021		64		(25)			(25)		39	39			
100047053	FORT WORTH	TX		11/20/2020		1,659		(155)			(155)		1,504	1,504			
100112573	INDEPENDENCE	IA		06/29/2023		51		28			28		80	80			
100110851	BOX SPRINGS	GA		06/29/2023		27		121			121		147	147			
100012106	DAVENPORT	IA		03/08/2017		281		76			76		357	357			
100113951	SICKLERVILLE	NJ		06/29/2023		995		42			42		1,037	1,037			
100127141	BOLIVAR	TN		08/30/2023		597		25			25		622	622			
100113192	CLEVELAND	OH		06/29/2023		428		30			30		458	458			
100028428	STILLWATER	MN		10/26/2018		2,056		87			87		2,143	2,143			
100112665	GREENVILLE	GA		06/29/2023		409		(39)			(39)		370	370			
100012558	MIAMI	FL		04/28/2017		593		103			103		696	696			
100112071	HARDINSBURG	KY		06/29/2023		44		7			7		50	50			
100031445	MC FARLAND	CA		03/29/2019		30		359			359		389	389			
100174587	AURORA	IL		10/31/2024		14,680		(614)			(614)		14,066	14,066			
100153152	CHICAGO	IL		05/28/2024		345		94			94		439	439			
100111560	BROKEN ARROW	OK		06/29/2023		852		16			16		868	868			
100043273	WARSAW	NC		08/13/2020		1,548		67			67		1,615	1,615			
100138929	LUDLOW	MO		12/21/2023		1,462		(46)			(46)		1,416	1,416			
100045402	WILLISTON	SC		11/25/2020		917		94			94		1,011	1,011			
100111679	ROCKFORD	IL		06/29/2023		88		20			20		108	108			
100114103	PEORIA	IL		06/29/2023		79		127			127		207	207			
100114157	STANLEY	NC		06/29/2023		610		(58)			(58)		553	553			
100147049	ERIE	PA		03/27/2024		390		(11)			(11)		379	379			
100030558	ORANGEBURG	SC		12/20/2018		1,969		(7)			(7)		1,962	1,962			
100031619	COCONUT CREEK	FL		03/29/2019		874		59			59		934	934			
100114287	SPRINGFIELD	MO		06/29/2023		697		(23)			(23)		675	675			
100055309	MOBILE	AL		03/23/2021		(127)		152			152		24	24			
100113049	TONEY	AL		06/29/2023		822		129			129		951	951			
100113187	MIAMI BEACH	FL		06/29/2023		999		15			15		1,014	1,014			
100138946	ORANGE PARK	FL		12/21/2023		242		108			108		350	350			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054635	LITHIA SPRINGS	GA		03/23/2021		1,532		(263)			(263)		1,268	1,268			
100046891	PALM BAY	FL		11/20/2020		762		(52)			(52)		710	710			
100055215	CHATTANOOGA	TN		03/23/2021		280		(104)			(104)		176	176			
100014661	MYRTLE BEACH	SC		09/27/2017		657		53			53		710	710			
100046753	NEW CITY	NY		11/20/2020		97		(74)			(74)		23	23			
100126514	EL PASO	TX		08/30/2023		550		(32)			(32)		518	518			
100046326	FLINT	MI		11/25/2020		148		63			63		211	211			
100055847	SAINT PETERSBURG	FL		03/23/2021		218		(87)			(87)		131	131			
100047222	AUSTIN	TX		11/20/2020		118		(48)			(48)		70	70			
100012560	NORTH LAUDERDALE	FL		04/28/2017		431		60			60		491	491			
100113185	CLERMONT	FL		06/29/2023		1,190		91			91		1,282	1,282			
100054230	COLUMBUS	OH		03/23/2021		1,013		(51)			(51)		962	962			
100127329	HILLSBOROUGH	NH		08/30/2023		66		67			67		134	134			
100028054	SPICELAND	IN		10/26/2018		50		169			169		219	219			
100054993	BOGGSTOWN	IN		03/23/2021		2,394		(286)			(286)		2,109	2,109			
100111269	SAVANNAH	GA		06/29/2023		1,135		96			96		1,231	1,231			
100064814	JONESBOROUGH	TN		07/14/2021		3,097		(154)			(154)		2,943	2,943			
100044248	LITHONIA	GA		08/19/2020		1,031		4			4		1,036	1,036			
100055801	MEMPHIS	TN		03/23/2021		2,933		(224)			(224)		2,709	2,709			
100076963	ADKINS	TX		01/03/2022		2,650		(207)			(207)		2,443	2,443			
100113354	WHITEFIELD	ME		06/29/2023		364		266			266		630	630			
100029168	KNIGHTSTOWN	IN		10/26/2018		517		332			332		849	849			
100111793	CLEVELAND	OH		06/29/2023		991		(32)			(32)		959	959			
100030569	SURPRISE	AZ		12/20/2018		735		(8)			(8)		726	726			
100114133	SUMITON	AL		06/29/2023		1,230		83			83		1,313	1,313			
100047334	HOUSTON	TX		11/20/2020		1,184		(163)			(163)		1,020	1,020			
100136774	BROOKHAVEN	PA		11/27/2023		1,781		(27)			(27)		1,754	1,754			
100126620	SAINT LOUIS	MO		08/30/2023		1,574		10			10		1,584	1,584			
100126600	RIVERSIDE	CA		08/30/2023		1,492		12			12		1,504	1,504			
100110937	BENSON	AZ		06/29/2023		67		50			50		117	117			
100046566	GREENTOWN	IN		11/25/2020		95		35			35		130	130			
100017111	ALBEMARLE	NC		04/26/2018		640		155			155		795	795			
100126530	BALTIMORE	MD		08/30/2023		867		54			54		921	921			
100054255	WILKES BARRE	PA		03/23/2021		953		(215)			(215)		739	739			
100045818	BALTIMORE	MD		11/25/2020		129		44			44		173	173			
100111215	NORTH PALM BEACH	FL		06/29/2023		1,198		67			67		1,265	1,265			
100055502	SOUTH BEND	IN		03/23/2021		222		(8)			(8)		213	213			
100045375	HIGHLAND PARK	MI		11/25/2020		36		18			18		54	54			
100011194	EVELETH	MN		12/23/2016		351		29			29		380	380			
100126863	APOPKA	FL		08/30/2023		456		18			18		474	474			
100045659	BALTIMORE	MD		11/25/2020		1,248		68			68		1,316	1,316			
100111820	DODGE CITY	KS		06/29/2023		891		29			29		920	920			
100111975	PEARSON	GA		06/29/2023		396		284			284		680	680			
100024848	POTTSVILLE	PA		09/20/2018		10,057		1,580			1,580		11,636	11,636			
100048235	ANCHORAGE	AK		11/20/2020		651		(124)			(124)		528	528			
100047261	FOREST PARK	IL		11/20/2020		148		(65)			(65)		83	83			
100054036	TUCKERTON	NJ		03/23/2021		2,246		(55)			(55)		2,192	2,192			
100126906	MAYODAN	NC		08/30/2023		1,175		(159)			(159)		1,016	1,016			
100045940	EAST STROUDSBURG	PA		11/25/2020		438		97			97		535	535			
100126669	BELINGTON	WV		08/30/2023		55		65			65		120	120			
100113178	DAVENPORT	FL		06/29/2023		1,137		55			55		1,191	1,191			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112554	GASTONIA	NC		06/29/2023		576		32			32		608	608			
100127274	STONE MOUNTAIN	GA		08/30/2023		826		198			198		1,024	1,024			
100113837	ST PETERSBURG	FL		06/29/2023		762		55			55		817	817			
100113211	WINFIELD	KS		06/29/2023		108		23			23		132	132			
100047676	LA VERGNE	TN		11/20/2020		536		(88)			(88)		447	447			
100010744	MT MORRIS	MI		12/23/2016		482		(45)			(45)		437	437			
100045587	EASLEY	SC		11/25/2020		782		(53)			(53)		729	729			
100127081	IMLER	PA		08/30/2023		848		29			29		877	877			
100071844	GALLOWAY	NJ		10/14/2021		10,124		(376)			(376)		9,748	9,748			
100112669	WINGATE	NC		06/29/2023		403		(3)			(3)		399	399			
100114407	PITTSBURGH	PA		06/29/2023		95		43			43		138	138			
100127197	HOPE MILLS	NC		08/30/2023		863		(43)			(43)		820	820			
100112882	REDFORD	MI		06/29/2023		459		51			51		511	511			
100044101	BEAVER DAM	WI		08/19/2020		406		29			29		435	435			
100030591	SMITHS GROVE	KY		12/20/2018		770		17			17		787	787			
100112241	TUCSON	AZ		06/29/2023		2,245		(190)			(190)		2,055	2,055			
100013457	MIAMI	FL		05/25/2017		125		695			695		819	819			
100126512	MONTGOMERY	AL		08/30/2023		577		(35)			(35)		542	542			
100113981	CANONSBURG	PA		06/29/2023		50		158			158		208	208			
100049505	JACKSON	AL		11/20/2020		860		(60)			(60)		800	800			
100110943	STUARTS DRAFT	VA		06/29/2023		2,108		129			129		2,237	2,237			
100112439	WINSTON SALEM	NC		06/29/2023		74		161			161		235	235			
100011563	NORTH LITTLE ROCK	AR		03/08/2017		410		229			229		639	639			
100139007	NILES	OH		12/21/2023		361		235			235		596	596			
100113946	TUCSON	AZ		06/29/2023		1,465		47			47		1,512	1,512			
100112863	FERNLEY	NV		06/29/2023		1,102		(157)			(157)		945	945			
100126767	SELMA	AL		08/30/2023		1,501		(123)			(123)		1,378	1,378			
100046582	ALLIANCE	OH		11/25/2020		(3)		12			12		9	9			
100014775	HOUSTON	TX		10/30/2017		876		4			4		881	881			
100017701	FORT WAYNE	IN		04/26/2018		903		(60)			(60)		843	843			
100076970	WACO	TX		01/03/2022		949		(79)			(79)		869	869			
100055274	CHICAGO	IL		03/23/2021		280		7			7		287	287			
100113710	SYRACUSE	NY		06/29/2023		848		(118)			(118)		730	730			
100111199	CAMBY	IN		06/29/2023		77		56			56		133	133			
100054483	GAINESVILLE	FL		03/23/2021		538		16			16		554	554			
100065791	PLAINFIELD	NJ		07/28/2021		12,998		(281)			(281)		12,717	12,717			
100111553	SPRINGFIELD	MA		06/29/2023		627		234			234		861	861			
100114077	ELIZABETH	PA		06/29/2023		124		46			46		170	170			
100027918	GADSDEN	AL		10/26/2018		109		58			58		167	167			
100114181	LAKELAND	FL		06/29/2023		385		101			101		485	485			
100112504	RIVERTON	IA		06/29/2023		150		150			150		299	299			
100055718	AKRON	OH		03/23/2021		1,604		(244)			(244)		1,359	1,359			
100046761	WARFIELD	VA		11/20/2020		408		(198)			(198)		210	210			
100047184	MINT HILL	NC		11/20/2020		1,591		(92)			(92)		1,498	1,498			
100030053	LAUDERDALE LAKES	FL		12/20/2018		450		16			16		467	467			
100126746	FREDERICKSBRG	VA		08/30/2023		612		77			77		689	689			
100045716	SOUTH BOSTON	VA		11/25/2020		137		74			74		211	211			
100113118	MADISON	AL		06/29/2023		680		251			251		931	931			
100047007	DETROIT	MI		11/20/2020		2,057		(235)			(235)		1,822	1,822			
100029001	BATON ROUGE	LA		10/26/2018		20		168			168		188	188			
100046508	WAVERLY	IL		11/25/2020		168		34			34		203	203			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177702	METALINE FALLS	WA		11/19/2024		782		(61)			(61)		721	721			
100011986	RAMSEUR	NC		03/08/2017		183		274			274		457	457			
100054075	HIBBING	MN		03/23/2021		514		(125)			(125)		389	389			
100053456	BECKLEY	WV		03/23/2021		169		26			26		194	194			
100155806	TONEY	AL		06/18/2024		10,739		(649)			(649)		10,090	10,090			
100127269	CHICAGO	IL		08/30/2023		835		69			69		904	904			
100126612	CHICAGO	IL		08/30/2023		5,967		(126)			(126)		5,841	5,841			
100114327	GREENVILLE	KY		06/29/2023		178		64			64		241	241			
100047211	NEWTOWN	PA		11/20/2020		1,321		(46)			(46)		1,275	1,275			
100055417	QUINCY	FL		03/23/2021		2,042		(39)			(39)		2,003	2,003			
100047773	ROUND LAKE	IL		11/20/2020		2,910		(4)			(4)		2,906	2,906			
100013318	CLAYTON	NC		05/25/2017		891		819			819		1,710	1,710			
100113838	MIAMI	FL		06/29/2023		879		6			6		885	885			
100014683	WHITE PLAINS	NY		09/27/2017		7,900		23			23		7,923	7,923			
100110914	DOUGLASVILLE	GA		06/29/2023		1,210		28			28		1,238	1,238			
100046655	CONVOY	OH		11/25/2020		60		(1)			(1)		58	58			
100127351	KINGWOOD	TX		08/30/2023		1,277		412			412		1,689	1,689			
100114168	OKLAHOMA CITY	OK		06/29/2023		471		3			3		474	474			
100045365	ST LOUIS	MO		11/25/2020		631		43			43		674	674			
100110933	GREEN COVE SP	FL		06/29/2023		839		52			52		891	891			
100045817	SALLEY	SC		11/25/2020		391		19			19		410	410			
100127326	READING	PA		08/30/2023		2,681		392			392		3,073	3,073			
100138945	FORT PIERCE	FL		12/21/2023		144		104			104		247	247			
100114118	TULSA	OK		06/29/2023		2,898		140			140		3,039	3,039			
100074825	YOUNGSTOWN	OH		12/01/2021		194		(5)			(5)		188	188			
100113867	AVENTURA	FL		06/29/2023		446		37			37		483	483			
100047031	LIBERTYVILLE	IL		11/20/2020		2,687		(128)			(128)		2,558	2,558			
100111506	STONE MOUNTAIN	GA		06/29/2023		51		145			145		196	196			
100111659	DAYTON	OH		06/29/2023		489		33			33		522	522			
100113172	FT. MYERS	FL		06/29/2023		1,325		333			333		1,657	1,657			
100044297	EAST WINDSOR	NJ		08/19/2020		191		24			24		216	216			
100127258	HIALEAH	FL		08/30/2023		532		41			41		573	573			
100055050	WASHINGTON	MO		03/23/2021		817		(96)			(96)		721	721			
100043415	CAMDEN	NJ		08/13/2020		29		129			129		158	158			
100055022	MANSFIELD	TX		03/23/2021		2,442		116			116		2,558	2,558			
100111026	ABERDEEN	WA		06/29/2023		2,145		16			16		2,161	2,161			
100126745	PORT HURON	MI		08/30/2023		710		68			68		778	778			
100054350	STOCKBRIDGE	GA		03/23/2021		506		(95)			(95)		411	411			
100111638	LAKE WALES	FL		06/29/2023		77		55			55		132	132			
100011169	HARRISVILLE	PA		01/27/2017		801		64			64		866	866			
100138315	CAMBRIDGE	MA		12/18/2023		7,653		(133)			(133)		7,519	7,519			
100127275	SAN ANTONIO	TX		08/30/2023		40		10			10		50	50			
100111059	SAN ANTONIO	TX		06/29/2023		734		11			11		745	745			
100112236	MIDDLETOWN	OH		06/29/2023		620		188			188		808	808			
100060428	SAINT LOUIS	MO		06/01/2021		150		2			2		152	152			
100126687	GADSDEN	SC		08/30/2023		1,973		10			10		1,983	1,983			
100111547	COLUMBUS	OH		06/29/2023		63		146			146		209	209			
100126985	HAZEL CREST	IL		08/30/2023		106		134			134		240	240			
100161396	DAYTONA BEACH	FL		07/25/2024		449		(62)			(62)		387	387			
100112385	RICHMOND	KY		06/29/2023		53		1			1		54	54			
100111242	SOUTHBURY	CT		06/29/2023		1,804		141			141		1,944	1,944			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029976	LA MESA	NM		12/20/2018		826		15			15		841	841			
100113206	LA MARQUE	TX		06/29/2023		183		232			232		415	415			
100127051	CENTERLINE	MI		08/30/2023		307		(26)			(26)		281	281			
100017515	DAYTON	OH		04/26/2018		58		350			350		407	407			
100113267	PHILADELPHIA	PA		06/29/2023		167		(10)			(10)		157	157			
100138999	COLUMBUS	GA		12/21/2023		591		130			130		722	722			
100054489	SAN ANTONIO	TX		03/23/2021		730		(192)			(192)		538	538			
100068831	CLEVELAND	TX		09/01/2021		151		(9)			(9)		142	142			
100054229	BOGALUSA	LA		03/23/2021		736		(59)			(59)		678	678			
100050190	LITTLE ROCK	AR		11/20/2020		749		(177)			(177)		573	573			
100127152	SARATOGA SPGS	NY		08/30/2023		1,518		(12)			(12)		1,506	1,506			
100113842	HALLANDALE BEACH	FL		06/29/2023		743		52			52		795	795			
100126549	JACKSONVILLE	FL		08/30/2023		1,156		81			81		1,237	1,237			
100047610	GREENVILLE	SC		11/20/2020		999		(143)			(143)		856	856			
100111092	LAURIUM	MI		06/29/2023		1,167		46			46		1,213	1,213			
100127313	CONNERSVILLE	IN		08/30/2023		784		85			85		869	869			
100112118	NEW KENSINGTON	PA		06/29/2023		444		35			35		479	479			
100046044	ANDALUSIA	AL		11/25/2020		101		(33)			(33)		68	68			
100111961	PIQUA	OH		06/29/2023		32		158			158		190	190			
100046754	MONTGOMERY	PA		11/20/2020		407		(34)			(34)		373	373			
100110899	FRIENDSHIP	TN		06/29/2023		857		(6)			(6)		852	852			
100155743	PERRY	GA		06/18/2024		912		(133)			(133)		779	779			
100045703	MIAMI	FL		11/25/2020		217		(24)			(24)		193	193			
100111799	PINE PLAINS	NY		06/29/2023		410		36			36		445	445			
100111088	PHOENIX	AZ		06/29/2023		117		39			39		156	156			
100113168	DES MOINES	IA		06/29/2023		53		12			12		65	65			
100114062	WILMINGTON	NC		06/29/2023		3,245		98			98		3,343	3,343			
100047556	HESPERIA	CA		11/20/2020		630		(4)			(4)		626	626			
100111535	CUMMING	GA		06/29/2023		768		59			59		827	827			
100011340	COLUMBUS	OH		01/27/2017		2,260		(22)			(22)		2,238	2,238			
100111315	TUSCALOOSA	AL		06/29/2023		1,095		(157)			(157)		938	938			
100045808	BENTON HARBOR	MI		11/25/2020		650		(120)			(120)		529	529			
100054290	TRUCKEE	CA		03/23/2021		164		(59)			(59)		105	105			
100113783	ARKANSAS CITY	KS		06/29/2023		897		63			63		961	961			
100113996	FAIRBURN	GA		06/29/2023		225		155			155		380	380			
100112565	FORT LAUDERDALE	FL		06/29/2023		38		187			187		226	226			
100126452	BOWLING GREEN	KY		08/30/2023		1,436		(123)			(123)		1,313	1,313			
100053993	ROANOKE RAPIDS	NC		03/23/2021		557		75			75		632	632			
100048383	WHITESBORO	NY		11/20/2020		735		(126)			(126)		609	609			
100043252	LACONIA	NH		08/13/2020		4,259		46			46		4,305	4,305			
100043080	JACKSON	MI		05/28/2020		335		8			8		343	343			
100112521	PHILADELPHIA	PA		06/29/2023		33		150			150		184	184			
100045366	DETROIT	MI		11/25/2020		898		(111)			(111)		787	787			
100053751	POTTERVILLE	MI		03/23/2021		1,274		(76)			(76)		1,198	1,198			
100111232	SUN CITY WEST	AZ		06/29/2023		932		118			118		1,050	1,050			
100113160	MIAMI	FL		06/29/2023		1,232		11			11		1,244	1,244			
100134646	CARMEL	IN		10/30/2023		10,100		18			18		10,117	10,117			
100127243	BOAZ	AL		08/30/2023		1,473		(106)			(106)		1,366	1,366			
100153053	OAKDALE	CA		06/27/2024		1,915		(161)			(161)		1,754	1,754			
100111605	GRANTS	NM		06/29/2023		42		12			12		55	55			
100047642	DETROIT	MI		11/20/2020		54		133			133		187	187			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017536	BREWTON	AL		04/26/2018		427		67			67		494	494			
100046929	MERIDEN	CT		11/20/2020		193		(83)			(83)		110	110			
100110873	HOUSTON	TX		06/29/2023		498		(48)			(48)		449	449			
100043278	KINGSLEY	PA		08/13/2020		2,320		68			68		2,388	2,388			
100155840	WASHINGTON	MO		06/18/2024		920		(119)			(119)		801	801			
100017711	INDIANAPOLIS	IN		04/26/2018		83		137			137		220	220			
100112485	LILBURN	GA		06/29/2023		741		136			136		877	877			
100055806	DAYTON	OH		03/23/2021		463		(22)			(22)		441	441			
100111526	LENOIR	NC		06/29/2023		836		24			24		860	860			
100114446	PITTSBURGH	PA		06/29/2023		71		29			29		100	100			
100110904	PALMDALE	CA		06/29/2023		439		283			283		722	722			
100044176	RICHLAND	IN		08/19/2020		444		89			89		533	533			
100055204	MUSKEGON	MI		03/23/2021		431		(117)			(117)		314	314			
100126487	SAN ANTONIO	TX		08/30/2023		649		(27)			(27)		622	622			
100046303	SALT LAKE CITY	UT		11/25/2020		14,864		(252)			(252)		14,612	14,612			
3310031591	SPRING VALLEY	NY		03/22/2022		1,485							1,485	1,485			
100113241	MILWAUKEE	WI		06/29/2023		(8)		159			159		151	151			
100055146	NEWARK	OH		03/23/2021		1,218		(231)			(231)		987	987			
100111218	DRUMMONDS	TN		06/29/2023		1,296		132			132		1,428	1,428			
100053775	CHICAGO	IL		03/23/2021		985		(259)			(259)		725	725			
100046491	MARION	IN		11/25/2020		157		117			117		274	274			
100127026	DALLAS	TX		08/30/2023		159		124			124		283	283			
100145947	WAYNESBORO	VA		03/19/2024		882		(92)			(92)		790	790			
100045237	ILION	NY		11/25/2020		110		190			190		301	301			
100044752	PHILADELPHIA	PA		11/19/2020		601		26			26		628	628			
100126720	ROSEVILLE	MI		08/30/2023		610		(2)			(2)		608	608			
100114244	GOLD CREEK	MT		06/29/2023		25,021		2,628			2,628		27,649	27,649			
100114488	SEATTLE	WA		06/29/2023		1,381		79			79		1,460	1,460			
100112217	BALTIMORE	MD		06/29/2023		714		115			115		829	829			
100126828	BIRMINGHAM	AL		08/30/2023		839		251			251		1,091	1,091			
100053454	HUNTSVILLE	AL		03/23/2021		1,236		(221)			(221)		1,016	1,016			
100012070	HOUSTON	TX		03/08/2017		804		609			609		1,413	1,413			
100112858	TRENTON	NJ		06/29/2023		1,029		(39)			(39)		990	990			
100111147	BETHLEHEM	PA		06/29/2023		687		117			117		804	804			
100110920	ALTOONA	AL		06/29/2023		494		(37)			(37)		457	457			
100047847	FERNDALE	MI		11/20/2020		1,045		(108)			(108)		937	937			
100054776	FLINT	MI		03/23/2021		604		(185)			(185)		419	419			
100111754	DETROIT	MI		06/29/2023		418		151			151		569	569			
100053651	TUSTIN	CA		03/23/2021		381		(79)			(79)		302	302			
100010951	MEMPHIS	TN		12/23/2016		452		(22)			(22)		430	430			
100112652	YUMA	AZ		06/29/2023		956		36			36		992	992			
100155778	LAS VEGAS	NV		06/18/2024		875		(74)			(74)		802	802			
100126598	SOPHIA	NC		08/30/2023		1,430		(117)			(117)		1,313	1,313			
100014686	SUNRISE	FL		09/27/2017		483		52			52		535	535			
100111555	FORT LAUDERDALE	FL		06/29/2023		581		56			56		638	638			
100126461	PHILADELPHIA	PA		08/30/2023		843		28			28		871	871			
100045278	OMAHA	NE		11/25/2020		294		5			5		298	298			
100111071	CROSS	SC		06/29/2023		47		81			81		128	128			
100113066	OKLAHOMA CITY	OK		06/29/2023		199		175			175		374	374			
100126556	KANSAS CITY	MO		08/30/2023		43		21			21		64	64			
100111926	RUPERT	ID		06/29/2023		46		40			40		86	86			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112912	MONTGOMERY	AL		06/29/2023		809		(40)			(40)		769	769			
100045562	TOLEDO	OH		11/25/2020		63		(22)			(22)		42	42			
100084119	POMPANO BEACH	FL		08/12/2022		107		(9)			(9)		98	98			
100111012	CLEVELAND	OH		06/29/2023		1,682		1			1		1,683	1,683			
100112369	GRETNA	LA		06/29/2023		36		17			17		53	53			
100030245	KANSAS CITY	KS		12/20/2018		647		21			21		668	668			
100030000	LEANDER	TX		12/20/2018		853		(37)			(37)		817	817			
100126775	EL PASO	TX		08/30/2023		505		23			23		528	528			
100112815	TRENTON	NJ		06/29/2023		74		15			15		89	89			
100114097	GREENSBORO	NC		06/29/2023		(21)		117			117		96	96			
100055394	TOPEKA	KS		03/23/2021		560		(135)			(135)		425	425			
100053772	INDIANAPOLIS	IN		03/23/2021		107		(57)			(57)		50	50			
100127170	MINNEAPOLIS	MN		08/30/2023		396		120			120		516	516			
100044157	GREENVILLE	SC		08/19/2020		103		7			7		110	110			
100029354	FAIRFIELD	AL		10/26/2018		29		113			113		142	142			
100012493	ERIE	PA		04/28/2017		638		(5)			(5)		633	633			
100017661	MORRIS	NY		04/26/2018		433		185			185		618	618			
100114175	CLARKSON	KY		06/29/2023		2,422		49			49		2,471	2,471			
100113962	SPRINGFIELD	IL		06/29/2023		782		20			20		803	803			
100126653	GREENVILLE	SC		08/30/2023		1,162		(65)			(65)		1,097	1,097			
100112826	LITTLE ROCK	AR		06/29/2023		947		(178)			(178)		769	769			
100113999	SANDERSVILLE	GA		06/29/2023		981		333			333		1,314	1,314			
100045378	KINGMAN	IN		11/25/2020		94		173			173		267	267			
100113988	LAKEWOOD	NJ		06/29/2023		46		4			4		50	50			
100011966	CHARLOTTE	NC		03/08/2017		921		46			46		967	967			
100113152	HAINES CITY	FL		06/29/2023		2,364		(5)			(5)		2,360	2,360			
100044768	KAPOLEI	HI		11/19/2020		735		(89)			(89)		647	647			
100112831	WESLACO	TX		06/29/2023		792		(46)			(46)		746	746			
100047563	ASTORIA	NY		11/20/2020		3,856		(45)			(45)		3,811	3,811			
100029918	PASADENA	TX		12/20/2018		1,287		5			5		1,292	1,292			
100032187	PHOENIX	AZ		03/29/2019		539		(34)			(34)		505	505			
100126649	PUEBLO	CO		08/30/2023		900		71			71		971	971			
100045880	WILMINGTON	DE		11/25/2020		1,819		(30)			(30)		1,789	1,789			
100054447	WOODSTOCK	MD		03/23/2021		1,834		(99)			(99)		1,735	1,735			
100047279	FAR ROCKAWAY	NY		11/20/2020		1,699		(267)			(267)		1,433	1,433			
100114109	ORONOCO	MN		06/29/2023		1,435		23			23		1,459	1,459			
100126831	COLUMBUS	OH		08/30/2023		(38)		123			123		85	85			
100111542	VIRGINIA BEACH	VA		06/29/2023		951		59			59		1,010	1,010			
100127105	GRAND RAPIDS	MI		08/30/2023		90		87			87		177	177			
100112907	DES MOINES	IA		06/29/2023		555		58			58		613	613			
100043921	TEMPLE CITY	CA		08/19/2020		1,065		(96)			(96)		969	969			
100155634	DELAND	FL		06/18/2024		1,131		(161)			(161)		970	970			
100126623	ROCHESTER	NY		08/30/2023		1,253		(200)			(200)		1,053	1,053			
100127099	EARLIMART	CA		08/30/2023		1,245		329			329		1,574	1,574			
100113305	HUNLOCK CREEK	PA		06/29/2023		49		162			162		211	211			
100111612	GRANTS	NM		06/29/2023		46		28			28		75	75			
100114131	MAPLE HEIGHTS	OH		06/29/2023		1,784		(30)			(30)		1,754	1,754			
100127091	CAPE CORAL	FL		08/30/2023		657		51			51		708	708			
100047166	LITHONIA	GA		11/20/2020		831		(77)			(77)		754	754			
100055340	HELENA	MT		03/23/2021		934		(93)			(93)		841	841			
100113184	BOCA RATON	FL		06/29/2023		794		2			2		796	796			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114280	BISHOPVILLE	SC		06/29/2023		56		94			94		150	150			
100053715	EAST SAINT LOUIS	IL		03/23/2021		423		(21)			(21)		402	402			
100127042	LINCOLNVILLE	KS		08/30/2023		484		39			39		523	523			
100054822	MARION	IN		03/23/2021		148		2			2		149	149			
100113346	VULCAN	MI		06/29/2023		1,400		112			112		1,512	1,512			
100112886	MUNCIE	IN		06/29/2023		545		106			106		651	651			
100111790	FRANKFORT	IL		06/29/2023		1,749		58			58		1,807	1,807			
100047428	JACKSONVILLE	FL		11/20/2020		759		(83)			(83)		676	676			
100010717	CLARINDA	IA		12/23/2016		319		112			112		430	430			
100014272	CHESTER	PA		09/27/2017		19		255			255		274	274			
100110905	GAINESVILLE	GA		06/29/2023		1,591		(93)			(93)		1,498	1,498			
100053476	PHILADELPHIA	PA		03/23/2021		756		(126)			(126)		631	631			
100126634	CREWE	VA		08/30/2023		2,683		(133)			(133)		2,550	2,550			
3310058693	ALBANY	NY		10/31/2023		25,245							25,245	25,245			
100025299	WHITAKERS	NC		09/20/2018		317		17			17		335	335			
100017667	QUINCY	FL		04/26/2018		74		31			31		105	105			
100043267	COSHOCTON	OH		08/13/2020		1,307		175			175		1,482	1,482			
100155759	FAIRFAX	VA		06/18/2024		2,681		(271)			(271)		2,410	2,410			
100053938	DETROIT	MI		03/23/2021		109		(2)			(2)		107	107			
100048984	SAINT LOUIS	MO		11/20/2020		301		17			17		318	318			
100053699	CLEVELAND	OH		03/23/2021		240		17			17		257	257			
100011293	MARION	IN		12/23/2016		2,283		51			51		2,334	2,334			
100114197	STOCKTON	CA		06/29/2023		324		59			59		383	383			
100046106	TOPEKA	KS		11/25/2020		42		(3)			(3)		39	39			
100046907	WINSTON SALEM	NC		11/20/2020		2,431		(178)			(178)		2,253	2,253			
100012909	MESQUITE	TX		05/25/2017		59		238			238		297	297			
100045568	PITTSFIELD	MA		11/25/2020		989		(25)			(25)		964	964			
100111241	BOCA RATON	FL		06/29/2023		574		66			66		640	640			
100045554	MONTGOMERY	AL		11/25/2020		245		65			65		310	310			
100047426	PHILADELPHIA	PA		11/20/2020		255		(52)			(52)		203	203			
100109737	DALLAS	TX		06/16/2023		4,036		(63)			(63)		3,972	3,972			
100043888	LITTLE ROCK	AR		08/19/2020		58		13			13		70	70			
100050161	TARENTUM	PA		11/20/2020		210		(67)			(67)		143	143			
100046744	LAKELAND	FL		11/20/2020		424		36			36		461	461			
100012832	PERRIS	CA		05/25/2017		206		1,127			1,127		1,332	1,332			
100111240	ASBURY PARK	NJ		06/29/2023		944		107			107		1,052	1,052			
100017697	SAN ANTONIO	TX		04/26/2018		1,344		(105)			(105)		1,239	1,239			
100028498	TUCKER	GA		10/26/2018		1,520		206			206		1,726	1,726			
100113929	SEYMOUR	IN		06/29/2023		1,282		90			90		1,373	1,373			
100111886	HAGERSTOWN	MD		06/29/2023		1,715		320			320		2,034	2,034			
100127263	OWATONNA	MN		08/30/2023		795		7			7		801	801			
100054566	DOLTON	IL		03/23/2021		469		55			55		524	524			
100055581	UTICA	NY		03/23/2021		(71)		167			167		96	96			
100114146	SAN ANTONIO	TX		06/29/2023		656		(21)			(21)		636	636			
100054696	EAST SAINT LOUIS	IL		03/23/2021		913		10			10		923	923			
100017422	BOSSIER CITY	LA		04/26/2018		289		96			96		385	385			
100043442	PIEDMONT	SC		08/13/2020		(187)		286			286		100	100			
100014681	LAUREL	DE		09/27/2017		120		73			73		193	193			
100112683	LITTLE FALLS	NY		06/29/2023		(12)		157			157		145	145			
100043506	GILBERT	AZ		08/13/2020		2,910		(206)			(206)		2,704	2,704			
100012140	FRESNO	CA		03/08/2017		465		148			148		613	613			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111063	MEMPHIS	TN		06/29/2023		824		(7)			(7)		817	817			
100012504	SOUTHFIELD	MI		04/28/2017		804		182			182		987	987			
100044464	CHICAGO	IL		11/19/2020		338		93			93		431	431			
100025121	MILWAUKEE	WI		09/20/2018		9		159			159		168	168			
100111115	CLEVELAND	NC		06/29/2023		1,492		184			184		1,676	1,676			
100112754	ROMULUS	MI		06/29/2023		753		299			299		1,053	1,053			
100111639	SHREVEPORT	LA		06/29/2023		490		(7)			(7)		483	483			
100113645	EDENTON	NC		06/29/2023		898		(8)			(8)		890	890			
100110885	CELORON	NY		06/29/2023		575		(22)			(22)		553	553			
100111335	PORT RICHEY	FL		06/29/2023		302		(3)			(3)		299	299			
100044545	AURORA	CO		11/19/2020		578		33			33		611	611			
100011475	SPENCERVILLE	IN		12/23/2016		453		38			38		491	491			
100126912	JACKSON	OH		08/30/2023		307		234			234		541	541			
100046225	NEW BOSTON	OH		11/25/2020		381		(105)			(105)		276	276			
100047483	FORT LAUDERDALE	FL		11/20/2020		232		(21)			(21)		211	211			
100046779	NORTH PORT	FL		11/20/2020		311		(59)			(59)		252	252			
100111221	PHOENIX	AZ		06/29/2023		1,003		88			88		1,091	1,091			
100054641	SCOTTSBORO	AL		03/23/2021		86		(61)			(61)		24	24			
100017128	MEMPHIS	TN		04/26/2018		149		251			251		400	400			
100046985	SAN ANTONIO	TX		11/20/2020		1,251		(160)			(160)		1,091	1,091			
100112612	YUMA	AZ		06/29/2023		362		50			50		412	412			
100113274	ARLINGTON HEIGHTS	IL		06/29/2023		106		105			105		211	211			
100111205	NEW ORLEANS	LA		06/29/2023		689		79			79		768	768			
100111214	KATY	TX		06/29/2023		744		73			73		817	817			
100032171	SACRAMENTO	CA		03/29/2019		4		255			255		259	259			
100114361	CANTON	OH		06/29/2023		397		87			87		484	484			
100111086	WOODRUFF	SC		06/29/2023		1,352		(117)			(117)		1,235	1,235			
100114442	NORTH LAUDERDALE	FL		06/29/2023		95		13			13		108	108			
100055694	BLOOMINGTON	IL		03/23/2021		229		(5)			(5)		224	224			
100032190	SAN BERNARDINO	CA		03/29/2019		766		38			38		804	804			
100046492	LAREDO	TX		11/25/2020		542		(99)			(99)		443	443			
100112567	KOKOMO	IN		06/29/2023		365		64			64		430	430			
100055165	ROBERTS	IL		03/23/2021		108		(27)			(27)		81	81			
100053638	SAINT LOUIS	MO		03/23/2021		599		(62)			(62)		537	537			
100113117	DALLAS	TX		06/29/2023		1,060		192			192		1,252	1,252			
100127223	PHILADELPHIA	PA		08/30/2023		(7)		157			157		150	150			
100054462	MAHWAH	NJ		03/23/2021		834		(126)			(126)		708	708			
100047306	HUNTSVILLE	AL		11/20/2020		1,742		(338)			(338)		1,404	1,404			
100046888	CORAOPOLIS	PA		11/20/2020		2,118		6			6		2,124	2,124			
100055135	BROOKLYN	NY		03/23/2021		4,612		56			56		4,668	4,668			
100010720	FORT LAUDERDALE	FL		12/23/2016		919		71			71		989	989			
100011167	MCKEESPORT	PA		12/23/2016		1,108		56			56		1,164	1,164			
100111311	RED SPRINGS	NC		06/29/2023		177		(71)			(71)		107	107			
100111777	LAS VEGAS	NV		06/29/2023		170		99			99		269	269			
100047116	CONYERS	GA		11/20/2020		2,340		(235)			(235)		2,105	2,105			
100053641	SHIRLEY	NY		03/23/2021		1,390		(83)			(83)		1,307	1,307			
100047206	CONWAY	AR		11/20/2020		1,401		(105)			(105)		1,296	1,296			
100113052	ST PETERSBURG	FL		06/29/2023		137		89			89		227	227			
100046991	CHICAGO	IL		11/20/2020		1,351		10			10		1,361	1,361			
100113930	DALLAS	GA		06/29/2023		51		77			77		128	128			
100126850	CORDOVA	SC		08/30/2023		333		144			144		477	477			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046928	REEDLEY	CA		11/20/2020		1,069		(138)			(138)		931	931			
100114021	ACWORTH	GA		06/29/2023		37		124			124		161	161			
100042998	SAN ANTONIO	FL		05/28/2020		1,798		92			92		1,890	1,890			
100127057	DETROIT	MI		08/30/2023		348		51			51		399	399			
100127220	SHEBOYGAN	WI		08/30/2023		161		3			3		164	164			
100127164	CLEVELAND	OH		08/30/2023		3,317		151			151		3,467	3,467			
100113971	GRAY	LA		06/29/2023		1,448		52			52		1,501	1,501			
100014732	MENLO	IA		09/27/2017		829		6			6		836	836			
100055846	BERKELEY	MO		03/23/2021		1,964		(144)			(144)		1,821	1,821			
100046795	SPARKS	NV		11/20/2020		437		(110)			(110)		327	327			
100047438	AURORA	CO		11/20/2020		3,559		(62)			(62)		3,497	3,497			
100026230	CORDOVA	AL		09/20/2018		5		174			174		178	178			
100113763	CREST HILL	IL		06/29/2023		32		138			138		170	170			
100112545	ELKMONT	AL		06/29/2023		502		45			45		548	548			
3310054027	TOWN OF TOMPKINS	NY		08/31/2023		13,961							13,961	13,961			
100111601	WICHITA FALLS	TX		06/29/2023		534		63			63		596	596			
100111614	PENSACOLA	FL		06/29/2023		107		113			113		220	220			
100113320	PHILADELPHIA	PA		06/29/2023		488		47			47		536	536			
100126516	RENOVO	PA		08/30/2023		173							173	173			
100043935	BOBTOWN	PA		08/19/2020		27		(23)			(23)		4	4			
100011909	LAS CRUCES	NM		03/08/2017		1,182		227			227		1,409	1,409			
100054114	BURNS	OR		03/23/2021		91		(27)			(27)		64	64			
100126904	CAHOKIA	IL		08/30/2023		19		60			60		79	79			
100127314	TOMS RIVER	NJ		08/30/2023		995		59			59		1,054	1,054			
100054318	GOODWATER	AL		03/23/2021		1,658		(305)			(305)		1,353	1,353			
100048881	TAMPA	FL		11/20/2020		934		(116)			(116)		818	818			
100113965	HYNDMAN	PA		06/29/2023		693		15			15		708	708			
100053707	EAST PEORIA	IL		03/23/2021		366		(10)			(10)		356	356			
100112218	BINGHAMTON	NY		06/29/2023		56		33			33		89	89			
100042967	STREAMWOOD	IL		05/28/2020		2,363		108			108		2,471	2,471			
100050117	BOWIE	AZ		11/20/2020		929		(55)			(55)		874	874			
100046884	NEW CASTLE	DE		11/20/2020		3,733		(141)			(141)		3,592	3,592			
100055408	PITTSBURGH	PA		03/23/2021		203		(57)			(57)		146	146			
100046912	BRADENTON	FL		11/20/2020		909		(249)			(249)		660	660			
100126460	COCHRAN	GA		08/30/2023		662		(10)			(10)		653	653			
100111685	LIMA	OH		06/29/2023		328		(6)			(6)		322	322			
100113676	SAN ANTONIO	TX		06/29/2023		1,115		(53)			(53)		1,062	1,062			
100047296	SAGINAW	MI		11/20/2020		694		(84)			(84)		610	610			
100025102	HOUSTON	TX		09/20/2018		101		555			555		656	656			
100111693	LANCASTER	SC		06/29/2023		687		73			73		760	760			
100045292	BALTIMORE	MD		11/25/2020		90		(2)			(2)		88	88			
100126697	WOODSTOCK	GA		08/30/2023		1,296		76			76		1,372	1,372			
100112876	GREENFIELD	WI		06/29/2023		190		(65)			(65)		125	125			
100014323	CALHOUN FALLS	SC		09/27/2017		107							107	107			
100047087	BANCROFT	MI		11/20/2020		915		(118)			(118)		797	797			
100112639	HARRISBURG	PA		06/29/2023		23		74			74		96	96			
100045360	KELLYTON	AL		11/25/2020		268		345			345		613	613			
100111287	LAKE SUZY	FL		06/29/2023		153		83			83		236	236			
100012108	BATTLE CREEK	MI		03/08/2017		623		103			103		726	726			
100114214	KANNAPOLIS	NC		06/29/2023		1,247		(72)			(72)		1,174	1,174			
100127198	BALTIMORE	MD		08/30/2023		1,667		68			68		1,734	1,734			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126766	EDWARDSVILLE	IL		08/30/2023		1,104		(126)			(126)		978	978			
100054839	BROOKLYN	NY		03/23/2021		406		(215)			(215)		190	190			
100127157	WEST PALM BEACH	FL		08/30/2023		489		32			32		521	521			
100047173	MIAMI BEACH	FL		11/20/2020		760		(96)			(96)		664	664			
100012512	LYNWOOD	IL		04/28/2017		308		96			96		404	404			
100010963	BAXTER	KY		12/23/2016		335		(12)			(12)		323	323			
100114124	ROSHOLT	WI		06/29/2023		151		23			23		174	174			
100126469	JEFFERSONVILLE	IN		08/30/2023		1,671		32			32		1,703	1,703			
100055473	KENOSHA	WI		03/23/2021		503		(92)			(92)		411	411			
100112566	HERINGTON	KS		06/29/2023		325		52			52		378	378			
100113752	GEORGETOWN	SC		06/29/2023		28		134			134		162	162			
100017647	CORDELE	GA		04/26/2018		1,316		(71)			(71)		1,245	1,245			
100110868	WAYNESVILLE	GA		06/29/2023		115		(6)			(6)		108	108			
100046763	COMPTON	CA		11/20/2020		2,861		(201)			(201)		2,660	2,660			
3310053193	BALTIMORE	MD		06/29/2023		14,956							14,956	14,956			
100055714	MEMPHIS	TN		03/23/2021		1,005		(203)			(203)		802	802			
100047089	GADSDEN	AL		11/20/2020		855		(136)			(136)		719	719			
100050088	INTERLOCHEN	MI		11/20/2020		1,387		(84)			(84)		1,303	1,303			
100114335	LIMA	OH		06/29/2023		340		(2)			(2)		337	337			
100050090	COPIAGUE	NY		11/20/2020		2,616		(128)			(128)		2,488	2,488			
100112852	KANSAS CITY	MO		06/29/2023		936		89			89		1,025	1,025			
100142747	ASHBURN	VA		02/08/2024		7,851		(59)			(59)		7,792	7,792			
100029893	ALBUQUERQUE	NM		12/20/2018		897		(42)			(42)		855	855			
100126642	ST LOUIS	MO		08/30/2023		352		57			57		409	409			
100043959	EAST CHICAGO	IN		08/19/2020		1,413		(52)			(52)		1,361	1,361			
100126643	HARTFORD	CT		08/30/2023		597		137			137		734	734			
100126488	STRINGTOWN	OK		08/30/2023		632		(36)			(36)		596	596			
100053893	FOREST LAKE	MN		03/23/2021		5,265		(77)			(77)		5,188	5,188			
100011171	IMMOKALEE	FL		12/23/2016		2,288		40			40		2,328	2,328			
100126534	KNOXLESVILLE	NY		08/30/2023		733		(42)			(42)		692	692			
100050105	PALO ALTO	CA		11/20/2020		2,544		(6)			(6)		2,539	2,539			
100017751	GAFFNEY	SC		04/26/2018		1,494		(100)			(100)		1,394	1,394			
100054866	MOBILE	AL		03/23/2021		726							726	726			
100127162	JOHNSON CITY	NY		08/30/2023		948		294			294		1,242	1,242			
100030428	MONROE	LA		12/20/2018		283		1			1		284	284			
100113947	WICHITA	KS		06/29/2023		765		23			23		788	788			
100053724	SAINT PAUL	MN		03/23/2021		1,893		(23)			(23)		1,870	1,870			
100126621	MIDDLETOWN	NY		08/30/2023		4,210		365			365		4,575	4,575			
100111523	HARTSFIELD	GA		06/29/2023		1,418		67			67		1,485	1,485			
100045991	TULSA	OK		11/25/2020		682		(20)			(20)		662	662			
100112500	MIAMI	FL		06/29/2023		1,013		314			314		1,327	1,327			
100024549	BUFFALO	NY		09/20/2018		7		172			172		179	179			
100111551	LORAIN	OH		06/29/2023		859		90			90		950	950			
100053448	GALENA PARK	TX		03/23/2021		1,863		66			66		1,929	1,929			
100117574	SAN BERNARDINO	CA		07/20/2023		14,409		777			777		15,185	15,185			
100050023	ELKTON	MD		11/20/2020		3,190		(29)			(29)		3,161	3,161			
100012215	LYNN	MA		03/08/2017		825		517			517		1,342	1,342			
100112520	BALTIMORE	MD		06/29/2023		12		105			105		117	117			
100046564	CAPE GIRARDEAU	MO		11/25/2020		1,870		(99)			(99)		1,771	1,771			
100048501	RIALTO	CA		11/20/2020		5,315		(24)			(24)		5,291	5,291			
100110871	ATHENS	GA		06/29/2023		148		82			82		231	231			

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100127247	MUSKOGEE	OK		08/30/2023		749		(39)			(39)		710	710			
100047688	SODDY DAISY	TN		11/20/2020		256		(22)			(22)		234	234			
100054558	COLLEGE STATION	TX		03/23/2021		1,047		(157)			(157)		890	890			
100111543	PHILADELPHIA	PA		06/29/2023		619		45			45		664	664			
100111160	ALLENTOWN	PA		06/29/2023		159		76			76		235	235			
100047171	KALKASKA	MI		11/20/2020		372		(29)			(29)		344	344			
100054364	HOGANSVILLE	GA		03/23/2021		1,365		(80)			(80)		1,285	1,285			
100111267	CLINTON	SC		06/29/2023		649		(53)			(53)		596	596			
100113195	MIAMI BEACH	FL		06/29/2023		595		76			76		671	671			
100012544	BOLIVAR	TN		04/28/2017		212		30			30		243	243			
100055800	SAINT LOUIS	MO		03/23/2021		126		(50)			(50)		76	76			
100112906	OPA LOCKA	FL		06/29/2023		811		65			65		876	876			
100046913	TAMPA	FL		11/20/2020		3,445		(144)			(144)		3,301	3,301			
100017402	PHILADELPHIA	PA		04/26/2018		596		(44)			(44)		552	552			
100127070	PHILADELPHIA	PA		08/30/2023		88		(2)			(2)		86	86			
100053458	HENRYETTA	OK		03/23/2021		586		(90)			(90)		496	496			
100053508	CLEVELAND HEIGHTS	OH		03/23/2021		384		(32)			(32)		352	352			
100055556	NORWICH	NY		03/23/2021		965		(59)			(59)		906	906			
100046208	OMAHA	NE		11/25/2020		186		(26)			(26)		160	160			
100044576	HOUSTON	TX		11/19/2020		476		14			14		490	490			
100045903	E SPENCER	NC		11/25/2020		259		(55)			(55)		204	204			
100055008	WILLOWBROOK	IL		03/23/2021		2,244		(38)			(38)		2,206	2,206			
100127215	TRAFFORD	AL		08/30/2023		809		146			146		955	955			
100055234	DAYTON	OH		03/23/2021		25		13			13		38	38			
100048045	WAUKEGAN	IL		11/20/2020		2,256		(62)			(62)		2,195	2,195			
100055418	HALIFAX	MA		03/23/2021		1,157		(81)			(81)		1,076	1,076			
100055000	MEMPHIS	TN		03/23/2021		915		(222)			(222)		693	693			
100029913	SAGINAW	MI		12/20/2018		2,086		11			11		2,097	2,097			
100015172	SPRINGFIELD	OH		12/14/2017		951		127			127		1,078	1,078			
100044359	CLINTON	AR		11/19/2020		399		(20)			(20)		378	378			
100055182	NOGALES	AZ		03/23/2021		706		(32)			(32)		674	674			
100053934	HIGH POINT	NC		03/23/2021		398		(13)			(13)		384	384			
100111246	COLUMBIA	MD		06/29/2023		870		68			68		938	938			
100046938	CHARLOTTE	NC		11/20/2020		6,169		(490)			(490)		5,679	5,679			
100054586	OMAHA	NE		03/23/2021		269		(26)			(26)		243	243			
100050107	MISSOURI CITY	TX		11/20/2020		1,488		(182)			(182)		1,307	1,307			
100029497	MIRAMAR	FL		10/26/2018		1,198		1,887			1,887		3,085	3,085			
100043968	INDIANAPOLIS	IN		08/19/2020		628							628	628			
100064711	JEFFERSON	GA		07/14/2021		1,812		(123)			(123)		1,689	1,689			
100114276	CLEARWATER	KS		06/29/2023		678		16			16		694	694			
100047085	NIAGARA FALLS	NY		11/20/2020		848		(160)			(160)		687	687			
100111717	FAIRVIEW	OK		06/29/2023		43		12			12		55	55			
100127364	NEW PORT RICHEY	FL		08/30/2023		1,763		81			81		1,845	1,845			
100055095	SANFORD	FL		03/23/2021		3,538		(210)			(210)		3,329	3,329			
100113147	MIAMI	FL		06/29/2023		1,013		24			24		1,037	1,037			
100113175	PEMBROKE PINES	FL		06/29/2023		729		(12)			(12)		717	717			
100044302	GARY	IN		08/19/2020		112		72			72		185	185			
100112374	EL PASO	TX		06/29/2023		42		15			15		57	57			
100111003	NATHALIE	VA		06/29/2023		625		(16)			(16)		609	609			
100113285	ORANGEBURG	SC		06/29/2023		615		234			234		849	849			
100111243	HOUSTON	TX		06/29/2023		569		59			59		628	628			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050166	DAVENPORT	IA		11/20/2020		510		(94)			(94)		416	416			
100055431	NEW CUMBERLAND	WV		03/23/2021		350		(58)			(58)		292	292			
100044461	ATLANTA	GA		11/19/2020		347		(12)			(12)		334	334			
100047110	MARION	IN		11/20/2020		309		(109)			(109)		200	200			
100111407	CHICAGO	IL		06/29/2023		431		346			346		777	777			
100012210	PHILADELPHIA	PA		03/08/2017		826		146			146		972	972			
100111087	ALEXANDRIA	IN		06/29/2023		1,046		(27)			(27)		1,019	1,019			
100126639	FRANKLIN	AL		08/30/2023		971		35			35		1,006	1,006			
100113936	BRAINERD	MN		06/29/2023		973		(7)			(7)		966	966			
100055482	CHESTER	PA		03/23/2021		76		(18)			(18)		59	59			
100126656	ROCKY MOUNT	NC		08/30/2023		663		(108)			(108)		555	555			
100114228	LOUISVILLE	KY		06/29/2023		903		(30)			(30)		873	873			
100113035	RIDGECREST	CA		06/29/2023		474		39			39		513	513			
100054190	BLANDON	PA		03/23/2021		1,983		(18)			(18)		1,965	1,965			
100046935	LAPEER	MI		11/20/2020		1,901		(170)			(170)		1,730	1,730			
100042991	HILLSBORO	OR		05/28/2020		932		83			83		1,015	1,015			
100014602	MURRAY	KY		09/27/2017		684		61			61		745	745			
100014684	CHARLOTTE	NC		09/27/2017		1,848		47			47		1,895	1,895			
100047054	PITTSBURGH	PA		11/20/2020		903		(144)			(144)		759	759			
100110958	NORTH AUGUSTA	SC		06/29/2023		736		(53)			(53)		683	683			
100055805	HOSFORD	FL		03/23/2021		1,577		(63)			(63)		1,514	1,514			
100054930	LINCOLNTON	NC		03/23/2021		2,003		(263)			(263)		1,740	1,740			
100126677	ALFORD	FL		08/30/2023		1,042		9			9		1,051	1,051			
100047050	WATKINSVILLE	GA		11/20/2020		1,034		(114)			(114)		919	919			
100113007	OMAHA	NE		06/29/2023		297		7			7		305	305			
100110889	DEWITT	NE		06/29/2023		207		(50)			(50)		158	158			
100111541	PHILADELPHIA	PA		06/29/2023		544		43			43		587	587			
100127033	DAYTONA BEACH	FL		08/30/2023		577		40			40		617	617			
100076196	DAVENPORT	FL		01/07/2022		2,536		(86)			(86)		2,450	2,450			
100054076	GLADSTONE	VA		03/23/2021		1,726		(132)			(132)		1,594	1,594			
100111582	PEACHLAND	NC		06/29/2023		355		39			39		395	395			
100113342	COLUMBUS	GA		06/29/2023		1,193		(56)			(56)		1,138	1,138			
100055638	MEADOW BRIDGE	WV		03/23/2021		429		(54)			(54)		375	375			
100026376	LEHIGH ACRES	FL		09/26/2018		(21)		390			390		369	369			
100054088	SUNSHINE	LA		03/23/2021		197		(50)			(50)		146	146			
100126852	PHOENIX	AZ		08/30/2023		308		206			206		514	514			
100047010	JACKSONVILLE	FL		11/20/2020		2,183		(165)			(165)		2,018	2,018			
100113130	FORT SMITH	AR		06/29/2023		413		31			31		444	444			
100114071	SAINT LOUIS	MO		06/29/2023		183		80			80		264	264			
100113288	HURRICANE	WV		06/29/2023		3,450		161			161		3,611	3,611			
100054061	CLEARWATER	FL		03/23/2021		1,179		(65)			(65)		1,113	1,113			
100048527	DEARBORN HEIGHTS	MI		11/20/2020		444		(85)			(85)		359	359			
100012217	SCOTTS VALLEY	CA		03/08/2017		1,697		117			117		1,814	1,814			
100111235	BELLEVUE	WA		06/29/2023		917		67			67		983	983			
100049951	JACKSONVILLE	FL		11/20/2020		818		(85)			(85)		734	734			
100138990	JEFFERSONVILLE	IN		12/21/2023		474		39			39		513	513			
100126641	DAYTON	OH		08/30/2023		558		(66)			(66)		492	492			
100126855	LOVINGSTON	VA		08/30/2023		2,764		54			54		2,818	2,818			
100053572	SHICKSHINNY	PA		03/23/2021		255		(39)			(39)		216	216			
100055719	OAKDALE	LA		03/23/2021		70		67			67		138	138			
100114164	CARTERVILLE	MO		06/29/2023		222		97			97		320	320			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111848	ROCKWOOD	PA		06/29/2023		81		80			80		161	161			
100126809	BARTLESVILLE	OK		08/30/2023		37							37	37			
100048814	WESTERVILLE	OH		11/20/2020		2,596		(21)			(21)		2,575	2,575			
100113694	BALTIMORE	MD		06/29/2023		67		60			60		127	127			
100046889	YORK	PA		11/20/2020		1,599		(41)			(41)		1,559	1,559			
100044582	HOUSTON	TX		11/19/2020		98		3			3		101	101			
100114268	WINTERVILLE	NC		06/29/2023		965		89			89		1,054	1,054			
100111691	DEVON	PA		06/29/2023		26		98			98		124	124			
100113843	SUNNY ISLES	FL		06/29/2023		486		39			39		526	526			
100046759	GRETNA	LA		11/20/2020		1,015		(130)			(130)		885	885			
100114187	BALTIMORE	MD		06/29/2023		1,039		83			83		1,122	1,122			
100053691	CONNELLSVILLE	PA		03/23/2021		804		108			108		912	912			
100050079	LONG BEACH	CA		11/20/2020		2,835		(61)			(61)		2,775	2,775			
100067452	FORT WORTH	TX		09/23/2021		8,456		(308)			(308)		8,148	8,148			
100050058	ROCHESTER	NY		11/20/2020		1,461		3			3		1,464	1,464			
100054155	LAREDO	TX		03/23/2021		208		(1)			(1)		208	208			
100054143	SAGINAW	MI		03/23/2021		39		(12)			(12)		27	27			
100114226	COMETA	OK		06/29/2023		750		(44)			(44)		705	705			
100126497	LITHIA	FL		08/30/2023		504		8			8		512	512			
100046920	NEWNAN	GA		11/20/2020		1,547		(74)			(74)		1,473	1,473			
100111245	TUCSON	AZ		06/29/2023		680		64			64		743	743			
100054417	SAGINAW	MI		03/23/2021		759		(18)			(18)		741	741			
100126701	BIRMINGHAM	AL		08/30/2023		165		287			287		452	452			
100127056	LEBANON JCT	KY		08/30/2023		960							959	959			
100111850	NEVADA	MO		06/29/2023		36		7			7		43	43			
100113937	FORT LAUDERDALE	FL		06/29/2023		609		(17)			(17)		592	592			
100045583	PERU	IN		11/25/2020		765		(83)			(83)		682	682			
100126608	AUGUSTA	GA		08/30/2023		567		(93)			(93)		474	474			
100050065	WACO	TX		11/20/2020		585		(18)			(18)		568	568			
100113749	SHAMOKIN	PA		06/29/2023		53		39			39		92	92			
100046944	CLEARWATER	FL		11/20/2020		1,228		(70)			(70)		1,158	1,158			
100112078	CHICAGO	IL		06/29/2023		3,249		118			118		3,367	3,367			
100114074	DETROIT	MI		06/29/2023		1,225		102			102		1,326	1,326			
100027978	AKRON	OH		10/26/2018		96		105			105		201	201			
100047446	HOLLY	MI		11/20/2020		3,828		(250)			(250)		3,577	3,577			
100113813	NEW CASTLE	DE		06/29/2023		25		16			16		40	40			
100126936	MIAMI	FL		08/30/2023		100		394			394		494	494			
100043874	MISSION	TX		08/19/2020		56		16			16		73	73			
100055749	BEAVER CITY	NE		03/23/2021		131		105			105		236	236			
100046724	METAIRIE	LA		11/20/2020		307		(131)			(131)		176	176			
100055593	RIO RICO	AZ		03/23/2021		268		(7)			(7)		261	261			
100054894	CHARLOTTE	NC		03/23/2021		1,105		(44)			(44)		1,061	1,061			
100030133	WESTLAND	MI		12/20/2018		227		19			19		246	246			
100043131	ALAMOSA	CO		05/28/2020		1,017		(12)			(12)		1,005	1,005			
100046736	WAVERLY	OH		11/20/2020		1,222		(188)			(188)		1,034	1,034			
100113126	PHILADELPHIA	PA		06/29/2023		289		266			266		555	555			
100111357	BENSON	AZ		06/29/2023		1,670		(1)			(1)		1,669	1,669			
100046951	EL PASO	TX		11/20/2020		1,418		(102)			(102)		1,316	1,316			
100127158	PHILADELPHIA	PA		08/30/2023		535		18			18		553	553			
100112867	WICHITA	KS		06/29/2023		795		12			12		807	807			
100047260	MIAMI	FL		11/20/2020		1,639		(129)			(129)		1,510	1,510			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113139	PEMBROKE PINES	FL		06/29/2023		1,607		97			97		1,704	1,704			
100046949	DETROIT	MI		11/20/2020		1,199		3			3		1,202	1,202			
100127270	GADSDEN	AL		08/30/2023		1,474		56			56		1,530	1,530			
100053657	MOJAVE	CA		03/23/2021		368		(35)			(35)		333	333			
100113977	AKRON	OH		06/29/2023		478		8			8		486	486			
100053368	REDFORD	MI		03/23/2021		265		9			9		275	275			
100126892	KNOXVILLE	TN		08/30/2023		1,374		(89)			(89)		1,284	1,284			
100127168	GARY	IN		08/30/2023		881		(64)			(64)		817	817			
100127046	PORT HURON	MI		08/30/2023		46		35			35		80	80			
100113237	PENSACOLA	FL		06/29/2023		535		158			158		693	693			
100126813	PARKVILLE	MD		08/30/2023		(28)		63			63		35	35			
100011470	WEST BABYLON	NY		12/23/2016		2,716		79			79		2,795	2,795			
100126789	MIDDLETOWN	RI		08/30/2023		561		53			53		614	614			
100011615	BRANDON	FL		03/08/2017		1,105		146			146		1,252	1,252			
100028008	GARY	IN		10/26/2018		10		92			92		102	102			
100111000	EAST SAINT LOUIS	IL		06/29/2023		853		177			177		1,030	1,030			
100100820	NORTH LAS VEGAS	NV		04/28/2023		5,885		(121)			(121)		5,764	5,764			
100054835	RICHMOND	VA		03/23/2021		490		(42)			(42)		448	448			
100126606	ORMOND BEACH	FL		08/30/2023		777		24			24		801	801			
100127108	DES MOINES	IA		08/30/2023		220		30			30		250	250			
100127052	MESA	AZ		08/30/2023		1,018		38			38		1,056	1,056			
100046847	EL PASO	TX		11/20/2020		957		(142)			(142)		814	814			
100127101	RICHMOND	VA		08/30/2023		584		36			36		620	620			
100053419	TUSKEGEE	AL		03/23/2021		910		(131)			(131)		779	779			
100012136	SOUTH BEND	IN		03/08/2017		572		88			88		660	660			
100014700	MEMPHIS	TN		09/27/2017		94		59			59		154	154			
100012877	SAN DIEGO	CA		05/25/2017		121		757			757		878	878			
100127135	CLEVELAND	OH		08/30/2023		912		(15)			(15)		896	896			
100127340	WELLINGTON	KS		08/30/2023		256		21			21		277	277			
100055217	DETROIT	MI		03/23/2021		983		(54)			(54)		929	929			
100045766	DETROIT	MI		11/25/2020		194		1			1		195	195			
100113839	HOMESTEAD	FL		06/29/2023		455		20			20		475	475			
100046916	ALBUQUERQUE	NM		11/20/2020		1,496		(98)			(98)		1,398	1,398			
100017126	ALIQUIPPA	PA		04/26/2018		284		229			229		513	513			
100112510	CROUSE	NC		06/29/2023		1,515		166			166		1,680	1,680			
100032188	MODESTO	CA		03/29/2019		140		294			294		434	434			
100030587	DETROIT	MI		12/20/2018		406		39			39		445	445			
100043690	BROOKLYN	NY		08/13/2020		3,644		61			61		3,705	3,705			
100053409	OAKLAND	CA		03/23/2021		415		44			44		460	460			
100127110	LAUDERHILL	FL		08/30/2023		703		132			132		835	835			
100126826	HARRISVILLE	NY		08/30/2023		70		61			61		132	132			
100050216	HAHNVILLE	LA		11/20/2020		2,792		(74)			(74)		2,717	2,717			
100111158	MACON	GA		06/29/2023		408		113			113		520	520			
100024903	BROOKLYN	NY		09/20/2018		159		993			993		1,152	1,152			
100113257	PHILADELPHIA	PA		06/29/2023		681		48			48		729	729			
100046731	AMITYVILLE	NY		11/20/2020		1,047		(135)			(135)		912	912			
100012869	SAINT PETERSBURG	FL		05/25/2017		155		405			405		560	560			
100110923	ROCK HILL	SC		06/29/2023		356		37			37		394	394			
100114234	SAN ANTONIO	TX		06/29/2023		32		2			2		34	34			
100045999	ARANSAS PASS	TX		11/25/2020		190		(44)			(44)		146	146			
100110938	SAINT CLAIR	PA		06/29/2023		925		12			12		937	937			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114039	ALPHARETTA	GA		06/29/2023		29		68			68		96	96			
100126995	PLYMOUTH	NC		08/30/2023		622		10			10		632	632			
100050077	PHILADELPHIA	PA		11/20/2020		925		(142)			(142)		783	783			
100126940	PHILADELPHIA	PA		08/30/2023		126		56			56		182	182			
100047051	LAGUNA WOODS	CA		11/20/2020		2,777		(159)			(159)		2,618	2,618			
100127078	CAIRO	IL		08/30/2023		1							1	1			
100047120	SOUTH BEND	IN		11/20/2020		149		(47)			(47)		102	102			
100111642	LEESBURG	FL		06/29/2023		284		93			93		377	377			
100111036	HOBART	IN		06/29/2023		391		68			68		459	459			
100126885	SOUTH BEND	IN		08/30/2023		1,207		43			43		1,250	1,250			
100113964	LA SALLE	IL		06/29/2023		388		50			50		438	438			
100111803	TOLEDO	OH		06/29/2023		495		14			14		508	508			
100155866	BELLEVUE	WA		06/18/2024		3,449		(250)			(250)		3,199	3,199			
100112498	VERONA	PA		06/29/2023		495		62			62		557	557			
100127282	FORT LAUDERDALE	FL		08/30/2023		83		11			11		95	95			
100114494	BIRMINGHAM	AL		06/29/2023		95		97			97		191	191			
100046911	REDFORD	MI		11/20/2020		2,021		(99)			(99)		1,922	1,922			
100017177	LITTLE ROCK	AR		04/26/2018		627		(27)			(27)		600	600			
100047348	JACKSONVILLE	FL		11/20/2020		346		(56)			(56)		290	290			
100012911	MANTECA	CA		05/25/2017		(13)		380			380		366	366			
100054778	ALBERTVILLE	AL		03/23/2021		1,139		(169)			(169)		971	971			
100127144	BAKERSFIELD	CA		08/30/2023		1,515		(25)			(25)		1,491	1,491			
100047111	OLMSTED FALLS	OH		11/20/2020		499		(108)			(108)		391	391			
100053443	AMARILLO	TX		03/23/2021		325		(14)			(14)		311	311			
100113933	CALLAHAN	FL		06/29/2023		689		(19)			(19)		671	671			
100014779	JACKSONVILLE	FL		10/30/2017		268		128			128		396	396			
100126607	SEBRING	FL		08/30/2023		745		20			20		765	765			
100113040	WEST HAZLETON	PA		06/29/2023		987		264			264		1,251	1,251			
100126858	PHOENIX	AZ		08/30/2023		65		51			51		116	116			
100113293	PENSACOLA	FL		06/29/2023		883		136			136		1,020	1,020			
100112497	KANSAS CITY	MO		06/29/2023		352		143			143		495	495			
100055357	MABANK	TX		03/23/2021		1,045		(90)			(90)		955	955			
100053865	SWEETWATER	TX		03/23/2021		528		(131)			(131)		397	397			
100126713	EVANSVILLE	IN		08/30/2023		182							182	182			
100127065	BALTIMORE	MD		08/30/2023		4,955		(242)			(242)		4,713	4,713			
100113162	MIAMI	FL		06/29/2023		657		53			53		710	710			
100111343	SAINT LOUIS	MO		06/29/2023		1,458		(31)			(31)		1,428	1,428			
100030038	DOLAN SPRINGS	AZ		12/20/2018		321		21			21		342	342			
100046770	NORTH HILLS	CA		11/20/2020		1,807		(29)			(29)		1,778	1,778			
100014719	YUBA CITY	CA		09/27/2017		497		2			2		499	499			
100053773	TUCSON	AZ		03/23/2021		310		(8)			(8)		302	302			
100127131	BIRMINGHAM	AL		08/30/2023		764		(6)			(6)		759	759			
100113969	PITTSBURGH	PA		06/29/2023		26		64			64		90	90			
100053675	SILVIS	IL		03/23/2021		534		(59)			(59)		475	475			
100113338	SANFORD	NC		06/29/2023		661		60			60		721	721			
100112226	PHOENIX	IL		06/29/2023		32		95			95		127	127			
3310041330	COLUMBUS	GA		09/28/2022		11,880							11,880	11,880			
100044534	COLORADO SPRINGS	CO		11/19/2020		1,216		(24)			(24)		1,192	1,192			
100045330	TOLEDO	OH		11/25/2020		442		79			79		521	521			
100045610	NAPOLEONVILLE	LA		11/25/2020		1,089							1,089	1,089			
100111253	COLUMBUS	OH		06/29/2023		1,217		(36)			(36)		1,181	1,181			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055268	TAYLORS	SC		03/23/2021		1,138		(60)			(60)		1,078	1,078			
100047058	GREENVILLE	SC		11/20/2020		658		(81)			(81)		578	578			
100054874	MEYERSDALE	PA		03/23/2021		144		(28)			(28)		116	116			
100054725	WAYNESBORO	VA		03/23/2021		488		(51)			(51)		437	437			
100046509	TAHLEQUAH	OK		11/25/2020		1,794		(71)			(71)		1,723	1,723			
100113186	LAKE WORTH	FL		06/29/2023		1,086		27			27		1,113	1,113			
100111353	RANDOLPH	AL		06/29/2023		557		(10)			(10)		547	547			
100127113	TULSA	OK		08/30/2023		1,607		26			26		1,633	1,633			
100112585	KULPMONT	PA		06/29/2023		226		(7)			(7)		219	219			
100113991	KANSAS CITY	MO		06/29/2023		1,187		18			18		1,205	1,205			
100111758	REDFORD	MI		06/29/2023		253		(3)			(3)		250	250			
100133531	CROMWELL	CT		10/19/2023		11,748		49			49		11,797	11,797			
100043046	WAHPETON	ND		05/28/2020		901		73			73		973	973			
100112529	ALLENTOWN	PA		06/29/2023		233		21			21		254	254			
100046887	HOUSTON	TX		11/20/2020		1,140		(117)			(117)		1,022	1,022			
100138947	OKEECHOBEE	FL		12/21/2023		245		106			106		351	351			
100111802	WICHITA	KS		06/29/2023		180		(7)			(7)		173	173			
100113715	COWPENS	SC		06/29/2023		204		109			109		313	313			
100113056	MILWAUKEE	WI		06/29/2023		2,877		55			55		2,932	2,932			
100044051	WYMORE	NE		08/19/2020		122		41			41		163	163			
100111244	OCEANSIDE	CA		06/29/2023		626		50			50		676	676			
100127330	EVANSVILLE	IN		08/30/2023		393		146			146		539	539			
100111234	DELRAY BEACH	FL		06/29/2023		448		46			46		494	494			
100113935	TERRE HAUTE	IN		06/29/2023		752		(3)			(3)		750	750			
100055156	MANSFIELD	OH		03/23/2021		1,874		(111)			(111)		1,762	1,762			
100026469	DESERT HOT SPRINGS	CA		09/26/2018		12		1,509			1,509		1,521	1,521			
100113030	LOCUST FORK	AL		06/29/2023		262		60			60		322	322			
100047246	NEWHALL	CA		11/20/2020		1,649		(118)			(118)		1,531	1,531			
100113336	SYLVESTER	GA		06/29/2023		897		(67)			(67)		830	830			
100055247	CHESTERTON	IN		03/23/2021		1,875		(16)			(16)		1,859	1,859			
100112313	HUTCHINSON	KS		06/29/2023		157		77			77		234	234			
100046825	WAVERLY	IA		11/20/2020		1,005		(24)			(24)		981	981			
100049367	FORT PIERCE	FL		11/20/2020		109		(27)			(27)		81	81			
100126540	BEAUMONT	TX		08/30/2023		482		(24)			(24)		458	458			
100126594	SPEEDWELL	TN		08/30/2023		21		164			164		185	185			
100046926	BOCA RATON	FL		11/20/2020		1,414		(87)			(87)		1,327	1,327			
100014536	WEST MEMPHIS	AR		09/27/2017		433		49			49		482	482			
100126451	CONYERS	GA		08/30/2023		3,051		489			489		3,539	3,539			
100126967	GRANVILLE	NY		08/30/2023		26		12			12		38	38			
100113725	PHILADELPHIA	PA		06/29/2023		427		34			34		461	461			
100017675	CLEVELAND	OH		04/26/2018		18		78			78		96	96			
100114185	GRAND JUNCTION	IA		06/29/2023		872		(42)			(42)		830	830			
100126442	FRACKVILLE	PA		08/30/2023		91		46			46		136	136			
100126899	FAYETTEVILLE	NC		08/30/2023		609		40			40		649	649			
100138980	SUNRISE	FL		12/21/2023		1,482		(102)			(102)		1,381	1,381			
100127137	OKLAHOMA CITY	OK		08/30/2023		1,645		(62)			(62)		1,583	1,583			
100113693	DETROIT	MI		06/29/2023		438		68			68		506	506			
100111203	SACRAMENTO	CA		06/29/2023		2,794		65			65		2,859	2,859			
100055558	NEWBERRY	SC		03/23/2021		620		(72)			(72)		548	548			
100046812	MONROE	LA		11/20/2020		470		(31)			(31)		439	439			
100113976	SUNRISE	FL		06/29/2023		530		56			56		586	586			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054449	CADILLAC	MI		03/23/2021		921		(63)			(63)		858	858			
100113651	REYNOLDSVILLE	PA		06/29/2023		755		83			83		838	838			
100112927	DAYTON	OH		06/29/2023		651		34			34		684	684			
100053867	HARLINGEN	TX		03/23/2021		1,274		(149)			(149)		1,125	1,125			
100110939	PORT HURON	MI		06/29/2023		212		38			38		250	250			
100126988	CLEVELAND	OH		08/30/2023		82		179			179		261	261			
100127119	JACKSONVILLE	FL		08/30/2023		806		53			53		859	859			
100110987	BROOKSVILLE	FL		06/29/2023		358		40			40		398	398			
100112955	JAMESVILLE	NC		06/29/2023		419		26			26		444	444			
100047973	CICERO	IL		11/20/2020		2,295		(111)			(111)		2,184	2,184			
100048055	WALLAND	TN		11/20/2020		3,127		(39)			(39)		3,088	3,088			
100126441	HUMBOLDT	TN		08/30/2023		120		(11)			(11)		109	109			
100127089	CLEVELAND	OH		08/30/2023		550		25			25		576	576			
100114120	INDIANAPOLIS	IN		06/29/2023		292		42			42		333	333			
100111011	RICHMOND	MO		06/29/2023		497		33			33		530	530			
100113743	ROCKFORD	IL		06/29/2023		234		22			22		256	256			
100046870	SHREVEPORT	LA		11/20/2020		1,675		(95)			(95)		1,580	1,580			
100011018	ROSEDALE	NY		12/23/2016		1,268		48			48		1,316	1,316			
100017606	PELZER	SC		04/26/2018		452		(2)			(2)		450	450			
100053408	WAYNESVILLE	GA		03/23/2021		1,020		(28)			(28)		992	992			
100046931	ALBUQUERQUE	NM		11/20/2020		1,656		(42)			(42)		1,614	1,614			
100110857	MUSKEGON	MI		06/29/2023		338		204			204		542	542			
100012132	WILMINGTON	DE		03/08/2017		1,264		87			87		1,351	1,351			
100017401	GARRISON	TX		04/26/2018		410		(2)			(2)		408	408			
100127140	MEMPHIS	TN		08/30/2023		677		76			76		753	753			
100110839	ST. LOUIS	MO		06/29/2023		762		(10)			(10)		752	752			
100127160	ROCKY FORD	GA		08/30/2023		1,304		(19)			(19)		1,285	1,285			
100112134	MEXICO	MO		06/29/2023		31		114			114		145	145			
100055773	FAIR LAWN	NJ		03/23/2021		2,775		4			4		2,780	2,780			
100113943	SOUTH HOUSTON	TX		06/29/2023		21		51			51		71	71			
100126523	OXFORD	FL		08/30/2023		205		21			21		226	226			
100055569	FOREST HILL	TX		03/23/2021		596		12			12		608	608			
100138928	TUSKEGEE	AL		12/21/2023		1,511		12			12		1,523	1,523			
100048108	GREENSBORO	NC		11/20/2020		1,043		(21)			(21)		1,022	1,022			
100014768	ST. AUGUSTINE	FL		10/30/2017		1,040		37			37		1,078	1,078			
100053845	HOLLYWOOD	FL		03/23/2021		98							98	98			
100050100	DALLAS	TX		11/20/2020		493		(161)			(161)		332	332			
100065772	POPLAR BLUFF	MO		07/28/2021		2,624		(88)			(88)		2,536	2,536			
100045504	BALTIMORE	MD		11/25/2020		551		10			10		561	561			
100112408	OMAHA	NE		06/29/2023		2,102		31			31		2,133	2,133			
100126791	CHERAW	SC		08/30/2023		1,582		(40)			(40)		1,542	1,542			
100126631	ST MATTHEWS	SC		08/30/2023		32		42			42		74	74			
100017695	SAN ANTONIO	TX		04/26/2018		1,335		(26)			(26)		1,309	1,309			
100055626	HASKELL	OK		03/23/2021		994		(11)			(11)		983	983			
100114111	GRESHAM	WI		06/29/2023		361		45			45		405	405			
100114112	ST PAUL	MN		06/29/2023		2,380		78			78		2,458	2,458			
100127075	CLEVELAND	OH		08/30/2023		771		68			68		839	839			
100045541	WAYCROSS	GA		11/25/2020		873		(65)			(65)		808	808			
100055788	LIVINGSTON	AL		03/23/2021		1,332		(79)			(79)		1,253	1,253			
100113151	MIAMI	FL		06/29/2023		969		15			15		984	984			
100114215	MESQUITE	TX		06/29/2023		739		102			102		841	841			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126521	TALLAHASSAEE	FL		08/30/2023		1,769		(4)			(4)		1,765	1,765			
100113648	MACON	GA		06/29/2023		290		110			110		400	400			
100126735	MC CORMICK	SC		08/30/2023		154		32			32		186	186			
100112145	WATERBURY	CT		06/29/2023		(40)		158			158		118	118			
100114196	DEARBORN	MI		06/29/2023		602		53			53		655	655			
100046248	SOUTH BEND	IN		11/25/2020		894							894	894			
100112703	FORDYCE	AR		06/29/2023		171		42			42		213	213			
100127077	RED SPRINGS	NC		08/30/2023		607		(128)			(128)		479	479			
100028058	LINDENWOLD	NJ		10/26/2018		2,597		215			215		2,812	2,812			
100126618	MOUNT MORRIS	MI		08/30/2023		67		27			27		94	94			
100025896	SILVER SPRING	MD		09/20/2018		1,401		979			979		2,380	2,380			
100053648	SEWARD	AK		03/23/2021		2,231		(5)			(5)		2,226	2,226			
100114048	TAMPA	FL		06/29/2023		42		38			38		80	80			
100112208	WETMORE	MI		06/29/2023		850		117			117		967	967			
100014715	TAUNTON	MA		09/27/2017		674		(1)			(1)		673	673			
100032104	EL MIRAGE	AZ		03/29/2019		1,560		26			26		1,586	1,586			
100046993	YUMA	AZ		11/20/2020		1,095		(81)			(81)		1,014	1,014			
100111303	WHEELING	WV		06/29/2023		2,475		225			225		2,700	2,700			
100043157	PARIS	MO		05/28/2020		1,187		48			48		1,235	1,235			
100113757	HOPEWELL	VA		06/29/2023		432		125			125		558	558			
100116193	HEBER	UT		07/20/2023		1,971		374			374		2,345	2,345			
100110918	CONNEAUT	OH		06/29/2023		687		10			10		697	697			
100126599	HOUSTON	TX		08/30/2023		1,387		171			171		1,558	1,558			
100127183	DORCHESTER	MA		08/30/2023		1,000		47			47		1,047	1,047			
100110360	TROY	MI		06/30/2023		5,355		(4)			(4)		5,350	5,350			
100113912	WORCESTER	MA		06/29/2023		2,050		2			2		2,053	2,053			
100126968	SOUTH WEBSTER	OH		08/30/2023		118		(7)			(7)		111	111			
100110834	PHILADELPHIA	PA		06/29/2023		794		49			49		843	843			
100112774	SHREVEPORT	LA		06/29/2023		463		(23)			(23)		440	440			
100054086	MADISONVILLE	KY		03/23/2021		393		(75)			(75)		318	318			
100114096	RACINE	WI		06/29/2023		1,012		6			6		1,018	1,018			
100044159	CHATTANOOGA	TN		08/19/2020		315		17			17		331	331			
100127352	PONCHATOULA	LA		08/30/2023		1,316		(5)			(5)		1,311	1,311			
100113044	DOTHAN	AL		06/29/2023		254		85			85		339	339			
100111248	CLEVELAND	OH		06/29/2023		1,660		33			33		1,693	1,693			
100046880	LOCUST GROVE	GA		11/20/2020		7,620		(206)			(206)		7,415	7,415			
100046866	BIRMINGHAM	AL		11/20/2020		1,383		(86)			(86)		1,297	1,297			
100127079	GARY	IN		08/30/2023		405		(49)			(49)		356	356			
100054251	GARY	IN		03/23/2021		1,294		78			78		1,372	1,372			
100024939	ISLAND LAKE	IL		09/20/2018		752		182			182		934	934			
100054263	IRVINE	CA		03/23/2021		697		(32)			(32)		665	665			
100112597	RICHMOND	VA		06/29/2023		3,318		49			49		3,367	3,367			
100046850	SANDY	UT		11/20/2020		2,612		(44)			(44)		2,569	2,569			
100045283	ROCKLEDGE	GA		11/25/2020		1,338							1,338	1,338			
100111366	ROCKY MOUNT	VA		06/29/2023		938		2			2		941	941			
100055030	LENOIR	NC		03/23/2021		1,060		1			1		1,060	1,060			
100113925	HOUMA	LA		06/29/2023		837		8			8		845	845			
100111318	SANDSTONE	WV		06/29/2023		1,451		(76)			(76)		1,376	1,376			
100110970	SALISBURY	NC		06/29/2023		1,464		(46)			(46)		1,417	1,417			
100014524	HANFORD	CA		09/27/2017		703		67			67		769	769			
100114093	BELOIT	WI		06/29/2023		136		22			22		158	158			

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100126520	BUFFALO	NY		08/30/2023		342		(1)			(1)		341	341			
100111237	NORTHRIDGE	CA		06/29/2023		1,641		63			63		1,704	1,704			
100054789	BLAKELY	GA		03/23/2021		947		(73)			(73)		874	874			
100114115	CICERO	NY		06/29/2023		1,162		39			39		1,200	1,200			
100126825	WESTLAND	MI		08/30/2023		11		98			98		109	109			
100155797	VIRGINIA BEACH	VA		06/18/2024		1,517		(150)			(150)		1,367	1,367			
100111572	CLARE	MI		06/29/2023		13		9			9		23	23			
100127260	SAGINAW	MI		08/30/2023		445		15			15		460	460			
100113154	COCONUT CREEK	FL		06/29/2023		429		17			17		446	446			
100127312	WILMINGTON	DE		08/30/2023		255		12			12		267	267			
100054259	PITTSBURGH	PA		03/23/2021		1,175		(26)			(26)		1,148	1,148			
100112928	AUGUSTA	GA		06/29/2023		668		(31)			(31)		637	637			
100113159	TENAFLY	NJ		06/29/2023		372		20			20		391	391			
100113688	TOWER	MN		06/29/2023		456		(9)			(9)		447	447			
100110962	HOLLIDAYSBURG	PA		06/29/2023		14		11			11		25	25			
100046999	WICHITA FALLS	TX		11/20/2020		1,159		(57)			(57)		1,102	1,102			
100045412	AUSTIN	TX		11/25/2020		1,450		4			4		1,454	1,454			
100126443	LAKELAND	FL		08/30/2023		1,374		15			15		1,390	1,390			
100055688	LAKESHORE	FL		03/23/2021		331		(34)			(34)		297	297			
100138936	FRANKLIN	VA		12/21/2023		925		31			31		956	956			
100011197	PHILADELPHIA	PA		12/23/2016		362		5			5		367	367			
100055449	ISLE	MN		03/23/2021		1,863		2			2		1,865	1,865			
100127068	PHILADELPHIA	PA		08/30/2023		477		161			161		639	639			
100110866	CORAL SPRINGS	FL		06/29/2023		337		36			36		374	374			
100054837	YOUNGSTOWN	OH		03/23/2021		232		(12)			(12)		220	220			
100055014	PITTSFIELD	IL		03/23/2021		941		(79)			(79)		863	863			
100114243	WICHITA	KS		06/29/2023		758		55			55		813	813			
100043962	HASTINGS	NE		08/19/2020		1,659		45			45		1,704	1,704			
100127136	KAYSVILLE	UT		08/30/2023		1,097		45			45		1,142	1,142			
100111616	MOUNT CARMEL	PA		06/29/2023		5		19			19		24	24			
100112140	LANSING	MI		06/29/2023		1,805		41			41		1,846	1,846			
100054269	ATHENS	MI		03/23/2021		1,868		(10)			(10)		1,858	1,858			
100055839	DOVER	PA		03/23/2021		739		(28)			(28)		711	711			
100054481	PENSACOLA	FL		03/23/2021		936		(89)			(89)		847	847			
100127022	MATTESON	IL		08/30/2023		1,175		16			16		1,190	1,190			
100112553	PINE BLUFF	AR		06/29/2023		453		21			21		473	473			
100055269	PEORIA	IL		03/23/2021		474		(30)			(30)		445	445			
100112980	COLUMBUS	OH		06/29/2023		42		37			37		79	79			
100043036	GALLOWAY	OH		05/28/2020		3,124		(4)			(4)		3,120	3,120			
100112903	TUCSON	AZ		06/29/2023		1,588		8			8		1,597	1,597			
100017400	SAYRE	PA		04/26/2018		693		7			7		700	700			
100110945	LEBANON	VA		06/29/2023		593		66			66		659	659			
100127086	ATLANTA	GA		08/30/2023		68		103			103		171	171			
100111247	THORNTON	CO		06/29/2023		2,650		101			101		2,750	2,750			
100113349	CINCINNATI	OH		06/29/2023		441		20			20		461	461			
100112952	WESTON	FL		06/29/2023		581		79			79		659	659			
100114149	LATHROP	MO		06/29/2023		1,611		(14)			(14)		1,597	1,597			
100111341	MOBILE	AL		06/29/2023		777		108			108		885	885			
100113419	MIAMI	FL		06/29/2023		1,472		(1)			(1)		1,472	1,472			
100030469	COLLINSVILLE	VA		12/20/2018		720		485			485		1,205	1,205			
100111520	FREETOWN	IN		06/29/2023		756		14			14		770	770			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127045	NEWPORT	KY		08/30/2023		728		49			49		778	778			
100128068	MADISON	TN		09/08/2023		5,188		39			39		5,227	5,227			
100055423	CONROE	TX		03/23/2021		626							626	626			
100127214	CANADOHTA LAKE	PA		08/30/2023		9		4			4		13	13			
100111154	GLOVERSVILLE	NY		06/29/2023		846		77			77		923	923			
100126655	MEMPHIS	TN		08/30/2023		745		41			41		786	786			
100053946	PALATKA	FL		03/23/2021		968		(3)			(3)		965	965			
100126457	ALTOONA	PA		08/30/2023		561		128			128		689	689			
100111222	FAIRFAX	VA		06/29/2023		2,853		44			44		2,897	2,897			
100055011	MONTICELLO	KY		03/23/2021		615							615	615			
100054022	BRIDGEPORT	CT		03/23/2021		1,004		(20)			(20)		984	984			
100126969	TOLEDO	OH		08/30/2023		(50)		70			70		20	20			
100126496	SANFORD	FL		08/30/2023		457		89			89		546	546			
100030384	BATON ROUGE	LA		12/20/2018		117		46			46		163	163			
100114364	MILACA	MN		06/29/2023		1,845		18			18		1,863	1,863			
100126976	MILWAUKEE	WI		08/30/2023		627		(12)			(12)		616	616			
100126692	FORTWORTH	TX		08/30/2023		620		6			6		626	626			
100048650	MASSILLON	OH		11/20/2020		1,870		(21)			(21)		1,849	1,849			
100114266	REDWOOD	NY		06/29/2023		4,025		191			191		4,217	4,217			
100112030	PORTAGE	PA		06/29/2023		964		85			85		1,049	1,049			
100050137	SHELBYVILLE	IN		11/20/2020		690		(9)			(9)		682	682			
100053862	BROWNSVILLE	TX		03/23/2021		1,502		(27)			(27)		1,475	1,475			
100054536	SARASOTA	FL		03/23/2021		1,183		(19)			(19)		1,164	1,164			
100126900	CHESAPEAKE	WV		08/30/2023		195		5			5		200	200			
100126894	LAFAYETTE	LA		08/30/2023		1,369		67			67		1,436	1,436			
100014725	CALLAHAN	FL		09/27/2017		1,187		25			25		1,212	1,212			
100126645	CHICAGO	IL		08/30/2023		12		2			2		15	15			
100126547	PEORIA	IL		08/30/2023		835		69			69		903	903			
100046861	DECATUR	GA		11/20/2020		1,846		(28)			(28)		1,819	1,819			
100054317	SAGINAW	MI		03/23/2021		1,063		(31)			(31)		1,032	1,032			
100113344	DADE CITY	FL		06/29/2023		1,327		305			305		1,632	1,632			
100014741	ROANOKE	VA		09/27/2017		160		16			16		176	176			
100126619	THOMPSONVIL	MI		08/30/2023		308		14			14		322	322			
100055193	SHREVEPORT	LA		03/23/2021		1,881		9			9		1,891	1,891			
100127156	PHILADELPHIA	PA		08/30/2023		861		(32)			(32)		830	830			
100045859	BLUEFIELD	WV		11/25/2020		1,144		16			16		1,160	1,160			
100111377	PITCAIRA	PA		06/29/2023		898		(5)			(5)		893	893			
100112159	NAPA	CA		06/29/2023		66		16			16		82	82			
100110911	TOLEDO	OH		06/29/2023		714		11			11		725	725			
100112945	SAINT LOUIS	MO		06/29/2023		359		59			59		418	418			
100053804	PITTSBURGH	PA		03/23/2021		2,045		20			20		2,066	2,066			
100050075	LIVERPOOL	NY		11/20/2020		1,715		(26)			(26)		1,689	1,689			
100044496	MOBILE	AL		11/19/2020		226							226	226			
100028316	PALM BAY	FL		10/26/2018		1,978		1,180			1,180		3,158	3,158			
100114220	PHILADELPHIA	PA		06/29/2023		709		(14)			(14)		694	694			
100114406	COLUMBIA FALLS	MT		06/29/2023		531		77			77		608	608			
100050103	FRESNO	CA		11/20/2020		581		1			1		581	581			
100014721	SEBASTIAN	FL		09/27/2017		810		14			14		824	824			
100050095	COLUMBIANA	AL		11/20/2020		1,096		(31)			(31)		1,065	1,065			
100110810	EVANSTON	IL		06/29/2023		79		28			28		107	107			
100127087	MEMPHIS	TN		08/30/2023		850		28			28		878	878			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113717	PAW PAW TWP	MI		06/29/2023		484		42			42		526	526			
100111134	TUSCALOOSA	AL		06/29/2023		637		(13)			(13)		625	625			
100046844	ORLANDO	FL		11/20/2020		1,683		(15)			(15)		1,668	1,668			
100126632	WILLIAMSTON	SC		08/30/2023		1,193		(11)			(11)		1,182	1,182			
100126626	YOUNGSTOWN	OH		08/30/2023		363		2			2		365	365			
100111227	CLEARWATER	FL		06/29/2023		1,267		23			23		1,290	1,290			
100113642	RALEIGH	NC		06/29/2023		167		(7)			(7)		160	160			
100014710	BALTIMORE	MD		09/27/2017		1,697		2			2		1,699	1,699			
100110936	SAVANNAH	GA		06/29/2023		1,442		(34)			(34)		1,409	1,409			
100050130	DETROIT	MI		11/20/2020		1,030		(23)			(23)		1,007	1,007			
100127210	MOUNT CARMEL	PA		08/30/2023		100		78			78		178	178			
100126686	PHILAELPHIA	PA		08/30/2023		1,462		(24)			(24)		1,439	1,439			
100127150	ELKHART	IN		08/30/2023		859		4			4		863	863			
100112943	PITTSBURGH	PA		06/29/2023		529		24			24		552	552			
100111133	MURPHYSBORO	IL		06/29/2023		698		(9)			(9)		689	689			
100113493	DETROIT	MI		06/29/2023		264		64			64		328	328			
100114246	MIAMI	FL		06/29/2023		1,431		6			6		1,437	1,437			
100014614	OKLAHOMA CITY	OK		09/27/2017		704		2			2		706	706			
100113046	MOUNT PLEASANT	OH		06/29/2023		305		90			90		394	394			
100126446	OSWEGO	NY		08/30/2023		561		515			515		1,076	1,076			
100046904	MISSOURI CITY	TX		11/20/2020		987		(25)			(25)		962	962			
100055152	BIRD ISLAND	MN		03/23/2021		1,942		(28)			(28)		1,914	1,914			
100112948	MIAMI	FL		06/29/2023		449		19			19		467	467			
100126851	TOLEDO	OH		08/30/2023		759		6			6		765	765			
100050101	CHATSWORTH	CA		11/20/2020		474		9			9		483	483			
100127224	CINCINNATI	OH		08/30/2023		61		236			236		297	297			
100111371	AKRON	OH		06/29/2023		1,543		1			1		1,544	1,544			
100114200	WINTER GARDENS	FL		06/29/2023		82		20			20		102	102			
100024951	WESTLAND	MI		09/20/2018		196		96			96		292	292			
100111152	TIPTONVILLE	TN		06/29/2023		682		1			1		682	682			
100126636	RICHMOND	VA		08/30/2023		678		(27)			(27)		651	651			
100126504	CLEVELAND	OH		08/30/2023		48		23			23		70	70			
100138975	PARKER	PA		12/21/2023		1,115		(7)			(7)		1,108	1,108			
100044520	SAN DIEGO	CA		11/19/2020		585		(3)			(3)		583	583			
100113023	CONWAY SPRINGS	KS		06/29/2023		1,094		20			20		1,115	1,115			
100046334	PHILADELPHIA	PA		11/25/2020		929		2			2		931	931			
100127039	JACKSONVILLE	FL		08/30/2023		419		153			153		572	572			
100110828	YOUNGSVILLE	LA		06/29/2023		790		4			4		794	794			
100048144	TRENTON	NC		11/20/2020		1,060		(3)			(3)		1,057	1,057			
100112749	EDNA	TX		06/29/2023		833		16			16		849	849			
100050073	PHILADELPHIA	PA		11/20/2020		1,118		(7)			(7)		1,112	1,112			
100045181	TORNILLO	TX		11/25/2020		544		1			1		545	545			
100126970	PHILADELPHIA	PA		08/30/2023		523		5			5		528	528			
100126500	MEMPHIS	TN		08/30/2023		96		14			14		109	109			
100017302	RICHMOND	VA		04/26/2018		679							679	679			
100043055	ARVADA	CO		05/28/2020		1,093		64			64		1,158	1,158			
100055237	ORLANDO	FL		03/23/2021		821		(2)			(2)		819	819			
100113165	MIAMI BEACH	FL		06/29/2023		59		4			4		63	63			
100127066	TOLEDO	OH		08/30/2023		274		6			6		280	280			
100014680	MACON	GA		09/27/2017		537							537	537			
100112729	SAINT GEORGE	SC		06/29/2023		439		26			26		464	464			

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100045137	EMERYVILLE	CA		11/25/2020		142		11			11		153	153			
100157169	BROOKLYN	NY		02/20/2025		3,631		(759)			(759)		2,872	2,872			
7200747	LONG ISLAND CITY	NY		01/28/2025		168,311							168,311	168,311			
600104811	SCOTTSDALE	AZ		02/28/2025		(24,878)		129,115			129,115		104,237	104,237			
600104164	LOS ANGELES	CA		02/28/2025		(52,225)		136,569			136,569		84,345	84,345			
600103209	STOCKTON	CA		02/28/2025		(11,645)		78,551			78,551		66,906	66,906			
600104045	LOS ANGELES	CA		02/28/2025		(34,813)		90,342			90,342		55,529	55,529			
403054145	NEWARK	NJ		03/06/2025		46,822		(22,616)			(22,616)		24,206	24,206			
600103627	MERIDIAN	ID		02/28/2025		(8,985)		67,681			67,681		58,696	58,696			
600104067	GARDEN GROVE	CA		02/28/2025		(20,250)		69,893			69,893		49,643	49,643			
600103207	STOCKTON	CA		02/28/2025		(9,941)		67,058			67,058		57,117	57,117			
600104152	RENTON	WA		02/28/2025		(8,728)		58,566			58,566		49,838	49,838			
600103511	MEDFORD	OR		02/28/2025		(4,791)		51,358			51,358		46,567	46,567			
600103119	PHOENIX	AZ		02/28/2025		(11,071)		50,723			50,723		39,651	39,651			
600103512	MEDFORD	OR		02/28/2025		(4,303)		46,131			46,131		41,828	41,828			
600104070	DOWNEY	CA		02/28/2025		(23,390)		60,459			60,459		37,069	37,069			
600104094	LYNNWOOD	WA		02/28/2025		(21,643)		57,326			57,326		35,683	35,683			
600103917	LOS ANGELES	CA		02/28/2025		(14,582)		50,695			50,695		36,113	36,113			
600104035	GLENDALE	CA		02/28/2025		(15,435)		56,218			56,218		40,782	40,782			
600103658	GROVER BEACH	CA		02/28/2025		(13,421)		47,392			47,392		33,971	33,971			
600102755	PHOENIX	AZ		02/28/2025		(7,115)		41,296			41,296		34,181	34,181			
600102626	LA CRESCENTA	CA		02/28/2025		(10,803)		39,343			39,343		28,540	28,540			
100203894	NEW YORK	NY		03/28/2025		4,616		(1,198)			(1,198)		3,419	3,419			
600104205	LOS ANGELES	CA		02/28/2025		(11,770)		40,350			40,350		28,580	28,580			
600104074	HAWTHORNE	CA		02/28/2025		(10,304)		38,453			38,453		28,149	28,149			
600104215	TUCSON	AZ		02/28/2025		(10,462)		36,845			36,845		26,384	26,384			
600104380	GLENDALE	CA		02/28/2025		(10,652)		40,876			40,876		30,223	30,223			
100192495	PONTE VEDRA	FL		02/07/2025		13,183		(195)			(195)		12,989	12,989			
600102291	GLENDALE	CA		02/28/2025		(4,986)		31,051			31,051		26,066	26,066			
600100806	POMONA	CA		02/28/2025		2,594		35,337			35,337		37,931	37,931			
600102975	SCOTTSDALE	AZ		02/28/2025		(3,364)		33,291			33,291		29,927	29,927			
100203896	BOCA RATON	FL		03/28/2025		7,067		(923)			(923)		6,144	6,144			
600104505	SANTA ANA	CA		02/28/2025		(13,572)		42,556			42,556		28,984	28,984			
600104776	GREELEY	CO		02/28/2025		(7,847)		31,660			31,660		23,814	23,814			
600104033	BURBANK	CA		02/28/2025		(10,929)		39,805			39,805		28,876	28,876			
600104034	GLENDALE	CA		02/28/2025		(10,877)		39,617			39,617		28,739	28,739			
600104051	LOS ANGELES	CA		02/28/2025		(10,186)		34,581			34,581		24,395	24,395			
600104568	LOS ANGELES	CA		02/28/2025		(7,128)		33,972			33,972		26,844	26,844			
600104381	GLENDALE	CA		02/28/2025		(6,734)		33,113			33,113		26,379	26,379			
600104052	LOS ANGELES	CA		02/28/2025		(9,790)		33,237			33,237		23,448	23,448			
100199094	TARZANA	CA		03/03/2025		6,141		(221)			(221)		5,919	5,919			
600104664	HUNTINGTON PARK	CA		02/28/2025		(9,600)		33,444			33,444		23,844	23,844			
600103774	PHOENIX	AZ		02/28/2025		(11,945)		34,872			34,872		22,927	22,927			
600103044	SALT LAKE CITY	UT		02/28/2025		(2,756)		27,275			27,275		24,519	24,519			
100181434	ENCINO	CA		01/09/2025		7,554		(951)			(951)		6,603	6,603			
100192324	ORLANDO	FL		02/05/2025		7,798		(211)			(211)		7,587	7,587			
100177126	LA JOLLA	CA		01/16/2025		9,401		(888)			(888)		8,513	8,513			
100191046	NEW YORK	NY		01/29/2025		9,982		(1,130)			(1,130)		8,853	8,853			
100190793	LAS VEGAS	NV		01/27/2025		6,088		(1,090)			(1,090)		4,998	4,998			
100202349	LOS ANGELES (ENCINO AR	CA		03/19/2025		33,924		(539)			(539)		33,384	33,384			
100202365	LIGHTHOUSE POINT	FL		03/19/2025		4,838		(794)			(794)		4,044	4,044			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403054754	PHILADELPHIA	PA		03/06/2025		17,631		(6,028)			(6,028)		11,603	11,603			
600104736	ROY	UT		02/28/2025		(6,481)		23,559			23,559		17,078	17,078			
403054890	GARY	IN		03/06/2025		14,581		(8,148)			(8,148)		6,433	6,433			
600104506	LONG BEACH	CA		02/28/2025		(9,539)		29,909			29,909		20,370	20,370			
600104017	LOS ANGELES	CA		02/28/2025		(10,402)		27,444			27,444		17,042	17,042			
100177250	NEWPORT BEACH	CA		01/16/2025		7,435		(489)			(489)		6,945	6,945			
100194032	SAN JUAN CAPISTRANO	CA		03/20/2025		5,196		(662)			(662)		4,534	4,534			
100204022	YORBA LINDA	CA		03/28/2025		5,174		(818)			(818)		4,356	4,356			
100191338	BELMONT	NH		01/30/2025		6,792		(825)			(825)		5,967	5,967			
600104031	SPOKANE	WA		02/28/2025		(6,374)		22,302			22,302		15,929	15,929			
100177253	NEWPORT BEACH	CA		01/16/2025		7,976		(733)			(733)		7,243	7,243			
600104698	DOWNEY	CA		02/28/2025		(4,101)		21,666			21,666		17,565	17,565			
100177022	HARTLAND	WI		01/16/2025		7,172		(550)			(550)		6,622	6,622			
100191669	SARASOTA	FL		01/31/2025		7,865		(402)			(402)		7,464	7,464			
100201628	INLET BEACH	FL		03/13/2025		5,081		(983)			(983)		4,098	4,098			
100199109	JAMUL	CA		03/03/2025		4,534		(495)			(495)		4,039	4,039			
100177356	COHASSET	MA		01/16/2025		7,673		(441)			(441)		7,232	7,232			
100200450	NEW ALBANY	OH		03/10/2025		5,063		(56)			(56)		5,007	5,007			
100191326	NEWPORT BEACH	CA		01/30/2025		7,136		(644)			(644)		6,493	6,493			
100190190	STUDIO CITY AREA CITY OF LOS	CA		01/21/2025		6,757		(750)			(750)		6,007	6,007			
100202619	STUDIO CITY	CA		03/21/2025		3,407		(676)			(676)		2,730	2,730			
100192371	CALABASAS	CA		02/05/2025		8,421		(984)			(984)		7,437	7,437			
600102964	LONG BEACH	CA		02/28/2025		(6,588)		19,650			19,650		13,062	13,062			
100204061	LOS ANGELES	CA		03/28/2025		6,631		(513)			(513)		6,118	6,118			
100157102	ALPINE	NJ		02/20/2025		5,309		(306)			(306)		5,003	5,003			
600104678	BELL GARDENS	CA		02/28/2025		(7,006)		23,122			23,122		16,116	16,116			
100192467	LAGUNA BEACH	CA		02/07/2025		7,142		(465)			(465)		6,677	6,677			
100177645	CORAL GABLES	FL		01/16/2025		6,376		(640)			(640)		5,736	5,736			
100189370	CAMARILLO	CA		01/14/2025		6,052		(674)			(674)		5,377	5,377			
600103576	VALLEJO	CA		02/28/2025		(4,689)		18,373			18,373		13,684	13,684			
100177149	W BLOOMFIELD	MI		01/16/2025		5,804		(295)			(295)		5,509	5,509			
100192422	BRIDGEHAMPTON	NY		02/07/2025		6,291		(579)			(579)		5,712	5,712			
100177195	BOULDER	CO		01/16/2025		6,567		(687)			(687)		5,881	5,881			
100177376	KIRKLAND	WA		01/16/2025		14,076		(838)			(838)		13,238	13,238			
403054639	KLAMATH FALLS	OR		03/06/2025		13,444		(7,991)			(7,991)		5,453	5,453			
100202355	LOS ANGELES	CA		03/19/2025		3,807		(623)			(623)		3,184	3,184			
403019735	BATESVILLE	MS		03/06/2025		24,473		(5,849)			(5,849)		18,624	18,624			
100177398	DAYTON	OR		01/16/2025		6,369		(638)			(638)		5,731	5,731			
100157110	ARCADIA	CA		02/20/2025		5,494		(256)			(256)		5,238	5,238			
100190230	WESTLAKE VILLAGE	CA		01/21/2025		103,829		(3,733)			(3,733)		100,096	100,096			
100200457	BELL CANYON	CA		03/10/2025		4,217		(374)			(374)		3,843	3,843			
100191209	NEWPORT BEACH	CA		01/29/2025		4,610		(474)			(474)		4,135	4,135			
100189711	NORTH PALM BEACH	FL		02/20/2025		5,943		(445)			(445)		5,498	5,498			
100193593	ATLANTA	GA		02/10/2025		6,335		(266)			(266)		6,069	6,069			
100191766	LOS ANGELES	CA		02/20/2025		6,101		(635)			(635)		5,467	5,467			
100201302	MIAMI BEACH	FL		03/12/2025		4,308		(174)			(174)		4,134	4,134			
100188601	DALLAS	TX		02/10/2025		6,483		(146)			(146)		6,337	6,337			
403053577	ROCKFORD	IL		03/06/2025		12,263		(7,306)			(7,306)		4,958	4,958			
100197609	LA JOLLA	CA		02/26/2025		5,149		(397)			(397)		4,752	4,752			
100201849	LOS ANGELES	CA		03/18/2025		2,729		(273)			(273)		2,456	2,456			
100193810	LOS CABOS	MEX		02/10/2025		7,069							7,069	7,069			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190743	BELL CANYON	CA		01/27/2025		5,095		(603)			(603)		4,492	4,492			
100199118	HUNTINGTON BEACH	CA		03/03/2025		18,434		(390)			(390)		18,044	18,044			
100202444	ALAMO	CA		03/20/2025		4,222		(498)			(498)		3,724	3,724			
403054921	PHILADELPHIA	PA		03/06/2025		11,801		(6,939)			(6,939)		4,862	4,862			
100190794	LAGUNA NIGUEL	CA		01/27/2025		77,626		3,374			3,374		81,000	81,000			
100191005	OAKHURST	NJ		01/29/2025		5,731		(577)			(577)		5,154	5,154			
600104147	MCMINNVILLE	OR		02/28/2025		(5,366)		19,719			19,719		14,353	14,353			
100192356	NORTHRIDGE	CA		02/05/2025		5,830		(574)			(574)		5,256	5,256			
100200481	SADDLE RIVER	NJ		03/10/2025		5,369		(520)			(520)		4,849	4,849			
100191307	GLENDALE	CA		01/30/2025		475,623		(9,642)			(9,642)		465,982	465,982			
100202356	LAGUNA NIGEL	CA		03/19/2025		3,144		(538)			(538)		2,606	2,606			
100204059	MOORESVILLE	NC		03/28/2025		3,092		(589)			(589)		2,503	2,503			
100189439	SAN FRANCISCO	CA		01/14/2025		6,064		(371)			(371)		5,693	5,693			
600103874	SACRAMENTO	CA		02/28/2025		(3,509)		17,643			17,643		14,133	14,133			
100195639	SAN DIMAS	CA		02/24/2025		15,609		(708)			(708)		14,901	14,901			
600103881	LOS ANGELES	CA		02/28/2025		(2,568)		16,543			16,543		13,975	13,975			
324111570	ALTON	TX		01/22/2025		129,398							129,398	129,398			
100177353	FOUNTAIN HILLS	AZ		01/16/2025		4,377		(275)			(275)		4,102	4,102			
100189420	SARASOTA	FL		01/14/2025		4,991		(583)			(583)		4,408	4,408			
600103972	SAN DIEGO	CA		02/28/2025		4,793		8,188			8,188		12,980	12,980			
100193632	HERMOSA BEACH	CA		02/10/2025		2,621		(355)			(355)		2,266	2,266			
100190788	LAGUNA NIGUEL	CA		01/27/2025		5,571		(125)			(125)		5,446	5,446			
100190810	ENCINITAS	CA		01/27/2025		2,408		(235)			(235)		2,173	2,173			
100201378	LOS ANGELES	CA		03/12/2025		3,668		(379)			(379)		3,289	3,289			
100201306	BROOKLYN	NY		03/12/2025		3,463		(599)			(599)		2,864	2,864			
600103865	ANAHEIM	CA		02/28/2025		(2,307)		14,987			14,987		12,680	12,680			
100201909	BOCA RATON	FL		03/18/2025		3,488		(366)			(366)		3,122	3,122			
100177473	SANTA MARIA	CA		01/16/2025		3,509		(537)			(537)		2,972	2,972			
100186121	LONE TREE	CO		01/31/2025		5,315		(339)			(339)		4,976	4,976			
100177290	LAGUNA BEACH	CA		01/16/2025		5,347		(447)			(447)		4,899	4,899			
100202607	VENICE	CA		03/21/2025		5,384		(314)			(314)		5,070	5,070			
100202409	LOS ANGELES	CA		03/19/2025		3,491		(118)			(118)		3,372	3,372			
100193657	DEL MAR	CA		02/10/2025		4,947		(317)			(317)		4,630	4,630			
100204054	LOS ANGELES	CA		03/28/2025		3,445		(525)			(525)		2,919	2,919			
100194564	COSTA MESA	CA		03/28/2025		3,220		(243)			(243)		2,977	2,977			
100197606	GREAT FALLS	VA		02/26/2025		18,234		(1,686)			(1,686)		16,549	16,549			
100177418	FRANKLIN	TN		01/16/2025		7,826		(693)			(693)		7,133	7,133			
100204089	LOS ANGELES	CA		03/28/2025		1,994		(432)			(432)		1,562	1,562			
100201851	BLUFFTON	SC		03/18/2025		4,823		(404)			(404)		4,420	4,420			
100201504	SHERMAN OAKS	CA		03/12/2025		2,854		(528)			(528)		2,326	2,326			
100189657	SCOTTSDALE	AZ		01/17/2025		2,184		(282)			(282)		1,901	1,901			
100195529	SANTA CLARITA (VALENCIA AREA)	CA		03/27/2025		4,547		(472)			(472)		4,075	4,075			
100177340	AUSTIN	TX		01/16/2025		3,490		(458)			(458)		3,032	3,032			
100188620	QUEEN CREEK	AZ		02/10/2025		4,198		(374)			(374)		3,824	3,824			
100191327	BROOKLYN	NY		01/30/2025		4,590		(632)			(632)		3,958	3,958			
100157114	SENECA	SC		02/20/2025		3,233		(233)			(233)		3,000	3,000			
100185272	WALNUT CREEK	CA		01/24/2025		3,815		(320)			(320)		3,495	3,495			
100186075	MARIETTA	GA		01/31/2025		7,576		(624)			(624)		6,952	6,952			
100189423	NEW WASHOE CITY	NV		01/14/2025		4,982		(451)			(451)		4,531	4,531			
100195631	JUPITER	FL		02/24/2025		4,625		(386)			(386)		4,239	4,239			
100185260	DEL MAR	CA		01/24/2025		4,821		(317)			(317)		4,504	4,504			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201469	CARLSBAD	CA		03/12/2025		3,298		(364)			(364)		2,934	2,934			
100201806	SOUTHLAKE	TX		03/18/2025		5,237		(650)			(650)		4,587	4,587			
100201461	IRVINE	CA		03/12/2025		3,146		(186)			(186)		2,960	2,960			
100202375	MAMMOTH LAKES	CA		03/19/2025		3,062		(431)			(431)		2,631	2,631			
100188582	CARLSBAD	CA		02/10/2025		3,704		(492)			(492)		3,212	3,212			
100189704	UPPER MARLBORO	MD		02/20/2025		19,926		477			477		20,403	20,403			
100201780	SAMMAMISH	WA		03/18/2025		4,379		(369)			(369)		4,011	4,011			
100191076	NEWBURY PARK THOUSAND	CA		01/29/2025		4,308		(400)			(400)		3,908	3,908			
100188861	LA VERNE	CA		01/09/2025		3,443		(507)			(507)		2,936	2,936			
100185250	SANTA BARBARA	CA		01/24/2025		4,244		(586)			(586)		3,658	3,658			
100202403	AUSTIN	TX		03/19/2025		2,855		(119)			(119)		2,736	2,736			
100189057	TOLUCA LAKE AREA LOS ANGELES	CA		01/09/2025		3,960		(381)			(381)		3,579	3,579			
100192503	SAN DIEGO	CA		02/07/2025		4,059		(446)			(446)		3,614	3,614			
100202602	SAN JOSE	CA		03/21/2025		3,242		(300)			(300)		2,942	2,942			
100201766	WALNUT CREEK	CA		03/18/2025		4,473		(298)			(298)		4,175	4,175			
100190207	WOODLAND HILLS AREA CITY OF L	CA		01/21/2025		5,237		(187)			(187)		5,050	5,050			
100190843	SAN JUAN CAPISTRANO	CA		01/27/2025		4,453		(262)			(262)		4,191	4,191			
100201674	ORANGE	CA		03/13/2025		(6,510)		9,214			9,214		2,704	2,704			
100191818	LOS ANGELES	CA		01/31/2025		4,327		(351)			(351)		3,976	3,976			
100189461	SAN DIEGO	CA		01/15/2025		3,918		(449)			(449)		3,469	3,469			
100177214	PEBBLE BEACH	CA		01/16/2025		4,449		(362)			(362)		4,087	4,087			
403053503	MIAMI	FL		03/06/2025		6,875		(2,634)			(2,634)		4,241	4,241			
100201643	SALT LAKE CITY	UT		03/13/2025		2,970		(4)			(4)		2,966	2,966			
100192444	GRANITE BAY	CA		02/07/2025		5,655		(190)			(190)		5,466	5,466			
100177089	LA JOLLA	CA		01/16/2025		6,162		(185)			(185)		5,977	5,977			
100193807	LOS CABOS	MEX		02/10/2025		337,097							337,097	337,097			
100177027	CAMPBELL	CA		01/16/2025		4,205		(322)			(322)		3,883	3,883			
600100831	PORTLAND	OR		02/28/2025		1,075		11,811			11,811		12,886	12,886			
100193629	PASADENA	CA		02/10/2025		4,304		(491)			(491)		3,813	3,813			
600104504	LONG BEACH	CA		02/28/2025		(4,865)		15,254			15,254		10,389	10,389			
100193580	CARDIFF	CA		02/10/2025		4,233		(317)			(317)		3,915	3,915			
100189396	DULUTH	GA		01/14/2025		1,020,467		(16,160)			(16,160)		1,004,307	1,004,307			
100203949	ARRINGTON	TN		03/28/2025		2,942		(188)			(188)		2,754	2,754			
100202575	MALIBU	CA		03/21/2025		2,783		(265)			(265)		2,519	2,519			
100177056	ENCINITAS	CA		01/16/2025		4,444		(296)			(296)		4,149	4,149			
100194037	SANTA BARBARA	CA		03/20/2025		3,934		(405)			(405)		3,529	3,529			
100157199	GRAND JUNCTION	CO		02/20/2025		3,096		(117)			(117)		2,979	2,979			
100186141	MESA	AZ		02/10/2025		4,043		(273)			(273)		3,770	3,770			
100188896	TOPSFIELD	MA		01/09/2025		5,260		(374)			(374)		4,886	4,886			
100192433	KULA	HI		02/07/2025		3,032		(190)			(190)		2,841	2,841			
100190867	HOUSTON	TX		01/27/2025		4,405		(7)			(7)		4,398	4,398			
100157221	BROOKLYN	NY		02/20/2025		3,809		(648)			(648)		3,160	3,160			
100190201	LOS ANGELES	CA		01/21/2025		2,659		(302)			(302)		2,357	2,357			
100177174	SAINT GEORGE	UT		01/16/2025		3,631		(516)			(516)		3,115	3,115			
100177281	DUBLIN	CA		01/16/2025		4,774		(304)			(304)		4,470	4,470			
100201491	LOS ANGELES	CA		03/12/2025		2,463		(328)			(328)		2,135	2,135			
100202361	MALIBU	CA		03/19/2025		2,764		(200)			(200)		2,564	2,564			
100177467	DALLAS	TX		01/16/2025		4,002		(287)			(287)		3,714	3,714			
100190463	MILTON	GA		01/24/2025		4,382		(303)			(303)		4,079	4,079			
100203914	PEACHTREE CITY	GA		03/28/2025		1,312		(183)			(183)		1,129	1,129			
100192409	BOCA RATON	FL		02/07/2025		54,911		(953)			(953)		53,958	53,958			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190189	CITY OF LOS ANGELES VENICE AR	CA		01/21/2025		3,866		(273)			(273)		3,593	3,593			
100190227	MENLO PARK	CA		01/21/2025		31,522		(919)			(919)		30,604	30,604			
100177670	FORT WORTH	TX		01/16/2025		4,393		9			9		4,401	4,401			
100190182	FOUNTAIN VALLEY	CA		01/21/2025		6,370		(370)			(370)		6,000	6,000			
100202394	STUDIO CITY	CA		03/19/2025		2,512		(265)			(265)		2,247	2,247			
4010092668	TAMPA	FL		03/28/2025		2,382		(49)			(49)		2,333	2,333			
100204029	BEACH HAVEN	NJ		03/28/2025		2,486		(236)			(236)		2,251	2,251			
100191793	PALM BEACH GARDENS	FL		01/31/2025		4,047		(246)			(246)		3,801	3,801			
100193755	THOUSAND OAKS	CA		02/10/2025		3,556		(376)			(376)		3,180	3,180			
100193199	ARGYLE	TX		02/10/2025		3,508		(318)			(318)		3,190	3,190			
100177217	ROSSMOOR	CA		01/16/2025		512		(138)			(138)		374	374			
100193596	BEVERLY HILLS	CA		02/10/2025		4,139		(498)			(498)		3,641	3,641			
100202582	MIAMI	FL		03/21/2025		3,210		(396)			(396)		2,814	2,814			
100204066	SCOTTSDALE	AZ		03/28/2025		1,616		(356)			(356)		1,260	1,260			
100191653	CAMARILLO	CA		01/31/2025		3,997		(377)			(377)		3,620	3,620			
100201552	LAKE FOREST	CA		03/13/2025		2,516		(178)			(178)		2,338	2,338			
100186092	TOMBALL	TX		01/31/2025		5,027		(391)			(391)		4,636	4,636			
100191300	LAFAYETTE	CA		01/30/2025		3,794		(355)			(355)		3,439	3,439			
100193649	TORRANCE	CA		02/10/2025		2,536		(288)			(288)		2,247	2,247			
100203936	CEDAR GROVE	NJ		03/28/2025		3,409		(296)			(296)		3,113	3,113			
100201278	ALAMO	CA		03/12/2025		2,579		(449)			(449)		2,130	2,130			
100192362	BEVERLY HILLS	CA		02/05/2025		4,165		(331)			(331)		3,834	3,834			
100201596	MIAMI	FL		03/13/2025		2,644		(125)			(125)		2,519	2,519			
100191665	STUDIO CITY	CA		01/31/2025		3,851		(310)			(310)		3,541	3,541			
100191817	GLENDORA	CA		01/31/2025		3,530		(322)			(322)		3,208	3,208			
100201427	WASHINGTON	DC		03/12/2025		2,406		(360)			(360)		2,046	2,046			
100198885	VENTURA	CA		02/28/2025		3,882		(14)			(14)		3,868	3,868			
100195673	LOS ANGELES	CA		02/24/2025		2,708		(275)			(275)		2,434	2,434			
100201627	PENSACOLA BEACH	FL		03/13/2025		2,561		(509)			(509)		2,052	2,052			
100204007	ELLIJAY	GA		03/28/2025		2,584		(113)			(113)		2,471	2,471			
100190831	SCOTTSDALE	AZ		01/27/2025		4,130		(2)			(2)		4,127	4,127			
100201450	DANVILLE	CA		03/12/2025		2,578		(132)			(132)		2,446	2,446			
100188863	LOS ANGELES	CA		01/09/2025		5,295		(69)			(69)		5,226	5,226			
100186136	ENCINO	CA		02/10/2025		3,822		2			2		3,824	3,824			
100190180	CHATSWORTH	CA		01/21/2025		3,569		(123)			(123)		3,446	3,446			
100191221	CYPRESS	TX		01/29/2025		3,673		38			38		3,711	3,711			
100177533	BROOKLYN	NY		01/16/2025		4,082		(56)			(56)		4,026	4,026			
100190787	SONOMA	CA		01/27/2025		3,881		(260)			(260)		3,621	3,621			
100202591	MIAMI	FL		03/21/2025		3,105		(373)			(373)		2,731	2,731			
100191795	SACRAMENTO	CA		01/31/2025		3,099		(270)			(270)		2,829	2,829			
403052504	FERGUSON	MO		03/06/2025		5,700		(2,240)			(2,240)		3,460	3,460			
403053328	BRIDGEPORT	CT		03/06/2025		5,607		(2,234)			(2,234)		3,373	3,373			
100202363	SAN FRANCISCO	CA		03/19/2025		2,617		(160)			(160)		2,457	2,457			
100177368	PARK CITY	UT		01/16/2025		2,944		(323)			(323)		2,621	2,621			
100193745	CASTLE ROCK	CO		02/10/2025		3,384		(366)			(366)		3,018	3,018			
100186084	REDMOND	WA		01/31/2025		3,487		(240)			(240)		3,247	3,247			
100191725	CARMEL	CA		02/20/2025		3,292		(463)			(463)		2,829	2,829			
100177102	SOUTH ORANGE	NJ		01/16/2025		3,288		(459)			(459)		2,829	2,829			
100157403	ISLAND PARK	ID		02/20/2025		3,476		(408)			(408)		3,067	3,067			
100185252	VENICE	CA		01/24/2025		3,752		(305)			(305)		3,447	3,447			
100177125	PLEASANTON	CA		01/16/2025		3,061		(314)			(314)		2,747	2,747			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181430	FRANKLIN LAKES	NJ		01/09/2025		3,193		(289)			(289)		2,903	2,903			
100157130	SCOTTSDALE	AZ		02/20/2025		3,444		102			102		3,546	3,546			
600104507	LONG BEACH	CA		02/28/2025		(4,102)		12,861			12,861		8,759	8,759			
100188938	OAKLAND	CA		01/09/2025		3,064		(436)			(436)		2,628	2,628			
100177006	HEWLETT	NY		01/16/2025		3,547		(49)			(49)		3,498	3,498			
100189531	HUNTINGTON BEACH	CA		01/16/2025		3,195		(235)			(235)		2,960	2,960			
100177596	FORT LAUDERDALE	FL		01/16/2025		36,061		(179)			(179)		35,883	35,883			
100194443	LOS ANGELES	CA		02/14/2025		2,442		(393)			(393)		2,049	2,049			
100186108	VAIL	CO		01/31/2025		3,622		(53)			(53)		3,569	3,569			
100198974	NEW YORK	NY		02/28/2025		(1,803)		5,054			5,054		3,251	3,251			
100191219	LOS ANGELES	CA		01/29/2025		2,408		(344)			(344)		2,064	2,064			
100157241	FOREST HILLS	NY		02/20/2025		6,914		(730)			(730)		6,184	6,184			
100186088	CASTLE PINES	CO		01/31/2025		5,681		(343)			(343)		5,338	5,338			
100177510	HAPPY VALLEY	OR		01/16/2025		2,858		(379)			(379)		2,479	2,479			
100193638	AVON	CO		02/10/2025		4,441		(517)			(517)		3,924	3,924			
100194087	PORT ST LUCIE	FL		02/14/2025		3,521		(63)			(63)		3,458	3,458			
100185254	MIAMI	FL		01/24/2025		2,469		(262)			(262)		2,208	2,208			
100177344	DELRAY BEACH	FL		01/16/2025		3,439		(286)			(286)		3,153	3,153			
100201950	BELLEVUE	WA		03/18/2025		2,296		(257)			(257)		2,038	2,038			
100188991	BURBANK	CA		01/09/2025		2,679		(159)			(159)		2,519	2,519			
100201657	MENDHAM	NJ		03/13/2025		2,036		(152)			(152)		1,885	1,885			
100190465	WINTER PARK	FL		01/24/2025		3,327		(398)			(398)		2,929	2,929			
100189722	MIAMI	FL		01/21/2025		5,088		(289)			(289)		4,799	4,799			
100189418	SEVERNA PARK	MD		01/14/2025		2,978		(294)			(294)		2,683	2,683			
100201294	YORBA LINDA	CA		03/12/2025		2,323		(226)			(226)		2,097	2,097			
100191763	PHOENIX	AZ		02/20/2025		3,332		(257)			(257)		3,075	3,075			
100177101	BROOKLYN	NY		01/16/2025		4,820		(280)			(280)		4,540	4,540			
100191785	BUMPASS	VA		01/31/2025		3,389		(19)			(19)		3,370	3,370			
100191553	SAN DIEGO	CA		01/31/2025		4,421		(307)			(307)		4,115	4,115			
100181435	EL SEGUNDO	CA		01/09/2025		3,582		(136)			(136)		3,447	3,447			
100189579	SAN JOSE	CA		01/17/2025		1,436		(153)			(153)		1,283	1,283			
100204048	LOS ANGELES	CA		03/28/2025		2,294		(402)			(402)		1,892	1,892			
100177382	FOUNTAIN HILLS	AZ		01/16/2025		3,699		(158)			(158)		3,541	3,541			
100204036	LONG BEACH TOWNSHIP	NJ		03/28/2025		2,341		(66)			(66)		2,275	2,275			
100181413	HAWTHORNE	CA		01/09/2025		3,241		(337)			(337)		2,903	2,903			
100202583	IRVINE	CA		03/21/2025		2,277		(274)			(274)		2,004	2,004			
100200702	PASADENA	CA		03/11/2025		3,534		(244)			(244)		3,290	3,290			
100194119	CHULA VISTA	CA		02/14/2025		7,077		(321)			(321)		6,756	6,756			
100201911	UPPER SADDLE RIVER	NJ		03/18/2025		3,485		(122)			(122)		3,363	3,363			
3310095665	KENMORE	WA		03/19/2025		445,528							445,528	445,528			
100201815	IRVINE	CA		03/18/2025		3,236		(373)			(373)		2,863	2,863			
100195676	WOODLAND HILLS	CA		02/24/2025		2,655		(275)			(275)		2,380	2,380			
100190722	LOOMIS	CA		01/27/2025		2,758		(283)			(283)		2,475	2,475			
100191330	ASTORIA	NY		01/30/2025		3,265		(451)			(451)		2,815	2,815			
100186182	SCOTTSDALE	AZ		02/10/2025		3,289		(180)			(180)		3,109	3,109			
100203935	TUCSON	AZ		03/28/2025		2,207		(226)			(226)		1,982	1,982			
100191092	EL DORADO HILLS	CA		01/29/2025		3,657		(393)			(393)		3,264	3,264			
100192398	PALM BEACH GARDENS	FL		02/07/2025		2,207		(274)			(274)		1,933	1,933			
100201776	NOVATO	CA		03/18/2025		3,057		(429)			(429)		2,628	2,628			
100191316	SANTA MONICA	CA		01/30/2025		3,204		(371)			(371)		2,833	2,833			
100201456	COLMA	CA		03/12/2025		3,310		(296)			(296)		3,014	3,014			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193705	WEST GREENWICH	RI		02/10/2025		2,814		(268)			(268)		2,546	2,546			
100190234	(NORTH HOLLYWOOD AREA) LOS ANG	CA		01/21/2025		2,746		(304)			(304)		2,443	2,443			
100193666	SANTA CLARA	CA		02/10/2025		3,008		(389)			(389)		2,618	2,618			
100191710	NORTHRIDGE	CA		02/20/2025		3,057		(162)			(162)		2,895	2,895			
600100604	KEIZER	OR		02/28/2025		(224)		10,113			10,113		9,889	9,889			
100198987	CHANDLER	AZ		02/28/2025		2,021		(131)			(131)		1,891	1,891			
100177259	CHARLESTON	SC		01/16/2025		3,093		(125)			(125)		2,967	2,967			
100191193	LOS ANGELES	CA		01/29/2025		2,967		(417)			(417)		2,550	2,550			
100193697	AUSTIN	TX		02/10/2025		3,251		(220)			(220)		3,031	3,031			
100191302	MATTAPOISETT	MA		01/30/2025		2,289		(243)			(243)		2,046	2,046			
100192350	LOMITA	CA		02/05/2025		2,993		(421)			(421)		2,572	2,572			
100204030	PEORIA	AZ		03/28/2025		1,111		(149)			(149)		962	962			
100194399	SEDONA	AZ		02/14/2025		2,402		(278)			(278)		2,124	2,124			
100195525	MUKILTEO	WA		03/27/2025		2,142		(266)			(266)		1,876	1,876			
100200550	LOS ALAMITOS	CA		03/11/2025		3,435		(141)			(141)		3,293	3,293			
100188954	YORBA LINDA	CA		01/09/2025		2,200		(321)			(321)		1,879	1,879			
100191014	MONTCLAIR	NJ		01/29/2025		3,807		(414)			(414)		3,393	3,393			
100188883	HENDERSON	NV		01/09/2025		3,752		(307)			(307)		3,445	3,445			
100193772	SAN FRANCISCO	CA		02/10/2025		2,985		(407)			(407)		2,578	2,578			
100193730	LONG BEACH	NY		02/10/2025		3,038		(363)			(363)		2,676	2,676			
403053672	PITTSBURGH	PA		03/06/2025		178,297		(7,291)			(7,291)		171,006	171,006			
100192470	TARZANA	CA		02/07/2025		3,452		(315)			(315)		3,137	3,137			
100201503	MISSION VIEJO	CA		03/12/2025		2,091		(278)			(278)		1,813	1,813			
100193609	LOS ANGELES	CA		02/10/2025		3,242		(184)			(184)		3,059	3,059			
100190851	SNOHOMISH	WA		01/27/2025		3,160		(206)			(206)		2,953	2,953			
100203927	RANCHO PALOS VERDES	CA		03/28/2025		1,445		(345)			(345)		1,100	1,100			
100191113	DOWNEY	CA		01/29/2025		3,188		(34)			(34)		3,154	3,154			
100204094	NORTH HOLLYWOOD	CA		03/28/2025		1,952		(243)			(243)		1,709	1,709			
100202510	SAN FRANCISCO	CA		03/21/2025		2,123		(170)			(170)		1,953	1,953			
100193166	FALLBROOK	CA		03/20/2025		2,036		(302)			(302)		1,733	1,733			
100191347	SAN DIEGO	CA		01/30/2025		3,418		(103)			(103)		3,315	3,315			
100177326	SCOTTSDALE	AZ		01/16/2025		2,563		492			492		3,054	3,054			
100177351	TAMPA	FL		01/16/2025		4,733		(60)			(60)		4,673	4,673			
100199095	PORTER RANCH	CA		03/03/2025		1,838		(73)			(73)		1,764	1,764			
100191243	BALDWIN PARK	CA		01/29/2025		2,231		(314)			(314)		1,917	1,917			
100190174	SAN DIEGO	CA		01/21/2025		3,201		(66)			(66)		3,135	3,135			
100200433	GRANADA HILLS	CA		03/10/2025		2,505		(191)			(191)		2,313	2,313			
100157346	LUCAS	TX		02/20/2025		3,394		(442)			(442)		2,952	2,952			
100193443	HEALDSBURG	CA		02/10/2025		3,269		61			61		3,330	3,330			
100193610	PLEASANT VIEW	UT		02/10/2025		51,518		(1,518)			(1,518)		50,000	50,000			
100199388	STUDIO CITY	CA		03/05/2025		3,084		(345)			(345)		2,739	2,739			
100201310	LOS ANGELES	CA		03/12/2025		2,009		(278)			(278)		1,732	1,732			
100189629	WINTER PARK	FL		01/17/2025		3,979		(672)			(672)		3,308	3,308			
100193492	CHARLESTOWN	MA		02/10/2025		3,161		(56)			(56)		3,105	3,105			
100194123	ANAHEIM	CA		02/14/2025		3,051		(155)			(155)		2,896	2,896			
100191287	SAN DIEGO	CA		01/30/2025		2,900		(217)			(217)		2,683	2,683			
100197644	NORTH HOLLYWOOD	CA		02/26/2025		2,614		(214)			(214)		2,401	2,401			
100192821	CULVER CITY	CA		02/10/2025		3,301		53			53		3,354	3,354			
100190862	ANAHEIM	CA		01/27/2025		1,127		(283)			(283)		844	844			
100157196	SANTA FE	NM		02/20/2025		2,558		(112)			(112)		2,446	2,446			
100191027	NEW HYDE PARK	NY		01/29/2025		3,810		(142)			(142)		3,668	3,668			

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100189676	CUMMING	GA		01/17/2025		3,704		(324)			(324)		3,380	3,380			
100189631	COSTA MESA	CA		01/17/2025		2,994		(288)			(288)		2,706	2,706			
100188653	FRISCO	TX		02/10/2025		12,538		(179)			(179)		12,358	12,358			
100191352	RANCHO CUCAMONGA	CA		01/30/2025		3,121		(278)			(278)		2,842	2,842			
100188963	DOYLESTOWN	PA		01/09/2025		10,098		(363)			(363)		9,736	9,736			
100177563	MAHWAH	NJ		01/16/2025		3,104		(331)			(331)		2,774	2,774			
100190750	SAN DIEGO	CA		01/27/2025		3,184		(270)			(270)		2,913	2,913			
100177679	BROOKLYN	NY		01/16/2025		3,184		(230)			(230)		2,954	2,954			
100189558	QUEEN CREEK	AZ		01/16/2025		4,079		(155)			(155)		3,924	3,924			
100201626	BETHESDA	MD		03/13/2025		1,056		(279)			(279)		777	777			
100192446	DOWNEY	CA		02/07/2025		1,725		(85)			(85)		1,640	1,640			
100195660	WINTER PARK	FL		02/24/2025		2,347		(296)			(296)		2,052	2,052			
100177458	YORBA LINDA	CA		01/16/2025		3,387		(302)			(302)		3,084	3,084			
100189669	SIMI VALLEY	CA		01/17/2025		3,183		(185)			(185)		2,998	2,998			
100202447	RANCHO PALOS VERDES	CA		03/20/2025		2,153		(245)			(245)		1,909	1,909			
100201843	MOORPARK	CA		03/18/2025		2,976		(277)			(277)		2,699	2,699			
100197641	BELLFLOWER	CA		02/26/2025		2,152		(330)			(330)		1,822	1,822			
100193156	CULVER CITY	CA		03/20/2025		1,963		(131)			(131)		1,832	1,832			
100189056	STONINGTON	CT		01/09/2025		1,680		(72)			(72)		1,609	1,609			
100190462	BELMONT	CA		01/24/2025		3,982		(344)			(344)		3,638	3,638			
100177593	FLOWER MOUND	TX		01/16/2025		3,462		(4)			(4)		3,458	3,458			
100190188	CHATSWORTH	CA		01/21/2025		3,079		(49)			(49)		3,030	3,030			
100203926	MILFORD	MI		03/28/2025		12,979		64			64		13,043	13,043			
100185258	COOPER CITY	FL		01/24/2025		107,498		(1,465)			(1,465)		106,033	106,033			
100177463	LAS VEGAS	NV		01/16/2025		6,413		(346)			(346)		6,067	6,067			
100202723	BRENTWOOD	CA		03/24/2025		1,993		(131)			(131)		1,862	1,862			
100157228	EL DORADO HILLS	CA		02/20/2025		3,195		(201)			(201)		2,994	2,994			
100190238	PARKLAND	FL		01/21/2025		3,132		73			73		3,205	3,205			
100201630	SCOTTSDALE	AZ		03/13/2025		(5,481)		7,515			7,515		2,034	2,034			
100194410	NORTH HOLLYWOOD	CA		02/14/2025		3,048		(301)			(301)		2,747	2,747			
100190827	EAGLE	ID		01/27/2025		3,030		(176)			(176)		2,853	2,853			
100194413	SUN VALLEY	ID		02/14/2025		3,304		(185)			(185)		3,119	3,119			
100204071	NOVATO	CA		03/28/2025		2,126		(260)			(260)		1,866	1,866			
100201930	PALM SPRINGS	CA		03/18/2025		995,724		(37,047)			(37,047)		958,677	958,677			
100189043	YORBA LINDA	CA		01/09/2025		3,134		(180)			(180)		2,953	2,953			
324110852	LA QUINTA	CA		01/22/2025		1,168							1,168	1,168			
100194403	SOUTH PASADENA	CA		02/14/2025		1,198,488		(44,979)			(44,979)		1,153,509	1,153,509			
100204032	MISSION VIEJO	CA		03/28/2025		52,819		(876)			(876)		51,942	51,942			
100194591	RANCHO MISSION VIEJO	CA		03/28/2025		2,036		(31)			(31)		2,005	2,005			
100185291	SCOTTSDALE	AZ		01/24/2025		3,151		(155)			(155)		2,995	2,995			
100203320	NORTH HOLLYWOOD	CA		03/27/2025		2,027		(208)			(208)		1,819	1,819			
100193155	LAKE LEELANAU	MI		03/20/2025		1,934		(246)			(246)		1,688	1,688			
100193496	DORCHESTER	MA		02/10/2025		3,435		47			47		3,482	3,482			
100189408	SAN DIEGO	CA		01/14/2025		1,410		(219)			(219)		1,191	1,191			
100191585	SALT LAKE CITY	UT		01/31/2025		5,025		(268)			(268)		4,757	4,757			
100189534	YOUNTVILLE	CA		01/16/2025		1,978		(139)			(139)		1,839	1,839			
100194406	LOS ANGELES	CA		02/14/2025		2,204		(94)			(94)		2,111	2,111			
100177560	BROOKLYN	NY		01/16/2025		3,155		(346)			(346)		2,809	2,809			
100201506	ROSSMOOR	CA		03/12/2025		2,000		(234)			(234)		1,766	1,766			
100190732	GARDEN GROVE	CA		01/27/2025		2,754		(190)			(190)		2,564	2,564			
100201914	PHOENIX	AZ		03/18/2025		3,094		(49)			(49)		3,045	3,045			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189688	GLENDORA	CA		02/20/2025		2,902		(78)			(78)		2,824	2,824			
100199119	NORCO	CA		03/03/2025		2,756		(69)			(69)		2,687	2,687			
100189383	WESTMINSTER	CA		01/14/2025		4,233		(297)			(297)		3,936	3,936			
100188677	MAKAWAO	HI		02/10/2025		2,067		(312)			(312)		1,755	1,755			
100189028	KELLER	TX		01/09/2025		3,091		(244)			(244)		2,846	2,846			
100189677	RANCHO CUCAMONGA	CA		01/17/2025		3,066		(215)			(215)		2,852	2,852			
100203919	DAVIE	FL		03/28/2025		1,736		(303)			(303)		1,433	1,433			
100201575	TARZANA	CA		03/13/2025		2,970		(321)			(321)		2,649	2,649			
100191701	JOHNS ISLAND	SC		02/20/2025		2,733		(355)			(355)		2,378	2,378			
100190937	SAN FRANCISCO	CA		01/28/2025		2,703		(238)			(238)		2,464	2,464			
100188944	SAN LEANDRO	CA		01/09/2025		1,065		(66)			(66)		999	999			
100191285	SAN DIEGO	CA		01/30/2025		2,618		(73)			(73)		2,544	2,544			
100201454	RALEIGH	NC		03/12/2025		2,835		(325)			(325)		2,510	2,510			
100190229	WEST HILLS	CA		01/21/2025		3,768		(105)			(105)		3,663	3,663			
100186171	FRISCO	TX		02/10/2025		3,081		63			63		3,144	3,144			
100201612	TULSA	OK		03/13/2025		1,630		(217)			(217)		1,413	1,413			
100203204	SAN FRANCISCO	CA		03/27/2025		1,785		(221)			(221)		1,564	1,564			
100188418	OXNARD	CA		01/08/2025		2,739		(249)			(249)		2,490	2,490			
100201965	SANDPOINT	ID		03/18/2025		3,011		(96)			(96)		2,915	2,915			
100201897	SCOTTSDALE	AZ		03/18/2025		886,378		(28,509)			(28,509)		857,869	857,869			
100191804	CANTON	GA		01/31/2025		2,724		(245)			(245)		2,479	2,479			
100193628	BEVERLY HILLS	CA		02/10/2025		1,350		(151)			(151)		1,199	1,199			
100157092	MARIETTA	GA		02/20/2025		2,204		(5)			(5)		2,200	2,200			
100193065	PARK CITY	UT		02/10/2025		2,938		(6)			(6)		2,931	2,931			
100177034	SAN JOSE	CA		01/16/2025		2,903		(237)			(237)		2,666	2,666			
100201723	PORTLAND	OR		03/18/2025		1,972		(198)			(198)		1,774	1,774			
100157457	LOS ANGELES	CA		02/20/2025		2,630		(207)			(207)		2,422	2,422			
100186071	GLENDALE	CA		01/31/2025		3,138		(119)			(119)		3,019	3,019			
100177295	OAK ISLAND	NC		01/16/2025		1,778		(128)			(128)		1,651	1,651			
100191608	PARKER	CO		01/31/2025		2,246		(209)			(209)		2,037	2,037			
100193689	VANCOUVER	WA		02/10/2025		508,760		(9,638)			(9,638)		499,122	499,122			
100191562	ROSEVILLE	CA		01/31/2025		2,814		(165)			(165)		2,648	2,648			
100191578	PARKLAND	FL		01/31/2025		2,956		(58)			(58)		2,898	2,898			
100191600	JERSEY CITY	NJ		01/31/2025		2,655		39			39		2,694	2,694			
100201770	SANTA CLARITA	CA		03/18/2025		2,877		(240)			(240)		2,637	2,637			
100177587	LAS VEGAS	NV		01/16/2025		2,383		(343)			(343)		2,040	2,040			
100189516	ANDERSON	SC		01/15/2025		3,571		(233)			(233)		3,338	3,338			
100192397	LOS ANGELES	CA		02/07/2025		2,633		(168)			(168)		2,465	2,465			
100203991	KIHEI	HI		03/28/2025		1,932		75			75		2,007	2,007			
100193703	BUCKEYE	AZ		02/10/2025		2,354		(173)			(173)		2,182	2,182			
100194404	BEAVERTON	OR		02/14/2025		2,051		(133)			(133)		1,918	1,918			
100191662	LA QUINTA	CA		01/31/2025		2,763		(271)			(271)		2,492	2,492			
100203995	GARDEN GROVE	CA		03/28/2025		1,840		(221)			(221)		1,619	1,619			
100201775	HAYWARD	CA		03/18/2025		2,477		(351)			(351)		2,126	2,126			
100194247	SAN JUAN CAPISTRANO	CA		02/14/2025		1,827		(159)			(159)		1,668	1,668			
100203588	LONG BEACH	CA		03/26/2025		2,701		(195)			(195)		2,506	2,506			
100201455	SAN DIEGO	CA		03/12/2025		2,803		(367)			(367)		2,436	2,436			
100177206	CUPERTINO	CA		01/16/2025		18,539		(432)			(432)		18,107	18,107			
100193579	PACIFIC PALISADES	CA		02/10/2025		2,517		(185)			(185)		2,333	2,333			
100201642	MENLO PARK	CA		03/13/2025		1,908		(92)			(92)		1,816	1,816			
100204031	VERO BEACH	FL		03/28/2025		1,750		(130)			(130)		1,620	1,620			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189002	SANTA CRUZ	CA		01/09/2025		2,523		(352)			(352)		2,171	2,171			
100193597	MANHATTAN BEACH	CA		02/10/2025		2,681		(181)			(181)		2,500	2,500			
100202446	ANNANDALE	VA		03/20/2025		1,537		(289)			(289)		1,249	1,249			
100190384	LAS VEGAS	NV		01/23/2025		2,433		(174)			(174)		2,259	2,259			
100200173	OCEAN GROVE	NJ		03/07/2025		2,833		(220)			(220)		2,613	2,613			
100199250	LA MESA	CA		03/05/2025		2,692		(294)			(294)		2,398	2,398			
100202366	NORTHRIDGE	CA		03/19/2025		1,897		(333)			(333)		1,564	1,564			
100189637	YORBA LINDA	CA		01/17/2025		2,920		(161)			(161)		2,758	2,758			
100190815	EDMOND	OK		01/27/2025		3,625		(240)			(240)		3,384	3,384			
100195641	LOS ANGELES	CA		02/24/2025		1,781		(224)			(224)		1,556	1,556			
100201908	E PALO ALTO	CA		03/18/2025		4,259		(151)			(151)		4,108	4,108			
100194558	GRANADA HILLS	CA		03/28/2025		2,757		(66)			(66)		2,691	2,691			
100189655	GILROY	CA		01/17/2025		1,765		(238)			(238)		1,527	1,527			
100192807	WHITTIER	CA		02/10/2025		2,853		17			17		2,870	2,870			
100204033	JACKSON	WY		03/28/2025		1,899		(121)			(121)		1,778	1,778			
100192487	IRVINE	CA		02/07/2025		2,733		(121)			(121)		2,612	2,612			
100195659	PHOENIX	AZ		02/24/2025		2,817		(80)			(80)		2,738	2,738			
100201402	ENCINO	CA		03/12/2025		1,869		77			77		1,946	1,946			
100194043	LEMON GROVE	CA		03/20/2025		75,203		(3,543)			(3,543)		71,660	71,660			
100185193	MIAMI	FL		01/24/2025		2,385		(316)			(316)		2,069	2,069			
100190386	BOISE	ID		01/23/2025		2,872		(220)			(220)		2,653	2,653			
100188645	RAMONA	CA		02/10/2025		2,555		(354)			(354)		2,200	2,200			
100193617	GLENDALE	CA		02/10/2025		2,742		(254)			(254)		2,487	2,487			
100192491	BROOKLYN	NY		02/07/2025		2,729		(291)			(291)		2,438	2,438			
100189382	SAN FRANCISCO	CA		01/14/2025		2,382		(281)			(281)		2,101	2,101			
100197615	NORTHRIDGE	CA		02/26/2025		2,531		(163)			(163)		2,369	2,369			
100202588	CROSS ROADS	TX		03/21/2025		1,798		(249)			(249)		1,548	1,548			
100177559	BLUFFDALE	UT		01/16/2025		2,368		(338)			(338)		2,030	2,030			
100201445	TUSTIN	CA		03/12/2025		1,669		(135)			(135)		1,534	1,534			
100201961	SEASIDE	OR		03/18/2025		493		2,133			2,133		2,626	2,626			
100191356	BEDFORD	NH		01/30/2025		2,535		(243)			(243)		2,292	2,292			
100189349	HONOLULU	HI		01/13/2025		411,775		(9,162)			(9,162)		402,613	402,613			
100201850	LEHI	UT		03/18/2025		1,173		(121)			(121)		1,051	1,051			
100201794	MORGAN HILL	CA		03/18/2025		3,095		(171)			(171)		2,924	2,924			
100177060	HUNTINGTON BEACH	CA		01/16/2025		105,975		(2,281)			(2,281)		103,694	103,694			
100194112	STRAWN	TX		02/14/2025		2,520		(263)			(263)		2,257	2,257			
100194495	LA CANADA FLINTRIDGE	CA		02/14/2025		1,882		(293)			(293)		1,589	1,589			
100193701	CYPRESS	CA		02/10/2025		2,248		(323)			(323)		1,926	1,926			
100190809	HOLLY SPRINGS	NC		01/27/2025		2,797		(25)			(25)		2,772	2,772			
100177058	FAIRFIELD	CT		01/16/2025		2,864		(191)			(191)		2,673	2,673			
100201522	PASADENA	CA		03/13/2025		1,610		(165)			(165)		1,446	1,446			
100191237	UPPERCO	MD		01/29/2025		2,853		84			84		2,937	2,937			
100201887	ATLANTA	GA		03/18/2025		2,813		(228)			(228)		2,585	2,585			
100203453	REDMOND	WA		03/27/2025		1,892		(186)			(186)		1,705	1,705			
100192512	BROOKLYN	NY		02/07/2025		2,502		(233)			(233)		2,270	2,270			
100199120	LOS ANGELES	CA		03/03/2025		2,895		(200)			(200)		2,695	2,695			
100190714	UPLAND	CA		01/27/2025		2,418		(339)			(339)		2,079	2,079			
100191671	DALLAS	TX		01/31/2025		3,747		(176)			(176)		3,572	3,572			
100177079	GRANITE BAY	CA		01/16/2025		3,177		(40)			(40)		3,137	3,137			
100194514	CASTRO VALLEY	CA		02/14/2025		472,648		(20,287)			(20,287)		452,361	452,361			
100201680	APOLLO BEACH	FL		03/13/2025		1,295		(160)			(160)		1,135	1,135			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193581	DELRAY BEACH	FL		02/10/2025		2,427		(239)			(239)		2,188	2,188			
100177258	NEWTOWN	PA		01/16/2025		24,484		(1,034)			(1,034)		23,451	23,451			
100203969	PARK CITY	UT		03/28/2025		1,332		(147)			(147)		1,185	1,185			
100195679	MIAMI	FL		02/24/2025		3,577		(116)			(116)		3,461	3,461			
100190823	CARLSBAD	CA		01/27/2025		2,491		(35)			(35)		2,456	2,456			
100199261	SANTA BARBARA	CA		03/05/2025		2,798		(206)			(206)		2,592	2,592			
100201282	ESCONDIDO	CA		03/12/2025		1,775		(142)			(142)		1,633	1,633			
100192481	KEY BISCAYNE	FL		02/07/2025		2,685		26			26		2,711	2,711			
100191255	NAPLES	FL		01/29/2025		7,372		(568)			(568)		6,804	6,804			
100188470	HAMPTON	NH		01/08/2025		2,479		(269)			(269)		2,210	2,210			
100194173	AVENTURA	FL		02/14/2025		3,717		(110)			(110)		3,607	3,607			
100201248	GLENDALE	CA		03/12/2025		1,569		(175)			(175)		1,395	1,395			
100202383	BREA	CA		03/19/2025		1,605		(199)			(199)		1,406	1,406			
100190792	MASHPEE	MA		01/27/2025		1,587		(291)			(291)		1,296	1,296			
100186166	CASTAIC	CA		02/10/2025		3,730		169			169		3,900	3,900			
100194069	AUSTIN	TX		03/20/2025		1,765		(280)			(280)		1,485	1,485			
100190860	OLYMPIA	WA		01/27/2025		2,764		(10)			(10)		2,754	2,754			
100190383	WOODLAND HILLS	CA		01/23/2025		2,400		(52)			(52)		2,348	2,348			
100157177	MONTGOMERY	TX		02/20/2025		2,093		(169)			(169)		1,924	1,924			
100195557	LOS ANGELES	CA		02/24/2025		2,486		(228)			(228)		2,258	2,258			
100185269	HOUSTON	TX		01/24/2025		2,841		(84)			(84)		2,756	2,756			
100201525	(NORTH HOLLYWOOD AREA) LOS ANG	CA		03/13/2025		2,362		(215)			(215)		2,147	2,147			
100199380	CONCORD	CA		03/05/2025		2,475		(279)			(279)		2,197	2,197			
100191802	CHINO HILLS	CA		01/31/2025		2,588		(166)			(166)		2,421	2,421			
100194117	STRAWN	TX		02/14/2025		2,447		(268)			(268)		2,180	2,180			
100157076	ROCHESTER HILLS	MI		02/20/2025		2,839		1,444			1,444		4,284	4,284			
100176995	KEYES	CA		01/16/2025		1,906		(198)			(198)		1,707	1,707			
100194440	WAIKOLOA	HI		02/14/2025		1,619		(247)			(247)		1,372	1,372			
100204080	WEST HILLS	CA		03/28/2025		1,621		(58)			(58)		1,563	1,563			
100201971	DRAPER	UT		03/18/2025		2,309		(168)			(168)		2,141	2,141			
100191024	SEVIERVILLE	TN		01/29/2025		3,313		34			34		3,347	3,347			
100204011	MENIFEE	CA		03/28/2025		1,726		(199)			(199)		1,527	1,527			
100202687	WESTLAKE VILLAGE	CA		03/24/2025		1,740		(114)			(114)		1,627	1,627			
100200280	JAMAICA PLAIN	MA		03/07/2025		100,833		(3,453)			(3,453)		97,380	97,380			
100192466	HICKSVILLE	NY		02/07/2025		2,302		(142)			(142)		2,160	2,160			
100203940	MIAMI LAKES	FL		03/28/2025		1,761		24			24		1,786	1,786			
100191589	RIVERSIDE	CA		01/31/2025		1,015		(154)			(154)		860	860			
100200386	OCEAN BEACH	NY		03/10/2025		1,533		12			12		1,545	1,545			
100181465	CULVER CITY	CA		01/09/2025		2,163		(310)			(310)		1,853	1,853			
100192334	(VAN NUYS AREA) LOS ANGELES	CA		02/05/2025		18,529		(1,127)			(1,127)		17,402	17,402			
100188900	NEEDLES	CA		01/09/2025		2,439		(338)			(338)		2,102	2,102			
100191791	DANIA BEACH	FL		01/31/2025		2,178		(65)			(65)		2,113	2,113			
100191068	EASTVALE	CA		01/29/2025		3,335		(119)			(119)		3,215	3,215			
100194401	LAS VEGAS	NV		02/14/2025		1,769		(233)			(233)		1,536	1,536			
100204044	MIAMI SHORES	FL		03/28/2025		1,875		42			42		1,917	1,917			
100197627	PARKS	AZ		02/26/2025		1,762		(129)			(129)		1,633	1,633			
100189723	LAKEWOOD	NJ		01/21/2025		2,619		(191)			(191)		2,428	2,428			
100201926	SAN LUIS OBISPO	CA		03/18/2025		2,615		(164)			(164)		2,452	2,452			
100201317	PALOS VERDES ESTATES	CA		03/12/2025		800		(83)			(83)		717	717			
100201551	DUARTE	CA		03/13/2025		2,346		(163)			(163)		2,183	2,183			
100177598	MASSAPEQUA	NY		01/16/2025		7,697		(270)			(270)		7,427	7,427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177586	WESTMINSTER	CA		01/16/2025		2,006		(227)			(227)		1,779	1,779			
100203922	LOS ANGELES	CA		03/28/2025		972		(298)			(298)		674	674			
100186068	SAN DIEGO	CA		01/31/2025		1,830		(118)			(118)		1,713	1,713			
100204034	REDMOND	WA		03/28/2025		1,632		(135)			(135)		1,497	1,497			
100201846	TULSA	OK		03/18/2025		2,559		(137)			(137)		2,422	2,422			
600103482	BAKERSFIELD	CA		02/28/2025		(1,103)		7,439			7,439		6,337	6,337			
100191096	SEA ISLE CITY	NJ		01/29/2025		3,105		(325)			(325)		2,780	2,780			
100200539	SAN FRANCISCO	CA		03/11/2025		2,284		(291)			(291)		1,993	1,993			
100193771	PALMETTO BAY	FL		02/10/2025		2,614		(126)			(126)		2,488	2,488			
100201880	NAPLES	FL		03/18/2025		2,517		(119)			(119)		2,397	2,397			
100177309	ST. PETERSBURG	FL		01/16/2025		2,504		(181)			(181)		2,323	2,323			
100195642	AUSTIN	TX		02/24/2025		1,816		26			26		1,842	1,842			
100191821	MARIETTA	GA		01/31/2025		1,905		(169)			(169)		1,736	1,736			
100192347	(NORTH HOLLYWOOD AREA) LOS ANG	CA		02/05/2025		2,416		(268)			(268)		2,148	2,148			
100192771	KAILUA	HI		02/10/2025		2,703		5			5		2,708	2,708			
100157339	RANCHO CUCAMONGA	CA		02/20/2025		2,439		(113)			(113)		2,326	2,326			
100192593	MINNEAPOLIS	MN		02/10/2025		2,490		(55)			(55)		2,435	2,435			
100193681	BASS LAKE	CA		02/10/2025		2,586		(288)			(288)		2,298	2,298			
100202590	ANAHEIM	CA		03/21/2025		1,502		(273)			(273)		1,230	1,230			
100201752	GLENDORA	CA		03/18/2025		(201)		2,244			2,244		2,043	2,043			
100176970	SEATTLE	WA		01/16/2025		2,746		(181)			(181)		2,565	2,565			
100199403	SANTA CLARA	CA		03/05/2025		2,434		(241)			(241)		2,193	2,193			
100189205	SAN JOSE	CA		01/13/2025		2,413		(181)			(181)		2,232	2,232			
100204035	LOMA LINDA	CA		03/28/2025		1,707		(72)			(72)		1,635	1,635			
100177296	LINCOLN	MA		01/16/2025		2,364		(85)			(85)		2,280	2,280			
100195542	OAKLAND	CA		03/27/2025		1,675		(187)			(187)		1,488	1,488			
100190808	GREENWOOD VILLAGE	CO		01/27/2025		2,414		(163)			(163)		2,251	2,251			
100203963	PHOENIX	AZ		03/28/2025		1,683		2			2		1,685	1,685			
100177098	RIVERSIDE	CA		01/16/2025		5,114		(320)			(320)		4,794	4,794			
100191277	MOORPARK	CA		01/29/2025		11,109		(304)			(304)		10,806	10,806			
100200454	SYOSSET	NY		03/10/2025		1,880		(202)			(202)		1,678	1,678			
100191331	ALEXANDRIA	VA		01/30/2025		2,551		(88)			(88)		2,463	2,463			
100192472	WOODLAND HILLS	CA		02/07/2025		3,643		(140)			(140)		3,502	3,502			
100201486	DIAMOND BAR	CA		03/12/2025		1,420		(264)			(264)		1,155	1,155			
100201086	OAKHURST	NJ		03/12/2025		4,663		(228)			(228)		4,435	4,435			
100177146	SAN LUIS OBISPO	CA		01/16/2025		2,448		(179)			(179)		2,269	2,269			
100195530	GRANADA HILLS	CA		03/27/2025		1,632		(98)			(98)		1,534	1,534			
100201889	BOULDER	CO		03/18/2025		2,407		(249)			(249)		2,158	2,158			
100201968	BERKELEY	CA		03/18/2025		2,517		(192)			(192)		2,325	2,325			
100202388	WEST HILLS	CA		03/19/2025		1,218		(222)			(222)		996	996			
100192351	LOS ANGELES	CA		02/05/2025		2,448		(246)			(246)		2,201	2,201			
100198895	RENO	NV		02/28/2025		2,465		(225)			(225)		2,239	2,239			
100177244	HINGHAM	MA		01/16/2025		2,636		1			1		2,637	2,637			
100177595	EDISON	NJ		01/16/2025		2,315		(323)			(323)		1,992	1,992			
100181440	LAHAINA	HI		01/09/2025		2,551		(301)			(301)		2,250	2,250			
4010092135	SMITHTOWN	NY		03/28/2025		2,118		(128)			(128)		1,989	1,989			
100157133	LAGUNA NIGUEL	CA		02/20/2025		2,277		(65)			(65)		2,212	2,212			
100157411	LOS ANGELES	CA		02/20/2025		2,217		(133)			(133)		2,084	2,084			
100203527	LONG BEACH	CA		03/26/2025		2,543		(113)			(113)		2,430	2,430			
100202393	SCOTCH PLAINS	NJ		03/19/2025		1,646		(117)			(117)		1,529	1,529			
100198240	ESCONDIDO	CA		02/28/2025		2,822		(163)			(163)		2,659	2,659			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194408	TAVERNIER	FL		02/14/2025		1,901		(204)			(204)		1,697	1,697			
100177336	VISTA	CA		01/16/2025		2,121		(112)			(112)		2,009	2,009			
100194593	VALLEY VILLAGE	CA		03/28/2025		1,679		30			30		1,710	1,710			
100192847	DELRAY BEACH	FL		02/10/2025		2,576		70			70		2,645	2,645			
100194524	WHITTIER	CA		02/14/2025		1,890		(108)			(108)		1,782	1,782			
100190382	BREA	CA		01/23/2025		2,470		(117)			(117)		2,352	2,352			
100191796	KEMAH	TX		01/31/2025		2,379		(188)			(188)		2,191	2,191			
4010094502	WYANDANCH	NY		03/28/2025		2,017		(225)			(225)		1,793	1,793			
100191728	CASTLE ROCK	CO		02/20/2025		1,909		(218)			(218)		1,691	1,691			
100194830	SAN DIEGO	CA		02/21/2025		2,652		107			107		2,759	2,759			
100192292	BROOKLYN	NY		01/31/2025		5,599		(385)			(385)		5,214	5,214			
100203908	MIDLOTHIAN	TX		03/28/2025		1,511		(202)			(202)		1,309	1,309			
100198957	GREAT NECK	NY		02/28/2025		(797)		3,941			3,941		3,144	3,144			
100199122	ALLEN	TX		03/03/2025		2,350		(64)			(64)		2,286	2,286			
100192859	KAPAA	HI		02/10/2025		2,433		(168)			(168)		2,265	2,265			
100181445	MISSION VIEJO	CA		01/09/2025		2,371		(243)			(243)		2,128	2,128			
100191552	KAAAWA	HI		01/31/2025		2,380		(238)			(238)		2,142	2,142			
100191777	SAN ANTONIO	FL		01/31/2025		2,209		(144)			(144)		2,065	2,065			
100203986	CLOVIS	CA		03/28/2025		1,656		(229)			(229)		1,427	1,427			
100190833	COPPELL	TX		01/27/2025		2,551		37			37		2,589	2,589			
100193614	BURBANK	CA		02/10/2025		3,230		(363)			(363)		2,867	2,867			
100188877	DENVER	CO		01/09/2025		2,275		(276)			(276)		1,999	1,999			
100191231	SARASOTA	FL		01/29/2025		2,430		(100)			(100)		2,329	2,329			
100177100	UPLAND	CA		01/16/2025		2,026		(219)			(219)		1,807	1,807			
100194158	SEATTLE	WA		02/14/2025		2,280		(263)			(263)		2,017	2,017			
100188617	SEDONA	AZ		02/10/2025		1,864		(193)			(193)		1,671	1,671			
100177506	NEW SMYRNA BEACH	FL		01/16/2025		2,787		(98)			(98)		2,689	2,689			
100189670	BREA	CA		01/17/2025		979		(102)			(102)		877	877			
100195545	ORANGE	CA		03/27/2025		1,625		(198)			(198)		1,427	1,427			
100189048	RIVERSIDE	CA		01/09/2025		2,066		(206)			(206)		1,860	1,860			
100193719	WALNUT	CA		02/10/2025		2,359		(104)			(104)		2,255	2,255			
100201935	VAN NUYS	CA		03/18/2025		2,209		(303)			(303)		1,906	1,906			
100199121	PASADENA	CA		03/03/2025		2,556		(173)			(173)		2,383	2,383			
100188553	RANCHO SANTA MARGARITA	CA		02/10/2025		2,294		(125)			(125)		2,168	2,168			
100189709	MEDFORD	OR		02/20/2025		3,039		(260)			(260)		2,779	2,779			
100177342	LUTZ	FL		01/16/2025		2,270		(282)			(282)		1,988	1,988			
100201508	CORAL GABLES	FL		03/12/2025		1,684		(74)			(74)		1,610	1,610			
100185284	HOUSTON	TX		01/24/2025		2,542		(145)			(145)		2,396	2,396			
100177116	AVILA BEACH	CA		01/16/2025		2,450		(89)			(89)		2,362	2,362			
100201957	LABELLE	FL		03/18/2025		2,330		(219)			(219)		2,111	2,111			
100194233	DESTIN	FL		02/14/2025		1,516		(198)			(198)		1,318	1,318			
100192749	LOS ANGELES	CA		02/10/2025		2,435		(84)			(84)		2,351	2,351			
100157469	BERKELEY	CA		02/20/2025		2,968		(291)			(291)		2,677	2,677			
100197583	NAPA	CA		02/26/2025		2,396		(28)			(28)		2,368	2,368			
100190226	GARDEN GROVE	CA		01/21/2025		2,292		(186)			(186)		2,105	2,105			
100185279	MYRTLE BEACH	SC		01/24/2025		3,023		(150)			(150)		2,873	2,873			
100188608	BOYNTON BEACH	FL		02/10/2025		2,462		16			16		2,479	2,479			
100204133	BELLFLOWER	CA		03/28/2025		1,640		(103)			(103)		1,538	1,538			
100203279	LONG BEACH	CA		03/27/2025		1,636		(198)			(198)		1,438	1,438			
100201507	EDEN PRAIRIE	MN		03/12/2025		7,516		87			87		7,603	7,603			
403053585	WINSTON SALEM	NC		03/06/2025		4,488		(2,602)			(2,602)		1,886	1,886			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191064	THOUSAND OAKS	CA		01/29/2025		2,377		4			4		2,381	2,381			
100198459	BELLEVUE	WA		02/28/2025		52,756		(1,336)			(1,336)		51,419	51,419			
100202449	FORT LAUDERDALE	FL		03/20/2025		1,588		(281)			(281)		1,307	1,307			
100199259	MONSEY	NY		03/05/2025		2,324		(259)			(259)		2,064	2,064			
100191213	RIVERSIDE	CA		01/29/2025		2,632		(269)			(269)		2,363	2,363			
100194493	SAN DIEGO	CA		02/14/2025		1,575		(283)			(283)		1,293	1,293			
100188837	LOS ANGELES	CA		01/09/2025		3,286		(124)			(124)		3,162	3,162			
100194652	CHICAGO	IL		02/21/2025		2,693		211			211		2,904	2,904			
100193702	EAST MORICHES	NY		02/10/2025		2,210		(209)			(209)		2,001	2,001			
100188964	NOVATO	CA		01/09/2025		3,539		(131)			(131)		3,408	3,408			
100177074	FULLERTON	CA		01/16/2025		8,417		(629)			(629)		7,788	7,788			
100202734	LOS ANGELES	CA		03/24/2025		1,572		(183)			(183)		1,389	1,389			
100192440	SHERWOOD	OR		02/07/2025		1,843		(262)			(262)		1,581	1,581			
100203187	GILROY	CA		03/27/2025		1,644		(179)			(179)		1,465	1,465			
100194559	DES MOINES	WA		03/28/2025		1,475		(105)			(105)		1,370	1,370			
100193556	WATSONVILLE	CA		02/10/2025		2,129		(121)			(121)		2,008	2,008			
100177538	SOUTH FLORAL PARK	NY		01/16/2025		2,620		51			51		2,671	2,671			
100198374	LOS ANGELES	CA		02/28/2025		2,471		24			24		2,495	2,495			
100201558	LONG BEACH	CA		03/13/2025		3,272		(362)			(362)		2,910	2,910			
100177004	LAKE FOREST	CA		01/16/2025		12,683		(573)			(573)		12,110	12,110			
100190225	LONG BEACH	CA		01/21/2025		6,646		(424)			(424)		6,221	6,221			
100200461	TAMPA	FL		03/10/2025		2,630		(148)			(148)		2,482	2,482			
100193600	GARDNERVILLE	NV		02/10/2025		2,237		(220)			(220)		2,017	2,017			
100177627	TRABUCO CANYON	CA		01/16/2025		1,570		(241)			(241)		1,329	1,329			
100192816	EDGEWATER	CO		02/10/2025		2,367		(72)			(72)		2,295	2,295			
100191324	PALMETTO BAY	FL		01/30/2025		1,946		(268)			(268)		1,678	1,678			
100192797	CAMBRIA	CA		02/10/2025		2,165		(175)			(175)		1,990	1,990			
100201600	ANAHEIM	CA		03/13/2025		2,220		(204)			(204)		2,016	2,016			
100177658	BRIGHTON	MI		01/16/2025		1,609		(218)			(218)		1,392	1,392			
100189687	INDIAN WELLS	CA		02/20/2025		2,247		(168)			(168)		2,079	2,079			
100192336	PARAMOUNT	CA		02/05/2025		2,130		(200)			(200)		1,930	1,930			
100194121	LAS VEGAS	NV		02/14/2025		2,217		(200)			(200)		2,016	2,016			
100192518	CHATSWORTH	CA		02/10/2025		2,850		637			637		3,487	3,487			
100201761	BROOKLYN	NY		03/18/2025		2,303		(210)			(210)		2,093	2,093			
100190728	SUWANEE	GA		01/27/2025		2,338		(206)			(206)		2,132	2,132			
100189236	BRADLEY BEACH	NJ		01/13/2025		2,241		(199)			(199)		2,042	2,042			
100203972	LOS ANGELES	CA		03/28/2025		1,489		(100)			(100)		1,389	1,389			
100195349	PHILADELPHIA	PA		02/24/2025		2,327		(117)			(117)		2,209	2,209			
100189018	PROSPER	TX		01/09/2025		1,558		(212)			(212)		1,346	1,346			
100203263	SAN JOSE	CA		03/27/2025		1,567		(158)			(158)		1,408	1,408			
100157189	MARIETTA	GA		02/20/2025		2,172		(130)			(130)		2,042	2,042			
100201679	LOS ANGELES	CA		03/13/2025		2,147		(249)			(249)		1,898	1,898			
100177648	PLANTATION	FL		01/16/2025		2,714		(79)			(79)		2,636	2,636			
100200287	NEPTUNE	NJ		03/07/2025		2,321		(149)			(149)		2,172	2,172			
100191247	HAUULA	HI		01/29/2025		2,438		(182)			(182)		2,256	2,256			
100177322	CHULA VISTA	CA		01/16/2025		2,020		(189)			(189)		1,831	1,831			
100189551	SAN DIEGO	CA		01/16/2025		1,980		(81)			(81)		1,899	1,899			
100177068	DALLAS	TX		01/16/2025		2,320		(158)			(158)		2,162	2,162			
100191097	CROWNSVILLE	MD		01/29/2025		3,134		(241)			(241)		2,892	2,892			
100186062	LAKE OSWEGO	OR		01/31/2025		3,449		13			13		3,462	3,462			
100192353	LOS ANGELES	CA		02/05/2025		2,710		(324)			(324)		2,387	2,387			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192455	WEST COVINA	CA		02/07/2025		2,904		(268)			(268)		2,636	2,636			
100191290	LOS ANGELES	CA		01/30/2025		1,914		(219)			(219)		1,695	1,695			
100204060	LOS ANGELES	CA		03/28/2025		914		(248)			(248)		667	667			
100157197	MINNEAPOLIS	MN		02/20/2025		1,673		(31)			(31)		1,642	1,642			
100201943	ALPINE	WY		03/18/2025		2,276		(141)			(141)		2,135	2,135			
100186165	HONOLULU	HI		02/10/2025		2,211		(167)			(167)		2,044	2,044			
100181491	GRANBURY	TX		01/09/2025		1,590		(222)			(222)		1,368	1,368			
100191375	KEY LARGO	FL		01/30/2025		1,702		(204)			(204)		1,498	1,498			
100177249	REDMOND	WA		01/16/2025		2,466		(119)			(119)		2,347	2,347			
100188390	NEWARK	CA		01/08/2025		3,046		(107)			(107)		2,939	2,939			
100193759	EAST NORTHPORT	NY		02/10/2025		2,155		(220)			(220)		1,936	1,936			
100177077	CONROE	TX		01/16/2025		2,440		(107)			(107)		2,332	2,332			
100177121	DUBLIN	CA		01/16/2025		3,059		(231)			(231)		2,828	2,828			
100198457	EL CAJON	CA		02/28/2025		3,776		(200)			(200)		3,576	3,576			
403020033	DALLAS	TX		03/06/2025		8,643		(3,174)			(3,174)		5,469	5,469			
100190799	HUNTINGTON BEACH	CA		01/27/2025		2,309		(174)			(174)		2,135	2,135			
100194255	PARK CITY	UT		02/14/2025		1,522		(161)			(161)		1,361	1,361			
100191559	SAN FRANCISCO	CA		01/31/2025		2,114		(105)			(105)		2,009	2,009			
100203975	LINDEN	NJ		03/28/2025		1,435		(244)			(244)		1,191	1,191			
100194481	FALLS CHURCH	VA		02/14/2025		1,609		(231)			(231)		1,378	1,378			
100193622	LOS ANGELES	CA		02/10/2025		2,242		(154)			(154)		2,087	2,087			
100189595	ANAHEIM	CA		01/17/2025		2,184		(147)			(147)		2,036	2,036			
100189375	TEMECULA	CA		01/14/2025		2,246		(239)			(239)		2,008	2,008			
100204015	RANCHO MIRAGE	CA		03/28/2025		1,393		(154)			(154)		1,240	1,240			
100193066	IRVINE	CA		02/10/2025		1,527		(21)			(21)		1,506	1,506			
100203096	DORCHESTER	MA		03/27/2025		1,460		(199)			(199)		1,260	1,260			
100191789	SNELLVILLE	GA		01/31/2025		2,898		(67)			(67)		2,831	2,831			
100177002	BIG BEAR LAKE	CA		01/16/2025		2,033		(233)			(233)		1,800	1,800			
100191756	LONG BEACH	CA		02/20/2025		2,236		(105)			(105)		2,131	2,131			
100190381	THOUSAND OAKS	CA		01/23/2025		1,991		(171)			(171)		1,821	1,821			
100193782	BROOKLYN	NY		02/10/2025		2,227		(304)			(304)		1,923	1,923			
100193717	LOMA LINDA	CA		02/10/2025		2,185		(245)			(245)		1,940	1,940			
100194052	EL CAJON	CA		03/20/2025		1,523		(164)			(164)		1,358	1,358			
100191770	MIAMI	FL		01/31/2025		1,354		(80)			(80)		1,274	1,274			
100203989	LAS VEGAS	NV		03/28/2025		1,437		(253)			(253)		1,184	1,184			
100192177	BRIGHTON	MA		01/31/2025		2,287		(150)			(150)		2,137	2,137			
100198893	YORBA LINDA	CA		02/28/2025		280,991		(3,867)			(3,867)		277,124	277,124			
100157315	LAKEWOOD	NJ		02/20/2025		2,115		(153)			(153)		1,962	1,962			
100189062	SUNLAND	CA		01/09/2025		2,703		(30)			(30)		2,673	2,673			
100177496	CHULA VISTA	CA		01/16/2025		1,708		(252)			(252)		1,455	1,455			
4010093107	MERRICK	NY		01/30/2025		716		(143)			(143)		573	573			
100157236	CERRITOS	CA		02/20/2025		18,182		(327)			(327)		17,855	17,855			
100189975	WAIKOLOA	HI		01/21/2025		2,399		(9)			(9)		2,390	2,390			
100198440	MILLBURN	NJ		02/28/2025		2,289		(90)			(90)		2,198	2,198			
100201660	IRVINE	CA		03/13/2025		1,505		(231)			(231)		1,273	1,273			
100193688	PARKLAND	FL		02/10/2025		2,002		(281)			(281)		1,721	1,721			
100177476	APOLLO BEACH	FL		01/16/2025		5,302		(86)			(86)		5,216	5,216			
100201937	COTO DE CAZA	CA		03/18/2025		2,230		(253)			(253)		1,976	1,976			
100191294	GLEN COVE	NY		01/30/2025		2,046		(61)			(61)		1,985	1,985			
100202633	TORRANCE	CA		03/24/2025		1,583		22			22		1,605	1,605			
100204065	DENVER	NC		03/28/2025		826		(117)			(117)		708	708			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191261	MIAMI	FL		01/29/2025		1,754		(200)			(200)		1,555	1,555			
100201790	ROSEMEAD	CA		03/18/2025		1,867		(268)			(268)		1,599	1,599			
100203382	CAMARILLO	CA		03/27/2025		2,256		(192)			(192)		2,064	2,064			
100193793	THOUSAND OAKS	CA		02/10/2025		2,166		(230)			(230)		1,936	1,936			
100193749	CORTE MADERA	CA		02/10/2025		2,135		(287)			(287)		1,848	1,848			
4010096024	MASTIC BEACH	NY		03/28/2025		1,998		(184)			(184)		1,814	1,814			
100202671	SEATTLE	WA		03/24/2025		2,249		(111)			(111)		2,138	2,138			
100191354	DURHAM	NC		01/30/2025		2,036		(282)			(282)		1,753	1,753			
100203984	VALLEY VILLAGE	CA		03/28/2025		2,642		(219)			(219)		2,423	2,423			
100203911	SAN FRANCISCO	CA		03/28/2025		2,208		(207)			(207)		2,001	2,001			
100191670	KAMUELA	HI		01/31/2025		2,528		(158)			(158)		2,371	2,371			
100191393	SAN FRANCISCO	CA		01/30/2025		2,298		(169)			(169)		2,129	2,129			
100201446	LAKESIDE	CA		03/12/2025		1,303		(158)			(158)		1,145	1,145			
100177008	LADERA RANCH	CA		01/16/2025		2,301		(147)			(147)		2,154	2,154			
403054498	DETROIT	MI		03/06/2025		5,524		(4,098)			(4,098)		1,426	1,426			
100199310	SAN CLEMENTE	CA		03/05/2025		2,123		(215)			(215)		1,907	1,907			
100188960	APACHE JUNCTION	AZ		01/09/2025		1,973		(267)			(267)		1,706	1,706			
100201597	MIAMI	FL		03/13/2025		2,023		(165)			(165)		1,857	1,857			
100189022	SAN LEANDRO	CA		01/09/2025		1,073		(135)			(135)		938	938			
100191034	LITCHFIELD PARK	AZ		01/29/2025		2,353		(164)			(164)		2,189	2,189			
100191718	LOS ANGELES	CA		02/20/2025		2,177		(182)			(182)		1,995	1,995			
100189462	NAVARRE	FL		01/15/2025		1,714		(150)			(150)		1,564	1,564			
100177649	PHOENIX	AZ		01/16/2025		2,252		(169)			(169)		2,083	2,083			
100194708	ATLANTA	GA		02/21/2025		2,199		(80)			(80)		2,119	2,119			
100201587	CERRITOS	CA		03/13/2025		2,171		(180)			(180)		1,991	1,991			
100201824	TUSCALOOSA	AL		03/18/2025		2,104		(210)			(210)		1,894	1,894			
100193164	SANTA CRUZ	CA		03/20/2025		1,487		(123)			(123)		1,364	1,364			
100192871	BOSTON	MA		02/10/2025		2,131		(128)			(128)		2,002	2,002			
100203235	BELLFLOWER	CA		03/27/2025		1,430		(222)			(222)		1,208	1,208			
100193190	SCOTTSDALE	AZ		03/20/2025		662		(56)			(56)		605	605			
100185289	SAN FRANCISCO	CA		01/24/2025		2,138		(198)			(198)		1,940	1,940			
100194520	SAN DIEGO	CA		02/14/2025		2,238		(263)			(263)		1,976	1,976			
100189003	MOORPARK	CA		01/09/2025		1,579		(193)			(193)		1,386	1,386			
100194735	DAVIS	CA		02/21/2025		2,268		(44)			(44)		2,224	2,224			
100189642	LAS VEGAS	NV		01/17/2025		1,389		(107)			(107)		1,282	1,282			
100189654	SAN RAFAEL	CA		01/17/2025		2,149		(267)			(267)		1,882	1,882			
100201802	SAN LUIS OBISPO	CA		03/18/2025		2,230		(95)			(95)		2,135	2,135			
100177180	SCOTTSDALE	AZ		01/16/2025		2,087		(283)			(283)		1,804	1,804			
100202188	NORTHRIDGE	CA		03/18/2025		2,233		(101)			(101)		2,132	2,132			
100194754	TORRANCE	CA		02/21/2025		2,246		(41)			(41)		2,205	2,205			
100177115	SAN FRANCISCO	CA		01/16/2025		1,667		(153)			(153)		1,514	1,514			
100192803	CONCORD	CA		02/10/2025		2,235		(11)			(11)		2,224	2,224			
100189200	LYNN	MA		01/13/2025		2,741		(76)			(76)		2,665	2,665			
100201811	GOLETA	CA		03/18/2025		1,441		8			8		1,449	1,449			
100190697	ALAMEDA	CA		01/28/2025		2,153		(142)			(142)		2,011	2,011			
100157426	LAKE FOREST	CA		02/20/2025		2,031		(78)			(78)		1,953	1,953			
100204091	TEMPLE CITY	CA		03/28/2025		1,499		(219)			(219)		1,280	1,280			
100177009	GOLETA	CA		01/16/2025		1,062		(128)			(128)		933	933			
100177594	HOMESTEAD	FL		01/16/2025		1,700		(211)			(211)		1,489	1,489			
100190216	SOUTH LAKE TAHOE	CA		01/21/2025		1,944		(131)			(131)		1,813	1,813			
100189403	TAHOE CITY	CA		01/14/2025		1,970		(51)			(51)		1,919	1,919			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177196	SCOTTSDALE	AZ		01/16/2025		2,623		(91)			(91)		2,531	2,531			
100192624	SOMERVILLE	MA		02/10/2025		2,129		(72)			(72)		2,057	2,057			
100197610	BROOKLYN	NY		02/26/2025		104,079		(2,174)			(2,174)		101,905	101,905			
100188909	SAN DIEGO	CA		01/09/2025		2,037		(223)			(223)		1,814	1,814			
100195344	PROVIDENCE	RI		02/24/2025		2,075		(163)			(163)		1,912	1,912			
100201830	RANCHO CUCAMONGA	CA		03/18/2025		4,277		(227)			(227)		4,050	4,050			
100189404	EL DORADO HILLS	CA		01/14/2025		2,146		(180)			(180)		1,966	1,966			
100191598	UPLAND	CA		01/31/2025		1,920		(194)			(194)		1,726	1,726			
100200288	GREENWICH	CT		03/07/2025		2,098		(203)			(203)		1,895	1,895			
100195356	STAMFORD	CT		02/24/2025		2,217		(5)			(5)		2,212	2,212			
100200215	LIGHTHOUSE POINT	FL		03/07/2025		2,232		(91)			(91)		2,141	2,141			
100201876	OAK VIEW	CA		03/18/2025		1,954		(216)			(216)		1,738	1,738			
100201756	MIDDLE VILLAGE	NY		03/18/2025		2,081		(220)			(220)		1,860	1,860			
100190840	MIAMI	FL		01/27/2025		2,281		57			57		2,338	2,338			
100157141	FOREST GROVE	OR		02/20/2025		2,031		(100)			(100)		1,931	1,931			
100193990	N HOLLYWOOD	CA		02/11/2025		1,864		(151)			(151)		1,713	1,713			
100200453	RENO	NV		03/10/2025		995		(211)			(211)		784	784			
100177572	FAYETTEVILLE	GA		01/16/2025		2,081		(21)			(21)		2,060	2,060			
100194038	WINCHESTER	CA		03/20/2025		1,223		(188)			(188)		1,035	1,035			
100195640	WEST PALM BEACH	FL		02/24/2025		2,054		(170)			(170)		1,883	1,883			
100201845	PALOS PARK	IL		03/18/2025		2,019		(171)			(171)		1,849	1,849			
100192262	WEST ROXBURY	MA		01/31/2025		1,858		(236)			(236)		1,622	1,622			
100177263	BRECKENRIDGE	CO		01/16/2025		2,236		(185)			(185)		2,051	2,051			
100188992	NORCO	CA		01/09/2025		1,384		(147)			(147)		1,236	1,236			
100201585	CERRITOS	CA		03/13/2025		2,096		(170)			(170)		1,926	1,926			
100177160	SEBASTIAN	FL		01/16/2025		2,204		(139)			(139)		2,065	2,065			
100200351	DONNELLY	ID		03/10/2025		1,355		(206)			(206)		1,149	1,149			
100203943	AVENTURA	FL		03/28/2025		1,247		(224)			(224)		1,024	1,024			
100185271	LOS ANGELES	CA		01/24/2025		8,999		(614)			(614)		8,385	8,385			
100189261	SAN FRANCISCO	CA		01/13/2025		1,922		(225)			(225)		1,698	1,698			
100191066	LAKE WYLIE	SC		01/29/2025		2,133		(100)			(100)		2,033	2,033			
100203125	JUPITER	FL		03/27/2025		1,361		(190)			(190)		1,171	1,171			
100188599	UPLAND	CA		02/10/2025		17,242		(856)			(856)		16,385	16,385			
100198901	LONG BEACH	CA		02/28/2025		1,978		(84)			(84)		1,894	1,894			
100157074	MIRAMAR	FL		02/20/2025		1,961		(110)			(110)		1,851	1,851			
100177173	CHULA VISTA	CA		01/16/2025		1,584		(192)			(192)		1,392	1,392			
100197527	MONTCLAIR	NJ		02/26/2025		2,159		(170)			(170)		1,989	1,989			
100177612	CHARLOTTE	NC		01/16/2025		2,020		(279)			(279)		1,740	1,740			
100201608	PORTLAND	OR		03/13/2025		1,314		(170)			(170)		1,144	1,144			
100177208	CANYON LAKE	CA		01/16/2025		1,576		(105)			(105)		1,471	1,471			
100202603	THOUSAND OAKS	CA		03/21/2025		1,365		(200)			(200)		1,166	1,166			
100201670	BROOMFIELD	CO		03/13/2025		1,383		(214)			(214)		1,170	1,170			
100191683	CYPRESS	TX		02/20/2025		1,389		(112)			(112)		1,277	1,277			
100202606	LAKE FOREST	CA		03/21/2025		1,414		(215)			(215)		1,199	1,199			
100177161	SAN JOSE	CA		01/16/2025		2,172		(218)			(218)		1,955	1,955			
100202644	MONTROSE	CA		03/24/2025		31,701		(277)			(277)		31,425	31,425			
100193555	CORNELIUS	NC		02/10/2025		1,999		(181)			(181)		1,818	1,818			
100204045	LOS ANGELES	CA		03/28/2025		1,544		(102)			(102)		1,442	1,442			
100201249	CHULA VISTA	CA		03/12/2025		1,353		(176)			(176)		1,177	1,177			
100202713	REUNION	FL		03/24/2025		1,414		(153)			(153)		1,261	1,261			
100189627	OAKLAND	CA		01/17/2025		2,894		(242)			(242)		2,652	2,652			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193723	QUEEN CREEK	AZ		02/10/2025		2,639		(321)			(321)		2,318	2,318			
100198312	LAS VEGAS	NV		02/28/2025		2,062		(163)			(163)		1,899	1,899			
100198435	MALDEN	MA		02/28/2025		2,013		(161)			(161)		1,852	1,852			
100200349	VERO BEACH	FL		03/10/2025		1,338		(166)			(166)		1,173	1,173			
100201747	HAMPSTEAD	NC		03/18/2025		2,110		(155)			(155)		1,955	1,955			
100198877	VENICE	CA		02/28/2025		1,971		(201)			(201)		1,770	1,770			
100193639	LAKEWAY	TX		02/10/2025		1,076		(133)			(133)		942	942			
100181443	LA QUINTA	CA		01/09/2025		2,020		(277)			(277)		1,743	1,743			
100203175	SOUTHLAKE	TX		03/27/2025		1,383		(121)			(121)		1,262	1,262			
100202442	DECATUR	IL		03/20/2025		16,572		(621)			(621)		15,952	15,952			
100188716	NAPLES	FL		01/09/2025		1,988		(167)			(167)		1,821	1,821			
100193062	CAPE CORAL	FL		02/10/2025		1,827		(202)			(202)		1,625	1,625			
100192475	LAS VEGAS	NV		02/07/2025		1,838		(241)			(241)		1,597	1,597			
100202975	OAK ISLAND	NC		03/24/2025		2,029		(180)			(180)		1,849	1,849			
100200339	SCOTTSDALE	AZ		03/10/2025		1,459		(123)			(123)		1,336	1,336			
100194372	CARLSBAD	CA		02/14/2025		816,853		(27,405)			(27,405)		789,447	789,447			
100195419	JUPITER	FL		02/24/2025		2,522		(226)			(226)		2,296	2,296			
100177671	WYNNEWOOD	PA		01/16/2025		2,030		(16)			(16)		2,014	2,014			
100192626	LYNN	MA		02/10/2025		2,035		(123)			(123)		1,912	1,912			
100203383	SUPPLY	NC		03/27/2025		1,381		(203)			(203)		1,178	1,178			
100157137	LA VERNE	CA		02/20/2025		2,655		90			90		2,745	2,745			
100202661	CORNVILLE	AZ		03/24/2025		2,083		(122)			(122)		1,961	1,961			
100193786	RIVERSIDE	CA		02/10/2025		1,977		(178)			(178)		1,799	1,799			
100201199	BROKEN BOW	OK		03/12/2025		1,301		(206)			(206)		1,095	1,095			
100198349	LAKEWOOD	WA		02/28/2025		2,106		(108)			(108)		1,998	1,998			
100201606	ORANGE BEACH	AL		03/13/2025		1,354		(163)			(163)		1,191	1,191			
100193764	SANTA FE	NM		02/10/2025		104,140		(1,694)			(1,694)		102,445	102,445			
100189394	MIAMI	FL		01/14/2025		1,309		(220)			(220)		1,089	1,089			
100186153	FAIRFIELD	CT		02/10/2025		1,941		(69)			(69)		1,872	1,872			
100200229	PARK CITY	UT		03/07/2025		2,169		(141)			(141)		2,028	2,028			
100203895	GARDENA	CA		03/28/2025		3,441		(261)			(261)		3,180	3,180			
100191361	CUMMING	GA		01/30/2025		1,681		(79)			(79)		1,602	1,602			
100190821	DENVILLE	NJ		01/27/2025		729		1,189			1,189		1,918	1,918			
100200188	BELLEVUE	WA		03/07/2025		1,558		(140)			(140)		1,418	1,418			
100189912	IRVINE	CA		01/21/2025		2,032		(126)			(126)		1,906	1,906			
100195667	SAN TAN VALLEY	AZ		02/24/2025		2,102		(125)			(125)		1,977	1,977			
100200362	INDIAN WELLS	CA		03/10/2025		2,028		(140)			(140)		1,888	1,888			
100198469	LA VERNE	CA		02/28/2025		28,101		(675)			(675)		27,426	27,426			
100195346	SAN DIEGO	CA		02/24/2025		2,120		(81)			(81)		2,039	2,039			
100201864	SAN JOSE	CA		03/18/2025		1,927		(205)			(205)		1,722	1,722			
100201563	LOS ALAMITOS	CA		03/13/2025		4,048		(108)			(108)		3,940	3,940			
100157103	ATLANTA	GA		02/20/2025		1,492		(15)			(15)		1,477	1,477			
100200480	ATLANTIC HIGHLANDS	NJ		03/10/2025		1,671		(92)			(92)		1,579	1,579			
100200586	VALLEJO	CA		03/11/2025		2,142		78			78		2,220	2,220			
100202904	LAMOINE	ME		03/24/2025		1,440		(92)			(92)		1,348	1,348			
100190836	BELLEVUE	WA		01/27/2025		1,981		(120)			(120)		1,861	1,861			
100189083	SAN DIEGO	CA		01/13/2025		3,544		(166)			(166)		3,378	3,378			
100195340	MILILANI	HI		02/24/2025		1,938		(152)			(152)		1,785	1,785			
100193586	PETALUMA	CA		02/10/2025		2,100		(95)			(95)		2,004	2,004			
100201774	CHULA VISTA	CA		03/18/2025		2,130		(141)			(141)		1,989	1,989			
100193201	SANTA CLARA	CA		02/10/2025		2,144		(53)			(53)		2,091	2,091			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201559	HUNTINGTON BEACH	CA		03/13/2025		1,905		(192)			(192)		1,713	1,713			
100195368	PONDERAY	ID		02/24/2025		1,867		(119)			(119)		1,748	1,748			
100185225	JUPITER	FL		01/24/2025		1,347		(3)			(3)		1,344	1,344			
100203246	HOLDEN BEACH	NC		03/27/2025		1,277		(167)			(167)		1,110	1,110			
100191039	EL CAJON	CA		01/29/2025		2,955		(138)			(138)		2,818	2,818			
100191803	CHULA VISTA	CA		01/31/2025		1,779		(162)			(162)		1,617	1,617			
100202960	SAVANNAH	GA		03/24/2025		1,387		(28)			(28)		1,359	1,359			
100201094	EL CAJON	CA		03/12/2025		1,395		(155)			(155)		1,240	1,240			
100157224	EDISON	NJ		02/20/2025		2,122		(51)			(51)		2,071	2,071			
100191556	RIVERTON	UT		01/31/2025		1,725		(220)			(220)		1,505	1,505			
100157320	NORTH POTOMAC	MD		02/20/2025		1,703		(86)			(86)		1,617	1,617			
100200466	FULLERTON	CA		03/10/2025		1,324		(146)			(146)		1,178	1,178			
100189278	TACOMA	WA		01/13/2025		2,207		(41)			(41)		2,166	2,166			
100194325	WOODINVILLE	WA		02/14/2025		1,478		(162)			(162)		1,317	1,317			
100201678	RUIDOSO	NM		03/13/2025		1,311		(207)			(207)		1,105	1,105			
100198899	ORLANDO	FL		02/28/2025		29,335		(1,302)			(1,302)		28,033	28,033			
100198476	LITTLETON	NC		02/28/2025		3,680		(135)			(135)		3,545	3,545			
100188714	SEDONA	AZ		01/09/2025		1,901		(43)			(43)		1,858	1,858			
100190387	MEMPHIS	TN		01/23/2025		2,142		(110)			(110)		2,032	2,032			
100189340	RODANTHE	NC		01/13/2025		2,846		(121)			(121)		2,726	2,726			
100201029	SANTA CLARITA	CA		03/12/2025		1,447		(103)			(103)		1,344	1,344			
100199255	CERRITOS	CA		03/05/2025		2,094		(153)			(153)		1,941	1,941			
100194567	FONTANA	CA		03/28/2025		1,260		(153)			(153)		1,107	1,107			
100195391	SEVIERVILLE	TN		02/24/2025		1,880		(88)			(88)		1,792	1,792			
100198351	RIVERSIDE	CA		02/28/2025		2,101		(86)			(86)		2,015	2,015			
100157107	RENTON	WA		02/20/2025		1,925		(92)			(92)		1,833	1,833			
100188415	BOSTON	MA		01/08/2025		1,918		(131)			(131)		1,786	1,786			
100189949	MINERAL	VA		01/21/2025		2,281		(102)			(102)		2,179	2,179			
100198867	SANTA MONICA	CA		02/28/2025		2,081		(30)			(30)		2,051	2,051			
100192786	SCOTTSDALE	AZ		02/10/2025		2,042		(60)			(60)		1,982	1,982			
100198314	PORTLAND	OR		02/28/2025		1,896		(177)			(177)		1,720	1,720			
100202439	MOKENA	IL		03/20/2025		993		(109)			(109)		884	884			
100195339	SANTA CLARA	CA		02/24/2025		2,023		(98)			(98)		1,925	1,925			
100202609	CASTAIC	CA		03/21/2025		2,029		(1)			(1)		2,028	2,028			
100192828	DENVER	CO		02/10/2025		2,146		54			54		2,200	2,200			
100193016	FAIRVIEW	NC		02/10/2025		1,852		(85)			(85)		1,767	1,767			
100192400	VALLEY VILLAGE	CA		02/07/2025		1,908		(158)			(158)		1,750	1,750			
100191596	RICHMOND	CA		01/31/2025		2,189		(266)			(266)		1,923	1,923			
100201487	TAMPA	FL		03/12/2025		1,044		(128)			(128)		917	917			
100201548	HACIENDA HEIGHTS	CA		03/13/2025		1,675		(202)			(202)		1,474	1,474			
100199401	LAS VEGAS	NV		03/05/2025		2,150		50			50		2,201	2,201			
100198336	MOUNT PLEASANT	SC		02/28/2025		1,714		(149)			(149)		1,564	1,564			
100193652	WEST PALM BEACH	FL		02/10/2025		1,811		(232)			(232)		1,579	1,579			
100192872	MEDFORD	MA		02/10/2025		2,016		(57)			(57)		1,960	1,960			
100194506	GARDEN GROVE	CA		02/14/2025		1,347		(190)			(190)		1,156	1,156			
100199254	SAN DIEGO	CA		03/05/2025		2,089		(122)			(122)		1,967	1,967			
100189646	LAKE ELSINORE	CA		01/17/2025		1,388		(186)			(186)		1,202	1,202			
100199334	SAN JOSE	CA		03/05/2025		1,806		(192)			(192)		1,614	1,614			
100200424	EL CAJON	CA		03/10/2025		1,289		(103)			(103)		1,186	1,186			
100191776	SAN FRANCISCO	CA		01/31/2025		3,137		(207)			(207)		2,929	2,929			
100194750	WHITTLER	CA		02/21/2025		2,017		(43)			(43)		1,974	1,974			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199263	CORTE MADERA	CA		03/05/2025		2,168		49			49		2,217	2,217			
100177600	MIAMI	FL		01/16/2025		2,323		(165)			(165)		2,158	2,158			
100177456	QUEEN CREEK	AZ		01/16/2025		1,803		(118)			(118)		1,685	1,685			
100201789	NEWCASTLE	WA		03/18/2025		1,996		(161)			(161)		1,835	1,835			
100190461	KIRKLAND	WA		01/24/2025		2,026		(85)			(85)		1,941	1,941			
100192705	ORANGE	CA		02/10/2025		2,031		(86)			(86)		1,944	1,944			
100201254	SYLMAR	CA		03/12/2025		1,299		(101)			(101)		1,198	1,198			
100193522	SPRING VALLEY	NY		02/10/2025		1,978		(84)			(84)		1,894	1,894			
100201963	NORTH BRANFORD	CT		03/18/2025		1,942		(163)			(163)		1,778	1,778			
100201569	LYNWOOD	CA		03/13/2025		1,330		(183)			(183)		1,147	1,147			
100198510	CHEVY CHASE	MD		02/28/2025		1,893		(208)			(208)		1,685	1,685			
100190875	NAPA	CA		01/28/2025		1,931		(35)			(35)		1,896	1,896			
100193648	SANDY SPRINGS	GA		02/10/2025		1,870		(198)			(198)		1,673	1,673			
100177154	SISTERS	OR		01/16/2025		1,237		(133)			(133)		1,104	1,104			
100195334	BOSTON	MA		02/24/2025		1,854		(158)			(158)		1,696	1,696			
100191222	LA MESA	CA		01/29/2025		1,413		(330)			(330)		1,082	1,082			
100198244	ESCONDIDO	CA		02/28/2025		1,896		(130)			(130)		1,766	1,766			
100189906	PORT ST LUCIE	FL		01/21/2025		2,041		(98)			(98)		1,943	1,943			
100198524	BETHESDA	MD		02/28/2025		2,042		(73)			(73)		1,970	1,970			
100201258	MISSION VIEJO	CA		03/12/2025		2,324		(255)			(255)		2,069	2,069			
100177219	ORANGE BEACH	AL		01/16/2025		1,922		(171)			(171)		1,751	1,751			
100177349	HOLLYWOOD	FL		01/16/2025		1,329		(140)			(140)		1,190	1,190			
100186899	REHOBOTH BEACH	DE		01/07/2025		1,332		(198)			(198)		1,134	1,134			
100191808	NORTH HOLLYWOOD	CA		01/31/2025		1,844		(258)			(258)		1,585	1,585			
100194236	NEW SMYRNA BEACH	FL		02/14/2025		1,323		(130)			(130)		1,192	1,192			
100190871	RANCHO CUCAMONGA	CA		01/27/2025		986		(3)			(3)		983	983			
100177012	IRVINE	CA		01/16/2025		1,962		(78)			(78)		1,884	1,884			
100201594	PHOENIX	AZ		03/13/2025		789		(153)			(153)		636	636			
100190361	MIAMI	FL		01/22/2025		2,224		(132)			(132)		2,092	2,092			
100200654	WRIGHTSVILLE BEACH	NC		03/11/2025		1,742		(153)			(153)		1,590	1,590			
100189328	SAN DIEGO	CA		01/13/2025		2,047		(125)			(125)		1,922	1,922			
100189861	LOGAN	OH		01/21/2025		1,809		(113)			(113)		1,696	1,696			
100203476	BOCA RATON	FL		03/26/2025		2,950		(272)			(272)		2,678	2,678			
100189430	UPPERCO	MD		01/14/2025		1,389		(154)			(154)		1,235	1,235			
100189550	POST FALLS	ID		01/16/2025		2,243		(234)			(234)		2,009	2,009			
100199097	CANOGA PARK	CA		03/03/2025		2,370		(115)			(115)		2,254	2,254			
100193726	INLET BEACH	FL		02/10/2025		2,720		(241)			(241)		2,479	2,479			
100201942	MCLOUD	OK		03/18/2025		1,846		(154)			(154)		1,693	1,693			
100198445	SEASIDE HEIGHTS	NJ		02/28/2025		6,129		(128)			(128)		6,001	6,001			
100177562	NEWCASTLE	CA		01/16/2025		2,017		(271)			(271)		1,747	1,747			
100198272	ORLANDO	FL		02/28/2025		2,020		(102)			(102)		1,918	1,918			
100202672	THOUSAND OAKS	CA		03/24/2025		205,418		(5,169)			(5,169)		200,249	200,249			
100194650	PLYMOUTH	CA		02/21/2025		1,941		(114)			(114)		1,826	1,826			
100190684	ORANGE	CA		01/28/2025		2,067		(101)			(101)		1,965	1,965			
100195369	KNOX	IN		02/24/2025		1,798		(158)			(158)		1,640	1,640			
100201323	MADEIRA BEACH	FL		03/12/2025		1,747		(246)			(246)		1,502	1,502			
100189156	SAN DIEGO	CA		01/13/2025		2,637		(108)			(108)		2,529	2,529			
100199333	DAVIS	CA		03/05/2025		1,729		(199)			(199)		1,530	1,530			
100189842	PRINCETON JUNCTION	NJ		01/21/2025		4,658		(254)			(254)		4,404	4,404			
100202642	NEW HARBOR	ME		03/24/2025		102,602		(1,087)			(1,087)		101,514	101,514			
100194224	WELLINGTON	FL		02/14/2025		1,176		(193)			(193)		983	983			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200490	SAN DIEGO	CA		03/11/2025		1,928		(91)			(91)		1,837	1,837			
100188347	OCEAN PARK	WA		01/08/2025		2,102		(89)			(89)		2,014	2,014			
100195347	DENVER	CO		02/24/2025		2,075		88			88		2,163	2,163			
100189419	BISCAYNE PARK	FL		01/14/2025		2,204		(141)			(141)		2,063	2,063			
100202585	SAN FERNANDO	CA		03/21/2025		1,130		(209)			(209)		921	921			
100201593	SANTA MARIA	CA		03/13/2025		1,344		(124)			(124)		1,220	1,220			
100177678	SCOTTSDALE	AZ		01/16/2025		1,759		(202)			(202)		1,558	1,558			
100195575	LOS ANGELES	CA		02/24/2025		1,887		(29)			(29)		1,858	1,858			
100203492	ORANGE	CA		03/26/2025		1,866		(175)			(175)		1,691	1,691			
100202771	MISSION VIEJO	CA		03/24/2025		1,288		(140)			(140)		1,148	1,148			
100200253	CHULA VISTA	CA		03/07/2025		1,805		(166)			(166)		1,639	1,639			
100193480	BEVERLY	MA		02/10/2025		2,325		53			53		2,378	2,378			
100191288	WEST PALM BEACH	FL		01/30/2025		1,830		(126)			(126)		1,704	1,704			
100193999	SIMI VALLEY	CA		02/11/2025		1,246		(162)			(162)		1,084	1,084			
100201103	LAKEWOOD	NJ		03/12/2025		1,339		(159)			(159)		1,180	1,180			
100203212	DONNELLY	ID		03/27/2025		1,432		(161)			(161)		1,271	1,271			
100195345	OXNARD	CA		02/24/2025		1,866		(164)			(164)		1,701	1,701			
100201974	LOS ANGELES	CA		03/18/2025		1,285		(148)			(148)		1,138	1,138			
100190653	COVERT	MI		01/28/2025		2,058		(115)			(115)		1,943	1,943			
100193672	SUMMIT	NJ		02/10/2025		10,046		(563)			(563)		9,483	9,483			
100192747	MIAMI	FL		02/10/2025		1,969		(67)			(67)		1,902	1,902			
100177185	LAKEWOOD	NJ		01/16/2025		1,870		(103)			(103)		1,768	1,768			
100194050	LA MESA	CA		03/20/2025		1,150		(179)			(179)		971	971			
100198318	GLENDALE	CA		02/28/2025		1,721		(175)			(175)		1,546	1,546			
100177367	LAWRENCEVILLE	GA		01/16/2025		137,866		(5,814)			(5,814)		132,052	132,052			
100201189	COLLEGE STATION	TX		03/12/2025		1,242		(188)			(188)		1,055	1,055			
100157254	KAILUA KONA	HI		02/20/2025		1,590		(62)			(62)		1,528	1,528			
100200571	WELLS	ME		03/11/2025		1,919		(142)			(142)		1,777	1,777			
100199264	GARDEN GROVE	CA		03/05/2025		2,115		(1)			(1)		2,115	2,115			
100177288	ORANGE BEACH	AL		01/16/2025		2,505		(179)			(179)		2,326	2,326			
100202489	LEWES	DE		03/21/2025		1,780		(134)			(134)		1,646	1,646			
100201006	MAPLE VALLEY	WA		03/12/2025		4,658		(20)			(20)		4,637	4,637			
100157237	EDISON	NJ		02/20/2025		65,828		(1,422)			(1,422)		64,406	64,406			
100200078	PANAMA CITY	FL		03/06/2025		760		(24)			(24)		737	737			
100176999	BAKERSFIELD	CA		01/16/2025		42,188		85			85		42,274	42,274			
100194212	BROKEN BOW	OK		02/14/2025		1,213		(111)			(111)		1,101	1,101			
100194092	FLAGSTAFF	AZ		02/14/2025		1,809		(118)			(118)		1,691	1,691			
100192586	BIG BEAR CITY	CA		02/10/2025		1,942		(51)			(51)		1,891	1,891			
100189744	SILVER BAY	MN		01/21/2025		1,919		(13)			(13)		1,906	1,906			
100201163	ANAHEIM	CA		03/12/2025		2,062		(232)			(232)		1,831	1,831			
100191374	AUSTIN	TX		01/30/2025		2,394		(231)			(231)		2,162	2,162			
100201736	LIVERMORE	CA		03/18/2025		1,336		(194)			(194)		1,142	1,142			
100192765	ODESSA	FL		02/10/2025		2,146		252			252		2,398	2,398			
100195337	DUBLIN	CA		02/24/2025		1,918		(110)			(110)		1,808	1,808			
100201948	SIMI VALLEY	CA		03/18/2025		1,941		(109)			(109)		1,832	1,832			
100188667	MANSON	WA		02/10/2025		1,779		(221)			(221)		1,558	1,558			
100189299	CHULA VISTA	CA		01/13/2025		1,946		(117)			(117)		1,829	1,829			
100199258	WESTMINSTER	CA		03/05/2025		2,142		212			212		2,355	2,355			
100203116	ASHTON	ID		03/27/2025		686		(137)			(137)		549	549			
100188545	KEY WEST	FL		01/08/2025		1,854		(188)			(188)		1,667	1,667			
100189179	LONGBOAT KEY	FL		01/13/2025		1,838		(94)			(94)		1,744	1,744			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194034	MIRAMAR	FL		03/20/2025		1,149		(128)			(128)		1,022	1,022			
100189235	SCOTTSDALE	AZ		01/13/2025		2,133		31			31		2,164	2,164			
100157049	SHERMAN OAKS	CA		02/20/2025		1,795		(241)			(241)		1,553	1,553			
100193732	OAKLAND	CA		02/10/2025		1,932		(87)			(87)		1,845	1,845			
100189361	SANTA ROSA BEACH	FL		01/14/2025		1,988		42			42		2,030	2,030			
100186116	MIAMI	FL		01/31/2025		1,974		(120)			(120)		1,854	1,854			
100189852	SPOTSYLVANIA	VA		01/21/2025		1,735		(132)			(132)		1,603	1,603			
100186102	EUGENE	OR		01/31/2025		2,060		(123)			(123)		1,937	1,937			
100186178	CORONA	CA		02/10/2025		1,752		(57)			(57)		1,695	1,695			
100201356	LOS ANGELES	CA		03/12/2025		1,297		(63)			(63)		1,233	1,233			
100190212	ANAHEIM	CA		01/21/2025		1,786		(89)			(89)		1,697	1,697			
100188616	SAN DIEGO	CA		02/10/2025		1,826		(167)			(167)		1,659	1,659			
100193482	BOSTON	MA		02/10/2025		140,266		(2,159)			(2,159)		138,108	138,108			
100201287	INGLEWOOD	CA		03/12/2025		1,246		(212)			(212)		1,033	1,033			
100197649	PORTLAND	OR		02/26/2025		1,894		(134)			(134)		1,760	1,760			
100197547	JERSEY CITY	NJ		02/26/2025		1,983		(172)			(172)		1,812	1,812			
100201788	MERIDIAN	ID		03/18/2025		1,908		(181)			(181)		1,727	1,727			
100190312	JERSEY CITY	NJ		01/22/2025		176		1,833			1,833		2,009	2,009			
100201466	WEST FARGO	ND		03/12/2025		1,977		(11)			(11)		1,966	1,966			
100188681	SIMI VALLEY	CA		02/10/2025		1,640		(150)			(150)		1,490	1,490			
100200682	ESCONDIDO	CA		03/11/2025		1,970		(118)			(118)		1,852	1,852			
100157167	UPLAND	CA		02/20/2025		1,947		(94)			(94)		1,853	1,853			
100157136	MIAMI LAKES	FL		02/20/2025		1,844		(73)			(73)		1,771	1,771			
100200251	BOCA RATON	FL		03/07/2025		1,366		22			22		1,388	1,388			
100201101	NASHVILLE	TN		03/12/2025		1,292		(120)			(120)		1,172	1,172			
100190745	ESCONDIDO	CA		01/27/2025		1,747		(120)			(120)		1,627	1,627			
100200293	PALM TREE	NY		03/07/2025		1,860		(238)			(238)		1,621	1,621			
100192818	WESTMINSTER	CO		02/10/2025		1,984		64			64		2,047	2,047			
100192357	LOS ANGELES	CA		02/05/2025		7,685		(168)			(168)		7,517	7,517			
100199311	SCOTTSDALE	AZ		03/05/2025		1,600		(160)			(160)		1,439	1,439			
100191723	OXNARD	CA		02/20/2025		1,760		(204)			(204)		1,556	1,556			
100193709	CLOVIS	CA		02/10/2025		2,604		(232)			(232)		2,371	2,371			
100192757	TEQUESTA	FL		02/10/2025		1,850		(151)			(151)		1,699	1,699			
100203419	PEACHTREE CORNERS	GA		03/27/2025		1,301		(157)			(157)		1,144	1,144			
100192914	LAS VEGAS	NV		02/10/2025		1,894		(38)			(38)		1,855	1,855			
100194253	INLET BEACH	FL		02/14/2025		1,288		(171)			(171)		1,117	1,117			
100190206	MIRAMAR	FL		01/21/2025		1,858		(85)			(85)		1,773	1,773			
100195336	PHOENIX	AZ		02/24/2025		4,919		(162)			(162)		4,757	4,757			
100201778	ONSET	MA		03/18/2025		1,784		(105)			(105)		1,679	1,679			
100177131	FRANKTOWN	CO		01/16/2025		1,637		(213)			(213)		1,424	1,424			
100189181	ELIZABETH	NJ		01/13/2025		1,654		(36)			(36)		1,617	1,617			
100189232	HAYWARD	CA		01/13/2025		1,790		(175)			(175)		1,615	1,615			
100189386	SAN JUAN CAPISTRANO	CA		01/14/2025		1,970		(36)			(36)		1,934	1,934			
100191063	GAINESVILLE	VA		01/29/2025		1,637		(185)			(185)		1,452	1,452			
100200567	RIDGEFIELD	WA		03/11/2025		2,153		(193)			(193)		1,960	1,960			
100200174	CERRITOS	CA		03/07/2025		1,404		(170)			(170)		1,234	1,234			
100193371	NEW BRUNSWICK	NJ		02/10/2025		1,884		(18)			(18)		1,865	1,865			
100198871	WEST NEW YORK	NJ		02/28/2025		1,766		20			20		1,786	1,786			
100177117	HAMPTON	NH		01/16/2025		4,995		(188)			(188)		4,807	4,807			
100193521	BROOKLYN	NY		02/10/2025		1,996		(122)			(122)		1,874	1,874			
100201031	AUSTIN	TX		03/12/2025		2,569		(98)			(98)		2,472	2,472			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199968	PALM SPRINGS	CA		03/06/2025		738		(98)			(98)		640	640			
100185192	CONCORD	CA		01/24/2025		1,966		(152)			(152)		1,814	1,814			
100188898	SALINAS	CA		01/09/2025		6,250		(174)			(174)		6,076	6,076			
100201745	SAN FRANCISCO	CA		03/18/2025		16,383		(480)			(480)		15,902	15,902			
100194579	WESTMINSTER	CA		03/28/2025		660		(55)			(55)		606	606			
100188680	BARRINGTON HILLS	IL		02/10/2025		1,921		28			28		1,948	1,948			
100197630	BRONX	NY		02/26/2025		1,647		(178)			(178)		1,469	1,469			
100199395	FORT LAUDERDALE	FL		03/05/2025		1,848		(179)			(179)		1,668	1,668			
100201982	EAST BRIDGEWATER	MA		03/18/2025		19,316		(506)			(506)		18,810	18,810			
100197624	MELBOURNE	FL		02/26/2025		2,036		(75)			(75)		1,962	1,962			
100201981	POULSBO	WA		03/18/2025		1,864		(91)			(91)		1,773	1,773			
100188570	SURPRISE	AZ		02/10/2025		3,906		(103)			(103)		3,804	3,804			
100177162	LAVEEN	AZ		01/16/2025		1,823		(235)			(235)		1,587	1,587			
100191664	WAIKOLOA	HI		01/31/2025		1,593		(143)			(143)		1,449	1,449			
100201702	PEMBROKE PINES	FL		03/18/2025		1,835		(103)			(103)		1,732	1,732			
100191321	BROOKLYN	NY		01/30/2025		10,317		(560)			(560)		9,757	9,757			
100177512	SARASOTA	FL		01/16/2025		1,865		(256)			(256)		1,608	1,608			
100189020	VENTURA	CA		01/09/2025		1,678		(190)			(190)		1,488	1,488			
100201664	MADISON	NJ		03/13/2025		1,257		(149)			(149)		1,107	1,107			
100194412	TARZANA	CA		02/14/2025		1,170		(150)			(150)		1,020	1,020			
100203893	FREDERICK	MD		03/28/2025		1,385		(175)			(175)		1,209	1,209			
100189548	ST PETERSBURG	FL		01/16/2025		1,826		(29)			(29)		1,797	1,797			
100193295	FRANKLIN	TN		02/10/2025		1,720		(120)			(120)		1,600	1,600			
100200506	SALT LAKE CITY	UT		03/11/2025		2,033		(6)			(6)		2,027	2,027			
100193559	TRUCKEE	CA		02/10/2025		1,910		(88)			(88)		1,822	1,822			
100177001	PANAMA CITY BEACH	FL		01/16/2025		1,818		(173)			(173)		1,645	1,645			
100186175	NORTH HOLLYWOOD	CA		02/10/2025		1,999		136			136		2,134	2,134			
100200315	DOUBLE SPRINGS	AL		03/10/2025		19,675		(716)			(716)		18,959	18,959			
100201151	HOWELL	NJ		03/12/2025		1,255		(187)			(187)		1,068	1,068			
100200465	FONTANA	CA		03/10/2025		968		(162)			(162)		806	806			
100201467	CHESTERFIELD	VA		03/12/2025		1,088		(201)			(201)		887	887			
403021775	FORT WALTON BEACH	FL		03/06/2025		6,385		(1,143)			(1,143)		5,242	5,242			
100191268	SAN DIEGO	CA		01/29/2025		7,789		(518)			(518)		7,271	7,271			
100190657	PHILADELPHIA	PA		01/28/2025		1,798		(126)			(126)		1,673	1,673			
100192361	BURBANK	CA		02/05/2025		1,866		(190)			(190)		1,676	1,676			
100192411	NASHVILLE	TN		02/07/2025		1,773		(107)			(107)		1,666	1,666			
100194122	GEORGETOWN	TX		02/14/2025		1,796		(62)			(62)		1,734	1,734			
100177025	FORT LEE	NJ		01/16/2025		54,183		(3,000)			(3,000)		51,183	51,183			
100192788	BUENA PARK	CA		02/10/2025		1,663		(166)			(166)		1,498	1,498			
100189282	JOSHUA TREE	CA		01/13/2025		1,954		(99)			(99)		1,855	1,855			
100198261	KAILUA KONA	HI		02/28/2025		12,355		(590)			(590)		11,765	11,765			
100200341	SHOW LOW	AZ		03/10/2025		1,305		(106)			(106)		1,199	1,199			
100201009	SAN DIEGO	CA		03/12/2025		1,343		(37)			(37)		1,306	1,306			
100190972	REHOBOTH BEACH	DE		01/28/2025		1,065		(95)			(95)		970	970			
100200311	BROCKTON	MA		03/07/2025		1,920		(149)			(149)		1,771	1,771			
100181466	SEATAC	WA		01/09/2025		1,753		(188)			(188)		1,566	1,566			
100201826	SEATTLE	WA		03/18/2025		1,851		(152)			(152)		1,700	1,700			
100194424	WASHINGTON	DC		02/14/2025		16,908		(773)			(773)		16,135	16,135			
100194356	SALEM	MA		02/14/2025		1,412		(69)			(69)		1,343	1,343			
100189358	SALEM	NH		01/14/2025		1,674		(128)			(128)		1,546	1,546			
100177567	WEST ISLIP	NY		01/16/2025		1,953		(230)			(230)		1,723	1,723			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195342	HOPKINTON	MA		02/24/2025		1,718		(40)			(40)		1,678	1,678			
100191716	OCEANSIDE	CA		02/20/2025		1,272		(126)			(126)		1,146	1,146			
100194169	NORCO	CA		02/14/2025		1,490		(182)			(182)		1,308	1,308			
100177091	BROOKLYN	NY		01/16/2025		1,886		(198)			(198)		1,688	1,688			
100201831	CARY	NC		03/18/2025		377,118		(8,662)			(8,662)		368,457	368,457			
100202473	BRADENTON	FL		03/21/2025		1,155		(116)			(116)		1,039	1,039			
100157239	SARASOTA	FL		02/20/2025		1,207		(157)			(157)		1,050	1,050			
100189774	STEAMBOAT SPRINGS	CO		01/21/2025		1,908		(53)			(53)		1,855	1,855			
100190983	REHOBOTH BEACH	DE		01/28/2025		1,058		(94)			(94)		964	964			
100186052	LAS VEGAS	NV		01/31/2025		1,732		(173)			(173)		1,559	1,559			
100188378	DURHAM	NC		01/08/2025		1,910		(109)			(109)		1,802	1,802			
100202804	WEST PALM BEACH	FL		03/24/2025		1,203		(146)			(146)		1,057	1,057			
100190167	ANCHORAGE	AK		01/21/2025		2,894		(20)			(20)		2,874	2,874			
100181428	GARDENA	CA		01/09/2025		1,916		(248)			(248)		1,668	1,668			
100191807	MIAMI	FL		01/31/2025		1,240		109			109		1,349	1,349			
3500108419	SANTA MARIA	CA		01/08/2025		869,458							869,458	869,458			
100188328	SAN MARCOS	CA		01/08/2025		1,985		(91)			(91)		1,894	1,894			
100190191	PLACENTIA	CA		01/21/2025		2,048		(64)			(64)		1,984	1,984			
100191281	HERNDON	VA		01/29/2025		1,320		(146)			(146)		1,174	1,174			
100177293	BELLEVUE	WA		01/16/2025		1,773		(245)			(245)		1,528	1,528			
100190047	SAN JOSE	CA		01/21/2025		1,947		(55)			(55)		1,892	1,892			
100204074	CRESTLINE	CA		03/28/2025		1,237		(194)			(194)		1,042	1,042			
100186896	LEWES	DE		01/07/2025		4,402		(148)			(148)		4,254	4,254			
100202466	MARS HILL	NC		03/21/2025		1,164		(125)			(125)		1,039	1,039			
100193405	PALM COAST	FL		02/10/2025		4,729		(21)			(21)		4,707	4,707			
100188897	JEFFERSON	GA		01/09/2025		1,631		(203)			(203)		1,428	1,428			
100189916	FORT MYERS	FL		01/21/2025		2,063		157			157		2,221	2,221			
100190067	CHAPEL HILL	NC		01/21/2025		1,788		(132)			(132)		1,657	1,657			
100190200	ANAHEIM	CA		01/21/2025		2,361		(237)			(237)		2,124	2,124			
100181393	SAN LEANDRO	CA		01/09/2025		1,390		(205)			(205)		1,185	1,185			
100201149	BEAVERTON	OR		03/12/2025		1,631		(184)			(184)		1,446	1,446			
100192502	BIG BEAR LAKE	CA		02/07/2025		1,780		(202)			(202)		1,578	1,578			
100189441	SIMI VALLEY	CA		01/14/2025		2,168		(128)			(128)		2,040	2,040			
100194780	OCEAN ISLE BEACH	NC		02/21/2025		8,473		(512)			(512)		7,960	7,960			
100194688	WASHINGTON	DC		02/21/2025		1,875		(57)			(57)		1,818	1,818			
100202737	COLUMBIA	MD		03/24/2025		1,211		(123)			(123)		1,087	1,087			
100189215	SAN JOSE	CA		01/13/2025		1,883		(93)			(93)		1,790	1,790			
100195331	MANSON	WA		02/24/2025		206,941		(3,230)			(3,230)		203,711	203,711			
100190171	PIGEON FORGE	TN		01/21/2025		1,878		(98)			(98)		1,780	1,780			
100192907	PARAMUS	NJ		02/10/2025		1,806		(108)			(108)		1,698	1,698			
100177630	SAN DIEGO	CA		01/16/2025		12,370		(218)			(218)		12,152	12,152			
100203577	SACRAMENTO	CA		03/26/2025		1,834		(104)			(104)		1,730	1,730			
100201990	BURBANK	CA		03/18/2025		1,794		(60)			(60)		1,735	1,735			
100203565	BOSTON	MA		03/26/2025		1,877		(41)			(41)		1,836	1,836			
100201730	SAN JOSE	CA		03/18/2025		1,154		(156)			(156)		998	998			
100189638	SANTA ROSA	CA		01/17/2025		1,100		(183)			(183)		917	917			
100203938	MIAMI	FL		03/28/2025		5,219		(123)			(123)		5,096	5,096			
100201521	TORRANCE	CA		03/13/2025		1,425		(164)			(164)		1,261	1,261			
100189412	FLEMINGTON	NJ		01/14/2025		1,723		(173)			(173)		1,549	1,549			
100192880	MAYER	MN		02/10/2025		1,705		(107)			(107)		1,598	1,598			
100200358	SANTA ROSA BEACH	FL		03/10/2025		1,217		(174)			(174)		1,044	1,044			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200383	TAOS	NM		03/10/2025		1,345		(145)			(145)		1,200	1,200			
100189306	LIVERMORE	CA		01/13/2025		1,740		(186)			(186)		1,553	1,553			
100194531	BALTIMORE	MD		02/14/2025		1,140		(160)			(160)		979	979			
100201682	VISTA	CA		03/13/2025		1,221		(216)			(216)		1,005	1,005			
100190469	SAN DIEGO	CA		01/24/2025		914		14			14		929	929			
100202001	LONG BEACH	CA		03/18/2025		1,849		(26)			(26)		1,823	1,823			
100194044	ESCONDIDO	CA		03/20/2025		695		(206)			(206)		489	489			
100194618	NAPLES	FL		02/21/2025		4,071		(226)			(226)		3,845	3,845			
100201554	(GRANADA HILLS AREA) LOS ANGEL	CA		03/13/2025		2,309		(156)			(156)		2,153	2,153			
100189689	OXNARD	CA		02/20/2025		1,679		(37)			(37)		1,642	1,642			
100189671	LAS VEGAS	NV		01/17/2025		1,245		(189)			(189)		1,056	1,056			
100157227	BRIGHTON	CO		02/20/2025		1,402		(144)			(144)		1,257	1,257			
100189274	CAREFREE	AZ		01/13/2025		1,939		(68)			(68)		1,872	1,872			
100192995	MOAB	UT		02/10/2025		1,631		(70)			(70)		1,562	1,562			
100190132	VIENNA	VA		01/21/2025		1,825		(113)			(113)		1,712	1,712			
100188924	CARSON	CA		01/09/2025		1,565		(183)			(183)		1,382	1,382			
100190111	CHICAGO	IL		01/21/2025		1,832		(91)			(91)		1,741	1,741			
100201192	GETTYSBURG	PA		03/12/2025		1,131		(104)			(104)		1,027	1,027			
100201910	DIAMOND BAR	CA		03/18/2025		1,892		(117)			(117)		1,774	1,774			
100177086	KIHEI	HI		01/16/2025		1,937		(188)			(188)		1,749	1,749			
100194662	ROSEMEAD	CA		02/21/2025		1,916		(40)			(40)		1,876	1,876			
100189618	LA HABRA	CA		01/17/2025		1,474		(65)			(65)		1,408	1,408			
100193635	FALLBROOK	CA		02/10/2025		1,803		(134)			(134)		1,668	1,668			
100197497	SNOHOMISH	WA		02/26/2025		2,503		(231)			(231)		2,273	2,273			
100188341	SAN CLEMENTE	CA		01/08/2025		2,425		(129)			(129)		2,295	2,295			
403054996	TERRE HAUTE	IN		03/06/2025		2,866		(1,394)			(1,394)		1,472	1,472			
100177666	NOLENSVILLE	TN		01/16/2025		1,500		(217)			(217)		1,283	1,283			
100192725	VILLAS	NJ		02/10/2025		1,868		(59)			(59)		1,809	1,809			
100189701	SAN JOSE	CA		02/20/2025		1,778		(10)			(10)		1,769	1,769			
100194436	LONG BEACH	CA		02/14/2025		1,333		(132)			(132)		1,201	1,201			
100188604	PORTLAND	OR		02/10/2025		1,812		(60)			(60)		1,751	1,751			
100194438	OAKLAND	CA		02/14/2025		1,292		(157)			(157)		1,134	1,134			
100201595	KING GEORGE	VA		03/13/2025		1,269		(149)			(149)		1,119	1,119			
100198378	APEX	NC		02/28/2025		1,716		(150)			(150)		1,566	1,566			
100191391	AMBLER	PA		01/30/2025		1,870		(190)			(190)		1,680	1,680			
100202873	LYNN HAVEN	FL		03/24/2025		1,099		(206)			(206)		893	893			
100192323	LOS ANGELES	CA		02/05/2025		1,468		(212)			(212)		1,256	1,256			
100189735	LAKEWOOD	NJ		01/21/2025		1,676		(154)			(154)		1,522	1,522			
100189734	LAKEWOOD	NJ		01/21/2025		1,676		(154)			(154)		1,522	1,522			
100189263	KEYSTONE	CO		01/13/2025		1,862		(111)			(111)		1,752	1,752			
100190052	PORTLAND	OR		01/21/2025		1,667		(149)			(149)		1,517	1,517			
100202676	GARDEN GROVE	CA		03/24/2025		1,218		(85)			(85)		1,133	1,133			
100201463	FRISCO	TX		03/12/2025		1,265		(86)			(86)		1,180	1,180			
100190053	BEAR LAKE	MI		01/21/2025		5,804		(317)			(317)		5,487	5,487			
100189444	HENDERSON	NV		01/14/2025		1,193		(211)			(211)		982	982			
100193183	CELINA	TX		03/20/2025		1,038		(192)			(192)		846	846			
100189365	ALLEN	TX		01/14/2025		1,690		(204)			(204)		1,486	1,486			
100203916	MARATHON	FL		03/28/2025		1,160		(144)			(144)		1,016	1,016			
100193673	MARIETTA	GA		02/10/2025		1,559		(221)			(221)		1,338	1,338			
100203243	LOS GATOS	CA		03/27/2025		1,227		(151)			(151)		1,076	1,076			
100193674	REMOND	WA		02/10/2025		1,683		(215)			(215)		1,468	1,468			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190848	KEYSTONE	CO		01/27/2025		1,835		(111)			(111)		1,724	1,724			
100195677	CRANSTON	RI		02/24/2025		1,695		(96)			(96)		1,599	1,599			
100177203	FRESNO	CA		01/16/2025		1,607		(160)			(160)		1,447	1,447			
100189262	BROOKLINE	MA		01/13/2025		4,696		(112)			(112)		4,585	4,585			
100192459	GLEN ALLEN	VA		02/07/2025		709,062		(12,944)			(12,944)		696,118	696,118			
100200182	COOPER CITY	FL		03/07/2025		2,001		(154)			(154)		1,847	1,847			
100177615	LEHI	UT		01/16/2025		1,903		(100)			(100)		1,803	1,803			
100195635	DOWNEY	CA		02/24/2025		1,711		(236)			(236)		1,475	1,475			
100186934	READING	MA		01/07/2025		1,798		(22)			(22)		1,775	1,775			
100200546	SIMI VALLEY	CA		03/11/2025		1,730		(171)			(171)		1,559	1,559			
100200237	PARK CITY	UT		03/07/2025		2,980		(75)			(75)		2,904	2,904			
100188687	BLACK DIAMOND	WA		01/09/2025		1,162		(78)			(78)		1,085	1,085			
100201555	ANAHEIM	CA		03/13/2025		1,068		(149)			(149)		919	919			
100193347	CLEARWATER	FL		02/10/2025		1,816		(14)			(14)		1,802	1,802			
100201635	TEMPE	AZ		03/13/2025		1,208		(36)			(36)		1,172	1,172			
100193563	PACIFIC GROVE	CA		02/10/2025		1,184		(53)			(53)		1,130	1,130			
100177088	MORGANTON	GA		01/16/2025		1,443		(177)			(177)		1,266	1,266			
100191350	BELLEVUE	WA		01/30/2025		1,664		(158)			(158)		1,506	1,506			
100201750	SEATTLE	WA		03/18/2025		1,769		(154)			(154)		1,615	1,615			
100177380	NORTHVILLE	MI		01/16/2025		1,117		(153)			(153)		964	964			
100193432	SAN CLEMENTE	CA		02/10/2025		1,679		(124)			(124)		1,556	1,556			
100189645	RANCHO CUCAMONGA	CA		01/17/2025		1,253		(179)			(179)		1,074	1,074			
100200259	SOLANA BEACH	CA		03/07/2025		1,720		(143)			(143)		1,576	1,576			
100204135	LA VERNE	CA		03/28/2025		1,213		(34)			(34)		1,180	1,180			
100191666	EL PORTAL	FL		01/31/2025		1,499		(88)			(88)		1,412	1,412			
100200388	POCONO PINES	PA		03/10/2025		1,217		(104)			(104)		1,113	1,113			
100189455	BRIARCLIFF MANOR	NY		01/15/2025		1,663		(149)			(149)		1,514	1,514			
100203094	CHEYENNE	WY		03/27/2025		1,679		(206)			(206)		1,473	1,473			
100189553	PASO ROBLES	CA		01/16/2025		1,671		(65)			(65)		1,607	1,607			
100192566	DARTMOUTH	MA		02/10/2025		1,626		(168)			(168)		1,458	1,458			
100192917	ENGLEWOOD	NJ		02/10/2025		1,801		(27)			(27)		1,774	1,774			
100189828	SEATTLE	WA		01/21/2025		1,871		(49)			(49)		1,822	1,822			
100189556	JERSEY CITY	NJ		01/16/2025		1,697		(44)			(44)		1,652	1,652			
100201529	SAINT JOHNS	FL		03/13/2025		1,245		(118)			(118)		1,126	1,126			
100181400	LOS ANGELES(SYLMAR AREA)	CA		01/09/2025		1,890		(127)			(127)		1,763	1,763			
100189557	POINTBLANK	TX		01/16/2025		2,265		(111)			(111)		2,155	2,155			
100189228	RUTHERFORD	NJ		01/13/2025		2,019		(77)			(77)		1,942	1,942			
100200486	MIDDLE VILLAGE	NY		03/10/2025		1,547		(111)			(111)		1,436	1,436			
100192450	MONTEBELLO	CA		02/07/2025		1,274		(62)			(62)		1,212	1,212			
100192438	COMPTON	CA		02/07/2025		1,357		(135)			(135)		1,222	1,222			
100189865	ST AUGUSTINE	FL		01/21/2025		1,963		(73)			(73)		1,890	1,890			
100192639	UNION	NJ		02/10/2025		1,827		(38)			(38)		1,788	1,788			
100189748	GAINESVILLE	FL		01/21/2025		3,023		98			98		3,120	3,120			
100202425	THOUSAND OAKS	CA		03/20/2025		1,857		(141)			(141)		1,717	1,717			
100192355	ARDEN	NC		02/05/2025		1,651		(178)			(178)		1,473	1,473			
100201214	ORLEANS	MA		03/12/2025		1,073		(158)			(158)		915	915			
100189945	LOVELAND	CO		01/21/2025		1,742		(103)			(103)		1,639	1,639			
100202686	LOWELL	MA		03/24/2025		1,194		(93)			(93)		1,101	1,101			
100199249	VONORE	TN		03/05/2025		1,497		(95)			(95)		1,403	1,403			
100186933	ALEXANDRIA	VA		01/07/2025		106,736		(1,725)			(1,725)		105,011	105,011			
100197607	STATEN ISLAND	NY		02/26/2025		1,497		(303)			(303)		1,194	1,194			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198333	LODI	NJ		02/28/2025		1,906		(80)			(80)		1,825	1,825			
100192708	INLET BEACH	FL		02/10/2025		1,793		(77)			(77)		1,716	1,716			
100192961	RESTON	VA		02/10/2025		1,127		(127)			(127)		1,000	1,000			
100185232	FINKSBURG	MD		01/24/2025		3,269		(193)			(193)		3,076	3,076			
100202665	ARROYO GRANDE	CA		03/24/2025		20,878		(416)			(416)		20,462	20,462			
100200392	HACKENSACK	MN		03/10/2025		1,041		(95)			(95)		947	947			
100157139	HURRICANE	UT		02/20/2025		2,310		(55)			(55)		2,255	2,255			
100201697	SAN JOSE	CA		03/18/2025		1,631		(156)			(156)		1,475	1,475			
100195329	AUSTIN	TX		02/24/2025		1,167		(150)			(150)		1,018	1,018			
100193791	CARLSBAD	CA		02/10/2025		1,330		(182)			(182)		1,147	1,147			
100177617	BROOKLYN	NY		01/16/2025		6,325		(238)			(238)		6,087	6,087			
100192349	(VAN NUYS AREA) LOS ANGELES	CA		02/05/2025		1,661		(177)			(177)		1,484	1,484			
100189129	THREE RIVERS	CA		01/13/2025		1,635		(132)			(132)		1,503	1,503			
100194355	WYCKOFF	NJ		02/14/2025		1,820		(188)			(188)		1,632	1,632			
100195636	SAN DIEGO	CA		02/24/2025		941		(55)			(55)		886	886			
100201793	SCOTTSDALE	AZ		03/18/2025		2,956		(174)			(174)		2,782	2,782			
100190695	SEATTLE	WA		01/28/2025		1,763		(134)			(134)		1,629	1,629			
100195664	MIAMI	FL		02/24/2025		3,771		(161)			(161)		3,610	3,610			
100189653	SIMI VALLEY	CA		01/17/2025		3,013		(156)			(156)		2,857	2,857			
100192801	LAGUNA NIGUEL	CA		02/10/2025		1,726		(116)			(116)		1,611	1,611			
100192322	RANCHO CUCAMONGA	CA		02/05/2025		1,744		(112)			(112)		1,632	1,632			
100190667	AUSTIN	TX		01/28/2025		1,832		(71)			(71)		1,761	1,761			
100192753	HOUSTON	TX		02/10/2025		1,787		(80)			(80)		1,707	1,707			
100188389	DILLON	CO		01/08/2025		17,332		(374)			(374)		16,959	16,959			
100188845	WESTMINSTER	CA		01/09/2025		1,880		(15)			(15)		1,865	1,865			
100190224	(SYLMAR AREA) LOS ANGELES	CA		01/21/2025		1,841		(87)			(87)		1,754	1,754			
100177151	LAKEWOOD	NJ		01/16/2025		1,771		(56)			(56)		1,714	1,714			
100199053	LEWES	DE		02/28/2025		1,138		(175)			(175)		962	962			
100194358	W YELLOWSTONE	MT		02/14/2025		1,239		(137)			(137)		1,102	1,102			
100189964	SNELLVILLE	GA		01/21/2025		1,693		(133)			(133)		1,560	1,560			
100201610	MIAMI	FL		03/13/2025		1,795		(100)			(100)		1,695	1,695			
100201844	COACHELLA	CA		03/18/2025		547		(95)			(95)		452	452			
100201119	FATE	TX		03/12/2025		1,669		(115)			(115)		1,554	1,554			
100190319	YONKERS	NY		01/22/2025		2,186		(66)			(66)		2,120	2,120			
100201566	PALMETTO BAY	FL		03/13/2025		1,178		(92)			(92)		1,086	1,086			
100197658	CUTLER BAY	FL		02/26/2025		1,616		(134)			(134)		1,482	1,482			
100201946	PLEASANT HILL	CA		03/18/2025		69,883		(1,041)			(1,041)		68,843	68,843			
100189524	ANN ARBOR	MI		01/15/2025		1,459		(153)			(153)		1,306	1,306			
100190222	COSTA MESA	CA		01/21/2025		1,666		(125)			(125)		1,541	1,541			
100195341	WEST YARMOUTH	MA		02/24/2025		3,336		25			25		3,361	3,361			
100198985	BURSON	CA		02/28/2025		1,500		(95)			(95)		1,405	1,405			
100202802	OAKLAND	MD		03/24/2025		1,128		(131)			(131)		997	997			
100189752	SEATTLE	WA		01/21/2025		1,730		(79)			(79)		1,651	1,651			
100189641	GILBERT	AZ		01/17/2025		1,825		(160)			(160)		1,666	1,666			
100201791	EATONTON	GA		03/18/2025		1,201		(156)			(156)		1,045	1,045			
100189229	BEACH HAVEN	NJ		01/13/2025		2,021		(120)			(120)		1,901	1,901			
100195343	NORTH BETHESDA	MD		02/24/2025		1,885		63			63		1,948	1,948			
100193483	WORCESTER	MA		02/10/2025		1,631		(109)			(109)		1,522	1,522			
100195335	SAN LUIS OBISPO	CA		02/24/2025		1,855		37			37		1,892	1,892			
100189694	WASILLA	AK		02/20/2025		1,543		1			1		1,544	1,544			
100193420	NAPLES	FL		02/10/2025		1,632		(55)			(55)		1,577	1,577			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201256	WALPOLE	MA		03/12/2025		1,239		(121)			(121)		1,118	1,118			
100203136	SAN DIEGO	CA		03/27/2025		1,738		(173)			(173)		1,566	1,566			
100198247	BELMONT	CA		02/28/2025		1,790		(66)			(66)		1,724	1,724			
100198271	MCMINNVILLE	OR		02/28/2025		1,787		(27)			(27)		1,760	1,760			
100191308	RAHWAY	NJ		01/30/2025		1,616		(94)			(94)		1,522	1,522			
100202654	JERSEY CITY	NJ		03/24/2025		1,770		(97)			(97)		1,673	1,673			
100189459	NAPLES	FL		01/15/2025		1,477		(156)			(156)		1,321	1,321			
100202784	DALLAS	TX		03/24/2025		2,183		(189)			(189)		1,994	1,994			
100191668	MCKINNEY	TX		01/31/2025		1,661		(84)			(84)		1,577	1,577			
100192881	EVERETT	MA		02/10/2025		1,860		106			106		1,966	1,966			
100188651	KIHEI	HI		02/10/2025		1,151		(128)			(128)		1,023	1,023			
100201515	LOS ANGELES	CA		03/13/2025		1,065		(123)			(123)		942	942			
100192527	HOUSTON	TX		02/10/2025		1,549		(61)			(61)		1,488	1,488			
100200266	HAWTHORNE	NJ		03/07/2025		1,703		(74)			(74)		1,629	1,629			
100185202	LUTZ	FL		01/24/2025		1,688		(96)			(96)		1,592	1,592			
100201062	BURBANK	CA		03/12/2025		1,172		(97)			(97)		1,075	1,075			
100189157	TACOMA	WA		01/13/2025		1,874		(132)			(132)		1,742	1,742			
100203214	VIENNA	VA		03/27/2025		1,291		(137)			(137)		1,154	1,154			
100194494	PASADENA	CA		02/14/2025		1,141		(209)			(209)		932	932			
100200274	FRAMINGHAM	MA		03/07/2025		1,763		(47)			(47)		1,716	1,716			
100194550	WASHINGTON	DC		02/20/2025		1,702		(20)			(20)		1,682	1,682			
100186083	OCALA	FL		01/31/2025		1,733		(186)			(186)		1,547	1,547			
100201166	PORTSMOUTH	NH		03/12/2025		1,127		(168)			(168)		959	959			
100192462	SYLMAR	CA		02/07/2025		2,290		(23)			(23)		2,267	2,267			
100201731	LOS ANGELES	CA		03/18/2025		1,130		(107)			(107)		1,023	1,023			
100202761	BROOKHAVEN	GA		03/24/2025		1,128		(115)			(115)		1,014	1,014			
100190997	ARGYLE	TX		01/29/2025		1,973		(123)			(123)		1,849	1,849			
403022992	CHICAGO	IL		03/06/2025		5,865		(1,280)			(1,280)		4,585	4,585			
100191094	BRICK	NJ		01/29/2025		1,522		(71)			(71)		1,451	1,451			
100190050	MCCALL	ID		01/21/2025		1,394		(136)			(136)		1,258	1,258			
100190940	CARMICHAEL	CA		01/28/2025		1,627		(147)			(147)		1,480	1,480			
100190141	LEANDER	TX		01/21/2025		2,297		167			167		2,465	2,465			
100177096	THE VILLAGES	FL		01/16/2025		1,549		(157)			(157)		1,393	1,393			
100189172	ROHNERT PARK	CA		01/13/2025		1,579		(156)			(156)		1,423	1,423			
100194166	LAS VEGAS	NV		02/14/2025		1,436		(174)			(174)		1,262	1,262			
100189953	ELKHART LAKE	WI		01/21/2025		1,614		(99)			(99)		1,514	1,514			
100201471	MIAMI	FL		03/12/2025		1,186		63			63		1,249	1,249			
100200548	GROVER BEACH	CA		03/11/2025		1,799		(81)			(81)		1,718	1,718			
100190791	RAMONA	CA		01/27/2025		3,109		(201)			(201)		2,908	2,908			
100185231	DENVER	CO		01/24/2025		1,626		(245)			(245)		1,381	1,381			
100194767	AUSTIN	TX		02/21/2025		1,614		(105)			(105)		1,509	1,509			
100188338	SAN LORENZO	CA		01/08/2025		1,781		(105)			(105)		1,676	1,676			
100177387	CORONA	CA		01/16/2025		1,526		(216)			(216)		1,310	1,310			
100194571	SOLEDAD	CA		03/28/2025		1,127		(88)			(88)		1,039	1,039			
100194211	LIVERMORE	CA		02/14/2025		11,896		(826)			(826)		11,070	11,070			
100192348	WEST COVINA	CA		02/05/2025		(545)		2,088			2,088		1,544	1,544			
100194261	N MYRTLE BEACH	SC		02/14/2025		1,116		(102)			(102)		1,014	1,014			
100191792	OVIEDO	FL		01/31/2025		584		(106)			(106)		478	478			
100194152	KIRKLAND	WA		02/14/2025		1,798		(93)			(93)		1,705	1,705			
100191697	LOS ANGELES	CA		02/20/2025		1,529		(178)			(178)		1,351	1,351			
100190710	TRACY	CA		01/28/2025		1,702		(130)			(130)		1,573	1,573			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193770	TOMS RIVER	NJ		02/10/2025		1,627		(148)			(148)		1,479	1,479			
100190237	FULLERTON	CA		01/21/2025		1,736		(214)			(214)		1,523	1,523			
4010093343	BARNWELL	SC		03/28/2025		968		(129)			(129)		839	839			
100190185	ROYAL OAKS	CA		01/21/2025		1,083		(47)			(47)		1,036	1,036			
100190943	LEWES	DE		01/28/2025		2,127		(126)			(126)		2,001	2,001			
100177292	LIBERTY LAKE	WA		01/16/2025		1,102		(113)			(113)		989	989			
100191051	CAPE CORAL	FL		01/29/2025		1,659		(179)			(179)		1,480	1,480			
100181422	EL CENTRO	CA		01/09/2025		2,292		(168)			(168)		2,124	2,124			
100200294	MONTEBELLO	NY		03/07/2025		1,662		(163)			(163)		1,499	1,499			
100191773	MIRAMAR	FL		01/31/2025		1,576		(103)			(103)		1,473	1,473			
100195325	MORGAN HILL	CA		02/24/2025		1,477		(192)			(192)		1,285	1,285			
100195618	SCOTTSDALE	AZ		02/24/2025		1,508		(202)			(202)		1,305	1,305			
100189549	MIAMI	FL		01/16/2025		1,607		(128)			(128)		1,479	1,479			
100189897	CHELSEA	MA		01/21/2025		1,729		2			2		1,731	1,731			
100177285	NEW CASTLE	NH		01/16/2025		2,269		(184)			(184)		2,085	2,085			
100194465	PORT CHESTER	NY		02/14/2025		1,262		(136)			(136)		1,126	1,126			
100192860	BLUE RIDGE	GA		02/10/2025		1,747		(44)			(44)		1,703	1,703			
100189944	BLACK BUTTE RANCH	OR		01/21/2025		11,860		(402)			(402)		11,457	11,457			
100202426	LEMONT	IL		03/20/2025		13,107		(586)			(586)		12,521	12,521			
100189813	MIAMI	FL		01/21/2025		1,688		(48)			(48)		1,640	1,640			
100202730	SANTA ANA	CA		03/24/2025		1,354		(153)			(153)		1,201	1,201			
100194351	SAN LUIS OBISPO	CA		02/14/2025		1,138		(150)			(150)		988	988			
100177129	BOSTON	MA		01/16/2025		1,902		(122)			(122)		1,779	1,779			
100177660	MATTHEWS	NC		01/16/2025		6,401		(165)			(165)		6,236	6,236			
100190098	DURANGO	CO		01/21/2025		14,039		(613)			(613)		13,426	13,426			
100190805	WASHINGTON	DC		01/27/2025		1,507		(52)			(52)		1,455	1,455			
100191699	EL CAJON	CA		02/20/2025		1,617		(218)			(218)		1,398	1,398			
100194257	ENGLEWOOD	CO		02/14/2025		1,070		(146)			(146)		924	924			
100197589	JERSEY CITY	NJ		02/26/2025		1,728		(83)			(83)		1,645	1,645			
100191597	LEHI	UT		01/31/2025		1,681		(79)			(79)		1,602	1,602			
100157233	SAN DIEGO	CA		02/20/2025		1,749		(158)			(158)		1,591	1,591			
100189759	LAVALLETTE	NJ		01/21/2025		1,958		(132)			(132)		1,826	1,826			
100199271	ATLANTA	GA		03/05/2025		2,748		(107)			(107)		2,641	2,641			
100189255	PITTSBURG	CA		01/13/2025		1,633		(125)			(125)		1,508	1,508			
100202382	LOS ANGELES	CA		03/19/2025		1,080		(194)			(194)		886	886			
100201520	BERKELEY LAKE	GA		03/13/2025		1,055		(191)			(191)		864	864			
100191133	LOS ANGELES	CA		01/29/2025		1,463		(155)			(155)		1,307	1,307			
100181406	CALABASAS	CA		01/09/2025		1,732		(145)			(145)		1,587	1,587			
100193343	FLUSHING	NY		02/10/2025		1,722		(144)			(144)		1,578	1,578			
100194473	ANNAPOLIS	MD		02/14/2025		1,109		(191)			(191)		918	918			
100191038	SAINT ALBANS	NY		01/29/2025		1,410		(136)			(136)		1,274	1,274			
100201973	ALEXANDRIA	VA		03/18/2025		1,506		(175)			(175)		1,331	1,331			
100177345	WINCHESTER	CA		01/16/2025		1,799		1			1		1,801	1,801			
100177155	NIPOMO	CA		01/16/2025		2,257		(253)			(253)		2,005	2,005			
100194500	SAN FERNANDO	CA		02/14/2025		1,112		(134)			(134)		977	977			
100194154	ORMOND BEACH	FL		02/14/2025		6,490		(209)			(209)		6,281	6,281			
100199117	HEMPSTEAD	NY		03/03/2025		1,364		(53)			(53)		1,310	1,310			
100203097	LOS ANGELES	CA		03/27/2025		1,632		(204)			(204)		1,428	1,428			
100191090	CYPRESS	TX		01/29/2025		5,398		(346)			(346)		5,053	5,053			
100202395	LAS VEGAS	NV		03/19/2025		1,085		(177)			(177)		909	909			
100191561	PROSPER	TX		01/31/2025		5,259		(209)			(209)		5,050	5,050			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192326	BELL	CA		02/05/2025		1,195		(112)			(112)		1,083	1,083			
100202979	SAINT AUGUSTINE	FL		03/24/2025		1,118		(92)			(92)		1,026	1,026			
100177017	CHINO	CA		01/16/2025		1,518		(124)			(124)		1,395	1,395			
100192738	RICHMOND	CA		02/10/2025		1,709		(73)			(73)		1,636	1,636			
100200284	ENUMCLAW	WA		03/07/2025		1,691		(68)			(68)		1,623	1,623			
100194367	REUNION	FL		02/14/2025		1,970		(215)			(215)		1,755	1,755			
100192223	TAMPA	FL		01/31/2025		5,090		(218)			(218)		4,871	4,871			
100177030	SCOTTSDALE	AZ		01/16/2025		1,666		(85)			(85)		1,581	1,581			
100197528	CLE ELUM	WA		02/26/2025		16,915		(565)			(565)		16,350	16,350			
100177457	JACKSONVILLE	FL		01/16/2025		1,380		(200)			(200)		1,180	1,180			
100176990	BETHANY BEACH	DE		01/16/2025		1,752		(72)			(72)		1,680	1,680			
100177537	MIAMI	FL		01/16/2025		1,604		(122)			(122)		1,482	1,482			
100189497	EASTVALE	CA		01/15/2025		2,929		(94)			(94)		2,835	2,835			
100198340	LAND O LAKES	FL		02/28/2025		1,568		(155)			(155)		1,413	1,413			
100191780	HAZLET	NJ		01/31/2025		1,247		(80)			(80)		1,167	1,167			
100193328	CHICAGO	IL		02/10/2025		1,559		(88)			(88)		1,471	1,471			
100192477	UNIONDALE	NY		02/07/2025		7,656		(499)			(499)		7,157	7,157			
100195443	SURF CITY	NJ		02/24/2025		1,633		(48)			(48)		1,586	1,586			
100189350	LAKEWOOD RANCH	FL		01/13/2025		1,647		(150)			(150)		1,497	1,497			
100194621	OCEAN ISLE BEACH	NC		02/21/2025		1,919		112			112		2,031	2,031			
100202750	FOLSOM	CA		03/24/2025		1,113		(123)			(123)		990	990			
100189084	ANGEL FIRE	NM		01/13/2025		2,868		(209)			(209)		2,659	2,659			
100186938	LEWES	DE		01/07/2025		1,636		(135)			(135)		1,501	1,501			
100189492	FUQUAY VARINA	NC		01/15/2025		1,467		(153)			(153)		1,315	1,315			
100200380	WEST DENNIS	MA		03/10/2025		2,020		(191)			(191)		1,829	1,829			
100198873	CANYON COUNTRY	CA		02/28/2025		1,290		(142)			(142)		1,148	1,148			
100199408	RIVERSIDE	CA		03/05/2025		1,456		(148)			(148)		1,308	1,308			
100201966	CHICAGO	IL		03/18/2025		1,666		(129)			(129)		1,537	1,537			
100202595	ROSEMEAD	CA		03/21/2025		2,131		(158)			(158)		1,972	1,972			
100203890	(GRANADA HILLS AREA) L	CA		03/28/2025		1,012		(128)			(128)		884	884			
100192625	ALEXANDRIA	VA		02/10/2025		1,806		(35)			(35)		1,772	1,772			
100202843	WILTON MANORS	FL		03/24/2025		1,040		(105)			(105)		935	935			
100188926	OXNARD	CA		01/09/2025		1,186		(122)			(122)		1,065	1,065			
100194516	OSTERVILLE	MA		02/14/2025		1,147		(162)			(162)		985	985			
100203490	ONTARIO	CA		03/26/2025		1,585		(152)			(152)		1,432	1,432			
100192332	WINNETKA	CA		02/05/2025		1,680		(170)			(170)		1,510	1,510			
100202972	MCCALL	ID		03/24/2025		1,056		(78)			(78)		978	978			
100177492	ORANGE	CA		01/16/2025		2,451		(145)			(145)		2,305	2,305			
100201623	ESCONDIDO	CA		03/13/2025		1,196		(93)			(93)		1,102	1,102			
100201933	LOS OSOS	CA		03/18/2025		1,663		(187)			(187)		1,476	1,476			
100199989	EVERGREEN	CO		03/06/2025		631		(33)			(33)		598	598			
100193670	CORONA	CA		02/10/2025		1,646		(139)			(139)		1,507	1,507			
100189769	PIGEON FORGE	TN		01/21/2025		1,692		(61)			(61)		1,631	1,631			
100191245	DOWNEY	CA		01/29/2025		1,733		(170)			(170)		1,563	1,563			
100157245	MANTECA	CA		02/20/2025		1,407		(88)			(88)		1,318	1,318			
100192979	SEATTLE	WA		02/10/2025		1,740		16			16		1,757	1,757			
100157343	HARBOR CITY	CA		02/20/2025		1,439		(37)			(37)		1,402	1,402			
100190824	GARLAND	TX		01/27/2025		1,695		(36)			(36)		1,659	1,659			
100201447	POWAY	CA		03/12/2025		1,060		(168)			(168)		892	892			
100194574	COVINA	CA		03/28/2025		1,117		(49)			(49)		1,069	1,069			
100157038	NAPERVILLE	IL		02/20/2025		1,935		(811)			(811)		1,124	1,124			

SCHEDULE B - PART 3

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100200688	PEORIA	AZ		03/11/2025		1,582		(142)			(142)		1,440	1,440			
100202641	DURANGO	CO		03/24/2025		1,159		(51)			(51)		1,108	1,108			
100181492	BETHEL	CT		01/09/2025		2,154		(200)			(200)		1,954	1,954			
100195338	MIAMI	FL		02/24/2025		1,855		542			542		2,397	2,397			
100186124	CENTENNIAL	CO		01/31/2025		1,719		(127)			(127)		1,592	1,592			
100202406	CHATSWORTH	CA		03/19/2025		1,116		(108)			(108)		1,008	1,008			
100189233	PACIFIC	WA		01/13/2025		1,890		186			186		2,076	2,076			
100202953	KENNEBUNKPORT	ME		03/24/2025		1,159		(62)			(62)		1,097	1,097			
100188459	KEALAKEKUA	HI		01/08/2025		1,212		(156)			(156)		1,056	1,056			
100194312	LAURELVILLE	OH		02/14/2025		1,126		(152)			(152)		973	973			
100190681	AUSTIN	TX		01/28/2025		1,728		(67)			(67)		1,661	1,661			
100201457	CORONA	CA		03/12/2025		951		(89)			(89)		862	862			
100189279	SEATTLE	WA		01/13/2025		1,726		(82)			(82)		1,644	1,644			
100198299	PARMA	ID		02/28/2025		1,688		(81)			(81)		1,608	1,608			
100188956	BALDWIN PARK	CA		01/09/2025		1,463		(182)			(182)		1,281	1,281			
4010089298	VERMILION	OH		03/28/2025		866		(29)			(29)		837	837			
100190112	PIGEON FORGE	TN		01/21/2025		1,523		(121)			(121)		1,402	1,402			
100177245	EAST HAMPTON	CT		01/16/2025		1,528		(121)			(121)		1,407	1,407			
100201489	BLUFFTON	SC		03/12/2025		1,311		(162)			(162)		1,150	1,150			
100200372	INNSBROOK	MO		03/10/2025		1,107		(134)			(134)		973	973			
100177010	YORBA LINDA	CA		01/16/2025		1,670		(201)			(201)		1,469	1,469			
100188337	CITRUS HEIGHTS	CA		01/08/2025		2,850		(109)			(109)		2,740	2,740			
100189954	WESLEY CHAPEL	FL		01/21/2025		1,241		164			164		1,404	1,404			
100188969	BURBANK	CA		01/09/2025		126,905		(3,494)			(3,494)		123,411	123,411			
100189661	NORWALK	CA		01/17/2025		1,110		(147)			(147)		963	963			
100190287	WEST MILFORD	NJ		01/22/2025		(647)		2,581			2,581		1,934	1,934			
4010094510	BALTIMORE	MD		03/27/2025		1,433		(112)			(112)		1,321	1,321			
100200530	MONTEBELLO	CA		03/11/2025		1,633		(58)			(58)		1,575	1,575			
100189545	AUSTIN	TX		01/16/2025		1,050		(88)			(88)		962	962			
100201653	CORONA	CA		03/13/2025		1,095		(123)			(123)		971	971			
100201848	LOS ANGELES	CA		03/18/2025		1,470		(157)			(157)		1,314	1,314			
100201003	ELLIJAY	GA		03/12/2025		1,197		26			26		1,223	1,223			
100195332	NEEDHAM	MA		02/24/2025		1,688		(59)			(59)		1,629	1,629			
100188908	BAKERSFIELD	CA		01/09/2025		1,569		(96)			(96)		1,473	1,473			
100193068	GRANADA HILLS	CA		02/10/2025		1,660		(3)			(3)		1,657	1,657			
100189026	LOS ANGELES	CA		01/09/2025		2,195		(223)			(223)		1,972	1,972			
100200514	CHAPEL HILL	NC		03/11/2025		1,534		(140)			(140)		1,394	1,394			
100198241	CANTON	GA		02/28/2025		1,662		(85)			(85)		1,577	1,577			
100199368	AUBURN	WA		03/05/2025		1,639		(150)			(150)		1,489	1,489			
100190103	VONORE	TN		01/21/2025		1,551		(131)			(131)		1,420	1,420			
100201668	JACKSONVILLE	FL		03/13/2025		2,130		(67)			(67)		2,063	2,063			
100189032	VISTA	CA		01/09/2025		1,357		(144)			(144)		1,213	1,213			
100189789	HOUSTON	TX		01/21/2025		6,825		(13)			(13)		6,813	6,813			
100200407	VERO BEACH	FL		03/10/2025		1,092		(104)			(104)		987	987			
100200359	WILLS POINT	TX		03/10/2025		1,112		(50)			(50)		1,061	1,061			
100200132	ATTLEBORO	MA		03/06/2025		547		(65)			(65)		482	482			
100177365	SOUTH SAN FRANCISCO	CA		01/16/2025		1,112		(117)			(117)		996	996			
100202696	WHITTIER	CA		03/24/2025		1,103		(111)			(111)		992	992			
100157106	GARDEN GROVE	CA		02/20/2025		1,299		(60)			(60)		1,239	1,239			
100201985	RESEDA	CA		03/18/2025		1,635		(191)			(191)		1,445	1,445			
100189010	SANTA CLARITA	CA		01/09/2025		3,139		(220)			(220)		2,919	2,919			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191557	KAPAA	HI		01/31/2025		1,072		(104)			(104)		968	968			
100195328	LOS ANGELES	CA		02/24/2025		1,798		(128)			(128)		1,670	1,670			
100193997	RESEDA	CA		02/11/2025		5,759		(94)			(94)		5,664	5,664			
100193297	SEVIERVILLE	TN		02/10/2025		1,541		(108)			(108)		1,433	1,433			
100194755	ANAHEIM	CA		02/21/2025		1,663		(68)			(68)		1,595	1,595			
100200209	DEERFIELD BEACH	FL		03/07/2025		1,104		(204)			(204)		900	900			
100189623	PARKLAND	FL		01/17/2025		1,572		(134)			(134)		1,438	1,438			
100201298	EAST ELMHURST	NY		03/12/2025		492		34			34		526	526			
100195551	DORAL	FL		03/27/2025		4,123		(125)			(125)		3,998	3,998			
100203366	ATLANTA	GA		03/27/2025		1,205		(49)			(49)		1,156	1,156			
100177167	LOUISVILLE	KY		01/16/2025		1,503		(186)			(186)		1,316	1,316			
100201080	HOMESTEAD	FL		03/12/2025		1,103		(85)			(85)		1,018	1,018			
100197623	WHITTIER	CA		02/26/2025		21,176		269			269		21,446	21,446			
100199997	AUSTIN	TX		03/06/2025		562		(28)			(28)		533	533			
100188438	PACIFIC GROVE	CA		01/08/2025		3,733		(208)			(208)		3,525	3,525			
100201661	SANTA ANA	CA		03/13/2025		797		(155)			(155)		642	642			
100189708	YACOLT	WA		02/20/2025		924		(74)			(74)		850	850			
100195327	THOMPSONVILLE	MI		02/24/2025		1,604		(120)			(120)		1,483	1,483			
100195326	BAR HARBOR	ME		02/24/2025		1,568		(139)			(139)		1,430	1,430			
100189424	MIROMAR LAKES	FL		01/14/2025		1,584		(186)			(186)		1,398	1,398			
100186063	BRIGHTON	CO		01/31/2025		1,386		(112)			(112)		1,274	1,274			
100202973	NORFOLK	VA		03/24/2025		1,560		(165)			(165)		1,395	1,395			
100201719	LOS ANGELES	CA		03/18/2025		1,560		(112)			(112)		1,447	1,447			
100201038	WATSONVILLE	CA		03/12/2025		1,134		(61)			(61)		1,072	1,072			
100190116	SEATTLE	WA		01/21/2025		1,660		(89)			(89)		1,570	1,570			
100201972	BOTHELL	WA		03/18/2025		1,528		(155)			(155)		1,373	1,373			
100186050	RUTHERFORD	NJ		01/31/2025		1,537		(81)			(81)		1,456	1,456			
100188334	NACOGDOCHES	TX		01/08/2025		1,721		(96)			(96)		1,625	1,625			
100201533	(WOODLAND HILLS AREA) LOS ANGE	CA		03/13/2025		975		(146)			(146)		829	829			
100191568	LAS VEGAS	NV		01/31/2025		1,266		(119)			(119)		1,147	1,147			
100199303	PACIFIC BEACH	WA		03/05/2025		1,656		(87)			(87)		1,569	1,569			
100192834	ORLANDO	FL		02/10/2025		1,624		(40)			(40)		1,584	1,584			
100201546	ESCONDIDO	CA		03/13/2025		927		(132)			(132)		796	796			
100188448	BRACEY	VA		01/08/2025		1,554		(132)			(132)		1,422	1,422			
403021743	STOCKBRIDGE	GA		03/06/2025		5,720		(1,335)			(1,335)		4,385	4,385			
100192600	CUMMING	GA		02/10/2025		1,610		(21)			(21)		1,589	1,589			
100203407	LAKE STEVENS	WA		03/27/2025		1,167		(118)			(118)		1,049	1,049			
100192981	LINCOLN CITY	OR		02/10/2025		1,491		(71)			(71)		1,420	1,420			
100190474	HOLLYWOOD	FL		01/24/2025		1,555		(113)			(113)		1,442	1,442			
100192654	LA VERNE	CA		02/10/2025		1,533		(133)			(133)		1,400	1,400			
100191235	SALINAS	CA		01/29/2025		996		(72)			(72)		924	924			
100177519	CASTROVILLE	CA		01/16/2025		1,229		30			30		1,259	1,259			
100193501	TACOMA	WA		02/10/2025		1,488		(119)			(119)		1,369	1,369			
100200710	ANAHEIM	CA		03/11/2025		1,675		(69)			(69)		1,606	1,606			
100177202	SELBYVILLE	DE		01/16/2025		1,718		(47)			(47)		1,671	1,671			
100198266	NORTH MYRTLE BEACH	SC		02/28/2025		1,525		(88)			(88)		1,437	1,437			
100202707	CAMERON PARK	CA		03/24/2025		1,089		(120)			(120)		969	969			
100198487	MCHENRY	MD		02/28/2025		1,709		38			38		1,747	1,747			
100201223	KENNEBUNKPORT	ME		03/12/2025		2,494		(150)			(150)		2,344	2,344			
100177419	ONTARIO	CA		01/16/2025		1,094		(168)			(168)		926	926			
100189719	WHITTIER	CA		01/21/2025		1,434		(98)			(98)		1,336	1,336			

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100193558	SANTA CRUZ	CA		02/10/2025		2,215		(67)			(67)		2,148	2,148			
100192437	NORTH FORT MYERS	FL		02/07/2025		1,454		(141)			(141)		1,313	1,313			
100193543	CHICAGO	IL		02/10/2025		1,546		(107)			(107)		1,440	1,440			
100194714	COLLEGE STATION	TX		02/21/2025		1,757		84			84		1,841	1,841			
100192565	FLAGSTAFF	AZ		02/10/2025		1,751		(114)			(114)		1,637	1,637			
100198229	BAKERSFIELD	CA		02/28/2025		1,495		(151)			(151)		1,344	1,344			
100198539	SAINT MICHAELS	MD		02/28/2025		1,716							1,715	1,715			
100203930	CUTLER BAY	FL		03/28/2025		712		(138)			(138)		574	574			
100192247	DELRAY BEACH	FL		01/31/2025		1,656		(145)			(145)		1,511	1,511			
100188410	ANNAPOLIS	MD		01/08/2025		31,038		(21)			(21)		31,016	31,016			
100186902	EASTVALE	CA		01/07/2025		1,838		302			302		2,140	2,140			
100177013	HOUSTON	TX		01/16/2025		1,382		(87)			(87)		1,295	1,295			
100186040	UNION	NJ		01/31/2025		1,531		(39)			(39)		1,492	1,492			
100177379	FRASER	CO		01/16/2025		1,594		(95)			(95)		1,498	1,498			
100203504	ATWATER	CA		03/26/2025		1,603		(91)			(91)		1,511	1,511			
100191227	BOCA RATON	FL		01/29/2025		1,235		(135)			(135)		1,100	1,100			
100199410	SPRING	TX		03/05/2025		9,942		(500)			(500)		9,442	9,442			
100200592	KEY WEST	FL		03/11/2025		1,778		22			22		1,800	1,800			
100201161	CANYON COUNTRY	CA		03/12/2025		1,049		(138)			(138)		911	911			
100191567	TURLOCK	CA		01/31/2025		1,431		(103)			(103)		1,327	1,327			
100201276	OAKLAND	CA		03/12/2025		1,102		(62)			(62)		1,040	1,040			
100189938	HOT SPRINGS VILLAGE	AR		01/21/2025		1,532		(131)			(131)		1,400	1,400			
100194585	SEASIDE	CA		03/28/2025		1,076		24			24		1,100	1,100			
100203364	NORTH WILDWOOD	NJ		03/27/2025		1,676		(158)			(158)		1,518	1,518			
100188426	WORLEY	ID		01/08/2025		1,531		(84)			(84)		1,447	1,447			
100188930	SOUTH GATE	CA		01/09/2025		2,698		(227)			(227)		2,472	2,472			
100204039	BOTHELL	WA		03/28/2025		1,211		(63)			(63)		1,148	1,148			
100181388	CHULA VISTA	CA		01/09/2025		1,452		(139)			(139)		1,314	1,314			
100194417	EWA BEACH	HI		02/14/2025		976		(104)			(104)		872	872			
100192567	FAIRFIELD	CT		02/10/2025		1,557		(89)			(89)		1,469	1,469			
100177565	CANTON	MI		01/16/2025		1,237		(164)			(164)		1,073	1,073			
100194536	SAINT JOHNS	FL		02/14/2025		1,039		(80)			(80)		959	959			
100192977	KENMORE	WA		02/10/2025		1,702		46			46		1,748	1,748			
100201484	CHARLESTON	SC		03/12/2025		1,844		(47)			(47)		1,797	1,797			
100177352	MILLTOWN	NJ		01/16/2025		1,151		(144)			(144)		1,007	1,007			
100188329	LA QUINTA	CA		01/08/2025		1,677		(90)			(90)		1,587	1,587			
100200279	BOSTON	MA		03/07/2025		6,194		(156)			(156)		6,038	6,038			
100194422	FRANKLIN	TN		02/14/2025		1,184		(133)			(133)		1,051	1,051			
100202587	SAN DIEGO	CA		03/21/2025		1,555		(154)			(154)		1,401	1,401			
100195364	PANAMA CITY	FL		02/24/2025		1,477		(87)			(87)		1,390	1,390			
100188279	MCKINNEY	TX		01/08/2025		1,834		140			140		1,974	1,974			
100195630	CORONA	CA		02/24/2025		910		(76)			(76)		834	834			
100194594	VAN NUYS	CA		03/28/2025		1,056		(65)			(65)		991	991			
100200204	WALLA WALLA	WA		03/07/2025		3,517		(242)			(242)		3,275	3,275			
100188388	TEMECULA	CA		01/08/2025		1,581		(70)			(70)		1,511	1,511			
100200286	FIRE ISLAND PINES	NY		03/07/2025		1,613		(201)			(201)		1,413	1,413			
100177614	MONTEREY	CA		01/16/2025		1,479		(205)			(205)		1,274	1,274			
100157479	BOCA RATON	FL		02/20/2025		949		(34)			(34)		915	915			
100181423	COCKEYSVILLE	MD		01/09/2025		1,565		(157)			(157)		1,408	1,408			
100199357	MIAMI	FL		03/05/2025		1,565		(172)			(172)		1,393	1,393			
100201882	FRAMINGHAM	MA		03/18/2025		1,506		(109)			(109)		1,397	1,397			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100192787	FOUNTAIN HILLS	AZ		02/10/2025		2,224		28			28		2,252	2,252			
100193336	CHICAGO	IL		02/10/2025		3,264		47			47		3,311	3,311			
100192825	CORAL SPRINGS	FL		02/10/2025		1,451		(108)			(108)		1,342	1,342			
100204102	LOS ANGELES	CA		03/28/2025		955		(147)			(147)		808	808			
100177417	PEMBROKE PINES	FL		01/16/2025		4,062		(336)			(336)		3,725	3,725			
100186868	WINTER GARDEN	FL		01/07/2025		1,912		(22)			(22)		1,890	1,890			
100192252	WORCESTER	MA		01/31/2025		1,496		(160)			(160)		1,336	1,336			
100202818	SUPERIOR	CO		03/24/2025		999		(111)			(111)		888	888			
100201941	MARGATE CITY	NJ		03/18/2025		1,839		(187)			(187)		1,652	1,652			
100192713	DUCK CREEK VILLAGE	UT		02/10/2025		3,163		(69)			(69)		3,095	3,095			
100188340	CHULA VISTA	CA		01/08/2025		1,578		(91)			(91)		1,487	1,487			
100195067	SANTA CLARITA	CA		02/24/2025		1,935		(137)			(137)		1,799	1,799			
100194260	HUNTERSVILLE	NC		02/14/2025		1,075		(165)			(165)		911	911			
100194570	WRIGHTSVILLE BEACH	NC		03/28/2025		1,021		(92)			(92)		929	929			
100200378	PALM DESERT	CA		03/10/2025		1,086		(4)			(4)		1,082	1,082			
100201737	LOS ANGELES	CA		03/18/2025		23,737		(682)			(682)		23,055	23,055			
100177604	SANDY	UT		01/16/2025		1,604		(194)			(194)		1,409	1,409			
100203295	SAINT GEORGE	UT		03/27/2025		1,116		(154)			(154)		962	962			
100191142	LOS ANGELES	CA		01/29/2025		2,047		23			23		2,070	2,070			
100203917	BASTROP	TX		03/28/2025		1,370		(188)			(188)		1,182	1,182			
100197570	SAN DIEGO	CA		02/26/2025		1,520		(255)			(255)		1,265	1,265			
100189429	OCEAN SHORES	WA		01/14/2025		1,718		(116)			(116)		1,601	1,601			
100194028	LEESBURG	FL		02/11/2025		1,295		(106)			(106)		1,189	1,189			
100194081	BYRON	CA		02/14/2025		1,365		(146)			(146)		1,218	1,218			
100157132	OCEANSIDE	CA		02/20/2025		1,420		31			31		1,452	1,452			
100193286	PHILADELPHIA	PA		02/10/2025		1,572		6			6		1,578	1,578			
100177507	PANAMA CITY	FL		01/16/2025		1,042		(97)			(97)		945	945			
100202400	WALLER	TX		03/19/2025		1,349		(146)			(146)		1,203	1,203			
100190859	ST CHARLES	IL		01/27/2025		1,602		7			7		1,609	1,609			
100201906	QUEEN CREEK	AZ		03/18/2025		1,449		(154)			(154)		1,295	1,295			
100190887	HAYWARD	CA		01/28/2025		2,254		358			358		2,612	2,612			
100192658	PRESCOTT	AZ		02/10/2025		1,484		(122)			(122)		1,361	1,361			
100177323	GRANBURY	TX		01/16/2025		1,591		(98)			(98)		1,493	1,493			
100202962	WINCHESTER	WI		03/24/2025		1,761		(179)			(179)		1,582	1,582			
100192447	EAST SETAUKET	NY		02/07/2025		2,161		(164)			(164)		1,997	1,997			
100177157	LOUISVILLE	KY		01/16/2025		53,755		(2,551)			(2,551)		51,204	51,204			
100201077	LONG BRANCH	NJ		03/12/2025		1,061		(79)			(79)		982	982			
100199115	YONKERS	NY		03/03/2025		1,278		(77)			(77)		1,201	1,201			
100190721	GLENDALE	CA		01/27/2025		1,389		(134)			(134)		1,255	1,255			
100200429	COLTON	CA		03/10/2025		988		(86)			(86)		901	901			
100189092	VALENCIA	CA		01/13/2025		3,741		(164)			(164)		3,577	3,577			
100197574	INDIO	CA		02/26/2025		1,464		(164)			(164)		1,300	1,300			
100188704	MINERAL BLUFF	GA		01/09/2025		1,526		(58)			(58)		1,467	1,467			
100188655	GAINESVILLE	VA		02/10/2025		1,393		(47)			(47)		1,346	1,346			
100190965	PLAIN	WI		01/28/2025		1,557		(22)			(22)		1,536	1,536			
100195554	CYPRESS	CA		02/24/2025		1,403		(124)			(124)		1,279	1,279			
100192232	MOUNT VERNON	NY		01/31/2025		1,646		(156)			(156)		1,490	1,490			
100181415	BEAVERTON	OR		01/09/2025		1,527		(180)			(180)		1,347	1,347			
100201079	RENO	NV		03/12/2025		207,022		(5,583)			(5,583)		201,439	201,439			
100203356	CAMARILLO	CA		03/27/2025		4,658		(312)			(312)		4,346	4,346			
100190172	WILDWOOD CREST	NJ		01/21/2025		1,628		(64)			(64)		1,564	1,564			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190186	LOWELL	MA		01/21/2025		1,561		94			94		1,655	1,655			
100192237	SAN DIEGO	CA		01/31/2025		1,516		(166)			(166)		1,350	1,350			
100199967	PALM DESERT	CA		03/06/2025		606		(109)			(109)		497	497			
100201885	KYLE	TX		03/18/2025		1,543		(166)			(166)		1,377	1,377			
100202805	SALINAS	CA		03/24/2025		1,020		(146)			(146)		874	874			
100192185	LONG ISLAND CITY	NY		01/31/2025		1,622		(166)			(166)		1,456	1,456			
100188958	SAN JUAN CAPISTRANO	CA		01/09/2025		1,576		(170)			(170)		1,407	1,407			
100198453	GLEN ELLYN	IL		02/28/2025		1,438		(167)			(167)		1,271	1,271			
100193783	DIXON	CA		02/10/2025		1,588		(166)			(166)		1,422	1,422			
100190708	TRACY	CA		01/28/2025		2,636		(146)			(146)		2,490	2,490			
100199037	MILTON	DE		02/28/2025		1,383		(175)			(175)		1,208	1,208			
100204050	HILLSIDE	NJ		03/28/2025		967		(96)			(96)		871	871			
100203290	MISSION VIEJO	CA		03/27/2025		1,160		(141)			(141)		1,019	1,019			
100192572	FLAGSTAFF	AZ		02/10/2025		1,494		(103)			(103)		1,390	1,390			
100201268	SHELTER ISLAND	NY		03/12/2025		1,497		(113)			(113)		1,384	1,384			
100197569	BOSTON	MA		02/26/2025		1,623		(63)			(63)		1,560	1,560			
100192412	ESCALON	CA		02/07/2025		1,480		7			7		1,488	1,488			
100201126	CAPE CORAL	FL		03/12/2025		1,169		(126)			(126)		1,043	1,043			
100157198	MONTICELLO	NY		02/20/2025		985		27			27		1,012	1,012			
100188399	PORTER RANCH	CA		01/08/2025		1,586		(121)			(121)		1,465	1,465			
100189543	SPRINGFIELD	VA		01/16/2025		1,472		(74)			(74)		1,398	1,398			
100185238	WASHINGTON	DC		01/24/2025		1,495		(108)			(108)		1,387	1,387			
100198286	SOUTH HAVEN	MI		02/28/2025		1,033		(76)			(76)		956	956			
100190389	MIAMI	FL		01/23/2025		1,634		(27)			(27)		1,606	1,606			
100191246	LAS VEGAS	NV		01/29/2025		1,478		(185)			(185)		1,293	1,293			
100181391	RICHMOND	CA		01/09/2025		1,430		(164)			(164)		1,266	1,266			
100189643	CERES	CA		01/17/2025		1,396		(116)			(116)		1,280	1,280			
100190683	GULF SHORES	AL		01/28/2025		1,586		(16)			(16)		1,570	1,570			
100201646	WEST HILLS	CA		03/13/2025		1,049		(140)			(140)		909	909			
100193064	LIVERMORE	CA		02/10/2025		1,618		(25)			(25)		1,593	1,593			
100194712	WASHINGTON	DC		02/21/2025		12,054		(318)			(318)		11,736	11,736			
100193493	TRUCKEE	CA		02/10/2025		1,523		(102)			(102)		1,421	1,421			
100202763	HOWELL	NJ		03/24/2025		1,036		(131)			(131)		904	904			
100194510	RICHMOND	CA		02/14/2025		1,150		(135)			(135)		1,015	1,015			
100202702	PLAIN CITY	OH		03/24/2025		1,518		(97)			(97)		1,421	1,421			
100191733	IRVING	TX		02/20/2025		1,193		(143)			(143)		1,051	1,051			
100157029	HOMESTEAD	FL		02/20/2025		1,462		(140)			(140)		1,321	1,321			
100200264	NAPLES	FL		03/07/2025		15,608		(165)			(165)		15,443	15,443			
100189131	OXNARD	CA		01/13/2025		1,410		(120)			(120)		1,290	1,290			
100202488	COLUMBUS	OH		03/21/2025		1,540		(34)			(34)		1,506	1,506			
100177331	SCOTTSDALE	AZ		01/16/2025		1,466		(106)			(106)		1,360	1,360			
100189037	COLTON	CA		01/09/2025		1,372		(120)			(120)		1,253	1,253			
100189225	NEWARK	CA		01/13/2025		1,563		(97)			(97)		1,465	1,465			
100197608	WEST BABYLON	NY		02/26/2025		1,376		(56)			(56)		1,320	1,320			
100193423	LIVERMORE	CA		02/10/2025		1,484		(134)			(134)		1,350	1,350			
100202664	SAINT SIMONS ISLAND	GA		03/24/2025		1,067		(79)			(79)		988	988			
100191217	FALLS CHURCH	VA		01/29/2025		1,291		(75)			(75)		1,216	1,216			
100189196	CRESTED BUTTE	CO		01/13/2025		1,677		21			21		1,698	1,698			
100194670	LOS ANGELES	CA		02/21/2025		3,662		(140)			(140)		3,522	3,522			
100201474	FINKSBURG	MD		03/12/2025		1,566		(82)			(82)		1,484	1,484			
100189051	PLACENTIA	CA		01/09/2025		1,517		(154)			(154)		1,363	1,363			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201059	SAN DIEGO	CA		03/12/2025		1,070		(110)			(110)		960	960			
100192959	WASHINGTON	UT		02/10/2025		1,821		(90)			(90)		1,731	1,731			
100188979	PANAMA CITY	FL		01/09/2025		1,349		(191)			(191)		1,158	1,158			
100197517	SOUTH ORANGE	NJ		02/26/2025		1,669		96			96		1,765	1,765			
100204070	LINDON	UT		03/28/2025		503		(93)			(93)		409	409			
100197660	PROSPER	TX		02/26/2025		1,483		(77)			(77)		1,406	1,406			
100192333	(WINNETKA AREA) LOS ANGELES	CA		02/05/2025		1,503		(135)			(135)		1,368	1,368			
100201535	SANTA ANA	CA		03/13/2025		124,874		(1,499)			(1,499)		123,375	123,375			
100201131	STERLING	VA		03/12/2025		1,046		(142)			(142)		904	904			
100157207	YUKON	OK		02/20/2025		1,308		(87)			(87)		1,221	1,221			
100203179	PANORAMA CITY	CA		03/27/2025		1,111		(42)			(42)		1,069	1,069			
100202647	MIAMI	FL		03/24/2025		1,078		(67)			(67)		1,011	1,011			
100192515	LA MIRADA	CA		02/10/2025		1,710		(26)			(26)		1,684	1,684			
100201704	SAN DIEGO	CA		03/18/2025		11,658		(288)			(288)		11,370	11,370			
100195401	AUSTIN	TX		02/24/2025		1,320		(107)			(107)		1,213	1,213			
100157428	PARAMOUNT	CA		02/20/2025		1,389		(92)			(92)		1,297	1,297			
100202809	MANTECA	CA		03/24/2025		988		(128)			(128)		861	861			
100201835	NEWARK	NJ		03/18/2025		1,419		(74)			(74)		1,345	1,345			
100202622	ASHBURN	VA		03/24/2025		1,624		(50)			(50)		1,574	1,574			
100198283	SEATTLE	WA		02/28/2025		1,548		(64)			(64)		1,484	1,484			
100203605	SANTA BARBARA	CA		03/26/2025		5,699		(125)			(125)		5,574	5,574			
100199300	KISSIMMEE	FL		03/05/2025		1,419		(104)			(104)		1,315	1,315			
100188330	AVON	NC		01/08/2025		1,604		(66)			(66)		1,538	1,538			
100202485	BLUE RIDGE	GA		03/21/2025		959		(72)			(72)		887	887			
100189265	SAN DIEGO	CA		01/13/2025		1,556		(104)			(104)		1,451	1,451			
100192887	COROLLA	NC		02/10/2025		1,461		(84)			(84)		1,377	1,377			
100197612	ESCONDIDO	CA		02/26/2025		1,629		(186)			(186)		1,443	1,443			
100198233	KENT	WA		02/28/2025		1,592		(66)			(66)		1,526	1,526			
100201816	SAN DIEGO	CA		03/18/2025		1,567		(94)			(94)		1,473	1,473			
100197636	HOLLYWOOD	FL		02/26/2025		875		(168)			(168)		707	707			
100195666	FONTANA	CA		02/24/2025		1,294		(94)			(94)		1,200	1,200			
100189844	AUSTIN	TX		01/21/2025		1,693		98			98		1,791	1,791			
100203574	PRINCETON JUNCTION	NJ		03/26/2025		81,151		(944)			(944)		80,207	80,207			
100189270	FOLSOM	CA		01/13/2025		1,633		(57)			(57)		1,576	1,576			
100190969	PORTOLA VALLEY	CA		01/28/2025		1,636		287			287		1,923	1,923			
100177389	DACULA	GA		01/16/2025		1,181		(175)			(175)		1,007	1,007			
100189294	ST JOHNS	FL		01/13/2025		1,053		(104)			(104)		949	949			
100201027	OAK ISLAND	NC		03/12/2025		1,085		(76)			(76)		1,008	1,008			
100157243	TARPON SPRINGS	FL		02/20/2025		1,094		(2)			(2)		1,092	1,092			
100177015	MISSION VIEJO	CA		01/16/2025		1,487		(58)			(58)		1,430	1,430			
100195333	SARASOTA	FL		02/24/2025		1,598		95			95		1,693	1,693			
100188395	JACKSON	NJ		01/08/2025		1,549		(102)			(102)		1,447	1,447			
100202772	HYDE PARK	MA		03/24/2025		973		(66)			(66)		907	907			
100192456	GAINESVILLE	TX		02/07/2025		5,158		(76)			(76)		5,082	5,082			
100189693	SANTA CLARA	CA		02/20/2025		1,472		(24)			(24)		1,448	1,448			
100201785	EAST BRIDGEWATER	MA		03/18/2025		1,894		(194)			(194)		1,700	1,700			
100190855	NEWCASTLE	OK		01/27/2025		1,455		(97)			(97)		1,359	1,359			
100195321	MONUMENT	CO		02/24/2025		1,383		(143)			(143)		1,240	1,240			
100203932	SEATTLE	WA		03/28/2025		977		(106)			(106)		871	871			
100186110	JERSEY CITY	NJ		01/31/2025		1,485		(101)			(101)		1,384	1,384			
100193794	OAKLAND	CA		02/10/2025		1,713		2			2		1,714	1,714			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191167	MORENO VALLEY	CA		01/29/2025		1,379		(140)			(140)		1,239	1,239			
100204158	LONG BEACH	CA		03/28/2025		608		(131)			(131)		477	477			
100186146	JERSEY CITY	NJ		02/10/2025		1,467		(75)			(75)		1,391	1,391			
100192229	FRISCO	TX		01/31/2025		1,318		(147)			(147)		1,171	1,171			
100193270	NIPOMO	CA		02/10/2025		1,419		(138)			(138)		1,281	1,281			
100198881	MEQUON	WI		02/28/2025		1,335		(33)			(33)		1,302	1,302			
100202645	PRINCETON JUNCTION	NJ		03/24/2025		79,975		(1,213)			(1,213)		78,762	78,762			
100157031	NEW YORK	NY		02/20/2025		11,404		(904)			(904)		10,500	10,500			
100191328	JURUPA VALLEY	CA		01/30/2025		1,416		(90)			(90)		1,326	1,326			
100188430	OAKHURST	NJ		01/08/2025		1,478		(118)			(118)		1,360	1,360			
100203201	YOUNTVILLE	CA		03/27/2025		1,913		(160)			(160)		1,753	1,753			
100193792	HACKENSACK	NJ		02/10/2025		1,357		(103)			(103)		1,255	1,255			
100189036	SANTA CLARITA	CA		01/09/2025		1,092		(101)			(101)		991	991			
100202824	MINERAL BLUFF	GA		03/24/2025		951		(98)			(98)		853	853			
100203988	BEEVILLE	TX		03/28/2025		977		(141)			(141)		836	836			
100189884	KANAB	UT		01/21/2025		2,893		(131)			(131)		2,761	2,761			
100177491	MESA	AZ		01/16/2025		1,659		(116)			(116)		1,543	1,543			
100190868	CLOSTER	NJ		01/27/2025		1,460		(169)			(169)		1,291	1,291			
100192407	FARMVILLE	NC		02/07/2025		1,096		(126)			(126)		969	969			
100192499	MILLS RIVER	NC		02/07/2025		1,228		(177)			(177)		1,050	1,050			
100204012	OAKLAND	CA		03/28/2025		955		(168)			(168)		787	787			
100189787	GATLINBURG	TN		01/21/2025		1,519		(99)			(99)		1,420	1,420			
100202803	HOMESTEAD	FL		03/24/2025		975		(112)			(112)		864	864			
100191315	ORLANDO	FL		01/30/2025		1,344		(90)			(90)		1,254	1,254			
100192766	MURRELLS INLET	SC		02/10/2025		1,558		(50)			(50)		1,508	1,508			
100202482	NORTH LOGAN	UT		03/21/2025		957		(81)			(81)		876	876			
100189544	ALTO	NM		01/16/2025		1,361		(116)			(116)		1,245	1,245			
100195320	NAGS HEAD	NC		02/24/2025		1,363		(132)			(132)		1,232	1,232			
100199337	WILMINGTON	NC		03/05/2025		1,770		(159)			(159)		1,612	1,612			
100191616	CHULA VISTA	CA		01/31/2025		1,105		(164)			(164)		940	940			
100201827	OXNARD	CA		03/18/2025		1,551		(107)			(107)		1,444	1,444			
100201979	CLERMONT	FL		03/18/2025		1,393		(90)			(90)		1,303	1,303			
100202970	NEW BUFFALO	MI		03/24/2025		1,464		(138)			(138)		1,326	1,326			
100195314	LAKEWOOD	WA		02/24/2025		1,360		(160)			(160)		1,200	1,200			
100193396	DORAL	FL		02/10/2025		6,167		141			141		6,307	6,307			
100177194	DELRAY BEACH	FL		01/16/2025		1,612		(3)			(3)		1,609	1,609			
100204006	PACIFIC BEACH	WA		03/28/2025		4,787		(341)			(341)		4,446	4,446			
100200673	TACOMA	WA		03/11/2025		1,549		(92)			(92)		1,457	1,457			
100204096	LONG BEACH	CA		03/28/2025		1,018		(112)			(112)		905	905			
100202704	MANTECA	CA		03/24/2025		50,993		(1,582)			(1,582)		49,411	49,411			
100189648	HAYWARD	CA		01/17/2025		1,084		(83)			(83)		1,001	1,001			
100185227	LAIE	HI		01/24/2025		1,376		(187)			(187)		1,189	1,189			
100204077	LA QUINTA	CA		03/28/2025		977		(174)			(174)		803	803			
100192815	WINCHESTER	CA		02/10/2025		1,796		(51)			(51)		1,745	1,745			
100194496	CAMARILLO	CA		02/14/2025		1,092		(132)			(132)		960	960			
100189290	WILMINGTON	NC		01/13/2025		1,539		(111)			(111)		1,428	1,428			
100195319	WOBURN	MA		02/24/2025		1,424		(121)			(121)		1,302	1,302			
100189763	GATLINBURG	TN		01/21/2025		1,363		(81)			(81)		1,281	1,281			
100194584	LAKE HAVASU CITY	AZ		03/28/2025		967		(80)			(80)		887	887			
100192676	LA VERKIN	UT		02/10/2025		1,489		(69)			(69)		1,420	1,420			
100193677	ALTAMONTE SPRINGS	FL		02/10/2025		1,479		(70)			(70)		1,409	1,409			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190054	CHESTERFIELD	MI		01/21/2025		1,007		(90)			(90)		916	916			
100201803	CUTLER BAY	FL		03/18/2025		1,351		(85)			(85)		1,265	1,265			
100185239	GEORGETOWN	TX		01/24/2025		1,396		(177)			(177)		1,218	1,218			
100190739	MONROE	LA		01/27/2025		1,435		(94)			(94)		1,340	1,340			
100191086	WHITESTONE	NY		01/29/2025		1,345		(153)			(153)		1,193	1,193			
100194669	SAN LUIS OBISPO	CA		02/21/2025		1,455		(112)			(112)		1,343	1,343			
100177021	ANNANDALE	VA		01/16/2025		1,493		(181)			(181)		1,311	1,311			
100197494	JENKINTOWN	PA		02/26/2025		1,320		(173)			(173)		1,147	1,147			
100189185	COLLEGE STATION	TX		01/13/2025		1,882		(84)			(84)		1,798	1,798			
100193534	BOZEMAN	MT		02/10/2025		1,492		(79)			(79)		1,413	1,413			
100201817	HILTON HEAD ISLAND	SC		03/18/2025		2,325		(143)			(143)		2,182	2,182			
100203160	COMMERCE TOWNSHIP	MI		03/27/2025		1,078		(69)			(69)		1,009	1,009			
100201905	FRISCO	TX		03/18/2025		1,473		(143)			(143)		1,330	1,330			
100203100	WEST ORANGE	NJ		03/27/2025		1,618		(179)			(179)		1,440	1,440			
100177159	HAWTHORN WOODS	IL		01/16/2025		1,232		(130)			(130)		1,101	1,101			
100201320	MIAMI	FL		03/12/2025		1,439		(108)			(108)		1,331	1,331			
100200675	DIAMOND BAR	CA		03/11/2025		1,506		(106)			(106)		1,400	1,400			
100195330	HOLLYWOOD	FL		02/24/2025		1,643		77			77		1,720	1,720			
100195317	MODESTO	CA		02/24/2025		1,322		(138)			(138)		1,185	1,185			
100177505	SUMMERVILLE	SC		01/16/2025		7,085		(371)			(371)		6,714	6,714			
100190668	EVERGREEN	CO		01/28/2025		1,306		(45)			(45)		1,261	1,261			
100197507	EASTVALE	CA		02/26/2025		1,525		(46)			(46)		1,479	1,479			
100181392	LOS ANGELES	CA		01/09/2025		3,308		(211)			(211)		3,097	3,097			
100177118	PORT ANGELES	WA		01/16/2025		1,412		(147)			(147)		1,266	1,266			
100157116	STATEN ISLAND	NY		02/20/2025		1,205		(71)			(71)		1,134	1,134			
100201140	SNELLVILLE	GA		03/12/2025		988		(134)			(134)		853	853			
100200661	HOWELL	NJ		03/11/2025		2,204		(164)			(164)		2,040	2,040			
100177201	TEMECULA	CA		01/16/2025		1,441		(132)			(132)		1,309	1,309			
100188641	VIENNA	VA		02/10/2025		1,357		(58)			(58)		1,299	1,299			
100202430	ACTON	CA		03/20/2025		846		(70)			(70)		776	776			
100188706	BELLINGHAM	WA		01/09/2025		1,347		(64)			(64)		1,283	1,283			
100177093	MENDHAM TOWNSHIP	NJ		01/16/2025		48,950		(469)			(469)		48,480	48,480			
100195648	MORENO VALLEY	CA		02/24/2025		1,891		(147)			(147)		1,744	1,744			
100199371	ALPINE	CA		03/05/2025		1,372		(155)			(155)		1,217	1,217			
100193529	POLSON	MT		02/10/2025		167,844		(4,391)			(4,391)		163,453	163,453			
100193452	MYSTIC	CT		02/10/2025		1,412		(78)			(78)		1,335	1,335			
100194238	SARASOTA	FL		02/14/2025		880		(115)			(115)		765	765			
100185205	CORAL SPRINGS	FL		01/24/2025		2,941		(244)			(244)		2,696	2,696			
100200232	ENGLEWOOD	NJ		03/07/2025		1,521		63			63		1,584	1,584			
100190734	GARDENA	CA		01/27/2025		1,818		(211)			(211)		1,607	1,607			
100177391	DACULA	GA		01/16/2025		1,143		(169)			(169)		974	974			
100188380	PINE BROOK	NJ		01/08/2025		1,539		(104)			(104)		1,436	1,436			
100194682	NILES	IL		02/21/2025		1,404		(119)			(119)		1,285	1,285			
100186026	SAN DIEGO	CA		01/31/2025		1,555		38			38		1,593	1,593			
100197568	STANDISH	ME		02/26/2025		1,467		(260)			(260)		1,206	1,206			
100193236	CONSHOHOCKEN	PA		02/10/2025		5,943		343			343		6,286	6,286			
100195318	FOLSOM	CA		02/24/2025		11,724		(383)			(383)		11,341	11,341			
100189287	ATLANTA	GA		01/13/2025		1,908		(104)			(104)		1,804	1,804			
100192360	RANCHO PALOS VERDES	CA		02/05/2025		20,112		(416)			(416)		19,697	19,697			
100199294	SAN ANTONIO	TX		03/05/2025		1,422		(150)			(150)		1,271	1,271			
100192735	NORTH KINGSTOWN	RI		02/10/2025		1,334		(159)			(159)		1,176	1,176			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201372	FAIRVIEW	NJ		03/12/2025		1,455		(67)			(67)		1,388	1,388			
100192785	SEDONA	AZ		02/10/2025		1,636		134			134		1,770	1,770			
100199064	MANTECA	CA		02/28/2025		1,083		(208)			(208)		875	875			
100194305	LAS VEGAS	NV		02/14/2025		1,017		(151)			(151)		866	866			
100189167	ASHBURN	VA		01/13/2025		1,731		(79)			(79)		1,651	1,651			
100201212	STANWOOD	WA		03/12/2025		914		(141)			(141)		773	773			
100193513	SEATTLE	WA		02/10/2025		3,655		205			205		3,860	3,860			
100201891	MANCHESTER	NH		03/18/2025		1,412		(19)			(19)		1,393	1,393			
100189707	POST FALLS	ID		02/20/2025		1,007		(153)			(153)		854	854			
100200478	PITTSFORD	NY		03/10/2025		1,283		(106)			(106)		1,177	1,177			
100193789	WILDOMAR	CA		02/10/2025		765		379			379		1,144	1,144			
100200418	LAS VEGAS	NV		03/10/2025		996		(112)			(112)		884	884			
100198232	WEST SPRINGFIELD	MA		02/28/2025		1,455		(75)			(75)		1,380	1,380			
100157352	NEW BRUNSWICK	NJ		02/20/2025		1,254		(50)			(50)		1,204	1,204			
100190789	BROOKHAVEN	GA		01/27/2025		1,530		46			46		1,576	1,576			
100192370	CARSON	CA		02/05/2025		1,600		(40)			(40)		1,559	1,559			
100189317	DEWEY	AZ		01/13/2025		1,593		(41)			(41)		1,552	1,552			
100200588	MONROE	NC		03/11/2025		1,920		27			27		1,947	1,947			
100202738	MANTECA	CA		03/24/2025		986		(130)			(130)		856	856			
100195316	TOPTON	NC		02/24/2025		1,456		(68)			(68)		1,389	1,389			
100202593	SAN BERNARDINO	CA		03/21/2025		648		(130)			(130)		518	518			
100201069	NORWALK	CA		03/12/2025		1,093		(101)			(101)		991	991			
100177667	SAINT GEORGE	ME		01/16/2025		1,209		(157)			(157)		1,052	1,052			
100192295	TAMPA	FL		01/31/2025		1,351		(94)			(94)		1,257	1,257			
100202893	HARPSWELL	ME		03/24/2025		972		(84)			(84)		888	888			
100203924	MARATHON	FL		03/28/2025		1,064		(127)			(127)		937	937			
100193550	SANTA CRUZ	CA		02/10/2025		2,528		(146)			(146)		2,381	2,381			
100193553	SANTA CRUZ	CA		02/10/2025		2,528		(146)			(146)		2,381	2,381			
100197492	GONZALES	CA		02/26/2025		1,478		(218)			(218)		1,260	1,260			
100199056	HAZELHURST	WI		02/28/2025		2,319		(71)			(71)		2,248	2,248			
100202842	THOUSAND OAKS	CA		03/24/2025		907		(106)			(106)		802	802			
100189082	MIAMI	FL		01/13/2025		2,678		(91)			(91)		2,587	2,587			
100191240	BRIDGEWATER	MA		01/29/2025		2,533		(125)			(125)		2,407	2,407			
100188639	KYLE	TX		02/10/2025		52,205		48			48		52,252	52,252			
100199383	MANITOU SPRINGS	CO		03/05/2025		1,292		(72)			(72)		1,220	1,220			
100201110	STANTON	CA		03/12/2025		991		(133)			(133)		859	859			
100177629	WESTMINSTER	MD		01/16/2025		3,148		(88)			(88)		3,059	3,059			
100198397	WHEATRIDGE	CO		02/28/2025		1,376		(116)			(116)		1,260	1,260			
100192372	LOS ANGELES	CA		02/05/2025		1,553		(120)			(120)		1,433	1,433			
100202839	OAK ISLAND	NC		03/24/2025		938		(127)			(127)		810	810			
100201509	CUTLER BAY	FL		03/12/2025		1,172		(46)			(46)		1,126	1,126			
100191709	TRACY	CA		02/20/2025		1,415		(128)			(128)		1,286	1,286			
100177308	PHOENIX	AZ		01/16/2025		1,793		(136)			(136)		1,657	1,657			
100201883	DOWNEY	CA		03/18/2025		1,285		(127)			(127)		1,158	1,158			
100195577	RIVERSIDE	CA		02/24/2025		1,357		(126)			(126)		1,231	1,231			
100198473	KURE BEACH	NC		02/28/2025		1,435		(110)			(110)		1,324	1,324			
100191065	SAN ANTONIO	TX		01/29/2025		1,415		(134)			(134)		1,281	1,281			
100190045	SANTA ANA	CA		01/21/2025		1,433		(82)			(82)		1,351	1,351			
100202465	SOUTHERN SHORES	NC		03/21/2025		873		(91)			(91)		782	782			
100176991	NORCO	CA		01/16/2025		1,558		(41)			(41)		1,517	1,517			
100193712	MIAMI	FL		02/10/2025		636		(77)			(77)		559	559			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177517	ORLANDO	FL		01/16/2025		1,323		(168)			(168)		1,155	1,155			
100190694	HAYWARD	CA		01/28/2025		1,566		(74)			(74)		1,492	1,492			
100202779	BAKERSFIELD	CA		03/24/2025		5,137		(294)			(294)		4,844	4,844			
100189426	DOUGLAS	MI		01/14/2025		1,050		(40)			(40)		1,010	1,010			
100190328	HEMPSTEAD	NY		01/22/2025		1,798		(17)			(17)		1,781	1,781			
100200723	TAMPA	FL		03/11/2025		1,514		(69)			(69)		1,446	1,446			
100189319	DAUPHIN ISLAND	AL		01/13/2025		105,773		(2,526)			(2,526)		103,248	103,248			
100189680	PLANTATION	FL		02/20/2025		1,470		37			37		1,507	1,507			
100198536	CHESTER	MD		02/28/2025		1,358		(120)			(120)		1,237	1,237			
100199099	STATEN ISLAND	NY		03/03/2025		922		(166)			(166)		756	756			
100195402	SAINT GEORGE	UT		02/24/2025		1,203		(137)			(137)		1,066	1,066			
100193520	CHESTNUT RIDGE	NY		02/10/2025		1,463		(98)			(98)		1,366	1,366			
100188957	LOS ANGELES	CA		01/09/2025		1,402		(107)			(107)		1,294	1,294			
100194262	MONMOUTH	OR		02/14/2025		1,027		(143)			(143)		884	884			
100201589	SEATTLE	WA		03/13/2025		1,116		(130)			(130)		987	987			
100200317	PORTLAND	OR		03/10/2025		948		(106)			(106)		842	842			
100189141	BETHEL	ME		01/13/2025		1,415		(80)			(80)		1,336	1,336			
100157045	DOUGLASVILLE	GA		02/20/2025		1,059		(160)			(160)		899	899			
100157317	BROOKLYN	NY		02/20/2025		1,541		(208)			(208)		1,332	1,332			
100192578	DANIA BEACH	FL		02/10/2025		1,631		(20)			(20)		1,611	1,611			
100189512	CORONA	CA		01/15/2025		1,471		(138)			(138)		1,333	1,333			
100193372	BELLEVILLE	NJ		02/10/2025		1,398		(6)			(6)		1,393	1,393			
100199391	DEERFIELD BEACH	FL		03/05/2025		1,410		(123)			(123)		1,287	1,287			
100198441	HICKSVILLE	NY		02/28/2025		1,467		33			33		1,500	1,500			
100177112	DANVILLE	CA		01/16/2025		13,605		(448)			(448)		13,157	13,157			
100188285	MARYSVILLE	WA		01/08/2025		1,620		16			16		1,637	1,637			
100194374	DALLAS	TX		02/14/2025		1,447		(147)			(147)		1,300	1,300			
100194624	FOLSOM	CA		02/21/2025		1,422		(115)			(115)		1,307	1,307			
100194687	SEMINOLE	FL		02/21/2025		1,605		298			298		1,903	1,903			
100192732	CORONA	CA		02/10/2025		2,045		10			10		2,056	2,056			
100189345	NIPOMO	CA		01/13/2025		3,076		(152)			(152)		2,924	2,924			
100191289	POMONA	CA		01/30/2025		1,322		(98)			(98)		1,225	1,225			
100192648	SALEM	MA		02/10/2025		1,459		(47)			(47)		1,412	1,412			
100200560	MIAMI	FL		03/11/2025		1,451		(78)			(78)		1,374	1,374			
100188544	BALDWIN	NY		01/08/2025		1,369		(6)			(6)		1,363	1,363			
100198225	HURRICANE	UT		02/28/2025		1,338		(83)			(83)		1,255	1,255			
100194160	LA QUINTA	CA		02/14/2025		1,465		(100)			(100)		1,365	1,365			
100190715	WAKE FOREST	NC		01/27/2025		1,449		(89)			(89)		1,359	1,359			
100192368	CARSON	CA		02/05/2025		1,586		(62)			(62)		1,524	1,524			
100192813	BROOMFIELD	CO		02/10/2025		1,454		3			3		1,457	1,457			
100202913	TEAGUE	TX		03/24/2025		952		(77)			(77)		874	874			
100201004	ANGWIN	CA		03/12/2025		1,049		(8)			(8)		1,041	1,041			
100203583	ARELY	AL		03/26/2025		1,499		(65)			(65)		1,434	1,434			
100192556	MANTECA	CA		02/10/2025		1,319		(136)			(136)		1,182	1,182			
100191216	MESA	AZ		01/29/2025		1,462		(76)			(76)		1,385	1,385			
100191232	MARSTONS MILLS	MA		01/29/2025		2,202		(228)			(228)		1,974	1,974			
100202836	OAK ISLAND	NC		03/24/2025		1,605		(149)			(149)		1,456	1,456			
100193374	RED BANK	NJ		02/10/2025		1,983		(60)			(60)		1,923	1,923			
100190121	JACKSON	NJ		01/21/2025		1,462		(60)			(60)		1,402	1,402			
100203406	GARDNERVILLE	NV		03/27/2025		909		(158)			(158)		751	751			
100186080	PORTLAND	OR		01/31/2025		1,519		68			68		1,587	1,587			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192875	UNION PIER	MI		02/10/2025		1,398		(118)			(118)		1,280	1,280			
100201458	LYNWOOD	CA		03/12/2025		980		(172)			(172)		808	808			
100188282	CHINO	CA		01/08/2025		1,576		(47)			(47)		1,529	1,529			
100188451	SAN BUENAVENTURA	CA		01/08/2025		1,360		(97)			(97)		1,262	1,262			
100192516	VALENCIA	CA		02/10/2025		3,540		(263)			(263)		3,277	3,277			
100195360	POMONA	CA		02/24/2025		1,345		(90)			(90)		1,255	1,255			
100190085	SEATTLE	WA		01/21/2025		1,487		(53)			(53)		1,434	1,434			
100192772	QUEEN CREEK	AZ		02/10/2025		2,490		(100)			(100)		2,390	2,390			
100189393	SAN CLEMENTE	CA		01/14/2025		1,522		(52)			(52)		1,469	1,469			
100194055	PHOENIX	AZ		03/20/2025		1,462		(135)			(135)		1,326	1,326			
100177481	PARKER	CO		01/16/2025		159,010		(5,530)			(5,530)		153,481	153,481			
100157264	FREDERICKSBURG	TX		02/20/2025		1,154		(180)			(180)		974	974			
100197596	JACKSONS GAP	AL		02/26/2025		1,505		(234)			(234)		1,271	1,271			
100193533	STAMFORD	CT		02/10/2025		1,366		(75)			(75)		1,291	1,291			
100194785	SACRAMENTO	CA		02/21/2025		1,461		(51)			(51)		1,410	1,410			
100177633	SUFFERN	NY		01/16/2025		1,918		(217)			(217)		1,701	1,701			
100202983	DUNEDIN	FL		03/24/2025		1,578		42			42		1,620	1,620			
100200235	LUBBOCK	TX		03/07/2025		1,732		(119)			(119)		1,613	1,613			
100194619	MANTECA	CA		02/21/2025		1,585		45			45		1,630	1,630			
100200421	FOREST HILLS	NY		03/10/2025		1,353		(120)			(120)		1,232	1,232			
100192221	CLIFTON	NJ		01/31/2025		1,562		(48)			(48)		1,514	1,514			
100203347	LONG BEACH	CA		03/27/2025		918		(117)			(117)		801	801			
100190136	TRACY	CA		01/21/2025		1,478		(50)			(50)		1,428	1,428			
100192982	CRANE HILL	AL		02/10/2025		1,307		(31)			(31)		1,276	1,276			
100201060	SAINT LOUIS	MO		03/12/2025		971		(76)			(76)		896	896			
100188922	LOS ANGELES	CA		01/09/2025		1,258		(137)			(137)		1,121	1,121			
100191623	PACIFIC CITY	OR		01/31/2025		1,971		(90)			(90)		1,881	1,881			
100204041	BURLINGTON	MA		03/28/2025		1,063		(98)			(98)		965	965			
100191203	ATLANTA	GA		01/29/2025		1,293		(38)			(38)		1,255	1,255			
100202399	WEST JORDAN	UT		03/19/2025		945		(128)			(128)		817	817			
100193512	NASHUA	NH		02/10/2025		2,151		(31)			(31)		2,120	2,120			
100191031	FEDERAL WAY	WA		01/29/2025		1,296		(119)			(119)		1,177	1,177			
100192905	HOWELL	NJ		02/10/2025		1,377		(103)			(103)		1,274	1,274			
100188707	BROKEN BOW	OK		01/09/2025		1,400		(41)			(41)		1,359	1,359			
100188400	HAYWARD	CA		01/08/2025		4,533		(287)			(287)		4,246	4,246			
100192484	LA HABRA	CA		02/07/2025		1,365		(38)			(38)		1,327	1,327			
100201601	EAGLE MOUNTAIN	UT		03/13/2025		5,973		(353)			(353)		5,620	5,620			
100177480	PLANTATION	FL		01/16/2025		1,260		(182)			(182)		1,077	1,077			
100193754	FLUSHING	NY		02/10/2025		1,418		(166)			(166)		1,252	1,252			
100191242	CORAL SPRINGS	FL		01/29/2025		3,484		(138)			(138)		3,346	3,346			
100197592	CHICAGO	IL		02/26/2025		1,539		(329)			(329)		1,211	1,211			
100157252	RIVERTON	UT		02/20/2025		1,099		(114)			(114)		985	985			
100188699	EAST STROUDSBURG	PA		01/09/2025		954		(47)			(47)		907	907			
100203413	PROSPER	TX		03/27/2025		11,311		(362)			(362)		10,949	10,949			
100193334	KINGS BEACH	CA		02/10/2025		2,279		(46)			(46)		2,233	2,233			
100199347	FRONT ROYAL	VA		03/05/2025		1,281		(104)			(104)		1,177	1,177			
100190038	FOLSOM	CA		01/21/2025		1,780		(139)			(139)		1,641	1,641			
100188346	HEMPSTEAD	TX		01/08/2025		2,434		(59)			(59)		2,375	2,375			
100198263	RANDOLPH	NJ		02/28/2025		1,410		35			35		1,445	1,445			
100202440	PLAYA DEL REY	CA		03/20/2025		755		(90)			(90)		665	665			
100203260	PACIFIC CITY	OR		03/27/2025		979		(128)			(128)		851	851			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157394	BROOKLYN	NY		02/20/2025		1,371		(115)			(115)		1,256	1,256			
100189754	TYBEE ISLAND	GA		01/21/2025		1,477		(60)			(60)		1,417	1,417			
100198381	CENTRAL FALLS	RI		02/28/2025		1,449		(33)			(33)		1,416	1,416			
100202917	SOUTH LAKE TAHOE	CA		03/24/2025		910		(120)			(120)		790	790			
100157129	HOUSTON	TX		02/20/2025		1,062		(54)			(54)		1,008	1,008			
100189409	KISSIMMEE	FL		01/14/2025		1,449		(170)			(170)		1,279	1,279			
100195365	WESLEY CHAPEL	FL		02/24/2025		1,287		(72)			(72)		1,215	1,215			
100198931	LINDENHURST	NY		03/03/2025		1,142		(94)			(94)		1,048	1,048			
100201418	READING	MA		03/12/2025		1,458		4			4		1,462	1,462			
100192976	NEW LISBON	WI		02/10/2025		1,430		(117)			(117)		1,313	1,313			
100190703	LOS ANGELES	CA		01/28/2025		1,351		(109)			(109)		1,242	1,242			
100193667	SOLON	OH		02/10/2025		1,190		(142)			(142)		1,047	1,047			
100191204	LOS ANGELES	CA		01/29/2025		1,097		(86)			(86)		1,010	1,010			
100177607	QUEEN CREEK	AZ		01/16/2025		1,422		(194)			(194)		1,228	1,228			
100188383	PLAIN CITY	OH		01/08/2025		1,890		(88)			(88)		1,802	1,802			
100193721	MCKINNEY	TX		02/10/2025		1,430		(98)			(98)		1,332	1,332			
100200522	CHICAGO	IL		03/11/2025		1,356		(130)			(130)		1,226	1,226			
100157412	LOS ANGELES	CA		02/20/2025		1,859		12			12		1,871	1,871			
100189047	LONG BEACH	CA		01/09/2025		1,307		(148)			(148)		1,158	1,158			
100189468	HOMESTEAD	FL		01/15/2025		939		(144)			(144)		795	795			
100193038	JASPER	TN		02/10/2025		1,288		(65)			(65)		1,223	1,223			
100195322	WEYMOUTH	MA		02/24/2025		1,660		(46)			(46)		1,614	1,614			
100189088	PALMYRA	VA		01/13/2025		3,051		(152)			(152)		2,899	2,899			
100157487	TACOMA	WA		02/20/2025		1,315		69			69		1,384	1,384			
100202887	NORTH MYRTLE BEACH	SC		03/24/2025		880		(129)			(129)		750	750			
100192755	OCEANSIDE	CA		02/10/2025		1,515		35			35		1,550	1,550			
100197611	LONG BRANCH	NJ		02/26/2025		153,492		(3,492)			(3,492)		150,000	150,000			
100201222	SCOTTSDALE	AZ		03/12/2025		825		(101)			(101)		724	724			
100194335	HILTON HEAD ISLAND	SC		02/14/2025		830		(81)			(81)		749	749			
100194359	NORTON	MA		02/14/2025		1,450		(169)			(169)		1,281	1,281			
100189275	FORT COLLINS	CO		01/13/2025		1,476		(71)			(71)		1,405	1,405			
100189733	NEW PT RICHEY	FL		01/21/2025		1,343		(88)			(88)		1,255	1,255			
100188342	FRISCO	TX		01/08/2025		1,422		(79)			(79)		1,343	1,343			
100188421	LAND O LAKES	FL		01/08/2025		1,277		(140)			(140)		1,137	1,137			
100202689	SUWANEE	GA		03/24/2025		965		(89)			(89)		876	876			
100190705	WASHINGTON	MO		01/28/2025		2,503		(103)			(103)		2,400	2,400			
100200657	SEASIDE	OR		03/11/2025		1,446		(77)			(77)		1,369	1,369			
100177637	GOODYEAR	AZ		01/16/2025		1,351		(187)			(187)		1,164	1,164			
100191678	LOS ANGELES	CA		02/20/2025		4,009		(221)			(221)		3,787	3,787			
100193030	HUDDLESTON	VA		02/10/2025		1,711		(88)			(88)		1,623	1,623			
100195358	PANAMA CITY BEACH	FL		02/24/2025		1,171		(123)			(123)		1,047	1,047			
100191147	YUCAIPA	CA		01/29/2025		1,404		127			127		1,531	1,531			
100191061	SAN FRANCISCO	CA		01/29/2025		6,341		(263)			(263)		6,078	6,078			
100191311	WOODHAVEN	NY		01/30/2025		1,355		(171)			(171)		1,184	1,184			
100193014	ARVADA	CO		02/10/2025		918		381			381		1,299	1,299			
100200365	BIG SKY	MT		03/10/2025		982		(75)			(75)		907	907			
100157184	ISLIP	NY		02/20/2025		1,292		(92)			(92)		1,200	1,200			
100191280	PHOENIXVILLE	PA		01/29/2025		3,627		(118)			(118)		3,509	3,509			
100177415	VALLEY HOME	CA		01/16/2025		816		(155)			(155)		660	660			
100190841	LYNNFIELD	MA		01/27/2025		1,451		(17)			(17)		1,434	1,434			
100194354	BANKS	OR		02/14/2025		1,008		(127)			(127)		881	881			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200612	GALVESTON	TX		03/11/2025		1,449		(44)			(44)		1,405	1,405			
100190236	MORRISTOWN	TN		01/21/2025		1,467		(56)			(56)		1,410	1,410			
100202677	MANDEVILLE	LA		03/24/2025		13,908		(395)			(395)		13,514	13,514			
100186027	SAN DIEGO	CA		01/31/2025		1,484		37			37		1,521	1,521			
100181496	TEMPE	AZ		01/09/2025		1,438		(62)			(62)		1,376	1,376			
100188996	CUTLER BAY	FL		01/09/2025		1,447		(93)			(93)		1,354	1,354			
100192670	DRAPER	UT		02/10/2025		1,643		(69)			(69)		1,574	1,574			
100195311	KAMAS	UT		02/24/2025		1,660		(97)			(97)		1,562	1,562			
100177128	NOVATO	CA		01/16/2025		1,420		(131)			(131)		1,288	1,288			
100204129	CALABASAS	CA		03/28/2025		1,540		(40)			(40)		1,500	1,500			
100189336	ANAHEIM	CA		01/13/2025		155,923		(2,129)			(2,129)		153,794	153,794			
100202971	BELLAIRE	TX		03/24/2025		9,438		(336)			(336)		9,102	9,102			
100191266	UPTON	MA		01/29/2025		1,164		(57)			(57)		1,107	1,107			
100188398	MILLEDGEVILLE	GA		01/08/2025		1,410		(78)			(78)		1,332	1,332			
100201001	DESTIN	FL		03/12/2025		5,061		(64)			(64)		4,997	4,997			
100192754	MANTECA	CA		02/10/2025		1,448		(49)			(49)		1,399	1,399			
100189697	THORNTON	CO		02/20/2025		1,148		(115)			(115)		1,032	1,032			
100195534	PACIFIC BEACH	WA		03/27/2025		898		(121)			(121)		777	777			
100190853	RALEIGH	NC		01/27/2025		1,434		(54)			(54)		1,379	1,379			
100202742	LONG BEACH	CA		03/24/2025		945		(122)			(122)		822	822			
100189768	MANASSAS	VA		01/21/2025		2,447		(96)			(96)		2,351	2,351			
100194362	PASO ROBLES	CA		02/14/2025		984		(129)			(129)		854	854			
100189530	RANCHO CUCAMONGA	CA		01/15/2025		1,901		(114)			(114)		1,786	1,786			
100203461	BELLINGHAM	WA		03/27/2025		1,024		(92)			(92)		932	932			
100192536	HENDERSON	NV		02/10/2025		1,372		(97)			(97)		1,275	1,275			
100189337	HINGHAM	MA		01/13/2025		1,486		(80)			(80)		1,406	1,406			
100203931	CORAL SPRINGS	FL		03/28/2025		908		(111)			(111)		797	797			
100189478	YARDLEY	PA		01/15/2025		1,282		(53)			(53)		1,229	1,229			
100201708	NUTLEY	NJ		03/18/2025		990		(34)			(34)		956	956			
100188405	SURF CITY	NC		01/08/2025		1,334		(74)			(74)		1,260	1,260			
100157084	CALDWELL	NJ		02/20/2025		1,307		(85)			(85)		1,223	1,223			
100188635	WESTFIELD	IN		02/10/2025		2,467		(83)			(83)		2,384	2,384			
100181385	LOUISVILLE	KY		01/09/2025		1,304		(134)			(134)		1,170	1,170			
100202504	SAN DIEGO	CA		03/21/2025		1,126		(120)			(120)		1,006	1,006			
100189483	BELLMORE	NY		01/15/2025		1,361		(117)			(117)		1,244	1,244			
100198983	ESCONDIDO	CA		02/28/2025		1,346		(120)			(120)		1,227	1,227			
100195315	PASO ROBLES	CA		02/24/2025		1,364		(52)			(52)		1,312	1,312			
100193567	SEASIDE	CA		02/10/2025		1,413		(11)			(11)		1,402	1,402			
100189431	STATEN ISLAND	NY		01/14/2025		1,352		(53)			(53)		1,300	1,300			
100202456	FORT MYERS	FL		03/20/2025		728		(98)			(98)		630	630			
100191605	WINDSOR	CO		01/31/2025		1,340		(101)			(101)		1,239	1,239			
100186170	ORANGE	CA		02/10/2025		1,384		(23)			(23)		1,361	1,361			
100201326	BONITA SPRINGS	FL		03/12/2025		909		(138)			(138)		772	772			
100201969	LEHI	UT		03/18/2025		1,383		(105)			(105)		1,277	1,277			
100202942	OCEAN VIEW	DE		03/24/2025		3,962		(148)			(148)		3,815	3,815			
100191805	CLIFTON	NJ		01/31/2025		1,147		18			18		1,164	1,164			
100189727	LOXAHATCHEE	FL		01/21/2025		3,099		(100)			(100)		2,999	2,999			
100189902	PLAIN CITY	OH		01/21/2025		1,804		(83)			(83)		1,721	1,721			
100177521	MIAMI BEACH	FL		01/16/2025		1,514		(79)			(79)		1,435	1,435			
100193389	FLY CREEK	NY		02/10/2025		1,259		(72)			(72)		1,187	1,187			
100201583	MIDLOTHIAN	VA		03/13/2025		2,969		(18)			(18)		2,951	2,951			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188685	WHITTIER	NC		01/09/2025		1,300		(77)			(77)		1,223	1,223			
100199319	LAGUNA NIGUEL	CA		03/05/2025		1,259		(118)			(118)		1,141	1,141			
100198231	SEATTLE	WA		02/28/2025		1,418		(39)			(39)		1,378	1,378			
100200336	ROANOKE RAPIDS	NC		03/10/2025		1,319		(118)			(118)		1,200	1,200			
100192352	COMPTON	CA		02/05/2025		1,036		(154)			(154)		882	882			
100192220	HILLSIDE	NJ		01/31/2025		1,452		(59)			(59)		1,393	1,393			
100201818	VANCOUVER	WA		03/18/2025		1,392		(109)			(109)		1,283	1,283			
100190209	COVINA	CA		01/21/2025		780		(104)			(104)		677	677			
100192681	SEASIDE	OR		02/10/2025		1,201		(157)			(157)		1,043	1,043			
100194215	MIAMI	FL		02/14/2025		927		(169)			(169)		757	757			
100188947	MURRAY	UT		01/09/2025		1,344		(21)			(21)		1,323	1,323			
100195668	FLORENCE	OR		02/24/2025		2,094		(39)			(39)		2,055	2,055			
100189126	MENIFEE	CA		01/13/2025		1,902		(38)			(38)		1,864	1,864			
100193397	SEASIDE HEIGHTS	NJ		02/10/2025		1,390		101			101		1,491	1,491			
100189883	ROME CITY	IN		01/21/2025		1,288		(109)			(109)		1,178	1,178			
100202740	NEW HOPE	PA		03/24/2025		1,357		(135)			(135)		1,222	1,222			
100157238	DRAPER	UT		02/20/2025		8,611		(289)			(289)		8,322	8,322			
100203126	MESA	AZ		03/27/2025		958		(162)			(162)		796	796			
100189867	MARRIOTTSVILLE	MD		01/21/2025		1,332		(133)			(133)		1,199	1,199			
100194487	ALISO VIEJO	CA		02/14/2025		990		(133)			(133)		857	857			
100203962	ST CHARLES	IL		03/28/2025		1,244		(146)			(146)		1,098	1,098			
100194013	ROWLETT	TX		02/11/2025		1,181		(67)			(67)		1,114	1,114			
100177475	JACKSON	NJ		01/16/2025		1,019		(83)			(83)		936	936			
100186912	NAPA	CA		01/07/2025		1,531		(78)			(78)		1,453	1,453			
100188915	ORLANDO	FL		01/09/2025		1,141		(39)			(39)		1,102	1,102			
100203925	LA JOLLA	CA		03/28/2025		888		(73)			(73)		815	815			
100194005	LOS ANGELES	CA		02/11/2025		834		(73)			(73)		761	761			
100203237	GLENDALE	AZ		03/27/2025		818		(84)			(84)		734	734			
100201992	MODESTO	CA		03/18/2025		1,158		(146)			(146)		1,012	1,012			
100201853	WRIGHTWOOD	CA		03/18/2025		1,411		(89)			(89)		1,322	1,322			
100194370	LATHROP	CA		02/14/2025		949		(129)			(129)		820	820			
100202929	JOSEPH	OR		03/24/2025		1,825		(122)			(122)		1,703	1,703			
100157176	CLEVELAND	TN		02/20/2025		1,471		5			5		1,476	1,476			
100194546	FORT LAUDERDALE	FL		02/14/2025		1,054		(73)			(73)		981	981			
100201754	MIAMI BEACH	FL		03/18/2025		1,394		(101)			(101)		1,293	1,293			
100177564	AUSTIN	TX		01/16/2025		1,408		(147)			(147)		1,261	1,261			
100201855	N CAPE MAY	NJ		03/18/2025		1,335		(40)			(40)		1,295	1,295			
100201459	LONG BEACH	CA		03/12/2025		959		(86)			(86)		873	873			
100201053	SEVIERVILLE	TN		03/12/2025		945		(65)			(65)		880	880			
100190654	VENICE	FL		01/28/2025		1,235		(75)			(75)		1,160	1,160			
100204092	HESPERIA	CA		03/28/2025		969		(128)			(128)		840	840			
100201026	NAPERVILLE	IL		03/12/2025		975		(70)			(70)		904	904			
100194492	LAKE WORTH BEACH	FL		02/14/2025		937		(151)			(151)		786	786			
100192603	SEATTLE	WA		02/10/2025		1,391		(8)			(8)		1,383	1,383			
100197640	LOS ANGELES	CA		02/26/2025		1,146		(145)			(145)		1,002	1,002			
100188467	MOUNTAIN HOUSE	CA		01/08/2025		1,215		(139)			(139)		1,075	1,075			
100192997	LAKE OZARK	MO		02/10/2025		1,154		(106)			(106)		1,047	1,047			
100157513	FORT LAUDERDALE	FL		02/20/2025		515		(15)			(15)		500	500			
100195309	RIVERSIDE	CA		02/24/2025		1,270		(113)			(113)		1,158	1,158			
100192927	SOUTH KINGSTOWN	RI		02/10/2025		1,388		(57)			(57)		1,331	1,331			
100157218	HOMESTEAD	FL		02/20/2025		1,148		(134)			(134)		1,015	1,015			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190460	SPRING	TX		01/24/2025		1,228		(136)			(136)		1,092	1,092			
100203899	BROOKFIELD	CT		03/28/2025		909		(108)			(108)		801	801			
100177111	MT ARLINGTON	NJ		01/16/2025		1,368		(106)			(106)		1,262	1,262			
100190758	PROSPER	TX		01/27/2025		1,188		(170)			(170)		1,018	1,018			
100192525	N MYRTLE BCH	SC		02/10/2025		1,301		(72)			(72)		1,229	1,229			
100195312	DEDHAM	MA		02/24/2025		1,386		(53)			(53)		1,334	1,334			
100203220	MIAMI	FL		03/27/2025		899		(114)			(114)		785	785			
100192507	MERIDIAN	ID		02/07/2025		936		(142)			(142)		794	794			
100189747	TULARE	CA		01/21/2025		1,161		(120)			(120)		1,041	1,041			
100188946	READING	MA		01/09/2025		1,124		(27)			(27)		1,096	1,096			
100203328	SEATTLE	WA		03/27/2025		926		(104)			(104)		822	822			
100193377	DEMAREST	NJ		02/10/2025		2,786		71			71		2,857	2,857			
100202638	LYNNWOOD	WA		03/24/2025		960		(57)			(57)		902	902			
100191736	CLIFTON	CO		02/20/2025		1,178		(158)			(158)		1,020	1,020			
100200363	NICHOLSON	GA		03/10/2025		771		(74)			(74)		698	698			
100200616	SUPERIOR	CO		03/11/2025		1,596		75			75		1,671	1,671			
100189962	GEORGETOWN	TX		01/21/2025		1,338		(120)			(120)		1,219	1,219			
100195378	BERLIN	MD		02/24/2025		2,029		(65)			(65)		1,964	1,964			
100190953	LEWES	DE		01/28/2025		1,325		(163)			(163)		1,162	1,162			
100200730	CHINO	CA		03/11/2025		1,416		(58)			(58)		1,358	1,358			
100200442	ONTARIO	CA		03/10/2025		1,050		(88)			(88)		961	961			
100190989	CAMPBELL	CA		01/28/2025		1,080		126			126		1,206	1,206			
100195533	APOPKA	FL		03/27/2025		850		(87)			(87)		762	762			
100191663	HOLLISTER	CA		01/31/2025		1,482		(74)			(74)		1,408	1,408			
100190825	MANTECA	CA		01/27/2025		1,391		(81)			(81)		1,310	1,310			
100201873	COCONUT CREEK	FL		03/18/2025		1,294		(133)			(133)		1,161	1,161			
100202519	BALDWIN	NY		03/21/2025		895		(89)			(89)		806	806			
100192723	JUPITER	FL		02/10/2025		1,316		(105)			(105)		1,212	1,212			
100157247	MIRAMAR	FL		02/20/2025		1,150		(146)			(146)		1,004	1,004			
100203477	MANTECA GREEN	CA		03/26/2025		1,865		2			2		1,867	1,867			
100195404	DALLAS	TX		02/24/2025		6,414		(105)			(105)		6,309	6,309			
100199332	ATHOL	ID		03/05/2025		5,008		(165)			(165)		4,844	4,844			
100188619	LANCASTER	CA		02/10/2025		1,095		(121)			(121)		974	974			
100189960	ELK HORN	KY		01/21/2025		1,331		(24)			(24)		1,308	1,308			
100192832	WILTON MANORS	FL		02/10/2025		1,309		(96)			(96)		1,213	1,213			
100201216	OAKLAND	CA		03/12/2025		848		(153)			(153)		695	695			
100193713	MCCALL	ID		02/10/2025		1,312		(101)			(101)		1,211	1,211			
100198514	BALTIMORE	MD		02/28/2025		1,333		(119)			(119)		1,214	1,214			
100201143	BROKEN BOW	OK		03/12/2025		917		(136)			(136)		782	782			
100201565	PEARLAND	TX		03/13/2025		862		(155)			(155)		707	707			
100192468	WANAQUE	NJ		02/07/2025		1,667		(137)			(137)		1,530	1,530			
100191369	MARGATE	FL		01/30/2025		1,130		(162)			(162)		968	968			
100192975	SEATTLE	WA		02/10/2025		1,378		(11)			(11)		1,367	1,367			
100192724	ENGLEWOOD	FL		02/10/2025		1,368		(42)			(42)		1,326	1,326			
100157032	HAYWARD	CA		02/20/2025		1,073		(80)			(80)		993	993			
100202681	BELLINGHAM	WA		03/24/2025		898		(40)			(40)		857	857			
100201251	MARION	MA		03/12/2025		832		35			35		866	866			
100193662	KISSIMMEE	FL		02/10/2025		1,350		(68)			(68)		1,282	1,282			
100190856	ORANGE BEACH	AL		01/27/2025		1,360		(154)			(154)		1,205	1,205			
100200997	YONKERS	NY		03/12/2025		932		(121)			(121)		811	811			
100192697	MINERAL	VA		02/10/2025		1,343		(92)			(92)		1,251	1,251			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188339	CHICAGO	IL		01/08/2025		1,375		(93)			(93)		1,282	1,282			
100192620	RICHARDSON	TX		02/10/2025		1,298		(85)			(85)		1,213	1,213			
100157277	NEW FRANKLIN	OH		02/20/2025		896		(26)			(26)		870	870			
100177037	EVERETT	WA		01/16/2025		1,115		(91)			(91)		1,024	1,024			
100190746	WHITTIER	CA		01/27/2025		3,272		(175)			(175)		3,098	3,098			
100194592	CLOVIS	CA		03/28/2025		1,961		(80)			(80)		1,881	1,881			
100189341	GROVER BEACH	CA		01/13/2025		1,407		(90)			(90)		1,316	1,316			
100194216	MIAMI	FL		02/14/2025		907		(165)			(165)		741	741			
100191254	LOS ANGELES	CA		01/29/2025		1,513		(80)			(80)		1,433	1,433			
100202658	LAKEWOOD	NJ		03/24/2025		2,018		(94)			(94)		1,925	1,925			
100157342	PLANT CITY	FL		02/20/2025		1,086		(133)			(133)		952	952			
100177611	PORT CHARLOTTE	FL		01/16/2025		1,070		(156)			(156)		913	913			
100188408	MESA	AZ		01/08/2025		1,320		(108)			(108)		1,212	1,212			
100202545	SUPPLY	NC		03/21/2025		896		(70)			(70)		827	827			
100194259	LAWRENCE	KS		02/14/2025		832		(106)			(106)		725	725			
100200528	SOMERVILLE	MA		03/11/2025		1,784		121			121		1,904	1,904			
100201978	PLAIN CITY	UT		03/18/2025		1,367		(87)			(87)		1,280	1,280			
100192962	HEBER CITY	UT		02/10/2025		1,462		120			120		1,582	1,582			
100189650	NORTH CHESTERFIELD	VA		01/17/2025		1,337		(105)			(105)		1,232	1,232			
100193993	INGLEWOOD	CA		02/11/2025		1,266		(133)			(133)		1,133	1,133			
100201376	NATIONAL CITY	CA		03/12/2025		381		(49)			(49)		332	332			
100191772	NEWARK	NJ		01/31/2025		1,200		(56)			(56)		1,144	1,144			
100201915	CLAYTON	NC		03/18/2025		1,294		(120)			(120)		1,174	1,174			
100202710	MANTECA	CA		03/24/2025		915		(105)			(105)		810	810			
100177209	EASTVALE	CA		01/16/2025		1,377		(147)			(147)		1,230	1,230			
100198295	EDGEWOOD	WA		02/28/2025		938		(63)			(63)		875	875			
100203513	CHERRY HILL	NJ		03/26/2025		1,376		(67)			(67)		1,309	1,309			
100194347	WOBURN	MA		02/14/2025		827		(92)			(92)		735	735			
100195310	POULSBO	WA		02/24/2025		1,868		(75)			(75)		1,793	1,793			
100177527	MONROE	NY		01/16/2025		1,421		(100)			(100)		1,321	1,321			
100188829	MONTCLAIR	CA		01/09/2025		943		(50)			(50)		893	893			
100202915	CLAYTON	GA		03/24/2025		2,984		21			21		3,005	3,005			
100195353	SOUTH LAKE TAHOE	CA		02/24/2025		1,622		(87)			(87)		1,535	1,535			
100189089	MESA	AZ		01/13/2025		2,424		(88)			(88)		2,336	2,336			
100194667	ANCHORAGE	AK		02/21/2025		1,443		4			4		1,446	1,446			
100194165	SOUTH MIAMI	FL		02/14/2025		1,331		(102)			(102)		1,229	1,229			
100157081	SADDLE BROOK	NJ		02/20/2025		1,104		(51)			(51)		1,053	1,053			
100201460	LOS ANGELES	CA		03/12/2025		485		(1)			(1)		484	484			
100191155	GONZALES	CA		01/29/2025		1,186		(115)			(115)		1,070	1,070			
100203954	ROSEVILLE	CA		03/28/2025		938		(81)			(81)		857	857			
100192342	WEST COVINA	CA		02/05/2025		423		1,639			1,639		2,062	2,062			
100200404	KINGS BEACH	CA		03/10/2025		1,045		4			4		1,049	1,049			
100198227	MIAMI	FL		02/28/2025		1,231		(139)			(139)		1,091	1,091			
100191787	VISTA	CA		01/31/2025		988		(91)			(91)		896	896			
100203215	AVON	CO		03/27/2025		902		(118)			(118)		784	784			
100199972	LA HABRA	CA		03/06/2025		538		(57)			(57)		481	481			
100194416	NORTH HOLLYWOOD	CA		02/14/2025		530,792		(23,425)			(23,425)		507,366	507,366			
100177065	FORT LAUDERDALE	FL		01/16/2025		105,193		(2,542)			(2,542)		102,651	102,651			
100199610	KENTFIELD	CA		03/05/2025		1,074		(197)			(197)		877	877			
100191690	PITTSBURG	CA		02/20/2025		924		(127)			(127)		797	797			
100177028	BETHANY BEACH	DE		01/16/2025		1,349		(75)			(75)		1,274	1,274			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192722	MANTECA	CA		02/10/2025		1,836		(106)			(106)		1,730	1,730			
100188460	NAGS HEAD	NC		01/08/2025		1,249		(106)			(106)		1,143	1,143			
100195307	SNEADS FERRY	NC		02/24/2025		1,377		(83)			(83)		1,294	1,294			
100192396	WOODBURN	OR		02/07/2025		612		(198)			(198)		414	414			
100193663	SAINT PETERSBURG	FL		02/10/2025		1,267		(157)			(157)		1,110	1,110			
100188710	PIGEON FORGE	TN		01/09/2025		1,269		(63)			(63)		1,206	1,206			
100189732	FRESNO	CA		01/21/2025		1,023		(54)			(54)		969	969			
100201055	EVERETT	WA		03/12/2025		932		(37)			(37)		895	895			
100204056	SOUTH EL MONTE	CA		03/28/2025		999		(108)			(108)		891	891			
100194101	BRENTWOOD	TN		02/14/2025		1,120		(68)			(68)		1,053	1,053			
100195313	PORT TOWNSEND	WA		02/24/2025		1,367		(37)			(37)		1,331	1,331			
100192841	MIAMI	FL		02/10/2025		1,378		(40)			(40)		1,338	1,338			
100189074	MARGATE CITY	NJ		01/13/2025		2,464		(88)			(88)		2,377	2,377			
100201553	HAYES	VA		03/13/2025		879		(31)			(31)		847	847			
100191257	BEAUMONT	CA		01/29/2025		3,930		(288)			(288)		3,642	3,642			
100189123	MOUNTAIN HOUSE	CA		01/13/2025		1,593		433			433		2,026	2,026			
100203404	CINCINNATI	OH		03/27/2025		868		(130)			(130)		738	738			
100193050	PITTSBURGH	PA		02/10/2025		1,215		(75)			(75)		1,140	1,140			
100199981	VAIL	CO		03/06/2025		483		(51)			(51)		432	432			
100189405	RIVERSIDE	CA		01/14/2025		220		954			954		1,174	1,174			
100203429	NIPOMO	CA		03/27/2025		1,400		(139)			(139)		1,261	1,261			
100186965	WILMINGTON	DE		01/07/2025		1,375		(234)			(234)		1,141	1,141			
100194756	CLEARWATER BEACH	FL		02/21/2025		1,377		(30)			(30)		1,346	1,346			
100202679	NASHVILLE	TN		03/24/2025		861		(19)			(19)		842	842			
100190074	SPOKANE VALLEY	WA		01/21/2025		1,200		(57)			(57)		1,143	1,143			
3500117582	BISCAYNE PARK	FL		03/21/2025		130,896							130,896	130,896			
100201181	KODAK	TN		03/12/2025		868		(126)			(126)		742	742			
100195465	MOUNTAIN HOUSE	CA		02/24/2025		1,574		422			422		1,996	1,996			
100190675	DANIA BEACH	FL		01/28/2025		3,496		27			27		3,523	3,523			
100194429	SAINT LOUIS	MO		02/14/2025		798		(91)			(91)		707	707			
100193516	NEW ROCHELLE	NY		02/10/2025		1,202		(60)			(60)		1,142	1,142			
100200731	MARYSVILLE	WA		03/11/2025		4,911		(144)			(144)		4,767	4,767			
100189647	OXNARD	CA		01/17/2025		1,114		(56)			(56)		1,058	1,058			
100202586	LITTLETON	CO		03/21/2025		825		(149)			(149)		675	675			
100199020	SONOMA	CA		02/28/2025		1,501		66			66		1,566	1,566			
100177449	MIAMI	FL		01/16/2025		1,418		(94)			(94)		1,324	1,324			
100189673	SIMI VALLEY	CA		01/17/2025		1,164		(129)			(129)		1,035	1,035			
100201707	JAMESPORT	NY		03/18/2025		936		(132)			(132)		804	804			
100186154	TEMPE	AZ		02/10/2025		1,259		(105)			(105)		1,154	1,154			
100193029	TWIN FALLS	ID		02/10/2025		1,235		(45)			(45)		1,189	1,189			
100191634	S LAKE TAHOE	CA		01/31/2025		3,814		(240)			(240)		3,574	3,574			
100192971	COVINGTON	WA		02/10/2025		1,923		74			74		1,997	1,997			
100189706	WESLEY CHAPEL	FL		02/20/2025		1,113		(107)			(107)		1,007	1,007			
100191141	SOUTH PORTLAND	ME		01/29/2025		839		(40)			(40)		799	799			
100201107	SAN DIEGO	CA		03/12/2025		1,931		(156)			(156)		1,775	1,775			
100202630	THONOTOSASSA	FL		03/24/2025		1,397		(33)			(33)		1,364	1,364			
100190146	EAGLE	ID		01/21/2025		1,570		53			53		1,622	1,622			
100194301	YUCAIPA	CA		02/14/2025		854		(134)			(134)		720	720			
100200402	DAVIDSON	NC		03/10/2025		906		(74)			(74)		831	831			
100188379	LUCK	WI		01/08/2025		1,382		(96)			(96)		1,286	1,286			
100177366	WORCESTER	MA		01/16/2025		1,278		(140)			(140)		1,139	1,139			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203144	PROVIDENCE	RI		03/27/2025		1,342		(136)			(136)		1,206	1,206			
100194265	KEIZER	OR		02/14/2025		1,201		(146)			(146)		1,055	1,055			
100200713	ATLANTIC BEACH	NC		03/11/2025		1,412		(59)			(59)		1,353	1,353			
100188414	MOUNT PLEASANT	UT		01/08/2025		1,261		(99)			(99)		1,161	1,161			
100186969	CHULA VISTA	CA		01/07/2025		1,360		(63)			(63)		1,298	1,298			
100189475	STATEN ISLAND	NY		01/15/2025		1,326		(75)			(75)		1,250	1,250			
100198294	BLOOMFIELD	NJ		02/28/2025		1,325		(23)			(23)		1,301	1,301			
100189812	BIG BEAR LAKE	CA		01/21/2025		1,254		(63)			(63)		1,191	1,191			
100192238	CHICAGO	IL		01/31/2025		1,271		(114)			(114)		1,157	1,157			
100190724	BURBANK	CA		01/27/2025		1,215		(170)			(170)		1,046	1,046			
100201468	LITTLEROCK	CA		03/12/2025		673		(66)			(66)		607	607			
100203335	SEMINOLE	FL		03/27/2025		5,080		(266)			(266)		4,814	4,814			
100157012	CAPE MAY	NJ		02/20/2025		1,087		(26)			(26)		1,061	1,061			
100191588	MANTECA	CA		01/31/2025		1,231		(112)			(112)		1,118	1,118			
100202381	YUCAIPA	CA		03/19/2025		3,555		(279)			(279)		3,276	3,276			
100202910	APPLING	GA		03/24/2025		1,463		(139)			(139)		1,324	1,324			
100189562	MANTECA	CA		01/16/2025		1,229		(111)			(111)		1,118	1,118			
100186073	HUTTO	TX		01/31/2025		3,891		(245)			(245)		3,647	3,647			
403023062	NEW HAVEN	CT		03/06/2025		4,404		(696)			(696)		3,709	3,709			
100188870	HAYWARD	CA		01/09/2025		1,325		(31)			(31)		1,294	1,294			
100203942	PONDERAY	ID		03/28/2025		916		(128)			(128)		789	789			
100177143	SWARTZ CREEK	MI		01/16/2025		1,419		(205)			(205)		1,214	1,214			
100202944	MONETA	VA		03/24/2025		1,452		(86)			(86)		1,366	1,366			
100188862	HIGHLAND	CA		01/09/2025		889		(129)			(129)		760	760			
100192894	WILMINGTON	NC		02/10/2025		1,278		(99)			(99)		1,179	1,179			
100200462	SYLMAR	CA		03/10/2025		884		(24)			(24)		860	860			
100203555	MONROE	WA		03/26/2025		1,362		(64)			(64)		1,299	1,299			
100201165	MCCALL	ID		03/12/2025		831		(80)			(80)		752	752			
100202812	WARREN	NJ		03/24/2025		866		(132)			(132)		734	734			
100201854	LAS VEGAS	NV		03/18/2025		2,924		(139)			(139)		2,785	2,785			
100189772	GALVESTON	TX		01/21/2025		1,222		(62)			(62)		1,159	1,159			
100195301	FORT MILL	SC		02/24/2025		1,293		(113)			(113)		1,181	1,181			
100191775	MIAMI	FL		01/31/2025		984		(118)			(118)		866	866			
100195308	FLAGSTAFF	AZ		02/24/2025		1,361		(41)			(41)		1,319	1,319			
100198301	FOUNTAIN HILLS	AZ		02/28/2025		1,315		(68)			(68)		1,247	1,247			
100202966	SCITUATE	MA		03/24/2025		796		(90)			(90)		706	706			
100190920	NATIONAL CITY	CA		01/28/2025		1,987		426			426		2,413	2,413			
100177414	FAYETTEVILLE	GA		01/16/2025		1,106		(159)			(159)		947	947			
100191360	LOS ANGELES	CA		01/30/2025		1,346		(159)			(159)		1,187	1,187			
100200583	SPOKANE VALLEY	WA		03/11/2025		5,639		32			32		5,671	5,671			
100200576	SPOKANE VALLEY	WA		03/11/2025		1,571		17			17		1,588	1,588			
100202496	QUEEN CREEK	AZ		03/21/2025		880		384			384		1,264	1,264			
100188479	BEAR CREEK	NC		01/08/2025		1,227		(102)			(102)		1,124	1,124			
100188606	QUEEN CREEK	AZ		02/10/2025		924		(139)			(139)		785	785			
100188471	NASHVILLE	TN		01/08/2025		1,296		(119)			(119)		1,177	1,177			
100188886	SAN DIEGO	CA		01/09/2025		1,645		(193)			(193)		1,452	1,452			
100190757	WESTWORTH VILLAGE	TX		01/27/2025		1,285		(162)			(162)		1,123	1,123			
100189480	MIAMI	FL		01/15/2025		859		100			100		960	960			
100201178	GLENDALE	AZ		03/12/2025		857		(124)			(124)		732	732			
100177528	KEY LARGO	FL		01/16/2025		1,416		(48)			(48)		1,369	1,369			
100201714	HURRICANE	UT		03/18/2025		1,296		(119)			(119)		1,177	1,177			

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100191358	STUART	FL		01/30/2025		1,368		(109)			(109)		1,259	1,259			
100177354	BEAUMONT	CA		01/16/2025		1,140		(149)			(149)		991	991			
100177394	WALLINGFORD	CT		01/16/2025		862		(150)			(150)		712	712			
100189984	BEAUFORT	NC		01/21/2025		1,389		31			31		1,420	1,420			
100202666	MARLTON	NJ		03/24/2025		1,914		(74)			(74)		1,840	1,840			
100202724	AVALON	NJ		03/24/2025		879		(87)			(87)		792	792			
100192805	MANTECA	CA		02/10/2025		1,493		16			16		1,509	1,509			
100189318	LA JOLLA	CA		01/13/2025		1,418		(41)			(41)		1,377	1,377			
100201732	PHOENIX	AZ		03/18/2025		1,244		(21)			(21)		1,224	1,224			
100190195	MAPLE VALLEY	WA		01/21/2025		998		(147)			(147)		851	851			
100191239	WINCHESTER	CA		01/29/2025		2,865		(164)			(164)		2,701	2,701			
100194616	DALLAS	TX		02/21/2025		1,526		166			166		1,692	1,692			
100194147	MURRIETA	CA		02/14/2025		1,277		(90)			(90)		1,187	1,187			
100201113	LOS ANGELES	CA		03/12/2025		850		(78)			(78)		773	773			
100177437	NORTH PALM BEACH	FL		01/16/2025		1,878		(215)			(215)		1,663	1,663			
100194740	SUNRIVER	OR		02/21/2025		1,296		7			7		1,304	1,304			
100200220	CHICAGO	IL		03/07/2025		1,329		(116)			(116)		1,213	1,213			
100198311	HOUSTON	TX		02/28/2025		1,242		(108)			(108)		1,134	1,134			
100195298	MILLCREEK	UT		02/24/2025		1,253		(124)			(124)		1,129	1,129			
100188989	GALVESTON	TX		01/09/2025		1,345		(86)			(86)		1,260	1,260			
100177307	FLAGSTAFF	AZ		01/16/2025		1,304		(87)			(87)		1,217	1,217			
100202906	CHESTER	MD		03/24/2025		1,225		(127)			(127)		1,099	1,099			
100201547	INGLEWOOD	CA		03/13/2025		793		(102)			(102)		690	690			
100157128	BLAINE	TN		02/20/2025		903		(53)			(53)		850	850			
100200348	SURF CITY	NC		03/10/2025		934		18			18		951	951			
100192756	MOUNTAIN GREEN	UT		02/10/2025		1,306		(74)			(74)		1,232	1,232			
100201564	MANSFIELD	TX		03/13/2025		33,656		(1,287)			(1,287)		32,369	32,369			
100201676	SAINT PETERSBURG	FL		03/13/2025		846		(49)			(49)		797	797			
100198269	HOWELL	NJ		02/28/2025		1,282		(116)			(116)		1,167	1,167			
100189256	WESTERLY	RI		01/13/2025		1,864		(124)			(124)		1,740	1,740			
100177610	CHELSEA	AL		01/16/2025		835		(85)			(85)		750	750			
100193504	GIG HARBOR	WA		02/10/2025		1,210		(105)			(105)		1,105	1,105			
100200456	MIAMI	FL		03/10/2025		1,145		(193)			(193)		952	952			
100195595	ROSLINDALE	MA		02/24/2025		891		(128)			(128)		763	763			
100195306	OREM	UT		02/24/2025		1,280		(51)			(51)		1,229	1,229			
100200476	MONTGOMERY	TX		03/10/2025		796		(31)			(31)		766	766			
100192452	HOUSTON	TX		02/07/2025		1,111		(132)			(132)		979	979			
100188450	HEBER CITY	UT		01/08/2025		1,230		(74)			(74)		1,156	1,156			
100203316	DRAPER	UT		03/27/2025		904		(102)			(102)		802	802			
100203386	LEHI	UT		03/27/2025		920		(110)			(110)		810	810			
100192973	BELLINGHAM	WA		02/10/2025		1,236		(108)			(108)		1,128	1,128			
100203152	JUPITER	FL		03/27/2025		904		(154)			(154)		750	750			
100194469	FRESNO	CA		02/14/2025		1,244		(73)			(73)		1,170	1,170			
100201947	HUNT VALLEY	MD		03/18/2025		1,225		(111)			(111)		1,114	1,114			
100188631	WINCHESTER	VA		02/10/2025		1,175		(73)			(73)		1,101	1,101			
100193035	NEW PORT RICHEY	FL		02/10/2025		44,682		(1,388)			(1,388)		43,294	43,294			
100203950	ASHEVILLE	NC		03/28/2025		886		3			3		889	889			
100201573	FOUNTAIN VALLEY	CA		03/13/2025		1,314		(107)			(107)		1,207	1,207			
100201833	AGOURA HILLS	CA		03/18/2025		502,600		(11,971)			(11,971)		490,628	490,628			
100188280	ATLANTA	GA		01/08/2025		1,454		141			141		1,594	1,594			
100195532	CARSON CITY	NV		03/27/2025		895		(93)			(93)		802	802			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194508	EVERETT	WA		02/14/2025		814		(118)			(118)		696	696			
100195398	CHARLESTON	SC		02/24/2025		1,237		(40)			(40)		1,197	1,197			
100191223	LOS ANGELES	CA		01/29/2025		1,218		(97)			(97)		1,120	1,120			
100201493	MIAMI BEACH	FL		03/12/2025		893		(91)			(91)		802	802			
100189762	NEW BUFFALO	MI		01/21/2025		1,257		(58)			(58)		1,199	1,199			
100197529	GLOUCESTER	MA		02/26/2025		1,406		(222)			(222)		1,184	1,184			
100189293	DAVIS	CA		01/13/2025		1,273		(114)			(114)		1,160	1,160			
100195658	MARLBOROUGH	MA		02/24/2025		1,629		(74)			(74)		1,555	1,555			
100200333	LAKE ALMANOR	CA		03/10/2025		833		(107)			(107)		726	726			
100201260	LOS ANGELES	CA		03/12/2025		884		(92)			(92)		792	792			
100198924	GREENFIELD	CA		02/28/2025		848		(110)			(110)		738	738			
100204084	LA QUINTA	CA		03/28/2025		713		(134)			(134)		579	579			
100201146	TAUNTON	MA		03/12/2025		1,220		(102)			(102)		1,117	1,117			
100204279	FOUNTAIN VALLEY	CA		03/31/2025		1,835		(172)			(172)		1,663	1,663			
100193500	STANWOOD	WA		02/10/2025		1,246		14			14		1,260	1,260			
100203485	MANTECA	CA		03/26/2025		1,255		(113)			(113)		1,142	1,142			
100201532	JUPITER	FL		03/13/2025		1,037		(71)			(71)		966	966			
100177283	ORANGE BEACH	AL		01/16/2025		1,336		(122)			(122)		1,214	1,214			
100201465	OAK LAWN	IL		03/12/2025		769		(103)			(103)		667	667			
100188406	NASHVILLE	TN		01/08/2025		2,297		(116)			(116)		2,180	2,180			
100202637	WESTON	FL		03/24/2025		1,361		(46)			(46)		1,315	1,315			
100195302	HOWELL	NJ		02/24/2025		903		(92)			(92)		811	811			
100191371	MIRAMAR	FL		01/30/2025		1,131		(160)			(160)		971	971			
100190060	OCEAN CITY	MD		01/21/2025		1,712		(81)			(81)		1,631	1,631			
100202703	RIALTO	CA		03/24/2025		1,288		(110)			(110)		1,178	1,178			
100203501	ROSEVILLE	CA		03/26/2025		1,292		(72)			(72)		1,220	1,220			
100191809	NORTHVILLE	MI		01/31/2025		975		(142)			(142)		833	833			
100203195	MCKINNEY	TX		03/27/2025		1,264		(130)			(130)		1,133	1,133			
100181438	PACOIMA	CA		01/09/2025		1,376		(94)			(94)		1,282	1,282			
100189584	MIAMI	FL		01/17/2025		1,277		(5)			(5)		1,272	1,272			
100194295	MIAMI	FL		02/14/2025		746		(75)			(75)		671	671			
100198365	LYMAN	ME		02/28/2025		1,307		(85)			(85)		1,222	1,222			
100190164	WESTBURY	NY		01/21/2025		1,379		11			11		1,390	1,390			
100201217	NEWARK	NJ		03/12/2025		777		(101)			(101)		677	677			
100189218	MODESTO	CA		01/13/2025		1,238		(78)			(78)		1,160	1,160			
100201381	COLTON	CA		03/12/2025		863		(59)			(59)		804	804			
100189856	BRIDGTON	ME		01/21/2025		1,230		(116)			(116)		1,113	1,113			
100200684	SACRAMENTO	CA		03/11/2025		1,369		(3)			(3)		1,366	1,366			
100177460	BRONX	NY		01/16/2025		1,220		(170)			(170)		1,050	1,050			
100201211	MCCALL	ID		03/12/2025		1,156		(161)			(161)		995	995			
100190106	BRENTWOOD	CA		01/21/2025		1,314		(61)			(61)		1,253	1,253			
100200376	WARSAW	VA		03/10/2025		1,277		(99)			(99)		1,178	1,178			
100194522	MONROE	NY		02/14/2025		848		(148)			(148)		700	700			
100192999	INDIO	CA		02/10/2025		1,360		424			424		1,784	1,784			
100197538	JERSEY CITY	NJ		02/26/2025		1,853		(191)			(191)		1,662	1,662			
100194336	BROKEN BOW	OK		02/14/2025		860		(70)			(70)		790	790			
100189660	HOSCHTON	GA		01/17/2025		573		(78)			(78)		496	496			
100201545	LAKE WORTH	FL		03/13/2025		3,286		(71)			(71)		3,215	3,215			
100198284	CORAL SPRINGS	FL		02/28/2025		1,345		(34)			(34)		1,311	1,311			
100190677	ORANGE BEACH	AL		01/28/2025		1,379		(10)			(10)		1,369	1,369			
100181487	HINSDALE	IL		01/09/2025		1,949		(103)			(103)		1,846	1,846			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202678	FORT LAUDERDALE	FL		03/24/2025		878		(66)			(66)		812	812			
100177145	RANDOLPH	NJ		01/16/2025		791		(75)			(75)		716	716			
100177083	SANTA ROSA VALLEY	CA		01/16/2025		1,686		(92)			(92)		1,593	1,593			
100203560	MORRISTOWN	NJ		03/26/2025		1,350		(73)			(73)		1,278	1,278			
100197587	ANAHEIM	CA		02/26/2025		1,231		(162)			(162)		1,069	1,069			
100198984	SAN DIEGO	CA		02/28/2025		883		(20)			(20)		863	863			
100194254	ACTON	ME		02/14/2025		921		(70)			(70)		851	851			
100201154	REDLANDS	CA		03/12/2025		845		(108)			(108)		737	737			
100177329	ZIONSVILLE	IN		01/16/2025		1,143		(168)			(168)		976	976			
100194573	OAKLAND	CA		03/28/2025		858		(29)			(29)		829	829			
100194734	RIVERBANK	CA		02/21/2025		1,258		27			27		1,285	1,285			
100190140	PALMETTO	FL		01/21/2025		1,336		38			38		1,374	1,374			
100193233	SOUTH SAN FRANCISCO	CA		02/10/2025		1,506		9			9		1,515	1,515			
100188646	ESCONDIDO	CA		02/10/2025		1,254		(86)			(86)		1,168	1,168			
100192947	PLANO	TX		02/10/2025		1,379		75			75		1,453	1,453			
100202969	WESTERLY	RI		03/24/2025		1,273		(59)			(59)		1,214	1,214			
100191604	PHOENIX	AZ		01/31/2025		1,302		(58)			(58)		1,244	1,244			
100194747	SEVERNA PARK	MD		02/21/2025		1,169		(65)			(65)		1,104	1,104			
100195361	MARANA	AZ		02/24/2025		1,491		668			668		2,159	2,159			
100192921	CORVALLIS	OR		02/10/2025		1,191		(109)			(109)		1,082	1,082			
100193531	JAMESTOWN	NY		02/10/2025		1,153		(93)			(93)		1,060	1,060			
100189242	FALLBROOK	CA		01/13/2025		1,320		(69)			(69)		1,251	1,251			
100201138	NASHVILLE	TN		03/12/2025		1,243		(142)			(142)		1,101	1,101			
100194110	DAYTONA BEACH SHORES	FL		02/14/2025		1,372		(154)			(154)		1,217	1,217			
100201265	LOS ANGELES	CA		03/12/2025		377		(74)			(74)		303	303			
100190061	RICHMOND	VA		01/21/2025		1,204		(159)			(159)		1,045	1,045			
100157182	SARASOTA	FL		02/20/2025		1,067		(82)			(82)		985	985			
100188361	ONTARIO	CA		01/08/2025		1,351		(77)			(77)		1,274	1,274			
100204069	DORAL	FL		03/28/2025		455		16			16		471	471			
100200283	QUINCY	MA		03/07/2025		1,376		(45)			(45)		1,331	1,331			
100194423	AURORA	CO		02/14/2025		19,482		(814)			(814)		18,668	18,668			
100189067	SEASIDE PARK	NJ		01/13/2025		1,659		(45)			(45)		1,614	1,614			
100194397	ELLIJAY	GA		02/14/2025		1,911		(167)			(167)		1,744	1,744			
100177237	CHARLESTON	SC		01/16/2025		1,200		(104)			(104)		1,096	1,096			
100177453	HELOTES	TX		01/16/2025		2,816		(244)			(244)		2,572	2,572			
100157347	MARGATE	FL		02/20/2025		1,005		(47)			(47)		959	959			
100201221	GARDENDALE	TX		03/12/2025		746		(79)			(79)		667	667			
100193439	HOMEWOOD	CA		02/10/2025		1,272		(65)			(65)		1,207	1,207			
100190802	PALM DESERT	CA		01/27/2025		1,346		(50)			(50)		1,297	1,297			
100192902	DURHAM	NC		02/10/2025		1,329		35			35		1,364	1,364			
100201324	PHILO	CA		03/12/2025		741		(137)			(137)		604	604			
100195407	LILLIAN	AL		02/24/2025		1,252		(38)			(38)		1,214	1,214			
100200577	LINCOLN	NH		03/11/2025		1,318		(88)			(88)		1,230	1,230			
100201694	OSTERVILLE	MA		03/18/2025		1,227		(130)			(130)		1,097	1,097			
100188726	HOLLYWOOD	FL		01/09/2025		1,110		(79)			(79)		1,031	1,031			
100177260	LAS VEGAS	NV		01/16/2025		1,107		(158)			(158)		949	949			
100202134	SAN BERNARDINO	CA		03/18/2025		1,212		(68)			(68)		1,144	1,144			
100177067	ANDOVER	MA		01/16/2025		1,364		(52)			(52)		1,312	1,312			
100177644	HOMESTEAD	FL		01/16/2025		1,299		(137)			(137)		1,163	1,163			
100200195	MYSTIC	CT		03/07/2025		1,197		(88)			(88)		1,109	1,109			
100201042	UNION CITY	NJ		03/12/2025		879		(55)			(55)		825	825			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190658	SARASOTA	FL		01/28/2025		1,145		(70)			(70)		1,075	1,075			
100189510	ELK GROVE	CA		01/15/2025		1,848		(15)			(15)		1,833	1,833			
100189130	RENO	NV		01/13/2025		1,131		(105)			(105)		1,026	1,026			
100195300	ENGLEWOOD	CO		02/24/2025		1,261		(68)			(68)		1,193	1,193			
100189402	MIDLAND	TX		01/14/2025		1,034		(149)			(149)		885	885			
100191811	SANTA ANA	CA		01/31/2025		1,305		(30)			(30)		1,275	1,275			
100194129	HERRIMAN	UT		02/14/2025		1,261		(47)			(47)		1,215	1,215			
100191095	WACO	TX		01/29/2025		1,238		(150)			(150)		1,089	1,089			
100201099	MURRIETA	CA		03/12/2025		865		(102)			(102)		763	763			
100189159	NOKOMIS	FL		01/13/2025		1,540		188			188		1,728	1,728			
100192195	TUCSON	AZ		01/31/2025		1,661		(136)			(136)		1,525	1,525			
100186104	FULLERTON	CA		01/31/2025		1,289		(21)			(21)		1,267	1,267			
100194115	JURUPA VALLEY	CA		02/14/2025		1,173		(57)			(57)		1,116	1,116			
100186059	GRAYSON	GA		01/31/2025		1,623		(129)			(129)		1,494	1,494			
100202481	SUNSET BEACH	NC		03/21/2025		795		(78)			(78)		717	717			
100202980	CAPE CORAL	FL		03/24/2025		1,234		(76)			(76)		1,158	1,158			
100190742	WEST COVINA	CA		01/27/2025		1,008		(146)			(146)		863	863			
100194452	LOS ANGELES	CA		02/14/2025		915		(115)			(115)		801	801			
100197617	LOS ANGELES	CA		02/26/2025		1,196		(103)			(103)		1,092	1,092			
100186147	STOCKTON	CA		02/10/2025		1,093		(99)			(99)		994	994			
100200355	CHAMPIONS GATE	FL		03/10/2025		6,803		(237)			(237)		6,566	6,566			
100189071	VENTNOR CITY	NJ		01/13/2025		1,713		(136)			(136)		1,578	1,578			
100193023	GRAVOIS MILLS	MO		02/10/2025		1,114		(92)			(92)		1,022	1,022			
100192763	HEBER CITY	UT		02/10/2025		1,469		7			7		1,476	1,476			
100200564	OREM	UT		03/11/2025		1,173		(101)			(101)		1,072	1,072			
100189230	SEATTLE	WA		01/13/2025		1,252		(82)			(82)		1,170	1,170			
100188381	SEVIERVILLE	TN		01/08/2025		1,317		(91)			(91)		1,226	1,226			
100203920	ORLANDO	FL		03/28/2025		1,085		(45)			(45)		1,040	1,040			
100190838	RIVER RIDGE	LA		01/27/2025		1,284		(18)			(18)		1,266	1,266			
100191250	FRESNO	CA		01/29/2025		1,205		(161)			(161)		1,044	1,044			
100195372	BLUE RIDGE	GA		02/24/2025		798		(79)			(79)		719	719			
100200319	PAYSON	AZ		03/10/2025		1,261		(54)			(54)		1,207	1,207			
100188278	NAPLES	FL		01/08/2025		2,118		78			78		2,196	2,196			
100190139	LOWELL	MA		01/21/2025		1,226		(100)			(100)		1,125	1,125			
100195296	SILVER SPRING	MD		02/24/2025		1,239		(109)			(109)		1,130	1,130			
100192530	AUSTIN	TX		02/10/2025		1,105		(84)			(84)		1,021	1,021			
100177050	BETHANY BEACH	DE		01/16/2025		1,906		(86)			(86)		1,820	1,820			
100193621	SAN BERNARDINO	CA		02/10/2025		1,182		(120)			(120)		1,062	1,062			
100194061	SACRAMENTO	CA		03/20/2025		825		(81)			(81)		743	743			
100177487	BRONX	NY		01/16/2025		1,280		(175)			(175)		1,105	1,105			
100192520	SOUTH JORDAN	UT		02/10/2025		2,066		(49)			(49)		2,017	2,017			
100190749	LAS VEGAS	NV		01/27/2025		1,834		(167)			(167)		1,667	1,667			
100188434	MANTECA	CA		01/08/2025		1,238		(110)			(110)		1,128	1,128			
100188374	MANTECA	CA		01/08/2025		1,312		(86)			(86)		1,226	1,226			
100197619	NORWALK	CA		02/26/2025		1,070		(145)			(145)		925	925			
100193380	JERSEY CITY	NJ		02/10/2025		1,200		(66)			(66)		1,134	1,134			
100189170	MINERAL BLUFF	GA		01/13/2025		1,182		(111)			(111)		1,071	1,071			
100157013	TAMPA	FL		02/20/2025		1,392		(21)			(21)		1,371	1,371			
100195293	VAN ALSTYNE	TX		02/24/2025		498,756		(18,539)			(18,539)		480,218	480,218			
100202752	CHICAGO	IL		03/24/2025		837		(92)			(92)		745	745			
100201632	VISALIA	CA		03/13/2025		842		(56)			(56)		786	786			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200499	MINNEOLA	FL		03/11/2025		1,327		(69)			(69)		1,257	1,257			
100192328	LOS ANGELES	CA		02/05/2025		1,287		(66)			(66)		1,221	1,221			
100203180	RANCHO CORDOVA	CA		03/27/2025		1,909		(110)			(110)		1,799	1,799			
100200704	APPLE VALLEY	CA		03/11/2025		1,376		(1)			(1)		1,375	1,375			
100203494	HERCULES	CA		03/26/2025		1,148		(76)			(76)		1,072	1,072			
100190072	CONCORD	CA		01/21/2025		1,307		(54)			(54)		1,252	1,252			
100191060	ROCK HILL	SC		01/29/2025		913		(78)			(78)		836	836			
100191037	LUTZ	FL		01/29/2025		3,836		38			38		3,874	3,874			
100188990	RESEDA AREA LOS ANGELES	CA		01/09/2025		1,176		(158)			(158)		1,019	1,019			
100193238	BIG BEAR LAKE	CA		02/10/2025		795		12			12		807	807			
100201088	ADDISON	IL		03/12/2025		956		(94)			(94)		863	863			
100204086	SAN JACINTO	CA		03/28/2025		613		(86)			(86)		527	527			
100177508	BROOKHAVEN	GA		01/16/2025		1,451		55			55		1,506	1,506			
100189066	ANAHEIM	CA		01/13/2025		2,266		(68)			(68)		2,199	2,199			
100193005	SUCHES	GA		02/10/2025		1,226		(49)			(49)		1,177	1,177			
100194485	KENT	WA		02/14/2025		872		(136)			(136)		736	736			
100177661	TAMPA	FL		01/16/2025		1,276		(46)			(46)		1,230	1,230			
100191078	DAVIS	CA		01/29/2025		1,163		46			46		1,209	1,209			
100193326	CHICAGO	IL		02/10/2025		1,218		(19)			(19)		1,199	1,199			
100188473	FAIRVIEW	NJ		01/08/2025		4,893		(136)			(136)		4,757	4,757			
100194706	JOSHUA TREE	CA		02/21/2025		1,254		(50)			(50)		1,204	1,204			
100203312	LINCOLN	CA		03/27/2025		702		(88)			(88)		614	614			
100157250	BAKERSFIELD	CA		02/20/2025		1,050		(89)			(89)		961	961			
100157275	SAINT PETERSBURG	FL		02/20/2025		1,188		(22)			(22)		1,166	1,166			
100199297	SANDY	UT		03/05/2025		1,107		(103)			(103)		1,004	1,004			
100189217	OCEAN CITY	MD		01/13/2025		1,285		(62)			(62)		1,222	1,222			
100190086	KELLER	TX		01/21/2025		1,345		71			71		1,415	1,415			
100157362	PALM HARBOR	FL		02/20/2025		776		(62)			(62)		715	715			
100204090	FONTANA	CA		03/28/2025		758		(116)			(116)		642	642			
100177300	LAKE ARROWHEAD	CA		01/16/2025		1,237		74			74		1,312	1,312			
100192795	MANTECA	CA		02/10/2025		1,048		(56)			(56)		993	993			
100188632	RIVER FOREST	IL		02/10/2025		924		(82)			(82)		842	842			
100157392	CARDIFF BY THE SEA	CA		02/20/2025		1,107		18			18		1,125	1,125			
100195291	NORTH MIAMI BEACH	FL		02/24/2025		1,170		(130)			(130)		1,040	1,040			
100190689	PINEHURST	NC		01/28/2025		1,104		(23)			(23)		1,081	1,081			
100198420	FRANKLIN	TN		02/28/2025		1,478		(109)			(109)		1,368	1,368			
100189656	OKLAHOMA CITY	OK		01/17/2025		1,101		(133)			(133)		969	969			
100193710	NORFOLK	VA		02/10/2025		986		(137)			(137)		848	848			
100177601	COMMERCE CITY	CO		01/16/2025		1,258		(125)			(125)		1,133	1,133			
100181421	MIAMI	FL		01/09/2025		1,047		(150)			(150)		897	897			
100195297	FUQUAY-VARINA	NC		02/24/2025		1,235		(64)			(64)		1,171	1,171			
100203487	PHOENIX	AZ		03/26/2025		1,196		(105)			(105)		1,091	1,091			
100188412	NASHVILLE	TN		01/08/2025		1,584		(118)			(118)		1,465	1,465			
100198387	SELBYVILLE	DE		02/28/2025		1,283		(47)			(47)		1,236	1,236			
100194673	DUDLEY	MA		02/21/2025		1,060		(62)			(62)		998	998			
100195616	LOS ANGELES	CA		02/24/2025		1,249		(170)			(170)		1,080	1,080			
100189718	SMYRNA	GA		01/21/2025		1,068		(89)			(89)		979	979			
100201526	FLOWERY BRANCH	GA		03/13/2025		777		(140)			(140)		637	637			
100202982	SIGNAL MOUNTAIN	TN		03/24/2025		797		(99)			(99)		698	698			
100188409	INDIO	CA		01/08/2025		1,216		(100)			(100)		1,116	1,116			
100195303	PORT ST JOE	FL		02/24/2025		1,284		(28)			(28)		1,256	1,256			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202795	PORTLAND	ME		03/24/2025		1,238		(149)			(149)		1,089	1,089			
100201700	LEONIA	NJ		03/18/2025		1,243		(99)			(99)		1,144	1,144			
100195433	MORGANTON	GA		02/24/2025		1,336		60			60		1,397	1,397			
100204009	SEATTLE	WA		03/28/2025		831		(104)			(104)		727	727			
100189091	LAKE ARROWHEAD	CA		01/13/2025		2,250		(75)			(75)		2,175	2,175			
100204278	SCOTTSDALE	AZ		03/31/2025		1,633		(260)			(260)		1,373	1,373			
100190688	TRACY	CA		01/28/2025		6,412		(388)			(388)		6,025	6,025			
100188912	MENIFEE	CA		01/09/2025		1,233		(55)			(55)		1,177	1,177			
100195423	SARASOTA	FL		02/24/2025		1,377		114			114		1,491	1,491			
100201517	BALDWIN PARK	CA		03/13/2025		1,209		(156)			(156)		1,053	1,053			
100194824	JACKSON	NJ		02/21/2025		1,316		14			14		1,330	1,330			
100203559	SAN MARCOS	CA		03/26/2025		1,289		(65)			(65)		1,224	1,224			
100193258	GRANDVIEW HEIGHTS	OH		02/10/2025		1,215		(32)			(32)		1,183	1,183			
100201205	FRESNO	CA		03/12/2025		8,037		(406)			(406)		7,632	7,632			
100177513	BROOKLYN	NY		01/16/2025		1,275		(116)			(116)		1,159	1,159			
100188824	ROSEVILLE	CA		01/09/2025		1,465		156			156		1,621	1,621			
100198234	HOLLYWOOD	FL		02/28/2025		1,154		(78)			(78)		1,075	1,075			
100203538	ONTARIO	CA		03/26/2025		1,418		157			157		1,575	1,575			
100195409	LURAY	VA		02/24/2025		1,125		(66)			(66)		1,059	1,059			
100188458	BOERNE	TX		01/08/2025		1,150		(92)			(92)		1,058	1,058			
100193547	APTOS	CA		02/10/2025		1,290		(10)			(10)		1,280	1,280			
100203480	PASO ROBLES	CA		03/26/2025		1,241		(116)			(116)		1,125	1,125			
100200518	MIAMI	FL		03/11/2025		1,197		(122)			(122)		1,075	1,075			
100201777	WEST PALM BEACH	FL		03/18/2025		1,243		(86)			(86)		1,158	1,158			
100203300	MENIFEE	CA		03/27/2025		966		(89)			(89)		877	877			
100189546	CARTERSVILLE	GA		01/16/2025		1,099		(70)			(70)		1,030	1,030			
100191370	PARK CITY	UT		01/30/2025		1,103		(36)			(36)		1,067	1,067			
100157203	TAMARAC	FL		02/20/2025		1,173		(47)			(47)		1,125	1,125			
100193433	RIVERSIDE	CA		02/10/2025		1,605		(113)			(113)		1,492	1,492			
100189165	CROSSVILLE	TN		01/13/2025		1,180		(100)			(100)		1,080	1,080			
100198882	RICHARDSON	TX		02/28/2025		1,123		(144)			(144)		979	979			
100203607	LATHROP	CA		03/26/2025		1,333		(47)			(47)		1,285	1,285			
100201705	PFLUGERVILLE	TX		03/18/2025		879		(59)			(59)		820	820			
100192822	CASTLE PINES	CO		02/10/2025		436,807		769			769		437,577	437,577			
100198242	LIBERTY HILL	TX		02/28/2025		1,281		(17)			(17)		1,264	1,264			
100195408	CLAREMONT	CA		02/24/2025		1,958		(75)			(75)		1,883	1,883			
100201615	CUTLER BAY	FL		03/13/2025		770		(102)			(102)		668	668			
100192486	KISSIMMEE	FL		02/07/2025		1,572		(55)			(55)		1,518	1,518			
100202354	WELLINGTON	FL		03/19/2025		1,191		(102)			(102)		1,089	1,089			
100195650	RIVERSIDE	CA		02/24/2025		760		(83)			(83)		677	677			
100188394	LA VALLE	WI		01/08/2025		1,259		(96)			(96)		1,163	1,163			
100189203	CHEYENNE	WY		01/13/2025		1,228		(63)			(63)		1,165	1,165			
100200634	POST FALLS	ID		03/11/2025		1,242		(40)			(40)		1,202	1,202			
100190814	LAKE HAVASU CITY	AZ		01/27/2025		1,253		(77)			(77)		1,175	1,175			
100186967	ASHBURN	VA		01/07/2025		1,362		(38)			(38)		1,323	1,323			
100177267	ORANGE BEACH	AL		01/16/2025		1,128		(68)			(68)		1,060	1,060			
100202497	PULLMAN	WA		03/21/2025		812		(33)			(33)		779	779			
100193058	MONUMENT	CO		02/10/2025		1,579		(79)			(79)		1,501	1,501			
100200295	NEW CITY	NY		03/07/2025		1,233		(126)			(126)		1,107	1,107			
100193490	HIGHLANDS RANCH	CO		02/10/2025		1,225		(17)			(17)		1,208	1,208			
100189303	MANTECA	CA		01/13/2025		1,186		(117)			(117)		1,069	1,069			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190009	SCOTTSDALE	AZ		01/21/2025		1,191		(1)			(1)		1,191	1,191			
100193795	RIDGEWOOD	NY		02/10/2025		1,203		(85)			(85)		1,118	1,118			
100201685	COOPER CITY	FL		03/13/2025		1,103		(96)			(96)		1,007	1,007			
100177578	JUPITER	FL		01/16/2025		1,261		73			73		1,334	1,334			
100201662	EAST ORANGE	NJ		03/13/2025		799		91			91		890	890			
100188721	EATONTON	GA		01/09/2025		1,158		(58)			(58)		1,100	1,100			
100190210	LEWISVILLE	TX		01/21/2025		1,463		(125)			(125)		1,338	1,338			
100192633	CEDAR PARK	TX		02/10/2025		788		(71)			(71)		718	718			
100194042	JERSEY CITY	NJ		03/20/2025		779		(70)			(70)		709	709			
100188449	ARLINGTON	TX		01/08/2025		1,158		(78)			(78)		1,080	1,080			
100192612	NORWALK	CT		02/10/2025		1,185		(78)			(78)		1,107	1,107			
100194243	COLLIERVILLE	TN		02/14/2025		891		(54)			(54)		837	837			
100189633	JULIAN	CA		01/17/2025		1,180		(83)			(83)		1,098	1,098			
100177452	MIAMI	FL		01/16/2025		1,280		(128)			(128)		1,152	1,152			
100202653	WILDWOOD CREST	NJ		03/24/2025		1,253		(60)			(60)		1,193	1,193			
100177676	EMMETT	ID		01/16/2025		1,220		(65)			(65)		1,155	1,155			
100191599	MANTECA	CA		01/31/2025		1,141		(104)			(104)		1,036	1,036			
100193020	CRYSTAL BEACH	TX		02/10/2025		1,145		(33)			(33)		1,113	1,113			
100194645	FONTANA	CA		02/21/2025		1,210		(105)			(105)		1,105	1,105			
100203594	DUBLIN	OH		03/26/2025		5,333		(246)			(246)		5,087	5,087			
100177064	CONNOR TWP	ME		01/16/2025		1,145		(84)			(84)		1,061	1,061			
100188294	GEORGETOWN	SC		01/08/2025		1,354		(21)			(21)		1,333	1,333			
100191765	HOUSTON	TX		02/20/2025		1,196		(147)			(147)		1,049	1,049			
100157186	HARDEEVILLE	SC		02/20/2025		806		(20)			(20)		786	786			
100203467	OAK PARK	IL		03/26/2025		1,149		(118)			(118)		1,031	1,031			
100194705	TIGARD	OR		02/21/2025		1,307		14			14		1,321	1,321			
100189249	SALT LAKE CITY	UT		01/13/2025		1,204		(99)			(99)		1,105	1,105			
100201783	SAVANNAH	GA		03/18/2025		1,148		(97)			(97)		1,051	1,051			
100201997	APPLE VALLEY	CA		03/18/2025		1,176		(113)			(113)		1,063	1,063			
100189797	HARSHAW	WI		01/21/2025		1,514		123			123		1,638	1,638			
100188802	MENIFEE	CA		01/09/2025		954		187			187		1,141	1,141			
100202841	KENT	WA		03/24/2025		779		(98)			(98)		682	682			
100195286	ELLIJAY	GA		02/24/2025		1,173		(116)			(116)		1,057	1,057			
100191721	MORENO VALLEY	CA		02/20/2025		1,201		(90)			(90)		1,111	1,111			
100195295	INDIO	CA		02/24/2025		1,145		(48)			(48)		1,097	1,097			
100185283	GAINESVILLE	VA		01/24/2025		1,226		(114)			(114)		1,111	1,111			
100189114	MESA	AZ		01/13/2025		821		(37)			(37)		784	784			
100192581	PERRIS	CA		02/10/2025		1,232		(35)			(35)		1,197	1,197			
100189581	RIALTO	CA		01/17/2025		1,244		33			33		1,277	1,277			
100188549	AURORA	CO		01/09/2025		20,992		315			315		21,307	21,307			
100200387	BROKEN BOW	OK		03/10/2025		866		(5)			(5)		861	861			
100190961	FAIRFIELD	CA		01/28/2025		1,091		(150)			(150)		941	941			
100203228	WELLS	ME		03/27/2025		1,027		(80)			(80)		947	947			
100192471	AUBURN	WA		02/07/2025		1,142		(113)			(113)		1,029	1,029			
100194352	WORCESTER	MA		02/14/2025		813		(84)			(84)		730	730			
100201749	TRACY	CA		03/18/2025		5,336		(366)			(366)		4,970	4,970			
100190090	RANCHO CUCAMONGA	CA		01/21/2025		1,262		(43)			(43)		1,219	1,219			
100191693	CERRITOS	CA		02/20/2025		1,059		(105)			(105)		954	954			
100190153	ELK GROVE	CA		01/21/2025		1,138		(109)			(109)		1,029	1,029			
100188696	DIVIDE	CO		01/09/2025		1,088		(75)			(75)		1,013	1,013			
100193188	SEQUIM	WA		03/20/2025		639		(122)			(122)		518	518			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203929	NORTH RIDGEVILLE	OH		03/28/2025		2,819		(222)			(222)		2,597	2,597			
100190679	NEW SMYRNA BEACH	FL		01/28/2025		1,731		34			34		1,765	1,765			
100192595	TEMECULA	CA		02/10/2025		1,105		(100)			(100)		1,005	1,005			
100189241	SOUTH JORDAN	UT		01/13/2025		1,321		(29)			(29)		1,292	1,292			
100198919	SPOKANE	WA		02/28/2025		1,165		(159)			(159)		1,005	1,005			
100203211	OAKLAND	CA		03/27/2025		887		(71)			(71)		816	816			
100193182	MESA	AZ		03/20/2025		755		(115)			(115)		640	640			
100188792	MARYSVILLE	WA		01/09/2025		1,513		216			216		1,729	1,729			
100186919	MANTECA	CA		01/07/2025		1,235		(81)			(81)		1,154	1,154			
100193215	NEW ORLEANS	LA		02/10/2025		1,327		46			46		1,373	1,373			
100202435	MIAMI	FL		03/20/2025		376		(10)			(10)		366	366			
100191774	NORTH CHARLESTON	SC		01/31/2025		1,085		(103)			(103)		982	982			
100201651	WESLEY CHAPEL	FL		03/13/2025		1,167		(116)			(116)		1,051	1,051			
100200558	RICHMOND	VA		03/11/2025		1,296		5			5		1,302	1,302			
100200272	SOUTH YARMOUTH	MA		03/07/2025		1,023		(63)			(63)		959	959			
100204018	WILLIS	TX		03/28/2025		783		(109)			(109)		675	675			
100200591	NASHVILLE	TN		03/11/2025		1,602		11			11		1,613	1,613			
100194011	HUNTINGTON PARK	CA		02/11/2025		1,089		(69)			(69)		1,020	1,020			
100201022	PHOENIX	AZ		03/12/2025		873		(47)			(47)		826	826			
100193002	GOULDSBORO	PA		02/10/2025		1,136		(69)			(69)		1,067	1,067			
100177393	HIGHLAND VILLAGE	TX		01/16/2025		1,263		(402)			(402)		861	861			
100192869	AU GRES	MI		02/10/2025		1,068		(122)			(122)		947	947			
100192964	MANASSAS	VA		02/10/2025		1,239		(15)			(15)		1,224	1,224			
100189384	CORONA	CA		01/14/2025		1,610		(137)			(137)		1,473	1,473			
100201348	MIAMI	FL		03/12/2025		779		(9)			(9)		770	770			
100189323	MESA	AZ		01/13/2025		1,343		(20)			(20)		1,322	1,322			
100177226	CHARLOTTE	NC		01/16/2025		955		(122)			(122)		833	833			
100177668	ROCKWALL	TX		01/16/2025		1,049		(148)			(148)		901	901			
100203934	ERIE	MI		03/28/2025		596		(70)			(70)		526	526			
100192806	DISCOVERY BAY	CA		02/10/2025		102,267		(1,054)			(1,054)		101,213	101,213			
100193554	CONCORD	CA		02/10/2025		1,350		9			9		1,360	1,360			
100194369	CANTON	TX		02/14/2025		835		(134)			(134)		701	701			
100192704	CARSON CITY	NV		02/10/2025		10,539		(313)			(313)		10,226	10,226			
100177229	IRVINE	CA		01/16/2025		1,277		(61)			(61)		1,217	1,217			
100192521	MARSHFIELD	MA		02/10/2025		895		(94)			(94)		800	800			
100201518	EL MONTE	CA		03/13/2025		812		(103)			(103)		709	709			
100189760	ANDREWS	NC		01/21/2025		1,512		(132)			(132)		1,380	1,380			
100201684	NASHVILLE	TN		03/13/2025		810		(118)			(118)		692	692			
100192848	SAVANNAH	GA		02/10/2025		1,123		(107)			(107)		1,016	1,016			
100202648	LAS VEGAS	NV		03/24/2025		849		(53)			(53)		796	796			
100203287	WASHINGTON	UT		03/27/2025		902		54			54		956	956			
100188959	LAS VEGAS	NV		01/09/2025		1,632		(55)			(55)		1,577	1,577			
100189281	MONTGOMERY	TX		01/13/2025		1,278		(66)			(66)		1,211	1,211			
100202955	DOUBLE SPRINGS	AL		03/24/2025		796		(100)			(100)		697	697			
100193525	CARMEL	NY		02/10/2025		1,686		(100)			(100)		1,586	1,586			
100200379	BUCKEYE	AZ		03/10/2025		760		(76)			(76)		684	684			
100201940	HONOLULU	HI		03/18/2025		1,222		(114)			(114)		1,108	1,108			
100192700	DALLAS	TX		02/10/2025		1,158		(107)			(107)		1,050	1,050			
100203976	EL MIRAGE	AZ		03/28/2025		759		(82)			(82)		677	677			
100186956	UPTON	MA		01/07/2025		1,293		(207)			(207)		1,086	1,086			
100201045	FORT MYERS	FL		03/12/2025		843		(71)			(71)		772	772			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203585	LATHROP	CA		03/26/2025		1,388		96			96		1,484	1,484			
100189728	PHELAN	CA		01/21/2025		1,462		(59)			(59)		1,403	1,403			
100189054	LOS ANGELES	CA		01/09/2025		844		48			48		892	892			
100200260	LEVITTOWN	PA		03/07/2025		2,608		(68)			(68)		2,541	2,541			
100198280	CANTON	GA		02/28/2025		1,230		(65)			(65)		1,165	1,165			
100194109	DAYTONA BEACH SHORES	FL		02/14/2025		1,298		(151)			(151)		1,147	1,147			
100200694	COTUIT	MA		03/11/2025		1,205		(64)			(64)		1,141	1,141			
100190296	FLANDERS	NY		01/22/2025		1,510		(90)			(90)		1,420	1,420			
100203517	PALM HARBOR	FL		03/26/2025		1,174		(60)			(60)		1,114	1,114			
100186029	BOZEMAN	MT		01/31/2025		760		(96)			(96)		664	664			
100204143	LAS VEGAS	NV		03/28/2025		803		(116)			(116)		687	687			
100200459	HIGHLAND	IN		03/10/2025		766		(88)			(88)		678	678			
100188712	SAINT IGNACE	MI		01/09/2025		1,131		(27)			(27)		1,104	1,104			
100177501	RIVERBANK	CA		01/16/2025		1,737		(62)			(62)		1,675	1,675			
100203110	MERIDIAN	ID		03/27/2025		1,221		(101)			(101)		1,120	1,120			
100189838	RICHARDSON	TX		01/21/2025		1,229		(44)			(44)		1,185	1,185			
100189823	ADDISON	IL		01/21/2025		1,241		(54)			(54)		1,187	1,187			
100201654	BRONX	NY		03/13/2025		780		15			15		795	795			
100201983	FALL RIVER	MA		03/18/2025		1,372		(74)			(74)		1,298	1,298			
100193338	WILDWOOD CREST	NJ		02/10/2025		1,214		(79)			(79)		1,135	1,135			
100201605	MIAMI	FL		03/13/2025		739		(118)			(118)		621	621			
100203190	PHOENIX	AZ		03/27/2025		800		(111)			(111)		689	689			
100157181	SANTA ROSA	CA		02/20/2025		944		(87)			(87)		857	857			
100188918	BEAUMONT	CA		01/09/2025		1,194		(54)			(54)		1,140	1,140			
100193157	RIALTO	CA		03/20/2025		678		(126)			(126)		552	552			
100193033	NAPLES	FL		02/10/2025		1,092		(64)			(64)		1,028	1,028			
100195290	BRADENTON	FL		02/24/2025		1,160		(86)			(86)		1,074	1,074			
100202650	LAVONIA	GA		03/24/2025		830		(47)			(47)		783	783			
100191675	WEST CHESTER	PA		02/20/2025		1,323		(138)			(138)		1,185	1,185			
100195305	STERLING	VA		02/24/2025		1,256		29			29		1,285	1,285			
100157261	GREENACRES	FL		02/20/2025		960		(113)			(113)		848	848			
100200353	PIEDMONT	OK		03/10/2025		1,175		(109)			(109)		1,066	1,066			
100192721	CENTER BARNSTEAD	NH		02/10/2025		1,147		(107)			(107)		1,040	1,040			
100193661	SAN BERNARDINO	CA		02/10/2025		1,140		(58)			(58)		1,082	1,082			
100188734	DAVENPORT	FL		01/09/2025		1,143		(63)			(63)		1,080	1,080			
100202744	ESSEX	CT		03/24/2025		94,475		(3,309)			(3,309)		91,167	91,167			
100177192	GROVE CITY	OH		01/16/2025		1,015		(118)			(118)		897	897			
100188605	DOVER	NH		02/10/2025		1,081		29			29		1,109	1,109			
100188369	CLOVIS	CA		01/08/2025		1,247		(79)			(79)		1,168	1,168			
100195289	BOZEMAN	MT		02/24/2025		1,191		(54)			(54)		1,138	1,138			
100192645	TEMPE	AZ		02/10/2025		1,212		(39)			(39)		1,173	1,173			
100192790	OAKHURST	CA		02/10/2025		1,104		(83)			(83)		1,022	1,022			
100189120	WINCHESTER	CA		01/13/2025		1,455		476			476		1,931	1,931			
100188354	NEW HOPE	PA		01/08/2025		1,265		(58)			(58)		1,208	1,208			
100204016	CRYSTAL BEACH	TX		03/28/2025		789		(48)			(48)		741	741			
100195294	ANCHORAGE	AK		02/24/2025		2,824		(71)			(71)		2,753	2,753			
100203281	WEST SACRAMENTO	CA		03/27/2025		735		(123)			(123)		612	612			
100202469	BAILEY	CO		03/21/2025		778		(46)			(46)		732	732			
100191797	SPARKS GLENCOE	MD		01/31/2025		1,225		(82)			(82)		1,142	1,142			
100202483	SEVIERVILLE	TN		03/21/2025		744		(71)			(71)		673	673			
100189034	MIAMI SPRINGS	FL		01/09/2025		1,847		(10)			(10)		1,837	1,837			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192856	WAIPAHU	HI		02/10/2025		1,004		(52)			(52)		953	953			
100188636	HOLLYWOOD	FL		02/10/2025		1,176		(46)			(46)		1,129	1,129			
100198408	NEW ORLEANS	LA		02/28/2025		1,124		(91)			(91)		1,033	1,033			
100195370	HYANNIS	MA		02/24/2025		1,026		(119)			(119)		908	908			
100201090	QUINCY	MA		03/12/2025		838		(88)			(88)		750	750			
100191684	CHARLOTTE	NC		02/20/2025		952		(121)			(121)		831	831			
100192641	FAIR LAWN	NJ		02/10/2025		1,205		(39)			(39)		1,166	1,166			
100188977	OAKLAND	CA		01/09/2025		1,446		(71)			(71)		1,375	1,375			
100203392	WASHINGTON	DC		03/27/2025		862		(86)			(86)		777	777			
100198356	JASPER	GA		02/28/2025		1,151		(82)			(82)		1,069	1,069			
100199393	CLOVIS	CA		03/05/2025		1,038		(101)			(101)		937	937			
100194521	GARDEN CITY	UT		02/14/2025		798		(108)			(108)		690	690			
100177133	CHOWCHILLA	CA		01/16/2025		873		(105)			(105)		768	768			
100193178	SARASOTA	FL		03/20/2025		2,592		(140)			(140)		2,452	2,452			
100194605	HARDEEVILLE	SC		02/21/2025		1,133		(124)			(124)		1,009	1,009			
100192876	SILVER SPRING	MD		02/10/2025		1,180		(35)			(35)		1,145	1,145			
100177583	HIALEAH	FL		01/16/2025		1,286		34			34		1,320	1,320			
100203983	WEATHERFORD	TX		03/28/2025		1,153		(154)			(154)		999	999			
100201769	HAMPSTEAD	NC		03/18/2025		1,203		(100)			(100)		1,103	1,103			
100201530	MORENO VALLEY	CA		03/13/2025		1,036		(147)			(147)		889	889			
100157096	HOLLYWOOD	FL		02/20/2025		1,133		(49)			(49)		1,084	1,084			
100201724	KIRKLAND	WA		03/18/2025		58,882		(865)			(865)		58,017	58,017			
100177545	DENVER	CO		01/16/2025		1,271		(123)			(123)		1,149	1,149			
100194646	LATHROP	CA		02/21/2025		1,087		(132)			(132)		955	955			
100200690	SEATTLE	WA		03/11/2025		1,208		87			87		1,295	1,295			
100191150	DENVER	CO		01/29/2025		1,014		(148)			(148)		865	865			
100192998	BOISE	ID		02/10/2025		1,432		(69)			(69)		1,363	1,363			
100189193	TALLAHASSEE	FL		01/13/2025		1,422		107			107		1,529	1,529			
100195350	VALLEJO	CA		02/24/2025		1,019		(114)			(114)		905	905			
100194626	NORTH MYRTLE BEACH	SC		02/21/2025		1,304		23			23		1,327	1,327			
100194796	DENVER	CO		02/21/2025		1,302		4			4		1,306	1,306			
100188743	FRISCO	NC		01/09/2025		1,402		60			60		1,462	1,462			
100201175	LIVE OAK	FL		03/12/2025		1,119		(118)			(118)		1,001	1,001			
100202722	FONTANA	CA		03/24/2025		1,321		(105)			(105)		1,216	1,216			
100192906	LAVALLETTE	NJ		02/10/2025		1,131		(100)			(100)		1,031	1,031			
100185262	BAKERSFIELD	CA		01/24/2025		1,087		(146)			(146)		941	941			
100201801	EULESS	TX		03/18/2025		661		(96)			(96)		565	565			
100189327	MILLCREEK	UT		01/13/2025		1,295		(37)			(37)		1,258	1,258			
100188348	WEST SACRAMENTO	CA		01/08/2025		1,243		(39)			(39)		1,204	1,204			
100201998	LYNWOOD	CA		03/18/2025		1,067		(97)			(97)		970	970			
100195283	CHICAGO	IL		02/24/2025		1,708		(114)			(114)		1,593	1,593			
100191387	HOUSTON	TX		01/30/2025		1,136		(146)			(146)		990	990			
100192286	FORDS	NJ		01/31/2025		1,177		(119)			(119)		1,059	1,059			
100192809	MANTECA	CA		02/10/2025		1,258		37			37		1,295	1,295			
100202927	PORTLAND	OR		03/24/2025		79,492		(2,706)			(2,706)		76,786	76,786			
100190192	SAN RAFAEL	CA		01/21/2025		1,227		28			28		1,255	1,255			
100200304	WHITTIER	CA		03/07/2025		1,153		(145)			(145)		1,008	1,008			
100200674	DURHAM	NC		03/11/2025		13,447		(120)			(120)		13,327	13,327			
100195437	EATONTON	GA		02/24/2025		1,293		81			81		1,373	1,373			
100198874	LAKE HAVASU CITY	AZ		02/28/2025		1,097		(103)			(103)		995	995			
100189435	REDMOND	WA		01/14/2025		1,092		(74)			(74)		1,018	1,018			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192602	VACAVILLE	CA		02/10/2025		1,096		(90)			(90)		1,006	1,006			
100192970	LYNNWOOD	WA		02/10/2025		1,260		49			49		1,308	1,308			
100201274	EMERALD ISLE	NC		03/12/2025		791		(114)			(114)		677	677			
100192623	CRANSTON	RI		02/10/2025		1,430		(71)			(71)		1,359	1,359			
100190942	UNIONDALE	NY		01/28/2025		1,272		(17)			(17)		1,254	1,254			
100186023	KALISPELL	MT		01/31/2025		1,093		(140)			(140)		953	953			
100195299	VENTNOR CITY	NJ		02/24/2025		1,276		21			21		1,298	1,298			
100189947	SALT LAKE CITY	UT		01/21/2025		1,163		(64)			(64)		1,099	1,099			
100192632	NEW MARKET	MD		02/10/2025		1,141		(83)			(83)		1,059	1,059			
100194668	SACRAMENTO	CA		02/21/2025		1,314		187			187		1,501	1,501			
100200574	SKOKIE	IL		03/11/2025		1,230		(37)			(37)		1,192	1,192			
100195288	OVERLAND PARK	KS		02/24/2025		1,202		(59)			(59)		1,143	1,143			
100189006	PASADENA	CA		01/09/2025		1,006		(137)			(137)		869	869			
100189923	CLOVIS	CA		01/21/2025		1,219		(66)			(66)		1,153	1,153			
100192449	COUPEVILLE	WA		02/07/2025		7,452		(296)			(296)		7,156	7,156			
100190099	MABANK	TX		01/21/2025		1,079		(132)			(132)		947	947			
100189775	TUCSON	AZ		01/21/2025		1,215		(60)			(60)		1,154	1,154			
100192526	LA QUINTA	CA		02/10/2025		1,098		(61)			(61)		1,037	1,037			
100202790	WORCESTER	MA		03/24/2025		774		(94)			(94)		680	680			
100190101	MILTON	FL		01/21/2025		2,682		(70)			(70)		2,612	2,612			
100189786	MENIFEE	CA		01/21/2025		1,256		(6)			(6)		1,251	1,251			
100190844	CORAL SPRINGS	FL		01/27/2025		1,273		8			8		1,281	1,281			
100200609	NORTH RIVERSIDE	IL		03/11/2025		1,476		(57)			(57)		1,419	1,419			
100198391	DAVIS	WV		02/28/2025		2,722		(108)			(108)		2,613	2,613			
100197511	WOODSTOCK	NY		02/26/2025		1,298		(192)			(192)		1,105	1,105			
100203131	PORT ARANSAS	TX		03/27/2025		919		(123)			(123)		796	796			
100201411	OAKLAND	CA		03/12/2025		830		(82)			(82)		748	748			
100177423	GRAND PRAIRIE	TX		01/16/2025		594		(115)			(115)		478	478			
100189342	SEATTLE	WA		01/13/2025		279,914		(6,363)			(6,363)		273,551	273,551			
100195285	HOWELL	NJ		02/24/2025		1,160		(89)			(89)		1,071	1,071			
100194084	CHICAGO	IL		02/14/2025		1,106		(50)			(50)		1,057	1,057			
100201739	TRACY	CA		03/18/2025		5,153		(353)			(353)		4,800	4,800			
100157016	LYNWOOD	IL		02/20/2025		728		3			3		730	730			
100201127	SCOTTSDALE	AZ		03/12/2025		3,042		(186)			(186)		2,856	2,856			
100177575	HICKSVILLE	NY		01/16/2025		944		(161)			(161)		783	783			
100202417	GRAND RAPIDS	MI		03/19/2025		41,064		(1,718)			(1,718)		39,346	39,346			
100189651	ELBURN	IL		01/17/2025		12,509		(207)			(207)		12,302	12,302			
100190897	SISTER BAY	WI		01/28/2025		1,168		(8)			(8)		1,160	1,160			
100194486	BROOKLYN	NY		02/14/2025		847		(117)			(117)		730	730			
100197521	CAMANO ISLAND	WA		02/26/2025		1,384		(86)			(86)		1,298	1,298			
100177189	MURFREESBORO	TN		01/16/2025		1,102		(132)			(132)		970	970			
100191234	LOS ANGELES	CA		01/29/2025		1,187		(161)			(161)		1,026	1,026			
100190687	GLEN ROCK	NJ		01/28/2025		4,850		34			34		4,884	4,884			
100198235	SILVERTON	OR		02/28/2025		1,194		(19)			(19)		1,174	1,174			
100198307	ANCHORAGE	AK		02/28/2025		1,094		(110)			(110)		983	983			
100201568	AVON	MA		03/13/2025		1,081		(17)			(17)		1,063	1,063			
100192494	GAITHERSBURG	MD		02/07/2025		1,237		(107)			(107)		1,131	1,131			
100201007	SPARKS	NV		03/12/2025		3,536		737			737		4,273	4,273			
100194009	RICHMOND	TX		02/11/2025		878		(114)			(114)		764	764			
100194023	CLERMONT	FL		02/11/2025		1,031		(48)			(48)		984	984			
100198462	EVERETT	WA		02/28/2025		1,214		(52)			(52)		1,162	1,162			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197652	VAL VERDE	CA		02/26/2025		1,011		(99)			(99)		912	912			
100199983	KEYSTONE	CO		03/06/2025		957		11			11		968	968			
100202828	PHOENIX	AZ		03/24/2025		766		(118)			(118)		648	648			
100201893	WASHINGTON	DC		03/18/2025		1,145							1,145	1,145			
100198465	ROSEVILLE	CA		02/28/2025		1,557		(85)			(85)		1,472	1,472			
100190756	BIG BEAR LAKE	CA		01/27/2025		1,125		(87)			(87)		1,038	1,038			
100188623	MIAMI	FL		02/10/2025		802		(44)			(44)		758	758			
100190122	TACOMA	WA		01/21/2025		1,182		(38)			(38)		1,144	1,144			
100192423	DORAL	FL		02/07/2025		1,090		(137)			(137)		953	953			
100157160	AUBURN	WA		02/20/2025		646		(101)			(101)		545	545			
100201152	BAKERSFIELD	CA		03/12/2025		769		(95)			(95)		674	674			
100188376	HOMESTEAD	FL		01/08/2025		1,219		(82)			(82)		1,137	1,137			
100194479	GRAYSON	GA		02/14/2025		786		(64)			(64)		722	722			
100194548	SHAWNEE	KS		02/20/2025		1,009		(29)			(29)		980	980			
100188709	PUNTA GORDA	FL		01/09/2025		1,115		(78)			(78)		1,037	1,037			
100202889	REHOBOTH BEACH	DE		03/24/2025		779		(85)			(85)		693	693			
100194315	WINSTON SALEM	NC		02/14/2025		786		(88)			(88)		699	699			
100200482	NORTH PORT	FL		03/10/2025		1,056		(97)			(97)		959	959			
100199977	SAN GABRIEL	CA		03/06/2025		466		(36)			(36)		430	430			
100193444	MINNEAPOLIS	MN		02/10/2025		1,160		(47)			(47)		1,113	1,113			
100194308	ST PETERSBURG	FL		02/14/2025		858		(125)			(125)		733	733			
100194103	WYLIE	TX		02/14/2025		859		(128)			(128)		731	731			
100202484	SEQUIM	WA		03/21/2025		688		(109)			(109)		579	579			
100198412	SAN PABLO	CA		02/28/2025		1,234		(32)			(32)		1,202	1,202			
100189692	WOODSTOCK	GA		02/20/2025		1,573		16			16		1,589	1,589			
100201218	OROVILLE	CA		03/12/2025		703		(96)			(96)		607	607			
100188375	KISSIMMEE	FL		01/08/2025		1,205		(64)			(64)		1,141	1,141			
100203466	ELK GROVE	CA		03/26/2025		1,796		(147)			(147)		1,648	1,648			
100204153	EL MONTE	CA		03/28/2025		859		(101)			(101)		758	758			
100195280	FREEPORT	FL		02/24/2025		1,079		(87)			(87)		992	992			
100193088	MANTECA	CA		02/10/2025		1,435		570			570		2,005	2,005			
100189231	WEST WARWICK	RI		01/13/2025		1,120		(100)			(100)		1,021	1,021			
100198287	LAKE ELSINORE	CA		02/28/2025		792		(52)			(52)		740	740			
100188475	TOMS RIVER	NJ		01/08/2025		1,170		(96)			(96)		1,074	1,074			
100198484	NEW MARKET	MD		02/28/2025		1,171		(57)			(57)		1,114	1,114			
100192538	MANASSAS	VA		02/10/2025		1,171		(25)			(25)		1,147	1,147			
100203267	WINCHESTER	CA		03/27/2025		883		126			126		1,010	1,010			
100193527	ELLICOTTVILLE	NY		02/10/2025		1,374		(71)			(71)		1,303	1,303			
100192963	RIDGEFIELD	WA		02/10/2025		1,123		(64)			(64)		1,060	1,060			
100203292	SARATOGA SPRINGS	UT		03/27/2025		783		(100)			(100)		683	683			
100188455	MIRAMAR	FL		01/08/2025		1,127		(100)			(100)		1,027	1,027			
100198437	HOWELL	NJ		02/28/2025		1,142		(93)			(93)		1,049	1,049			
100200291	PATERSON	NJ		03/07/2025		1,084		(141)			(141)		943	943			
100201539	RICHMOND	TX		03/13/2025		685		(54)			(54)		631	631			
100194694	MCALLEN	TX		02/21/2025		1,501		(138)			(138)		1,364	1,364			
100201061	MANTECA	CA		03/12/2025		811		(84)			(84)		727	727			
100189957	LAS VEGAS	NV		01/21/2025		1,234		(26)			(26)		1,208	1,208			
100201225	METAIRIE	LA		03/12/2025		709		(85)			(85)		624	624			
100203230	COPPELL	TX		03/27/2025		887		20			20		906	906			
100200531	LOS ANGELES	CA		03/11/2025		1,181		(75)			(75)		1,106	1,106			
100189965	KUTTAWA	KY		01/21/2025		1,165		(52)			(52)		1,114	1,114			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189414	TEANECK	NJ		01/14/2025		830		(40)			(40)		790	790			
100192811	MANTECA	CA		02/10/2025		1,249		33			33		1,282	1,282			
100200275	BOSTON	MA		03/07/2025		1,067		(83)			(83)		983	983			
100189438	MURRIETA	CA		01/14/2025		1,085		(53)			(53)		1,032	1,032			
100190447	FREMONT	CA		01/23/2025		3,173		(195)			(195)		2,979	2,979			
100201116	SACRAMENTO	CA		03/12/2025		1,156		(106)			(106)		1,050	1,050			
100189761	INDIO	CA		01/21/2025		1,243		(9)			(9)		1,234	1,234			
100202700	RIVERSIDE	CA		03/24/2025		788		(79)			(79)		708	708			
100194177	AUSTIN	TX		02/14/2025		421		(88)			(88)		333	333			
100201112	GREENBELT	MD		03/12/2025		779		(78)			(78)		701	701			
100192454	WALLKILL	NY		02/07/2025		1,245		(133)			(133)		1,113	1,113			
100203370	BIG BEAR LAKE	CA		03/27/2025		1,248		(103)			(103)		1,145	1,145			
100188439	MANTECA	CA		01/08/2025		1,144		(105)			(105)		1,040	1,040			
100192157	LOS ANGELES	CA		01/31/2025		1,160		(88)			(88)		1,072	1,072			
100191703	LANCASTER	CA		02/20/2025		810		(122)			(122)		688	688			
100192852	ALPHARETTA	GA		02/10/2025		1,119		(79)			(79)		1,040	1,040			
100189860	HENDERSON	NV		01/21/2025		1,253		414			414		1,667	1,667			
100189881	LAKE HAVASU CITY	AZ		01/21/2025		1,118		(53)			(53)		1,065	1,065			
100194091	AUSTIN	TX		02/14/2025		1,590		(150)			(150)		1,440	1,440			
100192482	SELDEN	NY		02/07/2025		1,055		(137)			(137)		917	917			
100200676	ASBURY PARK	NJ		03/11/2025		1,182		(51)			(51)		1,131	1,131			
100199046	ROSEVILLE	CA		02/28/2025		777		(42)			(42)		734	734			
100194439	PLANO	TX		02/14/2025		814		(79)			(79)		735	735			
100199330	BAKERSFIELD	CA		03/05/2025		1,070		(121)			(121)		949	949			
100203307	BASYE	VA		03/27/2025		1,234		(103)			(103)		1,131	1,131			
100189183	HOWELL	NJ		01/13/2025		1,084		(69)			(69)		1,014	1,014			
100203304	SARATOGA SPRINGS	UT		03/27/2025		777		(100)			(100)		678	678			
100198889	CENTER	TX		02/28/2025		1,160		(68)			(68)		1,092	1,092			
100190696	MURRELLS INLET	SC		01/28/2025		1,031		(66)			(66)		965	965			
100188298	ROSEVILLE	CA		01/08/2025		1,271		(49)			(49)		1,221	1,221			
100203192	REDINGTON SHORES	FL		03/27/2025		5,962		(261)			(261)		5,702	5,702			
100189344	MARRIOTTSVILLE	MD		01/13/2025		1,561		(98)			(98)		1,463	1,463			
100201586	LOS ANGELES	CA		03/13/2025		1,123		(64)			(64)		1,059	1,059			
100190944	MANTECA	CA		01/28/2025		1,422		(4)			(4)		1,418	1,418			
100197579	STOCKTON	CA		02/26/2025		1,159		(66)			(66)		1,092	1,092			
100202350	MIAMI	FL		03/19/2025		1,112		(8)			(8)		1,104	1,104			
100193043	CHARLOTTE	NC		02/10/2025		1,449		(50)			(50)		1,399	1,399			
100192651	DENVER	CO		02/10/2025		1,197		(30)			(30)		1,168	1,168			
100193187	FLORENCE	KY		03/20/2025		699		(86)			(86)		613	613			
100198282	CUMMING	GA		02/28/2025		1,178		(62)			(62)		1,115	1,115			
100157112	CUMMING	GA		02/20/2025		924		(127)			(127)		797	797			
100189042	BELLFLOWER	CA		01/09/2025		910		(30)			(30)		881	881			
100188465	COLUMBUS	OH		01/08/2025		1,052		(89)			(89)		963	963			
100193172	GEORGETOWN	TX		03/20/2025		717		(109)			(109)		608	608			
100177532	HOLLYWOOD	FL		01/16/2025		871		61			61		932	932			
100157115	SPRING	TX		02/20/2025		1,123		(123)			(123)		1,000	1,000			
100157056	JACKSON	GA		02/20/2025		1,080		(79)			(79)		1,001	1,001			
100189024	VACAVILLE	CA		01/09/2025		1,131		13			13		1,145	1,145			
100195647	WHEELING	IL		02/24/2025		1,125		(59)			(59)		1,066	1,066			
100188627	HIALEAH	FL		02/10/2025		975		(102)			(102)		873	873			
100194717	POMONA	CA		02/21/2025		1,143		(102)			(102)		1,041	1,041			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193484	DENNIS PORT	MA		02/10/2025		1,100		(61)			(61)		1,040	1,040			
100192534	PORT ORCHARD	WA		02/10/2025		1,242		390			390		1,632	1,632			
100189277	PAGE	AZ		01/13/2025		1,217		(63)			(63)		1,154	1,154			
100190692	LOXAHATCHEE	FL		01/28/2025		1,206		(59)			(59)		1,147	1,147			
100202933	TOWNSEND	TN		03/24/2025		854		(52)			(52)		801	801			
100192814	COLORADO SPRINGS	CO		02/10/2025		1,104		(92)			(92)		1,011	1,011			
100201012	MANTECA	CA		03/12/2025		876		436			436		1,312	1,312			
100200573	WASILLA	AK		03/11/2025		1,187		(59)			(59)		1,128	1,128			
100193385	MORRISTOWN	NJ		02/10/2025		1,175		(12)			(12)		1,163	1,163			
100199400	LONG POND	PA		03/05/2025		1,131		(73)			(73)		1,059	1,059			
100157333	ROSEVILLE	CA		02/20/2025		1,023		(62)			(62)		962	962			
100177341	BIG BEAR LAKE	CA		01/16/2025		6,558		(429)			(429)		6,128	6,128			
100203198	WINCHESTER	CA		03/27/2025		872		182			182		1,053	1,053			
100194794	CAPE CORAL	FL		02/21/2025		1,164		(26)			(26)		1,138	1,138			
100200165	HENDERSON	NV		03/07/2025		1,123		(32)			(32)		1,091	1,091			
100190816	BERKELEY	CA		01/27/2025		1,167		(94)			(94)		1,073	1,073			
100199370	TRACY	CA		03/05/2025		1,195		(48)			(48)		1,147	1,147			
100189425	REDMOND	WA		01/14/2025		1,107		(105)			(105)		1,002	1,002			
100191021	LOMPOC	CA		01/29/2025		1,394		(31)			(31)		1,363	1,363			
100191794	MODESTO	CA		01/31/2025		1,019		(75)			(75)		944	944			
100192911	NEW BRUNSWICK	NJ		02/10/2025		1,090		69			69		1,159	1,159			
100189893	CARY	NC		01/21/2025		1,155		(61)			(61)		1,094	1,094			
100198417	LAFAYETTE	CO		02/28/2025		1,222		(5)			(5)		1,218	1,218			
100189226	LAS VEGAS	NV		01/13/2025		1,199		(45)			(45)		1,154	1,154			
100197621	AUBURN	WA		02/26/2025		1,014		(100)			(100)		915	915			
100202866	WOONSOCKET	RI		03/24/2025		697		(89)			(89)		608	608			
100177372	SAN ANSELMO	CA		01/16/2025		1,233		(53)			(53)		1,180	1,180			
100177474	INDIO	CA		01/16/2025		1,119		(130)			(130)		990	990			
100188575	PORTER	TX		02/10/2025		1,082		(119)			(119)		962	962			
100189016	LANCASTER	CA		01/09/2025		1,197		(57)			(57)		1,140	1,140			
100194151	ELKHART	IN		02/14/2025		1,059		(49)			(49)		1,010	1,010			
100189245	SILVER SPRING	MD		01/13/2025		1,183		(67)			(67)		1,117	1,117			
100200268	TUCSON	AZ		03/07/2025		1,041		(71)			(71)		970	970			
100191788	NAPLES	FL		01/31/2025		1,114		(34)			(34)		1,080	1,080			
100193202	MOORESTOWN	NJ		02/10/2025		4,700		(122)			(122)		4,578	4,578			
100190659	FAIRFIELD	PA		01/28/2025		1,230		(41)			(41)		1,189	1,189			
100200347	ANGEL FIRE	NM		03/10/2025		737		(95)			(95)		642	642			
100195589	LAS VEGAS	NV		02/24/2025		937		(25)			(25)		912	912			
100191089	SAINT CLOUD	FL		01/29/2025		1,563		2			2		1,566	1,566			
100190068	CUMMING	GA		01/21/2025		1,120		(93)			(93)		1,027	1,027			
100201695	ROCKVILLE	MD		03/18/2025		696		(84)			(84)		612	612			
100203259	SANTA CLARITA	CA		03/27/2025		730		(114)			(114)		616	616			
100193460	TUCSON	AZ		02/10/2025		873		(83)			(83)		791	791			
100201030	KEAAU	HI		03/12/2025		4,248		(97)			(97)		4,151	4,151			
100200184	WOODLAND PARK	CO		03/07/2025		1,083		(101)			(101)		982	982			
100203365	RONALD	WA		03/27/2025		815		(93)			(93)		722	722			
100201421	WINDSOR	CA		03/12/2025		796		(116)			(116)		681	681			
100195466	JURUPA VALLEY	CA		02/24/2025		1,308		211			211		1,520	1,520			
100200611	LAWRENCEVILLE	GA		03/11/2025		1,170		(23)			(23)		1,147	1,147			
100194381	LINCOLN	CA		02/14/2025		4,802		(226)			(226)		4,576	4,576			
100193378	WESTFIELD	NJ		02/10/2025		1,081		(87)			(87)		994	994			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177254	CHARLOTTE	NC		01/16/2025		1,269		(54)			(54)		1,215	1,215			
100195565	SILVER SPRING	MD		02/24/2025		1,380		(64)			(64)		1,316	1,316			
100193118	FONTANA	CA		02/10/2025		1,307		326			326		1,633	1,633			
100192627	CHANDLER	AZ		02/10/2025		1,799		(122)			(122)		1,678	1,678			
100199256	DALLAS	TX		03/05/2025		1,149		(96)			(96)		1,053	1,053			
100200996	WINDHAM	NY		03/12/2025		91,060		(2,333)			(2,333)		88,726	88,726			
100202768	MOUNTAIN HOME	ID		03/24/2025		756		(86)			(86)		670	670			
100177581	HEBER CITY	UT		01/16/2025		1,178		(120)			(120)		1,058	1,058			
100188293	UNION CITY	NJ		01/08/2025		1,209		18			18		1,227	1,227			
100193582	PASO ROBLES	CA		02/10/2025		1,103		(86)			(86)		1,017	1,017			
100203987	HOMELAND	CA		03/28/2025		1,137		(27)			(27)		1,110	1,110			
100198426	SAINT PETERSBURG	FL		02/28/2025		977		(111)			(111)		865	865			
100198344	GILBERT	AZ		02/28/2025		1,094		(84)			(84)		1,011	1,011			
100194453	BAKERSFIELD	CA		02/14/2025		776		(116)			(116)		660	660			
100194470	BAKERSFIELD	CA		02/14/2025		776		(116)			(116)		660	660			
100199973	TACOMA	WA		03/06/2025		411		(45)			(45)		366	366			
100177225	DEMING	WA		01/16/2025		7,476		28			28		7,504	7,504			
100195278	CAMERON	MT		02/24/2025		2,046		(73)			(73)		1,972	1,972			
100201443	LAS VEGAS	NV		03/12/2025		635		(36)			(36)		599	599			
100189691	PISCATAWAY	NJ		02/20/2025		721		(31)			(31)		691	691			
100201470	VERDI	NV		03/12/2025		666		(114)			(114)		552	552			
100202923	EATONTON	GA		03/24/2025		636		(17)			(17)		619	619			
100177597	RICHMOND	CA		01/16/2025		1,096		(99)			(99)		996	996			
100200329	NORMAN	OK		03/10/2025		702		(70)			(70)		631	631			
100188730	SUMMERVILLE	SC		01/09/2025		1,139		(44)			(44)		1,095	1,095			
100201206	MIDLAND	TX		03/12/2025		1,738		(127)			(127)		1,611	1,611			
100198461	MINNEAPOLIS	MN		02/28/2025		24,916		(930)			(930)		23,986	23,986			
100190680	NAPLES	FL		01/28/2025		1,270		(29)			(29)		1,241	1,241			
100193734	NORTH MRYTLE BEACH	SC		02/10/2025		1,145		(104)			(104)		1,041	1,041			
100203522	ANTIOCH	CA		03/26/2025		1,219		(8)			(8)		1,211	1,211			
100192156	AUBURN	AL		01/31/2025		1,098		(110)			(110)		988	988			
100203471	PHILADELPHIA	PA		03/26/2025		1,089		(108)			(108)		981	981			
100201215	PHOENIX	AZ		03/12/2025		686		(92)			(92)		594	594			
100188305	MARBLEHEAD	MA		01/08/2025		1,243		(36)			(36)		1,207	1,207			
100192798	TEMECULA	CA		02/10/2025		1,152		(18)			(18)		1,133	1,133			
100192849	SAVANNAH	GA		02/10/2025		1,708		(102)			(102)		1,606	1,606			
100188987	PERRIS	CA		01/09/2025		774		(89)			(89)		685	685			
100190375	QUEENS	NY		01/22/2025		(530)		1,903			1,903		1,373	1,373			
100201170	COLUMBUS	OH		03/12/2025		715		(75)			(75)		639	639			
100203521	LAKEWOOD RANCH	FL		03/26/2025		1,182		(54)			(54)		1,128	1,128			
100193417	CAPE CORAL	FL		02/10/2025		1,103		(17)			(17)		1,087	1,087			
100195287	MARLBOROUGH	MA		02/24/2025		1,200		4			4		1,205	1,205			
100192791	FRESNO	CA		02/10/2025		1,065		(76)			(76)		989	989			
100201871	HUNTERSVILLE	NC		03/18/2025		1,000		(112)			(112)		889	889			
100189751	KISSIMMEE	FL		01/21/2025		1,108		(66)			(66)		1,042	1,042			
100201177	FRANKLIN	TN		03/12/2025		957		(115)			(115)		842	842			
100199268	OAK ISLAND	NC		03/05/2025		3,334		(90)			(90)		3,244	3,244			
100192800	BAKERSFIELD	CA		02/10/2025		1,120		(45)			(45)		1,074	1,074			
100198364	FRANKLIN	TN		02/28/2025		712		(82)			(82)		629	629			
100203157	LATHROP	CA		03/27/2025		758		(113)			(113)		646	646			
100197532	ELK GROVE	CA		02/26/2025		1,215		(19)			(19)		1,196	1,196			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201121	MANCHESTER	NH		03/12/2025		755		(87)			(87)		668	668			
100203128	LONGWOOD	FL		03/27/2025		814		(126)			(126)		688	688			
100202599	ALBUQUERQUE	NM		03/21/2025		841		(13)			(13)		828	828			
100202725	ROSEVILLE	CA		03/24/2025		746		(59)			(59)		687	687			
100194003	GARLAND	TX		02/11/2025		16,565		(340)			(340)		16,224	16,224			
100195643	RIALTO	CA		02/24/2025		1,155		(55)			(55)		1,100	1,100			
100188301	MARBLEHEAD	MA		01/08/2025		1,553		(29)			(29)		1,524	1,524			
100200130	BUFFALO	NY		03/06/2025		423		(79)			(79)		343	343			
100201123	EDISON	NJ		03/12/2025		1,098		(93)			(93)		1,005	1,005			
100191342	HOOVER	AL		01/30/2025		514		(67)			(67)		448	448			
100203303	BURBANK	CA		03/27/2025		449		(84)			(84)		365	365			
100195279	OXNARD	CA		02/24/2025		1,141		(70)			(70)		1,071	1,071			
100194715	SUMMIT	NJ		02/21/2025		1,183		(52)			(52)		1,131	1,131			
3500114401	DALLAS	TX		02/18/2025		357,605							357,605	357,605			
100194159	SAINT PETE BEACH	FL		02/14/2025		1,111		(66)			(66)		1,045	1,045			
100203581	BAKERSFIELD	CA		03/26/2025		1,159		(39)			(39)		1,120	1,120			
100201137	HILTON HEAD ISLAND	SC		03/12/2025		1,262		(120)			(120)		1,142	1,142			
100201255	JUPITER	FL		03/12/2025		1,171		(38)			(38)		1,133	1,133			
100192692	RHODODENDRON	OR		02/10/2025		1,093		(88)			(88)		1,005	1,005			
100194080	CHICO	CA		02/14/2025		1,014		(81)			(81)		933	933			
100176980	OCEAN CITY	MD		01/16/2025		1,511		(658)			(658)		854	854			
100177591	RICHMOND	TX		01/16/2025		3,781		(196)			(196)		3,586	3,586			
100199101	VILLAS	NJ		03/03/2025		1,122		(79)			(79)		1,043	1,043			
100194499	LAGUNA NIGUEL	CA		02/14/2025		764		(116)			(116)		648	648			
100202756	HARTLAND	WI		03/24/2025		1,099		(108)			(108)		991	991			
100190717	LOS BANOS	CA		01/27/2025		870		(115)			(115)		755	755			
100189338	LAVALLETTE	NJ		01/13/2025		1,177		(72)			(72)		1,105	1,105			
100193221	LAS VEGAS	NV		02/10/2025		1,141		83			83		1,224	1,224			
100188686	PIGEON FORGE	TN		01/09/2025		705		(63)			(63)		642	642			
100190039	SUN LAKES	AZ		01/21/2025		734		(58)			(58)		676	676			
100202907	FORT MILL	SC		03/24/2025		716		(104)			(104)		612	612			
100202002	GOLDEN	CO		03/18/2025		945		(136)			(136)		809	809			
100194014	THOMPSONS STATION	TN		02/11/2025		908		(101)			(101)		806	806			
100189072	PLANTATION	FL		01/13/2025		1,500		(159)			(159)		1,341	1,341			
100193226	NASHVILLE	TN		02/10/2025		1,157		(42)			(42)		1,115	1,115			
100203325	LARGO	FL		03/27/2025		415		(86)			(86)		329	329			
100203553	OGDEN	UT		03/26/2025		1,146		(55)			(55)		1,090	1,090			
100195284	CAPE CORAL	FL		02/24/2025		1,154		(54)			(54)		1,100	1,100			
100197600	EASTVALE	CA		02/26/2025		1,126		(78)			(78)		1,048	1,048			
100194302	ADELANTO	CA		02/14/2025		778		(125)			(125)		653	653			
100189782	GILCHRIST	TX		01/21/2025		1,011		(82)			(82)		929	929			
100198319	YORK	PA		02/28/2025		1,476		(52)			(52)		1,424	1,424			
100194155	APEX	NC		02/14/2025		1,134		(69)			(69)		1,064	1,064			
100198406	BLOOMINGTON	CA		02/28/2025		1,173		(28)			(28)		1,146	1,146			
100181476	SUNRISE	FL		01/09/2025		12,387		(387)			(387)		12,000	12,000			
100197653	GUNNISON	CO		02/26/2025		960		(82)			(82)		879	879			
100194241	JACKSONVILLE BEACH	FL		02/14/2025		689		(119)			(119)		570	570			
100188830	HIDDEN VALLEY LAKE	CA		01/09/2025		2,712		(61)			(61)		2,651	2,651			
100201304	ELK GROVE	CA		03/12/2025		1,111		(86)			(86)		1,025	1,025			
100202486	LAS VEGAS	NV		03/21/2025		644		(97)			(97)		547	547			
100189162	RIVERSIDE	CA		01/13/2025		1,412		(101)			(101)		1,311	1,311			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194343	HOWELL	NJ		02/14/2025		758		(113)			(113)		645	645			
100186975	CARY	NC		01/07/2025		1,260		156			156		1,416	1,416			
100200316	NEW ORLEANS	LA		03/10/2025		739		(90)			(90)		649	649			
100194563	HOUSTON	TX		03/28/2025		700		(113)			(113)		587	587			
100202835	BOCA RATON	FL		03/24/2025		720		(99)			(99)		622	622			
100192870	BURLINGTON	MA		02/10/2025		1,111		(49)			(49)		1,061	1,061			
100202749	BALL GROUND	GA		03/24/2025		740		(77)			(77)		663	663			
100192569	YUCCA VALLEY	CA		02/10/2025		1,044		(90)			(90)		954	954			
100200196	LAKE HIAWATHA	NJ		03/07/2025		1,030		(7)			(7)		1,023	1,023			
100157087	ATLANTA	GA		02/20/2025		1,191		(108)			(108)		1,083	1,083			
100192596	FORT WORTH	TX		02/10/2025		930		(101)			(101)		829	829			
100201543	BAKERSFIELD	CA		03/13/2025		931		(82)			(82)		850	850			
100204073	THORNTON	CO		03/28/2025		857		(95)			(95)		762	762			
100199402	JUPITER	FL		03/05/2025		1,071		(106)			(106)		965	965			
100190142	ONTARIO	CA		01/21/2025		1,237		106			106		1,343	1,343			
100192716	NEW SMYRNA BEACH	FL		02/10/2025		1,066		(99)			(99)		967	967			
100177561	TUCKER	GA		01/16/2025		964		(138)			(138)		826	826			
100177494	MIAMI	FL		01/16/2025		912		(132)			(132)		779	779			
100195271	LAS VEGAS	NV		02/24/2025		1,031		(83)			(83)		947	947			
100192631	MOUNTLAKE TERRACE	WA		02/10/2025		4,606		(74)			(74)		4,532	4,532			
100193393	INDIAN BEACH	NC		02/10/2025		1,073		(8)			(8)		1,064	1,064			
100201092	ELK GROVE	CA		03/12/2025		756		(84)			(84)		672	672			
100193506	LAKE OSWEGO	OR		02/10/2025		1,036		(90)			(90)		946	946			
100203910	DANBURY	CT		03/28/2025		899		(68)			(68)		831	831			
100202726	LAS VEGAS	NV		03/24/2025		754		(97)			(97)		657	657			
100188431	HOWELL	NJ		01/08/2025		1,421		(96)			(96)		1,325	1,325			
100199329	CHARLOTTE	NC		03/05/2025		1,102		(81)			(81)		1,022	1,022			
100201779	CHICAGO	IL		03/18/2025		1,068		(104)			(104)		964	964			
100201361	LOS ANGELES	CA		03/12/2025		1,093							1,093	1,093			
100203415	LATHROP	CA		03/27/2025		802		(100)			(100)		702	702			
100157509	SAINT SIMONS ISLAND	GA		02/20/2025		1,058		(64)			(64)		994	994			
100189132	MENIFEE	CA		01/13/2025		998		(92)			(92)		906	906			
100177643	MADERA	CA		01/16/2025		717		(79)			(79)		638	638			
100188416	CAROLINA BEACH	NC		01/08/2025		1,059		(82)			(82)		977	977			
100200491	TUCSON	AZ		03/11/2025		1,106		4			4		1,109	1,109			
100188287	MONTCLAIR	CA		01/08/2025		1,258		(4)			(4)		1,254	1,254			
100192493	LAKE ELSINORE	CA		02/07/2025		864		(100)			(100)		764	764			
100198422	COLUMBUS	OH		02/28/2025		1,420		(50)			(50)		1,370	1,370			
100200256	DELRAY BEACH	FL		03/07/2025		1,181		(47)			(47)		1,133	1,133			
100190145	WINTER GARDEN	FL		01/21/2025		1,282		193			193		1,475	1,475			
100203915	DELANO	CA		03/28/2025		674		(123)			(123)		551	551			
100189795	CLERMONT	FL		01/21/2025		1,127		(7)			(7)		1,120	1,120			
100193781	LEE	NH		02/10/2025		883		(128)			(128)		755	755			
100192610	ELK GROVE	CA		02/10/2025		1,041		(68)			(68)		972	972			
100202875	DOWNINGTOWN	PA		03/24/2025		667		(114)			(114)		552	552			
100201878	PORTLAND	OR		03/18/2025		1,101		(113)			(113)		988	988			
100192726	HARWOOD	MD		02/10/2025		1,119		(32)			(32)		1,087	1,087			
100202860	LINCOLN	NH		03/24/2025		904		(80)			(80)		824	824			
100194678	KETCHUM	ID		02/21/2025		1,141		(44)			(44)		1,097	1,097			
100195272	KENT	WA		02/24/2025		1,024		(83)			(83)		941	941			
100177442	BAKERSFIELD	CA		01/16/2025		1,586		(122)			(122)		1,464	1,464			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192683	PHOENIX	AZ		02/10/2025		1,182		37			37		1,219	1,219			
100202769	LAKE HAVASU CITY	AZ		03/24/2025		737		(87)			(87)		650	650			
100203966	MIAMI	FL		03/28/2025		737		(123)			(123)		614	614			
100177605	MIAMI	FL		01/16/2025		927		(133)			(133)		793	793			
100194590	AUSTIN	TX		03/28/2025		50,883		153			153		51,036	51,036			
100199289	GREENBUSH	MI		03/05/2025		743		(56)			(56)		687	687			
100191573	FRESNO	CA		01/31/2025		946		(135)			(135)		811	811			
100199299	SACRAMENTO	CA		03/05/2025		964		(97)			(97)		867	867			
100192904	PISCATAWAY	NJ		02/10/2025		1,120		(31)			(31)		1,089	1,089			
100192617	PHOENIX	AZ		02/10/2025		1,218		(57)			(57)		1,161	1,161			
100189195	MOYOCK	NC		01/13/2025		1,146		(31)			(31)		1,115	1,115			
100193804	LOS CABOS	MEX		02/10/2025		1,073							1,073	1,073			
100201741	LAKE HARMONY	PA		03/18/2025		1,290		(65)			(65)		1,225	1,225			
100177097	MIAMI	FL		01/16/2025		1,185		(45)			(45)		1,140	1,140			
100188425	NORWALK	CT		01/08/2025		957		(49)			(49)		908	908			
100191815	FORT STOCKTON	TX		01/31/2025		943		(9)			(9)		934	934			
100201193	FRESNO	CA		03/12/2025		1,121		(93)			(93)		1,028	1,028			
100188318	TEMECULA	CA		01/08/2025		55,273		(573)			(573)		54,701	54,701			
100192897	CHARLOTTE	NC		02/10/2025		1,139		(34)			(34)		1,105	1,105			
100186887	HOLLISTER	CA		01/07/2025		1,115		(24)			(24)		1,091	1,091			
100200296	CENTEREACH	NY		03/07/2025		1,070		(131)			(131)		939	939			
100189501	CHINO HILLS	CA		01/15/2025		1,213		(70)			(70)		1,142	1,142			
100192290	DAYTONA BEACH	FL		01/31/2025		1,701		(132)			(132)		1,570	1,570			
100177359	PRESCOTT VALLEY	AZ		01/16/2025		788		(120)			(120)		668	668			
100194666	FAIR LAWN	NJ		02/21/2025		1,121		(24)			(24)		1,097	1,097			
100202918	WINNECONNE	WI		03/24/2025		982		(98)			(98)		884	884			
100190839	MILWAUKIE	OR		01/27/2025		74,621		164			164		74,785	74,785			
100203123	INDIAN SHORES	FL		03/27/2025		714		(104)			(104)		610	610			
100195275	COLONIAL BEACH	VA		02/24/2025		1,016		(89)			(89)		927	927			
100202433	BARNEGAT	NJ		03/20/2025		1,031		(34)			(34)		997	997			
100199375	SACRAMENTO	CA		03/05/2025		945		(109)			(109)		835	835			
100192958	ALEDO	TX		02/10/2025		1,130		(15)			(15)		1,115	1,115			
100177318	PLACERVILLE	CA		01/16/2025		934		(55)			(55)		879	879			
100190391	DULUTH	GA		01/23/2025		944		(54)			(54)		889	889			
100192667	LITTLETON	CO		02/10/2025		1,114		(39)			(39)		1,075	1,075			
100194133	MORGANTOWN	WV		02/14/2025		4,415		(146)			(146)		4,269	4,269			
100202563	LATHROP	CA		03/21/2025		920		298			298		1,218	1,218			
100199000	DENVER	CO		02/28/2025		622		(40)			(40)		581	581			
100202879	RICHMOND	VA		03/24/2025		632		(72)			(72)		560	560			
100198481	BOWIE	MD		02/28/2025		1,086		(8)			(8)		1,077	1,077			
100202357	BROOKLYN	NY		03/19/2025		720		(47)			(47)		673	673			
100191798	DURHAM	NC		01/31/2025		923		(90)			(90)		834	834			
100194378	HIDDEN VALLEY LAKE	CA		02/14/2025		802		(111)			(111)		690	690			
100203462	TOMS RIVER	NJ		03/27/2025		695		(121)			(121)		574	574			
100190685	MOUNTLAKE TERRACE	WA		01/28/2025		1,204		(45)			(45)		1,158	1,158			
100203913	SEMINOLE	FL		03/28/2025		650		(119)			(119)		531	531			
100189503	LAWRENCEVILLE	GA		01/15/2025		1,178		(108)			(108)		1,070	1,070			
100157331	OAKLAND	CA		02/20/2025		1,123		(61)			(61)		1,062	1,062			
100188281	FAIRFAX	VA		01/08/2025		1,215		(52)			(52)		1,164	1,164			
100191587	ANTIOCH	CA		01/31/2025		939		(70)			(70)		868	868			
100201796	CHARLOTTE	NC		03/18/2025		1,094		(81)			(81)		1,012	1,012			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186162	GILBERT	AZ		02/10/2025		37,574		(397)			(397)		37,178	37,178			
100202977	SPICEWOOD	TX		03/24/2025		730		(99)			(99)		631	631			
100201098	LATHROP	CA		03/12/2025		754		(90)			(90)		664	664			
100176968	RIVERSIDE	CA		01/16/2025		(268)		1,225			1,225		958	958			
100194230	BROOMFIELD	CO		02/14/2025		699		(74)			(74)		625	625			
100197490	APEX	NC		02/26/2025		1,031		(107)			(107)		924	924			
100194332	ROUGH AND READY	CA		02/14/2025		693		(100)			(100)		593	593			
100198431	BAKERSFIELD	CA		02/28/2025		1,167		30			30		1,196	1,196			
100157459	LEHIGH ACRES	FL		02/20/2025		942		(10)			(10)		932	932			
100190925	STOCKTON	CA		01/28/2025		1,111		(64)			(64)		1,047	1,047			
100177459	MIAMI	FL		01/16/2025		1,128		(138)			(138)		990	990			
100201924	PITTSBURG	CA		03/18/2025		54,672		(1,330)			(1,330)		53,342	53,342			
100194491	EL PRADO	NM		02/14/2025		681		(72)			(72)		609	609			
100199267	MIAMI GARDENS	FL		03/05/2025		1,769		47			47		1,815	1,815			
100194515	MIAMI	FL		02/14/2025		738		(85)			(85)		653	653			
100192618	LEHI	UT		02/10/2025		1,034		(79)			(79)		955	955			
100189422	MADISON	CT		01/14/2025		1,049		(81)			(81)		968	968			
100200413	LAKE ARROWHEAD	CA		03/10/2025		718		(88)			(88)		630	630			
100194483	RIALTO	CA		02/14/2025		765		(78)			(78)		688	688			
100191271	CLAREMONT	CA		01/29/2025		1,129		(71)			(71)		1,058	1,058			
100202741	GRESHAM	OR		03/24/2025		1,506		(107)			(107)		1,399	1,399			
100197643	ORANGE	CT		02/26/2025		1,079		(82)			(82)		998	998			
100181384	HENDERSON	NV		01/09/2025		724		(69)			(69)		655	655			
100200390	SELBYVILLE	DE		03/10/2025		702		(88)			(88)		614	614			
100191580	COLLEGE STATION	TX		01/31/2025		853		(76)			(76)		777	777			
100198416	WHITE ROCK	NM		02/28/2025		1,442		(133)			(133)		1,309	1,309			
100188948	SANTA MARIA	CA		01/09/2025		1,124		111			111		1,235	1,235			
100200068	KEY LARGO	FL		03/06/2025		951		(49)			(49)		902	902			
100189138	WASHINGTON	DC		01/13/2025		1,040		(95)			(95)		945	945			
100177334	SAN JOSE	CA		01/16/2025		798		(121)			(121)		677	677			
100204111	POCATELLO	ID		03/28/2025		404		(47)			(47)		358	358			
100189019	SAN BERNARDINO	CA		01/09/2025		1,003		(140)			(140)		863	863			
100186960	WOODSTOCK	GA		01/07/2025		821		179			179		1,000	1,000			
100186890	LEWES	DE		01/07/2025		1,764		(166)			(166)		1,598	1,598			
100192405	PALMDALE	CA		02/07/2025		16,253		(361)			(361)		15,893	15,893			
100193998	REDLANDS	CA		02/11/2025		525		(55)			(55)		470	470			
100157222	CENTENNIAL	CO		02/20/2025		1,083		(123)			(123)		961	961			
100202916	AMBOY	WA		03/24/2025		804		(95)			(95)		709	709			
100204020	RANCHO CORDOVA	CA		03/28/2025		1,280		(153)			(153)		1,127	1,127			
100201658	SCHERTZ	TX		03/13/2025		979		(137)			(137)		842	842			
100195531	LOGANVILLE	GA		03/27/2025		696		(47)			(47)		648	648			
100192513	LANCASTER	CA		02/10/2025		1,032		(74)			(74)		958	958			
100194770	STOCKTON	CA		02/21/2025		1,219		197			197		1,415	1,415			
100202813	GEORGETOWN	TX		03/24/2025		689		(74)			(74)		614	614			
100190665	NEW EGYPT	NJ		01/28/2025		1,272		62			62		1,334	1,334			
100198534	BALTIMORE	MD		02/28/2025		1,319		47			47		1,365	1,365			
100203609	HOLLYWOOD	FL		03/26/2025		1,371		(39)			(39)		1,332	1,332			
100191220	SACRAMENTO	CA		01/29/2025		794		(114)			(114)		680	680			
100195632	AGOURA HILLS	CA		02/24/2025		1,030		(92)			(92)		938	938			
100194263	WILLIAMS BAY	WI		02/14/2025		628		(95)			(95)		533	533			
100191388	SAINT AUGUSTINE	FL		01/30/2025		1,037		(127)			(127)		910	910			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202391	TUSCOLA	TX		03/19/2025		11,820		(48)			(48)		11,772	11,772			
100202773	BRIDGEWATER	CT		03/24/2025		714		(72)			(72)		641	641			
100190183	WOODSTOCK	GA		01/21/2025		681		(75)			(75)		606	606			
100200438	STUART	FL		03/10/2025		1,110		(65)			(65)		1,045	1,045			
100197593	NAPLES	FL		02/26/2025		1,297		(142)			(142)		1,154	1,154			
100195269	COROLLA	NC		02/24/2025		1,060		(93)			(93)		967	967			
100191704	BEAUMONT	TX		02/20/2025		2,535		(158)			(158)		2,377	2,377			
100188688	BROKEN BOW	OK		01/09/2025		1,020		(61)			(61)		960	960			
100181389	APACHE JUNCTION	AZ		01/09/2025		411,906		(15,423)			(15,423)		396,483	396,483			
100201316	LOS ANGELES	CA		03/12/2025		718		(94)			(94)		624	624			
100195276	FOLSOM	CA		02/24/2025		1,061		(70)			(70)		991	991			
100189367	PHOENIX	AZ		01/14/2025		1,148		(24)			(24)		1,124	1,124			
100195392	LAS VEGAS	NV		02/24/2025		1,114		48			48		1,162	1,162			
100177163	BAKERSFIELD	CA		01/16/2025		1,117		(92)			(92)		1,025	1,025			
100190652	KIRKLAND	WA		01/28/2025		4,545		(112)			(112)		4,433	4,433			
100191800	DURHAM	NC		01/31/2025		1,031		(33)			(33)		998	998			
100203430	VIDA	OR		03/27/2025		1,010		(126)			(126)		884	884			
100157330	MURRIETA	CA		02/20/2025		1,047		(41)			(41)		1,005	1,005			
100202943	PANAMA CITY BEACH	FL		03/24/2025		711		(66)			(66)		645	645			
100191646	JUNE LAKE	CA		01/31/2025		2,503		(146)			(146)		2,356	2,356			
100177248	BEACHWOOD	NJ		01/16/2025		845		(125)			(125)		720	720			
100192690	NEW BRUNSWICK	NJ		02/10/2025		1,768		(53)			(53)		1,714	1,714			
100188702	VENTNOR CITY	NJ		01/09/2025		2,501		(76)			(76)		2,424	2,424			
100188270	ORLANDO	FL		01/08/2025		1,214		1			1		1,215	1,215			
100197513	PARAMUS	NJ		02/26/2025		1,218		(205)			(205)		1,014	1,014			
100192582	CORONA	CA		02/10/2025		761		(14)			(14)		746	746			
100202459	TRACY	CA		03/20/2025		590		(52)			(52)		537	537			
100189410	BOGART	GA		01/14/2025		(1,236)		2,338			2,338		1,102	1,102			
100194665	ALEDO	TX		02/21/2025		1,090		(9)			(9)		1,082	1,082			
100188821	DAYTONA BEACH	FL		01/09/2025		1,127		(64)			(64)		1,064	1,064			
100188923	FONTANA	CA		01/09/2025		1,088		(140)			(140)		948	948			
100189809	CENTREVILLE	VA		01/21/2025		13,561		(271)			(271)		13,290	13,290			
100197646	HILLSIDE	NJ		02/26/2025		828		(115)			(115)		712	712			
100202419	RARITAN	NJ		03/19/2025		667		(115)			(115)		551	551			
100203305	GILBERT	AZ		03/27/2025		702		(103)			(103)		599	599			
100202981	ACWORTH	GA		03/24/2025		1,028		(63)			(63)		965	965			
100202576	GARDEN GROVE	CA		03/21/2025		783		(89)			(89)		694	694			
100195665	CAPE CORAL	FL		02/24/2025		706		(109)			(109)		597	597			
100198375	BAKERSFIELD	CA		02/28/2025		695		(90)			(90)		606	606			
100201557	ANAHEIM	CA		03/13/2025		667		(111)			(111)		556	556			
100186152	LAKE WORTH BEACH	FL		02/10/2025		1,058		13			13		1,071	1,071			
100189267	BRYSON CITY	NC		01/13/2025		5,358		(91)			(91)		5,267	5,267			
100199288	HENDERSON	NV		03/05/2025		1,189		(86)			(86)		1,103	1,103			
100190666	CHINO	CA		01/28/2025		1,324		181			181		1,505	1,505			
100191233	BRIGHTON	CO		01/29/2025		997		(19)			(19)		978	978			
100194219	MESA	AZ		02/14/2025		741		(96)			(96)		645	645			
100199302	BOYNTON BEACH	FL		03/05/2025		639		(94)			(94)		545	545			
100191256	BARGERSVILLE	IN		01/29/2025		1,041		(86)			(86)		955	955			
100189939	ROGERSVILLE	AL		01/21/2025		1,073		(66)			(66)		1,007	1,007			
100192542	WINTER GARDEN	FL		02/10/2025		1,082		(21)			(21)		1,060	1,060			
100189840	GLADSTONE	OR		01/21/2025		1,152		26			26		1,177	1,177			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200451	SALEM	UT		03/10/2025		505		(100)			(100)		406	406			
100194552	HIALEAH	FL		02/20/2025		1,092		(1)			(1)		1,091	1,091			
100200543	CASCADE	ID		03/11/2025		1,068		9			9		1,077	1,077			
100198342	WINTER GARDEN	FL		02/28/2025		1,020		(114)			(114)		906	906			
100189561	PLANO	TX		01/16/2025		1,269		(80)			(80)		1,189	1,189			
100189189	PALM SPRINGS	CA		01/13/2025		1,027		(57)			(57)		971	971			
100202978	WASHINGTON	UT		03/24/2025		709		(74)			(74)		635	635			
100202369	LAS CRUCES	NM		03/19/2025		698		14			14		713	713			
100194221	PLUMAS LAKE	CA		02/14/2025		697		(64)			(64)		632	632			
100191735	MONROE	NC		02/20/2025		975		(126)			(126)		849	849			
100201722	BURNSVILLE	NC		03/18/2025		795		(14)			(14)		781	781			
100203330	BENTONVILLE	AR		03/27/2025		682		(119)			(119)		563	563			
100201955	FLAGLER BEACH	FL		03/18/2025		974		(73)			(73)		900	900			
100202639	RALEIGH	NC		03/24/2025		1,108		(27)			(27)		1,081	1,081			
100188387	ROSWELL	GA		01/08/2025		1,059		(21)			(21)		1,038	1,038			
100201497	WESTON	FL		03/12/2025		738		(48)			(48)		691	691			
100201634	MIDDLETON	ID		03/13/2025		733		(101)			(101)		632	632			
100202832	NORTHGLENN	CO		03/24/2025		1,692		(131)			(131)		1,561	1,561			
100189882	REHOBOTH BEACH	DE		01/21/2025		1,212		(87)			(87)		1,126	1,126			
100188461	TOWSON	MD		01/08/2025		1,029		(110)			(110)		919	919			
100189639	FRAMINGHAM	MA		01/17/2025		1,006		(18)			(18)		988	988			
100189788	OCEAN SHORES	WA		01/21/2025		1,210		76			76		1,286	1,286			
100186125	SAINT AUGUSTINE	FL		01/31/2025		1,065		(78)			(78)		986	986			
100188628	QUARTZ HILL	CA		02/10/2025		542		(114)			(114)		428	428			
100157121	MIAMI	FL		02/20/2025		1,009		(132)			(132)		876	876			
100195292	MONUMENT	CO		02/24/2025		1,206		352			352		1,558	1,558			
100192664	SANDY SPRINGS	GA		02/10/2025		1,070		(51)			(51)		1,020	1,020			
100188299	ONTARIO	CA		01/08/2025		1,160		10			10		1,170	1,170			
100201579	HOUSTON	TX		03/13/2025		710		(56)			(56)		654	654			
100200334	GEORGETOWN	CO		03/10/2025		796		(23)			(23)		773	773			
100198439	LAKEVILLE	MN		02/28/2025		1,084		(50)			(50)		1,035	1,035			
100189305	ASHFORD	WA		01/13/2025		1,031		(101)			(101)		930	930			
100157154	LAUREL	MD		02/20/2025		1,155		(142)			(142)		1,013	1,013			
100201536	BEAVERTON	OR		03/13/2025		994		(124)			(124)		869	869			
100202566	MURRIETA	CA		03/21/2025		798		232			232		1,030	1,030			
100198347	BROKEN BOW	OK		02/28/2025		972		(93)			(93)		879	879			
100202817	HOUSTON	TX		03/24/2025		689		(86)			(86)		603	603			
100193706	HAPPY VALLEY	OR		02/10/2025		1,047		(56)			(56)		991	991			
100177078	ANAHEIM	CA		01/16/2025		907		(53)			(53)		855	855			
100199100	SYKESVILLE	MD		03/03/2025		991		(89)			(89)		902	902			
100190672	JUPITER	FL		01/28/2025		1,218		2			2		1,220	1,220			
100188559	EL CAJON	CA		02/10/2025		991		(96)			(96)		895	895			
100190081	OXNARD	CA		01/21/2025		1,103		(61)			(61)		1,042	1,042			
100189227	OLD BRIDGE	NJ		01/13/2025		1,116		(45)			(45)		1,071	1,071			
100188284	PALMETTO	FL		01/08/2025		1,187		36			36		1,223	1,223			
100189771	FRISCO	TX		01/21/2025		1,114		(43)			(43)		1,071	1,071			
100194344	PHILADELPHIA	PA		02/14/2025		697		(28)			(28)		668	668			
100188317	ATLANTA	GA		01/08/2025		1,444		(46)			(46)		1,399	1,399			
100189295	MUNDS PARK	AZ		01/13/2025		1,047		(93)			(93)		953	953			
100200547	COLUMBIA	CA		03/11/2025		1,121		(44)			(44)		1,077	1,077			
100177469	DRAPER	UT		01/16/2025		970		(137)			(137)		833	833			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201860	LYNNWOOD	WA		03/18/2025		1,729		(138)			(138)		1,591	1,591			
100190723	NAPLES	FL		01/27/2025		1,026		(65)			(65)		961	961			
100197604	BLUE RIDGE	GA		02/26/2025		916		(160)			(160)		756	756			
100195282	BELMONT	NC		02/24/2025		1,161		50			50		1,211	1,211			
100190938	MORGAN HILL	CA		01/28/2025		1,035		(78)			(78)		957	957			
100203181	DANA POINT	CA		03/27/2025		706		(96)			(96)		610	610			
100193422	PORT SAINT LUCIE	FL		02/10/2025		1,035		(68)			(68)		968	968			
100157335	WEST BABYLON	NY		02/20/2025		911		(92)			(92)		819	819			
100192934	GARLAND	TX		02/10/2025		952		(60)			(60)		892	892			
100201395	CLEARWATER	FL		03/12/2025		1,304		(53)			(53)		1,251	1,251			
100192710	TEMPE	AZ		02/10/2025		1,069		(57)			(57)		1,012	1,012			
100191212	LOS ANGELES	CA		01/29/2025		783		(83)			(83)		700	700			
100197489	KAILUA KONA	HI		02/26/2025		4,897		56			56		4,953	4,953			
100177144	LAKE WORTH	FL		01/16/2025		820		(121)			(121)		699	699			
100193747	VICTORVILLE	CA		02/10/2025		916		(104)			(104)		812	812			
100191781	EUGENE	OR		01/31/2025		841		(123)			(123)		718	718			
100202840	HAVERHILL	MA		03/24/2025		672		(75)			(75)		598	598			
100189755	ELLSWORTH	ME		01/21/2025		1,039		(53)			(53)		986	986			
100201495	LANHAM	MD		03/12/2025		486		(29)			(29)		458	458			
100201740	FORKS	WA		03/18/2025		608		(25)			(25)		582	582			
100193208	SAVANNAH	GA		02/10/2025		1,307		(99)			(99)		1,208	1,208			
100192960	LOGAN	UT		02/10/2025		1,030		(76)			(76)		953	953			
100177313	BAILEY	CO		01/16/2025		962		70			70		1,032	1,032			
100190660	DAVENPORT	FL		01/28/2025		1,470		(21)			(21)		1,449	1,449			
100194738	JACKSON	NJ		02/21/2025		1,220		(49)			(49)		1,171	1,171			
100200700	SURPRISE	AZ		03/11/2025		1,053		1			1		1,054	1,054			
100191010	SPRINGFIELD GARDENS	NY		01/29/2025		1,447		(82)			(82)		1,365	1,365			
100194264	BROCKTON	MA		02/14/2025		742		(101)			(101)		641	641			
100195281	LITTLETON	CO		02/24/2025		1,134		81			81		1,215	1,215			
100201040	SACRAMENTO	CA		03/12/2025		738		(44)			(44)		694	694			
100188902	SALINAS	CA		01/09/2025		1,156		58			58		1,214	1,214			
100197597	GARFIELD	NJ		02/26/2025		843		(137)			(137)		706	706			
100201986	MEDWAY	MA		03/18/2025		1,083		(58)			(58)		1,025	1,025			
100193676	HESPERIA	CA		02/10/2025		1,069		(162)			(162)		907	907			
100198485	BOWIE	MD		02/28/2025		932		(131)			(131)		800	800			
100199298	STOCKTON	CA		03/05/2025		1,104		(117)			(117)		987	987			
100189075	TALLAHASSEE	FL		01/13/2025		1,810		(35)			(35)		1,775	1,775			
100193739	NASHVILLE	TN		02/10/2025		1,074		(30)			(30)		1,044	1,044			
100193350	SAVANNAH	TX		02/10/2025		1,279		(47)			(47)		1,231	1,231			
100194143	TAMPA	FL		02/14/2025		982		(110)			(110)		872	872			
100203597	SCOTCH PLAINS	NJ		03/26/2025		1,391		(68)			(68)		1,324	1,324			
100188392	OAK PARK	IL		01/08/2025		1,078		(71)			(71)		1,007	1,007			
100204228	KEY BISCAYNE	FL		03/31/2025		729		(77)			(77)		652	652			
100195261	PIKESVILLE	MD		02/24/2025		949		(125)			(125)		823	823			
100194610	SACRAMENTO	CA		02/21/2025		1,093		(46)			(46)		1,047	1,047			
100190921	OCEANSIDE	CA		01/28/2025		1,090		(21)			(21)		1,068	1,068			
100198522	SILVER SPRING	MD		02/28/2025		1,117		(45)			(45)		1,073	1,073			
100202631	FRAMINGHAM	MA		03/24/2025		754		(7)			(7)		747	747			
100201748	SELBYVILLE	DE		03/18/2025		929		(80)			(80)		849	849			
100194609	SACRAMENTO	CA		02/21/2025		1,060		(35)			(35)		1,025	1,025			
100199270	PHOENIX	AZ		03/05/2025		1,246		(97)			(97)		1,149	1,149			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201581	SAVANNAH	GA		03/13/2025		668		(50)			(50)		618	618			
100188367	GENEVA	IL		01/08/2025		1,098		(64)			(64)		1,034	1,034			
100200166	MELBOURNE	FL		03/07/2025		1,437		(133)			(133)		1,304	1,304			
100188607	UNION	NJ		02/10/2025		1,012		(59)			(59)		952	952			
100204010	GRAPEVINE	TX		03/28/2025		689		(123)			(123)		566	566			
100201534	SILVER SPRING	MD		03/13/2025		943		(133)			(133)		811	811			
100201435	CARSON	CA		03/12/2025		990		(137)			(137)		852	852			
100191238	NAPA	CA		01/29/2025		776		(115)			(115)		661	661			
100198424	RED LODGE	MT		02/28/2025		1,864		(71)			(71)		1,793	1,793			
100201037	PROVIDENCE	RI		03/12/2025		733		(49)			(49)		684	684			
100193615	SAN DIEGO	CA		02/10/2025		932		(138)			(138)		794	794			
100196968	KIHEI	HI		02/25/2025		1,603		(264)			(264)		1,339	1,339			
100194139	PATERSON	NJ		02/14/2025		1,089		(78)			(78)		1,011	1,011			
100177602	SURPRISE	AZ		01/16/2025		923		(131)			(131)		792	792			
100197586	MARYSVILLE	WA		02/26/2025		1,086		(85)			(85)		1,001	1,001			
100195574	PALMDALE	CA		02/24/2025		866		(23)			(23)		844	844			
100189491	APOPKA	FL		01/15/2025		1,304		(132)			(132)		1,173	1,173			
100198228	PRESCOTT	AZ		02/28/2025		1,074		(54)			(54)		1,021	1,021			
100191211	HUNTINGTON PARK	CA		01/29/2025		1,018		(71)			(71)		948	948			
100202806	TOWSON	MD		03/24/2025		1,953		(112)			(112)		1,841	1,841			
100199296	OAKLAND	CA		03/05/2025		8,748		(337)			(337)		8,411	8,411			
100189825	KAMUELA	HI		01/21/2025		20,691		(322)			(322)		20,368	20,368			
100199066	WINTER GARDEN	FL		02/28/2025		1,059		(49)			(49)		1,009	1,009			
100188463	MURRIETA	CA		01/08/2025		943		(53)			(53)		889	889			
100201036	PEORIA	AZ		03/12/2025		736		(33)			(33)		702	702			
100189454	METAIRIE	LA		01/15/2025		688		(36)			(36)		652	652			
100200666	RENO	NV		03/11/2025		1,019		(108)			(108)		911	911			
100203102	CLIFFSIDE PARK	NJ		03/27/2025		776		(114)			(114)		662	662			
100157370	FITCHBURG	MA		02/20/2025		757		(28)			(28)		729	729			
100185288	MABLETON	GA		01/24/2025		947		(133)			(133)		814	814			
100199108	FAIR LAWN	NJ		03/03/2025		656		67			67		723	723			
100196754	SAN RAMON	CA		02/25/2025		2,275		(273)			(273)		2,002	2,002			
100193811	PUERTO VALLARTA	MEX		02/10/2025		955							955	955			
100202691	OJAI	CA		03/24/2025		720		(64)			(64)		656	656			
100193756	TOMS RIVER	NJ		02/10/2025		1,038		(102)			(102)		935	935			
100194226	HOMESTEAD	FL		02/14/2025		703		(61)			(61)		643	643			
100177045	MESA	AZ		01/16/2025		333,698		(10,413)			(10,413)		323,285	323,285			
100202925	MONETA	VA		03/24/2025		1,060		(64)			(64)		996	996			
100203990	MIDLOTHIAN	TX		03/28/2025		728		(38)			(38)		689	689			
100191248	PERRIS	CA		01/29/2025		1,076		(99)			(99)		977	977			
100193135	MELISSA	TX		02/10/2025		1,179		231			231		1,410	1,410			
100191584	DANIA BEACH	FL		01/31/2025		1,332		45			45		1,377	1,377			
100192519	WHITMAN	MA		02/10/2025		975		(73)			(73)		902	902			
100200205	MARCO ISLAND	FL		03/07/2025		1,031		(68)			(68)		962	962			
100191305	PHOENIX	AZ		01/30/2025		663		(108)			(108)		555	555			
100194107	OAKDALE	MN		02/14/2025		1,029		46			46		1,075	1,075			
100191131	ROCKLAND	MA		01/29/2025		905		(85)			(85)		821	821			
100200214	LEVITTOWN	PA		03/07/2025		2,472		(62)			(62)		2,410	2,410			
100200720	SALT LAKE CITY	UT		03/11/2025		1,075		(48)			(48)		1,026	1,026			
100201591	HIALEAH GARDENS	FL		03/13/2025		950		(119)			(119)		831	831			
100191291	COCONUT CREEK	FL		01/30/2025		1,022		(108)			(108)		914	914			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197478	ANAHEIM	CA		02/25/2025		3,054		(303)			(303)		2,752	2,752			
100177412	ELK GROVE	CA		01/16/2025		6,740		(529)			(529)		6,211	6,211			
100203484	FLOWER MOUND	TX		03/26/2025		1,164		14			14		1,178	1,178			
100198478	MARSHALL	NC		02/28/2025		1,063		(46)			(46)		1,017	1,017			
100192338	MENIFEE	CA		02/05/2025		1,104		(58)			(58)		1,045	1,045			
100201464	LAS VEGAS	NV		03/12/2025		763		(9)			(9)		754	754			
100195273	WASHINGTON	DC		02/24/2025		1,092		(41)			(41)		1,051	1,051			
100189682	TEMPE	AZ		02/20/2025		958		(35)			(35)		923	923			
100199381	GRAHAM	WA		03/05/2025		965		(102)			(102)		863	863			
100192369	WEST HILLS	CA		02/05/2025		1,101		(149)			(149)		952	952			
100190892	TEMPE	AZ		01/28/2025		785		(43)			(43)		742	742			
100199062	MIDDLETON	MA		02/28/2025		600		71			71		671	671			
100203985	JACKSONVILLE	FL		03/28/2025		692		(74)			(74)		618	618			
100194686	POMONA	CA		02/21/2025		1,185		57			57		1,242	1,242			
100202385	LIBERTY TWP	OH		03/19/2025		657		(42)			(42)		614	614			
100190837	LINCOLN	NH		01/27/2025		1,077		(46)			(46)		1,032	1,032			
100177381	BLUFFTON	SC		01/16/2025		1,326		(129)			(129)		1,197	1,197			
100194623	FIRESTONE	CO		02/21/2025		1,277		375			375		1,652	1,652			
100177674	JERSEY CITY	NJ		01/16/2025		981		(85)			(85)		897	897			
100177231	TOMHEGAN TOWNSHIP	ME		01/16/2025		1,598		(106)			(106)		1,492	1,492			
100201622	MIAMI	FL		03/13/2025		702		(102)			(102)		599	599			
100188440	MIDDLEVILLE	MI		01/08/2025		986		(60)			(60)		926	926			
100198448	DENVER	CO		02/28/2025		1,004		(63)			(63)		941	941			
100200356	PHOENIX	AZ		03/10/2025		1,260		480			480		1,740	1,740			
100188819	GLENN DALE	MD		01/09/2025		1,239		131			131		1,370	1,370			
100177261	ALISO VIEJO	CA		01/16/2025		1,646		(176)			(176)		1,470	1,470			
100198866	SAN FRANCISCO	CA		02/28/2025		1,003		(107)			(107)		896	896			
100202708	SHREWSBURY	MA		03/24/2025		709		(72)			(72)		637	637			
100157179	JACKSON	NJ		02/20/2025		689		(34)			(34)		654	654			
100193544	VENTURA	CA		02/10/2025		943		(42)			(42)		901	901			
100202640	LAKEWOOD	CO		03/24/2025		1,093		(51)			(51)		1,042	1,042			
100204064	CAPE CORAL	FL		03/28/2025		6,134		103			103		6,237	6,237			
100189663	COMMERCE CITY	CO		01/17/2025		1,453		(57)			(57)		1,397	1,397			
100191746	SCOTTSDALE	AZ		02/20/2025		1,001		(105)			(105)		896	896			
100191819	PHOENIX	AZ		01/31/2025		828		(82)			(82)		746	746			
100186945	FAIRFIELD	CA		01/07/2025		798		(186)			(186)		611	611			
100201322	NEW YORK	NY		03/12/2025		694		(95)			(95)		599	599			
100189240	SAN FRANCISCO	CA		01/13/2025		1,133		(23)			(23)		1,110	1,110			
100189324	SALT LAKE CITY	UT		01/13/2025		10,322		(88)			(88)		10,234	10,234			
100192908	JACKSON	NJ		02/10/2025		1,074		(24)			(24)		1,050	1,050			
100200285	LITTLETON	CO		03/07/2025		1,122		13			13		1,135	1,135			
100200496	PORT SAINT LUCIE	FL		03/11/2025		1,053		(103)			(103)		950	950			
100194448	SIMI VALLEY	CA		02/14/2025		957		(129)			(129)		828	828			
100201207	KENNESAW	GA		03/12/2025		646		(90)			(90)		556	556			
100189160	CAMDEN	ME		01/13/2025		1,000		(86)			(86)		915	915			
100203405	CAPE CORAL	FL		03/27/2025		721		(95)			(95)		626	626			
100194245	MEARS	MI		02/14/2025		1,323		(132)			(132)		1,191	1,191			
100191049	VENICE	FL		01/29/2025		1,131		(129)			(129)		1,002	1,002			
100201598	CHARLESTOWN	RI		03/13/2025		685		(89)			(89)		596	596			
100189094	COLORADO SPRINGS	CO		01/13/2025		1,584		(51)			(51)		1,533	1,533			
100200695	RIO RANCHO	NM		03/11/2025		1,203		(44)			(44)		1,159	1,159			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203400	LAS VEGAS	NV		03/27/2025		967		(123)			(123)		844	844			
100201531	SACRAMENTO	CA		03/13/2025		686		(106)			(106)		580	580			
100191103	ONALASKA	WI		01/29/2025		7,196		(302)			(302)		6,894	6,894			
100191224	HENDERSON	NV		01/29/2025		1,015		(96)			(96)		919	919			
100193766	NEW YORK	NY		02/10/2025		977		(97)			(97)		880	880			
100201345	MIAMI	FL		03/12/2025		299		(5)			(5)		293	293			
100200055	HUNTSVILLE	OH		03/06/2025		397		(53)			(53)		345	345			
100195268	GRAVOIS MILLS	MO		02/24/2025		888		(63)			(63)		825	825			
100203937	MABANK	TX		03/28/2025		679		(121)			(121)		558	558			
100192399	ESTERO	FL		02/07/2025		1,099		(104)			(104)		995	995			
100192940	GRAND PRAIRIE	TX		02/10/2025		953		(95)			(95)		858	858			
100192406	FERNANDINA BEACH	FL		02/07/2025		983		(83)			(83)		900	900			
100203543	GLENVIEW	IL		03/26/2025		11,772		(284)			(284)		11,488	11,488			
100191099	DEER PARK	NY		01/29/2025		1,145		(125)			(125)		1,019	1,019			
100194269	GREENACRES	FL		02/14/2025		776		(91)			(91)		685	685			
100193564	PANAMA CITY BEACH	FL		02/10/2025		1,254		(47)			(47)		1,208	1,208			
100192884	CHARLOTTE	NC		02/10/2025		940		(99)			(99)		841	841			
100195470	WINCHESTER	CA		02/24/2025		1,219		242			242		1,461	1,461			
100199308	WOODLAND	CA		03/05/2025		996		(94)			(94)		902	902			
100198513	HYATTSVILLE	MD		02/28/2025		1,407		(48)			(48)		1,359	1,359			
100198920	DOWNEY	CA		02/28/2025		1,036		(94)			(94)		942	942			
100188765	ROSEVILLE	CA		01/09/2025		1,338		343			343		1,680	1,680			
100186872	ORANGE	CA		01/07/2025		1,119		(189)			(189)		930	930			
100189967	HILLIARD	OH		01/21/2025		952		(54)			(54)		898	898			
100191118	SOUTH GATE	CA		01/29/2025		1,026		(115)			(115)		911	911			
100200736	MATAWAN	NJ		03/11/2025		1,011		(83)			(83)		927	927			
100181473	HONOLULU	HI		01/09/2025		992		(123)			(123)		869	869			
100203892	BELTSVILLE	MD		03/28/2025		601		(77)			(77)		524	524			
100201927	ARVADA	CO		03/18/2025		1,012		(32)			(32)		980	980			
100200169	SPANISH FORK	UT		03/07/2025		962		(57)			(57)		905	905			
100188155	ATLANTA	GA		01/07/2025		2,238		(191)			(191)		2,047	2,047			
100203250	BROOMFIELD	CO		03/27/2025		697		(69)			(69)		628	628			
100203313	ADRIAN	MO		03/27/2025		703		(77)			(77)		626	626			
100190701	TOWNSEND	TN		01/28/2025		1,146		(3)			(3)		1,143	1,143			
100177609	SUMMERFIELD	FL		01/16/2025		3,970		(291)			(291)		3,679	3,679			
100203533	SAVANNAH	GA		03/26/2025		1,063		(53)			(53)		1,010	1,010			
100192469	STAMFORD	CT		02/07/2025		1,409		(8)			(8)		1,401	1,401			
100198477	NEWTOWN	PA		02/28/2025		12,207		(208)			(208)		11,999	11,999			
100202718	CHICAGO	IL		03/24/2025		702		(76)			(76)		626	626			
100193481	NEW BEDFORD	MA		02/10/2025		977		(47)			(47)		930	930			
100202362	ELIZABETH	NJ		03/19/2025		560		(10)			(10)		551	551			
100177280	SECANE	PA		01/16/2025		971		(95)			(95)		876	876			
100189348	ELK GROVE	CA		01/13/2025		6,669		(253)			(253)		6,416	6,416			
100190165	CHICO	CA		01/21/2025		1,000		(83)			(83)		918	918			
100203253	GLENDALE	AZ		03/27/2025		1,120		(78)			(78)		1,042	1,042			
100203957	WAXHAW	NC		03/28/2025		733		(74)			(74)		659	659			
100202674	FORT LAUDERDALE	FL		03/24/2025		706		(55)			(55)		651	651			
100197552	PALM SPRINGS	CA		02/26/2025		1,215		(244)			(244)		971	971			
100198884	WAIKOLOA	HI		02/28/2025		1,025		(111)			(111)		914	914			
100194732	BOCA RATON	FL		02/21/2025		1,100		10			10		1,110	1,110			
100198367	RALEIGH	NC		02/28/2025		2,709		(159)			(159)		2,549	2,549			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202507	HEALDSBURG	CA		03/21/2025		678		(67)			(67)		611	611			
100188462	FRISCO	TX		01/08/2025		10,740		(481)			(481)		10,259	10,259			
100201472	STOCKTON	CA		03/12/2025		1,735		(122)			(122)		1,613	1,613			
100189509	STAFFORD	VA		01/15/2025		1,038		(102)			(102)		936	936			
100177471	HOMESTEAD	FL		01/16/2025		1,109		(127)			(127)		983	983			
100189972	BOOTHBAY HARBOR	ME		01/21/2025		1,020		(61)			(61)		959	959			
100192767	SARASOTA	FL		02/10/2025		735		6			6		741	741			
100190385	LOS ANGELES	CA		01/23/2025		1,032		(79)			(79)		953	953			
100189363	RICHMOND	TX		01/14/2025		1,370		(165)			(165)		1,205	1,205			
100188694	SURPRISE	AZ		01/09/2025		1,126		63			63		1,189	1,189			
100181451	TUALATIN	OR		01/09/2025		3,872		(233)			(233)		3,639	3,639			
100200343	QUINCY	WA		03/10/2025		737		16			16		753	753			
100194146	HEALDSBURG	CA		02/14/2025		971		(58)			(58)		913	913			
100186115	SARATOGA SPRINGS	UT		01/31/2025		943		(60)			(60)		882	882			
100192659	KNOXVILLE	TN		02/10/2025		965		(92)			(92)		873	873			
100157522	PHILADELPHIA	PA		02/20/2025		967		4			4		971	971			
100190395	LONG BEACH	CA		01/23/2025		2,040		(144)			(144)		1,895	1,895			
100188436	QUEEN CREEK	AZ		01/08/2025		1,015		(91)			(91)		924	924			
100189518	EGG HARBOR TOWNSHIP	NJ		01/15/2025		886		(102)			(102)		783	783			
100177321	TOMBALL	TX		01/16/2025		48,485		(2,156)			(2,156)		46,329	46,329			
100192918	SANTA FE	NM		02/10/2025		1,016		(33)			(33)		983	983			
100198433	EUREKA	CA		02/28/2025		1,050		(20)			(20)		1,030	1,030			
100188349	GENEVA	IL		01/08/2025		1,084		(40)			(40)		1,044	1,044			
100198353	HILLSBORO	OR		02/28/2025		1,026		(58)			(58)		968	968			
100191143	FORT WASHINGTON	MD		01/29/2025		993		28			28		1,021	1,021			
100177385	LOWELL	IN		01/16/2025		877		(125)			(125)		752	752			
100189740	JACKSON	NJ		01/21/2025		818		(64)			(64)		754	754			
100157062	HENDERSON	NV		02/20/2025		1,059		21			21		1,080	1,080			
100195277	MANTECA	CA		02/24/2025		1,096		(2)			(2)		1,093	1,093			
100192719	LITTLE FERRY	NJ		02/10/2025		1,101		30			30		1,131	1,131			
100198253	SACRAMENTO	CA		02/28/2025		1,021		(53)			(53)		968	968			
100189347	HOWELL	NJ		01/13/2025		1,119		(146)			(146)		974	974			
100177092	LIVERMORE	CA		01/16/2025		1,029		(87)			(87)		942	942			
100201051	SANTA FE	NM		03/12/2025		725		(65)			(65)		660	660			
100192575	BROOKINGS	OR		02/10/2025		875		(109)			(109)		766	766			
100203352	RALEIGH	NC		03/27/2025		711		(95)			(95)		616	616			
100177468	VERO BEACH	FL		01/16/2025		1,159		(20)			(20)		1,139	1,139			
100197071	SAMMAMISH	WA		02/25/2025		2,323		(128)			(128)		2,194	2,194			
100189520	BERGENFIELD	NJ		01/15/2025		2,069		(50)			(50)		2,019	2,019			
100188476	BAYVILLE	NJ		01/08/2025		1,386		(85)			(85)		1,301	1,301			
100195457	QUEEN CREEK	AZ		02/24/2025		1,254		385			385		1,639	1,639			
100200541	LATHROP	CA		03/11/2025		1,177		(64)			(64)		1,113	1,113			
100188444	ANNA	TX		01/08/2025		984		(84)			(84)		900	900			
100198410	LEHI	UT		02/28/2025		995		(76)			(76)		919	919			
100201631	OCALA	FL		03/13/2025		868		(136)			(136)		731	731			
100189872	SARASOTA	FL		01/21/2025		3,038		(138)			(138)		2,900	2,900			
100198910	CALDWELL	ID		02/28/2025		836		(102)			(102)		734	734			
100177291	GIRDWOOD	AK		01/16/2025		1,065		(89)			(89)		976	976			
100201892	LIVINGSTON	NJ		03/18/2025		972		(36)			(36)		936	936			
100193152	SARASOTA	FL		03/20/2025		1,217		(125)			(125)		1,092	1,092			
100189599	COACHELLA	CA		01/17/2025		1,024		(16)			(16)		1,008	1,008			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202352	NORTH HIGHLANDS	CA		03/19/2025		3,798		10			10		3,808	3,808			
100197582	THOMASVILLE	GA		02/26/2025		7,315		(310)			(310)		7,006	7,006			
100177386	NAPLES	FL		01/16/2025		732		369			369		1,101	1,101			
100157080	HIALEAH	FL		02/20/2025		1,069		(12)			(12)		1,057	1,057			
100204195	WARREN	NJ		03/31/2025		1,047		(109)			(109)		938	938			
100191069	NASHVILLE	TN		01/29/2025		1,402		(61)			(61)		1,341	1,341			
100202387	CHESTERFIELD	VA		03/19/2025		1,067		(82)			(82)		985	985			
100201991	POINT PLEASANT	NJ		03/18/2025		941		(51)			(51)		891	891			
100194007	OCALA	FL		02/11/2025		577		(64)			(64)		513	513			
100189909	LITCHFIELD PARK	AZ		01/21/2025		1,375		(17)			(17)		1,358	1,358			
100202475	CAPE CORAL	FL		03/21/2025		697		(66)			(66)		631	631			
100192984	PERU	VT		02/10/2025		899		(71)			(71)		828	828			
100201104	DELRAY BEACH	FL		03/12/2025		698		(82)			(82)		616	616			
100188303	APOLLO BEACH	FL		01/08/2025		4,877		(61)			(61)		4,816	4,816			
100186163	WASHINGTON	DC		02/10/2025		1,345		29			29		1,374	1,374			
100198475	ELLIJAY	GA		02/28/2025		971		(87)			(87)		884	884			
100193361	ARLINGTON	TX		02/10/2025		960		(64)			(64)		896	896			
100192793	YUBA CITY	CA		02/10/2025		934		(91)			(91)		843	843			
100201523	FONTANA	CA		03/13/2025		683		(98)			(98)		585	585			
100188683	WEST COVINA	CA		02/10/2025		1,007		(42)			(42)		965	965			
100191032	BROWNSBURG	IN		01/29/2025		1,177		(79)			(79)		1,098	1,098			
100194175	LYONS	GA		02/14/2025		46		565			565		611	611			
100199396	WELLINGTON	FL		03/05/2025		921		(105)			(105)		816	816			
100202837	GLENDALE	AZ		03/24/2025		1,483		(111)			(111)		1,372	1,372			
100200346	LAGRANGE	OH		03/10/2025		658		(86)			(86)		573	573			
100194246	MONROVIA	CA		02/14/2025		703		(81)			(81)		622	622			
100202460	EATONTOWN	NJ		03/20/2025		502		(28)			(28)		474	474			
100194383	SATELLITE BEACH	FL		02/14/2025		699		(107)			(107)		592	592			
100192824	WASHINGTON	DC		02/10/2025		1,031		(32)			(32)		998	998			
100192987	KINGSPORT	TN		02/10/2025		892		(63)			(63)		828	828			
100202416	BELTSVILLE	MD		03/19/2025		1,107		(92)			(92)		1,015	1,015			
100192559	PHOENIX	AZ		02/10/2025		983		(68)			(68)		915	915			
100204043	SCOTTSDALE	AZ		03/28/2025		401		(97)			(97)		304	304			
100157020	UNION	NJ		02/20/2025		928		(156)			(156)		772	772			
100198380	NEW SMYRNA BEACH	FL		02/28/2025		707		(27)			(27)		680	680			
100194604	SOUTH PORTLAND	ME		02/21/2025		1,064		52			52		1,116	1,116			
100202620	CHARLOTTE	NC		03/24/2025		724		(27)			(27)		697	697			
100193502	CHEHALIS	WA		02/10/2025		993		(15)			(15)		978	978			
100197603	WHITE PLAINS	NY		02/26/2025		1,160		(95)			(95)		1,065	1,065			
100192563	ROSEVILLE	CA		02/10/2025		1,113		269			269		1,381	1,381			
100157519	WEST ORANGE	NJ		02/20/2025		36,357		(1,003)			(1,003)		35,353	35,353			
100193099	LATHROP	CA		02/10/2025		718		317			317		1,035	1,035			
100194659	BELLINGHAM	WA		02/21/2025		1,007		(95)			(95)		911	911			
100198464	DONNELLY	ID		02/28/2025		2,038		48			48		2,086	2,086			
100198423	LITTLE ELM	TX		02/28/2025		1,759		(64)			(64)		1,695	1,695			
100198324	ROSEVILLE	CA		02/28/2025		1,124		262			262		1,385	1,385			
100203093	OZARK	MO		03/27/2025		225,897		(10,043)			(10,043)		215,854	215,854			
100203411	CHARLOTTE	NC		03/27/2025		703		(92)			(92)		611	611			
100195367	PORT SAINT JOE	FL		02/24/2025		644		(58)			(58)		586	586			
100202984	TUCSON	AZ		03/24/2025		2,331		(131)			(131)		2,200	2,200			
100194762	NEW ORLEANS	LA		02/21/2025		1,039		(36)			(36)		1,003	1,003			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188885	SAN DIEGO	CA		01/09/2025		1,367		(81)			(81)		1,286	1,286			
100188670	SAN ANTONIO	TX		02/10/2025		973		(99)			(99)		874	874			
100199274	CLEARLAKE	CA		03/05/2025		970		(77)			(77)		893	893			
100202596	RALEIGH	NC		03/21/2025		704		(114)			(114)		590	590			
100190900	LONGBOAT KEY	FL		01/28/2025		986		(115)			(115)		871	871			
100191632	MIAMI GARDENS	FL		01/31/2025		1,240		(49)			(49)		1,191	1,191			
100201721	PORT MATILDA	PA		03/18/2025		2,201		(54)			(54)		2,148	2,148			
100186883	MIAMI	FL		01/07/2025		1,179		60			60		1,239	1,239			
100193777	ST. PETERSBURG	FL		02/10/2025		1,000		126			126		1,125	1,125			
100188671	QUEEN VALLEY	AZ		02/10/2025		919		(85)			(85)		834	834			
100188984	ANTELOPE	CA		01/09/2025		25,068		280			280		25,347	25,347			
100200545	COLUMBUS	OH		03/11/2025		1,040		(39)			(39)		1,000	1,000			
100201549	BLANCHARD	OK		03/13/2025		683		(68)			(68)		615	615			
100201201	MESA	AZ		03/12/2025		936		(122)			(122)		813	813			
100202646	MOUNT PLEASANT	SC		03/24/2025		702		(29)			(29)		672	672			
100194420	ROYAL OAK	MI		02/14/2025		725		(85)			(85)		640	640			
100192759	PIGEON FORGE	TN		02/10/2025		1,581		(42)			(42)		1,539	1,539			
100193565	BUCKEYE	AZ		02/10/2025		1,057		36			36		1,093	1,093			
100202458	PLAIN CITY	OH		03/20/2025		670		13			13		682	682			
100186177	SEATTLE	WA		02/10/2025		1,024		45			45		1,069	1,069			
100189864	SUMMERVILLE	SC		01/21/2025		923		(106)			(106)		817	817			
100189140	JOSHUA TREE	CA		01/13/2025		923		(84)			(84)		839	839			
100189346	CLOVIS	CA		01/13/2025		1,038		(77)			(77)		961	961			
100201869	CHULA VISTA	CA		03/18/2025		5,794		(201)			(201)		5,593	5,593			
100188295	SARASOTA	FL		01/08/2025		1,127		(22)			(22)		1,105	1,105			
100189329	BLOOMFIELD	NJ		01/13/2025		1,053		(65)			(65)		988	988			
100200670	PORTLAND	OR		03/11/2025		1,101		(33)			(33)		1,068	1,068			
100201505	LANHAM	MD		03/12/2025		1,731		(167)			(167)		1,564	1,564			
100192608	SILVER SPRING	MD		02/10/2025		986		(46)			(46)		940	940			
100200234	WEST NEW YORK	NJ		03/07/2025		993		(66)			(66)		927	927			
100157420	WEST PALM BEACH	FL		02/20/2025		867		(32)			(32)		834	834			
100192830	MIAMI	FL		02/10/2025		949		(59)			(59)		889	889			
100203973	FREDERICKSBURG	TX		03/28/2025		2,383		(94)			(94)		2,290	2,290			
100189096	NORTH ATTLEBORO	MA		01/13/2025		1,906		(43)			(43)		1,863	1,863			
100203286	ROSEVILLE	CA		03/27/2025		719		179			179		897	897			
100177222	ATLANTA	GA		01/16/2025		1,048		(91)			(91)		957	957			
100201473	LINCOLN	CA		03/12/2025		680		(66)			(66)		613	613			
100202464	BAKERSFIELD	CA		03/20/2025		581		(34)			(34)		548	548			
100197509	NORTH BEND	WA		02/26/2025		1,063		(84)			(84)		979	979			
100191132	EUGENE	OR		01/29/2025		652		(65)			(65)		587	587			
100190087	SANTA MARIA	CA		01/21/2025		2,237		(52)			(52)		2,185	2,185			
100203346	LAS VEGAS	NV		03/27/2025		772		15			15		787	787			
100200203	MYRTLE BEACH	SC		03/07/2025		1,015		(71)			(71)		944	944			
100203299	FORT MYERS	FL		03/27/2025		2,030		(102)			(102)		1,928	1,928			
100189304	CUMMING	GA		01/13/2025		979		(97)			(97)		882	882			
100191760	JACKSONVILLE	FL		02/20/2025		12,948		(525)			(525)		12,422	12,422			
100201095	RANCHO CORDOVA	CA		03/12/2025		685		(75)			(75)		610	610			
100188313	EDISTO ISLAND	SC		01/08/2025		1,105		(35)			(35)		1,070	1,070			
100200646	SEATTLE	WA		03/11/2025		4,237		(64)			(64)		4,173	4,173			
100195260	LAKE MARY	FL		02/24/2025		941		(76)			(76)		865	865			
100186096	CARMEL	IN		01/31/2025		1,268		(89)			(89)		1,179	1,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157422	LOS ANGELES	CA		02/20/2025		1,017		(99)			(99)		918	918			
100202791	LAS VEGAS	NV		03/24/2025		962		(93)			(93)		869	869			
100194082	SAN JUAN CAPISTRANO	CA		02/14/2025		1,363		(7)			(7)		1,356	1,356			
100203402	JOSHUA TREE	CA		03/27/2025		954		(105)			(105)		849	849			
100202865	COXS CREEK	KY		03/24/2025		613		(77)			(77)		536	536			
100190846	ANNA	TX		01/27/2025		1,033		15			15		1,048	1,048			
100194649	ELK GROVE	CA		02/21/2025		1,077		(34)			(34)		1,043	1,043			
100202690	COTTONWOOD	AZ		03/24/2025		690		(77)			(77)		613	613			
100203337	FARMINGTON	UT		03/27/2025		987		(97)			(97)		889	889			
100186043	CLERMONT	FL		01/31/2025		766		(91)			(91)		675	675			
100202963	OCEAN CITY	MD		03/24/2025		789		(49)			(49)		740	740			
100202627	QUEEN CREEK	AZ		03/24/2025		697		262			262		959	959			
100189843	PUYALLUP	WA		01/21/2025		1,058		74			74		1,132	1,132			
100177150	FRANKLIN	TN		01/16/2025		1,091		(55)			(55)		1,036	1,036			
100190869	DAVENPORT	FL		01/27/2025		9,224		(256)			(256)		8,968	8,968			
100193148	AVONDALE	AZ		02/10/2025		1,112		197			197		1,309	1,309			
100198492	BERLIN	MD		02/28/2025		993		24			24		1,017	1,017			
100177272	SILVERTHORNE	CO		01/16/2025		1,947		(60)			(60)		1,887	1,887			
100199460	RICHMOND	TX		03/05/2025		2,023		(318)			(318)		1,705	1,705			
100198419	MILLCREEK	UT		02/28/2025		1,043		(45)			(45)		998	998			
100195393	LAS VEGAS	NV		02/24/2025		1,107		355			355		1,461	1,461			
100191019	MONROE	NY		01/29/2025		855		(95)			(95)		760	760			
100191558	BAKERSFIELD	CA		01/31/2025		1,133		(65)			(65)		1,068	1,068			
100192737	SALTER PATH	NC		02/10/2025		1,024		(45)			(45)		979	979			
100188296	CORNELIUS	NC		01/08/2025		1,092		(23)			(23)		1,069	1,069			
100177590	BELMONT	NC		01/16/2025		1,098		(10)			(10)		1,089	1,089			
100189952	THE VILLAGES	FL		01/21/2025		992		(57)			(57)		934	934			
100195267	MANTECA	CA		02/24/2025		52,747		(1,665)			(1,665)		51,082	51,082			
100204154	SANTA ANA	CA		03/28/2025		402		(120)			(120)		282	282			
100201432	RENO	NV		03/12/2025		896		(126)			(126)		770	770			
100194249	RICHMOND	CA		02/14/2025		643		(90)			(90)		553	553			
100199093	WOODSTOCK	GA		02/28/2025		1,632		199			199		1,830	1,830			
100189077	TALLAHASSEE	FL		01/13/2025		1,699		(7)			(7)		1,692	1,692			
100191713	AUSTIN	TX		02/20/2025		974		(108)			(108)		866	866			
100194322	DIVIDE	CO		02/14/2025		722		(55)			(55)		667	667			
100204014	PLEASANT VIEW	TN		03/28/2025		630		(114)			(114)		516	516			
100189507	PLANO	TX		01/15/2025		1,121		(60)			(60)		1,061	1,061			
100193746	BIG BEAR LAKE	CA		02/10/2025		914		(54)			(54)		860	860			
100189756	YELLOW SPRINGS	OH		01/21/2025		841		(96)			(96)		745	745			
100200361	SOMONAUK	IL		03/10/2025		1,804		12			12		1,816	1,816			
100185217	BRIGHTON	CO		01/24/2025		950		(98)			(98)		852	852			
100201977	THE WOODLANDS	TX		03/18/2025		1,021		(103)			(103)		917	917			
100200238	CAROLINA BEACH	NC		03/07/2025		975		(88)			(88)		887	887			
100190235	NORTH LAS VEGAS	NV		01/21/2025		975		(134)			(134)		841	841			
100195597	AURORA	CO		02/24/2025		1,023		17			17		1,040	1,040			
100200737	LAS VEGAS	NV		03/11/2025		1,182		124			124		1,306	1,306			
100200048	WAUWATOSA	WI		03/06/2025		368		(33)			(33)		334	334			
100193473	WEST YARMOUTH	MA		02/10/2025		1,276		(70)			(70)		1,205	1,205			
100203481	BRANFORD	CT		03/26/2025		1,050		(62)			(62)		989	989			
100194727	NASHVILLE	TN		02/21/2025		1,023		(36)			(36)		987	987			
100192501	PALM BAY	FL		02/07/2025		1,337		(121)			(121)		1,216	1,216			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202934	BRIGANTINE	NJ		03/24/2025		1,702		(70)			(70)		1,632	1,632			
100188674	COSTA MESA	CA		02/10/2025		958		(56)			(56)		901	901			
100188274	HERNANDO	FL		01/08/2025		3,113		104			104		3,218	3,218			
100189644	APPLE VALLEY	CA		01/17/2025		737		(105)			(105)		632	632			
100202651	HARTSEL	CO		03/24/2025		699		(53)			(53)		646	646			
100157126	BAYONNE	NJ		02/20/2025		11,749		(293)			(293)		11,456	11,456			
100197236	TORRANCE	CA		02/25/2025		2,376		(451)			(451)		1,926	1,926			
100197524	BODEGA BAY	CA		02/26/2025		721		(142)			(142)		579	579			
100192835	BOCA RATON	FL		02/10/2025		1,018		(41)			(41)		977	977			
100193569	ROCKLIN	CA		02/10/2025		1,019		(19)			(19)		1,000	1,000			
100193698	PALM SPRINGS	CA		02/10/2025		949		(110)			(110)		839	839			
100198982	PORT ORCHARD	WA		02/28/2025		691		(86)			(86)		605	605			
100202951	FORT MYERS	FL		03/24/2025		2,685		(124)			(124)		2,562	2,562			
100157490	TROY	MI		02/20/2025		859		(18)			(18)		841	841			
100188283	SPANAWAY	WA		01/08/2025		1,051		19			19		1,070	1,070			
100157208	SAVANNAH	GA		02/20/2025		982		(157)			(157)		826	826			
100195266	FRISCO	TX		02/24/2025		924		(48)			(48)		876	876			
100195265	RALEIGH	NC		02/24/2025		1,034		(32)			(32)		1,002	1,002			
100201018	CUMMING	GA		03/12/2025		720		(41)			(41)		679	679			
100201645	SAN ANTONIO	TX		03/13/2025		685		6			6		691	691			
100201782	PLAINFIELD	IL		03/18/2025		836		(70)			(70)		766	766			
100192808	MENIFEE	CA		02/10/2025		663		(83)			(83)		579	579			
100177048	INDIAN WELLS	CA		01/16/2025		1,016		(70)			(70)		947	947			
100195270	LENEXA	KS		02/24/2025		999		(27)			(27)		972	972			
100189839	CANTON	GA		01/21/2025		1,033		(55)			(55)		978	978			
100177369	SUMTER	SC		01/16/2025		1,723		(127)			(127)		1,597	1,597			
100201002	DENVER	CO		03/12/2025		707		4			4		712	712			
100190458	BARNSTEAD	NH		01/24/2025		942		(62)			(62)		880	880			
100194190	SAN DIEGO	CA		02/14/2025		3,604		(4)			(4)		3,600	3,600			
100188373	STOCKTON	CA		01/08/2025		1,041		(69)			(69)		972	972			
100191554	KYLE	TX		01/31/2025		952		(87)			(87)		866	866			
100192589	LAVEEN	AZ		02/10/2025		908		(85)			(85)		823	823			
100190991	MANTECA	CA		01/28/2025		1,119		32			32		1,151	1,151			
100188615	MIAMI	FL		02/10/2025		958		68			68		1,027	1,027			
100194827	AUSTIN	TX		02/21/2025		198,964		3,243			3,243		202,206	202,206			
100191762	KISSIMMEE	FL		02/20/2025		958		(105)			(105)		853	853			
100199116	SHIRLEY	NY		03/03/2025		966		30			30		995	995			
100192899	TODD	NC		02/10/2025		13,475		64			64		13,539	13,539			
100201462	COMMERCE CITY	CO		03/12/2025		866		(33)			(33)		832	832			
100201087	STANTON	KY		03/12/2025		886		(69)			(69)		817	817			
100195257	GLEN BURNIE	MD		02/24/2025		961		(68)			(68)		893	893			
100194396	WASHINGTONVILLE	NY		02/14/2025		603		(75)			(75)		528	528			
100198313	BOISE	ID		02/28/2025		1,056		(43)			(43)		1,013	1,013			
100191688	PHILADELPHIA	PA		02/20/2025		903		6			6		910	910			
100189824	HIGHLANDS RANCH	CO		01/21/2025		1,076		(6)			(6)		1,070	1,070			
100192854	WOODSTOCK	GA		02/10/2025		1,795		(38)			(38)		1,757	1,757			
100192843	BLUE RIDGE	GA		02/10/2025		929		(53)			(53)		876	876			
100200399	MESA	AZ		03/10/2025		667		(59)			(59)		608	608			
100192162	ANTIOCH	IL		01/31/2025		1,015		(72)			(72)		943	943			
100203264	DAVIDSON	NC		03/27/2025		753		109			109		861	861			
100201875	OKEMAH	OK		03/18/2025		988		(115)			(115)		873	873			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191750	ENOCH	UT		02/20/2025		785		(114)			(114)		671	671			
100201186	POCONO PINES	PA		03/12/2025		108,779		(4,639)			(4,639)		104,140	104,140			
100193204	PHOENIX	AZ		02/10/2025		800		(29)			(29)		771	771			
100177411	ACWORTH	GA		01/16/2025		799		(116)			(116)		683	683			
100190702	BROKEN BOW	OK		01/28/2025		6,983		(242)			(242)		6,741	6,741			
100189139	BREMERTON	WA		01/13/2025		1,088		42			42		1,129	1,129			
100191565	MELBOURNE	FL		01/31/2025		811		(66)			(66)		745	745			
100195263	ANTELOPE	CA		02/24/2025		1,356		(34)			(34)		1,322	1,322			
100189284	RANCHO CORDOVA	CA		01/13/2025		1,042		(64)			(64)		977	977			
100190865	FAIRFIELD	CA		01/27/2025		869		24			24		893	893			
100198224	BOISE	ID		02/28/2025		4,051		(151)			(151)		3,900	3,900			
100191249	WOODBRIDGE	VA		01/29/2025		884		(124)			(124)		760	760			
100193700	MESA	AZ		02/10/2025		449		(30)			(30)		419	419			
100189070	LONGMONT	CO		01/13/2025		1,911		(97)			(97)		1,814	1,814			
100192698	PEYTON	CO		02/10/2025		964		(80)			(80)		884	884			
403020970	BALTIMORE	MD		03/06/2025		3,757		(1,266)			(1,266)		2,491	2,491			
100194798	SEVIERVILLE	TN		02/21/2025		1,091		74			74		1,164	1,164			
100203479	FAIR LAWN	NJ		03/26/2025		908		(62)			(62)		846	846			
100188413	NAPA	CA		01/08/2025		922		(52)			(52)		870	870			
100202883	COLUMBUS	OH		03/24/2025		579		(98)			(98)		481	481			
100201070	CHARLOTTE	NC		03/12/2025		686		(69)			(69)		617	617			
100199032	WINTER GARDEN	FL		02/28/2025		696		(89)			(89)		607	607			
100194464	TEHACHAPI	CA		02/14/2025		701		(103)			(103)		598	598			
100203238	BAKERSFIELD	CA		03/27/2025		1,035		(93)			(93)		942	942			
100190854	BLUFFTON	SC		01/27/2025		980		(80)			(80)		900	900			
100191349	ORANGE PARK	FL		01/30/2025		1,013		(19)			(19)		994	994			
100187735	WOODLAND HLS	CA		01/07/2025		1,459		(233)			(233)		1,226	1,226			
100193518	HAVERSTRAW	NY		02/10/2025		985		(74)			(74)		911	911			
100202699	AUBURN	GA		03/24/2025		668		(67)			(67)		601	601			
100199409	MARIETTA	GA		03/05/2025		1,624		43			43		1,667	1,667			
100191611	GALT	CA		01/31/2025		1,105		(10)			(10)		1,094	1,094			
100193217	LANSDALE	PA		02/10/2025		1,313		42			42		1,354	1,354			
100198398	SEEKONK	MA		02/28/2025		686		(48)			(48)		638	638			
100199103	JAMAICA	NY		03/03/2025		923		(16)			(16)		907	907			
100194267	NEWBERG	OR		02/14/2025		1,585		(89)			(89)		1,496	1,496			
100195675	KATY	TX		02/24/2025		999		28			28		1,027	1,027			
100204147	VAL VERDE	CA		03/28/2025		571		(106)			(106)		465	465			
100200248	WEST PALM BEACH	FL		03/07/2025		1,331		(55)			(55)		1,276	1,276			
100192269	AUBURN	WA		01/31/2025		1,034		(77)			(77)		957	957			
100201147	PALMDALE	CA		03/12/2025		620		(43)			(43)		577	577			
100189917	SAINT CLOUD	FL		01/21/2025		1,091		(11)			(11)		1,080	1,080			
100193523	STATEN ISLAND	NY		02/10/2025		1,061		(17)			(17)		1,044	1,044			
100202712	MERIDEN	CT		03/24/2025		657		(58)			(58)		599	599			
100188876	HAINES CITY	FL		01/09/2025		931		(101)			(101)		829	829			
100203393	LAKE ELSINORE	CA		03/27/2025		883		(90)			(90)		793	793			
100189296	OOLTEWAH	TN		01/13/2025		11,283		(399)			(399)		10,884	10,884			
100177653	BLAIRSVILLE	GA		01/16/2025		993		(134)			(134)		859	859			
100192877	BALTIMORE	MD		02/10/2025		1,376		(14)			(14)		1,362	1,362			
100191698	OAKLAND	CA		02/20/2025		954		(114)			(114)		840	840			
100188482	HOWELL	NJ		01/08/2025		985		(76)			(76)		909	909			
100189021	LOS BANOS	CA		01/09/2025		820		(32)			(32)		788	788			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194777	CHICAGO	IL		02/21/2025		1,116		69			69		1,185	1,185			
100200257	ANAHEIM	CA		03/07/2025		978		(117)			(117)		861	861			
100200258	ANAHEIM	CA		03/07/2025		978		(117)			(117)		861	861			
100201492	VACAVILLE	CA		03/12/2025		514		(80)			(80)		434	434			
100177370	SAN BERNARDINO	CA		01/16/2025		1,084		(140)			(140)		943	943			
100191274	TAMPA	FL		01/29/2025		857		(57)			(57)		800	800			
100195256	TOBYHANNA	PA		02/24/2025		891		(76)			(76)		815	815			
100192682	TOMS RIVER	NJ		02/10/2025		999		(36)			(36)		963	963			
100201191	HONOLULU	HI		03/12/2025		603		(42)			(42)		561	561			
100203450	LAND O LAKES	FL		03/27/2025		886		(107)			(107)		778	778			
100192209	SAINT AUGUSTINE	FL		01/31/2025		1,090		(45)			(45)		1,045	1,045			
100203595	TOBYHANNA	PA		03/26/2025		958		(57)			(57)		901	901			
100193765	LAKE WORTH	FL		02/10/2025		931		(74)			(74)		857	857			
100202936	PALM SPRINGS	CA		03/24/2025		11,921		(287)			(287)		11,634	11,634			
100188690	BLUE RIDGE	GA		01/09/2025		757		(71)			(71)		686	686			
100194577	LAKE WORTH BEACH	FL		03/28/2025		614		(24)			(24)		590	590			
100202807	JACKSONVILLE	FL		03/24/2025		651		(100)			(100)		552	552			
100177490	BOYNTON BEACH	FL		01/16/2025		889		(125)			(125)		764	764			
100189407	WALLER	TX		01/14/2025		(538)		1,426			1,426		888	888			
100201717	PLAINWELL	MI		03/18/2025		1,384		(84)			(84)		1,300	1,300			
100204037	BLOOMINGTON	CA		03/28/2025		911		(51)			(51)		860	860			
100192167	TACOMA	WA		01/31/2025		1,109		(8)			(8)		1,101	1,101			
100189286	HILLSBORO	OR		01/13/2025		1,029		(65)			(65)		964	964			
100202777	WINTER GARDEN	FL		03/24/2025		657		(89)			(89)		568	568			
100191357	BAKERSFIELD	CA		01/30/2025		519		(46)			(46)		473	473			
100201644	GUNTERSVILLE	AL		03/13/2025		664		30			30		694	694			
100190059	ROSEVILLE	CA		01/21/2025		1,150		191			191		1,341	1,341			
100189773	STOCKTON	CA		01/21/2025		995		(37)			(37)		958	958			
100191655	HENDERSON	NV		01/31/2025		6,024		164			164		6,188	6,188			
100191029	POOLER	GA		01/29/2025		660		(57)			(57)		603	603			
100189785	DOVER	VT		01/21/2025		878		(23)			(23)		855	855			
100194266	SLINGER	WI		02/14/2025		546		(71)			(71)		474	474			
100195264	LAWRENCEVILLE	GA		02/24/2025		1,036		8			8		1,044	1,044			
100189302	STAR	ID		01/13/2025		936		(87)			(87)		850	850			
100188433	FOLSOM	CA		01/08/2025		1,163		(285)			(285)		878	878			
100202581	PALMDALE	CA		03/21/2025		628		(102)			(102)		527	527			
100194086	TREASURE ISLAND	FL		02/14/2025		914		(94)			(94)		819	819			
100191298	BRENTWOOD	NY		01/30/2025		1,021		(45)			(45)		976	976			
100201633	LAS VEGAS	NV		03/13/2025		527		(100)			(100)		427	427			
100195526	WAILUKU	HI		03/27/2025		664		(74)			(74)		590	590			
100188428	CARMICHAEL	CA		01/08/2025		955		(75)			(75)		881	881			
100192701	BANNER ELK	NC		02/10/2025		1,834		(41)			(41)		1,792	1,792			
100190063	BASS LAKE	CA		01/21/2025		1,933		(72)			(72)		1,861	1,861			
100157047	ELMONT	NY		02/20/2025		915		(76)			(76)		839	839			
100194719	CORVALLIS	OR		02/21/2025		3,021		(43)			(43)		2,978	2,978			
100193126	PORT ORCHARD	WA		02/10/2025		1,094		214			214		1,308	1,308			
100203358	FRESNO	CA		03/27/2025		713		(78)			(78)		635	635			
100202849	POOLER	GA		03/24/2025		896		(91)			(91)		805	805			
100201082	WEST CHESTER	PA		03/12/2025		669		(55)			(55)		613	613			
100195250	METAIRIE	LA		02/24/2025		990		(97)			(97)		892	892			
100189632	LOS ANGELES	CA		01/17/2025		978		(58)			(58)		920	920			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191028	ANTIOCH	CA		01/29/2025		1,096		(28)			(28)		1,068	1,068			
100195262	PORTLAND	OR		02/24/2025		1,046		18			18		1,064	1,064			
100199265	RED LODGE	MT		03/05/2025		1,446		(81)			(81)		1,365	1,365			
100192980	MANHATTAN	MT		02/10/2025		869		(67)			(67)		802	802			
100189169	ORANGEVALE	CA		01/13/2025		945		(88)			(88)		857	857			
100203227	EVERETT	WA		03/27/2025		692		(72)			(72)		620	620			
100201185	SAVANNAH	GA		03/12/2025		627		(101)			(101)		526	526			
100203552	WESLEY CHAPEL	FL		03/26/2025		1,045		(54)			(54)		991	991			
100190964	WOODSTOCK	GA		01/28/2025		1,037		32			32		1,069	1,069			
100193094	LATHROP	CA		02/10/2025		10,127		1,446			1,446		11,572	11,572			
100157082	KISSIMMEE	FL		02/20/2025		1,922		(94)			(94)		1,829	1,829			
100198872	SPRINGFIELD	OR		02/28/2025		998		(24)			(24)		973	973			
100202493	NAUGATUCK	CT		03/21/2025		547		(29)			(29)		518	518			
100200991	WINTER GARDEN	FL		03/12/2025		715		(108)			(108)		607	607			
100177142	PARAMUS	NJ		01/16/2025		944		(130)			(130)		814	814			
100198516	HYATTSVILLE	MD		02/28/2025		1,021		(41)			(41)		980	980			
100192303	ELLICOTTVILLE	NY		01/31/2025		1,013		(97)			(97)		916	916			
100194739	MAYTOWN	PA		02/21/2025		997		(38)			(38)		959	959			
100190082	EDISON	NJ		01/21/2025		1,827		(124)			(124)		1,703	1,703			
100203540	BAKERSFIELD	CA		03/26/2025		1,001		(54)			(54)		947	947			
100157064	HALLANDALE BEACH	FL		02/20/2025		1,025		(116)			(116)		909	909			
100193643	RAMROD KEY	FL		02/10/2025		1,002		(125)			(125)		876	876			
100188419	CLEARWATER	FL		01/08/2025		620		(59)			(59)		561	561			
100198918	BROOKFIELD	WI		02/28/2025		852		(71)			(71)		781	781			
100194746	SOUTH BLOOMINGVILLE	OH		02/21/2025		879		(33)			(33)		846	846			
100193418	NAPLES	FL		02/10/2025		10,854		(52)			(52)		10,802	10,802			
100189334	AUSTIN	TX		01/13/2025		945		(91)			(91)		854	854			
100204146	BALTIMORE	MD		03/28/2025		558		(49)			(49)		509	509			
100194223	PROVIDENCE	RI		02/14/2025		680		(93)			(93)		588	588			
100189451	CLINTON	MD		01/15/2025		873		(123)			(123)		751	751			
100193357	FRISCO	TX		02/10/2025		907		(82)			(82)		825	825			
100191207	SAN FRANCISCO	CA		01/29/2025		2,750		(132)			(132)		2,618	2,618			
100189750	DES PLAINES	IL		01/21/2025		925		(80)			(80)		845	845			
100191059	DEPTFORD	NJ		01/29/2025		815		(40)			(40)		775	775			
100203339	LANHAM	MD		03/27/2025		387		(44)			(44)		343	343			
100203130	PARK HILLS	KY		03/27/2025		628		(89)			(89)		539	539			
100198393	SAINT LOUIS	MO		02/28/2025		590		(69)			(69)		520	520			
100203535	WOODBRIDGE	VA		03/26/2025		997		(53)			(53)		944	944			
100189849	CARRABASSETT VALLEY	ME		01/21/2025		905		(76)			(76)		830	830			
100201115	NORMAN	OK		03/12/2025		642		(60)			(60)		582	582			
100188700	NORTH LAS VEGAS	NV		01/09/2025		1,108		188			188		1,295	1,295			
100198519	HYATTSVILLE	MD		02/28/2025		951		(80)			(80)		871	871			
100194213	CRYSTAL BEACH	TX		02/14/2025		904		(95)			(95)		809	809			
100189009	PONTE VEDRA	FL		01/09/2025		1,347		(109)			(109)		1,238	1,238			
100197650	OLD MONROE	MO		02/26/2025		2,109		(139)			(139)		1,970	1,970			
100194339	GLENDALE	AZ		02/14/2025		636		(71)			(71)		565	565			
100189514	HENDERSON	NV		01/15/2025		1,352		(104)			(104)		1,248	1,248			
100193686	MESA	AZ		02/10/2025		939		(105)			(105)		834	834			
100200566	EDISON	NJ		03/11/2025		1,853		(33)			(33)		1,821	1,821			
100203140	SPARKS	NV		03/27/2025		746		(66)			(66)		680	680			
100188578	POMONA	CA		02/10/2025		979		3			3		982	982			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195254	STOCKTON	CA		02/24/2025		972		(57)			(57)		915	915			
100200314	PRESCOTT VALLEY	AZ		03/10/2025		629		(82)			(82)		547	547			
100194217	ALACHUA	FL		02/14/2025		635		(85)			(85)		550	550			
100190056	EATONTON	GA		01/21/2025		937		(71)			(71)		865	865			
100203567	SALT LAKE CITY	UT		03/26/2025		956		(43)			(43)		913	913			
100195462	STOCKTON	CA		02/24/2025		1,180		363			363		1,543	1,543			
100194174	BENNINGTON	NE		02/14/2025		1,083		(104)			(104)		979	979			
100192983	ELLIJAY	GA		02/10/2025		782		(71)			(71)		710	710			
100200733	SANFORD	FL		03/11/2025		993		(53)			(53)		940	940			
100193012	PORT ORANGE	FL		02/10/2025		841		(80)			(80)		761	761			
100188391	ATLANTA	GA		01/08/2025		921		45			45		967	967			
100199306	MUNDS PARK	AZ		03/05/2025		1,412		52			52		1,464	1,464			
100197487	WINTER GARDEN	FL		02/26/2025		1,049		97			97		1,145	1,145			
100198428	DELAWARE	OH		02/28/2025		11,187		(105)			(105)		11,082	11,082			
100200533	MIAMI GARDENS	FL		03/11/2025		995		(48)			(48)		948	948			
100177016	CORONA	CA		01/16/2025		1,092		(61)			(61)		1,032	1,032			
100199351	LAREDO	TX		03/05/2025		985		(42)			(42)		943	943			
100199385	SACRAMENTO	CA		03/05/2025		894		(102)			(102)		792	792			
100194419	WEST VALLEY	UT		02/14/2025		633		(116)			(116)		517	517			
100192783	PINETOP	AZ		02/10/2025		1,381		(37)			(37)		1,344	1,344			
100201188	TURLOCK	CA		03/12/2025		610		(75)			(75)		534	534			
100194795	HOUSTON	TX		02/21/2025		1,018		64			64		1,083	1,083			
100177432	WESTMINSTER	CO		01/16/2025		1,144		(125)			(125)		1,019	1,019			
100192312	GEORGETOWN	SC		01/31/2025		1,043		(51)			(51)		992	992			
100189834	RICHARDSON	TX		01/21/2025		911		(68)			(68)		843	843			
100198443	SAINT JOSEPH	MI		02/28/2025		977		(63)			(63)		915	915			
100200638	TUCSON	AZ		03/11/2025		1,059		(36)			(36)		1,023	1,023			
100195451	OCEAN CITY	NJ		02/24/2025		1,082		109			109		1,191	1,191			
100200660	AUSTIN	TX		03/11/2025		930		(65)			(65)		865	865			
100186982	SAN ANTONIO	TX		01/07/2025		1,297		(18)			(18)		1,279	1,279			
100197637	NORTH CHESTERFIELD	VA		02/26/2025		638		(115)			(115)		523	523			
100198900	LAKEWOOD VILLAGE	TX		02/28/2025		1,255		(130)			(130)		1,125	1,125			
100195258	MESQUITE	NV		02/24/2025		1,014		(21)			(21)		993	993			
100188624	LAVEEN	AZ		02/10/2025		613		(47)			(47)		566	566			
100195251	HERMITAGE	TN		02/24/2025		981		(49)			(49)		932	932			
100199966	CRESTLINE	CA		03/06/2025		313		(20)			(20)		293	293			
100191579	SCAPPOOSE	OR		01/31/2025		925		6			6		931	931			
100202717	ROSEVILLE	CA		03/24/2025		654		(73)			(73)		581	581			
100188365	MORRISTOWN	NJ		01/08/2025		1,013		(64)			(64)		948	948			
100189154	STAFFORD	VA		01/13/2025		952		(58)			(58)		894	894			
100191098	CARVER	MA		01/29/2025		1,036		13			13		1,049	1,049			
100194533	ATLANTA	GA		02/14/2025		679		(95)			(95)		584	584			
100188962	RAMSEY	MN		01/09/2025		985		(84)			(84)		901	901			
100188729	CHULA VISTA	CA		01/09/2025		1,101		41			41		1,142	1,142			
100191275	MAGGIE VALLEY	NC		01/29/2025		779		(113)			(113)		666	666			
100194222	GLADSTONE	OR		02/14/2025		613		(80)			(80)		533	533			
100189929	DOWNINGTOWN	PA		01/21/2025		947		(84)			(84)		863	863			
100190392	HENDERSON	NV		01/23/2025		800		(49)			(49)		751	751			
100191018	OAK POINT	TX		01/29/2025		1,108		(114)			(114)		994	994			
100186935	LAS VEGAS	NV		01/07/2025		561		6			6		567	567			
100188359	CHANDLER	AZ		01/08/2025		1,026		(58)			(58)		968	968			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201932	GULF SHORES	AL		03/18/2025		923		(124)			(124)		799	799			
100200472	MABLETON	GA		03/10/2025		588		(107)			(107)		481	481			
100193562	CRESTONE	CO		02/10/2025		870		(51)			(51)		818	818			
100193589	PORT SAINT JOE	FL		02/10/2025		3,253		(106)			(106)		3,148	3,148			
100199292	PALMDALE	CA		03/05/2025		17,801		(552)			(552)		17,249	17,249			
100192614	GARDNER	MA		02/10/2025		939		(51)			(51)		888	888			
100201792	TAMPA	FL		03/18/2025		915		(105)			(105)		810	810			
100199382	CLOVIS	CA		03/05/2025		863		(93)			(93)		770	770			
100188292	COLORADO SPRINGS	CO		01/08/2025		2,818		(29)			(29)		2,789	2,789			
100198502	EDGEWATER	MD		02/28/2025		912		(66)			(66)		846	846			
100190671	WORTON	MD		01/28/2025		1,031		(57)			(57)		974	974			
100202478	MCDONOUGH	GA		03/21/2025		620		(25)			(25)		595	595			
100200542	BAKERSFIELD	CA		03/11/2025		1,116		58			58		1,174	1,174			
100188457	LOUISVILLE	KY		01/08/2025		932		(85)			(85)		847	847			
100195653	MODESTO	CA		02/24/2025		513		(88)			(88)		425	425			
100201176	MIDDLETOWN	DE		03/12/2025		623		(85)			(85)		538	538			
100199344	BEAVERTON	OR		03/05/2025		632		(92)			(92)		540	540			
100201709	PHILADELPHIA	PA		03/18/2025		805		(26)			(26)		779	779			
100185224	ONTARIO	CA		01/24/2025		981		(83)			(83)		898	898			
100193626	MIAMI	FL		02/10/2025		657		(9)			(9)		648	648			
100194615	WACO	TX		02/21/2025		1,110		98			98		1,208	1,208			
100198468	WILMINGTON	DE		02/28/2025		1,290		(48)			(48)		1,243	1,243			
100203254	MILLEDGEVILLE	GA		03/27/2025		647		(85)			(85)		561	561			
100192615	MERCED	CA		02/10/2025		926		(70)			(70)		856	856			
100185226	MIAMI GARDENS	FL		01/24/2025		976		29			29		1,005	1,005			
100192833	FERNANDINA BEACH	FL		02/10/2025		948		(68)			(68)		880	880			
100195624	PALMDALE	CA		02/24/2025		910		(114)			(114)		795	795			
100177383	LAKEWOOD	CO		01/16/2025		1,090		12			12		1,102	1,102			
100200538	SOUTH PORTLAND	ME		03/11/2025		878		(60)			(60)		818	818			
100193994	LOS ANGELES	CA		02/11/2025		894		(44)			(44)		850	850			
100194831	SPARKS	NV		02/21/2025		992		88			88		1,081	1,081			
100192750	UPLAND	CA		02/10/2025		973		(40)			(40)		933	933			
100185234	FRESNO	CA		01/24/2025		782		(112)			(112)		670	670			
100188423	NEWPORT NEWS	VA		01/08/2025		955		(62)			(62)		893	893			
100157345	LA QUINTA	CA		02/20/2025		807		(65)			(65)		742	742			
100203482	LAS VEGAS	NV		03/26/2025		918		(90)			(90)		828	828			
100192638	PARKLAND	FL		02/10/2025		1,035		50			50		1,085	1,085			
100190337	SOUTH FALLSBURG	NY		01/22/2025		1,107		(47)			(47)		1,060	1,060			
100157214	FORDS	NJ		02/20/2025		914		(53)			(53)		861	861			
100189352	FRESNO	CA		01/13/2025		932		(93)			(93)		839	839			
100195252	SHORELINE	WA		02/24/2025		994		(38)			(38)		956	956			
100198322	CLOVIS	CA		02/28/2025		1,637		(10)			(10)		1,628	1,628			
100201047	RALEIGH	NC		03/12/2025		673		(58)			(58)		615	615			
100177335	WIMBERLEY	TX		01/16/2025		(36)		976			976		940	940			
100193687	HARRISBURG	NC		02/10/2025		10,922		(430)			(430)		10,492	10,492			
100177130	FRESNO	CA		01/16/2025		734		(108)			(108)		626	626			
100177582	CHARLOTTE	NC		01/16/2025		807		(116)			(116)		691	691			
100192839	MIAMI	FL		02/10/2025		880		(36)			(36)		844	844			
100189925	DOWNINGTOWN	PA		01/21/2025		1,181		344			344		1,525	1,525			
100195649	SAN BERNARDINO	CA		02/24/2025		663		(52)			(52)		611	611			
100177197	LOUISVILLE	TN		01/16/2025		1,025		(84)			(84)		941	941			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100195248	DUMONT	NJ		02/24/2025		918		(84)			(84)		834	834			
100200555	ATASCADERO	CA		03/11/2025		921		(98)			(98)		823	823			
100195246	THORNTON	NH		02/24/2025		1,218		(86)			(86)		1,132	1,132			
100194001	SANTA PAULA	CA		02/11/2025		8,121		(101)			(101)		8,020	8,020			
100189113	LACKAWAXEN	PA		01/13/2025		813		7			7		820	820			
100177297	YORK	ME		01/16/2025		3,729		(188)			(188)		3,541	3,541			
100188772	LAS VEGAS	NV		01/09/2025		1,233		252			252		1,485	1,485			
100193616	LITTLETON	CO		02/10/2025		969		(41)			(41)		928	928			
100186950	CORRALES	NM		01/07/2025		1,039		(25)			(25)		1,015	1,015			
100195403	MYRTLE BEACH	SC		02/24/2025		1,025		287			287		1,313	1,313			
100192857	STONE MOUNTAIN	GA		02/10/2025		961		(26)			(26)		935	935			
100188903	FORT WORTH	TX		01/09/2025		973		70			70		1,044	1,044			
100157164	LOS ANGELES	CA		02/20/2025		892		(135)			(135)		757	757			
100199112	JURUPA VALLEY	CA		03/03/2025		1,018		10			10		1,028	1,028			
100193731	DOVER	NJ		02/10/2025		1,018		(139)			(139)		879	879			
100195253	HOUSTON	TX		02/24/2025		995		(21)			(21)		974	974			
100198879	MCINTOSH	FL		02/28/2025		924		(75)			(75)		849	849			
100201498	MORENO VALLEY	CA		03/12/2025		688		(27)			(27)		661	661			
100185295	MIRAMAR	FL		01/24/2025		875		(122)			(122)		753	753			
100192909	TOMS RIVER	NJ		02/10/2025		1,003		13			13		1,016	1,016			
100193026	CLEVELAND	GA		02/10/2025		886		(19)			(19)		867	867			
100203280	ALTON	TX		03/27/2025		622		(96)			(96)		526	526			
100157354	NEW BRUNSWICK	NJ		02/20/2025		830		(56)			(56)		774	774			
100191752	HEBER CITY	UT		02/20/2025		617		(90)			(90)		527	527			
100201690	SCRANTON	PA		03/13/2025		614		57			57		670	670			
100201130	APEX	NC		03/12/2025		647		(88)			(88)		559	559			
100202908	NORTH MYRTLE BEACH	SC		03/24/2025		905		(87)			(87)		818	818			
100194689	SOLEDAD	CA		02/21/2025		1,025		(2)			(2)		1,023	1,023			
100189635	HYATTSVILLE	MD		01/17/2025		1,007		(22)			(22)		985	985			
100188312	CHARLOTTESVILLE	VA		01/08/2025		1,052		(34)			(34)		1,018	1,018			
100188725	CHERRY HILL	NJ		01/09/2025		895		(56)			(56)		839	839			
100186928	PALMDALE	CA		01/07/2025		981		(20)			(20)		961	961			
100202487	BRYAN	TX		03/21/2025		551		(84)			(84)		467	467			
100200352	SHOW LOW	AZ		03/10/2025		2,694		(122)			(122)		2,573	2,573			
100200118	POCONO SUMMIT	PA		03/06/2025		341		102			102		443	443			
100177186	LA VERGNE	TN		01/16/2025		434		(86)			(86)		348	348			
100199295	ATLANTA	GA		03/05/2025		907		(84)			(84)		823	823			
100202472	CARLISLE	PA		03/21/2025		589		(50)			(50)		539	539			
100200635	HOWELL	NJ		03/11/2025		952		(18)			(18)		934	934			
100203536	BAKERSFIELD	CA		03/26/2025		975		(53)			(53)		922	922			
100194062	AVONDALE	AZ		03/20/2025		1,085		(116)			(116)		969	969			
100192762	AURORA	CO		02/10/2025		969		(44)			(44)		925	925			
100189535	BOONSBORO	MD		01/16/2025		657		(86)			(86)		570	570			
100198270	PRINCETON JUNCTION	NJ		02/28/2025		2,877		(152)			(152)		2,725	2,725			
100192531	MADERA	CA		02/10/2025		1,016		246			246		1,262	1,262			
403020364	GARDEN CITY	MI		03/06/2025		5,889		(600)			(600)		5,289	5,289			
100193511	STRATFORD	CT		02/10/2025		993		(49)			(49)		944	944			
100177310	LAS VEGAS	NV		01/16/2025		899		(75)			(75)		823	823			
100157242	CAPE CORAL	FL		02/20/2025		876		(126)			(126)		750	750			
100203150	TEMECULA	CA		03/27/2025		716		(104)			(104)		612	612			
100201013	CAPE CORAL	FL		03/12/2025		659		157			157		816	816			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177204	LAKE PLACID	FL		01/16/2025		823		(114)			(114)		710	710			
100177410	RALEIGH	NC		01/16/2025		909		(114)			(114)		794	794			
100177141	SAPULPA	OK		01/16/2025		1,100		(51)			(51)		1,048	1,048			
100202922	WILMINGTON	NC		03/24/2025		550		(90)			(90)		461	461			
100189343	CLOVIS	CA		01/13/2025		989		(60)			(60)		929	929			
100200338	HILTON HEAD ISLAND	SC		03/10/2025		895		(71)			(71)		824	824			
100189436	CHARLOTTE	NC		01/14/2025		918		(95)			(95)		822	822			
100194460	SPRINGFIELD	OR		02/14/2025		1,243		(94)			(94)		1,150	1,150			
100194461	SPRINGFIELD	OR		02/14/2025		1,251		(94)			(94)		1,157	1,157			
100203524	SAN MARCOS	CA		03/26/2025		923		(81)			(81)		841	841			
100189971	LAS VEGAS	NV		01/21/2025		1,138		501			501		1,640	1,640			
100194534	PFLUGERVILLE	TX		02/14/2025		696		(59)			(59)		637	637			
100188432	AVONDALE	AZ		01/08/2025		929		(83)			(83)		846	846			
100195242	MOUNT DORA	FL		02/24/2025		1,351		(75)			(75)		1,276	1,276			
100189519	NEW HAVEN	CT		01/15/2025		781		(95)			(95)		686	686			
100188265	COLUMBIA	SC		01/08/2025		1,063		(5)			(5)		1,057	1,057			
100188562	BEAVERCREEK	OH		02/10/2025		806		(88)			(88)		719	719			
100200605	KNOXVILLE	TN		03/11/2025		880		(48)			(48)		831	831			
100186882	BIDDEFORD	ME		01/07/2025		1,124		302			302		1,426	1,426			
100189391	WESTLAKE VILLAGE	CA		01/14/2025		903		(38)			(38)		866	866			
100195249	SAINT GEORGE	UT		02/24/2025		973		(26)			(26)		946	946			
100200521	LOS ANGELES	CA		03/11/2025		924		(108)			(108)		817	817			
100199038	WINTER GARDEN	FL		02/28/2025		32,582		(182)			(182)		32,400	32,400			
100188366	SOUTH WEBER	UT		01/08/2025		977		(55)			(55)		921	921			
100189199	INDIO	CA		01/13/2025		884		(50)			(50)		834	834			
100202680	BRADENTON	FL		03/24/2025		648		(52)			(52)		595	595			
100189741	THE VILLAGES	FL		01/21/2025		1,046		47			47		1,093	1,093			
100195464	ROSEVILLE	CA		02/24/2025		1,074		174			174		1,248	1,248			
100201025	NORTH WALES	PA		03/12/2025		645		6			6		651	651			
100188568	BINGHAM FARMS	MI		02/10/2025		592		63			63		655	655			
100177251	WAIKOLOA	HI		01/16/2025		663		(87)			(87)		576	576			
100192758	SARASOTA	FL		02/10/2025		975		(31)			(31)		943	943			
100189446	FORT MYERS	FL		01/14/2025		844		(73)			(73)		771	771			
100200527	INGLEWOOD	CA		03/11/2025		1,031		5			5		1,036	1,036			
100177147	WEST PALM BEACH	FL		01/16/2025		909		(47)			(47)		862	862			
100202949	GREER	SC		03/24/2025		632		(83)			(83)		550	550			
100199414	GILBERT	AZ		03/05/2025		683		118			118		801	801			
100190726	JACKSONVILLE	FL		01/27/2025		50,233		(869)			(869)		49,364	49,364			
100199992	LITTLETON	CO		03/06/2025		592		(35)			(35)		557	557			
100192517	LANCASTER	CA		02/10/2025		867		(95)			(95)		772	772			
100190690	PITTSBURGH	PA		01/28/2025		883		2			2		886	886			
100194239	BULLHEAD CITY	AZ		02/14/2025		577		(102)			(102)		475	475			
100200524	GLENWOOD SPRINGS	CO		03/11/2025		1,073		(101)			(101)		973	973			
100201439	WINTER PARK	FL		03/12/2025		689		(102)			(102)		587	587			
100198350	BRADENTON	FL		02/28/2025		940		(50)			(50)		890	890			
100176974	RIVERVIEW	FL		01/16/2025		731		(109)			(109)		622	622			
100177032	ROUND ROCK	TX		01/16/2025		868		(107)			(107)		761	761			
100203245	RALEIGH	NC		03/27/2025		668		(92)			(92)		576	576			
100192598	ALTON	TX		02/10/2025		981		40			40		1,021	1,021			
100195244	ROSWELL	GA		02/24/2025		612		(62)			(62)		549	549			
100202667	ORLANDO	FL		03/24/2025		656		(52)			(52)		604	604			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177234	NEWPORT	RI		01/16/2025		944		(52)			(52)		891	891			
100191218	SPARKS	NV		01/29/2025		931		(110)			(110)		821	821			
100186894	BIDDEFORD	ME		01/07/2025		1,040		122			122		1,162	1,162			
100194695	PROSPER	TX		02/21/2025		1,038		74			74		1,112	1,112			
100189014	LOCKEFORD	CA		01/09/2025		974		(68)			(68)		906	906			
100201343	LAS VEGAS	NV		03/12/2025		616		(80)			(80)		536	536			
100199355	OAKHURST	CA		03/05/2025		957		(41)			(41)		916	916			
100157476	CONROE	TX		02/20/2025		906		(43)			(43)		863	863			
100195662	CHANDLER	AZ		02/24/2025		2,635		(104)			(104)		2,531	2,531			
100201715	PUYALLUP	WA		03/18/2025		905		(93)			(93)		812	812			
100203397	FEDERAL WAY	WA		03/27/2025		1,522		(114)			(114)		1,408	1,408			
100189191	HOUSTON	TX		01/13/2025		892		(67)			(67)		825	825			
100200419	GLASTONBURY	CT		03/10/2025		625		(109)			(109)		516	516			
100192583	SCHAUMBURG	IL		02/10/2025		839		(78)			(78)		761	761			
100188941	ORANGE BEACH	AL		01/09/2025		1,224		17			17		1,240	1,240			
100157525	BROOKLYN	NY		02/20/2025		355		(67)			(67)		288	288			
100192331	YUCCA VALLEY	CA		02/05/2025		603		(47)			(47)		556	556			
100192855	HILO	HI		02/10/2025		581		(78)			(78)		504	504			
100193381	NORTH MIDDLETOWN	NJ		02/10/2025		1,158		(30)			(30)		1,128	1,128			
100195501	SPARKS	NV		02/24/2025		1,101		213			213		1,315	1,315			
100199346	FINLAND	MN		03/05/2025		9,854		(345)			(345)		9,509	9,509			
100194656	KELSO	WA		02/21/2025		1,649		(3)			(3)		1,646	1,646			
100192853	WOODSTOCK	GA		02/10/2025		963		(21)			(21)		942	942			
100194268	SCOTTSDALE	AZ		02/14/2025		564		(106)			(106)		458	458			
100203105	JERSEY CITY	NJ		03/27/2025		672		(79)			(79)		593	593			
100188275	DAVIE	FL		01/08/2025		1,086		82			82		1,168	1,168			
100189335	HOLLY SPRINGS	NC		01/13/2025		1,003		(38)			(38)		965	965			
100190952	GARNER	NC		01/28/2025		999		58			58		1,057	1,057			
100177569	BRANDON	FL		01/16/2025		911		(126)			(126)		785	785			
100192680	MIDLAND	TX		02/10/2025		966		(27)			(27)		939	939			
100195255	AUSTIN	TX		02/24/2025		906		25			25		932	932			
100188705	BULLHEAD CITY	AZ		01/09/2025		1,204		(31)			(31)		1,173	1,173			
100194237	ARNOLD	CA		02/14/2025		931		(124)			(124)		808	808			
100186112	CEDARPINES PARK	CA		01/31/2025		766		(91)			(91)		675	675			
100189932	POTTSTOWN	PA		01/21/2025		966		(113)			(113)		853	853			
100200370	NORTH PORT	FL		03/10/2025		616		(95)			(95)		521	521			
100203944	HOMESTEAD	FL		03/28/2025		650		(72)			(72)		577	577			
100186038	MIAMI	FL		01/31/2025		596		(47)			(47)		549	549			
100199407	WACO	TX		03/05/2025		864		(98)			(98)		766	766			
100193410	BLUFFTON	SC		02/10/2025		997		(4)			(4)		993	993			
100204088	FULTON	MD		03/28/2025		312		(65)			(65)		248	248			
100200439	CALIENTE	CA		03/10/2025		508		(83)			(83)		425	425			
100200161	GODLEY	TX		03/06/2025		280		113			113		394	394			
100188640	EMERYVILLE	CA		02/10/2025		862		(105)			(105)		757	757			
100157489	STATEN ISLAND	NY		02/20/2025		832		(140)			(140)		692	692			
100198538	CENTREVILLE	MD		02/28/2025		970		(28)			(28)		942	942			
100194736	CUMMING	GA		02/21/2025		938		(48)			(48)		891	891			
100201034	LAS VEGAS	NV		03/12/2025		664		(48)			(48)		616	616			
100198452	COMMERCE CITY	CO		02/28/2025		947		(21)			(21)		926	926			
100197543	LOS BANOS	CA		02/26/2025		1,024		21			21		1,045	1,045			
4010093850	CANTON	OH		03/28/2025		690		(34)			(34)		656	656			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195259	WINCHESTER	VA		02/24/2025		1,023		66			66		1,089	1,089			
100203298	BRISTOL	RI		03/27/2025		921		(40)			(40)		880	880			
100176971	DADEVILLE	AL		01/16/2025		1,045		(133)			(133)		912	912			
100188971	SAN TAN VALLEY	AZ		01/09/2025		621		(50)			(50)		571	571			
100194535	CHICAGO	IL		02/14/2025		618		(94)			(94)		524	524			
100201727	OCEAN CITY	NJ		03/18/2025		982		(57)			(57)		925	925			
100189164	JAFFREY	NH		01/13/2025		893		(76)			(76)		817	817			
100203541	BAKERSFIELD	CA		03/26/2025		952		(44)			(44)		909	909			
100188758	ROSEVILLE	CA		01/09/2025		1,115		100			100		1,215	1,215			
100188907	FORT WORTH	TX		01/09/2025		956		64			64		1,020	1,020			
100203473	DALLAS	TX		03/26/2025		861		(68)			(68)		793	793			
100202782	MONTICELLO	FL		03/24/2025		597		(60)			(60)		538	538			
100192943	PLANO	TX		02/10/2025		876		(41)			(41)		835	835			
100200649	MIDLAND	TX		03/11/2025		839		(67)			(67)		772	772			
100194382	HOUSTON	TX		02/14/2025		4,416		(197)			(197)		4,219	4,219			
100194270	COLORADO SPRINGS	CO		02/14/2025		546		(104)			(104)		442	442			
100198483	LAUREL	MD		02/28/2025		876		(71)			(71)		805	805			
100190733	CHANDLER	AZ		01/27/2025		898		(123)			(123)		774	774			
100201712	MODESTO	CA		03/18/2025		1,917		(164)			(164)		1,754	1,754			
100198495	HYATTSVILLE	MD		02/28/2025		913		(83)			(83)		830	830			
100201120	WAYLAND	MI		03/12/2025		613		(60)			(60)		553	553			
100194530	SACRAMENTO	CA		02/14/2025		620		(64)			(64)		556	556			
100195245	LAKE ARROWHEAD	CA		02/24/2025		945		(40)			(40)		905	905			
100201920	EAST ORANGE	NJ		03/18/2025		476		357			357		834	834			
100200619	EDINBURG	TX		03/11/2025		1,013		10			10		1,023	1,023			
100200580	EDINBURG	TX		03/11/2025		1,013		10			10		1,023	1,023			
100157498	LAURELTON	NY		02/20/2025		913		(146)			(146)		766	766			
100203554	COLUMBUS	OH		03/26/2025		871		(88)			(88)		783	783			
100192991	SARASOTA	FL		02/10/2025		852		(60)			(60)		792	792			
100188345	PLANO	TX		01/08/2025		995		(39)			(39)		956	956			
100202450	LAKE ELSINORE	CA		03/20/2025		642		(8)			(8)		634	634			
100192779	BENTONVILLE	AR		02/10/2025		922		(41)			(41)		881	881			
100193560	SANTA MARIA	CA		02/10/2025		964		(52)			(52)		913	913			
100198523	OCEAN CITY	MD		02/28/2025		983		(5)			(5)		978	978			
100198411	BRADENTON	FL		02/28/2025		105,697		(3,540)			(3,540)		102,157	102,157			
100157321	RESTON	VA		02/20/2025		767		(65)			(65)		702	702			
100203389	RESTON	VA		03/27/2025		914		(83)			(83)		831	831			
100201542	RALEIGH	NC		03/13/2025		2,971		(167)			(167)		2,805	2,805			
100192810	ROSEVILLE	CA		02/10/2025		955		(24)			(24)		931	931			
100190109	MIDDLETOWN	DE		01/21/2025		866		(83)			(83)		783	783			
100202621	LEAVENWORTH	WA		03/24/2025		1,297		(34)			(34)		1,263	1,263			
100189770	NORTH LAS VEGAS	NV		01/21/2025		847		(55)			(55)		792	792			
100200277	LONG BEACH	CA		03/07/2025		877		(107)			(107)		770	770			
100199648	NORFOLK	VA		03/05/2025		1,708		(228)			(228)		1,480	1,480			
100201028	CHARLOTTE	NC		03/12/2025		967		(43)			(43)		923	923			
100203523	ANNA	TX		03/26/2025		1,027		9			9		1,036	1,036			
100188454	PHOENIX	AZ		01/08/2025		895		(79)			(79)		816	816			
100201262	THONOTOSASSA	FL		03/12/2025		818		(118)			(118)		700	700			
100200659	AURORA	CO		03/11/2025		907		(83)			(83)		823	823			
100204042	FRESNO	CA		03/28/2025		524		(38)			(38)		486	486			
100195241	PLEASANT HILL	MO		02/24/2025		936		(29)			(29)		907	907			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195638	DAYTON	TX		02/24/2025		105,734		(5,126)			(5,126)		100,608	100,608			
100177445	CHESTERFIELD	MO		01/16/2025		680		(98)			(98)		581	581			
100188828	LA CENTER	WA		01/09/2025		2,192		(121)			(121)		2,071	2,071			
100203403	BRIDGEPORT	PA		03/27/2025		682		260			260		941	941			
100197564	MARYSVILLE	WA		02/26/2025		992		(42)			(42)		950	950			
100195463	COMMERCE CITY	CO		02/24/2025		1,128		347			347		1,475	1,475			
100186869	DENVER	CO		01/07/2025		962		(159)			(159)		803	803			
100189258	PLANO	TX		01/13/2025		892		(82)			(82)		810	810			
100177332	PLANT CITY	FL		01/16/2025		2,004		(131)			(131)		1,873	1,873			
100202905	PAHRUMP	NV		03/24/2025		901		(78)			(78)		823	823			
100202884	WEST SPRINGFIELD	MA		03/24/2025		2,628		(167)			(167)		2,461	2,461			
100193137	ROSEVILLE	CA		02/10/2025		1,034		202			202		1,236	1,236			
100193017	NORTH EAST	PA		02/10/2025		1,384		(56)			(56)		1,329	1,329			
100193205	JACKSONVILLE	FL		02/10/2025		19,077		(370)			(370)		18,707	18,707			
100203120	FLAGLER BEACH	FL		03/27/2025		992		(125)			(125)		867	867			
100194167	EAST LOS ANGELES	CA		02/14/2025		883		(82)			(82)		801	801			
100198388	SANDY	UT		02/28/2025		941		(49)			(49)		892	892			
100201870	DENVER	CO		03/18/2025		892		(49)			(49)		843	843			
100192199	SEATTLE	WA		01/31/2025		953		(61)			(61)		892	892			
100193200	ASHEVILLE	NC		02/10/2025		930		(35)			(35)		894	894			
100194751	EDINBURG	TX		02/21/2025		997		32			32		1,029	1,029			
100189197	AVE MARIA	FL		01/13/2025		1,002		15			15		1,017	1,017			
100197545	NEWARK	NJ		02/26/2025		998		(99)			(99)		899	899			
100203947	DAVENPORT	FL		03/28/2025		634		(2)			(2)		632	632			
100194138	SALT LAKE CITY	UT		02/14/2025		917		(64)			(64)		853	853			
100189940	CAMDENTON	MO		01/21/2025		994		(50)			(50)		944	944			
100192599	MIAMI	FL		02/10/2025		2,438		(37)			(37)		2,401	2,401			
100189538	MONTESANO	WA		01/16/2025		1,069		(20)			(20)		1,049	1,049			
100192926	EAST PROVIDENCE	RI		02/10/2025		851		(74)			(74)		777	777			
100200662	ALTON	TX		03/11/2025		993		(19)			(19)		974	974			
100188904	FORT WORTH	TX		01/09/2025		945		64			64		1,009	1,009			
100192485	EASTON	MD		02/07/2025		1,811		(21)			(21)		1,790	1,790			
100188443	BUCKEYE	AZ		01/08/2025		883		(75)			(75)		807	807			
100192343	WEST HILLS	CA		02/05/2025		102,469		(320)			(320)		102,149	102,149			
100203977	GRAND RAPIDS	MI		03/28/2025		606		(20)			(20)		586	586			
100177516	COLORADO SPRINGS	CO		01/16/2025		972		(65)			(65)		907	907			
100194020	BENBROOK	TX		02/11/2025		833		(65)			(65)		768	768			
100200692	CLEARWATER	FL		03/11/2025		876		(72)			(72)		804	804			
100157424	LAS VEGAS	NV		02/20/2025		796		(61)			(61)		735	735			
100191574	SACRAMENTO	CA		01/31/2025		943		58			58		1,001	1,001			
100195237	PLANO	TX		02/24/2025		943		(46)			(46)		897	897			
100200677	CATHEDRAL CITY	CA		03/11/2025		956		(65)			(65)		891	891			
100192605	MINNEAPOLIS	MN		02/10/2025		739		(18)			(18)		721	721			
100202903	BROKEN BOW	OK		03/24/2025		581		(81)			(81)		499	499			
100189547	GOODYEAR	AZ		01/16/2025		633		(89)			(89)		545	545			
100177175	ALPHARETTA	GA		01/16/2025		948		(128)			(128)		819	819			
100192420	PLYMOUTH	MA		02/07/2025		1,001		(26)			(26)		975	975			
100197249	LOMA LINDA	CA		02/25/2025		2,299		(279)			(279)		2,020	2,020			
100192234	PHOENIX	AZ		01/31/2025		870		(87)			(87)		783	783			
100201261	COLFAX	CA		03/12/2025		1,155		(44)			(44)		1,111	1,111			
100203284	MIAMI LAKES	FL		03/27/2025		2,662		(164)			(164)		2,498	2,498			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200578	EDINBURG	TX		03/11/2025		972		(17)			(17)		956	956			
100199286	GILBERT	AZ		03/05/2025		845		(89)			(89)		756	756			
100194433	DENNIS PORT	MA		02/14/2025		572		(88)			(88)		484	484			
100193486	ROSLINDALE	MA		02/10/2025		970		(21)			(21)		948	948			
100200396	HARDEEVILLE	SC		03/10/2025		890		(68)			(68)		823	823			
100201733	KENT	WA		03/18/2025		657		(50)			(50)		607	607			
100200375	WEST DOVER	VT		03/10/2025		621		(42)			(42)		579	579			
100192236	TUCSON	AZ		01/31/2025		982		(67)			(67)		915	915			
100202494	TEMPE	AZ		03/21/2025		588		(52)			(52)		536	536			
100202476	MYRTLE BEACH	SC		03/21/2025		535		(56)			(56)		479	479			
100189428	MILWAUKIE	OR		01/14/2025		873		(94)			(94)		779	779			
100202625	TUCKER	GA		03/24/2025		2,612		114			114		2,726	2,726			
100192953	BLUFFDALE	UT		02/10/2025		895		(45)			(45)		850	850			
100198360	ALBANY	OR		02/28/2025		1,702		(75)			(75)		1,627	1,627			
100189739	GRANTS PASS	OR		01/21/2025		128,118		(2,193)			(2,193)		125,925	125,925			
100192557	MERCED	CA		02/10/2025		1,879		(175)			(175)		1,705	1,705			
100202931	DALLAS	NC		03/24/2025		1,328		(69)			(69)		1,259	1,259			
100192436	MORELAND	GA		02/07/2025		3,292		(185)			(185)		3,107	3,107			
100201476	DEBARY	FL		03/12/2025		674		(100)			(100)		573	573			
100189211	CHESAPEAKE	VA		01/13/2025		893		(64)			(64)		828	828			
100197638	MONROE TOWNSHIP	NJ		02/26/2025		8,027		(338)			(338)		7,690	7,690			
100193428	FULTON	CA		02/10/2025		880		(83)			(83)		797	797			
100199605	VALLEY CENTER	CA		03/05/2025		649		(138)			(138)		511	511			
100198467	RALEIGH	NC		02/28/2025		972		(4)			(4)		969	969			
100200389	FRANKLIN	VT		03/10/2025		574		(54)			(54)		520	520			
100190032	BAKERSFIELD	CA		01/21/2025		1,089		203			203		1,292	1,292			
100202351	IMPERIAL	CA		03/19/2025		617		(98)			(98)		519	519			
100189198	INDIO	CA		01/13/2025		865		(55)			(55)		810	810			
100189926	PEORIA	AZ		01/21/2025		2,057		367			367		2,423	2,423			
100188657	PHOENIX	AZ		02/10/2025		884		59			59		943	943			
100189204	LAKE LOTAWANA	MO		01/13/2025		889		(61)			(61)		828	828			
100193008	FERNANDINA BEACH	FL		02/10/2025		936		33			33		969	969			
100199352	UNION CITY	CA		03/05/2025		878		(83)			(83)		795	795			
100203548	ALBUQUERQUE	NM		03/26/2025		966		(55)			(55)		910	910			
100202629	SURPRISE	AZ		03/24/2025		632		241			241		873	873			
100202471	BURNET	TX		03/21/2025		545		(51)			(51)		494	494			
100192541	ROWLETT	TX		02/10/2025		1,201		(33)			(33)		1,169	1,169			
100192946	LEHI	UT		02/10/2025		854		(78)			(78)		776	776			
100195644	GOODYEAR	AZ		02/24/2025		518		(94)			(94)		424	424			
100188654	ALBUQUERQUE	NM		02/10/2025		901		(97)			(97)		804	804			
100197154	OCEANSIDE	CA		02/25/2025		1,345		(186)			(186)		1,160	1,160			
100202861	HOUSTON	TX		03/24/2025		560		(71)			(71)		489	489			
100196822	SAN DIEGO	CA		02/25/2025		1,853		(216)			(216)		1,637	1,637			
100200693	KENNESAW	GA		03/11/2025		982		22			22		1,004	1,004			
100189625	DENVER	CO		01/17/2025		786		(65)			(65)		721	721			
100195233	LAS VEGAS	NV		02/24/2025		820		(79)			(79)		741	741			
100204139	LAUREL	MD		03/28/2025		630		(22)			(22)		608	608			
100201648	HOWARD	CO		03/13/2025		736		(86)			(86)		649	649			
100190119	ABILENE	TX		01/21/2025		785		(82)			(82)		703	703			
100193608	LAS VEGAS	NV		02/10/2025		924		(31)			(31)		893	893			
100198540	FINKSBURG	MD		02/28/2025		926		(43)			(43)		883	883			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192214	FORT MYERS	FL		01/31/2025		2,570		(153)			(153)		2,417	2,417			
100189705	LA QUINTA	CA		02/20/2025		861		(71)			(71)		790	790			
100185299	TAMPA	FL		01/24/2025		966		(61)			(61)		905	905			
100194392	HENDERSON	NV		02/14/2025		1,131		(132)			(132)		999	999			
100189280	DURHAM	NC		01/13/2025		965		(50)			(50)		915	915			
100203547	RUTLEDGE	PA		03/26/2025		938		(49)			(49)		888	888			
100188411	ROCKLIN	CA		01/08/2025		896		(77)			(77)		820	820			
100200176	MIAMI GARDENS	FL		03/07/2025		992		(130)			(130)		862	862			
100202859	TUCSON	AZ		03/24/2025		558		(75)			(75)		483	483			
100200135	MARBLEHEAD	MA		03/06/2025		347		(44)			(44)		303	303			
100191206	SAN DIEGO	CA		01/29/2025		669		(99)			(99)		570	570			
100189891	BOYNTON BEACH	FL		01/21/2025		907		(32)			(32)		875	875			
100192865	CHICAGO	IL		02/10/2025		329		(53)			(53)		275	275			
100176982	BETHANY BEACH	DE		01/16/2025		103,569		(2,402)			(2,402)		101,167	101,167			
100197554	NORTH LAS VEGAS	NV		02/26/2025		2,316		(118)			(118)		2,198	2,198			
100188396	OTHELLO	WA		01/08/2025		934		(71)			(71)		863	863			
100192823	PARRISH	FL		02/10/2025		855		(69)			(69)		786	786			
100189176	SEVIERVILLE	TN		01/13/2025		841		(86)			(86)		756	756			
100196840	REDLANDS	CA		02/25/2025		1,790		(156)			(156)		1,635	1,635			
100188441	FORT WORTH	TX		01/08/2025		874		(74)			(74)		800	800			
100202386	EATONTOWN	NJ		03/19/2025		576		(27)			(27)		549	549			
100201877	PRINCETON	TX		03/18/2025		1,215		(74)			(74)		1,141	1,141			
100203142	BLYTHEWOOD	SC		03/27/2025		978		(125)			(125)		853	853			
100202623	LAWRENCEVILLE	GA		03/24/2025		637		(12)			(12)		625	625			
100202370	FAYETTEVILLE	NC		03/19/2025		1,210		(110)			(110)		1,100	1,100			
100202714	POOLER	GA		03/24/2025		1,029		(80)			(80)		950	950			
100190169	DUBLIN	OH		01/21/2025		9,055		(193)			(193)		8,862	8,862			
100190693	GLENDALE	AZ		01/28/2025		1,008		(16)			(16)		992	992			
100193115	FRESNO	CA		02/10/2025		1,772		338			338		2,110	2,110			
100191111	INGLEWOOD	CA		01/29/2025		1,272		24			24		1,295	1,295			
100200672	NAMPA	ID		03/11/2025		860		(64)			(64)		796	796			
100199376	LARAMIE	WY		03/05/2025		1,623		(86)			(86)		1,537	1,537			
100189399	COTTONWOOD	AZ		01/14/2025		829		(70)			(70)		758	758			
100195459	PHOENIX	AZ		02/24/2025		1,023		147			147		1,170	1,170			
100198868	BIG BEAR LAKE	CA		02/28/2025		825		(81)			(81)		744	744			
100203516	NORTHBOROUGH	MA		03/26/2025		872		(84)			(84)		788	788			
100186981	VICTORVILLE	CA		01/07/2025		674		(100)			(100)		575	575			
100200993	INDIO	CA		03/12/2025		881		(78)			(78)		804	804			
100197533	ALBANY	OR		02/26/2025		906		(144)			(144)		762	762			
100198498	GERMANTOWN	MD		02/28/2025		1,677		(13)			(13)		1,664	1,664			
100193149	PARKER	CO		02/10/2025		1,007		171			171		1,178	1,178			
100189291	HOUGHTON LAKE	MI		01/13/2025		928		(67)			(67)		861	861			
100201485	WEST PARK	FL		03/12/2025		753		(31)			(31)		722	722			
100200487	RIVERSIDE	CA		03/10/2025		748		(108)			(108)		640	640			
100189831	AUBURN	AL		01/21/2025		933		(10)			(10)		923	923			
100188825	KENNESAW	GA		01/09/2025		1,070		80			80		1,150	1,150			
100199847	LINCOLN	CA		03/05/2025		394		(87)			(87)		306	306			
100189253	WESTMINSTER	CO		01/13/2025		896		(61)			(61)		835	835			
100202827	MILWAUKIE	OR		03/24/2025		594		(91)			(91)		502	502			
100200366	OCEAN PINES	MD		03/10/2025		530		(52)			(52)		478	478			
100188934	HACIENDA HEIGHTS	CA		01/09/2025		1,016		(118)			(118)		898	898			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188377	OMAHA	NE		01/08/2025		946		(64)			(64)		882	882			
100157338	LAGUNA HILLS	CA		02/20/2025		757		(29)			(29)		728	728			
100194725	EDINBURG	TX		02/21/2025		988		22			22		1,010	1,010			
100194435	SPRING LAKE	NC		02/14/2025		620		(58)			(58)		562	562			
100203121	ALBUQUERQUE	NM		03/27/2025		29,044		(1,290)			(1,290)		27,754	27,754			
100177236	GOODYEAR	AZ		01/16/2025		900		(30)			(30)		870	870			
100195384	WILMINGTON	NC		02/24/2025		849		(58)			(58)		791	791			
100189698	TOOELE	UT		02/20/2025		823		(26)			(26)		798	798			
100190858	SPRING	TX		01/27/2025		946		21			21		967	967			
100193620	DALLAS	TX		02/10/2025		970		(45)			(45)		925	925			
100189871	DEERFIELD BEACH	FL		01/21/2025		635		(3)			(3)		632	632			
100188368	KUNA	ID		01/08/2025		1,201		(67)			(67)		1,134	1,134			
100188453	PEORIA	AZ		01/08/2025		862		(55)			(55)		807	807			
100192817	ARVADA	CO		02/10/2025		983		41			41		1,024	1,024			
100195568	RICHLAND	WA		02/24/2025		840		(51)			(51)		789	789			
100201742	OVERLAND PARK	KS		03/18/2025		1,413		(84)			(84)		1,328	1,328			
100197296	YORK	SC		02/25/2025		26,568		(764)			(764)		25,804	25,804			
100192988	KISSIMMEE	FL		02/10/2025		792		(57)			(57)		735	735			
100188797	WASHINGTON	UT		01/09/2025		1,102		153			153		1,255	1,255			
100203321	DENVER	CO		03/27/2025		668		(64)			(64)		604	604			
100202364	VANCOUVER	WA		03/19/2025		412		(93)			(93)		319	319			
100192745	GRANBY	CO		02/10/2025		883		(70)			(70)		814	814			
100201392	COLUMBIA	TN		03/12/2025		498		(3)			(3)		495	495			
100188724	EUGENE	OR		01/09/2025		849		(48)			(48)		800	800			
100199284	OAKLAND PARK	FL		03/05/2025		783		(91)			(91)		692	692			
100194273	SUMMERTOWN	TN		02/14/2025		777		(83)			(83)		695	695			
100195230	LOGAN	UT		02/24/2025		780		(93)			(93)		686	686			
100201056	HILLSIDE	IL		03/12/2025		935		(53)			(53)		882	882			
100191592	SACRAMENTO	CA		01/31/2025		670		(100)			(100)		570	570			
100191163	BEAUMONT	CA		01/29/2025		794		(97)			(97)		697	697			
100199331	CHARLOTTE	NC		03/05/2025		900		(74)			(74)		826	826			
100195234	HOOKSETT	NH		02/24/2025		1,003		(49)			(49)		954	954			
100157058	TEMECULA	CA		02/20/2025		898		(32)			(32)		866	866			
100201234	FLOWERY BRANCH	GA		03/12/2025		651		120			120		770	770			
100191635	FAIR OAKS	CA		01/31/2025		1,131		(134)			(134)		997	997			
100194271	KANSAS CITY	MO		02/14/2025		936		(115)			(115)		821	821			
100176977	MAYS LANDING	NJ		01/16/2025		669		(97)			(97)		573	573			
100201048	APEX	NC		03/12/2025		935		(61)			(61)		874	874			
100191241	ALEXANDRIA	VA		01/29/2025		884		(110)			(110)		774	774			
100203412	LAS VEGAS	NV		03/27/2025		652		(64)			(64)		588	588			
100202617	BATTLE GROUND	WA		03/21/2025		625		(29)			(29)		596	596			
100191364	BRIDGEWATER	MA		01/30/2025		941		(66)			(66)		876	876			
100188291	LEANDER	TX		01/08/2025		1,446		7			7		1,454	1,454			
100202853	CHICAGO	IL		03/24/2025		574		(82)			(82)		492	492			
100201825	LOMITA	CA		03/18/2025		849		(94)			(94)		755	755			
100201728	LAVEEN	AZ		03/18/2025		580		(106)			(106)		474	474			
100190718	DESERT HOT SPRINGS	CA		01/27/2025		2,748		(151)			(151)		2,597	2,597			
100193489	ERIE	CO		02/10/2025		943		(61)			(61)		882	882			
100193025	OAK PARK	IL		02/10/2025		787		(52)			(52)		736	736			
100201696	HARKERS ISLAND	NC		03/18/2025		2,476		(105)			(105)		2,371	2,371			
100193440	AUBURN	AL		02/10/2025		833		(67)			(67)		767	767			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193229	WILLIAMS	AZ		02/10/2025		838		15			15		853	853			
100201488	PHOENIX	AZ		03/12/2025		521		(110)			(110)		411	411			
100193146	AURORA	CO		02/10/2025		994		176			176		1,170	1,170			
100186098	HAMPTON	GA		01/31/2025		898		(75)			(75)		823	823			
100194641	AUSTIN	TX		02/21/2025		1,037		67			67		1,104	1,104			
100189136	THE WOODLANDS	TX		01/13/2025		770		(85)			(85)		686	686			
100194025	TWISP	WA		02/11/2025		819		(46)			(46)		773	773			
100193505	PUYALLUP	WA		02/10/2025		909		(59)			(59)		850	850			
100193436	DANA POINT	CA		02/10/2025		1,202		(66)			(66)		1,136	1,136			
100194753	MARIETTA	GA		02/21/2025		1,030		46			46		1,076	1,076			
100194141	DALLAS	TX		02/14/2025		917		(73)			(73)		844	844			
100191120	LOS ANGELES	CA		01/29/2025		967		20			20		987	987			
100202543	SEVERNA PARK	MD		03/21/2025		627		(48)			(48)		579	579			
100192616	NEW ORLEANS	LA		02/10/2025		1,095		(14)			(14)		1,081	1,081			
100188288	DALLAS	TX		01/08/2025		1,008		3			3		1,011	1,011			
100191001	SAN BERNARDINO	CA		01/29/2025		1,251		(4)			(4)		1,247	1,247			
100189879	TIMNATH	CO		01/21/2025		1,118		314			314		1,432	1,432			
100203255	NORTH WALES	PA		03/27/2025		648		(81)			(81)		567	567			
100190830	COLTEWAH	TN		01/27/2025		1,513		(68)			(68)		1,445	1,445			
100194822	COLORADO SPRINGS	CO		02/21/2025		917		(32)			(32)		886	886			
100203394	KAYSVILLE	UT		03/27/2025		590		(89)			(89)		501	501			
100181493	MYRTLE BEACH	SC		01/09/2025		715		(104)			(104)		611	611			
100190676	MOORESTOWN	NJ		01/28/2025		931		(56)			(56)		876	876			
100188420	AURORA	CO		01/08/2025		814		(90)			(90)		724	724			
100191043	MATAWAN	NJ		01/29/2025		907		11			11		918	918			
100200213	MIDLOTHIAN	TX		03/07/2025		1,049		91			91		1,139	1,139			
100193497	SPRINGFIELD	OR		02/10/2025		2,428		(11)			(11)		2,417	2,417			
100202468	WHITELAND	IN		03/21/2025		833		(71)			(71)		762	762			
100188404	BLOOMINGDALE	IL		01/08/2025		2,095		(97)			(97)		1,998	1,998			
100188906	HUMBLE	TX		01/09/2025		5,873		(131)			(131)		5,742	5,742			
100189896	ELKRIDGE	MD		01/21/2025		2,159		(69)			(69)		2,091	2,091			
100189968	CHARLOTTE	NC		01/21/2025		890		(38)			(38)		852	852			
100194326	FORT WORTH	TX		02/14/2025		547		(72)			(72)		475	475			
100195227	MAPLETON	UT		02/24/2025		798		(101)			(101)		697	697			
100195240	GOODYEAR	AZ		02/24/2025		932		31			31		963	963			
100190842	EMERALD ISLE	NC		01/27/2025		848		(118)			(118)		730	730			
100186904	BRUNSWICK	MD		01/07/2025		853		126			126		979	979			
100202787	TOMS RIVER	NJ		03/24/2025		590		(74)			(74)		515	515			
100196677	SNELLVILLE	GA		02/25/2025		1,747		(125)			(125)		1,622	1,622			
100202552	SURPRISE	AZ		03/21/2025		672		330			330		1,002	1,002			
4010097511	HIGH POINT	NC		03/28/2025		404		(51)			(51)		353	353			
100203420	LAS VEGAS	NV		03/27/2025		678		97			97		774	774			
100199413	SAINT PAUL	MN		03/05/2025		922		(55)			(55)		868	868			
100202892	MILLVILLE	DE		03/24/2025		646		94			94		740	740			
100192948	FRISCO	TX		02/10/2025		976		71			71		1,047	1,047			
100201341	PASADENA	MD		03/12/2025		567		(84)			(84)		483	483			
100203114	NORTH BERGEN	NJ		03/27/2025		635		(67)			(67)		568	568			
10019891 6	KINGSTON	WA		02/28/2025		900							900	900			
100193752	CLEARWATER	FL		02/10/2025		830		(71)			(71)		759	759			
100200470	NEWARK	NJ		03/10/2025		620		(41)			(41)		579	579			
100202830	MANCHESTER	NH		03/24/2025		561		(54)			(54)		506	506			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188384	FLOWERY BRANCH	GA		01/08/2025		902		(50)			(50)		852	852			
100194456	AVE MARIA	FL		02/14/2025		616		(99)			(99)		517	517			
100193456	TUCSON	AZ		02/10/2025		1,194		(30)			(30)		1,164	1,164			
100189522	LOCKHART	TX		01/15/2025		545		(78)			(78)		467	467			
100199976	PASADENA	CA		03/06/2025		357		(38)			(38)		319	319			
100194179	CHARLOTTESVILLE	VA		02/14/2025		874		(58)			(58)		816	816			
100194698	LAWRENCEVILLE	GA		02/21/2025		1,002		171			171		1,173	1,173			
100194272	KANSAS CITY	MO		02/14/2025		881		(112)			(112)		770	770			
100200584	FRESNO	CA		03/11/2025		1,473		(20)			(20)		1,453	1,453			
100189572	KISSIMMEE	FL		01/17/2025		867		(30)			(30)		836	836			
100176975	WORTHINGTON	OH		01/16/2025		1,506		(151)			(151)		1,355	1,355			
100195236	DORAVILLE	GA		02/24/2025		979		(34)			(34)		945	945			
100203561	MISSOUR CITY	TX		03/26/2025		915		(17)			(17)		899	899			
100193010	TRAVERSE CITY	MI		02/10/2025		1,337		(58)			(58)		1,279	1,279			
100191279	MANVEL	TX		01/29/2025		562		(102)			(102)		460	460			
100194376	WHEATON	IL		02/14/2025		609		(91)			(91)		518	518			
100194772	VISALIA	CA		02/21/2025		916		59			59		975	975			
100177327	PANAMA CITY BEACH	FL		01/16/2025		829		(68)			(68)		761	761			
100191621	BOISE	ID		01/31/2025		1,120		(53)			(53)		1,067	1,067			
100188810	CHARLOTTE	NC		01/09/2025		1,056		112			112		1,168	1,168			
100194541	CHARLOTTE	NC		02/14/2025		657		(68)			(68)		589	589			
100192564	SARASOTA	FL		02/10/2025		960		170			170		1,130	1,130			
100188720	TULSA	OK		01/09/2025		872		(42)			(42)		830	830			
100201570	CARSON	CA		03/13/2025		838		(67)			(67)		771	771			
100192743	ASHEVILLE	NC		02/10/2025		22,518		(743)			(743)		21,775	21,775			
100200247	PLAINFIELD	NJ		03/07/2025		937		(28)			(28)		909	909			
100189784	HELEN	GA		01/21/2025		1,021		(23)			(23)		999	999			
100177655	CHERRY VALLEY	MA		01/16/2025		576		(89)			(89)		487	487			
100194586	SOUTH KINGSTOWN	RI		03/28/2025		864		(30)			(30)		834	834			
100190864	MESA	AZ		01/27/2025		929		(48)			(48)		881	881			
100197536	CENTER TUFTONBORO	NH		02/26/2025		757		(150)			(150)		607	607			
100193736	NASHVILLE	TN		02/10/2025		888		(45)			(45)		843	843			
100192434	ROSELLE PARK	NJ		02/07/2025		1,270		(34)			(34)		1,236	1,236			
100192967	WOODBRIDGE	VA		02/10/2025		901		(33)			(33)		868	868			
100202610	CHARLOTTE	NC		03/21/2025		908		83			83		991	991			
100194601	AUSTIN	TX		02/21/2025		933		37			37		970	970			
100189582	HESPERIA	CA		01/17/2025		1,197		(37)			(37)		1,160	1,160			
100188276	ROSEVILLE	CA		01/08/2025		1,036		55			55		1,091	1,091			
100198450	HIGHWOOD	IL		02/28/2025		896		(58)			(58)		838	838			
100189630	CEDAR PARK	TX		01/17/2025		817		(114)			(114)		703	703			
100198226	CONCORD	NC		02/28/2025		858		(63)			(63)		795	795			
100192994	ARNOLD	CA		02/10/2025		775		(73)			(73)		702	702			
100189700	TOMS RIVER	NJ		02/20/2025		847		37			37		884	884			
100192718	LAS VEGAS	NV		02/10/2025		922		(25)			(25)		896	896			
100188731	HUNTSVILLE	AL		01/09/2025		1,132		10			10		1,142	1,142			
100188290	APEX	NC		01/08/2025		993		6			6		999	999			
100188998	PONDERAY	ID		01/09/2025		594		43			43		637	637			
100198414	LOS ANGELES	CA		02/28/2025		690		(66)			(66)		624	624			
100201144	RALEIGH	NC		03/12/2025		860		(94)			(94)		767	767			
100189182	PORTLAND	OR		01/13/2025		787		(75)			(75)		712	712			
100201073	PLANO	TX		03/12/2025		602		(26)			(26)		576	576			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190388	CLAREMONT	CA		01/23/2025		1,223		(23)			(23)		1,200	1,200			
100197493	ALAMEDA	CA		02/26/2025		948		(16)			(16)		932	932			
100203182	MANTECA	CA		03/27/2025		3,466		(129)			(129)		3,337	3,337			
100186041	LAGUNA NIGUEL	CA		01/31/2025		932		(18)			(18)		914	914			
100199343	NORFOLK	VA		03/05/2025		838		(92)			(92)		746	746			
100203426	FREDERICKSBURG	TX		03/27/2025		669		119			119		788	788			
100203939	DENVER	CO		03/28/2025		637		(76)			(76)		561	561			
100192270	COLUMBIA FALLS	MT		01/31/2025		836		(81)			(81)		755	755			
100202410	COEUR D ALENE	ID		03/19/2025		577		(12)			(12)		565	565			
100193352	GALVESTON	TX		02/10/2025		1,371		(24)			(24)		1,347	1,347			
100188788	KNIGHTDALE	NC		01/09/2025		1,076		201			201		1,277	1,277			
100194769	STUART	FL		02/21/2025		876		(54)			(54)		822	822			
100204058	GAINESVILLE	VA		03/28/2025		485		(87)			(87)		398	398			
100198506	PIKESVILLE	MD		02/28/2025		811		(101)			(101)		711	711			
100198507	PIKESVILLE	MD		02/28/2025		811		(101)			(101)		711	711			
100157205	HIALEAH	FL		02/20/2025		1,456		(155)			(155)		1,301	1,301			
100189354	FRESNO	CA		01/13/2025		1,004		50			50		1,054	1,054			
100186142	WEST COVINA	CA		02/10/2025		894		3			3		897	897			
100203447	COLTEWAH	TN		03/27/2025		599		(65)			(65)		534	534			
100195362	LAKELAND	FL		02/24/2025		728		(66)			(66)		662	662			
100195484	LOMBARD	IL		02/24/2025		1,028		219			219		1,248	1,248			
100189532	SPANISH FORK	UT		01/16/2025		589		(65)			(65)		524	524			
100202688	LAKE OZARK	MO		03/24/2025		604		(54)			(54)		550	550			
100192941	HOUSTON	TX		02/10/2025		927		21			21		947	947			
100189504	TALLAHASSEE	FL		01/15/2025		912		(93)			(93)		819	819			
100201021	CASTLE PINES	CO		03/12/2025		630		(27)			(27)		603	603			
100177148	PARK HILL	OK		01/16/2025		339		(31)			(31)		308	308			
100194275	MIAMI	FL		02/14/2025		611		(96)			(96)		516	516			
100194002	CHAPEL HILL	NC		02/11/2025		730		(70)			(70)		660	660			
100194327	AUSTIN	TX		02/14/2025		517		(75)			(75)		443	443			
100185241	PHOENIX	AZ		01/24/2025		2,913		(23)			(23)		2,890	2,890			
100189695	ELK GROVE VILLAGE	IL		02/20/2025		894		25			25		920	920			
100202891	LEANDER	TX		03/24/2025		601		(51)			(51)		550	550			
100195548	MACOMB	MI		03/27/2025		565		(89)			(89)		476	476			
100194606	SCOTTSDALE	AZ		02/21/2025		73,132		(1,450)			(1,450)		71,682	71,682			
100177585	AFTON	MN		01/16/2025		44,503		(1,366)			(1,366)		43,138	43,138			
100198509	FREDERICK	MD		02/28/2025		805		(95)			(95)		710	710			
100194318	GRAND PRAIRIE	TX		02/14/2025		559		(71)			(71)		488	488			
100194303	SMYRNA	TN		02/14/2025		537		(73)			(73)		464	464			
100177205	PHOENIX	AZ		01/16/2025		906		(106)			(106)		799	799			
100192838	ZEPHYRHILLS	FL		02/10/2025		939		38			38		976	976			
100193517	SPRING VALLEY	NY		02/10/2025		906		(17)			(17)		889	889			
100192775	LINEVILLE	AL		02/10/2025		843		(48)			(48)		795	795			
100188351	HOLLADAY	UT		01/08/2025		930		(46)			(46)		885	885			
100201195	REHOBOTH BEACH	DE		03/12/2025		564		(67)			(67)		497	497			
100188873	COCOA	FL		01/09/2025		1,070		(60)			(60)		1,010	1,010			
100188852	OCEAN CITY	MD		01/09/2025		6,598		(3)			(3)		6,595	6,595			
100191571	APOPKA	FL		01/31/2025		787		(60)			(60)		727	727			
100192923	GRANTS PASS	OR		02/10/2025		980		(3)			(3)		977	977			
100203324	BROOKVILLE	OH		03/27/2025		825		(81)			(81)		744	744			
100186986	SANTEE	CA		01/07/2025		1,057		100			100		1,157	1,157			

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100194502	MOUNT JULIET	TN		02/14/2025		562		(90)			(90)		472	472			
100195460	WINCHESTER	CA		02/24/2025		1,025		218			218		1,243	1,243			
100192733	THORNTON	CO		02/10/2025		1,809		(66)			(66)		1,743	1,743			
100190870	COVINGTON	GA		01/27/2025		862		8			8		870	870			
100193557	FREMONT	CA		02/10/2025		908		(45)			(45)		863	863			
100203891	HENDERSON	NV		03/28/2025		463		(88)			(88)		375	375			
100191191	SANFORD	FL		01/29/2025		863		3			3		866	866			
100194503	MINNEAPOLIS	MN		02/14/2025		621		(87)			(87)		535	535			
100195232	KANSAS CITY	MO		02/24/2025		845		(54)			(54)		791	791			
100199049	SURPRISE	AZ		02/28/2025		11,739		(676)			(676)		11,064	11,064			
100157143	OCEAN VIEW	DE		02/20/2025		818		(76)			(76)		742	742			
100195229	FRESNO	CA		02/24/2025		829		(67)			(67)		762	762			
100189973	HATTERAS	NC		01/21/2025		903		(47)			(47)		856	856			
100198255	CASTLE PINES	CO		02/28/2025		932		(4)			(4)		928	928			
100195621	MIAMI	FL		02/24/2025		311		(52)			(52)		259	259			
100194484	ANNA	TX		02/14/2025		591		(66)			(66)		526	526			
100198434	ATLANTA	GA		02/28/2025		906		(32)			(32)		875	875			
100201799	BENSALEM	PA		03/18/2025		787		(67)			(67)		721	721			
100188589	OAKDALE	CT		02/10/2025		2,911		(2)			(2)		2,909	2,909			
100190426	LOS ANGELES	CA		01/23/2025		1,908		(4)			(4)		1,903	1,903			
100177080	CRYSTAL LAKE	IL		01/16/2025		11,482		(715)			(715)		10,767	10,767			
100202753	PEORIA	AZ		03/24/2025		1,627		(112)			(112)		1,515	1,515			
100198903	SANTA FE	NM		02/28/2025		854		(94)			(94)		760	760			
100188446	CHARLOTTE	NC		01/08/2025		840		(69)			(69)		771	771			
100192551	BALTIMORE	MD		02/10/2025		538		(89)			(89)		449	449			
100199082	HIGHLANDS	NC		02/28/2025		980		(71)			(71)		909	909			
100198399	KANSAS CITY	MO		02/28/2025		887		(35)			(35)		851	851			
100189250	EDGEWATER	CO		01/13/2025		874		(61)			(61)		813	813			
100203334	APEX	NC		03/27/2025		791		(94)			(94)		696	696			
100201744	CENTENNIAL	CO		03/18/2025		547		(80)			(80)		467	467			
100193368	FREEHOLD	NJ		02/10/2025		22,708		(177)			(177)		22,531	22,531			
100188466	CHICAGO	IL		01/08/2025		811		(82)			(82)		729	729			
100190133	GAINESVILLE	FL		01/21/2025		905		(43)			(43)		862	862			
100189731	NEWARK	DE		01/21/2025		473		8			8		481	481			
100201916	FREDERICK	CO		03/18/2025		868		(103)			(103)		765	765			
100189903	COCOA	FL		01/21/2025		554		(47)			(47)		506	506			
100203424	TUCSON	AZ		03/27/2025		608		(76)			(76)		531	531			
100201541	RENO	NV		03/13/2025		12,766		(168)			(168)		12,598	12,598			
100203455	CHARLOTTE	NC		03/27/2025		595		(82)			(82)		513	513			
100201247	DETROIT	MI		03/12/2025		500		(70)			(70)		431	431			
100203600	BEAUMONT	CA		03/26/2025		869		(71)			(71)		798	798			
100195222	AMBLER	PA		02/24/2025		822		(80)			(80)		742	742			
100200430	HUTTO	TX		03/10/2025		508		(94)			(94)		414	414			
100200532	MARBLEHEAD	OH		03/11/2025		2,201		(135)			(135)		2,066	2,066			
100195226	SUPPLY	NC		02/24/2025		849		(64)			(64)		786	786			
100189206	CONCORD	NC		01/13/2025		1,003		67			67		1,070	1,070			
100194225	WEST PALM BEACH	FL		02/14/2025		549		(65)			(65)		484	484			
100188403	LAS VEGAS	NV		01/08/2025		899		(70)			(70)		829	829			
100195211	WESTAMPTON	NJ		02/24/2025		762		(99)			(99)		664	664			
100200637	LAS VEGAS	NV		03/11/2025		921		(16)			(16)		905	905			
100197523	BOSTON	MA		02/26/2025		945		(127)			(127)		818	818			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190748	PALMDALE	CA		01/27/2025		924		12			12		937	937			
100190220	ALHAMBRA	CA		01/21/2025		1,251		10			10		1,261	1,261			
100201350	THOUSAND PALMS	CA		03/12/2025		560		(88)			(88)		473	473			
100201716	MERCED	CA		03/18/2025		596		(62)			(62)		533	533			
100192239	CORVALLIS	OR		01/31/2025		7,238		(386)			(386)		6,852	6,852			
100201874	BAKERSFIELD	CA		03/18/2025		798		(112)			(112)		686	686			
100189385	RENTON	WA		01/14/2025		1,291		(133)			(133)		1,158	1,158			
100203529	NEPTUNE	NJ		03/26/2025		804		(57)			(57)		748	748			
100203468	FOLSOM	CA		03/26/2025		43,715		(1,140)			(1,140)		42,575	42,575			
100192330	ATLANTIS	FL		02/05/2025		879		(81)			(81)		798	798			
100192243	TEMPE	AZ		01/31/2025		866		(82)			(82)		785	785			
100194811	STUART	FL		02/21/2025		931		45			45		976	976			
100200246	JUPITER	FL		03/07/2025		814		(106)			(106)		709	709			
100186941	ONTARIO	CA		01/07/2025		707		(56)			(56)		651	651			
100177090	SACRAMENTO	CA		01/16/2025		764		(109)			(109)		655	655			
100177429	PORTLAND	OR		01/16/2025		863		(92)			(92)		772	772			
100192522	CHARLOTTE	NC		02/10/2025		859		(22)			(22)		837	837			
100201500	ROYSE CITY	TX		03/12/2025		574		(91)			(91)		483	483			
100198372	APEX	NC		02/28/2025		872		(18)			(18)		853	853			
100202852	BOZEMAN	MT		03/24/2025		546		(71)			(71)		476	476			
100201409	HESPERIA	CA		03/12/2025		1,161		(43)			(43)		1,119	1,119			
100189300	BRIGHTON	MI		01/13/2025		861		(77)			(77)		785	785			
100192712	TUCSON	AZ		02/10/2025		876		(48)			(48)		828	828			
100189244	DAVIE	FL		01/13/2025		906		(50)			(50)		856	856			
100202819	PLAINSBORO	NJ		03/24/2025		560		(67)			(67)		492	492			
100177177	BURLESON	TX		01/16/2025		965		(117)			(117)		848	848			
100189121	ROUND ROCK	TX		01/13/2025		1,490		6			6		1,496	1,496			
100191301	AVONDALE	PA		01/30/2025		1,143		(67)			(67)		1,075	1,075			
100190986	AUSTIN	TX		01/28/2025		853		(147)			(147)		706	706			
100195613	KISSIMMEE	FL		02/24/2025		1,271		44			44		1,315	1,315			
100190178	CHICAGO	IL		01/21/2025		847		55			55		903	903			
100194006	DAYTONA BEACH	FL		02/11/2025		413		(81)			(81)		332	332			
100188442	BAKERSFIELD	CA		01/08/2025		35,139		(931)			(931)		34,209	34,209			
100195461	ARVADA	CO		02/24/2025		1,078		355			355		1,433	1,433			
100189936	MURRIETA	CA		01/21/2025		1,115		304			304		1,419	1,419			
100189247	IONE	CA		01/13/2025		888		(58)			(58)		830	830			
100192969	CHARLOTTESVILLE	VA		02/10/2025		936		60			60		996	996			
100198466	BRIDGEPORT	PA		02/28/2025		1,010		357			357		1,367	1,367			
100195411	PERRIS	CA		02/24/2025		650		142			142		792	792			
100192637	MANAKIN SABOT	VA		02/10/2025		897		(19)			(19)		878	878			
100195219	CHARLOTTESVILLE	VA		02/24/2025		1,163		(61)			(61)		1,102	1,102			
100201804	SPRINGFIELD	MA		03/18/2025		536		(63)			(63)		473	473			
100191771	LAS VEGAS	NV		01/31/2025		354		452			452		806	806			
100189000	NAPLES	FL		01/09/2025		917		(50)			(50)		867	867			
100192629	KANSAS CITY	MO		02/10/2025		895		(17)			(17)		878	878			
100188267	EAST RUTHERFORD	NJ		01/08/2025		965		(14)			(14)		951	951			
100201797	SPRINGFIELD	OR		03/18/2025		734		(105)			(105)		628	628			
100201259	FREDERICKSBURG	VA		03/12/2025		580		(66)			(66)		515	515			
100203432	PROSPER	TX		03/27/2025		868		(98)			(98)		770	770			
100192883	FUQUAY VARINA	NC		02/10/2025		757		(95)			(95)		662	662			
100189133	BUFORD	GA		01/13/2025		889		(31)			(31)		859	859			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203599	CEDAR PARK	TX		03/26/2025		910		(49)			(49)		861	861			
100194823	RALEIGH	NC		02/21/2025		983		146			146		1,129	1,129			
100191125	HESPERIA	CA		01/29/2025		885		(44)			(44)		841	841			
100189778	LITTLE EGG HARBOR	NJ		01/21/2025		830		(44)			(44)		786	786			
100191790	HILLIARD	OH		01/31/2025		2,798		(74)			(74)		2,723	2,723			
100192159	BRIDGEPORT	CT		01/31/2025		836		(81)			(81)		755	755			
100189150	CYPRESS	TX		01/13/2025		921		(18)			(18)		904	904			
100203566	FRESNO	CA		03/26/2025		881		(27)			(27)		853	853			
100201020	CASTLE PINES	CO		03/12/2025		621		(27)			(27)		594	594			
100189880	POTTSTOWN	PA		01/21/2025		1,041		224			224		1,265	1,265			
100193429	FULTON	CA		02/10/2025		834		(78)			(78)		755	755			
100200153	MIAMI	FL		03/06/2025		285		(16)			(16)		268	268			
100200636	ANNA	TX		03/11/2025		2,089		(88)			(88)		2,000	2,000			
100195239	CAPE MAY	NJ		02/24/2025		944		41			41		985	985			
100204349	PLEASANT PLAIN	OH		03/31/2025		1,187		(187)			(187)		1,001	1,001			
100188422	ATHENS	GA		01/08/2025		1,029		(61)			(61)		968	968			
100201912	SPRINGFIELD	MA		03/18/2025		528		(55)			(55)		473	473			
100186881	TINTON FALLS	NJ		01/07/2025		764		41			41		805	805			
100198368	APEX	NC		02/28/2025		870		(55)			(55)		815	815			
100198323	MADISON	AL		02/28/2025		967		(61)			(61)		907	907			
100203351	STEPHENS CITY	VA		03/27/2025		583		(90)			(90)		493	493			
100177642	MOUNT JACKSON	VA		01/16/2025		741		(106)			(106)		635	635			
100200426	SANDY SPRINGS	GA		03/10/2025		900		(75)			(75)		825	825			
100200726	PALM COAST	FL		03/11/2025		957		(16)			(16)		941	941			
100192933	PRINCETON	TX		02/10/2025		855		(25)			(25)		830	830			
100195221	PORT SAINT LUCIE	FL		02/24/2025		540		(58)			(58)		482	482			
100203361	DAWSONVILLE	GA		03/27/2025		573		(78)			(78)		495	495			
100202457	TROUTMAN	NC		03/20/2025		556		(10)			(10)		546	546			
100191745	ORLANDO	FL		02/20/2025		901		(72)			(72)		828	828			
100199253	ORLANDO	FL		03/05/2025		854		(88)			(88)		766	766			
100193465	PHOENIX	AZ		02/10/2025		857		(29)			(29)		828	828			
100201111	HESPERIA	CA		03/12/2025		581		(67)			(67)		514	514			
100192424	PARRISH	FL		02/07/2025		3,474		(88)			(88)		3,386	3,386			
100157204	FALLBROOK	CA		02/20/2025		5,758		(223)			(223)		5,536	5,536			
100202856	HENDERSONVILLE	NC		03/24/2025		534		(72)			(72)		462	462			
100188664	PARADISE VALLEY	AZ		02/10/2025		505		(93)			(93)		412	412			
100203167	DAWSONVILLE	GA		03/27/2025		656		95			95		751	751			
100177438	MCDONOUGH	GA		01/16/2025		1,775		(161)			(161)		1,615	1,615			
100190861	SAN ANTONIO	TX		01/27/2025		894		(54)			(54)		841	841			
100203309	MESA	AZ		03/27/2025		881		(109)			(109)		771	771			
100197555	BEND	OR		02/26/2025		920		1			1		921	921			
100198454	HENDERSON	NV		02/28/2025		902		(43)			(43)		858	858			
100192688	FREDERICK	MD		02/10/2025		798		(99)			(99)		699	699			
100195225	ANNA	TX		02/24/2025		1,120		(50)			(50)		1,069	1,069			
100192837	KISSIMMEE	FL		02/10/2025		955		52			52		1,007	1,007			
100202823	NORTH PLAINS	OR		03/24/2025		566		(87)			(87)		479	479			
100193530	COLUMBIA FALLS	MT		02/10/2025		831		(63)			(63)		769	769			
100189276	DELLWOOD	MN		01/13/2025		907		(46)			(46)		860	860			
100194214	OLYMPIA	WA		02/14/2025		631		(108)			(108)		524	524			
100188353	AUBURN	CA		01/08/2025		928		(25)			(25)		903	903			
100204072	OCEANSIDE	CA		03/28/2025		560		(51)			(51)		508	508			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199335	BIG BEAR LAKE	CA		03/05/2025		.860		(69)			(69)		.791	.791			
100194398	KATY	TX		02/14/2025		.605		(92)			(92)		.513	.513			
100188362	PAYSON	AZ		01/08/2025		.904		(36)			(36)		.869	.869			
100203151	PRESCOTT	AZ		03/27/2025		.655		(85)			(85)		.571	.571			
100192179	GARFIELD	NJ		01/31/2025		.912		(47)			(47)		.865	.865			
100190470	OSSIPEE	NH		01/24/2025		1,212		(117)			(117)		1,095	1,095			
100192924	GRESHAM	OR		02/10/2025		.911		17			17		.928	.928			
100198256	MESA	AZ		02/28/2025		.795		(68)			(68)		.727	.727			
100157313	RESEDA	CA		02/20/2025		.844		(76)			(76)		.768	.768			
100195224	SAVANNAH	GA		02/24/2025		.868		(23)			(23)		.845	.845			
100203229	MIRAMAR	FL		03/27/2025		.558		(63)			(63)		.495	.495			
100177402	SHEBOYGAN	WI		01/16/2025		.760		(100)			(100)		.659	.659			
100190863	HAMILTON	MT		01/27/2025		.866		(25)			(25)		.840	.840			
100157148	BOWIE	MD		02/20/2025		.930		(118)			(118)		.812	.812			
100200729	PALM COAST	FL		03/11/2025		.949		(15)			(15)		.934	.934			
100201448	PEWAUKEE	WI		03/12/2025		.543		(60)			(60)		.483	.483			
100194125	ORMOND BEACH	FL		02/14/2025		.475		(71)			(71)		.404	.404			
100188427	FORT WORTH	TX		01/08/2025		.850		(49)			(49)		.801	.801			
100185255	HUNTSVILLE	AL		01/24/2025		.793		(85)			(85)		.708	.708			
100188424	CORVALLIS	OR		01/08/2025		.863		(68)			(68)		.795	.795			
100193536	BRIDGEPORT	CT		02/10/2025		.797		(36)			(36)		.761	.761			
100193538	BRIDGEPORT	CT		02/10/2025		.797		(36)			(36)		.761	.761			
100201641	FORT WORTH	TX		03/13/2025		.560		(45)			(45)		.515	.515			
100203379	SURPRISE	AZ		03/27/2025		.631		(67)			(67)		.564	.564			
100200406	LONGBOAT KEY	FL		03/10/2025		.761		(83)			(83)		.677	.677			
100188975	FORT LAUDERDALE	FL		01/09/2025		.869		47			47		.916	.916			
100203928	CATHEDRAL CITY	CA		03/28/2025		.592		(38)			(38)		.554	.554			
100204149	CLOVIS	CA		03/28/2025		.603		(16)			(16)		.586	.586			
100201699	IRVING	TX		03/18/2025		.837		(88)			(88)		.749	.749			
100193028	KISSIMMEE	FL		02/10/2025		.731		(73)			(73)		.658	.658			
100191296	MIAMI	FL		01/30/2025		.913		(39)			(39)		.874	.874			
100190102	DALLAS	TX		01/21/2025		3,263		(74)			(74)		3,189	3,189			
100188386	LAWRENCEVILLE	GA		01/08/2025		.878		(55)			(55)		.823	.823			
100203544	SPRINGFIELD	VA		03/26/2025		.904		(49)			(49)		.855	.855			
100200664	TUSCALOOSA	AL		03/11/2025		.808		(82)			(82)		.726	.726			
100198335	ANNA	TX		02/28/2025		1,496		(56)			(56)		1,440	1,440			
100203604	BENTONVILLE	AR		03/26/2025		1,917		(73)			(73)		1,843	1,843			
100201588	KATY	TX		03/13/2025		.574		(42)			(42)		.532	.532			
100203509	ATLANTA	GA		03/26/2025		.807		(82)			(82)		.726	.726			
100198236	BRIDGEPORT	CT		02/28/2025		.863		(28)			(28)		.835	.835			
100200724	CHICAGO	IL		03/11/2025		2,915		(153)			(153)		2,763	2,763			
100192240	BELLEVILLE	NJ		01/31/2025		.898		(63)			(63)		.835	.835			
100194693	FLOWERY BRANCH	GA		02/21/2025		.961		42			42		1,003	1,003			
100189112	FRIDLEY	MN		01/13/2025		.815		(65)			(65)		.750	.750			
100177358	LAUREL	MD		01/16/2025		.238		(38)			(38)		.200	.200			
100201200	MACON	GA		03/12/2025		.528		(55)			(55)		.474	.474			
100177426	RICHARDSON	TX		01/16/2025		1,268		(167)			(167)		1,102	1,102			
100192571	TALENT	OR		02/10/2025		.866		(24)			(24)		.843	.843			
100188567	ELIZABETHPORT	NJ		02/10/2025		.774		(35)			(35)		.739	.739			
100194816	AZUSA	CA		02/21/2025		2,038		29			29		2,067	2,067			
100203436	SAN ANTONIO	TX		03/27/2025		1,089		(100)			(100)		.989	.989			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192634	MIDDLETOWN	DE		02/10/2025		868		(27)			(27)		841	841			
100192956	CYPRESS	TX		02/10/2025		877		(23)			(23)		854	854			
100188308	LAKE FOREST	IL		01/08/2025		938		(30)			(30)		908	908			
100198474	RIVERVIEW	FL		02/28/2025		3,010		(139)			(139)		2,872	2,872			
100198310	CAMDEN	DE		02/28/2025		1,130		(29)			(29)		1,101	1,101			
100197602	REYNOLDSBURG	OH		02/26/2025		899		(43)			(43)		855	855			
100195223	YAKIMA	WA		02/24/2025		871		(31)			(31)		839	839			
100195228	CELINA	TX		02/24/2025		585		(10)			(10)		575	575			
100194575	ALEXANDRIA	VA		03/28/2025		2,272		(8)			(8)		2,264	2,264			
100192879	FREDERICK	MD		02/10/2025		857		(6)			(6)		851	851			
100157057	MIAMI	FL		02/20/2025		661		(74)			(74)		587	587			
100157427	OREM	UT		02/20/2025		802		(59)			(59)		743	743			
100194804	SPOKANE	WA		02/21/2025		912		8			8		920	920			
100202550	BRIDGEPORT	PA		03/21/2025		641		291			291		932	932			
100177000	FORT LAUDERDALE	FL		01/16/2025		758		(108)			(108)		650	650			
100201337	MURRAY	UT		03/12/2025		3,017		(17)			(17)		3,000	3,000			
100195235	MIDDLETOWN	DE		02/24/2025		909		28			28		937	937			
100192584	SCHAUMBURG	IL		02/10/2025		766		(72)			(72)		695	695			
100193222	FT WORTH	TX		02/10/2025		848		(31)			(31)		816	816			
100188879	MYRTLE BEACH	SC		01/09/2025		698		(101)			(101)		597	597			
100192480	WEST MELBOURNE	FL		02/07/2025		823		(83)			(83)		741	741			
100194128	DAVENPORT	FL		02/14/2025		784		(70)			(70)		714	714			
100201043	SACRAMENTO	CA		03/12/2025		596		(43)			(43)		553	553			
100188936	FORT PIERCE	FL		01/09/2025		859		(19)			(19)		840	840			
100189086	MAGGIE VALLEY	NC		01/13/2025		1,682		(54)			(54)		1,628	1,628			
100192974	DES MOINES	WA		02/10/2025		900		16			16		915	915			
100194525	NAMPA	ID		02/14/2025		667		(72)			(72)		595	595			
100198302	BUDA	TX		02/28/2025		924		6			6		930	930			
100197516	SEATTLE	WA		02/26/2025		990		(45)			(45)		946	946			
100190239	CHERRY HILL	NJ		01/22/2025		(418)		1,527			1,527		1,109	1,109			
100198981	EL CERRITO	CA		02/28/2025		613		(66)			(66)		547	547			
100198542	OCEAN CITY	MD		02/28/2025		878		(46)			(46)		832	832			
100188815	WINCHESTER	VA		01/09/2025		1,013		107			107		1,120	1,120			
100190932	CONCORD	NC		01/28/2025		686		(71)			(71)		615	615			
4010088217	BELLEVILLE	IL		03/28/2025		514		(42)			(42)		472	472			
100194231	ALLEN	TX		02/14/2025		1,114		(84)			(84)		1,029	1,029			
100203380	LAS VEGAS	NV		03/27/2025		573		(84)			(84)		489	489			
100202987	AVONDALE	AZ		03/24/2025		597		(29)			(29)		568	568			
100189210	GLASSBORO	NJ		01/13/2025		788		(72)			(72)		715	715			
100192868	OLATHE	KS		02/10/2025		897		17			17		913	913			
100177502	PILESGROVE	NJ		01/16/2025		1,290		(107)			(107)		1,183	1,183			
100198991	VENICE	FL		02/28/2025		859		(138)			(138)		721	721			
100188483	PHILADELPHIA	PA		01/08/2025		1,743		(109)			(109)		1,634	1,634			
100197635	FRISCO	TX		02/26/2025		1,849		(143)			(143)		1,706	1,706			
100193197	SANTA MARIA	CA		02/10/2025		61,657		(1,117)			(1,117)		60,539	60,539			
100188754	WINCHESTER	VA		01/09/2025		6,914		278			278		7,191	7,191			
100202128	LAS VEGAS	NV		03/18/2025		851		(4)			(4)		846	846			
100193498	SEATTLE	WA		02/10/2025		829		(10)			(10)		819	819			
100188393	CHARLOTTE	NC		01/08/2025		872		(66)			(66)		806	806			
100194148	CAZADERO	CA		02/14/2025		876		(43)			(43)		833	833			
100201032	CELINA	TX		03/12/2025		811		(47)			(47)		765	765			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202798	SARASOTA	FL		03/24/2025		552		(64)			(64)		488	488			
100202172	GLEN BURNIE	MD		03/18/2025		975		11			11		986	986			
100191174	LITTLEROCK AREA	CA		01/29/2025		814		(103)			(103)		711	711			
100177362	KISSIMMEE	FL		01/16/2025		29,196		(1,890)			(1,890)		27,306	27,306			
100200180	RALEIGH	NC		03/07/2025		791		(78)			(78)		713	713			
100198357	OREM	UT		02/28/2025		794		(54)			(54)		739	739			
100192932	HOUSTON	TX		02/10/2025		837		(25)			(25)		812	812			
100201169	NORTH PLAINS	OR		03/12/2025		562		(89)			(89)		473	473			
100192613	EXTON	PA		02/10/2025		867		(9)			(9)		858	858			
100192561	ACWORTH	GA		02/10/2025		942		255			255		1,197	1,197			
100203446	LIBERTY HILL	TX		03/27/2025		528		(61)			(61)		467	467			
100203596	SARATOGA SPRINGS	UT		03/26/2025		881		(38)			(38)		843	843			
100190128	WINDER	GA		01/21/2025		812		(70)			(70)		742	742			
100189684	RENO	NV		02/20/2025		795							795	795			
100157165	SAN ANTONIO	TX		02/20/2025		600		(94)			(94)		506	506			
100193196	LAS VEGAS	NV		03/20/2025		90		11			11		101	101			
100186044	EL MIRAGE	AZ		01/31/2025		1,187		(14)			(14)		1,174	1,174			
100177622	PORT SAINT LUCIE	FL		01/16/2025		672		(95)			(95)		576	576			
100192316	FT WORTH	TX		01/31/2025		836		(73)			(73)		763	763			
100193228	FT WORTH	TX		02/10/2025		835		(31)			(31)		804	804			
100193575	LEHIGH ACRES	FL		02/10/2025		1,094		3			3		1,097	1,097			
100192951	ANNA	TX		02/10/2025		874		(21)			(21)		853	853			
100157360	NEW MILFORD	CT		02/20/2025		535		(55)			(55)		480	480			
100204277	SANTA ROSA	CA		03/31/2025		2,339		(303)			(303)		2,035	2,035			
100202757	MURRIETA	CA		03/24/2025		832		(78)			(78)		754	754			
100192949	ANNA	TX		02/10/2025		869		(15)			(15)		854	854			
100199069	DAWSONVILLE	GA		02/28/2025		970		261			261		1,231	1,231			
100203448	PAGE	AZ		03/27/2025		2,415		(141)			(141)		2,274	2,274			
100203359	MISSION VIEJO	CA		03/27/2025		315		(44)			(44)		271	271			
100192748	DURHAM	NC		02/10/2025		951		112			112		1,063	1,063			
100192740	GRAND JUNCTION	CO		02/10/2025		898		5			5		903	903			
100198289	CANTON	GA		02/28/2025		9,067		(253)			(253)		8,814	8,814			
100203247	MEMPHIS	TN		03/27/2025		7,858		(391)			(391)		7,467	7,467			
100202786	PORT ARANSAS	TX		03/24/2025		569		(68)			(68)		501	501			
100194518	JACKSON	CA		02/14/2025		596		(97)			(97)		498	498			
100201478	CARY	NC		03/12/2025		729		(46)			(46)		683	683			
100201066	DURHAM	NC		03/12/2025		584		(53)			(53)		530	530			
100188352	KANSAS CITY	MO		01/08/2025		1,379		(35)			(35)		1,344	1,344			
100190198	RICHMOND	TX		01/21/2025		(280)		982			982		702	702			
100202668	AURORA	CO		03/24/2025		590		(45)			(45)		546	546			
100176996	NEWPORT	ME		01/16/2025		959		(115)			(115)		843	843			
100194779	SAN ANTONIO	TX		02/21/2025		821		(56)			(56)		765	765			
100202868	BURLINGTON	WA		03/24/2025		517		(68)			(68)		449	449			
100190137	BUCKEYE	AZ		01/21/2025		904		29			29		932	932			
100203293	ANNA	TX		03/27/2025		1,082		(110)			(110)		972	972			
100189134	BELLE ISLE	FL		01/13/2025		904		(59)			(59)		845	845			
100203486	LAKE FOREST	IL		03/26/2025		810		(102)			(102)		708	708			
100200534	SACRAMENTO	CA		03/11/2025		856		(50)			(50)		806	806			
100203512	SPRING	TX		03/26/2025		869		(48)			(48)		821	821			
100192896	HAMPSTEAD	NC		02/10/2025		543		(47)			(47)		496	496			
100189173	WILLIAMSBURG	VA		01/13/2025		785		(77)			(77)		707	707			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204087	MCLENDON-CHISHOLM	TX		03/28/2025		62,450		(211)			(211)		62,239	62,239			
100188447	METAIRIE	LA		01/08/2025		808		(66)			(66)		742	742			
100195626	LANCASTER	CA		02/24/2025		378		(75)			(75)		302	302			
100201625	MIAMI	FL		03/13/2025		568		(100)			(100)		468	468			
100189594	MARGATE	FL		01/17/2025		829		11			11		840	840			
100157322	FORT LEE	NJ		02/20/2025		634		(101)			(101)		533	533			
100202632	SPARKS	NV		03/24/2025		610		320			320		930	930			
100194430	LAS VEGAS	NV		02/14/2025		589		(101)			(101)		487	487			
100201078	DAWSONVILLE	GA		03/12/2025		570		(37)			(37)		533	533			
100203423	PRINCETON	TX		03/27/2025		899		(93)			(93)		806	806			
100192784	OPELIKA	AL		02/10/2025		854		(26)			(26)		828	828			
100195216	LINCOLNSHIRE	IL		02/24/2025		859		(44)			(44)		815	815			
100194729	DESTIN	FL		02/21/2025		842		1			1		842	842			
100197567	MORTON GROVE	IL		02/26/2025		928		(199)			(199)		728	728			
100188304	PARKVILLE	MO		01/08/2025		923		(20)			(20)		903	903			
100195406	BERKELEY SPRINGS	WV		02/24/2025		707		(81)			(81)		627	627			
100186081	MIAMI	FL		01/31/2025		832		(111)			(111)		721	721			
100194136	NAMPA	ID		02/14/2025		1,135		(64)			(64)		1,071	1,071			
100204081	DAVENPORT	FL		03/28/2025		612		(111)			(111)		501	501			
100157191	ORLANDO	FL		02/20/2025		695		(105)			(105)		590	590			
100197505	MOUNT VERNON	WA		02/26/2025		1,205		(168)			(168)		1,037	1,037			
100200398	KINGSLAND	GA		03/10/2025		1,850		(66)			(66)		1,785	1,785			
100201496	MIAMI	FL		03/12/2025		1,421		(132)			(132)		1,289	1,289			
100190729	BUFORD	GA		01/27/2025		1,049		(102)			(102)		947	947			
100194047	MONCKS CORNER	SC		03/20/2025		571		(45)			(45)		526	526			
100190909	STUART	FL		01/28/2025		843		(126)			(126)		718	718			
100190332	WANTAGE	NJ		01/22/2025		(581)		1,689			1,689		1,109	1,109			
100201578	SAVANNAH	GA		03/13/2025		796		(106)			(106)		691	691			
100191283	BALTIMORE	MD		01/29/2025		827		(113)			(113)		714	714			
100200597	HANOVER PARK	IL		03/11/2025		803		(42)			(42)		760	760			
100201241	RENO	NV		03/12/2025		624		167			167		791	791			
100202766	LAKEVILLE	MN		03/24/2025		559		(63)			(63)		496	496			
100181463	LILBURN	GA		01/09/2025		818		(92)			(92)		725	725			
100201296	FRAZIER PARK	CA		03/12/2025		525		(78)			(78)		447	447			
100201277	PRICE	UT		03/12/2025		490		(91)			(91)		399	399			
100202634	OCALA	FL		03/24/2025		583		42			42		625	625			
4010093447	O'FALLON	IL		03/28/2025		504		(33)			(33)		471	471			
100194031	RICHMOND	CA		03/20/2025		856		(44)			(44)		813	813			
100203257	SIGNAL MOUNTAIN	TN		03/27/2025		543		(90)			(90)		453	453			
100194418	CHANDLER	AZ		02/14/2025		609		(98)			(98)		511	511			
100193000	JACKSONVILLE	FL		02/10/2025		733		(71)			(71)		662	662			
100191649	MIAMI	FL		01/31/2025		1,071		(151)			(151)		921	921			
100189116	DAWSONVILLE	GA		01/13/2025		818		(31)			(31)		788	788			
100194192	HERRIMAN	UT		02/14/2025		1,712		(74)			(74)		1,638	1,638			
100157244	HIALEAH	FL		02/20/2025		713		(132)			(132)		581	581			
100203421	SANFORD	FL		03/27/2025		792		(90)			(90)		702	702			
100181383	TUCSON	AZ		01/09/2025		720		(102)			(102)		618	618			
100192792	PHOENIX	AZ		02/10/2025		842		(45)			(45)		797	797			
100198470	MIDLOTHIAN	VA		02/28/2025		833		(76)			(76)		757	757			
100177063	WEST DOVER	VT		01/16/2025		817		(54)			(54)		763	763			
100198303	FALL RIVER	MA		02/28/2025		895		8			8		903	903			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201157	ROYAL OAK	MI		03/12/2025		803		(73)			(73)		730	730			
100157280	ORLANDO	FL		02/20/2025		929		(78)			(78)		851	851			
100199273	FRESNO	CA		03/05/2025		1,681		(19)			(19)		1,662	1,662			
100192579	LAWRENCEVILLE	GA		02/10/2025		772		(80)			(80)		692	692			
100198332	BREMERTON	WA		02/28/2025		572		189			189		761	761			
100157262	RED OAK	TX		02/20/2025		672		(77)			(77)		595	595			
100200042	HELENA	MT		03/06/2025		292		(17)			(17)		275	275			
100188385	FULSHEAR	TX		01/08/2025		128,672		(2,796)			(2,796)		125,876	125,876			
100157435	DARTMOUTH	MA		02/20/2025		696		(36)			(36)		660	660			
100193089	LITTLETON	CO		02/10/2025		1,015		379			379		1,394	1,394			
100195220	LIVINGSTON	CA		02/24/2025		534		(39)			(39)		494	494			
100197540	LAKE WORTH	FL		02/26/2025		811		(93)			(93)		718	718			
100198460	AURORA	IL		02/28/2025		784		(80)			(80)		704	704			
100195206	BRENTWOOD	CA		02/24/2025		936		(84)			(84)		852	852			
100177270	ISLE OF PALMS	SC		01/16/2025		3,439		(177)			(177)		3,262	3,262			
100177301	INDIO	CA		01/16/2025		913		(8)			(8)		905	905			
100177647	PHILADELPHIA	PA		01/16/2025		2,713		(183)			(183)		2,531	2,531			
100189087	MELBOURNE	FL		01/13/2025		1,831		(77)			(77)		1,754	1,754			
100203563	NAPERVILLE	IL		03/26/2025		782		(41)			(41)		741	741			
100177404	BELLEVILLE	NJ		01/16/2025		864		(96)			(96)		767	767			
100192903	WILLIAMSTOWN	NJ		02/10/2025		799		(42)			(42)		758	758			
100157351	POWELL	OH		02/20/2025		717		(67)			(67)		650	650			
100202732	CUMMING	GA		03/24/2025		572		(74)			(74)		498	498			
100188881	MILLERSVILLE	MD		01/09/2025		735		(40)			(40)		695	695			
100189915	FRESNO	CA		01/21/2025		798		(60)			(60)		738	738			
100193659	PARK CITY	UT		02/10/2025		551		(83)			(83)		468	468			
100200276	NORTH CONWAY	NH		03/07/2025		474		(61)			(61)		413	413			
100191346	DENVER	CO		01/30/2025		795		(65)			(65)		730	730			
100195199	NORTH MYRTLE BEACH	SC		02/24/2025		805		(76)			(76)		728	728			
100194635	WOODBRIDGE	VA		02/21/2025		3,861		28			28		3,889	3,889			
100202946	SUN CITY	AZ		03/24/2025		524		(84)			(84)		441	441			
100203206	POWELL	OH		03/27/2025		3,155		(155)			(155)		3,000	3,000			
100203375	YELM	WA		03/27/2025		764		(103)			(103)		661	661			
100190088	LAWRENCEVILLE	GA		01/21/2025		804		(70)			(70)		734	734			
100194497	MARLBOROUGH	MA		02/14/2025		589		(96)			(96)		493	493			
100199999	AUSTIN	TX		03/06/2025		302		(12)			(12)		289	289			
100189041	PASADENA	MD		01/09/2025		1,445		(76)			(76)		1,369	1,369			
100193107	KNIGHTDALE	NC		02/10/2025		969		271			271		1,239	1,239			
100202880	BOWIE	MD		03/24/2025		484		(42)			(42)		441	441			
100201039	VERNON HILLS	IL		03/12/2025		583		(42)			(42)		541	541			
100177043	WILTON	NH		01/16/2025		1,281		(107)			(107)		1,174	1,174			
100203378	FARMINGTON	UT		03/27/2025		669		(80)			(80)		589	589			
100201604	CARMICHAEL	CA		03/13/2025		783		(84)			(84)		699	699			
100192636	AURORA	CO		02/10/2025		1,061		(20)			(20)		1,041	1,041			
100202821	FRESNO	CA		03/24/2025		546		(78)			(78)		467	467			
100192703	STAR	ID		02/10/2025		837		(45)			(45)		792	792			
100195498	HENDERSON	NV		02/24/2025		600		143			143		743	743			
100189570	LAS VEGAS	NV		01/17/2025		864		(48)			(48)		816	816			
100194319	CLAYTON	GA		02/14/2025		295		(50)			(50)		245	245			
100193220	WEST SENECA	NY		02/10/2025		700		(57)			(57)		644	644			
100200290	STATEN ISLAND	NY		03/07/2025		882		(90)			(90)		792	792			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194384	LITTLE ELM	TX		02/14/2025		1,395		(94)			(94)		1,301	1,301			
100192965	WINCHESTER	VA		02/10/2025		814		(69)			(69)		745	745			
100195452	DAPHNE	AL		02/24/2025		952		154			154		1,107	1,107			
100202950	NAPLES	FL		03/24/2025		543		(75)			(75)		468	468			
100194758	CORINTH	TX		02/21/2025		863		(17)			(17)		846	846			
100157086	GALVESTON	TX		02/20/2025		653		(110)			(110)		544	544			
100203209	PIGEON FORGE	TN		03/27/2025		516		(57)			(57)		460	460			
100190866	WENATCHEE	WA		01/27/2025		1,479		(62)			(62)		1,417	1,417			
100202005	SNELLVILLE	GA		03/18/2025		842		(115)			(115)		727	727			
100188357	NORTHLAKE	TX		01/08/2025		873		(24)			(24)		848	848			
100199326	HONOLULU	HI		03/05/2025		187,583		(7,341)			(7,341)		180,242	180,242			
100186160	HAPPY VALLEY	OR		02/10/2025		809		24			24		833	833			
100189309	BALTIMORE	MD		01/13/2025		3,958		(225)			(225)		3,732	3,732			
100195212	CHAPEL HILL	NC		02/24/2025		773		(37)			(37)		735	735			
100202396	FLOWER MOUND	TX		03/19/2025		(573)		1,060			1,060		487	487			
100200281	ATLANTA	GA		03/07/2025		786		(62)			(62)		724	724			
100204110	CAPE CORAL	FL		03/28/2025		618		(43)			(43)		575	575			
100203233	NAMPA	ID		03/27/2025		556		(66)			(66)		490	490			
100195471	HOLTVILLE	CA		02/24/2025		795		(16)			(16)		780	780			
100195218	SOUTH PLAINFIELD	NJ		02/24/2025		879		3			3		882	882			
100201235	BRANDYWINE	MD		03/12/2025		609		128			128		737	737			
100189219	CHARLOTTE	NC		01/13/2025		902		(14)			(14)		888	888			
100194304	WALLA WALLA	WA		02/14/2025		522		(65)			(65)		457	457			
100157249	SPRING	TX		02/20/2025		1,790		(122)			(122)		1,668	1,668			
100198497	BALTIMORE	MD		02/28/2025		764		(95)			(95)		669	669			
100198503	LUTHERVILLE TIMONIUM	MD		02/28/2025		918		(48)			(48)		871	871			
100188656	STOCKTON	CA		02/10/2025		626		(92)			(92)		534	534			
100157520	LAS VEGAS	NV		02/20/2025		66		(41)			(41)		25	25			
100188302	LAVEEN	AZ		01/08/2025		8,844		(91)			(91)		8,753	8,753			
100200167	SACRAMENTO	CA		03/07/2025		596		(83)			(83)		514	514			
100189264	MCKINNEY	TX		01/13/2025		904		(28)			(28)		876	876			
100203374	MAPLETON	UT		03/27/2025		560		(72)			(72)		488	488			
100198927	DESOTO	TX		02/28/2025		779		(107)			(107)		671	671			
100197565	BOISE	ID		02/26/2025		681		(106)			(106)		575	575			
100188637	SCHAUMBURG	IL		02/10/2025		852		(14)			(14)		839	839			
100195209	GLASSBORO	NJ		02/24/2025		786		(59)			(59)		727	727			
100181457	LAKE ORION	MI		01/09/2025		557		(85)			(85)		472	472			
100195422	SARASOTA	FL		02/24/2025		1,327		187			187		1,514	1,514			
100186925	WINTER GARDEN	FL		01/07/2025		918		(90)			(90)		829	829			
100198429	PORTLAND	ME		02/28/2025		754		(72)			(72)		682	682			
100200381	HENDERSONVILLE	NC		03/10/2025		517		(89)			(89)		428	428			
100177298	GRESHAM	OR		01/16/2025		912		(45)			(45)		868	868			
100198521	BRANDYWINE	MD		02/28/2025		948		154			154		1,103	1,103			
100157113	SACO	ME		02/20/2025		705		(65)			(65)		639	639			
100198230	HIALEAH	FL		02/28/2025		772		(73)			(73)		699	699			
100199301	KISSIMMEE	FL		03/05/2025		816		(76)			(76)		740	740			
100186183	HONOLULU	HI		02/10/2025		800		(80)			(80)		720	720			
100194163	VILLAS	NJ		02/14/2025		759		(45)			(45)		713	713			
100177504	HOMESTEAD	FL		01/16/2025		923		(35)			(35)		888	888			
100189297	COLLEGE STATION	TX		01/13/2025		836		(63)			(63)		773	773			
100188895	DENVER	CO		01/09/2025		479		(36)			(36)		443	443			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204075	HOUSTON	TX		03/28/2025		1,875		(14)			(14)		1,861	1,861			
100192161	TACOMA	WA		01/31/2025		862		(87)			(87)		775	775			
100203495	MANCHESTER	NJ		03/26/2025		802		(83)			(83)		719	719			
100193007	WILMINGTON	NC		02/10/2025		540		273			273		813	813			
100191282	CHICAGO	IL		01/29/2025		670		(93)			(93)		577	577			
100195215	STAR	ID		02/24/2025		813		(17)			(17)		796	796			
100181468	LAS VEGAS	NV		01/09/2025		840		(77)			(77)		763	763			
100192812	CATHEDRAL CITY	CA		02/10/2025		847		(36)			(36)		811	811			
100199970	BAINBRIDGE ISLAND	WA		03/06/2025		330		(65)			(65)		265	265			
100189662	TULARE	CA		01/17/2025		721		(69)			(69)		652	652			
100189678	HYATTSVILLE	MD		01/17/2025		483		(89)			(89)		394	394			
100177499	IDABEL	OK		01/16/2025		861		(56)			(56)		805	805			
100189900	WEEKI WACHEE	FL		01/21/2025		546		(42)			(42)		504	504			
100195243	MUNDELEIN	IL		02/24/2025		922		279			279		1,201	1,201			
100202716	SILVERHILL	AL		03/24/2025		552		(47)			(47)		505	505			
100195197	METHUEN	MA		02/24/2025		793		(78)			(78)		714	714			
100194144	CARMEL	IN		02/14/2025		838		(40)			(40)		799	799			
100195210	CANOGA PARK	CA		02/24/2025		774		(51)			(51)		723	723			
100200206	FT WORTH	TX		03/07/2025		805		(97)			(97)		708	708			
100197561	MINNEAPOLIS	MN		02/26/2025		895		(194)			(194)		701	701			
100192709	GLASSBORO	NJ		02/10/2025		794		(74)			(74)		720	720			
100203183	PORT SAINT LUCIE	FL		03/27/2025		505		(65)			(65)		440	440			
100177664	WESLEY CHAPEL	FL		01/16/2025		854		(68)			(68)		786	786			
100157055	PORT ORCHARD	WA		02/20/2025		571		(76)			(76)		495	495			
100195203	BAKERSFIELD	CA		02/24/2025		798		(61)			(61)		737	737			
100189238	DURHAM	NC		01/13/2025		783		(76)			(76)		706	706			
100192325	SANTA BARBARA	CA		02/05/2025		575		(33)			(33)		542	542			
100200489	BONITA SPRINGS	FL		03/11/2025		777		(27)			(27)		750	750			
100202164	FRESNO	CA		03/18/2025		776		(68)			(68)		708	708			
100200300	UNION	NJ		03/07/2025		851		(55)			(55)		796	796			
100203384	VANCOUVER	WA		03/27/2025		590		(64)			(64)		526	526			
100203164	MILTON	GA		03/27/2025		801		(66)			(66)		735	735			
100200477	BELLEVILLE	NJ		03/10/2025		402		(72)			(72)		330	330			
100192490	RIVERSIDE	CA		02/07/2025		1,622		(179)			(179)		1,443	1,443			
100189910	CANTON	GA		01/21/2025		775		(67)			(67)		708	708			
100200718	CLIFTON	CO		03/11/2025		807		(68)			(68)		740	740			
100157357	INDIANAPOLIS	IN		02/20/2025		679		(77)			(77)		602	602			
100203507	PFLUGERVILLE	TX		03/26/2025		815		(103)			(103)		712	712			
100188856	GLEN ALLEN	VA		01/09/2025		760		(119)			(119)		640	640			
100200015	ALEDO	TX		03/06/2025		415		25			25		440	440			
100193779	VAN ALSTYNE	TX		02/10/2025		675		(98)			(98)		578	578			
100199365	ELIZABETH	CO		03/05/2025		766		(87)			(87)		679	679			
100190044	SALT LAKE CITY	UT		01/21/2025		835		(54)			(54)		782	782			
100192699	WEST CHESTER	PA		02/10/2025		299		(51)			(51)		249	249			
100195194	HENDERSON	NV		02/24/2025		732		(88)			(88)		645	645			
100203960	CYPRESS	TX		03/28/2025		505		(20)			(20)		485	485			
100177454	ELLENWOOD	GA		01/16/2025		578		(88)			(88)		490	490			
100201117	CHICAGO	IL		03/12/2025		544		(51)			(51)		493	493			
100190664	GREENTOWN	PA		01/28/2025		777		18			18		796	796			
100201939	MICHIGAN CITY	IN		03/18/2025		823		(104)			(104)		719	719			
100188814	BRANDYWINE	MD		01/09/2025		981		104			104		1,084	1,084			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190954	ROSEVILLE	CA		01/28/2025		569		(28)			(28)		542	542			
100177036	HENDERSON	NV		01/16/2025		1,182		(94)			(94)		1,088	1,088			
100199374	AMERICAN FORK	UT		03/05/2025		869		(72)			(72)		798	798			
100199003	FARMINGTON	AR		02/28/2025		1,369		(57)			(57)		1,313	1,313			
100199061	DAYTONA BEACH	FL		02/28/2025		591		(64)			(64)		527	527			
100194276	PORT SAINT JOE	FL		02/14/2025		599		(78)			(78)		521	521			
100201057	CHESAPEAKE BEACH	MD		03/12/2025		570		(53)			(53)		518	518			
100198479	EDGEWATER	MD		02/28/2025		711		(61)			(61)		650	650			
100190826	CEDAR PARK	TX		01/27/2025		773		(78)			(78)		695	695			
100202847	LAS VEGAS	NV		03/24/2025		533		(84)			(84)		449	449			
100190007	ARGYLE	TX		01/21/2025		951		148			148		1,100	1,100			
100177026	MC LOUTH	KS		01/16/2025		579		(87)			(87)		492	492			
100189168	DAYTONA BEACH	FL		01/13/2025		790		(67)			(67)		723	723			
100202161	PHILADELPHIA	PA		03/18/2025		773		35			35		808	808			
100157041	BAKERSFIELD	CA		02/20/2025		565		(100)			(100)		465	465			
100199293	WINTER PARK	FL		03/05/2025		837		(80)			(80)		756	756			
100201836	FRAMINGHAM	MA		03/18/2025		907		(41)			(41)		867	867			
100195202	GARBERVILLE	CA		02/24/2025		1,588		(75)			(75)		1,512	1,512			
100195185	RALEIGH	NC		02/24/2025		714		(88)			(88)		626	626			
100203162	HOUSTON	TX		03/27/2025		522		(60)			(60)		462	462			
100198499	BALTIMORE	MD		02/28/2025		839		(56)			(56)		783	783			
100203176	HAINES CITY	FL		03/27/2025		292		(48)			(48)		243	243			
100195646	WHEATON	MD		02/24/2025		778		(11)			(11)		768	768			
100203515	SEVERN	MD		03/26/2025		862		(62)			(62)		801	801			
100192302	NORTH PORT	FL		01/31/2025		767		(59)			(59)		708	708			
100202692	KNIGHTDALE	NC		03/24/2025		565		(64)			(64)		501	501			
100193132	CELINA	TX		02/10/2025		921		193			193		1,114	1,114			
100157259	PANAMA CITY BEACH	FL		02/20/2025		736		(95)			(95)		641	641			
100189098	GLOUCESTER	MA		01/13/2025		1,669		(126)			(126)		1,543	1,543			
100194629	PT CHARLOTTE	FL		02/21/2025		739		(13)			(13)		727	727			
100188468	SIGNAL MOUNTAIN	TN		01/08/2025		734		(64)			(64)		671	671			
100203319	DAWSONVILLE	GA		03/27/2025		581		(73)			(73)		507	507			
100201064	HINDSVILLE	AR		03/12/2025		554		(34)			(34)		520	520			
100192729	SPANISH FORK	UT		02/10/2025		1,476		7			7		1,482	1,482			
100198395	BROCKTON	MA		02/28/2025		714		(49)			(49)		665	665			
100194235	SALEM	OR		02/14/2025		574		(90)			(90)		484	484			
100198341	FORT COLLINS	CO		02/28/2025		780		(88)			(88)		693	693			
100191007	LEHIGH ACRES	FL		01/29/2025		993		(96)			(96)		896	896			
100194537	DAWSONVILLE	GA		02/14/2025		567		(72)			(72)		495	495			
100202968	CANON CITY	CO		03/24/2025		538		(47)			(47)		491	491			
100198442	VENTNOR CITY	NJ		02/28/2025		838		(37)			(37)		800	800			
100200368	LONGS	SC		03/10/2025		800		(91)			(91)		709	709			
100192845	LAWRENCEVILLE	GA		02/10/2025		17,771		(666)			(666)		17,106	992		(16,113)	(16,113)
100199266	STUART	FL		03/05/2025		849		(51)			(51)		798	798			
100188733	SAN ANTONIO	TX		01/09/2025		828		(2)			(2)		825	825			
100200537	LUBBOCK	TX		03/11/2025		772		(50)			(50)		721	721			
100192764	GLEN ALLEN	VA		02/10/2025		1,872		(41)			(41)		1,831	1,831			
100203161	PRINCETON	TX		03/27/2025		574		(66)			(66)		508	508			
100203965	LOUISVILLE	KY		03/28/2025		567		(4)			(4)		563	563			
100191739	SAN JOSE	CA		02/20/2025		726		(44)			(44)		682	682			
100192642	WARRINGTON	PA		02/10/2025		33,708		(978)			(978)		32,729	32,729			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200562	GOODYEAR	AZ		03/11/2025		794		(58)			(58)		737	737			
100192230	KANSAS CITY	MO		01/31/2025		842		(64)			(64)		778	778			
100188550	DAVENPORT	FL		01/09/2025		541		(36)			(36)		505	505			
100195200	EDMOND	OK		02/24/2025		1,068		(54)			(54)		1,014	1,014			
100200697	AURORA	CO		03/11/2025		1,043		(3)			(3)		1,040	1,040			
100188300	GRAND PRAIRIE	TX		01/08/2025		903		(35)			(35)		868	868			
100203444	GOODYEAR	AZ		03/27/2025		595		(75)			(75)		520	520			
100194218	CAPE CORAL	FL		02/14/2025		569		(103)			(103)		466	466			
100189143	LAWRENCEVILLE	GA		01/13/2025		757		(69)			(69)		688	688			
100201232	BRADENTON	FL		03/12/2025		602		170			170		772	772			
100202405	CAPE CORAL	FL		03/19/2025		537		(48)			(48)		489	489			
100194324	BEECH MOUNTAIN	NC		02/14/2025		577		(45)			(45)		532	532			
100177413	TAMPA	FL		01/16/2025		792		(109)			(109)		683	683			
100202695	TUCSON	AZ		03/24/2025		562		(65)			(65)		497	497			
100195473	LAKE WORTH	FL		02/24/2025		967		234			234		1,201	1,201			
100189810	PROVIDENCE VILLAGE	TX		01/21/2025		846		(29)			(29)		816	816			
100195217	CONWAY	SC		02/24/2025		848		4			4		852	852			
100193294	FREDERICK	MD		02/10/2025		770		(51)			(51)		719	719			
100198403	OAK ISLAND	NC		02/28/2025		1,110		(85)			(85)		1,025	1,025			
100195207	RALEIGH	NC		02/24/2025		2,362		(51)			(51)		2,311	2,311			
100193006	HOLLAND	MI		02/10/2025		742		(56)			(56)		686	686			
100198421	HEMET	CA		02/28/2025		863		(20)			(20)		844	844			
100188402	SARATOGA SPRINGS	UT		01/08/2025		840		(66)			(66)		774	774			
100195371	JASPER	GA		02/24/2025		678		(67)			(67)		611	611			
100200639	AUSTIN	TX		03/11/2025		766		(73)			(73)		693	693			
100189933	RALEIGH	NC		01/21/2025		865		119			119		984	984			
100203219	ST. PETERSBURG	FL		03/27/2025		539		(40)			(40)		499	499			
100177371	CHICAGO	IL		01/16/2025		462		(47)			(47)		415	415			
100177137	OXNARD	CA		01/16/2025		887		(79)			(79)		807	807			
100195193	STEPHENS CITY	VA		02/24/2025		901		(76)			(76)		825	825			
100190214	MAURICE	LA		01/21/2025		6,469		(299)			(299)		6,171	6,171			
100188445	FORT WORTH	TX		01/08/2025		783		(67)			(67)		717	717			
100203373	ANNA	TX		03/27/2025		977		(99)			(99)		879	879			
100203226	GATLINBURG	TN		03/27/2025		770		(75)			(75)		695	695			
100189837	PARKVILLE	MO		01/21/2025		877		6			6		883	883			
100157070	LAKE WORTH	FL		02/20/2025		5,837		29			29		5,865	5,865			
100195467	HOMESTEAD	FL		02/24/2025		979		288			288		1,267	1,267			
100191252	LAS VEGAS	NV		01/29/2025		494		(65)			(65)		428	428			
100200431	ALTAMONTE SPRINGS	FL		03/10/2025		517		(28)			(28)		489	489			
100199058	PENDERGRASS	GA		02/28/2025		536		(119)			(119)		416	416			
100157323	CANTON	GA		02/20/2025		4,968		(355)			(355)		4,613	4,613			
100199260	RIVERHEAD	NY		03/05/2025		3,284		(73)			(73)		3,211	3,211			
100202491	SAN ANTONIO	TX		03/21/2025		273,730		(2,170)			(2,170)		271,560	271,560			
100199358	CHARLOTTE	NC		03/05/2025		289		(68)			(68)		222	222			
100198986	GLENDALE	AZ		02/28/2025		2,039		(62)			(62)		1,976	1,976			
100189259	APACHE JUNCTION	AZ		01/13/2025		900		(16)			(16)		884	884			
100188581	LAS VEGAS	NV		02/10/2025		814		(18)			(18)		796	796			
100190043	TOMS RIVER	NJ		01/21/2025		740		(64)			(64)		676	676			
100202764	TULARE	CA		03/24/2025		539		(58)			(58)		481	481			
100177675	CASA GRANDE	AZ		01/16/2025		577		(87)			(87)		490	490			
100198250	WASHINGTON	DC		02/28/2025		821		(30)			(30)		792	792			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188691	PIONEER	CA		01/09/2025		1,085		(41)			(41)		1,043	1,043			
100189753	PALOS HEIGHTS	IL		01/21/2025		523		(44)			(44)		479	479			
100202628	ROGERS	MN		03/24/2025		557		27			27		584	584			
100193507	MOUNT VERNON	WA		02/10/2025		839		(19)			(19)		821	821			
100194622	HOUSTON	TX		02/21/2025		805		12			12		817	817			
100192714	STEPHENS CITY	VA		02/10/2025		1,421		(86)			(86)		1,335	1,335			
4010088412	MEMPHIS	TN		01/30/2025		243		5			5		248	248			
100200714	LEHI	UT		03/11/2025		872		(39)			(39)		833	833			
100203606	DANBURY	CT		03/26/2025		801		(85)			(85)		717	717			
100192673	CARMEL	IN		02/10/2025		812		(38)			(38)		774	774			
100198366	CHARLOTTE	NC		02/28/2025		827		(37)			(37)		790	790			
100201703	MERCED	CA		03/18/2025		554		(58)			(58)		496	496			
100203647	TULARE	CA		03/28/2025		280		(52)			(52)		228	228			
100202767	MURRAY	UT		03/24/2025		547		(70)			(70)		477	477			
100203496	MINNEAPOLIS	MN		03/26/2025		775		(67)			(67)		708	708			
100200703	NAUGATUCK	CT		03/11/2025		946		(66)			(66)		881	881			
100191062	MERIDIAN	ID		01/29/2025		766		(63)			(63)		703	703			
100198958	NEW LONDON	CT		02/28/2025		696							696	696			
100192231	STRATFORD	CT		01/31/2025		533		(58)			(58)		475	475			
100186058	VICTORVILLE	CA		01/31/2025		770		(60)			(60)		710	710			
100190062	THE VILLAGES	FL		01/21/2025		541		(69)			(69)		472	472			
100202986	MURPHY	NC		03/24/2025		1,831		(82)			(82)		1,749	1,749			
100189153	BUFORD	GA		01/13/2025		838		(41)			(41)		798	798			
100192760	AUBREY	TX		02/10/2025		871		(30)			(30)		841	841			
100177113	COLOMA	MI		01/16/2025		821		(71)			(71)		750	750			
100191332	MERCED	CA		01/30/2025		783		(105)			(105)		677	677			
100203506	MINERAL BLUFF	GA		03/26/2025		886		(32)			(32)		854	854			
100191627	COLORADO SPRINGS	CO		01/31/2025		1,021		(88)			(88)		933	933			
100192580	LAWRENCEVILLE	GA		02/10/2025		29,387		(1,088)			(1,088)		28,299	28,299			
100198297	DURHAM	NC		02/28/2025		767		(57)			(57)		710	710			
100200373	LEBANON	MO		03/10/2025		824		(59)			(59)		765	765			
100188703	GRAND RAPIDS	MI		01/09/2025		759		(39)			(39)		721	721			
100185247	NORRIDGE	IL		01/24/2025		646		(94)			(94)		553	553			
100188913	BRIDGEPORT	CT		01/09/2025		780		(15)			(15)		765	765			
100202414	MURFREESBORO	TN		03/19/2025		531		(47)			(47)		485	485			
100198274	LAS VEGAS	NV		02/28/2025		503		(71)			(71)		433	433			
100193024	SOUTH BEND	IN		02/10/2025		685		(56)			(56)		630	630			
100188818	CHICO	CA		01/09/2025		1,262		113			113		1,375	1,375			
100177181	SAN MARCOS	TX		01/16/2025		842		(68)			(68)		774	774			
100201928	CAPE CORAL	FL		03/18/2025		789		(109)			(109)		681	681			
100203510	POOLER	GA		03/26/2025		822		(57)			(57)		765	765			
100192640	HURRICANE	UT		02/10/2025		806		(34)			(34)		772	772			
100202947	IDYLLWILD	CA		03/24/2025		6,755		(285)			(285)		6,471	6,471			
100194556	BRYAN	TX		02/20/2025		688		5			5		693	693			
100198346	MANHATTAN	KS		02/28/2025		723		(77)			(77)		646	646			
100197594	SCOTTSDALE	AZ		02/26/2025		820		(55)			(55)		765	765			
100193198	CONCORD	NH		02/10/2025		782		1			1		783	783			
100200230	ARLINGTON HEIGHTS	IL		03/07/2025		779		(83)			(83)		696	696			
100191696	HEBER	AZ		02/20/2025		753		(96)			(96)		656	656			
100202801	SAN TAN VALLEY	AZ		03/24/2025		522		(71)			(71)		451	451			
100201252	APPLE VALLEY	CA		03/12/2025		740		(62)			(62)		678	678			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189721	BARTLETT	IL		01/21/2025		589		(55)			(55)		534	534			
100192554	FRANKLIN TOWNSHIP	NJ		02/10/2025		726		(50)			(50)		676	676			
100192555	FRANKLIN TOWNSHIP	NJ		02/10/2025		726		(50)			(50)		676	676			
100189474	NORTH PORT	FL		01/15/2025		965		(100)			(100)		864	864			
100195204	BLUE ROCK	OH		02/24/2025		515		(38)			(38)		477	477			
100188761	BASTROP	TX		01/09/2025		1,074		263			263		1,337	1,337			
100192548	LAWRENCEVILLE	GA		02/10/2025		742		(74)			(74)		668	668			
100201204	LAVON	TX		03/12/2025		514		(85)			(85)		428	428			
100200377	HOLLAND	MI		03/10/2025		495		(61)			(61)		434	434			
100197632	KATY	TX		02/26/2025		2,903		(156)			(156)		2,747	2,747			
100190735	ELK GROVE VILLAGE	IL		01/27/2025		1,424		25			25		1,449	1,449			
100192597	WALTHAM	MA		02/10/2025		798		(24)			(24)		774	774			
100197595	ALBUQUERQUE	NM		02/26/2025		796		(129)			(129)		668	668			
100200500	NASHUA	NH		03/11/2025		817		(30)			(30)		788	788			
100193114	LAS VEGAS	NV		02/10/2025		930		231			231		1,161	1,161			
100194274	GARLAND	TX		02/14/2025		504		(98)			(98)		405	405			
100194089	E WENATCHEE	WA		02/14/2025		838		(75)			(75)		763	763			
100192773	EL MIRAGE	AZ		02/10/2025		752		(46)			(46)		706	706			
100189333	IDAHO SPRINGS	CO		01/13/2025		808		(61)			(61)		748	748			
100189560	ANTIOCH	CA		01/16/2025		721		(91)			(91)		630	630			
100192646	WINDERMERE	FL		02/10/2025		743		(77)			(77)		666	666			
100193087	MESA	AZ		02/10/2025		990		394			394		1,384	1,384			
100193359	HIGHLANDS	TX		02/10/2025		816		(52)			(52)		765	765			
100201611	ATLANTA	GA		03/13/2025		409		(80)			(80)		329	329			
100192529	HUTTO	TX		02/10/2025		1,424		(85)			(85)		1,339	1,339			
100192819	WEST HARTFORD	CT		02/10/2025		751		(59)			(59)		691	691			
100192942	RICHMOND	TX		02/10/2025		753		(67)			(67)		686	686			
100200201	BOSTON	MA		03/07/2025		128,315		(2,605)			(2,605)		125,710	125,710			
100203592	NORTHFIELD	NJ		03/26/2025		1,915		(73)			(73)		1,842	1,842			
100195192	ANTIOCH	TN		02/24/2025		813		(48)			(48)		765	765			
100193508	TACOMA	WA		02/10/2025		817		(53)			(53)		763	763			
100194498	LAKE HAVASU CITY	AZ		02/14/2025		746		(67)			(67)		678	678			
100195190	GLASSBORO	NJ		02/24/2025		787		(66)			(66)		721	721			
100194728	OTSEGO	MN		02/21/2025		906		154			154		1,060	1,060			
100203558	MODESTO	CA		03/26/2025		865		(39)			(39)		825	825			
100189985	LAS VEGAS	NV		01/21/2025		604		156			156		761	761			
100194077	PALM BEACH GARDENS	FL		03/20/2025		761		(88)			(88)		673	673			
100200371	SALEM	SC		03/10/2025		507		(64)			(64)		443	443			
100201210	SEASIDE	OR		03/12/2025		610		(85)			(85)		525	525			
100186127	CROWLEY	TX		02/10/2025		7,804		19			19		7,822	7,822			
100192955	KATY	TX		02/10/2025		825		(22)			(22)		804	804			
100195183	FORT WORTH	TX		02/24/2025		726		(86)			(86)		640	640			
100190218	NORTH CHARLESTON	SC		01/21/2025		565		(86)			(86)		479	479			
100193796	DACULA	GA		02/10/2025		771		(45)			(45)		726	726			
100201414	LOS ANGELES	CA		03/12/2025		578		(69)			(69)		510	510			
100197499	PALM DESERT	CA		02/26/2025		1,210		25			25		1,236	1,236			
100190740	BAKERSFIELD	CA		01/27/2025		770		(96)			(96)		675	675			
100194786	DAWSONVILLE	GA		02/21/2025		873		21			21		894	894			
100201984	LAS VEGAS	NV		03/18/2025		826		(64)			(64)		762	762			
100189045	LAS VEGAS	NV		01/09/2025		1,313		(74)			(74)		1,239	1,239			
100193806	LA PAZ	MEX		02/10/2025		673							673	673			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192160	BLAINE	MN		01/31/2025		831		(71)			(71)		760	760			
100195485	CLINTON	MD		02/24/2025		918		149			149		1,067	1,067			
100177620	FOLSOM	CA		01/16/2025		1,828		(123)			(123)		1,705	1,705			
100177477	BLAIRSVILLE	PA		01/16/2025		811		(93)			(93)		718	718			
100176985	DOVER	NH		01/16/2025		821		(47)			(47)		774	774			
100193096	FRESNO	CA		02/10/2025		973		320			320		1,292	1,292			
100188277	STATESVILLE	NC		01/08/2025		920		166			166		1,086	1,086			
100202516	HEMET	CA		03/21/2025		3,499		286			286		3,785	3,785			
100189085	CANYON COUNTRY	CA		01/13/2025		1,352		(106)			(106)		1,246	1,246			
100198382	CHARLOTTE	NC		02/28/2025		576		10			10		586	586			
100200709	NASHVILLE	TN		03/11/2025		861		(38)			(38)		823	823			
100198518	WALDORF	MD		02/28/2025		815		(35)			(35)		781	781			
100190166	RICHMOND	TX		01/21/2025		841							841	841			
100192653	PLANO	TX		02/10/2025		780		(61)			(61)		719	719			
100176973	GILLSVILLE	GA		01/16/2025		649		(63)			(63)		586	586			
100186105	FREMONT	CA		01/31/2025		721		(51)			(51)		669	669			
100192840	TAMPA	FL		02/10/2025		571		40			40		611	611			
100189702	DOWNERS GROVE	IL		02/20/2025		739		(35)			(35)		703	703			
100190092	LAWRENCEVILLE	GA		01/21/2025		900		(65)			(65)		835	835			
100198369	COLORADO SPRINGS	CO		02/28/2025		793		(3)			(3)		790	790			
100203912	HESPERIA	CA		03/28/2025		752		(104)			(104)		648	648			
100188630	ROSENBERG	TX		02/10/2025		783		(66)			(66)		717	717			
100177403	ATLANTA	GA		01/16/2025		735		(103)			(103)		631	631			
100201895	ALEXANDRIA	VA		03/18/2025		809		(71)			(71)		739	739			
100203221	CYPRESS	TX		03/27/2025		580		(39)			(39)		541	541			
100203189	HURST	TX		03/27/2025		570		(7)			(7)		563	563			
100195201	GUYTON	GA		02/24/2025		877		(18)			(18)		859	859			
100202919	OAK ISLAND	NC		03/24/2025		531		(73)			(73)		458	458			
100203933	SHELTON	WA		03/28/2025		525		(93)			(93)		431	431			
100198273	ANNA	TX		02/28/2025		852		(20)			(20)		832	832			
100192241	HEMET	CA		01/31/2025		782		(108)			(108)		674	674			
100192533	MANAHAWKIN	NJ		02/10/2025		841		(24)			(24)		817	817			
100199272	WESLEY CHAPEL	FL		03/05/2025		562		(28)			(28)		534	534			
100193091	JOHNSTOWN	CO		02/10/2025		965		337			337		1,303	1,303			
100203261	BLOOMINGDALE	GA		03/27/2025		534		(88)			(88)		446	446			
100201729	OJAI	CA		03/18/2025		1,062		(74)			(74)		988	988			
100200171	LOGAN	UT		03/07/2025		812		(33)			(33)		779	779			
100185229	NORRIDGE	IL		01/24/2025		639		(93)			(93)		546	546			
100189699	RIMROCK	AZ		02/20/2025		728		(46)			(46)		682	682			
100201052	STOCKTON	CA		03/12/2025		566		(50)			(50)		515	515			
100203377	MIDLOTHIAN	VA		03/27/2025		785		(77)			(77)		707	707			
100157325	EXPORT	PA		02/20/2025		697		(131)			(131)		567	567			
100198358	REDDING	CA		02/28/2025		539		(64)			(64)		475	475			
100190963	LAWRENCEVILLE	GA		01/28/2025		854		52			52		906	906			
100189158	S SALT LAKE	UT		01/13/2025		787		(59)			(59)		728	728			
100200627	OGDEN	UT		03/11/2025		769		(47)			(47)		722	722			
100201180	LAYTON	UT		03/12/2025		526		(74)			(74)		452	452			
100189374	SCOTTSDALE	AZ		01/14/2025		769		(78)			(78)		690	690			
100198929	PUEBLO WEST	CO		02/28/2025		763		(23)			(23)		740	740			
100195213	FORT MYERS	FL		02/24/2025		861		52			52		913	913			
100195645	OMAHA	NE		02/24/2025		3,363		(197)			(197)		3,166	3,166			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188269	SURPRISE	AZ		01/08/2025		924		50			50		974	974			
100193046	WELCH	MN		02/10/2025		735		(50)			(50)		685	685			
100194227	FORT WORTH	TX		02/14/2025		746		(84)			(84)		662	662			
100202669	SMYRNA	GA		03/24/2025		550		(26)			(26)		524	524			
100195562	HALETHORPE	MD		02/24/2025		769		27			27		797	797			
100198328	NORTH LAS VEGAS	NV		02/28/2025		1,202		239			239		1,441	1,441			
100202748	VISALIA	CA		03/24/2025		543		(70)			(70)		472	472			
100202592	SPRINGFIELD	VA		03/21/2025		1,378		(125)			(125)		1,252	1,252			
100195421	NAPLES	FL		02/24/2025		935		152			152		1,087	1,087			
100194311	JACKSONVILLE	FL		02/14/2025		541		(74)			(74)		467	467			
100188738	PORT SAINT LUCIE	FL		01/09/2025		954		55			55		1,009	1,009			
100200683	AUSTIN	TX		03/11/2025		833		(17)			(17)		817	817			
100186879	AURORA	CO		01/07/2025		1,028		69			69		1,097	1,097			
100188350	BUFORD	GA		01/08/2025		834		(26)			(26)		808	808			
100198292	MAPLETON	UT		02/28/2025		2,361		(2)			(2)		2,359	2,359			
100188795	SARASOTA	FL		01/09/2025		994		156			156		1,150	1,150			
100201738	SAN ANTONIO	TX		03/18/2025		579		(63)			(63)		516	516			
100194504	HENDERSON	NV		02/14/2025		554		(95)			(95)		458	458			
100202502	MESA	AZ		03/21/2025		587		45			45		631	631			
100203301	BUFORD	GA		03/27/2025		498		(73)			(73)		425	425			
100193987	ST. CLOUD	FL		02/11/2025		653		(75)			(75)		579	579			
100198891	POMPANO BEACH	FL		02/28/2025		724		(69)			(69)		655	655			
100195394	HENDERSON	NV		02/24/2025		909		125			125		1,034	1,034			
100190015	LEANDER	TX		01/21/2025		930		168			168		1,098	1,098			
100199361	OCEAN CITY	MD		03/05/2025		1,022		(76)			(76)		946	946			
100189171	VINELAND	NJ		01/13/2025		753		(71)			(71)		682	682			
100203200	LAWRENCEVILLE	GA		03/27/2025		507		(88)			(88)		419	419			
100201429	DENTON	TX		03/12/2025		474		(87)			(87)		387	387			
100200680	LEHI	UT		03/11/2025		855		(38)			(38)		817	817			
100185204	LOS ANGELES	CA		01/24/2025		834		(36)			(36)		798	798			
100203475	N TOPSAIL BCH	NC		03/26/2025		770		(52)			(52)		718	718			
100192842	LAWRENCEVILLE	GA		02/10/2025		719		(55)			(55)		664	664			
100192935	GEORGETOWN	TX		02/10/2025		794		(6)			(6)		788	788			
100198541	KINGSVILLE	MD		02/28/2025		712		(69)			(69)		643	643			
100190073	LAS VEGAS	NV		01/21/2025		799		(34)			(34)		764	764			
100202534	TEMPE	AZ		03/21/2025		735		(78)			(78)		656	656			
100177665	BAKERSFIELD	CA		01/16/2025		1,285		(83)			(83)		1,202	1,202			
100194489	BRIDGEWATER	NJ		02/14/2025		1,507		(143)			(143)		1,364	1,364			
100189308	MELISSA	TX		01/13/2025		759		(82)			(82)		677	677			
100200198	JAMAICA	VT		03/07/2025		1,173		24			24		1,197	1,197			
100198348	SAVANNAH	GA		02/28/2025		835		(31)			(31)		804	804			
100157438	SEAFORD	DE		02/20/2025		704		43			43		747	747			
100202729	PRAIRIE VILLAGE	KS		03/24/2025		1,425		(94)			(94)		1,331	1,331			
100193485	STONEHAM	MA		02/10/2025		871		30			30		901	901			
100177651	HESPERIA	CA		01/16/2025		793		(24)			(24)		769	769			
100200224	CHICAGO	IL		03/07/2025		762		(76)			(76)		686	686			
100199984	DILLON	CO		03/06/2025		258		(31)			(31)		227	227			
100201065	CHINCOTEAGUE ISLAND	VA		03/12/2025		539		(37)			(37)		502	502			
100201208	GREENSBORO	NC		03/12/2025		474		(43)			(43)		430	430			
100188370	HOT SPRINGS VILLAGE	AR		01/08/2025		831		(46)			(46)		785	785			
100197590	NASHUA	NH		02/26/2025		835		(79)			(79)		756	756			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188741	LAS VEGAS	NV		01/09/2025		38,471		1,532			1,532		40,003	40,003			
100195214	FORT MYERS	FL		02/24/2025		823		69			69		892	892			
100198954	SHEPHERD	TX		02/28/2025		609		(51)			(51)		558	558			
100192929	MCKINNEY	TX		02/10/2025		688		(83)			(83)		605	605			
100193605	LAS VEGAS	NV		02/10/2025		815		(12)			(12)		803	803			
100199341	MISSION	KS		03/05/2025		3,195		(172)			(172)		3,023	3,023			
100193011	DENTON	NC		02/10/2025		909		(79)			(79)		830	830			
100193106	ACWORTH	GA		02/10/2025		926		249			249		1,175	1,175			
100190089	MERIDIAN	ID		01/21/2025		792		(63)			(63)		730	730			
100202935	MESQUITE	NV		03/24/2025		541		(60)			(60)		480	480			
100192619	LARGO	FL		02/10/2025		739		(63)			(63)		676	676			
100189163	LAWRENCEVILLE	GA		01/13/2025		52,742		(1,580)			(1,580)		51,162	51,162			
100186072	REDWOOD CITY	CA		01/31/2025		7,763		(195)			(195)		7,568	7,568			
100189743	PHOENIX	AZ		01/21/2025		788		(2)			(2)		786	786			
100192414	PHOENIX	AZ		02/07/2025		479		(6)			(6)		472	472			
100188437	KISSIMMEE	FL		01/08/2025		538		(60)			(60)		478	478			
100199328	PRINCETON	TX		03/05/2025		794		(66)			(66)		728	728			
100186963	AVONDALE	AZ		01/07/2025		642		(82)			(82)		561	561			
100194278	WAUKESHA	WI		02/14/2025		568		(79)			(79)		489	489			
100192799	SANTA CLARA	CA		02/10/2025		783		(51)			(51)		732	732			
100198494	JARRETTSVILLE	MD		02/28/2025		701		(81)			(81)		620	620			
100201125	COLORADO SPRINGS	CO		03/12/2025		536		(66)			(66)		469	469			
100202820	BLOOMINGDALE	GA		03/24/2025		524		(82)			(82)		443	443			
100197237	SANDY	UT		02/25/2025		1,077		(190)			(190)		887	887			
100190885	STEPHENSON	VA		01/28/2025		470		(58)			(58)		412	412			
100188603	SANFORD	FL		02/10/2025		3,904		(12)			(12)		3,892	3,892			
100199322	PRINCETON	TX		03/05/2025		811		(36)			(36)		775	775			
100194240	SEBASTIAN	FL		02/14/2025		552		(47)			(47)		505	505			
100198293	NUTLEY	NJ		02/28/2025		809		(33)			(33)		776	776			
100192573	NIXA	MO		02/10/2025		715		(80)			(80)		636	636			
100202746	HENDERSON	NV		03/24/2025		537		(69)			(69)		468	468			
100188343	HERMITAGE	TN		01/08/2025		813		(63)			(63)		751	751			
100202869	MANASSAS	VA		03/24/2025		492		(87)			(87)		405	405			
100198480	BALTIMORE	MD		02/28/2025		727		(66)			(66)		661	661			
100198373	ELLISVILLE	MO		02/28/2025		749		(47)			(47)		702	702			
100198456	HENDERSON	NV		02/28/2025		825		(32)			(32)		793	793			
100188557	PHOENIX	AZ		02/10/2025		766		(82)			(82)		685	685			
100188843	NORTH HIGHLANDS	CA		01/09/2025		3,959		(234)			(234)		3,725	3,725			
100191087	PORT CHARLOTTE	FL		01/29/2025		880		(107)			(107)		773	773			
100192509	POMPTON LAKES	NJ		02/07/2025		154		37			37		191	191			
100203568	AUSTIN	TX		03/26/2025		788		(34)			(34)		754	754			
100188955	SAN ANGELO	TX		01/09/2025		601		(142)			(142)		459	459			
100203906	MIAMI	FL		03/28/2025		397		(77)			(77)		320	320			
100195208	HYATTSVILLE	MD		02/24/2025		839		38			38		877	877			
100188268	TACOMA	WA		01/08/2025		945		85			85		1,030	1,030			
100194782	ROWLETT	TX		02/21/2025		772		(57)			(57)		715	715			
100203269	DUMFRIES	VA		03/27/2025		548		(73)			(73)		475	475			
100198329	DAVENPORT	FL		02/28/2025		1,312		(35)			(35)		1,277	1,277			
100189640	SUGAR GROVE	IL		01/17/2025		646		(93)			(93)		553	553			
100201283	HUMBLE	TX		03/12/2025		555		(5)			(5)		550	550			
100195629	CORONA	CA		02/24/2025		551		(83)			(83)		468	468			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193015	IDAHO FALLS	ID		02/10/2025		691		(62)			(62)		630	630			
100188355	LOWELL	AR		01/08/2025		2,628		(69)			(69)		2,558	2,558			
100201763	BLACKSBURG	VA		03/18/2025		698		(99)			(99)		599	599			
100189918	THE VILLAGES	FL		01/21/2025		761		(50)			(50)		712	712			
100201934	BAKERSFIELD	CA		03/18/2025		752		(104)			(104)		648	648			
100192939	MCKINNEY	TX		02/10/2025		717		(67)			(67)		650	650			
100195186	MELISSA	TX		02/24/2025		810		(38)			(38)		772	772			
100203897	VERO BEACH	FL		03/28/2025		304		(74)			(74)		230	230			
100201050	LAS VEGAS	NV		03/12/2025		31,332		(778)			(778)		30,554	30,554			
100193116	FRESNO	CA		02/10/2025		909		226			226		1,135	1,135			
100188464	APEX	NC		01/08/2025		750		(78)			(78)		672	672			
100202470	UNION	KY		03/21/2025		499		(51)			(51)		448	448			
100189765	MURFREESBORO	TN		01/21/2025		773		(13)			(13)		760	760			
100192671	FREDERICK	MD		02/10/2025		29,163		(233)			(233)		28,930	28,930			
100200095	APEX	NC		03/06/2025		524		(25)			(25)		500	500			
100191208	LAS VEGAS	NV		01/29/2025		1,634		(124)			(124)		1,510	1,510			
100177663	AURORA	CO		01/16/2025		722		(82)			(82)		640	640			
100191102	GARDEN GROVE	CA		01/29/2025		743		(100)			(100)		644	644			
100201812	STOCKTON	CA		03/18/2025		771		(25)			(25)		747	747			
100189931	ACWORTH	GA		01/21/2025		946		204			204		1,150	1,150			
100195591	RIVERSIDE	CA		02/24/2025		753		(97)			(97)		656	656			
100200367	TOCCOA	GA		03/10/2025		555		(45)			(45)		510	510			
100191284	BALTIMORE	MD		01/29/2025		722		(101)			(101)		621	621			
100201068	CANYON LAKE	TX		03/12/2025		809		(54)			(54)		755	755			
100203317	RALEIGH	NC		03/27/2025		541		(66)			(66)		475	475			
100203345	SARASOTA	FL		03/27/2025		16,746		(541)			(541)		16,205	16,205			
100194454	HENDERSON	NV		02/14/2025		540		(101)			(101)		439	439			
100200223	PHILADELPHIA	PA		03/07/2025		1,428		(16)			(16)		1,412	1,412			
100200686	PHILADELPHIA	PA		03/11/2025		794		(48)			(48)		746	746			
100198315	MESA	AZ		02/28/2025		776		(74)			(74)		702	702			
100181481	NORWALK	CT		01/09/2025		828		(51)			(51)		777	777			
100195187	INDIANAPOLIS	IN		02/24/2025		764		(56)			(56)		707	707			
100177235	SAN MARCOS	TX		01/16/2025		706		(100)			(100)		606	606			
100198992	HOUSTON	TX		02/28/2025		793		(144)			(144)		648	648			
100190013	BRANDYWINE	MD		01/21/2025		937		174			174		1,111	1,111			
100200211	SIMPSONVILLE	SC		03/07/2025		837		(34)			(34)		803	803			
100188311	SALT LAKE CITY	UT		01/08/2025		880		(28)			(28)		852	852			
100197503	ORANGE	CA		02/26/2025		883		84			84		967	967			
100193128	ROSEDALE	MD		02/10/2025		883		173			173		1,055	1,055			
100194164	GULF SHORES	AL		02/14/2025		902		(16)			(16)		885	885			
100201580	LAGRANGE	GA		03/13/2025		737		(39)			(39)		699	699			
100202561	KYLE	TX		03/21/2025		574		166			166		739	739			
100202697	MORGAN	UT		03/24/2025		540		(62)			(62)		478	478			
100191091	NEWARK	NJ		01/29/2025		983		15			15		998	998			
100190709	SPRING	TX		01/28/2025		782		(45)			(45)		737	737			
100194602	MELISSA	TX		02/21/2025		894		70			70		964	964			
100202814	MIDDLETOWN	DE		03/24/2025		521		(83)			(83)		438	438			
100197577	JOSHUA TREE	CA		02/26/2025		830		(187)			(187)		643	643			
100201822	JACKSON	CA		03/18/2025		951		(109)			(109)		842	842			
100192789	MESA	AZ		02/10/2025		783		(54)			(54)		729	729			
100192864	STAR	ID		02/10/2025		829		14			14		842	842			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200645	DUBLIN	OH		03/11/2025		794		(43)			(43)		751	751			
100188920	ARVADA	CO		01/09/2025		800		(59)			(59)		740	740			
100190850	CAPE CORAL	FL		01/27/2025		1,100		(56)			(56)		1,044	1,044			
100203143	SCOTTSDALE	AZ		03/27/2025		74,033		(3,101)			(3,101)		70,933	70,933			
100189161	SAN TAN VALLEY	AZ		01/13/2025		987		(70)			(70)		917	917			
100194532	GOODYEAR	AZ		02/14/2025		552		(88)			(88)		464	464			
100190120	CLERMONT	FL		01/21/2025		717		(84)			(84)		633	633			
100177120	NEW ORLEANS	LA		01/16/2025		841		4			4		845	845			
100193699	DAVENPORT	FL		02/10/2025		672		(94)			(94)		578	578			
100192425	WEST ORANGE	NJ		02/07/2025		993		(91)			(91)		901	901			
100192217	BIG BEAR CITY	CA		01/31/2025		775		(95)			(95)		681	681			
100200278	WOONSOCKET	RI		03/07/2025		956		(63)			(63)		893	893			
100188289	SAN ANTONIO	FL		01/08/2025		868		8			8		876	876			
100199348	PAHRUMP	NV		03/05/2025		694		(80)			(80)		614	614			
100194142	OCEAN CITY	MD		02/14/2025		892		23			23		915	915			
100203194	DURHAM	NC		03/27/2025		526		(49)			(49)		477	477			
100194346	MIDDLETOWN	RI		02/14/2025		724		(91)			(91)		634	634			
100194349	MIDDLETOWN	RI		02/14/2025		724		(91)			(91)		634	634			
100181482	LOGANVILLE	GA		01/09/2025		625		(91)			(91)		535	535			
100194450	BAKERSFIELD	CA		02/14/2025		520		(59)			(59)		461	461			
100203391	GREENVILLE	SC		03/27/2025		544		(73)			(73)		471	471			
100194353	FLOWERY BR	GA		02/14/2025		519		(58)			(58)		461	461			
100203171	TUCSON	AZ		03/27/2025		763		(87)			(87)		676	676			
100199067	LAWRENCEVILLE	GA		02/28/2025		579		(12)			(12)		567	567			
100194800	CEDAR ISLAND	NC		02/21/2025		799		(54)			(54)		745	745			
100200512	SILVERDALE	PA		03/11/2025		1,545		(101)			(101)		1,444	1,444			
100202851	CLINTON	UT		03/24/2025		743		(76)			(76)		667	667			
100192831	ALTAMONTE SPRINGS	FL		02/10/2025		795		(4)			(4)		791	791			
100203270	CONCORD	NH		03/27/2025		520		(73)			(73)		447	447			
100190265	CHATTANOOGA	TN		01/22/2025		845		(60)			(60)		785	785			
100198496	NORTH BEACH	MD		02/28/2025		785		(42)			(42)		743	743			
100177618	SNELLVILLE	GA		01/16/2025		767		(51)			(51)		716	716			
100189726	CARNEGIE	PA		01/21/2025		858		(63)			(63)		795	795			
100203371	CEDARBURG	WI		03/27/2025		566		(70)			(70)		496	496			
100202659	AURORA	CO		03/24/2025		975		(51)			(51)		924	924			
100195180	WESTAMPTON	NJ		02/24/2025		766		(68)			(68)		698	698			
100190956	ANGIER	NC		01/28/2025		707		(26)			(26)		681	681			
100181416	PHOENIX	AZ		01/09/2025		764		(83)			(83)		681	681			
100202964	VESTABURG	MI		03/24/2025		752		(80)			(80)		672	672			
100198511	ELKTON	MD		02/28/2025		1,189		(67)			(67)		1,123	1,123			
100194135	LAS VEGAS	NV		02/14/2025		726		(76)			(76)		650	650			
100199029	LAWRENCEVILLE	GA		02/28/2025		569		(1)			(1)		567	567			
100188336	DURHAM	NC		01/08/2025		2,631		(103)			(103)		2,528	2,528			
100192768	LAUREL	MD		02/10/2025		832		2			2		834	834			
100201616	HAMMOND	LA		03/13/2025		1,287		(62)			(62)		1,225	1,225			
100202401	CHARLOTTE	NC		03/19/2025		512		(89)			(89)		423	423			
100199377	COTTONWOOD	AZ		03/05/2025		687		(74)			(74)		613	613			
100200242	HOUSTON	TX		03/07/2025		733		(77)			(77)		656	656			
100192163	SPARKS	NV		01/31/2025		748		(60)			(60)		688	688			
100201795	CHICAGO	IL		03/18/2025		761		(58)			(58)		703	703			
100203907	BUENA PARK	CA		03/28/2025		750		(103)			(103)		647	647			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203326	GREEN BROOK	NJ		03/27/2025		541		(71)			(71)		469	469			
100194150	PHILADELPHIA	PA		02/14/2025		5,253		201			201		5,454	5,454			
100190076	GRANBURY	TX		01/21/2025		797		31			31		828	828			
100177228	BEAVERTON	OR		01/16/2025		786		(88)			(88)		698	698			
100157234	ELVERTA	CA		02/20/2025		5,832		(87)			(87)		5,745	5,745			
100195184	WEST CHESTER	PA		02/24/2025		716		(48)			(48)		668	668			
100203236	COLORADO SPRINGS	CO		03/27/2025		750		(88)			(88)		662	662			
100203399	SAVANNAH	GA		03/27/2025		2,352		(123)			(123)		2,229	2,229			
100190152	WILDWOOD CREST	NJ		01/21/2025		824		(70)			(70)		754	754			
100190138	WENTZVILLE	MO		01/21/2025		821		(35)			(35)		786	786			
100203188	BOYNTON BEACH	FL		03/27/2025		538		(69)			(69)		469	469			
100181425	PALM DESERT	CA		01/09/2025		568		(85)			(85)		483	483			
100202956	MINERAL BLUFF	GA		03/24/2025		1,391		(101)			(101)		1,290	1,290			
100194400	PHOENIX	AZ		02/14/2025		537		(73)			(73)		464	464			
100198537	OCEAN CITY	MD		02/28/2025		813		(23)			(23)		789	789			
100189330	AVONDALE	AZ		01/13/2025		802		(57)			(57)		746	746			
100195189	PRINCETON	TX		02/24/2025		817		(30)			(30)		787	787			
100177408	DENTON	TX		01/16/2025		851		(81)			(81)		770	770			
100203155	WESTAMPTON	NJ		03/27/2025		481		(64)			(64)		417	417			
100192630	SACHSE	TX		02/10/2025		1,466		(31)			(31)		1,436	1,436			
100194368	LIVINGSTON MANOR	NY		02/14/2025		472		(46)			(46)		426	426			
100193150	PORTLAND	OR		02/10/2025		855		164			164		1,019	1,019			
100201886	PLAINFIELD	IN		03/18/2025		1,773		(109)			(109)		1,664	1,664			
100194625	BRIDGEPORT	PA		02/21/2025		909		181			181		1,090	1,090			
100177535	PORT ORANGE	FL		01/16/2025		544		(83)			(83)		461	461			
100202553	MESA	AZ		03/21/2025		589		234			234		822	822			
100202778	SPRINGFIELD	OR		03/24/2025		518		(70)			(70)		448	448			
100198277	RALEIGH	NC		02/28/2025		803		(25)			(25)		777	777			
100194094	HOUSTON	TX		02/14/2025		733		(24)			(24)		709	709			
100194096	HOUSTON	TX		02/14/2025		733		(24)			(24)		709	709			
100192945	ROCKPORT	TX		02/10/2025		6,922		(96)			(96)		6,826	6,826			
100157399	PITTSBURGH	PA		02/20/2025		681		(69)			(69)		612	612			
100202952	RANSON	WV		03/24/2025		505		(38)			(38)		467	467			
100193021	MARICOPA	AZ		02/10/2025		886		150			150		1,036	1,036			
100188889	AUSTIN	TX		01/09/2025		925		(92)			(92)		832	832			
100193690	KISSIMMEE	FL		02/10/2025		759		(63)			(63)		696	696			
100202706	FAIRFIELD BAY	AR		03/24/2025		781		(71)			(71)		710	710			
100177038	FORT WASHINGTON	MD		01/16/2025		545		(83)			(83)		462	462			
4010084928	TRAFFORD	PA		01/30/2025		250		(10)			(10)		241	241			
100199276	GRASS VALLEY	CA		03/05/2025		782		(71)			(71)		711	711			
100193083	AURORA	CO		02/10/2025		2,050		550			550		2,600	2,600			
100194600	SYRACUSE	IN		02/21/2025		779		(20)			(20)		759	759			
100195174	CHARLOTTE	NC		02/24/2025		731		(73)			(73)		658	658			
100190686	GREENSBORO	NC		01/28/2025		3,949		(134)			(134)		3,815	3,815			
100203903	SHELTON	CT		03/28/2025		304		(84)			(84)		220	220			
100200357	PARRISH	FL		03/10/2025		535		(63)			(63)		472	472			
100194765	CALDWELL	ID		02/21/2025		714		(66)			(66)		648	648			
100194744	SANFORD	NC		02/21/2025		749		11			11		760	760			
100191262	LAKE FOREST	CA		01/29/2025		737		(65)			(65)		672	672			
100188611	PHOENIX	AZ		02/10/2025		20,255		(647)			(647)		19,608	19,608			
100199085	RALEIGH	NC		02/28/2025		841		(16)			(16)		825	825			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188891	FORT WORTH	TX		01/09/2025		803		47			47		850	850			
100201441	DENTON	TX		03/12/2025		429		(81)			(81)		349	349			
100177654	PRESCOTT	AZ		01/16/2025		798		(85)			(85)		712	712			
100199841	FARMINGVILLE	NY		03/05/2025		1,407		(255)			(255)		1,152	1,152			
100189991	MCKINNEY	TX		01/21/2025		857		203			203		1,060	1,060			
100189207	PARK RIDGE	IL		01/13/2025		867		(69)			(69)		798	798			
100193244	FRONT ROYAL	VA		02/10/2025		241		(11)			(11)		230	230			
100193370	WEST NEW YORK	NJ		02/10/2025		1,181		(61)			(61)		1,120	1,120			
100202515	BRANDYWINE	MD		03/21/2025		571		69			69		640	640			
100202895	FORT WORTH	TX		03/24/2025		1,035		192			192		1,227	1,227			
100199384	SODDY DAISY	TN		03/05/2025		5,769		(218)			(218)		5,551	5,551			
100195191	AUSTIN	TX		02/24/2025		787		(32)			(32)		755	755			
100195178	CLERMONT	FL		02/24/2025		520		(55)			(55)		465	465			
100192931	MEMPHIS	TN		02/10/2025		758		(38)			(38)		719	719			
100199336	PRINCETON	TX		03/05/2025		816		(14)			(14)		802	802			
100188874	AUBREY	TX		01/09/2025		725		(50)			(50)		675	675			
100157153	LANHAM	MD		02/20/2025		853		(129)			(129)		725	725			
100204068	FRESNO	TX		03/28/2025		268		(69)			(69)		199	199			
100198354	ANNA	TX		02/28/2025		809		(32)			(32)		777	777			
100190157	KNOXVILLE	TN		01/21/2025		743		(66)			(66)		677	677			
100198249	SAVANNAH	GA		02/28/2025		682		(81)			(81)		601	601			
100190778	JOSHUA	TX		01/27/2025		784		67			67		852	852			
100194457	PALM COAST	FL		02/14/2025		582		(67)			(67)		515	515			
100192776	FAYETTEVILLE	AR		02/10/2025		721		(61)			(61)		660	660			
100189007	SEVERANCE	CO		01/09/2025		819		(68)			(68)		751	751			
100190223	ALBUQUERQUE	NM		01/21/2025		780		(65)			(65)		715	715			
100203381	LAS VEGAS	NV		03/27/2025		532		(80)			(80)		452	452			
100188435	AUSTIN	TX		01/08/2025		761		(63)			(63)		698	698			
100201085	CUMMING	GA		03/12/2025		524		(55)			(55)		470	470			
100194703	ANTLOCH	TN		02/21/2025		766		(39)			(39)		727	727			
100193105	KNIGHTDALE	NC		02/10/2025		898		242			242		1,140	1,140			
100203470	DOWAGIAC	MI		03/26/2025		835		(101)			(101)		734	734			
100195177	HENRICO	VA		02/24/2025		514		(58)			(58)		456	456			
100202443	GLENDALE	AZ		03/20/2025		452		(48)			(48)		404	404			
100191072	SAINT AUGUSTINE	FL		01/29/2025		1,310		(39)			(39)		1,272	1,272			
100197332	MENIFEE	CA		02/25/2025		554		(39)			(39)		515	515			
100193406	TAMPA	FL		02/10/2025		795		(40)			(40)		755	755			
100192281	PHILADELPHIA	PA		01/31/2025		756		(63)			(63)		693	693			
100197491	SCOTTSDALE	AZ		02/26/2025		875		(64)			(64)		811	811			
100192744	WALDORF	MD		02/10/2025		789		(30)			(30)		759	759			
100203498	GREAT FALLS	MT		03/26/2025		761		(58)			(58)		702	702			
100192774	TEMPE	AZ		02/10/2025		716		(62)			(62)		654	654			
100189124	PHOENIX	AZ		01/13/2025		813		27			27		840	840			
100202404	PENNSAUKEN	NJ		03/19/2025		478		(50)			(50)		428	428			
100200302	SHIRLEY	NY		03/07/2025		480		(49)			(49)		431	431			
100190002	FOLEY	AL		01/21/2025		666		(70)			(70)		597	597			
100191269	VALENCIA	CA		01/29/2025		656		(63)			(63)		594	594			
100157173	MARIPOSA	CA		02/20/2025		690		(65)			(65)		626	626			
100193494	OREGON CITY	OR		02/10/2025		1,043		(71)			(71)		973	973			
100190110	MESA	AZ		01/21/2025		722		(64)			(64)		658	658			
100188793	SALEM	OR		01/09/2025		944		142			142		1,086	1,086			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198379	HALLOWELL	ME		02/28/2025		741		(59)			(59)		682	682			
100193735	FAYETTEVILLE	AR		02/10/2025		693		(93)			(93)		600	600			
100193720	FAYETTEVILLE	AR		02/10/2025		693		(93)			(93)		600	600			
100203184	BIG BEAR LAKE	CA		03/27/2025		685		(59)			(59)		626	626			
100157061	PALM DESERT	CA		02/20/2025		723		(1)			(1)		722	722			
100192650	HENRICO	VA		02/10/2025		742		(63)			(63)		679	679			
100201953	MIAMI	FL		03/18/2025		546		(56)			(56)		490	490			
100195381	BALTIMORE	MD		02/24/2025		958		(48)			(48)		910	910			
100193633	PHOENIX	AZ		02/10/2025		2,609		(113)			(113)		2,496	2,496			
100201071	NATICK	MA		03/12/2025		536		(52)			(52)		484	484			
100189285	STALLINGS	NC		01/13/2025		813		(42)			(42)		771	771			
100192311	EAST STROUDSBURG	PA		01/31/2025		810		(57)			(57)		753	753			
100189339	APEX	NC		01/13/2025		807		(52)			(52)		755	755			
100192510	IRVING	TX		02/07/2025		464		(68)			(68)		397	397			
100201412	NEW ORLEANS	LA		03/12/2025		526		(28)			(28)		498	498			
100202774	FORT WORTH	TX		03/24/2025		4,062		(154)			(154)		3,908	3,908			
100185244	CHARLOTTE	NC		01/24/2025		815		(60)			(60)		755	755			
100185197	HUMMELSTOWN	PA		01/24/2025		744		(24)			(24)		720	720			
100203104	RIDLEY PARK	PA		03/27/2025		556		(68)			(68)		488	488			
100192796	FRESNO	CA		02/10/2025		756		(42)			(42)		714	714			
100203994	SALEM	OR		03/28/2025		782		(54)			(54)		728	728			
100198296	CENTERTON	AR		02/28/2025		764		(53)			(53)		711	711			
100192663	HOLLY SPRINGS	NC		02/10/2025		782		(27)			(27)		756	756			
100190095	WENTZVILLE	MO		01/21/2025		547		(26)			(26)		521	521			
100195188	ARDMORE	PA		02/24/2025		998		(15)			(15)		983	983			
100191586	OAK PARK	IL		01/31/2025		763		(52)			(52)		711	711			
100188452	ROCKLEDGE	FL		01/08/2025		823		(35)			(35)		788	788			
100195182	CROSS PLAINS	WI		02/24/2025		1,120		(32)			(32)		1,088	1,088			
100191303	HUNTLAND	TN		01/30/2025		820		(55)			(55)		765	765			
100188583	PUNTA GORDA	FL		02/10/2025		838		(106)			(106)		732	732			
100202976	COLUMBIA	SC		03/24/2025		519		(77)			(77)		442	442			
100203898	SMITHFIELD	UT		03/28/2025		305		(46)			(46)		258	258			
100193072	INDIO	CA		02/10/2025		980		414			414		1,393	1,393			
100190130	GERMANTOWN	TN		01/21/2025		766		(57)			(57)		709	709			
100192173	CARSON CITY	NV		01/31/2025		1,045		(108)			(108)		937	937			
100201976	NASHVILLE	TN		03/18/2025		786		(53)			(53)		733	733			
100199304	STURGEON BAY	WI		03/05/2025		932		(56)			(56)		876	876			
100190472	GIBBSBORO	NJ		01/24/2025		2,091		(71)			(71)		2,019	2,019			
100203550	PALM BAY	FL		03/26/2025		747		(81)			(81)		666	666			
100192890	CHARLOTTE	NC		02/10/2025		504		(52)			(52)		452	452			
100203275	MIDDLETOWN	DE		03/27/2025		574		(55)			(55)		519	519			
100201122	GARNER	NC		03/12/2025		992		(73)			(73)		920	920			
100192794	MADERA	CA		02/10/2025		806		22			22		828	828			
100198913	CORVALLIS	OR		02/28/2025		730		(13)			(13)		717	717			
100190127	MARIETTA	GA		01/21/2025		778		(50)			(50)		728	728			
100200231	PASADENA	CA		03/07/2025		559		(47)			(47)		511	511			
100190663	COLUMBUS	OH		01/28/2025		749		(52)			(52)		697	697			
100198285	AUSTIN	TX		02/28/2025		644		3			3		647	647			
100188314	TWAIN HARTE	CA		01/08/2025		1,130		(30)			(30)		1,100	1,100			
100193528	GRANTSBURG	WI		02/10/2025		779		(51)			(51)		728	728			
100177023	CLEVELAND	TN		01/16/2025		555		(84)			(84)		472	472			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202683	CHARLOTTESVILLE	VA		03/24/2025		527		(43)			(43)		484	484			
100189873	WAKE FOREST	NC		01/21/2025		964		249			249		1,213	1,213			
100193740	SUMMERTON	SC		02/10/2025		751		(63)			(63)		688	688			
100201602	MIAMI	FL		03/13/2025		539		(42)			(42)		497	497			
100194638	HENDERSON	NV		02/21/2025		2,244		(118)			(118)		2,126	2,126			
100188855	CHANDLER	AZ		01/09/2025		1,082		(73)			(73)		1,009	1,009			
100191619	HURRICANE	UT		01/31/2025		963		(110)			(110)		853	853			
100193019	MARICOPA	AZ		02/10/2025		10,440		702			702		11,141	11,141			
100201102	LEBANON	TN		03/12/2025		532		(65)			(65)		466	466			
100199090	SAINT CLOUD	FL		02/28/2025		710		(53)			(53)		656	656			
100199035	MONMOUTH	OR		02/28/2025		1,243		25			25		1,268	1,268			
100200739	RANCHO CORDOVA	CA		03/11/2025		898		110			110		1,008	1,008			
100201954	BRADENTON	FL		03/18/2025		751		(32)			(32)		719	719			
100194752	RICHMOND	VA		02/21/2025		744		(73)			(73)		671	671			
100177082	OCEAN CITY	MD		01/16/2025		789		(89)			(89)		701	701			
100194788	SAN ANTONIO	TX		02/21/2025		796		(17)			(17)		779	779			
100203139	KUNA	ID		03/27/2025		578		(85)			(85)		494	494			
100188584	GLENDALE	AZ		02/10/2025		780		20			20		800	800			
100191380	SURPRISE	AZ		01/30/2025		733		(40)			(40)		693	693			
100195488	STATESVILLE	NC		02/24/2025		879		177			177		1,055	1,055			
100194684	WINTER GARDEN	FL		02/21/2025		787		(53)			(53)		734	734			
100189351	APACHE JCT	AZ		01/13/2025		3,959		(173)			(173)		3,786	3,786			
100200385	SAN TAN VALLEY	AZ		03/10/2025		491		(59)			(59)		433	433			
100198449	NAPERVILLE	IL		02/28/2025		802		(41)			(41)		761	761			
100190367	DES PLAINES	IL		01/22/2025		1,060		(42)			(42)		1,018	1,018			
100201483	PRINCETON	MA		03/12/2025		1,015		(100)			(100)		915	915			
100201242	CHICO	CA		03/12/2025		574		158			158		732	732			
100190046	VENICE	FL		01/21/2025		515		(37)			(37)		478	478			
100194428	FAIRFAX	VA		02/14/2025		556		(74)			(74)		482	482			
100194741	ROUND ROCK	TX		02/21/2025		844		60			60		904	904			
100201228	PORTLAND	OR		03/12/2025		872		148			148		1,020	1,020			
100203302	CHARLOTTE	NC		03/27/2025		556		14			14		570	570			
100188382	COLORADO SPRINGS	CO		01/08/2025		798		(43)			(43)		755	755			
100190711	SMYRNA	GA		01/28/2025		991		(78)			(78)		913	913			
100195172	RALEIGH	NC		02/24/2025		1,177		(83)			(83)		1,094	1,094			
100203323	MCKINNEY	TX		03/27/2025		582		83			83		665	665			
100177375	KATY	TX		01/16/2025		549		(83)			(83)		466	466			
100193404	PHOENIXVILLE	PA		02/10/2025		774		(42)			(42)		733	733			
100185266	LACEY	WA		01/24/2025		770		(44)			(44)		726	726			
100191702	MELBOURNE	FL		02/20/2025		716		(49)			(49)		667	667			
100188032	ALDIE	VA		01/07/2025		1,759		(72)			(72)		1,687	1,687			
100203341	NEW BRITAIN	CT		03/27/2025		282		(75)			(75)		206	206			
100191259	LAS VEGAS	NV		01/29/2025		643		(96)			(96)		546	546			
100204082	CYPRESS	TX		03/28/2025		233		(83)			(83)		149	149			
100189590	MANASSAS	VA		01/17/2025		808		(39)			(39)		770	770			
100203231	NORTH LAS VEGAS	NV		03/27/2025		897		97			97		994	994			
100194156	NAPLES	FL		02/14/2025		3,404		(42)			(42)		3,362	3,362			
100189406	CALIMESA	CA		01/14/2025		(420)		1,114			1,114		693	693			
100185222	BAKERSFIELD	CA		01/24/2025		781		(7)			(7)		774	774			
100190895	LAWRENCEVILLE	GA		01/28/2025		533		30			30		563	563			
100200582	GEORGETOWN	TX		03/11/2025		908		96			96		1,004	1,004			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189101	MARIETTA	GA		01/13/2025		3,893		(223)			(223)		3,670	3,670			
100192850	LAWRENCEVILLE	GA		02/10/2025		4,067		(239)			(239)		3,828	3,828			
100190362	LEE'S SUMMIT	MO		01/22/2025		865		(71)			(71)		795	795			
100194329	VANCOUVER	WA		02/14/2025		525		(85)			(85)		440	440			
100192577	FORNEY	TX		02/10/2025		783		(10)			(10)		773	773			
100194070	MIAMI	FL		03/20/2025		521		(28)			(28)		493	493			
100198363	DOYLESTOWN	PA		02/28/2025		789		(26)			(26)		762	762			
100192693	HENDERSON	NV		02/10/2025		513		(55)			(55)		458	458			
100202529	AUSTIN	TX		03/21/2025		513		(24)			(24)		489	489			
100194041	CRYSTAL RIVER	FL		03/20/2025		736		(102)			(102)		634	634			
100189667	MARSTONS MILLS	MA		01/17/2025		2,449		(277)			(277)		2,172	2,172			
100192552	SAN TAN VALLEY	AZ		02/10/2025		735		(61)			(61)		674	674			
100190967	SURPRISE	AZ		01/28/2025		812		170			170		982	982			
100203348	GARNER	NC		03/27/2025		759		(89)			(89)		670	670			
100203433	CHARLOTTE	NC		03/27/2025		685		(77)			(77)		608	608			
100191630	COLORADO SPRINGS	CO		01/31/2025		962		(83)			(83)		879	879			
100177509	MCKINNEY	TX		01/16/2025		1,299		(72)			(72)		1,227	1,227			
100203575	FORT WORTH	TX		03/26/2025		789		(29)			(29)		760	760			
100194444	TAMPA	FL		02/14/2025		776		(48)			(48)		729	729			
100190879	ANNA	TX		01/28/2025		2,069		(96)			(96)		1,973	1,973			
100190028	GALLATIN	TN		01/21/2025		729		28			28		757	757			
100189846	LAWRENCEVILLE	GA		01/21/2025		1,022		(37)			(37)		986	986			
100199536	AUSTIN	TX		03/05/2025		2,423		(357)			(357)		2,066	2,066			
100193450	WETUMPKA	AL		02/10/2025		797		26			26		823	823			
100199291	PRINCETON	TX		03/05/2025		804		(15)			(15)		789	789			
100193342	BALTIMORE	MD		02/10/2025		2,318		(60)			(60)		2,257	2,257			
100201141	MADERA	CA		03/12/2025		500		(44)			(44)		456	456			
100195175	FAYETTEVILLE	AR		02/24/2025		816		(39)			(39)		777	777			
100201290	DES PLAINES	IL		03/12/2025		463		(66)			(66)		396	396			
100195479	GUYTON	GA		02/24/2025		871		141			141		1,013	1,013			
100195198	LAWRENCEVILLE	GA		02/24/2025		540		80			80		620	620			
100199379	TULSA	OK		03/05/2025		706		(80)			(80)		626	626			
100189898	MARICOPA	AZ		01/21/2025		728		(57)			(57)		671	671			
100194066	DUNEDIN	FL		03/20/2025		495		(27)			(27)		468	468			
100204138	LONG BEACH	CA		03/28/2025		554		(23)			(23)		531	531			
100201367	VICTORVILLE	CA		03/12/2025		523		(32)			(32)		491	491			
100200364	MAPLE SHADE	NJ		03/10/2025		501		(75)			(75)		426	426			
100190914	STUART	FL		01/28/2025		790		(144)			(144)		647	647			
100188297	RALEIGH	NC		01/08/2025		844		(2)			(2)		842	842			
100200623	IRVING	TX		03/11/2025		791		(27)			(27)		765	765			
100193646	CLEARWATER	FL		02/10/2025		696		(73)			(73)		623	623			
100195477	CARTERSVILLE	GA		02/24/2025		889		188			188		1,077	1,077			
100202693	LAS VEGAS	NV		03/24/2025		515		(37)			(37)		477	477			
100193289	ELKRIDGE	MD		02/10/2025		799		11			11		810	810			
100198533	CLARKSVILLE	MD		02/28/2025		779		(27)			(27)		752	752			
100198281	BLUE JAY	CA		02/28/2025		731		(76)			(76)		655	655			
100202407	DETROIT	MI		03/19/2025		481		(20)			(20)		461	461			
100202900	SINCLAIR	ME		03/24/2025		526		(20)			(20)		506	506			
100198239	ANNA	TX		02/28/2025		796		(14)			(14)		782	782			
100200648	HOLLYWOOD	FL		03/11/2025		754		(78)			(78)		676	676			
100195363	THE VILLAGES	FL		02/24/2025		649		(67)			(67)		583	583			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202800	PENDERGRASS	GA		03/24/2025		40,136		(1,450)			(1,450)		38,686	38,686			
100200696	KENNESAW	GA		03/11/2025		705		(57)			(57)		649	649			
100204051	CHARLOTTE	NC		03/28/2025		515		(67)			(67)		448	448			
100191017	BRANFORD	CT		01/29/2025		943		(22)			(22)		922	922			
100189234	TEMPLE	TX		01/13/2025		737		(54)			(54)		683	683			
100189855	CLERMONT	FL		01/21/2025		1,435		202			202		1,637	1,637			
100157410	NEWNAN	GA		02/20/2025		710		(71)			(71)		640	640			
100198243	NASHUA	NH		02/28/2025		734		(82)			(82)		652	652			
100190107	COPPELL	TX		01/21/2025		13,216		(192)			(192)		13,024	13,024			
100194334	FITCHBURG	MA		02/14/2025		529		(45)			(45)		485	485			
100157474	LAND O LAKES	FL		02/20/2025		695		(48)			(48)		646	646			
100200360	HUDDLESTON	VA		03/10/2025		494		(53)			(53)		441	441			
100203414	DAWSONVILLE	GA		03/27/2025		53,611		(2,554)			(2,554)		51,057	51,057			
100192644	MANASSAS	VA		02/10/2025		749		(48)			(48)		702	702			
100202145	MARLBOROUGH	MA		03/18/2025		755		5			5		760	760			
100188689	GARY	IN		01/09/2025		686		(47)			(47)		639	639			
100194596	MIRAMAR	FL		03/28/2025		2,788		(34)			(34)		2,754	2,754			
100194611	PALM BAY	FL		02/21/2025		707		(22)			(22)		685	685			
100189460	AURORA	CO		01/15/2025		582		(84)			(84)		498	498			
100189892	CONCORD	NC		01/21/2025		771		(47)			(47)		724	724			
100190985	STEPHENSON	VA		01/28/2025		1,010		(100)			(100)		911	911			
100185209	RIO LINDA	CA		01/24/2025		750		(76)			(76)		674	674			
100200624	IRVING	TX		03/11/2025		789		(26)			(26)		762	762			
100191297	ATLANTA	GA		01/30/2025		1,182		(64)			(64)		1,118	1,118			
100194743	SANFORD	NC		02/21/2025		732		11			11		742	742			
100193466	GLENDALE	AZ		02/10/2025		695		(44)			(44)		651	651			
100198493	ROCK HALL	MD		02/28/2025		720		(74)			(74)		646	646			
100195196	LAWRENCEVILLE	GA		02/24/2025		844		106			106		950	950			
100189850	CARTERSVILLE	GA		01/21/2025		2,259		273			273		2,532	2,532			
100193526	HAVERSTRAW	NY		02/10/2025		765		(46)			(46)		719	719			
100201014	BENTONVILLE	AR		03/12/2025		548		(15)			(15)		534	534			
100189325	PRINCETON	TX		01/13/2025		795		(37)			(37)		758	758			
100200559	SACRAMENTO	CA		03/11/2025		787		(18)			(18)		769	769			
100188800	SALEM	OR		01/09/2025		1,812		176			176		1,988	1,988			
100202948	TUCSON	AZ		03/24/2025		456		(60)			(60)		396	396			
100197613	SCOTTSDALE	AZ		02/26/2025		750		(59)			(59)		691	691			
100203288	MOUNT HOLLY	NC		03/27/2025		575		82			82		658	658			
100194277	PHOENIX	AZ		02/14/2025		500		(53)			(53)		447	447			
100198400	SPRINGFIELD	OR		02/28/2025		517		(22)			(22)		495	495			
100200411	LEHIGH ACRES	FL		03/10/2025		476		(77)			(77)		399	399			
100188517	MUKWONAGO	WI		01/08/2025		737		(74)			(74)		663	663			
100190873	MCKINNEY	TX		01/28/2025		581		(54)			(54)		526	526			
100194242	GAINESVILLE	FL		02/14/2025		473		(90)			(90)		383	383			
100192585	HOUSTON	TX		02/10/2025		1,170		(89)			(89)		1,081	1,081			
100189115	BUTTERNUT	WI		01/13/2025		694		(13)			(13)		681	681			
100200323	SAN TAN VALLEY	AZ		03/10/2025		546		272			272		817	817			
100201574	GARLAND	TX		03/13/2025		712		(30)			(30)		682	682			
100201213	TUCSON	AZ		03/12/2025		673		(75)			(75)		598	598			
100190661	CAPE CORAL	FL		01/28/2025		776		4			4		780	780			
100201281	APOPKA	FL		03/12/2025		486		(87)			(87)		399	399			
100189853	MERIDIAN	ID		01/21/2025		797		(36)			(36)		761	761			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193127	CELINA	TX		02/10/2025		847		177			177		1,025	1,025			
100192989	KNOXVILLE	TN		02/10/2025		724		(34)			(34)		690	690			
100190398	TRABUCO CANYON	CA		01/23/2025		1,768		(203)			(203)		1,565	1,565			
100188736	LA QUINTA	CA		01/09/2025		817		(24)			(24)		793	793			
100199012	RALEIGH	NC		02/28/2025		1,110		(10)			(10)		1,100	1,100			
100199478	FLOWER MOUND	TX		03/05/2025		1,436		(247)			(247)		1,188	1,188			
100190168	COLORADO SPRINGS	CO		01/21/2025		991		(72)			(72)		918	918			
100203111	LAKEWOOD	CO		03/27/2025		550		(84)			(84)		466	466			
100203401	ROYAL OAK	MI		03/27/2025		521		(66)			(66)		455	455			
100194210	SOUTHWEST RANCHES	FL		02/14/2025		747		(44)			(44)		703	703			
100200671	WEATHERFORD	TX		03/11/2025		777		(68)			(68)		709	709			
100202429	FRANKFORT	KY		03/20/2025		263		(3)			(3)		260	260			
100194321	ALBUQUERQUE	NM		02/14/2025		474		(62)			(62)		412	412			
100189292	DAWSONVILLE	GA		01/13/2025		774		(56)			(56)		718	718			
100190129	FLINTSTONE	GA		01/21/2025		715		(47)			(47)		669	669			
100200227	MILWAUKEE	WI		03/07/2025		732		(60)			(60)		672	672			
100194480	PALM SPRINGS	CA		02/14/2025		680		(91)			(91)		590	590			
100202597	HIGH POINT	NC		03/21/2025		561		(39)			(39)		522	522			
100189515	MONROE	NY		01/15/2025		957		(6)			(6)		951	951			
100177624	DELAWARE	OH		01/16/2025		1,448							1,448	1,448			
100177299	CINCINNATI	OH		01/16/2025		815		(26)			(26)		789	789			
100194137	FLAGSTAFF	AZ		02/14/2025		810		(23)			(23)		786	786			
100204076	BIG BEAR CITY	CA		03/28/2025		549		(36)			(36)		514	514			
100185242	NEW ORLEANS	LA		01/24/2025		744		(47)			(47)		696	696			
100190012	FRESNO	CA		01/21/2025		1,182		185			185		1,368	1,368			
100189283	SAINT GEORGE	UT		01/13/2025		811		(50)			(50)		761	761			
100188798	ABERDEEN	NC		01/09/2025		1,252		156			156		1,408	1,408			
100194613	OCRACOKE	NC		02/21/2025		764		(8)			(8)		757	757			
100203103	JERSEY CITY	NJ		03/27/2025		556		(82)			(82)		474	474			
100157504	RIALTO	CA		02/20/2025		652		(77)			(77)		576	576			
100190025	SUPPLY	NC		01/21/2025		784		(20)			(20)		764	764			
100203191	STATESVILLE	NC		03/27/2025		829		92			92		921	921			
100177436	ORLANDO	FL		01/16/2025		847		(28)			(28)		819	819			
100193671	POCATELLO	ID		02/10/2025		785		(6)			(6)		780	780			
100195167	WESTAMPTON	NJ		02/24/2025		728		(75)			(75)		653	653			
100199275	WEST SACRAMENTO	CA		03/05/2025		779		(42)			(42)		737	737			
100189201	INDIO	CA		01/13/2025		712		(45)			(45)		667	667			
100202655	CHARLOTTE	NC		03/24/2025		525		(42)			(42)		484	484			
100203438	CHRISTIANSBURG	VA		03/27/2025		302		(51)			(51)		252	252			
100201949	MESA	AZ		03/18/2025		703		(96)			(96)		607	607			
100203172	REHOBOTH BEACH	DE		03/27/2025		542		(50)			(50)		493	493			
100193059	HENDERSON	NV		02/10/2025		513		(1)			(1)		511	511			
100193177	WEST PALM BEACH	FL		03/20/2025		484		(31)			(31)		453	453			
100192341	DELTONA	FL		02/05/2025		921		(77)			(77)		844	844			
100200306	HOUSTON	TX		03/07/2025		2,245		(91)			(91)		2,153	2,153			
100194279	CHICAGO	IL		02/14/2025		511		(56)			(56)		455	455			
100189380	NORTH PORT	FL		01/14/2025		768		(30)			(30)		738	738			
100194130	CARMEL	IN		02/14/2025		5,573		(201)			(201)		5,372	5,372			
100189289	LINDON	UT		01/13/2025		770		(56)			(56)		714	714			
100177011	SPENCER	NC		01/16/2025		556		(83)			(83)		473	473			
100192288	STAMFORD	CT		01/31/2025		716		(52)			(52)		664	664			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200172	PORTLAND	OR		03/07/2025		772		(74)			(74)		698	698			
100192687	HURRICANE	UT		02/10/2025		766		(31)			(31)		735	735			
100191107	VICTORVILLE	CA		01/29/2025		796		(98)			(98)		698	698			
100188764	BUFORD	GA		01/09/2025		2,312		349			349		2,660	2,660			
100194749	SUGAR HILL	GA		02/21/2025		765		(20)			(20)		745	745			
100194317	SAINT JOSEPH	MI		02/14/2025		465		(71)			(71)		394	394			
100194766	ENGLEWOOD	NJ		02/21/2025		920		(27)			(27)		893	893			
100201820	PROVIDENCE	RI		03/18/2025		1,381		(81)			(81)		1,300	1,300			
100202834	SAN BERNARDINO	CA		03/24/2025		707		(78)			(78)		629	629			
100177530	TAMPA	FL		01/16/2025		831		(33)			(33)		798	798			
100188469	W LAFAYETTE	IN		01/08/2025		1,143		(101)			(101)		1,042	1,042			
100191729	GEORGETOWN	TX		02/20/2025		595		(87)			(87)		508	508			
100198389	CHESTERTON	IN		02/28/2025		757		(24)			(24)		733	733			
100195478	LAWRENCEVILLE	GA		02/24/2025		628		20			20		648	648			
100185235	FRONT ROYAL	VA		01/24/2025		715		(84)			(84)		631	631			
100201577	RIVERSIDE	CA		03/13/2025		747		(64)			(64)		683	683			
100198279	NORTH PORT	FL		02/28/2025		719		(65)			(65)		654	654			
100190704	LANCASTER	PA		01/28/2025		757		(57)			(57)		699	699			
100189889	MADISON	WI		01/21/2025		726		(67)			(67)		659	659			
100190156	DAVENPORT	FL		01/21/2025		747		(24)			(24)		723	723			
100193269	LUDINGTON	MI		02/10/2025		726		(76)			(76)		651	651			
100202785	BLOOMINGDALE	GA		03/24/2025		2,811		(163)			(163)		2,648	2,648			
100189885	PULLMAN	WA		01/21/2025		903		(58)			(58)		845	845			
100203918	BIRMINGHAM	AL		03/28/2025		505		(46)			(46)		459	459			
100186151	MANCHESTER	CT		02/10/2025		3,816		(183)			(183)		3,633	3,633			
100186870	AUSTIN	TX		01/07/2025		694		(71)			(71)		623	623			
100188360	ALPHARETTA	GA		01/08/2025		21,165		(303)			(303)		20,862	20,862			
100200719	SAN ANTONIO	TX		03/11/2025		1,396		(62)			(62)		1,333	1,333			
100200014	LITTLE ELM	TX		03/06/2025		290		(20)			(20)		270	270			
100192540	BELLAIRE	MI		02/10/2025		437		(63)			(63)		374	374			
100198334	SEAGOVILLE	TX		02/28/2025		172,929		(1,366)			(1,366)		171,564	171,564			
100194328	CHICAGO	IL		02/14/2025		564		(89)			(89)		475	475			
100190094	AUBURN	GA		01/21/2025		42,133		(654)			(654)		41,479	41,479			
100201639	RED OAK	TX		03/13/2025		389		(74)			(74)		315	315			
100198425	LAS VEGAS	NV		02/28/2025		777		(92)			(92)		685	685			
100194191	BREINIGSVILLE	PA		02/14/2025		1,623		(32)			(32)		1,591	1,591			
100200189	GRESHAM	OR		03/07/2025		527		(75)			(75)		452	452			
100203291	ARLINGTON	TX		03/27/2025		496		(79)			(79)		417	417			
100201351	OLD HICKORY	TN		03/12/2025		474		(25)			(25)		449	449			
100188520	RANSON	WV		01/08/2025		718		(76)			(76)		641	641			
100189432	BETHLEHEM	GA		01/14/2025		661		(69)			(69)		592	592			
100189362	COLUMBUS	GA		01/14/2025		796		(19)			(19)		778	778			
100200650	LEES SUMMIT	MO		03/11/2025		807		18			18		825	825			
100202451	SALEM	OR		03/20/2025		387		(32)			(32)		355	355			
100189683	TOLLESON	AZ		02/20/2025		714		(20)			(20)		695	695			
100195176	PRESCOTT VALLEY	AZ		02/24/2025		698		(39)			(39)		659	659			
100203537	PLAINFIELD	IL		03/26/2025		735		(67)			(67)		667	667			
100195416	OJAI	CA		02/24/2025		781		18			18		799	799			
100189659	HIALEAH	FL		01/17/2025		690		(96)			(96)		594	594			
100197447	NEW LONDON	NH		02/25/2025		455		(49)			(49)		406	406			
100188596	EUGENE	OR		02/10/2025		578		(85)			(85)		493	493			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194598	PEMBROKE PNES	FL		03/28/2025		761		19			19		779	779			
100193693	NEW WINDSOR	NY		02/10/2025		712		16			16		728	728			
100195168	BOW	WA		02/24/2025		663		(64)			(64)		599	599			
100192537	BRENTWOOD	TN		02/10/2025		648		(80)			(80)		568	568			
100192539	BRENTWOOD	TN		02/10/2025		648		(80)			(80)		568	568			
100203222	PENSACOLA	FL		03/27/2025		499		(45)			(45)		455	455			
100190091	KISSIMMEE	FL		01/21/2025		737		(66)			(66)		671	671			
100189257	MADERA	CA		01/13/2025		12,639		(487)			(487)		12,152	12,152			
100194614	LAS VEGAS	NV		02/21/2025		796		(34)			(34)		762	762			
100201167	TUCSON	AZ		03/12/2025		715		(89)			(89)		627	627			
100177599	SAN DIEGO	CA		01/16/2025		788		(46)			(46)		742	742			
100194201	DALLAS	TX		02/14/2025		1,489		(169)			(169)		1,320	1,320			
100192404	PATERSON	NJ		02/07/2025		555		(54)			(54)		501	501			
100194607	RICHMOND	TX		02/21/2025		695		(47)			(47)		649	649			
100190228	NAPLES	FL		01/21/2025		544		7			7		551	551			
100190874	MCKINNEY	TX		01/28/2025		576		(53)			(53)		523	523			
100192662	SALEM	MA		02/10/2025		745		(27)			(27)		718	718			
100203203	MONROE	NC		03/27/2025		562		88			88		650	650			
100188524	TAYLOR	TX		01/08/2025		718		(63)			(63)		655	655			
100195161	HARDEEVILLE	SC		02/24/2025		726		(74)			(74)		651	651			
100194079	FRESNO	CA		03/20/2025		472		(24)			(24)		447	447			
100200669	SEAGOVILLE	TX		03/11/2025		792		(33)			(33)		759	759			
100193403	JENSEN BEACH	FL		02/10/2025		711		(52)			(52)		658	658			
100193242	COLUMBUS	OH		02/10/2025		750		(16)			(16)		734	734			
100192752	FRISCO	TX		02/10/2025		770		(19)			(19)		750	750			
100200721	HUTTO	TX		03/11/2025		837		126			126		963	963			
100188521	POOLER	GA		01/08/2025		1,157		(75)			(75)		1,082	1,082			
100188510	SAINT SIMONS ISLAND	GA		01/08/2025		695		(62)			(62)		633	633			
100197566	HOUSTON	TX		02/26/2025		985		(164)			(164)		821	821			
100200307	HOUSTON	TX		03/07/2025		2,550		(108)			(108)		2,442	2,442			
100199313	SEVIERVILLE	TN		03/05/2025		490		(55)			(55)		434	434			
100195179	COLORADO SPRINGS	CO		02/24/2025		1,956		44			44		2,000	2,000			
100191593	SPRING HILL	FL		01/31/2025		865		(36)			(36)		829	829			
100199994	SANDPOINT	ID		03/06/2025		265		39			39		304	304			
100201837	BLOOMFIELD	CT		03/18/2025		702		8			8		710	710			
100194664	LAKE COMO	NJ		02/21/2025		730		(58)			(58)		671	671			
100195374	TRENTON	GA		02/24/2025		665		(64)			(64)		601	601			
100192344	SIGNAL HILL	CA		02/05/2025		1,895		(45)			(45)		1,850	1,850			
100199114	FORT MYERS	FL		03/03/2025		508		(77)			(77)		431	431			
100188363	BROOKSHIRE	TX		01/08/2025		16,402		(366)			(366)		16,035	16,035			
100197591	RAYNHAM	MA		02/26/2025		567		(102)			(102)		465	465			
100188512	SAINT LOUIS	MO		01/08/2025		732		(62)			(62)		670	670			
100189125	SUFFOLK	VA		01/13/2025		755		66			66		821	821			
100192666	INDIAN TRAIL	NC		02/10/2025		778		(7)			(7)		772	772			
4010068263	EUCLID	OH		01/30/2025		261		(22)			(22)		238	238			
100199080	ANGIER	NC		02/28/2025		773		19			19		792	792			
100199397	LAWRENCEVILLE	GA		03/05/2025		774		(28)			(28)		746	746			
100200270	WORCESTER	MA		03/07/2025		476		(69)			(69)		407	407			
100195651	BUFORD	GA		02/24/2025		9,137		(507)			(507)		8,631	8,631			
100189027	LAUREL	MD		01/09/2025		673		(55)			(55)		618	618			
100188888	GRESHAM	OR		01/09/2025		4,729		(34)			(34)		4,695	4,695			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190048	OCEAN CITY	MD		01/21/2025		720		(53)			(53)		667	667			
100192778	FAIRHOPE	AL		02/10/2025		738		(35)			(35)		702	702			
100197501	WOODLAND	CA		02/26/2025		809		(12)			(12)		797	797			
100195357	PIONEER	CA		02/24/2025		684		(49)			(49)		636	636			
100204148	MANASSAS	VA		03/28/2025		712		(72)			(72)		640	640			
100200628	FREDERICKSBURG	VA		03/11/2025		778		(7)			(7)		771	771			
100190105	MODESTO	CA		01/21/2025		789		(80)			(80)		709	709			
100189314	LAKE BLUFF	IL		01/13/2025		716		(65)			(65)		651	651			
100195171	FUQUAY VARINA	NC		02/24/2025		755		(34)			(34)		721	721			
100193669	MCKINNEY	TX		02/10/2025		5,686		(232)			(232)		5,454	5,454			
100199078	LAWRENCEVILLE	GA		02/28/2025		35,885		(271)			(271)		35,614	35,614			
100194490	HOMESTEAD	FL		02/14/2025		4,098		(243)			(243)		3,855	3,855			
100188833	PLYMOUTH	MA		01/09/2025		723		(59)			(59)		664	664			
100200162	COROLLA	NC		03/06/2025		808		10			10		818	818			
100185220	STERLING HEIGHTS	MI		01/24/2025		1,264		(64)			(64)		1,200	1,200			
100195628	GAITHERSBURG	MD		02/24/2025		349		(32)			(32)		317	317			
100200374	POOLER	GA		03/10/2025		700		(73)			(73)		627	627			
100188371	BOISE	ID		01/08/2025		866		(51)			(51)		815	815			
100197618	FORT WORTH	TX		02/26/2025		582		(40)			(40)		542	542			
100198528	ELKRIDGE	MD		02/28/2025		1,037		28			28		1,065	1,065			
100157188	SUGAR LAND	TX		02/20/2025		3,968		(220)			(220)		3,747	3,747			
100202626	PFLUGERVILLE	TX		03/24/2025		527		(23)			(23)		504	504			
100188316	NEKOOSA	WI		01/08/2025		818		(26)			(26)		791	791			
100195162	BALTIMORE	MD		02/24/2025		710		(71)			(71)		639	639			
100202974	FORT MYERS	FL		03/24/2025		503		(65)			(65)		438	438			
100177409	DUNCANVILLE	TX		01/16/2025		834		(111)			(111)		723	723			
100195472	DAWSONVILLE	GA		02/24/2025		932		200			200		1,132	1,132			
100194512	PITTSBURGH	PA		02/14/2025		742		(56)			(56)		686	686			
100201720	HOUSTON	TX		03/18/2025		483		(54)			(54)		429	429			
100194588	ROUND ROCK	TX		03/28/2025		742		(20)			(20)		722	722			
100188780	APEX	NC		01/09/2025		927		166			166		1,093	1,093			
100198320	ATHENS	GA		02/28/2025		519		(22)			(22)		498	498			
100193682	DECATUR	GA		02/10/2025		192,067		(5,155)			(5,155)		186,912	186,912			
100198430	LAVON	TX		02/28/2025		739		(42)			(42)		697	697			
100186907	SAN ANTONIO	TX		01/07/2025		1,177		703			703		1,880	1,880			
100198376	SALEM	OR		02/28/2025		719		(72)			(72)		648	648			
100201133	RICHARDSON	TX		03/12/2025		1,747		(105)			(105)		1,643	1,643			
100188358	WAYNESVILLE	NC		01/08/2025		785		(43)			(43)		742	742			
100198259	FARMINGTON	AR		02/28/2025		737		(64)			(64)		673	673			
100204047	DAVIE	FL		03/28/2025		2,008		12			12		2,020	2,020			
100201238	MONROE	NC		03/12/2025		608		168			168		777	777			
100200515	HOUSTON	TX		03/11/2025		782		(32)			(32)		750	750			
100181469	ALBUQUERQUE	NM		01/09/2025		769		(53)			(53)		715	715			
100194234	HOQUIAM	WA		02/14/2025		707		(101)			(101)		606	606			
100197634	LITTLE ELM	TX		02/26/2025		729		(53)			(53)		676	676			
100201108	CHARLOTTE	NC		03/12/2025		504		(54)			(54)		451	451			
100192500	WASHINGTON	DC		02/07/2025		642		(22)			(22)		620	620			
100190939	MOORESVILLE	NC		01/28/2025		811		27			27		838	838			
100199549	HANSVILLE	WA		03/05/2025		975		(224)			(224)		751	751			
100200051	WARSAW	IN		03/06/2025		216		(15)			(15)		200	200			
100188518	TAMPA	FL		01/08/2025		740		(73)			(73)		667	667			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177455	STATEN ISLAND	NY		01/16/2025		5,802		(365)			(365)		5,437	5,437			
100177589	WINCHESTER	VA		01/16/2025		787		(83)			(83)		704	704			
100197531	CYPRESS	TX		02/26/2025		667		(52)			(52)		615	615			
100198305	ROUND ROCK	TX		02/28/2025		2,270		(90)			(90)		2,180	2,180			
100190134	SARASOTA	FL		01/21/2025		31,142		140			140		31,281	31,281			
100193606	PEMBROKE PINES	FL		02/10/2025		614		(88)			(88)		526	526			
100200273	SOMERVILLE	MA		03/07/2025		53,172		(973)			(973)		52,198	52,198			
100201129	TACOMA	WA		03/12/2025		507		(68)			(68)		439	439			
100202961	COMANCHE	TX		03/24/2025		965		(89)			(89)		876	876			
100202698	TUCSON	AZ		03/24/2025		641		(64)			(64)		577	577			
100194447	FREDERICKSBURG	VA		02/14/2025		759		(117)			(117)		642	642			
100190124	FISHERS	IN		01/21/2025		706		(56)			(56)		650	650			
100200712	RAVENEL	SC		03/11/2025		866		75			75		941	941			
100194680	PROVIDENCE VILLAGE	TX		02/21/2025		804		19			19		823	823			
100195164	COLORADO SPRINGS	CO		02/24/2025		728		(46)			(46)		682	682			
100193797	ORLANDO	FL		02/10/2025		477		(85)			(85)		392	392			
100203225	DELRAY BEACH	FL		03/27/2025		523		(47)			(47)		476	476			
100188519	PEORIA	AZ		01/08/2025		708		(60)			(60)		648	648			
100190811	PRAIRIE GROVE	AR		01/27/2025		786		(34)			(34)		752	752			
100177399	ATLANTA	GA		01/16/2025		976		(109)			(109)		867	867			
100201196	WINTER HAVEN	FL		03/12/2025		463		(44)			(44)		419	419			
100189175	DAWSONVILLE	GA		01/13/2025		669		(73)			(73)		596	596			
100203165	SANFORD	NC		03/27/2025		555		87			87		641	641			
100202888	FENTON	MO		03/24/2025		488		(77)			(77)		411	411			
100203185	SANTAQUIN	UT		03/27/2025		621		93			93		714	714			
100201089	LAS VEGAS	NV		03/12/2025		959		(48)			(48)		911	911			
100188746	KNIGHTDALE	NC		01/09/2025		975		200			200		1,176	1,176			
100190117	OAK PARK	IL		01/21/2025		10,486		(460)			(460)		10,025	10,025			
100189955	SALEM	OR		01/21/2025		678		(17)			(17)		660	660			
100195373	OCALA	FL		02/24/2025		797		218			218		1,015	1,015			
100202420	SAINT CLOUD	FL		03/19/2025		476		(4)			(4)		472	472			
100193113	FRESNO	CA		02/10/2025		840		222			222		1,062	1,062			
100189969	FATE	TX		01/21/2025		745		(24)			(24)		721	721			
100195170	COLUMBUS	OH		02/24/2025		761		(28)			(28)		733	733			
100191717	LYONS	IL		02/20/2025		681		(12)			(12)		668	668			
100191053	DORAL	FL		01/29/2025		918		(91)			(91)		827	827			
100177608	NEW CUMBERLAND	PA		01/16/2025		1,400		(10)			(10)		1,390	1,390			
100194599	PORTOLA	CA		02/21/2025		954		(12)			(12)		941	941			
100190208	GREENSBORO	NC		01/21/2025		538		(44)			(44)		494	494			
100189868	WESTFIELD	IN		01/21/2025		794		(7)			(7)		786	786			
100192851	LAWRENCEVILLE	GA		02/10/2025		682		(78)			(78)		604	604			
100191226	BAKERSFIELD	CA		01/29/2025		531		(79)			(79)		452	452			
100191314	NEW ORLEANS	LA		01/30/2025		1,045		(88)			(88)		957	957			
100194730	POWELL	OH		02/21/2025		649		(61)			(61)		588	588			
100157068	LAKE WORTH	FL		02/20/2025		1,051		12			12		1,063	1,063			
100177233	FOLEY	AL		01/16/2025		956		(44)			(44)		912	912			
100190893	HEMET	CA		01/28/2025		1,069		97			97		1,167	1,167			
100201900	HAYWARD	WI		03/18/2025		1,693		(102)			(102)		1,591	1,591			
100195480	BUFORD	GA		02/24/2025		839		136			136		975	975			
100197541	BEND	OR		02/26/2025		1,058		(26)			(26)		1,032	1,032			
100193051	SANDERSON	FL		02/10/2025		1,019		41			41		1,060	1,060			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200689	BRADENTON	FL		03/11/2025		756		(41)			(41)		715	715			
100202068	NASHVILLE	TN		03/18/2025		769		(56)			(56)		713	713			
100201918	PLANT CITY	FL		03/18/2025		702		(89)			(89)		612	612			
100198530	ELLICOTT CITY	MD		02/28/2025		801		(13)			(13)		788	788			
100192691	HENDERSON	NV		02/10/2025		492		(53)			(53)		439	439			
100157353	NORFOLK	VA		02/20/2025		635		(115)			(115)		520	520			
100189888	PRAIRIE RIDGE	TX		01/21/2025		711		(70)			(70)		641	641			
100193604	PIEDMONT	SC		02/10/2025		879		(99)			(99)		780	780			
100201239	SALEM	OR		03/12/2025		543		146			146		689	689			
100201132	PORTLAND	TN		03/12/2025		502		(70)			(70)		432	432			
100193034	HICKORY	NC		02/10/2025		635		(49)			(49)		586	586			
100195475	BUFORD	GA		02/24/2025		871		202			202		1,073	1,073			
100191329	BUCHANAN DAM	TX		01/30/2025		476		(75)			(75)		402	402			
100192628	FRESNO	CA		02/10/2025		691		(49)			(49)		642	642			
100188669	GLENDALE	AZ		02/10/2025		681		(41)			(41)		640	640			
100194162	SACRAMENTO	CA		02/14/2025		733		(61)			(61)		671	671			
100192711	FORT WORTH	TX		02/10/2025		765		(24)			(24)		740	740			
100195481	ACWORTH	GA		02/24/2025		837		136			136		972	972			
100188356	CHARLOTTE	NC		01/08/2025		770		(32)			(32)		737	737			
100194131	MIDWAY	KY		02/14/2025		745		(42)			(42)		703	703			
100194280	SAVANNAH	GA		02/14/2025		455		(58)			(58)		396	396			
100194603	WHITE ROCK	NM		02/21/2025		833		64			64		897	897			
100189851	SARATOGA SPRINGS	UT		01/21/2025		855		114			114		969	969			
100198887	MADERA	CA		02/28/2025		8,273		(453)			(453)		7,820	7,820			
100188839	BAKERSFIELD	CA		01/09/2025		2,344		(90)			(90)		2,254	2,254			
100195405	MAGNOLIA	TX		02/24/2025		679		(55)			(55)		623	623			
100189766	VIRGINIA BEACH	VA		01/21/2025		592		(39)			(39)		553	553			
100199340	PANAMA CITY BEACH	FL		03/05/2025		2,034		(131)			(131)		1,903	1,903			
100190197	JACKSONVILLE	FL		01/21/2025		617		(88)			(88)		529	529			
100194726	SAINT CHARLES	MO		02/21/2025		11,030		93			93		11,124	11,124			
100192944	MANOR	TX		02/10/2025		737		(19)			(19)		719	719			
100177024	LAS VEGAS	NV		01/16/2025		809		2			2		810	810			
100195165	KILLEEN	TX		02/24/2025		683		(68)			(68)		615	615			
100189155	HENDERSON	NV		01/13/2025		741		(44)			(44)		697	697			
100195158	THE COLONY	TX		02/24/2025		926		(78)			(78)		848	848			
100189494	RICHMOND	VA		01/15/2025		800		(91)			(91)		709	709			
100195166	LUTHERVILLE TIMONIUM	MD		02/24/2025		757		(30)			(30)		728	728			
100195156	ROUND ROCK	TX		02/24/2025		661		(76)			(76)		586	586			
100202554	JOHNSTOWN	CO		03/21/2025		910		248			248		1,158	1,158			
100194463	NORCROSS	GA		02/14/2025		523		(51)			(51)		471	471			
100201168	SAVANNAH	GA		03/12/2025		487		(76)			(76)		411	411			
100157094	PORT SAINT LUCIE	FL		02/20/2025		710		(48)			(48)		662	662			
100195163	WEST VALLEY CITY	UT		02/24/2025		708		(49)			(49)		659	659			
100200097	TOWSON	MD		03/06/2025		8,038		(180)			(180)		7,858	7,858			
100189471	BLANCO	TX		01/15/2025		471		(14)			(14)		458	458			
100192885	CLYDE	NC		02/10/2025		660		(74)			(74)		586	586			
100190304	MERRICK	NY		01/22/2025		938		(25)			(25)		913	913			
100203457	WESTAMPTON	NJ		03/27/2025		84,679		(3,268)			(3,268)		81,410	81,410			
100202479	COLUMBIA	SC		03/21/2025		493		(45)			(45)		449	449			
100189887	LUDINGTON	MI		01/21/2025		741		(45)			(45)		696	696			
100194617	ORLAND	ME		02/21/2025		680		(22)			(22)		657	657			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191304	SUNSET BEACH	NC		01/30/2025		713		(78)			(78)		635	635			
100188238	EAGLE	ID		01/07/2025		1,682		(59)			(59)		1,623	1,623			
100188472	CHARLOTTE	NC		01/08/2025		1,770		(45)			(45)		1,725	1,725			
100201237	KYLE	TX		03/12/2025		552		223			223		776	776			
100195609	ADDISON	IL		02/24/2025		683		(24)			(24)		659	659			
100204312	ASHLAND	OH		03/31/2025		914		(148)			(148)		766	766			
100192545	ORLANDO	FL		02/10/2025		691		(52)			(52)		638	638			
100201481	CAPE MAY COURT HOUSE	NJ		03/12/2025		369		(54)			(54)		315	315			
100177122	DENISON	TX		01/16/2025		778		(26)			(26)		751	751			
100193018	SNEADS FERRY	NC		02/10/2025		748		84			84		832	832			
100203314	SAVANNAH	GA		03/27/2025		552		18			18		570	570			
100191022	MIAMI	FL		01/29/2025		1,000		(41)			(41)		959	959			
100194721	HENDERSON	NV		02/21/2025		818		110			110		928	928			
100198338	DENTON	TX		02/28/2025		745		(32)			(32)		713	713			
100203178	LITTLE FERRY	NJ		03/27/2025		492		(65)			(65)		427	427			
100157163	CORDOVA	TN		02/20/2025		523		(75)			(75)		448	448			
100203213	MERIDIAN	ID		03/27/2025		528		(67)			(67)		460	460			
100195376	HARBOR SPRINGS	MI		02/24/2025		628		(73)			(73)		555	555			
100194281	PIGEON FORGE	TN		02/14/2025		508		(80)			(80)		429	429			
100194547	PHOENIX	AZ		02/20/2025		531		(57)			(57)		474	474			
100201894	STOCKTON	CA		03/18/2025		713		(25)			(25)		688	688			
100157478	FAYETTEVILLE	NC		02/20/2025		1,781		(62)			(62)		1,718	1,718			
100192448	HACIENDA HEIGHTS	CA		02/07/2025		1,189		91			91		1,280	1,280			
100188511	HUTTO	TX		01/08/2025		986		(82)			(82)		903	903			
100189829	HOUSTON	TX		01/21/2025		1,031		(53)			(53)		977	977			
100189869	ACWORTH	GA		01/21/2025		877		181			181		1,058	1,058			
100202858	MESQUITE	TX		03/24/2025		1,440		(118)			(118)		1,322	1,322			
100188914	CHICAGO	IL		01/09/2025		695		(61)			(61)		634	634			
100157083	JAMAICA	NY		02/20/2025		733		(62)			(62)		671	671			
100189924	BUFORD	GA		01/21/2025		1,516		313			313		1,829	1,829			
100202838	LEVITTOWN	PA		03/24/2025		467		(60)			(60)		407	407			
100189820	MCKINNEY	TX		01/21/2025		851		121			121		972	972			
100202643	CHARLOTTE	NC		03/24/2025		516		(33)			(33)		483	483			
100197576	HIGH POINT	NC		02/26/2025		663		(119)			(119)		544	544			
100201015	AMERICAN FORK	UT		03/12/2025		521		(7)			(7)		514	514			
100189814	LITTLE ELM	TX		01/21/2025		22,201		(196)			(196)		22,005	22,005			
100202877	MCKINNEY	TX		03/24/2025		611		(51)			(51)		561	561			
100189254	CHARLOTTE	NC		01/13/2025		741		(48)			(48)		692	692			
100203271	SAVANNAH	GA		03/27/2025		555		(1)			(1)		554	554			
100200177	KISSIMMEE	FL		03/07/2025		674		(37)			(37)		636	636			
100201160	HORSHAM	PA		03/12/2025		481		(61)			(61)		420	420			
100188306	RALEIGH	NC		01/08/2025		800		(23)			(23)		777	777			
100189615	SAN JACINTO	CA		01/17/2025		754		31			31		786	786			
100190159	ASHEVILLE	NC		01/21/2025		1,105		(57)			(57)		1,048	1,048			
100202652	CHUBBUCK	ID		03/24/2025		554		(31)			(31)		523	523			
100193031	GREENWOOD	IN		02/10/2025		694		(35)			(35)		659	659			
100190670	JEFFERSON	OH		01/28/2025		215,971		(1,434)			(1,434)		214,537	214,537			
100185296	CAPE CORAL	FL		01/24/2025		708		(58)			(58)		650	650			
100194140	SACRAMENTO	CA		02/14/2025		727		(62)			(62)		665	665			
100200340	FREDERICKSBURG	VA		03/10/2025		517		(4)			(4)		514	514			
100201881	LOUISVILLE	KY		03/18/2025		647		(49)			(49)		598	598			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194633	OCEAN VIEW	DE		02/21/2025		674		(14)			(14)		660	660			
100203410	DURHAM	NC		03/27/2025		580		(53)			(53)		527	527			
100200626	LITTLE ROCK	AR		03/11/2025		692		(75)			(75)		617	617			
100188808	SARATOGA SPRINGS	UT		01/09/2025		899		112			112		1,011	1,011			
100193055	VICTORVILLE	CA		02/10/2025		1,107		104			104		1,212	1,212			
100199034	PUNTA GORDA	FL		02/28/2025		695		(142)			(142)		553	553			
100201599	GREENSBORO	NC		03/13/2025		385		(73)			(73)		312	312			
100191319	DALLAS	TX		01/30/2025		706		(80)			(80)		626	626			
100192305	BUFFALO	NY		01/31/2025		715		(85)			(85)		630	630			
100189920	APEX	NC		01/21/2025		885		200			200		1,085	1,085			
100199415	PASADENA	TX		03/05/2025		840		(81)			(81)		759	759			
4010091998	LANSING	MI		03/28/2025		375		(41)			(41)		334	334			
100177554	MEARS	MI		01/16/2025		681		(82)			(82)		599	599			
100197549	BOISE	ID		02/26/2025		737		38			38		775	775			
100201433	MILFORD	NJ		03/12/2025		483		(83)			(83)		399	399			
100190001	NORTH LAS VEGAS	NV		01/21/2025		841		122			122		963	963			
100185257	PHOENIX	AZ		01/24/2025		642		(91)			(91)		551	551			
100191253	HERMISTON	OR		01/29/2025		777		(94)			(94)		683	683			
100194639	BELTON	MO		02/21/2025		845		68			68		912	912			
100200575	EPHRATA	WA		03/11/2025		788		(41)			(41)		747	747			
100195169	RALEIGH	NC		02/24/2025		796							796	796			
100193101	ACWORTH	GA		02/10/2025		864		234			234		1,098	1,098			
100188841	GARLAND	TX		01/09/2025		683		(111)			(111)		573	573			
100198972	HOLLYWOOD	FL		03/03/2025		593		(43)			(43)		550	550			
100192912	ALBUQUERQUE	NM		02/10/2025		956		(87)			(87)		869	869			
100203173	SAINT CHARLES	IL		03/27/2025		537		58			58		595	595			
100192826	NEWARK	DE		02/10/2025		862		(32)			(32)		830	830			
100188401	FREDERICK	MD		01/08/2025		748		(57)			(57)		691	691			
100203216	PITTSBURGH	PA		03/27/2025		1,330		(96)			(96)		1,234	1,234			
100157461	BAKERSFIELD	CA		02/20/2025		638		(64)			(64)		574	574			
100201629	MONTGOMERY	AL		03/13/2025		223,493		(10,365)			(10,365)		213,127	213,127			
100186918	LAWRENCEVILLE	GA		01/07/2025		2,987		(183)			(183)		2,805	2,805			
100190270	FORT MYERS	FL		01/22/2025		727		(57)			(57)		670	670			
100203145	KINGSPORT	TN		03/27/2025		759		(95)			(95)		664	664			
100193566	BREWSTER	MA		02/10/2025		716		(24)			(24)		692	692			
100200305	HOUSTON	TX		03/07/2025		662		(71)			(71)		591	591			
100194446	BIG BEAR CITY	CA		02/14/2025		495		(65)			(65)		430	430			
100192201	KENNEWICK	WA		01/31/2025		3,867		(102)			(102)		3,765	3,765			
100203518	JEFFERSON	GA		03/26/2025		814		89			89		902	902			
100195490	MONROE	NC		02/24/2025		834		135			135		969	969			
100189764	ELLSWORTH	ME		01/21/2025		693		(57)			(57)		635	635			
100188778	DELAWARE	OH		01/09/2025		921		163			163		1,084	1,084			
100190712	HOUSTON	TX		01/28/2025		851		(29)			(29)		822	822			
100188592	AVONDALE	AZ		02/10/2025		615		(88)			(88)		528	528			
100189266	APEX	NC		01/13/2025		1,450		(35)			(35)		1,415	1,415			
100194283	IRVING	TX		02/14/2025		479		(54)			(54)		425	425			
100193191	PUNTA GORDA	FL		03/20/2025		618		(72)			(72)		546	546			
100195173	CATONSVILLE	MD		02/24/2025		1,148		8			8		1,155	1,155			
100181386	MIAMI	FL		01/09/2025		531		(54)			(54)		477	477			
100189269	FORT MYERS	FL		01/13/2025		703		(57)			(57)		646	646			
100199098	ELMHURST	NY		03/03/2025		485		(47)			(47)		438	438			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193787	ROGERS	AR		02/10/2025		667		(28)			(28)		639	639			
100200327	LITTLE ELM	TX		03/10/2025		568		190			190		758	758			
100188514	MODESTO	CA		01/08/2025		719		(66)			(66)		653	653			
100192846	DULUTH	GA		02/10/2025		743		(52)			(52)		691	691			
100198886	KUNA	ID		02/28/2025		739		19			19		758	758			
100202822	LOCUST GROVE	VA		03/24/2025		472		(68)			(68)		405	405			
100200728	VINEYARD	UT		03/11/2025		754		52			52		806	806			
100193619	HOUSTON	TX		02/10/2025		658		(66)			(66)		591	591			
100203500	ORLAND PARK	IL		03/26/2025		678		(66)			(66)		611	611			
100198362	DUNEDIN	FL		02/28/2025		674		(67)			(67)		607	607			
100204169	NORTH POTOMAC	MD		03/31/2025		1,393		(267)			(267)		1,126	1,126			
100199285	GAINESVILLE	FL		03/05/2025		657		(75)			(75)		582	582			
100177357	CRANSTON	RI		01/16/2025		542		(66)			(66)		476	476			
100189777	CINCINNATI	OH		01/21/2025		691		(40)			(40)		651	651			
100190438	SAUSALITO	CA		01/23/2025		641		(52)			(52)		590	590			
100157127	WILLIS	TX		02/20/2025		4,878		(167)			(167)		4,711	4,711			
100189252	WENTZVILLE	MO		01/13/2025		723		(50)			(50)		673	673			
100188372	EDINA	MN		01/08/2025		925		(53)			(53)		873	873			
100194282	MESA	AZ		02/14/2025		24,356		(960)			(960)		23,396	23,396			
100192172	TACOMA	WA		01/31/2025		428		(56)			(56)		373	373			
100204109	HOMESTEAD	FL		03/28/2025		259		(14)			(14)		245	245			
100194425	HARRISBURG	PA		02/14/2025		506		(77)			(77)		429	429			
100195670	ESSEX	MD		02/24/2025		596		(43)			(43)		553	553			
100202397	MIAMI	FL		03/19/2025		463		(43)			(43)		420	420			
100201054	ACWORTH	GA		03/12/2025		505		(45)			(45)		460	460			
100190899	MCKINNEY	TX		01/28/2025		876		(135)			(135)		741	741			
100195661	BUFORD	GA		02/24/2025		644		(91)			(91)		553	553			
100202902	MYRTLE BEACH	SC		03/24/2025		491		(52)			(52)		439	439			
100203343	ANGIER	NC		03/27/2025		535		(38)			(38)		498	498			
100203556	GREAT FALLS	MT		03/26/2025		837		47			47		884	884			
100194775	PALM DESERT	CA		02/21/2025		807		(16)			(16)		791	791			
100191052	BARRINGTON	IL		01/29/2025		1,053		(64)			(64)		989	989			
100203268	SUMMERVILLE	SC		03/27/2025		483		(72)			(72)		411	411			
100192782	TUCSON	AZ		02/10/2025		708		(36)			(36)		672	672			
100189251	LITTLE ELM	TX		01/13/2025		981		(46)			(46)		936	936			
100177485	SANTAQUIN	UT		01/16/2025		1,101		(40)			(40)		1,060	1,060			
100189100	MORGANTOWN	WV		01/13/2025		1,231		(66)			(66)		1,166	1,166			
100192672	WOODSTOCK	GA		02/10/2025		542		(61)			(61)		481	481			
100201109	FRESNO	CA		03/12/2025		565		(43)			(43)		522	522			
100195195	LAS VEGAS	NV		02/24/2025		942		227			227		1,169	1,169			
100188579	TOLLESON	AZ		02/10/2025		680		(9)			(9)		671	671			
100198512	CALIFORNIA	MD		02/28/2025		754		(21)			(21)		733	733			
100190941	ANGIER	NC		01/28/2025		761		31			31		792	792			
100195625	WASHOE VALLEY	NV		02/24/2025		1,440		(130)			(130)		1,310	1,310			
100191614	DAYTON	TX		01/31/2025		61,752		(1,149)			(1,149)		60,603	60,603			
100195674	COMPTON	CA		02/24/2025		746		(32)			(32)		715	715			
100189990	NORTH LAS VEGAS	NV		01/21/2025		835		121			121		956	956			
100200507	MILWAUKEE	WI		03/11/2025		770		9			9		779	779			
100188515	DURHAM	NC		01/08/2025		719		(46)			(46)		672	672			
100189894	TAMPA	FL		01/21/2025		694		(65)			(65)		630	630			
100203368	SAN ANTONIO	TX		03/27/2025		551		108			108		658	658			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202720	LAS VEGAS	NV		03/24/2025		491		(56)			(56)		434	434			
100203387	CHICAGO	IL		03/27/2025		473		(54)			(54)		419	419			
100189118	PROVO	UT		01/13/2025		824		219			219		1,043	1,043			
100189117	PROVO	UT		01/13/2025		824		219			219		1,043	1,043			
100194711	ACWORTH	GA		02/21/2025		716		(74)			(74)		643	643			
100203439	APPLE VALLEY	MN		03/27/2025		2,595		(137)			(137)		2,458	2,458			
100194026	HOUSTON	TX		02/11/2025		558		(81)			(81)		478	478			
100195153	DURHAM	NC		02/24/2025		1,328		(83)			(83)		1,245	1,245			
100188516	LANCASTER	CA		01/08/2025		710		(65)			(65)		645	645			
100192679	CONROE	TX		02/10/2025		730		(25)			(25)		705	705			
100188728	SPOKANE	WA		01/09/2025		693		(41)			(41)		652	652			
100198921	SMYRNA	TN		02/28/2025		626		(88)			(88)		538	538			
100198875	SANTA MARIA	CA		02/28/2025		710		(56)			(56)		655	655			
100195389	WEXFORD	PA		02/24/2025		623		(63)			(63)		560	560			
100188809	LAS VEGAS	NV		01/09/2025		863		108			108		971	971			
100191067	BIG BEAR LAKE	CA		01/29/2025		946		(29)			(29)		916	916			
100201340	PASADENA	MD		03/12/2025		460		(72)			(72)		388	388			
100201084	WOODSTOCK	GA		03/12/2025		497		(61)			(61)		435	435			
100177662	INDIAN TRAIL	NC		01/16/2025		754		(79)			(79)		675	675			
100203572	HOFFMAN ESTATES	IL		03/26/2025		729		(32)			(32)		697	697			
100202871	MERIDIAN	ID		03/24/2025		544		197			197		741	741			
100157265	PINELLAS PARK	FL		02/20/2025		442		(82)			(82)		360	360			
100189152	TULARE	CA		01/13/2025		761		(15)			(15)		746	746			
100189298	CHAMPLIN	MN		01/13/2025		6,202		(200)			(200)		6,002	6,002			
100190205	PAHRUMP	NV		01/21/2025		672		(58)			(58)		614	614			
100189649	CORAL GABLES	FL		01/17/2025		727		(99)			(99)		629	629			
100195390	FERNLEY	NV		02/24/2025		784		216			216		1,000	1,000			
100204067	CAPITOL HEIGHTS	MD		03/28/2025		385		(53)			(53)		332	332			
100192915	LAS VEGAS	NV		02/10/2025		744		(24)			(24)		720	720			
100193715	SACRAMENTO	CA		02/10/2025		672		(66)			(66)		607	607			
100181433	CLEVELAND	TN		01/09/2025		694		(67)			(67)		626	626			
4010092554	LUFKIN	TX		03/28/2025		427		(40)			(40)		387	387			
100195524	WINCHESTER	VA		02/24/2025		823		133			133		957	957			
100190126	CLEARWATER	FL		01/21/2025		1,958		(98)			(98)		1,860	1,860			
100190148	CATONSVILLE	MD		01/21/2025		770		(3)			(3)		767	767			
100188722	HOUSTON	TX		01/09/2025		693		(37)			(37)		656	656			
100190196	PORT ARTHUR	TX		01/21/2025		1,546		(130)			(130)		1,417	1,417			
100189127	NAMPA	ID		01/13/2025		680		(49)			(49)		632	632			
100201134	DELAFIELD	WI		03/12/2025		490		(68)			(68)		422	422			
100189044	HENDERSON	NV		01/09/2025		926		60			60		987	987			
100200226	RAYTOWN	MO		03/07/2025		720		2			2		722	722			
100189031	HENDERSON	NV		01/09/2025		925		61			61		986	986			
100194685	LITITZ	PA		02/21/2025		768		(1)			(1)		767	767			
100190199	GREENSBORO	NC		01/21/2025		739		(38)			(38)		701	701			
100189993	MCKINNEY	TX		01/21/2025		13,175		675			675		13,850	13,850			
100189108	HOUSTON	TX		01/13/2025		11,598		(328)			(328)		11,270	11,270			
100197135	PHOENIX	AZ		02/25/2025		668		(63)			(63)		605	605			
100192678	SAVANNAH	GA		02/10/2025		2,252		(42)			(42)		2,210	2,210			
100188698	SAN ANTONIO	TX		01/09/2025		713		(25)			(25)		688	688			
100200725	VINEYARD	UT		03/11/2025		747		51			51		798	798			
100198331	ACWORTH	GA		02/28/2025		821		198			198		1,019	1,019			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192611	GRAIN VALLEY	MO		02/10/2025		676		(51)			(51)		626	626			
100203428	LEWES	DE		03/27/2025		678		(60)			(60)		618	618			
100202743	SAN ANTONIO	TX		03/24/2025		700		(62)			(62)		638	638			
100193040	CHARLOTTE	NC		02/10/2025		5,370		(1)			(1)		5,368	5,368			
100202938	POLLOCK PINES	CA		03/24/2025		697		(58)			(58)		639	639			
100188857	MANSFIELD	TX		01/09/2025		743		(73)			(73)		670	670			
100203174	BRADENTON	FL		03/27/2025		256		(52)			(52)		205	205			
100190075	AURORA	IL		01/21/2025		721		(69)			(69)		651	651			
100157072	POWDER SPRINGS	GA		02/20/2025		638		(115)			(115)		523	523			
100201904	ORMOND BEACH	FL		03/18/2025		711		(10)			(10)		701	701			
100193112	ANGIER	NC		02/10/2025		815		204			204		1,019	1,019			
100192992	BEULAVILLE	NC		02/10/2025		2,209		(60)			(60)		2,150	2,150			
100195395	CANADENSIS	PA		02/24/2025		651		(46)			(46)		606	606			
100193427	SEVIERVILLE	TN		02/10/2025		704		(21)			(21)		683	683			
100186966	MCKINNEY	TX		01/07/2025		951		101			101		1,052	1,052			
100200331	PORT SAINT JOE	FL		03/10/2025		482		(27)			(27)		454	454			
100201203	KANNAPOLIS	NC		03/12/2025		453		(75)			(75)		377	377			
100188481	HYANNIS	MA		01/08/2025		737		(32)			(32)		705	705			
100198471	DURHAM	NC		02/28/2025		493		(46)			(46)		447	447			
100202939	BRANSON	MO		03/24/2025		739		(47)			(47)		692	692			
100203327	HUDSON	FL		03/27/2025		826		7			7		833	833			
100189035	LAS VEGAS	NV		01/09/2025		721		3			3		724	724			
100198463	FRESNO	CA		02/28/2025		488		(40)			(40)		448	448			
100202467	LAWRENCE	KS		03/21/2025		613		(76)			(76)		537	537			
100188785	APEX	NC		01/09/2025		2,817		251			251		3,068	3,068			
100192952	ANNA	TX		02/10/2025		763		21			21		784	784			
100201011	MYRTLE BEACH	SC		03/12/2025		486		158			158		645	645			
100201331	DALLAS	TX		03/12/2025		20,490		272			272		20,761	20,761			
100203360	BLUFFTON	SC		03/27/2025		687		(68)			(68)		619	619			
100188811	WASHINGTON	UT		01/09/2025		4,488		201			201		4,689	4,689			
100202808	MILWAUKEE	WI		03/24/2025		468		(70)			(70)		398	398			
100191134	QUINCY	FL		01/29/2025		983		(17)			(17)		966	966			
100194819	EPHRATA	WA		02/21/2025		776		(28)			(28)		748	748			
100202909	FOUNTAIN HILLS	AZ		03/24/2025		483		(53)			(53)		430	430			
100202901	MAY	TX		03/24/2025		465		(53)			(53)		412	412			
100200508	TANEYTOWN	MD		03/11/2025		867		(30)			(30)		836	836			
100201173	AUSTIN	TX		03/12/2025		1,060		(102)			(102)		958	958			
100198936	DOWNERS GROVE	IL		02/28/2025		669		(38)			(38)		631	631			
100199068	LAWRENCEVILLE	GA		02/28/2025		506		26			26		532	532			
100188935	RESERVE	LA		01/09/2025		1,442		(55)			(55)		1,386	1,386			
100189146	RICHMOND	VA		01/13/2025		667		(59)			(59)		609	609			
100190071	PAONIA	CO		01/21/2025		738		(24)			(24)		714	714			
100188762	SAN ANTONIO	FL		01/09/2025		1,753		310			310		2,063	2,063			
100190070	CHESTERFIELD	SC		01/21/2025		688		(51)			(51)		638	638			
100194099	CAPE CORAL	FL		02/14/2025		669		(90)			(90)		579	579			
100189948	COLUMBIA	SC		01/21/2025		676		(49)			(49)		627	627			
100199980	SACRAMENTO	CA		03/06/2025		285		(23)			(23)		261	261			
100192224	TACOMA	WA		01/31/2025		750		(61)			(61)		689	689			
100191100	VIRGINIA BEACH	VA		01/29/2025		20,518		(904)			(904)		19,614	19,614			
100193296	RANDALLSTOWN	MD		02/10/2025		712		14			14		726	726			
100193100	ACWORTH	GA		02/10/2025		1,316		273			273		1,589	1,589			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199354	PRINCETON	TX		03/05/2025		701		(70)			(70)		631	631			
100192706	NORTH RICHLAND HILLS	TX		02/10/2025		51,679		(1,006)			(1,006)		50,673	50,673			
100157089	HALLANDALE BEACH	FL		02/20/2025		993		(103)			(103)		890	890			
100192621	NORTH MYRTLE BEACH	SC		02/10/2025		665		(63)			(63)		602	602			
100189959	FAYETTEVILLE	AR		01/21/2025		2,408		(81)			(81)		2,328	2,328			
100202881	TUCSON	AZ		03/24/2025		914		(105)			(105)		809	809			
100202811	TRAVERSE CITY	MI		03/24/2025		455		(55)			(55)		400	400			
100188456	FRISCO	TX		01/08/2025		3,572		(270)			(270)		3,302	3,302			
100157180	ELGIN	IL		02/20/2025		528		(44)			(44)		484	484			
100191613	KISSIMMEE	FL		01/31/2025		135		13			13		148	148			
100189937	SPARKS	NV		01/21/2025		893		234			234		1,126	1,126			
100203993	ALLEN	TX		03/28/2025		454		(57)			(57)		396	396			
100194542	ISANTI	MN		02/14/2025		708		(44)			(44)		665	665			
100203601	COLUMBUS	OH		03/26/2025		4,312		(183)			(183)		4,128	4,128			
100200523	CRYSTAL LAKE	IL		03/11/2025		693		(36)			(36)		657	657			
100189901	MCKINNEY	TX		01/21/2025		716		(38)			(38)		677	677			
100177279	FORT MYERS	FL		01/16/2025		10,991		(580)			(580)		10,411	10,411			
100201174	LITTLE RIVER	SC		03/12/2025		473		(78)			(78)		395	395			
100198515	OCEAN CITY	MD		02/28/2025		728		(36)			(36)		692	692			
100188961	HYATTSVILLE	MD		01/09/2025		904		(53)			(53)		851	851			
100192702	CYPRESS	TX		02/10/2025		780		(23)			(23)		758	758			
100201096	HERMITAGE	TN		03/12/2025		852		(67)			(67)		785	785			
100202780	CENTERTON	AR		03/24/2025		674		(62)			(62)		612	612			
100195155	ROUND ROCK	TX		02/24/2025		1,076		(84)			(84)		992	992			
100201366	BREMERTON	WA		03/12/2025		1,491		(2)			(2)		1,489	1,489			
100192547	MAGGIE VALLEY	NC		02/10/2025		682		(44)			(44)		638	638			
100201197	COLUMBUS	OH		03/12/2025		449		(74)			(74)		375	375			
100194677	WINDER	GA		02/21/2025		683		(40)			(40)		643	643			
100191344	COMMERCE	GA		01/30/2025		928		(56)			(56)		871	871			
100198245	HARTFORD	CT		02/28/2025		686		(58)			(58)		629	629			
100181412	TROUTDALE	OR		01/09/2025		760		(55)			(55)		705	705			
100194674	MECHANICSBURG	PA		02/21/2025		1,350		(58)			(58)		1,292	1,292			
100189209	AUSTIN	TX		01/13/2025		748		(10)			(10)		738	738			
100201636	TONTITOWN	AR		03/13/2025		453		(79)			(79)		374	374			
100189854	MURFREESBORO	TN		01/21/2025		822		117			117		940	940			
100202930	FLORENCE	AZ		03/24/2025		502		16			16		518	518			
100193363	CORINTH	TX		02/10/2025		965		(6)			(6)		959	959			
100186959	HOUSTON	TX		01/07/2025		672		(70)			(70)		602	602			
100203590	BRYAN	TX		03/26/2025		639		(29)			(29)		610	610			
100190804	SAN ANTONIO	TX		01/27/2025		250,143		(1,982)			(1,982)		248,161	248,161			
100201659	OMAHA	NE		03/13/2025		633		(89)			(89)		544	544			
100193039	MCSHERRYSTOWN	PA		02/10/2025		861		(44)			(44)		817	817			
100191265	LEWISVILLE	TX		01/29/2025		617		(87)			(87)		529	529			
100200265	MOUNDS VIEW	MN		03/07/2025		432		(56)			(56)		376	376			
100198298	MONROE	NC		02/28/2025		490		(57)			(57)		432	432			
100192403	NEW BRUNSWICK	NJ		02/07/2025		553		(90)			(90)		463	463			
100202499	LAS VEGAS	NV		03/21/2025		535		84			84		619	619			
100202657	FERNLEY	NV		03/24/2025		495		(42)			(42)		453	453			
100203996	STATESVILLE	NC		03/28/2025		437		(51)			(51)		386	386			
100199362	BAKERSFIELD	CA		03/05/2025		755		(29)			(29)		725	725			
100195385	NEW BERN	NC		02/24/2025		1,128		330			330		1,458	1,458			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193625	BRIAN HEAD	UT		02/10/2025		724		(10)			(10)		714	714			
100200460	CENTRAL ISLIP	NY		03/10/2025		396		(74)			(74)		322	322			
100190055	MARSHALL	NC		01/21/2025		4,547		(188)			(188)		4,359	4,359			
100193095	APEX	NC		02/10/2025		835		271			271		1,106	1,106			
100195474	BUFORD	GA		02/24/2025		870		275			275		1,145	1,145			
100201156	CHARLOTTE	NC		03/12/2025		596		(78)			(78)		518	518			
100188732	CHESTERFIELD	MO		01/09/2025		663		(36)			(36)		627	627			
100200502	BENTON	AR		03/11/2025		733		44			44		777	777			
100198396	SUMMERVILLE	SC		02/28/2025		672		(79)			(79)		594	594			
100177641	ANSONIA	CT		01/16/2025		561		(82)			(82)		479	479			
100177489	BATTLE GROUND	WA		01/16/2025		756		(64)			(64)		692	692			
100202181	MODESTO	CA		03/18/2025		713		(39)			(39)		674	674			
100188763	BUFORD	GA		01/09/2025		916		222			222		1,138	1,138			
100192514	LONG BEACH	CA		02/10/2025		764		(10)			(10)		754	754			
100188614	LACEY	WA		02/10/2025		452		(13)			(13)		439	439			
100195523	PROVO	UT		02/24/2025		9,030		699			699		9,729	9,729			
100186893	MONTGOMERY	TX		01/07/2025		719		2			2		721	721			
100197584	WEST LAFAYETTE	IN		02/26/2025		759		(56)			(56)		703	703			
100193345	RUNNING SPRINGS	CA		02/10/2025		700		(26)			(26)		674	674			
100177055	BRADENTON	FL		01/16/2025		732		(93)			(93)		640	640			
100201209	BEND	OR		03/12/2025		439		(63)			(63)		376	376			
100203251	WASHINGTON	DC		03/27/2025		480		(68)			(68)		412	412			
100200732	BUCKEYE	AZ		03/11/2025		2,971		(86)			(86)		2,885	2,885			
100202547	ABERDEEN	MD		03/21/2025		658		(45)			(45)		613	613			
100192287	MADISON	WI		01/31/2025		20,113		(797)			(797)		19,316	19,316			
100200668	TUCSON	AZ		03/11/2025		699		(51)			(51)		648	648			
100188993	SALEM	OR		01/09/2025		694		6			6		700	700			
100195157	MORRISVILLE	NC		02/24/2025		748		(3)			(3)		745	745			
100201800	TAMPA	FL		03/18/2025		710		(55)			(55)		656	656			
100194059	PHOENIX	AZ		03/20/2025		435		(62)			(62)		373	373			
100189184	GREAT CACAPON	WV		01/13/2025		680		(63)			(63)		617	617			
100200618	MECHANICSBURG	PA		03/11/2025		773		(4)			(4)		769	769			
100202958	CLERMONT	FL		03/24/2025		762		25			25		787	787			
100199054	ANGIER	NC		02/28/2025		509		(52)			(52)		457	457			
100195149	ORANGE PARK	FL		02/24/2025		673		(76)			(76)		598	598			
100192966	MIDLOTHIAN	VA		02/10/2025		1,615		(51)			(51)		1,565	1,565			
100190175	GRIFFIN	GA		01/21/2025		662		(66)			(66)		596	596			
100193042	LYNCHBURG	VA		02/10/2025		680		1			1		681	681			
100193469	LYNN	MA		02/10/2025		670		23			23		694	694			
100203344	CHARLOTTE	NC		03/27/2025		454		(61)			(61)		393	393			
100189353	APACHE JUNCTION	AZ		01/13/2025		749		(44)			(44)		705	705			
100190976	MCKINNEY	TX		01/28/2025		748		(56)			(56)		692	692			
100201135	N MYRTLE BEACH	SC		03/12/2025		699		(75)			(75)		624	624			
100194651	ORLANDO	FL		02/21/2025		717		22			22		739	739			
100192882	MINNEAPOLIS	MN		02/10/2025		680		(47)			(47)		633	633			
100201544	SAN TAN VALLEY	AZ		03/13/2025		634		(69)			(69)		565	565			
100191214	BORREGO SPRINGS	CA		01/29/2025		600		(67)			(67)		533	533			
100188526	TEMECULA	CA		01/08/2025		688		(75)			(75)		612	612			
100200345	BRADLEY	CA		03/10/2025		469		(65)			(65)		405	405			
100194149	OCEAN CITY	MD		02/14/2025		770		(18)			(18)		751	751			
100203395	FORT WORTH	TX		03/27/2025		535		75			75		610	610			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201475	PUEBLO	CO		03/12/2025		445		(69)			(69)		376	376			
100181467	HOOVER	AL		01/09/2025		692		(67)			(67)		626	626			
100201301	HAWTHORNE	CA		03/12/2025		488		(33)			(33)		455	455			
100197580	JACKSONVILLE	FL		02/26/2025		735		(90)			(90)		645	645			
100203493	DENISON	TX		03/26/2025		781		8			8		789	789			
100201572	GRAYSON	GA		03/13/2025		1,497		(55)			(55)		1,442	1,442			
100194477	MIDLAND	TX		02/14/2025		1,879		(112)			(112)		1,767	1,767			
100190083	PALMYRA	VA		01/21/2025		782		42			42		824	824			
100203488	HAZEL GREEN	AL		03/26/2025		720		(53)			(53)		667	667			
100200440	SUNRISE	FL		03/10/2025		776		(71)			(71)		705	705			
100200207	TOMBALL	TX		03/07/2025		668		(83)			(83)		585	585			
100190326	PHILADELPHIA	PA		01/22/2025		889		(18)			(18)		872	872			
100200607	DENISON	TX		03/11/2025		778		11			11		789	789			
100188981	ENTERPRISE	AL		01/09/2025		645		(66)			(66)		579	579			
100200540	WILMINGTON	DE		03/11/2025		733		(46)			(46)		686	686			
100202959	GRANBURY	TX		03/24/2025		477		(66)			(66)		411	411			
100189373	ROYSTON	GA		01/14/2025		908		(73)			(73)		836	836			
100202945	ARNOLD	CA		03/24/2025		477		(49)			(49)		428	428			
100198345	ATLANTA	GA		02/28/2025		1,329		(43)			(43)		1,287	1,287			
100188684	VIROQUA	WI		01/09/2025		652		(66)			(66)		586	586			
100192916	BUTLER	NJ		02/10/2025		677		(69)			(69)		608	608			
100193409	BISHOPVILLE	SC		02/10/2025		575		(22)			(22)		553	553			
100157296	MYRTLE BEACH	SC		02/20/2025		648		(52)			(52)		596	596			
100188573	CHICAGO	IL		02/10/2025		674		6			6		680	680			
100202376	RAVENEL	SC		03/19/2025		429		(78)			(78)		351	351			
100194306	HILLIARD	OH		02/14/2025		457		(84)			(84)		373	373			
100202614	TACOMA	WA		03/21/2025		494		(28)			(28)		466	466			
100203107	KISSIMMEE	FL		03/27/2025		449		(57)			(57)		392	392			
100194375	GEORGETOWN	TX		02/14/2025		504		(65)			(65)		439	439			
100195396	NORTH LAS VEGAS	NV		02/24/2025		764		262			262		1,026	1,026			
100195152	CROWN POINT	IN		02/24/2025		668		(63)			(63)		605	605			
100203505	PLAINFIELD	IL		03/26/2025		690		(66)			(66)		624	624			
100177031	CAROLINA BEACH	NC		01/16/2025		667		(71)			(71)		596	596			
100203398	PITTSBURGH	PA		03/27/2025		506		(63)			(63)		443	443			
100199042	ANGIER	NC		02/28/2025		757		4			4		761	761			
100199345	LARAMIE	WY		03/05/2025		710		(67)			(67)		643	643			
100201516	ALBUQUERQUE	NM		03/13/2025		19,711		(1,023)			(1,023)		18,688	18,688			
100189310	MUNDELEIN	IL		01/13/2025		730		(46)			(46)		683	683			
100188493	LAND O LAKES	FL		01/08/2025		740		(41)			(41)		699	699			
100194024	LEHIGH ACRES	FL		02/11/2025		640		(24)			(24)		616	616			
100195150	CLEARWATER	FL		02/24/2025		687		(63)			(63)		624	624			
100192863	GREENWOOD	IN		02/10/2025		625		(73)			(73)		551	551			
100202663	HAGERSTOWN	MD		03/24/2025		491		(35)			(35)		456	456			
100177482	ANGOLA	NY		01/16/2025		717		(81)			(81)		637	637			
100191711	PLYMOUTH	CT		02/20/2025		605		(79)			(79)		526	526			
100190891	PARRISH	FL		01/28/2025		729		(27)			(27)		702	702			
100203499	FULLERTON	CA		03/26/2025		671		(62)			(62)		610	610			
100203331	MECHANICSVILLE	VA		03/27/2025		501		(57)			(57)		444	444			
100177392	SHERWOOD	OR		01/16/2025		779		290			290		1,069	1,069			
100190978	BELMONT	NC		01/28/2025		753		(31)			(31)		722	722			
100193234	BETHLEHEM	PA		02/10/2025		617		(14)			(14)		604	604			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189103	MERRIMACK	NH		01/13/2025		993		(73)			(73)		920	920			
100199356	JACKSONVILLE	FL		03/05/2025		646		(71)			(71)		575	575			
100192657	MCCORDSVILLE	IN		02/10/2025		455		(59)			(59)		396	396			
100201338	FAYETTEVILLE	AR		03/12/2025		449		12			12		460	460			
100188487	PALM COAST	FL		01/08/2025		745		(32)			(32)		713	713			
100190026	PROVO	UT		01/21/2025		1,115		173			173		1,287	1,287			
100189780	WEST PALM BEACH	FL		01/21/2025		704		(15)			(15)		689	689			
100191336	SCHAUMBURG	IL		01/30/2025		17,452		(910)			(910)		16,542	16,542			
100189148	SAYREVILLE	NJ		01/13/2025		680		(47)			(47)		632	632			
100198961	CARNEGIE	PA		02/28/2025		562		(43)			(43)		519	519			
100198446	KISSIMMEE	FL		02/28/2025		748		(5)			(5)		743	743			
100200601	CARLISLE	PA		03/11/2025		766		(6)			(6)		761	761			
100191309	NORTH MIAMI	FL		01/30/2025		717		14			14		731	731			
100186176	PALMDALE	CA		02/10/2025		1,079		(16)			(16)		1,063	1,063			
100203273	WINCHESTER	VA		03/27/2025		613		(58)			(58)		555	555			
100189736	LOTTSBURG	VA		01/21/2025		951		(43)			(43)		908	908			
100189413	SUMMERVILLE	SC		01/14/2025		866		(101)			(101)		765	765			
100195380	STETSON	ME		02/24/2025		645		(55)			(55)		590	590			
100194517	CLERMONT	FL		02/14/2025		709		(90)			(90)		619	619			
100199314	DECATUR	GA		03/05/2025		661		(73)			(73)		588	588			
100193570	BRADENTON	FL		02/10/2025		745		55			55		800	800			
100190282	OAK LAWN	IL		01/22/2025		883		(51)			(51)		832	832			
100177348	LEESBURG	FL		01/16/2025		812		(69)			(69)		744	744			
100193103	ANGIER	NC		02/10/2025		1,820		319			319		2,139	2,139			
100202912	SELBYVILLE	DE		03/24/2025		3,431		(46)			(46)		3,385	3,385			
100202833	VIRGINIA BEACH	VA		03/24/2025		439		(47)			(47)		392	392			
100194040	LEHIGH ACRES	FL		03/20/2025		436		(43)			(43)		393	393			
100193692	NASHVILLE	TN		02/10/2025		649		(99)			(99)		551	551			
100203208	GRAHAM	NC		03/27/2025		31,766		(1,357)			(1,357)		30,409	30,409			
100202559	LIBERTY LAKE	WA		03/21/2025		518		175			175		693	693			
100188675	VALLEJO	CA		02/10/2025		749		19			19		768	768			
100190674	BRONSTON	KY		01/28/2025		17,559		(196)			(196)		17,363	17,363			
100190066	PAGE	AZ		01/21/2025		479		(51)			(51)		428	428			
100194643	HENDERSON	NV		02/21/2025		881		(40)			(40)		841	841			
100195160	TUCKER	GA		02/24/2025		743							743	743			
100192866	HOWE	IN		02/10/2025		724		(70)			(70)		654	654			
100186976	CHARLOTTE	NC		01/07/2025		774		(17)			(17)		757	757			
100188597	WOODRIDGE	IL		02/10/2025		565		(82)			(82)		483	483			
100195159	NAPERVILLE	IL		02/24/2025		733		(12)			(12)		720	720			
100189149	FORT WORTH	TX		01/13/2025		654		(58)			(58)		596	596			
100192647	WEST WARWICK	RI		02/10/2025		683		(53)			(53)		630	630			
100195489	FUQUAY VARINA	NC		02/24/2025		795		130			130		925	925			
100188523	LAND O LAKES	FL		01/08/2025		1,122		(74)			(74)		1,049	1,049			
100199389	BRENTWOOD	TN		03/05/2025		720		(37)			(37)		684	684			
100193098	WAKE FOREST	NC		02/10/2025		830		225			225		1,055	1,055			
100186884	CHARLOTTE	NC		01/07/2025		779		(18)			(18)		761	761			
100193499	PALM BAY	FL		02/10/2025		584		(21)			(21)		563	563			
100157314	LEHIGH ACRES	FL		02/20/2025		671		(46)			(46)		626	626			
100190057	SAINT GEORGE	UT		01/21/2025		680		(11)			(11)		669	669			
100192862	NAMPA	ID		02/10/2025		776		269			269		1,045	1,045			
100189904	NORTH CHESTERFIELD	VA		01/21/2025		775		50			50		825	825			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190934	DAWSONVILLE	GA		01/28/2025		459		304			304		764	764			
100192498	BUCKEYE	AZ		02/07/2025		606		(79)			(79)		527	527			
100189941	APEX	NC		01/21/2025		883		254			254		1,137	1,137			
100201453	PALMER	MA		03/12/2025		601		(58)			(58)		543	543			
100202954	DELAVAN	WI		03/24/2025		1,102		(62)			(62)		1,040	1,040			
100201182	HOUSTON	TX		03/12/2025		439		(36)			(36)		404	404			
100203095	REDMOND	OR		03/27/2025		516		(79)			(79)		437	437			
100185281	ROWLETT	TX		01/24/2025		471		(83)			(83)		388	388			
100200384	CONWAY	SC		03/10/2025		674		(50)			(50)		624	624			
100192604	MCKINNEY	TX		02/10/2025		658		(50)			(50)		609	609			
100185253	PITTSBURGH	PA		01/24/2025		694		(7)			(7)		687	687			
100200337	GEORGETOWN	CO		03/10/2025		738		18			18		755	755			
100202567	WENDELL	NC		03/21/2025		522		129			129		651	651			
100194445	FREDERICKSBURG	VA		02/14/2025		503		(68)			(68)		435	435			
100177306	TAMPA	FL		01/16/2025		648		(69)			(69)		579	579			
100200335	PANAMA CITY BEACH	FL		03/10/2025		506		(14)			(14)		492	492			
100194285	DEKALB	IL		02/14/2025		480		(77)			(77)		403	403			
100195504	WHITE HOUSE	TN		02/24/2025		1,089		144			144		1,233	1,233			
100204217	CHARLOTTE	NC		03/31/2025		779		(52)			(52)		728	728			
100189832	ROCKPORT	TX		01/21/2025		726		(24)			(24)		702	702			
100199282	SUWANEE	GA		03/05/2025		704		(49)			(49)		656	656			
100188747	KATY	TX		01/09/2025		682		(78)			(78)		603	603			
3500113646	OCALA	FL		01/08/2025		146,332							146,332	146,332			
100198326	SAINT AUGUSTINE	FL		02/28/2025		1,047		193			193		1,240	1,240			
100190317	CAPE CORAL	FL		01/22/2025		829		(61)			(61)		768	768			
100193351	SAN DIEGO	CA		02/10/2025		714		(13)			(13)		701	701			
100202675	CLIFTON	NJ		03/24/2025		485		(42)			(42)		444	444			
100188494	DELTA	UT		01/08/2025		714		(57)			(57)		657	657			
100189142	WESTFIELD	IN		01/13/2025		903		(38)			(38)		865	865			
100203519	ZEPHYRHILLS	FL		03/26/2025		786		140			140		926	926			
100193110	JOHNSTOWN	CO		02/10/2025		936		217			217		1,154	1,154			
100202398	ESPANOLA	NM		03/19/2025		(70)		401			401		330	330			
100194826	LUBBOCK	TX		02/21/2025		1,134		(25)			(25)		1,109	1,109			
100157060	LARGO	FL		02/20/2025		710		(29)			(29)		682	682			
100188859	LEWISVILLE	TX		01/09/2025		698		(104)			(104)		594	594			
100188528	RALEIGH	NC		01/08/2025		678		(52)			(52)		626	626			
100197192	SAN BRUNO	CA		02/25/2025		553		(50)			(50)		503	503			
100200405	EDGEWATER	FL		03/10/2025		452		(64)			(64)		389	389			
100189966	MURPHY	NC		01/21/2025		5,818		(68)			(68)		5,750	5,750			
100189312	CROSSVILLE	TN		01/13/2025		725		(48)			(48)		677	677			
100199052	ANGIER	NC		02/28/2025		504		3			3		507	507			
100201434	WASCO	CA		03/12/2025		2,819		(114)			(114)		2,705	2,705			
100177551	PEORIA	AZ		01/16/2025		722		(94)			(94)		628	628			
100189725	WEATHERFORD	TX		01/21/2025		714		(9)			(9)		705	705			
100202463	LEHIGH ACRES	FL		03/20/2025		922		(46)			(46)		877	877			
100193209	BASKING RIDGE	NJ		02/10/2025		652		(44)			(44)		609	609			
100195412	TRACY	CA		02/24/2025		867		237			237		1,104	1,104			
100188942	THERMAL	CA		01/09/2025		650		30			30		680	680			
100195580	MAUMELLE	AR		02/24/2025		590		(84)			(84)		506	506			
100199104	LAKELAND	FL		03/03/2025		402		(74)			(74)		327	327			
100192478	RIVERSIDE	CA		02/07/2025		726		(42)			(42)		684	684			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191270	LANCASTER	CA		01/29/2025		5,269		(314)			(314)		4,955	4,955			
100194442	WYLIE	TX		02/14/2025		439		(52)			(52)		387	387			
100193054	DAYTON	OH		02/10/2025		719		(39)			(39)		680	680			
100201938	SAN TAN VALLEY	AZ		03/18/2025		638		(89)			(89)		549	549			
100181475	CENTRAL POINT	OR		01/09/2025		874		(102)			(102)		772	772			
100197535	VALLEJO	CA		02/26/2025		748		149			149		897	897			
100200483	VISALIA	CA		03/10/2025		434		(78)			(78)		356	356			
100192227	NAPLES	NY		01/31/2025		672		(60)			(60)		612	612			
100203520	CHOWCHILLA	CA		03/26/2025		731		(43)			(43)		688	688			
100177075	HENRICO	VA		01/16/2025		1,069		(650)			(650)		419	419			
100203440	CUMMING	GA		03/27/2025		505		(40)			(40)		465	465			
100190992	OAKWOOD	GA		01/28/2025		665		(91)			(91)		574	574			
100190096	COTTLEVILLE	MO		01/21/2025		737		(19)			(19)		718	718			
100177052	NIANTIC	CT		01/16/2025		1,208		(67)			(67)		1,141	1,141			
100191124	SAN ANTONIO	TX		01/29/2025		11		18			18		29	29			
100194426	HARRISBURG	PA		02/14/2025		485		(74)			(74)		412	412			
100177132	SNELLVILLE	GA		01/16/2025		694		(89)			(89)		605	605			
100200320	NEWAYGO	MI		03/10/2025		462		(61)			(61)		401	401			
100157283	MEMPHIS	TN		02/20/2025		603		(96)			(96)		507	507			
100195148	ANNA	TX		02/24/2025		923		(48)			(48)		875	875			
100202412	LAWRENCEVILLE	GA		03/19/2025		664		(41)			(41)		623	623			
100186873	DALLAS	TX		01/07/2025		742		(153)			(153)		589	589			
100193231	TEMPE	AZ		02/10/2025		988		(4)			(4)		984	984			
100192550	SYRACUSE	UT		02/10/2025		664		(53)			(53)		611	611			
100193004	CAMDENTON	MO		02/10/2025		652		(36)			(36)		616	616			
100157395	LANCASTER	CA		02/20/2025		620		(83)			(83)		537	537			
100157272	PORT ORANGE	FL		02/20/2025		1,460		19			19		1,479	1,479			
100203170	SAINT PETERSBURG	FL		03/27/2025		454		(32)			(32)		423	423			
100200254	AVE MARIA	FL		03/07/2025		667		(88)			(88)		579	579			
100194427	HARRISBURG	PA		02/14/2025		485		(73)			(73)		411	411			
100194458	MINNEAPOLIS	MN		02/14/2025		477		(38)			(38)		439	439			
100189746	HASTINGS	FL		01/21/2025		655		(38)			(38)		616	616			
100188576	TINLEY PARK	IL		02/10/2025		444		(77)			(77)		367	367			
100157202	TARPON SPRINGS	FL		02/20/2025		604		(80)			(80)		524	524			
100201406	PHOENIX	AZ		03/12/2025		458		(8)			(8)		450	450			
100200190	PHOENIX	AZ		03/07/2025		634		(4)			(4)		629	629			
100200127	CORAOPOLIS	PA		03/06/2025		261		(11)			(11)		250	250			
100188678	VANCOUVER	WA		02/10/2025		1,344							1,344	1,344			
100194810	ANGLER	NC		02/21/2025		804		78			78		882	882			
100199364	CHARLOTTE	NC		03/05/2025		685		(51)			(51)		634	634			
100177007	FORT MILL	SC		01/16/2025		627		(80)			(80)		547	547			
100194471	LAS VEGAS	NV		02/14/2025		478		(82)			(82)		396	396			
100192777	TUCSON	AZ		02/10/2025		659		(58)			(58)		601	601			
100194636	BELTON	MO		02/21/2025		804		65			65		869	869			
100189875	LORIS	SC		01/21/2025		1,096		(75)			(75)		1,021	1,021			
100194220	ALVARADO	TX		02/14/2025		478		(53)			(53)		425	425			
100176998	HOUSTON	TX		01/16/2025		3,085		(247)			(247)		2,838	2,838			
100188745	SANDBORN	IN		01/09/2025		1,645		(112)			(112)		1,533	1,533			
100199315	FRESNO	CA		03/05/2025		624		(71)			(71)		552	552			
100199353	TAMPA	FL		03/05/2025		879		(83)			(83)		796	796			
100188547	TAMPA	FL		01/09/2025		632		(104)			(104)		528	528			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189776	LAKEWOOD	OH		01/21/2025		788		(29)			(29)		758	758			
100195145	CELINA	TX		02/24/2025		702		(36)			(36)		667	667			
100201172	TUCSON	AZ		03/12/2025		459		(76)			(76)		384	384			
100199283	STATESVILLE	NC		03/05/2025		835		(80)			(80)		756	756			
100186057	LEANDER	TX		01/31/2025		1,509		(41)			(41)		1,468	1,468			
100194286	MCDONOUGH	GA		02/14/2025		459		(48)			(48)		411	411			
100189569	NORCROSS	GA		01/17/2025		701		24			24		725	725			
100199572	SIGNAL MOUNTAIN	TN		03/05/2025		2,090		(344)			(344)		1,745	1,745			
100191783	TAMPA	FL		01/31/2025		680		(77)			(77)		603	603			
100200516	MIAMI	FL		03/11/2025		672		(72)			(72)		600	600			
100203329	GOSHEN	KY		03/27/2025		499		(63)			(63)		435	435			
100199411	LA GRANGE	KY		03/05/2025		705		(32)			(32)		673	673			
100192910	NORTH BRUNSWICK	NJ		02/10/2025		700		(27)			(27)		674	674			
100202705	MAULDIN	SC		03/24/2025		472		(53)			(53)		419	419			
100195181	BREINIGSVILLE	PA		02/24/2025		766		232			232		998	998			
100192937	ROUND ROCK	TX		02/10/2025		911		2			2		913	913			
100194182	NORCROSS	GA		02/14/2025		688		38			38		726	726			
100177526	TAMPA	FL		01/16/2025		826		(80)			(80)		746	746			
100198997	HOUSTON	TX		02/28/2025		423		(68)			(68)		354	354			
100197573	ORO VALLEY	AZ		02/26/2025		860		(154)			(154)		706	706			
100188486	MURRELLS INLET	SC		01/08/2025		741		(51)			(51)		690	690			
100203297	ANNAPOLIS	MD		03/27/2025		448		(49)			(49)		399	399			
100194787	WARDEN	WA		02/21/2025		701		(20)			(20)		681	681			
100194010	HOUSTON	TX		02/11/2025		650		29			29		680	680			
100202848	NORFOLK	VA		03/24/2025		445		(71)			(71)		374	374			
100198257	JACKSONVILLE	NC		02/28/2025		650		(70)			(70)		581	581			
100200604	JOLLET	IL		03/11/2025		710		(41)			(41)		669	669			
100202498	LYNCHBURG	VA		03/21/2025		429		(38)			(38)		391	391			
100199045	CHARLOTTE	NC		02/28/2025		2,843		(238)			(238)		2,605	2,605			
100201321	PALM COAST	FL		03/12/2025		442		3			3		446	446			
100188488	HUTCHINSON ISLAND	FL		01/08/2025		729		(40)			(40)		689	689			
100191228	VAN NUYS	CA		01/29/2025		1,823		(45)			(45)		1,778	1,778			
100199051	CLERMONT	FL		02/28/2025		592		12			12		604	604			
100194287	MANCHESTER	CT		02/14/2025		1,091		(92)			(92)		999	999			
100202940	CALHOUN	GA		03/24/2025		454		(74)			(74)		380	380			
100201179	GAINESVILLE	FL		03/12/2025		447		(61)			(61)		386	386			
100189326	MESA	AZ		01/13/2025		1,584		(17)			(17)		1,567	1,567			
100190069	LAKE PLACID	FL		01/21/2025		690		(56)			(56)		634	634			
100201072	LEBANON	TN		03/12/2025		479		(49)			(49)		430	430			
100203369	MAPLE GROVE	MN		03/27/2025		564		(70)			(70)		494	494			
100194539	ENGLEWOOD	CO		02/14/2025		470		(74)			(74)		396	396			
100188701	ALBUQUERQUE	NM		01/09/2025		1,098		182			182		1,280	1,280			
100200598	WEST DES MOINES	IA		03/11/2025		736							737	737			
100193561	CRESCENT CITY	CA		02/10/2025		474		(39)			(39)		435	435			
100194631	COLLEGE STATION	TX		02/21/2025		709		(20)			(20)		689	689			
100200464	APPLE VALLEY	CA		03/10/2025		460		(25)			(25)		435	435			
100190080	GLEN ALLEN	VA		01/21/2025		722		22			22		744	744			
100189135	HENDERSONVILLE	NC		01/13/2025		772		171			171		943	943			
100191135	SHAFTER	CA		01/29/2025		897		(95)			(95)		802	802			
100157105	ATASCADERO	CA		02/20/2025		643		(18)			(18)		625	625			
100190970	CHARLOTTE	NC		01/28/2025		650		(43)			(43)		607	607			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201049	HAMPSHIRE	IL		03/12/2025		647		(47)			(47)		601	601			
100194292	MURPHY	TX		02/14/2025		487		(75)			(75)		412	412			
100188638	DELTONA	FL		02/10/2025		699		(12)			(12)		687	687			
100194258	CHARLOTTE	NC		02/14/2025		489		(16)			(16)		473	473			
100202747	SAINT LOUIS	MO		03/24/2025		671		(59)			(59)		612	612			
100193108	HENDERSON	NV		02/10/2025		802		200			200		1,003	1,003			
100189665	MARTINSBURG	WV		01/17/2025		1,677		(25)			(25)		1,651	1,651			
100201240	TALLAHASSEE	FL		03/12/2025		508		136			136		644	644			
100201155	MIDDLETOWN	DE		03/12/2025		877		(83)			(83)		795	795			
100202360	BROWNS MILLS	NJ		03/19/2025		353		(6)			(6)		347	347			
100202988	PUNTA GORDA	FL		03/24/2025		454		(32)			(32)		422	422			
100193390	FUQUAY VARINA	NC		02/10/2025		696							696	696			
100191778	MIAMI	FL		01/31/2025		694		(74)			(74)		620	620			
100192734	TRAVERSE CITY	MI		02/10/2025		462		(53)			(53)		409	409			
100203434	FORT WORTH	TX		03/27/2025		1,064		136			136		1,201	1,201			
100202500	PORT SAINT LUCIE	FL		03/21/2025		439		(30)			(30)		409	409			
100192158	BLUFFTON	SC		01/31/2025		657		(54)			(54)		602	602			
100188767	SAN ANTONIO	FL		01/09/2025		880		203			203		1,083	1,083			
100201097	OVIEDO	FL		03/12/2025		470		(54)			(54)		416	416			
100191581	LUBBOCK	TX		01/31/2025		640		9			9		648	648			
100188319	VISALIA	CA		01/08/2025		755		(24)			(24)		731	731			
100194523	BAKERSFIELD	CA		02/14/2025		425		(55)			(55)		371	371			
100190041	THE VILLAGES	FL		01/21/2025		655		(75)			(75)		580	580			
100203193	LAS VEGAS	NV		03/27/2025		114,998		5,704			5,704		120,702	120,702			
100192968	WEST POINT	VA		02/10/2025		712		(20)			(20)		692	692			
100194056	FRESNO	CA		03/20/2025		675		(14)			(14)		660	660			
100192996	SHALLOWATER	TX		02/10/2025		677		(18)			(18)		659	659			
100200643	ZUNI	VA		03/11/2025		740		(17)			(17)		723	723			
100199105	SACRAMENTO	CA		03/03/2025		711		(86)			(86)		626	626			
100191758	LAS VEGAS	NV		02/20/2025		667		(84)			(84)		583	583			
100157423	TALLAHASSEE	FL		02/20/2025		732		17			17		750	750			
3500110133	FORT LAUDERDALE	FL		02/18/2025		206							206	206			
100202755	LITTLE RIVER	SC		03/24/2025		1,459		(97)			(97)		1,361	1,361			
100195146	FRANKLIN	GA		02/24/2025		674		(44)			(44)		630	630			
100203248	FORT WORTH	TX		03/27/2025		23,696		1,519			1,519		25,215	25,215			
100198451	KIRTLAND	OH		02/28/2025		693		(30)			(30)		664	664			
100192643	ELK GROVE VILLAGE	IL		02/10/2025		703		(15)			(15)		688	688			
100202580	SANFORD	NC		03/21/2025		3,240		(214)			(214)		3,026	3,026			
100200282	AVE MARIA	FL		03/07/2025		749		(13)			(13)		736	736			
100192457	WEST HILLS	CA		02/07/2025		1,889		(102)			(102)		1,787	1,787			
100188522	OMAHA	NE		01/08/2025		844		(62)			(62)		781	781			
100189563	LUBBOCK	TX		01/16/2025		668		15			15		682	682			
100190115	LANESBOROUGH	MA		01/21/2025		666		(49)			(49)		617	617			
100202557	ANGIER	NC		03/21/2025		783		240			240		1,023	1,023			
100189636	BALTIMORE	MD		01/17/2025		530		(71)			(71)		459	459			
100200642	COLORADO SPRINGS	CO		03/11/2025		647		(66)			(66)		581	581			
100194284	GOLDEN VALLEY	MN		02/14/2025		566		(59)			(59)		507	507			
100203210	OLATHE	KS		03/27/2025		695		(68)			(68)		627	627			
100190911	DILLON	CO		01/28/2025		952		(23)			(23)		929	929			
100202792	NEWARK	DE		03/24/2025		447		(56)			(56)		391	391			
100157240	LABELLE	FL		02/20/2025		667		(36)			(36)		631	631			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188864	CLINTON	CT		01/09/2025		499		(66)			(66)		433	433			
100198386	TEMPLE	TX		02/28/2025		1,907		(113)			(113)		1,794	1,794			
100201410	MCDONOUGH	GA		03/12/2025		449		(46)			(46)		403	403			
100204040	GASTONIA	NC		03/28/2025		233		(73)			(73)		161	161			
100188717	WARSAW	IN		01/09/2025		517		(53)			(53)		464	464			
100190135	MUSKEGON	MI		01/21/2025		664		(54)			(54)		610	610			
100190948	CEDAR CREEK	TX		01/28/2025		1,041		20			20		1,062	1,062			
100194475	LANCASTER	PA		02/14/2025		270,763		(6,027)			(6,027)		264,736	264,736			
100199320	ROUND ROCK	TX		03/05/2025		702		(39)			(39)		664	664			
100190933	BENSALEM	PA		01/28/2025		1,043		(37)			(37)		1,007	1,007			
100202480	JONESVILLE	VA		03/21/2025		540		(11)			(11)		530	530			
100190828	RED WING	MN		01/27/2025		699		(15)			(15)		684	684			
100192235	CHELSEA	MA		01/31/2025		721		(61)			(61)		660	660			
100201153	AURORA	IL		03/12/2025		512		(69)			(69)		443	443			
100190736	LEHIGH ACRES	FL		01/27/2025		649		(64)			(64)		585	585			
100199251	CASPER	WY		03/05/2025		669		(62)			(62)		607	607			
100190719	HOUSTON	TX		01/27/2025		508		(75)			(75)		433	433			
100192171	CENTEREACH	NY		01/31/2025		861		(60)			(60)		801	801			
100192489	COLUMBUS	OH		02/07/2025		699		(48)			(48)		651	651			
100203417	ANNA	TX		03/27/2025		1,213		(66)			(66)		1,146	1,146			
100202555	ANGIER	NC		03/21/2025		508		212			212		720	720			
100196759	HIGHLAND	CA		02/25/2025		544		(50)			(50)		495	495			
100185248	LONG BEACH	WA		01/24/2025		665		(79)			(79)		586	586			
100193134	WASHINGTON	UT		02/10/2025		769		148			148		918	918			
100177210	KENNETT SQUARE	PA		01/16/2025		758		(31)			(31)		727	727			
100186955	ANNA	TX		01/07/2025		727		(130)			(130)		598	598			
100200328	WINTER HAVEN	FL		03/10/2025		5,263		64			64		5,327	5,327			
100192535	WAKE FOREST	NC		02/10/2025		634		(49)			(49)		584	584			
100194657	MANCHESTER	TN		02/21/2025		2,509		64			64		2,572	2,572			
100200998	WASHINGTON	UT		03/12/2025		831		12			12		843	843			
100201440	MODESTO	CA		03/12/2025		437		(45)			(45)		392	392			
100177525	HAMPTON	GA		01/16/2025		642		(90)			(90)		552	552			
100203478	PHOENIX	AZ		03/26/2025		616		(31)			(31)		585	585			
100194434	CENTRAL CITY	CO		02/14/2025		421		(49)			(49)		372	372			
100202728	BAKERSFIELD	CA		03/24/2025		462		(51)			(51)		411	411			
100201019	HOCKESSIN	DE		03/12/2025		734		(16)			(16)		719	719			
100192893	CHARLOTTE	NC		02/10/2025		3,779		(160)			(160)		3,619	3,619			
100197313	ADDISLEIGH PARK	NY		02/25/2025		1,372		(234)			(234)		1,138	1,138			
100196698	HILLSBOROUGH	NJ		02/25/2025		1,366		(142)			(142)		1,223	1,223			
100192741	LITTLE ELM	TX		02/10/2025		601		(85)			(85)		516	516			
100194699	LUBBOCK	TX		02/21/2025		727		27			27		755	755			
100200652	BONITA SPRINGS	FL		03/11/2025		677		(54)			(54)		623	623			
100201229	VANCOUVER	WA		03/12/2025		499		141			141		639	639			
100198490	NOTTINGHAM	MD		02/28/2025		605		(58)			(58)		547	547			
100203242	LAS VEGAS	NV		03/27/2025		444		(60)			(60)		384	384			
100186936	MCKINNEY	TX		01/07/2025		993		36			36		1,029	1,029			
100192594	PHOENIX	AZ		02/10/2025		630		(53)			(53)		577	577			
100195143	KANSAS CITY	MO		02/24/2025		635		(37)			(37)		598	598			
100195579	BAKERSFIELD	CA		02/24/2025		383		(34)			(34)		349	349			
100157051	VALRICO	FL		02/20/2025		853		(137)			(137)		716	716			
100203469	LAKE WALES	FL		03/26/2025		648		(79)			(79)		569	569			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190021	ELLENSBURG	WA		01/21/2025		743		185			185		928	928			
100199026	ANGIER	NC		02/28/2025		748		54			54		802	802			
100200529	CHICAGO	IL		03/11/2025		663		(71)			(71)		593	593			
100188692	ATLANTA	GA		01/09/2025		677		(27)			(27)		651	651			
100202711	FORT MYERS	FL		03/24/2025		675		(53)			(53)		622	622			
100193459	TUCSON	AZ		02/10/2025		610		15			15		625	625			
100193808	PUERTO VALLARTA	MEX		02/10/2025		609							609	609			
100190996	SEMINOLE	FL		01/28/2025		676		1			1		677	677			
100200525	LEWES	DE		03/11/2025		646		(77)			(77)		569	569			
100203349	CYPRESS	TX		03/27/2025		785							785	785			
100192558	ODESSA	TX		02/10/2025		614		(72)			(72)		542	542			
100201091	QUAKERTOWN	PA		03/12/2025		460		(47)			(47)		413	413			
100195386	WHITE CLOUD	MI		02/24/2025		662		(28)			(28)		634	634			
100189212	CHATTANOOGA	TN		01/13/2025		861		(60)			(60)		801	801			
100157483	AUSTIN	TX		02/20/2025		761		(79)			(79)		682	682			
100188315	WILMINGTON	NC		01/08/2025		745		(28)			(28)		716	716			
100198532	CLINTON	MD		02/28/2025		817		142			142		959	959			
100190957	STUART	FL		01/28/2025		2,240		(9)			(9)		2,231	2,231			
100203427	CLAYTON	NC		03/27/2025		741		(55)			(55)		686	686			
100195454	VAIL	AZ		02/24/2025		809		206			206		1,015	1,015			
100188847	HELOTES	TX		01/09/2025		721		(56)			(56)		666	666			
100198300	DOUGLASVILLE	GA		02/28/2025		631		(50)			(50)		581	581			
100186892	CASA GRANDE	AZ		01/07/2025		664		42			42		706	706			
100193163	CLINTON TOWNSHIP	MI		03/20/2025		429		(20)			(20)		409	409			
100177420	LARGO	FL		01/16/2025		539		(80)			(80)		459	459			
100193298	LOUISVILLE	KY		02/10/2025		641		(49)			(49)		592	592			
100188286	FORNEY	TX		01/08/2025		764		2			2		766	766			
100194455	EAST LANSING	MI		02/14/2025		1,303		(94)			(94)		1,209	1,209			
100203456	APEX	NC		03/27/2025		448		(71)			(71)		377	377			
100190150	MELBOURNE	FL		01/21/2025		647		(73)			(73)		573	573			
100202522	DELMAR	NY		03/21/2025		450		(45)			(45)		406	406			
100202701	RICHMOND	VA		03/24/2025		3,837		(149)			(149)		3,689	3,689			
100188271	LAS VEGAS	NV		01/08/2025		1,587		180			180		1,768	1,768			
100190058	HAMPTON	GA		01/21/2025		728		109			109		837	837			
100194357	FOREST PARK	IL		02/14/2025		497		(55)			(55)		442	442			
100195140	LEANDER	TX		02/24/2025		641		(71)			(71)		570	570			
100177169	NORTH LAUDERDALE	FL		01/16/2025		233		(40)			(40)		193	193			
100190945	SHERMAN	TX		01/28/2025		695		(135)			(135)		560	560			
100193041	LA GRANGE	KY		02/10/2025		562		(58)			(58)		504	504			
100190100	CRESTLINE	CA		01/21/2025		635		(63)			(63)		572	572			
100188310	MEADOWS PLACE	TX		01/08/2025		743		(21)			(21)		722	722			
100188497	WAUWATOSA	WI		01/08/2025		695		(49)			(49)		646	646			
100202793	MCALLEN	TX		03/24/2025		242		(49)			(49)		193	193			
100201024	DETROIT	MI		03/12/2025		478		(18)			(18)		459	459			
100192684	SOUTH PADRE ISLAND	TX		02/10/2025		54,375		(2,181)			(2,181)		52,194	52,194			
100177044	WORCESTER	MA		01/16/2025		703		(62)			(62)		641	641			
4010092409	PHILADELPHIA	PA		03/28/2025		380		5			5		385	385			
100189137	HOFFMAN EST	IL		01/13/2025		596		(61)			(61)		535	535			
100189862	COLORADO SPRINGS	CO		01/21/2025		2,592		365			365		2,957	2,957			
100203265	LAND O LAKES	FL		03/27/2025		460		(75)			(75)		385	385			
100186949	CONROE	TX		01/07/2025		462		(150)			(150)		312	312			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203460	HENDERSON	NV		03/27/2025		411		(60)			(60)		351	351			
100192913	NORTH LAS VEGAS	NV		02/10/2025		673		(51)			(51)		622	622			
100190093	LONSDALE	MN		01/21/2025		659		(56)			(56)		603	603			
100191115	NORTH CHARLESTON	SC		01/29/2025		579		(82)			(82)		496	496			
100202789	CHARLES TOWN	WV		03/24/2025		445		(55)			(55)		389	389			
100200261	PLEASANTON	CA		03/07/2025		5,838		(225)			(225)		5,613	5,613			
100203196	LOWELL	AR		03/27/2025		493		(50)			(50)		443	443			
100203315	EAGLE ROCK	NC		03/27/2025		902		(74)			(74)		828	828			
100200658	CANYON LAKE	TX		03/11/2025		683		(46)			(46)		637	637			
100201809	MANALAPAN	NJ		03/18/2025		624		(43)			(43)		581	581			
100204085	PORTERVILLE	CA		03/28/2025		270		(81)			(81)		190	190			
100201879	HAINES CITY	FL		03/18/2025		439		(79)			(79)		361	361			
100189870	CHICAGO	IL		01/21/2025		606		(59)			(59)		547	547			
100202600	FULSHEAR	TX		03/21/2025		457		(63)			(63)		394	394			
100193591	NAPLES	FL		02/10/2025		470		(31)			(31)		439	439			
100202932	NORTH RICHLAND HILLS	TX		03/24/2025		445		(65)			(65)		380	380			
100195377	STAR	ID		02/24/2025		747		267			267		1,014	1,014			
100177029	LAKEWOOD RANCH	FL		01/16/2025		350		326			326		676	676			
100188499	GALVESTON	TX		01/08/2025		979		(27)			(27)		952	952			
100190872	DAHLONEGA	GA		01/27/2025		670		(92)			(92)		578	578			
100190104	SIMPSONVILLE	SC		01/21/2025		575		(54)			(54)		521	521			
100201291	BEDFORD	NH		03/12/2025		632		(83)			(83)		549	549			
100195136	REDDING	CA		02/24/2025		635		(66)			(66)		569	569			
100194482	SPOKANE	WA		02/14/2025		428		(79)			(79)		349	349			
100193206	LANHAM	MD		02/10/2025		423		(20)			(20)		403	403			
100181458	TAMPA	FL		01/09/2025		533		(84)			(84)		448	448			
100188525	SPRING	TX		01/08/2025		1,130		(56)			(56)		1,074	1,074			
100190257	CHICAGO	IL		01/22/2025		857		(33)			(33)		823	823			
100186943	HOUSTON	TX		01/07/2025		648		(53)			(53)		596	596			
100193664	ACWORTH	GA		02/10/2025		683		(25)			(25)		658	658			
100200322	NORTH MYRTLE BEACH	SC		03/10/2025		459		(57)			(57)		402	402			
100188585	MESA	AZ		02/10/2025		635		(88)			(88)		547	547			
100202570	BARGERSVILLE	IN		03/21/2025		494		96			96		590	590			
100192432	HAINES CITY	FL		02/07/2025		920		(45)			(45)		875	875			
100189696	JACKSONVILLE	FL		02/20/2025		579		(33)			(33)		546	546			
100177568	CINCINNATI	OH		01/16/2025		1,070		(22)			(22)		1,048	1,048			
100197551	PUYALLUP	WA		02/26/2025		711		(114)			(114)		597	597			
100187741	NEWHALL	CA		01/07/2025		3,630		(308)			(308)		3,322	3,322			
100190125	TUCKERTON	NJ		01/21/2025		844		(60)			(60)		784	784			
100193104	KNIGHTDALE	NC		02/10/2025		783		211			211		994	994			
100200185	PHOENIX	AZ		03/07/2025		907		(85)			(85)		822	822			
100201706	PHILADELPHIA	PA		03/18/2025		1,636		34			34		1,670	1,670			
100177188	ATLANTA	GA		01/16/2025		634		(77)			(77)		557	557			
100177138	PARRISH	FL		01/16/2025		16,117		(470)			(470)		15,647	15,647			
100190790	STANARDSVILLE	VA		01/27/2025		658		13			13		671	671			
100202682	DURHAM	NC		03/24/2025		467		(47)			(47)		420	420			
100193546	RANSOMVILLE	NY		02/10/2025		606		(19)			(19)		587	587			
100189614	ARLINGTON	TX		01/17/2025		720		21			21		740	740			
100195126	RANSON	WV		02/24/2025		589		(82)			(82)		507	507			
100195633	HAMPTON	GA		02/24/2025		596		(71)			(71)		525	525			
100201142	SAINT CLOUD	FL		03/12/2025		447		(47)			(47)		399	399			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201798	SUNRISE	FL		03/18/2025		668		(89)			(89)		578	578			
100190176	MERCED	CA		01/21/2025		690		(36)			(36)		654	654			
100198486	BALTIMORE	MD		02/28/2025		626		(56)			(56)		570	570			
100200289	HOLLIS	NH		03/07/2025		593		(56)			(56)		538	538			
100188799	LAS VEGAS	NV		01/09/2025		30,560		1,457			1,457		32,016	32,016			
100194462	KATY	TX		02/14/2025		455		(51)			(51)		404	404			
100202862	WAKE FOREST	NC		03/24/2025		427		(73)			(73)		354	354			
100177361	HICKMAN	NE		01/16/2025		528		(56)			(56)		472	472			
100203573	MISSOURI CITY	TX		03/26/2025		670		(32)			(32)		637	637			
100198489	LAUREL	MD		02/28/2025		677		(54)			(54)		623	623			
100188668	JASPER	GA		02/10/2025		675		(41)			(41)		634	634			
100195130	CASA GRANDE	AZ		02/24/2025		609		(74)			(74)		536	536			
100201150	CAPE CORAL	FL		03/12/2025		439		(51)			(51)		388	388			
100177495	HIALEAH	FL		01/16/2025		49,448		(2,513)			(2,513)		46,935	46,935			
100202882	HOPE MILLS	NC		03/24/2025		392		(62)			(62)		330	330			
100189791	HOLCOMBE	WI		01/21/2025		762		44			44		806	806			
100190699	HOUSTON	TX		01/28/2025		7,301		(202)			(202)		7,099	7,099			
100193438	CATHEDRAL CITY	CA		02/10/2025		626		(57)			(57)		569	569			
100194097	HIALEAH	FL		02/14/2025		602		(50)			(50)		552	552			
100198371	RALEIGH	NC		02/28/2025		659		(70)			(70)		590	590			
100193119	BREINIGSVILLE	PA		02/10/2025		770		192			192		961	961			
100177434	LAWRENCEVILLE	GA		01/16/2025		504		(75)			(75)		428	428			
100192990	LAKE LURE	NC		02/10/2025		627		(38)			(38)		588	588			
100203197	PALM DESERT	CA		03/27/2025		487		(51)			(51)		436	436			
100202018	PITTSBURGH	PA		03/18/2025		618		(27)			(27)		592	592			
100188771	HENDERSON	NV		01/09/2025		865		190			190		1,055	1,055			
100202551	PLUMAS LAKE	CA		03/21/2025		516		145			145		661	661			
100199252	GAITHERSBURG	MD		03/05/2025		650		(73)			(73)		577	577			
100193724	GOODLETTSVILLE	TN		02/10/2025		671		(38)			(38)		634	634			
100199390	LAKEVILLE	MA		03/05/2025		411		(61)			(61)		350	350			
100191622	NORTH MYRTLE BEACH	SC		01/31/2025		824		(45)			(45)		779	779			
100190000	NORTH LAS VEGAS	NV		01/21/2025		2,418		320			320		2,738	2,738			
100195414	HAMPTON	VA		02/24/2025		579		(33)			(33)		546	546			
100195142	PRINCETON	TX		02/24/2025		660		(44)			(44)		616	616			
100198359	REDDING	CA		02/28/2025		686		(43)			(43)		643	643			
100191011	BUCKEYE	AZ		01/29/2025		1,588		(126)			(126)		1,462	1,462			
100193278	VENICE	FL		02/10/2025		591		(9)			(9)		582	582			
100194068	SPOKANE	WA		03/20/2025		418		(42)			(42)		376	376			
100157178	BLOSSBURG	PA		02/20/2025		648		(37)			(37)		611	611			
100194379	GULF SHORES	AL		02/14/2025		8,201		(361)			(361)		7,840	7,840			
100193053	MURFREESBORO	TN		02/10/2025		616		(46)			(46)		570	570			
100201158	CINCINNATI	OH		03/12/2025		426		(37)			(37)		390	390			
100198252	CLAYTON	NC		02/28/2025		691		(63)			(63)		628	628			
100188663	LAUDERHILL	FL		02/10/2025		677		19			19		696	696			
100203124	PORTLAND	TN		03/27/2025		456		(67)			(67)		389	389			
100189858	NORTH LAS VEGAS	NV		01/21/2025		719		202			202		921	921			
100191786	MONT CLARE	PA		01/31/2025		568		(46)			(46)		522	522			
100203967	OMAHA	NE		03/28/2025		437		(14)			(14)		422	422			
100189886	WINTER PARK	CO		01/21/2025		475		(25)			(25)		450	450			
100194248	MURFREESBORO	TN		02/14/2025		402		(80)			(80)		323	323			
100190898	HOUSTON	TX		01/28/2025		619		(45)			(45)		574	574			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010092521	ROCKY MOUNT	NC		03/28/2025		397		(13)			(13)		383	383			
100195505	LEBANON	TN		02/24/2025		1,467		176			176		1,643	1,643			
100200622	WATAUGA	TX		03/11/2025		753		85			85		838	838			
100192891	FITCHBURG	MA		02/10/2025		677		44			44		721	721			
100194290	OMAHA	NE		02/14/2025		463		(65)			(65)		399	399			
100193085	EAGLE	ID		02/10/2025		830		312			312		1,142	1,142			
100195147	PALM COAST	FL		02/24/2025		684		(11)			(11)		673	673			
100186885	CONCORD	NC		01/07/2025		127,005		(3,740)			(3,740)		123,264	123,264			
100197441	CUMMING	GA		02/25/2025		1,359		(122)			(122)		1,237	1,237			
100193601	LAS VEGAS	NV		02/10/2025		654		9			9		663	663			
100177556	ELLINGTON	CT		01/16/2025		749		(2)			(2)		747	747			
100202864	DELTA	UT		03/24/2025		580		(42)			(42)		538	538			
100204120	NORWOOD	OH		03/28/2025		448		(16)			(16)		432	432			
100203109	SNEADS FERRY	NC		03/27/2025		427		(56)			(56)		372	372			
100202505	ENNIS	TX		03/21/2025		396		(35)			(35)		360	360			
100202751	ROGERS	MN		03/24/2025		449		(55)			(55)		394	394			
100197518	JOHNSTOWN	CO		02/26/2025		780		187			187		967	967			
100188491	SPRINGFIELD	OR		01/08/2025		8,462		(98)			(98)		8,364	8,364			
100192560	LAS VEGAS	NV		02/10/2025		728		176			176		904	904			
100202911	CHARLOTTE	NC		03/24/2025		426		(66)			(66)		360	360			
100200691	PFLUGERVILLE	TX		03/11/2025		700		(38)			(38)		663	663			
100203502	MOUNT PLEASANT	SC		03/26/2025		646		(71)			(71)		575	575			
100188531	LITTLE SUAMICO	WI		01/08/2025		624		(21)			(21)		603	603			
100195154	WINCHESTER	VA		02/24/2025		740		41			41		781	781			
100193419	TAMPA	FL		02/10/2025		872		(20)			(20)		852	852			
100197558	POST FALLS	ID		02/26/2025		742		2			2		744	744			
100193584	SAINT AUGUSTINE	FL		02/10/2025		613		(85)			(85)		527	527			
100202762	LOGAN	UT		03/24/2025		450		(61)			(61)		389	389			
100191273	GARLAND	TX		01/29/2025		5,896		(342)			(342)		5,553	5,553			
100203409	GARNER	NC		03/27/2025		464		(66)			(66)		398	398			
100157232	DEARBORN	MI		02/20/2025		670		(29)			(29)		641	641			
100190078	CHATTANOOGA	TN		01/21/2025		722		12			12		734	734			
100198337	GRAND JUNCTION	CO		02/28/2025		653		(67)			(67)		586	586			
100198482	EASTON	MD		02/28/2025		643		(62)			(62)		581	581			
100191719	SPRINGFIELD	MA		02/20/2025		596		(48)			(48)		548	548			
100157091	WILLIAMSBURG	OH		02/20/2025		660		(47)			(47)		613	613			
100188527	OLYMPIA	WA		01/08/2025		647		(68)			(68)		578	578			
100201480	MICCO	FL		03/12/2025		1,209		19			19		1,228	1,228			
100203244	IDAHO FALLS	ID		03/27/2025		464		(54)			(54)		411	411			
100201041	KANSAS CITY	KS		03/12/2025		470		(37)			(37)		433	433			
100194562	MIAMI	FL		03/28/2025		846							846	846			
100200501	CLARKSVILLE	TN		03/11/2025		706		(42)			(42)		664	664			
100194545	WINDER	GA		02/14/2025		796		(64)			(64)		732	732			
100203311	READING	PA		03/27/2025		431		(61)			(61)		369	369			
100188748	CELINA	TX		01/09/2025		1,282		(97)			(97)		1,185	1,185			
100203355	MURPHY	TX		03/27/2025		491		(47)			(47)		444	444			
100192972	BRILLION	WI		02/10/2025		581		(61)			(61)		520	520			
100203318	CHARLOTTE	NC		03/27/2025		447		(58)			(58)		389	389			
100200245	OLATHE	KS		03/07/2025		617		(59)			(59)		558	558			
100189178	MEDFORD	OR		01/13/2025		6,945		(264)			(264)		6,681	6,681			
100202965	SEWICKLEY	PA		03/24/2025		434		(59)			(59)		375	375			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193355	FORT WORTH	TX		02/10/2025		568		(61)			(61)		507	507			
100195138	MELISSA	TX		02/24/2025		848		(52)			(52)		796	796			
100186944	WESLEY CHAPEL	FL		01/07/2025		1,523		(50)			(50)		1,474	1,474			
100192524	ODESSA	TX		02/10/2025		9,729		(376)			(376)		9,353	9,353			
100200595	CLARKSON	KY		03/11/2025		692		(29)			(29)		663	663			
100202914	PUNTA GORDA	FL		03/24/2025		671		(51)			(51)		620	620			
100186917	WENDELL	NC		01/07/2025		793		(8)			(8)		786	786			
100188489	GALLOWAY	OH		01/08/2025		705		(41)			(41)		663	663			
100202829	FISHERS	IN		03/24/2025		38,299		(1,522)			(1,522)		36,777	36,777			
100192886	WOODBURY	MN		02/10/2025		2,276		(74)			(74)		2,202	2,202			
100198392	POCATELLO	ID		02/28/2025		588		(59)			(59)		530	530			
100202896	DELAND	FL		03/24/2025		474		(43)			(43)		432	432			
100200608	KATY	TX		03/11/2025		659		(21)			(21)		637	637			
100193009	OCALA	FL		02/10/2025		713		262			262		975	975			
100186940	HYATTSVILLE	MD		01/07/2025		930		26			26		955	955			
100204004	NEW ORLEANS	LA		03/28/2025		417		(6)			(6)		411	411			
100196625	LIVERMORE	CA		02/25/2025		1,841		(219)			(219)		1,622	1,622			
100203207	HAMPTON	VA		03/27/2025		269		(60)			(60)		209	209			
100203464	FUQUAY VARINA	NC		03/27/2025		499		77			77		576	576			
100188321	FISHERS	IN		01/08/2025		732		(26)			(26)		706	706			
100186957	FORT MILL	SC		01/07/2025		665		(11)			(11)		654	654			
100177619	GARLAND	TX		01/16/2025		636		(88)			(88)		548	548			
100191258	LAS VEGAS	NV		01/29/2025		550		(79)			(79)		471	471			
100193360	GLADEWATER	TX		02/10/2025		442		(56)			(56)		386	386			
100202733	STALLINGS	NC		03/24/2025		451		(61)			(61)		390	390			
100194288	TUCSON	AZ		02/14/2025		471		(31)			(31)		440	440			
100192649	VAN BUREN TOWNSHIP	MI		02/10/2025		625		(61)			(61)		564	564			
100189260	ALLENTOWN	PA		01/13/2025		640		(62)			(62)		578	578			
100189794	MANSFIELD	MA		01/21/2025		791		123			123		914	914			
100193603	LAS VEGAS	NV		02/10/2025		689		(25)			(25)		664	664			
100177278	PROVIDENCE	RI		01/16/2025		698		(42)			(42)		656	656			
100202432	BARNEGAT	NJ		03/20/2025		756		(22)			(22)		734	734			
100157168	KISSIMMEE	FL		02/20/2025		611		(4)			(4)		607	607			
100200332	BRASELTON	GA		03/10/2025		488		155			155		643	643			
100190662	LEONIA	NJ		01/28/2025		698		(27)			(27)		671	671			
100199019	SPRINGFIELD	MA		02/28/2025		422		(49)			(49)		373	373			
100186876	HOUSTON	TX		01/07/2025		731		(134)			(134)		597	597			
100200414	GASTONIA	NC		03/10/2025		1,424		(106)			(106)		1,318	1,318			
100189730	TEMPLE	TX		01/21/2025		670		(34)			(34)		636	636			
100189729	TEMPLE	TX		01/21/2025		670		(34)			(34)		636	636			
100202967	ROCKPORT	TX		03/24/2025		446		(58)			(58)		388	388			
100194289	GRANDVIEW	MO		02/14/2025		430		(39)			(39)		391	391			
100189122	FORNEY	TX		01/13/2025		1,254		(58)			(58)		1,195	1,195			
100186161	PASCO	WA		02/10/2025		662		38			38		700	700			
100200734	ANGIER	NC		03/11/2025		763		19			19		782	782			
100185294	KISSIMMEE	FL		01/24/2025		3,220		(135)			(135)		3,084	3,084			
100189859	AUSTIN	TX		01/21/2025		589		(51)			(51)		538	538			
100203514	KENAI	AK		03/26/2025		2,202		(6)			(6)		2,196	2,196			
100203511	KENAI	AK		03/26/2025		2,198		(6)			(6)		2,192	2,192			
100193136	WINCHESTER	VA		02/10/2025		1,021		161			161		1,182	1,182			
100189533	GREELEY	CO		01/16/2025		584		(82)			(82)		502	502			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157374	RENTON	WA		02/20/2025		651		(14)			(14)		637	637			
100194338	MINERAL BLUFF	GA		02/14/2025		511		(58)			(58)		454	454			
100186184	CINCINNATI	OH		02/10/2025		623		(2)			(2)		622	622			
100195141	HOLLY SPRINGS	NC		02/24/2025		989		(31)			(31)		958	958			
100193192	BELLINGHAM	WA		03/20/2025		441		(78)			(78)		363	363			
100192496	GREER	SC		02/07/2025		753		(29)			(29)		724	724			
100188273	WESLEY CHAPEL	FL		01/08/2025		765		36			36		801	801			
100188742	MESA	AZ		01/09/2025		818		91			91		909	909			
100203332	ROTONDA WEST	FL		03/27/2025		435		(71)			(71)		365	365			
100202816	WORCESTER	MA		03/24/2025		7,536		(223)			(223)		7,313	7,313			
100192985	ANN ARBOR	MI		02/10/2025		550		(40)			(40)		510	510			
100192568	MYRTLE BEACH	SC		02/10/2025		721		174			174		896	896			
100186090	INDIANAPOLIS	IN		01/31/2025		938		(102)			(102)		836	836			
100197420	GOODYEAR	AZ		02/25/2025		1,269		(165)			(165)		1,105	1,105			
100191379	NEWHALL	CA		01/30/2025		622		(86)			(86)		536	536			
100177114	APACHE JUNCTION	AZ		01/16/2025		2,105		9			9		2,115	2,115			
100189177	PORT WENTWIRTH	GA		01/13/2025		644		(49)			(49)		595	595			
100192523	TUCSON	AZ		02/10/2025		623		(46)			(46)		577	577			
100195133	CARTERSVILLE	GA		02/24/2025		457		(37)			(37)		420	420			
100190155	RIDGEFIELD	WA		01/21/2025		33,863		(665)			(665)		33,197	33,197			
100181429	PORTLAND	OR		01/09/2025		672		(91)			(91)		581	581			
100195506	GOOSE CREEK	SC		02/24/2025		782		210			210		992	992			
100190042	OCALA	FL		01/21/2025		724		243			243		968	968			
100198415	HENDERSON	NV		02/28/2025		658		(61)			(61)		597	597			
100193133	FORT WORTH	TX		02/10/2025		728		162			162		889	889			
100190311	PHILADELPHIA	PA		01/22/2025		650		(39)			(39)		611	611			
100195427	NORTH PALM BEACH	FL		02/24/2025		664		(16)			(16)		648	648			
100190440	DENTON	TX		01/23/2025		1,067		(102)			(102)		964	964			
100201767	FISHKILL	NY		03/18/2025		655		(88)			(88)		567	567			
100203289	LEBANON	TN		03/27/2025		3,977		(204)			(204)		3,773	3,773			
100195121	SANFORD	NC		02/24/2025		581		(67)			(67)		514	514			
100189790	RIVERVIEW	FL		01/21/2025		655		(51)			(51)		604	604			
100189961	SALTILLO	TX		01/21/2025		1,586		(30)			(30)		1,556	1,556			
100195623	COLUMBIA	SC		02/24/2025		434		28			28		462	462			
100177153	GREENWICH	CT		01/16/2025		670		(86)			(86)		584	584			
100197581	WEST HARTFORD	CT		02/26/2025		708		(183)			(183)		526	526			
100200610	ROYERSFORD	PA		03/11/2025		3,761		(69)			(69)		3,691	3,691			
100191187	RICHMOND	CA		01/29/2025		1,092		(105)			(105)		987	987			
100193358	HOUSTON	TX		02/10/2025		655		(12)			(12)		643	643			
100177405	COPPEROPOLIS	CA		01/16/2025		645		(60)			(60)		585	585			
100198458	LEWES	DE		02/28/2025		665		(50)			(50)		615	615			
100189223	SPOKANE	WA		01/13/2025		705		(34)			(34)		670	670			
100202783	SARASOTA	FL		03/24/2025		420		(36)			(36)		384	384			
100190027	MYRTLE BEACH	SC		01/21/2025		716		228			228		944	944			
100194364	GLEN MILLS	PA		02/14/2025		432		(69)			(69)		363	363			
100190852	BUCKEYE	AZ		01/27/2025		668		(75)			(75)		593	593			
100195614	BALTIMORE	MD		02/24/2025		673		9			9		682	682			
100189448	CLOVIS	CA		01/14/2025		750		(98)			(98)		652	652			
100193082	HOMESTEAD	FL		02/10/2025		841		394			394		1,235	1,235			
100189224	ARLINGTON	TX		01/13/2025		642		(49)			(49)		593	593			
100202577	PHILADELPHIA	PA		03/21/2025		487		(76)			(76)		411	411			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177238	NEWBURYPORT	MA		01/16/2025		474		(75)			(75)		399	399			
100202371	PENSACOLA	FL		03/19/2025		559		2			2		562	562			
100204327	CHICAGO	IL		03/31/2025		1,114		(223)			(223)		891	891			
100195139	VAN ALSTYNE	TX		02/24/2025		680		(21)			(21)		660	660			
100200142	DOVER	NJ		03/06/2025		264		(30)			(30)		235	235			
100198531	LAUREL	MD		02/28/2025		1,038		20			20		1,058	1,058			
100176981	JEFFERSON CITY	MO		01/16/2025		521		(76)			(76)		445	445			
100195119	GEORGETOWN	TX		02/24/2025		623		(70)			(70)		553	553			
100200999	CLAYTON	NC		03/12/2025		481		9			9		490	490			
100200202	RYDERWOOD	WA		03/07/2025		580		(34)			(34)		547	547			
100177049	POINTBLANK	TX		01/16/2025		608		(68)			(68)		540	540			
100203442	SAINT AUGUSTINE	FL		03/27/2025		1,496		(66)			(66)		1,430	1,430			
100193540	BILLINGS	MT		02/10/2025		673		(10)			(10)		663	663			
100193052	BRADENTON	FL		02/10/2025		3,859		321			321		4,180	4,180			
100202898	PAHRUMP	NV		03/24/2025		468		10			10		478	478			
100198260	JACKSONVILLE	FL		02/28/2025		643		(42)			(42)		600	600			
100186898	SUN LAKES	AZ		01/07/2025		510		25			25		536	536			
100195111	ALLENTOWN	PA		02/24/2025		534		(80)			(80)		454	454			
100198405	KILLEN	AL		02/28/2025		663		(44)			(44)		619	619			
100188697	PENDLETON	OR		01/09/2025		685		(17)			(17)		668	668			
100203589	SNELLVILLE	GA		03/26/2025		601		(45)			(45)		556	556			
100157364	BENSON	NC		02/20/2025		628		(43)			(43)		585	585			
100202776	CLEVELAND	GA		03/24/2025		439		(62)			(62)		377	377			
100203153	BLOOMFIELD	NJ		03/27/2025		1,187		(101)			(101)		1,087	1,087			
100188492	CHICAGO	IL		01/08/2025		674		(42)			(42)		633	633			
100189934	SURPRISE	AZ		01/21/2025		835		273			273		1,108	1,108			
100189977	CHUBBUCK	ID		01/21/2025		886		(17)			(17)		868	868			
100198914	FLORENCE	AZ		02/28/2025		769		(90)			(90)		678	678			
100202662	SAINT CLOUD	FL		03/24/2025		457		(38)			(38)		419	419			
100188777	SAN ANTONIO	TX		01/09/2025		825		147			147		972	972			
100197656	SPRING GROVE	IL		02/26/2025		610		(87)			(87)		523	523			
100201114	ATLANTA	GA		03/12/2025		446		(59)			(59)		386	386			
100201058	COLONIAL BEACH	VA		03/12/2025		914		(45)			(45)		868	868			
100200083	SAINT AUGUSTINE	FL		03/06/2025		251		(15)			(15)		236	236			
100204301	SCOTTSDALE	AZ		03/31/2025		434		(48)			(48)		386	386			
100202558	VAIL	AZ		03/21/2025		804		201			201		1,005	1,005			
100198402	COLOMA	MI		02/28/2025		21,022		(561)			(561)		20,461	20,461			
100194251	TUNNEL HILL	GA		02/14/2025		460		(39)			(39)		422	422			
100192660	WYLIE	TX		02/10/2025		680		(17)			(17)		663	663			
100203338	SAVANNAH	GA		03/27/2025		472		(54)			(54)		418	418			
100204078	BAKERSFIELD	CA		03/28/2025		659		(89)			(89)		570	570			
100194679	PLANO	TX		02/21/2025		705		(5)			(5)		700	700			
100191714	COACHELLA	CA		02/20/2025		531		(77)			(77)		454	454			
100201164	BOONE	NC		03/12/2025		432		(66)			(66)		365	365			
100185265	RIO LINDA	CA		01/24/2025		648		(75)			(75)		573	573			
100194757	KISSIMMEE	FL		02/21/2025		657		(5)			(5)		652	652			
100194100	ROSENBERG	TX		02/14/2025		204		(45)			(45)		159	159			
100194654	WABENO	WI		02/21/2025		650		(78)			(78)		572	572			
100199373	KENNESAW	GA		03/05/2025		658		(61)			(61)		597	597			
100192873	RAYMOND	ME		02/10/2025		615		(59)			(59)		556	556			
100192279	KISSIMMEE	FL		01/31/2025		1,799		1			1		1,800	1,800			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202928	LA VISTA	NE		03/24/2025		90,801		(2,949)			(2,949)		87,853	87,853			
100200549	BAKERSFIELD	CA		03/11/2025		680		(42)			(42)		638	638			
100177466	TONOPAH	AZ		01/16/2025		485		(84)			(84)		401	401			
100189818	PARRISH	FL		01/21/2025		727		236			236		963	963			
100191267	HOUSTON	TX		01/29/2025		475		(1)			(1)		474	474			
100203336	BETHLEHEM	GA		03/27/2025		476		(60)			(60)		416	416			
100191225	VILLA RICA	GA		01/29/2025		888		(87)			(87)		802	802			
100186910	NOKOMIS	FL		01/07/2025		708		(34)			(34)		674	674			
100188490	OCEAN CITY	MD		01/08/2025		3,711		(121)			(121)		3,590	3,590			
100195124	GROVE CITY	OH		02/24/2025		751		(64)			(64)		687	687			
100201016	SAVANNAH	GA		03/12/2025		699		(30)			(30)		669	669			
100195127	MEMPHIS	TN		02/24/2025		5,833		(157)			(157)		5,676	5,676			
100192715	LAND O LAKES	FL		02/10/2025		676		(20)			(20)		656	656			
100191641	MADISON	FL		01/31/2025		1,684		(111)			(111)		1,574	1,574			
100194817	JEFFERSON	LA		02/21/2025		629		(58)			(58)		572	572			
100193129	STATESVILLE	NC		02/10/2025		733		148			148		882	882			
100186877	LEBANON	TN		01/07/2025		732		3			3		735	735			
100204166	SHELTON	CT		03/31/2025		1,148		(154)			(154)		994	994			
100189626	LA GRANGE	KY		01/17/2025		574		(64)			(64)		510	510			
100157266	HOMESTEAD	FL		02/20/2025		677		(24)			(24)		653	653			
100202765	SAINT LOUIS	MO		03/24/2025		42,152		(1,614)			(1,614)		40,538	40,538			
100181459	CHICAGO	IL		01/09/2025		1,358		(119)			(119)		1,239	1,239			
100197171	CLOVIS	CA		02/25/2025		1,310		(132)			(132)		1,178	1,178			
100193568	RICHMOND	CA		02/10/2025		962		(42)			(42)		921	921			
100188407	MAPLE GROVE	MN		01/08/2025		1,892		(138)			(138)		1,754	1,754			
100191706	BAKERSFIELD	CA		02/20/2025		418		(17)			(17)		401	401			
100199086	ANNA	TX		02/28/2025		478		20			20		498	498			
100157019	FORT WORTH	TX		02/20/2025		7,371		(483)			(483)		6,888	6,888			
100188838	YUKON	OK		01/09/2025		735		(5)			(5)		730	730			
100195129	RIDLEY PARK	PA		02/24/2025		912		(61)			(61)		850	850			
100198944	CLEARWATER	FL		03/03/2025		522		(33)			(33)		490	490			
100189714	GRANTS PASS	OR		02/20/2025		617		(4)			(4)		614	614			
100191236	HOMESTEAD	FL		01/29/2025		582		(82)			(82)		500	500			
100200615	LAVON	TX		03/11/2025		1,748		63			63		1,811	1,811			
100195379	CALABASH	NC		02/24/2025		560		(64)			(64)		496	496			
100199969	LAS VEGAS	NV		03/06/2025		323		(7)			(7)		316	316			
100189757	DAVENPORT	FL		01/21/2025		816		(58)			(58)		759	759			
100203437	FULSHEAR	TX		03/27/2025		475		135			135		610	610			
100195132	REDDING	CA		02/24/2025		663		(34)			(34)		629	629			
100200310	SOUTH YARMOUTH	MA		03/07/2025		677		(52)			(52)		625	625			
100200735	TOMBALL	TX		03/11/2025		690		(20)			(20)		670	670			
100200504	PHILADELPHIA	PA		03/11/2025		648		(60)			(60)		588	588			
100203576	FAIRFIELD	OH		03/26/2025		598		(47)			(47)		551	551			
100177158	PORT ST LUCIE	FL		01/16/2025		3,263		(207)			(207)		3,056	3,056			
100190244	POTTSTOWN	PA		01/22/2025		(471)		1,083			1,083		612	612			
100198316	GROVE CITY	OH		02/28/2025		743		(56)			(56)		687	687			
100186987	FRESNO	CA		01/07/2025		3,741		163			163		3,903	3,903			
100201236	MADISON	AL		03/12/2025		494		199			199		693	693			
100188474	CHARLOTTE	NC		01/08/2025		555		(51)			(51)		503	503			
100194544	WINDER	GA		02/14/2025		8,730		(399)			(399)		8,331	8,331			
100188532	RIDGECREST	CA		01/08/2025		701		(66)			(66)		636	636			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202850	OGDEN	UT		03/24/2025		415		(60)			(60)		355	355			
100199023	ANNA	TX		02/28/2025		468		31			31		499	499			
100203199	SAVANNAH	GA		03/27/2025		470		(59)			(59)		411	411			
100186971	MYRTLE BEACH	SC		01/07/2025		765		232			232		997	997			
100196634	MIAMI	FL		02/25/2025		1,270		(150)			(150)		1,121	1,121			
100177190	OCEAN CITY	MD		01/16/2025		604		(61)			(61)		543	543			
100198321	FEASTERVILLE TREVOSE	PA		02/28/2025		3,039		(112)			(112)		2,927	2,927			
100195366	PALM BAY	FL		02/24/2025		20,925		(676)			(676)		20,249	20,249			
100189400	ROYSTON	GA		01/14/2025		837		(62)			(62)		775	775			
100192802	GRASS VALLEY	CA		02/10/2025		680		19			19		699	699			
100157336	PINE	AZ		02/20/2025		625		(82)			(82)		543	543			
100194768	JEFFERSON	GA		02/21/2025		726		102			102		828	828			
100188537	WESLEY CHAPEL	FL		01/08/2025		646		(74)			(74)		572	572			
100189214	MADISON	WI		01/13/2025		721		(2)			(2)		718	718			
100157456	LAWRENCEVILLE	GA		02/20/2025		612		(69)			(69)		543	543			
100194791	STEPHENSON	VA		02/21/2025		1,923		36			36		1,959	1,959			
100188574	CHANDLER	AZ		02/10/2025		614		(72)			(72)		542	542			
100176988	NASHVILLE	TN		01/16/2025		531		(75)			(75)		456	456			
100188529	LA PINE	OR		01/08/2025		750		(70)			(70)		681	681			
100200667	BALTIMORE	MD		03/11/2025		28,758		(29)			(29)		28,728	28,728			
100188737	RIDGEFIELD	WA		01/09/2025		2,269		144			144		2,414	2,414			
100201333	BAKERSFIELD	CA		03/12/2025		438		(45)			(45)		393	393			
100198258	PALMETTO	FL		02/28/2025		1,703		(26)			(26)		1,677	1,677			
100195497	FERNLEY	NV		02/24/2025		1,512		202			202		1,715	1,715			
100195499	FERNLEY	NV		02/24/2025		1,524		203			203		1,727	1,727			
100190144	BELMONT	NC		01/21/2025		648		(52)			(52)		595	595			
100189222	ROUND ROCK	TX		01/13/2025		651		(36)			(36)		615	615			
100192607	PRINCETON	TX		02/10/2025		415		(46)			(46)		369	369			
100202831	DELTA	UT		03/24/2025		606		(62)			(62)		545	545			
100200324	HENDERSON	NV		03/10/2025		1,073		68			68		1,141	1,141			
100177441	HOUSTON	TX		01/16/2025		650		(89)			(89)		561	561			
100202825	DELRAY BEACH	FL		03/24/2025		426		(63)			(63)		362	362			
100190471	CONCORD	NH		01/24/2025		769		(66)			(66)		703	703			
100194297	LAWRENCEVILLE	GA		02/14/2025		67,215		(2,892)			(2,892)		64,323	64,323			
100204115	LINTHICUM HEIGHTS	MD		03/28/2025		432		32			32		464	464			
100193478	RALEIGH	NC		02/10/2025		867		68			68		935	935			
100199312	MANASSAS	VA		03/05/2025		586		(67)			(67)		519	519			
100199342	STOCKTON	CA		03/05/2025		586		(67)			(67)		519	519			
100189805	DAVENPORT	FL		01/21/2025		687		178			178		864	864			
100203158	CAROLINA BEACH	NC		03/27/2025		434		(65)			(65)		369	369			
100200240	WENDELL	NC		03/07/2025		605		(40)			(40)		565	565			
100198912	CRYSTAL BEACH	TX		02/28/2025		644		(55)			(55)		589	589			
100190170	HAYESVILLE	NC		01/21/2025		651		(29)			(29)		623	623			
100188530	WEST HAVEN	CT		01/08/2025		641		(39)			(39)		603	603			
100202941	HARSHAW	WI		03/24/2025		454		(48)			(48)		406	406			
100202431	BROOKSVILLE	FL		03/20/2025		652		(45)			(45)		606	606			
100188266	OCALA	FL		01/08/2025		476		36			36		512	512			
100191633	CORAL SPRINGS	FL		01/31/2025		911		(63)			(63)		847	847			
100198355	CENTERTON	AR		02/28/2025		864		(8)			(8)		856	856			
100202461	KAUFMAN	TX		03/20/2025		2,187		8			8		2,195	2,195			
100190977	GALLATIN	TN		01/28/2025		588		(63)			(63)		526	526			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198526	SYKESVILLE	MD		02/28/2025		894		(49)			(49)		844	844			
100189804	LARGO	FL		01/21/2025		762		98			98		860	860			
100201139	ANNA	TX		03/12/2025		439		(57)			(57)		382	382			
100177543	HOMESTEAD	FL		01/16/2025		715		(28)			(28)		687	687			
100200369	LA GRANDE	OR		03/10/2025		444		(63)			(63)		381	381			
100190018	CANDLER	NC		01/21/2025		698		195			195		893	893			
100201226	FAIRWAY	KS		03/12/2025		376		(46)			(46)		330	330			
100197562	PORT CLINTON	OH		02/26/2025		641		(53)			(53)		589	589			
100185270	MONUMENT	CO		01/24/2025		669		(19)			(19)		650	650			
100191726	SAN TAN VALLEY	AZ		02/20/2025		616		(40)			(40)		576	576			
100191687	PENSACOLA	FL		02/20/2025		626		39			39		665	665			
100200233	HUGO	MN		03/07/2025		750		63			63		813	813			
100189816	PLANT CITY	FL		01/21/2025		774		151			151		925	925			
100189946	NOBLESVILLE	IN		01/21/2025		574		(52)			(52)		522	522			
100191348	CAPE CORAL	FL		01/30/2025		625		(86)			(86)		539	539			
100201184	YOUNGSVILLE	LA		03/12/2025		427		(66)			(66)		361	361			
100193076	LATHROP	CA		02/10/2025		822		310			310		1,133	1,133			
100202781	LANCASTER	PA		03/24/2025		625		(66)			(66)		559	559			
100189792	BRADENTON	FL		01/21/2025		788		97			97		885	885			
100189187	FORT WORTH	TX		01/13/2025		615		(66)			(66)		549	549			
100192652	STEPHENS CITY	VA		02/10/2025		621		(61)			(61)		561	561			
100189268	WESTFIELD	IN		01/13/2025		705		(19)			(19)		686	686			
100190771	HAMDEN	CT		01/27/2025		589		(46)			(46)		543	543			
100201231	PARRISH	FL		03/12/2025		473		137			137		609	609			
100204242	ANTIOCH	CA		03/31/2025		494		(35)			(35)		459	459			
100190321	CHICAGO	IL		01/22/2025		713		(34)			(34)		679	679			
100197620	GREER	SC		02/26/2025		3,760		(54)			(54)		3,706	3,706			
100200715	MIDLAND	TX		03/11/2025		1,572		(76)			(76)		1,496	1,496			
100188480	BLUE SPRINGS	MO		01/08/2025		932		(47)			(47)		885	885			
100198343	TAYLOR	TX		02/28/2025		439		(67)			(67)		372	372			
100192166	BETHLEHEM	PA		01/31/2025		637		(62)			(62)		575	575			
100203217	PORTERVILLE	CA		03/27/2025		654		(39)			(39)		614	614			
100198384	AUBURN	AL		02/28/2025		658		(51)			(51)		607	607			
100193411	SAVANNAH	GA		02/10/2025		650		7			7		658	658			
100188708	RAYMORE	MO		01/09/2025		558		(63)			(63)		496	496			
100188823	FORT WORTH	TX		01/09/2025		766		80			80		846	846			
100193434	VALLEJO	CA		02/10/2025		706		24			24		730	730			
100195134	CENTERTON	AR		02/24/2025		856							856	856			
100188534	EMMETT	ID		01/08/2025		627		(64)			(64)		563	563			
100200210	CALDWELL	ID		03/07/2025		484		42			42		526	526			
100189914	CYPRESS	TX		01/21/2025		692		25			25		717	717			
100195098	HICKORY	NC		02/24/2025		1,175		(117)			(117)		1,058	1,058			
100192278	DALLAS	TX		01/31/2025		683		(76)			(76)		607	607			
100195387	MAPLEWOOD	MN		02/24/2025		631		(44)			(44)		586	586			
100204220	SAINT AUGUSTINE	FL		03/31/2025		1,094		(96)			(96)		998	998			
100195135	ANACONDA	MT		02/24/2025		1,784		(8)			(8)		1,776	1,776			
100192591	ARGYLE	TX		02/10/2025		616		(33)			(33)		582	582			
100203416	COLLIERVILLE	TN		03/27/2025		1,792		(103)			(103)		1,689	1,689			
100195117	CALIFORNIA	MD		02/24/2025		200,756		(8,399)			(8,399)		192,357	192,357			
100195122	INDIANAPOLIS	IN		02/24/2025		419		(46)			(46)		374	374			
100201128	COLUMBIA	CA		03/12/2025		439		(59)			(59)		380	380			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200243	HOUSTON	TX		03/07/2025		635		(47)			(47)		589	589			
100203350	WENDELL	NC		03/27/2025		579		(47)			(47)		532	532			
100177646	NORTH PORT	FL		01/16/2025		721		(62)			(62)		660	660			
100188760	HAYDEN	ID		01/09/2025		837		202			202		1,039	1,039			
100203294	GAINESVILLE	GA		03/27/2025		857		(68)			(68)		789	789			
100186172	PORTLAND	OR		02/10/2025		645		(10)			(10)		634	634			
100192922	COLUMBUS	OH		02/10/2025		666		(19)			(19)		648	648			
100189513	CHANDLER	AZ		01/15/2025		579		(62)			(62)		517	517			
100193160	LOS ANGELES	CA		03/20/2025		421		(39)			(39)		382	382			
100194637	NEW ORLEANS	LA		02/21/2025		653		(34)			(34)		619	619			
100195131	CHARLOTTE	NC		02/24/2025		672		(27)			(27)		645	645			
100188679	TAMARAC	FL		02/10/2025		646		55			55		701	701			
100195128	TUCKER	GA		02/24/2025		659		(32)			(32)		627	627			
100202758	MYRTLE BEACH	SC		03/24/2025		437		(60)			(60)		377	377			
100194017	SAN ANTONIO	TX		02/11/2025		612		(57)			(57)		556	556			
100195483	SAVANNAH	GA		02/24/2025		758		147			147		905	905			
100195144	UNION CITY	GA		02/24/2025		454		54			54		508	508			
100192978	CHEYENNE	WY		02/10/2025		676		(10)			(10)		666	666			
100199831	HEALDSBURG	CA		03/05/2025		726		(46)			(46)		680	680			
100192587	ELVERSON	PA		02/10/2025		611		(62)			(62)		549	549			
100192781	CENTERTON	AR		02/10/2025		676		(10)			(10)		666	666			
100200179	TACOMA	WA		03/07/2025		718		(48)			(48)		669	669			
100201691	TOMBALL	TX		03/13/2025		452		(72)			(72)		381	381			
100177488	SALADO	TX		01/16/2025		471		(71)			(71)		400	400			
100157120	PORT ORANGE	FL		02/20/2025		1,103		(98)			(98)		1,005	1,005			
100177650	OLIVEHURST	CA		01/16/2025		679		(91)			(91)		587	587			
100190767	RALEIGH	NC		01/27/2025		778		(93)			(93)		685	685			
100202512	BRUNSWICK	GA		03/21/2025		444		(45)			(45)		399	399			
100189836	PASCO	WA		01/21/2025		583		(23)			(23)		559	559			
100203163	GILBERT	AZ		03/27/2025		479		(35)			(35)		444	444			
100176986	ALABASTER	AL		01/16/2025		626		(87)			(87)		539	539			
100157521	WILMINGTON	NC		02/20/2025		1,179		7			7		1,186	1,186			
100200408	SAINT AUGUSTINE	FL		03/10/2025		643		(60)			(60)		583	583			
100195397	ROEBUCK	SC		02/24/2025		570		(64)			(64)		506	506			
100192635	MARYVILLE	TN		02/10/2025		670		(3)			(3)		667	667			
100200313	CAPE CANAVERAL	FL		03/07/2025		228		(25)			(25)		203	203			
100194098	HARLINGEN	TX		02/14/2025		651		(7)			(7)		643	643			
100203465	BREVARD	NC		03/27/2025		617		(65)			(65)		552	552			
100188502	LEANDER	TX		01/08/2025		642		(19)			(19)		623	623			
100193032	SAINT PAUL	MN		02/10/2025		603		(17)			(17)		585	585			
100201308	HOUSTON	TX		03/12/2025		38,083		(1,488)			(1,488)		36,594	36,594			
100186961	STUART	FL		01/07/2025		709		(99)			(99)		611	611			
100193542	HYDE PARK	NY		02/10/2025		562		(63)			(63)		498	498			
100193588	ATLANTA	GA		02/10/2025		430		(85)			(85)		345	345			
100195125	KENNESAW	GA		02/24/2025		708		(33)			(33)		674	674			
100202474	CHINCOTEAGUE ISLAND	VA		03/21/2025		411		(49)			(49)		362	362			
100193399	FREDERICKSBURG	VA		02/10/2025		916		(3)			(3)		912	912			
100194008	SUNNY ISLES BEACH	FL		02/11/2025		550		(66)			(66)		484	484			
100157511	SPRINGFIELD GARDENS	NY		02/20/2025		2,193		(122)			(122)		2,072	2,072			
100203971	CITRUS SPGS	FL		03/28/2025		424		(33)			(33)		391	391			
100177317	VALDOSTA	GA		01/16/2025		591		(65)			(65)		526	526			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192609	LILLINGTON	NC		02/10/2025		629		(35)			(35)		593	593			
100188723	CONVERSE	TX		01/09/2025		740		122			122		862	862			
100198500	SEVERN	MD		02/28/2025		666		(38)			(38)		628	628			
100202810	SUMTER	SC		03/24/2025		419		(60)			(60)		359	359			
100198352	STAUNTON	VA		02/28/2025		628		(65)			(65)		563	563			
100190113	YAKIMA	WA		01/21/2025		619		(58)			(58)		561	561			
100186930	CONCORD	NC		01/07/2025		744		16			16		759	759			
100194718	BRYAN	TX		02/21/2025		2,328							2,328	2,328			
100197544	BUSHKILL	PA		02/26/2025		824		(153)			(153)		671	671			
100202694	SARATOGA SPRINGS	UT		03/24/2025		428		(35)			(35)		393	393			
100202731	LANCASTER	OH		03/24/2025		434		(47)			(47)		387	387			
100192418	DAVENPORT	FL		02/07/2025		622		(54)			(54)		568	568			
100190910	CONROE	TX		01/28/2025		680		2			2		682	682			
100190131	GRAYSON	GA		01/21/2025		583		(84)			(84)		499	499			
100203232	FORT MYERS	FL		03/27/2025		1,837		(127)			(127)		1,709	1,709			
100202384	NAPLES	FL		03/19/2025		456		(32)			(32)		424	424			
100203948	MAGNOLIA	TX		03/28/2025		236		(18)			(18)		218	218			
100189080	LAWRENCEVILLE	GA		01/13/2025		4,068		(153)			(153)		3,915	3,915			
100194634	CENTERVILLE	TX		02/21/2025		602		(23)			(23)		579	579			
100189313	PHILADELPHIA	PA		01/13/2025		628		(58)			(58)		570	570			
100200395	SHENANDOAH	VA		03/10/2025		405		(42)			(42)		362	362			
100197255	WEST NEW YORK	NJ		02/25/2025		1,318		(67)			(67)		1,251	1,251			
100204105	CHANDLER	AZ		03/28/2025		220		(55)			(55)		164	164			
100189895	PRINCETON	TX		01/21/2025		1,695		(45)			(45)		1,650	1,650			
100190049	ATLANTA	GA		01/21/2025		2,060		(86)			(86)		1,974	1,974			
100190468	WINDER	GA		01/24/2025		661		(80)			(80)		581	581			
100200391	AUBURN	AL		03/10/2025		613		(61)			(61)		553	553			
100190051	HAINES CITY	FL		01/21/2025		706		158			158		864	864			
100188538	PANAMA CITY BEACH	FL		01/08/2025		648		(55)			(55)		593	593			
100192954	FORT WORTH	TX		02/10/2025		617		(64)			(64)		554	554			
100203454	COLUMBUS	OH		03/27/2025		413		(57)			(57)		356	356			
100198238	HOLLY SPRINGS	NC		02/28/2025		643		(22)			(22)		622	622			
100157109	ATLANTA	GA		02/20/2025		407		(113)			(113)		293	293			
100203277	WAUKEE	IA		03/27/2025		494		93			93		587	587			
100177239	NORTH SYRACUSE	NY		01/16/2025		523		(76)			(76)		447	447			
100192669	WEISER	ID		02/10/2025		649		(23)			(23)		626	626			
100203435	FORT WORTH	TX		03/27/2025		10,322		560			560		10,882	10,882			
100194198	FAIRFIELD	CA		02/14/2025		1,234		(58)			(58)		1,176	1,176			
100189495	SANGER	CA		01/15/2025		919		(22)			(22)		897	897			
100199074	WINNETKA	CA		02/28/2025		917		(14)			(14)		903	903			
100186164	WEST PALM BEACH	FL		02/10/2025		2,612		(75)			(75)		2,537	2,537			
100189675	HOUSTON	TX		01/17/2025		451		69			69		520	520			
100203310	ROSENBERG	TX		03/27/2025		480		71			71		551	551			
100188836	COOS BAY	OR		01/09/2025		817		(23)			(23)		793	793			
100194745	MIAMI	FL		02/21/2025		1,302		(46)			(46)		1,256	1,256			
100203459	INDEPENDENCE	KY		03/27/2025		463		(47)			(47)		416	416			
100188867	WHITTIER	CA		01/09/2025		929		(34)			(34)		895	895			
100188503	COLORADO SPRINGS	CO		01/08/2025		659		(51)			(51)		608	608			
100202727	JACKSONVILLE	FL		03/24/2025		425		(36)			(36)		388	388			
100199047	HINDSVILLE	AR		02/28/2025		669		(50)			(50)		620	620			
100201772	WILMINGTON	DE		03/18/2025		596		(83)			(83)		513	513			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201145	CLAYTON	NC		03/12/2025		434		(69)			(69)		365	365			
100203147	COLORADO SPRINGS	CO		03/27/2025		669		(45)			(45)		625	625			
100201403	HOUSTON	TX		03/12/2025		682		(29)			(29)		653	653			
100185215	ALLEN	TX		01/24/2025		2,860		(48)			(48)		2,812	2,812			
100194194	RANCHO PALOS VERDES	CA		02/14/2025		1,258		(69)			(69)		1,189	1,189			
100194252	SAINT AUGUSTINE	FL		02/14/2025		441		(51)			(51)		390	390			
100177672	SEGUIN	TX		01/16/2025		540		(77)			(77)		463	463			
100200309	NAPLES	FL		03/07/2025		10,661		(281)			(281)		10,380	10,380			
100193727	BARTLETT	IL		02/10/2025		925		(89)			(89)		836	836			
100195109	MORTON GROVE	IL		02/24/2025		991		(68)			(68)		922	922			
100190929	WENDELL	NC		01/28/2025		684		(7)			(7)		677	677			
100192986	FOLEY	AL		02/10/2025		190,658		(4,707)			(4,707)		185,951	185,951			
100199280	ARLINGTON	TX		03/05/2025		619		(69)			(69)		550	550			
100198965	TUSCALOOSA	AL		02/28/2025		481		(29)			(29)		452	452			
100195118	PLANO	TX		02/24/2025		2,042		(80)			(80)		1,962	1,962			
100194291	MARICOPA	AZ		02/14/2025		437		(67)			(67)		370	370			
100188775	WAKE FOREST	NC		01/09/2025		813		150			150		963	963			
100192261	MIDDLETOWN	NY		01/31/2025		479		(43)			(43)		436	436			
100202826	SALISBURY MILLS	NY		03/24/2025		385		(20)			(20)		366	366			
100203546	FORNEY	TX		03/26/2025		638		(55)			(55)		583	583			
100192742	FLOWERY BRANCH	GA		02/10/2025		64,804		(3,042)			(3,042)		61,762	61,762			
100200614	ZEBULON	NC		03/11/2025		715		77			77		792	792			
100193027	HICKORY	NC		02/10/2025		581		(34)			(34)		546	546			
100194348	PHILADELPHIA	PA		02/14/2025		429		(48)			(48)		381	381			
100203452	SHERRILLS FORD	NC		03/27/2025		482		66			66		548	548			
100192694	LAWRENCE TOWNSHIP	NJ		02/10/2025		1,267		(38)			(38)		1,229	1,229			
100201136	LIBERTY HILL	TX		03/12/2025		83,671		(3,298)			(3,298)		80,374	80,374			
100199269	WHITSETT	NC		03/05/2025		658		(33)			(33)		624	624			
100192889	WEBSTER GROVES	MO		02/10/2025		449		(22)			(22)		426	426			
100203363	WILMINGTON	NC		03/27/2025		419		(52)			(52)		367	367			
100189956	CLAYTON	NC		01/21/2025		664		(21)			(21)		642	642			
100200326	MONTELLO	WI		03/10/2025		440		(51)			(51)		389	389			
100198268	LIBERTY LAKE	WA		02/28/2025		633		(43)			(43)		590	590			
100192707	HARVEST	AL		02/10/2025		643		(42)			(42)		601	601			
100189845	LAKEVILLE	MN		01/21/2025		796		224			224		1,020	1,020			
100203968	GREENSBORO	NC		03/28/2025		831		(74)			(74)		757	757			
100188307	WEST MELBOURNE	FL		01/08/2025		922		(19)			(19)		903	903			
100194792	SAINT LOUIS	MO		02/21/2025		624		(52)			(52)		572	572			
100199281	BUFORD	GA		03/05/2025		2,955		(125)			(125)		2,829	2,829			
100198963	FRANKLINTON	NC		02/28/2025		512		(27)			(27)		486	486			
100202926	ELLIJAY	GA		03/24/2025		444		(10)			(10)		434	434			
100192250	CHATOM	AL		01/31/2025		878		(50)			(50)		828	828			
100193207	DANBURY	CT		02/10/2025		567		20			20		587	587			
100188501	INDIAN TRAIL	NC		01/08/2025		893		(41)			(41)		851	851			
100200568	POCATELLO	ID		03/11/2025		610		(72)			(72)		537	537			
100204013	FORT WAYNE	IN		03/28/2025		415		2			2		416	416			
100200249	RIVIERA BEACH	FL		03/07/2025		572		(61)			(61)		511	511			
100191609	LEHIGH ACRES	FL		01/31/2025		557		(59)			(59)		498	498			
100191744	SALINAS	CA		02/20/2025		432		(9)			(9)		423	423			
100191615	LEHIGH ACRES	FL		01/31/2025		557		(58)			(58)		498	498			
100189355	BALTIMORE	MD		01/13/2025		621		(55)			(55)		566	566			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189465	IRVING	TX		01/15/2025		605		(32)			(32)		573	573			
100190151	HAINES CITY	FL		01/21/2025		624		(62)			(62)		563	563			
100200262	POLLOCK PINES	CA		03/07/2025		605		(75)			(75)		530	530			
100201067	WENTZVILLE	MO		03/12/2025		845		(42)			(42)		803	803			
100194114	LEHIGH ACRES	FL		02/14/2025		555		(56)			(56)		498	498			
100193611	CHALFONT	PA		02/10/2025		557		(61)			(61)		496	496			
100177211	CAMDEN	SC		01/16/2025		681		(25)			(25)		656	656			
100192895	HICKORY	NC		02/10/2025		682		21			21		703	703			
100202770	TAMPA	FL		03/24/2025		487		(53)			(53)		434	434			
100192993	OAKHURST	CA		02/10/2025		628		(1)			(1)		627	627			
100199083	CHARLOTTE	NC		02/28/2025		688		(1)			(1)		686	686			
100188508	ALGOMA	WI		01/08/2025		4,657		(157)			(157)		4,500	4,500			
100202163	BURLESON	TX		03/18/2025		592		(50)			(50)		542	542			
100200698	SYKESVILLE	MD		03/11/2025		609		(59)			(59)		550	550			
100198472	SAN ANTONIO	TX		02/28/2025		592		(60)			(60)		531	531			
100201171	WENTZVILLE	MO		03/12/2025		424		(73)			(73)		351	351			
100200056	INDIANAPOLIS	IN		03/06/2025		235		(30)			(30)		205	205			
100203258	MEMPHIS	TN		03/27/2025		436		(68)			(68)		368	368			
100188272	COLUMBUS	OH		01/08/2025		711		63			63		774	774			
100195096	SANFORD	ME		02/24/2025		655		(85)			(85)		570	570			
100191152	LOS ANGELES	CA		01/29/2025		684		(15)			(15)		669	669			
100192417	SAN ANTONIO	TX		02/07/2025		578		(79)			(79)		499	499			
100203272	NORTH MYRTLE BEACH	SC		03/27/2025		640		(70)			(70)		570	570			
100192622	WINDSOR LOCKS	CT		02/10/2025		1,008		(71)			(71)		937	937			
100201592	WILLIS	TX		03/13/2025		581		(19)			(19)		561	561			
100188773	KYLE	TX		01/09/2025		812		181			181		993	993			
100188498	MECHANICSBURG	PA		01/08/2025		2,223		(78)			(78)		2,145	2,145			
100202501	HIGHLAND LAKES	NJ		03/21/2025		404		(47)			(47)		357	357			
100189905	ROANOKE	VA		01/21/2025		611		(58)			(58)		553	553			
100189144	TUCSON	AZ		01/13/2025		596		(56)			(56)		540	540			
100181417	TUCKER	GA		01/09/2025		5,825		(336)			(336)		5,488	5,488			
100203945	MCDONOUGH	GA		03/28/2025		464		(67)			(67)		397	397			
100191312	BATTLE GROUND	WA		01/30/2025		3,270		(280)			(280)		2,990	2,990			
100199001	MOLALLA	OR		02/28/2025		640		(21)			(21)		620	620			
100202685	O FALLON	MO		03/24/2025		435		(39)			(39)		397	397			
100200410	WATERBURY	CT		03/10/2025		391		(68)			(68)		323	323			
100204144	NORWOOD	OH		03/28/2025		428		(19)			(19)		409	409			
100200298	HYDE PARK	NY		03/07/2025		646		(70)			(70)		576	576			
100201805	PEORIA	AZ		03/18/2025		292		(45)			(45)		247	247			
100195114	SOUTHERN PINES	NC		02/24/2025		639		(43)			(43)		597	597			
100203205	AUBREY	TX		03/27/2025		632		(60)			(60)		573	573			
100190154	HOUSTON	TX		01/21/2025		662		(31)			(31)		631	631			
100202437	VISALIA	CA		03/20/2025		396		37			37		433	433			
100195105	BRYAN	TX		02/24/2025		626		(60)			(60)		566	566			
100198317	CYPRESS	TX		02/28/2025		1,284		3			3		1,287	1,287			
100194421	AUBREY	TX		02/14/2025		422		(75)			(75)		347	347			
100194642	NEW ORLEANS	LA		02/21/2025		654		(31)			(31)		623	623			
100194345	PHILADELPHIA	PA		02/14/2025		462		(58)			(58)		404	404			
100188791	CHARLOTTE	NC		01/09/2025		960		125			125		1,085	1,085			
100199327	LONG BEACH	CA		03/05/2025		224		(53)			(53)		172	172			
100192938	ROYSE CITY	TX		02/10/2025		704		184			184		888	888			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190064	POINCIANA	FL		01/21/2025		637		(52)			(52)		585	585			
100201000	TACOMA	WA		03/12/2025		693		(1)			(1)		693	693			
100186173	PASCO	WA		02/10/2025		632		37			37		668	668			
100190213	KANNAPOLIS	NC		01/21/2025		671		(17)			(17)		654	654			
100202921	POQUOSON	VA		03/24/2025		447		(41)			(41)		406	406			
100177179	WESTLAND	MI		01/16/2025		1,103		(106)			(106)		997	997			
100204099	BRADENTON	FL		03/28/2025		407		(44)			(44)		363	363			
100192592	CHATTANOOGA	TN		02/10/2025		5,929		(172)			(172)		5,757	5,757			
100189970	DURHAM	NC		01/21/2025		619		(52)			(52)		567	567			
100194812	WILLIS	TX		02/21/2025		700		17			17		717	717			
100203129	DE PERE	WI		03/27/2025		1,294		(107)			(107)		1,187	1,187			
100193753	FRANKLIN	NJ		02/10/2025		418		(58)			(58)		360	360			
100189322	MYRTLE BEACH	SC		01/13/2025		670		(39)			(39)		631	631			
100197560	BRISTOL	CT		02/26/2025		645		(112)			(112)		533	533			
100201093	LAKEWOOD	OH		03/12/2025		430		(46)			(46)		384	384			
100186148	LAS VEGAS	NV		02/10/2025		638		2			2		640	640			
100193179	LAS VEGAS	NV		03/20/2025		434		(5)			(5)		429	429			
100202511	BETHLEHEM	GA		03/21/2025		49,107		1,374			1,374		50,481	50,481			
100202636	MURFREESBORO	TN		03/24/2025		659		(13)			(13)		646	646			
100189331	RANSON	WV		01/13/2025		605		(73)			(73)		532	532			
100202477	COLUMBUS	OH		03/21/2025		400		(45)			(45)		356	356			
100194488	MARIETTA	GA		02/14/2025		635		(48)			(48)		587	587			
100189758	CAPE CORAL	FL		01/21/2025		611		(47)			(47)		564	564			
100191260	STRATFORD	CT		01/29/2025		541		8			8		549	549			
100192205	NORTH ANDOVER	MA		01/31/2025		628		(60)			(60)		568	568			
100157077	GARDEN GROVE	CA		02/20/2025		620		(13)			(13)		607	607			
100198254	SHELBY	MI		02/28/2025		1,204		(93)			(93)		1,112	1,112			
100203240	COLORADO SPRINGS	CO		03/27/2025		439		(68)			(68)		371	371			
100192950	STEPHENVILLE	TX		02/10/2025		643		(25)			(25)		618	618			
100190656	FAIRVIEW	NC		01/28/2025		1,641		63			63		1,704	1,704			
100203296	LEAGUE CITY	TX		03/27/2025		932		92			92		1,024	1,024			
100202589	LAKE HAMILTON	FL		03/21/2025		523		(66)			(66)		457	457			
100193988	EAGLE LAKE	FL		02/11/2025		578		(35)			(35)		542	542			
100190123	CHARLOTTE	NC		01/21/2025		608		(45)			(45)		563	563			
100191158	DALLAS	TX		01/29/2025		685		1			1		686	686			
100198409	LARAMIE	WY		02/28/2025		593		(68)			(68)		524	524			
100188790	CHARLOTTE	NC		01/09/2025		761		115			115		876	876			
100189848	LAS VEGAS	NV		01/21/2025		753		127			127		881	881			
100193139	MCKINNEY	TX		02/10/2025		695		152			152		847	847			
100190776	MIRAMAR	FL		01/27/2025		657		(5)			(5)		652	652			
100192900	KERNERSVILLE	NC		02/10/2025		665		5			5		670	670			
100177355	MANVEL	TX		01/16/2025		1,559		(129)			(129)		1,430	1,430			
100157211	LAFAYETTE	LA		02/20/2025		577		(59)			(59)		518	518			
100190285	DETROIT	MI		01/22/2025		80		569			569		649	649			
100194293	LAWRENCE	KS		02/14/2025		598		(85)			(85)		513	513			
100189216	FORT WORTH	TX		01/13/2025		600		(49)			(49)		551	551			
100157453	MEMPHIS	TN		02/20/2025		560		(72)			(72)		488	488			
100188610	GLENDALE	AZ		02/10/2025		4,603		13			13		4,615	4,615			
100199027	LAVON	TX		02/28/2025		591		(67)			(67)		524	524			
100189802	BLOOMINGDALE	GA		01/21/2025		3,652		165			165		3,817	3,817			
100202508	LEHIGH ACRES	FL		03/21/2025		368		(28)			(28)		340	340			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185228	FORT VALLEY	GA		01/24/2025		1,155		(103)			(103)		1,052	1,052			
100157369	ST. PETERSBURG	FL		02/20/2025		695		(87)			(87)		608	608			
100189220	MCKINNEY	TX		01/13/2025		655		(23)			(23)		633	633			
100202844	COLORADO SPRINGS	CO		03/24/2025		401		(59)			(59)		342	342			
100197512	HOUSTON	TX		02/26/2025		526		(199)			(199)		327	327			
100189826	MONTGOMERY	AL		01/21/2025		3,764		(106)			(106)		3,658	3,658			
100201377	KEARNS	UT		03/12/2025		646		(67)			(67)		579	579			
100200629	RALEIGH	NC		03/11/2025		599		(55)			(55)		544	544			
100193048	GIBSONVILLE	NC		02/10/2025		566		(59)			(59)		506	506			
100188812	NORTH FORT MYERS	FL		01/09/2025		1,256		91			91		1,346	1,346			
100188513	AVON	OH		01/08/2025		636		(41)			(41)		595	595			
100157255	YPSILANTI	MI		02/20/2025		533		(69)			(69)		463	463			
100188504	WINGATE	NC		01/08/2025		667		(42)			(42)		625	625			
100188323	CENTER VALLEY	PA		01/08/2025		2,005		(12)			(12)		1,993	1,993			
100200606	ROUND ROCK	TX		03/11/2025		654		(30)			(30)		625	625			
100195123	HAW RIVER	NC		02/24/2025		656		9			9		665	665			
100194608	VENICE	FL		02/21/2025		824		(44)			(44)		779	779			
100202794	MYRTLE BEACH	SC		03/24/2025		416		(60)			(60)		356	356			
100202815	TUCSON	AZ		03/24/2025		406		(55)			(55)		351	351			
100188507	NILES	IL		01/08/2025		650		(40)			(40)		610	610			
100200297	STAMFORD	CT		03/07/2025		659		(43)			(43)		616	616			
100192925	SPRING HILL	TN		02/10/2025		642		(65)			(65)		577	577			
100193790	ORLANDO	FL		02/10/2025		602		3			3		604	604			
100194702	SEAGOVILLE	TX		02/21/2025		3,603		(12)			(12)		3,591	3,591			
100198248	YUKON	OK		02/28/2025		623		(35)			(35)		588	588			
100203582	LAKE ARROWHEAD	CA		03/26/2025		588		(60)			(60)		528	528			
100193117	WASHINGTON	UT		02/10/2025		784		190			190		974	974			
100190173	CENTERTON	AR		01/21/2025		644		(37)			(37)		608	608			
100192720	WEST CHICAGO	IL		02/10/2025		3,949		(184)			(184)		3,765	3,765			
100199309	RALEIGH	NC		03/05/2025		617		(61)			(61)		556	556			
100188546	PORTLAND	OR		01/09/2025		492		(15)			(15)		477	477			
100188541	LAKELAND	FL		01/08/2025		612		(64)			(64)		548	548			
100188693	SUMMERFIELD	FL		01/09/2025		545		(37)			(37)		508	508			
100177447	SNOWFLAKE	AZ		01/16/2025		469		(70)			(70)		399	399			
100201342	CARROLLTON	TX		03/12/2025		461		(56)			(56)		404	404			
100195120	GLENSIDE	PA		02/24/2025		654		(7)			(7)		647	647			
100198383	BOULDER	CO		02/28/2025		3,473		(195)			(195)		3,278	3,278			
100202797	BRICK	NJ		03/24/2025		596		(59)			(59)		538	538			
100177193	PONDER	TX		01/16/2025		691		(77)			(77)		615	615			
100177443	LAKELAND	FL		01/16/2025		574		(74)			(74)		500	500			
100202937	PANAMA CITY BEACH	FL		03/24/2025		412		(53)			(53)		360	360			
100202709	CASA GRANDE	AZ		03/24/2025		428		(53)			(53)		376	376			
100177218	WYOMING	MI		01/16/2025		627		(86)			(86)		541	541			
100198361	CASA GRANDE	AZ		02/28/2025		624		(59)			(59)		565	565			
100202513	HIAWASSEE	GA		03/21/2025		624		(59)			(59)		565	565			
100186983	MCGREGOR	MN		01/07/2025		873		20			20		893	893			
100203333	BRADENTON	FL		03/27/2025		450		(54)			(54)		395	395			
100201884	AURORA	CO		03/18/2025		614		(63)			(63)		551	551			
100202532	ROSEDALE	MD		03/21/2025		1,452		(70)			(70)		1,381	1,381			
100200511	RUSTON	LA		03/11/2025		635		(24)			(24)		611	611			
100192588	ROYSE CITY	TX		02/10/2025		839		(15)			(15)		825	825			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201562	LA GRANDE	OR		03/13/2025		391		(71)			(71)		320	320			
100198251	SECANE	PA		02/28/2025		623		(58)			(58)		565	565			
100189239	TWIN LAKES	WI		01/13/2025		620		(56)			(56)		564	564			
100203425	CHARLOTTE	NC		03/27/2025		476		64			64		539	539			
100193384	TAMPA	FL		02/10/2025		666		(2)			(2)		664	664			
100198436	DAYTON	OH		02/28/2025		587		(66)			(66)		521	521			
100200157	KISSIMMEE	FL		03/06/2025		186		22			22		208	208			
100203376	CLAYTON	NC		03/27/2025		667		(59)			(59)		609	609			
100195099	GENEVA	IL		02/24/2025		593		(56)			(56)		538	538			
100193695	HAMPTON	GA		02/10/2025		521		(75)			(75)		446	446			
100193679	ALBANY	NY		02/10/2025		522		(20)			(20)		502	502			
100190177	CONROE	TX		01/21/2025		611		(64)			(64)		547	547			
100188894	HOUSTON	TX		01/09/2025		560		(1)			(1)		558	558			
100199339	BASYE	VA		03/05/2025		619		(63)			(63)		556	556			
100189208	PALM BAY	FL		01/13/2025		53,562		(1,655)			(1,655)		51,908	51,908			
100194818	VAIL	AZ		02/21/2025		695		117			117		812	812			
100195068	RINCON	GA		02/24/2025		727		80			80		807	807			
100202670	CHESAPEAKE	VA		03/24/2025		424		(23)			(23)		401	401			
100192675	PLAINFIELD	IL		02/10/2025		608		(53)			(53)		555	555			
100200687	HASLET	TX		03/11/2025		661		(45)			(45)		616	616			
100194507	SANFORD	FL		02/14/2025		431		(74)			(74)		356	356			
100188982	DEERFIELD BEACH	FL		01/09/2025		626		30			30		656	656			
100198517	CALIFORNIA	MD		02/28/2025		470		(41)			(41)		430	430			
100177328	SUGARLOAF	CA		01/16/2025		573		(64)			(64)		509	509			
100190806	SALINAS	CA		01/27/2025		642		(59)			(59)		582	582			
100203593	HARKER HEIGHTS	TX		03/26/2025		660		(44)			(44)		616	616			
100203451	LUBBOCK	TX		03/27/2025		419		(55)			(55)		364	364			
100188325	POWELL	TN		01/08/2025		677		16			16		693	693			
100188322	POWELL	TN		01/08/2025		677		16			16		693	693			
100177107	BALTIMORE	MD		01/16/2025		542		(51)			(51)		490	490			
100190118	WICHITA	KS		01/21/2025		633		(26)			(26)		608	608			
100192549	KISSIMMEE	FL		02/10/2025		666		154			154		820	820			
100195151	MYRTLE BEACH	SC		02/24/2025		695		201			201		896	896			
100199318	GREENVILLE	TX		03/05/2025		618		(63)			(63)		555	555			
100189994	JACKSONVILLE	NC		01/21/2025		722		196			196		917	917			
100197598	STREAMWOOD	IL		02/26/2025		717		(197)			(197)		520	520			
100201023	NEWPORT NEWS	VA		03/12/2025		450		(25)			(25)		426	426			
100198291	LAWRENCEVILLE	GA		02/28/2025		1,453		(77)			(77)		1,375	1,375			
100201219	ATLANTA	GA		03/12/2025		371		(43)			(43)		328	328			
100204126	LAS VEGAS	NV		03/28/2025		640		(86)			(86)		553	553			
100189151	CARRABASSETT VALLEY	ME		01/13/2025		595		(51)			(51)		544	544			
100198883	MARGATE	FL		02/28/2025		975		21			21		995	995			
100200653	LEXINGTON	SC		03/11/2025		598		(60)			(60)		538	538			
100190158	GREENSBORO	NC		01/21/2025		623		(36)			(36)		587	587			
100203241	WENDELL	NC		03/27/2025		552		(48)			(48)		504	504			
100192576	SAINT JOHN	IN		02/10/2025		75,549		6,144			6,144		81,693	81,693			
100203579	CARROLLTON	TX		03/26/2025		612		(25)			(25)		587	587			
100195355	HARVEST	AL		02/24/2025		574		(51)			(51)		523	523			
100195388	BOLIVIA	NC		02/24/2025		646		22			22		668	668			
100185216	BETHLEHEM	PA		01/24/2025		582		(57)			(57)		524	524			
100194476	VIRGINIA BEACH	VA		02/14/2025		816		(58)			(58)		758	758			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194720	FORT WORTH	TX		02/21/2025		669		(14)			(14)		656	656			
100157359	YUMA	AZ		02/20/2025		595		(57)			(57)		538	538			
100194296	PHOENIX	AZ		02/14/2025		676		(58)			(58)		618	618			
100188533	KINGWOOD	TX		01/08/2025		623		(51)			(51)		572	572			
100188331	GREENVILLE	SC		01/08/2025		675		(16)			(16)		659	659			
100192751	DURHAM	NC		02/10/2025		675		27			27		702	702			
100201945	TURLOCK	CA		03/18/2025		5,153		(230)			(230)		4,923	4,923			
100194387	OMAHA	NE		02/14/2025		411		(46)			(46)		364	364			
100197537	BROCKTON	MA		02/26/2025		615		(30)			(30)		585	585			
100202660	LEES SUMMIT	MO		03/24/2025		434		(38)			(38)		397	397			
100199360	KEIZER	OR		03/05/2025		626		(41)			(41)		585	585			
100192898	BELMONT	NC		02/10/2025		758		(32)			(32)		726	726			
100194391	ARLINGTON	TX		02/14/2025		401		(52)			(52)		349	349			
100191651	BRYAN	TX		01/31/2025		807		(20)			(20)		787	787			
100157402	FRIDLEY	MN		02/20/2025		508		(46)			(46)		462	462			
100192264	STUART	FL		01/31/2025		2,949		(90)			(90)		2,859	2,859			
100157327	YOUNGSTOWN	OH		02/20/2025		551		(50)			(50)		500	500			
100186159	VISALIA	CA		02/10/2025		577		(71)			(71)		506	506			
100177515	SAINT PETERSBURG	FL		01/16/2025		612		(84)			(84)		528	528			
100203224	KATY	TX		03/27/2025		456		(42)			(42)		414	414			
100198535	OCEAN CITY	MD		02/28/2025		605		(72)			(72)		534	534			
100203564	FOREST FALLS	CA		03/26/2025		623		(38)			(38)		585	585			
100194501	GROVELAND	CA		02/14/2025		432		(67)			(67)		365	365			
100201852	SPRING	TX		03/18/2025		612		(73)			(73)		539	539			
100195107	HOUSTON	TX		02/24/2025		633		(31)			(31)		602	602			
100188320	KYLE	TX		01/08/2025		754		(24)			(24)		730	730			
100192439	SARASOTA	FL		02/07/2025		21,516		(578)			(578)		20,938	20,938			
100189976	WELLSBORO	PA		01/21/2025		591		(48)			(48)		543	543			
100195518	ROSENBERG	TX		02/24/2025		3,140		298			298		3,438	3,438			
100188536	MECHANICSVILLE	VA		01/08/2025		596		(55)			(55)		541	541			
100195546	FORT WORTH	TX		03/27/2025		591		(77)			(77)		513	513			
100194759	CLERMONT	FL		02/21/2025		684		(9)			(9)		675	675			
100199018	CHARLOTTE	NC		02/28/2025		3,219		(38)			(38)		3,181	3,181			
100203322	CLAYTON	NC		03/27/2025		460		(34)			(34)		426	426			
100200617	LAS VEGAS	NV		03/11/2025		656		(45)			(45)		612	612			
100203591	MARIETTA	GA		03/26/2025		649		(61)			(61)		587	587			
100193090	VALENCIA	CA		02/10/2025		757		270			270		1,027	1,027			
100193742	CHESAPEAKE	VA		02/10/2025		600		(68)			(68)		532	532			
100190968	HAINES CITY	FL		01/28/2025		729		(124)			(124)		605	605			
100190006	CONWAY	SC		01/21/2025		2,161		231			231		2,392	2,392			
100200350	SAVANNAH	GA		03/10/2025		436		(38)			(38)		398	398			
100203177	PHILADELPHIA	PA		03/27/2025		426		(56)			(56)		371	371			
100181460	SAN ANTONIO	TX		01/09/2025		468		(69)			(69)		399	399			
100198447	HOUSTON	TX		02/28/2025		421		(57)			(57)		364	364			
100188804	BRADENTON	FL		01/09/2025		767		90			90		857	857			
100204049	LAKE HAVASU CITY	AZ		03/28/2025		450		(61)			(61)		389	389			
100189188	ABILENE	TX		01/13/2025		7,903		(307)			(307)		7,597	7,597			
100188335	NEWPORT NEWS	VA		01/08/2025		677		(18)			(18)		659	659			
100189841	COLUMBIA	SC		01/21/2025		552		(62)			(62)		490	490			
100189001	BAKERSFIELD	CA		01/09/2025		566		(13)			(13)		553	553			
100189433	PEARL RIVER	LA		01/14/2025		387		(60)			(60)		327	327			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194723	IRVING	TX		02/21/2025		561		(26)			(26)		535	535			
100190955	WOODSTOCK	GA		01/28/2025		794		187			187		981	981			
100203159	CAMERON	NC		03/27/2025		409		(57)			(57)		352	352			
100194361	PHILADELPHIA	PA		02/14/2025		633		(44)			(44)		589	589			
100195103	SANTA ROSA BEACH	FL		02/24/2025		1,038		(51)			(51)		987	987			
100200299	SUFFERN	NY		03/07/2025		643		(76)			(76)		567	567			
100190031	HAW RIVER	NC		01/21/2025		732		136			136		869	869			
100199110	PORTLAND	ME		03/03/2025		866		(71)			(71)		796	796			
100157310	RICHMOND	VA		02/20/2025		739		8			8		746	746			
100202649	ST AUGUSTINE	FL		03/24/2025		436		(27)			(27)		409	409			
100193151	CYPRESS	TX		02/10/2025		1,201		147			147		1,349	1,349			
100195110	ROYSE CITY	TX		02/24/2025		562		(35)			(35)		528	528			
100197614	LAWRENCEVILLE	GA		02/26/2025		751		(57)			(57)		694	694			
100157396	ENOCH	UT		02/20/2025		551		(54)			(54)		496	496			
100200498	SARASOTA	FL		03/11/2025		607		(60)			(60)		547	547			
100186953	HOUSTON	TX		01/07/2025		660		(133)			(133)		526	526			
100197626	LONG BEACH	CA		02/26/2025		609		(37)			(37)		572	572			
100193430	PITTSBURG	CA		02/10/2025		900		26			26		926	926			
100201033	RALEIGH	NC		03/12/2025		440		(33)			(33)		407	407			
100202721	SARATOGA SPRINGS	UT		03/24/2025		420		(49)			(49)		371	371			
100198275	ATLANTA	GA		02/28/2025		614		(56)			(56)		558	558			
100193441	SUN CITY	AZ		02/10/2025		895		(39)			(39)		856	856			
100190998	PORT SAINT LUCIE	FL		01/29/2025		837		21			21		858	858			
100195487	SHERRILLS FORD	NC		02/24/2025		706		118			118		824	824			
100202549	SACRAMENTO	CA		03/21/2025		478		205			205		683	683			
100188506	CLEARWATER	FL		01/08/2025		659		(40)			(40)		619	619			
100192430	NORTH SYRACUSE	NY		02/07/2025		2,132		(121)			(121)		2,010	2,010			
100194763	VENICE	FL		02/21/2025		716		43			43		759	759			
100198876	PALMDALE	CA		02/28/2025		615		7			7		622	622			
100201284	HERMISTON	OR		03/12/2025		406		(47)			(47)		359	359			
100196901	SAN RAMON	CA		02/25/2025		941		(79)			(79)		862	862			
100194784	MODESTO	CA		02/21/2025		644		(38)			(38)		605	605			
100188893	ROSEDALE	MD		01/09/2025		523		(17)			(17)		506	506			
100194774	LAKELAND	FL		02/21/2025		622		(35)			(35)		586	586			
100194527	BALTIMORE	MD		02/14/2025		418		(52)			(52)		366	366			
100189321	BOKEELIA	FL		01/13/2025		685		(10)			(10)		676	676			
100192888	LEES SUMMIT	MO		02/10/2025		643		(6)			(6)		637	637			
100197193	LANCASTER	CA		02/25/2025		1,203		(130)			(130)		1,073	1,073			
100190003	CONWAY	SC		01/21/2025		954		247			247		1,201	1,201			
100188539	APOLLO BEACH	FL		01/08/2025		593		(64)			(64)		529	529			
100200621	MELISSA	TX		03/11/2025		1,599		71			71		1,670	1,670			
100204171	WHITTIER	CA		03/31/2025		2,933		(438)			(438)		2,495	2,495			
100193292	FORT BRAGG	CA		02/10/2025		817		(37)			(37)		779	779			
100203119	BUTTE	MT		03/27/2025		545		(55)			(55)		490	490			
100192544	WASHINGTON	UT		02/10/2025		715		171			171		886	886			
100188500	SACRAMENTO	CA		01/08/2025		665		(34)			(34)		630	630			
100195519	BULVERDE	TX		02/24/2025		846		147			147		993	993			
100203169	TAMPA	FL		03/27/2025		429		(25)			(25)		404	404			
100193036	GLENWOOD	IA		02/10/2025		643		12			12		655	655			
100194630	MEMPHIS	TN		02/21/2025		628		(35)			(35)		593	593			
100194808	CARLISLE	PA		02/21/2025		707		(28)			(28)		679	679			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198418	FORT WORTH	TX		02/28/2025		655		(9)			(9)		646	646			
100197578	EDGEWATER	MD		02/26/2025		688		(61)			(61)		627	627			
100203385	PORTAL	GA		03/27/2025		63,600		(2,733)			(2,733)		60,867	60,867			
100192590	WINCHENDON	MA		02/10/2025		520		(31)			(31)		489	489			
100192920	BATAVIA	OH		02/10/2025		637		(22)			(22)		615	615			
100192919	BATAVIA	OH		02/10/2025		637		(22)			(22)		615	615			
100202890	VENICE	FL		03/24/2025		565		(61)			(61)		504	504			
100201312	WEST PARK	FL		03/12/2025		418		(45)			(45)		373	373			
100202556	KNIGHTDALE	NC		03/21/2025		462		164			164		625	625			
100199359	SAN LUIS	AZ		03/05/2025		592		(62)			(62)		530	530			
100202739	HENEFER	UT		03/24/2025		608		(65)			(65)		543	543			
100188735	ROSWELL	GA		01/09/2025		574		(44)			(44)		530	530			
100200679	REXBURG	ID		03/11/2025		642		(30)			(30)		612	612			
100195627	AUBURN	IN		02/24/2025		561		(78)			(78)		482	482			
100191730	LAKEWOOD	OH		02/20/2025		509		(73)			(73)		436	436			
100194300	CRESCENT CITY	CA		02/14/2025		428		(60)			(60)		369	369			
100201100	AURORA	IL		03/12/2025		1,203		(73)			(73)		1,129	1,129			
100193022	FRENCH LICK	IN		02/10/2025		558		(38)			(38)		520	520			
100189863	AUSTIN	TX		01/21/2025		603		(53)			(53)		550	550			
100192957	ANNA	TX		02/10/2025		644		(12)			(12)		633	633			
100190877	MILLSBORO	DE		01/28/2025		555		(60)			(60)		495	495			
100189316	NEW LONDON	CT		01/13/2025		605		(56)			(56)		549	549			
100190881	AURORA	CO		01/28/2025		732		14			14		746	746			
100200222	NEWARK	DE		03/07/2025		603		(64)			(64)		539	539			
100192892	ROSEMOUNT	MN		02/10/2025		614		(12)			(12)		602	602			
100189620	PORT SAINT LUCIE	FL		01/17/2025		697		(38)			(38)		659	659			
100198276	SILOAM SPRINGS	AR		02/28/2025		581		(67)			(67)		515	515			
100190097	FORNEY	TX		01/21/2025		586		(68)			(68)		518	518			
100195093	ANTIOCH	TN		02/24/2025		533		(70)			(70)		463	463			
100192212	ROBERTS	WI		01/31/2025		585		(52)			(52)		533	533			
100190418	KENILWORTH	IL		01/23/2025		3,990		(257)			(257)		3,733	3,733			
100203357	WHITESTOWN	IN		03/27/2025		443		95			95		538	538			
100190979	LAKEWOOD	WA		01/28/2025		705		54			54		759	759			
100192492	VICTORVILLE	CA		02/07/2025		1,664		(119)			(119)		1,545	1,545			
100202736	HENRICO	VA		03/24/2025		410		(40)			(40)		371	371			
100190037	WAUKEE	IA		01/21/2025		711		99			99		810	810			
100194540	HEMPSTEAD	TX		02/14/2025		488		(43)			(43)		446	446			
100188950	LAS VEGAS	NV		01/09/2025		398		(56)			(56)		343	343			
100200587	MANOR	TX		03/11/2025		721		76			76		797	797			
100185200	MERCEDES	TX		01/24/2025		586		(75)			(75)		511	511			
100190211	ELLENWOOD	GA		01/21/2025		2,143		(53)			(53)		2,090	2,090			
100188806	ARVADA	CO		01/09/2025		105,843		4,827			4,827		110,670	110,670			
100200321	CONWAY	SC		03/10/2025		6,896		(366)			(366)		6,531	6,531			
100202788	SHELBY TOWNSHIP	MI		03/24/2025		398		(44)			(44)		354	354			
100186878	GREENVILLE	SC		01/07/2025		602		15			15		617	617			
100157192	LOUISVILLE	KY		02/20/2025		1,109		(52)			(52)		1,057	1,057			
100194789	MOSCOW	ID		02/21/2025		626		(25)			(25)		601	601			
100177170	VILLA RICA	GA		01/16/2025		601		(83)			(83)		518	518			
100186913	COUNCE	TN		01/07/2025		585		(40)			(40)		544	544			
100190764	HENDERSONVILLE	TN		01/27/2025		(946)		1,608			1,608		662	662			
100201074	WENTZVILLE	MO		03/12/2025		430		(47)			(47)		383	383			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200325	SARASOTA	FL		03/10/2025		1,295		103			103		1,397	1,397			
100201075	MORELAND	GA		03/12/2025		804		(58)			(58)		746	746			
100189781	SAINT LOUIS	MO		01/21/2025		623		(27)			(27)		595	595			
100195514	COLLEGE STATION	TX		02/24/2025		698		111			111		809	809			
100203367	KYLE	TX		03/27/2025		433		(57)			(57)		375	375			
100188846	BATTLE GROUND	WA		01/09/2025		890		(29)			(29)		862	862			
100189237	POCATELLO	ID		01/13/2025		535		(69)			(69)		466	466			
100200620	MELISSA	TX		03/11/2025		709		45			45		754	754			
100191263	LAKE HAVASU CITY	AZ		01/29/2025		637		(56)			(56)		581	581			
100201567	DAVENPORT	FL		03/13/2025		2,474		(96)			(96)		2,378	2,378			
100191351	PALM SPRINGS	CA		01/30/2025		570		(53)			(53)		517	517			
100203422	ACWORTH	GA		03/27/2025		402		(63)			(63)		339	339			
100198339	MAPLE GROVE	MN		02/28/2025		609		(35)			(35)		573	573			
100185201	PHOENIX	AZ		01/24/2025		584		(80)			(80)		504	504			
100195112	WAKE FOREST	NC		02/24/2025		650		16			16		666	666			
100194474	RESTON	VA		02/14/2025		335		(44)			(44)		290	290			
100200633	CROSBY	TX		03/11/2025		604		(83)			(83)		521	521			
100203113	NORTH HIGHLANDS	CA		03/27/2025		455		(63)			(63)		392	392			
100188535	ABILENE	TX		01/08/2025		1,730		(101)			(101)		1,630	1,630			
100200181	OSAGE BEACH	MO		03/07/2025		956		(53)			(53)		903	903			
100203390	OAKLAND	TN		03/27/2025		466		91			91		557	557			
100193001	HAWLEY	PA		02/10/2025		508		(54)			(54)		454	454			
100198278	COLUMBIA	PA		02/28/2025		895		(51)			(51)		844	844			
100202129	COLUMBUS	GA		03/18/2025		581		(37)			(37)		544	544			
100203112	LONG POND	PA		03/27/2025		1,404		(101)			(101)		1,303	1,303			
100190765	LAKE WORTH BEACH	FL		01/27/2025		(937)		1,593			1,593		656	656			
100190079	GREENVILLE	NC		01/21/2025		650		(19)			(19)		630	630			
100202462	CHARLOTTE	NC		03/20/2025		320		(3)			(3)		317	317			
100190040	BETHPAGE	TN		01/21/2025		528		(57)			(57)		472	472			
100191075	HOUSTON	TX		01/29/2025		635		(75)			(75)		560	560			
100201105	BAYTOWN	TX		03/12/2025		419		(50)			(50)		369	369			
100200119	ALLENTOWN	PA		03/06/2025		235		(27)			(27)		209	209			
100193122	CHARLOTTE	NC		02/10/2025		3,499		406			406		3,905	3,905			
100202775	LAKE OSWEGO	OR		03/24/2025		589		(67)			(67)		522	522			
100204156	KATY	TX		03/28/2025		189		(11)			(11)		178	178			
100201187	CLARKSVILLE	TN		03/12/2025		387		(58)			(58)		329	329			
100192543	SHERMAN	TX		02/10/2025		662		166			166		827	827			
100190349	THROOP	PA		01/22/2025		704		(54)			(54)		649	649			
100200344	EASTON	PA		03/10/2025		106,443		(2,625)			(2,625)		103,818	103,818			
100194228	HILLSBOROUGH	NC		02/14/2025		391		(57)			(57)		334	334			
100198413	COLUMBIA	MO		02/28/2025		572		(64)			(64)		508	508			
100199498	FOREST GROVE	OR		03/05/2025		1,129		(187)			(187)		941	941			
100188858	SOUTH WINDSOR	CT		01/09/2025		648		(42)			(42)		606	606			
100203525	BUFFALO GROVE	IL		03/26/2025		703		(40)			(40)		664	664			
100190203	DAVENPORT	FL		01/21/2025		655		(78)			(78)		577	577			
100189248	VOLUNTOWN	CT		01/13/2025		580		(20)			(20)		560	560			
100192728	ROYSE CITY	TX		02/10/2025		577		(66)			(66)		511	511			
100202924	THOMASTON	GA		03/24/2025		52,900		(2,163)			(2,163)		50,736	50,736			
100195100	SHERMAN	TX		02/24/2025		632		(24)			(24)		608	608			
100200992	FARMERSVILLE	TX		03/12/2025		522		(195)			(195)		328	328			
100203146	PARADISE VALLEY	AZ		03/27/2025		432		(71)			(71)		361	361			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203252	LAWRENCEVILLE	GA		03/27/2025		1,666		(105)			(105)		1,561	1,561			
100202100	FRONT ROYAL	VA		03/18/2025		659		(64)			(64)		595	595			
100177212	PLEASANT VIEW	TN		01/16/2025		583		(80)			(80)		503	503			
100195502	HARMONY	PA		02/24/2025		691		116			116		806	806			
100203353	FORT WORTH	TX		03/27/2025		435		(60)			(60)		375	375			
100189974	TUCSON	AZ		01/21/2025		631		(18)			(18)		613	613			
100204285	EMERALD HILLS	CA		03/31/2025		995		(131)			(131)		864	864			
100199287	LAWRENCEVILLE	GA		03/05/2025		575		(65)			(65)		510	510			
100200581	COPPERAS COVE	TX		03/11/2025		632		(40)			(40)		592	592			
100181461	MEMPHIS	TN		01/09/2025		618		(84)			(84)		535	535			
100200393	GRAND JUNCTION	MI		03/10/2025		385		(31)			(31)		354	354			
100203218	MESQUITE	TX		03/27/2025		589		(66)			(66)		523	523			
100195102	GLASTONBURY	CT		02/24/2025		1,245		(30)			(30)		1,215	1,215			
100196763	PACIFICA	CA		02/25/2025		553		(56)			(56)		497	497			
100201514	HOUSTON	TX		03/13/2025		5,741		(174)			(174)		5,567	5,567			
100189987	BRADENTON	FL		01/21/2025		732		116			116		847	847			
100177343	CADDO MILLS	TX		01/16/2025		657		(80)			(80)		577	577			
100188324	HUXLEY	IA		01/08/2025		672		(11)			(11)		662	662			
100201035	RALEIGH	NC		03/12/2025		433		(33)			(33)		400	400			
100203603	BRECKSVILLE	OH		03/26/2025		580		(59)			(59)		521	521			
100203497	KENNESAW	GA		03/26/2025		642		(55)			(55)		587	587			
100191712	KEAAU	HI		02/20/2025		675		(27)			(27)		648	648			
100190727	ALBUQUERQUE	NM		01/27/2025		798		(83)			(83)		714	714			
100189271	LOGAN	UT		01/13/2025		629		(37)			(37)		591	591			
100203441	KANSAS CITY	MO		03/27/2025		235		(54)			(54)		181	181			
100188634	LEHIGH ACRES	FL		02/10/2025		1,044		(39)			(39)		1,005	1,005			
100200554	WIND GAP	PA		03/11/2025		597		(78)			(78)		519	519			
100192562	LITITZ	PA		02/10/2025		559		(61)			(61)		498	498			
100191136	GILBERT	AZ		01/29/2025		744		(86)			(86)		659	659			
100189911	INDIALANTIC	FL		01/21/2025		612		(35)			(35)		577	577			
100192337	ORLANDO	FL		02/05/2025		576		(47)			(47)		529	529			
100200513	STATESVILLE	NC		03/11/2025		615		(74)			(74)		540	540			
100197426	CUMMING	GA		02/25/2025		1,599		(69)			(69)		1,531	1,531			
100189942	SAN TAN VALLEY	AZ		01/21/2025		738		166			166		903	903			
100189356	CORRYTON	TN		01/13/2025		637		(36)			(36)		601	601			
100198304	KENNESAW	GA		02/28/2025		408		(39)			(39)		369	369			
100198394	BURNSVILLE	MN		02/28/2025		576		(55)			(55)		521	521			
100197088	HERRIMAN	UT		02/25/2025		1,094		(59)			(59)		1,036	1,036			
100201311	WEST PARK	FL		03/12/2025		410		(42)			(42)		368	368			
100189847	MYRTLE BEACH	SC		01/21/2025		734		116			116		849	849			
100191708	MIAMI	FL		02/20/2025		588		(73)			(73)		515	515			
100191264	DUNNELLON	FL		01/29/2025		6,943		(356)			(356)		6,587	6,587			
100194120	SACHSE	TX		02/14/2025		541		(76)			(76)		464	464			
100195491	BOLIVIA	NC		02/24/2025		17,552		1,347			1,347		18,899	18,899			
100188543	MINNEAPOLIS	MN		01/08/2025		2,686		(96)			(96)		2,590	2,590			
100195413	MONUMENT	CO		02/24/2025		715		130			130		845	845			
100201490	GREENFIELD	IN		03/12/2025		350		(52)			(52)		298	298			
100194815	HUMBLE	TX		02/21/2025		661		27			27		688	688			
100194801	HOUSTON	TX		02/21/2025		661		27			27		688	688			
100201755	WATERBURY	CT		03/18/2025		614		(34)			(34)		580	580			
100198246	MUSTANG	OK		02/28/2025		602		(34)			(34)		568	568			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192665	SAN ANTONIO	TX		02/10/2025		2,302		(134)			(134)		2,169	2,169			
100188850	DALLAS	TX		01/09/2025		630		(66)			(66)		564	564			
100192196	CORNELIUS	NC		01/31/2025		638		(33)			(33)		606	606			
100192731	ROUND ROCK	TX		02/10/2025		616		(29)			(29)		588	588			
100190795	MT VERNON	KY		01/27/2025		643		(22)			(22)		621	621			
100195424	DAHLONEGA	GA		02/24/2025		694		103			103		797	797			
100192867	FORT WAYNE	IN		02/10/2025		610		(26)			(26)		584	584			
100185243	ROGERS	AR		01/24/2025		310		(9)			(9)		300	300			
100195106	RINCON	GA		02/24/2025		610		(26)			(26)		584	584			
100199916	CHARLOTTE	NC		03/05/2025		1,352		151			151		1,503	1,503			
100203256	VIRGINIA BEACH	VA		03/27/2025		408		(67)			(67)		341	341			
100192770	RICHMOND	VA		02/10/2025		686		59			59		745	745			
100202957	SAN ANTONIO	TX		03/24/2025		518		(4)			(4)		513	513			
100192736	PEARLAND	TX		02/10/2025		1,293		(40)			(40)		1,253	1,253			
100203342	MANCHESTER	CT		03/27/2025		460		(57)			(57)		403	403			
100188477	GRAND PRAIRIE	TX		01/08/2025		3,245		(89)			(89)		3,156	3,156			
100202715	NORFOLK	VA		03/24/2025		410		(46)			(46)		364	364			
100192685	DEER PARK	TX		02/10/2025		615		(26)			(26)		589	589			
100203223	ORANGE	NJ		03/27/2025		375		(46)			(46)		329	329			
100189988	NORTH FORT MYERS	FL		01/21/2025		673		150			150		823	823			
100194405	BAKERSFIELD	CA		02/14/2025		410		(60)			(60)		351	351			
100190108	SUMMERVILLE	SC		01/21/2025		614		1			1		615	615			
100202578	APOPKA	FL		03/21/2025		393		(70)			(70)		323	323			
100191720	WINSTON SALEM	NC		02/20/2025		465		(68)			(68)		396	396			
100199378	FREDERICKSBURG	VA		03/05/2025		627		(25)			(25)		602	602			
100195092	INWOOD	WV		02/24/2025		689		(74)			(74)		615	615			
100200447	NORTH LAS VEGAS	NV		03/10/2025		335		(63)			(63)		272	272			
100188496	FORT WAYNE	IN		01/08/2025		647		(27)			(27)		621	621			
100202101	PLAINVILLE	CT		03/18/2025		579		(17)			(17)		561	561			
100193003	PANAMA CITY BEACH	FL		02/10/2025		1,741		342			342		2,084	2,084			
100189674	CHARLOTTE	NC		01/17/2025		706		(84)			(84)		622	622			
100189715	ALBUQUERQUE	NM		02/20/2025		730		(22)			(22)		708	708			
100197508	CHICAGO	IL		02/26/2025		595		(85)			(85)		510	510			
100188860	POINCIANA	FL		01/09/2025		606		(74)			(74)		532	532			
100190147	WARNER ROBINS	GA		01/21/2025		627		(20)			(20)		607	607			
100194415	OAKLAND	CA		02/14/2025		2,381		(206)			(206)		2,175	2,175			
100193047	OLYMPIA	WA		02/10/2025		565		(38)			(38)		527	527			
100190084	CYPRESS	TX		01/21/2025		16,182		(350)			(350)		15,832	15,832			
100192570	LAKE OZARK	MO		02/10/2025		3,674		(190)			(190)		3,484	3,484			
100201190	ATHENS	TN		03/12/2025		792		(58)			(58)		735	735			
100189273	WHITE BEAR TOWNSHIP	MN		01/13/2025		655		(22)			(22)		632	632			
100200640	LITTLE ROCK	AR		03/11/2025		648		(35)			(35)		613	613			
100190926	ROUND ROCK	TX		01/28/2025		37,861		(1,121)			(1,121)		36,740	36,740			
100201556	DELAND	FL		03/13/2025		367		(21)			(21)		345	345			
100194104	WAVERLY	TN		02/14/2025		463		(67)			(67)		396	396			
100202796	MCCORDSVILLE	IN		03/24/2025		401		(59)			(59)		342	342			
100195509	HOCKLEY	TX		02/24/2025		1,393		172			172		1,565	1,565			
100194250	PALMYRA	VA		02/14/2025		748		(55)			(55)		692	692			
100191293	ODESSA	TX		01/30/2025		564		(75)			(75)		489	489			
100201590	SNELLVILLE	GA		03/13/2025		385		(69)			(69)		316	316			
100202854	ELKTON	MD		03/24/2025		556		(63)			(63)		493	493			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189095	WASHINGTON TERRACE	UT		01/13/2025		1,076		(68)			(68)		1,008	1,008			
100177172	NEWNAN	GA		01/16/2025		510		(66)			(66)		444	444			
100199017	MCKINNEY	TX		02/28/2025		712		(193)			(193)		519	519			
100191129	PALM BAY	FL		01/29/2025		630		31			31		662	662			
100201964	MONTGOMERY	TX		03/18/2025		565		(79)			(79)		486	486			
100189978	SAINT AUGUSTINE	FL		01/21/2025		683		190			190		873	873			
100189243	BENTONVILLE	AR		01/13/2025		597		(41)			(41)		556	556			
100199317	LUPTON	MI		03/05/2025		613		(27)			(27)		586	586			
100194675	COLLEGE STATION	TX		02/21/2025		668		(9)			(9)		660	660			
100200495	WEST DES MOINES	IA		03/11/2025		573		(70)			(70)		503	503			
100189666	LAS VEGAS	NV		01/17/2025		402		(61)			(61)		341	341			
100200263	PETALUMA	CA		03/07/2025		793		(69)			(69)		724	724			
100202153	NORTH CHESTERFIELD	VA		03/18/2025		574		(47)			(47)		526	526			
100195094	GRAPEVINE	TX		02/24/2025		2,073		(102)			(102)		1,971	1,971			
100190904	LAWRENCEVILLE	GA		01/28/2025		661		93			93		754	754			
100177286	MONROE TOWNSHIP	NJ		01/16/2025		598		(30)			(30)		568	568			
100195097	FAYETTEVILLE	AR		02/24/2025		703		(28)			(28)		675	675			
100193551	LAS VEGAS	NV		02/10/2025		753		(64)			(64)		689	689			
100192686	PROVIDENCE	RI		02/10/2025		11,493		(383)			(383)		11,110	11,110			
100177316	TOOELE	UT		01/16/2025		531		(66)			(66)		465	465			
100201673	SUPPLY	NC		03/13/2025		274		(54)			(54)		220	220			
100199075	ANTIOCH	TN		02/28/2025		432		41			41		473	473			
100204021	WILLIS	MI		03/28/2025		407		(45)			(45)		361	361			
100177277	FREDERICK	MD		01/16/2025		592		(42)			(42)		550	550			
100202014	NORTH LAS VEGAS	NV		03/18/2025		598		(3)			(3)		596	596			
100201005	ORANGEBURG	SC		03/12/2025		502		14			14		516	516			
100189998	FULSHEAR	TX		01/21/2025		745		209			209		954	954			
100188739	LIBERTY HILL	TX		01/09/2025		782		146			146		928	928			
100190143	VISALIA	CA		01/21/2025		552		(42)			(42)		510	510			
100186974	GREENSBORO	NC		01/07/2025		636		(62)			(62)		575	575			
100202137	VIRGINIA BEACH	VA		03/18/2025		663		(62)			(62)		601	601			
100194793	HOUSTON	TX		02/21/2025		3,691		77			77		3,768	3,768			
100190834	EAST BETHEL	MN		01/27/2025		588		(45)			(45)		543	543			
100195382	LELAND	NC		02/24/2025		18,707		(743)			(743)		17,964	17,964			
100192668	PROVO	UT		02/10/2025		403		(46)			(46)		357	357			
100200565	WESTFIELD	IN		03/11/2025		564		(41)			(41)		523	523			
100200663	ARLINGTON	TX		03/11/2025		620		(40)			(40)		580	580			
100191618	CEDAR HILL	TX		01/31/2025		754		(88)			(88)		666	666			
100189359	SPRING	TX		01/14/2025		2,487		(2)			(2)		2,485	2,485			
100203234	BRANDON	FL		03/27/2025		388		(45)			(45)		343	343			
100199079	MONROE	NC		02/28/2025		449		(106)			(106)		343	343			
100203584	ALACHUA	FL		03/26/2025		1,067		62			62		1,128	1,128			
100177557	YUMA	AZ		01/16/2025		653		(16)			(16)		637	637			
100192858	RINGGOLD	GA		02/10/2025		611		(27)			(27)		583	583			
100177484	ORLANDO	FL		01/16/2025		1,421		(121)			(121)		1,300	1,300			
100203306	FORT WORTH	TX		03/27/2025		428		(59)			(59)		369	369			
100188505	BURBANK	IL		01/08/2025		10,897		(280)			(280)		10,617	10,617			
100191747	HAMDEN	CT		02/20/2025		573		(60)			(60)		512	512			
100157226	GWYNN OAK	MD		02/20/2025		2,155		(6)			(6)		2,149	2,149			
100198308	ARLINGTON	TX		02/28/2025		541		(51)			(51)		490	490			
100195082	INWOOD	WV		02/24/2025		523		(72)			(72)		450	450			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194385	WAUWATOSA	WI		02/14/2025		398		(48)			(48)		350	350			
100198505	ABINGDON	MD		02/28/2025		591		(62)			(62)		529	529			
100194821	LARGO	FL		02/21/2025		636		4			4		640	640			
100194298	WINSTON SALEM	NC		02/14/2025		449		(79)			(79)		371	371			
100203122	ALVARADO	TX		03/27/2025		9,963		(557)			(557)		9,406	9,406			
100199399	ZIMMERMAN	MN		03/05/2025		6,700		(305)			(305)		6,395	6,395			
100202373	REDDING	CA		03/19/2025		382		(69)			(69)		314	314			
100200255	NAPLES	FL		03/07/2025		611		(37)			(37)		574	574			
100190014	DAPHNE	AL		01/21/2025		694		95			95		789	789			
100199386	ARLINGTON	TX		03/05/2025		366		(54)			(54)		312	312			
100203372	SPOKANE	WA		03/27/2025		411		(53)			(53)		358	358			
100203132	LOUISVILLE	KY		03/27/2025		444		(72)			(72)		372	372			
100188577	POMPANO BEACH	FL		02/10/2025		504		(47)			(47)		456	456			
100199985	LOGAN	UT		03/06/2025		303		(49)			(49)		254	254			
100191055	ATLANTA	GA		01/29/2025		488		(62)			(62)		427	427			
100189390	POMPANO BEACH	FL		01/14/2025		740		(71)			(71)		669	669			
100190439	RIVERSIDE	CA		01/23/2025		1,105		(89)			(89)		1,016	1,016			
100194395	CINCINNATI	OH		02/14/2025		381		(52)			(52)		329	329			
100186977	APPLETON	WI		01/07/2025		857		(46)			(46)		810	810			
100198504	BEL AIR	MD		02/28/2025		804		(52)			(52)		752	752			
100190903	KANNAPOLIS	NC		01/28/2025		875		79			79		954	954			
100186985	DAVENPORT	FL		01/07/2025		664		(31)			(31)		633	633			
100203262	RICHMOND	TX		03/27/2025		572		(56)			(56)		516	516			
100198438	VIRGINIA BCH	VA		02/28/2025		621		(33)			(33)		588	588			
100192408	MOUNTAIN DALE	NY		02/07/2025		537		(83)			(83)		454	454			
100193387	TRAVERSE CITY	MI		02/10/2025		597		(13)			(13)		585	585			
100201017	SOUTH OGDEN	UT		03/12/2025		430		(12)			(12)		418	418			
100191050	OKLAHOMA CITY	OK		01/29/2025		584		(74)			(74)		509	509			
100201046	LAVON	TX		03/12/2025		1,661		(61)			(61)		1,600	1,600			
100189890	FISHERS	IN		01/21/2025		571		(50)			(50)		521	521			
100195101	MESQUITE	TX		02/24/2025		633		(1)			(1)		632	632			
100192174	NORTH PORT	FL		01/31/2025		612		(51)			(51)		562	562			
100181456	PARLIER	CA		01/09/2025		524		(74)			(74)		450	450			
100200252	BOCA RATON	FL		03/07/2025		52,538		(1,820)			(1,820)		50,718	50,718			
100202568	CHARLOTTE	NC		03/21/2025		436		106			106		542	542			
100189320	ORLANDO	FL		01/13/2025		77,836		598			598		78,434	78,434			
100203443	MADISON	AL		03/27/2025		450		61			61		511	511			
100200647	COLLEGE STATION	TX		03/11/2025		620		(47)			(47)		573	573			
100186055	SUMMERVILLE	SC		01/31/2025		576		(4)			(4)		572	572			
100190202	PARLIER	CA		01/21/2025		579		(2)			(2)		576	576			
100201159	RICHMOND	TX		03/12/2025		400		(61)			(61)		340	340			
100201124	ALTOONA	WI		03/12/2025		587		(55)			(55)		532	532			
100201076	WAKE FOREST	NC		03/12/2025		407		(38)			(38)		369	369			
100193431	VALLEJO	CA		02/10/2025		649		22			22		671	671			
100199363	LARGO	FL		03/05/2025		606		(26)			(26)		580	580			
100186889	CONCORD	NC		01/07/2025		666		43			43		709	709			
100201655	PENSACOLA	FL		03/13/2025		586		(60)			(60)		526	526			
100188661	PLAINVILLE	CT		02/10/2025		494		(69)			(69)		425	425			
100192661	BAKERSFIELD	CA		02/10/2025		579		(51)			(51)		529	529			
100195515	ROYSE CITY	TX		02/24/2025		433		92			92		525	525			
100188484	HOUSTON	TX		01/08/2025		679		119			119		798	798			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200428	EAST WINDSOR	NJ		03/10/2025		572		(58)			(58)		514	514			
100192465	DEERFIELD BEACH	FL		02/07/2025		982		(93)			(93)		888	888			
100203549	PROVIDENCE VILLAGE	TX		03/26/2025		13,265		(684)			(684)		12,581	12,581			
100189767	TUCSON	AZ		01/21/2025		889		(51)			(51)		838	838			
100194802	CROWN POINT	IN		02/21/2025		575		(59)			(59)		516	516			
100194737	TOMBALL	TX		02/21/2025		590		(57)			(57)		533	533			
100195495	HICKORY	NC		02/24/2025		678		105			105		783	783			
100194803	WASILLA	AK		02/21/2025		631		4			4		635	635			
100190290	ST. PETERSBURG	FL		01/22/2025		676		(24)			(24)		652	652			
100199060	DENVER	CO		02/28/2025		529		(3)			(3)		526	526			
100177274	LAS VEGAS	NV		01/16/2025		437		(65)			(65)		371	371			
100201183	ROYAL OAK	MI		03/12/2025		448		(63)			(63)		385	385			
100186939	CONCORD	NC		01/07/2025		450		(6)			(6)		444	444			
100192293	MAPLE PLAIN	MN		01/31/2025		645		(18)			(18)		628	628			
100190878	CONCORD	NC		01/28/2025		410		(73)			(73)		338	338			
100199307	SAINT CHARLES	IL		03/05/2025		381		(49)			(49)		332	332			
100191012	STATEN ISLAND	NY		01/29/2025		701		(50)			(50)		650	650			
100201637	PENSACOLA	FL		03/13/2025		578		(52)			(52)		526	526			
100186929	ATLANTIC BEACH	FL		01/07/2025		459		9			9		468	468			
100202601	KATY	TX		03/21/2025		404		(37)			(37)		367	367			
100197553	LIVERPOOL	NY		02/26/2025		695		(163)			(163)		532	532			
100200394	BLAIRSVILLE	GA		03/10/2025		729		(30)			(30)		700	700			
100195104	SOUTH SAINT PAUL	MN		02/24/2025		574		(27)			(27)		547	547			
100202392	HAMPSTEAD	MD		03/19/2025		405		(46)			(46)		358	358			
100189922	MCKINNEY	TX		01/21/2025		2,205		347			347		2,551	2,551			
100199010	GALLATIN	TN		02/28/2025		555		(95)			(95)		460	460			
100185233	RIO LINDA	CA		01/24/2025		682		(74)			(74)		608	608			
100201640	PENSACOLA	FL		03/13/2025		394		(44)			(44)		349	349			
100198390	LACOMBE	LA		02/28/2025		631		(23)			(23)		609	609			
100177221	HAMDEN	CT		01/16/2025		567		(79)			(79)		488	488			
100177541	MCKINNEY	TX		01/16/2025		1,268		(64)			(64)		1,203	1,203			
100200509	HARTVILLE	OH		03/11/2025		614		(13)			(13)		601	601			
100181471	FALLS CHURCH	VA		01/09/2025		458		(67)			(67)		391	391			
100189963	TUCSON	AZ		01/21/2025		751		(37)			(37)		714	714			
100193442	MINNEAPOLIS	MN		02/10/2025		560		(33)			(33)		527	527			
100190179	MOORE	SC		01/21/2025		604		(4)			(4)		600	600			
100189029	HOUSTON	TX		01/09/2025		540		(89)			(89)		451	451			
100189935	HUNTLEY	IL		01/21/2025		1,306		189			189		1,494	1,494			
100195476	JEFFERSON	GA		02/24/2025		707		179			179		887	887			
100157174	MIAMI BEACH	FL		02/20/2025		3,237		(263)			(263)		2,974	2,974			
100194519	RINCON	GA		02/14/2025		420		(63)			(63)		356	356			
100192696	LONGS	SC		02/10/2025		643		28			28		671	671			
100202019	NORTH LAS VEGAS	NV		03/18/2025		602		(2)			(2)		600	600			
100189272	PISCATAWAY	NJ		01/13/2025		595		(40)			(40)		555	555			
100194161	CHARLEVOIX	MI		02/14/2025		1,842		(76)			(76)		1,766	1,766			
100201650	PENSACOLA	FL		03/13/2025		557		(53)			(53)		504	504			
100199050	CONCORD	NC		02/28/2025		642		(38)			(38)		603	603			
100196600	NORWALK	CA		02/25/2025		1,555		(137)			(137)		1,418	1,418			
100202760	PLANO	TX		03/24/2025		391		(44)			(44)		346	346			
100190193	PALM BAY	FL		01/21/2025		560		(42)			(42)		517	517			
100195512	BULVERDE	TX		02/24/2025		2,833		291			291		3,124	3,124			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190149	LAUREL	MD		01/21/2025		1,001		(4)			(4)		997	997			
100199073	GALLATIN	TN		02/28/2025		414		(83)			(83)		331	331			
100203266	PROVIDENCE VILLAGE	TX		03/27/2025		693		73			73		766	766			
100188794	OAKLAND	TN		01/09/2025		714		107			107		821	821			
100188789	PFLUGERVILLE	TX		01/09/2025		722		121			121		843	843			
100191624	GALLOWAY	NJ		01/31/2025		876		(73)			(73)		803	803			
100202564	ROSEMOUNT	MN		03/21/2025		2,205		257			257		2,462	2,462			
100194022	BAKERSFIELD	CA		02/11/2025		551		(68)			(68)		484	484			
100195137	DOWNINGTOWN	PA		02/24/2025		21,108							21,109	21,109			
100188831	ALBUQUERQUE	NM		01/09/2025		233,076		(13,373)			(13,373)		219,704	219,704			
100194323	NEW PORT RICHEY	FL		02/14/2025		401		(39)			(39)		361	361			
100191782	NEW SMYRNA BEACH	FL		01/31/2025		907		(81)			(81)		826	826			
100189779	ALVARADO	TX		01/21/2025		581		(58)			(58)		523	523			
100189457	HOUSTON	TX		01/15/2025		542		(75)			(75)		466	466			
100199072	GALLATIN	TN		02/28/2025		595							595	595			
100192836	FORT PIERCE	FL		02/10/2025		580		1			1		581	581			
100198407	DURHAM	NC		02/28/2025		601		(34)			(34)		567	567			
100195086	HUNTSVILLE	AL		02/24/2025		1,662		(88)			(88)		1,574	1,574			
100194451	MIAMI	FL		02/14/2025		417		(46)			(46)		371	371			
100198288	NEW BRIGHTON	MN		02/28/2025		601		(34)			(34)		567	567			
100202754	SAVANNAH	GA		03/24/2025		392		(44)			(44)		348	348			
100190907	CONCORD	NC		01/28/2025		585		(28)			(28)		557	557			
100199007	MONROE	NC		02/28/2025		591		(42)			(42)		549	549			
100197218	RANCHO CUCAMONGA	CA		02/25/2025		1,245		(119)			(119)		1,126	1,126			
100193073	CLOVIS	CA		02/10/2025		732		234			234		966	966			
100189907	TUCSON	AZ		01/21/2025		628		(41)			(41)		587	587			
100200505	PFLUGERVILLE	TX		03/11/2025		729		122			122		851	851			
100194661	LAKELAND	FL		02/21/2025		571		(60)			(60)		510	510			
100199031	GALLATIN	TN		02/28/2025		576		(12)			(12)		563	563			
100198993	GALLATIN	TN		02/28/2025		576		(12)			(12)		563	563			
100194797	TAMPA	FL		02/21/2025		591		(32)			(32)		559	559			
100194478	CREWE	VA		02/14/2025		459		(53)			(53)		406	406			
100194805	GLENDALE	AZ		02/21/2025		610		(18)			(18)		592	592			
100194683	ROYCE CITY	TX		02/21/2025		652		16			16		668	668			
100191040	EUGENE	OR		01/29/2025		968		(27)			(27)		941	941			
100194299	BEVERLY	NJ		02/14/2025		710		(78)			(78)		632	632			
100203472	RINCON	GA		03/26/2025		565		(57)			(57)		508	508			
100190184	LOS ANGELES	CA		01/21/2025		838		21			21		859	859			
100202673	ANNA	TX		03/24/2025		409		(35)			(35)		374	374			
100201929	CONVERSE	TX		03/18/2025		545		(68)			(68)		477	477			
100190902	CONCORD	NC		01/28/2025		1,046		(8)			(8)		1,038	1,038			
100200225	GRAYSLAKE	IL		03/07/2025		734		(60)			(60)		674	674			
100201346	OCALA	FL		03/12/2025		390		29			29		419	419			
100192928	JACKSON	TN		02/10/2025		403		(33)			(33)		370	370			
100197651	KERNVILLE	CA		02/26/2025		581		(36)			(36)		546	546			
100190029	FULSHEAR	TX		01/21/2025		728		205			205		932	932			
100190016	ROYSE CITY	TX		01/21/2025		1,264		121			121		1,385	1,385			
100198427	OVERGAARD	AZ		02/28/2025		608		(28)			(28)		580	580			
100190024	OCALA	FL		01/21/2025		659		188			188		847	847			
100191210	ASPEN HILL	MD		01/29/2025		459		(32)			(32)		426	426			
100189186	LYNCHBURG	VA		01/13/2025		7,336		(227)			(227)		7,109	7,109			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194620	GREENVILLE	SC		02/21/2025		553		(33)			(33)		520	520			
100200707	MCKINNEY	TX		03/11/2025		610		(27)			(27)		583	583			
100186921	CONCORD	NC		01/07/2025		443		(5)			(5)		438	438			
100188801	PINGREE GROVE	IL		01/09/2025		711		100			100		811	811			
100191801	DELTONA	FL		01/31/2025		601		(71)			(71)		530	530			
100196640	CHINO	CA		02/25/2025		2,152		(215)			(215)		1,937	1,937			
100193391	RALEIGH	NC		02/10/2025		593		(37)			(37)		556	556			
100203474	FORT WORTH	TX		03/26/2025		613		(38)			(38)		575	575			
100192901	SNEADS FERRY	NC		02/10/2025		600		(28)			(28)		572	572			
100193140	FRESNO	TX		02/10/2025		2,245		225			225		2,469	2,469			
100190243	WEISER	ID		01/22/2025		638		(45)			(45)		593	593			
100199008	DACULA	GA		02/28/2025		627		90			90		716	716			
100191679	PORTLAND	OR		02/20/2025		595		(12)			(12)		583	583			
100190951	CONCORD	NC		01/28/2025		588		(31)			(31)		557	557			
100157442	SEMINOLE	FL		02/20/2025		548		15			15		563	563			
100190023	DAPHNE	AL		01/21/2025		707		166			166		873	873			
100193539	DANBURY	CT		02/10/2025		588		4			4		593	593			
100194722	PHILADELPHIA	PA		02/21/2025		569		(63)			(63)		506	506			
100198267	LIBERTY LAKE	WA		02/28/2025		635		5			5		641	641			
100190960	GREENVILLE	TX		01/28/2025		596		(100)			(100)		496	496			
100194071	WILMINGTON	NC		03/20/2025		387		(56)			(56)		331	331			
100188719	VOORHEESVILLE	NY		01/09/2025		537		(16)			(16)		522	522			
100189601	ANNAPOLIS	MD		01/17/2025		558		(53)			(53)		505	505			
100177303	VERNON	NJ		01/16/2025		5,004		(207)			(207)		4,797	4,797			
100192844	JACKSONVILLE	FL		02/10/2025		602		(18)			(18)		584	584			
100198998	GALLATIN	TN		02/28/2025		1,584		(24)			(24)		1,560	1,560			
100199502	NEWBERG	OR		03/05/2025		1,234		(90)			(90)		1,144	1,144			
100194065	PHOENIX	AZ		03/20/2025		370		(67)			(67)		304	304			
100198915	CORINTH	TX		02/28/2025		394		(40)			(40)		354	354			
100190884	CONCORD	NC		01/28/2025		570		(11)			(11)		559	559			
100203532	ROBBINSVILLE	NJ		03/26/2025		696		(48)			(48)		647	647			
100202541	DAHLONEGA	GA		03/21/2025		380		(40)			(40)		340	340			
100200474	DICKINSON	TX		03/10/2025		408		(65)			(65)		343	343			
100188333	KYLE	TX		01/08/2025		641		(22)			(22)		619	619			
100194776	WILLINGBORO	NJ		02/21/2025		555		(44)			(44)		510	510			
100203904	FORT PIERCE	FL		03/28/2025		370		(45)			(45)		325	325			
100188554	HOUSTON	TX		02/10/2025		97,860		(4,749)			(4,749)		93,111	93,111			
100192677	LAND O LAKES	FL		02/10/2025		600		(17)			(17)		583	583			
100200706	NORTH LAS VEGAS	NV		03/11/2025		591		(45)			(45)		546	546			
100190419	LAVEEN	AZ		01/23/2025		2,034		(77)			(77)		1,956	1,956			
100194806	BIRMINGHAM	AL		02/21/2025		605		(18)			(18)		586	586			
100191185	ATLANTA	GA		01/29/2025		557		(15)			(15)		542	542			
100192282	FAIRPORT	NY		01/31/2025		630		(50)			(50)		580	580			
100190798	BENSON	NC		01/27/2025		2,789		(176)			(176)		2,613	2,613			
100157366	KINGSTON	GA		02/20/2025		532		(71)			(71)		461	461			
100194195	PERRIS	CA		02/14/2025		1,198		(11)			(11)		1,187	1,187			
100200727	LEXINGTON	KY		03/11/2025		566		(67)			(67)		499	499			
100189017	PHOENIX	AZ		01/09/2025		559		(39)			(39)		520	520			
100192730	DAYTON	OH		02/10/2025		641		(22)			(22)		619	619			
100203586	PEA RIDGE	AR		03/26/2025		615		(47)			(47)		568	568			
100157135	ATLANTA	GA		02/20/2025		688		(51)			(51)		637	637			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197572	KATY	TX		02/26/2025		650		(56)			(56)		594	594			
100195095	ATLANTA	GA		02/24/2025		580		(16)			(16)		564	564			
100199278	PANAMA CITY BEACH	FL		03/05/2025		560		(63)			(63)		497	497			
100203431	PROVIDENCE VILLAGE	TX		03/27/2025		435		64			64		499	499			
100200308	CAPE CORAL	FL		03/07/2025		705		(77)			(77)		628	628			
100191677	BERRIEN SPRINGS	MI		02/20/2025		492		(70)			(70)		422	422			
100188820	WAKE FOREST	NC		01/09/2025		692		69			69		761	761			
100192874	HAVERHILL	MA		02/10/2025		608		(10)			(10)		598	598			
100197220	SAN DIEGO	CA		02/25/2025		1,264		(118)			(118)		1,146	1,146			
100201044	ROANOKE	TX		03/12/2025		4,996		(136)			(136)		4,861	4,861			
100197409	BRENTWOOD	CA		02/25/2025		1,154		(135)			(135)		1,019	1,019			
100157473	WINTER HAVEN	FL		02/20/2025		557		(57)			(57)		500	500			
100203923	MIAMI	FL		03/28/2025		19,995		(995)			(995)		19,000	19,000			
100193395	BOONE	CO		02/10/2025		573		(21)			(21)		552	552			
100202052	NEW BRITAIN	CT		03/18/2025		555		(10)			(10)		545	545			
100193461	TUCSON	AZ		02/10/2025		589		(4)			(4)		585	585			
100203463	PROVIDENCE VILLAGE	TX		03/27/2025		28,549		1,024			1,024		29,572	29,572			
100194700	JACKSONVILLE	FL		02/21/2025		798		5			5		803	803			
100189796	CARROLTON	TX		01/21/2025		559		(36)			(36)		523	523			
100195115	FRESNO	TX		02/24/2025		394		128			128		522	522			
100200585	MADISON	AL		03/11/2025		651		75			75		725	725			
100186906	MONROE	NC		01/07/2025		917		(88)			(88)		829	829			
100200267	CAMBRIDGE	MN		03/07/2025		5,687		(141)			(141)		5,546	5,546			
100201746	BLOOMINGDALE	IL		03/18/2025		895		(63)			(63)		833	833			
100200228	WILLIAMS BAY	WI		03/07/2025		576		(33)			(33)		543	543			
100198864	MESA	AZ		02/28/2025		561		(32)			(32)		530	530			
100188840	WILLIS	TX		01/09/2025		641		(36)			(36)		605	605			
100191121	CHARLOTTE	NC		01/29/2025		2,454		(62)			(62)		2,392	2,392			
100198290	MAPLETON	UT		02/28/2025		1,033		6			6		1,040	1,040			
100188332	ORLANDO	FL		01/08/2025		621		1			1		622	622			
100157466	MAULDIN	SC		02/20/2025		508		(61)			(61)		447	447			
100193255	ZANESVILLE	OH		02/10/2025		539		(32)			(32)		507	507			
100199387	VACAVILLE	CA		03/05/2025		521		(60)			(60)		461	461			
100198962	DORAL	FL		02/28/2025		511		(9)			(9)		503	503			
100188326	OVERLAND PARK	KS		01/08/2025		663		(7)			(7)		656	656			
100190737	GREENSBORO	NC		01/27/2025		596		(39)			(39)		557	557			
100194814	TUCSON	AZ		02/21/2025		592		(32)			(32)		560	560			
100200244	GRANBURY	TX		03/07/2025		555		(43)			(43)		512	512			
100192402	HYATTSVILLE	MD		02/07/2025		611		(34)			(34)		577	577			
100191724	FORT VALLEY	GA		02/20/2025		542		(42)			(42)		500	500			
100188509	AIKEN	SC		01/08/2025		587		(30)			(30)		557	557			
100203308	SAINT AUGUSTINE	FL		03/27/2025		424		108			108		532	532			
100194825	LOWA CITY	IA		02/21/2025		596		(32)			(32)		564	564			
100198501	BALTIMORE	MD		02/28/2025		669		35			35		704	704			
100199338	PALMYRA	VA		03/05/2025		508		(58)			(58)		450	450			
100195410	DENVER	CO		02/24/2025		714		196			196		910	910			
100202521	MACOMB	MI		03/21/2025		379		(24)			(24)		354	354			
100200644	INDIANAPOLIS	IN		03/11/2025		589		(28)			(28)		561	561			
100189119	FAYETTEVILLE	GA		01/13/2025		813		(36)			(36)		777	777			
100177625	TRACY	CA		01/16/2025		846		(45)			(45)		801	801			
100190928	HOUSTON	TX		01/28/2025		57,151		(1,123)			(1,123)		56,028	56,028			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157257	MISSOURI CITY	TX		02/20/2025		460		(95)			(95)		365	365			
100188327	OCALA	FL		01/08/2025		638		(11)			(11)		627	627			
100201430	RICHMOND	CA		03/12/2025		3,368		(46)			(46)		3,322	3,322			
100195468	PARRISH	FL		02/24/2025		952		160			160		1,112	1,112			
100204159	SAN ANTONIO	TX		03/28/2025		1,023		(23)			(23)		1,000	1,000			
100186903	WEST CHESTER	OH		01/07/2025		675		47			47		722	722			
100194760	RIVERVIEW	FL		02/21/2025		546		(34)			(34)		511	511			
100157271	TURBOTVILLE	PA		02/20/2025		1,255		(108)			(108)		1,147	1,147			
100200557	SAINT CLOUD	MN		03/11/2025		592		(55)			(55)		537	537			
100197559	CASA GRANDE	AZ		02/26/2025		690		(9)			(9)		681	681			
100190324	CANTON	OH		01/22/2025		743		(44)			(44)		700	700			
100204001	PALM COAST	FL		03/28/2025		395		(69)			(69)		326	326			
100203282	ARDEN	NC		03/27/2025		414		88			88		502	502			
100157172	DALLAS	TX		02/20/2025		457		(64)			(64)		393	393			
100193788	REDDING	CA		02/10/2025		230		(30)			(30)		200	200			
100203562	CITRUS SPRINGS	FL		03/26/2025		658		47			47		706	706			
100193325	LAKE ZURICH	IL		02/10/2025		562		(17)			(17)		545	545			
100199367	COLUMBUS	OH		03/05/2025		525		(52)			(52)		473	473			
100193141	ROYSE CITY	TX		02/10/2025		1,492		176			176		1,668	1,668			
100194809	LITTLE ROCK	AR		02/21/2025		537		(29)			(29)		508	508			
100186046	TITUSVILLE	FL		01/31/2025		524		(68)			(68)		456	456			
100200510	ANGIER	NC		03/11/2025		584		(48)			(48)		535	535			
100200047	ELM GROVE	WI		03/06/2025		211		(20)			(20)		191	191			
100177503	BROOMFIELD	CO		01/16/2025		438		(68)			(68)		370	370			
100157377	KISSIMMEE	FL		02/20/2025		564		45			45		609	609			
100201451	CRAWFORDVILLE	FL		03/12/2025		250		(46)			(46)		204	204			
100202846	EAST GREENVILLE	PA		03/24/2025		353		(29)			(29)		323	323			
100194294	WAUWATOSA	WI		02/14/2025		336		(48)			(48)		287	287			
100195503	HARMONY	PA		02/24/2025		1,138		133			133		1,271	1,271			
100194386	REDMOND	OR		02/14/2025		351		(48)			(48)		303	303			
100190289	MIDLOTHIAN	IL		01/22/2025		642		(38)			(38)		604	604			
100203569	CHICAGO	IL		03/26/2025		548		(70)			(70)		478	478			
100199369	ROUND LAKE BEACH	IL		03/05/2025		620		29			29		649	649			
100190880	CONCORD	NC		01/28/2025		602		26			26		629	629			
100191030	PORT CHARLOTTE	FL		01/29/2025		766		(24)			(24)		742	742			
100200085	FLEMING ISLAND	FL		03/06/2025		294		(21)			(21)		273	273			
100203570	NASHVILLE	TN		03/26/2025		885		(33)			(33)		852	852			
100197599	FAIRFIELD	CA		02/26/2025		588		(54)			(54)		534	534			
100189835	COLORADO SPRINGS	CO		01/21/2025		549		(42)			(42)		507	507			
100200219	CEDAR PARK	TX		03/07/2025		591		(43)			(43)		548	548			
100186951	KANNAPOLIS	NC		01/07/2025		666		15			15		681	681			
100201479	NEW LONDON	CT		03/12/2025		1,246		(187)			(187)		1,059	1,059			
100200600	PINELLAS PARK	FL		03/11/2025		580		(17)			(17)		563	563			
100186099	BASEHOR	KS		01/31/2025		542		(63)			(63)		479	479			
100191340	OCALA	FL		01/30/2025		757		(71)			(71)		686	686			
100157018	OCALA	FL		02/20/2025		438		(59)			(59)		378	378			
100195108	SHERMAN	TX		02/24/2025		5,753		529			529		6,282	6,282			
100194671	SELBYVILLE	DE		02/21/2025		627		27			27		655	655			
100194316	VERO BEACH	FL		02/14/2025		331		(55)			(55)		276	276			
100203578	CARY	IL		03/26/2025		588		(40)			(40)		548	548			
100190973	SOUTH PADRE ISLAND	TX		01/28/2025		599		(41)			(41)		558	558			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194704	JACKSONVILLE	AR		02/21/2025		588		(24)			(24)		565	565			
100203649	FORT WORTH	TX		03/28/2025		191		(15)			(15)		176	176			
100193092	NARBERTH	PA		02/10/2025		778		14			14		792	792			
100190019	WAKE FOREST	NC		01/21/2025		634		145			145		779	779			
100191637	COLUMBIA FALLS	MT		01/31/2025		998		(68)			(68)		931	931			
100189540	LAKE ISABELLA	CA		01/16/2025		474		(68)			(68)		406	406			
100157316	SCRANTON	PA		02/20/2025		506		(93)			(93)		413	413			
100192656	SARASOTA	FL		02/10/2025		661		6			6		667	667			
100199006	KANNAPOLIS	NC		02/28/2025		834		71			71		905	905			
100198977	LAKEWOOD	NJ		02/28/2025		691		(6)			(6)		685	685			
100203491	BIRDSEYE	IN		03/26/2025		540		(44)			(44)		496	496			
100201698	OCEAN PINES	MD		03/18/2025		477		(31)			(31)		446	446			
100195116	MYRTLE BEACH	SC		02/24/2025		907		229			229		1,136	1,136			
100194509	NEW CARROLLTON	MD		02/14/2025		677		(22)			(22)		656	656			
100201380	ANOKA	MN		03/12/2025		356		(48)			(48)		309	309			
100188901	MIDLAND	TX		01/09/2025		511		(72)			(72)		439	439			
100188756	KYLE	TX		01/09/2025		746		196			196		942	942			
100201444	LAS VEGAS	NV		03/12/2025		515		(58)			(58)		457	457			
100190962	GRAHAM	NC		01/28/2025		564		(1)			(1)		563	563			
100197605	NORTH BERGEN	NJ		02/26/2025		527		(12)			(12)		514	514			
100202874	MCKINNEY	TX		03/24/2025		425		154			154		580	580			
100186958	MAGNA	UT		01/07/2025		669		41			41		711	711			
100201656	LEESVILLE	SC		03/13/2025		353		(41)			(41)		312	312			
100200569	TULSA	OK		03/11/2025		528		(41)			(41)		487	487			
100194647	GROVETOWN	GA		02/21/2025		593		(28)			(28)		565	565			
100186126	SAN DIEGO	CA		01/31/2025		609		27			27		636	636			
100200681	OXFORD	OH		03/11/2025		562		(59)			(59)		503	503			
100194366	GREENTOWN	PA		02/14/2025		356		(38)			(38)		318	318			
100200589	CONWAY	AR		03/11/2025		712		(9)			(9)		703	703			
100199418	BOSSIER CITY	LA		03/05/2025		1,359		(193)			(193)		1,166	1,166			
100189876	GRAHAM	NC		01/21/2025		697		145			145		842	842			
100194707	GREENVILLE	TX		02/21/2025		609		(26)			(26)		583	583			
100203249	WENDELL	NC		03/27/2025		662		74			74		735	735			
100203530	SHAKOPEE	MN		03/26/2025		625		(10)			(10)		615	615			
100189315	GEORGETOWN	TX		01/13/2025		128,319		(2,522)			(2,522)		125,797	125,797			
100157467	ARLINGTON	TX		02/20/2025		541		(36)			(36)		505	505			
100202495	DURHAM	NC		03/21/2025		787		116			116		903	903			
100186922	MCKINNEY	TX		01/07/2025		771		(142)			(142)		629	629			
100194771	PENSACOLA	FL		02/21/2025		605		1			1		607	607			
100202656	ENGLEWOOD	FL		03/24/2025		378		1			1		379	379			
100199971	MCCLOUD	CA		03/06/2025		212		(3)			(3)		209	209			
100198995	WESLEY CHAPEL	FL		02/28/2025		635		(20)			(20)		615	615			
100190752	FORTSON	GA		01/27/2025		579		35			35		614	614			
100193751	OCEAN CITY	MD		02/10/2025		550		(63)			(63)		487	487			
100192244	CLIFTON HEIGHTS	PA		01/31/2025		511		(53)			(53)		458	458			
100201332	ARNOLD	CA		03/12/2025		358		(61)			(61)		296	296			
100201390	SAVANNAH	GA		03/12/2025		133		(49)			(49)		84	84			
100203587	OAK RIDGE	TN		03/26/2025		586		(19)			(19)		567	567			
100191779	MIAMI BEACH	FL		01/31/2025		588		(60)			(60)		528	528			
100189980	CEDAR CITY	UT		01/21/2025		1,029		104			104		1,133	1,133			
100194467	IRVING	TX		02/14/2025		398		(65)			(65)		333	333			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190796	MANASSAS	VA		01/27/2025		740		(82)			(82)		658	658			
100197188	ISSAQUAH	WA		02/25/2025		943		(130)			(130)		813	813			
100194529	PRINCETON	TX		02/14/2025		401		(35)			(35)		366	366			
100200497	MILWAUKEE	WI		03/11/2025		545		(68)			(68)		476	476			
100200630	SAN ANTONIO	TX		03/11/2025		542		(34)			(34)		508	508			
100157187	CLAYTON	NC		02/20/2025		542		(33)			(33)		508	508			
100199372	CONROE	TX		03/05/2025		548		(61)			(61)		487	487			
100193340	KIRKLAND	WA		02/10/2025		587		(21)			(21)		566	566			
100193382	SOMERSET	NJ		02/10/2025		573		(20)			(20)		552	552			
100203489	GREELEY	CO		03/26/2025		589		(38)			(38)		551	551			
100203354	CINCINNATI	OH		03/27/2025		310		(15)			(15)		295	295			
100202105	PHILADELPHIA	PA		03/18/2025		490		(29)			(29)		460	460			
100194538	DELAWARE	OH		02/14/2025		393		(49)			(49)		344	344			
100191738	HOUSTON	TX		02/20/2025		530		(41)			(41)		489	489			
100202506	LEWISVILLE	TX		03/21/2025		377		(31)			(31)		346	346			
100201230	PINGREE GROVE	IL		03/12/2025		791		143			143		934	934			
100188849	ENGLEWOOD	CO		01/09/2025		582		(51)			(51)		531	531			
100189822	WESTERVILLE	OH		01/21/2025		537		(27)			(27)		510	510			
100195091	ALACHUA	FL		02/24/2025		596		7			7		602	602			
100190883	PALM COAST	FL		01/28/2025		528		24			24		553	553			
100200572	SANFORD	FL		03/11/2025		2,995		(102)			(102)		2,893	2,893			
100199290	HAZLETON	PA		03/05/2025		578		(24)			(24)		555	555			
100190034	HOUSTON	TX		01/21/2025		632		187			187		819	819			
100197495	CHICAGO	IL		02/26/2025		552		(111)			(111)		442	442			
100199978	CHINO	CA		03/06/2025		227		(18)			(18)		208	208			
100202043	PHILADELPHIA	PA		03/18/2025		543		6			6		549	549			
100203526	LOUISVILLE	KY		03/26/2025		83,642		(2,634)			(2,634)		81,008	81,008			
100199102	SOUTH DAYTONA	FL		03/03/2025		336		(45)			(45)		291	291			
100197575	HOUSTON	TX		02/26/2025		3,693		(166)			(166)		3,527	3,527			
100200103	TOANO	VA		03/06/2025		206		4			4		210	210			
100191631	MIAMI	FL		01/31/2025		774		(55)			(55)		719	719			
100191341	LITTLE ELM	TX		01/30/2025		503		(68)			(68)		436	436			
100202535	LADSON	SC		03/21/2025		370		(26)			(26)		344	344			
100190004	HUNTSVILLE	AL		01/21/2025		650		98			98		748	748			
100188643	ARLINGTON	TX		02/10/2025		494		(70)			(70)		424	424			
100199350	LOS ANGELES	CA		03/05/2025		508		(58)			(58)		450	450			
100195431	PLAINFIELD	IL		02/24/2025		542		(38)			(38)		504	504			
100194365	GRAND RAPIDS	MI		02/14/2025		399		(59)			(59)		340	340			
100177184	BULLHEAD CITY	AZ		01/16/2025		528		(58)			(58)		470	470			
100203580	AURORA	IL		03/26/2025		577		(37)			(37)		540	540			
100203138	CINCINNATI	OH		03/27/2025		187		(38)			(38)		149	149			
100194543	PITTSBURGH	PA		02/14/2025		417		(47)			(47)		370	370			
100194663	MILWAUKEE	WI		02/21/2025		591		(40)			(40)		551	551			
100157389	SAN ANTONIO	TX		02/20/2025		536		(98)			(98)		438	438			
100200178	DAWSONVILLE	GA		03/07/2025		915		(77)			(77)		837	837			
100157488	BALTIMORE	MD		02/20/2025		512							512	512			
100157332	OCALA	FL		02/20/2025		550		(32)			(32)		517	517			
100194309	GALVESTON	TX		02/14/2025		387		(47)			(47)		340	340			
100200625	SEABROOK	NH		03/11/2025		587		(27)			(27)		559	559			
100195351	MIAMI	FL		02/24/2025		608		(40)			(40)		568	568			
100194696	ODESSA	TX		02/21/2025		3,183		(18)			(18)		3,165	3,165			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204052	GUTHRIE	OK		03/28/2025		582		(46)			(46)		536	536			
100195492	DALLAS	NC		02/24/2025		1,573		200			200		1,773	1,773			
100186070	MONROE	NC		01/31/2025		374		(39)			(39)		335	335			
100186093	MONROE	NC		01/31/2025		374		(39)			(39)		335	335			
100186101	MONROE	NC		01/31/2025		374		(39)			(39)		335	335			
100194389	ATLANTIC BEACH	FL		02/14/2025		387		(62)			(62)		324	324			
100189950	LIBERTY HILL	TX		01/21/2025		726		280			280		1,007	1,007			
100203445	OCALA	FL		03/27/2025		2,346		183			183		2,529	2,529			
100192936	ELGIN	TX		02/10/2025		598		42			42		640	640			
100200613	COLUMBUS	OH		03/11/2025		582		(40)			(40)		542	542			
100200312	JOHNSTON	RI		03/07/2025		577		(19)			(19)		558	558			
100185218	HUMMELSTOWN	PA		01/24/2025		534		(47)			(47)		487	487			
100177337	MACON	GA		01/16/2025		505		(58)			(58)		447	447			
100202527	MARSHFIELD	MA		03/21/2025		363		(34)			(34)		329	329			
100200641	NORTH WILDWOOD	NJ		03/11/2025		546		(64)			(64)		482	482			
100200493	OCALA	FL		03/11/2025		620		37			37		657	657			
100177558	TOMBALL	TX		01/16/2025		636		9			9		645	645			
100185274	PHILADELPHIA	PA		01/24/2025		851		(89)			(89)		763	763			
100201919	WILLOW GROVE	PA		03/18/2025		904		(61)			(61)		843	843			
100181470	CYPRESS	TX		01/09/2025		2,033		(29)			(29)		2,005	2,005			
100188776	APEX	NC		01/09/2025		43,032		2,830			2,830		45,862	45,862			
100195453	FORT WORTH	TX		02/24/2025		656		131			131		787	787			
100199084	MONROE	NC		02/28/2025		578		(40)			(40)		538	538			
100194393	CYPRESS	TX		02/14/2025		476		(48)			(48)		428	428			
100186924	NORWALK	CA		01/07/2025		885		75			75		959	959			
100203608	JACKSONVILLE	FL		03/26/2025		547		(69)			(69)		477	477			
100186047	CENTERTON	AR		01/31/2025		730		(34)			(34)		697	697			
100189874	MADISON	AL		01/21/2025		688		174			174		862	862			
100188805	LITTLE RIVER	SC		01/09/2025		683		93			93		776	776			
100200041	LAKE ST LOUIS	MO		03/06/2025		212		(10)			(10)		202	202			
100188827	CHANDLER	AZ		01/09/2025		169,817		(6,725)			(6,725)		163,091	163,091			
100203602	WILMINGTON	DE		03/26/2025		620		(14)			(14)		606	606			
100192283	YOUNGSTOWN	OH		01/31/2025		535		(62)			(62)		473	473			
100200717	MOUNT AIRY	NC		03/11/2025		565		(16)			(16)		548	548			
100200526	BRKN ARW	OK		03/11/2025		519		(27)			(27)		492	492			
100189064	RICHMOND	TX		01/09/2025		75,764		(534)			(534)		75,230	75,230			
100194832	WESTFIELD	IN		02/21/2025		578		(18)			(18)		560	560			
100188826	WARWICK	RI		01/09/2025		594		18			18		612	612			
100201426	NORTH LAS VEGAS	NV		03/12/2025		476		(38)			(38)		438	438			
100202526	JACKSONVILLE	FL		03/21/2025		689		(9)			(9)		680	680			
100200318	COLEBROOK	CT		03/10/2025		465		(29)			(29)		436	436			
100193174	CONROE	TX		03/20/2025		525		(65)			(65)		460	460			
100188660	BOWLING GREEN	KY		02/10/2025		517		(26)			(26)		492	492			
100194459	MISSOURI CITY	TX		02/14/2025		350		(46)			(46)		304	304			
100202719	MORRISVILLE	NC		03/24/2025		971		(27)			(27)		944	944			
100200708	RALEIGH	NC		03/11/2025		516		(41)			(41)		475	475			
100188945	VERO BEACH	FL		01/09/2025		563		(51)			(51)		512	512			
100204026	JONESBORO	GA		03/28/2025		365		(35)			(35)		330	330			
100200003	SAN ANTONIO	TX		03/06/2025		213		(28)			(28)		185	185			
100189819	SAINT AUGUSTINE	FL		01/21/2025		653		89			89		742	742			
100202136	GASTONIA	NC		03/18/2025		569							569	569			

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100193037	PHILADELPHIA	PA		02/10/2025		447		(5)			(5)		443	443			
100194733	DOYLESBURG	PA		02/21/2025		583		(34)			(34)		549	549			
100177041	SLIDELL	LA		01/16/2025		576		(44)			(44)		532	532			
100157147	MOUNT HOLLY	NC		02/20/2025		536		(71)			(71)		465	465			
100199979	LAS VEGAS	NV		03/06/2025		207		6			6		213	213			
100201220	OCALA	FL		03/12/2025		608		(55)			(55)		553	553			
100202569	FRESNO	TX		03/21/2025		409		82			82		491	491			
100203534	FARMINGTON	MN		03/26/2025		649		31			31		680	680			
100195511	HOUSTON	TX		02/24/2025		653		136			136		789	789			
100201371	HOUSTON	TX		03/12/2025		555		30			30		584	584			
100189445	NAPLES	FL		01/14/2025		577		(49)			(49)		528	528			
100200563	RANSON	WV		03/11/2025		562		(56)			(56)		506	506			
100202531	PHILADELPHIA	PA		03/21/2025		384							384	384			
100196644	CORONA	CA		02/25/2025		1,105		(133)			(133)		972	972			
100199405	HAZLETON	PA		03/05/2025		570		(10)			(10)		560	560			
100195113	NORTH LAS VEGAS	NV		02/24/2025		853		245			245		1,098	1,098			
100194307	KNOXVILLE	TN		02/14/2025		354		(38)			(38)		315	315			
100200678	MALDEN	MA		03/11/2025		560		(53)			(53)		506	506			
100192256	TUCSON	AZ		01/31/2025		593		(52)			(52)		541	541			
100188740	HOUSTON	TX		01/09/2025		722		(29)			(29)		693	693			
100199416	FORNEY	TX		03/05/2025		765		(50)			(50)		715	715			
100197647	NORTH PORT	FL		02/26/2025		558		(13)			(13)		545	545			
100192532	COLLEGE STATION	TX		02/10/2025		605		155			155		760	760			
100177531	TOMBALL	TX		01/16/2025		635		8			8		644	644			
100193180	PHOENIX	AZ		03/20/2025		321		(59)			(59)		262	262			
100194505	ORLANDO	FL		02/14/2025		492		(52)			(52)		440	440			
100199004	ASHLAND CITY	TN		02/28/2025		367		(5)			(5)		362	362			
100199316	CANTON	OH		03/05/2025		490		(56)			(56)		433	433			
100200651	ATLANTA	GA		03/11/2025		3,189		(69)			(69)		3,120	3,120			
100202885	NEWNAN	GA		03/24/2025		296		(25)			(25)		271	271			
100201609	TAMPA	FL		03/13/2025		307		(57)			(57)		251	251			
100202855	GRAND RAPIDS	MI		03/24/2025		342		(39)			(39)		303	303			
100200722	NILES	IL		03/11/2025		758		(63)			(63)		695	695			
100203981	MCHENRY	IL		03/28/2025		273		(21)			(21)		251	251			
100193426	BOCA RATON	FL		02/10/2025		1,765		(4)			(4)		1,761	1,761			
100201771	FORT WORTH	TX		03/18/2025		1,620		(13)			(13)		1,607	1,607			
100200593	NEW PLYMOUTH	ID		03/11/2025		596		18			18		613	613			
100193737	WESTBOROUGH	MA		02/10/2025		440		(49)			(49)		391	391			
100199417	LAWRENCEVILLE	GA		03/05/2025		499		(57)			(57)		442	442			
100194658	CYPRESS	TX		02/21/2025		592		(61)			(61)		531	531			
100194171	SAINT JOHNS	FL		02/14/2025		2,507		(171)			(171)		2,337	2,337			
100194341	TRAFFORD	PA		02/14/2025		379		(29)			(29)		350	350			
100197631	CHICAGO	IL		02/26/2025		470		(62)			(62)		407	407			
100202103	RICHMOND HEIGHTS	OH		03/18/2025		530		10			10		540	540			
100194067	SALEM	OR		03/20/2025		354		(36)			(36)		318	318			
100200699	NAPA	CA		03/11/2025		556		(70)			(70)		485	485			
100194781	FORNEY	TX		02/21/2025		685		(4)			(4)		681	681			
100199077	VILLA RICA	GA		02/28/2025		584		(117)			(117)		466	466			
100190768	FULSHEAR	TX		01/27/2025		555		(28)			(28)		527	527			
100189388	CLEVELAND	TX		01/14/2025		548		(63)			(63)		485	485			
100202109	SCHENECTADY	NY		03/18/2025		502		8			8		510	510			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195089	HICKORY	NC		02/24/2025		568		30			30		597	597			
100201838	BALTIMORE	MD		03/18/2025		496		(38)			(38)		458	458			
100191692	DUNNELLON	FL		02/20/2025		684		(44)			(44)		640	640			
100190077	TEMPLE	TX		01/21/2025		610		148			148		757	757			
100203168	PROVIDENCE VILLAGE	TX		03/27/2025		417		60			60		478	478			
100200503	LAKELAND	FL		03/11/2025		804		19			19		823	823			
100190430	SEATTLE	WA		01/23/2025		1,601		(10)			(10)		1,591	1,591			
100189833	NOKOMIS	FL		01/21/2025		569		(10)			(10)		559	559			
100200552	BROOKSHIRE	TX		03/11/2025		565		(4)			(4)		561	561			
100194644	MESQUITE	TX		02/21/2025		573		(34)			(34)		539	539			
100185263	RIVIERA BEACH	FL		01/24/2025		545		(39)			(39)		506	506			
100190400	MOORPARK	CA		01/23/2025		1,179		(31)			(31)		1,147	1,147			
100190849	INMAN	SC		01/27/2025		617		(73)			(73)		544	544			
100194731	WYOMING	DE		02/21/2025		713		(15)			(15)		698	698			
100203539	SUMMERVILLE	SC		03/26/2025		569		(16)			(16)		553	553			
100199022	GALLATIN	TN		02/28/2025		572		(18)			(18)		554	554			
100193203	PALM COAST	FL		02/10/2025		402		(17)			(17)		385	385			
100199321	EASTMAN	GA		03/05/2025		566		(11)			(11)		555	555			
100191626	DUNEDIN	FL		01/31/2025		717		(74)			(74)		643	643			
100200216	AMHERST	NY		03/07/2025		714		(68)			(68)		645	645			
100157414	PUEBLO	CO		02/20/2025		498		(25)			(25)		473	473			
100195430	WESTFIELD	IN		02/24/2025		491		(59)			(59)		432	432			
100198988	EDINBURG	TX		02/28/2025		255		(17)			(17)		238	238			
100190346	ELLENVILLE	NY		01/22/2025		681		(18)			(18)		663	663			
100203551	EL PASO	TX		03/26/2025		699		13			13		712	712			
100200536	LAFAYETTE	IN		03/11/2025		560		(62)			(62)		497	497			
100193290	CLIFTON HEIGHTS	PA		02/10/2025		525		(29)			(29)		496	496			
100195435	MILLSBORO	DE		02/24/2025		752		(13)			(13)		739	739			
100176984	OCEAN CITY	MD		01/16/2025		539		(39)			(39)		500	500			
100190217	HOUSTON	TX		01/21/2025		571		(18)			(18)		554	554			
100199366	RALEIGH	NC		03/05/2025		1,270		(87)			(87)		1,183	1,183			
100199305	CHARLOTTE	NC		03/05/2025		1,427		(68)			(68)		1,359	1,359			
100200250	LAKE WORTH	FL		03/07/2025		627		18			18		645	645			
100192463	CITRUS SPRINGS	FL		02/07/2025		737		(17)			(17)		720	720			
100188752	THE DALLES	OR		01/09/2025		1,082		5			5		1,087	1,087			
100200556	INDIANAPOLIS	IN		03/11/2025		1,603		(61)			(61)		1,542	1,542			
100191625	BELMONT	MI		01/31/2025		1,546		(39)			(39)		1,506	1,506			
100189664	LAS VEGAS	NV		01/17/2025		466		(63)			(63)		403	403			
100193121	RICHMOND	TX		02/10/2025		1,541		235			235		1,777	1,777			
100200517	ROBINS	IA		03/11/2025		585		(34)			(34)		551	551			
100193660	HOCKLEY	TX		02/10/2025		555		(20)			(20)		535	535			
100203571	OCALA	FL		03/26/2025		1,190		(34)			(34)		1,156	1,156			
100200221	TEMPLE	PA		03/07/2025		484		(60)			(60)		423	423			
100198330	FULSHEAR	TX		02/28/2025		7,428		813			813		8,241	8,241			
100201245	PORT ST LUCIE	FL		03/12/2025		291		(31)			(31)		260	260			
100192458	AVENTURA	FL		02/07/2025		683		(52)			(52)		632	632			
100203483	POCONO LAKE	PA		03/26/2025		510		(34)			(34)		476	476			
100202897	HOUSTON	TX		03/24/2025		435		138			138		572	572			
100190249	MAURERTOWN	VA		01/22/2025		(78)		709			709		630	630			
100189166	TOWSON	MD		01/13/2025		511		11			11		522	522			
100186905	FOLSOM	CA		01/07/2025		726		(253)			(253)		473	473			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203148	CARTERSVILLE	GA		03/27/2025		384		(58)			(58)		326	326			
100199257	SOUTH AMBOY	NJ		03/05/2025		572		20			20		592	592			
100189397	OCALA	FL		01/14/2025		336		(61)			(61)		275	275			
100190010	LEBANON	TN		01/21/2025		2,097		184			184		2,280	2,280			
100193471	HASLET	TX		02/10/2025		546		(28)			(28)		518	518			
100197510	GLEN ELLYN	IL		02/26/2025		786		(104)			(104)		682	682			
100200208	CHICAGO	IL		03/07/2025		532		(50)			(50)		482	482			
100193210	GLENDALE	AZ		02/10/2025		504		(27)			(27)		477	477			
100177529	DESERT HOT SPRINGS	CA		01/16/2025		487		(69)			(69)		418	418			
100204155	AURORA	IL		03/28/2025		354		(41)			(41)		313	313			
100200594	JEFFERSON CITY	MO		03/11/2025		539							539	539			
100186923	BETHLEHEM	PA		01/07/2025		385		54			54		439	439			
100193495	LAKEWOOD	CO		02/10/2025		609		(44)			(44)		565	565			
100176976	DECATUR	GA		01/16/2025		457		(66)			(66)		391	391			
100188816	HARVEST	AL		01/09/2025		649		70			70		719	719			
100192165	DURHAM	NC		01/31/2025		602		(27)			(27)		575	575			
100194648	ELLENWOOD	GA		02/21/2025		570		(39)			(39)		531	531			
100198870	LONG BEACH	CA		02/28/2025		652		(50)			(50)		603	603			
100192210	ROSEMOUNT	MN		01/31/2025		586		(44)			(44)		542	542			
100200044	BREEZY POINT	MN		03/06/2025		202		(20)			(20)		182	182			
100202024	SAN ANTONIO	TX		03/18/2025		(333)		839			839		506	506			
100190759	FULSHEAR	TX		01/27/2025		547		(27)			(27)		520	520			
100189806	PRINCETON	TX		01/21/2025		523		(33)			(33)		490	490			
100203531	LEHIGH ACRES	FL		03/26/2025		623		6			6		629	629			
100197514	LABELLE	FL		02/26/2025		662		(48)			(48)		614	614			
100189542	PHOENIX	AZ		01/16/2025		489		(64)			(64)		425	425			
100202167	ALBANY	NY		03/18/2025		508		8			8		515	515			
100203557	POOLER	GA		03/26/2025		558		(48)			(48)		510	510			
100186129	MADERA	CA		02/10/2025		1,069		(32)			(32)		1,037	1,037			
100190936	CEDAR RAPIDS	IA		01/28/2025		4,426		(100)			(100)		4,326	4,326			
100200553	VIRGINIA BEACH	VA		03/11/2025		1,069		(63)			(63)		1,006	1,006			
100190253	WINCHESTER	VA		01/22/2025		614		(7)			(7)		606	606			
100191229	HOUSTON	TX		01/29/2025		512		(36)			(36)		476	476			
100194716	MIDLOTHIAN	VA		02/21/2025		599		30			30		629	629			
100199063	WESLEY CHAPEL	FL		02/28/2025		709		(48)			(48)		661	661			
100202517	PLAINFIELD	IL		03/21/2025		500		(42)			(42)		459	459			
100197219	FORT LAUDERDALE	FL		02/25/2025		1,053		(170)			(170)		883	883			
100190905	CONCORD	NC		01/28/2025		576		(32)			(32)		544	544			
100190036	ROUND ROCK	TX		01/21/2025		659		104			104		763	763			
100194710	COLUMBIA	SC		02/21/2025		570		23			23		593	593			
100191650	CIBOLO	TX		01/31/2025		205,351		(8,922)			(8,922)		196,429	196,429			
100200303	MIDDLETOWN	NY		03/07/2025		831		(56)			(56)		775	775			
100197504	VERNON	CT		02/26/2025		2,324		(148)			(148)		2,176	2,176			
100189983	LURAY	VA		01/21/2025		507		(42)			(42)		465	465			
100193379	PORT SAINT LUCIE	FL		02/10/2025		563		(4)			(4)		558	558			
100199986	SAINT GEORGE	UT		03/06/2025		216		(37)			(37)		178	178			
100195077	WAKEFIELD	MA		02/24/2025		493		(40)			(40)		453	453			
100202528	PALM DESERT	CA		03/21/2025		350		(36)			(36)		315	315			
100157471	CAPE CORAL	FL		02/20/2025		501		(9)			(9)		492	492			
100198264	LOUISVILLE	KY		02/28/2025		493		(32)			(32)		461	461			
100177330	FORT WORTH	TX		01/16/2025		580		(72)			(72)		508	508			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200570	HEMET	CA		03/11/2025		538		(41)			(41)		497	497			
100200602	CAMDEN	DE		03/11/2025		712		(15)			(15)		697	697			
100190819	KANSAS CITY	KS		01/27/2025		556		(70)			(70)		486	486			
100201424	MURFREESBORO	TN		03/12/2025		397		(59)			(59)		339	339			
100191644	BOLIVIA	NC		01/31/2025		664		(56)			(56)		608	608			
100192443	YANTIS	TX		02/07/2025		487		(64)			(64)		423	423			
100200183	CHARLOTTE	NC		03/07/2025		507		(50)			(50)		457	457			
100190348	OSHKOSH	WI		01/22/2025		694		(26)			(26)		668	668			
100190390	PHILADELPHIA	PA		01/23/2025		545		6			6		551	551			
100181420	WATSONVILLE	CA		01/09/2025		580		(41)			(41)		538	538			
100181402	WATSONVILLE	CA		01/09/2025		579		(41)			(41)		538	538			
100200551	LOWELL	IN		03/11/2025		531		(63)			(63)		468	468			
100194828	OCALA	FL		02/21/2025		613		38			38		651	651			
100194019	SANTA ANA	CA		02/11/2025		540		(7)			(7)		532	532			
100200186	RALEIGH	NC		03/07/2025		370		(55)			(55)		315	315			
100202490	DAYTONA BEACH SHORES	FL		03/21/2025		317		7			7		324	324			
100197215	BATON ROUGE	LA		02/25/2025		690		(72)			(72)		618	618			
100197496	COOS BAY	OR		02/26/2025		559		(88)			(88)		471	471			
100194701	ANCHORAGE	AK		02/21/2025		559		(12)			(12)		547	547			
100193598	MADERA	CA		02/10/2025		541		(79)			(79)		463	463			
100204008	MARYVILLE	TN		03/28/2025		536		(6)			(6)		530	530			
100193224	KNOXVILLE	TN		02/10/2025		580		21			21		601	601			
100202899	COLLEGE STATION	TX		03/24/2025		381		200			200		581	581			
100191168	RESTON	VA		01/29/2025		541		(34)			(34)		508	508			
100202845	EAST GREENVILLE	PA		03/24/2025		333		(28)			(28)		305	305			
100188834	OCALA	FL		01/09/2025		869		29			29		898	898			
100194764	CITRUS SPRINGS	FL		02/21/2025		600		9			9		610	610			
100197585	FAYETTEVILLE	GA		02/26/2025		534		(79)			(79)		456	456			
100186911	BARTOW	FL		01/07/2025		14,309		(421)			(421)		13,888	13,888			
100188851	SOCIAL CIRCLE	GA		01/09/2025		637		20			20		657	657			
100177216	LAS VEGAS	NV		01/16/2025		578		(25)			(25)		553	553			
100193078	SHERMAN	TX		02/10/2025		616		99			99		715	715			
100197114	SIMI VALLEY	CA		02/25/2025		1,143		(133)			(133)		1,010	1,010			
100198508	OWINGS MILLS	MD		02/28/2025		517		(32)			(32)		485	485			
100199277	SHELBYVILLE	KY		03/05/2025		512		(42)			(42)		470	470			
100199279	DESERT HOT SPRINGS	CA		03/05/2025		1,131		(82)			(82)		1,049	1,049			
100194432	NEWPORT NEWS	VA		02/14/2025		497		(59)			(59)		439	439			
100195494	SANFORD	NC		02/24/2025		1,205		157			157		1,362	1,362			
100203545	SPOKANE	WA		03/26/2025		568		(50)			(50)		518	518			
100203276	KATY	TX		03/27/2025		348		(17)			(17)		331	331			
100200093	WILMINGTON	NC		03/06/2025		616		(16)			(16)		600	600			
100203974	SPARTANBURG	SC		03/28/2025		545		1			1		547	547			
100177580	MIAMI	FL		01/16/2025		603		(5)			(5)		598	598			
100177105	NEWTON	NJ		01/16/2025		533		(73)			(73)		460	460			
100197312	VENTURA	CA		02/25/2025		1,066		(136)			(136)		930	930			
100177311	ROCKY MOUNT	NC		01/16/2025		503		(62)			(62)		442	442			
100200656	GALVESTON	TX		03/11/2025		515		(65)			(65)		451	451			
100189738	RALEIGH	NC		01/21/2025		623		(43)			(43)		581	581			
100202635	ATHENS	AL		03/24/2025		373		131			131		504	504			
100202004	ALBANY	NY		03/18/2025		527		19			19		546	546			
100201339	MILWAUKEE	WI		03/12/2025		326							326	326			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192930	SPRINGTOWN	TX		02/10/2025		2,336		354			354		2,689	2,689			
100157450	FT MYERS	FL		02/20/2025		497		(100)			(100)		397	397			
100193293	PHILADELPHIA	PA		02/10/2025		558		23			23		581	581			
100157122	RINCON	GA		02/20/2025		493		(34)			(34)		460	460			
100192176	TUCSON	AZ		01/31/2025		545		(69)			(69)		476	476			
100203283	ATLANTA	GA		03/27/2025		319		(22)			(22)		297	297			
100157292	ELLENWOOD	GA		02/20/2025		828		(55)			(55)		773	773			
100201267	DORAL	FL		03/12/2025		866		(6)			(6)		860	860			
100200112	SOUTHAMPTON	PA		03/06/2025		207		(3)			(3)		204	204			
100192260	NORRISTOWN	PA		01/31/2025		2,247		(46)			(46)		2,201	2,201			
100190882	GREENVILLE	TX		01/28/2025		593		(86)			(86)		507	507			
100201263	CROCKETT	CA		03/12/2025		383		(28)			(28)		355	355			
100157482	GLENDALE	AZ		02/20/2025		1,768		(78)			(78)		1,690	1,690			
100186875	BARTOW	FL		01/07/2025		8,721		(282)			(282)		8,439	8,439			
100195438	APEX	NC		02/24/2025		671		184			184		854	854			
100190922	CONCORD	NC		01/28/2025		586		(1)			(1)		585	585			
100200995	MINNEAPOLIS	MN		03/12/2025		409		(111)			(111)		298	298			
100193260	WEST ALLIS	WI		02/10/2025		505		(34)			(34)		471	471			
100157430	FORT MYERS	FL		02/20/2025		515		(32)			(32)		483	483			
100202574	OCALA	FL		03/21/2025		653		243			243		896	896			
100200738	VANCOUVER	WA		03/11/2025		549		(26)			(26)		523	523			
100195619	DESERT HOT SPRINGS	CA		02/24/2025		627		(31)			(31)		596	596			
100197639	ALBANY	NY		02/26/2025		1,912		(103)			(103)		1,809	1,809			
100203528	BETHLEHEM	GA		03/26/2025		638		68			68		706	706			
100202539	WEST LAFAYETTE	IN		03/21/2025		356		(26)			(26)		329	329			
100197525	LAS VEGAS	NV		02/26/2025		525		(71)			(71)		454	454			
100191640	APPLE VALLEY	MN		01/31/2025		781		(38)			(38)		743	743			
100200397	MOTLEY	MN		03/10/2025		339		(16)			(16)		324	324			
100204057	PUEBLO	CO		03/28/2025		198		(49)			(49)		148	148			
100177536	COLUMBIA	MO		01/16/2025		613		(69)			(69)		544	544			
100189817	WAKE FOREST	NC		01/21/2025		635		128			128		763	763			
100201010	MOBILE	AL		03/12/2025		395		182			182		577	577			
100200655	MONTGOMERY	AL		03/11/2025		517		(36)			(36)		481	481			
100194468	MIDLOTHIAN	VA		02/14/2025		340		(44)			(44)		296	296			
100194783	BURIEN	WA		02/21/2025		566		(41)			(41)		525	525			
100190751	ARLINGTON	TX		01/27/2025		11,742		(14)			(14)		11,728	11,728			
100193102	MADISON	AL		02/10/2025		638		173			173		811	811			
100199392	ACWORTH	GA		03/05/2025		342		(50)			(50)		292	292			
100190754	FORT WORTH	TX		01/27/2025		560		(1)			(1)		560	560			
100192358	TARZANA	CA		02/05/2025		553		(64)			(64)		488	488			
100199529	OAK HILLS	CA		03/05/2025		978		(161)			(161)		816	816			
100191620	BRADENTON	FL		01/31/2025		1,036		(93)			(93)		942	942			
100200217	DOTHAN	AL		03/07/2025		463		(46)			(46)		418	418			
100195521	SHERMAN	TX		02/24/2025		19,692		1,084			1,084		20,776	20,776			
100188842	INDIANAPOLIS	IN		01/09/2025		632		43			43		675	675			
100198377	TOPEKA	KS		02/28/2025		3,597		(82)			(82)		3,515	3,515			
100185237	OMAHA	NE		01/24/2025		6,849		(376)			(376)		6,473	6,473			
100197488	GRAHAM	NC		02/26/2025		624		166			166		789	789			
100190466	ROCKFORD	IL		01/24/2025		379		(57)			(57)		322	322			
100200241	PITMAN	NJ		03/07/2025		521		(49)			(49)		472	472			
100189496	LAWRENCE	KS		01/15/2025		957		(74)			(74)		883	883			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200494	MACHIAS	ME		03/11/2025		551		76			76		627	627			
100192506	WOODBURY	NJ		02/07/2025		288		(53)			(53)		236	236			
100194690	PHILADELPHIA	PA		02/21/2025		535		(19)			(19)		516	516			
100188813	LEBANON	TN		01/09/2025		627		76			76		703	703			
100199722	SAN JOSE	CA		03/05/2025		2,071		(223)			(223)		1,848	1,848			
100199021	VILLA RICA	GA		02/28/2025		551		(100)			(100)		451	451			
100194829	OCALA	FL		02/21/2025		604		39			39		643	643			
100194466	MARICOPA	AZ		02/14/2025		555		(52)			(52)		502	502			
100194790	COLLETTSVILLE	NC		02/21/2025		1,234		(45)			(45)		1,190	1,190			
100199349	FENTON	MO		03/05/2025		518		(53)			(53)		465	465			
100189921	SAN TAN VALLEY	AZ		01/21/2025		672		169			169		841	841			
100194655	THE VILLAGES	FL		02/21/2025		591		(1)			(1)		589	589			
100186952	LEBANON	TN		01/07/2025		573		(69)			(69)		504	504			
100195553	FORT WORTH	TX		03/27/2025		329		(47)			(47)		282	282			
100204402	SPOKANE	WA		03/31/2025		499		(83)			(83)		416	416			
100190886	LONGS	SC		01/28/2025		515		203			203		718	718			
100193386	MORGANTON	NC		02/10/2025		546		(27)			(27)		519	519			
100177242	BRISTOL	RI		01/16/2025		457		(59)			(59)		398	398			
100188781	WAKE FOREST	NC		01/09/2025		668		116			116		784	784			
100193145	SHERMAN	TX		02/10/2025		599		112			112		711	711			
100203166	FAIRDALE	KY		03/27/2025		342		(25)			(25)		317	317			
100194075	YUMA	AZ		03/20/2025		347		(62)			(62)		285	285			
100194672	WORTHINGTON	OH		02/21/2025		533		(42)			(42)		492	492			
100188835	AUSTIN	TX		01/09/2025		51,856		(1,021)			(1,021)		50,834	50,834			
100189104	MERIDIAN	ID		01/13/2025		1,086		(89)			(89)		997	997			
100189737	MINNETONKA	MN		01/21/2025		463		(14)			(14)		450	450			
100193488	WEYMOUTH	MA		02/10/2025		759		(15)			(15)		744	744			
100189999	BATON ROUGE	LA		01/21/2025		621		82			82		703	703			
100193093	FAYETTEVILLE	AR		02/10/2025		643		211			211		854	854			
100202126	INDIAN TRAIL	NC		03/18/2025		533		(11)			(11)		522	522			
100190011	HOUSTON	TX		01/21/2025		3,451		309			309		3,760	3,760			
100192193	LAWRENCEVILLE	GA		01/31/2025		45,617		(1,836)			(1,836)		43,782	43,782			
100193400	VISTA	CA		02/10/2025		3,649		(36)			(36)		3,614	3,614			
100193576	KISSIMMEE	FL		02/10/2025		561		(12)			(12)		549	549			
100202542	DORAVILLE	GA		03/21/2025		2,254		(89)			(89)		2,165	2,165			
100194313	WATERFORD	MI		02/14/2025		355		(26)			(26)		329	329			
100191169	RIVIERA BEACH	FL		01/29/2025		556		37			37		592	592			
100195507	FORT WORTH	TX		02/24/2025		392		141			141		532	532			
100194388	WYLIE	TX		02/14/2025		365		(36)			(36)		329	329			
100201437	ROMEOVILLE	IL		03/12/2025		249		(30)			(30)		219	219			
100195517	FRESNO	TX		02/24/2025		610		92			92		702	702			
100188586	LENEXA	KS		02/10/2025		497		(69)			(69)		428	428			
100188652	BOLIVIA	NC		02/10/2025		476		(49)			(49)		426	426			
100190357	GRANDVIEW	MO		01/22/2025		750		(7)			(7)		744	744			
100203958	TAMPA	FL		03/28/2025		335		(6)			(6)		329	329			
100188783	WAKE FOREST	NC		01/09/2025		669		116			116		785	785			
100197424	KAPAA	HI		02/25/2025		1,149		(166)			(166)		983	983			
100200170	TREASURE ISLAND	FL		03/07/2025		547		(57)			(57)		490	490			
100177059	OCEAN CITY	MD		01/16/2025		499		(39)			(39)		459	459			
100199476	CARY	NC		03/05/2025		1,188		53			53		1,241	1,241			
100202520	ALBRIGHTSVILLE	PA		03/21/2025		346		(29)			(29)		317	317			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192175	NORFOLK	VA		01/31/2025		554		(38)			(38)		516	516			
100203598	TUSCALOOSE	AL		03/26/2025		1,133		(82)			(82)		1,051	1,051			
100194813	FATE	TX		02/21/2025		589		(9)			(9)		579	579			
100200239	DALLAS	TX		03/07/2025		460		(17)			(17)		443	443			
100191648	SOUTH PADRE ISLAND	TX		01/31/2025		749		(28)			(28)		722	722			
100190221	HOBBS	NM		01/21/2025		357		(6)			(6)		351	351			
100194472	MONMOUTH JUNCTION	NJ		02/14/2025		376		(55)			(55)		321	321			
100193491	SPRINGFIELD	MA		02/10/2025		481		(27)			(27)		454	454			
100194628	NEW BRAUNFELS	TX		02/21/2025		484		(17)			(17)		467	467			
100203449	LEBANON	TN		03/27/2025		403		55			55		457	457			
100198265	RICHMOND HILL	GA		02/28/2025		752		51			51		802	802			
100189742	NORRISTOWN	PA		01/21/2025		832		(66)			(66)		766	766			
100201431	BELTSVILLE	MD		03/12/2025		353		(62)			(62)		290	290			
100203542	CRISFIELD	MD		03/26/2025		512		(56)			(56)		456	456			
100195573	MODESTO	CA		02/24/2025		472		(66)			(66)		405	405			
100197062	SANFORD	FL		02/25/2025		928		(125)			(125)		803	803			
100200187	ARLINGTON	TX		03/07/2025		505		(68)			(68)		438	438			
100200469	HAMTRAMCK	MI		03/10/2025		308		(48)			(48)		260	260			
100177325	NEW ORLEANS	LA		01/16/2025		1,185		(100)			(100)		1,085	1,085			
100192528	EDMOND	OK		02/10/2025		662		(18)			(18)		645	645			
100185199	BALTIMORE	MD		01/24/2025		486		(68)			(68)		418	418			
100190923	CEDAR PARK	TX		01/28/2025		576							576	576			
100199721	CENTENNIAL	CO		03/05/2025		1,532		(189)			(189)		1,343	1,343			
100202876	BETHLEHEM	GA		03/24/2025		687		113			113		800	800			
100200631	VALE	NC		03/11/2025		492		(26)			(26)		466	466			
100157195	THONOTOSASSA	FL		02/20/2025		8,087		(246)			(246)		7,841	7,841			
100193613	RALEIGH	NC		02/10/2025		488		(62)			(62)		426	426			
100199089	GRAHAM	NC		02/28/2025		569		(31)			(31)		538	538			
100188092	SUN VALLEY	ID		01/07/2025		1,447		(159)			(159)		1,288	1,288			
100201442	ATLANTA	GA		03/12/2025		360		2			2		363	363			
100199406	SAN ANTONIO	TX		03/05/2025		5,002		(231)			(231)		4,772	4,772			
100189379	ANDERSON	SC		01/14/2025		357		(63)			(63)		294	294			
100186937	NORCROSS	GA		01/07/2025		539		(94)			(94)		445	445			
100187872	RIVERSIDE	CA		01/07/2025		1,210		(147)			(147)		1,064	1,064			
100157027	PENSACOLA	FL		02/20/2025		518		(62)			(62)		456	456			
100190888	NORTH TONAWANDA	NY		01/28/2025		526		16			16		542	542			
100157372	WHITTIER	CA		02/20/2025		456		(69)			(69)		387	387			
100193044	LEBANON	TN		02/10/2025		560		165			165		726	726			
100191612	ARLINGTON	TX		01/31/2025		434		(19)			(19)		416	416			
100200685	WOODRUFF	SC		03/11/2025		556		(33)			(33)		524	524			
100197096	ROCKLIN	CA		02/25/2025		1,122		(137)			(137)		986	986			
100157391	WINCHESTER	NH		02/20/2025		371		(52)			(52)		318	318			
100177444	JULIETTE	GA		01/16/2025		2,935		(208)			(208)		2,727	2,727			
100196695	AZUSA	CA		02/25/2025		1,056		(130)			(130)		926	926			
100201768	FORESTBURGH	NY		03/18/2025		342		(60)			(60)		282	282			
100188749	EDMOND	OK		01/09/2025		608		20			20		628	628			
100157290	LAFAYETTE	IN		02/20/2025		515		(11)			(11)		504	504			
100203905	LOS ANGELES	CA		03/28/2025		302		(52)			(52)		250	250			
100194244	PALM HARBOR	FL		02/14/2025		574		(21)			(21)		553	553			
100177046	INDIALANTIC	FL		01/16/2025		473		(49)			(49)		423	423			
100177168	HUMBLE	TX		01/16/2025		446		(64)			(64)		382	382			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177312	LIVINGSTON	TX		01/16/2025		711		(69)			(69)		642	642			
100194799	DENTON	TX		02/21/2025		553		(24)			(24)		529	529			
100190988	BUFORD	GA		01/28/2025		10,546		58			58		10,604	10,604			
100204204	ELK GROVE	CA		03/31/2025		231		(44)			(44)		187	187			
100200544	BETHLEHEM	PA		03/11/2025		528		(49)			(49)		480	480			
100185259	FARMINGTON HILLS	MI		01/24/2025		491		(62)			(62)		429	429			
100199656	LINCOLN	DE		03/05/2025		986		(118)			(118)		868	868			
100204243	BALTIMORE	MD		03/31/2025		708		(107)			(107)		602	602			
100194377	TOMBALL	TX		02/14/2025		411		(47)			(47)		363	363			
100195400	CONWAY	SC		02/24/2025		300		(10)			(10)		290	290			
100193109	CORPUS CHRISTI	TX		02/10/2025		574		153			153		727	727			
100194807	POTTSBORO	TX		02/21/2025		1,808		(53)			(53)		1,755	1,755			
100189488	CONYERS	GA		01/15/2025		779		(36)			(36)		744	744			
100202106	BRIDGMAN	MI		03/18/2025		2,514		(45)			(45)		2,468	2,468			
100194528	FORT PIERCE	FL		02/14/2025		366		(55)			(55)		310	310			
100194526	FORT PIERCE	FL		02/14/2025		366		(55)			(55)		310	310			
100188869	ATLANTA	GA		01/09/2025		411		(38)			(38)		373	373			
100186970	LEBANON	TN		01/07/2025		595		(35)			(35)		560	560			
100157111	SCHAUMBURG	IL		02/20/2025		2,592		(77)			(77)		2,515	2,515			
100194118	KERMAN	CA		02/14/2025		26,317		(786)			(786)		25,531	25,531			
100188782	NEW BRAUNFELS	TX		01/09/2025		657		115			115		771	771			
100194748	HOUSTON	TX		02/21/2025		533		(34)			(34)		498	498			
100177061	PHOENIX	AZ		01/16/2025		561		(52)			(52)		509	509			
100194449	WEST HAZLETON	PA		02/14/2025		574		(51)			(51)		523	523			
100194713	ANCHORAGE	AK		02/21/2025		536		(35)			(35)		501	501			
100199886	SCOTTSDALE	AZ		03/05/2025		1,050		(112)			(112)		938	938			
100197392	CARMICHAEL	CA		02/25/2025		1,088		(95)			(95)		993	993			
100201527	HOUSTON	TX		03/13/2025		352		(52)			(52)		300	300			
100197539	MANAHAWKIN	NJ		02/26/2025		765		(166)			(166)		599	599			
100200603	GREENEVILLE	TN		03/11/2025		538		(29)			(29)		510	510			
100200400	KITTY HAWK	NC		03/10/2025		1,401		62			62		1,463	1,463			
100194187	MESA	AZ		02/14/2025		1,053		(54)			(54)		998	998			
100193367	MCKINNEY	TX		02/10/2025		1,557		(4)			(4)		1,553	1,553			
100200401	HOUSTON	TX		03/10/2025		541		(3)			(3)		538	538			
100190901	ROSWELL	GA		01/28/2025		402		(61)			(61)		342	342			
100188759	GEORGETOWN	TX		01/09/2025		694		170			170		863	863			
100203154	MENA	AR		03/27/2025		311		(46)			(46)		264	264			
100201584	HOUSTON	TX		03/13/2025		350		(50)			(50)		300	300			
100194627	COLUMBIA	SC		02/21/2025		524		(41)			(41)		483	483			
100194380	BULLHEAD CITY	AZ		02/14/2025		327		(50)			(50)		277	277			
100157324	PEARLAND	TX		02/20/2025		526		4			4		530	530			
100177140	AURORA	IL		01/16/2025		810		(85)			(85)		725	725			
100200519	HERNDON	VA		03/11/2025		555		(47)			(47)		508	508			
100194697	TAYLORS	SC		02/21/2025		488		(37)			(37)		452	452			
100191368	MIAMI	FL		01/30/2025		517		(38)			(38)		480	480			
100192827	ORLANDO	FL		02/10/2025		436		(3)			(3)		433	433			
100200579	LINCOLN	CA		03/11/2025		649		(64)			(64)		585	585			
100190417	TEHACHAPI	CA		01/23/2025		579		(34)			(34)		546	546			
100188642	LAWRENCEBURG	KY		02/10/2025		485		(56)			(56)		429	429			
100194632	SAN ANTONIO	TX		02/21/2025		1,814		(28)			(28)		1,786	1,786			
100157200	CHICAGO	IL		02/20/2025		463		(56)			(56)		407	407			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200599	SHERMAN	TX		03/11/2025		951		(49)			(49)		902	902			
100188647	COON RAPIDS	MN		02/10/2025		2,065		(49)			(49)		2,016	2,016			
100190242	CINCINNATI	OH		01/22/2025		659		(41)			(41)		618	618			
100201872	LITHONIA	GA		03/18/2025		492		(31)			(31)		461	461			
100189919	WAKE FOREST	NC		01/21/2025		638		147			147		785	785			
100188075	THOUSAND PALMS	CA		01/07/2025		1,135		(111)			(111)		1,023	1,023			
100194612	LEXINGTON	KY		02/21/2025		1,184		(6)			(6)		1,179	1,179			
100202142	CORPUS CHRISTI	TX		03/18/2025		(441)		956			956		515	515			
100201975	BAKERSFIELD	CA		03/18/2025		495		(69)			(69)		426	426			
100189992	ELBERTA	AL		01/21/2025		1,787		142			142		1,929	1,929			
100203101	GRAND RAPIDS	MI		03/27/2025		513		(68)			(68)		445	445			
100192164	TOMS RIVER	NJ		01/31/2025		1,386		(90)			(90)		1,296	1,296			
100198897	TAMPA	FL		02/28/2025		487		(67)			(67)		420	420			
100192306	DALLAS	TX		01/31/2025		530		(36)			(36)		495	495			
100199325	WESTBROOKVILLE	NY		03/05/2025		541		(39)			(39)		501	501			
100202857	CROWN POINT	IN		03/24/2025		924		(66)			(66)		858	858			
100202514	CLARKSVILLE	TN		03/21/2025		332		(31)			(31)		300	300			
100200086	LORIS	SC		03/06/2025		887		(91)			(91)		795	795			
100186056	NORTH CHARLESTON	SC		01/31/2025		505		(4)			(4)		501	501			
100203508	EDMOND	OK		03/26/2025		591		6			6		597	597			
100190906	VERGAS	MN		01/28/2025		494		(41)			(41)		453	453			
100194314	RUSKIN	FL		02/14/2025		334		(45)			(45)		289	289			
100200236	MILWAUKEE	WI		03/07/2025		547		(35)			(35)		512	512			
100197506	SHREVEPORT	LA		02/26/2025		507		(110)			(110)		398	398			
100157425	BOSTON	MA		02/20/2025		475		(57)			(57)		419	419			
100177639	KATY	TX		01/16/2025		103,485		(3,485)			(3,485)		100,000	100,000			
100194692	RADFORD	VA		02/21/2025		555		(32)			(32)		523	523			
100188665	ROGERS	AR		02/10/2025		534		25			25		559	559			
100202571	ROYSE CITY	TX		03/21/2025		380		80			80		460	460			
100202152	TAMPA	FL		03/18/2025		508		(4)			(4)		504	504			
100192301	HAYDEN	ID		01/31/2025		554		(54)			(54)		500	500			
100200665	SEWELL	NJ		03/11/2025		530		(42)			(42)		488	488			
100195634	FORT WORTH	TX		02/24/2025		1,353		(71)			(71)		1,282	1,282			
100195087	SAN ANTONIO	TX		02/24/2025		582		166			166		748	748			
100177425	DELRAY BEACH	FL		01/16/2025		947		(88)			(88)		859	859			
100177571	VIRGINIA BEACH	VA		01/16/2025		570		(24)			(24)		546	546			
100186915	KATY	TX		01/07/2025		909		18			18		926	926			
100194724	KATY	TX		02/21/2025		580		(8)			(8)		572	572			
100202745	PFAFFTOWN	NC		03/24/2025		335		(24)			(24)		311	311			
100157183	MILILANI	HI		02/20/2025		627		(55)			(55)		572	572			
100194660	SURPRISE	AZ		02/21/2025		535		(26)			(26)		509	509			
100195425	DAHLONEGA	GA		02/24/2025		977		128			128		1,105	1,105			
100189529	NILES	OH		01/15/2025		609		(55)			(55)		555	555			
100202523	KNOXVILLE	TN		03/21/2025		350		(12)			(12)		339	339			
100195447	ELKINS PARK	PA		02/24/2025		863		(6)			(6)		857	857			
100204063	JIM THORPE	PA		03/28/2025		217		(36)			(36)		181	181			
100202518	HOUSTON	TX		03/21/2025		351		(5)			(5)		345	345			
100203956	CANYON LAKE	TX		03/28/2025		330		(59)			(59)		271	271			
100192294	COLUMBUS	OH		01/31/2025		2,088		(38)			(38)		2,050	2,050			
100181485	EL CENTRO	CA		01/09/2025		534		(45)			(45)		488	488			
100186980	RIVERTON	WY		01/07/2025		526		37			37		562	562			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192268	OZARK	MO		01/31/2025		589		(10)			(10)		579	579			
100199028	CONROE	TX		02/28/2025		535		(59)			(59)		476	476			
100203127	FRESNO	CA		03/27/2025		876		(70)			(70)		806	806			
100190982	DOWNSVILLE	LA		01/28/2025		523		(10)			(10)		513	513			
100188871	NEWMAN	CA		01/09/2025		481		(25)			(25)		456	456			
100194709	GREENVILLE	TX		02/21/2025		556		(24)			(24)		532	532			
100200212	FOREST HILL	MD		03/07/2025		528		(42)			(42)		486	486			
100190760	LAREDO	TX		01/27/2025		478		(51)			(51)		427	427			
100193223	LILLINGTON	NC		02/10/2025		350		2			2		351	351			
100195080	MOORHEAD	MN		02/24/2025		722		39			39		761	761			
100189800	SAINT AUGUSTINE	FL		01/21/2025		582		37			37		619	619			
100202759	PRINCETON	TX		03/24/2025		332		(24)			(24)		308	308			
100193147	LAVON	TX		02/10/2025		581		109			109		690	690			
100200065	CAPE CORAL	FL		03/06/2025		195		(7)			(7)		188	188			
100186051	PORT SAINT LUCIE	FL		01/31/2025		5,383		(146)			(146)		5,237	5,237			
100197520	SWEDESBORO	NJ		02/26/2025		582		(92)			(92)		489	489			
100194820	PORT CHARLOTTE	FL		02/21/2025		565		24			24		589	589			
100194778	JACKSONVILLE	FL		02/21/2025		517		(23)			(23)		495	495			
100194256	EDWARDS	MO		02/14/2025		392		(17)			(17)		375	375			
100194337	LEWISTON	ME		02/14/2025		355		(38)			(38)		317	317			
100198898	NEW BRAUNFELS	TX		02/28/2025		560		(38)			(38)		521	521			
100177388	FOUNTAIN HILLS	AZ		01/16/2025		518		(71)			(71)		447	447			
100200535	DALLAS	GA		03/11/2025		482		(29)			(29)		454	454			
100200701	PRINCETON	TX		03/11/2025		545		(32)			(32)		512	512			
100157501	LITHONIA	GA		02/20/2025		588		(71)			(71)		517	517			
100196611	IMPERIAL BCH	CA		02/25/2025		4,736		(182)			(182)		4,555	4,555			
100190292	PHILADELPHIA	PA		01/22/2025		603		(40)			(40)		563	563			
100195583	ODESSA	TX		02/24/2025		494		(17)			(17)		477	477			
100199065	GALLATIN	TN		02/28/2025		544		(28)			(28)		516	516			
100202415	BARSTOW	CA		03/19/2025		1,330		(103)			(103)		1,227	1,227			
100195445	MORRISTOWN	TN		02/24/2025		3,851		(135)			(135)		3,716	3,716			
100188803	SAN MARCOS	TX		01/09/2025		2,957		201			201		3,157	3,157			
100189621	LEAGUE CITY	TX		01/17/2025		381		(57)			(57)		324	324			
100190857	CHANDLER	TX		01/27/2025		1,559		(90)			(90)		1,468	1,468			
100188753	HILLSBOROUGH	NJ		01/09/2025		2,041		(41)			(41)		2,001	2,001			
100194394	PALM COAST	FL		02/14/2025		380		(47)			(47)		333	333			
100186962	GRAHAM	NC		01/07/2025		622		75			75		697	697			
100197530	ST CHARLES	IL		02/26/2025		620		(198)			(198)		422	422			
100194390	HOUSTON	TX		02/14/2025		1,468		(102)			(102)		1,366	1,366			
100177314	PLAINFIELD	IL		01/16/2025		551		(53)			(53)		498	498			
100199404	DALLAS	TX		03/05/2025		1,030		(26)			(26)		1,005	1,005			
100195585	CATONSVILLE	MD		02/24/2025		502		(10)			(10)		493	493			
100201271	LAWRENCEVILLE	GA		03/12/2025		354		(29)			(29)		325	325			
100195090	ROSEMOUNT	MN		02/24/2025		57,735		(963)			(963)		56,771	56,771			
100192340	PORT SAINT LUCIE	FL		02/05/2025		546		(33)			(33)		513	513			
100202684	AURORA	IL		03/24/2025		337		(10)			(10)		327	327			
100193143	SHERIDAN	IN		02/10/2025		1,050		138			138		1,187	1,187			
100193111	CHINA SPRING	TX		02/10/2025		584		149			149		733	733			
100194090	ANGLETON	TX		02/14/2025		255		(49)			(49)		205	205			
100195508	NEW BRAUNFELS	TX		02/24/2025		614		154			154		768	768			
100200099	ACCIDENT	MD		03/06/2025		210		(28)			(28)		182	182			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189793	CHEYENNE	WY		01/21/2025		554		9			9		562	562			
100195671	RIVERSIDE	CA		02/24/2025		1,458		(45)			(45)		1,413	1,413			
100177461	DELAND	FL		01/16/2025		385		(57)			(57)		327	327			
100190448	HUNTINGTON PARK	CA		01/23/2025		1,086		(63)			(63)		1,023	1,023			
100202131	CLIFTON HEIGHTS	PA		03/18/2025		500		16			16		516	516			
100188853	INDIANAPOLIS	IN		01/09/2025		586		5			5		591	591			
100189908	FAIRWAY	KS		01/21/2025		488		(37)			(37)		451	451			
100199394	ORANGE CITY	FL		03/05/2025		532		(15)			(15)		517	517			
100191575	RIGBY	ID		01/31/2025		439		(33)			(33)		406	406			
100192298	KISSIMMEE	FL		01/31/2025		534		2			2		536	536			
100185223	FORT WORTH	TX		01/24/2025		522		(71)			(71)		451	451			
100201665	NEW BRITAIN	CT		03/13/2025		325		(46)			(46)		279	279			
100200705	LEXINGTON	SC		03/11/2025		590		21			21		610	610			
100189958	JACKSONVILLE	AR		01/21/2025		424		(23)			(23)		401	401			
100157293	SIKESTON	MO		02/20/2025		482		(65)			(65)		417	417			
100189982	HUNTSVILLE	TX		01/21/2025		564		133			133		697	697			
100189093	MILTON	FL		01/13/2025		1,006		(45)			(45)		961	961			
100200485	SAN LUIS	AZ		03/10/2025		643		(72)			(72)		572	572			
100181479	PHILADELPHIA	PA		01/09/2025		492		(65)			(65)		427	427			
100189357	EDEN PRAIRIE	MN		01/14/2025		78,806		(3,369)			(3,369)		75,438	75,438			
100194063	MORENO VALLEY	CA		03/20/2025		349		(20)			(20)		329	329			
100188397	CHARLOTTE	NC		01/08/2025		99,381		(2,391)			(2,391)		96,990	96,990			
100202536	WAKE FOREST	NC		03/21/2025		382		81			81		463	463			
100189899	MILWAUKEE	WI		01/21/2025		452		(49)			(49)		403	403			
100192445	CHESTERTOWN	MD		02/07/2025		423		(38)			(38)		385	385			
100201832	APOPKA	FL		03/18/2025		359		(23)			(23)		336	336			
100188854	MCDONOUGH	GA		01/09/2025		588		(2)			(2)		585	585			
100202573	BAKERSFIELD	CA		03/21/2025		30,868		(641)			(641)		30,227	30,227			
100201243	NEW BRAUNFELS	TX		03/12/2025		384		124			124		508	508			
100188925	SHAFTER	CA		01/09/2025		507		(22)			(22)		486	486			
100197108	SOUTH ORANGE	NJ		02/25/2025		1,117		(5)			(5)		1,112	1,112			
100194742	GRANDVIEW	MO		02/21/2025		855		(2)			(2)		853	853			
100188784	NEW BRAUNFELS	TX		01/09/2025		639		111			111		750	750			
100203503	STAFFORD SPRINGS	CT		03/26/2025		569		27			27		596	596			
100157318	CATONSVILLE	MD		02/20/2025		444		(56)			(56)		387	387			
100199039	LAWRENCEVILLE	GA		02/28/2025		1,736		127			127		1,862	1,862			
100195513	SHERMAN	TX		02/24/2025		576		102			102		679	679			
100199091	GRAHAM	NC		02/28/2025		578		64			64		642	642			
100190993	RICHMOND	TX		01/28/2025		569		(21)			(21)		548	548			
100186973	ANCHORAGE	AK		01/07/2025		742		(25)			(25)		717	717			
100194773	MCDONOUGH	GA		02/21/2025		602		77			77		679	679			
100193602	FORT WORTH	TX		02/10/2025		415		(60)			(60)		355	355			
100201318	LANCASTER	TX		03/12/2025		328		(43)			(43)		285	285			
100197144	COTTAGE GROVE	OR		02/25/2025		3,470		(169)			(169)		3,301	3,301			
100192307	MABLETON	GA		01/31/2025		568		(39)			(39)		529	529			
100193519	PALMETTO	FL		02/10/2025		498		(15)			(15)		483	483			
100188478	KNOXVILLE	TN		01/08/2025		551		12			12		562	562			
100202525	FORT WORTH	TX		03/21/2025		378		84			84		462	462			
100203137	FORT PIERCE	FL		03/27/2025		322		(38)			(38)		285	285			
100186880	LONGS	SC		01/07/2025		379		22			22		402	402			
100203108	TOWN OF WEST HAVEN	CT		03/27/2025		373		(53)			(53)		320	320			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197008	JACKSONVILLE	FL		02/25/2025		1,027		(90)			(90)		937	937			
100177062	SAN ANTONIO	TX		01/16/2025		537		(53)			(53)		484	484			
100157518	BATON ROUGE	LA		02/20/2025		1,665		(98)			(98)		1,567	1,567			
100194681	WESTFIELD	IN		02/21/2025		9,720		(223)			(223)		9,496	9,496			
100193577	KISSIMMEE	FL		02/10/2025		537		(14)			(14)		522	522			
100200716	SPARTANBURG	SC		03/11/2025		556		(5)			(5)		551	551			
100199055	TAMPA	FL		02/28/2025		1,500		(22)			(22)		1,478	1,478			
100200059	NASHVILLE	TN		03/06/2025		210		(20)			(20)		190	190			
100190981	GARDNERVILLE	NV		01/28/2025		725		(19)			(19)		706	706			
100198908	MERCED	CA		02/28/2025		218		(33)			(33)		185	185			
100201861	EASTON	PA		03/18/2025		466		(65)			(65)		400	400			
100201538	GREENSBORO	NC		03/13/2025		518		(13)			(13)		505	505			
100190353	WYNANTSKILL	NY		01/22/2025		785		(15)			(15)		770	770			
100202115	TITUSVILLE	FL		03/18/2025		552		(73)			(73)		480	480			
100189079	MANSFIELD	MA		01/13/2025		2,602		(104)			(104)		2,498	2,498			
100197519	NIKISKI	AK		02/26/2025		1,163		(11)			(11)		1,152	1,152			
100190894	COLORADO SPRINGS	CO		01/28/2025		548		(82)			(82)		466	466			
100201118	AURORA	IL		03/12/2025		319		(13)			(13)		305	305			
100177039	LIMA	OH		01/16/2025		360		(54)			(54)		306	306			
100157075	SACRAMENTO	CA		02/20/2025		518		(23)			(23)		495	495			
100199474	MENASHA	WI		03/05/2025		254		(56)			(56)		198	198			
100189815	CHINA SPRING	TX		01/21/2025		602		115			115		716	716			
100199024	UPPER MARLBORO	MD		02/28/2025		517		36			36		554	554			
100189105	LIVONIA	MI		01/13/2025		849		(67)			(67)		781	781			
100189004	RICHMOND	VA		01/09/2025		491		(29)			(29)		462	462			
100157448	HICKORY	NC		02/20/2025		470		(14)			(14)		456	456			
100201397	KNOXVILLE	TN		03/12/2025		312		(37)			(37)		275	275			
100199030	ANCHORAGE	AK		02/28/2025		710		(1)			(1)		709	709			
100186908	GRAHAM	NC		01/07/2025		604		44			44		648	648			
100186927	SIMPSONVILLE	SC		01/07/2025		592		(14)			(14)		579	579			
100186036	TAYLOR	TX		01/31/2025		483		(42)			(42)		441	441			
100189798	SAINT AUGUSTINE	FL		01/21/2025		656		70			70		726	726			
100200104	LEWES	DE		03/06/2025		196		(13)			(13)		183	183			
100188807	MYRTLE BEACH	SC		01/09/2025		41,821		1,913			1,913		43,735	43,735			
100197557	SCHAUMBURG	IL		02/26/2025		507		(46)			(46)		461	461			
100188844	HAMPTON	VA		01/09/2025		141,513		(3,914)			(3,914)		137,599	137,599			
100198979	DEPTFORD	NJ		02/28/2025		438		(26)			(26)		411	411			
100157387	CHICAGO	IL		02/20/2025		404		(59)			(59)		344	344			
100193467	YUMA	AZ		02/10/2025		442		(3)			(3)		439	439			
100200100	WILLIAMSBURG	VA		03/06/2025		192		(11)			(11)		181	181			
100157449	LIVONIA	MI		02/20/2025		425		(55)			(55)		369	369			
100200194	CANFIELD	OH		03/07/2025		317		(35)			(35)		282	282			
100157088	HOMESTEAD	FL		02/20/2025		335		(63)			(63)		272	272			
100200148	BROOKLYN PARK	MN		03/06/2025		202		(5)			(5)		197	197			
100196746	SALT LAKE CITY	UT		02/25/2025		716		(84)			(84)		632	632			
100200149	LA VERGNE	TN		03/06/2025		194		(23)			(23)		171	171			
100195588	NORWALK	CA		02/24/2025		541		(62)			(62)		479	479			
100199974	MESQUITE	NV		03/06/2025		202		(2)			(2)		200	200			
100198923	ATLANTA	GA		02/28/2025		470		(65)			(65)		405	405			
100191045	CHESTERTOWN	MD		01/29/2025		99		24			24		123	123			
100188986	NASHVILLE	TN		01/09/2025		347		(61)			(61)		287	287			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201387	ORANGEBURG	SC		03/12/2025		332		(27)			(27)		305	305			
100199015	PORT ANGELES	WA		02/28/2025		826		(105)			(105)		721	721			
100191077	ROMEOVILLE	IL		01/29/2025		753		(33)			(33)		720	720			
100200425	WALTERBORO	SC		03/10/2025		318		(47)			(47)		271	271			
100193075	MILFORD	DE		02/10/2025		599		129			129		728	728			
100191104	LUSBY	MD		01/29/2025		633		5			5		638	638			
100200082	MURRELLS INLET	SC		03/06/2025		194		(28)			(28)		166	166			
100195657	FORT WAYNE	IN		02/24/2025		1,010		(38)			(38)		972	972			
100190316	GARY	IN		01/22/2025		568							568	568			
100193330	CHICAGO	IL		02/10/2025		483		(30)			(30)		453	453			
100202509	PHILADELPHIA	PA		03/21/2025		101,373		(3,922)			(3,922)		97,451	97,451			
100190475	CARROLLTON	TX		01/24/2025		504		(49)			(49)		455	455			
100191070	CHULA VISTA	CA		01/29/2025		15,737		(240)			(240)		15,497	15,497			
100177623	WEST BOUNTIFUL	UT		01/16/2025		494		(68)			(68)		426	426			
100190990	GREENVILLE	TX		01/28/2025		554		(83)			(83)		471	471			
100202572	SAINT AUGUSTINE	FL		03/21/2025		368		73			73		441	441			
100200417	PALM SPRINGS	CA		03/10/2025		488		(49)			(49)		440	440			
100192601	MARIETTA	GA		02/10/2025		490		11			11		501	501			
100204113	SHELBY TOWNSHIP	MI		03/28/2025		336		(53)			(53)		283	283			
100186891	ANNA	TX		01/07/2025		141,200		(4,385)			(4,385)		136,815	136,815			
100195440	CHARLOTTE	NC		02/24/2025		612		151			151		763	763			
100193251	JONESBORO	GA		02/10/2025		(244)		749			749		504	504			
100193470	TUCSON	AZ		02/10/2025		497		13			13		510	510			
100190297	PHILADELPHIA	PA		01/22/2025		537		(18)			(18)		519	519			
100157050	CLEVELAND	GA		02/20/2025		395		(113)			(113)		282	282			
100195074	KERNERSVILLE	NC		02/24/2025		341		108			108		450	450			
100200168	GAYLORD (TOWNSHIP OF OTSEGO LA	MI		03/07/2025		684		(48)			(48)		635	635			
100194132	PERTH AMBOY	NJ		02/14/2025		36,027		(1,165)			(1,165)		34,862	34,862			
100190351	MOUNT HOLLY	NJ		01/22/2025		590		(17)			(17)		573	573			
100201360	KAPOLEI	HI		03/12/2025		347		(50)			(50)		297	297			
100200111	DINGMANS FERRY	PA		03/06/2025		202		(37)			(37)		165	165			
100193131	BETHLEHEM	GA		02/10/2025		553		121			121		674	674			
100192265	SCRANTON	PA		01/31/2025		483		(50)			(50)		434	434			
100199595	PLEASANTON	CA		03/05/2025		1,151		(12)			(12)		1,139	1,139			
100194330	ELSIE	MI		02/14/2025		513		(57)			(57)		455	455			
100157028	CHEEKTOWAGA	NY		02/20/2025		288		(28)			(28)		260	260			
100190971	LONGS	SC		01/28/2025		321		123			123		444	444			
100202562	FRISCO	TX		03/21/2025		6,600		281			281		6,881	6,881			
100188096	OCEANSIDE	CA		01/07/2025		1,189		(112)			(112)		1,078	1,078			
100193353	LUBBOCK	TX		02/10/2025		496		(24)			(24)		472	472			
100189652	GAITHERSBURG	MD		01/17/2025		395		(57)			(57)		338	338			
100194402	WAUKEE	IA		02/14/2025		508		(50)			(50)		459	459			
100193640	FORT MILL	SC		02/10/2025		479		(66)			(66)		413	413			
100191569	LOCUST GROVE	GA		01/31/2025		309		(34)			(34)		275	275			
100191639	HAMPSTEAD	NC		01/31/2025		593		(27)			(27)		566	566			
100202157	NICEVILLE	FL		03/18/2025		(269)		717			717		448	448			
100199040	GRAHAM	NC		02/28/2025		542		131			131		673	673			
100194333	INDIANAPOLIS	IN		02/14/2025		407		(49)			(49)		358	358			
100199601	GAITHERSBURG	MD		03/05/2025		1,474		31			31		1,505	1,505			
100189102	FREMONT	NC		01/13/2025		818		(38)			(38)		780	780			
100192451	TOBYHANNA	PA		02/07/2025		475		(42)			(42)		433	433			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177294	SHALLOWATER	TX		01/16/2025		523		(62)			(62)		461	461			
100194561	LYNN HAVEN	FL		03/28/2025		330		(19)			(19)		311	311			
100192296	HULL	MA		01/31/2025		536		(58)			(58)		477	477			
100193453	TUCSON	AZ		02/10/2025		14,011		(190)			(190)		13,822	13,822			
100193801	LOS CABOS	MEX		02/10/2025		473							473	473			
100189997	LAS VEGAS	NV		01/21/2025		375		90			90		465	465			
100157415	PHILADELPHIA	PA		02/20/2025		428		(69)			(69)		360	360			
100186144	SACRAMENTO	CA		02/10/2025		424		(60)			(60)		364	364			
100192310	TUCSON	AZ		01/31/2025		1,216		(73)			(73)		1,143	1,143			
100190204	WELLINGTON	FL		01/21/2025		598		(70)			(70)		528	528			
100190022	HOUSTON	TX		01/21/2025		2,594		180			180		2,774	2,774			
100194113	CAMPBELL	CA		02/14/2025		497		(12)			(12)		485	485			
100177215	ORANGE BEACH	AL		01/16/2025		501		(46)			(46)		455	455			
100198933	COVINGTON	KY		02/28/2025		389		(6)			(6)		383	383			
100193060	KNOB NOSTER	MO		02/10/2025		602		(39)			(39)		563	563			
100199106	CLOVIS	CA		03/03/2025		321		(38)			(38)		283	283			
100190984	GRAHAM	NC		01/28/2025		541		68			68		610	610			
100190330	BALTIMORE	MD		01/22/2025		605		(16)			(16)		589	589			
100202080	HOLLY HILL	FL		03/18/2025		445		(61)			(61)		384	384			
100195069	SUNSET BEACH	NC		02/24/2025		624		(48)			(48)		577	577			
100195482	BETHLEHEM	GA		02/24/2025		363		105			105		467	467			
100192419	ROYAL PALM BEACH	FL		02/07/2025		448		(30)			(30)		418	418			
100195578	BILLINGS	MT		02/24/2025		649		(71)			(71)		578	578			
100189033	DAYTONA BEACH	FL		01/09/2025		516		(43)			(43)		473	473			
100200382	OKLAHOMA CITY	OK		03/10/2025		292		(27)			(27)		266	266			
100189749	BATON ROUGE	LA		01/21/2025		449		4			4		453	453			
100199081	WOODBRIDGE	NJ		02/28/2025		546		(136)			(136)		410	410			
100186978	ANGIER	NC		01/07/2025		1,786		178			178		1,965	1,965			
100199076	LAVON	TX		02/28/2025		619		(171)			(171)		448	448			
100188149	LOS ANGELES	CA		01/07/2025		842		(141)			(141)		701	701			
100192188	GARLAND	TX		01/31/2025		479		(61)			(61)		417	417			
100199611	MC LEAN	VA		03/05/2025		342		(69)			(69)		273	273			
100177230	ROSELAND	VA		01/16/2025		506		(46)			(46)		460	460			
100204358	KATY	TX		03/31/2025		184,251		(8,529)			(8,529)		175,723	175,723			
100201614	PALM BAY	FL		03/13/2025		968		50			50		1,018	1,018			
100200415	SAINT LOUIS	MO		03/10/2025		297		(44)			(44)		253	253			
100192189	TUCSON	AZ		01/31/2025		689		(56)			(56)		632	632			
100201162	TOANO	VA		03/12/2025		399		(1)			(1)		398	398			
100177628	GARDENDALE	AL		01/16/2025		490		(30)			(30)		460	460			
100204024	HERMITAGE	TN		03/28/2025		16,753		3,247			3,247		20,000	20,000			
100177220	HUMBLE	TX		01/16/2025		468		(65)			(65)		403	403			
100201266	TUCSON	AZ		03/12/2025		313		(28)			(28)		285	285			
100202113	OKLAHOMA CITY	OK		03/18/2025		489		(1)			(1)		488	488			
100193477	NEWBURYPORT	MA		02/10/2025		459		(27)			(27)		431	431			
100202390	COLUMBUS	OH		03/19/2025		326		(35)			(35)		291	291			
100177424	SUMMERVILLE	SC		01/16/2025		400		12			12		412	412			
100198922	ROCKLEDGE	FL		02/28/2025		201		(29)			(29)		173	173			
100199113	KATY	TX		03/03/2025		426		(60)			(60)		366	366			
100202156	MOSES LAKE	WA		03/18/2025		477		(18)			(18)		459	459			
100191652	MONTGOMERY VILLAGE	MD		01/31/2025		10,360		(343)			(343)		10,017	10,017			
100177440	ONSTED	MI		01/16/2025		348		(53)			(53)		295	295			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190927	GRAHAM	NC		01/28/2025		489		(49)			(49)		440	440			
100202870	PARRISH	FL		03/24/2025		365		185			185		551	551			
100202421	BROWNSVILLE	TX		03/19/2025		415		(59)			(59)		356	356			
100189668	HOUSTON	TX		01/17/2025		565		(54)			(54)		511	511			
100195522	EDINBURG	TX		02/24/2025		422		(22)			(22)		400	400			
100203999	MYRTLE BEACH	SC		03/28/2025		637		(66)			(66)		571	571			
100181380	SPLENDORA	TX		01/09/2025		6,806		(369)			(369)		6,436	6,436			
100199736	VISALIA	CA		03/05/2025		799		(106)			(106)		694	694			
100201842	FRIENDSWOOD	TX		03/18/2025		484		(8)			(8)		476	476			
100193123	BETHLEHEM	GA		02/10/2025		563		136			136		699	699			
100193124	BETHLEHEM	GA		02/10/2025		563		136			136		699	699			
100195450	HOUSTON	TX		02/24/2025		574		112			112		686	686			
100201819	LEHIGH ACRES	FL		03/18/2025		491		3			3		494	494			
100191628	ST AUGUSTINE	FL		01/31/2025		749		(12)			(12)		737	737			
100194029	FORT WORTH	TX		02/11/2025		469		(47)			(47)		423	423			
100190233	PENSACOLA	FL		01/21/2025		461		(47)			(47)		415	415			
100177579	JACKSONVILLE	FL		01/16/2025		487		(3)			(3)		484	484			
100195448	GALLATIN	TN		02/24/2025		468		(29)			(29)		439	439			
100177631	SAN ANTONIO	TX		01/16/2025		292		(54)			(54)		239	239			
100186914	CODY	WY		01/07/2025		581		82			82		663	663			
100201373	ATLANTA	GA		03/12/2025		327		(12)			(12)		316	316			
100203099	SALEM	VA		03/27/2025		430		(59)			(59)		371	371			
100189389	GOOSE CREEK	SC		01/14/2025		595		(81)			(81)		514	514			
100193081	HENDERSONVILLE	TN		02/10/2025		799		(38)			(38)		761	761			
100189068	MIDDLETOWN	DE		01/13/2025		1,825		102			102		1,927	1,927			
100157477	ST. CLOUD	FL		02/20/2025		448		(17)			(17)		431	431			
100189476	TAMPA	FL		01/15/2025		1,346		(69)			(69)		1,277	1,277			
100189996	LOCKHART	TX		01/21/2025		579		106			106		684	684			
100196832	BELLPORT	NY		02/25/2025		979		(179)			(179)		799	799			
100200012	GROVE	OK		03/06/2025		510		(10)			(10)		500	500			
100177498	AUBURN	GA		01/16/2025		4,519		123			123		4,642	4,642			
100190005	MOBILE	AL		01/21/2025		614		160			160		774	774			
100189180	HIGHLAND	IN		01/13/2025		434		(9)			(9)		425	425			
100192273	KEARNEY	MO		01/31/2025		488		(56)			(56)		432	432			
100190232	ARLINGTON	TX		01/21/2025		518		(33)			(33)		485	485			
100190958	GRAHAM	NC		01/28/2025		1,128		108			108		1,235	1,235			
100194093	BEASLEY	TX		02/14/2025		403		(58)			(58)		345	345			
100191636	SAN ANGELO	TX		01/31/2025		760		(8)			(8)		752	752			
100191570	LIBERTYVILLE	IL		01/31/2025		409		(59)			(59)		350	350			
100189877	WESTFIELD	IN		01/21/2025		588		113			113		701	701			
100189452	CHARLESTOWN	IN		01/15/2025		437		(34)			(34)		403	403			
100199043	LAKE HUGHES	CA		02/28/2025		984		(67)			(67)		917	917			
100188548	LAND O LAKES	FL		01/09/2025		459		(76)			(76)		383	383			
100199998	ELGIN	TX		03/06/2025		173		4			4		177	177			
100198925	MANTUA	NJ		02/28/2025		296		(53)			(53)		243	243			
100200077	JACKSONVILLE	FL		03/06/2025		1,754		(39)			(39)		1,715	1,715			
100157451	DEARBORN HEIGHTS	MI		02/20/2025		469		(101)			(101)		368	368			
100188622	GOOSE CREEK	SC		02/10/2025		341		(51)			(51)		290	290			
100191576	RIGBY	ID		01/31/2025		300		(47)			(47)		253	253			
100193070	OCALA	FL		02/10/2025		598		178			178		776	776			
100202537	GREER	SC		03/21/2025		321		(33)			(33)		288	288			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190766	LAUREL	DE		01/27/2025		442		(62)			(62)		380	380			
100195516	FULSHEAR	TX		02/24/2025		555		133			133		688	688			
100199092	DELRAN	NJ		02/28/2025		439		44			44		483	483			
100193130	LEBANON	TN		02/10/2025		806		138			138		944	944			
100200115	ALDAN	PA		03/06/2025		186		(12)			(12)		174	174			
100188495	CINCINNATI	OH		01/08/2025		1,567		(80)			(80)		1,487	1,487			
100201319	GLENN HEIGHTS	TX		03/12/2025		310		(39)			(39)		271	271			
100177053	SAN ANTONIO	TX		01/16/2025		468		(65)			(65)		403	403			
100197515	ROCKDALE	IL		02/26/2025		470		(4)			(4)		466	466			
100157334	PONTE VEDRA BEACH	FL		02/20/2025		1,418		(141)			(141)		1,278	1,278			
100195446	GREENBACKVILLE	VA		02/24/2025		80,196		(3,107)			(3,107)		77,088	77,088			
100177256	HENDERSON	NV		01/16/2025		601		(69)			(69)		532	532			
100195566	LEES SUMMIT	MO		02/24/2025		461		(46)			(46)		415	415			
100200061	LEBANON	TN		03/06/2025		195		(2)			(2)		193	193			
100201264	APPLETON	WI		03/12/2025		315		(36)			(36)		279	279			
100196986	GILBERT	AZ		02/25/2025		21,651		(1,060)			(1,060)		20,591	20,591			
100192335	MECCA	CA		02/05/2025		507		(28)			(28)		479	479			
100191157	ARLINGTON	TX		01/29/2025		402		(20)			(20)		382	382			
100177106	JUSTIN	TX		01/16/2025		420		(60)			(60)		360	360			
100200175	WINTER SPRINGS	FL		03/07/2025		340		(41)			(41)		299	299			
100188911	ORLANDO	FL		01/09/2025		572		5			5		577	577			
100197405	TUJUNGA	CA		02/25/2025		1,060		(98)			(98)		961	961			
100189076	BELL	FL		01/13/2025		649		(26)			(26)		623	623			
100194170	GREENACRES	FL		02/14/2025		284		(52)			(52)		232	232			
100198444	CHICAGO	IL		02/28/2025		428		(25)			(25)		402	402			
100186886	GRAHAM	NC		01/07/2025		388		(10)			(10)		378	378			
100188766	SUMMERVILLE	SC		01/09/2025		655		142			142		797	797			
100188770	MARANA	AZ		01/09/2025		622		127			127		750	750			
100200060	MARION	OH		03/06/2025		191		(5)			(5)		187	187			
100189995	BRYAN	TX		01/21/2025		4,055		326			326		4,381	4,381			
100185210	CHICAGO	IL		01/24/2025		483		(45)			(45)		438	438			
100189527	BENSALEM	PA		01/15/2025		592		(69)			(69)		522	522			
100200020	TULSA	OK		03/06/2025		299		(22)			(22)		278	278			
100195510	MAGNOLIA	TX		02/24/2025		770		138			138		908	908			
100188787	SAN ANTONIO	TX		01/09/2025		597		93			93		690	690			
100193280	YORK	PA		02/10/2025		31,745		(745)			(745)		31,000	31,000			
100198996	GALLATIN	TN		02/28/2025		508		(28)			(28)		480	480			
100193412	JACKSONVILLE	FL		02/10/2025		507		26			26		533	533			
100189827	PUNTA GORDA	FL		01/21/2025		563		76			76		639	639			
100186932	MIDWEST CITY	OK		01/07/2025		494		(58)			(58)		436	436			
100187883	SMITHTOWN	NY		01/07/2025		1,026		(15)			(15)		1,011	1,011			
100192190	GREEN VALLEY LAKE	CA		01/31/2025		579		(23)			(23)		556	556			
100193120	ANGIER	NC		02/10/2025		553		133			133		687	687			
100200193	COVINGTON	KY		03/07/2025		469		5			5		474	474			
100191642	UNION	KY		01/31/2025		649		(56)			(56)		593	593			
100190453	TRUMBULL	CT		01/23/2025		1,003		(85)			(85)		918	918			
100191638	KENLY	NC		01/31/2025		587		(49)			(49)		538	538			
100189981	SAINT AUGUSTINE	FL		01/21/2025		570		104			104		674	674			
100190731	MESQUITE	TX		01/27/2025		667		(4)			(4)		663	663			
100202051	MCDONOUGH	GA		03/18/2025		268		(31)			(31)		237	237			
100193809	TULUM	MEX		02/10/2025		399							399	399			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189803	ALLENTOWN	PA		01/21/2025		1,159		(35)			(35)		1,123	1,123			
100192275	LE ROY	NY		01/31/2025		485		(62)			(62)		423	423			
100203997	UPPER DARBY	PA		03/28/2025		315		(40)			(40)		275	275			
100200038	COLUMBIA	MO		03/06/2025		185		(23)			(23)		162	162			
100177019	WORTHINGTON	MA		01/16/2025		6,018		(269)			(269)		5,749	5,749			
100189878	ATHENS	AL		01/21/2025		589		147			147		736	736			
100195439	HICKORY	NC		02/24/2025		458		(17)			(17)		441	441			
100191629	COLUMBIA	SC		01/31/2025		643		(50)			(50)		593	593			
100189311	AURORA	IL		01/13/2025		61,802		1,585			1,585		63,386	63,386			
100186076	HUMBLE	TX		01/31/2025		463		(32)			(32)		431	431			
100188757	YORK	PA		01/09/2025		647		(21)			(21)		627	627			
100157406	ALBANY	NY		02/20/2025		637		(10)			(10)		626	626			
100195359	SAINT LOUIS	MO		02/24/2025		452		(20)			(20)		432	432			
100199014	GALLATIN	TN		02/28/2025		497		(35)			(35)		462	462			
100203106	CLIFTON HEIGHTS BORO	PA		03/27/2025		318		(36)			(36)		283	283			
100189703	CHICAGO HEIGHTS	IL		02/20/2025		427		(33)			(33)		393	393			
100195432	LACOMBE	LA		02/24/2025		2,754		57			57		2,811	2,811			
100157361	FORT LAUDERDALE	FL		02/20/2025		483		(39)			(39)		444	444			
100197402	SAN FRANCISCO	CA		02/25/2025		936		(167)			(167)		769	769			
100190181	SALEM	VA		01/21/2025		489		(5)			(5)		485	485			
100201246	HAW RIVER	NC		03/12/2025		457		100			100		557	557			
100201244	HAW RIVER	NC		03/12/2025		41,107		2,693			2,693		43,800	43,800			
100192318	AUSTIN	TX		01/31/2025		544		(37)			(37)		507	507			
100189559	ANDREWS	TX		01/16/2025		323		(45)			(45)		278	278			
100195520	SHERMAN	TX		02/24/2025		551		80			80		632	632			
100200160	WHITE SULPHUR SPRINGS	WV		03/06/2025		161		(15)			(15)		146	146			
100186968	CASSVILLE	PA		01/07/2025		465		(19)			(19)		447	447			
100201618	MOBILE	AL		03/13/2025		308		(36)			(36)		272	272			
100190020	HEPHZIBAH	GA		01/21/2025		539		146			146		685	685			
100194578	ARLINGTON	TX		03/28/2025		1,191		(18)			(18)		1,173	1,173			
100203118	SAVANNAH	GA		03/27/2025		363		(39)			(39)		324	324			
100189523	BENSALEM	PA		01/15/2025		555		(64)			(64)		491	491			
100189526	SMITHSBURG	MD		01/15/2025		344		(50)			(50)		294	294			
100202423	LAKE ARIEL	PA		03/19/2025		296		(29)			(29)		267	267			
100197659	PIKESVILLE	MD		02/26/2025		465		(57)			(57)		409	409			
100203285	RUPERT	ID		03/27/2025		912		(34)			(34)		878	878			
100176989	FOREST PARK	GA		01/16/2025		373		(55)			(55)		319	319			
100201828	KATY	TX		03/18/2025		482		(66)			(66)		416	416			
100186979	PUNTA GORDA	FL		01/07/2025		78,199		(1,783)			(1,783)		76,416	76,416			
100195654	HOUSTON	TX		02/24/2025		268		(50)			(50)		218	218			
100203396	GREENSBORO	NC		03/27/2025		339		103			103		442	442			
100157349	HOUSTON	TX		02/20/2025		460		(67)			(67)		393	393			
100204125	HAINES CITY	FL		03/28/2025		294		(53)			(53)		241	241			
100193061	SUNSET BEACH	NC		02/10/2025		1,260		(75)			(75)		1,185	1,185			
100198892	CHICAGO	IL		02/28/2025		470		(57)			(57)		413	413			
100190908	GRAHAM	NC		01/28/2025		523		77			77		600	600			
100193464	YUMA	AZ		02/10/2025		14,882		(131)			(131)		14,751	14,751			
100201512	FONTANA	CA		03/13/2025		436		(53)			(53)		384	384			
100197087	PARAGOULD	AR		02/25/2025		958		(147)			(147)		811	811			
100190890	MADISON	AL		01/28/2025		506		(4)			(4)		502	502			
100201365	OROVILLE	CA		03/12/2025		325		10			10		334	334			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192202	WINTERVILLE	NC		01/31/2025		517		(51)			(51)		465	465			
100191749	OCALA	FL		02/20/2025		297		(46)			(46)		251	251			
100189811	PHILADELPHIA	PA		01/21/2025		1,239		(44)			(44)		1,195	1,195			
100195458	DALLAS	TX		02/24/2025		433		(35)			(35)		398	398			
100203408	PHILADELPHIA	PA		03/27/2025		295		(22)			(22)		274	274			
100189464	ROCKY MOUNT	NC		01/15/2025		394		(56)			(56)		337	337			
100198543	OCEAN CITY	MD		02/28/2025		38,460		(877)			(877)		37,583	37,583			
100195612	BAKERSFIELD	CA		02/24/2025		491		10			10		500	500			
100198966	JACKSONVILLE	FL		02/28/2025		416		(16)			(16)		400	400			
100197522	JONESBORO	GA		02/26/2025		479		(79)			(79)		400	400			
100202540	CHATTANOOGA	TN		03/21/2025		319		(12)			(12)		306	306			
100157066	RIVIERA BEACH	FL		02/20/2025		572		(29)			(29)		543	543			
100201994	NEW MILFORD	CT		03/18/2025		442		(6)			(6)		436	436			
100157295	UNION CITY	GA		02/20/2025		873		(47)			(47)		826	826			
100193995	FORT WORTH	TX		02/11/2025		402		(57)			(57)		345	345			
100203982	BELLA VISTA	AR		03/28/2025		309		(50)			(50)		259	259			
100189073	LAKE ORION	MI		01/13/2025		722		(68)			(68)		654	654			
100200134	LEWISTON	ME		03/06/2025		182		(13)			(13)		169	169			
100191647	COLUMBIA	SC		01/31/2025		631		(49)			(49)		583	583			
100202010	GOLDSBORO	NC		03/18/2025		602		(57)			(57)		545	545			
100177069	IRON MOUNTAIN	MI		01/16/2025		490		(41)			(41)		448	448			
100186946	BROOKLYN	MD		01/07/2025		472		(19)			(19)		452	452			
100193077	SAINT AUGUSTINE	FL		02/10/2025		553		116			116		669	669			
100188595	ALTAMONTE SPRINGS	FL		02/10/2025		473		(47)			(47)		426	426			
100201286	EDISON	NJ		03/12/2025		292		(51)			(51)		241	241			
100193288	BETHLEHEM	PA		02/10/2025		560		(19)			(19)		541	541			
100191044	YREKA	CA		01/29/2025		620		(24)			(24)		596	596			
100198327	HORIZON CITY	TX		02/28/2025		1,702		(32)			(32)		1,670	1,670			
100195442	ASHEVILLE	NC		02/24/2025		467		(8)			(8)		458	458			
100157413	KISSIMMEE	FL		02/20/2025		422		(22)			(22)		400	400			
100188774	SMITHFIELD	NC		01/09/2025		587		127			127		714	714			
100201364	DECATUR	GA		03/12/2025		317		(15)			(15)		302	302			
100201902	BALTIMORE	MD		03/18/2025		432		(29)			(29)		403	403			
100192183	LIBERTY	NY		01/31/2025		505		(61)			(61)		445	445			
100189046	MECHANICSVILLE	VA		01/09/2025		494		(46)			(46)		448	448			
100202159	PERRY	GA		03/18/2025		469		(53)			(53)		416	416			
100191339	VIRGINIA BEACH	VA		01/30/2025		465		(20)			(20)		445	445			
100198938	COVINGTON	KY		02/28/2025		370		(10)			(10)		360	360			
100157384	GASTONIA	NC		02/20/2025		453		(34)			(34)		418	418			
100198934	COVINGTON	KY		02/28/2025		370		(9)			(9)		361	361			
100190913	SAVANNAH	GA		01/28/2025		934		40			40		974	974			
100191689	PHILADELPHIA	PA		02/20/2025		387		(42)			(42)		344	344			
100193476	CONYERS	GA		02/10/2025		2,302		11			11		2,313	2,313			
100191009	CHARLESTOWN	IN		01/29/2025		570		(23)			(23)		547	547			
100202359	ORLANDO	FL		03/19/2025		267		(37)			(37)		231	231			
100198946	CYNTHIANA	KY		02/28/2025		342		(26)			(26)		316	316			
100157231	KNOXVILLE	TN		02/20/2025		422		(58)			(58)		364	364			
100199048	HOUSTON	TX		02/28/2025		422		(40)			(40)		383	383			
100191645	MOORESVILLE	NC		01/31/2025		559		(28)			(28)		531	531			
100200008	WILLIS	TX		03/06/2025		182		(4)			(4)		178	178			
100189063	KALAMAZOO	MI		01/09/2025		441		(45)			(45)		396	396			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200146	WILLIS	TX		03/06/2025		179		(4)			(4)		175	175			
100194581	CHICAGO	IL		03/28/2025		1,550		(51)			(51)		1,498	1,498			
100202176	ALLEN PARK	MI		03/18/2025		455		17			17		472	472			
100190994	MONTGOMERY	TX		01/28/2025		512		(117)			(117)		395	395			
100157380	SAVANNAH	GA		02/20/2025		422		(76)			(76)		346	346			
100202057	JACKSONVILLE	FL		03/18/2025		443		(8)			(8)		435	435			
100201649	ALBUQUERQUE	NM		03/13/2025		298		(53)			(53)		245	245			
100157446	GREEN BAY	WI		02/20/2025		1,931		(108)			(108)		1,823	1,823			
100195441	ANGIER	NC		02/24/2025		571		140			140		710	710			
100193142	OKLAHOMA CITY	OK		02/10/2025		524		95			95		619	619			
100157329	CALVERTON	NY		02/20/2025		528		(74)			(74)		454	454			
100194205	FARMERS BRANCH	TX		02/14/2025		1,338		(68)			(68)		1,271	1,271			
100189065	LAS VEGAS	NV		01/13/2025		630		(39)			(39)		591	591			
100193045	JEFFERSON	GA		02/10/2025		9,088		751			751		9,839	9,839			
100190315	CHICAGO	IL		01/22/2025		553		(26)			(26)		527	527			
100189783	GREAT FALLS	MT		01/21/2025		670		7			7		677	677			
100190916	RUPERT	ID		01/28/2025		445		(12)			(12)		433	433			
100195456	OWENS CROSS ROADS	AL		02/24/2025		342		69			69		411	411			
100194027	SEAGOVILLE	TX		02/11/2025		396		(56)			(56)		339	339			
100200139	YUBA CITY	CA		03/06/2025		176		(26)			(26)		150	150			
100197339	WADDELL	AZ		02/25/2025		660		(109)			(109)		551	551			
100193668	FONTANA	CA		02/10/2025		467		(27)			(27)		440	440			
100189808	PHILADELPHIA	PA		01/21/2025		1,229		(43)			(43)		1,185	1,185			
100191594	MILWAUKEE	WI		01/31/2025		394		(46)			(46)		348	348			
100202538	MAGNOLIA	TX		03/21/2025		318		(2)			(2)		316	316			
100191335	DENVER	CO		01/30/2025		498		(11)			(11)		487	487			
100190305	CHICAGO	IL		01/22/2025		554		(26)			(26)		529	529			
100189378	SARASOTA	FL		01/14/2025		476		(61)			(61)		415	415			
100202038	TYLER	TX		03/18/2025		439		(23)			(23)		416	416			
100195417	PLAINVILLE	CT		02/24/2025		435		(22)			(22)		413	413			
100190813	DENVER	CO		01/27/2025		293		(23)			(23)		270	270			
100202503	RICHMOND	TX		03/21/2025		728		(35)			(35)		693	693			
100186888	JACKSONVILLE	FL		01/07/2025		490		(25)			(25)		465	465			
100189030	SAN ANTONIO	TX		01/09/2025		484		(59)			(59)		425	425			
100157166	LAKE PLACID	FL		02/20/2025		508		(71)			(71)		436	436			
100197084	ORLANDO	FL		02/25/2025		899		(145)			(145)		754	754			
100177363	ATHENS	GA		01/16/2025		869		(72)			(72)		797	797			
100190835	SAN ANTONIO	TX		01/27/2025		1,622		(87)			(87)		1,534	1,534			
100193063	WESLEY CHAPEL	FL		02/10/2025		405		(47)			(47)		358	358			
100202548	SURPRISE	AZ		03/21/2025		356		187			187		543	543			
100188978	HURST	TX		01/09/2025		5,008		11			11		5,019	5,019			
100202546	DELRAY BEACH	FL		03/21/2025		300		(41)			(41)		259	259			
100203117	SAYLORSBURG	PA		03/27/2025		869		(72)			(72)		796	796			
100200458	CHICAGO	IL		03/10/2025		375		(46)			(46)		329	329			
100189106	CINCINNATI	OH		01/13/2025		582		(58)			(58)		524	524			
100177435	ALTAMONTE SPRINGS	FL		01/16/2025		308		(58)			(58)		250	250			
100189930	SMITHFIELD	NC		01/21/2025		2,191		222			222		2,413	2,413			
100193366	EL PASO	TX		02/10/2025		437		(22)			(22)		414	414			
100191081	SAINT PAUL	MN		01/29/2025		574		(17)			(17)		556	556			
100189505	MENTONE	CA		01/15/2025		668		(39)			(39)		629	629			
100177252	MYRTLE BEACH	SC		01/16/2025		588		(66)			(66)		522	522			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193138	SHERMAN	TX		02/10/2025		2,613		238			238		2,851	2,851			
100201613	SARASOTA	FL		03/13/2025		327		(14)			(14)		313	313			
100200452	TRENTON	NJ		03/10/2025		439		(44)			(44)		395	395			
100198939	COVINGTON	KY		02/28/2025		363		(9)			(9)		354	354			
100193472	UNITY	NH		02/10/2025		4,586		(211)			(211)		4,375	4,375			
100203340	BOYERTOWN	PA		03/27/2025		286		(11)			(11)		275	275			
100193230	PALMYRA	PA		02/10/2025		401		14			14		415	415			
100201202	CARLISLE	PA		03/12/2025		261		(10)			(10)		250	250			
100199504	STURGEON LAKE	MN		03/05/2025		711		(146)			(146)		564	564			
100192251	PATASKALA	OH		01/31/2025		442		(57)			(57)		385	385			
100192574	MADISON	AL		02/10/2025		695		132			132		826	826			
100195581	LAREDO	TX		02/24/2025		295		(42)			(42)		254	254			
100201494	HOUMA	LA		03/12/2025		2,752		(109)			(109)		2,642	2,642			
100190416	LOS ANGELES	CA		01/23/2025		326		(5)			(5)		322	322			
100186948	SICKLERVILLE	NJ		01/07/2025		504		(4)			(4)		500	500			
100202560	ANGIER	NC		03/21/2025		338		91			91		428	428			
100192453	RANCHO CORDOVA	CA		02/07/2025		797		(59)			(59)		738	738			
100190919	PITTSFIELD	MA		01/28/2025		501		(28)			(28)		473	473			
100157510	MYRTLE BEACH	SC		02/20/2025		427		(67)			(67)		360	360			
100193086	POINCIANA	FL		02/10/2025		329		102			102		432	432			
100197556	SANDUSKY	OH		02/26/2025		553		(38)			(38)		515	515			
100196805	SOUTHINGTON	CT		02/25/2025		729		(131)			(131)		598	598			
100190947	GRAHAM	NC		01/28/2025		499		66			66		564	564			
100199732	WINCHESTER	MA		03/05/2025		1,899		(244)			(244)		1,656	1,656			
100195083	HOLIDAY	FL		02/24/2025		378		(2)			(2)		376	376			
100185221	NEW ORLEANS	LA		01/24/2025		429		(59)			(59)		370	370			
100189986	HOUSTON	TX		01/21/2025		556		103			103		659	659			
100197546	WEST MIFFLIN	PA		02/26/2025		501		(140)			(140)		361	361			
100188928	JEFFERSON	LA		01/09/2025		767		(41)			(41)		726	726			
100200022	YUKON	OK		03/06/2025		184		(17)			(17)		167	167			
100198309	PORT RICHEY	FL		02/28/2025		388		(4)			(4)		384	384			
100202110	MEMPHIS	TN		03/18/2025		474		(64)			(64)		410	410			
100191006	WOODRIDGE	NY		01/29/2025		406		(57)			(57)		349	349			
100195426	SAINT AUGUSTINE	FL		02/24/2025		1,687		159			159		1,846	1,846			
100193125	SPRING	TX		02/10/2025		528		124			124		652	652			
100191106	MERCED	CA		01/29/2025		358		(36)			(36)		322	322			
100203135	JACKSONVILLE	NC		03/27/2025		425		(45)			(45)		379	379			
100200126	GETTYSBURG	PA		03/06/2025		449		(28)			(28)		421	421			
100197563	OCEAN CITY	MD		02/26/2025		1,181		(97)			(97)		1,084	1,084			
100203970	MISSION	TX		03/28/2025		298		(48)			(48)		250	250			
100191741	UNION CITY	GA		02/20/2025		402		(53)			(53)		349	349			
100193080	BETHLEHEM	GA		02/10/2025		542		124			124		665	665			
100188659	FRESNO	TX		02/10/2025		352		(52)			(52)		300	300			
100196787	MARYSVILLE	WA		02/25/2025		883		(65)			(65)		817	817			
100196981	BOW	NH		02/25/2025		920		(71)			(71)		849	849			
100189528	SUMMIT	NY		01/15/2025		400		(30)			(30)		370	370			
100201757	WILMINGTON	DE		03/18/2025		427		(11)			(11)		415	415			
100198994	GRAHAM	NC		02/28/2025		298		162			162		460	460			
100157355	ST. PETERS	MO		02/20/2025		247		(71)			(71)		176	176			
100191188	CHARLOTTE	NC		01/29/2025		445		(9)			(9)		437	437			
100189928	LATHROP	CA		01/21/2025		589		192			192		781	781			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202075	COLUMBUS	OH		03/18/2025		452		(35)			(35)		417	417			
100192198	CONVERSE	TX		01/31/2025		497		(48)			(48)		449	449			
100195455	MADISON	AL		02/24/2025		616		81			81		697	697			
100195486	SMITHFIELD	NC		02/24/2025		336		147			147		484	484			
100198945	LEXINGTON	KY		02/28/2025		383		(23)			(23)		360	360			
100185211	WACO	TX		01/24/2025		444		(57)			(57)		387	387			
100193049	HORIZON CITY	TX		02/10/2025		420		24			24		444	444			
100195420	OCALA	FL		02/24/2025		560		154			154		714	714			
100195071	CHICAGO	IL		02/24/2025		394		(23)			(23)		371	371			
100191215	BAYTOWN	TX		01/29/2025		489							489	489			
100157368	COVINGTON	KY		02/20/2025		1,377		(65)			(65)		1,312	1,312			
100204093	TUCSON	AZ		03/28/2025		308		(18)			(18)		290	290			
100185214	MORGAN CITY	LA		01/24/2025		1,470		(140)			(140)		1,330	1,330			
100202107	BROWNSVILLE	TX		03/18/2025		441		(9)			(9)		432	432			
100203961	MOORE	SC		03/28/2025		296		7			7		303	303			
100193402	EASTON	PA		02/10/2025		359		(4)			(4)		355	355			
100188817	FORT WORTH	TX		01/09/2025		19,216		804			804		20,020	20,020			
100190738	HOMESTEAD	FL		01/27/2025		1,967		(27)			(27)		1,939	1,939			
100201760	HOUSTON	TX		03/18/2025		572		(34)			(34)		538	538			
100195352	CLARKSVILLE	TN		02/24/2025		656		(4)			(4)		652	652			
100189720	PANAMA CITY BEACH	FL		01/21/2025		425		(25)			(25)		400	400			
100204150	HAINES CITY	FL		03/28/2025		248		(47)			(47)		201	201			
100190352	YALAHA	FL		01/22/2025		596		(18)			(18)		579	579			
100157397	HOUSTON	TX		02/20/2025		1,706		(189)			(189)		1,517	1,517			
100201524	RALEIGH	NC		03/13/2025		296		(22)			(22)		274	274			
100190691	DOWAGIAC	MI		01/28/2025		2,374		(46)			(46)		2,329	2,329			
100186078	HYATTSVILLE	MD		01/31/2025		2,321		(104)			(104)		2,217	2,217			
100193214	LAKE WYLIE	SC		02/10/2025		446		(18)			(18)		428	428			
100197476	MORGAN HILL	CA		02/25/2025		605		(102)			(102)		503	503			
100195070	JONESBOROUGH	TN		02/24/2025		496		109			109		605	605			
100192546	COLUMBUS	WI		02/10/2025		332		(17)			(17)		315	315			
100193153	WALNUT CREEK	CA		03/20/2025		267		(19)			(19)		248	248			
100201399	LAUREL	MD		03/12/2025		293		(10)			(10)		283	283			
100193084	BIXBY	OK		02/10/2025		422		(30)			(30)		392	392			
100195075	SPRING	TX		02/24/2025		504		146			146		650	650			
100157405	HAMMOND	LA		02/20/2025		402		(67)			(67)		335	335			
100190682	ALPHA	NJ		01/28/2025		565		(17)			(17)		547	547			
100157263	NORTH MIAMI BEACH	FL		02/20/2025		676		(34)			(34)		643	643			
100200036	BENTONVILLE	AR		03/06/2025		903		(20)			(20)		882	882			
100188779	APEX	NC		01/09/2025		2,035		298			298		2,333	2,333			
100197204	SHELTON	CT		02/25/2025		810		(63)			(63)		746	746			
100198488	BELTSVILLE	MD		02/28/2025		369		17			17		386	386			
100195076	PANAMA CITY	FL		02/24/2025		413		(16)			(16)		397	397			
100195079	CANANDAIGUA	NY		02/24/2025		283		(11)			(11)		272	272			
100202003	MIAMI GARDENS	FL		03/18/2025		462		(22)			(22)		440	440			
100193572	TAMPA	FL		02/10/2025		660		(26)			(26)		634	634			
100202418	PHILADELPHIA	PA		03/19/2025		254		(47)			(47)		207	207			
100200006	SAN ANTONIO	TX		03/06/2025		280		(15)			(15)		265	265			
100177364	NORFOLK	VA		01/16/2025		658		(77)			(77)		580	580			
100203946	LEHIGH ACRES	FL		03/28/2025		302		8			8		310	310			
100200001	ELGIN	TX		03/06/2025		175		(31)			(31)		145	145			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197526	JOHNSTOWN	PA		02/26/2025		557		(59)			(59)		498	498			
100186117	HUMBLE	TX		01/31/2025		436		(19)			(19)		416	416			
100193213	PHILADELPHIA	PA		02/10/2025		428		(42)			(42)		387	387			
100194373	MARIETTA	GA		02/14/2025		169		(33)			(33)		137	137			
100192878	SPRINGFIELD	MA		02/10/2025		405		21			21		426	426			
100190354	COLUMBIA	SC		01/22/2025		498		(27)			(27)		471	471			
100177187	LEHIGH ACRES	FL		01/16/2025		482		(65)			(65)		418	418			
100195547	TUCSON	AZ		03/27/2025		424		(48)			(48)		375	375			
100203098	MARSHFIELD	MO		03/27/2025		596		(65)			(65)		531	531			
100199988	TEMPE	AZ		03/06/2025		180		(16)			(16)		164	164			
100194185	SUWANEE	GA		02/14/2025		823		(35)			(35)		787	787			
100157212	CRANBERRY ISLES	ME		02/20/2025		378		(49)			(49)		329	329			
100200154	HARTSVILLE	SC		03/06/2025		159		(8)			(8)		151	151			
100193069	SPARTANBURG	SC		02/10/2025		442		(3)			(3)		438	438			
100193067	HUGO	MN		02/10/2025		435		(9)			(9)		426	426			
100157146	DAVENPORT	FL		02/20/2025		2,602		(54)			(54)		2,548	2,548			
100177634	SUMMERVILLE	SC		01/16/2025		354		(52)			(52)		302	302			
100193524	STAMFORD	CT		02/10/2025		428		(30)			(30)		399	399			
100202799	KNOXVILLE	TN		03/24/2025		281		(24)			(24)		257	257			
100196930	PITMAN	NJ		02/25/2025		806		(87)			(87)		719	719			
100193097	SAINT AUGUSTINE	FL		02/10/2025		519		153			153		672	672			
100199036	KETTERING	OH		02/28/2025		406		132			132		539	539			
100201303	BERTRAM	TX		03/12/2025		236		(40)			(40)		196	196			
100188939	LA PLACE	LA		01/09/2025		1,259		(42)			(42)		1,217	1,217			
100193162	BLOOMSBURG	PA		03/20/2025		328		(60)			(60)		269	269			
100188921	MEMPHIS	TN		01/09/2025		331		(43)			(43)		288	288			
100203992	BAKER	LA		03/28/2025		235		(41)			(41)		194	194			
100202086	SAN ANTONIO	TX		03/18/2025		431		(1)			(1)		430	430			
100200113	PHILADELPHIA	PA		03/06/2025		169		(26)			(26)		143	143			
100201194	STRONGSVILLE	OH		03/12/2025		270		(35)			(35)		235	235			
100201198	MEDINA	OH		03/12/2025		270		(35)			(35)		235	235			
100189467	LANCASTER	PA		01/15/2025		456		(12)			(12)		444	444			
100190402	CALEDONIA	WI		01/23/2025		1,095		(31)			(31)		1,064	1,064			
100201561	GREENSBORO	NC		03/13/2025		506		(23)			(23)		483	483			
100192170	WILMINGTON	DE		01/31/2025		491		(27)			(27)		464	464			
100194587	SAINT AUGUSTINE	FL		03/28/2025		293		(41)			(41)		251	251			
100195449	SAN ANTONIO	TX		02/24/2025		804		115			115		919	919			
100191325	CLARKSTON	GA		01/30/2025		449		(3)			(3)		446	446			
100157417	INVERNESS	FL		02/20/2025		378		(53)			(53)		325	325			
100188198	ASHBURN	VA		01/07/2025		998		(80)			(80)		918	918			
100202492	WILLISTON	FL		03/21/2025		409		2			2		411	411			
100177550	HOLIDAY	FL		01/16/2025		432		(60)			(60)		373	373			
100191810	HOUSTON	TX		01/31/2025		23,244		(36)			(36)		23,208	23,208			
100157328	TUMWATER	WA		02/20/2025		507		(81)			(81)		426	426			
100200081	JACKSONVILLE	FL		03/06/2025		183		(32)			(32)		151	151			
100201233	ORANGE PARK	FL		03/12/2025		328		100			100		428	428			
100190730	ALBUQUERQUE	NM		01/27/2025		308		(33)			(33)		276	276			
100203115	FAYETTEVILLE	NC		03/27/2025		499		(52)			(52)		447	447			
100190247	FREEHOLD	NJ		01/22/2025		(52)		550			550		499	499			
100194554	WAUKEGAN	IL		02/20/2025		266		3			3		269	269			
100193425	FORT MYERS	FL		02/10/2025		435		(16)			(16)		419	419			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190807	COLLINSVILLE	OK		01/27/2025		684		(16)			(16)		668	668			
100190035	GREENVILLE	TX		01/21/2025		516		62			62		578	578			
100157367	SAINT LOUIS	MO		02/20/2025		395		(21)			(21)		374	374			
100200088	SAVANNAH	GA		03/06/2025		152		(20)			(20)		133	133			
100197571	POCONO LAKE	PA		02/26/2025		413		(113)			(113)		299	299			
100157421	GILBERT	AZ		02/20/2025		393		(65)			(65)		328	328			
100190896	MONTGOMERY	TX		01/28/2025		641		(22)			(22)		619	619			
100190017	SHERMAN	TX		01/21/2025		514		62			62		576	576			
100204100	BOYNTON BEACH	FL		03/28/2025		165		(25)			(25)		139	139			
100190347	TRENTON	NJ		01/22/2025		79		540			540		619	619			
100201899	BUFFALO	NY		03/18/2025		414		(38)			(38)		376	376			
100202530	VENICE	FL		03/21/2025		292		(9)			(9)		284	284			
100199681	MURRIETA	CA		03/05/2025		918		(71)			(71)		847	847			
100194209	WEST COVINA	CA		02/14/2025		324		(24)			(24)		300	300			
100193165	PORTSMOUTH	VA		03/20/2025		274		(44)			(44)		230	230			
100202872	JACKSONVILLE	FL		03/24/2025		323		125			125		448	448			
100191313	MONTICELLO	NY		01/30/2025		409		(40)			(40)		369	369			
100190372	ODESSA	TX		01/22/2025		548		(8)			(8)		540	540			
100191130	YOUNGSVILLE	NC		01/29/2025		432		(15)			(15)		417	417			
100202389	EL PASO	TX		03/19/2025		245		(21)			(21)		225	225			
100189866	GRAHAM	NC		01/21/2025		1,221		153			153		1,374	1,374			
100188564	MEDWAY	OH		02/10/2025		391		(32)			(32)		360	360			
100202179	AUGUSTA	GA		03/18/2025		(358)		758			758		400	400			
100200191	FAYETTEVILLE	NC		03/07/2025		490		(42)			(42)		447	447			
100189979	PALM COAST	FL		01/21/2025		489		194			194		684	684			
100186926	SPRING	TX		01/07/2025		488		(24)			(24)		464	464			
100192285	HUNTSVILLE	AL		01/31/2025		629		(50)			(50)		579	579			
100192192	SOUTHAMPTON	NJ		01/31/2025		475		(45)			(45)		431	431			
100186984	MILWAUKEE	WI		01/07/2025		489		(77)			(77)		412	412			
100188633	SPRINGFIELD	MO		02/10/2025		514		(59)			(59)		455	455			
100185293	NEW ORLEANS	LA		01/24/2025		411		(57)			(57)		354	354			
100202034	COLUMBUS	OH		03/18/2025		407		(6)			(6)		401	401			
100188662	WINTER GARDEN	FL		02/10/2025		400		(55)			(55)		345	345			
100181437	CHARLOTTE	NC		01/09/2025		454		(61)			(61)		393	393			
100198967	EUSTIS	FL		02/28/2025		354		(19)			(19)		335	335			
100194331	WILKES BARRE	PA		02/14/2025		314		(21)			(21)		293	293			
324100322	ELLENSBURG	WA		01/22/2025		385,537							385,537	385,537			
100200150	NEW FRANKLIN	OH		03/06/2025		169		(28)			(28)		141	141			
100189622	JACKSONVILLE	FL		01/17/2025		430		(30)			(30)		400	400			
100195073	OKLAHOMA CITY	OK		02/24/2025		476		52			52		528	528			
100193413	LAKE MARY	FL		02/10/2025		432		(18)			(18)		414	414			
100157079	MILWAUKEE	WI		02/20/2025		364		(36)			(36)		328	328			
100200010	ANGLETON	TX		03/06/2025		169		(6)			(6)		163	163			
100189107	CROWN POINT	IN		01/13/2025		755		(71)			(71)		684	684			
100202015	PHILADELPHIA	PA		03/18/2025		434		(29)			(29)		405	405			
100204002	ROYSE CITY	TX		03/28/2025		497		(58)			(58)		439	439			
100197047	SUTTONS BAY	MI		02/25/2025		963		(112)			(112)		852	852			
100201996	NEWBURGH	NY		03/18/2025		412		(57)			(57)		355	355			
100195429	DARIEN	GA		02/24/2025		460		12			12		472	472			
100201280	ORLANDO	FL		03/12/2025		312		(46)			(46)		266	266			
100196791	PASCO	WA		02/25/2025		852		(99)			(99)		752	752			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200125	LITITZ	PA		03/06/2025		204		13			13		217	217			
100202117	MUSKEGON	MI		03/18/2025		440		(32)			(32)		408	408			
100200096	SALISBURY	NC		03/06/2025		189		(2)			(2)		186	186			
100201250	PENSACOLA	FL		03/12/2025		371		(53)			(53)		318	318			
100189554	CHICAGO	IL		01/16/2025		345		(50)			(50)		295	295			
100200192	COLUMBUS	OH		03/07/2025		409		(30)			(30)		379	379			
100157494	EMPIRE	CA		02/20/2025		1,608		(58)			(58)		1,550	1,550			
100190340	AUSTIN	AR		01/22/2025		(267)		818			818		551	551			
100157017	CINCINNATI	OH		02/20/2025		872		(87)			(87)		785	785			
100199096	PENSACOLA	FL		03/03/2025		392		(25)			(25)		367	367			
100202108	KANSAS CITY	MO		03/18/2025		427		5			5		432	432			
100186039	GRAND RAPIDS	MI		01/31/2025		388		(55)			(55)		334	334			
100191563	HOUSTON	TX		01/31/2025		535		(33)			(33)		501	501			
100189417	HYPOLUXO	FL		01/14/2025		337		(52)			(52)		286	286			
100195354	OWENSBORO	KY		02/24/2025		917		(13)			(13)		904	904			
100201382	LAREDO	TX		03/12/2025		287		(25)			(25)		262	262			
100193812	TULUM	MEX		02/10/2025		959							959	959			
100177465	PRESQUE ISLE	MI		01/16/2025		356		(52)			(52)		305	305			
100189469	HOMESTEAD	FL		01/15/2025		10,530		(107)			(107)		10,423	10,423			
100203186	ANGIER	NC		03/27/2025		335		64			64		399	399			
100202424	ANNAPOLIS	MD		03/19/2025		275		(9)			(9)		266	266			
100157379	LOUISVILLE	KY		02/20/2025		394		(73)			(73)		320	320			
100196709	PAEONIAN SPRINGS	VA		02/25/2025		583		(69)			(69)		514	514			
100193264	QUITMAN	TX		02/10/2025		1,589		(18)			(18)		1,571	1,571			
100202143	MONTGOMERY	AL		03/18/2025		431		1			1		432	432			
100199041	LAKE ARIEL	PA		02/28/2025		445		(24)			(24)		420	420			
100189927	SMITHFIELD	NC		01/21/2025		1,101		152			152		1,253	1,253			
100190030	SHERMAN	TX		01/21/2025		506		61			61		566	566			
100200152	ANTIOCH	TN		03/06/2025		172		(18)			(18)		154	154			
100157306	MOODY	AL		02/20/2025		409		(34)			(34)		375	375			
100190924	DAYTONA BEACH	FL		01/28/2025		455		(24)			(24)		431	431			
100195500	OKLAHOMA CITY	OK		02/24/2025		494		73			73		568	568			
100186954	GEORGETOWN	TX		01/07/2025		2,003		(85)			(85)		1,918	1,918			
100157279	KATY	TX		02/20/2025		423		(69)			(69)		354	354			
100193341	CAMBRIDGE	MN		02/10/2025		604		4			4		608	608			
100198940	COVINGTON	KY		02/28/2025		340		(9)			(9)		332	332			
100193261	BURLINGTON	KY		02/10/2025		543		(37)			(37)		506	506			
100195669	CONYERS	GA		02/24/2025		181		(37)			(37)		144	144			
100194350	NEWNAN	GA		02/14/2025		289		(38)			(38)		250	250			
100195444	OKLAHOMA CITY	OK		02/24/2025		496		68			68		564	564			
100193194	SPRING	TX		03/20/2025		262		(48)			(48)		215	215			
100189821	KERNERSVILLE	NC		01/21/2025		507		61			61		568	568			
100199717	MANHATTAN	IL		03/05/2025		589		(115)			(115)		474	474			
100202076	MULDRAUGH	KY		03/18/2025		407		(39)			(39)		367	367			
100202565	MANNFORD	OK		03/21/2025		507		97			97		604	604			
100188755	OKLAHOMA CITY	OK		01/09/2025		493		18			18		511	511			
100188344	FOLSOM	CA		01/08/2025		8,723		(225)			(225)		8,499	8,499			
100195428	WEST PALM BEACH	FL		02/24/2025		450		13			13		463	463			
100190033	SHERMAN	TX		01/21/2025		503		60			60		563	563			
100194407	LAREDO	TX		02/14/2025		358		(33)			(33)		325	325			
100193176	WINONA	MN		03/20/2025		259		(39)			(39)		220	220			

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100193219	HOUSTON	TX		02/10/2025		400		(24)			(24)		376	376			
100197083	FLEMINGTON	NJ		02/25/2025		536		(50)			(50)		487	487			
100201374	CINCINNATI	OH		03/12/2025		232		(26)			(26)		206	206			
100186964	MONTICELLO	IN		01/07/2025		173		(16)			(16)		157	157			
100193247	BRECKSVILLE	OH		02/10/2025		412		(37)			(37)		374	374			
100188142	SANTA PAULA	CA		01/07/2025		963		(16)			(16)		947	947			
100193211	POTTSTOWN	PA		02/10/2025		428		(20)			(20)		407	407			
100188650	ABILENE	TX		02/10/2025		385		(47)			(47)		337	337			
100202116	WILSON	NC		03/18/2025		436		(6)			(6)		430	430			
100195081	STONECREST	GA		02/24/2025		567		6			6		573	573			
100189038	HOUSTON	TX		01/09/2025		356		(51)			(51)		305	305			
100195072	PENSACOLA	FL		02/24/2025		474		118			118		593	593			
100197542	BROOKPARK	OH		02/26/2025		410		(55)			(55)		356	356			
100201839	WEST LAWN	PA		03/18/2025		410		(6)			(6)		405	405			
100204400	NEWARK	DE		03/31/2025		231		(41)			(41)		190	190			
100193193	POTTSTOWN	PA		03/20/2025		264		(45)			(45)		219	219			
100200023	NORMAN	OK		03/06/2025		269		(31)			(31)		239	239			
100201960	HOPE MILLS	NC		03/18/2025		407		(37)			(37)		369	369			
100189090	DOTHAN	AL		01/13/2025		2,094		(70)			(70)		2,024	2,024			
100200108	PHILADELPHIA	PA		03/06/2025		147		(8)			(8)		139	139			
100192426	MARIETTA	GA		02/07/2025		238		(28)			(28)		210	210			
100201810	GREENWOOD	SC		03/18/2025		412		(13)			(13)		399	399			
100201677	LUBBOCK	TX		03/13/2025		2,310		(97)			(97)		2,212	2,212			
100193308	BALTIMORE	MD		02/10/2025		405		8			8		413	413			
100192206	NEW ALBANY	IN		01/31/2025		444		(31)			(31)		413	413			
100201987	PHILADELPHIA	PA		03/18/2025		407		(31)			(31)		376	376			
100157253	IDALOU	TX		02/20/2025		436		(41)			(41)		395	395			
100195434	SMITHFIELD	NC		02/24/2025		515		120			120		635	635			
100201921	OAKDALE	MN		03/18/2025		417		11			11		429	429			
100193487	HOPE MILLS	NC		02/10/2025		455		(5)			(5)		449	449			
100193421	LEBANON	IN		02/10/2025		520		(39)			(39)		481	481			
100189686	HOUSTON	TX		02/20/2025		1,344		6			6		1,350	1,350			
100188649	HOUSTON	TX		02/10/2025		390		(33)			(33)		357	357			
100190889	ATHENS	AL		01/28/2025		455		(5)			(5)		450	450			
100198952	INDEPENDENCE	MO		03/03/2025		371		(23)			(23)		348	348			
100191591	SAN ANTONIO	TX		01/31/2025		378		(53)			(53)		325	325			
100157341	NICHOLASVILLE	KY		02/20/2025		379		(39)			(39)		340	340			
100197234	SEATTLE	WA		02/25/2025		910		(46)			(46)		865	865			
100157373	SAN ANTONIO	TX		02/20/2025		479		(60)			(60)		420	420			
100204083	BLACKLICK	OH		03/28/2025		667		(66)			(66)		602	602			
100188985	NASHVILLE	TN		01/09/2025		292		(51)			(51)		241	241			
100202085	WARRENSVILLE HEIGHTS	OH		03/18/2025		406		6			6		412	412			
100190413	CANYON COUNTRY AREA SANTA CLA	CA		01/23/2025		924		(31)			(31)		893	893			
100203418	WADSWORTH	OH		03/27/2025		258		(34)			(34)		224	224			
100200025	YUKON	OK		03/06/2025		457		(21)			(21)		436	436			
100157036	ORANGE	NJ		02/20/2025		6,003		(109)			(109)		5,894	5,894			
100195493	WINTERVILLE	NC		02/24/2025		484		71			71		555	555			
100193195	PLANTATION	FL		03/20/2025		270		(43)			(43)		227	227			
100203202	CLARKSVILLE	TN		03/27/2025		341		(13)			(13)		328	328			
100190931	HOLLAND	MA		01/28/2025		449		(28)			(28)		421	421			
100194310	CRETE	IL		02/14/2025		379		(24)			(24)		354	354			

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100191140	DALLAS	TX		01/29/2025		433		(58)			(58)		374	374			
100198978	BUFFALO	NY		02/28/2025		345		(30)			(30)		315	315			
100192304	LANCASTER	OH		01/31/2025		310		(48)			(48)		263	263			
100189145	OCALA	FL		01/13/2025		740		217			217		957	957			
100177514	QUINLAN	TX		01/16/2025		451		(26)			(26)		425	425			
100192319	TONAWANDA	NY		01/31/2025		395		(23)			(23)		372	372			
100189147	OCALA	FL		01/13/2025		740		217			217		957	957			
100192225	CASPER	WY		01/31/2025		425		(24)			(24)		401	401			
100196635	PARKLAND	FL		02/25/2025		896		(99)			(99)		797	797			
100190818	INDIO	CA		01/27/2025		440		(56)			(56)		384	384			
100199819	HOFFMAN ESTATES	IL		03/05/2025		296		(65)			(65)		231	231			
100202071	KNOXVILLE	TN		03/18/2025		416		(2)			(2)		414	414			
100189194	CLAREMORE	OK		01/13/2025		259		(2)			(2)		257	257			
100199907	DENVER	CO		03/05/2025		1,172		(116)			(116)		1,056	1,056			
100202089	FOLCROFT	PA		03/18/2025		408		15			15		422	422			
100202036	GARY	IN		03/18/2025		402		(11)			(11)		391	391			
100191345	MISSION	TX		01/30/2025		374		(53)			(53)		321	321			
100195637	HOUSTON	TX		02/24/2025		358		(51)			(51)		307	307			
100191751	SOCORRO	TX		02/20/2025		4,677		(260)			(260)		4,417	4,417			
100203388	CARNEGIE	PA		03/27/2025		258		(29)			(29)		228	228			
100190281	TUNNEL HILL	GA		01/22/2025		547		(6)			(6)		541	541			
100202121	DOVER	PA		03/18/2025		396		(14)			(14)		382	382			
100157251	MYRTLE BEACH	SC		02/20/2025		966		(76)			(76)		890	890			
100157078	MILWAUKEE	WI		02/20/2025		361		(39)			(39)		322	322			
100202040	AUBURN	MI		03/18/2025		401		(11)			(11)		390	390			
100193056	MANDEVILLE	LA		02/10/2025		269		(20)			(20)		250	250			
100192428	MCALLEN	TX		02/07/2025		365		(98)			(98)		268	268			
100191244	FLORISSANT	MO		01/29/2025		256		(40)			(40)		216	216			
100193144	MIDDLEBURG	FL		02/10/2025		470		85			85		555	555			
100196830	LEHI	UT		02/25/2025		830		(69)			(69)		761	761			
100198896	ARLINGTON	TX		02/28/2025		362		(51)			(51)		311	311			
100194018	TERRELL	TX		02/11/2025		268		(46)			(46)		222	222			
100193356	CONROE	TX		02/10/2025		441		19			19		461	461			
100157445	NEWTOWN	PA		02/20/2025		446		(46)			(46)		400	400			
100188872	GREENSBORO	NC		01/09/2025		264		(28)			(28)		237	237			
100181464	CONYERS	GA		01/09/2025		413		(56)			(56)		357	357			
100199758	SAINT HELENA ISLAND	SC		03/05/2025		788		(107)			(107)		681	681			
100195469	PANAMA CITY	FL		02/24/2025		663		108			108		772	772			
100190459	PIEDMONT	SC		01/24/2025		841		(103)			(103)		738	738			
100157281	PHILADELPHIA	PA		02/20/2025		380		(57)			(57)		323	323			
100157288	WINTER HAVEN	FL		02/20/2025		391		(11)			(11)		381	381			
100194340	EAST LANSING	MI		02/14/2025		263		(33)			(33)		230	230			
100189059	LAS VEGAS	NV		01/09/2025		1,456		1			1		1,457	1,457			
100188744	LITTLE RIVER	SC		01/09/2025		25,767		809			809		26,576	26,576			
100177223	DENNISON	OH		01/16/2025		364		(52)			(52)		313	313			
100190770	RUTLAND	VT		01/27/2025		22,396		159			159		22,555	22,555			
100202615	WILSON	NC		03/21/2025		277		(8)			(8)		269	269			
100202618	WILSON	NC		03/21/2025		276		(7)			(7)		269	269			
100195571	CARMICHAELS	PA		02/24/2025		401		(6)			(6)		395	395			
100200019	TULSA	OK		03/06/2025		694		(39)			(39)		655	655			
100186065	NORTH CHARLESTON	SC		01/31/2025		402		(3)			(3)		399	399			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199542	EL CAJON	CA		03/05/2025		684		(135)			(135)		549	549			
100201354	SAN ANTONIO	TX		03/12/2025		267		(29)			(29)		238	238			
100193250	WILMINGTON	NC		02/10/2025		374		(22)			(22)		352	352			
100177178	GALVESTON	TX		01/16/2025		323		(46)			(46)		277	277			
100193722	DANBURY	CT		02/10/2025		422		(33)			(33)		388	388			
100204130	FORT WORTH	TX		03/28/2025		146		(27)			(27)		119	119			
100190303	LOCH SHELDRAKE	NY		01/22/2025		485		(23)			(23)		463	463			
100194414	ALBANY	NY		02/14/2025		261		(38)			(38)		224	224			
100204263	OCEANSIDE	CA		03/31/2025		958		(67)			(67)		891	891			
100157475	WARREN	MI		02/20/2025		368		(66)			(66)		302	302			
100188043	REDWOOD CITY	CA		01/07/2025		769		(62)			(62)		707	707			
100200423	KINGMAN	AZ		03/10/2025		278		7			7		285	285			
100193650	WINTER PARK	FL		02/10/2025		2,404		10			10		2,414	2,414			
100192339	KANSAS CITY	MO		02/05/2025		446		(54)			(54)		392	392			
100200994	DULUTH	MN		03/12/2025		310		(61)			(61)		249	249			
100192207	CONWAY	SC		01/31/2025		415		(48)			(48)		366	366			
100191555	CABOT	AR		01/31/2025		364		(42)			(42)		322	322			
100189473	HOUSTON	TX		01/15/2025		422		(21)			(21)		401	401			
100194072	HOUSTON	TX		03/20/2025		260		(37)			(37)		223	223			
100191020	BALTIMORE	MD		01/29/2025		483		(45)			(45)		438	438			
100157470	BLUE ISLAND	IL		02/20/2025		366		(13)			(13)		353	353			
100189578	DES MOINES	IA		01/17/2025		679		(16)			(16)		663	663			
100201413	NEW ORLEANS	LA		03/12/2025		235		(34)			(34)		202	202			
100190451	ONTARIO	CA		01/23/2025		523		(25)			(25)		498	498			
100189078	CONROE	TX		01/13/2025		548		(29)			(29)		519	519			
100195205	WESTAMPTON	NJ		02/24/2025		1,872		(320)			(320)		1,551	1,551			
100193225	NEWTON	NJ		02/10/2025		408		(17)			(17)		391	391			
100188621	KNOXVILLE	TN		02/10/2025		374		(38)			(38)		336	336			
100201288	LYMAN	SC		03/12/2025		271		(1)			(1)		270	270			
100192182	BIRMINGHAM	AL		01/31/2025		538		74			74		612	612			
100190707	CAMDEN	NJ		01/28/2025		386		(39)			(39)		346	346			
100200143	WELLS	ME		03/06/2025		268							268	268			
100201315	JEFFERSON CITY	MO		03/12/2025		271		(44)			(44)		227	227			
100199454	SAN FRANCISCO	CA		03/05/2025		701		(142)			(142)		560	560			
100181455	MINNEAPOLIS	MN		01/09/2025		403		(39)			(39)		364	364			
100204055	LANCASTER	CA		03/28/2025		157		(47)			(47)		109	109			
100195535	ALBUQUERQUE	NM		03/27/2025		257		(20)			(20)		237	237			
100204124	CONROE	TX		03/28/2025		484		(17)			(17)		467	467			
100201647	PIKE ROAD	AL		03/13/2025		270		(34)			(34)		236	236			
100202380	MOORE	SC		03/19/2025		285		(30)			(30)		255	255			
100190424	CORAL SPRINGS	FL		01/23/2025		870		(15)			(15)		855	855			
100201993	RIVERSIDE	CA		03/18/2025		1,236		(39)			(39)		1,198	1,198			
100199011	GRAHAM	NC		02/28/2025		482		209			209		690	690			
100192180	AKRON	OH		01/31/2025		355		(18)			(18)		337	337			
100190291	TUNNEL HILL	GA		01/22/2025		524		15			15		539	539			
100177431	INDIANAPOLIS	IN		01/16/2025		384		(54)			(54)		330	330			
100199586	GILBERTS	IL		03/05/2025		928		38			38		966	966			
100198953	CLEVELAND	OH		02/28/2025		292		(22)			(22)		270	270			
100204176	CRANSTON	RI		03/31/2025		1,051		(155)			(155)		896	896			
100196662	BRENTWOOD	CA		02/25/2025		813		(95)			(95)		718	718			
100157460	MEMPHIS	TN		02/20/2025		1,898		(133)			(133)		1,765	1,765			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202544	HOLT	MO		03/21/2025		264		(28)			(28)		236	236			
100186931	PHOENIX	AZ		01/07/2025		481		(24)			(24)		457	457			
100194181	HIALEAH	FL		02/14/2025		264		(20)			(20)		243	243			
100197125	YORKTOWN HEIGHTS	NY		02/25/2025		818		(86)			(86)		733	733			
100200009	KILLEEN	TX		03/06/2025		151		(26)			(26)		124	124			
100189109	LINDENWOLD	NJ		01/13/2025		647		(37)			(37)		610	610			
100189008	KANSAS CITY	KS		01/09/2025		383		(53)			(53)		330	330			
100201279	CINCINNATI	OH		03/12/2025		247		(50)			(50)		197	197			
100200017	LOCUST GROVE	OK		03/06/2025		224		(16)			(16)		208	208			
100193802	TULUM	MEX		02/10/2025		351							351	351			
100186942	SAN TAN VALLEY	AZ		01/07/2025		266		263			263		529	529			
100193079	SAN ANTONIO	TX		02/10/2025		1,409		223			223		1,632	1,632			
100189458	HOUSTON	TX		01/15/2025		356		(50)			(50)		306	306			
100202445	MESA	AZ		03/20/2025		422		(27)			(27)		395	395			
100189807	CHARLOTTE	NC		01/21/2025		32,377		(414)			(414)		31,963	31,963			
100195604	UNIVERSITY HEIGHTS	OH		02/24/2025		390		12			12		403	403			
100195672	CARROLLTON	TX		02/24/2025		509		(2)			(2)		508	508			
100193175	GREER	SC		03/20/2025		262		(43)			(43)		219	219			
100191172	OCALA	FL		01/29/2025		411		(34)			(34)		376	376			
100204276	MILFORD	OH		03/31/2025		144		(21)			(21)		124	124			
100199805	WEST SPRINGFIELD	MA		03/05/2025		1,726		(171)			(171)		1,555	1,555			
100197550	ROCKFORD	IL		02/26/2025		455		(110)			(110)		344	344			
100200087	CHARLESTON	SC		03/06/2025		143		7			7		150	150			
100193515	CHEEKTOWAGA	NY		02/10/2025		407		(24)			(24)		382	382			
100193541	ALMA	NY		02/10/2025		369		(22)			(22)		346	346			
100202066	BALTIMORE	MD		03/18/2025		380		4			4		384	384			
100201334	SAN ANTONIO	TX		03/12/2025		282		(16)			(16)		266	266			
100189913	ATHENS	GA		01/21/2025		3,411		(63)			(63)		3,347	3,347			
100201270	WHEELING	IL		03/12/2025		235		(21)			(21)		214	214			
100157506	METAIRIE	LA		02/20/2025		527		(51)			(51)		477	477			
100197341	SEA CLIFF	NY		02/25/2025		826		(142)			(142)		684	684			
100199057	NEWBURGH	NY		02/28/2025		442		(52)			(52)		390	390			
100202016	SILER CITY	NC		03/18/2025		377		(45)			(45)		332	332			
100189202	MISSOURI CITY	TX		01/13/2025		725		(3)			(3)		722	722			
100197664	JOHNSTOWN	NY		02/26/2025		345		(18)			(18)		327	327			
100199517	DRUMS	PA		03/05/2025		388		(65)			(65)		324	324			
100194363	CHATTANOOGA	TN		02/14/2025		279		(22)			(22)		257	257			
100204309	PHOENIX	AZ		03/31/2025		663		(134)			(134)		529	529			
100198928	CALUMET PARK	IL		02/28/2025		343		(21)			(21)		323	323			
100193803	TULUM	MEX		02/10/2025		357							357	357			
100188203	CARSON	CA		01/07/2025		1,319		(178)			(178)		1,141	1,141			
100204005	EL PASO	TX		03/28/2025		252		(40)			(40)		211	211			
100195084	FORT WORTH	TX		02/24/2025		4,069		23			23		4,092	4,092			
100202111	FERGUSON	MO		03/18/2025		390		(16)			(16)		373	373			
100186091	ORLANDO	FL		01/31/2025		389		(16)			(16)		373	373			
100200007	WILLIS	TX		03/06/2025		168		(2)			(2)		166	166			
100189502	MENTONE	CA		01/15/2025		586		(35)			(35)		551	551			
100193186	SAN ANTONIO	TX		03/20/2025		206		(40)			(40)		167	167			
100196705	DUNWOODY	GA		02/25/2025		808		(121)			(121)		687	687			
100199735	POWHATAN	VA		03/05/2025		888		(144)			(144)		744	744			
100201617	CAPE CORAL	FL		03/13/2025		407		11			11		418	418			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196835	RIVERSIDE	CA		02/25/2025		867		(46)			(46)		820	820			
100188588	COLUMBUS	OH		02/10/2025		304		(48)			(48)		256	256			
100193415	LAKE MARY	FL		02/10/2025		399		(16)			(16)		382	382			
100190950	TAMPA	FL		01/28/2025		431		(39)			(39)		392	392			
100194030	SOMERSET	TX		02/11/2025		253		(46)			(46)		207	207			
100197284	FRANKLIN PARK	NJ		02/25/2025		829		(103)			(103)		726	726			
100192289	PRATTVILLE	AL		01/31/2025		453		(41)			(41)		411	411			
100197318	NINETY SIX	SC		02/25/2025		606		(119)			(119)		487	487			
100199995	GLENDALE	AZ		03/06/2025		185		(15)			(15)		170	170			
100202120	WILSON	NC		03/18/2025		343		(2)			(2)		341	341			
100195418	OCALA	FL		02/24/2025		294		83			83		377	377			
100197588	BLAINE	TN		02/26/2025		416		10			10		426	426			
100199982	TAFT	CA		03/06/2025		282		(22)			(22)		260	260			
100177377	MACUNGIE	PA		01/16/2025		1,425		(23)			(23)		1,402	1,402			
100190455	LOS ANGELES	CA		01/23/2025		858		(65)			(65)		793	793			
100187818	PHOENIX	AZ		01/07/2025		621		(119)			(119)		502	502			
100199430	FRESNO	CA		03/05/2025		797		(57)			(57)		741	741			
100189097	MATTHEWS	NC		01/13/2025		568		(62)			(62)		506	506			
100196800	GREENBANK	WA		02/25/2025		330		(20)			(20)		310	310			
100157455	PITTSBURGH	PA		02/20/2025		429		(71)			(71)		358	358			
100157145	ST. CLOUD	FL		02/20/2025		389		(68)			(68)		321	321			
100202438	CINCINNATI	OH		03/20/2025		255		(9)			(9)		246	246			
100157348	SACRAMENTO	CA		02/20/2025		592		(52)			(52)		539	539			
100197601	CHATTANOOGA	TN		02/26/2025		782		(104)			(104)		677	677			
100191343	ACWORTH	GA		01/30/2025		406		(16)			(16)		390	390			
100190275	LUDINGTON	MI		01/22/2025		1,479		(73)			(73)		1,406	1,406			
100202624	WILSON	NC		03/24/2025		280		192			192		472	472			
100199005	CLAYTON	DE		02/28/2025		450		5			5		455	455			
100177198	CHICAGO HEIGHTS	IL		01/16/2025		320		(47)			(47)		273	273			
100202059	YORK	PA		03/18/2025		388		(27)			(27)		360	360			
100157505	MEMPHIS	TN		02/20/2025		365		(24)			(24)		342	342			
100185278	ODESSA	TX		01/24/2025		405		(16)			(16)		389	389			
100194360	LAGUNA VISTA	TX		02/14/2025		251		(42)			(42)		209	209			
100197389	BRIDGEHAMPTON	NY		02/25/2025		608		(138)			(138)		470	470			
100202031	WARREN	MI		03/18/2025		400		7			7		407	407			
100177257	POCONO LAKE	PA		01/16/2025		324		(47)			(47)		277	277			
100190775	ATLANTA	GA		01/27/2025		389		(37)			(37)		352	352			
100197633	PENNSAUKEN	NJ		02/26/2025		396		(6)			(6)		390	390			
100200446	CHARLOTTE	NC		03/10/2025		315		(36)			(36)		279	279			
100197250	WESTON	CT		02/25/2025		1,096		(115)			(115)		980	980			
100197105	LUTZ	FL		02/25/2025		1,130		(141)			(141)		989	989			
100192191	LOUISBURG	KS		01/31/2025		415		(40)			(40)		374	374			
100188666	ROCKINGHAM	VA		02/10/2025		423		(32)			(32)		391	391			
100189481	DELRAY BEACH	FL		01/15/2025		333		(48)			(48)		285	285			
100199070	HIGHLAND	IL		02/28/2025		264		(7)			(7)		257	257			
100193398	LAKE IN THE HILLS	IL		02/10/2025		544		(21)			(21)		522	522			
100191178	BALTIMORE	MD		01/29/2025		347		(34)			(34)		312	312			
100193474	TUCSON	AZ		02/10/2025		318		(5)			(5)		313	313			
100190803	SHAWNEE	OK		01/27/2025		388		(22)			(22)		366	366			
100202878	OMAHA	NE		03/24/2025		240		(27)			(27)		214	214			
100202090	BALTIMORE	MD		03/18/2025		377		(4)			(4)		373	373			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195681	HUMBLE	TX		02/24/2025		172		(35)			(35)		137	137			
100189830	TALLAHASSEE	FL		01/21/2025		350		(29)			(29)		322	322			
100189110	FREDERICA	DE		01/13/2025		663		(29)			(29)		635	635			
100199729	GLEN BURNIE	MD		03/05/2025		1,065		(118)			(118)		946	946			
100185290	ODESSA	TX		01/24/2025		404		(16)			(16)		388	388			
100177066	JACKSON	OH		01/16/2025		296		(44)			(44)		252	252			
100189672	CHICAGO	IL		01/17/2025		367		(25)			(25)		342	342			
100200064	ELIZABETHTOWN	KY		03/06/2025		415		(12)			(12)		402	402			
100197548	FORT EDWARD	NY		02/26/2025		375		(156)			(156)		219	219			
100186947	HILLSBORO	TN		01/07/2025		810		46			46		856	856			
100201619	PUNTA GORDA	FL		03/13/2025		258		22			22		280	280			
100195555	LUBBOCK	TX		02/24/2025		265		19			19		284	284			
100204053	CLEVELAND	TN		03/28/2025		224		(42)			(42)		182	182			
100194549	HOUSTON	TX		02/20/2025		277		(42)			(42)		235	235			
100191033	SWEETWATER	TX		01/29/2025		562		(60)			(60)		502	502			
100201784	PLANTATION	FL		03/18/2025		413		(56)			(56)		356	356			
100201683	POWDER SPRINGS	GA		03/13/2025		266		(47)			(47)		219	219			
100185240	CLERMONT	FL		01/24/2025		365		(51)			(51)		314	314			
100191383	THE VILLAGES	FL		01/30/2025		382		(53)			(53)		330	330			
100191093	SAN ANTONIO	TX		01/29/2025		417		(50)			(50)		367	367			
100202189	GRAND RAPIDS	MI		03/18/2025		618							618	618			
100192181	LUBBOCK	TX		01/31/2025		412		(12)			(12)		400	400			
100198971	CAMPBELL	TX		02/28/2025		363		(21)			(21)		342	342			
100191194	LOS ANGELES	CA		01/29/2025		372		(50)			(50)		322	322			
100192194	PHILADELPHIA	PA		01/31/2025		374		(24)			(24)		349	349			
100188190	OPELIKA	AL		01/07/2025		839		(106)			(106)		733	733			
100202061	BALTIMORE	MD		03/18/2025		403		(27)			(27)		375	375			
100193394	GAINESVILLE	FL		02/10/2025		407		(13)			(13)		394	394			
100188887	SWEET VALLEY	PA		01/09/2025		188		(9)			(9)		179	179			
100196821	COSTA MESA	CA		02/25/2025		827		(99)			(99)		728	728			
100202062	SULPHUR SPRINGS	TX		03/18/2025		383		(13)			(13)		370	370			
100202064	YORK	PA		03/18/2025		385		(2)			(2)		383	383			
100190252	HARRISBURG	PA		01/22/2025		414		(16)			(16)		399	399			
100177636	BAKERSFIELD	CA		01/16/2025		353		(50)			(50)		303	303			
100190276	CHICAGO	IL		01/22/2025		434		(18)			(18)		416	416			
100202073	HAMBURG	NY		03/18/2025		356		(20)			(20)		336	336			
100157444	RENO	NV		02/20/2025		401		8			8		408	408			
100193263	BURLINGTON	KY		02/10/2025		2,390		(80)			(80)		2,309	2,309			
100157278	BALTIMORE	MD		02/20/2025		355		(3)			(3)		352	352			
100188658	HUMBLE	TX		02/10/2025		378		(7)			(7)		370	370			
100186895	DES MOINES	IA		01/07/2025		436		87			87		524	524			
100203133	COLUMBUS	OH		03/27/2025		287		(39)			(39)		248	248			
100204017	EL PASO	TX		03/28/2025		244		(37)			(37)		207	207			
100188189	KENMORE	WA		01/07/2025		828		(89)			(89)		739	739			
100177076	VALLEJO	CA		01/16/2025		359		(51)			(51)		308	308			
100188571	DES MOINES	IA		02/10/2025		277		(42)			(42)		235	235			
100193437	RUNNING SPRINGS	CA		02/10/2025		400		(31)			(31)		369	369			
100193383	MYRTLE BEACH	SC		02/10/2025		668		(32)			(32)		636	636			
100193335	ABERDEEN	WA		02/10/2025		395		(37)			(37)		358	358			
100198999	LONGS	SC		02/28/2025		423		83			83		506	506			
100188173	AMERICAN CANYON	CA		01/07/2025		861		(87)			(87)		774	774			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193256	MOUNT ORAB	OH		02/10/2025		502		2			2		503	503			
100181499	CONYERS	GA		01/09/2025		3,612		(230)			(230)		3,382	3,382			
100193665	LEHIGH ACRES	FL		02/10/2025		386		(41)			(41)		345	345			
100192253	LANSDALE	PA		01/31/2025		400		(45)			(45)		355	355			
100157213	WOODBRIDGE	NJ		02/20/2025		24,817		(931)			(931)		23,886	23,886			
100190359	KANSAS CITY	MO		01/22/2025		417		(33)			(33)		384	384			
100202092	KANSAS CITY	MO		03/18/2025		388		(42)			(42)		347	347			
100195607	CHICKASHA	OK		02/24/2025		364		(23)			(23)		341	341			
100191643	HARRISONBURG	VA		01/31/2025		471		(27)			(27)		444	444			
100199879	VISALIA	CA		03/05/2025		584		(63)			(63)		521	521			
100201309	STERLING HEIGHTS	MI		03/12/2025		250		(23)			(23)		228	228			
100193283	MYERSTOWN	PA		02/10/2025		358		(23)			(23)		335	335			
100189401	MADERA	CA		01/14/2025		406		(44)			(44)		362	362			
100200089	COLUMBIA	SC		03/06/2025		155		(11)			(11)		144	144			
100197629	PORTSMOUTH	VA		02/26/2025		348		(36)			(36)		312	312			
100197099	PLANTATION	FL		02/25/2025		756		(70)			(70)		685	685			
100188695	KINSTON	NC		01/09/2025		381		9			9		390	390			
100200475	HAMTRAMCK	MI		03/10/2025		241		(32)			(32)		208	208			
100195085	PHILADELPHIA	PA		02/24/2025		352		6			6		358	358			
100190409	SAN DIEGO	CA		01/23/2025		283		(31)			(31)		251	251			
100189053	CENTERTON	AR		01/09/2025		243		14			14		257	257			
100196890	SAN DIEGO	CA		02/25/2025		863		(76)			(76)		786	786			
100186909	SIERRA VISTA	AZ		01/07/2025		396		(9)			(9)		387	387			
100197468	TEMECULA	CA		02/25/2025		332		(34)			(34)		298	298			
100194206	BRYN MAWR	PA		02/14/2025		490		(37)			(37)		453	453			
100193631	DAVENPORT	FL		02/10/2025		357		(48)			(48)		310	310			
100188111	GREENWICH	CT		01/07/2025		534		(65)			(65)		468	468			
100190320	AURORA	IL		01/22/2025		519		(5)			(5)		514	514			
100192441	FORT LAUDERDALE	FL		02/07/2025		414		(37)			(37)		376	376			
100190980	FARMINGDALE	NJ		01/28/2025		488		(39)			(39)		449	449			
100193235	FRONT ROYAL	VA		02/10/2025		387		(34)			(34)		353	353			
100177191	DENVER	CO		01/16/2025		414		(34)			(34)		380	380			
100204403	TOMS RIVER	NJ		03/31/2025		160		(26)			(26)		133	133			
100188587	PUEBLO	CO		02/10/2025		362		(32)			(32)		330	330			
100193800	MIAMI	FL		02/10/2025		505		(5)			(5)		500	500			
100200016	MISSOURI CITY	TX		03/06/2025		136		(17)			(17)		119	119			
100195078	INDIANAPOLIS	IN		02/24/2025		356		12			12		367	367			
100197194	MISSION VIEJO	CA		02/25/2025		4,701		(291)			(291)		4,410	4,410			
100193457	MONTGOMERY	AL		02/10/2025		488		(30)			(30)		458	458			
100190251	JOLIET	IL		01/22/2025		503		(24)			(24)		479	479			
100189456	MIAMI BEACH	FL		01/15/2025		366		(51)			(51)		315	315			
100196675	ORANGEVALE	CA		02/25/2025		849		(63)			(63)		786	786			
100202084	SCHENECTADY	NY		03/18/2025		371		23			23		394	394			
100188172	RIVERSIDE	CA		01/07/2025		1,141		(155)			(155)		985	985			
100194568	MIDLOTHIAN	IL		03/28/2025		132		(7)			(7)		125	125			
100202049	SAN JUAN	TX		03/18/2025		356		(25)			(25)		331	331			
100194172	ATLANTA	GA		02/14/2025		279		(13)			(13)		266	266			
100188968	ODESSA	TX		01/09/2025		470		19			19		489	489			
100188750	APEX	NC		01/09/2025		507		93			93		600	600			
100202453	CHICAGO	IL		03/20/2025		242		(24)			(24)		218	218			
100198955	TRENTON	NJ		02/28/2025		(115)		435			435		320	320			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193362	GUERNEVILLE	CA		02/10/2025		442		(30)			(30)		413	413			
100195572	INVERNESS	FL		02/24/2025		2,353		25			25		2,377	2,377			
100188263	CHULA VISTA	CA		01/07/2025		806		(56)			(56)		751	751			
100192483	SAINT JOHNS	FL		02/07/2025		619		(34)			(34)		585	585			
100202149	CORPUS CHRISTI	TX		03/18/2025		380		(6)			(6)		374	374			
100157493	HUNTSVILLE	AL		02/20/2025		342		(49)			(49)		293	293			
100199996	RATHDRUM	ID		03/06/2025		163		(26)			(26)		137	137			
100177273	HENDERSON	NV		01/16/2025		450		35			35		485	485			
100157090	HOUSTON	TX		02/20/2025		388		(6)			(6)		383	383			
100200164	MARLTON	NJ		03/06/2025		3,723		(92)			(92)		3,632	3,632			
100193327	ROUND LAKE BEACH	IL		02/10/2025		374		(27)			(27)		347	347			
100191048	STEAMBOAT SPRINGS	CO		01/29/2025		385		(28)			(28)		358	358			
100192553	KINGMAN	AZ		02/10/2025		340		(12)			(12)		328	328			
100204198	CHULA VISTA	CA		03/31/2025		509		(44)			(44)		464	464			
100191286	OCALA	FL		01/30/2025		404		(25)			(25)		379	379			
100191757	BELLMAWR	NJ		02/20/2025		340		(30)			(30)		309	309			
100194583	LAMAR	CO		03/28/2025		218		(41)			(41)		178	178			
100186053	LOS ANGELES	CA		01/31/2025		602		(35)			(35)		567	567			
100193316	PRINCETON	TX		02/10/2025		374		(29)			(29)		346	346			
100188878	FORT WAYNE	IN		01/09/2025		262		27			27		289	289			
100198894	BANGOR	PA		02/28/2025		750		(38)			(38)		712	712			
100204376	LONGMONT	CO		03/31/2025		2,849		(169)			(169)		2,680	2,680			
100200029	BIXBY	OK		03/06/2025		147							147	147			
100201621	PARKER	CO		03/13/2025		269		(21)			(21)		248	248			
100192429	CALHOUN	GA		02/07/2025		3,114		(91)			(91)		3,023	3,023			
100194207	PARKER	CO		02/14/2025		789		(41)			(41)		748	748			
100188194	MONTCLAIR	NJ		01/07/2025		827		(48)			(48)		779	779			
100200106	COLUMBIA	MD		03/06/2025		159		(22)			(22)		138	138			
100202056	TULSA	OK		03/18/2025		378		8			8		385	385			
100202025	MEMPHIS	TN		03/18/2025		489		(23)			(23)		466	466			
100194196	BEAVERTON	OR		02/14/2025		767		(39)			(39)		728	728			
100157491	BURLINGTON	NJ		02/20/2025		353		(43)			(43)		310	310			
100197386	PHOENIX	AZ		02/25/2025		859		(114)			(114)		744	744			
100193237	MELBOURNE	FL		02/10/2025		274		34			34		309	309			
100204288	ORMOND BEACH	FL		03/31/2025		764		(23)			(23)		741	741			
100181477	CONYERS	GA		01/09/2025		3,558		(206)			(206)		3,353	3,353			
100193514	SPOKANE	WA		02/10/2025		403		(20)			(20)		382	382			
100193185	LONGMONT	CO		03/20/2025		388		(17)			(17)		371	371			
100193272	EAST CLEVELAND	OH		02/10/2025		374		(19)			(19)		355	355			
100157309	JACKSONVILLE	FL		02/20/2025		362		(2)			(2)		360	360			
100188208	GOODYEAR	AZ		01/07/2025		829		(37)			(37)		791	791			
100192228	PHILADELPHIA	PA		01/31/2025		376		(32)			(32)		344	344			
100191205	SOUTHGATE	MI		01/29/2025		301		(36)			(36)		265	265			
100193276	BATTLE CREEK	MI		02/10/2025		362		(27)			(27)		335	335			
100190779	DALLAS	TX		01/27/2025		383		18			18		401	401			
100189745	CAPE GIRARDEAU	MO		01/21/2025		382		8			8		390	390			
100196922	MANASSAS	VA		02/25/2025		2,711		(169)			(169)		2,541	2,541			
100193331	GLENDALE HEIGHTS	IL		02/10/2025		374		(31)			(31)		343	343			
100202735	COLUMBUS	IN		03/24/2025		413		(14)			(14)		399	399			
100202112	CHATTANOOGA	TN		03/18/2025		359		(33)			(33)		325	325			
100192299	DAYTON	OH		01/31/2025		429		(16)			(16)		413	413			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195564	STRASBURG	VA		02/24/2025		366		(13)			(13)		352	352			
100177003	MARINETTE	WI		01/16/2025		420		(23)			(23)		397	397			
100197479	FREEHOLD	NJ		02/25/2025		761		(136)			(136)		625	625			
100186901	MOUNT AIRY	NC		01/07/2025		414		5			5		419	419			
100204141	LINCOLN	AL		03/28/2025		262		7			7		269	269			
100201988	HOLLISTER	MO		03/18/2025		239		(18)			(18)		221	221			
100190267	PHILADELPHIA	PA		01/22/2025		(125)		588			588		463	463			
100194202	NASHVILLE	TN		02/14/2025		250		(39)			(39)		211	211			
100195600	MIDDLEFIELD	OH		02/24/2025		310		(45)			(45)		265	265			
100201550	(LAKE BALBOA AREA) CITY OF LO	CA		03/13/2025		518		(10)			(10)		508	508			
100191784	SCRANTON	PA		01/31/2025		331		(47)			(47)		284	284			
100194560	PANAMA CITY	FL		03/28/2025		253		(14)			(14)		239	239			
100188786	OCALA	FL		01/09/2025		2,407		173			173		2,580	2,580			
100202032	MARKHAM	IL		03/18/2025		362		(7)			(7)		355	355			
100186095	ALEXANDRIA	VA		01/31/2025		1,946		(29)			(29)		1,917	1,917			
100193641	BEVERLY HILLS	FL		02/10/2025		228		(28)			(28)		200	200			
100190366	PHILADELPHIA	PA		01/22/2025		465		(24)			(24)		441	441			
100196751	HAWORTH	NJ		02/25/2025		946		(114)			(114)		833	833			
100190444	GILROY	CA		01/23/2025		875		(27)			(27)		848	848			
100201967	PHILADELPHIA	PA		03/18/2025		352		(6)			(6)		347	347			
100202175	RIVIERA BEACH	FL		03/18/2025		348		(32)			(32)		316	316			
100192504	CAPE CORAL	FL		02/07/2025		459		(52)			(52)		408	408			
100186920	EL PASO	TX		01/07/2025		378		2			2		380	380			
100199993	LUBBOCK	TX		03/06/2025		675		(23)			(23)		652	652			
100177497	CAPE CORAL	FL		01/16/2025		423		(16)			(16)		407	407			
100193322	MEMPHIS	TN		02/10/2025		449		95			95		544	544			
100193071	CLARKSVILLE	TN		02/10/2025		377		(3)			(3)		374	374			
100201764	SUGAR LAND	TX		03/18/2025		373		(4)			(4)		368	368			
100193284	LAFAYETTE	LA		02/10/2025		354		(10)			(10)		344	344			
100190959	FRESNO	CA		01/28/2025		401							401	401			
100198942	ANDERSON	SC		02/28/2025		(215)		557			557		341	341			
100188542	SAN ANTONIO	TX		01/08/2025		369		14			14		383	383			
100200199	TOBYHANNA	PA		03/07/2025		10,636		6			6		10,642	10,642			
100187985	VALLEY CENTER	CA		01/07/2025		773		(4)			(4)		769	769			
100192327	CRESCENT CITY	CA		02/05/2025		410		2			2		412	412			
100191276	THORNTON	IL		01/29/2025		316		(26)			(26)		290	290			
100157118	TAMPA	FL		02/20/2025		393		(4)			(4)		389	389			
100200004	GALVESTON	TX		03/06/2025		152		(32)			(32)		121	121			
100189801	AIKEN	SC		01/21/2025		444		59			59		503	503			
100189799	AIKEN	SC		01/21/2025		444		59			59		503	503			
100191748	KENT	OH		02/20/2025		247		(32)			(32)		214	214			
100193323	CABOT	AR		02/10/2025		341		(7)			(7)		334	334			
100189592	SILSBEE	TX		01/17/2025		314		(45)			(45)		269	269			
100199774	CARLSBAD	CA		03/05/2025		813		10			10		823	823			
100199637	FISHERS	IN		03/05/2025		931		(133)			(133)		798	798			
100202455	BOLINGBROOK	IL		03/20/2025		506		(6)			(6)		500	500			
100199025	CATONSVILLE	MD		02/28/2025		415		9			9		423	423			
100188943	LOCKHART	TX		01/09/2025		53,410		(182)			(182)		53,228	53,228			
100190259	DOLTON	IL		01/22/2025		475		(13)			(13)		462	462			
100188751	PINEHURST	TX		01/09/2025		505		114			114		619	619			
100199635	ALEXANDRIA	MN		03/05/2025		696		(107)			(107)		589	589			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191323	LAS VEGAS	NV		01/30/2025		383		(55)			(55)		328	328			
100186988	TOMAHAWK	WI		01/07/2025		412		124			124		536	536			
100200094	HENDERSON	NC		03/06/2025		635		(7)			(7)		628	628			
100190313	KANSAS CITY	KS		01/22/2025		421		(34)			(34)		387	387			
100194551	WAUKEGAN	IL		02/20/2025		231		(9)			(9)		221	221			
100190915	LAWTON	OK		01/28/2025		362		(32)			(32)		330	330			
100186916	VENICE	FL		01/07/2025		453		67			67		520	520			
100177081	INDIANAPOLIS	IN		01/16/2025		382		(41)			(41)		341	341			
100193265	WENATCHEE	WA		02/10/2025		1,507		(36)			(36)		1,471	1,471			
100199489	MYRTLE BEACH	SC		03/05/2025		893		(121)			(121)		772	772			
100190966	SARASOTA	FL		01/28/2025		255		33			33		288	288			
100192267	ROCKFORD	IL		01/31/2025		389		(41)			(41)		349	349			
100177448	NAPLES	FL		01/16/2025		498		(35)			(35)		463	463			
100194208	BOWIE	MD		02/14/2025		504		22			22		526	526			
100196924	LILBURN	GA		02/25/2025		311		(38)			(38)		273	273			
100193716	WASHINGTON	DC		02/10/2025		329		(29)			(29)		300	300			
100190467	HOOKSETT	NH		01/24/2025		353		(38)			(38)		315	315			
100181439	MARRERO	LA		01/09/2025		357		(47)			(47)		310	310			
100157502	FLORISSANT	MO		02/20/2025		340		(64)			(64)		275	275			
100188970	MEMPHIS	TN		01/09/2025		376		5			5		381	381			
100200011	DONNA	TX		03/06/2025		135		(14)			(14)		121	121			
100193057	LUDOWICI	GA		02/10/2025		392		19			19		411	411			
100199798	DANA POINT	CA		03/05/2025		1,066		(126)			(126)		940	940			
100200058	PERRYSVILLE	OH		03/06/2025		147		(10)			(10)		137	137			
100197001	CHRISTIANSBURG	VA		02/25/2025		1,328		(109)			(109)		1,219	1,219			
100189712	ROGERS	AR		02/20/2025		483		23			23		506	506			
100202448	CHICAGO	IL		03/20/2025		173		(24)			(24)		149	149			
100201813	JACKSONVILLE	FL		03/18/2025		325		(10)			(10)		315	315			
100191272	CONYERS	GA		01/29/2025		353		(22)			(22)		331	331			
100190433	CHESTERFIELD	VA		01/23/2025		758		(40)			(40)		718	718			
3340091592	HOUSTON	TX		01/16/2025		67,320							67,320	67,320			
100195561	GAINESVILLE	FL		02/24/2025		378		(49)			(49)		330	330			
100191767	LUBBOCK	TX		02/20/2025		292		(43)			(43)		250	250			
100193254	STRASBURG	OH		02/10/2025		372		(9)			(9)		363	363			
100191564	LUBBOCK	TX		01/31/2025		237		(6)			(6)		232	232			
100188953	ELGIN	IL		01/09/2025		267		(40)			(40)		227	227			
100201890	BURGAW	NC		03/18/2025		342		(28)			(28)		314	314			
100177040	MUNSTER	IN		01/16/2025		1,972		(86)			(86)		1,886	1,886			
100197625	CAMDEN	NJ		02/26/2025		225		(26)			(26)		198	198			
100189395	FORT WORTH	TX		01/14/2025		359		(49)			(49)		310	310			
100199511	GILBERT	SC		03/05/2025		602		(123)			(123)		478	478			
100192203	UPPER MARLBORO	MD		01/31/2025		392		(48)			(48)		344	344			
100189624	CHICAGO	IL		01/17/2025		469		(20)			(20)		449	449			
100157108	ODESSA	TX		02/20/2025		4,021		(243)			(243)		3,778	3,778			
100201765	WILMINGTON	NC		03/18/2025		352		(24)			(24)		328	328			
100201823	DES MOINES	IA		03/18/2025		808		(70)			(70)		738	738			
100177047	HOLDEN	MA		01/16/2025		411		(2)			(2)		409	409			
100204136	BENTON	AR		03/28/2025		245		10			10		255	255			
100196895	ALGONQUIN	IL		02/25/2025		978		(98)			(98)		880	880			
100190065	NORTHLAKE	TX		01/21/2025		6,599		(570)			(570)		6,029	6,029			
100188768	SAN ANTONIO	TX		01/09/2025		474		104			104		578	578			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202011	EATON	OH		03/18/2025		339		1			1		340	340			
100193240	BOWLING GREEN	OH		02/10/2025		576		(53)			(53)		523	523			
100157441	LOUISVILLE	KY		02/20/2025		271		(64)			(64)		207	207			
100192248	SAN FRANCISCO	CA		01/31/2025		1,474		(95)			(95)		1,378	1,378			
100193549	CARIBOU	ME		02/10/2025		388		3			3		391	391			
100204240	BOYD	TX		03/31/2025		482		(70)			(70)		413	413			
100190260	SAINT JOSEPH	MO		01/22/2025		396		(18)			(18)		379	379			
100202050	SCHENECTADY	NY		03/18/2025		345							345	345			
100201834	READING	PA		03/18/2025		311		(44)			(44)		266	266			
100187913	WILLISTON PARK	NY		01/07/2025		967		(117)			(117)		850	850			
100191171	HOUSTON	TX		01/29/2025		3,965		(223)			(223)		3,742	3,742			
100157063	SOUTHFIELD	MI		02/20/2025		365		(2)			(2)		363	363			
100157458	FAYETTEVILLE	NC		02/20/2025		322		(39)			(39)		283	283			
100190368	KANSAS CITY	KS		01/22/2025		415		(32)			(32)		383	383			
100196697	WOODINVILLE	WA		02/25/2025		796		(105)			(105)		691	691			
100188769	SAN ANTONIO	TX		01/09/2025		471		105			105		576	576			
100199594	QUILCENE	WA		03/05/2025		898		(4)			(4)		894	894			
100199071	CLARKSVILLE	TN		02/28/2025		362		40			40		401	401			
100196606	CHESTERFIELD	MI		02/25/2025		766		(102)			(102)		664	664			
100193805	TULUM	MEX		02/10/2025		313							313	313			
100196799	ACWORTH	GA		02/25/2025		805		(71)			(71)		734	734			
100193337	MIDWAY	UT		02/10/2025		362		(36)			(36)		326	326			
100204387	LITTLETON	CO		03/31/2025		184		(27)			(27)		158	158			
100190410	SAN DIEGO	CA		01/23/2025		266		(30)			(30)		236	236			
100190420	GLENDALE	CA		01/23/2025		645		(57)			(57)		587	587			
100203141	SARDINIA	OH		03/27/2025		340		(35)			(35)		305	305			
100199582	CHARLESTOWN	NH		03/05/2025		199		(45)			(45)		154	154			
100197645	CALUMET CITY	IL		02/26/2025		56		10			10		66	66			
100202125	SARASOTA	FL		03/18/2025		(198)		574			574		375	375			
100197141	WHITTIER	CA		02/25/2025		735		(124)			(124)		611	611			
100196757	INDIO	CA		02/25/2025		950		(84)			(84)		866	866			
100196859	MARENGO	OH		02/25/2025		2,448		(213)			(213)		2,235	2,235			
100193232	BURLINGTON	KY		02/10/2025		368		(30)			(30)		338	338			
100192169	LITTLE ROCK	AR		01/31/2025		451		30			30		481	481			
100189023	LUBBOCK	TX		01/09/2025		296		(43)			(43)		253	253			
100193332	LANSING	IL		02/10/2025		368		(13)			(13)		355	355			
100190264	CHICAGO	IL		01/22/2025		415		(21)			(21)		394	394			
100188618	FORT WORTH	TX		02/10/2025		273		(40)			(40)		233	233			
100202017	HOUSTON	TX		03/18/2025		5,931		438			438		6,369	6,369			
100200033	EDMOND	OK		03/06/2025		147		(18)			(18)		129	129			
100199002	CONWAY	AR		02/28/2025		344		37			37		381	381			
100197031	SURPRISE	AZ		02/25/2025		629		(50)			(50)		579	579			
100177479	KILLEEN	TX		01/16/2025		21,236		(385)			(385)		20,851	20,851			
100198880	ST GEORGE	UT		02/28/2025		318		(19)			(19)		298	298			
100198948	CHESTER	NY		02/28/2025		3,368		(108)			(108)		3,260	3,260			
100204284	WEST CHESTER	OH		03/31/2025		191		(21)			(21)		170	170			
100194188	QUEEN CREEK	AZ		02/14/2025		647		(38)			(38)		609	609			
100199423	MILLINGTON	TN		03/05/2025		1,305		(68)			(68)		1,238	1,238			
100190713	CHARLOTTE	NC		01/27/2025		4,445		(132)			(132)		4,313	4,313			
100198970	PALESTINE	TX		02/28/2025		258		(12)			(12)		246	246			
100201666	HOUSTON	TX		03/13/2025		129		(38)			(38)		92	92			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190987	LONGS	SC		01/28/2025		2,382		236			236		2,618	2,618			
100190917	LONGS	SC		01/28/2025		2,382		236			236		2,618	2,618			
100189479	COLUMBUS	OH		01/15/2025		378		(45)			(45)		333	333			
100200141	NORTH LAS VEGAS	NV		03/06/2025		221		(27)			(27)		194	194			
100188556	SILVER SPRING	MD		02/10/2025		339		(38)			(38)		301	301			
100190411	MESA	AZ		01/23/2025		749		(55)			(55)		694	694			
100200002	CANYON	TX		03/06/2025		132		(15)			(15)		117	117			
100200079	FORT WALTON BEACH	FL		03/06/2025		140		(22)			(22)		118	118			
100202030	BROOK PARK	OH		03/18/2025		326		(11)			(11)		314	314			
100201959	HOUSTON	TX		03/18/2025		160		(8)			(8)		153	153			
100200121	BETHLEHEM	PA		03/06/2025		128		(12)			(12)		116	116			
100193317	NORTH LITTLE ROCK	AR		02/10/2025		425		90			90		515	515			
100192259	KENTWOOD	MI		01/31/2025		7,203		(205)			(205)		6,999	6,999			
100200080	JACKSONVILLE	FL		03/06/2025		154		(12)			(12)		141	141			
100201063	ELOY	AZ		03/12/2025		2,833		(256)			(256)		2,578	2,578			
100204252	SAN JOSE	CA		03/31/2025		538		(54)			(54)		484	484			
100181395	VANDALIA	OH		01/09/2025		348		(33)			(33)		315	315			
100191004	GREENACRES	FL		01/29/2025		374		(45)			(45)		329	329			
100192829	BRISTOL	CT		02/10/2025		366		63			63		429	429			
100185196	TULSA	OK		01/24/2025		296		(42)			(42)		254	254			
100193435	WARNER ROBINS	GA		02/10/2025		295		(21)			(21)		274	274			
100200026	STILLWATER	OK		03/06/2025		138		4			4		142	142			
100191109	NORTH MIAMI	FL		01/29/2025		345		(40)			(40)		304	304			
100177103	NEWARK	DE		01/16/2025		426		(44)			(44)		381	381			
100192284	PHILADELPHIA	PA		01/31/2025		334		(25)			(25)		309	309			
100197214	FAIR LAWN	NJ		02/25/2025		784		(74)			(74)		709	709			
100200053	ROCKFORD	IL		03/06/2025		136		(5)			(5)		131	131			
100189716	COLUMBIA	PA		02/20/2025		336		16			16		352	352			
100201394	BALTIMORE	MD		03/12/2025		219		(40)			(40)		179	179			
100190335	PHILADELPHIA	PA		01/22/2025		411		(21)			(21)		390	390			
100157429	BACLIFF	TX		02/20/2025		340		(49)			(49)		290	290			
100192242	ALBION	NY		01/31/2025		368		(38)			(38)		330	330			
100191085	JACKSONVILLE	FL		01/29/2025		419		15			15		434	434			
100189710	SANFORD	NC		02/20/2025		270		(37)			(37)		232	232			
100177127	CINCINNATI	OH		01/16/2025		860		(72)			(72)		788	788			
100194189	WICHITA	KS		02/14/2025		635		(55)			(55)		580	580			
100195593	HAMPTON	VA		02/24/2025		327		(22)			(22)		305	305			
100190336	ALEXANDRIA	VA		01/22/2025		443		(12)			(12)		431	431			
100193189	HAMMOND	IN		03/20/2025		219		(39)			(39)		180	180			
100196958	WEST ISLIP	NY		02/25/2025		682		(72)			(72)		610	610			
100193607	DEERFIELD BEACH	FL		02/10/2025		190		(38)			(38)		153	153			
100199512	OAKLAND	CA		03/05/2025		883		(63)			(63)		819	819			
100190706	BAYVILLE	NJ		01/28/2025		349		(49)			(49)		300	300			
100191079	COLUMBUS	OH		01/29/2025		471		(15)			(15)		456	456			
100190432	ATWATER	CA		01/23/2025		808		15			15		824	824			
100199766	NEEDHAM	MA		03/05/2025		769		14			14		782	782			
100200073	SUMMERFIELD	FL		03/06/2025		155		(26)			(26)		129	129			
100193738	HOLIDAY	FL		02/10/2025		836		(80)			(80)		756	756			
100191198	ARVIN	CA		01/29/2025		450		(52)			(52)		398	398			
100196927	NORTHVILLE	MI		02/25/2025		684		(93)			(93)		590	590			
100193369	HARKER HEIGHTS	TX		02/10/2025		244		(3)			(3)		241	241			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193181	COLUMBUS	OH		03/20/2025		221		(20)			(20)		201	201			
100157023	MYRTLE BEACH	SC		02/20/2025		240		(60)			(60)		180	180			
100193329	CHICAGO	IL		02/10/2025		337		(25)			(25)		312	312			
100192219	KANSAS CITY	MO		01/31/2025		394		(18)			(18)		375	375			
100201417	AGOURA HILLS	CA		03/12/2025		224		(18)			(18)		206	206			
100188868	ROSEVILLE	MI		01/09/2025		349		3			3		353	353			
100190241	KANSAS CITY	MO		01/22/2025		429		(29)			(29)		399	399			
100199693	MADERA	CA		03/05/2025		612		(98)			(98)		514	514			
100187809	EL CAJON	CA		01/07/2025		1,198		(54)			(54)		1,144	1,144			
100202140	KANSAS CITY	MO		03/18/2025		349		(21)			(21)		328	328			
100190280	SPRINGFIELD	OH		01/22/2025		16		356			356		373	373			
100201859	AUSTELL	GA		03/18/2025		316		(44)			(44)		272	272			
100196631	SACRAMENTO	CA		02/25/2025		718		(107)			(107)		612	612			
100202165	KANSAS CITY	MO		03/18/2025		334		(1)			(1)		333	333			
100202098	STATESVILLE	NC		03/18/2025		336		(17)			(17)		320	320			
100201865	PHILADELPHIA	PA		03/18/2025		322		(16)			(16)		306	306			
100201856	LOVELAND	CO		03/18/2025		400		(18)			(18)		382	382			
100177400	BAGDAD	KY		01/16/2025		296		(42)			(42)		254	254			
100157307	MENASHA	WI		02/20/2025		292		(36)			(36)		256	256			
100188952	INDIANAPOLIS	IN		01/09/2025		722		(57)			(57)		664	664			
100202042	TROY	OH		03/18/2025		337		(15)			(15)		322	322			
100201477	HIALEAH	FL		03/12/2025		166		(34)			(34)		132	132			
100201582	ALBUQUERQUE	NM		03/13/2025		10,259		(525)			(525)		9,734	9,734			
100194078	FAYETTEVILLE	NC		03/20/2025		224		(40)			(40)		184	184			
100188566	FORT BRAGG	CA		02/10/2025		287		(41)			(41)		246	246			
100181382	LAS VEGAS	NV		01/09/2025		341		(38)			(38)		303	303			
100157480	DETROIT	MI		02/20/2025		241		(36)			(36)		205	205			
100192233	PEN ARGYL	PA		01/31/2025		362		(41)			(41)		321	321			
100194441	WESLEY CHAPEL	FL		02/14/2025		5,334		(595)			(595)		4,739	4,739			
100191008	WILSON	NC		01/29/2025		456		(10)			(10)		447	447			
100197079	TEANECK	NJ		02/25/2025		652		(89)			(89)		563	563			
100202180	ALLEN PARK	MI		03/18/2025		325		(23)			(23)		302	302			
100202022	DETROIT	MI		03/18/2025		426		(25)			(25)		401	401			
100197245	BOISE	ID		02/25/2025		606		(76)			(76)		530	530			
100193388	BONNER SPRINGS	KS		02/10/2025		469		(8)			(8)		460	460			
100157303	BALTIMORE	MD		02/20/2025		327		(27)			(27)		300	300			
100202173	ALLEN PARK	MI		03/18/2025		349		(14)			(14)		335	335			
100188250	SALEM	OR		01/07/2025		774		(88)			(88)		686	686			
100157216	SATSUMA	AL		02/20/2025		328		(4)			(4)		324	324			
100190425	SANTA CLARITA	CA		01/23/2025		725		(13)			(13)		712	712			
100190240	MOORE	SC		01/22/2025		434		(26)			(26)		408	408			
100177397	LEANDER	TX		01/16/2025		341		(47)			(47)		294	294			
100204398	CORONA	CA		03/31/2025		1,082		(99)			(99)		983	983			
100196871	BETHPAGE	NY		02/25/2025		301		(15)			(15)		285	285			
100191182	CINCINNATI	OH		01/29/2025		245		(23)			(23)		222	222			
100189381	CLAWSON	MI		01/14/2025		340		(45)			(45)		295	295			
100190279	INDIANAPOLIS	IN		01/22/2025		584		(15)			(15)		569	569			
100199426	FRANKLIN PARK	IL		03/05/2025		678		(82)			(82)		596	596			
100197167	SAN FRANCISCO	CA		02/25/2025		277		(13)			(13)		265	265			
100203941	HOMESTEAD	FL		03/28/2025		217		(12)			(12)		205	205			
100196650	LAS VEGAS	NV		02/25/2025		708		(97)			(97)		612	612			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204302	DENVER	CO		03/31/2025		438		(70)			(70)		367	367			
100202408	NEWPORT NEWS	VA		03/19/2025		996		(44)			(44)		952	952			
100176987	LAUDERHILL	FL		01/16/2025		375		(6)			(6)		369	369			
100197433	INVERNESS	FL		02/25/2025		758		(88)			(88)		670	670			
100199869	SAN JOSE	CA		03/05/2025		703		(41)			(41)		662	662			
100190271	CLEVELAND	OH		01/22/2025		354		(23)			(23)		330	330			
100202047	KANSAS CITY	MO		03/18/2025		329		13			13		342	342			
100193509	DAYTON	OH		02/10/2025		321		(25)			(25)		296	296			
100177005	DISTRICT HEIGHTS	MD		01/16/2025		251		(38)			(38)		213	213			
100197254	EATON	CO		02/25/2025		694		(87)			(87)		607	607			
100204190	WYLIE	TX		03/31/2025		647		(113)			(113)		534	534			
100189447	GREENVILLE	NC		01/14/2025		324		(36)			(36)		287	287			
100191676	DEARBORN HEIGHTS	MI		02/20/2025		188		(32)			(32)		156	156			
100201866	LAS VEGAS	NV		03/18/2025		320		(32)			(32)		288	288			
100198525	HALETHORPE	MD		02/28/2025		336		(22)			(22)		314	314			
100202058	HAZEL PARK	MI		03/18/2025		329		8			8		337	337			
100198947	EGG HARBOR TOWNSHIP	NJ		02/28/2025		264		(22)			(22)		242	242			
100201396	ATLANTA	GA		03/12/2025		272		(39)			(39)		233	233			
100190473	PARK FOREST	IL		01/24/2025		301		(42)			(42)		260	260			
100201970	CLEARWATER	FL		03/18/2025		815		(70)			(70)		745	745			
100204103	FORT WORTH	TX		03/28/2025		223		2			2		225	225			
100202166	COLUMBUS	OH		03/18/2025		329		7			7		336	336			
100190309	PARMA	OH		01/22/2025		397		(14)			(14)		382	382			
100193291	ELGIN	IL		02/10/2025		333		(25)			(25)		308	308			
100181419	JACKSON	TN		01/09/2025		1,757		(111)			(111)		1,646	1,646			
100197271	WELDON SPRING	MO		02/25/2025		734		(120)			(120)		615	615			
100187923	LAS VEGAS	NV		01/07/2025		971		(140)			(140)		832	832			
100193241	AKRON	OH		02/10/2025		324		(24)			(24)		300	300			
100200040	KANSAS CITY	KS		03/06/2025		132		(12)			(12)		120	120			
100189213	LOWRY CROSSING	TX		01/13/2025		38,936		(1,892)			(1,892)		37,044	37,044			
100191768	CENTER LINE	MI		02/20/2025		297		(31)			(31)		266	266			
100196724	PORTLAND	OR		02/25/2025		391		(73)			(73)		318	318			
100202027	KANSAS CITY	MO		03/18/2025		326		(6)			(6)		320	320			
100199585	CLEVELAND	TN		03/05/2025		1,161		(114)			(114)		1,047	1,047			
100195682	HARLINGEN	TX		02/24/2025		169		(38)			(38)		131	131			
100157311	OCALA	FL		02/20/2025		11,675		(506)			(506)		11,169	11,169			
100186061	LINCOLN	NE		01/31/2025		300		(33)			(33)		267	267			
100204046	MARSHALL	TX		03/28/2025		499		(50)			(50)		449	449			
100202037	BALTIMORE	MD		03/18/2025		311		(7)			(7)		303	303			
100190414	PASADENA	TX		01/23/2025		686		(103)			(103)		583	583			
100200084	MARS HILL	NC		03/06/2025		272		(31)			(31)		241	241			
100188101	PARKER	CO		01/07/2025		702		(105)			(105)		597	597			
100194320	WILDWOOD	MO		02/14/2025		4,908		(293)			(293)		4,616	4,616			
100191806	FRESNO	CA		01/31/2025		312		(29)			(29)		283	283			
100186133	BALTIMORE	MD		02/10/2025		320		21			21		340	340			
100190427	NAPERVILLE	IL		01/23/2025		5,008		10			10		5,018	5,018			
100202013	BRUNSWICK	GA		03/18/2025		322		(14)			(14)		307	307			
100188931	HOPEWELL	VA		01/09/2025		334		(21)			(21)		313	313			
100195586	CLARKSBURG	WV		02/24/2025		312		(25)			(25)		287	287			
100190403	MARION	IA		01/23/2025		735		(28)			(28)		707	707			
100196913	SEMINOLE	FL		02/25/2025		763		(96)			(96)		667	667			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204294	WINCHESTER	CA		03/31/2025		360		(37)			(37)		323	323			
100157381	KANSAS CITY	MO		02/20/2025		300		(55)			(55)		246	246			
100201499	SHREVEPORT	LA		03/12/2025		158		(31)			(31)		127	127			
100191681	STUART	FL		02/20/2025		302		(42)			(42)		260	260			
100191603	POWHATAN	VA		01/31/2025		271		(39)			(39)		232	232			
100189377	JONESBORO	GA		01/14/2025		308		(36)			(36)		272	272			
100181472	OLIVEHURST	CA		01/09/2025		265		(38)			(38)		226	226			
100188004	PALM SPRINGS	CA		01/07/2025		601		(47)			(47)		554	554			
100201482	INDIO	CA		03/12/2025		292		(39)			(39)		253	253			
100197375	AVON BY THE SEA	NJ		02/25/2025		659		(80)			(80)		579	579			
100199523	PEPPERELL	MA		03/05/2025		4,934		(339)			(339)		4,596	4,596			
100177224	GARNER	NC		01/16/2025		826		(64)			(64)		762	762			
100199956	OXNARD	CA		03/05/2025		688		(82)			(82)		606	606			
100191175	CLEARLAKE OAKS	CA		01/29/2025		217		(38)			(38)		179	179			
100198975	SAUK VILLAGE	IL		03/03/2025		257		(20)			(20)		236	236			
100188673	AKRON	OH		02/10/2025		297		(26)			(26)		270	270			
100196797	RANDOLPH	NJ		02/25/2025		706		(81)			(81)		626	626			
100200021	OKLAHOMA CITY	OK		03/06/2025		333		(22)			(22)		311	311			
100199111	PAW PAW	MI		03/03/2025		341		(12)			(12)		329	329			
100191159	HOUSTON	TX		01/29/2025		191		(18)			(18)		173	173			
100190377	MILWAUKEE	WI		01/22/2025		376		(18)			(18)		358	358			
100186100	TILLAMOOK	OR		01/31/2025		331		(40)			(40)		291	291			
100176969	PHILADELPHIA	PA		01/16/2025		235		(36)			(36)		199	199			
100199887	GRANADA HILLS	CA		03/05/2025		957		(87)			(87)		870	870			
100200120	ALLENTOWN	PA		03/06/2025		265		(20)			(20)		245	245			
100192263	MONTGOMERY	AL		01/31/2025		309		(29)			(29)		280	280			
100190256	PITTSBURGH	PA		01/22/2025		442		(4)			(4)		438	438			
100191162	MESQUITE	TX		01/29/2025		325		(5)			(5)		320	320			
100200037	CONWAY	AR		03/06/2025		130		(12)			(12)		117	117			
100196616	LAUREL	DE		02/25/2025		1,270		(98)			(98)		1,172	1,172			
100199437	CARPINTERIA	CA		03/05/2025		702		(75)			(75)		627	627			
100195570	INDIANAPOLIS	IN		02/24/2025		311		(18)			(18)		293	293			
100199888	NEWMAN	CA		03/05/2025		616		(92)			(92)		524	524			
100196627	POMONA	CA		02/25/2025		740		(100)			(100)		640	640			
100199660	CRESTVIEW	FL		03/05/2025		613		(102)			(102)		511	511			
100187849	TROY	MI		01/07/2025		664		(71)			(71)		592	592			
100194116	LAKELAND	FL		02/14/2025		578		(44)			(44)		534	534			
100194074	LAKE JACKSON	TX		03/20/2025		202		(35)			(35)		167	167			
100192309	RUTHERFORD	NJ		01/31/2025		2,213		(98)			(98)		2,115	2,115			
100197304	CAMBRIA	CA		02/25/2025		672		(65)			(65)		607	607			
100201781	MEMPHIS	TN		03/18/2025		312		(43)			(43)		269	269			
100189603	OCALA	FL		01/17/2025		341		26			26		367	367			
100199553	HALESITE	NY		03/05/2025		551		(77)			(77)		474	474			
100193239	UPPER DARBY	PA		02/10/2025		343		19			19		362	362			
100190946	LAUDERDALE BY THE SEA	FL		01/28/2025		368		21			21		389	389			
100187796	ONTARIO	CA		01/07/2025		1,796		(108)			(108)		1,688	1,688			
100193307	MEMPHIS	TN		02/10/2025		348		11			11		359	359			
100190999	SAINT LOUIS	MO		01/29/2025		405		(37)			(37)		367	367			
100201370	RAYTOWN	MO		03/12/2025		306		(24)			(24)		282	282			
100188976	HOUSTON	TX		01/09/2025		235		(35)			(35)		200	200			
100197383	NIPOMO	CA		02/25/2025		625		(98)			(98)		526	526			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190975	MONROE	NC		01/28/2025		11,078		64			64		11,143	11,143			
100199859	PASCO	WA		03/05/2025		1,181		(135)			(135)		1,046	1,046			
100194102	ST GEORGE	UT		02/14/2025		294		(27)			(27)		266	266			
100199107	ORLANDO	FL		03/03/2025		318		(29)			(29)		289	289			
100202174	SAINT ANN	MO		03/18/2025		301		(22)			(22)		279	279			
100198907	ST GEORGE	UT		02/28/2025		294		(27)			(27)		266	266			
100196726	CEDAR HILLS	UT		02/25/2025		249		(25)			(25)		225	225			
100193170	HOUSTON	TX		03/20/2025		221		(25)			(25)		196	196			
100197222	VACAVILLE	CA		02/25/2025		568		(50)			(50)		518	518			
100189368	NORTH FORT MYERS	FL		01/14/2025		335		(30)			(30)		305	305			
100189573	WACO	TX		01/17/2025		319		(42)			(42)		277	277			
100202436	MEREDITH	NH		03/20/2025		217		(25)			(25)		192	192			
100157337	NORRISTOWN	PA		02/20/2025		292		(39)			(39)		254	254			
100190457	SANTA MARIA	CA		01/23/2025		577		(76)			(76)		501	501			
100200054	FORT WAYNE	IN		03/06/2025		184		(4)			(4)		180	180			
100187982	TRENTON	NJ		01/07/2025		659		(52)			(52)		607	607			
100199655	SPRINGFIELD	PA		03/05/2025		228		(49)			(49)		179	179			
100201540	SANTA ROSA	CA		03/13/2025		215		(23)			(23)		192	192			
100190263	MIDDLETOWN	OH		01/22/2025		389		(20)			(20)		369	369			
100193645	TRUCKEE	CA		02/10/2025		314		(25)			(25)		289	289			
100191170	PHILADELPHIA	PA		01/29/2025		243		(49)			(49)		195	195			
100193729	AUGUSTA	GA		02/10/2025		343		(42)			(42)		302	302			
100204101	FORT WORTH	TX		03/28/2025		220		(5)			(5)		215	215			
100190288	PITTSBURGH	PA		01/22/2025		422		(10)			(10)		412	412			
100185219	MIAMI	FL		01/24/2025		320		(24)			(24)		296	296			
100193273	YOUNGSTOWN	OH		02/10/2025		319		(6)			(6)		313	313			
100193271	YOUNGSTOWN	OH		02/10/2025		319		(6)			(6)		313	313			
100193354	RIVERDALE	IL		02/10/2025		330		(17)			(17)		313	313			
100204213	GILBERT	AZ		03/31/2025		114		(15)			(15)		99	99			
100199761	NAPLES	FL		03/05/2025		979		(51)			(51)		928	928			
100196706	LOS ALAMITOS	CA		02/25/2025		2,131		(231)			(231)		1,899	1,899			
100191654	WAUKEGAN	IL		01/31/2025		271		(15)			(15)		256	256			
100196997	RIDGEFIELD PARK	NJ		02/25/2025		676		(49)			(49)		627	627			
100193348	GREENSBURG	PA		02/10/2025		313							313	313			
100191058	HOUSTON	TX		01/29/2025		1,111		(46)			(46)		1,065	1,065			
100192187	WILLOWICK	OH		01/31/2025		376		(33)			(33)		343	343			
100202190	LEBANON	PA		03/18/2025		314		8			8		323	323			
100177547	OKLAHOMA CITY	OK		01/16/2025		205		(37)			(37)		168	168			
100202124	MEMPHIS	TN		03/18/2025		304		(2)			(2)		302	302			
100196866	TOOELE	UT		02/25/2025		205		(34)			(34)		171	171			
100204194	GLENDALE	CA		03/31/2025		2,415		(99)			(99)		2,316	2,316			
100204404	NOBLESVILLE	IN		03/31/2025		160		(39)			(39)		121	121			
100192308	MEMPHIS	TN		01/31/2025		404		33			33		437	437			
100197027	GUERNEVILLE	CA		02/25/2025		420		(78)			(78)		342	342			
100189437	FITCHBURG	MA		01/14/2025		272		(15)			(15)		256	256			
100202054	MILLBROOK	AL		03/18/2025		259		(10)			(10)		249	249			
100193252	MASSILLON	OH		02/10/2025		212		(21)			(21)		191	191			
100200067	FLORENCE	AL		03/06/2025		120		2			2		122	122			
100192317	HARRISBURG	PA		01/31/2025		312		(42)			(42)		270	270			
100193312	LITTLE ROCK	AR		02/10/2025		392		58			58		449	449			
100188565	AURORA	IL		02/10/2025		290		(19)			(19)		270	270			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201362	WINNSBORO	TX		03/12/2025		211		17			17		228	228			
100199521	CHULA VISTA	CA		03/05/2025		603		(87)			(87)		516	516			
100196869	FOSTER CITY	CA		02/25/2025		258		(10)			(10)		249	249			
100202029	WALNUT COVE	NC		03/18/2025		307		(11)			(11)		296	296			
100198911	LAKE ELSINORE	CA		02/28/2025		310		(8)			(8)		302	302			
100199659	SAMMAMISH	WA		03/05/2025		696		10			10		705	705			
100202119	KANSAS CITY	KS		03/18/2025		310		(2)			(2)		308	308			
100192246	STUART	FL		01/31/2025		940		(87)			(87)		853	853			
100190380	MILWAUKEE	WI		01/22/2025		364		(13)			(13)		351	351			
100191013	DURYEA	PA		01/29/2025		309		(37)			(37)		272	272			
100193216	PHILADELPHIA	PA		02/10/2025		203		(25)			(25)		178	178			
100201422	INDIANAPOLIS	IN		03/12/2025		195		(33)			(33)		162	162			
100197142	INDEPENDENCE	KS		02/25/2025		164		(30)			(30)		134	134			
100195617	NEW ORLEANS	LA		02/24/2025		311		(40)			(40)		271	271			
100193445	MOUND	MN		02/10/2025		287		(12)			(12)		275	275			
100201419	INDIANAPOLIS	IN		03/12/2025		194		(33)			(33)		162	162			
100190441	POWAY	CA		01/23/2025		684		(12)			(12)		672	672			
100181450	CHANHASSEN	MN		01/09/2025		538		(51)			(51)		487	487			
100201420	INDIANAPOLIS	IN		03/12/2025		193		(31)			(31)		162	162			
100191322	NEW HAVEN	CT		01/30/2025		270		(38)			(38)		231	231			
100195602	BAKERSFIELD	CA		02/24/2025		312		(36)			(36)		276	276			
100192255	AURORA	OH		01/31/2025		400		(47)			(47)		353	353			
100204127	HAINES CITY	FL		03/28/2025		162		(31)			(31)		131	131			
100157071	PORT HURON	MI		02/20/2025		322		(23)			(23)		299	299			
100185207	ROCK CREEK	OH		01/24/2025		289		(40)			(40)		249	249			
100192476	NORWOOD	PA		02/07/2025		261		(36)			(36)		225	225			
100177390	MENIFEE	CA		01/16/2025		2,977		(111)			(111)		2,866	2,866			
100201389	PRUDENVILLE	MI		03/12/2025		300		(21)			(21)		279	279			
100187909	LAS VEGAS	NV		01/07/2025		673		(68)			(68)		605	605			
100202067	COVINGTON	KY		03/18/2025		314		(15)			(15)		299	299			
100193267	DAYTON	OH		02/10/2025		303		(31)			(31)		272	272			
100200030	NORMAN	OK		03/06/2025		129		(17)			(17)		112	112			
100200028	NORMAN	OK		03/06/2025		127		(27)			(27)		100	100			
100177548	ST PETERSBURG	FL		01/16/2025		238		(35)			(35)		203	203			
100188258	WASILLA	AK		01/07/2025		391		(48)			(48)		343	343			
100188181	TIMNATH	CO		01/07/2025		963		(77)			(77)		886	886			
100186048	ALBUQUERQUE	NM		01/31/2025		312		(28)			(28)		284	284			
100196965	ORO VALLEY	AZ		02/25/2025		832		(90)			(90)		742	742			
100201416	YUBA CITY	CA		03/12/2025		221		(23)			(23)		197	197			
100202353	CAMDEN	NJ		03/19/2025		273		(23)			(23)		249	249			
100202452	MELBOURNE	FL		03/20/2025		176		(9)			(9)		167	167			
100157514	OAK RIDGE	TN		02/20/2025		285		(28)			(28)		256	256			
100157443	ROCKFORD	IL		02/20/2025		282		(27)			(27)		255	255			
100193780	PEMBROKE PINES	FL		02/10/2025		334		20			20		354	354			
100199596	ROCKY RIVER	OH		03/05/2025		161		(27)			(27)		134	134			
100201713	PITTSBURGH	PA		03/18/2025		1,489		(25)			(25)		1,463	1,463			
100197427	JURUPA VALLEY	CA		02/25/2025		548		(42)			(42)		506	506			
100204356	HARLEYSVILLE	PA		03/31/2025		406		(39)			(39)		367	367			
100200151	MARION	OH		03/06/2025		116		(12)			(12)		104	104			
100200071	SEBRING	FL		03/06/2025		333		(30)			(30)		303	303			
100200116	PHILADELPHIA	PA		03/06/2025		123		(21)			(21)		102	102			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196914	SAGINAW	MI		02/25/2025		595		(82)			(82)		513	513			
100190343	NORTH LITTLE ROCK	AR		01/22/2025		354		(18)			(18)		335	335			
100200032	EMPORIA	KS		03/06/2025		114		(19)			(19)		95	95			
100204118	SPARTANBURG	SC		03/28/2025		211		(37)			(37)		174	174			
100199558	PROVIDENCE FORGE	VA		03/05/2025		1,363		(126)			(126)		1,237	1,237			
100157375	KANSAS CITY	MO		02/20/2025		274		(32)			(32)		242	242			
100191363	ORLANDO	FL		01/30/2025		288		(27)			(27)		262	262			
100199481	WATERTOWN	WI		03/05/2025		686		30			30		716	716			
100198956	DOLTON	IL		02/28/2025		279		(20)			(20)		259	259			
100190378	MILWAUKEE	WI		01/22/2025		360		(22)			(22)		337	337			
100190310	READING CENTER	NY		01/22/2025		(55)		412			412		357	357			
100193414	DELRAY BEACH	FL		02/10/2025		268		(34)			(34)		234	234			
100191695	COLUMBIA	SC		02/20/2025		291		(25)			(25)		267	267			
100157363	HAMTRAMCK	MI		02/20/2025		292		(75)			(75)		218	218			
100199842	STATEN ISLAND	NY		03/05/2025		1,284		37			37		1,321	1,321			
100194193	HUNTINGTON BEACH	CA		02/14/2025		635		(34)			(34)		601	601			
100200072	NEW PORT RICHEY	FL		03/06/2025		1,281		9			9		1,289	1,289			
100189604	DRESDEN	TN		01/17/2025		276		(39)			(39)		237	237			
100204196	SUSSEX	NJ		03/31/2025		372		(26)			(26)		346	346			
100199669	BOISE	ID		03/05/2025		204		(48)			(48)		156	156			
100192208	EAST CHICAGO	IN		01/31/2025		272		(40)			(40)		233	233			
100157267	SAN ANTONIO	TX		02/20/2025		271		(48)			(48)		223	223			
100200147	ASHEVILLE	NC		03/06/2025		22,016		(418)			(418)		21,598	21,598			
100191759	QUINCY	IL		02/20/2025		266		(36)			(36)		230	230			
100192274	ABBEVILLE	SC		01/31/2025		671		(24)			(24)		647	647			
100189013	GRAND RAPIDS	MI		01/09/2025		208		(6)			(6)		203	203			
100196960	ATCO	NJ		02/25/2025		945		(111)			(111)		834	834			
100196894	BOTHELL	WA		02/25/2025		422		(81)			(81)		342	342			
100202148	YORK	PA		03/18/2025		297		(11)			(11)		286	286			
100186079	GUNNISON	CO		01/31/2025		296		(19)			(19)		276	276			
100200024	MARIETTA	OK		03/06/2025		226		(22)			(22)		205	205			
100157385	DEARBORN	MI		02/20/2025		287		(79)			(79)		208	208			
100196824	SCOTCH PLAINS	NJ		02/25/2025		782		(23)			(23)		759	759			
100193573	OAK LAWN	IL		02/10/2025		1,560		(63)			(63)		1,497	1,497			
100189015	HOUSTON	TX		01/09/2025		174		(32)			(32)		141	141			
100196939	MURRIETA	CA		02/25/2025		2,925		(77)			(77)		2,848	2,848			
100196666	LEXINGTON	SC		02/25/2025		1,291		(87)			(87)		1,203	1,203			
100200049	COAL CITY	IL		03/06/2025		122		(10)			(10)		112	112			
100197306	GREENVILLE	SC		02/25/2025		5,212		(465)			(465)		4,747	4,747			
100200013	DALLAS	TX		03/06/2025		127		(16)			(16)		111	111			
100199823	PASADENA	CA		03/05/2025		256		(47)			(47)		209	209			
100200140	SCHENECTADY	NY		03/06/2025		129		(19)			(19)		110	110			
100193537	BETTENDORF	IA		02/10/2025		8,015		(88)			(88)		7,928	7,928			
100157282	INDIANAPOLIS	IN		02/20/2025		295		(11)			(11)		284	284			
100188168	WILLIAMSBURG	VA		01/07/2025		2,293		(193)			(193)		2,100	2,100			
100194595	BARSTOW	CA		03/28/2025		203		(13)			(13)		190	190			
100202007	EUCLID	OH		03/18/2025		322		(35)			(35)		287	287			
100196880	BONNER SPRINGS	KS		02/25/2025		598		(74)			(74)		524	524			
100157305	FLORISSANT	MO		02/20/2025		263		(33)			(33)		230	230			
100193763	AUGUSTA	GA		02/10/2025		275		(33)			(33)		242	242			
100204200	RIVERSIDE	CA		03/31/2025		159		(15)			(15)		144	144			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192257	BENTON	AR		01/31/2025		384		28			28		412	412			
100194204	MOUNT DORA	FL		02/14/2025		624		(19)			(19)		605	605			
100195599	APPLETON	WI		02/24/2025		278		(31)			(31)		246	246			
100196739	GOFFSTOWN	NH		02/25/2025		484		(57)			(57)		427	427			
100204025	FORT WAYNE	IN		03/28/2025		189		(23)			(23)		166	166			
100201672	WINCHESTER	OH		03/13/2025		197		(17)			(17)		180	180			
100197061	VIRGINIA BEACH	VA		02/25/2025		1,472		(103)			(103)		1,369	1,369			
100193691	BINGHAMTON	NY		02/10/2025		277		(39)			(39)		239	239			
100202045	BROWNSVILLE	TX		03/18/2025		297		(20)			(20)		277	277			
100192222	RENO	NV		01/31/2025		19,024		(797)			(797)		18,227	18,227			
100196633	GILBERT	AZ		02/25/2025		2,289		(175)			(175)		2,114	2,114			
100196826	MOUNTAIN VIEW	HI		02/25/2025		569		(109)			(109)		460	460			
100194053	SLIDELL	LA		03/20/2025		187		(34)			(34)		153	153			
100201423	MILWAUKEE	WI		03/12/2025		279		25			25		304	304			
100193281	SOUTH BOUND BROOK	NJ		02/10/2025		32,719		(1,107)			(1,107)		31,611	31,611			
100199466	ISLIP	NY		03/05/2025		794		(98)			(98)		696	696			
100197446	MORENO VALLEY	CA		02/25/2025		459		(40)			(40)		419	419			
100202021	GARY	IN		03/18/2025		287		(5)			(5)		282	282			
100204027	VIDOR	TX		03/28/2025		187		(34)			(34)		153	153			
100199664	PHILADELPHIA	TN		03/05/2025		1,046		(91)			(91)		955	955			
100196743	BURLINGAME	CA		02/25/2025		164		(9)			(9)		155	155			
100200050	CEDAR FALLS	IA		03/06/2025		112							111	111			
100201305	JACKSONVILLE	FL		03/12/2025		202		(37)			(37)		165	165			
100193246	PARMA	OH		02/10/2025		443		11			11		454	454			
100199645	LUDLOW	MA		03/05/2025		197		(47)			(47)		151	151			
100177657	RANCHO CORDOVA	CA		01/16/2025		13,543		(56)			(56)		13,487	13,487			
100191823	WELSH	LA		01/31/2025		275		(1)			(1)		274	274			
100198949	LINCOLN	NE		02/28/2025		317		2			2		320	320			
100189597	CANTON	OH		01/17/2025		281		(18)			(18)		263	263			
100204140	URBANA	OH		03/28/2025		264		(37)			(37)		227	227			
100193302	PALATINE	IL		02/10/2025		206		(30)			(30)		176	176			
100196950	RENO	NV		02/25/2025		3,335		(320)			(320)		3,015	3,015			
100188249	ORLANDO	FL		01/07/2025		548		(44)			(44)		504	504			
100197060	LAS VEGAS	NV		02/25/2025		805		(53)			(53)		752	752			
100193287	PITTSBURGH	PA		02/10/2025		298		(16)			(16)		282	282			
100197092	HENDERSON	NV		02/25/2025		507		(57)			(57)		450	450			
100202151	LINTON	IN		03/18/2025		287		13			13		300	300			
100192389	RIVERSIDE	CA		02/06/2025		2,517		(147)			(147)		2,370	2,370			
100197015	UNION	WA		02/25/2025		645		(42)			(42)		603	603			
100187908	HUNTINGTON BEACH	CA		01/07/2025		576		(88)			(88)		488	488			
100197014	WICKENBURG	AZ		02/25/2025		597		(79)			(79)		519	519			
100193365	GRAPEVINE	TX		02/10/2025		319		(6)			(6)		313	313			
100188561	HEPHZIBAH	GA		02/10/2025		234		(34)			(34)		200	200			
100177552	PARMA	ID		01/16/2025		316		(27)			(27)		289	289			
100192280	MEMPHIS	TN		01/31/2025		957		(34)			(34)		924	924			
100196966	HENDERSON	NV		02/25/2025		564		(91)			(91)		473	473			
100204269	NORFOLK	VA		03/31/2025		313		(34)			(34)		279	279			
100192320	BALTIMORE	MD		01/31/2025		280		(20)			(20)		260	260			
100196590	ANTELOPE	CA		02/25/2025		569		(82)			(82)		487	487			
100201408	BALTIMORE	MD		03/12/2025		197		21			21		218	218			
100196755	SUNRIVER	OR		02/25/2025		632		(98)			(98)		534	534			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197022	OXNARD	CA		02/25/2025		614		(18)			(18)		596	596			
100197150	PORT ST LUCIE	FL		02/25/2025		578		(50)			(50)		528	528			
100190655	CLOVER	SC		01/28/2025		923		(15)			(15)		908	908			
100199987	FARMINGTON	NM		03/06/2025		288		(16)			(16)		272	272			
100157398	FAYETTEVILLE	NC		02/20/2025		203		(45)			(45)		157	157			
100200163	HUNTSVILLE	AL		03/06/2025		122		(10)			(10)		112	112			
100202078	CLEVELAND	OH		03/18/2025		288		(3)			(3)		286	286			
100196926	BULLHEAD CITY	AZ		02/25/2025		2,210		(109)			(109)		2,100	2,100			
100202044	GARY	IN		03/18/2025		275		15			15		289	289			
100193552	MINNEAPOLIS	MN		02/10/2025		274		(23)			(23)		251	251			
100193373	BAYONNE	NJ		02/10/2025		304		11			11		315	315			
100199456	RIVER VALE	NJ		03/05/2025		600		(86)			(86)		514	514			
100198973	GARY	IN		02/28/2025		(5)		230			230		225	225			
100157142	ATLANTA	GA		02/20/2025		304		(21)			(21)		283	283			
100197138	FONTANA	CA		02/25/2025		582		(80)			(80)		502	502			
100196909	EVANSTON	IL		02/25/2025		384		(83)			(83)		302	302			
100201663	NORTHWOOD	NH		03/13/2025		192		(36)			(36)		157	157			
100203134	OKLAHOMA CITY	OK		03/27/2025		6,682		(288)			(288)		6,394	6,394			
100193475	COLUMBUS	GA		02/10/2025		314		(6)			(6)		308	308			
100199688	ORO VALLEY	AZ		03/05/2025		3,812		(282)			(282)		3,530	3,530			
100194073	HOPE MILLS	NC		03/20/2025		190		(34)			(34)		156	156			
100196594	PORTLAND	OR		02/25/2025		560		(109)			(109)		451	451			
100188089	MESA	AZ		01/07/2025		587		(33)			(33)		554	554			
100191334	BINGHAMTON	NY		01/30/2025		267		(37)			(37)		230	230			
100199482	PASADENA	CA		03/05/2025		161		(40)			(40)		121	121			
100197391	SMITHFIELD	UT		02/25/2025		2,219		(112)			(112)		2,107	2,107			
100196810	ARVADA	CO		02/25/2025		583		(101)			(101)		482	482			
100181444	LAFAYETTE	LA		01/09/2025		11,166		(584)			(584)		10,582	10,582			
100196884	SAN JOSE	CA		02/25/2025		388		(63)			(63)		325	325			
100193279	WEST NORRITON	PA		02/10/2025		30,587		(576)			(576)		30,012	30,012			
100191566	BUCKEYE	AZ		01/31/2025		378		(41)			(41)		337	337			
100157492	CHILLICOTHE	OH		02/20/2025		699		(22)			(22)		677	677			
100196974	PEORIA	AZ		02/25/2025		587		(57)			(57)		530	530			
100187881	CHESTERFIELD	MI		01/07/2025		634		(77)			(77)		557	557			
100193212	TEMPLE TERRACE	FL		02/10/2025		292		(25)			(25)		267	267			
100193408	WINTER HAVEN	FL		02/10/2025		529		(1)			(1)		528	528			
100201375	SPRING	TX		03/12/2025		199		(13)			(13)		185	185			
100202033	MUNHALL	PA		03/18/2025		259		10			10		269	269			
100200000	BUCHANAN DAM	TX		03/06/2025		121		(2)			(2)		119	119			
100189525	BRIDGEPORT	MI		01/15/2025		199		(29)			(29)		170	170			
100190344	KANSAS CITY	MO		01/22/2025		261		(12)			(12)		249	249			
100193571	MEMPHIS	TN		02/10/2025		352		(23)			(23)		329	329			
100196673	SANTA ROSA BEACH	FL		02/25/2025		1,353		(99)			(99)		1,254	1,254			
100189619	TALLADEGA	AL		01/17/2025		233		19			19		252	252			
100192218	STOCKTON	CA		01/31/2025		323		(32)			(32)		291	291			
100201407	INDIANAPOLIS	IN		03/12/2025		198		(13)			(13)		185	185			
100188107	MODESTO	CA		01/07/2025		558		(72)			(72)		486	486			
100202041	MEMPHIS	TN		03/18/2025		270							271	271			
100188648	ATWATER	CA		02/10/2025		650		(7)			(7)		642	642			
100157503	COLUMBUS	GA		02/20/2025		196		(59)			(59)		137	137			
100202192	JACKSONVILLE	FL		03/18/2025		274		(12)			(12)		262	262			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198932	LORAIN	OH		02/28/2025		224		(7)			(7)		217	217			
100188025	CONCORD	CA		01/07/2025		614		(79)			(79)		535	535			
100192254	EAU CLAIRE	WI		01/31/2025		434		(47)			(47)		387	387			
100196593	CORONA	CA		02/25/2025		797		(98)			(98)		699	699			
100204392	SAN DIMAS	CA		03/31/2025		483		(84)			(84)		399	399			
100201687	MAYS LANDING	NJ		03/13/2025		1,210		(80)			(80)		1,130	1,130			
100201400	INDIANAPOLIS	IN		03/12/2025		197		(13)			(13)		184	184			
100198950	LOWVILLE	NY		02/28/2025		234		(16)			(16)		218	218			
100200123	PHILADELPHIA	PA		03/06/2025		203		(3)			(3)		200	200			
100190404	KNOXVILLE	TN		01/23/2025		1,557		(143)			(143)		1,414	1,414			
100200117	WARMINSTER	PA		03/06/2025		112		(9)			(9)		103	103			
100197431	MAUMELLE	AR		02/25/2025		574		(80)			(80)		494	494			
100197113	CLOVIS	CA		02/25/2025		610		(51)			(51)		559	559			
100199920	WESTLAND	MI		03/05/2025		185		(44)			(44)		141	141			
100188147	SALT LAKE CITY	UT		01/07/2025		1,049		(63)			(63)		986	986			
100199547	OAKLEY	CA		03/05/2025		668		(114)			(114)		554	554			
100204281	HAWTHORNE	CA		03/31/2025		142		(17)			(17)		126	126			
100177416	OCEAN CITY	MD		01/16/2025		19,519		(858)			(858)		18,662	18,662			
100197342	GREEN VALLEY	AZ		02/25/2025		4,828		(149)			(149)		4,679	4,679			
100197262	BUCKEYE	AZ		02/25/2025		505		(33)			(33)		473	473			
100197289	MESA	AZ		02/25/2025		1,505		(5)			(5)		1,500	1,500			
100190283	TROY	NY		01/22/2025		324		(21)			(21)		302	302			
100188002	LAS VEGAS	NV		01/07/2025		535		(79)			(79)		456	456			
100192186	CRESTWOOD	IL		01/31/2025		258		(38)			(38)		220	220			
100200159	DUBLIN	OH		03/06/2025		2,162		(25)			(25)		2,138	2,138			
100193424	CORYDON	IN		02/10/2025		264		(16)			(16)		248	248			
100157386	INDIANAPOLIS	IN		02/20/2025		253		(34)			(34)		219	219			
100202171	WINFIELD	KS		03/18/2025		280		(9)			(9)		271	271			
100200138	MADISON	ME		03/06/2025		277		(4)			(4)		274	274			
100191715	JACKSON	WI		02/20/2025		258		(23)			(23)		236	236			
100200098	BLUEFIELD	WV		03/06/2025		119		(14)			(14)		105	105			
100200045	FORRESTON	IL		03/06/2025		116		(13)			(13)		103	103			
100193310	MEMPHIS	TN		02/10/2025		298		3			3		300	300			
100197076	NEWARK	DE		02/25/2025		718		(100)			(100)		617	617			
100193285	READING	PA		02/10/2025		259		(20)			(20)		239	239			
100190318	CLEVELAND	OH		01/22/2025		283		(20)			(20)		263	263			
100198937	GREENVILLE	NC		02/28/2025		(50)		279			279		228	228			
100190331	AKRON	OH		01/22/2025		314		(17)			(17)		297	297			
100196804	NATIONAL CITY	CA		02/25/2025		159		(9)			(9)		150	150			
100193311	BENTON	AR		02/10/2025		274		(23)			(23)		250	250			
100190394	OCEAN	NJ		01/23/2025		1,313		(48)			(48)		1,265	1,265			
100190379	MILWAUKEE	WI		01/22/2025		321		(15)			(15)		305	305			
100200005	LAREDO	TX		03/06/2025		360		(18)			(18)		342	342			
100197345	ROBERTSDALE	AL		02/25/2025		622		(93)			(93)		529	529			
100190376	MILWAUKEE	WI		01/22/2025		336		(16)			(16)		320	320			
100197151	RIVERSIDE	RI		02/25/2025		670		(42)			(42)		627	627			
100177522	CLEVELAND	OH		01/16/2025		245		(35)			(35)		210	210			
100202127	DETROIT	MI		03/18/2025		254		(24)			(24)		230	230			
100197052	LOS ANGELES	CA		02/25/2025		574		(80)			(80)		494	494			
100201325	EUCLID	OH		03/12/2025		147		(27)			(27)		120	120			
100193309	ROCKFORD	IL		02/10/2025		261		(26)			(26)		236	236			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193479	HUACHUCA CITY	AZ		02/10/2025		352		(16)			(16)		336	336			
100190801	BALTIMORE	MD		01/27/2025		287		1			1		288	288			
100202009	SHELBY	NC		03/18/2025		288		(21)			(21)		267	267			
100194186	MARIETTA	GA		02/14/2025		859		(89)			(89)		769	769			
100177035	BEDFORD	OH		01/16/2025		609		(55)			(55)		554	554			
100188201	YULEE	FL		01/07/2025		588		(75)			(75)		513	513			
100177199	SYRACUSE	NY		01/16/2025		263		(38)			(38)		225	225			
100197196	SAN BERNARDINO	CA		02/25/2025		600		(109)			(109)		491	491			
100204362	CUMMING	GA		03/31/2025		495		(86)			(86)		409	409			
100157319	COUNTRY CLUB HILLS	IL		02/20/2025		236		(32)			(32)		205	205			
100202150	NEWARK	OH		03/18/2025		256		(10)			(10)		246	246			
100187983	HIGH RIDGE	MO		01/07/2025		406		(77)			(77)		329	329			
100202123	STEUBENVILLE	OH		03/18/2025		1,040		(23)			(23)		1,017	1,017			
100192184	HAMILTON	OH		01/31/2025		520		(42)			(42)		478	478			
100200075	EUSTIS	FL		03/06/2025		113		(6)			(6)		106	106			
100193773	PUEBLO	CO		02/10/2025		242		(34)			(34)		207	207			
100181398	DUNNELLON	FL		01/09/2025		253		(35)			(35)		218	218			
100197411	MENDHAM	NJ		02/25/2025		433		(69)			(69)		365	365			
100188600	SUMTER	SC		02/10/2025		1,124		(8)			(8)		1,116	1,116			
100193728	KILLEEN	TX		02/10/2025		268		(31)			(31)		237	237			
100188580	NORTH LAS VEGAS	NV		02/10/2025		279							278	278			
100199926	DOWNEY	CA		03/05/2025		862		(57)			(57)		805	805			
100190421	MOYOCK	NC		01/23/2025		567		(61)			(61)		505	505			
100191003	PHILADELPHIA	PA		01/29/2025		315		(18)			(18)		296	296			
100188591	GARFIELD HEIGHTS	OH		02/10/2025		255		(7)			(7)		248	248			
100199707	COLTS NECK	NJ		03/05/2025		208		(46)			(46)		162	162			
100199614	LANCASTER	PA		03/05/2025		1,096		(140)			(140)		956	956			
100188100	MARIETTA	GA		01/07/2025		541		(51)			(51)		490	490			
100188197	TRACY	CA		01/07/2025		593		(94)			(94)		498	498			
100197421	BUMPASS	VA		02/25/2025		436		(46)			(46)		391	391			
100197246	CAREY	OH		02/25/2025		504		(78)			(78)		426	426			
100202186	DEARBORN HEIGHTS	MI		03/18/2025		337		(26)			(26)		311	311			
100194553	GREENSBORO	NC		02/20/2025		169		(31)			(31)		139	139			
100196806	SAN DIEGO	CA		02/25/2025		538		(57)			(57)		482	482			
100201393	PUEBLO	CO		03/12/2025		390		(26)			(26)		364	364			
100199698	EL CAJON	CA		03/05/2025		416		(87)			(87)		329	329			
100199496	BRONX	NY		03/05/2025		498		(99)			(99)		399	399			
100197028	DELRAY BEACH	FL		02/25/2025		547		(105)			(105)		442	442			
100199506	COLLIERVILLE	TN		03/05/2025		802		(136)			(136)		665	665			
100202193	MILLBROOK	AL		03/18/2025		253		(20)			(20)		232	232			
100196887	RICHMOND	CA		02/25/2025		141		(4)			(4)		137	137			
100201425	LYNCHBURG	VA		03/12/2025		168		(30)			(30)		138	138			
100186045	GONZALES	TX		01/31/2025		300		(36)			(36)		264	264			
100197381	ROY	WA		02/25/2025		329		(38)			(38)		290	290			
100190446	PEORIA	AZ		01/23/2025		787		(13)			(13)		774	774			
100197209	WINSTON	GA		02/25/2025		712		(112)			(112)		601	601			
100197432	MIDDLETOWN	DE		02/25/2025		627		(107)			(107)		520	520			
100199704	NAPERVILLE	IL		03/05/2025		416		(87)			(87)		329	329			
100197040	ROSEVILLE	CA		02/25/2025		363		(54)			(54)		309	309			
100193300	PHILADELPHIA	PA		02/10/2025		165		(9)			(9)		156	156			
100196943	SAN DIEGO	CA		02/25/2025		687		(116)			(116)		571	571			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197200	MIRAMAR	FL		02/25/2025		559		(72)			(72)		488	488			
100197422	CLOVER	SC		02/25/2025		5,590		(475)			(475)		5,115	5,115			
100197327	GOODYEAR	AZ		02/25/2025		1,240		(151)			(151)		1,089	1,089			
100190350	SHARON HILL	PA		01/22/2025		(95)		409			409		313	313			
100188021	VICTORVILLE	CA		01/07/2025		867		(126)			(126)		741	741			
100197263	RIVERSIDE	CA		02/25/2025		605		(68)			(68)		537	537			
100199593	DURHAM	NC		03/05/2025		983		(134)			(134)		849	849			
100157495	MACON	GA		02/20/2025		238		(34)			(34)		204	204			
100204291	HIALEAH	FL		03/31/2025		155		(17)			(17)		137	137			
100193333	CHICAGO	IL		02/10/2025		219		(9)			(9)		210	210			
100196766	WICHITA	KS		02/25/2025		155		(12)			(12)		143	143			
100190261	MONTICELLO	NY		01/22/2025		315		(10)			(10)		305	305			
100157302	SAINT LOUIS	MO		02/20/2025		228		(30)			(30)		198	198			
100195601	NEW KENSINGTON	PA		02/24/2025		253		(11)			(11)		243	243			
100199947	GLENHAVEN	CA		03/05/2025		1,297		(147)			(147)		1,150	1,150			
100199420	NEWARK	NJ		03/05/2025		466		(87)			(87)		378	378			
100199839	GALT	CA		03/05/2025		271		(42)			(42)		229	229			
100199666	SOUTH DENNIS	MA		03/05/2025		522		(83)			(83)		439	439			
100193451	MONTGOMERY	AL		02/10/2025		245		(17)			(17)		229	229			
100192215	MEMPHIS	TN		01/31/2025		251		(23)			(23)		228	228			
100202187	MILWAUKEE	WI		03/18/2025		263		(5)			(5)		258	258			
100199599	BREWSTER	MA		03/05/2025		544		(84)			(84)		460	460			
100197024	KISSIMMEE	FL		02/25/2025		642		(92)			(92)		550	550			
100199794	SOUTH LAKE TAHOE	CA		03/05/2025		504		(79)			(79)		425	425			
100196790	SAN JOSE	CA		02/25/2025		599		(95)			(95)		503	503			
100201753	HOFFMAN ESTATES	IL		03/18/2025		257		(14)			(14)		244	244			
100200105	BALTIMORE	MD		03/06/2025		110		(9)			(9)		101	101			
100157270	MYRTLE BEACH	SC		02/20/2025		230		(34)			(34)		196	196			
100197026	LONGMONT	CO		02/25/2025		569		(83)			(83)		485	485			
100185246	VALDOSTA	GA		01/24/2025		234		(33)			(33)		201	201			
100188129	THORNTON	CO		01/07/2025		525		(79)			(79)		445	445			
100188195	VICTORVILLE	CA		01/07/2025		551		(80)			(80)		470	470			
100193282	YORK	PA		02/10/2025		174		(13)			(13)		161	161			
100196682	JACKSONVILLE	FL		02/25/2025		576		(83)			(83)		493	493			
100157404	OCALA	FL		02/20/2025		773		(81)			(81)		692	692			
100199543	LOUISVILLE	KY		03/05/2025		987		(130)			(130)		857	857			
100187838	GOLD RIVER	CA		01/07/2025		752		(91)			(91)		661	661			
100199526	JUPITER	FL		03/05/2025		539		(77)			(77)		462	462			
100197240	FORT SCOTT	KS		02/25/2025		798		(10)			(10)		788	788			
100199960	MANASSAS	VA		03/05/2025		264		(37)			(37)		227	227			
100197442	WILMINGTON	DE		02/25/2025		849		(89)			(89)		761	761			
100199783	KAYSVILLE	UT		03/05/2025		514		(88)			(88)		426	426			
100197239	PONTE VEDRA	FL		02/25/2025		374		(66)			(66)		308	308			
100197120	LAS VEGAS	NV		02/25/2025		734		(85)			(85)		649	649			
100196976	SANTA CLARITA	CA		02/25/2025		526		(74)			(74)		452	452			
100196591	KAILUA KONA	HI		02/25/2025		597		(86)			(86)		511	511			
100187787	LEHI	UT		01/07/2025		574		(78)			(78)		496	496			
100196707	SALEM	OR		02/25/2025		568		(75)			(75)		493	493			
100187880	TOMS RIVER	NJ		01/07/2025		902		(100)			(100)		802	802			
100192266	MERCEDES	TX		01/31/2025		250		(25)			(25)		226	226			
100157452	PHILADELPHIA	PA		02/20/2025		222		(26)			(26)		195	195			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200046	PACIFIC	MO		03/06/2025		110		(8)			(8)		102	102			
100201404	FLINT	MI		03/12/2025		185		(28)			(28)		157	157			
100197365	WINDERMERE	FL		02/25/2025		141		(28)			(28)		113	113			
100202138	PHILADELPHIA	PA		03/18/2025		245		(1)			(1)		244	244			
100199059	SAINT ROBERT	MO		02/28/2025		273		12			12		285	285			
100187779	LOUDON	NH		01/07/2025		586		(84)			(84)		502	502			
100199602	SANTEE	CA		03/05/2025		1,034		(3)			(3)		1,031	1,031			
100197206	MIRAMAR	FL		02/25/2025		1,080		(116)			(116)		964	964			
100197423	HUDSONVILLE	MI		02/25/2025		571		(69)			(69)		502	502			
100202132	MANSFIELD	OH		03/18/2025		222		(4)			(4)		218	218			
100201415	BALTIMORE	MD		03/12/2025		162		(28)			(28)		135	135			
100177673	KISSIMMEE	FL		01/16/2025		159		(29)			(29)		130	130			
100204255	KALAMAZOO	MI		03/31/2025		651		(55)			(55)		595	595			
100202454	MARTGATE	FL		03/20/2025		134		(17)			(17)		117	117			
100195567	HOUSTON	TX		02/24/2025		173		(24)			(24)		149	149			
100196760	MOUNT PLEASANT	MI		02/25/2025		554		(76)			(76)		479	479			
100190435	MESA	AZ		01/23/2025		1,776		(59)			(59)		1,717	1,717			
100177573	RANGER	TX		01/16/2025		290		(28)			(28)		262	262			
100197036	OAKLAND	CA		02/25/2025		587		(63)			(63)		524	524			
100199748	SCHERERVILLE	IN		03/05/2025		117		(31)			(31)		87	87			
100200039	GREERS FERRY	AR		03/06/2025		189		(9)			(9)		180	180			
100192200	SAINT LOUIS	MO		01/31/2025		288		(21)			(21)		267	267			
100192197	BETHLEHEM	PA		01/31/2025		349		(38)			(38)		312	312			
100181379	LAS VEGAS	NV		01/09/2025		345		(34)			(34)		311	311			
100200066	BIRMINGHAM	AL		03/06/2025		101		(14)			(14)		87	87			
100196990	ROSEVILLE	CA		02/25/2025		635		(105)			(105)		529	529			
100192272	HAZEL PARK	MI		01/31/2025		277		(34)			(34)		244	244			
100201829	TYLER	TX		03/18/2025		251		(26)			(26)		225	225			
100199494	BRISTOL	IN		03/05/2025		495		(85)			(85)		410	410			
100197063	ROCHESTER	MN		02/25/2025		509		(53)			(53)		456	456			
100203149	BAKERSFIELD	CA		03/27/2025		296		(30)			(30)		266	266			
100197309	FLEMINGTON	NJ		02/25/2025		702		(58)			(58)		645	645			
100197212	KINGSTON	WA		02/25/2025		403		(52)			(52)		351	351			
100199790	KNOXVILLE	TN		03/05/2025		(745)		1,252			1,252		508	508			
100177094	STUART	FL		01/16/2025		862		(63)			(63)		798	798			
100197169	SAN FRANCISCO	CA		02/25/2025		207		(23)			(23)		184	184			
100200052	DES MOINES	IA		03/06/2025		106		7			7		113	113			
100191822	LAKE CHARLES	LA		01/31/2025		241		(11)			(11)		230	230			
100197184	HIGHLANDS RANCH	CO		02/25/2025		232		(10)			(10)		223	223			
100197123	WHITTIER	CA		02/25/2025		576		(52)			(52)		524	524			
100192314	DAVENPORT	IA		01/31/2025		234		(23)			(23)		211	211			
100200031	EL RENO	OK		03/06/2025		151		(10)			(10)		141	141			
100194200	COMPTON	CA		02/14/2025		932		31			31		963	963			
100196712	MERRITT ISLAND	FL		02/25/2025		524		(46)			(46)		478	478			
100157304	KANSAS CITY	KS		02/20/2025		238		(15)			(15)		223	223			
100191292	SAN ANTONIO	TX		01/30/2025		267		(24)			(24)		243	243			
100196636	RUCKERSVILLE	VA		02/25/2025		506		(69)			(69)		437	437			
100197012	EVERETT	WA		02/25/2025		538		(45)			(45)		493	493			
100196985	YUMA	AZ		02/25/2025		6,275		(411)			(411)		5,864	5,864			
100196938	SAN FRANCISCO	CA		02/25/2025		158		(19)			(19)		139	139			
100189713	LAS VEGAS	NV		02/20/2025		498		(17)			(17)		481	481			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200102	LONG ISLAND	VA		03/06/2025		103		(20)			(20)		83	83			
100196900	INDIO	CA		02/25/2025		923		(61)			(61)		862	862			
100190231	FORT WAYNE	IN		01/21/2025		501		(30)			(30)		471	471			
100190820	GREENVILLE	NC		01/27/2025		246		(14)			(14)		232	232			
100193574	COCOA	FL		02/10/2025		265		(13)			(13)		252	252			
100185286	WARREN	MI		01/24/2025		12,061		(578)			(578)		11,484	11,484			
100201931	PHILADELPHIA	PA		03/18/2025		316		(12)			(12)		305	305			
100197090	SEBASTIAN	FL		02/25/2025		487		(37)			(37)		450	450			
100204353	MARYSVILLE	OH		03/31/2025		136		(16)			(16)		120	120			
100177241	ROSELAND	VA		01/16/2025		265		(23)			(23)		243	243			
100204337	RICHMOND	CA		03/31/2025		306		(31)			(31)		275	275			
100201369	ORLANDO	FL		03/12/2025		284		(20)			(20)		265	265			
100197301	SAN DIEGO	CA		02/25/2025		569		(42)			(42)		528	528			
100200137	WORCESTER	MA		03/06/2025		108		(6)			(6)		102	102			
100157298	PORT ARTHUR	TX		02/20/2025		245		(38)			(38)		207	207			
100193407	KANSAS CITY	MO		02/10/2025		268		(27)			(27)		240	240			
100200136	YORK	ME		03/06/2025		112		(18)			(18)		94	94			
100197362	RANCHO CUCAMONGA	CA		02/25/2025		208		(15)			(15)		193	193			
100200018	TULSA	OK		03/06/2025		205		(6)			(6)		200	200			
100199776	HACKENSACK	NJ		03/05/2025		523		(74)			(74)		449	449			
100197072	SUSSEX	NJ		02/25/2025		578		(56)			(56)		522	522			
100187776	ENGLEWOOD	NJ		01/07/2025		940		(58)			(58)		883	883			
100204235	EDGEWATER	MD		03/31/2025		1,603		(106)			(106)		1,497	1,497			
100192245	WILMINGTON	NC		01/31/2025		263		(36)			(36)		227	227			
100200101	STAUNTON	VA		03/06/2025		218		(22)			(22)		197	197			
100201401	AKRON	OH		03/12/2025		172		(5)			(5)		167	167			
100197051	CHINO	CA		02/25/2025		403		(21)			(21)		383	383			
100196748	WAIKOLOA	HI		02/25/2025		198		(13)			(13)		185	185			
100188044	VISTA	CA		01/07/2025		560		(32)			(32)		528	528			
100193401	HERNDON	VA		02/10/2025		271		(16)			(16)		255	255			
100193299	COLUMBIA	MD		02/10/2025		277		(16)			(16)		261	261			
100193314	MEMPHIS	TN		02/10/2025		280		12			12		292	292			
100188215	PEMBROKE PINES	FL		01/07/2025		563		(32)			(32)		531	531			
100188069	NORTH BERGEN	NJ		01/07/2025		502		(52)			(52)		450	450			
100190464	GREENSBORO	NC		01/24/2025		261		(12)			(12)		249	249			
100202178	GREENSBORO	NC		03/18/2025		195		(29)			(29)		166	166			
100188050	DELRAN	NJ		01/07/2025		579		(27)			(27)		552	552			
100197128	PETERSBURG	VA		02/25/2025		498		(85)			(85)		413	413			
100193159	PHILADELPHIA	PA		03/20/2025		173		(8)			(8)		164	164			
100199446	VENTURA	CA		03/05/2025		729		(26)			(26)		703	703			
100188123	MENIFEE	CA		01/07/2025		559		(23)			(23)		536	536			
100197379	ESCONDIDO	CA		02/25/2025		211		(8)			(8)		203	203			
100199452	PORT ANGELES	WA		03/05/2025		544		(98)			(98)		446	446			
100187833	LARGO	FL		01/07/2025		768		(79)			(79)		688	688			
100204145	CANTON	OH		03/28/2025		156		(30)			(30)		126	126			
100197025	SAN FRANCISCO	CA		02/25/2025		525		(89)			(89)		436	436			
100157484	DETROIT	MI		02/20/2025		238		(26)			(26)		213	213			
100194049	SUN CITY CENTER	FL		03/20/2025		166		(6)			(6)		160	160			
100197343	OLD LYME	CT		02/25/2025		556		(43)			(43)		514	514			
100196957	YORKTOWN HEIGHTS	NY		02/25/2025		717		(91)			(91)		625	625			
100177540	PHOENIX	AZ		01/16/2025		290		(18)			(18)		273	273			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202028	CHICAGO HEIGHTS	IL		03/18/2025		251		3			3		253	253			
100196937	SAN PABLO	CA		02/25/2025		155		(5)			(5)		150	150			
100202091	MACON	GA		03/18/2025		243		(13)			(13)		230	230			
100199710	PHILADELPHIA	PA		03/05/2025		556		18			18		574	574			
100177033	OCEAN CITY	MD		01/16/2025		533		(14)			(14)		519	519			
100190782	ROCHESTER	NY		01/27/2025		255		19			19		274	274			
100193305	LISLE	IL		02/10/2025		266		5			5		271	271			
100193392	WILMINGTON	NC		02/10/2025		249		(22)			(22)		227	227			
100190428	NEWPORT	OR		01/23/2025		508		(33)			(33)		475	475			
100157507	MEMPHIS	TN		02/20/2025		235		(5)			(5)		230	230			
100197347	SUN VALLEY	CA		02/25/2025		206		(29)			(29)		177	177			
100190429	ANTIOCH	CA		01/23/2025		757		(14)			(14)		743	743			
100194203	BLOOMFIELD	NJ		02/14/2025		352		26			26		378	378			
100196783	FONTANA	CA		02/25/2025		590		(74)			(74)		516	516			
100190396	COLTON	CA		01/23/2025		444		(49)			(49)		395	395			
100177071	PALM DESERT	CA		01/16/2025		282		(13)			(13)		270	270			
100192258	CLEVELAND	OH		01/31/2025		242		(22)			(22)		220	220			
100200124	MARIETTA	PA		03/06/2025		233		(8)			(8)		225	225			
100177584	TUSCON	AZ		01/16/2025		194		(3)			(3)		190	190			
100204265	ESCONDIDO	CA		03/31/2025		332		(33)			(33)		299	299			
100196947	RANCHO SANTA MARGARITA	CA		02/25/2025		207		(27)			(27)		180	180			
100193535	BUFFALO	NY		02/10/2025		733		(38)			(38)		695	695			
100196798	SALINAS	CA		02/25/2025		830		(95)			(95)		735	735			
100193274	AKRON	OH		02/10/2025		244		(22)			(22)		222	222			
100199499	SOUTH HADLEY	MA		03/05/2025		629		(69)			(69)		560	560			
100188917	LAUGHLIN	NV		01/09/2025		193		(22)			(22)		171	171			
100190250	CLEVELAND	OH		01/22/2025		255		(16)			(16)		240	240			
100198969	BALTIMORE	MD		02/28/2025		177		(6)			(6)		171	171			
100192226	AKRON	OH		01/31/2025		690		(51)			(51)		639	639			
100190450	NOKESVILLE	VA		01/23/2025		550		(32)			(32)		518	518			
100193548	RHINELANDER	WI		02/10/2025		257		(19)			(19)		237	237			
100200107	PETERSBURG	VA		03/06/2025		105		(17)			(17)		88	88			
100192178	CRESTWOOD	IL		01/31/2025		225		(33)			(33)		193	193			
100196917	VALRICO	FL		02/25/2025		190		(26)			(26)		163	163			
100202168	SPRINGFIELD	OH		03/18/2025		205		9			9		214	214			
100196658	VASSAR	MI		02/25/2025		460		(47)			(47)		413	413			
100199580	SOUTHFIELD	MI		03/05/2025		117		(30)			(30)		87	87			
100204391	ELIZABETHTOWN	KY		03/31/2025		333		(72)			(72)		261	261			
100197149	TOLLESON	AZ		02/25/2025		514		(46)			(46)		468	468			
100197388	DAVENPORT	FL		02/25/2025		542		(75)			(75)		467	467			
100201428	MEMPHIS	TN		03/12/2025		160		(27)			(27)		134	134			
100202094	ST. LOUIS	MO		03/18/2025		235		(4)			(4)		231	231			
100199618	BRONX	NY		03/05/2025		466		(91)			(91)		374	374			
100196622	MESA	AZ		02/25/2025		504		(55)			(55)		449	449			
100197213	DOVER	DE		02/25/2025		620		(85)			(85)		536	536			
100196702	NORTH LAS VEGAS	NV		02/25/2025		493		(51)			(51)		442	442			
100190300	GARFIELD HEIGHTS	OH		01/22/2025		259		(10)			(10)		249	249			
100157101	GARLAND	TX		02/20/2025		2,354		(202)			(202)		2,152	2,152			
100196630	DOVER	DE		02/25/2025		470		(59)			(59)		411	411			
100202046	CINCINNATI	OH		03/18/2025		242		1			1		243	243			
100157190	GAINESVILLE	FL		02/20/2025		2,133		(101)			(101)		2,032	2,032			

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100193249	BEDFORD	OH		02/10/2025		229		(24)			(24)		205	205			
100199465	CROTON	OH		03/05/2025		393		(81)			(81)		313	313			
100197172	LINCOLN CITY	OR		02/25/2025		451		(54)			(54)		397	397			
100192300	GREENVILLE	SC		01/31/2025		1,240		(95)			(95)		1,145	1,145			
100202095	COLUMBUS	GA		03/18/2025		(206)		446			446		240	240			
100200062	AKRON	OH		03/06/2025		94		1			1		96	96			
100190329	ZANESVILLE	OH		01/22/2025		311		(13)			(13)		298	298			
100197456	ZACHARY	LA		02/25/2025		2,039		(88)			(88)		1,951	1,951			
100201718	LANCASTER	SC		03/18/2025		3,753		(172)			(172)		3,581	3,581			
100199950	FAIRLESS HILLS	PA		03/05/2025		498		(75)			(75)		422	422			
100202020	MILWAUKEE	WI		03/18/2025		229		(5)			(5)		223	223			
100190355	NORTH LITTLE ROCK	AR		01/22/2025		265		(8)			(8)		257	257			
100197465	ALEXANDRIA	VA		02/25/2025		336		(76)			(76)		260	260			
100197130	CARMICHAEL	CA		02/25/2025		756		(42)			(42)		713	713			
100202060	WILSON	NC		03/18/2025		202		(7)			(7)		194	194			
100198959	OMAHA	NE		02/28/2025		168		(12)			(12)		156	156			
100199991	PHOENIX	AZ		03/06/2025		103		(10)			(10)		93	93			
100199816	NEWARK	IL		03/05/2025		6,142		163			163		6,305	6,305			
100197461	COLUMBIA	NJ		02/25/2025		987		(65)			(65)		922	922			
100193304	ZION	IL		02/10/2025		203		(17)			(17)		186	186			
100199955	VISTA	CA		03/05/2025		782		(75)			(75)		707	707			
100202048	SAN BENITO	TX		03/18/2025		246		(27)			(27)		219	219			
100199427	GRETNA	LA		03/05/2025		43,528		(2,822)			(2,822)		40,706	40,706			
100199775	SPRING HILL	TN		03/05/2025		871		(130)			(130)		740	740			
100202077	SPRINGFIELD	OH		03/18/2025		233		10			10		242	242			
100199861	ASHBURN	VA		03/05/2025		489		(72)			(72)		417	417			
100196685	SAN DIMAS	CA		02/25/2025		496		(73)			(73)		423	423			
100197418	ARLINGTON	AZ		02/25/2025		341		(66)			(66)		274	274			
100202096	DETROIT	MI		03/18/2025		233		(11)			(11)		222	222			
100199617	BRANCHBURG	NJ		03/05/2025		57,352		(757)			(757)		56,595	56,595			
100197366	SAYREVILLE	NJ		02/25/2025		433		(33)			(33)		400	400			
100197002	LANSING	MI		02/25/2025		468		(42)			(42)		426	426			
100187860	GILBERT	AZ		01/07/2025		520		(77)			(77)		443	443			
100188058	ALBUQUERQUE	NM		01/07/2025		485		(68)			(68)		417	417			
100192277	GAASTRA	MI		01/31/2025		259		(39)			(39)		220	220			
100190442	DURANGO	CO		01/23/2025		487		(70)			(70)		417	417			
100196788	FAIR OAKS	CA		02/25/2025		685		(76)			(76)		608	608			
100193349	HAZEL CREST	IL		02/10/2025		232		(2)			(2)		229	229			
100193277	DETROIT	MI		02/10/2025		246		(14)			(14)		232	232			
100196910	CANAL WHCHSTR	OH		02/25/2025		359		(61)			(61)		298	298			
100197385	SURPRISE	AZ		02/25/2025		465		(64)			(64)		401	401			
100194197	CALIMESA	CA		02/14/2025		180		(10)			(10)		170	170			
100197070	WAIANAE	HI		02/25/2025		726		(79)			(79)		646	646			
100197134	ANTIOCH	CA		02/25/2025		668		(68)			(68)		601	601			
100196940	LAS VEGAS	NV		02/25/2025		199		(8)			(8)		191	191			
100202104	CHICAGO	IL		03/18/2025		(162)		389			389		228	228			
100202099	LEBANON	PA		03/18/2025		219		(2)			(2)		217	217			
100204237	WOODLAND HLS	CA		03/31/2025		124		(21)			(21)		102	102			
100204185	HINCKLEY	IL		03/31/2025		365		(51)			(51)		314	314			
100204223	SAN DIEGO	CA		03/31/2025		654		(73)			(73)		581	581			
100190269	MEMPHIS	TN		01/22/2025		227		(19)			(19)		208	208			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196863	DALY CITY	CA		02/25/2025		500		(47)			(47)		453	453			
100187835	SUFFOLK	VA		01/07/2025		459		(55)			(55)		404	404			
100193266	KETTERING	OH		02/10/2025		515		(33)			(33)		482	482			
100187825	LITTLE ROCK	AR		01/07/2025		880		(80)			(80)		799	799			
100200114	BALTIMORE	MD		03/06/2025		80		6			6		86	86			
100199858	SCOTCH PLAINS	NJ		03/05/2025		113		(29)			(29)		84	84			
100199683	BROOKLYN	NY		03/05/2025		444		(87)			(87)		357	357			
100157378	MATTESON	IL		02/20/2025		205		(35)			(35)		170	170			
100197121	CHITTENANGO	NY		02/25/2025		586		(76)			(76)		509	509			
100197346	KLAMATH FALLS	OR		02/25/2025		754		(43)			(43)		711	711			
100193448	SPARTANBURG	SC		02/10/2025		221		(18)			(18)		203	203			
100196860	MARIETTA	GA		02/25/2025		601		(49)			(49)		553	553			
100204347	ROCKLIN	CA		03/31/2025		1,113		(53)			(53)		1,060	1,060			
100190408	WINTER PARK	FL		01/23/2025		494		(37)			(37)		457	457			
100190371	KANSAS CITY	KS		01/22/2025		132		(10)			(10)		122	122			
100196775	MILNER	GA		02/25/2025		475		(43)			(43)		432	432			
100199422	SAINT PAUL	MN		03/05/2025		447		(77)			(77)		370	370			
100197486	SELAH	WA		02/25/2025		172		(26)			(26)		146	146			
100197227	ORANGE	CT		02/25/2025		479		(29)			(29)		450	450			
100197191	LAWRENCE	KS		02/25/2025		153		(14)			(14)		139	139			
100190393	BOULDER CREEK	CA		01/23/2025		2,218		(106)			(106)		2,112	2,112			
100199757	SALEM	OR		03/05/2025		1,178		(139)			(139)		1,039	1,039			
100199556	MULDROW	OK		03/05/2025		870		(116)			(116)		754	754			
100193218	PONTIAC	MI		02/10/2025		1,173		(48)			(48)		1,125	1,125			
100190412	ELK GROVE	CA		01/23/2025		494		(22)			(22)		472	472			
100196904	LAKEWOOD	CO		02/25/2025		529		(21)			(21)		507	507			
100204193	BALTIMORE	MD		03/31/2025		646		(42)			(42)		603	603			
100197116	LA MESA	CA		02/25/2025		441		(71)			(71)		371	371			
100187832	ORLANDO	FL		01/07/2025		462		(54)			(54)		408	408			
100197226	SNOQUALMIE	WA		02/25/2025		505		(86)			(86)		419	419			
100194168	LAUDERHILL	FL		02/14/2025		152		(23)			(23)		129	129			
100199769	FAIR LAWN	NJ		03/05/2025		479		(81)			(81)		398	398			
100200133	NEW CASTLE	PA		03/06/2025		90		(8)			(8)		82	82			
100204380	STERLING	VA		03/31/2025		1,000		(50)			(50)		949	949			
100199760	GOOSE CREEK	SC		03/05/2025		501		(19)			(19)		482	482			
100197303	WEST BEND	WI		02/25/2025		335		(34)			(34)		301	301			
100196597	BAGLEY	MN		02/25/2025		317		(52)			(52)		265	265			
100197331	GLENDALE	AZ		02/25/2025		519		(83)			(83)		437	437			
100202102	STEUBENVILLE	OH		03/18/2025		220		(7)			(7)		213	213			
100157462	DETROIT	MI		02/20/2025		204		(32)			(32)		171	171			
100197415	APOPKA	FL		02/25/2025		457		(62)			(62)		395	395			
100197243	SIDNEY	OH		02/25/2025		554		(47)			(47)		507	507			
100196756	TEMECULA	CA		02/25/2025		306		(54)			(54)		252	252			
100196801	DECATUR	AL		02/25/2025		397		(69)			(69)		328	328			
100202133	LANSING	MI		03/18/2025		225		(5)			(5)		220	220			
100190436	MOSS BEACH	CA		01/23/2025		837		3			3		840	840			
100196654	LAKE PLACID	FL		02/25/2025		438		(85)			(85)		353	353			
100197474	UNION	NJ		02/25/2025		175		(8)			(8)		167	167			
100188144	GILBERT	AZ		01/07/2025		466		(66)			(66)		400	400			
100199864	CASPER	WY		03/05/2025		1,796		(165)			(165)		1,631	1,631			
100177182	FORT MYERS	FL		01/16/2025		186		(27)			(27)		159	159			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198976	PHILADELPHIA	PA		02/28/2025		6		167			167		173	173			
100192213	MEMPHIS	TN		01/31/2025		253		(23)			(23)		229	229			
100196834	AMSTON	CT		02/25/2025		568		(73)			(73)		495	495			
100157497	MONTGOMERY	AL		02/20/2025		197		(26)			(26)		172	172			
100157499	SAINT LOUIS	MO		02/20/2025		189		(14)			(14)		175	175			
100199672	ASHBURNHAM	MA		03/05/2025		2,597		(187)			(187)		2,410	2,410			
100204338	ELON	NC		03/31/2025		303		(66)			(66)		238	238			
100190369	CLEVELAND	OH		01/22/2025		256		(16)			(16)		240	240			
100197016	LYNCHBURG	VA		02/25/2025		1,569		(195)			(195)		1,375	1,375			
100200145	SCOTTSBLUFF	NE		03/06/2025		207		(32)			(32)		175	175			
100157365	WARREN	MI		02/20/2025		231		(36)			(36)		196	196			
100187737	EAGLE MOUNTAIN	UT		01/07/2025		438		(46)			(46)		392	392			
100193375	PHILADELPHIA	PA		02/10/2025		439		(27)			(27)		412	412			
100200131	NEW BRIGHTON	PA		03/06/2025		86		(6)			(6)		80	80			
100196987	OGDEN	UT		02/25/2025		488		(37)			(37)		451	451			
100195620	SAINT LOUIS	MO		02/24/2025		211		(16)			(16)		196	196			
100197373	N MIDDLETOWN	NJ		02/25/2025		420		(62)			(62)		357	357			
100199578	TELFORD	PA		03/05/2025		363		(74)			(74)		289	289			
100187795	CICERO	NY		01/07/2025		418		(71)			(71)		346	346			
100190401	KINGSVILLE	MD		01/23/2025		491		(26)			(26)		465	465			
100157294	SAINT LOUIS	MO		02/20/2025		202		(41)			(41)		161	161			
100157104	COLUMBIA	SC		02/20/2025		208		(5)			(5)		204	204			
100193449	MONTGOMERY	AL		02/10/2025		225		(23)			(23)		202	202			
100197133	CAPE CORAL	FL		02/25/2025		377		(43)			(43)		334	334			
100196825	TUMWATER	WA		02/25/2025		1,080		(99)			(99)		981	981			
100196692	WEST VALLEY CITY	UT		02/25/2025		452		(87)			(87)		366	366			
100197146	ROMNEY	WV		02/25/2025		371		(35)			(35)		336	336			
100200129	ATLANTIC CITY	NJ		03/06/2025		91		(12)			(12)		79	79			
100202035	PUEBLO	CO		03/18/2025		182		(4)			(4)		177	177			
100177422	DETROIT	MI		01/16/2025		208		(30)			(30)		179	179			
100196984	GOOSE CREEK	SC		02/25/2025		318		(45)			(45)		273	273			
100196764	LAKE ELSINORE	CA		02/25/2025		419		(58)			(58)		361	361			
100197277	TAMPA	FL		02/25/2025		441		(32)			(32)		410	410			
100197180	CALLAHAN	FL		02/25/2025		444		(60)			(60)		384	384			
100199711	ORTING	WA		03/05/2025		476		(17)			(17)		459	459			
100200043	SAINT LOUIS	MO		03/06/2025		86							86	86			
100200197	DENVER	CO		03/07/2025		232		(14)			(14)		218	218			
100202069	ALBERT LEA	MN		03/18/2025		203		(7)			(7)		196	196			
100196588	OSSIPEE	NH		02/25/2025		388		(30)			(30)		358	358			
100193303	MEMPHIS	TN		02/10/2025		199		(11)			(11)		188	188			
100197338	WAUCONDA	IL		02/25/2025		410		(81)			(81)		329	329			
100190277	CLEVELAND	OH		01/22/2025		207		(15)			(15)		192	192			
100199747	BEL AIR	MD		03/05/2025		364		(73)			(73)		291	291			
100199990	GRANTS	NM		03/06/2025		89		2			2		90	90			
100193578	SAN ANTONIO	TX		02/10/2025		184		(18)			(18)		166	166			
100190299	CLEVELAND	OH		01/22/2025		242		(6)			(6)		237	237			
100197043	PRESCOTT	AZ		02/25/2025		479		(68)			(68)		410	410			
100177262	ATHENS	GA		01/16/2025		172		(24)			(24)		148	148			
100199807	MANSFIELD	MA		03/05/2025		1,065		(148)			(148)		918	918			
100192321	AKRON	OH		01/31/2025		618		(48)			(48)		570	570			
100200128	PITTSBURGH	PA		03/06/2025		95		(18)			(18)		77	77			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177464	YORK	PA		01/16/2025		278		(33)			(33)		245	245			
100193315	MEMPHIS	TN		02/10/2025		211		(18)			(18)		193	193			
100197124	UPLAND	CA		02/25/2025		482		(66)			(66)		417	417			
100197164	WILMINGTON	DE		02/25/2025		141		(24)			(24)		117	117			
100193318	MEMPHIS	TN		02/10/2025		213		(19)			(19)		194	194			
100197266	ATHENS	AL		02/25/2025		483		(67)			(67)		416	416			
100200063	DAYTON	OH		03/06/2025		79		(8)			(8)		71	71			
100190339	KANSAS CITY	MO		01/22/2025		200		(20)			(20)		179	179			
100193262	CLEVELAND	OH		02/10/2025		221		(14)			(14)		207	207			
100197443	FARMINGTON	UT		02/25/2025		175		(26)			(26)		149	149			
100199541	KINGSTREE	SC		03/05/2025		368		(74)			(74)		294	294			
100197252	JAMAICA	NY		02/25/2025		406		(80)			(80)		327	327			
100196785	MILTON	FL		02/25/2025		287		(50)			(50)		237	237			
100199647	WOOSTER	OH		03/05/2025		454		(80)			(80)		374	374			
100197340	WOODSTOCK	GA		02/25/2025		672		(101)			(101)		571	571			
100192291	MONTGOMERY	AL		01/31/2025		226		(29)			(29)		197	197			
100193227	NIAGARA FALLS	NY		02/10/2025		210		(16)			(16)		194	194			
100197322	COLUMBUS	OH		02/25/2025		606		(50)			(50)		556	556			
100193364	WICHITA FALLS	TX		02/10/2025		212		(19)			(19)		193	193			
100204254	GILBERT	AZ		03/31/2025		86		(8)			(8)		78	78			
100197376	SAINT FRANCIS	MN		02/25/2025		382		(52)			(52)		330	330			
100190314	MANSFIELD	CT		01/22/2025		228		(11)			(11)		217	217			
100200092	CANDLER	NC		03/06/2025		199		(11)			(11)		187	187			
100202055	WICHITA FALLS	TX		03/18/2025		210		6			6		216	216			
100197202	BOYNTON BEACH	FL		02/25/2025		479		(83)			(83)		397	397			
100197173	SPOKANE	WA		02/25/2025		445		(53)			(53)		392	392			
100197210	GARDEN GROVE	CA		02/25/2025		304		(42)			(42)		262	262			
100188154	BRAWLEY	CA		01/07/2025		441		(71)			(71)		371	371			
100204384	MIDDLETOWN	NJ		03/31/2025		2,202		(228)			(228)		1,974	1,974			
100204323	CUMMING	GA		03/31/2025		311		(62)			(62)		248	248			
100196995	GRAND LEDGE	MI		02/25/2025		292		(38)			(38)		254	254			
100196624	LOS ANGELES	CA		02/25/2025		778		(91)			(91)		687	687			
100197059	SANTA BARBARA	CA		02/25/2025		292		(59)			(59)		233	233			
100187846	NEW EGYPT	NJ		01/07/2025		437		(69)			(69)		367	367			
100197010	PORTLAND	OR		02/25/2025		431		(66)			(66)		365	365			
100196892	HAMMOND	LA		02/25/2025		244		(13)			(13)		231	231			
100196589	NEW SMYRNA BEACH	FL		02/25/2025		468		(80)			(80)		388	388			
100177566	HURRICANE	UT		01/16/2025		36,429		(120)			(120)		36,309	36,309			
100190306	OKLAHOMA CITY	OK		01/22/2025		229		(7)			(7)		222	222			
100202154	JOHNSON CITY	NY		03/18/2025		202		(3)			(3)		199	199			
100202097	BRECKENRIDGE HILLS	MO		03/18/2025		201		1			1		201	201			
100197419	MONROEVILLE	NJ		02/25/2025		524		(65)			(65)		459	459			
100196988	EAGLE POINT	OR		02/25/2025		545		(64)			(64)		481	481			
100202155	CHATTANOOGA	TN		03/18/2025		218		(10)			(10)		208	208			
100197170	ORLANDO	FL		02/25/2025		429		(55)			(55)		374	374			
100196663	STONE MOUNTAIN	GA		02/25/2025		33,482		(1,311)			(1,311)		32,171	32,171			
100196598	NEW BERLIN	WI		02/25/2025		471		(72)			(72)		399	399			
100196592	DUBLIN	OH		02/25/2025		310		(39)			(39)		272	272			
100197106	SAINT LOUIS	MO		02/25/2025		1,481		(87)			(87)		1,394	1,394			
100197387	BRANDON	FL		02/25/2025		275		(68)			(68)		206	206			
100157230	ROCKFORD	IL		02/20/2025		262		(32)			(32)		229	229			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197279	SAINT CHARLES	MO		02/25/2025		464		(60)			(60)		404	404			
100204366	LAKELAND	FL		03/31/2025		541		(68)			(68)		473	473			
100196657	REDFIELD	AR		02/25/2025		370		(25)			(25)		345	345			
100188165	TUCSON	AZ		01/07/2025		460		(57)			(57)		403	403			
100199435	HEBER CITY	UT		03/05/2025		455		(73)			(73)		382	382			
100197414	LYNWOOD	CA		02/25/2025		435		(52)			(52)		382	382			
100204259	SOUTH LYON	MI		03/31/2025		293		(51)			(51)		243	243			
100193319	MEMPHIS	TN		02/10/2025		206		(18)			(18)		188	188			
100196672	WASHINGTON	UT		02/25/2025		992		(121)			(121)		871	871			
100190405	HOPE MILLS	NC		01/23/2025		451		(56)			(56)		394	394			
100190325	GARFIELD HEIGHTS	OH		01/22/2025		220		(9)			(9)		211	211			
100196608	CHEPACHET	RI		02/25/2025		718		(33)			(33)		685	685			
100197403	MILLSTONE TOWNSHIP	NJ		02/25/2025		575		(56)			(56)		519	519			
100196653	KEAAU	HI		02/25/2025		420		(62)			(62)		357	357			
100196925	AUBURN	ME		02/25/2025		410		(48)			(48)		362	362			
100196704	STOCKTON	CA		02/25/2025		1,450		(130)			(130)		1,319	1,319			
100157376	CLEVELAND	OH		02/20/2025		191		(29)			(29)		162	162			
100196659	JEROME	ID		02/25/2025		420		(47)			(47)		373	373			
100196731	FRESNO	CA		02/25/2025		140		(18)			(18)		122	122			
100196889	BRISTOL	CT		02/25/2025		429		(74)			(74)		355	355			
100196780	REX	GA		02/25/2025		167		(33)			(33)		134	134			
100197454	SHAKOPEE	MN		02/25/2025		3,655		(230)			(230)		3,426	3,426			
100196893	ARROYO GRANDE	CA		02/25/2025		408		(40)			(40)		368	368			
100188207	WILLIAMSTOWN	NJ		01/07/2025		700		(63)			(63)		637	637			
100193320	MEMPHIS	TN		02/10/2025		203		(18)			(18)		185	185			
100190423	COVINGTON	GA		01/23/2025		416		(43)			(43)		373	373			
100192204	LUBBOCK	TX		01/31/2025		5,160		(188)			(188)		4,972	4,972			
100196932	CORNVILLE	AZ		02/25/2025		1,422		(110)			(110)		1,312	1,312			
100190415	GILBERT	AZ		01/23/2025		623		14			14		636	636			
100196915	GARDEN GROVE	CA		02/25/2025		434		(39)			(39)		394	394			
100187912	MORENO VALLEY	CA		01/07/2025		1,267		(71)			(71)		1,196	1,196			
100197093	PEARCY	AR		02/25/2025		531		(83)			(83)		448	448			
100196601	COCOA BEACH	FL		02/25/2025		432		(52)			(52)		380	380			
100196870	IMPERIAL	MO		02/25/2025		457		(38)			(38)		419	419			
100197300	MYRTLE CREEK	OR		02/25/2025		158		(15)			(15)		143	143			
100197359	CENTREVILLE	VA		02/25/2025		154		(15)			(15)		139	139			
100196733	COLO SPGS	CO		02/25/2025		288		(33)			(33)		256	256			
100197410	ATHENS	AL		02/25/2025		943		(72)			(72)		871	871			
100197011	KEY WEST	FL		02/25/2025		429		(32)			(32)		398	398			
100196873	PORT LUDLOW	WA		02/25/2025		408		(31)			(31)		376	376			
100197122	FONTANA	CA		02/25/2025		845		(59)			(59)		785	785			
100204245	DELAND	FL		03/31/2025		125		(12)			(12)		114	114			
100204333	WHITMORE LAKE	MI		03/31/2025		326		(29)			(29)		296	296			
100196607	GRANTS PASS	OR		02/25/2025		311		(65)			(65)		246	246			
100200076	BIRMINGHAM	AL		03/06/2025		75		(8)			(8)		67	67			
100204229	LOS ANGELES	CA		03/31/2025		479		(32)			(32)		447	447			
100193301	MEMPHIS	TN		02/10/2025		192		(15)			(15)		177	177			
100202144	PANAMA CITY	FL		03/18/2025		190		(21)			(21)		169	169			
100193257	SOUTH BLOOMINGVILLE	OH		02/10/2025		194		(13)			(13)		180	180			
100188130	WALLINGFORD	CT		01/07/2025		484		(27)			(27)		456	456			
100190449	MONTCLAIR	CA		01/23/2025		424		(27)			(27)		397	397			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196991	VALLEY STREAM	NY		02/25/2025		364		(27)			(27)		336	336			
100196961	BOILING SPRINGS	SC		02/25/2025		409		(37)			(37)		372	372			
100197305	MOUNTAIN VIEW	CA		02/25/2025		179		(11)			(11)		167	167			
100198980	BOSSIER CITY	LA		03/03/2025		167		(8)			(8)		159	159			
100190452	SCOTTSDALE	AZ		01/23/2025		451		(27)			(27)		423	423			
100202141	MONTGOMERY	AL		03/18/2025		180		(12)			(12)		168	168			
100204310	YOUNGSVILLE	NC		03/31/2025		246		(25)			(25)		221	221			
100204289	CRYSTAL LAKE	IL		03/31/2025		370		(73)			(73)		297	297			
100189511	DALHART	TX		01/15/2025		197		(11)			(11)		186	186			
100197361	AUBURN	WA		02/25/2025		114		(9)			(9)		106	106			
100196769	SACRAMENTO	CA		02/25/2025		1,457		(91)			(91)		1,366	1,366			
100197272	SARASOTA	FL		02/25/2025		110		(24)			(24)		86	86			
100188088	FOUNTAIN INN	SC		01/07/2025		2,555		(72)			(72)		2,483	2,483			
100202118	ST. LOUIS	MO		03/18/2025		182		3			3		184	184			
100187858	LAS VEGAS	NV		01/07/2025		481		(52)			(52)		428	428			
100201725	ERIE	PA		03/18/2025		789		(56)			(56)		733	733			
100197311	NORTH STONINGTON	CT		02/25/2025		162		(7)			(7)		155	155			
100199479	SPANAWAY	WA		03/05/2025		442		(17)			(17)		426	426			
100196849	SORRENTO	LA		02/25/2025		382		(76)			(76)		306	306			
100199751	LAYTON	UT		03/05/2025		313		(65)			(65)		248	248			
100199829	TORRANCE	CA		03/05/2025		323		(47)			(47)		276	276			
100199777	HALFMOON	NY		03/05/2025		393		(77)			(77)		316	316			
100188239	NORTH GRANBY	CT		01/07/2025		628		(20)			(20)		609	609			
100199503	CANDLER	NC		03/05/2025		318		(65)			(65)		252	252			
100197344	PENNINGTON	NJ		02/25/2025		315		(9)			(9)		306	306			
100201388	TUSCALOOSA	AL		03/12/2025		127		(23)			(23)		104	104			
100199539	HOUSTON	TX		03/05/2025		782		(106)			(106)		675	675			
100197013	LEXINGTON	SC		02/25/2025		844		(110)			(110)		734	734			
100187956	LAKE HAVASU CITY	AZ		01/07/2025		444		(83)			(83)		361	361			
100197297	HAMPTON	VA		02/25/2025		359		(9)			(9)		351	351			
100197261	SACRAMENTO	CA		02/25/2025		864		(47)			(47)		816	816			
100197157	RIPON	CA		02/25/2025		280		(45)			(45)		235	235			
100199589	SNOQUALMIE	WA		03/05/2025		723		(102)			(102)		621	621			
100199716	BROCKTON	MA		03/05/2025		472		(81)			(81)		392	392			
100197299	WEST DEPTFORD	NJ		02/25/2025		232		(4)			(4)		228	228			
100196928	LAYTON	UT		02/25/2025		464		(12)			(12)		452	452			
100193306	MEMPHIS	TN		02/10/2025		221		7			7		228	228			
100188261	BLYTHEWOOD	SC		01/07/2025		272		(51)			(51)		221	221			
100199929	BIRMINGHAM	MI		03/05/2025		1,679		(172)			(172)		1,506	1,506			
100204164	LAKEWOOD	WA		03/31/2025		223		(51)			(51)		171	171			
100197278	MILLCREEK	UT		02/25/2025		205		(1)			(1)		204	204			
100204208	RENO	NV		03/31/2025		137		(12)			(12)		125	125			
100199667	HIGGANUM	CT		03/05/2025		411		(64)			(64)		347	347			
100196699	KALAMAZOO	MI		02/25/2025		290		(58)			(58)		232	232			
100204283	EAST ORANGE	NJ		03/31/2025		239		(49)			(49)		191	191			
100190407	MARTINEZ	CA		01/23/2025		455		3			3		458	458			
100197477	SOUTH BOUND BROOK	NJ		02/25/2025		412		(62)			(62)		350	350			
100197463	CLINTON	WA		02/25/2025		167		(26)			(26)		141	141			
100204397	LIVERMORE	CA		03/31/2025		1,006		(112)			(112)		894	894			
100190434	LOS ANGELES	CA		01/23/2025		162		(27)			(27)		136	136			
100197162	POULSBO	WA		02/25/2025		1,359		(171)			(171)		1,188	1,188			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100187989	CITRUS HEIGHTS	CA		01/07/2025		588		(72)			(72)		517	517			
100177428	GRAYSVILLE	TN		01/16/2025		958		(106)			(106)		852	852			
100177555	YOUNGSTOWN	OH		01/16/2025		540		(44)			(44)		496	496			
100199878	GIG HARBOR	WA		03/05/2025		438		15			15		453	453			
100194199	FALLBROOK	CA		02/14/2025		227		(26)			(26)		201	201			
100188186	BETHEL	MN		01/07/2025		450		(35)			(35)		415	415			
100199445	JUNCTION CITY	KS		03/05/2025		324		(66)			(66)		258	258			
100157220	DETROIT	MI		02/20/2025		182		(28)			(28)		154	154			
100199936	SEVERANCE	CO		03/05/2025		1,037		42			42		1,078	1,078			
100199459	SEBEKA	MN		03/05/2025		425		(77)			(77)		349	349			
100196762	LINDA	CA		02/25/2025		2,081		(123)			(123)		1,958	1,958			
100196786	ELBERT	CO		02/25/2025		95		(18)			(18)		77	77			
100202162	ROCHESTER	NY		03/18/2025		184		(3)			(3)		180	180			
100157382	FLINT	MI		02/20/2025		180		(35)			(35)		146	146			
100190307	JACKSON	MI		01/22/2025		211		(15)			(15)		196	196			
100196768	BIXBY	OK		02/25/2025		490		(54)			(54)		435	435			
100197282	ELKO	NV		02/25/2025		158		(19)			(19)		139	139			
100202114	FLINT	MI		03/18/2025		193		4			4		197	197			
100199873	MESA	AZ		03/05/2025		574		(1)			(1)		573	573			
100196854	QUEEN CREEK	AZ		02/25/2025		293		(59)			(59)		234	234			
100196626	CAMARILLO	CA		02/25/2025		369		(54)			(54)		315	315			
100190258	DAYTON	OH		01/22/2025		195		(15)			(15)		180	180			
100204199	SAN DIEGO	CA		03/31/2025		258		(38)			(38)		220	220			
100199779	MISSION VIEJO	CA		03/05/2025		1,009		(120)			(120)		890	890			
100199946	GRAND RAPIDS	MI		03/05/2025		431		13			13		444	444			
100196877	HERCULES	CA		02/25/2025		369		11			11		381	381			
100204308	LOUISVILLE	KY		03/31/2025		58		(8)			(8)		50	50			
100187749	STOCKTON	CA		01/07/2025		303		(37)			(37)		266	266			
100190454	PHOENIX	AZ		01/23/2025		402		(27)			(27)		375	375			
100204202	GREELEY	CO		03/31/2025		903		(70)			(70)		834	834			
100204253	WOOSTER	OH		03/31/2025		271		(22)			(22)		248	248			
100197475	PRINCETON	MN		02/25/2025		428		(51)			(51)		378	378			
100199902	LEBANON	OR		03/05/2025		366		(72)			(72)		294	294			
100196656	FORT MYERS	FL		02/25/2025		362		(58)			(58)		303	303			
100193313	MEMPHIS	TN		02/10/2025		188		(16)			(16)		171	171			
100204335	WHITE MARSH	MD		03/31/2025		220		(21)			(21)		199	199			
100197363	STOCKBRIDGE	GA		02/25/2025		101		(22)			(22)		80	80			
100190443	RIVERSIDE	CA		01/23/2025		413		(18)			(18)		396	396			
100202122	JACKSONVILLE	FL		03/18/2025		184		(7)			(7)		178	178			
3500111893	NORTH PORT	FL		01/08/2025		137							137	137			
100197485	SANDY	UT		02/25/2025		156		(12)			(12)		144	144			
100188192	MIDLOTHIAN	VA		01/07/2025		354		(62)			(62)		292	292			
100157300	SAINT LOUIS	MO		02/20/2025		167		(22)			(22)		145	145			
100196710	PULASKI	WI		02/25/2025		335		(45)			(45)		290	290			
100199577	MUNFORD	TN		03/05/2025		1,290		(162)			(162)		1,128	1,128			
100199472	BOISE	ID		03/05/2025		214		(34)			(34)		180	180			
100197275	LOS ANGELES	CA		02/25/2025		97		(28)			(28)		68	68			
100199727	SACRAMENTO	CA		03/05/2025		130		(29)			(29)		100	100			
100196687	EVERETT	WA		02/25/2025		301		(62)			(62)		239	239			
100199957	KENT	WA		03/05/2025		414		(72)			(72)		342	342			
100199803	SEVERN	MD		03/05/2025		1,292		(139)			(139)		1,153	1,153			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199881	MIDDLESEX	NJ		03/05/2025		481		(80)			(80)		401	401			
100197413	DUNCAN	SC		02/25/2025		377		(73)			(73)		304	304			
100196809	QUEEN CREEK	AZ		02/25/2025		286		(34)			(34)		252	252			
100204258	OAK HILLS	CA		03/31/2025		1,795		(99)			(99)		1,697	1,697			
100197417	SAVANNAH	GA		02/25/2025		521		(83)			(83)		438	438			
100197350	SIMPSONVILLE	SC		02/25/2025		388		(74)			(74)		314	314			
100190445	FRESNO	CA		01/23/2025		374		(7)			(7)		367	367			
100199952	CORDOVA	TN		03/05/2025		377		(89)			(89)		287	287			
100197260	BLOOMINGTON	MN		02/25/2025		271		(65)			(65)		205	205			
100197168	SIMPSONVILLE	SC		02/25/2025		373		(71)			(71)		302	302			
100190397	PHOENIX	AZ		01/23/2025		1,517		(34)			(34)		1,483	1,483			
100190678	BROWNS MILLS	NJ		01/28/2025		465		(9)			(9)		455	455			
100199632	ALBUQUERQUE	NM		03/05/2025		1,494		(136)			(136)		1,359	1,359			
100199832	VILONIA	AR		03/05/2025		367		(67)			(67)		300	300			
100204329	COTTONWOOD	AZ		03/31/2025		311		(63)			(63)		248	248			
100190437	FONTANA	CA		01/23/2025		1,284		(30)			(30)		1,255	1,255			
100192297	AKRON	OH		01/31/2025		539		(42)			(42)		497	497			
100197428	ELK GROVE	CA		02/25/2025		370		(63)			(63)		307	307			
100197163	NORTH LAS VEGAS	NV		02/25/2025		567		(55)			(55)		512	512			
100197198	LOGANVILLE	GA		02/25/2025		366		(71)			(71)		295	295			
100157308	SAINT LOUIS	MO		02/20/2025		162		(19)			(19)		143	143			
100196615	BATTLE LAKE	MN		02/25/2025		382		(60)			(60)		322	322			
100157468	INDIANAPOLIS	IN		02/20/2025		175		(16)			(16)		159	159			
100196670	METUCHEN	NJ		02/25/2025		2,488		(217)			(217)		2,271	2,271			
100199845	RIVERSIDE	CA		03/05/2025		405		(13)			(13)		392	392			
100192249	LOCKPORT	NY		01/31/2025		182		(15)			(15)		167	167			
100202087	MILWAUKEE	WI		03/18/2025		183		5			5		188	188			
100193446	OCEANSIDE	CA		02/10/2025		173		(14)			(14)		158	158			
100199708	SAINT AUGUSTINE	FL		03/05/2025		443		(62)			(62)		381	381			
100193248	ELYRIA	OH		02/10/2025		399		12			12		411	411			
100196727	FRASER	MI		02/25/2025		1,081		(104)			(104)		977	977			
100199822	LIVONIA	MI		03/05/2025		255		(55)			(55)		200	200			
100199519	SHREVEPORT	LA		03/05/2025		1,228		(133)			(133)		1,094	1,094			
100193259	YOUNGSTOWN	OH		02/10/2025		229		(15)			(15)		214	214			
100197039	MIAMI	FL		02/25/2025		548		(12)			(12)		536	536			
100196999	MILILANI	HI		02/25/2025		1,717		(174)			(174)		1,543	1,543			
100199836	FREDERICKSBURG	VA		03/05/2025		162		(32)			(32)		130	130			
100196774	GREENWOOD	DE		02/25/2025		354		(45)			(45)		309	309			
100187921	JOHNSTON	RI		01/07/2025		364		(70)			(70)		293	293			
100196844	BAKERSFIELD	CA		02/25/2025		346		(47)			(47)		299	299			
100194184	GRANADA HILLS	CA		02/14/2025		668		40			40		707	707			
100204385	CRESTWOOD	KY		03/31/2025		201		(47)			(47)		155	155			
100197270	LANCASTER	CA		02/25/2025		300		(44)			(44)		256	256			
100196818	SAN PABLO	CA		02/25/2025		442		(43)			(43)		398	398			
100196951	SILVERTHORNE	CO		02/25/2025		468		(72)			(72)		396	396			
100197176	FOUNTAIN	CO		02/25/2025		473		(48)			(48)		425	425			
100197390	SAN DIEGO	CA		02/25/2025		334		(64)			(64)		270	270			
100200074	BIRMINGHAM	AL		03/06/2025		66		(7)			(7)		59	59			
100199789	TEMECULA	CA		03/05/2025		135		(31)			(31)		104	104			
100196753	NEW LENOX	IL		02/25/2025		692		(68)			(68)		624	624			
100196952	BURR HILL	VA		02/25/2025		384		(67)			(67)		317	317			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157439	MONTGOMERY	AL		02/20/2025		155		(18)			(18)		137	137			
100187817	LAS VEGAS	NV		01/07/2025		331		(64)			(64)		267	267			
100204389	COCOA	FL		03/31/2025		466		(89)			(89)		377	377			
100199622	WINDHAM	ME		03/05/2025		1,013		20			20		1,033	1,033			
100193321	MEMPHIS	TN		02/10/2025		188		(14)			(14)		174	174			
100187930	WOODSTOCK	IL		01/07/2025		363		(51)			(51)		312	312			
100193243	LAKEWOOD	OH		02/10/2025		175		(19)			(19)		156	156			
100197283	CHICO	CA		02/25/2025		16,123		(702)			(702)		15,421	15,421			
100193344	MILLINOCKET	ME		02/10/2025		481		(22)			(22)		459	459			
100197453	AUBURN	WA		02/25/2025		138		(27)			(27)		111	111			
100197155	WILMINGTON	DE		02/25/2025		830		(168)			(168)		662	662			
100204306	LITCHFIELD PARK	AZ		03/31/2025		731		(33)			(33)		697	697			
100197153	OROSI	CA		02/25/2025		267		(56)			(56)		212	212			
100196980	NEBRASKA CITY	NE		02/25/2025		349		(36)			(36)		313	313			
100187954	MESA	AZ		01/07/2025		374		(47)			(47)		327	327			
100197179	WEST COVINA	CA		02/25/2025		133		(18)			(18)		115	115			
100188236	CHARLESTON	SC		01/07/2025		428		(72)			(72)		356	356			
100157223	DETROIT	MI		02/20/2025		163		(24)			(24)		138	138			
100196815	BEAVERTON	OR		02/25/2025		398		(68)			(68)		329	329			
100200200	BEATTY	NV		03/07/2025		457		(8)			(8)		450	450			
100193447	OCEANSIDE	CA		02/10/2025		164		(14)			(14)		150	150			
100199516	FREDERICKTOWN	OH		03/05/2025		279		(57)			(57)		222	222			
100199897	SPRING HILL	FL		03/05/2025		335		(66)			(66)		270	270			
100199633	GLEN ROSE	TX		03/05/2025		335		(66)			(66)		270	270			
100196651	INGLEWOOD	CA		02/25/2025		372		(71)			(71)		301	301			
100196610	FORT MYERS	FL		02/25/2025		353		(67)			(67)		286	286			
100197140	MAULDIN	SC		02/25/2025		248		(58)			(58)		190	190			
100199592	MYAKKA CITY	FL		03/05/2025		514							514	514			
100199531	MONTAGUE	CA		03/05/2025		330		(63)			(63)		268	268			
100197268	CHARLESTON	SC		02/25/2025		119		(26)			(26)		92	92			
100199428	JACKSONVILLE	OR		03/05/2025		671		(91)			(91)		579	579			
100199808	LAKE OSWEGO	OR		03/05/2025		1,356		(139)			(139)		1,217	1,217			
100199874	MENIFEE	CA		03/05/2025		389		(1)			(1)		388	388			
100197290	GROVE CITY	OH		02/25/2025		347		(62)			(62)		285	285			
100196819	AUSTIN	MN		02/25/2025		392		(68)			(68)		324	324			
100196851	ACWORTH	GA		02/25/2025		118		(25)			(25)		92	92			
100196946	OCALA	FL		02/25/2025		334		(60)			(60)		274	274			
100193462	HOBBS	NM		02/10/2025		165		(11)			(11)		153	153			
100197069	ORANGE PARK	FL		02/25/2025		357		(49)			(49)		308	308			
100197109	TALLAHASSEE	FL		02/25/2025		355		(61)			(61)		294	294			
100199706	NORMAN	OK		03/05/2025		355		(60)			(60)		296	296			
100204394	GRAND BLANC	MI		03/31/2025		58		(8)			(8)		50	50			
100197267	QUEEN CREEK	AZ		02/25/2025		1,525		(219)			(219)		1,306	1,306			
100204180	ROCKVILLE	MD		03/31/2025		264		(60)			(60)		205	205			
100199421	HAMMONTON	NJ		03/05/2025		1,282		(136)			(136)		1,146	1,146			
100197471	PHILLIPSBURG	NJ		02/25/2025		370		(56)			(56)		313	313			
100197094	PINE ISLAND	MN		02/25/2025		382		(58)			(58)		324	324			
100199677	PRINCESS ANNE	MD		03/05/2025		1,604		(46)			(46)		1,558	1,558			
100199550	CAVE SPRINGS	AR		03/05/2025		619		(84)			(84)		535	535			
100157408	SAINT LOUIS	MO		02/20/2025		147		(18)			(18)		129	129			
100193245	CLEVELAND	OH		02/10/2025		113		(12)			(12)		101	101			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196744	SAN DIEGO	CA		02/25/2025		357		(52)			(52)		306	306			
100204267	SHELTON	CT		03/31/2025		219		(43)			(43)		176	176			
100197352	EVANS	CO		02/25/2025		331		(42)			(42)		289	289			
100199821	FRANKLIN SQUARE	NY		03/05/2025		348		(67)			(67)		281	281			
100196721	LA CRESCENTA	CA		02/25/2025		351		(50)			(50)		301	301			
100199809	JEFFERSON CITY	MO		03/05/2025		108		(26)			(26)		82	82			
100197225	LEESBURG	FL		02/25/2025		769		(91)			(91)		678	678			
100204203	CAPITOL HEIGHTS	MD		03/31/2025		236		(38)			(38)		198	198			
100199679	SIMPSONVILLE	SC		03/05/2025		349		(48)			(48)		301	301			
100197048	RIVERBANK	CA		02/25/2025		1,453		(151)			(151)		1,302	1,302			
100196827	LAS CRUCES	NM		02/25/2025		541		(57)			(57)		484	484			
100199530	CARMEL	NY		03/05/2025		443		(73)			(73)		371	371			
100197320	STOCKTON	CA		02/25/2025		311		(62)			(62)		249	249			
100193532	NIAGARA FALLS	NY		02/10/2025		345		(6)			(6)		339	339			
100196989	JACKSONVILLE	FL		02/25/2025		266		(47)			(47)		219	219			
100199915	EDMOND	OK		03/05/2025		1,133		(138)			(138)		995	995			
100199676	BOTHELL	WA		03/05/2025		443		(65)			(65)		379	379			
100197398	CONWAY	SC		02/25/2025		234		(51)			(51)		183	183			
100196934	ORMOND BEACH	FL		02/25/2025		128		(19)			(19)		109	109			
100157454	LAKE CITY	FL		02/20/2025		482		(46)			(46)		436	436			
100204231	PARMA	OH		03/31/2025		104		(16)			(16)		88	88			
100188006	LAS VEGAS	NV		01/07/2025		250		(39)			(39)		211	211			
100196737	LOCHBUIE	CO		02/25/2025		113		(16)			(16)		97	97			
100196668	MOUNTAIN RANCH	CA		02/25/2025		328		(64)			(64)		263	263			
100197003	DAVISON	MI		02/25/2025		319		(58)			(58)		261	261			
100197369	BECKER	MN		02/25/2025		141		(18)			(18)		123	123			
100204201	ACWORTH	GA		03/31/2025		167		(28)			(28)		139	139			
100199448	SAN LEANDRO	CA		03/05/2025		304		(58)			(58)		246	246			
100197190	MORRIS	IL		02/25/2025		92		(19)			(19)		73	73			
100199895	JERSEY CITY	NJ		03/05/2025		771		(66)			(66)		705	705			
100157273	PEORIA	IL		02/20/2025		157		(17)			(17)		139	139			
100192313	PHILADELPHIA	PA		01/31/2025		194		(21)			(21)		174	174			
100196647	BROOKLINE	MO		02/25/2025		258		(54)			(54)		204	204			
100197437	WEST ISLIP	NY		02/25/2025		324		(58)			(58)		266	266			
100197050	SAN DIEGO	CA		02/25/2025		358		(59)			(59)		299	299			
100188078	GREENWOOD	MO		01/07/2025		320		(51)			(51)		269	269			
100188128	COARSEGOLD	CA		01/07/2025		380		(40)			(40)		340	340			
100197241	SEWARD	AK		02/25/2025		327		(64)			(64)		263	263			
100196602	COLO SPGS	CO		02/25/2025		329		(53)			(53)		276	276			
100199817	CLIFTON HEIGHTS	PA		03/05/2025		267		(55)			(55)		212	212			
100196689	ARMONK	NY		02/25/2025		378		(42)			(42)		335	335			
100204345	CARSON CITY	NV		03/31/2025		104		(11)			(11)		92	92			
100196847	SAINT PAUL PARK	MN		02/25/2025		379		(24)			(24)		354	354			
100197355	COLEMAN	MI		02/25/2025		442		(51)			(51)		391	391			
100197288	FRESNO	CA		02/25/2025		447		(60)			(60)		387	387			
100196794	CLEVELAND	OK		02/25/2025		306		(57)			(57)		249	249			
100193503	HUNTINGTON	WV		02/10/2025		106		(10)			(10)		97	97			
100196629	WELLINGTON	KS		02/25/2025		256		(47)			(47)		208	208			
100196902	ROY	UT		02/25/2025		1,749		(116)			(116)		1,634	1,634			
100204303	PHILADELPHIA	PA		03/31/2025		205		(46)			(46)		159	159			
100204261	BLANCHESTER	OH		03/31/2025		1,219		(73)			(73)		1,147	1,147			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196953	TALLAHASSEE	FL		02/25/2025		456		(51)			(51)		405	405			
100197400	ANOKA	MN		02/25/2025		290		(12)			(12)		278	278			
100200122	POTTSVILLE	PA		03/06/2025		63		(9)			(9)		54	54			
100204224	GREER	SC		03/31/2025		42		(7)			(7)		35	35			
100196955	LOUISVILLE	KY		02/25/2025		83		(17)			(17)		67	67			
100196812	IDAHO FALLS	ID		02/25/2025		816		(81)			(81)		735	735			
100197334	DONALDS	SC		02/25/2025		120		(24)			(24)		96	96			
100199867	SPARKS	NV		03/05/2025		315		(56)			(56)		258	258			
100196688	WARREN	MI		02/25/2025		823		(93)			(93)		730	730			
100193339	ROCK ISLAND	IL		02/10/2025		163		(9)			(9)		155	155			
100187995	JACKSONVILLE	FL		01/07/2025		635		(55)			(55)		580	580			
100199852	DOVER	OH		03/05/2025		150		(29)			(29)		120	120			
100197178	FRESNO	CA		02/25/2025		379		(64)			(64)		315	315			
100157401	ATHENS	GA		02/20/2025		1,940		(236)			(236)		1,704	1,704			
100199615	SELMA	AL		03/05/2025		367		(63)			(63)		304	304			
100197139	HIALEAH	FL		02/25/2025		314		(61)			(61)		253	253			
100199591	MARYSVILLE	OH		03/05/2025		378		(64)			(64)		314	314			
100196935	CRESTLINE	CA		02/25/2025		334		(64)			(64)		270	270			
100204238	BARRINGTON	IL		03/31/2025		872		(140)			(140)		732	732			
100197315	GREELEY	CO		02/25/2025		343		(65)			(65)		278	278			
100199634	LANSING	KS		03/05/2025		411		(68)			(68)		343	343			
100196808	ALABASTER	AL		02/25/2025		208		(52)			(52)		156	156			
100188164	TOMS RIVER	NJ		01/07/2025		307		(60)			(60)		247	247			
100197221	SANTA BARBARA	CA		02/25/2025		322		(61)			(61)		261	261			
100196908	ATLANTA	GA		02/25/2025		310		(59)			(59)		251	251			
100197038	PAWTUCKET	RI		02/25/2025		329		(60)			(60)		269	269			
100199739	PRESCOTT VALLEY	AZ		03/05/2025		994		(111)			(111)		883	883			
100196701	MALTA	NY		02/25/2025		500		(42)			(42)		458	458			
100157289	SAINT LOUIS	MO		02/20/2025		146		(30)			(30)		116	116			
100199629	FALLS CHURCH	VA		03/05/2025		303		(54)			(54)		249	249			
100196641	NORTH HALEDON	NJ		02/25/2025		311		(55)			(55)		257	257			
100199876	NORTH BERGEN	NJ		03/05/2025		427		(67)			(67)		361	361			
100199554	EL PASO	IL		03/05/2025		412		(60)			(60)		352	352			
100204341	HILLSBORO	OR		03/31/2025		259		(53)			(53)		206	206			
100197360	COUPEVILLE	WA		02/25/2025		793		(144)			(144)		649	649			
100196841	ELIZABETHTOWN	KY		02/25/2025		326		(55)			(55)		271	271			
100196883	CAMPBELL	CA		02/25/2025		341		(57)			(57)		284	284			
100197175	RIO VISTA	CA		02/25/2025		118		(23)			(23)		95	95			
100199560	KINGSPORT	TN		03/05/2025		1,308		(168)			(168)		1,140	1,140			
100193510	PLAINVIEW	TX		02/10/2025		240		(21)			(21)		219	219			
100204183	KATY	TX		03/31/2025		824		(141)			(141)		683	683			
100197089	PERRIS	CA		02/25/2025		357		(38)			(38)		319	319			
100196898	FREDERICKSBURG	VA		02/25/2025		2,417		(206)			(206)		2,210	2,210			
100199765	MOHEGAN LAKE	NY		03/05/2025		300		(59)			(59)		241	241			
100157407	ST. LOUIS	MO		02/20/2025		134		(15)			(15)		119	119			
100199938	TEMPE	AZ		03/05/2025		300		(47)			(47)		253	253			
100197367	DULUTH	GA		02/25/2025		133		(23)			(23)		111	111			
100204388	MARYSVILLE	WA		03/31/2025		532		(68)			(68)		464	464			
100197247	NICHOLASVILLE	KY		02/25/2025		312		(60)			(60)		253	253			
100187856	RIPON	CA		01/07/2025		334		(50)			(50)		284	284			
100192315	CHADDS FORD	PA		01/31/2025		175		(28)			(28)		147	147			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196613	OAK HARBOR	WA		02/25/2025		311		(39)			(39)		272	272			
100197104	WESTON	FL		02/25/2025		314		(45)			(45)		269	269			
100197321	LITTLETON	CO		02/25/2025		292		(58)			(58)		234	234			
100196595	WETUMPKA	AL		02/25/2025		318		(45)			(45)		274	274			
100196713	HENRICO	VA		02/25/2025		317		(44)			(44)		274	274			
100197292	PROSPERITY	SC		02/25/2025		143		(20)			(20)		124	124			
100196829	MONTROSE	NY		02/25/2025		331		(45)			(45)		287	287			
100199863	ARCADIA	CA		03/05/2025		344		(3)			(3)		341	341			
100196618	COLUMBIA HEIGHTS	MN		02/25/2025		235		(38)			(38)		196	196			
100196628	ROLAND	OK		02/25/2025		217		(37)			(37)		180	180			
100187975	DAYTONA BEACH	FL		01/07/2025		1,625		(161)			(161)		1,464	1,464			
100199862	BAKERSFIELD	CA		03/05/2025		325		(43)			(43)		281	281			
100187845	LAS VEGAS	NV		01/07/2025		584		(62)			(62)		522	522			
100204326	GOODYEAR	AZ		03/31/2025		95		(17)			(17)		77	77			
100187756	MODESTO	CA		01/07/2025		340		(42)			(42)		298	298			
100196671	ELMSFORD	NY		02/25/2025		750		(61)			(61)		689	689			
100196732	PAONIA	CO		02/25/2025		111		(16)			(16)		95	95			
100177621	FULTON	MO		01/16/2025		111		(17)			(17)		94	94			
100196920	SALEM	OR		02/25/2025		672		(58)			(58)		614	614			
100197349	ROY	UT		02/25/2025		85		(15)			(15)		70	70			
100204216	MOUNT EPHRAIM	NJ		03/31/2025		65		(13)			(13)		53	53			
100188178	HAZLET TOWNSHIP	NJ		01/07/2025		331		(53)			(53)		277	277			
100204350	ROANOKE	TX		03/31/2025		408		(40)			(40)		369	369			
100193376	FLINT	MI		02/10/2025		268		(22)			(22)		246	246			
100199901	POULSBO	WA		03/05/2025		116		(27)			(27)		89	89			
100199486	ROSEVILLE	CA		03/05/2025		314		(36)			(36)		278	278			
100204248	CLEVELAND	TN		03/31/2025		347		(48)			(48)		299	299			
100157383	INKSTER	MI		02/20/2025		145		(20)			(20)		125	125			
100196740	AMERICAN CANYON	CA		02/25/2025		118		(15)			(15)		102	102			
100197310	ANCHORAGE	AK		02/25/2025		106		(14)			(14)		92	92			
100199566	MINNEOLA	FL		03/05/2025		763		(89)			(89)		673	673			
100199750	MIAMI GARDENS	FL		03/05/2025		344		(14)			(14)		329	329			
100199451	LEXINGTON	SC		03/05/2025		272		(55)			(55)		217	217			
100196603	RENO	NV		02/25/2025		298		(42)			(42)		256	256			
100157268	SAINT LOUIS	MO		02/20/2025		133		(17)			(17)		116	116			
100199533	PERU	NY		03/05/2025		2,287		(193)			(193)		2,093	2,093			
100193346	DAYTON	OH		02/10/2025		446		(24)			(24)		421	421			
100177247	BELLINGHAM	WA		01/16/2025		134		(17)			(17)		117	117			
100196795	BATTLE LAKE	MN		02/25/2025		460		(33)			(33)		427	427			
100193275	INKSTER	MI		02/10/2025		149		(8)			(8)		141	141			
100197132	OKLAHOMA CITY	OK		02/25/2025		266		(46)			(46)		220	220			
100193458	MONTGOMERY	AL		02/10/2025		152		(8)			(8)		144	144			
100204344	TURLOCK	CA		03/31/2025		68		(8)			(8)		60	60			
100197229	ROSEVILLE	CA		02/25/2025		777		(80)			(80)		697	697			
100197434	TOPEKA	KS		02/25/2025		183		(32)			(32)		150	150			
100199870	WALL TOWNSHIP	NJ		03/05/2025		631		(38)			(38)		593	593			
100204290	LONG BEACH	CA		03/31/2025		241		(22)			(22)		219	219			
100204251	SHELBYVILLE	TN		03/31/2025		406		(30)			(30)		376	376			
100204246	LANDERS	CA		03/31/2025		247		(13)			(13)		234	234			
100199450	WEST LIBERTY	IA		03/05/2025		220		(47)			(47)		173	173			
100196770	IVINS	UT		02/25/2025		108		(17)			(17)		91	91			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197046	ELLIJAY	GA		02/25/2025		413		(52)			(52)		361	361			
100204361	LONGWOOD	FL		03/31/2025		(50)		285			285		236	236			
100197174	ATLANTA	GA		02/25/2025		250		(36)			(36)		214	214			
100204293	BIRMINGHAM	AL		03/31/2025		239		(22)			(22)		217	217			
100196967	SYLVANIA	OH		02/25/2025		247		(35)			(35)		211	211			
100196923	STATEN ISLAND	NY		02/25/2025		322		(49)			(49)		272	272			
100197269	BROOKSVILLE	FL		02/25/2025		163		(41)			(41)		122	122			
100196750	MAPLE GROVE	MN		02/25/2025		151		(19)			(19)		131	131			
100199590	FARMINGVILLE	NY		03/05/2025		291		(57)			(57)		234	234			
100204262	IRVINE	CA		03/31/2025		245		(23)			(23)		222	222			
100197136	LAS VEGAS	NV		02/25/2025		259		(44)			(44)		215	215			
100199846	LAKE MARY	FL		03/05/2025		560		(72)			(72)		488	488			
100199934	SURPRISE	AZ		03/05/2025		106		(24)			(24)		82	82			
100197152	ATLANTA	GA		02/25/2025		77		(17)			(17)		60	60			
100199658	ORLANDO	FL		03/05/2025		916		(103)			(103)		813	813			
100157432	GARY	IN		02/20/2025		144		(5)			(5)		139	139			
100197291	NORWALK	CA		02/25/2025		2,379		(248)			(248)		2,131	2,131			
100197298	CANTERBURY	CT		02/25/2025		73		(18)			(18)		55	55			
100204179	SUGAR HILL	GA		03/31/2025		1,646		(187)			(187)		1,460	1,460			
100197049	LAS VEGAS	NV		02/25/2025		216		(40)			(40)		176	176			
100197460	BAKERSFIELD	CA		02/25/2025		381		(63)			(63)		318	318			
100196655	STRATHAM	NH		02/25/2025		315		(60)			(60)		255	255			
100197064	BIRCH RUN	MI		02/25/2025		249		(37)			(37)		212	212			
100199959	SAN LUIS OBISPO	CA		03/05/2025		332		8			8		340	340			
100199813	KUTZTOWN	PA		03/05/2025		87		(21)			(21)		66	66			
100199584	WATERTOWN	CT		03/05/2025		172		(29)			(29)		143	143			
100199680	SOUTHAMPTON	PA		03/05/2025		287		(52)			(52)		236	236			
100199467	MONTICELLO	IL		03/05/2025		244		(50)			(50)		194	194			
100197307	PLAINFIELD	NJ		02/25/2025		259		(52)			(52)		207	207			
100197098	LITTLE EGG HARBOR	NJ		02/25/2025		367		(62)			(62)		305	305			
100197082	RANDOLPH	NJ		02/25/2025		16,778		(1,302)			(1,302)		15,477	15,477			
100204236	ARLINGTON	WA		03/31/2025		244		(15)			(15)		228	228			
100196660	ROCK HILL	SC		02/25/2025		294		(57)			(57)		237	237			
100197103	LUTZ	FL		02/25/2025		223		(53)			(53)		170	170			
100199856	ST JOHNS	FL		03/05/2025		329		11			11		340	340			
100199491	ERIE	CO		03/05/2025		329		11			11		340	340			
100199872	NEWARK	DE		03/05/2025		402		(62)			(62)		341	341			
100199514	RENO	NV		03/05/2025		899		(151)			(151)		748	748			
100197445	PHOENIX	AZ		02/25/2025		307		(55)			(55)		253	253			
100197166	SAINT GEORGE	UT		02/25/2025		146		(17)			(17)		130	130			
100199948	SYRACUSE	NY		03/05/2025		672		(25)			(25)		647	647			
100196728	CHICAGO	IL		02/25/2025		1,125		(117)			(117)		1,008	1,008			
100187968	CERES	CA		01/07/2025		512		(72)			(72)		440	440			
100197302	PITTSBURG	KS		02/25/2025		109		(22)			(22)		87	87			
100157287	BIRMINGHAM	AL		02/20/2025		137		(23)			(23)		114	114			
100188120	BOLINGBROOK	IL		01/07/2025		433		(192)			(192)		241	241			
100196703	ABSECON	NJ		02/25/2025		352		(46)			(46)		306	306			
100196837	CONCORD	CA		02/25/2025		284		(49)			(49)		235	235			
100204396	COON RAPIDS	MN		03/31/2025		210		(45)			(45)		166	166			
100196886	ATLANTA	GA		02/25/2025		265		(32)			(32)		233	233			
100204260	MEDINA	OH		03/31/2025		124		(44)			(44)		80	80			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197281	KENESAW	NE		02/25/2025		3,266		(334)			(334)		2,932	2,932			
100197035	BLOOMINGTON	CA		02/25/2025		376		(50)			(50)		325	325			
100199544	WESTERLY	RI		03/05/2025		233		(48)			(48)		185	185			
100204322	DISTRICT HEIGHTS	MD		03/31/2025		152		(17)			(17)		135	135			
100199562	BOISE	ID		03/05/2025		1,897		(180)			(180)		1,717	1,717			
100199695	ROCKVALE	TN		03/05/2025		490		(88)			(88)		402	402			
100197228	TROY	NY		02/25/2025		418		(47)			(47)		371	371			
100197158	PASCO	WA		02/25/2025		286		(40)			(40)		247	247			
100197117	BAKERSFIELD	CA		02/25/2025		274		(37)			(37)		237	237			
100188214	WHITE LAKE	MI		01/07/2025		637		(67)			(67)		570	570			
100199424	WASILLA	AK		03/05/2025		440		(62)			(62)		378	378			
100197137	HENDERSON	NV		02/25/2025		1,741		(216)			(216)		1,525	1,525			
100197354	MISSION VIEJO	CA		02/25/2025		90		(11)			(11)		78	78			
100197484	WINDSOR	CO		02/25/2025		278		(35)			(35)		243	243			
100197183	FREDERICKSBURG	VA		02/25/2025		673		(67)			(67)		606	606			
100157301	SANT LOUIS	MO		02/20/2025		121		(10)			(10)		111	111			
100197416	TAMPA	FL		02/25/2025		316		(52)			(52)		264	264			
100196906	COVENTRY TOWNSHIP	OH		02/25/2025		322		(58)			(58)		263	263			
100197232	EDMOND	OK		02/25/2025		596		(60)			(60)		536	536			
100199483	WEBSTER	FL		03/05/2025		271		(53)			(53)		218	218			
100196954	ZION	IL		02/25/2025		275		(53)			(53)		221	221			
100200156	MILTON	FL		03/06/2025		6,246		(146)			(146)		6,100	6,100			
100196784	HOBE SOUND	FL		02/25/2025		289		(33)			(33)		256	256			
100196879	NORTH LAS VEGAS	NV		02/25/2025		109		(12)			(12)		97	97			
100204239	KANSAS CITY	MO		03/31/2025		(167)		384			384		217	217			
100204343	STOCKTON	CA		03/31/2025		458		(33)			(33)		425	425			
100199630	NOBLESVILLE	IN		03/05/2025		502		(25)			(25)		477	477			
100197280	CALERA	AL		02/25/2025		413		(57)			(57)		357	357			
100196778	TUCSON	AZ		02/25/2025		111		(14)			(14)		97	97			
100196941	NEWARK	DE		02/25/2025		1,107		(63)			(63)		1,044	1,044			
100199477	HOUSTON	TX		03/05/2025		246		(49)			(49)		196	196			
100199778	RIVERTON	IL		03/05/2025		97		(23)			(23)		74	74			
100197444	MORENO VALLEY	CA		02/25/2025		90		(16)			(16)		74	74			
100196621	EATON	OH		02/25/2025		263		(52)			(52)		212	212			
100199961	EAST LONGMEADOW	MA		03/05/2025		1,305		(108)			(108)		1,197	1,197			
100199949	VISALIA	CA		03/05/2025		284		(39)			(39)		245	245			
100196700	DINUBA	CA		02/25/2025		223		(34)			(34)		189	189			
100199447	FAYETTEVILLE	AR		03/05/2025		403		(12)			(12)		392	392			
100197159	SURPRISE	AZ		02/25/2025		972		(128)			(128)		843	843			
100193416	COLUMBUS	GA		02/10/2025		129		(10)			(10)		119	119			
100196691	SAINT CLAIR SHORES	MI		02/25/2025		546		(69)			(69)		477	477			
100197110	SAN BERNARDINO	CA		02/25/2025		1,572		(117)			(117)		1,455	1,455			
100204336	LOVELAND	CO		03/31/2025		213		(19)			(19)		194	194			
100204266	ZIMMERMAN	MN		03/31/2025		450		(21)			(21)		429	429			
100199497	DES PLAINES	IL		03/05/2025		282		(41)			(41)		241	241			
100197211	RIDGELAND	SC		02/25/2025		271		(45)			(45)		226	226			
100199559	SPRING	TX		03/05/2025		944		(90)			(90)		854	854			
100199737	CULPEPPER	VA		03/05/2025		657		(139)			(139)		518	518			
100197370	EUGENE	OR		02/25/2025		284		(39)			(39)		245	245			
100197045	GLEN ALLEN	VA		02/25/2025		632		13			13		644	644			
100200070	TOLEDO	OH		03/06/2025		49		(4)			(4)		44	44			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199741	SELLERSVILLE	PA		03/05/2025		902		(89)			(89)		813	813			
100199684	WETUMPKA	AL		03/05/2025		58		(15)			(15)		43	43			
100197455	CASCO	MI		02/25/2025		227		(44)			(44)		183	183			
100199883	NORTH PORT	FL		03/05/2025		295		(51)			(51)		244	244			
100199520	PAYSON	UT		03/05/2025		305		(52)			(52)		252	252			
100199696	SAN BERNARDINO	CA		03/05/2025		94		(22)			(22)		72	72			
100199571	LAWTON	MI		03/05/2025		258		(50)			(50)		207	207			
100199754	PHOENIXVILLE	PA		03/05/2025		492		(68)			(68)		424	424			
100197274	VALLEJO	CA		02/25/2025		273		(53)			(53)		221	221			
100196899	HADDONFIELD	NJ		02/25/2025		282		(54)			(54)		228	228			
100196978	BELT	MT		02/25/2025		282		(54)			(54)		228	228			
100197208	TAMPA	FL		02/25/2025		390		(62)			(62)		329	329			
100188114	VERO BEACH	FL		01/07/2025		188		(46)			(46)		142	142			
100188071	BUFFALO GROVE	IL		01/07/2025		286		(54)			(54)		232	232			
100199746	CLAYTON	NC		03/05/2025		360		(56)			(56)		304	304			
100187910	SAND SPRINGS	OK		01/07/2025		294		(55)			(55)		239	239			
100199812	ROYAL OAK	MI		03/05/2025		248		(49)			(49)		199	199			
100196845	CLOVIS	CA		02/25/2025		181		(45)			(45)		137	137			
100197329	NEW PORT RICHEY	FL		02/25/2025		186		(45)			(45)		141	141			
100196632	BLYTHEWOOD	SC		02/25/2025		279		(52)			(52)		227	227			
100197231	SUMMERVILLE	SC		02/25/2025		254		(52)			(52)		203	203			
100196833	WEST COVINA	CA		02/25/2025		209		(49)			(49)		160	160			
100188259	TINLEY PARK	IL		01/07/2025		356		(58)			(58)		297	297			
100199569	DENVILLE	NJ		03/05/2025		94		(21)			(21)		73	73			
100199919	SUNBURY	OH		03/05/2025		264		(50)			(50)		214	214			
100199455	COLLEGE STATION	TX		03/05/2025		280		(52)			(52)		228	228			
100187847	OMAHA	NE		01/07/2025		214		(50)			(50)		164	164			
100199718	VISALIA	CA		03/05/2025		234		(47)			(47)		186	186			
100199643	KLAMATH FALLS	OR		03/05/2025		753		(88)			(88)		665	665			
100197462	ORTING	WA		02/25/2025		95		(21)			(21)		74	74			
100196773	FLORENCE	AL		02/25/2025		183		(44)			(44)		139	139			
100199865	LAS VEGAS	NV		03/05/2025		597		(77)			(77)		521	521			
100199588	TEXAS CITY	TX		03/05/2025		465		(81)			(81)		385	385			
100196723	GRANADA HILLS	CA		02/25/2025		368		(55)			(55)		313	313			
100196729	HUDSON	WI		02/25/2025		114		(21)			(21)		93	93			
100187810	WESTMINSTER	SC		01/07/2025		341		(55)			(55)		286	286			
100187918	NIANTIC	CT		01/07/2025		325		(52)			(52)		273	273			
100199793	NORTH LAS VEGAS	NV		03/05/2025		892		(74)			(74)		818	818			
100197223	CARSON	CA		02/25/2025		1,383		(129)			(129)		1,253	1,253			
100204272	MADERA	CA		03/31/2025		510		(21)			(21)		489	489			
100196661	PORT ORANGE	FL		02/25/2025		706		(87)			(87)		618	618			
100199603	NEWTON	NC		03/05/2025		572		(74)			(74)		499	499			
100196758	FALLS CHURCH	VA		02/25/2025		257		(47)			(47)		211	211			
100199651	PHOENIX	AZ		03/05/2025		308		(36)			(36)		271	271			
100199953	BOISE	ID		03/05/2025		264		(48)			(48)		216	216			
100197161	LAS VEGAS	NV		02/25/2025		94		(20)			(20)		74	74			
100197483	TORRINGTON	CT		02/25/2025		268		(47)			(47)		221	221			
100204346	EDGEWATER	MD		03/31/2025		2,230		(68)			(68)		2,162	2,162			
100196993	SANDIA PARK	NM		02/25/2025		544		(74)			(74)		470	470			
100196690	ROBBINSDALE	MN		02/25/2025		406		(57)			(57)		349	349			
100196722	VANCOUVER	WA		02/25/2025		333		(49)			(49)		284	284			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188017	WICHITA	KS		01/07/2025		192		(42)			(42)		150	150			
100196693	CASA GRANDE	AZ		02/25/2025		218		(40)			(40)		178	178			
100197328	BROOKSVILLE	FL		02/25/2025		665		(132)			(132)		534	534			
100204383	WINSTON SALEM	NC		03/31/2025		204		(42)			(42)		162	162			
100204375	PERRY HALL	MD		03/31/2025		462		(60)			(60)		402	402			
100199442	CARSON	CA		03/05/2025		186		(40)			(40)		146	146			
100204249	BROOKSVILLE	FL		03/31/2025		232		(46)			(46)		186	186			
100204209	CHATTANOOGA	TN		03/31/2025		286		(58)			(58)		228	228			
100204378	IDAHO FALLS	ID		03/31/2025		167		(40)			(40)		126	126			
100204352	CAMBRIDGE	MD		03/31/2025		245		(44)			(44)		201	201			
100204330	SEVIERVILLE	TN		03/31/2025		375		(69)			(69)		306	306			
100187928	GREEN VALLEY	AZ		01/07/2025		11,056		(742)			(742)		10,314	10,314			
100196620	PORTERVILLE	CA		02/25/2025		276		(45)			(45)		232	232			
100199663	BUCKEYE	AZ		03/05/2025		245		(40)			(40)		204	204			
100197273	PARKLAND	FL		02/25/2025		269		(42)			(42)		226	226			
100196996	LANEXA	VA		02/25/2025		286		(46)			(46)		241	241			
100187770	ORMOND BEACH	FL		01/07/2025		389		(52)			(52)		337	337			
100197425	MALAGA	WA		02/25/2025		704		(76)			(76)		627	627			
100196891	RIDGEFIELD	CT		02/25/2025		200		(40)			(40)		160	160			
100196745	LUNENBURG	VA		02/25/2025		939		(130)			(130)		809	809			
100187808	LA CROSSE	WI		01/07/2025		280		(45)			(45)		235	235			
100197481	LOVELAND	CO		02/25/2025		251		(40)			(40)		211	211			
100197147	ALEXANDRIA	VA		02/25/2025		262		(41)			(41)		221	221			
100197177	SEFFNER	FL		02/25/2025		105		(17)			(17)		88	88			
100199538	LAS VEGAS	NV		03/05/2025		258		(40)			(40)		217	217			
100199546	DECATUR	TX		03/05/2025		2,686		42			42		2,728	2,728			
100188048	LAKELAND	FL		01/07/2025		268		(43)			(43)		224	224			
100197276	VANCOUVER	WA		02/25/2025		580		(47)			(47)		533	533			
100197436	SPERRY	OK		02/25/2025		338		(47)			(47)		292	292			
100196944	OREGON CITY	OR		02/25/2025		116		(18)			(18)		98	98			
100204222	BAKERSFIELD	CA		03/31/2025		1,546		(110)			(110)		1,436	1,436			
100196857	BERTHOUD	CO		02/25/2025		104		(19)			(19)		85	85			
100204367	SURPRISE	AZ		03/31/2025		237		(48)			(48)		189	189			
100196916	CAVE CREEK	AZ		02/25/2025		2,371		(240)			(240)		2,131	2,131			
100188162	NEVADA	MO		01/07/2025		948		(94)			(94)		854	854			
100197412	BEND	OR		02/25/2025		260		(39)			(39)		221	221			
100196643	LAWRENCEVILLE	GA		02/25/2025		293		(42)			(42)		252	252			
100196855	SALIDA	CA		02/25/2025		101		(17)			(17)		84	84			
100196617	PORT CLINTON	OH		02/25/2025		403		(48)			(48)		355	355			
100197017	CLANTON	AL		02/25/2025		283		(41)			(41)		243	243			
100197034	CORAL SPRINGS	FL		02/25/2025		267		(39)			(39)		228	228			
100197233	APALACHIN	NY		02/25/2025		232		(35)			(35)		196	196			
100199685	EASTHAMPTON	MA		03/05/2025		270		(39)			(39)		232	232			
100197160	ONTARIO	CA		02/25/2025		115		(18)			(18)		97	97			
100197440	LAKEWOOD	WA		02/25/2025		118		(16)			(16)		102	102			
100157433	GARY	IN		02/20/2025		126		(3)			(3)		123	123			
100199473	WARRENTON	OR		03/05/2025		642		(71)			(71)		570	570			
100197065	SYLVANIA	OH		02/25/2025		269		(37)			(37)		232	232			
100196752	EL DORADO	KS		02/25/2025		1,204		(92)			(92)		1,112	1,112			
100197006	BOUNTIFUL	UT		02/25/2025		280		(37)			(37)		243	243			
100197335	WADSWORTH	OH		02/25/2025		101		(16)			(16)		85	85			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197258	GILBERT	AZ		02/25/2025		277		(35)			(35)		242	242			
100193455	MONTGOMERY	AL		02/10/2025		150		(10)			(10)		140	140			
100196843	MILWAUKEE	WI		02/25/2025		416		(47)			(47)		370	370			
100204373	WILLIAMSBURG	VA		03/31/2025		176		(26)			(26)		150	150			
100187952	POOLER	GA		01/07/2025		174		(39)			(39)		135	135			
100199855	PEMBROKE	KY		03/05/2025		295		(42)			(42)		254	254			
100204205	PUYALLUP	WA		03/31/2025		322		(22)			(22)		300	300			
100188137	LORAIN	OH		01/07/2025		255		(33)			(33)		223	223			
100187761	MARYSVILLE	OH		01/07/2025		319		(37)			(37)		282	282			
100204221	GARDEN GROVE	CA		03/31/2025		2,607		(178)			(178)		2,429	2,429			
100197182	CINCINNATI	OH		02/25/2025		258		(32)			(32)		226	226			
100197095	STEEP FALLS	ME		02/25/2025		286		(41)			(41)		244	244			
100197294	LEXINGTON	SC		02/25/2025		109		(15)			(15)		95	95			
100196587	KEIZER	OR		02/25/2025		206		(42)			(42)		164	164			
100196676	ANDERSON ISLAND	WA		02/25/2025		271		(32)			(32)		239	239			
100188091	PIERSON	MI		01/07/2025		227		(46)			(46)		181	181			
100196998	GLENDALE	AZ		02/25/2025		379		(41)			(41)		339	339			
100199551	JOHNSON CITY	TN		03/05/2025		761		(71)			(71)		690	690			
100199690	BARTLETT	TN		03/05/2025		1,130		(98)			(98)		1,032	1,032			
100157431	GARY	IN		02/20/2025		125		(4)			(4)		121	121			
100197336	AMENIA	NY		02/25/2025		758		(77)			(77)		680	680			
100199691	CONCORD	NC		03/05/2025		90		(20)			(20)		70	70			
100204299	DERRY	NH		03/31/2025		186		(23)			(23)		163	163			
100199931	COTTONTOWN	TN		03/05/2025		873		(86)			(86)		787	787			
100196865	LAKE HOPATCONG	NJ		02/25/2025		244		(46)			(46)		197	197			
100204359	GILBERT	AZ		03/31/2025		(5)		209			209		204	204			
100199733	HONOLULU	HI		03/05/2025		1,207		(23)			(23)		1,185	1,185			
100204175	DALTON	GA		03/31/2025		722		(43)			(43)		679	679			
100199924	CHESAPEAKE	VA		03/05/2025		4,692		(377)			(377)		4,315	4,315			
100204174	MEXICO BEACH	FL		03/31/2025		193		(39)			(39)		154	154			
100204318	VERNON	NJ		03/31/2025		65		(8)			(8)		57	57			
100196678	BROOKLYN CENTER	MN		02/25/2025		548		(27)			(27)		521	521			
100204317	KODAK	TN		03/31/2025		304		(26)			(26)		278	278			
100196781	SUFFOLK	VA		02/25/2025		102		(21)			(21)		81	81			
100196747	HARRISON TOWNSHIP	MI		02/25/2025		80		(8)			(8)		72	72			
100197377	NAPLES	FL		02/25/2025		284		(54)			(54)		230	230			
100204247	GAITHERSBURG	MD		03/31/2025		43		(9)			(9)		34	34			
100197319	REDMOND	OR		02/25/2025		76		(6)			(6)		69	69			
100197074	POUGHKEEPSIE	NY		02/25/2025		266		(28)			(28)		238	238			
100193454	MONTGOMERY	AL		02/10/2025		119		(11)			(11)		109	109			
100204241	ELKHORN	WI		03/31/2025		1,897		(88)			(88)		1,809	1,809			
100204207	EL CAJON	CA		03/31/2025		168		(15)			(15)		153	153			
100199849	COEUR D ALENE	ID		03/05/2025		542		(20)			(20)		522	522			
100199964	PHOENIX	AZ		03/05/2025		422		(38)			(38)		383	383			
100190431	FREDERICK	MD		01/23/2025		441		(16)			(16)		424	424			
100197253	UNION	KY		02/25/2025		269		(51)			(51)		218	218			
100197330	ROME	GA		02/25/2025		1,255		(95)			(95)		1,160	1,160			
100199557	JACKSON	TN		03/05/2025		2,153		(128)			(128)		2,025	2,025			
100196858	ROACH	MO		02/25/2025		172		(24)			(24)		148	148			
100196612	GRANTS	NM		02/25/2025		264		(45)			(45)		219	219			
100204181	NILES	OH		03/31/2025		175		(29)			(29)		145	145			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188254	BIG LAKE	MN		01/07/2025		227		(9)			(9)		217	217			
100199522	MONROE	NC		03/05/2025		551		(13)			(13)		538	538			
100199431	MOORESVILLE	IN		03/05/2025		313		(8)			(8)		305	305			
100197080	PAWHUSKA	OK		02/25/2025		2,684		(232)			(232)		2,452	2,452			
100189943	CLAYTON	NC		01/21/2025		50,131		(1,430)			(1,430)		48,700	48,700			
100199699	RICHARDSON	TX		03/05/2025		276		(2)			(2)		275	275			
100197348	SOUTHFIELD	MI		02/25/2025		382		(52)			(52)		330	330			
100199613	GREENBRIER	TN		03/05/2025		364		(68)			(68)		296	296			
100204313	CHARLOTTE	NC		03/31/2025		506		(230)			(230)		277	277			
100196771	SPANISH FORK	UT		02/25/2025		102		(14)			(14)		88	88			
100187950	BARBERTON	OH		01/07/2025		234		(46)			(46)		189	189			
100199745	LAS VEGAS	NV		03/05/2025		177		(38)			(38)		139	139			
100199834	OWENS CROSS ROADS	AL		03/05/2025		195		(40)			(40)		155	155			
100187904	HINSDALE	NH		01/07/2025		259		(38)			(38)		221	221			
100199612	HENRICO	VA		03/05/2025		97		(22)			(22)		75	75			
100199661	NORTH PORT	FL		03/05/2025		274		9			9		283	283			
100204382	BURLINGAME	CA		03/31/2025		180		(17)			(17)		163	163			
100199609	OAKLAND	NJ		03/05/2025		848		14			14		862	862			
100196686	WINN	ME		02/25/2025		341		(46)			(46)		295	295			
100204332	SAN DIEGO	CA		03/31/2025		162		(29)			(29)		134	134			
100199493	WAYNESBORO	VA		03/05/2025		2,463		(124)			(124)		2,339	2,339			
100187991	WINDSOR	VA		01/07/2025		252		(41)			(41)		211	211			
100196912	HUNTLEY	IL		02/25/2025		848		(137)			(137)		711	711			
100196614	JACKSONVILLE	FL		02/25/2025		299		(47)			(47)		253	253			
100177305	LUBBOCK	TX		01/16/2025		125		(12)			(12)		113	113			
100199579	AUBURN	IN		03/05/2025		47		(13)			(13)		34	34			
100199508	INDIANAPOLIS	IN		03/05/2025		69		(15)			(15)		54	54			
100199607	YELLOW SPRINGS	OH		03/05/2025		83		(19)			(19)		63	63			
100199434	PEORIA	AZ		03/05/2025		87		(20)			(20)		67	67			
100199965	BUFFALO	NY		03/05/2025		87		(20)			(20)		67	67			
100199598	BOULDER	CO		03/05/2025		217		(30)			(30)		187	187			
100199930	GARNER	NC		03/05/2025		91		(21)			(21)		70	70			
100199764	LAKELAND	FL		03/05/2025		66		(16)			(16)		50	50			
100199909	WARWICK	RI		03/05/2025		63		(18)			(18)		45	45			
100199912	GILBERT	AZ		03/05/2025		87		(20)			(20)		67	67			
100199464	HOLTS SUMMIT	MO		03/05/2025		193		(39)			(39)		154	154			
100199740	MESA	AZ		03/05/2025		354		(40)			(40)		314	314			
100199518	NEW LLANO	LA		03/05/2025		296		(47)			(47)		249	249			
100199570	WATERLOO	IL		03/05/2025		187		(39)			(39)		148	148			
100199815	KANSAS CITY	MO		03/05/2025		193		(40)			(40)		153	153			
100199784	FREEPORT	FL		03/05/2025		249		(44)			(44)		205	205			
100199576	JOHNSON VALLEY	CA		03/05/2025		59		(15)			(15)		44	44			
100199535	OKLAHOMA CITY	OK		03/05/2025		208		(42)			(42)		166	166			
100199419	CHANDLER	AZ		03/05/2025		565		(69)			(69)		496	496			
100199565	NEEDLES	CA		03/05/2025		65		(16)			(16)		49	49			
100199468	SUPERIOR	CO		03/05/2025		221		(44)			(44)		177	177			
100199802	DENVER	CO		03/05/2025		234		(46)			(46)		188	188			
100199461	PORT SAINT LUCIE	FL		03/05/2025		251		(47)			(47)		204	204			
100199799	ASTORIA	OR		03/05/2025		238		(46)			(46)		192	192			
100196853	WEST SACRAMENTO	CA		02/25/2025		169		(41)			(41)		128	128			
100199515	CHARLOTTE	NC		03/05/2025		198		(41)			(41)		158	158			

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100199500	BREMERTON	WA		03/05/2025		252		(47)			(47)		205	205			
100199555	WOODFORD	VT		03/05/2025		255		(46)			(46)		209	209			
100199795	BRIDGEVIEW	IL		03/05/2025		280		(47)			(47)		233	233			
100197075	HIALEAH	FL		02/25/2025		2,027		(185)			(185)		1,842	1,842			
100199703	EL MIRAGE	AZ		03/05/2025		327		(51)			(51)		276	276			
100199896	CROFTON	MD		03/05/2025		451		(59)			(59)		392	392			
100199463	ROCKWOOD	MI		03/05/2025		279		(48)			(48)		231	231			
100199583	BEVERLY	NJ		03/05/2025		209		(42)			(42)		167	167			
100199626	RENO	NV		03/05/2025		248		(47)			(47)		201	201			
100199903	DOWNINGTOWN	PA		03/05/2025		477		(63)			(63)		414	414			
100199923	LAKE SHORE	MD		03/05/2025		215		(30)			(30)		185	185			
100199951	CHESAPEAKE	VA		03/05/2025		346		(52)			(52)		294	294			
100199636	SACRAMENTO	CA		03/05/2025		435		(45)			(45)		391	391			
100199686	FARMINGTON	AR		03/05/2025		327		(51)			(51)		277	277			
100199545	DANBURY	CT		03/05/2025		238		(45)			(45)		193	193			
100197259	WARSAW	KY		02/25/2025		573		(115)			(115)		457	457			
100197156	MCKENNEY	VA		02/25/2025		834		(135)			(135)		698	698			
100199623	ABBOT	ME		03/05/2025		1,985		(176)			(176)		1,809	1,809			
100197143	GRAHAM	WA		02/25/2025		738		(86)			(86)		652	652			
100199906	KANSAS CITY	MO		03/05/2025		231		(43)			(43)		188	188			
100199638	IRMO	SC		03/05/2025		776		(87)			(87)		689	689			
100196852	SARALAND	AL		02/25/2025		260		(46)			(46)		213	213			
100199875	DUNEDIN	FL		03/05/2025		100		(20)			(20)		80	80			
100199621	WINDHAM	NH		03/05/2025		328		(48)			(48)		280	280			
100197397	HENDERSON	NV		02/25/2025		194		(36)			(36)		159	159			
100204162	ALISO VIEJO	CA		03/31/2025		210		(42)			(42)		169	169			
100199744	TULARE	CA		03/05/2025		536		(77)			(77)		459	459			
100199682	HANAHAN	SC		03/05/2025		390		(49)			(49)		341	341			
100196813	MURRIETA	CA		02/25/2025		248		(40)			(40)		208	208			
100199828	LAS VEGAS	NV		03/05/2025		1,912		(143)			(143)		1,769	1,769			
100188104	CONWAY	AR		01/07/2025		225		(37)			(37)		188	188			
100197337	TYRONE	GA		02/25/2025		1,088		(134)			(134)		954	954			
100199487	MOUNT PLEASANT	SC		03/05/2025		331		(47)			(47)		283	283			
100199714	TUCSON	AZ		03/05/2025		763		(84)			(84)		679	679			
100197439	NEWPORT NEWS	VA		02/25/2025		811		(115)			(115)		695	695			
100199563	PORTLAND	OR		03/05/2025		244		(37)			(37)		207	207			
100199670	ELVERTA	CA		03/05/2025		222		(35)			(35)		187	187			
100204390	ST AUGUSTINE	FL		03/31/2025		201		(36)			(36)		165	165			
100199857	BELLINGHAM	WA		03/05/2025		243		(36)			(36)		207	207			
100199933	EAST HAVEN	CT		03/05/2025		533		(53)			(53)		480	480			
100199457	WILMINGTON	DE		03/05/2025		243		(36)			(36)		207	207			
100199628	LAFAYETTE	IN		03/05/2025		461		(48)			(48)		413	413			
100199480	ANKENY	IA		03/05/2025		2,091		(170)			(170)		1,921	1,921			
100204314	MOUNT CLEMENS	MI		03/31/2025		234		(56)			(56)		178	178			
100197165	DELAWARE	OH		02/25/2025		872		(98)			(98)		774	774			
100204386	EADS	TN		03/31/2025		307		(56)			(56)		252	252			
100204377	YUKON	OK		03/31/2025		1,404		(227)			(227)		1,177	1,177			
100200057	GARY	IN		03/06/2025		46		(11)			(11)		35	35			
100204163	ARMAGH	PA		03/31/2025		137		(31)			(31)		106	106			
100199787	NASHVILLE	TN		03/05/2025		413		(53)			(53)		361	361			
100199763	MANTECA	CA		03/05/2025		315		(36)			(36)		279	279			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199770	FARGO	ND		03/05/2025		919		(107)			(107)		812	812			
100196816	HARRISBURG	AR		02/25/2025		1,005		(87)			(87)		918	918			
100199731	CORDOVA	TN		03/05/2025		1,418		(122)			(122)		1,296	1,296			
100196897	29 PALMS	CA		02/25/2025		208		(42)			(42)		167	167			
100196850	JACKSONVILLE	FL		02/25/2025		230		(39)			(39)		191	191			
100204168	MAGNOLIA	DE		03/31/2025		157		(37)			(37)		120	120			
100196711	GOBLES	MI		02/25/2025		2,204		(165)			(165)		2,039	2,039			
100188086	AUGUSTA	GA		01/07/2025		237		(40)			(40)		198	198			
100197323	BLAINE	MN		02/25/2025		260		(26)			(26)		234	234			
100196735	BAY SHORE	NY		02/25/2025		115		(11)			(11)		105	105			
100188084	MANAWA	WI		01/07/2025		220		(43)			(43)		176	176			
100196802	BRADENTON	FL		02/25/2025		141		(36)			(36)		105	105			
100188085	CUT OFF	LA		01/07/2025		237		(42)			(42)		195	195			
100196605	WOLCOTT	CT		02/25/2025		247		(46)			(46)		200	200			
100199619	BON AQUA	TN		03/05/2025		2,037		(96)			(96)		1,941	1,941			
100196767	HOLLYWOOD	AL		02/25/2025		221		(35)			(35)		186	186			
100204325	ANTIOCH	CA		03/31/2025		156		(15)			(15)		142	142			
100196971	PORTLAND	OR		02/25/2025		247		(44)			(44)		202	202			
100197044	BANGOR	ME		02/25/2025		221		(36)			(36)		186	186			
100199889	DENVER	CO		03/05/2025		157		(32)			(32)		125	125			
100199797	GEORGETOWN	SC		03/05/2025		333		(15)			(15)		318	318			
100199709	LEESBURG	VA		03/05/2025		247		(13)			(13)		234	234			
100199826	IOWA CITY	IA		03/05/2025		250		(12)			(12)		238	238			
100199449	WENTZVILLE	MO		03/05/2025		331		(13)			(13)		318	318			
100199537	ASTON	PA		03/05/2025		559		(17)			(17)		542	542			
100199891	FAIRHOPE	AL		03/05/2025		333		(13)			(13)		320	320			
100199678	CORAL SPRINGS	FL		03/05/2025		250		(10)			(10)		240	240			
100199913	ASHBURNHAM	MA		03/05/2025		333		(15)			(15)		318	318			
100204379	AIKEN	SC		03/31/2025		131		(14)			(14)		118	118			
100199894	NEW LENOX	IL		03/05/2025		475		(12)			(12)		463	463			
100199524	PHOENIX	AZ		03/05/2025		780		(38)			(38)		742	742			
100199944	PHILADELPHIA	PA		03/05/2025		655		(20)			(20)		635	635			
100199792	GOODYEAR	AZ		03/05/2025		863		(17)			(17)		846	846			
100197037	DUBLIN	VA		02/25/2025		181		(37)			(37)		143	143			
100197244	LAS VEGAS	NV		02/25/2025		226		(44)			(44)		183	183			
100199767	PLYMOUTH MEETING	PA		03/05/2025		249		(3)			(3)		246	246			
100199851	BETHLEHEM	PA		03/05/2025		248		(3)			(3)		246	246			
100199552	KAUKAUNA	WI		03/05/2025		248		(2)			(2)		246	246			
100197407	SCOTTSDALE	AZ		02/25/2025		241		(46)			(46)		196	196			
100197467	LAS VEGAS	NV		02/25/2025		1,098		(138)			(138)		960	960			
100199806	ALGONQUIN	IL		03/05/2025		252		(4)			(4)		248	248			
100197205	BERLIN	CT		02/25/2025		162		(39)			(39)		123	123			
100199713	CEDAR LAKE	IN		03/05/2025		481		(3)			(3)		477	477			
100199652	SALINE	MI		03/05/2025		272		(3)			(3)		268	268			
100204167	FARLEY	MO		03/31/2025		194		(26)			(26)		168	168			
100204339	NORTH PRAIRIE	WI		03/31/2025		148		(32)			(32)		115	115			
100204393	GREENSBURG	IN		03/31/2025		170		(35)			(35)		134	134			
100199453	VALDERS	WI		03/05/2025		12,032		(251)			(251)		11,781	11,781			
100199752	ROSEVILLE	CA		03/05/2025		334		6			6		340	340			
100199892	LEES SUMMIT	MO		03/05/2025		306		7			7		313	313			
100199848	EAST WENATCHEE	WA		03/05/2025		249		5			5		255	255			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199885	JENKS	OK		03/05/2025		734		11			11		745	745			
100199908	SAINT CLOUD	FL		03/05/2025		547		10			10		557	557			
100200027	STILLWATER	OK		03/06/2025		60		(3)			(3)		57	57			
100196814	VIRGINIA BEACH	VA		02/25/2025		224		(43)			(43)		181	181			
100204192	GRANGER	IN		03/31/2025		445		(65)			(65)		380	380			
100196741	SPRINGFIELD	OR		02/25/2025		205		(37)			(37)		169	169			
100187938	ANN ARBOR	MI		01/07/2025		616		(59)			(59)		557	557			
100204197	BEAUMONT	CA		03/31/2025		47		(6)			(6)		41	41			
100197019	CLEARBROOK	MN		02/25/2025		150		(32)			(32)		117	117			
100196596	ANAHEIM	CA		02/25/2025		31,712		(1,823)			(1,823)		29,889	29,889			
100196604	UTICA	IL		02/25/2025		313		(48)			(48)		265	265			
100197364	MODESTO	CA		02/25/2025		224		(43)			(43)		181	181			
100196973	STOCKTON	CA		02/25/2025		206		(40)			(40)		166	166			
100196681	NAPLES	FL		02/25/2025		206		(40)			(40)		166	166			
100197459	WATERTOWN	CT		02/25/2025		262		(44)			(44)		218	218			
100197248	HAWKINSVILLE	GA		02/25/2025		141		(35)			(35)		106	106			
100196918	CARROLLTON	VA		02/25/2025		260		(43)			(43)		217	217			
100187757	VALDOSTA	GA		01/07/2025		137		(34)			(34)		103	103			
100196793	PORTERVILLE	CA		02/25/2025		102		(14)			(14)		88	88			
100197023	LITTLE ROCK	AR		02/25/2025		212		(39)			(39)		173	173			
100197197	ATLANTA	GA		02/25/2025		77		(12)			(12)		66	66			
100197464	DEPEW	NY		02/25/2025		60		(12)			(12)		48	48			
100196772	SOUTH WINDSOR	CT		02/25/2025		214		(40)			(40)		174	174			
100196907	LA JUNTA	CO		02/25/2025		82		(17)			(17)		65	65			
100196856	JURUPA VALLEY	CA		02/25/2025		467		(58)			(58)		409	409			
100196931	MORGANVILLE	NJ		02/25/2025		510		(98)			(98)		412	412			
100187945	MOUNT DORA	FL		01/07/2025		210		(38)			(38)		173	173			
100196679	HEPHZIBAH	GA		02/25/2025		207		(29)			(29)		178	178			
100197217	GREEN COVE SPRINGS	FL		02/25/2025		220		(38)			(38)		182	182			
100196964	WHITEHALL	MI		02/25/2025		613		(64)			(64)		549	549			
100197129	SAN DIEGO	CA		02/25/2025		422		(57)			(57)		366	366			
100204355	WEST SACRAMENTO	CA		03/31/2025		151		(22)			(22)		129	129			
100204369	ST. CLOUD	FL		03/31/2025		126		(29)			(29)		97	97			
100196876	THE DALLES	OR		02/25/2025		206		(35)			(35)		171	171			
100204319	GRAFTON	OH		03/31/2025		156		(33)			(33)		123	123			
100196948	POST FALLS	ID		02/25/2025		214		(36)			(36)		179	179			
100204374	BOYNTON BEACH	FL		03/31/2025		182		(36)			(36)		145	145			
100197187	HOPE VALLEY	RI		02/25/2025		270		(28)			(28)		242	242			
100197308	LITHONIA	GA		02/25/2025		231		(37)			(37)		194	194			
100197295	MARTINSBURG	WV		02/25/2025		82		(16)			(16)		67	67			
100204184	OCOEE	FL		03/31/2025		187		(41)			(41)		146	146			
100204268	CHESTERFIELD	MO		03/31/2025		187		(37)			(37)		150	150			
100196982	ORLANDO	FL		02/25/2025		222		(36)			(36)		187	187			
100187961	SHAFTER	CA		01/07/2025		157		(32)			(32)		125	125			
100197257	LORAIN	OH		02/25/2025		276		(38)			(38)		238	238			
100204225	CHARLESTON	SC		03/31/2025		259		(22)			(22)		237	237			
100197235	WEST PLAINS	MO		02/25/2025		212		(41)			(41)		171	171			
100196878	BASEHOR	KS		02/25/2025		90		(17)			(17)		73	73			
100197380	CLINTON	ME		02/25/2025		700		(65)			(65)		634	634			
100196836	SUMMERVILLE	SC		02/25/2025		221		(33)			(33)		188	188			
100196905	AIKEN	SC		02/25/2025		385		(45)			(45)		340	340			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196645	PRUDENVILLE	MI		02/25/2025		151		(29)			(29)		122	122			
100204331	SAINT LOUIS	MO		03/31/2025		147		(14)			(14)		133	133			
100196789	ROSEBURG	OR		02/25/2025		266		(19)			(19)		247	247			
100204250	MURRIETA	CA		03/31/2025		119		(14)			(14)		105	105			
100204365	PHOENIX	AZ		03/31/2025		75		(15)			(15)		60	60			
100199674	GLENDALE	AZ		03/05/2025		10,709		95			95		10,804	10,804			
100204232	PRESCOTT VALLEY	AZ		03/31/2025		140		(13)			(13)		127	127			
100196734	MILACA	MN		02/25/2025		75		(12)			(12)		64	64			
100204280	PHOENIX	AZ		03/31/2025		122		(12)			(12)		110	110			
100197067	GRANDVIEW	WA		02/25/2025		204		(35)			(35)		169	169			
100204187	BURLINGTON	CT		03/31/2025		69		(18)			(18)		51	51			
100204316	PINCKNEY	MI		03/31/2025		155		(32)			(32)		122	122			
100197100	GUTHRIE	OK		02/25/2025		211		(36)			(36)		176	176			
100197101	COLORADO SPRINGS	CO		02/25/2025		212		(35)			(35)		176	176			
100197452	STOUGHTON	WI		02/25/2025		733		(57)			(57)		676	676			
100204178	LAKE FOREST	CA		03/31/2025		171		(34)			(34)		137	137			
100196803	CANTON	GA		02/25/2025		201		(25)			(25)		176	176			
100196945	GREENSBURG	KY		02/25/2025		188		(34)			(34)		155	155			
100204286	PEDRICKTOWN	NJ		03/31/2025		293		(42)			(42)		251	251			
100196667	CHARLESTON	SC		02/25/2025		133		(33)			(33)		101	101			
100197189	NORTH RIDGEVILLE	OH		02/25/2025		75		(13)			(13)		61	61			
100196716	BROKEN ARROW	OK		02/25/2025		182		(35)			(35)		147	147			
100197199	MILLVILLE	NJ		02/25/2025		45		(13)			(13)		31	31			
100197438	YUKON	OK		02/25/2025		142		(30)			(30)		112	112			
100196623	LANOKA HARBOR	NJ		02/25/2025		155		(32)			(32)		124	124			
100197216	SAINT CLOUD	FL		02/25/2025		173		(34)			(34)		138	138			
100197429	ORLAND PARK	IL		02/25/2025		173		(34)			(34)		138	138			
100196680	JACKSONVILLE	FL		02/25/2025		178		(35)			(35)		143	143			
100188184	NORTH PEKIN	IL		01/07/2025		812		(79)			(79)		733	733			
100197472	HESPERIA	CA		02/25/2025		180		(35)			(35)		145	145			
100197333	CHANDLER	AZ		02/25/2025		183		(36)			(36)		147	147			
100196817	SPENCER	OK		02/25/2025		183		(36)			(36)		147	147			
100196717	BOWLING GREEN	KY		02/25/2025		315		(46)			(46)		269	269			
100196619	CLEARWATER	FL		02/25/2025		186		(36)			(36)		150	150			
100196811	PLACENTIA	CA		02/25/2025		257		(42)			(42)		215	215			
100196862	BROKEN ARROW	OK		02/25/2025		191		(37)			(37)		155	155			
100197285	ALBUQUERQUE	NM		02/25/2025		191		(37)			(37)		155	155			
100197470	PAMPLICO	SC		02/25/2025		197		(37)			(37)		160	160			
100197085	NORTH LAS VEGAS	NV		02/25/2025		256		(42)			(42)		214	214			
100197081	FAIRFIELD	CA		02/25/2025		200		(38)			(38)		162	162			
100196669	AVON PARK	FL		02/25/2025		263		(43)			(43)		220	220			
100197097	SAINT CHARLES	MO		02/25/2025		210		(35)			(35)		175	175			
100197203	OWOSSO	MI		02/25/2025		143		(30)			(30)		113	113			
100196983	MACON	GA		02/25/2025		182		(35)			(35)		146	146			
100197181	BRENTWOOD	CA		02/25/2025		178		(34)			(34)		144	144			
100187890	LUCERNE	CA		01/07/2025		161		(33)			(33)		129	129			
100196848	ORLANDO	FL		02/25/2025		131		(32)			(32)		99	99			
100196977	MURRAY	UT		02/25/2025		132		(32)			(32)		100	100			
100196888	ALBUQUERQUE	NM		02/25/2025		60		(14)			(14)		46	46			
100196882	SUPERIOR	MT		02/25/2025		295		(33)			(33)		262	262			
100188087	LEXINGTON	KY		01/07/2025		129		(32)			(32)		98	98			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197399	SUWANEE	GA		02/25/2025		182		(34)			(34)		148	148			
100188240	SAINT LOUIS	MO		01/07/2025		188		(36)			(36)		152	152			
100196846	GLEN ALLEN	VA		02/25/2025		126		(30)			(30)		96	96			
100197056	BIRCHWOOD	WI		02/25/2025		129		(32)			(32)		97	97			
100196839	SAN TAN VALLEY	AZ		02/25/2025		261		(40)			(40)		220	220			
100197358	MESA	AZ		02/25/2025		1,003		(99)			(99)		904	904			
100196639	MAULDIN	SC		02/25/2025		586		(63)			(63)		523	523			
100196779	GERRARDSTOWN	WV		02/25/2025		190		(34)			(34)		156	156			
100196730	DIXON	CA		02/25/2025		201		(35)			(35)		166	166			
100188009	NEW BRITAIN	CT		01/07/2025		294		(45)			(45)		249	249			
100196708	LOGANVILLE	GA		02/25/2025		197		(35)			(35)		162	162			
100196872	GADSDEN	AL		02/25/2025		829		(85)			(85)		744	744			
100197401	SALEM	VA		02/25/2025		178		(33)			(33)		145	145			
100197449	SALT LAKE CITY	UT		02/25/2025		642		(103)			(103)		540	540			
100201710	ROCKFORD	IL		03/18/2025		461		(9)			(9)		452	452			
100196874	LAS VEGAS	NV		02/25/2025		126		(19)			(19)		107	107			
100196929	MORENO VALLEY	CA		02/25/2025		9,646		(667)			(667)		8,979	8,979			
100196823	COLORADO SPRINGS	CO		02/25/2025		260		(43)			(43)		218	218			
100196792	RIO RANCHO	NM		02/25/2025		71		(15)			(15)		57	57			
100197457	FORT COLLINS	CO		02/25/2025		55		(14)			(14)		41	41			
100187979	KEITHVILLE	LA		01/07/2025		527		(62)			(62)		465	465			
100196652	NAMPA	ID		02/25/2025		193		(33)			(33)		160	160			
100197086	DERRY	NH		02/25/2025		78		(26)			(26)		53	53			
100197018	HARTSELLE	AL		02/25/2025		190		(33)			(33)		157	157			
100197325	HOPEWELL	OH		02/25/2025		201		(34)			(34)		167	167			
100188175	FENTON	MI		01/07/2025		204		(34)			(34)		170	170			
100197055	BATESVILLE	AR		02/25/2025		181		(31)			(31)		150	150			
100197473	RONAN	MT		02/25/2025		199		(33)			(33)		166	166			
100197242	WEST SALEM	WI		02/25/2025		1,357		(119)			(119)		1,238	1,238			
100197041	TAMPA	FL		02/25/2025		181		(31)			(31)		150	150			
100187939	MCLOUD	OK		01/07/2025		140		(30)			(30)		110	110			
100196896	FRESNO	CA		02/25/2025		175		(30)			(30)		145	145			
100204304	ELLWOOD CITY	PA		03/31/2025		122		(27)			(27)		95	95			
100196911	KUNA	ID		02/25/2025		203		(33)			(33)		170	170			
100196807	KANSAS CITY	MO		02/25/2025		78		(25)			(25)		52	52			
100204188	CLEARWATER	FL		03/31/2025		129		(28)			(28)		101	101			
100197238	WASHINGTON	UT		02/25/2025		180		(31)			(31)		150	150			
100196820	MONTESANO	WA		02/25/2025		134		(29)			(29)		105	105			
100197256	PALM BAY	FL		02/25/2025		188		(32)			(32)		156	156			
100197118	HOLLYWOOD	SC		02/25/2025		255		(43)			(43)		212	212			
100197119	SAVANNAH	GA		02/25/2025		523		(53)			(53)		471	471			
100197251	STANCHORAGE	AK		02/25/2025		753		(80)			(80)		674	674			
100188220	DOUGLASVILLE	GA		01/07/2025		207		(35)			(35)		172	172			
100196696	UNION CITY	GA		02/25/2025		142		(45)			(45)		97	97			
100204161	SAYREVILLE	NJ		03/31/2025		261		(48)			(48)		213	213			
100187951	HAZEL GREEN	AL		01/07/2025		184		(31)			(31)		153	153			
100196959	WOODSTOCK	GA		02/25/2025		362		(50)			(50)		312	312			
100197265	WENATCHEE	WA		02/25/2025		59		(12)			(12)		48	48			
100196761	AIRWAY HEIGHTS	WA		02/25/2025		655		(93)			(93)		562	562			
100187944	LAS VEGAS	NV		01/07/2025		125		(27)			(27)		98	98			
100197066	DEFIANCE	OH		02/25/2025		206		(35)			(35)		172	172			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197286	MONTE VISTA	CO		02/25/2025		75		(13)			(13)		61	61			
100196921	CHICO	CA		02/25/2025		203		(31)			(31)		172	172			
100196875	GLENDALE	AZ		02/25/2025		194		(30)			(30)		163	163			
100197394	LACEY	WA		02/25/2025		387		(48)			(48)		339	339			
100196776	HENDERSON	NV		02/25/2025		53		(12)			(12)		41	41			
100196725	SPARTANBURG	SC		02/25/2025		186		(28)			(28)		157	157			
100196970	LIBERTY	SC		02/25/2025		189		(18)			(18)		171	171			
100196694	CLOVIS	CA		02/25/2025		799		(73)			(73)		726	726			
100197000	MEQUON	WI		02/25/2025		310		(39)			(39)		272	272			
100197326	ELKO NEW MARKET	MN		02/25/2025		636		(85)			(85)		551	551			
100196933	COLO SPGS	CO		02/25/2025		67		(12)			(12)		55	55			
100204264	EDEN	NC		03/31/2025		106		(25)			(25)		81	81			
100196963	MASON	OH		02/25/2025		201		(29)			(29)		172	172			
100204215	FORT WASHINGTON	MD		03/31/2025		167		(33)			(33)		134	134			
100197107	ALBUQUERQUE	NM		02/25/2025		171		(28)			(28)		143	143			
100196720	CLINTON	IL		02/25/2025		106		(14)			(14)		92	92			
100196719	HANAPEPE	HI		02/25/2025		47		(10)			(10)		37	37			
100196828	SAINT PAUL	MN		02/25/2025		205		(28)			(28)		176	176			
100196738	MABELVALE	AR		02/25/2025		150		(22)			(22)		129	129			
100197435	ENTERPRISE	AL		02/25/2025		472		(41)			(41)		431	431			
100197351	CHESAPEAKE	VA		02/25/2025		71		(11)			(11)		60	60			
100196842	LINDEN	NJ		02/25/2025		190		(25)			(25)		165	165			
100197293	WEST COLUMBIA	SC		02/25/2025		66		(10)			(10)		56	56			
100196868	AUBURN	ME		02/25/2025		76		(11)			(11)		65	65			
100204170	PALM COAST	FL		03/31/2025		100		(18)			(18)		82	82			
100196782	HEMET	CA		02/25/2025		153		(15)			(15)		137	137			
100197264	AUSTELL	GA		02/25/2025		144		(26)			(26)		118	118			
100196646	SYRACUSE	NY		02/25/2025		194		(24)			(24)		170	170			
100196864	BAYVILLE	NJ		02/25/2025		641		(79)			(79)		562	562			
100197030	BOISE	ID		02/25/2025		364		(35)			(35)		329	329			
100197201	THOUSAND PALMS	CA		02/25/2025		3,489		(284)			(284)		3,205	3,205			
100196994	STATEN ISLAND	NY		02/25/2025		189		(22)			(22)		167	167			
100187946	BUFFALO	NY		01/07/2025		186		(21)			(21)		165	165			
100196742	ATHENS	AL		02/25/2025		55		(9)			(9)		46	46			
100196796	PALMDALE	CA		02/25/2025		204		(23)			(23)		181	181			
100196749	TUCSON	AZ		02/25/2025		80		(9)			(9)		71	71			
100196714	LIDO BEACH	NY		02/25/2025		80		(9)			(9)		71	71			
100196715	FLORAL PARK	NY		02/25/2025		438		(53)			(53)		385	385			
100196861	INDEPENDENCE	MO		02/25/2025		1,501		(139)			(139)		1,362	1,362			
100204307	PHILADELPHIA	PA		03/31/2025		716		(45)			(45)		670	670			
100204210	SACRAMENTO	CA		03/31/2025		40		(5)			(5)		35	35			
100204273	MEMPHIS	TN		03/31/2025		184		(17)			(17)		167	167			
100196609	VALLEJO	CA		02/25/2025		194		(13)			(13)		181	181			
100197408	ANOKA	MN		02/25/2025		162		(9)			(9)		153	153			
100197053	NOVI	MI		02/25/2025		17,064		(1,237)			(1,237)		15,827	15,827			
100204211	NORTH AUGUSTA	SC		03/31/2025		15,423		(423)			(423)		15,000	15,000			
100204226	BRICK	NJ		03/31/2025		270		(19)			(19)		251	251			
100204212	HEMET	CA		03/31/2025		42		(9)			(9)		33	33			
100204233	BOISE	ID		03/31/2025		111		(23)			(23)		88	88			
100204357	LOGANVILLE	GA		03/31/2025		15,466		(424)			(424)		15,041	15,041			
100204311	SMYRNA	TN		03/31/2025		575		(62)			(62)		513	513			

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100204234	LEBANON	PA		03/31/2025		122		(12)			(12)		110	110			
100204360	LAS VEGAS	NV		03/31/2025		464		(17)			(17)		447	447			
100204334	READING	PA		03/31/2025		102		(10)			(10)		92	92			
100204371	AUBURNDALE	FL		03/31/2025		95		(20)			(20)		75	75			
100204295	HUNTINGTON	AR		03/31/2025		103		(21)			(21)		82	82			
100204395	FARMINGTON	MO		03/31/2025		98		(23)			(23)		75	75			
100204296	SACRAMENTO	CA		03/31/2025		78		(18)			(18)		60	60			
100204165	BARRINGTON	NH		03/31/2025		189		(28)			(28)		161	161			
100204364	NORTH CANTON	OH		03/31/2025		90		(16)			(16)		74	74			
100204363	STAFFORD	VA		03/31/2025		324		(44)			(44)		280	280			
100204244	SAINT PETERSBURG	FL		03/31/2025		40		(4)			(4)		36	36			
100204354	NORWALK	OH		03/31/2025		297		(23)			(23)		274	274			
100199782	GRAND BLANC	MI		03/05/2025		271		(31)			(31)		240	240			
100199724	ROSALIA	WA		03/05/2025		974		(6)			(6)		967	967			
100193324	CHICAGO	IL		02/10/2025		(2,296)		38			38		(2,258)	68,093		70,351	70,351
7200770	CITY OF ORANGE	NJ		04/21/2025		67,666							67,666	67,666			
7200766	WEST PALMS BEACH	FL		04/29/2025		94,869		10,708			10,708		105,576	105,576			
2014039	BURBANK	CA		07/30/2014		64,431		43,679			43,679		108,110	108,110			
2016028	FRANKLIN	WI		08/31/2016		152,760		18,975			18,975		171,734	171,734			
2016050	YUKON	OK		09/01/2016		252,841		34,238			34,238		287,079	287,079			
100204864	ANAHEIM	CA		04/09/2025		3,734		(399)			(399)		3,335	3,335			
100213726	SHERMAN OAKS	CA		05/29/2025		3,066		(398)			(398)		2,667	2,667			
100210497	BROOKLYN	NY		05/12/2025		3,022		(405)			(405)		2,617	2,617			
100210469	ENCINO LOS ANGELES	CA		05/12/2025		3,294		(647)			(647)		2,647	2,647			
100206950	LOS ANGELES	CA		04/25/2025		3,214		(744)			(744)		2,470	2,470			
100199151	TARZANA	CA		04/04/2025		3,707		(908)			(908)		2,799	2,799			
100214067	NEWPORT BEACH	CA		05/30/2025		3,034		(235)			(235)		2,799	2,799			
100205129	NEWPORT BEACH	CA		04/11/2025		14,681		(863)			(863)		13,818	13,818			
100207319	BROOKLYN	NY		04/28/2025		2,815		(588)			(588)		2,227	2,227			
100210445	CARPINTERIA	CA		05/12/2025		2,773		(482)			(482)		2,291	2,291			
100210455	EDWARDS	CO		05/12/2025		4,895		(516)			(516)		4,378	4,378			
100204696	SAN JOS DEL CABO	MEX		04/07/2025		5,758							5,758	5,758			
100199216	NEWPORT BEACH	CA		04/09/2025		2,789		(604)			(604)		2,185	2,185			
100207171	REDWOOD CITY	CA		04/28/2025		2,444		(73)			(73)		2,371	2,371			
100204747	LOS ANGELES	CA		04/10/2025		2,902		(479)			(479)		2,423	2,423			
403054911	GREAT BEND	KS		05/22/2025		3,016		(1,364)			(1,364)		1,651	1,651			
403053108	LONGS	SC		05/22/2025		3,117		(1,012)			(1,012)		2,105	2,105			
100204695	SAN JOS DEL CABO	MEX		04/07/2025		2,193							2,193	2,193			
100212237	SCOTTSDALE	AZ		05/23/2025		2,247		(356)			(356)		1,892	1,892			
100207433	GLENVILLE	NC		04/29/2025		2,347		(308)			(308)		2,039	2,039			
100206986	FORT LAUDERDALE	FL		04/25/2025		2,175		(390)			(390)		1,785	1,785			
100204860	CARMEL	CA		04/09/2025		2,702		(320)			(320)		2,382	2,382			
100206123	SARATOGA	CA		04/16/2025		4,982		(385)			(385)		4,598	4,598			
403056627	GARY	IN		05/22/2025		2,592		(955)			(955)		1,638	1,638			
100199153	BASALT	CO		04/04/2025		311		(311)			(311)						
100206511	SAN FRANCISCO	CA		04/22/2025		54,153		(2,032)			(2,032)		52,121	52,121			
100205133	WOODLAND HILLS	CA		04/11/2025		2,274		(366)			(366)		1,908	1,908			
100206937	KIRKLAND	WA		04/25/2025		2,255		(180)			(180)		2,076	2,076			
403054166	NEWARK	NJ		05/22/2025		3,293		(1,518)			(1,518)		1,775	1,775			
100212226	PARKER	CO		05/23/2025		2,205		(214)			(214)		1,991	1,991			
100209743	DRAPER	UT		05/05/2025		3,761		(455)			(455)		3,305	3,305			

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100205061	KAILUA KONA	HI		04/11/2025		2,213		(605)			(605)		1,607	1,607			
403055983	NEW HAVEN	CT		05/22/2025		2,094		(433)			(433)		1,660	1,660			
100207186	LAGUNA HILLS	CA		04/28/2025		4,202		(202)			(202)		4,000	4,000			
100207306	LOS ANGELES	CA		04/28/2025		258		(158)			(158)		100	100			
100199208	MARANA	AZ		04/09/2025		4,001		(595)			(595)		3,407	3,407			
403054247	CLEVELAND	OH		05/22/2025		3,572		(2,196)			(2,196)		1,376	1,376			
100206582	LAGUNA BEACH	CA		04/22/2025		8,664		(732)			(732)		7,931	7,931			
100212221	RANCHO PALOS VERDES	CA		05/23/2025		1,842		(294)			(294)		1,548	1,548			
100206550	LOS ANGELES (NORTHRIDGE)	CA		04/22/2025		2,159		(443)			(443)		1,717	1,717			
100205600	CHARLESTON	SC		05/09/2025		2,022		(317)			(317)		1,704	1,704			
100210458	STUDIO CITY	CA		05/12/2025		3,773		(248)			(248)		3,525	3,525			
100210467	MARCO ISLAND	FL		05/12/2025		1,826		(220)			(220)		1,606	1,606			
100206882	OCEANSIDE	CA		04/24/2025		2,124		(445)			(445)		1,679	1,679			
100204974	SCOTTSDALE	AZ		04/10/2025		3,470		(264)			(264)		3,206	3,206			
403050753	PHILADELPHIA	PA		05/22/2025		2,207		(803)			(803)		1,404	1,404			
100206218	LAGUNA BEACH	CA		04/17/2025		2,334		(404)			(404)		1,930	1,930			
100199123	SANTA MONICA	CA		04/04/2025		2,022		(422)			(422)		1,599	1,599			
100209473	NEW BOSTON	NH		05/01/2025		1,556		(281)			(281)		1,275	1,275			
100205688	BOCA RATON	FL		05/09/2025		1,704		(220)			(220)		1,484	1,484			
100204744	EDWARDS	CO		04/10/2025		3,576		(243)			(243)		3,333	3,333			
100209758	WHITEFISH	MT		05/05/2025		3,319		(364)			(364)		2,955	2,955			
100211960	IRVINE	CA		05/22/2025		1,593		(109)			(109)		1,484	1,484			
100207336	MALIBU	CA		04/29/2025		741		(72)			(72)		669	669			
100204902	ENGLEWOOD	CO		04/10/2025		3,236		(404)			(404)		2,832	2,832			
100209480	BROOKLYN	NY		05/01/2025		1,381		(63)			(63)		1,317	1,317			
100204853	QUEEN CREEK	AZ		04/09/2025		1,576		(457)			(457)		1,119	1,119			
100209717	SAN FRANCISCO	CA		05/05/2025		3,592		(85)			(85)		3,507	3,507			
100205148	BRECKENRIDGE	CO		05/01/2025		9,953		(453)			(453)		9,500	9,500			
100204868	WOODLAND HILLS	CA		04/09/2025		1,937		(400)			(400)		1,537	1,537			
100207322	NAPA	CA		04/29/2025		1,740		(206)			(206)		1,534	1,534			
403019534	HARKER HEIGHTS	TX		05/22/2025		3,852		(586)			(586)		3,266	3,266			
100199223	SAINT JOHNS	FL		04/09/2025		1,991		(390)			(390)		1,601	1,601			
100206094	MAPLETON	UT		04/16/2025		3,423		(255)			(255)		3,169	3,169			
100207165	GLENDALE	CA		04/28/2025		1,927		(174)			(174)		1,753	1,753			
100209727	SAN ANSELMO	CA		05/05/2025		8,363		(335)			(335)		8,028	8,028			
100203089	OAKLAND	CA		04/25/2025		1,344		(235)			(235)		1,109	1,109			
100206914	MILLBRAE	CA		04/24/2025		1,735		(180)			(180)		1,556	1,556			
100207265	SAN DIEGO	CA		04/28/2025		3,530		(242)			(242)		3,289	3,289			
100199161	VIEW PARK AREA LOS ANGELES	CA		04/04/2025		1,494		(308)			(308)		1,186	1,186			
100204726	ORANGE	CA		04/08/2025		3,346		(414)			(414)		2,932	2,932			
100207437	AUSTIN	TX		04/29/2025		3,484		(292)			(292)		3,191	3,191			
100210205	VILLA PARK	CA		05/08/2025		4,772		(426)			(426)		4,346	4,346			
100207417	BETHESDA	MD		04/29/2025		1,540		(167)			(167)		1,373	1,373			
100206115	SAN LUIS OBISPO	CA		04/16/2025		3,246		(224)			(224)		3,022	3,022			
100207372	DALLAS	TX		04/29/2025		1,365		(158)			(158)		1,208	1,208			
100212463	HILTON HEAD ISLAND	SC		05/27/2025		2,936		79			79		3,015	3,015			
100209270	BEVERLY HILLS	CA		04/29/2025		1,534		(102)			(102)		1,432	1,432			
100202229	SANTA ANA	CA		04/17/2025		1,575		(163)			(163)		1,411	1,411			
100207143	PETALUMA	CA		04/28/2025		1,416		(164)			(164)		1,252	1,252			
100206940	ORANGEVALE	CA		04/25/2025		1,585		(383)			(383)		1,202	1,202			
100210225	PALM SPRINGS	CA		05/09/2025		1,424		(276)			(276)		1,148	1,148			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206875	DENVER	CO		04/24/2025		1,417		(180)			(180)		1,237	1,237			
100205632	REDONDO BEACH	CA		05/09/2025		1,479		(188)			(188)		1,291	1,291			
100212068	REDWOOD CITY	CA		05/22/2025		1,342		(107)			(107)		1,235	1,235			
100210243	LOS ANGELES	CA		05/09/2025		1,420		(305)			(305)		1,115	1,115			
100210231	MOUNTAIN VIEW	CA		05/09/2025		1,244		(275)			(275)		969	969			
100205077	LAS VEGAS	NV		04/11/2025		1,456		(414)			(414)		1,043	1,043			
100207183	WHITTIER	CA		04/28/2025		1,368		(211)			(211)		1,157	1,157			
100209733	SCOTTSDALE	AZ		05/05/2025		2,457		(221)			(221)		2,235	2,235			
100212587	BOCA RATON	FL		05/29/2025		1,296		(125)			(125)		1,170	1,170			
100213800	BOCA RATON	FL		05/29/2025		1,420		(30)			(30)		1,390	1,390			
100213787	LOS ANGELES	CA		05/29/2025		553		(53)			(53)		500	500			
100206118	NEWPORT BEACH	CA		04/16/2025		2,708		(392)			(392)		2,316	2,316			
100210208	BEVERLY HILLS	CA		05/08/2025		1,480		(181)			(181)		1,299	1,299			
100207448	PHOENIX	AZ		04/29/2025		1,264		(49)			(49)		1,215	1,215			
100207393	LOS ANGELES	CA		04/29/2025		2,524		(289)			(289)		2,235	2,235			
100209700	DAVIE	FL		05/05/2025		4,115		1			1		4,116	4,116			
100205117	DOWNEY	CA		04/11/2025		2,539		(223)			(223)		2,316	2,316			
100205076	LOS ANGELES	CA		04/11/2025		716		(202)			(202)		514	514			
100209710	WOODLAND HILLS	CA		05/05/2025		2,743		(15)			(15)		2,728	2,728			
100206518	VALENCIA	CA		04/22/2025		1,387		(85)			(85)		1,302	1,302			
100199241	LAGUNA HILLS	CA		04/09/2025		1,266		(246)			(246)		1,020	1,020			
100213741	RIVERSIDE	CA		05/29/2025		2,273		(204)			(204)		2,069	2,069			
100207133	ESCONDIDO AREA	CA		04/28/2025		1,201		(153)			(153)		1,048	1,048			
100204991	NASHVILLE	TN		04/10/2025		1,384		(208)			(208)		1,176	1,176			
100209694	ORINDA	CA		05/05/2025		2,375		(124)			(124)		2,251	2,251			
100203059	SAN DIEGO	CA		04/25/2025		1,359		(267)			(267)		1,092	1,092			
100206228	THOUSAND OAKS	CA		04/17/2025		2,951		(181)			(181)		2,769	2,769			
100204985	WESTERVILLE	OH		04/10/2025		2,784		(320)			(320)		2,464	2,464			
100207487	BROOKLYN	NY		04/29/2025		2,337		30			30		2,368	2,368			
100203034	NAPA	CA		04/25/2025		1,316		(139)			(139)		1,176	1,176			
100211440	PALM COAST	FL		05/16/2025		1,212		(16)			(16)		1,196	1,196			
100207156	ROWLAND HEIGHTS AREA	CA		04/28/2025		2,420		(192)			(192)		2,228	2,228			
100209750	SAN JOSE	CA		05/05/2025		2,438		(114)			(114)		2,324	2,324			
100204844	BELMONT	CA		04/09/2025		2,592		(230)			(230)		2,362	2,362			
100213827	LOS ANGELES	CA		05/29/2025		1,300		(11)			(11)		1,289	1,289			
100203057	LOS ANGELES	CA		04/25/2025		1,307		(297)			(297)		1,011	1,011			
100204819	GILROY	CA		04/09/2025		1,378		(207)			(207)		1,171	1,171			
100209818	SAN CLEMENTE	CA		05/05/2025		1,229		(135)			(135)		1,094	1,094			
100209420	BEACH HAVEN	NJ		04/29/2025		1,159		(163)			(163)		996	996			
100204455	OXNARD	CA		04/03/2025		2,278		(409)			(409)		1,869	1,869			
100202224	LOS ANGELES	CA		04/17/2025		1,183		(68)			(68)		1,115	1,115			
100211476	VENICE	CA		05/16/2025		1,073		(4)			(4)		1,069	1,069			
100205039	EAST HAMPTON	NY		04/11/2025		1,257		(307)			(307)		950	950			
100212457	LOS GATOS	CA		05/27/2025		2,408		15			15		2,422	2,422			
100199171	SAN CLEMENTE	CA		04/04/2025		2,490		(239)			(239)		2,251	2,251			
100207287	NORTHRIDGE	CA		04/28/2025		1,093		(70)			(70)		1,023	1,023			
100212236	LOS ANGELES	CA		05/23/2025		1,167		(177)			(177)		989	989			
100204932	MANDEVILLE	LA		04/10/2025		2,178		(180)			(180)		1,999	1,999			
100205599	HOUSTON	TX		05/09/2025		1,260		(220)			(220)		1,040	1,040			
100205576	WESTLAKE VILLAGE	CA		05/09/2025		1,497		(151)			(151)		1,346	1,346			
100199125	AUSTIN	TX		04/04/2025		2,257		(340)			(340)		1,916	1,916			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212231	BURBANK	CA		05/23/2025		1,097		(174)			(174)		923	923			
100209838	UPPER SADDLE RIVER	NJ		05/05/2025		2,113		(165)			(165)		1,948	1,948			
100204740	MAMMOTH LAKES	CA		04/10/2025		2,222		(167)			(167)		2,055	2,055			
100207426	WAYZATA	MN		04/29/2025		2,197		(150)			(150)		2,047	2,047			
100206971	ORANGE	CA		04/25/2025		1,173		(270)			(270)		903	903			
100210416	REDMOND	WA		05/12/2025		2,401		(1)			(1)		2,400	2,400			
100214281	CAREFREE	AZ		05/30/2025		1,119		(44)			(44)		1,075	1,075			
100206936	MILL CREEK	WA		04/25/2025		1,061		(141)			(141)		919	919			
100207389	PACIFIC GROVE	CA		04/29/2025		1,147		(171)			(171)		977	977			
100209817	OAK BROOK	IL		05/05/2025		2,129		(63)			(63)		2,065	2,065			
100204959	GRANITE BAY	CA		04/10/2025		2,358		(294)			(294)		2,064	2,064			
100204922	MISSION VIEJO	CA		04/10/2025		1,167		(238)			(238)		929	929			
100207311	THOUSAND OAKS	CA		04/28/2025		1,086		(134)			(134)		952	952			
100207313	DISCOVERY BAY	CA		04/28/2025		1,115		(172)			(172)		944	944			
100209785	AUSTIN	TX		05/05/2025		3,049		(293)			(293)		2,756	2,756			
100206559	FOUNTAIN VALLEY	CA		04/22/2025		1,848		(292)			(292)		1,556	1,556			
100211463	LAS VEGAS	NV		05/16/2025		918		(159)			(159)		759	759			
100206538	LOS ANGELES	CA		04/22/2025		1,217		(243)			(243)		973	973			
100210226	OAKLAND	CA		05/09/2025		1,120		(105)			(105)		1,015	1,015			
100207425	CHICAGO	IL		04/29/2025		1,071		(224)			(224)		847	847			
100205153	SOQUEL	CA		05/01/2025		1,147		(141)			(141)		1,007	1,007			
100211510	LOS ANGELES	CA		05/16/2025		1,080		(119)			(119)		961	961			
100205162	CORTE MADERA	CA		05/01/2025		530		(98)			(98)		431	431			
100202995	MISSOURI CITY	TX		04/25/2025		1,085		(43)			(43)		1,042	1,042			
100210505	DAVIS	CA		05/15/2025		1,122		1			1		1,124	1,124			
100207168	SAN FRANCISCO	CA		04/28/2025		965		(161)			(161)		803	803			
100199159	ACWORTH	GA		04/04/2025		2,116		(289)			(289)		1,826	1,826			
100199196	SAN DIEGO	CA		04/04/2025		1,885		(213)			(213)		1,672	1,672			
100205073	LOS ANGELES	CA		04/11/2025		1,121		(257)			(257)		864	864			
100204720	LAS VEGAS	NV		04/08/2025		1,993		(207)			(207)		1,787	1,787			
100204856	PLYMOUTH	MN		04/09/2025		1,082		43			43		1,125	1,125			
100202999	SANTA BARBARA	CA		04/25/2025		1,146		(138)			(138)		1,008	1,008			
100210344	LAFAYETTE	CA		05/09/2025		1,245		(134)			(134)		1,111	1,111			
100199198	LAS VEGAS	NV		04/04/2025		2,234		(212)			(212)		2,022	2,022			
100206113	SAMMAMISH	WA		04/16/2025		11,041		(468)			(468)		10,572	10,572			
100212460	BOCA RATON	FL		05/27/2025		1,023		(32)			(32)		991	991			
100209808	BRADENTON	FL		05/05/2025		1,428		358			358		1,787	1,787			
100204892	COVINGTON	LA		04/10/2025		1,027		(165)			(165)		862	862			
100212451	BLOOMFIELD HILLS	MI		05/27/2025		1,011		(31)			(31)		979	979			
100209800	SHORT HILLS	NJ		05/05/2025		2,045		(148)			(148)		1,898	1,898			
100209716	BERKELEY	CA		05/05/2025		1,017		(7)			(7)		1,010	1,010			
100205064	SUNNYVALE	CA		04/11/2025		1,056		(160)			(160)		896	896			
100206951	HERMOSA BEACH	CA		04/25/2025		1,870		(185)			(185)		1,684	1,684			
100204874	PANORAMA CITY	CA		04/09/2025		1,176		(315)			(315)		860	860			
100204972	MORGAN HILL	CA		04/10/2025		1,115		(240)			(240)		875	875			
100205168	LAS VEGAS	NV		05/01/2025		1,126		(270)			(270)		856	856			
100210508	BOYNE CITY	MI		05/15/2025		1,018		(65)			(65)		953	953			
100207321	LEESBURG	VA		04/29/2025		1,031		(200)			(200)		831	831			
100207046	BELLFLOWER	CA		04/24/2025		1,872		(228)			(228)		1,644	1,644			
100206585	LAS VEGAS	NV		04/22/2025		985		(169)			(169)		817	817			
100206224	QUEEN CREEK	AZ		04/17/2025		1,012		(13)			(13)		999	999			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211970	IRVINE	CA		05/22/2025		2,515		(1,614)			(1,614)		901	901			
100211953	CANYON COUNTRY	CA		05/22/2025		992		(66)			(66)		926	926			
100207364	RANCHO CUCAMONGA	CA		04/29/2025		1,954		(59)			(59)		1,895	1,895			
100211500	THE SEA RANCH	CA		05/16/2025		1,749		(163)			(163)		1,586	1,586			
100199137	BRENTWOOD	TN		04/04/2025		1,967		(315)			(315)		1,653	1,653			
100203054	COALVILLE	UT		04/25/2025		474		(76)			(76)		398	398			
100210415	LA MESA	CA		05/12/2025		1,054		(72)			(72)		982	982			
100203045	COALVILLE	UT		04/25/2025		1,013		(114)			(114)		900	900			
100210437	CORNELIUS	NC		05/12/2025		1,061		(120)			(120)		941	941			
100208977	SAN MATEO	CA		04/29/2025		1,088		(64)			(64)		1,024	1,024			
100206111	SAN CLEMENTE	CA		04/16/2025		971		(97)			(97)		874	874			
100209804	PALM SPRINGS	CA		05/05/2025		1,937		(119)			(119)		1,818	1,818			
100207330	HUNTINGTOWN	MD		04/29/2025		893		(77)			(77)		816	816			
100207499	RAMONA	CA		04/29/2025		988		(151)			(151)		837	837			
100211432	BROOKLYN	NY		05/16/2025		(2,340)		3,261			3,261		921	921			
100204469	MARLBORO	NJ		04/04/2025		1,909		(154)			(154)		1,755	1,755			
100204445	CORONA	CA		04/03/2025		2,800		(109)			(109)		2,690	2,690			
100207388	GRANITE BAY	CA		04/29/2025		1,011		(163)			(163)		849	849			
100206554	RANCHO CUCAMONGA	CA		04/22/2025		995		(192)			(192)		803	803			
100212467	IRVINE	CA		05/27/2025		71,759		(759)			(759)		71,000	71,000			
100209839	SEATTLE	WA		05/05/2025		1,883		(116)			(116)		1,767	1,767			
100206233	MIAMI LAKES	FL		04/17/2025		1,819		(133)			(133)		1,686	1,686			
100206114	SAMMAMISH	WA		04/16/2025		108,578		(3,087)			(3,087)		105,491	105,491			
100214093	ATLANTA	GA		05/30/2025		928		(69)			(69)		859	859			
100205046	YORBA LINDA	CA		04/11/2025		1,089		(261)			(261)		829	829			
100211482	ANAHEIM	CA		05/16/2025		867		(144)			(144)		723	723			
100209712	PASADENA	CA		05/05/2025		1,941		(23)			(23)		1,918	1,918			
100212376	MOORESVILLE	NC		05/28/2025		866		(50)			(50)		816	816			
100204976	KEY LARGO	FL		04/10/2025		270,255		(13,231)			(13,231)		257,024	257,024			
100209799	GLENDORA	CA		05/05/2025		1,647		(167)			(167)		1,481	1,481			
100206877	BRADENTON	FL		04/24/2025		1,027		(162)			(162)		865	865			
100209158	LOS ANGELES	CA		04/30/2025		966		(58)			(58)		909	909			
100210421	VALLEY GLEN	CA		05/12/2025		1,866		(143)			(143)		1,723	1,723			
100206782	JERSEY CITY	NJ		04/23/2025		977		(142)			(142)		835	835			
100209724	PIGEON FORGE	TN		05/05/2025		1,740		(174)			(174)		1,567	1,567			
100209715	MARVIN	NC		05/05/2025		1,977		160			160		2,137	2,137			
100207142	GARDEN GROVE	CA		04/28/2025		1,678		(130)			(130)		1,548	1,548			
100209854	ATLANTA	GA		05/05/2025		1,929		(13)			(13)		1,916	1,916			
100206872	LOS ANGELES	CA		04/24/2025		912		(196)			(196)		716	716			
100206858	CORONA	CA		04/24/2025		951		(221)			(221)		730	730			
100209360	REDMOND	WA		04/29/2025		1,766		(143)			(143)		1,624	1,624			
100209754	PASCO	WA		05/05/2025		1,716		(113)			(113)		1,603	1,603			
100204821	SAN JOSE	CA		04/09/2025		1,529		(112)			(112)		1,418	1,418			
100207419	SHELBY	NC		04/29/2025		826		(45)			(45)		782	782			
100212255	SAN FRANCISCO	CA		05/28/2025		878		4			4		882	882			
100211649	BELLEVUE	WA		05/19/2025		829		(86)			(86)		743	743			
100210198	BEACH HAVEN	NJ		05/07/2025		911		(64)			(64)		847	847			
100202265	LOMITA	CA		04/17/2025		993		(236)			(236)		757	757			
100206957	TUJUNGA	CA		04/25/2025		933		(195)			(195)		738	738			
100209416	IRVINE	CA		04/29/2025		877		(124)			(124)		753	753			
100210223	PASADENA	CA		05/09/2025		971		(151)			(151)		820	820			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207387	LA PALMA	CA		04/29/2025		949		(154)			(154)		795	795			
100204870	LA CRESCENTA	CA		04/09/2025		1,003		(54)			(54)		949	949			
100205030	AGOURA HILLS	CA		04/11/2025		814		(235)			(235)		579	579			
100209765	PEMBROKE PINES	FL		05/05/2025		1,708		(163)			(163)		1,545	1,545			
100206104	TOLUCA LAKE	CA		04/16/2025		1,867		(182)			(182)		1,685	1,685			
100207145	WESTON	FL		04/28/2025		738		120			120		858	858			
100202996	REDONDO BEACH	CA		04/25/2025		3,475		(286)			(286)		3,189	3,189			
100204745	LOS ANGELES	CA		04/10/2025		991		(108)			(108)		882	882			
100205071	EAST HAMPTON	NY		04/11/2025		880		(209)			(209)		671	671			
100208980	SAN DIEGO	CA		04/29/2025		949		(67)			(67)		882	882			
100210526	BAY HARBOR ISLANDS	FL		05/15/2025		925		(93)			(93)		832	832			
100204887	CAVE CREEK	AZ		04/10/2025		1,706		(142)			(142)		1,565	1,565			
100204766	SIERRA MADRE	CA		04/09/2025		1,834		(273)			(273)		1,562	1,562			
100206121	OLYMPIA	WA		04/16/2025		1,714		(215)			(215)		1,499	1,499			
100202225	SCOTTSDALE	AZ		04/17/2025		934		(52)			(52)		882	882			
100204632	WINDSOR	CA		04/04/2025		1,684		(258)			(258)		1,426	1,426			
100207177	ALTADENA	CA		04/28/2025		859		(19)			(19)		840	840			
100199177	SOUTHLAKE	TX		04/04/2025		1,011		(260)			(260)		751	751			
100203079	BOGART	GA		04/25/2025		903		(74)			(74)		829	829			
100207128	SANTA CLARITA AREA	CA		04/28/2025		322		280			280		602	602			
100206189	ALEXANDRIA	VA		04/16/2025		872		(125)			(125)		746	746			
100206968	LAKE HAVASU CITY	AZ		04/25/2025		856		(96)			(96)		761	761			
100211493	GLENDORA	CA		05/16/2025		794		(52)			(52)		743	743			
100209478	BELLEROSE	NY		05/01/2025		724		(31)			(31)		693	693			
100209475	BROOKLYN	NY		05/01/2025		747		(9)			(9)		738	738			
100206418	LOS ANGELES	CA		05/22/2025		865		39			39		904	904			
100206139	INGLEWOOD	CA		04/16/2025		904		(106)			(106)		799	799			
100209702	OZONE PARK	NY		05/05/2025		1,625		(150)			(150)		1,474	1,474			
100210567	LOS ANGELES	CA		05/15/2025		836		(22)			(22)		814	814			
100205082	SAN PEDRO	CA		04/11/2025		1,626		(257)			(257)		1,370	1,370			
100212305	LOS ANGELES	CA		05/28/2025		845		(76)			(76)		768	768			
100204879	KIRKLAND	WA		04/10/2025		53,403		(2,013)			(2,013)		51,390	51,390			
100209484	KATONAH	NY		05/01/2025		958		(187)			(187)		771	771			
100205120	LAKEWOOD	CO		04/11/2025		1,349		(197)			(197)		1,151	1,151			
100202264	LAS VEGAS	NV		04/17/2025		901		(140)			(140)		761	761			
100213825	ROLLING HILLS ESTATES	CA		05/29/2025		912		(12)			(12)		900	900			
100207297	MONSEY	NY		04/28/2025		875		(116)			(116)		759	759			
100204729	CERRITOS	CA		04/08/2025		961		(210)			(210)		751	751			
100206217	CLOVERDALE	CA		04/17/2025		1,192		(144)			(144)		1,048	1,048			
100206110	LONG BEACH	CA		04/16/2025		2,311		(167)			(167)		2,144	2,144			
100207011	BRONX	NY		04/24/2025		953		(232)			(232)		721	721			
100204748	CERRITOS	CA		04/10/2025		1,401		(135)			(135)		1,266	1,266			
100202251	BUENA PARK	CA		04/17/2025		1,679		(134)			(134)		1,546	1,546			
100206755	SAN LUIS OBISPO	CA		04/23/2025		984		(254)			(254)		730	730			
100206122	BRONX	NY		04/16/2025		829		(196)			(196)		633	633			
100212449	BELLEVUE	WA		05/27/2025		28,927		1,073			1,073		30,000	30,000			
100207383	DENVER	CO		04/29/2025		445		(45)			(45)		400	400			
100199243	SOUTH SAN FRANCISCO	CA		04/09/2025		866		(238)			(238)		628	628			
100206562	MIAMI	FL		04/22/2025		865		(123)			(123)		742	742			
100210400	PASADENA	CA		05/12/2025		1,892		(11)			(11)		1,880	1,880			
100204518	SEATTLE	WA		04/04/2025		879		(232)			(232)		646	646			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199199	AGOURA HILLS	CA		04/04/2025		966		(240)			(240)		726	726			
100207477	NIPOMO	CA		04/29/2025		708		(163)			(163)		545	545			
100205692	GRANADA HILLS	CA		05/09/2025		848		(180)			(180)		667	667			
100199183	DULUTH	GA		04/04/2025		1,698		(236)			(236)		1,462	1,462			
100209786	CHULA VISTA	CA		05/05/2025		1,580		(232)			(232)		1,348	1,348			
100209852	GOLETA	CA		05/05/2025		1,707		2			2		1,709	1,709			
100207490	GLENDALE	CA		04/29/2025		1,458		(141)			(141)		1,317	1,317			
100207131	SANTA CLARITA	CA		04/28/2025		776		(76)			(76)		701	701			
100199144	RIVERSIDE	CA		04/04/2025		942		(261)			(261)		681	681			
100210579	ST. GEORGE	UT		05/15/2025		820		(62)			(62)		758	758			
100206357	SAN JOSE	CA		04/17/2025		900		(181)			(181)		719	719			
100212474	HUNTINGTON BEACH	CA		05/27/2025		806		(9)			(9)		796	796			
100206096	MONTEBELLO	CA		04/16/2025		3,924		(2,301)			(2,301)		1,623	1,623			
100209788	LOS ANGELES	CA		05/05/2025		1,480		(131)			(131)		1,348	1,348			
100212070	SONOMA	CA		05/22/2025		826		(93)			(93)		733	733			
100209266	MIAMI	FL		04/29/2025		888		(65)			(65)		823	823			
100207094	WESTMINSTER	CA		04/24/2025		735		(134)			(134)		601	601			
100206607	OAKLAND	CA		04/23/2025		1,253		(183)			(183)		1,070	1,070			
100204949	CASTLE ROCK	CO		04/10/2025		795		(6)			(6)		790	790			
100206194	BONNEY LAKE	WA		04/16/2025		1,529		(124)			(124)		1,405	1,405			
100206140	OJAI	CA		04/16/2025		828		(67)			(67)		760	760			
100212673	MONTEBELLO	CA		05/29/2025		662		(92)			(92)		570	570			
100206125	VERO BEACH	FL		04/16/2025		1,657		(156)			(156)		1,502	1,502			
100209819	LATHROP	CA		05/05/2025		3,609		(239)			(239)		3,370	3,370			
100206891	CHESTNUT RIDGE	NY		04/24/2025		708		140			140		848	848			
100209698	NEW YORK	NY		05/05/2025		2,143		(176)			(176)		1,967	1,967			
100206980	LINDEN	NJ		04/25/2025		786		(137)			(137)		649	649			
100214199	CERRITOS	CA		05/30/2025		232		(41)			(41)		191	191			
100207200	RENTON	WA		04/28/2025		1,428		(165)			(165)		1,263	1,263			
100203060	SAN DIEGO	CA		04/25/2025		766		(76)			(76)		690	690			
100203068	OCEANSIDE	CA		04/25/2025		812		(132)			(132)		680	680			
100206619	BRADENTON	FL		04/23/2025		706		(4)			(4)		702	702			
100206477	SAN FERNANDO	CA		04/22/2025		776		(87)			(87)		688	688			
100204444	GILROY	CA		04/03/2025		1,442		(133)			(133)		1,309	1,309			
100210475	WHITTIER	CA		05/12/2025		750		(145)			(145)		605	605			
100204957	PROSPER	TX		04/10/2025		1,522		(188)			(188)		1,334	1,334			
100209766	SAN DIEGO	CA		05/05/2025		1,536		(107)			(107)		1,429	1,429			
100214139	PRINCEVILLE	HI		05/30/2025		834		(75)			(75)		759	759			
100211414	BRENTWOOD	TN		05/16/2025		1,318		(141)			(141)		1,177	1,177			
100205098	UPLAND	CA		04/11/2025		1,651		(253)			(253)		1,398	1,398			
100209706	SAN DIEGO	CA		05/05/2025		1,558		(49)			(49)		1,508	1,508			
100199132	RIVERSIDE	CA		04/04/2025		1,801		(228)			(228)		1,572	1,572			
100207180	MANAHAWKIN	NJ		04/28/2025		754		(123)			(123)		631	631			
100203005	LAGUNA BEACH	CA		04/25/2025		822		(166)			(166)		655	655			
100199218	KIHEI	HI		04/09/2025		843		(184)			(184)		659	659			
100207148	MIAMI	FL		04/28/2025		759		(6)			(6)		752	752			
100207187	HEMPSTEAD	TX		04/28/2025		1,544		(47)			(47)		1,497	1,497			
100209179	JULIAN	CA		04/30/2025		1,182		(134)			(134)		1,048	1,048			
100206571	SAN JOSE	CA		04/22/2025		837		(117)			(117)		720	720			
100202989	BASALT	CO		04/25/2025		781		(110)			(110)		672	672			
100204929	LOS ANGELS (CHATSWORTH AREA)	CA		04/10/2025		1,523		(174)			(174)		1,349	1,349			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209156	TRACY	CA		04/30/2025		1,382		(101)			(101)		1,281	1,281			
100212476	MONTGOMERY	TX		05/27/2025		10,693		79			79		10,771	10,771			
100205089	VAN NUYS	CA		04/11/2025		746		(196)			(196)		550	550			
100204438	RANCHO CUCAMONGA	CA		04/03/2025		2,275		(67)			(67)		2,208	2,208			
100209226	CHULA VISTA	CA		04/29/2025		911		(13)			(13)		898	898			
100204950	BALDWIN PARK	CA		04/10/2025		1,114		(180)			(180)		934	934			
100208984	RENO	NV		04/29/2025		791		(23)			(23)		769	769			
100207303	RANCHO SANTA MARGARITA	CA		04/28/2025		1,198		(144)			(144)		1,054	1,054			
100206608	LAKE HAVASU CITY	AZ		04/23/2025		760		(34)			(34)		726	726			
100206101	OCEANO	CA		04/16/2025		1,542		(149)			(149)		1,393	1,393			
100207123	NASHVILLE	TN		04/25/2025		754		(97)			(97)		657	657			
100204673	MONSEY	NY		04/04/2025		4,435		(417)			(417)		4,018	4,018			
100207179	DAVIE	FL		04/28/2025		733		(93)			(93)		640	640			
100207459	SANTEE	CA		04/29/2025		654		(122)			(122)		532	532			
100206597	SACRAMENTO	CA		04/23/2025		605		(87)			(87)		519	519			
100202230	ELLICOTT CITY	MD		04/17/2025		750		(98)			(98)		652	652			
100210413	RANCHO SANTA MARGARITA	CA		05/12/2025		752		(86)			(86)		666	666			
100205085	ANAHEIM	CA		04/11/2025		725		(171)			(171)		554	554			
100210729	ANAHEIM	CA		05/15/2025		1,729		(127)			(127)		1,602	1,602			
100209542	BROAD RUN	VA		05/02/2025		784		(122)			(122)		662	662			
100210418	NORTH HILLS	CA		05/12/2025		590		(75)			(75)		515	515			
100209161	EASTVALE	CA		04/30/2025		677		(94)			(94)		584	584			
100207130	LOS ANGELES	CA		04/28/2025		692		(74)			(74)		618	618			
100209557	PALM BEACH	FL		05/02/2025		726		(131)			(131)		595	595			
100206002	LEWES	DE		04/15/2025		787		(185)			(185)		602	602			
100210408	BELLEVUE	WA		05/12/2025		783		(15)			(15)		767	767			
100214039	DURANGO	CO		05/29/2025		714		(52)			(52)		662	662			
100209264	ALEXANDRIA	VA		04/29/2025		771		(82)			(82)		688	688			
100214407	UPLAND	CA		06/02/2025		747		(4)			(4)		743	743			
100206098	TORRANCE	CA		04/16/2025		1,047		(137)			(137)		910	910			
100207041	SACRAMENTO	CA		04/24/2025		683		(118)			(118)		565	565			
100213842	OCEAN CITY	NJ		05/29/2025		1,190		(91)			(91)		1,099	1,099			
100207351	ASHBURN	VA		04/29/2025		205,601		(5,537)			(5,537)		200,065	200,065			
100206925	LONG BEACH	CA		04/24/2025		772		(99)			(99)		672	672			
100204827	LAKE FOREST	IL		04/09/2025		777		(121)			(121)		656	656			
100207317	HONOLULU	HI		04/28/2025		688		(79)			(79)		609	609			
100205169	SCOTTSDALE	AZ		05/01/2025		750		(94)			(94)		656	656			
100209723	ALAMEDA	CA		05/05/2025		496		(25)			(25)		471	471			
100207377	NASHVILLE	TN		04/29/2025		1,586		(201)			(201)		1,385	1,385			
100210152	DULUTH	GA		05/07/2025		736		(54)			(54)		681	681			
100205709	PALM BEACH GARDENS	FL		04/14/2025		1,398		(104)			(104)		1,294	1,294			
100204464	BROKEN BOW	OK		04/04/2025		758		(134)			(134)		625	625			
100207172	SAN JOSE	CA		04/28/2025		694		(55)			(55)		640	640			
100205024	MT JULIET	TN		04/10/2025		1,417		(69)			(69)		1,348	1,348			
100204913	WASHINGTON	DC		04/10/2025		718		(114)			(114)		604	604			
100204671	SPRING VALLEY	NY		04/04/2025		1,325		(193)			(193)		1,133	1,133			
100207002	HUNTINGTON BEACH	CA		04/24/2025		701		(119)			(119)		583	583			
100206087	PALM SPRINGS	CA		04/16/2025		1,348		(186)			(186)		1,161	1,161			
100211466	WHITTIER	CA		05/16/2025		1,302		(111)			(111)		1,191	1,191			
100204995	SEATTLE	WA		04/10/2025		763		(156)			(156)		606	606			
100213937	SUGAR MOUNTAIN	NC		05/29/2025		725		(15)			(15)		710	710			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205004	MIAMI	FL		04/10/2025		1,300		(208)			(208)		1,091	1,091			
100204565	WEST NEW YORK	NJ		04/04/2025		89,092		(3,147)			(3,147)		85,945	85,945			
100209603	SEATTLE	WA		05/02/2025		740		(138)			(138)		602	602			
100214315	DETROIT	OR		06/02/2025		663		(33)			(33)		630	630			
100202243	LOS ANGELES	CA		04/17/2025		664		(172)			(172)		492	492			
100206588	DULUTH	GA		04/22/2025		1,243		(157)			(157)		1,086	1,086			
100209741	FLAGSTAFF	AZ		05/05/2025		1,427		30			30		1,457	1,457			
100209513	CERRITOS	CA		05/02/2025		1,363		(168)			(168)		1,195	1,195			
100205042	VISTA	CA		04/11/2025		732		(199)			(199)		533	533			
100206615	LONGMONT	CO		04/23/2025		682		(118)			(118)		564	564			
100207161	THOUSAND OAKS	CA		04/28/2025		659		(19)			(19)		639	639			
100212262	WESTMINSTER	CA		05/28/2025		925		(53)			(53)		871	871			
100211509	PERRIS	CA		05/16/2025		614		(47)			(47)		568	568			
100209577	LAKELAND	FL		05/02/2025		745		(139)			(139)		606	606			
100209589	BELLFLOWER	CA		05/02/2025		720		(134)			(134)		586	586			
100209685	WESTHAMPTON	NY		05/02/2025		776		(140)			(140)		636	636			
100206251	CORONA	CA		04/17/2025		773		(112)			(112)		661	661			
403056434	COLUMBUS	GA		05/22/2025		1,018		(556)			(556)		463	463			
100209260	SAN JOSE	CA		04/29/2025		706		(48)			(48)		658	658			
100209269	CARLSBAD	CA		04/29/2025		1,376		(91)			(91)		1,285	1,285			
100206764	IMPERIAL BEACH	CA		04/23/2025		2,047		(274)			(274)		1,772	1,772			
100210348	CONCORD	CA		05/09/2025		773		(114)			(114)		660	660			
100206994	GUTTENBERG	NJ		04/24/2025		690		(135)			(135)		554	554			
100209295	HAYWARD	CA		04/29/2025		692		(53)			(53)		639	639			
100209222	KISSIMMEE	FL		04/29/2025		727		(36)			(36)		690	690			
100207268	NORTH HOLLYWOOD AREA LOS ANGE	CA		04/28/2025		639		(114)			(114)		525	525			
100209704	YORK	ME		05/05/2025		11,477		(85)			(85)		11,392	11,392			
100209629	DALLAS	TX		05/02/2025		749		(68)			(68)		680	680			
100209492	GAITHERSBURG	MD		05/01/2025		710		(116)			(116)		594	594			
100209314	HARRISON	NJ		04/29/2025		685		(67)			(67)		618	618			
100206223	NORTHRIDGE	CA		04/17/2025		505		(90)			(90)		415	415			
100210171	NASHVILLE	TN		05/07/2025		703		9			9		712	712			
100209853	LEMON GROVE	CA		05/05/2025		960		(93)			(93)		867	867			
100207016	COHASSET	MA		04/24/2025		622		(99)			(99)		523	523			
100205802	WEST ALLENHURST	NJ		04/14/2025		1,305		(64)			(64)		1,242	1,242			
100204724	CARY	NC		04/08/2025		1,186		(146)			(146)		1,040	1,040			
100206023	LEWES	DE		04/15/2025		715		(150)			(150)		566	566			
100202212	LITTLETON	CO		04/17/2025		305		(54)			(54)		252	252			
100209389	AUSTIN	TX		04/29/2025		667		(108)			(108)		560	560			
100207244	WESTMINSTER	CA		04/28/2025		672		(27)			(27)		646	646			
100211972	GARDEN GROVE	CA		05/22/2025		617		(32)			(32)		585	585			
100204849	SANTA CLARITA CANYON COUNTRY	CA		04/09/2025		531		(135)			(135)		396	396			
100205624	SAN DIEGO	CA		05/09/2025		719		(125)			(125)		594	594			
100209620	LA QUINTA	CA		05/02/2025		1,640		389			389		2,030	2,030			
100207474	FELTON	CA		04/29/2025		638		(128)			(128)		510	510			
100205922	CHANDLER	AZ		04/15/2025		1,068		21			21		1,089	1,089			
100214187	QUEEN CREEK	AZ		05/30/2025		570		(62)			(62)		508	508			
100207174	GRANADA HILLS AREA LOS ANGELE	CA		04/28/2025		596		(100)			(100)		496	496			
100204994	MURRIETA	CA		04/10/2025		845		(56)			(56)		789	789			
100206644	INDIALANTIC	FL		04/24/2025		559		(85)			(85)		474	474			
100205776	NAPLES	FL		04/14/2025		1,346		(110)			(110)		1,237	1,237			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209394	TARPON SPRINGS	FL		04/29/2025		632		(79)			(79)		552	552			
100206878	ORANGE	CA		04/24/2025		660		(129)			(129)		531	531			
100206758	RANCHO MIRAGE	CA		04/23/2025		1,444		(291)			(291)		1,154	1,154			
100205727	DALLAS	TX		04/14/2025		1,470		(46)			(46)		1,424	1,424			
100214405	MERIDIAN	ID		06/02/2025		642		(25)			(25)		617	617			
100204448	CARSON	CA		04/03/2025		1,153		(162)			(162)		992	992			
100209213	LAVA HOT SPRINGS	ID		04/29/2025		660		12			12		671	671			
100207429	FRANKLIN	TN		04/29/2025		638		(88)			(88)		551	551			
100207147	GLENDORA	CA		04/28/2025		1,246		1			1		1,247	1,247			
100210717	SEDONA	AZ		05/15/2025		2,125		(125)			(125)		2,000	2,000			
100206229	MCLEAN	VA		04/17/2025		659		(131)			(131)		528	528			
100206181	PORTLAND	OR		04/16/2025		1,339		(45)			(45)		1,294	1,294			
100210426	LOS ANGELES	CA		05/12/2025		644		29			29		673	673			
100207361	CAPE CORAL	FL		04/29/2025		613		(10)			(10)		604	604			
100204948	ANAHEIM	CA		04/10/2025		1,296		(20)			(20)		1,276	1,276			
100209220	KEWADIN	MI		04/29/2025		665		(21)			(21)		644	644			
100206307	LAKEWOOD	CA		04/17/2025		709		(116)			(116)		593	593			
100204984	WINDSOR	CA		04/10/2025		1,275		(121)			(121)		1,154	1,154			
100209225	GARDENA	CA		04/29/2025		657		4			4		661	661			
100206305	GRANITE SHOALS	TX		04/17/2025		6,063		(141)			(141)		5,921	5,921			
100206310	BERLIN	MD		04/17/2025		693		(89)			(89)		604	604			
100210300	SOUTH LAKE TAHOE	CA		05/09/2025		542		(35)			(35)		508	508			
100206869	MIAMI	FL		04/24/2025		628		(73)			(73)		555	555			
100204488	HAYWARD	CA		04/04/2025		1,186		(151)			(151)		1,035	1,035			
100206116	STEVENSON RANCH	CA		04/16/2025		1,295		(172)			(172)		1,123	1,123			
100213964	OCEAN CITY	NJ		05/29/2025		654		(18)			(18)		635	635			
100210518	OXNARD	CA		05/15/2025		621		(120)			(120)		501	501			
100210544	CUMMING	GA		05/15/2025		649		(68)			(68)		581	581			
100206646	SCOTTSDALE	AZ		04/24/2025		584		(85)			(85)		499	499			
100214077	SIGNAL HILL	CA		05/30/2025		617		(31)			(31)		586	586			
100206227	SAN MARCOS	CA		04/17/2025		629		(118)			(118)		511	511			
100203058	SAN DIEGO	CA		04/25/2025		666		(69)			(69)		596	596			
100206654	COACHELLA	CA		04/24/2025		576		(58)			(58)		518	518			
100209782	SAN DIEGO	CA		05/05/2025		1,147		(86)			(86)		1,061	1,061			
100207386	CYPRESS	CA		04/29/2025		635		(120)			(120)		515	515			
100205704	PALM BEACH GARDENS	FL		04/14/2025		1,266		(134)			(134)		1,133	1,133			
100207480	MIAMI	FL		04/29/2025		653		(93)			(93)		560	560			
100209546	COLUMBIA FALLS	MT		05/02/2025		674		(26)			(26)		647	647			
100207461	ELK GROVE	CA		04/29/2025		1,006		(105)			(105)		901	901			
100214364	SAN JOSE	CA		06/02/2025		608		(23)			(23)		584	584			
100210551	SOUTH WEBER	UT		05/15/2025		645		(67)			(67)		578	578			
100199157	NORWALK	CA		04/04/2025		674		(191)			(191)		483	483			
100214304	LEICESTER	NC		06/02/2025		598		(15)			(15)		583	583			
100209681	AIRMONT	NY		05/02/2025		676		(140)			(140)		536	536			
100206263	NORTH MYRTLE BEACH	SC		04/17/2025		1,073		(157)			(157)		916	916			
100206581	ANAHEIM	CA		04/22/2025		629		(35)			(35)		593	593			
100205879	LAKEWOOD	NJ		04/14/2025		1,222		(54)			(54)		1,168	1,168			
100209472	OZONE PARK	NY		05/01/2025		559		(139)			(139)		421	421			
100206127	PINETOP	AZ		04/16/2025		2,733		(134)			(134)		2,599	2,599			
100213707	CANOGA PARK	CA		05/29/2025		441		(60)			(60)		381	381			
100210411	SANTA ANA	CA		05/12/2025		507		(82)			(82)		425	425			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209273	BOSTON	MA		04/29/2025		625		(36)			(36)		589	589			
100206138	LONG BEACH	CA		04/16/2025		582		(46)			(46)		536	536			
100206799	DOBBS FERRY	NY		04/23/2025		1,090		(489)			(489)		600	600			
100206137	SIMI VALLEY	CA		04/16/2025		656		(56)			(56)		601	601			
100204702	BELLFLOWER	CA		04/08/2025		1,508		(164)			(164)		1,343	1,343			
100209164	DALLAS	GA		04/30/2025		1,818		(44)			(44)		1,775	1,775			
100209322	HAYWARD	CA		04/29/2025		636		(70)			(70)		566	566			
100208991	CHULA VISTA	CA		04/29/2025		539		(77)			(77)		462	462			
100206294	JERSEY CITY	NJ		04/17/2025		657		(115)			(115)		542	542			
100199184	CASTAIC	CA		04/04/2025		689		(132)			(132)		557	557			
100209638	MARCO ISLAND	FL		05/02/2025		2,512		(165)			(165)		2,347	2,347			
100208985	TULALIP	WA		04/29/2025		554		(101)			(101)		453	453			
100206812	NEW YORK	NY		04/23/2025		1,202		(181)			(181)		1,021	1,021			
100203028	LAKE ARROWHEAD	CA		04/25/2025		599		(115)			(115)		485	485			
100206884	FALLBROOK	CA		04/24/2025		544		(132)			(132)		412	412			
100207030	NORTHRIDGE	CA		04/24/2025		1,122		(109)			(109)		1,013	1,013			
100204447	SAGLE	ID		04/03/2025		1,170		(170)			(170)		999	999			
100199175	CUTLER BAY	FL		04/04/2025		638		(140)			(140)		499	499			
100209440	LAKEWOOD	NJ		04/29/2025		1,070		(74)			(74)		995	995			
100207511	MIAMI	FL		04/29/2025		648		(63)			(63)		585	585			
100206201	BROKEN BOW	OK		04/16/2025		604		(43)			(43)		561	561			
100209669	BOISE	ID		05/02/2025		655		(137)			(137)		518	518			
100207439	CORAL SPRINGS	FL		04/29/2025		571		(81)			(81)		489	489			
100212571	PLANTATION	FL		05/29/2025		539		(38)			(38)		501	501			
100202206	RESEDA	CA		04/17/2025		2,257		(109)			(109)		2,148	2,148			
100205653	SAN MARCOS	CA		05/09/2025		605		(65)			(65)		539	539			
100204758	RIVERSIDE	CA		04/09/2025		630		(106)			(106)		524	524			
100210407	NASHVILLE	TN		05/12/2025		606		(113)			(113)		493	493			
100209285	SAINT GEORGE ISLAND	FL		04/29/2025		642		(78)			(78)		564	564			
100211673	GATLINBURG	TN		05/19/2025		588		(45)			(45)		543	543			
100214006	MIAMI BEACH	FL		05/29/2025		579		(55)			(55)		524	524			
100207380	NASHVILLE	TN		04/29/2025		557		(87)			(87)		470	470			
100209358	BOTHELL	WA		04/29/2025		581		(55)			(55)		527	527			
100207139	GRANADA HILLS AREA	CA		04/28/2025		533		55			55		588	588			
100204651	WAKEFIELD	MA		04/04/2025		1,203		(93)			(93)		1,110	1,110			
100205783	TACOMA	WA		04/14/2025		1,194		(73)			(73)		1,121	1,121			
100204977	OLYMPIA	WA		04/10/2025		506		(35)			(35)		471	471			
100204877	MIAMI	FL		04/09/2025		633		(83)			(83)		551	551			
100211477	STANTON	CA		05/16/2025		1,342		(63)			(63)		1,279	1,279			
100209274	GOLD BAR	WA		04/29/2025		1,192		(55)			(55)		1,137	1,137			
100204686	SAN FRANCISCO	CA		04/04/2025		1,846		(155)			(155)		1,691	1,691			
100207025	ANTIOCH	CA		04/24/2025		562		(77)			(77)		485	485			
100203052	SACRAMENTO	CA		04/25/2025		21,347		(817)			(817)		20,530	20,530			
100206531	MONTEBELLO	CA		04/22/2025		629		(51)			(51)		579	579			
100204474	NEW ORLEANS	LA		04/04/2025		1,196		(92)			(92)		1,104	1,104			
100206999	TAMPA	FL		04/24/2025		623		(73)			(73)		551	551			
100204843	WESTMINSTER	CA		04/09/2025		633		(174)			(174)		458	458			
100206340	LYNN	MA		04/17/2025		647		(131)			(131)		516	516			
100206175	SURF CITY	NC		04/16/2025		1,278		160			160		1,438	1,438			
100212257	MIDWAY CITY	CA		05/28/2025		556		(31)			(31)		525	525			
100206665	OAK ISLAND	NC		04/24/2025		502		(82)			(82)		420	420			

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100209430	VANCOUVER	WA		04/29/2025		1,070		(120)			(120)		951	951			
100206572	SOLEDAD	CA		04/22/2025		632		(138)			(138)		494	494			
100204935	EVERETT	WA		04/10/2025		1,139		(94)			(94)		1,045	1,045			
100205884	ANACORTES	WA		04/14/2025		1,200		(72)			(72)		1,128	1,128			
100203013	CANTON	GA		04/25/2025		606		(48)			(48)		559	559			
100210533	PEARL CITY	HI		05/15/2025		583		(89)			(89)		495	495			
100207198	SOUTH GATE	CA		04/28/2025		517		(117)			(117)		400	400			
100206093	RENTON	WA		04/16/2025		1,206		(93)			(93)		1,112	1,112			
100207331	WHITTIER	CA		04/29/2025		510		59			59		568	568			
100206195	SAINT AUGUSTINE	FL		04/16/2025		543		(119)			(119)		424	424			
100205016	POLK CITY	IA		04/10/2025		746		(95)			(95)		651	651			
100207375	FULLERTON	CA		04/29/2025		566		(126)			(126)		440	440			
100205851	CEDAR CITY	UT		04/14/2025		1,104		(96)			(96)		1,008	1,008			
100205809	WOODLAND	CA		04/14/2025		1,305		71			71		1,376	1,376			
100204605	CONCORD	CA		04/04/2025		1,192		(153)			(153)		1,039	1,039			
100206341	MORGANTON	GA		04/17/2025		1,228		(103)			(103)		1,125	1,125			
100212335	TRACY	CA		05/28/2025		563		(55)			(55)		509	509			
100205893	MELBOURNE BEACH	FL		04/14/2025		1,060		(75)			(75)		985	985			
100204825	COMPTON	CA		04/09/2025		653		(131)			(131)		522	522			
100199138	VAN NUYS	CA		04/04/2025		647		(99)			(99)		548	548			
100211914	HOUSTON	TX		05/19/2025		4,725		(183)			(183)		4,542	4,542			
100212354	CHINO	CA		05/28/2025		551		(43)			(43)		508	508			
100206907	AVON LAKE	OH		04/24/2025		652		(46)			(46)		606	606			
100209315	LOS ANGELES	CA		04/29/2025		600		(63)			(63)		537	537			
100204672	SPRING VALLEY	NY		04/04/2025		1,136		(185)			(185)		951	951			
100212227	LYNNWOOD	WA		05/23/2025		535		(89)			(89)		446	446			
100206325	WHITTIER	CA		04/17/2025		1,200		(136)			(136)		1,064	1,064			
100206625	KISSIMMEE	FL		04/24/2025		1,628		(66)			(66)		1,563	1,563			
100210738	HILTON HEAD ISLAND	SC		05/15/2025		514		(57)			(57)		457	457			
100207345	UPLAND	CA		04/29/2025		590		(107)			(107)		483	483			
100209746	ROCKLIN	CA		05/05/2025		1,136		(104)			(104)		1,032	1,032			
100209654	JAMAICA PLAIN	MA		05/02/2025		595		(107)			(107)		488	488			
100212225	EDMONDS	WA		05/23/2025		532		(88)			(88)		443	443			
100207479	SAN FRANCISCO	CA		04/29/2025		1,127		(60)			(60)		1,068	1,068			
100211989	GARDEN GROVE	CA		05/22/2025		552		(12)			(12)		540	540			
100206952	MAPLEWOOD	NJ		04/25/2025		613		(120)			(120)		493	493			
100204999	HONOLULU	HI		04/10/2025		536		(95)			(95)		440	440			
100207428	PHOENIX	AZ		04/29/2025		562		(59)			(59)		502	502			
100211425	MONSEY	NY		05/16/2025		565		(51)			(51)		515	515			
100206191	LAKE STEVENS	WA		04/16/2025		610		(37)			(37)		573	573			
100207471	HILLSBORO	OR		04/29/2025		579		(99)			(99)		481	481			
100209645	MIAMI	FL		05/02/2025		573		(84)			(84)		488	488			
100199213	WHITTIER	CA		04/09/2025		596		(167)			(167)		429	429			
100207463	HIALEAH	FL		04/29/2025		1,049		(35)			(35)		1,014	1,014			
100210163	LOWELL	MA		05/07/2025		578		(30)			(30)		548	548			
100207209	LOWELL	MA		04/28/2025		543		(8)			(8)		535	535			
100206576	SANTA ANA	CA		04/22/2025		610		(91)			(91)		519	519			
100206835	WIMBERLEY	TX		04/24/2025		589		(123)			(123)		466	466			
100209448	LAKE GENEVA	WI		04/29/2025		525		(92)			(92)		432	432			
100205130	COVINA	CA		04/11/2025		566		(22)			(22)		544	544			
100209259	SAN JOSE	CA		04/29/2025		595		(43)			(43)		552	552			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207073	OAKLAND	CA		04/24/2025		609		(118)			(118)		491	491			
100207107	CYPRESS	TX		04/24/2025		538		(92)			(92)		446	446			
100204960	SALINAS	CA		04/10/2025		397		(121)			(121)		276	276			
100204661	SEATTLE	WA		04/04/2025		1,080		(176)			(176)		905	905			
100210210	OAKLEY	CA		05/08/2025		609		(31)			(31)		579	579			
100206725	PALM DESERT	CA		04/23/2025		555		(150)			(150)		405	405			
100210690	BUENA PARK	CA		05/15/2025		568		(79)			(79)		489	489			
100206448	DOUGLASVILLE	GA		04/22/2025		1,682		(143)			(143)		1,539	1,539			
100209709	TRUCKEE	CA		05/05/2025		996		(69)			(69)		927	927			
100207468	ESCONDIDO	CA		04/29/2025		583		(69)			(69)		514	514			
100211785	FLORENCE	OR		05/19/2025		561		6			6		567	567			
100206774	SEATTLE	WA		04/23/2025		599		(235)			(235)		364	364			
100209272	SANTA CRUZ	CA		04/29/2025		582		(56)			(56)		526	526			
100206926	CORAL GABLES	FL		04/24/2025		569		10			10		579	579			
100212124	DAMASCUS	MD		05/22/2025		540		(31)			(31)		510	510			
100206553	HOLLISTER	CA		04/22/2025		648		(115)			(115)		533	533			
100204717	WATSONVILLE	CA		04/08/2025		1,116		(20)			(20)		1,097	1,097			
100207248	SANTA ANA	CA		04/28/2025		536		(77)			(77)		459	459			
100206242	NASHVILLE	TN		04/17/2025		772		(78)			(78)		693	693			
100206192	FEDERAL WAY	WA		04/16/2025		592		(15)			(15)		576	576			
100206133	ANTHEM	AZ		04/16/2025		1,220		(113)			(113)		1,107	1,107			
100213946	MESA	AZ		05/29/2025		579		(5)			(5)		574	574			
100204739	SAN RAFAEL	CA		04/09/2025		502		(75)			(75)		427	427			
100209735	VENTURA	CA		05/05/2025		1,030		(66)			(66)		964	964			
100207420	LIVERMORE	CA		04/29/2025		1,135		(45)			(45)		1,091	1,091			
100203008	WHEATON	IL		04/25/2025		810		(80)			(80)		731	731			
100211814	REHOBOTH BEACH	DE		05/19/2025		534		52			52		586	586			
100207301	CHULA VISTA	CA		04/28/2025		523		(92)			(92)		431	431			
100206664	BRADENTON	FL		04/24/2025		487		(61)			(61)		426	426			
100211487	STANTON	CA		05/16/2025		444		(51)			(51)		393	393			
100207038	BEAVERTON	OR		04/24/2025		581		(115)			(115)		465	465			
100207036	BEAVERTON	OR		04/24/2025		580		(115)			(115)		465	465			
100204475	LANEXA	VA		04/04/2025		1,088		(126)			(126)		962	962			
100205819	HOWELL	NJ		04/14/2025		1,110		(83)			(83)		1,027	1,027			
100209820	CLIFTON	NJ		05/05/2025		909		(123)			(123)		786	786			
100207460	SANTA ROSA	CA		04/29/2025		1,095		(82)			(82)		1,013	1,013			
100212294	OAKLAND	CA		05/28/2025		391		(63)			(63)		328	328			
100206933	SAN DIEGO	CA		04/25/2025		1,029		(86)			(86)		943	943			
100210760	DUARTE	CA		05/15/2025		575		(70)			(70)		505	505			
100199160	CONCORD	CA		04/04/2025		1,052		(89)			(89)		962	962			
100206304	WILLITS	CA		04/17/2025		561		(76)			(76)		486	486			
100212259	LAS VEGAS	NV		05/28/2025		497		(45)			(45)		452	452			
100210215	PANAMA CITY BEACH	FL		05/09/2025		504		(62)			(62)		442	442			
100204643	PHOENIX	AZ		04/04/2025		1,517		(138)			(138)		1,379	1,379			
100211954	HAYWARD	CA		05/22/2025		1,367		(885)			(885)		482	482			
100204875	PASADENA	CA		04/09/2025		587		(142)			(142)		445	445			
100209307	ELLIJAY	GA		04/29/2025		569		(68)			(68)		501	501			
100207066	DEERFIELD BEACH	FL		04/24/2025		520		(91)			(91)		429	429			
100206888	WINTER GARDEN	FL		04/24/2025		512		(122)			(122)		389	389			
100204625	PETALUMA	CA		04/04/2025		1,040		(169)			(169)		871	871			
100212261	ATLANTA	GA		05/28/2025		542		(20)			(20)		522	522			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210436	APPLE VALLEY	CA		05/12/2025		449		(87)			(87)		362	362			
100207424	HERALD	CA		04/29/2025		523		(96)			(96)		427	427			
100211788	CAPE CORAL	FL		05/19/2025		574		27			27		601	601			
100209446	PIGEON FORGE	TN		04/29/2025		486		(71)			(71)		416	416			
100211464	MORGAN HILL	CA		05/16/2025		996		(37)			(37)		959	959			
100199155	MIAMI	FL		04/04/2025		592		(82)			(82)		511	511			
100209311	SEATTLE	WA		04/29/2025		12,488		(326)			(326)		12,161	12,161			
100212543	HARRISON	NJ		05/29/2025		488		(64)			(64)		423	423			
100199162	SAN DIEGO	CA		04/04/2025		652		(178)			(178)		474	474			
100210392	VISTA	CA		05/12/2025		575		(74)			(74)		501	501			
100209286	COCOA BEACH	FL		04/29/2025		556		(46)			(46)		511	511			
100210228	RANCHO CUCAMONGA	CA		05/09/2025		597		(111)			(111)		485	485			
100206500	BELL	CA		04/22/2025		533		(63)			(63)		470	470			
100211681	ROYAL OAK	MI		05/19/2025		523		(18)			(18)		505	505			
100209297	HOWELL	NJ		04/29/2025		563		(55)			(55)		507	507			
100213797	MAPLE VALLEY	WA		05/29/2025		555		(39)			(39)		517	517			
100209316	SANTA ANA	CA		04/29/2025		577		(88)			(88)		489	489			
100204678	POUGHKEEPSIE	NY		04/04/2025		602		(137)			(137)		465	465			
100205128	LOS ANGELES	CA		04/11/2025		551		(98)			(98)		453	453			
100207505	HAYWARD	CA		04/29/2025		499		(93)			(93)		405	405			
100210068	LIGHTHOUSE POINT	FL		05/07/2025		498		(50)			(50)		448	448			
100212549	BRENTWOOD	NY		05/29/2025		448		(38)			(38)		409	409			
100206921	LAKE ARROWHEAD	CA		04/24/2025		550		(128)			(128)		422	422			
100207083	ENCINITAS	CA		04/24/2025		505		(64)			(64)		441	441			
100209265	SANTA ANA	CA		04/29/2025		578		(75)			(75)		503	503			
100206996	BELLEROSE	NY		04/24/2025		37,255		(1,793)			(1,793)		35,462	35,462			
100206757	FAIRFIELD	CT		04/23/2025		729		(339)			(339)		391	391			
100202250	SAN GABRIEL	CA		04/17/2025		564		(91)			(91)		474	474			
100209375	SANTA CLARA	UT		04/29/2025		542		(95)			(95)		447	447			
100209294	EMLENTON	PA		04/29/2025		1,031		(80)			(80)		951	951			
100204660	DORCHESTER	MA		04/04/2025		555		(62)			(62)		493	493			
100207098	CAVE CREEK	AZ		04/24/2025		871		(53)			(53)		818	818			
100209276	SIMI VALLEY	CA		04/29/2025		1,178		(49)			(49)		1,128	1,128			
100206706	LAKESIDE	CA		04/23/2025		656		(112)			(112)		543	543			
100209230	ATLANTIC CITY	NJ		04/29/2025		1,104		(42)			(42)		1,062	1,062			
100210613	AVALON	CA		05/15/2025		465		(43)			(43)		422	422			
100206557	SEAL BEACH	CA		04/22/2025		1,004		(76)			(76)		928	928			
100204854	HIGHLAND	CA		04/09/2025		598		(142)			(142)		457	457			
100205017	MANTECA	CA		04/10/2025		1,070		(96)			(96)		974	974			
100206410	PRESCOTT	AZ		05/22/2025		527		(47)			(47)		480	480			
100199201	AUSTIN	TX		04/04/2025		560		(74)			(74)		485	485			
100204873	ARTESIA	CA		04/09/2025		5,262		(272)			(272)		4,990	4,990			
100206978	SANTA CLARITA	CA		04/25/2025		583		(107)			(107)		475	475			
100206575	ANAHEIM	CA		04/22/2025		537		(38)			(38)		500	500			
100206490	WASHINGTON	DC		04/22/2025		504		(12)			(12)		492	492			
100203046	SAN DIEGO	CA		04/25/2025		539		(110)			(110)		429	429			
100206128	POMONA	CA		04/16/2025		982		(107)			(107)		875	875			
100206642	EDEN	UT		04/24/2025		444		(45)			(45)		399	399			
100206112	EDINA	MN		04/16/2025		1,034		(119)			(119)		915	915			
100207129	TRACY	CA		04/28/2025		497		(77)			(77)		421	421			
100211787	TUCSON	AZ		05/19/2025		509		(23)			(23)		486	486			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206324	SEVIERVILLE	TN		04/17/2025		579		(71)			(71)		508	508			
100206983	MIAMI	FL		04/25/2025		579		(121)			(121)		457	457			
100209761	CLOVER	SC		05/05/2025		510		(82)			(82)		428	428			
100210366	LOS ANGELES	CA		05/12/2025		518		(51)			(51)		467	467			
100213859	RODANTHE	NC		05/29/2025		513		(15)			(15)		498	498			
100207341	SANTA CLARITA	CA		04/29/2025		511		9			9		519	519			
100205026	HOLLYWOOD	FL		04/10/2025		531		(76)			(76)		456	456			
100210233	RIDGEFIELD PARK	NJ		05/09/2025		499		(109)			(109)		391	391			
100202209	DILLON	CO		04/17/2025		555		(107)			(107)		449	449			
100206024	FRANKLIN	TN		04/15/2025		484		(70)			(70)		413	413			
100210352	MUNSTER	IN		05/09/2025		785		(58)			(58)		726	726			
100207097	SAN PEDRO	CA		04/24/2025		554		(49)			(49)		506	506			
100206358	PORTLAND	OR		04/17/2025		545		(114)			(114)		431	431			
100206149	OAKLAND PARK	FL		04/16/2025		21,038		(556)			(556)		20,481	20,481			
100206744	SOUTH KINGSTOWN	RI		04/23/2025		1,029		(226)			(226)		804	804			
100211974	JOHNS CREEK	GA		05/22/2025		1,311		(867)			(867)		444	444			
100214362	LAKEVILLE	MA		06/02/2025		473		(43)			(43)		430	430			
100209362	LAS VEGAS	NV		04/29/2025		516		(67)			(67)		449	449			
100207467	BONNEY LAKE	WA		04/29/2025		519		(16)			(16)		503	503			
100209668	BRONX	NY		05/02/2025		551		(119)			(119)		432	432			
100210568	WILDWOOD CREST	NJ		05/15/2025		531		(45)			(45)		486	486			
100205116	LANCASTER	CA		04/11/2025		811		(149)			(149)		662	662			
100206243	PHOENIX	AZ		04/17/2025		570		(55)			(55)		516	516			
100209234	RIVERSIDE	CA		04/29/2025		546		(35)			(35)		512	512			
100209324	HOLLISTER	CA		04/29/2025		1,213		(72)			(72)		1,141	1,141			
100209455	BROOKLINE	MA		04/29/2025		465		(85)			(85)		380	380			
100205701	OAKHURST	NJ		04/14/2025		951		(102)			(102)		848	848			
100206351	FOREST PARK	IL		04/17/2025		542		(86)			(86)		456	456			
100206610	PLAINFIELD	IL		04/23/2025		493		(33)			(33)		460	460			
100204931	PANAMA CITY BEACH	FL		04/10/2025		493		(100)			(100)		393	393			
100208992	CARPINTERIA	CA		04/29/2025		992		(118)			(118)		874	874			
100214155	WINDSOR	CO		05/30/2025		425		(49)			(49)		377	377			
100205921	MANTECA	CA		04/15/2025		667		(214)			(214)		453	453			
100211697	FRANKLIN	TN		05/19/2025		1,059		5			5		1,064	1,064			
100206854	DISCOVERY BAY	CA		04/24/2025		483		(87)			(87)		395	395			
100204925	SACRAMENTO	CA		04/10/2025		480		(90)			(90)		390	390			
100206577	FOUNTAIN VALLEY	CA		04/22/2025		998		(65)			(65)		934	934			
100210637	LOXAHATCHEE	FL		05/15/2025		1,012		(71)			(71)		942	942			
100207379	ALPHARETTA	GA		04/29/2025		511		(74)			(74)		437	437			
100206421	MYRTLE BEACH	SC		04/22/2025		529		(74)			(74)		455	455			
100210481	HILLSBORO	OR		05/12/2025		775		(55)			(55)		720	720			
100205976	LYNNWOOD	WA		04/15/2025		557		(54)			(54)		503	503			
100214086	SALINAS	CA		05/30/2025		440		(33)			(33)		407	407			
100204676	HAYDEN	ID		04/04/2025		928		(116)			(116)		812	812			
100204840	LONG BEACH	CA		04/09/2025		500		(57)			(57)		443	443			
100209759	SAN LUIS OBISPO	CA		05/05/2025		957		(94)			(94)		863	863			
100205722	SAN BERNARDINO	CA		04/14/2025		1,035		(3)			(3)		1,031	1,031			
100210517	GOODYEAR	AZ		05/15/2025		559		(57)			(57)		502	502			
100211491	AURORA	CO		05/16/2025		919		(30)			(30)		889	889			
100214161	BEAVERTON	OR		05/30/2025		298		(47)			(47)		251	251			
100207159	PINOLE	CA		04/28/2025		472		(16)			(16)		456	456			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210440	MANVEL	TX		05/12/2025		5,454		87			87		5,542	5,542			
100205946	LYNNWOOD	WA		04/15/2025		548		(20)			(20)		528	528			
100207436	LAUREL	MD		04/29/2025		535		(96)			(96)		440	440			
100209369	LAKEWOOD	NJ		04/29/2025		488		(51)			(51)		437	437			
100211899	PIGEON FORGE	TN		05/19/2025		967		(41)			(41)		927	927			
100211968	ROWLAND HEIGHTS	CA		05/22/2025		1,151		(672)			(672)		479	479			
100204502	DEERFIELD BEACH	FL		04/04/2025		526		(139)			(139)		386	386			
100204442	CHINO HILLS	CA		04/03/2025		1,010		(149)			(149)		861	861			
100204743	SACRAMENTO	CA		04/10/2025		376		(55)			(55)		321	321			
100207354	HEMET	CA		04/29/2025		950		(89)			(89)		861	861			
100210619	WOODSTOCK	GA		05/15/2025		704		(75)			(75)		629	629			
100209244	SANTA ROSA	CA		04/29/2025		904		(54)			(54)		850	850			
100205705	FONTANA	CA		04/14/2025		1,001		(75)			(75)		926	926			
100214078	PEMBROKE PINES	FL		05/30/2025		497		8			8		505	505			
100206171	OCEAN CITY	NJ		04/16/2025		984		(66)			(66)		918	918			
100209481	VAN NUYS	CA		05/01/2025		466		(86)			(86)		380	380			
100203092	SILVER SPRING	MD		04/25/2025		505		(35)			(35)		470	470			
100206556	SAN JOSE	CA		04/22/2025		955		(125)			(125)		829	829			
100209392	STUART	FL		04/29/2025		496		(75)			(75)		421	421			
100204647	ROCHESTER	NH		04/04/2025		904		(153)			(153)		751	751			
100204990	DENVER	CO		04/10/2025		461		(131)			(131)		329	329			
100204973	LOS ANGELES	CA		04/10/2025		472		(134)			(134)		338	338			
100207432	SAN BRUNO	CA		04/29/2025		505		(75)			(75)		430	430			
100204926	MIAMI	FL		04/10/2025		493		(70)			(70)		423	423			
100209515	HOLLYWOOD	FL		05/02/2025		538		(101)			(101)		437	437			
100206567	SOLEDAD	CA		04/22/2025		454		(90)			(90)		364	364			
100199247	AUSTIN	TX		04/09/2025		587		(145)			(145)		442	442			
100205717	FATE	TX		04/14/2025		984		(78)			(78)		906	906			
100209353	SEASIDE HEIGHTS	NJ		04/29/2025		508		(82)			(82)		426	426			
100211875	HARTSEL	CO		05/19/2025		474		(19)			(19)		455	455			
100206820	TEMPE	AZ		04/24/2025		491		(90)			(90)		401	401			
100210446	BALTIMORE	MD		05/12/2025		485		(27)			(27)		458	458			
100209388	OCEAN CITY	NJ		04/29/2025		482		(68)			(68)		414	414			
100214017	PANAMA CITY BEACH	FL		05/29/2025		3,719		(110)			(110)		3,609	3,609			
100209556	NEW YORK	NY		05/02/2025		559		(101)			(101)		458	458			
100207339	ROGERS	AR		04/29/2025		895		(80)			(80)		815	815			
100207134	LA MESA	CA		04/28/2025		970		105			105		1,074	1,074			
100209431	HOUSTON	AL		04/29/2025		1,510		(121)			(121)		1,389	1,389			
100204725	CORAL SPRINGS	FL		04/08/2025		3,042		(191)			(191)		2,851	2,851			
100207096	SAN MARCOS	CA		04/24/2025		507		(58)			(58)		449	449			
100212353	RIALTO	CA		05/28/2025		430		(49)			(49)		381	381			
100205769	APPLE VALLEY	CA		04/14/2025		4,352		(161)			(161)		4,190	4,190			
100209494	SIMI VALLEY	CA		05/01/2025		531		(77)			(77)		454	454			
100205691	ONTARIO	CA		05/09/2025		639		(109)			(109)		530	530			
100209382	NAPERVILLE	IL		04/29/2025		473		(62)			(62)		411	411			
100207442	WOODBRIDGE	VA		04/29/2025		467		(104)			(104)		363	363			
100209730	HILLSBORO	OR		05/05/2025		896		(113)			(113)		782	782			
100210214	VALLEY SPRINGS	CA		05/09/2025		453		(65)			(65)		388	388			
100210083	HENDERSON	NV		05/07/2025		492		60			60		553	553			
100212078	RANCHO MIRAGE	CA		05/22/2025		2,178		(54)			(54)		2,124	2,124			
100204712	MONTEBELLO	CA		04/08/2025		951		(164)			(164)		786	786			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206692	DALLAS	TX		04/24/2025		375		20			20		395	395			
100209461	CONCORD	NC		04/29/2025		419		(71)			(71)		348	348			
100209343	ANTIOCH	CA		04/29/2025		102,451		(3,138)			(3,138)		99,313	99,313			
100209263	WORCESTER	MA		04/29/2025		500		(32)			(32)		468	468			
100209813	TAMPA	FL		05/05/2025		1,323		(128)			(128)		1,195	1,195			
100209474	MIAMI	FL		05/01/2025		803		(74)			(74)		728	728			
100205150	MILTON	WA		05/01/2025		3,051		(52)			(52)		2,999	2,999			
100209356	MANTECA	CA		04/29/2025		495		(81)			(81)		414	414			
100210312	BAILEY	CO		05/09/2025		449		79			79		528	528			
100206131	STOCKTON	CA		04/16/2025		493		(96)			(96)		397	397			
100209460	CONCORD	NC		04/29/2025		418		(71)			(71)		347	347			
403056094	CLAIRTON	PA		05/22/2025		775		(473)			(473)		303	303			
100205789	ABILENE	TX		04/14/2025		928		(56)			(56)		871	871			
100212522	OCEANSIDE	CA		05/29/2025		917		(61)			(61)		856	856			
100206126	SAN DIEGO	CA		04/16/2025		463		(96)			(96)		366	366			
100203036	OJAI	CA		04/25/2025		511		(61)			(61)		449	449			
100210124	BRADENTON	FL		05/07/2025		493		70			70		563	563			
100204841	WOOD VILLAGE	OR		04/09/2025		485		(91)			(91)		394	394			
100206991	GLENDORA	CA		04/24/2025		425		(77)			(77)		348	348			
100211923	OAKLAND PARK	FL		05/19/2025		419		(31)			(31)		388	388			
100213816	SAN JOSE	CA		05/29/2025		430		(63)			(63)		367	367			
100204721	LOS ANGELES (HARBOR CITY AREA)	CA		04/08/2025		794		(146)			(146)		649	649			
100204889	ALEXANDRIA	VA		04/10/2025		785		(144)			(144)		641	641			
100205852	ST. AUGUSTINE	FL		04/14/2025		1,036		(17)			(17)		1,018	1,018			
100207427	EAST ORANGE	NJ		04/29/2025		393		(84)			(84)		309	309			
100210057	LEOMINSTER	MA		05/07/2025		452		(59)			(59)		392	392			
100209816	PACKWOOD	WA		05/05/2025		798		(85)			(85)		713	713			
100206752	REDMOND	OR		04/23/2025		5,757		(342)			(342)		5,415	5,415			
100207005	BIG PINE KEY	FL		04/24/2025		786		(69)			(69)		717	717			
100209805	DENVER	CO		05/05/2025		747		(91)			(91)		656	656			
100199170	DALLAS	TX		04/04/2025		3,882		(543)			(543)		3,340	3,340			
100205805	MESA	AZ		04/14/2025		937		(57)			(57)		880	880			
100206237	NORTH HOLLYWOOD	CA		04/17/2025		1,309		(103)			(103)		1,206	1,206			
100206636	MINERAL BLUFF	GA		04/24/2025		413		(51)			(51)		362	362			
100205065	OCEAN CITY	MD		04/11/2025		473		(82)			(82)		391	391			
100209734	BROOKLYN	NY		05/05/2025		914		(105)			(105)		809	809			
100205806	EDGEWATER	MD		04/14/2025		921		(67)			(67)		854	854			
100207122	LOS ANGELES	CA		04/25/2025		421		(50)			(50)		371	371			
100205603	LOS ANGELES	CA		05/09/2025		500		(73)			(73)		426	426			
100206231	EDGEWOOD	WA		04/17/2025		399		(72)			(72)		326	326			
100209509	CONCORD	CA		05/02/2025		457		(78)			(78)		379	379			
100203033	IRVING	TX		04/25/2025		491		(75)			(75)		416	416			
100209648	REVERE	MA		05/02/2025		673		(94)			(94)		578	578			
100206596	SAN DIEGO	CA		04/23/2025		571		(92)			(92)		480	480			
100206532	ESTERO	FL		04/22/2025		1,284		(148)			(148)		1,136	1,136			
100209458	CLEARWATER	FL		04/29/2025		404		(61)			(61)		342	342			
100209281	PHILADELPHIA	PA		04/29/2025		490		(46)			(46)		444	444			
100212108	CAPE MAY	NJ		05/22/2025		378		25			25		403	403			
100209253	WEST CHESTER	PA		04/29/2025		483		(28)			(28)		456	456			
100213745	LOS ANGELES	CA		05/29/2025		453		(51)			(51)		402	402			
100206329	WILDWOOD	NJ		04/17/2025		512		(87)			(87)		426	426			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209298	SILVER SPRING	MD		04/29/2025		471		(40)			(40)		431	431			
100209783	PORTLAND	OR		05/05/2025		800		(87)			(87)		713	713			
100207367	CAREFREE	AZ		04/29/2025		412		(73)			(73)		339	339			
100206954	DOWNEY	CA		04/25/2025		502		(104)			(104)		398	398			
100205124	MORENO VALLEY	CA		04/11/2025		853		(128)			(128)		725	725			
100210678	MARIETTA	GA		05/15/2025		409		(51)			(51)		358	358			
100212371	BEVERLY HILLS	CA		05/28/2025		419		(42)			(42)		378	378			
100206241	PHOENIX	AZ		04/17/2025		516		(82)			(82)		433	433			
100206425	ATLANTA	GA		04/22/2025		488		(103)			(103)		385	385			
100206436	SAINT AUGUSTINE	FL		04/22/2025		506		(78)			(78)		428	428			
100205862	BAKERSFIELD	CA		04/14/2025		866		(91)			(91)		775	775			
100208937	SARASOTA	FL		04/29/2025		322		(89)			(89)		232	232			
100214396	KAPOLEI	HI		06/02/2025		499		28			28		528	528			
100206841	FORT WORTH	TX		04/24/2025		473		(106)			(106)		367	367			
100212500	LONDONDERRY	NH		05/28/2025		451		(8)			(8)		444	444			
100207350	MIAMI	FL		04/29/2025		451		(19)			(19)		432	432			
100211470	MOSS LANDING	CA		05/16/2025		417		(42)			(42)		375	375			
100210290	GIG HARBOR	WA		05/09/2025		411		(31)			(31)		380	380			
100209364	BROKEN BOW	OK		04/29/2025		471		(70)			(70)		400	400			
100205853	TAMPA	FL		04/14/2025		872		(78)			(78)		795	795			
100205835	SALT LAKE CITY	UT		04/14/2025		833		(54)			(54)		779	779			
100207190	SUGAR HILL	GA		04/28/2025		444		(28)			(28)		417	417			
100210452	GILBERT	AZ		05/12/2025		510		(75)			(75)		435	435			
100211781	LEASBURG	NC		05/19/2025		466		12			12		478	478			
100207307	GLEN COVE	NY		04/28/2025		433		(86)			(86)		347	347			
100210213	ANTELOPE	CA		05/09/2025		442		(76)			(76)		366	366			
100199225	SAN DIEGO	CA		04/09/2025		524		(120)			(120)		404	404			
100209538	OLYMPIC VALLEY	CA		05/02/2025		495		(64)			(64)		431	431			
100205136	CORONA	CA		05/01/2025		479		(82)			(82)		396	396			
100204942	VAN ALSTYNE	TX		04/10/2025		873		(86)			(86)		786	786			
100207470	KALISPELL	MT		04/29/2025		745		(109)			(109)		636	636			
100206276	ANTIOCH	CA		04/17/2025		513		(78)			(78)		435	435			
100204718	MORENO VALLEY	CA		04/08/2025		863		(106)			(106)		756	756			
100209277	NORTH MYRTLE BEACH	SC		04/29/2025		480		(46)			(46)		434	434			
100205872	TOPSAIL BEACH	NC		04/14/2025		897		(68)			(68)		829	829			
100204842	COLORADO SPRINGS	CO		04/09/2025		492		(9)			(9)		483	483			
100207475	LAKELAND	TN		04/29/2025		1,132		(65)			(65)		1,067	1,067			
100211767	KISSIMMEE	FL		05/19/2025		439		(28)			(28)		411	411			
100211891	OCEAN CITY	MD		05/19/2025		25,406		54			54		25,460	25,460			
100205005	SANTA CLARITA	CA		04/10/2025		11,012		(573)			(573)		10,440	10,440			
100204968	DENVER	CO		04/10/2025		479		(108)			(108)		371	371			
100207930	GIG HARBOR	WA		04/29/2025		1,000		(189)			(189)		811	811			
100207286	WARRENTON	VA		04/28/2025		2,668		(148)			(148)		2,520	2,520			
100204531	NAPERVILLE	IL		04/04/2025		926		(136)			(136)		790	790			
100204532	GRANITE BAY	CA		04/04/2025		926		(136)			(136)		790	790			
100206915	LAS VEGAS	NV		04/24/2025		489		(66)			(66)		423	423			
100205721	MENIFEE	CA		04/14/2025		964		14			14		978	978			
100207517	LOS ANGELES	CA		04/29/2025		35		(35)			(35)						
100207355	OAKLAND	CA		04/29/2025		464		(74)			(74)		390	390			
100206697	SEATTLE	WA		04/23/2025		569		(230)			(230)		338	338			
100209327	SPARKS	NV		04/29/2025		605		(67)			(67)		538	538			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209599	MANCHESTER	MA		05/02/2025		463		(69)			(69)		394	394			
100214196	LEHI	UT		05/30/2025		431		(12)			(12)		420	420			
100205051	SAN DIEGO	CA		04/11/2025		477		(127)			(127)		350	350			
100209807	MIDDLETON	ID		05/05/2025		723		(71)			(71)		652	652			
100213965	UNION CITY	NJ		05/29/2025		472		(7)			(7)		465	465			
100207391	FARMINGTON	UT		04/29/2025		476		(66)			(66)		411	411			
100205096	BEAUMONT	CA		04/11/2025		474		(104)			(104)		370	370			
100204805	RIVERSIDE	CA		04/09/2025		507		(87)			(87)		420	420			
100209793	BOYNTON BEACH	FL		05/05/2025		706		24			24		731	731			
100208770	DOVER	MA		04/29/2025		432		(85)			(85)		346	346			
100206277	PHOENIX	AZ		04/17/2025		502		(38)			(38)		464	464			
100207163	LAKE ELSINORE	CA		04/28/2025		(151)		513			513		362	362			
100206780	HOBOKEN	NJ		04/23/2025		748		(361)			(361)		388	388			
100205925	ELLIJAY	GA		04/15/2025		361		119			119		480	480			
100207394	LEAWOOD	KS		04/29/2025		454		(75)			(75)		379	379			
100204521	CLARK	NJ		04/04/2025		922		(128)			(128)		794	794			
100210589	KEY WEST	FL		05/15/2025		411		(46)			(46)		366	366			
100209182	HOBE SOUND	FL		04/30/2025		440		(37)			(37)		403	403			
100207222	SWAMPSCOTT	MA		04/28/2025		403		(17)			(17)		386	386			
100211912	BONITA SPRINGS	FL		05/19/2025		414		(46)			(46)		368	368			
100209246	RIVERSIDE	CA		04/29/2025		477		(46)			(46)		431	431			
100207302	PORTLAND	OR		04/28/2025		755		(93)			(93)		662	662			
100213897	MC GAHEYSVILLE	VA		05/29/2025		423		(36)			(36)		387	387			
100206546	LOS ANGELES (WILMINGTON AREA)	CA		04/22/2025		477		(94)			(94)		382	382			
100210397	PROVIDENCE	RI		05/12/2025		430		(53)			(53)		377	377			
100209208	MANTECA	CA		04/29/2025		935		129			129		1,064	1,064			
100205121	SAN DIEGO	CA		04/11/2025		465		(52)			(52)		413	413			
100207231	SNOHOMISH	WA		04/28/2025		849		(47)			(47)		802	802			
100209201	ROCKLIN	CA		04/29/2025		481		(13)			(13)		468	468			
100205699	LA PORTE	IN		04/14/2025		796		(118)			(118)		678	678			
100207124	LAKEWOOD	NJ		04/25/2025		442		(32)			(32)		410	410			
100212572	OAKLEY	CA		05/29/2025		355		(45)			(45)		311	311			
100207217	COVINA AREA	CA		04/28/2025		(259)		636			636		377	377			
100206267	FONTANA	CA		04/17/2025		505		(49)			(49)		456	456			
100210166	HAYESVILLE	NC		05/07/2025		742		(55)			(55)		687	687			
100205764	LOS ANGELES	CA		04/14/2025		901		(28)			(28)		873	873			
100206452	FAYETTEVILLE	GA		04/22/2025		489		(79)			(79)		411	411			
100206288	FOUNTAIN HILLS	AZ		04/17/2025		422		(37)			(37)		385	385			
100209185	SPRING	TX		04/30/2025		428		(5)			(5)		423	423			
100208594	HAILEY	ID		04/29/2025		898		103			103		1,001	1,001			
100209564	SEDRO WOOLLEY	WA		05/02/2025		374		(22)			(22)		353	353			
100207281	KATY	TX		04/28/2025		505		(20)			(20)		485	485			
100205706	LATHROP	CA		04/14/2025		909		(71)			(71)		838	838			
100212103	BELLEVUE	WA		05/22/2025		427		(14)			(14)		413	413			
100209739	HENDERSON	NV		05/05/2025		857		(73)			(73)		784	784			
100207012	CAPE CORAL	FL		04/24/2025		439		(75)			(75)		364	364			
100206924	CARMICHAEL	CA		04/24/2025		423		(101)			(101)		322	322			
100207440	REDONDO BEACH	CA		04/29/2025		424		(94)			(94)		330	330			
100206977	HURRICANE	UT		04/25/2025		451		(104)			(104)		347	347			
100204998	CAPE CORAL	FL		04/10/2025		456		(126)			(126)		330	330			
100205029	LOS ANGELES	CA		04/11/2025		750		(55)			(55)		695	695			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214393	PALM SPRINGS	CA		06/02/2025		433		(27)			(27)		406	406			
100204869	LA PUENTE	CA		04/09/2025		3,470		(430)			(430)		3,040	3,040			
100209293	SPRINGFIELD	VA		04/29/2025		466		(60)			(60)		406	406			
100206124	PHOENIX	AZ		04/16/2025		477		(100)			(100)		377	377			
100209308	PORT HUENEME	CA		04/29/2025		458		(55)			(55)		402	402			
100211508	HEMET	CA		05/16/2025		392		(48)			(48)		344	344			
100199206	FLOWERY BRANCH	GA		04/04/2025		457		(16)			(16)		441	441			
100206536	MIAMI GARDENS	FL		04/22/2025		481		(71)			(71)		410	410			
100211727	OSSINING	NY		05/19/2025		788		(10)			(10)		778	778			
100206834	SANTA FE	NM		04/24/2025		428		(78)			(78)		351	351			
100205702	PORTSMOUTH	RI		04/14/2025		3,485		(115)			(115)		3,369	3,369			
100212083	MANTECA	CA		05/22/2025		451		(53)			(53)		398	398			
100210399	SANTA ANA	CA		05/12/2025		584		(61)			(61)		523	523			
100211469	LOS ANGELES	CA		05/16/2025		432		(40)			(40)		392	392			
100205081	FALL RIVER	MA		04/11/2025		466		(107)			(107)		360	360			
100204964	FREEPORT	FL		04/10/2025		332		(60)			(60)		272	272			
100204838	HAYWARD	CA		04/09/2025		438		(67)			(67)		371	371			
100211665	SAN DIEGO	CA		05/19/2025		393		(38)			(38)		355	355			
100209184	TURLOCK	CA		04/30/2025		410		(13)			(13)		397	397			
100205857	KISSIMMEE	FL		04/14/2025		932		2			2		934	934			
100205906	TEMECULA	CA		04/15/2025		442		(62)			(62)		380	380			
100206487	LAS VEGAS	NV		04/22/2025		868		(39)			(39)		829	829			
100211486	LOS ANGELES	CA		05/16/2025		498		(64)			(64)		434	434			
100206628	BROKEN BOW	OK		04/24/2025		791		(42)			(42)		749	749			
100209656	LAWRENCE	MA		05/02/2025		446		(84)			(84)		363	363			
100207117	ANTIOCH	CA		04/24/2025		760		(69)			(69)		691	691			
100211927	COLUMBUS	OH		05/19/2025		423		(19)			(19)		404	404			
100209531	SPOKANE VALLEY	WA		05/02/2025		464		(90)			(90)		374	374			
100206633	ATLANTA	GA		04/24/2025		419		(12)			(12)		407	407			
100206007	NEW ALBANY	OH		04/15/2025		496		(46)			(46)		450	450			
100207454	VISALIA	CA		04/29/2025		422		(28)			(28)		394	394			
100209231	GARDNERVILLE	NV		04/29/2025		896		(25)			(25)		871	871			
100210532	MIAMI	FL		05/15/2025		431		(57)			(57)		374	374			
100206095	MILFORD	MA		04/16/2025		571		(103)			(103)		469	469			
100207207	BOLINGBROOK	IL		04/28/2025		407		(48)			(48)		359	359			
100210634	NAPLES	FL		05/15/2025		391		(60)			(60)		331	331			
100208620	LA CANADA FLINTRIDGE	CA		04/29/2025		1,018		(178)			(178)		841	841			
100207402	SACRAMENTO	CA		04/29/2025		434		(66)			(66)		367	367			
100204685	CENTEREACH	NY		04/04/2025		410		(59)			(59)		351	351			
100204707	FONTANA	CA		04/08/2025		776		(140)			(140)		636	636			
100205854	TEMECULA	CA		04/14/2025		880		(53)			(53)		826	826			
100207154	ESCONDIDO	CA		04/28/2025		432		(79)			(79)		353	353			
100209806	GOTHA	FL		05/05/2025		837		(81)			(81)		756	756			
100206731	EL SOBRANTE	CA		04/23/2025		586		(221)			(221)		364	364			
100207080	MONROE	NY		04/24/2025		436		(33)			(33)		403	403			
100206652	LIBERTY LAKE	WA		04/24/2025		399		(60)			(60)		339	339			
100209683	SAN JOSE	CA		05/02/2025		456		(91)			(91)		365	365			
100206530	KNOXVILLE	TN		04/22/2025		429		(41)			(41)		387	387			
100209680	MONROE	NY		05/02/2025		422		(78)			(78)		345	345			
100209787	MANTECA	CA		05/05/2025		819		(93)			(93)		726	726			
100211854	WACONIA	MN		05/19/2025		417		(17)			(17)		400	400			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210091	ORLANDO	FL		05/07/2025		1,065		(65)			(65)		1,000	1,000			
100205973	LAKE ELSINORE	CA		04/15/2025		822		(71)			(71)		751	751			
100204737	SEASIDE	CA		04/09/2025		427		(51)			(51)		376	376			
100207288	MIRAMAR BEACH	FL		04/28/2025		365		(63)			(63)		301	301			
100205756	LOS ANGELES	CA		04/14/2025		843		(63)			(63)		779	779			
100209217	DENVER	CO		04/29/2025		456		(31)			(31)		425	425			
100209736	MONTVALE	NJ		05/05/2025		828		(74)			(74)		754	754			
100212136	COMMERCE CITY	CO		05/22/2025		422		14			14		436	436			
100206313	RIVERSIDE	CA		04/17/2025		480		(79)			(79)		402	402			
100205871	PALM DESERT	CA		04/14/2025		877		(65)			(65)		813	813			
100207338	MORENO VALLEY	CA		04/29/2025		413		(92)			(92)		322	322			
100204546	TUCSON	AZ		04/04/2025		810		(105)			(105)		705	705			
100210414	BIG BEAR LAKE	CA		05/12/2025		425		(32)			(32)		393	393			
100214387	VISTA	CA		06/02/2025		397		44			44		441	441			
100210008	SIMI VALLEY	CA		05/07/2025		358		(98)			(98)		260	260			
100212610	GAINESVILLE	FL		05/29/2025		372		(16)			(16)		356	356			
100211483	CLIFTON	NJ		05/16/2025		1,194		(77)			(77)		1,116	1,116			
100209452	WILLARD	NC		04/29/2025		553		(76)			(76)		477	477			
100204829	CARLSBAD	CA		04/09/2025		675		(41)			(41)		634	634			
100207309	UXBRIDGE	MA		04/28/2025		400		(59)			(59)		341	341			
100204621	ALEXANDRIA	VA		04/04/2025		485		(73)			(73)		411	411			
100206693	BELLINGHAM	WA		04/24/2025		394		(19)			(19)		375	375			
100210022	WINDERMERE	FL		05/07/2025		901		(127)			(127)		773	773			
100209365	SURF CITY	NC		04/29/2025		422		(54)			(54)		368	368			
100204687	MODESTO	CA		04/04/2025		767		(103)			(103)		664	664			
100205778	AUSTIN	TX		04/14/2025		771		(58)			(58)		713	713			
100203039	BOZEMAN	MT		04/25/2025		443		(20)			(20)		423	423			
100208097	MEDINA	WA		04/29/2025		525		(84)			(84)		441	441			
100202240	CHARLOTTE	NC		04/17/2025		387		35			35		422	422			
100204928	IRVINE	CA		04/10/2025		329		93			93		422	422			
100210041	ALBANY	OR		05/07/2025		412		(40)			(40)		373	373			
100206810	PEACHTREE CITY	GA		04/23/2025		472		(155)			(155)		317	317			
100207116	LEHI	UT		04/24/2025		430		(37)			(37)		393	393			
100206618	DOWNEY	CA		04/23/2025		1,094		72			72		1,167	1,167			
100209528	BOISE	ID		05/02/2025		420		(52)			(52)		369	369			
100210324	JENSEN BEACH	FL		05/09/2025		384		128			128		512	512			
100204871	VERNAL	UT		04/09/2025		874		(104)			(104)		770	770			
100206624	MIAMI BEACH	FL		04/24/2025		387		(45)			(45)		342	342			
100204434	FORT LAUDERDALE	FL		04/01/2025		571		(1)			(1)		571	571			
100209747	OCEANSIDE	CA		05/05/2025		690		(88)			(88)		602	602			
100209508	BRADLEY	CA		05/02/2025		390		(46)			(46)		344	344			
100206638	CASSOPOLIS	MI		04/24/2025		379		(57)			(57)		322	322			
100205097	LINDEN	NJ		04/11/2025		434		(55)			(55)		380	380			
100207398	COLORADO SPRINGS	CO		04/29/2025		434		(49)			(49)		384	384			
100210548	SUNNYVALE	CA		05/15/2025		144,485		(4,485)			(4,485)		140,000	140,000			
100211461	LAGUNA BEACH	CA		05/16/2025		412		(50)			(50)		363	363			
100204709	HONOLULU	HI		04/08/2025		838		(65)			(65)		773	773			
100202198	NAPLES	FL		04/17/2025		419		(54)			(54)		365	365			
100205009	MANSFIELD	TX		04/10/2025		770		(77)			(77)		694	694			
100205880	EVERETT	WA		04/14/2025		840		(39)			(39)		801	801			
100204682	MAMMOTH LAKES	CA		04/04/2025		183,748		(7,849)			(7,849)		175,899	175,899			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207484	HIALEAH	FL		04/29/2025		401		(35)			(35)		366	366			
100209594	LOXAHATCHEE	FL		05/02/2025		394		(48)			(48)		346	346			
100206611	SNOWMASS VILLAGE	CO		04/23/2025		376		(66)			(66)		309	309			
100209677	TACOMA	WA		05/02/2025		443		(70)			(70)		373	373			
100205700	KNOXVILLE	TN		04/14/2025		773		(100)			(100)		673	673			
100206583	WILDOMAR	CA		04/22/2025		407		(74)			(74)		333	333			
100206144	APOLLO BEACH	FL		04/16/2025		435		(64)			(64)		371	371			
100209418	CENTRAL	SC		04/29/2025		732		(91)			(91)		641	641			
100209436	MANVEL	TX		04/29/2025		403		(82)			(82)		321	321			
100209328	ENOREE	SC		04/29/2025		431		(46)			(46)		385	385			
100209350	MANTECA	CA		04/29/2025		433		(73)			(73)		360	360			
100207093	RICHARDSON	TX		04/24/2025		397		(72)			(72)		326	326			
100207102	RIVERSIDE	CA		04/24/2025		414		(60)			(60)		353	353			
100204552	RIVERSIDE	CA		04/04/2025		545		(80)			(80)		464	464			
100206343	COLORADO SPRINGS	CO		04/17/2025		588		(75)			(75)		514	514			
100205038	ST PETERSBURG	FL		04/11/2025		431		(118)			(118)		313	313			
100210507	TEMPLE	GA		05/15/2025		652		(75)			(75)		577	577			
100207515	PUEBLO WEST	CO		04/29/2025		444		(57)			(57)		387	387			
100207084	PORT ORCHARD	WA		04/24/2025		403		(59)			(59)		344	344			
100206336	JUNEAU	AK		04/17/2025		450		28			28		479	479			
100207114	RIVERSIDE	CA		04/24/2025		416		(54)			(54)		362	362			
100205122	TAMPA	FL		04/11/2025		819		(31)			(31)		789	789			
100206102	ORLANDO	FL		04/16/2025		839		(59)			(59)		781	781			
100209219	SALT LAKE CITY	UT		04/29/2025		859		(34)			(34)		826	826			
100204961	SAN ANTONIO	TX		04/10/2025		366		(106)			(106)		261	261			
100206440	CULLOWHEE	NC		04/22/2025		459		(42)			(42)		417	417			
100207062	MCCALL	ID		04/24/2025		422		(4)			(4)		418	418			
100203071	HAPPY VALLEY	OR		04/25/2025		432		(44)			(44)		388	388			
100206762	HILLSDALE	NY		04/23/2025		485		(172)			(172)		313	313			
100207357	NASHVILLE	TN		04/29/2025		405		(78)			(78)		327	327			
100206592	JUPITER	FL		04/22/2025		414		(33)			(33)		380	380			
100206525	RIVERSIDE	CA		04/22/2025		451		(30)			(30)		420	420			
100211674	HIGHLANDS	NC		05/19/2025		374		(30)			(30)		344	344			
100204596	CHICAGO	IL		04/04/2025		732		(123)			(123)		609	609			
100209249	HURRICANE	UT		04/29/2025		834		(32)			(32)		802	802			
100204986	HIALEAH	FL		04/10/2025		435		(109)			(109)		326	326			
100204606	OCEANSIDE	CA		04/04/2025		5,609		(276)			(276)		5,333	5,333			
100206855	EDISON	NJ		04/24/2025		396		(58)			(58)		338	338			
100202239	TUCSON	AZ		04/17/2025		1,432		(16)			(16)		1,416	1,416			
100206797	YUCAIPA	CA		04/23/2025		548		(193)			(193)		356	356			
100209330	MANTECA	CA		04/29/2025		427		(61)			(61)		366	366			
100206318	FREDERICKSBURG	TX		04/17/2025		448		(93)			(93)		355	355			
100207399	BROOKLYN	NY		04/29/2025		388		(71)			(71)		318	318			
100210711	HILTON HEAD ISLAND	SC		05/15/2025		363		(42)			(42)		321	321			
100205899	DENVER	CO		04/14/2025		768		(41)			(41)		726	726			
100209581	GOLD HILL	OR		05/02/2025		394		(35)			(35)		359	359			
100204993	BRADENTON	FL		04/10/2025		792		(103)			(103)		689	689			
100205739	LAVEEN	AZ		04/14/2025		817		(83)			(83)		734	734			
100204967	LAS VEGAS	NV		04/10/2025		1,402		18			18		1,420	1,420			
100211823	SAINT AUGUSTINE	FL		05/19/2025		405		9			9		414	414			
100205612	LONGMONT	CO		05/09/2025		400		(77)			(77)		324	324			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210595	BELVIDERE	NJ		05/15/2025		389		(55)			(55)		334	334			
100206147	CLEARWATER	FL		04/16/2025		411		(45)			(45)		366	366			
100209459	PORT SAINT LUCIE	FL		04/29/2025		350		(54)			(54)		296	296			
100209678	SALINAS	CA		05/02/2025		439		(57)			(57)		382	382			
100210511	CAMARILLO	CA		05/15/2025		389		(76)			(76)		313	313			
100199239	PORT CHARLOTTE	FL		04/09/2025		732		(72)			(72)		660	660			
100211853	LATHROP	CA		05/19/2025		17		(2)			(2)		15	15			
100204649	BROCKTON	MA		04/04/2025		799		(112)			(112)		687	687			
100209582	SANTA BARBARA	CA		05/02/2025		438		(75)			(75)		363	363			
100214189	FORT LAUDERDALE	FL		05/30/2025		390		1			1		391	391			
100203011	ASTORIA	OR		04/25/2025		2,932		(83)			(83)		2,849	2,849			
100205772	MIAMI	FL		04/14/2025		840		(68)			(68)		771	771			
100214398	GARFIELD	NJ		06/02/2025		362		40			40		402	402			
100206811	SEATTLE	WA		04/23/2025		476		(73)			(73)		404	404			
100209211	LAS VEGAS	NV		04/29/2025		422		(4)			(4)		418	418			
100210244	COACHELLA	CA		05/09/2025		348		(46)			(46)		302	302			
100207031	SEATTLE	WA		04/24/2025		376		(56)			(56)		320	320			
100209631	OVERLAND PARK	KS		05/02/2025		421		(69)			(69)		352	352			
100206829	LAS VEGAS	NV		04/24/2025		424		(43)			(43)		381	381			
100214090	ALBANY	NH		05/30/2025		288		(26)			(26)		262	262			
100209554	PASADENA	CA		05/02/2025		423		(71)			(71)		352	352			
100210534	JAMAICA	NY		05/15/2025		397		(58)			(58)		339	339			
100206346	COLORADO SPRINGS	CO		04/17/2025		779		(94)			(94)		686	686			
100205714	HUDSONVILLE	MI		04/14/2025		704		(84)			(84)		620	620			
100205078	MIAMI	FL		04/11/2025		429		(69)			(69)		360	360			
100206629	ALVA	FL		04/24/2025		721		(51)			(51)		670	670			
100214192	TEMPLETON	CA		05/30/2025		459		(24)			(24)		434	434			
100206612	MERIDIAN	ID		04/23/2025		677		(101)			(101)		576	576			
100213811	MORENO VALLEY	CA		05/29/2025		623		(44)			(44)		578	578			
100204699	PLAYA DEL CARMEN	MEX		04/07/2025		670							670	670			
100210503	VISTA	CA		05/15/2025		339		(59)			(59)		280	280			
100206623	LONGMONT	CO		04/24/2025		384		(50)			(50)		335	335			
100210207	BEDFORD	NH		05/08/2025		395		(78)			(78)		317	317			
100205829	CHICAGO	IL		04/14/2025		838		(86)			(86)		752	752			
100205074	BAYVILLE	NY		04/11/2025		422		(102)			(102)		320	320			
100207100	NORWALK	CT		04/24/2025		397		(56)			(56)		341	341			
100209624	HARDEEVILLE	SC		05/02/2025		408		(72)			(72)		337	337			
100212499	RIVERSIDE	CA		05/28/2025		372		(34)			(34)		338	338			
100209202	MCKINNEY	TX		04/29/2025		366		240			240		607	607			
100210265	SAINT AUGUSTINE BEACH	FL		05/09/2025		363		(26)			(26)		337	337			
100211471	HEMET	CA		05/16/2025		360		(38)			(38)		322	322			
100206574	BROKEN ARROW	OK		04/22/2025		413		(36)			(36)		377	377			
100206589	SAN JOSE	CA		04/22/2025		408		(30)			(30)		378	378			
100207360	BERNARDSVILLE	NJ		04/29/2025		400		(75)			(75)		325	325			
100205831	ELK GROVE	CA		04/14/2025		799		(57)			(57)		742	742			
100209567	JERSEY CITY	NJ		05/02/2025		414		(76)			(76)		338	338			
100209188	SAINT PETERSBURG	FL		04/30/2025		337		(38)			(38)		299	299			
100214337	GREEN BAY	WI		06/02/2025		351		(39)			(39)		312	312			
100207894	RANCHO SANTA MARGARITA	CA		04/29/2025		2,072		(72)			(72)		2,000	2,000			
100212531	MIAMI	FL		05/29/2025		370		4			4		374	374			
100205889	CASPER	WY		04/14/2025		783		(37)			(37)		746	746			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209444	CHARLESTOWN	RI		04/29/2025		372		(62)			(62)		310	310			
100212220	JACKSONVILLE	FL		05/23/2025		353		(54)			(54)		299	299			
100207285	MCKINNEY	TX		04/28/2025		389		(20)			(20)		369	369			
100210236	PUYALLUP	WA		05/09/2025		435		(55)			(55)		381	381			
100206896	EAST WINDSOR	NJ		04/24/2025		399		(64)			(64)		335	335			
100210305	DAVENPORT	FL		05/09/2025		966		(32)			(32)		934	934			
100209696	EAST NORTHPORT	NY		05/05/2025		1,276		(115)			(115)		1,161	1,161			
100202199	NORTHRIDGE	CA		04/17/2025		417		(20)			(20)		397	397			
100199154	HIALEAH	FL		04/04/2025		415		(80)			(80)		335	335			
100211705	HAGERMAN	ID		05/19/2025		375		(47)			(47)		328	328			
100206297	NISSWA	MN		04/17/2025		411		(59)			(59)		353	353			
100212081	CATHEDRAL CITY	CA		05/22/2025		324		(14)			(14)		310	310			
100205126	VICTORVILLE	CA		04/11/2025		768		(80)			(80)		689	689			
100204867	PANAMA CITY BEACH	FL		04/09/2025		778		(136)			(136)		642	642			
100205047	HURRICANE	UT		04/11/2025		450		(120)			(120)		330	330			
100204517	BOISE	ID		04/04/2025		775		(39)			(39)		736	736			
100207323	SAN ANTONIO	FL		04/29/2025		390		(78)			(78)		313	313			
100204862	ATWATER	CA		04/09/2025		685		(101)			(101)		584	584			
100206712	CHICAGO	IL		04/23/2025		518		(220)			(220)		298	298			
100211495	TUSTIN	CA		05/16/2025		363		(16)			(16)		346	346			
100213909	HIALEAH	FL		05/29/2025		420		9			9		429	429			
100206552	WINSTON-SALEM	NC		04/22/2025		398		(26)			(26)		373	373			
100202997	TAMPA	FL		04/25/2025		600		(93)			(93)		507	507			
100209658	SURPRISE	AZ		05/02/2025		795		(55)			(55)		740	740			
100209763	LOS ANGELES	CA		05/05/2025		753		(67)			(67)		686	686			
100212253	NORTHBROOK	IL		05/28/2025		154		173			173		327	327			
100206210	LEANDER	TX		04/16/2025		529		(19)			(19)		510	510			
100205840	BOCA RATON	FL		04/14/2025		915		(63)			(63)		851	851			
100207176	MIAMI	FL		04/28/2025		357		(50)			(50)		307	307			
100206843	FEDERAL WAY	WA		04/24/2025		420		(30)			(30)		389	389			
100210180	LAS VEGAS	NV		05/07/2025		599		7			7		605	605			
100209373	GARDNER	MA		04/29/2025		386		(50)			(50)		336	336			
100211718	PORTLAND	OR		05/19/2025		374		(22)			(22)		351	351			
100204888	AUSTIN	TX		04/10/2025		330		64			64		393	393			
100210627	NAPLES	FL		05/15/2025		381		(40)			(40)		341	341			
100206698	PANAMA CITY BEACH	FL		04/23/2025		1,129		(265)			(265)		864	864			
100210596	PERRIS	CA		05/15/2025		401		(43)			(43)		359	359			
100210316	BOISE	ID		05/09/2025		344		(28)			(28)		317	317			
100214299	LAKE HAVASU CITY	AZ		06/02/2025		326		(36)			(36)		290	290			
100207344	TYLER	TX		04/29/2025		388		(78)			(78)		310	310			
100203053	OLIVEHURST	CA		04/25/2025		394		(87)			(87)		307	307			
100206214	KISSIMMEE	FL		04/16/2025		378		(57)			(57)		322	322			
100207315	GREENWOOD	IN		04/28/2025		327		(70)			(70)		257	257			
100206145	OCEAN CITY	MD		04/16/2025		393		(62)			(62)		330	330			
100209289	JEFFERSON	CO		04/29/2025		407		(51)			(51)		355	355			
100209476	YONKERS	NY		05/01/2025		372		7			7		378	378			
100207362	FORT MYERS	FL		04/29/2025		381		(84)			(84)		297	297			
100205816	SANDY	UT		04/14/2025		744		(41)			(41)		703	703			
100202994	COLORADO SPRINGS	CO		04/25/2025		368		(68)			(68)		300	300			
100207238	CHICAGO	IL		04/28/2025		361		(11)			(11)		351	351			
100209344	ALBUQUERQUE	NM		04/29/2025		390		(46)			(46)		344	344			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204533	EDGEWATER	NJ		04/04/2025		696		(89)			(89)		607	607			
100209204	LATHROP	CA		04/29/2025		18,915		555			555		19,470	19,470			
100204441	HOLLISTER	CA		04/03/2025		666		(128)			(128)		537	537			
100213988	EDISON	NJ		05/29/2025		386		(24)			(24)		362	362			
100211424	MIDDLEBURG	FL		05/16/2025		352		(45)			(45)		307	307			
100206772	POST FALLS	ID		04/23/2025		444		(138)			(138)		306	306			
100207007	MIAMI BEACH	FL		04/24/2025		346		(50)			(50)		296	296			
100209679	LA SELVA BEACH	CA		05/02/2025		424		(72)			(72)		352	352			
100206862	RICHMOND	TX		04/24/2025		394		(72)			(72)		322	322			
100207104	BAKERSFIELD	CA		04/24/2025		401		(68)			(68)		333	333			
100209549	ACWORTH	GA		05/02/2025		319		(29)			(29)		290	290			
100212315	DULUTH	GA		05/28/2025		383		(4)			(4)		379	379			
100210209	HENDERSON	NV		05/08/2025		721		(93)			(93)		628	628			
100204631	NAPLES	FL		04/04/2025		663		(33)			(33)		630	630			
100209427	BOISE	ID		04/29/2025		351		(41)			(41)		310	310			
100204705	BUFORD	GA		04/08/2025		811		(95)			(95)		716	716			
100205978	TEMECULA	CA		04/15/2025		845		(159)			(159)		687	687			
100209426	SCOTTSDALE	AZ		04/29/2025		367		(61)			(61)		306	306			
100209703	JERSEY CITY	NJ		05/05/2025		755		(41)			(41)		714	714			
100206895	DUARTE	CA		04/24/2025		407		(26)			(26)		380	380			
100206630	CAPE CORAL	FL		04/24/2025		366		(41)			(41)		326	326			
100199209	URBANDALE	IA		04/09/2025		415		(114)			(114)		301	301			
100209336	ALEXANDRIA	VA		04/29/2025		1,232		(42)			(42)		1,189	1,189			
100210042	SEABROOK ISLAND	SC		05/07/2025		393		(20)			(20)		373	373			
100205799	PHILADELPHIA	PA		04/14/2025		761		(30)			(30)		731	731			
100213808	MODESTO	CA		05/29/2025		325		(47)			(47)		279	279			
100209831	NORTHBOROUGH	MA		05/05/2025		893		(31)			(31)		862	862			
100209447	KILL DEVIL HILLS	NC		04/29/2025		358		(60)			(60)		298	298			
100209585	TACOMA	WA		05/02/2025		414		(80)			(80)		334	334			
100206203	MILLVILLE	DE		04/16/2025		334		150			150		484	484			
100205719	LOS ANGELES	CA		04/14/2025		705		(87)			(87)		618	618			
100204467	TOLLESON	AZ		04/04/2025		346		(54)			(54)		292	292			
100205737	PHILADELPHIA	PA		04/14/2025		732		(18)			(18)		715	715			
100209310	DAYTON	NV		04/29/2025		387		(39)			(39)		348	348			
100205725	WILDOMAR	CA		04/14/2025		1,207		(109)			(109)		1,098	1,098			
100214346	OLD HICKORY	TN		06/02/2025		338		(34)			(34)		305	305			
100209742	BEAUMONT	CA		05/05/2025		389		(42)			(42)		347	347			
100212147	MIAMI	FL		05/22/2025		377		17			17		393	393			
100206650	MERIDIAN	ID		04/24/2025		359		(17)			(17)		342	342			
100207090	BONITA SPRINGS	FL		04/24/2025		385		(35)			(35)		350	350			
100204835	ALEXANDRIA	VA		04/09/2025		391		(63)			(63)		328	328			
100205087	WILLIS	TX		04/11/2025		452		(119)			(119)		334	334			
100205873	BUTLER	NJ		04/14/2025		681		(67)			(67)		614	614			
100207366	WELLINGTON	NV		04/29/2025		110,314		(3,921)			(3,921)		106,393	106,393			
100199193	NAPLES	FL		04/04/2025		755		(125)			(125)		630	630			
100206732	SPRINGFIELD	OR		04/23/2025		1,435		(111)			(111)		1,324	1,324			
100210701	POST FALLS	ID		05/15/2025		331		(33)			(33)		298	298			
100204872	CLINTON	MD		04/09/2025		323		(64)			(64)		259	259			
100207358	RANCHO CUCAMONGA	CA		04/29/2025		389		(64)			(64)		326	326			
100207213	CHICAGO	IL		04/28/2025		335		31			31		366	366			
100210431	ANNAPOLIS	MD		05/12/2025		377		25			25		402	402			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205731	PHOENIX	AZ		04/14/2025		740		(11)			(11)		729	729			
100205815	DREXEL HILL	PA		04/14/2025		764		(46)			(46)		717	717			
100205934	MILLSBORO	DE		04/15/2025		346		(65)			(65)		281	281			
100209471	NEW BEDFORD	MA		05/01/2025		322		(33)			(33)		289	289			
100207028	SUPPLY	NC		04/24/2025		637		(38)			(38)		599	599			
100211749	CONWAY	NH		05/19/2025		333		(45)			(45)		289	289			
100206802	OLYMPIA	WA		04/23/2025		683		(64)			(64)		619	619			
100206919	SANTA MARIA	CA		04/24/2025		642		(93)			(93)		549	549			
100206781	CAPE CORAL	FL		04/23/2025		1,137		(255)			(255)		882	882			
100206662	TAMPA	FL		04/24/2025		355		(6)			(6)		349	349			
100211770	GREEN MOUNTAIN	NC		05/19/2025		329		(17)			(17)		312	312			
100210269	CRESCENT LAKE	OR		05/09/2025		168		(24)			(24)		144	144			
100207106	SAINT MARYS	GA		04/24/2025		1,079		(47)			(47)		1,032	1,032			
100210247	LINDEN	NJ		05/09/2025		361		(65)			(65)		296	296			
100209687	CONGERS	NY		05/02/2025		400		(78)			(78)		322	322			
100209267	MISSION VIEJO	CA		04/29/2025		390		(41)			(41)		349	349			
100204918	IDAHO FALLS	ID		04/10/2025		415		(95)			(95)		320	320			
100204493	PERTH AMBOY	NJ		04/04/2025		708		(77)			(77)		631	631			
100206637	LITTLE RIVER	SC		04/24/2025		330		(43)			(43)		287	287			
100206130	VACAVILLE	CA		04/16/2025		648		(56)			(56)		592	592			
100205744	DENVER	CO		04/14/2025		28,233		(860)			(860)		27,373	27,373			
100206183	PIGEON FORGE	TN		04/16/2025		379		(37)			(37)		342	342			
100204608	PEARLAND	TX		04/04/2025		5,059		(275)			(275)		4,784	4,784			
100209309	LAKE HAVASU CITY	AZ		04/29/2025		388		(50)			(50)		338	338			
100212337	SPRINGFIELD	PA		05/28/2025		1,091		38			38		1,129	1,129			
100208978	LOS ANGELES	CA		04/29/2025		405		(16)			(16)		389	389			
100206908	CARMICHAEL	CA		04/24/2025		315		(77)			(77)		238	238			
100207058	SAINT MARYS	GA		04/24/2025		642		(54)			(54)		587	587			
100210177	EVERETT	WA		05/07/2025		377		(28)			(28)		349	349			
100209674	HOPKINS	MN		05/02/2025		363		(78)			(78)		286	286			
100207015	FRAMINGHAM	MA		04/24/2025		335		(42)			(42)		293	293			
100207162	TAMPA	FL		04/28/2025		352		(8)			(8)		344	344			
100209354	FRESNO	CA		04/29/2025		369		(39)			(39)		330	330			
100209777	SITKA	AK		05/05/2025		710		(56)			(56)		654	654			
100211472	DENVER	CO		05/16/2025		356		(3)			(3)		353	353			
100204823	NORTH MIAMI	FL		04/09/2025		670		37			37		706	706			
100204866	WHITE PLAINS	MD		04/09/2025		400		(101)			(101)		299	299			
100205720	GARLAND	TX		04/14/2025		730		(63)			(63)		667	667			
100208955	TOMS RIVER	NJ		04/29/2025		394		(98)			(98)		297	297			
100206599	MENIFEE	CA		04/23/2025		755		36			36		791	791			
100204459	MIDWAY	UT		04/03/2025		733		37			37		771	771			
100206787	CAPE MAY	NJ		04/23/2025		769		(132)			(132)		638	638			
100209605	WOOD RIDGE	NJ		05/02/2025		400		(47)			(47)		353	353			
100206270	PEORIA	AZ		04/17/2025		408		(42)			(42)		366	366			
100202195	SAN TAN VALLEY	AZ		04/17/2025		5,485		(270)			(270)		5,215	5,215			
100204756	ONTARIO	CA		04/09/2025		386		(49)			(49)		336	336			
100202208	LILBURN	GA		04/17/2025		369		(94)			(94)		274	274			
100205796	KLAMATH FALLS	OR		04/14/2025		878		(49)			(49)		829	829			
100208296	FREMONT	CA		04/29/2025		717		(141)			(141)		575	575			
100210449	GREENACRES	FL		05/12/2025		365		(68)			(68)		297	297			
100207018	PHOENIX	AZ		04/24/2025		377		(29)			(29)		348	348			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206213	MADERA	CA		04/16/2025		347		(49)			(49)		298	298			
100206785	CUMBERLAND	RI		04/23/2025		453		(159)			(159)		293	293			
100204865	SAN BERNARDINO	CA		04/09/2025		315		(92)			(92)		223	223			
100206626	RINGGOLD	GA		04/24/2025		346		(44)			(44)		303	303			
100205823	SAN DIEGO	CA		04/14/2025		710		(49)			(49)		661	661			
100209456	PHOENIX	AZ		04/29/2025		329		(65)			(65)		263	263			
100206142	NAPLES	FL		04/16/2025		379		(77)			(77)		302	302			
100205696	TUKWILA	WA		04/14/2025		669		(68)			(68)		601	601			
100209595	YUCAIPA	CA		05/02/2025		377		(63)			(63)		314	314			
100205044	SACRAMENTO	CA		04/11/2025		377		(68)			(68)		309	309			
100212242	AUSTIN	TX		05/23/2025		297		(51)			(51)		246	246			
100205751	WALNUT CREEK	CA		04/14/2025		663		(32)			(32)		631	631			
100209662	SOUTH YARMOUTH	MA		05/02/2025		366		(74)			(74)		292	292			
100206903	SAN ANTONIO	TX		04/24/2025		366		(78)			(78)		288	288			
100212310	SACRAMENTO	CA		05/28/2025		345		(15)			(15)		330	330			
100207332	PLAINFIELD	IL		04/29/2025		855		3			3		858	858			
100210220	KENT	WA		05/09/2025		352		(61)			(61)		291	291			
100209511	FOREST FALLS	CA		05/02/2025		362		(70)			(70)		291	291			
100206808	JERSEY CITY	NJ		04/23/2025		629		(313)			(313)		316	316			
100206186	MANASSAS	VA		04/16/2025		738		(52)			(52)		686	686			
100205142	CARTERET	NJ		05/01/2025		352		(62)			(62)		290	290			
100209657	EAST FALMOUTH	MA		05/02/2025		380		(65)			(65)		315	315			
100209206	BOISE	ID		04/29/2025		761		103			103		864	864			
100208979	VISALIA	CA		04/29/2025		686		17			17		703	703			
100204535	VENTNOR CITY	NJ		04/04/2025		671		(82)			(82)		589	589			
100205724	ANNAPOLIS	MD		04/14/2025		698		(12)			(12)		687	687			
100209610	CHESAPEAKE BEACH	MD		05/02/2025		615		(80)			(80)		535	535			
100206211	PANAMA CITY BEACH	FL		04/16/2025		352		(69)			(69)		283	283			
100209768	VANCOUVER	WA		05/05/2025		378		(61)			(61)		318	318			
100205986	FAIRFAX	VA		04/15/2025		730		(48)			(48)		682	682			
100206640	DE SOTO	MO		04/24/2025		615		(82)			(82)		534	534			
100210282	NORTH PORT	FL		05/09/2025		329		(26)			(26)		303	303			
100204689	THE VILLAGES	FL		04/04/2025		1,001		(108)			(108)		892	892			
100209268	MERCED	CA		04/29/2025		896		(57)			(57)		838	838			
100209675	HOPKINS	MN		05/02/2025		354		(76)			(76)		278	278			
100207272	FREEPORT	NY		04/28/2025		124		559			559		682	682			
100205015	LAKELAND	FL		04/10/2025		886		(75)			(75)		811	811			
100205013	ROUND LAKE	IL		04/10/2025		5,266		(266)			(266)		5,000	5,000			
100206543	BUFORD	GA		04/22/2025		1,564		(107)			(107)		1,457	1,457			
100204798	WASHINGTON	DC		04/09/2025		391		(64)			(64)		327	327			
100210239	ORLANDO	FL		05/09/2025		359		(59)			(59)		301	301			
100204466	DESERT HOT SPRINGS	CA		04/04/2025		312		(56)			(56)		256	256			
100207181	NOKOMIS	FL		04/28/2025		331		5			5		336	336			
100206480	TUCSON	AZ		04/22/2025		342		(38)			(38)		304	304			
100206494	TUCSON	AZ		04/22/2025		341		(36)			(36)		304	304			
100209227	DULUTH	GA		04/29/2025		2,770		(53)			(53)		2,717	2,717			
100207253	NORTH RICHLAND HILLS	TX		04/28/2025		644		(31)			(31)		613	613			
100206909	CHULA VISTA	CA		04/24/2025		719		(69)			(69)		650	650			
100207465	BUFORD	GA		04/29/2025		373		(48)			(48)		325	325			
100209247	FRESNO	CA		04/29/2025		380		(36)			(36)		344	344			
100212887	NEW PORT RICHEY	FL		05/29/2025		926		(41)			(41)		885	885			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205611	MARTIN	GA		05/09/2025		380		(48)			(48)		332	332			
100205793	MARIETTA	GA		04/14/2025		963		(90)			(90)		872	872			
100213866	MORENO VALLEY	CA		05/29/2025		427		93			93		520	520			
100206337	CORVALLIS	OR		04/17/2025		390		(59)			(59)		330	330			
100208987	VICTORIA	MN		04/29/2025		368		(63)			(63)		305	305			
100202210	MOONACHIE	NJ		04/17/2025		351		(50)			(50)		301	301			
100206258	NAPLES	FL		04/17/2025		12,016		(388)			(388)		11,627	11,627			
100204667	YAKIMA	WA		04/04/2025		685		(84)			(84)		601	601			
100204855	HESPERIA	CA		04/09/2025		285		(85)			(85)		200	200			
100205856	ONTARIO	CA		04/14/2025		739		(46)			(46)		693	693			
100205749	PHOENIX	AZ		04/14/2025		677		(52)			(52)		626	626			
100199220	OAKLAND	CA		04/09/2025		390		(86)			(86)		304	304			
100204915	RICHMOND	TX		04/10/2025		360		(84)			(84)		277	277			
100211722	MILL SPRING	NC		05/19/2025		348		(11)			(11)		337	337			
100205983	BELT	MT		04/15/2025		379		(49)			(49)		330	330			
100205824	PHOENIX	AZ		04/14/2025		694		(33)			(33)		662	662			
100203055	COLUMBIA	SC		04/25/2025		382		(69)			(69)		313	313			
100205937	TEMECULA	CA		04/15/2025		371		(46)			(46)		325	325			
100206527	LITTLEROCK	CA		04/22/2025		325		(80)			(80)		245	245			
100206684	SAN LORENZO	CA		04/24/2025		367		(14)			(14)		353	353			
100205086	BUFORD	GA		04/11/2025		334		(94)			(94)		240	240			
100204703	RIVERSIDE	CA		04/08/2025		21,605		(1,060)			(1,060)		20,545	20,545			
100206605	POTTSBORO	TX		04/23/2025		326		28			28		354	354			
100207476	RICHMOND	TX		04/29/2025		704		(37)			(37)		667	667			
100207998	CONCORD	CA		04/29/2025		318		(44)			(44)		274	274			
100204708	VIRGINIA BEACH	VA		04/08/2025		727		(126)			(126)		601	601			
100211481	LOS ANGELES	CA		05/16/2025		326		(6)			(6)		320	320			
100206198	OQUOSSOC	ME		04/16/2025		352		(54)			(54)		298	298			
100206292	FAIRFIELD	CA		04/17/2025		378		(70)			(70)		308	308			
100205759	ELK GROVE	CA		04/14/2025		723		(32)			(32)		690	690			
100209553	BOSTON	MA		05/02/2025		3,476		(162)			(162)		3,313	3,313			
100212189	GULF BREEZE	FL		05/22/2025		511		52			52		563	563			
100209575	SPARKS	NV		05/02/2025		380		(61)			(61)		319	319			
100212084	LAKE FOREST	CA		05/22/2025		370		(43)			(43)		327	327			
100206707	CRANFORD	NJ		04/23/2025		828		(154)			(154)		673	673			
100205860	PHILADELPHIA	PA		04/14/2025		686		(52)			(52)		634	634			
100207068	MILLVILLE	DE		04/24/2025		622		(51)			(51)		571	571			
100205063	MANASSAS	VA		04/11/2025		397		(104)			(104)		292	292			
100206645	CANYON LAKE	TX		04/24/2025		299		(36)			(36)		263	263			
100205969	CHICAGO	IL		04/15/2025		528		(268)			(268)		260	260			
100209197	DURHAM	NC		04/29/2025		10,369		20			20		10,390	10,390			
100214034	LAS VEGAS	NV		05/29/2025		347		(26)			(26)		320	320			
100206193	BERLIN	MD		04/16/2025		292		(17)			(17)		274	274			
100211475	LEBANON	TN		05/16/2025		332		(46)			(46)		286	286			
100207275	SACRAMENTO	CA		04/28/2025		628		(69)			(69)		559	559			
100209248	ELK GROVE	CA		04/29/2025		437		(37)			(37)		401	401			
100214310	PORT SAINT LUCIE	FL		06/02/2025		364		167			167		531	531			
100207192	MIAMI	FL		04/28/2025		341		(37)			(37)		304	304			
100206761	STOCKTON	CA		04/23/2025		5,544		(385)			(385)		5,158	5,158			
100204793	WASHINGTON	DC		04/09/2025		655		(42)			(42)		613	613			
100211765	ISSAQUAH	WA		05/19/2025		783		9			9		792	792			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209659	WHITMAN	MA		05/02/2025		339		(69)			(69)		270	270			
100214012	YULEE	FL		05/29/2025		3,304		(78)			(78)		3,226	3,226			
100209329	FARMERS BRANCH	TX		04/29/2025		687		(41)			(41)		646	646			
100206088	CAPE MAY COURT HOUSE	NJ		04/16/2025		380		(91)			(91)		289	289			
100212130	MINT HILL	NC		05/22/2025		331		(25)			(25)		306	306			
100207220	GLENDALE	AZ		04/28/2025		610		(66)			(66)		544	544			
100209296	BERLIN	MD		04/29/2025		5,530		(60)			(60)		5,470	5,470			
100206197	JENSEN BEACH	FL		04/16/2025		318		(45)			(45)		274	274			
100199237	SALT LAKE CITY	UT		04/09/2025		384		(77)			(77)		307	307			
100211503	PINON HILLS	CA		05/16/2025		338		(6)			(6)		332	332			
100206330	TAHOE CITY	CA		04/17/2025		383		7			7		390	390			
100206136	FRESNO	CA		04/16/2025		371		(54)			(54)		317	317			
100211883	HIGHLANDS RANCH	CO		05/19/2025		344		(15)			(15)		330	330			
100210006	SOUTH PASADENA	CA		05/07/2025		610		(127)			(127)		483	483			
100214097	WEATHERFORD	TX		05/30/2025		325		4			4		329	329			
100206775	WILMINGTON	VT		04/23/2025		381		(106)			(106)		275	275			
100213806	NORTH LAS VEGAS	NV		05/29/2025		350		(25)			(25)		325	325			
100211728	HENDERSON	NV		05/19/2025		1,349		(62)			(62)		1,287	1,287			
100207305	PHOENIX	AZ		04/28/2025		309		(68)			(68)		241	241			
100207523	YPSILANTI	MI		04/29/2025		295		(45)			(45)		250	250			
100207055	BELMONT	NC		04/24/2025		315		(49)			(49)		266	266			
100212120	PALM DESERT	CA		05/22/2025		330		(7)			(7)		323	323			
100212634	CLERMONT	FL		05/29/2025		333		(2)			(2)		331	331			
100206033	WINTER GARDEN	FL		04/15/2025		452		(138)			(138)		314	314			
100204422	SALISBURY MILLS	NY		04/01/2025		544		(8)			(8)		536	536			
100204762	PATTERSON	CA		04/09/2025		95		(29)			(29)		66	66			
100205037	NORTH KINGSTOWN	RI		04/11/2025		351		(75)			(75)		277	277			
100205994	BRASELTON	GA		04/15/2025		345		72			72		417	417			
100209445	PALM BAY	FL		04/29/2025		322		(54)			(54)		268	268			
100213992	PORT ISABEL	TX		05/29/2025		342		(24)			(24)		318	318			
100206196	JOSHUA TREE	CA		04/16/2025		543		(83)			(83)		460	460			
100209395	LAS VEGAS	NV		04/29/2025		344		(55)			(55)		289	289			
100206005	LANCASTER	CA		04/15/2025		378		(73)			(73)		305	305			
100205782	LATHROP	CA		04/14/2025		708		(55)			(55)		652	652			
100206653	PROSPER	TX		04/24/2025		325		(20)			(20)		305	305			
100205767	PORTLAND	OR		04/14/2025		651		(64)			(64)		587	587			
100206655	DACULA	GA		04/24/2025		315		(43)			(43)		272	272			
100204890	PORTLAND	OR		04/10/2025		646		(61)			(61)		585	585			
100207105	SACRAMENTO	CA		04/24/2025		314		(67)			(67)		247	247			
100206673	COMMACK	NY		04/24/2025		208,810		(6,712)			(6,712)		202,098	202,098			
100206129	FULLERTON	CA		04/16/2025		634		(68)			(68)		566	566			
100207194	KISSIMMEE	FL		04/28/2025		325		25			25		350	350			
100206209	SHENANDOAH	VA		04/16/2025		311		(56)			(56)		254	254			
100206225	VANCOUVER	WA		04/17/2025		1,071		(51)			(51)		1,020	1,020			
100206247	SACRAMENTO	CA		04/17/2025		390		(58)			(58)		333	333			
100211478	FUQUAY VARINA	NC		05/16/2025		327		(9)			(9)		318	318			
100205869	WESTON	FL		04/14/2025		2,132		(58)			(58)		2,074	2,074			
100209385	COLORADO SPRINGS	CO		04/29/2025		341		(52)			(52)		290	290			
100205881	ROSEVILLE	CA		04/14/2025		707		(38)			(38)		669	669			
100204738	OCOEE	FL		04/09/2025		388		(10)			(10)		378	378			
100207137	PEACHTREE CORNERS	GA		04/28/2025		345		(41)			(41)		304	304			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210098	BRADENTON	FL		05/07/2025		324		(41)			(41)		284	284			
100206614	GLENDALE	AZ		04/23/2025		680		63			63		743	743			
100206420	GARNER	NC		05/22/2025		933		(7)			(7)		926	926			
100203049	COCOA	FL		04/25/2025		347		(78)			(78)		269	269			
100210219	TEMPE	AZ		05/09/2025		342		(57)			(57)		285	285			
100211844	EASTHAM	MA		05/19/2025		631		(36)			(36)		595	595			
100206473	MARIETTA	GA		04/22/2025		347		(68)			(68)		279	279			
100205963	MOUNTAIN HOUSE	CA		04/15/2025		749		(88)			(88)		661	661			
100206366	TACOMA	WA		04/17/2025		485		187			187		672	672			
100209521	ENNIS	MT		05/02/2025		1,140		(98)			(98)		1,042	1,042			
100209335	MOAB	UT		04/29/2025		659		(51)			(51)		608	608			
100209387	FULLERTON	CA		04/29/2025		341		(56)			(56)		285	285			
100199232	LAS VEGAS	NV		04/09/2025		387		(89)			(89)		298	298			
100207359	TROUTMAN	NC		04/29/2025		330		(49)			(49)		281	281			
100205827	CHARLOTTE	NC		04/14/2025		651		(34)			(34)		617	617			
100211786	CARROLLTON	TX		05/19/2025		344		(3)			(3)		341	341			
100205902	RICHMOND	VA		04/14/2025		676		(45)			(45)		631	631			
100206519	NEW FAIRFIELD	CT		04/22/2025		447		(14)			(14)		433	433			
100213737	VERO BEACH	FL		05/29/2025		406		(34)			(34)		372	372			
100207438	SOUTH AMBOY	NJ		04/29/2025		(297)		541			541		244	244			
100204947	LAKE HAVASU CITY	AZ		04/10/2025		285		(81)			(81)		203	203			
100214130	PEQUANNOCK	NJ		05/30/2025		297		(42)			(42)		255	255			
100204912	BUELLTON	CA		04/10/2025		385		(95)			(95)		290	290			
100204463	CLERMONT	FL		04/04/2025		369		(52)			(52)		318	318			
100208962	DOWNEY	CA		04/29/2025		365		(60)			(60)		305	305			
100207452	WHITTIER	CA		04/29/2025		657		(56)			(56)		602	602			
100210723	PHOENIX	AZ		05/15/2025		305		(48)			(48)		257	257			
100205746	COLORADO SPRINGS	CO		04/14/2025		592		(13)			(13)		579	579			
100209334	OOLTEWAH	TN		04/29/2025		657		(53)			(53)		603	603			
100209187	PLAINFIELD	IL		04/30/2025		314		(35)			(35)		279	279			
100206705	WINDSOR	CO		04/23/2025		350		97			97		447	447			
100207138	KEY LARGO	FL		04/28/2025		1,433		(54)			(54)		1,379	1,379			
100203048	VERONA	WI		04/25/2025		338		(55)			(55)		283	283			
100214296	RENTON	WA		05/30/2025		337		(17)			(17)		319	319			
100209279	ESTERO	FL		04/29/2025		356		(41)			(41)		315	315			
100204955	PUNTA GORDA	FL		04/10/2025		339		(25)			(25)		314	314			
100206523	BRANDON	FL		04/22/2025		370		(90)			(90)		280	280			
100206703	HOLLADAY	UT		04/23/2025		404		(73)			(73)		331	331			
100209178	RUPERT	ID		04/30/2025		286		(27)			(27)		259	259			
100206170	CHARLOTTE	NC		04/16/2025		353		(46)			(46)		307	307			
100204496	BUFFALO	NY		04/04/2025		655		(106)			(106)		548	548			
100206012	BRISTOL	CT		04/15/2025		514		(224)			(224)		291	291			
100204997	PUNTA GORDA	FL		04/10/2025		588		(91)			(91)		497	497			
100211966	VALLEJO	CA		05/22/2025		23,206		(117)			(117)		23,089	23,089			
100206539	VISALIA	CA		04/22/2025		361		(84)			(84)		277	277			
100206283	LEAVENWORTH	WA		04/17/2025		364		(46)			(46)		318	318			
100210478	PICO RIVERA	CA		05/12/2025		337		(64)			(64)		273	273			
100205916	TEMECULA	CA		04/15/2025		361		(9)			(9)		352	352			
100206727	TACOMA	WA		04/23/2025		401		(145)			(145)		255	255			
100207136	INDIO	CA		04/28/2025		316		(49)			(49)		268	268			
100208070	YUCAIPA	CA		04/29/2025		194		(27)			(27)		166	166			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202993	HARBOR CITY	CA		04/25/2025		350		(36)			(36)		313	313			
100207037	NEWBERG	OR		04/24/2025		298		(40)			(40)		257	257			
100209258	CINCINNATI	OH		04/29/2025		349		(25)			(25)		325	325			
100209347	VALLEY SPRINGS	CA		04/29/2025		2,303		(105)			(105)		2,198	2,198			
100211815	OCEANSIDE	CA		05/19/2025		330		(15)			(15)		316	316			
100205781	PLANO	TX		04/14/2025		664		(44)			(44)		620	620			
100204996	DOWNINGTOWN	PA		04/10/2025		959		(94)			(94)		865	865			
100207241	CHANDLER	AZ		04/28/2025		317		(34)			(34)		283	283			
100206178	GARDNERVILLE	NV		04/16/2025		672		(43)			(43)		629	629			
100206347	BLUFFDALE	UT		04/17/2025		765		117			117		882	882			
100209550	INDIANAPOLIS	IN		05/02/2025		318		(67)			(67)		250	250			
100206713	KISSIMMEE	FL		04/23/2025		343		(101)			(101)		241	241			
100205792	HOUSTON	TX		04/14/2025		673		(41)			(41)		632	632			
100205716	WAUNAKEE	WI		04/14/2025		656		(71)			(71)		585	585			
100209618	COLUMBUS	OH		05/02/2025		321		(48)			(48)		273	273			
100208336	CHULA VISTA	CA		04/29/2025		1,565		(111)			(111)		1,454	1,454			
100210630	WHEAT RIDGE	CO		05/15/2025		341		(21)			(21)		320	320			
100214208	NORTH MYRTLE BEACH	SC		05/30/2025		280		(21)			(21)		259	259			
100206257	CINCINNATI	OH		04/17/2025		337		(60)			(60)		277	277			
100204930	LAPEER	MI		04/10/2025		621		(109)			(109)		512	512			
100209233	THORNTON	CO		04/29/2025		772		(10)			(10)		762	762			
100210457	DELANO	CA		05/12/2025		810		(88)			(88)		722	722			
100207178	LEWISVILLE	TX		04/28/2025		317		(29)			(29)		288	288			
100209403	PIKESVILLE	MD		04/29/2025		332		(54)			(54)		278	278			
100207421	KELSEYVILLE	CA		04/29/2025		346		(53)			(53)		293	293			
100209666	BROOMFIELD	CO		05/02/2025		362		(26)			(26)		335	335			
100205768	ANCHORAGE	AK		04/14/2025		636		(11)			(11)		625	625			
100205842	BENTONVILLE	AR		04/14/2025		21,171		(395)			(395)		20,776	20,776			
100211812	WAUWATOSA	WI		05/19/2025		325		(3)			(3)		322	322			
100209449	HEMPHILL	TX		04/29/2025		35,803		(1,563)			(1,563)		34,241	34,241			
100207109	PLEASANT GROVE	UT		04/24/2025		464		32			32		496	496			
100208801	MALVERN	PA		04/29/2025		629		(68)			(68)		561	561			
100211887	MOORESVILLE	NC		05/19/2025		331		(1)			(1)		330	330			
100206944	MORENO VALLEY	CA		04/25/2025		311		(71)			(71)		240	240			
100210264	CONWAY	SC		05/09/2025		296		16			16		312	312			
100205980	ELIZABETH	NJ		04/15/2025		431		(79)			(79)		352	352			
100209214	LONGMONT	CO		04/29/2025		520		(34)			(34)		487	487			
100209400	HENDERSONVILLE	NC		04/29/2025		847		(69)			(69)		778	778			
100209790	NEW SMYRNA BEACH	FL		05/05/2025		956		(103)			(103)		853	853			
100209789	RICHMOND	CA		05/05/2025		917		(85)			(85)		832	832			
100206659	LAKE HAVASU CITY	AZ		04/24/2025		276		(23)			(23)		253	253			
100210245	OPA LOCKA	FL		05/09/2025		304		11			11		315	315			
100207464	WALLER	TX		04/29/2025		494		(74)			(74)		420	420			
100206367	MINNEAPOLIS	MN		04/17/2025		427		302			302		729	729			
100205003	LEWISTON	ID		04/10/2025		630		(99)			(99)		531	531			
100204735	VENTURA	CA		04/09/2025		303		(62)			(62)		242	242			
100205127	APPLE VALLEY	CA		04/11/2025		318		(86)			(86)		232	232			
100206334	CHICAGO	IL		04/17/2025		364		(52)			(52)		312	312			
100207013	PHOENIX	AZ		04/24/2025		318		(64)			(64)		254	254			
100214377	THE VILLAGES	FL		06/02/2025		297		(29)			(29)		268	268			
100210307	LEWES	DE		05/09/2025		488		15			15		502	502			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204723	RANCHO SANTA MARGARITA	CA		04/08/2025		1,027		(123)			(123)		904	904			
100211740	DAVIDSON	NC		05/19/2025		331		17			17		347	347			
100210161	SAGAMORE BEACH	MA		05/07/2025		123		(23)			(23)		100	100			
100207486	LAND O' LAKES	FL		04/29/2025		320		(20)			(20)		301	301			
100209284	TUCSON	AZ		04/29/2025		649		(36)			(36)		613	613			
100208305	CARLSBAD	CA		04/29/2025		832		(178)			(178)		654	654			
100207173	BURLINGTON	KY		04/28/2025		314		(40)			(40)		274	274			
100209304	NELLYSFORD	VA		04/29/2025		339		(44)			(44)		295	295			
100206315	SAINT CLOUD	FL		04/17/2025		366		(23)			(23)		343	343			
100207010	SOMERS POINT	NJ		04/24/2025		330		(26)			(26)		304	304			
100207318	RICHMOND	TX		04/28/2025		331		(53)			(53)		278	278			
100211761	LEAVENWORTH	WA		05/19/2025		314		(6)			(6)		308	308			
100207039	SAN DIEGO	CA		04/24/2025		665		(33)			(33)		632	632			
100211831	APEX	NC		05/19/2025		553		(7)			(7)		546	546			
100209339	APOLLO BEACH	FL		04/29/2025		332		(45)			(45)		286	286			
100206656	SEEKONK	MA		04/24/2025		592		(41)			(41)		551	551			
100206563	WYLIE	TX		04/22/2025		308		(50)			(50)		259	259			
100204680	GARNERVILLE	NY		04/04/2025		662		(119)			(119)		543	543			
100204858	MALDEN	MA		04/09/2025		1,445		(156)			(156)		1,289	1,289			
100212594	OLYMPIA	WA		05/29/2025		308		(9)			(9)		299	299			
100207519	AUBURN	WA		04/29/2025		405		(52)			(52)		353	353			
100208653	BEND	OR		04/29/2025		763		(83)			(83)		680	680			
100206309	RIVERTON	UT		04/17/2025		355		(55)			(55)		300	300			
100206555	LAS VEGAS	NV		04/22/2025		251		(64)			(64)		186	186			
100207077	RIDGEWOOD	NY		04/24/2025		592		(93)			(93)		499	499			
100209361	ORO VALLEY	AZ		04/29/2025		313		(32)			(32)		281	281			
100204857	PAHRUMP	NV		04/09/2025		342		(95)			(95)		247	247			
100209423	PINE	ID		04/29/2025		327		(63)			(63)		263	263			
100209686	MONROE	NY		05/02/2025		346		(71)			(71)		275	275			
100210318	MILLVILLE	DE		05/09/2025		257		(18)			(18)		239	239			
100207075	FRESNO	CA		04/24/2025		303		(59)			(59)		244	244			
100213933	SURPRISE	AZ		05/29/2025		415		(24)			(24)		391	391			
100209749	SARASOTA	FL		05/05/2025		607		(76)			(76)		531	531			
100206689	HOUSTON	TX		04/24/2025		326		(40)			(40)		285	285			
100206172	LITTLE EGG HARBOR	NJ		04/16/2025		602		(78)			(78)		525	525			
100209450	HEBER	AZ		04/29/2025		288		(36)			(36)		251	251			
100209649	SILVERTON	OR		05/02/2025		339		(39)			(39)		300	300			
100206959	LITCHFIELD PARK	AZ		04/25/2025		327		(75)			(75)		252	252			
100204751	VACAVILLE	CA		04/09/2025		338		(44)			(44)		293	293			
100207026	NEW BEDFORD	MA		04/24/2025		331		(60)			(60)		272	272			
100209300	WEBSTER	MA		04/29/2025		317		(22)			(22)		296	296			
100211433	AIRWAY HEIGHTS	WA		05/16/2025		316		(57)			(57)		258	258			
100207219	PALMDALE	CA		04/28/2025		305		2			2		307	307			
100204710	AGOURA HILLS	CA		04/08/2025		409		(62)			(62)		347	347			
100209404	PIKESVILLE	MD		04/29/2025		321		(52)			(52)		270	270			
100212323	NORTH SMITHFIELD	RI		05/28/2025		301		(12)			(12)		290	290			
100211752	PLEASANT HILL	CA		05/19/2025		316		(14)			(14)		302	302			
100206949	CAPE CORAL	FL		04/25/2025		629		(78)			(78)		551	551			
100210464	SAINT CLOUD	FL		05/12/2025		328		(55)			(55)		273	273			
100205728	JACKSON	NJ		04/14/2025		637		(39)			(39)		597	597			
100210519	HEFLIN	AL		05/15/2025		304		(43)			(43)		261	261			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209636	HOBOKEN	NJ		05/02/2025		347		(67)			(67)		280	280			
100210127	DAVIDSONVILLE	MD		05/07/2025		327		(15)			(15)		312	312			
100199136	SIMPSONVILLE	SC		04/04/2025		659		(98)			(98)		561	561			
100205597	ATLANTA	GA		05/09/2025		347		(61)			(61)		286	286			
100206621	HOUSTON	TX		04/23/2025		595		4			4		598	598			
100206995	WOODLAND	CA		04/24/2025		567		(68)			(68)		499	499			
100205664	CAPE CORAL	FL		05/09/2025		308		6			6		313	313			
100213728	PHOENIX	AZ		05/29/2025		288		(36)			(36)		252	252			
100204850	PASADENA	MD		04/09/2025		371		(77)			(77)		294	294			
100202232	HOUSTON	TX		04/17/2025		609		(81)			(81)		528	528			
100207363	IDAHO FALLS	ID		04/29/2025		312		(69)			(69)		244	244			
100206766	UNIVERSITY PARK	FL		04/23/2025		323		(59)			(59)		263	263			
100210032	KIHEI	HI		05/07/2025		607		(130)			(130)		477	477			
100205093	IRVINE	CA		04/11/2025		333		(66)			(66)		266	266			
100206593	VIRGINIA BEACH	VA		04/22/2025		398		(61)			(61)		337	337			
100204897	CUTLER BAY	FL		04/10/2025		637		(15)			(15)		622	622			
100207208	SAN LEANDRO	CA		04/28/2025		311		(26)			(26)		285	285			
100199133	PITTSBURG	CA		04/04/2025		617		(116)			(116)		501	501			
100205095	NEW CASTLE	CO		04/11/2025		353		(95)			(95)		258	258			
100204573	CROSS JUNCTION	VA		04/04/2025		556		(85)			(85)		471	471			
100206312	RALEIGH	NC		04/17/2025		355		(46)			(46)		309	309			
100205615	BOCA RATON	FL		05/09/2025		515		(56)			(56)		458	458			
100204407	CHICAGO	IL		04/01/2025		508		(9)			(9)		499	499			
100207239	LILBURN	GA		04/28/2025		297		(43)			(43)		254	254			
100207620	SOUTH SAN FRANCISCO	CA		04/29/2025		4,553		(331)			(331)		4,221	4,221			
100205729	HARTFORD	CT		04/14/2025		640		(31)			(31)		609	609			
100205865	CATHEDRAL CITY	CA		04/14/2025		607		(11)			(11)		597	597			
100210329	ELK	WA		05/09/2025		2,951		49			49		3,000	3,000			
100202234	ONTARIO	CA		04/17/2025		344		(73)			(73)		270	270			
100206200	KISSIMMEE	FL		04/16/2025		936		(72)			(72)		864	864			
100204987	WEST HOLLYWOOD	CA		04/10/2025		629		(102)			(102)		527	527			
100210026	LONGBOAT KEY	FL		05/07/2025		698		(124)			(124)		574	574			
100210681	SYRACUSE	UT		05/15/2025		298		(39)			(39)		259	259			
100204516	PORT ANGELES	WA		04/04/2025		592		(71)			(71)		521	521			
100212357	WOODBRIDGE	VA		05/28/2025		308		(27)			(27)		282	282			
100211852	MARIETTA	GA		05/19/2025		285		(23)			(23)		261	261			
100205812	NORTH KINGSTOWN	RI		04/14/2025		623		(31)			(31)		592	592			
100205924	ROSEVILLE	CA		04/15/2025		419		(137)			(137)		282	282			
100205054	COLUMBIA	MD		04/11/2025		294		(79)			(79)		215	215			
100207006	WARWICK	NY		04/24/2025		299		(60)			(60)		239	239			
100207155	LOS ANGELES SUN VALLEY AREA	CA		04/28/2025		311		(38)			(38)		273	273			
100206865	BRICK	NJ		04/24/2025		318		(38)			(38)		280	280			
100204443	LOS ANGELES	CA		04/03/2025		585		(61)			(61)		524	524			
100206266	LEHI	UT		04/17/2025		353		(62)			(62)		291	291			
100199192	SAN ANTONIO	TX		04/04/2025		639		(118)			(118)		521	521			
100204524	SANDY	UT		04/04/2025		623		(115)			(115)		508	508			
100206273	LEASBURG	NC		04/17/2025		338		(41)			(41)		297	297			
100206784	STAMFORD	CT		04/23/2025		379		(136)			(136)		243	243			
100207042	SHAKOPEE	MN		04/24/2025		1,093		(66)			(66)		1,027	1,027			
100206987	FRISCO	TX		04/25/2025		468		32			32		500	500			
100209250	HILLSBORO	OR		04/29/2025		329		(26)			(26)		303	303			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100209673	BRIDGEPORT	CT		05/02/2025		323		(58)			(58)		265	265			
100209441	ROCKWALL	TX		04/29/2025		298		(52)			(52)		246	246			
100207234	OKLAHOMA CITY	OK		04/28/2025		294		(19)			(19)		275	275			
100206643	BUCHANAN	TN		04/24/2025		17,999		(768)			(768)		17,231	17,231			
100206794	MADISON	WI		04/23/2025		807		(103)			(103)		704	704			
100206268	LEHI	UT		04/17/2025		347		(57)			(57)		290	290			
100209552	FRAMINGHAM	MA		05/02/2025		617		(81)			(81)		536	536			
100204933	SOMERVILLE	NJ		04/10/2025		570		(34)			(34)		535	535			
100209195	FORESTHILL	CA		04/29/2025		521		20			20		542	542			
100207095	PHOENIX	AZ		04/24/2025		315		(59)			(59)		256	256			
100206264	RICHMOND	VA		04/17/2025		337		(70)			(70)		267	267			
100206311	PROVO	UT		04/17/2025		341		(64)			(64)		277	277			
100206240	TOMBALL	TX		04/17/2025		409		(72)			(72)		337	337			
100208752	SUWANEE	GA		04/29/2025		694		(111)			(111)		583	583			
100205035	NORTH MYRTLE BEACH	SC		04/11/2025		348		(88)			(88)		260	260			
100207141	PORT ST. LUCIE	FL		04/28/2025		292		(50)			(50)		242	242			
100207088	SURPRISE	AZ		04/24/2025		320		(32)			(32)		288	288			
100207501	DOVER	NJ		04/29/2025		294		5			5		299	299			
100207040	CARSON	CA		04/24/2025		317		(46)			(46)		271	271			
100204836	LAS VEGAS	NV		04/09/2025		543		(68)			(68)		474	474			
100207153	SUWANEE	GA		04/28/2025		558		(42)			(42)		516	516			
100206328	HILTON HEAD ISLAND	SC		04/17/2025		348		(36)			(36)		312	312			
100204482	CLIFTON HEIGHTS	PA		04/04/2025		642		(38)			(38)		604	604			
100206099	CINCINNATI	OH		04/16/2025		332		(48)			(48)		283	283			
100203086	ARLINGTON	TX		04/25/2025		328		(37)			(37)		291	291			
100206734	HOLLADAY	UT		04/23/2025		698		(63)			(63)		634	634			
100204981	MAIDEN	NC		04/10/2025		285		(52)			(52)		233	233			
100206961	SAN PEDRO	CA		04/25/2025		314		(41)			(41)		273	273			
100211671	MARICOPA	AZ		05/19/2025		204		296			296		500	500			
100211724	LITCHFIELD PARK	AZ		05/19/2025		281		(33)			(33)		249	249			
100207516	ANTELOPE	CA		04/29/2025		317		(66)			(66)		251	251			
100203084	HOUSTON	TX		04/25/2025		6,893		(244)			(244)		6,648	6,648			
100206143	PALM HARBOR	FL		04/16/2025		302		(51)			(51)		250	250			
100204839	REEDLEY	CA		04/09/2025		582		(37)			(37)		545	545			
100209651	PENN VALLEY	CA		05/02/2025		334		(66)			(66)		268	268			
100214318	MERCED	CA		06/02/2025		286		(23)			(23)		263	263			
100206948	HILO	HI		04/25/2025		1,293		(96)			(96)		1,197	1,197			
100206092	APACHE JUNCTION	AZ		04/16/2025		329		9			9		338	338			
100204851	LANHAM	MD		04/09/2025		713		(78)			(78)		635	635			
100204688	SALINAS	CA		04/04/2025		660		(45)			(45)		615	615			
100209183	N BRUNSWICK	NJ		04/30/2025		3,619		(91)			(91)		3,528	3,528			
100206321	ELLIJAY	GA		04/17/2025		348		(31)			(31)		316	316			
100204898	HURRICANE	UT		04/10/2025		216		(66)			(66)		150	150			
100209442	NUTRIOSO	AZ		04/29/2025		291		(51)			(51)		240	240			
100208062	WOODLAND HILLS	CA		04/29/2025		373		(58)			(58)		315	315			
100205707	MELROSE PARK	IL		04/14/2025		593		(50)			(50)		543	543			
100211490	AUSTIN	TX		05/16/2025		297		(1)			(1)		296	296			
100209333	BERWYN	PA		04/29/2025		596		(44)			(44)		552	552			
100205833	MT. JULIET	TN		04/14/2025		990		(54)			(54)		936	936			
100211753	CALDWELL	ID		05/19/2025		11,043		(406)			(406)		10,637	10,637			
100204895	OAKLAND PARK	FL		04/10/2025		337		(73)			(73)		264	264			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205864	COMPTON	CA		04/14/2025		654		(15)			(15)		639	639			
100204953	LOS ANGELES	CA		04/10/2025		328		(90)			(90)		238	238			
100210094	MYRTLE BEACH	SC		05/07/2025		311		2			2		312	312			
100209593	RICHMOND	VA		05/02/2025		328		(45)			(45)		283	283			
100206359	RANCHO CUCAMONGA	CA		04/17/2025		747		611			611		1,358	1,358			
100204530	DOVER	PA		04/04/2025		700		(103)			(103)		597	597			
100206992	RIVERSIDE	CA		04/24/2025		304		(58)			(58)		246	246			
100205890	BEAVERTON	OR		04/14/2025		915		4			4		919	919			
100209283	KENNESAW	GA		04/29/2025		321		(33)			(33)		288	288			
100210204	ARNOLD	CA		05/08/2025		199		62			62		260	260			
100211438	TAMPA	FL		05/16/2025		637		(49)			(49)		587	587			
100207033	STOCKTON	CA		04/24/2025		613		(79)			(79)		534	534			
100210732	DUCK CREEK VILLAGE	UT		05/15/2025		269		(26)			(26)		243	243			
100206753	PALM SPRINGS	CA		04/23/2025		764		(85)			(85)		679	679			
100209828	CHESTERFIELD	VA		05/05/2025		498		(76)			(76)		422	422			
100209305	WINTHROP	ME		04/29/2025		317		(37)			(37)		280	280			
100199230	WILLOW SPRINGS	IL		04/09/2025		329		(65)			(65)		264	264			
100208019	SEATTLE	WA		04/29/2025		216		(30)			(30)		186	186			
100206738	PLYMOUTH	MA		04/23/2025		918		(145)			(145)		773	773			
100206570	SANTA ANA	CA		04/22/2025		313		(41)			(41)		272	272			
100208975	BOURNE	MA		04/29/2025		315		(68)			(68)		246	246			
100206729	ALBUQUERQUE	NM		04/23/2025		294		(61)			(61)		233	233			
100202260	HARRISON TOWNSHIP	MI		04/17/2025		319		(55)			(55)		263	263			
100212107	NORTH CAPE MAY	NJ		05/22/2025		263		20			20		283	283			
100210461	TULARE	CA		05/12/2025		271		9			9		280	280			
100209271	FRISCO	TX		04/29/2025		325		(38)			(38)		287	287			
100214372	PALM COAST	FL		06/02/2025		268		(30)			(30)		238	238			
100210019	CARMEL VALLEY	CA		05/07/2025		1,920		(229)			(229)		1,691	1,691			
100209433	ARLINGTON	WA		04/29/2025		552		(59)			(59)		493	493			
100207157	DENTON	TX		04/28/2025		560		(23)			(23)		537	537			
100209643	BROOKLYN PARK	MN		05/02/2025		306		(44)			(44)		262	262			
100207175	LAKE SAINT LOUIS	MO		04/28/2025		469		(30)			(30)		438	438			
100210515	HARRISON	OH		05/15/2025		502		(51)			(51)		451	451			
100211694	ROSEVILLE	CA		05/19/2025		308		(10)			(10)		298	298			
100206220	ALBANY	OR		04/17/2025		288		(5)			(5)		283	283			
100207167	ANTELOPE	CA		04/28/2025		586		(2)			(2)		584	584			
100202222	WASHINGTON	DC		04/17/2025		241		(65)			(65)		176	176			
100207492	TUSTIN	CA		04/29/2025		323		(56)			(56)		267	267			
100205025	SEABROOK	TX		04/10/2025		662		(70)			(70)		593	593			
100206687	WOODBURY	MN		04/24/2025		315		(29)			(29)		286	286			
100205646	BALDWIN PARK	CA		05/09/2025		319		(26)			(26)		293	293			
100205586	LONG BEACH	CA		05/09/2025		320		(37)			(37)		284	284			
100204457	CHEVERLY	MD		04/03/2025		549		(9)			(9)		540	540			
100210648	BELFAIR	WA		05/15/2025		179,530		(4,530)			(4,530)		175,000	175,000			
100206158	BRANDYWINE	MD		04/16/2025		563		(77)			(77)		486	486			
100206235	FREEPORT	NY		04/17/2025		569		(90)			(90)		479	479			
100207191	LEXINGTON	SC		04/28/2025		284		(63)			(63)		221	221			
100207221	MONUMENT	CO		04/28/2025		290		(50)			(50)		241	241			
100209616	ORLANDO	FL		05/02/2025		325		(64)			(64)		261	261			
100206208	SCHAUMBURG	IL		04/16/2025		238		(20)			(20)		218	218			
100209198	SACRAMENTO	CA		04/29/2025		4,361		(61)			(61)		4,300	4,300			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207004	PRINCETON	TX		04/24/2025		293		(72)			(72)		222	222			
100206135	HAPPY JACK	AZ		04/16/2025		322		(37)			(37)		285	285			
100206796	FRESNO	CA		04/23/2025		370		(96)			(96)		275	275			
100205885	ALDIE	VA		04/14/2025		589		(44)			(44)		545	545			
100205779	DALLAS	TX		04/14/2025		751		58			58		809	809			
100210499	MIRAMAR	FL		05/12/2025		534		(70)			(70)		465	465			
100205948	FONTANA	CA		04/15/2025		764		(284)			(284)		479	479			
100204528	NEWBURGH	NY		04/04/2025		313		(80)			(80)		233	233			
100207089	PANAMA CITY BEACH	FL		04/24/2025		305		(58)			(58)		247	247			
100205755	ALLEN	TX		04/14/2025		599		(40)			(40)		559	559			
100213824	RIVERSIDE	CA		05/29/2025		328		(9)			(9)		318	318			
100207076	FRESNO	CA		04/24/2025		302		(55)			(55)		247	247			
100211704	DAWSONVILLE	GA		05/19/2025		292		(13)			(13)		279	279			
100209660	BOSTON	MA		05/02/2025		317		(58)			(58)		259	259			
100207110	EDISON	NJ		04/24/2025		305		(56)			(56)		249	249			
100207488	HAWLEY	PA		04/29/2025		248		(55)			(55)		193	193			
100207149	PRINCETON	TX		04/28/2025		288		(35)			(35)		254	254			
100206177	HILTON HEAD ISLAND	SC		04/16/2025		312		(42)			(42)		270	270			
100212150	TOMS RIVER	NJ		05/22/2025		273		(29)			(29)		244	244			
100209380	CLEVELAND	OH		04/29/2025		291		(38)			(38)		252	252			
100209216	ATLANTA	GA		04/29/2025		333							333	333			
100206779	SANTA ROSA	CA		04/23/2025		417		(145)			(145)		271	271			
100210569	PHOENIX	AZ		05/15/2025		286		(57)			(57)		229	229			
100207404	HOUSTON	TX		04/29/2025		482		(71)			(71)		411	411			
100204734	OAKLAND	CA		04/09/2025		317		(60)			(60)		257	257			
100209419	CHARLOTTE	NC		04/29/2025		1,345		(102)			(102)		1,243	1,243			
100206587	LANCASTER	CA		04/22/2025		319		(40)			(40)		279	279			
100214058	EAGLE	ID		05/29/2025		356		99			99		455	455			
100205084	TAMPA	FL		04/11/2025		316		(86)			(86)		230	230			
100206648	RICHMOND	VA		04/24/2025		241		(27)			(27)		214	214			
100204638	PHOENIX	AZ		04/04/2025		530		(50)			(50)		481	481			
100214045	FORT MYERS	FL		05/29/2025		290		(27)			(27)		263	263			
100206788	BRIDGEPORT	CT		04/23/2025		917		(185)			(185)		732	732			
100206984	BAKERSFIELD	CA		04/25/2025		310		(63)			(63)		247	247			
100206028	HOUSTON	TX		04/15/2025		334		(117)			(117)		218	218			
100213875	THE VILLAGES	FL		05/29/2025		265		(28)			(28)		237	237			
100205012	LAKE OSWEGO	OR		04/10/2025		604		(60)			(60)		544	544			
100209781	SOUTH HAVEN	MI		05/05/2025		288		(24)			(24)		264	264			
100204966	NASHVILLE	TN		04/10/2025		284		(30)			(30)		253	253			
100212188	ATLANTA	GA		05/22/2025		269		(22)			(22)		247	247			
100207158	NORTH LAS VEGAS	NV		04/28/2025		287		(43)			(43)		243	243			
100207053	QUEEN CREEK	AZ		04/24/2025		302		(37)			(37)		265	265			
100206941	LAYTON	UT		04/25/2025		329		(63)			(63)		266	266			
100205875	WAKE FOREST	NC		04/14/2025		615		(38)			(38)		577	577			
100207478	COCOA	FL		04/29/2025		219		(52)			(52)		167	167			
100209417	DUCK CREEK VILLAGE	UT		04/29/2025		1,939		(98)			(98)		1,841	1,841			
100207469	DEERFIELD BEACH	FL		04/29/2025		314		(46)			(46)		268	268			
100212170	GLASTONBURY	CT		05/22/2025		279		(26)			(26)		254	254			
100207435	PEEKSKILL	NY		04/29/2025		303		(31)			(31)		273	273			
100206749	MOUNT PROSPECT	IL		04/23/2025		428		(160)			(160)		268	268			
100210654	LAKE ARIEL	PA		05/15/2025		266		(29)			(29)		237	237			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209642	MODESTO	CA		05/02/2025		280		(40)			(40)		240	240			
100206148	DORAVILLE	GA		04/16/2025		284		(47)			(47)		237	237			
100206188	CYPRESS	TX		04/16/2025		305		7			7		313	313			
100202247	LEMOORE	CA		04/17/2025		447		(76)			(76)		370	370			
100204859	AUSTIN	TX		04/09/2025		299		(84)			(84)		215	215			
100204663	HOT SPRINGS NATIONAL P	AR		04/04/2025		248		(32)			(32)		216	216			
100206651	MIDVALE	UT		04/24/2025		509		(47)			(47)		462	462			
100204861	WESTMINSTER	CA		04/09/2025		333		(68)			(68)		266	266			
100207166	OKLAHOMA CITY	OK		04/28/2025		2,818		(91)			(91)		2,727	2,727			
100205001	WINTERGREEN RESORT	VA		04/10/2025		503		(82)			(82)		421	421			
100213943	MIDLOTHIAN	VA		05/29/2025		267		(26)			(26)		241	241			
100207151	LOS ANGELES	CA		04/28/2025		294		(63)			(63)		232	232			
100203030	NEW BERLIN	WI		04/25/2025		275		(32)			(32)		243	243			
100212582	EUREKA	CA		05/29/2025		229		(30)			(30)		199	199			
100209377	JUNEAU	AK		04/29/2025		299		(47)			(47)		252	252			
100208950	JURUPA VALLEY	CA		04/29/2025		307		4			4		310	310			
100209529	CHICAGO	IL		05/02/2025		304		(35)			(35)		269	269			
100208318	RENO	NV		04/29/2025		200		(30)			(30)		170	170			
100204664	GUNNISON	CO		04/04/2025		851		(5)			(5)		846	846			
100206690	BRIDGEPORT	PA		04/24/2025		285		162			162		447	447			
100207071	SWAMPSCOTT	MA		04/24/2025		498		(48)			(48)		450	450			
100205834	MOUNT JULIET	TN		04/14/2025		1,641		(60)			(60)		1,581	1,581			
100204557	LAKEWOOD	OH		04/04/2025		530		(73)			(73)		458	458			
100209199	DURHAM	NC		04/29/2025		293		128			128		421	421			
100205770	MADISON	AL		04/14/2025		532		(27)			(27)		505	505			
100207334	DENNIS PORT	MA		04/29/2025		278		(6)			(6)		272	272			
100206622	HOUSTON	TX		04/24/2025		286		(32)			(32)		254	254			
100204460	OPA LOCKA	FL		04/03/2025		575		(101)			(101)		473	473			
100211732	DESERT HOT SPRINGS	CA		05/19/2025		291		(16)			(16)		275	275			
100205022	CORDOVA	TN		04/10/2025		306		(75)			(75)		230	230			
100209428	ROYAL OAK	MI		04/29/2025		286		(55)			(55)		231	231			
100207299	MONROE	GA		04/28/2025		220		(34)			(34)		185	185			
100206134	SELMA	CA		04/16/2025		269		(47)			(47)		222	222			
100206151	ANNAPOLIS	MD		04/16/2025		597		(41)			(41)		557	557			
100207120	CHARLOTTE	NC		04/24/2025		263		(33)			(33)		230	230			
100206120	FORT COLLINS	CO		04/16/2025		317		(81)			(81)		236	236			
100207348	BURLINGTON	KY		04/29/2025		476		(69)			(69)		407	407			
100206326	BOERNE	TX		04/17/2025		744		(39)			(39)		705	705			
100207119	VALRICO	FL		04/24/2025		544		(83)			(83)		461	461			
100205740	TUCSON	AZ		04/14/2025		485		(17)			(17)		468	468			
100206724	EASTVALE	CA		04/23/2025		4,708		(108)			(108)		4,600	4,600			
100209367	EGG HARBOR CITY	NJ		04/29/2025		291		(38)			(38)		253	253			
100204780	INGLEWOOD	CA		04/09/2025		308		(19)			(19)		289	289			
100213857	SPRINGFIELD	OR		05/29/2025		300		49			49		349	349			
100199197	VANCOUVER	WA		04/04/2025		308		(91)			(91)		217	217			
100202216	JACKSONVILLE	FL		04/17/2025		566		(66)			(66)		501	501			
100205966	MONROE	WA		04/15/2025		549		(65)			(65)		484	484			
100203001	ESTES PARK	CO		04/25/2025		579		(49)			(49)		529	529			
100205898	NAPLES	FL		04/14/2025		610		(7)			(7)		603	603			
100209611	DURHAM	NC		05/02/2025		299		(50)			(50)		250	250			
100204779	PATTERSON	CA		04/09/2025		320		(33)			(33)		287	287			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208964	SACRAMENTO	CA		04/29/2025		307		(45)			(45)		262	262			
100207009	EDISON	NJ		04/24/2025		284		(51)			(51)		232	232			
100209407	FRESNO	CA		04/29/2025		284		(39)			(39)		244	244			
100210453	EAST QUOGUE	NY		05/12/2025		4,673		8			8		4,682	4,682			
100203043	CAPE CORAL	FL		04/25/2025		581		(35)			(35)		546	546			
100211484	COMPTON	CA		05/16/2025		248		(47)			(47)		201	201			
100199126	MESA	AZ		04/04/2025		309		(72)			(72)		238	238			
100209583	FLAGSTAFF	AZ		05/02/2025		319		(51)			(51)		268	268			
100210234	ROCKLEDGE	FL		05/09/2025		312		(43)			(43)		269	269			
100213708	PINELLAS PARK	FL		05/29/2025		2,078		(47)			(47)		2,031	2,031			
100209451	ELLIJAY	GA		04/29/2025		941		(62)			(62)		879	879			
100206967	MOUNT LAUREL	NJ		04/25/2025		320		(68)			(68)		252	252			
100205822	WAKE FOREST	NC		04/14/2025		582		(30)			(30)		552	552			
100204771	PATTERSON	CA		04/09/2025		315		(28)			(28)		287	287			
100206846	ASHLAND	MA		04/24/2025		306		(19)			(19)		287	287			
100209533	SAN DIEGO	CA		05/02/2025		1,362		(101)			(101)		1,262	1,262			
100206323	ASHLAND CITY	TN		04/17/2025		323		(36)			(36)		287	287			
100210121	LAWRENCEVILLE	GA		05/07/2025		303		23			23		326	326			
100209776	MIAMI	FL		05/05/2025		259		(21)			(21)		239	239			
100209537	BOONTON	NJ		05/02/2025		2,279		(108)			(108)		2,170	2,170			
100210288	PHILADELPHIA	PA		05/09/2025		244		1			1		245	245			
100209282	GULF SHORES	AL		04/29/2025		570		(24)			(24)		546	546			
100204719	MORENO VALLEY	CA		04/08/2025		558		(74)			(74)		484	484			
100206976	SPARKS	NV		04/25/2025		322		(72)			(72)		250	250			
100211932	ARDEN	NC		05/19/2025		272		(13)			(13)		259	259			
100207282	TUCSON	AZ		04/28/2025		264		59			59		323	323			
100204499	SALT LAKE CITY	UT		04/04/2025		571		(105)			(105)		466	466			
100209457	PEPPERELL	MA		04/29/2025		250		(30)			(30)		220	220			
100204742	MARTINEZ	CA		04/10/2025		278		(41)			(41)		237	237			
100209795	RICHMOND	VA		05/05/2025		241		(20)			(20)		221	221			
100209288	APEX	NC		04/29/2025		11,267		(267)			(267)		11,000	11,000			
100206248	CYPRESS	TX		04/17/2025		373		(57)			(57)		316	316			
100205723	NORTH LAS VEGAS	NV		04/14/2025		501		(45)			(45)		456	456			
100205713	CAPE CORAL	FL		04/14/2025		477		(27)			(27)		450	450			
100206993	HENDERSON	NV		04/24/2025		1,330		(78)			(78)		1,252	1,252			
100206560	FORT LAUDERDALE	FL		04/22/2025		567		(78)			(78)		489	489			
100204904	MORGAN HILL	CA		04/10/2025		1,167,625		(43,891)			(43,891)		1,123,734	1,123,734			
100211502	CLAYTON	NC		05/16/2025		551		(18)			(18)		533	533			
100210067	PROVO	UT		05/07/2025		279		(13)			(13)		266	266			
100199168	FRIENDSWOOD	TX		04/04/2025		837		(117)			(117)		720	720			
100206222	MANTECA	CA		04/17/2025		8,649		(219)			(219)		8,431	8,431			
100210743	NORTH CHELMSFORD	MA		05/15/2025		495		(57)			(57)		438	438			
100206742	HOBOKEN	NJ		04/23/2025		768		(113)			(113)		655	655			
100213982	PORTERVILLE	CA		05/29/2025		283		(13)			(13)		271	271			
100205763	LAS VEGAS	NV		04/14/2025		526		(32)			(32)		494	494			
100209287	TEMPLE TERRACE	FL		04/29/2025		303		(34)			(34)		269	269			
100205874	ROUND ROCK	TX		04/14/2025		711		39			39		750	750			
100206890	FLORIDA CITY	FL		04/24/2025		278		(44)			(44)		234	234			
100209342	PFLUGERVILLE	TX		04/29/2025		286		(29)			(29)		256	256			
100209586	LEITCHFIELD	KY		05/02/2025		269		(45)			(45)		224	224			
100211955	PEACHTREE CORNERS	GA		05/22/2025		715		(466)			(466)		250	250			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209379	REHOBOTH BEACH	DE		04/29/2025		2,627		(140)			(140)		2,487	2,487			
100209242	FRESNO	CA		04/29/2025		302		(17)			(17)		285	285			
100206265	BELLEVUE	NE		04/17/2025		285		(37)			(37)		247	247			
100206156	WALDORF	MD		04/16/2025		295		(31)			(31)		263	263			
100209352	INDIO	CA		04/29/2025		555		(49)			(49)		505	505			
100208245	GRAPEVINE	TX		04/29/2025		2,055		(274)			(274)		1,781	1,781			
100204698	PLAYA DEL CARMEN	MEX		04/07/2025		413							413	413			
100199226	FOUNTAIN INN	SC		04/09/2025		317		(68)			(68)		250	250			
100205801	TURLOCK	CA		04/14/2025		941		(58)			(58)		883	883			
100209588	WILMINGTON	NC		05/02/2025		1,125		(128)			(128)		998	998			
100207135	WEST COVINA	CA		04/28/2025		358		(59)			(59)		299	299			
100205797	SPANISH FORK	UT		04/14/2025		1,622		(79)			(79)		1,543	1,543			
100206501	WORCESTER	MA		04/22/2025		270		(36)			(36)		234	234			
100206284	CLOVIS	CA		04/17/2025		322		(47)			(47)		275	275			
100209684	TWAIN HARTE	CA		05/02/2025		300		(40)			(40)		260	260			
100214431	TABIONA	UT		06/02/2025		553		(13)			(13)		539	539			
100209527	WOODBURN	OR		05/02/2025		302		(62)			(62)		240	240			
100205859	LANSDALE	PA		04/14/2025		512		(38)			(38)		475	475			
100205712	DAVENPORT	FL		04/14/2025		547		(68)			(68)		479	479			
100209434	PAHRUMP	NV		04/29/2025		269		(43)			(43)		226	226			
100205903	CLOVIS	CA		04/14/2025		567		(43)			(43)		524	524			
100210371	PICO RIVERA	CA		05/12/2025		290		(56)			(56)		234	234			
100207215	ST. PETERSBURG	FL		04/28/2025		1,275		(34)			(34)		1,240	1,240			
100204946	DELRAY BEACH	FL		04/10/2025		300		(39)			(39)		261	261			
100206338	AUBURN	AL		04/17/2025		314		(22)			(22)		292	292			
100207112	COLORADO SPRINGS	CO		04/24/2025		276		(46)			(46)		230	230			
100206677	ROCKLIN	CA		04/24/2025		583		(12)			(12)		571	571			
100209254	WENDELL	NC		04/29/2025		293		(19)			(19)		274	274			
100207509	SALEM	OR		04/29/2025		237		(50)			(50)		187	187			
100211834	MORRISVILLE	NC		05/19/2025		273		(13)			(13)		261	261			
100206166	CAMPTON	NH		04/16/2025		553		(50)			(50)		503	503			
100209386	ENGLEWOOD	CO		04/29/2025		285		(47)			(47)		238	238			
100199187	CYPRESS	TX		04/04/2025		557		(53)			(53)		504	504			
100209374	KEAAU	HI		04/29/2025		285		(44)			(44)		241	241			
100209572	FRISCO	TX		05/02/2025		776		(63)			(63)		713	713			
100209338	GLEN ALLEN	VA		04/29/2025		709		(49)			(49)		660	660			
100204876	GRAND PRAIRIE	TX		04/09/2025		559		(41)			(41)		518	518			
100209796	FREMONT	NE		05/05/2025		994		(78)			(78)		916	916			
100205761	MESA	AZ		04/14/2025		579		136			136		715	715			
100204553	MURRIETA	CA		04/04/2025		298		(62)			(62)		237	237			
100209563	KILLINGTON	VT		05/02/2025		310		(49)			(49)		261	261			
100210054	SAN ANTONIO	FL		05/07/2025		285		(2)			(2)		282	282			
100206153	COLUMBIA	MD		04/16/2025		282		(52)			(52)		230	230			
100205771	MADISON	AL		04/14/2025		514		(29)			(29)		485	485			
100213895	HOUSTON	TX		05/29/2025		278		(12)			(12)		265	265			
100214023	YORK	SC		05/29/2025		297		(1)			(1)		296	296			
100205886	RICHMOND	VA		04/14/2025		597		(21)			(21)		575	575			
100204755	ELK GROVE	CA		04/09/2025		292		(82)			(82)		210	210			
100207353	LEANDER	TX		04/29/2025		3,311		(116)			(116)		3,195	3,195			
100205104	CINCINNATI	OH		04/11/2025		290		(48)			(48)		243	243			
100211512	PANAMA CITY BEACH	FL		05/16/2025		527		19			19		546	546			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205841	ROYAL OAK	MI		04/14/2025		568		(35)			(35)		534	534			
100205798	SPANISH FORK	UT		04/14/2025		1,616		(79)			(79)		1,537	1,537			
100207384	MIAMI	FL		04/29/2025		279		(20)			(20)		259	259			
100210373	DURHAM	NC		05/12/2025		224		(48)			(48)		176	176			
100205995	ANGIER	NC		04/15/2025		289		28			28		317	317			
100210232	MIAMI	FL		05/09/2025		283		(19)			(19)		265	265			
100208956	NEPTUNE	NJ		04/29/2025		286		(58)			(58)		228	228			
100209405	ST. AUGUSTINE	FL		04/29/2025		52,841		(2,309)			(2,309)		50,531	50,531			
100209317	RALEIGH	NC		04/29/2025		291		(36)			(36)		255	255			
100209639	LA HABRA	CA		05/02/2025		289		(66)			(66)		223	223			
100212212	MELBOURNE	FL		05/22/2025		267		51			51		317	317			
100204650	GLOUCESTER	MA		04/04/2025		575		(66)			(66)		510	510			
100209318	SAN TAN VALLEY	AZ		04/29/2025		290		(34)			(34)		256	256			
100206748	LOS OSOS	CA		04/23/2025		343		(87)			(87)		256	256			
100206107	BRIDGTON	ME		04/16/2025		307		(69)			(69)		238	238			
100209811	CASEVILLE	MI		05/05/2025		333		(54)			(54)		279	279			
100206943	WYNCOTE	PA		04/25/2025		261		(57)			(57)		204	204			
100211846	PORTLAND	OR		05/19/2025		277		(13)			(13)		264	264			
100207022	GREENDALE	WI		04/24/2025		266		(48)			(48)		218	218			
100204492	RIVERVIEW	FL		04/04/2025		574		145			145		719	719			
100206558	MORENO VALLEY	CA		04/22/2025		248		(53)			(53)		194	194			
100206300	KANSAS CITY	MO		04/17/2025		283		(37)			(37)		246	246			
100207103	BEAUFORT	SC		04/24/2025		267		(43)			(43)		224	224			
100206221	SAN RAFAEL	CA		04/17/2025		466		(35)			(35)		431	431			
100214201	KALISPELL	MT		05/30/2025		520		(19)			(19)		500	500			
100208971	ORLANDO	FL		04/29/2025		270		(55)			(55)		216	216			
100205843	SALEM	MA		04/14/2025		543		(41)			(41)		502	502			
100207247	PHILADELPHIA	PA		04/28/2025		755		14			14		769	769			
100204834	LOS ANGELES	CA		04/09/2025		872		(13)			(13)		859	859			
100207065	MESA	AZ		04/24/2025		266		(48)			(48)		217	217			
100212386	GAINESVILLE	GA		05/28/2025		257		(20)			(20)		237	237			
100206979	SUMMERFIELD	FL		04/25/2025		521		(86)			(86)		436	436			
100206285	FRESNO	CA		04/17/2025		529		(43)			(43)		486	486			
100210108	RONALD	WA		05/07/2025		284		(13)			(13)		272	272			
100205059	BRAMBLETON	VA		04/11/2025		288		(79)			(79)		209	209			
100206269	BALTIMORE	MD		04/17/2025		310		(53)			(53)		257	257			
100207524	HOMESTEAD	FL		04/29/2025		299		(17)			(17)		283	283			
100206598	MADISON	WI		04/23/2025		503		(28)			(28)		475	475			
100206934	LAUREL	MD		04/25/2025		266		(62)			(62)		204	204			
100205909	ARMONA	CA		04/15/2025		364		(107)			(107)		258	258			
100209530	MISSOULA	MT		05/02/2025		279		(73)			(73)		206	206			
100204914	CAPE CANAVERAL	FL		04/10/2025		257		3			3		260	260			
100204916	OCALA	FL		04/10/2025		272		(14)			(14)		257	257			
100211513	KNIGHTDALE	NC		05/16/2025		266		16			16		282	282			
100209421	MC GAHEYSVILLE	VA		04/29/2025		276		(51)			(51)		225	225			
100207087	FREDERICK	MD		04/24/2025		290		(19)			(19)		270	270			
100205090	STUART	FL		04/11/2025		290		(27)			(27)		263	263			
100204644	PHOENIX	AZ		04/04/2025		3,955		(220)			(220)		3,735	3,735			
100206792	DOWNERS GROVE	IL		04/23/2025		406		(199)			(199)		208	208			
100205804	KNOXVILLE	TN		04/14/2025		559		(32)			(32)		527	527			
100205920	LAWRENCEVILLE	GA		04/15/2025		293		(16)			(16)		277	277			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205775	FRISCO	TX		04/14/2025		562		(53)			(53)		510	510			
100205867	CHARLOTTE	NC		04/14/2025		585		85			85		670	670			
100205697	FRESNO	CA		04/14/2025		737		(7)			(7)		730	730			
100206507	LOS ANGELES	CA		04/22/2025		278		(77)			(77)		201	201			
100206169	RALEIGH	NC		04/16/2025		285		(29)			(29)		256	256			
100203003	PRIEST RIVER	ID		04/25/2025		377		(71)			(71)		306	306			
100206303	MERCED	CA		04/17/2025		318		(24)			(24)		293	293			
100206833	DALLAS	TX		04/24/2025		296		(68)			(68)		228	228			
100207085	BRANDON	FL		04/24/2025		10,995		(518)			(518)		10,477	10,477			
100207472	PANAMA CITY BEACH	FL		04/29/2025		461		(67)			(67)		394	394			
100204679	REDMOND	OR		04/04/2025		523		(55)			(55)		469	469			
100205741	READING	MA		04/14/2025		530		(46)			(46)		484	484			
100214357	AUSTIN	AR		06/02/2025		246		(25)			(25)		221	221			
100205839	LAS VEGAS	NV		04/14/2025		516		(44)			(44)		472	472			
100208759	PHOENIX	AZ		04/29/2025		194		(47)			(47)		147	147			
100206465	SAINT AUGUSTINE	FL		04/22/2025		304		(69)			(69)		235	235			
100203006	SAINT PETERSBURG	FL		04/25/2025		291		(63)			(63)		228	228			
100211811	FINLEYVILLE	PA		05/19/2025		676		(45)			(45)		630	630			
100205056	MIAMI	FL		04/11/2025		538		(89)			(89)		449	449			
100209370	PEORIA	AZ		04/29/2025		268		(29)			(29)		239	239			
100206975	LINCOLN CITY	OR		04/25/2025		310		(69)			(69)		241	241			
100205164	SAN DIEGO	CA		05/01/2025		627		(54)			(54)		573	573			
100206700	FLEMINGTON	NJ		04/23/2025		359		(152)			(152)		208	208			
100206547	ADELANTO	CA		04/22/2025		565		(33)			(33)		532	532			
100209212	DURHAM	NC		04/29/2025		293		(12)			(12)		281	281			
100206108	KILL DEVIL HILLS	NC		04/16/2025		569		(85)			(85)		484	484			
100207021	CHARLOTTE	NC		04/24/2025		523		(52)			(52)		471	471			
100209302	WINNSBORO	TX		04/29/2025		289		(37)			(37)		252	252			
100207368	JURUPA VALLEY	CA		04/29/2025		281		(58)			(58)		223	223			
100207060	MANASSAS	VA		04/24/2025		285		(47)			(47)		238	238			
100207396	PHILADELPHIA	PA		04/29/2025		268		(43)			(43)		224	224			
100205832	GEORGETOWN	TX		04/14/2025		550		(41)			(41)		508	508			
100207373	FORT WORTH	TX		04/29/2025		278		(48)			(48)		230	230			
100207113	NORTH LAS VEGAS	NV		04/24/2025		280		(49)			(49)		231	231			
100206671	LEHI	UT		04/24/2025		285		51			51		336	336			
100212564	ORLANDO	FL		05/29/2025		246		(12)			(12)		234	234			
100209176	OURAY	CO		04/30/2025		103,960		(3,960)			(3,960)		100,000	100,000			
100207374	TAMARACK	ID		04/29/2025		1,026		(95)			(95)		931	931			
100205808	PALM HARBOR	FL		04/14/2025		923		(11)			(11)		912	912			
100204665	MOLALLA	OR		04/04/2025		547		(86)			(86)		461	461			
100205803	GEORGETOWN	TX		04/14/2025		518		(51)			(51)		467	467			
100209261	BRENTWOOD	TN		04/29/2025		10,519		(252)			(252)		10,267	10,267			
100208909	FLOWER MOUND	TX		04/29/2025		1,085		(39)			(39)		1,047	1,047			
100209762	SAN DIEGO	CA		05/05/2025		539		(64)			(64)		475	475			
100209376	CHICAGO	IL		04/29/2025		515		(57)			(57)		458	458			
100209756	SAN BERNARDINO	CA		05/05/2025		543		(17)			(17)		526	526			
100199234	HANFORD	CA		04/09/2025		304		(64)			(64)		240	240			
100207057	DENVER	CO		04/24/2025		267		(48)			(48)		219	219			
100205848	PITTSBURGH	PA		04/14/2025		544		(39)			(39)		505	505			
100207507	CALHOUN	GA		04/29/2025		268		(46)			(46)		222	222			
100209562	BOZEMAN	MT		05/02/2025		272		(48)			(48)		223	223			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204630	AIKEN	SC		04/04/2025		513		(78)			(78)		434	434			
100209221	CHARLOTTE	NC		04/29/2025		575		(17)			(17)		557	557			
100205956	ANNANDALE	MN		04/15/2025		310		(122)			(122)		187	187			
100206246	DURHAM	NC		04/17/2025		387		(48)			(48)		339	339			
100206301	ULSTER	PA		04/17/2025		749		(56)			(56)		694	694			
100206290	FORT COLLINS	CO		04/17/2025		309		(44)			(44)		266	266			
100209368	TROUTMAN	NC		04/29/2025		519		(52)			(52)		467	467			
100212675	NATIONAL CITY	CA		05/29/2025		489		(11)			(11)		478	478			
100211668	TUCSON	AZ		05/19/2025		242		93			93		336	336			
100209708	SAINT AUGUSTINE	FL		05/05/2025		497		(67)			(67)		430	430			
100207048	DETROIT	MI		04/24/2025		257		(43)			(43)		213	213			
100207052	BRIDGEPORT	CT		04/24/2025		272		(56)			(56)		217	217			
100211813	BAKERSFIELD	CA		05/19/2025		239		(13)			(13)		227	227			
100207228	CHANDLER	AZ		04/28/2025		526		14			14		540	540			
100205762	CYPRESS	TX		04/14/2025		534		(41)			(41)		493	493			
100212382	COMMERCE	GA		05/28/2025		262		(26)			(26)		235	235			
100204549	MADISON	TN		04/04/2025		701		(71)			(71)		630	630			
100205813	LAS VEGAS	NV		04/14/2025		542		(39)			(39)		503	503			
100204538	LAS VEGAS	NV		04/04/2025		522		(64)			(64)		458	458			
100209578	SAN TAN VALLEY	AZ		05/02/2025		270		(41)			(41)		228	228			
100212110	SURPRISE	AZ		05/22/2025		314		98			98		412	412			
100206327	HANFORD	CA		04/17/2025		330		(65)			(65)		265	265			
100211439	LOS ANGELES	CA		05/16/2025		284		(55)			(55)		229	229			
100213941	DENTON	TX		05/29/2025		296		40			40		335	335			
100206551	LOS ANGELES	CA		04/22/2025		295		(42)			(42)		253	253			
100211743	FREEPORT	FL		05/19/2025		374		(33)			(33)		342	342			
100206672	WINNIE	TX		04/24/2025		354		(30)			(30)		324	324			
100204878	JOHNSTON	RI		04/09/2025		235		(66)			(66)		169	169			
100208913	LOS RANCHOS	NM		04/29/2025		994		(96)			(96)		898	898			
100207648	GRANADA HILLS	CA		04/29/2025		424		(37)			(37)		387	387			
100209770	LONGWOOD	FL		05/05/2025		277		(39)			(39)		238	238			
100206253	GOODLETTSVILLE	TN		04/17/2025		312		(53)			(53)		259	259			
100206912	STOCKTON	CA		04/24/2025		288		(36)			(36)		252	252			
100212506	SIMI VALLEY	CA		05/28/2025		266		8			8		274	274			
100206314	CALDWELL	ID		04/17/2025		296		(49)			(49)		247	247			
100211824	FRESNO	CA		05/19/2025		270		1			1		271	271			
100206918	PORT CHARLOTTE	FL		04/24/2025		267		(33)			(33)		234	234			
100205960	SACRAMENTO	CA		04/15/2025		264		9			9		273	273			
100212156	TULSA	OK		05/22/2025		233		(20)			(20)		213	213			
100207254	ORLANDO	FL		04/28/2025		257		(29)			(29)		228	228			
100206364	CROWLEY	TX		04/17/2025		511		(68)			(68)		443	443			
100213928	APEX	NC		05/29/2025		269		(8)			(8)		262	262			
100212574	PARRISH	FL		05/29/2025		243		(6)			(6)		237	237			
100207411	SPARTA	NJ		04/29/2025		261		(27)			(27)		234	234			
100209411	PARRISH	FL		04/29/2025		267		(48)			(48)		219	219			
100207365	MONROE	OH		04/29/2025		230		(53)			(53)		177	177			
100208438	NORTH ARLINGTON	NJ		04/29/2025		419		(25)			(25)		394	394			
100204943	IRVING	TX		04/10/2025		475		(39)			(39)		436	436			
100204763	MIAMI	FL		04/09/2025		282		(36)			(36)		246	246			
100209453	RICHLAND	WA		04/29/2025		237		(30)			(30)		207	207			
100207035	TEMPE	AZ		04/24/2025		278		(30)			(30)		248	248			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205961	S SALT LAKE	UT		04/15/2025		529		(69)			(69)		460	460			
100205760	MONROE	NC		04/14/2025		506		(15)			(15)		491	491			
100205138	MIAMI	FL		05/01/2025		263		(36)			(36)		227	227			
100209432	PEA RIDGE	AR		04/29/2025		254		(40)			(40)		214	214			
100206031	FORT WORTH	TX		04/15/2025		348		(153)			(153)		195	195			
100207520	FRISCO	TX		04/29/2025		286		(43)			(43)		243	243			
100207711	LOS ANGELES	CA		04/29/2025		632		(70)			(70)		562	562			
100206474	LAWRENCEVILLE	GA		04/22/2025		300		(65)			(65)		235	235			
100209337	VISALIA	CA		04/29/2025		277		(40)			(40)		237	237			
100206003	CANTON	GA		04/15/2025		431		115			115		546	546			
100204635	NAPLES	FL		04/04/2025		475		(25)			(25)		450	450			
100206119	PENSACOLA	FL		04/16/2025		400		(70)			(70)		330	330			
100210295	BLUFFTON	SC		05/09/2025		65		3			3		69	69			
100206154	ODENTON	MD		04/16/2025		1,789		(73)			(73)		1,716	1,716			
100209401	EL PASO	TX		04/29/2025		266		(42)			(42)		224	224			
100209559	WESLEY CHAPEL	FL		05/02/2025		276		(46)			(46)		230	230			
100210046	HOT SPRINGS VILLAGE	AR		05/07/2025		263		(22)			(22)		241	241			
100204612	LEDGEWOOD	NJ		04/04/2025		504		(34)			(34)		469	469			
100206342	ELMHURST	IL		04/17/2025		292		(30)			(30)		263	263			
100205080	BRIDGEPORT	CT		04/11/2025		278		(31)			(31)		247	247			
100208145	JURUPA VALLEY	CA		04/29/2025		200		(22)			(22)		178	178			
100206529	MONTGOMERY	TX		04/22/2025		4,156		(139)			(139)		4,017	4,017			
100208164	CERRITOS	CA		04/29/2025		552		(107)			(107)		446	446			
100206920	DEERFIELD BEACH	FL		04/24/2025		938		(31)			(31)		907	907			
100210249	GOODYEAR	AZ		05/09/2025		384		(50)			(50)		334	334			
100204945	BOLIVIA	NC		04/10/2025		236		(68)			(68)		168	168			
100207079	SCOTTSDALE	AZ		04/24/2025		263		(50)			(50)		213	213			
100212152	SAINT CLOUD	FL		05/22/2025		250		(10)			(10)		240	240			
100207069	MESA	AZ		04/24/2025		257		(50)			(50)		207	207			
100207056	SAINT PETERSBURG	FL		04/24/2025		248		(46)			(46)		203	203			
100207266	LAWRENCEVILLE	GA		04/28/2025		256		(17)			(17)		239	239			
100204830	BOONSBORO	MD		04/09/2025		469		(38)			(38)		431	431			
100206923	ODESSA	TX		04/24/2025		715		(82)			(82)		633	633			
100212162	SURPRISE	AZ		05/22/2025		261		(13)			(13)		248	248			
100205765	DENVER	CO		04/14/2025		908		(25)			(25)		883	883			
100205715	SAINT PETERSBURG	FL		04/14/2025		504		(32)			(32)		472	472			
100209406	CEDAR PARK	TX		04/29/2025		253		(27)			(27)		225	225			
100206942	PHOENIX	AZ		04/25/2025		292		(29)			(29)		263	263			
100207237	AVONDALE	AZ		04/28/2025		259		(28)			(28)		231	231			
100209752	COTTONWOOD	AZ		05/05/2025		221		(24)			(24)		197	197			
100206863	CAPE CORAL	FL		04/24/2025		2,799		(65)			(65)		2,734	2,734			
100213986	GREER	SC		05/29/2025		277		(6)			(6)		271	271			
100207195	RALEIGH	NC		04/28/2025		261		7			7		268	268			
100207043	HESPERIA	CA		04/24/2025		265		(41)			(41)		225	225			
100210132	WINCHESTER	VA		05/07/2025		275		(8)			(8)		266	266			
100206548	SALINAS	CA		04/22/2025		6,816		(213)			(213)		6,603	6,603			
100206609	ROSWELL	GA		04/23/2025		265		(7)			(7)		258	258			
100205878	WENDELL	NC		04/14/2025		530		(41)			(41)		490	490			
100209725	HENDERSON	NV		05/05/2025		509		31			31		540	540			
100205877	APEX	NC		04/14/2025		543		(43)			(43)		500	500			
100209479	BROOKLYN	NY		05/01/2025		253		(5)			(5)		248	248			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214182	LAKE WORTH	FL		05/30/2025		678							677	677			
100209809	MIDLAND	TX		05/05/2025		525		(50)			(50)		475	475			
100206032	HARTFORD	CT		04/15/2025		369		(158)			(158)		212	212			
100214437	PHOENIX	AZ		06/02/2025		237		(18)			(18)		219	219			
100207408	MIAMI	FL		04/29/2025		250		3			3		253	253			
100206021	SCOTCH PLAINS	NJ		04/15/2025		333		(89)			(89)		244	244			
100206717	LAKE ZURICH	IL		04/23/2025		254		(49)			(49)		205	205			
100204971	ONTARIO	OR		04/10/2025		276		(76)			(76)		199	199			
100209398	PALM COAST	FL		04/29/2025		496		(52)			(52)		445	445			
100205914	MCKINNEY	TX		04/15/2025		1,603		(129)			(129)		1,475	1,475			
100214005	POCONO LAKE	PA		05/29/2025		682		(37)			(37)		644	644			
100204648	GLENDALE	AZ		04/04/2025		888		(59)			(59)		829	829			
100206206	ANGIER	NC		04/16/2025		935		202			202		1,137	1,137			
100209236	TOLLESON	AZ		04/29/2025		278		(18)			(18)		260	260			
100211692	MIDDLEBURY	IN		05/19/2025		425		(25)			(25)		400	400			
100211499	RUNNING SPRINGS	CA		05/16/2025		257		(23)			(23)		233	233			
100211766	MANASSAS	VA		05/19/2025		2,306		(5)			(5)		2,301	2,301			
100210745	PHOENIX	AZ		05/15/2025		263		(36)			(36)		227	227			
100204465	LONG BRANCH	NJ		04/04/2025		249		(54)			(54)		195	195			
100206250	EUGENE	OR		04/17/2025		289		(58)			(58)		230	230			
100206579	HUMBLE	TX		04/22/2025		213		(54)			(54)		159	159			
100206522	OAK POINT	TX		04/22/2025		292		(26)			(26)		266	266			
100206202	GLENPOOL	OK		04/16/2025		259		(51)			(51)		208	208			
100209779	LAWRENCEVILLE	GA		05/05/2025		482		(22)			(22)		460	460			
100207337	SUMMERVILLE	SC		04/29/2025		253		(37)			(37)		216	216			
100205941	MARICOPA	AZ		04/15/2025		219		49			49		267	267			
100209235	DAWSONVILLE	GA		04/29/2025		544		(25)			(25)		519	519			
100206763	MERRIMAC	MA		04/23/2025		830		(140)			(140)		690	690			
100206857	SAINT PETERSBURG	FL		04/24/2025		238		(57)			(57)		181	181			
100209371	ZEPHYRHILLS	FL		04/29/2025		373		(50)			(50)		324	324			
100204690	CORAL SPRINGS	FL		04/04/2025		295		(58)			(58)		237	237			
100199182	FRESNO	CA		04/04/2025		483		(92)			(92)		391	391			
100206215	LEXINGTON	NC		04/16/2025		253		(42)			(42)		211	211			
100207029	TORRINGTON	CT		04/24/2025		275		(57)			(57)		218	218			
100210081	GALVESTON	TX		05/07/2025		270		(22)			(22)		247	247			
100206639	SAINT LOUIS	MO		04/24/2025		237		(39)			(39)		198	198			
100214341	BAR HARBOR	ME		06/02/2025		237		(22)			(22)		215	215			
100213907	BOISE	ID		05/29/2025		242		(23)			(23)		219	219			
100205110	LEBANON	TN		04/11/2025		491		(19)			(19)		472	472			
100206468	SKY VALLEY	GA		04/22/2025		278		(58)			(58)		220	220			
100209301	ARVIN	CA		04/29/2025		274		(30)			(30)		243	243			
100199179	MIAMI	FL		04/04/2025		269		(50)			(50)		219	219			
100214406	PASADENA	MD		06/02/2025		263		(19)			(19)		244	244			
100206803	JOHNSTOWN	CO		04/23/2025		263		42			42		305	305			
100214352	LAWRENCEBURG	TN		06/02/2025		232		(23)			(23)		208	208			
100206299	PORTLAND	TN		04/17/2025		538		(61)			(61)		477	477			
100209262	RALEIGH	NC		04/29/2025		267		(15)			(15)		252	252			
100211833	THE VILLAGES	FL		05/19/2025		256		(18)			(18)		238	238			
100207019	EATONVILLE	WA		04/24/2025		462		(55)			(55)		406	406			
100214264	HARDEEVILLE	SC		05/30/2025		221		(32)			(32)		189	189			
100207240	MOSES LAKE	WA		04/28/2025		257		(58)			(58)		199	199			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207045	ARNOLD	CA		04/24/2025		241		(31)			(31)		210	210			
100209477	RED BANK	NJ		05/01/2025		240		(32)			(32)		208	208			
100209355	MARANA	AZ		04/29/2025		369		(47)			(47)		322	322			
100205900	SURFSIDE BEACH	SC		04/14/2025		464		(43)			(43)		421	421			
100209299	SAINT LOUIS	MO		04/29/2025		1,263		(71)			(71)		1,191	1,191			
100204478	BEALS	ME		04/04/2025		534		(74)			(74)		460	460			
100205992	ASHLAND	VA		04/15/2025		486		(80)			(80)		406	406			
100211650	ENGLEWOOD	FL		05/19/2025		262		(35)			(35)		227	227			
100205151	MESA	AZ		05/01/2025		258		(40)			(40)		218	218			
100209240	BURLINGTON	NC		04/29/2025		274		(18)			(18)		256	256			
100208828	LYNNWOOD	WA		04/29/2025		461		(88)			(88)		373	373			
100209239	PARRISH	FL		04/29/2025		267		(7)			(7)		260	260			
100209485	GREENWOOD LAKE	NY		05/01/2025		244		(61)			(61)		183	183			
100206526	TITUSVILLE	FL		04/22/2025		469		(72)			(72)		397	397			
100211426	HOUSTON	TX		05/16/2025		310		(38)			(38)		272	272			
100199164	LEHIGH ACRES	FL		04/04/2025		699		(102)			(102)		597	597			
100204921	PHOENIX	AZ		04/10/2025		370		(69)			(69)		301	301			
100211459	KAYSVILLE	UT		05/16/2025		175		(34)			(34)		141	141			
100204506	LEHIGH ACRES	FL		04/04/2025		689		(90)			(90)		599	599			
100210590	LARAMIE	WY		05/15/2025		1,124		(58)			(58)		1,066	1,066			
100205930	GEORGETOWN	TX		04/15/2025		559		(57)			(57)		502	502			
100206453	MURRELLS INLET	SC		04/22/2025		243		(51)			(51)		191	191			
100210328	CONWAY	SC		05/09/2025		9,544		393			393		9,937	9,937			
100210102	GARNER	NC		05/07/2025		255		(24)			(24)		231	231			
100210514	MIAMI	FL		05/15/2025		265		(26)			(26)		239	239			
100207197	AUBREY	TX		04/28/2025		253		(24)			(24)		229	229			
100206658	LORIS	SC		04/24/2025		1,626		(39)			(39)		1,586	1,586			
100206365	HYATTSVILLE	MD		04/17/2025		364		171			171		536	536			
100206906	BUFORD	GA		04/24/2025		484		(54)			(54)		430	430			
100206998	NORTH LAS VEGAS	NV		04/24/2025		263		(48)			(48)		215	215			
100213973	FRISCO	TX		05/29/2025		264		(2)			(2)		263	263			
100205985	PENDERGRASS	GA		04/15/2025		301		(48)			(48)		253	253			
100206627	BULLHEAD CITY	AZ		04/24/2025		470		(37)			(37)		433	433			
100207679	LAKE FOREST	CA		04/29/2025		556		(126)			(126)		430	430			
100205982	RALEIGH	NC		04/15/2025		298		(63)			(63)		235	235			
100209609	MOUNT GRETNA	PA		05/02/2025		570		(56)			(56)		514	514			
100205736	BETHANY	OK		04/14/2025		573		(62)			(62)		510	510			
100210221	MURRELLS INLET	SC		05/09/2025		274		(44)			(44)		230	230			
100206743	JERSEY CITY	NJ		04/23/2025		641		(193)			(193)		448	448			
100210439	HELENDALE	CA		05/12/2025		234		(48)			(48)		185	185			
100206146	SANIBEL	FL		04/16/2025		488		(61)			(61)		427	427			
100214351	ASHEVILLE	NC		06/02/2025		261		57			57		318	318			
100207466	MARANA	AZ		04/29/2025		239		(53)			(53)		186	186			
100205786	MOUNTAIN HOME	ID		04/14/2025		483		(65)			(65)		418	418			
100210197	WICHITA	KS		05/07/2025		255		(29)			(29)		226	226			
100209429	FAYETTEVILLE	GA		04/29/2025		458		(53)			(53)		404	404			
100209232	FORT LAUDERDALE	FL		04/29/2025		734		(29)			(29)		705	705			
100206157	FREDERICK	MD		04/16/2025		1,277		(64)			(64)		1,213	1,213			
100209391	SPRING	TX		04/29/2025		258		(45)			(45)		213	213			
100213883	FISHERS	IN		05/29/2025		230		(22)			(22)		208	208			
100213904	LEXINGTON	VA		05/29/2025		236		(23)			(23)		213	213			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204757	SCHERTZ	TX		04/09/2025		245		11			11		256	256			
100210546	CYPRESS	TX		05/15/2025		237		(46)			(46)		190	190			
100204750	SUN VALLEY	CA		04/10/2025		278		10			10		289	289			
100207343	COVINGTON	GA		04/29/2025		653		(74)			(74)		580	580			
100205052	MIAMI	FL		04/11/2025		261		(46)			(46)		214	214			
100214014	ST AUGUSTINE	FL		05/29/2025		258		(14)			(14)		244	244			
100209203	DURHAM	NC		04/29/2025		255		100			100		355	355			
100207051	PORT SAINT LUCIE	FL		04/24/2025		252		(62)			(62)		190	190			
100204808	LOS ANGELES	CA		04/09/2025		229		29			29		258	258			
100206962	BULLHEAD CITY	AZ		04/25/2025		278		(37)			(37)		241	241			
100205826	ELLISON BAY	WI		04/14/2025		470		(37)			(37)		433	433			
100205773	LANCASTER	CA		04/14/2025		486		(13)			(13)		473	473			
100207413	FORNEY	TX		04/29/2025		247		(14)			(14)		233	233			
100209695	DES PLAINES	IL		05/05/2025		368		(57)			(57)		310	310			
100205031	ALAMOGONDO	NM		04/11/2025		238		(67)			(67)		171	171			
100206261	MARICOPA	AZ		04/17/2025		271		(56)			(56)		215	215			
100206900	CASA GRANDE	AZ		04/24/2025		238		(54)			(54)		184	184			
100205988	SEDONA	AZ		04/15/2025		293		(92)			(92)		200	200			
100206438	YORKTOWN	VA		04/22/2025		286		(63)			(63)		223	223			
100204952	ROCKY MOUNT	NC		04/10/2025		495		(12)			(12)		483	483			
100205698	PORT ST LUCIE	FL		04/14/2025		533		66			66		598	598			
100211714	ALPENA	MI		05/19/2025		240		(29)			(29)		211	211			
100206657	COLUMBUS	OH		04/24/2025		231		(29)			(29)		202	202			
100204519	PINE	AZ		04/04/2025		1,743		(140)			(140)		1,603	1,603			
100204714	BAKERSFIELD	CA		04/08/2025		234		(63)			(63)		171	171			
100206634	SAN ANTONIO	FL		04/24/2025		228		81			81		309	309			
100206034	HOUSTON	TX		04/15/2025		601		(141)			(141)		460	460			
100214436	ANACORTES	WA		06/02/2025		274		11			11		285	285			
100207947	FOREST LAKE	MN		04/29/2025		989		(167)			(167)		821	821			
100214350	VENUS	TX		06/02/2025		437		(25)			(25)		412	412			
100207003	PLAINFIELD	CT		04/24/2025		371		(42)			(42)		329	329			
100206822	CHAPIN	SC		04/24/2025		256		(59)			(59)		197	197			
100209534	WALTHAM	MA		05/02/2025		534		(33)			(33)		500	500			
100205846	WINTER SPRINGS	FL		04/14/2025		787		(58)			(58)		729	729			
100210016	DALLAS	TX		05/07/2025		1,061		(158)			(158)		904	904			
100206132	CANON CITY	CO		04/16/2025		475		(54)			(54)		421	421			
100209397	RALEIGH	NC		04/29/2025		24,241		(1,015)			(1,015)		23,225	23,225			
100205034	CIBOLO	TX		04/11/2025		386		(67)			(67)		319	319			
100206737	PARKER	CO		04/23/2025		263		(25)			(25)		238	238			
100209224	WESTFIELD	IN		04/29/2025		5,349		(97)			(97)		5,252	5,252			
100210093	OVERLAND PARK	KS		05/07/2025		260		(18)			(18)		242	242			
100207212	LAWRENCEVILLE	GA		04/28/2025		239		6			6		245	245			
100204954	SACRAMENTO	CA		04/10/2025		441		(35)			(35)		406	406			
100206238	VERO BEACH	FL		04/17/2025		648		(77)			(77)		571	571			
100199140	PALM DESERT	CA		04/04/2025		506		(94)			(94)		412	412			
100205726	FORT WORTH	TX		04/14/2025		538		49			49		587	587			
100209721	PECOS	TX		05/05/2025		467		(40)			(40)		427	427			
100206205	YAKIMA	WA		04/16/2025		352		(44)			(44)		308	308			
100205858	ASHEVILLE	NC		04/14/2025		453		(25)			(25)		429	429			
100210092	BIXBY	OK		05/07/2025		258		(8)			(8)		250	250			
100209425	SUGARLOAF	CA		04/29/2025		306		(47)			(47)		258	258			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207201	NORCROSS	GA		04/28/2025		238		(53)			(53)		186	186			
100204799	WILMETTE	IL		04/09/2025		236		23			23		259	259			
100205987	LAKE HAVASU CITY	AZ		04/15/2025		452		(73)			(73)		380	380			
100209251	NEW BERLIN	WI		04/29/2025		265		(27)			(27)		238	238			
100205838	ANDOVER	KS		04/14/2025		469		(61)			(61)		408	408			
100209357	PRINCETON	TX		04/29/2025		245		(25)			(25)		221	221			
100206179	LAS VEGAS	NV		04/16/2025		228		99			99		327	327			
100206020	RICHMOND	TX		04/15/2025		851		(141)			(141)		710	710			
100205999	SPRING HILL	TN		04/15/2025		485		(77)			(77)		408	408			
100211431	LAS VEGAS	NV		05/16/2025		249		(32)			(32)		218	218			
100205028	GREELEY	CO		04/11/2025		269		(32)			(32)		237	237			
100205103	WASHINGTON	UT		04/11/2025		527		(40)			(40)		487	487			
100206150	AUBURN	GA		04/16/2025		259		(4)			(4)		254	254			
100204908	TOMS RIVER	NJ		04/10/2025		611		(83)			(83)		528	528			
100211805	ALBUQUERQUE	NM		05/19/2025		244		(18)			(18)		226	226			
100213775	BELTON	MO		05/29/2025		248		8			8		256	256			
100206939	BAYFIELD	CO		04/25/2025		255		(24)			(24)		231	231			
100210570	LAS VEGAS	NV		05/15/2025		5,072		(276)			(276)		4,796	4,796			
100209414	CROSSVILLE	TN		04/29/2025		243		(42)			(42)		200	200			
100209740	NORTH LAS VEGAS	NV		05/05/2025		458		(39)			(39)		419	419			
100204658	BOSTON	MA		04/04/2025		536		(3)			(3)		533	533			
100207132	CORAL GABLES	FL		04/28/2025		251		(12)			(12)		239	239			
100206965	DEMOREST	GA		04/25/2025		269		(53)			(53)		216	216			
100206244	ANGIER	NC		04/17/2025		293		(60)			(60)		234	234			
100210604	MESA	AZ		05/15/2025		221		(40)			(40)		181	181			
100209671	TANNERSVILLE	NY		05/02/2025		221		(16)			(16)		205	205			
100209628	TOWNSHIP OF MIDDLETOWN	NJ		05/02/2025		553		(43)			(43)		510	510			
100205811	PROSPER	TX		04/14/2025		498		(43)			(43)		455	455			
100207169	VERO BEACH	FL		04/28/2025		454		(24)			(24)		430	430			
100209340	MINT HILL	NC		04/29/2025		5,441		(221)			(221)		5,220	5,220			
100209223	ELK GROVE VILLAGE	IL		04/29/2025		264		(14)			(14)		250	250			
100205000	CUTLER BAY	FL		04/10/2025		266		(37)			(37)		229	229			
100210261	AUBURNDALE	FL		05/09/2025		225		(19)			(19)		205	205			
100209544	EAST STROUDSBURG	PA		05/02/2025		230		(39)			(39)		191	191			
100205780	POOLER	GA		04/14/2025		496		(31)			(31)		465	465			
100210522	FORNEY	TX		05/15/2025		235		(36)			(36)		199	199			
100207118	CUMMING	GA		04/24/2025		256		(24)			(24)		231	231			
100209438	RALEIGH	NC		04/29/2025		662		(72)			(72)		590	590			
100207500	KERMAN	CA		04/29/2025		265		(38)			(38)		227	227			
100214313	SCOTTDALE	GA		06/02/2025		228		(7)			(7)		221	221			
100206174	GLASSBORO	NJ		04/16/2025		257		(45)			(45)		212	212			
100209591	CLEVELAND HEIGHTS	OH		05/02/2025		373		(15)			(15)		358	358			
100206009	ANGIER	NC		04/15/2025		257		(6)			(6)		251	251			
100209410	GRANT	MI		04/29/2025		241		(42)			(42)		199	199			
100213856	SAN ANTONIO	TX		05/29/2025		258		71			71		329	329			
100207140	GRAND PRAIRIE	TX		04/28/2025		230		(47)			(47)		183	183			
100204674	GASTONIA	NC		04/04/2025		2,785		(18)			(18)		2,767	2,767			
100209200	DOUGLASVILLE	GA		04/29/2025		251		35			35		285	285			
100213913	BAKERSFIELD	CA		05/29/2025		222		(23)			(23)		199	199			
100206756	CALIFORNIA CITY	CA		04/23/2025		274		(93)			(93)		181	181			
100204473	FRANKLIN	TN		04/04/2025		3,620		(209)			(209)		3,411	3,411			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209413	LEXINGTON	KY		04/29/2025		240		(42)			(42)		199	199			
100205836	CENTRAL	SC		04/14/2025		1,547		(67)			(67)		1,480	1,480			
100205010	BOLINGBROOK	IL		04/10/2025		349		(52)			(52)		297	297			
100210611	MOUNT PROSPECT	IL		05/15/2025		82,720		(2,720)			(2,720)		80,000	80,000			
100207081	NORTH CHESTERFIELD	VA		04/24/2025		405		(80)			(80)		325	325			
100207709	HILTON HEAD	SC		04/29/2025		465		(55)			(55)		410	410			
100210566	BOYNTON BEACH	FL		05/15/2025		260		(36)			(36)		224	224			
100207008	CHESTER	NY		04/24/2025		249		(45)			(45)		204	204			
100209378	SUNLAND PARK	NM		04/29/2025		249		(47)			(47)		202	202			
100209319	OAKLAND	CA		04/29/2025		250		(29)			(29)		221	221			
100209993	WINDSOR	CA		05/07/2025		499		(96)			(96)		403	403			
100210563	BOYNTON BEACH	FL		05/15/2025		257		(33)			(33)		224	224			
100209381	FORNEY	TX		04/29/2025		241		(39)			(39)		203	203			
100214138	BOYNTON BEACH	FL		05/30/2025		247		(23)			(23)		224	224			
100210560	BOYNTON BEACH	FL		05/15/2025		255		(31)			(31)		224	224			
100206631	SELMA	AL		04/24/2025		212		(21)			(21)		191	191			
100210105	SAINT CLOUD	FL		05/07/2025		15,141		(141)			(141)		15,000	15,000			
100206883	WEST PALM BEACH	FL		04/24/2025		235		(12)			(12)		223	223			
100209707	PORTSMOUTH	OH		05/05/2025		213		187			187		400	400			
100211695	CHELSEA	MI		05/19/2025		244		(18)			(18)		226	226			
100207044	COLORADO SPRINGS	CO		04/24/2025		240		(48)			(48)		192	192			
100210131	PHOENIX	AZ		05/07/2025		3,471		(149)			(149)		3,322	3,322			
100208330	SEASIDE	CA		04/29/2025		162		(22)			(22)		140	140			
100209830	TAMPA	FL		05/05/2025		467		(54)			(54)		414	414			
100210728	PALM DESERT	CA		05/15/2025		271		(37)			(37)		233	233			
100209205	APEX	NC		04/29/2025		560		112			112		672	672			
100207001	RIVERVIEW	FL		04/24/2025		679		(77)			(77)		602	602			
100205814	SAINT LOUIS	MO		04/14/2025		475		(28)			(28)		447	447			
100206457	CRESTVIEW	FL		04/22/2025		250		(70)			(70)		180	180			
100205944	WINDHAM	NH		04/15/2025		1,962		(9)			(9)		1,953	1,953			
100204907	MICHIGAN CITY	IN		04/10/2025		228		5			5		233	233			
100207072	WESLEY CHAPEL	FL		04/24/2025		246		(61)			(61)		185	185			
100211655	CHARLOTTE	NC		05/19/2025		240		1			1		242	242			
100209584	HOBE SOUND	FL		05/02/2025		249		(36)			(36)		213	213			
100209383	COLUMBUS	OH		04/29/2025		247		(47)			(47)		200	200			
100209326	YANCEYVILLE	NC		04/29/2025		250		(30)			(30)		220	220			
100205883	BAKERSFIELD	CA		04/14/2025		515		(5)			(5)		510	510			
100206319	BEDFORD	TX		04/17/2025		263		(54)			(54)		208	208			
100211737	CHESAPEAKE BEACH	MD		05/19/2025		602		(37)			(37)		565	565			
100214200	PEORIA	AZ		05/30/2025		230		(9)			(9)		221	221			
100204634	CHARLOTTE	NC		04/04/2025		439		(74)			(74)		365	365			
100206262	HEMET	CA		04/17/2025		257		(54)			(54)		203	203			
100211684	PLANO	TX		05/19/2025		241		(5)			(5)		235	235			
100206982	MANCHESTER	NH		04/25/2025		262		(59)			(59)		203	203			
100206204	WINTER HAVEN	FL		04/16/2025		502		104			104		606	606			
100206838	MELISSA	TX		04/24/2025		33,056		(1,892)			(1,892)		31,164	31,164			
100204536	SAN MARCOS	CA		04/04/2025		499		(63)			(63)		436	436			
100209829	MODESTO	CA		05/05/2025		(208)		649			649		442	442			
100206898	ORLANDO	FL		04/24/2025		239		(56)			(56)		183	183			
100209437	HONOLULU	HI		04/29/2025		424		(50)			(50)		374	374			
100204786	PETERSBURG	VA		04/09/2025		239		(54)			(54)		185	185			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204611	MONTAGUE	NJ		04/04/2025		456		(48)			(48)		409	409			
100206595	ARLINGTON	TX		04/22/2025		235		(57)			(57)		178	178			
100203050	OCEANSIDE	CA		04/25/2025		258		(55)			(55)		203	203			
100210206	THOMPSONS STATION	TN		05/08/2025		473		(38)			(38)		436	436			
100205072	MONROE	NC		04/11/2025		258		(39)			(39)		219	219			
100212513	NORTH PORT	FL		05/29/2025		222		(6)			(6)		216	216			
100205861	FORT WORTH	TX		04/14/2025		523		14			14		537	537			
100206789	BARTLETT	NH		04/23/2025		257		(67)			(67)		190	190			
100212230	BIG BEAR LAKE	CA		05/23/2025		233		(35)			(35)		198	198			
100211839	BRICK	NJ		05/19/2025		232		(19)			(19)		213	213			
100207255	BUFFALO GROVE	IL		04/28/2025		240		(21)			(21)		219	219			
100207508	OAK POINT	TX		04/29/2025		194		(45)			(45)		149	149			
100212345	PEARLAND	TX		05/28/2025		423		19			19		442	442			
100214359	BELLA VISTA	AR		06/02/2025		210		(18)			(18)		192	192			
100206462	TAYLORSVILLE	GA		04/22/2025		774		(19)			(19)		755	755			
100204476	ALLENTOWN	PA		04/04/2025		432		(36)			(36)		396	396			
100204477	ALLENTOWN	PA		04/04/2025		432		(36)			(36)		396	396			
100205901	MINNEAPOLIS	MN		04/14/2025		434		(36)			(36)		398	398			
100205895	FAIRBURN	GA		04/14/2025		459		1			1		460	460			
100206100	MIDDLEBURG	FL		04/16/2025		257		(29)			(29)		229	229			
100207314	PORT ST LUCIE	FL		04/28/2025		7,760		(416)			(416)		7,345	7,345			
100206716	JOHNSTOWN	CO		04/23/2025		244		3			3		247	247			
100202227	FORT PIERCE	FL		04/17/2025		223		(21)			(21)		203	203			
100210125	LAWRENCEVILLE	GA		05/07/2025		35,369		631			631		36,000	36,000			
100212145	CHARLOTTE	NC		05/22/2025		194		91			91		285	285			
100205927	WINSTON SALEM	NC		04/15/2025		313		(102)			(102)		211	211			
100205066	AMHERST	NY		04/11/2025		257		(70)			(70)		188	188			
100209412	SABATTUS	ME		04/29/2025		236		(43)			(43)		193	193			
100206568	ELON	NC		04/22/2025		1,258		(27)			(27)		1,231	1,231			
100206816	OWENS CROSS ROADS	AL		04/23/2025		263		(78)			(78)		185	185			
100207225	VENICE	FL		04/28/2025		221		14			14		235	235			
100214025	CHARLES TOWN	WV		05/29/2025		224		(26)			(26)		198	198			
100205069	COLUMBIA	MD		04/11/2025		252		(35)			(35)		218	218			
100211667	MCKINNEY	TX		05/19/2025		217		66			66		283	283			
100206445	NORTH AUGUSTA	SC		04/22/2025		257		(66)			(66)		192	192			
100206016	MYRTLE BEACH	SC		04/15/2025		305		(104)			(104)		201	201			
100209399	RALEIGH	NC		04/29/2025		238		(40)			(40)		198	198			
100202257	OAKHURST	CA		04/17/2025		236		(37)			(37)		199	199			
100204556	LUDLOW	KY		04/04/2025		477		(51)			(51)		425	425			
100214052	NORTH LAS VEGAS	NV		05/29/2025		242		(15)			(15)		227	227			
100205949	DAYTONA BEACH	FL		04/15/2025		522		(101)			(101)		421	421			
100212214	SARASOTA	FL		05/22/2025		203		(13)			(13)		190	190			
100206887	THE COLONY	TX		04/24/2025		196		(48)			(48)		147	147			
100209402	AUBREY	TX		04/29/2025		235		(37)			(37)		198	198			
100209332	VISALIA	CA		04/29/2025		244		(29)			(29)		215	215			
100205743	SEVERANCE	CO		04/14/2025		495		(22)			(22)		473	473			
100206973	LAS VEGAS	NV		04/25/2025		265		(61)			(61)		204	204			
100204911	MARLIN	TX		04/10/2025		229		(64)			(64)		164	164			
100209245	INNSBROOK	MO		04/29/2025		253		(27)			(27)		226	226			
100206348	HUTTO	TX		04/17/2025		269		(11)			(11)		258	258			
100210676	OCALA	FL		05/15/2025		277		(36)			(36)		240	240			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212240	PARRISH	FL		05/23/2025		233		21			21		254	254			
100206289	LUTZ	FL		04/17/2025		270		(55)			(55)		215	215			
100209363	VERO BEACH	FL		04/29/2025		238		(35)			(35)		203	203			
100214343	GREENVILLE	NC		06/02/2025		200		(20)			(20)		180	180			
100210143	LAS VEGAS	NV		05/07/2025		245		(16)			(16)		229	229			
100207064	TOMBALL	TX		04/24/2025		439		(65)			(65)		374	374			
100204919	HOT SPRINGS	AR		04/10/2025		671		(89)			(89)		582	582			
100211497	RICHMOND	TX		05/16/2025		207		23			23		230	230			
100205905	PALMETTO	FL		04/14/2025		1,500		(14)			(14)		1,486	1,486			
100209278	DELAWARE	OH		04/29/2025		246		(27)			(27)		220	220			
100207292	HOLT	MI		04/28/2025		435		(48)			(48)		387	387			
100206180	GALLOWAY	OH		04/16/2025		684		137			137		821	821			
100209348	BAKERSFIELD	CA		04/29/2025		245		(38)			(38)		207	207			
100205954	MCKINNEY	TX		04/15/2025		1,332		(105)			(105)		1,227	1,227			
100203061	MEDFORD	OR		04/25/2025		238		(47)			(47)		190	190			
100206778	BELLEVUE	WA		04/23/2025		244		(43)			(43)		201	201			
100209547	PHILADELPHIA	PA		05/02/2025		258		(44)			(44)		214	214			
100209857	PINEHURST	ID		05/05/2025		1,471		(2)			(2)		1,469	1,469			
100206751	WEEHAWKEN	NJ		04/23/2025		307		(94)			(94)		213	213			
100210157	RESTON	VA		05/07/2025		240		(4)			(4)		236	236			
100206173	SILVER CITY	NM		04/16/2025		233		(30)			(30)		204	204			
100209237	SHELBYVILLE	TN		04/29/2025		251		(19)			(19)		232	232			
100209320	NORTH HIGHLANDS	CA		04/29/2025		328		(27)			(27)		301	301			
100206695	EAST WEYMOUTH	MA		04/23/2025		211		(60)			(60)		151	151			
100209774	CHICAGO	IL		05/05/2025		421		(30)			(30)		391	391			
100206260	CHESTERFIELD	VA		04/17/2025		251		(52)			(52)		198	198			
100206255	PATERSON	NJ		04/17/2025		263		(27)			(27)		237	237			
100207267	BONNEY LAKE	WA		04/28/2025		238		(11)			(11)		227	227			
100207054	VENICE	FL		04/24/2025		238		(47)			(47)		191	191			
100209772	HENDERSON	NV		05/05/2025		463		(16)			(16)		447	447			
100211962	SUGAR HILL	GA		05/22/2025		217		(11)			(11)		206	206			
100204520	GIG HARBOR	WA		04/04/2025		469		(80)			(80)		389	389			
100206322	DURHAM	NC		04/17/2025		261		(53)			(53)		208	208			
100206733	LEBANON	OR		04/23/2025		215		(61)			(61)		154	154			
100206274	SPANISH FORK	UT		04/17/2025		242		(47)			(47)		195	195			
100212091	WHITMAN	MA		05/22/2025		241		(25)			(25)		216	216			
100207326	BURLINGTON	MA		04/29/2025		449		(31)			(31)		418	418			
100207651	PEABODY	MA		04/29/2025		603		(65)			(65)		538	538			
100211254	ELLICOTT CITY	MD		05/15/2025		569		(115)			(115)		454	454			
100206317	HUMMELSTOWN	PA		04/17/2025		267		(29)			(29)		238	238			
100212128	DEL VALLE	TX		05/22/2025		249		(56)			(56)		193	193			
100207115	CHANDLER	AZ		04/24/2025		245		(18)			(18)		227	227			
100204607	HUGO	MN		04/04/2025		511		43			43		554	554			
100207526	HOUSTON	TX		04/29/2025		838		(78)			(78)		760	760			
100206164	MINNEAPOLIS	MN		04/16/2025		246		(27)			(27)		219	219			
100205023	FULSHEAR	TX		04/10/2025		540		(37)			(37)		503	503			
100206431	LONGS	SC		04/22/2025		264		(57)			(57)		207	207			
100204824	SACRAMENTO	CA		04/09/2025		122		(16)			(16)		106	106			
100204704	LAKEWOOD	CO		04/08/2025		479		(70)			(70)		409	409			
100209516	AVONDALE	AZ		05/02/2025		335		(48)			(48)		287	287			
100205790	MODESTO	CA		04/14/2025		437		(41)			(41)		396	396			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213829	LAKE ELSINORE	CA		05/29/2025		239		9			9		248	248			
100207605	SAN JOSE	CA		04/29/2025		276		(68)			(68)		207	207			
100206252	CHICAGO	IL		04/17/2025		236		(50)			(50)		186	186			
100213886	FORT WORTH	TX		05/29/2025		246		45			45		291	291			
100209764	GALVESTON	TX		05/05/2025		426		(43)			(43)		384	384			
100206946	CHARLOTTE	NC		04/25/2025		236		(29)			(29)		207	207			
100207199	SUFFERN	NY		04/28/2025		(109)		301			301		192	192			
100206871	JENKS	OK		04/24/2025		926		(86)			(86)		839	839			
100211506	ROWLETT	TX		05/16/2025		1,197		22			22		1,219	1,219			
100209797	FRIENDSWOOD	TX		05/05/2025		430		(50)			(50)		379	379			
100211173	RAMONA	CA		05/15/2025		(688)		844			844		156	156			
100204640	FLORENCE	AZ		04/04/2025		441		(60)			(60)		380	380			
100209644	TUCSON	AZ		05/02/2025		245		(39)			(39)		206	206			
100208928	LAS VEGAS	NV		04/29/2025		520		(20)			(20)		500	500			
100207576	FALLBROOK	CA		04/29/2025		606		(128)			(128)		478	478			
100206691	PARRISH	FL		04/24/2025		224		98			98		322	322			
100205784	MANASSAS	VA		04/14/2025		679		(38)			(38)		641	641			
100205703	BELLA VISTA	AR		04/14/2025		534		(48)			(48)		486	486			
100210463	AUBURNDALE	FL		05/12/2025		187		(39)			(39)		148	148			
100207559	SAN RAMON	CA		04/29/2025		543		(115)			(115)		429	429			
100209275	BAKERSFIELD	CA		04/29/2025		248		(33)			(33)		215	215			
100206635	CLEARWATER	FL		04/24/2025		228		(9)			(9)		219	219			
100202246	JERSEY CITY	NJ		04/17/2025		239		(40)			(40)		199	199			
100203063	STERLING HEIGHTS	MI		04/25/2025		223		(34)			(34)		189	189			
100204580	WINCHESTER	TN		04/04/2025		521		(57)			(57)		464	464			
100210284	JACKSONVILLE	OR		05/09/2025		1,232		(21)			(21)		1,211	1,211			
100206561	SAVANNAH	GA		04/22/2025		216		(53)			(53)		164	164			
100206256	BRADENTON	FL		04/17/2025		280		(41)			(41)		239	239			
100206105	BANNING	CA		04/16/2025		260		(65)			(65)		195	195			
100204749	CERES	CA		04/10/2025		249		(14)			(14)		235	235			
100212372	CHARLOTTE	NC		05/28/2025		224		21			21		245	245			
100205062	WAREHAM	MA		04/11/2025		217		(61)			(61)		156	156			
100205075	BROOKLYN	NY		04/11/2025		273		(72)			(72)		201	201			
100206017	ANNANDALE	MN		04/15/2025		257		(99)			(99)		158	158			
100211921	NORTH SWANZEY	NH		05/19/2025		406		(25)			(25)		381	381			
100210040	DES PLAINES	IL		05/07/2025		221		(30)			(30)		190	190			
100206544	CONCORD	CA		04/22/2025		249		(58)			(58)		191	191			
100206212	BALTIMORE	MD		04/16/2025		211		(34)			(34)		177	177			
100207485	ARLINGTON HEIGHTS	IL		04/29/2025		762		(77)			(77)		686	686			
100202202	BOCA RATON	FL		04/17/2025		11,078		(595)			(595)		10,483	10,483			
100206814	EAST RUTHERFORD	NJ		04/23/2025		296		(97)			(97)		198	198			
100207211	SAN ANTONIO	TX		04/28/2025		404		(41)			(41)		363	363			
100205099	ALTAMONTE SPRINGS	FL		04/11/2025		241		(25)			(25)		217	217			
100214305	HERNANDO	FL		06/02/2025		214		(20)			(20)		194	194			
100205939	CONCORD	NC		04/15/2025		256		(25)			(25)		230	230			
100207310	EWING	NJ		04/28/2025		247		(50)			(50)		196	196			
100202200	PRESCOTT	AZ		04/17/2025		247		(57)			(57)		190	190			
100206513	GLENDALE	AZ		04/22/2025		920		(48)			(48)		871	871			
100209384	TALLAHASSEE	FL		04/29/2025		231		(39)			(39)		192	192			
100206678	BRIDGEPORT	PA		04/24/2025		225		155			155		380	380			
100208915	WAXAHACHIE	TX		04/29/2025		288		(62)			(62)		227	227			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207340	PORT ST JOE	FL		04/29/2025		210		(36)			(36)		175	175			
100204604	DALY CITY	CA		04/04/2025		451		(78)			(78)		373	373			
100199212	SKOKIE	IL		04/09/2025		245		(36)			(36)		209	209			
100212652	BOERNE	TX		05/29/2025		215		(23)			(23)		192	192			
100213874	PAHRUMP	NV		05/29/2025		238		5			5		243	243			
100209539	NEW RICHMOND	WI		05/02/2025		238		(22)			(22)		215	215			
100205165	BLUE SPRINGS	MO		05/01/2025		2,822		(116)			(116)		2,706	2,706			
100210536	VALLEY COTTAGE	NY		05/15/2025		276		10			10		286	286			
100203091	APOPKA	FL		04/25/2025		240		(44)			(44)		196	196			
100204989	HALLANDALE BEACH	FL		04/10/2025		449		(63)			(63)		386	386			
100209238	NORRISTOWN	PA		04/29/2025		389		(11)			(11)		378	378			
100199231	AMARILLO	TX		04/09/2025		232		(55)			(55)		177	177			
100205850	DENVER	CO		04/14/2025		451		(40)			(40)		411	411			
100210443	WORCESTER	MA		05/12/2025		154		(20)			(20)		135	135			
100210090	APOPKA	FL		05/07/2025		238		(9)			(9)		229	229			
100206176	GOODLETTSVILLE	TN		04/16/2025		413		(47)			(47)		366	366			
100202256	RIDGECREST	CA		04/17/2025		239		(18)			(18)		221	221			
100210484	VICTORVILLE	CA		05/12/2025		228		(38)			(38)		190	190			
100207760	COSTA MESA	CA		04/29/2025		549		(96)			(96)		453	453			
100210106	CLAYTON	NC		05/07/2025		235		(6)			(6)		230	230			
100206745	HOBOKEN	NJ		04/23/2025		4,594		(112)			(112)		4,482	4,482			
100206661	BETHLEHEM	GA		04/24/2025		456		10			10		466	466			
100214083	PALM COAST	FL		05/30/2025		221		(12)			(12)		209	209			
100204666	DERRY	NH		04/04/2025		412		(32)			(32)		380	380			
100206182	ROUND ROCK	TX		04/16/2025		232		(46)			(46)		186	186			
100205730	MARYVILLE	TN		04/14/2025		4,166		(110)			(110)		4,056	4,056			
100207697	MIDLAND	TX		04/29/2025		3,414		(281)			(281)		3,134	3,134			
100204593	FENNVILLE	MI		04/04/2025		450		(64)			(64)		386	386			
100206711	VAN NUYS	CA		04/23/2025		423		(221)			(221)		202	202			
100208517	ALEXANDRIA	VA		04/29/2025		893		(58)			(58)		834	834			
100209524	BARNEGAT	NJ		05/02/2025		249		(44)			(44)		205	205			
100209558	KENT	WA		05/02/2025		249		(44)			(44)		205	205			
100212148	MANCHESTER CENTER	VT		05/22/2025		167		8			8		175	175			
100205710	GRANDVIEW	TX		04/14/2025		444		(49)			(49)		396	396			
100205908	CHARLOTTE	NC		04/15/2025		253		(74)			(74)		178	178			
100214311	ADAIRSVILLE	GA		06/02/2025		215		(17)			(17)		197	197			
100207571	FERNANDINA BEACH	FL		04/29/2025		207		85			85		293	293			
100208819	NAPA	CA		04/29/2025		2,444		(151)			(151)		2,293	2,293			
100209280	OSWEGO	IL		04/29/2025		241		(30)			(30)		211	211			
100209482	SEABECK	WA		05/01/2025		239		(39)			(39)		200	200			
100209439	BAKERSFIELD	CA		04/29/2025		222		(42)			(42)		179	179			
100204558	BOCA RATON	FL		04/04/2025		459		(57)			(57)		402	402			
100206022	SAVANNAH	GA		04/15/2025		310		(27)			(27)		283	283			
100205830	FREDERICK	MD		04/14/2025		462		(19)			(19)		443	443			
100206769	MILWAUKEE	WI		04/23/2025		273		(101)			(101)		172	172			
100206344	POWDERSVILLE	SC		04/17/2025		258		(39)			(39)		219	219			
100213756	ZILLAH	WA		05/29/2025		367		(3)			(3)		363	363			
100207496	BRIDGEPORT	CT		04/29/2025		214		(29)			(29)		186	186			
100209522	FAIRMOUNT HEIGHTS	MD		05/02/2025		221		(34)			(34)		187	187			
100209646	NASHVILLE	TN		05/02/2025		733		(53)			(53)		679	679			
100207446	PLAINFIELD	NJ		04/29/2025		130		163			163		292	292			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205820	PORT SAINT JOE	FL		04/14/2025		444		(39)			(39)		405	405			
100205766	SIMLA	CO		04/14/2025		461		(48)			(48)		413	413			
100204641	PHOENIX	AZ		04/04/2025		433		(65)			(65)		369	369			
100205067	POMPANO BEACH	FL		04/11/2025		229		(60)			(60)		169	169			
100205825	METAIRIE	LA		04/14/2025		441		(36)			(36)		405	405			
100204571	WEXFORD	PA		04/04/2025		446		(44)			(44)		402	402			
100206159	DAHLONEGA	GA		04/16/2025		181		107			107		288	288			
100207527	CHARLOTTE	NC		04/29/2025		244		(29)			(29)		215	215			
100208563	CUMMING	GA		04/29/2025		410		(50)			(50)		360	360			
100206199	NORTH PORT	FL		04/16/2025		195		(20)			(20)		175	175			
100205897	PETERSBURG	AK		04/14/2025		467		(45)			(45)		422	422			
100208900	SAN DIEGO	CA		04/29/2025		551		(61)			(61)		491	491			
100206844	SPOKANE	WA		04/24/2025		242		(51)			(51)		191	191			
100214368	LEBANON	TN		06/02/2025		232		15			15		247	247			
100206660	NOKOMIS	FL		04/24/2025		223		(3)			(3)		220	220			
100205810	CAPITOL HEIGHTS	MD		04/14/2025		442		(35)			(35)		407	407			
100207392	PHOENIX	AZ		04/29/2025		421		(29)			(29)		391	391			
100206481	MYRTLE BEACH	SC		04/22/2025		214		21			21		235	235			
100204903	BRIDGEVILLE	DE		04/10/2025		212		(3)			(3)		209	209			
100209640	LAKEWOOD	CA		05/02/2025		245		(46)			(46)		199	199			
100206004	GALLATIN	TN		04/15/2025		211		(24)			(24)		187	187			
100204511	MANDEVILLE	LA		04/04/2025		568		(86)			(86)		483	483			
100207462	FORNEY	TX		04/29/2025		215		(25)			(25)		190	190			
100206754	EVANS	CO		04/23/2025		230		3			3		233	233			
100208403	BOCA RATON	FL		04/29/2025		436		(81)			(81)		355	355			
100209325	LINCOLN	NE		04/29/2025		238		(35)			(35)		203	203			
100204692	HENDERSON	NV		04/04/2025		442		(67)			(67)		376	376			
100205747	FRESNO	CA		04/14/2025		456		(30)			(30)		425	425			
100209372	ASHEVILLE	NC		04/29/2025		423		(40)			(40)		383	383			
100206730	TRUSSVILLE	AL		04/23/2025		441		(69)			(69)		372	372			
100209689	TUCSON	AZ		05/02/2025		231		(25)			(25)		205	205			
100204818	MONROVIA	CA		04/09/2025		335		(24)			(24)		312	312			
100206335	GREENVILLE	SC		04/17/2025		254		(33)			(33)		222	222			
100207050	NEW PORT RICHEY	FL		04/24/2025		457		(19)			(19)		438	438			
100209778	ATLANTA	GA		05/05/2025		443		(29)			(29)		413	413			
100205011	PALM COAST	FL		04/10/2025		231		(59)			(59)		172	172			
100210119	HAMMOND	LA		05/07/2025		943		(44)			(44)		898	898			
100211897	ROSEMOUNT	MN		05/19/2025		223		(11)			(11)		211	211			
100205828	SANGER	TX		04/14/2025		558		(43)			(43)		515	515			
100212632	SNELLVILLE	GA		05/29/2025		217		(12)			(12)		205	205			
100206804	DENTON	TX		04/23/2025		381		(146)			(146)		235	235			
100206168	GREENSBORO	NC		04/16/2025		12,497		(426)			(426)		12,071	12,071			
100209313	BUCKEYE	AZ		04/29/2025		229		(25)			(25)		204	204			
100202245	LAS VEGAS	NV		04/17/2025		448		(27)			(27)		421	421			
100208476	VAN NUYS	CA		04/29/2025		1,488		(115)			(115)		1,372	1,372			
100207078	AUBURN	AL		04/24/2025		221		(32)			(32)		189	189			
100212160	MCKINNEY	TX		05/22/2025		205		4			4		210	210			
100211867	CUMMING	GA		05/19/2025		200		(21)			(21)		179	179			
100210635	LADY LAKE	FL		05/15/2025		229		(40)			(40)		190	190			
100210122	SAINT GEORGE	UT		05/07/2025		232		(21)			(21)		211	211			
100211645	KISSIMMEE	FL		05/16/2025		189		(26)			(26)		163	163			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209755	TEMECULA	CA		05/05/2025		440		(24)			(24)		416	416			
100211931	PLANO	TX		05/19/2025		220		(15)			(15)		205	205			
100210262	ALBUQUERQUE	NM		05/09/2025		3,070		(70)			(70)		3,000	3,000			
100204924	CHARLES TOWN	WV		04/10/2025		214		(39)			(39)		175	175			
100212599	DETROIT	MI		05/29/2025		189		(21)			(21)		168	168			
100209510	CHARLOTTESVILLE	VA		05/02/2025		1,725		(14)			(14)		1,712	1,712			
100205818	MILLEDGEVILLE	GA		04/14/2025		425		(60)			(60)		365	365			
100205855	GARLAND	TX		04/14/2025		456		(22)			(22)		434	434			
100204588	CHICAGO	IL		04/04/2025		407		(62)			(62)		345	345			
100213871	GRAFTON	WI		05/29/2025		204		(16)			(16)		187	187			
100205965	MCKINNEY	TX		04/15/2025		342		(164)			(164)		178	178			
100206356	MYRTLE BEACH	SC		04/17/2025		16,042		(667)			(667)		15,375	15,375			
100204479	YORKVILLE	IL		04/04/2025		363		(39)			(39)		324	324			
100204848	PALMDALE	CA		04/09/2025		224		(42)			(42)		182	182			
100204534	N LAS VEGAS	NV		04/04/2025		462		(58)			(58)		403	403			
100209623	REHOBOTH BEACH	DE		05/02/2025		233		(25)			(25)		208	208			
100210237	DECATUR	GA		05/09/2025		219		(34)			(34)		185	185			
100211437	BATON ROUGE	LA		05/16/2025		195		(38)			(38)		157	157			
100206435	HONOLULU	HI		04/22/2025		286		(66)			(66)		220	220			
100212164	SHERMAN	TX		05/22/2025		220		(3)			(3)		217	217			
100207324	BOGART	GA		04/29/2025		225		(9)			(9)		216	216			
100212158	SIERRA VISTA	AZ		05/22/2025		165		(1)			(1)		164	164			
100204910	PORTLAND	OR		04/10/2025		231		(44)			(44)		187	187			
100205887	KENNEWICK	WA		04/14/2025		414		(61)			(61)		353	353			
100208842	BELLFLOWER	CA		04/29/2025		411		(70)			(70)		341	341			
100205904	HENRICO	VA		04/14/2025		419		(18)			(18)		401	401			
100209241	FREDERICKSBURG	VA		04/29/2025		235		(17)			(17)		218	218			
100203018	WILMINGTON	DE		04/25/2025		213		(38)			(38)		175	175			
100206117	BEND	OR		04/16/2025		240		(7)			(7)		233	233			
100204500	YUMA	AZ		04/04/2025		613		(69)			(69)		544	544			
100205748	ARGYLE	TX		04/14/2025		828		(40)			(40)		788	788			
100206184	COLLEGE STATION	TX		04/16/2025		238		(38)			(38)		200	200			
100209349	RUSH CITY	MN		04/29/2025		672		(44)			(44)		627	627			
100207034	FORT MYERS	FL		04/24/2025		460		(47)			(47)		413	413			
100205981	MONROE	NC		04/15/2025		248		(34)			(34)		214	214			
100208967	HAYWARD	CA		04/29/2025		228		(2)			(2)		226	226			
100209697	ATLANTA	GA		05/05/2025		432		(59)			(59)		373	373			
100211680	CHEVY CHASE	MD		05/19/2025		18,134		(173)			(173)		17,961	17,961			
100211373	SANTA CRUZ	CA		05/15/2025		1,003		(3)			(3)		1,000	1,000			
100206460	TITUSVILLE	FL		04/22/2025		241		(63)			(63)		178	178			
100206286	SAN TAN VALLEY	AZ		04/17/2025		249		(8)			(8)		241	241			
100209512	KATY	TX		05/02/2025		535		(27)			(27)		508	508			
100206649	LEBANON	TN		04/24/2025		187		94			94		281	281			
100214088	PEMBROKE PINES	FL		05/30/2025		201		(23)			(23)		178	178			
100207017	SCOTTSDALE	AZ		04/24/2025		221		(41)			(41)		181	181			
100204456	SHENANDOAH	VA		04/03/2025		413		(41)			(41)		372	372			
100214022	FORT MYERS	FL		05/29/2025		207		(24)			(24)		183	183			
100205777	PEA RIDGE	AR		04/14/2025		457		(32)			(32)		425	425			
100204958	WEST CHESTER	OH		04/10/2025		5,509		(102)			(102)		5,407	5,407			
100209415	ELKTON	VA		04/29/2025		406		(49)			(49)		357	357			
100209688	BUFFALO	NY		05/02/2025		964		(77)			(77)		888	888			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206668	LEXINGTON PARK	MD		04/24/2025		232		(44)			(44)		188	188			
100209351	DAVENPORT	FL		04/29/2025		63,486		(2,389)			(2,389)		61,097	61,097			
100211492	RALEIGH	NC		05/16/2025		206		3			3		210	210			
100207101	BAKERSFIELD	CA		04/24/2025		231		(42)			(42)		188	188			
100209536	HAYWARD	WI		05/02/2025		236		(32)			(32)		204	204			
100205971	CHESAPEAKE	VA		04/15/2025		475		(107)			(107)		368	368			
100209454	LEBANON	TN		04/29/2025		367		(42)			(42)		326	326			
100208659	HAPPY VALLEY	OR		04/29/2025		407		(49)			(49)		358	358			
100204610	WEST ORANGE	NJ		04/04/2025		591		(67)			(67)		524	524			
100204662	HILLSBORO	OR		04/04/2025		443		(69)			(69)		374	374			
100209290	TUCSON	AZ		04/29/2025		427		(12)			(12)		415	415			
100214422	SPARKS	NV		06/02/2025		245		67			67		312	312			
100206160	PILLAGER	MN		04/16/2025		228		(40)			(40)		188	188			
100209257	NASHVILLE	TN		04/29/2025		443		(20)			(20)		423	423			
100205019	INDIANAPOLIS	IN		04/10/2025		394		(58)			(58)		336	336			
100205137	NORTH PORT	FL		05/01/2025		204		(45)			(45)		160	160			
100210451	KISSIMMEE	FL		05/12/2025		363		(36)			(36)		327	327			
100206930	TULLAHOMA	TN		04/24/2025		224		(48)			(48)		176	176			
100203087	NORTH CHARLESTON	SC		04/25/2025		217		(50)			(50)		167	167			
100210353	CONROE	TX		05/09/2025		323		(35)			(35)		288	288			
100205958	MCKINNEY	TX		04/15/2025		314		(144)			(144)		169	169			
100206141	BORREGO SPRINGS	CA		04/16/2025		219		(19)			(19)		200	200			
100204523	ROSEMOUNT	MN		04/04/2025		443		(32)			(32)		410	410			
100210516	FLORIDA CITY	FL		05/15/2025		204		(9)			(9)		196	196			
100207423	NORTH CHESTERFIELD	VA		04/29/2025		208		(11)			(11)		197	197			
100206702	SPRINGFIELD	OR		04/23/2025		283		(74)			(74)		210	210			
100209773	WEATHERFORD	TX		05/05/2025		406		(5)			(5)		401	401			
100207938	DESTIN	FL		04/29/2025		534		(44)			(44)		491	491			
100205837	CLAYTON	NC		04/14/2025		440		(28)			(28)		412	412			
100210296	TOBYHANNA	PA		05/09/2025		(2)		2			2						
100206010	MYRTLE BEACH	SC		04/15/2025		261		(56)			(56)		205	205			
100209312	PHOENIX	AZ		04/29/2025		229		(31)			(31)		198	198			
100207223	WINNABOW	NC		04/28/2025		204		4			4		208	208			
100205918	ROLLING HILLS ESTATES	CA		04/15/2025		234		18			18		252	252			
100202333	NORTH PORT	FL		04/17/2025		419		(44)			(44)		374	374			
100206696	SPOKANE	WA		04/23/2025		383		(67)			(67)		316	316			
100207242	PHILADELPHIA	PA		04/28/2025		207		(12)			(12)		195	195			
100206922	DETROIT	MI		04/24/2025		207		(12)			(12)		195	195			
100206759	LACKAWAXEN	PA		04/23/2025		1,742		(115)			(115)		1,627	1,627			
100205711	KNOXVILLE	TN		04/14/2025		393		(40)			(40)		353	353			
100214390	LAKELAND	FL		06/02/2025		166		17			17		182	182			
100205945	COLONIAL BCH	VA		04/15/2025		229		6			6		236	236			
100208303	RIVERSIDE	CA		04/29/2025		138		(34)			(34)		104	104			
100211939	BELLEVUE	KY		05/19/2025		46,155		(916)			(916)		45,239	45,239			
100214019	MURRELLS INLET	SC		05/29/2025		201		(25)			(25)		176	176			
100209597	ASHBURN	VA		05/02/2025		834		(63)			(63)		772	772			
100204728	ASHEBORO	NC		04/08/2025		404		(72)			(72)		332	332			
100206681	MIAMI	FL		04/24/2025		229		21			21		250	250			
100203085	MESA	AZ		04/25/2025		225		(41)			(41)		185	185			
100210023	HAWTHORNE	CA		05/07/2025		159		(36)			(36)		123	123			
100205738	HOUSTON	TX		04/14/2025		436		(39)			(39)		397	397			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209255	FORNEY	TX		04/29/2025		657		(32)			(32)		625	625			
100206885	GLENDALE	AZ		04/24/2025		360		(41)			(41)		319	319			
100205027	CORVALLIS	OR		04/10/2025		232		(31)			(31)		202	202			
100212142	UNION CITY	NJ		05/22/2025		219		(2)			(2)		217	217			
100204537	LAS VEGAS	NV		04/04/2025		438		(65)			(65)		373	373			
100209366	BIG BEAR CITY	CA		04/29/2025		219		(35)			(35)		185	185			
100206185	CHESAPEAKE	VA		04/16/2025		229		(45)			(45)		184	184			
100206190	FISHERSVILLE	VA		04/16/2025		581		(60)			(60)		521	521			
100210297	OCALA	FL		05/09/2025		44		(8)			(8)		36	36			
100206783	NORTH BEND	WA		04/23/2025		228		(42)			(42)		186	186			
100214384	MESA	AZ		06/02/2025		239		48			48		287	287			
100212077	CAPE CORAL	FL		05/22/2025		184		(21)			(21)		163	163			
100206484	MYRTLE BEACH	SC		04/22/2025		205		19			19		224	224			
100211496	ALBUQUERQUE	NM		05/16/2025		2,167		48			48		2,215	2,215			
100209517	BAKERSFIELD	CA		05/02/2025		46,786		(1,548)			(1,548)		45,238	45,238			
100205957	MCKINNEY	TX		04/15/2025		252		(60)			(60)		192	192			
100204906	MIAMI	FL		04/10/2025		418		(10)			(10)		408	408			
100209390	RILLITO	AZ		04/29/2025		212		(31)			(31)		181	181			
100206155	LOCUST GROVE	GA		04/16/2025		228		(38)			(38)		190	190			
100206899	RICHMOND	TX		04/24/2025		222		(38)			(38)		184	184			
100204863	PALMDALE	CA		04/09/2025		236		(19)			(19)		217	217			
100207249	CINCINNATI	OH		04/28/2025		175		36			36		211	211			
100209424	CHICAGO	IL		04/29/2025		218		(44)			(44)		174	174			
100207329	CINCINNATI	OH		04/29/2025		202		(27)			(27)		175	175			
100205752	KISSIMMEE	FL		04/14/2025		410		(61)			(61)		349	349			
100206602	AUBURN	GA		04/23/2025		213		(5)			(5)		208	208			
100205932	CHARLOTTE	NC		04/15/2025		196		67			67		263	263			
100209408	SURF CITY	NC		04/29/2025		215		(42)			(42)		173	173			
100205998	DALLAS	TX		04/15/2025		472		(76)			(76)		395	395			
100205936	CALDWELL	ID		04/15/2025		446		(22)			(22)		424	424			
100206852	NORTH PORT	FL		04/24/2025		231		(66)			(66)		166	166			
100210147	SOUTHPORT	NC		05/07/2025		220		(19)			(19)		201	201			
100206929	FORT WORTH	TX		04/24/2025		385		(58)			(58)		326	326			
100204652	FRANKLIN	MA		04/04/2025		436		(60)			(60)		376	376			
100214382	COVINGTON	TN		06/02/2025		162		6			6		168	168			
100214376	CLARKRANGE	TN		06/02/2025		988		(47)			(47)		941	941			
100209691	CHEEKTOWAGA	NY		05/02/2025		386		(34)			(34)		351	351			
100209443	TEMPLE	GA		04/29/2025		207		(39)			(39)		168	168			
100209661	TURLOCK	CA		05/02/2025		428		(50)			(50)		377	377			
100206694	CHARLOTTE	NC		04/24/2025		177		(18)			(18)		159	159			
100209571	KANNAPOLIS	NC		05/02/2025		181		(22)			(22)		159	159			
100210429	WILLIAMSON	GA		05/12/2025		183		(45)			(45)		138	138			
100211730	NEW BRAUNFELS	TX		05/19/2025		214		(2)			(2)		212	212			
100204505	LUPTON	MI		04/04/2025		192		(38)			(38)		154	154			
100205800	RICHMOND	TX		04/14/2025		632		(37)			(37)		595	595			
100205845	COLUMBUS	OH		04/14/2025		564		(56)			(56)		508	508			
100206859	LAWRENCEVILLE	GA		04/24/2025		233		(49)			(49)		184	184			
100204541	BIG BEAR LAKE	CA		04/04/2025		424		(73)			(73)		351	351			
100210929	LOS ALAMITOS	CA		05/15/2025		(317)		704			704		387	387			
100205794	ROCKFORD	MN		04/14/2025		406		(49)			(49)		357	357			
100206715	HARRISBURG	PA		04/23/2025		294		(126)			(126)		168	168			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211873	FORT LEE	NJ		05/19/2025		1,158		(7)			(7)		1,151	1,151			
100205785	DALTON	GA		04/14/2025		427		(26)			(26)		400	400			
100205745	CHESTERFIELD	VA		04/14/2025		420		(56)			(56)		364	364			
100211480	BUCKEYE	AZ		05/16/2025		392		(26)			(26)		366	366			
100206187	NEW BRAUNFELS	TX		04/16/2025		228		(19)			(19)		208	208			
100204846	TOANO	VA		04/09/2025		381		(43)			(43)		338	338			
100205050	STONE MOUNTAIN	GA		04/11/2025		442		(64)			(64)		378	378			
100206931	CANTON	GA		04/24/2025		183		(45)			(45)		138	138			
100205931	PARRISH	FL		04/15/2025		305		(122)			(122)		183	183			
100209607	AURORA	OH		05/02/2025		403		(39)			(39)		364	364			
100207407	PALM BAY	FL		04/29/2025		204		(26)			(26)		177	177			
100204489	MILLVILLE	NJ		04/04/2025		378		(69)			(69)		309	309			
100207444	TORRINGTON	CT		04/29/2025		189		(43)			(43)		146	146			
100210176	RICHMOND	TX		05/07/2025		1,439		(41)			(41)		1,398	1,398			
100207400	ELGIN	IL		04/29/2025		690		(45)			(45)		646	646			
100209842	PANAMA CITY	FL		05/05/2025		353		(44)			(44)		310	310			
100205844	AUSTIN	TX		04/14/2025		409		(60)			(60)		350	350			
100207082	LAKE WALES	FL		04/24/2025		424		(40)			(40)		384	384			
100206163	RALEIGH	NC		04/16/2025		190		(29)			(29)		161	161			
100214007	TUCSON	AZ		05/29/2025		220		(6)			(6)		214	214			
100206805	MIAMI SHORES	FL		04/23/2025		705		(152)			(152)		553	553			
100205821	DENVER	CO		04/14/2025		439		(32)			(32)		406	406			
100209435	NORRIDGE	IL		04/29/2025		204		(38)			(38)		166	166			
100205754	CHRISTIANSBURG	VA		04/14/2025		441		(32)			(32)		409	409			
100206097	LAKE LOS ANGELES	CA		04/16/2025		555		(54)			(54)		500	500			
100205997	WINTER HAVEN	FL		04/15/2025		458		255			255		713	713			
100206161	CLAYTON	NC		04/16/2025		435		(39)			(39)		396	396			
100203088	PHILADELPHIA	PA		04/25/2025		205		(24)			(24)		181	181			
100207059	COALINGA	CA		04/24/2025		216		(37)			(37)		179	179			
100204668	WOODBRIDGE	VA		04/04/2025		415		(62)			(62)		354	354			
100205734	NEWARK	NJ		04/14/2025		411		(36)			(36)		375	375			
100212168	AURORA	CO		05/22/2025		213		(4)			(4)		209	209			
100210148	BAY VILLAGE	OH		05/07/2025		198		(30)			(30)		168	168			
100209792	CORINTH	TX		05/05/2025		16,162		(816)			(816)		15,347	15,347			
100210434	TAMPA	FL		05/12/2025		150		(25)			(25)		125	125			
100206845	WILDWOOD CREST	NJ		04/24/2025		226		(31)			(31)		195	195			
100210851	SANDY	UT		05/15/2025		218		(36)			(36)		181	181			
100207810	BALTIMORE	MD		04/29/2025		140		(34)			(34)		106	106			
100204815	STEVINSON	CA		04/09/2025		219		(6)			(6)		213	213			
100207067	ELKINS PARK	PA		04/24/2025		213		(38)			(38)		175	175			
100206308	GULF BREEZE	FL		04/17/2025		236		(34)			(34)		202	202			
100209608	WEST PALM BEACH	FL		05/02/2025		223		(56)			(56)		167	167			
100209393	ROANOKE	VA		04/29/2025		210		(37)			(37)		173	173			
100211498	BAKERSFIELD	CA		05/16/2025		189		(1)			(1)		189	189			
100211691	DENVER	CO		05/19/2025		211		(1)			(1)		210	210			
100206167	CLAYTON	NC		04/16/2025		228		(40)			(40)		188	188			
100208952	ORLAND	CA		04/29/2025		186		(42)			(42)		143	143			
100206786	TUCSON	AZ		04/23/2025		238		(77)			(77)		161	161			
100210065	YOUNGSVILLE	LA		05/07/2025		208		(22)			(22)		186	186			
100204514	CAPE CANAVERAL	FL		04/04/2025		425		(59)			(59)		366	366			
100209252	YOUNGSVILLE	LA		04/29/2025		227		(24)			(24)		203	203			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210780	MINERAL BLUFF	GA		05/15/2025		175		(39)			(39)		136	136			
100208513	MATTHEWS	NC		04/29/2025		137		(19)			(19)		118	118			
100206590	PARKVILLE	MD		04/22/2025		224		(27)			(27)		197	197			
100209729	ST. LOUIS	MO		05/05/2025		386		(46)			(46)		340	340			
100208830	LAUREL	MD		04/29/2025		179		(22)			(22)		156	156			
100204527	SUMTER	SC		04/04/2025		389		(70)			(70)		319	319			
100214028	SCHERTZ	TX		05/29/2025		246		(19)			(19)		227	227			
100206793	CLEVELAND	OH		04/23/2025		305		(142)			(142)		164	164			
100209580	EASTPOINT	FL		05/02/2025		854		(92)			(92)		762	762			
100206856	WASHINGTONVILLE	NY		04/24/2025		197		(47)			(47)		150	150			
100205863	ORLEANS	MA		04/14/2025		387		(53)			(53)		334	334			
100204681	BUFFALO	NY		04/04/2025		964		(107)			(107)		856	856			
100207014	FLORENCE	AZ		04/24/2025		361		(36)			(36)		325	325			
100210322	MC MINNVILLE	TN		05/09/2025		190		(18)			(18)		172	172			
100207091	WHITEHOUSE	TX		04/24/2025		395		(86)			(86)		309	309			
100204806	MONROVIA	CA		04/09/2025		337		(18)			(18)		319	319			
100206666	AUBURN	PA		04/24/2025		186		(33)			(33)		153	153			
100206333	SAINT PETERSBURG	FL		04/17/2025		229		(6)			(6)		223	223			
100207262	LAS VEGAS	NV		04/28/2025		454		(37)			(37)		417	417			
100206728	HOUSTON	TX		04/23/2025		193		(30)			(30)		163	163			
100206216	LONGS	SC		04/16/2025		194		(26)			(26)		168	168			
100207061	ATLANTA	GA		04/24/2025		210		(47)			(47)		163	163			
100206272	LAKE ZURICH	IL		04/17/2025		436		(38)			(38)		398	398			
100206714	CAPE MAY COURT HOUSE	NJ		04/23/2025		720		(189)			(189)		531	531			
100204828	MONROVIA	CA		04/09/2025		347		(22)			(22)		325	325			
100206469	LITTLE RIVER	SC		04/22/2025		227		(61)			(61)		166	166			
100210599	SUGARLOAF	CA		05/15/2025		197		(35)			(35)		162	162			
100204617	DURHAM	NC		04/04/2025		605		(75)			(75)		530	530			
100206876	INDIANAPOLIS	IN		04/24/2025		202		(39)			(39)		163	163			
100209692	PALM BEACH GARDENS	FL		05/02/2025		214		(43)			(43)		171	171			
100207226	BURKE	VA		04/28/2025		192		5			5		197	197			
100207443	LIVERPOOL	NY		04/29/2025		197		(35)			(35)		163	163			
100206813	LANCASTER	PA		04/23/2025		195		(31)			(31)		164	164			
100210490	PHILADELPHIA	PA		05/12/2025		185		(20)			(20)		165	165			
100209738	WAKE FOREST	NC		05/05/2025		391		12			12		402	402			
100206889	HANFORD	CA		04/24/2025		206		(44)			(44)		162	162			
100211494	DURANGO	CO		05/16/2025		462		(26)			(26)		436	436			
100199176	ORLANDO	FL		04/04/2025		237		(73)			(73)		164	164			
100206704	COLORADO SPRINGS	CO		04/23/2025		442		(86)			(86)		356	356			
100199204	ORLANDO	FL		04/04/2025		237		(73)			(73)		164	164			
100206927	ATLANTA	GA		04/24/2025		198		(14)			(14)		184	184			
100204711	GREENSBORO	NC		04/08/2025		438		(59)			(59)		379	379			
100208350	NEW BRAUNFELS	TX		04/29/2025		314		(63)			(63)		250	250			
100209303	KISSIMMEE	FL		04/29/2025		211		(19)			(19)		192	192			
100210767	BIG BEAR CITY	CA		05/15/2025		190		(31)			(31)		159	159			
100205962	WOODBURY	TN		04/15/2025		388		(50)			(50)		339	339			
100205974	MCKINNEY	TX		04/15/2025		300		(123)			(123)		177	177			
100208136	PASADENA	MD		04/29/2025		1,054		(156)			(156)		898	898			
100206026	GALLATIN	TN		04/15/2025		250		(88)			(88)		162	162			
100207092	ATHENS	GA		04/24/2025		216		(40)			(40)		176	176			
100206001	ROUND ROCK	TX		04/15/2025		208		(40)			(40)		168	168			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204713	HOCKLEY	TX		04/08/2025		419		(60)			(60)		359	359			
100205753	TOMS RIVER	NJ		04/14/2025		393		(60)			(60)		334	334			
100214029	CALDWELL	ID		05/29/2025		203		(17)			(17)		185	185			
100199185	ORLANDO	FL		04/04/2025		236		(73)			(73)		163	163			
100205079	MONROE	NC		04/11/2025		220		(33)			(33)		186	186			
100206278	WADSWORTH	IL		04/17/2025		221		(46)			(46)		175	175			
100206801	WALLACE	ID		04/23/2025		521		(79)			(79)		443	443			
100205910	FREMONT	CA		04/15/2025		758		(78)			(78)		680	680			
100213893	SANTA ROSA BEACH	FL		05/29/2025		217		39			39		256	256			
100206970	DULUTH	GA		04/25/2025		228		(33)			(33)		195	195			
100206938	PRINCETON	TX		04/25/2025		365		(30)			(30)		335	335			
100209543	PENNSBORO	WV		05/02/2025		187		(17)			(17)		170	170			
100206029	MC KINNEY	TX		04/15/2025		5,115		(186)			(186)		4,929	4,929			
100205928	MCKINNEY	TX		04/15/2025		262		(93)			(93)		169	169			
100214236	FRESNO	CA		05/30/2025		1,229		(82)			(82)		1,148	1,148			
100206960	CHARLOTTE	NC		04/25/2025		211		(26)			(26)		186	186			
100204623	SAVANNAH	GA		04/04/2025		393		(61)			(61)		331	331			
100214054	AMMON	ID		05/29/2025		205		(15)			(15)		189	189			
100209690	PALM BAY	FL		05/02/2025		205		(40)			(40)		165	165			
100210136	WILDWOOD	MO		05/07/2025		381		(19)			(19)		362	362			
100206533	KANNAPOLIS	NC		04/22/2025		152		(35)			(35)		118	118			
100207381	NEWTON	NC		04/29/2025		187		2			2		189	189			
100207378	NEWTON	NC		04/29/2025		187		2			2		189	189			
100207376	NEWTON	NC		04/29/2025		187		3			3		189	189			
100205791	MOUNT LAUREL	NJ		04/14/2025		389		(58)			(58)		331	331			
100207491	EVERETT	WA		04/29/2025		21,641		(994)			(994)		20,648	20,648			
100205894	OCEAN CITY	MD		04/14/2025		409		(37)			(37)		372	372			
100207382	NEWTON	NC		04/29/2025		186		3			3		189	189			
100210391	PALM HARBOR	FL		05/12/2025		212		(27)			(27)		186	186			
100206451	LEXINGTON	SC		04/22/2025		223		(60)			(60)		162	162			
100205913	SHERMAN	TX		04/15/2025		10,491		(230)			(230)		10,260	10,260			
100208865	VALRICO	FL		04/29/2025		1,769		(104)			(104)		1,666	1,666			
100199202	ORLANDO	FL		04/04/2025		222		(59)			(59)		163	163			
100206760	MESQUITE	NV		04/23/2025		424		(82)			(82)		342	342			
100207188	SUMMERVILLE	SC		04/28/2025		196		(26)			(26)		170	170			
100204885	MESQUITE	TX		04/10/2025		204		(34)			(34)		170	170			
100205892	CHARLOTTESVILLE	VA		04/14/2025		570		(36)			(36)		534	534			
100205911	GALLATIN	TN		04/15/2025		229		(56)			(56)		173	173			
100204657	SPRINGFIELD	MA		04/04/2025		363		(48)			(48)		314	314			
100209166	JACKSONVILLE	FL		04/30/2025		197		(32)			(32)		165	165			
100205718	NORTH LAS VEGAS	NV		04/14/2025		2,769		(163)			(163)		2,606	2,606			
100207260	LAFAYETTE	LA		04/28/2025		657		45			45		702	702			
100214428	FORT WORTH	TX		06/02/2025		219		44			44		263	263			
100209812	SAN DIEGO	CA		05/05/2025		702		(31)			(31)		670	670			
100210976	SCOTTSDALE	AZ		05/15/2025		181		(23)			(23)		158	158			
100207164	FORT WORTH	TX		04/28/2025		662		(57)			(57)		606	606			
100202241	PACOIMA	CA		04/17/2025		217		(34)			(34)		183	183			
100212181	LONGS	SC		05/22/2025		210		12			12		222	222			
100212282	NIOTA	TN		05/28/2025		161		(25)			(25)		136	136			
100205951	RACINE	WI		04/15/2025		172		(6)			(6)		167	167			
100214040	HENDERSONVILLE	TN		05/29/2025		198		(8)			(8)		189	189			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208719	MIAMI	FL		04/29/2025		185		(23)			(23)		163	163			
100206603	MARIETTA	GA		04/23/2025		200		(5)			(5)		195	195			
100210538	LAURINBURG	NC		05/15/2025		200		(37)			(37)		162	162			
100210325	INDIANAPOLIS	IN		05/09/2025		174		83			83		257	257			
100207047	PORT JEFFERSON STATION	NY		04/24/2025		895		(87)			(87)		808	808			
100207032	MIDDLETOWN	DE		04/24/2025		209		(47)			(47)		162	162			
100210615	NEW BEDFORD	MA		05/15/2025		392		(27)			(27)		365	365			
100209560	HAMBURG	NY		05/02/2025		205		(38)			(38)		167	167			
100204567	CLEVELAND	OH		04/04/2025		403		(20)			(20)		383	383			
100205788	PHILADELPHIA	PA		04/14/2025		379		(59)			(59)		320	320			
100205955	LAS VEGAS	NV		04/15/2025		249		(69)			(69)		181	181			
100203070	WICKENBURG	AZ		04/25/2025		197		(30)			(30)		167	167			
100210482	SANTA CLARITA	CA		05/12/2025		199		(34)			(34)		166	166			
100205870	DEL VALLE	TX		04/14/2025		423		(25)			(25)		398	398			
100204603	CHICAGO	IL		04/04/2025		392		(79)			(79)		313	313			
100205866	CONROE	TX		04/14/2025		383		(58)			(58)		326	326			
100208289	CHATSWORTH	CA		04/29/2025		369		(74)			(74)		295	295			
100205757	FORT COLLINS	CO		04/14/2025		397		(30)			(30)		367	367			
100207409	MIAMI	FL		04/29/2025		206		(25)			(25)		181	181			
100205919	CONCORD	NC		04/15/2025		222		(13)			(13)		209	209			
100206932	MYRTLE BEACH	SC		04/25/2025		323		(47)			(47)		276	276			
100214209	IRVING	TX		05/30/2025		166		(10)			(10)		156	156			
100205083	NORTH BABYLON	NY		04/11/2025		230		(61)			(61)		169	169			
100210699	KINGWOOD	TX		05/15/2025		243		(36)			(36)		207	207			
100205849	MCKINNEY	TX		04/14/2025		403		(39)			(39)		364	364			
100212280	SACRAMENTO	CA		05/28/2025		187		(15)			(15)		173	173			
100205732	YORKVILLE	IL		04/14/2025		385		(51)			(51)		334	334			
100209612	LONG POND	PA		05/02/2025		188		(24)			(24)		164	164			
100206018	HUBERT	NC		04/15/2025		226		(65)			(65)		160	160			
100199246	LOWELL	AR		04/09/2025		244		(31)			(31)		213	213			
100204645	VAIL	AZ		04/04/2025		608		(53)			(53)		555	555			
100204547	YORK	PA		04/04/2025		372		(36)			(36)		335	335			
100206537	LAS VEGAS	NV		04/22/2025		181		(51)			(51)		130	130			
100209748	CHARLOTTE	NC		05/05/2025		368		(19)			(19)		348	348			
100206030	RICHMOND	TX		04/15/2025		377		(46)			(46)		331	331			
100206901	NAPLES	FL		04/24/2025		188		(45)			(45)		143	143			
100206791	NORTH HALEDON	NJ		04/23/2025		654		(188)			(188)		466	466			
100213862	MONROVIA	IN		05/29/2025		236		34			34		270	270			
100207258	BATON ROUGE	LA		04/28/2025		182		2			2		184	184			
100206910	PUEBLO	CO		04/24/2025		186		(42)			(42)		143	143			
100204480	OCALA	FL		04/04/2025		517		(34)			(34)		483	483			
100206911	NORRISTOWN	PA		04/24/2025		196		(46)			(46)		150	150			
100206564	PALM BAY	FL		04/22/2025		194		(34)			(34)		160	160			
100204504	YORKVILLE	IL		04/04/2025		1,813		(102)			(102)		1,712	1,712			
100206152	LOWELL	MA		04/16/2025		190		(12)			(12)		178	178			
100205876	NORTH CHARLESTON	SC		04/14/2025		612		(29)			(29)		583	583			
100209573	GOOCHLAND	VA		05/02/2025		388		(53)			(53)		335	335			
100206282	MYRTLE BEACH	SC		04/17/2025		258		(26)			(26)		232	232			
100205933	CENTERVILLE	TX		04/15/2025		212		(43)			(43)		169	169			
100209600	MANCHESTER	PA		05/02/2025		688		(41)			(41)		647	647			
100214415	APEX	NC		06/02/2025		220		51			51		271	271			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199172	SAVANNAH	GA		04/04/2025		380		(60)			(60)		320	320			
100205795	NEWLAND	NC		04/14/2025		390		(53)			(53)		337	337			
100205896	ROGERS	AR		04/14/2025		374		(53)			(53)		321	321			
100203032	SOUTH JORDAN	UT		04/25/2025		204		(32)			(32)		172	172			
100205847	TUCSON	AZ		04/14/2025		357		(29)			(29)		328	328			
100208686	FARIBAULT	MN		04/29/2025		276		5			5		281	281			
100204540	ATHENS	OH		04/04/2025		198		(47)			(47)		151	151			
100212151	BILLINGS	MT		05/22/2025		193		15			15		208	208			
100210528	THE COLONY	TX		05/15/2025		187		(18)			(18)		169	169			
100209652	LOWELL	MA		05/02/2025		3,846		(151)			(151)		3,694	3,694			
100207146	ANTELOPE	CA		04/28/2025		191		(7)			(7)		185	185			
100205923	ANGIER	NC		04/15/2025		274		(96)			(96)		179	179			
100208558	QUEEN CREEK	AZ		04/29/2025		5,616		(187)			(187)		5,429	5,429			
100210721	NORTH FORT MYERS	FL		05/15/2025		201		(35)			(35)		166	166			
100210361	HIXSON	TN		05/12/2025		193		(20)			(20)		173	173			
100206647	PARK HILL	OK		04/24/2025		331		21			21		352	352			
100206806	FLORENCE	AZ		04/23/2025		184		(7)			(7)		177	177			
100210733	LAS VEGAS	NV		05/15/2025		177		(26)			(26)		152	152			
100206368	TURLOCK	CA		04/17/2025		245		200			200		444	444			
100207924	VALLEY CENTER	CA		04/29/2025		407		(47)			(47)		361	361			
100205888	SPRINGFIELD	MO		04/14/2025		348		(34)			(34)		314	314			
100207206	ARLINGTON	TN		04/28/2025		2,399		(22)			(22)		2,377	2,377			
100207346	SAGLE	ID		04/29/2025		322		(47)			(47)		276	276			
100207063	SEDONA	AZ		04/24/2025		202		(34)			(34)		167	167			
100205048	MIRAMAR	FL		04/11/2025		210		(57)			(57)		153	153			
100206363	PINE MOUNTAIN CLUB	CA		04/17/2025		106		203			203		309	309			
100207111	VIRGINIA BEACH	VA		04/24/2025		205		(33)			(33)		171	171			
100207257	FRYEBURG	ME		04/28/2025		189		(26)			(26)		163	163			
100209541	ORCHARD PARK	NY		05/02/2025		186		(32)			(32)		154	154			
100205917	KANNAPOLIS	NC		04/15/2025		198		42			42		240	240			
100207412	PHILADELPHIA	PA		04/29/2025		381		(28)			(28)		353	353			
100214101	FRESNO	TX		05/30/2025		172		(14)			(14)		158	158			
100206035	KATY	TX		04/15/2025		240		(79)			(79)		160	160			
100204677	CHASKA	MN		04/04/2025		356		(59)			(59)		297	297			
100205750	HOMESTEAD	FL		04/14/2025		397		(10)			(10)		387	387			
100204978	BISMARCK	AR		04/10/2025		194		(54)			(54)		140	140			
100206819	PEMBROKE PINES	FL		04/23/2025		278		(86)			(86)		191	191			
100210320	WACO	TX		05/09/2025		139		10			10		148	148			
100207952	GREENLAND	NH		04/29/2025		133		(20)			(20)		114	114			
100206510	GROSSE POINTE PARK	MI		04/22/2025		195		(45)			(45)		151	151			
100207074	LANCASTER	TX		04/24/2025		362		(60)			(60)		302	302			
100214099	OROVILLE	CA		05/30/2025		174		(11)			(11)		163	163			
100208440	CONCORD	CA		04/29/2025		360		(97)			(97)		262	262			
100199188	HEARTLAND	TX		04/04/2025		197		(54)			(54)		143	143			
100204822	KISSIMMEE	FL		04/09/2025		98		(7)			(7)		91	91			
100206676	GOLD CANYON	AZ		04/24/2025		867		201			201		1,068	1,068			
100209798	CORPUS CHRISTI	TX		05/05/2025		253		(40)			(40)		213	213			
100205938	CHICAGO	IL		04/15/2025		452		(115)			(115)		337	337			
100209664	HOPE MILLS	NC		05/02/2025		287		(38)			(38)		249	249			
100207020	BALTIMORE	MD		04/24/2025		367		(47)			(47)		320	320			
100202236	FLORENCE	KY		04/17/2025		339		(29)			(29)		310	310			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206316	SPRINGFIELD	MO		04/17/2025		215		(21)			(21)		194	194			
100214426	SAN ANTONIO	TX		06/02/2025		308		41			41		349	349			
100207489	OSWEGO	IL		04/29/2025		366		(51)			(51)		315	315			
100209409	CHARLOTTE	NC		04/29/2025		177		(20)			(20)		157	157			
100206601	POWDER SPRINGS	GA		04/23/2025		190		(5)			(5)		185	185			
100206245	MUNDELEIN	IL		04/17/2025		201		(35)			(35)		166	166			
100205774	INDIANAPOLIS	IN		04/14/2025		378		(15)			(15)		362	362			
100205742	FORT WORTH	TX		04/14/2025		1,514		(97)			(97)		1,417	1,417			
100207049	CHAPEL HILL	NC		04/24/2025		177		(33)			(33)		144	144			
100205118	SANTA CLARITA	CA		04/11/2025		376		(5)			(5)		371	371			
100206853	SHOW LOW	AZ		04/24/2025		204		(17)			(17)		187	187			
100206997	SANTA ROSA	CA		04/24/2025		405		(35)			(35)		370	370			
100207070	HARLINGEN	TX		04/24/2025		379		(52)			(52)		327	327			
100202221	LA GRANGE	KY		04/17/2025		267		6			6		273	273			
100209672	AMHERST	NY		05/02/2025		725		(68)			(68)		657	657			
100206302	COVINGTON	GA		04/17/2025		205		(43)			(43)		162	162			
100207027	MIAMI	FL		04/24/2025		214		(41)			(41)		173	173			
100212146	PALM COAST	FL		05/22/2025		161		118			118		279	279			
100206663	HUFFMAN	TX		04/24/2025		347		88			88		436	436			
100205891	CADDO MILLS	TX		04/14/2025		384		(37)			(37)		347	347			
100205787	NAPERVILLE	IL		04/14/2025		360		(51)			(51)		309	309			
100206790	BRICK	NJ		04/23/2025		613		(115)			(115)		498	498			
100205942	WOODRUFF	SC		04/15/2025		230		(74)			(74)		155	155			
100206969	LAKE WORTH	FL		04/25/2025		175		(41)			(41)		133	133			
100208959	ORLANDO	FL		04/29/2025		184		18			18		201	201			
100205007	BRIGHAM CITY	UT		04/10/2025		349		(39)			(39)		310	310			
100206254	BULLHEAD CITY	AZ		04/17/2025		1,285		(84)			(84)		1,201	1,201			
100205679	GROSSE POINTE WOODS	MI		05/09/2025		170		(28)			(28)		142	142			
100209780	GULF SHORES	AL		05/05/2025		316		(36)			(36)		280	280			
100205807	CITRUS SPRINGS	FL		04/14/2025		401		12			12		413	413			
100204481	LITHIA SPRINGS	GA		04/04/2025		527		(43)			(43)		484	484			
100205935	BALTIMORE	MD		04/15/2025		247		(66)			(66)		181	181			
100209486	CENTRAL VALLEY	NY		05/01/2025		180		(16)			(16)		164	164			
100205115	ADAIRSVILLE	GA		04/11/2025		534		11			11		545	545			
100206432	CHARLOTTE	NC		04/22/2025		395		(34)			(34)		360	360			
100205123	OKLAHOMA CITY	OK		04/11/2025		356		(7)			(7)		349	349			
100210211	WARETOWN	NJ		05/08/2025		343		(49)			(49)		295	295			
100210487	PORT SAINT LUCIE	FL		05/12/2025		2,260		(132)			(132)		2,127	2,127			
100209630	WAUCONDA	IL		05/02/2025		372		(29)			(29)		343	343			
100206688	CYPRESS	TX		04/24/2025		1,212		(40)			(40)		1,172	1,172			
100204956	HAMPTON	VA		04/10/2025		357		(43)			(43)		314	314			
100204509	RINGWOOD	NJ		04/04/2025		365		(19)			(19)		346	346			
100207481	HIALEAH	FL		04/29/2025		167		(38)			(38)		129	129			
100206632	FOLEY	AL		04/24/2025		162		78			78		240	240			
100205868	NORFOLK	VA		04/14/2025		363		(4)			(4)		359	359			
100207506	TAMPA	FL		04/29/2025		200		(10)			(10)		190	190			
100210621	BROKEN ARROW	OK		05/15/2025		198		(7)			(7)		191	191			
100209825	BALTIMORE	MD		05/05/2025		344		(39)			(39)		305	305			
100207877	NORTHRIDGE	CA		04/29/2025		10		87			87		97	97			
100206027	ANGIER	NC		04/15/2025		269		(113)			(113)		156	156			
100206271	EAGLE	ID		04/17/2025		210		(7)			(7)		203	203			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206905	WEST PALM BEACH	FL		04/24/2025		187		(27)			(27)		161	161			
100212193	VIRGINIA BEACH	VA		05/22/2025		187		(14)			(14)		173	173			
100207482	HENRICO	VA		04/29/2025		179		(7)			(7)		173	173			
100206306	FALLING WATERS	WV		04/17/2025		201		(42)			(42)		159	159			
100205053	LILBURN	GA		04/11/2025		1,957		(124)			(124)		1,833	1,833			
100205984	STONE MOUNTAIN	GA		04/15/2025		206		(16)			(16)		191	191			
100211661	MCKINNEY	TX		05/19/2025		1,596		(31)			(31)		1,565	1,565			
100209587	SOUTH BOSTON	MA		05/02/2025		694		(53)			(53)		642	642			
100210856	THE COLONY	TX		05/15/2025		397		(81)			(81)		316	316			
100206669	COLUMBUS	OH		04/24/2025		186		(25)			(25)		160	160			
100208605	FAIRFAX	VA		04/29/2025		797		(116)			(116)		681	681			
100212125	VILLAS	NJ		05/22/2025		191		(1)			(1)		190	190			
100204486	GENEVA	NY		04/04/2025		378		(78)			(78)		300	300			
100209569	DEERFIELD	IL		05/02/2025		206		(38)			(38)		168	168			
100206893	ANDERSON	SC		04/24/2025		185		(30)			(30)		155	155			
100209653	KISSIMMEE	FL		05/02/2025		209		(20)			(20)		189	189			
100205929	CASA GRANDE	AZ		04/15/2025		191		15			15		206	206			
100207397	PALOS HILLS	IL		04/29/2025		(213)		356			356		142	142			
100209210	COLUMBUS	OH		04/29/2025		472		15			15		487	487			
100208308	BUCKLEY	WA		04/29/2025		435		(49)			(49)		386	386			
100214126	WALDORF	MD		05/30/2025		219		(27)			(27)		192	192			
100207512	CINCINNATI	OH		04/29/2025		122		31			31		153	153			
100204939	CANYON LAKE	TX		04/10/2025		167		(48)			(48)		119	119			
100205119	MENIFEE	CA		04/11/2025		369		(20)			(20)		349	349			
100204646	SEFFNER	FL		04/04/2025		379		(54)			(54)		325	325			
100207099	BAKERSFIELD	CA		04/24/2025		195		(41)			(41)		154	154			
100206964	ATLANTA	GA		04/25/2025		253		(47)			(47)		205	205			
100205758	DURHAM	NC		04/14/2025		103,476		(1,792)			(1,792)		101,684	101,684			
100204693	BRIDGEPORT	CT		04/04/2025		375		(49)			(49)		326	326			
100205940	MCKINNEY	TX		04/15/2025		347		105			105		452	452			
100204470	WASCO	CA		04/04/2025		1,383		(54)			(54)		1,329	1,329			
100206512	GROSSE POINTE PARK	MI		04/22/2025		167		(39)			(39)		128	128			
100207150	SAN ANTONIO	TX		04/28/2025		170		(39)			(39)		131	131			
100209632	BASSETT	VA		05/02/2025		252		(24)			(24)		228	228			
100205991	STOCKTON	CA		04/15/2025		189		(48)			(48)		141	141			
100206362	HUFFMAN	TX		04/17/2025		208		(33)			(33)		175	175			
100207542	RIVERSIDE	CA		04/29/2025		513		(90)			(90)		423	423			
100206710	MARCO ISLAND	FL		04/23/2025		405		(77)			(77)		329	329			
100205088	MANVEL	TX		04/11/2025		2,079		(140)			(140)		1,940	1,940			
100206798	AMES	IA		04/23/2025		201		(38)			(38)		163	163			
100209551	STATEN ISLAND	NY		05/02/2025		206		(45)			(45)		161	161			
100208504	STUART	FL		04/29/2025		307		(64)			(64)		243	243			
100206795	DALTON	GA		04/23/2025		264		(111)			(111)		153	153			
100206935	PITTSBURGH	PA		04/25/2025		688		(64)			(64)		624	624			
100206443	GREEN COVE SPRINGS	FL		04/22/2025		211		(33)			(33)		178	178			
100209627	BROOKFIELD	IL		05/02/2025		226		(35)			(35)		191	191			
100209822	GORDONSVILLE	VA		05/05/2025		347		(47)			(47)		300	300			
100204802	PHOENIX	AZ		04/09/2025		86		2			2		89	89			
100208939	BELLEAIR	FL		04/29/2025		214		(28)			(28)		186	186			
100206768	ST AUGUSTINE	FL		04/23/2025		356		(68)			(68)		288	288			
100208217	NORTHRIDGE	CA		04/29/2025		378		(19)			(19)		358	358			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212284	FLEMINGTON	NJ		05/28/2025		161		(23)			(23)		138	138			
100205014	RENO	NV		04/10/2025		191		(46)			(46)		145	145			
100203082	FORT LAUDERDALE	FL		04/25/2025		198		(38)			(38)		160	160			
100204487	AUSTIN	TX		04/04/2025		365		(59)			(59)		305	305			
100212205	SAN DIEGO	CA		05/22/2025		178		(7)			(7)		170	170			
100213925	ALEXANDRIA	MN		05/29/2025		184		(4)			(4)		180	180			
100212358	LAND O' LAKES	FL		05/28/2025		182		(8)			(8)		173	173			
100205735	KETTERING	OH		04/14/2025		362		(36)			(36)		327	327			
100199180	SPOKANE	WA		04/04/2025		183		(9)			(9)		173	173			
100210021	NORTHRIDGE	CA		05/07/2025		367		(62)			(62)		304	304			
100204675	NEWPORT BEACH	CA		04/04/2025		369		(56)			(56)		313	313			
100206298	FALLING WATERS	WV		04/17/2025		205		(37)			(37)		168	168			
100207325	TAMARAC	FL		04/29/2025		352		(39)			(39)		313	313			
100214089	MIAMI	FL		05/30/2025		172		(19)			(19)		153	153			
100214036	STATESBORO	GA		05/29/2025		170		(11)			(11)		158	158			
100206162	WAKE FOREST	NC		04/16/2025		97,332		(3,767)			(3,767)		93,565	93,565			
100206641	JOHNSTOWN	PA		04/24/2025		154		20			20		173	173			
100209995	BUENA PARK	CA		05/07/2025		691		(76)			(76)		615	615			
100206881	EL PASO	TX		04/24/2025		213		(32)			(32)		181	181			
100207752	CHULA VISTA	CA		04/29/2025		746		(90)			(90)		655	655			
100204700	TULUM	MEX		04/07/2025		282							282	282			
100209470	BEACHWOOD	OH		05/01/2025		331		(38)			(38)		292	292			
100204600	FOX LAKE	IL		04/04/2025		353		(56)			(56)		297	297			
100206800	MOUNTAIN VIEW	HI		04/23/2025		407		(69)			(69)		338	338			
100208601	LA VERNE	CA		04/29/2025		39,442		(983)			(983)		38,459	38,459			
100206866	MILLVILLE	NJ		04/24/2025		170		(1)			(1)		169	169			
100205708	PHILADELPHIA	PA		04/14/2025		445		(31)			(31)		414	414			
100206721	MCMINNVILLE	OR		04/23/2025		248		(75)			(75)		174	174			
100214044	BOILING SPRINGS	SC		05/29/2025		224		(8)			(8)		216	216			
100208123	DULUTH	GA		04/29/2025		147		(46)			(46)		101	101			
100207185	CYPRESS	TX		04/28/2025		362		(22)			(22)		340	340			
100204636	SCOTTSDALE	AZ		04/04/2025		758		(126)			(126)		632	632			
100207205	LOUISVILLE	KY		04/28/2025		4,034		(223)			(223)		3,811	3,811			
100205140	SANTA CLARITA	CA		05/01/2025		256		(31)			(31)		224	224			
100209590	FORT WORTH	TX		05/02/2025		198		(30)			(30)		168	168			
100208965	ELGIN	IL		04/29/2025		181		(43)			(43)		139	139			
100199200	TUCSON	AZ		04/04/2025		179		(54)			(54)		125	125			
100206506	DALLAS	TX		04/22/2025		198		(45)			(45)		153	153			
100206019	HOUSTON	TX		04/15/2025		186		(36)			(36)		149	149			
100208107	REDMOND	WA		04/29/2025		157		(22)			(22)		135	135			
100204507	KINGSTON	OK		04/04/2025		363		(53)			(53)		310	310			
100207962	RENO	NV		04/29/2025		166		(23)			(23)		143	143			
100207951	NORWALK	CA		04/29/2025		366		(43)			(43)		323	323			
100204581	BALTIMORE	MD		04/04/2025		166		(30)			(30)		135	135			
100208037	GILROY	CA		04/29/2025		137		(18)			(18)		119	119			
100206295	CARY	IL		04/17/2025		195		(40)			(40)		155	155			
100206165	DENVER	NC		04/16/2025		255		(33)			(33)		223	223			
100208255	MIAMI	FL		04/29/2025		370		(44)			(44)		327	327			
100204905	CONCORD	NC		04/10/2025		9,679		(424)			(424)		9,255	9,255			
100199207	SAN ANTONIO	TX		04/04/2025		190		(56)			(56)		134	134			
100210529	TEHACHAPI	CA		05/15/2025		181		(17)			(17)		164	164			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204539	DES PLAINES	IL		04/04/2025		191		(30)			(30)		161	161			
100207273	HOUSTON	TX		04/28/2025		334		(21)			(21)		313	313			
100206091	TALLAHASSEE	FL		04/16/2025		529		(58)			(58)		471	471			
100207204	HOFFMAN ESTATES	IL		04/28/2025		178		(37)			(37)		141	141			
100206006	LITTLE RIVER	SC		04/15/2025		387		(58)			(58)		329	329			
100214344	COLUMBUS	GA		06/02/2025		155		(10)			(10)		145	145			
100206355	MOUNT JACKSON	VA		04/17/2025		305		(41)			(41)		264	264			
100212362	MANVEL	TX		05/28/2025		258		(8)			(8)		250	250			
100212228	MARIETTA	GA		05/23/2025		170		(10)			(10)		160	160			
100209565	LOCKPORT	IL		05/02/2025		184		(39)			(39)		145	145			
100206008	FOREST FALLS	CA		04/15/2025		337		(46)			(46)		292	292			
100209526	SEBRING	FL		05/02/2025		999		(73)			(73)		927	927			
100206767	PALM SPRINGS	CA		04/23/2025		533		(68)			(68)		464	464			
100207800	ALTA LOMA	CA		04/29/2025		435		(48)			(48)		388	388			
100206013	CONROE	TX		04/15/2025		191		(24)			(24)		167	167			
100205045	VIRGINIA BEACH	VA		04/11/2025		192		(52)			(52)		140	140			
100204615	ROWLETT	TX		04/04/2025		351		(47)			(47)		303	303			
100207170	HIGHLANDS RANCH	CO		04/28/2025		446		(20)			(20)		426	426			
100205959	LAS VEGAS	NV		04/15/2025		930		(74)			(74)		855	855			
100203090	FOUNTAIN INN	SC		04/25/2025		173		(35)			(35)		137	137			
100210622	NESCOPECK	PA		05/15/2025		390		(50)			(50)		341	341			
100207160	FORT WORTH	TX		04/28/2025		1,146		(34)			(34)		1,113	1,113			
100206913	SAN ANTONIO	TX		04/24/2025		164		18			18		182	182			
100206296	MAGNOLIA	TX		04/17/2025		205		(33)			(33)		172	172			
100207999	SCOTTSDALE	AZ		04/29/2025		427		(29)			(29)		398	398			
100204884	ODESSA	TX		04/10/2025		353		(44)			(44)		309	309			
100207957	TORRANCE	CA		04/29/2025		300		(43)			(43)		257	257			
100206565	FRESNO	TX		04/22/2025		7,928		(414)			(414)		7,513	7,513			
100206354	LINCOLN	NE		04/17/2025		299		(13)			(13)		286	286			
100210682	AIKEN	SC		05/15/2025		348		(33)			(33)		315	315			
100204629	DURHAM	NC		04/04/2025		372		(46)			(46)		325	325			
100209566	NORTH FORT MYERS	FL		05/02/2025		186		(34)			(34)		152	152			
100204498	CHALMETTE	LA		04/04/2025		336		(54)			(54)		282	282			
100206849	MELISSA	TX		04/24/2025		189		(8)			(8)		181	181			
100204440	SUITLAND	MD		04/03/2025		346		(18)			(18)		328	328			
100206902	AUSTIN	TX		04/24/2025		181		(42)			(42)		139	139			
100209851	ATLANTA	GA		05/05/2025		342		22			22		364	364			
100209637	MARICOPA	AZ		05/02/2025		176		(43)			(43)		133	133			
100204655	YUMA	AZ		04/04/2025		358		(40)			(40)		318	318			
100209540	SAN ANTONIO	TX		05/02/2025		152		(25)			(25)		128	128			
100207196	PORT CHARLOTTE	FL		04/28/2025		177		(5)			(5)		172	172			
100206874	TAMPA	FL		04/24/2025		334		(27)			(27)		307	307			
100209997	WEST PALM BEACH	FL		05/07/2025		376		(56)			(56)		320	320			
100207685	NORTH HOLLYWOOD	CA		04/29/2025		351		(60)			(60)		291	291			
100207284	FLOWER MOUND	TX		04/28/2025		340		10			10		350	350			
100204656	TUCSON	AZ		04/04/2025		375		(39)			(39)		335	335			
100204938	SPRING	TX		04/10/2025		517		(25)			(25)		492	492			
100210605	TUCSON	AZ		05/15/2025		2,097		(101)			(101)		1,996	1,996			
100206207	OCEAN ISLE BEACH	NC		04/16/2025		135		93			93		228	228			
100204894	ATHENS	GA		04/10/2025		176		(14)			(14)		163	163			
100214145	WATERBURY	CT		05/30/2025		156		(11)			(11)		145	145			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206667	FORT WORTH	TX		04/24/2025		147		20			20		167	167			
100213877	HOUSTON	TX		05/29/2025		187		35			35		222	222			
100207182	EDMOND	OK		04/28/2025		1,182		(15)			(15)		1,167	1,167			
100205968	CONCORD	NC		04/15/2025		35,529		(322)			(322)		35,206	35,206			
100210003	MCKINNEY	TX		05/07/2025		315		9			9		324	324			
100205032	CHESTER	SC		04/11/2025		172		(39)			(39)		132	132			
100212139	PLYMOUTH MEETING	PA		05/22/2025		180							181	181			
100204420	TRENTON	NJ		04/01/2025		274		(5)			(5)		270	270			
100205990	MCKINNEY	TX		04/15/2025		328		(180)			(180)		148	148			
100210004	EL CAJON	CA		05/07/2025		683		12			12		695	695			
100204988	ARIZONA CITY	AZ		04/10/2025		130		(39)			(39)		91	91			
100206680	CORUNNA	MI		04/24/2025		325		(34)			(34)		291	291			
100207570	TUSTIN	CA		04/29/2025		297		(83)			(83)		214	214			
100211501	SUGARLOAF	CA		05/16/2025		160		(16)			(16)		144	144			
100204613	RALEIGH	NC		04/04/2025		14,064		(428)			(428)		13,636	13,636			
100208969	NEW ORLEANS	LA		04/29/2025		151		13			13		164	164			
100206892	FAYETTEVILLE	NY		04/24/2025		169		(40)			(40)		129	129			
100209592	CLARKSVILLE	TN		05/02/2025		288		(20)			(20)		268	268			
100210216	COVINGTON	KY		05/09/2025		176		(37)			(37)		139	139			
100206361	ALLENTOWN	PA		04/17/2025		579		295			295		874	874			
100206818	GAINESVILLE	FL		04/23/2025		480		(59)			(59)		421	421			
100204618	WEST READING	PA		04/04/2025		316		(48)			(48)		269	269			
100214403	BLACKFOOT	ID		06/02/2025		168		(4)			(4)		164	164			
100207189	LAUDERDALE LAKES	FL		04/28/2025		171		8			8		179	179			
100205943	KEMAH	TX		04/15/2025		534		(186)			(186)		348	348			
100206746	TUCSON	AZ		04/23/2025		370		(92)			(92)		278	278			
100213329	NAPA	CA		05/29/2025		308		(47)			(47)		261	261			
100205970	VILLA RICA	GA		04/15/2025		272		(133)			(133)		140	140			
100207356	RICHMOND	KY		04/29/2025		178		(30)			(30)		147	147			
100210866	LEESBURG	VA		05/15/2025		437		(83)			(83)		354	354			
100206719	TROY	OH		04/23/2025		689		(103)			(103)		586	586			
100204497	HAMBURG	NY		04/04/2025		158		(29)			(29)		129	129			
100213935	BLACKFOOT	ID		05/29/2025		162		(1)			(1)		160	160			
100212105	LAVON	TX		05/22/2025		203		(45)			(45)		158	158			
100206817	FREDERICK	MD		04/23/2025		751		(75)			(75)		676	676			
100204917	HOCKLEY	TX		04/10/2025		169		(23)			(23)		146	146			
100204837	TULARE	CA		04/09/2025		189		(44)			(44)		144	144			
100204501	ROCHESTER	NY		04/04/2025		291		(44)			(44)		247	247			
100206219	NEW ORLEANS	LA		04/17/2025		175		(36)			(36)		139	139			
100199167	CITRUS SPRINGS	FL		04/04/2025		187		(44)			(44)		143	143			
100207415	FERNANDINA BEACH	FL		04/29/2025		179		(24)			(24)		155	155			
100205092	TYLER	TX		04/11/2025		184		(49)			(49)		135	135			
100212368	ARLINGTON	TX		05/28/2025		159		(6)			(6)		154	154			
100205975	CLEVELAND	TX		04/15/2025		175		(17)			(17)		158	158			
100206386	TORRANCE	CA		05/22/2025		409		(16)			(16)		393	393			
100206275	HANFORD	CA		04/17/2025		246		(40)			(40)		206	206			
100204591	CHICAGO	IL		04/04/2025		640		(59)			(59)		581	581			
100204800	BLUE SPRINGS	MO		04/09/2025		181		(50)			(50)		130	130			
100204697	TULUM	MEX		04/07/2025		257							257	257			
100204944	CONNERSVILLE	IN		04/10/2025		634		(62)			(62)		571	571			
100206320	GREEN VALLEY	AZ		04/17/2025		187		9			9		196	196			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205882	INDIANAPOLIS	IN		04/14/2025		53,847		(2,493)			(2,493)		51,354	51,354			
100206776	CALIFORNIA CITY	CA		04/23/2025		187		(50)			(50)		137	137			
100207385	PERRIS	CA		04/29/2025		210		(37)			(37)		173	173			
100204736	GRANBURY	TX		04/09/2025		160		(46)			(46)		114	114			
100206683	GREEN VALLEY	AZ		04/24/2025		174		(18)			(18)		155	155			
100199242	CITRUS SPRINGS	FL		04/09/2025		177		(31)			(31)		146	146			
100209634	SPRING	TX		05/02/2025		401		(14)			(14)		387	387			
100199134	ARLINGTON HEIGHTS	IL		04/04/2025		178		(52)			(52)		126	126			
100207214	GREENVILLE	TX		04/28/2025		267		11			11		279	279			
100207270	GROTON	CT		04/28/2025		154		14			14		169	169			
100214096	RICHMOND	KY		05/30/2025		161		(16)			(16)		145	145			
100204451	ZEBULON	NC		04/03/2025		323		(9)			(9)		314	314			
100204450	ZEBULON	NC		04/03/2025		323		(8)			(8)		314	314			
100204452	ZEBULON	NC		04/03/2025		323		(8)			(8)		314	314			
100204598	ROUND LAKE BEACH	IL		04/04/2025		444		(33)			(33)		411	411			
100204659	EVERETT	MA		04/04/2025		339		(48)			(48)		290	290			
100209670	KEANSBURG	NJ		05/02/2025		191		(21)			(21)		170	170			
100206549	WICHITA	KS		04/22/2025		900		(70)			(70)		830	830			
100204587	OKLAHOMA CITY	OK		04/04/2025		365		74			74		439	439			
100206864	SCHAUMBURG	IL		04/24/2025		682		(37)			(37)		646	646			
100209663	TUCSON	AZ		05/02/2025		178		(25)			(25)		153	153			
100204962	MARION	IL		04/10/2025		280		(51)			(51)		229	229			
100208100	FOUNTAIN VALLEY	CA		04/29/2025		1,419		(46)			(46)		1,372	1,372			
100208649	SAN DIEGO	CA		04/29/2025		1,189		(43)			(43)		1,146	1,146			
100204626	RIVIERA BEACH	FL		04/04/2025		1,240		(65)			(65)		1,175	1,175			
100210710	SLIDELL	LA		05/15/2025		166		(27)			(27)		139	139			
100210704	BELLEVIEW	FL		05/15/2025		173		(30)			(30)		143	143			
100208792	VENTURA	CA		04/29/2025		317		(35)			(35)		283	283			
100207609	PROSPER	TX		04/29/2025		378		(95)			(95)		283	283			
100204561	BALA CYNWYD	PA		04/04/2025		473		(51)			(51)		422	422			
100205018	FORT LAUDERDALE	FL		04/10/2025		180		(33)			(33)		147	147			
100209613	MAPLE GROVE	MN		05/02/2025		342		(27)			(27)		315	315			
100211445	WAXAHACHIE	TX		05/16/2025		182		(24)			(24)		158	158			
100207458	HAINESVILLE	IL		04/29/2025		157		(36)			(36)		121	121			
100213934	CORSICANA	TX		05/29/2025		181		25			25		206	206			
100205977	LONGS	SC		04/15/2025		1,565		(116)			(116)		1,449	1,449			
100214132	FORT EDWARD	NY		05/30/2025		303		(17)			(17)		287	287			
100210224	TRENTON	NJ		05/09/2025		170		(36)			(36)		134	134			
100209665	LYNNWOOD	WA		05/02/2025		184		(34)			(34)		149	149			
100204614	EULESS	TX		04/04/2025		526		(48)			(48)		479	479			
100206331	DELAND	FL		04/17/2025		177		14			14		191	191			
100204852	SPRING	TX		04/09/2025		383		(33)			(33)		350	350			
100206735	VILLAS	NJ		04/23/2025		362		(93)			(93)		269	269			
100204551	HENDERSON	NV		04/04/2025		112,533		(3,882)			(3,882)		108,651	108,651			
100212545	FORT WORTH	TX		05/29/2025		153		(9)			(9)		144	144			
100206369	LAS VEGAS	NV		04/17/2025		250		69			69		319	319			
100205967	HOUSTON	TX		04/15/2025		88,458		(3,785)			(3,785)		84,673	84,673			
100207788	HERRIMAN	UT		04/29/2025		45		(13)			(13)		32	32			
100210598	KANNAPOLIS	NC		05/15/2025		167		(29)			(29)		138	138			
100204670	HARRISON	NY		04/04/2025		333		(67)			(67)		266	266			
100206739	GAINESVILLE	FL		04/23/2025		478		(65)			(65)		413	413			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199163	CITRUS SPRINGS	FL		04/04/2025		179		(42)			(42)		137	137			
100199178	CITRUS SPRINGS	FL		04/04/2025		179		(42)			(42)		137	137			
100202220	ROME	GA		04/17/2025		162		(24)			(24)		138	138			
100206770	ROTONDA WEST	FL		04/23/2025		246		(98)			(98)		148	148			
100210038	MEAD	WA		05/07/2025		350		(41)			(41)		309	309			
100206860	VIRGINIA BEACH	VA		04/24/2025		156		11			11		167	167			
100212209	SOUTH LAKE TAHOE	CA		05/22/2025		1,366		(4)			(4)		1,362	1,362			
100209827	MANALAPAN	NJ		05/05/2025		713		(50)			(50)		663	663			
100206807	INDIO	CA		04/23/2025		408		(63)			(63)		344	344			
100206682	ATLANTA	GA		04/24/2025		165		(10)			(10)		154	154			
100206259	MOUNT LAUREL	NJ		04/17/2025		408		(45)			(45)		364	364			
100209855	RICHMOND	VA		05/05/2025		298		(44)			(44)		254	254			
100206825	ROCHESTER	MN		04/24/2025		176		(34)			(34)		142	142			
100211507	BOCA RATON	FL		05/16/2025		136		(27)			(27)		110	110			
100206545	BONAIRE	GA		04/22/2025		164		(36)			(36)		128	128			
100210238	SANFORD	FL		05/09/2025		176		(26)			(26)		150	150			
100208464	SAN DIEGO	CA		04/29/2025		316		(16)			(16)		301	301			
100209532	CLEMMONS	NC		05/02/2025		429		(44)			(44)		385	385			
100209751	NOTTINGHAM	MD		05/05/2025		250		(39)			(39)		212	212			
100213891	WAUKEE	IA		05/29/2025		168		24			24		192	192			
100207717	LONG VALLEY	NJ		04/29/2025		292		(35)			(35)		256	256			
100208932	RALEIGH	NC		04/29/2025		1,386		(140)			(140)		1,246	1,246			
100211678	MIDLAND	TX		05/19/2025		149		(15)			(15)		134	134			
100206709	HILLSDALE	NY		04/23/2025		379		(126)			(126)		253	253			
100210805	LUTZ	FL		05/15/2025		(208)		535			535		327	327			
100206928	WINCHESTER	TN		04/24/2025		169		(39)			(39)		130	130			
100209574	KENOSHA	WI		05/02/2025		162		(33)			(33)		129	129			
100205100	STERLING HEIGHTS	MI		04/11/2025		152		(34)			(34)		117	117			
100204934	GRAY	TN		04/10/2025		156		(44)			(44)		112	112			
100214184	HOUSTON	TX		05/30/2025		133		(17)			(17)		116	116			
100206076	ANDERSON	SC		05/16/2025		150		(21)			(21)		129	129			
100206287	GREENVILLE	NC		04/17/2025		183		(13)			(13)		170	170			
100213932	CORSICANA	TX		05/29/2025		175		24			24		200	200			
100205947	LABELLE	FL		04/15/2025		360		12			12		372	372			
100206332	GREENVILLE	NC		04/17/2025		181		(12)			(12)		169	169			
100210673	MONROE	MI		05/15/2025		954		(31)			(31)		923	923			
100214421	LITTLE RIVER	SC		06/02/2025		155		(7)			(7)		148	148			
100206675	ADVANCE	NC		04/24/2025		128		(3)			(3)		125	125			
100207986	WAYNESBORO	VA		04/29/2025		295		(57)			(57)		239	239			
100209760	PORT SAINT LUCIE	FL		05/05/2025		296		(21)			(21)		275	275			
100208197	WEST LINN	OR		04/29/2025		536		(58)			(58)		477	477			
100210172	EDGEWOOD	MD		05/07/2025		141		1			1		142	142			
100206079	ANDERSON	SC		05/16/2025		143		(14)			(14)		129	129			
100212119	JOHNSTOWN	PA		05/22/2025		146		(5)			(5)		141	141			
100207473	DEERFIELD BEACH	FL		04/29/2025		165		(20)			(20)		145	145			
100206765	CHICAGO	IL		04/23/2025		237		(89)			(89)		148	148			
100209579	PITTSBURGH	PA		05/02/2025		169		(25)			(25)		144	144			
100208076	SOUTHAMPTON	PA		04/29/2025		372		(42)			(42)		331	331			
100209720	EDMOND	OK		05/05/2025		306		36			36		343	343			
100206741	NAPLES	FL		04/23/2025		172		(42)			(42)		130	130			
100211675	BRUNSWICK	GA		05/19/2025		156							156	156			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206988	MIDLOTHIAN	TX		04/25/2025		169		(17)			(17)		152	152			
100207504	HAMPTON	GA		04/29/2025		155		(30)			(30)		125	125			
100204983	SAINT LOUIS	MO		04/10/2025		189		(37)			(37)		153	153			
100205993	WOODLAWN	TN		04/15/2025		351		(56)			(56)		295	295			
100208126	LANTANA	FL		04/29/2025		284		(70)			(70)		215	215			
100206613	MELBOURNE	FL		04/23/2025		293		24			24		317	317			
100207333	EL CENTRO	CA		04/29/2025		165		(22)			(22)		143	143			
100210670	PAYSON	UT		05/15/2025		37,282		(1,237)			(1,237)		36,045	36,045			
100206679	LELAND	NC		04/24/2025		169		25			25		194	194			
100206025	HELOTES	TX		04/15/2025		325		(23)			(23)		302	302			
100209561	SCOTTSDALE	AZ		05/02/2025		167		(36)			(36)		131	131			
100210509	MOORE	SC		05/15/2025		145		8			8		152	152			
100206014	HOUSTON	TX		04/15/2025		163		(41)			(41)		122	122			
100204801	GRAND PRAIRIE	TX		04/09/2025		299		(26)			(26)		272	272			
100209535	GRAND BAY	AL		05/02/2025		546		(45)			(45)		501	501			
100209625	NORTH LAS VEGAS	NV		05/02/2025		171		(38)			(38)		134	134			
100204683	ELMWOOD PARK	IL		04/04/2025		303		(52)			(52)		251	251			
100204508	VERO BEACH	FL		04/04/2025		1,866		(103)			(103)		1,763	1,763			
100204816	VICTORVILLE	CA		04/09/2025		312		(7)			(7)		304	304			
100212113	SMITHFIELD	VA		05/22/2025		497		(13)			(13)		483	483			
100207227	CLEBURNE	TX		04/28/2025		158		(12)			(12)		146	146			
100204764	LAS VEGAS	NV		04/09/2025		149		12			12		161	161			
100205915	WILLOW SPRINGS	MO		04/15/2025		411		(19)			(19)		392	392			
100206831	LAS VEGAS	NV		04/24/2025		165		(7)			(7)		158	158			
100206586	PALM BAY	FL		04/22/2025		156		(37)			(37)		119	119			
100205108	IRVING	TX		04/11/2025		710		(67)			(67)		643	643			
100206750	WILMINGTON	NC		04/23/2025		240		(63)			(63)		177	177			
100204794	RALSTON	NE		04/09/2025		164		(21)			(21)		142	142			
100209196	OKLAHOMA CITY	OK		04/29/2025		160		19			19		179	179			
100209596	KATY	TX		05/02/2025		171		16			16		186	186			
100210786	LAS VEGAS	NV		05/15/2025		270		(70)			(70)		200	200			
100204592	LITTLE ROCK	AR		04/04/2025		343		32			32		375	375			
100210139	FORT SMITH	AR		05/07/2025		135		3			3		138	138			
100207403	KANSAS CITY	MO		04/29/2025		166		(27)			(27)		139	139			
100209992	SACRAMENTO	CA		05/07/2025		320		(42)			(42)		278	278			
100206011	FORT WORTH	TX		04/15/2025		15,645		(497)			(497)		15,148	15,148			
100206293	SURPRISE	AZ		04/17/2025		478		(12)			(12)		466	466			
100204927	WILLOUGHBY HILLS	OH		04/10/2025		365		(15)			(15)		350	350			
100206604	AUBURN	GA		04/23/2025		153		(3)			(3)		150	150			
100204628	ALTURAS	CA		04/04/2025		167		(37)			(37)		130	130			
100208074	WALLINGFORD	PA		04/29/2025		110		(16)			(16)		94	94			
100204572	WARRINGTON	PA		04/04/2025		288		(40)			(40)		248	248			
100209619	CHICAGO	IL		05/02/2025		162		(35)			(35)		127	127			
100205926	GRAHAM	NC		04/15/2025		143		55			55		198	198			
100208596	ETOWAH	TN		04/29/2025		517		(111)			(111)		406	406			
100211631	ROSEVILLE	CA		05/16/2025		150		(35)			(35)		116	116			
100209732	ATLANTA	GA		05/05/2025		403		(49)			(49)		354	354			
100206701	LORIS	SC		04/23/2025		515		(146)			(146)		370	370			
100206916	FORT WORTH	TX		04/24/2025		152		(23)			(23)		128	128			
100213790	BALTIMORE	MD		05/29/2025		136		(5)			(5)		131	131			
100207514	RIVERDALE	GA		04/29/2025		153		(22)			(22)		132	132			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205953	CHARLOTTE	NC		04/15/2025		153		(31)			(31)		122	122			
100206535	FORT MYERS	FL		04/22/2025		281		(31)			(31)		250	250			
100208520	FRESNO	CA		04/29/2025		1,184		(99)			(99)		1,085	1,085			
100209568	PAINESVILLE	OH		05/02/2025		154		(30)			(30)		124	124			
100204526	ELMENDORF	TX		04/04/2025		255		(27)			(27)		228	228			
100209422	CHARLOTTE	NC		04/29/2025		143		(18)			(18)		125	125			
100206037	HARMONY	ME		04/15/2025		1,412		(61)			(61)		1,351	1,351			
100204490	STUART	FL		04/04/2025		413		(61)			(61)		352	352			
100206542	GALT	CA		04/22/2025		159		(10)			(10)		150	150			
100206736	CAPE CANAVERAL	FL		04/23/2025		248		(128)			(128)		120	120			
100204803	BAKERSFIELD	CA		04/09/2025		177		(42)			(42)		135	135			
100208000	RIVERSIDE	CA		04/29/2025		224		(29)			(29)		195	195			
100202219	GLENDALE	AZ		04/17/2025		148		(20)			(20)		127	127			
100209676	DENNIS PORT	MA		05/02/2025		161		(16)			(16)		145	145			
100208625	FALLBROOK	CA		04/29/2025		294		(55)			(55)		239	239			
100206879	WILMINGTON	DE		04/24/2025		291		(13)			(13)		278	278			
100208047	SANTA CLARITA	CA		04/29/2025		197		(30)			(30)		167	167			
100209617	NORTH PORT	FL		05/02/2025		170		(14)			(14)		156	156			
100204597	WARD	AR		04/04/2025		329		27			27		356	356			
100204569	PITTSBURGH	PA		04/04/2025		291		(39)			(39)		252	252			
100210480	FAIRVIEW	NJ		05/12/2025		151		(21)			(21)		129	129			
100199147	ABILENE	TX		04/04/2025		284		(54)			(54)		230	230			
100206894	HOUSTON	TX		04/24/2025		145		(10)			(10)		134	134			
100204777	OPELIKA	AL		04/09/2025		167		(43)			(43)		124	124			
100205989	KANSAS CITY	MO		04/15/2025		206		(77)			(77)		129	129			
100209832	AURORA	IL		05/05/2025		265		(26)			(26)		240	240			
100204768	MESQUITE	TX		04/09/2025		513		(24)			(24)		489	489			
100209520	CORPUS CHRISTI	TX		05/02/2025		579		(59)			(59)		520	520			
100207347	CALIFORNIA	MD		04/29/2025		142		(20)			(20)		122	122			
100209737	MONROEVILLE	PA		05/05/2025		277		(3)			(3)		273	273			
100204515	RAVENNA	OH		04/04/2025		2,067		(115)			(115)		1,952	1,952			
100209791	WILMETTE	IL		05/05/2025		112,350		(4,372)			(4,372)		107,978	107,978			
100204752	ORLANDO	FL		04/09/2025		170		(36)			(36)		134	134			
100204563	COLUMBUS	OH		04/04/2025		309		(47)			(47)		261	261			
100208882	NEW RIVER	AZ		04/29/2025		275		(23)			(23)		253	253			
100209626	RALEIGH	NC		05/02/2025		285		(36)			(36)		248	248			
100209833	SELMA	TX		05/05/2025		277		(16)			(16)		262	262			
100204694	OCALA	FL		04/04/2025		253		(30)			(30)		223	223			
100206867	MILLVILLE	NJ		04/24/2025		138		1			1		138	138			
100204970	PHOENIX	AZ		04/10/2025		158		(47)			(47)		111	111			
100210817	COMPTON	CA		05/15/2025		264		(40)			(40)		224	224			
100206580	AUGUSTA	GA		04/22/2025		152		(32)			(32)		120	120			
100208676	BOWIE	MD		04/29/2025		304		(70)			(70)		234	234			
100207493	SALINAS	CA		04/29/2025		145		(32)			(32)		113	113			
100204585	NORTH LITTLE ROCK	AR		04/04/2025		330		29			29		359	359			
100204795	INDIANAPOLIS	IN		04/09/2025		255		(47)			(47)		207	207			
100210379	HOPEWELL	VA		05/12/2025		147		(11)			(11)		136	136			
100206520	BALTIMORE	MD		04/22/2025		143		(25)			(25)		117	117			
100204809	UPPER MARLBORO	MD		04/09/2025		168		(39)			(39)		129	129			
100204602	WARD	AR		04/04/2025		314		39			39		353	353			
100208326	PEYTON	CO		04/29/2025		21		54			54		75	75			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209633	NORRISTOWN	PA		05/02/2025		149		(13)			(13)		137	137			
100205146	COLUMBUS	OH		05/01/2025		144		(13)			(13)		132	132			
100204426	ESPAOLA	NM		04/01/2025		224		(1)			(1)		223	223			
100206349	HARRISBURG	PA		04/17/2025		166		(34)			(34)		132	132			
100209622	CHADDS FORD	PA		05/02/2025		673		(50)			(50)		623	623			
100204555	ROUND LAKE BEACH	IL		04/04/2025		280		(40)			(40)		241	241			
100207431	ALBUQUERQUE	NM		04/29/2025		143		(28)			(28)		116	116			
100204883	MOBILE	AL		04/10/2025		152		(31)			(31)		120	120			
100209826	SEGUIN	TX		05/05/2025		269		(29)			(29)		240	240			
100206036	FAYETTEVILLE	NC		04/15/2025		294		(28)			(28)		265	265			
100209635	SOUTHERN PINES	NC		05/02/2025		149		(34)			(34)		115	115			
100210020	HILLSDALE	NJ		05/07/2025		4,787		(220)			(220)		4,567	4,567			
100210242	COLUMBIA	SC		05/09/2025		153		(33)			(33)		121	121			
100204560	GREENVILLE	TX		04/04/2025		394		(44)			(44)		351	351			
100205950	LA VERGNE	TN		04/15/2025		311		(73)			(73)		238	238			
100211253	TAMPA	FL		05/15/2025		318		(45)			(45)		273	273			
100204716	ASHEBORO	NC		04/08/2025		272		(48)			(48)		224	224			
100204495	JERSEY CITY	NJ		04/04/2025		307		(43)			(43)		264	264			
100213966	BELLOWS FALLS	VT		05/29/2025		131		(7)			(7)		124	124			
100206249	LOUISVILLE	KY		04/17/2025		160		(33)			(33)		127	127			
100214190	GREENVILLE	TX		05/30/2025		139		(5)			(5)		135	135			
100207495	TRENTON	NJ		04/29/2025		260		(37)			(37)		223	223			
100211764	PALM CITY	FL		05/19/2025		13,939		(347)			(347)		13,592	13,592			
100206904	BALTIMORE	MD		04/24/2025		250		(38)			(38)		212	212			
100204576	FAIRFAX	VA		04/04/2025		308		(38)			(38)		270	270			
100214079	DALLAS	TX		05/30/2025		130		(18)			(18)		112	112			
100206360	KERNERSVILLE	NC		04/17/2025		(4)		169			169		164	164			
100199203	OZARK	MO		04/04/2025		165		(34)			(34)		131	131			
100211485	BAKERSFIELD	CA		05/16/2025		137		1			1		139	139			
100210496	MANALAPAN	NJ		05/12/2025		129		(26)			(26)		103	103			
100210235	FRANKLINTON	NC		05/09/2025		142		(28)			(28)		114	114			
100206584	AUGUSTA	GA		04/22/2025		148		(31)			(31)		117	117			
100208069	DALY CITY	CA		04/29/2025		71		(10)			(10)		61	61			
100202207	HOUSTON	TX		04/17/2025		148		(38)			(38)		110	110			
100205952	WEST ALLIS	WI		04/15/2025		259		(12)			(12)		248	248			
100209841	PEN ARGYL	PA		05/05/2025		221		(16)			(16)		205	205			
100208573	COVINA	CA		04/29/2025		92		(11)			(11)		81	81			
100205972	MYRTLE BEACH	SC		04/15/2025		158		(19)			(19)		139	139			
100207218	ROCHESTER	NY		04/28/2025		112		11			11		123	123			
100207502	SACRAMENTO	CA		04/29/2025		140		(23)			(23)		117	117			
100204727	LAS VEGAS	NV		04/08/2025		314		(48)			(48)		266	266			
100199148	COLUMBIA	SC		04/04/2025		384		(53)			(53)		331	331			
100212631	GASTONIA	NC		05/29/2025		124		(13)			(13)		111	111			
100208201	BRIGHTON	MI		04/29/2025		272		(74)			(74)		198	198			
100206670	MOORHEAD	MN		04/24/2025		142		(21)			(21)		121	121			
100210459	SEBRING	FL		05/12/2025		129		(24)			(24)		105	105			
100210388	PETERSBURG	VA		05/12/2025		261		(5)			(5)		256	256			
100206699	JOPLIN	MO		04/23/2025		135		(28)			(28)		107	107			
100204454	ABERDEEN	MD		04/03/2025		270		6			6		275	275			
100206279	COLUMBUS	OH		04/17/2025		165		(22)			(22)		143	143			
100206685	COLUMBUS	GA		04/24/2025		141		(25)			(25)		116	116			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204512	SPRING	TX		04/04/2025		291		(48)			(48)		243	243			
100207250	JOPLIN	MO		04/28/2025		133		12			12		145	145			
100206720	GREENSBORO	NC		04/23/2025		137		(31)			(31)		106	106			
100209525	OGDEN	UT		05/02/2025		154		(36)			(36)		118	118			
100212264	OTTAWA	IL		05/28/2025		113		(17)			(17)		96	96			
100210240	TRENTON	NJ		05/09/2025		144		(30)			(30)		114	114			
100211076	PLANTATION	FL		05/15/2025		525		(48)			(48)		477	477			
100206350	HUNTSVILLE	AL		04/17/2025		241		(33)			(33)		208	208			
100205979	SAN ANTONIO	TX		04/15/2025		183		(57)			(57)		126	126			
100209545	CAROL STREAM	IL		05/02/2025		152		(31)			(31)		120	120			
100209615	DALLAS	TX		05/02/2025		149		23			23		172	172			
100206280	MOUNT PLEASANT	WI		04/17/2025		151		(32)			(32)		119	119			
100206591	WEST COLUMBIA	SC		04/22/2025		152		(13)			(13)		139	139			
100204568	NORTH OLMSTED	OH		04/04/2025		283		(47)			(47)		237	237			
100214425	PRINCETON	TX		06/02/2025		154		18			18		172	172			
100212342	FOREST PARK	GA		05/28/2025		134		2			2		136	136			
100206495	COVINGTON	GA		04/22/2025		153		(36)			(36)		117	117			
100205106	NEEDVILLE	TX		04/11/2025		137		(37)			(37)		101	101			
100205996	EAST LANSING	MI		04/15/2025		126		(20)			(20)		106	106			
100205055	LOCUST GROVE	GA		04/11/2025		136		(38)			(38)		98	98			
100210565	PHILADELPHIA	PA		05/15/2025		138		(21)			(21)		117	117			
100205145	CINCINNATI	OH		05/01/2025		191		(13)			(13)		177	177			
100208095	YANTIS	TX		04/29/2025		278		(74)			(74)		204	204			
100207574	JEFFERSONTON	VA		04/29/2025		288		(76)			(76)		212	212			
100206726	GAINESVILLE	FL		04/23/2025		452		(63)			(63)		389	389			
100206291	PORTLAND	OR		04/17/2025		156		(32)			(32)		123	123			
100212669	SAINT LOUIS	MO		05/29/2025		122		(9)			(9)		113	113			
100207539	AUSTIN	TX		04/29/2025		327		(80)			(80)		248	248			
100213123	SPRING HILL	TN		05/29/2025		46,147		(1,147)			(1,147)		45,000	45,000			
100212343	MORROW	GA		05/28/2025		133		3			3		135	135			
100208808	COLLEGEVILLE	PA		04/29/2025		1,195		(38)			(38)		1,157	1,157			
100208488	OAKLAND PARK	FL		04/29/2025		321		(20)			(20)		301	301			
100207837	MEDFORD	MA		04/29/2025		266		(32)			(32)		234	234			
100206686	FLORENCE	KY		04/24/2025		143		(11)			(11)		131	131			
100210395	MANITOU BEACH	MI		05/12/2025		137		(28)			(28)		109	109			
100207703	BEVERLY	MA		04/29/2025		274		(64)			(64)		210	210			
100207888	OGDEN	UT		04/29/2025		293		(34)			(34)		259	259			
100209207	GASTONIA	NC		04/29/2025		141		7			7		148	148			
100208392	WINTER GARDEN	FL		04/29/2025		519		(35)			(35)		484	484			
100204601	ROUND LAKE	IL		04/04/2025		270		(42)			(42)		227	227			
100209693	CEDAR LAKE	IN		05/02/2025		114		(9)			(9)		105	105			
100207494	LANSING	MI		04/29/2025		135		(29)			(29)		107	107			
100208514	CARMICHAEL	CA		04/29/2025		93		(25)			(25)		67	67			
100207579	NINE MILE FALLS	WA		04/29/2025		305		(52)			(52)		254	254			
100204575	MEMPHIS	TN		04/04/2025		403		61			61		464	464			
100210017	SIMPSONVILLE	SC		05/07/2025		286		(63)			(63)		223	223			
100212557	CANTON	MI		05/29/2025		130		(19)			(19)		111	111			
100207352	RIO RANCHO	NM		04/29/2025		136		(30)			(30)		106	106			
100207593	OMAHA	NE		04/29/2025		1,364		(145)			(145)		1,219	1,219			
100210527	HOUSTON	TX		05/15/2025		125		(24)			(24)		101	101			
100209570	BENTON	AR		05/02/2025		153		14			14		167	167			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204425	HOPKINS	SC		04/01/2025		200		(2)			(2)		198	198			
100213189	LEES SUMMIT	MO		05/29/2025		1,223		(86)			(86)		1,137	1,137			
100199240	RAMONA	CA		04/09/2025		150		(38)			(38)		111	111			
100204472	MEMPHIS	TN		04/04/2025		296		68			68		364	364			
100206000	HARRISON	OH		04/15/2025		184		(77)			(77)		106	106			
100204896	ARGYLE	TX		04/10/2025		155		(38)			(38)		117	117			
100207655	LOOMIS	CA		04/29/2025		290		(56)			(56)		234	234			
100204901	COLOMA	MI		04/10/2025		103		(28)			(28)		74	74			
100206815	ELK GROVE	CA		04/23/2025		228		(34)			(34)		194	194			
100202238	ATLANTA	GA		04/17/2025		134		(21)			(21)		113	113			
100206917	LONGVIEW	TX		04/24/2025		114		(28)			(28)		86	86			
100206880	WILMINGTON	DE		04/24/2025		265		(12)			(12)		253	253			
100211719	ANDERSON	SC		05/19/2025		134		(3)			(3)		131	131			
100207349	MEMPHIS	TN		04/29/2025		133		(9)			(9)		124	124			
100199195	SANFORD	FL		04/04/2025		316		(50)			(50)		266	266			
100206578	RIVERSIDE	CA		04/22/2025		660		(39)			(39)		621	621			
100209837	WESTLAND	MI		05/05/2025		248		(29)			(29)		219	219			
100206015	WEDOWEE	AL		04/15/2025		190		(76)			(76)		114	114			
100208467	SUNLAND	CA		04/29/2025		382		(28)			(28)		354	354			
100212361	PHILADELPHIA	PA		05/28/2025		128		(4)			(4)		124	124			
100207410	COLUMBIA	SC		04/29/2025		134		(16)			(16)		118	118			
100206740	CLEVELAND	OH		04/23/2025		164		(54)			(54)		109	109			
100209991	IMPERIAL BEACH	CA		05/07/2025		236		(32)			(32)		203	203			
100204669	TACOMA	WA		04/04/2025		285		(37)			(37)		247	247			
100203021	RENTON	WA		04/25/2025		295		(28)			(28)		267	267			
100214379	MONTGOMERY	AL		06/02/2025		140		1			1		141	141			
100206861	MOUNT PLEASANT	TN		04/24/2025		136		(22)			(22)		114	114			
100207108	PUNTA GORDA	FL		04/24/2025		179,242		(7,797)			(7,797)		171,445	171,445			
100207316	WEST CHICAGO	IL		04/28/2025		130		(18)			(18)		111	111			
100210005	WESTON	FL		05/07/2025		566		53			53		619	619			
100206541	NEW RIVER	AZ		04/22/2025		272		(25)			(25)		247	247			
100205912	LONGS	SC		04/15/2025		270		(28)			(28)		242	242			
100213743	SUN CITY CENTER	FL		05/29/2025		116		(15)			(15)		102	102			
100212223	SPRING HILL	FL		05/23/2025		132		1			1		133	133			
100207210	SCHENECTADY	NY		04/28/2025		121		15			15		136	136			
100212560	LAS CRUCES	NM		05/29/2025		124		(5)			(5)		119	119			
100207274	COLUMBUS	OH		04/28/2025		120		16			16		136	136			
100208309	BEDFORD	IN		04/29/2025		1,728		(122)			(122)		1,606	1,606			
100204414	CLEVELAND	OH		04/01/2025		184							184	184			
100210521	GASTONIA	NC		05/15/2025		124		(13)			(13)		111	111			
100210513	HIGH POINT	NC		05/15/2025		176		(24)			(24)		152	152			
100208385	LAKE FOREST	CA		04/29/2025		321		(36)			(36)		286	286			
100208275	JOHNS ISLAND	SC		04/29/2025		334		(37)			(37)		297	297			
100207934	BRENTWOOD	CA		04/29/2025		349		(37)			(37)		312	312			
100207878	HOUSTON	TX		04/29/2025		4,922		(243)			(243)		4,679	4,679			
100204529	SHAKER HEIGHTS	OH		04/04/2025		249		(40)			(40)		210	210			
100208814	WITTMANN	AZ		04/29/2025		328		(33)			(33)		295	295			
100211231	LOS RANCHOS	NM		05/15/2025		297		(29)			(29)		268	268			
100207841	DOWNEY	CA		04/29/2025		601		(93)			(93)		508	508			
100206600	WOODBRIDGE	VA		04/23/2025		140		(16)			(16)		124	124			
100204882	HAINES CITY	FL		04/10/2025		143		(19)			(19)		124	124			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208196	CLOVIS	CA		04/29/2025		264		(50)			(50)		214	214			
100206106	NORTHFIELD	NH		04/16/2025		543		(425)			(425)		118	118			
100208243	CAMERON PARK	CA		04/29/2025		244		(30)			(30)		214	214			
100209767	ENOLA	PA		05/05/2025		246		(15)			(15)		230	230			
100209519	GRAND PRAIRIE	TX		05/02/2025		146		(24)			(24)		122	122			
100209614	MEMPHIS	TN		05/02/2025		150		11			11		162	162			
100208115	NOVATO	CA		04/29/2025		1,179		(37)			(37)		1,142	1,142			
100207603	BORDENTOWN	NJ		04/29/2025		268		(71)			(71)		197	197			
100209815	WEST CALDWELL	NJ		05/05/2025		268		(16)			(16)		251	251			
100210473	LUBBOCK	TX		05/12/2025		267		(14)			(14)		252	252			
100208511	PEORIA	AZ		04/29/2025		312		(26)			(26)		286	286			
100207754	CROFTON	MD		04/29/2025		983		(125)			(125)		858	858			
100210000	LA PUENTE	CA		05/07/2025		846		(45)			(45)		802	802			
100206723	WILMINGTON	NC		04/23/2025		5,609		(321)			(321)		5,288	5,288			
100212190	NORTH PORT	FL		05/22/2025		140		(16)			(16)		123	123			
100207342	RANSON	WV		04/29/2025		134		(7)			(7)		127	127			
100210504	ELK GROVE VLG	IL		05/15/2025		126		(11)			(11)		115	115			
100204544	MORA	MN		04/04/2025		131		(28)			(28)		103	103			
100211660	BAKER CITY	OR		05/19/2025		175		17			17		192	192			
100204609	MULLICA HILL	NJ		04/04/2025		3,167		(145)			(145)		3,022	3,022			
100204590	MILLINGTON	TN		04/04/2025		297		26			26		322	322			
100204595	MEMPHIS	TN		04/04/2025		297		26			26		322	322			
100204584	MEMPHIS	TN		04/04/2025		461		61			61		522	522			
100209601	MAUMELLE	AR		05/02/2025		148		11			11		159	159			
100212677	DEER PARK	TX		05/29/2025		122		(11)			(11)		111	111			
100204583	MEMPHIS	TN		04/04/2025		298		58			58		355	355			
100199145	DOVER	PA		04/04/2025		260		(31)			(31)		229	229			
100212137	BERLIN	NH		05/22/2025		583		(26)			(26)		557	557			
100206674	PRINCETON	TX		04/24/2025		1,248		79			79		1,326	1,326			
100207705	PHOENIX	AZ		04/29/2025		242		(39)			(39)		203	203			
100204909	ORLANDO	FL		04/10/2025		126		(35)			(35)		91	91			
100211334	FELTON	DE		05/15/2025		290		(1)			(1)		290	290			
100204579	JACKSONVILLE	AR		04/04/2025		235		(27)			(27)		208	208			
100205043	KISSIMMEE	FL		04/11/2025		147		(34)			(34)		113	113			
100211365	ORLANDO	FL		05/15/2025		(40)		473			473		434	434			
100208864	COLORADO SPRINGS	CO		04/29/2025		542		(98)			(98)		444	444			
100207532	MONROE	GA		04/29/2025		752		(81)			(81)		670	670			
100209810	SEATTLE	WA		05/05/2025		410,678		(7,733)			(7,733)		402,945	402,945			
100210025	POMONA	CA		05/07/2025		267		(30)			(30)		237	237			
100204542	LANSING	IL		04/04/2025		214		(17)			(17)		197	197			
100207449	BLACK EAGLE	MT		04/29/2025		130		(10)			(10)		120	120			
100207232	MANCHESTER	TN		04/28/2025		121		(7)			(7)		115	115			
100208409	MIMS	FL		04/29/2025		85		(12)			(12)		72	72			
100207842	CERRITOS	CA		04/29/2025		266		(67)			(67)		198	198			
100204937	SCHERTZ	TX		04/10/2025		129		(15)			(15)		113	113			
100213059	MCDONOUGH	GA		05/29/2025		282		(42)			(42)		240	240			
100208270	BEAVERTON	OR		04/29/2025		312		(35)			(35)		278	278			
100210027	PEORIA	AZ		05/07/2025		269		(47)			(47)		222	222			
100204624	CAMDEN	NJ		04/04/2025		244		(31)			(31)		213	213			
100204969	BAKERSFIELD	CA		04/10/2025		137		(38)			(38)		99	99			
100210956	RANCHO CORDOVA	CA		05/15/2025		273		(61)			(61)		211	211			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210785	SAN RAFAEL	CA		05/15/2025		815		(103)			(103)		712	712			
100199149	NORRISTOWN	PA		04/04/2025		244		(46)			(46)		198	198			
100208953	ANTIOCH	TN		04/29/2025		185		(34)			(34)		151	151			
100204620	NORTH LAS VEGAS	NV		04/04/2025		261		(52)			(52)		209	209			
100204812	ROCKPORT	TX		04/09/2025		133		(16)			(16)		118	118			
100208312	LAWRENCEVILLE	GA		04/29/2025		242		(24)			(24)		218	218			
100209705	MACON	GA		05/05/2025		(160)		396			396		235	235			
100208092	ST SIMONS ISLAND	GA		04/29/2025		451		(80)			(80)		371	371			
100207907	EDISON	NJ		04/29/2025		324		4			4		327	327			
100204574	FOLCROFT	PA		04/04/2025		265		(25)			(25)		240	240			
100210369	SAN ANTONIO	TX		05/12/2025		122							122	122			
100207577	BERKELEY	CA		04/29/2025		324		(75)			(75)		249	249			
100204730	GREENSBORO	NC		04/08/2025		262		(46)			(46)		217	217			
100208269	CORAL SPRINGS	FL		04/29/2025		286		(73)			(73)		213	213			
100207278	LINCOLN	AL		04/28/2025		119		7			7		126	126			
100208591	LOS ANGELES	CA		04/29/2025		1,088		(37)			(37)		1,051	1,051			
100202203	MIDLOTHIAN	IL		04/17/2025		123		(9)			(9)		114	114			
100208189	PAYSON	UT		04/29/2025		120		(16)			(16)		104	104			
100204513	CINCINNATI	OH		04/04/2025		233		(25)			(25)		208	208			
100208433	PLAIN CITY	UT		04/29/2025		144		(21)			(21)		122	122			
100208876	NORTHFIELD	NJ		04/29/2025		372		(19)			(19)		353	353			
100208713	COLUMBIA	SC		04/29/2025		393		(22)			(22)		371	371			
100207710	THOMPSONS STATION	TN		04/29/2025		427		(57)			(57)		370	370			
100211405	VANCOUVER	WA		05/15/2025		262		(61)			(61)		201	201			
100202228	PHILADELPHIA	PA		04/17/2025		121		(15)			(15)		106	106			
100204494	PORT RICHEY	FL		04/04/2025		306		(37)			(37)		269	269			
100208870	NEW BEDFORD	MA		04/29/2025		129		(17)			(17)		112	112			
100209784	KANNAPOLIS	NC		05/05/2025		294		(23)			(23)		272	272			
100208058	INDIO	CA		04/29/2025		821		(80)			(80)		741	741			
100204545	ROUND LAKE BEACH	IL		04/04/2025		331		(30)			(30)		301	301			
100206089	NORTH PROVIDENCE	RI		04/16/2025		225		(31)			(31)		194	194			
100204570	POTTSTOWN	PA		04/04/2025		267		(30)			(30)		237	237			
100208672	CLERMONT	FL		04/29/2025		309		(43)			(43)		267	267			
100206873	TRENTON	NJ		04/24/2025		120		(23)			(23)		98	98			
100208142	EAGLE MOUNTAIN	UT		04/29/2025		388		(43)			(43)		345	345			
100204642	MONTGOMERY	AL		04/04/2025		227		(35)			(35)		192	192			
100204485	PHILADELPHIA	PA		04/04/2025		207		(30)			(30)		177	177			
100202223	BARDSTOWN	KY		04/17/2025		326		8			8		334	334			
100211489	AUGUSTA	GA		05/16/2025		109		(7)			(7)		102	102			
100208656	FONTANA	CA		04/29/2025		461		34			34		495	495			
100209834	KNOB NOSTER	MO		05/05/2025		224		(21)			(21)		202	202			
100208970	PETERSBURG	VA		04/29/2025		124		(23)			(23)		102	102			
100207564	DYER	IN		04/29/2025		481		(82)			(82)		399	399			
100210015	COPPELL	TX		05/07/2025		255		(75)			(75)		180	180			
100204691	MEMPHIS	TN		04/04/2025		335		(36)			(36)		299	299			
100207216	SOUTH BEND	IN		04/28/2025		113		7			7		120	120			
100210011	MAPLE VALLEY	WA		05/07/2025		246		(62)			(62)		184	184			
100205112	SACRAMENTO	CA		04/11/2025		129		(27)			(27)		102	102			
100207261	BALCH SPRINGS	TX		04/28/2025		120		(5)			(5)		115	115			
100207993	WHITTIER	CA		04/29/2025		700		(54)			(54)		646	646			
100207271	ST. LOUIS	MO		04/28/2025		120		(3)			(3)		118	118			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204429	SOUTHFIELDS	NY		04/01/2025		192		(5)			(5)		188	188			
100210007	MARIETTA	GA		05/07/2025		504		(103)			(103)		401	401			
100210770	GOODYEAR	AZ		05/15/2025		259		(50)			(50)		209	209			
100204562	SMITHVILLE	OH		04/04/2025		521		(50)			(50)		471	471			
100210002	RIALTO	CA		05/07/2025		87		(20)			(20)		68	68			
100207602	VALLONIA	IN		04/29/2025		275		(70)			(70)		206	206			
100209744	ERWIN	NC		05/05/2025		(9)		213			213		204	204			
100208918	SAN DIEGO	CA		04/29/2025		102		(22)			(22)		80	80			
100204965	ANGLETON	TX		04/10/2025		226		(16)			(16)		210	210			
100208831	LITTLETON	CO		04/29/2025		5,832		(411)			(411)		5,421	5,421			
100204522	SAN ANTONIO	TX		04/04/2025		881		(87)			(87)		794	794			
100207541	CRANFORD	NJ		04/29/2025		225		(43)			(43)		182	182			
100208078	CORONA	CA		04/29/2025		240		(45)			(45)		195	195			
100208679	LEWISVILLE	NC		04/29/2025		253		(26)			(26)		227	227			
100208372	OVIEDO	FL		04/29/2025		224		(27)			(27)		197	197			
100207874	RICHMOND	CA		04/29/2025		(932)		1,056			1,056		123	123			
100204653	TUCSON	AZ		04/04/2025		134		(33)			(33)		102	102			
100207637	SOUTH GATE	CA		04/29/2025		226		(44)			(44)		182	182			
100211232	CARROLLTON	GA		05/15/2025		243		(64)			(64)		180	180			
100212393	PRINCETON	TX		05/28/2025		113		(3)			(3)		110	110			
100208443	LITITZ	PA		04/29/2025		88		(21)			(21)		67	67			
100206897	CAMDEN	SC		04/24/2025		91		(23)			(23)		68	68			
100205057	MAPLE SHADE	NJ		04/11/2025		119		(33)			(33)		86	86			
100204577	SAINT LOUIS	MO		04/04/2025		260		46			46		306	306			
100208004	COLTON	CA		04/29/2025		217		(26)			(26)		190	190			
100207767	MORENO VALLEY	CA		04/29/2025		231		(28)			(28)		204	204			
100208084	OXFORD	PA		04/29/2025		232		11			11		243	243			
100204639	HUGO	MN		04/04/2025		241		(29)			(29)		213	213			
100208085	ANTELOPE	CA		04/29/2025		251		(62)			(62)		189	189			
100208057	CHULA VISTA	CA		04/29/2025		107		(14)			(14)		93	93			
100208237	LAKE STEVENS	WA		04/29/2025		73		(10)			(10)		63	63			
100208617	DUNWOODY	GA		04/29/2025		876		(38)			(38)		837	837			
100208375	EAGLEVILLE	TN		04/29/2025		496		(48)			(48)		448	448			
100204790	FORT WORTH	TX		04/09/2025		217		8			8		225	225			
100207721	TURLOCK	CA		04/29/2025		235		(55)			(55)		181	181			
100207575	HAMBURG	PA		04/29/2025		329		(77)			(77)		252	252			
100208925	RICHMOND	TX		04/29/2025		369		(57)			(57)		313	313			
100204785	FORT WORTH	TX		04/09/2025		226		(5)			(5)		221	221			
100208351	WINTER GARDEN	FL		04/29/2025		437		(30)			(30)		407	407			
100206868	MILLVILLE	NJ		04/24/2025		109		(2)			(2)		108	108			
100207418	WAUSAU	WI		04/29/2025		114		(23)			(23)		91	91			
100207144	ESSINGTON	PA		04/28/2025		199		(25)			(25)		174	174			
100207369	MANALAPAN	NJ		04/29/2025		179		(26)			(26)		152	152			
100204432	CLEVELAND	OH		04/01/2025		156							156	156			
100211419	PORT SAINT LUCIE	FL		05/16/2025		117		(21)			(21)		95	95			
100204550	BREWTON	AL		04/04/2025		278		(25)			(25)		252	252			
100206958	ORLANDO	FL		04/25/2025		120		(26)			(26)		94	94			
100204845	FORT WORTH	TX		04/09/2025		55		(4)			(4)		51	51			
100209731	COMMERCE	TX		05/05/2025		212		(18)			(18)		193	193			
100208650	REDDING	CA		04/29/2025		209		(26)			(26)		183	183			
100208060	BALTIMORE	MD		04/29/2025		122		(12)			(12)		110	110			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208362	ROSEVILLE	CA		04/29/2025		1,213		(79)			(79)		1,134	1,134			
100208675	LAKEWOOD	CA		04/29/2025		267		(42)			(42)		225	225			
100208665	RUTHERFORD	NJ		04/29/2025		159		18			18		178	178			
100207534	TUSTIN	CA		04/29/2025		327		(55)			(55)		272	272			
100208666	LAS VEGAS	NV		04/29/2025		415		(69)			(69)		346	346			
100204430	KANSAS CITY	KS		04/01/2025		197		(5)			(5)		192	192			
100204778	HYATTSVILLE	MD		04/09/2025		115		(10)			(10)		104	104			
100209999	MANSFIELD	TX		05/07/2025		1,026		(130)			(130)		896	896			
100211330	BENTONVILLE	AR		05/15/2025		238		(56)			(56)		183	183			
100204543	MEMPHIS	TN		04/04/2025		254		48			48		302	302			
100210962	UPPER MARLBORO	MD		05/15/2025		236		(60)			(60)		176	176			
100210881	POWHATAN	VA		05/15/2025		248		(28)			(28)		220	220			
100208880	MUSTANG	OK		04/29/2025		199		(23)			(23)		176	176			
100207946	HACIENDA HEIGHTS	CA		04/29/2025		75		(11)			(11)		63	63			
100204770	FORT WORTH	TX		04/09/2025		219		(4)			(4)		215	215			
100207229	LINCOLN	NE		04/28/2025		102		(2)			(2)		99	99			
100204684	CROMWELL	CT		04/04/2025		202		(21)			(21)		182	182			
100210031	CEDAR PARK	TX		05/07/2025		91		(32)			(32)		59	59			
100209771	CONSTANTINE	MI		05/05/2025		200		(24)			(24)		175	175			
100207828	STANWOOD	WA		04/29/2025		67		(10)			(10)		57	57			
100208380	RAYMOND	NH		04/29/2025		455		(27)			(27)		428	428			
100208619	ELK GROVE	CA		04/29/2025		887		(31)			(31)		856	856			
100208757	CHULUOTA	FL		04/29/2025		235		(61)			(61)		173	173			
100199186	ATLANTA	GA		04/04/2025		115		(16)			(16)		99	99			
100208694	MIDLOTHIAN	VA		04/29/2025		235		(22)			(22)		213	213			
100206502	ANDERSON	SC		04/22/2025		106		(12)			(12)		94	94			
100204775	FORT WORTH	TX		04/09/2025		208		7			7		215	215			
100210524	CHALMETTE	LA		05/15/2025		111		(5)			(5)		106	106			
100204525	NEW RICHMOND	OH		04/04/2025		236		(45)			(45)		191	191			
100208301	GRAND JUNCTION	CO		04/29/2025		18		36			36		54	54			
100210034	RIALTO	CA		05/07/2025		94		(20)			(20)		73	73			
100208346	HIGH SPRINGS	FL		04/29/2025		202		(38)			(38)		164	164			
100210010	ARLETA	CA		05/07/2025		97		(13)			(13)		84	84			
100204622	TEMPE	AZ		04/04/2025		646		(58)			(58)		588	588			
100207761	MESA	AZ		04/29/2025		180		(23)			(23)		157	157			
100208878	MOUNT VERNON	WA		04/29/2025		372		(40)			(40)		332	332			
100208850	SAINT PETERSBURG	FL		04/29/2025		839		(24)			(24)		815	815			
100204412	CLEVELAND	OH		04/01/2025		88		57			57		145	145			
100208616	SIMI VALLEY	CA		04/29/2025		73		(11)			(11)		62	62			
100207561	SAINT MARYS	OH		04/29/2025		320		(48)			(48)		272	272			
100208046	SAN DIEGO	CA		04/29/2025		192		(37)			(37)		155	155			
100207252	PHILADELPHIA	PA		04/28/2025		112		(18)			(18)		94	94			
100206708	AUBURNDALE	FL		04/23/2025		191		(90)			(90)		101	101			
100208242	DALLAS	GA		04/29/2025		271		(42)			(42)		229	229			
100211248	CHELSEA	AL		05/15/2025		220		(61)			(61)		160	160			
100208860	LOS ANGELES	CA		04/29/2025		85		(16)			(16)		69	69			
100204483	PITTSBURGH	PA		04/04/2025		193		(22)			(22)		171	171			
100204982	GLEN ROSE	TX		04/10/2025		117		(28)			(28)		88	88			
100208323	LAS VEGAS	NV		04/29/2025		216		(23)			(23)		193	193			
100210963	PORT ST. LUCIE	FL		05/15/2025		238		(23)			(23)		215	215			
100208168	GLASTONBURY	CT		04/29/2025		223		(26)			(26)		197	197			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207546	AUBURN	NH		04/29/2025		164		(42)			(42)		123	123			
100210858	BEAVERTON	OR		05/15/2025		227		(53)			(53)		174	174			
100208894	CAPE CORAL	FL		04/29/2025		230		(60)			(60)		170	170			
100204554	MEMPHIS	TN		04/04/2025		113		11			11		123	123			
100204753	INDIANAPOLIS	IN		04/09/2025		111		(13)			(13)		98	98			
100206956	FORT MYERS	FL		04/25/2025		97		(23)			(23)		74	74			
100207582	WEST BEND	WI		04/29/2025		439		(38)			(38)		401	401			
100207638	AURORA	IL		04/29/2025		263		(42)			(42)		221	221			
100208482	OAK ISLAND	NC		04/29/2025		302		(43)			(43)		259	259			
100204491	MEMPHIS	TN		04/04/2025		196		(25)			(25)		171	171			
100207243	KANSAS CITY	MO		04/28/2025		100		(6)			(6)		94	94			
100208610	CHANDLER	AZ		04/29/2025		194		(37)			(37)		157	157			
100208914	HEBER CITY	UT		04/29/2025		136		(13)			(13)		123	123			
100209858	PHILADELPHIA	PA		05/05/2025		195		(8)			(8)		188	188			
100204418	DETROIT	MI		04/01/2025		136		1			1		137	137			
100207521	BALTIMORE	MD		04/29/2025		117		(26)			(26)		91	91			
100208747	CHEROKEE	AL		04/29/2025		127		(11)			(11)		117	117			
100207256	MESQUITE	TX		04/28/2025		102		(3)			(3)		98	98			
100202194	BOWLING GREEN	KY		04/17/2025		797		(42)			(42)		754	754			
100204582	NORTH LITTLE ROCK	AR		04/04/2025		377		47			47		424	424			
100204826	DENTON	TX		04/09/2025		126		(34)			(34)		92	92			
100211384	CENTRAL POINT	OR		05/15/2025		229		(41)			(41)		188	188			
100204578	MEMPHIS	TN		04/04/2025		239		45			45		284	284			
100204424	INDIANAPOLIS	IN		04/01/2025		148		(1)			(1)		147	147			
100204637	BOCA RATON	FL		04/04/2025		1,758		(97)			(97)		1,660	1,660			
100208826	FLAGSTAFF	AZ		04/29/2025		68		(9)			(9)		59	59			
100205907	LAVON	TX		04/15/2025		1,130		(221)			(221)		908	908			
100209844	DEARBORN HEIGHTS	MI		05/05/2025		196		(10)			(10)		185	185			
100206870	LE MARS	IA		04/24/2025		104		(24)			(24)		80	80			
100206985	ENNIS	TX		04/25/2025		111		(16)			(16)		95	95			
100204619	PHILADELPHIA	PA		04/04/2025		173		(21)			(21)		152	152			
100208400	DALLAS	TX		04/29/2025		251		21			21		273	273			
100208885	CAROLINA BEACH	NC		04/29/2025		234		(59)			(59)		174	174			
100208030	LAS VEGAS	NV		04/29/2025		80		(12)			(12)		68	68			
100204409	BADIN	NC		04/01/2025		161		(3)			(3)		158	158			
100208673	KATY	TX		04/29/2025		1,266		(75)			(75)		1,192	1,192			
100207674	COOPER CITY	FL		04/29/2025		1,092		(87)			(87)		1,005	1,005			
100209861	WARREN	MI		05/05/2025		190		(13)			(13)		176	176			
100207647	DALY CITY	CA		04/29/2025		92		(13)			(13)		79	79			
100210448	READING	PA		05/12/2025		97		(20)			(20)		77	77			
100208032	BEAUMONT	CA		04/29/2025		70		(11)			(11)		60	60			
100205020	PINELLAS PARK	FL		04/10/2025		95		(27)			(27)		68	68			
100213788	MORGANTOWN	WV		05/29/2025		92		(12)			(12)		79	79			
100208863	SAVANNAH	GA		04/29/2025		395		(27)			(27)		368	368			
100211356	EAST WINDSOR	NJ		05/15/2025		(133)		342			342		209	209			
100204564	EASTON	PA		04/04/2025		9,524		(378)			(378)		9,146	9,146			
100212874	MODESTO	CA		05/29/2025		51		(3)			(3)		48	48			
100205070	WICHITA	KS		04/11/2025		109		(15)			(15)		94	94			
100204566	COLUMBUS	OH		04/04/2025		110		(35)			(35)		76	76			
100212281	PALM BAY	FL		05/28/2025		280,232		(9,280)			(9,280)		270,952	270,952			
100210835	MEDINA	OH		05/15/2025		35		(34)			(34)		1	1			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204589	MEMPHIS	TN		04/04/2025		525		25			25		550	550			
100204980	GLEN ROSE	TX		04/10/2025		113		(31)			(31)		82	82			
100209859	BALTIMORE	MD		05/05/2025		192		(28)			(28)		164	164			
100211313	TUCKERTON	NJ		05/15/2025		219		(39)			(39)		179	179			
100204586	JACKSONVILLE	AR		04/04/2025		354		44			44		398	398			
100209996	DENVER	CO		05/07/2025		225		(44)			(44)		181	181			
100204616	TYLER	TX		04/04/2025		195		(31)			(31)		164	164			
100207855	FRONT ROYAL	VA		04/29/2025		210		(39)			(39)		171	171			
100208794	CHULA VISTA	CA		04/29/2025		881		(43)			(43)		838	838			
100208291	YUBA CITY	CA		04/29/2025		307		(40)			(40)		267	267			
100206498	TAMPA	FL		04/22/2025		111		(21)			(21)		90	90			
100204436	BUFFALO	NY		04/01/2025		152		(1)			(1)		150	150			
100208582	ARLINGTON	TX		04/29/2025		124		(24)			(24)		100	100			
100205049	JACKSONVILLE	FL		04/11/2025		109		(23)			(23)		87	87			
100199205	COLUMBUS	GA		04/04/2025		177		(34)			(34)		143	143			
100209994	FRESNO	CA		05/07/2025		207		(29)			(29)		178	178			
100209850	STEUBENVILLE	OH		05/05/2025		185		(8)			(8)		177	177			
100204594	MEMPHIS	TN		04/04/2025		110		(8)			(8)		102	102			
100204559	BROOKVILLE	OH		04/04/2025		3,726		(168)			(168)		3,559	3,559			
100210865	NORFOLK	VA		05/15/2025		87		(17)			(17)		70	70			
100204468	SALEM	OR		04/04/2025		4,168		(83)			(83)		4,085	4,085			
100208439	MISSION VIEJO	CA		04/29/2025		236		(26)			(26)		209	209			
100209998	GUYTON	GA		05/07/2025		248		(65)			(65)		183	183			
100207768	WATSONVILLE	CA		04/29/2025		206		(24)			(24)		182	182			
100209769	RICHTON PARK	IL		05/05/2025		92		(12)			(12)		80	80			
100204503	YUMA	AZ		04/04/2025		200		(31)			(31)		169	169			
100204633	ROCKLEDGE	FL		04/04/2025		5,165		(207)			(207)		4,958	4,958			
100206566	MEMPHIS	TN		04/22/2025		161		(20)			(20)		141	141			
100209840	MACON	GA		05/05/2025		174		(19)			(19)		156	156			
100211347	TRACY	CA		05/15/2025		218		(41)			(41)		178	178			
100207430	KANSAS CITY	KS		04/29/2025		93		(21)			(21)		72	72			
100208889	SHELBY TOWNSHIP	MI		04/29/2025		144		(6)			(6)		138	138			
100210491	BELMONT	NC		05/12/2025		184		(22)			(22)		162	162			
100210493	BELMONT	NC		05/12/2025		203		(23)			(23)		180	180			
100207696	MELBOURNE	FL		04/29/2025		197		(46)			(46)		152	152			
100209775	DECATUR	GA		05/05/2025		247		(29)			(29)		218	218			
100210033	JOHNS ISLAND	SC		05/07/2025		222		(50)			(50)		172	172			
100207592	COROLLA	NC		04/29/2025		209		(54)			(54)		155	155			
100208503	PORT ORCHARD	WA		04/29/2025		187		(22)			(22)		165	165			
100210483	BELMONT	NC		05/12/2025		194		(23)			(23)		172	172			
100210488	BELMONT	NC		05/12/2025		199		(23)			(23)		176	176			
100210802	WEATHERFORD	TX		05/15/2025		89		(6)			(6)		83	83			
100208648	ELMWOOD PARK	IL		04/29/2025		210		(16)			(16)		194	194			
100208729	MENIFEE	CA		04/29/2025		75		(10)			(10)		65	65			
100204427	DETROIT	MI		04/01/2025		127							128	128			
100204416	ST. LOUIS	MO		04/01/2025		138		(2)			(2)		137	137			
100211241	KENT	WA		05/15/2025		69		(22)			(22)		47	47			
100204706	GREENSBORO	NC		04/08/2025		186		(22)			(22)		164	164			
100210009	KINGS MOUNTAIN	NC		05/07/2025		874		(75)			(75)		799	799			
100207989	LANCASTER	CA		04/29/2025		212		(54)			(54)		157	157			
100208871	NOTTINGHAM	PA		04/29/2025		579		(35)			(35)		544	544			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207987	GLENDALE	AZ		04/29/2025		474		(63)			(63)		411	411			
100204807	CLARKSTON	GA		04/09/2025		142		(10)			(10)		132	132			
100208683	FLORENCE	NJ		04/29/2025		217		(22)			(22)		195	195			
100208166	HOT SPRINGS	AR		04/29/2025		294		11			11		305	305			
100207657	SAVAGE	MN		04/29/2025		518		(60)			(60)		458	458			
100206981	TULSA	OK		04/25/2025		94		(7)			(7)		87	87			
100211275	BELVIDERE	NJ		05/15/2025		198		(46)			(46)		152	152			
100207757	TANEYTOWN	MD		04/29/2025		202		(52)			(52)		150	150			
100208669	LINCOLN	DE		04/29/2025		343		(60)			(60)		283	283			
100210931	EAGLE MOUNTAIN	UT		05/15/2025		198		(44)			(44)		153	153			
100211261	FEDERAL WAY	WA		05/15/2025		77		(19)			(19)		58	58			
100208662	GLENDALE	AZ		04/29/2025		232		(21)			(21)		211	211			
100208175	GREER	SC		04/29/2025		381		(28)			(28)		353	353			
100210030	NORCO	CA		05/07/2025		85		(23)			(23)		63	63			
100207830	MODESTO	CA		04/29/2025		212		(24)			(24)		189	189			
100207687	RIDGEFIELD	CT		04/29/2025		283		(50)			(50)		233	233			
100208516	TAFT	TN		04/29/2025		288		(64)			(64)		223	223			
100208349	WOODSTOCK	IL		04/29/2025		342		(108)			(108)		233	233			
100204627	FORT LAUDERDALE	FL		04/04/2025		192		(39)			(39)		153	153			
100211292	NORTH LAS VEGAS	NV		05/15/2025		199		(38)			(38)		161	161			
100211249	GRANBURY	TX		05/15/2025		(148)		311			311		163	163			
100208147	WALDORF	MD		04/29/2025		249		(60)			(60)		189	189			
100213010	OVIEDO	FL		05/29/2025		599		(49)			(49)		550	550			
100208847	HOLLISTER	CA		04/29/2025		169		(36)			(36)		133	133			
100208938	PEORIA	AZ		04/29/2025		1,039		(85)			(85)		954	954			
100210024	HARBOR CITY	CA		05/07/2025		450		(49)			(49)		400	400			
100208968	OWASSO	OK		04/29/2025		94		(17)			(17)		77	77			
100208519	BRENTWOOD	CA		04/29/2025		191		(12)			(12)		179	179			
100204880	MONROE	NC		04/10/2025		180		(30)			(30)		150	150			
100208387	PHOENIX	AZ		04/29/2025		172		(39)			(39)		133	133			
100208457	SAN ANTONIO	TX		04/29/2025		172		(32)			(32)		140	140			
100208252	MCKINNEY	TX		04/29/2025		1,961		(111)			(111)		1,850	1,850			
100208451	HARRIMAN	TN		04/29/2025		317		(56)			(56)		260	260			
100211380	GAITHERSBURG	MD		05/15/2025		959		(124)			(124)		835	835			
100208009	FLAGSTAFF	AZ		04/29/2025		228		(51)			(51)		177	177			
100208253	WILLOWBROOK	IL		04/29/2025		387		(45)			(45)		342	342			
100208089	LINO LAKES	MN		04/29/2025		1,120		(107)			(107)		1,013	1,013			
100207540	BYERS	CO		04/29/2025		82		(13)			(13)		68	68			
100208008	EDGEWATER	MD		04/29/2025		1,002		(6)			(6)		996	996			
100208547	LAURENCE HARBOR	NJ		04/29/2025		65		(10)			(10)		56	56			
100210385	PEMBROKE PINES	FL		05/12/2025		101		(11)			(11)		90	90			
100207641	MABLETON	GA		04/29/2025		464		(65)			(65)		400	400			
100208102	UPPER MARLBORO	MD		04/29/2025		172		(21)			(21)		151	151			
100208422	FRUITA	CO		04/29/2025		177		(21)			(21)		156	156			
100208639	SACRAMENTO	CA		04/29/2025		12		39			39		51	51			
100208904	PARAMOUNT	CA		04/29/2025		214		(24)			(24)		190	190			
100208354	VANCOUVER	WA		04/29/2025		142		(16)			(16)		125	125			
100208644	WOODBRIDGE	VA		04/29/2025		145		(17)			(17)		128	128			
100211258	FRAMINGHAM	MA		05/15/2025		1,256		(83)			(83)		1,173	1,173			
100208404	MESA	AZ		04/29/2025		182		(19)			(19)		163	163			
100208486	SAN TAN VLY	AZ		04/29/2025		182		(19)			(19)		163	163			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208851	PORT ST LUCIE	FL		04/29/2025		184		(19)			(19)		165	165			
100208140	SHREWSBURY	NJ		04/29/2025		165		(20)			(20)		145	145			
100208436	POMONA	KS		04/29/2025		197		(20)			(20)		176	176			
100207876	MANTECA	CA		04/29/2025		254		(23)			(23)		231	231			
100213321	MATTHEWS	NC		05/29/2025		211		(14)			(14)		198	198			
100207921	FRUIT COVE	FL		04/29/2025		192		(22)			(22)		170	170			
100208609	LA PUENTE	CA		04/29/2025		337		(15)			(15)		321	321			
100208429	MATTHEWS	NC		04/29/2025		345		(32)			(32)		313	313			
100208769	STEVENSON RANCH	CA		04/29/2025		372		(23)			(23)		348	348			
100210012	SAN DIEGO	CA		05/07/2025		197		(23)			(23)		175	175			
100208297	SALINAS	CA		04/29/2025		196		(22)			(22)		174	174			
100212990	ST PETERSBURG	FL		05/29/2025		403		(18)			(18)		385	385			
100208569	GILBERT	AZ		04/29/2025		67		(9)			(9)		58	58			
100208624	RANCHO CORDOVA	CA		04/29/2025		497		(28)			(28)		469	469			
100210013	FRESNO	CA		05/07/2025		188		(19)			(19)		168	168			
100207905	COMMERCE CITY	CO		04/29/2025		204		(30)			(30)		174	174			
100207929	AUSTIN	TX		04/29/2025		791		(50)			(50)		741	741			
100211179	AVENEL	NJ		05/15/2025		56		(19)			(19)		38	38			
100208368	CINCINNATI	OH		04/29/2025		169		(18)			(18)		150	150			
100207236	GARLAND	TX		04/28/2025		370		(13)			(13)		357	357			
100208637	TAMASSEE	SC		04/29/2025		632		(136)			(136)		496	496			
100204408	BIRMINGHAM	AL		04/01/2025		156		(2)			(2)		154	154			
100208171	ALEXANDRIA	VA		04/29/2025		637		(60)			(60)		577	577			
100206059	WARREN	MI		05/16/2025		73		(2)			(2)		71	71			
100204701	TULUM	MEX		04/07/2025		71							71	71			
100206230	COLUMBUS	OH		04/17/2025		82		(20)			(20)		62	62			
100210029	FLOWER MOUND	TX		05/07/2025		185		(57)			(57)		128	128			
100208565	MESA	AZ		04/29/2025		207		(8)			(8)		199	199			
100207737	JOHNSTON	RI		04/29/2025		186		(43)			(43)		144	144			
100209801	MUNCIE	IN		05/05/2025		152		(21)			(21)		131	131			
100208040	IRVING	TX		04/29/2025		172		(46)			(46)		126	126			
100208450	THURMONT	MD		04/29/2025		189		(49)			(49)		140	140			
100207701	MARIETTA	GA		04/29/2025		2,069		(69)			(69)		2,000	2,000			
100208229	UNION	CT		04/29/2025		130		(17)			(17)		113	113			
100210036	POMONA	CA		05/07/2025		62		(17)			(17)		45	45			
100209802	MEMPHIS	TN		05/05/2025		148		(22)			(22)		126	126			
100209860	GUN BARREL CITY	TX		05/05/2025		147		(8)			(8)		139	139			
100208287	HUNTERSVILLE	NC		04/29/2025		336		(34)			(34)		302	302			
100208827	VICTORVILLE	CA		04/29/2025		596		(30)			(30)		567	567			
100213465	JOELTON	TN		05/29/2025		821		(31)			(31)		790	790			
100209757	DETROIT	MI		05/05/2025		155		(15)			(15)		140	140			
100207693	WAYNESVILLE	NC		04/29/2025		159		(19)			(19)		139	139			
100207552	WILDOMAR	CA		04/29/2025		162		(31)			(31)		131	131			
100209856	TOLEDO	OH		05/05/2025		151		(10)			(10)		140	140			
100207984	RAMONA	CA		04/29/2025		215		(51)			(51)		165	165			
100208118	SANTA MARIA	CA		04/29/2025		237		(12)			(12)		225	225			
100207447	BATTLE CREEK	MI		04/29/2025		152		(14)			(14)		138	138			
100211387	ORLANDO	FL		05/15/2025		383		(55)			(55)		328	328			
100210994	LAS VEGAS	NV		05/15/2025		177		(40)			(40)		137	137			
100207713	HANOVER	MD		04/29/2025		438		(35)			(35)		403	403			
100208367	CITRUS HEIGHTS	CA		04/29/2025		114		(14)			(14)		100	100			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208396	LAS VEGAS	NV		04/29/2025		165		(20)			(20)		145	145			
100208892	RUTHERFORD	NJ		04/29/2025		626		(63)			(63)		563	563			
100208497	LEHI	UT		04/29/2025		78		(15)			(15)		63	63			
100211001	NORTH READING	MA		05/15/2025		406		(52)			(52)		354	354			
100211218	HENDERSON	NV		05/15/2025		177		(34)			(34)		143	143			
100209864	PHILADELPHIA	PA		05/05/2025		151							150	150			
100208215	CORPUS CHRISTI	TX		04/29/2025		144		(29)			(29)		115	115			
100207884	CINCINNATI	OH		04/29/2025		62		(11)			(11)		52	52			
100210001	IMPERIAL	CA		05/07/2025		227		(37)			(37)		189	189			
100207779	CLEWISTON	FL		04/29/2025		446		(33)			(33)		413	413			
100207939	CANTERBURY	CT		04/29/2025		574		(54)			(54)		520	520			
100208623	LAWRENCEBURG	KY		04/29/2025		886		(73)			(73)		813	813			
100208522	ONSTED	MI		04/29/2025		244		(22)			(22)		222	222			
100211115	NIXA	MO		05/15/2025		157		(44)			(44)		113	113			
100207699	WARMINSTER	PA		04/29/2025		175		(40)			(40)		135	135			
100210129	OCALA	FL		05/07/2025		173,064		2,192			2,192		175,256	175,256			
100208877	MOUNT PROSPECT	IL		04/29/2025		1,337		(36)			(36)		1,301	1,301			
100208096	TOLLHOUSE	CA		04/29/2025		164		(19)			(19)		145	145			
100208721	MARGATE	FL		04/29/2025		411		(53)			(53)		358	358			
100208128	GUNNISON	CO		04/29/2025		157		(19)			(19)		139	139			
100208437	COVINGTON	WA		04/29/2025		132		(26)			(26)		106	106			
100211041	GRAYSLAKE	IL		05/15/2025		169		(38)			(38)		131	131			
100208475	KISSIMMEE	FL		04/29/2025		1,376		(47)			(47)		1,329	1,329			
100207591	WHITMORE	CA		04/29/2025		277		(46)			(46)		232	232			
100204437	OLNEY	IL		04/01/2025		106							106	106			
100210381	EVANSVILLE	IN		05/12/2025		76		(16)			(16)		61	61			
100207636	PORT SAINT LUCIE	FL		04/29/2025		209		(46)			(46)		163	163			
100208631	HUGHSON	CA		04/29/2025		768		(30)			(30)		738	738			
100205021	GAYLORD	MI		04/10/2025		63		(18)			(18)		44	44			
100207676	PORTSMOUTH	VA		04/29/2025		769		(69)			(69)		700	700			
100208080	SURPRISE	AZ		04/29/2025		91		(12)			(12)		79	79			
100207691	SCOTTSBLUFF	NE		04/29/2025		149		(27)			(27)		123	123			
100211186	HURRICANE	UT		05/15/2025		69		(11)			(11)		58	58			
100211335	STROUDSBURG	PA		05/15/2025		160		(40)			(40)		120	120			
100209718	LEBANON	PA		05/05/2025		140		(8)			(8)		132	132			
100213268	ANGEL FIRE	NM		05/29/2025		157		(17)			(17)		140	140			
100208912	LAKESIDE	CA		04/29/2025		164		(19)			(19)		145	145			
100208722	COLONIAL HEIGHTS	VA		04/29/2025		133		(15)			(15)		118	118			
100208874	MIDDLETOWN	DE		04/29/2025		119		(24)			(24)		95	95			
100211141	LEVITTOWN	PA		05/15/2025		152		(42)			(42)		110	110			
100210035	DENVER	CO		05/07/2025		230		(54)			(54)		176	176			
100208745	RED OAK	TX		04/29/2025		125		(35)			(35)		90	90			
100210964	MELISSA	TX		05/15/2025		158		(37)			(37)		121	121			
100207885	CALABASH	NC		04/29/2025		202		(46)			(46)		155	155			
100213193	JACKSONVILLE	NC		05/29/2025		42,159		(2,377)			(2,377)		39,783	39,783			
100208532	ANKENY	IA		04/29/2025		310		9			9		319	319			
100213188	ROCKFORD	WA		05/29/2025		174		(5)			(5)		169	169			
100209835	READING	PA		05/05/2025		130		(10)			(10)		121	121			
100208192	PLYMOUTH	MA		04/29/2025		147		(28)			(28)		120	120			
100208016	GLENARDEN	MD		04/29/2025		41,114		(1,114)			(1,114)		40,000	40,000			
100211057	OWENS CROSS ROADS	AL		05/15/2025		265		(36)			(36)		229	229			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208533	SUMMERVILLE	SC		04/29/2025		257		(27)			(27)		229	229			
100208321	PORT SAINT LUCIE	FL		04/29/2025		21,509		(531)			(531)		20,978	20,978			
100207819	ALLENDALE	MI		04/29/2025		115		16			16		131	131			
100207538	JASPER	GA		04/29/2025		122		(5)			(5)		117	117			
100208071	PLUMAS LAKE	CA		04/29/2025		119		(34)			(34)		85	85			
100208114	LOS ANGELES	CA		04/29/2025		217		(26)			(26)		191	191			
100204410	LEXINGTON	NC		04/01/2025		(39)		149			149		110	110			
100207586	LAUREL	MD		04/29/2025		173		(43)			(43)		129	129			
100210986	WEYERS CAVE	VA		05/15/2025		(131)		251			251		120	120			
100213382	NEW ORLEANS	LA		05/29/2025		45		(6)			(6)		39	39			
100208580	FLORIDA CITY	FL		04/29/2025		44		(7)			(7)		37	37			
100207973	OSCEOLA	IN		04/29/2025		423		(23)			(23)		400	400			
100207994	VALLEJO	CA		04/29/2025		54		(8)			(8)		46	46			
100208235	SENOIA	GA		04/29/2025		131		(16)			(16)		115	115			
100208283	RAEFORD	NC		04/29/2025		141		(17)			(17)		125	125			
100208612	LANCASTER	CA		04/29/2025		50		(7)			(7)		44	44			
100207968	WEST RIVER	MD		04/29/2025		150		(18)			(18)		132	132			
100207964	FRESNO	CA		04/29/2025		154		(18)			(18)		136	136			
100207758	CASTAIC	CA		04/29/2025		147		(16)			(16)		132	132			
100210945	LAS VEGAS	NV		05/15/2025		135		(38)			(38)		97	97			
100208862	HESPERIA	CA		04/29/2025		146		(27)			(27)		120	120			
100210037	BAKERSFIELD	CA		05/07/2025		152		(12)			(12)		140	140			
100211381	LAKE PLACID	FL		05/15/2025		310		(37)			(37)		273	273			
100211325	HOMESTEAD	FL		05/15/2025		130		(37)			(37)		93	93			
100211171	MOSELEY	VA		05/15/2025		132		(37)			(37)		95	95			
100211399	FREDERICK	MD		05/15/2025		138		(38)			(38)		100	100			
100207246	LUBBOCK	TX		04/28/2025		66		(3)			(3)		62	62			
100211203	NORFOLK	VA		05/15/2025		(140)		250			250		110	110			
100208035	JACKSONVILLE	AR		04/29/2025		148		(39)			(39)		109	109			
100207849	CICERO	IL		04/29/2025		158		(40)			(40)		118	118			
100207568	NEWARK	DE		04/29/2025		164		(41)			(41)		122	122			
100210987	SAN DIMAS	CA		05/15/2025		269		228			228		496	496			
100210909	BURIEN	WA		05/15/2025		10,473		(421)			(421)		10,051	10,051			
100211412	SHAWNEE	KS		05/15/2025		409		(59)			(59)		350	350			
100208272	GRETNA	VA		04/29/2025		614		(28)			(28)		586	586			
100208823	TUCSON	AZ		04/29/2025		44		(6)			(6)		38	38			
100208698	CLEMENTS	MD		04/29/2025		111		(28)			(28)		83	83			
100211183	MONSON	MA		05/15/2025		24		(23)			(23)						
100213155	UPPER MARLBORO	MD		05/29/2025		278		(35)			(35)		242	242			
100208063	WINDERMERE	FL		04/29/2025		149		(33)			(33)		116	116			
100210966	HENDERSON	NV		05/15/2025		135		(38)			(38)		97	97			
100213243	HOLLY SPRINGS	NC		05/29/2025		634		(49)			(49)		585	585			
100209722	MACON	GA		05/05/2025		123		(18)			(18)		105	105			
100208642	POMPTON LAKES	NJ		04/29/2025		100		(22)			(22)		78	78			
100209753	MOLINE	IL		05/05/2025		131		(18)			(18)		112	112			
100210014	TACOMA	WA		05/07/2025		150		(29)			(29)		122	122			
100207622	PAWTUCKET	RI		04/29/2025		177		(38)			(38)		139	139			
100208854	ASTORIA	OR		04/29/2025		234		1,055			1,055		1,290	1,290			
100208056	COLUMBIA	MD		04/29/2025		104		6			6		110	110			
100208306	LAKE SAINT LOUIS	MO		04/29/2025		137		(27)			(27)		110	110			
100208435	HIALEAH	FL		04/29/2025		675		(46)			(46)		629	629			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212936	FLOWERY BRANCH	GA		05/29/2025		128		(20)			(20)		108	108			
100208917	MENTONE	IN		04/29/2025		140		(22)			(22)		119	119			
100207610	GERALD	MO		04/29/2025		378		(33)			(33)		345	345			
100208059	HYATTSVILLE	MD		04/29/2025		124		(23)			(23)		101	101			
100208445	SAN DIEGO	CA		04/29/2025		57		(8)			(8)		49	49			
100210028	MILAN	MI		05/07/2025		147		(18)			(18)		129	129			
100208044	BEVERLY HILLS	FL		04/29/2025		116		(10)			(10)		107	107			
100208640	PASCO	WA		04/29/2025		142		(17)			(17)		125	125			
100208094	HOBE SOUND	FL		04/29/2025		144		(17)			(17)		127	127			
100211361	WILLISTON	FL		05/15/2025		467		(52)			(52)		416	416			
100208468	PORT SAINT LUCIE	FL		04/29/2025		118		(13)			(13)		105	105			
100208540	OVERLAND PARK	KS		04/29/2025		137		(15)			(15)		122	122			
100208250	WOODLAND	CA		04/29/2025		252		(37)			(37)		215	215			
100208485	COLUMBUS	OH		04/29/2025		200		(14)			(14)		185	185			
100211398	FAIRBURN	GA		05/15/2025		38		(13)			(13)		25	25			
100207715	THORNDALE	PA		04/29/2025		147		(33)			(33)		114	114			
100207927	BEAUMONT	CA		04/29/2025		234		(13)			(13)		221	221			
100213055	CHINO HILLS	CA		05/29/2025		346		(14)			(14)		331	331			
100211066	AZLE	TX		05/15/2025		834		(66)			(66)		768	768			
100208528	ALISO VIEJO	CA		04/29/2025		112		15			15		127	127			
100208026	HIGHLAND	CA		04/29/2025		91		(12)			(12)		79	79			
100208911	NORTH CHARLESTON	SC		04/29/2025		125		(11)			(11)		114	114			
100208479	CASSELBERRY	FL		04/29/2025		147		(14)			(14)		133	133			
100208846	SPRINGFIELD	OR		04/29/2025		163		(10)			(10)		153	153			
100208018	GLENDALE	AZ		04/29/2025		524		(14)			(14)		509	509			
100208603	RANDALLSTOWN	MD		04/29/2025		238		(37)			(37)		201	201			
100207996	IRMO	SC		04/29/2025		465		(24)			(24)		441	441			
100207716	SAN ANTONIO	TX		04/29/2025		106		(3)			(3)		104	104			
100207746	DEEP RIVER	CT		04/29/2025		276		(37)			(37)		239	239			
100208817	BATON ROUGE	LA		04/29/2025		1,589		(44)			(44)		1,545	1,545			
100208869	SARASOTA	FL		04/29/2025		431		(30)			(30)		401	401			
100207777	LAKE LA	CA		04/29/2025		109		(9)			(9)		100	100			
100207932	PLANTATION	FL		04/29/2025		997		330			330		1,328	1,328			
100208539	LEXINGTON PARK	MD		04/29/2025		129		(34)			(34)		94	94			
100207629	CHATSWORTH	GA		04/29/2025		207		(38)			(38)		169	169			
100208207	RICHMOND	TX		04/29/2025		220		(51)			(51)		169	169			
100208002	SONORA	CA		04/29/2025		156		(39)			(39)		116	116			
100208419	PORT SAINT LUCIE	FL		04/29/2025		520		(18)			(18)		502	502			
100208300	ATOKA	TN		04/29/2025		238		(25)			(25)		213	213			
100208505	ESTACADA	OR		04/29/2025		118		(10)			(10)		108	108			
100207725	LEVITTOWN	PA		04/29/2025		144		(32)			(32)		111	111			
100207733	OCEAN SHORES	WA		04/29/2025		163		(35)			(35)		128	128			
100207845	DISTRICT HEIGHTS	MD		04/29/2025		32		(5)			(5)		27	27			
100208646	UNION	KY		04/29/2025		149		(33)			(33)		116	116			
100210018	RICHLANDS	NC		05/07/2025		137		(42)			(42)		95	95			
100208561	ELLISVILLE	MO		04/29/2025		806		(78)			(78)		728	728			
100208652	BAKERSFIELD	CA		04/29/2025		192		(26)			(26)		166	166			
100208363	CHESAPEAKE	VA		04/29/2025		120		(24)			(24)		96	96			
100208740	JACKSONVILLE	FL		04/29/2025		103		(24)			(24)		79	79			
100211383	MONETT	MO		05/15/2025		132		(36)			(36)		96	96			
100208265	AMELIA	OH		04/29/2025		1,438		(14)			(14)		1,424	1,424			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207235	AUBURN	MA		04/28/2025		1,700		5			5		1,705	1,705			
100208748	JERSEY VILLAGE	TX		04/29/2025		116		(22)			(22)		94	94			
100208240	RICHMOND	TX		04/29/2025		134		(11)			(11)		123	123			
100207981	FRESNO	CA		04/29/2025		43		(6)			(6)		37	37			
100211061	DAWSONVILLE	GA		05/15/2025		110		(31)			(31)		78	78			
100211401	MARIETTA	GA		05/15/2025		6,225		(510)			(510)		5,714	5,714			
100207911	BRASELTON	GA		04/29/2025		86		(8)			(8)		78	78			
100208829	ORLANDO	FL		04/29/2025		123		(13)			(13)		110	110			
100208899	PHILLIPSBURG	NJ		04/29/2025		62		24			24		86	86			
100207778	PHOENIX	AZ		04/29/2025		932		(75)			(75)		858	858			
100208716	GREENCASTLE	PA		04/29/2025		265		(23)			(23)		242	242			
100208077	POWDER SPGS	GA		04/29/2025		142		(36)			(36)		106	106			
100208222	BLOOMINGTON	CA		04/29/2025		497		(17)			(17)		479	479			
100207915	CLERMONT	FL		04/29/2025		127		(12)			(12)		116	116			
100211103	TROUTVILLE	VA		05/15/2025		122		(33)			(33)		89	89			
100211052	DOWNINGTOWN	PA		05/15/2025		126		(34)			(34)		92	92			
100207690	MILWAUKEE	WI		04/29/2025		1,275		(48)			(48)		1,227	1,227			
100210828	TUCSON	AZ		05/15/2025		661		(61)			(61)		600	600			
100208734	BLUFFTON	SC		04/29/2025		566		(8)			(8)		558	558			
100208355	EAGAN	MN		04/29/2025		136		(35)			(35)		101	101			
100210821	SUFFOLK	VA		05/15/2025		105		(30)			(30)		75	75			
100207753	CLOVIS	CA		04/29/2025		113		(12)			(12)		101	101			
100210939	HELENA	AL		05/15/2025		125		(33)			(33)		92	92			
100207625	WATERFORD	CT		04/29/2025		118		(28)			(28)		90	90			
100208818	WESTFIELD	IN		04/29/2025		205		(32)			(32)		173	173			
100211170	MOUNT ORAB	OH		05/15/2025		112		(32)			(32)		80	80			
100208405	LONG BRANCH	NJ		04/29/2025		671		(24)			(24)		647	647			
100208527	LOUISVILLE	KY		04/29/2025		106		(25)			(25)		81	81			
100210776	SAN ANTONIO	TX		05/15/2025		136		(25)			(25)		110	110			
100207879	WHITESBURG	GA		04/29/2025		153		(31)			(31)		122	122			
100211027	MIDDLETOWN	DE		05/15/2025		854		(93)			(93)		761	761			
100211366	PLYMOUTH MEETING	PA		05/15/2025		126		(29)			(29)		97	97			
100207770	HOUSTON	TX		04/29/2025		125		(33)			(33)		92	92			
100207846	BROWNSVILLE	TX		04/29/2025		33		(9)			(9)		25	25			
100211337	ACWORTH	GA		05/15/2025		191		(38)			(38)		152	152			
100211071	PHARR	TX		05/15/2025		125		(29)			(29)		96	96			
100213137	CUMBERLAND	RI		05/29/2025		249		(15)			(15)		234	234			
100207719	VANCOUVER	WA		04/29/2025		159		(38)			(38)		121	121			
100207890	IONIA	MI		04/29/2025		140		(26)			(26)		115	115			
100208581	EL PASO	TX		04/29/2025		213		(21)			(21)		192	192			
100208234	PALMDALE	CA		04/29/2025		39		(6)			(6)		33	33			
100208789	CROFTON	MD		04/29/2025		73		11			11		84	84			
100208681	KENT	WA		04/29/2025		108		(12)			(12)		96	96			
100208122	TEHACHAPI	CA		04/29/2025		41		(6)			(6)		36	36			
100207852	HENDERSON	NV		04/29/2025		54		(7)			(7)		47	47			
100208411	LYNDEN	WA		04/29/2025		774		26			26		800	800			
100204951	OCALA	FL		04/10/2025		149,359		(7,231)			(7,231)		142,128	142,128			
100211207	POCATELLO	ID		05/15/2025		130		(30)			(30)		100	100			
100210827	LANEXA	VA		05/15/2025		(491)		659			659		168	168			
100208335	CHICO	CA		04/29/2025		567		(22)			(22)		545	545			
100208337	APACHE JUNCTION	AZ		04/29/2025		73		(9)			(9)		64	64			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211246	DAHLONEGA	GA		05/15/2025		109		(31)			(31)		78	78			
100208230	BULVERDE	TX		04/29/2025		213		(33)			(33)		180	180			
100208176	CORINTH	TX		04/29/2025		104		(21)			(21)		83	83			
100208393	GLENDALE	AZ		04/29/2025		223		(23)			(23)		200	200			
100210912	OAKHURST	CA		05/15/2025		(136)		215			215		78	78			
100208015	EAST ORANGE	NJ		04/29/2025		98		(27)			(27)		71	71			
100208090	MODESTO	CA		04/29/2025		113		(30)			(30)		83	83			
100208512	FORT WORTH	TX		04/29/2025		167		(31)			(31)		136	136			
100208233	LUCERNE	CA		04/29/2025		137		(34)			(34)		103	103			
100208022	FORT WORTH	TX		04/29/2025		110		(22)			(22)		89	89			
100208614	EL PASO	TX		04/29/2025		115		6			6		121	121			
100207613	FORT WAYNE	IN		04/29/2025		149		(36)			(36)		113	113			
100208749	OKEECHOBEE	FL		04/29/2025		41		(6)			(6)		35	35			
100213154	TRAVERSE CITY	MI		05/29/2025		111		(17)			(17)		94	94			
100207670	COVINGTON	LA		04/29/2025		119		(27)			(27)		92	92			
100211195	FREDERICK	MD		05/15/2025		119		(24)			(24)		95	95			
100207581	KISSIMMEE	FL		04/29/2025		111		(25)			(25)		85	85			
100207599	CROFTON	MD		04/29/2025		124		(31)			(31)		92	92			
100208893	TAMARAC	FL		04/29/2025		122		(27)			(27)		95	95			
100207886	TENINO	WA		04/29/2025		620		(53)			(53)		567	567			
100207922	GREENVILLE	TX		04/29/2025		5,422		(241)			(241)		5,181	5,181			
100207675	SEDRO WOOLLEY	WA		04/29/2025		121		(23)			(23)		98	98			
100211077	WARD	ND		05/15/2025		48		(8)			(8)		41	41			
100211015	CRESTVIEW	FL		05/15/2025		(526)		673			673		147	147			
100207937	CHICAGO	IL		04/29/2025		96		(19)			(19)		78	78			
100208560	BALTIMORE	MD		04/29/2025		101		(24)			(24)		78	78			
100213203	WEST SACRAMENTO	CA		05/29/2025		506		(28)			(28)		478	478			
100207607	TUSCUMBIA	AL		04/29/2025		107		(15)			(15)		92	92			
100213381	GRAND JUNCTION	CO		05/29/2025		43		(4)			(4)		39	39			
100207859	ATLANTA	GA		04/29/2025		94		(24)			(24)		70	70			
100208239	VINELAND	NJ		04/29/2025		76		(23)			(23)		54	54			
100207531	KATY	TX		04/29/2025		83		(24)			(24)		59	59			
100208031	RENO	NV		04/29/2025		36		(5)			(5)		30	30			
100211369	MANTECA	CA		05/15/2025		48		(7)			(7)		41	41			
100208495	SAN ANGELO	TX		04/29/2025		75		3			3		78	78			
100208093	GREEN BAY	WI		04/29/2025		36		26			26		62	62			
100208365	CENTRALIA	WA		04/29/2025		133		(15)			(15)		119	119			
100208567	JULIAN	CA		04/29/2025		104		(11)			(11)		93	93			
100208845	NORTH LAS VEGAS	NV		04/29/2025		118		(10)			(10)		108	108			
100207997	SHARPSBURG	GA		04/29/2025		185		(15)			(15)		170	170			
100208552	CRESCO	PA		04/29/2025		204		(21)			(21)		183	183			
100211175	HENDERSON	NV		05/15/2025		94		(27)			(27)		67	67			
100208803	SEVIERVILLE	TN		04/29/2025		292		(19)			(19)		273	273			
100207943	WILMINGTON	NC		04/29/2025		207		(21)			(21)		186	186			
100210927	KILLEEN	TX		05/15/2025		42		(12)			(12)		31	31			
100208529	GLENDALE	AZ		04/29/2025		458		(15)			(15)		444	444			
100208489	LAND O LAKES	FL		04/29/2025		1,764		(162)			(162)		1,602	1,602			
100208568	ST PETERSBURG	FL		04/29/2025		293		(14)			(14)		280	280			
100207913	LIBERAL	KS		04/29/2025		117		(30)			(30)		87	87			
100207839	PHOENIX	AZ		04/29/2025		115		(10)			(10)		105	105			
100210980	HIGHLAND	CA		05/15/2025		112		(26)			(26)		86	86			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208108	SAN ANTONIO	TX		04/29/2025		100		(27)			(27)		73	73			
100211376	ALBUQUERQUE	NM		05/15/2025		41		(12)			(12)		29	29			
100208413	BLAINE	MN		04/29/2025		83		(8)			(8)		75	75			
100211379	OZARK	AL		05/15/2025		522		144			144		666	666			
100208881	EASTON	PA		04/29/2025		129		(32)			(32)		98	98			
100211309	TENINO	WA		05/15/2025		116		(16)			(16)		100	100			
100211119	ALBUQUERQUE	NM		05/15/2025		107		(27)			(27)		80	80			
100208574	UMATILLA	OR		04/29/2025		87		(24)			(24)		63	63			
100210834	SEATTLE	WA		05/15/2025		127		(24)			(24)		104	104			
100208109	S PORTLAND	ME		04/29/2025		103		(27)			(27)		75	75			
100213365	NEWBURGH	IN		05/29/2025		78		(9)			(9)		69	69			
100208628	MESA	AZ		04/29/2025		82		(21)			(21)		62	62			
100208210	LAMAR	AR		04/29/2025		769		(66)			(66)		703	703			
100208418	MARANA	AZ		04/29/2025		104		(10)			(10)		94	94			
100207732	TEXARKANA	AR		04/29/2025		207		(31)			(31)		176	176			
100208825	GALLATIN	TN		04/29/2025		190		(28)			(28)		162	162			
100211219	AVONDALE	AZ		05/15/2025		110		(20)			(20)		90	90			
100208426	NEW CASTLE	PA		04/29/2025		149		(31)			(31)		118	118			
100208103	SUMMERVILLE	SC		04/29/2025		24		(6)			(6)		18	18			
100208260	CHICAGO	IL		04/29/2025		80		(15)			(15)		65	65			
100207634	SILVER CREEK	GA		04/29/2025		172		(26)			(26)		146	146			
100207769	CHICO	CA		04/29/2025		113		(13)			(13)		100	100			
100207750	TRUSSVILLE	AL		04/29/2025		103		(16)			(16)		86	86			
100211184	LONGVIEW	WA		05/15/2025		104		(27)			(27)		77	77			
100207935	KING WILLIAM	VA		04/29/2025		493		(25)			(25)		469	469			
100211123	PHOENIX	AZ		05/15/2025		151		(17)			(17)		134	134			
100207573	HEPHZIBAH	GA		04/29/2025		344		(32)			(32)		312	312			
100207662	CORPUS CHRISTI	TX		04/29/2025		80		(22)			(22)		58	58			
100208075	EXPORT	PA		04/29/2025		91		(11)			(11)		80	80			
100207802	TEMPLE HILLS	MD		04/29/2025		167		(18)			(18)		149	149			
100208013	ST PETERSBURG	FL		04/29/2025		155		(5)			(5)		150	150			
100208315	LANHAM	MD		04/29/2025		681		(26)			(26)		655	655			
100210810	HUNTINGTON BEACH	CA		05/15/2025		103		(24)			(24)		79	79			
100207925	DETROIT	MI		04/29/2025		126		(19)			(19)		108	108			
100208214	PALERMO	ME		04/29/2025		118		(28)			(28)		90	90			
100211075	SALINAS	CA		05/15/2025		(91)		169			169		77	77			
100207726	COLUMBUS	OH		04/29/2025		32		(5)			(5)		27	27			
100210988	WAYNESBORO	VA		05/15/2025		35		(11)			(11)		24	24			
100204471	COALVILLE	UT		04/04/2025		1,739		(235)			(235)		1,505	1,505			
100210816	WHITE PLAINS	MD		05/15/2025		95		(26)			(26)		69	69			
100211409	CHICO	CA		05/15/2025		14,216		(1,129)			(1,129)		13,086	13,086			
100208922	YORK	PA		04/29/2025		37		(5)			(5)		32	32			
100208332	PHOENIX	AZ		04/29/2025		108		(25)			(25)		83	83			
100210893	LAKE CITY	SC		05/15/2025		98		(25)			(25)		73	73			
100211395	YULEE	FL		05/15/2025		145		(17)			(17)		128	128			
100207689	ELKTON	MD		04/29/2025		172		(18)			(18)		154	154			
100208017	BELLA VISTA	AR		04/29/2025		70		(9)			(9)		61	61			
100210807	RICHMOND	VA		05/15/2025		99		(23)			(23)		76	76			
100211108	LAS VEGAS	NV		05/15/2025		98		(23)			(23)		75	75			
100208329	CLARKSTON	MI		04/29/2025		76		(22)			(22)		55	55			
100208678	WHITELAND	IN		04/29/2025		79		(22)			(22)		57	57			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207918	PENNSAUKEN	NJ		04/29/2025		80		(22)			(22)		58	58			
100211217	EULESS	TX		05/15/2025		99		(23)			(23)		76	76			
100210809	SOUTHSIDE	AL		05/15/2025		99		(22)			(22)		77	77			
100210883	WEST ALLIS	WI		05/15/2025		100		(20)			(20)		79	79			
100211016	CAVE SPRINGS	AR		05/15/2025		99		(20)			(20)		79	79			
100208003	FROSTBURG	MD		04/29/2025		98		(25)			(25)		73	73			
100211349	ANTIOCH	CA		05/15/2025		99		(19)			(19)		80	80			
100208557	LOYALTON	CA		04/29/2025		75		(17)			(17)		58	58			
100210860	MONROE	GA		05/15/2025		100		(19)			(19)		81	81			
100211224	SACRAMENTO	CA		05/15/2025		(76)		158			158		82	82			
100211360	PHOENIX	AZ		05/15/2025		100		(18)			(18)		82	82			
100208465	LONGVIEW	WA		04/29/2025		98		(8)			(8)		90	90			
100208224	PLYMOUTH	MI		04/29/2025		303		(58)			(58)		245	245			
100207807	GRAFTON	OH		04/29/2025		164		(1)			(1)		163	163			
100211083	KILLEEN	TX		05/15/2025		98		(23)			(23)		75	75			
100210819	BRASELTON	GA		05/15/2025		(90)		161			161		71	71			
100208848	BEL AIR	MD		04/29/2025		66		(9)			(9)		57	57			
100211406	SALT LAKE CITY	UT		05/15/2025		13		(11)			(11)		2	2			
100208236	GRANTS PASS	OR		04/29/2025		305		(67)			(67)		238	238			
100207762	FORT WORTH	TX		04/29/2025		598		(84)			(84)		514	514			
100211236	INDEPENDENCE	KY		05/15/2025		188		(16)			(16)		173	173			
100207821	STOCKTON	CA		04/29/2025		38		(5)			(5)		33	33			
100207882	BOLINGBROOK	IL		04/29/2025		39		(5)			(5)		33	33			
100211303	GLEN ALLEN	VA		05/15/2025		616		(34)			(34)		582	582			
100211278	LAS VEGAS	NV		05/15/2025		38		146			146		185	185			
100210948	ANTIOCH	IL		05/15/2025		21		(18)			(18)		3	3			
100208607	LANCASTER	CA		04/29/2025		99		(10)			(10)		89	89			
100208742	WEST JORDAN	UT		04/29/2025		104		(11)			(11)		94	94			
100208590	WINCHESTER	VA		04/29/2025		294		(26)			(26)		268	268			
100213289	CHULA VISTA	CA		05/29/2025		255		(10)			(10)		245	245			
100210849	HYNDMAN	PA		05/15/2025		20		(19)			(19)						
100208670	GOODYEAR	AZ		04/29/2025		28		24			24		51	51			
100208011	SAN BERNARDINO	CA		04/29/2025		319		(30)			(30)		289	289			
3500118788	MIAMI	FL		04/07/2025		58,015							58,015	58,015			
100208898	KINGFISHER	OK		04/29/2025		93		(7)			(7)		86	86			
100208664	CALDWELL	ID		04/29/2025		144		11			11		155	155			
100211238	HAHIRA	GA		05/15/2025		96		(17)			(17)		78	78			
100210975	BRIDGEWATER	NJ		05/15/2025		93		(22)			(22)		71	71			
100211133	WEST PALM BEACH	FL		05/15/2025		93		(18)			(18)		75	75			
100208507	GLEN ALLEN	VA		04/29/2025		49		14			14		63	63			
100207633	ORLANDO	FL		04/29/2025		98		(18)			(18)		80	80			
100210993	READING	PA		05/15/2025		127		(27)			(27)		100	100			
100207755	LEXINGTON	SC		04/29/2025		306		(2)			(2)		304	304			
100208461	WESTMINSTER	MD		04/29/2025		87		(9)			(9)		78	78			
100208744	EL PASO	TX		04/29/2025		82		(22)			(22)		60	60			
100207722	EATON	OH		04/29/2025		83		(19)			(19)		64	64			
100208282	WILLIAMSFIELD	IL		04/29/2025		84		(22)			(22)		61	61			
100210842	LECANTO	FL		05/15/2025		88		(21)			(21)		67	67			
100211358	COLUMBIA	SC		05/15/2025		555		(61)			(61)		494	494			
100208647	FRUITVALE	TX		04/29/2025		454		(37)			(37)		416	416			
100207543	LINDENWOLD	NJ		04/29/2025		67		1			1		68	68			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100208633	SIMPSONVILLE	SC		04/29/2025		73		(13)			(13)		60	60			
100208185	BRANDON	FL		04/29/2025		83		(10)			(10)		74	74			
100211233	OMAHA	NE		05/15/2025		133		(13)			(13)		120	120			
100208884	BLAINE	MN		04/29/2025		78		(9)			(9)		68	68			
100211092	NEWTON	AL		05/15/2025		84		(21)			(21)		63	63			
100212881	KANSAS CITY	MO		05/29/2025		96		(9)			(9)		87	87			
100211394	HAMILTON	OH		05/15/2025		86		(23)			(23)		64	64			
100208824	JACKSONVILLE	FL		04/29/2025		78		(15)			(15)		63	63			
100211068	MOUNT WOLF	PA		05/15/2025		86		(16)			(16)		70	70			
100212863	FREELAND	MI		05/29/2025		96		(8)			(8)		87	87			
100210969	BEEVILLE	TX		05/15/2025		84		(18)			(18)		66	66			
100211201	BIRMINGHAM	AL		05/15/2025		77		(21)			(21)		56	56			
100208599	LAS VEGAS	NV		04/29/2025		404		(15)			(15)		389	389			
100210954	CHARLOTTE HALL	MD		05/15/2025		79		(18)			(18)		60	60			
100210990	KINGSBURG	CA		05/15/2025		79		(18)			(18)		60	60			
100210910	TOBYHANNA	PA		05/15/2025		70		(17)			(17)		53	53			
100211297	VANCOUVER	WA		05/15/2025		484		(43)			(43)		441	441			
100210874	MCKINNEY	TX		05/15/2025		80		(16)			(16)		64	64			
100211300	DAHLONEGA	GA		05/15/2025		7		122			122		129	129			
100207912	CLAREMORE	OK		04/29/2025		258		(33)			(33)		224	224			
100208940	WICHITA	KS		04/29/2025		440		(35)			(35)		405	405			
100207980	FRANKLIN	NJ		04/29/2025		114		(21)			(21)		93	93			
100210907	AUXVASSE	MO		05/15/2025		72		(20)			(20)		52	52			
100208935	FRONT ROYAL	VA		04/29/2025		351		(14)			(14)		337	337			
100210991	FATE	TX		05/15/2025		143		(19)			(19)		124	124			
100211225	CROYDON	PA		05/15/2025		178		(28)			(28)		150	150			
100211081	BROUSSARD	LA		05/15/2025		61		(17)			(17)		43	43			
100208088	WARETOWN	NJ		04/29/2025		72		(17)			(17)		54	54			
100211322	CINCINNATI	OH		05/15/2025		73		(16)			(16)		57	57			
100211054	ALIQUIPPA	PA		05/15/2025		30		(6)			(6)		24	24			
100211114	WILMINGTON	DE		05/15/2025		74		(18)			(18)		55	55			
100208099	KANSAS CITY	KS		04/29/2025		79		(17)			(17)		62	62			
100208498	HONESDALE	PA		04/29/2025		112		(20)			(20)		92	92			
100208328	UNIONTOWN	KY		04/29/2025		364		(38)			(38)		325	325			
100210905	LAKE STEVENS	WA		05/15/2025		26		(8)			(8)		18	18			
100208444	WINCHESTER	KY		04/29/2025		59		(13)			(13)		46	46			
100208562	KANSAS CITY	MO		04/29/2025		53		(15)			(15)		38	38			
100210878	OCEAN PINES	MD		05/15/2025		165		(23)			(23)		142	142			
100208693	BRUNSWICK	GA		04/29/2025		53		(13)			(13)		40	40			
100208787	PUEBLO	CO		04/29/2025		349		(29)			(29)		320	320			
100207834	ANKENY	IA		04/29/2025		46		(10)			(10)		36	36			
100207748	SPRINGDALE	AR		04/29/2025		72		(12)			(12)		60	60			
100207978	ELKHART	IN		04/29/2025		60		(11)			(11)		49	49			
100208706	NEWPORT NEWS	VA		04/29/2025		64		(7)			(7)		57	57			
100211069	RANSON	WV		05/15/2025		328		(48)			(48)		280	280			
100210947	VINELAND	NJ		05/15/2025		65		(16)			(16)		48	48			
100211072	JACKSON	OH		05/15/2025		(95)		132			132		37	37			
100211293	BUNKER HILL	WV		05/15/2025		66		(8)			(8)		57	57			
100207611	MADISON	ME		04/29/2025		34		4			4		37	37			
100207594	POLAND	IN		04/29/2025		141		(19)			(19)		122	122			
100211096	POTTSTOWN	PA		05/15/2025		51		(15)			(15)		36	36			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208811	FRESNO	CA		04/29/2025		418		(15)			(15)		403	403			
100211161	YUMA	AZ		05/15/2025		62		(17)			(17)		45	45			
100211062	HERMISTON	OR		05/15/2025		52		(15)			(15)		37	37			
100211200	ALAMOGORDO	NM		05/15/2025		57		(16)			(16)		41	41			
100210955	HILLIARD	FL		05/15/2025		66		(16)			(16)		50	50			
100211121	PARMA	OH		05/15/2025		80		(17)			(17)		63	63			
100211411	BELLEVILLE	IL		05/15/2025		95		(18)			(18)		77	77			
100208314	WEAVER	AL		04/29/2025		49		(14)			(14)		35	35			
100208525	WINSTON SALEM	NC		04/29/2025		60		(16)			(16)		45	45			
100211267	GLENDORA	CA		05/15/2025		(49)		96			96		47	47			
100211032	CHESTERFIELD	MO		05/15/2025		59		(13)			(13)		46	46			
100211059	MESQUITE	TX		05/15/2025		59		(13)			(13)		46	46			
100207619	LEHIGH ACRES	FL		04/29/2025		74		(17)			(17)		57	57			
100208691	JACKSBORO	TN		04/29/2025		93		(12)			(12)		81	81			
100210895	WAIKOLOA	HI		05/15/2025		60		(12)			(12)		48	48			
100207734	GREENVILLE	NC		04/29/2025		240		(24)			(24)		216	216			
100210873	TAMPA	FL		05/15/2025		60		(11)			(11)		49	49			
100211220	HOLIDAY	FL		05/15/2025		45		(13)			(13)		32	32			
100208104	TRUMANN	AR		04/29/2025		25		(3)			(3)		21	21			
100213293	FARMINGTON	NM		05/29/2025		54		(4)			(4)		51	51			
100210806	SALUDA	VA		05/15/2025		57		(15)			(15)		42	42			
100210887	PLEASANT HILL	IA		05/15/2025		197		79			79		276	276			
100211205	ELKTON	KY		05/15/2025		(15)		92			92		77	77			
100211402	SPRINGFIELD	MO		05/15/2025		42		(12)			(12)		30	30			
100211152	BARTLESVILLE	OK		05/15/2025		44		(13)			(13)		31	31			
100213075	RAVENNA	OH		05/29/2025		44		(7)			(7)		37	37			
100208910	CARTHAGE	TN		04/29/2025		166		(11)			(11)		155	155			
100213050	CHAGRIN FALLS	OH		05/29/2025		11,720		(661)			(661)		11,059	11,059			
100211100	HAGERSTOWN	MD		05/15/2025		44		(12)			(12)		32	32			
100208510	GAS CITY	IN		04/29/2025		47		(13)			(13)		35	35			
100211025	TEANECK	NJ		05/15/2025		24		(11)			(11)		13	13			
100210863	GENOA	NE		05/15/2025		39		(11)			(11)		28	28			
100211390	KINGMAN	AZ		05/15/2025		41		(12)			(12)		29	29			
100210901	LINTON HALL	VA		05/15/2025		49		(13)			(13)		35	35			
100210959	PALM COAST	FL		05/15/2025		117		(17)			(17)		100	100			
100211229	CAPE CORAL	FL		05/15/2025		97		(16)			(16)		81	81			
100211259	SPRINGFIELD	MO		05/15/2025		155		(21)			(21)		133	133			
100211357	YUMA	AZ		05/15/2025		154		(37)			(37)		116	116			
100211339	STERLINGTON	LA		05/15/2025		162		(39)			(39)		123	123			
100211386	BROKEN ARROW	OK		05/15/2025		(65)		97			97		32	32			
100210868	DITTMER	MO		05/15/2025		341		(35)			(35)		306	306			
100207967	MERIDEN	CT		04/29/2025		183		(21)			(21)		162	162			
100208116	NEWTON	IA		04/29/2025		49		(9)			(9)		40	40			
100208181	WESTBY	WI		04/29/2025		978		(74)			(74)		903	903			
100213031	GOODYEAR	AZ		05/29/2025		189		(6)			(6)		183	183			
100213240	WAKE FOREST	NC		05/29/2025		5,088		(288)			(288)		4,800	4,800			
100211131	FAIRVIEW HEIGHTS	IL		05/15/2025		256		(56)			(56)		200	200			
100212927	LOS OLIVOS	CA		05/29/2025		242,836		(5,836)			(5,836)		237,000	237,000			
100208677	CONCORD	NC		04/29/2025		148,305		(9,537)			(9,537)		138,768	138,768			
100207023	APOLLO	PA		04/24/2025		117,247		(4,164)			(4,164)		113,083	113,083			
3500118159	KILLEEN	TX		04/07/2025		15							15	15			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204510	INVERNESS	FL		04/04/2025		128,235		(6,714)			(6,714)		121,521	121,521			
100116589	SAN FRANCISCO	CA		07/20/2023		7,244			7,244		(7,244)						
100137389	VILLA RICA	GA		12/05/2023		85,955			85,955		(85,955)						
100132333	ROCKWALL	TX		11/03/2023		43,137			43,137		(43,137)						
100132812	DAVENPORT	FL		11/03/2023		69,460			69,460		(69,460)						
100147221	THE BRONX	NY		03/28/2024		96,030		(32)	95,997		(96,030)						
100118110	WESTMINSTER	MD		07/20/2023		36,034			36,034		(36,034)						
100082596	BERMUDA DUNES	CA		04/14/2022		36,332			36,332		(36,332)						
100168737	MISSION HILLS	CA		09/26/2024		39,265		17	39,281		(39,265)						
100100967	WINDSOR	CO		04/28/2023		2,906		(35)	2,871		(2,906)						
100091515	THE BRONX	NY		01/20/2023		10,195			10,195		(10,195)						
100138367	ACTON	CA		12/18/2023		19,140			19,140		(19,140)						
100118754	NORTH MYRTLE BEACH	SC		07/25/2023		32,254		8	32,262		(32,254)						
100117566	SPRING	TX		07/20/2023		99,318			99,318		(99,318)						
100100324	RICHMOND HILL	NY		04/27/2023		21,681			21,681		(21,681)						
100138391	GUTTENBERG	NJ		12/18/2023		25,359			25,359		(25,359)						
100119703	NEWARK	NJ		08/08/2023		33,733			33,733		(33,733)						
100154107	CHARLESTON	SC		07/11/2024		22,062		(1)	22,062		(22,062)						
100130321	SPRINGFIELD	VA		09/28/2023		8,251			8,251		(8,251)						
100142023	DESERT HOT SPRINGS	CA		02/29/2024		38,640		70	38,710		(38,640)						
100134747	INGLEWOOD	CA		10/30/2023		27,905		(296)	27,609		(27,905)						
100146737	LOS ANGELES	CA		03/20/2024		20,984			20,984		(20,984)						
100143533	WATERBURY	CT		02/21/2024		24,676			24,676		(24,676)						
100137882	MORGANTON	GA		12/08/2023		38,972		125	39,097		(38,972)						
100088022	SARASOTA	FL		10/25/2022		40,082		31	40,113		(40,082)						
100153410	SOUTH AMBOY	NJ		05/30/2024		37,163		(60)	37,102		(37,163)						
100120430	LA PUENTE	CA		08/18/2023		21,283			21,283		(21,283)						
100132700	MECHANICSVILLE	VA		11/03/2023		24,829			24,829		(24,829)						
100083883	SACRAMENTO	CA		07/12/2022		21,876		(4)	21,872		(21,876)						
100149510	VAN NUYS	CA		04/26/2024		18,959			18,959		(18,959)						
100090018	DENVER	CO		01/13/2023		36,297		4	36,301		(36,297)						
100108478	KISSIMMEE	FL		05/25/2023		27,915			27,915		(27,915)						
100119728	EAST ORANGE	NJ		08/08/2023		32,102			32,102		(32,102)						
100114619	PRESCOTT	AZ		06/29/2023		10,474			10,474		(10,474)						
100138727	CITRUS HEIGHTS	CA		02/02/2024		25,642			25,642		(25,642)						
100076748	SARASOTA	FL		12/30/2021		56,958		(1)	56,958		(56,958)						
100109962	COLUMBUS	OH		06/22/2023		32,138			32,138		(32,138)						
100079496	ORLANDO	FL		04/25/2022		43,967		(14)	43,952		(43,967)						
100128405	ORLANDO	FL		09/15/2023		33,610			33,610		(33,610)						
100138728	CITRUS HEIGHTS	CA		02/02/2024		28,322			28,322		(28,322)						
100118091	BOCA RATON	FL		07/20/2023		43,539			43,539		(43,539)						
100143351	SPRING	TX		02/16/2024		90,925			90,925		(90,925)						
100100096	LAKEWOOD RANCH	FL		03/28/2023		11,206			11,206		(11,206)						
100076734	KATY	TX		12/30/2021		30,583			30,583		(30,583)						
100114740	FREDERICK	MD		07/07/2023		30,810			30,810		(30,810)						
100082261	GRESHAM	OR		04/14/2022		66,056		129	66,185		(66,056)						
100103208	EAST ORANGE	NJ		04/21/2023		12,429		(35)	12,394		(12,429)						
100161826	HANOVAR	PA		07/31/2024		25,254		(58)	25,196		(25,254)						
100130297	SAINT AUGUSTINE	FL		09/28/2023		36,047		11	36,058		(36,047)						
100140790	RIVERHEAD	NY		01/22/2024		24,153			24,153		(24,153)						
100140193	NAPLES	FL		01/11/2024		58,401			58,401		(58,401)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083245	AUSTIN	TX		05/10/2022		25,357			25,357		(25,357)						
100087927	MYRTLE BEACH	SC		10/25/2022		28,827			28,827		(28,827)						
100103283	WHITESBORO	TX		04/27/2023		22,154		11	22,165		(22,154)						
100087950	MUSKEGO	WI		10/25/2022		7,528			7,528		(7,528)						
100107926	KISSIMMEE	FL		06/29/2023		40,305			40,305		(40,305)						
100084608	HARVEY	LA		08/02/2022		39,306		(17)	39,289		(39,306)						
100132506	DAVENPORT	FL		11/03/2023		40,010		(130)	39,881		(40,010)						
100084631	GERVAIS	OR		08/02/2022		25,200		9	25,209		(25,200)						
100140984	MISSION HILLS	CA		03/28/2024		12,615			12,615		(12,615)						
100136095	FLOWER MOUND	TX		12/18/2023		3,682		7	3,689		(3,682)						
100100215	SCRANTON	PA		03/17/2023		13,044			13,044		(13,044)						
100119902	DUNELLEN	NJ		08/10/2023		12,922			12,922		(12,922)						
100121044	HOUSTON	TX		08/30/2023		14,420			14,420		(14,420)						
100102365	MIDDLEBURG	FL		06/07/2023		25,568			25,568		(25,568)						
100114573	MANOR	TX		06/29/2023		36,249		108	36,357		(36,249)						
100074441	BOLINGBROOK	IL		12/02/2021		72,445			72,445		(72,445)						
100134789	TAMPA	FL		10/30/2023		32,283			32,283		(32,283)						
100102577	TAMPA	FL		06/07/2023		8,354			8,354		(8,354)						
100078011	TOMS RIVER	NJ		01/12/2022		43,662		41	43,704		(43,662)						
100102711	FORT PIERCE	FL		06/22/2023		46,760			46,760		(46,760)						
100102999	GALVESTON	TX		06/22/2023		26,408			26,408		(26,408)						
100134048	SCRANTON	PA		10/25/2023		12,358			12,358		(12,358)						
100103840	PITTSFIELD	MA		05/10/2023		14,528			14,528		(14,528)						
100138248	LAUDERDALE LAKES	FL		12/14/2023		12,828			12,828		(12,828)						
100108178	LANCASTER	CA		05/24/2023		24,301			24,301		(24,301)						
100100077	BONITA SPRINGS	FL		03/28/2023		23,688		5	23,692		(23,688)						
100116277	DAVENPORT	FL		07/20/2023		9,778			9,778		(9,778)						
100161780	SAVANNAH	GA		07/31/2024		17,781		1	17,782		(17,781)						
100116860	MINNEAPOLIS	MN		07/20/2023		25,417			25,417		(25,417)						
100169253	NANTICOKE	PA		09/27/2024		27,080		2	27,082		(27,080)						
100100763	UNION	NJ		04/28/2023		23,681			23,681		(23,681)						
100149864	RIVERVIEW	FL		04/29/2024		52,266			52,266		(52,266)						
100083824	LARGO	FL		07/12/2022		24,498			24,498		(24,498)						
100108063	BOERNE	TX		05/24/2023		30,092		13	30,106		(30,092)						
100135166	NEWARK	NJ		12/15/2023		17,155			17,155		(17,155)						
100084808	PARRISH	FL		08/02/2022		21,587			21,587		(21,587)						
100137194	ATLANTA	GA		11/28/2023		18,901		57	18,958		(18,901)						
100108952	WASHINGTON	DC		05/31/2023		17,995			17,995		(17,995)						
100115292	NEWBURGH	NY		07/17/2023		31,803			31,803		(31,803)						
100091944	DECATUR	GA		02/03/2023		22,548			22,548		(22,548)						
100129870	INDIAN ORCHARD	MA		09/27/2023		6,858			6,858		(6,858)						
100101160	NEWBURGH	NY		04/28/2023		20,383			20,383		(20,383)						
100088037	BLACKWOOD	NJ		10/25/2022		21,299		16	21,315		(21,299)						
100117562	ALTAMONTE SPRINGS	FL		07/20/2023		9,077			9,077		(9,077)						
100083979	WEEKI WACHEE	FL		07/12/2022		61,960			61,960		(61,960)						
100139410	WEST HARTFORD	CT		12/28/2023		10,745			10,745		(10,745)						
100083881	TAMPA	FL		07/12/2022		65,107			65,107		(65,107)						
100088980	TREASURE ISLAND	FL		11/15/2022		21,722			21,722		(21,722)						
100173035	WILMINGTON	DE		10/25/2024		68,162		7	68,169		(68,162)						
100103838	BALTIMORE	MD		05/10/2023		19,031		(33)	18,998		(19,031)						
100149722	GLEN LYON	PA		04/26/2024		10,680			10,680		(10,680)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129869	SPRINGFIELD	MA		09/27/2023		6,363			6,363		(6,363)						
100129867	WESTFIELD	MA		09/27/2023		9,348			9,348		(9,348)						
100149744	SCRANTON	PA		04/26/2024		12,638			12,638		(12,638)						
100099665	PHOENIX	AZ		04/06/2023		13,437			13,437		(13,437)						
100090324	SOUTHAMPTON	PA		01/06/2023		18,232		7	18,239		(18,232)						
100147238	SCRANTON	PA		03/28/2024		11,664			11,664		(11,664)						
100134347	MIAMI	FL		10/27/2023		20,186			20,186		(20,186)						
100101159	NEWBURGH	NY		04/28/2023		20,128			20,128		(20,128)						
100131894	REDLANDS	CA		10/06/2023		19,037		7	19,045		(19,037)						
100135989	POINCIANA	FL		11/16/2023		27,780			27,780		(27,780)						
100091611	CLARKSTON	WA		03/07/2023		21,162			21,162		(21,162)						
100128228	SANFORD	MI		09/14/2023		27,764			27,764		(27,764)						
100119759	SCRANTON	PA		08/08/2023		6,590			6,590		(6,590)						
100090842	DESTIN	FL		01/06/2023		40,776			40,776		(40,776)						
100082813	PALMDALE	CA		04/28/2022		18,009			18,009		(18,009)						
100100055	ATLANTA	GA		03/28/2023		10,869		5	10,874		(10,869)						
100118158	MYRTLE BEACH	SC		07/20/2023		3,701			3,701		(3,701)						
100117654	HOUSTON	TX		07/20/2023		6,573			6,573		(6,573)						
100153456	SCRANTON	PA		05/30/2024		9,722			9,722		(9,722)						
100136811	WOODBOURNE	NY		11/27/2023		20,898		(29)	20,869		(20,898)						
100103842	CHICAGO	IL		05/10/2023		11,098			11,098		(11,098)						
100103095	CHICAGO	IL		04/21/2023		10,075			10,075		(10,075)						
100128758	PORTLAND	OR		09/21/2023		15,968			15,968		(15,968)						
100120393	LARGO	FL		08/18/2023		18,109			18,109		(18,109)						
100134025	PHILADELPHIA	PA		10/25/2023		10,932		(26)	10,907		(10,932)						
100119653	PACE	FL		08/08/2023		6,155			6,155		(6,155)						
100119654	PACE	FL		08/08/2023		6,155			6,155		(6,155)						
100119655	PACE	FL		08/08/2023		6,155			6,155		(6,155)						
100119656	PACE	FL		08/08/2023		4,957			4,957		(4,957)						
100114895	PACE	FL		07/13/2023		5,241			5,241		(5,241)						
100114900	PACE	FL		07/13/2023		6,154			6,154		(6,154)						
100114902	PACE	FL		07/13/2023		6,154			6,154		(6,154)						
100114903	PACE	FL		07/13/2023		4,956			4,956		(4,956)						
100114906	PACE	FL		07/13/2023		4,956			4,956		(4,956)						
100114908	PACE	FL		07/13/2023		4,956			4,956		(4,956)						
100143784	WATERFORD	MI		02/27/2024		22,655			22,655		(22,655)						
100103824	CHICAGO	IL		05/10/2023		9,964			9,964		(9,964)						
100103816	CHICAGO	IL		05/10/2023		9,137			9,137		(9,137)						
100116562	ARCATA	CA		07/20/2023		8,287			8,287		(8,287)						
100120528	JACKSONVILLE	FL		08/18/2023		15,753			15,753		(15,753)						
100147229	PLYMOUTH	PA		03/28/2024		5,917			5,917		(5,917)						
100103147	DETROIT	MI		04/21/2023		20,786		(6)	20,781		(20,786)						
100090635	WATERBURY	CT		12/29/2022		11,103			11,103		(11,103)						
100119743	SCRANTON	PA		08/08/2023		6,810			6,810		(6,810)						
100089021	ELGIN	IL		11/04/2022		19,715		7	19,722		(19,715)						
100091614	CLARKSTON	WA		03/07/2023		16,098		6	16,104		(16,098)						
100099848	BALTIMORE	MD		02/28/2023		9,625			9,625		(9,625)						
100119782	SCRANTON	PA		08/08/2023		5,908			5,908		(5,908)						
100091629	GULFPORT	FL		03/07/2023		18,067			18,067		(18,067)						
100115282	PITTSTON	PA		07/17/2023		5,536			5,536		(5,536)						
100101763	CHICAGO	IL		03/31/2023		5,860			5,860		(5,860)						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119774	SCRANTON	PA		08/08/2023		7,286			7,286		(7,286)						
100091518	DUNDALK	MD		01/20/2023		11,759			11,759		(11,759)						
100090024	TAMPA	FL		01/13/2023		28,097		1	28,098		(28,097)						
100109844	BALTIMORE	MD		06/22/2023		7,010			7,010		(7,010)						
100082165	POMPANO BEACH	FL		04/14/2022		27,655			27,655		(27,655)						
100115148	DETROIT	MI		07/17/2023		14,375			14,375		(14,375)						
100153071	COLUMBUS	OH		06/27/2024		17,923		54	17,977		(17,923)						
100088367	PALM SPRINGS	CA		01/06/2023		9,651		19	9,670		(9,651)						
100164942	ARCHBALD	PA		08/28/2024		12,334			12,334		(12,334)						
100149719	OLD FORGE	PA		04/26/2024		9,466		(11)	9,455		(9,466)						
100153440	SCRANTON	PA		05/30/2024		9,282		(19)	9,263		(9,282)						
100092018	HOUSTON	TX		02/09/2023		7,769		(11)	7,758		(7,769)						
100149720	BETHLEHEM	PA		04/26/2024		7,031			7,031		(7,031)						
100103546	ROANOKE	VA		05/08/2023		11,437			11,437		(11,437)						
100149717	SCRANTON	PA		04/26/2024		6,055			6,055		(6,055)						
100134018	LA MARQUE	TX		10/25/2023		8,638		(3)	8,635		(8,638)						
100153432	EDWARDSVILLE	PA		05/30/2024		8,434			8,434		(8,434)						
100153433	SCRANTON	PA		05/30/2024		8,538			8,538		(8,538)						
100134653	HOUSTON	TX		10/30/2023		4,340			4,340		(4,340)						
100153424	JESSUP	PA		05/30/2024		6,173			6,173		(6,173)						
100153427	SCRANTON	PA		05/30/2024		12,442		(17)	12,425		(12,442)						
100103131	SCRANTON	PA		04/21/2023		6,196			6,196		(6,196)						
100092030	SCRANTON	PA		02/09/2023		8,047		(16)	8,031		(8,047)						
100109891	EXETER	PA		06/22/2023		6,097			6,097		(6,097)						
100110749	JACKSONVILLE	FL		08/11/2023		14,111			14,111		(14,111)						
100091998	DIXMOOR	IL		02/09/2023		2,199			2,199		(2,199)						
100147291	LARKSVILLE	PA		03/28/2024		7,044			7,044		(7,044)						
100135012	COLUMBUS	OH		10/30/2023		7,023		10	7,032		(7,023)						
100126340	PITTSTON	PA		08/30/2023		4,105			4,105		(4,105)						
100084613	LIBBY	MT		08/02/2022		5,610			5,610		(5,610)						
100136797	INDIANAPOLIS	IN		11/27/2023		3,941			3,941		(3,941)						
100091736	FORT PIERCE	FL		03/24/2023		3,111			3,111		(3,111)						
100151790	MYRTLE BEACH	SC		05/10/2024		9,503			9,503		(9,503)						
100126364	WILKES-BARRE TOWNSHIP	PA		08/30/2023		4,974			4,974		(4,974)						
100100198	BRADDOCK	PA		03/17/2023		6,928		(8)	6,920		(6,928)						
100103132	MAYFIELD	PA		04/21/2023		3,604			3,604		(3,604)						
100143605	BALTIMORE	MD		02/21/2024		9,757			9,757		(9,757)						
100119845	REDFORD	MI		08/08/2023		8,243			8,243		(8,243)						
100141093	DETROIT	MI		01/30/2024		11,480			11,480		(11,480)						
100103175	TEXARKANA	TX		04/21/2023		5,708		(11)	5,698		(5,708)						
100141141	SCRANTON	PA		01/30/2024		4,228			4,228		(4,228)						
100099798	SCRANTON	PA		02/28/2023		4,880			4,880		(4,880)						
100115222	HAZEL PARK	MI		07/17/2023		7,242			7,242		(7,242)						
100139423	PLYMOUTH	PA		12/28/2023		6,493			6,493		(6,493)						
100153465	PHILADELPHIA	PA		05/30/2024		6,454		(3)	6,451		(6,454)						
100100195	MCKEESPORT	PA		03/17/2023		5,055		(7)	5,048		(5,055)						
100153435	SCRANTON	PA		05/30/2024		3,665			3,665		(3,665)						
7200746	TAMPA	FL		01/23/2025		(122,886)		102,118	(20,768)		122,886						
0299999. Mortgages with partial repayments						10,115,156		15,764,554	17,195,606		(1,431,051)	528,644,519	537,328,624	552,790,590	14,374,020	1,087,946	15,461,966
100107973	BEVERLY HILLS	CA		05/22/2023	04/30/2025	4,470,061							4,470,061	4,681,564		211,503	211,503
100099612	LOS ANGELES	CA		04/06/2023	04/30/2025	2,745,275							2,745,275	2,866,727		121,452	121,452

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117997	LONG BEACH	CA		07/20/2023	05/31/2025	2,695,179							2,695,179	2,871,624		176,445	176,445
100083684	CHULA VISTA	CA		06/21/2022	04/30/2025	2,357,404							2,357,404	2,159,239		(198,165)	(198,165)
100100334	MIAMI BEACH	FL		04/27/2023	04/30/2025	1,994,167							1,994,167	2,032,707		38,539	38,539
100076414	HOLMES BEACH	FL		12/23/2021	05/31/2025	1,947,106		(1,249)			(1,249)		1,945,857	1,622,355		(323,502)	(323,502)
100103756	MAHWAH	NJ		05/08/2023	04/30/2025	1,939,191							1,939,191	1,733,325		(205,866)	(205,866)
100099618	JACKSONVILLE	FL		04/06/2023	04/30/2025	1,997,196							1,997,196	1,875,798		(121,398)	(121,398)
100078750	WOODLAND HILLS	CA		02/25/2022	04/30/2025	1,922,174		(120)			(120)		1,922,054	1,686,242		(235,813)	(235,813)
100076413	HOLMES BEACH	FL		12/23/2021	05/31/2025	1,855,776		(1,172)			(1,172)		1,854,605	1,583,390		(271,215)	(271,215)
100078297	BELLINGHAM	WA		02/10/2022	04/30/2025	1,749,159							1,749,159	1,173,084		(576,075)	(576,075)
100089635	BONSALL	CA		01/30/2023	04/30/2025	1,656,359							1,656,359	1,692,358		35,999	35,999
100116610	NORTHBROOK	IL		07/20/2023	04/30/2025	1,656,047							1,656,047	2,072,469		416,422	416,422
100089982	PONTE VEDRA BEACH	FL		01/13/2023	04/30/2025	1,648,146							1,648,146	1,663,863		15,717	15,717
100089059	PALM SPRINGS	CA		01/06/2023	05/31/2025	2,349,231							2,349,231	1,715,580		(633,650)	(633,650)
100110087	MALIBU	CA		06/23/2023	04/30/2025	1,510,297							1,510,297	1,327,764		(182,533)	(182,533)
100088820	HAYWARD	CA		11/15/2022	04/30/2025	1,465,545							1,465,545	1,607,862		142,316	142,316
100136565	LOS ANGELES	CA		11/22/2023	04/30/2025	1,455,220							1,455,220	1,011,397		(443,823)	(443,823)
100084670	MIAMI SHORES	FL		08/02/2022	04/30/2025	1,437,352							1,437,352	1,339,265		(98,088)	(98,088)
100133898	MALIBU	CA		11/29/2023	04/30/2025	1,416,022							1,416,022	1,427,280		11,259	11,259
100130259	DESTIN	FL		09/28/2023	05/31/2025	1,297,144		(361)			(361)		1,296,783	1,288,926		(7,857)	(7,857)
100088929	TUXEDO PARK	NY		11/15/2022	04/30/2025	1,206,074							1,206,074	1,269,197		63,123	63,123
100118015	TEMPLE CITY	CA		07/20/2023	04/30/2025	1,163,775		1,955			1,955		1,165,730	1,129,721		(36,010)	(36,010)
100102793	CARLSBAD	CA		06/22/2023	04/30/2025	1,159,204							1,159,204	1,164,552		5,348	5,348
100127702	MIAMI	FL		09/08/2023	04/30/2025	1,158,308							1,158,308	1,157,949		(359)	(359)
100116514	CHATSWORTH	CA		07/20/2023	04/30/2025	1,128,592							1,128,592	1,210,634		82,042	82,042
100078362	RANCHO CUCAMONGA	CA		02/10/2022	04/30/2025	1,176,301							1,176,301	1,037,039		(139,262)	(139,262)
100090987	LOS ANGELES (AREA OF NORTHRIDG	CA		01/31/2023	04/30/2025	1,102,783							1,102,783	1,169,655		66,872	66,872
100118168	NAPLES	FL		07/20/2023	04/30/2025	1,099,093							1,099,093	1,081,348		(17,745)	(17,745)
100065863	WEST HOLLYWOOD	CA		07/27/2021	04/30/2025	1,096,837							1,096,837	1,033,445		(63,391)	(63,391)
100116084	TARZANA AREA LOS ANGELES	CA		07/20/2023	04/30/2025	1,095,134							1,095,134	1,152,308		57,174	57,174
100117096	MIRAMAR BEACH	FL		07/20/2023	05/31/2025	1,097,973		6,681			6,681		1,104,654	1,045,647		(59,007)	(59,007)
100086977	SANTA BARBARA	CA		10/24/2022	04/30/2025	1,088,090		(45)			(45)		1,088,045	1,075,155		(12,889)	(12,889)
100119124	BELLEVUE	WA		07/28/2023	04/30/2025	1,031,465							1,031,465	1,249,882		218,417	218,417
100080830	LAKE WORTH	FL		03/10/2022	04/30/2025	1,027,325							1,027,325	919,564		(107,761)	(107,761)
100087033	MAGNOLIA	TX		11/04/2022	04/30/2025	1,026,694							1,026,694	1,066,187		39,493	39,493
100108225	CUTLER BAY	FL		05/24/2023	04/30/2025	1,026,669							1,026,669	1,083,827		57,159	57,159
100117840	LOS ANGELES	CA		07/20/2023	04/30/2025	1,024,237							1,024,237	1,071,989		47,753	47,753
100154346	LYNBROOK	NY		06/12/2024	05/31/2025	1,002,807		(26)			(26)		1,002,781	1,002,729		(52)	(52)
100087180	CITY OF OJAI	CA		10/25/2022	04/30/2025	986,685							986,685	1,010,907		24,222	24,222
100083007	DRIFTWOOD	TX		05/05/2022	04/30/2025	984,536		(22)			(22)		984,514	906,680		(77,834)	(77,834)
100090347	AURORA	CO		02/03/2023	04/30/2025	988,081		(4)			(4)		988,077	1,014,799		26,721	26,721
100128262	FORT LAUDERDALE	FL		09/14/2023	05/31/2025	930,393		(162)			(162)		930,230	971,526		41,296	41,296
100159621	LOS ANGELES	CA		07/15/2024	04/30/2025	926,252							926,252	926,326		75	75
100076625	SACRAMENTO	CA		12/16/2021	04/30/2025	863,597		(60)			(60)		863,537	750,835		(112,702)	(112,702)
100102013	TAMPA	FL		04/14/2023	04/30/2025	866,845							866,845	793,893		(72,952)	(72,952)
100136628	PASADENA	CA		11/22/2023	04/30/2025	1,010,781							1,010,781	869,664		(141,117)	(141,117)
100099623	DACULA	GA		04/06/2023	04/30/2025	850,957		(16)			(16)		850,941	697,515		(153,426)	(153,426)
100071471	AUSTIN	TX		10/26/2021	04/30/2025	784,017							784,017	647,002		(137,015)	(137,015)
100084594	ORLANDO	FL		08/02/2022	04/30/2025	782,108							782,108	775,805		(6,303)	(6,303)
100117450	BROOKLYN	NY		07/20/2023	05/31/2025	764,104							764,104	910,190		146,087	146,087
100117502	GIG HARBOR	WA		07/20/2023	04/30/2025	761,693		34			34		761,727	755,032		(6,695)	(6,695)
100174501	WESLEY CHAPEL	FL		10/31/2024	04/30/2025	754,837		(55)			(55)		754,782	754,947		165	165

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174699	ABILENE	TX		10/31/2024	04/30/2025	749,525							749,525	749,371		(154)	(154)
100102676	LOCKHART	TX		06/22/2023	04/30/2025	741,868							741,868	741,268		(599)	(599)
100079341	OAKLAND	CA		03/17/2022	04/30/2025	721,973							721,973	424,087		(297,886)	(297,886)
100119931	SENECA	SC		08/10/2023	04/30/2025	716,294							716,294	742,210		25,916	25,916
100138760	CORAL SPRINGS	FL		12/21/2023	04/30/2025	830,584							830,584	875,253		44,669	44,669
100114609	GILBERT	AZ		06/29/2023	04/30/2025	761,641		(9)			(9)		761,633	733,194		(28,438)	(28,438)
100120408	KATY	TX		08/18/2023	04/30/2025	748,412							748,412	734,143		(14,269)	(14,269)
100084732	GRAND PRAIRIE	TX		08/02/2022	04/30/2025	660,863							660,863	621,951		(38,911)	(38,911)
100091061	FONTANA	CA		01/31/2023	04/30/2025	667,114		(6)			(6)		667,109	701,689		34,580	34,580
100108074	OAK HILLS	CA		05/24/2023	04/30/2025	654,892							654,892	679,994		25,102	25,102
100120865	OAKLAND	CA		08/28/2023	04/30/2025	645,075							645,075	538,532		(106,543)	(106,543)
100091678	LAKE ELSINORE	CA		01/27/2023	04/30/2025	638,869		(7)			(7)		638,862	661,730		22,868	22,868
100126312	LOWELL	MA		08/30/2023	04/30/2025	637,280							637,280	486,105		(151,175)	(151,175)
100086698	SMYRNA	GA		09/30/2022	05/31/2025	631,395							631,395	660,676		29,281	29,281
100156204	ATLANTA	GA		06/20/2024	05/31/2025	748,437							748,437	748,397		(40)	(40)
100103656	FARR WEST	UT		05/08/2023	05/31/2025	615,326							615,326	645,037		29,712	29,712
100117864	BOSTON	MA		07/20/2023	04/30/2025	612,136							612,136	674,525		62,389	62,389
100108944	WESTMINSTER	MD		05/31/2023	04/30/2025	609,154		(14)			(14)		609,141	617,274		8,133	8,133
100154095	SACRAMENTO	CA		07/11/2024	05/31/2025	599,514		(264)			(264)		599,250	600,283		1,033	1,033
100088813	BEAVERCREEK	OH		11/15/2022	04/30/2025	600,311							600,311	538,788		(61,523)	(61,523)
100079797	DEERFIELD BEACH	FL		04/25/2022	04/30/2025	595,461							595,461	545,064		(50,397)	(50,397)
100131872	SAN ANTONIO	TX		10/06/2023	04/30/2025	594,654							594,654	613,608		18,954	18,954
100164053	NORTH BALDWIN	NY		08/21/2024	04/30/2025	583,741							583,741	583,767		26	26
100117835	PARAMUS	NJ		07/20/2023	04/30/2025	578,121							578,121	592,652		14,531	14,531
100120449	FORT LAUDERDALE	FL		08/18/2023	04/30/2025	576,407							576,407	572,080		(4,327)	(4,327)
100102874	LAKELAND	FL		06/22/2023	04/30/2025	567,987							567,987	461,778		(106,210)	(106,210)
100166940	MIAMI	FL		09/13/2024	04/30/2025	559,253		(14)			(14)		559,239	553,459		(5,779)	(5,779)
100117461	PALM SPRINGS	CA		07/20/2023	04/30/2025	659,923		54			54		659,977	623,741		(36,237)	(36,237)
100117476	GOBLES	MI		07/20/2023	05/31/2025	553,699		(5)			(5)		553,694	540,808		(12,886)	(12,886)
100116907	MESA	AZ		07/20/2023	04/30/2025	627,224							627,224	575,166		(52,058)	(52,058)
100099562	BRUSH PRAIRIE	WA		02/17/2023	04/30/2025	552,436							552,436	574,720		22,284	22,284
100088304	STAMFORD	CT		11/10/2022	04/30/2025	550,684							550,684	548,297		(2,387)	(2,387)
100082877	SALT LAKE CITY	UT		05/17/2022	04/30/2025	609,999							609,999	507,940		(102,059)	(102,059)
100091258	SOUTH GATE	CA		01/31/2023	04/30/2025	548,277		(28)			(28)		548,249	556,816		8,567	8,567
100114520	TAMPA	FL		06/29/2023	04/30/2025	547,251							547,251	546,870		(382)	(382)
100117932	KATY	TX		07/20/2023	04/30/2025	581,124							581,124	567,053		(14,071)	(14,071)
100103571	SANFORD	FL		05/08/2023	04/30/2025	540,362							540,362	563,778		23,416	23,416
100174634	PORT CHARLOTTE	FL		10/31/2024	04/30/2025	535,895							535,895	535,803		(92)	(92)
100087127	DAVENPORT	FL		11/04/2022	05/31/2025	526,811		(147)			(147)		526,664	515,202		(11,462)	(11,462)
100099831	IRVINGTON	NJ		02/28/2023	04/30/2025	524,542							524,542	496,513		(28,029)	(28,029)
100179917	MCDONOUGH	GA		11/25/2024	06/30/2025	517,646							517,646	514,602		(3,044)	(3,044)
100115178	OZONE PARK	NY		07/17/2023	05/31/2025	512,363							512,363	600,993		88,631	88,631
100108442	WOODBURY	NY		05/25/2023	04/30/2025	511,591							511,591	538,221		26,631	26,631
100117202	BREWSTER	MA		07/20/2023	05/31/2025	510,886		2,456			2,456		513,341	479,680		(33,662)	(33,662)
100102975	PALMDALE	CA		06/22/2023	04/30/2025	506,457		(8)			(8)		506,449	506,443		(6)	(6)
100083509	WESTLAKE	FL		06/06/2022	04/30/2025	495,403							495,403	452,833		(42,570)	(42,570)
100117859	MENIFEE	CA		07/20/2023	04/30/2025	492,982							492,982	501,400		8,419	8,419
100132364	ELLICOTT CITY	MD		11/03/2023	04/30/2025	487,476							487,476	498,460		10,984	10,984
100087289	PEABODY	MA		10/25/2022	04/30/2025	496,951		68			68		497,019	469,523		(27,496)	(27,496)
100083939	CYPRESS	TX		07/12/2022	04/30/2025	471,334							471,334	472,365		1,031	1,031
100079739	SEASIDE	OR		04/25/2022	04/30/2025	469,101							469,101	419,328		(49,772)	(49,772)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117576	BRENTWOOD	MD		07/20/2023	04/30/2025	457,514							457,514	359,379		(98,135)	(98,135)
100089290	JOSHUA TREE	CA		01/26/2023	04/30/2025	456,922							456,922	434,626		(22,296)	(22,296)
100082339	MONTGOMERY	TX		04/14/2022	04/30/2025	455,728		(19)			(19)		455,709	431,337		(24,372)	(24,372)
100079734	SEASIDE	OR		04/25/2022	04/30/2025	450,620							450,620	400,260		(50,361)	(50,361)
100174944	SAINT CLOUD	FL		10/31/2024	04/30/2025	443,555		(41)			(41)		443,514	443,588		74	74
100116053	PALMDALE	CA		07/20/2023	04/30/2025	441,319							441,319	438,219		(3,100)	(3,100)
100102654	DUBUQUE	IA		06/22/2023	04/30/2025	438,742							438,742	458,995		20,252	20,252
100086217	MADERA	CA		10/07/2022	04/30/2025	515,938		(20)			(20)		515,917	486,908		(29,009)	(29,009)
100110706	KISSIMMEE	FL		08/11/2023	04/30/2025	424,584							424,584	446,905		22,322	22,322
100088955	NORTH BERGEN	NJ		11/15/2022	04/30/2025	422,537							422,537	434,763		12,226	12,226
100100214	YONKERS	NY		03/17/2023	04/30/2025	421,739							421,739	493,796		72,058	72,058
100083816	SARASOTA	FL		07/12/2022	04/30/2025	413,440		(15)			(15)		413,426	409,214		(4,211)	(4,211)
100119620	VISALIA	CA		07/31/2023	04/30/2025	416,466							416,467	431,410		14,943	14,943
100117256	SANDY SPRINGS	GA		07/20/2023	04/30/2025	416,727							416,727	483,353		66,625	66,625
100159888	MIAMI	FL		08/16/2024	04/30/2025	409,047		(19)			(19)		409,029	409,110		82	82
100182509	PUYALLUP	WA		12/12/2024	04/30/2025	404,996		(2)			(2)		404,994	404,627		(367)	(367)
100091679	ATLANTA	GA		01/27/2023	04/30/2025	401,836							401,836	405,281		3,445	3,445
100108349	CANTON	MA		05/25/2023	04/30/2025	399,559							399,559	396,478		(3,081)	(3,081)
100086582	TAMPA	FL		09/30/2022	05/31/2025	394,788							394,788	412,535		17,747	17,747
100088184	SUGAR LAND	TX		10/25/2022	04/30/2025	391,928							391,928	396,963		5,035	5,035
100107924	WADSWORTH	IL		06/29/2023	04/30/2025	390,398							390,398	398,338		7,939	7,939
100110092	GALVESTON	TX		06/23/2023	05/31/2025	424,613							424,613	418,201		(6,412)	(6,412)
100186698	ALPHARETTA	GA		12/31/2024	06/06/2025	381,440		(376)			(376)		381,064	382,032		968	968
100108386	WOOLWICH TOWNSHIP	NJ		05/25/2023	04/30/2025	378,520							378,520	320,898		(57,621)	(57,621)
100087001	VANCOUVER	WA		11/04/2022	04/30/2025	375,409							375,409	380,030		4,621	4,621
100079335	TUCSON	AZ		03/17/2022	04/30/2025	375,254							375,254	361,676		(13,579)	(13,579)
100079835	MAUK	GA		04/25/2022	04/30/2025	370,782		(1)			(1)		370,781	306,503		(64,279)	(64,279)
100135869	BRADENTON BEACH	FL		11/13/2023	05/31/2025	371,476		(145)			(145)		371,331	334,788		(36,543)	(36,543)
100117868	PANAMA CITY BEACH	FL		07/20/2023	04/30/2025	370,479							370,479	392,783		22,303	22,303
100084602	CROSSVILLE	TN		08/02/2022	04/30/2025	365,872							365,872	370,052		4,181	4,181
100091463	MEMPHIS	TN		01/20/2023	05/31/2025	365,650							365,650	356,239		(9,411)	(9,411)
100103161	GREENWOOD LAKE	NY		04/21/2023	04/30/2025	364,797							364,797	307,685		(57,112)	(57,112)
100132642	PENDLETON	KY		11/03/2023	04/30/2025	350,615							350,615	357,180		6,565	6,565
100144387	SEBRING	FL		03/07/2024	05/31/2025	349,568		(110)			(110)		349,458	349,446		(12)	(12)
100083608	HASLET	TX		07/25/2022	04/30/2025	356,368		(6)			(6)		356,362	327,351		(29,012)	(29,012)
100119724	SPRINGFIELD	MA		08/08/2023	04/30/2025	339,197							339,197	301,995		(37,202)	(37,202)
100114647	PROSPER	TX		06/29/2023	04/30/2025	330,738		(23)			(23)		330,715	316,777		(13,938)	(13,938)
100100378	HUNTINGTON	NY		04/27/2023	04/30/2025	329,133		56			56		329,189	320,396		(8,793)	(8,793)
100091607	WASHINGTON	DC		03/07/2023	04/30/2025	493,866							493,866	362,112		(131,755)	(131,755)
100100577	SHARPSBURG	GA		04/27/2023	04/30/2025	326,277							326,277	248,137		(78,140)	(78,140)
100109867	OAKLAND	CA		06/22/2023	05/31/2025	325,596							325,596	325,752		156	156
100166474	BATON ROUGE	LA		10/31/2024	04/30/2025	324,970		(11)			(11)		324,960	324,956		(4)	(4)
100114574	CLEARWATER	FL		06/29/2023	05/31/2025	324,249		(75)			(75)		324,174	315,765		(8,409)	(8,409)
100079717	WINTER GARDEN	FL		04/25/2022	04/30/2025	323,096							323,096	280,982		(42,114)	(42,114)
100099660	MINNETONKA	MN		04/06/2023	05/31/2025	321,532							321,532	342,075		20,543	20,543
100109090	GALVESTON	TX		06/05/2023	04/30/2025	320,167							320,167	314,605		(5,562)	(5,562)
100100028	DENVER	CO		03/28/2023	04/30/2025	313,137							313,137	306,910		(6,227)	(6,227)
100080927	PHILADELPHIA	PA		03/17/2022	04/30/2025	309,622							309,622	286,569		(23,053)	(23,053)
100099830	NEWARK	NJ		02/28/2023	04/30/2025	309,621							309,621	321,672		12,051	12,051
100079600	WINTER GARDEN	FL		04/25/2022	04/30/2025	309,476							309,476	260,894		(48,582)	(48,582)
100133995	PAULSBORO	NJ		10/25/2023	04/30/2025	305,793							305,793	303,647		(2,146)	(2,146)

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100103224	SPOKANE	WA		04/26/2023	04/30/2025	301,130							301,130	298,565		(2,565)	(2,565)
100091760	JACKSONVILLE	FL		03/24/2023	04/30/2025	301,085							301,085	306,373		5,289	5,289
100102523	DAVENPORT	FL		06/07/2023	05/31/2025	298,173		7			7		298,179	304,685		6,506	6,506
100108947	HOUSTON	TX		05/31/2023	04/30/2025	298,407							298,407	297,999		(408)	(408)
100091525	ROSEDALE	NY		01/20/2023	04/30/2025	298,376							298,376	299,505		1,128	1,128
100159982	MIAMI	FL		08/16/2024	04/30/2025	295,062		(43)			(43)		295,019	295,095		77	77
100071476	HOUSTON	TX		10/26/2021	04/30/2025	294,790		(682)			(682)		294,108	257,177		(36,932)	(36,932)
100109896	PHILADELPHIA	PA		06/22/2023	05/31/2025	294,302							294,302	292,491		(1,811)	(1,811)
100126296	WATERBURY	CT		08/30/2023	04/30/2025	292,853							292,853	279,061		(13,792)	(13,792)
100086562	HIGHLAND PARK	IL		09/30/2022	04/30/2025	291,687							291,687	293,864		2,176	2,176
100117030	JACKSONVILLE	FL		07/20/2023	04/30/2025	291,444							291,444	337,341		45,897	45,897
100116218	LINDENHURST	NY		07/20/2023	04/30/2025	288,973							288,973	389,329		100,357	100,357
100099815	EDINBURG	TX		02/28/2023	04/30/2025	288,856							288,856	342,517		53,661	53,661
100117454	KINGWOOD	TX		07/20/2023	04/30/2025	285,456							285,456	335,239		49,783	49,783
100079524	WAUCONDA	IL		04/25/2022	04/30/2025	282,775							282,775	263,675		(19,101)	(19,101)
100175166	CROSBY	TX		11/05/2024	04/30/2025	281,867		(2)			(2)		281,865	282,696		831	831
100164120	PALM HARBOR	FL		08/21/2024	05/31/2025	276,114		(23)			(23)		276,091	282,638		6,547	6,547
100062251	PORT MONMOUTH	NJ		07/01/2021	05/30/2025	292,729		(503)			(503)		292,226	300,935		8,710	8,710
100147080	SURPRISE	AZ		03/28/2024	04/30/2025	271,380							271,380	277,421		6,041	6,041
100141694	ADELANTO	CA		01/30/2024	04/30/2025	271,361							271,361	254,143		(17,217)	(17,217)
100108226	SLIDELL	LA		05/24/2023	04/30/2025	268,703							268,703	240,060		(28,643)	(28,643)
100071264	HAINES CITY	FL		10/01/2021	04/30/2025	268,139							268,139	269,186		1,047	1,047
100179612	DETROIT	MI		11/21/2024	06/30/2025	267,229		(45)			(45)		267,184	267,027		(156)	(156)
100115142	WATERBURY	CT		07/17/2023	05/31/2025	267,235		2			2		267,236	261,226		(6,010)	(6,010)
100088361	REYNOLDSBURG	OH		01/06/2023	04/30/2025	266,521		(13)			(13)		266,509	270,009		3,500	3,500
100088942	RIO RICO	AZ		11/15/2022	05/31/2025	265,162		(73)			(73)		265,089	259,508		(5,581)	(5,581)
100117879	ORLANDO	FL		07/20/2023	04/30/2025	266,491							266,491	305,973		39,482	39,482
100091108	FRAZIER PARK	CA		01/31/2023	04/30/2025	265,163							265,163	268,583		3,420	3,420
100120542	CHICAGO	IL		08/18/2023	05/31/2025	264,413		(98)			(98)		264,315	259,198		(5,117)	(5,117)
100065864	MIAMI	FL		07/27/2021	04/30/2025	264,318							264,318	247,799		(16,519)	(16,519)
100064648	HOUMA	LA		07/01/2021	05/30/2025	266,307		(154)			(154)		266,153	275,454		9,301	9,301
100133946	WATERBURY	CT		10/25/2023	05/31/2025	337,852							337,852	290,622		(47,230)	(47,230)
100170305	LAKE OZARK	MO		10/08/2024	06/30/2025	255,626		(46)			(46)		255,581	255,484		(96)	(96)
100064651	BRIDGEPORT	CT		07/01/2021	06/30/2025	277,746		(932)			(932)		276,813	288,945		12,131	12,131
100117570	WINTER HAVEN	FL		07/20/2023	04/30/2025	255,242							255,242	258,106		2,864	2,864
100119732	WINDSOR	CT		08/08/2023	04/30/2025	254,707							254,707	216,936		(37,771)	(37,771)
100137473	LONG BEACH	CA		01/11/2024	04/30/2025	254,271		(9)			(9)		254,262	254,404		142	142
100116339	VISALIA	CA		07/20/2023	04/30/2025	254,048							254,048	289,960		35,912	35,912
100131868	PARRISH	FL		10/06/2023	04/30/2025	251,458							251,458	245,134		(6,324)	(6,324)
100174826	LENOIR	NC		10/31/2024	04/30/2025	250,468		(30)			(30)		250,438	250,510		72	72
100103566	BRIDGEPORT	CT		05/08/2023	04/30/2025	248,954		220			220		249,173	237,605		(11,569)	(11,569)
100073374	BALTIMORE	MD		11/01/2021	06/30/2025	243,951							243,951	242,909		(1,041)	(1,041)
100091536	PHILADELPHIA	PA		01/20/2023	04/30/2025	243,894							243,894	205,070		(38,824)	(38,824)
100084693	CHICAGO	IL		08/02/2022	06/30/2025	243,796							243,796	243,965		170	170
100165829	CHESHIRE	MA		08/29/2024	05/31/2025	242,860		(66)			(66)		242,794	233,748		(9,047)	(9,047)
100174768	PHILADELPHIA	PA		10/31/2024	04/30/2025	242,298		(22)			(22)		242,277	242,311		35	35
100115150	CHICAGO	IL		07/17/2023	04/30/2025	241,421							241,421	173,882		(67,539)	(67,539)
100179585	PEA RIDGE	AR		11/21/2024	06/30/2025	239,422		(54)			(54)		239,368	239,641		273	273
100117824	KISSIMMEE	FL		07/20/2023	04/30/2025	235,756							235,756	253,099		17,343	17,343
100089257	ST. PETERSBURG	FL		01/26/2023	04/30/2025	226,948							226,948	241,267		14,319	14,319
100091535	PHILADELPHIA	PA		01/20/2023	04/30/2025	226,588							226,588	156,933		(69,654)	(69,654)

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100103821	CHICAGO	IL		05/10/2023	05/31/2025	226,033							226,033	188,209		(37,825)	(37,825)
100118072	STRATFORD	CT		07/20/2023	05/31/2025	224,434		(118)			(118)		224,316	219,313		(5,003)	(5,003)
100154544	JACKSONVILLE	FL		06/14/2024	05/31/2025	224,561		(62)			(62)		224,500	225,623		1,123	1,123
100116616	CHARLESTON	SC		07/20/2023	04/30/2025	222,069							222,069	256,749		34,680	34,680
100103819	CHICAGO	IL		05/10/2023	05/31/2025	221,584							221,584	197,859		(23,725)	(23,725)
100117680	HANFORD	CA		07/20/2023	04/30/2025	218,965		(6)			(6)		218,959	221,122		2,163	2,163
100120445	PHILADELPHIA	PA		08/18/2023	05/31/2025	217,867		(55)			(55)		217,812	192,240		(25,572)	(25,572)
100084633	KENNEWICK	WA		08/02/2022	04/30/2025	217,148							217,148	213,828		(3,320)	(3,320)
100088127	HIALEAH	FL		10/25/2022	04/30/2025	216,082							216,082	216,381		299	299
100116912	TOMS RIVER	NJ		07/20/2023	04/30/2025	215,860							215,860	216,223		363	363
100126328	ENFIELD	CT		08/30/2023	04/30/2025	212,315							212,315	187,750		(24,565)	(24,565)
100109997	LOUISVILLE	KY		06/22/2023	04/30/2025	210,420							210,420	152,236		(58,184)	(58,184)
100064494	BETHLEHEM	PA		07/01/2021	04/30/2025	218,206		(337)			(337)		217,869	227,388		9,519	9,519
100108369	NEW PORT RICHEY	FL		05/25/2023	04/30/2025	206,814							206,814	219,044		12,230	12,230
100090343	LAS VEGAS	NV		12/22/2022	04/30/2025	206,653							206,653	205,249		(1,404)	(1,404)
100076838	CANAL WINCHESTER	OH		12/27/2021	04/30/2025	214,669							214,669	180,805		(33,864)	(33,864)
100088881	IRVING	TX		11/15/2022	04/30/2025	198,690							198,690	199,214		524	524
100138017	TAMPA	FL		12/13/2023	05/31/2025	197,433		(56)			(56)		197,377	192,821		(4,556)	(4,556)
100114531	FORT LAUDERDALE	FL		06/29/2023	04/30/2025	196,617							196,617	199,036		2,419	2,419
100103793	WATERBURY	CT		05/10/2023	04/30/2025	195,381							195,381	192,622		(2,759)	(2,759)
100103805	BALTIMORE	MD		05/10/2023	05/31/2025	194,265							194,265	223,870		29,605	29,605
100149897	SAN ANTONIO	TX		04/29/2024	05/31/2025	192,855		(45)			(45)		192,810	173,565		(19,245)	(19,245)
100062856	PEARLAND	TX		07/01/2021	04/21/2025	191,957		(4)			(4)		191,953	198,122		6,169	6,169
100138043	NEW ORLEANS	LA		12/13/2023	05/31/2025	192,340		(74)			(74)		192,265	184,425		(7,840)	(7,840)
100134022	SCRANTON	PA		10/25/2023	04/30/2025	190,205							190,205	165,994		(24,212)	(24,212)
100012327	ACUSHNET	MA		04/28/2017	05/13/2025	187,492							187,492	195,814		8,322	8,322
100109892	TOBYHANNA	PA		06/22/2023	04/30/2025	181,447							181,447	148,909		(32,538)	(32,538)
100116028	ST. PETERSBURG	FL		07/20/2023	04/30/2025	180,825							180,825	212,472		31,647	31,647
100091985	LOUISVILLE	KY		02/09/2023	04/30/2025	177,190							177,190	189,981		12,791	12,791
100126354	WATERBURY	CT		08/30/2023	04/30/2025	176,718							176,718	174,440		(2,278)	(2,278)
100101820	PHILADELPHIA	PA		03/31/2023	04/30/2025	175,829							175,829	165,344		(10,485)	(10,485)
100100169	LOUISVILLE	KY		03/17/2023	04/30/2025	175,337							175,337	138,130		(37,207)	(37,207)
100174553	HUNTINGTON	TX		10/31/2024	04/30/2025	174,705		(15)			(15)		174,689	174,665		(24)	(24)
100109940	WOODLYN	PA		06/22/2023	04/30/2025	173,828							173,828	171,062		(2,766)	(2,766)
100108443	WATERBURY	CT		05/25/2023	04/30/2025	172,788							172,788	204,102		31,315	31,315
100087998	MADISONVILLE	LA		10/25/2022	04/30/2025	171,928		(36)			(36)		171,891	171,215		(677)	(677)
100099767	JACKSONVILLE	FL		02/28/2023	04/30/2025	171,728							171,728	164,447		(7,281)	(7,281)
100120416	BALTIMORE	MD		08/18/2023	05/31/2025	170,051		(76)			(76)		169,976	153,353		(16,623)	(16,623)
100155996	PITTSBURGH	PA		06/18/2024	05/31/2025	166,834		(38)			(38)		166,796	177,350		10,554	10,554
100139374	PHILADELPHIA	PA		12/28/2023	04/30/2025	162,113							162,113	152,555		(9,558)	(9,558)
100091289	CHICAGO	IL		01/31/2023	04/30/2025	161,928							161,928	163,918		1,990	1,990
100091561	OLIVET	MI		03/07/2023	04/30/2025	159,557		(6)			(6)		159,551	155,372		(4,179)	(4,179)
100108382	PHILADELPHIA	PA		05/25/2023	04/30/2025	159,550							159,550	148,863		(10,687)	(10,687)
100136748	DETROIT	MI		11/27/2023	04/30/2025	157,241							157,241	167,219		9,978	9,978
100128249	JACKSONVILLE	FL		09/14/2023	05/31/2025	156,144		(70)			(70)		156,073	149,278		(6,795)	(6,795)
100128243	KEYSTONE HEIGHTS	FL		09/14/2023	05/31/2025	154,799		(62)			(62)		154,736	147,128		(7,608)	(7,608)
100126333	WATERBURY	CT		08/30/2023	05/31/2025	152,677							152,677	151,166		(1,511)	(1,511)
100067199	SAN ANTONIO	TX		08/02/2021	04/30/2025	150,021		(7)			(7)		150,014	152,033		2,019	2,019
100116531	STOCKBRIDGE	GA		07/20/2023	04/30/2025	150,007							150,007	177,200		27,193	27,193
100062821	BROOKLYN PARK	MN		07/01/2021	05/30/2025	152,818		(18)			(18)		152,800	153,597		797	797
100174991	LUBBOCK	TX		10/31/2024	04/30/2025	148,356		(16)			(16)		148,340	148,372		32	32

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100141177	PHILADELPHIA	PA		01/30/2024	05/31/2025	147,335							147,335	145,985		(1,349)	(1,349)
100103133	HANOVER TOWNSHIP	PA		04/21/2023	04/30/2025	146,586							146,586	139,645		(6,941)	(6,941)
100134040	WATERBURY	CT		10/25/2023	05/31/2025	146,096							146,096	140,239		(5,857)	(5,857)
100117429	MONTICELLO	NY		07/20/2023	04/30/2025	145,078							145,078	216,633		71,555	71,555
100128495	CORPUS CHRISTI	TX		09/15/2023	04/30/2025	144,214							144,214	139,522		(4,692)	(4,692)
100084597	ELYRIA	OH		08/02/2022	04/30/2025	143,395							143,395	140,383		(3,012)	(3,012)
100067227	SPRINGFIELD	MA		08/02/2021	05/30/2025	145,056		(61)			(61)		144,995	148,196		3,201	3,201
100174982	COUNTRY CLUB HILLS	IL		10/31/2024	04/30/2025	140,288		(17)			(17)		140,271	140,311		40	40
100103810	BALTIMORE	MD		05/10/2023	04/30/2025	140,166							140,166	127,512		(12,655)	(12,655)
100083868	HUNTINGTON	TX		07/12/2022	04/30/2025	151,794							151,794	150,231		(1,564)	(1,564)
100100501	HUBER HEIGHTS	OH		04/27/2023	04/30/2025	138,367							138,367	141,768		3,401	3,401
100090732	BALTIMORE	MD		12/29/2022	04/30/2025	138,010							138,010	156,828		18,818	18,818
100153981	NEW ORLEANS	LA		06/05/2024	05/31/2025	137,727		(56)			(56)		137,671	133,966		(3,706)	(3,706)
100079526	MARY ESTHER	FL		04/08/2022	05/31/2025	136,771							136,771	117,212		(19,560)	(19,560)
100079515	PARK FOREST	IL		04/08/2022	04/30/2025	136,354							136,354	114,442		(21,912)	(21,912)
100090702	SAN ANTONIO	TX		12/29/2022	05/31/2025	136,196							136,196	134,434		(1,762)	(1,762)
100118070	ATLANTA	GA		07/20/2023	04/30/2025	201,739							201,739	223,357		21,619	21,619
100109974	PHILADELPHIA	PA		06/22/2023	04/30/2025	134,662							134,662	93,364		(41,298)	(41,298)
100066918	MAYS LANDING	NJ		08/02/2021	05/30/2025	131,530		(16)			(16)		131,514	131,846		332	332
100100152	PHILADELPHIA	PA		03/28/2023	04/30/2025	125,236							125,236	121,675		(3,561)	(3,561)
100090109	HOUSTON	TX		01/13/2023	04/30/2025	124,008		(15)			(15)		123,993	120,636		(3,357)	(3,357)
100077317	HIXSON	TN		01/03/2022	05/30/2025	121,637		(443)			(443)		121,194	119,718		(1,476)	(1,476)
100176779	BATON ROUGE	LA		11/15/2024	04/30/2025	119,399		(13)			(13)		119,386	119,440		54	54
100109973	NEW ALBANY	IN		06/22/2023	04/30/2025	118,925							118,925	68,950		(49,975)	(49,975)
100092003	PITTSBURGH	PA		02/09/2023	04/30/2025	118,753							118,753	111,589		(7,163)	(7,163)
100109964	NEW ALBANY	IN		06/22/2023	04/30/2025	118,563							118,563	53,262		(65,301)	(65,301)
100075540	CENTER POINT	AL		12/01/2021	06/30/2025	120,020		209			209		120,229	115,750		(4,479)	(4,479)
100115146	CHICAGO	IL		07/17/2023	04/30/2025	244,398							244,398	242,317		(2,081)	(2,081)
100169389	CHICAGO	IL		09/27/2024	05/31/2025	112,260		(41)			(41)		112,219	102,646		(9,574)	(9,574)
100061143	NEWPORT	NC		06/01/2021	04/21/2025	108,761		(7)			(7)		108,754	109,232		478	478
100126429	SCRANTON	PA		08/30/2023	04/30/2025	173,107							173,107	167,174		(5,933)	(5,933)
100060526	ZACHARY	LA		06/01/2021	06/30/2025	109,303		(13)			(13)		109,290	109,721		431	431
100055627	MATTESON	IL		03/23/2021	06/07/2025	105,858							105,858	110,927		5,069	5,069
100063144	GARLAND	TX		07/01/2021	05/30/2025	113,685		103			103		113,788	112,212		(1,576)	(1,576)
100064332	ALLENTOWN	PA		07/01/2021	05/30/2025	110,000		(226)			(226)		109,773	113,177		3,403	3,403
100103885	JACKSONVILLE	FL		05/10/2023	04/30/2025	98,920							98,920	92,914		(6,006)	(6,006)
100091505	AKRON	OH		01/20/2023	04/30/2025	98,759							98,759	95,546		(3,214)	(3,214)
100088876	BEDFORD	OH		11/15/2022	04/30/2025	96,271							96,271	84,423		(11,848)	(11,848)
100092038	POTTSTOWN	PA		02/09/2023	04/30/2025	96,255							96,255	92,633		(3,622)	(3,622)
100103830	CLEVELAND	OH		05/10/2023	05/31/2025	89,397							89,397	83,872		(5,526)	(5,526)
100103829	GARFIELD HEIGHTS	OH		05/10/2023	05/31/2025	84,016							84,016	64,299		(19,717)	(19,717)
100117115	HOUSTON	TX		07/20/2023	04/30/2025	81,450							81,450	107,549		26,099	26,099
100092041	POTTSTOWN	PA		02/09/2023	04/30/2025	78,465							78,465	69,774		(8,691)	(8,691)
100103833	CLEVELAND	OH		05/10/2023	04/30/2025	87,489							87,489	63,243		(24,246)	(24,246)
100067217	FORT WASHINGTON	MD		08/02/2021	05/30/2025	78,569		(46)			(46)		78,523	80,507		1,984	1,984
100061805	SAINT PETERSBURG	FL		07/01/2021	04/30/2025	87,594		78			78		87,671	87,030		(641)	(641)
100133978	JOHNSON CITY	TN		10/25/2023	04/30/2025	76,540		(2)			(2)		76,538	74,888		(1,650)	(1,650)
100064394	BALTIMORE	MD		07/01/2021	06/30/2025	75,053		(338)			(338)		74,715	77,521		2,806	2,806
100126427	PITTSBURGH	PA		08/30/2023	04/30/2025	118,108							118,108	133,745		15,637	15,637
100066677	ALTON	IL		08/02/2021	04/30/2025	70,590		146			146		70,736	69,145		(1,591)	(1,591)
100077019	HARLINGEN	TX		01/03/2022	04/21/2025	63,264							63,264	64,614		1,350	1,350

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011634	INDIANAPOLIS	IN		03/08/2017	04/13/2025	63,073		463			463		63,535	90,025		26,489	26,489
100046169	SMYRNA	GA		11/25/2020	04/07/2025	62,610		(7,001)			(7,001)		55,608	55,608			
100061564	MURDOCK	KS		07/01/2021	06/30/2025	64,092							64,092	64,078		(14)	(14)
100063119	EL DORADO	KS		07/01/2021	06/30/2025	59,859							59,858	60,128		270	270
100181399	ALTADENA	CA		01/09/2025	06/30/2025	663,761		57			57		663,818	674,435		10,617	10,617
100188727	BEAUFORT	SC		01/09/2025	04/30/2025	336,847		31			31		336,879	336,743		(136)	(136)
100195399	PHILADELPHIA	PA		02/24/2025	06/30/2025	319,273		34			34		319,307	317,817		(1,490)	(1,490)
100209982	HAUULA	HI		06/11/2025	06/30/2025	169,313		(10)			(10)		169,302	169,313		10	10
0399999. Mortgages disposed						154,686,679		(4,206)			(4,206)		154,682,473	150,553,557		(4,128,916)	(4,128,916)
3320043607	NEWARK	NJ		01/10/2023		1,887,701			943,379		(943,379)		944,323	944,323			
100090974	FOREST KNOLLS	CA		01/31/2023		928,705		(32,229)			(32,229)		896,477	828,200		(68,277)	(68,277)
322040662	HORSESHOE BAY	TX		07/07/2022		843,207			56,706		(56,706)		786,501	786,501			
100078284	SEGUIN	TX		02/10/2022		779,043		(38,439)			(38,439)		740,604	553,500		(187,104)	(187,104)
3340074344	FRIENDSWOOD	TX		04/30/2024		544,896			55,035		(55,035)		489,861	489,861			
3340068612	BIG BEAR CITY	CA		03/07/2024		536,184			4,021		(4,021)		532,163	532,163			
100119125	AUBURN	WA		07/28/2023		512,144		12,856			12,856		525,000	475,600		(49,400)	(49,400)
100128236	GALVESTON	TX		09/14/2023		540,084		(8,407)			(8,407)		531,678	504,300		(27,378)	(27,378)
100117268	OAKLAND	CA		07/20/2023		423,505		(1,518)			(1,518)		421,987	421,987			
100055752	MINNEAPOLIS	MN		03/23/2021		368,237		(4,797)			(4,797)		363,440	363,440			
100084623	CONROE	TX		08/02/2022		366,467		(21,664)			(21,664)		344,803	344,803			
3310035317	INDIANAPOLIS	IN		06/23/2022		347,241			179,523		(179,523)		167,717	167,717			
40021199	INDIANAPOLIS	IN		07/30/2021		263,272			53,181		(53,181)		210,091	210,091			
100079531	WINTER GARDEN	FL		04/25/2022		263,153		(22,537)			(22,537)		240,616	240,616			
100129865	WEST SPRINGFIELD	MA		09/27/2023		319,526		(8,289)			(8,289)		311,237	311,237			
100047978	FORT MYERS	FL		11/20/2020		241,175		(22,370)			(22,370)		218,804	218,804			
100129789	ANNA	TX		09/27/2023		242,162		(8,289)			(8,289)		233,874	233,874			
100100029	BALTIMORE	MD		03/28/2023		209,151		(1,256)			(1,256)		207,895	164,000		(43,895)	(43,895)
100109907	ATLANTA	GA		06/22/2023		205,409		(5,951)			(5,951)		199,458	199,458			
100103240	FLORENCE	AZ		04/27/2023		183,137		(8,574)			(8,574)		174,563	96,760		(77,803)	(77,803)
3320044930	STAFFORD SPRINGS	CT		01/30/2023		173,432			44,399		(44,399)		129,033	129,033			
3310035837	INDIANAPOLIS	IN		06/07/2022		159,750			36,743		(36,743)		123,008	123,008			
100136737	BALTIMORE	MD		11/27/2023		149,349		(4,396)			(4,396)		57,400	57,400		(87,552)	(87,552)
40020340	CHICAGO	IL		04/20/2021		135,717			48,858		(48,858)		86,859	86,859			
3310037203	HOLLYWOOD	FL		06/15/2022		133,868			21,720		(21,720)		112,148	112,148			
100043478	MILWAUKEE	WI		08/13/2020		128,243		12,280			12,280		140,523	140,523			
100025868	LAKE ORION	MI		09/20/2018		105,318		42,023			42,023		147,341	147,341			
322040449	HORSESHOE BAY	TX		06/09/2022		96,193			5,507		(5,507)		90,686	90,686			
100010791	BARRYVILLE	NY		12/23/2016		95,492		(2,759)			(2,759)		92,733	92,733			
3340075820	CLARKSDALE	MS		05/10/2024		83,160			13,306		(13,306)		69,854	69,854			
3310055391	ATLANTA	GA		06/29/2023		72,973			5,911		(5,911)		67,062	67,062			
3310035012	CHICAGO	IL		06/15/2022		70,968			16,571		(16,571)		54,397	54,397			
3310041517	ATLANTA	GA		11/01/2022		69,577			11,132		(11,132)		58,445	58,445			
3310038191	NEW ORLEANS	LA		07/25/2022		67,480			3,678		(3,678)		63,802	63,802			
3310036703	INDIANAPOLIS	IN		06/07/2022		65,620			9,187		(9,187)		56,433	56,433			
100112781	BIRMINGHAM	AL		06/29/2023		6,528		(6,528)			(6,528)						
100110846	MONTGOMERY	AL		06/29/2023		53,211		457			457		53,668	53,668			
100054180	CLEVELAND	OH		03/23/2021		51,732		(2,531)			(2,531)		49,200	49,200			
3310041121	HATTIESBURG	MS		09/28/2022		47,177			2,453		(2,453)		44,724	44,724			
3310040472	HARTFORD	CT		09/08/2022		45,768			2,494		(2,494)		43,273	43,273			
100111877	MASSILLON	OH		06/29/2023		34,783		3,778			3,778		38,561	38,561			
3310034892	BALTIMORE	MD		04/29/2022		33,178			2,099		(2,099)		31,079	31,079			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046152	POCATELLO	ID		11/25/2020		32,911		15			15		32,926	32,926			
3310052645	AUGUSTA	GA		05/25/2023		30,517			7,660		(7,660)		22,857	22,857			
100054312	ROBBINS	IL		03/23/2021		26,598		(1,106)			(1,106)		25,492	25,492			
3310028467	FRANKFORT	KY		01/11/2022		18,709			2,053		(2,053)		16,656	16,656			
3310036798	BALTIMORE	MD		07/14/2022		14,850			813		(813)		14,037	14,037			
0499999. Mortgages transferred						12,007,498		(130,228)	1,526,427		(1,656,656)		10,263,290	9,809,434		(541,408)	(541,408)
0599999 - Totals						2,406,290,784		(2,705,646)	18,722,033		(21,427,679)	521,967,802	2,906,743,355	2,936,325,273	34,528,509	(5,034,143)	29,494,366

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
G2973#-AB-4	AP CHIA ISSUER LLC			Purchase		05/29/2025		52,698				0.000
0499999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated								52,698				XXX
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Contribution		06/27/2023			49,428		2,261,010	1.620
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Contribution		12/27/2022	3		20,000		731,889	0.340
	Cibus Fund L.P. 50139898	ST PETER PORT	GGY	Contribution		12/27/2022	3		191,389			5.870
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated									260,817		2,992,899	XXX
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P. 50254614	WILMINGTON	DE	Contribution		12/27/2024			3,734,484			0.000
	A-A SPN-7 (RRH - IAFAMD), L.P. 50442233	WILMINGTON	DE	Contribution		06/16/2025		30,454,594				
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated								30,454,594	3,734,484			XXX
	Silver Mass JV LLC 50277190	WILMINGTON	DE	Purchase		01/30/2025			37,974			0.000
	Silver Mass JV LLC 50277191	WILMINGTON	DE	Purchase		01/30/2025			53,164			0.000
	Silver Mass JV LLC 50277192	WILMINGTON	DE	Purchase		01/30/2025			216,454			0.000
1BANOY-7N-1	NNN Opportunities Fund, L.P. 1BANOY7N1	WILMINGTON	DE	Contribution		07/23/2020			532,094			2.080
999999-99-6	AAIA RML, LLC	West Des Moines	IA	Contribution		01/01/2025			10,481,991			100.000
999999-99-7	AADE RML, LLC	West Des Moines	IA	Contribution		01/01/2025			218,804			100.000
	5 Times Square Pref Equity 50244540	NEW YORK	NY	Contribution		11/27/2024			4,987,985			70.000
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated									16,528,468			XXX
30958Q-AA-9	Farmers Exchange Capital III	Los Angeles	CA	Purchase	2.F	10/26/2017			3,793,864			0.000
2799999. Surplus Notes - Unaffiliated									3,793,864			XXX
	AVIVA PLC			Purchase	2.B	01/01/2025			66,649,488			0.000
064159-8V-1	BANK OF NOVA SCOTIA/THE			Purchase	2.C	01/01/2025			40,090,770			0.000
05602X-DJ-4	BNP PARIBAS SA			Purchase	2.C	01/01/2025			35,437,023			0.000
05602X-JC-3	BNP PARIBAS SA			Purchase	2.C	01/01/2025			5,904,067			0.000
780082-AR-4	ROYAL BANK OF CANADA			Purchase	2.B	01/01/2025			65,462,500			0.000
89117F-8Z-5	TORONTO-DOMINION BANK/THE			Purchase	2.B	01/01/2025			9,472,500			0.000
	LEGAL & GENERAL GROUP PLC			Purchase	2.B	01/01/2025			16,046,797			0.000
	PHOENIX GROUP HOLDINGS PLC			Purchase	2.A	04/09/2025		19,123,685				0.000
YR6758-93-6	ABN AMRO BANK NV			Purchase	2.C	04/09/2025		49,659,233				0.000
	ABN AMRO BANK NV			Purchase	2.C	05/21/2025		40,445,189				0.000
	ALLIANZ SE			Purchase	1.G	05/22/2025		24,596,000				0.000
	AXA SA			Purchase	2.A	04/07/2025		52,578,691				0.000
	BANCO DE SABADELL SA			Purchase	3.B	06/24/2025		14,057,091				0.000
06368L-Q5-8	BANK OF MONTREAL			Purchase	2.C	01/01/2025			64,637,343			0.000
064159-8S-8	BANK OF NOVA SCOTIA/THE			Purchase	2.C	05/19/2025		25,537,500				0.000
064159-8X-7	BANK OF NOVA SCOTIA/THE			Purchase	2.C	04/04/2025		24,625,000				0.000
	CAIXABANK SA			Purchase	3.A	06/24/2025		15,683,098				0.000
	COMMERZBANK AG			Purchase	3.B	06/24/2025		13,672,445				0.000
	COOPERATIEVE RABOBANK UA			Purchase	2.C	04/09/2025		5,133,091				0.000
	CNP ASSURANCES SACA			Purchase	2.B	04/09/2025		8,500,000				0.000
	CREDIT AGRICOLE SA			Purchase	2.C	04/07/2025		30,277,212				0.000
	DANSKE BANK A/S			Purchase	2.C	04/07/2025		24,107,580				0.000
	DANSKE BANK A/S			Purchase	2.C	01/01/2025			8,898,162			0.000
	DEUTSCHE BANK AG			Purchase	3.B	06/24/2025		15,534,116				0.000
	DNB BANK ASA			Purchase	2.B	03/27/2025			16,118,625			0.000
53944Y-BB-8	LLOYDS BANKING GROUP PLC			Purchase	2.C	04/07/2025		45,843,750				0.000
	LLOYDS BANKING GROUP PLC			Purchase	2.C	06/24/2025		17,296,027				0.000
639057-AQ-1	NATWEST GROUP PLC			Purchase	2.C	04/08/2025		115,637,500				0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	NN GROUP NV			Purchase	2.C	05/19/2025		49,386,752				0.000
	NN GROUP NV			Purchase	2.C	04/07/2025		34,107,809				0.000
780082-AV-5	ROYAL BANK OF CANADA			Purchase	2.B	06/04/2025		110,050,000				0.000
	SKANDINAVISKA ENSKILDA BANKEN			Purchase	2.C	04/07/2025		29,669,000				0.000
	SWEDBANK AB			Purchase	2.C	03/27/2025			16,274,000			0.000
	SWEDBANK AB			Purchase	2.C	01/01/2025			55,281,250			0.000
89116C-KP-1	TORONTO-DOMINION BANK/THE			Purchase	2.B	01/01/2025			33,693,125			0.000
	UBS GROUP AG			Purchase	2.C	04/04/2025		7,721,250				0.000
902613-BE-7	UBS GROUP AG			Purchase	2.C	03/10/2025			50,343,750			0.000
902613-BF-4	UBS GROUP AG			Purchase	2.C	04/29/2025		13,578,125				0.000
2999999. Capital Notes - Unaffiliated								786,820,143	484,309,400			XXX
	USB LIHTC Fund 2023-5, LLC 50185462	WILMINGTON	DE	Contribution		10/05/2023			6,000,000			95.000
	Citi - ESG LIHTC Partners I, LLC 50139063	WILMINGTON	DE	Trade Adjustment		02/08/2023			1,370,729			0.000
	Serrano Solar Partners, LLC 50253857	WILMINGTON	DE	Contribution		12/18/2024	3		290,874,063			93.000
4199999. All Other Tax Credit Investments - Unaffiliated									298,244,792			XXX
	Apollo Asset-Backed Finance Lending Company, L.P. 50227922	WILMINGTON	DE	Contribution		06/28/2024			3,763,888			25.810
	Apollo Asset-Backed Finance Lending Company, L.P. 50227923	WILMINGTON	DE	Contribution		06/28/2024			2,509,260			17.210
	AQUA ASSETCO ALTERNATE TRUST I			Purchase		06/05/2025		47,368,686				0.000
	AQUA BORROWER TRUST L			Purchase		06/05/2025		33,981,180				0.000
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated								81,349,866	6,273,148			XXX
	TURBIN FINANCE TRUST 2025-1			Purchase	2.C	06/02/2025		8,042,305				0.000
	TURBIN FINANCE TRUST 2025-1			Purchase	2.C	06/02/2025		391				0.000
	TURBIN FINANCE TRUST 2025-1			Purchase	2.C	06/02/2025		391				0.000
5299999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Unaffiliated								8,043,086				XXX
6899999. Total - Unaffiliated								794,863,229	786,608,873		2,992,899	XXX
6999999. Total - Affiliated								111,857,158	26,536,100			XXX
7099999 - Totals								906,720,387	813,144,973		2,992,899	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	CD&R Friends & Family Feeder Fund X L.P. 50167297	CAYMAN ISLAND	CYM	Distribution	06/27/2023	06/06/2025	143,427							143,427	143,427				564

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Distribution	12/27/2022	06/13/2025	132,241							132,241	132,241				(1,296)
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Distribution	06/27/2023	06/11/2025	119,806							119,806	119,806				26,365
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							395,474							395,474	395,474				25,634
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P. 50254614	WILMINGTON	DE	Distribution	12/27/2024	05/22/2025	960,275							960,275	960,275				
	AP Highlands Co-Invest, L.P. 50167300	WILMINGTON	DE	Distribution	06/27/2023	05/17/2025	3,204,735							3,204,735	3,204,735				
	A-A SPN-7 (RRH - IAFAMD), L.P. 50139891	WILMINGTON	DE	Sale	12/27/2022	06/16/2025	30,454,593	(10,857,665)				(10,857,665)		19,596,928	30,454,593		10,857,665	10,857,665	
	AltsCo - Core (A-A Offshore AAA) 50123664	CAYMAN ISLAND	CYM	Trade Adjustment	04/01/2022	03/03/2025									(11,278,967)			(11,278,967)	(11,278,967)
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated							34,619,603	(10,857,665)				(10,857,665)		23,761,937	23,340,636		(421,301)	(421,301)	
1BANON-LH-6	NNN Investor 1,L.P. 1BANONLH6	CAYMAN ISLAND	CYM	Distribution	06/07/2018	06/27/2025	34,305							34,305	34,305				
1BANOY-7N-1	NNN Opportunities Fund, L.P. 1BANOY7N1	WILMINGTON	DE	Distribution	07/23/2020	06/30/2025	175,903							175,903	175,903				
999999-99-7	AADE RML, LLC	West Des Moines	IA	Distribution	01/01/2025	06/30/2025	169,025							169,025	84,895		(84,130)	(84,130)	
999999-99-6	AAIA RML, LLC.	West Des Moines	IA	Distribution	01/01/2025	06/30/2025	4,163,506							4,163,506	4,021,357		(142,149)	(142,149)	
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							4,542,740							4,542,740	4,316,460		(226,279)	(226,279)	
	Italian AIF 50131317	LUXEMBOURG	LUX	Distribution	07/05/2022	06/18/2025	2,132,971						(139,899)	1,993,072	1,993,072	139,899		139,899	
	Italian AIF 50131318	LUXEMBOURG	LUX	Distribution	07/05/2022	06/18/2025	280,676						(24,201)	256,475	256,475	24,201		24,201	
	Italian AIF 50131319	LUXEMBOURG	LUX	Distribution	07/05/2022	06/18/2025	1,627,289						(138,160)	1,489,129	1,489,129	138,160		138,160	
	Italian AIF 50134917	LUXEMBOURG	LUX	Distribution	09/07/2022	06/18/2025	134,510						(10,458)	124,052	124,052	10,458		10,458	
	Italian AIF 50194248	LUXEMBOURG	LUX	Distribution	12/11/2023	06/18/2025	679,199						(34,726)	644,473	644,473	34,726		34,726	
	Italian AIF 50195469	LUXEMBOURG	LUX	Distribution	12/18/2023	05/19/2025	33,058						(924)	32,133	32,133	924		924	
2499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Affiliated							4,887,702						(348,367)	4,539,334	4,539,334	348,367		348,367	1
	Apollo Credit Secondaries Fund I (A), L.P. 50089219	CAYMAN ISLAND	CYM	Distribution	02/02/2022	05/16/2025	221,650							221,650	221,650				114
	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901	CAYMAN ISLAND	CYM	Distribution	12/27/2022	05/28/2025	265,501							265,501	265,501				17,812
2699999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated							487,152							487,152	487,152				17,926
166498-AA-9	Chesterfield Reinsurance Co	Chesterfield	MO	Partial Sale	03/23/2023	06/15/2025	7,105,263							7,105,263	7,105,263				208,014
2799999. Surplus Notes - Unaffiliated							7,105,263							7,105,263	7,105,263				208,014
064159-8N-9	BANK OF NOVA SCOTIA/THE			Sale	01/01/2025	06/26/2025	3,500,000							3,500,000	3,283,674		(216,326)	(216,326)	591,378
064159-8V-1	BANK OF NOVA SCOTIA/THE			Sale	04/07/2025	05/28/2025	22,543,442							22,543,442	23,292,777		749,335	749,335	232,780
780082-AV-5	ROYAL BANK OF CANADA			Sale	06/04/2025	06/24/2025	22,522,286							22,522,286	22,443,750		(78,536)	(78,536)	54,844
2999999. Capital Notes - Unaffiliated							48,565,728							48,565,728	49,020,200		454,473	454,473	879,002
	BUILDERS CAPITAL	Puyallup	WA	Paydown	05/17/2023	06/30/2025	155,311,552							155,311,552	155,311,552				11,096,912
3199999. Collateral Loans - Unaffiliated							155,311,552							155,311,552	155,311,552				11,096,912
	Citi - ESG LIHTC Partners I, LLC 50139063	WILMINGTON	DE	Final Distribution	02/08/2023	04/14/2025	16,196,414		(14,417,566)			(14,417,566)		1,778,848	801,623		(977,225)	(977,225)	
4199999. All Other Tax Credit Investments - Unaffiliated							16,196,414		(14,417,566)			(14,417,566)		1,778,848	801,623		(977,225)	(977,225)	
37187A-AL-8	Genesis Financial Gnfl 20	WILMINGTON	DE	Sale	06/13/2023	03/31/2025	244,959							244,959	244,959				6
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							244,959							244,959	244,959				6
1BA08A-CQ-1	Aven Gas & Oil, Inc. Royalties 1BA08ACQ1	HEMPHILL	TX	Depletion	05/01/2015	06/30/2025	29,985							29,985	29,985				291
1BANOF-SW-P	Leann Sellers Grady County (Woodford- Scoop) Royalties 1BANOFSWP	CHICKASHA	OK	Depletion	11/30/2016	06/30/2025	13,443							13,443	13,443				311
1BA06E-YZ-1	Red Cloud Royalties 1BA06EYZ1	KARNES	TX	Depletion	09/15/2014	06/30/2025	93,193							93,193	93,193				17,608
5699999. Any Other Class of Assets - Unaffiliated							136,621							136,621	136,621				18,210

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6899999. Total - Unaffiliated							227,956,011		(14,417,566)			(14,417,566)		213,538,445	213,015,693		(522,752)	(522,752)	12,227,777
6999999. Total - Affiliated							44,537,196	(10,857,665)				(10,857,665)	(348,367)	33,331,163	32,683,583	348,367	(647,581)	(299,213)	17,927
7099999 - Totals							272,493,207	(10,857,665)	(14,417,566)			(25,275,231)	(348,367)	246,869,608	245,699,275	348,367	(1,170,333)	(821,966)	12,245,704

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
91282C-MM-0	United States Treasury Note/Bo US TREASURY N/B 4.625% 02/15/35	05/02/2025	Citigroup		360,896,575	351,300,000	3,341,333	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					360,896,575	351,300,000	3,341,333	XXX
168863-CE-6	Chile Government International Senior Unsecured 3.860% 06/21/47	04/14/2025	ALRe Corporate AAM		725,021	1,000,000	12,116	1.G FE
168863-DL-9	Chile Government International Senior Unsecured 3.500% 01/25/50	04/23/2025	Various		2,032,811	3,000,000	24,792	1.F FE
224939-AB-4	Credicorp Capital Sociedad Tit Peruvian Government Internatio 9.700% 03/05/45	06/09/2025	MERRILL LYNCH INTERNATIONAL		1,639,684	1,639,225		2.C Z
29135L-AJ-9	Abu Dhabi Government Internati Senior Unsecured 3.875% 04/16/50	04/23/2025	ALRe Modco - VIAC GA - AAM		1,514,529	2,000,000	1,507	1.C FE
455780-BJ-4	Indonesia Government Internati Senior Unsecured 5.250% 01/17/42	04/14/2025	ALRe Corporate AAM		1,744,254	1,900,000	24,106	2.B FE
715638-DQ-2	Peruvian Government Internatio Senior Unsecured 2.780% 12/01/60	04/14/2025	ALRe Corporate AAM		256,271	504,000	5,176	2.B FE
80413T-AJ-8	Saudi Government International Senior Unsecured 5.000% 04/17/49	04/23/2025	ALRe Modco - VIAC GA - AAM		1,260,361	1,500,000	1,250	1.E FE
910860-BF-4	Mexico Government Internationa Senior Unsecured 4.600% 01/23/46	04/23/2025	AARE II Surplus ISG		2,135,677	3,000,000	34,500	2.B FE
Y20721-BE-8	Indonesia Government Internati Senior Unsecured 4.625% 04/15/43	04/14/2025	AEL Modco AAM		5,032,147	6,000,000	137,979	2.B FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					16,340,755	20,543,225	241,426	XXX
13063B-JC-7	State of California CALIFORNIA BABS 7.600% 11/01/40	04/04/2025	Various		346,990	280,000	9,044	1.C FE
718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34	04/04/2025	ALRe Modco - VIAC GA - AAM		2,727,779	2,670,000	36,343	1.B FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					3,074,769	2,950,000	45,387	XXX
02765U-EK-6	American Municipal Power Inc AMERN MUN PWR-B-BABS 8.084% 02/15/50	04/04/2025	Various		1,173,861	900,000	9,903	1.F FE
072024-K9-2	Bay Area Toll Authority BAY AREA TOLL-PREREFD 1.869% 04/01/29	06/23/2025	Tax Free Exchange		95,000	95,000	404	1.C Z
072024-L2-6	Bay Area Toll Authority BAY AREA TOLL-UNREFD 1.869% 04/01/29	06/23/2025	Tax Free Exchange		1,405,000	1,405,000	5,981	1.C Z
45528S-SS-1	INDIANAPOLIS LOCAL PUBLIC IMPR INDIANPLS IMPT-B2-BAB 6.116% 01/15/40	04/04/2025	ALRe Modco - VIAC GA - AAM		2,197,443	2,060,000	27,648	1.D FE
79765R-TL-3	City of San Francisco CA Publi SAN FRANCISCO WTR-BAB 6.950% 11/01/50	04/04/2025	Athene Re 4 AAM		34,777	30,000	886	1.D FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					4,906,081	4,490,000	44,822	XXX
002638-AA-8	AP Moon II Holdings LLC. A 6.000% 12/15/49	06/17/2025	Tax Free Exchange		284,935,000	284,935,000	12,204,716	1.G FE
G29710-AB-8	AP Pistachio LP AP Pistachio, L.P. 5.250% 11/15/49	06/06/2025	Apollo Internal		3,741,938	3,787,387	113,222	1.F PL
G2973#-AA-6	AP Chia Issuer LLC AP Chia Issuer LLC 7.250% 05/23/50	05/29/2025	AMH - AmerUs Group Co.		26,296,150	26,296,150	12,184	1.G PL
0079999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)					314,973,088	315,018,537	12,330,122	XXX
000000-00-0	Shift4 Payments LLC / Shift4 P Senior Unsecured 5.500% 05/15/33	05/09/2025	Goldman Sachs		45,418,685	44,528,123		3.C Z
00206R-GQ-9	AT&T Inc Senior Unsecured 4.300% 02/15/30	04/25/2025	Citadel		24,686,250	25,000,000	217,986	2.B FE
00206R-KG-6	AT&T Inc Senior Unsecured 1.650% 02/01/28	05/02/2025	Bank of America		18,625,200	20,000,000	86,167	2.B FE
020002-AU-5	Allstate Corp/The Junior Subordinated 6.500% 05/15/57	05/20/2025	ALRE - DFL Trust AAM		4,637,018	4,645,000	5,032	2.C FE
023135-BU-9	Amazon.com Inc Senior Unsecured 2.700% 06/03/60	06/06/2025	Various		3,390,030	6,000,000	1,050	1.D FE
023135-CK-0	Amazon.com Inc Senior Unsecured 4.100% 04/13/62	06/06/2025	Various		5,006,401	6,500,000	38,153	1.E FE
024747-AF-4	American Builders & Contractor LN1 4.000% 01/15/28	04/07/2025	Goldman Sachs		9,578,300	10,000,000	91,667	3.B FE
025537-BA-8	American Electric Power Co Inc Junior Subordinated 6.950% 12/15/54	06/20/2025	AAIA ACRA 2 Retail MODCO		35,313,614	34,000,000	26,256	2.C FE
02772A-AA-7	American National Group Inc Senior Unsecured 6.144% 06/13/32	05/20/2025	ALRE - DFL Trust AAM		5,010,057	5,000,000	134,827	2.B FE
037735-DB-0	Appalachian Power Co Senior Unsecured 5.650% 04/01/34	04/28/2025	ALRE - MSPL Trust AAM - AFS		4,042,054	4,000,000	16,950	2.A FE
038522-AQ-1	ARAMARK SERVICES INC Senior Unsecured 5.000% 02/01/28	04/07/2025	Goldman Sachs		4,860,950	5,000,000	46,528	4.A FE
04020E-AB-3	Ares Strategic Income Fund Senior Unsecured 6.350% 08/15/29	05/28/2025	Tax Free Exchange		206,256,730	208,000,000	3,668,889	2.C FE
04020E-AC-1	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	04/29/2025	JPM SECURITIES LLC		26,592,840	27,000,000	315,000	2.C FE
04020E-AD-9	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	05/28/2025	Tax Free Exchange		185,333,464	187,460,000	2,916,044	2.C FE
04020E-AE-7	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	04/11/2025	Morgan Stanley		103,106,850	105,000,000	444,125	2.C FE
04020E-AG-2	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	05/29/2025	Tax Free Exchange		118,157,527	119,980,000	1,351,942	2.C FE
04020E-AJ-6	Ares Strategic Income Fund Senior Unsecured 6.200% 03/21/32	05/28/2025	Various		98,996,071	100,110,000	1,155,158	2.C FE
043436-AU-8	Asbury Automotive Group Inc Senior Unsecured 4.500% 03/01/28	04/07/2025	Goldman Sachs		4,753,450	5,000,000	23,125	3.B FE
05368V-AB-2	Avient Corp Senior Unsecured 6.250% 11/01/31	04/07/2025	Goldman Sachs		5,107,550	5,250,000	181,337	3.C FE
058498-AX-4	Ball Corp Senior Unsecured 3.125% 09/15/31	04/07/2025	Goldman Sachs		4,540,463	5,250,000	10,460	3.A FE
06051G-HG-7	Bank of America Corp Senior Unsecured 3.970% 03/05/29	04/08/2025	Various		63,804,600	65,000,000	238,200	1.E FE
06051G-LU-1	Bank of America Corp Senior Unsecured 5.872% 09/15/34	04/29/2025	JPM SECURITIES LLC		5,212,000	5,000,000	36,700	1.E FE
06051G-MD-8	Bank of America Corp BANK OF AMERICA CORP 5.518% 10/25/35	04/23/2025	Various		19,353,000	20,000,000	548,734	1.G FE
06051G-MT-3	Bank of America Corp Senior Unsecured 4.623% 05/09/29	05/08/2025	Bank of America		49,954,250	50,000,000		1.E FE
06368D-H7-2	Bank of Montreal Subordinated 3.088% 01/10/37	05/20/2025	ALRE - MSPL Trust AAM - AFS		4,247,869	5,000,000	56,184	2.A FE
06738E-BV-6	Barclays PLC Senior Unsecured 2.894% 11/24/32	04/22/2025	ALRE - TDF Trust AAM		8,569,434	10,000,000	118,172	2.A FE
06738E-CA-1	Barclays PLC Senior Unsecured 5.746% 08/09/33	05/20/2025	ALRE - DFL Trust AAM		21,925,555	21,600,000	348,208	2.A FE
06738E-CH-6	Barclays PLC Subordinated 7.119% 06/27/34	06/06/2025	Various		17,708,319	16,500,000	484,685	2.A FE
06738E-CV-5	Barclays PLC Senior Unsecured 5.335% 09/10/35	05/20/2025	ALRE - DFL Trust AAM		4,347,506	4,500,000	47,348	2.A FE
06738E-CY-9	Barclays PLC Senior Unsecured 5.367% 02/25/31	06/03/2025	Goldman Sachs		19,150,290	19,000,000	280,426	2.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
09261B-AJ-9	Blackstone Holdings Finance Co Senior Unsecured 5.900% 11/03/27	04/29/2025	Various		18,739,156	18,190,000	527,662	1.E FE
09261H-BT-3	Blackstone Private Credit Fund Senior Unsecured 5.600% 11/22/29	04/29/2025	JPM SECURITIES LLC		30,034,386	30,320,000	745,198	2.B FE
09261H-BX-4	Blackstone Private Credit Fund Senior Unsecured 6.000% 01/29/32	04/11/2025	Various		28,802,371	30,000,000	365,631	2.B FE
09261X-AJ-1	Blackstone Secured Lending Fun Senior Unsecured 5.350% 04/13/28	04/29/2025	Various		39,974,189	40,080,000	101,258	2.B FE
09581C-AC-5	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	04/08/2025	JPM SECURITIES LLC		28,994,400	30,000,000	116,000	2.C FE
109696-AC-8	Brink's Co/The Senior Unsecured 6.500% 06/15/29	04/07/2025	Goldman Sachs		10,055,150	10,000,000	203,125	3.B FE
11135F-AQ-4	Broadcom Inc Senior Unsecured 4.150% 11/15/30	04/07/2025	HSBC SECURITIES (USA) INC		25,334,140	26,000,000	428,603	2.A FE
11135F-BE-0	Broadcom Inc Senior Unsecured 1.950% 02/15/28	04/08/2025	Various		32,605,900	35,000,000	100,750	2.A FE
11135F-CE-9	Broadcom Inc Senior Unsecured 4.800% 04/15/28	05/09/2025	Various		50,511,200	50,000,000	152,667	2.A FE
118230-AV-3	Buckeye Partners LP BUCKEYE PARTNERS LP 6.875% 07/01/29	04/07/2025	Goldman Sachs		10,120,850	10,000,000	184,288	3.C FE
12008R-AS-6	Builders FirstSource Inc BUILDERS FIRSTSOURCE INC 6.375% 03/01/34	04/07/2025	Goldman Sachs		5,194,333	5,250,000	34,354	3.C FE
1248EP-CB-7	CCO Holdings LLC / CCO Holding Senior Unsecured 5.375% 06/01/29	04/07/2025	Various		24,126,500	25,000,000	469,566	3.C FE
1248EP-CQ-4	CCO Holdings LLC / CCO Holding Senior Unsecured 4.750% 02/01/32	04/07/2025	Various		13,542,208	15,250,000	132,142	3.C FE
125896-BV-1	CMS Energy Corp Junior Subordinated 3.750% 12/01/50	06/05/2025	AAIA Modco AAM		20,243,609	23,050,000	7,203	2.C FE
125896-BY-5	CMS Energy Corp CMS ENERGY CORP 6.500% 06/01/55	04/29/2025	Various		35,326,152	36,330,000	369,195	2.C FE
12657N-AB-6	COP Holdco LP / BIP-V Chinook Senior Secured 7.500% 12/15/33	04/04/2025	Various		10,938,640	10,500,000	244,687	3.B FE
131347-CR-5	Calpine Corp CALPINE CORP 3.750% 03/01/31	04/04/2025	Goldman Sachs		9,155,700	10,000,000	37,500	3.A FE
15189T-BH-9	CenterPoint Energy Inc Junior Subordinated 7.000% 02/15/55	04/03/2025	Morgan Stanley		5,114,400	5,000,000	47,639	2.C FE
15189T-BJ-5	CenterPoint Energy Inc Junior Subordinated 6.850% 02/15/55	04/10/2025	Various		27,423,550	27,500,000	282,505	2.C FE
15189T-BP-1	CenterPoint Energy Inc Junior Subordinated 6.700% 05/15/55	04/03/2025	HSBC SECURITIES (USA) INC		9,925,000	10,000,000	286,611	2.C FE
15189W-AL-4	CenterPoint Energy Resources C Senior Unsecured 4.000% 04/01/28	04/04/2025	Barclays		24,792,500	25,000,000	16,667	1.G Z
161150-AF-7	Chart Industries Inc CHART INDUSTRIES INC 7.500% 01/01/30	04/07/2025	Goldman Sachs		10,251,150	10,000,000	201,042	3.C FE
161175-BN-3	Charter Communications Operati Senior Secured 5.750% 04/01/48	04/29/2025	JPM SECURITIES LLC		18,083,249	21,040,000	97,456	2.C FE
161175-BR-4	Charter Communications Operati Senior Secured 5.050% 03/30/29	04/10/2025	Citadel		19,688,800	20,000,000	30,861	2.C FE
161175-BY-9	Charter Communications Operati Senior Secured 3.850% 04/01/61	04/29/2025	JPM SECURITIES LLC		37,541,630	62,560,000	194,023	2.C FE
161175-CD-4	Charter Communications Operati Senior Secured 2.250% 01/15/29	04/10/2025	Various		72,149,200	80,000,000	415,000	2.C FE
161175-CQ-5	Charter Communications Operati Senior Secured 6.100% 06/01/29	04/25/2025	JPM SECURITIES LLC		20,615,000	20,000,000	498,167	2.C FE
171484-AJ-7	Churchill Downs Inc Senior Unsecured 6.750% 05/01/31	04/07/2025	Goldman Sachs		9,906,200	10,000,000	294,375	4.A FE
172967-BL-4	Citigroup Inc Subordinated 6.625% 06/15/32	05/20/2025	ALRE - DFL Trust AAM		1,074,832	1,000,000	28,524	2.B FE
172967-PA-3	Citigroup Inc Senior Unsecured 6.270% 11/17/33	04/29/2025	JPM SECURITIES LLC		25,007,770	23,570,000	669,133	1.G FE
17327C-AT-0	Citigroup Inc Senior Unsecured 4.542% 09/19/30	04/29/2025	JPM SECURITIES LLC		22,056,484	22,300,000	115,354	1.G FE
17888H-AB-9	Civitas Resources Inc Senior Unsecured 8.750% 07/01/31	04/04/2025	Various		10,056,800	10,000,000	229,687	3.C FE
184496-AP-2	Clean Harbors Inc SENIOR 5.125% 07/15/29	05/20/2025	ALRE - MSPL Trust AAM - AFS		2,953,466	3,000,000	53,813	3.A FE
184496-AQ-0	Clean Harbors Inc CLEAN HARBORS INC 6.375% 02/01/31	04/07/2025	Goldman Sachs		10,083,200	10,000,000	117,760	3.B FE
18539U-AC-9	Clearway Energy Operating LLC SENIOR 4.750% 03/15/28	04/07/2025	Goldman Sachs		9,636,350	10,000,000	29,687	3.B FE
18539U-AD-7	Clearway Energy Operating LLC CLEARWAY ENERGY OP LLC 3.750% 02/15/31	04/07/2025	Goldman Sachs		8,742,200	10,000,000	54,687	3.B FE
20030N-CT-6	Comcast Corp Senior Unsecured 4.150% 10/15/28	05/09/2025	Barclays		24,814,250	25,000,000	77,813	1.G FE
210385-AB-6	Constellation Energy Generatio Senior Unsecured 5.600% 03/01/28	04/04/2025	Barclays		41,286,000	40,000,000	224,000	2.A FE
210385-AC-4	Constellation Energy Generatio Senior Unsecured 5.800% 03/01/33	04/29/2025	JPM SECURITIES LLC		6,260,098	6,040,000	57,414	2.A FE
210518-DY-9	Consumers Energy Co Secured 4.500% 01/15/31	04/28/2025	MUFG Securities Americas Inc		14,995,650	15,000,000		1.E FE
21871X-AH-2	Corebridge Financial Inc Senior Unsecured 3.900% 04/05/32	06/05/2025	Various		19,427,680	21,000,000	101,617	2.A FE
21871X-AM-1	Corebridge Financial Inc Senior Unsecured 4.400% 04/05/52	05/20/2025	ALRE - DFL Trust AAM		1,928,077	2,500,000	13,444	2.A FE
21871X-AT-6	Corebridge Financial Inc Junior Subordinated 6.375% 09/15/54	05/20/2025	ALRE - DFL Trust AAM		19,467,716	20,000,000	226,667	2.C FE
22535W-AN-7	Credit Agricole SA Senior Non Preferred 6.080% 01/09/36	06/17/2025	Citadel		21,591,449	21,250,000	533,397	1.G FE
233331-BJ-5	DTE Energy Co Senior Unsecured 4.875% 06/01/28	05/09/2025	Goldman Sachs		10,086,900	10,000,000	218,021	2.B FE
23345M-AB-3	DT Midstream Inc DT MIDSTREAM INC 4.375% 06/15/31	04/07/2025	Various		18,327,300	20,000,000	273,437	2.C FE
23918K-AW-8	DAVITA INC Senior Unsecured 6.875% 09/01/32	04/07/2025	Various		15,078,900	15,000,000	101,215	3.C FE
24703T-AL-0	Dell International LLC / EMC C Senior Unsecured 4.750% 04/01/28	04/04/2025	Barclays		40,233,200	40,000,000	31,667	2.B FE
24703T-AN-6	Dell International LLC / EMC C Senior Unsecured 5.300% 04/01/32	04/29/2025	JPM SECURITIES LLC		12,493,990	12,440,000	53,112	2.B FE
2515Z6-BN-8	Deutsche Bank AG/New York NY Subordinated 4.875% 12/01/32	05/16/2025	Goldman Sachs		4,903,300	5,000,000	113,750	2.C FE
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred 6.720% 01/18/29	04/29/2025	JPM SECURITIES LLC		25,000,483	23,870,000	454,485	2.A FE
251526-CT-4	Deutsche Bank AG/New York NY Unsecured 7.079% 02/10/34	05/20/2025	ALRE - DFL Trust AAM		12,529,797	11,920,000	236,737	2.C FE
251526-CV-9	Deutsche Bank AG/New York NY Senior Non Preferred 5.706% 02/08/28	05/19/2025	JPM SECURITIES LLC		12,498,200	12,350,000	199,662	2.A FE
251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred 5.403% 09/11/35	04/29/2025	JPM SECURITIES LLC		12,498,638	12,770,000	93,912	2.A FE
25160P-AN-7	Deutsche Bank AG/New York NY Senior Non Preferred 7.146% 07/13/27	05/19/2025	JPM SECURITIES LLC		18,748,688	18,320,000	461,838	2.A FE
25179M-BG-7	Devon Energy Corp Senior Unsecured 5.200% 09/15/34	06/13/2025	AARE Surplus AAM		12,697,734	13,170,000	163,601	2.B FE
253393-AF-9	Dick's Sporting Goods Inc Senior Unsecured 3.150% 01/15/32	04/29/2025	JPM SECURITIES LLC		6,249,659	7,130,000	65,507	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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25746U-DG-1	Dominion Energy Inc Senior Unsecured 3.375% 04/01/30	04/25/2025	JPM SECURITIES LLC		18,738,400	20,000,000	50,625	2.B FE
25746U-DT-3	Dominion Energy Inc Junior Subordinated 6.875% 02/01/55	04/29/2025	Various		25,303,381	24,540,000	405,636	2.C FE
25746U-DU-0	Dominion Energy Inc Junior Subordinated 7.000% 06/01/54	04/10/2025	HSBC SECURITIES (USA) INC		10,425,000	10,000,000	252,778	2.C FE
25746U-DW-6	Dominion Energy Inc Senior Unsecured 5.000% 06/15/30	04/25/2025	JPM SECURITIES LLC		20,164,200	20,000,000	130,556	2.B FE
25746U-DY-2	Dominion Energy Inc Senior Unsecured 4.600% 05/15/28	05/08/2025	Various		69,950,350	70,000,000		2.B FE
26441C-BS-3	Duke Energy Corp Senior Unsecured 4.300% 03/15/28	05/02/2025	Goldman Sachs		9,969,200	10,000,000	59,722	2.B FE
26441C-CC-7	Duke Energy Corp Senior Unsecured 4.850% 01/05/29	05/02/2025	Wells Fargo		10,092,600	10,000,000	161,667	2.B FE
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	04/29/2025	Various		41,519,697	41,480,000	329,276	2.C FE
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	05/20/2025	ALRE - DFL Trust AAM		12,375,375	12,200,000	170,495	2.C FE
26884L-AU-3	EQT Corp Senior Unsecured 5.500% 07/15/28	04/02/2025	Tax Free Exchange		499,111	500,000	5,882	2.C FE
29261A-AB-6	Encompass Health Corp Senior Unsecured 4.750% 02/01/30	04/07/2025	Goldman Sachs		9,591,700	10,000,000	87,743	3.C FE
29273V-AX-8	Energy Transfer LP Junior Subordinated 8.000% 05/15/54	04/03/2025	Various		15,767,400	15,000,000	463,333	3.A FE
29273V-BF-6	Energy Transfer LP Senior Unsecured 6.200% 04/01/55	04/29/2025	JPM SECURITIES LLC		18,756,902	19,480,000	187,874	2.B FE
29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42	04/28/2025	ALRE - MSPL Trust AAM - AFS		5,777,406	6,000,000	94,417	2.C FE
29364G-AN-3	Entergy Corp Senior Unsecured 1.900% 06/15/28	04/25/2025	JPM SECURITIES LLC		18,530,000	20,000,000	140,389	2.B FE
29364G-AQ-6	Entergy Corp Junior Subordinated 7.125% 12/01/54	04/29/2025	Various		30,001,562	29,910,000	819,690	2.C FE
29364W-AV-0	Entergy Louisiana LLC Secured 4.950% 01/15/45	06/13/2025	AARE Surplus AAM		1,278,528	1,460,000	29,711	1.F FE
29365B-AA-1	Entegris Inc Senior Secured 4.750% 04/15/29	04/07/2025	Goldman Sachs		4,793,900	5,000,000	114,132	2.C FE
29366W-AG-1	Entergy Mississippi LLC Secured 5.800% 04/15/55	04/29/2025	JPM SECURITIES LLC		6,270,135	6,320,000	47,856	1.F FE
29379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77	04/29/2025	JPM SECURITIES LLC		6,255,816	6,440,000	69,498	2.B FE
29379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77	05/20/2025	AAIA Modco AAM		18,158,675	18,500,000	250,906	2.B FE
29379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78	04/29/2025	JPM SECURITIES LLC		21,356,036	22,070,000	247,138	2.B FE
29379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78	05/20/2025	ALRE - DFL Trust AAM		7,791,840	8,000,000	111,083	2.B FE
29605J-AA-4	Esab Corp ESAB CORP 6.250% 04/15/29	04/07/2025	Goldman Sachs		15,198,450	15,000,000	449,653	3.A FE
30034W-AB-2	EVERGY INC Senior Unsecured 2.900% 09/15/29	04/25/2025	JPM SECURITIES LLC		18,597,200	20,000,000	69,278	2.B FE
30034W-AE-6	EVERGY INC Unsecured 6.650% 06/01/55	04/23/2025	Various		39,054,214	40,000,000	924,535	2.C FE
30036F-AE-1	Evergy Kansas Central Inc Senior Unsecured 4.700% 03/13/28	04/25/2025	JPM SECURITIES LLC		20,143,400	20,000,000	117,500	2.A FE
30040W-AP-3	Eversource Energy Senior Unsecured 3.375% 03/01/32	04/29/2025	JPM SECURITIES LLC		6,258,712	6,970,000	38,553	2.B FE
30040W-AX-6	Eversource Energy Senior Unsecured 5.500% 01/01/34	05/20/2025	ALRE - DFL Trust AAM		6,255,099	6,300,000	133,788	2.B FE
30161N-BM-2	Exelon Corp Senior Unsecured 5.150% 03/15/29	04/25/2025	JPM SECURITIES LLC		20,392,800	20,000,000	123,028	2.B FE
30161N-BQ-3	Exelon Corp Jr Subordinated 6.500% 03/15/55	04/29/2025	Various		57,074,412	57,580,000	577,005	2.C FE
30161N-BR-1	Exelon Corp Senior Unsecured 5.125% 03/15/31	04/25/2025	JPM SECURITIES LLC		20,198,800	20,000,000	190,764	2.B FE
30161N-BS-9	Exelon Corp Senior Unsecured 5.875% 03/15/55	04/29/2025	JPM SECURITIES LLC		6,245,647	6,360,000	71,616	2.B FE
303250-AE-4	Fair Isaac Corp Senior Unsecured 5.250% 05/15/26	04/04/2025	Goldman Sachs		4,996,950	5,000,000	103,542	3.A FE
316773-DK-3	Fifth Third Bancorp Senior Unsecured 6.339% 07/27/29	04/29/2025	JPM SECURITIES LLC		37,257,935	35,630,000	583,468	2.A FE
316773-DL-1	Fifth Third Bancorp Senior Unsecured 5.631% 01/29/32	04/29/2025	JPM SECURITIES LLC		12,486,152	12,220,000	173,938	2.A FE
316773-DM-9	Fifth Third Bancorp Senior Unsecured 4.895% 09/06/30	04/29/2025	JPM SECURITIES LLC		12,750,720	12,800,000	93,984	2.A FE
337738-BE-7	Fiserv Inc Senior Unsecured 5.600% 03/02/33	04/29/2025	JPM SECURITIES LLC		6,239,891	6,120,000	55,216	2.B FE
33830G-AA-9	Five Corners Funding Trust III Senior Unsecured 5.791% 02/15/33	04/29/2025	JPM SECURITIES LLC		10,228,100	10,000,000	120,646	1.G FE
35137L-AH-8	Fox Corp Senior Unsecured 4.709% 01/25/29	05/01/2025	HSBC SECURITIES (USA) INC		24,978,750	25,000,000	317,203	2.B FE
36143L-2G-9	GA Global Funding Trust Secured 2.250% 01/06/27	05/19/2025	JPM SECURITIES LLC		9,382,932	9,780,000	81,908	1.F FE
36143L-2H-7	GA Global Funding Trust Secured 2.900% 01/06/32	06/05/2025	ALRE - DFL Trust AAM		3,719,867	4,300,000	51,612	1.F FE
36143L-2N-4	GA Global Funding Trust Secured 4.400% 09/23/27	04/29/2025	JPM SECURITIES LLC		14,991,184	15,070,000	68,150	1.F FE
36143L-2Q-7	GA Global Funding Trust Secured 5.200% 12/09/31	06/20/2025	ALRE - TDF Trust AAM		18,777,602	18,900,000	30,030	1.F FE
36143L-2T-1	GA Global Funding Trust Secured 5.500% 04/01/32	04/29/2025	JPM SECURITIES LLC		26,975,387	26,790,000	118,695	1.F FE
36268N-AA-8	Boost Newco Borrower LLC Secured 7.500% 01/15/31	04/04/2025	Goldman Sachs		5,182,400	5,000,000	85,417	3.B FE
371559-AB-1	Genesee & Wyoming Inc GENESEE & WYOMING INC 6.250% 04/15/32	04/04/2025	Goldman Sachs		9,905,300	10,000,000	298,611	3.C FE
372460-AD-7	Genuine Parts Co Senior Unsecured 6.875% 11/01/33	05/20/2025	ALRE - DFL Trust AAM		7,640,454	7,000,000	26,736	2.B FE
378272-BY-3	Glencore Funding LLC Senior Unsecured 4.907% 04/01/28	04/25/2025	Various		35,098,900	35,000,000	89,962	2.A FE
37940X-AG-7	Global Payments Inc Senior Unsecured 2.150% 01/15/27	05/19/2025	JPM SECURITIES LLC		12,497,203	13,030,000	97,273	2.C FE
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33	05/20/2025	ALRE - MSPL Trust AAM - AFS		24,671,019	22,300,000	763,310	2.B FE
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured 6.750% 03/15/54	04/23/2025	Various		15,606,284	16,000,000	117,000	2.B FE
38141G-B2-9	Goldman Sachs Group Inc/The Senior Unsecured 5.049% 07/23/30	04/29/2025	JPM SECURITIES LLC		37,477,094	37,120,000	504,990	1.F FE
38152B-AA-9	Goldman Sachs Private Credit C Senior Unsecured 5.875% 05/06/28	04/29/2025	Various		40,970,890	41,000,000		2.C FE
38152B-AC-5	Goldman Sachs Private Credit C Senior Unsecured 6.250% 05/06/30	05/01/2025	Various		117,435,442	117,600,000		2.C FE
38869A-AD-9	Graphic Packaging Internationa GRAPHIC PACKAGING INTERN 3.750% 02/01/30	04/04/2025	Goldman Sachs		4,582,300	5,000,000	34,375	3.B FE
404119-CU-1	HCA Inc Senior Unsecured 5.600% 04/01/34	06/24/2025	ALRE SML Trust AAM		6,587,004	6,500,000	83,922	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
40440V-AH-8	HPS Corporate Lending Fund Senior Unsecured 5.450% 01/14/28	04/03/2025	Tax Free Exchange		4,978,910	5,000,000	59,799	2.C FE
40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	04/10/2025	MUFG Securities Americas Inc		14,285,550	15,000,000	214,861	2.C FE
40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	04/03/2025	Tax Free Exchange		75,486,639	76,667,000	1,001,037	2.C FE
428102-AG-2	Hess Midstream Operations LP HESS MIDSTREAM OPERATION 6.500% 06/01/29	04/04/2025	Goldman Sachs		5,076,350	5,000,000	113,750	3.A FE
432833-AR-2	Hilton Domestic Operating Co I HILTON DOMESTIC OPERATIN 5.875% 03/15/33	04/07/2025	Goldman Sachs		19,733,000	20,000,000	73,437	3.B FE
44332P-AH-4	HUB International Ltd Senior Secured 7.250% 06/15/30	04/07/2025	Goldman Sachs		10,202,800	10,000,000	227,569	4.A FE
449934-AD-0	IQVIA Inc Senior Unsecured 5.000% 10/15/26	05/20/2025	ALRE - MSPL Trust AAM - AFS		4,974,931	5,000,000	25,000	3.B FE
46266T-AA-6	IQVIA Inc SENIOR 5.000% 05/15/27	04/04/2025	Goldman Sachs		4,940,600	5,000,000	98,611	3.B FE
46647P-AV-8	JPMorgan Chase & Co Senior Unsecured 4.203% 07/23/29	04/04/2025	Barclays		24,815,750	25,000,000	215,988	1.F FE
46647P-DF-0	JPMorgan Chase & Co Senior Unsecured 4.565% 06/14/30	04/29/2025	JPM SECURITIES LLC		45,341,878	45,420,000	783,293	1.F FE
46647P-DU-7	JPMorgan Chase & Co Senior Unsecured 5.299% 07/24/29	04/08/2025	Various		40,635,600	40,000,000	441,583	1.E FE
46647P-EY-8	JPMorgan Chase & Co Senior Unsecured 5.103% 04/22/31	04/14/2025	JPM SECURITIES LLC		93,042,780	93,000,000		1.E FE
49461M-AB-6	Kinetik Holdings LP Senior Unsecured 6.625% 12/15/28	04/07/2025	Various		20,129,000	20,000,000	414,063	3.A FE
501797-AW-4	Bath & Body Works Inc Senior Unsecured 6.625% 10/01/30	04/07/2025	Goldman Sachs		4,997,300	5,000,000	6,441	3.B FE
50249A-AM-5	LYB International Finance III Senior Unsecured 5.500% 03/01/34	06/06/2025	ALRE - MSPL Trust AAM - AFS		5,875,233	6,000,000	85,250	2.B FE
513075-BZ-3	Lamar Media Corp Senior Unsecured 3.625% 01/15/31	04/07/2025	Goldman Sachs		8,931,300	10,000,000	173,698	3.C FE
527298-BX-0	Level 3 Financing Inc PRIV PLACEMENT 10.500% 04/15/29	04/07/2025	Various		21,908,400	20,000,000	215,833	4.A FE
53190F-AE-5	Life Time Inc LIFE TIME INC 6.000% 11/15/31	04/07/2025	Goldman Sachs		10,310,465	10,500,000	267,667	3.A FE
536797-AG-8	Lithia Motors Inc Senior Unsecured 3.875% 06/01/29	04/04/2025	Goldman Sachs		4,589,050	5,000,000	67,812	3.B FE
538034-AX-7	Live Nation Entertainment Inc Secured 3.750% 01/15/28	04/04/2025	Goldman Sachs		235,420	250,000	2,135	3.B FE
548661-DR-5	Lowe's Cos Inc Senior Unsecured 3.650% 04/05/29	05/02/2025	Wells Fargo		19,347,800	20,000,000	60,833	2.A FE
548661-DX-2	Lowe's Cos Inc Senior Unsecured 1.300% 04/15/28	05/02/2025	HSBC SECURITIES (USA) INC		9,149,100	10,000,000	7,222	2.A FE
548661-EN-3	Lowe's Cos Inc Senior Unsecured 5.800% 09/15/62	04/29/2025	JPM SECURITIES LLC		25,105,188	26,270,000	190,458	2.A FE
55336V-BY-5	MPLX LP Senior Unsecured 5.400% 04/01/35	04/29/2025	JPM SECURITIES LLC		18,774,336	19,200,000	144,000	2.B FE
55336V-BZ-2	MPLX LP Senior Unsecured 5.950% 04/01/55	04/29/2025	JPM SECURITIES LLC		12,546,272	13,310,000	109,992	2.B FE
565130-AA-9	Maple Grove Funding Trust I Senior Unsecured 4.161% 08/15/51	06/05/2025	ALRE - DFL Trust AAM		2,154,840	3,200,000	39,576	2.A FE
571903-BN-2	Marriott International Inc/MD Senior Unsecured 5.550% 10/15/28	05/02/2025	Various		46,496,813	45,126,000	846,764	2.B FE
571903-BS-1	Marriott International Inc/MD Senior Unsecured 5.350% 03/15/35	04/29/2025	Various		12,498,322	12,670,000	84,731	2.B FE
571903-BT-9	Marriott International Inc/MD Senior Unsecured 5.100% 04/15/32	05/20/2025	ALRE - DFL Trust AAM		3,971,940	4,000,000	48,167	2.B FE
57767X-AA-8	McGraw-Hill Education Inc Senior Secured 5.750% 08/01/28	04/07/2025	Goldman Sachs		9,600,000	10,000,000	107,014	4.B FE
58506D-AA-6	Medline Borrower LP/Medline Co MEDLINE BORROWER/MEDL CO 6.250% 04/01/29	04/07/2025	Various		20,116,800	20,000,000	22,569	3.C FE
59151L-AA-4	Methanex US Operations Inc Senior Unsecured 6.250% 03/15/32	04/07/2025	Various		5,008,768	5,250,000	20,920	3.B FE
61690U-BA-1	Morgan Stanley Bank NA Senior Unsecured 4.952% 01/14/28	04/29/2025	JPM SECURITIES LLC		25,022,779	24,820,000	361,898	1.D FE
61690U-BE-3	Morgan Stanley Bank NA Senior Unsecured 4.968% 07/14/28	05/16/2025	Various		22,567,391	22,380,000	353,595	1.D FE
61747Y-ER-2	Morgan Stanley Senior Unsecured 4.210% 04/20/28	04/29/2025	JPM SECURITIES LLC		24,985,892	25,140,000	29,400	1.E FE
61747Y-ES-0	Morgan Stanley Subordinated 5.297% 04/20/37	06/05/2025	ALRE - DFL Trust AAM		5,925,178	6,000,000	38,845	2.A FE
61747Y-EY-7	Morgan Stanley Senior Unsecured 6.342% 10/18/33	04/29/2025	JPM SECURITIES LLC		37,527,639	35,030,000	74,053	1.E FE
61747Y-FB-6	Morgan Stanley Subordinated 5.948% 01/19/38	06/06/2025	ALRE - TDF Trust AAM		10,125,298	10,000,000	223,050	2.A FE
61747Y-FK-6	Morgan Stanley Senior Unsecured 5.173% 01/16/30	04/29/2025	JPM SECURITIES LLC		24,994,712	24,560,000	367,030	1.E FE
61747Y-FU-4	Morgan Stanley Senior Unsecured 4.654% 10/18/30	04/29/2025	JPM SECURITIES LLC		37,512,480	37,690,000	58,470	1.E FE
61774A-AF-0	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	04/17/2025	Sumitomo Mitsui Banking Corpor		4,019,280	4,000,000	105,233	2.C FE
62915W-2A-0	NLG Global Funding Secured 5.400% 01/23/30	06/13/2025	AARE Surplus AAM		6,238,560	6,120,000	128,520	1.E FE
637432-NY-7	National Rural Utilities Coope Secured 2.750% 04/15/32	04/29/2025	JPM SECURITIES LLC		6,242,789	7,190,000	8,239	1.E FE
65339K-CB-4	NextEra Energy Capital Holding Junior Subordinated 3.800% 03/15/82	05/20/2025	ALRE - DFL Trust AAM		11,380,300	12,000,000	81,067	2.B FE
65339K-CM-0	NextEra Energy Capital Holding Senior Unsecured 4.900% 02/28/28	04/25/2025	Various		20,205,731	20,000,000	163,333	2.A FE
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	04/09/2025	Various		25,156,250	25,000,000	539,063	2.B FE
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	05/20/2025	AAIA Modco AAM		25,750,000	25,000,000	726,563	2.B FE
65473P-AN-5	NiSource Inc Senior Unsecured 5.250% 03/30/28	05/01/2025	Various		40,943,000	40,000,000	77,292	2.B FE
65473P-AR-6	NiSource Inc Junior Subordinated 6.950% 11/30/54	04/29/2025	JPM SECURITIES LLC		14,988,019	14,710,000	425,977	2.C FE
65473P-AT-2	NiSource Inc Junior Subordinated 6.375% 03/31/55	05/20/2025	ALRE - DFL Trust AAM		4,916,253	5,000,000	45,156	2.C FE
666807-BT-8	Northrop Grumman Corp Senior Unsecured 5.150% 05/01/40	04/04/2025	Morgan Stanley		10,810,800	11,000,000	245,483	2.A FE
67059T-AH-8	NuStar Logistics LP NUSTAR LOGISTICS LP 6.375% 10/01/30	04/07/2025	Goldman Sachs		10,066,900	10,000,000	11,510	3.A FE
682680-CU-5	ONEOK Inc Senior Unsecured 5.650% 09/01/34	06/16/2025	Tax Free Exchange		12,364,264	12,260,000	198,186	2.B FE
682680-CY-7	ONEOK Inc Senior Unsecured 5.050% 04/01/45	06/16/2025	Tax Free Exchange		41,533,166	45,000,000	473,438	2.B FE
682680-DA-8	ONEOK Inc Senior Unsecured 5.450% 06/01/47	06/16/2025	Tax Free Exchange		19,025,029	20,000,000	42,389	2.B Z
683720-AA-4	Open Text Holdings Inc SENIOR 4.125% 02/15/30	04/07/2025	Goldman Sachs		18,269,300	20,000,000	120,312	3.B FE
683720-AC-0	Open Text Holdings Inc Senior Unsecured 4.125% 12/01/31	04/03/2025	Morgan Stanley		4,436,300	5,000,000	70,469	3.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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68389X-AM-7	Oracle Corp Senior Unsecured 5.375% 07/15/40	04/29/2025	JPM SECURITIES LLC		26,543,834	27,930,000	437,861	2.B FE
68389X-CD-5	Oracle Corp Senior Unsecured 2.300% 03/25/28	05/16/2025	Various		42,500,850	45,000,000	133,208	2.B FE
68389X-DC-6	Oracle Corp Senior Unsecured 6.125% 08/03/65	04/29/2025	JPM SECURITIES LLC		2,718,296	2,760,000	40,854	2.B FE
69007T-AG-9	Outfront Media Capital LLC / O OUTFRONT MEDIA CAP LLC/C 7.375% 02/15/31	04/07/2025	Goldman Sachs		10,334,250	10,000,000	291,927	3.B FE
71424V-AA-8	Permian Resources Operating LL Sr Unsecured 7.000% 01/15/32	04/07/2025	Goldman Sachs		10,100,200	10,000,000	160,417	3.A FE
718172-DT-3	Philip Morris International In Senior Unsecured 4.375% 04/30/30	04/28/2025	Sumitomo Mitsui Banking Corpor		23,408,840	23,600,000		1.F FE
718172-DU-0	Philip Morris International In Senior Unsecured 4.875% 04/30/35	04/28/2025	Barclays		12,660,825	12,920,000		1.F FE
718547-AX-0	Phillips 66 Co Senior Unsecured 5.500% 03/15/55	04/29/2025	JPM SECURITIES LLC		6,242,141	7,050,000	48,469	2.A FE
720186-AK-1	Piedmont Natural Gas Co Inc Senior Unsecured 3.640% 11/01/46	06/13/2025	AARE Surplus AAM		1,570,325	2,190,000	9,300	2.A FE
744320-BK-7	Prudential Financial Inc Junior Subordinated 6.000% 09/01/52	05/20/2025	ALRE - DFL Trust AAM		3,510,816	3,500,000	45,500	2.B FE
744320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54	06/24/2025	Various		41,090,000	40,000,000	622,917	2.B FE
744320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54	05/20/2025	AAIA NonModco AAM		14,402,500	14,000,000	161,778	2.B FE
744320-AC-9	Prudential Financial Inc Senior Unsecured 5.750% 07/15/33	05/20/2025	ALRE - DFL Trust AAM		4,446,803	4,250,000	85,531	1.G FE
744320-AQ-8	Prudential Financial Inc Senior Unsecured 5.700% 12/14/36	05/20/2025	ALRE - DFL Trust AAM		12,076,516	11,750,000	288,365	1.G FE
74444B-DB-4	Public Service Co of Colorado Secured 5.850% 05/15/55	04/29/2025	JPM SECURITIES LLC		3,284,853	3,300,000	21,450	1.E FE
74843P-AA-8	Quikrete Holdings Inc Senior Secured 6.375% 03/01/32	04/07/2025	Various		25,027,850	25,000,000	251,458	3.C FE
78351G-AA-3	Ryan Specialty LLC RYAN SPECIALTY 5.875% 08/01/32	04/07/2025	Various		19,704,200	20,000,000	217,049	3.C FE
78410G-AG-9	SBA Communications Corp SBA COMMUNICATIONS CORP 3.125% 02/01/29	04/04/2025	Goldman Sachs		4,588,600	5,000,000	28,646	3.A FE
78466C-AC-0	SS&C Technologies Inc SENIOR 5.500% 09/30/27	04/07/2025	Goldman Sachs		9,937,100	10,000,000	12,222	4.A FE
808625-AA-5	Science Applications Internati SENIOR 4.875% 04/01/28	04/07/2025	Goldman Sachs		9,485,300	10,000,000	9,479	4.A FE
817565-CH-5	Service Corp International/US SERVICE CORP INTL 5.750% 10/15/32	04/07/2025	Various		19,720,700	20,000,000	640,486	3.C FE
82453A-AB-3	Shift4 Payments LLC / Shift4 P Senior Unsecured 6.750% 08/15/32	05/08/2025	Goldman Sachs		10,050,000	10,000,000	170,625	3.C FE
82983M-AB-6	Sitio Royalties Operating Part Senior Unsecured 7.875% 11/01/28	04/07/2025	Goldman Sachs		5,120,550	5,000,000	171,719	4.B FE
829932-AD-4	Sixth Street Lending Partners Sr Unsecured 5.750% 01/15/30	04/28/2025	AARE - PACS Trust AAM		1,134,432	1,150,000	18,919	2.C FE
829932-AE-2	Sixth Street Lending Partners Senior Unsecured 6.125% 07/15/30	04/10/2025	Various		29,262,990	30,000,000	442,872	2.C FE
829932-AE-2	Sixth Street Lending Partners Senior Unsecured 6.125% 07/15/30	04/28/2025	AARE - PACS Trust AAM		3,501,778	3,500,000	62,526	2.C FE
83002Y-AA-7	Six Flags Entertainment Corp / PRIV PLACEMENT 6.625% 05/01/32	04/07/2025	Goldman Sachs		10,010,800	10,000,000	288,924	3.A FE
837004-BX-7	Dominion Energy South Carolina Secured 5.300% 05/15/33	05/20/2025	ALRE - DFL Trust AAM		954,597	950,000	839	1.F FE
842587-DH-7	Southern Co/The Senior Unsecured 1.750% 03/15/28	05/16/2025	Goldman Sachs		5,561,220	6,000,000	18,667	2.A FE
842587-EB-9	Southern Co/The Junior Subordinated 6.375% 03/15/55	04/09/2025	UBS		13,601,250	13,500,000	100,406	2.B FE
84265V-AG-0	Southern Copper Corp Senior Unsecured 5.250% 11/08/42	04/14/2025	AEL Modco AAM		855,875	1,000,000	22,750	2.A FE
852234-AR-4	Block Inc BLOCK INC 6.500% 05/15/32	04/04/2025	Goldman Sachs		10,037,100	10,000,000	256,389	3.A FE
852234-AS-2	Block Inc Senior Unsecured 6.500% 05/15/32	05/15/2025	Tax Free Exchange		10,037,096	10,000,000		3.A FE
853496-AG-2	Standard Industries Inc/NY Senior Unsecured 4.375% 07/15/30	04/07/2025	Goldman Sachs		9,055,450	10,000,000	100,260	3.B FE
857477-BV-4	State Street Corp Senior Unsecured 4.164% 08/04/33	05/20/2025	ALRE - DFL Trust AAM		21,276,623	22,500,000	278,468	1.F FE
86172*-AC-5	Stone Point Credit Corp SR NTS 6.030% 05/15/28	04/01/2025	Direct		18,000,000	18,000,000		2.B FE
86765K-AD-1	Sunoco LP Sr Unsecured 6.250% 07/01/33	04/07/2025	Goldman Sachs		10,396,910	10,500,000	14,497	3.A FE
87264A-CA-1	T-Mobile USA Inc Senior Unsecured 2.050% 02/15/28	05/16/2025	Various		56,311,900	60,000,000	291,271	2.B FE
87612G-AA-9	Targa Resources Corp Senior Unsecured 4.200% 02/01/33	04/29/2025	JPM SECURITIES LLC		6,259,763	6,830,000	70,918	2.B FE
87612G-AC-5	Targa Resources Corp Senior Unsecured 6.125% 03/15/33	04/29/2025	JPM SECURITIES LLC		6,247,981	6,060,000	46,397	2.B FE
87612G-AN-1	Targa Resources Corp Senior Unsecured 6.125% 05/15/55	04/29/2025	JPM SECURITIES LLC		6,269,400	6,480,000	69,458	2.B FE
88632Q-AE-3	Cloud Software Group Inc Senior Secured 6.500% 03/31/29	04/07/2025	Goldman Sachs		9,692,900	10,000,000	14,444	4.B FE
88732J-AN-8	Time Warner Cable LLC Senior Secured 7.300% 07/01/38	04/29/2025	JPM SECURITIES LLC		12,562,054	12,040,000	290,532	2.C FE
88732J-AY-4	Time Warner Cable LLC Senior Secured 5.875% 11/15/40	06/05/2025	Various		18,978,600	20,000,000	68,542	2.C FE
88732J-BB-3	Time Warner Cable LLC Senior Secured 5.500% 09/01/41	04/29/2025	Various		17,828,418	20,850,000	187,940	2.C FE
91324P-DT-6	UnitedHealth Group Inc Senior Unsecured 3.500% 08/15/39	04/04/2025	Various		9,039,250	11,000,000	55,611	1.F FE
91324P-FQ-0	UnitedHealth Group Inc Senior Unsecured 5.300% 06/15/35	06/17/2025	Bank of America		2,596,646	2,600,000		1.F FE
91327T-AA-9	Uniti Group LP / Uniti Group F Secured 10.500% 02/15/28	04/07/2025	Goldman Sachs		10,512,500	10,000,000	67,083	4.B FE
922966-AB-2	Venture Global Plaquemines LNG Senior Secured 7.750% 12/01/35	04/16/2025	Various		94,917,041	94,812,000		3.B FE
92328M-AC-7	Venture Global Calcasieu Pass Senior Secured 3.875% 11/01/33	04/07/2025	Goldman Sachs		8,957,085	10,500,000	177,389	3.A FE
92343V-ER-1	Verizon Communications Inc Senior Unsecured 4.329% 09/21/28	05/09/2025	Various		44,952,443	45,000,000	251,924	2.A FE
92343V-FE-9	Verizon Communications Inc Senior Unsecured 3.150% 03/22/30	04/25/2025	Various		23,379,002	25,000,000	75,505	2.A FE
92343V-HA-5	Verizon Communications Inc Senior Unsecured 5.401% 07/02/37	06/25/2025	Taxable Exchange		62,319,157	63,180,000		2.A Z
92535U-AB-0	Vertiv Group Corp VERTIV GROUP CORPORATION 4.125% 11/15/28	04/04/2025	Goldman Sachs		4,734,250	5,000,000	81,354	3.A FE
92763M-AB-1	Viper Energy Inc VIPER ENERGY INC 7.375% 11/01/31	04/04/2025	Goldman Sachs		5,164,750	5,000,000	159,792	2.C FE
92840V-AR-3	Vistra Operations Co LLC Sr Unsecured 6.875% 04/15/32	04/07/2025	Various		20,372,600	20,000,000	658,854	3.A FE
92840V-AR-3	Vistra Operations Co LLC Sr Unsecured 6.875% 04/15/32	05/22/2025	ALRe Modco - VIAC GA - AAM		10,348,750	10,000,000	70,660	3.A FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92933B-AR-5	WMG Acquisition Corp Senior Secured 3.000% 02/15/31	04/07/2025	Goldman Sachs		4,449,900	5,000,000	22,083	2.C FE
95000U-3E-1	Wells Fargo & Co Senior Unsecured 5.574% 07/25/29	04/29/2025	JPM SECURITIES LLC		41,761,139	40,630,000	597,633	1.E FE
95000U-3F-8	Wells Fargo & Co Senior Unsecured 5.557% 07/25/34	05/20/2025	ALRE - DFL Trust AAM		37,211,797	36,940,000	650,039	1.E FE
95000U-3J-0	Wells Fargo & Co Senior Unsecured 5.198% 01/23/30	04/29/2025	JPM SECURITIES LLC		8,994,503	8,830,000	123,671	1.E FE
95000U-3T-8	Wells Fargo & Co Senior Unsecured 4.970% 04/23/29	04/16/2025	Wells Fargo		125,157,700	125,000,000		1.E FE
969457-BD-1	Williams Cos Inc/The Senior Unsecured 7.750% 06/15/31	05/20/2025	ALRE - DFL Trust AAM		1,039,970	928,500	30,982	2.B FE
969457-CK-4	Williams Cos Inc/The Senior Unsecured 5.300% 08/15/28	05/09/2025	Morgan Stanley		15,304,050	15,000,000	192,125	2.B FE
98380M-AB-1	XPLR Infrastructure Operating Senior Unsecured 8.625% 03/15/33	04/02/2025	Various		5,335,000	5,500,000	10,542	3.A FE
98388M-AB-3	Xcel Energy Inc Senior Unsecured 1.750% 03/15/27	04/29/2025	JPM SECURITIES LLC		6,253,435	6,580,000	14,394	2.A FE
98389B-BD-1	Xcel Energy Inc Senior Unsecured 4.750% 03/21/28	04/25/2025	Various		40,267,134	40,000,000	153,715	2.A FE
11271L-AD-4	Brookfield Finance Inc Senior Unsecured 4.850% 03/29/29	04/29/2025	JPM SECURITIES LLC		12,499,925	12,450,000	51,996	1.G FE
11271L-AP-7	Brookfield Finance Inc Senior Unsecured 5.813% 03/03/55	04/29/2025	JPM SECURITIES LLC		2,410,279	2,520,000	23,194	1.G FE
113004-AA-3	Brookfield Asset Management Lt Senior Unsecured 5.795% 04/24/35	04/29/2025	Various		96,547,285	95,840,000	23,750	1.G FE
136385-BB-6	Canadian Natural Resources Ltd Senior Unsecured 5.000% 12/15/29	04/29/2025	JPM SECURITIES LLC		6,258,083	6,280,000	125,600	2.A FE
13645R-AY-0	Canadian Pacific Railway Co Senior Unsecured 4.000% 06/01/28	05/01/2025	Bank of America		14,860,350	15,000,000	251,667	2.A FE
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	04/29/2025	JPM SECURITIES LLC		31,264,920	36,000,000	362,600	2.A FE
15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	04/29/2025	JPM SECURITIES LLC		6,257,702	7,450,000	57,582	2.B FE
29250N-AS-4	Enbridge Inc Subordinated 5.500% 07/15/77	05/20/2025	ALRE - DFL Trust AAM		5,199,178	5,357,000	103,122	2.C FE
29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	06/24/2025	Morgan Stanley		15,506,250	15,000,000	491,667	2.C FE
29250N-CF-0	Enbridge Inc Junior Subordinated 7.200% 06/27/54	04/09/2025	Various		24,446,169	25,000,000	515,000	2.C FE
36485M-AK-5	Garda World Security Corp SECURED 4.625% 02/15/27	04/07/2025	Various		14,518,750	15,000,000	101,493	4.A FE
89352H-AM-1	TransCanada PipeLines Ltd Senior Unsecured 4.625% 03/01/34	06/13/2025	AARE Surplus AAM		693,238	730,000	9,378	2.B FE
89352H-BG-3	TransCanada PipeLines Ltd Junior Subordinated 7.000% 06/01/65	04/03/2025	Various		12,281,250	12,500,000	97,222	2.C FE
000000-00-0	Mumbai International Airport L Mumbai International Airport L 6.950% 07/30/29	06/18/2025	PRIVATE		33,750,000	33,750,000		2.C Z
000000-00-0	Flutter Treasury DAC Senior Secured 4.000% 06/04/31	05/22/2025	Barclays		22,824,016	22,824,016		2.C Z
000000-00-0	Flutter Treasury DAC Senior Secured 6.125% 06/04/31	05/22/2025	GOLDMAN SACHS BANK EUROPE SE		33,860,198	33,860,198		2.C Z
000000-00-0	Red Dorsal Finance Ltd Senior Secured 5.875% 10/12/31	04/01/2025	ALRE - DFL Trust AAM				5,007	2.C FE
000000-00-0	Electricite de France SA Senior Unsecured 6.875% 06/26/37	06/20/2025	PRIVATE		1,303,881,216	1,291,961,873		2.A Z
000000-00-0	AXA SA Subordinated 5.125% 01/17/47	05/19/2025	JPM SECURITIES LLC		36,765,680	36,660,000	613,696	1.G Z
000000-00-0	Prosus NV Senior Unsecured 4.027% 08/03/50	04/14/2025	MORGAN STANLEY & CO. INTERNATI		3,019,400	4,870,000	39,223	2.B FE
000000-00-0	Prosus NV Senior Unsecured 4.027% 08/03/50	06/20/2025	ALRE - TDF Trust AAM		3,747,201	5,650,000	86,586	2.B FE
000000-00-0	Prosus NV Senior Unsecured 3.832% 02/08/51	04/15/2025	Various		9,548,870	16,093,000	115,853	2.B FE
000000-00-0	Prosus NV Senior Unsecured 3.832% 02/08/51	06/20/2025	ALRE - TDF Trust AAM		9,160,161	14,346,000	198,517	2.B FE
000000-00-0	EnBW Energie Baden-Wuerttember ENBW ENERGIE BADEN - WU 2.125% 08/31/81	04/07/2025	BNP Paribas		22,585,973	27,292,578	351,158	2.C Z
000000-00-0	Iberdrola Finanzas SA IBERDROLA FINANZAS SAU 4.247% Perpet.	04/07/2025	BNP Paribas		26,856,745	27,357,385	420,182	2.C Z
YT1881-68-9	TotalEnergies SE TOTALENERGIES SE 4.500% Perpet.	04/07/2025	BNP Paribas		18,356,278	19,104,804	332,110	1.F Z
000000-00-0	Enel SpA ENEL SPA 4.500% Perpet.	04/07/2025	BNP Paribas		26,125,208	27,357,385	286,690	2.C Z
000000-00-0	Orange SA ORANGE SA 4.500% Perpet.	04/07/2025	BNP Paribas		27,162,119	27,292,578	84,121	2.C Z
000000-00-0	Engie SA ENGIE SA 5.125% Perpet.	04/07/2025	BNP Paribas		27,412,665	27,292,578	1,145,821	2.C Z
00084D-AV-2	ABN AMRO Bank NV Unsecured 3.324% 03/13/37	04/28/2025	JPM SECURITIES LLC		8,158,166	9,400,000	39,925	2.B FE
00131L-AK-1	AIA Group Ltd Subordinated 3.200% 09/16/40	04/14/2025	ALRe Corporate AAM		429,182	600,000	1,493	1.F FE
00135T-AF-1	AIB Group PLC Senior Unsecured 5.320% 05/15/31	05/09/2025	Various		14,027,400	14,000,000		2.B FE
00388W-AH-4	Abu Dhabi National Energy Co P Senior Unsecured 4.000% 10/03/49	04/14/2025	AEL FWH AAM		1,489,925	2,000,000	2,444	1.D FE
00401M-AA-4	Abu Dhabi Crude Oil Pipeline L Senior Secured 3.650% 11/02/29	04/14/2025	AEL FWH AAM		2,856,225	3,000,000	31,633	1.C FE
00652M-AH-5	Adani Ports & Special Economic Senior Unsecured 3.100% 02/02/31	04/23/2025	ALRe Modco - VIAC GA - AAM		2,172,361	2,730,000	19,042	2.C FE
00774M-BM-6	AerCap Ireland Capital DAC / A Senior Unsecured 4.950% 09/10/34	05/20/2025	ALRE - DFL Trust AAM		3,808,068	4,000,000	39,050	2.A FE
02007V-AA-8	Allwyn Entertainment Financing Senior Secured 7.875% 04/30/29	04/07/2025	Various		21,427,600	20,750,000	366,242	3.C FE
020564-AE-0	Alpek SAB de CV Senior Unsecured 3.250% 02/25/31	04/23/2025	ALRe Modco - VIAC GA - AAM		4,218,425	5,000,000	26,181	2.C FE
04365X-AB-4	Ascot Group Ltd Senior Unsecured 6.349% 06/15/35	05/13/2025	Various		54,702,612	54,679,000		2.A FE
05581K-AG-6	BNP Paribas SA Senior Preferred 5.894% 12/05/34	05/20/2025	AAIA Modco AAM		36,639,801	35,300,000	959,379	1.E FE
05946K-AN-1	Banco Bilbao Vizcaya Argentari Subordinated 7.883% 11/15/34	05/20/2025	ALRE - DFL Trust AAM		4,676,563	4,200,000	5,518	2.B FE
05964H-AS-4	Banco Santander SA Senior Non Preferred 5.294% 08/18/27	04/29/2025	JPM SECURITIES LLC		33,002,936	32,600,000	345,169	1.G FE
05964H-AV-7	Banco Santander SA Subordinated 6.921% 08/08/33	05/20/2025	ALRE - DFL Trust AAM		12,539,741	11,800,000	229,124	2.A FE
05964H-BA-2	Banco Santander SA Senior Non Preferred 5.552% 03/14/28	05/19/2025	JPM SECURITIES LLC		15,578,486	15,400,000	156,751	1.G FE
05964H-BB-0	Banco Santander SA Senior Non Preferred 5.538% 03/14/30	04/29/2025	JPM SECURITIES LLC		19,889,656	19,400,000	137,281	1.G FE
06279J-AD-1	BANK OF IRELAND GROUP PLC Senior Unsecured 5.601% 03/20/30	04/29/2025	JPM SECURITIES LLC		12,508,657	12,210,000	75,987	1.G FE
08860H-AC-8	Bharti Airtel Ltd Senior Unsecured 3.250% 06/03/31	04/23/2025	Various		1,886,618	2,100,000	26,226	2.C FE

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09659W-3C-6	BNP Paribas SA BNP PARIBAS 4.792% 05/09/29	04/30/2025	BNP Paribas		50,000,000	50,000,000		1.G FE
12563D-AB-1	CK Hutchison International 19 Senior Unsecured 3.375% 09/06/49	04/14/2025	ALRe Corporate AAM		136,656	210,000	748	1.F FE
12803R-AH-7	CaixaBank SA CAIXABANK SA 6.037% 06/15/35	04/29/2025	JPM SECURITIES LLC		12,529,134	12,080,000	273,476	2.A FE
191241-AF-5	Coca-Cola Femsa SAB de CV Senior Unsecured 5.250% 11/26/43	04/23/2025	ALRe Modco - VIAC GA - AAM		2,565,270	2,750,000	58,953	1.G FE
192714-AD-5	Colbun SA Senior Unsecured 3.150% 03/06/30	04/23/2025	ALRe Modco - VIAC GA - AAM		902,471	1,000,000	4,113	2.B FE
200447-AH-3	Comision Federal de Electricid Senior Unsecured 3.348% 02/09/31	04/23/2025	ALRe Modco - VIAC GA - AAM		4,361,439	5,170,000	35,580	2.B FE
204429-AA-2	Cia Cervecerias Unidas SA Senior Unsecured 3.350% 01/19/32	04/14/2025	AEL Modco AAM		2,600,378	3,000,000	23,729	2.B FE
23330J-AA-9	DP World Ltd/United Arab Emira Senior Unsecured 6.850% 07/02/37	04/23/2025	Various		9,038,399	8,380,000	175,280	2.B FE
23636A-BG-5	Danske Bank A/S Senior Preferred 5.427% 03/01/28	04/29/2025	JPM SECURITIES LLC		12,484,746	12,300,000	109,399	1.E FE
25156P-AC-7	Deutsche Telekom International Senior Unsecured 8.750% 06/15/30	04/25/2025	JPM SECURITIES LLC		14,064,000	12,000,000	387,917	2.A FE
25156P-AD-5	Deutsche Telekom International Senior Unsecured 9.250% 06/01/32	04/29/2025	JPM SECURITIES LLC		6,240,679	5,040,000	192,955	2.A FE
268317-AY-0	Electricite de France SA Senior Unsecured 5.650% 04/22/29	04/10/2025	Various		20,521,207	20,000,000	526,949	2.A FE
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	06/06/2025	ALRE - MSPL Trust AAM - AFS		9,349,570	10,000,000	73,333	2.A FE
28504D-AB-9	Electricite de France SA Senior Unsecured 5.700% 05/23/28	04/24/2025	Various		20,540,302	20,000,000	481,333	2.A FE
28504D-AD-5	Electricite de France SA Senior Unsecured 6.900% 05/23/53	04/29/2025	JPM SECURITIES LLC		13,963,624	13,130,000	395,104	2.A FE
29249B-AA-3	ENA Master Trust Senior Secured 4.000% 05/19/48	04/23/2025	ALRe Modco - VIAC GA - AAM		2,207,808	3,000,000	51,333	2.C FE
29286D-AC-9	Engie SA Senior Unsecured 5.875% 04/10/54	04/29/2025	JPM SECURITIES LLC		6,258,898	6,430,000	20,987	2.A FE
29359U-AB-5	Enstar Group Ltd Senior Unsecured 4.950% 06/01/29	05/22/2025	ALRe Modco - VIAC GA - AAM		4,939,762	5,000,000	117,563	2.B FE
31575F-AC-0	Fidelis Insurance Holdings Ltd Unsecured 7.750% 06/15/55	06/12/2025	Various		93,054,011	93,022,000		2.C FE
344045-AA-7	Flutter Treasury DAC Senior Secured 6.375% 04/29/29	04/07/2025	Various		15,319,200	15,000,000	455,990	2.C FE
344045-AB-5	Flutter Treasury DAC Senior Secured 5.875% 06/04/31	05/22/2025	BOFA SECURITIES, INC.		90,000,000	90,000,000		2.C FE
344419-AC-0	Fomento Economico Mexicano SAB Senior Unsecured 3.500% 01/16/50	04/23/2025	AARE II Surplus ISG		1,459,299	2,070,000	19,521	2.A FE
36165R-AC-9	GCC SAB de CV Senior Unsecured 3.614% 04/20/32	04/14/2025	AEL Modco AAM		5,122,875	6,000,000	104,806	2.C FE
44287G-AA-4	Howden UK Refinance PLC / Howd Senior Secured 7.250% 02/15/31	04/07/2025	Goldman Sachs		10,059,100	10,000,000	106,736	4.B FE
45262B-AC-7	Imperial Brands Finance PLC SENIOR 3.875% 07/26/29	04/24/2025	Goldman Sachs		28,717,200	30,000,000	287,396	2.B FE
45262B-AG-8	Imperial Brands Finance PLC Senior Unsecured 5.500% 02/01/30	04/29/2025	JPM SECURITIES LLC		12,515,004	12,200,000	165,886	2.B FE
45262B-AH-6	Imperial Brands Finance PLC Senior Unsecured 5.875% 07/01/34	04/29/2025	JPM SECURITIES LLC		6,269,301	6,180,000	120,016	2.B FE
456472-AB-5	Industrias Penoles SAB de CV Senior Unsecured 4.150% 09/12/29	04/23/2025	ALRe Modco - VIAC GA - AAM		948,828	1,000,000	4,726	2.B FE
46115H-BZ-9	Intesa Sanpaolo SpA Senior Preferred 6.625% 06/20/33	04/29/2025	JPM SECURITIES LLC		12,483,804	11,600,000	277,514	2.A FE
471105-AC-0	Japan Tobacco Inc Senior Unsecured 4.850% 05/15/28	04/10/2025	Various		29,959,200	30,000,000		1.F FE
48241F-AC-8	KBC Group NV Senior Unsecured 6.324% 09/21/34	04/29/2025	JPM SECURITIES LLC		7,011,516	6,580,000	45,080	1.G FE
539439-AW-9	Lloyds Banking Group PLC Subordinated 7.953% 11/15/33	05/20/2025	ALRE - DFL Trust AAM		12,493,536	11,000,000	14,581	2.A FE
539439-AX-7	Lloyds Banking Group PLC Senior Unsecured 5.871% 03/06/29	04/29/2025	JPM SECURITIES LLC		24,981,477	24,220,000	213,293	1.G FE
53944Y-AX-1	Lloyds Banking Group PLC Senior Unsecured 5.679% 01/05/35	06/04/2025	Citadel		11,169,510	11,000,000	260,288	1.G FE
55276V-AK-8	MDGH GMTN RSC Ltd Senior Unsecured 3.700% 11/07/49	04/23/2025	ALRe Modco - VIAC GA - AAM		1,192,460	1,650,000	28,151	1.C FE
59284B-AE-8	Orbia Advance Corp SAB de CV Senior Unsecured 5.875% 09/17/44	04/23/2025	ALRe Modco - VIAC GA - AAM		3,322,128	4,100,000	24,088	2.C FE
639057-AH-1	NatWest Group PLC Senior Unsecured 6.016% 03/02/34	05/20/2025	ALRE - DFL Trust AAM		21,635,636	20,900,000	272,425	1.G FE
639057-AK-4	NatWest Group PLC Senior Unsecured 5.808% 09/13/29	04/29/2025	JPM SECURITIES LLC		20,644,200	20,000,000	151,653	1.G FE
639057-AP-3	NatWest Group PLC Subordinated 6.475% 06/01/34	04/29/2025	JPM SECURITIES LLC		12,494,884	12,060,000	323,200	2.A FE
639057-AS-7	NatWest Group PLC Senior Unsecured 4.964% 08/15/30	06/26/2025	Citadel		29,604,494	29,351,000	509,045	1.G FE
65557F-AH-9	Nordea Bank Abp Subordinated 4.625% 09/13/33	05/16/2025	Goldman Sachs		4,900,300	5,000,000	42,396	1.G FE
69370P-AA-9	Pertamina Persero PT Senior Unsecured 6.450% 05/30/44	06/20/2025	Various		17,182,089	17,000,000	91,554	2.B FE
71568P-AB-5	Perusahaan Perseroan Persero P Senior Unsecured 5.250% 10/24/42	04/14/2025	ALRE - DFL Trust AAM		248,061	300,000	7,438	2.B FE
71568P-AD-1	Perusahaan Perseroan Persero P Senior Unsecured 5.250% 05/15/47	04/23/2025	ALRe Modco - VIAC GA - AAM		1,199,151	1,450,000	33,410	2.B FE
716743-AR-0	Petronas Capital Ltd Senior Unsecured 4.550% 04/21/50	04/23/2025	ALRe Modco - VIAC GA - AAM		1,615,872	2,000,000	506	1.G FE
74365P-AA-6	Prosus NV Senior Unsecured 3.680% 01/21/30	04/23/2025	Various		1,823,284	2,000,000	18,809	2.B FE
74365P-AG-3	Prosus NV Senior Unsecured 3.257% 01/19/27	04/23/2025	ALRe Modco - VIAC GA - AAM		3,883,874	4,000,000	34,018	2.B FE
74977R-DU-5	Cooperatieve Rabobank UA Sr Non Preferred 5.710% 01/21/33	04/28/2025	AARE - PACS Trust AAM		3,087,195	3,000,000	46,156	1.G FE
757355-AA-6	Rede D'or Finance Sarl Senior Unsecured 4.500% 01/22/30	06/05/2025	ALRE - DFL Trust AAM		5,098,326	5,400,000	89,775	3.A FE
759470-BB-2	Reliance Industries Ltd Senior Unsecured 2.875% 01/12/32	04/14/2025	ALRe Corporate AAM		675,034	800,000	5,878	2.B FE
75968N-AE-1	RenaissanceRe Holdings Ltd Senior Unsecured 5.750% 06/05/33	05/20/2025	ALRE - DFL Trust AAM		6,392,827	6,330,000	167,833	1.G
78448T-AM-4	SMBC Aviation Capital Finance Senior Unsecured 5.550% 04/03/34	06/06/2025	ALRE - MSPL Trust AAM - AFS		6,070,330	6,100,000	59,246	2.A FE
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	04/29/2025	JPM SECURITIES LLC		24,985,046	24,010,000	479,360	2.A FE
80414L-2E-4	Saudi Arabian Oil Co Senior Unsecured 4.250% 04/16/39	04/23/2025	Various		2,542,855	3,000,000	2,479	1.E FE
83272G-AF-8	Smurfit Kappa Treasury ULC Senior Unsecured 5.777% 04/03/54	05/23/2025	Tax Free Exchange		18,639,918	18,800,000	150,844	2.B FE
83368R-BS-0	Societe Generale SA Senior Non Preferred 6.691% 01/10/34	05/20/2025	ALRE - DFL Trust AAM		12,570,512	12,000,000	292,174	2.B FE
86964W-AH-5	Suzano Austria GmbH Senior Unsecured 5.000% 01/15/30	04/23/2025	Various		4,736,757	4,900,000	66,694	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
86964W-AJ-1	Suzano Austria GmbH Senior Unsecured 3.750% 01/15/31	04/23/2025	AARE II Surplus ISG		3,127,123	3,500,000	35,729	2.C FE
879385-AD-4	Telefonica Europe BV Senior Unsecured 8.250% 09/15/30	04/25/2025	Various		22,864,635	20,000,000	187,918	2.C FE
88167A-AE-1	Teva Pharmaceutical Finance Ne Senior Unsecured 3.150% 10/01/26	04/07/2025	Various		39,403,750	41,000,000	22,050	3.A FE
89366L-AE-4	Transelec SA Senior Unsecured 3.875% 01/12/29	04/14/2025	AEL FWH AAM		948,708	1,000,000	9,903	2.B FE
89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	04/23/2025	ALRe Modco - VIAC GA - AAM		3,772,701	3,775,000	100,100	2.C FE
904678-AB-5	UniCredit SpA Senior Unsecured 4.625% 04/12/27	04/02/2025	Morgan Stanley		6,278,450	6,310,000	138,623	2.A FE
904678-AF-6	UniCredit SpA Unsecured 5.861% 06/19/32	04/30/2025	Various		59,578,312	59,330,000	1,268,944	2.C FE
904678-AQ-2	UniCredit SpA Subordinated 7.296% 04/02/34	04/29/2025	JPM SECURITIES LLC		37,552,291	35,760,000	202,926	2.C FE
91911T-AE-3	Vale Overseas Ltd Senior Unsecured 8.250% 01/17/34	04/23/2025	ALRe Modco - VIAC GA - AAM		2,212,548	1,900,000	41,800	2.C FE
91911T-AH-6	Vale Overseas Ltd Senior Unsecured 6.875% 11/21/36	04/23/2025	ALRe Modco - VIAC GA - AAM		5,125,078	4,925,000	142,962	2.C FE
91911T-AK-9	Vale Overseas Ltd Senior Unsecured 6.875% 11/10/39	04/23/2025	AARE II Surplus ISG		2,209,570	2,120,000	65,992	2.C FE
91911T-AQ-6	Vale Overseas Ltd Senior Unsecured 3.750% 07/08/30	04/23/2025	ALRe Modco - VIAC GA - AAM		4,634,188	5,000,000	54,688	2.B FE
961214-DF-7	Westpac Banking Corp Subordinated 4.322% 11/23/31	05/19/2025	JPM SECURITIES LLC		12,498,395	12,630,000	268,385	1.G FE
BT3302-12-7	Reliance Industries Ltd Senior Unsecured 2.875% 01/12/32	04/23/2025	ALRe Modco - VIAC GA - AAM		2,573,918	3,000,000	24,198	2.B FE
F5616K-AC-8	La Mondiale SAM Subordinated 5.875% 01/26/47	05/16/2025	Goldman Sachs		5,008,550	5,000,000	93,021	2.A FE
G2182G-AC-7	CK Hutchison International 21 Senior Unsecured 3.125% 04/15/41	04/23/2025	AARE II Surplus ISG		1,401,750	2,000,000	1,389	1.F FE
G2335P-EL-9	Cloverie PLC for Zurich Insura Subordinated 5.625% 06/24/46	05/19/2025	JPM SECURITIES LLC		34,040,041	33,930,000	1,702,361	1.E FE
G54404-AP-6	Legal & General Group PLC Unsecured 5.250% 03/21/47	05/19/2025	Various		25,017,560	25,050,000	218,458	2.A FE
M28505-AF-8	DP World Ltd/United Arab Emira Senior Unsecured 4.700% 09/30/49	04/14/2025	AEL Modco AAM		807,106	1,000,000	2,089	2.B FE
M8237R-AA-2	Saudi Arabian Oil Co Senior Unsecured 4.250% 04/16/39	04/23/2025	ALRe Modco - VIAC GA - AAM		1,695,236	2,000,000	2,125	1.E FE
Y0606W-CC-2	Bangkok Bank PCL/Hong Kong Subordinated 3.466% 09/23/36	04/14/2025	Various		5,936,187	6,945,000	14,042	2.C FE
Y0889V-AC-4	Bharti Airtel Ltd Senior Unsecured 3.250% 06/03/31	04/23/2025	ALRe Modco - VIAC GA - AAM		900,200	1,000,000	12,639	2.C FE
Y71260-AD-8	Indofood CBP Sukses Makmur Tbk Senior Unsecured 3.541% 04/27/32	04/14/2025	AEL FWH AAM		3,464,072	4,000,000	66,492	2.B FE
Y7138A-AF-7	Pertamina Persero PT Senior Unsecured 5.625% 05/20/43	04/14/2025	AEL FWH AAM		1,744,463	2,000,000	45,000	2.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					8,699,949,242	8,807,863,018	77,304,095	XXX
049463-AD-4	Atlas Warehouse Lending Co LP Senior Unsecured 6.050% 01/15/28	05/21/2025	JPM SECURITIES LLC		8,030,680	8,000,000	216,456	2.C Z
049463-AE-2	Atlas Warehouse Lending Co LP Senior Unsecured 6.250% 01/15/30	05/20/2025	Various		29,918,830	30,000,000	834,983	2.C Z
0099999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Affiliated)					37,949,510	38,000,000	1,051,439	XXX
14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	04/23/2025	Interest Capitalization		302	302		1.D PL
30217*-AA-4	EXPRESS 12K DTW LSB PT TR P/T CERTS 6.605% 05/15/55	06/16/2025	Interest Capitalization		49,598	49,598		2.B
G8868K-AD-4	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28 7.930% 03/14/28	04/11/2025	Tax Free Exchange		201,083,852	201,075,324	480,542	2.B Z
000000-00-0	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.493% 06/25/28	06/19/2025	PRIVATE		649,470,934	649,470,934		1.G Z
000000-00-0	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.493% 06/25/30	06/19/2025	PRIVATE		173,848,905	173,848,905		1.G Z
G93128-AA-3	Vista Equity Partners Fund VII OTHER 8.829% 02/28/28	05/30/2025	Interest Capitalization		1,358,785	1,358,785		1.F PL
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					1,025,812,376	1,025,803,848	480,542	XXX
00273*-AA-8	AP Middlebury Holdings, LLC Senior Secured 6.000% 05/31/45	06/24/2025	Apollo Internal		32,744,240	32,800,000	300,667	2.C PL
00273*-AA-8	AP Middlebury Holdings, LLC Senior Secured 6.000% 05/31/45	05/29/2025	Various		295,200,000	295,200,000	788,794	2.C PL
28655*-AA-7	Eliant Invest Holding LP. B 6.160% 12/15/41	05/20/2025	Direct		34,695,609	34,695,609		1.G PL
28655*-AB-5	Eliant Invest Holding LP. C 6.610% 12/15/41	05/20/2025	Direct		25,567,438	25,567,438		2.C Z
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	06/20/2025	Interest Capitalization		46,628,948	46,628,948		2.A PL
0139999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)					434,836,235	434,891,995	1,089,461	XXX
46138G-50-8	Invesco Senior Loan ETF INVESCO SENIOR LOAN ETF	04/09/2025	Various	0.000	102,440,207			4.B
464288-51-3	iShares iBoxx $ High Yield Cor ISHARES IBOXX HIGH YLD CORP	04/09/2025	Various	0.000	124,249,591			4.B
78467V-60-8	SPDR Blackstone Senior Loan ET SPDR BLACKSTONE SENIOR LOAN	04/09/2025	Various	0.000	26,404,223			4.B
0149999999. Subtotal - Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value					253,094,021			XXX
04020E-AK-3	Ares Strategic Income Fund Senior Unsecured 5.800% 09/09/30	06/02/2025	JPM SECURITIES LLC		32,144,125	32,500,000		2.C FE
09261H-BS-5	Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30	05/20/2025	Tax Free Exchange		99,012,601	100,000,000	714,583	2.C FE
09261H-BU-0	Blackstone Private Credit Fund Senior Unsecured 5.600% 11/22/29	05/20/2025	Tax Free Exchange		30,038,615	30,320,000	839,527	2.C FE
09261H-BV-8	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	04/29/2025	JPM SECURITIES LLC		30,043,277	31,330,000	825,023	2.B FE
09261H-BW-6	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	05/20/2025	Tax Free Exchange		151,316,924	154,790,000	4,592,103	2.C FE
09581C-AB-7	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	05/02/2025	Tax Free Exchange		248,457,664	249,800,000	2,060,850	2.C FE
09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	05/02/2025	Various		248,691,300	251,922,000	1,826,435	2.C FE
09581C-AE-1	Blue Owl Credit Income Corp Senior Unsecured 5.900% 05/23/28	05/20/2025	Sumitomo Mitsui Banking Corpor		361,919,340	364,500,000		2.C FE
38179R-AA-3	Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29	04/11/2025	Various		9,601,800	10,000,000	51,556	2.C FE
38179R-AB-1	Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29	06/12/2025	Tax Free Exchange		123,707,456	125,304,000	1,816,908	2.C FE

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38179R-AD-7	Golub Capital Private Credit F Senior Unsecured 5.875% 05/01/30	06/12/2025	Tax Free Exchange		89,621,282	90,170,000	1,589,246	2.C FE
40440V-AL-9	HPS Corporate Lending Fund Senior Unsecured 5.300% 06/05/27	05/29/2025	Various		9,460,005	9,500,000		2.C FE
40440V-AN-5	HPS Corporate Lending Fund Senior Unsecured 5.850% 06/05/30	05/29/2025	Bank of America		165,420,413	166,250,000		2.C FE
40440V-B#-1	HPS Corporate Lending Fund SR NTS SER A-B 8.800% 09/14/28	04/01/2025	Direct		81,889,669	77,000,000	884,644	2.B FE
61774A-AG-8	Morgan Stanley Direct Lending Senior Unsecured 6.000% 05/19/30	05/14/2025	Various		93,972,195	95,000,000		2.C FE
65960N-AA-8	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30	04/01/2025	Goldman Sachs		(24,988,133)	(25,380,000)	(231,064)	2.C FE
65960N-AB-6	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30	04/01/2025	Goldman Sachs		24,988,133	25,380,000	231,064	2.C FE
65960N-AB-6	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30	04/02/2025	Tax Free Exchange		146,619,097	147,910,000	1,441,095	2.C FE
67403A-AE-9	Oaktree Strategic Credit Fund Senior Unsecured 6.500% 07/23/29	04/30/2025	Athene Re 4 AAM		509,135	500,000	8,757	2.C FE
69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured 6.650% 03/15/31	04/29/2025	JPM SECURITIES LLC		19,222,110	19,000,000	157,937	2.C FE
83012A-AA-7	Sixth Street Specialty Lending Senior Unsecured 2.500% 08/01/26	05/19/2025	JPM SECURITIES LLC		24,987,386	25,850,000	195,670	2.B FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					1,966,634,394	1,981,646,000	17,004,334	XXX
000000-00-0	Jensen Hughes Inc Jensen Hughes - TL 9.330% 07/31/31	04/01/2025	Direct		(65,155)			4.C FE
92276A-AV-3	Vensure Employer Services Inc Vensure Employer Services, Inc 9.280% 09/27/31	06/27/2025	PRIVATE		1,816,731	1,829,269	(749)	4.B FE
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.300% 09/27/31	04/01/2025	PRIVATE		194,717		(21,322)	4.B FE
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.300% 09/27/31	04/10/2025	Interest Capitalization		1,098,280	1,098,280		4.B FE
000000-00-0	Sigma Irish AcquiCo Limited Project Waystone USD TL 9.550% 03/19/32	04/01/2025	Direct		70,877			4.C Z
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					3,115,450	2,927,549	(22,071)	XXX
000000-00-0	Gannett Co Inc Gannett DDTL 9.320% 10/04/29	04/15/2025	PRIVATE		742,500	750,000		3.B FE
000000-00-0	Curia Global Inc Curia Global Inc 1L TL 10.580% 12/31/29	04/29/2025	Apollo Internal		29,475,000	30,000,000		5.A Z
000000-00-0	Curia Global Inc Curia Global Inc 1L TL 10.580% 12/31/29	05/30/2025	Interest Capitalization		606,667	606,667		5.A Z
000000-00-0	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc- R 9.850% 03/31/30	04/01/2025	Direct		(5,369,293)	(5,395,876)		4.A Z
G4768P-AN-1	INEOS US FINANCE LLC INEGRP TL B 1L USD 7.580% 02/19/30	04/01/2025	Tax Free Exchange		1,903,378	1,904,790		3.C FE
000000-00-0	MRO Holdings Inc MRO Holdings, Inc. TL 8.770% 12/17/30	04/25/2025	Direct		64,435,500	64,500,000		4.C Z
000000-00-0	Madonna Bidco Limited Madonna Bidco Limited 9.467% 10/27/31	04/25/2025	Direct		129,048	130,351		4.C Z
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					91,922,800	92,495,932		XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					12,425,746,463	12,290,019,572	98,439,868	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					787,758,833	787,910,532	14,471,022	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					13,213,505,296	13,077,930,104	112,910,890	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					13,213,505,296	13,077,930,104	112,910,890	XXX
3132D5-7J-5	Freddie Mac Pool FR SB8097 1.500% 04/01/36	04/01/2025	BOFA SECURITIES, INC.		26,621,526	30,139,354	1,256	1.A Z
3132D6-AB-6	Freddie Mac Pool FR SB8102 1.500% 05/01/36	04/01/2025	BOFA SECURITIES, INC.		46,045,767	52,167,270	2,174	1.A Z
3133GF-BY-0	Freddie Mac Pool FR QN8155 1.500% 10/01/36	04/01/2025	BOFA SECURITIES, INC.		10,560,751	11,973,217	499	1.A Z
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					83,228,044	94,279,841	3,929	XXX
38376G-W5-5	Government National Mortgage A GNR 2011-86 Z 3.641% 04/16/53	06/02/2025	Interest Capitalization		12,914	12,914		1.A
38378B-AP-4	Government National Mortgage A GNR 2011-164 Z 3.470% 07/16/53	06/02/2025	Interest Capitalization		9,037	9,037		1.A
38378B-SW-0	Government National Mortgage A GNR 2012-46 Z 3.456% 09/16/53	06/02/2025	Interest Capitalization		4,792	4,792		1.A
38378X-SN-2	Government National Mortgage A GNR 2014-134 Z 2.570% 11/16/55	06/02/2025	Interest Capitalization		12,446	12,446		1.A
38379K-3D-8	Government National Mortgage A GNR 2015-174 Z 3.000% 11/16/55	06/02/2025	Interest Capitalization		17,901	17,901		1.A
38379K-5Y-0	Government National Mortgage A GNR 2015-163 Z 3.002% 12/16/57	06/02/2025	Interest Capitalization		45,933	45,933		1.A
38379K-F8-6	Government National Mortgage A GNR 2015-120 Z 3.250% 03/16/57	06/02/2025	Interest Capitalization		25,703	25,703		1.A
38379K-J6-6	Government National Mortgage A GNR 2015-130 Z 2.910% 07/16/57	06/02/2025	Interest Capitalization		33,637	33,637		1.A
38379K-KQ-0	Government National Mortgage A GNR 2015-59 Z 3.250% 06/16/56	06/02/2025	Interest Capitalization		17,760	17,760		1.A
38379K-RH-3	Government National Mortgage A GNR 2015-71 Z 3.250% 03/16/57	06/02/2025	Interest Capitalization		40,244	40,244		1.A
38379K-UF-3	Government National Mortgage A GNR 2015-93 Z 3.055% 11/16/54	06/02/2025	Interest Capitalization		61,242	61,242		1.A
38379R-B6-9	Government National Mortgage A GNR 2017-86 Z 2.500% 05/16/59	06/02/2025	Interest Capitalization		30,606	30,606		1.A
38379R-QB-7	Government National Mortgage A GNR 2015-188 Z 3.000% 07/16/57	06/02/2025	Interest Capitalization		14,704	14,704		1.A
38379R-K5-1	Government National Mortgage A GNR 2017-100 Z 2.500% 05/16/59	06/02/2025	Interest Capitalization		30,339	30,339		1.A
38379R-N3-3	Government National Mortgage A GNR 2017-108 Z 2.750% 08/16/59	06/02/2025	Interest Capitalization		34,024	34,024		1.A
38379R-YD-9	Government National Mortgage A GNR 2017-69 Z 2.500% 07/16/59	06/02/2025	Interest Capitalization		23,611	23,611		1.A
38379U-AH-9	Government National Mortgage A GNR 2015-189 ZE 3.000% 01/16/57	06/02/2025	Interest Capitalization		20,336	20,336		1.A
38379U-FK-7	Government National Mortgage A GNR 2016-30 Z 3.740% 08/16/55	06/02/2025	Interest Capitalization		18,391	18,391		1.A
38379U-NX-0	Government National Mortgage A GNR 2016-52 Z 3.006% 03/16/58	06/02/2025	Interest Capitalization		11,219	11,219		1.A

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1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					464,839	464,839		XXX
3132DW-ES-8	Freddie Mac Pool FR SD8245 4.500% 09/01/52	06/20/2025	ALRE - TDF Trust AAM		7,821,282	8,274,752	18,618	1.A
3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52	06/20/2025	ALRE - TDF Trust AAM		6,699,969	7,530,123	13,178	1.A
3140QK-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51	06/20/2025	ALRE - TDF Trust AAM		5,656,639	6,561,750	9,843	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					20,177,890	22,366,625	41,639	XXX
00249F-AC-1	A&D Mortgage Trust 2023-NQM3 ADMT 2023-NQM3 A3 7.341% 07/25/68	04/15/2025	Goldman Sachs		2,108,504	2,086,130	6,381	1.E
00250E-AD-8	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A2 5.942% 06/25/70	05/12/2025	MIZUHO SECURITIES USA L		6,639,445	6,639,500	15,342	1.D FE
00250E-AE-6	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A3 6.094% 06/25/70	05/12/2025	MIZUHO SECURITIES USA L		5,999,939	6,000,000	14,219	1.G FE
00441V-AE-8	ACE Securities Corp Home Equit ACE 2006-FM1 A2D 4.934% 07/25/36	05/14/2025	Citigroup		1,240,472	5,121,950	14,060	1.A Z
00442K-AA-9	ACE Securities Corp Home Equit ACE 2007-WM2 A1 4.854% 02/25/37	05/21/2025	Citigroup		3,984,664	9,341,336	34,057	1.A FM
00443K-AE-0	ACE Securities Corp Home Equit ACE 2006-ASP6 A2C 4.754% 12/25/36	05/22/2025	Goldman Sachs		47,672	149,870	555	1.A FM
00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.734% 01/25/37	05/21/2025	Citigroup		5,277,926	9,865,282	35,079	1.A FM
00764M-FE-2	Aegis Asset Backed Securities AABST 2005-2 M4 5.379% 06/25/35	05/06/2025	JPM SECURITIES LLC		2,302,500	3,000,000	5,386	1.A FM
00834M-AC-7	Affirm Asset Securitization Tr AFFRM 2025-X1 C 5.340% 04/15/30	05/01/2025	BARCLAYS CAPITAL INC.		10,998,929	11,000,000		1.F FE
02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5 6.000% 02/25/37	04/01/2025	Interest Capitalization		2	2		1.A FM
02660B-AA-0	American Home Mortgage Assets AHMA 2007-1 A1 5.099% 02/25/47	05/14/2025	Citigroup		9,650,819	27,090,017	55,568	1.A FM
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 5.034% 02/25/36	06/25/2025	Interest Capitalization		2,991	2,991		6. *
03464B-AC-2	Angel Oak Mortgage Trust 2022- AOMT 2022-1 A3 3.290% 12/25/66	05/14/2025	Citigroup		1,782,971	1,983,834	2,538	1.A
03465L-AD-7	Angel Oak Mortgage Trust 2020- AOMT 2020-3 M1 3.809% 04/25/65	05/13/2025	Citigroup		2,161,250	2,375,000	3,267	1.A
03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 6.030% 04/25/70	04/24/2025	Goldman Sachs		3,999,991	4,000,000	19,430	1.F FE
03466P-AC-9	Angel Oak Mortgage Trust 2024- AOMT 2024-13 A3 5.870% 12/26/69	05/09/2025	Odeon Capital Group		1,559,504	1,560,480	2,799	1.F FE
034936-AB-0	Angel Oak Mortgage Trust 2025- AOMT 2025-HB1 M1 6.706% 02/25/55	04/24/2025	Goldman Sachs		7,508,000	7,508,000		1.D FE
05531W-AC-0	BCAP LLC 2009-RR1 Trust BCAP 2009-RR1 1A3 5.750% 07/26/37	06/02/2025	Interest Capitalization		4,297	4,297		1.F FM
07400N-AH-3	Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1 5.004% 06/25/47	06/25/2025	Interest Capitalization		1,931	1,931		1.A FM
07401A-AZ-0	Bear Stearns Mortgage Funding BSMF 2006-AR2 2B1 4.989% 09/25/46	05/27/2025	Interest Capitalization		1	1		6. *
10569K-AC-1	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A3 6.589% 02/25/64	05/02/2025	Morgan Stanley		2,190,143	2,172,274	6,504	1.A
10569K-AD-9	BRAVO Residential Funding Trus BRAVO 2024-NQM2 M1 6.819% 02/25/64	04/28/2025	Bank of America		1,513,125	1,500,000	7,956	1.C
10569P-AD-8	BRAVO Residential Funding Trus BRAVO 2025-CES1 A2 5.972% 02/25/55	04/08/2025	JPM SECURITIES LLC		8,249,889	8,250,000	60,218	1.C FE
10569P-AE-6	BRAVO Residential Funding Trus BRAVO 2025-CES1 A3 6.171% 02/25/55	04/08/2025	JPM SECURITIES LLC		4,228,894	4,229,000	31,870	1.F FE
10569P-AF-3	BRAVO Residential Funding Trus BRAVO 2025-CES1 M1 6.570% 02/25/55	04/08/2025	JPM SECURITIES LLC		628,000	628,000	5,043	2.B FE
124760-AA-7	CAFL 2025-RRTL1 Issuer LP CAFL 2025-RRTL1 A1 5.684% 05/28/40	05/15/2025	Various		64,999,344	65,000,000		1.G FE
124760-AB-5	CAFL 2025-RRTL1 Issuer LP CAFL 2025-RRTL1 A2 6.316% 05/28/40	05/15/2025	Goldman Sachs		7,784,904	7,785,000		2.C FE
1248P1-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1 4.714% 10/25/36	06/25/2025	Goldman Sachs		4,472,834	5,004,569	655	1.A FM
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52	06/25/2025	Interest Capitalization		10,658	10,658		1.A FE
12571D-AD-7	CIM Trust 2025-I1 CIM 2025-I1 M1 6.441% 10/25/69	06/24/2025	ALRE SML Trust AAM		2,482,318	2,450,000	9,644	2.C FE
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.677% 07/27/36	06/02/2025	Interest Capitalization		109,117	109,117		1.A FM
12596S-AD-5	COOPR Residential Mortgage Tru COOPR 2025-CES1 A2 5.918% 05/25/60	04/24/2025	BARCLAYS CAPITAL INC.		2,328,963	2,329,000	11,103	1.C FE
12656Y-AD-9	COLT 2021-2R Mortgage Loan Tru COLT 2021-2R M1 2.179% 07/27/54	05/13/2025	Citigroup		3,356,920	4,417,000	3,476	1.C FE
12660L-AA-7	CSMC 2021-NQM3 CSMC 2021-NQM3 A1 1.015% 04/25/66	05/14/2025	Bank of America		2,357,509	2,764,393	1,091	1.A FE
12660L-AC-3	CSMC 2021-NQM3 CSMC 2021-NQM3 A3 1.632% 04/25/66	05/14/2025	Morgan Stanley		5,015,636	5,777,550	3,667	1.C FE
12662G-AD-0	CSMC 2021-RPL4 Trust CSMC 2021-RPL4 A2 7.559% 12/27/60	06/02/2025	Interest Capitalization		1,179	1,179		6. *
12667D-TG-3	CWABS Asset-Backed Certificate CWL 2006-1 AF5 4.419% 07/25/36	06/05/2025	ALRE - DFL Trust AAM		8,731,931	9,368,615	4,600	1.A FM
12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1 4.779% 05/25/37	04/25/2025	Interest Capitalization		1	1		1.A FM
12668B-BN-2	Alternative Loan Trust 2005-81 CWALT 2005-81 A1 4.994% 02/25/37	06/05/2025	ALRE SML Trust AAM		8,451,255	9,852,914	12,314	1.A FM
126694-FD-5	CHL Mortgage Pass-Through Trus CWHL 2005-20 A6 5.500% 10/25/35	06/05/2025	ALRE - DFL Trust AAM		1,009,413	1,553,857	950	1.A FM
126694-X7-8	CHL Mortgage Pass-Through Trus CWHL 2006-9 A14 5.500% 05/25/36	04/01/2025	Interest Capitalization		10	10		3.A FM
12669F-BY-8	CHL Mortgage Pass-Through Trus CWHL 2003-56 B2 3.386% 12/25/33	04/01/2025	Interest Capitalization		116	116		6. *
12674U-AE-3	COOPR Residential Mortgage Tru COOPR 2025-CES2 A3 5.831% 06/25/60	06/18/2025	Goldman Sachs		4,999,932	5,000,000	20,247	1.F Z
12674U-AF-0	COOPR Residential Mortgage Tru COOPR 2025-CES2 M1 6.130% 06/25/60	06/18/2025	Goldman Sachs		1,199,983	1,200,000	5,108	2.B Z
12704N-AA-1	CRIBS Mortgage Trust 2025-RTL1 CRIBS 2025-RTL1 A1 5.811% 05/25/40	05/07/2025	Various		49,299,542	49,300,000		1.G FE
12704N-AB-9	CRIBS Mortgage Trust 2025-RTL1 CRIBS 2025-RTL1 A2 6.437% 05/25/40	05/07/2025	Morgan Stanley		4,749,964	4,750,000		2.C FE
17307G-VM-7	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B 6.050% 08/25/35	06/05/2025	ALRE - DFL Trust AAM		10,508,872	10,819,857	7,273	1.A FM
17311Y-AA-1	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A1 3.277% 03/25/37	05/22/2025	Citigroup		78,671	223,577	788	1.A FM
17311Y-AE-3	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5 3.277% 03/25/37	05/22/2025	Citigroup		102,879	294,861	591	1.A FM
19688K-AA-2	COLT 2021-HX1 Mortgage Loan Tr COLT 2021-HX1 A1 1.110% 10/25/66	05/15/2025	Nomura Sec International		13,816,977	16,321,272	7,549	1.A FE
19688M-AC-4	COLT 2022-8 Mortgage Loan Trus COLT 2022-8 A3 6.500% 08/25/67	05/01/2025	Bank of America		5,771,040	5,772,844	1,042	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
19688R-AC-3	COLT 2023-3 Mortgage Loan Trus COLT 2023-3 A3 7.584% 09/25/68	05/02/2025	JPM SECURITIES LLC		1,603,562	1,580,418	1,332	1.F FE
19688T-AC-9	COLT 2024-1 Mortgage Loan Trus COLT 2024-1 A3 6.139% 02/25/69	05/02/2025	JPM SECURITIES LLC		1,082,322	1,081,796	738	1.F FE
19688V-AC-4	COLT 2024-3 Mortgage Loan Trus COLT 2024-3 A3 6.798% 06/25/69	04/30/2025	Various		6,314,569	6,230,842		1.F FE
19692Q-AE-2	Colt 2025-1 Mortgage Loan Trus COLT 2025-1 A3 6.084% 01/25/70	04/04/2025	Bank of America		6,359,953	6,335,699	6,424	1.F FE
22757B-AC-8	Cross 2024-H2 Mortgage Trust CROSS 2024-H2 A3 6.518% 04/25/69	04/21/2025	Morgan Stanley		1,171,184	1,164,452	4,427	1.A
22758N-AE-7	Cross 2025-H1 Mortgage Trust CROSS 2025-H1 A3 5.988% 02/25/70	04/21/2025	Morgan Stanley		975,095	973,725	3,401	1.F FE
22790A-AE-5	Cross 2025-H4 Mortgage Trust CROSS 2025-H4 A3 5.880% 06/25/70	05/14/2025	Goldman Sachs		8,249,994	8,250,000	29,645	1.F FE
26845D-AD-7	EFMT 2024-NQM1 EFMT 2024-NQM1 A3 6.217% 11/25/69	05/19/2025	Various		4,530,023	4,504,684	14,781	1.A
26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3 6.023% 01/25/70	04/04/2025	Nomura Sec International		3,911,566	3,901,812	3,917	1.E FE
26846X-AD-2	EFMT 2025-INV1 EFMT 2025-INV1 M1 6.489% 03/25/70	04/07/2025	Morgan Stanley		5,238,105	5,250,000	6,624	2.A FE
281914-AC-5	EFMT 2025-INV2 EFMT 2025-INV2 A3 5.792% 05/26/70	04/28/2025	BARCLAYS CAPITAL INC.		5,499,947	5,500,000	30,971	1.G FE
281914-AD-3	EFMT 2025-INV2 EFMT 2025-INV2 M1 6.430% 05/26/70	04/28/2025	BARCLAYS CAPITAL INC.		1,360,954	1,361,000	8,508	2.C FE
281914-AD-3	EFMT 2025-INV2 EFMT 2025-INV2 M1 6.430% 05/26/70	06/24/2025	ALRE SML Trust AAM		1,015,951	1,000,000	4,108	2.C FE
31573C-AC-9	Ellington Financial Mortgage T EFMT 2022-1 A3 3.253% 01/25/67	05/13/2025	Citigroup		6,034,600	8,440,000	9,914	1.C
31575L-AC-7	Fidelis Mortgage Trust 2025-RT FIDL 2025-RTL1 A1 5.880% 02/27/40	05/01/2025	Bank of America		15,946,576	15,887,000	18,164	1.G FE
316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A 5.758% 06/25/55	04/25/2025	Goldman Sachs		29,249,102	29,250,000	163,743	1.A FE
316922-AB-9	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 B 5.909% 06/25/55	04/25/2025	Goldman Sachs		2,399,991	2,400,000	13,788	1.D FE
316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C 6.109% 06/25/55	04/25/2025	Goldman Sachs		2,999,983	3,000,000	17,818	1.G FE
32027N-NC-1	First Franklin Mortgage Loan T FFML 2004-FF11 M6 6.309% 01/25/35	06/25/2025	Interest Capitalization		15	15		1.A FM
32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.714% 03/25/37	05/22/2025	Bank of America		5,611,990	10,844,425	29,363	1.A FM
35564K-L4-9	Freddie Mac STACR REMIC Trust STACR 2022-DNA7 M1B 9.305% 03/25/52	04/22/2025	ACRA RE 2A Surplus AAM		36,264,839	33,500,000	243,351	1.A
35564K-PV-5	Freddie Mac STACR REMIC Trust STACR 2022-DNA1 M1B 6.155% 01/25/42	04/22/2025	ACRA RE 2A Surplus AAM		6,448,868	6,395,000	30,787	1.A
35729P-HP-8	Fremont Home Loan Trust 2005-A FHLT 2005-A M4 5.454% 01/25/35	06/25/2025	Citigroup		2,196,924	2,503,617	379	1.A FM
36168X-AG-4	GCAT 2022-CM1 Trust GCAT 2022-HX1 M1 3.993% 12/27/66	05/14/2025	Citigroup		1,420,393	1,759,000	2,735	1.B
36173Q-AA-5	GCAT 2025-INV2 Trust GCAT 2025-INV2 A1 6.000% 05/25/55	06/06/2025	Citigroup		40,018,752	40,000,000	273,333	1.A FE
3622EL-AF-3	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AF5A 6.502% 11/25/36	06/13/2025	Goldman Sachs		845,207	2,272,825	6,158	1.A FM
362341-4V-8	GSAMP Trust 2006-HE1 GSAMP 2006-HE1 M3 5.094% 01/25/36	06/24/2025	WELLS FARGO SECURITIES		1,979,715	2,463,098		1.A Z
362341-HS-1	GSAA Home Equity Trust 2005-9 GSAA 2005-9 M5 5.409% 08/25/35	04/02/2025	Santander US Capital Markets L		1,613,299	1,722,000	2,329	2.B Z
362341-ZF-9	GSAMP Trust 2005-HE5 GSAMP 2005-HE5 M5 5.379% 11/25/35	06/26/2025	Citigroup		1,238,584	1,435,000	429	1.A FM
39538B-AE-4	GreenPoint Mortgage Funding Tr GPMF 2006-AR6 A3A 4.874% 10/25/46	05/22/2025	JPM SECURITIES LLC		160,076	168,501	520	1.A FM
39538W-BE-7	GreenPoint Mortgage Funding Tr GPMF 2005-HY1 M1 5.259% 07/25/35	06/26/2025	Citigroup		593,938	600,506	175	1.A FM
40431J-AA-1	HSI ASSET SECURITIZATION HASC_ HASC 2007-OPT1 1A 4.574% 12/25/36	06/30/2025	JPM SECURITIES LLC		1,649,998	1,902,700	1,450	1.A Z
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.399% 10/19/35	06/05/2025	ALRE - DFL Trust AAM		1,271,623	1,832,810	977	1.A FM
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 6.114% 10/25/35	06/25/2025	Interest Capitalization		84	84		1.A FM
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 6.114% 10/25/35	06/25/2025	Interest Capitalization		26	26		4.B FM
43789G-AA-9	Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1 5.989% 09/25/39	04/11/2025	WELLS FARGO SECURITIES		25,232,761	25,217,000	79,707	1.G Z
437919-AA-1	Homeward Opportunities Fund Tr HOF 2025-RRTL1 A1 5.476% 03/25/40	05/12/2025	Various		7,476,094	7,500,000	19,622	1.G FE
45254N-PU-5	Impac CMB Trust Series 2005-5 IMM 2005-5 A1 4.754% 08/25/35	05/27/2025	JPM SECURITIES LLC		2,644,815	2,828,679	399	1.A FM
45254N-RG-4	Impac CMB Trust Series 2005-8 IMM 2005-8 1A 4.954% 02/25/36	05/27/2025	JPM SECURITIES LLC		2,789,592	2,983,521	411	1.A FM
452559-AC-1	Impac Secured Assets Trust 200 IMSA 2007-1 A3 4.914% 03/25/37	05/22/2025	Goldman Sachs		3,408,028	3,920,266	15,005	1.A FM
45660L-MG-1	IndyMac INDX Mortgage Loan Tru INDX 2005-AR12 2A1A 4.914% 07/25/35	05/06/2025	JPM SECURITIES LLC		1,152,825	1,266,840	2,078	1.A FM
456612-AC-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR6 2A1A 4.834% 06/25/46	05/27/2025	Citigroup		2,229,493	2,590,551	348	1.A FM
45661E-AB-0	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1B 4.854% 04/25/46	05/27/2025	Goldman Sachs		2,494,951	2,946,067	398	1.A FM
45662J-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2006-R1 A3 3.842% 12/25/35	05/30/2025	Piper Jaffray		3,442,698	3,849,278	405	1.A FM
46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A4 4.734% 07/25/36	05/22/2025	Citigroup		7,825,867	16,346,459	60,278	1.A FM
46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A5 4.934% 07/25/36	05/22/2025	Citigroup		8,280,069	17,295,183	66,467	1.D Z
46630R-AY-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S1 2A19 5.000% 03/25/37	06/05/2025	ALRE - DFL Trust AAM		674,139	2,027,434	845	1.A FM
46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37	04/01/2025	Interest Capitalization		19	19		1.A FM
46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87 5.084% 08/25/37	06/25/2025	Interest Capitalization		19	19		1.A FM
46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37	06/02/2025	Interest Capitalization		17	17		1.A FM
46659B-AE-2	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 A3 5.947% 08/25/55	04/08/2025	JPM SECURITIES LLC		2,970,659	2,970,195	3,925	1.E FE
46659B-AF-9	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 M1 6.412% 08/25/55	04/04/2025	J.P. Morgan Sec		4,042,500	4,000,000	4,275	2.A FE
50205P-AA-0	LHOME Mortgage Trust 2024-RTL4 LHOME 2024-RTL4 A1 5.921% 07/25/39	04/02/2025	BARCLAYS CAPITAL INC.		6,030,938	6,000,000	7,895	1.G FE
50205U-AA-9	LHOME Mortgage Trust 2025-RTL1 LHOME 2025-RTL1 A1 5.652% 01/25/40	04/02/2025	BARCLAYS CAPITAL INC.		5,011,719	5,000,000	6,280	1.G FE
50205W-AA-5	LHOME Mortgage Trust 2024-RTL5 LHOME 2024-RTL5 A1 5.323% 09/25/39	04/14/2025	Various		11,431,641	11,500,000	28,981	1.G FE
52520Q-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 5.084% 11/25/36	05/25/2025	Interest Capitalization		28	28		1.A FM
52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1 4.684% 02/25/37	04/25/2025	Interest Capitalization		46	46		1.A FM

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52521Y-AC-0	Lehman Mortgage Trust 2007-8 LMT 2007-8 2A1 6.500% 09/25/37	05/01/2025	Interest Capitalization		75	75		1.A FM
525227-AK-0	Lehman XS Trust Series 2006-GP LXS 2006-GP2 2A1 4.824% 06/25/46	06/05/2025	Bank of America		375,713	425,436	571	1.A FM
52523L-AD-4	Lehman XS Trust 2006-13 LXS 2006-13 1A4 4.814% 09/25/36	05/22/2025	WELLS FARGO SECURITIES		2,438,637	2,489,993	9,337	1.A FM
576436-CW-7	Mastr Specialized Loan Trust MASD 2006-1 M1 5.409% 01/25/36	05/06/2025	JPM SECURITIES LLC		960,009	1,024,010	1,849	1.A FM
57643L-MP-8	Mastr Asset Backed Securities MABS 2005-NC2 A4 5.134% 11/25/35	05/22/2025	Citigroup		2,508,613	4,362,805	17,445	1.A FM
61690T-AF-0	Morgan Stanley Resecuritizatio MSRR 2015-R3 3B 7.500% 04/26/47	06/02/2025	Interest Capitalization		7,134	7,134		1.A FM
61690T-AH-6	Morgan Stanley Resecuritizatio MSRR 2015-R3 4B 8.000% 04/26/47	06/02/2025	Interest Capitalization		6,374	6,374		1.A FM
61746R-EV-9	Morgan Stanley ABS Capital I I MSAC 2004-HE1 A4 5.174% 01/25/34	04/25/2025	Citigroup		1,196,516	1,205,178	520	1.A FM
61776X-AX-9	Morgan Stanley Residential Mor MSRM 2024-INV4 A11 5.500% 09/25/54	06/27/2025	Morgan Stanley		2,415,379	2,439,776	10,810	1.B Z
61777Q-AD-7	Morgan Stanley Residential Mor MSRM 2024-NQM5 A2 5.902% 10/25/69	04/16/2025	Goldman Sachs		4,734,019	4,725,513	12,396	1.D FE
61778L-AE-5	Morgan Stanley Residential Mor MSRM 2025-NQM3 A3 5.864% 05/25/70	05/16/2025	Various		15,999,794	16,000,000	75,580	1.G FE
617932-AD-0	Morgan Stanley Residential Mor MSRM 2025-NQM1 A2 5.941% 11/25/69	04/07/2025	Morgan Stanley		6,727,920	6,736,340	7,782	1.C FE
617942-AA-5	Morgan Stanley Residential Mor MSRM 2025-HX1 A1 5.960% 03/25/70	04/11/2025	Morgan Stanley		119,998,068	120,000,000	556,267	1.A FE
617942-AD-9	Morgan Stanley Residential Mor MSRM 2025-HX1 A2 6.163% 03/25/70	04/11/2025	Morgan Stanley		24,461,790	24,462,000	117,257	1.D FE
617942-AE-7	Morgan Stanley Residential Mor MSRM 2025-HX1 A3 6.467% 03/25/70	04/11/2025	Morgan Stanley		26,452,934	26,453,000	133,056	1.G FE
61915C-AA-7	MortgageIT Securities Corp Mor MHL 2007-2 A1 4.934% 09/25/37	04/23/2025	Goldman Sachs		3,855,442	5,118,981	20,348	1.A FM
62923J-AD-4	NMLT 2021-INV1 Trust NLT 2021-INV1 M1 2.711% 05/25/56	05/12/2025	Nomura Sec International		7,126,180	9,712,000	9,508	1.E FE
62955R-AB-1	NYMT Loan Trust 2021-SP1 NYMT 2021-SP1 A2 6.558% 08/25/61	06/02/2025	Interest Capitalization		4,932	4,932		6. *
64830H-AG-9	New Residential Mortgage Loan NRZT 2019-RPL2 B3 3.983% 02/25/59	06/24/2025	ALRE SML Trust AAM		2,851,078	3,700,000	9,014	1.F
64831P-AA-3	New Residential Mortgage Loan NRMLT 2024-RTL1 A1 6.664% 03/25/39	04/03/2025	BOFA SECURITIES, INC.		2,101,775	2,080,000	3,465	1.G FE
64831W-AA-8	New Residential Mortgage Loan NRMLT 2024-RTL2 A1 5.443% 09/25/39	04/24/2025	WELLS FARGO SECURITIES		4,962,500	5,000,000		1.G FE
65542E-AG-2	Nomura Resecuritization Trust NMRR 2016-1R 4A2 5.346% 03/28/36	05/01/2025	Interest Capitalization		6,893	6,893		1.A Z
670857-AA-9	OBX 2021-NQM2 Trust OBX 2021-NQM2 A1 1.101% 05/25/61	05/13/2025	Bank of America		7,578,199	9,381,136	3,730	1.A
67114J-AB-6	OBX 2021-NQM3 Trust OBX 2021-NQM3 A2 1.260% 07/25/61	05/13/2025	Morgan Stanley		3,878,205	4,768,591	2,170	1.A
67118H-AC-4	OBX 2024-NQM2 Trust OBX 2024-NQM2 A2 6.030% 12/25/63	05/02/2025	JPM SECURITIES LLC		1,462,855	1,459,456	978	1.A
67119E-AB-2	OBX 2024-NQM11 Trust OBX 2024-NQM11 A2 6.128% 06/25/64	05/02/2025	JPM SECURITIES LLC		1,009,566	1,003,987	684	1.A
67120V-AC-9	OBX 2025-NQM2 Trust OBX 2025-NQM2 A3 5.952% 11/25/64	04/04/2025	Various		10,651,724	10,646,734	10,562	1.E FE
67449A-AC-9	OBX 2025-NQM8 Trust OBX 2025-NQM8 A3 5.826% 03/25/65	05/15/2025	Citigroup		14,999,751	15,000,000	48,550	1.F FE
67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3 5.772% 05/25/65	06/24/2025	WELLS FARGO SECURITIES		11,257,847	11,258,000	45,126	1.F Z
67449C-AD-3	OBX 2023-NQM10 Trust OBX 2023-NQM10 M1 7.647% 10/25/63	05/06/2025	WELLS FARGO SECURITIES		6,336,414	6,226,000	7,935	2.B FE
68383N-CH-4	Opteum Mortgage Acceptance Cor OPMAC 2005-4 M2 5.184% 11/25/35	05/06/2025	JPM SECURITIES LLC		1,257,750	1,300,000	2,249	1.D Z
69380W-AB-0	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 A2 6.636% 03/25/59	05/02/2025	JPM SECURITIES LLC		4,268,798	4,229,489	3,119	1.A
69382M-AB-0	PMT Loan Trust 2025-INV6 PMTLT 2025-INV6 A2 6.000% 06/25/56	06/06/2025	Citigroup		20,018,750	20,000,000	36,667	1.A FE
73015D-AB-7	PMT Loan Trust 2025-INV4 PMTLT 2025-INV4 A2 6.000% 03/25/56	04/01/2025	Citigroup		25,175,783	25,000,000	62,500	1.A FE
748949-AD-6	RCKT Mortgage Trust 2025-CES6 RCKT 2025-CES6 A3 5.809% 06/25/55	06/13/2025	JPM SECURITIES LLC		4,548,954	4,549,000	16,883	1.F Z
748949-AE-4	RCKT Mortgage Trust 2025-CES6 RCKT 2025-CES6 M1 6.158% 06/25/55	06/13/2025	JPM SECURITIES LLC		4,005,981	4,006,000	15,761	2.B Z
74923X-AA-4	RALI Series 2007-QA3 Trust RALI 2007-QA3 A1 4.634% 05/25/37	05/20/2025	JPM SECURITIES LLC		6,210,764	6,783,087	22,736	1.A FM
74924S-AE-6	RASC Series 2007-KS1 Trust RASC 2007-KS1 M1S 4.794% 01/25/37	04/07/2025	Citigroup		5,894,895	7,233,000	13,486	2.B Z
74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B 5.962% 04/25/55	04/16/2025	Various		12,724,768	12,725,000	48,470	1.A FE
74937Y-AD-0	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A2 6.131% 04/25/55	04/16/2025	Citigroup		13,546,888	13,547,000	53,064	1.C FE
74937Y-AE-8	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A3 6.330% 04/25/55	04/16/2025	Citigroup		10,836,844	10,837,000	43,827	1.F FE
74937Y-AJ-7	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 M1 6.728% 04/25/55	04/16/2025	Citigroup		2,821,964	2,822,000	12,130	2.B FE
749427-AE-0	RCKT Mortgage Trust 2025-CES1 RCKT 2025-CES1 M1 6.312% 01/25/45	05/07/2025	Bank of America		1,547,301	1,542,000	1,893	2.B FE
74942C-AB-5	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A1B 5.838% 05/25/55	05/14/2025	Bank of America		7,199,849	7,200,000	24,520	1.A FE
74942C-AC-3	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A2 5.822% 05/25/55	05/14/2025	Bank of America		5,443,860	5,444,000	18,863	1.C FE
74942C-AD-1	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A3 5.971% 05/25/55	05/14/2025	Bank of America		4,583,936	4,584,000	16,151	1.F FE
74942C-AE-9	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 M1 6.419% 05/25/55	05/14/2025	Bank of America		3,150,924	3,151,000	12,199	2.B FE
749691-BY-6	RPMLT 2014-1 RPMLT 2014-1 B3U 4.129% 10/25/54	06/05/2025	ALRE - DFL Trust AAM		9,900,882	11,876,000	10,897	1.A
749691-BZ-3	RPMLT 2014-1 RPMLT 2014-1 B3V 3.629% 10/25/54	06/05/2025	ALRE - DFL Trust AAM		9,554,491	11,876,000	9,577	1.A
74978F-AH-2	RAAC Series 2007-SP3 Trust RAAC 2007-SP3 A2 5.934% 09/25/47	05/22/2025	Piper Jaffray		3,436,520	3,419,423	15,801	1.A FM
75114P-AD-1	RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B 5.034% 12/25/46	05/27/2025	Interest Capitalization		31,377	31,377		1.A FM
751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 5.199% 09/25/46	04/01/2025	Interest Capitalization		1,490	1,490		1.D FM
751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 5.199% 09/25/46	04/01/2025	Interest Capitalization		1,122	1,122		2.B FM
76110G-P4-7	RALI Series 2002-QS13 Trust RALI 2002-QS13 A8 8.100% 02/28/23	04/01/2025	No Broker		1			6. *
76114B-AB-4	Residential Asset Securitizati RAST 2006-A14C 1A2 6.250% 12/25/36	05/01/2025	Interest Capitalization		3	3		4.C FM
77118U-AA-8	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A1 5.589% 10/25/39	04/28/2025	BARCLAYS CAPITAL INC.		1,381,538	1,385,000	860	1.G FE
802638-AD-8	Santander Mortgage Asset Recei SAN 2025-NQM2 A2 5.935% 02/25/65	05/12/2025	Santander US Capital Markets L		6,999,963	7,000,000	51,931	1.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
802638-AE-6	Santander Mortgage Asset Recei SAN 2025-NQM2 A3 6.036% 02/25/65	05/12/2025	Santander US Capital Markets L		6,999,904	7,000,000	52,815	1.G FE
83612T-AD-4	Soundview Home Loan Trust 2007 SVHE 2007-OPT1 2A3 4.644% 06/25/37	04/10/2025	Goldman Sachs		1,846,894	2,793,035	6,126	1.A FM
85573Q-AA-8	Starwood Mortgage Residential STAR 2021-5 A1 1.920% 09/25/66	05/13/2025	Goldman Sachs		18,181,123	21,703,362	15,048	1.A FE
85573R-AH-1	Starwood Mortgage Residential STAR 2021-6 B1 3.935% 25 Nov 6 3.935% 11/25/66	05/13/2025	Nomura Sec International		4,770,391	6,500,000	9,236	2.B FE
85573U-AD-3	Starwood Mortgage Residential STAR 2022-2 M1 4.200% 02/25/67	05/14/2025	Citigroup		1,482,000	1,900,000	3,103	2.C
86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.854% 08/25/36	05/22/2025	JPM SECURITIES LLC		3,070,457	3,850,103	14,557	1.A FM
89053J-AB-3	Toorak Mortgage Trust 2025-RRT TRK 2025-RRTL1 A1 5.524% 02/25/40	04/02/2025	BARCLAYS CAPITAL INC.		2,999,531	3,000,000	3,683	1.G FE
89054Y-AA-1	Toorak Mortgage Trust 2024-RRT TRK 2024-RRTL1 A1 6.597% 02/25/39	04/02/2025	BARCLAYS CAPITAL INC.		2,116,734	2,100,000	3,079	1.G FE
89055J-AA-3	Toorak Mortgage Trust 2024-RRT TRK 2024-RRTL2 A1 5.504% 09/25/39	05/12/2025	Various		5,491,406	5,500,000	10,549	1.G FE
89171D-AG-2	Towd Point Mortgage Trust TPMT 2015-1 B1 4.685% 10/25/53	06/05/2025	ALRE - DFL Trust AAM		237,564	250,000	98	1.A
89172U-AF-5	Towd Point Mortgage Trust 2016 TPMT 2016-4 B2 3.989% 07/25/56	06/05/2025	ALRE - DFL Trust AAM		1,884,192	2,000,000	662	1.A
89176L-AE-4	Towd Point Mortgage Trust 2018 TPMT 2018-6 M2 3.750% 03/25/58	06/05/2025	ALRE - DFL Trust AAM		830,522	1,000,000	313	1.A
89177J-AD-0	Towd Point Mortgage Trust 2019 TPMT 2019-2 M2 3.750% 12/25/58	06/05/2025	ALRE - DFL Trust AAM		6,541,998	8,000,000	2,500	1.A
89177L-AE-3	Towd Point Mortgage Trust 2019 TPMT 2019-3 M1 4.250% 02/25/59	06/05/2025	ALRE - DFL Trust AAM		135,015	150,000	53	1.A
89183E-AB-7	Towd Point Mortgage Trust 2024 TPMT 2024-CES3 A2 6.413% 05/25/64	04/30/2025	Bank of America		23,268,984	22,911,000		1.C
89183K-AC-1	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M1 5.676% 07/25/65	06/30/2025	JPM SECURITIES LLC		11,065,745	11,066,000	12,372	1.G Z
89183K-AD-9	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M2 6.025% 07/25/65	06/30/2025	JPM SECURITIES LLC		10,548,735	10,549,000	11,794	2.C Z
891946-AT-2	Towd Point Mortgage Trust 2025 TPMT 2025-CRM1 M1B 5.500% 01/25/65	05/28/2025	Bank of America		15,269,549	15,507,000	4,738	1.G FE
891946-AZ-8	Towd Point Mortgage Trust 2025 TPMT 2025-CRM1 M2A 6.250% 01/25/65	05/28/2025	Bank of America		13,027,286	13,134,000	4,560	2.C FE
89613G-AF-3	Tricon American Homes 2020-SFR TAH 2020-SFR1 F 4.882% 07/17/38	05/14/2025	Goldman Sachs		1,387,148	1,400,000	2,658	1.G FE
900927-AA-2	TVC Mortgage Trust 2025-RRTL1 TVC 2025-RRTL1 A1 6.047% 04/25/40	04/17/2025	Various		104,999,318	105,000,000		1.G FE
924929-AF-9	Verus Securitization Trust 202 VERUS 2025-INV1 M1 6.358% 02/25/70	06/24/2025	ALRE SML Trust AAM		4,534,859	4,461,000	21,272	2.C FE
92539B-AD-4	Verus Securitization Trust 202 VERUS 2023-1 M1 6.872% 12/25/67	04/21/2025	Morgan Stanley		3,836,400	3,840,000	15,426	2.A
92539U-AC-4	Verus Securitization Trust 202 VERUS 2024-2 A3 6.501% 02/25/69	05/02/2025	JPM SECURITIES LLC		976,737	970,745	701	1.A
92540E-AB-9	Verus Securitization Trust 202 VERUS 2024-1 A2 5.915% 01/25/69	05/01/2025	Various		16,487,624	16,465,281	20,050	1.A
92540E-AC-7	Verus Securitization Trust 202 VERUS 2024-1 A3 6.118% 01/25/69	05/02/2025	JPM SECURITIES LLC		2,045,618	2,042,909	1,389	1.A
92540J-AC-6	Verus Securitization Trust 202 VERUS 2024-6 A3 6.154% 07/25/69	04/14/2025	Morgan Stanley		1,245,148	1,246,316	2,983	1.A
92540M-AC-9	Verus Securitization Trust 202 VERUS 2024-3 A3 6.845% 04/25/69	05/02/2025	JPM SECURITIES LLC		2,168,522	2,144,355	1,631	1.A
92540U-AD-9	Verus Securitization Trust 202 VERUS 2025-4 A2 5.651% 05/25/70	05/08/2025	WELLS FARGO SECURITIES		4,399,942	4,400,000	10,360	1.C FE
92540U-AE-7	Verus Securitization Trust 202 VERUS 2025-4 A3 5.753% 05/25/70	05/08/2025	WELLS FARGO SECURITIES		12,599,994	12,600,000	30,203	1.F FE
93364C-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2007-OA4 1A 5.169% 05/25/47	05/27/2025	Goldman Sachs		1,989,815	2,382,120	9,410	1.A FM
939355-AB-9	Washington Mutual Mortgage Pas WMALT 2007-OA3 2A 5.149% 02/25/47	06/09/2025	Goldman Sachs		765,866	848,018	1,094	1.A FM
94985J-BU-3	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A43 4.934% 06/25/37	06/05/2025	ALRE - DFL Trust AAM		32,766	36,964	51	1.A FM
Q0286*-AA-5	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.543% 02/12/67	06/02/2025	Over the Counter		10,294,538	10,294,538		1.A Z
Q0286*-AB-3	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.813% 02/12/67	06/02/2025	Over the Counter		130,226,565	130,226,565		1.A Z
Q0286*-AC-1	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.363% 02/12/67	06/02/2025	Over the Counter		10,878,995	10,878,995		1.C Z
Q0286*-AD-9	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.513% 02/12/67	06/02/2025	Over the Counter		12,937,047	12,937,047		1.F Z
Q0286*-AE-7	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.613% 02/12/67	06/02/2025	Over the Counter		6,762,503	6,762,503		2.B Z
Q0286*-AF-4	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 7.613% 02/12/67	06/02/2025	Over the Counter		5,292,411	5,292,411		3.B Z
Q0286*-AG-2	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 8.613% 02/12/67	06/02/2025	Over the Counter		2,646,011	2,646,011		4.B Z
418093-AE-0	HASCO NIM Cayman Co 2006-OPT1 HASCN 2006-OPT1 A 6.250% 12/26/35	04/28/2025	Interest Capitalization		16,084	16,084		6. FM
83613U-AB-4	Soundview CI-21 SVNIM 2006-WF2 N4 6.500% 12/25/36	06/25/2025	Interest Capitalization		398,057	398,057		1.A FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					1,503,720,283	1,598,819,676	3,509,016	XXX
05615D-AJ-6	BMO 2025-C12 Mortgage Trust BMO 2025-C12 C 6.393% 06/15/58	06/03/2025	BARCLAYS CAPITAL SEC LIMITED		85,066	84,000	164	1.G FE
05615K-AA-9	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 A 5.836% 12/15/42	05/15/2025	J.P. Morgan Sec		14,386,943	14,423,000		1.A FE
05615K-AC-5	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 AS 6.254% 12/15/42	05/14/2025	J.P. Morgan Sec		31,736,460	31,816,000		1.A FE
05615K-AE-1	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 B 6.654% 12/15/42	05/14/2025	J.P. Morgan Sec		39,534,915	39,634,000		1.D FE
05615K-AG-6	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 C 7.154% 12/15/42	05/14/2025	J.P. Morgan Sec		29,528,993	29,603,000		1.G FE
05615K-AJ-0	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 D 7.707% 12/15/42	05/14/2025	J.P. Morgan Sec		6,909,683	6,927,000		2.B FE
05615K-AL-5	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 E 9.255% 12/15/42	05/14/2025	J.P. Morgan Sec		565,583	567,000		2.C Z
06540K-BB-4	BANK 2022-BNK44 BANK 2022-BNK44 C 5.935% 11/15/55	06/04/2025	Goldman Sachs		96,867	100,000	64	1.G
06644W-BW-7	BANK5 2024-5YR11 BANK5 2024-5YR11 C 6.533% 11/15/57	04/08/2025	Bank of America		4,316,871	4,351,719	6,114	1.A
07325B-AJ-7	Bayview Commercial Asset Trust BAYC 2006-4A M6 5.740% 12/25/36	04/01/2025	Interest Capitalization		(37)	(37)		6. *
08163U-AH-2	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 C 5.677% 09/15/57	04/01/2025	Goldman Sachs		6,119,088	6,238,000	984	1.A
08164C-AH-1	Benchmark 2025-V15 Mortgage Tr BMARK 2025-V15 C 6.268% 06/15/58	06/03/2025	BARCLAYS CAPITAL SEC LIMITED		1,006,758	1,000,000	1,915	1.G Z
36251P-AL-8	GS Mortgage Securities Trust 2 GSMS 2016-GS3 C 4.101% 10/10/49	04/29/2025	Performance Trust Capital		2,356,250	2,500,000	8,260	2.A

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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45339N-AA-4	INCREF 2025-FL1 LLC INCREF 2025-FL1 A 6.048% 10/19/42	04/29/2025	Various		179,549,982	180,000,000		1.A FE
45339N-AC-0	INCREF 2025-FL1 LLC INCREF 2025-FL1 AS 6.457% 10/19/42	04/29/2025	Morgan Stanley		65,997,566	66,163,000		1.A FE
45339N-AE-6	INCREF 2025-FL1 LLC INCREF 2025-FL1 B 6.908% 10/19/42	04/29/2025	Various		46,587,231	46,704,000		1.D FE
45339N-AG-1	INCREF 2025-FL1 LLC INCREF 2025-FL1 C 7.409% 10/19/42	04/29/2025	Various		64,207,067	64,368,000		1.G FE
592918-AA-4	MF1 2025-B2 LLC MF1 2025-B2 A 5.943% 05/18/40	04/11/2025	Piper Jaffray		427,746,953	428,819,000		1.A FE
592918-AC-0	MF1 2025-B2 LLC MF1 2025-B2 AS 6.335% 05/18/40	04/11/2025	Piper Jaffray		137,545,000	137,545,000		1.A FE
592918-AE-6	MF1 2025-B2 LLC MF1 2025-B2 B 6.635% 05/18/40	04/11/2025	Piper Jaffray		57,647,000	57,647,000		1.D FE
592918-AG-1	MF1 2025-B2 LLC MF1 2025-B2 C 6.935% 05/18/40	04/11/2025	Piper Jaffray		45,512,000	45,512,000		1.G FE
592918-AJ-5	MF1 2025-B2 LLC MF1 2025-B2 D 7.685% 05/18/40	04/11/2025	Piper Jaffray		17,486,000	17,486,000		2.B FE
592918-AL-0	MF1 2025-B2 LLC MF1 2025-B2 E 8.535% 05/18/40	04/11/2025	Piper Jaffray		6,372,000	6,372,000		2.C FE
91835W-AA-7	VMC Finance 2025-PV2 LLC Varde Partners Inc 6.145% 05/19/40	04/25/2025	Various		422,545,027	423,604,080		1.A FE
91835W-AC-3	VMC Finance 2025-PV2 LLC Varde Partners Inc 6.652% 05/19/40	04/25/2025	Morgan Stanley		68,127,421	68,298,180		1.A FE
91835W-AE-9	VMC Finance 2025-PV2 LLC Varde Partners Inc 7.004% 05/19/40	04/25/2025	Morgan Stanley		54,149,271	54,285,000		1.D FE
91835W-AG-4	VMC Finance 2025-PV2 LLC Varde Partners Inc 7.503% 05/19/40	04/25/2025	Morgan Stanley		32,494,148	32,575,600		1.G FE
91835W-AJ-8	VMC Finance 2025-PV2 LLC Varde Partners Inc 8.253% 05/19/40	04/25/2025	Morgan Stanley		15,459,726	15,498,475		2.B FE
91835W-AL-3	VMC Finance 2025-PV2 LLC Varde Partners Inc 9.002% 05/19/40	04/25/2025	Morgan Stanley		688,350	690,075		2.C FE
95003V-AH-1	Wells Fargo Commercial Mortgag WFCM 2024-5C1 C 7.033% 07/15/57	04/01/2025	Bank of America		4,681,346	4,550,000	860	1.A
95004B-BB-6	Wells Fargo Commercial Mortgag WFCM 2025-C64 C 6.041% 02/15/58	06/05/2025	ALRE - DFL Trust AAM		3,963,163	4,000,000	2,014	1.G FE
000000-00-0	Sage AR Funding SGSHR 2025-1A C 6.617% 05/17/37	05/09/2025	Goldman Sachs International		18,482,097	18,482,097		1.G Z
000000-00-0	Sage AR Funding SGSHR 2025-1A D 8.117% 05/17/37	05/09/2025	Goldman Sachs International		875,610	875,610		2.C Z
69382J-AB-7	PFP 2025-12 Ltd PFP 2025-12 AS 6.056% 12/18/42	05/29/2025	Citigroup		18,179,438	18,225,000		1.A FE
69382J-AC-5	PFP 2025-12 Ltd PFP 2025-12 B 6.357% 12/18/42	05/29/2025	Citigroup		9,073,559	9,096,300		1.D FE
69382J-AD-3	PFP 2025-12 Ltd PFP 2025-12 C 6.856% 12/18/42	05/29/2025	Citigroup		13,466,250	13,500,000		1.G FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					1,847,479,645	1,851,540,099	20,375	XXX
03665C-AG-8	Antares CLO 2024-2 LLC ANTR 2024-2A B 6.219% 07/20/36	06/05/2025	AAIA Modco AAM		13,828,275	13,757,000	106,952	1.C FE
15674#-AC-3	Cerberus Onshore Levered IV LL CERB IV LEVERED 6.918% 07/16/30	04/01/2025	Interest Capitalization		(322)	(322)		1.A FE
156945-AE-7	Cerberus Loan Funding XLVII LL CERB 2024-3A C 6.806% 07/15/36	06/05/2025	ALRE - DFL Trust AAM		6,966,313	6,930,000	66,819	1.G FE
38180Y-AC-1	Golub Capital Partners CLO 65M GOCAP 2023-65A A2R 6.069% 04/20/37	04/01/2025	Various		195,000,000	195,000,000		1.A FE
38180Y-AE-7	Golub Capital Partners CLO 65M Golub 65(M) Reset Tranche B-R 6.169% 04/20/37	04/01/2025	Various		176,500,000	176,500,000		1.C FE
38180Y-AG-2	Golub Capital Partners CLO 65M GOCAP 2023-65A CR 6.669% 04/20/37	04/01/2025	Various		144,500,000	144,500,000		1.F FE
381936-AG-8	Golub Capital Partners CLO 59M GOCAP 2021-59A CR 6.269% 04/20/37	06/05/2025	ALRE - DFL Trust AAM		4,999,145	5,000,000	67,582	1.F FE
43732V-AA-4	Home Partners of America 2021- HPA 2021-2 B 2.302% 12/17/26	05/09/2025	Goldman Sachs		7,231,609	7,579,496	5,331	1.B FE
671026-AS-1	OCP CLO Ltd OCP 2021-23A D1R 7.030% 01/17/37	04/30/2025	Various		4,937,500	5,000,000	109,382	2.C FE
91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	06/23/2025	Capital Call Revolver		843,217	843,217		2.C PL
L6491#-AA-4	Monroe Capital Private Credit A 7.079% 04/22/32	06/12/2025	PRIVATE		8,302,800	8,302,800		1.F FE
000000-00-0	Aurium CLO IV DAC ACLO 4A D 4.552% 01/16/31	04/07/2025	JEFFERIES LLC		313,734	333,760	3,988	2.B FE
000000-00-0	Tymon Park CLO DAC TYMPK 1A CRR 5.436% 07/21/34	04/09/2025	Bank of America		778,562	821,702	11,396	2.C FE
000000-00-0	Avoca CLO XIX DAC AVOCA 19A CR 4.229% 04/15/38	05/15/2025	Goldman Sachs		7,698,921	7,816,164	65,197	1.F Z
000000-00-0	Monument Clo 3 DAC MNMNT 3A C 4.679% 04/15/38	05/29/2025	JPM SECURITIES LLC		22,584,393	22,584,393		1.F Z
000000-00-0	Monument Clo 3 DAC MNMNT 3A D1 5.629% 04/15/38	05/29/2025	JPM SECURITIES LLC		24,494,865	24,494,865		2.C Z
000000-00-0	Indigo Credit Management INDI 3A B2 0.000% 04/16/38	04/30/2025	Goldman Sachs		5,643,978	5,643,978		1.C Z
000000-00-0	Indigo Credit Management INDI 3A C 5.279% 04/16/38	04/30/2025	Goldman Sachs		15,916,018	15,916,018		1.F Z
000000-00-0	Indigo Credit Management INDI 3A D 6.529% 04/16/38	04/30/2025	Goldman Sachs		9,758,438	9,758,438		2.C Z
000000-00-0	CVC Cordatus Loan Fund XXXIV D CORDA 34A B 3.936% 04/20/38	04/01/2025	JEFFERIES LLC		20,214,645	20,231,607		1.C Z
000000-00-0	CVC Cordatus Loan Fund XXXIV D CORDA 34A C 4.186% 04/20/38	04/01/2025	JEFFERIES LLC		10,973,506	10,984,068		1.F Z
000000-00-0	CVC Cordatus Loan Fund XXXIV D CORDA 34A D 4.936% 04/20/38	04/01/2025	JEFFERIES LLC		6,999,549	7,008,881		2.C Z
000000-00-0	Ravensdale Park CLO DAC RAVPK 1A C 4.108% 04/25/38	04/01/2025	Morgan Stanley		19,464,163	19,464,163		1.F Z
000000-00-0	Ravensdale Park CLO DAC RAVPK 1A D 4.858% 04/25/38	04/01/2025	Morgan Stanley		22,885,754	22,885,754		2.C Z
000000-00-0	Avoca CLO XV DAC AVOCA 15A CRR 4.429% 07/15/38	05/29/2025	Morgan Stanley		3,431,081	3,431,081		1.F Z
000000-00-0	Penta CLO 19 DAC PENTA 2025-19A C 4.629% 07/15/38	04/02/2025	Bank of America		1,796,194	1,796,194		1.F Z
000000-00-0	Tully Park Clo DAC TULPK 1A C 4.829% 07/15/38	05/12/2025	Bank of America		23,410,506	23,410,506		1.F Z
000000-00-0	Avoca CLO XV DAC AVOCA 15A DRR 5.429% 07/15/38	05/29/2025	Morgan Stanley		6,290,315	6,290,315		2.C Z
000000-00-0	Penta CLO 19 DAC PENTA 2025-19A D 5.579% 07/15/38	04/02/2025	Bank of America		5,393,976	5,393,976		2.C Z
000000-00-0	Wilton Park CLO DAC WILPA 1A DR 5.629% 07/15/38	05/21/2025	Bank of America		10,152,055	10,152,055		2.C Z
000000-00-0	Tully Park Clo DAC TULPK 1A D 5.979% 07/15/38	05/12/2025	Bank of America		11,029,950	11,029,950		2.C Z
000000-00-0	Glenbrook Park Clo DAC GLNBR 1A BR 4.383% 07/21/38	05/06/2025	BNP Paribas		16,954,517	16,954,517		1.C Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	Glenbrook Park Clo DAC GLNBR 1A CR 4.883% 07/21/38	05/06/2025	BNP Paribas		11,585,586	11,585,586		1.F Z
000000-00-0	Glenbrook Park Clo DAC GLNBR 1A DR 6.183% 07/21/38	05/06/2025	BNP Paribas		9,607,559	9,607,559		2.C Z
000000-00-0	Tikehau CLO XIII DAC TIKEH 13A C 4.429% 10/15/38	04/01/2025	JPM SECURITIES LLC		28,312,273	28,312,273		1.F Z
000000-00-0	Tikehau CLO XIII DAC TIKEH 13A D 5.479% 10/15/38	04/01/2025	JPM SECURITIES LLC		21,942,012	21,942,012		2.C Z
000000-00-0	Canyon Euro CLO 2022-1 DAC CANYE 2022-1A BR 4.079% 04/15/39	04/01/2025	JEFFERIES LLC		6,480,601	6,480,601		1.C Z
000000-00-0	Canyon Euro CLO 2022-1 DAC CANYE 2022-1A CR 4.779% 04/15/39	04/01/2025	JEFFERIES LLC		19,981,854	19,981,854		1.F Z
000000-00-0	Canyon Euro CLO 2022-1 DAC CANYE 2022-1A D1R 5.879% 04/15/39	04/01/2025	JEFFERIES LLC		12,853,192	12,853,192		2.C Z
00037Q-AU-3	AB BSL CLO 3 Ltd ABBSL 2021-3A D1R 6.919% 04/20/38	04/09/2025	Goldman Sachs		7,380,750	7,800,000	76,996	2.B FE
00038G-AJ-9	AB BSL CLO 5 Ltd ABBSL 2024-5A D1 7.369% 01/20/38	05/01/2025	Bank of America		1,782,000	1,800,000	45,601	2.C FE
00092P-AJ-2	AIMCO CLO 24 Ltd AIMCO 2025-24A C 6.419% 04/19/38	04/30/2025	Nomura Sec International		17,550,000	17,550,000		1.F FE
00092P-AL-7	AIMCO CLO 24 Ltd AIMCO 2025-24A D 7.419% 04/19/38	04/30/2025	Nomura Sec International		23,450,000	23,450,000		2.C FE
00118X-AY-2	AGL CLO 22 Ltd AGL 2022-22A CR 6.119% 01/20/37	04/21/2025	Morgan Stanley		986,250	1,000,000	170	1.E FE
00119F-AU-8	AGL CLO 21 Ltd AGL 2022-21A D1R 7.319% 10/21/37	04/09/2025	Goldman Sachs		5,190,750	5,400,000	87,017	2.B FE
001207-AY-5	AGL CLO 9 LTD AGL 2020-9A DR 7.819% 04/20/37	04/16/2025	Bank of America		2,958,750	3,000,000	56,209	2.C FE
00121P-AJ-7	AGL CLO 41 Ltd AGL 2025-41A D1 7.919% 07/20/38	04/10/2025	MIZUHO SECURITIES USA L		22,500,000	22,500,000		2.C FE
00122J-AG-6	AGL Clo 40 Ltd AGL 2025-40A C 6.122% 07/22/38	04/01/2025	Various		26,500,000	26,500,000		1.E FE
00122J-AJ-0	AGL Clo 40 Ltd AGL 2025-40A D1 7.172% 07/22/38	04/01/2025	SG Americas Securities LLC		21,250,000	21,250,000		2.C FE
00852K-AE-4	AGL CLO 35 Ltd AGL 2024-35A D1 7.119% 01/21/38	05/21/2025	WELLS FARGO SECURITIES		2,096,479	2,090,000	12,813	2.A FE
03330D-AC-0	Anchorage Credit Funding Ltd ANCHF 2024-17A B 5.252% 10/22/42	06/05/2025	ALRE - DFL Trust AAM		2,094,016	2,088,000	13,098	1.D FE
03665A-AU-1	Antares CLO 2017-2 Ltd ANTR 2017-2A A2RR 6.069% 04/20/37	04/01/2025	Various		140,000,000	140,000,000		1.A FE
03665A-AW-7	Antares CLO 2017-2 Ltd ANTR 2017-2A BRR 6.169% 04/20/37	04/01/2025	Various		138,000,000	138,000,000		1.C FE
03665A-AY-3	Antares CLO 2017-2 Ltd ANTR 2017-2A CRR 6.669% 04/20/37	04/01/2025	Various		108,000,000	108,000,000		1.F FE
03665A-BA-4	Antares CLO 2017-2 Ltd ANTR 2017-2A DRR 8.169% 04/20/37	04/01/2025	Citigroup		17,000,000	17,000,000		2.C FE
03771B-AE-6	Apidos Clo Xiix APID 2024-49A B 5.875% 10/24/37	06/06/2025	Various		18,044,379	18,000,000	124,848	1.C FE
037989-AQ-3	Apidos CLO XLIV Ltd APID 2023-44A D1R 7.133% 10/26/37	04/10/2025	WELLS FARGO SECURITIES		2,625,750	2,700,000	39,683	2.C FE
03990F-AG-7	Ares LXXIV CLO Ltd ARES 2024-74A C 6.156% 10/15/36	06/06/2025	ALRE - TDF Trust AAM		6,019,596	6,000,000	53,353	1.F FE
03990H-AE-8	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche 5.806% 03/31/38	04/01/2025	Nomura Sec International		15,000,000	15,000,000		1.C FE
03990H-AG-3	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche 6.056% 03/31/38	04/01/2025	Nomura Sec International		29,000,000	29,000,000		1.F FE
03990H-AJ-7	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche 6.856% 03/31/38	04/01/2025	Nomura Sec International		22,500,000	22,500,000		2.C FE
04020W-AG-2	Ares LXXII CLO Ltd ARES 2024-72A C 6.256% 07/15/36	06/05/2025	AAIA Modco AAM		20,168,240	20,000,000	177,256	1.F FE
05072M-AQ-6	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A BRR 6.369% 04/20/35	04/16/2025	Bank of America		6,000,000	6,000,000		1.C FE
05072M-AS-2	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A CRR 7.219% 04/20/35	04/16/2025	Various		22,500,000	22,500,000		1.F FE
05072M-AU-7	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A DRR 8.919% 04/20/35	04/16/2025	Bank of America		8,300,000	8,300,000		2.B FE
054978-AS-0	BBAM US CLO I Ltd BBAM 2022-1A D1R 7.256% 03/30/38	04/11/2025	STONEX GROUP INC		2,457,903	2,567,000	44,775	2.C FE
05553V-AG-6	BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A D 7.681% 10/20/34	05/21/2025	Deutsche Bank Securities Inc		501,500	500,000	3,307	2.C FE
05876H-AJ-1	Ballyrock CLO 28 Ltd BALLY 2024-28A C1 7.069% 01/20/38	04/09/2025	Goldman Sachs		1,428,750	1,500,000	33,259	2.C FE
06763M-AG-0	Barings CLO Ltd 2023-IV BABSN 2023-4A D 8.769% 01/20/37	04/10/2025	Various		5,000,000	5,000,000	102,587	2.C FE
09609Q-AG-3	Blueberry Park CLO Ltd BERRY 2024-1A D1 7.169% 10/20/37	05/06/2025	Morgan Stanley		759,772	760,000	2,422	2.C FE
107921-AJ-7	Bridge Street CLO V Ltd BRDGS 2025-1A D1A 7.119% 04/20/38	04/10/2025	JPM SECURITIES LLC		1,455,000	1,500,000	2,370	2.C FE
12553D-AY-3	CIFC Funding 2019-I Ltd CIFC 2019-1A CR2 6.269% 10/20/37	06/05/2025	ALRE - DFL Trust AAM		5,277,657	5,250,000	41,143	1.F FE
12563E-AS-2	CIFC Funding 2021-I Ltd CIFC 2021-1A CR 6.382% 07/25/37	05/13/2025	JPM SECURITIES LLC		2,008,260	2,000,000	6,736	1.F FE
12563E-AS-2	CIFC Funding 2021-I Ltd CIFC 2021-1A CR 6.382% 07/25/37	06/05/2025	ALRE - DFL Trust AAM		4,403,304	4,400,000	31,980	1.F FE
12572V-AE-4	CIFC Funding 2025-I Ltd CIFC 2025-1A C 5.979% 04/23/38	05/21/2025	Deutsche Bank Securities Inc		5,007,500	5,000,000	57,812	1.F FE
13876R-AU-8	Canyon CLO 2020-3 Ltd CANYC 2020-3A CR 6.406% 10/15/37	06/06/2025	ALRE - TDF Trust AAM		2,402,952	2,400,000	22,208	1.F FE
13877P-AC-1	Canyon CLO 2021-4 Ltd CANYC 2021-4A B 6.218% 10/15/34	06/05/2025	ALRE SML Trust AAM		1,004,267	1,000,000	8,808	1.C FE
143111-AU-6	Carlyle US CLO 2022-3 Ltd CGMS 2022-3A D1R 8.119% 04/20/37	04/15/2025	JPM SECURITIES LLC		1,250,000	1,250,000	24,034	2.B FE
14316K-BC-8	CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D1R 7.119% 04/20/38	04/14/2025	Various		10,767,000	11,100,000	100,262	2.C FE
14319C-AJ-9	CARLYLE US CLO 2023-4 LTD CGMS 2023-4A D 8.382% 10/25/36	04/24/2025	Bank of America		1,502,250	1,500,000		2.C FE
14319K-AJ-1	Carlyle US CLO 2024-5 Ltd CGMS 2024-5A D1 7.282% 10/25/36	05/01/2025	Bank of America		996,500	1,000,000	1,416	2.C FE
14319P-AG-6	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A C 6.282% 10/25/37	06/05/2025	ALRE - DFL Trust AAM		5,033,690	5,000,000	174,429	1.F FE
14319V-AG-3	Carlyle US CLO 2025-1 Ltd CGMS 2025-1A C 6.232% 04/25/38	04/01/2025	Morgan Stanley		16,600,000	16,600,000		1.F FE
17150Y-AG-2	Churchill Mmslf Clo-III LP CHMML 2023-3A C 8.469% 01/20/36	04/01/2025	SG Americas Securities LLC		6,087,600	6,000,000	100,503	1.F FE
17151P-AC-9	Churchill NCPCIF CLO I CHMML 2024-2A B 6.219% 07/20/36	06/05/2025	ALRE - DFL Trust AAM		7,034,748	7,000,000	54,420	1.C FE
17151P-AE-5	Churchill NCPCIF CLO I CHMML 2024-2A C 6.819% 07/20/36	06/05/2025	ALRE - DFL Trust AAM		7,740,394	7,700,000	65,637	1.F FE
17181N-AL-8	CIFC Funding 2018-I Ltd CIFC 2018-1A D1R 7.069% 01/18/38	04/03/2025	Morgan Stanley		980,000	1,000,000	23,035	2.C FE
17181T-AN-1	CIFC Funding 2018-IV Ltd CIFC 2018-4A CR 6.030% 01/17/38	05/21/2025	Deutsche Bank Securities Inc		4,997,500	5,000,000	87,798	1.F FE
185833-AJ-9	Clermont Park CLO Ltd CLRMPK 2025-1A C 6.175% 04/24/38	04/03/2025	Citigroup		25,000,000	25,000,000		1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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185833-AL-4	Clermont Park CLO Ltd CLRMPK 2025-1A D1 7.175% 04/24/38	04/03/2025	Citigroup		9,000,000	9,000,000		2.C FE
25253Y-AE-6	Diameter Credit Funding II Ltd DCF 2019-2A C 3.700% 01/25/38	06/05/2025	ALRE - DFL Trust AAM		935,964	1,000,000	13,361	1.G PL
25255C-AE-2	Diameter Credit Funding III Lt DCF 2020-3A C 4.540% 10/25/38	06/05/2025	ALRE - DFL Trust AAM		236,640	250,000	1,261	1.G PL
25256J-AE-6	Diameter Capital CLO 8 Ltd DCLO 2024-8A A2 6.069% 10/20/37	04/28/2025	AARE - PACS Trust AAM		1,998,732	2,000,000	2,360	1.C FE
25290B-AC-5	Diameter Capital CLO 10 Ltd DCLO 2025-10A B 6.169% 04/20/38	04/07/2025	Barclays		10,000,000	10,000,000		1.C FE
25290B-AE-1	Diameter Capital CLO 10 Ltd DCLO 2025-10A C 6.419% 04/20/38	04/07/2025	Various		22,000,000	22,000,000		1.F FE
25290B-AG-6	Diameter Capital CLO 10 Ltd DCLO 2025-10A D1 7.519% 04/20/38	04/07/2025	Barclays		4,250,000	4,250,000		2.C FE
26248D-AJ-7	Dryden 115 CLO Ltd DRSLF 2024-115A D 8.069% 04/18/37	04/14/2025	Bank of America		5,516,000	5,600,000	105,751	2.C FE
26248K-AQ-5	Dryden 109 CLO Ltd DRSLF 2022-109A CR 6.056% 04/15/38	05/06/2025	Various		7,956,000	8,000,000	29,608	1.F FE
26248K-AS-1	Dryden 109 CLO Ltd DRSLF 2022-109A DR 6.956% 04/15/38	05/02/2025	JPM SECURITIES LLC		1,420,275	1,450,000	5,604	2.C FE
26253H-AJ-0	Dryden 123 CLO Ltd DRSLF 2025-123A D1 7.106% 04/15/38	05/21/2025	Various		4,992,625	5,000,000	40,035	2.C FE
26253V-AG-5	Dryden 121 CLO Ltd DRSLF 2024-121A C 6.156% 01/15/37	05/06/2025	Morgan Stanley		1,996,000	2,000,000	47,794	1.F FE
29001E-AE-7	Elmwood CLO 33 Ltd ELM33 2024-9RA CR 6.269% 10/21/37	06/05/2025	ALRE - DFL Trust AAM		1,003,952	1,000,000	7,837	1.F FE
29001J-AG-1	Elmwood CLO 30 Ltd ELM30 2024-6A D1 7.380% 07/17/37	04/02/2025	STIFEL FINANCIAL CORP.		450,675	450,000	7,033	2.C FE
29001M-AG-4	Elmwood CLO 34 Ltd ELM34 2024-10A C 6.230% 10/17/37	06/05/2025	ALRE - DFL Trust AAM		10,028,260	10,000,000	347,190	1.F FE
29002L-AQ-3	Elmwood CLO XI Ltd ELM11 2021-4A D1R 6.969% 01/20/38	04/09/2025	Goldman Sachs		2,853,750	3,000,000	29,245	2.C FE
29003Y-AQ-4	Elmwood CLO 23 Ltd ELM23 2023-2A DR 7.411% 04/16/36	05/14/2025	RBC CM, LLC		12,400,000	12,400,000	133,969	2.C FE
29004F-AE-1	Elmwood CLO 40 Ltd ELM40 2025-3A C 6.130% 03/22/38	04/01/2025	Various		55,000,000	55,000,000		1.F FE
29004F-AG-6	Elmwood CLO 40 Ltd ELM40 2025-3A D1 7.180% 03/22/38	04/01/2025	WELLS FARGO SECURITIES		60,000,000	60,000,000		2.C FE
29005B-AE-9	Elmwood CLO 41 Ltd ELM41 2025-4A C 6.680% 07/17/38	04/17/2025	SMBC Nikko Securities America		10,500,000	10,500,000		1.F FE
29005B-AG-4	Elmwood CLO 41 Ltd ELM41 2025-4A D 7.830% 07/17/38	04/17/2025	SMBC Nikko Securities America		12,675,000	12,675,000		2.C FE
34966E-AE-0	Fortress Credit Bsl XXI Ltd FCBSL 2024-1A C 7.075% 04/24/37	06/09/2025	Citigroup		2,015,000	2,000,000	18,474	1.F FE
37147X-AG-8	Generate CLO 15 Ltd GNRT 2024-15A D 8.019% 07/20/37	05/01/2025	BTIG		2,997,880	2,980,000	7,302	2.C FE
37149Q-AG-1	Generate CLO 14 Ltd GNRT 2024-14A D 8.279% 04/22/37	05/01/2025	Various		11,272,800	11,200,000	25,758	2.C FE
38172U-AE-5	Golub Capital Partners Clo 38M GOCAP 2018-38A BR 6.233% 07/28/36	06/05/2025	ALRE - DFL Trust AAM		10,052,210	10,000,000	65,789	1.C FE
38178D-AJ-6	Golub Capital Partners CLO 50B GCBSL 2020-50A DR 7.719% 04/20/35	05/22/2025	ALRe Modco - VIAC GA - AAM		5,899,504	5,900,000	39,219	2.B FE
381948-AC-2	Golub Capital Partners Clo 47M GOCAP 2020-47A A2R 6.060% 08/05/37	06/06/2025	ALRE - TDF Trust AAM		9,699,476	9,700,000	52,248	1.A FE
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 6.348% 05/22/39	06/05/2025	ALRE - DFL Trust AAM		2,806,356	2,834,703	6,998	1.B FE
48251F-AL-5	KKR Clo 17 Ltd KKR 17 C1R 6.468% 04/15/34	06/05/2025	ALRE SML Trust AAM		1,254,310	1,250,000	11,453	1.F FE
48256V-AG-6	KKR CLO 54 LTD KKR 2024-54A D1 7.106% 01/15/38	04/04/2025	Goldman Sachs		3,389,750	3,500,000	77,386	2.C FE
509827-AC-5	Lake George Park CLO Ltd LAKEG 2025-1A B 5.756% 04/15/38	04/01/2025	BNP Paribas		12,000,000	12,000,000		1.C FE
509827-AE-1	Lake George Park CLO Ltd LAKEG 2025-1A C 5.956% 04/15/38	04/01/2025	Various		36,000,000	36,000,000		1.F FE
509827-AG-6	Lake George Park CLO Ltd LAKEG 2025-1A D 6.756% 04/15/38	04/01/2025	BNP Paribas		19,800,000	19,800,000		2.C FE
51218Y-AC-0	Lakeside Park CLO Ltd LAKES 2025-1A B1 5.806% 04/15/38	04/01/2025	Nomura Sec International		15,000,000	15,000,000		1.C FE
51218Y-AE-6	Lakeside Park CLO Ltd LAKES 2025-1A B2 5.386% 04/15/38	04/01/2025	Nomura Sec International		12,500,000	12,500,000		1.C FE
51218Y-AG-1	Lakeside Park CLO Ltd LAKES 2025-1A C 6.006% 04/15/38	04/01/2025	Various		32,900,000	32,900,000		1.F FE
51218Y-AJ-5	Lakeside Park CLO Ltd LAKES 2025-1A D 6.856% 04/15/38	04/01/2025	Various		32,400,000	32,400,000		2.C FE
557910-AW-6	Madison Park Funding LX Ltd MDPK 2022-60A D1R 7.332% 10/25/37	04/09/2025	Citigroup		1,917,500	2,000,000	29,809	2.B FE
55817D-AJ-7	Madison Park Funding LXXI Ltd MDPK 2025-71A D1 6.879% 04/23/38	05/21/2025	Deutsche Bank Securities Inc		3,497,550	3,500,000	38,736	2.C FE
55820Y-AW-7	Madison Park Funding XXVII Ltd MDPK 2018-27A D1R 7.119% 04/20/38	04/10/2025	JPM SECURITIES LLC		2,913,750	3,000,000	16,723	2.C FE
55954H-BC-5	Magnetite XXII Ltd MAGNE 2019-22A DRR 7.156% 07/15/36	05/06/2025	Morgan Stanley		549,835	550,000	2,405	2.C FE
57068U-AG-7	Market Street CLO Ltd I MKTST 2025-1A C 6.669% 07/20/38	05/08/2025	JEFFERIES LLC		17,500,000	17,500,000		1.F FE
57068U-AJ-1	Market Street CLO Ltd I MKTST 2025-1A D1 7.769% 07/20/38	05/08/2025	JEFFERIES LLC		10,350,000	10,350,000		2.C FE
58286Q-AG-0	Meacham Park Clo Ltd MCHPK 2024-1A C 6.169% 10/20/37	06/06/2025	Various		11,035,943	11,000,000	85,773	1.F FE
58286Q-AJ-4	Meacham Park Clo Ltd MCHPK 2024-1A D 7.169% 10/20/37	04/08/2025	Bank of America		1,953,000	2,000,000	89,272	2.C FE
59966P-AS-1	Milford Park CLO Ltd MLFPK 2022-1A CR 6.019% 01/20/38	05/21/2025	Deutsche Bank Securities Inc		2,498,750	2,500,000	12,959	1.F FE
64135W-AS-2	Neuberger Berman Loan Advisers NEUB 2023-53A D1R 7.175% 10/24/37	04/04/2025	Goldman Sachs		2,932,500	3,000,000	89,383	2.C FE
671000-AS-6	OCP CLO 2021-21 Ltd OCP 2021-21A D1R 6.919% 01/20/38	04/09/2025	Goldman Sachs		4,016,250	4,250,000	39,526	2.C FE
671020-BR-8	OHA Credit Partners VII Ltd OAKC 2012-7A CR4 6.022% 02/20/38	05/21/2025	Deutsche Bank Securities Inc		3,248,375	3,250,000	1,087	1.F FE
67403H-AE-4	Oaktree CLO 2024-28 Ltd OAKCL 2024-28A C 6.156% 01/15/38	05/13/2025	STIFEL FINANCIAL CORP.		18,022,500	18,000,000	451,967	1.F FE
67570A-AL-0	OCP CLO 2024-31 Ltd OCP 2024-31A D 8.219% 04/20/37	04/22/2025	Bank of America		2,176,510	2,170,000	991	2.C FE
67579E-AJ-8	Octagon 75 Ltd OCT75 2025-1A D1 6.872% 01/22/38	05/21/2025	Various		2,291,850	2,400,000	14,037	2.B FE
675932-AS-6	Octagon 58 Ltd OCT58 2022-1A BR 6.006% 04/15/38	04/01/2025	WELLS FARGO SECURITIES		28,000,000	28,000,000		1.C FE
675932-AU-1	Octagon 58 Ltd OCT58 2022-1A CR 6.156% 04/15/38	04/01/2025	WELLS FARGO SECURITIES		13,000,000	13,000,000		1.F FE
675932-AW-7	Octagon 58 Ltd OCT58 2022-1A D1R 7.106% 04/15/38	04/01/2025	WELLS FARGO SECURITIES		30,000,000	30,000,000		2.C FE
675947-AU-9	Octagon 61 Ltd OCT61 2023-2A D1R 8.269% 04/20/38	04/16/2025	RBC CM, LLC		400,000	400,000		2.B FE
67706Q-AJ-7	OHA Credit Funding 14-R Ltd OAKC 2023-14RA C 6.169% 04/20/38	04/01/2025	Various		12,387,000	12,387,000		1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67706Q-AN-8	OHA Credit Funding 14-R Ltd OAKC 2023-14RA D1 7.169% 04/20/38	04/01/2025	Nomura Sec International		14,500,000	14,500,000		2.C FE
67706X-AW-3	OHA Credit Partners XIV Ltd OAKC 2017-14A CR 6.169% 07/21/37	04/01/2025	Bank of America				(1,009)	1.F FE
68563J-AJ-3	Orchard Park Clo Ltd ORCHPK 2024-1A D1 7.219% 10/20/37	04/04/2025	Goldman Sachs		3,421,250	3,500,000	132,311	2.C FE
68626J-AE-9	Orion CLO 2024-4 LTD ANTOR 2024-4A C 6.219% 10/20/37	06/05/2025	ALRE - DFL Trust AAM		5,016,160	5,000,000	38,872	1.F FE
69703W-AJ-3	Palmer Square CLO 2024-4 Ltd PLMRS 2024-4A D1 6.906% 01/15/38	05/06/2025	Goldman Sachs		1,481,250	1,500,000	40,431	2.C FE
70019H-AE-4	Park Blue CLO 2025-VII Ltd PKBLU 2025-7A B 5.882% 04/25/38	04/01/2025	Bank of America		18,000,000	18,000,000		1.C FE
70019H-AG-9	Park Blue CLO 2025-VII Ltd PKBLU 2025-7A C 6.182% 04/25/38	04/01/2025	Bank of America		20,500,000	20,500,000		1.F FE
70019H-AJ-3	Park Blue CLO 2025-VII Ltd PKBLU 2025-7A D1 7.132% 04/25/38	04/01/2025	Bank of America		13,500,000	13,500,000		2.C FE
720916-AE-5	Pikes Peak CLO 18 PIPK 2025-18A C 6.319% 04/20/38	04/01/2025	Various		22,200,000	22,200,000		1.F FE
720916-AG-0	Pikes Peak CLO 18 PIPK 2025-18A D 7.419% 04/20/38	04/01/2025	Citigroup		10,540,000	10,540,000		2.C FE
75884A-AG-5	Regatta 32 Funding Ltd REG32 2025-4A C 6.182% 07/25/38	06/11/2025	Nomura Sec International		5,000,000	5,000,000		1.F Z
75884A-AJ-9	Regatta 32 Funding Ltd REG32 2025-4A D1 7.132% 07/25/38	06/11/2025	Nomura Sec International		16,780,000	16,780,000		2.C Z
75888A-BN-5	Regatta VII Funding Ltd REGT7 2016-1A DR2 7.631% 06/20/34	04/11/2025	Deutsche Bank Securities Inc		492,500	500,000	2,645	2.C FE
75888E-AL-2	Regatta XIX Funding Ltd REG19 2022-1A D 7.569% 04/20/35	04/08/2025	Bank of America		976,500	1,000,000	16,452	2.C FE
758962-AG-9	Regatta 31 Funding Ltd REG31 2025-1A B 6.182% 03/25/38	04/21/2025	Bank of America		1,044,100	1,060,000	7,041	1.F FE
758971-AJ-4	Regatta XXIX Funding Ltd REG29 2024-3A C 6.206% 09/06/37	04/01/2025	Bank of America				(2,910)	1.F FE
75903U-AJ-2	Regatta 30 Funding Ltd REG30 2024-4A D1 7.082% 01/25/38	05/21/2025	Deutsche Bank Securities Inc		1,205,160	1,200,000	33,905	2.C FE
75904B-AG-9	Regatta 34 Funding Ltd REG34 2025-3A C 6.419% 07/20/38	05/09/2025	BNP Paribas		20,500,000	20,500,000		1.F FE
75904B-AJ-3	Regatta 34 Funding Ltd REG34 2025-3A D1 7.469% 07/20/38	05/09/2025	BNP Paribas		24,000,000	24,000,000		2.C FE
77341A-AJ-2	Rockford Tower CLO 2025-1 Ltd ROCKT 2025-1A D1 7.206% 03/31/38	04/10/2025	JPM SECURITIES LLC		970,000	1,000,000	5,805	2.C FE
77341R-AE-6	Rockford Tower CLO 2023-1 Ltd ROCKT 2023-1A C 7.469% 01/20/36	04/03/2025	Citigroup		2,408,400	2,400,000	36,467	1.F FE
82809V-AE-2	Silver Point CLO 9 Ltd SPCLO 2025-9A B 6.356% 03/31/38	05/01/2025	Various		25,750,000	25,750,000		1.C FE
82809V-AJ-1	Silver Point CLO 9 Ltd SPCLO 2025-9A D1 7.856% 03/31/38	05/01/2025	MIZUHO SECURITIES USA L		10,969,000	10,969,000		2.C FE
83012K-AC-1	Sixth Street CLO XIX Ltd SIXST 2021-19A B 6.231% 07/20/34	06/20/2025	Various		7,817,272	7,785,500	76,218	1.C FE
83013T-AE-7	Sixth Street CLO 28 Ltd SIXST 2025-28A C 6.669% 04/21/38	04/08/2025	Various		36,500,000	36,500,000		1.F FE
83013T-AG-2	Sixth Street CLO 28 Ltd SIXST 2025-28A D1 7.419% 04/21/38	04/08/2025	Citigroup		12,450,000	12,450,000		2.B FE
87249Q-AS-9	TICP CLO XI Ltd TICP 2018-11A DR 7.982% 04/25/37	04/14/2025	Bank of America		3,059,700	3,100,000	53,734	2.C FE
881936-AE-8	Texas Debt Capital CLO 2025-I TCIFC 2025-1A C 5.975% 04/24/38	06/20/2025	Various		14,125,891	14,100,000	190,464	1.F FE
88238E-AE-8	Texas Debt Capital CLO 2024-II TCIFC 2024-2A B 5.975% 01/24/37	06/05/2025	ALRE - DFL Trust AAM		5,028,280	5,000,000	34,855	1.C FE
88238E-AG-3	Texas Debt Capital CLO 2024-II TCIFC 2024-2A C 6.175% 01/24/37	06/05/2025	ALRE - DFL Trust AAM		8,026,320	8,000,000	57,635	1.F FE
88677F-AE-3	Tikehau US CLO VII Ltd TKO 2025-1A C 6.282% 02/25/38	04/01/2025	BTIG		1,785,834	1,800,000	4,077	1.F FE
89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2 7.431% 10/15/39	04/22/2025	Sandler O'Neill		8,267,553	8,267,553	13,653	1.C FE
903428-AA-8	US Capital Funding VI Ltd/US C TRAP 2007-12A A1 4.752% 07/10/43	04/10/2025	Interest Capitalization		1,045	1,045		1.E FE
92918N-BE-6	Voya CLO 2020-3 Ltd VOYA 2020-3A D1RR 6.969% 01/20/38	04/29/2025	Bank of America		983,750	1,000,000	1,742	2.C FE
BCC339-BV-1	CVC Cordatus Loan Fund XXII DA CORDA 22A D 5.125% 12/15/34	04/07/2025	JEFFERIES LLC		491,202	519,790	2,040	2.C FE
BCC36B-YF-3	Madison Park Euro Funding XV D MDPKE 15A DR 6.779% 07/15/36	04/14/2025	Citigroup		1,292,914	1,292,914	523	2.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					2,659,626,794	2,662,045,158	4,805,926	XXX
00024D-AS-2	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD 9.106% 07/15/38	04/01/2025	Various		(38,616)			2.B FE
69291Y-AB-4	Pk Alift Loan Funding 6 LP PKAIR 2025-1 B 5.811% 11/15/42	05/02/2025	Royal Bank of Canada		32,398,979	32,400,000		1.C FE
69291Y-AC-2	Pk Alift Loan Funding 6 LP PKAIR 2025-1 C 6.237% 11/15/42	05/02/2025	Royal Bank of Canada		66,959,712	66,960,000		1.F FE
69291Y-AD-0	Pk Alift Loan Funding 6 LP PKAIR 2025-1 D 7.334% 11/15/42	05/02/2025	Royal Bank of Canada		16,082,989	16,083,000		2.C FE
979888-BE-3	WOODMONT 2018-4 TRUST WDMNT 2018-4A A2RR 6.119% 04/20/37	04/01/2025	Deutsche Bank Securities Inc		26,375,000	26,375,000		1.A FE
979888-BG-8	WOODMONT 2018-4 TRUST WDMNT 2018-4A BRR 6.219% 04/20/37	04/01/2025	Deutsche Bank Securities Inc		46,250,000	46,250,000		1.C FE
979888-BJ-2	WOODMONT 2018-4 TRUST WDMNT 2018-4A CRR 6.769% 04/20/37	04/01/2025	Various		78,000,000	78,000,000		1.F FE
979888-BL-7	WOODMONT 2018-4 TRUST WDMNT 2018-4A DRR 8.469% 04/20/37	04/01/2025	Deutsche Bank Securities Inc		36,900,000	36,900,000		2.C FE
97988T-AS-7	Woodmont 2023-11 Trust WDMNT 2023-11A A2R 6.129% 04/23/37	04/01/2025	WELLS FARGO SECURITIES		36,000,000	36,000,000		1.A FE
97988T-AU-2	Woodmont 2023-11 Trust WDMNT 2023-11A BR 6.229% 04/23/37	04/01/2025	Various		54,000,000	54,000,000		1.C FE
97988T-AW-8	Woodmont 2023-11 Trust WDMNT 2023-11A CR 6.779% 04/23/37	04/01/2025	Various		72,000,000	72,000,000		1.F FE
97988T-AY-4	Woodmont 2023-11 Trust WDMNT 2023-11A DR 8.479% 04/23/37	04/01/2025	WELLS FARGO SECURITIES		20,900,000	20,900,000		2.C FE
000000-00-0	RRE 25 Loan Management DAC RRME 25A A2 3.929% 04/15/38	04/01/2025	BNP Paribas		28,930,132	28,930,132		1.C Z
000000-00-0	RRE 25 Loan Management DAC RRME 25A B 4.429% 04/15/38	04/01/2025	BNP Paribas		38,209,609	38,209,609		1.F Z
000000-00-0	RRE 25 Loan Management DAC RRME 25A C1 5.079% 04/15/38	04/01/2025	BNP Paribas		17,221,616	17,221,616		2.B Z
000000-00-0	RRE 7 Loan Management DAC RRME 7A A2R 3.979% 10/15/38	04/01/2025	BNP Paribas		57,519,121	57,519,121		1.C Z
000000-00-0	RRE 7 Loan Management DAC RRME 7A BR 4.579% 10/15/38	04/01/2025	BNP Paribas		34,995,242	34,995,242		1.F Z
000000-00-0	RRE 7 Loan Management DAC RRME 7A C1R 5.329% 10/15/38	04/01/2025	BNP Paribas		32,868,069	32,868,069		2.B Z
000000-00-0	RRE 8 Loan Management DAC RRME 8A A2R 3.979% 07/15/40	04/01/2025	BNP Paribas		57,519,121	57,519,121		1.C Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	RRE 9 Loan Management DAC RRME 9A A2R 3.979% 07/15/40	04/01/2025	BNP Paribas		46,015,297	46,015,297		1.C Z
000000-00-0	RRE 8 Loan Management DAC RRME 8A BR 4.579% 07/15/40	04/01/2025	BNP Paribas		38,346,081	38,346,081		1.F Z
000000-00-0	RRE 9 Loan Management DAC RRME 9A BR 4.579% 07/15/40	04/01/2025	BNP Paribas		27,390,058	27,390,058		1.F Z
000000-00-0	RRE 8 Loan Management DAC RRME 8A C1R 5.329% 07/15/40	04/01/2025	BNP Paribas		32,868,069	32,868,069		2.B Z
000000-00-0	RRE 9 Loan Management DAC RRME 9A C1R 5.329% 07/15/40	04/01/2025	BNP Paribas		26,294,455	26,294,455		2.B Z
74923V-AJ-9	Rad CLO 22 Ltd RAD 2023-22A D 9.269% 01/20/37	05/13/2025	Bank of America		2,378,036	2,350,000	13,917	2.C FE
749762-AE-0	RR 40 LTD RRAM 2025-40A B 6.256% 07/15/38	05/20/2025	Citigroup		42,000,000	42,000,000		1.F Z
749762-AG-5	RR 40 LTD RRAM 2025-40A C 7.306% 07/15/38	05/20/2025	Citigroup		29,500,000	29,500,000		2.C Z
74983A-AL-7	RR 19 Ltd RRAM 2021-19A A2R 5.806% 04/15/40	04/01/2025	CIBC World Markets		15,975,000	15,975,000		1.C FE
74983A-AN-3	RR 19 Ltd RRAM 2021-19A BR 6.056% 04/15/40	04/01/2025	CIBC World Markets		56,000,000	56,000,000		1.F FE
74983A-AQ-6	RR 19 Ltd RRAM 2021-19A C1AR 6.756% 04/15/40	04/01/2025	CIBC World Markets		31,500,000	31,500,000		2.B FE
74983A-AU-7	RR 19 Ltd RRAM 2021-19A C1BR 7.356% 04/15/40	04/01/2025	CIBC World Markets		10,500,000	10,500,000		2.C FE
749972-AJ-4	RAD CLO 27 Ltd RAD 2024-27A D1 7.056% 01/15/38	05/06/2025	Goldman Sachs		4,326,805	4,452,000	79,872	2.C FE
75000G-AX-4	RR 23 Ltd RRAM 2022-23A B1R 7.156% 10/15/35	05/29/2025	MMTL Modco AAM		5,007,960	5,000,000	43,732	1.E FE
75009A-BA-7	Rad CLO 18 Ltd RAD 2023-18A CR 6.356% 07/15/37	05/16/2025	Scotia Capital		9,000,000	9,000,000		1.F FE
75009A-BC-3	Rad CLO 18 Ltd RAD 2023-18A D1R 7.556% 07/15/37	05/16/2025	Scotia Capital		10,900,000	10,900,000		2.B FE
75009J-AS-0	Rad CLO 17 Ltd RAD 2022-17A CR 6.269% 01/20/38	04/16/2025	Barclays		985,500	1,000,000	15,034	1.F FE
75010R-AC-4	RAD CLO 29 Ltd RAD 2025-29A B 5.919% 04/20/38	04/01/2025	Bank of America		22,000,000	22,000,000		1.C FE
75010R-AE-0	RAD CLO 29 Ltd RAD 2025-29A C 6.119% 04/20/38	04/01/2025	Various		24,000,000	24,000,000		1.F FE
75010R-AG-5	RAD CLO 29 Ltd RAD 2025-29A D1 7.019% 04/20/38	04/01/2025	Bank of America		10,000,000	10,000,000		2.C FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					1,198,078,235	1,198,221,870	152,555	XXX
08860A-AC-3	BHG Securitization Trust 2025- BHG 2025-1CON C 5.560% 04/17/36	05/14/2025	Goldman Sachs		5,563,031	5,600,000	24,217	1.G FE
209031-AA-1	Consolidated Communications LL CNSL 2025-1 A-2 6.000% 05/20/55	05/09/2025	Various		52,983,580	53,250,000		1.G FE
30185A-AF-8	Exeter Select Automobile Recei ESART 2025-1 D 6.140% 09/15/31	04/17/2025	Citigroup		1,079,799	1,080,000		2.B FE
57108V-AD-4	Marlette Funding Trust 2024-1 MFT 2024-1A D 6.930% 07/17/34	06/26/2025	Goldman Sachs		1,809,500	1,760,000	4,066	2.C FE
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	06/10/2025	Interest Capitalization		47,431	47,431		5.C FE
60510M-BW-7	Mission Lane Credit Card Maste MLANE 2025-B C 5.410% 09/15/31	06/27/2025	JPM SECURITIES LLC		7,249,673	7,250,000		1.F Z
60510M-BX-5	Mission Lane Credit Card Maste MLANE 2025-B D 5.800% 09/15/31	06/27/2025	JPM SECURITIES LLC		823,942	824,000		2.C Z
68269B-AD-0	OneMain Financial Issuance Tru OMFIT 2019-2A D 4.050% 10/14/36	04/01/2025	Citigroup		6,670,970	7,085,000	14,347	2.B FE
70337U-10-0	Patrons' Legacy PATRNL IV 5.775% 12/23/63	06/30/2025	CROSSTRADE		1,551,207	1,565,611	2,009	3.C FE
70337Y-10-2	Patrons' Legacy PATRNL I 5.859% 07/10/58	06/30/2025	CROSSTRADE		426,751	427,692	1,462	1.F FE
70338A-10-3	Patrons' Legacy PATRNL III 5.646% 12/17/53	06/30/2025	CROSSTRADE		15,689	15,804	35	1.F FE
70338C-10-9	Patrons' Legacy PATRNL I 6.673% 05/04/54	06/30/2025	CROSSTRADE		159,186	155,607	779	1.G FE
70475#-AA-3	Pearl 2025-1 LLC Project Pearl Financing 6.992% 04/08/33	06/02/2025	PRIVATE		30,000,000	30,000,000		1.G Z
86805V-AA-5	SunStrong Issuer 2025-A LLC STRONG 2025-A A 6.190% 06/21/55	05/16/2025	HSBC SECURITIES (USA) INC		22,999,310	23,000,000		1.D FE
91684P-AA-4	Upstart Securitization Trust 2 UPST 2025-1 A 5.450% 04/20/35	04/22/2025	Various		34,831,510	35,000,000		1.G FE
94108F-AA-8	WAT 2021-A WAT 2021-A A 6.626% 02/18/31	06/27/2025	Direct		5,387,596	5,387,596		1.G PL
94108F-AB-6	WAT 2021-A WAT 2021-A B 7.476% 02/18/31	06/27/2025	Direct		739,678	739,678		2.B PL
94108F-AC-4	WAT 2021-A WAT 2021-A C 9.176% 02/18/31	06/27/2025	Direct		1,428,956	1,428,956		3.C PL
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					173,767,809	174,617,375	46,915	XXX
000000-00-0	Aqua AssetCo Borrower Trust D A2 7.040% 12/17/44	04/17/2025	Interest Capitalization		3	3		1.D Z
000000-00-0	Aqua AssetCo Borrower Trust D B 7.540% 12/17/44	04/17/2025	Interest Capitalization		2	2		1.G Z
000000-00-0	Aqua AssetCo Borrower Trust D C 9.390% 12/17/44	04/17/2025	Interest Capitalization		1	1		2.B Z
000000-00-0	Aqua AssetCo Alternate Trust I A-1 5.460% 11/12/55	06/25/2025	Wilmington Trust National Asso		51,030,567	51,039,686		1.A Z
000000-00-0	Aqua AssetCo Alternate Trust I A-1 5.460% 11/12/55	06/05/2025	Various		144,388,224	144,388,224	(110,205)	1.A Z
000000-00-0	Aqua AssetCo Alternate Trust I A-2 5.800% 11/12/55	06/25/2025	Wilmington Trust National Asso		14,345,169	14,356,029		1.C Z
000000-00-0	Aqua AssetCo Alternate Trust I A-2 5.800% 11/12/55	06/05/2025	Various		33,614,921	33,614,921	(68,846)	1.C Z
000000-00-0	Aqua AssetCo Alternate Trust I B 6.140% 11/12/55	06/25/2025	Wilmington Trust National Asso		14,587,999	14,616,539	49	1.F Z
000000-00-0	Aqua AssetCo Alternate Trust I B 6.140% 11/12/55	06/05/2025	Various		31,177,198	31,177,198	(76,037)	1.F Z
000000-00-0	Aqua AssetCo Alternate Trust I C 7.080% 11/12/55	06/25/2025	Wilmington Trust National Asso		6,397,299	6,431,759		2.B Z
000000-00-0	Aqua AssetCo Alternate Trust I C 7.080% 11/12/55	06/05/2025	Various		19,309,334	19,309,334	(68,980)	2.B Z
000000-00-0	Aqua Borrower Trust L ABT-L - A-1 5.420% 01/12/56	06/09/2025	Wilmington Trust National Asso		7,587,903	7,587,903		1.A Z
000000-00-0	Aqua Borrower Trust L ABT-L - A-1 5.420% 01/12/56	06/05/2025	Various		144,170,159	144,170,159	430,004	1.A Z
000000-00-0	Aqua Borrower Trust L ABT-L - A2 5.800% 01/12/56	06/09/2025	Wilmington Trust National Asso		1,807,301	1,807,301		1.C Z
000000-00-0	Aqua Borrower Trust L ABT-L - A2 5.800% 01/12/56	06/05/2025	Various		30,724,109	30,724,109	89,658	1.C Z
000000-00-0	Aqua Borrower Trust L ABT-L - B 6.160% 01/12/56	06/09/2025	Wilmington Trust National Asso		1,676,237	1,676,237		1.F Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	Aqua Borrower Trust L ABT-L - B 6.160% 01/12/56	06/05/2025	Various		28,496,025	28,496,025	83,156	1.F Z
000000-00-0	Aqua Borrower Trust L ABT-L - C 7.130% 01/12/56	06/09/2025	Wilmington Trust National Asso		1,483,090	1,483,090		2.B Z
000000-00-0	Aqua Borrower Trust L ABT-L - C 7.130% 01/12/56	06/05/2025	Various		18,575,192	18,575,192	50,141	2.B Z
03770*-AA-0	Apollo Asset-Backed Finance Le A 6.192% 06/30/44	05/19/2025	PRIVATE		9,895,832	9,895,832		2.A PL
03770*-AB-8	Apollo Asset-Backed Finance Le C 7.392% 06/30/44	05/19/2025	PRIVATE		3,958,334	3,958,334		2.C PL
03770*-AC-6	Apollo Asset-Backed Finance Le B 6.742% 06/30/44	05/19/2025	PRIVATE		15,833,334	15,833,334		2.B PL
04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.822% 05/25/63	06/27/2025	Direct		299,709,821	299,709,821		1.C PL
04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.822% 05/25/63	06/27/2025	Direct		299,709,821	299,709,821		1.F PL
716808-FC-5	Petros PACE Finance LLC A 6.128% 01/31/57	04/09/2025	Petros		22,331,059	22,331,059	34,211	1.C Z
716808-FD-3	Petros PACE Finance LLC B 7.081% 01/31/57	04/09/2025	Petros		455,736	455,736		1.C Z
1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)					1,201,264,670	1,201,347,649	363,151	XXX
G43905-A*-2	HARBOURVEST GLOBAL PRIVATE EQU A 7.810% 06/05/29	06/05/2025	Direct		6,066,667	6,066,667		1.G PL
	Broad Street Senior Credit Par Broad Street Senior Credit Par 3.744% 05/08/30	05/12/2025	PRIVATE		244,557,079	244,557,079		1.C Z
	Broad Street Senior Credit Par Broad Street Senior Credit Par 6.067% 05/08/30	05/12/2025	PRIVATE		44,798,145	44,798,145		1.C Z
	Broad Street Senior Credit Par Broad Street Senior Credit Par 6.192% 05/08/30	05/12/2025	PRIVATE		203,000,000	203,000,000		1.C Z
G82928-AA-9	Southern Palm Company Collateralized Facility Insure 7.563% 09/15/34	06/24/2025	Various		3,682,800	3,682,800		1.G Z
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					502,104,691	502,104,691		XXX
20469B-AB-3	Compass Datacenters Issuer III CMDC 2025-2A A2 5.835% 02/25/50	06/05/2025	AAIA Modco FHLB - AAM		16,298,205	16,000,000	20,747	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					16,298,205	16,000,000	20,747	XXX
69453#-AA-1	PK ALIFT WH 5 LP A 7.562% 11/14/44	04/28/2025	Capital Call Revolver		12,875,926	12,875,952		2.C PL
92890C-AD-5	VDL Fleet LLC D 7.052% 12/31/38	04/08/2025	Direct		1,025,945	1,025,945		1.E FE
92890C-AE-3	VDL Fleet LLC E 8.052% 12/01/38	04/08/2025	Direct		316,381	316,381		2.A FE
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.929% 04/19/40	06/26/2025	Capital Call Revolver		4,814,611	4,814,611	999	2.A FE
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.929% 04/19/40	06/26/2025	Capital Call Revolver		1,604,870	1,604,870	40	2.B FE
1529999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated)					20,637,733	20,637,759	1,039	XXX
33767T-AG-5	FirstKey Homes 2021-SFR2 Trust FKH 2021-SFR2 D 2.058% 09/17/38	05/21/2025	Bank of America		8,609,414	9,000,000	10,805	2.A FE
33767T-AL-4	FirstKey Homes 2021-SFR2 Trust FKH 2021-SFR2 E2 2.358% 09/17/38	05/02/2025	Various		5,697,956	5,975,000	1,565	2.C FE
64830R-AJ-1	New Residential Mortgage Loan NRMLT 2022-SFR2 E1 4.000% 09/04/39	05/20/2025	Citigroup		14,414,063	15,000,000	33,333	2.B FE
64831K-AJ-5	New Residential Mortgage Loan NRMLT 2022-SFR1 E1 3.550% 02/17/39	05/20/2025	Bank of America		4,808,398	5,000,000	9,861	2.B FE
66982F-AE-9	AMSR 2021-SFR4 Trust AMSR 2021-SFR4 E1 2.966% 12/17/38	05/02/2025	WELLS FARGO SECURITIES		5,432,384	5,664,726	1,867	2.B FE
74332Y-AG-4	Progress Residential 2022-SFR5 PROG 2022-SFR5 D 5.734% 06/17/39	05/14/2025	Morgan Stanley		3,769,995	3,779,000	8,427	2.A FE
74332Y-AJ-8	Progress Residential 2022-SFR5 PROG 2022-SFR5 E1 6.618% 06/17/39	05/27/2025	WELLS FARGO SECURITIES		9,861,159	9,855,000	48,915	2.A FE
74333C-AG-1	Progress Residential 2022-SFR7 PROG 2022-SFR7 D 5.500% 10/27/39	05/14/2025	Morgan Stanley		3,134,092	3,165,000	6,770	2.A FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					55,727,461	57,438,726	121,543	XXX
00264#-AB-3	AP Aristotle Holdings LLC Aristotle Sen 5.25% 28 Feb 42 5.250% 02/28/42	06/30/2025	Interest Capitalization		10,959,401	10,959,401		1.G FE
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					10,959,401	10,959,401		XXX
233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49	05/22/2025	AAIA Modco FHLB - AAM		9,332,941	9,425,000	2,279	2.B FE
76134K-AJ-3	Retained Vantage Data Centers VDCR 2024-1A B 5.775% 09/15/49	04/28/2025	AARE - PACS Trust AAM		1,001,737	1,000,000	2,085	2.C FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					10,334,678	10,425,000	4,364	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					6,872,930,339	6,990,102,030	8,574,454	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					2,430,940,039	2,431,166,679	516,745	XXX
1909999997. Total - Asset-Backed Securities - Part 3					9,303,870,378	9,421,268,709	9,091,199	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					9,303,870,378	9,421,268,709	9,091,199	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					22,517,375,674	22,499,198,813	122,002,089	XXX
06055H-AH-6	Bank of America Corp Junior Subordinated 6.625% Perpet.	04/24/2025	Various	90,000,000.000	90,051,723			2.B FE
857477-CH-4	State Street Corp Junior Subordinated 6.700% Perpet.	06/05/2025	ALRE SML Trust AAM	1,273,000.000	1,300,847		18,480	2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					91,352,570	XXX	18,480	XXX
037708-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 10.329% Perpet.	05/19/2025	PRIVATE	9,409.710	9,409,710			
4319999999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred					9,409,710	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3					100,762,280	XXX	18,480	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					100,762,280	XXX	18,480	XXX
31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME LOAN BK/IOWA	06/23/2025	NON-BROKER TRADE	1,755,000.000	175,500,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					175,500,000	XXX		XXX
05383*-10-6	ATHENE RE USA IV, INC.(AVRE4)	06/30/2025	Capital Contribution		5,092			
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY (STAR)	06/30/2025	Capital Contribution		5,150			
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK (AANY)	06/30/2025	Capital Contribution		20,560			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					30,802	XXX		XXX
5989999997. Total - Common Stocks - Part 3					175,530,802	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					175,530,802	XXX		XXX
5999999999. Total - Preferred and Common Stocks					276,293,082	XXX	18,480	XXX
6009999999 - Totals					22,793,668,756	XXX	122,020,569	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	United States Treasury Note/Bo US TREASURY																			
..912828-ZS-2	N/B 0.500% 05/31/27	05/02/2025	Citigroup		50,412,259	53,980,000	50,083,319			252,689		252,689		50,336,008		76,251	76,251	115,671	05/31/2027	1.A
	United States Treasury Note/Bo US TREASURY																			
..91282C-BZ-3	N/B 1.250% 04/30/28	05/02/2025	Various		51,423,698	55,420,000	51,008,052	917,065		203,077		203,077		51,258,819		164,880	164,880	355,787	04/30/2028	1.A
	United States Treasury Note/Bo US TREASURY																			
..91282C-HQ-7	N/B 4.125% 07/31/28	05/02/2025	Citigroup		17,654,492	17,500,000	17,596,445			(4,608)		(4,608)		17,591,837		62,655	62,655	187,448	07/31/2028	1.A
	United States Treasury Note/Bo US TREASURY																			
..91282C-JA-0	N/B 4.625% 09/30/28	05/02/2025	Citigroup		30,803,906	30,000,000	30,571,875			(22,604)		(22,604)		30,549,271		254,635	254,635	826,434	09/30/2028	1.A
	United States Treasury Note/Bo US TREASURY																			
..91282C-JN-2	N/B 4.375% 11/30/28	05/02/2025	Citigroup		68,781,445	67,500,000	68,164,093			(27,636)		(27,636)		68,136,458		644,988	644,988	1,265,625	11/30/2028	1.A
	United States Treasury Note/Bo US TREASURY																			
..91282C-JR-3	N/B 3.750% 12/31/28	05/02/2025	Citigroup		34,937,109	35,000,000	34,625,508			9,805		9,805		34,635,313		301,797	301,797	453,211	12/31/2028	1.A
	United States Treasury Note/Bo US TREASURY																			
..91282C-JW-2	N/B 4.000% 01/31/29	05/02/2025	Citigroup		57,168,313	56,800,000	55,999,690	56,129,413		48,009		48,009		56,177,421		990,891	990,891	1,725,967	01/31/2029	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					311,181,222	316,200,000	308,048,982	57,046,478		458,732		458,732		308,685,127		2,496,097	2,496,097	4,930,143	XXX	XXX
	Aruba (Government) ARUBA GOVERNMENT 9.673%																			
..N0727E-AA-4	06/12/27	06/12/2025	Various		3,136,050	3,136,050	3,375,492	3,294,614		(158,564)		(158,564)		3,136,050				193,368	06/12/2027	2.A PL
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					3,136,050	3,136,050	3,375,492	3,294,614		(158,564)		(158,564)		3,136,050				193,368	XXX	XXX
	Bay Area Toll Authority BAY AREA CA TOLL AUTH																			
..072024-XF-4	1.869% 04/01/29	06/23/2025	Tax Free Exchange		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				20,403	04/01/2029	1.C FE
	ERIE CNTY OHIO REV BDS SER 2018 4.520%																			
..295139-AR-0	04/01/38	04/01/2025	Redemption 100.0000		429,000	429,000	429,000	429,000						429,000				9,695	04/01/2038	1.D
	Golden State Tobacco Securitiz GOLDEN ST																			
..38122N-A7-7	TOBACCO -B 1.400% 06/01/25	06/02/2025	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				35,000	06/01/2025	1.D FE
	Golden State Tobacco Securitiz GOLDEN ST																			
..38122N-D8-2	TOBACCO SEC 3.850% 06/01/50	06/02/2025	Call 100.0000		640,000	640,000	640,000	640,000						640,000				12,320	06/01/2050	2.C FE
	Keenan Fort Detrick Energy LLC Unsecured																			
..487312-AC-4	5.896% 05/15/33	05/15/2025	Redemption 100.0000		514,299	514,299	514,299	514,299						514,299				15,162	05/15/2033	1.D FE
	City of San Francisco CA Publi SAN FRANCISCO																			
..79765R-SV-2	UTILS-B 6.000% 11/01/40	06/12/2025	Call 103.6780		10,367,800	10,000,000	9,895,200	9,940,322		2,831		2,831		9,943,152		56,848	56,848	736,133	11/01/2040	1.D FE
	University of Massachusetts Bu UNIV MA BLDG-																			
..914440-KJ-0	BABS 6.423% 05/01/29	05/01/2025	Call 100.0000		95,000	95,000	95,000	95,000						95,000				3,051	05/01/2029	1.C FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					18,546,099	18,178,299	18,073,499	18,118,621		2,831		2,831		18,121,451		56,848	56,848	831,764	XXX	XXX
	CED Nevada Virginia Financing SR SECD NTS																			
..12739@-AA-9	3.770% 12/31/46	06/30/2025	Redemption 100.0000		26,528	26,528	26,528	26,528						26,528				500	12/31/2046	2.C
	LSU Energy Concessionaire LLC SR SECD NTS																			
..50228*-AA-9	3.730% 05/30/49	06/30/2025	Redemption 100.0000		62,122	62,122	62,122	62,122						62,122				1,159	05/30/2049	1.G
	Long Beach Judicial Partners L SR SECD NTS																			
..54246#-AA-5	6.880% 12/31/47	06/30/2025	Redemption 100.0000		477,149	477,149	477,149	477,149						477,149				16,414	12/31/2047	1.E PL
	Spower Finance 3 LLC Sr Sec'd nts 6.370%																			
..84929X-AA-7	06/30/48	06/30/2025	Redemption 100.0000		724,915	724,915	724,915	724,915						724,915				23,089	06/30/2048	2.C PL
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					1,290,714	1,290,714	1,290,714	1,290,714						1,290,714				41,162	XXX	XXX
..00263@-AA-8	AP Moon II Holdings LLC A 6.000% 12/15/49	06/17/2025	Tax Free Exchange		284,935,000	284,935,000	284,935,000	284,935,000						284,935,000				12,204,716	12/15/2049	1.G Z
0079999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)					284,935,000	284,935,000	284,935,000	284,935,000						284,935,000				12,204,716	XXX	XXX
	Aflac Inc Senior Unsecured 2.875% 10/15/26																			
..001055-AQ-5		05/19/2025	JPM SECURITIES LLC		14,806,964	15,145,000	16,735,608	15,592,013		(111,520)		(111,520)		15,480,492		(673,529)	(673,529)	260,042	10/15/2026	1.G FE
..00206R-GQ-9	AT&T Inc Senior Unsecured 4.300% 02/15/30	04/29/2025	JPM SECURITIES LLC		6,189,375	6,250,000	6,171,563			88		88		6,171,650		17,725	17,725	55,990	02/15/2030	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00287Y-AQ-2	AbbVie Inc Senior Unsecured 3.600% 05/14/25	. 05/14/2025 .	Maturity		13,500,000	13,500,000	13,285,375	13,444,035		55,965		55,965		13,500,000				153,000	. 05/14/2025 .	1.G FE
..00287Y-AR-0	AbbVie Inc Senior Unsecured 4.500% 05/14/35	. 05/28/2025 .	AARE Surplus AAM		1,894,601	2,000,000	1,902,860	1,909,724		2,735		2,735		1,912,459		(17,858)	(17,858)	48,500	. 05/14/2035 .	1.G FE
..00440E-AV-9	Chubb INA Holdings LLC Senior Unsecured 3.350% 05/03/26	. 05/13/2025 .	ACRA RE II Surplus AAM		19,174,080	19,382,000	20,579,311	19,713,163		(110,601)		(110,601)		19,602,562		(428,482)	(428,482)	339,077	. 05/03/2026 .	1.F FE
..00817Y-AG-3	Aetna Inc Senior Unsecured 6.750% 12/15/37	. 06/05/2025 .	Susquehanna Financial		3,209,220	3,000,000	3,168,210	3,159,704		(3,530)		(3,530)		3,156,173		53,047	53,047	96,188	. 12/15/2037 .	2.B FE
..010392-FB-9	Alabama Power Co Senior Unsecured 6.000% 03/01/39	. 04/29/2025 .	JPM SECURITIES LLC		10,480,806	9,800,000	10,951,743	10,935,156		(18,610)		(18,610)		10,916,545		(435,739)	(435,739)	390,367	. 03/01/2039 .	1.F FE
..010392-FU-7	Alabama Power Co Senior Unsecured 1.450% 09/15/30	. 06/24/2025 .	TD SECURITIES (USA) LLC		15,070,475	17,500,000	15,017,450	15,110,318		181,307		181,307		15,291,624		(221,149)	(221,149)	197,361	. 09/15/2030 .	1.E FE
..01185*-AA-3	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33	. 06/30/2025 .	Redemption 100.0000		332,912	332,912	332,912	332,912						332,912				7,774	. 06/30/2033 .	2.C PL
..01185*-AB-1	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33	. 06/30/2025 .	Redemption 100.0000		50,919	50,919	50,919	50,919						50,919				1,189	. 06/30/2033 .	2.C PL
..021345-AA-1	Alta Wind Holdings LLC Secured 7.000% 06/30/35	. 06/30/2025 .	Redemption 100.0000		16,852	16,852	18,357	18,201		(1,349)		(1,349)		16,852				590	. 06/30/2035 .	2.C FE
..02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37	. 06/30/2025 .	Redemption 100.0000		84,526	84,526	84,526	84,526						84,526				2,515	. 09/30/2037 .	2.C PL
..02311#-AD-8	AMAROK HOLDINGS LLC SENIOR SECURED 7.300% 09/30/38	. 06/30/2025 .	Redemption 100.0000		124,302	124,302	124,302	124,302						124,302				4,537	. 09/30/2038 .	2.C PL
..023608-AQ-5	Ameren Corp Senior Unsecured 5.000% 01/15/29	. 04/29/2025 .	JPM SECURITIES LLC		15,199,650	15,000,000	14,966,100	14,972,869		2,027		2,027		14,974,896		224,754	224,754	593,750	. 01/15/2029 .	2.B FE
..025816-DE-6	American Express Co Senior Unsecured 4.990% 05/01/26	. 05/01/2025 .	Call 100.0000		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				336,825	. 05/01/2026 .	1.F FE
..02666T-AH-0	American Homes 4 Rent LP Senior Unsecured 5.500% 07/15/34	. 06/24/2025 .	ALRe Corporate AAM		12,607,802	12,550,000	12,494,655			2,070		2,070		12,496,724		111,077	111,077	304,860	. 07/15/2034 .	2.B FE
..03027X-AW-0	American Tower Corp Senior Unsecured 3.800% 08/15/29	. 04/29/2025 .	JPM SECURITIES LLC		4,833,100	5,000,000	5,774,000	5,417,612		(30,441)		(30,441)		5,387,171		(554,071)	(554,071)	134,583	. 08/15/2029 .	2.B FE
..03522A-AH-3	Anheuser-Busch Cos LLC / Anheu Senior Unsecured 4.700% 02/01/36	. 06/24/2025 .	Various		19,359,460	20,050,000	20,626,708	20,452,685		(15,136)		(15,136)		20,437,549		(1,078,089)	(1,078,089)	840,262	. 02/01/2036 .	2.C FE
..035240-AR-1	Anheuser-Busch InBev Worldwide Senior Unsecured 4.900% 01/23/31	. 04/29/2025 .	JPM SECURITIES LLC		3,837,450	3,750,000	3,736,538	3,742,449		143		143		3,742,592		94,858	94,858	49,510	. 01/23/2031 .	1.G FE
..036752-AP-8	Elevance Health Inc Senior Unsecured 2.550% 03/15/31	. 04/29/2025 .	JPM SECURITIES LLC		3,734,178	4,200,000	3,693,732	3,824,721		17,358		17,358		3,842,078		(107,900)	(107,900)	66,938	. 03/15/2031 .	2.A FE
..037833-BG-4	Apple Inc Senior Unsecured 3.200% 05/13/25	. 05/13/2025 .	Maturity		900,000	900,000	881,293	894,816		5,184		5,184		900,000				14,400	. 05/13/2025 .	1.B FE
..04015K-AB-6	Ares Finance Co II LLC SENIOR 3.250% 06/15/30	. 04/29/2025 .	JPM SECURITIES LLC		5,145,921	5,518,000	5,008,991			17,952		17,952		5,026,943		118,979	118,979	67,251	. 06/15/2030 .	2.A FE
..04018V-AA-1	Ares Finance Co III LLC Subordinated 4.125% 06/30/51	. 05/19/2025 .	JPM SECURITIES LLC		605,467	624,000	494,520	498,987		843		843		499,830		105,637	105,637	10,010	. 06/30/2051 .	2.C FE
..04020E-AA-5	Ares Strategic Income Fund Senior Unsecured 6.350% 08/15/29	. 05/28/2025 .	Tax Free Exchange		206,256,730	208,000,000	205,846,115	201,497,657		168,352		168,352		206,256,730				12,841,111	. 08/15/2029 .	2.C FE
..04020E-AC-1	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	. 05/28/2025 .	Various		185,333,464	187,460,000	185,133,892	158,250,405		131,169		131,169		185,333,464				6,228,336	. 02/15/2030 .	2.C FE
..04020E-AE-7	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	. 05/29/2025 .	Tax Free Exchange		118,157,527	119,980,000	118,077,689	2,484,390		79,423		79,423		118,157,527				1,622,331	. 03/15/2028 .	2.C FE
..04020E-AH-0	Ares Strategic Income Fund Senior Unsecured 6.200% 03/21/32	. 05/28/2025 .	Various		98,996,071	100,110,000	98,960,411	13,299,723		34,787		34,787		98,996,071				1,878,491	. 03/21/2032 .	2.C FE
..04020E-AJ-6	Ares Strategic Income Fund Senior Unsecured 6.200% 03/21/32	. 06/24/2025 .	ALRe Corporate AAM		20,252,162	20,000,000	19,930,638			1,091		1,091		19,931,730		320,432	320,432	320,333	. 03/21/2032 .	2.C Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..04316J-AD-1	Arthur J Gallagher & Co Senior Unsecured 5.500% 03/02/33	. 05/28/2025 .	AARE Surplus AAM		15,527,378	15,300,000	15,272,001	15,276,058		982		982		15,277,041		250,337	250,337	619,438	. 03/02/2033 .	2.B FE
..04316J-AF-6	Arthur J Gallagher & Co Senior Unsecured 6.500% 02/15/34	. 05/28/2025 .	AARE Surplus AAM		7,762,312	7,200,000	7,185,960	7,186,316		467		467		7,186,783		575,529	575,529	364,000	. 02/15/2034 .	2.B FE
..04316J-AP-4	Arthur J Gallagher & Co Senior Unsecured 5.550% 02/15/55	. 04/29/2025 .	JPM SECURITIES LLC		12,417,172	13,130,000	12,453,017			1,555		1,555		12,454,573		(37,400)	(37,400)	265,171	. 02/15/2055 .	2.B FE
..04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30	. 06/20/2025 .	Redemption 100.0000		81,544	81,544	81,544	81,544						81,544				2,071	. 06/20/2030 .	1.D
..052769-AD-8	Autodesk Inc Senior Unsecured 4.375% 06/15/25	. 06/16/2025 .	Various		11,391,000	11,391,000	11,345,801	11,379,986		11,014		11,014		11,391,000				249,178	. 06/15/2025 .	2.A FE
..052769-AG-1	Autodesk Inc Senior Unsecured 2.850% 01/15/30	. 04/29/2025 .	Various		7,443,280	8,000,000	7,899,499	7,912,281		5,194		5,194		7,917,475		(474,195)	(474,195)	180,500	. 01/15/2030 .	2.A FE
..053332-AR-3	AutoZone Inc Senior Unsecured 3.250% 04/15/25	. 04/15/2025 .	Various		5,550,000	5,550,000	5,400,718	5,530,979		19,021		19,021		5,550,000				73,396	. 04/15/2025 .	2.B FE
..053332-AY-8	AutoZone Inc Senior Unsecured 3.625% 04/15/25	. 04/15/2025 .	Various		15,000,000	15,000,000	16,438,500	15,077,770		(77,770)		(77,770)		15,000,000				271,875	. 04/15/2025 .	2.B FE
..05351W-AB-9	AVANGRID INC Senior Unsecured 3.800% 06/01/29	. 04/29/2025 .	JPM SECURITIES LLC		2,958,041	3,060,000	2,914,222			5,769		5,769		2,919,991		38,050	38,050	48,127	. 06/01/2029 .	2.B FE
..05526D-BH-7	BAT Capital Corp Senior Unsecured 3.462% 09/06/29	. 04/29/2025 .	JPM SECURITIES LLC		3,803,560	4,000,000	4,000,000	4,000,000						4,000,000		(196,440)	(196,440)	20,772	. 09/06/2029 .	2.A FE
..06051G-FP-9	Bank of America Corp Subordinated 3.950% 04/21/25	. 04/21/2025 .	Various		15,320,000	15,320,000	15,006,162	15,248,053		71,947		71,947		15,320,000				302,570	. 04/21/2025 .	2.A FE
..06051G-GC-7	Bank of America Corp Subordinated 4.183% 11/25/27	. 05/19/2025 .	JPM SECURITIES LLC		593,460	600,000	589,225			1,307		1,307		590,532		2,928	2,928	12,200	. 11/25/2027 .	2.A FE
..06051G-HG-7	Bank of America Corp Senior Unsecured 3.970% 03/05/29	. 04/29/2025 .	JPM SECURITIES LLC		36,460,170	37,000,000	36,409,680			8,746		8,746		36,418,426		41,744	41,744	224,415	. 03/05/2029 .	1.E FE
..06051G-HM-4	Bank of America Corp Senior Unsecured 4.271% 07/23/29	. 04/29/2025 .	JPM SECURITIES LLC		17,570,020	17,716,000	17,361,326			13,637		13,637		17,374,963		195,057	195,057	203,875	. 07/23/2029 .	1.G FE
..06051G-JZ-3	Bank of America Corp Senior Unsecured 2.087% 06/14/29	. 04/29/2025 .	JPM SECURITIES LLC		37,824,808	40,720,000	37,587,410			92,790		92,790		37,680,200		144,608	144,608	321,046	. 06/14/2029 .	1.G FE
..06051G-KA-6	Bank of America Corp Senior Unsecured 2.299% 07/21/32	. 04/29/2025 .	JPM SECURITIES LLC		986,321	1,150,000	967,939	1,004,821		5,443		5,443		1,010,264		(23,943)	(23,943)	20,490	. 07/21/2032 .	1.G FE
..06051G-KD-0	Bank of America Corp Senior Unsecured 2.572% 10/20/32	. 04/29/2025 .	JPM SECURITIES LLC		790,017	910,000	786,076	810,496		3,579		3,579		814,075		(24,058)	(24,058)	12,353	. 10/20/2032 .	1.G FE
..06051G-MD-8	Bank of America Corp BANK OF AMERICA CORP 5.518% 10/25/35	. 04/29/2025 .	JPM SECURITIES LLC		3,931,400	4,000,000	3,870,600			160		160		3,870,760		60,640	60,640	113,426	. 10/25/2035 .	1.G Z
..06051G-MD-8	Bank of America Corp BANK OF AMERICA CORP 5.518% 10/25/35	. 05/28/2025 .	AARE Surplus AAM		14,670,455	15,000,000	14,514,750			3,251		3,251		14,518,001		152,453	152,453	489,723	. 10/25/2035 .	1.G FE
..06368D-H7-2	Bank of Montreal Subordinated 3.088% 01/10/37	. 05/16/2025 .	Goldman Sachs		8,498,400	10,000,000	7,820,600	8,045,871		44,955		44,955		8,090,826		407,574	407,574	265,053	. 01/10/2037 .	2.A FE
..06368L-C5-3	Bank of Montreal Senior Unsecured 5.266% 12/11/26	. 04/29/2025 .	JPM SECURITIES LLC		5,070,950	5,000,000	5,000,000	5,000,000						5,000,000		70,950	70,950	101,663	. 12/11/2026 .	1.F FE
..06738E-BM-6	Barclays PLC Senior Unsecured 2.645% 06/24/31	. 04/29/2025 .	JPM SECURITIES LLC		6,292,830	7,050,000	6,277,109			14,637		14,637		6,291,746		1,084	1,084	65,265	. 06/24/2031 .	2.A FE
..06738E-BV-6	Barclays PLC Senior Unsecured 2.894% 11/24/32	. 05/28/2025 .	AARE Surplus AAM		8,672,398	10,000,000	8,569,434			15,759		15,759		8,585,193		87,205	87,205	145,504	. 11/24/2032 .	2.A FE
..06738E-CX-9	Barclays PLC Senior Unsecured 6.490% 09/13/29	. 05/15/2025 .	ALRe Modco - VIAC GA - AAM		43,495,877	41,680,000	43,717,735			(71,069)		(71,069)		43,646,666		(150,790)	(150,790)	465,867	. 09/13/2029 .	2.A FE
..06738E-CY-9	Barclays PLC Senior Unsecured 5.367% 02/25/31	. 04/29/2025 .	JPM SECURITIES LLC		23,783,127	23,480,000	23,506,792			(839)		(839)		23,505,952		277,175	277,175	227,531	. 02/25/2031 .	2.A FE
..06738E-CY-9	Barclays PLC Senior Unsecured 5.367% 02/25/31	. 05/28/2025 .	AARE Surplus AAM		1,531,196	1,520,000	1,524,621			(208)		(208)		1,524,413		6,784	6,784	21,074	. 02/25/2031 .	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..070101-F#-2	Basin Electric Power Cooperati 1ST MTG 11 SER B 4.100% 06/15/34	06/15/2025	Redemption 100.0000		298,034	298,034	298,034	298,034						298,034				6,110	06/15/2034	1.F
..084664-CW-9	Berkshire Hathaway Finance Cor Senior Unsecured 1.450% 10/15/30	04/29/2025	Various		4,357,350	5,000,000	4,955,354	4,971,923		1,482		1,482		4,973,405		(616,055)	(616,055)	39,271	10/15/2030	1.C FE
..09143#-AA-3	Bishop Hill Energy LLC SR SECD NTS 3.280% 06/30/37	06/30/2025	Various		626,898	626,898	626,898	626,898						626,898				10,338	06/30/2037	2.B PL
..09261B-AC-4	Blackstone Holdings Finance Co Senior Unsecured 1.625% 08/05/28	05/19/2025	JPM SECURITIES LLC		9,100,500	10,000,000	9,902,400	9,947,993		4,917		4,917		9,952,910		(852,410)	(852,410)	128,646	08/05/2028	1.E FE
..09261B-AK-6	Blackstone Holdings Finance Co Senior Unsecured 6.200% 04/22/33	05/21/2025	JANE STREET EXECUTION SERVICES		3,140,850	3,000,000	3,072,300	3,067,807		(2,636)		(2,636)		3,065,171		75,679	75,679	108,500	04/22/2033	1.E FE
..09261H-BT-3	Blackstone Private Credit Fund Senior Unsecured 5.600% 11/22/29	05/20/2025	Tax Free Exchange		30,038,615	30,320,000	30,034,386			4,229		4,229		30,038,615				839,527	11/22/2029	2.B FE
..09581C-AA-9	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	05/02/2025	Tax Free Exchange		248,457,664	249,800,000	248,160,057	207,646,324		90,040		90,040		248,457,664				9,974,250	09/15/2029	2.C FE
..09581C-AC-5	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	05/02/2025	Various		248,691,300	251,922,000	248,496,310	143,579,201		125,189		125,189		248,691,300				8,011,136	03/15/2030	2.C FE
..09581J-AR-7	Blue Owl Finance LLC Senior Unsecured 3.125% 06/10/31	06/24/2025	ALRe Corporate AAM		3,785,064	4,300,000	3,744,743			29,901		29,901		3,774,644		10,420	10,420	72,413	06/10/2031	2.B FE
..101137-AZ-0	Boston Scientific Corp Senior Unsecured 1.900% 06/01/25	06/01/2025	Maturity		12,000,000	12,000,000	11,481,184	11,844,578		155,422		155,422		12,000,000					06/01/2025	1.G FE
..10240*-AA-7	BOWIE ACQUISITIONS LLC SR SECD NTS 3.920% 09/30/38	06/30/2025	Redemption 100.0000		650,032	650,032	650,032	650,032						650,032				12,741	09/30/2038	2.C PL
..10373Q-BL-3	BP Capital Markets America Inc Senior Unsecured 3.633% 04/06/30	04/29/2025	JPM SECURITIES LLC		2,879,190	3,000,000	3,483,690	3,266,825		(16,868)		(16,868)		3,249,957		(370,767)	(370,767)	61,761	04/06/2030	1.E FE
..11135F-AQ-4	Broadcom Inc Senior Unsecured 4.150% 11/15/30	06/24/2025	Citigroup		25,373,400	26,000,000	25,334,140			23,489		23,489		25,357,629		15,771	15,771	659,389	11/15/2030	2.A FE
..114259-AV-6	Brooklyn Union Gas Co/The Senior Unsecured 4.632% 08/05/27	04/29/2025	JPM SECURITIES LLC		10,019,800	10,000,000	10,000,000	10,000,000						10,000,000		19,800	19,800	340,967	08/05/2027	2.A FE
..1248EP-CB-7	CCO Holdings LLC / CCO Holding Senior Unsecured 5.375% 06/01/29	04/24/2025	ALRe Modco - VIAC GA - AAM		9,738,100	10,000,000	9,641,200			3,637		3,637		9,644,837		93,263	93,263	210,521	06/01/2029	3.C FE
..12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS 6.340% 12/31/31	06/30/2025	Redemption 100.0000		314,645	314,645	314,645	314,645						314,645				9,974	12/31/2031	1.G PL
..12523@-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30	06/30/2025	Various		384,998	384,998	384,998	384,998						384,998				12,320	09/30/2030	3.B PL
..12610@-AA-3	Ced California Holdings 4 LLC SR SECD NTS 3.820% 12/31/38	06/30/2025	Various		818,855	818,855	818,855	818,855						818,855				15,640	12/31/2038	2.C
..12781*-AA-8	CGA CAP CR LSB PT TR (KIEWIT) P/T CERTS 23-CTL 5.645% 06/30/43	06/10/2025	Redemption 100.0000		142,212	142,212	142,212	142,212						142,212				3,386	06/30/2043	1.E PL
..136055-AA-8	Canadian Imperial Bank of Comm Secured 7.262% 04/10/32	04/10/2025	Various		269,530	269,530	271,003	269,958		(427)		(427)		269,530				9,787	04/10/2032	1.C FE
..15189W-AL-4	CenterPoint Energy Resources C Senior Unsecured 4.000% 04/01/28	04/29/2025	JPM SECURITIES LLC		24,780,750	25,000,000	24,792,500			4,108		4,108		24,796,608		(15,858)	(15,858)	80,556	04/01/2028	1.G Z
..15502#-AA-5	Central Port LLC SR SECD NTS 4.860% 11/05/29	06/30/2025	Various		457,500	457,500	457,500	457,500						457,500				11,117	11/05/2029	3.A
..161175-BM-5	Charter Communications Operati Senior Secured 5.375% 04/01/38	06/05/2025	Goldman Sachs		6,215,389	6,700,000	6,145,910	6,153,862		11,602		11,602		6,165,464		49,925	49,925	245,085	04/01/2038	2.C FE
..161175-BN-3	Charter Communications Operati Senior Secured 5.750% 04/01/48	06/26/2025	ALRe Corporate AAM		18,911,865	21,040,000	18,083,249			8,889		8,889		18,092,138		819,727	819,727	285,647	04/01/2048	2.C FE
..161175-BR-4	Charter Communications Operati Senior Secured 5.050% 03/30/29	05/29/2025	Citigroup		20,053,800	20,000,000	19,688,800			9,789		9,789		19,698,589		355,211	355,211	168,333	03/30/2029	2.C FE
..161175-BX-1	Charter Communications Operati Senior Secured 2.300% 02/01/32	04/29/2025	JPM SECURITIES LLC		6,350,778	7,820,000	6,257,095			34,051		34,051		6,291,146		59,632	59,632	44,465	02/01/2032	2.C FE
..161175-CJ-1	Charter Communications Operati Senior Secured 4.400% 04/01/33	04/29/2025	Various		18,183,895	20,040,000	17,939,412	11,743,258		54,904		54,904		18,063,247		120,648	120,648	511,911	04/01/2033	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
161175-CR-3	Charter Communications Operati Senior Secured 6.550% 06/01/34	04/29/2025	JPM SECURITIES LLC		23,287,725	22,500,000	23,188,812	4,996,074		(10,450)		(10,450)		23,174,180		113,545	113,545	609,969	06/01/2034	2.C FE
166764-BY-5	Chevron Corp Senior Unsecured 2.236% 05/11/30	04/29/2025	JPM SECURITIES LLC		905,350	1,000,000	1,000,000	1,000,000						1,000,000		(94,650)	(94,650)	10,497	05/11/2030	1.D FE
167885-A#-9	Chicago Parking Meters LLC SR SECD NTS 5.070% 12/30/33	06/30/2025	Redemption 100.0000		97,347	97,347	97,347	97,347						97,347				2,468	12/30/2033	2.B PL
171239-AG-1	Chubb INA Holdings LLC Senior Unsecured 1.375% 09/15/30	06/24/2025	Various		32,738,569	37,835,000	37,667,066	37,735,019		7,109		7,109		37,742,128		(5,003,559)	(5,003,559)	400,289	09/15/2030	1.F FE
171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B 2.910% 10/30/50	04/30/2025	Various		94,286	94,286	85,371	62,619		12,011		12,011		94,286				1,372	10/30/2050	1.G
171265-C8-8	Chugach Electric Association I 1ST MTG 2020 SER A-A 2.380% 10/30/39	04/30/2025	Various		276,364	276,364	268,430	269,010		7,354		7,354		276,364				3,289	10/30/2039	1.G
172967-ME-8	Citigroup Inc Senior Unsecured 3.980% 03/20/30	04/29/2025	JPM SECURITIES LLC		25,317,214	26,050,000	25,010,605			34,269		34,269		25,044,874		272,339	272,339	633,594	03/20/2030	1.G FE
17308C-C5-3	Citigroup Inc Senior Unsecured 2.976% 11/05/30	04/29/2025	JPM SECURITIES LLC		63,261,108	68,400,000	62,692,601			140,323		140,323		62,832,924		428,184	428,184	989,520	11/05/2030	1.G FE
186858-AD-4	Cliffwater Corporate Lending F SR SECD NTS SER A 5.440% 07/19/25	06/20/2025	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,000,356	07/19/2025	1.C PL
19828T-AB-2	Columbia Pipelines Operating C Senior Unsecured 6.036% 11/15/33	05/16/2025	Goldman Sachs		5,132,000	5,000,000	5,173,650	5,162,601		(5,661)		(5,661)		5,156,940		(24,940)	(24,940)	154,253	11/15/2033	2.A FE
20030N-BN-0	Comcast Corp Senior Unsecured 3.375% 08/15/25	06/05/2025	Maturity		1,600,000	1,600,000	1,538,256	1,578,808		14,630		14,630		1,593,438		6,562	6,562	27,000	08/15/2025	1.G FE
20030N-CU-3	Comcast Corp Senior Unsecured 4.250% 10/15/30	04/29/2025	Various		4,936,700	5,000,000	4,996,820	4,998,339		74		74		4,998,412		(61,712)	(61,712)	115,104	10/15/2030	1.G FE
20030N-DA-6	Comcast Corp Senior Unsecured 2.650% 02/01/30	05/21/2025	Barclays		4,580,050	5,000,000	4,484,750			30,539		30,539		4,515,289		64,761	64,761	107,104	02/01/2030	1.G FE
21871X-AF-6	Corebridge Financial Inc Senior Unsecured 3.850% 04/05/29	06/17/2025	ACRA RE II Surplus AAM		485,054	500,000	476,038			2,285		2,285		478,322		6,731	6,731	13,368	04/05/2029	2.A FE
21871X-AH-2	Corebridge Financial Inc Senior Unsecured 3.900% 04/05/32	06/26/2025	Various		19,589,232	21,000,000	19,427,680			15,883		15,883		19,443,563		145,669	145,669	168,350	04/05/2032	2.A FE
21871X-AT-6	Corebridge Financial Inc Junior Subordinated 6.375% 09/15/54	06/24/2025	AARE II Surplus ISG		19,658,444	20,000,000	19,467,716			1,211		1,211		19,468,927		189,517	189,517	343,542	09/15/2054	2.C FE
225313-AQ-8	Credit Agricole SA Subordinated 6.251% 01/10/35	06/17/2025	Various		21,782,967	21,250,000	21,250,000	21,250,000						21,250,000		532,967	532,967	1,229,272	01/10/2035	2.A FE
22535W-AN-7	Credit Agricole SA Senior Non Preferred 6.080% 01/09/36	05/28/2025	AARE Surplus AAM		9,612,991	9,500,000	9,500,000							9,500,000		112,991	112,991	215,021	01/09/2036	1.G FE
23311V-AH-0	DCP Midstream Operating LP Senior Unsecured 5.125% 05/15/29	04/29/2025	Various		7,785,347	7,730,000	7,753,171	1,504,603		(440)		(440)		7,752,417		32,930	32,930	181,574	05/15/2029	2.B FE
23311V-AJ-6	DCP Midstream Operating LP Senior Unsecured 5.625% 07/15/27	04/29/2025	JPM SECURITIES LLC		6,263,303	6,160,000	6,253,509			(3,742)		(3,742)		6,249,766		13,537	13,537	101,063	07/15/2027	2.B FE
23345M-AB-3	DT Midstream Inc DT MIDSTREAM INC 4.375% 06/15/31	06/24/2025	ALRe Corporate AAM		9,500,211	10,000,000	9,164,100			24,497		24,497		9,188,597		311,614	311,614	228,472	06/15/2031	2.C FE
233851-CU-6	Mercedes-Benz Finance North Am Senior Unsecured 3.450% 01/06/27	05/19/2025	JPM SECURITIES LLC		2,940,870	3,000,000	3,201,750	3,084,067		(15,872)		(15,872)		3,068,195		(127,325)	(127,325)	90,275	01/06/2027	1.F FE
233898-AA-9	Dairyland Power Cooperative 1ST MTG SER 13A 3.420% 03/30/43	06/30/2025	Redemption 100.0000		191,667	191,667	191,667	191,667						191,667				3,278	03/30/2043	1.G
235851-AW-2	Danaher Corp Senior Unsecured 2.800% 12/10/51	05/28/2025	AARE Surplus AAM		2,411,641	4,000,000	2,662,240	2,685,901		9,528		9,528		2,695,429		(283,789)	(283,789)	52,267	12/10/2051	1.G FE
23918K-AW-8	DAVITA INC Senior Unsecured 6.875% 09/01/32	04/24/2025	ALRe Modco - VIAC GA - AAM		5,054,025	5,000,000	5,011,200			(71)		(71)		5,011,129		42,896	42,896	47,743	09/01/2032	3.C Z
24703T-AL-0	Dell International LLC / EMC C Senior Unsecured 4.750% 04/01/28	04/29/2025	JPM SECURITIES LLC		50,395,500	50,000,000	50,258,750			(6,082)		(6,082)		50,252,668		142,832	142,832	191,319	04/01/2028	2.B Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
24703T-AM-8	Dell International LLC / EMC C Senior Unsecured 5.000% 04/01/30	04/29/2025	JPM SECURITIES LLC		40,209,600	40,000,000	40,089,350			(1,305)		(1,305)		40,088,045		121,555	121,555	161,111	04/01/2030	2.B Z
251526-CT-4	Deutsche Bank AG/New York NY Unsecured 7.079% 02/10/34	06/17/2025	ALRE - DFL Trust AAM		12,528,368	11,920,000	12,529,797			(4,166)		(4,166)		12,525,631		2,737	2,737	297,680	02/10/2034	2.C FE
251526-CV-9	Deutsche Bank AG/New York NY Senior Non Preferred 5.706% 02/08/28	06/05/2025	ACRA RE II Surplus AAM		12,525,427	12,350,000	12,498,200			(3,294)		(3,294)		12,494,906		30,521	30,521	225,110	02/08/2028	2.A FE
25278X-AX-7	Diamondback Energy Inc Senior Unsecured 5.200% 04/18/27	05/29/2025	Various		22,236,150	22,000,000	21,917,896	21,935,879		9,436		9,436		21,945,315		290,835	290,835	683,800	04/18/2027	2.B FE
25470D-BE-8	Discovery Communications LLC Senior Unsecured 3.950% 06/15/25	06/16/2025	Various		6,000,000	6,000,000	5,977,520	5,998,178		1,822		1,822		6,000,000				118,500	06/15/2025	2.C FE
25746U-DG-1	Dominion Energy Inc Senior Unsecured 3.375% 04/01/30	04/29/2025	JPM SECURITIES LLC		4,687,400	5,000,000	4,684,600			320		320		4,684,920		2,480	2,480	13,594	04/01/2030	2.B FE
25746U-DW-6	Dominion Energy Inc Senior Unsecured 5.000% 06/15/30	04/29/2025	JPM SECURITIES LLC		5,044,350	5,000,000	5,041,050			(45)		(45)		5,041,005		3,345	3,345	34,028	06/15/2030	2.B Z
260543-DJ-9	Dow Chemical Co/The Senior Unsecured 5.150% 02/15/34	05/21/2025	Goldman Sachs		1,655,698	1,700,000	1,699,711	1,699,749		13		13		1,699,762		(44,064)	(44,064)	67,365	02/15/2034	2.A FE
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	06/24/2025	Various		27,984,392	27,180,000	27,395,072			(746)		(746)		27,394,326		590,066	590,066	540,542	09/01/2054	2.C FE
26860#-AA-8	EIF Pio Pico LLC SR SECD NTS 4.170% 12/31/41	06/30/2025	Redemption 100.0000		87,180	87,180	87,180	84,558		2,622		2,622		87,180				1,818	12/31/2041	1.G PL
26885B-AC-4	EQM Midstream Partners LP Senior Unsecured 5.500% 07/15/28	04/02/2025	Tax Free Exchange		499,111	500,000	497,690	499,048		62		62		499,111				20,132	07/15/2028	3.A FE
281020-AM-9	Edison International Senior Unsecured 4.125% 03/15/28	04/29/2025	JPM SECURITIES LLC		9,714,000	10,000,000	9,766,600	9,791,011		20,109		20,109		9,811,120		(97,120)	(97,120)	257,813	03/15/2028	2.C FE
281020-AR-8	Edison International Senior Unsecured 4.950% 04/15/25	04/15/2025	Maturity		1,000,000	1,000,000	973,597	996,702		3,298		3,298		1,000,000				24,750	04/15/2025	2.C FE
29248O-AK-6	Energy Transfer LP Senior Unsecured 4.400% 03/15/27	04/29/2025	JPM SECURITIES LLC		1,496,085	1,500,000	1,467,133	1,483,387		2,380		2,380		1,485,767		10,318	10,318	41,250	03/15/2027	2.B FE
29278N-AG-8	Energy Transfer LP Senior Unsecured 5.250% 04/15/29	04/29/2025	JPM SECURITIES LLC		2,028,360	2,000,000	1,998,912	1,999,161		10		10		1,999,172		29,188	29,188	56,875	04/15/2029	2.B FE
29336T-AE-0	ONEOK Inc Senior Unsecured 5.650% 09/01/34	06/16/2025	Tax Free Exchange		12,364,264	12,260,000	12,371,126	6,117,925		(3,958)		(3,958)		12,364,264				575,318	09/01/2034	2.B FE
29336U-AD-9	ONEOK Inc Senior Unsecured 5.050% 04/01/45	06/16/2025	Various		41,533,166	45,000,000	41,209,401	41,492,887		40,279		40,279		41,533,166				1,609,688	04/01/2045	2.B FE
29336J-AG-2	ONEOK Inc Senior Unsecured 5.450% 06/01/47	06/16/2025	Tax Free Exchange		19,025,029	20,000,000	19,006,600	19,015,200		9,829		9,829		19,025,029				587,389	06/01/2047	2.B FE
29364W-BQ-0	Entergy Louisiana LLC Secured 5.800% 03/15/55	04/29/2025	JPM SECURITIES LLC		12,577,432	12,640,000	12,427,774			1,007		1,007		12,428,782		148,650	148,650	230,118	03/15/2055	1.F FE
29365B-AA-1	Entegris Inc Senior Secured 4.750% 04/15/29	04/24/2025	ALRe Modco - VIAC GA - AAM		4,850,000	5,000,000	4,793,900			2,097		2,097		4,795,997		54,003	54,003	124,028	04/15/2029	2.C Z
29379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78	05/28/2025	Various		29,352,831	30,070,000	29,147,876			734		734		29,148,610		204,221	204,221	448,962	02/15/2078	2.B FE
29444U-BE-5	Equinix Inc Senior Unsecured 3.200% 11/18/29	04/29/2025	JPM SECURITIES LLC		12,698,319	13,510,000	12,505,802			35,183		35,183		12,540,984		157,335	157,335	194,544	11/18/2029	2.B FE
29736R-AT-7	Estee Lauder Cos Inc/The Senior Unsecured 4.650% 05/15/33	05/29/2025	Various		9,664,650	10,000,000	9,989,700	9,991,150		109		109		9,991,259		(326,609)	(326,609)	251,875	05/15/2033	1.G FE
30034W-AB-2	EVERGY INC Senior Unsecured 2.900% 09/15/29	04/29/2025	JPM SECURITIES LLC		11,033,180	11,850,000	10,906,159			21,946		21,946		10,928,104		105,075	105,075	142,281	09/15/2029	2.B FE
30040W-AZ-1	Eversource Energy Senior Unsecured 5.950% 07/15/34	04/10/2025	Market Axess		1,527,345	1,500,000	1,495,845	1,495,910		83		83		1,495,993		31,352	31,352	65,946	07/15/2034	2.B FE
30161M-AS-2	Constellation Energy Generatio Senior Unsecured 3.250% 06/01/25	06/02/2025	Maturity		15,000,000	15,000,000	14,385,359	14,869,247		130,753		130,753		15,000,000				243,750	06/01/2025	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30161N-BM-2	Exelon Corp Senior Unsecured 5.150% 03/15/29	04/29/2025	JPM SECURITIES LLC		5,103,500	5,000,000	5,098,200			(129)		(129)		5,098,071		5,429	5,429	32,188	03/15/2029	2.B Z
30161N-BQ-3	Exelon Corp Jr Subordinated 6.500% 03/15/55	05/28/2025	AARE Surplus AAM		22,507,236	22,580,000	22,420,512			1,276		1,276		22,421,788		85,448	85,448	403,618	03/15/2055	2.C FE
30231G-BN-1	Exxon Mobil Corp Senior Unsecured 2.610% 10/15/30	04/29/2025	Various		2,020,590	2,200,000	2,216,269	2,209,659		(551)		(551)		2,209,108		(188,518)	(188,518)	31,103	10/15/2030	1.D FE
30288*-AC-4	FLNG Liquefaction 2 LLC SR SECD NTS SER A 4.280% 06/30/38	06/30/2025	Redemption 100.0000		358,500	358,500	358,500	358,500						358,500				7,672	06/30/2038	2.B FE
30288*-AE-0	FLNG Liquefaction 2 LLC SR SECD NTS 4.390% 12/31/38	06/30/2025	Various		225,000	225,000	212,532	212,601		12,399		12,399		225,000				4,939	12/31/2038	2.B FE
30306V-A8-8	FLNG Liquefaction 3 LLC SR SECD NTS 4.360% 06/30/39	06/30/2025	Various		675,200	675,200	675,200	675,200						675,200				14,719	06/30/2039	2.C FE
30321L-2C-5	F&G Global Funding Senior Secured 2.000% 09/20/28	05/19/2025	JPM SECURITIES LLC		18,128,800	20,000,000	19,945,600	19,970,110		3,002		3,002		19,973,112		(1,844,312)	(1,844,312)	266,667	09/20/2028	1.G FE
31428X-CL-8	FedEx Corp Senior Unsecured 4.900% 01/15/34	04/29/2025	JPM SECURITIES LLC		4,804,900	5,000,000	5,345,182			(5,741)		(5,741)		5,339,441		(534,541)	(534,541)	71,458	01/15/2034	2.B FE
337738-AP-3	Fiserv Inc Senior Unsecured 3.850% 06/01/25	06/02/2025	Maturity		5,000,000	5,000,000	4,996,650	4,999,836		164		164		5,000,000				96,250	06/01/2025	2.B FE
337738-AU-2	Fiserv Inc Senior Unsecured 3.500% 07/01/29	05/29/2025	Various		15,395,930	16,162,000	15,491,748	2,939,098		40,884		40,884		15,487,742		(91,812)	(91,812)	225,660	07/01/2029	2.B FE
337932-AL-1	FirstEnergy Corp Senior Unsecured 2.650% 03/01/30	04/29/2025	JPM SECURITIES LLC		4,522,800	5,000,000	4,356,897	4,409,118		33,230		33,230		4,442,348		80,452	80,452	87,965	03/01/2030	2.C FE
340711-AW-0	Florida Gas Transmission Co LL SR NTS 4.350% 07/15/25	06/27/2025	Call 100.0000		6,000,000	6,000,000	5,897,887	5,962,731		33,805		33,805		5,996,535		3,465	3,465	247,950	07/15/2025	2.B FE
341081-FZ-5	Florida Power & Light Co Secured 2.850% 04/01/25	04/01/2025	Various		20,000,000	20,000,000	21,038,154	20,049,499		(49,499)		(49,499)		20,000,000				249,375	04/01/2025	1.D FE
345397-B2-8	Ford Motor Credit Co LLC Senior Unsecured 3.375% 11/13/25	04/29/2025	JPM SECURITIES LLC		12,729,591	12,900,000	12,576,894	12,676,924		83,767		83,767		12,760,691		(31,100)	(31,100)	201,966	11/13/2025	2.C FE
345397-XL-2	Ford Motor Credit Co LLC Senior Unsecured 4.134% 08/04/25	04/29/2025	JPM SECURITIES LLC		12,630,023	12,700,000	12,480,036	12,583,716		64,741		64,741		12,648,457		(18,434)	(18,434)	387,930	08/04/2025	3.A FE
345397-XU-2	Ford Motor Credit Co LLC Senior Unsecured 4.389% 01/08/26	04/29/2025	JPM SECURITIES LLC		12,669,184	12,800,000	12,546,048	12,631,663		53,766		53,766		12,685,429		(16,245)	(16,245)	455,676	01/08/2026	2.C FE
36143L-2D-6	GA Global Funding Trust Secured 1.950% 09/15/28	05/19/2025	JPM SECURITIES LLC		4,272,232	4,680,000	4,670,266	4,674,683		538		538		4,675,221		(402,989)	(402,989)	62,108	09/15/2028	1.F FE
36256#-AA-9	Gsrp Portfolio I LLC GTD SR SECD NTS 3.770% 12/31/44	06/30/2025	Various		540,961	540,961	540,961	540,952		9		9		540,961				10,197	12/31/2044	2.B PL
37045X-BG-0	General Motors Financial Co In Senior Unsecured 5.250% 03/01/26	04/29/2025	JPM SECURITIES LLC		1,999,140	2,000,000	1,969,073	1,988,393		2,987		2,987		1,991,379		7,761	7,761	69,708	03/01/2026	2.B FE
37045X-DD-5	General Motors Financial Co In Senior Unsecured 1.250% 01/08/26	04/29/2025	JPM SECURITIES LLC		1,950,780	2,000,000	1,870,928	1,914,188		27,415		27,415		1,941,603		9,177	9,177	20,278	01/08/2026	2.B FE
37045X-DE-3	General Motors Financial Co In Senior Unsecured 2.350% 01/08/31	04/29/2025	JPM SECURITIES LLC		2,185,570	2,580,000	2,580,000	2,580,000						2,580,000		(394,430)	(394,430)	18,863	01/08/2031	2.B FE
37045X-DJ-7	General Motors Financial Co In Senior Unsecured 3.800% 04/07/25	04/07/2025	Maturity		10,000,000	10,000,000	9,756,150	9,949,366		50,634		50,634		10,000,000				190,000	04/07/2025	2.B FE
37270*-AA-3	Georgetown Energy Partners, LL SR SECD NTS 3.580% 06/30/51	06/30/2025	Redemption 100.0000		5,839	5,839	5,839	5,839						5,839				105	06/30/2051	1.G PL
374593-A*-2	Giants Stadium LLC SR SECD NTS SER 2010 7.100% 04/01/40	04/01/2025	Redemption 100.0000		413,667	413,667	413,667	413,667						413,667				14,685	04/01/2040	2.B PL
37959G-AC-1	Global Atlantic Fin Co Subordinated 4.700% 10/15/51	05/06/2025	ACRA RE II Surplus AAM		11,705,143	12,280,000	11,735,650	11,751,224		2,567		2,567		11,753,791		(48,648)	(48,648)	322,248	10/15/2051	3.A FE
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured 6.750% 03/15/54	05/28/2025	AARE Surplus AAM		14,783,478	15,000,000	14,630,887			702		702		14,631,588		151,890	151,890	199,688	03/15/2054	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38147U-AE-7	Goldman Sachs BDC Inc Senior Unsecured 6.375% 03/11/27	05/21/2025	TRUIST BANK		7,003,854	6,879,000	6,850,383	6,857,551		3,613		3,613		6,861,165		142,689	142,689	305,757	03/11/2027	2.C FE
38148L-AE-6	Goldman Sachs Group Inc/The Senior Unsecured 3.750% 05/22/25	05/22/2025	Maturity		10,000,000	10,000,000	9,769,300	9,935,543		64,457		64,457		10,000,000				187,500	05/22/2025	2.A FE
38152B-AA-9	Goldman Sachs Private Credit C Senior Unsecured 5.875% 05/06/28	05/19/2025	JPM SECURITIES LLC		6,128,721	6,150,000	6,145,634			53		53		6,145,686		(16,965)	(16,965)	14,051	05/06/2028	2.C Z
38179R-AC-9	Golub Capital Private Credit F Senior Unsecured 5.875% 05/01/30	06/12/2025	Tax Free Exchange		89,621,282	90,170,000	89,596,641			24,642		24,642		89,621,282				1,589,246	05/01/2030	2.C FE
39951#-AA-1	Ground Lease Trust A - 2018A P/T CERTS 4.580% 02/15/51	06/15/2025	Redemption 100.0000		50,386	50,386	50,386	50,386						50,386				962	02/15/2051	3.B PL
40440V-AD-7	HPS Corporate Lending Fund Senior Unsecured 5.450% 01/14/28	04/03/2025	Tax Free Exchange		4,978,910	5,000,000	4,977,800			1,110		1,110		4,978,910				59,799	01/14/2028	2.C FE
40440V-AE-5	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	04/03/2025	Various		75,486,639	76,667,000	75,464,861	54,712,643		21,578		21,578		75,486,639				1,001,037	04/14/2032	2.C FE
40440V-AF-2	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	04/29/2025	JPM SECURITIES LLC		4,629,375	4,500,000	4,644,094			(6,510)		(6,510)		4,637,584		(8,209)	(8,209)	75,938	01/30/2029	2.C FE
40467@-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34	06/01/2025	Redemption 100.0000		396,016	396,016	396,016	396,016						396,016				6,592	04/01/2034	1.C
406216-BJ-9	Halliburton Co Senior Unsecured 4.850% 11/15/35	05/28/2025	AARE Surplus AAM		1,126,332	1,200,000	1,116,516	1,122,158		2,146		2,146		1,124,304		2,028	2,028	31,202	11/15/2035	2.A FE
406216-BL-4	Halliburton Co Senior Unsecured 2.920% 03/01/30	04/29/2025	Various		3,681,800	4,000,000	4,009,083	4,005,486		(352)		(352)		4,005,134		(323,334)	(323,334)	77,542	03/01/2030	2.A FE
42307T-AG-3	Kraft Heinz Foods Co Senior Unsecured 6.750% 03/15/32	04/29/2025	JPM SECURITIES LLC		5,498,550	5,000,000	5,556,358	5,551,860		(21,012)		(21,012)		5,530,847		(32,297)	(32,297)	210,938	03/15/2032	2.B FE
437076-CU-4	Home Depot Inc/The Senior Unsecured 5.125% 04/30/25	04/30/2025	Maturity		37,000,000	37,000,000	36,993,750	36,998,117		1,883		1,883		37,000,000				948,125	04/30/2025	1.F FE
444454-AD-4	Hughes Satellite Systems Corp Senior Secured 5.250% 08/01/26	06/04/2025	Citigroup		13,061,512	15,200,000	16,723,040	15,723,342		(126,750)		(126,750)		15,596,592		(2,535,080)	(2,535,080)	673,867	08/01/2026	5.A FE
44891A-BL-0	Hyundai Capital America Senior Unsecured 6.375% 04/08/30	04/01/2025	JPM SECURITIES LLC		10,473,600	10,000,000	9,647,000	9,731,975		10,688		10,688		9,742,663		730,937	730,937	308,125	04/08/2030	1.G FE
44891A-CF-2	Hyundai Capital America Senior Unsecured 5.800% 06/26/25	06/26/2025	Maturity		2,000,000	2,000,000	1,997,720	1,999,422		578		578		2,000,000				58,000	06/26/2025	1.G FE
46433@-AA-6	Iskandar Ventures LLC SECD REV NTS SER 20-1 3.410% 06/15/39	06/15/2025	Various		325,625	325,625	325,625	325,625						325,625				4,369	06/15/2039	1.E PL
46625H-RY-8	JPMorgan Chase & Co Senior Unsecured 3.782% 02/01/28	05/19/2025	JPM SECURITIES LLC		1,829,809	1,855,000	1,815,044			4,523		4,523		1,819,567		10,242	10,242	56,320	02/01/2028	1.F FE
46647P-AV-8	JPMorgan Chase & Co Senior Unsecured 4.203% 07/23/29	04/29/2025	JPM SECURITIES LLC		24,746,500	25,000,000	24,815,750			2,790		2,790		24,818,540		(72,040)	(72,040)	283,119	07/23/2029	1.F FE
46647P-CZ-7	JPMorgan Chase & Co Senior Unsecured 6.660% 04/26/26	04/26/2025	Various		20,000,000	20,000,000	19,705,090	19,793,228		48,075		48,075		19,841,303		158,697	158,697		04/26/2026	1.F FE
46647P-DF-0	JPMorgan Chase & Co Senior Unsecured 4.565% 06/14/30	05/21/2025	JPM SECURITIES LLC		24,787,500	25,000,000	24,853,500			5,134		5,134		24,858,634		(71,134)	(71,134)	500,882	06/14/2030	1.F FE
46647P-DJ-7	JPMorgan Chase & Co Senior Unsecured 5.299% 07/24/29	04/29/2025	JPM SECURITIES LLC		29,243,282	28,590,000	29,153,795			(20,679)		(20,679)		29,133,116		110,166	110,166	403,996	07/24/2029	1.E FE
46647P-DJ-7	JPMorgan Chase & Co Senior Unsecured 5.299% 07/24/29	06/30/2025	ALRe Corporate AAM		12,304,409	12,000,000	12,190,680			(11,488)		(11,488)		12,179,192		125,217	125,217	275,548	07/24/2029	1.E FE
46647P-EY-8	JPMorgan Chase & Co Senior Unsecured 5.103% 04/22/31	04/29/2025	JPM SECURITIES LLC		13,207,480	13,000,000	13,005,980			(25)		(25)		13,005,955		201,525	201,525	14,742	04/22/2031	1.E Z
48244@-AB-9	Kcpl Trust 2005-A NT SER B 5.100% 09/30/25	05/07/2025	Redemption 100.0000		3,899	3,899	3,899	3,899						3,899				1,967	09/30/2025	2.A YE
48244@-AB-9	Kcpl Trust 2005-A NT SER B 5.100% 09/30/25	06/30/2025	Redemption 100.0000		276,513	276,513	276,513	276,513						276,513				5,867	09/30/2025	2.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35	06/15/2025	Redemption 100.0000		8,631	8,631	8,631	8,631						8,631				112	12/31/2035	2.A PL
..49271V-AJ-9	Keurig Dr Pepper Inc Senior Unsecured 3.200% 05/01/30	04/29/2025	JPM SECURITIES LLC		233,773	250,000	249,358	249,635		21		21		249,656		(15,884)	(15,884)	3,978	05/01/2030	2.B FE
..50076Q-AE-6	Kraft Heinz Foods Co Senior Unsecured 5.000% 06/04/42	04/29/2025	JPM SECURITIES LLC		635,789	700,000	672,077	673,588		308		308		673,897		(38,108)	(38,108)	14,194	06/04/2042	2.B FE
..501044-DP-3	Kroger Co/The Senior Unsecured 2.200% 05/01/30	04/29/2025	JPM SECURITIES LLC		3,567,520	4,000,000	3,991,440	3,995,206		280		280		3,995,487		(427,967)	(427,967)	43,756	05/01/2030	2.A FE
..50247@-AA-4	Lv Stadium Events Company LLC SR SECD NTS 3.360% 06/30/45	06/30/2025	Various		546,900	546,900	531,584	531,677		15,222		15,222		546,900				9,806	06/30/2045	2.A PL
..50249A-AM-5	LYB International Finance III Senior Unsecured 5.500% 03/01/34	05/21/2025	UBS		4,925,121	5,100,000	5,221,819	5,219,517		(4,091)		(4,091)		5,215,426		(290,305)	(290,305)	203,363	03/01/2034	2.B FE
..52678@-AA-8	Lerado Investments SR SECD NTS 3.860% 03/31/36	06/30/2025	Redemption 100.0000		29,006	29,006	29,006	29,006						29,006				560	03/31/2036	2.B PL
..527298-BX-0	Level 3 Financing Inc PRIV PLACEMENT 10.500% 04/15/29	06/30/2025	Redemption 115.1999		23,039,981	20,000,000	21,908,400			1,131,581		1,131,581		23,039,981				694,167	04/15/2029	4.A FE
..540424-AR-9	Loews Corp Senior Unsecured 4.125% 05/15/43	04/29/2025	JPM SECURITIES LLC		9,555,732	11,300,000	10,020,189	10,033,382		13,977		13,977		10,047,359		(491,627)	(491,627)	213,641	05/15/2043	1.G FE
..540424-AT-5	Loews Corp Senior Unsecured 3.200% 05/15/30	04/29/2025	Various		14,962,240	16,000,000	16,384,483	16,223,169		(13,607)		(13,607)		16,209,562		(1,247,322)	(1,247,322)	234,667	05/15/2030	1.G FE
..54336#-AA-6	Longwood Energy Partners LLC SR SECD NTS 4.490% 06/30/51	06/30/2025	Various		107,991	107,991	107,991	107,991						107,991				2,424	06/30/2051	2.C PL
..55280M-AA-4	Mas Georgia Lfg SECD NTS SER 15 5.000% 12/01/35	06/01/2025	Redemption 100.0000		348,622	348,622	348,622	348,622						348,622				8,716	12/01/2035	3.C PL
..55336V-AJ-9	MPLX LP Senior Unsecured 4.875% 06/01/25	04/09/2025	Various		5,000,000	5,000,000	5,226,114	4,994,424		3,643		3,643		4,998,067		1,933	1,933	86,667	06/01/2025	2.B FE
..55336V-AR-1	MPLX LP Senior Unsecured 4.000% 03/15/28	04/29/2025	JPM SECURITIES LLC		1,970,100	2,000,000	1,922,955	1,939,636		5,790		5,790		1,945,426		24,674	24,674	50,000	03/15/2028	2.B FE
..55336V-BY-5	MPLX LP Senior Unsecured 5.400% 04/01/35	06/26/2025	ALRe Corporate AAM		18,958,677	19,200,000	18,774,336			5,905		5,905		18,780,241		178,437	178,437	305,280	04/01/2035	2.B FE
..56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SECD NTS SER 3 3.610% 12/10/44	06/10/2025	Various		153,138	153,138	153,138	153,138						153,138				2,764	12/10/2044	1.G FE
..571903-BD-4	Marriott International Inc/MD Senior Unsecured 5.750% 05/01/25	05/01/2025	Various		43,120,000	43,120,000	47,993,689	43,385,974		(265,974)		(265,974)		43,120,000				1,239,700	05/01/2025	2.B FE
..571903-BS-1	Marriott International Inc/MD Senior Unsecured 5.350% 03/15/35	06/24/2025	Various		18,864,346	18,915,000	19,186,102	12,352,585		(6,690)		(6,690)		19,167,197		(302,852)	(302,852)	652,515	03/15/2035	2.B FE
..571903-BT-9	Marriott International Inc/MD Senior Unsecured 5.100% 04/15/32	06/24/2025	ALRe Corporate AAM		4,021,069	4,000,000	3,971,940			483		483		3,972,422		48,646	48,646	66,867	04/15/2032	2.B FE
..57629W-3S-7	MassMutual Global Funding II Senior Secured 4.350% 09/17/31	04/29/2025	JPM SECURITIES LLC		8,708,527	8,880,000	8,852,916	8,853,861		1,149		1,149		8,855,010		(146,483)	(146,483)	239,279	09/17/2031	1.B FE
..585055-BT-2	Medtronic Inc Senior Unsecured 4.375% 03/15/35	04/01/2025	ACRA RE 2A Surplus AAM		3,846,466	4,000,000	3,798,800	3,813,468		3,530		3,530		3,816,998		29,468	29,468	95,278	03/15/2035	1.G FE
..58506D-AA-6	Medline Borrower LP/Medline Co MEDLINE BORROWER/MEDL CO 6.250% 04/01/29	06/26/2025	ALRe Corporate AAM		10,264,850	10,000,000	10,041,600			(2,967)		(2,967)		10,038,633		226,217	226,217	147,569	04/01/2029	3.C FE
..59151L-AA-4	Methanex US Operations Inc Senior Unsecured 6.250% 03/15/32	06/26/2025	ALRe Corporate AAM		4,973,675	5,000,000	4,768,950			5,815		5,815		4,774,765		198,910	198,910	85,938	03/15/2032	3.B FE
..591894-CC-2	FirstEnergy Pennsylvania Elect Senior Unsecured 4.300% 01/15/29	04/29/2025	Various		3,460,835	3,500,000	3,521,336	3,497,978		(139)		(139)		3,497,839		(37,004)	(37,004)	119,146	01/15/2029	2.A FE
..60040#-AB-8	Millennium Pipeline Co LLC SR SECD NTS SER B 6.000% 06/30/32	06/30/2025	Redemption 100.0000		327,375	327,375	327,375	327,375						327,375				9,821	06/30/2032	1.G PL
..607120-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42	05/09/2025	Redemption 100.0000		590,199	590,199	590,199	590,199						590,199				15,139	11/09/2042	1.F
..61690U-8E-3	Morgan Stanley Bank NA Senior Unsecured 4.968% 07/14/28	06/30/2025	ALRe Corporate AAM		25,114,390	24,830,000	25,018,211			(18,724)		(18,724)		24,999,488		114,903	114,903	568,806	07/14/2028	1.D FE
..61747Y-FH-3	Morgan Stanley Senior Unsecured 6.407% 11/01/29	04/29/2025	JPM SECURITIES LLC		25,063,389	23,730,000	25,014,742			(27,987)		(27,987)		24,986,755		76,634	76,634	755,967	11/01/2029	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61747Y-FH-3	Morgan Stanley Senior Unsecured 6.407% 11/01/29	. 06/24/2025 .	ALRe Corporate AAM		25,143,424	23,830,000	24,998,623			(95,615)		(95,615)		24,903,009		240,415	240,415	988,171	. 11/01/2029 .	1.E FE
..61747Y-FL-4	Morgan Stanley Senior Unsecured 5.466% 01/18/35	. 04/01/2025 .	ACRA RE 2A Surplus AAM		10,111,475	10,000,000	10,000,000	10,000,000						10,000,000		111,475	111,475	384,138	. 01/18/2035 .	1.E FE
..61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51	. 06/30/2025 .	Redemption 100.0000		62,672	62,672	62,672	62,672						62,672				1,040	. 07/12/2051 .	1.G PL
..61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51	. 06/30/2025 .	Redemption 100.0000		54,273	54,273	54,273	54,273						54,273				933	. 07/12/2051 .	1.G PL
..61774A-AF-0	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	. 06/02/2025 .	JPM SECURITIES LLC		40,635,437	39,840,000	40,263,118			(11,837)		(11,837)		40,251,281		384,156	384,156	1,135,198	. 05/17/2029 .	2.C FE
..62927#-AS-5	Nfl Ventures LP SR GTD NTS 20-A-A 3.020% 04/15/35	. 04/15/2025 .	Redemption 100.0000		836,828	836,828	726,304	731,944		104,884		104,884		836,828				12,636	. 04/15/2035 .	1.E FE
..62927#-AT-3	Nfl Ventures LP SR GTD NTS 20-A-B 3.420% 04/15/45	. 04/15/2025 .	Redemption 100.0000		275,720	275,720	220,918	222,178		53,542		53,542		275,720				4,715	. 04/15/2045 .	1.E FE
..63111X-AL-5	Nasdaq Inc Senior Unsecured 6.100% 06/28/63	. 04/29/2025 .	JPM SECURITIES LLC		6,280,414	6,200,000	6,219,406							6,219,406		61,008	61,008	128,168	. 06/28/2063 .	2.B FE
..63730*-AB-1	National Railroad Passenger Co SR SECD NTS 3.600% 11/15/33	. 05/15/2025 .	Redemption 100.0000		246,575	246,575	246,575	246,575						246,575				4,438	. 11/15/2033 .	1.C FE
..641062-AT-1	Nestle Holdings Inc Senior Unsecured 1.250% 09/15/30	. 04/29/2025 .	JPM SECURITIES LLC		6,729,372	7,800,000	7,732,981	7,760,948		1,705		1,705		7,762,653		(1,033,281)	(1,033,281)	60,938	. 09/15/2030 .	1.D FE
..64952W-FD-0	New York Life Global Funding Senior Secured 4.900% 06/13/28	. 04/29/2025 .	JPM SECURITIES LLC		6,328,301	6,210,000	6,244,714			(1,561)		(1,561)		6,243,153		85,148	85,148	115,799	. 06/13/2028 .	1.A FE
..64952W-FF-5	New York Life Global Funding Secured 4.700% 01/29/29	. 04/29/2025 .	JPM SECURITIES LLC		6,061,800	6,000,000	6,168,540	6,158,353		(11,780)		(11,780)		6,146,573		(84,773)	(84,773)	212,283	. 01/29/2029 .	1.A FE
..64952W-FK-4	New York Life Global Funding Secured 4.600% 12/05/29	. 04/29/2025 .	JPM SECURITIES LLC		6,350,652	6,300,000	6,242,859			2,227		2,227		6,245,086		105,566	105,566	116,725	. 12/05/2029 .	1.A FE
..651639-AW-6	Newmont Corp Senior Unsecured 5.875% 04/01/35	. 05/28/2025 .	AARE Surplus AAM		5,245,045	5,000,000	4,964,115	4,967,072		867		867		4,967,940		277,105	277,105	193,385	. 04/01/2035 .	2.A FE
..651639-AY-2	Newmont Corp Senior Unsecured 2.250% 10/01/30	. 04/29/2025 .	Various		3,556,040	4,000,000	4,223,156	4,128,120		(7,374)		(7,374)		4,120,746		(564,706)	(564,706)	52,250	. 10/01/2030 .	2.A FE
..65163L-AB-5	Newmont Corp / Newcrest Financ Senior Unsecured 3.250% 05/13/30	. 04/29/2025 .	Various		19,016,805	20,143,000	21,027,482	20,963,594		(34,650)		(34,650)		20,928,944		(1,912,139)	(1,912,139)	303,684	. 05/13/2030 .	2.A FE
..65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	. 04/30/2025 .	Athene Re 4 AAM		509,281	500,000	503,125			4		4		503,129		6,152	6,152	12,563	. 06/15/2054 .	2.B FE
..65473P-AJ-4	NiSource Inc Senior Unsecured 3.600% 05/01/30	. 04/29/2025 .	Various		8,329,038	8,750,000	9,375,163	9,093,005		(19,826)		(19,826)		9,073,179		(744,141)	(744,141)	156,625	. 05/01/2030 .	2.B FE
..65473P-AN-5	NiSource Inc Senior Unsecured 5.250% 03/30/28	. 04/29/2025 .	JPM SECURITIES LLC		15,307,050	15,000,000	15,367,500			(7,840)		(7,840)		15,359,660		(52,610)	(52,610)	65,625	. 03/30/2028 .	2.B FE
..65473P-AR-6	NiSource Inc Junior Subordinated 6.950% 11/30/54	. 06/24/2025 .	ALRe Corporate AAM		15,173,497	14,710,000	14,988,019			(7,461)		(7,461)		14,980,558		192,939	192,939	579,329	. 11/30/2054 .	2.C FE
..655844-AW-8	Norfolk Southern Corp Senior Unsecured 5.590% 05/17/25	. 05/19/2025 .	Maturity		455,000	455,000	428,383	454,099		901		901		455,000				12,717	. 05/17/2025 .	2.A FE
..662352-A*-4	Northwell Healthcare Inc SR SECD NTS 4.200% 05/01/30	. 05/01/2025 .	Redemption 100.0000		1,037,520	1,037,520	1,037,520	1,037,520						1,037,520				21,788	. 05/01/2030 .	1.G
..67080L-AC-9	Nuveen LLC Senior Unsecured 5.550% 01/15/30	. 04/29/2025 .	JPM SECURITIES LLC		6,339,953	6,130,000	6,247,267			(3,884)		(3,884)		6,243,383		96,570	96,570	99,229	. 01/15/2030 .	2.A FE
..674599-DC-6	Occidental Petroleum Corp Senior Unsecured 5.550% 03/15/26	. 04/11/2025 .	Call 100.5660		6,033,960	6,000,000	6,024,270	6,012,485		(3,391)		(3,391)		6,009,094		(9,094)	(9,094)	224,510	. 03/15/2026 .	2.C FE
..67773#-AE-0	Ohio Valley Electric Corp SR NTS 07-A TR A 5.900% 02/15/26	. 06/15/2025 .	Redemption 100.0000		249,715	249,715	249,715	249,715						249,715				7,388	. 02/15/2026 .	2.C
..67773#-AF-7	Ohio Valley Electric Corp SR NTS 07-A TR B 5.900% 02/15/26	. 06/15/2025 .	Redemption 100.0000		62,908	62,908	62,908	62,908						62,908				1,856	. 02/15/2026 .	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67773#-AG-5	Ohio Valley Electric Corp SR NTS 07-A TR C 5.900% 02/15/26	06/15/2025	Redemption 100.0000		63,382	63,382	63,382	63,382						63,382				1,871	02/15/2026	2.C
..67773#-AJ-9	Ohio Valley Electric Corp SR NTS SER 08-B 6.710% 02/15/26	04/15/2025	Redemption 100.0000		386,748	386,748	386,748	386,748						386,748				12,975	02/15/2026	2.C
..678858-BU-4	Oklahoma Gas and Electric Co Senior Unsecured 3.300% 03/15/30	04/29/2025	Various		5,592,204	5,922,000	6,707,669	6,346,644		(29,013)		(29,013)		6,317,631		(725,427)	(725,427)	122,141	03/15/2030	1.G FE
..682680-CC-5	ONEOK Inc Senior Unsecured 4.400% 10/15/29	04/29/2025	JPM SECURITIES LLC		12,568,320	12,800,000	12,492,298			9,129		9,129		12,501,427		66,893	66,893	337,920	10/15/2029	2.B FE
..68389X-BC-8	Oracle Corp Senior Unsecured 2.950% 05/15/25	05/15/2025	Maturity		15,000,000	15,000,000	14,518,900	14,870,182		129,818		129,818		15,000,000				110,625	05/15/2025	2.B FE
..68389X-CV-5	Oracle Corp Senior Unsecured 5.500% 09/27/64	06/24/2025	ALRe Corporate AAM		14,311,042	15,990,000	14,452,242			2,317		2,317		14,454,559		(143,517)	(143,517)	212,534	09/27/2064	2.B FE
..68902V-AH-0	Otis Worldwide Corp Senior Unsecured 2.056% 04/05/25	04/05/2025	Maturity		5,600,000	5,600,000	5,370,011	5,552,665		47,335		47,335		5,600,000				57,568	04/05/2025	2.B FE
..69047Q-AA-0	Ovintiv Inc Senior Unsecured 5.650% 05/15/25	05/15/2025	Various		27,600,000	27,600,000	27,624,580	27,606,801		(6,801)		(6,801)		27,600,000				779,700	05/15/2025	2.C FE
..693475-BL-8	PNC Financial Services Group I Senior Unsecured 4.758% 01/26/27	05/13/2025	ACRA RE II Surplus AAM		11,987,399	12,000,000	12,000,000	12,000,000						12,000,000		(12,601)	(12,601)	453,596	01/26/2027	1.G FE
..693627-AY-7	Duke Energy Indiana LLC Senior Unsecured 6.120% 10/15/35	05/28/2025	AARE Surplus AAM		3,150,628	3,000,000	3,015,300	3,008,920		(243)		(243)		3,008,677		141,951	141,951	113,730	10/15/2035	2.A FE
..718172-CN-7	Philip Morris International In Senior Unsecured 1.500% 05/01/25	05/01/2025	Maturity		5,000,000	5,000,000	4,981,050	4,998,046		1,954		1,954		5,000,000				37,500	05/01/2025	1.F FE
..718172-DA-4	Philip Morris International In Senior Unsecured 5.125% 02/15/30	04/29/2025	JPM SECURITIES LLC		12,685,662	12,380,000	12,503,305			(4,290)		(4,290)		12,499,015		186,648	186,648	132,182	02/15/2030	1.F FE
..73102Q-AA-4	POLAR TANKERS INC Senior Unsecured 5.951% 05/10/37	05/12/2025	Redemption 100.0000		171,045	171,045	171,045	171,045						171,045				3,677	05/10/2037	1.F FE
..73557*-AB-0	Port Washington Generating Sta SR SECD NTS 6.000% 06/15/33	06/16/2025	Redemption 100.0000		148,201	148,201	148,201	148,201						148,201				3,707	06/15/2033	1.F
..74355*-AA-4	Project Service LLC SR SECD NTS 3.160% 05/27/43	05/27/2025	Various		125,106	125,106	125,106	125,106						125,106				1,977	05/27/2043	2.A PL
..744320-AV-4	Prudential Financial Inc Junior Subordinated 5.375% 05/15/45	05/15/2025	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				107,500	05/15/2045	2.B FE
..74843P-AA-8	Quikrete Holdings Inc Senior Secured 6.375% 03/01/32	04/24/2025	ALRe Modco - VIAC GA - AAM		10,018,750	10,000,000	9,997,600			199		199		9,997,799		20,951	20,951	129,271	03/01/2032	3.C Z
..75513E-CH-2	RTX Corp Senior Unsecured 3.500% 03/15/27	05/19/2025	JPM SECURITIES LLC		7,077,240	7,200,000	7,949,232	7,477,527		(54,138)		(54,138)		7,423,389		(346,149)	(346,149)	171,500	03/15/2027	2.A FE
..75513E-CX-7	RTX Corp Senior Unsecured 6.400% 03/15/54	05/28/2025	AARE Surplus AAM		4,252,143	4,000,000	3,985,000	3,985,000						3,985,000		267,143	267,143	178,489	03/15/2054	2.A FE
..760759-AX-8	Republic Services Inc Senior Unsecured 1.450% 02/15/31	04/29/2025	Various		11,748,380	14,000,000	11,767,380	12,334,817		77,937		77,937		12,412,754		(664,374)	(664,374)	143,792	02/15/2031	2.A FE
..761713-BG-0	Reynolds American Inc Senior Unsecured 4.450% 06/12/25	06/12/2025	Various		23,500,000	23,500,000	24,255,215	23,501,821		(1,821)		(1,821)		23,500,000				522,875	06/12/2025	2.A FE
..76171J-AE-1	REYNOLDS CONSUMER PRODUCTS LLC REYN TL B 1L USD 6.070% 03/04/32	06/27/2025	Redemption 100.0000		2,706	2,706	2,705			1		1		2,706				42	03/04/2032	2.C FE
..76209P-AG-8	RGA Global Funding Secured 5.250% 01/09/30	04/29/2025	JPM SECURITIES LLC		29,226,259	28,610,000	28,898,448			(6,591)		(6,591)		28,891,857		334,402	334,402	463,124	01/09/2030	1.E FE
..78351G-AA-3	Ryan Specialty LLC RYAN SPECIALTY 5.875% 08/01/32	06/26/2025	ALRe Corporate AAM		10,028,750	10,000,000	9,845,500			4,282		4,282		9,849,782		178,968	178,968	233,368	08/01/2032	3.C FE
..78512*-AA-5	S&E Replacement Power LLC SR SECD NTS 4.120% 05/31/29	06/30/2025	Redemption 100.0000		282,506	282,506	282,506	282,506						282,506				4,852	05/31/2029	1.D PL
..817565-CH-5	Service Corp International/US SERVICE CORP INTL 5.750% 10/15/32	06/26/2025	ALRe Corporate AAM		10,075,233	10,000,000	9,855,400			3,564		3,564		9,858,964		216,269	216,269	445,625	10/15/2032	3.C FE
..82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-A 6.950% 04/30/32	04/30/2025	Redemption 100.0000		129,888	129,888	129,888	129,888						129,888				4,514	04/30/2032	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-G 4.480% 04/30/32	04/30/2025	Redemption 100.0000		519,551	519,551	519,551	519,551						519,551				11,638	04/30/2032	1.B FE
..83002Y-AA-7	Six Flags Entertainment Corp / PRIV PLACEMENT 6.625% 05/01/32	04/24/2025	ALRe Modco - VIAC GA - AAM		10,068,750	10,000,000	10,010,800							10,010,800		57,950	57,950	316,528	05/01/2032	3.A Z
..83416W-AA-1	Solar Star Funding LLC SR SECD NTS SER A 5.375% 06/30/35	06/30/2025	Redemption 100.0000		311,320	311,320	322,759	318,277		(6,957)		(6,957)		311,320				8,367	06/30/2035	2.B FE
..84055*-AC-2	South Texas Electric Cooperati 1ST MTG SER 13A 3.300% 11/15/43	05/15/2025	Redemption 100.0000		183,333	183,333	183,333	183,333						183,333				3,025	11/15/2043	1.F
..842400-GU-1	Southern California Edison Co Secured 2.250% 06/01/30	04/29/2025	JPM SECURITIES LLC		8,759,600	10,000,000	10,341,100	10,200,083		(12,238)		(12,238)		10,187,845		(1,428,245)	(1,428,245)	93,125	06/01/2030	1.G FE
..842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51	06/24/2025	ALRe Corporate AAM		12,626,856	12,850,000	12,459,103			2,494		2,494		12,461,597		165,259	165,259	370,776	09/15/2051	2.B FE
..842587-DM-6	Southern Co/The Senior Unsecured 5.150% 10/06/25	05/13/2025	ACRA RE II Surplus AAM		4,011,272	4,000,000	3,991,440	3,997,698		1,100		1,100		3,998,798		12,474	12,474	123,600	10/06/2025	2.A FE
..852234-AR-4	Block Inc BLOCK INC 6.500% 05/15/32	05/15/2025	Tax Free Exchange		10,037,096	10,000,000	10,037,100			(4)		(4)		10,037,096				325,000	05/15/2032	3.A FE
..85234#-AB-1	STADIUM FUNDING TRUST SR SECD NTS 5.000% 04/01/39	04/01/2025	Redemption 100.0000		687,020	687,020	687,020	687,020						687,020				17,175	04/01/2039	2.C PL
..85350E-AB-2	Standard Industries Inc/NY BMCAUS TL B 1L USD 6.440% 09/22/28	06/17/2025	Redemption 100.0000		2,909	2,909	2,905			4		4		2,909				45	09/22/2028	2.C Z
..857477-BF-9	State Street Corp Subordinated 3.031% 11/01/34	04/29/2025	Various		14,757,675	16,165,000	16,795,993	16,538,359		(21,269)		(21,269)		16,517,090		(1,759,415)	(1,759,415)	243,620	11/01/2034	1.F FE
..857477-CB-7	State Street Corp Senior Unsecured 6.470% 05/18/26	05/18/2025	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				178,640	05/18/2026	1.D FE
..85855C-AA-8	Stellantis Finance US Inc Senior Unsecured 1.711% 01/29/27	05/19/2025	JPM SECURITIES LLC		9,059,424	9,600,000	9,600,000	9,600,000						9,600,000		(540,576)	(540,576)	132,774	01/29/2027	2.B FE
..86172*-AA-9	Stone Point Credit Corp Sr Nts 5.830% 05/19/25	05/19/2025	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				145,750	05/19/2025	2.B FE
..87264A-BB-0	T-Mobile USA Inc Senior Unsecured 3.500% 04/15/25	04/15/2025	Maturity		15,000,000	15,000,000	16,430,363	15,001,057		(1,057)		(1,057)		15,000,000				262,500	04/15/2025	2.B FE
..87264A-CX-1	T-Mobile USA Inc Senior Unsecured 5.800% 09/15/62	04/29/2025	JPM SECURITIES LLC		6,230,016	6,400,000	6,211,648			147		147		6,211,795		18,221	18,221	46,400	09/15/2062	2.B FE
..87612E-BL-9	Target Corp Senior Unsecured 2.250% 04/15/25	04/15/2025	Maturity		10,000,000	10,000,000	9,654,950	9,923,718		76,282		76,282		10,000,000				112,500	04/15/2025	1.F FE
..87612G-AC-5	Targa Resources Corp Senior Unsecured 6.125% 03/15/33	06/17/2025	ALRe - DFL Trust AAM		6,289,882	6,060,000	6,247,981			(2,447)		(2,447)		6,245,535		44,348	44,348	94,856	03/15/2033	2.B FE
..88105#-AA-3	Terraform Phoenix I LLC GTD SR SECD NTS 3.380% 12/31/43	06/30/2025	Various		449,381	449,381	425,433	425,719		23,662		23,662		449,381				7,595	12/31/2043	2.C PL
..882508-BK-9	Texas Instruments Inc Senior Unsecured 1.125% 09/15/26	05/19/2025	JPM SECURITIES LLC		7,685,040	8,000,000	8,000,000	8,000,000						8,000,000		(314,960)	(314,960)	61,250	09/15/2026	1.E FE
..88339W-AB-2	Williams Cos Inc/The Senior Unsecured 4.900% 03/15/29	04/29/2025	JPM SECURITIES LLC		12,647,907	12,530,000	12,504,063			1,470		1,470		12,505,533		142,374	142,374	383,731	03/15/2029	2.B FE
..883556-CK-6	Thermo Fisher Scientific Inc Senior Unsecured 1.750% 10/15/28	05/19/2025	JPM SECURITIES LLC		6,005,892	6,550,000	6,607,129	6,580,541		(3,173)		(3,173)		6,577,367		(571,476)	(571,476)	68,457	10/15/2028	1.G FE
..88632Q-AE-3	Cloud Software Group Inc Senior Secured 6.500% 03/31/29	04/24/2025	ALRe Modco - VIAC GA - AAM		9,975,000	10,000,000	9,692,900			3,032		3,032		9,695,932		279,068	279,068	41,528	03/31/2029	4.B Z
..88732J-AY-4	Time Warner Cable LLC Senior Secured 5.875% 11/15/40	04/29/2025	JPM SECURITIES LLC		3,364,468	3,690,000	3,361,221			1,301		1,301		3,362,522		1,946	1,946	99,361	11/15/2040	2.C FE
..88732J-BB-3	Time Warner Cable LLC Senior Secured 5.500% 09/01/41	06/26/2025	Various		30,059,614	33,440,000	29,198,269			34,397		34,397		29,232,666		826,949	826,949	573,638	09/01/2041	2.C FE
..89236T-GY-5	Toyota Motor Credit Corp Senior Unsecured 3.375% 04/01/30	04/29/2025	JPM SECURITIES LLC		5,221,810	5,500,000	5,496,315	5,497,912		121		121		5,498,033		(276,223)	(276,223)	107,766	04/01/2030	1.E FE
..893574-AP-8	Transcontinental Gas Pipe Line Senior Unsecured 3.250% 05/15/30	04/29/2025	Various		2,798,250	3,000,000	2,993,784	2,996,256		210		210		2,996,466		(198,216)	(198,216)	44,687	05/15/2030	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..89392@-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/40	. 04/25/2025 .	Various		129,627	129,627	123,234	122,978		6,649		6,649		129,627				2,796	. 01/25/2040 .	1.E PL
..90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS 3.850% 05/31/29	. 06/30/2025 .	Redemption 100.0000		485,777	485,777	485,777	485,777						485,777				7,796	. 05/31/2029 .	1.D PL
..902494-BK-8	Tyson Foods Inc Senior Unsecured 4.350% 03/01/29	. 05/29/2025 .	HSBC SECURITIES (USA) INC		12,646,160	12,810,000	12,518,188			17,872		17,872		12,536,060		110,100	110,100	416,378	. 03/01/2029 .	2.B FE
..902494-BL-6	Tyson Foods Inc Senior Unsecured 5.400% 03/15/29	. 04/29/2025 .	JPM SECURITIES LLC		12,841,875	12,500,000	12,766,250			(6,268)		(6,268)		12,759,982		81,893	81,893	84,375	. 03/15/2029 .	2.B FE
..90274@-AA-6	UFI-JCI SAMFORD CPPC TR P/T CERTS 3.660% 03/01/38	. 06/01/2025 .	Redemption 100.0000		310,051	310,051	310,051	310,051						310,051				5,674	. 03/01/2038 .	2.B
..90279@-AA-1	UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17 4.150% 03/01/38	. 06/01/2025 .	Redemption 100.0000		320,600	320,600	320,600	320,600						320,600				6,652	. 03/01/2038 .	1.D
..90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27	. 06/01/2025 .	Redemption 100.0000		99,120	99,120	99,120	99,119		1		1		99,120				2,025	. 11/01/2027 .	1.G
..907818-EQ-7	Union Pacific Corp Senior Unsecured 3.600% 09/15/37	. 04/29/2025 .	JPM SECURITIES LLC		516,036	600,000	529,932	535,912		1,230		1,230		537,142		(21,106)	(21,106)	13,500	. 09/15/2037 .	1.G FE
..907818-GD-4	Union Pacific Corp Senior Unsecured 5.150% 01/20/63	. 04/24/2025 .	ALRe Modco - VIAC GA - AAM		2,209,503	2,500,000	2,628,553	2,626,326		(375)		(375)		2,625,951		(416,448)	(416,448)	97,278	. 01/20/2063 .	1.G FE
..91327T-AA-9	Uniti Group LP / Uniti Group F Secured 10.500% 02/15/28	. 06/24/2025 .	Call 106.4810		1,918,788	1,802,000	1,894,353			(10,020)		(10,020)		1,884,333		(82,333)	(82,333)	168,820	. 02/15/2028 .	4.B FE
..91403#-AA-6	Univ Of Iowa Energy Collaborat SR SECD NTS 3.620% 06/30/50	. 06/30/2025 .	Various		235,665	235,665	235,665	235,665						235,665				4,232	. 06/30/2050 .	1.G PL
..91913Y-AE-0	Valero Energy Corp Senior Unsecured 7.500% 04/15/32	. 06/24/2025 .	ALRe Corporate AAM		7,373,033	6,500,000	7,507,870	6,960,990		(24,354)		(24,354)		6,936,636		436,396	436,396	337,188	. 04/15/2032 .	2.B FE
..91913Y-BF-6	Valero Energy Corp Senior Unsecured 5.150% 02/15/30	. 04/29/2025 .	JPM SECURITIES LLC		6,305,944	6,230,000	6,279,155			(1,115)		(1,115)		6,278,039		27,904	27,904	73,973	. 02/15/2030 .	2.B FE
..92343V-ER-1	Verizon Communications Inc Senior Unsecured 4.329% 09/21/28	. 06/25/2025 .	Taxable Exchange		44,964,077	45,000,000	44,952,443			2,042		2,042		44,954,485		9,592	9,592	508,658	. 09/21/2028 .	2.A FE
..92343V-FE-9	Verizon Communications Inc Senior Unsecured 3.150% 03/22/30	. 04/29/2025 .	JPM SECURITIES LLC		5,868,938	6,250,000	5,844,750			725		725		5,845,475		23,462	23,462	20,781	. 03/22/2030 .	2.A FE
..92343V-FE-9	Verizon Communications Inc Senior Unsecured 3.150% 03/22/30	. 06/25/2025 .	Taxable Exchange		16,697,125	18,750,000	17,534,252			36,423		36,423		17,570,675		(873,550)	(873,550)	149,297	. 03/22/2030 .	2.A FE
..92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49	. 06/30/2025 .	Redemption 100.0000		229,583	229,583	229,583	229,583						229,583				2,950	. 10/14/2049 .	1.F PL
..92840V-AR-3	Vistra Operations Co LLC Sr Unsecured 6.875% 04/15/32	. 04/24/2025 .	ALRe Modco - VIAC GA - AAM		10,304,050	10,000,000	10,170,000			(3,370)		(3,370)		10,166,630		137,420	137,420	359,028	. 04/15/2032 .	3.A Z
..928563-AE-5	VMware LLC Senior Unsecured 4.650% 05/15/27	. 05/29/2025 .	Various		14,009,100	14,000,000	13,710,550	13,822,579		27,461		27,461		13,850,039		159,061	159,061	352,625	. 05/15/2027 .	2.B FE
..928563-AK-1	VMware LLC Senior Unsecured 1.800% 08/15/28	. 05/19/2025 .	JPM SECURITIES LLC		7,760,075	8,500,000	8,443,785	8,469,983		3,107		3,107		8,473,090		(713,015)	(713,015)	116,875	. 08/15/2028 .	2.B FE
..928563-AL-9	VMware LLC Senior Unsecured 2.200% 08/15/31	. 05/21/2025 .	HSBC SECURITIES (USA) INC		7,381,602	8,700,000	7,235,442	7,235,952		74,383		74,383		7,310,336		71,266	71,266	147,272	. 08/15/2031 .	2.B FE
..92966*-AG-4	Wabash Valley Power Associatio 1ST MTG 6.140% 01/31/28	. 04/30/2025 .	Redemption 100.0000		199,667	199,667	199,667	199,667						199,667				6,130	. 01/31/2028 .	1.F
..92984*-AA-5	WEC Infrastructure Wind Holdin SR SECD NTS 2.750% 12/31/32	. 06/30/2025 .	Redemption 100.0000		2,716,874	2,716,874	2,716,874	2,716,874						2,716,874				37,357	. 12/31/2032 .	2.B PL
..929903-AM-4	Wachovia Corp Subordinated 5.500% 08/01/35	. 04/01/2025 .	ACRA RE 2A Surplus AAM		7,030,200	7,000,000	6,646,370	6,799,015		3,466		3,466		6,802,481		227,720	227,720	256,667	. 08/01/2035 .	2.B FE
..93002*-AA-1	WEC Infrastructure Wind Holdin SR SECD 6.380% 12/31/31	. 06/30/2025 .	Redemption 100.0000		5,024,385	5,024,385	5,024,385	5,024,385						5,024,385				160,278	. 12/31/2031 .	2.C YE
..94978#-EL-7	Dow Chemical Co/The EQUIP NT SER C 5.670% 01/03/29	. 05/13/2025 .	Redemption 100.0000		125,341	125,341	125,341	125,341						125,341				7,596	. 01/03/2029 .	2.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..958102-AM-7	Western Digital Corp Senior Unsecured 4.750% 02/15/26	04/14/2025	Call 100.0000		3,914,000	3,914,000	4,298,061	4,001,722		(28,732)		(28,732)		3,972,991		(58,991)	(58,991)	123,427	02/15/2026	3.B FE
..958667-AF-4	Western Midstream Operating LP Senior Unsecured 6.350% 01/15/29	05/29/2025	Various		10,372,900	10,000,000	10,379,211	10,339,421		(32,160)		(32,160)		10,307,261		65,639	65,639	555,625	01/15/2029	2.C FE
..969457-BX-7	Williams Cos Inc/The Senior Unsecured 3.500% 11/15/30	04/29/2025	JPM SECURITIES LLC		4,683,900	5,000,000	5,585,300	5,358,490		(19,888)		(19,888)		5,338,601		(654,701)	(654,701)	80,208	11/15/2030	2.B FE
..96949L-AD-7	Williams Cos Inc/The Senior Unsecured 3.750% 06/15/27	04/29/2025	JPM SECURITIES LLC		4,431,240	4,500,000	4,340,405	4,364,844		17,272		17,272		4,382,116		49,124	49,124	63,281	06/15/2027	2.B FE
..976826-BP-1	Wisconsin Power and Light Co Senior Unsecured 1.950% 09/16/31	04/29/2025	JPM SECURITIES LLC		3,426,160	4,000,000	3,376,271	3,527,896		20,448		20,448		3,548,344		(122,184)	(122,184)	48,533	09/16/2031	2.A FE
..98389B-BB-5	Xcel Energy Inc Senior Unsecured 5.500% 03/15/34	06/24/2025	ALRe Corporate AAM		15,612,449	15,493,000	15,439,239	15,443,164		2,064		2,064		15,445,227		167,222	167,222	655,655	03/15/2034	2.A FE
..G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A 5.580% 06/30/31	06/30/2025	Redemption 100.0000		57,308	57,308	57,308	57,308						57,308				1,599	06/30/2031	2.C PL
..G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B 5.580% 06/30/31	06/30/2025	Redemption 100.0000		57,308	57,308	57,308	57,308						57,308				1,599	06/30/2031	2.C PL
..G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33	06/30/2025	Redemption 100.0000		81,240	81,240	81,240	81,240						81,240				2,173	09/30/2033	2.C PL
..L0808#-AD-9	BEACON FINCO SARL SECD NTS SER C 3.290% 06/25/34	06/30/2025	Redemption 100.0000		239,838	239,838	220,553	219,048					1,504	239,838	19,285		19,285	3,913	06/25/2034	2.C PL
. L0808#-AE-7	BEACON FINCO SARL SECD NTS SER D 3.820% 04/01/32	06/30/2025	Redemption 100.0000		813,735	813,735	738,209	743,200					(4,991)	813,735	75,526		75,526	15,542	04/01/2032	2.C PL
..R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27	06/30/2025	Redemption 100.0000		1,028,743	1,028,743	936,519	910,113					26,406	1,028,743	92,224		92,224	13,612	08/05/2027	2.B PL
..008474-C#-3	Agnico Eagle Mines Ltd SR NTS SER A 4.420% 06/29/25	06/29/2025	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				66,300	06/29/2025	2.A FE
..008474-D*-6	Agnico Eagle Mines Ltd SR NTS SER B 4.640% 06/29/27	06/30/2025	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				124,416	06/29/2027	2.A FE
..008474-D8-4	Agnico Eagle Mines Ltd SR NTS SER C 4.740% 06/29/29	06/30/2025	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				413,049	06/29/2029	2.A FE
..01626P-AM-8	Alimentation Couche-Tard Inc SENIOR 2.950% 01/25/30	04/29/2025	Various		24,168,190	26,200,000	28,314,173	27,364,670		(69,858)		(69,858)		27,294,812		(3,126,622)	(3,126,622)	590,410	01/25/2030	2.A FE
..01626P-AU-0	Alimentation Couche-Tard Inc Senior Unsecured 5.267% 02/12/34	06/24/2025	ALRe Corporate AAM		6,330,580	6,370,000	6,250,053			3,569		3,569		6,253,622		76,958	76,958	123,020	02/12/2034	2.A FE
..06418G-AC-1	Bank of Nova Scotia/The Senior Unsecured 5.450% 06/12/25	06/12/2025	Maturity		12,000,000	12,000,000	12,019,590	12,006,116		(6,116)		(6,116)		12,000,000				327,000	06/12/2025	1.F FE
..113004-AA-3	Brookfield Asset Management Lt Senior Unsecured 5.795% 04/24/35	05/28/2025	AARE Surplus AAM		60,722,700	60,000,000	60,221,840			(1,629)		(1,629)		60,220,211		502,489	502,489	328,383	04/24/2035	1.F FE
..113004-AA-3	Brookfield Asset Management Lt Senior Unsecured 5.795% 04/24/35	06/24/2025	ALRe Corporate AAM		14,671,828	14,390,000	14,649,740			(3,008)		(3,008)		14,646,731		25,097	25,097	138,983	04/24/2035	1.G FE
..13645R-BE-3	Canadian Pacific Railway Co Senior Unsecured 1.750% 12/02/26	05/19/2025	JPM SECURITIES LLC		3,359,300	3,500,000	3,494,820	3,497,957		405		405		3,498,363		(139,063)	(139,063)	28,583	12/02/2026	2.A FE
..15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	06/24/2025	ALRe Corporate AAM		6,390,208	7,450,000	6,257,702			22,429		22,429		6,280,131		110,077	110,077	87,196	01/15/2032	2.B FE
..21037X-AD-2	Constellation Software Inc/Can Senior Unsecured 5.461% 02/16/34	04/10/2025	Bank of America		11,414,411	11,586,000	11,610,826	11,609,108		(555)		(555)		11,608,553		(194,142)	(194,142)	413,020	02/16/2034	2.B FE
..29250N-AL-9	Enbridge Inc Senior Unsecured 4.250% 12/01/26	04/29/2025	JPM SECURITIES LLC		4,983,700	5,000,000	4,900,200	4,919,288		13,365		13,365		4,932,653		51,047	51,047	87,951	12/01/2026	2.B FE
..29250N-BH-7	Enbridge Inc Senior Unsecured 1.600% 10/04/26	05/19/2025	JPM SECURITIES LLC		9,596,300	10,000,000	9,999,500	9,999,820		(280)		(280)		9,999,539		(403,239)	(403,239)	100,444	10/04/2026	2.A FE
..29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	06/26/2025	ALRe Corporate AAM		42,147,188	40,870,000	41,818,119	5,102,350		(86,444)		(86,444)		41,727,774		419,413	419,413	1,348,000	01/15/2083	2.C FE
..29250N-CF-0	Enbridge Inc Junior Subordinated 7.200% 06/27/54	06/24/2025	ALRe Corporate AAM		7,672,962	7,500,000	7,333,851			1,484		1,484		7,335,335		337,627	337,627	265,500	06/27/2054	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER A 4.115% 06/30/42	06/30/2025	Various		58,680	58,680	61,821	57,473					4,348	58,680	(3,141)		(3,141)	1,207	06/30/2042	2.A FE
67077M-AN-8	Nutrien Ltd Senior Unsecured 4.125% 03/15/35	06/05/2025	Susquehanna Financial		345,821	386,000	347,605	349,057		1,190		1,190		350,247		(4,426)	(4,426)	11,544	03/15/2035	2.B FE
67077M-AN-8	Nutrien Ltd Senior Unsecured 4.125% 03/15/35	04/01/2025	ACRA RE 2A Surplus AAM		5,407,470	6,000,000	5,310,000	5,358,387		11,790		11,790		5,370,178		37,292	37,292	134,750	03/15/2035	2.B FE
78016E-YH-4	Royal Bank of Canada Senior Unsecured 2.300% 11/03/31	04/29/2025	Various		15,588,720	18,000,000	15,095,445	15,539,935		102,449		102,449		15,642,385		(53,665)	(53,665)	203,550	11/03/2031	1.E FE
78016F-ZY-3	Royal Bank of Canada Senior Unsecured 4.950% 04/25/25	04/25/2025	Maturity		1,000,000	1,000,000	999,350	999,892		108		108		1,000,000				24,750	04/25/2025	1.E FE
78017D-AF-5	Royal Bank of Canada Senior Unsecured 4.715% 03/27/28	04/29/2025	JPM SECURITIES LLC		10,054,100	10,000,000	10,026,180			(985)		(985)		10,025,195		28,905	28,905	43,221	03/27/2028	1.E FE
06802@-AA-0	Oilers Entertainment Group SR SECD NTS 4.560% 06/30/51	06/30/2025	Redemption 100.0000		88,111	88,111	95,355	83,967					11,388	88,111	(7,244)		(7,244)	1,965	06/30/2051	2.B PL
000000-00-0	Red Dorsal Finance Ltd Senior Secured 5.875% 10/12/31	06/25/2025	KNG SECURITIES		14,639,417	14,805,985	14,532,074			11,733		11,733		14,543,806		95,611	95,611	410,481	10/12/2031	2.C FE
000000-00-0	Red Dorsal Finance Ltd Senior Secured 5.875% 10/12/31	04/14/2025	Redemption 100.0000		533,837	533,837	523,961			9,876		9,876		533,837				8,123	10/12/2031	2.C FE
000000-00-0	Sociedad Quimica y Minera de C Senior Unsecured 6.500% 11/07/33	06/27/2025	MORGAN STANLEY & CO. INTERNATI		1,593,750	1,500,000	1,552,800	1,552,665		(2,269)		(2,269)		1,550,396		43,354	43,354	63,104	11/07/2033	2.A FE
000000-00-0	Allianz SE Unsecured 6.350% 09/06/53	05/28/2025	AARE Surplus AAM		3,486,273	3,400,000	3,555,380			(2,620)		(2,620)		3,552,760		(66,487)	(66,487)	49,177	09/06/2053	1.E Z
00774M-BC-8	AerCap Ireland Capital DAC / A Senior Unsecured 5.750% 06/06/28	06/30/2025	ALRe Corporate AAM		12,496,379	12,100,000	12,489,499	12,451,607		(49,123)		(49,123)		12,402,485		93,894	93,894	394,258	06/06/2028	2.A FE
03512T-AE-1	AngloGold Ashanti Holdings PLC Senior Unsecured 3.750% 10/01/30	06/23/2025	ACRA RE II Surplus AAM		9,070,235	9,731,000	9,827,375	9,796,327		(5,177)		(5,177)		9,791,150		(720,915)	(720,915)	265,575	10/01/2030	2.C FE
052528-AM-8	Australia & New Zealand Bankin Subordinated 2.570% 11/25/35	04/29/2025	Various		4,939,750	5,723,000	5,723,000	5,723,000						5,723,000		(783,250)	(783,250)	63,327	11/25/2035	1.G FE
052528-AP-1	Australia & New Zealand Bankin Subordinated 6.742% 12/08/32	05/16/2025	Goldman Sachs		21,476,800	20,000,000	20,679,300	20,573,110		(21,665)		(21,665)		20,551,445		925,355	925,355	603,034	12/08/2032	1.G FE
052528-AR-7	Australia & New Zealand Bankin Subordinated 5.731% 09/18/34	04/29/2025	JPM SECURITIES LLC		3,867,070	3,800,000	3,800,000	3,800,000						3,800,000		67,070	67,070	134,296	09/18/2034	1.G FE
05523R-AD-9	BAE Systems PLC Senior Unsecured 3.400% 04/15/30	04/29/2025	JPM SECURITIES LLC		7,769,202	8,230,000	9,228,618	8,786,897		(29,302)		(29,302)		8,757,595		(988,393)	(988,393)	151,569	04/15/2030	2.A FE
05523R-AJ-6	BAE Systems PLC Senior Unsecured 5.125% 03/26/29	04/29/2025	JPM SECURITIES LLC		7,236,178	7,100,000	7,077,777	7,080,821		1,349		1,349		7,082,170		154,008	154,008	216,303	03/26/2029	2.A FE
05530Q-AK-6	BAT International Finance PLC Senior Unsecured 3.950% 06/15/25	06/16/2025	Maturity		1,050,000	1,050,000	1,046,819	1,049,826		174		174		1,050,000				20,738	06/15/2025	2.A FE
05530Q-AQ-3	BAT International Finance PLC Senior Unsecured 5.931% 02/02/29	04/29/2025	JPM SECURITIES LLC		12,626,312	12,090,000	12,497,433			(17,590)		(17,590)		12,479,843		146,469	146,469	175,281	02/02/2029	2.A FE
05533U-AG-3	BBVA Mexico SA Institucion De Subordinated 5.875% 09/13/34	06/24/2025	ACRA RE II Surplus AAM		1,026,318	1,050,000	1,153,340	1,114,187		(5,976)		(5,976)		1,108,211		(81,892)	(81,892)	48,151	09/13/2034	3.B FE
05541V-AF-3	BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41	04/29/2025	Various		8,763,681	9,332,000	9,057,018	9,061,433		3,272		3,272		9,064,705		(301,024)	(301,024)	259,060	10/15/2041	1.E FE
05551C-AA-3	Bib Central American Card Rece Senior Unsecured 3.500% 01/07/30	04/05/2025	Various		763,385	763,385	763,385	763,385						763,385				11,627	01/07/2030	1.G FE
05571A-AV-7	BPCE SA Senior Non Preferred 5.716% 01/18/30	04/10/2025	Citadel		21,744,504	21,600,000	21,775,492	21,773,168		(10,998)		(10,998)		21,762,169		(17,665)	(17,665)	901,985	01/18/2030	2.A FE
05581K-AG-6	BNP Paribas SA Senior Preferred 5.894% 12/05/34	06/30/2025	ALRe Corporate AAM		37,272,666	35,300,000	36,639,801			(12,625)		(12,625)		36,627,176		645,490	645,490	1,184,776	12/05/2034	1.E FE
05946K-AN-1	Banco Bilbao Vizcaya Argentari Subordinated 7.883% 11/15/34	04/29/2025	Various		13,688,888	12,200,000	13,731,045	6,289,820		(26,355)		(26,355)		13,700,279		(11,391)	(11,391)	440,791	11/15/2034	2.B FE
05964H-AS-4	Banco Santander SA Senior Non Preferred 5.294% 08/18/27	06/24/2025	ALRe Corporate AAM		12,567,177	12,400,000	12,490,892			(11,535)		(11,535)		12,479,357		87,820	87,820	229,760	08/18/2027	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05964H-AY-1	Banco Santander SA Senior Preferred 6.607% 11/07/28	04/29/2025	JPM SECURITIES LLC		31,102,380	29,200,000	30,971,856			(38,617)		(38,617)		30,933,239		169,141	169,141	927,109	11/07/2028	1.E FE
05964H-BA-2	Banco Santander SA Senior Non Preferred 5.552% 03/14/28	06/05/2025	Various		40,723,493	40,200,000	40,649,054			(36,613)		(36,613)		40,612,441		111,052	111,052	1,163,853	03/14/2028	1.G FE
05964H-BF-1	Banco Santander SA Senior Preferred 5.365% 07/15/28	06/30/2025	ALRe Corporate AAM		37,838,207	37,200,000	37,578,696	12,565,614		(47,836)		(47,836)		37,530,314		307,893	307,893	914,733	07/15/2028	1.E FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	04/07/2025	Redemption 100.0000		485,663	485,663	485,663	485,663						485,663				10,150	04/07/2028	1.G FE
09659T-2B-6	BNP Paribas SA Subordinated 2.588% 08/12/35	04/10/2025	Societe General		4,239,150	5,000,000	4,210,900			13,071		13,071		4,223,971		15,179	15,179	85,907	08/12/2035	2.A FE
202712-BS-3	Commonwealth Bank of Australia Subordinated 3.784% 03/14/32	05/16/2025	Goldman Sachs		9,094,100	10,000,000	8,622,550	8,811,236		51,382		51,382		8,862,617		231,483	231,483	257,522	03/14/2032	1.G FE
21684A-AF-3	Cooperatieve Rabobank UA Subordinated 3.750% 07/21/26	04/29/2025	JPM SECURITIES LLC		4,942,050	5,000,000	4,898,690			20,341		20,341		4,919,031		23,019	23,019	145,313	07/21/2026	2.A FE
225401-AP-3	UBS Group AG SENIOR 4.194% 04/01/31	04/29/2025	Various		7,072,532	7,300,000	7,978,796	7,692,035		(20,972)		(20,972)		7,671,063		(598,531)	(598,531)	177,744	04/01/2031	1.G FE
225401-AU-2	UBS Group AG Senior Unsecured 3.091% 05/14/32	04/01/2025	ACRA RE 2A Surplus AAM		8,915,357	10,000,000	8,773,300			18,641		18,641		8,791,941		123,416	123,416	117,630	05/14/2032	1.G FE
23291K-AH-8	DH Europe Finance II Sarl Senior Unsecured 2.600% 11/15/29	04/29/2025	Various		6,479,200	7,000,000	7,627,060	7,324,668		(11,047)		(11,047)		7,313,621		(834,421)	(834,421)	83,417	11/15/2029	1.G FE
23636A-AR-2	Danske Bank A/S Senior Unsecured 4.375% 06/12/28	04/29/2025	JPM SECURITIES LLC		1,988,080	2,000,000	1,933,721	1,945,716		4,804		4,804		1,950,520		37,560	37,560	33,542	06/12/2028	1.G FE
23636A-BG-5	Danske Bank A/S Senior Preferred 5.427% 03/01/28	06/30/2025	ALRe Corporate AAM		12,557,144	12,350,000	12,508,327			(26,326)		(26,326)		12,482,001		75,143	75,143	552,943	03/01/2028	1.E FE
238791-AB-3	DaVinciRe Holdings Ltd Senior Unsecured 4.750% 05/01/25	05/01/2025	Maturity		30,000,000	30,000,000	30,768,600	30,087,639		(87,639)		(87,639)		30,000,000				712,500	05/01/2025	2.A FE
23879A-AA-5	DaVinciRe Holdings Ltd Senior Unsecured 5.950% 04/15/35	04/24/2025	ALRe Modco - VIAC GA - AAM		30,862,091	31,250,000	31,227,500			211		211		31,227,711		(365,620)	(365,620)	247,917	04/15/2035	2.A FE
268317-AZ-7	Electricite de France SA Senior Unsecured 5.950% 04/22/34	04/10/2025	Market Axess		6,078,780	6,000,000	5,993,760	5,994,084		133		133		5,994,218		84,562	84,562	167,592	04/22/2034	2.A FE
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	06/30/2025	ALRe Corporate AAM		24,993,373	26,580,000	25,049,578			4,330		4,330		25,053,908		(60,534)	(60,534)	1,098,640	04/22/2064	2.A FE
29278D-AA-3	Enel Chile SA Senior Unsecured 4.875% 06/12/28	06/24/2025	HSBC HOLDINGS PLC		4,004,000	4,000,000	3,921,250	3,967,144		4,266		4,266		3,971,410		32,590	32,590	104,542	06/12/2028	2.B FE
29278G-AM-0	Enel Finance International NV Senior Unsecured 1.625% 07/12/26	04/29/2025	JPM SECURITIES LLC		9,753,974	10,100,000	9,603,844	9,614,093		102,099		102,099		9,716,192		37,782	37,782	131,300	07/12/2026	2.A FE
36165R-AC-9	GCC SAB de CV Senior Unsecured 3.614% 04/20/32	06/24/2025	Various		9,627,200	11,000,000	10,122,275	4,999,996		20,094		20,094		10,142,965		(515,765)	(515,765)	270,548	04/20/2032	2.C FE
404280-BB-4	HSBC Holdings PLC Senior Unsecured 3.900% 05/25/26	04/29/2025	JPM SECURITIES LLC		5,962,200	6,000,000	5,879,152	5,906,235		22,042		22,042		5,928,277		33,923	33,923	100,750	05/25/2026	1.G FE
404280-CF-4	HSBC Holdings PLC Senior Unsecured 4.950% 03/31/30	04/29/2025	Various		4,041,000	4,000,000	4,017,997	4,017,088		(314)		(314)		4,016,774		24,226	24,226	115,500	03/31/2030	1.G FE
45262B-AC-7	Imperial Brands Finance PLC SENIOR 3.875% 07/26/29	04/29/2025	Various		37,969,128	39,471,000	39,376,828	10,113,800		(43,192)		(43,192)		38,787,808		(818,679)	(818,679)	582,870	07/26/2029	2.B FE
456837-AM-5	ING Groep NV Senior Unsecured 4.550% 10/02/28	04/29/2025	JPM SECURITIES LLC		12,638,605	12,660,000	12,488,330			8,613		8,613		12,496,944		141,661	141,661	332,817	10/02/2028	1.G FE
456837-BB-8	ING Groep NV Senior Unsecured 4.017% 03/28/28	06/30/2025	ALRe Corporate AAM		12,617,277	12,710,000	12,497,108			23,093		23,093		12,520,200		97,077	97,077	385,757	03/28/2028	1.G FE
456837-BR-3	ING Groep NV Senior Unsecured 5.066% 03/25/31	04/29/2025	JPM SECURITIES LLC		20,555,652	20,400,000	20,400,000							20,400,000		155,652	155,652	100,476	03/25/2031	2.A FE
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	04/29/2025	JPM SECURITIES LLC		12,803,640	11,500,000	12,563,405	12,517,633		(29,075)		(29,075)		12,488,558		315,082	315,082	349,600	11/28/2033	2.B FE
46590X-AL-0	JBS USA Holding Lux Sarl/ JBS Senior Unsecured 5.500% 01/15/30	06/24/2025	HSBC HOLDINGS PLC		4,220,351	4,162,000	4,229,003	4,210,028		(7,608)		(7,608)		4,202,419		17,932	17,932	216,193	01/15/2030	2.C FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46590X-AL-0	JBS USA Holding Lux Sarl/ JBS Senior Unsecured 5.500% 01/15/30	05/01/2025	Call 102.7500		9,081,045	8,838,000	8,981,550	8,940,774		(11,332)		(11,332)		8,929,442		(91,442)	(91,442)	629,217	01/15/2030	2.C FE
..46590X-AU-0	JBS USA Holding Lux Sarl/ JBS Senior Unsecured 3.625% 01/15/32	06/23/2025	ACRA RE II Surplus AAM		3,624,752	4,000,000	3,502,216			26,681		26,681		3,528,897		95,855	95,855	136,139	01/15/2032	2.C FE
..471105-AC-0	Japan Tobacco Inc Senior Unsecured 4.850% 05/15/28	06/30/2025	ALRe Corporate AAM		20,279,828	20,000,000	19,972,800			1,455		1,455		19,974,255		305,573	305,573	202,083	05/15/2028	1.F FE
..532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34	04/07/2025	Various		451,239	451,239	507,338	490,084		(38,845)		(38,845)		451,239				7,201	07/05/2034	2.C FE
..53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	04/10/2025	Various		93,501	93,501	87,311	87,999		5,502		5,502		93,501				2,215	01/10/2033	2.C FE
..53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	04/10/2025	Redemption 100.0000		19,960	19,960	19,960	19,960						19,960				473	04/10/2033	2.C FE
..539439-AW-9	Lloyds Banking Group PLC Subordinated 7.953% 11/15/33	06/04/2025	Citadel		12,557,160	11,000,000	12,493,536			(6,593)		(6,593)		12,486,943		70,217	70,217	48,602	11/15/2033	2.A FE
..62878W-AA-6	NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% Perpet.	06/25/2025	CITIGROUP		992,600	1,000,000	973,135	973,135						973,135		19,465	19,465	26,125	01/01/9999	2.C FE
..62878W-AA-6	NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% Perpet.	05/28/2025	AARE Surplus AAM		16,889,991	17,000,000	16,703,428	16,703,428						16,703,428		186,563	186,563	384,625	01/01/9999	2.C FE
..62879N-AA-5	NBK Tier 1 Ltd Junior Subordinated 3.625% Perpet.	06/25/2025	MORGAN STANLEY & CO. INTERNATI		965,000	1,000,000	1,003,121	1,003,121		(2,486)		(2,486)		1,000,635		(35,635)	(35,635)	30,410	01/01/9999	2.C FE
..63861V-AE-7	Nationwide Building Society Sr Non Preferred 3.960% 07/18/30	04/29/2025	Various		12,593,772	13,050,000	12,514,886	6,273,182		20,989		20,989		12,548,176		45,596	45,596	275,121	07/18/2030	1.G FE
..639057-AP-3	NatWest Group PLC Subordinated 6.475% 06/01/34	06/26/2025	Citadel		31,331,926	30,058,000	30,926,676	12,037,261		(53,735)		(53,735)		30,842,991		488,935	488,935	1,080,052	06/01/2034	2.A FE
..63906Y-AP-3	NatWest Markets PLC Senior Unsecured 5.022% 03/21/30	04/29/2025	JPM SECURITIES LLC		24,252,720	24,000,000	24,000,000							24,000,000		252,720	252,720	130,572	03/21/2030	1.E FE
..68560E-AB-4	Orbia Advance Corp SAB de CV Senior Unsecured 2.875% 05/11/31	06/24/2025	Various		4,201,500	5,000,000	4,928,220	4,953,135		1,837		1,837		4,954,972		(753,472)	(753,472)	89,444	05/11/2031	2.C FE
..71568P-AG-4	Perusahaan Perseroan Persero P Senior Unsecured 5.375% 01/25/29	06/24/2025	HSBC HOLDINGS PLC		10,175,000	10,000,000	10,118,911	10,117,376		(12,461)		(12,461)		10,104,915		70,085	70,085	492,708	01/25/2029	2.B FE
..71647N-AY-5	Petrobras Global Finance BV Senior Unsecured 5.999% 01/27/28	06/27/2025	Various		3,058,800	3,000,000	2,996,916	2,998,163		280		280		2,998,443		60,357	60,357	165,917	01/27/2028	3.B FE
..716973-AA-0	Pfizer Investment Enterprises Senior Unsecured 4.650% 05/19/25	05/19/2025	Maturity		5,000,000	5,000,000	4,997,150	4,999,435		565		565		5,000,000				116,250	05/19/2025	1.F FE
..74348D-AA-5	Promigas SA ESP / Gases del Pa Senior Unsecured 3.750% 10/16/29	06/17/2025	ACRA RE II Surplus AAM		464,788	500,000	455,000	469,788		2,595		2,595		472,383		(7,595)	(7,595)	12,552	10/16/2029	2.C FE
..74977R-DN-1	Cooperatieve Rabobank UA Senior Non Preferred 3.649% 04/06/28	06/24/2025	ALRe Corporate AAM		19,194,705	19,490,000	18,993,980	19,004,715		39,917		39,917		19,044,632		150,073	150,073	507,711	04/06/2028	1.G FE
..74977R-DT-8	Cooperatieve Rabobank UA Senior Unsecured 5.447% 03/05/30	06/24/2025	ALRe Corporate AAM		13,850,412	13,484,000	13,484,000	13,484,000						13,484,000		366,412	366,412	589,619	03/05/2030	1.G FE
..74977R-DU-5	Cooperatieve Rabobank UA Sr Non Preferred 5.710% 01/21/33	05/28/2025	AARE Surplus AAM		3,081,037	3,000,000	3,087,195			(814)		(814)		3,086,381		(5,344)	(5,344)	60,431	01/21/2033	1.G FE
..75968N-AD-3	RenaissanceRe Holdings Ltd Senior Unsecured 3.600% 04/15/29	04/29/2025	Various		14,955,408	15,600,000	15,679,346	15,637,428		(3,127)		(3,127)		15,634,301		(678,893)	(678,893)	304,200	04/15/2029	1.G FE
..780097-BP-5	NatWest Group PLC Senior Unsecured 3.073% 05/22/28	06/30/2025	ALRe Corporate AAM		18,999,872	19,500,000	18,741,645			77,722		77,722		18,819,367		180,505	180,505	362,870	05/22/2028	1.G FE
..78009P-EH-0	NatWest Group PLC Senior Unsecured 5.076% 01/27/30	04/29/2025	JPM SECURITIES LLC		1,007,170	1,000,000	1,000,000	1,000,000						1,000,000		7,170	7,170	38,493	01/27/2030	1.G FE
..78448T-AG-7	SMBC Aviation Capital Finance Senior Unsecured 1.900% 10/15/26	05/19/2025	JPM SECURITIES LLC		7,192,650	7,500,000	7,481,475	7,493,167		1,455		1,455		7,494,621		(301,971)	(301,971)	85,104	10/15/2026	2.A FE
..78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured 5.300% 04/03/29	06/24/2025	ALRe Corporate AAM		24,345,684	24,000,000	23,919,984	23,932,931		3,973		3,973		23,936,905		408,779	408,779	922,200	04/03/2029	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	06/30/2025	ALRe Corporate AAM		12,406,889	11,900,000	12,445,496	12,386,972		(75,066)		(75,066)		12,311,906		94,983	94,983	755,948	01/10/2029	2.A FE
..822582-BD-3	Shell International Finance BV Senior Unsecured 3.250% 05/11/25	05/12/2025	Various		1,371,000	1,371,000	1,381,200	1,371,512		(512)		(512)		1,371,000				22,279	05/11/2025	1.D FE
..83272G-AB-7	Smurfit Kappa Treasury ULC Senior Unsecured 5.777% 04/03/54	05/23/2025	Tax Free Exchange		18,639,918	18,800,000	18,636,652	18,639,096		822		822		18,639,918				693,882	04/03/2054	2.B FE
..83367T-BJ-7	Societe Generale SA Subordinated 4.250% 04/14/25	04/14/2025	Maturity		17,500,000	17,500,000	17,173,775	17,419,041		80,959		80,959		17,500,000				371,875	04/14/2025	2.C FE
..83368R-BJ-0	Societe Generale SA Senior Non Preferred 3.337% 01/21/33	06/24/2025	ALRe Corporate AAM		14,973,631	17,000,000	14,974,110	15,068,717		55,943		55,943		15,124,660		(151,029)	(151,029)	241,098	01/21/2033	2.B FE
..83368R-BW-1	Societe Generale SA Senior Non Preferred 5.634% 01/19/30	04/10/2025	Market Axess		3,023,100	3,000,000	3,031,770	3,030,810		(1,861)		(1,861)		3,028,949		(5,849)	(5,849)	123,009	01/19/2030	2.B FE
..83368R-BX-9	Societe Generale SA Senior Non Preferred 6.066% 01/19/35	04/28/2025	JPM SECURITIES LLC		4,816,040	4,732,000	4,732,000	4,732,000						4,732,000		84,040	84,040	223,256	01/19/2035	2.B FE
..86964W-AJ-1	Suzano Austria GmbH Senior Unsecured 3.750% 01/15/31	06/24/2025	MERRILL LYNCH INTERNATIONAL		739,000	800,000	699,200	723,288		5,238		5,238		728,526		10,474	10,474	28,333	01/15/2031	2.C FE
..87088Q-AB-0	Swiss RE Subordinated Finance Unsecured 6.191% 04/01/46	04/29/2025	JPM SECURITIES LLC		13,333,268	13,400,000	13,400,000							13,400,000		66,732	66,732	66,828	04/01/2046	2.A Z
..87124V-AE-9	Sydney Airport Finance Co Pty GTD SR SECD NTS 3.375% 04/30/25	04/30/2025	Maturity		10,000,000	10,000,000	9,633,359	9,914,715		85,285		85,285		10,000,000				168,750	04/30/2025	2.A FE
..879385-AD-4	Telefonica Europe BV Senior Unsecured 8.250% 09/15/30	04/29/2025	JPM SECURITIES LLC		4,585,920	4,000,000	4,572,925			1,025		1,025		4,571,900		14,020	14,020	41,250	09/15/2030	2.C FE
.88167A-AE-1	Teva Pharmaceutical Finance Ne Senior Unsecured 3.150% 10/01/26	06/05/2025	Various		23,200,871	24,907,000	23,941,854			101,830		101,830		24,043,684				53,201	10/01/2026	3.A FE
..89366L-AE-4	Transelec SA Senior Unsecured 3.875% 01/12/29	06/27/2025	Various		2,904,300	3,000,000	2,925,848	1,991,365		3,679		3,679		2,943,753		39,453	39,453	93,000	01/12/2029	2.B FE
..89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	06/25/2025	Banco Santander SA London Bran		1,013,600	1,000,000	983,024	984,614		1,765		1,765		986,380		27,220	27,220	36,229	11/01/2028	2.C FE
..89388A-AA-0	Transportadora de Gas del Peru Senior Unsecured 4.250% 04/30/28	04/30/2025	Redemption 100.0000		200,000	200,000	187,300	197,574		2,426		2,426		200,000				4,250	04/30/2028	2.A FE
..90261A-AD-4	UBS AG/Stamford CT Senior Unsecured 4.864% 01/10/28	05/28/2025	AARE Surplus AAM		18,740,584	18,690,000	18,751,677			5,149		5,149		18,746,528		5,944	5,944	348,481	01/10/2028	1.E FE
..904678-AD-1	UniCredit SpA Senior Preferred 4.625% 04/12/27	04/02/2025	Morgan Stanley		6,278,450	6,310,000	6,247,783			3,278		3,278		6,251,062		27,388	27,388	138,623	04/12/2027	2.B FE
..904678-AF-6	UniCredit SpA Unsecured 5.861% 06/19/32	06/30/2025	ALRe Corporate AAM		22,158,552	22,000,000	22,082,940			4,405		4,405		22,078,535		80,017	80,017	684,109	06/19/2032	2.C FE
..91911T-AE-3	Vale Overseas Ltd Senior Unsecured 8.250% 01/17/34	06/25/2025	MERRILL LYNCH INTERNATIONAL		2,261,000	1,900,000	2,212,548			4,652		4,652		2,207,897		53,103	53,103	69,231	01/17/2034	2.C FE
..92838*-AA-3	VIsta Jet 2022-1 EETC P/T CERTS SER 22 6.850% 04/05/32	04/05/2025	Redemption 100.0000		527,694	527,694	527,694	527,694						527,694				18,074	04/05/2032	1.G PL
..961214-EL-3	Westpac Banking Corp Senior Unsecured 2.650% 01/16/30	04/29/2025	JPM SECURITIES LLC		4,637,800	5,000,000	4,675,221	4,690,091		18,546		18,546		4,708,637		70,837	70,837	104,528	01/16/2030	1.D FE
..961214-FG-3	Westpac Banking Corp Subordinated 5.405% 08/10/33	05/16/2025	Goldman Sachs		4,955,700	5,000,000	4,901,800	4,908,927		3,166		3,166		4,912,093		43,607	43,607	209,444	08/10/2033	1.G FE
..AV0967-02-7	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	06/25/2025	Banco Santander SA London Bran		1,013,600	1,000,000	960,875	972,161		2,955		2,955		975,116		38,484	38,484	36,229	11/01/2028	2.C FE
.F1000#-AA-6	Akiem Holding Sas SR SECD NTS 1.750% 09/05/34	06/30/2025	Various		409,745	409,745	390,390	376,443					13,947	409,745	19,355		19,355	3,585	09/05/2034	2.C PL
..F1876N-AV-4	CNP Assurances SACA Subordinated 5.797% 06/05/45	06/05/2025	Redemption 100.0000		1,486,802	1,486,802	1,500,168	1,348,997		2,787		2,787	104,980	1,486,802	35,612		35,612	63,051	06/05/2045	2.A FE
..F9094#-AA-6	Exeltium Sa Subordinated 9.400% 12/31/31	06/30/2025	Redemption 100.0000		1,144,359	1,144,359	1,105,010	1,028,242		16,881		16,881	67,261	1,144,359	65,737		65,737	54,084	12/31/2031	3.C PL
..G2687*-AA-7	Dawsongroup PLC SR FRN SER B 5.357% 03/31/26	05/01/2025	Call 100.0000		13,403,029	13,403,029	13,508,037	12,517,054					990,983	13,403,029	105,008		105,008	444,367	03/31/2026	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G54897-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured 4.350% 04/05/36	04/07/2025	Various		338,644	338,644	367,490	361,232		(22,588)		(22,588)		338,644				5,908	04/05/2036	2.C FE
..G6076#-AA-3	Midland Motorways Group Ltd GTD SR SECD NTS 3.120% 12/31/42	06/30/2025	Redemption 100.0000		270,280	270,280	259,729	246,852					12,877	270,280	10,551		10,551	4,216	12/31/2042	2.B PL
..G6076#-AD-7	Midland Motorways Group Ltd GTD SR SECD NTS 2.550% 12/31/39	06/30/2025	Various		68,207	68,207	63,650	62,652					998	68,207	4,557		4,557	868	12/31/2039	2.B Z
..G9400#-AA-4	WMMR THREE LTD SR SECD NTS SER A 5.350% 09/30/33	06/30/2025	Redemption 100.0000		81,240	81,240	81,240	81,240						81,240				2,173	09/30/2033	2.C PL
. K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	06/30/2025	Redemption 100.0000		390,918	390,918	390,918	390,918						390,918				8,033	08/01/2030	2.A FE
..N2563P-CJ-6	Argentum Netherlands BV for Zu Subordinated 5.125% 06/01/48	04/29/2025	JPM SECURITIES LLC		981,350	1,000,000	1,150,718	1,081,086		(7,557)		(7,557)		1,073,530		(92,180)	(92,180)	46,979	06/01/2048	1.E FE
..P4000@-AA-1	ELETRANS SA SR SECD NTS 4.060% 12/28/37	06/28/2025	Redemption 100.0000		317,472	317,472	317,472	317,472						317,472				6,445	12/28/2037	1.G FE
..P4717#-AA-3	GLOBAL BANK CORP Global Bank Corp 7.632% 12/20/27	06/20/2025	Various		2,520,000	2,520,000	2,511,520	2,420,992		99,008		99,008		2,520,000				106,622	12/20/2027	2.B FE
..P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED 6.770% 09/30/37	06/30/2025	Various		237,554	237,554	233,100	232,472		5,082		5,082		237,554				8,043	09/30/2037	3.B PL
..Q3393*-AH-4	ELECTRANET PTY LTD SR SECD NTS 13-B 3.710% 05/15/25	05/15/2025	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				166,950	05/15/2025	2.B
..Q3974*-AA-6	GIP Capricorn Finco Pty Ltd GTD SR SECD NTS 3.110% 12/31/34	04/23/2025	Various		55,814	55,814	55,814	55,814						55,814				434	12/31/2034	2.B PL
..R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	06/30/2025	Redemption 100.0000		121,541	121,541	120,325	120,914		627		627		121,541				2,686	04/30/2031	1.G PL
..R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 5.360% 04/30/31	06/30/2025	Redemption 100.0000		121,541	121,541	120,325	120,904		637		637		121,541				2,716	04/30/2031	1.G PL
..X5587X-AA-9	M6 Duna Autopalya Koncesszios Secured 2.649% 03/31/25	04/30/2025	Redemption 100.0000															23,142	03/31/2025	1.C FE
..Y0606W-CC-2	Bangkok Bank PCL/Hong Kong Subordinated 3.466% 09/23/36	06/17/2025	ACRA RE II Surplus AAM		1,321,546	1,500,000	1,306,455	1,331,158		5,041		5,041		1,336,198		(14,652)	(14,652)	37,982	09/23/2036	2.C FE
..ZQ5578-60-9	Adani Transmission Step-One Lt Senior Secured 4.250% 05/21/36	05/21/2025	Various		243,330	243,330	252,619	251,512		(8,182)		(8,182)		243,330				5,171	05/21/2036	2.C FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					5,431,199,403	5,508,602,771	5,462,199,139	2,729,015,591		3,313,920		3,313,920	1,229,701	5,453,294,022	207,454	(21,645,603)	(21,438,149)	134,999,453	XXX	XXX
..00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43	06/20/2025	Redemption 100.0000		17,601	17,601	17,777	17,729		(129)		(129)		17,601				327	08/20/2043	1.E
..00230@-AA-8	AT&T REIGN (MULT-PRPTY) CTL P/ P/T CERTS 4.003% 05/15/46	06/15/2025	Various		125,946	125,946	127,205	127,053		(1,107)		(1,107)		125,946				1,992	05/15/2046	2.B
..02379*-AA-7	American Airlines Pt Tr 2019-1 P/T CERTS SER 19-1A 3.530% 06/15/26	06/15/2025	Various		825,000	825,000	825,000	825,000						825,000				14,561	06/15/2026	1.E PL
..05601*-AA-0	Bcbs Ne Ii (Omaha Ne) CTL Pt T P/T CERTS 3.630% 12/31/45	06/15/2025	Various		272,906	272,906	272,906	272,906						272,906				4,031	12/31/2045	1.F
..09751*-AA-0	Boldt Slhn Forks 2018 Pt Tr P/T CERTS 4.390% 10/15/43	06/15/2025	Various		56,084	56,084	56,084	56,084						56,084				821	10/15/2043	1.G
..09752@-AA-7	Bolt Slhn Whitehall 2020 Pt Tr P/T CERTS 3.400% 12/15/40	06/15/2025	Redemption 100.0000		65,871	65,871	54,615	54,923		10,948		10,948		65,871				934	12/15/2040	1.G
..11042C-AA-8	British Airways 2021-1 Class A Secured 2.900% 03/15/35	06/16/2025	Various		103,354	103,354	103,354	103,354						103,354				1,499	03/15/2035	1.C FE
..11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28	05/15/2025	Various		99,919	99,919	101,751	101,623		(1,704)		(1,704)		99,919				4,184	11/15/2028	1.G FE
..11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32	05/15/2025	Various		183,612	183,612	181,886	122,972		1,241		1,241		183,612				3,902	11/15/2032	1.F FE
..12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34	06/10/2025	Redemption 100.0000		198,775	198,775	247,847	217,133		(18,359)		(18,359)		198,775				5,396	01/10/2034	1.F
..126650-AQ-3	CVS Pass-Through Trust P/T CERTS 5.789% 01/10/26	06/10/2025	Redemption 100.0000		461,557	461,557	460,120	460,997		561		561		461,557				11,140	01/10/2026	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126650-AW-0	CVS Pass-Through Trust P/T CERTS 5.298% 01/11/27	06/10/2025	Redemption 100.0000		95,382	95,382	101,805	96,399		(1,016)		(1,016)		95,382				2,106	01/11/2027	2.B
126650-BC-3	CVS Pass-Through Trust P/T CERTS 5.880% 01/10/28	06/10/2025	Redemption 100.0000		13,563	13,563	14,575	13,796		(234)		(234)		13,563				332	01/10/2028	2.B
126650-BP-4	CVS Pass-Through Trust Secured 6.036% 12/10/28	06/10/2025	Redemption 100.0000		166,937	166,937	166,987			(50)		(50)		166,937				4,202	12/10/2028	2.B FE
126650-BQ-2	CVS Pass-Through Trust P/T CERTS 6.943% 01/10/30	06/10/2025	Redemption 100.0000		3,294	3,294	3,392			(97)		(97)		3,294				95	01/10/2030	2.B FE
126650-BY-5	CVS Pass-Through Trust P/T CERTS 5.926% 01/10/34	06/10/2025	Redemption 100.0000		24,299	24,299	28,288	26,280		(1,980)		(1,980)		24,299				600	01/10/2034	2.C FE
12696@-AA-0	CTL Pt Tr 2016 (Humc/Shu) P/T CERTS 4.065% 12/15/41	06/15/2025	Redemption 100.0000		215,310	215,310	221,770	219,589		(4,279)		(4,279)		215,310				3,649	12/15/2041	2.A
12702*-AA-4	Cvs Lse-Bckd Pt Pp Tr Ser 2017 P/T CERTS 3.901% 10/10/39	06/10/2025	Redemption 100.0000		56,513	56,513	56,513	56,513						56,513				919	10/10/2039	2.B
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44	06/15/2025	Various		111,688	111,688	111,688	111,688						111,688				2,146	01/15/2044	2.B
12708*-AA-8	CTL Philadelphia Lease Finance P/T CERTS 4.008% 12/28/26	06/06/2025	Redemption 100.0000		268,239	268,239	268,239	268,239						268,239				5,376	12/28/2026	1.F
12722@-AA-8	Cga Capital Credit Lease-Backe P/T CERTS 19-CTL-18 3.664% 12/31/52	06/10/2025	Various		11,091	11,091	11,091	11,091						11,091				161	12/31/2052	2.B
12735#-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7 3.967% 09/30/41	06/15/2025	Redemption 100.0000		72,748	72,748	72,748	72,748						72,748				1,203	09/30/2041	2.C
12743*-AA-5	Cga Capital Credit Lease-Backe P/T CERTS A-1 3.115% 04/10/46	06/10/2025	Redemption 100.0000		52,819	52,819	52,819	52,819						52,819				686	04/10/2046	2.B
12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47	06/15/2025	Redemption 100.0000		17,324	17,324	17,324	17,324						17,324				432	10/15/2047	2.C
14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	05/15/2025	Various		138,443	138,443	138,443	115,414		23,028		23,028		138,443				2,252	03/15/2044	1.D PL
14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	06/15/2025	Various		69,772	69,772	69,772	58,162		11,609		11,609		69,772				1,542	03/15/2044	1.D Z
15725#-AA-6	Cga Capital Credit Pt Tr (Bp C P/T CERTS 16-CTL-18 3.440% 12/10/31	06/10/2025	Redemption 100.0000		9,997	9,997	9,997	9,997						9,997				143	12/10/2031	1.G
16372#-AA-0	Chemical Bank Tower Pt Trust P/T CERTS 4.589% 06/10/44	06/10/2025	Redemption 100.0000		57,891	57,891	57,891	57,891						57,891				1,108	06/10/2044	2.A
22234*-AA-0	Walgreen Co. SECURED 5.520% 09/15/30	06/15/2025	Redemption 100.0000		62,208	62,208	62,208	62,208						62,208				1,432	09/15/2030	4.A
22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34	06/15/2025	Redemption 100.0000		186,259	186,259	186,271	186,264		(4)		(4)		186,259				3,952	08/15/2034	1.G
22975#-AA-9	CTL Pt Tr 2016A (Hospital Sist P/T CERTS 4.270% 09/25/42	06/25/2025	Redemption 100.0000		165,672	165,672	165,672	165,672						165,672				2,866	09/25/2042	1.E
22976#-AA-8	CTL 2016 - 05 Tr (Dow Chemical P/T CERTS 4.010% 10/15/36	06/15/2025	Redemption 100.0000		452,113	452,113	452,113	452,113						452,113				7,557	10/15/2036	2.A
22979@-AA-7	CTL 2016-29 Tr (Spirit Aerosys P/T CERTS 4.694% 12/15/37	06/15/2025	Redemption 100.0000		95,496	95,496	95,496	95,496						95,496				1,869	12/15/2037	4.B
22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45	06/15/2025	Redemption 100.0000		19,306	19,306	19,306	19,306						19,306				345	04/15/2045	1.G
22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49	06/15/2025	Redemption 100.0000		86,616	86,616	86,616	86,616						86,616				1,610	06/15/2049	1.G
25240@-AA-3	Walgreen Co. SECD NTS 5.910% 01/15/31	06/15/2025	Redemption 100.0000		33,466	33,466	33,466	33,466						33,466				825	01/15/2031	4.A
30452@-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950% 01/05/44	06/05/2025	Various		92,402	92,402	90,766	73,921		1,636		1,636		92,402				1,754	01/05/2044	3.C
34524#-AA-0	Ford (Corktown MI) CTL PT TR P/T CERTS 4.720% 06/15/42	06/15/2025	Redemption 100.0000		111,593	111,593	112,668	112,518		(925)		(925)		111,593				2,196	06/15/2042	2.C
34742@-AA-8	Walgreen Co. SECURED 5.850% 04/05/31	06/05/2025	Redemption 100.0000		40,337	40,337	40,337	40,337						40,337				984	04/05/2031	4.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..35826*-AA-6	Fresno Cnty CTL Trust II P/T CERTS 4.190% 03/15/39	06/15/2025	Various		187,161	187,161	187,161	187,161						187,161				3,095	03/15/2039	1.D
..36249@-AA-1	Gth I US Govt Lse-Bckd Pt Tr P/T CERTS 4.560% 05/15/38	06/15/2025	Redemption 100.0000		194,371	194,371	194,371	194,371						194,371				3,416	05/15/2038	1.A
..36252@-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 07/15/34	06/15/2025	Redemption 100.0000		197,117	197,117	197,117	197,117						197,117				3,340	07/15/2034	1.C
..36252@-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.561% 12/15/37	06/15/2025	Redemption 100.0000		185,127	185,127	185,127	185,127						185,127				3,520	12/15/2037	1.C
..40867#-AD-6	Hampac LLC SECD NTS 4.250% 08/10/42	06/10/2025	Redemption 100.0000		49,043	49,043	49,043	49,043						49,043				869	08/10/2042	1.D
..45886*-AA-2	IRS CAMPUS (KANSAS CITY) LSB P P/T CERTS SER A 4.549% 09/15/42	06/15/2025	Redemption 100.0000		104,304	104,304	104,669	104,637		(333)		(333)		104,304				1,978	09/15/2042	1.E
..46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45	06/15/2025	Redemption 100.0000		186,944	186,944	191,851	190,774		(3,830)		(3,830)		186,944				3,455	12/15/2045	1.E
..46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43	06/15/2025	Redemption 100.0000		402,659	402,659	412,915	411,353		(8,694)		(8,694)		402,659				5,532	04/15/2043	1.F
..46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53	06/15/2025	Various		165,495	165,495	170,460	169,930		(4,435)		(4,435)		165,495				2,479	02/15/2053	1.E
..46673#-AA-3	RWJ Barnabas Health Inc PT CERTS 3.056% 12/15/46	06/15/2025	Redemption 100.0000		80,562	80,562	82,978	82,687		(2,126)		(2,126)		80,562				1,026	12/15/2046	1.E
..46673*-AA-7	JRD Holdings LLC P/T CERTS 3.214% 12/15/41	06/15/2025	Redemption 100.0000		94,872	94,872	87,147	87,375		7,496		7,496		94,872				1,271	12/15/2041	2.B
..46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50	06/15/2025	Various		246,185	246,185	240,734	240,623		5,562		5,562		246,185				3,224	01/15/2050	2.A
..47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45	06/15/2025	Various		64,922	64,922	65,542	65,410		(488)		(488)		64,922				1,081	10/15/2045	1.E
..47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42	06/15/2025	Redemption 100.0000		76,596	76,596	77,366	77,107		(511)		(511)		76,596				1,408	09/15/2042	1.E
..48239@-AD-2	Walgreen Co. P/T CERTS 07-C 6.300% 06/15/32	06/15/2025	Redemption 100.0000		35,723	35,723	35,723	35,723						35,723				938	06/15/2032	4.A
..48239@-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32	06/15/2025	Redemption 100.0000		172,587	172,587	172,587	172,587						172,587				4,548	10/15/2032	1.F
..48239@-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34	06/15/2025	Redemption 100.0000		189,106	189,106	189,106	189,106						189,106				5,496	06/15/2034	1.F
..48239@-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34	06/10/2025	Redemption 100.0000		124,473	124,473	124,473	124,473						124,473				4,283	03/10/2034	1.F
..48239@-AL-4	Walgreen Co. P/T CERTS 09-B 6.620% 08/15/33	06/15/2025	Redemption 100.0000		34,844	34,844	34,844	34,844						34,844				962	08/15/2033	4.A
..48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34	06/15/2025	Redemption 100.0000		33,677	33,677	33,677	33,677						33,677				1,053	06/15/2034	1.F
..48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32	06/10/2025	Redemption 100.0000		272,311	272,311	272,311	272,311						272,311				5,951	12/10/2032	1.A
..50167*-AB-0	LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54	06/15/2025	Redemption 100.0000		1,260	1,260	1,260	1,260						1,260				27	06/15/2054	2.C
..55360#-AA-2	Walgreen Co. SECURED 5.760% 03/15/31	06/15/2025	Redemption 100.0000		55,297	55,297	55,297	55,297						55,297				1,328	03/15/2031	4.A
..589438-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36	06/15/2025	Redemption 100.0000		53,907	53,907	54,440	54,256		(349)		(349)		53,907				926	10/15/2036	1.E
..59705*-AA-2	Middletown Nj CTL Pt Trust P/T CERTS 4.100% 08/15/51	06/15/2025	Various		265,097	265,097	267,746	267,290		(2,194)		(2,194)		265,097				4,113	08/15/2051	1.B
..599191-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27	06/20/2025	Redemption 100.0000		6,124,503	6,124,503	6,140,610	6,128,643		(4,141)		(4,141)		6,124,503				199,046	06/20/2027	2.C FE
..62928#-AA-3	Nmc Omaha 2017-A Lse-Bckd Pt T P/T CERTS 3.670% 09/15/37	06/15/2025	Redemption 100.0000		88,044	88,044	88,044	88,044						88,044				1,347	09/15/2037	1.D

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..62929*-AA-6	Nmc Elkhorn 2017-A Lse-Bckd Pt P/T CERTS 3.810% 03/15/38	06/15/2025	Redemption 100.0000		44,122	44,122	44,122	44,122						44,122				701	03/15/2038	1.E
..62929#-AA-4	Nmc Fontenelle 2018 Lse-Bckd P P/T CERTS 4.190% 11/15/38	06/15/2025	Redemption 100.0000		26,374	26,374	26,374	26,374						26,374				369	11/15/2038	1.E
..67112#-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33	06/15/2025	Redemption 100.0000		86,069	86,069	86,069	86,069						86,069				2,045	09/15/2033	1.C
..68278A-AA-7	OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29	05/01/2025	Redemption 100.0000		228,379	228,379	229,251	228,962		(582)		(582)		228,379				4,433	07/15/2029	1.F FE
..694308-KE-6	Pacific Gas and Electric Co Secured 4.950% 06/08/25	06/09/2025	Maturity		5,000,000	5,000,000	4,994,100	4,999,089		911		911		5,000,000				123,750	06/08/2025	2.B FE
..694308-KQ-9	Pacific Gas and Electric Co Secured 5.550% 05/15/29	06/30/2025	ALRe Corporate AAM		12,178,964	12,000,000	11,991,960	11,995,427		478		478		11,995,905		183,059	183,059	416,250	05/15/2029	2.B FE
..702138-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51	06/15/2025	Various		25,361	25,361	25,361	25,361						25,361				313	03/15/2051	1.D
..70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29	06/15/2025	Redemption 100.0000		220,008	220,008	220,008	220,008						220,008				1,999	03/15/2029	1.A
..73020#-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34	06/15/2025	Redemption 100.0000		109,194	109,194	109,194	109,190		4		4		109,194				2,959	11/15/2034	1.D FE
..74842#-AA-1	Quiktrip Corp P/T CERTS 11-A 5.050% 10/05/31	06/05/2025	Redemption 100.0000		551,921	551,921	551,921	551,921						551,921				11,620	10/05/2031	2.A
..750731-AA-9	Raiders Football Club Lsb Pt T P/T CERTS 3.744% 02/10/49	06/10/2025	Various		55,351	55,351	55,351	55,351						55,351				806	02/10/2049	2.A
..75086#-AA-3	Rainier Gsa Portfolio I Invest LSE REV BDS 15-A 4.820% 06/15/36	06/15/2025	Redemption 100.0000		1,042,729	1,042,729	1,042,729	1,042,729						1,042,729				23,368	06/15/2036	1.F
..75702#-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38	06/10/2025	Redemption 100.0000		89,001	89,001	89,001	89,001						89,001				1,852	06/10/2038	1.C
..78433L-AG-1	SCE Recovery Funding LLC Senior Secured 4.697% 06/15/40	06/16/2025	Various		320,042	320,042	320,013	320,032		10		10		320,042				7,516	06/15/2040	1.A FE
..78444#-AA-4	SLHN Bethlehem 2018 CTL Pt Tr P/T CERTS 4.340% 03/15/38	06/15/2025	Redemption 100.0000		146,244	146,244	146,244	146,244						146,244				2,646	03/15/2038	1.G
..82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37	06/15/2025	Redemption 100.0000		61,108	61,108	61,719	61,524		(415)		(415)		61,108				1,114	03/15/2037	2.B
..830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25	04/21/2025	Various		239,750	239,750	239,251	239,438		312		312		239,750				5,394	10/20/2025	2.A FE
..85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42	06/15/2025	Redemption 100.0000		74,476	74,476	74,476	74,476						74,476				1,139	09/15/2042	1.C
..86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	04/16/2025	Redemption 0.0000															234	12/23/2036	1.G YE
..86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	06/23/2025	Redemption 100.0000		158,531	158,531	158,531	158,531						158,531				3,322	12/23/2036	1.G
..89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE 4.920% 07/01/48	06/01/2025	Paydown		70,853	70,853	70,853	70,853						70,853				1,314	07/01/2048	1.F PL
..90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43	06/15/2025	Redemption 100.0000		72,671	72,671	72,671	72,671						72,671				1,612	05/15/2043	1.A
..91426*-AA-3	University Faculty Office Buil SECD NTS 6.270% 11/10/33	06/10/2025	Redemption 100.0000		196,654	196,654	196,654	196,654						196,654				5,141	11/10/2033	2.A
..91927#-AA-3	Valley 2016 Lease-Backed Pt Tr P/T CERTS 4.000% 01/15/43	06/15/2025	Redemption 100.0000		47,877	47,877	47,877	47,877						47,877				798	01/15/2043	1.E
..92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49	06/15/2025	Various		30,083	30,083	30,083	30,083						30,083				357	09/15/2049	1.A
..92943J-AB-1	WPGG US HoldCo SPV LP Warburg Pincus Global Growth 9 8.218% 12/01/28	06/25/2025	Paydown		27,004,077	27,004,077	27,004,077	27,004,077						27,004,077				1,145,440	12/01/2028	1.G PL
..94684@-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27	06/30/2025	Redemption 100.0000		258,867	258,867	258,867	258,867						258,867				6,930	01/18/2027	4.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..94978#-CQ-8	Cvs Priv Sale-Leaseback Tr 200 P/T CERTS 5.610% 08/10/27	06/10/2025	Redemption 100.0000		175,613	175,613	175,613	175,613						175,613				4,096	08/10/2027	2.B
..94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26	06/13/2025	Call 100.0000		225,749	225,749	225,749	225,749						225,749				11,683	07/10/2026	3.C
..94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26	06/10/2025	Redemption 100.0000		215,556	215,556	215,556	215,556						215,556				5,707	07/10/2026	3.C
..96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43	06/15/2025	Redemption 100.0000		133,964	133,964	135,299	134,830		(866)		(866)		133,964				2,698	09/15/2043	1.C
..G4800#-AA-1	Insight Partners XI NAV A 7.577% 08/28/25	06/11/2025	Paydown		12,106,666	12,106,666	12,106,666	12,108,954		(2,288)		(2,288)		12,106,666				391,828	08/28/2025	1.G PL
..G7741@-AA-8	SoftBank Vision Fund II A1 6.000% 12/23/25	06/23/2025	Paydown		1,305,099	1,305,099	1,319,217	1,309,854		(4,756)		(4,756)		1,305,099				25,648	12/23/2025	1.F PL
..G7741@-AB-6	SoftBank Vision Fund II A 6.000% 12/18/25	06/23/2025	Paydown		19,055,578	19,055,578	19,055,578	19,055,578						19,055,578				374,431	12/18/2025	1.F PL
..G8868K-AD-4	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28 7.930% 03/14/28	05/01/2025	CROSSTRADE		824,637	824,637	825,411			(63)		(63)		825,349		(711)	(711)		03/14/2028	2.B PL
..G8868K-AD-4	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28 7.930% 03/14/28	06/30/2025	Paydown		51,493,034	51,493,034	51,495,028			(1,994)		(1,994)		51,493,034				169,156	03/14/2028	2.B Z
..56059#-AA-6	MAINFREIGHT LTD (NZ) CTL 2022 P/T CERTS 4.606% 03/15/53	06/15/2025	Redemption 100.0000		65,705	65,705	65,705	65,705						65,705				1,262	03/15/2053	2.B
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	06/30/2025	Paydown		7,764,497	7,764,497	7,524,499	7,577,508		186,989		186,989		7,764,497				189,400	09/30/2045	1.D PL
.G8867L-AB-7	Tiger Global Private Investmen A 6.580% 05/13/27	06/18/2025	Paydown		16,160,039	16,160,039	16,088,071	16,080,069		79,971		79,971		16,160,039				583,842	05/13/2027	1.G PL
.G8868K-AB-8	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 7.930% 03/14/28	04/01/2025	NON-BROKER TRADE		5,093,182	5,093,182	5,093,182	5,093,182						5,093,182					03/14/2028	2.B PL
.G8868K-AB-8	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 7.930% 03/14/28	04/01/2025	Paydown		6,955,439	6,955,439	6,956,010	6,956,065		(626)		(626)		6,955,439					03/14/2028	2.B PL
.G8868K-AB-8	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 7.930% 03/14/28	04/11/2025	Tax Free Exchange		201,083,852	201,075,324	201,085,317	201,086,291		(2,439)		(2,439)		201,083,852				5,575,027	03/14/2028	2.B PL
..Q84388-AA-3	Western Sydney University Loan Notes 4.300% 01/05/51	05/05/2025	Various		11,382	11,382	12,590	11,026					1,564	11,382	(1,208)		(1,208)	191	01/05/2051	1.C
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					385,836,288	385,648,796	385,439,653	332,826,778		259,742		259,742	1,564	385,653,941	(1,208)	182,348	181,140	9,475,232	XXX	XXX
..28655*-AA-7	Eliant Invest Holding LP. B 6.160% 12/15/41	06/30/2025	Various		56,916,000	56,916,000	56,916,000	28,359,422		(2)		(2)		56,916,000				1,169,488	12/15/2041	1.G PL
..28655*-AB-5	Eliant Invest Holding LP. C 6.610% 12/15/41	06/30/2025	Various		42,167,500	42,167,500	42,167,500	20,645,394		(2)		(2)		42,167,500				867,931	12/15/2041	2.C Z
0139999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)					99,083,500	99,083,500	99,083,500	49,004,816		(4)		(4)		99,083,500				2,037,419	XXX	XXX
..46138G-50-8	Invesco Senior Loan ETF INVESCO SENIOR LOAN ETF	04/23/2025	Various	0.000	104,431,920		102,440,207							102,440,207		1,991,713	1,991,713	(100,321)		4.B
..464288-51-3	iShares iBoxx $ High Yield Cor ISHARES IBOXX HIGH YLD CORP	04/23/2025	Various	0.000	129,062,577		124,249,591							124,249,591		4,812,986	4,812,986	(22,717)		4.B
..78467V-60-8	SPDR Blackstone Senior Loan ET SPDR BLACKSTONE SENIOR LOAN	04/23/2025	BARCLAYS CAPITAL INC.	0.000	27,053,888		26,404,223							26,404,223		649,665	649,665	(11,900)		4.B
0149999999. Subtotal - Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value					260,548,385		253,094,021							253,094,021		7,454,364	7,454,364	(134,938)	XXX	XXX
..03666H-AB-7	Antares Holdings LP SENIOR 8.500% 05/18/25	04/18/2025	Various		21,800,000	21,800,000	21,953,079	21,809,417		(9,417)		(9,417)		21,800,000				772,083	05/18/2025	2.B FE
..03666H-AG-6	Antares Holdings LP Senior Unsecured 6.500% 02/08/29	06/09/2025	Various		33,513,868	33,386,000	33,268,743	27,355,019		11,278		11,278		33,306,915		206,954	206,954	1,629,169	02/08/2029	2.B FE
..09261H-BC-0	Blackstone Private Credit Fund Senior Unsecured 7.300% 11/27/28	04/29/2025	JPM SECURITIES LLC		12,473,606	11,780,000	12,500,229			(31,737)		(31,737)		12,468,492		5,114	5,114	365,475	11/27/2028	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..09261H-BG-1	Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31	. 04/29/2025 .	JPM SECURITIES LLC		38,659,077	38,008,000	38,020,286	38,022,698		(600)		(600)		38,022,097		636,980	636,980	1,814,618	. 01/25/2031 .	2.C FE
..09261H-BQ-9	Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30	. 05/20/2025 .	Tax Free Exchange		99,012,601	100,000,000	98,898,000	98,943,860		68,742		68,742		99,012,601				3,412,500	. 04/01/2030 .	2.B FE
..09261H-BU-0	Blackstone Private Credit Fund Senior Unsecured 5.600% 11/22/29	. 06/02/2025 .	JPM SECURITIES LLC		30,041,359	30,320,000	30,038,615			2,134		2,134		30,040,749		610	610	900,841	. 11/22/2029 .	2.C FE
..09261H-BV-8	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	. 05/20/2025 .	Tax Free Exchange		151,316,924	154,790,000	151,268,128	49,762,741		47,555		47,555		151,316,924				4,592,103	. 11/22/2034 .	2.B FE
..09261X-AD-4	Blackstone Secured Lending Fun Senior Unsecured 2.125% 02/15/27	. 05/19/2025 .	JPM SECURITIES LLC		18,934,200	20,000,000	19,789,653	19,900,769		17,709		17,709		19,918,478		(984,278)	(984,278)	324,653	. 02/15/2027 .	2.B FE
..09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	. 06/30/2025 .	ALRe Corporate AAM		20,032,414	20,000,000	19,815,074			6,010		6,010		19,821,084		211,330	211,330	338,333	. 03/15/2030 .	2.C FE
..38173M-AC-6	Golub Capital BDC Inc Senior Unsecured 2.050% 02/15/27	. 05/19/2025 .	Various		32,893,295	35,010,000	34,434,575	31,852,332		60,377		60,377		34,718,164		(1,824,868)	(1,824,868)	548,247	. 02/15/2027 .	2.B FE
..38173M-AC-6	Golub Capital BDC Inc Senior Unsecured 2.050% 02/15/27	. 06/13/2025 .	ACRA RE II Surplus AAM		8,548,097	8,990,000	8,379,085			119,434		119,434		8,498,519		49,578	49,578	151,020	. 02/15/2027 .	2.B FE
..38173M-AE-2	Golub Capital BDC Inc Senior Unsecured 6.000% 07/15/29	. 06/09/2025 .	Various		55,502,250	55,000,000	54,465,750	49,516,533		37,090		37,090		54,583,373		918,877	918,877	2,802,500	. 07/15/2029 .	2.B FE
..38179R-AA-3	Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29	. 06/12/2025 .	Tax Free Exchange		123,707,456	125,304,000	123,556,784	74,556,457		109,029		109,029		123,707,456				4,725,724	. 09/12/2029 .	2.C FE
..486606-M#-0	KAYNE ANDERSON ENERGY INFRASTR SR NTS SER QQ 1.810% 06/19/25	. 06/19/2025 .	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				27,301	. 06/19/2025 .	1.A FE
..61774A-A*-4	Morgan Stanley Direct Lending Sr Nts 7.550% 09/13/25	. 06/16/2025 .	Various		80,000,000	80,000,000	80,000,000	80,000,000						80,000,000				5,083,667	. 09/13/2025 .	2.C Z
..65960N-AA-8	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30	. 04/02/2025 .	Tax Free Exchange		146,619,097	147,910,000	146,530,060	126,610,037		50,145		50,145		146,619,097				3,889,637	. 02/01/2030 .	2.C FE
..69121K-AH-7	Blue Owl Capital Corp Senior Unsecured 5.950% 03/15/29	. 06/10/2025 .	Various		50,009,750	50,000,000	49,409,000	49,510,931		45,256		45,256		49,556,187		453,563	453,563	2,172,576	. 03/15/2029 .	2.C FE
..69122J-AC-0	Blue Owl Capital Corp Senior Unsecured 3.125% 04/13/27	. 05/19/2025 .	JPM SECURITIES LLC		15,251,520	16,000,000	15,995,981	15,997,981		342		342		15,998,323		(746,803)	(746,803)	301,389	. 04/13/2027 .	2.B FE
..74340X-BT-7	Prologis LP Senior Unsecured 4.625% 01/15/33	. 04/29/2025 .	JPM SECURITIES LLC		9,825,200	10,000,000	9,966,500	9,972,100		392		392		9,972,492		(147,292)	(147,292)	366,146	. 01/15/2033 .	1.F FE
..828807-DX-2	Simon Property Group LP Senior Unsecured 6.650% 01/15/54	. 05/28/2025 .	AARE Surplus AAM		4,280,176	4,000,000	3,952,240	3,953,882		216		216		3,954,098		326,078	326,078	231,272	. 01/15/2054 .	1.G FE
..92277G-AW-7	Ventas Realty LP Senior Unsecured 2.500% 09/01/31	. 04/29/2025 .	JPM SECURITIES LLC		6,194,608	7,100,000	6,197,803	6,230,271		37,162		37,162		6,267,433		(72,825)	(72,825)	117,840	. 09/01/2031 .	2.A FE
..L8367#-AD-5	Shurgard Luxembourg Sarl GTD SR NTS SER A 2.620% 06/25/25	. 06/25/2025 .	Maturity		17,414,928	17,414,928	16,923,000	15,535,509					1,387,491	17,414,928		491,928	491,928	228,136	. 06/25/2025 .	2.C
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					979,030,426	989,812,928	978,362,585	722,530,537		571,117		571,117	1,387,491	979,997,410	491,928	(966,982)	(475,054)	34,795,230	XXX	XXX
. 000000-00-0	Gannett Co Inc Gannett TL 9.330% 06/30/29	. 06/30/2025 .	Redemption 100.0000		1,100,093	1,100,093	1,083,592	1,084,182		15,911		15,911		1,100,093				61,539	. 06/30/2029 .	4.C Z
. 000000-00-0	RR Donnelley & Sons Co RRD TL B 1L USD 9.070% 08/08/29	. 06/30/2025 .	Redemption 100.0000		203,937	203,937	194,422	161,957		8,873		8,873		203,937				269,143	. 08/08/2029 .	4.B Z
. 000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Term Loan 9.320% 06/06/31	. 06/30/2025 .	Redemption 100.0000		240,385	240,385	236,418	236,713		3,672		3,672		240,385				16,032	. 06/06/2031 .	4.A Z
..05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 9.310% 06/07/31	. 06/30/2025 .	Redemption 100.0000		81,368	81,368	80,265	80,335		1,033		1,033		81,368				4,307	. 06/07/2031 .	4.B Z
. 000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC - TL 9.080% 08/15/31	. 06/30/2025 .	Redemption 100.0000		25,470	25,470	25,151	25,168		303		303		25,470				347,469	. 08/15/2031 .	4.B Z
. 000000-00-0	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 8.830% 09/13/31	. 06/30/2025 .	Redemption 100.0000		92,038	92,038	91,577	91,589		448		448		92,038				3,935	. 09/13/2031 .	4.C Z
. 000000-00-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.830% 09/13/31	. 06/30/2025 .	Redemption 100.0000		37,019	37,019	36,833	36,841		177		177		37,019				1,507	. 09/13/2031 .	4.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.300% 09/27/31	05/30/2025	Redemption 100.0000		3,563	3,563	4,016	(48,242)		(437)		(437)		3,563				5,754	09/27/2031	4.B Z
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.300% 09/27/31	06/30/2025	Redemption 100.0000		48,679	48,679	48,679							48,679				454,550	09/27/2031	4.B FE
22562#-AA-8	Creek Parent, Inc Creek Parent, Inc TL 9.580% 12/18/31	06/30/2025	Redemption 100.0000		76,500	76,500	75,161	75,167		1,333		1,333		76,500				3,823	12/18/2031	4.A FE
31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 9.330% 07/10/31	06/30/2025	Redemption 100.0000		125,000	125,000	123,795			1,205		1,205		125,000				2,869	07/10/2031	4.A PL
69946B-AA-8	Parfums Holding Co Inc Parfums Holding Co Inc - TL 9.550% 06/18/30	06/27/2025	Redemption 100.0000		117,701	117,701	116,532	116,343		1,358		1,358		117,701				5,808	06/18/2030	4.B PL
000000-00-0	Violin Debtco Guernsey Limited Project Ivy - Senior Secured F 9.760% 06/24/31	04/02/2025	Redemption 100.0000		6,813,144	6,813,144	6,669,875	6,570,692					99,183	6,813,144	143,270		143,270	384,432	06/24/2031	4.B Z
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					8,964,897	8,964,897	8,786,316	8,430,745		33,876		33,876	99,183	8,964,897	143,270		143,270	1,561,168	XXX	XXX
000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 6.790% 07/21/28	06/27/2025	Redemption 100.0000		1,238	1,238	1,231	1,231		7		7		1,238				47	07/21/2028	4.A FE
000000-00-0	Gannett Co Inc Gannett DDTL 9.320% 10/04/29	06/30/2025	Redemption 100.0000		16,441	16,441	16,276			164		164		16,441				460	10/04/2029	3.B FE
000000-00-0	AVSC Holding Corp Project Encore RCF 9.320% 12/05/29	05/21/2025	Redemption 100.0000		270,635	270,635	270,635							270,635				10,016	12/05/2029	4.C Z
G4768P-AN-1	INEOS US FINANCE LLC TERM B 0.254% 02/19/30	04/01/2025	Tax Free Exchange		1,903,378	1,904,790	1,902,799	1,903,307		71		71		1,903,378				26,181	02/19/2030	3.B FE
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC.- Revol 9.080% 08/15/31	06/30/2025	Redemption 100.0000		4,609	4,609	4,594	1,640		15		15		4,609				2,571	08/15/2031	4.B Z
000000-00-0	Somnigroup International Inc TPX TL B 1L USD 6.820% 10/24/31	06/30/2025	Redemption 100.0000		1,296,750	1,296,750	1,290,266	1,290,365		6,385		6,385		1,296,750				139,498	10/24/2031	2.C FE
000000-00-0	AVSC Holding Corp Project Encore TL 9.330% 12/05/31	06/30/2025	Redemption 100.0000		79,043	79,043	77,462	77,473		1,569		1,569		79,043				3,832	12/05/2031	4.C FE
000000-00-0	RUNWAY BIDCO, LLC RUNWAY BIDCO, LLC TL 9.300% 12/17/31	06/30/2025	Redemption 100.0000		63,744	63,744	63,107	63,113		632		632		63,744				1,615	12/17/2031	4.C FE
00769Q-AG-8	Advanced Drainage Systems Inc WMS TL B 1L USD 6.679% 07/31/26	06/27/2025	Redemption 100.0000		1,250	1,250	1,247	1,249		1		1		1,250				42	07/31/2026	2.C FE
01608U-AE-7	Ali Group North America Corp ALIGRP TL B 1L USD 7.027% 07/23/29	06/30/2025	Redemption 100.0000		30,589	30,589	30,607	30,603		(14)		(14)		30,589				873	07/23/2029	2.C FE
02474R-AJ-2	American Builders & Contractor TERM B 6.320% 01/31/31	06/27/2025	Redemption 100.0000		4,788	4,788	4,776	4,777		10		10		4,788				146	01/31/2031	3.B FE
042688-AA-9	Arpad Solar Borrower LLC TERM LN 1L 5.250% 07/15/34	04/15/2025	Redemption 100.0000		101,201	101,201	101,201	101,201						101,201				2,646	07/15/2034	2.B PL
05350N-AP-9	Avantor Funding Inc AVTR TL B6 1L USD 6.420% 11/08/27	06/30/2025	Redemption 100.0000		639	639	639	639						639				18	11/08/2027	2.C FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 6.179% 08/02/27	06/30/2025	Redemption 100.0000		116,255	116,255	115,625	115,993		262		262		116,255				3,253	08/02/2027	3.B FE
35905C-AK-1	frontdoor Inc FTDR TL B 1L USD 6.560% 12/19/31	06/27/2025	Redemption 100.0000		2,073	2,073	2,067	2,067		6		6		2,073				68	12/19/2031	3.C FE
41165Q-AM-9	HARBOURVEST PARTNERS LP HARBOURVEST PARTNERS LP HAPART 6.580% 04/22/30	06/26/2025	Redemption 100.0000		858	858	860	858						858				28	04/22/2030	3.A PL
57163K-AJ-7	Marriott Ownership Resorts Inc TL B 6.680% 04/01/31	06/30/2025	Redemption 100.0000		5,647	5,647	5,639	5,640		8		8		5,647				204	04/01/2031	3.A FE
65336R-AW-8	Nexstar Media Inc NXST TL B 1L USD 7.070% 09/18/26	06/30/2025	Redemption 100.0000		1,022,255	1,022,255	1,015,334	1,020,028		2,226		2,226		1,022,255				35,090	09/18/2026	3.B FE
72584D-AF-1	KFC Holding Co YUM TL B 1L USD 6.070% 03/15/28	06/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,497		3		3		2,500				78	03/15/2028	2.C FE
72814C-AF-5	Playtika Holding Corp PLTK TL B 1L USD 7.070% 03/13/28	06/09/2025	Redemption 100.0000		371,782	371,782	369,924	370,759		1,024		1,024		371,782				13,445	03/13/2028	3.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD 6.560% 03/19/29	06/27/2025	Redemption 100.0000		4,900	4,900	4,910	4,900						4,900				162	03/19/2029	3.B FE
..74983M-AE-7	RTX Corp RTX TL A UNSEC USD 5.533% 05/07/25	05/07/2025	Maturity		19,843,750	19,843,750	19,804,063	6,901,160		12,942,590		12,942,590		19,843,750				459,445	05/07/2025	2.B Z
..84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37	04/30/2025	Redemption 100.0000		869,696	869,696	867,322	868,596		1,100		1,100		869,696				20,438	12/31/2037	2.C PL
..88687@-AA-1	Tillman Networks LLC Tillman Networks 4.000% 08/31/30	05/16/2025	Various		281,315	281,315	280,412	280,647		668		668		281,315				5,815	08/31/2030	2.A Z
..88687@-AA-1	Tillman Networks LLC Tillman Networks 4.000% 08/31/30	06/01/2025	Various		141,850	141,850	141,394	141,513		337		337		141,850				3,631	08/31/2030	2.A PL
..89364M-CB-8	TransDigm Inc TDG TL K 1L USD 7.080% 03/22/30	06/27/2025	Redemption 100.0000		5,875	5,875	5,893	5,891		(16)		(16)		5,875				146	03/22/2030	3.C FE
..BL3613-00-9	Cable One Inc CABO TL B4 1L USD 6.320% 05/03/28	05/14/2025	J.P. Morgan Sec		1,416,087	1,475,090	1,467,715	1,471,107		409		409		1,471,516		(55,429)	(55,429)	37,808	05/03/2028	3.B FE
..G4768P-AN-1	INEOS US FINANCE LLC INEGRP TL B 1L USD 7.580% 02/19/30	06/30/2025	Redemption 100.0000		4,786	4,786	4,782			4		4		4,786				92	02/19/2030	3.C FE
..C6901L-AM-9	1011778 BC ULC BCULC TL B5 1L USD 6.060% 09/23/30	06/30/2025	Redemption 100.0000		4,813	4,813	4,814	4,814		(1)		(1)		4,813				122	09/23/2030	3.B Z
..24736C-BS-2	SKYMILES IP LTD DAL TL B 1L USD 43.622% 10/20/27	04/20/2025	Various		512,064	512,064	532,294	519,652		(7,588)		(7,588)		512,064				21,246	10/20/2027	2.A FE
..BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL 3.438% 12/31/36	06/06/2025	Various		1,630,662	1,630,662	1,885,953	1,661,307		(142,805)		(142,805)	180,460	1,630,662	(68,300)		(68,300)	28,345	12/31/2036	2.B FE
..N2014A-AH-5	Cimpress PLC CMPR TL 1L USD 6.820% 05/17/28	06/30/2025	Redemption 100.0000		1,332	1,332	1,325	1,325		8		8		1,332				45	05/17/2028	3.B Z
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					30,012,805	30,073,220	30,277,660	16,854,352		12,807,075		12,807,075	180,460	30,068,234	(68,300)	(55,429)	(123,729)	817,406	XXX	XXX
..03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2) 9.790% 07/29/29	06/30/2025	Redemption 100.0000		562,500	562,500	552,838	555,064		7,436		7,436		562,500				18,959	07/29/2029	3.C Z
..35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 7.677% 12/31/33	06/30/2025	Various		1,461,870	1,461,870	1,463,655	1,302,579		(1,999)		(1,999)		1,461,870				55,278	12/31/2033	2.C Z
0219999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)					2,024,370	2,024,370	2,016,493	1,857,643		5,437		5,437		2,024,370				74,237	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					7,429,746,289	7,261,907,675	7,448,948,061	3,889,408,430		17,288,729		17,288,729	2,898,399	7,442,305,867	773,144	(12,478,357)	(11,705,213)	187,509,988	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					386,042,870	386,042,870	386,034,993	335,797,459		5,433		5,433		386,042,870				14,316,372	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					7,815,789,159	7,647,950,545	7,834,983,054	4,225,205,889		17,294,162		17,294,162	2,898,399	7,828,348,737	773,144	(12,478,357)	(11,705,213)	201,826,360	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					7,815,789,159	7,647,950,545	7,834,983,054	4,225,205,889		17,294,162		17,294,162	2,898,399	7,828,348,737	773,144	(12,478,357)	(11,705,213)	201,826,360	XXX	XXX
..3132D5-7J-5	Freddie Mac Pool FR SB8097 1.500% 04/01/36	06/02/2025	Paydown		677,735	677,735	598,631			79,104		79,104		677,735				1,266	04/01/2036	1.A Z
..3132D6-AB-6	Freddie Mac Pool FR SB8102 1.500% 05/01/36	06/02/2025	Paydown		1,143,583	1,143,583	1,009,391			134,192		134,192		1,143,583				2,173	05/01/2036	1.A Z
..3133GF-BY-0	Freddie Mac Pool FR QN8155 1.500% 10/01/36	06/02/2025	Paydown		397,672	397,672	350,759			46,913		46,913		397,672				749	10/01/2036	1.A Z
..3133L8-SH-9	Freddie Mac Pool FR RC2320 1.500% 10/01/36	06/02/2025	Paydown		953,613	953,613	838,248			115,365		115,365		953,613				2,196	10/01/2036	1.A Z
..31418D-X8-0	Fannie Mae Pool FN MA4302 1.500% 04/01/36	06/02/2025	Paydown		731,779	731,779	643,851			87,928		87,928		731,779				1,849	04/01/2036	1.A Z
..31418D-ZZ-8	Fannie Mae Pool FN MA4359 1.500% 06/01/36	06/02/2025	Paydown		2,352,059	2,352,059	2,066,872			285,187		285,187		2,352,059				5,901	06/01/2036	1.A Z
..38375B-3G-5	Government National Mortgage A GNR 2013-H14 SI 1.783% 05/20/63	06/02/2025	Paydown				34,496	33,496		(33,496)		(33,496)						4,446	05/20/2063	1.A
..38375B-5S-7	Government National Mortgage A GNR 2013-H19 ID 1.515% 05/20/63	06/02/2025	Paydown				10,776	11,778		(11,778)		(11,778)						3,126	05/20/2063	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375B-7Z-9	Government National Mortgage A GNR 2013-H22 BI 1.517% 08/20/63	06/02/2025	Paydown				2,456	2,362		(2,362)		(2,362)						690	08/20/2063	1.A
..38375B-AE-2	Government National Mortgage A GNR 2010-H02 DI 2.178% 02/20/60	06/02/2025	Paydown				30,033	33,867		(33,867)		(33,867)						11,078	02/20/2060	1.A
..38375B-AH-5	Government National Mortgage A GNR 2010-H02 GI 2.454% 02/20/60	05/01/2025	Paydown				3,622	3,942		(3,942)		(3,942)						839	02/20/2060	1.A
..38375B-G9-7	Government National Mortgage A GNR 2013-H02 DI 1.899% 12/20/62	06/02/2025	Paydown				5,068	7,145		(7,145)		(7,145)						1,114	12/20/2062	1.A
..38375B-GQ-9	Government National Mortgage A GNR 2010-H24 FI 1.606% 10/20/60	06/02/2025	Paydown				9,033	9,033		(9,033)		(9,033)						3,061	10/20/2060	1.A
..38375B-JP-8	Government National Mortgage A GNR 2011-H01 IF 1.286% 11/20/60	06/02/2025	Paydown				4,420	6,414		(6,414)		(6,414)						1,850	11/20/2060	1.A
..38375B-KB-7	Government National Mortgage A GNR 2011-H05 AI 1.653% 12/20/60	06/02/2025	Paydown				18,671	19,404		(19,404)		(19,404)						5,622	12/20/2060	1.A
..38375B-KM-3	Government National Mortgage A GNR 2011-H06 FI 1.273% 02/20/61	06/02/2025	Paydown				23,207	23,197		(23,197)		(23,197)						5,639	02/20/2061	1.A
..38375B-KT-8	Government National Mortgage A GNR 2011-H08 CI 1.102% 02/20/61	06/02/2025	Paydown				5,432	5,685		(5,685)		(5,685)						866	02/20/2061	1.A
..38375B-KW-1	Government National Mortgage A GNR 2011-H08 DI 1.684% 02/20/61	06/02/2025	Paydown				7,240	9,263		(9,263)		(9,263)						1,773	02/20/2061	1.A
..38375B-LM-2	Government National Mortgage A GNR 2011-H11 AI 1.534% 03/20/61	06/02/2025	Paydown				10,373	10,373		(10,373)		(10,373)						2,786	03/20/2061	1.A
..38375B-LP-5	Government National Mortgage A GNR 2011-H11 BI 1.410% 04/20/61	06/02/2025	Paydown				6,398	3,129		(3,129)		(3,129)						888	04/20/2061	1.A
..38375B-MA-7	Government National Mortgage A GNR 2011-H14 CI 1.251% 05/20/61	06/02/2025	Paydown				4,277	7,321		(7,321)		(7,321)						1,272	05/20/2061	1.A
..38375B-MU-3	Government National Mortgage A GNR 2011-H19 IA 1.054% 08/20/61	06/02/2025	Paydown				15,847	15,392		(15,392)		(15,392)						3,588	08/20/2061	1.A
..38375B-PK-2	Government National Mortgage A GNR 2012-H03 IA 0.973% 01/20/62	06/02/2025	Paydown				6,413	6,898		(6,898)		(6,898)						845	01/20/2062	1.A
..38375B-QQ-8	Government National Mortgage A GNR 2012-H08 SI 1.128% 04/20/62	05/01/2025	Paydown				19,474	21,095		(21,095)		(21,095)						4,359	04/20/2062	1.A
..38375B-QY-1	Government National Mortgage A GNR 2012-H08 FI 1.285% 04/20/62	06/02/2025	Paydown				8,430	11,258		(11,258)		(11,258)						1,646	04/20/2062	1.A
..38375B-SB-9	Government National Mortgage A GNR 2012-H12 FI 1.065% 05/20/62	06/02/2025	Paydown				6,590	6,590		(6,590)		(6,590)						1,625	05/20/2062	1.A
..38375B-TS-1	Government National Mortgage A GNR 2012-H14 KI 0.969% 07/20/62	06/02/2025	Paydown				4,056	3,304		(3,304)		(3,304)						450	07/20/2062	1.A
..38375B-TZ-5	Government National Mortgage A GNR 2012-H15 CI 1.293% 06/20/62	06/02/2025	Paydown				14,832	14,021		(14,021)		(14,021)						2,530	06/20/2062	1.A
..38375B-UM-2	Government National Mortgage A GNR 2012-H18 NI 1.375% 08/20/62	06/02/2025	Paydown				2,985	3,802		(3,802)		(3,802)						529	08/20/2062	1.A
..38375B-Y3-0	Government National Mortgage A GNR 2013-H11 FI 1.743% 04/20/63	05/01/2025	Paydown				10,704	3,265		(3,265)		(3,265)						1,262	04/20/2063	1.A
..38375B-ZF-2	Government National Mortgage A GNR 2012-H27 SI 1.834% 10/20/62	06/02/2025	Paydown				2,992	2,164		(2,164)		(2,164)						399	10/20/2062	1.A
..38375B-ZT-2	Government National Mortgage A GNR 2012-H29 SI 1.724% 10/20/62	05/01/2025	Paydown				16,461	16,168		(16,168)		(16,168)						2,207	10/20/2062	1.A
..38375U-BG-4	Government National Mortgage A GNR 2013-H25 SI 1.505% 10/20/63	06/02/2025	Paydown				28,815	25,869		(25,869)		(25,869)						5,963	10/20/2063	1.A
..38375U-EE-6	Government National Mortgage A GNR 2014-H03 SI 1.660% 01/20/64	06/02/2025	Paydown				35,761	33,830		(33,830)		(33,830)						4,209	01/20/2064	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI 1.334% 01/20/64	06/02/2025	Paydown				8,965	11,156		(11,156)		(11,156)						1,857	01/20/2064	1.A
..38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI 1.699% 04/20/64	06/02/2025	Paydown				4,571	4,935		(4,807)	128	(4,935)						525	04/20/2064	1.A
..38375U-FN-5	Government National Mortgage A GNR 2014-H10 BI 1.392% 04/20/64	06/02/2025	Paydown				80,965	81,526		(81,526)		(81,526)						20,218	04/20/2064	1.A
..38375U-FR-6	Government National Mortgage A GNR 2014-H10 GI 1.691% 04/20/64	06/02/2025	Paydown				14,276	14,459		(14,459)		(14,459)						1,827	04/20/2064	1.A
..38375U-KH-2	Government National Mortgage A GNR 2014-H11 BI 1.485% 06/20/64	06/02/2025	Paydown				3,222	3,900		(3,900)		(3,900)						933	06/20/2064	1.A
..38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI 1.440% 06/20/64	06/02/2025	Paydown				9,336	9,336		(9,336)		(9,336)						2,516	06/20/2064	1.A
..38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI 1.521% 06/20/64	06/02/2025	Paydown				101,230	101,544		(101,544)		(101,544)						26,051	06/20/2064	1.A
..38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.551% 07/20/64	06/02/2025	Paydown				36,944	36,452		(36,452)		(36,452)						8,154	07/20/2064	1.A
..38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI 2.530% 08/20/64	06/02/2025	Paydown				45,142	43,058		(43,058)		(43,058)						11,109	08/20/2064	1.A
..38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI 1.512% 09/20/64	06/02/2025	Paydown				18,827	18,328		(18,328)		(18,328)						3,278	09/20/2064	1.A
..38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI 2.534% 09/20/64	06/02/2025	Paydown				78,611	77,846		(74,996)	2,850	(77,846)						22,084	09/20/2064	1.A
..38375U-PY-0	Government National Mortgage A GNR 2014-H19 GI 1.742% 09/20/64	06/02/2025	Paydown				117,597	120,950		(120,950)		(120,950)						28,223	09/20/2064	1.A
..38375U-QG-8	Government National Mortgage A GNR 2014-H20 AI 1.496% 10/20/64	06/02/2025	Paydown				75,828	76,470		(76,470)		(76,470)						14,375	10/20/2064	1.A
..38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI 1.666% 09/20/64	06/02/2025	Paydown				15,994	16,768		(16,768)		(16,768)						3,100	09/20/2064	1.A
..38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI 1.497% 09/20/64	06/02/2025	Paydown				8,346	8,346		(8,346)		(8,346)						2,010	09/20/2064	1.A
..38375U-QS-2	Government National Mortgage A GNR 2014-H20 LI 1.623% 10/20/64	06/02/2025	Paydown				39,159	37,611		(37,611)		(37,611)						13,712	10/20/2064	1.A
..38375U-TL-4	Government National Mortgage A GNR 2015-H03 AI 1.434% 12/20/64	06/02/2025	Paydown				2,900	2,829		(2,829)		(2,829)						834	12/20/2064	1.A
..38375U-TN-0	Government National Mortgage A GNR 2015-H03 BI 1.616% 01/20/65	06/02/2025	Paydown				57,045	55,998		(55,998)		(55,998)						11,898	01/20/2065	1.A
..38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI 1.704% 01/20/65	06/02/2025	Paydown				35,321	35,514		(35,491)	23	(35,514)						8,801	01/20/2065	1.A
..38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI 1.922% 12/20/64	06/02/2025	Paydown				38,387	37,318		(37,318)		(37,318)						6,191	12/20/2064	1.A
..38375U-TY-6	Government National Mortgage A GNR 2015-H02 BI 1.617% 12/20/64	06/02/2025	Paydown				13,999	11,403		(11,403)		(11,403)						5,332	12/20/2064	1.A
..38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI 1.719% 02/20/65	06/02/2025	Paydown				146,807	155,621		(139,315)	16,306	(155,621)						37,385	02/20/2065	1.A
..38375U-VC-1	Government National Mortgage A GNR 2015-H08 DI 1.476% 03/20/65	06/02/2025	Paydown				69,363	64,369		(64,369)		(64,369)						17,863	03/20/2065	1.A
..38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI 1.847% 02/20/65	06/02/2025	Paydown				60,639	59,479		(59,479)		(59,479)						18,276	02/20/2065	1.A
..38375U-VY-3	Government National Mortgage A GNR 2015-H07 WI 1.612% 02/20/65	06/02/2025	Paydown				10,368	10,656		(10,656)		(10,656)						2,938	02/20/2065	1.A
..38375U-VZ-0	Government National Mortgage A GNR 2015-H09 BI 1.667% 03/20/65	06/02/2025	Paydown				9,423	7,599		(7,599)		(7,599)						1,356	03/20/2065	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375U-WN-6	Government National Mortgage A GNR 2016-H11 CI 1.734% 05/20/66	06/02/2025	Paydown				55,787	57,239		(57,239)		(57,239)						11,815	05/20/2066	1.A
..38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI 2.158% 05/20/66	06/02/2025	Paydown				104,933	100,035		(100,035)		(100,035)						19,044	05/20/2066	1.A
..38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI 1.342% 01/20/66	06/02/2025	Paydown				35,216	35,415		(35,415)		(35,415)						6,915	01/20/2066	1.A
..38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI 1.974% 05/20/66	06/02/2025	Paydown				28,604	27,143		(27,143)		(27,143)						5,247	05/20/2066	1.A
..38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI 1.635% 03/20/67	06/02/2025	Paydown				35,204	35,282		(35,282)		(35,282)						7,363	03/20/2067	1.A
..38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI 1.568% 03/20/67	06/02/2025	Paydown				23,299	23,072		(23,072)		(23,072)						4,923	03/20/2067	1.A
..38376E-TN-5	Government National Mortgage A GNR 2009-H01 FI 1.890% 11/20/59	04/01/2025	Paydown				5,644	6,315		(6,315)		(6,315)						3,666	11/20/2059	1.A
..38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI 1.843% 05/20/67	06/02/2025	Paydown				114,785	117,338		(116,777)	561	(117,338)						19,171	05/20/2067	1.A
..38376R-3Q-7	Government National Mortgage A GNR 2017-H11 VI 1.483% 05/20/67	06/02/2025	Paydown				48,133	47,419		(47,419)		(47,419)						8,905	05/20/2067	1.A
..38376R-5B-8	Government National Mortgage A GNR 2017-H14 VI 1.702% 06/20/67	06/02/2025	Paydown				34,587	34,291		(34,291)		(34,291)						5,610	06/20/2067	1.A
..38376R-5Z-5	Government National Mortgage A GNR 2017-H15 NI 1.556% 07/20/67	06/02/2025	Paydown				15,766	16,471		(16,471)		(16,471)						3,033	07/20/2067	1.A
..38376R-AA-4	Government National Mortgage A GNR 2015-H10 AI 2.138% 04/20/65	06/02/2025	Paydown				105,825	106,840		(106,840)		(106,840)						21,640	04/20/2065	1.A
..38376R-AP-1	Government National Mortgage A GNR 2015-H10 GI 1.746% 03/20/65	06/02/2025	Paydown				5,087	6,593		(6,593)		(6,593)						652	03/20/2065	1.A
..38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI 2.037% 04/20/65	06/02/2025	Paydown				73,537	68,264		(67,735)	529	(68,264)						14,200	04/20/2065	1.A
..38376R-AX-4	Government National Mortgage A GNR 2015-H11 BI 1.827% 04/20/65	06/02/2025	Paydown				11,426	10,010		(10,010)		(10,010)						2,889	04/20/2065	1.A
..38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI 1.508% 04/20/65	06/02/2025	Paydown				30,738	31,379		(30,428)	952	(31,380)						6,724	04/20/2065	1.A
..38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI 2.018% 05/20/65	06/02/2025	Paydown				122,701	113,502		(113,502)		(113,502)						33,532	05/20/2065	1.A
..38376R-BZ-8	Government National Mortgage A GNR 2015-H12 KI 1.517% 03/20/65	06/02/2025	Paydown				14,674	14,674		(14,674)		(14,674)						4,302	03/20/2065	1.A
..38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI 2.515% 06/20/65	06/02/2025	Paydown				19,865	19,701		(19,701)		(19,701)						4,292	06/20/2065	1.A
..38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI 1.995% 06/20/65	06/02/2025	Paydown				42,823	37,749		(37,749)		(37,749)						18,301	06/20/2065	1.A
..38376R-DN-3	Government National Mortgage A GNR 2015-H16 TI 2.595% 07/20/65	06/02/2025	Paydown				240,768	234,328		(234,328)		(234,328)						71,004	07/20/2065	1.A
..38376R-DS-2	Government National Mortgage A GNR 2015-H16 LI 2.011% 07/20/65	06/02/2025	Paydown				116,900	124,964		(124,964)		(124,964)						35,697	07/20/2065	1.A
..38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI 1.652% 07/20/65	06/02/2025	Paydown				57,165	59,123		(59,123)		(59,123)						13,874	07/20/2065	1.A
..38376R-FS-0	Government National Mortgage A GNR 2015-H19 LI 2.958% 08/20/65	06/02/2025	Paydown				105,638	112,715		(112,715)		(112,715)						23,854	08/20/2065	1.A
..38376R-FT-8	Government National Mortgage A GNR 2015-H19 MI 2.845% 08/20/65	06/02/2025	Paydown				107,308	116,679		(116,679)		(116,679)						27,678	08/20/2065	1.A
..38376R-GS-9	Government National Mortgage A GNR 2015-H22 BI 1.760% 09/20/65	06/02/2025	Paydown				15,396	15,206		(15,206)		(15,206)						1,809	09/20/2065	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-HQ-2	Government National Mortgage A GNR 2015-H27 AI 2.657% 09/20/65	06/02/2025	Paydown				40,161	37,733		(36,862)	871	(37,733)						11,736	09/20/2065	1.A
..38376R-HT-6	Government National Mortgage A GNR 2015-H24 BI 1.572% 08/20/65	06/02/2025	Paydown				3,208	2,342		(2,342)		(2,342)						313	08/20/2065	1.A
..38376R-JD-9	Government National Mortgage A GNR 2015-H25 AI 1.621% 09/20/65	06/02/2025	Paydown				11,629	11,629		(11,629)		(11,629)						4,507	09/20/2065	1.A
..38376R-JQ-0	Government National Mortgage A GNR 2015-H26 AI 1.841% 10/20/65	06/02/2025	Paydown				94,198	90,523		(90,523)		(90,523)						24,475	10/20/2065	1.A
..38376R-K8-8	Government National Mortgage A GNR 2016-H27 DI 1.629% 12/20/66	06/02/2025	Paydown				38,582	40,988		(40,988)		(40,988)						8,045	12/20/2066	1.A
..38376R-KL-9	Government National Mortgage A GNR 2015-H28 CI 1.302% 10/20/65	06/02/2025	Paydown				5,773	2,677		(2,677)		(2,677)						526	10/20/2065	1.A
..38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI 1.264% 10/20/65	06/02/2025	Paydown				24,263	24,739		(24,739)		(24,739)						4,221	10/20/2065	1.A
..38376R-LK-0	Government National Mortgage A GNR 2015-H30 EI 1.637% 11/20/65	06/02/2025	Paydown				90,655	93,508		(93,508)		(93,508)						24,249	11/20/2065	1.A
..38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI 2.045% 11/20/65	06/02/2025	Paydown				21,220	21,063		(21,063)		(21,063)						4,840	11/20/2065	1.A
..38376R-M5-2	Government National Mortgage A GNR 2016-H26 BI 1.397% 10/20/66	06/02/2025	Paydown				30,818	30,047		(30,047)		(30,047)						6,169	10/20/2066	1.A
..38376R-MF-0	Government National Mortgage A GNR 2015-H29 VI 1.796% 11/20/65	06/02/2025	Paydown				56,363	54,553		(54,553)		(54,553)						17,395	11/20/2065	1.A
..38376R-N5-1	Government National Mortgage A GNR 2016-H26 MI 1.806% 12/20/66	06/02/2025	Paydown				27,091	26,861		(26,861)		(26,861)						4,806	12/20/2066	1.A
..38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI 1.622% 12/20/65	06/02/2025	Paydown				30,036	29,033		(29,033)		(29,033)						8,416	12/20/2065	1.A
..38376R-NN-2	Government National Mortgage A GNR 2016-H03 BI 1.713% 01/20/66	06/02/2025	Paydown				55,988	58,146		(58,146)		(58,146)						12,760	01/20/2066	1.A
..38376R-NQ-5	Government National Mortgage A GNR 2016-H03 CI 1.152% 11/20/65	06/02/2025	Paydown				17,627	18,706		(18,706)		(18,706)						3,926	11/20/2065	1.A
..38376R-NX-0	Government National Mortgage A GNR 2016-H01 IO 1.532% 12/20/65	06/02/2025	Paydown				7,073	5,668		(5,668)		(5,668)						773	12/20/2065	1.A
..38376R-NY-8	Government National Mortgage A GNR 2016-H01 BI 1.411% 11/20/65	06/02/2025	Paydown				90,453	96,311		(96,311)		(96,311)						19,581	11/20/2065	1.A
..38376R-QF-6	Government National Mortgage A GNR 2016-H05 DI 1.528% 02/20/66	06/02/2025	Paydown				240,486	251,790		(251,790)		(251,790)						63,157	02/20/2066	1.A
..38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI 1.628% 02/20/66	06/02/2025	Paydown				77,664	78,719		(75,707)	3,012	(78,719)						17,947	02/20/2066	1.A
..38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI 1.606% 03/20/66	06/02/2025	Paydown				139,769	145,608		(145,608)		(145,608)						31,129	03/20/2066	1.A
..38376R-RP-3	Government National Mortgage A GNR 2016-H07 LI 1.479% 01/20/66	06/02/2025	Paydown				78,078	79,971		(79,971)		(79,971)						19,455	01/20/2066	1.A
..38376R-SA-5	Government National Mortgage A GNR 2016-H06 MI 0.982% 02/20/66	06/02/2025	Paydown				89,370	90,374		(90,374)		(90,374)						17,055	02/20/2066	1.A
..38376R-SC-1	Government National Mortgage A GNR 2016-H06 GI 1.342% 03/20/66	06/02/2025	Paydown				20,505	14,139		(14,139)		(14,139)						2,389	03/20/2066	1.A
..38376R-SY-3	Government National Mortgage A GNR 2016-H09 TI 1.686% 04/20/66	06/02/2025	Paydown				54,412	53,608		(53,608)		(53,608)						10,423	04/20/2066	1.A
..38376R-T5-5	Government National Mortgage A GNR 2017-H04 KI 1.574% 01/20/67	06/02/2025	Paydown				28,350	28,832		(28,832)		(28,832)						5,423	01/20/2067	1.A
..38376R-TF-3	Government National Mortgage A GNR 2016-H09 AI 1.513% 03/20/66	06/02/2025	Paydown				34,812	36,754		(36,754)		(36,754)						7,579	03/20/2066	1.A

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-UM-6	Government National Mortgage A GNR 2016-H10 CI 1.672% 05/20/66	06/02/2025	Paydown				159,001	154,172		(154,172)		(154,172)						33,472	05/20/2066	1.A
..38376R-VB-9	Government National Mortgage A GNR 2016-H13 AI 1.479% 03/20/66	06/02/2025	Paydown				39,023	40,342		(40,342)		(40,342)						7,366	03/20/2066	1.A
..38376R-W3-6	Government National Mortgage A GNR 2017-H06 CI 1.464% 02/20/67	06/02/2025	Paydown				7,803	7,803		(7,803)		(7,803)						2,011	02/20/2067	1.A
..38376R-WU-6	Government National Mortgage A GNR 2016-H16 IO 1.279% 06/20/66	06/02/2025	Paydown				156,691	149,944		(149,774)	170	(149,944)						26,653	06/20/2066	1.A
..38376R-WW-2	Government National Mortgage A GNR 2016-H15 IO 1.705% 07/20/66	06/02/2025	Paydown				96,848	100,429		(100,429)		(100,429)						19,377	07/20/2066	1.A
..38376R-YZ-3	Government National Mortgage A GNR 2016-H21 BI 1.777% 09/20/66	06/02/2025	Paydown				48,449	49,658		(49,658)		(49,658)						20,024	09/20/2066	1.A
..38376R-Z6-6	Government National Mortgage A GNR 2017-H08 CI 1.657% 03/20/67	06/02/2025	Paydown				30,912	30,925		(30,925)		(30,925)						5,539	03/20/2067	1.A
..38376X-NE-9	Government National Mortgage A GNR 2010-H03 CI 1.888% 03/20/60	06/02/2025	Paydown				24,780	20,582		(20,582)		(20,582)						4,722	03/20/2060	1.A
..38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI 2.144% 03/20/60	06/02/2025	Paydown				5,203	6,281		(6,281)		(6,281)						890	03/20/2060	1.A
..38377E-X2-5	Government National Mortgage A GNR 2010-H07 BI 2.051% 04/20/60	06/02/2025	Paydown				3,058	3,474		(3,474)		(3,474)						3,187	04/20/2060	1.A
..38377E-X7-4	Government National Mortgage A GNR 2010-H07 GI 0.877% 01/20/59	06/02/2025	Paydown				6,007	6,007		(6,007)		(6,007)						1,742	01/20/2059	1.A
..38378U-8F-7	Government National Mortgage A GNR 2015-H04 BI 1.645% 02/20/65	06/02/2025	Paydown				47,160	41,376		(41,376)		(41,376)						10,491	02/20/2065	1.A
..38380L-C9-2	Government National Mortgage A GNR 2019-H15 IL 1.774% 08/20/69	06/02/2025	Paydown				17,036	17,378		(17,268)	110	(17,378)						2,630	08/20/2069	1.A
..38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI 1.640% 06/20/69	06/02/2025	Paydown				12,049	12,422		(12,422)		(12,422)						721	06/20/2069	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					6,256,441	6,256,441	10,594,292	5,090,398		(4,316,198)	25,512	(4,341,710)		6,256,441				1,205,902	XXX	XXX
..3137HK-Q2-3	Freddie Mac Multifamily Struct FHMS Q032 A 4.950% 11/25/54	04/01/2025	Paydown		95,103	95,103	95,075			29		29		95,103				392	11/25/2054	1.A Z
..3137HK-Q2-3	Freddie Mac Multifamily Struct FHMS Q032 A 4.950% 11/25/54	06/02/2025	Paydown		796,955	796,955	796,714			241		241		796,955				6,970	11/25/2054	1.A FE
..38378B-A8-2	Government National Mortgage A GNR 2012-100 B 2.307% 11/16/51	06/02/2025	Paydown		262,411	262,411	262,325	262,206		204		204		262,411				2,522	11/16/2051	1.A
..38378B-AX-7	Government National Mortgage A GNR 2011-161 Z 3.764% 04/16/53	06/02/2025	Paydown		3,832	3,832	4,030	4,024		(192)		(192)		3,832				60	04/16/2053	1.A
..38378B-CP-2	Government National Mortgage A GNR 2012-2 Z 3.419% 12/16/51	06/02/2025	Paydown		5,414	5,414	5,649	5,634		(220)		(220)		5,414				77	12/16/2051	1.A
..38378B-DK-2	Government National Mortgage A GNR 2012-19 Z 3.500% 08/16/52	06/02/2025	Paydown		4,628	4,628	4,820	4,844		(217)		(217)		4,628				68	08/16/2052	1.A
..38378B-EQ-8	Government National Mortgage A GNR 2012-28 Z 3.250% 01/16/52	06/02/2025	Paydown		4,068	4,068	4,149	4,189		(122)		(122)		4,068				55	01/16/2052	1.A
..38378B-YH-6	Government National Mortgage A GNR 2012-86 Z 3.063% 12/16/53	06/02/2025	Paydown		9,038	9,038	9,205	9,291		(254)		(254)		9,038				115	12/16/2053	1.A
..38378B-YW-3	Government National Mortgage A GNR 2012-85 B 2.720% 09/16/52	06/02/2025	Paydown		17,420	17,420	17,500	17,453		(33)		(33)		17,420				197	09/16/2052	1.A
..38378K-SU-4	Government National Mortgage A GNR 2013-74 AG 2.572% 12/16/53	06/02/2025	Paydown		1,586	1,586	1,574	1,578		7		7		1,586				17	12/16/2053	1.A
..38378N-6Q-1	Government National Mortgage A GNR 2014-93 ZC 3.426% 11/16/55	06/02/2025	Paydown		65,794	65,794	67,556	68,190		(2,396)		(2,396)		65,794				940	11/16/2055	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38378X-LE-9	Government National Mortgage A GNR 2014-124 DY 3.500% 05/16/54	06/02/2025	Paydown		195,098	195,098	202,757	199,598		(4,501)		(4,501)		195,098				2,308	05/16/2054	1.A
..38379K-3R-7	Government National Mortgage A GNR 2015-169 C 3.000% 07/16/57	06/02/2025	Paydown		18,977	18,977	19,034	19,019		(42)		(42)		18,977				237	07/16/2057	1.A
..38379K-G3-6	Government National Mortgage A GNR 2015-140 B 3.000% 06/16/57	06/02/2025	Paydown		22,633	22,633	22,723	22,675		(42)		(42)		22,633				283	06/16/2057	1.A
..38379K-GQ-5	Government National Mortgage A GNR 2015-58 Z 3.382% 01/16/55	06/02/2025	Paydown		26,325	26,325	26,598	26,852		(528)		(528)		26,325				371	01/16/2055	1.A
..38379K-V4-7	Government National Mortgage A GNR 2015-150 C 3.000% 09/16/57	06/02/2025	Paydown		16,047	16,047	14,186	14,749		1,298		1,298		16,047				201	09/16/2057	1.A
..38379R-3T-8	Government National Mortgage A GNR 2017-142 B 3.000% 11/16/59	06/02/2025	Paydown		23,428	23,428	21,229	21,915		1,512		1,512		23,428				293	11/16/2059	1.A
..38379R-AH-6	Government National Mortgage A GNR 2015-183 C 2.800% 09/16/57	06/02/2025	Paydown		19,587	19,587	19,304	19,396		191		191		19,587				229	09/16/2057	1.A
..38379R-HB-2	Government National Mortgage A GNR 2016-36 IO 0.656% 08/16/57	06/02/2025	Paydown				1,830	1,529		(1,529)		(1,529)						187	08/16/2057	1.A
..38379R-WA-7	Government National Mortgage A GNR 2017-76 B 2.600% 12/16/56	06/02/2025	Paydown		13,366	13,366	12,903	12,999		367		367		13,366				145	12/16/2056	1.A
..38379R-ZG-1	Government National Mortgage A GNR 2017-89 B 3.000% 07/16/59	06/02/2025	Paydown		14,289	14,289	13,274	13,498		791		791		14,289				179	07/16/2059	1.A
..38379U-EG-7	Government National Mortgage A GNR 2016-26 C 3.000% 02/16/58	06/02/2025	Paydown		32,155	32,155	26,711	28,598		3,558		3,558		32,155				400	02/16/2058	1.A
..38379U-FV-3	Government National Mortgage A GNR 2016-24 IO 0.628% 09/16/57	06/02/2025	Paydown				2,824	1,146		(1,146)		(1,146)						132	09/16/2057	1.A
..38379U-NE-2	Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58	06/02/2025	Paydown		19,978	19,978	18,498	18,663		1,316		1,316		19,978				250	02/16/2058	1.A
..38379U-QX-7	Government National Mortgage A GNR 2016-65 C 3.000% 01/16/58	06/02/2025	Paydown		23,304	23,304	19,815	21,337		1,966		1,966		23,304				291	01/16/2058	1.A
..38380J-BY-3	Government National Mortgage A GNR 2017-157 B 2.500% 12/16/59	06/02/2025	Paydown		19,866	19,866	18,848	19,193		674		674		19,866				207	12/16/2059	1.A
..38380J-CD-8	Government National Mortgage A GNR 2017-152 B 3.000% 11/16/59	06/02/2025	Paydown		18,771	18,771	16,745	17,787		984		984		18,771				188	11/16/2059	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,730,073	1,730,073	1,725,876	836,363		1,916		1,916		1,730,073				17,314	XXX	XXX
..3128MF-SR-0	Freddie Mac Gold Pool FG G16628 3.000% 02/01/31	06/02/2025	Paydown		49,980	49,980	47,321	47,586		2,394		2,394		49,980				641	02/01/2031	1.A
..31298G-PM-6	Freddie Mac Gold Pool FG C47628 6.000% 02/01/31	06/02/2025	Paydown		31	31	34	33		(3)		(3)		31				1	02/01/2031	1.A
..3132DP-UJ-5	Freddie Mac Pool FR SD2385 3.500% 07/01/52	06/02/2025	Paydown		559,906	559,906	516,732	518,590		41,316		41,316		559,906				7,520	07/01/2052	1.A
..3132DP-UN-6	Freddie Mac Pool FR SD2389 3.500% 05/01/52	06/02/2025	Paydown		361,163	361,163	333,455	334,178		26,985		26,985		361,163				5,263	05/01/2052	1.A
..3132DQ-KZ-8	Freddie Mac Pool FR SD3012 3.000% 05/01/52	06/02/2025	Paydown		691,326	691,326	605,882	608,690		82,635		82,635		691,326				8,974	05/01/2052	1.A
..3132DQ-NN-2	Freddie Mac Pool FR SD3097 3.500% 06/01/52	06/02/2025	Paydown		3,651,802	3,651,802	3,119,535	3,138,615		513,187		513,187		3,651,802				51,527	06/01/2052	1.A
..3132DW-ES-8	Freddie Mac Pool FR SD8245 4.500% 09/01/52	06/02/2025	Paydown		463,986	463,986	429,694	430,489		33,497		33,497		463,986				8,710	09/01/2052	1.A
..3132DW-HG-1	Freddie Mac Pool FR SD8331 5.500% 06/01/53	06/02/2025	Paydown		228,803	228,803	226,238	226,317		2,486		2,486		228,803				5,371	06/01/2053	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Freddie Mac Pool FR QE1862 3.500% 05/01/52																			
3133BB-B7-3		06/02/2025	Paydown		878,006	878,006	745,413	749,859		128,147		128,147		878,006				13,703	05/01/2052	1.A
	Fannie Mae Grantor Trust 2001-FNGT 2001-T1																			
31358S-4Z-1	A2 5.028% 10/25/40	06/02/2025	Paydown		22,578	22,578	22,677	22,578						22,578				419	10/25/2040	1.A
31371H-F2-9	Fannie Mae Pool FN 252285 7.000% 12/01/28	06/02/2025	Paydown		473	473	553	493		(20)		(20)		473				14	12/01/2028	1.A
31376Z-UY-7	Fannie Mae Pool FN 370599 6.800% 04/01/27	06/02/2025	Paydown		110	110	111	110						110				3	04/01/2027	1.A
31379H-QZ-6	Fannie Mae Pool FN 419972 6.500% 04/01/28	06/02/2025	Paydown		188	188	216	195		(7)		(7)		188				5	04/01/2028	1.A
	Fannie Mae REMIC Trust 2002-W5 FNW 2002-W5 IO																			
31392D-L5-9	0.458% 06/25/32	06/02/2025	Paydown															36	06/25/2032	1.A
	Fannie Mae Grantor Trust 2005-FNGT 2005-T1																			
31394C-7F-3	A3 5.005% 05/25/35	06/25/2025	Paydown															504	05/25/2035	1.B FE
	Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8																			
31394D-JW-1	5.410% 05/25/35	06/02/2025	Paydown		20,413	20,413	20,018	20,221		193		193		20,413				472	05/25/2035	1.A
	Fannie Mae REMICS FNR 2010-115 PN 4.000%																			
31398N-NJ-9	10/25/40	06/02/2025	Paydown		12,160	12,160	11,893	11,897		264		264		12,160				202	10/25/2040	1.A
3140MG-MF-5	Fannie Mae Pool FN BV3057 3.500% 02/01/52	06/02/2025	Paydown		515,759	515,759	477,238	478,212		37,547		37,547		515,759				7,067	02/01/2052	1.A
3140MP-6W-6	Fannie Mae Pool FN BV9884 3.500% 06/01/52	06/02/2025	Paydown		709,614	709,614	592,861	596,821		112,793		112,793		709,614				11,451	06/01/2052	1.A
3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52	06/02/2025	Paydown		337,616	337,616	310,079	311,322		26,295		26,295		337,616				5,017	06/01/2052	1.A
3140QK-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51	06/02/2025	Paydown		858,233	858,233	766,677	767,960		90,273		90,273		858,233				11,717	04/01/2051	1.A
3140QP-AA-5	Fannie Mae Pool FN CB3600 3.500% 05/01/52	06/02/2025	Paydown		1,842,005	1,842,005	1,654,063	1,660,785		181,220		181,220		1,842,005				27,783	05/01/2052	1.A
3140QP-E3-7	Fannie Mae Pool FN CB3753 4.000% 06/01/52	06/02/2025	Paydown		1,714,435	1,714,435	1,489,148	1,495,697		218,739		218,739		1,714,435				29,910	06/01/2052	1.A
3140XD-TN-6	Fannie Mae Pool FN FM9556 3.000% 11/01/51	06/02/2025	Paydown		266,161	266,161	232,767	233,633		32,528		32,528		266,161				2,861	11/01/2051	1.A
3140XF-5F-4	Fannie Mae Pool FN FS0845 3.000% 02/01/52	06/02/2025	Paydown		871,830	871,830	772,523	776,540		95,291		95,291		871,830				10,523	02/01/2052	1.A
3140XG-JS-9	Fannie Mae Pool FN FS1172 3.000% 11/01/51	06/02/2025	Paydown		159,533	159,533	138,644	139,044		20,488		20,488		159,533				1,963	11/01/2051	1.A
3140XH-BG-1	Fannie Mae Pool FN FS1838 3.000% 12/01/51	06/02/2025	Paydown		308,153	308,153	266,769	267,862		40,292		40,292		308,153				3,876	12/01/2051	1.A
3140XM-BW-5	Fannie Mae Pool FN FS5452 3.500% 06/01/52	06/02/2025	Paydown		2,056,373	2,056,373	1,752,415	1,759,397		296,976		296,976		2,056,373				31,946	06/01/2052	1.A
3140XP-CP-2	Fannie Mae Pool FN FS7277 5.000% 09/01/53	06/02/2025	Paydown		3,023,021	3,023,021	2,933,394	2,935,489		87,533		87,533		3,023,021				66,519	09/01/2053	1.A
31418E-DE-7	Fannie Mae Pool FN MA4600 3.500% 05/01/52	06/02/2025	Paydown		1,021,021	1,021,021	909,506	913,419		107,602		107,602		1,021,021				15,014	05/01/2052	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					20,624,679	20,624,679	18,375,856	18,446,032		2,178,651		2,178,651		20,624,679				329,012	XXX	XXX
	A&D Mortgage Trust 2024-NQM2 ADMT 2024-NQM2																			
00002N-AC-1	A3 6.802% 04/25/69	06/02/2025	Paydown		313,929	313,929	316,284			(2,354)		(2,354)		313,929				2,842	04/25/2069	1.E
	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500%																			
00112D-AB-2	10/25/39	06/25/2025	Paydown		1,222,452	1,222,452	1,192,555	1,192,402		30,050		30,050		1,222,452				27,681	10/25/2039	1.G FE
	APS Resecuritization Trust 201 APS 2015-3 2A																			
00191X-AC-0	4.929% 06/27/49	06/02/2025	Paydown		57,200	57,200	55,952	56,307		893		893		57,200				1,137	06/27/2049	1.A FM
	APS Resecuritization Trust 201 APS 2016-1 4A																			
00192J-AE-6	5.715% 05/30/50	05/27/2025	Paydown			438	212	200		(200)		(200)						9	05/30/2050	1.A FM
	APS Resecuritization Trust 201 APS 2016-1 4A																			
00192J-AE-6	5.715% 05/30/50	05/27/2025	Paydown			710	335	335		(335)		(335)						15	05/30/2050	1.E FM
	ASG Resecuritization Trust 200 ASG 2009-2 M25																			
00212F-BL-3	3.099% 05/24/36	06/02/2025	Paydown		271,695	272,264	201,769	250,445		21,250		21,250		271,695				3,616	05/24/2036	1.A FM
	ASG Resecuritization Trust 200 ASG 2009-3 M35																			
00212J-BN-1	3.826% 03/26/37	06/02/2025	Paydown		269,655	285,122	222,016	223,450		46,205		46,205		269,655				4,303	03/26/2037	1.A FM
	ASG Resecuritization Trust 200 ASG 2009-3 M35																			
00212J-BN-1	3.826% 03/26/37	06/02/2025	Paydown		23,094	26,956	22,974	23,111		(17)		(17)		23,094				519	03/26/2037	2.C FM
	ASG Resecuritization Trust 200 ASG 2009-3 M35																			
00212J-BN-1	3.826% 03/26/37	05/01/2025	Paydown		234,555	245,472	209,210	210,458		24,096		24,096		234,555				3,593	03/26/2037	3.A FM
	ASG Resecuritization Trust 201 ASG 2012-1 M36																			
00213G-BL-0	4.875% 04/28/36	06/02/2025	Paydown		129,156	129,157	130,112	131,434		(2,278)		(2,278)		129,156				2,834	04/28/2036	4.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00214W-AA-9	APS Resecuritization Trust 201 APS 2016-3 1A 6.684% 11/27/66	06/27/2025	Paydown		143,139	143,139	210,873	329,317		(186,178)		(186,178)		143,139				10,337	11/27/2066	1.A FE
..00214W-AC-5	APS Resecuritization Trust 201 APS 2016-3 2A 6.684% 11/27/46	06/27/2025	Paydown		152,465	152,465	224,737	262,693		(110,228)		(110,228)		152,465				8,244	11/27/2046	1.C FE
..00249F-AC-1	A&D Mortgage Trust 2023-NQM3 ADMT 2023-NQM3 A3 7.341% 07/25/68	06/02/2025	Paydown		151,467	151,467	153,092			(1,624)		(1,624)		151,467				1,260	07/25/2068	1.E
..00250E-AD-8	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A2 5.942% 06/25/70	06/01/2025	Paydown		94,347	94,347	94,347			1		1		94,347				467	06/25/2070	1.D FE
..00250E-AE-6	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A3 6.094% 06/25/70	06/01/2025	Paydown		85,260	85,260	85,259			1		1		85,260				433	06/25/2070	1.G FE
..00253C-HZ-3	Aames Mortgage Trust 2002-2 AMT 2002-2 M3 6.740% 03/25/33	06/02/2025	Paydown		18,099	18,099	12,384	13,561		4,538		4,538		18,099				581	03/25/2033	1.A FM
..00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.869% 06/25/36	06/25/2025	Paydown			47,222	3,232		6,214	(6,214)									06/25/2036	1.A FM
..00441V-AE-8	ACE Securities Corp Home Equit ACE 2006-FM1 A2D 4.934% 07/25/36	05/27/2025	Paydown		3,116	3,116	755			2,362		2,362		3,116				2	07/25/2036	1.A Z
..00441V-AE-8	ACE Securities Corp Home Equit ACE 2006-FM1 A2D 4.934% 07/25/36	06/25/2025	Paydown		2,356	2,356	570			1,785		1,785		2,356				2	07/25/2036	1.A Z
..00442I-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3 9.684% 11/25/50	06/25/2025	Paydown		129,756	129,756	151,213	176,292		(46,536)		(46,536)		129,756				2,522	11/25/2050	1.A FM
..00442I-TS-2	ACE Securities Corp Home Equit ACE 2005-SD3 M3 6.934% 08/25/45	06/25/2025	Paydown			(2,398)													08/25/2045	1.A FM
..00442I-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.774% 01/25/36	05/27/2025	Paydown		11,746	11,746	213	307		11,438		11,438		11,746				6	01/25/2036	1.A FM
..00442I-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.774% 01/25/36	06/25/2025	Paydown		8,778	8,778	159	230		8,548		8,548		8,778				5	01/25/2036	1.D FM
..00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C 4.754% 10/25/36	06/25/2025	Paydown		37,189	37,189	14,221	14,221		22,968		22,968		37,189				177	10/25/2036	1.A FM
..00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D 4.934% 10/25/36	06/25/2025	Paydown		84,917	84,917	32,265	32,265		52,652		52,652		84,917				404	10/25/2036	1.A FM
..00442K-AA-9	ACE Securities Corp Home Equit ACE 2007-WM2 A1 4.854% 02/25/37	05/27/2025	Paydown		13,526	13,526	5,770			7,757		7,757		13,526				12	02/25/2037	1.A FE
..00442K-AA-9	ACE Securities Corp Home Equit ACE 2007-WM2 A1 4.854% 02/25/37	06/25/2025	Paydown		14,052	14,052	5,994			8,058		8,058		14,052				27	02/25/2037	1.A FM
..00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 4.914% 06/25/36	06/25/2025	Paydown		227,025	227,025	210,407	211,667		15,357		15,357		227,025				2,658	06/25/2036	1.A FM
..00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B 4.674% 12/25/36	06/25/2025	Paydown		82,846	82,846	25,870	25,870		56,977		56,977		82,846				179	12/25/2036	1.A FM
..00443K-AE-0	ACE Securities Corp Home Equit ACE 2006-ASP6 A2C 4.754% 12/25/36	05/27/2025	Paydown		628	628	200			428		428		628					12/25/2036	1.A FE
..00443K-AE-0	ACE Securities Corp Home Equit ACE 2006-ASP6 A2C 4.754% 12/25/36	06/25/2025	Paydown		765	765	243			522		522		765				1	12/25/2036	1.A FM
..00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.734% 01/25/37	06/25/2025	Paydown		67,829	67,829	36,433	13,632		31,395		31,395		67,829				301	01/25/2037	1.A FM
..00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.734% 01/25/37	05/27/2025	Paydown		75,205	75,205	40,235			34,970		34,970		75,205				112	01/25/2037	1.A FE
..00443L-AB-4	ACE Securities Corp Home Equit ACE 2007-HE1 A2A 4.614% 01/25/37	06/25/2025	Paydown		23,007	23,007	14,147	14,131		8,875		8,875		23,007				160	01/25/2037	1.A FM
..00443L-AC-2	ACE Securities Corp Home Equit ACE 2007-HE1 A2B 4.674% 01/25/37	06/25/2025	Paydown		19,893	19,893	12,203	12,172		7,722		7,722		19,893				138	01/25/2037	1.A FM
..00443L-AD-0	ACE Securities Corp Home Equit ACE 2007-HE1 A2C 4.774% 01/25/37	06/25/2025	Paydown		21,521	21,521	13,191	13,158		8,363		8,363		21,521				150	01/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00443L-AE-8	ACE Securities Corp Home Equit ACE 2007-HE1 A2D 4.934% 01/25/37	06/25/2025	Paydown		131	131	92	87		44		44		131				1	01/25/2037	1.A FM
..00449S-AB-3	ACHM Trust 2025-HE1 ACHM 2025-HE1 B 6.470% 03/25/55	04/25/2025	Paydown		580,863	580,863	580,845			18		18		580,863				6,264	03/25/2055	1.F Z
..00449S-AB-3	ACHM Trust 2025-HE1 ACHM 2025-HE1 B 6.470% 03/25/55	06/02/2025	Paydown		756,477	756,477	756,454			23		23		756,477				14,268	03/25/2055	1.F FE
..007036-AW-6	Adjustable Rate Mortgage Trust ARMT 2004-1 CB1X 0.101% 01/25/35	06/02/2025	Paydown				8	8		(8)		(8)							01/25/2035	6. *
..007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 5.406% 04/25/35	06/01/2025	Paydown		2,010	2,819	2,061	2,187		(177)		(177)		2,010				65	04/25/2035	1.A FM
..007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1 5.021% 07/25/35	06/01/2025	Paydown		15,016	15,016	12,727	13,101		1,915		1,915		15,016				286	07/25/2035	1.A FM
..007036-KC-9	Adjustable Rate Mortgage Trust ARMT 2005-4 2A1 6.558% 08/25/35	06/02/2025	Paydown		6,017	6,021	5,074	5,823		194		194		6,017				168	08/25/2035	1.A FM
..007036-PD-2	Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31 4.934% 11/25/35	06/25/2025	Paydown		14,637	14,637	14,026	14,175		462		462		14,637				321	11/25/2035	1.A FM
..007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4 5.094% 11/25/35	06/25/2025	Paydown		17,440	17,440	16,964	17,164		276		276		17,440				370	11/25/2035	1.A FM
..007037-AB-0	Adjustable Rate Mortgage Trust ARMT 2007-1 2A1 5.041% 03/25/37	06/02/2025	Paydown		5,248	5,248	5,090	5,125		123		123		5,248				111	03/25/2037	4.C FM
..007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.493% 03/25/37	06/02/2025	Paydown		6,064	6,064	5,055	4,661		1,403		1,403		6,064				113	03/25/2037	5.A FM
..00703R-AA-8	Adjustable Rate Mortgage Trust ARMT 2007-3 1A1 5.131% 11/25/37	05/01/2025	Paydown		33,172	33,172	33,545	36,374		(3,203)		(3,203)		33,172				293	11/25/2037	4.B FM
..00764M-CF-2	Aegis Asset Backed Securities AABST 2004-3 M1 5.334% 09/25/34	06/25/2025	Paydown		82,443	82,443	80,987	85,729		(3,287)		(3,287)		82,443				1,614	09/25/2034	1.A FM
..00834M-AC-7	Affirm Asset Securitization Tr AFFRM 2025-X1 C 5.340% 04/15/30	05/13/2025	ACRA RE II Surplus AAM		10,997,361	11,000,000	10,998,929							10,998,929		(1,568)	(1,568)		04/15/2030	1.F Z
..01852T-AA-1	Alliance Bancorp Trust 2007-0A ALBT 2007-0A1 A1 4.914% 07/25/37	06/25/2025	Paydown		58,602	58,602	42,806	43,305		15,297		15,297		58,602				946	07/25/2037	1.A FM
..021460-AD-2	Alternative Loan Trust 2006-16 CWALT 2006-16CB A4 6.000% 06/25/36	05/01/2025	Paydown		2,614	2,635	2,086	1,423		1,191		1,191		2,614				58	06/25/2036	1.A FM
..021468-AG-8	Alternative Loan Trust 2006-14 CWALT 2006-14CB A7 6.000% 06/25/36	06/01/2025	Paydown		2,258	11,943	7,014	6,317		(4,059)		(4,059)		2,258				354	06/25/2036	1.A FM
..021469-AA-9	Alternative Loan Trust 2006-J3 CWALT 2006-J3 1A1 4.834% 05/25/36	05/25/2025	Paydown			8,555	2,160	2,001		(2,001)		(2,001)						259	05/25/2036	1.A FM
..02146Q-AA-1	Alternative Loan Trust 2006-0A CWALT 2006-0A10 1A1 5.359% 08/25/46	06/02/2025	Paydown		24,439	24,314	23,070	27,404		(2,965)		(2,965)		24,439				450	08/25/2046	4.C FM
..02146Q-AC-7	Alternative Loan Trust 2006-0A CWALT 2006-0A10 3A1 4.814% 08/25/46	06/25/2025	Paydown		15,190	15,248	14,800	17,069		(1,879)		(1,879)		15,190				282	08/25/2046	5.A FM
..02146T-AJ-6	Alternative Loan Trust 2006-24 CWALT 2006-24CB A9 6.000% 08/25/36	05/01/2025	Paydown		5,137	5,156	3,763	2,870		2,268		2,268		5,137				117	08/25/2036	1.A FM
..02146T-AN-7	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13 4.784% 08/25/36	06/25/2025	Paydown		1,369	1,374	550	507		862		862		1,369				25	08/25/2036	1.A FM
..02146T-AY-3	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23 6.000% 08/25/36	05/01/2025	Paydown		1,955	1,962	1,421	1,007		949		949		1,955				44	08/25/2036	1.A FM
..02147B-AH-8	Alternative Loan Trust 2007-7T CWALT 2007-7T2 A8 6.000% 04/25/37	05/01/2025	Paydown			2,961	1,512	1,311		(1,311)		(1,311)						27	04/25/2037	1.A FM
..02147F-AV-8	Alternative Loan Trust 2006-18 CWALT 2006-18CB A11 4.934% 07/25/36	06/25/2025	Paydown		480	461	161	145		335		335		480				10	07/25/2036	1.A FM
..02147G-AF-1	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6 5.600% 07/25/36	05/25/2025	Paydown				756	670	62	(731)		(669)						51	07/25/2036	6. FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2 6.000% 05/25/36	06/02/2025	Paydown		45,571	45,650	30,889	23,180		22,390		22,390		45,571				1,074	05/25/2036	1.A FM
..02147M-AQ-4	Alternative Loan Trust 2006-20 CWALT 2006-20CB A15 5.144% 07/25/36	06/25/2025	Paydown			(221)	(74)	(66)		66		66						4	07/25/2036	1.A FM
..02147Q-AH-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A8 6.000% 08/25/36	06/02/2025	Paydown		9,315	8,597	6,585	5,041		4,273		4,273		9,315				264	08/25/2036	1.A FM
..02147Q-AJ-1	Alternative Loan Trust 2006-19 CWALT 2006-19CB A9 5.134% 08/25/36	06/25/2025	Paydown		9,257	8,544	3,483	3,260		5,997		5,997		9,257				225	08/25/2036	1.A FM
..02147Q-AQ-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A15 6.000% 08/25/36	06/02/2025	Paydown		4,162	3,844	2,934	2,243		1,919		1,919		4,162				118	08/25/2036	1.A FM
..02147Q-AY-8	Alternative Loan Trust 2006-19 CWALT 2006-19CB A23 4.834% 08/25/36	06/25/2025	Paydown		9,248	8,536	3,438	3,210		6,039		6,039		9,248				211	08/25/2036	1.A FM
..02147R-AF-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6 6.000% 08/25/36	06/02/2025	Paydown		4,848	4,853	4,122	4,450		398		398		4,848				123	08/25/2036	1.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	06/02/2025	Paydown		17,495	17,515	13,168	14,485		3,010		3,010		17,495				442	08/25/2036	1.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	06/02/2025	Paydown		15,746	15,764	15,419	16,004		(258)		(258)		15,746				398	08/25/2036	4.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	06/02/2025	Paydown		1,924	1,927	1,917	2,002		(77)		(77)		1,924				49	08/25/2036	4.B FM
..02147R-AJ-9	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A9 6.000% 08/25/36	06/01/2025	Paydown		35,765	35,806	32,191	33,565		2,200		2,200		35,765				904	08/25/2036	1.A FM
..02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1 5.034% 04/25/36	06/25/2025	Paydown		24,192	31,433	12,000	11,751		12,442		12,442		24,192				781	04/25/2036	1.A FM
..02147V-AA-9	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1 6.000% 10/25/36	06/02/2025	Paydown		10,332	7,337	4,829	3,309		7,023		7,023		10,332				307	10/25/2036	1.A FM
..02147V-AD-3	Alternative Loan Trust 2006-25 CWALT 2006-25CB A4 6.000% 10/25/36	06/02/2025	Paydown		12,975	9,210	6,717	4,967		8,007		8,007		12,975				386	10/25/2036	1.A FM
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	06/25/2025	Paydown		2,952	2,092	1,841	1,650		1,302		1,302		2,952				180	10/25/2036	1.A FM
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	06/25/2025	Paydown		920	652	611	593		328		328		920				56	10/25/2036	3.C FM
..02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5 6.000% 09/25/36	06/02/2025	Paydown		29,853	27,107	14,010	13,012		16,840		16,840		29,853				991	09/25/2036	1.A FM
..02147X-AM-9	Alternative Loan Trust 2006-32 CWALT 2006-32CB A12 6.000% 11/25/36	06/02/2025	Paydown		4,285	4,139	2,504	2,276		2,009		2,009		4,285				102	11/25/2036	1.A FM
..02147X-AU-1	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19 6.000% 11/25/36	06/02/2025	Paydown		17,279	16,689	11,989	8,655		8,624		8,624		17,279				410	11/25/2036	1.A FM
..02147X-AW-7	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21 5.500% 11/25/36	06/02/2025	Paydown		27,473	26,535	18,898	13,332		14,141		14,141		27,473				598	11/25/2036	1.A FM
..02148B-AC-8	Alternative Loan Trust 2006-33 CWALT 2006-33CB 2A1 6.000% 11/25/36	06/02/2025	Paydown		8,342	3,805	3,141	2,525		5,817		5,817		8,342				335	11/25/2036	5.A FM
..02148D-AA-8	Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1 4.668% 03/25/47	06/02/2025	Paydown		6,084	6,084	4,673	5,158		927		927		6,084				64	03/25/2047	1.A FM
..02148F-AF-2	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A6 5.750% 04/25/37	06/02/2025	Paydown		18,084	16,891	14,865	14,293		3,791		3,791		18,084				457	04/25/2037	1.A FM
..02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37	06/02/2025	Paydown		39,996	37,358	34,584	33,180		6,816		6,816		39,996				1,010	04/25/2037	3.A FM
..02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1 4.934% 11/25/36	06/25/2025	Paydown		6,268	6,340	3,018	1,916		4,352		4,352		6,268				128	11/25/2036	1.A FM
..02148H-AL-5	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11 5.034% 11/25/36	06/25/2025	Paydown		6,920	7,000	3,449	2,193		4,727		4,727		6,920				144	11/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02148L-AA-0	Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A 5.036% 03/25/47	06/02/2025	Paydown		49,164	58,312	49,714	50,169		(1,005)		(1,005)		49,164				1,148	03/25/2047	1.A FM
..02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 5.054% 03/25/47	06/02/2025	Paydown		211,596	211,596	192,586	205,256		6,340		6,340		211,596				4,463	03/25/2047	1.A FM
..02149C-AA-9	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 5.084% 01/25/37	06/25/2025	Paydown		31,807	35,935	13,643	12,747		19,059		19,059		31,807				913	01/25/2037	1.A FM
..02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4 5.750% 01/25/37	06/02/2025	Paydown		11,589	13,093	9,505	6,529		5,059		5,059		11,589				376	01/25/2037	1.A FM
..02149F-AP-9	Alternative Loan Trust 2006-43 CWALT 2006-43CB 1A14 5.750% 02/25/37	06/02/2025	Paydown		6,772	18,324	12,901	9,609		(2,837)		(2,837)		6,772				527	02/25/2037	1.A FM
..02149H-AD-2	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A4 5.750% 03/25/37	06/01/2025	Paydown		9,219	36,876	25,546	19,860		(10,641)		(10,641)		9,219				838	03/25/2037	1.A FM
..02149H-BR-0	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A15 5.750% 03/25/37	06/02/2025	Paydown		1,680	6,719	4,828	3,647		(1,968)		(1,968)		1,680				153	03/25/2037	1.A FM
..02149L-AA-9	Alternative Loan Trust 2007-0A CWALT 2007-0A2 1A1 5.239% 03/25/47	06/02/2025	Paydown		33,000	35,698	22,747	29,976		3,024		3,024		33,000				474	03/25/2047	1.A FM
..02149L-AE-1	Alternative Loan Trust 2007-0A CWALT 2007-0A2 2A1 4.694% 03/25/47	06/25/2025	Paydown		26,511	26,511	15,277	14,716		11,795		11,795		26,511				427	03/25/2047	1.A FM
..02149M-AQ-2	Alternative Loan Trust 2007-J1 CWALT 2007-J1 2A2 5.800% 03/25/37	06/25/2025	Paydown				5	4	1	(5)		(4)							03/25/2037	6. *
..02149M-CH-0	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A1 4.176% 11/25/36	06/02/2025	Paydown		435	9,839	7,060	9,702		(9,267)		(9,267)		435				290	11/25/2036	5.A FM
..02149M-CL-1	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A4 4.176% 11/25/36	06/02/2025	Paydown		682	901	1,234	1,510	1	(830)		(829)		682				89	11/25/2036	6. FM
..02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37	06/02/2025	Paydown			(223)	(145)	(109)		109		109						5	04/25/2037	1.A FM
..02150E-AA-1	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1 6.000% 04/25/37	06/02/2025	Paydown		12,895	18,338	10,912	9,817		3,078		3,078		12,895				533	04/25/2037	1.A FM
..02150E-AU-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19 4.884% 04/25/37	06/25/2025	Paydown		13,439	19,112	7,302	6,866		6,573		6,573		13,439				453	04/25/2037	1.A FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	06/02/2025	Paydown		9,349	14,533	11,863	7,984		1,365		1,365		9,349				406	04/25/2037	2.C FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	05/01/2025	Paydown		3,228	3,353	2,737	1,842		1,386		1,386		3,228				71	04/25/2037	3.A FM
..02150E-CC-5	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5 4.954% 04/25/37	06/25/2025	Paydown		3,717	(9,593)	(2,852)	(2,643)		6,360		6,360		3,717				313	04/25/2037	1.A FM
..02150G-AF-5	Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6 5.034% 05/25/37	06/25/2025	Paydown			43	15	14		(14)		(14)						1	05/25/2037	1.A FM
..02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1 6.000% 06/25/47	06/02/2025	Paydown		4,428	3,592	2,165	1,563		2,866		2,866		4,428				154	06/25/2047	1.A FM
..02150Q-AA-4	Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1 3.179% 06/25/37	06/02/2025	Paydown		1,377	1,377	1,150	1,155		221		221		1,377				18	06/25/2037	1.A FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.894% 08/25/37	06/25/2025	Paydown		81,521	78,673	71,064	77,358		4,162		4,162		81,521				1,701	08/25/2037	1.A FM
..02151A-AF-7	Alternative Loan Trust 2007-19 CWALT 2007-19 1A6 2.000% 08/25/37	06/01/2025	Paydown					1	36	(37)		(1)							08/25/2037	6. *
..02151A-AG-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A7 0.010% 08/25/37	06/25/2025	Paydown					70		(70)		(70)						10	08/25/2037	5.C FE
..02151A-AQ-3	Alternative Loan Trust 2007-19 CWALT 2007-19 1A15 0.120% 08/25/37	06/25/2025	Paydown					1		(1)		(1)						1	08/25/2037	5.C FE
..02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37	06/02/2025	Paydown		15,523	15,409	9,404	8,262		7,260		7,260		15,523				623	08/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3 5.750% 07/25/37	06/02/2025	Paydown		14,543	12,073	8,170	6,185		8,358		8,358		14,543				450	07/25/2037	1.A FM
..02151C-AE-6	Alternative Loan Trust 2007-15 CWALT 2007-15CB A5 5.750% 07/25/37	06/02/2025	Paydown		23,474	19,487	14,924	11,803		11,670		11,670		23,474				726	07/25/2037	1.A FM
..02151F-AG-4	Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1 4.834% 09/25/37	05/25/2025	Paydown		11,531	7,251	2,144	2,082		9,449		9,449		11,531				285	09/25/2037	1.A FM
..02151H-AC-9	Alternative Loan Trust 2007-17 CWALT 2007-17CB 1A3 5.750% 08/25/37	05/01/2025	Paydown		8,191	5,880	3,582	3,265		4,927		4,927		8,191				189	08/25/2037	1.A FM
..02151R-AA-1	Alternative Loan Trust 2007-OH CWALT 2007-OH2 A1A 4.814% 08/25/47	06/25/2025	Paydown		148,693	148,693	132,609	132,874		15,819		15,819		148,693				2,573	08/25/2047	1.A FM
..02152A-AE-9	Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5 4.834% 08/25/37	06/25/2025	Paydown		2,835	2,786	1,810	1,795		1,040		1,040		2,835				54	08/25/2037	1.A FM
..02152A-AY-5	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A1 6.250% 08/25/37	06/02/2025	Paydown		3,510	3,831	2,247	1,955		1,555		1,555		3,510				112	08/25/2037	1.A FM
..02152A-AZ-2	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A2 6.250% 08/25/37	06/02/2025	Paydown		930	1,016	843	519		411		411		930				30	08/25/2037	1.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	06/02/2025	Paydown		22,912	22,661	19,755	17,758		5,154		5,154		22,912				580	08/25/2037	1.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	06/02/2025	Paydown		2,549	2,521	2,408	2,180		369		369		2,549				65	08/25/2037	4.A FM
..02660T-AN-3	American Home Mortgage Investm AHM 2004-1 3A 6.159% 04/25/44	06/01/2025	Paydown		9,601	9,601	9,120	9,967		(366)		(366)		9,601				184	04/25/2044	1.A FM
..02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A 6.479% 10/25/34	06/01/2025	Paydown		108,095	108,095	93,166	107,323		773		773		108,095				1,748	10/25/2034	1.A FM
..02660T-BU-6	American Home Mortgage Investm AHM 2004-3 6A5 6.090% 10/25/34	06/02/2025	Paydown		18,999	18,999	18,762	18,477		522		522		18,999				337	10/25/2034	1.A FM
..02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A 5.883% 09/25/35	06/02/2025	Paydown		29,617	29,617	23,602	18,832		10,785		10,785		29,617				322	09/25/2035	1.A FM
..02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12 4.624% 10/25/46	06/25/2025	Paydown		4,242	4,242	3,892	3,979		263		263		4,242				63	10/25/2046	1.A FM
..03072S-LV-5	Ameriquest Mortgage Securities AMSI 2003-11 M1 5.469% 11/25/33	06/25/2025	Paydown		8,501	8,501	8,163	8,392		109		109		8,501				162	11/25/2033	1.A FM
..03072S-SB-2	Ameriquest Mortgage Securities AMSI 2004-R5 M5 8.109% 07/25/34	06/25/2025	Paydown			(302)	(302)		(302)	302								3	07/25/2034	1.A FM
..03464B-AC-2	Angel Oak Mortgage Trust 2022- AOMT 2022-1 A3 3.290% 12/25/66	06/01/2025	Paydown		17,895	17,895	16,083			1,812		1,812		17,895				49	12/25/2066	1.A
..03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 6.030% 04/25/70	05/01/2025	Paydown		61,444	61,444	61,443							61,444				309	04/25/2070	1.F Z
..03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 6.030% 04/25/70	06/01/2025	Paydown		28,236	28,236	28,236							28,236				284	04/25/2070	1.F FE
..03466P-AC-9	Angel Oak Mortgage Trust 2024- AOMT 2024-13 A3 5.870% 12/26/69	05/13/2025	Paydown		40,106	40,106	40,081			25		25		40,106				78	12/26/2069	1.F Z
..03466P-AC-9	Angel Oak Mortgage Trust 2024- AOMT 2024-13 A3 5.870% 12/26/69	06/01/2025	Paydown		15,232	15,232	15,222			10		10		15,232				104	12/26/2069	1.F FE
..040104-BG-5	Argent Securities Inc Asset-Ba ARSI 2003-W3 M2 7.134% 09/25/33	06/25/2025	Paydown		141,241	141,241	135,730	139,375		1,866		1,866		141,241				1,903	09/25/2033	1.A FM
..04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1 5.776% 04/15/33	06/16/2025	Paydown		71,484	71,484	71,112	71,032		452		452		71,484				1,968	04/15/2033	1.A FM
..04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1 5.409% 10/25/34	06/25/2025	Paydown		126,786	126,786	116,704	122,316		4,470		4,470		126,786				1,029	10/25/2034	1.A FM
..04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 5.409% 12/25/34	06/25/2025	Paydown		20,913	20,913	18,660	19,890		1,023		1,023		20,913				192	12/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
04542B-HN-5	ABFC 2004-FF1 Trust ABFC 2004-FF1 M2 6.609% 01/25/34	04/25/2025	Paydown			(212)	(41)	(41)		41		41						1	01/25/2034	6. FM
04542B-JY-9	ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1 5.134% 06/25/34	06/25/2025	Paydown		60,780	60,780	55,989	59,098		1,682		1,682		60,780				1,544	06/25/2034	1.A FM
05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 4.734% 03/25/37	06/25/2025	Paydown		212,176	212,176	79,561	77,604		134,573		134,573		212,176				1,499	03/25/2037	1.A FM
05530V-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A 4.854% 04/25/37	06/25/2025	Paydown		8,384	8,384	7,580	7,915		469		469		8,384				181	04/25/2037	1.A FM
05530V-AB-5	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1B 4.714% 04/25/37	06/25/2025	Paydown		9,276	9,276	8,362	8,729		547		547		9,276				196	04/25/2037	1.A FM
05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 4.157% 01/21/38	06/02/2025	Paydown		22,169	22,169	19,089	18,918		3,251		3,251		22,169				385	01/21/2038	1.A FM
05531W-AC-0	BCAP LLC 2009-RR1 Trust BCAP 2009-RR1 1A3 5.750% 07/26/37	05/01/2025	Paydown			72	47	39		(40)		(40)						2	07/26/2037	2.C FM
05531X-AG-9	BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2 6.000% 07/26/37	06/02/2025	Paydown		20,061	39,507	40,933	40,734		(20,673)		(20,673)		20,061				931	07/26/2037	5.B FM
05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2 6.176% 01/26/36	04/01/2025	Paydown		1,671	1,671	1,579	1,696		(25)		(25)		1,671				34	01/26/2036	2.B FM
05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2 6.176% 01/26/36	06/02/2025	Paydown		43,024	43,024	40,666	43,663		(639)		(639)		43,024				1,321	01/26/2036	2.C FM
05532G-AF-7	BCAP LLC 2009-RR12 Trust BCAP 2009-RR12 3A2 5.340% 12/26/35	06/02/2025	Paydown		23,895	25,598	22,832	22,813		1,083		1,083		23,895				567	12/26/2035	1.A FM
05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2 6.000% 07/26/37	06/02/2025	Paydown		7,638	8,953	8,112	8,525		(887)		(887)		7,638				234	07/26/2037	1.A FM
05532K-AS-0	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2 4.943% 12/26/35	06/02/2025	Paydown		7,704	7,704	6,917	6,992		712		712		7,704				160	12/26/2035	1.A FM
05532M-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2 5.308% 02/26/36	06/02/2025	Paydown		130,411	116,125	98,107	83,151		47,260		47,260		130,411				3,250	02/26/2036	1.A FM
05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6 4.351% 12/26/36	06/02/2025	Paydown		19,863	22,454	18,866	19,481		383		383		19,863				412	12/26/2036	1.A FM
05532T-DE-9	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 8A6 5.613% 05/20/35	06/02/2025	Paydown		114,266	115,601	91,180	97,980		16,286		16,286		114,266				2,539	05/20/2035	1.A FM
05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36	06/02/2025	Paydown		941	941	830	775		166		166		941				26	02/26/2036	3.A FM
05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36	05/01/2025	Paydown		1,943	1,943	1,714	1,601		342		342		1,943				40	02/26/2036	3.B FM
05532V-BB-2	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 4A6 5.034% 08/26/37	06/25/2025	Paydown		217,830	217,830	107,644	71,797	42,417	105,787	2,171	146,033		217,830				5,489	08/26/2037	1.A FM
05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 6.055% 10/26/35	06/02/2025	Paydown		20,640	20,640	19,788	20,740		(100)		(100)		20,640				372	10/26/2035	1.F FM
05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 6.055% 10/26/35	06/02/2025	Paydown		465	465	465	471		(6)		(6)		465				8	10/26/2035	2.B FM
05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.989% 02/28/36	06/04/2025	Paydown		82,177	84,082	60,473	57,302		24,875		24,875		82,177				1,936	02/28/2036	1.A FM
05533D-GD-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1411 5.071% 07/26/35	06/02/2025	Paydown		11,398	11,398	11,181	11,244		154		154		11,398				258	07/26/2035	1.A FM
05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 7.389% 09/27/36	06/02/2025	Paydown		7,959	10,538	10,097	10,015		(2,056)		(2,056)		7,959				395	09/27/2036	1.A FM
05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 4.833% 12/27/34	06/02/2025	Paydown		35,791	35,791	32,685	32,712		3,079		3,079		35,791				687	12/27/2034	1.A FM
05533J-BZ-5	BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2 4.179% 11/27/36	06/02/2025	Paydown		179,137	178,398	164,127	192,376		(13,240)		(13,240)		179,137				1,284	11/27/2036	4.B FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4 4.209% 09/28/36	06/02/2025	Paydown		171,011	170,375	164,206	166,553		4,458		4,458		171,011				3,515	09/28/2036	1.A FM
..05533W-BF-0	BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 5A4 3.368% 11/27/37	06/02/2025	Paydown		36,982	36,982	28,285	27,769		9,213		9,213		36,982				518	11/27/2037	1.A FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	06/02/2025	Paydown		200	201	180	148		52		52		200				6	10/26/2035	4.A FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	05/01/2025	Paydown		7,581	7,581	6,775	5,598		1,983		1,983		7,581				171	10/26/2035	4.B FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	06/02/2025	Paydown		10,374	10,375	9,252	7,921		2,453		2,453		10,374				236	10/26/2035	4.C FM
..05535D-AM-6	BlackRock Capital Finance LP BCF 1997-R1 WAC 2.168% 03/25/37	05/01/2025	Paydown		1,395	1,395	446	460		935		935		1,395				17	03/25/2037	1.A FM
..05535D-BL-7	BlackRock Capital Finance LP BCF 1997-R2 1B3 3.502% 12/25/35	06/02/2025	Paydown		1,229	1,683	3	3		1,226		1,226		1,229				6	12/25/2035	1.A FM
..05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8 5.786% 07/26/35	06/02/2025	Paydown		323,155	323,155	293,503	292,595		30,560		30,560		323,155				6,818	07/26/2035	1.A FM
..05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 4.251% 12/26/36	04/01/2025	Paydown		21,650	23,765	22,454	23,355		(1,705)		(1,705)		21,650				341	12/26/2036	1.F FM
..05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 4.251% 12/26/36	06/02/2025	Paydown		20,326	21,899	20,691	21,522		(1,196)		(1,196)		20,326				433	12/26/2036	1.G FM
..05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 6.595% 12/26/37	05/01/2025	Paydown			1,830	1,387	1,386		(1,386)		(1,386)						80	12/26/2037	2.B FM
..05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 6.595% 12/26/37	06/02/2025	Paydown		20,050	14,030	10,629	10,621		9,429		9,429		20,050				1,279	12/26/2037	2.C FM
..05539B-CB-8	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 4A7 5.138% 11/26/34	06/02/2025	Paydown		39,623	39,623	36,403	38,597		1,026		1,026		39,623				849	11/26/2034	1.A FM
..05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 5.843% 04/26/35	06/02/2025	Paydown		16,623	16,623	15,976	15,966		657		657		16,623				407	04/26/2035	1.A FM
..05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9 4.179% 11/26/36	06/02/2025	Paydown		95,651	95,257	80,678	81,263		14,389		14,389		95,651				1,724	11/26/2036	1.A FM
..05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2 5.036% 10/26/35	06/02/2025	Paydown		27,917	28,658	26,647	26,526		1,390		1,390		27,917				517	10/26/2035	1.A FM
..05539D-BS-8	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 7A7 7.750% 10/26/36	06/01/2025	Paydown		14,258	(172,893)	(155,486)	(181,793)		196,051		196,051		14,258				403	10/26/2036	4.A FM
..05539D-BZ-2	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 8A7 4.839% 07/26/36	06/20/2025	Paydown		34,275	34,275	29,822	30,914		3,361		3,361		34,275				568	07/26/2036	1.A FM
..05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.251% 12/26/36	06/02/2025	Paydown		156,777	170,551	153,278	154,443		2,335		2,335		156,777				2,648	12/26/2036	1.A FM
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16 4.622% 02/26/36	06/02/2025	Paydown		293,929	293,883	274,999	289,501		4,428		4,428		293,929				5,388	02/26/2036	2.B FM
..05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8 3.714% 04/26/37	06/02/2025	Paydown		108,301	121,047	101,448	104,251		4,050		4,050		108,301				1,945	04/26/2037	1.A FM
..05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 4.058% 07/26/37	06/02/2025	Paydown		101,483	85,633	70,708	71,226		30,257		30,257		101,483				2,784	07/26/2037	3.C FM
..05541H-AP-2	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 6A6 5.918% 11/21/35	06/02/2025	Paydown		53,119	55,754	42,506	54,686		(1,567)		(1,567)		53,119				1,220	11/21/2035	4.B FM
..05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 6.464% 10/26/35	06/02/2025	Paydown		142,854	142,854	132,143	131,394		11,460		11,460		142,854				3,606	10/26/2035	1.A FM
..05541Y-BJ-8	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 11A2 7.287% 09/26/36	06/02/2025	Paydown		173,133	174,717	160,045	169,112		4,022		4,022		173,133				5,420	09/26/2036	1.A FM
..05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2 4.729% 01/26/36	06/02/2025	Paydown		31,422	29,297	27,633	27,916		3,506		3,506		31,422				652	01/26/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05543A-AF-7	BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 2A2 4.939% 01/26/36	06/02/2025	Paydown		54,135	54,135	53,391	54,263		(128)		(128)		54,135				1,194	01/26/2036	4.B FM
..05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36	06/02/2025	Paydown		17,398	17,096	13,929	12,978		4,420		4,420		17,398				434	02/26/2036	3.A FM
..05543D-BQ-6	BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2 1.008% 07/26/36	06/02/2025	Paydown		36,918	36,918	8,629	8,816		28,194	92	28,102		36,918				141	07/26/2036	1.A FM
..05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 4.674% 03/25/37	06/25/2025	Paydown			(18,743)	(15,321)		(15,295)	15,295									03/25/2037	1.A FM
..058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1 4.912% 05/20/36	06/02/2025	Paydown		90,626	90,664	81,906	81,991		8,634		8,634		90,626				1,600	05/20/2036	1.A FM
..058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 4.011% 05/20/36	06/02/2025	Paydown		6,986	7,111	4,838	5,677		1,309		1,309		6,986				119	05/20/2036	1.A FM
..058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 4.011% 05/20/36	06/02/2025	Paydown		17,481	17,794	16,855	17,643		(162)		(162)		17,481				297	05/20/2036	4.B FM
..059469-AB-2	Banc of America Alternative Lo BOAA 2006-7 A2 5.707% 10/25/36	06/02/2025	Paydown		4,615	4,615	1,974	1,310		3,305		3,305		4,615				28	10/25/2036	1.A FM
..05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1 5.500% 09/25/35	06/02/2025	Paydown		4,347	4,347	4,210	4,265		82		82		4,347				99	09/25/2035	1.A FM
..05946X-JJ-3	Banc of America Funding 2004-B BAFC 2004-B 4A1 6.230% 11/20/34	06/02/2025	Paydown		27,963	27,963	27,159	28,215		(252)		(252)		27,963				719	11/20/2034	1.A FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.814% 11/25/35	06/25/2025	Paydown		1,050	2,048	1,109	2,038		(988)		(988)		1,050				68	11/25/2035	1.D FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.814% 11/25/35	05/25/2025	Paydown		987	2,040	1,104	2,030		(1,044)		(1,044)		987				59	11/25/2035	1.E FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.814% 11/25/35	04/25/2025	Paydown		941	2,032	1,100	2,022		(1,081)		(1,081)		941				51	11/25/2035	1.F FM
..05946X-QS-5	Banc of America Funding 2005-A BAFC 2005-A 2A1 5.709% 03/20/35	06/02/2025	Paydown		16,832	17,199	16,444	16,937		(105)		(105)		16,832				372	03/20/2035	4.B FM
..05946X-XH-1	Banc of America Funding 2005-E BAFC 2005-E 1A1 5.012% 05/20/35	06/20/2025	Paydown		22,345	22,587	20,437	20,510		1,835		1,835		22,345				364	05/20/2035	1.A FM
..05946X-XW-8	Banc of America Funding 2005-E BAFC 2005-E 8A1 5.829% 06/20/35	06/02/2025	Paydown		16,135	20,833	12,109	17,976		(1,841)		(1,841)		16,135				265	06/20/2035	5.B FM
..05946X-YT-4	Banc of America Funding 2005-F BAFC 2005-F 1X 0.000% 09/20/35	06/02/2025	Paydown				77	77		(77)		(77)						75	09/20/2035	6. *
..05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1 4.419% 09/20/35	06/02/2025	Paydown		1,795	1,795	1,669	1,695		100		100		1,795				31	09/20/2035	1.A FM
..05948K-U6-4	Banc of America Alternative Lo BOAA 2005-11 1CB3 5.500% 12/25/35	06/02/2025	Paydown		9,433	11,218	9,199	9,330		103		103		9,433				246	12/25/2035	3.A FM
..05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3 5.750% 12/25/35	06/02/2025	Paydown		12,309	15,968	13,102	13,093		(784)		(784)		12,309				383	12/25/2035	1.A FM
..05948X-TD-3	Banc of America Mortgage 2003- BOAMS 2003-H 1A1 2.622% 09/25/33	06/02/2025	Paydown		388	388	382	389		(1)		(1)		388				4	09/25/2033	1.A FM
..059494-AG-9	Banc of America Alternative Lo BOAA 2006-9 A2 4.834% 01/25/37	06/25/2025	Paydown		2,304	3,572	2,653	2,691		(387)		(387)		2,304				76	01/25/2037	1.A FM
..05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1 5.403% 05/25/35	06/02/2025	Paydown		10,247	10,619	10,251	10,151		97		97		10,247				241	05/25/2035	1.A FM
..05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7 5.442% 06/25/35	06/02/2025	Paydown		139,040	140,193	125,610	123,564		15,476		15,476		139,040				3,177	06/25/2035	1.A FM
..05949A-ZE-3	Banc of America Mortgage 2004- BOAMS 2004-L 2A1 6.019% 01/25/35	06/02/2025	Paydown		3,183	3,183	3,097	3,146		37		37		3,183				80	01/25/2035	1.A FM
..05949C-BZ-8	Banc of America Mortgage 2005- BOAMS 2005-F 2A1 6.107% 07/25/35	06/02/2025	Paydown		5,344	5,582	5,180	5,387		(43)		(43)		5,344				149	07/25/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2 6.107% 07/25/35	06/02/2025	Paydown		10,229	10,683	10,335	10,412		(183)		(183)		10,229				285	07/25/2035	1.A FM
..05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1 5.625% 09/25/35	06/02/2025	Paydown		54,368	55,019	50,191	49,743		4,625		4,625		54,368				1,201	09/25/2035	1.A FM
..05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5 5.625% 09/25/35	06/02/2025	Paydown		12,829	12,983	12,594	12,554		275		275		12,829				237	09/25/2035	1.A FM
..05949C-KQ-8	Banc of America Mortgage 2005- BOAMS 2005-J 2A1 5.545% 11/25/35	06/02/2025	Paydown		2,625	2,824	2,620	2,730		(105)		(105)		2,625				26	11/25/2035	1.A FM
..05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5 5.678% 01/25/36	06/02/2025	Paydown		1,221	1,320	1,162	1,151		70		70		1,221				13	01/25/2036	1.A FM
..05949C-RS-7	Banc of America Mortgage 2006- BOAMS 2006-A 2A1 5.056% 02/25/36	06/02/2025	Paydown		4,591	4,972	4,512	4,535		56		56		4,591				90	02/25/2036	1.A FM
..05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1 5.582% 06/20/36	06/02/2025	Paydown		35,381	35,808	32,166	32,912		2,469		2,469		35,381				897	06/20/2036	1.A FM
..05950L-AC-6	Banc of America Mortgage 2006- BOAMS 2006-3 1A3 7.200% 10/25/36	06/25/2025	Paydown															8	10/25/2036	6. *
..05950M-AH-3	Banc of America Funding 2006-G BAFC 2006-G 3A2 6.517% 07/20/36	06/01/2025	Paydown		130,308	130,308	116,586	128,300		2,008		2,008		130,308				2,880	07/20/2036	1.A FM
..05950P-AD-5	Banc of America Funding 2006-H BAFC 2006-H 2A1 5.019% 09/20/46	06/02/2025	Paydown		1,487	1,723	1,476	1,659		(172)		(172)		1,487				14	09/20/2046	3.C FM
..05951F-AB-0	Banc of America Funding 2007-1 BAFC 2007-1 TA1B 5.846% 01/25/37	06/02/2025	Paydown		15,015	14,740	12,182	12,276		2,739		2,739		15,015				339	01/25/2037	1.A FM
..05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 TA4 6.590% 01/25/37	06/02/2025	Paydown		55,119	54,303	47,391	47,502		7,617		7,617		55,119				1,242	01/25/2037	1.A FM
..05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	05/01/2025	Paydown		881	2,003	1,667	1,682		(801)		(801)		881				45	01/25/2037	1.A FM
..05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	06/02/2025	Paydown		462	1,005	837	844		(382)		(382)		462				30	01/25/2037	1.B FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	05/01/2025	Paydown		1,150	2,613	2,175	2,195		(1,045)		(1,045)		1,150				59	01/25/2037	1.A FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	06/02/2025	Paydown		603	1,312	1,091	1,101		(498)		(498)		603				39	01/25/2037	1.B FM
..05951G-AC-6	Banc of America Funding 2007-2 BAFC 2007-2 TA2 4.564% 03/25/37	06/25/2025	Paydown		219,082	219,082	192,357	197,991		21,091		21,091		219,082				4,247	03/25/2037	1.A FM
..05951G-AQ-5	Banc of America Funding 2007-2 BAFC 2007-2 1A2 6.000% 03/25/37	06/02/2025	Paydown		2,053	8,511	8,112	8,137		(6,084)		(6,084)		2,053				214	03/25/2037	5.B FM
..05951U-AW-1	Banc of America Funding 2006 8 BAFC 2006-8T2 A6 6.549% 10/25/36	06/02/2025	Paydown		6,155	6,977	6,524	6,712		(557)		(557)		6,155				130	10/25/2036	3.A FM
..059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.690% 05/20/36	06/01/2025	Paydown		43,519	43,671	43,012	45,277		(1,759)		(1,759)		43,519				553	05/20/2036	3.A FM
..059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.690% 05/20/36	06/01/2025	Paydown		68,437	68,677	68,076	72,203		(3,766)		(3,766)		68,437				870	05/20/2036	3.B FM
..05952D-AB-4	Banc of America Funding 2007-A BAFC 2007-A 2A1 4.752% 02/20/47	06/20/2025	Paydown		19,407	19,407	17,257	17,737		1,670		1,670		19,407				97	02/20/2047	1.A FM
..05952D-AD-0	Banc of America Funding 2007-A BAFC 2007-A M1 4.867% 02/20/47	04/21/2025	Paydown			(12,768)												180	02/20/2047	6. *
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	05/01/2025	Paydown			5,553	4,507	4,550		(4,487)	64	(4,551)						127	05/25/2037	1.C FM
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	04/01/2025	Paydown		46,526	54,194	43,993	44,413		2,733	621	2,112		46,526				994	05/25/2037	1.D FM
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	06/02/2025	Paydown		180	5,630	4,570	4,614		(4,370)	64	(4,434)		180				155	05/25/2037	1.G FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	05/01/2025	Paydown		21,054	27,036	20,500	22,331		(1,277)		(1,277)		21,054				567	05/25/2037	2.C FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	06/02/2025	Paydown		81	2,548	1,932	2,104		(2,023)		(2,023)		81				78	05/25/2037	3.A FM
..05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37	06/02/2025	Paydown		6,400	14,466	12,214	12,262		(5,862)		(5,862)		6,400				363	03/25/2037	1.G FM
..05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37	06/02/2025	Paydown		4,194	8,790	7,991	8,282		(4,088)		(4,088)		4,194				220	09/25/2037	3.C FM
..05955C-AC-1	Banc of America Funding 2009-R BAFC 2009-R1 A2 5.336% 05/20/36	06/02/2025	Paydown		13,771	13,784	11,923	12,779		992		992		13,771				329	05/20/2036	1.A FM
..05955C-AD-9	Banc of America Funding 2009-R BAFC 2009-R1 A4 5.336% 05/20/36	06/02/2025	Paydown		912	913	799	866		46		46		912				23	05/20/2036	1.A FM
..05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.710% 11/26/35	06/02/2025	Paydown		34,844	34,844	30,724	30,883		3,961		3,961		34,844				851	11/26/2035	3.A FM
..05955Y-AE-9	Banc of America Funding 2010-R BAFC 2010-R3 2A3 4.292% 05/26/35	06/02/2025	Paydown		18,197	18,197	16,855	17,394		803		803		18,197				333	05/26/2035	1.A FM
..05956D-BC-7	Banc of America Funding 2010-R BAFC 2010-R5 4A6 5.098% 08/26/36	06/02/2025	Paydown		32,690	33,695	30,738	31,807		883		883		32,690				811	08/26/2036	1.A FM
..05956E-AC-6	Banc of America Funding 2010-R BAFC 2010-R6 1A3 5.500% 02/26/35	06/02/2025	Paydown		109,940	109,940	97,847	104,914		5,026		5,026		109,940				2,907	02/26/2035	1.A FM
..05956R-AD-5	Banc of America Funding 2010-R BAFC 2010-R11A 1A4 4.452% 08/26/35	06/02/2025	Paydown		25,379	25,379	21,706	21,893		3,487		3,487		25,379				480	08/26/2035	1.A FM
..05956Y-AD-0	Banc of America Funding 2012-R BAFC 2012-R2 1A4 4.924% 08/26/46	06/02/2025	Paydown		134,061	135,941	108,437	131,806		2,255		2,255		134,061				2,256	08/26/2046	1.A FM
..05956Y-AK-4	Banc of America Funding 2012-R BAFC 2012-R2 2A3 4.752% 10/26/36	06/02/2025	Paydown		240,045	251,336	218,411	258,915		(18,870)		(18,870)		240,045				2,529	10/26/2036	4.B FM
..05956Y-AR-9	Banc of America Funding 2012-R BAFC 2012-R2 3A4 4.179% 11/26/36	04/01/2025	Paydown		5,852	6,214	4,854	6,258		(406)		(406)		5,852				87	11/26/2036	3.A FM
..05956Y-AR-9	Banc of America Funding 2012-R BAFC 2012-R2 3A4 4.179% 11/26/36	06/02/2025	Paydown		41,936	41,377	32,326	41,672		264		264		41,936				774	11/26/2036	3.B FM
..05963S-AE-2	Banc of America Funding 2014-R BAFC 2014-R7 2A2 3.589% 09/26/36	06/30/2025	Paydown		37,707	62,325	47,498	55,882		(18,175)		(18,175)		37,707				809	09/26/2036	3.A FM
..05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3 5.777% 08/27/36	06/30/2025	Paydown		529,428	529,428	473,647	499,020		30,409		30,409		529,428				5,630	08/27/2036	1.A FM
..05990T-BE-6	Banc of America Funding 2015-R BAFC 2015-R2 9A2 3.164% 03/27/36	06/27/2025	Paydown		8,984	8,300	6,798	6,758		2,226		2,226		8,984				185	03/27/2036	1.A FM
..06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.490% 05/25/35	06/02/2025	Paydown		31,131	31,131	25,839	25,498		5,633		5,633		31,131				676	05/25/2035	1.A FM
..06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.490% 05/25/35	06/02/2025	Paydown		9,711	9,711	9,279	9,231		479		479		9,711				211	05/25/2035	2.B FM
.06606F-AK-7	BankAmerica Manufactured Housi BAMH 1997-2 A10 0.150% 04/10/28	06/10/2025	Paydown															341	04/10/2028	6. FE
..07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5 6.601% 05/28/37	06/02/2025	Paydown		2,229	2,229	2,274	2,260		(31)		(31)		2,229				77	05/28/2037	1.A FM
..07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2 25.200% 02/25/37	06/25/2025	Paydown		2,228	2,225	2,386	2,524		(296)		(296)		2,228				51	02/25/2037	5.A FM
..07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2 5.117% 01/25/35	06/02/2025	Paydown		5,845	5,845	5,304	5,358		487		487		5,845				125	01/25/2035	1.A FM
..07384M-G6-3	Bear Stearns ARM Trust 2004-1 BSARM 2004-1 12A3 5.337% 04/25/34	06/02/2025	Paydown		9,331	9,331	7,926	7,885		1,446		1,446		9,331				209	04/25/2034	1.A FM
..07384M-N3-2	Bear Stearns ARM Trust 2004-2 BSARM 2004-2 22A 6.896% 05/25/34	06/02/2025	Paydown		106,948	106,948	103,596	107,563		(615)		(615)		106,948				3,094	05/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M 4.987% 04/25/33	06/02/2025	Paydown		3,982	3,982	3,882	3,908		74		74		3,982				83	04/25/2033	1.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.914% 02/25/36	05/27/2025	Paydown		21,930	21,930	18,280	18,697		3,234		3,234		21,930				390	02/25/2036	1.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.914% 02/25/36	05/27/2025	Paydown		71	71	58	72		(1)		(1)		71				1	02/25/2036	2.B FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.914% 02/25/36	05/27/2025	Paydown		6,935	6,935	5,849	7,453		(518)		(518)		6,935				123	02/25/2036	4.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.914% 02/25/36	05/27/2025	Paydown		6,694	6,694	6,334	7,846		(1,153)		(1,153)		6,694				119	02/25/2036	4.C FM
..07386H-C5-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1 5.371% 02/25/36	06/02/2025	Paydown		11,150	11,095	7,599	6,347		4,803		4,803		11,150				255	02/25/2036	1.A FM
..07386H-F7-1	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 23A1 4.053% 03/25/36	06/02/2025	Paydown		62,359	62,371	49,627	49,688		12,671		12,671		62,359				1,071	03/25/2036	1.A FM
..07386H-FM-8	Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M 5.302% 02/25/34	06/02/2025	Paydown		28,451	28,451	26,530	27,552		898		898		28,451				672	02/25/2034	1.A FM
..07386H-GW-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M 5.409% 03/25/34	06/02/2025	Paydown		15,219	15,219	13,621	14,393		826		826		15,219				362	03/25/2034	1.A FM
..07386H-H4-6	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1 4.874% 04/25/36	06/25/2025	Paydown		9,785	10,165	6,502	6,684		3,101		3,101		9,785				183	04/25/2036	1.A FM
..07386H-LB-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-9 3A1 5.439% 09/25/34	06/02/2025	Paydown		4,684	4,684	4,112	4,158		526		526		4,684				104	09/25/2034	1.A FM
..07386H-QW-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2A1 5.164% 04/25/35	06/02/2025	Paydown		33,396	33,396	29,569	29,166		4,230		4,230		33,396				728	04/25/2035	1.A FM
..07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 2.010% 04/25/35	06/02/2025	Paydown			11,139	446	584		(584)		(584)						106	04/25/2035	1.A FM
..07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 2.010% 04/25/35	06/02/2025	Paydown			3,476	743	797	15	(811)		(796)						33	04/25/2035	6. FM
..07386H-RJ-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 4.297% 04/25/35	06/02/2025	Paydown		45,444	45,444	40,623	40,763		4,681		4,681		45,444				826	04/25/2035	1.A FM
..07386H-SA-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 3A3 5.148% 03/25/35	06/02/2025	Paydown		45,660	45,660	43,993	44,486		1,174		1,174		45,660				1,003	03/25/2035	1.A FM
..07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1 4.561% 04/25/35	06/02/2025	Paydown			26,229	5,859	6,169		(6,169)		(6,169)						500	04/25/2035	1.A FM
..07386H-VR-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 21A1 5.964% 09/25/35	06/02/2025	Paydown		124,065	125,752	104,952	104,820		19,245		19,245		124,065				3,290	09/25/2035	1.A FM
..07386H-VW-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 25A1 5.513% 09/25/35	06/02/2025	Paydown		40,658	40,660	16,502	12,902		27,756		27,756		40,658				801	09/25/2035	1.A FM
..07386H-WR-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 11A1 4.974% 10/25/35	06/25/2025	Paydown		14,671	14,671	13,514	14,125		546		546		14,671				270	10/25/2035	1.A FM
..07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1 4.974% 10/25/35	06/25/2025	Paydown		3,466	3,466	3,424	3,439		27		27		3,466				68	10/25/2035	1.A FM
..07386H-XN-6	Bear Stearns ALT-A Trust 2005- BALTA 2005-9 11A1 4.954% 11/25/35	06/25/2025	Paydown		45,429	45,429	57,304	39,054		6,374		6,374		45,429				922	11/25/2035	1.A FM
..07386H-YW-5	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 11A1 4.934% 01/25/36	06/25/2025	Paydown		90,641	85,437	74,310	67,101		23,540		23,540		90,641				1,968	01/25/2036	1.A FM
..07386H-ZE-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 22A1 5.207% 01/25/36	06/02/2025	Paydown		63,967	63,967	60,445	60,130		3,837		3,837		63,967				1,461	01/25/2036	1.A FM
..07386H-ZG-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 23A1 4.880% 01/25/36	06/02/2025	Paydown		182,723	182,723	167,074	166,681		16,042		16,042		182,723				3,683	01/25/2036	1.A FM
..07386R-AE-9	Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A 4.654% 05/25/37	06/25/2025	Paydown		21,524	21,524	18,296	18,782		2,742		2,742		21,524				363	05/25/2037	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Bear Stearns ALT-A Trust 2007- BALTA 2007-2																			
..073870-AG-2	2A1 4.037% 04/25/37	06/02/2025	Paydown		15,543	15,543	11,513	11,332		4,211		4,211		15,543				232	04/25/2037	1.A FM
	Bear Stearns ALT-A Trust 2006- BALTA 2006-4																			
..073871-BL-8	31A1 4.525% 07/25/36	06/02/2025	Paydown		110,010	110,010	94,059	78,114		31,896		31,896		110,010				2,342	07/25/2036	4.C FM
	Bear Stearns ALT-A Trust 2006- BALTA 2006-4																			
..073871-BN-4	32A1 4.272% 07/25/36	05/01/2025	Paydown		1,811	1,811	1,245	924		887		887		1,811				35	07/25/2036	1.A FM
	Bear Stearns ALT-A Trust 2006- BALTA 2006-7																			
..073875-AA-4	1A1 4.774% 12/25/46	06/25/2025	Paydown		1,442	1,442	1,123	1,160		282		282		1,442				23	12/25/2046	1.A FM
	Bear Stearns Asset Backed Secu BSABS 2005-SD4																			
..073877-DY-5	1A1 6.000% 09/25/35	06/02/2025	Paydown		31,713	31,713	31,548	31,536		177		177		31,713				790	09/25/2035	1.D FM
	Bear Stearns Asset Backed Secu BSABS 2005-AC9																			
..073879-4H-8	A4 8.676% 12/25/35	06/25/2025	Paydown		4,869	4,869	2,809	2,378		2,492		2,492		4,869				56	12/25/2035	1.A FM
	Bear Stearns Asset Backed Secu BSABS 2006-HE1																			
..073879-6S-2	1M4 5.454% 12/25/35	06/25/2025	Paydown		145,407	145,407	136,875	98,014		47,393		47,393		145,407				3,180	12/25/2035	1.A FM
	Bear Stearns Asset Backed Secu BSABS 2004-HE5																			
..073879-CD-8	M2 6.309% 07/25/34	06/25/2025	Paydown		110	110	104	110						110				3	07/25/2034	1.A FM
	Bear Stearns Asset Backed Secu BSABS 2004-HE8																			
..073879-HF-8	M2 6.234% 09/25/34	06/25/2025	Paydown		34,914	34,914	34,914	35,016		(103)		(103)		34,914				843	09/25/2034	1.A FM
	Bear Stearns Asset Backed Secu BSABS 2005-HE1																			
..073879-PS-1	M2 5.679% 01/25/35	06/25/2025	Paydown		179,666	179,666	163,954	176,809		2,857		2,857		179,666				3,821	01/25/2035	1.A FM
	Bear Stearns Asset Backed Secu BSABS 2005-HE4																			
..073879-TW-8	M4 6.309% 04/25/35	06/25/2025	Paydown			(11)	(2)	(2)		2		2							04/25/2035	1.A FM
	Bear Stearns Asset Backed Secu BSABS 2005-HE4																			
..073879-TW-8	M4 6.309% 04/25/35	06/25/2025	Paydown			(3)	(3)	(3)		3		3							04/25/2035	5.A FM
	Bear Stearns Asset Backed Secu BSABS 2005-AC3																			
..073879-XF-0	1M1 5.109% 07/25/35	06/25/2025	Paydown		5,710	5,710	980	1,019		4,692		4,692		5,710					07/25/2035	1.A FM
	Bear Stearns Asset Backed Secu BSABS 2005-AC4																			
..073879-YG-7	A 6.000% 07/25/35	06/02/2025	Paydown		8,559	8,559	6,251	6,292		2,267		2,267		8,559				159	07/25/2035	1.A FM
	Bear Stearns ARM Trust 2005-1 BSARM 2005-1																			
..07387A-AA-3	1A1 5.470% 03/25/35	06/02/2025	Paydown		241,318	241,318	222,904	207,644		14,396		14,396		241,318				3,196	03/25/2035	1.A FM
	Bear Stearns ARM Trust 2005-3 BSARM 2005-3																			
..07387A-AW-5	2A1 4.893% 06/25/35	06/02/2025	Paydown		23,298	23,298	20,196	21,610		1,688		1,688		23,298				489	06/25/2035	1.A FM
	Bear Stearns ARM Trust 2005-3 BSARM 2005-3																			
..07387A-AW-5	2A1 4.893% 06/25/35	06/02/2025	Paydown		4,510	4,510	4,529	4,859		(349)		(349)		4,510				95	06/25/2035	4.A FM
	Bear Stearns ARM Trust 2005-4 BSARM 2005-4																			
..07387A-BL-8	1A1 5.598% 08/25/35	06/02/2025	Paydown		58,712	58,712	54,284	52,086		6,626		6,626		58,712				1,381	08/25/2035	1.A FM
	Bear Stearns ARM Trust 2005-4 BSARM 2005-4																			
..07387A-BP-9	2A3 6.087% 08/25/35	06/02/2025	Paydown		7,662	7,662	7,451	7,626		36		36		7,662				200	08/25/2035	1.A FM
	Bear Stearns ARM Trust 2005-4 BSARM 2005-4																			
..07387A-BR-5	3A1 5.396% 08/25/35	06/02/2025	Paydown		17,482	17,482	15,985	15,850		1,632		1,632		17,482				336	08/25/2035	1.A FM
	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1																			
..07387A-EG-6	6.920% 10/25/35	06/02/2025	Paydown		111,931	111,931	110,297	110,306		1,624		1,624		111,931				2,720	10/25/2035	1.A FM
	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1																			
..07387A-EG-6	6.920% 10/25/35	06/02/2025	Paydown		7,868	7,868	7,910	7,913		(45)		(45)		7,868				191	10/25/2035	1.E FM
	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1																			
..07387A-EG-6	6.920% 10/25/35	06/02/2025	Paydown		58,475	58,475	58,886	58,879		(404)		(404)		58,475				1,421	10/25/2035	1.F FM
	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1																			
..07387A-EG-6	6.920% 10/25/35	06/02/2025	Paydown		80,729	80,729	81,738	82,233		(1,504)		(1,504)		80,729				1,962	10/25/2035	2.C FM
	Bear Stearns ARM Trust 2005-12 BSARM 2005-12																			
..07387A-GB-5	21A1 5.863% 02/25/36	06/02/2025	Paydown			11,340	6,464	6,760		(6,760)		(6,760)						182	02/25/2036	1.A FM
	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1																			
..07387A-GZ-2	6.530% 02/25/36	06/02/2025	Paydown		16,452	16,452	15,944	16,074		378		378		16,452				430	02/25/2036	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 6.530% 02/25/36	06/02/2025	Paydown		2,210	2,210	2,220	2,227		(16)		(16)		2,210				58	02/25/2036	1.F FM
..07387A-HC-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A4 6.530% 02/25/36	06/02/2025	Paydown		9,356	33,507	8,251	8,049		1,307		1,307		9,356				871	02/25/2036	1.A FM
..07387U-BA-8	Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4 5.379% 12/25/35	06/25/2025	Paydown		54,936	54,936	38,919	32,996		21,940		21,940		54,936				1,970	12/25/2035	1.A FM
..07387U-CE-9	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1A1 6.250% 02/25/36	06/02/2025	Paydown		59,064	59,064	31,152	28,705		30,359		30,359		59,064				613	02/25/2036	1.A FM
..07387U-CG-4	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1M1 5.109% 02/25/36	06/25/2025	Paydown		1,460	1,491				1,460		1,460		1,460					02/25/2036	6. *
..073881-AA-2	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1 4.250% 05/25/47	06/02/2025	Paydown		21,487	21,580	20,516	20,804		683		683		21,487				413	05/25/2047	1.A FM
..073881-AD-6	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 2A1 4.204% 05/25/47	06/02/2025	Paydown		29,146	30,033	27,524	27,438		1,708		1,708		29,146				532	05/25/2047	1.A FM
..073882-AA-0	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 1A1 6.529% 10/25/36	06/02/2025	Paydown		437	397	335	311		126		126		437				13	10/25/2036	1.A FM
..073882-AD-4	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 2A2 4.337% 10/25/36	06/02/2025	Paydown		44,295	45,686	38,407	39,119		5,176		5,176		44,295				843	10/25/2036	1.A FM
..073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 5.449% 07/25/36	06/02/2025	Paydown		29,600	29,600	20,880	23,268		6,332		6,332		29,600				436	07/25/2036	1.A FM
..073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 5.449% 07/25/36	06/02/2025	Paydown		29,600	29,600	26,171	26,135		3,465		3,465		29,600				436	07/25/2036	2.C FM
..073888-AR-0	Bear Stearns Asset Backed Secu BSABS 2006-SD3 2X1 0.000% 07/25/36	06/02/2025	Paydown															17	07/25/2036	5.B FE
..073888-BE-8	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B 6.000% 08/25/36	06/02/2025	Paydown		4,796	4,796	4,787	4,706		91		91		4,796				120	08/25/2036	1.A FM
..07388C-AF-7	Bear Stearns Asset Backed Secu BSABS 2006-HE5 M2 4.914% 06/25/36	05/27/2025	Paydown			(1,500)	(1,343)	(371)		371		371						23	06/25/2036	1.A FM
..07388D-AA-6	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 1A1 5.036% 07/25/36	06/02/2025	Paydown		2,051	2,313	1,845	1,884		168		168		2,051				19	07/25/2036	1.A FM
..07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1 4.424% 07/25/36	06/02/2025	Paydown		34,328	43,836	36,769	29,335		(2,508)		(2,508)		34,328				719	07/25/2036	1.A FM
..07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.235% 07/25/36	06/02/2025	Paydown		19,698	21,963	20,055	20,053		(356)		(356)		19,698				424	07/25/2036	1.A FM
..07388J-AC-9	Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3 4.954% 10/25/36	06/25/2025	Paydown		1,714	1,714	1,658	1,663		51		51		1,714				36	10/25/2036	1.A FM
..07389N-AA-3	Bear Stearns Asset Backed Secu BSABS 2006-SD4 1A1 6.276% 10/25/36	06/02/2025	Paydown		168,509	168,509	167,471	169,454		(946)		(946)		168,509				4,339	10/25/2036	1.A FM
..07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 4.914% 11/25/36	06/25/2025	Paydown		7,846	7,846	4,414	4,950		2,896		2,896		7,846				123	11/25/2036	1.A FM
..07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 4.914% 11/25/36	06/25/2025	Paydown		2,447	2,447	2,451	2,518		(71)		(71)		2,447				38	11/25/2036	4.B FM
..07400N-AB-6	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G 4.754% 06/25/47	06/25/2025	Paydown		5,213	5,213	4,448	4,451		761		761		5,213				68	06/25/2047	1.A FM
..07400N-AD-2	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G 4.874% 06/25/47	06/25/2025	Paydown		37,998	37,998	30,810	31,887		6,111		6,111		37,998				497	06/25/2047	1.A FM
..07401A-AA-5	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1 4.834% 09/25/46	06/25/2025	Paydown		156,364	156,364	121,931	132,405		23,959		23,959		156,364				2,034	09/25/2046	1.A FM
..07401A-AE-7	Bear Stearns Mortgage Funding BSMF 2006-AR2 1B1 4.989% 09/25/46	05/27/2025	Paydown			(70,995)												178	09/25/2046	6. *
..07401A-AZ-0	Bear Stearns Mortgage Funding BSMF 2006-AR2 2B1 4.989% 09/25/46	06/25/2025	Paydown			(34,564)	(3,841)		(3,840)	3,841		1							09/25/2046	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1 6.519% 12/25/46	06/01/2025	Paydown		33,051	33,056	28,222	27,979		5,072		5,072		33,051				738	12/25/2046	1.A FM
..07401J-AA-6	Bear Stearns Mortgage Funding BSMF 2006-AR4 A1 4.854% 12/25/36	06/25/2025	Paydown		3,614	3,614	2,870	3,032		582		582		3,614				61	12/25/2036	1.A FM
..07401L-AB-9	Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2 4.934% 07/25/36	06/25/2025	Paydown		6,509	6,509	2,890	2,951		3,558		3,558		6,509				92	07/25/2036	1.A FM
..07401L-AS-2	Bear Stearns Mortgage Funding BSMF 2006-AR1 2B1 5.034% 08/25/36	06/25/2025	Paydown			(358)												5	08/25/2036	6. *
..07401M-AG-6	Bear Stearns Mortgage Funding BSMF 2007-AR1 2A3 4.834% 02/25/37	06/25/2025	Paydown		69,059	69,059	60,149	64,952		4,107		4,107		69,059				1,090	02/25/2037	1.A FM
..07401V-AB-7	Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2 4.614% 03/25/37	06/25/2025	Paydown		44,575	44,575	17,064	18,215		26,360		26,360		44,575				763	03/25/2037	1.A FM
..07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1 4.734% 04/25/37	06/25/2025	Paydown		124,226	124,226	115,206	114,790		9,437		9,437		124,226				1,969	04/25/2037	1.A FM
..07401W-AP-4	Bear Stearns Second Lien Trust BSSLT 2007-1 2A 4.874% 08/25/37	06/25/2025	Paydown		10,111	10,111	8,165	8,258		1,853		1,853		10,111				207	08/25/2037	1.A FM
..07401W-BA-6	Bear Stearns Second Lien Trust BSSLT 2007-1 3A 4.874% 08/25/37	06/25/2025	Paydown		12,623	12,623	12,110	12,104		519		519		12,623				261	08/25/2037	1.A FM
..07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 4.120% 12/26/46	06/02/2025	Paydown		7,428	7,426	6,443	6,313		1,115		1,115		7,428				125	12/26/2046	3.A FM
..07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 4.120% 12/26/46	06/02/2025	Paydown		5,104	5,102	4,506	4,412		691		691		5,104				86	12/26/2046	3.B FM
..07820Q-BQ-7	Bella Vista Mortgage Trust 200 BVMBS 2005-1 4A 6.368% 02/22/35	06/02/2025	Paydown		2,404	2,404	2,223	2,336		68		68		2,404				64	02/22/2035	1.A FM
..07820Q-CD-5	BellaVista Mortgage Trust 2005 BVMBS 2005-2 2A1 4.932% 05/20/45	06/23/2025	Paydown		140,930	141,437	106,207	85,071		55,859		55,859		140,930				2,935	05/20/2045	1.A FM
..10569E-AA-9	BRAVO Residential Funding Trus BRAVO 2021-NQM2 A1 0.970% 03/25/60	06/02/2025	Paydown		6,971	6,971	5,926	6,729		243		243		6,971				30	03/25/2060	1.A
..10569K-AC-1	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A3 6.589% 02/25/64	06/02/2025	Paydown		222,230	222,230	224,024			(1,794)		(1,794)		222,230				1,991	02/25/2064	1.A
..12464Y-AA-7	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A1 4.494% 04/25/37	06/25/2025	Paydown		35,518	35,518	22,186	22,186		13,332		13,332		35,518				207	04/25/2037	1.A FM
..12464Y-AB-5	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A2 4.604% 04/25/37	06/25/2025	Paydown		28,919	28,919	17,865	17,865		11,054		11,054		28,919				169	04/25/2037	1.A FM
..12465M-AA-2	C-BASS 2006-CB9 TRUST CBASS 2006-CB9 A1 4.554% 11/25/36	06/25/2025	Paydown		14,353	14,353	6,527	6,527		7,826		7,826		14,353				90	11/25/2036	1.A FM
..12479D-AC-2	C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3 4.654% 10/25/36	06/25/2025	Paydown		24,023	24,023	16,151	16,011		8,011		8,011		24,023				106	10/25/2036	1.A FM
..12489W-GD-0	Credit-Based Asset Servicing a CBASS 2002-CB6 M2V 7.809% 01/25/33	06/25/2025	Paydown		157,325	158,592	144,981	145,807		11,519		11,519		157,325				1,497	01/25/2033	1.A FM
..12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3 5.124% 08/25/35	06/25/2025	Paydown			(3,853)	(2,759)	(2,970)		2,970		2,970						34	08/25/2035	1.A FM
..1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 3.279% 02/25/37	06/25/2025	Paydown		131,041	131,041	48,325	45,177		85,864		85,864		131,041				610	02/25/2037	1.A FM
..1248MP-AH-7	Credit-Based Asset Servicing a CBASS 2007-MX1 M4 7.032% 12/25/36	06/02/2025	Paydown			139,490												810	12/25/2036	6. FE
..12506Y-CX-5	CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2 6.234% 07/25/34	04/25/2025	Paydown			(99)	(83)	(87)		87		87						2	07/25/2034	1.A FM
..125430-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1 6.000% 06/25/36	06/02/2025	Paydown		20,591	20,591	12,762	9,793		10,798		10,798		20,591				673	06/25/2036	3.C FM
..125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1 4.854% 07/25/36	06/25/2025	Paydown		63,867	63,867	58,054	58,930		4,936		4,936		63,867				1,245	07/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
125435-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS 1.503% 07/25/36	06/02/2025	Paydown				7,346	1,756	1,886	(3,642)		(1,756)						224	07/25/2036	6. FE
12543R-AP-4	CHL Mortgage Pass-Through Trus CWHL 2007-3 A14 4.834% 04/25/37	06/25/2025	Paydown			(1,421)	(497)	(442)		442		442						24	04/25/2037	1.A FM
12543W-AF-5	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A4 6.000% 12/25/36	05/01/2025	Paydown		41,822	41,822	24,512	22,447		19,375		19,375		41,822				1,412	12/25/2036	1.A FM
12543W-AJ-7	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A7 6.000% 12/25/36	05/01/2025	Paydown		43,431	43,431	25,455	23,305		20,126		20,126		43,431				1,467	12/25/2036	1.A FM
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1 6.000% 02/25/37	06/02/2025	Paydown		3,196	3,177	1,913	1,613		1,583		1,583		3,196				80	02/25/2037	1.A FM
12544A-BP-9	CHL Mortgage Pass-Through Trus CWHL 2006-20 X 0.081% 02/25/37	06/02/2025	Paydown															29	02/25/2037	6. FE
12544C-AG-6	CHL Mortgage Pass-Through Trus CWHL 2007-2 A7 5.850% 03/25/37	06/02/2025	Paydown		9,672	9,923	5,591	4,470		5,202		5,202		9,672				238	03/25/2037	1.A FM
12544C-AR-2	CHL Mortgage Pass-Through Trus CWHL 2007-2 A16 6.000% 03/25/37	06/02/2025	Paydown		4,055	4,160	1,981	1,738		2,317		2,317		4,055				102	03/25/2037	1.A FM
12544T-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A4 5.750% 06/25/37	06/02/2025	Paydown		29,237	28,385	20,515	14,714		14,523		14,523		29,237				849	06/25/2037	1.A FM
12544T-AM-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A12 5.500% 06/25/37	06/02/2025	Paydown		5,832	5,662	4,012	2,820		3,013		3,013		5,832				162	06/25/2037	1.A FM
12544X-AQ-8	CHL Mortgage Pass-Through Trus CWHL 2007-9 A6 5.750% 07/25/37	06/02/2025	Paydown			(765)	(493)	(414)		414		414						23	07/25/2037	1.D FM
12544X-AQ-8	CHL Mortgage Pass-Through Trus CWHL 2007-9 A6 5.750% 07/25/37	05/01/2025	Paydown			98	63	53		(53)		(53)						3	07/25/2037	1.G FM
12544X-AQ-8	CHL Mortgage Pass-Through Trus CWHL 2007-9 A6 5.750% 07/25/37	04/01/2025	Paydown			(5,048)	(3,256)	(2,731)		2,731		2,731						117	07/25/2037	2.B FM
12545A-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-8 1A4 6.000% 01/25/38	06/02/2025	Paydown			(3,596)	(1,998)	(1,708)		1,708		1,708						74	01/25/2038	1.A FM
12545C-AU-4	CHL Mortgage Pass-Through Trus CWHL 2007-10 A19 6.000% 07/25/37	06/02/2025	Paydown			(5,143)	(2,699)	(2,333)		2,333		2,333						99	07/25/2037	1.A FM
12566Q-AE-3	CitiMortgage Alternative Loan CMALT 2007-A1 1A5 6.000% 01/25/37	06/02/2025	Paydown		7,430	9,173	7,932	7,985		(555)		(555)		7,430				248	01/25/2037	1.A FM
12566Q-AG-8	CitiMortgage Alternative Loan CMALT 2007-A1 1A7 6.000% 01/25/37	06/02/2025	Paydown		6,973	8,610	7,445	7,494		(521)		(521)		6,973				233	01/25/2037	1.A FM
12566R-AD-3	CitiMortgage Alternative Loan CMALT 2006-A6 1A4 6.000% 11/25/36	06/02/2025	Paydown		19,358	23,751	21,264	21,399		(2,041)		(2,041)		19,358				647	11/25/2036	1.A FM
12566W-AM-2	CitiMortgage Alternative Loan CMALT 2007-A5 1A12 0.000% 05/25/37	06/02/2025	Paydown		8,003	8,327	4,603	4,602		3,401		3,401		8,003					05/25/2037	1.A FM
12567A-AG-2	CitiMortgage Alternative Loan CMALT 2007-A3 1A7 5.750% 03/25/37	06/02/2025	Paydown		14,036	15,216	13,828	14,205		(168)		(168)		14,036				386	03/25/2037	3.C FM
12571D-AC-9	CIM Trust 2025-I1 CIM 2025-I1 A3 6.060% 10/25/69	06/05/2025	Paydown		1,445,636	1,445,636	1,445,608	538,347		(117)		(117)		1,445,636				23,870	10/25/2069	1.F FE
12592U-BA-9	CSMLT 2015-1 Trust CSMLT 2015-1 AIOS 0.232% 05/25/45	06/02/2025	Paydown				18	18		(18)		(18)						141	05/25/2045	1.F FE
12596M-AM-8	CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA 3.770% 07/25/58	06/02/2025	Paydown			19,192	19,192	18,175	1,017	(19,192)		(18,175)						647	07/25/2058	6. *
12596X-AH-5	CSMC 2019-AFC1 Trust CSMC 2019-AFC1 AIOS 0.000% 07/25/49	06/02/2025	Paydown															75	07/25/2049	6. *
12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50	06/02/2025	Paydown		281,885	281,885	263,844	265,916		15,969		15,969		281,885				3,811	02/25/2050	1.A
126379-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-4 1A2 4.834% 06/25/37	06/25/2025	Paydown		77	77				77		77		77				1	06/25/2037	6. *

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38	06/02/2025	Paydown		5,123	(67,329)	(27)	(27)		5,150		5,150		5,123				1,291	03/25/2038	6. *
12638P-BV-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A6 4.684% 04/25/37	06/25/2025	Paydown		608	608	345	331		277		277		608				12	04/25/2037	1.A FM
12638P-CB-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A12 6.750% 04/25/37	06/25/2025	Paydown				57	57		(57)		(57)						15	04/25/2037	6. *
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10 6.464% 10/26/35	06/02/2025	Paydown		294,962	294,962	279,134	278,387		16,575		16,575		294,962				7,446	10/26/2035	1.A FM
12639M-AT-2	CSMC Series 2010-15R CSMC 2010-15R 2B1 0.010% 05/26/36	06/02/2025	Paydown			366													05/26/2036	6. *
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 3.164% 10/26/37	06/02/2025	Paydown		187,895	187,895	122,631	121,765		66,130		66,130		187,895				2,415	10/26/2037	1.A FM
12639P-AB-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2 6.421% 10/25/37	06/02/2025	Paydown		1,375	(30,304)	(14)	(14)		1,389		1,389		1,375				1,340	10/25/2037	1.A FM
126401-AA-6	CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 2.208% 05/25/65	06/02/2025	Paydown		49,610	49,610	45,790	46,362		3,248		3,248		49,610				409	05/25/2065	1.A FE
126405-AM-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS 0.300% 01/25/60	06/02/2025	Paydown				36,869	36,301		(36,301)		(36,301)						5,266	01/25/2060	6. *
126405-AN-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.523% 01/25/60	06/02/2025	Paydown				57,774	51,402		(51,402)		(51,402)						8,607	01/25/2060	6. *
126405-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.000% 01/25/60	06/01/2025	Paydown				1,943	1,868	76	(1,943)		(1,867)						4	01/25/2060	6. *
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2 5.500% 10/26/35	06/02/2025	Paydown		105,216	106,785	71,029	68,176		37,039		37,039		105,216				2,184	10/26/2035	1.A FM
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2 6.316% 06/26/36	06/02/2025	Paydown		66,881	66,881	64,453	64,158		2,723		2,723		66,881				1,793	06/26/2036	1.A FM
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4 3.500% 03/27/37	06/02/2025	Paydown		29,200	29,200	28,824	29,047		153		153		29,200				423	03/27/2037	1.A FM
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2 4.506% 11/27/35	06/02/2025	Paydown		32,108	31,644	29,712	28,950		3,158		3,158		32,108				650	11/27/2035	1.A FM
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2 4.309% 02/27/47	06/02/2025	Paydown		281,603	281,609	245,529	247,365		34,238		34,238		281,603				4,511	02/27/2047	4.B FM
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 4.390% 07/28/36	05/01/2025	Paydown		14,910	14,910	8,675	4,855		7,012		7,012		14,910				245	07/28/2036	1.A FM
12645V-AC-1	CSMC Series 2011-12R CSMC 2011-12R 1A2 3.164% 10/27/37	06/02/2025	Paydown		259,305	259,305	189,903	192,126		67,178		67,178		259,305				3,332	10/27/2037	1.A FM
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.449% 02/27/37	06/02/2025	Paydown		102,028	96,878	82,843	84,427		17,601		17,601		102,028				2,050	02/27/2037	1.A FM
12645Y-BA-8	CSMC Series 2011-16R CSMC 2011-16R 5A2 2.722% 09/27/35	06/02/2025	Paydown		31,819	31,819	28,497	28,155		3,664		3,664		31,819				560	09/27/2035	1.A FM
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2 4.424% 07/27/36	06/02/2025	Paydown		47,286	60,383	50,043	50,000		(2,713)		(2,713)		47,286				1,283	07/27/2036	1.A FM
12646B-CE-8	CSMC Series 2012-2R CSMC 2012-2R 2AC 0.000% 03/27/47	06/02/2025	Paydown						10	(10)									03/27/2047	6. *
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.763% 06/26/36	06/02/2025	Paydown		35,371	33,341	29,326	27,670		7,702		7,702		35,371				896	06/26/2036	1.B FM
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.763% 06/26/36	05/01/2025	Paydown		3,108	3,108	2,734	2,580		529		529		3,108				63	06/26/2036	1.D FM
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.763% 06/26/36	04/01/2025	Paydown		3,178	3,178	2,795	2,637		541		541		3,178				52	06/26/2036	1.F FM
12646N-AL-8	Credit Suisse Mortgage Capital CSMC 2012-10R 2A2 3.164% 10/26/37	06/02/2025	Paydown		54,919	54,919	39,528	39,938		14,980		14,980		54,919				706	10/26/2037	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12646U-AX-6	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43	06/02/2025	Paydown				9	9		(9)		(9)						43	03/25/2043	1.A FE
12646U-AY-4	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X2 0.473% 03/25/43	06/02/2025	Paydown				70	70		(70)		(70)						313	03/25/2043	1.A FE
12646W-AW-4	CSMC Trust 2013-IVR2 CSMC 2013-IVR2 AIOS 0.000% 04/25/43	06/02/2025	Paydown				76	76		(76)		(76)						591	04/25/2043	1.F FE
12647J-BU-5	CSMC Trust 2013-HYB1 CSMC 2013-HYB1 AIOS 0.232% 04/25/43	06/02/2025	Paydown															1	04/25/2043	1.F FE
12647M-BM-6	CSMC Trust 2013-6 CSMC 2013-6 1X14 0.229% 07/25/28	06/02/2025	Paydown				1	1		(1)		(1)						717	07/25/2028	1.A FE
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28	06/02/2025	Paydown				3,411	3,411		(3,411)		(3,411)						1,246	07/25/2028	1.F FE
12647P-AE-8	CSMC Trust 2013-7 CSMC 2013-7 AX1 0.040% 08/25/43	06/02/2025	Paydown				2	2		(2)		(2)						327	08/25/2043	1.A FE
12648H-BG-9	CSMC Trust 2014-IVR2 CSMC 2014-IVR2 AIOS 0.232% 04/25/44	06/02/2025	Paydown				73	73		(73)		(73)						661	04/25/2044	1.F FE
12648P-CN-5	CSMC Series 2014-6R CSMC 2014-6R 9A1 2.750% 12/27/35	06/02/2025	Paydown			17,698	17,698	17,216		343		343		17,698				203	12/27/2035	1.A FM
12648T-AV-1	CSMC Trust 2014-IVR3 CSMC 2014-IVR3 AIOS 0.232% 07/25/44	06/02/2025	Paydown				62	62		(62)		(62)						480	07/25/2044	1.F FE
12649K-AR-8	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX5 0.500% 12/25/44	06/02/2025	Paydown				5	5		(5)		(5)						25	12/25/2044	1.A FE
12649K-AS-6	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX6 0.500% 12/25/44	06/02/2025	Paydown															7	12/25/2044	1.A FE
12649K-AZ-0	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AIOS 0.232% 12/25/44	06/02/2025	Paydown				32	32		(32)		(32)						247	12/25/2044	1.F FE
12649N-AA-9	CSMC Trust 2015-1 CSMC 2015-1 AX5 0.391% 01/25/45	06/02/2025	Paydown				11	11		(11)		(11)						147	01/25/2045	1.A FE
12649N-AX-9	CSMC Trust 2015-1 CSMC 2015-1 AIOS 0.232% 01/25/45	06/02/2025	Paydown				20	20		(20)		(20)						156	01/25/2045	1.F FE
12649Q-CA-0	CSMC Series 2015-2R CSMC 2015-2R 8AC 0.000% 04/27/30	06/02/2025	Paydown				44,615	44,615		(44,615)		(44,615)							04/27/2030	6. *
12649R-AK-8	CSMC Trust 2015-2 CSMC 2015-2 AX4 0.500% 02/25/45	06/02/2025	Paydown				13	13		(13)		(13)						144	02/25/2045	1.A FE
12649R-BA-9	CSMC Trust 2015-2 CSMC 2015-2 AIOS 0.232% 02/25/45	06/02/2025	Paydown				54	54		(54)		(54)						490	02/25/2045	1.F FE
12649X-AA-7	CSMC Trust 2015-3 CSMC 2015-3 AX3 0.296% 03/25/45	06/02/2025	Paydown				4	4		(4)		(4)						105	03/25/2045	1.A FE
12649X-BG-3	CSMC Trust 2015-3 CSMC 2015-3 AIOS 0.232% 03/25/45	06/02/2025	Paydown				13	13		(13)		(13)						104	03/25/2045	1.F FE
12650U-AA-9	CSMLT 2015-3 Trust CSMLT 2015-3 1AX2 0.393% 11/25/45	06/02/2025	Paydown				42	42		(42)		(42)						565	11/25/2045	1.A FE
12650U-AL-5	CSMLT 2015-3 Trust CSMLT 2015-3 2AX2 0.000% 10/25/30	06/02/2025	Paydown				14	14		(14)		(14)							10/25/2030	1.A FE
12651Y-AA-0	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 A1 4.000% 08/01/57	06/02/2025	Paydown			1,375	1,375	1,196		186		186		1,375				22	08/01/2057	1.A FE
12651Y-AW-2	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 AIOS 0.000% 08/01/57	06/02/2025	Paydown															91	08/01/2057	6. *
12653T-CB-5	CSMC 2018-J1 Trust CSMC 2018-J1 AIOS 0.010% 02/25/48	06/02/2025	Paydown			8,590,651												309	02/25/2048	6. *
12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57	06/02/2025	Paydown			2,278	2,167	2,170		(2,170)		(2,170)						82	09/25/2057	1.A Z

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12657P-AC-9	CSMC Series 2021-2R CSMC 2021-2R 1A2 0.000% 07/25/47	05/06/2025	Paydown		37,925,612	77,945,562	13,237,810	23,435,722		14,489,891		14,489,891		37,925,612					07/25/2047	2.A Z
12657X-AJ-7	CSMC 2021-JR1 Trust CSMC 2021-JR1 SA 0.000% 09/27/66	04/01/2025	Call 100.0000		162,128	162,128										162,128	162,128	2,624	09/27/2066	6. *
12658Q-AA-0	CSMCM 2021-RPL11 Trust CSMCM 2021-RP11 CERT 3.778% 10/27/61	06/03/2025	Paydown			6,773	5,258	5,104	154	(5,258)		(5,104)						292	10/27/2061	6. *
12659A-AE-6	CSMC 2021-RPL11 Trust CSMC 2021-RP11 AIOS 0.200% 10/25/61	06/02/2025	Paydown															2,805	10/25/2061	6. *
12660K-AC-5	CSMC 2021-RPL1 Trust CSMC 2021-RPL1 A1 4.082% 09/27/60	05/01/2025	Paydown		50,474	50,474	41,893	44,459		6,015		6,015		50,474				1,147	09/27/2060	6. *
12660L-AA-7	CSMC 2021-NQM3 CSMC 2021-NQM3 A1 1.015% 04/25/66	06/01/2025	Paydown		60,394	60,394	51,505			8,889		8,889		60,394				51	04/25/2066	1.A FE
12660L-AC-3	CSMC 2021-NQM3 CSMC 2021-NQM3 A3 1.632% 04/25/66	05/16/2025	Paydown		520	520	451			69		69		520					04/25/2066	1.C Z
12660L-AC-3	CSMC 2021-NQM3 CSMC 2021-NQM3 A3 1.632% 04/25/66	06/01/2025	Paydown		125,703	125,703	109,126			16,577		16,577		125,703				172	04/25/2066	1.C FE
12661N-AJ-3	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B3 4.217% 03/25/67	06/02/2025	Paydown			86,827	19,376	17,341		(17,341)		(17,341)						1,349	03/25/2067	6. *
12661N-AK-0	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 AIOS 0.002% 03/25/67	06/02/2025	Paydown				642	592		(592)		(592)						111	03/25/2067	6. *
12661N-AL-8	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS 0.000% 03/25/67	06/02/2025	Paydown				56,103	56,103		(56,103)		(56,103)						3,773	03/25/2067	6. *
12661X-BU-5	CSMC 2021-INV1Trust CSMC 2021-INV1 AIOS 0.040% 07/25/56	06/02/2025	Paydown				2,624	2,593		(2,593)		(2,593)						356	07/25/2056	6. *
12662T-AC-4	CSMC Series 2022-7R CSMC 2022-7R 1A2 0.000% 10/25/66	04/01/2025	Paydown															3,898	10/25/2066	2.A Z
12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1 4.809% 05/25/37	05/27/2025	Paydown			(32,863)	(24,804)	(25,092)	(891)	25,983		25,092						328	05/25/2037	6. FM
12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4 4.276% 10/25/46	04/01/2025	Paydown		85,422	83,423	80,553	87,245		(1,823)		(1,823)		85,422				1,041	10/25/2046	3.C FM
12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4 4.276% 10/25/46	06/02/2025	Paydown		331,020	322,294	311,207	337,062		(6,042)		(6,042)		331,020				5,908	10/25/2046	4.A FM
126670-AF-5	CWABS Asset-Backed Certificate CWL 2005-10 AF6 4.144% 02/25/36	06/02/2025	Paydown		331	331	325	332		(1)		(1)		331				8	02/25/2036	1.A FM
126670-CX-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A 5.993% 02/25/36	06/02/2025	Paydown		43,063	43,063	32,532	39,219		3,844		3,844		43,063				717	02/25/2036	1.A FM
126670-JY-5	CHL Mortgage Pass-Through Trus CWHL 2005-HYB9 3A2A 6.662% 02/20/36	06/01/2025	Paydown		5,324	5,391	4,892	5,378		(54)		(54)		5,324				112	02/20/2036	5.A FM
126670-YK-8	CWABS Asset-Backed Certificate CWL 2006-5 M2 4.989% 08/25/36	06/25/2025	Paydown			(70,558)	(58,583)	(59,053)		59,053		59,053						851	08/25/2036	1.A FM
126671-6K-7	CWABS Inc Asset-Backed Certifi CWL 2004-5 M1 5.289% 08/25/34	06/25/2025	Paydown		9,431	9,431	9,002	9,579		(147)		(147)		9,431				181	08/25/2034	1.A FM
126671-Z3-3	CWABS Inc Asset-Backed Certifi CWL 2004-1 M2 5.259% 03/25/34	06/25/2025	Paydown		60,202	60,202	56,098	63,285		(3,083)		(3,083)		60,202				1,021	03/25/2034	1.A FM
126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.184% 11/25/35	05/27/2025	Paydown			(10)	(6)	(6)		6		6							11/25/2035	1.A FM
126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.184% 11/25/35	05/27/2025	Paydown			(3)	(3)	(3)		3		3							11/25/2035	4.B FM
126673-DR-0	CWABS Asset-Backed Certificate CWL 2004-7 MF2 5.649% 10/25/34	06/02/2025	Paydown		70,957	70,957	70,577	70,338		619		619		70,957				1,191	10/25/2034	1.A FM
126673-KS-0	CWABS Revolving Home Equity Lo CWHEL 2004-0 2A 4.706% 02/15/34	06/16/2025	Paydown		3,633	3,633	2,579	2,755		878		878		3,633				69	02/15/2034	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.334% 08/25/35	05/27/2025	Paydown			66	33	40		(40)		(40)						1	08/25/2035	1.A FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.334% 08/25/35	05/27/2025	Paydown			21	15	15		(15)		(15)							08/25/2035	4.B FM
..12667F-3T-0	Alternative Loan Trust 2005-J1 CWALT 2005-J1 1A7 5.500% 02/25/35	06/02/2025	Paydown		120,565	120,565	112,971	113,047		7,518		7,518		120,565				2,771	02/25/2035	1.A FM
..12667F-4Q-5	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5 4.884% 03/01/38	06/25/2025	Paydown		53,956	55,213	37,608	37,605		16,351		16,351		53,956				1,061	03/01/2038	1.A FM
..12667F-4T-9	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8 4.884% 03/01/38	06/25/2025	Paydown		43,732	44,751	30,652	30,574		13,158		13,158		43,732				860	03/01/2038	1.A FM
..12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35	06/02/2025	Paydown		53,643	61,953	58,430	55,878		(2,235)		(2,235)		53,643				763	04/25/2035	2.B FM
..12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35	04/01/2025	Paydown		43,056	43,056	40,607	38,834		4,222		4,222		43,056				197	04/25/2035	2.C FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	06/02/2025	Paydown		143	165	160	147		(4)		(4)		143				4	04/25/2035	1.A FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	04/01/2025	Paydown		115	115	111	102		13		13		115				2	04/25/2035	1.B FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	06/02/2025	Paydown		5,288	6,499	6,372	5,840		(552)		(552)		5,288				179	04/25/2035	1.F FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	05/01/2025	Paydown		2,888	2,945	2,888	2,646		241		241		2,888				68	04/25/2035	1.G FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	04/01/2025	Paydown		6,562	6,562	6,434	5,897		666		666		6,562				120	04/25/2035	2.A FM
..12667F-5J-0	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7 5.500% 04/25/35	06/02/2025	Paydown		40,564	44,045	39,117	36,633		3,931		3,931		40,564				1,009	04/25/2035	1.A FM
..12667F-5W-1	Alternative Loan Trust 2005-J2 CWALT 2005-J2 1A1 4.834% 04/25/35	06/25/2025	Paydown		46,867	46,867	36,733	36,733		10,133		10,133		46,867				831	04/25/2035	1.A FM
..12667F-7M-1	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7 4.934% 04/25/35	06/25/2025	Paydown		15,724	15,959	8,940	6,816		8,908		8,908		15,724				288	04/25/2035	1.A FM
..12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.753% 04/25/34	06/02/2025	Paydown			19,906	6,370	7,319		(7,319)		(7,319)						683	04/25/2034	1.A FM
..12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.753% 04/25/34	06/02/2025	Paydown			6,207	5,276	5,302		(5,302)		(5,302)						213	04/25/2034	5.B FM
..12667F-NW-1	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1 5.672% 09/25/34	06/02/2025	Paydown		79,670	80,070	78,028	78,025		1,645		1,645		79,670				2,060	09/25/2034	1.A FM
..12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	06/02/2025	Paydown		29,057	28,362	27,687			1,370		1,370		29,057				276	02/25/2035	1.A FM
..12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	06/02/2025	Paydown		39,267	38,327	37,934	38,942		325		325		39,267				925	02/25/2035	2.C FM
..12667F-SR-7	Alternative Loan Trust 2004-J8 CWALT 2004-J8 M 5.500% 09/25/34	06/02/2025	Paydown			23,645	2	2		(2)		(2)							09/25/2034	6. FM
..12667F-WV-3	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2 5.500% 12/25/34	06/02/2025	Paydown		58,830	61,009	52,817	52,492		6,338		6,338		58,830				1,289	12/25/2034	1.A FM
..12667F-X5-9	Alternative Loan Trust 2005-3C CWALT 2005-3CB 1A7 5.500% 03/25/35	06/02/2025	Paydown		125,974	126,066	114,025	112,391		13,583		13,583		125,974				1,246	03/25/2035	1.A FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	06/02/2025	Paydown		4,559	4,654	3,729	3,492		1,067		1,067		4,559				128	09/25/2035	2.A FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	05/01/2025	Paydown		12,737	12,892	10,330	9,673		3,064		3,064		12,737				295	09/25/2035	2.B FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	04/01/2025	Paydown		3,990	3,990	3,197	2,993		996		996		3,990				73	09/25/2035	2.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 5.094% 10/25/35	06/25/2025	Paydown		154,132	154,132	113,063	102,654		51,478		51,478		154,132				3,027	10/25/2035	1.A FM
..12667G-5G-4	Alternative Loan Trust 2005-40 CWALT 2005-40CB A1 5.500% 10/25/35	06/02/2025	Paydown		208,678	211,790	143,885	134,450		74,228		74,228		208,678				4,332	10/25/2035	1.A FM
..12667G-5S-8	Alternative Loan Trust 2005-43 CWALT 2005-43 1A1 4.231% 10/25/35	06/02/2025	Paydown			216,289	191,062	199,824		(199,824)		(199,824)						2,145	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	06/02/2025	Paydown		7,433	9,018	7,544	6,539		894		894		7,433				242	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	06/02/2025	Paydown		2,755	2,514	2,378	2,018		738		738		2,755				85	10/25/2035	2.C FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	05/01/2025	Paydown		1,617	2,791	2,641	2,240		(623)		(623)		1,617				58	10/25/2035	3.A FM
..12667G-6V-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A2 5.500% 10/25/35	06/02/2025	Paydown		910	1,104	1,021	964		(54)		(54)		910				28	10/25/2035	4.C FM
..12667G-7G-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A13 4.800% 10/25/35	06/25/2025	Paydown				72	72		(72)		(72)						16	10/25/2035	5.A FE
..12667G-7H-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A14 5.500% 10/25/35	06/02/2025	Paydown		13,089	15,880	13,645	11,987		1,102		1,102		13,089				408	10/25/2035	1.A FM
..12667G-AH-6	Alternative Loan Trust 2005-13 CWALT 2005-13CB A8 5.500% 05/25/35	06/02/2025	Paydown		9,657	11,874	10,880	10,495		(837)		(837)		9,657				264	05/25/2035	1.A FM
..12667G-DA-8	Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1 4.984% 05/25/35	06/25/2025	Paydown		36,334	36,342	26,861	26,861		9,473		9,473		36,334				750	05/25/2035	1.A FM
..12667G-EP-4	Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5 4.934% 05/25/35	06/25/2025	Paydown		80,294	67,880	55,379	56,143		24,151		24,151		80,294				1,732	05/25/2035	1.A FM
..12667G-H8-9	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A1 5.134% 07/25/35	06/25/2025	Paydown		3,435	3,435	2,418	2,118		1,317		1,317		3,435				30	07/25/2035	1.A FM
..12667G-J2-0	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3 5.500% 07/25/35	06/02/2025	Paydown		865	865	676	593		272		272		865				20	07/25/2035	1.A FM
..12667G-JS-3	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2 4.934% 06/25/35	06/25/2025	Paydown		3,181	3,181	2,313	2,290		891		891		3,181				64	06/25/2035	1.A FM
..12667G-L8-4	Alternative Loan Trust 2005-27 CWALT 2005-27 1A2 5.799% 08/25/35	06/02/2025	Paydown		14,824	14,824	13,680	13,485		1,340		1,340		14,824				303	08/25/2035	1.A FM
..12667G-MA-8	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5 5.500% 06/25/35	06/02/2025	Paydown			120	73	70		(70)		(70)						3	06/25/2035	1.A FM
..12667G-MF-7	Alternative Loan Trust 2005-16 CWALT 2005-16 A4 4.914% 06/25/35	06/25/2025	Paydown		73,363	73,363	67,579	67,206		6,157		6,157		73,363				1,570	06/25/2035	1.A FM
..12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 4.954% 07/25/35	06/25/2025	Paydown		47,620	47,620	42,648	42,565		5,055		5,055		47,620				876	07/25/2035	1.A FM
..12667G-T8-6	Alternative Loan Trust 2005-J9 CWALT 2005-J9 1A6 5.500% 08/25/35	06/02/2025	Paydown		2,037	2,037	1,235	1,178		858		858		2,037				47	08/25/2035	1.A FM
..12667G-TS-2	Alternative Loan Trust 2005-26 CWALT 2005-26CB A6 5.500% 07/25/35	06/02/2025	Paydown		14,384	14,488	12,761	10,927		3,457		3,457		14,384				320	07/25/2035	1.A FM
..12667G-UY-7	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B 5.709% 07/20/35	06/02/2025	Paydown		14,569	14,569	9,807	10,356		4,213		4,213		14,569				317	07/20/2035	1.A FM
..12667G-VF-7	Alternative Loan Trust 2005-J6 CWALT 2005-J6 1A5 4.934% 07/25/35	06/25/2025	Paydown		1,496	1,496	1,137	1,136		361		361		1,496				31	07/25/2035	1.A FM
..12667G-WF-6	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A 5.054% 08/25/35	06/25/2025	Paydown		86,094	80,131	68,763	72,096		13,998		13,998		86,094				1,621	08/25/2035	1.A FM
..12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6 5.500% 08/25/35	06/02/2025	Paydown			(10,605)	(10,128)	(9,774)		9,774		9,774						194	08/25/2035	3.A FM
..12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6 5.500% 08/25/35	05/01/2025	Paydown		28,586	28,601	27,314	26,361		2,225		2,225		28,586				467	08/25/2035	3.B FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667G-X5-7	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10 4.934% 09/25/35	06/25/2025	Paydown		37,342	37,230	24,639	19,236		18,106		18,106		37,342				679	09/25/2035	1.A FM
12667G-X6-5	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A11 4.834% 09/25/35	06/25/2025	Paydown		31,841	31,841	21,759	16,693		15,148		15,148		31,841				564	09/25/2035	1.A FM
12667G-XA-6	Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1 4.834% 08/25/35	06/25/2025	Paydown		18,895	18,895	9,775	9,505		9,390		9,390		18,895				416	08/25/2035	1.A FM
12667G-XK-4	Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1 5.184% 08/25/35	06/25/2025	Paydown		32,323	31,105	19,775	19,189		13,134		13,134		32,323				678	08/25/2035	1.A FM
12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1 4.994% 08/25/35	06/25/2025	Paydown		83,981	83,981	76,836	76,827		7,154		7,154		83,981				1,688	08/25/2035	1.A FM
12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1 4.779% 05/25/37	06/25/2025	Paydown			(31,848)	(10,828)	(13,557)		13,557		13,557						845	05/25/2037	1.A FM
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1 5.034% 01/25/36	06/25/2025	Paydown		183,676	183,676	162,511	158,513		25,163		25,163		183,676				2,523	01/25/2036	1.A FM
12668A-5X-9	Alternative Loan Trust 2005-82 CWALT 2005-82 A1 4.974% 02/25/36	06/25/2025	Paydown		159,957	162,199	130,887	131,916		28,041		28,041		159,957				2,462	02/25/2036	1.A FM
12668A-A2-1	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A15 5.500% 12/25/35	06/02/2025	Paydown		26,575	26,646	21,035	21,768		4,807		4,807		26,575				616	12/25/2035	1.A FM
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	06/02/2025	Paydown		28,032	34,009	26,731	23,286		4,746		4,746		28,032				873	10/25/2035	1.A FM
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	06/02/2025	Paydown		4,084	3,726	3,447	2,962		1,122		1,122		4,084				120	10/25/2035	2.C FM
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	05/01/2025	Paydown		2,397	4,137	3,827	3,289		(892)		(892)		2,397				82	10/25/2035	3.A FM
12668A-C4-5	Alternative Loan Trust 2005-J1 CWALT 2005-J13 2A1 5.134% 11/25/35	06/25/2025	Paydown		2,802	2,802	1,695	1,622		1,180		1,180		2,802				60	11/25/2035	1.A FM
12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 5.072% 11/20/35	06/20/2025	Paydown		214,669	468,375	424,997	434,687		(220,017)		(220,017)		214,669				9,876	11/20/2035	1.A FM
12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1 5.032% 11/20/35	06/20/2025	Paydown		98,945	98,945	74,374	80,011		18,935		18,935		98,945				1,792	11/20/2035	1.A FM
12668A-FM-2	Alternative Loan Trust 2005-48 CWALT 2005-48T1 A6 5.500% 11/25/35	06/02/2025	Paydown		35,919	35,919	26,919	21,418		14,501		14,501		35,919				906	11/25/2035	1.A FM
12668A-FW-0	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A1 4.834% 11/25/35	06/25/2025	Paydown		13,785	13,809	9,680	7,978		5,807		5,807		13,785				292	11/25/2035	1.A FM
12668A-GN-9	Alternative Loan Trust 2005-56 CWALT 2005-56 1A1 5.894% 11/25/35	06/25/2025	Paydown		12,959	12,959	11,501	11,522		1,437		1,437		12,959				233	11/25/2035	1.A FM
12668A-GT-6	Alternative Loan Trust 2005-56 CWALT 2005-56 2A2 6.439% 11/25/35	06/02/2025	Paydown		42,514	136,957	112,291	145,030		(102,517)		(102,517)		42,514				546	11/25/2035	5.A FM
12668A-HG-3	Alternative Loan Trust 2005-56 CWALT 2005-56 5A3 5.213% 11/25/35	06/25/2025	Paydown		611	1,199	277	584	680	(653)		27		611				19	11/25/2035	6. FM
12668A-JF-3	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7 5.500% 11/25/35	06/02/2025	Paydown			5	4	3		(3)		(3)							11/25/2035	1.A FM
12668A-LS-2	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10 5.934% 11/25/35	06/25/2025	Paydown		30,034	30,085	23,059	19,469		10,566		10,566		30,034				781	11/25/2035	1.A FM
12668A-LV-5	Alternative Loan Trust 2005-56 CWALT 2005-56 2A3 5.899% 11/25/35	06/02/2025	Paydown		284,140	915,348	757,246	769,562		(485,422)		(485,422)		284,140				12,463	11/25/2035	1.A FM
12668A-PB-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A9 5.500% 11/25/35	06/02/2025	Paydown		17,531	18,183	15,509	13,915		3,616		3,616		17,531				417	11/25/2035	1.A FM
12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35	06/02/2025	Paydown		16,818	16,918	9,893	1,017		6,900	91	6,809		16,818				179	12/25/2035	1.A FM
12668A-QH-1	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 5.072% 11/20/35	06/20/2025	Paydown		95,601	95,601	87,908	87,889		7,712		7,712		95,601				1,679	11/20/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668A-RH-0	Alternative Loan Trust 2005-59 CWALT 2005-59 1A2C 5.454% 11/20/35	06/20/2025	Paydown		411	1,156	301	301		111		111		411				22	11/20/2035	1.A FM
12668A-TT-2	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1 5.399% 12/25/35	06/02/2025	Paydown		5,265	5,265	4,910	4,948		317		317		5,265				45	12/25/2035	1.A FM
12668A-XB-6	Alternative Loan Trust 2005-63 CWALT 2005-63 1A1 4.975% 12/25/35	06/02/2025	Paydown		5,985	5,985	4,939	5,465		520		520		5,985				50	12/25/2035	1.A FM
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35	06/02/2025	Paydown		70,281	70,469	61,009	60,994		9,287		9,287		70,281				1,628	12/25/2035	1.A FM
12668A-ZX-6	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12 5.234% 12/25/35	06/25/2025	Paydown		28,897	28,974	23,651	23,654		5,243		5,243		28,897				637	12/25/2035	1.A FM
12668B-BN-2	Alternative Loan Trust 2005-81 CWALT 2005-81 A1 4.994% 02/25/37	06/25/2025	Paydown		130,779	130,779	112,174			18,604		18,604		130,779				487	02/25/2037	1.A FM
12668B-CH-4	Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3 4.834% 02/25/36	06/25/2025	Paydown		17,706	16,059	5,882	5,780		11,926		11,926		17,706				824	02/25/2036	1.A FM
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36	04/01/2025	Paydown			36	21	20		(20)		(20)						1	02/25/2036	3.A FM
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36	06/02/2025	Paydown		848	851	794	716		133		133		848				23	02/25/2036	1.D FM
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36	05/01/2025	Paydown		649	648	604	544		105		105		649				15	02/25/2036	1.F FM
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36	04/01/2025	Paydown		680	680	634	572		109		109		680				12	02/25/2036	1.G FM
12668B-EK-5	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5 5.534% 02/25/36	06/25/2025	Paydown		56,129	56,174	41,624	40,872		15,257		15,257		56,129				1,318	02/25/2036	1.A FM
12668B-FD-0	Alternative Loan Trust 2005-86 CWALT 2005-86CB A4 5.500% 02/25/36	06/02/2025	Paydown		5,847	5,662	4,285	3,348		2,499		2,499		5,847				137	02/25/2036	1.A FM
12668B-FE-8	Alternative Loan Trust 2005-86 CWALT 2005-86CB A5 5.500% 02/25/36	06/02/2025	Paydown		1,550	1,501	882	822		728		728		1,550				36	02/25/2036	1.A FM
12668B-GD-9	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1 6.000% 02/25/36	04/01/2025	Paydown		18,584	18,584	17,565	17,894		690		690		18,584				372	02/25/2036	3.C FM
12668B-GD-9	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1 6.000% 02/25/36	06/02/2025	Paydown		46,188	46,184	43,652	44,470		1,718		1,718		46,188				1,327	02/25/2036	4.A FM
12668B-KF-9	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9 5.500% 02/25/36	06/02/2025	Paydown		4,027	3,957	3,445	3,022		1,005		1,005		4,027				44	02/25/2036	3.B FM
12668B-KH-5	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11 5.500% 02/25/36	06/02/2025	Paydown		10,403	10,073	7,870	7,442		2,961		2,961		10,403				294	02/25/2036	1.C FM
12668B-KH-5	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11 5.500% 02/25/36	05/01/2025	Paydown		4,243	4,243	3,315	3,135		1,108		1,108		4,243				97	02/25/2036	1.F FM
12668B-KH-5	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11 5.500% 02/25/36	04/01/2025	Paydown		3,725	3,736	2,919	2,760		965		965		3,725				68	02/25/2036	1.G FM
12668B-LD-3	Alternative Loan Trust 2006-2C CWALT 2006-2CB A4 4.834% 03/25/36	06/25/2025	Paydown			4,163	1,492	1,446		(1,446)		(1,446)						86	03/25/2036	1.A FM
12668B-MY-6	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5 6.000% 04/25/36	06/02/2025	Paydown		50,741	54,276	26,984	27,608		23,166	33	23,133		50,741				2,213	04/25/2036	1.A FM
12668B-PM-9	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1 6.000% 04/25/36	06/02/2025	Paydown		1,244	1,617	981	1,098		146		146		1,244				47	04/25/2036	5.B FM
12668B-PP-2	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3 5.134% 04/25/36	06/25/2025	Paydown		4,634	6,021	2,403	2,327		2,307		2,307		4,634				153	04/25/2036	1.A FM
12668B-PR-8	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5 6.000% 04/25/36	06/02/2025	Paydown		2,508	3,269	1,982	1,653		855		855		2,508				96	04/25/2036	1.A FM
12668B-PS-6	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6 6.000% 04/25/36	06/02/2025	Paydown		21,676	28,164	17,085	14,246		7,430		7,430		21,676				834	04/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668B-PY-3	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4 5.500% 04/25/36	06/02/2025	Paydown		31,890	22,837	20,116	19,111		12,779		12,779		31,890				917	04/25/2036	3.A FM
..12668B-PY-3	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4 5.500% 04/25/36	04/01/2025	Paydown		6,837	6,837	6,023	5,722		1,115		1,115		6,837				125	04/25/2036	3.B FM
..12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6 5.500% 04/25/36	06/02/2025	Paydown		445	449	436	394		51		51		445				6	04/25/2036	4.A FM
..12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6 5.500% 04/25/36	05/01/2025	Paydown		2,882	2,106	2,046	1,845		1,037		1,037		2,882				27	04/25/2036	4.B FM
..12668B-RX-3	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A2 4.834% 05/25/36	06/25/2025	Paydown		31,676	31,721	21,532	22,098		9,577		9,577		31,676				615	05/25/2036	1.A FM
..12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 5.134% 04/25/36	06/25/2025	Paydown		21,503	21,504	9,114	9,056		12,448		12,448		21,503				466	04/25/2036	1.A FM
..12668B-TK-9	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A7 6.000% 04/25/36	06/02/2025	Paydown		35,868	35,869	28,517	18,650		17,218		17,218		35,868				906	04/25/2036	1.A FM
..12668B-UA-9	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A10 5.500% 05/25/36	06/02/2025	Paydown		21,226	21,257	21,178	20,346		881		881		21,226				175	05/25/2036	4.B FM
..12668B-WW-9	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1 6.000% 05/25/36	06/02/2025	Paydown		1,762	(50)	(26)	(19)		1,781		1,781		1,762				77	05/25/2036	1.A FM
..12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	05/01/2025	Paydown		596	(23)	(18)	(13)		609		609		596				26	05/25/2036	2.C FM
..12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	04/01/2025	Paydown			6	5	3		(3)		(3)							05/25/2036	3.A FM
..12668B-XF-5	Alternative Loan Trust 2006-12 CWALT 2006-12CB A10 4.784% 05/25/36	06/25/2025	Paydown		554	(16)	(7)	(6)		560		560		554				19	05/25/2036	1.A FM
..126694-2A-5	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4 4.934% 05/25/36	05/25/2025	Paydown			10	3	3		(3)		(3)							05/25/2036	1.A FM
..126694-2K-3	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A13 4.734% 05/25/36	05/25/2025	Paydown			2	1	1		(1)		(1)							05/25/2036	1.A FM
..126694-3H-9	CHL Mortgage Pass-Through Trus CWHL 2006-8 3A1 6.000% 05/25/36	06/12/2025	Paydown			(57,452)	(5,673)	(2,695)		2,695		2,695						9,491	05/25/2036	1.A FM
..126694-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A 4.517% 05/20/36	06/02/2025	Paydown		11,078	11,078	10,146	10,161		918		918		11,078				228	05/20/2036	1.A FM
..126694-BQ-0	CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B 4.928% 10/20/35	06/02/2025	Paydown		33,563	31,068	27,700	31,656		1,907		1,907		33,563				601	10/20/2035	1.A FM
..126694-D2-1	CHL Mortgage Pass-Through Trus CWHL 2006-HYB2 2A1B 4.623% 04/20/36	06/01/2025	Paydown		7,193	7,193	5,944	6,067		1,126		1,126		7,193				138	04/20/2036	1.A FM
..126694-EP-9	CHL Mortgage Pass-Through Trus CWHL 2005-18 A7 19.525% 10/25/35	06/25/2025	Paydown		3,014	2,976	2,083	2,110		904		904		3,014				102	10/25/2035	1.A FM
..126694-G9-3	CHL Mortgage Pass-Through Trus CWHL 2006-J2 1A1 6.000% 04/25/36	06/02/2025	Paydown		80,936	68,855	37,593	40,221		42,511	1,796	40,715		80,936				2,672	04/25/2036	1.A FM
..126694-JG-4	Reperforming Loan REMIC Trust CWHL 2005-R3 AF 4.834% 09/25/35	06/25/2025	Paydown		117,576	117,576	99,492	99,492		18,084		18,084		117,576				2,340	09/25/2035	1.A FM
..126694-JH-2	Reperforming Loan REMIC Trust CWHL 2005-R3 AS 1.515% 09/25/35	06/02/2025	Paydown				8,179	4,858	3,693	(8,310)	240	(4,857)						319	09/25/2035	6. FE
..126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	06/02/2025	Paydown		97	97	82	57		40		40		97				2	11/25/2035	3.A FM
..126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	05/01/2025	Paydown		162	247	209	145		17		17		162				5	11/25/2035	3.B FM
..126694-LU-0	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1 5.199% 11/25/35	06/02/2025	Paydown		87,640	87,832	72,015	73,510		14,130		14,130		87,640				1,552	11/25/2035	1.A FM
..126694-M7-0	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 1A2 5.034% 04/25/46	06/25/2025	Paydown		289	287	38	21		268		268		289				6	04/25/2046	5.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..126694-MH-8	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1 4.627% 11/20/35	06/02/2025	Paydown		165,054	165,465	142,339	85,949		20,336		20,336		165,054				2,412	11/20/2035	1.A FM
..126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8 5.500% 11/25/35	06/02/2025	Paydown		2,760	2,062	1,874	1,494		1,266		1,266		2,760				94	11/25/2035	4.B FM
..126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35	06/02/2025	Paydown		29,891	22,333	16,327	16,044		13,847		13,847		29,891				887	11/25/2035	4.B FM
..126694-N5-3	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 3A2 5.034% 04/25/46	06/25/2025	Paydown		1,242	2,226	579	501		741		741		1,242				36	04/25/2046	1.A FM
..126694-TQ-1	CHL Mortgage Pass-Through Trus CWHL 2005-30 A1 5.084% 01/25/36	06/25/2025	Paydown		25,210	25,210	12,877	12,061		13,149		13,149		25,210				585	01/25/2036	1.A FM
..126694-TU-2	CHL Mortgage Pass-Through Trus CWHL 2005-30 A5 5.500% 01/25/36	06/02/2025	Paydown		10,626	10,626	9,917	6,801		3,825		3,825		10,626				120	01/25/2036	1.A FM
..126694-V9-6	Alternative Loan Trust 2006-0A CWALT 2006-0A2 X2 0.000% 05/20/46	06/02/2025	Paydown															11	05/20/2046	6. FE
..126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.720% 02/20/36	06/02/2025	Paydown		20,982	20,982	16,885	19,054		1,929		1,929		20,982				424	02/20/2036	1.A FM
..126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.720% 02/20/36	04/01/2025	Paydown		3,097	3,097	2,681	3,072		25		25		3,097				49	02/20/2036	1.C FM
..126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.720% 02/20/36	05/01/2025	Paydown		762	762	659	756		6		6		762				15	02/20/2036	1.D FM
..126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.720% 02/20/36	06/02/2025	Paydown		3,875	3,875	3,355	3,844		31		31		3,875				92	02/20/2036	1.E FM
..126694-WD-6	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B 4.720% 02/20/36	06/02/2025	Paydown		127,264	127,264	112,757	114,258		13,007		13,007		127,264				2,575	02/20/2036	1.A FM
..126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1 4.964% 03/20/36	06/02/2025	Paydown		44,016	44,016	37,280	38,198		5,819		5,819		44,016				964	03/20/2036	1.A FM
..126694-WL-8	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C 4.574% 03/20/36	06/02/2025	Paydown		5,129	5,129	4,820	4,835		294		294		5,129				110	03/20/2036	1.A FM
..126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1 5.029% 03/20/36	06/02/2025	Paydown		50,523	55,746	50,103	50,025		498		498		50,523				1,073	03/20/2036	1.A FM
..126694-XP-8	CHL Mortgage Pass-Through Trus CWHL 2006-J1 1A1 5.750% 02/25/36	06/02/2025	Paydown		1,056	319	232	155		901		901		1,056				44	02/25/2036	1.A FM
..12669D-2Y-3	CHL Mortgage Pass-Through Trus CWHL 2003-HYB2 1A1 3.884% 07/19/33	06/02/2025	Paydown		1,080	1,080	1,080	1,081		(1)		(1)		1,080				17	07/19/2033	1.A FM
..12669D-6A-1	CHL Mortgage Pass-Through Trus CWHL 2003-J3 1A3 4.000% 05/25/33	06/02/2025	Paydown		1,836	1,836	1,818	1,823		13		13		1,836				31	05/25/2033	1.A FM
..12669D-BV-9	CHL Mortgage Pass-Through Trus CWHL 2002-19 M 6.250% 11/25/32	06/02/2025	Paydown			5,443	265											22	11/25/2032	1.A FM
..12669D-D5-4	CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M 4.875% 05/19/33	06/02/2025	Paydown		963	963	674	681		282		282		963				20	05/19/2033	3.B FM
..12669F-2G-7	CHL Mortgage Pass-Through Trus CWHL 2004-20 1A1 5.234% 10/25/34	06/25/2025	Paydown		396,253	379,246	334,813	344,056		52,197		52,197		396,253				9,430	10/25/2034	1.A FM
..12669F-3D-3	CHL Mortgage Pass-Through Trus CWHL 2004-HYB5 4A1 5.705% 04/20/35	06/02/2025	Paydown		41,206	41,206	36,909	39,401		1,805		1,805		41,206				828	04/20/2035	1.A FM
..12669F-D5-9	CHL Mortgage Pass-Through Trus CWHL 2004-10 M 5.000% 07/25/34	06/02/2025	Paydown		9,280	10,674	3,736	4,043		5,237		5,237		9,280				224	07/25/2034	1.A FM
..12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1 5.460% 08/25/34	06/02/2025	Paydown		239,616	239,616	237,640	238,736		880		880		239,616				6,345	08/25/2034	1.A FM
..12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1 5.510% 08/25/34	06/02/2025	Paydown		121,698	121,698	118,725	119,475		2,223		2,223		121,698				2,976	08/25/2034	1.A FM
..12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1 6.414% 08/25/34	06/02/2025	Paydown		96,668	96,668	88,425	88,430		8,239		8,239		96,668				2,749	08/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12669F-N2-5	CHL Mortgage Pass-Through Trus CWHL 2004-12 9A1 5.865% 08/25/34	06/02/2025	Paydown		272,644	272,644	253,126	253,336		19,308		19,308		272,644				6,734	08/25/2034	1.A FM
12669F-P2-3	CHL Mortgage Pass-Through Trus CWHL 2004-12 1M 13.200% 08/25/34	05/01/2025	Paydown			(24,906)	(311)	(311)		311		311							08/25/2034	6. FM
12669F-QD-8	CHL Mortgage Pass-Through Trus CWHL 2004-3 M 5.750% 04/25/34	06/02/2025	Paydown		6,040	6,040	3,564	3,958		2,082		2,082		6,040				145	04/25/2034	1.A FM
12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8 5.500% 03/25/34	06/02/2025	Paydown		1,261	1,261	1,228	1,235		26		26		1,261				29	03/25/2034	1.A FM
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34	06/26/2025	Various		9,000	9,000	8,659	8,674		9		9		8,684		316	316	271	06/25/2034	1.A FM
12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1 5.234% 09/25/34	06/25/2025	Paydown		30,070	30,070	27,701	27,715		2,355		2,355		30,070				667	09/25/2034	1.A FM
12669F-W9-0	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1 5.234% 09/25/34	06/25/2025	Paydown		112,695	112,695	104,886	104,182		8,513		8,513		112,695				2,513	09/25/2034	1.A FM
12669F-X7-3	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A2 5.381% 09/25/34	06/02/2025	Paydown		38,588	38,588	36,174			2,414		2,414		38,588				534	09/25/2034	1.A FM
12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A 5.194% 09/25/34	06/25/2025	Paydown		8,169	8,169	7,934	7,965		204		204		8,169				180	09/25/2034	1.A FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.523% 11/25/34	06/02/2025	Paydown		3,102	3,102	2,430	3,083		19		19		3,102				59	11/25/2034	3.B FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.523% 11/25/34	06/02/2025	Paydown		480	480	380	481		(1)		(1)		480				9	11/25/2034	3.C FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.523% 11/25/34	06/02/2025	Paydown		2,417	2,417	1,949	2,460		(43)		(43)		2,417				46	11/25/2034	4.A FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.523% 11/25/34	06/02/2025	Paydown		1,280	1,280	1,059	1,331		(51)		(51)		1,280				24	11/25/2034	4.B FM
12669G-BA-8	CHL Mortgage Pass-Through Trus CWHL 2004-HYB6 A2 5.852% 11/20/34	06/01/2025	Paydown		16,287	16,287	14,292	14,697		1,590		1,590		16,287				385	11/20/2034	1.A FM
12669G-CX-7	CHL Mortgage Pass-Through Trus CWHL 2004-24 M 5.500% 12/25/34	06/02/2025	Paydown			10,120	47	87		(87)		(87)						73	12/25/2034	1.A FM
12669G-EC-1	CHL Mortgage Pass-Through Trus CWHL 2004-J8 M 5.500% 12/25/34	06/02/2025	Paydown		4,922	7,614	1,903	2,613		2,309		2,309		4,922				174	12/25/2034	1.A FM
12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 5.094% 02/25/35	06/25/2025	Paydown		87,009	87,009	81,191	81,842		5,168		5,168		87,009				1,965	02/25/2035	3.A FM
12669G-KC-4	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5 5.134% 02/25/35	06/25/2025	Paydown		103,769	103,769	97,143	97,161		6,608		6,608		103,769				2,219	02/25/2035	1.A FM
12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 5.114% 03/25/35	05/27/2025	Paydown		5,948	5,948	4,480	5,954		(6)		(6)		5,948				128	03/25/2035	2.C FM
12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 5.114% 03/25/35	06/25/2025	Paydown		2,949	2,949	2,222	2,952		(3)		(3)		2,949				85	03/25/2035	3.A FM
12669G-MU-2	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1 5.134% 02/25/35	06/25/2025	Paydown		16,813	16,813	12,757	12,125		4,687		4,687		16,813				322	02/25/2035	1.A FM
12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1 4.774% 06/25/35	06/25/2025	Paydown		102,035	102,035	96,003	96,131		5,903		5,903		102,035				2,180	06/25/2035	1.A FM
12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1 5.054% 03/25/35	06/25/2025	Paydown		31,052	31,052	28,926	29,156		1,896		1,896		31,052				627	03/25/2035	1.A FM
12669G-PT-2	CHL Mortgage Pass-Through Trus CWHL 2005-2 2A3 5.114% 03/25/35	05/27/2025	Paydown		30,777	30,773	29,278	30,318		460		460		30,777				563	03/25/2035	1.A FM
12669G-RQ-6	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1 5.014% 03/25/35	06/25/2025	Paydown		98,212	98,212	85,884	84,866		13,346		13,346		98,212				2,052	03/25/2035	1.A FM
12669G-TQ-4	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2 5.014% 04/25/35	06/25/2025	Paydown		45,018	45,018	41,547	41,661		3,356		3,356		45,018				887	04/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12669G-WJ-1	CHL Mortgage Pass-Through Trus CWHL 2005-HYB2 2A 5.085% 05/20/35	06/02/2025	Paydown		11,500	11,500	11,260	11,408		92		92		11,500				233	05/20/2035	1.A FM
12669G-YN-5	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3 5.500% 05/25/35	06/02/2025	Paydown		8,874	8,874	7,587	7,512		1,362		1,362		8,874				82	05/25/2035	1.A FM
12669L-AF-7	CWABS Asset-Backed Certificate CWL 2007-6 M1 5.064% 09/25/37	05/27/2025	Paydown			(19,782)													09/25/2037	1.A FM
12669U-CB-4	Reperforming Loan REMIC Trust CWHL 2004-R2 1AF1 4.859% 11/25/34	06/01/2025	Paydown		12,765	12,405	10,853	11,688		1,077		1,077		12,765				268	11/25/2034	1.A FM
12670F-AF-7	CWABS Asset-Backed Certificate CWL 2007-9 M1 4.694% 06/25/47	06/25/2025	Paydown			(33,119)	(10,168)	(11,274)		11,274		11,274						204	06/25/2047	1.A FM
144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1 5.334% 05/25/34	06/25/2025	Paydown		49,752	49,752	46,443	49,335		417		417		49,752				1,298	05/25/2034	1.A FM
144531-AQ-3	Carrington Mortgage Loan Trust CARR 2004-NC2 M1 5.469% 08/25/34	06/25/2025	Paydown		50,069	50,069	49,720	51,108		(1,039)		(1,039)		50,069				1,070	08/25/2034	1.A FM
144539-AC-7	Carrington Mortgage Loan Trust CARR 2006-NC5 A3 4.584% 01/25/37	06/25/2025	Paydown		195,585	195,585	173,948			21,637		21,637		195,585				2,285	01/25/2037	1.A FM
161546-DC-7	Chase Funding Trust Series 200 CFAB 2002-3 2M1 5.289% 08/25/32	06/25/2025	Paydown		26,084	26,084	25,402	25,232		852		852		26,084				694	08/25/2032	1.A FM
161546-DM-5	Chase Funding Trust Series 200 CFAB 2002-4 1M1 5.101% 02/25/32	06/02/2025	Paydown		17,758	17,758	17,285	18,776		(1,018)		(1,018)		17,758				1,294	02/25/2032	1.A FM
161546-EQ-5	Chase Funding Trust Series 200 CFAB 2003-2 1A5 4.936% 01/25/33	06/02/2025	Paydown		2,960	2,960	3,039	3,009		(48)		(48)		2,960				69	01/25/2033	1.A FM
161546-JH-0	Chase Funding Trust Series 200 CFAB 2004-2 1A5 6.200% 02/26/35	06/02/2025	Paydown		48,189	48,189	47,958	47,951		238		238		48,189				986	02/26/2035	1.A FM
16162W-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5 4.918% 01/25/36	06/02/2025	Paydown		53,111	48,601	45,897	47,656		5,454		5,454		53,111				1,251	01/25/2036	3.A FM
16162X-AC-1	Chase Mortgage Finance Trust S CHASE 2006-S3 1A3 6.000% 11/25/36	06/02/2025	Paydown			9	1	1		(1)		(1)							11/25/2036	1.A FM
161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.669% 03/25/37	06/02/2025	Paydown		92,364	92,375	89,638	89,554		2,810		2,810		92,364				2,063	03/25/2037	1.E FM
161630-CF-3	Chase Mortgage Finance Trust S CHASE 2007-A1 13A1 4.266% 03/25/37	06/02/2025	Paydown		1,729	5,820	5,791	5,817		(4,088)		(4,088)		1,729				82	03/25/2037	1.A FM
161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2 4.266% 03/25/37	06/02/2025	Paydown		76,264	256,721	241,596	241,383		(165,119)		(165,119)		76,264				3,618	03/25/2037	1.A FM
161631-AZ-9	Chase Mortgage Finance Trust S CHASE 2007-S5 2A1 5.500% 07/25/37	06/12/2025	Paydown		3,567	3,567	214	208		3,359		3,359		3,567				271	07/25/2037	1.A FM
16163C-AN-2	Chase Mortgage Finance Trust S CHASE 2006-A1 4A1 4.897% 09/25/36	06/02/2025	Paydown		21,057	16,896	14,314	14,835		6,222		6,222		21,057				548	09/25/2036	1.A FM
16163H-AH-4	Chase Mortgage Finance Trust S CHASE 2007-S3 1A8 5.750% 05/25/37	06/01/2025	Paydown		4	339	177	150		(147)		(147)		4				8	05/25/2037	1.A FM
16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	06/02/2025	Paydown		50,506	34,443	34,527	34,589		15,917		15,917		50,506				1,221	06/25/2036	3.C FM
16165T-AB-9	ChaseFlex Trust Series 2005-1 CFLX 2005-1 1A2 5.500% 02/25/35	06/02/2025	Paydown		12,608	12,611	11,189	12,775		(167)		(167)		12,608				264	02/25/2035	4.C FM
16165T-AH-6	ChaseFlex Trust Series 2005-1 CFLX 2005-1 2A3 6.000% 02/25/35	04/01/2025	Paydown		91,449	82,117	70,781	72,457		18,992		18,992		91,449				1,937	02/25/2035	1.A FM
16165T-AY-9	ChaseFlex Trust Series 2005-2 CFLX 2005-2 1A2 6.500% 06/25/35	06/02/2025	Paydown		1,785	1,785	1,660	1,334		451		451		1,785				54	06/25/2035	4.B FM
16165T-AZ-6	ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1 6.000% 06/25/35	06/02/2025	Paydown		3,352	3,352	2,280	2,093		1,259		1,259		3,352				101	06/25/2035	3.C FM
16165T-AZ-6	ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1 6.000% 06/25/35	04/01/2025	Paydown		2,326	2,326	1,582	1,452		873		873		2,326				47	06/25/2035	4.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..16165Y-AC-6	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3 5.114% 08/25/37	06/25/2025	Paydown		14,961	11,968	10,006	10,131		4,830		4,830		14,961				266	08/25/2037	1.A FM
..16165Y-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4 4.283% 08/25/37	06/02/2025	Paydown		73,209	77,273	71,941	68,993		4,216		4,216		73,209				1,350	08/25/2037	1.A FM
..16678R-CC-9	Chevy Chase Funding LLC Mortga CCMFC 2004-4A A1 4.664% 10/25/35	06/25/2025	Paydown		70	70	52	52		17		17		70				1	10/25/2035	1.A FM
..16678R-CL-9	Chevy Chase Funding LLC Mortga CCMFC 2004-BA A1 5.074% 10/25/35	06/25/2025	Paydown		10,631	10,631	9,544	9,920		711		711		10,631				180	10/25/2035	1.A FM
..16678R-CV-7	Chevy Chase Funding LLC Mortga CCMFC 2005-1A B1 4.804% 01/25/36	06/25/2025	Paydown		3,088	3,089	1,097	1,226		1,862		1,862		3,088				28	01/25/2036	1.A FM
..16678R-DM-6	Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1 4.804% 05/25/36	06/25/2025	Paydown		6,124	6,194	1,920	2,125		3,999		3,999		6,124				71	05/25/2036	1.A FM
..16678R-DV-6	Chevy Chase Funding LLC Mortga CCMFC 2005-3A B1 4.814% 07/25/36	06/25/2025	Paydown		7,121	7,148	1,635	1,980		5,140		5,140		7,121				95	07/25/2036	1.A FM
..16678R-ED-5	Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1 4.834% 06/25/36	06/25/2025	Paydown		51,588	51,594	37,868	36,744		14,844		14,844		51,588				722	06/25/2036	1.A FM
..16678R-FC-6	Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2 4.634% 12/25/46	06/25/2025	Paydown		71,559	48,826	42,431	42,431		29,128		29,128		71,559				1,282	12/25/2046	1.A FM
..16678W-AB-2	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A2 4.614% 04/25/47	06/25/2025	Paydown		19,578	19,957	17,636	18,361		1,217		1,217		19,578				155	04/25/2047	1.A FM
. 16678Y-AA-0	Chevy Chase Funding LLC Mortga CCMFC 2006-3A A1 4.564% 08/25/47	06/25/2025	Paydown		154,205	155,438	130,948	193,890		(39,684)		(39,684)		154,205				2,109	08/25/2047	1.A FM
..170257-AH-2	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4 6.500% 11/25/36	06/02/2025	Paydown			(19)	(6)	(5)		5		5							11/25/2036	1.A FM
..17025R-AA-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1 4.860% 09/25/47	06/02/2025	Paydown		9,391	9,380	8,685	8,740		651		651		9,391				153	09/25/2047	1.A FM
..17292B-AK-2	Citigroup Mortgage Loan Trust CMLTI 2025-2 A10 6.000% 02/25/55	04/01/2025	Paydown		564,993	564,993	569,537			(4,544)		(4,544)		564,993				2,825	02/25/2055	1.A Z
..17292B-AK-2	Citigroup Mortgage Loan Trust CMLTI 2025-2 A10 6.000% 02/25/55	06/02/2025	Paydown		827,621	827,621	834,277			(6,656)		(6,656)		827,621				12,103	02/25/2055	1.A FE
..172973-4L-0	Citicorp Mortgage Securities R CMSI 2005-8 B1 5.065% 11/25/35	06/02/2025	Paydown			9,599	696											18	11/25/2035	1.A FM
..17306S-AC-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A 4.753% 06/25/36	06/02/2025	Paydown		25,745	25,849	24,068	24,464		1,281		1,281		25,745				521	06/25/2036	1.A FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.560% 10/25/35	06/02/2025	Paydown		52,651	52,651	49,015	49,768		2,884		2,884		52,651				1,208	10/25/2035	1.A FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.560% 10/25/35	06/02/2025	Paydown		381	381	374	381						381				12	10/25/2035	1.C FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.560% 10/25/35	05/01/2025	Paydown		3,262	3,262	3,200	3,265		(3)		(3)		3,262				72	10/25/2035	1.D FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.560% 10/25/35	06/02/2025	Paydown		9,213	9,213	9,240	9,273		(61)		(61)		9,213				211	10/25/2035	1.G FM
..17307G-3F-3	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 3A1 5.452% 03/25/36	06/02/2025	Paydown		4,024	4,072	3,819	3,844		181		181		4,024				103	03/25/2036	1.A FM
..17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 5.461% 03/25/36	06/02/2025	Paydown		2,664	2,679	2,284	2,618		46		46		2,664				59	03/25/2036	1.A FM
..17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 5.461% 03/25/36	06/01/2025	Paydown		1,401	1,409	1,354	1,485		(84)		(84)		1,401				32	03/25/2036	3.C FM
..17307G-CX-4	Citigroup Mortgage Loan Trust CMLTI 2003-HE3 M3 7.959% 12/25/33	06/25/2025	Paydown		316,031	316,031	293,916	349,860		(33,829)		(33,829)		316,031				9,235	12/25/2033	1.A FM
..17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35	06/02/2025	Paydown		6,613	6,274	5,326	5,631		982		982		6,613				217	11/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35	06/02/2025	Paydown		3,734	3,190	2,842	3,022		712		712		3,734				161	11/25/2035	1.B FM
17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35	04/01/2025	Paydown		2,880	3,084	2,747	2,921		(42)		(42)		2,880				57	11/25/2035	1.G FM
17307G-T4-0	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A 5.178% 12/25/35	06/02/2025	Paydown		9,450	9,681	5,744	4,164		5,286		5,286		9,450				213	12/25/2035	1.A FM
17307G-TH-1	Citigroup Mortgage Loan Trust CMLTI 2005-3 2A2 5.988% 08/25/35	06/02/2025	Paydown		29,091	29,167	27,115	27,764		1,326		1,326		29,091				754	08/25/2035	1.A FM
17307G-VM-7	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B 6.050% 08/25/35	06/02/2025	Paydown		65,115	65,115	62,675	58,533		6,582		6,582		65,115				1,377	08/25/2035	1.A FM
17307G-W5-3	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A 6.570% 05/25/35	06/02/2025	Paydown		554	554	548	553		1		1		554				16	05/25/2035	1.A FM
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3 5.500% 08/25/35	06/02/2025	Paydown			45,663	37,427	38,029		(38,029)		(38,029)						1,056	08/25/2035	1.A FM
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5 5.500% 08/25/35	06/02/2025	Paydown		13,779	19,336	15,844	17,680		(3,901)		(3,901)		13,779				452	08/25/2035	1.A FM
17307J-AH-9	Citigroup Mortgage Loan Trust CMLTI 2009-12 4A2 5.500% 11/25/35	05/01/2025	Paydown		6,172	13,751	11,000	10,690		(4,518)		(4,518)		6,172				312	11/25/2035	1.A FM
17307J-AK-2	Citigroup Mortgage Loan Trust CMLTI 2009-12 5A2 4.628% 07/25/37	06/02/2025	Paydown			(713)	(373)	(321)		321		321						13	07/25/2037	1.A FM
17309A-AC-3	CitiMortgage Alternative Loan CMALT 2006-A1 1A3 5.750% 04/25/36	06/02/2025	Paydown		6,423	7,200	5,861	6,187		236		236		6,423				171	04/25/2036	1.A FM
17309B-AB-3	Citigroup Mortgage Loan Trust CMLTI 2006-WF2 A2C 6.352% 05/25/36	06/02/2025	Paydown		15,630	15,630	6,264	5,615		10,015		10,015		15,630				112	05/25/2036	1.A FM
17309F-AH-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A5A 5.029% 07/25/36	06/02/2025	Paydown		3,814	3,841	3,691	3,753		60		60		3,814				81	07/25/2036	1.A FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	04/01/2025	Paydown		79,999	111,795	96,083	96,961		(16,962)		(16,962)		79,999				2,236	07/25/2036	1.E FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	05/01/2025	Paydown		11,090	14,321	12,308	12,421		(1,331)		(1,331)		11,090				358	07/25/2036	1.F FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	06/02/2025	Paydown		6,498	11,057	9,503	9,590		(3,091)		(3,091)		6,498				332	07/25/2036	1.G FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	04/01/2025	Paydown		16,664	23,287	20,444	20,591		(3,927)		(3,927)		16,664				466	07/25/2036	2.C FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	06/02/2025	Paydown		3,664	5,286	4,641	4,674		(1,011)		(1,011)		3,664				144	07/25/2036	3.A FM
17309R-AG-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR6 2A1 4.574% 09/25/36	06/25/2025	Paydown		6,077	6,077	5,572	5,836		241		241		6,077				67	09/25/2036	1.A FM
17309V-AA-1	CitiMortgage Alternative Loan CMALT 2006-A4 1A1 6.000% 09/25/36	06/02/2025	Paydown		18,237	20,387	18,196	18,172		64		64		18,237				566	09/25/2036	1.B FM
17309V-AA-1	CitiMortgage Alternative Loan CMALT 2006-A4 1A1 6.000% 09/25/36	04/01/2025	Paydown		3,248	4,613	4,117	4,112		(864)		(864)		3,248				91	09/25/2036	1.C FM
17309Y-AE-7	Citigroup Mortgage Loan Trust CMLTI 2006-FX1 A5 7.755% 10/25/36	06/02/2025	Paydown		25,078	25,078	16,095	15,452		9,626		9,626		25,078				186	10/25/2036	1.A FM
173105-AH-0	Citicorp Mortgage Securities T CMSI 2007-1 1A8 6.000% 01/25/37	06/02/2025	Paydown		6,226	8,206	7,423	7,450		(1,224)		(1,224)		6,226				205	01/25/2037	1.A FM
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A 6.105% 11/25/36	06/02/2025	Paydown		38,007	59,308	44,086	44,257		(6,251)		(6,251)		38,007				1,723	11/25/2036	1.A FM
17311C-AE-1	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1 M2 4.854% 01/25/37	06/25/2025	Paydown		30,812	30,812	29,615	29,950		862		862		30,812				570	01/25/2037	1.A FM
17311L-AB-7	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A2A 5.060% 04/25/37	06/02/2025	Paydown		56,941	58,317	52,424	55,702		1,239		1,239		56,941				1,190	04/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17311W-AA-5	Citigroup Mortgage Loan Trust CMLTI 2007-AR4 1A1A 4.742% 03/25/37	06/02/2025	Paydown		1,458	1,458	1,416	1,454		4		4		1,458				29	03/25/2037	4.A FM
17311Y-AA-1	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A1 3.277% 03/25/37	06/01/2025	Paydown		957	957	337			620		620		957				1	03/25/2037	1.A FM
17311Y-AE-3	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5 3.277% 03/25/37	06/02/2025	Paydown		1,261	1,261	440			821		821		1,261				1	03/25/2037	1.A FM
17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9 6.000% 06/25/37	06/02/2025	Paydown		14,011	18,436	17,121	16,304		(2,293)		(2,293)		14,011				461	06/25/2037	1.A FM
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A 4.118% 10/25/46	04/01/2025	Paydown		413	416	390	418		(5)		(5)		413				6	10/25/2046	2.B FM
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A 4.118% 10/25/46	06/02/2025	Paydown		25,608	25,711	24,229	25,929		(321)		(321)		25,608				437	10/25/2046	2.C FM
17312V-AW-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 2A5 2.216% 05/25/37	06/25/2025	Paydown				25,422	24,162	858	(25,020)		(24,162)						2,065	05/25/2037	6. *
17313F-AR-3	Citigroup Mortgage Loan Trust CMLTI 2007-AR8 2A1A 5.135% 07/25/37	06/02/2025	Paydown		8,823	10,700	9,753	10,012		(1,189)		(1,189)		8,823				236	07/25/2037	3.A FM
17313R-AA-4	Citigroup Mortgage Loan Trust CMLTI 2007-11 1A1 6.000% 05/25/36	06/02/2025	Paydown		3,257	4,320	3,536	3,587		(331)		(331)		3,257				109	05/25/2036	1.A FM
17314U-AJ-7	Citigroup Mortgage Loan Trust CMLTI 2009-1 2A2 5.295% 06/25/37	05/01/2025	Paydown		10,700	11	8	7		10,693		10,693		10,700				372	06/25/2037	1.A FM
17315G-AK-4	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2 6.715% 01/25/37	06/02/2025	Paydown		6,884	6,884	5,319	4,812		2,073		2,073		6,884				191	01/25/2037	1.A FM
17315J-BK-7	Citigroup Mortgage Loan Trust CMLTI 2009-6 16A2 6.000% 03/25/36	06/02/2025	Paydown		11,592	13,108	10,805	10,898		694		694		11,592				329	03/25/2036	1.A FM
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36	06/02/2025	Paydown		25,593	20,795	17,891	18,011		7,582		7,582		25,593				884	12/25/2036	3.B FM
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36	06/02/2025	Paydown		17,234	14,003	13,136	13,198		4,037		4,037		17,234				595	12/25/2036	4.C FM
17318D-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-2 1A2 6.055% 10/25/35	06/02/2025	Paydown		6,041	6,041	5,792	6,059		(18)		(18)		6,041				177	10/25/2035	1.D FM
17318D-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-2 1A2 6.055% 10/25/35	04/01/2025	Paydown		24,492	24,492	23,481	24,566		(74)		(74)		24,492				524	10/25/2035	1.E FM
17318V-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-9 1A2 5.060% 04/25/37	06/02/2025	Paydown		19,670	20,146	18,051	18,868		802		802		19,670				411	04/25/2037	1.A FM
17319B-AB-1	Citigroup Mortgage Loan Trust CMLTI 2012-6 1A2 5.060% 04/25/37	06/02/2025	Paydown		31,990	32,764	26,006	31,073		917		917		31,990				669	04/25/2037	1.A FM
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2 4.985% 11/25/35	06/02/2025	Paydown		1,817	1,817	1,701	1,767		49		49		1,817				43	11/25/2035	1.E FM
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2 4.985% 11/25/35	04/01/2025	Paydown		1,059	1,059	991	1,030		29		29		1,059				18	11/25/2035	1.F FM
17319G-AJ-3	Citigroup Mortgage Loan Trust CMLTI 2012-4 3A2 5.452% 03/25/36	06/02/2025	Paydown		46,151	46,694	41,978	41,952		4,199		4,199		46,151				1,183	03/25/2036	1.A FM
17319N-AR-0	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2 4.443% 10/25/36	06/02/2025	Paydown		4,185	4,196	3,681	3,683		502		502		4,185				78	10/25/2036	1.A FM
17319T-AB-2	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2 6.464% 10/25/35	06/02/2025	Paydown		34,232	34,232	34,631	35,064		(832)		(832)		34,232				865	10/25/2035	2.C FM
17321H-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2 4.684% 11/25/35	06/25/2025	Paydown		35,077	35,077	32,819	34,458		620		620		35,077				897	11/25/2035	1.A FM
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2 5.034% 03/25/35	06/02/2025	Paydown		76,665	76,665	73,429	72,635		4,030		4,030		76,665				1,664	03/25/2035	1.A FM
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 4.981% 02/20/36	06/02/2025	Paydown		24,130	24,433	21,434	21,873		2,257		2,257		24,130				508	02/20/2036	4.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17322N-AH-7	Citigroup Mortgage Loan Trust CMLTI 2014-J1 A10 0.125% 06/25/44	06/02/2025	Paydown				2	2		(2)		(2)						88	06/25/2044	1.A FE
17323L-AC-1	Citigroup Mortgage Loan Trust CMLTI 2015-3 1A2 4.704% 03/25/36	06/25/2025	Paydown		377,467	377,467	377,893	380,135		(2,668)		(2,668)		377,467				6,748	03/25/2036	1.A FM
17323X-AL-5	Citigroup Mortgage Loan Trust CMLTI 2015-5 4A2 5.804% 04/20/35	06/02/2025	Paydown		94,788	94,788	92,685	94,425		362		362		94,788				2,309	04/20/2035	1.A FM
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.684% 01/25/36	06/25/2025	Paydown		162,404	100,077	91,212	91,461		70,943		70,943		162,404				4,194	01/25/2036	1.A FM
17328P-CB-7	Citigroup Mortgage Loan Trust CMLTI 2020-EXP2 B3II 4.095% 08/25/50	06/02/2025	Paydown		20,196	20,196	20,701	20,580		(384)		(384)		20,196				347	08/25/2050	1.G
19688K-AA-2	COLT 2021-HX1 Mortgage Loan Tr COLT 2021-HX1 A1 1.110% 10/25/66	06/01/2025	Paydown		44,872	44,872	37,987			6,885		6,885		44,872				42	10/25/2066	1.A FE
19688M-AC-4	COLT 2022-8 Mortgage Loan Trus COLT 2022-8 A3 6.500% 08/25/67	06/01/2025	Paydown		124,755	124,755	124,716			39		39		124,755				675	08/25/2067	1.F FE
19688R-AC-3	COLT 2023-3 Mortgage Loan Trus COLT 2023-3 A3 7.584% 09/25/68	06/01/2025	Paydown		47,456	47,456	48,151			(695)		(695)		47,456				300	09/25/2068	1.F FE
19688T-AC-9	COLT 2024-1 Mortgage Loan Trus COLT 2024-1 A3 6.139% 02/25/69	06/01/2025	Paydown		30,370	30,370	30,385			(15)		(15)		30,370				155	02/25/2069	1.F FE
19688V-AC-4	COLT 2024-3 Mortgage Loan Trus COLT 2024-3 A3 6.798% 06/25/69	06/01/2025	Paydown		138,706	138,706	140,570			(1,864)		(1,864)		138,706				786	06/25/2069	1.F FE
196920-AE-2	Colt 2025-1 Mortgage Loan Trus COLT 2025-1 A3 6.084% 01/25/70	06/02/2025	Paydown		168,576	168,576	169,221			(645)		(645)		168,576				1,253	01/25/2070	1.F FE
20753X-AB-0	Connecticut Avenue Securities CAS 2022-R03 1M2 7.805% 03/25/42	06/13/2025	ACRA RE II Surplus AAM		4,628,240	4,450,000	4,448,875	4,450,983		(181)		(181)		4,450,802		177,438	177,438	164,781	03/25/2042	1.A
20754K-AB-7	Fannie Mae Connecticut Avenue CAS 2021-R02 2M2 6.305% 11/25/41	06/25/2025	Paydown		1,003	1,003	873	931		72		72		1,003				32	11/25/2041	1.A
22540V-2L-5	Credit Suisse First Boston Mor CSFB 2002-HE16 M1 5.754% 10/25/32	06/25/2025	Paydown		34,933	34,933	34,236	35,887		(954)		(954)		34,933				632	10/25/2032	1.A FM
22540V-BW-1	Credit Suisse First Boston Mor CSFB 2001-HE20 A10 12.205% 04/25/32	06/25/2025	Paydown															28	04/25/2032	1.D FE
22540V-CR-1	Credit Suisse First Boston Mor CSFB 2001-HE22 A10 12.205% 02/25/32	06/25/2025	Paydown															249	02/25/2032	1.D FE
22541N-4X-4	Credit Suisse First Boston Mor CSFB 2003-AR12 3A1 5.154% 04/25/33	06/25/2025	Paydown		7,033	7,033	6,309	6,745		288		288		7,033				148	04/25/2033	1.A FM
22541N-NM-7	Credit Suisse First Boston Mor CSFB 2002-AR28 1A1 6.015% 11/25/32	06/02/2025	Paydown		2,557	2,557	2,525	2,610		(54)		(54)		2,557				67	11/25/2032	1.A FM
22541N-PQ-6	CSFB Mortgage-Backed Pass-Thro CSFB 2002-29 AX 7.000% 10/25/32	06/02/2025	Paydown					31		(31)		(31)						89	10/25/2032	1.B FE
22541N-TX-7	Credit Suisse First Boston Mor CSFB 2002-30 2X 7.000% 11/25/32	06/02/2025	Paydown				1	1		(1)		(1)						923	11/25/2032	6. *
22541Q-2J-0	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR30 CB1 5.595% 01/25/34	06/02/2025	Paydown		76,066	76,066	68,460	74,267		1,799		1,799		76,066				1,831	01/25/2034	1.A FM
22541Q-7L-0	Credit Suisse First Boston Mor CSFB 2004-AR2 CB1 5.958% 03/25/34	06/02/2025	Paydown		50,076	50,076	44,753	44,937		5,139		5,139		50,076				1,251	03/25/2034	1.A FM
22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-FIX1 A4 6.010% 05/25/35	06/02/2025	Paydown		85,374	85,374	80,685	85,743		(369)		(369)		85,374				1,771	05/25/2035	1.A FM
22541S-FK-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2X 0.306% 05/25/34	06/02/2025	Paydown															11	05/25/2034	6. *
22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2 4.897% 05/25/34	06/02/2025	Paydown		9,401	9,401	9,401	9,401						9,401				172	05/25/2034	1.A FM
22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2 5.484% 02/25/35	06/25/2025	Paydown		7,404	7,404	6,906	7,049		354		354		7,404				160	02/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22541S-JQ-2	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 2X 0.197% 06/25/34	06/02/2025	Paydown															2	06/25/2034	6. *
22541S-JR-0	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 9X 0.301% 06/25/34	06/02/2025	Paydown															3	06/25/2034	6. *
22541S-JS-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 11M1 5.534% 06/25/34	06/25/2025	Paydown		17,297	17,297	17,096	17,289		8		8		17,297				366	06/25/2034	1.A FM
22541S-UQ-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-4 3A4 5.500% 08/25/34	06/02/2025	Paydown		87	87	65	65		22		22		87				1	08/25/2034	1.A FM
22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4 5.750% 12/25/34	06/02/2025	Paydown		3,959	3,959	4,025	3,984		(24)		(24)		3,959				95	12/25/2034	1.A FM
22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1 5.584% 09/25/34	06/25/2025	Paydown		137,007	137,007	132,961	134,043		2,964		2,964		137,007				3,182	09/25/2034	1.A FM
225458-5X-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-9 4A4 0.050% 10/25/35	06/25/2025	Paydown															13	10/25/2035	6. *
225458-LU-0	CSFB Mortgage-Backed Pass-Thro CSFB 2005-3 DB1 5.510% 07/25/35	06/02/2025	Paydown			(62,456)	(6,558)	(8,396)		8,396		8,396						3,125	07/25/2035	6. FM
225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1 4.834% 06/25/35	06/25/2025	Paydown		26,083	26,087	18,882	15,857		10,226		10,226		26,083				565	06/25/2035	1.A FM
225458-PP-7	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A2 0.100% 06/25/35	06/25/2025	Paydown															12	06/25/2035	5.A FE
225458-PV-4	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A8 0.150% 06/25/35	06/25/2025	Paydown															18	06/25/2035	5.B FE
225470-EC-3	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1 5.134% 11/25/35	06/25/2025	Paydown		16,599	16,599	12,310	10,868		5,731		5,731		16,599				384	11/25/2035	1.A FM
225470-RU-9	Credit Suisse First Boston Mor CSFB 2005-12 3A1 7.000% 01/25/36	04/01/2025	Paydown			914	138	115		(115)		(115)						5	01/25/2036	1.A FM
225470-SD-6	Credit Suisse First Boston Mor CSFB 2005-12 DX1 6.500% 01/25/36	06/02/2025	Paydown				97	98		(98)		(98)						27	01/25/2036	6. *
2254W0-EP-6	Credit Suisse First Boston Mor CSFB 2002-34 AX 6.500% 01/25/33	06/02/2025	Paydown															45	01/25/2033	6. *
2254W0-GA-7	Credit Suisse First Boston Mor CSFB 2003-1 1X 7.000% 02/25/33	06/02/2025	Paydown															133	02/25/2033	1.B FE
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.883% 03/25/36	06/02/2025	Paydown		66,985	63,764	54,643	51,531		15,454		15,454		66,985				1,418	03/25/2036	3.B FM
2254W0-PD-1	Credit Suisse First Boston Mor CSFB 2005-11 7A2 6.000% 12/25/35	05/01/2025	Paydown		5	305	305	6	298	(299)		(1)		5				2	12/25/2035	6. *
2254W0-PS-8	Credit Suisse First Boston Mor CSFB 2005-11 5X 5.250% 02/28/23	06/02/2025	Paydown															1	02/28/2023	6. *
22757B-AC-8	Cross 2024-H2 Mortgage Trust CROSS 2024-H2 A3 6.518% 04/25/69	06/01/2025	Paydown		78,353	78,353	78,806			(453)		(453)		78,353				703	04/25/2069	1.A
22758N-AE-7	Cross 2025-H1 Mortgage Trust CROSS 2025-H1 A3 5.988% 02/25/70	06/01/2025	Paydown		28,248	28,248	28,288			(40)		(40)		28,248				229	02/25/2070	1.F FE
22790A-AE-5	Cross 2025-H4 Mortgage Trust CROSS 2025-H4 A3 5.880% 06/25/70	06/01/2025	Paydown		138,044	138,044	138,044							138,044				676	06/25/2070	1.F Z
22942J-AU-7	CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX 6.500% 07/25/36	06/02/2025	Paydown				9,009	8,143		(8,143)		(8,143)						1,647	07/25/2036	5.B GI
22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 5.134% 08/25/36	06/25/2025	Paydown		4,001	4,001	3,178	3,074		927		927		4,001				85	08/25/2036	2.C FM
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9 6.500% 08/25/36	06/02/2025	Paydown		3,011	4,106	2,587	1,686		1,325		1,325		3,011				119	08/25/2036	1.A FM
22944B-AG-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 1A7 0.000% 08/25/37	05/01/2025	Paydown					1	1	(1)									08/25/2037	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..22944P-AH-0	CSMC Trust 2013-TH1 CSMC 2013-TH1 AIOS 0.230% 02/25/43	06/02/2025	Paydown				44	44		(44)		(44)						54	02/25/2043	6. *
..23242G-AE-4	Alternative Loan Trust 2006-OA CWALT 2006-OA16 A2 4.814% 10/25/46	06/25/2025	Paydown		14,896	14,896	13,912	13,986		910		910		14,896				255	10/25/2046	1.A FM
..23244F-AD-6	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2A 0.054% 11/20/46	06/02/2025	Paydown				398	397		(397)		(397)						181	11/20/2046	6. FE
..23244F-AU-8	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B 0.000% 11/20/46	04/05/2025	Paydown				(7,624)	(14,997)		14,997		14,997						3	11/20/2046	6. FE
..23244F-AU-8	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B 0.000% 11/20/46	06/02/2025	Paydown				3,821	7,517		(7,517)		(7,517)						168	11/20/2046	6. Z
..23245Q-AA-7	Alternative Loan Trust 2006-OA CWALT 2006-OA21 A1 4.622% 03/20/47	06/20/2025	Paydown		10,983	12,527	10,752	11,202		(218)		(218)		10,983				220	03/20/2047	1.A FM
..23323C-BZ-7	DLJ ABS Trust Series 2000-5 DLJAB 2000-5 AIO 0.160% 09/25/30	06/02/2025	Paydown															4	09/25/2030	6. *
..23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A 5.212% 11/19/44	06/20/2025	Paydown		4,113	4,113	3,885	3,938		175		175		4,113				82	11/19/2044	1.A FM
..23332U-BG-8	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR3 2A2A 5.172% 07/19/44	06/20/2025	Paydown		1,264	1,264	1,196	1,200		64		64		1,264				29	07/19/2044	1.A FM
..23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 4.932% 02/19/45	06/20/2025	Paydown		30,841	30,841	30,137	30,290		551		551		30,841				654	02/19/2045	1.A FM
..23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 4.852% 03/19/45	06/20/2025	Paydown		1,335	1,335	1,216	1,302		33		33		1,335				24	03/19/2045	1.A FM
..23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3 2A1A 4.912% 07/19/45	06/20/2025	Paydown		31,651	31,651	30,474	30,804		847		847		31,651				599	07/19/2045	1.A FM
..23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 4.952% 08/19/45	06/20/2025	Paydown		22,153	22,153	19,858	19,875		2,278		2,278		22,153				389	08/19/2045	4.C FM
..23332U-FW-9	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 2A1B 5.172% 10/19/45	06/20/2025	Paydown		27,180	24,211	23,619	26,303		877		877		27,180				383	10/19/2045	1.A FM
..25150R-AH-8	Deutsche Alt-A Securities Mort DBALT 2006-AR6 A8 4.954% 02/25/37	06/25/2025	Paydown		1,832	930	6	6		1,826		1,826		1,832				37	02/25/2037	6. *
..251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1 4.744% 08/25/35	06/25/2025	Paydown		72,485	72,491	62,839	46,363		8,963		8,963		72,485				984	08/25/2035	1.A FM
..251510-GR-8	Deutsche Alt-A Securities Inc DBALT 2005-AR2 3A1 3.830% 10/25/35	06/02/2025	Paydown		8,475	15,383	10,303	10,073		(1,598)		(1,598)		8,475				253	10/25/2035	1.A FM
..251510-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3 5.500% 11/25/35	04/01/2025	Paydown			463	234	229		(229)		(229)						12	11/25/2035	1.A FM
..251510-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1 3.937% 02/25/36	06/02/2025	Paydown		941	941	631	608		333		333		941				16	02/25/2036	1.A FM
..25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6 4.994% 08/25/36	06/25/2025	Paydown		182,803	182,791	164,048	165,816		16,987		16,987		182,803				2,780	08/25/2036	1.A FM
..25151R-AH-7	Deutsche Alt-A Securities Mort DBALT 2007-AR1 A6 4.934% 01/25/47	06/25/2025	Paydown		1,745	1,745				1,745		1,745		1,745				29	01/25/2047	6. *
..25151U-AB-3	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A2 4.774% 03/25/37	06/25/2025	Paydown		2,830	2,830				2,830		2,830		2,830				43	03/25/2037	6. *
..25151U-AF-4	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A6 4.734% 03/25/37	06/25/2025	Paydown		604	604				604		604		604				9	03/25/2037	6. *
..25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A1 4.584% 02/25/47	06/25/2025	Paydown		30,057	30,057	17,508			12,549		12,549		30,057				282	02/25/2047	1.A FM
..251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1 5.929% 06/25/34	06/03/2025	Paydown		120,162	120,162	101,897	103,618		16,544		16,544		120,162				3,170	06/25/2034	1.A FM
..251563-FE-7	Deutsche Mortgage Securities I DMSI 2004-4 7AR2 4.884% 06/25/34	06/25/2025	Paydown		1,873	1,873	1,698	1,779		94		94		1,873				38	06/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..26845D-AD-7	EFMT 2024-NQM1 EFMT 2024-NQM1 A3 6.217% 11/25/69	06/01/2025	Paydown		96,766	96,766	97,311			(544)		(544)		96,766				501	11/25/2069	1.A
..26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3 6.023% 01/25/70	06/02/2025	Paydown		268,930	268,930	269,311			(380)		(380)		268,930				3,581	01/25/2070	1.E FE
..281914-AC-5	EFMT 2025-INV2 EFMT 2025-INV2 A3 5.792% 05/26/70	05/09/2025	Paydown		47,346	47,346	47,346							47,346				229	05/26/2070	1.G Z
..281914-AC-5	EFMT 2025-INV2 EFMT 2025-INV2 A3 5.792% 05/26/70	06/01/2025	Paydown		91,798	91,798	91,797			1		1		91,798				886	05/26/2070	1.G FE
..294751-BX-9	Equity One Mortgage Pass-Throu EQABS 2003-1 M1 4.860% 08/25/33	06/02/2025	Paydown		3,033	3,033	2,942	3,016		17		17		3,033				56	08/25/2033	1.A FM
..30191L-AC-3	FIGRE Trust 2025-HE1 FIGRE 2025-HE1 C 6.029% 01/25/55	05/01/2025	Paydown		208,278	208,278	208,272			6		6		208,278				3,581	01/25/2055	1.G FE
..30191L-AC-3	FIGRE Trust 2025-HE1 FIGRE 2025-HE1 C 6.029% 01/25/55	05/13/2025	ACRA RE II Surplus AAM		4,388,536	4,378,436	4,378,309			405		405		4,378,713		9,822	9,822	96,791	01/25/2055	1.G FE
..31392G-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M 2.371% 12/25/42	06/02/2025	Paydown		18,183	18,183	9,501	375		17,808		17,808		18,183				190	12/25/2042	1.A FM
..31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6 5.604% 03/25/35	06/25/2025	Paydown		35,981	35,981	24,926	26,878		9,103		9,103		35,981				98	03/25/2035	1.A FM
..31659X-AA-4	Fieldstone Mortgage Investment FMIC 2006-S1 A 4.874% 01/25/37	06/25/2025	Paydown		6,870	6,870	67	47		6,822		6,822		6,870				1	01/25/2037	1.A FM
..31659Y-AA-2	Fieldstone Mortgage Investment FMIC 2007-1 1A 4.691% 04/25/47	06/25/2025	Paydown		197,418	197,418	171,517	179,234		18,184		18,184		197,418				826	04/25/2047	1.A FM
..31684K-AB-9	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 B 5.925% 03/25/55	04/25/2025	Paydown		595,500	595,500	595,496			4		4		595,500				2,940	03/25/2055	1.D Z
..31684K-AB-9	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 B 5.925% 03/25/55	06/25/2025	Paydown		883,397	883,397	883,392			5		5		883,397				11,053	03/25/2055	1.D FE
..31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C 6.025% 03/25/55	04/25/2025	Paydown		283,844	283,844	283,843			2		2		283,844				1,425	03/25/2055	1.G Z
..31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C 6.025% 03/25/55	06/25/2025	Paydown		421,070	421,070	421,068			2		2		421,070				5,357	03/25/2055	1.G FE
..316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A 5.758% 06/25/55	05/23/2025	Paydown		349,844	349,844	349,834			11		11		349,844				1,679	06/25/2055	1.A Z
..316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A 5.758% 06/25/55	06/01/2025	Paydown		952,237	952,237	952,207			29		29		952,237				9,138	06/25/2055	1.A FE
..316922-AB-9	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 B 5.909% 06/25/55	05/08/2025	Paydown		28,705	28,705	28,705							28,705				141	06/25/2055	1.D Z
..316922-AB-9	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 B 5.909% 06/25/55	06/01/2025	Paydown		78,132	78,132	78,132							78,132				769	06/25/2055	1.D FE
..316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C 6.109% 06/25/55	05/08/2025	Paydown		35,881	35,881	35,881							35,881				183	06/25/2055	1.G Z
..316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C 6.109% 06/25/55	06/01/2025	Paydown		97,665	97,665	97,665			1		1		97,665				994	06/25/2055	1.G FE
..317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62	06/25/2025	Paydown		2,651,242	2,651,242	2,477,916	2,572,949		78,293		78,293		2,651,242				30,619	05/25/2062	1.A FE
..317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62	05/13/2025	Various		48,037,882	48,792,298	45,537,340	47,307,570		595,111		595,111		47,902,681		135,201	135,201	561,111	05/25/2062	1.A FE
..31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73	06/25/2025	Paydown		9,827,733	9,827,733	9,294,835	8,189,119		389,985		389,985		9,827,733				208,399	08/25/2073	1.A FE
..32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1 5.154% 08/25/34	06/25/2025	Paydown		192,049	192,049	176,977	186,162		5,888		5,888		192,049				3,008	08/25/2034	1.A FM
..32027N-NC-1	First Franklin Mortgage Loan T FFML 2004-FF11 M6 6.309% 01/25/35	05/27/2025	Paydown			(30)	(11)	(13)		13		13							01/25/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3 5.859% 10/25/34	05/27/2025	Paydown		92,726	92,726	91,350	91,877		849		849		92,726				2,238	10/25/2034	1.A FM
32027N-VG-3	First Franklin Mortgage Loan T FFML 2005-FFH3 M5 5.604% 09/25/35	05/27/2025	Paydown		(59)	(59)	(43)	(43)		43		43						1	09/25/2035	1.A FM
32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1 4.809% 08/25/36	05/27/2025	Paydown		(7,070)	(7,070)	(4,260)	(4,448)		4,448		4,448						102	08/25/2036	1.A FM
32029A-AE-7	First Franklin Mortgage Loan T FFML 2006-FF18 A2D 4.854% 12/25/37	06/25/2025	Paydown		3,947	3,947	3,611	3,610		338		338		3,947				57	12/25/2037	1.A FM
32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.714% 03/25/37	05/27/2025	Paydown		23,188	23,188	12,000			11,188		11,188		23,188				33	03/25/2037	1.A FE
32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.714% 03/25/37	06/25/2025	Paydown		21,336	21,336	11,041			10,295		10,295		21,336				51	03/25/2037	1.A FM
32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.714% 03/25/37	06/25/2025	Paydown		1,123	1,123	581			542		542		1,123				3	03/25/2037	1.A FE
32051G-2Y-0	First Horizon Alternative Mort FHAMS 2006-FA2 1A4 5.500% 05/25/36	06/25/2025	Paydown				125	144		(144)		(144)						222	05/25/2036	6. *
32051G-A8-8	First Horizon Alternative Mort FHAMS 2005-AA10 2A1 5.365% 12/25/35	06/02/2025	Paydown		68	68	52	52		16		16		68				1	12/25/2035	1.A FM
32051G-BU-8	First Horizon Alternative Mort FHAMS 2004-AA5 2A2 0.125% 12/25/34	06/02/2025	Paydown															2	12/25/2034	6. *
32051G-PW-9	First Horizon Alternative Mort FHAMS 2005-AA6 1A1 5.126% 08/25/35	06/02/2025	Paydown		4,210	4,212	4,043	3,902		308		308		4,210				90	08/25/2035	1.A FM
32051G-T2-1	First Horizon Alternative Mort FHAMS 2006-FA1 1A7 5.750% 04/25/36	06/02/2025	Paydown			(2,371)	(1,076)	(941)		941		941						62	04/25/2036	1.A FM
32051G-YL-3	First Horizon Alternative Mort FHAMS 2005-FA8 1A6 5.084% 11/25/35	06/25/2025	Paydown		50,360	43,553	18,299	18,299		32,061		32,061		50,360				1,351	11/25/2035	1.A FM
32052D-AD-1	First Horizon Mortgage Pass-Th FHASI 2007-2 1A4 5.750% 05/25/37	04/01/2025	Paydown		56,284	56,284	44,414	15,970		40,315		40,315		56,284				1,079	05/25/2037	1.A FM
32052D-AC-5	First Horizon Alternative Mort FHAMS 2006-FA8 1A3 4.934% 02/25/37	06/25/2025	Paydown		25,883	25,884	6,224	5,467		20,416		20,416		25,883				467	02/25/2037	1.A FM
32052E-AA-7	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1 4.218% 11/25/36	06/02/2025	Paydown		64,673	65,083	49,486	37,468		27,205		27,205		64,673				1,360	11/25/2036	1.A FM
32052N-AC-3	First Horizon Alternative Mort FHAMS 2006-AA4 2A1 4.855% 07/25/36	05/01/2025	Paydown		143,265	142,899	71,524	53,235		90,031		90,031		143,265				3,173	07/25/2036	1.A FM
320520-AA-0	First Horizon Alternative Mort FHAMS 2006-AA5 A1 5.081% 09/25/36	06/02/2025	Paydown		1,973	1,786	1,000	902		1,071		1,071		1,973				42	09/25/2036	1.A FM
32052W-AJ-8	First Horizon Alternative Mort FHAMS 2007-FA4 1A9 0.000% 08/25/37	06/02/2025	Paydown						55	(55)									08/25/2037	6. *
32053E-AA-6	First Horizon Mortgage Pass-Th FHASI 2007-AR1 1A1 5.187% 05/25/37	05/01/2025	Paydown			1	1												05/25/2037	1.A FM
35564K-HE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2 5.955% 01/25/34	06/25/2025	Paydown		1,535,949	1,535,949	1,513,357	1,526,859		9,090		9,090		1,535,949				39,322	01/25/2034	1.A
35564K-KY-4	Freddie Mac STACR REMIC Trust STACR 2021-DNA6 M2 5.805% 10/25/41	06/25/2025	Paydown		348,527	348,527	327,480	339,736		8,792		8,792		348,527				8,716	10/25/2041	1.A
35729P-FR-6	Fremont Home Loan Trust 2004-3 FHLT 2004-3 M6 6.534% 11/25/34	04/25/2025	Paydown		(694)	(694)	(4)	(4)		4		4							11/25/2034	6. FM
35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 5.484% 01/25/35	06/25/2025	Paydown		(3,495)	(3,495)	(1,267)	(1,567)		1,567		1,567						3	01/25/2035	4.C FM
35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1 4.714% 11/25/36	06/25/2025	Paydown		3,348	3,348	1,891	1,887		1,461		1,461		3,348				27	11/25/2036	1.A FM
35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.779% 11/25/36	06/25/2025	Paydown			822													11/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.779% 11/25/36	04/25/2025	Paydown			(4,810)													11/25/2036	6. *
36167C-AA-4	GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1 2.650% 10/25/68	06/02/2025	Paydown			1,797	1,797	1,491	1,572		225		225		1,797				21	10/25/2068	1.A
36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1 5.710% 08/25/67	06/02/2025	Paydown			3,127,528	3,127,528	3,028,631	3,071,257		56,271		56,271		3,127,528				84,699	08/25/2067	1.A
36173Q-AA-5	GCAT 2025-INV2 Trust GCAT 2025-INV2 A1 6.000% 05/25/55	06/13/2025	Paydown			68,015	68,015	68,047			(32)		(32)		68,015				340	05/25/2055	1.A FE
36185M-BJ-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR6 2A1 3.843% 11/19/35	06/02/2025	Paydown			1,449	6,396	5,088	5,088		(3,639)		(3,639)		1,449				97	11/19/2035	1.A FM
36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1 3.605% 05/19/36	06/02/2025	Paydown			82,957	98,810	84,167	83,169		(211)		(211)		82,957				1,580	05/19/2036	1.A FM
36185N-Q9-4	GMACM Mortgage Loan Trust 2003 GMACM 2003-GH2 B 5.500% 10/25/33	06/02/2025	Paydown			2,830	21,425	4,285	6,461		(3,631)		(3,631)		2,830				610	10/25/2033	1.A FM
36190B-AB-5	GSMSC Pass-Through Trust 2009- GSMSC 2009-5R 1A2 4.063% 11/26/35	06/02/2025	Paydown			88,594	88,843	63,594	51,078		37,516		37,516		88,594				1,309	11/26/2035	1.A FM
36190D-AB-1	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 1A2 5.742% 02/26/36	06/02/2025	Paydown			275,190	275,190	243,544	267,847		7,343		7,343		275,190				6,468	02/26/2036	1.A FM
36190F-AE-0	GSMSC Pass-Through Trust 2009- GSMSC 2009-3R 2A2 6.425% 07/25/35	06/02/2025	Paydown			20,320	20,320	15,120	14,447		5,873		5,873		20,320				579	07/25/2035	1.A FM
36190N-AD-5	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 2A2 5.077% 08/26/36	06/02/2025	Paydown			6,754	10,626	9,756	9,767		(3,012)		(3,012)		6,754				225	08/26/2036	1.A FM
36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2 6.600% 02/26/36	06/02/2025	Paydown			8,674	8,674	8,331	8,441		234		234		8,674				227	02/26/2036	1.A FM
36228F-2Y-1	GSR Mortgage Loan Trust 2004-6 GSR 2004-6F B1 6.096% 05/25/34	06/02/2025	Paydown			2,043	2,955	1,611	1,688		354		354		2,043				75	05/25/2034	1.A FM
36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2 6.384% 05/25/34	06/25/2025	Paydown			27,711	27,711	24,918	34,250		(6,540)		(6,540)		27,711				479	05/25/2034	1.A FM
36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11 6.223% 10/25/33	06/02/2025	Paydown			4,392	4,392	4,389	4,358		33		33		4,392				119	10/25/2033	1.A FM
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.495% 03/25/47	06/02/2025	Paydown			29,830	28,778	24,906	20,098		9,732		9,732		29,830				688	03/25/2047	2.C FM
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.495% 03/25/47	05/01/2025	Paydown			19,819	16,568	14,339	11,571		8,248		8,248		19,819				360	03/25/2047	3.A FM
3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A 4.570% 03/25/47	06/25/2025	Paydown			99,116	99,116	38,966	38,074		61,042		61,042		99,116				1,474	03/25/2047	1.A FM
3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 4.674% 04/25/47	06/25/2025	Paydown			84,554	84,554	76,551	78,334		6,220		6,220		84,554				686	04/25/2047	1.A FM
3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1 4.504% 11/25/36	06/25/2025	Paydown			6,866	6,866	2,286	1,727		5,139		5,139		6,866				29	11/25/2036	1.A FM
3622EQ-AA-3	GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1 4.594% 02/25/37	06/25/2025	Paydown			24,201	24,201	12,789	6,598		17,603		17,603		24,201				120	02/25/2037	1.A FM
3622MW-AC-7	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A1 5.750% 05/25/37	06/02/2025	Paydown			88,915	78,673	171,866	394,318		(305,403)		(305,403)		88,915				1,878	05/25/2037	6. FM
3622MW-AF-0	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A5 5.750% 05/25/37	06/02/2025	Paydown			19,244	17,027	16,019	83,066		(63,822)		(63,822)		19,244				408	05/25/2037	6. FM
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	06/02/2025	Paydown			4	5	5	4		(1)		(1)		4					05/25/2037	1.F FM
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	05/01/2025	Paydown			3	5	4	4		(1)		(1)		3					05/25/2037	1.G FM
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	06/02/2025	Paydown			1,596	2,402	2,143	1,850		(254)		(254)		1,596				66	05/25/2037	2.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	04/01/2025	Paydown		15,538	15,688	13,996	12,084		3,454		3,454		15,538				314	05/25/2037	2.B FM
..3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.354% 05/25/37	06/02/2025	Paydown		2,091					2,091		2,091		2,091				83	05/25/2037	3.A FM
..3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.354% 05/25/37	05/01/2025	Paydown		89,368	84,937	70,317	56,058		33,311		33,311		89,368				1,589	05/25/2037	3.B FM
..362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36	06/02/2025	Paydown		24,398	25,279	22,852	22,922		1,476		1,476		24,398				709	02/25/2036	3.A FM
..362334-CQ-5	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A4 5.750% 02/25/36	06/02/2025	Paydown		36,061	37,367	35,765	36,461		(400)		(400)		36,061				1,048	02/25/2036	4.B FM
..362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	06/02/2025	Paydown			782	712	635		(635)		(635)						24	03/25/2036	3.A FM
..362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	05/01/2025	Paydown			783	713	636		(636)		(636)						20	03/25/2036	3.B FM
..362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	04/01/2025	Paydown			785	714	637		(637)		(637)						16	03/25/2036	3.C FM
..362334-JL-9	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 1A5 5.500% 03/25/36	06/02/2025	Paydown		5,523	7,879	6,264	9,367	3,578	(7,422)		(3,844)		5,523				181	03/25/2036	5.B FM
..362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4 6.621% 03/25/36	06/02/2025	Paydown		70,325	70,325	20,318	19,298		51,028		51,028		70,325				356	03/25/2036	1.A FM
..362334-MG-6	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF5 6.741% 03/25/36	06/02/2025	Paydown		5,873	5,873	3,065	1,675		4,198		4,198		5,873				30	03/25/2036	1.A FM
..362334-MH-4	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF6 6.504% 03/25/36	06/02/2025	Paydown		118,597	118,597	44,242	44,772		73,834	9	73,825		118,597				600	03/25/2036	1.A FM
..362334-NB-6	GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46	06/02/2025	Paydown		24,728	24,728	14,784	9,681		15,047		15,047		24,728				194	03/25/2046	1.A FM
..362334-NC-4	GSAA Trust GSAA 2006-7 AF3 6.720% 03/25/46	06/02/2025	Paydown		11,317	11,317	7,247	4,753		6,564		6,564		11,317				89	03/25/2046	1.A FM
..362334-ND-2	GSAA Trust GSAA 2006-7 AF4A 6.720% 03/25/46	06/02/2025	Paydown		37,724	37,724	25,351	18,359		19,365		19,365		37,724				296	03/25/2046	1.A FM
..362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1 4.784% 01/25/36	06/25/2025	Paydown		125,786	131,118	108,397	107,029		18,757		18,757		125,786				2,494	01/25/2036	1.A FM
..362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.729% 01/25/36	06/02/2025	Paydown		23,281	21,707	20,133	21,502		1,780		1,780		23,281				483	01/25/2036	2.A FM
..362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.729% 01/25/36	04/01/2025	Paydown		463	432	427	453		10		10		463				8	01/25/2036	3.C FM
..362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.729% 01/25/36	06/02/2025	Paydown		917	855	845	897		20		20		917				21	01/25/2036	4.A FM
..362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4 4.729% 01/25/36	04/01/2025	Paydown		2,104	1,983	1,795	1,977		127		127		2,104				35	01/25/2036	2.B FM
..362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4 4.729% 01/25/36	06/02/2025	Paydown		4,166	3,927	3,556	3,916		250		250		4,166				94	01/25/2036	2.C FM
..362341-6N-4	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6 5.384% 02/25/36	06/25/2025	Paydown		44,144	44,233	94,953	129,847		(85,703)		(85,703)		44,144				362	02/25/2036	6. FM
..362341-8H-5	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 6A3 7.500% 02/25/36	06/02/2025	Paydown			645	162	134		(134)		(134)						7	02/25/2036	1.A FM
..362341-DS-5	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 2A1 4.734% 07/25/35	06/25/2025	Paydown		2,252	2,252	1,977	1,987		265		265		2,252				45	07/25/2035	1.A FM
..362341-DZ-9	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A6 4.764% 07/25/35	06/25/2025	Paydown		9,672	9,672	8,404	8,551		1,122		1,122		9,672				96	07/25/2035	1.A FM
..362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18 5.500% 07/25/35	06/02/2025	Paydown		43,586	43,586	37,912	38,119		5,467		5,467		43,586				1,104	07/25/2035	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.232% 07/25/35	06/02/2025	Paydown		3,731	3,731	2,578	2,501		1,230		1,230		3,731				85	07/25/2035	1.A FM
..362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.232% 07/25/35	06/02/2025	Paydown		15,500	15,500	9,694	10,244		5,608	353	5,255		15,500				352	07/25/2035	1.A FM
..362341-LL-1	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF 4.784% 09/25/35	06/25/2025	Paydown		40,566	40,564	35,435	35,513		5,053		5,053		40,566				809	09/25/2035	1.A FM
..362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.080% 10/25/35	06/02/2025	Paydown		25,360	20,549	11,318	10,793		14,567		14,567		25,360				648	10/25/2035	1.A FM
..362341-N5-4	GSR Trust 2005-HEL1 GSR 2005-HEL1 A2B 4.974% 11/25/30	06/25/2025	Paydown		6	6				6		6		6					11/25/2030	6. *
..362341-Q4-4	GSR Mortgage Loan Trust 2005-9 GSR 2005-9F 1A2 4.934% 12/25/35	06/25/2025	Paydown		1,899	2,583	2,105	2,057		(159)		(159)		1,899				21	12/25/2035	1.A FM
..362341-RZ-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR6 3A1 4.562% 09/25/35	06/02/2025	Paydown		12,112	12,112	11,222	11,466		646		646		12,112				213	09/25/2035	1.A FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 4.985% 11/25/35	06/02/2025	Paydown		803	803	703	717		86		86		803				17	11/25/2035	1.A FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 4.985% 11/25/35	06/02/2025	Paydown		39	39	38	37		1		1		39				1	11/25/2035	1.E FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 4.985% 11/25/35	05/01/2025	Paydown		66	66	65	64		2		2		66				1	11/25/2035	1.F FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 4.985% 11/25/35	06/02/2025	Paydown		513	513	514	510		3		3		513				11	11/25/2035	3.A FM
..362341-ZU-6	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2 4.934% 12/25/35	06/25/2025	Paydown		33,024	33,024	19,604	17,688		15,335		15,335		33,024				419	12/25/2035	1.A FM
..362351-AA-6	GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1 4.574% 12/25/46	06/25/2025	Paydown		12,238	12,238	4,027	3,459		8,779		8,779		12,238				71	12/25/2046	1.A FM
..362351-AC-2	GSAA Home Equity Trust 2006-20 GSAA 2006-20 2A1A 4.534% 12/25/46	06/25/2025	Paydown		32,667	32,667	22,487	17,142		15,525		15,525		32,667				146	12/25/2046	1.A FM
..362405-AP-7	GSAMP Trust 2006-SD2 GSAMP 2006-SD2 A3 5.134% 05/25/46	06/25/2025	Paydown		256,579	256,579	125,033	197,369		59,210		59,210		256,579				2,412	05/25/2046	1.A FM
..36242D-4T-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR3 3A1 6.538% 05/25/35	06/02/2025	Paydown		32,830	32,830	26,471	21,068		11,761		11,761		32,830				895	05/25/2035	1.A FM
..36242D-7Y-3	GSR Mortgage Loan Trust 2005-5 GSR 2005-5F B2 5.753% 06/25/35	06/02/2025	Paydown			40,421													06/25/2035	6. *
..36242D-AY-9	GSAMP Trust 2004-SD1 GSAMP 2004-SD1 M2 6.834% 06/25/34	06/25/2025	Paydown		142,211	142,211	118,807	127,049		15,162		15,162		142,211				1,894	06/25/2034	1.A FM
..36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1 4.834% 09/25/34	06/25/2025	Paydown		198,490	198,490	182,634	178,780		19,710		19,710		198,490				5,297	09/25/2034	1.A FM
..36242D-FH-1	GSR Mortgage Loan Trust 2004-1 GSR 2004-10F B2 6.055% 09/25/34	06/02/2025	Paydown		71,804	42,042	368	368		71,436		71,436		71,804				2,154	09/25/2034	6. FM
..36242D-JK-0	GSAA Home Equity Trust 2004-9 GSAA 2004-9 B1 8.934% 09/25/34	06/25/2025	Paydown			63,350	9,344	13,011		(13,011)		(13,011)							09/25/2034	1.A FM
..36242D-KR-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-12 1A1 4.774% 12/25/34	05/25/2025	Paydown		3,808	3,808	3,509	3,604		203		203		3,808				117	12/25/2034	1.A FM
..36242D-MB-6	GSR Mortgage Loan Trust 2004-1 GSR 2004-13F B1 6.747% 11/25/34	06/02/2025	Paydown			26,675	8,002	8,766		(8,766)		(8,766)						11	11/25/2034	1.A FM
..36242D-PB-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-14 1A1 4.764% 12/25/34	06/25/2025	Paydown		2,055	2,055	1,834	1,916		139		139		2,055				41	12/25/2034	1.A FM
..36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF 4.784% 03/25/35	06/25/2025	Paydown		105,087	105,087	95,090	96,946		8,141		8,141		105,087				2,043	03/25/2035	1.A FM
..36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1 6.928% 01/25/35	06/02/2025	Paydown		35,115	35,115	30,254	33,953		1,163		1,163		35,115				969	01/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.784% 01/25/35	06/25/2025	Paydown		689,523	695,023	600,586	596,885		92,639		92,639		689,523				12,906	01/25/2035	1.A FM
..36242D-Y3-1	GSR Mortgage Loan Trust 2005-4 GSR 2005-4F 6A1 6.500% 02/25/35	06/02/2025	Paydown		189	189	188	189						189				5	02/25/2035	1.A FM
..36244S-AC-2	GSAA Home Equity Trust 2006-13 GSAA 2006-13 AF3 6.040% 07/25/36	06/02/2025	Paydown		3,374	3,374	2,177	950		2,424		2,424		3,374				21	07/25/2036	1.A FM
..36245R-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1 4.674% 05/25/47	06/25/2025	Paydown		39,960	39,960	24,892	24,957		15,003		15,003		39,960				256	05/25/2047	1.A FM
..36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 4.874% 05/25/47	06/25/2025	Paydown		33,346	33,346	20,763	20,748		12,597		12,597		33,346				214	05/25/2047	1.A FM
..36249B-AC-4	GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1 4.550% 07/25/37	06/25/2025	Paydown		25,471	25,471	25,065	25,137		334		334		25,471				351	07/25/2037	1.A FM
..36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 6.145% 07/25/44	06/02/2025	Paydown		209	209	210	210		(1)		(1)		209				6	07/25/2044	1.A
..36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 4.880% 01/26/36	06/02/2025	Paydown		134,952	134,952	122,641	122,230		12,722		12,722		134,952				2,720	01/26/2036	1.A FM
..362525-AB-3	GSMSC Pass-Through Trust 2009- GSMSC 2009-1R 1A2 5.996% 11/25/35	06/01/2025	Paydown		3,755	3,755	3,515			240		240		3,755				76	11/25/2035	1.A FM
..362611-AF-2	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 3A3 6.250% 09/25/36	06/02/2025	Paydown		13,594	14,466	13,295	15,682		(2,088)		(2,088)		13,594				377	09/25/2036	5.A FM
..362611-AP-0	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A4 6.500% 09/25/36	06/02/2025	Paydown			1,678	1,274	792		(792)		(792)						46	09/25/2036	1.A FM
..362611-BR-5	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A17 6.000% 09/25/36	06/02/2025	Paydown			7,306	3,442	3,356		(3,356)		(3,356)						184	09/25/2036	1.A FM
..362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6 6.000% 03/25/37	06/02/2025	Paydown			2,543	1,836	1,531		(1,531)		(1,531)						52	03/25/2037	4.B FM
..362949-BP-3	GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24 6.000% 11/25/54	06/02/2025	Paydown		111,531	111,531	111,009	111,531						111,531				2,800	11/25/2054	1.A
..362957-AG-7	GS Mortgage-Backed Securities GS Mortgage-Backed Securities 6.000% 07/25/55	04/01/2025	Paydown															3,584	07/25/2055	1.A Z
..362957-AG-7	GS Mortgage-Backed Securities GS Mortgage-Backed Securities 6.000% 07/25/55	06/25/2025	Paydown		4,867,147	4,867,147	4,873,875			(6,728)		(6,728)		4,867,147				74,192	07/25/2055	1.A FE
..36297N-AA-3	GSAMP Trust 2006-S3 GSAMP 2006-S3 A1 6.585% 05/25/36	06/02/2025	Paydown		11,324	11,324	315	188		11,136		11,136		11,324				7	05/25/2036	1.A FM
..36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1 5.862% 04/25/36	06/02/2025	Paydown		11,455					11,455		11,455		11,455				471	04/25/2036	1.A FM
..36298N-AC-8	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 1A1 5.000% 08/25/36	06/02/2025	Paydown		2,286	2,376	1,960	1,462		824		824		2,286				50	08/25/2036	1.A FM
..36298N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2 7.100% 08/25/36	06/25/2025	Paydown				391	264	6	(270)		(264)						46	08/25/2036	6. FE
..367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 5.094% 12/25/35	06/25/2025	Paydown			(74,523)	(55,528)	(56,319)		56,319		56,319						814	12/25/2035	1.A FM
..38011A-AD-6	GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4 5.940% 05/25/36	06/02/2025	Paydown		88,876	88,876	76,522	77,124		11,751		11,751		88,876				2,118	05/25/2036	1.A FM
..38012T-AB-8	GMACM Home Equity Loan Trust 2 GMACM 2006-HE3 A2 5.750% 10/25/36	06/01/2025	Paydown		13,112	11,082	10,805	10,599		2,513		2,513		13,112				339	10/25/2036	4.B FM
..39538B-AE-4	GreenPoint Mortgage Funding Tr GPMF 2006-AR6 A3A 4.874% 10/25/46	05/27/2025	Paydown		466	466	442			23		23		466				2	10/25/2046	1.A FE
..39538B-AE-4	GreenPoint Mortgage Funding Tr GPMF 2006-AR6 A3A 4.874% 10/25/46	06/25/2025	Paydown		2,193	2,193	2,083			110		110		2,193				20	10/25/2046	1.A FM
..39538R-AA-7	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A1 4.914% 06/25/45	05/27/2025	Paydown		163,589	163,589	156,630	144,052		19,538		19,538		163,589				3,018	06/25/2045	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
39538R-AA-7	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A1 4.914% 06/25/45	05/28/2025	AARE Surplus AAM		3,095,152	3,509,675	3,360,372	3,090,511		(20,437)		(20,437)		3,070,074		25,078	25,078	78,324	06/25/2045	1.A FM
39538R-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2 4.874% 06/25/45	06/25/2025	Paydown		66,719	66,719	58,926	46,534		20,185		20,185		66,719				1,262	06/25/2045	1.A FM
39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 5.054% 10/25/45	06/25/2025	Paydown		49,703	49,703	37,333	29,648		20,055		20,055		49,703				1,198	10/25/2045	1.A FM
39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 4.994% 11/25/45	06/25/2025	Paydown		4,998	4,746	2,715	2,586		2,412		2,412		4,998				87	11/25/2045	1.A FM
39538W-EL-8	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 3A2 4.974% 11/25/46	06/25/2025	Paydown		1,583	1,583	800	540		1,043		1,043		1,583				34	11/25/2046	1.A FM
39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A 5.014% 02/25/36	06/25/2025	Paydown		16,937	16,937	12,379	15,220		1,717		1,717		16,937				335	02/25/2036	1.A FM
39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1 4.854% 03/25/36	06/25/2025	Paydown		4,651	4,651	4,486	4,489		162		162		4,651				72	03/25/2036	1.A FM
39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1 4.574% 03/25/36	06/25/2025	Paydown		41,542	41,542	40,122	39,654		1,888		1,888		41,542				818	03/25/2036	1.A FM
39538W-GG-7	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2 5.074% 03/25/36	06/25/2025	Paydown		411	411	150	150		261		261		411				8	03/25/2036	1.A FM
39539M-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1 4.874% 06/25/37	06/25/2025	Paydown		22,047	22,047	17,741	18,944		3,102		3,102		22,047				418	06/25/2037	1.A FM
403969-AE-8	HOMES 2025-AFC1 Trust HOMES 2025-AFC1 A3 6.031% 01/25/60	06/02/2025	Paydown		247,404	247,404	247,694			(290)		(290)		247,404				2,883	01/25/2060	1.F FE
40430H-CA-4	HSI Asset Securitization Corp HASC 2005-OPT1 M1 5.064% 11/25/35	06/25/2025	Paydown		400,767	400,767	396,419	397,976		2,792		2,792		400,767				6,864	11/25/2035	1.A FM
40431K-AF-7	HSI Asset Loan Obligation Trus HALO 2007-WF1 A6 6.350% 12/25/36	06/02/2025	Paydown		30,783	30,783	18,122	14,574		16,209		16,209		30,783				522	12/25/2036	1.A FM
41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 5.309% 07/19/47	06/02/2025	Paydown			(297)	(251)	(125)		125		125						73	07/19/2047	1.A FM
41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 5.309% 07/19/47	05/07/2025	ACRA RE II Surplus AAM		8,746,014	25,328,915	10,005,385	8,879,506		(289,474)		(289,474)		8,590,033		155,981	155,981	523,791	07/19/2047	1.A FM
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 4.792% 07/19/46	06/20/2025	Paydown		92,802	92,532	54,313	47,663		45,138		45,138		92,802				1,914	07/19/2046	1.A FM
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 4.792% 07/19/46	05/07/2025	Various		4,961,404	9,408,969	5,468,548	4,876,182		(99,815)		(99,815)		4,776,367		185,037	185,037	197,245	07/19/2046	1.A FM
41161P-BV-4	HarborView Mortgage Loan Trust HVMLT 2003-2 1A 5.172% 10/19/33	06/19/2025	Paydown		4,077	4,077	3,933	4,017		60		60		4,077				89	10/19/2033	1.A FM
41161P-GZ-0	HarborView Mortgage Loan Trust HVMLT 2004-8 2A1 5.067% 11/19/34	06/02/2025	Paydown		16,220	16,173	15,162	15,332		888		888		16,220				362	11/19/2034	3.B FM
41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 5.252% 11/19/34	06/20/2025	Paydown		27,599	27,519	21,047	23,390		4,209		4,209		27,599				600	11/19/2034	1.A FM
41161P-HJ-0	HarborView Mortgage Loan Trust HVMLT 2004-9 4A1A 5.192% 12/19/34	06/20/2025	Paydown		5,799	5,799	4,977	4,839		960		960		5,799				137	12/19/2034	1.A FM
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.260% 02/25/36	06/02/2025	Paydown		13,224	13,224	11,990	11,957		1,268		1,268		13,224				307	02/25/2036	3.B FM
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.260% 02/25/36	06/02/2025	Paydown		6,924	6,924	6,554	6,532		392		392		6,924				185	02/25/2036	4.A FM
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.260% 02/25/36	05/01/2025	Paydown		11,325	11,325	10,720	10,683		641		641		11,325				238	02/25/2036	4.B FM
41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A 6.662% 02/25/36	06/02/2025	Paydown		1,385	1,385	1,404	3,908		(2,523)		(2,523)		1,385				38	02/25/2036	1.A FM
41161P-KA-0	HarborView Mortgage Loan Trust HVMLT 2004-11 2A2A 5.072% 01/19/35	06/20/2025	Paydown		17,630	17,630	14,520	12,897		4,733		4,733		17,630				364	01/19/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41161P-KD-4	HarborView Mortgage Loan Trust HVMLT 2004-11 3A1A 5.132% 01/19/35	06/20/2025	Paydown		6,704	6,704	6,018	6,956		(252)		(252)		6,704				131	01/19/2035	4.A FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.192% 01/19/35	06/20/2025	Paydown		2,487	2,487	1,638	2,354		133		133		2,487				49	01/19/2035	1.A FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.192% 01/19/35	06/20/2025	Paydown		310	310	261	331		(21)		(21)		310				6	01/19/2035	4.B FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.192% 01/19/35	06/20/2025	Paydown		809	809	722	883		(74)		(74)		809				16	01/19/2035	4.C FM
..41161P-L4-3	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1A 4.832% 05/19/46	06/20/2025	Paydown		10,021	14,596	9,056	6,864		3,157		3,157		10,021				224	05/19/2046	1.A FM
..41161P-L5-0	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1B 4.912% 05/19/46	04/21/2025	Paydown		35	5,949				35		35		35				23	05/19/2046	6. *
..41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A 4.972% 03/19/35	06/20/2025	Paydown		30,202	30,202	28,245	28,786		1,416		1,416		30,202				574	03/19/2035	1.A FM
..41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A 4.952% 05/19/35	06/20/2025	Paydown		3,142	2,561	1,111	781		2,361		2,361		3,142				70	05/19/2035	1.A FM
..41161P-QU-0	HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A 5.092% 09/19/35	06/20/2025	Paydown		293,096	293,096	223,168	195,664		97,432		97,432		293,096				5,434	09/19/2035	1.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.052% 11/19/35	06/19/2025	Paydown		39,039	39,039	28,134	28,134		10,905		10,905		39,039				693	11/19/2035	1.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.052% 11/19/35	06/20/2025	Paydown		4,323	4,323	3,206	3,206		1,117		1,117		4,323				102	11/19/2035	2.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.052% 11/19/35	05/19/2025	Paydown		2,297	2,297	1,703	1,703		593		593		2,297				45	11/19/2035	2.B FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.052% 11/19/35	04/21/2025	Paydown		15,076	15,076	11,181	11,181		3,895		3,895		15,076				238	11/19/2035	2.C FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.399% 10/19/35	06/02/2025	Paydown		22,647	22,647	13,285	13,396		9,250		9,250		22,647				378	10/19/2035	1.A FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.399% 10/19/35	06/02/2025	Paydown		2,587	2,587	1,937	1,959		641	13	628		2,587				55	10/19/2035	2.C FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.399% 10/19/35	06/02/2025	Paydown		115,006	115,006	86,310	87,302		28,283	578	27,705		115,006				1,905	10/19/2035	3.A FM
..41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.932% 10/19/35	06/20/2025	Paydown		119,098	119,098	88,477	84,140		34,958		34,958		119,098				2,164	10/19/2035	1.A FM
..41161P-WB-5	HarborView Mortgage Loan Trust HVMLT 2005-13 2A11 4.992% 02/19/36	05/19/2025	Paydown		31,457	31,457	16,290	13,949		17,508		17,508		31,457				545	02/19/2036	1.A FM
..41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12 5.972% 02/19/36	05/19/2025	Paydown		34,673	34,673	17,688	16,197		18,476		18,476		34,673				601	02/19/2036	1.A FM
..41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B 5.092% 01/19/36	06/20/2025	Paydown		309	57	57	49		260		260		309				6	01/19/2036	1.A Z
..41161U-AC-6	HarborView Mortgage Loan Trust HVMLT 2006-6 2A1A 4.482% 08/19/36	06/02/2025	Paydown		79,298	79,298	48,458	42,527		36,770		36,770		79,298				1,922	08/19/2036	1.A FM
..41162B-AA-1	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1A 5.249% 12/19/36	06/02/2025	Paydown		105,039	105,039	83,976	85,623		19,416		19,416		105,039				1,202	12/19/2036	1.A FM
..41162B-AB-9	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1B 5.349% 12/19/36	06/02/2025	Paydown		12	12	4		4	8		12		12					12/19/2036	6. FE
..41162D-AD-1	HarborView Mortgage Loan Trust HVMLT 2006-12 2A13 4.912% 12/19/36	06/20/2025	Paydown		8,121	7,218	6,191	7,862		259		259		8,121				122	12/19/2036	4.C FM
..41162D-AF-6	HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A 4.812% 01/19/38	06/20/2025	Paydown		168,517	168,517	150,607	157,830		10,686		10,686		168,517				2,304	01/19/2038	1.A FM
..41164L-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A 4.754% 05/25/38	06/25/2025	Paydown		40,681	40,636	32,786	32,786		7,895		7,895		40,681				504	05/25/2038	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2 4.852% 03/19/37	06/20/2025	Paydown		4,281	(9,273)	(7,974)	(2,044)	(5,559)	11,885		6,326		4,281				180	03/19/2037	1.A FM
..41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.832% 05/19/37	06/20/2025	Paydown		272,135	272,135	254,145	31,343		17,570		17,570		272,135				2,533	05/19/2037	1.A FM
..41164U-AD-1	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1C 5.012% 05/19/37	06/20/2025	Paydown		1,504	1,504				1,504		1,504		1,504				21	05/19/2037	6. *
..41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 4.992% 09/19/37	06/20/2025	Paydown		4,171	146,307	29,060	17,894		(13,723)		(13,723)		4,171				3,862	09/19/2037	1.A FM
..437084-AV-8	Home Equity Asset Trust 2004-1 HEAT 2004-1 M1 5.379% 06/25/34	06/25/2025	Paydown		19,064	19,064	17,314	18,577		487		487		19,064				413	06/25/2034	1.A FM
..437084-CE-4	Home Equity Asset Trust HEAT 2004-3 M1 5.289% 08/25/34	06/25/2025	Paydown		41,481	41,481	29,043	39,667		1,814		1,814		41,481				794	08/25/2034	1.A FM
..437096-AD-2	Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3 4.734% 10/25/36	06/25/2025	Paydown		76,770	76,770	74,544	77,126		(356)		(356)		76,770				2,268	10/25/2036	1.A FM
..43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.734% 01/25/37	06/25/2025	Paydown		50,458	50,458	42,143	29,461		8,056		8,056		50,458				474	01/25/2037	1.A FM
..43709X-AD-3	Home Equity Mortgage Loan Asse INABS 2006-E 2A2 4.554% 04/25/37	06/25/2025	Paydown		37,574	37,574	25,112	25,224		12,350		12,350		37,574				358	04/25/2037	1.A FM
..43709X-AE-1	Home Equity Mortgage Loan Asse INABS 2006-E 2A3 4.604% 04/25/37	06/25/2025	Paydown		190,271	190,271	125,452	125,452		64,819		64,819		190,271				1,811	04/25/2037	1.A FM
..43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 5.294% 08/25/29	06/25/2025	Paydown		43,399	43,399	38,352	40,341		3,057		3,057		43,399				958	08/25/2029	1.A FM
..44328B-AB-4	HSI Asset Securitization Corp HASC 2006-HE2 1A 4.694% 12/25/36	06/25/2025	Paydown		6,265	6,265	2,318	2,213		4,052		4,052		6,265				45	12/25/2036	1.A FM
..45254N-KX-4	Impac CMB Trust Series 2004-9 IMM 2004-9 1A1 5.194% 01/25/35	06/25/2025	Paydown		77,762	77,762	69,017	70,789		6,973		6,973		77,762				1,660	01/25/2035	1.A FM
..45254N-KY-2	Impac CMB Trust Series 2004-9 IMM 2004-9 1A2 5.314% 01/25/35	06/25/2025	Paydown		18,102	18,102	14,941	15,278		2,824		2,824		18,102				395	01/25/2035	1.A FM
..45254N-NK-9	Impac CMB Trust Series 2005-2 IMM 2005-2 2A2 5.234% 04/25/35	06/25/2025	Paydown		4,458	4,458	3,878	4,019		438		438		4,458				99	04/25/2035	1.A FM
..45254N-NP-8	Impac CMB Trust Series 2005-3 IMM 2005-3 A1 4.914% 08/25/35	06/25/2025	Paydown		31,561	31,561	23,716	24,957		6,604		6,604		31,561				618	08/25/2035	1.A FM
..45254N-PL-5	Impac CMB Trust Series 2005-4 IMM 2005-4 1M5 5.114% 05/25/35	06/25/2025	Paydown		5,723	5,723		156		5,567		5,567		5,723				111	05/25/2035	1.A FM
..45254N-PQ-4	Impac CMB Trust Series 2005-4 IMM 2005-4 1B1 5.734% 05/25/35	06/25/2025	Paydown		6,120	6,120		188		5,932		5,932		6,120				131	05/25/2035	1.A FM
..45254N-PU-5	Impac CMB Trust Series 2005-5 IMM 2005-5 A1 4.754% 08/25/35	06/25/2025	Paydown		39,324	39,324	36,768			2,556		2,556		39,324				161	08/25/2035	1.A FM
..45254N-PV-3	Impac CMB Trust Series 2005-5 IMM 2005-5 A2 4.654% 08/25/35	06/25/2025	Paydown		27,462	27,462	23,256	24,293		3,169		3,169		27,462				519	08/25/2035	1.A FM
..45254N-QA-8	Impac CMB Trust Series 2005-5 IMM 2005-5 M3 5.014% 08/25/35	06/25/2025	Paydown		3,076	3,076				3,076		3,076		3,076				63	08/25/2035	6. *
..45254N-RG-4	Impac CMB Trust Series 2005-8 IMM 2005-8 1A 4.954% 02/25/36	06/25/2025	Paydown		13,675	13,675	12,786			889		889		13,675				55	02/25/2036	1.A FM
..45254N-RW-9	Impac CMB Trust Series 2005-8 IMM 2005-8 2M2 5.559% 02/25/36	06/25/2025	Paydown		50,674	50,674	45,034	47,985		2,690		2,690		50,674				1,189	02/25/2036	1.A FM
..45254T-QW-7	Impac Secured Assets Corp Seri IMSA 2004-4 M5 6.084% 02/25/35	06/25/2025	Paydown		63,852	63,852	61,486	62,369		1,483		1,483		63,852				1,392	02/25/2035	1.A FM
..45254T-SS-4	Impac Secured Assets Corp Seri IMSA 2005-2 A2D 5.294% 03/25/36	06/25/2025	Paydown		37,578	40,829	29,609	27,358		10,221		10,221		37,578				773	03/25/2036	1.A FM
..45254T-TZ-7	Impac Secured Assets Trust 200 IMSA 2006-1 2M2 5.364% 05/25/36	06/25/2025	Paydown		5,959	5,959	5,064	5,641		319		319		5,959				112	05/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..452559-AC-1	Impac Secured Assets Trust 200 IMSA 2007-1 A3 4.914% 03/25/37	05/27/2025	Paydown		27,887	27,901	24,255			3,632		3,632		27,887				93	03/25/2037	1.A FE
..452559-AC-1	Impac Secured Assets Trust 200 IMSA 2007-1 A3 4.914% 03/25/37	06/25/2025	Paydown		42,111	42,125	36,621			5,490		5,490		42,111				280	03/25/2037	1.A FM
..45255R-AC-1	Impac Secured Assets Trust 200 IMSA 2006-3 A3 4.733% 11/25/36	05/27/2025	Paydown		9	(3)	(3)	(6)		15		15		9					11/25/2036	1.A FM
..45255R-AZ-0	Impac Secured Assets Trust 200 IMSA 2006-3 A7 4.974% 11/25/36	06/25/2025	Paydown		559,600	564,560	449,618	469,806		89,794		89,794		559,600				10,715	11/25/2036	1.A FM
..45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3 5.750% 02/25/36	06/02/2025	Paydown		5,347	5,347	4,746	5,568		(221)		(221)		5,347				110	02/25/2036	3.B FM
..45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	06/02/2025	Paydown		32,250	21,718	18,762	18,878		13,372		13,372		32,250				1,059	02/25/2036	5.A FM
..45660L-4W-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR33 1A1 3.827% 01/25/36	06/02/2025	Paydown		129,204	111,127	84,809	83,933		45,271		45,271		129,204				1,874	01/25/2036	1.A FM
..45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2 5.500% 02/25/35	06/02/2025	Paydown		330,819	330,819	297,730	302,813		28,006		28,006		330,819				8,847	02/25/2035	1.A FM
..45660L-CN-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR2 2A2A 5.114% 02/25/35	06/25/2025	Paydown		4,390	4,390	3,863	3,551		838		838		4,390				100	02/25/2035	1.A FM
..45660L-EJ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR4 2A2 5.114% 03/25/35	06/25/2025	Paydown		58	58	49	49		9		9		58				1	03/25/2035	6. FM
..45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.514% 11/25/35	06/02/2025	Paydown		126,519	141,721	117,424	103,693		22,826		22,826		126,519				3,192	11/25/2035	4.B FM
..45660L-GD-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1 4.914% 04/25/35	05/27/2025	Paydown		431	431	334	332		99		99		431				10	04/25/2035	1.A FM
..45660L-GE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A2 5.094% 04/25/35	06/25/2025	Paydown		7,931	(92,122)	(74,568)	(83,271)		91,202		91,202		7,931				2,261	04/25/2035	4.B FM
..45660L-GQ-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1 3.772% 05/25/35	04/01/2025	Paydown		258	258	211	262		(3)		(3)		258				3	05/25/2035	3.C FM
..45660L-JJ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR8 2A1A 4.894% 04/25/35	06/25/2025	Paydown		4,099	4,099	3,905	3,997		102		102		4,099				79	04/25/2035	2.C FM
..45660L-LR-8	IndyMac INDX Mortgage Loan Tru INDX 2005-AR7 6A1 3.382% 06/25/35	06/02/2025	Paydown		6,746	6,746	3,985	3,668		3,078		3,078		6,746				58	06/25/2035	1.A FM
..45660L-MG-1	IndyMac INDX Mortgage Loan Tru INDX 2005-AR12 2A1A 4.914% 07/25/35	06/25/2025	Paydown		3,829	3,829	3,485			345		345		3,829				24	07/25/2035	1.A FM
..45660L-MG-1	IndyMac INDX Mortgage Loan Tru INDX 2005-AR12 2A1A 4.914% 07/25/35	05/27/2025	Paydown		4,256	4,256	3,873			383		383		4,256				13	07/25/2035	1.A FE
..45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 4.975% 07/25/35	06/02/2025	Paydown		58,792	58,228	47,030	46,549		12,244		12,244		58,792				1,915	07/25/2035	1.A FM
..45660L-RU-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A 4.994% 07/25/35	05/27/2025	Paydown		89,901	89,901	69,573	62,728		27,173		27,173		89,901				1,501	07/25/2035	1.A FM
..45660L-RZ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 2A1C 5.214% 07/25/35	05/27/2025	Paydown		560	454				560		560		560				11	07/25/2035	6. *
..45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35	06/02/2025	Paydown		2,749	2,749	2,115	1,671		1,078		1,078		2,749				63	07/25/2035	3.A FM
..45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35	04/01/2025	Paydown		3,467	823	633	500		2,967		2,967		3,467				99	07/25/2035	3.B FM
..45660L-UZ-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1 5.190% 09/25/35	06/02/2025	Paydown		30,669	30,669	22,681	21,690		8,978		8,978		30,669				596	09/25/2035	1.A FM
..45660L-WF-2	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C 5.654% 10/25/36	06/25/2025	Paydown			(15)	(7)	(6)		6		6							10/25/2036	1.A FM
..45660L-WS-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1X 0.000% 10/25/36	06/02/2025	Paydown					3	4	(6)		(2)							10/25/2036	5.C FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45660L-Y3-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR29 A2 3.735% 01/25/36	06/02/2025	Paydown		5,872	(7,229)								5,872				343	01/25/2036	6. *
..45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3 4.351% 10/25/35	06/02/2025	Paydown		33,520	26,200	20,960	19,227	14,345	(53)		14,292		33,520				587	10/25/2035	6. FM
..45660L-YW-3	IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1 5.034% 11/25/35	06/25/2025	Paydown		4,523	4,523	2,918	2,851		1,672		1,672		4,523				79	11/25/2035	4.C FM
..45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2 5.154% 11/25/35	06/25/2025	Paydown		34	34	34	21		14		14		34					11/25/2035	1.A Z
..45660L-ZH-5	IndyMac INDA Mortgage Loan Tru INDA 2005-AR1 1A1 4.190% 11/25/35	06/02/2025	Paydown		3,982	3,982	3,391	2,606		1,376		1,376		3,982				70	11/25/2035	1.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.234% 11/25/34	06/25/2025	Paydown		56	56	45	48		8		8		56				1	11/25/2034	1.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.234% 11/25/34	06/25/2025	Paydown		505	505	416	443		63		63		505				10	11/25/2034	2.B FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.234% 11/25/34	04/25/2025	Paydown		3	3	3	3						3					11/25/2034	2.C FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.234% 11/25/34	06/25/2025	Paydown		732	732	659	658		74		74		732				14	11/25/2034	3.B FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.234% 11/25/34	06/25/2025	Paydown		2,151	2,151	1,911	1,981		170		170		2,151				41	11/25/2034	3.C FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.234% 11/25/34	06/25/2025	Paydown		4,925	4,925	4,468	4,594		331		331		4,925				95	11/25/2034	4.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.234% 11/25/34	04/25/2025	Paydown		5	5	5	5						5					11/25/2034	4.B FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.214% 12/25/34	06/25/2025	Paydown		3,630	3,583	2,580	2,569		1,061		1,061		3,630				73	12/25/2034	1.F FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.214% 12/25/34	05/27/2025	Paydown		3,201	3,090	2,225	2,215		986		986		3,201				44	12/25/2034	1.G FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.214% 12/25/34	06/25/2025	Paydown		46,465	45,398	37,061	38,842		7,622		7,622		46,465				799	12/25/2034	5.A FM
..45660N-6S-9	IndyMac INDX Mortgage Loan Tru INDX 2004-AR11 2A 4.588% 12/25/34	06/02/2025	Paydown		10,717	10,717	9,777	10,204		513		513		10,717				205	12/25/2034	1.A FM
..45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A 5.121% 08/25/34	06/02/2025	Paydown		15,714	15,714	15,649	15,623		91		91		15,714				382	08/25/2034	1.A FM
..45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A 5.121% 08/25/34	04/01/2025	Paydown		7,919	7,919	7,887	7,874		46		46		7,919				140	08/25/2034	1.B FM
..45660N-S2-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1 5.254% 08/25/34	06/25/2025	Paydown		461	461	325	280		180		180		461				11	08/25/2034	4.B FM
..45660N-S4-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 2A1B 5.234% 08/25/34	06/25/2025	Paydown		1,010	1,010	767	764		245		245		1,010				18	08/25/2034	1.A FM
..45660N-T8-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A1 5.314% 09/25/34	06/25/2025	Paydown		35,751	35,759	30,478	30,707		5,044		5,044		35,751				606	09/25/2034	5.A FM
..45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2 5.294% 09/25/34	06/25/2025	Paydown		107,794	107,794	96,967	95,818		11,977		11,977		107,794				966	09/25/2034	5.A FM
..456612-AC-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR6 2A1A 4.834% 06/25/46	06/25/2025	Paydown		7,217	7,217	6,211			1,006		1,006		7,217				19	06/25/2046	1.A FM
..45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 4.874% 04/25/46	06/25/2025	Paydown		91,975	91,975	75,713	76,047		15,928		15,928		91,975				1,295	04/25/2046	1.A FM
..45661E-AB-0	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1B 4.854% 04/25/46	06/25/2025	Paydown		22,846	22,846	19,348			3,498		3,498		22,846				65	04/25/2046	1.A FM
..45661E-AX-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1C 5.114% 05/25/46	06/25/2025	Paydown		1,784	970	21	21		1,764		1,764		1,784				44	05/25/2046	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1 3.679% 05/25/36	06/02/2025	Paydown		259,422	259,422	241,399	125,249		13,045		13,045		259,422				4,270	05/25/2036	1.A FM
..45661E-DB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR7 3A2 3.962% 05/25/36	06/02/2025	Paydown		795	795				795		795		795				13	05/25/2036	6. *
..45661E-GC-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 1A1 4.255% 06/25/36	06/02/2025	Paydown		78	78	52	49		29		29		78				1	06/25/2036	5.A FM
..45661E-GH-1	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 3A2 4.784% 06/25/36	06/25/2025	Paydown		2,391	2,391	2,246	2,259		133		133		2,391				55	06/25/2036	2.A FM
..45662D-AC-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR29 A3 4.774% 11/25/36	06/25/2025	Paydown		12,784	12,751	12,119	12,646		139		139		12,784				207	11/25/2036	1.A FM
..45662F-AB-6	IndyMac INDA Mortgage Loan Tru INDA 2006-AR3 1A2 4.170% 12/25/36	06/02/2025	Paydown		2,069	2,069				2,069		2,069		2,069				38	12/25/2036	6. *
..45662J-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2006-R1 A3 3.842% 12/25/35	06/03/2025	Paydown		12,014	12,014	10,745			1,269		1,269		12,014				1	12/25/2035	1.A FM
..456654-AB-8	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 1A2 6.000% 10/25/37	05/01/2025	Paydown			(35,920)	(109)		(109)	109								1,003	10/25/2037	6. *
..456654-AD-4	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 2A2 6.500% 10/25/37	05/01/2025	Paydown			(9,530)												180	10/25/2037	1.A FM
..456672-AD-6	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR1 2A2 3.886% 06/25/37	06/02/2025	Paydown		2,235	(16,703)				2,235		2,235		2,235				219	06/25/2037	6. *
..456673-AA-0	IndyMac INDA Mortgage Loan Tru INDA 2007-AR3 1A1 5.212% 07/25/37	06/02/2025	Paydown		117,948	117,948	100,894	98,293		19,655		19,655		117,948				3,157	07/25/2037	1.A FM
..456674-AA-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1 5.376% 08/25/37	06/02/2025	Paydown		37,154	37,154	32,236	31,615		5,539		5,539		37,154				849	08/25/2037	1.A FM
..456674-AD-2	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 2A2 5.158% 08/25/37	06/02/2025	Paydown		208	273	14	14		194		194		208				6	08/25/2037	1.A FM
..45667Q-AB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR31 A2 4.170% 11/25/36	06/02/2025	Paydown		5,669	(48,446)	(2,422)	(2,422)		8,092		8,092		5,669				633	11/25/2036	1.A FM
..45667S-AM-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR35 2A1B 4.894% 01/25/37	06/25/2025	Paydown		111	111				111		111		111					01/25/2037	6. *
..45667W-AA-6	IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1 A1 4.854% 11/25/36	06/25/2025	Paydown		14,577	14,577	12,411	13,339		1,238		1,238		14,577				200	11/25/2036	1.A FM
..456681-AE-5	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1 3.404% 07/25/37	06/02/2025	Paydown		7,809	7,744	5,313	5,254		2,554		2,554		7,809				120	07/25/2037	1.A FM
..45668G-AE-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B 5.034% 11/25/46	06/25/2025	Paydown		51	51	51	51						51					11/25/2046	2.C FM
..45668L-AA-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1 4.415% 02/25/37	06/02/2025	Paydown		7,970	7,970	7,570	7,351		618		618		7,970				88	02/25/2037	3.B FM
..45668L-AA-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1 4.415% 02/25/37	05/01/2025	Paydown		14,962	14,962	14,211	13,801		1,161		1,161		14,962				106	02/25/2037	3.C FM
..45669N-AT-3	IndyMac INDX Mortgage Loan Tru INDX 2007-AR19 3A1 4.008% 09/25/37	06/02/2025	Paydown		1,958	1,958	1,338	1,277		682		682		1,958				44	09/25/2037	1.A FM
..45669W-AE-6	IndyMac INDX Mortgage Loan Tru INDX 2007-FLX5 2A3 5.014% 08/25/37	06/25/2025	Paydown		152	(209)	(209)	(209)		361		361		152				78	08/25/2037	6. *
..45669Y-AT-9	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 3A2 3.386% 04/25/37	06/02/2025	Paydown		20,713	(5,440)				20,713		20,713		20,713				678	04/25/2037	6. *
..45670C-AC-1	IndyMac INDX Mortgage Loan Tru INDX 2007-AR7 2A1 3.203% 06/25/37	06/02/2025	Paydown		2,838	2,838	2,216	2,232		606		606		2,838				39	06/25/2037	1.A FM
..45670E-AA-1	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR2 A1 4.584% 03/25/47	05/27/2025	Paydown		22,110	20,285	13,335	13,396		8,714		8,714		22,110				428	03/25/2047	1.A FM
..45670N-AA-1	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7 1A1 3.500% 11/25/37	06/02/2025	Paydown		3,504	3,504	2,800	2,782		723		723		3,504				53	11/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45670R-AC-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 4.324% 10/25/37	06/02/2025	Paydown		704,523	704,523	666,633	667,410		37,113		37,113		704,523				14,328	10/25/2037	2.C FM
..46593N-BK-0	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B1 6.675% 07/25/55	06/02/2025	Paydown		31,600	31,600	32,528			(928)		(928)		31,600				531	07/25/2055	1.D FE
..46593N-BN-4	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B2 6.675% 07/25/55	06/02/2025	Paydown		13,112	13,112	13,452			(340)		(340)		13,112				220	07/25/2055	1.G FE
..466247-F5-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A1 3A2 5.537% 02/25/36	06/02/2025	Paydown		44,587	44,593	38,482	29,386		15,201		15,201		44,587				1,105	02/25/2036	1.A FM
..466247-J4-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A1 5.250% 04/25/36	06/02/2025	Paydown		59,171	52,485	46,515	45,939		13,232		13,232		59,171				1,523	04/25/2036	3.C FM
..466247-J5-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A2 5.250% 04/25/36	06/02/2025	Paydown		134,488	134,488	125,482	122,579		11,909		11,909		134,488				3,148	04/25/2036	3.B FM
..466247-JH-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6 6.500% 11/25/34	06/02/2025	Paydown		37,175	37,175	33,289	33,184		4,164	173	3,991		37,175				1,034	11/25/2034	2.B FM
..466247-K2-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 3A2 5.741% 04/25/36	06/02/2025	Paydown		20,231	20,231	18,657	18,965		1,266		1,266		20,231				521	04/25/2036	4.B FM
..466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1 6.071% 06/25/35	06/02/2025	Paydown		41,979	42,002	37,946	37,736		4,243		4,243		41,979				1,127	06/25/2035	1.A FM
..466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1 6.830% 08/25/35	06/02/2025	Paydown		7,224	7,224	7,184	7,228		(4)		(4)		7,224				207	08/25/2035	1.A FM
..466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4 6.830% 08/25/35	06/02/2025	Paydown		22,148	22,148	18,778	22,781		(633)		(633)		22,148				600	08/25/2035	1.A FM
..466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1 5.677% 09/25/35	06/02/2025	Paydown		1,773	1,773	1,573	1,488		285		285		1,773				38	09/25/2035	1.A FM
..466247-UG-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1 5.479% 08/25/35	06/02/2025	Paydown		3,609	3,609	3,485	3,827		520	738	(218)		3,609				82	08/25/2035	4.A FM
..466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3 5.981% 10/25/35	06/02/2025	Paydown		2,304	2,304	1,944	1,993		311		311		2,304				57	10/25/2035	1.A FM
..466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4 5.981% 10/25/35	06/02/2025	Paydown		2,678	2,678	2,683	2,703		(25)		(25)		2,678				71	10/25/2035	3.A FM
..466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4 5.981% 10/25/35	04/01/2025	Paydown		1,031	1,031	1,033	1,041		(10)		(10)		1,031				20	10/25/2035	3.B FM
..466247-WS-8	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 2A5 5.775% 10/25/35	06/02/2025	Paydown		7,026	7,026	6,370	6,348		678		678		7,026				169	10/25/2035	1.A FM
..466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1 5.996% 10/25/35	06/02/2025	Paydown		825	825	823	831		(6)		(6)		825				21	10/25/2035	1.A FM
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.057% 10/25/35	06/02/2025	Paydown			3,240	316	429		(429)		(429)							10/25/2035	1.A FM
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.057% 10/25/35	04/01/2025	Paydown			306	193	195		(195)		(195)							10/25/2035	5.B FM
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.057% 10/25/35	06/02/2025	Paydown			705	445	451		(451)		(451)							10/25/2035	5.C FM
..466247-XK-4	JP Morgan Mortgage Trust 2005- JPMMT 2005-ALT1 3A1 5.620% 10/25/35	06/02/2025	Paydown		6,532	6,532	4,701	4,519		2,013		2,013		6,532				152	10/25/2035	1.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 5.078% 11/25/35	06/02/2025	Paydown		8,883	10,260	8,102	7,755		1,128		1,128		8,883				232	11/25/2035	1.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 5.078% 11/25/35	06/02/2025	Paydown		8,777	10,138	9,601	9,163		(386)		(386)		8,777				229	11/25/2035	3.B FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.710% 11/25/35	06/02/2025	Paydown		3,118	3,118	2,900	2,760		358		358		3,118				76	11/25/2035	3.A FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.710% 11/25/35	06/02/2025	Paydown		19,788	19,788	19,029	17,908		1,880		1,880		19,788				567	11/25/2035	3.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.710% 11/25/35	05/01/2025	Paydown		24,011	24,011	23,090	21,730		2,281		2,281		24,011				503	11/25/2035	3.C FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 5.109% 10/25/35	06/25/2025	Paydown			(10,489)	(1,337)	(1,742)		1,742		1,742						(16)	10/25/2035	1.A FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 5.109% 10/25/35	04/25/2025	Paydown			(2,906)	(1,847)	(1,895)		1,895		1,895						(6)	10/25/2035	4.C FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 5.109% 10/25/35	06/25/2025	Paydown			(364)	(231)	(238)		238		238						1	10/25/2035	5.A FM
..46626L-JT-8	JP Morgan Mortgage Acquisition JPMAC 2006-NC1 M3 4.974% 04/25/36	05/27/2025	Paydown			(5,410)												71	04/25/2036	6. *
..466278-AB-4	JP Morgan Alternative Loan Tru JPALT 2007-A2 11A2 5.094% 06/25/37	06/25/2025	Paydown			(3,349)	(3,303)		(1)	1								52	06/25/2037	1.A FM
..46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4 5.500% 12/25/35	06/02/2025	Paydown		5,258	5,258	4,922	4,152		1,105		1,105		5,258				50	12/25/2035	3.A FM
..46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4 5.500% 12/25/35	04/01/2025	Paydown		342	342	320	270		72		72		342				2	12/25/2035	3.B FM
..46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7 5.500% 12/25/35	06/02/2025	Paydown		13,555	13,555	12,691	10,798		2,757		2,757		13,555				315	12/25/2035	3.A FM
..46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7 5.500% 12/25/35	04/01/2025	Paydown		882	882	826	703		179		179		882				16	12/25/2035	3.B FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	06/02/2025	Paydown		9,870	9,868	7,974	6,789		3,081		3,081		9,870				248	12/25/2035	1.A FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	06/02/2025	Paydown		1,215	1,215	1,069	897		318		318		1,215				31	12/25/2035	3.C FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	06/02/2025	Paydown		9,959	9,957	9,082	7,573		2,386		2,386		9,959				250	12/25/2035	4.B FM
..46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1 4.894% 03/25/36	06/25/2025	Paydown		27,952	27,952	26,033	25,124		2,828		2,828		27,952				460	03/25/2036	1.A FM
..46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1 5.061% 03/25/36	06/02/2025	Paydown		64,881	64,881	52,518	47,740		17,141		17,141		64,881				1,379	03/25/2036	1.A FM
..46627M-CZ-8	JP Morgan Alternative Loan Tru JPALT 2006-A1 3A2 5.460% 03/25/36	06/02/2025	Paydown		25,125	25,125	7,537	5,035		20,090		20,090		25,125				570	03/25/2036	1.A FM
..46627M-DY-0	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2 5.500% 03/25/36	06/02/2025	Paydown		3,948	3,948	2,827	2,342		1,606		1,606		3,948				109	03/25/2036	4.B FM
..46627M-DY-0	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2 5.500% 03/25/36	05/01/2025	Paydown		5,405	5,405	3,870	3,206		2,199		2,199		5,405				119	03/25/2036	4.C FM
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36	06/02/2025	Paydown		6,639	6,639	3,649	3,549		3,089		3,089		6,639				168	03/25/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	06/02/2025	Paydown		71,430	61,462	42,599	30,747		40,683		40,683		71,430				2,067	03/25/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	06/02/2025	Paydown		11,262	11,002	8,485	6,089		5,173		5,173		11,262				342	03/25/2036	1.D FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	05/01/2025	Paydown		27,543	22,248	17,158	12,313		15,230		15,230		27,543				790	03/25/2036	2.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	04/01/2025	Paydown		1,009	1,009	778	558		450		450		1,009				20	03/25/2036	2.C FM
..46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19 6.500% 03/25/36	06/02/2025	Paydown		24,001	23,505	19,077	12,678		11,323		11,323		24,001				732	03/25/2036	1.A FM
..46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36	06/02/2025	Paydown		13,858	16,558	15,005	17,867		(4,009)		(4,009)		13,858				600	03/25/2036	4.B FM
..46627M-FV-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4 6.180% 03/25/36	06/02/2025	Paydown			113,743	96,844	98,935		(98,935)		(98,935)						1,707	03/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..466287-AR-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1 4.172% 03/25/37	06/02/2025	Paydown		8,902	8,902	7,909	10,906		(2,004)		(2,004)		8,902				154	03/25/2037	5.A FM
..466287-BD-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 1A1B 4.554% 03/25/37	06/25/2025	Paydown		20,394	20,394				20,394		20,394		20,394				(1,710)	03/25/2037	6. *
..46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2 4.504% 10/25/36	06/02/2025	Paydown		14,810	14,810	13,694	12,489		2,321		2,321		14,810				200	10/25/2036	4.B FM
..46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.428% 10/25/36	06/02/2025	Paydown		15,739	15,740	9,759	9,841		5,898		5,898		15,739				279	10/25/2036	5.A FM
..46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.428% 10/25/36	06/02/2025	Paydown		4,909	4,909	3,657	3,636	79	1,194		1,273		4,909				87	10/25/2036	5.C FM
..46628B-CC-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 4A1 6.557% 10/25/36	06/02/2025	Paydown		13,691	13,691	11,573	11,106		2,585		2,585		13,691				337	10/25/2036	1.A FM
..46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.250% 05/25/36	06/02/2025	Paydown		812	812	655	475		337		337		812				16	05/25/2036	1.A FM
..46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.250% 05/25/36	06/02/2025	Paydown		3,214	3,214	2,523	2,017		1,197		1,197		3,214				69	05/25/2036	2.A FM
..46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.250% 05/25/36	05/01/2025	Paydown		998	998	784	626		372		372		998				18	05/25/2036	2.C FM
..46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.250% 05/25/36	04/01/2025	Paydown		1,106	1,106	868	694		412		412		1,106				16	05/25/2036	3.A FM
..46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1 5.212% 05/25/36	06/02/2025	Paydown		180,481	185,074	158,959			21,522		21,522		180,481				2,083	05/25/2036	1.A FM
..46628K-AE-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 2A3 5.198% 05/25/36	06/02/2025	Paydown		8,789	8,790	7,628	7,448		1,340		1,340		8,789				100	05/25/2036	1.A FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.523% 05/25/36	06/02/2025	Paydown		80,965	77,210	69,151	67,875		13,090		13,090		80,965				831	05/25/2036	1.A FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.523% 05/25/36	06/02/2025	Paydown		16,096	15,350	14,473	14,203		1,894		1,894		16,096				165	05/25/2036	3.A FM
..46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.523% 05/25/36	06/02/2025	Paydown		85,250	81,296	65,315	64,073		21,176		21,176		85,250				1,889	05/25/2036	1.A FM
..46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006- WMC2 A4 4.734% 07/25/36	05/27/2025	Paydown		197,446	197,446	94,527			102,919		102,919		197,446				285	07/25/2036	1.A FE
..46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006- WMC2 A4 4.734% 07/25/36	06/25/2025	Paydown		24,296	24,296	11,632			12,664		12,664		24,296				72	07/25/2036	1.A FM
..46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006- WMC2 A5 4.934% 07/25/36	05/27/2025	Paydown		208,906	208,906	100,014			108,892		108,892		208,906				302	07/25/2036	1.D Z
..46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006- WMC2 A5 4.934% 07/25/36	06/25/2025	Paydown		25,706	25,706	12,307			13,399		13,399		25,706				76	07/25/2036	1.D Z
..46628Y-BF-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4 6.250% 07/25/36	05/01/2025	Paydown			(145)	(56)	(50)		50		50							07/25/2036	1.A FM
..46629A-AK-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A10 6.500% 08/25/36	05/01/2025	Paydown			8	7	3		(3)		(3)							08/25/2036	1.A FM
..46629A-AL-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A11 6.500% 08/25/36	05/01/2025	Paydown			10	6	3		(3)		(3)							08/25/2036	1.A FM
..46629C-AA-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 1A1 7.279% 08/25/36	06/02/2025	Paydown		4,420	4,420	2,688	2,426		1,994		1,994		4,420				128	08/25/2036	1.A FM
..46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1 5.807% 08/25/36	06/02/2025	Paydown		83,797	83,797	77,870	75,666		8,131		8,131		83,797				1,903	08/25/2036	5.A FM
..46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2 5.807% 08/25/36	06/02/2025	Paydown		8,937	8,937	6,556	5,434		3,504		3,504		8,937				203	08/25/2036	1.A FM
..46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.807% 08/25/36	06/02/2025	Paydown		18,615	18,615	14,761	14,265		4,350		4,350		18,615				466	08/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.807% 08/25/36	04/01/2025	Paydown		11,674	11,674	9,258	8,946		2,728		2,728		11,674				222	08/25/2036	1.B FM
..46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5 4.881% 08/25/36	06/02/2025	Paydown		6,753	6,753	6,247	6,108		646		646		6,753				135	08/25/2036	3.C FM
..46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 4.881% 08/25/36	06/02/2025	Paydown		32,469	32,469	27,167	26,844		5,624		5,624		32,469				649	08/25/2036	1.A FM
..46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.391% 08/25/36	06/02/2025	Paydown		68,792	68,792	61,431	59,792		9,000		9,000		68,792				1,657	08/25/2036	2.C FM
..46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.391% 08/25/36	06/02/2025	Paydown		53,669	53,669	48,169	46,798		6,871		6,871		53,669				1,085	08/25/2036	3.A FM
..46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.391% 08/25/36	06/02/2025	Paydown		143,592	143,592	131,543	126,889		16,702		16,702		143,592				3,087	08/25/2036	3.B FM
..46629D-AH-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R 4.481% 01/25/37	06/02/2025	Paydown		23,470	25,036	24,403	24,472		(1,002)		(1,002)		23,470				555	01/25/2037	4.B FM
..46629D-AH-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R 4.481% 01/25/37	04/01/2025	Paydown		21,199	21,199	20,662	20,721		478		478		21,199				322	01/25/2037	4.C FM
..46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.481% 01/25/37	06/02/2025	Paydown		65,146	67,431	58,229	58,521		6,625		6,625		65,146				1,279	01/25/2037	1.A FM
..46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.481% 01/25/37	06/02/2025	Paydown		22,013	23,482	22,891	22,956		(942)		(942)		22,013				520	01/25/2037	4.B FM
..46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.481% 01/25/37	04/01/2025	Paydown		19,883	19,883	19,382	19,437		446		446		19,883				302	01/25/2037	4.C FM
..46629D-BJ-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 3A3M 5.531% 01/25/37	06/02/2025	Paydown		23,742	23,742	20,293	20,047		3,695		3,695		23,742				555	01/25/2037	1.A FM
..46629D-BM-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1 4.191% 01/25/37	06/02/2025	Paydown		37,887	37,887	30,337	29,792		8,095		8,095		37,887				664	01/25/2037	1.A FM
..46629Q-AE-6	JP Morgan Mortgage Acquisition JPMAC 2006-CH2 AF4 5.763% 10/25/36	06/02/2025	Paydown		131,235	131,235	81,064	75,431		55,804		55,804		131,235				1,587	10/25/2036	1.A FM
..46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5 6.000% 01/25/37	05/01/2025	Paydown			63	47	25		(25)		(25)						1	01/25/2037	1.A FM
..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1 5.004% 11/25/36	06/02/2025	Paydown		638	291	227	177		461		461		638				25	11/25/2036	4.A FM
..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1 5.004% 11/25/36	06/02/2025	Paydown		18,029	8,223	6,989	5,146		12,883		12,883		18,029				706	11/25/2036	4.B FM
..466309-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1 4.934% 06/27/37	06/25/2025	Paydown		13,210	13,210	8,485	8,485		4,725		4,725		13,210				251	06/27/2037	1.A FM
..46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2 5.479% 07/25/35	06/02/2025	Paydown		26,026	26,026	21,496	23,381		2,645		2,645		26,026				661	07/25/2035	1.A FM
..46630G-AT-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A3 6.373% 07/25/35	06/02/2025	Paydown		6,630	6,630	6,191	6,587		43		43		6,630				197	07/25/2035	1.A FM
..46630G-AW-5	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A6 6.373% 07/25/35	06/02/2025	Paydown		4,783	4,783	4,452	4,479		304		304		4,783				142	07/25/2035	1.A FM
..46630G-BD-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3 5.823% 07/25/35	06/02/2025	Paydown		13,115	13,115	11,629	11,738		1,378		1,378		13,115				327	07/25/2035	1.A FM
..46630K-AC-0	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF3 4.260% 05/25/35	06/02/2025	Paydown		26,531	26,531	17,827	17,983		8,660	112	8,548		26,531				309	05/25/2035	1.A FM
..46630K-AF-3	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF6 4.260% 03/25/47	06/02/2025	Paydown		6,242	6,242	4,697	3,917		2,325		2,325		6,242				73	03/25/2047	1.A FM
..46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6 4.473% 11/25/36	06/02/2025	Paydown		1,258	1,258	1,238	1,240		18		18		1,258				23	11/25/2036	1.A FM
..46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.473% 11/25/36	05/01/2025	Paydown			(664)	(362)	(479)		479		479						7	11/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.473% 11/25/36	05/01/2025	Paydown			(207)	(243)	(248)		248		248						2	11/25/2036	5.C FM
..46630M-AG-7	JP Morgan Mortgage Acquisition JPMAC 2007-CH2 AF6 4.214% 01/25/37	06/02/2025	Paydown		4,304	4,304	2,082	1,956		2,348		2,348		4,304				41	01/25/2037	1.A FM
..46630P-AG-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 2A3 5.614% 04/25/37	06/02/2025	Paydown		76,544	76,544	58,976	57,051		19,493		19,493		76,544				1,862	04/25/2037	1.A FM
..46630U-AC-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 2A1 5.233% 05/25/37	06/02/2025	Paydown		2,751	2,751	2,298	2,292		459		459		2,751				21	05/25/2037	1.A FM
..46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2 5.032% 05/25/37	06/02/2025	Paydown		1,155	1,155	1,099	1,035		120		120		1,155				23	05/25/2037	1.A FM
..46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37	05/01/2025	Paydown			(30)	(13)	(12)		12		12							06/25/2037	1.A FM
..46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 5.034% 06/25/37	05/25/2025	Paydown			(30)	(7)	(5)		5		5							06/25/2037	1.A FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.682% 06/25/37	06/02/2025	Paydown		9,153	9,153	8,429	8,429		724		724		9,153				181	06/25/2037	3.C FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.682% 06/25/37	06/02/2025	Paydown		3,728	3,728	3,634	3,634		94		94		3,728				88	06/25/2037	4.B FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.682% 06/25/37	05/01/2025	Paydown		7,651	7,651	7,457	7,457		194		194		7,651				136	06/25/2037	4.C FM
..46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1 5.500% 08/25/37	04/01/2025	Paydown		146	146	68	66		80		80		146				3	08/25/2037	1.A FM
..46631N-AT-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A18 4.934% 08/25/37	06/25/2025	Paydown		309	312	105	103		205		205		309				7	08/25/2037	1.A FM
..46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87 5.084% 08/25/37	04/25/2025	Paydown		151	169	63	32		120		120		151				3	08/25/2037	1.A FM
..46631N-DT-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A90 7.000% 08/25/37	04/01/2025	Paydown		30	34	19	17		13		13		30				1	08/25/2037	1.A FM
..46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37	04/01/2025	Paydown		148	165	90	80		68		68		148				3	08/25/2037	1.A FM
..46632B-AE-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-A5 2A1 3.164% 10/25/37	06/02/2025	Paydown		64,826	64,826	49,326	50,582		14,244		14,244		64,826				833	10/25/2037	2.B FM
..46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38	05/01/2025	Paydown			1,697	758	562		(562)		(562)						37	03/26/2038	3.A FM
..46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38	04/01/2025	Paydown			1,014	453	336		(336)		(336)						21	03/26/2038	3.B FM
..46634D-CP-1	JP Morgan Resecuritization Tru JPMRR 2010-1 6A9 6.460% 09/26/35	06/02/2025	Paydown		31,196	31,217	29,001	29,035		2,161		2,161		31,196				614	09/26/2035	1.A FM
..46635A-AH-6	JP Morgan Resecuritization Tru JPMRR 2010-6 1A8 6.161% 10/26/36	06/02/2025	Paydown		31,958	32,351	29,710	29,135		2,823		2,823		31,958				864	10/26/2036	5.B FM
..46635B-AN-1	JP Morgan Resecuritization Tru JPMRR 2010-7 2A4 4.500% 06/26/40	06/02/2025	Paydown		24,320	24,320	16,388			7,932		7,932		24,320				219	06/26/2040	1.A FM
..46635F-AD-4	JP Morgan Resecuritization Tru JPMRR 2010-8 1A4 4.703% 06/26/45	06/03/2025	Paydown		399,201	399,201	394,395	395,959		3,242		3,242		399,201				7,992	06/26/2045	1.A FM
..46636K-BL-3	JP Morgan Resecuritization Tru JPMRR 2011-2 3A11 5.601% 03/26/36	06/02/2025	Paydown		50,889	55,691	45,993	47,438		3,451		3,451		50,889				1,462	03/26/2036	1.A FM
..46637D-AB-1	JP Morgan Resecuritization Tru JPMRR 2012-1 1A2 4.485% 06/26/35	06/02/2025	Paydown		37,383	37,383	34,093	35,070		2,313		2,313		37,383				658	06/26/2035	1.A FM
..46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.250% 05/26/47	06/02/2025	Paydown		80,835	81,187	70,375	70,231		10,605		10,605		80,835				1,553	05/26/2047	1.A FM
..46637J-BD-3	JP Morgan Resecuritization Tru JPMRR 2012-2 3A8 4.752% 10/26/36	06/02/2025	Paydown		83,728	87,667	85,262	86,378		(2,649)		(2,649)		83,728				882	10/26/2036	3.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46637J-BP-6	JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 5.061% 03/26/35	06/02/2025	Paydown		25,752	25,752	23,195	23,188		2,564		2,564		25,752				516	03/26/2035	1.A FM
..46637J-BZ-4	JP Morgan Resecuritization Tru JPMRR 2012-2 5A8 5.918% 11/21/35	06/02/2025	Paydown		27,169	28,516	22,025	27,523		(355)		(355)		27,169				624	11/21/2035	4.B FM
..46637J-CH-3	JP Morgan Resecuritization Tru JPMRR 2012-2 6A6 5.170% 06/21/36	04/21/2025	Paydown		81,814	81,814	65,477	81,680		135		135		81,814				1,334	06/21/2036	1.A FM
..46637J-CJ-9	JP Morgan Resecuritization Tru JPMRR 2012-2 6A7 5.170% 06/21/36	06/20/2025	Paydown		224,516	224,516	208,717	212,380		12,136		12,136		224,516				5,089	06/21/2036	1.A FM
..46641C-BM-2	JP Morgan Mortgage Trust 2014- JPMMT 2014-1 2AX 0.003% 01/25/44	06/02/2025	Paydown															22	01/25/2044	1.A FE
..46643N-AR-6	JP Morgan Resecuritization Tru JPMRR 2014-6 7A1 2.875% 11/27/36	06/02/2025	Paydown		80,836	80,836	75,986			4,850		4,850		80,836				535	11/27/2036	1.A FM
..46659B-AE-2	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 A3 5.947% 08/25/55	05/01/2025	Paydown		22,281	22,281	22,284			(3)		(3)		22,281				110	08/25/2055	1.E Z
..46659B-AE-2	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 A3 5.947% 08/25/55	06/02/2025	Paydown		6,058	6,058	6,059			(1)		(1)		6,058				60	08/25/2055	1.E FE
..47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2 4.701% 11/26/35	06/02/2025	Paydown		29,308	29,313	17,971	17,950		11,357		11,357		29,308				535	11/26/2035	1.A FM
..519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4 6.000% 08/26/37	04/01/2025	Paydown		8,715	8,727	6,821	3,920		4,795		4,795		8,715				286	08/26/2037	1.A FM
..52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 5.184% 12/25/35	06/25/2025	Paydown		49,781	49,679	22,448	21,205		28,576		28,576		49,781				1,132	12/25/2035	1.A FM
..52520M-CB-7	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4 5.500% 12/25/35	06/02/2025	Paydown		107,194	107,058	88,350	56,283		50,911		50,911		107,194				2,582	12/25/2035	1.A FM
..52520M-DS-9	Lehman Mortgage Trust 2005-3 LMT 2005-3 1A6 4.934% 01/25/36	05/25/2025	Paydown			(3)	(1)	(1)		1		1							01/25/2036	1.A FM
..52520M-EK-5	Lehman Mortgage Trust 2005-3 LMT 2005-3 4A1 5.094% 01/25/36	06/02/2025	Paydown		776	766	544	558		218		218		776				16	01/25/2036	1.A FM
..52520M-FE-8	Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1 5.173% 02/25/36	06/02/2025	Paydown		32,509	32,275	27,539	27,604		4,905		4,905		32,509				709	02/25/2036	1.A FM
..52520Q-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 5.084% 11/25/36	06/25/2025	Paydown			(285)	(130)	(124)		124		124						4	11/25/2036	1.A FM
..52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36	05/01/2025	Paydown			8	4	4		(4)		(4)							09/25/2036	1.A FM
..52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 4.784% 09/25/36	05/25/2025	Paydown			18	1	1		(1)		(1)							09/25/2036	1.A FM
..52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1 4.684% 02/25/37	06/25/2025	Paydown			2,426	97	105		(105)		(105)						14	02/25/2037	1.A FM
..52521H-BF-9	Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2 6.620% 01/25/37	06/25/2025	Paydown				17	12		(12)		(12)						1	01/25/2037	6. FE
..525221-DJ-3	Lehman XS Trust Series 2005-6 LXS 2005-6 3A3A 6.260% 11/25/35	06/02/2025	Paydown		103,555	103,555	62,701	47,539		56,016		56,016		103,555				909	11/25/2035	1.A FM
..525221-EE-3	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A 6.190% 12/25/35	06/02/2025	Paydown		4,490	4,510	3,352	4,004		486		486		4,490				87	12/25/2035	1.A FM
..525221-EN-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B 5.034% 12/25/35	06/25/2025	Paydown		73,402	73,402	48,079	68,884		4,518		4,518		73,402				1,324	12/25/2035	4.C FM
..525221-GC-5	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.984% 01/25/36	06/02/2025	Paydown		40,839	40,841	32,520	30,129		10,711		10,711		40,839				1,180	01/25/2036	1.A FM
..525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1 4.704% 02/25/36	06/25/2025	Paydown		218,359	218,359	210,857	211,205		7,154		7,154		218,359				3,535	02/25/2036	1.A FM
..525221-HA-8	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1 4.954% 02/25/46	06/25/2025	Paydown		193,292	193,292	187,686	191,999		1,293		1,293		193,292				2,994	02/25/2046	3.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
525227-AK-0	Lehman XS Trust Series 2006-GP LXS 2006-GP2 2A1 4.824% 06/25/46	06/25/2025	Paydown		652	652	576			76		76		652				2	06/25/2046	1.A FM
52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B 4.854% 09/25/46	06/25/2025	Paydown		73,377	73,377	73,207	78,165		(4,788)		(4,788)		73,377				1,153	09/25/2046	1.A FM
52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 4.674% 08/25/36	05/27/2025	Paydown		8,322	8,322	6,804	8,771		(448)		(448)		8,322				159	08/25/2036	3.C FM
52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 4.674% 08/25/36	06/25/2025	Paydown		1,011	1,011	826	1,065		(54)		(54)		1,011				24	08/25/2036	4.A FM
52522H-AC-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1 4.614% 06/25/36	06/25/2025	Paydown		23,108	22,684	22,872	28,420		(5,312)		(5,312)		23,108				513	06/25/2036	5.B FM
52522Q-AU-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8 6.500% 12/25/37	06/02/2025	Paydown				4,459	3,758	185	(3,943)		(3,758)						387	12/25/2037	6. *
525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.754% 07/25/37	06/25/2025	Paydown		41,576	37,177	26,806	28,202		13,374		13,374		41,576				862	07/25/2037	1.A FM
525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2 7.500% 07/25/37	06/02/2025	Paydown		10,213	9,133	7,261	7,975		2,238		2,238		10,213				281	07/25/2037	1.A FM
525230-AB-6	Lehman XS Trust 2006-9 LXS 2006-9 A1B 4.754% 05/25/46	06/25/2025	Paydown		125	125	83	83		42		42		125					05/25/2046	1.A FM
525230-AB-6	Lehman XS Trust 2006-9 LXS 2006-9 A1B 4.754% 05/25/46	05/27/2025	Paydown			(125)	(83)	(83)		83		83							05/25/2046	1.A Z
52523K-AL-8	Lehman XS Trust 2006-17 LXS 2006-17 WF62 6.080% 11/25/36	06/02/2025	Paydown		9,104	8,646	6,009	7,210		1,894		1,894		9,104				164	11/25/2036	1.A FM
52523L-AD-4	Lehman XS Trust 2006-13 LXS 2006-13 1A4 4.814% 09/25/36	05/27/2025	Paydown		31,405	30,584	29,953			1,453		1,453		31,405				117	09/25/2036	1.A FE
52523L-AD-4	Lehman XS Trust 2006-13 LXS 2006-13 1A4 4.814% 09/25/36	06/25/2025	Paydown		9,864	9,830	9,627			237		237		9,864				74	09/25/2036	1.A FM
525245-AA-4	Lehman XS Trust 2007-3 LXS 2007-3 1AA1 4.754% 03/25/37	05/27/2025	Paydown		882	633	596	611		271		271		882				12	03/25/2037	1.A FM
52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 6.490% 04/25/37	04/01/2025	Paydown		15,569	15,569	13,078	15,294		276		276		15,569				274	04/25/2037	1.A FM
52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 6.490% 04/25/37	05/01/2025	Paydown		2,329	2,329	1,956	2,288		41		41		2,329				52	04/25/2037	1.F FM
52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 6.490% 04/25/37	06/02/2025	Paydown		2,409	2,409	2,023	2,366		43		43		2,409				65	04/25/2037	2.B FM
52524P-AZ-5	Lehman XS Trust 2007-6 LXS 2007-6 3A32 4.934% 05/25/37	06/25/2025	Paydown		1,967	1,967	1,210	1,377		590		590		1,967				36	05/25/2037	1.A FM
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 6.134% 09/25/47	06/25/2025	Paydown		190,891	190,891	164,527	164,248		26,643		26,643		190,891				3,215	09/25/2047	1.A FM
52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.434% 10/25/37	06/25/2025	Paydown		27,715	25,622	24,341	26,072		1,643		1,643		27,715				517	10/25/2037	3.B FM
52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.434% 10/25/37	06/25/2025	Paydown		8,645	7,992	10,291	10,501		(1,856)		(1,856)		8,645				161	10/25/2037	5.B FM
52525L-AQ-3	Lehman XS Trust 2007-14H LXS 2007-14H A11 5.054% 07/25/47	06/25/2025	Paydown		10,652	10,500	7,298	9,332		1,320		1,320		10,652				167	07/25/2047	1.A FM
52525L-AS-9	Lehman XS Trust 2007-14H LXS 2007-14H A22 5.234% 07/25/47	06/25/2025	Paydown		50,025	50,025	43,572	44,856		5,169		5,169		50,025				821	07/25/2047	1.A FM
542514-BZ-6	Long Beach Mortgage Loan Trust LBMLT 2002-1 M2 6.496% 05/25/32	06/25/2025	Paydown		229,197	229,197	196,946	224,597		4,600		4,600		229,197				7,371	05/25/2032	1.A FM
542514-DK-7	Long Beach Mortgage Loan Trust LBMLT 2003-1 M2 7.509% 03/25/33	06/25/2025	Paydown		47,413	47,413	46,052	48,109		(695)		(695)		47,413				1,095	03/25/2033	1.A FM
542514-DU-5	Long Beach Mortgage Loan Trust LBMLT 2003-2 M1 5.664% 06/25/33	06/25/2025	Paydown		250,761	250,761	223,626	246,300		4,462		4,462		250,761				5,281	06/25/2033	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..542514-EA-8	Long Beach Mortgage Loan Trust LBMLT 2003-3 M1 5.559% 07/25/33	06/25/2025	Paydown		29,489	29,489	29,091	29,209		280		280		29,489				682	07/25/2033	1.A FM
..542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2 5.409% 10/25/34	05/27/2025	Paydown		11,777	11,777	11,316	12,221		(444)		(444)		11,777				219	10/25/2034	1.A FM
..542514-RM-8	Long Beach Mortgage Loan Trust LBMLT 2006-1 2A4 5.034% 02/25/36	06/25/2025	Paydown		3,154	3,154	2,505	2,541		613		613		3,154				46	02/25/2036	1.A FM
..542514-SE-5	Long Beach Mortgage Loan Trust LBMLT 2006-WL2 M1 5.019% 01/25/36	04/25/2025	Paydown			(103)	(26)	(31)		31		31						1	01/25/2036	1.A FM
..542514-SX-3	Long Beach Mortgage Loan Trust LBMLT 2006-WL3 M1 5.019% 01/25/36	06/25/2025	Paydown			(430)	(507)	(492)		492		492						(11)	01/25/2036	5.A FM
..54251T-AA-7	Long Beach Mortgage Loan Trust LBMLT 2006-7 1A 4.744% 08/25/36	06/25/2025	Paydown		177	177	94	90		87		87		177				1	08/25/2036	1.A FM
..550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1 4.954% 11/25/35	06/25/2025	Paydown		57,124	57,124	55,546	55,607		1,518		1,518		57,124				1,254	11/25/2035	1.A FM
..55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.954% 05/25/36	06/25/2025	Paydown		5,915	5,044	901	901		5,014		5,014		5,915				81	05/25/2036	1.A FM
..55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.954% 05/25/36	06/25/2025	Paydown		1,845	1,573	1,505	1,531		314		314		1,845				25	05/25/2036	3.C FM
..55027B-AA-6	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A 4.814% 05/25/46	06/25/2025	Paydown		100,659	100,659	82,769	82,389		18,270		18,270		100,659				1,634	05/25/2046	1.A FM
..55027X-AA-8	Luminent Mortgage Trust 2006-5 LUM 2006-5 A1A 4.814% 07/25/36	06/25/2025	Paydown		1,261	1,261	699	656		605		605		1,261				25	07/25/2036	1.A FM
..55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.774% 10/25/46	06/25/2025	Paydown		22,073	19,509	18,616	19,457		2,616		2,616		22,073				421	10/25/2046	4.C FM
..55027Y-AD-0	Luminent Mortgage Trust 2006-6 LUM 2006-6 A1 4.834% 10/25/46	06/25/2025	Paydown		18,080	18,080	15,958	16,536		1,544		1,544		18,080				99	10/25/2046	1.A FM
..55265K-3T-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7 5.250% 12/25/33	06/02/2025	Paydown		3,920	3,920	3,825	3,767		154		154		3,920				84	12/25/2033	1.A FM
..55265K-6X-2	MASTR Asset Securitization Tru MASTR 2004-1 30PO 0.000% 02/25/34	06/02/2025	Paydown		91	91	55	55		36		36		91					02/25/2034	1.A FM
..552754-AA-1	MFA 2020-NQM1 Trust MFRA 2020-NQM1 A1 2.479% 03/25/65	06/02/2025	Paydown		2,742	2,742	2,440	2,608		134		134		2,742				30	03/25/2065	1.A
..55275B-AA-5	Mastr Asset Backed Securities MABS 2006-NC2 A1 4.694% 08/25/36	06/25/2025	Paydown		34,402	34,402	17,408	16,995		17,407		17,407		34,402				162	08/25/2036	1.A FM
..576433-A7-1	MASTR Adjustable Rate Mortgage MARM 2005-6 5A1 3.420% 07/25/35	06/02/2025	Paydown		6,576	6,576	6,048	6,304		272		272		6,576				96	07/25/2035	4.C FM
..576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2 3.191% 07/25/35	06/02/2025	Paydown		5,846	5,846	4,808	4,873		973		973		5,846				79	07/25/2035	3.A FM
..576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.552% 09/25/35	06/02/2025	Paydown		40,408	40,436	37,630			2,779		2,779		40,408				634	09/25/2035	1.A FM
..576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.552% 09/25/35	06/02/2025	Paydown		53,169	53,206	51,669	52,377		792		792		53,169				905	09/25/2035	3.B FM
..576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1 6.731% 12/21/34	06/02/2025	Paydown		7,583	7,583	7,423	7,560		23		23		7,583				219	12/21/2034	1.A FM
..576434-2H-6	MASTR Alternative Loan Trust 2 MALT 2006-2 2A1 4.834% 03/25/36	06/25/2025	Paydown		3	2				3		3		3					03/25/2036	1.A FM
..576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.067% 12/25/32	06/02/2025	Paydown		5,110	6,580	6,145	6,157		(1,047)		(1,047)		5,110				146	12/25/2032	3.A FM
..576434-D8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1 6.000% 02/25/35	06/02/2025	Paydown		1,813	1,813	1,898	1,847		(34)		(34)		1,813				45	02/25/2035	1.A FM
..576434-SK-1	MASTR Alternative Loan Trust 2 MALT 2004-6 7A1 6.000% 07/25/34	06/02/2025	Paydown		15,415	15,415	15,627	15,563		(149)		(149)		15,415				406	07/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	06/02/2025	Paydown		7,184	7,160	6,354	5,196		1,988		1,988		7,184				195	08/25/2034	1.A FM
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	06/02/2025	Paydown		6,768	6,693	6,581	5,001		1,767		1,767		6,768				222	08/25/2034	2.A FM
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	05/01/2025	Paydown		3,398	3,413	3,356	2,550		848		848		3,398				92	08/25/2034	2.B FM
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	04/01/2025	Paydown		6,820	6,824	6,710	5,099		1,720		1,720		6,820				148	08/25/2034	2.C FM
..576436-CW-7	Mastr Specialized Loan Trust MASD 2006-1 M1 5.409% 01/25/36	05/27/2025	Paydown		6,740	6,740	6,318			421		421		6,740				20	01/25/2036	1.A FE
..576436-CW-7	Mastr Specialized Loan Trust MASD 2006-1 M1 5.409% 01/25/36	06/25/2025	Paydown		42,677	42,677	40,010			2,667		2,667		42,677				257	01/25/2036	1.A FM
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 6.176% 01/25/36	06/02/2025	Paydown		97,518	97,518	94,637	95,574		1,944		1,944		97,518				2,958	01/25/2036	1.A FM
..57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35	06/02/2025	Paydown		10,408	10,408	4,325	4,261		6,147		6,147		10,408				97	11/25/2035	1.A FM
..57643L-MP-8	Mastr Asset Backed Securities MABS 2005-NC2 A4 5.134% 11/25/35	05/27/2025	Paydown		19,070	19,070	10,965			8,105		8,105		19,070				36	11/25/2035	1.A FE
..57643L-MP-8	Mastr Asset Backed Securities MABS 2005-NC2 A4 5.134% 11/25/35	06/25/2025	Paydown		75,894	75,894	43,639			32,255		32,255		75,894				253	11/25/2035	1.A FM
..57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 5.004% 01/25/36	06/25/2025	Paydown		249,715	249,715	247,610	247,876		1,839		1,839		249,715				4,480	01/25/2036	1.A FM
..57643M-DQ-4	MASTR Asset Securitization Tru MASTR 2004-6 B1 5.326% 07/25/34	06/02/2025	Paydown			6,880	1,815	2,229		(2,229)		(2,229)						(1)	07/25/2034	1.A FM
..57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5 5.250% 11/25/35	06/02/2025	Paydown		1,302	1,302	1,239	1,254		47		47		1,302				29	11/25/2035	1.A FM
..57645N-AL-4	MASTR Adjustable Rate Mortgage MARM 2007-3 1A3 5.294% 05/25/47	06/25/2025	Paydown			2,560,828													05/25/2047	1.A FM
..585525-FD-5	Mellon Residential Funding Cor MRFC 2001-TBC1 X 0.638% 11/15/31	06/02/2025	Paydown				1	1		(1)		(1)						375	11/15/2031	6. *
..589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3 5.154% 07/25/34	05/27/2025	Paydown		39,952	39,952	39,357	41,119		(1,168)		(1,168)		39,952				485	07/25/2034	1.A FM
..589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1 5.074% 01/25/29	06/25/2025	Paydown		15,792	15,792	15,579	15,539		253		253		15,792				319	01/25/2029	3.B FM
..589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2 5.335% 01/25/29	06/25/2025	Paydown		7,190	7,190	6,948	6,951		239		239		7,190				157	01/25/2029	3.A FM
..589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-WMC1 M2 6.084% 10/25/34	06/25/2025	Paydown		128,848	128,848	123,927			4,921		4,921		128,848				2,337	10/25/2034	1.A FM
..589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A 5.174% 03/25/28	06/25/2025	Paydown		6,767	6,767	6,732	6,740		27		27		6,767				146	03/25/2028	3.A FM
..589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1 5.214% 03/25/28	06/25/2025	Paydown		4,652	4,652	4,634	4,639		12		12		4,652				88	03/25/2028	3.B FM
..589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1 5.094% 06/25/28	06/25/2025	Paydown		9,354	9,354	8,877	8,885		469		469		9,354				209	06/25/2028	1.A FM
..589929-V6-2	Merrill Lynch Mortgage Investo MLCC 2003-D B1 5.379% 08/25/28	06/25/2025	Paydown		3,705	3,705	3,371	3,442		263		263		3,705				88	08/25/2028	1.A FM
..59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E 6.018% 12/25/35	06/02/2025	Paydown		41,408	41,411	38,090	38,627		2,781		2,781		41,408				1,042	12/25/2035	1.A FM
..59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 5.019% 01/25/37	06/25/2025	Paydown			(3,110)	(2,122)	(2,224)		2,224		2,224						16	01/25/2037	4.C FM
..59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.742% 02/25/36	06/02/2025	Paydown		37,409	37,409	37,443	37,900		(491)		(491)		37,409				879	02/25/2036	2.B FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59020U-5U-5	Merrill Lynch Mortgage Investo MLMI 2006-A1 1A1 4.952% 03/25/36	06/02/2025	Paydown		32,722	32,722	26,664	20,356		12,366		12,366		32,722				381	03/25/2036	1.A FM
59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 5.133% 04/25/29	06/25/2025	Paydown		22,973	22,973	21,981	22,163		810		810		22,973				500	04/25/2029	3.A FM
59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 5.133% 04/25/29	06/25/2025	Paydown		6,490	6,490	6,299	6,362		128		128		6,490				141	04/25/2029	3.B FM
59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1 5.094% 09/25/29	06/25/2025	Paydown		2,344	2,344	2,250	2,274		70		70		2,344				57	09/25/2029	1.A FM
59020U-L3-7	Merrill Lynch Mortgage Investo MLCC 2005-3 1A 6.028% 11/25/35	06/25/2025	Paydown		2,578	2,578	2,566	2,598		(20)		(20)		2,578				66	11/25/2035	1.A FM
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.415% 12/25/34	06/02/2025	Paydown		19,568	19,568	18,653	18,597		970		970		19,568				409	12/25/2034	1.A FM
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.415% 12/25/34	06/02/2025	Paydown		460	460	451	465		(5)		(5)		460				10	12/25/2034	3.A FM
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.415% 12/25/34	06/02/2025	Paydown		12,631	12,631	12,520	12,931		(301)		(301)		12,631				264	12/25/2034	3.B FM
59020U-TC-9	Merrill Lynch Mortgage Investo MLCC 2005-A A2 5.133% 03/25/30	06/25/2025	Paydown		2,610	2,610	2,524	2,550		60		60		2,610				20	03/25/2030	1.A FM
59020U-UJ-2	Merrill Lynch Mortgage Investo MLCC 2005-1 1A 6.375% 04/25/35	06/02/2025	Paydown		1,488	1,488	1,413	1,424		64		64		1,488				43	04/25/2035	1.A FM
59020U-W2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1 6.103% 12/25/35	06/02/2025	Paydown		89,743	89,753	59,007	41,596		48,147		48,147		89,743				1,924	12/25/2035	1.A FM
59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1 4.854% 07/25/30	06/25/2025	Paydown		2,599	2,599	2,472	2,508		91		91		2,599				47	07/25/2030	1.A FM
59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.364% 07/25/30	06/25/2025	Paydown			9,644	6,451	6,312		(6,312)		(6,312)						156	07/25/2030	2.C FM
59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9 4.744% 06/25/35	06/02/2025	Paydown		4,355	4,355	4,384	4,392		(37)		(37)		4,355				91	06/25/2035	1.A FM
59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C 6.018% 12/25/35	06/02/2025	Paydown		17,948	17,948	17,098	17,214		734		734		17,948				452	12/25/2035	1.A FM
590216-AF-4	Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D 4.934% 05/25/37	06/25/2025	Paydown		8,618	8,618	734	734		7,884		7,884		8,618				19	05/25/2037	1.A FM
59023C-AH-5	Merrill Lynch Mortgage Investo MLMI 2006-A3 5A1 7.000% 05/25/36	06/02/2025	Paydown		2,918	2,918	2,717	2,838		80		80		2,918				83	05/25/2036	1.A FM
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2 4.854% 04/25/37	06/25/2025	Paydown		24,104	24,104	20,246	20,232		3,872		3,872		24,104				181	04/25/2037	1.A FM
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 4.654% 03/25/37	06/25/2025	Paydown		6,012	6,012	1,611	1,555		4,457		4,457		6,012				26	03/25/2037	3.A FM
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 4.654% 03/25/37	05/27/2025	Paydown		8,601	8,601	2,305	2,225		6,376		6,376		8,601				26	03/25/2037	3.B FM
59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B 4.834% 03/25/37	06/25/2025	Paydown		9,361	9,361	2,467	2,467		6,894		6,894		9,361				42	03/25/2037	3.B FM
59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B 4.834% 03/25/37	05/27/2025	Paydown		13,392	13,392	3,529	3,529		9,862		9,862		13,392				41	03/25/2037	3.C FM
59024K-AB-9	Merrill Lynch Alternative Note MANA 2007-AF1 1AF2 5.750% 05/25/37	06/02/2025	Paydown		540	540	494	540						540				13	05/25/2037	6. FM
59024K-AF-0	Merrill Lynch Alternative Note MANA 2007-AF1 1AF6 6.000% 05/25/37	06/02/2025	Paydown		338	(22,151)	(21,223)	(19,702)		20,040		20,040		338				556	05/25/2037	5.A FM
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.914% 05/25/37	06/25/2025	Paydown		40,839	40,839	24,095	12,885		27,955		27,955		40,839				607	05/25/2037	1.A FM
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.914% 05/25/37	06/25/2025	Paydown		12,737	12,737	9,427	7,304		5,433		5,433		12,737				189	05/25/2037	4.B FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59024V-AH-2	Merrill Lynch First Franklin M FFMER 2007-3 A2D 4.934% 06/25/37	06/25/2025	Paydown		57,238	57,238	40,067	39,795		17,443		17,443		57,238				1,523	06/25/2037	1.A FM
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 6.530% 08/25/36	06/02/2025	Paydown		5,422	5,422	4,786	4,785		638		638		5,422				109	08/25/2036	1.A FM
59025J-AD-7	Merrill Lynch Mortgage Backed MLMBS 2007-3 3A1 4.968% 06/25/37	06/02/2025	Paydown		139,672	139,674	90,296	81,305		58,367		58,367		139,672				2,860	06/25/2037	1.A FM
59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1 3.000% 08/01/69	06/02/2025	Paydown		764,513	764,513	693,870	695,770		68,743		68,743		764,513				10,231	08/01/2069	2.C FE
599920-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69	06/02/2025	Paydown		1,428,871	1,428,871	1,321,726	1,328,309		100,562		100,562		1,428,871				17,800	11/01/2069	2.C FE
61690P-AK-7	Morgan Stanley Resecuritizatio MSRR 2013-R7 5B 4.762% 12/20/46	06/20/2025	Paydown		308,129	308,129	234,579	205,642		102,487		102,487		308,129				5,713	12/20/2046	1.A FM
61690T-AA-1	Morgan Stanley Resecuritizatio MSRR 2015-R3 1A 7.500% 04/26/47	06/02/2025	Paydown		29,020	29,020	32,625	30,444		(1,424)		(1,424)		29,020				951	04/26/2047	1.A FM
61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47	06/02/2025	Paydown		56,942	56,942	58,432	58,529		(1,587)		(1,587)		56,942				1,911	04/26/2047	1.A FM
61690T-AJ-2	Morgan Stanley Resecuritizatio MSRR 2015-R3 5A 8.500% 04/26/47	06/02/2025	Paydown		21,356	21,356	24,439	22,340		(984)		(984)		21,356				818	04/26/2047	1.A FM
61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1 4.601% 07/26/45	06/30/2025	Paydown		103,047	103,047	92,485	102,619		428		428		103,047				1,504	07/26/2045	1.A FM
61744C-CV-6	Morgan Stanley ABS Capital I I MSAC 2004-HE2 M1 5.289% 03/25/34	06/25/2025	Paydown		36,184	36,184	27,862	33,599		2,585		2,585		36,184				801	03/25/2034	1.A FM
61744C-HB-5	Morgan Stanley ABS Capital I I MSAC 2004-HE8 M2 5.454% 09/25/34	06/25/2025	Paydown		9,161	9,161	8,920	9,410		(249)		(249)		9,161				156	09/25/2034	1.A FM
61744C-JU-1	Morgan Stanley ABS Capital I I MSAC 2004-HE9 M2 5.364% 11/25/34	04/25/2025	Paydown		4,024	4,024	3,228	2,628		1,395		1,395		4,024				59	11/25/2034	1.A FM
61744C-MK-9	Morgan Stanley ABS Capital I I MSAC 2005-NC1 M1 5.094% 01/25/35	06/25/2025	Paydown		10,833	10,833	9,209	10,704		128		128		10,833				264	01/25/2035	1.A FM
61744C-TN-6	Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4 5.319% 07/25/35	05/27/2025	Paydown			(15,157)	(9,804)	(10,389)		10,389		10,389						135	07/25/2035	1.A FM
617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 5.019% 01/25/36	06/25/2025	Paydown			(45,796)	(20,479)	(10,476)	(5,461)	15,937		10,476						69	01/25/2036	6. FM
617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 5.014% 02/25/36	06/25/2025	Paydown		105,169	105,169	104,060	104,368		801		801		105,169				1,946	02/25/2036	1.A FM
61745M-4M-2	Morgan Stanley Mortgage Loan T MSM 2005-3AR 1A 4.632% 07/25/35	06/02/2025	Paydown		7,396	7,396	3,939	3,467		3,929		3,929		7,396				173	07/25/2035	1.A FM
61746R-AB-7	Morgan Stanley ABS Capital I I MSAC 2002-HE3 M1 6.084% 03/25/33	06/25/2025	Paydown		100	100	92	96		4		4		100				3	03/25/2033	1.A FM
61746R-EV-9	Morgan Stanley ABS Capital I I MSAC 2004-HE1 A4 5.174% 01/25/34	06/25/2025	Paydown		27,475	27,475	27,277			197		197		27,475				151	01/25/2034	1.A FM
61746W-LM-0	Morgan Stanley Dean Witter Cap MSDWC 2001-NC4 M2 6.909% 01/25/32	06/25/2025	Paydown		15,111	15,111	23,255	34,296		(19,185)		(19,185)		15,111				433	01/25/2032	1.A FM
617487-AB-9	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A1 4.594% 11/25/36	06/25/2025	Paydown		3,781	3,781	1,078	1,019		2,762		2,762		3,781				21	11/25/2036	1.A FM
61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 6.314% 02/25/34	06/02/2025	Paydown		1,859	4,208	3,899	3,983		(2,123)		(2,123)		1,859				118	02/25/2034	1.A FM
61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 6.314% 02/25/34	06/02/2025	Paydown		7	99	92	94		(87)		(87)		7				3	02/25/2034	1.B FM
61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 6.314% 02/25/34	04/01/2025	Paydown		66	66	61	62		3		3		66				1	02/25/2034	1.C FM
61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A 5.000% 08/25/35	06/02/2025	Paydown		566	566	563	569		(3)		(3)		566				12	08/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1 4.452% 08/25/35	06/02/2025	Paydown		6,147	6,147	5,517	5,519		627		627		6,147				116	08/25/2035	1.A FM
..61748H-KG-5	Morgan Stanley Mortgage Loan T MSM 2005-4 5A4 5.500% 08/25/35	04/01/2025	Paydown		806	806	778	784		22		22		806				4	08/25/2035	1.G FM
..61748H-KG-5	Morgan Stanley Mortgage Loan T MSM 2005-4 5A4 5.500% 08/25/35	06/02/2025	Paydown		1,544	1,581	1,527	1,538		6		6		1,544				18	08/25/2035	2.A FM
..61748H-KM-2	Morgan Stanley Mortgage Loan T MSM 2005-4 6A2 7.200% 08/25/35	06/25/2025	Paydown				560	505		(505)		(505)						44	08/25/2035	6. *
..61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2 5.381% 09/25/35	06/02/2025	Paydown		53,632	53,622	45,083	46,343		7,289		7,289		53,632				1,216	09/25/2035	1.A FM
..61748H-NW-7	Morgan Stanley Mortgage Loan T MSM 2005-7 3A1 4.634% 11/25/35	06/02/2025	Paydown		198,164	198,164	119,146	109,101		89,063		89,063		198,164				3,084	11/25/2035	1.A FM
..61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1 5.500% 11/25/35	06/02/2025	Paydown		4,454	4,454	3,569	2,833		1,621		1,621		4,454				40	11/25/2035	1.A FM
..61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A 4.724% 12/25/35	06/25/2025	Paydown		134,119	134,113	105,236	105,542		28,577		28,577		134,119				2,812	12/25/2035	1.A FM
..61748H-QX-2	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1X 0.000% 12/25/35	06/02/2025	Paydown				1,483	1	1,482	(1,483)		(1)							12/25/2035	6. FE
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.714% 02/25/36	06/25/2025	Paydown		1,915	2,477	1,483	1,436		479		479		1,915				51	02/25/2036	2.C FM
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.714% 02/25/36	05/25/2025	Paydown		81,933	69,518	41,626	40,317		41,616		41,616		81,933				1,569	02/25/2036	3.A FM
..61748H-VH-1	Morgan Stanley Mortgage Loan T MSM 2006-2 2A1 5.334% 02/25/36	06/25/2025	Paydown		165,748	145,302	134,391	143,790		21,958		21,958		165,748				3,908	02/25/2036	1.G FM
..61748H-VH-1	Morgan Stanley Mortgage Loan T MSM 2006-2 2A1 5.334% 02/25/36	04/25/2025	Paydown		4,331	4,331	4,006	4,286		45		45		4,331				77	02/25/2036	2.A FM
..61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36	06/02/2025	Paydown		6,299	6,299	3,675	3,597		2,702		2,702		6,299				134	02/25/2036	1.A FM
..61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3 5.500% 02/25/36	06/02/2025	Paydown		42,093	42,097	27,841	22,160		19,933		19,933		42,093				898	02/25/2036	1.A FM
..61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 4.694% 03/25/36	06/25/2025	Paydown		74,434	74,105	53,715	48,498		25,936		25,936		74,434				1,866	03/25/2036	1.A FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.664% 03/25/36	06/02/2025	Paydown		11,455	11,455	7,582	7,471		3,983		3,983		11,455				263	03/25/2036	2.C FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.664% 03/25/36	04/01/2025	Paydown		5,444	5,444	3,603	3,551		1,893		1,893		5,444				94	03/25/2036	3.A FM
..61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.166% 03/25/36	06/02/2025	Paydown		3,044	3,046	2,105	2,564		480		480		3,044				52	03/25/2036	1.A FM
..61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A 4.684% 04/25/36	06/25/2025	Paydown		277,749	277,984	203,805	200,852		76,897		76,897		277,749				6,687	04/25/2036	1.A FM
..61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-9AR A5 4.954% 08/25/36	06/25/2025	Paydown		106,615	106,615	25,526			81,089		81,089		106,615				122	08/25/2036	1.A FM
..61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 4.854% 06/25/36	06/25/2025	Paydown			(1,182)	(382)		(257)	257								13	06/25/2036	1.A FM
..61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.836% 06/25/36	06/02/2025	Paydown		1,160	1,160	784	746		414		414		1,160				28	06/25/2036	1.A FM
..61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.836% 06/25/36	05/01/2025	Paydown		2,139	2,139	1,446	1,375		764		764		2,139				44	06/25/2036	1.G FM
..61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.836% 06/25/36	04/01/2025	Paydown		2,122	2,122	1,435	1,364		758		758		2,122				35	06/25/2036	2.B FM
..61750Y-AB-5	Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A 6.316% 11/25/36	06/02/2025	Paydown		11,077	11,077	2,599	2,382		8,695		8,695		11,077				53	11/25/2036	1.A FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61750Y-AE-9	Morgan Stanley Mortgage Loan T MSM 2006-15XS A4A 6.700% 11/25/36	06/02/2025	Paydown		2,084	2,084	458	414		1,670		1,670		2,084				10	11/25/2036	1.A FM
..61752R-AH-5	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A2S 6.204% 01/25/47	06/02/2025	Paydown		16,740	16,740	6,742	6,202		10,538		10,538		16,740				99	01/25/2047	1.A FM
..61752R-AJ-1	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A3S 6.358% 01/25/47	06/02/2025	Paydown		48,843	48,843	19,890	17,840		31,002		31,002		48,843				290	01/25/2047	1.A FM
..61753E-AP-5	Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1 4.564% 01/25/37	06/25/2025	Paydown		3,875	3,875	1,542	1,479		2,396		2,396		3,875				22	01/25/2037	1.A FM
..61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1 4.714% 06/25/37	06/25/2025	Paydown			(7,734)	(3,565)	(4,157)		4,157		4,157						55	06/25/2037	1.A FM
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.379% 10/25/37	06/02/2025	Paydown		13,786	13,534	9,899	9,591		4,195		4,195		13,786				198	10/25/2037	3.A FM
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.473% 11/25/37	06/02/2025	Paydown		6,932	6,932	5,175	4,920		2,012		2,012		6,932				113	11/25/2037	3.A FM
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.473% 11/25/37	04/01/2025	Paydown		3,492	3,492	2,607	2,479		1,014		1,014		3,492				41	11/25/2037	3.B FM
..61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1 3.368% 11/25/37	06/02/2025	Paydown		50,725	50,725	40,684	39,827		10,898		10,898		50,725				710	11/25/2037	1.A FM
..61756X-BT-1	Morgan Stanley Mortgage Loan T MSM 2007-15AR 5A1 3.824% 12/25/37	06/02/2025	Paydown		936	936	732	755		181		181		936				12	12/25/2037	4.A FM
..61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 4.919% 05/26/36	06/26/2025	Paydown		71,913	207,110	158,374	126,460		(54,547)		(54,547)		71,913				3,652	05/26/2036	1.A FM
..61759D-AF-3	Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B 5.479% 07/26/35	06/02/2025	Paydown		235,898	235,898	218,282	222,945		12,953		12,953		235,898				5,989	07/26/2035	1.A FM
..61759F-AE-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 1C 4.766% 01/26/36	06/26/2025	Paydown		125,720	125,720	91,164	91,459		34,261		34,261		125,720				1,630	01/26/2036	1.A FM
..61759F-AJ-0	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 2B 7.382% 07/26/36	06/26/2025	Paydown			33,716	20,425	20,441		(20,441)		(20,441)						2,203	07/26/2036	5.B FM
..61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47	05/01/2025	Paydown			(3,947)	(2,438)	(1,205)		2,202		2,202						52	08/26/2047	1.A FM
..61759H-BA-4	Morgan Stanley Re-REMIC Trust MSRR 2010-R5 4B 4.736% 06/26/36	06/30/2025	Paydown		28,308	28,308	24,612	25,164		3,145		3,145		28,308				763	06/26/2036	1.A FM
..61759N-AT-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R6 2B 6.316% 06/21/36	06/02/2025	Paydown		72,021	72,021	68,330	71,100		921		921		72,021				1,931	06/21/2036	1.A FM
..61759Q-AN-7	Morgan Stanley Re-REMIC Trust MSRR 2010-R7 2C 5.500% 01/26/37	06/02/2025	Paydown		1,141	1,301	988	1,174		(33)		(33)		1,141				30	01/26/2037	1.A FM
..61761P-AG-0	Morgan Stanley Reremic Trust MSRR 2013-R1 2B2 5.135% 07/26/37	06/02/2025	Paydown		22,953	27,836	27,199	27,156		(4,203)		(4,203)		22,953				613	07/26/2037	4.A FM
..61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2 4.351% 12/26/36	06/02/2025	Paydown		39,033	44,124	37,290	38,489		545		545		39,033				811	12/26/2036	1.A FM
..61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2 4.179% 11/26/36	06/02/2025	Paydown		62,265	62,008	62,116	65,478		(3,213)		(3,213)		62,265				897	11/26/2036	4.A FM
..61762B-CZ-6	Morgan Stanley Reremic Trust MSRR 2013-R3 10B2 6.464% 10/26/35	06/02/2025	Paydown		40,271	40,271	38,710	40,312		(41)		(41)		40,271				1,002	10/26/2035	1.A FM
..61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 4.343% 04/26/53	06/02/2025	Paydown		196,899	158,905	145,482	146,432		50,467		50,467		196,899				3,716	04/26/2053	1.A FM
..61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.362% 04/26/53	06/26/2025	Paydown		294,425	294,425	216,618	251,980		42,445		42,445		294,425				1,742	04/26/2053	1.A FM
..61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 6.464% 09/26/36	06/02/2025	Paydown		88,397	88,397	82,739	82,296		6,101		6,101		88,397				2,232	09/26/2036	1.A FM
..61762U-BL-6	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2 5.029% 09/26/36	06/02/2025	Paydown		22,655	22,655	16,137	19,579		3,076		3,076		22,655				471	09/26/2036	1.A FM

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									10	11	12	13	14							
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..61762U-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2 6.654% 09/26/36	06/02/2025	Paydown		39,183	39,183	31,827	29,669		9,514		9,514		39,183				971	09/26/2036	1.A FM
..61762U-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 9B2 5.148% 09/26/36	06/30/2025	Paydown		229,842	229,834	188,035	188,035		41,807		41,807		229,842				5,187	09/26/2036	1.A FM
..61762U-CQ-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 10B2 7.287% 09/26/36	06/02/2025	Paydown		110,076	111,083	102,291	107,177		2,900		2,900		110,076				3,446	09/26/2036	1.A FM
..61763D-AN-0	Morgan Stanley Resecuritizatio MSRR 2013-R9 2B2 4.322% 06/26/46	06/02/2025	Paydown		5,002	7	5	4		4,998		4,998		5,002				180	06/26/2046	1.A FM
..61763D-BC-3	Morgan Stanley Resecuritizatio MSRR 2013-R9 4B2 4.788% 06/26/46	06/02/2025	Paydown		45,724	41,078	30,248	47,156		(1,432)		(1,432)		45,724				978	06/26/2046	1.A FM
..61763D-BJ-8	Morgan Stanley Resecuritizatio MSRR 2013-R9 5B 4.839% 06/26/46	06/20/2025	Paydown		133,496	133,496	116,379	114,690		18,806		18,806		133,496				2,497	06/26/2046	1.A FM
..61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.321% 01/26/51	06/02/2025	Paydown		299,947	290,252	238,652	237,749		62,199		62,199		299,947				6,648	01/26/2051	2.B FM
..61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.321% 01/26/51	04/01/2025	Paydown		195,997	195,997	161,153	160,543		35,453		35,453		195,997				2,899	01/26/2051	2.C FM
..61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 5.493% 08/26/34	06/02/2025	Paydown		409,565	409,565	373,343	383,124		26,441		26,441		409,565				9,674	08/26/2034	1.A FM
..61763T-AY-1	Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2 5.054% 08/26/34	06/02/2025	Paydown		276,912	276,912	265,636	272,921		3,991		3,991		276,912				6,528	08/26/2034	1.A FM
..61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.964% 11/20/36	06/02/2025	Paydown		47,886	47,886	45,170	45,190		2,696		2,696		47,886				1,049	11/20/2036	1.A FM
..61775L-AA-6	Morgan Stanley Residential Mor MSRM 2023-INV1 A1 6.500% 08/25/53	06/02/2025	Paydown		346,086	346,086	350,629	350,629		(4,542)		(4,542)		346,086				9,338	08/25/2053	1.A
..61776H-AB-2	Morgan Stanley Residential Mor MSRM 2024-NQM2 A2 6.740% 05/25/69	04/01/2025	Paydown		300,750	300,750	304,274			(3,524)		(3,524)		300,750				1,802	05/25/2069	1.C Z
..61776H-AB-2	Morgan Stanley Residential Mor MSRM 2024-NQM2 A2 6.740% 05/25/69	06/02/2025	Paydown		587,601	587,601	594,487			(6,886)		(6,886)		587,601				8,437	05/25/2069	1.C FE
..61777Q-AD-7	Morgan Stanley Residential Mor MSRM 2024-NQM5 A2 5.902% 10/25/69	06/01/2025	Paydown		136,847	136,847	137,093			(246)		(246)		136,847				825	10/25/2069	1.D FE
..61778L-AE-5	Morgan Stanley Residential Mor MSRM 2025-NQM3 A3 5.864% 05/25/70	06/01/2025	Paydown		214,275	214,275	214,273			3		3		214,275				1,047	05/25/2070	1.G Z
..617932-AD-0	Morgan Stanley Residential Mor MSRM 2025-NQM1 A2 5.941% 11/25/69	06/02/2025	Paydown		216,870	216,870	216,599			271		271		216,870				1,483	11/25/2069	1.C FE
..617942-AA-5	Morgan Stanley Residential Mor MSRM 2025-HX1 A1 5.960% 03/25/70	06/25/2025	Paydown		1,859,117	1,859,117	1,859,087			30		30		1,859,117				15,324	03/25/2070	1.A FE
..617942-AD-9	Morgan Stanley Residential Mor MSRM 2025-HX1 A2 6.163% 03/25/70	05/01/2025	Paydown		129,016	129,016	129,015			1		1		129,016				663	03/25/2070	1.D Z
..617942-AD-9	Morgan Stanley Residential Mor MSRM 2025-HX1 A2 6.163% 03/25/70	06/02/2025	Paydown		249,965	249,965	249,963			2		2		249,965				2,568	03/25/2070	1.D FE
..617942-AE-7	Morgan Stanley Residential Mor MSRM 2025-HX1 A3 6.467% 03/25/70	05/01/2025	Paydown		139,517	139,517	139,516							139,517				752	03/25/2070	1.G Z
..617942-AE-7	Morgan Stanley Residential Mor MSRM 2025-HX1 A3 6.467% 03/25/70	06/02/2025	Paydown		270,310	270,310	270,309			1		1		270,310				2,914	03/25/2070	1.G FE
..617944-AA-1	Morgan Stanley Residential Mor MSRM 2025-1 6.000% 03/25/55	04/25/2025	Paydown		2,026,205	2,026,205	2,025,572			633		633		2,026,205				10,131	03/25/2055	1.A Z
..617944-AA-1	Morgan Stanley Residential Mor MSRM 2025-1 6.000% 03/25/55	06/02/2025	Paydown		2,906,795	2,906,795	2,905,886			908		908		2,906,795				34,632	03/25/2055	1.A FE
..617944-AY-9	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.672% 03/25/55	04/01/2025	Paydown		7,685	7,685	7,896			(211)		(211)		7,685				43	03/25/2055	1.D Z
..617944-AY-9	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.672% 03/25/55	06/02/2025	Paydown		16,449	16,449	16,901			(453)		(453)		16,449				230	03/25/2055	1.D FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..617944-BB-8	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.672% 03/25/55	04/01/2025	Paydown		4,134	4,134	4,223			(90)		(90)		4,134				23	03/25/2055	1.G Z
..617944-BB-8	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.672% 03/25/55	06/02/2025	Paydown		8,848	8,848	9,040			(192)		(192)		8,848				124	03/25/2055	1.G FE
..61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2 5.214% 02/25/35	06/25/2025	Paydown		11,432	11,432	11,309	11,322		110		110		11,432				264	02/25/2035	1.A FM
..61915C-AA-7	MortgageIT Securities Corp Mor MHL 2007-2 A1 4.934% 09/25/37	04/25/2025	Paydown		7,784	7,784	5,863			1,921		1,921		7,784				27	09/25/2037	1.A FE
..61915C-AA-7	MortgageIT Securities Corp Mor MHL 2007-2 A1 4.934% 09/25/37	06/25/2025	Paydown		18,616	18,616	14,021			4,595		4,595		18,616				171	09/25/2037	1.A FM
..61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.734% 06/25/47	06/25/2025	Paydown		11,316	11,316	9,010	9,363		1,953		1,953		11,316				209	06/25/2047	1.A FM
..61915Y-AE-1	MortgageIT Securities Corp Mor MHL 2007-1 2A14 4.994% 06/25/47	06/25/2025	Paydown		58,400	58,400	45,464	45,464		12,936		12,936		58,400				1,126	06/25/2047	1.A FM
..62923J-AJ-1	NMLT 2021-INV1 Trust NLT 2021-INV1 A1OS 0.500% 05/25/56	06/02/2025	Paydown				20,558	20,363	195	(20,558)		(20,363)						2,747	05/25/2056	6. *
..62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1 6.500% 10/25/34	06/02/2025	Paydown		67,401	69,872	66,965	61,768		5,633		5,633		67,401				1,401	10/25/2034	1.A FM
..62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	06/02/2025	Paydown		93,617	93,182	90,542	90,332		3,924	639	3,285		93,617				1,571	02/25/2035	1.A FM
..62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF 4.884% 02/25/35	06/25/2025	Paydown		32,840	32,688	26,875	28,287		4,554		4,554		32,840				414	02/25/2035	1.A FM
..643528-AF-9	New Century Alternative Mortga NCAMT 2006-ALT1 AF6 6.667% 07/25/36	06/02/2025	Paydown		55,520	55,520	37,476	11,642		43,878		43,878		55,520				310	07/25/2036	1.A FM
..64352V-GA-3	New Century Home Equity Loan T NCHET 2004-2 M1 5.319% 08/25/34	06/25/2025	Paydown		3,080	3,080	3,176	3,194		(114)		(114)		3,080				56	08/25/2034	1.A FM
..64352V-GK-1	New Century Home Equity Loan T NCHET 2004-A M11 3.992% 08/25/34	06/02/2025	Paydown		133,292	133,292	125,544			7,748		7,748		133,292				908	08/25/2034	1.A FM
..64829N-AD-6	New Residential Mortgage Loan NRZT 2017-4A B1 4.500% 05/25/57	06/02/2025	Paydown		33,779	33,779	36,479	35,040		(1,261)		(1,261)		33,779				644	05/25/2057	1.A
..64829N-AF-1	New Residential Mortgage Loan NRZT 2017-4A B2 4.750% 05/25/57	06/02/2025	Paydown		23,802	23,802	25,685	24,520		(718)		(718)		23,802				479	05/25/2057	1.A
..64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D 6.457% 10/25/46	06/02/2025	Paydown		24,283	24,283	24,212	24,110		173		173		24,283				683	10/25/2046	1.G FE
..64831H-AB-9	New Residential Mortgage Loan NRZT 2023-NQM1 A2 7.319% 10/25/63	06/02/2025	Paydown		567,500	567,500	576,013			(8,513)		(8,513)		567,500				10,153	10/25/2063	1.A
..64831V-AA-0	New Residential Mortgage Loan NRZT 2022-NQM5 A1 6.296% 11/25/52	06/02/2025	Paydown		150,318	150,318	148,902	150,318						150,318				3,869	11/25/2052	1.A
..649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 4.984% 05/25/36	06/02/2025	Paydown		390	390	349	343		47		47		390				8	05/25/2036	1.A FM
..649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 4.984% 05/25/36	06/02/2025	Paydown		523	523	490	492		30		30		523				13	05/25/2036	2.A FM
..649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 4.984% 05/25/36	05/01/2025	Paydown		1,006	1,006	943	948		58		58		1,006				19	05/25/2036	2.B FM
..65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 5.544% 10/25/34	06/25/2025	Paydown		182,320	182,320	174,289	181,047		1,273		1,273		182,320				4,841	10/25/2034	1.A FM
..65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1 5.574% 11/25/34	06/25/2025	Paydown		259,016	259,016	212,717	245,932		13,085		13,085		259,016				6,964	11/25/2034	1.A FM
..65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 4.814% 08/25/36	06/25/2025	Paydown		221	221	37	37		184		184		221				1	08/25/2036	1.A FM
..65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36	06/02/2025	Paydown		9,930	9,930	2,884	2,807		7,122		7,122		9,930				58	06/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..65537D-AA-4	Nomura Asset Acceptance Corp A NAA 2006-S4 A1 4.774% 08/25/36	06/25/2025	Paydown		2,001	1,499	1,117	1,085		915		915		2,001					08/25/2036	1.A FM
..65537E-AB-0	Nomura Asset Acceptance Corp A NAA 2006-AR3 A1B 4.914% 10/25/36	06/25/2025	Paydown		98	98	1	1		97		97		98				2	10/25/2036	1.A FM
..65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.754% 02/25/37	06/25/2025	Paydown		6,231	5,838	3,821	5,471		760		760		6,231				128	02/25/2037	1.A FM
..65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.754% 02/25/37	06/25/2025	Paydown		1,208	1,132	1,117	1,163		46		46		1,208				25	02/25/2037	3.A FM
..65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 4.594% 02/25/37	06/25/2025	Paydown		22,085	20,154	12,919	18,992		3,093		3,093		22,085				455	02/25/2037	1.A FM
..65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 4.594% 02/25/37	06/25/2025	Paydown		6,362	5,806	5,747	6,033		328		328		6,362				131	02/25/2037	3.B FM
..65537K-AY-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1A4 5.234% 02/25/37	06/25/2025	Paydown		919	919	276	276		642		642		919				4	02/25/2037	1.A FM
..65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1 4.899% 01/25/37	06/25/2025	Paydown			(34,253)	(34,252)		(34,252)	34,252									01/25/2037	1.A FM
..65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 4.774% 12/25/36	06/25/2025	Paydown		14,383	14,383	11,444	11,524		2,859		2,859		14,383				232	12/25/2036	1.A FM
..65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3 4.777% 12/26/35	06/02/2025	Paydown		23,330	23,330	18,566	22,101		1,229		1,229		23,330				513	12/26/2035	1.A FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.452% 03/26/36	06/02/2025	Paydown		29,310	29,655	28,647	28,902		408		408		29,310				751	03/26/2036	1.E FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.452% 03/26/36	05/01/2025	Paydown		34,526	34,953	33,803	34,155		371		371		34,526				721	03/26/2036	1.F FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.452% 03/26/36	06/02/2025	Paydown		83,057	84,012	81,249	82,095		962		962		83,057				2,292	03/26/2036	1.G FM
..65539L-AF-3	Nomura Resecuritization Trust NMRR 2011-1RA 1A6 5.452% 03/26/36	06/02/2025	Paydown		80,955	81,906	80,076	80,740		215		215		80,955				2,074	03/26/2036	2.B FM
..65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14 5.037% 07/26/35	06/02/2025	Paydown		33,137	33,137	31,472	30,557		2,580		2,580		33,137				797	07/26/2035	1.A FM
..65539V-AW-4	Nomura Resecuritization Trust NMRR 2011-3RA 2A3 4.495% 03/26/37	06/02/2025	Paydown		431,265	431,265	427,628	428,112		3,152		3,152		431,265				8,679	03/26/2037	1.A FM
..65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2 4.784% 01/26/37	06/26/2025	Paydown		163,369	163,369	148,005	148,134		15,235		15,235		163,369				2,840	01/26/2037	1.A FM
..65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2 4.729% 01/26/36	06/02/2025	Paydown		36,200	34,123	27,385	33,003		3,197		3,197		36,200				745	01/26/2036	1.A FM
..65540R-AL-4	Nomura Resecuritization Trust NMRR 2014-7R 3A4 4.729% 01/26/36	06/02/2025	Paydown		23,849	22,480	18,613	22,121		1,728		1,728		23,849				491	01/26/2036	1.A FM
..65542E-AG-2	Nomura Resecuritization Trust NMRR 2016-1R 4A2 5.346% 03/28/36	06/02/2025	Paydown		3,420	2,782	962	884		2,501		2,501		3,420				91	03/28/2036	1.A Z
..66987X-HB-4	NovaStar Mortgage Funding Trus NHEL 2005-3 M5 5.394% 01/25/36	06/25/2025	Paydown			(6,497)													01/25/2036	6. *
..670857-AA-9	OBX 2021-NQM2 Trust OBX 2021-NQM2 A1 1.101% 05/25/61	06/01/2025	Paydown		72,796	72,796	58,805			13,990		13,990		72,796				67	05/25/2061	1.A
..67114J-AB-6	OBX 2021-NQM3 Trust OBX 2021-NQM3 A2 1.260% 07/25/61	06/01/2025	Paydown		12,723	12,723	10,347			2,376		2,376		12,723				13	07/25/2061	1.A
..67117X-AC-0	OBX 2023-NQM7 Trust OBX 2023-NQM7 A3 7.299% 04/25/63	06/02/2025	Paydown		288,628	288,628	293,092			(4,465)		(4,465)		288,628				3,060	04/25/2063	1.A
..67118H-AC-4	OBX 2024-NQM2 Trust OBX 2024-NQM2 A2 6.030% 12/25/63	06/01/2025	Paydown		26,071	26,071	26,132			(61)		(61)		26,071				131	12/25/2063	1.A
..67118K-AC-7	OBX 2024-NQM3 Trust OBX 2024-NQM3 A3 6.433% 12/25/63	06/02/2025	Paydown		143,768	143,768	144,740			(972)		(972)		143,768				2,388	12/25/2063	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67119E-AB-2	OBX 2024-NQM11 Trust OBX 2024-NQM11 A2 6.128% 06/25/64	06/01/2025	Paydown		28,467	28,467	28,625			(158)		(158)		28,467				145	06/25/2064	1.A
..67120V-AC-9	OBX 2025-NQM2 Trust OBX 2025-NQM2 A3 5.952% 11/25/64	06/02/2025	Paydown		433,489	433,489	433,692			(203)		(203)		433,489				3,707	11/25/2064	1.E FE
..67449A-AC-9	OBX 2025-NQM8 Trust OBX 2025-NQM8 A3 5.826% 03/25/65	06/01/2025	Paydown		255,590	255,590	255,586			4		4		255,590				1,241	03/25/2065	1.F FE
..68383N-CH-4	Opteum Mortgage Acceptance Cor OPMAC 2005-4 M2 5.184% 11/25/35	06/25/2025	Paydown		12,021	12,021	11,631			391		391		12,021				149	11/25/2035	1.D Z
..68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1 5.866% 01/25/37	06/02/2025	Paydown		18,628	18,628	17,409	17,277		1,351		1,351		18,628				266	01/25/2037	1.A FM
..68403K-AD-7	Option One Mortgage Loan Trust OOMLT 2007-6 2A4 4.684% 07/25/37	06/25/2025	Paydown		1,731	1,731	1,050	1,082		649		649		1,731				10	07/25/2037	1.A FM
..69121E-AG-3	Ownit Mortgage Loan Trust Seri OWNIT 2006-5 M1 4.869% 07/25/37	06/25/2025	Paydown			(1,177)													07/25/2037	1.A FM
..69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2 3.136% 10/25/35	06/02/2025	Paydown		108,219	108,219	59,403	44,253		49,219		49,219		108,219				775	10/25/2035	1.A FM
..69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 4.809% 10/25/37	06/25/2025	Paydown			(10,821)	(2,027)	(2,425)		2,425		2,425							10/25/2037	1.A FM
..69380W-AB-0	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 A2 6.636% 03/25/59	05/06/2025	Paydown		113,112	113,112	114,163			(1,051)		(1,051)		113,112				626	03/25/2059	1.A Z
..69380W-AB-0	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 A2 6.636% 03/25/59	06/01/2025	Paydown		130,105	130,105	131,314			(1,209)		(1,209)		130,105				1,439	03/25/2059	1.A
..69382C-AB-2	PMT Loan Trust 2025-INV3 PMTLT 2025-INV3 A2 6.000% 03/25/56	06/25/2025	Paydown		478,795	478,795	481,413			(2,618)		(2,618)		478,795				3,940	03/25/2056	1.A FE
..69382F-AE-9	PRKCM 2025-HOME1 PRKCM Trust 2025-HOME1 6.002% 02/25/60	04/25/2025	Paydown		31,721	31,721	31,721							31,721				159	02/25/2060	1.F Z
..69382F-AE-9	PRKCM 2025-HOME1 PRKCM Trust 2025-HOME1 6.002% 02/25/60	06/25/2025	Paydown		326,645	326,645	326,642			3		3		326,645				4,184	02/25/2060	1.F FE
..693977-AB-6	PRPM 2024-NQM1 Trust PRPM 2024-NQM1 A2 6.569% 12/25/68	06/02/2025	Paydown		1,598,609	1,598,609	1,613,347			(14,737)		(14,737)		1,598,609				26,714	12/25/2068	1.A
..73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1 6.500% 10/25/59	06/02/2025	Paydown		699,518	699,518	708,918	708,149		(8,631)		(8,631)		699,518				17,920	10/25/2059	1.A
..73015D-AB-7	PMT Loan Trust 2025-INV4 PMTLT 2025-INV4 A2 6.000% 03/25/56	06/02/2025	Paydown		883,498	883,498	889,710			(6,212)		(6,212)		883,498				5,441	03/25/2056	1.A FE
..74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1 4.784% 06/25/36	06/25/2025	Paydown		10,229	30,009	14,929	19,528		(9,299)		(9,299)		10,229				596	06/25/2036	4.B FM
..74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1 4.934% 02/25/35	06/25/2025	Paydown		74,159	74,159	71,575	73,698		461		461		74,159				1,308	02/25/2035	1.A FM
..749228-AA-0	RALI Series 2006-QS4 Trust RALI 2006-QS4 A1 6.000% 04/25/36	06/02/2025	Paydown		36,623	45,090	37,950	38,428		(1,805)		(1,805)		36,623				1,438	04/25/2036	4.B FM
..749228-AD-4	RALI Series 2006-QS4 Trust RALI 2006-QS4 A4 6.000% 04/25/36	06/02/2025	Paydown		32,554	40,080	34,090	34,485		(1,932)		(1,932)		32,554				1,278	04/25/2036	4.B FM
..74922A-AA-5	RALI Series 2007-QH6 Trust RALI 2007-QH6 A1 4.814% 07/25/37	06/25/2025	Paydown		142,369	142,369	114,786	129,825		12,544		12,544		142,369				865	07/25/2037	1.A FM
..74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1 4.714% 03/25/37	06/25/2025	Paydown		20,521	20,521	18,114	18,725		1,795		1,795		20,521				341	03/25/2037	1.A FM
..74922K-AB-1	RALI Series 2007-QS1 Trust RALI 2007-QS1 1A2 5.450% 01/25/37	06/25/2025	Paydown				187	187		(187)		(187)						23	01/25/2037	5.C FE
..74922P-AC-8	RALI Series 2007-QA2 Trust RALI 2007-QA2 A3 4.734% 02/25/37	06/25/2025	Paydown		37,449	37,337	36,007	37,379		71		71		37,449				470	02/25/2037	4.C FM
..74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.794% 09/25/36	06/25/2025	Paydown		228,267	226,601	194,060	218,092		10,175		10,175		228,267				1,519	09/25/2036	3.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..749220-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.794% 09/25/36	06/25/2025	Paydown		12,374	12,283	10,727	12,007		366		366		12,374				82	09/25/2036	3.B FM
..74922W-AA-7	RALI Series 2007-QH3 Trust RALI 2007-QH3 A1 4.754% 04/25/37	06/25/2025	Paydown		97,017	97,017	78,475	88,515		8,502		8,502		97,017				2,010	04/25/2037	1.A FM
..74923H-AE-1	RALI Series 2007-QS4 Trust RALI 2007-QS4 2A1 4.764% 03/25/37	06/25/2025	Paydown			242	36	36		(36)		(36)						4	03/25/2037	1.A FM
..74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.954% 03/25/37	06/25/2025	Paydown		27,697	46,282	30,787	31,510		(3,813)		(3,813)		27,697				974	03/25/2037	1.A FM
..74923J-AE-7	RALI Series 2007-QS5 Trust RALI 2007-QS5 A5 4.734% 03/25/37	06/25/2025	Paydown		13,326	22,268	16,773	17,025		(3,699)		(3,699)		13,326				448	03/25/2037	1.A FM
..74923J-AH-0	RALI Series 2007-QS5 Trust RALI 2007-QS5 A8 6.700% 03/25/37	06/25/2025	Paydown				5,868	4,930	583	(5,513)		(4,930)						677	03/25/2037	5.C FE
..74923J-AJ-6	RALI Series 2007-QS5 Trust RALI 2007-QS5 A9 4.984% 03/25/37	06/25/2025	Paydown		21,920	36,629	28,015	28,420		(6,500)		(6,500)		21,920				776	03/25/2037	1.A FM
..74923T-AA-3	RALI Series 2007-QO3 Trust RALI 2007-QO3 A1 4.754% 03/25/47	06/25/2025	Paydown		83,371	83,371	70,725	74,579		8,793		8,793		83,371				1,647	03/25/2047	1.A FM
..74923X-AA-4	RALI Series 2007-QA3 Trust RALI 2007-QA3 A1 4.634% 05/25/37	05/27/2025	Paydown		20,032	20,032	18,342			1,690		1,690		20,032				83	05/25/2037	1.A FE
..74923X-AA-4	RALI Series 2007-QA3 Trust RALI 2007-QA3 A1 4.634% 05/25/37	06/25/2025	Paydown		56,209	29,353	26,877			29,332		29,332		56,209				550	05/25/2037	1.A FM
..74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 4.839% 01/25/37	06/25/2025	Paydown			(2,845)	(2,695)	(1,131)	(1,241)	2,372		1,131						59	01/25/2037	6. FM
..74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4 6.250% 01/25/37	06/02/2025	Paydown		23,349	23,067	22,539	21,818		1,531		1,531		23,349				638	01/25/2037	3.B FM
..74927X-AE-2	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5 6.000% 01/25/37	06/02/2025	Paydown		39,003	39,003	20,348	20,052		18,952		18,952		39,003				1,106	01/25/2037	1.A FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	06/02/2025	Paydown		4,849	4,423	4,112	3,439		1,409		1,409		4,849				70	10/26/2035	2.A FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	05/01/2025	Paydown		1,485	1,485	1,381	1,155		330		330		1,485				14	10/26/2035	2.B FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	04/01/2025	Paydown		1,360	3,426	3,185	2,664		(1,304)		(1,304)		1,360				16	10/26/2035	2.C FM
..74928J-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 6.974% 10/26/35	06/30/2025	Paydown		411,875	411,875	395,459	394,061		17,814		17,814		411,875				14,631	10/26/2035	1.A FM
..74928W-BQ-5	RBSSP Resecuritization Trust 2 RBSSP 2009-5 12A3 5.019% 09/21/46	06/02/2025	Paydown		2,667	3,090	2,612	2,626		41		41		2,667				64	09/21/2046	1.A FM
..74928X-BB-6	RBSSP Resecuritization Trust 2 RBSSP 2009-6 3A2 5.177% 01/26/36	06/26/2025	Paydown		310,590	273,455	258,368			52,222		52,222		310,590				4,352	01/26/2036	1.A FM
..74928X-CS-8	RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3 4.546% 08/26/35	06/02/2025	Paydown		13,925	13,925	11,628	13,534		391		391		13,925				278	08/26/2035	5.A FM
..74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 4.893% 06/26/35	06/02/2025	Paydown		32,091	32,091	29,390	29,411		2,680		2,680		32,091				674	06/26/2035	1.A FM
..74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B 5.962% 04/25/55	05/25/2025	Paydown		124,399	124,399	124,397			2		2		124,399				1,113	04/25/2055	1.A Z
..74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B 5.962% 04/25/55	06/25/2025	Paydown		134,295	134,295	134,293			2		2		134,295				1,868	04/25/2055	1.A FE
..74938Q-AA-2	RCKT Mortgage Trust 2024-INV1 RCKT 2024-INV1 A1 6.500% 06/25/54	06/02/2025	Paydown		1,164,964	1,164,964	1,187,535	1,187,073		(22,109)		(22,109)		1,164,964				31,836	06/25/2054	1.A
..749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A 5.490% 11/25/44	06/02/2025	Paydown		3,679,082	3,679,082	3,679,082	3,679,082						3,679,082				120,901	11/25/2044	1.A
..749426-AD-4	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 A2 5.830% 12/25/44	05/13/2025	ACRA RE II Surplus AAM		2,517,089	2,500,000	2,499,928	2,499,928						2,499,928		17,161	17,161	65,587	12/25/2044	1.D

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..749426-AE-2	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 A3 5.980% 12/25/44	05/13/2025	ACRA RE II Surplus AAM		4,017,652	4,000,000	3,999,951	3,999,814		(764)		(764)		3,999,050		18,602	18,602	107,640	12/25/2044	1.D
..749426-AJ-1	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 M1 6.279% 12/25/44	05/13/2025	ACRA RE II Surplus AAM		4,764,957	4,750,000	4,749,969	4,749,797		(943)		(943)		4,748,854		16,103	16,103	134,214	12/25/2044	1.E
..74942C-AB-5	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A1B 5.838% 05/25/55	06/25/2025	Paydown		74,603	74,603	74,602			2		2		74,603				653	05/25/2055	1.A FE
..749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37	06/02/2025	Paydown		933	1,289	973	984		(50)		(50)		933				115	02/25/2037	1.A FM
..749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37	06/02/2025	Paydown		2,800	3,867	3,455	3,356		(556)		(556)		2,800				345	02/25/2037	4.B FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.023% 07/27/37	04/01/2025	Paydown		890	1,971	1,546	1,435		(544)		(544)		890				34	07/27/2037	1.E FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.023% 07/27/37	06/02/2025	Paydown		40,551	42,718	33,499	31,083		9,468		9,468		40,551				1,093	07/27/2037	1.G FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.023% 07/27/37	04/01/2025	Paydown		994	2,201	1,744	1,617		(623)		(623)		994				38	07/27/2037	2.B FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.023% 07/27/37	06/02/2025	Paydown		45,272	47,691	37,794	35,029		10,243		10,243		45,272				1,220	07/27/2037	2.C FM
..74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.594% 04/25/37	06/02/2025	Paydown		3,067	4,485	3,947	4,015		(948)		(948)		3,067				104	04/25/2037	1.A FM
..749691-C4-1	RPMLT 2014-1 RPMLT 2014-1 B3Z 3.629% 10/25/54	06/25/2025	Paydown			18,303	6,411	6,188	359	(6,546)		(6,187)						351	10/25/2054	6.
..749691-C5-8	RPMLT 2014-1 RPMLT 2014-1 GRP2 4.250% 10/25/54	06/25/2025	Paydown		17,374	11,992	6,731	7,467		9,907		9,907		17,374				447	10/25/2054	3.C
..749691-F7-1	RPMLT 2014-1 RPMLT 2014-1 B3Y 4.129% 10/25/54	06/25/2025	Paydown			18,303	6,878	6,647	347	(6,995)		(6,648)						397	10/25/2054	6.
..74978F-AH-2	RAAC Series 2007-SP3 Trust RAAC 2007-SP3 A2 5.934% 09/25/47	05/27/2025	Paydown		33,873	33,873	34,043			(169)		(169)		33,873				179	09/25/2047	1.A FE
..74978F-AH-2	RAAC Series 2007-SP3 Trust RAAC 2007-SP3 A2 5.934% 09/25/47	06/25/2025	Paydown		43,672	43,672	43,890			(218)		(218)		43,672				440	09/25/2047	1.A FM
..75114H-AD-9	RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1 4.814% 05/25/46	06/25/2025	Paydown		348,003	348,003	319,915	319,915		28,089		28,089		348,003				6,365	05/25/2046	3.A FM
..75114P-AD-1	RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B 5.034% 12/25/46	06/25/2025	Paydown		5,165	5,165	5,165		4,398			4,398		5,165				795	12/25/2046	1.A FM
..75114T-AJ-0	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9 6.000% 05/25/36	05/01/2025	Paydown		11,213	14,985	12,248	12,335		(1,122)		(1,122)		11,213				349	05/25/2036	2.B FM
..75114T-AJ-0	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9 6.000% 05/25/36	06/02/2025	Paydown		1,735	3,325	2,718	2,737		(1,002)		(1,002)		1,735				100	05/25/2036	2.C FM
..751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 5.199% 09/25/46	06/02/2025	Paydown		10,792	10,792	9,259	9,232		1,558		1,558		10,792				301	09/25/2046	1.D FM
..751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 5.199% 09/25/46	06/02/2025	Paydown		8,128	8,128	7,061	7,040		1,087		1,087		8,128				227	09/25/2046	2.B FM
..751151-AD-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 1A4 6.000% 09/25/36	06/02/2025	Paydown		1,256	1,902	820	719		537		537		1,256				18	09/25/2036	1.A FM
..751151-AK-7	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A6 0.450% 09/25/36	06/25/2025	Paydown															65	09/25/2036	6. *
..751151-AM-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A8 0.300% 09/25/36	06/25/2025	Paydown															85	09/25/2036	6. *
..751153-AA-5	RALI Series 2006-Q010 Trust RALI 2006-Q010 A1 4.754% 01/25/37	06/25/2025	Paydown		93,178	93,178	84,231			8,946		8,946		93,178				953	01/25/2037	1.A FM
..751155-AH-5	RALI Series 2006-QS10 Trust RALI 2006-QS10 A8 6.000% 08/25/36	06/02/2025	Paydown		10,768	12,622	8,894	9,487		1,281		1,281		10,768				300	08/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75115F-AD-2	RALI Series 2006-QO8 Trust RALI 2006-QO8 1A3A 4.834% 10/25/46	06/25/2025	Paydown		44,067	47,685	38,535	48,519		(4,452)		(4,452)		44,067				978	10/25/2046	3.B FM
..75115F-AD-2	RALI Series 2006-QO8 Trust RALI 2006-QO8 1A3A 4.834% 10/25/46	06/25/2025	Paydown		5,288	5,722	4,747	5,903		(615)		(615)		5,288				117	10/25/2046	3.C FM
..75115L-AA-5	RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1 4.934% 08/25/37	06/25/2025	Paydown		55,382	55,382	46,717	49,952		5,430		5,430		55,382				1,045	08/25/2037	1.A FM
..75116C-AM-8	RALI Series 2007-QS6 Trust RALI 2007-QS6 A12 4.834% 04/25/37	06/25/2025	Paydown		66,616	82,221	53,142	54,594		12,023		12,023		66,616				1,517	04/25/2037	1.A FM
..753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54	06/21/2025	Paydown		997,626	997,626	991,391	991,391		6,235		6,235		997,626				28,173	07/25/2054	1.A
..753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54	06/21/2025	Paydown															(473)	07/25/2054	1.B FE
..753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2 6.447% 07/25/54	06/02/2025	Paydown		13,582	13,582	13,702	13,701		(119)		(119)		13,582				366	07/25/2054	1.A
..75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 4.734% 07/25/36	06/25/2025	Paydown			(16,111)	(11,897)	(12,454)		12,454		12,454						266	07/25/2036	1.A FM
..75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36	06/02/2025	Paydown		27,601	37,981	24,084	24,657		2,944		2,944		27,601				710	09/26/2036	1.A FM
..75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	06/02/2025	Paydown		640	1,732	1,459	1,001		(361)		(361)		640				52	02/26/2037	3.A FM
..759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 5.194% 05/25/34	06/25/2025	Paydown		14,713	14,713	13,348	14,261		452		452		14,713				186	05/25/2034	1.A FM
..759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 5.374% 05/25/34	06/25/2025	Paydown		21,769	21,769	20,224	21,079		690		690		21,769				275	05/25/2034	1.A FM
..760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 5.084% 11/25/33	06/25/2025	Paydown		36,175	36,175	35,974	36,305		(130)		(130)		36,175				797	11/25/2033	1.A FM
..760985-FC-0	RAMP Series 2001-RS3 Trust RAMP 2001-RS3 AII 5.034% 10/25/31	06/25/2025	Paydown		32,559	32,559	30,581	32,204		355		355		32,559				654	10/25/2031	1.A FM
..760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1 5.114% 01/25/34	06/25/2025	Paydown		29,487	29,487	21,378	29,043		444		444		29,487				664	01/25/2034	1.A FM
..76110G-P4-7	RALI Series 2002-QS13 Trust RALI 2002-QS13 A8 8.100% 02/28/23	04/09/2025	No Broker		1		1							1					02/28/2023	6. *
..76110H-7A-1	RALI Series 2005-QA7 Trust RALI 2005-QA7 A1 4.666% 07/25/35	06/02/2025	Paydown		6,056	11,554	9,181	9,313		(3,256)		(3,256)		6,056				234	07/25/2035	1.A FM
..76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2 4.604% 02/25/35	06/02/2025	Paydown		11,289	13,338	11,193	12,751		(1,462)		(1,462)		11,289				277	02/25/2035	3.A FM
..76110H-TG-4	RALI Series 2004-QS6 Trust RALI 2004-QS6 A1 5.000% 05/25/19	04/01/2025	Paydown			5	5	5		(5)		(5)							05/25/2019	5.B FM
..761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 5.184% 06/25/35	06/25/2025	Paydown		10,781	11,603	9,048	9,072		1,709		1,709		10,781				257	06/25/2035	1.A FM
..761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1 4.934% 08/25/35	06/25/2025	Paydown		50,664	57,713	48,789	48,789		1,875		1,875		50,664				1,112	08/25/2035	2.A FM
..761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8 4.784% 08/25/35	06/25/2025	Paydown		25,576	29,134	20,139	21,682		3,893		3,893		25,576				544	08/25/2035	1.A FM
..761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.784% 08/25/35	06/25/2025	Paydown		29,109	33,160	27,374	27,527		1,583		1,583		29,109				749	08/25/2035	1.A FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.734% 08/25/35	06/25/2025	Paydown		2,130	2,130	1,779	1,590		540		540		2,130				54	08/25/2035	1.A FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.734% 08/25/35	04/25/2025	Paydown		643	643	537	480		163		163		643				11	08/25/2035	1.G FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.734% 08/25/35	06/25/2025	Paydown		3,145	3,145	2,744	2,394		750		750		3,145				80	08/25/2035	2.C FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.734% 08/25/35	04/25/2025	Paydown		949	949	828	723		226		226		949				16	08/25/2035	3.A FM
. 761118-FL-7	RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3 4.959% 08/25/35	06/02/2025	Paydown		59,036	63,352	63,352	64,871		(5,835)		(5,835)		59,036				1,435	08/25/2035	4.B FM
..761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31 5.237% 09/25/35	06/02/2025	Paydown		15,164	18,537	13,059	12,379		2,785		2,785		15,164				367	09/25/2035	1.A FM
..761118-JJ-8	RALI Series 2005-QS14 Trust RALI 2005-QS14 3A1 6.000% 09/25/35	06/02/2025	Paydown		24,294	23,855	22,021	22,276		2,018		2,018		24,294				639	09/25/2035	4.B FM
..761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 5.234% 10/25/45	06/25/2025	Paydown		3,129	3,129	2,259	2,271		857		857		3,129				83	10/25/2045	4.A FM
..761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 5.234% 10/25/45	06/25/2025	Paydown		177,265	177,265	138,185	137,039		40,226		40,226		177,265				4,675	10/25/2045	4.C FM
..761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 5.234% 10/25/45	06/25/2025	Paydown		22,507	22,507	18,969	18,643		3,864		3,864		22,507				594	10/25/2045	5.A FM
..761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	04/01/2025	Paydown		49,218	49,220	42,748	43,183		6,036		6,036		49,218				943	11/25/2035	1.F FM
..761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	06/02/2025	Paydown		15,800	18,543	16,105	16,269		(469)		(469)		15,800				507	11/25/2035	1.G FM
..761118-QM-3	RALI Series 2005-Q05 Trust RALI 2005-Q05 A1 5.399% 01/25/46	06/02/2025	Paydown		138,406	149,243	115,252	119,351		23,314	4,259	19,055		138,406				3,081	01/25/2046	1.A FM
..761118-SZ-2	RALI Series 2006-QA1 Trust RALI 2006-QA1 A11 5.147% 01/25/36	06/02/2025	Paydown		238,898	253,545	184,137	179,920		58,978		58,978		238,898				4,992	01/25/2036	1.A FM
..761118-TN-8	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1 4.684% 02/25/36	06/25/2025	Paydown		50,612	51,785	33,805	28,701		21,911		21,911		50,612				965	02/25/2036	1.A FM
..761118-UZ-9	RALI Series 2006-QS2 Trust RALI 2006-QS2 1A18 0.020% 02/25/36	06/25/2025	Paydown															21	02/25/2036	6. FE
..761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 5.134% 03/25/36	06/25/2025	Paydown		11,402	12,894	10,599	10,618		784		784		11,402				277	03/25/2036	1.A FM
. 761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 4.834% 03/25/36	06/25/2025	Paydown		10,611	11,999	9,743	9,763		848		848		10,611				243	03/25/2036	1.A FM
..761119-AF-3	Residential Asset Securitizati RAST 2006-A8 2A1 6.500% 08/25/36	05/01/2025	Paydown			(3,388)	(1,109)	(925)		925		925						50	08/25/2036	1.A FM
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.920% 06/25/35	06/02/2025	Paydown		38,320	39,837	36,002	36,783		1,537		1,537		38,320				1,087	06/25/2035	1.A FM
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.920% 06/25/35	06/02/2025	Paydown		1,900	1,975	1,946			(46)		(46)		1,900				43	06/25/2035	2.B FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.500% 08/25/35	05/01/2025	Paydown		1,773	1,998	1,771	1,851		(78)		(78)		1,773				48	08/25/2035	1.A FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.500% 08/25/35	06/02/2025	Paydown		3,561	4,007	3,553	3,714		(153)		(153)		3,561				97	08/25/2035	1.B FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.500% 08/25/35	06/02/2025	Paydown		2,238	2,519	2,306	2,403		(165)		(165)		2,238				61	08/25/2035	3.A FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.500% 08/25/35	06/02/2025	Paydown		2,371	2,669	2,574	2,668		(298)		(298)		2,371				64	08/25/2035	4.A FM
..76111X-YH-0	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1 5.541% 09/25/35	06/02/2025	Paydown		2,856	3,983	3,454	2,201		656		656		2,856				94	09/25/2035	1.A FM
..761128-BL-0	Residential Asset Securitizati RAST 2007-A8 1A4 6.000% 08/25/37	06/02/2025	Paydown		2,911	2,888				2,911		2,911		2,911				117	08/25/2037	1.A FM
..76112B-3G-3	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 5.259% 09/25/45	06/25/2025	Paydown			7,759	4,435	4,648		(4,648)		(4,648)						165	09/25/2045	1.A FM
..76112B-YB-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.835% 09/19/35	06/02/2025	Paydown		4,287	4,287	3,135	3,148		1,139		1,139		4,287				86	09/19/2035	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..76112H-AA-5	Residential Asset Securitizati RAST 2006-A9CB A1 4.804% 09/25/36	05/25/2025	Paydown			(7,647)	(1,221)	(655)		655		655						63	09/25/2036	1.A FM
..76112H-AC-1	Residential Asset Securitizati RAST 2006-A9CB A3 2.696% 09/25/36	06/25/2025	Paydown				79	69	5	(74)		(69)						3	09/25/2036	6. FE
..76113N-AA-1	Residential Asset Securitizati RAST 2006-A7CB 1A1 4.934% 07/25/36	06/25/2025	Paydown		7,150	7,150	4,734	4,671		2,480		2,480		7,150				125	07/25/2036	1.A FM
..76113N-AQ-6	Residential Asset Securitizati RAST 2006-A7CB 3A2 6.500% 07/25/36	06/02/2025	Paydown			(1,524)												24	07/25/2036	6. *
..76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5 6.000% 12/25/36	06/02/2025	Paydown			(4,302)	(240)	(197)	(43)	240		197						61	12/25/2036	1.A FM
..76114T-AA-7	Residential Asset Securitizati RAST 2007-R1 A1 5.750% 04/25/37	05/01/2025	Paydown			(903)	(217)	(198)		198		198						9	04/25/2037	1.A FM
..76114T-AB-5	Residential Asset Securitizati RAST 2007-R1 A2 6.250% 04/25/37	05/01/2025	Paydown			(1,128)	(294)	(268)		268		268						12	04/25/2037	1.A FM
..76119N-AD-9	Residential Mortgage Loan Trus RMLT 2019-3 M1 3.257% 09/25/59	06/02/2025	Paydown		109,670	109,670	107,545			2,125		2,125		109,670				(4,646)	09/25/2059	1.A
..762009-AL-2	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 1A11 6.000% 06/25/37	05/01/2025	Paydown			3	3	3		(3)		(3)							06/25/2037	4.C FM
..762009-BB-3	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 2A4 6.000% 06/25/37	06/02/2025	Paydown		1,014	3,115	2,674	2,649		(1,635)		(1,635)		1,014				78	06/25/2037	4.B FM
..76200Q-AA-8	RFMSI Series 2007-S8 Trust RFMSI 2007-S8 1A1 6.000% 09/25/37	06/02/2025	Paydown			3,480	2,621	2,392		(2,392)		(2,392)						83	09/25/2037	1.A FM
..78434K-AA-5	SG Residential Mortgage Trust SGR 2022-2 A1 5.353% 08/25/62	06/02/2025	Paydown		647,874	647,874	647,469	647,874						647,874				13,650	08/25/2062	1.A
..78434K-AB-3	SG Residential Mortgage Trust SGR 2022-2 A2 5.353% 08/25/62	06/02/2025	Paydown		59,374	59,374	58,286	59,182		193		193		59,374				2,134	08/25/2062	1.B
..78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54	06/02/2025	Paydown		323,444	323,444	323,438	329,674		(6,230)		(6,230)		323,444				8,100	07/25/2054	1.A FE
..78473N-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-1 2A1 5.985% 02/25/37	06/02/2025	Paydown		62,002	56,181	46,924	44,914		17,088		17,088		62,002				1,836	02/25/2037	1.A FM
..78473M-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1 5.342% 10/25/37	06/02/2025	Paydown		105,099	105,099	93,517	85,969		19,130		19,130		105,099				2,786	10/25/2037	1.A FM
..785778-EH-0	SACO I Inc SACO 2005-2 M4 5.454% 04/25/35	06/25/2025	Paydown		421	421	320	339		82		82		421					04/25/2035	1.A FM
..802638-AD-8	Santander Mortgage Asset Recei SAN 2025-NQM2 A2 5.935% 02/25/65	05/19/2025	Paydown		70,963	70,963	70,962							70,963				351	02/25/2065	1.C Z
..802638-AD-8	Santander Mortgage Asset Recei SAN 2025-NQM2 A2 5.935% 02/25/65	06/01/2025	Paydown		112,220	112,220	112,219			1		1		112,220				1,110	02/25/2065	1.C FE
..802638-AE-6	Santander Mortgage Asset Recei SAN 2025-NQM2 A3 6.036% 02/25/65	06/01/2025	Paydown		183,183	183,183	183,180			3		3		183,183				1,486	02/25/2065	1.G Z
..805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1 2.117% 08/25/35	06/02/2025	Paydown		58,173	58,173	44,764	54,774		3,399		3,399		58,173				729	08/25/2035	1.A FM
..81375H-AD-1	Securitized Asset Backed Recei SABR 2006-NC1 M1 4.884% 03/25/36	06/25/2025	Paydown			(3,055)												11	03/25/2036	6. *
..81375H-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2 6.009% 08/25/34	06/25/2025	Paydown		198,103	198,103	177,936	183,236	1,819	13,048		14,867		198,103				1,934	08/25/2034	6. FM
..81375H-BV-7	Securitized Asset Backed Recei SABR 2004-OD2 M1 5.424% 09/25/34	06/25/2025	Paydown		6,809	6,809	6,805	7,596		(786)		(786)		6,809				156	09/25/2034	1.A FM
..81377J-AB-9	Securitized Asset Backed Recei SABR 2007-HE1 A2A 4.554% 12/25/36	06/25/2025	Paydown		2,326	2,326	518	489		1,837		1,837		2,326				5	12/25/2036	1.A FM
..81378G-AE-8	Securitized Asset Backed Recei SABR 2007-NC2 M1 4.779% 01/25/37	06/25/2025	Paydown			(292)	(63)	(23)	(20)	43		23							01/25/2037	6. FM
..81379E-AA-0	Securitized Asset Backed Recei SABR 2007-BR5 A2A 4.694% 05/25/37	06/25/2025	Paydown		35,926	35,926	26,989			8,937		8,937		35,926				230	05/25/2037	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A 5.192% 04/20/33	06/20/2025	Paydown		16,558	16,558	15,896	16,046		512		512		16,558				364	04/20/2033	1.A FM
..81743P-AH-9	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 B1 5.752% 04/20/33	06/20/2025	Paydown			763	527	308	251	(559)		(308)							04/20/2033	6. FM
..81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1 5.092% 06/20/33	06/20/2025	Paydown		6,502	6,502	6,121	6,379		123		123		6,502				139	06/20/2033	1.A FM
..81743P-BJ-4	Sequoia Mortgage Trust 2003-4 SEMT 2003-4 1A2 5.393% 07/20/33	06/20/2025	Paydown		2,879	2,879	2,764	2,723	79	76		155		2,879				47	07/20/2033	5.C FM
..81743P-CJ-3	Sequoia Mortgage Trust 2003-5 SEMT 2003-5 A1 5.052% 09/20/33	06/20/2025	Paydown		1,142	1,142	999	992		150		150		1,142				24	09/20/2033	1.A FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.546% 09/20/46	06/02/2025	Paydown		455	455	335	263		192		192		455				11	09/20/2046	1.A FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.546% 09/20/46	05/01/2025	Paydown		147	147	108	85		62		62		147				3	09/20/2046	1.B FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.546% 09/20/46	04/01/2025	Paydown		387	387	285	224		163		163		387				6	09/20/2046	2.A FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.839% 09/20/46	06/02/2025	Paydown		1,078	1,078	827	678		400		400		1,078				22	09/20/2046	2.B FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.839% 09/20/46	05/01/2025	Paydown		347	347	266	218		129		129		347				6	09/20/2046	2.C FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.839% 09/20/46	06/02/2025	Paydown		1,325	1,325	1,030	838		487		487		1,325				20	09/20/2046	3.A FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.839% 09/20/46	05/01/2025	Paydown		478	478	383	306		172		172		478				6	09/20/2046	3.B FM
..81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A 5.132% 09/20/32	06/20/2025	Paydown		7,902	7,902	7,500	7,584		319		319		7,902				158	09/20/2032	1.A FM
..81744A-AA-6	Sequoia Mortgage Trust 11 SEMT 11 A 5.332% 12/20/32	06/20/2025	Paydown		26,981	26,981	26,842	26,854		127		127		26,981				589	12/20/2032	2.C FM
..81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A 5.290% 02/20/34	06/20/2025	Paydown		66,072	66,072	63,893	63,729		2,344		2,344		66,072				1,485	02/20/2034	1.F FM
..81744F-CG-0	Sequoia Mortgage Trust 2004-6 SEMT 2004-6 A1 5.053% 07/20/34	06/02/2025	Paydown		15,570	15,570	14,083	13,795		1,775		1,775		15,570				291	07/20/2034	1.A FM
..81744F-CX-3	Sequoia Mortgage Trust 2004-7 SEMT 2004-7 A3A 5.374% 08/20/34	06/20/2025	Paydown		2,104	2,104	2,010	2,019		85		85		2,104				46	08/20/2034	1.A FM
..81744F-EB-9	Sequoia Mortgage Trust 2004-9 SEMT 2004-9 B2 5.752% 10/20/34	06/20/2025	Paydown			23	3	4		(4)		(4)							10/20/2034	1.A FM
..81744F-EY-9	Sequoia Mortgage Trust 2004-10 SEMT 2004-10 A4 5.236% 11/20/34	06/20/2025	Paydown		34,306	34,306	33,217	33,518		788		788		34,306				728	11/20/2034	3.C FM
..81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1 4.972% 01/20/35	06/20/2025	Paydown		56,881	56,881	56,246	56,349		532		532		56,881				1,189	01/20/2035	2.B FM
..81744F-GP-6	Sequoia Mortgage Trust 2005-1 SEMT 2005-1 XA 0.081% 02/20/35	06/02/2025	Paydown															20	02/20/2035	2.B FE
..81744L-AN-4	Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1 4.487% 06/20/37	06/02/2025	Paydown		10,682	10,682	9,444	9,419		1,262		1,262		10,682				205	06/20/2037	1.A FM
..81745N-AG-4	Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2AIO 0.246% 04/25/44	06/02/2025	Paydown				9	9		(9)		(9)						152	04/25/2044	1.A FE
..81746P-CC-5	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2 3.772% 06/25/46	06/02/2025	Paydown		37,219	37,219	35,161	35,366		1,852		1,852		37,219				589	06/25/2046	1.A
..81746P-CD-3	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B3 3.772% 06/25/46	06/02/2025	Paydown		40,739	40,739	31,610			9,129		9,129		40,739				516	06/25/2046	1.A
..81746R-CD-9	Sequoia Mortgage Trust 2016-2 SEMT 2016-2 B3 3.762% 08/25/46	06/02/2025	Paydown		65,475	65,475	54,194			11,281		11,281		65,475				928	08/25/2046	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..83611M-CQ-9	Soundview Home Loan Trust 2005 SVHE 2005-1 M4 5.529% 04/25/35	06/25/2025	Paydown		57,691	57,691	57,331	57,545		146		146		57,691				951	04/25/2035	1.A FM
..83612T-AD-4	Soundview Home Loan Trust 2007 SVHE 2007-OPT1 2A3 4.644% 06/25/37	04/25/2025	Paydown		16,503	16,503	10,912			5,590		5,590		16,503				28	06/25/2037	1.A FE
..83612T-AD-4	Soundview Home Loan Trust 2007 SVHE 2007-OPT1 2A3 4.644% 06/25/37	06/25/2025	Paydown		18,905	18,905	12,501			6,404		6,404		18,905				65	06/25/2037	1.A FM
..83613A-AQ-5	Soundview Home Loan Trust 2007 SVHE 2007-OPT4 2A2 5.384% 09/25/37	06/25/2025	Paydown		62,457	62,457	47,795	53,378		9,080		9,080		62,457				567	09/25/2037	1.A FM
..83613G-AA-7	Soundview Home Loan Trust 2008 SVHE 2008-1 A1 5.934% 02/25/38	06/25/2025	Paydown		3,889	3,889	2,976	3,044		844		844		3,889				40	02/25/2038	1.A FM
..84751P-BZ-1	Specialty Underwriting & Resid SURF 2004-BC1 M1 5.199% 02/25/35	06/25/2025	Paydown		5,875	5,875	5,848	5,882		(7)		(7)		5,875				101	02/25/2035	1.A FM
..855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A 6.850% 01/25/37	06/02/2025	Paydown		314	314	290	231		83		83		314				11	01/25/2037	1.B FM
..855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A 6.850% 01/25/37	05/01/2025	Paydown		350	350	324	258		92		92		350				10	01/25/2037	2.C FM
..855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A 6.850% 01/25/37	04/01/2025	Paydown		1,086	1,086	1,004	800		286		286		1,086				25	01/25/2037	3.A FM
..85573A-AC-9	Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50	06/02/2025	Paydown		112,751	112,751	105,647	107,175		5,576		5,576		112,751				1,178	02/25/2050	1.A
..85573Q-AA-8	Starwood Mortgage Residential STAR 2021-5 A1 1.920% 09/25/66	06/01/2025	Paydown		258,439	258,439	216,497			41,942		41,942		258,439				414	09/25/2066	1.A FE
..863576-AF-1	Structured Asset Securities Co SASC 2005-5 2A2 5.500% 04/25/35	06/02/2025	Paydown		5,160	5,219	4,899	4,887		274		274		5,160				142	04/25/2035	1.A FM
..863576-ES-9	Structured Asset Securities Co SASC 2006-OW1 A6M 4.989% 12/25/35	06/25/2025	Paydown			(444)												9	12/25/2035	6. *
..863579-B4-9	Structured Adjustable Rate Mor SARM 2005-21 3A1 4.519% 11/25/35	06/02/2025	Paydown		6,270	6,349	5,971	5,968		302		302		6,270				120	11/25/2035	1.A FM
..863579-BP-2	Structured Adjustable Rate Mor SARM 2004-12 1A3 5.409% 09/25/34	06/02/2025	Paydown		6,237	6,237	6,245	6,211		25		25		6,237				165	09/25/2034	1.A FM
..863579-JH-2	Structured Adjustable Rate Mor SARM 2004-19 2A2 5.175% 01/25/35	06/02/2025	Paydown		7,247	7,333	6,535	6,318		929		929		7,247				179	01/25/2035	1.A FM
..863579-KH-0	Structured Adjustable Rate Mor SARM 2005-2 A2 4.684% 02/25/35	06/25/2025	Paydown		24,547	24,547	21,141	23,205		1,342		1,342		24,547				478	02/25/2035	1.A FM
..863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A 4.727% 02/25/35	06/02/2025	Paydown		16,436	16,436	15,992	16,148		289		289		16,436				329	02/25/2035	1.A FM
..863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A 5.579% 05/25/35	06/02/2025	Paydown		35,799	19,640	17,908	17,811		17,988		17,988		35,799				1,003	05/25/2035	5.B FM
..863579-VP-0	Structured Adjustable Rate Mor SARM 2005-17 4A1 5.136% 08/25/35	06/02/2025	Paydown		43,187	43,175	36,105	36,046		7,141		7,141		43,187				895	08/25/2035	1.A FM
..863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1 5.181% 09/25/35	06/02/2025	Paydown		115,502	115,653	78,322	72,886		42,616		42,616		115,502				2,138	09/25/2035	1.A FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 5.030% 09/25/35	06/02/2025	Paydown		8,532	8,539	7,255	7,778		755		755		8,532				203	09/25/2035	1.A FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 5.030% 09/25/35	06/02/2025	Paydown		3,084	3,087	2,893	2,968		117		117		3,084				73	09/25/2035	2.C FM
..863579-Y6-9	Structured Adjustable Rate Mor SARM 2006-3 4A 4.077% 04/25/36	06/02/2025	Paydown		19,939	19,947	12,806	11,583		8,356		8,356		19,939				289	04/25/2036	1.A FM
..86358L-AA-8	Structured Asset Securities Co SASC 2006-ARS1 A1 4.654% 02/25/36	05/27/2025	Paydown		2,414	2,414	27	51		2,363		2,363		2,414				1	02/25/2036	1.A FM
..86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5 5.662% 09/25/33	06/02/2025	Paydown		40,434	40,434	37,689	37,764		2,670		2,670		40,434				1,117	09/25/2033	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B 5.750% 03/25/35	06/02/2025	Paydown		11,197	11,197	10,442	11,833		(637)		(637)		11,197				232	03/25/2035	1.A FM
..86359B-HT-1	Structured Asset Securities Co SASC 2004-4XS 1M2 6.250% 02/25/34	06/02/2025	Paydown			12													02/25/2034	1.A FM
..86359B-V8-1	Structured Asset Securities Co SASC 2005-WF1 M2 5.139% 02/25/35	06/25/2025	Paydown		352,408	352,408	309,904	349,347		3,061		3,061		352,408				11,341	02/25/2035	1.A FM
..86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A 4.784% 03/25/35	06/25/2025	Paydown		103,682	103,682	90,646	90,937		12,744		12,744		103,682				1,887	03/25/2035	1.A FM
..86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A 4.784% 04/25/35	06/25/2025	Paydown		5,432	5,432	4,019	4,016		1,415		1,415		5,432				109	04/25/2035	1.A FM
..86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	06/02/2025	Paydown		9,016	10,250	8,994	9,132		(116)		(116)		9,016				168	07/25/2035	2.C FM
..86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	06/02/2025	Paydown		2,718	3,091	2,554	2,828		(109)		(109)		2,718				51	07/25/2035	3.B FM
..86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B 5.810% 07/25/35	06/02/2025	Paydown		47,278	53,750	41,422	42,744		4,534		4,534		47,278				882	07/25/2035	1.A FM
..86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A 4.784% 06/25/35	06/25/2025	Paydown		121,900	121,900	105,881	105,872		16,029		16,029		121,900				2,410	06/25/2035	1.A FM
..86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A 4.281% 06/25/35	06/02/2025	Paydown		28,542	28,542	25,976	24,286		4,256		4,256		28,542				362	06/25/2035	1.A FM
..86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.684% 07/25/35	06/25/2025	Paydown		197,619	197,619	172,427	173,759		23,861		23,861		197,619				4,145	07/25/2035	1.A FM
..86359D-TE-7	Structured Asset Securities Co SASC 2005-SC1 1A1 4.974% 05/25/31	06/25/2025	Paydown		13,327	9,881	5,336	5,247		8,079		8,079		13,327				310	05/25/2031	1.A FM
..86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1 5.132% 01/19/34	06/19/2025	Paydown		30,919	30,919	30,535	30,397		522		522		30,919				731	01/19/2034	1.A FM
..86359L-AH-2	Structured Asset Mortgage Inve SAMI 2003-AR4 B1 5.557% 01/19/34	06/19/2025	Paydown			3,530	1,783	1,303		(1,303)		(1,303)						82	01/19/2034	6. FM
..86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A 5.012% 05/19/34	06/19/2025	Paydown		54,631	54,631	52,736	52,944		1,687		1,687		54,631				1,367	05/19/2034	1.A FM
..86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1 5.032% 07/19/34	06/19/2025	Paydown		11,253	11,253	11,021	11,073		179		179		11,253				216	07/19/2034	1.A FM
..86359L-DX-4	Structured Asset Mortgage Inve SAMI 2004-AR5 1A1 5.092% 10/19/34	06/19/2025	Paydown		20,174	20,174	19,677	19,666		508		508		20,174				473	10/19/2034	1.A FM
..86359L-EA-3	Structured Asset Mortgage Inve SAMI 2004-AR5 2A2 4.994% 10/19/34	06/02/2025	Paydown		13,264	14,217	12,014	11,391		1,873		1,873		13,264				303	10/19/2034	1.A FM
..86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 4.894% 05/25/45	06/25/2025	Paydown		18,940	24,680	19,830	19,828		(888)		(888)		18,940				508	05/25/2045	1.A FM
..86359L-JZ-3	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1 4.974% 08/25/35	06/25/2025	Paydown		11,752	11,752	9,827	9,983		1,768		1,768		11,752				226	08/25/2035	1.A FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 5.054% 09/25/45	06/25/2025	Paydown		7,508	7,508	6,267	6,362		1,146		1,146		7,508				168	09/25/2045	1.A FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 5.054% 09/25/45	06/25/2025	Paydown		16,700	16,700	15,190	15,505		1,196		1,196		16,700				374	09/25/2045	2.A FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 5.054% 09/25/45	06/25/2025	Paydown		23,054	23,054	21,522	21,991		1,063		1,063		23,054				517	09/25/2045	3.B FM
..86359L-QS-1	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1 5.859% 03/25/46	06/02/2025	Paydown		18,887	18,887	18,584	18,360		527		527		18,887				355	03/25/2046	1.A FM
..86359L-QU-6	Structured Asset Mortgage Inve SAMI 2005-AR7 6A1 5.999% 03/25/46	06/02/2025	Paydown		3,204	3,204	2,433	2,999		205		205		3,204				73	03/25/2046	1.A FM
..86359L-RG-6	Structured Asset Mortgage Inve SAMI 2005-AR7 B1 5.409% 03/25/46	06/25/2025	Paydown		36,084	52,926				36,084		36,084		36,084				1,366	03/25/2046	6. *

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.054% 02/25/36	06/25/2025	Paydown		70,625	59,255	32,590	33,561		37,064		37,064		70,625				1,615	02/25/2036	1.A FM
..86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.054% 02/25/36	06/25/2025	Paydown		22,027	18,480	18,868	19,164		2,863		2,863		22,027				504	02/25/2036	3.B FM
..86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 5.054% 02/25/36	06/25/2025	Paydown		42,603	42,603	11,519	11,527		31,075		31,075		42,603				332	02/25/2036	1.A FM
..86359S-AD-6	Structured Asset Securities Co SASC 2006-BC5 A4 4.774% 12/25/36	06/25/2025	Paydown		14,515	14,515	13,063	13,912		603		603		14,515				205	12/25/2036	1.A FM
..86360J-AN-1	Structured Asset Mortgage Inve SAMI 2006-AR5 4A1 4.874% 05/25/46	05/27/2025	Paydown		39,750	39,750	14,321	10,528		29,221		29,221		39,750				1,040	05/25/2046	1.A FM
..86360J-AP-6	Structured Asset Mortgage Inve SAMI 2006-AR5 4A2 4.974% 05/25/46	06/25/2025	Paydown		14,344	15,002	2,108	1,949		12,395		12,395		14,344				395	05/25/2046	1.A FM
..86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1 4.814% 06/25/36	06/25/2025	Paydown		10,004	10,004	9,079	9,701		304		304		10,004				166	06/25/2036	1.A FM
..86361G-AC-0	Structured Asset Securities Co SASC 2006-BC2 A3 4.584% 09/25/36	06/25/2025	Paydown		58,791	58,791	55,087	56,040		2,751		2,751		58,791				588	09/25/2036	1.A FM
..86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.854% 08/25/36	06/25/2025	Paydown		37,847	37,847	30,183			7,664		7,664		37,847				225	08/25/2036	1.A FM
..86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.854% 08/25/36	05/25/2025	Paydown		17,153	17,153	13,679			3,473		3,473		17,153				59	08/25/2036	1.A FE
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.894% 08/25/36	06/25/2025	Paydown		112,187	117,526	74,889	91,450		20,738		20,738		112,187				1,605	08/25/2036	1.A FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.894% 08/25/36	06/25/2025	Paydown		10,832	11,641	9,654	10,187		645		645		10,832				186	08/25/2036	2.B FM
..86361P-AN-6	Structured Adjustable Rate Mor SARM 2006-9 4A1 4.443% 10/25/36	06/02/2025	Paydown		38,720	38,819	33,542	33,990		4,730		4,730		38,720				290	10/25/2036	1.A FM
..86361Q-AJ-3	Structured Adjustable Rate Mor SARM 2006-10 3AF 4.834% 11/25/36	06/25/2025	Paydown		11,914	11,914	10,229	10,174		1,740		1,740		11,914				241	11/25/2036	1.A FM
..86361W-AA-9	Structured Asset Mortgage Inve SAMI 2006-AR8 A1A 4.834% 10/25/36	06/25/2025	Paydown		28,185	28,185	24,539	24,719		3,466		3,466		28,185				448	10/25/2036	1.A FM
..86361W-AE-1	Structured Asset Mortgage Inve SAMI 2006-AR8 A4A 4.934% 10/25/36	06/25/2025	Paydown		9,063	7,218	4,187	4,071		4,992		4,992		9,063				167	10/25/2036	1.A FM
..86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG 4.554% 10/25/36	06/25/2025	Paydown		140,562	140,562	125,972	129,151		17,690	6,278	11,412		140,562				2,679	10/25/2036	1.A FM
..86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2 5.939% 09/25/37	06/01/2025	Paydown		27,004	27,004	18,130	19,923		7,080		7,080		27,004				522	09/25/2037	1.A FM
..86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2 5.939% 09/25/37	06/01/2025	Paydown		692	692	667	672		20		20		692				13	09/25/2037	3.C FM
..86362R-AC-5	Structured Adjustable Rate Mor SARM 2006-12 2A1 4.493% 01/25/37	06/02/2025	Paydown		32,257	32,257	20,947	21,307		10,951		10,951		32,257				585	01/25/2037	1.A FM
..86362V-AD-4	Structured Asset Securities Co SASC 2006-BC6 A4 4.604% 01/25/37	06/25/2025	Paydown		148,750	148,750	145,956	147,003		1,747		1,747		148,750				1,997	01/25/2037	1.A FM
..86363D-AA-9	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1 4.734% 02/25/37	06/25/2025	Paydown		44,267	44,267	39,317	39,328		4,939		4,939		44,267				740	02/25/2037	1.A FM
..86364D-AA-8	Structured Adjustable Rate Mor SARM 2007-7 1A1 5.034% 08/25/37	06/25/2025	Paydown		1,728	1,728	1,486	1,513		215		215		1,728				29	08/25/2037	1.A FM
..863911-AC-7	Structured Asset Securities Co SASC 2006-RF4 2A1 6.000% 10/25/36	06/02/2025	Paydown		83,937	83,937	56,311	45,549		38,388		38,388		83,937				1,777	10/25/2036	1.A FM
..86789M-AL-1	Suntrust Alternative Loan Trus STALT 2005-1F 2A1 5.084% 12/25/35	06/25/2025	Paydown		22,890	24,025	19,936	19,975		2,914		2,914		22,890				538	12/25/2035	1.A FM
..86789M-AQ-0	Suntrust Alternative Loan Trus STALT 2005-1F 2A5 5.750% 12/25/35	06/02/2025	Paydown		22,520	23,637	20,757	20,765		1,755		1,755		22,520				598	12/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 4.734% 07/25/37	06/25/2025	Paydown		62,980	62,980	18,544	18,544		44,436		44,436		62,980				296	07/25/2037	1.A FM
..87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A 4.794% 01/25/37	06/25/2025	Paydown		68,236	68,236	16,473	16,035		52,202		52,202		68,236				298	01/25/2037	1.A FM
..881561-F3-3	Terwin Mortgage Trust Series T TMTS 2005-18AL A3 4.804% 01/25/37	06/25/2025	Paydown		120,461	160,090	69,139	68,537		51,924		51,924		120,461				1,912	01/25/2037	1.A FM
..881561-M3-5	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M1 5.139% 01/25/37	06/25/2025	Paydown		655,801	655,801	472,176	636,822		18,979		18,979		655,801				15,853	01/25/2037	1.A FM
..881561-Z6-4	Terwin Mortgage Trust 2006-5 TMTS 2006-5 2A3 5.054% 06/25/37	06/25/2025	Paydown		79,422	79,422	45,723	40,304		39,117		39,117		79,422				966	06/25/2037	1.A FM
..88156J-AV-2	Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.320% 08/25/37	06/02/2025	Paydown		27,507	27,507	2,080	1,700		25,807		25,807		27,507				42	08/25/2037	1.A FM
..885220-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1 4.160% 06/25/43	06/02/2025	Paydown		16,760	18,555	16,814			(54)		(54)		16,760				205	06/25/2043	1.A FM
..885220-JW-4	Thornburg Mortgage Securities TMST 2005-4 B1 4.585% 12/25/45	06/02/2025	Paydown			(738)	(695)	(6)		6		6							12/25/2045	6. FM
..88522A-AD-3	Thornburg Mortgage Securities TMST 2006-4 A2C 5.677% 07/25/36	06/25/2025	Paydown		612	612				612		612		612				14	07/25/2036	6. *
..89169D-AA-9	Towd Point Mortgage Trust 2017 TPMT 2017-3 A1 2.750% 07/25/57	04/25/2025	Paydown		1,176	1,176	1,094	1,168		8		8		1,176				10	07/25/2057	1.A
..900927-AA-2	TVC Mortgage Trust 2025-RRTL1 TVC 2025-RRTL1 A1 6.047% 04/25/40	05/29/2025	ACRA RE II Surplus AAM		14,106,562	14,000,000	13,999,909			75		75		13,999,984		106,578	106,578	79,955	04/25/2040	1.G Z
..924922-AA-5	Verus Securitization Trust 202 VERUS 2022-8 A1 6.127% 09/25/67	06/02/2025	Paydown		929,894	929,894	916,916	929,894						929,894				24,068	09/25/2067	1.A
..924929-AE-2	Verus Securitization Trust 202 VERUS 2025-INV1 A3 5.953% 02/25/70	06/25/2025	Paydown		281,703	281,703	281,701	141,096		(244)		(244)		281,703				4,000	02/25/2070	1.F FE
..92538B-AA-1	Verus Securitization Trust 202 VERUS 2021-R1 A1 0.820% 10/25/63	06/02/2025	Paydown		2,020	2,020	1,677	1,684		336		336		2,020				4	10/25/2063	1.A
..92539U-AC-4	Verus Securitization Trust 202 VERUS 2024-2 A3 6.501% 02/25/69	06/01/2025	Paydown		30,939	30,939	31,130			(191)		(191)		30,939				168	02/25/2069	1.A
..92540E-AB-9	Verus Securitization Trust 202 VERUS 2024-1 A2 5.915% 01/25/69	06/02/2025	Paydown		936,149	936,149	936,828			(679)		(679)		936,149				6,161	01/25/2069	1.A
..92540E-AC-7	Verus Securitization Trust 202 VERUS 2024-1 A3 6.118% 01/25/69	06/01/2025	Paydown		81,821	81,821	81,929			(108)		(108)		81,821				417	01/25/2069	1.A
..92540G-AC-2	Verus Securitization Trust 202 VERUS 2024-4 A3 6.674% 06/25/69	06/02/2025	Paydown		386,726	386,726	390,714			(3,988)		(3,988)		386,726				3,858	06/25/2069	1.A
..92540J-AC-6	Verus Securitization Trust 202 VERUS 2024-6 A3 6.154% 07/25/69	06/02/2025	Paydown		69,551	69,551	69,486			65		65		69,551				537	07/25/2069	1.A
..92540M-AC-9	Verus Securitization Trust 202 VERUS 2024-3 A3 6.845% 04/25/69	06/01/2025	Paydown		87,561	87,561	88,547			(987)		(987)		87,561				499	04/25/2069	1.A
..92540U-AD-9	Verus Securitization Trust 202 VERUS 2025-4 A2 5.651% 05/25/70	06/01/2025	Paydown		45,164	45,164	45,163			1		1		45,164				213	05/25/2070	1.C FE
..92540U-AE-7	Verus Securitization Trust 202 VERUS 2025-4 A3 5.753% 05/25/70	06/01/2025	Paydown		129,333	129,333	129,333							129,333				620	05/25/2070	1.F FE
..929103-AA-7	Voyager HRBVW DEL TR VHVML 2009-1 PUJ0 7.599% 08/20/45	06/20/2025	Paydown				18,934	18,938		(18,938)		(18,938)						1,335	08/20/2045	6. FM
..92911F-AA-9	Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3 3.669% 02/25/38	06/27/2025	Paydown			4,577	3,388	3,421		(3,421)		(3,421)						93	02/25/2038	1.A Z
..929227-Y9-1	WaMu Mortgage Pass-Through Cer WAMU 2003-S3 3A2 5.500% 05/25/33	06/01/2025	Paydown		585	585	575	585						585				13	05/25/2033	1.A FM
..92922F-3J-5	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12 1A4 4.983% 10/25/35	06/02/2025	Paydown		28,154	28,154	27,395	27,412		743		743		28,154				572	10/25/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 5.148% 12/25/35	06/02/2025	Paydown		13,491	13,491	12,418	12,457		1,033		1,033		13,491				276	12/25/2035	1.A FM
..92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1 4.974% 12/25/45	06/25/2025	Paydown		8,513	8,513	7,953	8,136		377		377		8,513				165	12/25/2045	1.A FM
..92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.993% 01/25/36	06/02/2025	Paydown		17,529	17,529	15,477	16,311		1,218		1,218		17,529				387	01/25/2036	2.C FM
..92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.993% 01/25/36	06/02/2025	Paydown		117	117	113	116		2		2		117				3	01/25/2036	4.A FM
..92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.993% 01/25/36	06/02/2025	Paydown		783	783	784	790		(8)		(8)		783				17	01/25/2036	4.B FM
..92922F-EN-4	WaMu Mortgage Pass-Through Cer WAMU 2003-S9 A1 5.250% 10/25/33	06/02/2025	Paydown		697	697	683	686		11		11		697				15	10/25/2033	1.A FM
..92922F-L4-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR6 2AB3 4.974% 04/25/45	06/25/2025	Paydown		164,771	164,771	147,951	159,118		5,653		5,653		164,771				3,329	04/25/2045	1.A FM
..92922F-MG-0	WaMu Mortgage Pass-Through Cer WAMU 2004-S1 B1 5.879% 03/25/34	06/02/2025	Paydown		101,252	101,252	94,476			6,776		6,776		101,252				2,410	03/25/2034	3.C FM
..92922F-NL-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3 B1 5.387% 06/25/34	06/02/2025	Paydown		11,055	11,055	10,689	10,705		350		350		11,055				250	06/25/2034	1.A FM
..92922F-QV-3	WaMu Mortgage Pass-Through Cer WAMU 2004-S2 B3 5.458% 06/25/34	06/02/2025	Paydown			5,237	59	59		(59)		(59)						80	06/25/2034	1.A FM
..92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 5.214% 07/25/45	06/25/2025	Paydown		82,903	82,903	79,630	79,650		3,253		3,253		82,903				1,563	07/25/2045	1.A FM
..92922F-TJ-7	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8 A1 5.274% 06/25/44	06/25/2025	Paydown		10,963	10,963	10,344	10,318		645		645		10,963				244	06/25/2044	1.A FM
..92922F-X8-6	Washington Mutual Mortgage Pas WMALT 2005-6 1CB 6.500% 08/25/35	06/02/2025	Paydown		4,245	5,592	4,575	4,601		(356)		(356)		4,245				152	08/25/2035	2.B FM
..92922F-YJ-1	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1 1F 4.804% 05/25/34	06/25/2025	Paydown		16,008	16,008	13,406	13,533		2,475		2,475		16,008				314	05/25/2034	1.A FM
..92922F-ZF-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12 A2A 5.214% 10/25/44	06/25/2025	Paydown		15,757	15,757	15,264	15,292		464		464		15,757				325	10/25/2044	1.A FM
..92925G-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 2A1 4.475% 12/25/36	06/02/2025	Paydown		9,141	9,411	8,141	8,273		867		867		9,141				176	12/25/2036	1.A FM
..92926U-AD-3	WaMu Mortgage Pass-Through Cer WAMU 2007-HY2 2A2 4.866% 11/25/36	06/01/2025	Paydown		40,878	41,076	38,555	41,130		(252)		(252)		40,878				751	11/25/2036	4.B FM
..92927X-AA-2	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6 1A1 4.036% 06/25/37	06/02/2025	Paydown		10,041	13,513	13,160	11,821	3,184	(4,965)		(1,781)		10,041				215	06/25/2037	5.A FM
..92990G-AF-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5 2A4 4.701% 05/25/37	06/02/2025	Paydown		29,510	29,885	27,554	32,761		(3,251)		(3,251)		29,510				594	05/25/2037	5.A FM
..93362F-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A3 4.926% 08/25/46	06/02/2025	Paydown		139,154	141,105	135,637	142,673		(3,518)		(3,518)		139,154				2,341	08/25/2046	2.B FM
..93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4 4.926% 08/25/46	06/02/2025	Paydown		496,107	503,063	481,677	530,626		(34,519)		(34,519)		496,107				2,266	08/25/2046	3.C FM
..93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4 4.926% 08/25/46	06/02/2025	Paydown		7,213	7,314	7,149	7,858		(646)		(646)		7,213				33	08/25/2046	4.A FM
..933634-AJ-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1 5.098% 03/25/37	06/02/2025	Paydown		170,303	175,537	162,058	161,787		8,515		8,515		170,303				4,226	03/25/2037	1.A FM
..933636-AA-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 1A1 3.716% 04/25/37	06/02/2025	Paydown		114,399	127,862	111,405	126,124		(11,726)		(11,726)		114,399				2,054	04/25/2037	4.A FM
..933636-AC-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 2A1 4.059% 04/25/37	06/02/2025	Paydown		8,722	8,925	8,099	9,237		(515)		(515)		8,722				150	04/25/2037	4.C FM
..933636-AJ-1	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1 5.001% 09/25/36	06/02/2025	Paydown		396	382	327	361		35		35		396				9	09/25/2036	3.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..933637-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 1A1 3.775% 01/25/37	06/02/2025	Paydown		24,200	26,251	21,658	24,448		(249)		(249)		24,200				418	01/25/2037	3.A FM
..933637-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 2A2 3.496% 01/25/37	06/02/2025	Paydown		84,679	84,679	82,859	88,018		(3,338)		(3,338)		84,679				980	01/25/2037	4.B FM
..933638-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19 1A 5.139% 01/25/47	06/02/2025	Paydown		226,864	230,012	224,257	235,089		(8,225)		(8,225)		226,864				3,012	01/25/2047	3.B FM
..93363C-AA-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 1A 5.379% 07/25/46	06/02/2025	Paydown		136,824	136,824	136,824	136,824						136,824				2,058	07/25/2046	4.A FM
..93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A 5.379% 07/25/46	06/02/2025	Paydown		16,239	16,239	15,150	15,227		1,012		1,012		16,239				234	07/25/2046	1.A FM
..93363C-AC-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A 5.447% 07/25/46	06/02/2025	Paydown		30,448	30,448	26,920	27,527		2,921		2,921		30,448				634	07/25/2046	1.A FM
..93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A 5.399% 08/25/46	06/02/2025	Paydown		63,938	55,437	51,827	57,473		6,466		6,466		63,938				1,266	08/25/2046	4.A FM
..93363N-AA-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A1 4.755% 10/25/36	06/02/2025	Paydown		5,967	6,247	6,138	6,700		(734)		(734)		5,967				137	10/25/2036	4.C FM
..93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.755% 10/25/36	06/02/2025	Paydown		7,176	7,513	6,543	7,312		(136)		(136)		7,176				76	10/25/2036	3.B FM
..93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.755% 10/25/36	04/01/2025	Paydown		139	153	146	165		(26)		(26)		139				2	10/25/2036	4.C FM
..93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.755% 10/25/36	06/02/2025	Paydown		818	849	811	919		(101)		(101)		818				20	10/25/2036	5.A FM
..93363N-AF-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1 4.162% 10/25/36	06/02/2025	Paydown		107,150	107,150	103,180	111,673		(4,523)		(4,523)		107,150				1,579	10/25/2036	3.B FM
..93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 4.179% 11/25/36	06/02/2025	Paydown		44,235	44,052	41,650	44,998		(763)		(763)		44,235				317	11/25/2036	3.B FM
..93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 4.179% 11/25/36	06/02/2025	Paydown		29,678	29,555	28,410	32,419		(2,741)		(2,741)		29,678				423	11/25/2036	4.C FM
..93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 4.179% 11/25/36	04/01/2025	Paydown		4,249	4,511	3,919	4,418		(169)		(169)		4,249				63	11/25/2036	1.G FM
..93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 4.179% 11/25/36	06/02/2025	Paydown		30,448	30,042	26,100	29,419		1,029		1,029		30,448				562	11/25/2036	2.A FM
..93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 4.179% 11/25/36	06/02/2025	Paydown		29,069	28,949	26,523	28,639		430		430		29,069				524	11/25/2036	2.C FM
..93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1 4.234% 11/25/36	06/02/2025	Paydown		75,946	84,489	76,127	77,771		(1,825)		(1,825)		75,946				1,517	11/25/2036	1.A FM
..93363Q-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A 5.239% 11/25/46	05/01/2025	Paydown		180,959	181,569	167,125	182,244		(1,285)		(1,285)		180,959				2,377	11/25/2046	2.C FM
..93363Q-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A 5.239% 11/25/46	06/02/2025	Paydown		60,765	58,612	53,950	58,830		1,935		1,935		60,765				1,191	11/25/2046	3.A FM
..93363R-AB-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR13 2A 5.899% 10/25/46	06/02/2025	Paydown		8,166	8,166	7,364	7,762		403		403		8,166				153	10/25/2046	1.A FM
..93363T-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 2A 5.899% 09/25/46	06/02/2025	Paydown		165,361	165,361	151,174	151,668		13,693		13,693		165,361				3,122	09/25/2046	1.A FM
..93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-0A3 2A 5.169% 04/25/47	05/01/2025	Paydown		2,935	2,564	2,359	2,605		330		330		2,935				67	04/25/2047	3.C FM
..93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-0A3 2A 5.169% 04/25/47	06/02/2025	Paydown		2,055	3,138	2,838	3,249		(1,194)		(1,194)		2,055				53	04/25/2047	4.A FM
..93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-0A3 2A 5.169% 04/25/47	06/02/2025	Paydown		25,225	21,051	19,003	21,840		3,385		3,385		25,225				568	04/25/2047	4.B FM
..93364B-AG-5	WaMu Mortgage Pass-Through Cer WAMU 2007-0A5 2XPP 0.000% 06/25/47	06/02/2025	Paydown															87	06/25/2047	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..93364C-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2007-0A4 1A 5.169% 05/25/47	06/01/2025	Paydown		45,962	45,962	38,393			7,569		7,569		45,962				140	05/25/2047	1.A FM
..93364C-AG-3	WaMu Mortgage Pass-Through Cer WAMU 2007-0A4 2XPP 0.000% 05/25/47	06/02/2025	Paydown															1	05/25/2047	6. *
..93364E-AE-4	WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4 4.724% 05/25/37	06/25/2025	Paydown		12,002	12,002	9,898	10,084		1,918		1,918		12,002				182	05/25/2037	1.A FM
..939336-6H-1	Washington Mutual Mortgage Pas WMALT 2005-4 CB13 4.934% 06/25/35	06/25/2025	Paydown		21,786	24,077	18,658	18,793		2,993		2,993		21,786				480	06/25/2035	1.A FM
..939336-6S-7	Washington Mutual Mortgage Pas WMALT 2005-4 5A2 4.984% 06/25/35	06/25/2025	Paydown		18,283	21,120	17,291			991		991		18,283				325	06/25/2035	1.A FM
..939336-6Y-4	Washington Mutual Mortgage Pas WMALT 2005-4 5A8 5.500% 06/25/35	06/02/2025	Paydown		21,948	25,355	20,624	21,416		532		532		21,948				662	06/25/2035	1.A FM
..939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 5.443% 08/25/33	06/02/2025	Paydown		62,051	62,051	57,665	61,198		852		852		62,051				1,421	08/25/2033	1.C FM
..939336-Y3-1	WaMu Mortgage Pass-Through Cer WAMU 2005-AR1 B2 5.859% 01/25/45	06/25/2025	Paydown		4,652	9,775	208	208		4,444		4,444		4,652				211	01/25/2045	1.A FM
..93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 4.954% 12/25/35	06/25/2025	Paydown		3,490	3,490	3,026	3,025		465		465		3,490				50	12/25/2035	1.A FM
..93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A 4.934% 02/25/36	06/25/2025	Paydown		6,655	10,535	9,054	10,481		(3,826)		(3,826)		6,655				218	02/25/2036	5.C FM
..93934F-KP-6	Washington Mutual Mortgage Pas WMALT 2006-1 3A2 5.750% 02/25/36	06/02/2025	Paydown		24,524	19,899	19,529	24,875		(351)		(351)		24,524				704	02/25/2036	5.B FM
..93934F-LT-7	Washington Mutual Mortgage Pas WMALT 2006-2 1A3 6.000% 03/25/36	06/02/2025	Paydown		37,638	21,359	21,432	22,057		15,580		15,580		37,638				1,155	03/25/2036	3.C FM
..93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 5.339% 04/25/46	06/02/2025	Paydown		8,604	8,931	7,549	8,505		99		99		8,604				110	04/25/2046	3.A FM
..93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 5.339% 04/25/46	06/02/2025	Paydown		33,293	27,999	23,659	26,666		6,627		6,627		33,293				616	04/25/2046	3.B FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 5.389% 06/25/46	06/02/2025	Paydown		24,498	19,946	15,737	17,189		7,309		7,309		24,498				441	06/25/2046	1.A FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 5.389% 06/25/46	06/02/2025	Paydown		13,410	10,918	10,038	10,673		2,736		2,736		13,410				242	06/25/2046	4.A FM
..93935A-AF-9	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A 5.389% 06/25/46	06/02/2025	Paydown		9,242	9,346	8,196	8,404		838		838		9,242				147	06/25/2046	1.A FM
..93935N-AB-0	Washington Mutual Mortgage Pas WMALT 2007-0A1 2A 5.119% 12/25/46	05/01/2025	Paydown		3,141	2,845	2,451	3,004		137		137		3,141				52	12/25/2046	4.A FM
..93935N-AB-0	Washington Mutual Mortgage Pas WMALT 2007-0A1 2A 5.119% 12/25/46	06/02/2025	Paydown		5,193	5,878	5,062	6,206		(1,013)		(1,013)		5,193				108	12/25/2046	4.B FM
..93935Q-AE-7	Washington Mutual Mortgage Pas WMALT 2007-0A2 CX1 0.000% 01/25/47	06/02/2025	Paydown				3	10	345	(355)		(10)							01/25/2047	6. *
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A 5.159% 04/25/47	06/02/2025	Paydown		14,729	16,036	14,432	15,860		(1,130)		(1,130)		14,729				274	04/25/2047	1.F FM
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A 5.159% 04/25/47	06/02/2025	Paydown		30,643	32,159	28,961	31,801		(1,158)		(1,158)		30,643				474	04/25/2047	1.G FM
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A 5.159% 04/25/47	06/02/2025	Paydown		15,631	16,603	15,974	16,778		(1,148)		(1,148)		15,631				206	04/25/2047	3.A FM
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.928% 12/25/36	05/01/2025	Paydown		10,409	12,143	10,552	11,275		(866)		(866)		10,409				321	12/25/2036	2.B FM
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.928% 12/25/36	06/02/2025	Paydown		7,499	7,694	6,686	7,144		355		355		7,499				267	12/25/2036	2.C FM
..9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 4.854% 03/25/37	06/25/2025	Paydown		78,291	78,291	77,147	77,275		1,017		1,017		78,291				1,593	03/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5 6.332% 03/25/36	06/02/2025	Paydown		16,965	19,095	17,971	17,841		(876)		(876)		16,965				505	03/25/2036	1.A FM
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.678% 04/25/36	06/02/2025	Paydown		21,459	21,538	19,216	19,546		1,914		1,914		21,459				524	04/25/2036	1.A FM
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.678% 04/25/36	06/02/2025	Paydown		45,820	45,988	44,434	46,236		(416)		(416)		45,820				1,120	04/25/2036	2.A FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 7.287% 09/25/36	06/02/2025	Paydown		2,367	2,389	2,228	2,322		45		45		2,367				74	09/25/2036	1.A FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 7.287% 09/25/36	06/02/2025	Paydown		45,033	45,445	43,658	45,903		(870)		(870)		45,033				1,410	09/25/2036	2.C FM
..94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1 7.389% 09/25/36	06/02/2025	Paydown		4,393	5,817	4,881	5,157		(763)		(763)		4,393				185	09/25/2036	1.A FM
..94984M-AM-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR14 2A1 7.379% 10/25/36	06/02/2025	Paydown		18,669	19,763	17,269	17,681		987		987		18,669				538	10/25/2036	1.A FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 7.750% 10/25/36	06/02/2025	Paydown		52,435	52,436	48,034	47,695		4,740		4,740		52,435				1,968	10/25/2036	1.A FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 7.750% 10/25/36	06/02/2025	Paydown		30,492	30,492	30,409	30,194		297		297		30,492				1,182	10/25/2036	1.G FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 7.750% 10/25/36	05/01/2025	Paydown		4,399	4,399	4,387	4,356		43		43		4,399				128	10/25/2036	2.A FM
..94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 7.414% 10/25/36	06/02/2025	Paydown		46,654	47,325	45,490			1,164		1,164		46,654				908	10/25/2036	2.A FM
..94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 7.414% 10/25/36	04/01/2025	Paydown		2,876	3,445	3,311			(435)		(435)		2,876				43	10/25/2036	2.B FM
..94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 7.414% 10/25/36	06/02/2025	Paydown		39,431	39,998	38,447			984		984		39,431				767	10/25/2036	2.A FM
..94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 7.414% 10/25/36	04/01/2025	Paydown		2,431	2,911	2,798			(368)		(368)		2,431				36	10/25/2036	2.B FM
..94985G-BF-2	Wells Fargo Alternative Loan 2 WFALT 2007-PA3 3A7 0.250% 07/25/37	06/02/2025	Paydown					70	142	(212)		(70)						8	07/25/2037	6. *
..94985J-BU-3	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A43 4.934% 06/25/37	06/25/2025	Paydown		454	470	416			37		37		454				2	06/25/2037	1.A FM
..94985J-CA-6	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A49 6.000% 06/25/37	06/02/2025	Paydown		5,677	6,142	5,243	5,332		345		345		5,677				167	06/25/2037	1.A FM
..94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 5.495% 03/25/38	06/02/2025	Paydown		31,303	33,698	28,596	28,949	1,127	1,226		2,353		31,303				731	03/25/2038	5.B FM
..94986K-AA-4	Wells Fargo Mortgage Backed Se WFMBS 2007-AR7 A1 6.684% 12/28/37	06/02/2025	Paydown		8,625	9,573	8,548	8,794		(169)		(169)		8,625				260	12/28/2037	1.A FM
..94987F-AJ-5	Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2 6.830% 08/27/35	06/02/2025	Paydown		13,532	13,532	12,377	12,225		1,308		1,308		13,532				388	08/27/2035	1.A FM
..94987U-AG-8	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR2 2A2 6.600% 02/27/36	06/02/2025	Paydown		29,952	29,952	27,811	27,836		2,117		2,117		29,952				783	02/27/2036	1.A FM
..94987V-AL-5	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR3 A5 4.495% 03/27/37	06/02/2025	Paydown		94,152	85,993	61,808	55,850		38,301		38,301		94,152				2,297	03/27/2037	1.A FM
.000000-00-0	Dutch Property Finance 2021-2 DPF 2021-2 A 2.861% 04/28/59	04/28/2025	Paydown		1,598,899	1,598,899	1,328,544	1,424,774		24,272		24,272	(88,352)	1,598,899	238,204		238,204	27,514	04/28/2059	1.A FE
..12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4 3.972% 12/26/36	06/02/2025	Paydown		291,463	291,463	279,794	280,416		11,046		11,046		291,463				4,537	12/26/2036	1.A FM
..507238-AL-7	Laguna Seca Funding I Ltd LSECA 2007-1A C 10.354% 04/10/47	04/10/2025	Paydown			(269,509)													04/10/2047	6. FE
..74951P-DZ-8	RESI Finance LP 2005-B RESIF 2005-B B3 5.006% 06/10/37	05/12/2025	Paydown			458,072	10,307	10,310		(10,310)		(10,310)						9,801	06/10/2037	6. FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..BCC0WA-QH-7	Laguna Seca Funding I Ltd LSECA 2007-1X C 10.354% 04/10/47	04/10/2025	Paydown			(195,162)													04/10/2047	6. FE
..BCC2MY-WH-5	Domi 2020-1 BV DOMI 2020-1 B 3.579% 04/15/52	04/15/2025	Paydown		5,901,513	5,901,513	4,941,000	5,230,111		147,790		147,790	(260,345)	5,901,513	783,957		783,957	121,582	04/15/2052	1.B FE
..BCC2MY-WI-3	Domi 2020-1 BV DOMI 2020-1 C 3.979% 04/15/52	04/15/2025	Paydown		1,694,415	1,694,415	1,393,749	1,489,483		53,263		53,263	(93,189)	1,694,415	244,858		244,858	38,175	04/15/2052	1.B FE
..BCC2NV-MO-8	Canada Square Funding 2020-2 P CSF 2020-2 B 6.017% 12/17/57	06/17/2025	Paydown		8,876,101	8,876,101	7,208,005	8,010,582		158,275		158,275	(787,638)	8,876,101	1,494,883		1,494,883	295,198	12/17/2057	1.C FE
..BCC2PQ-WW-6	Domi 2020-2 BV DOMI 2020-2 A 3.023% 11/15/52	05/15/2025	Paydown		230,635	230,635	196,832	211,626		2,156		2,156	(13,240)	230,635	30,093		30,093	4,122	11/15/2052	1.A FE
..BCC366-26-9	Mortimer BTL 2022-1 PLC MORTI 2022-1 B 5.717% 03/23/54	06/23/2025	Paydown		10,096,393	10,096,393	8,217,131	9,125,958		248,080		248,080	(873,851)	10,096,393	1,596,206		1,596,206	295,883	03/23/2054	1.D FE
..N2115H-AA-3	Domi 2020-1 BV DOMI 2020-1 A 3.079% 04/15/52	04/15/2025	Paydown		9,018,346	9,018,346	7,616,640	8,204,846		69,484		69,484	(513,335)	9,018,346	1,257,351		1,257,351	164,557	04/15/2052	1.A FE
..N2115K-AA-6	Domi 2021-1 BV DOMI 2021-1 A 2.605% 06/15/53	06/16/2025	Paydown		466,578	466,578	381,027	409,399		8,460		8,460	(25,614)	466,578	74,333		74,333	7,602	06/15/2053	1.A FE
..N2819V-AA-1	Dutch Property Finance 2021-1 DPF 2021-1 A 2.811% 07/28/58	04/28/2025	Paydown		148,263	148,263	124,971	132,467		1,898		1,898	(6,479)	148,263	20,376		20,376	2,515	07/28/2058	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					315,848,164	390,296,396	273,818,611	221,943,247	22,720	23,404,758	18,324	23,409,154	(2,662,043)	314,840,286	5,740,261	1,007,877	6,748,138	5,408,218	XXX	XXX
..Q7457#-AA-9	Turbin Finance Trust 2024-1 A 4.955% 10/23/66	06/04/2025	Paydown		36,274,024	36,274,024	37,110,055	36,112,303		(710,215)		(710,215)	980,319	36,274,024	(108,383)		(108,383)	812,425	10/23/2066	1.A FE
1069999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)					36,274,024	36,274,024	37,110,055	36,112,303		(710,215)		(710,215)	980,319	36,274,024	(108,383)		(108,383)	812,425	XXX	XXX
..00501B-AA-7	ACREC 2023-FL2 LLC ACREC 2023-FL2 A 6.548% 02/19/38	06/20/2025	Paydown		46,795	46,795	46,950	46,842		(47)		(47)		46,795				522	02/19/2038	1.A FE
..05554F-AG-0	BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA 0.624% 11/15/56	06/02/2025	Paydown				10,156	9,768		(9,768)		(9,768)						746	11/15/2056	1.A FE
..05554V-AC-4	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA 1.431% 03/15/57	06/02/2025	Paydown				38	32		(32)		(32)						4	03/15/2057	1.A FE
..055984-AA-6	BSPRT 2022-FL9 Issuer Ltd BSPRT 2022-FL9 A 6.608% 07/15/39	06/16/2025	Paydown		1,295,715	1,295,715	1,284,479	1,291,698		4,018		4,018		1,295,715				30,514	07/15/2039	1.A FE
..055988-AJ-8	BMO 2023-C5 Mortgage Trust BMO 2023-C5 B 6.695% 06/15/56	06/23/2025	ACRA RE II Surplus AAM		5,935,688	5,516,000	5,914,402	5,906,502		(11,977)		(11,977)		5,894,525		41,162	41,162	112,142	06/15/2056	1.B
..05610V-AA-0	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 A 6.571% 09/15/35	06/16/2025	Paydown		1,012,003	1,012,003	1,006,943	1,010,956		1,047		1,047		1,012,003				33,425	09/15/2035	1.A FE
..05615K-AL-5	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 E 9.255% 12/15/42	06/17/2025	Goldman Sachs		572,670	567,000	565,583			(26)		(26)		565,556		7,114	7,114	2,920	12/15/2042	2.C Z
..060352-AG-6	BANK 2017-BNK6 BANK 2017-BNK6 XA 0.919% 07/15/60	06/02/2025	Paydown				4,339	2,265		(2,265)		(2,265)						407	07/15/2060	1.A FE
..06211U-CD-5	BANK5 2024-5YR7 BANK5 2024-5YR7 C 7.341% 06/15/57	06/23/2025	ACRA RE II Surplus AAM		5,318,776	5,100,000	5,375,320	5,363,859		(17,660)		(17,660)		5,346,198		(27,423)	(27,423)	113,724	06/15/2057	1.A
..065402-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO 1.026% 05/15/62	06/02/2025	Paydown				3,525			(3,525)		(3,525)						312	05/15/2062	1.A FE
..065403-BG-1	BANK 2019-BNK17 BANK 2019-BN17 B 4.128% 04/15/52	06/24/2025	ACRA RE II Surplus AAM		1,098,382	1,169,888	1,084,523	1,088,036		5,446		5,446		1,093,483		4,899	4,899	15,024	04/15/2052	1.E
..06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA 0.694% 11/15/62	06/02/2025	Paydown				2,300	1,426		(1,426)		(1,426)						135	11/15/2062	1.A FE
..066043-AS-9	BANK5 Trust 2024-5YR6 BANK5 2024-5YR6 C 7.199% 05/15/57	06/24/2025	ACRA RE II Surplus AAM		1,036,109	1,000,000	1,042,031	1,041,683		(2,929)		(2,929)		1,038,754		(2,645)	(2,645)	22,204	05/15/2057	1.A
..06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.248% 08/15/57	06/02/2025	Paydown				8,761	8,276		(8,276)		(8,276)						901	08/15/2057	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..06650C-AM-5	BANK5 Trust 2025-5YR13 BANK5 2025-5YR13 XA 1.062% 01/15/58	06/02/2025	Paydown				286			(286)		(286)						18	01/15/2058	1.A FE
..07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A A2 4.884% 10/25/36	06/25/2025	Paydown		99,383	99,383	79,886	87,406		11,977		11,977		99,383				1,980	10/25/2036	3.B FE
..07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2 4.959% 08/25/35	06/25/2025	Paydown		20,907	20,907	15,445	16,961		3,947		3,947		20,907				176	08/25/2035	2.A FE
..07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2 5.034% 11/25/35	06/25/2025	Paydown		259,401	259,401	248,847	249,615		9,785		9,785		259,401				5,979	11/25/2035	2.C FE
..07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2 5.019% 01/25/36	06/25/2025	Paydown		62,608	62,608	59,825	59,923		2,685		2,685		62,608				1,353	01/25/2036	2.C FE
..07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A A2 4.974% 04/25/36	06/25/2025	Paydown		28,108	28,108	26,929	26,906		1,202		1,202		28,108				557	04/25/2036	3.B FE
..07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2 4.854% 07/25/36	06/25/2025	Paydown		47,227	47,227	34,003	36,304		10,923		10,923		47,227				903	07/25/2036	2.A FE
..08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.596% 02/15/51	06/02/2025	Paydown				669	601		(601)		(601)						129	02/15/2051	1.D FE
..08162B-BG-6	Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11 XA 1.115% 05/15/52	06/02/2025	Paydown				33,036	20,002		(20,002)		(20,002)						3,738	05/15/2052	1.C FE
..08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO 0.994% 06/15/54	06/02/2025	Paydown				5,005	3,026		(3,026)		(3,026)						285	06/15/2054	1.A FE
..08163W-AB-1	Benchmark 2023-B40 Mortgage Tr BMARK 2023-B40 A2 6.930% 12/15/56	06/02/2025	Paydown		99,361	99,361	102,342	102,342		(2,981)		(2,981)		99,361				2,872	12/15/2056	1.A
..081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA 1.068% 12/15/57	06/02/2025	Paydown				49	49		(49)		(49)						5	12/15/2057	1.A FE
..081919-AU-6	Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 C 6.453% 08/15/57	06/23/2025	ACRA RE II Surplus AAM		2,045,828	2,000,000	2,043,047	2,042,676		(2,815)		(2,815)		2,039,862		5,966	5,966	39,795	08/15/2057	1.A
..081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO 1.577% 03/15/57	06/02/2025	Paydown				310	269		(269)		(269)						32	03/15/2057	1.A FE
..081927-AG-0	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 C 6.669% 03/15/57	06/24/2025	ACRA RE II Surplus AAM		4,303,512	4,200,000	4,316,977	4,312,945		(8,328)		(8,328)		4,304,617		(1,105)	(1,105)	87,141	03/15/2057	1.A
..09660Q-AY-0	BMO 2024-5C3 Mortgage Trust BMO 2024-5C3 C 7.088% 02/15/57	06/17/2025	ACRA RE II Surplus AAM		2,365,014	2,322,000	2,420,866	2,416,233		(6,622)		(6,622)		2,409,612		(44,598)	(44,598)	47,339	02/15/2057	1.A
..09661X-AD-0	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 XA 1.240% 12/15/57	06/02/2025	Paydown				314	312		(312)		(312)						32	12/15/2057	1.A FE
..09661X-AG-3	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 B 6.091% 12/15/57	06/13/2025	ACRA RE II Surplus AAM		5,158,644	5,000,000	5,079,294			(6,528)		(6,528)		5,072,766		85,878	85,878	136,204	12/15/2057	1.A
..09661X-AH-1	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 C 5.744% 12/15/57	06/17/2025	ACRA RE II Surplus AAM		1,497,370	1,500,000	1,479,861			1,365		1,365		1,481,226		16,144	16,144	39,490	12/15/2057	1.A
..12433C-AA-3	BX Commercial Mortgage Trust 2 BX 2024-AIRC A 6.003% 08/15/39	04/15/2025	Paydown		4,392,072	4,392,072	4,381,091	4,381,091		10,980		10,980		4,392,072				88,947	08/15/2039	1.A
..12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA 1.524% 08/15/57	06/02/2025	Paydown				5,184	3,018		(3,018)		(3,018)						335	08/15/2057	1.A FE
..12515G-AJ-6	CD 2017-CD3 Mortgage Trust CD 2017-CD3 XA 1.078% 02/10/50	06/02/2025	Paydown				3,079	1,227		(1,227)		(1,227)						326	02/10/2050	1.B FE
..12593A-BB-0	COMM 2015-CCRE23 Mortgage Trus COMM 2015-CR23 XA 0.653% 05/10/48	04/01/2025	Paydown				5,841	2,035		(2,035)		(2,035)						5,201	05/10/2048	1.B FE
..12594C-BJ-8	COMM 2016-DC2 Mortgage Trust COMM 2016-DC2 B 4.837% 02/10/49	05/13/2025	ACRA RE II Surplus AAM		9,850,280	10,000,000	9,850,000			28,543		28,543		9,878,543		(28,263)	(28,263)	95,143	02/10/2049	1.A
..12636M-AG-3	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA 2.015% 01/15/49	06/02/2025	Paydown				13,716	3,667		(3,667)		(3,667)						1,710	01/15/2049	1.A FE
..149837-AA-4	CBA Commercial Small Balance C CBAC 2006-1A A 4.934% 06/25/38	06/25/2025	Paydown		31,552	31,552	17,845	14,290		17,262		17,262		31,552				810	06/25/2038	5.A FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA 0.718% 11/10/52	06/02/2025	Paydown				8,954	5,622		(5,622)		(5,622)						518	11/10/2052	1.A FE
..22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 1.155% 03/15/52	06/02/2025	Paydown				7,148	1,765		(5,748)		(5,748)						662	03/15/2052	1.A FE
..36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA 1.169% 02/10/52	06/02/2025	Paydown				7,671	4,950		(4,950)		(4,950)						561	02/10/2052	1.A FE
..36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA 1.141% 05/10/50	06/02/2025	Paydown				11,613	4,897		(4,897)		(4,897)						973	05/10/2050	1.A FE
..40443G-AA-3	HIG RCP 2023-FL1 LLC HIG 2023-FL1 A 6.592% 09/19/38	05/19/2025	Paydown		2,009,925	2,009,925	1,999,876	1,682,379		327,546		327,546		2,009,925				51,667	09/19/2038	1.A FE
..40443G-AC-9	HIG RCP 2023-FL1 LLC HIG 2023-FL1 AS 7.426% 09/19/38	05/19/2025	Paydown		183,900	183,900	183,174	183,401		499		499		183,900				5,739	09/19/2038	1.A FE
..45378Y-AS-3	Independence Plaza Trust 2018- IPT 2018-INDP E 4.996% 07/10/35	06/02/2025	Paydown		11,500,000	11,500,000	11,404,326	11,461,468		38,532		38,532		11,500,000				287,270	07/10/2035	1.D
..46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA 1.014% 03/15/50	06/02/2025	Paydown				12,060	4,753		(4,753)		(4,753)						1,088	03/15/2050	1.B FE
..46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C 4.117% 12/15/47	06/02/2025	Paydown		17,358	17,358	17,438	17,358						17,358				326	12/15/2047	1.A
..46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA 0.868% 02/15/48	06/02/2025	Paydown				65,990	195		(195)		(195)						6,652	02/15/2048	2.A FE
..47232X-AA-6	Jefferies Military Housing Tru JMHT 2010-SILL A 6.730% 06/10/55	06/10/2025	Redemption 100.0000		35,511	35,511	35,935	35,853		(342)		(342)		35,511				997	06/10/2055	1.G FE
..55285B-AA-3	MF1 2022-FL10 LLC MF1 2022-FL10 A 6.949% 09/17/37	06/17/2025	Paydown		2,012,906	2,012,906	2,002,842	2,012,906						2,012,906				58,239	09/17/2037	1.A FE
..592918-AA-4	MF1 2025-B2 LLC MF1 2025-B2 A 5.943% 05/18/40	05/28/2025	Various		209,559,375	210,000,000	209,475,000							209,475,000		84,375	84,375	1,302,655	05/18/2040	1.A Z
..59319M-AA-1	MF1 2023-FL12 LLC MF1 2023-FL12 A 6.384% 10/19/38	04/21/2025	Paydown		40,000,000	40,000,000	39,800,000	39,852,776		147,224		147,224		40,000,000				860,461	10/19/2038	1.A FE
..59319M-AC-7	MF1 2023-FL12 LLC MF1 2023-FL12 AS 7.096% 10/19/38	04/21/2025	Paydown		109,066,000	109,066,000	108,520,670	108,620,796		445,204		445,204		109,066,000				1,823,111	10/19/2038	1.A FE
..59319M-AE-3	MF1 2023-FL12 LLC MF1 2023-FL12 B 7.495% 10/19/38	04/21/2025	Paydown		25,860,000	25,860,000	25,730,700	25,751,009		108,991		108,991		25,860,000				652,854	10/19/2038	1.D FE
..59319M-AG-8	MF1 2023-FL12 LLC MF1 2023-FL12 C 8.095% 10/19/38	04/21/2025	Paydown		16,893,600	16,893,600	16,809,132	16,823,636		69,964		69,964		16,893,600				460,566	10/19/2038	1.G FE
..61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.288% 06/15/54	06/02/2025	Paydown				17,059	10,408		(10,408)		(10,408)						957	06/15/2054	1.A FE
..61767F-AJ-0	Morgan Stanley Capital I Trust MSC 2016-UB11 D 3.500% 08/15/49	05/15/2025	ALRe Modco - VIAC GA - AAM		5,490,856	5,950,248	4,763,466	5,693,406		54,962		54,962		5,748,368			(257,512)	94,873	08/15/2049	1.D
..61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.157% 03/15/52	06/02/2025	Paydown				17,152	11,039		(11,039)		(11,039)						1,309	03/15/2052	1.A FE
..75574E-AA-5	Ready Capital Mortgage Financi RCMT 2022-FL9 A 6.786% 06/25/37	06/25/2025	Paydown		3,059,633	3,059,633	3,035,156	3,054,616		5,016		5,016		3,059,633				84,747	06/25/2037	1.A FE
..75575A-AA-2	Ready Capital Mortgage Financi RCMT 2023-FL12 A 6.654% 05/25/38	06/25/2025	Paydown		3,179,918	3,179,918	3,164,018	3,164,018		15,900		15,900		3,179,918				82,633	05/25/2038	1.A FE
..91836A-AA-4	VMC Finance 2023-PV1 LLC VMC 2023-PV1 A 7.085% 01/19/40	05/19/2025	Paydown		116,586,453	116,586,453	116,304,026	116,416,253		170,201		170,201		116,586,453				2,940,547	01/19/2040	1.A FE
..94989Y-BC-6	Wells Fargo Commercial Mortgag WFCM 2016-C32 XA 1.297% 01/15/59	06/02/2025	Paydown				173,201	40,709		(40,709)		(40,709)						23,056	01/15/2059	1.A FE
..95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA 1.347% 03/15/50	06/02/2025	Paydown				2,073	891		(891)		(891)						188	03/15/2050	1.A FE
..95003V-AH-1	Wells Fargo Commercial Mortgag WFCM 2024-5C1 C 7.033% 07/15/57	06/24/2025	ACRA RE II Surplus AAM		1,025,248	1,000,000	1,035,742	1,035,462		(2,416)		(2,416)		1,033,047		(7,799)	(7,799)	21,689	07/15/2057	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..95004J-AD-6	Wells Fargo Commercial Mortgag WFCM 2025-5C3 XA 1.049% 01/15/58	06/02/2025	Paydown				946			(946)		(946)						80	01/15/2058	1.A FE
..00193A-AA-2	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 A 6.000% 05/17/41	06/17/2025	Paydown		6,394,928	6,394,928	6,378,941	6,378,941		15,987		15,987		6,394,928				173,393	05/17/2041	1.A FE
..04002B-AA-3	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 A 6.426% 08/17/41	06/17/2025	Paydown		115,124	115,124	114,549	114,890		234		234		115,124				3,888	08/17/2041	1.A FE
..055983-AA-8	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 A 5.804% 02/15/37	06/16/2025	Paydown		2,698,338	2,698,338	2,596,125	2,637,106		61,232		61,232		2,698,338				78,714	02/15/2037	1.A FE
..05602C-AA-2	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 A 5.746% 12/15/38	06/16/2025	Paydown		39,852	39,852	38,993	39,437		415		415		39,852				991	12/15/2038	1.A FE
..40441L-AA-4	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 A 5.476% 06/16/36	06/16/2025	Paydown		4,982	4,982	4,770	4,955		28		28		4,982				116	06/16/2036	1.A FE
..48275E-AA-4	KREF 2022-FL3 Ltd KREF 2022-FL3 A 5.764% 02/17/39	04/17/2025	Paydown		3,737,778	3,737,778	3,608,124	3,701,734		36,044		36,044		3,737,778				74,365	02/17/2039	1.A FE
..53948H-AA-4	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-CRE6 A 5.726% 11/15/38	06/16/2025	Paydown		372,958	372,958	364,916	368,277		4,681		4,681		372,958				8,999	11/15/2038	1.A FE
..55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A 5.506% 10/16/36	06/16/2025	Paydown		5,013,757	5,013,757	4,839,121	4,991,450		22,306		22,306		5,013,757				122,362	10/16/2036	1.A FE
..692910-AA-3	PFP 2022-9 Ltd PFP 2022-9 A 6.586% 08/19/35	06/16/2025	Paydown		1,564,590	1,564,590	1,567,523	1,567,523		(2,934)		(2,934)		1,564,590				47,341	08/19/2035	1.A FE
..69291W-AA-0	PFP 2024-11 Ltd PFP 2024-11 A 6.146% 09/17/39	05/19/2025	Paydown		9,898,719	9,898,719	9,873,972	9,873,972		24,747		24,747		9,898,719				259,508	09/17/2039	1.A FE
..69380C-AA-6	PFP 2023-10 Ltd PFP 2023-10 A 6.679% 09/16/38	04/17/2025	Paydown		1,111,965	1,111,965	1,113,474	1,111,643		322		322		1,111,965				25,020	09/16/2038	1.A FE
..78485K-AA-3	STWD 2022-FL3 Ltd STWD 2022-FL3 A 5.654% 11/15/38	06/16/2025	Paydown		1,814,588	1,814,588	1,766,014	1,805,619		8,969		8,969		1,814,588				51,761	11/15/2038	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					625,825,667	625,893,051	623,444,987	398,038,354		1,452,637		1,452,637		625,949,472		(123,807)	(123,807)	10,504,356	XXX	XXX
..408203-AA-5	Hamlet Securitization Trust 20 HMLET 2020-CRE1 A 2.295% 10/18/52	06/18/2025	Paydown		2,549,928	2,549,928	2,549,928	2,549,928						2,549,928				20,967	10/18/2052	1.A FE
1089999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)					2,549,928	2,549,928	2,549,928	2,549,928						2,549,928				20,967	XXX	XXX
..03663Y-AC-1	Antares CLO 2024-5 LLC ANTR 2024-5A B 6.119% 10/20/36	06/24/2025	ALRe Corporate AAM		23,659,115	23,648,000	23,648,000	23,648,000						23,648,000		11,115	11,115	982,207	10/20/2036	1.C FE
..05071L-AG-1	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A D 8.381% 10/20/33	05/29/2025	ACRA RE II Surplus AAM		20,875,608	20,800,000	20,800,000	20,800,000						20,800,000		75,608	75,608	621,060	10/20/2033	2.C FE
..050921-AF-2	AUDAX SENIOR DEBT CLO 7 LLC AUDAX 2023-7A D 11.269% 04/20/35	04/21/2025	Paydown		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				1,332,202	04/20/2035	2.C FE
..05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 6.979% 04/11/30	04/23/2025	Various		4,328,684	4,328,684	4,328,684	4,328,684						4,328,684				1,067,160	04/11/2030	1.C FE
..05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 6.979% 04/11/30	06/23/2025	Various		13,018,669	13,018,669	13,018,669	13,018,669						13,018,669				283,242	04/11/2030	1.C PL
..05644#-AA-5	BTC Offshore Holdings Fund II- LN 6.979% 03/20/29	06/23/2025	Paydown		25,051,140	25,051,140	25,051,140	25,051,140						25,051,140				918,085	03/20/2029	1.C PL
..05644#-AA-5	BTC Offshore Holdings Fund II- LN 6.979% 03/20/29	04/04/2025	Redemption 100.0000		2,455,752	2,455,752	2,455,752	2,455,752						2,455,752				81,004	03/20/2029	1.C PL
..15674#-AB-5	Cerberus Onshore Levered IV LL CERB IV LEVERED 6.918% 07/16/30	04/23/2025	Paydown		7,031,225	7,031,225	7,037,053	7,041,483		(10,259)		(10,259)		7,031,225				271,164	07/16/2030	1.A FE
..15674#-AC-3	Cerberus Onshore Levered IV LL CERB IV LEVERED 6.918% 07/16/30	05/09/2025	Paydown		5,260,308	5,260,308	5,262,550	5,110,791		149,517		149,517		5,260,308				190,554	07/16/2030	1.A FE
..21868*-AA-5	Core Income Funding I LLC TL 6.241% 09/16/31	05/15/2025	Paydown		130,000,000	130,000,000	130,000,000	130,000,000						130,000,000				5,759,967	09/16/2031	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38178X-AA-1	Golub Capital Partners ABS Fun GCPAF 2021-2A A 2.944% 10/19/29	04/21/2025	Paydown		1,507,605	1,507,605	1,279,363	1,401,544		106,061		106,061		1,507,605				22,189	10/19/2029	1.F FE
..38179L-AE-8	Golub Capital Partners CLO 65M GOCAP 2023-65A C 8.482% 04/25/35	04/22/2025	Paydown		80,000,000	80,000,000	81,264,000	81,021,287		(1,021,287)		(1,021,287)		80,000,000				3,449,195	04/25/2035	1.F FE
..381936-AG-8	Golub Capital Partners CLO 59M GOCAP 2021-59A CR 6.269% 04/20/37	04/01/2025	ACRA RE 2A Surplus AAM		41,117,175	41,250,000	41,250,000							41,250,000		(132,825)	(132,825)	86,891	04/20/2037	1.F FE
..381936-AJ-2	Golub Capital Partners CLO 59M GOCAP 2021-59A DR 7.469% 04/20/37	05/28/2025	AARE Surplus AAM		14,162,947	14,250,000	14,250,000							14,250,000		(87,053)	(87,053)	204,310	04/20/2037	2.C FE
..671026-AS-1	OCP CLO Ltd OCP 2021-23A D1R 7.030% 01/17/37	05/28/2025	AARE Surplus AAM		1,993,942	2,000,000	1,975,000			(44,265)		(44,265)		1,930,735		63,207	63,207	54,564	01/17/2037	2.C Z
. 67116T-AG-1	OHA Credit Funding 15-R Ltd OAKC 2023-15A A 6.099% 04/20/35	06/18/2025	Paydown		14,300,000	14,300,000	14,319,448			(19,448)		(19,448)		14,300,000				359,428	04/20/2035	1.A FE
..69121C-AA-0	Owl Rock CLO VIII LLC OR 2022-8A AT 6.822% 11/20/34	04/24/2025	Paydown		30,000,000	30,000,000	30,022,890	30,000,000						30,000,000				896,427	11/20/2034	1.A FE
..69121C-AC-6	Owl Rock CLO VIII LLC OR 2022-8A B 7.822% 11/20/34	04/24/2025	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				239,305	11/20/2034	1.C FE
..69121C-AD-4	Owl Rock CLO VIII LLC OR 2022-8A C 9.222% 11/20/34	04/24/2025	Paydown		30,000,000	30,000,000	30,036,657	30,034,920		(34,920)		(34,920)		30,000,000				1,206,427	11/20/2034	1.F FE
..91824X-AC-4	VCP RRL ABS II Ltd VCRRL 2022-1A A 5.480% 01/20/33	04/16/2025	Paydown		16,759,607	16,759,607	15,881,140	16,447,359		312,248		312,248		16,759,607				443,906	01/20/2033	1.F FE
..91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	04/02/2025	Paydown		97,283	97,283	97,283	93,409		(166)		(166)		97,283				265	06/11/2028	2.C PL
..92243R-AA-2	VCP RRL ABS I Ltd VCRRL 2021-1A A 2.152% 10/20/31	04/21/2025	Paydown		32,614	32,614	30,212	31,089		1,525		1,525		32,614				351	10/20/2031	1.F FE
..BCC2FU-M8-2	Providus CLO I DAC PRVD 1A B2NE 2.100% 05/14/31	04/14/2025	Paydown		2,837,266	2,837,266	1,927,540	2,308,690		260,880		260,880	(161,951)	2,837,266	429,646		429,646	31,108	05/14/2031	1.B FE
..L6491#-AA-4	Monroe Capital Private Credit A 7.079% 04/22/32	06/09/2025	Paydown		4,906,200	4,906,200	4,907,740			(1,540)		(1,540)		4,906,200				97,391	04/22/2032	1.F FE
. 000000-00-0	Anchorage Capital Europe Clo 1 ANCHE 1X CE 4.179% 01/15/31	04/15/2025	Paydown		4,482,880	4,482,880	4,369,137	4,152,289		7,802		7,802	231,002	4,482,880	91,787		91,787	91,797	01/15/2031	1.E FE
. 000000-00-0	Anchorage Capital Europe Clo 1 ANCHE 1A D1E 5.279% 01/15/31	04/15/2025	Paydown		567,453	567,453	506,961	487,509		32,243		32,243	30,546	567,453	17,156		17,156	16,346	01/15/2031	2.A FE
. 000000-00-0	Avoca CLO XV DAC AVOCA 15A DR 4.579% 04/15/31	06/11/2025	Paydown		1,836,969	1,836,969	1,814,888	1,636,868		22,725		22,725	199,770	1,836,969	(22,393)		(22,393)	59,480	04/15/2031	1.G FE
. 000000-00-0	Sutton Park CLO DAC STNPK 1A CE 5.443% 11/15/31	04/08/2025	Paydown		1,095,602	1,095,602	1,092,739	1,012,588		25,636		25,636	110,576	1,095,602	(53,198)		(53,198)	26,044	11/15/2031	2.A FE
. 000000-00-0	Sutton Park CLO DAC STNPK 1A C 5.443% 11/15/31	04/07/2025	Paydown		1,637,555	1,637,555	1,540,539	1,480,987		76,753		76,753	85,501	1,637,555	(5,687)		(5,687)	39,021	11/15/2031	2.A FE
. 000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A B1RR 3.443% 08/15/32	04/08/2025	Paydown		273,901	273,901	284,358	258,925					32,512	273,901	(17,537)		(17,537)	4,424	08/15/2032	1.A FE
. 000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A CRR 3.843% 08/15/32	04/08/2025	Paydown		10,408,221	10,408,221	10,978,243	9,782,598		60,365		60,365	1,264,803	10,408,221	(699,544)		(699,544)	184,403	08/15/2032	1.E FE
. 000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A DRR 4.693% 08/15/32	04/08/2025	Paydown		413,042	413,042	416,450	380,132		11,717		11,717	51,182	413,042	(29,990)		(29,990)	8,682	08/15/2032	2.A FE
. 000000-00-0	Bridgepoint Clo V DAC BRGPT 5A D 7.279% 04/15/36	06/27/2025	Paydown		1,287,770	1,287,770	1,215,471	1,145,746		(6,822)		(6,822)	61,399	1,287,770	87,447		87,447	66,860	04/15/2036	2.C FE
. 000000-00-0	Providus Clo IX DAC PRVD 9A C 5.536% 07/18/36	06/20/2025	Call 100.0000		6,909,020	6,909,020	6,355,192	6,214,204					140,988	6,909,020	553,828		553,828	275,531	07/18/2036	1.F FE
. 000000-00-0	Providus Clo IX DAC PRVD 9A D 7.486% 07/18/36	06/20/2025	Call 100.0000		9,672,628	9,672,628	8,897,268	8,699,885					197,383	9,672,628	775,359		775,359	509,339	07/18/2036	2.C FE
. 000000-00-0	Tikehau CLO XI DAC TIKEH 11A C 5.529% 10/15/36	06/30/2025	Paydown		3,768,963	3,768,963	3,457,292	3,314,242					143,050	3,768,963	311,671		311,671	152,985	10/15/2036	1.F FE
. 000000-00-0	Tikehau CLO XI DAC TIKEH 11A D 7.279% 10/15/36	06/30/2025	Paydown		3,910,299	3,910,299	3,583,959	3,438,526					145,433	3,910,299	326,340		326,340	204,948	10/15/2036	2.C FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	Wilton Park CLO DAC WILPA 1A D 7.249% 11/25/36	. 06/30/2025 .	Paydown		9,893,527	9,893,527	8,831,786	8,699,885					131,901	9,893,527	1,061,741		1,061,741	438,622	. 11/25/2036 .	2.C FE
. 000000-00-0	Adagio X Eur Clo DAC ADAGI X-A CR 5.586% 10/20/37	. 06/24/2025 .	Paydown		11,255,849	11,255,849	10,292,260	10,041,117					251,142	11,255,849	963,589		963,589	451,515	. 10/20/2037 .	1.F FE
. 000000-00-0	Adagio X Eur Clo DAC ADAGI X-A DR 7.736% 10/20/37	. 06/24/2025 .	Paydown		8,359,165	8,359,165	7,600,308	7,457,044					143,264	8,359,165	758,857		758,857	452,996	. 10/20/2037 .	2.C FE
. 00037V-AE-8	AB BSL CLO 4 Ltd ABBSL 2023-4A C 7.619% 04/20/36	. 04/14/2025 .	Paydown		12,000,000	12,000,000	12,034,964	12,035,486		(35,486)		(35,486)		12,000,000				455,795	. 04/20/2036 .	1.F FE
. 00111G-AA-8	ABPCI Direct Lending Fund CLO ABPCI 2023-12A A 6.830% 04/29/35	. 05/29/2025 .	Paydown		2,500,000	2,500,000	2,515,625	2,512,494		(12,494)		(12,494)		2,500,000				102,714	. 04/29/2035 .	1.A FE
. 00119A-AG-0	AGL CLO 24 Ltd AGL 2023-24A C 7.782% 07/25/36	. 05/23/2025 .	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				254,853	. 07/25/2036 .	1.F FE
. 00119V-AS-8	AGL CLO 6 LTD AGL 2020-6A CR 6.681% 07/20/34	. 04/08/2025 .	Paydown		22,300,000	22,300,000	21,859,691	21,936,426		363,574		363,574		22,300,000				720,375	. 07/20/2034 .	1.F FE
. 00119V-AU-3	AGL CLO 6 LTD AGL 2020-6A DR 7.781% 07/20/34	. 04/08/2025 .	Paydown		2,000,000	2,000,000	2,001,000			(1,000)		(1,000)		2,000,000				33,387	. 07/20/2034 .	2.C FE
. 001210-AJ-2	AGL CLO 19 Ltd AGL 2022-19A D 8.879% 07/21/35	. 05/28/2025 .	AARE Surplus AAM		3,906,887	3,900,000	3,861,000	3,911,220		(1,993)		(1,993)		3,909,228		(2,340)	(2,340)	214,364	. 07/21/2035 .	2.C FE
. 00901F-AQ-9	AIMCO CLO 16 Ltd AIMCO 2021-16A CR 6.230% 07/17/37	. 05/28/2025 .	AARE Surplus AAM		1,265,691	1,260,000	1,258,740			(1,196)		(1,196)		1,257,544		8,147	8,147	28,636	. 07/17/2037 .	1.F FE
. 01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2 5.241% 07/30/34	. 04/30/2025 .	Paydown		2,350,598	2,350,598	2,092,474	2,100,271		250,327		250,327		2,350,598				64,187	. 07/30/2034 .	1.C FE
. 01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1 5.055% 03/23/35	. 06/23/2025 .	Paydown		251,507	251,507	242,612	57,823		36,614		36,614		251,507				(1,119)	. 03/23/2035 .	1.A FE
. 01449W-AA-4	ALESCO Preferred Funding X Ltd ALESC 10A A1 4.925% 09/23/36	. 06/23/2025 .	Paydown		92,025	92,025	81,061	82,827		9,197		9,197		92,025				2,290	. 09/23/2036 .	1.A FE
. 01450A-AA-8	ALESCO Preferred Funding XI Lt ALESC 11A A1A 4.915% 12/23/36	. 06/23/2025 .	Paydown		27,094	27,094	24,317	25,922		1,172		1,172		27,094				673	. 12/23/2036 .	1.A FE
. 01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2 5.035% 12/23/36	. 06/23/2025 .	Paydown		94,097	94,097	80,642	82,875		11,222		11,222		94,097				2,394	. 12/23/2036 .	1.A FE
. 01450A-AF-7	ALESCO Preferred Funding XI Lt ALESC 11A A1BF 4.915% 12/23/36	. 06/23/2025 .	Paydown		1,804,115	1,804,115	1,697,808	1,730,803		73,312		73,312		1,804,115				44,799	. 12/23/2036 .	1.A FE
. 01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1 4.838% 07/15/37	. 04/15/2025 .	Paydown		106,619	106,619	98,597	99,842		6,777		6,777		106,619				2,729	. 07/15/2037 .	1.A FE
. 01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A 4.905% 03/23/38	. 06/23/2025 .	Paydown		1,533,214	1,533,214	1,308,023	1,324,977		208,237		208,237		1,533,214				37,994	. 03/23/2038 .	1.C FE
. 01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A 4.905% 03/23/38	. 06/26/2025 .	ACRA RE II Surplus AAM		14,859,517	16,885,815	14,405,711	14,592,469		27,104		27,104		14,619,573		239,944	239,944	425,346	. 03/23/2038 .	1.C FE
. 01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1 5.335% 09/23/38	. 06/23/2025 .	ACRA RE II Surplus AAM		27,610,842	29,179,225	27,604,216	27,756,902		38,945		38,945		27,795,847		(185,005)	(185,005)	1,178,502	. 09/23/2038 .	1.B FE
. 03329F-AS-3	Anchorage Capital CLO 15 Ltd ANCHC 2020-15A CR 6.781% 07/20/34	. 06/24/2025 .	Paydown		5,000,000	5,000,000	4,933,340	4,942,692		57,308		57,308		5,000,000				236,429	. 07/20/2034 .	1.F FE
. 03329F-AU-8	Anchorage Capital CLO 15 Ltd ANCHC 2020-15A DR 7.931% 07/20/34	. 06/24/2025 .	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				303,293	. 07/20/2034 .	2.C FE
. 03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV 3.793% 10/25/37	. 04/25/2025 .	Paydown		296,100	296,100	288,302	289,263		6,838		6,838		296,100				5,616	. 10/25/2037 .	1.A FE
. 03331F-AA-8	Anchorage Credit Funding 7 Ltd ANCHF 2019-7A A 4.620% 04/25/37	. 04/25/2025 .	Paydown		1,249,083	1,249,083	1,237,790			11,293		11,293		1,249,083				28,854	. 04/25/2037 .	1.A FE
. 03664X-AE-8	Antares CLO 2024-6 Ltd ANTR 2024-6A B 6.119% 01/20/37	. 06/24/2025 .	ALRe Corporate AAM		28,350,737	28,321,000	28,321,000	28,321,000						28,321,000		29,737	29,737	951,698	. 01/20/2037 .	1.C FE
. 03665A-AJ-6	Antares CLO 2017-2 Ltd ANTR 2017-2A AR 6.011% 10/20/33	. 04/21/2025 .	Paydown		29,009,316	29,009,316	27,365,983	28,153,502		855,814		855,814		29,009,316				909,087	. 10/20/2033 .	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..03665A-AN-7	Antares CLO 2017-2 Ltd ANTR 2017-2A CR 7.131% 10/20/33	04/21/2025	Paydown		28,500,000	28,500,000	28,531,353	28,531,785		(31,785)		(31,785)		28,500,000				1,054,499	10/20/2033	1.F FE
..03665A-AQ-0	Antares CLO 2017-2 Ltd ANTR 2017-2A DR 8.281% 10/20/33	04/21/2025	Paydown		8,412,000	8,412,000	8,444,262	8,444,725		(32,725)		(32,725)		8,412,000				360,150	10/20/2033	2.C FE
..03665J-AU-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CRR 6.519% 01/20/37	06/17/2025	ALRE - DFL Trust AAM		3,299,792	3,300,000	3,300,000							3,300,000		(208)	(208)	91,644	01/20/2037	1.F FE
..03665M-AS-0	Antares CLO 2018-1 Ltd ANTR 2018-1A DR 7.469% 04/20/38	05/28/2025	AARE Surplus AAM		5,810,957	5,850,000	5,850,000							5,850,000		(39,043)	(39,043)	92,398	04/20/2038	2.C FE
..03666B-AE-4	Antares CLO 2021-1 Ltd ANTR 2021-1A B 6.393% 07/25/33	05/28/2025	AARE Surplus AAM		1,002,713	1,000,000	1,000,000	1,000,000						1,000,000		2,713	2,713	39,126	07/25/2033	1.C FE
..03755H-AL-7	Apex Credit Clo 2018-I Ltd APEXC 2018-1A D 7.493% 04/25/31	05/12/2025	Various		7,978,250	8,225,000	8,178,354	8,185,477		2,935		2,935		8,188,412		(210,162)	(210,162)	329,699	04/25/2031	2.A FE
..03763Y-BQ-8	Apidos CLO XI APID 2012-11A CR3 6.541% 04/17/34	04/10/2025	Paydown		2,500,000	2,500,000	2,488,709	2,489,800		10,200		10,200		2,500,000				81,978	04/17/2034	1.F FE
..04009B-AW-8	ARES Loan Funding III Ltd ARES 2022-ALF3A D1R 7.382% 07/25/36	05/28/2025	AARE Surplus AAM		7,699,384	7,700,000	7,700,000	7,700,000						7,700,000		(616)	(616)	346,722	07/25/2036	2.C FE
..04018A-AW-9	Ares LVIII CLO Ltd ARES 2020-58A DR 7.456% 01/15/35	04/02/2025	Paydown		2,700,000	2,700,000	2,708,392			(8,392)		(8,392)		2,700,000				43,324	01/15/2035	2.C FE
..04942U-AL-0	Atlas Senior Loan Fund XII Ltd ATCLO 2018-12A D 7.607% 10/24/31	06/05/2025	Various		7,010,500	7,000,000	6,786,707	6,864,286		11,508		11,508		6,875,794		134,706	134,706	344,042	10/24/2031	2.C FE
..04942V-AS-3	Atlas Senior Loan Fund XIII ATCLO 2019-13A D 8.644% 04/22/31	05/30/2025	Janney Montgomery		3,018,000	3,000,000	2,918,003	2,941,688		5,122		5,122		2,946,810		71,190	71,190	164,242	04/22/2031	2.C FE
..04943A-AJ-8	Atlas Senior Loan Fund Ltd ATCLO 2017-8A D 8.222% 01/16/30	06/06/2025	Various		4,024,000	4,000,000	3,981,443	3,989,930		1,239		1,239		3,991,169		32,831	32,831	220,027	01/16/2030	1.E FE
..05071U-AL-0	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A D 7.522% 04/22/37	05/28/2025	AARE Surplus AAM		2,961,027	3,000,000	3,000,000							3,000,000		(38,973)	(38,973)	39,532	04/22/2037	2.C FE
..05072M-AL-7	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A CR 8.619% 04/20/35	04/21/2025	Paydown		23,300,000	23,300,000	23,342,811	23,333,445		(33,445)		(33,445)		23,300,000				1,037,424	04/20/2035	1.F FE
..05072M-AS-2	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A CRR 7.219% 04/20/35	05/28/2025	AARE Surplus AAM		2,500,000	2,500,000	2,500,000							2,500,000				18,550	04/20/2035	1.F Z
..054978-AG-6	BBAM US CLO I Ltd BBAM 2022-1A C 7.556% 04/15/35	04/05/2025	Paydown															299,307	04/15/2035	2.C FE
..05553M-AE-1	BCRED BSL CLO 2021-1, LLC BXBSL 2021-1A C 6.681% 07/20/34	05/29/2025	Paydown		4,500,000	4,500,000	4,501,613	4,501,695		(1,695)		(1,695)		4,500,000				187,998	07/20/2034	1.F FE
..05553M-AG-6	BCRED BSL CLO 2021-1, LLC BXBSL 2021-1A D 7.881% 07/20/34	05/29/2025	Paydown		7,700,000	7,700,000	7,672,552	7,676,142		23,858		23,858		7,700,000				378,151	07/20/2034	2.C FE
..056162-AU-4	Barings CLO Ltd 2015-I BABSN 2015-1A DR 7.131% 01/20/31	05/30/2025	Various		8,534,000	8,500,000	8,359,062	8,386,690		11,491		11,491		8,398,181		135,819	135,819	354,408	01/20/2031	1.G FE
..056912-AL-2	Bain Capital Credit Clo 2024-5 BCC 2024-5A D1 7.369% 10/21/37	05/28/2025	AARE Surplus AAM		1,945,975	1,950,000	1,977,639			(1,050)		(1,050)		1,976,590		(30,614)	(30,614)	96,445	10/21/2037	2.B FE
..06762H-AG-2	Barings Clo Ltd 2023-I BABSN 2023-1A D 9.469% 04/20/36	06/02/2025	Paydown		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				778,304	04/20/2036	2.C FE
..06763M-AG-0	Barings CLO Ltd 2023-IV BABSN 2023-4A D 8.769% 01/20/37	05/13/2025	ACRA RE II Surplus AAM		4,011,620	4,000,000	4,000,000							4,000,000		11,620	11,620	109,368	01/20/2037	2.C FE
..067924-AJ-9	Barings CLO Ltd 2024-III BABSN 2024-3A D 7.219% 07/20/37	05/28/2025	AARE Surplus AAM		1,751,006	1,750,000	1,749,125			(19,423)		(19,423)		1,729,702		21,304	21,304	44,674	07/20/2037	2.C FE
..09261M-AA-4	Blackrock Rainier CLO VI Ltd BLKMM 2021-6A A 6.231% 04/20/33	04/21/2025	Paydown		12,500,000	12,500,000	11,843,750	12,193,402		306,598		306,598		12,500,000				405,625	04/20/2033	1.A FE
..09628N-AW-2	BlueMountain CLO 2015-4 Ltd BLUEM 2015-4A DR 7.481% 04/20/30	05/30/2025	Janney Montgomery		10,035,000	10,000,000	10,000,000	10,000,000						10,000,000		35,000	35,000	477,052	04/20/2030	2.C FE
..14316B-AU-9	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A CR 7.881% 04/20/31	06/05/2025	ACRA RE II Surplus AAM		2,511,480	2,500,000	2,500,000	2,500,000						2,500,000		11,480	11,480	74,033	04/20/2031	2.C FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14319K-AJ-1	Carlyle US CLO 2024-5 Ltd CGMS 2024-5A D1 7.282% 10/25/36	05/28/2025	AARE Surplus AAM		9,731,506	9,700,000	9,696,500	8,700,000		(64)		(64)		9,696,436		35,069	35,069	354,843	10/25/2036	2.C FE
14319P-AG-6	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A C 6.282% 10/25/37	05/28/2025	AARE Surplus AAM		1,006,688	1,000,000	1,001,000			(564)		(564)		1,000,436		6,252	6,252	33,490	10/25/2037	1.F FE
14889D-AS-7	Catamaran CLO 2014-1 Ltd CRMN 2014-1A CR 7.964% 04/22/30	05/30/2025	Janney Montgomery		5,030,000	5,000,000	4,799,595	4,837,733		15,356		15,356		4,853,089		176,911	176,911	252,580	04/22/2030	2.B FE
14900C-AJ-4	Catamaran CLO 2018-1 Ltd CRMN 2018-1A D 8.193% 10/25/31	06/05/2025	Various		17,549,920	17,480,000	17,458,869	17,462,372		640		640		17,463,012		86,908	86,908	919,571	10/25/2031	2.C FE
15672R-AC-9	Cerberus Loan Funding XXIV LP CERB 2018-3A B 6.418% 07/15/30	04/15/2025	Paydown		2,000,000	2,000,000	1,938,400	2,000,000						2,000,000				67,163	07/15/2030	1.A FE
15672R-AE-5	Cerberus Loan Funding XXIV LP CERB 2018-3A C 7.268% 07/15/30	04/15/2025	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				454,545	07/15/2030	1.E FE
15672R-AG-0	Cerberus Loan Funding XXIV LP CERB 2018-3A D 8.368% 07/15/30	04/15/2025	Paydown		5,500,000	5,500,000	5,501,832	5,500,526		(526)		(526)		5,500,000				238,919	07/15/2030	2.B FE
15673E-AC-7	Cerberus Loan Funding XXVIII L CERB 2020-1A C 8.218% 10/15/31	04/23/2025	Paydown		5,914,923	5,914,923	5,914,923	5,914,923						5,914,923				158,504	10/15/2031	1.A FE
15673E-AD-5	Cerberus Loan Funding XXVIII L CERB 2020-1A D 9.818% 10/15/31	04/24/2025	Paydown		7,500,000	7,500,000	7,487,950	7,495,759		4,241		4,241		7,500,000				397,140	10/15/2031	1.A FE
15674E-AC-6	Cerberus Loan Funding XXXI LP CERB 2021-1A B 6.418% 04/15/32	04/15/2025	Paydown		5,661,733	5,661,733	5,662,673	5,662,135		(401)		(401)		5,661,733				190,130	04/15/2032	1.A FE
15674E-AE-2	Cerberus Loan Funding XXXI LP CERB 2021-1A C 7.118% 04/15/32	04/24/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				185,602	04/15/2032	1.A FE
15674E-AG-7	Cerberus Loan Funding XXXI LP CERB 2021-1A D 8.118% 04/15/32	04/23/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				87,960	04/15/2032	1.A FE
17151B-AA-1	Churchill Middle Market CLO II CHMML 2021-1A E 12.697% 10/24/33	06/18/2025	Paydown		11,200,000	11,200,000	10,976,000	11,051,005		148,995		148,995		11,200,000				802,981	10/24/2033	3.C FE
17151K-AA-4	Churchill Middle Market CLO II CHMML 2021-1A A1 6.037% 10/24/33	06/18/2025	Paydown		22,350,000	22,350,000	21,053,145	21,537,288		812,712		812,712		22,350,000				906,227	10/24/2033	1.A FE
17151K-AJ-5	Churchill Middle Market CLO II CHMML 2021-1A C 7.137% 10/24/33	06/18/2025	Paydown		5,000,000	5,000,000	4,691,747	4,763,020		236,980		236,980		5,000,000				238,791	10/24/2033	1.G FE
17181W-AG-9	CIFC Funding 2024-IV Ltd CIFC 2024-4A D1 7.211% 10/16/37	05/28/2025	Various		3,839,685	3,840,000	3,875,093			(1,653)		(1,653)		3,873,440		(33,755)	(33,755)	175,744	10/16/2037	2.C FE
17275G-AA-4	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A A 4.800% 01/25/37	06/18/2025	Paydown		6,656,057	6,656,057	6,281,654	6,510,291		145,765		145,765		6,656,057				286,654	01/25/2037	1.A FE
17275G-AN-6	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A CR 3.514% 01/25/37	06/18/2025	Paydown		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				118,231	01/25/2037	1.A FE
17275G-AQ-9	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A DR 5.514% 01/25/37	06/18/2025	Paydown		7,275,000	7,275,000	7,275,000	7,275,000						7,275,000				359,915	01/25/2037	1.A FE
22846M-AG-8	Crown Point CLO 7 Ltd CRNPT 2018-7A D 8.031% 10/20/31	05/30/2025	Janney Montgomery		3,015,000	3,000,000	2,947,942	2,967,546		1,992		1,992		2,969,538		45,462	45,462	89,189	10/20/2031	2.C FE
26251L-AJ-3	Dryden 64 CLO Ltd DRSLF 2018-64A D 7.181% 04/18/31	06/05/2025	Various		1,628,250	1,625,000	1,580,327	1,591,239		3,071		3,071		1,594,310		33,940	33,940	76,900	04/18/2031	2.B FE
26252J-BA-5	Dryden 75 CLO Ltd DRSLF 2019-75A DR2 7.618% 04/15/34	05/12/2025	Goldman Sachs		6,096,681	6,245,000	5,761,013	5,844,307		15,013		15,013		5,859,320		237,361	237,361	284,604	04/15/2034	2.C FE
26253Q-AA-9	Dryden 105 CLO Ltd DRSLF 2023-105A A 6.069% 04/18/36	05/22/2025	Paydown		32,000,000	32,000,000	32,023,360			(23,360)		(23,360)		32,000,000				654,638	04/18/2036	1.A FE
29001M-AJ-8	Elmwood CLO 34 Ltd ELM34 2024-10A D1 7.230% 10/17/37	06/17/2025	ALRE - DFL Trust AAM		10,022,260	10,000,000	10,000,000	10,000,000						10,000,000		22,260	22,260	422,009	10/17/2037	2.C FE
29003Y-AA-9	Elmwood CLO 23 Ltd ELM23 2023-2A A 6.061% 04/16/36	05/28/2025	Paydown		40,000,000	40,000,000	40,048,400			(48,400)		(48,400)		40,000,000				893,583	04/16/2036	1.A FE
30259A-AN-2	FDF III Ltd FDF 2017-3A BR 3.374% 01/25/36	06/06/2025	Paydown		5,000,000	5,000,000	4,790,110			209,890		209,890		5,000,000				145,738	01/25/2036	1.A FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R 6.304% 07/23/31	04/23/2025	Paydown		535,636	535,636	529,319	533,167		2,469		2,469		535,636				14,541	07/23/2031	1.A FE
34962U-AJ-7	Fortress Credit Opportunities FCO 2021-15A D 8.293% 04/25/33	05/28/2025	AARE Surplus AAM		17,022,168	17,000,000	17,072,539	17,070,889		(11,747)		(11,747)		17,059,143		(36,975)	(36,975)	858,043	04/25/2033	2.C FE
34965D-AE-3	Fortress Credit BSL XVIII Ltd FCBSL 2023-1A B1 7.279% 04/23/36	06/06/2025	Paydown		5,000,000	5,000,000	5,045,000	5,019,620		(19,620)		(19,620)		5,000,000				233,061	04/23/2036	1.C FE
34965D-AG-8	Fortress Credit BSL XVIII Ltd FCBSL 2023-1A C 8.279% 04/23/36	06/06/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				528,899	04/23/2036	1.E FE
34965D-AN-3	Fortress Credit BSL XVIII Ltd FCBSL 2023-1A D2A 9.779% 04/23/36	06/06/2025	Paydown		5,500,000	5,500,000	5,500,000	5,494,389		5,611		5,611		5,500,000				342,686	04/23/2036	2.A FE
35455D-AE-7	Franklin Park Place CLO I LLC FPPC 2022-1A C 6.742% 04/14/35	04/02/2025	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				229,556	04/14/2035	1.F FE
35455D-AG-2	Franklin Park Place CLO I LLC FPPC 2022-1A D 7.992% 04/14/35	04/02/2025	Paydown		14,500,000	14,500,000	14,233,515	14,268,544		231,456		231,456		14,500,000				560,596	04/14/2035	2.C FE
38136R-AY-3	Goldentree Loan Management US GLM 2022-14A DR 7.269% 07/20/37	05/28/2025	AARE Surplus AAM		1,571,104	1,560,000	1,554,540			118		118		1,554,658		16,446	16,446	40,099	07/20/2037	2.C FE
38137Y-AW-1	Goldentree Loan Management US GLM 2019-4A DR 7.687% 04/24/31	04/17/2025	Paydown		20,950,000	20,950,000	21,056,397	21,056,018		(106,018)		(106,018)		20,950,000				577,435	04/24/2031	2.C FE
38172U-AE-5	Golub Capital Partners Clo 38M GOCAP 2018-38A BR 6.233% 07/28/36	06/24/2025	ALRe Corporate AAM		10,051,940	10,000,000	10,052,210			(707)		(707)		10,051,503		437	437	98,683	07/28/2036	1.C FE
38174Y-AC-9	Golub Capital Partners CLO 24M GOCAP 2015-24A BR 6.521% 11/05/29	05/05/2025	Paydown		6,000,000	6,000,000	5,646,600	5,836,873		163,127		163,127		6,000,000				201,887	11/05/2029	1.A FE
38174Y-AE-5	Golub Capital Partners CLO 24M GOCAP 2015-24A CR 7.121% 11/05/29	05/05/2025	Paydown		14,000,000	14,000,000	13,848,160	13,921,702		78,298		78,298		14,000,000				513,304	11/05/2029	1.C FE
38174Y-AG-0	Golub Capital Partners CLO 24M GOCAP 2015-24A DR 8.421% 11/05/29	05/05/2025	Paydown		21,000,000	21,000,000	21,009,998	21,010,173		(10,173)		(10,173)		21,000,000				561,968	11/05/2029	2.A FE
38175B-AA-2	Golub Capital Partners Clo 36m GOCAP 2018-36A A 5.821% 02/05/31	05/16/2025	Paydown		352,096	352,096	342,193	348,834		3,262		3,262		352,096				11,061	02/05/2031	1.A FE
38175B-AC-8	Golub Capital Partners Clo 36m GOCAP 2018-36A B 6.171% 02/05/31	05/16/2025	Paydown		22,950,000	22,950,000	22,779,916	22,884,607		65,393		65,393		22,950,000				775,110	02/05/2031	1.A FE
38175B-AE-4	Golub Capital Partners Clo 36m GOCAP 2018-36A C 6.621% 02/05/31	05/16/2025	Paydown		6,130,000	6,130,000	5,883,967	5,979,373		150,627		150,627		6,130,000				220,471	02/05/2031	1.B FE
38175C-AC-6	Golub Capital Partners CLO 21M GOCAP 2014-21A BR 6.343% 01/25/31	04/30/2025	Paydown															219,757	01/25/2031	1.C FE
38175J-AC-1	Golub Capital Partners CLO 17 GOCAP 2013-17A A2R1 6.693% 10/25/30	04/05/2025	Paydown															71,254	10/25/2030	1.A FE
38176E-AQ-0	Golub Capital Partners CLO 40B GCBSL 2019-40A CR 6.643% 01/25/32	04/21/2025	Paydown		10,600,000	10,600,000	10,452,296	10,494,649		105,351		105,351		10,600,000				346,395	01/25/2032	1.B FE
38176E-AS-6	Golub Capital Partners CLO 40B GCBSL 2019-40A DR 7.743% 01/25/32	04/21/2025	Paydown		2,000,000	2,000,000	2,010,294	2,009,522		(9,522)		(9,522)		2,000,000				75,869	01/25/2032	1.G FE
38177D-AL-2	Golub Capital Partners 48 LP GCBSL 2020-48A C 7.341% 04/17/33	04/24/2025	Paydown		2,000,000	2,000,000	1,913,570	1,941,001		58,999		58,999		2,000,000				76,224	04/17/2033	1.F FE
38177U-AA-8	Golub Capital Partners ABS Fun GCPAF 2020-1A A2 3.208% 01/22/29	04/21/2025	Paydown		121,432	121,432	109,951	117,674		3,758		3,758		121,432				1,948	01/22/2029	1.E FE
38178E-AG-0	Golub Capital Partners CLO 16M GOCAP 2013-16A CR2 7.443% 07/25/33	06/25/2025	Paydown		47,500,000	47,500,000	47,523,305	47,521,311		(21,311)		(21,311)		47,500,000				2,431,337	07/25/2033	1.F FE
38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2 2.773% 04/20/29	04/21/2025	Paydown		305,536	305,536	296,125	300,413		5,123		5,123		305,536				4,236	04/20/2029	1.F FE
38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR 3.100% 07/20/30	04/21/2025	Paydown		16,689,777	16,689,777	16,665,406	16,381,279		24,371		24,371		16,689,777				251,519	07/20/2030	1.F FE
38179M-AA-4	Golub Capital Partners CLO 66B GCBSL 2023-66A A 6.232% 04/25/36	06/03/2025	Paydown		49,670,000	49,670,000	49,745,995			(75,995)		(75,995)		49,670,000				1,094,182	04/25/2036	1.A FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38179M-AG-1	Golub Capital Partners CLO 66B GCBSL 2023-66A C 7.582% 04/25/36	06/03/2025	Paydown		10,000,000	10,000,000	10,027,000			(27,000)		(27,000)		10,000,000				267,915	04/25/2036	1.F FE
38180F-AJ-7	Golub Capital Partners Clo 28m GOCAP 2015-28A D 9.092% 11/05/38	06/17/2025	ALRE - DFL Trust AAM		5,499,406	5,500,000	5,464,047	5,464,315		(57)		(57)		5,464,258		35,148	35,148	390,112	11/05/2038	2.C FE
381931-AG-9	Golub Capital Partners Clo 45M GOCAP 2019-45A BR 6.169% 07/20/37	06/17/2025	ALRE - DFL Trust AAM		5,999,658	6,000,000	6,000,000	6,000,000						6,000,000		(342)	(342)	321,421	07/20/2037	1.C FE
390556-AQ-1	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A CR 7.218% 10/15/29	04/15/2025	Paydown		1,990,280	1,990,280	1,987,555	1,990,120		160		160		1,990,280				74,886	10/15/2029	1.A FE
390556-AS-7	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR 8.518% 10/15/29	04/15/2025	Paydown		125,260	125,260	125,273	125,239		21		21		125,260				5,536	10/15/2029	1.E FE
39055T-AS-7	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A CR 7.022% 01/16/30	04/16/2025	Paydown		859,995	859,995	846,723	857,872		2,123		2,123		859,995				31,482	01/16/2030	1.B FE
43133A-AB-3	Hildene TruPS Financials Note HITR 2018-1A A2L 6.472% 10/10/38	04/24/2025	ALRe Modco - VIAC GA - AAM		25,631,667	26,000,000	26,000,000	26,000,000						26,000,000		(368,333)	(368,333)	947,517	10/10/2038	1.C FE
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 6.348% 05/22/39	05/22/2025	Paydown		777,070	777,070	772,657	777,070						777,070				25,186	05/22/2039	1.C FE
43133M-AB-5	Hildene TruPS Financials Note HITR 2020-3A A1R 6.404% 07/30/39	06/27/2025	Paydown		10,715,192	10,715,192	10,500,888	10,354,382		360,810		360,810		10,715,192				278,376	07/30/2039	1.B FE
43133Y-AA-3	Hildene TruPS Securitization 2 HITR 4A A1A 6.729% 07/23/42	04/02/2025	Paydown		31,132,597	31,132,597	31,132,597	31,132,597						31,132,597				965,196	07/23/2042	1.A FE
43133Y-AB-1	Hildene TruPS Securitization 2 HITR 4A A2 7.179% 07/23/42	04/02/2025	Paydown		43,900,000	43,900,000	43,900,000	43,900,000						43,900,000				1,449,370	07/23/2042	1.C FE
449258-AD-4	ICG US CLO 2018-1 LTD ICG 2018-1A C 7.131% 04/21/31	06/05/2025	Various		10,315,725	10,290,000	10,117,063	10,166,645		8,083		8,083		10,174,728		140,997	140,997	283,933	04/21/2031	2.A FE
44929B-BC-4	ICG US CLO 2014-2 Ltd ICG 2014-2A DRR 7.218% 01/15/31	05/30/2025	Various		18,615,394	18,532,000	17,841,049	18,012,140		54,878		54,878		18,067,018		548,376	548,376	820,943	01/15/2031	1.F FE
46604C-AE-6	Ivy Hill Middle Market Credit IVYH 20A C 8.469% 04/20/35	06/06/2025	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				299,977	04/20/2035	1.F FE
47421M-BC-6	Jefferson Mill CLO Ltd JEFFM 2015-1A DR 8.081% 10/20/31	05/30/2025	Various		9,045,000	9,000,000	8,961,886	8,972,071		1,823		1,823		8,973,894		71,106	71,106	463,096	10/20/2031	2.C FE
48250R-BL-9	KKR CLO 12 Ltd KKR 12 DR2 7.618% 10/15/30	06/05/2025	Janney Montgomery		1,455,800	1,450,000	1,450,000	1,450,000						1,450,000		5,800	5,800	74,365	10/15/2030	2.A FE
48251M-BJ-4	KKR CLO 15 Ltd KKR 15 DR2 7.269% 01/18/32	06/05/2025	Janney Montgomery		6,513,000	6,500,000	6,500,000	6,500,000						6,500,000		13,000	13,000	313,732	01/18/2032	2.C FE
48252K-AG-4	KKR CLO 21 Ltd KKR 21 D 7.118% 04/15/31	06/05/2025	Various		7,390,430	7,372,000	7,308,897	7,334,232		3,415		3,415		7,337,647		52,783	52,783	311,552	04/15/2031	2.A FE
48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR 7.781% 04/20/32	05/29/2025	ACRA RE II Surplus AAM		5,027,205	5,000,000	4,999,500	4,999,399		(8)		(8)		4,999,392		27,813	27,813	138,627	04/20/2032	2.B FE
553205-AJ-4	MP CLO III LTD MP3 2013-1A DR 7.581% 10/20/30	06/05/2025	Various		12,663,000	12,600,000	12,386,666	12,485,936		8,614		8,614		12,494,550		168,450	168,450	416,171	10/20/2030	1.F FE
55320R-AN-7	ACAS CLO 2015-1 Ltd MP7 2015-1A DRR 7.481% 10/18/28	05/30/2025	Various		10,050,000	10,000,000	10,000,000	10,000,000						10,000,000		50,000	50,000	401,153	10/18/2028	1.G FE
55817G-AG-6	Madison Park Funding LXIII Ltd MDPK 2023-63A C 7.769% 04/21/35	06/05/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				249,696	04/21/2035	1.F FE
55821K-AJ-5	Madison Park Funding XXXVIII L MDPK 2021-38A D 7.441% 07/17/34	06/13/2025	ACRA RE II Surplus AAM		8,015,680	8,000,000	7,980,000	7,947,540		1,543		1,543		7,949,083		66,597	66,597	403,199	07/17/2034	2.C FE
60688H-AA-3	MMcapS Funding XVIII Ltd A1 4.847% 12/26/39	06/26/2025	Paydown		14,239	14,239	12,993	13,218		1,021		1,021		14,239				348	12/26/2039	1.A FE
60689W-BV-2	MJX Venture Management II LLC VENTR 2014-18RR C 7.268% 10/16/29	04/15/2025	Paydown		945,850	945,850	946,789	946,085		(234)		(234)		945,850				35,827	10/16/2029	1.A FE
66860C-AJ-2	Northwoods Capital XIV-B Ltd WOODS 2018-14BA D 7.970% 11/13/31	05/30/2025	Various		14,035,000	14,000,000	13,651,348	13,755,944		13,315		13,315		13,769,259		265,741	265,741	539,705	11/13/2031	2.B FE
67109K-AY-0	OZLM IX Ltd OZLM 2014-9A CRR 7.781% 10/20/31	05/30/2025	Various		4,771,375	4,750,000	4,741,918	4,745,604		(865)		(865)		4,744,740		26,635	26,635	157,603	10/20/2031	2.A FE
67112G-AG-3	OZLM XVIII Ltd OZLM 2018-18A D 7.368% 04/15/31	05/30/2025	Janney Montgomery		1,004,500	1,000,000	1,005,453	1,004,991		(626)		(626)		1,004,365		135	135	48,413	04/15/2031	1.G FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67572Y-BW-1	Octagon Investment Partners XX OCT22 2014-1A DRR 7.284% 01/22/30	05/30/2025	Janney Montgomery		1,003,500	1,000,000	946,942	958,811		3,920		3,920		962,732		40,768	40,768	46,285	01/22/2030	2.B FE
..67577E-AG-6	Octagon 56 Ltd OCT56 2021-1A D 7.718% 10/15/34	05/12/2025	Goldman Sachs		5,599,063	5,750,000	5,513,350	5,548,245		6,753		6,753		5,554,999		44,064	44,064	265,399	10/15/2034	2.C FE
..67577F-AJ-7	Octagon 54 Ltd OCT54 2021-1A D 7.568% 07/15/34	06/05/2025	Janney Montgomery		4,962,500	5,000,000	4,900,000	4,904,054		4,293		4,293		4,908,347		54,153	54,153	254,786	07/15/2034	2.C FE
..67577L-AQ-8	Octagon Investment Partners 44 OCT44 2019-1A DR 7.768% 10/15/34	05/12/2025	Goldman Sachs		4,906,250	5,000,000	4,509,000	4,603,823		14,466		14,466		4,618,289		287,961	287,961	232,240	10/15/2034	2.C FE
..67590B-AY-6	Octagon Investment Partners XV OCT16 2013-1A DR 7.541% 07/17/30	05/30/2025	Various		2,005,000	2,000,000	2,001,877	1,000,000		(392)		(392)		2,001,485		3,515	3,515	77,726	07/17/2030	2.C FE
..67706Q-AJ-7	OHA Credit Funding 14-R Ltd OAKC 2023-14RA C 6.169% 04/20/38	05/28/2025	AARE Surplus AAM		4,455,000	4,455,000	4,455,000							4,455,000				35,913	04/20/2038	1.F FE
..682337-AJ-9	One Eleven Funding III Ltd OELF 2019-3A A2R 2.950% 07/19/37	05/29/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				267,958	07/19/2037	1.A FE
..682337-AL-4	One Eleven Funding III Ltd OELF 2019-3A BR 3.351% 07/19/37	05/29/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				304,383	07/19/2037	1.A FE
..682337-AN-0	One Eleven Funding III Ltd OELF 2019-3A CR 4.951% 07/19/37	05/28/2025	Paydown		11,750,000	11,750,000	11,750,000	11,750,000						11,750,000				353,893	07/19/2037	1.D FE
..69355D-AG-2	PPM CLO 2018-1 Ltd PPMC 2018-1A D 7.768% 07/15/31	05/30/2025	Various		5,722,800	5,700,000	5,502,129	5,569,587		11,847		11,847		5,581,433		141,367	141,367	290,582	07/15/2031	2.B FE
..69356A-AS-1	PPM CLO 4 Ltd PPMC 2020-4A DR 7.681% 10/18/34	05/12/2025	Goldman Sachs		3,977,000	4,100,000	4,100,000	4,100,000						4,100,000		(123,000)	(123,000)	182,618	10/18/2034	2.C FE
..69702B-AG-6	Palmer Square Loan Funding 202 PSTAT 2021-3A C 7.031% 07/20/29	04/21/2025	Paydown		1,875,000	1,875,000	1,875,938	1,867,998		7,002		7,002		1,875,000				68,427	07/20/2029	1.E FE
..70016R-AJ-4	Park Avenue Institutional Advi PAIA 2018-1A C 7.861% 10/20/31	06/12/2025	Paydown		2,500,000	2,500,000	2,389,807	2,437,389		62,611		62,611		2,500,000				130,114	10/20/2031	2.A FE
..74042C-AC-2	Preferred Term Securities XXVI PRETSL 28-A2 A2 4.984% 03/22/38	06/24/2025	Paydown		4,163	4,163	3,174	4,050		113		113		4,163				138	03/22/2038	1.B FE
..74042E-AA-2	Preferred Term Securities XVII A1 4.979% 06/23/35	06/23/2025	Paydown		28,661	28,661	25,906	26,001		2,660		2,660		28,661				722	06/23/2035	1.A FE
..74042H-AA-5	Preferred Term Securities XIX A1 4.929% 12/22/35	06/23/2025	Paydown		139,839	139,839	126,246	128,767		11,073		11,073		139,839				3,493	12/22/2035	1.A FE
..74042H-AB-3	Preferred Term Securities XIX PRETSL 19-A2 A2 5.014% 12/22/35	06/23/2025	Paydown		9,044	9,044	7,307	7,428		1,615		1,615		9,044				230	12/22/2035	1.A FE
..74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 5.215% 09/22/36	06/23/2025	Paydown		7,071	7,071	5,319	4,754		1,652		1,652		7,071				187	09/22/2036	1.C FE
..74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 5.215% 09/22/36	06/23/2025	Paydown		4,671	4,671	3,447	3,517		1,154		1,154		4,671				124	09/22/2036	1.C FE
..74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 5.215% 09/22/36	06/23/2025	Paydown		1,879	1,879	1,515	1,539		340		340		1,879				50	09/22/2036	1.C FE
..74042Q-AA-5	Preferred Term Securities XXVI A1 4.864% 09/22/37	06/24/2025	Paydown		64,467	64,467	59,190	61,722		2,745		2,745		64,467				1,602	09/22/2037	1.A FE
..74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.955% 09/22/37	06/23/2025	Paydown		3,611	3,611	2,627	2,807		804		804		3,611				91	09/22/2037	1.C FE
..74042Q-AC-1	Preferred Term Securities XXVI B1 5.124% 09/22/37	06/24/2025	Paydown		749	749	554			195		195		749				20	09/22/2037	2.A FE
..74042Q-AE-7	Preferred Term Securities XXVI MMCAP 17A B2 5.142% 09/22/37	06/24/2025	Paydown		226	226	167			59		59		226				6	09/22/2037	2.A FE
..74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 5.064% 09/23/35	06/23/2025	Paydown		362,475	362,475	319,259	326,884		35,592		35,592		362,475				9,292	09/23/2035	1.A FE
..74043C-AB-3	Preferred Term Securities XXIV A2 4.959% 03/22/37	06/23/2025	Paydown		29,131	29,131	22,992	23,826		5,305		5,305		29,131				732	03/22/2037	1.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75888M-AQ-3	Regatta XIV Funding Ltd REG14 2018-3A CR 6.082% 10/25/31	06/27/2025	Paydown		7,900,000	7,900,000	7,900,000	7,802,275		97,725		97,725		7,900,000				334,431	10/25/2031	1.B FE
..75888M-AR-1	Regatta XIV Funding Ltd REG14 2018-3A DR 7.082% 10/25/31	05/30/2025	Janney Montgomery		13,152,400	13,100,000	13,100,000	13,100,000						13,100,000		52,400	52,400	581,868	10/25/2031	1.G FE
..75889J-AS-5	Regatta XXI Funding Ltd REG21 2021-3A D1R 7.356% 10/15/37	05/28/2025	AARE Surplus AAM		1,001,244	1,000,000	1,014,721			(755)		(755)		1,013,966		(12,722)	(12,722)	27,291	10/15/2037	2.C FE
..75896R-AU-5	Regatta XXII Funding Ltd REG22 2022-2A DR 7.369% 07/20/35	05/28/2025	AARE Surplus AAM		1,549,871	1,550,000	1,554,852			(17,361)		(17,361)		1,537,490		12,381	12,381	40,389	07/20/2035	2.A FE
..77341D-AJ-6	Rockford Tower CLO 2017-3 Ltd ROCKT 2017-3A D 7.181% 10/20/30	06/05/2025	Janney Montgomery		2,005,000	2,000,000	1,888,466	1,915,287		8,697		8,697		1,923,985		81,015	81,015	94,054	10/20/2030	2.B FE
..77342J-AG-8	Rockford Tower CLO 2018-1 Ltd ROCKT 2018-1A D 7.584% 05/20/31	06/05/2025	Various		15,295,750	15,250,000	15,225,000	15,233,029		1,549		1,549		15,234,577		61,173	61,173	578,467	05/20/2031	2.B FE
..77342K-AG-5	Rockford Tower CLO 2018-2 Ltd ROCKT 2018-2A D 7.631% 10/20/31	06/05/2025	Janney Montgomery		1,003,500	1,000,000	1,008,865	1,004,936		(636)		(636)		1,004,300		(800)	(800)	49,914	10/20/2031	2.C FE
..81883E-AE-1	Shackleton 2017-XI Clo Ltd SHACK 2017-11A AR 5.678% 08/15/30	05/15/2025	Paydown		141,614	141,614	141,701	141,665		(51)		(51)		141,614				4,115	08/15/2030	1.A FE
..82808E-AJ-0	Silver Point CLO 2 Ltd SPCLO 2023-2A C 7.969% 04/20/35	04/21/2025	Paydown		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				185,573	04/20/2035	1.F FE
..82808E-AL-5	Silver Point CLO 2 Ltd SPCLO 2023-2A D1 9.829% 04/20/35	04/21/2025	Paydown		11,041,322	11,041,322	10,986,115	10,988,638		52,684		52,684		11,041,322				559,153	04/20/2035	2.A FE
..83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 4.806% 10/07/37	04/07/2025	Paydown		357,199	357,199	322,281	318,949		38,250		38,250		357,199				4,720	10/07/2037	1.C FE
..83611L-AE-0	SOUND POINT CLO III-R LTD SNDPT 2013-2RA C 6.418% 04/15/29	04/15/2025	Paydown		1,433,713	1,433,713	1,435,778	1,434,088		(375)		(375)		1,433,713				30,719	04/15/2029	1.A FE
..83611V-BC-1	Sound Point CLO XXVII Ltd SNDPT 2020-2A DR 7.893% 10/25/34	05/12/2025	Goldman Sachs		1,458,750	1,500,000	1,428,750	1,433,330		2,412		2,412		1,435,742		23,008	23,008	67,193	10/25/2034	2.C FE
..83614X-AW-1	Sound Point CLO XXVI Ltd SNDPT 2020-1A DR 7.881% 07/20/34	05/12/2025	Goldman Sachs		1,955,000	2,000,000	1,825,000	1,853,181		5,472		5,472		1,858,654		96,346	96,346	91,216	07/20/2034	2.C FE
..87231B-AG-8	TCI-Flatiron Clo 2017-1 Ltd TFLAT 2017-1A C 6.436% 11/17/30	05/07/2025	Paydown		5,000,000	5,000,000	4,880,612	4,921,847		78,153		78,153		5,000,000				137,144	11/17/2030	1.A FE
..87244D-AP-9	Wind River 2013-1 CLO Ltd WINDR 2013-1A CR 8.181% 07/20/30	06/05/2025	Various		13,455,250	13,375,000	13,072,650	13,207,590		18,390		18,390		13,225,980		229,270	229,270	586,755	07/20/2030	1.B FE
..87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 6.892% 02/28/39	05/28/2025	Paydown		1,050,739	1,050,739	1,038,192	196,675		12,055		12,055		1,050,739				21,427	02/28/2039	1.B FE
..89413C-AA-5	Trapeza CDO X Ltd TRAP 2006-10A A1 4.886% 07/06/41	04/07/2025	Paydown		219	219	199	200		19		19		219				6	07/06/2041	1.A FE
..89640X-AT-3	TRINITAS CLO IV LTD TRNTS 2016-4A DR 7.891% 10/18/31	05/30/2025	Various		4,520,250	4,500,000	4,455,000	4,479,022		1,869		1,869		4,480,892		39,359	39,359	153,228	10/18/2031	2.C FE
..89641J-AG-1	Trinitas Clo IX Ltd TRNTS 2018-9A D 7.981% 01/20/32	05/29/2025	Various		15,101,250	15,000,000	14,851,001	14,920,416		5,531		5,531		14,925,947		175,303	175,303	673,986	01/20/2032	2.C FE
..89642R-AG-2	Trinitas Clo VIII Ltd TRNTS 2018-8A D 7.631% 07/20/31	05/30/2025	Various		17,310,375	17,250,000	17,065,336	17,091,996		13,079		13,079		17,105,076		205,299	205,299	839,086	07/20/2031	2.B FE
..89708B-AB-9	Tropic CDO V Ltd TROPC 2006-5A A1L2 4.838% 07/15/36	04/15/2025	Paydown		687	687	621	589		98		98		687				18	07/15/2036	1.C FE
..89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.602% 02/02/39	05/02/2025	Paydown		2,771	2,771	2,771	2,771						2,771				93	02/02/2039	1.C FE
..89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2 7.431% 10/15/39	04/15/2025	Paydown		1,595,745	1,595,745	1,595,745	1,595,745						1,595,745				61,763	10/15/2039	1.C FE
..89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 7.256% 04/15/40	04/15/2025	Paydown		1,903,654	1,903,654	1,891,891	1,701,819		8,444		8,444		1,903,654				31,610	04/15/2040	1.C FE
..92013A-AZ-2	Valley Stream Park CLO LTD VYSPK 2022-1A DRR 6.969% 01/20/37	05/28/2025	AARE Surplus AAM		1,367,481	1,379,000	1,370,574			(14,396)		(14,396)		1,356,178		11,303	11,303	33,987	01/20/2037	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92331A-AN-4	Venture XXVIII CLO Ltd VENTR 2017-28A D 8.531% 07/20/30	05/12/2025	Various		12,672,000	12,800,000	12,120,200	12,256,017		44,184		44,184		12,300,201		371,799	371,799	630,927	07/20/2030	2.A FE
..92331L-AY-6	Venture XXII CLO Ltd VENTR 2015-22A CR 6.418% 01/15/31	05/29/2025	Various		15,671,875	15,625,000	15,609,684	15,612,433		1,236		1,236		15,613,669		58,206	58,206	640,991	01/15/2031	1.D FE
..92331V-AG-3	Venture 31 CLO Ltd VENTR 2018-31A C1 6.481% 04/20/31	05/29/2025	Various		8,028,000	8,000,000	8,000,000	8,000,000						8,000,000		28,000	28,000	330,201	04/20/2031	1.D FE
..92331X-AN-4	Venture 35 CLO Ltd VENTR 2018-35A D 8.034% 10/22/31	05/12/2025	Goldman Sachs		2,346,875	2,500,000	2,500,000	2,500,000						2,500,000		(153,125)	(153,125)	115,663	10/22/2031	2.A FE
..92558F-AL-3	Vibrant CIO VIII Ltd VIBR 2018-8A B2 4.383% 01/20/31	06/26/2025	Call 100.0000		7,125,000	7,125,000	6,779,039	6,785,779		65,088		65,088		6,850,867		274,133	274,133	156,144	01/20/2031	1.C FE
..92915C-AW-4	Voya CLO 2016-1 Ltd VOYA 2016-1A CR 7.181% 01/20/31	06/05/2025	Various		14,021,000	14,000,000	13,942,580	13,950,847		4,488		4,488		13,955,335		65,665	65,665	581,415	01/20/2031	2.C FE
..92916M-AD-3	Voya CLO 2017-1 Ltd VOYA 2017-1A C 7.871% 04/17/30	05/30/2025	Janney Montgomery		1,005,500	1,000,000	1,002,029			37		37		1,002,066		3,434	3,434	30,013	04/17/2030	2.B FE
..92917N-BC-1	Voya CLO 2019-1 Ltd VOYA 2019-1A D1RR 7.306% 10/15/37	05/28/2025	AARE Surplus AAM		1,239,355	1,237,000	1,235,145			(1,328)		(1,328)		1,233,817		5,538	5,538	57,690	10/15/2037	2.C FE
..92919D-AE-8	Voya CLO 2021-3 Ltd VOYA 2021-3A C 6.631% 01/20/35	04/15/2025	Paydown		1,000,000	1,000,000	1,001,000	998,651		1,349		1,349		1,000,000				33,363	01/20/2035	1.F FE
..92944Y-AN-1	Voya CLO 2024-5 Ltd VOYA 2024-5A D1A 7.406% 10/15/37	05/28/2025	AARE Surplus AAM		3,408,690	3,400,000	3,468,785			(2,916)		(2,916)		3,465,869		(57,179)	(57,179)	93,419	10/15/2037	2.A FE
..94949L-AS-9	Wellfleet CLO 2016-2 Ltd WELF 2016-2A CR 7.481% 10/20/28	06/05/2025	Various		12,776,678	12,713,112	12,706,530	12,706,526		(1,221)		(1,221)		12,705,305		71,373	71,373	558,743	10/20/2028	1.D FE
..94949L-AS-9	Wellfleet CLO 2016-2 Ltd WELF 2016-2A CR 7.481% 10/20/28	04/21/2025	Paydown		3,286,888	3,286,888	3,285,186	3,285,185		1,703		1,703		3,286,888				110,990	10/20/2028	1.D FE
..94950A-AU-4	Wellfleet CLO 2020-2 Ltd WELF 2020-2A DR 8.318% 07/15/34	05/12/2025	Goldman Sachs		985,000	1,000,000	954,486	960,917		1,321		1,321		962,238		22,762	22,762	49,656	07/15/2034	2.C FE
..BCC2EP-MQ-4	Willow Park CLO DAC WILPK 1A C 5.029% 01/15/31	04/07/2025	Paydown		504,367	504,367	557,776	478,494					79,282	504,367	(53,409)		(53,409)	13,576	01/15/2031	1.E FE
..BCC2F5-C4-7	OZLME III DAC OZLME 3A C 3.699% 08/24/30	05/30/2025	Paydown		1,504,280	1,504,280	1,130,800	1,280,506		86,449		86,449	(74,612)	1,504,280	211,938		211,938	32,894	08/24/2030	1.B FE
..BCC2F5-C7-0	OZLME III DAC OZLME 3A D 4.599% 08/24/30	05/30/2025	Paydown		13,838,242	13,838,242	13,931,132	12,552,345		80,247		80,247	1,474,883	13,838,242	(269,234)		(269,234)	427,985	08/24/2030	1.F FE
..BCC2FY-37-7	Carlyle Euro CLO 2018-1 DAC CGMSE 2018-1A A2BE 2.000% 04/15/31	04/15/2025	Paydown		21,278,839	21,278,839	15,386,119	18,453,875		1,003,622		1,003,622	(1,311,349)	21,278,839	3,132,691		3,132,691	203,537	04/15/2031	1.A FE
..BCC2GQ-MR-7	Contego Clo V DAC CONTE 5A B2 3.629% 01/15/31	04/11/2025	Paydown															25,748	01/15/2031	1.B FE
..BCC2HR-2Y-2	Sutton Park CLO DAC STNPK 1A CN 5.443% 11/15/31	04/08/2025	Paydown		3,772,159	3,772,159	4,027,431	3,544,932		20,744		20,744	485,396	3,772,159	(278,913)		(278,913)	89,671	11/15/2031	2.A FE
..BCC334-7P-0	Anchorage Capital Europe Clo 1 ANCHE 1A D2R 3.200% 01/15/31	04/15/2025	Paydown		6,809,438	6,809,438	6,986,737	6,214,204					772,533	6,809,438	(177,299)		(177,299)	103,920	01/15/2031	2.A FE
..G0416S-AU-3	Anchorage Capital Europe Clo 1 ANCHE 1X D1E 5.279% 01/15/31	04/15/2025	Paydown		2,269,813	2,269,813	2,225,119	2,066,859		4,903		4,903	164,537	2,269,813	33,513		33,513	65,386	01/15/2031	2.A FE
..G72219-AB-7	Preferred Term Securities XXVI A2 4.934% 09/22/37	06/24/2025	Paydown		7,271	7,271	6,131	6,302		969		969		7,271				182	09/22/2037	1.C FE
..G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 4.984% 09/22/36	06/23/2025	Paydown		24,146	24,146	19,891	20,510		3,636		3,636		24,146				609	09/22/2036	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					2,042,243,145	2,046,183,883	2,017,627,441	1,743,029,435		6,467,510		6,467,510	4,649,171	2,038,278,574	7,148,359	3,964,573	11,112,932	75,972,062	XXX	XXX
..00024D-AC-7	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2 6.406% 07/15/38	05/15/2025	AEL FWH AAM		26,606,532	26,775,000	26,775,000	26,775,000						26,775,000		(168,468)	(168,468)	574,816	07/15/2038	1.C PL
..00043*-AA-7	AA Warehouse 21-A 6.112% 08/08/36	05/08/2025	Various		22,080,000	22,080,000	22,044,852	20,794,383		21,724		21,724		22,080,000				693,615	08/08/2036	1.G PL
..00043*-AB-5	AA Warehouse 21A 6.262% 08/08/36	05/08/2025	Various		3,240,000	3,240,000	3,240,000	3,059,185		(2,306)		(2,306)		3,240,000				104,581	08/08/2036	2.C PL
..59565H-AX-3	Midcap Funding Franchise Finan A 5.350% 04/14/33	06/10/2025	Paydown		28,372,217	28,372,217	28,372,217	28,372,217						28,372,217				644,551	04/14/2033	1.F PL

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..59565H-BE-4	Midcap Funding Franchise Finan A 7.115% 04/14/33	06/16/2025	Paydown		13,031,568	13,031,568	13,031,568	13,031,568						13,031,568				395,548	04/14/2033	1.F PL
..69291V-AA-2	PK Alift Loan Funding 3 LP PKAIR 2024-1 AF 6.012% 09/15/39	06/16/2025	Paydown		556,380	556,380	556,380	556,380						556,380				14,544	09/15/2039	1.A FE
..69291V-AB-0	PK Alift Loan Funding 3 LP PKAIR 2024-1 A1 5.842% 09/15/39	06/16/2025	Paydown		620,201	620,201	620,194	620,208		(7)		(7)		620,201				14,915	09/15/2039	1.A FE
..69291V-AC-8	PK Alift Loan Funding 3 LP PKAIR 2024-1 B 6.227% 09/15/39	06/16/2025	Paydown		551,650	551,650	551,638	551,550		101		101		551,650				14,366	09/15/2039	1.C FE
..69291V-AD-6	PK Alift Loan Funding 3 LP PKAIR 2024-1 C 6.550% 09/15/39	06/16/2025	Paydown		1,293,525	1,293,525	1,293,520	1,293,217		308		308		1,293,525				31,858	09/15/2039	1.F FE
..69291V-AE-4	PK Alift Loan Funding 3 LP PKAIR 2024-1 D 7.492% 09/15/39	06/16/2025	Paydown		594,677	594,677	594,667	594,559		118		118		594,677				18,632	09/15/2039	2.C FE
..69346Y-AP-8	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B1-F 3.460% 01/20/35	06/24/2025	Paydown		208,102,419	208,102,419	203,914,448	207,808,721		293,698		293,698		208,102,419				2,993,350	01/20/2035	1.C FE
..69346Y-AQ-6	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B2-F 3.750% 01/20/35	06/24/2025	Paydown		(19,363,544)	(19,363,544)	(18,921,373)	(19,331,844)		(31,700)		(31,700)		(19,363,544)					01/20/2035	1.D FE
..69381E-AA-1	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 A 5.052% 10/15/39	06/16/2025	Paydown		3,081,706	3,081,706	3,081,701	3,082,132		(427)		(427)		3,081,706				95,378	10/15/2039	1.A FE
..69381E-AB-9	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 B 5.142% 10/15/39	06/16/2025	Paydown		560,870	560,870	560,854	565,473		(4,602)		(4,602)		560,870				17,668	10/15/2039	1.C FE
..69381E-AC-7	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 C 5.432% 10/15/39	06/16/2025	Paydown		2,465,365	2,465,365	2,465,315	2,465,686		(321)		(321)		2,465,365				82,042	10/15/2039	1.F FE
..69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D 6.407% 10/15/39	06/16/2025	Paydown		1,097,087	1,097,087	1,097,079	1,097,273		(186)		(186)		1,097,087				43,093	10/15/2039	2.C FE
..979888-AS-3	WOODMONT 2018-4 TRUST WDMNT 2018-4A A2R 6.219% 04/20/34	04/21/2025	Paydown		10,625,000	10,625,000	9,752,688	10,023,226		601,774		601,774		10,625,000				344,157	04/20/2034	1.A FE
..979888-AW-4	WOODMONT 2018-4 TRUST WDMNT 2018-4A CR 7.119% 04/20/34	04/21/2025	Paydown		73,000,000	73,000,000	73,000,000	73,000,000						73,000,000				2,386,881	04/20/2034	1.F FE
..979888-AY-0	WOODMONT 2018-4 TRUST WDMNT 2018-4A DR 8.319% 04/20/34	04/21/2025	Paydown		47,000,000	47,000,000	47,000,000	47,000,000						47,000,000				1,201,823	04/20/2034	2.C FE
..97988T-AC-2	Woodmont 2023-11 Trust WDMNT 2023-11A A2 7.379% 04/23/35	04/23/2025	Paydown		8,000,000	8,000,000	8,052,296	8,036,797		(36,797)		(36,797)		8,000,000				305,766	04/23/2035	1.A FE
..97988T-AE-8	Woodmont 2023-11 Trust WDMNT 2023-11A B 7.929% 04/23/35	04/23/2025	Paydown		27,000,000	27,000,000	27,000,000	27,003,917		(3,917)		(3,917)		27,000,000				1,107,035	04/23/2035	1.C FE
..97988T-AG-3	Woodmont 2023-11 Trust WDMNT 2023-11A C 8.829% 04/23/35	04/23/2025	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				728,821	04/23/2035	1.E FE
..G2950*-AA-7	Aa Infrastructure Debt AID 6.198% 11/01/34	06/20/2025	Paydown		39,219,419	39,219,419	38,984,620	39,176,722		42,696		42,696		39,219,419				1,124,101	11/01/2034	1.E PL
. 000000-00-0	RRE 7 Loan Management DAC RRME 7A A2 3.879% 01/15/36	04/15/2025	Paydown		453,963	453,963	428,384	408,729		5,818		5,818	19,655	453,963	19,760		19,760	10,014	01/15/2036	1.C FE
. 000000-00-0	RRE 9 Loan Management DAC RRME 9A A2 3.979% 10/15/36	04/15/2025	Paydown		3,745,191	3,745,191	3,523,810	3,392,380		26,418		26,418	131,429	3,745,191	194,963		194,963	84,421	10/15/2036	1.C FE
. 000000-00-0	RRE 16 Loan Management DAC RRME 16A B1 5.129% 10/15/36	04/15/2025	Paydown		26,102,845	26,102,845	24,577,901	23,821,114					756,787	26,102,845	1,524,944		1,524,944	728,978	10/15/2036	1.E FE
. 000000-00-0	RRE 16 Loan Management DAC RRME 16A C1 6.829% 10/15/36	04/15/2025	Paydown		19,520,389	19,520,389	18,379,996	17,814,050					565,945	19,520,389	1,140,393		1,140,393	704,163	10/15/2036	2.B FE
. 000000-00-0	RRE 16 Loan Management DAC RRME 16A C2 8.779% 10/15/36	04/15/2025	Paydown		3,064,247	3,064,247	2,885,232	2,796,392					88,840	3,064,247	179,015		179,015	139,169	10/15/2036	2.C FE
..74983A-AE-3	RR 19 Ltd RRAM 2021-19A B 6.468% 10/15/35	04/03/2025	Paydown		17,640,000	17,640,000	17,640,000	17,640,000						17,640,000				558,537	10/15/2035	1.F FE
..74983A-AG-8	RR 19 Ltd RRAM 2021-19A C 7.568% 10/15/35	04/03/2025	Paydown		23,500,000	23,500,000	23,500,000	23,500,000						23,500,000				866,152	10/15/2035	2.C FE
..75000G-AX-4	RR 23 Ltd RRAM 2022-23A B1R 7.156% 10/15/35	05/15/2025	MMTL Modco AAM		5,010,190	5,000,000	5,000,000	5,000,000						5,000,000		10,190	10,190	119,842	10/15/2035	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75009A-AQ-3	Rad CLO 18 Ltd RAD 2023-18A C 7.506% 04/15/36	06/04/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				266,767	04/15/2036	1.F FE
..75009A-AS-9	Rad CLO 18 Ltd RAD 2023-18A D 9.506% 04/15/36	06/04/2025	Paydown		8,000,000	8,000,000	8,000,000	8,001,674		(1,674)		(1,674)		8,000,000				337,167	04/15/2036	2.C FE
..78110K-AN-8	RR 6 Ltd RRAM 2019-6A BR 6.418% 04/15/36	04/14/2025	Paydown		33,000,000	33,000,000	33,031,568	33,031,479		(31,479)		(31,479)		33,000,000				1,084,490	04/15/2036	1.F FE
..78110K-AQ-1	RR 6 Ltd RRAM 2019-6A CR 7.418% 04/15/36	04/14/2025	Paydown		14,900,000	14,900,000	14,900,000	14,900,000						14,900,000				425,487	04/15/2036	2.C FE
..BCC31R-MB-5	RRE 7 Loan Management DAC RRME 7A B 4.329% 01/15/36	04/15/2025	Paydown		32,912,283	32,912,283	34,179,571	30,035,317					4,144,254	32,912,283	(1,267,288)		(1,267,288)	797,400	01/15/2036	1.F FE
..BCC31R-MF-6	RRE 7 Loan Management DAC RRME 7A C 5.329% 01/15/36	04/15/2025	Paydown		36,884,455	36,884,455	38,304,692	33,660,269					4,644,422	36,884,455	(1,420,237)		(1,420,237)	1,071,405	01/15/2036	2.C FE
..BCC325-Y4-5	RRE 8 Loan Management DAC RRME 8A B 4.429% 10/15/36	04/15/2025	Paydown		37,451,908	37,451,908	38,789,761	34,178,120					4,611,641	37,451,908	(1,337,853)		(1,337,853)	925,436	10/15/2036	1.F FE
..BCC325-Y7-8	RRE 8 Loan Management DAC RRME 8A C 5.429% 10/15/36	04/15/2025	Paydown		30,075,017	30,075,017	31,149,353	27,446,066					3,703,288	30,075,017	(1,074,336)		(1,074,336)	888,102	10/15/2036	2.C FE
..BCC32L-1W-4	RRE 9 Loan Management DAC RRME 9A A2E 3.979% 10/15/36	04/15/2025	Paydown		1,702,359	1,702,359	1,300,523	1,439,182		107,213		107,213	(90,042)	1,702,359	246,006		246,006	38,373	10/15/2036	1.C FE
..BCC32L-1Y-0	RRE 9 Loan Management DAC RRME 9A B 4.329% 10/15/36	04/15/2025	Paydown		23,833,033	23,833,033	24,622,456	23,938,469					683,987	23,833,033	(789,423)		(789,423)	356,974	10/15/2036	1.F FE
..BCC32L-21-1	RRE 9 Loan Management DAC RRME 9A C 5.279% 10/15/36	04/15/2025	Paydown		9,079,251	9,079,251	9,379,983	8,285,605					1,094,378	9,079,251	(300,733)		(300,733)	261,543	10/15/2036	2.C FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					848,610,203	848,768,481	846,660,894	828,865,216		986,452		986,452	20,354,584	848,768,481	(2,884,789)	(158,278)	(3,043,067)	22,601,961	XXX	XXX
..88642N-AA-6	Tidewater Auto Receivables Tru TMCAT 2019-A A 8.936% 10/15/25	06/10/2025	Various		3,238,094	3,238,094	3,238,094	3,238,094						3,238,094				463,438	10/15/2025	4.A FE
..88642N-AC-2	Tidewater Auto Receivables Tru TMCAT 2019-A B 9.709% 10/15/25	06/10/2025	Various		451,125		451,125	451,125						451,125					10/15/2025	5.B FE
..88642N-AE-8	Tidewater Auto Receivables Tru TMCAT 2019-A C 10.876% 10/15/25	06/10/2025	Various		215,228		215,228	215,228						215,228					10/15/2025	6. FE
..00432C-DK-4	AccessLex Institute ACCSS 2007-A B 5.141% 02/25/37	05/27/2025	Paydown		2,990,446	2,990,446	2,874,435	2,904,292		86,154		86,154		2,990,446				79,554	02/25/2037	1.G FE
..193938-AD-9	College Ave Student Loans 2023 CASL 2023-A C 6.060% 05/25/55	06/25/2025	Paydown		95,501	95,501	95,454	95,477		24		24		95,501				2,894	05/25/2055	1.F FE
..19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51	06/25/2025	Paydown		93,541	93,541	84,702	84,923		8,618		8,618		93,541				1,111	07/25/2051	1.F FE
..194262-BW-0	College Loan Corp Trust I COLLE 2003-1 B1 1.703% 03/01/42	06/05/2025	Odeon Capital Group		20,945,031	23,650,000	21,294,460	23,022,511		(64,275)		(64,275)		22,958,236	(2,013,204)		(2,013,204)	495,286	03/01/2042	1.G FE
..255387-AB-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B 4.250% 12/20/38	06/20/2025	Paydown		70,427	70,427	62,460	62,709		7,718		7,718		70,427				1,269	12/20/2038	1.F FE
..255388-AA-8	Dividend Solar Loans 2019-1 LL DIV 2019-1 A 3.670% 08/22/39	06/20/2025	Paydown		647,616	647,616	581,235			66,381		66,381		647,616				5,902	08/22/2039	1.G FE
..255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B 4.290% 07/20/38	06/20/2025	Paydown		85,575	85,575	75,065	75,364		10,211		10,211		85,575				1,519	07/20/2038	1.F FE
..29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55	06/20/2025	Paydown		2,474,580	2,474,580	2,451,574	2,451,898		22,682		22,682		2,474,580				60,337	09/20/2055	1.G FE
..29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55	06/20/2025	Paydown		659,876	659,876	655,241	655,393		4,483		4,483		659,876				18,815	02/20/2055	1.G FE
..30259R-AE-5	FMC GMSR Issuer Trust FMMSR 2020-GT1 A 4.450% 01/25/26	06/17/2025	ACRA RE II Surplus AAM		7,271,980	7,500,000	7,202,357			60,206		60,206		7,262,563		9,417	9,417	157,604	01/25/2026	2.C FE
..30259R-AK-1	FMC GMSR Issuer Trust FMMSR 2021-GT2 A 3.850% 10/25/26	05/15/2025	MMTL Modco AAM		13,958,473	15,000,000	14,999,328	14,999,830		2,030		2,030		15,001,860	(1,043,387)		(1,043,387)	224,583	10/25/2026	2.C FE
..37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/17/26	06/17/2025	Paydown		1,277,943	1,277,943	1,277,943	1,277,943						1,277,943				48,428	01/17/2026	1.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B 9.690% 01/17/26	06/17/2025	Paydown		270,196	270,196	269,199	269,980		216		216		270,196				11,569	01/17/2026	1.F PL
..37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/17/26	06/17/2025	Paydown		440,632	440,632	440,632	440,632						440,632				22,011	01/17/2026	4.B PL
..37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/17/26	06/17/2025	Paydown		174,785	174,785	174,785	174,785						174,785				9,159	01/17/2026	4.C PL
..37187E-AA-4	Genesis GPCC Trust A 9.250% 01/15/31	06/15/2025	Paydown		5,723,295	5,723,295	5,718,820	5,723,109		186		186		5,723,295				230,148	01/15/2031	1.B PL
..37187E-AB-2	Genesis GPCC Trust B 10.500% 01/15/31	06/16/2025	Paydown		701,670	701,670	701,670	701,688		(18)		(18)		701,670				37,869	01/15/2031	1.E PL
..37187E-AC-0	Genesis GPCC Trust C 12.000% 01/15/31	06/15/2025	Paydown		1,003,463	1,003,463	1,003,463	1,003,460		3		3		1,003,463				49,323	01/15/2031	2.B PL
..37187E-AD-8	Genesis GPCC Trust D 14.500% 01/15/31	06/15/2025	Paydown		1,756,869	1,756,869	1,755,568	1,756,816		53		53		1,756,869				106,778	01/15/2031	3.C PL
..37187E-AE-6	Genesis GPCC Trust E 17.200% 01/15/31	06/15/2025	Paydown		560,473	560,473	560,473	560,473						560,473				39,889	01/15/2031	4.C PL
..38411L-AA-4	Gracie Point Funding III, LLC A 6.510% 05/01/29	05/01/2025	Paydown		4,233,227	4,233,227	4,233,227	4,233,227						4,233,227				142,244	05/01/2029	1.C Z
..46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75	06/16/2025	Paydown		73,161	73,161	73,111	73,115		46		46		73,161				1,212	10/15/2075	1.A FE
..46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B 8.350% 09/15/58	06/16/2025	Paydown		90,896	90,896	90,893	91,245		(349)		(349)		90,896				3,174	09/15/2058	2.B FE
..46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61	06/16/2025	Paydown		24,890	24,890	27,202	27,075		(2,186)		(2,186)		24,890				670	10/17/2061	2.A FE
..46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B 6.170% 09/15/67	06/16/2025	Paydown		31,138	31,138	31,138	31,345		(207)		(207)		31,138				838	09/15/2067	1.G FE
..46620J-AA-9	J.G. Wentworth XXXVIII LLC HENDR 2017-1A A 3.990% 08/16/60	06/16/2025	Paydown		57,036	57,036	56,992	57,002		34		34		57,036				987	08/16/2060	1.A FE
..46620V-AA-2	J.G. Wentworth XXXIX LLC HENDR 2017-2A A 3.530% 09/15/72	06/16/2025	Paydown		240,981	240,981	240,872	240,872		109		109		240,981				3,552	09/15/2072	1.A FE
..46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67	06/16/2025	Paydown		54,481	54,481	54,375	54,389		93		93		54,481				896	02/15/2067	1.A FE
..46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B 5.430% 02/15/69	06/16/2025	Paydown		5,849	5,849	5,844	5,844		4		4		5,849				112	02/15/2069	1.F FE
..46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A 3.740% 10/17/72	06/16/2025	Paydown		222,548	222,548	222,370	222,405		143		143		222,548				3,471	10/17/2072	1.A FE
..46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74	06/16/2025	Paydown		21,091	21,091	21,091	21,091						21,091				413	10/15/2074	2.A FE
..46657N-AA-6	J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A 3.165% 12/15/73	06/16/2025	Paydown		99,699	99,699	99,699	99,699						99,699				1,327	12/15/2073	1.F FE
..50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62	06/16/2025	Paydown		268,788	268,788	267,053	238,037		1,883		1,883		268,788				5,379	12/15/2062	1.A FE
..53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A 5.956% 07/25/48	04/25/2025	Paydown		358,811	358,811	358,811	358,811						358,811				10,685	07/25/2048	2.C FE
..57109N-AC-3	Marlette Funding Trust 2022-3 MFT 2022-3A C 6.890% 11/15/32	06/16/2025	Paydown		214,402	214,402	217,192	215,482		(1,080)		(1,080)		214,402				7,386	11/15/2032	1.C FE
..57109N-AC-3	Marlette Funding Trust 2022-3 MFT 2022-3A C 6.890% 11/15/32	05/15/2025	Paydown		43,663	43,663	44,231	43,883		(220)		(220)		43,663				1,253	11/15/2032	1.E FE
..57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	04/10/2025	Paydown		973,750	973,750	896,796	945,254		18,564		18,564		973,750				15,514	12/10/2065	5.C FE
..618937-AB-2	Mosaic Solar Loan Trust 2024-1 MSAIC 2024-1A B 6.250% 09/20/49	06/20/2025	Paydown		161,888	161,888	158,683	158,745		3,143		3,143		161,888				4,145	09/20/2049	1.G FE
..61945H-AA-0	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A 6.120% 08/22/50	06/20/2025	Paydown		1,862,711	1,862,711	1,862,415	608,862		300		300		1,862,711				27,879	08/22/2050	1.D FE
..61945H-AB-8	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A B 7.120% 08/22/50	06/20/2025	Paydown		716,427	716,427	716,135			292		292		716,427				14,837	08/22/2050	1.F FE
..61947B-AB-9	Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B 6.300% 04/22/52	06/20/2025	Paydown		250,455	250,455	245,473	245,471		4,984		4,984		250,455				6,549	04/22/2052	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..66704J-AC-2	NORTHSTAR EDUCATION FINANCE IN NEF 2000-1 B 4.803% 11/01/40	06/06/2025	Odeon Capital Group		4,811,531	5,100,000	4,576,161	4,776,011		9,339		9,339		4,785,350		26,181	26,181	144,894	11/01/2040	1.F FE
..66704J-AG-3	Northstar Education Finance In NEF 2002-1 B1 4.713% 04/01/42	06/06/2025	Various		30,378,688	32,200,000	29,254,432	29,625,651		(40,355)		(40,355)		29,585,296		793,392	793,392	711,071	04/01/2042	1.F FE
..69346M-AD-1	PMT Issuer Trust - FMSR PNMSR 2021-FT1 A 7.434% 03/25/26	05/13/2025	ACRA RE II Surplus AAM		48,859,020	48,750,000	48,750,000	48,750,000						48,750,000		109,020	109,020	1,389,902	03/25/2026	2.C FE
..69354W-AF-3	PNMAC GMSR ISSUER TRUST 2022-G PNMSR 2022-GT1 A 8.555% 05/25/27	06/20/2025	Various		71,500,000	71,500,000	71,106,150	71,374,271		125,729		125,729		71,500,000				2,773,392	05/25/2027	2.B FE
..70337U-10-0	Patrons' Legacy PATRNL IV 5.775% 12/23/63	06/23/2025	Paydown		3,454,743	3,454,743	3,383,056	3,432,008		22,735		22,735		3,454,743				128,953	12/23/2063	3.C FE
..70338A-10-3	Patrons' Legacy PATRNL III 5.646% 12/17/53	06/17/2025	Paydown		14,517,883	14,517,883	13,964,604	14,404,828		113,055		113,055		14,517,883				416,544	12/17/2053	1.F FE
..70338C-10-9	Patrons' Legacy PATRNL I 6.673% 05/04/54	06/04/2025	Paydown		7,812,503	7,812,503	6,882,294	7,706,016		106,487		106,487		7,812,503				550,291	05/04/2054	1.G FE
..70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2 7.250% 10/15/34	06/16/2025	Paydown		2,082,109	2,082,109	2,010,484	2,051,877		30,232		30,232		2,082,109				64,301	10/15/2034	1.F FE
..86361Y-AA-5	Structured Receivables Finance SFS 2006-B A 5.189% 03/15/38	04/15/2025	Paydown		24,871	24,871	25,189	24,883		(12)		(12)		24,871				430	03/15/2038	1.A FE
..86805V-AA-5	SunStrong Issuer 2025-A LLC STRONG 2025-A A 6.190% 06/21/55	06/23/2025	Paydown		1,869,176	1,869,176	1,869,120			56		56		1,869,176				7,071	06/21/2055	1.D FE
..869507-AA-1	SuttonPark Structured Settleme SPSS 2017-1A A 4.190% 01/15/71	06/16/2025	Paydown		247,274	247,274	247,150	247,181		92		92		247,274				4,193	01/15/2071	1.A FE
..88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	06/16/2025	Paydown		56,704	56,704	57,160			(457)		(457)		56,704				1,280	03/15/2047	1.A FE
..88576P-AG-8	321 Henderson Receivables LLC HENDR 2005-1A B 5.243% 10/15/55	06/16/2025	Paydown		45,238	45,238	39,470	43,161		2,076		2,076		45,238				982	10/15/2055	1.C FE
..88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45	06/16/2025	Paydown		1,962	1,962	2,165			(203)		(203)		1,962				80	06/15/2045	1.A FE
..88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B 9.310% 07/15/61	06/16/2025	Paydown		184,018	184,018	210,312	189,098		(5,080)		(5,080)		184,018				7,306	07/15/2061	1.A FE
..91684P-AA-4	Upstart Securitization Trust 2 UPST 2025-1 A 5.450% 04/20/35	06/20/2025	Paydown		968,514	968,514	963,852			4,662		4,662		968,514				7,624	04/20/2035	1.G FE
..91684P-AA-4	Upstart Securitization Trust 2 UPST 2025-1 A 5.450% 04/20/35	05/22/2025	Jackson Ntl FWH - AAM		26,079,792	26,250,000	26,123,633			9,863		9,863		26,133,495		(53,703)	(53,703)	95,375	04/20/2035	1.G FE
..94108F-AA-8	WAT 2021-A WAT 2021-A A 6.626% 02/18/31	06/25/2025	Various		13,092,733	13,092,733	13,085,464	11,680,201		6,147		6,147		13,092,733				352,338	02/18/2031	1.G PL
..94108F-AB-6	WAT 2021-A WAT 2021-A B 7.476% 02/18/31	06/16/2025	Various		1,797,537	1,797,537	1,796,029	1,603,328		1,268		1,268		1,797,537				54,247	02/18/2031	2.B PL
..94108F-AC-4	WAT 2021-A WAT 2021-A C 9.176% 02/18/31	06/16/2025	Various		3,472,596	3,472,596	3,464,054	3,092,587		7,273		7,273		3,472,596				127,502	02/18/2031	3.C PL
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	04/07/2025	Various		3,693,895	3,693,895	3,651,857	3,669,288		24,607		24,607		3,693,895				122,888	10/07/2026	3.C FE
..47015P-AD-0	Ncbj Dpr 20-1 NCBJ DPR 2020-1 5.250% 09/15/30	06/15/2025	Various		1,161,883	1,161,883	1,161,883	1,161,883						1,161,883				30,499	09/15/2030	2.C FE
..470170-AD-3	Jamaica Merchant Voucher Recei JAMREC-PP 5.625% 01/08/27	04/05/2025	Paydown		400,367	400,367	390,591	394,685		5,682		5,682		400,367				11,260	01/08/2027	2.C FE
..BAN119-JN-9	DFS Funding Corp DFS Funding Corp 4.368 12/15/2 8.825% 12/15/27	06/16/2025	Various		2,380,952	2,380,952	2,366,071	2,403,357		(22,405)		(22,405)		2,380,952				106,414	12/15/2027	3.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					314,006,700	319,485,832	311,488,095	274,767,898		631,016		631,016		316,178,985		(2,172,284)	(2,172,284)	9,428,846	XXX	XXX
. 000000-00-0	Aqua AssetCo Borrower Trust D A2 7.040% 12/17/44	06/17/2025	Paydown		377,204	377,204	377,204	377,204						377,204				13,123	12/17/2044	1.D Z
. 000000-00-0	Aqua AssetCo Borrower Trust D B 7.540% 12/17/44	06/17/2025	Paydown		217,238	217,238	217,238	217,238						217,238				8,102	12/17/2044	1.G Z
. 000000-00-0	Aqua AssetCo Borrower Trust D C 9.390% 12/17/44	06/17/2025	Paydown		130,343	130,343	130,343	130,343						130,343				6,067	12/17/2044	2.B Z
. 000000-00-0	Aqua Borrower Trust J A-2 6.310% 12/16/49	06/17/2025	Paydown		1,249,736	1,249,736	1,249,736	1,249,736						1,249,736				38,086	12/16/2049	1.C FE
. 000000-00-0	Aqua Borrower Trust J B 6.710% 12/16/49	06/17/2025	Paydown		185,973	185,973	185,973	185,973						185,973				6,027	12/16/2049	1.F FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	Aqua Borrower Trust J C 7.840% 12/16/49	06/17/2025	Paydown		68,438	68,438	68,438	68,438						68,438				2,591	12/16/2049	2.B FE
000000-00-0	Aqua AssetCo Alternate Trust I A-1 5.460% 11/12/55	06/12/2025	Paydown		4,604,739	4,604,739	4,604,463			276		276		4,604,739				20,425	11/12/2055	1.A Z
000000-00-0	Aqua AssetCo Alternate Trust I A-2 5.800% 11/12/55	06/12/2025	Paydown		1,096,765	1,096,765	1,096,436			329		329		1,096,765				5,169	11/12/2055	1.C Z
000000-00-0	Aqua AssetCo Alternate Trust I B 6.140% 11/12/55	06/12/2025	Paydown		1,017,229	1,017,229	1,016,364			865		865		1,017,229				5,069	11/12/2055	1.F Z
000000-00-0	Aqua AssetCo Alternate Trust I C 7.080% 11/12/55	06/12/2025	Paydown		630,012	630,012	628,968			1,044		1,044		630,012				3,622	11/12/2055	2.B Z
037980-AA-7	Aqua Assetco Finance Trust 202 AAFT 2022-A A 5.772% 07/21/46	06/01/2025	Paydown		1,824,314	1,824,314	1,800,650	1,793,640		20,410		20,410		1,824,314				41,417	07/21/2046	1.A PL
037980-AB-5	Aqua Assetco Finance Trust 202 AAFT 2022-A B 6.438% 07/21/46	06/17/2025	Paydown		617,399	617,399	612,292	613,736		3,662		3,662		617,399				18,159	07/21/2046	1.D PL
037980-AC-3	Aqua Assetco Finance Trust 202 AAFT 2022-A C 7.819% 07/21/46	06/01/2025	Paydown		564,549	564,549	560,808	561,781		2,768		2,768		564,549				16,821	07/21/2046	2.C PL
037980-AF-6	Aqua AssetCo Borrower Trust 20 AQUAGR 6.508% 12/17/50	04/30/2025	Paydown		40,084,297	40,084,297	40,130,502	40,130,502		(46,205)		(46,205)		40,084,297				959,187	12/17/2050	1.C PL
037980-AG-4	Aqua AssetCo Borrower Trust 20 AQUAGR 7.506% 12/17/50	04/30/2025	Paydown		20,924,003	20,924,003	20,808,103	20,808,103		115,900		115,900		20,924,003				577,477	12/17/2050	1.F PL
037980-AH-2	Aqua AssetCo Borrower Trust 20 AQUAGR 8.756% 12/17/50	04/30/2025	Paydown		25,253,107	25,253,107	23,764,615	23,764,615		1,488,492		1,488,492		25,253,107				813,021	12/17/2050	2.C PL
037983-AA-1	Aqua AssetCo Borrower Trust C A1 5.390% 04/08/55	06/12/2025	Paydown		3,944,281	3,944,281	3,944,281							3,944,281				69,535	04/08/2055	1.A PL
037983-AB-9	Aqua AssetCo Borrower Trust C A2 5.600% 04/08/55	06/12/2025	Paydown		2,470,961	2,470,961	2,470,961							2,470,961				44,919	04/08/2055	1.A PL
037983-AC-7	Aqua AssetCo Borrower Trust C B 6.070% 04/08/55	06/12/2025	Paydown		932,779	932,779	932,779							932,779				18,317	04/08/2055	1.C PL
037983-AD-5	Aqua AssetCo Borrower Trust C C 6.760% 04/08/55	06/12/2025	Paydown		842,586	842,586	842,586							842,586				18,414	04/08/2055	1.G PL
03837F-AB-5	Aqua AssetCo Borrower Trust E A2 6.356% 06/01/46	06/17/2025	Paydown		326,405	326,405	324,011	324,389		2,015		2,015		326,405				7,771	06/01/2046	1.G PL
03837F-AC-3	Aqua AssetCo Borrower Trust E B 7.355% 06/01/46	06/17/2025	Paydown		183,772	183,772	182,042	182,302		1,470		1,470		183,772				5,063	06/01/2046	2.B PL
03837F-AD-1	Aqua AssetCo Borrower Trust E C 8.605% 06/01/46	06/17/2025	Paydown		178,260	178,260	176,117	176,425		1,835		1,835		178,260				5,746	06/01/2046	3.A PL
03843F-AB-7	Aqua AssetCo Borrower Trust F A2 6.280% 03/13/49	06/12/2025	Paydown		8,716,513	8,716,513	8,716,513	8,716,513						8,716,513				229,941	03/13/2049	1.A PL
03843F-AC-5	Aqua AssetCo Borrower Trust F B 6.880% 03/13/49	06/12/2025	Paydown		1,750,753	1,750,753	1,750,753	1,750,753						1,750,753				50,597	03/13/2049	1.E PL
03843F-AD-3	Aqua AssetCo Borrower Trust F C 8.890% 03/13/49	06/12/2025	Paydown		1,728,403	1,728,403	1,728,403	1,728,403						1,728,403				64,545	03/13/2049	2.A PL
04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.822% 05/25/63	06/17/2025	Redemption 100.0000		20,079,082	20,079,082	20,046,063	7,623,636		32,965		32,965		20,079,082				257,895	05/25/2063	1.D PL
04941*-AB-0	Atlas Securitized Products Fun ATLAS Funding 1 A2A 6.322% 05/25/63	04/01/2025	Redemption 100.0000		6,791,454	6,791,454	6,789,887	2,937,138		1,572		1,572		6,791,454				91,761	05/25/2063	1.D PL
04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.822% 05/25/63	06/17/2025	Redemption 100.0000		20,079,082	20,079,082	20,066,189	8,237,121		12,886		12,886		20,079,082				261,250	05/25/2063	1.G PL
04941*-AD-6	Atlas Securitized Products Fun ATLAS Funding 1 A2B 6.322% 05/25/63	04/01/2025	Redemption 100.0000		6,791,454	6,791,454	6,787,161	2,934,417		4,293		4,293		6,791,454				91,761	05/25/2063	1.G PL
640355G-AB-5	Nelnet Student Loan Trust 2021 NSLT 2021-CA AFX 1.320% 04/20/62	06/20/2025	Paydown		381,872	381,872	343,446	354,828		27,045		27,045		381,872				2,082	04/20/2062	1.A FE
716808-BC-9	Petros PACE Finance LLC A 3.638% 01/31/57	06/30/2025	Paydown		147,575	147,575	150,320	148,528		(952)		(952)		147,575				3,293	01/31/2057	1.C PL
716808-BD-7	Petros PACE Finance LLC B 4.446% 01/31/57	06/30/2025	Paydown		3,012	3,012	3,140	3,116		(104)		(104)		3,012				53	01/31/2057	2.B PL
716808-CE-4	Petros PACE Finance LLC A 6.100% 01/31/57	05/30/2025	Paydown		48,174	48,174	50,253	49,804		(1,630)		(1,630)		48,174				735	01/31/2057	1.C PL

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..71680@-CF-1	Petros PACE Finance LLC B 6.892% 01/31/57	05/30/2025	Paydown		892	892	931	923		(30)		(30)		892				5	01/31/2057	2.B PL
..71680@-DJ-2	Petros PACE Finance LLC A 6.779% 01/31/57	05/30/2025	Paydown		8,085,000	8,085,000	8,428,613	8,405,801		(320,801)		(320,801)		8,085,000				173,190	01/31/2057	1.C PL
..71680@-DK-9	Petros PACE Finance LLC B 7.371% 01/31/57	05/30/2025	Paydown		165,000	165,000	172,013	171,565		(6,565)		(6,565)		165,000				4,297	01/31/2057	2.B PL
1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)					182,492,656	182,492,656	181,158,595	133,646,971		1,341,540		1,341,540		182,492,656				3,935,533	XXX	XXX
..00262#-AB-5	Ardian A 4.694% 06/17/30	06/30/2025	Paydown		432,318	432,318	419,953	389,142					30,812	432,318	12,364		12,364	14,383	06/17/2030	1.G Z
..G82928-AA-9	Southern Palm Company Collateralized Facility Insure 7.563% 09/15/34	05/22/2025	Redemption 100.0000		754,949	754,949	754,949							754,949				7,664	09/15/2034	1.G Z
	Broad Street Senior Credit Par Broad Street Senior Credit Par 6.192% 05/08/30	05/29/2025	Paydown		26,294,550	26,294,550	26,294,550							26,294,550				8,836	05/08/2030	1.C Z
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					27,481,817	27,481,817	27,469,452	389,142					30,812	27,481,817	12,364		12,364	30,883	XXX	XXX
..00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41	06/16/2025	Paydown		26,552	26,552	26,279	26,386		166		166		26,552				326	11/16/2041	1.F FE
..00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49	06/20/2025	Paydown		2,401,357	2,401,357	2,319,129	2,354,204		47,153		47,153		2,401,357				37,818	05/20/2049	1.A FE
..00109B-AB-1	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49	06/20/2025	Paydown		7,575	7,575	7,571	7,570		5		5		7,575				159	05/20/2049	1.F FE
..00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40	06/16/2025	Paydown		763,271	763,271	763,258	764,622		(1,350)		(1,350)		763,271				10,176	01/16/2040	2.A FE
..04546K-AA-6	AASET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38	05/16/2025	Paydown		547,560	547,560	537,510	538,095		9,465		9,465		547,560				9,944	11/18/2038	1.G FE
..12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50	06/16/2025	Paydown		23,750	23,750	23,635	21,265		91		91		23,750				357	02/15/2050	1.E FE
..12510H-AT-7	CARS-DB7 LP CAUTO 2023-1A A2 6.500% 09/15/53	06/16/2025	Paydown		52,500	52,500	50,763	51,104		1,396		1,396		52,500				1,416	09/15/2053	1.E FE
..12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54	06/16/2025	Paydown		148,437	148,437	143,266	143,451		4,987		4,987		148,437				2,622	10/15/2054	1.E FE
..14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43	06/16/2025	Paydown		404,940	404,940	405,841	405,397		(458)		(458)		404,940				7,007	06/15/2043	2.A FE
..14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A 2.741% 08/15/41	06/16/2025	Paydown		118,094	118,094	118,093	118,125		(31)		(31)		118,094				1,091	08/15/2041	2.C FE
..30332Y-AA-9	FIP Master Funding LLC FI 2023-2A A1 5.700% 10/15/53	06/16/2025	Paydown		24,375	24,375	22,735	23,070		1,305		1,305		24,375				561	10/15/2053	1.C FE
..30332Y-AB-7	FIP Master Funding LLC FI 2023-2A A2 6.600% 10/15/53	06/16/2025	Paydown		7,125	7,125	6,726	6,795		330		330		7,125				196	10/15/2053	1.F FE
..30332Y-AD-3	FIP Master Funding LLC FI 2024-1A A2 5.130% 10/15/54	06/16/2025	Paydown		5,556	5,556	5,555	5,556						5,556				119	10/15/2054	1.C FE
..30605Y-AB-7	Falcon Aerospace Ltd 2017-1 FLCON 2017-1 A 4.581% 02/15/42	06/16/2025	Paydown		59,260	59,260	59,254	59,247		13		13		59,260				1,244	02/15/2042	1.F FE
..30605Y-AB-7	Falcon Aerospace Ltd 2017-1 FLCON 2017-1 A 4.581% 02/15/42	05/15/2025	Paydown		15,559	15,559	15,557	15,555		4		4		15,559				265	02/15/2042	1.G FE
..31809K-AA-1	FIP Master Funding I LLC FI 2023-1 A1 6.380% 03/15/53	06/16/2025	Paydown		50,978	50,978	50,816	50,876		102		102		50,978				1,355	03/15/2053	1.A FE
..31809K-AB-9	FIP Master Funding I LLC FI 2023-1 A2 6.970% 03/15/53	06/16/2025	Paydown		26,472	26,472	25,455	25,773		699		699		26,472				769	03/15/2053	1.F FE
..55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A A 3.376% 02/15/45	06/16/2025	Paydown		27,246	27,246	27,245	27,291		(45)		(45)		27,246				362	02/15/2045	1.F FE
..55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A A 3.376% 02/15/45	04/15/2025	Paydown		13,623	13,623	13,623	13,646		(23)		(23)		13,623				124	02/15/2045	2.A FE
..55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A B 4.335% 02/15/45	06/16/2025	Paydown		18,637	18,637	18,637	18,628		9		9		18,637				359	02/15/2045	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A B 4.335% 02/15/45	04/15/2025	Paydown		9,319	9,319	9,318	9,314		5		5		9,319				129	02/15/2045	3.B FE
..78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A 2.675% 02/28/33	06/16/2025	Paydown		432,762	432,762	432,762	432,788		(26)		(26)		432,762				4,015	02/28/2033	1.F FE
..78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B 3.821% 02/28/33	06/16/2025	Paydown		788,617	788,617	780,277	781,414		7,203		7,203		788,617				10,419	02/28/2033	2.B FE
..78449A-AC-6	Slam 2021-1 Ltd SLAM 2021-1A B 3.422% 06/15/46	06/16/2025	Paydown		66,300	66,300	66,298	66,935		(635)		(635)		66,300				947	06/15/2046	2.B FE
..86190B-AD-6	Store Master Funding I-VII XIV STR 2021-1A A4 3.700% 06/20/51	06/20/2025	Paydown		8,750	8,750	8,747	8,748		3		3		8,750				54	06/20/2051	1.C FE
..86212V-AA-2	Store Master Funding I-VII STR 2016-1A A1 3.960% 10/20/46	06/20/2025	Paydown		8,194	8,194	8,019	8,122		71		71		8,194				135	10/20/2046	1.C FE
..86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48	06/20/2025	Paydown		45,000	45,000	45,175	45,168		(168)		(168)		45,000				803	10/20/2048	1.A FE
..86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	06/20/2025	Paydown		105,750	105,750	105,878	98,020		(456)		(456)		105,750				1,970	10/20/2048	1.C FE
..86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2 3.650% 11/20/49	06/20/2025	Paydown		30,000	30,000	30,061	30,040		(40)		(40)		30,000				394	11/20/2049	1.A FE
..86212X-AG-5	Store Master Funding I-VII XIV STR 2023-1A A2 6.920% 05/20/53	06/20/2025	Paydown		51,250	51,250	51,243	51,239		11		11		51,250				1,478	05/20/2053	1.C FE
..86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4 5.940% 05/20/54	06/20/2025	Paydown		9,063	9,063	9,060	9,060		2		2		9,063				206	05/20/2054	1.C FE
..86213C-AB-1	STORE Master Funding I LLC STR 2015-1A A2 4.170% 04/20/45	04/21/2025	Paydown		19,153,747	19,153,747	18,470,896	18,977,381		176,366		176,366		19,153,747				266,237	04/20/2045	1.C FE
..88035K-AA-7	TENET 2024-1A TENET 2024-1A A1 5.490% 10/20/54	06/20/2025	Paydown		9,464	9,464	9,457	9,457		6		6		9,464				217	10/20/2054	1.C FE
..97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46	06/16/2025	Paydown		444,786	444,786	419,072	426,269		18,518		18,518		444,786				5,329	05/15/2046	1.F FE
..97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46	06/23/2025	ACRA RE II Surplus AAM		6,971,764	7,704,458	7,259,044	7,389,318		17,145		17,145		7,406,462		(434,698)	(434,698)	84,366	05/15/2046	1.F FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	05/29/2025	Various		(503,501)	(535,639)	(532,243)	(535,639)						(535,639)		32,138	32,138	33,527	11/15/2037	3.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	05/15/2025	Paydown		48,485	48,485	48,175	48,485						48,485				4,806	11/15/2037	3.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	06/15/2025	Paydown		11,030	11,030	10,960	11,030						11,030				5,057	11/15/2037	3.B Z
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	05/15/2025	Paydown		206,062	206,062	204,746	206,062						206,062				20,424	11/15/2037	3.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	06/15/2025	Paydown		46,879	46,879	46,579	46,879						46,879				21,492	11/15/2037	3.B Z
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	05/15/2025	Paydown		60,606	60,606	60,219	60,606						60,606				5,940	11/15/2037	3.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	06/15/2025	Paydown		13,788	13,788	13,700	13,788						13,788				4,228	11/15/2037	3.B Z
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	05/15/2025	Paydown		148,789	148,789	147,863	148,789						148,789				24,657	11/15/2037	3.B FE
..63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A 2.771% 11/15/46	06/16/2025	Paydown		2,951,712	2,951,712	2,951,584	2,950,666		1,046		1,046		2,951,712				38,546	11/15/2046	1.F FE
..827304-AA-4	Project Silver SLVRR 2019-1 A 3.967% 07/15/44	06/16/2025	Paydown		147,433	147,433	145,847	122,861		1,586		1,586		147,433				2,719	07/15/2044	2.A FE
..83438L-AB-7	Lunar 2021-1 Structured Aircra SOLRR 2021-1 B 3.432% 10/15/46	06/16/2025	Paydown		102,993	102,993	102,991	103,005		(12)		(12)		102,993				1,322	10/15/2046	2.B FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..85572R-AA-7	Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43	06/16/2025	Paydown		255,874	255,874	251,307	254,773		1,101		1,101		255,874				4,530	05/15/2043	1.F FE
..85573L-AA-9	Start II LTD STARR 2019-1 A 4.089% 03/15/44	06/16/2025	Paydown		233,082	233,082	227,588	230,482		2,600		2,600		233,082				3,975	03/15/2044	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					36,600,865	37,301,421	36,025,571	36,681,716		288,144		288,144		37,003,425		(402,560)	(402,560)	624,192	XXX	XXX
..55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A 2.521% 06/15/46	06/16/2025	Paydown		29,781	29,781	29,780	29,780		1		1		29,781				313	06/15/2046	1.E FE
..55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B 3.425% 06/15/46	06/16/2025	Paydown		24,761	24,761	24,761	24,762		(1)		(1)		24,761				424	06/15/2046	1.G FE
..55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B 3.425% 06/15/46	05/15/2025	Paydown		49,522	49,522	49,521	49,524		(2)		(2)		49,522				636	06/15/2046	2.A FE
..92890C-AD-5	WDL Fleet LLC D 7.052% 12/31/38	05/29/2025	Redemption 100.0000		1,196,936	1,196,936	1,195,984	1,133,206		(526)		(526)		1,196,936				38,596	12/31/2038	1.E FE
..92890C-AE-3	WDL Fleet LLC E 8.052% 12/01/38	05/29/2025	Redemption 100.0000		369,111	369,111	368,817	349,502		(206)		(206)		369,111				13,735	12/01/2038	2.A FE
..96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.929% 04/19/40	06/10/2025	Paydown		349,362	349,362	349,347	(196,831)		(3)		(3)		349,362				99,502	04/19/2040	2.A FE
..96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.929% 04/19/40	06/10/2025	Paydown		116,454	116,454	116,449	(65,611)		(1)		(1)		116,454				47,123	04/19/2040	2.B FE
..55283L-AA-3	MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458% 03/15/44	06/17/2025	Paydown		433,049	433,049	431,100	431,098		1,951		1,951		433,049				7,830	03/15/2044	2.C
..55283L-AB-1	MAPS 2019-1 Ltd MAPSL 2019-1A B 5.560% 03/15/44	06/17/2025	Paydown		4,044,501	4,044,501	4,038,056	4,043,367		1,134		1,134		4,044,501				79,811	03/15/2044	3.C FE
..56564R-AA-8	MAPS 2018-1 Ltd MAPSL 2018-1A A 4.212% 05/15/43	06/16/2025	Paydown		699,586	699,586	699,747	699,614		(28)		(28)		699,586				13,178	05/15/2043	1.F FE
1529999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated)					7,313,063	7,313,063	7,303,562	6,498,411		2,319		2,319		7,313,063				301,148	XXX	XXX
..02666A-AG-3	American Homes 4 Rent 2015-SFR AH4R 2015-SFR1 XS 0.000% 04/17/52	04/01/2025	Paydown				2	2		(2)		(2)							04/17/2052	6. *
..20633K-AA-6	Concord Music Royalties LLC TUNES 2022-1A A2 6.500% 01/20/73	05/13/2025	ACRA RE II Surplus AAM		74,910,660	75,000,000	72,965,668	73,648,078		137,841		137,841		73,785,919		1,124,741	1,124,741	2,735,417	01/20/2073	1.F FE
..33767P-AL-2	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 E2 4.500% 07/17/39	05/29/2025	ACRA RE II Surplus AAM		8,450,315	9,000,000	7,770,045	8,310,910		101,127		101,127		8,412,038		38,277	38,277	200,250	07/17/2039	2.C FE
..693342-AA-5	PG&E Wildfire Recovery Funding A1 3.594% 06/01/30	06/02/2025	Paydown		123,086	123,086	123,084	123,090		(4)		(4)		123,086				2,212	06/01/2030	1.A FE
..74333Y-AL-2	Progress Residential 2022-SFR1 PROG 2022-SFR1 E2 3.990% 02/17/41	06/23/2025	ACRA RE II Surplus AAM		4,904,872	5,400,000	5,283,658	5,315,074		8,075		8,075		5,323,149		(418,277)	(418,277)	120,299	02/17/2041	2.C FE
..86771P-AC-4	Sunrun Bacchus 2025-1 LLC SUNRN 2025-1A A2B 6.410% 04/30/60	04/30/2025	Paydown		152,184	152,184	150,051			2,133		2,133		152,184				2,303	04/30/2060	1.F FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					88,541,117	89,675,270	86,292,508	87,397,154		249,170		249,170		87,796,376		744,741	744,741	3,060,481	XXX	XXX
..00264#-AB-3	AP Aristotle Holdings LLC Aristotle Sen 5.25% 28 Feb 42 5.250% 02/28/42	06/16/2025	Paydown		63,794,139	63,794,172	63,794,172							63,794,172				1,038,981	02/28/2042	1.G FE
..31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29	06/09/2025	Paydown		8,461,107	8,461,107	8,461,107	8,461,107						8,461,107				226,612	10/22/2029	1.E PL
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					72,255,246	72,255,279	72,255,279	8,461,107						72,255,279				1,265,593	XXX	XXX
..00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A 3.930% 08/15/39	06/15/2025	Paydown		112,631	112,631	112,631	112,631						112,631				1,661	08/15/2039	1.B PL

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00436M-AB-1	Accelerated Assets 2018-1 LLC AALLC 2018-1 B 4.510% 12/02/33	06/02/2025	Paydown		33,917	33,917	32,677	33,079		838		838		33,917				641	12/02/2033	2.B FE
..19521U-AA-1	Cologix Data Centers US Issuer CLGIX 2021-1A A2 3.300% 12/26/51	06/17/2025	ACRA RE II Surplus AAM		3,471,137	3,600,000	3,590,719	3,618,280		(1,354)		(1,354)		3,616,926		(145,789)	(145,789)	56,100	12/26/2051	1.G FE
..233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II 4.030% 11/20/47	05/20/2025	Paydown		81,804	81,804	81,510	81,658		145		145		81,804				1,648	11/20/2047	2.B FE
..233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49	05/20/2025	Paydown		67,500	67,500	67,853	62,706		(138)		(138)		67,500				1,469	05/20/2049	2.B FE
..233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23 2.791% 11/20/51	05/20/2025	Paydown		156,250	156,250	156,250	156,250						156,250				1,997	11/20/2051	2.B FE
..26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK 2019-1A A2 4.641% 04/20/49	04/21/2025	Paydown		30,000	30,000	30,000	30,000						30,000				696	04/20/2049	2.C FE
..26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2 3.981% 10/20/49	04/21/2025	Paydown		32,500	32,500	32,456	29,980		89		89		32,500				647	10/20/2049	2.C FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2 3.237% 01/20/51	04/21/2025	Paydown		60,000	60,000	60,000	60,000						60,000				971	01/20/2051	2.C FE
..26209X-AD-3	DRIVEN BRANDS FUNDING LLC HONK 2021-1A A2 2.791% 10/20/51	04/21/2025	Paydown		12,500	12,500	12,500	12,500						12,500				174	10/20/2051	2.C FE
..34417M-AB-3	Goto Foods Funding LLC FOCUS 2017-1A A2II 5.093% 04/30/47	04/30/2025	Paydown		110,000	110,000	110,000	110,000						110,000				2,801	04/30/2047	2.B FE
..361528-AA-0	GBX Leasing 2022-1 LLC GBXL 2022-1 A 2.870% 02/20/52	06/20/2025	Paydown		49,625	49,625	49,601	49,607		18		18		49,625				594	02/20/2052	1.C FE
..36246M-AU-3	GTP Acquisition Partners I LLC AMTTOW A 3.482% 06/16/25	06/16/2025	Paydown		5,000,000	5,000,000	4,815,150	5,000,000						5,000,000				87,050	06/16/2025	1.A FE
..411707-AF-9	Hardee's Funding LLC HNGRY 2018-1A A23 5.710% 06/20/48	06/20/2025	Paydown		125,000	125,000	125,081	125,198		(198)		(198)		125,000				3,569	06/20/2048	2.B FE
..466365-AC-7	Jack in the Box Funding LLC JACK 2019-1A A23 4.970% 08/25/49	05/27/2025	Paydown		15,000	15,000	14,655	14,730		270		270		15,000				373	08/25/2049	2.B FE
..466365-AE-3	Jack in the Box Funding LLC JACK 2022-1A A2I 4.136% 02/26/52	05/27/2025	Paydown		200,000	200,000	200,000	200,000						200,000				4,136	02/26/2052	2.B FE
..47760Q-AB-9	Jimmy Johns Funding LLC JIMMY 2017-1A A2II 4.846% 07/30/47	04/30/2025	Paydown		100,000	100,000	99,946	100,028		(28)		(28)		100,000				2,423	07/30/2047	2.B FE
..72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49	06/05/2025	Paydown		60,000	60,000	59,899	59,947		53		53		60,000				1,157	12/05/2049	2.B FE
..78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2 5.216% 07/25/49	04/25/2025	Paydown		48,750	48,750	48,423	48,544		206		206		48,750				1,271	07/25/2049	2.C FE
..85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2 5.152% 09/20/29	06/20/2025	Paydown		3,480,000	3,480,000	3,480,716	3,479,951		49		49		3,480,000				89,645	09/20/2029	1.F FE
..88655A-AJ-9	TIF Funding III LLC TIF 2024-2A C 6.270% 07/20/49	06/20/2025	Paydown		140,625	140,625	140,575	140,577		48		48		140,625				3,674	07/20/2049	2.B FE
..95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A2II 3.884% 03/15/48	06/16/2025	Paydown		86,199	86,199	85,646	85,968		231		231		86,199				1,674	03/15/2048	2.B FE
..95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49	06/16/2025	Paydown		21,349	21,349	21,184	21,190		159		159		21,349				426	06/15/2049	2.B FE
..97770*-AA-2	Wolf Entertainment Funding LLC A 2.990% 05/20/45	05/20/2025	Paydown		4,836,493	4,836,493	4,836,493	4,836,493						4,836,493				72,306	05/20/2045	2.B PL
..98920M-AA-0	Zaxbys Funding LLC ZAXBY 2021-1A A2 3.238% 07/30/51	04/30/2025	Paydown		37,500	37,500	37,500	37,500						37,500				607	07/30/2051	2.B FE
..88315L-AF-5	Textainer Marine Containers VI TMCL 2020-1A B 4.940% 08/21/45	06/20/2025	Paydown		97,963	97,963	93,014	93,907		4,056		4,056		97,963				2,034	08/21/2045	2.B FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					18,466,743	18,595,606	18,394,479	18,600,724		4,444		4,444		18,612,532		(145,789)	(145,789)	339,744	XXX	XXX
..00238*-AA-2	AP Sunrise LLC A 6.000% 05/31/48	05/30/2025	Paydown		7,543,842	7,543,842	7,188,687	7,003,192		(125,351)		(125,351)	239,671	7,543,842	426,330		426,330	452,631	05/31/2048	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..L00048-AA-9	AP Starlight (Luxembourg) Sarl A1 6.000% 06/15/49	06/16/2025	Paydown		11,059,709	11,059,709	10,257,503	9,913,911					343,593	11,059,709	802,215		802,215	663,583	06/15/2049	2.A PL
1749999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Affiliated)					18,603,551	18,603,551	17,446,190	16,917,103		(125,351)		(125,351)	583,264	18,603,551	1,228,545		1,228,545	1,116,214	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					3,497,625,411	3,583,524,469	3,425,257,168	2,805,220,463	22,720	30,362,048	43,836	30,340,932	2,017,940	3,494,752,660	12,900,984	2,872,751	15,773,735	106,921,010	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					1,168,098,671	1,168,256,982	1,164,484,503	1,033,051,039		1,494,745		1,494,745	21,918,167	1,168,256,982	(1,764,627)	(158,278)	(1,922,905)	30,053,841	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					4,665,724,082	4,751,781,451	4,589,741,671	3,838,271,502	22,720	31,856,793	43,836	31,835,677	23,936,107	4,663,009,642	11,136,357	2,714,473	13,850,830	136,974,851	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					4,665,724,082	4,751,781,451	4,589,741,671	3,838,271,502	22,720	31,856,793	43,836	31,835,677	23,936,107	4,663,009,642	11,136,357	2,714,473	13,850,830	136,974,851	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					12,481,513,241	12,399,731,996	12,424,724,725	8,063,477,391	22,720	49,150,955	43,836	49,129,839	26,834,506	12,491,358,379	11,909,501	(9,763,884)	2,145,617	338,801,211	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						XXX													XXX	XXX
..31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME LOAN BK/IOWA	05/05/2025	NON-BROKER TRADE	45,000.000	4,500,000		4,500,000	4,500,000						4,500,000						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					4,500,000	XXX	4,500,000	4,500,000						4,500,000					XXX	XXX
5989999997. Total - Common Stocks - Part 4					4,500,000	XXX	4,500,000	4,500,000						4,500,000					XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					4,500,000	XXX	4,500,000	4,500,000						4,500,000					XXX	XXX
5999999999. Total - Preferred and Common Stocks					4,500,000	XXX	4,500,000	4,500,000						4,500,000					XXX	XXX
6009999999 - Totals					12,486,013,241	XXX	12,429,224,725	8,067,977,391	22,720	49,150,955	43,836	49,129,839	26,834,506	12,495,858,379	11,909,501	(9,763,884)	2,145,617	338,801,211	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPXA212$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/09/2024	08/11/2025	1	1,025,000	5344.16	12,813		1,447		20,393			(6,319)		1,738		0001
Purchased Call/S&P 500 INDEX/SPXD172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2025	1	1,018,000	5916.31	14,965		3,216		9,614			(7,421)		2,368		0001
Purchased Call/S&P 500 INDEX/SPXA211$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	1,013,000	5346.56	12,460		1,073		20,173			(6,196)		1,500		0001
Purchased Call/S&P 500 INDEX/SPXA211$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	1	1,061,917	.5560	11,055		672		21,132			(5,497)		1,333		0001
Purchased Call/S&P 500 INDEX/SPXA215$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/16/2024	09/16/2025	1	1,194,000	5633.09	14,925		3,166		23,507			(7,401)		2,760		0001
Purchased Call/S&P 500 INDEX/SPX921Z$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/03/2024	07/03/2025	1	1,038,000	5537.02	13,183		73		20,740			(6,537)		471		0001
Purchased Call/S&P 500 INDEX/SPXA214$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2025	1	1,274,000	5408.42	15,798		3,003		25,250			(7,791)		2,790		0001
Purchased Call/S&P 500 INDEX/SPXA217$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/26/2024	09/25/2025	1	1,048,012	.5727	24,670		5,893		38,130			(12,267)		2,558		0001
Purchased Call/S&P 500 INDEX/SPXA212$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/09/2024	08/08/2025	1	1,380,000	5344.16	17,250		1,821		27,458			(8,578)		2,255		0001
Purchased Call/S&P 500 INDEX/SPXA212$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/09/2024	08/06/2025	1	1,487,854	.5221	17,969		1,807		25,247			(8,985)		2,369		0001
Purchased Call/S&P 500 INDEX/SPXA212$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025	1	1,000,000	5240.03	23,200		2,301		39,813			(11,505)		1,592		0001
Purchased Call/S&P 500 INDEX/SPXA210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/17/2024	07/16/2025	1	1,368,350	.5654	15,304		634		26,544			(7,610)		1,432		0001
Purchased Call/S&P 500 INDEX/SPXA215$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/11/2024	09/10/2025	1	1,245,003	.5485	30,275		5,938		49,150			(15,054)		2,765		0001
Purchased Call/S&P 500 INDEX/SPXA211$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	1,987,000	5346.56	24,440		2,105		39,569			(12,153)		2,942		0001
Purchased Call/S&P 500 INDEX/SPXA213$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	1,055,000	5608.25	11,394		1,538		17,804			(5,650)		1,952		0001
Purchased Call/S&P 500 INDEX/SPXA214$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	1,163,148	.5592	13,630		2,240		21,021			(6,778)		2,358		0001
Purchased Call/S&P 500 INDEX/SPXA215$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/11/2024	09/09/2025	1	1,485,491	.5482	19,474		3,776		29,262			(9,710)		3,276		0001
Purchased Call/S&P 500 INDEX/SPXA213$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/16/2024	08/15/2025	1	1,153,000	5554.25	14,413		1,802		22,912			(7,167)		2,047		0001
Purchased Call/S&P 500 INDEX/SPX815P$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	1,136,944	.5492	27,283		76		45,502			(13,566)		421		0001
Purchased Call/S&P 500 INDEX/SPXA213$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/21/2024	08/19/2025	1	1,389,941	.5605	32,433		4,402		54,813			(16,172)		2,572		0001
Purchased Call/S&P 500 INDEX/SPXA211$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/25/2024	07/25/2025	1	1,149,000	5669.18	17,924		1,192		46,629			(8,889)		1,504		0001
Purchased Call/S&P 500 INDEX/SPXA217$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	1,124,614	.5738	13,940		3,369		21,068			(6,931)		2,761		0001
Purchased Call/S&P 500 INDEX/SPX921Z$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/05/2024	07/07/2025	1	1,634,000	5567.19	20,588		340		32,641			(10,154)		1,131		0001
Purchased Call/S&P 500 INDEX/SPXA215$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/16/2024	09/12/2025	1	1,237,835	.5576	16,386		3,332		24,566			(8,216)		2,787		0001
Purchased Call/S&P 500 INDEX/SPXA214$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	1,746,000	5648.4	22,174		3,644		34,526			(11,026)		3,540		0001
Purchased Call/S&P 500 INDEX/SPXA212$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/09/2024	08/08/2025	1	1,334,000	5611.37	22,678		2,394		59,209			(11,277)		2,180		0001
Purchased Call/S&P 500 INDEX/SPXA214$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2025	1	1,170,881	.5523	14,174		2,559		22,879			(7,048)		2,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	1,065,000	5738.17	13,526			3,269		20,282			(6,726)		2,615		0001
Purchased Call/S&P 500 INDEX/SPXI004$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,140,000	5634.61	26,536			3,833		42,433			(13,195)		4,077		0001
Purchased Call/S&P 500 INDEX/SPXA210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/11/2024	07/09/2025	1	1,238,309	5603	14,984			334		24,496			(7,471)		972		0001
Purchased Call/S&P 500 INDEX/SPXA216$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	3,432,000	5702.55	42,900			9,533		65,650			(21,332)		8,084		0001
Purchased Call/S&P 500 INDEX/SPXA210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	1,879,000	5505	23,488			1,109		37,479			(11,679)		2,086		0001
Purchased Call/S&P 500 INDEX/SPX9212$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/03/2024	07/02/2025	1	1,972,072	5493	24,326			68		36,946			(12,096)		730		0001
Purchased Call/S&P 500 INDEX/SPX9212$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/05/2024	07/03/2025	1	1,620,000	5567.19	20,412			114		32,368			(10,178)		734		0001
Purchased Call/S&P 500 INDEX/SPXI008$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2024	09/16/2025	1	1,104,225	5634	26,172			5,582		42,508			(13,050)		2,552		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	2,222,000	5459.1	27,331			1,822		44,284			(13,590)		2,908		0001
Purchased Call/S&P 500 INDEX/SPXA214$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	08/27/2025	1	1,489,874	5622	17,016			2,679		27,572			(8,461)		2,970		0001
Purchased Call/S&P 500 INDEX/SPXA213$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2024	08/15/2025	1	1,700,000	5554.25	21,420			2,678		33,780			(10,651)		3,018		0001
Purchased Call/S&P 500 INDEX/SPXA210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	1,252,287	5566	14,058			664		24,453			(6,990)		1,390		0001
Purchased Call/S&P 500 INDEX/SPXA215$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2025	1	1,054,000	5626.02	12,753			2,670		20,769			(6,290)		2,421		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/17/2025	1	1,239,000	5867.68	17,718			781		83			(8,786)		1,337		0001
Purchased Call/S&P 500 INDEX/SPXA215$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2024	09/10/2025	1	1,038,000	5770.3	16,608			3,248		27,365			(8,236)		2,305		0001
Purchased Call/S&P 500 INDEX/SPXD173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	1,335,000	5738.17	16,955			4,097		25,401			(8,431)		3,278		0001
Purchased Call/S&P 500 INDEX/SPXA215$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/12/2025	1	1,803,000	5626.02	21,816			4,424		35,547			(10,848)		4,059		0001
Purchased Call/S&P 500 INDEX/SPXA210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/11/2024	07/09/2025	1	1,051,696	5594	23,656			527		40,188			(11,795)		826		0001
Purchased Call/S&P 500 INDEX/SPXI004$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2025	1	1,950,000	5916.34	27,690			4,195		11,284			(13,656)		3,819		0001
Purchased Call/S&P 500 INDEX/SPXD173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	1,401,000	5738.17	17,793			4,411		26,685			(8,775)		3,498		0001
Purchased Call/S&P 500 INDEX/SPXD171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2024	09/03/2025	1	1,101,000	5805.38	17,066			3,009		22,375			(8,463)		2,323		0001
Purchased Call/S&P 500 INDEX/SPXA214$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	1,309,000	5648.4	16,624			2,885		25,873			(8,177)		2,741		0001
Purchased Call/S&P 500 INDEX/SPXA214$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	1,087,000	5408.42	13,479			2,471		21,547			(6,702)		2,329		0001
Purchased Call/S&P 500 INDEX/SPXA213$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2025	1	1,178,248	5611	13,698			1,941		22,270			(6,812)		2,224		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	1,582,000	5831.96	22,148			2,769		21,200			(11,013)		2,808		0001
Purchased Call/S&P 500 INDEX/SPXI004$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2025	1	1,038,000	5634.61	23,770			3,602		40,711			(11,723)		2,033		0001
Purchased Call/S&P 500 INDEX/SPXA211$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	1,720,000	5613.89	29,240			2,518		77,407			(14,540)		2,546		0001
Purchased Call/S&P 500 INDEX/SPXL13T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/24/2025	1	1,283,438	5415	16,709			1,073		25,274			(8,401)		1,646		0001
Purchased Call/S&P 500 INDEX/SPXL130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/03/2025	1	1,002,163	5814	17,407			98					(8,801)		454		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,379,000	5615.35	29,738			826		47,488			(14,787)		2,065		0001
Purchased Call/S&P 500 INDEX/SPXM137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	2,086,000	6008.37	28,578			6,771		6,125			(14,172)		5,092		0001
Purchased Call/S&P 500 INDEX/SPX815XSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	1,498,479	.6067	18,451			8,405		9,474			(9,175)		5,038		0001
Purchased Call/S&P 500 INDEX/SPXA219S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	518,542	.5815	8,293			2,428		10,905			(4,124)		1,404		0001
Purchased Call/S&P 500 INDEX/SPXI100JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/02/2024	11/28/2025	1	243,332	.6032	6,160			2,574		2,737			(3,088)		783		0001
Purchased Call/S&P 500 INDEX/SPX815WSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2024	10/28/2025	1	1,226,960	.5828	28,928			9,536		35,568			(14,424)		3,518		0001
Purchased Call/S&P 500 INDEX/SPX815YS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	656,639	.6051	14,152			6,528		7,181			(7,037)		2,227		0001
Purchased Call/S&P 500 INDEX/SPXA219S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	215,545	.5815	6,637			1,943		6,590			(3,300)		584		0001
Purchased Call/S&P 500 INDEX/SPXA218S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,082,000	5859.85	25,102			7,261		24,175			(12,448)		2,915		0001
Purchased Call/S&P 500 INDEX/SPXA21GSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,786,000	5970.84	22,682			11,215		22,968			(11,279)		6,254		0001
Purchased Call/S&P 500 INDEX/SPXD179SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	1,285,000	6352.37	16,962			7,243		188			(8,411)		4,200		0001
Purchased Call/S&P 500 INDEX/SPX815VS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	1,362,000	5709.54	31,735			8,130		49,976			(15,737)		3,456		0001
Purchased Call/S&P 500 INDEX/SPXA217ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2024	10/03/2025	1	1,489,000	5984.94	23,377			6,087		5,564			(11,593)		3,798		0001
Purchased Call/S&P 500 INDEX/SPXI100I$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/25/2025	1	1,440,723	.6003	33,240			13,649		20,822			(16,574)		4,587		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,579,000	5969.34	20,053			7,966		17,276			(9,972)		4,959		0001
Purchased Call/S&P 500 INDEX/SPXA217SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,055,000	5708.75	24,687			6,257		38,517			(12,242)		2,663		0001
Purchased Call/S&P 500 INDEX/SPXA217S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2024	09/30/2025	1	1,455,244	.5752	32,586			8,192		50,161			(16,204)		3,653		0001
Purchased Call/S&P 500 INDEX/SPXA21BSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/15/2024	11/14/2025	1	2,672,000	5870.62	33,934			12,820		41,628			(16,874)		8,185		0001
Purchased Call/S&P 500 INDEX/SPXM139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	1,174,000	5751.07	15,027			4,016		21,503			(7,411)		3,042		0001
Purchased Call/S&P 500 INDEX/SPXC053SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/25/2024	11/25/2025	1	1,219,000	6286.74	16,457			6,664		340			(8,161)		3,881		0001
Purchased Call/S&P 500 INDEX/SPXA218SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2024	10/10/2025	1	2,853,000	5815.03	36,233			10,194		48,616			(18,017)		7,541		0001
Purchased Call/S&P 500 INDEX/SPX815YS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/17/2024	12/17/2025	1	1,165,000	6050.61	27,378			12,746		13,650			(13,576)		3,975		0001
Purchased Call/S&P 500 INDEX/SPXA21BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/19/2025	1	1,606,790	.5907	19,513			7,600		22,209			(9,703)		5,011		0001
Purchased Call/S&P 500 INDEX/SPXM13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	1,249,000	5930.85	15,987			7,594		17,402			(7,950)		4,287		0001
Purchased Call/S&P 500 INDEX/SPXD175SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/24/2025	1	1,216,000	6098.53	17,632			5,632		2,588			(8,768)		3,428		0001
Purchased Call/S&P 500 INDEX/SPXA218SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,252,000	5751.13	16,026			4,371		22,693			(7,947)		3,277		0001
Purchased Call/S&P 500 INDEX/SPXM13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,022,000	6295.32	13,490			4,919		39			(6,653)		3,085		0001
Purchased Call/S&P 500 INDEX/SPXI100JS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	1,280,000	6032.38	16,256			6,852		11,365			(8,017)		4,157		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/17/2025	1	1,150,378	.6357	10,944			5,152		326			(5,457)		3,925		0001
Purchased Call/S&P 500 INDEX/SPXM13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	2,068,000	5728.8	26,057			8,830		38,639			(12,957)		6,002		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,049,000	5969.34	13,322			5,292		10,486			(6,625)		3,294		0001
Purchased Call/S&P 500 INDEX/SPXA21BSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	1,180,955	5916.98	27,162			10,551		23,158			(13,469)		3,683		0001
Purchased Call/S&P 500 INDEX/SPXA219ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	2,718,000	5808.12	34,790			11,114		48,383			(17,300)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXM13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	1,035,588	.5785	12,641			3,556		17,016			(6,286)		2,737		0001
Purchased Call/S&P 500 INDEX/SPXM13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/02/2025	1	1,415,247	.6048	18,041			7,696		11,950			(8,996)		4,611		0001
Purchased Call/S&P 500 INDEX/SPXA21BS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/13/2024	11/12/2025	1	1,150,110	.5990	14,592			5,401		9,301			(7,256)		3,497		0001
Purchased Call/S&P 500 INDEX/SPXA21BSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/24/2025	1	999,000	5969.34	11,588			4,661		11,370			(5,715)		3,170		0001
Purchased Call/S&P 500 INDEX/SPXA219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2024	10/17/2025	1	2,372,000	5864.67	30,124			9,037		35,788			(14,979)		6,481		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	1,429,000	6069.05	21,864			6,134		696			(10,842)		3,777		0001
Purchased Call/S&P 500 INDEX/SPXM13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	1,359,000	6164.15	19,977			7,650		1,797			(9,853)		4,208		0001
Purchased Call/S&P 500 INDEX/SPXA21A$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/03/2025	1	1,224,338	.5721	30,277			10,484		43,087			(15,097)		3,597		0001
Purchased Call/S&P 500 INDEX/SPXA21BSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,134,819	.5941	14,934			5,932		12,337			(7,426)		3,564		0001
Purchased Call/S&P 500 INDEX/SPXM13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	2,787,000	5995.54	35,116			12,618		23,176			(17,462)		8,316		0001
Purchased Call/S&P 500 INDEX/SPXI100DS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2024	10/21/2025	1	1,353,317	.5859	28,693			8,902		26,974			(14,307)		3,765		0001
Purchased Call/S&P 500 INDEX/SPXA217SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2024	10/06/2025	1	1,090,000	5751.07	25,724			6,874		34,820			(12,687)		2,824		0001
Purchased Call/S&P 500 INDEX/SPXM13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,265,000	6051.09	16,066			7,391		10,454			(7,923)		4,291		0001
Purchased Call/S&P 500 INDEX/SPXA21BS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/13/2024	11/12/2025	1	1,024,595	.5992	23,737			8,786		9,938			(11,803)		3,116		0001
Purchased Call/S&P 500 INDEX/SPXM13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,669,000	6051.09	21,196			9,656		12,737			(10,540)		5,611		0001
Purchased Call/S&P 500 INDEX/SPXA21BSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/17/2025	1	1,205,657	.5881	28,967			11,153		29,819			(14,443)		3,733		0001
Purchased Call/S&P 500 INDEX/SPXM13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/18/2025	1	1,256,235	.5870	17,437			8,257		19,547			(8,694)		4,299		0001
Purchased Call/S&P 500 INDEX/SPXI00K$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/05/2025	1	2,309,000	6090.27	29,555			12,889		7,720			(14,696)		7,596		0001
Purchased Call/S&P 500 INDEX/SPXM13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2025	1	1,024,174	.5852	11,631			3,631		15,446			(5,783)		2,862		0001
Purchased Call/S&P 500 INDEX/SPXD174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/17/2025	1	1,716,000	6133.54	24,882			7,444		587			(12,339)		4,689		0001
Purchased Call/S&P 500 INDEX/SPXM13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	1,346,746	.5830	16,526			5,478		22,432			(8,217)		3,877		0001
Purchased Call/S&P 500 INDEX/SPXM13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,357,000	6015.24	21,034			7,243		10,470			(10,373)		3,986		0001
Purchased Call/S&P 500 INDEX/SPXM130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	1,076,000	6074.08	11,298			5,229		6,462			(5,603)		3,661		0001
Purchased Call/S&P 500 INDEX/SPXM13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	1	1,208,019	.6040	15,470			6,923		7,266			(7,693)		4,036		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	1,259,687	.5700	17,791			4,645		25,671			(8,846)		3,213		0001
Purchased Call/S&P 500 INDEX/SPXI00JS$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/03/2024	12/01/2025	1	1,253,465	.6039	29,524			12,513		13,609			(14,721)		4,071		0001
Purchased Call/S&P 500 INDEX/SPXM13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	1,434,000	5930.85	18,355			8,719		18,852			(9,127)		4,922		0001
Purchased Call/S&P 500 INDEX/SPXM139$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	2,010,000	5751.07	25,728			6,718		36,489			(12,793)		5,127		0001
Purchased Call/S&P 500 INDEX/SPXM139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/01/2025	1	1,427,260	.5709	15,960			4,090		24,494			(7,958)		3,602		0001
Purchased Call/S&P 500 INDEX/SPXM13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,110,000	5728.8	13,986			4,816		20,470			(6,898)		3,261		0001
Purchased Call/S&P 500 INDEX/SPXM13JS$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,782,000	6032.38	22,810			9,504		15,367			(11,342)		5,731		0001
Purchased Call/S&P 500 INDEX/SPXA21GSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	1,904,000	5970.84	24,181			12,057		24,653			(11,926)		6,722		0001
Purchased Call/S&P 500 INDEX/SPXA218SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,613,000	5859.85	20,324			5,879		25,169			(10,078)		4,346		0001
Purchased Call/S&P 500 INDEX/SPXM13T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,000,000	6118.39		15,300		8,160		8,211			(7,188)		3,636		0001
Purchased Call/S&P 500 INDEX/SPXA21JS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	2,837,000	5827.04		35,463		18,913		44,453			(16,660)		10,315		0001
Purchased Call/S&P 500 INDEX/SPXN134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	1,002,000	5895.29		18,637		12,938		34,182			(5,719)		4,171		0001
Purchased Call/S&P 500 INDEX/SPX9150$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/28/2025	01/28/2026	1	1,055,065	6067.7		24,161		14,044		16,837			(10,128)		4,020		0001
Purchased Call/S&P 500 INDEX/SPXN133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	2,110,000	5770.2		25,953		17,879		34,330			(8,199)		8,714		0001
Purchased Call/S&P 500 INDEX/SPX9154$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/18/2026	1	1,147,095	.6134		13,980		9,035		9,368			(5,007)		4,582		0001
Purchased Call/S&P 500 INDEX/SPX9153$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/11/2026	1	1,116,463	.6068		13,669		8,496		10,546			(5,182)		4,393		0001
Purchased Call/S&P 500 INDEX/SPXI00XS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/10/2026	1	1,069,272	.5598		24,635		17,197		36,898			(7,465)		4,451		0001
Purchased Call/S&P 500 INDEX/SPXN132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	1,291,883	.5899		15,553		10,412		19,964			(5,213)		5,260		0001
Purchased Call/S&P 500 INDEX/SPXN134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	1,615,000	5638.94		19,380		13,728		28,122			(5,750)		6,763		0001
Purchased Call/S&P 500 INDEX/SPXM13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,876,000	6040.53		23,638		13,986		22,525			(9,741)		7,182		0001
Purchased Call/S&P 500 INDEX/SPX9155$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	1,079,744	.5965		24,893		16,435		26,276			(8,480)		4,378		0001
Purchased Call/S&P 500 INDEX/SPX815ZS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/15/2025	01/13/2026	1	1,471,535	.5839		38,581		20,947		41,696			(17,643)		5,405		0001
Purchased Call/S&P 500 INDEX/SPXC059$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	2,272,000	6406.3		29,536		16,901		2,203			(12,739)		8,555		0001
Purchased Call/S&P 500 INDEX/SPX815ZS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/21/2026	1	1,090,850	6049.24		24,980		14,039		15,297			(10,950)		4,088		0001
Purchased Call/S&P 500 INDEX/SPX9155$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	1,071,000	5778.15		13,495		9,145		17,042			(4,363)		4,405		0001
Purchased Call/S&P 500 INDEX/SPXA21K$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	1,931,000	5996.66		24,524		13,594		23,653			(11,049)		7,147		0001
Purchased Call/S&P 500 INDEX/SPX9151$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/05/2025	02/04/2026	1	1,318,226	.6019		31,987		19,263		22,697			(12,742)		5,105		0001
Purchased Call/S&P 500 INDEX/SPXN134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	1,130,000	5638.94		14,464		10,280		21,087			(4,256)		4,759		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9151$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,481,753	.6073		18,256		11,156		12,864			(7,172)		5,765		0001
Purchased Call/S&P 500 INDEX/SPXN136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,843,000	5667.56		22,116		16,096		31,360			(6,137)		7,822		0001
Purchased Call/S&P 500 INDEX/SPX9153$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/17/2026	1	1,360,000	6114.63		18,224		11,597		12,883			(6,735)		5,421		0001
Purchased Call/S&P 500 INDEX/SPXN133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2025	03/05/2026	1	1,091,000	5842.63		13,638		9,280		16,905			(4,371)		4,497		0001
Purchased Call/S&P 500 INDEX/SPXM133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	1,160,000	5942.47		14,732		7,630		15,116			(7,145)		4,174		0001
Purchased Call/S&P 500 INDEX/SPX9157$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/18/2026	1	1,292,304	.5643		29,777		21,565		43,527			(8,367)		5,464		0001
Purchased Call/S&P 500 INDEX/SPX9153$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2025	02/11/2026	1	1,037,947	.6063		24,942		15,676		16,157			(9,413)		4,084		0001
Purchased Call/S&P 500 INDEX/SPX9151$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,997,000	6025.99		37,463		22,894		30,515			(14,717)		11,660		0001
Purchased Call/S&P 500 INDEX/SPX9153$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	1,551,000	6114.63		19,388		12,259		13,831			(7,244)		6,129		0001
Purchased Call/S&P 500 INDEX/SPX9154$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,457,000	6013.13		32,432		21,081		29,801			(11,494)		9,857		0001
Purchased Call/S&P 500 INDEX/SPXA21K$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	1,277,000	5996.66		16,218		8,990		15,353			(7,307)		4,726		0001
Purchased Call/S&P 500 INDEX/SPX9154$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	975,287	.6137		21,336		13,809		12,680			(7,620)		3,904		0001
Purchased Call/S&P 500 INDEX/SPXM13V$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	1,550,000	6296.49		20,615		11,427		3,465			(9,288)		5,737		0001
Purchased Call/S&P 500 INDEX/SPXN130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,155,000	6420.36		15,362		9,776		1,847			(5,677)		4,604		0001
Purchased Call/S&P 500 INDEX/SPX815Z$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,772,000	6101.24		34,927		20,110		24,614			(14,942)		10,513		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,218,000	6294.3		17,296		10,339		4,407			(6,966)		4,707		0001
Purchased Call/S&P 500 INDEX/SPXM133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,320,000	5942.47		29,464		15,141		32,254			(14,408)		8,281		0001
Purchased Call/S&P 500 INDEX/SPXN138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	2,569,000	5580.94		30,828		23,035		45,282			(7,961)		11,048		0001
Purchased Call/S&P 500 INDEX/SPXN133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2025	03/03/2026	1	1,006,341	.6143		16,457		11,138		17,691			(5,335)		4,131		0001
Purchased Call/S&P 500 INDEX/SPXN132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	2,127,000	5954.5		27,226		18,226		31,039			(9,125)		8,660		0001
Purchased Call/S&P 500 INDEX/SPXN136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	1,029,213	.5655		12,733		9,231		18,029			(3,568)		4,360		0001
Purchased Call/S&P 500 INDEX/SPX9158$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2025	03/31/2026	1	409,102	.5612		11,694		8,819		18,602			(2,891)		1,772		0001
Purchased Call/S&P 500 INDEX/SPXA21W$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	1,358,000	5967.84		16,839		16,514		19,324			(459)		6,715		0001
Purchased Call/S&P 500 INDEX/SPX915A$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	1,246,000	6000.36		15,575		14,674		17,728			(1,019)		6,039		0001
Purchased Call/S&P 500 INDEX/SPXA21W$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	1	2,082,000	5967.84		26,441		25,926		30,391			(728)		10,237		0001
Purchased Call/S&P 500 INDEX/SPXD170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	1	1,219,003	.6035		14,390		13,831		17,039			(672)		5,943		0001
Purchased Call/S&P 500 INDEX/SPX915B$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,214,105	.5951		16,153		15,210		18,007			(1,065)		5,859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2025	06/03/2026	1	1,383,000	6268.89		22,405		20,800		32,502			(1,657)		6,654		0001
Purchased Call/S&P 500 INDEX/SPXJ008SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2025	05/22/2026	1	1,425,000	5802.82		17,670		15,997		23,088			(1,845)		6,734		0001
Purchased Call/S&P 500 INDEX/SPXJ008S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2025	05/19/2026	1	1,126,004	.5958		12,688		11,317		16,928			(1,398)		5,296		0001
Purchased Call/S&P 500 INDEX/SPXN13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,677,000	5976.97		21,130		20,308		24,953			(987)		8,176		0001
Purchased Call/S&P 500 INDEX/SPXD170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/22/2026	1	1,066,000	6092.96		18,868		17,081		33,055			(1,970)		5,037		0001
Purchased Call/S&P 500 INDEX/SPXJ0009S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	1,007,000	5074.08		11,782		9,056		18,855			(2,793)		4,410		0001
Purchased Call/S&P 500 INDEX/SPXJ004SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2025	04/30/2026	1	369,389	.5569		11,860		9,982		17,704			(1,955)		1,686		0001
Purchased Call/S&P 500 INDEX/SPXA21US0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2025	05/21/2026	1	1,425,834	.5844		16,646		15,065		21,835			(1,743)		6,727		0001
Purchased Call/S&P 500 INDEX/SPXD170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	1,282,000	6256.3		20,384		18,006		28,890			(2,520)		5,992		0001
Purchased Call/S&P 500 INDEX/SPX915AS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/29/2025	05/28/2026	1	1,179,663	.5898		27,464		25,252		34,809			(2,414)		5,625		0001
Purchased Call/S&P 500 INDEX/SPXJ003ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/25/2025	04/24/2026	1	1,490,000	5525.21		17,582		14,505		26,354			(3,188)		6,732		0001
Purchased Call/S&P 500 INDEX/SPXN13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	1,947,000	5980.87		24,727		24,177		28,834			(813)		9,574		0001
Purchased Call/S&P 500 INDEX/SPXJ002S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/16/2026	1	1,066,000	5275.7		12,472		9,930		19,608			(2,563)		4,751		0001
Purchased Call/S&P 500 INDEX/SPXJ006S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2025	05/11/2026	1	1,227,000	5659.91		14,847		12,843		20,979			(2,104)		5,699		0001
Purchased Call/S&P 500 INDEX/SPX915ASN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,696,000	6000.36		21,200		19,963		24,146			(1,398)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXJ001SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/11/2025	04/13/2026	1	2,446,000	5363.36		29,352		23,126		44,645			(6,398)		10,845		0001
Purchased Call/S&P 500 INDEX/SPXJ008SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2025	05/22/2026	1	1,307,000	5802.82		15,815		14,317		20,692			(1,651)		6,176		0001
Purchased Call/S&P 500 INDEX/SPXD17TS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,164,000	6396.77		17,809		17,613		22,239			(244)		5,780		0001
Purchased Call/S&P 500 INDEX/SPX915BS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2025	06/10/2026	1	1,005,825	.6023		12,239		11,631		13,801			(639)		4,889		0001
Purchased Call/S&P 500 INDEX/SPXJ000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	1,947,000	5074.08		22,780		17,450		36,494			(5,460)		8,465		0001
Purchased Call/S&P 500 INDEX/SPXJ004SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2025	05/01/2026	1	1,039,000	5604.14		12,884		10,849		18,538			(2,118)		4,749		0001
Purchased Call/S&P 500 INDEX/SPXJ002S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/15/2026	1	1,488,137	.5400		30,977		24,645		56,516			(6,383)		6,621		0001
Purchased Call/S&P 500 INDEX/SPXN13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,101,000	5659.91		25,842		22,325		36,766			(3,692)		9,712		0001
Purchased Call/S&P 500 INDEX/SPX915B39	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2025	04/17/2026	1	1,225,000	5546.84		23,888		19,189		53,007			(4,843)		5,469		0001
Purchased Call/S&P 500 INDEX/SPXJ005SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/07/2025	05/05/2026	1	1,182,218	.5630		26,529		22,634		40,159			(3,947)		5,439		0001
Purchased Call/S&P 500 INDEX/SPXJ005S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/02/2025	05/01/2026	1	1,615,000	5686.67		19,703		16,638		27,527			(3,194)		7,382		0001
Purchased Call/S&P 500 INDEX/SPXJ005S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/02/2025	05/04/2026	1	1,106,000	5686.67		13,493		11,412		18,839			(2,169)		5,080		0001
Purchased Call/S&P 500 INDEX/SPXJ007SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2025	05/13/2026	1	1,179,012	.5866		27,509		24,013		36,135			(3,552)		5,494		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9158$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	1,181,000	5801.47		21,730		17,928		45,432			(3,940)		5,336		0001
Purchased Call/S&P 500 INDEX/SPXJ007$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2025	05/13/2026	1	1,003,133	5866		13,128		11,460		16,529			(1,695)		4,674		0001
Purchased Call/S&P 500 INDEX/SPXJ008$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2025	05/19/2026	1	1,667,085	5954		34,471		30,747		48,239			(3,798)		7,841		0001
Purchased Call/S&P 500 INDEX/SPX9159$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	1,302,500	5911		29,371		25,945		35,718			(3,631)		6,088		0001
Purchased Call/S&P 500 INDEX/SPX915B$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2025	06/11/2026	1	1,042,836	6028		24,403		23,387		27,665			(1,207)		5,077		0001
Purchased Call/S&P 500 INDEX/SPXJ002$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/15/2026	1	1,101,683	5400		12,254		9,749		20,905			(2,525)		4,902		0001
Purchased Call/S&P 500 INDEX/SPXJ007$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/16/2025	05/14/2026	1	1,173,939	5899		15,102		13,335		18,158			(1,872)		5,479		0001
Purchased Call/S&P 500 INDEX/SPXJ008$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2025	05/22/2026	1	1,440,000	5802.82		17,856		16,165		23,356			(1,864)		6,804		0001
Purchased Call/S&P 500 INDEX/SPXJ009$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/04/2025	06/02/2026	1	1,398,440	5951		17,940		16,698		21,207			(1,285)		6,719		0001
Purchased Call/S&P 500 INDEX/SPXJ006$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2025	05/08/2026	1	1,568,000	5942.91		28,694		24,789		56,544			(4,099)		7,248		0001
Purchased Call/S&P 500 INDEX/SPXJ003$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/20/2026	1	1,526,700	5283		14,693		11,892		27,824			(2,826)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXN13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,006,642	5624		11,712		9,997		16,851			(1,737)		4,639		0001
Purchased Call/S&P 500 INDEX/SPXA21PSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2025	04/01/2026	1	1,214,323	5648		20,748		15,835		41,034			(5,030)		5,270		0001
Purchased Call/S&P 500 INDEX/SPXJ007$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/16/2025	05/15/2026	1	2,987,000	5958.38		37,039		32,718		44,990			(4,579)		13,962		0001
Purchased Call/S&P 500 INDEX/SPXJ004$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2025	04/28/2026	1	1,224,492	5541		29,915		25,152		42,609			(4,958)		5,569		0001
Purchased Call/S&P 500 INDEX/SPXN13ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	1,102,198	5567		13,452		11,322		18,577			(2,217)		5,029		0001
Purchased Call/S&P 500 INDEX/SPXN130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,111,000	6173.07		13,999		13,999		14,330			(114)		5,547		0001
Purchased Call/S&P 500 INDEX/SPXJ002$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2025	04/17/2026	1	2,316,000	5282.7		27,329		21,954		42,509			(5,541)		10,340		0001
Purchased Call/S&P 500 INDEX/SPXN13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	1,867,000	5911.69		22,777		21,006		28,225			(1,940)		8,916		0001
Purchased Call/S&P 500 INDEX/SPXN130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/25/2026	1	1,382,922	6092		18,301		18,250		19,076			(201)		6,867		0001
Purchased Call/S&P 500 INDEX/SPXN130S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	1,256,000	5525.21		14,821		12,249		22,238			(2,665)		5,703		0001
Purchased Call/S&P 500 INDEX/SPXN130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	1,234,000	6173.07		15,548		15,548		15,907			(128)		6,136		0001
Purchased Call/S&P 500 INDEX/SPXB21WS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2025	1	1,720,000	4455.59	84,624			232		140,901			(20,953)		780		0001
Purchased Call/S&P 500 INDEX/SPXB21WSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2023	07/01/2025	1	1,314,053	4439	62,444					104,746			(15,547)		344		0001
Purchased Call/S&P 500 INDEX/SPX9213$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	1	1,094,000	4370.36	54,044			3,354		91,522			(13,418)		1,942		0001
Purchased Call/S&P 500 INDEX/SPXB050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/24/2025	1	1,590,871	4558	74,100			2,354		122,198			(18,423)		2,040		0001
Purchased Call/S&P 500 INDEX/SPXB051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/03/2023	08/01/2025	1	1,727,000	4501.89	85,487			3,655		142,283			(21,225)		2,557		0001
Purchased Call/S&P 500 INDEX/SPXB051$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	1,539,000	4464.05	62,483			3,605		102,902			(15,450)		2,641		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/08/2025	1	1,287,677	.4471	63,337			3,324		106,449			(15,747)		2,105		0001
Purchased Call/S&P 500 INDEX/SPXB055SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2025	1	1,792,901	.4331	76,031			8,982		131,737			(18,852)		4,377		0001
Purchased Call/S&P 500 INDEX/SPXB056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/21/2025	1	1,039,143	.4224	39,525			6,089		65,902			(9,813)		2,891		0001
Purchased Call/S&P 500 INDEX/SPXB057S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/17/2025	1	1,349,637	.4285	49,581			7,427		87,116			(12,412)		3,688		0001
Purchased Call/S&P 500 INDEX/SPXB059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	1,553,000	4415.24	67,090			12,181		109,824			(16,612)		4,687		0001
Purchased Call/S&P 500 INDEX/SPXB05A$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	1,782,000	4514.02	79,121			15,128		128,531			(19,591)		5,518		0001
Purchased Call/S&P 500 INDEX/SPXB05A$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/14/2025	1	1,075,909	.4502	51,655			9,744		82,705			(12,914)		3,296		0001
Purchased Call/S&P 500 INDEX/SPXB05B$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	1	1,736,000	4559.34	75,169			15,178		120,381			(18,587)		5,527		0001
Purchased Call/S&P 500 INDEX/SPXB05B$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/21/2025	1	2,082,073	.4546	103,215			20,415		166,724			(25,768)		6,539		0001
Purchased Call/S&P 500 INDEX/SPXB05C$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	1,753,000	4604.37	74,152			16,478		118,069			(18,310)		5,857		0001
Purchased Call/S&P 500 INDEX/SPXB05C$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	1,259,296	.4613	66,470			14,974		103,434			(16,481)		4,233		0001
Purchased Call/S&P 500 INDEX/SPXB05E$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	1	1,734,000	4754.63	73,175			17,691		114,793			(18,069)		6,038		0001
Purchased Call/S&P 500 INDEX/SPXB05F$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	12/26/2025	1	1,771,956	.4776	80,978			19,964		130,957			(20,245)		6,204		0001
Purchased Call/S&P 500 INDEX/SPXB05G$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	1	1,998,769	.4770	92,038			24,408		144,586			(22,852)		7,267		0001
Purchased Call/S&P 500 INDEX/SPXB05H$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	1,036,000	4868.55	38,746			10,964		58,794			(9,607)		3,901		0001
Purchased Call/S&P 500 INDEX/SPXB05H$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	2,600,000	4958.61	110,500			33,044		168,275			(27,286)		10,070		0001
Purchased Call/S&P 500 INDEX/SPXB05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/12/2026	1	1,149,867	.5021	53,847			16,716		85,677			(13,351)		4,534		0001
Purchased Call/S&P 500 INDEX/SPXB05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	16,659	5234.18	1,151			417		1,759			(286)		71		0001
Purchased Call/S&P 500 INDEX/SPXC17JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/12/2025	1	1,257,547	.4475	64,324			6,495		109,063			(16,059)		2,831		0001
Purchased Call/S&P 500 INDEX/SPXC17LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	1	1,162,000	4186.77	53,336			8,425		91,028			(13,224)		3,275		0001
Purchased Call/S&P 500 INDEX/SPXC170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	1	1,761,988	.4922	89,024			26,047		143,138			(22,073)		6,746		0001
Purchased Call/S&P 500 INDEX/SPXC17T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/13/2026	1	1,575,499	.5166	77,232			27,277		113,896			(19,308)		6,597		0001
Purchased Call/S&P 500 INDEX/SPXF00V$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2025	1	1,393,000	4522.79	67,282			1,477		112,434			(16,659)		1,503		0001
Purchased Call/S&P 500 INDEX/SPXF00X$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2023	07/25/2025	1	1,601,000	4567.46	76,368			2,514		127,350			(18,909)		2,095		0001
Purchased Call/S&P 500 INDEX/SPXF00X$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	1	1,291,000	4582.23	52,931			2,036		86,589			(13,088)		1,819		0001
Purchased Call/S&P 500 INDEX/SPXG005$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/31/2023	08/28/2025	1	1,124,813	.4428	67,716			5,432		111,629			(16,836)		2,261		0001
Purchased Call/S&P 500 INDEX/SPXG00B$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2023	09/19/2025	1	1,915,345	.4434	74,870			8,284		131,383			(18,692)		4,511		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00D$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/03/2025	1	1,548,151	4265	55,060			7,149		93,382			(13,671)		3,949		0001
Purchased Call/S&P 500 INDEX/SPXG00E$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/10/2025	1	1,453,780	4353	64,816			8,992		109,603			(16,071)		3,843		0001
Purchased Call/S&P 500 INDEX/SPXG00F$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/14/2025	1	1,175,000	4327.78	39,128			5,643		64,687			(9,675)		3,166		0001
Purchased Call/S&P 500 INDEX/SPXG00G6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/10/2025	1	1,211,172	4372	45,691			6,392		75,282			(11,423)		3,201		0001
Purchased Call/S&P 500 INDEX/SPXG00J$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/03/2025	1	1,792,000	4358.34	77,773			13,372		131,542			(19,257)		5,264		0001
Purchased Call/S&P 500 INDEX/SPXG00J$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	1	1,151,015	4201	56,058			9,459		88,058			(13,995)		3,341		0001
Purchased Call/S&P 500 INDEX/SPXG00L$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/07/2025	1	1,622,223	4373	73,465			13,108		118,364			(18,341)		4,841		0001
Purchased Call/S&P 500 INDEX/SPXG00P$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	1	1,042,637	4553	47,412			9,809		76,860			(11,772)		3,353		0001
Purchased Call/S&P 500 INDEX/SPXG00R$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/05/2025	1	1,510,578	4564	74,306			16,091		119,418			(18,449)		4,969		0001
Purchased Call/S&P 500 INDEX/SPXH002$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/10/2026	1	1,923,000	5026.61	78,266			24,082		117,323			(19,353)		7,549		0001
Purchased Call/S&P 500 INDEX/SPXH002$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/06/2026	1	1,887,596	4980	84,070			25,546		125,358			(20,902)		7,344		0001
Purchased Call/S&P 500 INDEX/SPXH007$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/06/2026	1	1,003,071	5092	46,478			15,899		67,325			(11,540)		4,142		0001
Purchased Call/S&P 500 INDEX/SPXJ132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2025	1	1,806,000	4409.53	87,591			1,081		146,009			(21,688)		1,495		0001
Purchased Call/S&P 500 INDEX/SPXJ132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/09/2025	1	1,055,834	4399	44,165			485		72,854			(10,950)		829		0001
Purchased Call/S&P 500 INDEX/SPXJ132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2023	07/03/2025	1	1,219,921	4436	62,909			175		103,300			(15,771)		553		0001
Purchased Call/S&P 500 INDEX/SPXJ133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/15/2025	1	1,030,000	4505.42	47,277			909		78,587			(11,690)		1,044		0001
Purchased Call/S&P 500 INDEX/SPXJ133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	1	1,322,514	4560	55,834			1,309		92,460			(13,863)		1,468		0001
Purchased Call/S&P 500 INDEX/SPXJ134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2025	1	1,522,000	4536.34	67,272			1,941		110,642			(16,634)		1,868		0001
Purchased Call/S&P 500 INDEX/SPXJ138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/01/2025	1	1,249,700	4495	59,061			2,532		96,917			(14,745)		1,850		0001
Purchased Call/S&P 500 INDEX/SPXJ139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2023	08/08/2025	1	1,063,351	4506	54,823			2,862		92,860			(13,593)		1,738		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/15/2025	1	1,536,215	4440	72,463			4,479		122,595			(17,967)		2,727		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/19/2025	1	1,590,798	4382	67,155			4,526		112,502			(16,674)		2,944		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/22/2025	1	1,018,404	4390	48,817			3,487		80,480			(12,104)		1,940		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	1	2,018,000	4405.71	83,343			6,411		139,566			(20,608)		3,987		0001
Purchased Call/S&P 500 INDEX/SPXJ13F$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/29/2025	1	1,080,687	4503	47,974			3,909		79,167			(11,911)		2,191		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2025	1	1,798,000	4515.77	78,932			6,939		130,848			(19,491)		3,794		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2025	1	3,194,000	4457.49	143,091			13,936		236,882			(35,334)		7,093		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2023	09/12/2025	1	1,549,344	4465	67,762			6,795		111,280			(16,801)		3,488		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2025	1	2,746,000	4450.32	118,902			12,722		196,360			(29,360)		6,388		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/28/2023	09/26/2025	1	1,171,077	4274	45,796			5,496		75,751			(11,371)		2,875		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/03/2023	10/03/2025	1	1,926,000	4229.45	80,122			10,331		135,746			(19,839)		4,913		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/03/2023	10/02/2025	1	2,656,156	4291	92,794			11,854		161,126			(23,008)		6,740		0001
Purchased Call/S&P 500 INDEX/SPXJ130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/06/2023	10/07/2025	1	2,055,000	4308.5	64,322			8,671		106,455			(15,905)		5,351		0001
Purchased Call/S&P 500 INDEX/SPXJ130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/17/2023	10/17/2025	1	2,479,000	4373.2	113,290			16,784		187,673			(28,051)		6,774		0001
Purchased Call/S&P 500 INDEX/SPXJ13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/30/2023	10/28/2025	1	1,244,667	4121	48,308			7,907		80,334			(11,994)		3,568		0001
Purchased Call/S&P 500 INDEX/SPXK131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/01/2023	12/03/2025	1	2,645,000	4594.63	112,148			23,845		179,718			(27,693)		8,646		0001
Purchased Call/S&P 500 INDEX/SPXK135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/15/2023	12/17/2025	1	1,299,000	4719.19	54,038			12,527		84,536			(13,344)		4,433		0001
Purchased Call/S&P 500 INDEX/SPXK136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/19/2023	12/12/2025	1	1,179,701	4719	58,258			13,233		90,363			(14,564)		3,966		0001
Purchased Call/S&P 500 INDEX/SPXK13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/27/2023	12/26/2025	1	1,100,616	4765	53,264			13,023		84,208			(13,207)		3,854		0001
Purchased Call/S&P 500 INDEX/SPXK13ASS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/04/2024	01/02/2026	1	1,390,468	4729	55,772			14,231		88,568			(13,847)		4,963		0001
Purchased Call/S&P 500 INDEX/SPXK13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/12/2024	01/12/2026	1	1,007,000	4783.83	36,353			9,764		56,442			(9,001)		3,690		0001
Purchased Call/S&P 500 INDEX/SPXK13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/12/2024	01/14/2026	1	1,341,000	4783.83	51,763			14,007		80,575			(12,782)		4,938		0001
Purchased Call/S&P 500 INDEX/SPXK13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/18/2024	01/16/2026	1	1,655,132	4756	80,346			22,054		126,445			(19,949)		6,126		0001
Purchased Call/S&P 500 INDEX/SPXK13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/23/2024	01/22/2026	1	1,545,321	4844	66,250			18,656		101,464			(16,426)		5,805		0001
Purchased Call/S&P 500 INDEX/SPXK13HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/26/2024	01/28/2026	1	2,138,000	4890.97	79,534			23,020		119,989			(19,639)		8,147		0001
Purchased Call/S&P 500 INDEX/SPXK13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/29/2024	01/23/2026	1	1,089,537	4864	59,188			16,864		90,940			(14,776)		4,103		0001
Purchased Call/S&P 500 INDEX/SPXK13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/29/2024	01/23/2026	1	1,066,854	4894	55,989			15,953		86,903			(13,978)		4,017		0001
Purchased Call/S&P 500 INDEX/SPXK13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/06/2024	02/05/2026	1	1,923,420	4932	109,235			32,861		169,606			(27,084)		7,466		0001
Purchased Call/S&P 500 INDEX/SPXK13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/16/2024	02/19/2026	1	2,259,000	5005.57	94,878			30,325		142,073			(23,396)		9,044		0001
Purchased Call/S&P 500 INDEX/SPXK130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/23/2026	1	1,351,000	5088.8	49,312			16,075		72,304			(12,210)		5,455		0001
Purchased Call/S&P 500 INDEX/SPXK130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/25/2026	1	1,306,000	5088.8	60,990			19,995		90,948			(15,060)		5,295		0001
Purchased Call/S&P 500 INDEX/SPXK130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/13/2026	1	1,482,914	5010	69,755			22,084		101,779			(17,511)		5,860		0001
Purchased Call/S&P 500 INDEX/SPXK130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/20/2026	1	1,065,061	4977	57,857			18,700		84,183			(14,385)		4,273		0001
Purchased Call/S&P 500 INDEX/SPXK13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/27/2024	02/27/2026	1	2,655,000	5078.18	99,563			32,914		146,533			(24,652)		10,809		0001
Purchased Call/S&P 500 INDEX/SPXK13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/27/2024	02/20/2026	1	1,361,692	5081	72,837			23,606		111,000			(18,209)		5,463		0001
Purchased Call/S&P 500 INDEX/SPXK130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/01/2024	03/03/2026	1	2,456,000	5137.08	94,310			31,739		138,620			(23,320)		10,081		0001
Purchased Call/S&P 500 INDEX/SPXK130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/01/2024	02/27/2026	1	1,160,936	5092	53,977			17,967		79,303			(13,420)		4,726		0001
Purchased Call/S&P 500 INDEX/SPXK13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/08/2024	03/09/2026	1	1,232,000	5123.69	52,730			18,205		78,256			(13,056)		5,118		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2024	03/04/2026	1	1,407,950	.5139	63,779			21,791		93,819			(15,989)		5,791		0001
Purchased Call/S&P 500 INDEX/SPXX13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/17/2026	1	1,516,000	5117.09	64,278			22,868		94,869			(15,894)		6,397		0001
Purchased Call/S&P 500 INDEX/SPXX13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/23/2026	1	1,250,000	5234.18	45,625			16,631		65,755			(11,297)		5,335		0001
Purchased Call/S&P 500 INDEX/SPXX13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2026	1	1,041,000	5218.19	45,596			16,723		66,801			(11,305)		4,460		0001
Purchased Call/S&P 500 INDEX/SPXX13X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	1,513,000	5254.35	55,678			20,659		79,755			(13,824)		6,506		0001
Purchased Call/S&P 500 INDEX/SPXX13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/20/2026	1	1,380,698	.5230	66,417			24,236		96,192			(16,650)		5,860		0001
Purchased Call/S&P 500 INDEX/SPXH00N$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	1	1,560,226	.5289	76,511			34,980		107,459			(19,023)		7,440		0001
Purchased Call/S&P 500 INDEX/SPXL13B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/08/2026	1	1,135,956	.5211	63,876			27,476		93,062			(15,947)		5,251		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2026	1	1,597,000	5022.21	75,538			30,091		112,778			(18,729)		7,130		0001
Purchased Call/S&P 500 INDEX/SPX921U$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2024	05/01/2026	1	1,571,000	5127.79	73,052			30,674		107,881			(18,163)		7,180		0001
Purchased Call/S&P 500 INDEX/SPX921PSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	1,005,743	.5211	49,333			18,738		72,492			(12,265)		4,373		0001
Purchased Call/S&P 500 INDEX/SPXL130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/10/2026	1	1,454,000	5160.64	67,175			26,113		97,222			(16,656)		6,413		0001
Purchased Call/S&P 500 INDEX/SPXL13D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/01/2026	1	1,600,000	5277.51	60,640			27,943		82,734			(15,015)		7,676		0001
Purchased Call/S&P 500 INDEX/SPXL137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	1,301,000	5222.68	58,805			25,260		84,172			(14,621)		6,014		0001
Purchased Call/S&P 500 INDEX/SPXL137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2026	1	1,584,000	5222.68	56,232			24,331		79,390			(13,904)		7,369		0001
Purchased Call/S&P 500 INDEX/SPXL133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	1	1,635,000	5048.42	77,663			31,815		115,426			(19,282)		7,387		0001
Purchased Call/S&P 500 INDEX/SPXL13L$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2026	1	1,777,000	5460.48	76,589			38,294		99,656			(18,938)		8,885		0001
Purchased Call/S&P 500 INDEX/SPXL135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	1	1,029,000	5127.79	37,559			15,860		54,650			(9,300)		4,726		0001
Purchased Call/S&P 500 INDEX/SPXH00L$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/21/2026	1	1,313,268	.5317	71,684			32,124		102,711			(17,823)		6,196		0001
Purchased Call/S&P 500 INDEX/SPXL13F$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/05/2026	1	1,080,986	.5351	53,300			24,991		72,394			(13,307)		5,217		0001
Purchased Call/S&P 500 INDEX/SPXL13H$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/12/2026	1	1,243,824	.5432	58,523			28,046		76,223			(14,611)		6,064		0001
Purchased Call/S&P 500 INDEX/SPXL131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	1,909,000	5123.41	71,206			28,012		102,260			(17,631)		8,464		0001
Purchased Call/S&P 500 INDEX/SPXL13AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/20/2026	1	1,093,283	.5307	63,730			28,315		90,007			(15,823)		5,150		0001
Purchased Call/S&P 500 INDEX/SPXL13G$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/11/2026	1	1,485,954	.5384	72,108			34,361		95,540			(17,928)		7,234		0001
Purchased Call/S&P 500 INDEX/SPXL13F$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2026	1	1,232,000	5360.79	53,222			25,149		71,966			(13,196)		5,989		0001
Purchased Call/S&P 500 INDEX/SPXL13D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2026	1	1,147,000	5283.4	51,730			23,946		71,349			(12,826)		5,519		0001
Purchased Call/S&P 500 INDEX/SPXL13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/15/2026	1	1,196,354	.5294	53,004			23,313		73,698			(13,233)		5,592		0001
Purchased Call/S&P 500 INDEX/SPXL137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/07/2026	1	1,042,371	.5186	52,947			22,671		76,355			(13,164)		4,811		0001
Purchased Call/S&P 500 INDEX/SPXL13F$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/08/2026	1	1,984,000	5346.99	78,963			37,146		106,408			(19,552)		9,616		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,491,000	5464.62	62,324			30,519		81,571			(15,432)		7,373		0001
Purchased Call/S&P 500 INDEX/SPXK13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,420,000	5204.34	90,750			34,518		130,326			(22,594)		10,522		0001
Purchased Call/S&P 500 INDEX/SPXL133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/17/2026	1	1,008,669	5018	47,257			18,981		68,999			(11,814)		4,503		0001
Purchased Call/S&P 500 INDEX/SPXL13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/04/2026	1	1,242,990	5267	61,768			28,718		83,419			(15,336)		5,990		0001
Purchased Call/S&P 500 INDEX/SPXL13C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	1,772,000	5304.72	77,436			34,809		106,039			(19,253)		8,373		0001
Purchased Call/S&P 500 INDEX/SPXL13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2026	1	1,655,000	5473.23	74,310			35,877		97,762			(18,425)		8,126		0001
Purchased Call/S&P 500 INDEX/SPXK13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/01/2026	1	1,224,998	5235	54,632			20,619		79,476			(13,583)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXL130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2026	1	1,639,651	5207	70,802			27,464		103,891			(17,579)		7,219		0001
Purchased Call/S&P 500 INDEX/SPXH00TS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,058,000	5469.3	53,217			26,243		70,125			(13,195)		5,254		0001
Purchased Call/S&P 500 INDEX/SPXL13J$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,358,948	5480	72,662			35,376		96,840			(18,090)		6,682		0001
Purchased Call/S&P 500 INDEX/SPXL135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	04/24/2026	1	1,353,161	5087	66,920			27,682		101,172			(16,776)		6,113		0001
Purchased Call/S&P 500 INDEX/SPXL133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/10/2026	1	1,098,134	5131	54,377			21,523		83,162			(13,727)		4,843		0001
Purchased Call/S&P 500 INDEX/SPXL132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	1	1,464,000	4967.23	56,657			22,694		84,246			(14,086)		6,536		0001
Purchased Call/S&P 500 INDEX/SPXH00GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/26/2024	04/27/2026	1	1,911,000	5099.96	73,000			30,124		105,632			(18,075)		8,677		0001
Purchased Call/S&P 500 INDEX/SPXL139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,062,000	5303.27	91,965			40,394		128,617			(22,865)		9,638		0001
Purchased Call/S&P 500 INDEX/SPXL13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	1	1,269,280	5471	70,646			35,128		93,023			(17,565)		6,312		0001
Purchased Call/S&P 500 INDEX/SPXB05VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/27/2024	09/29/2026	1	1,105,000	5738.17	54,145			33,841		64,920			(13,388)		6,175		0001
Purchased Call/S&P 500 INDEX/SPXI006S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/03/2024	09/03/2026	1	1,807,000	5528.93	85,833			50,580		109,505			(21,282)		9,807		0001
Purchased Call/S&P 500 INDEX/SPXM134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	1	1,803,000	5495.52	75,005			44,920		97,474			(18,597)		9,864		0001
Purchased Call/S&P 500 INDEX/SPXM132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/27/2026	1	1,229,681	5615	63,298			36,945		80,454			(15,737)		6,619		0001
Purchased Call/S&P 500 INDEX/SPXI00564	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2026	1	1,448,000	5634.61	64,291			37,091		79,889			(15,897)		7,776		0001
Purchased Call/S&P 500 INDEX/SPXM131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/14/2026	1	1,395,232	5559	69,705			39,762		86,210			(17,499)		7,394		0001
Purchased Call/S&P 500 INDEX/SPXA216S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2024	09/17/2026	1	1,407,000	5634.58	57,968			35,275		71,862			(14,373)		7,759		0001
Purchased Call/S&P 500 INDEX/SPXB050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	07/10/2026	1	1,933,000	5615.35	78,093			40,341		98,826			(19,416)		9,797		0001
Purchased Call/S&P 500 INDEX/SPXL13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,158,000	5505	44,930			23,644		57,979			(11,171)		5,923		0001
Purchased Call/S&P 500 INDEX/SPXL13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,065,310	5607	62,725			33,100		82,507			(15,681)		5,449		0001
Purchased Call/S&P 500 INDEX/SPXI005SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	08/26/2026	1	1,780,313	5616	80,547			46,644		100,275			(19,999)		9,571		0001
Purchased Call/S&P 500 INDEX/SPXM137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2026	1	1,368,370	5725	57,518			35,602		69,036			(14,281)		7,605		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2026	1	1,008,000	5633.91	47,275			24,287		59,598			(11,722)		5,109		0001
Purchased Call/S&P 500 INDEX/SPXL13U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2026	1	1,209,000	5436.44	45,458			24,602		59,836			(11,271)		6,289		0001
Purchased Call/S&P 500 INDEX/SPXB050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	2,737,000	5344.16	119,881			66,784		163,441			(29,683)		14,433		0001
Purchased Call/S&P 500 INDEX/SPXM136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	2,551,000	5702.55	103,316			63,579		124,617			(25,547)		14,147		0001
Purchased Call/S&P 500 INDEX/SPXL13T$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,259,000	5459.1	51,241			27,461		67,755			(12,740)		6,499		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2026	1	2,249,000	5554.25	103,679			58,818		132,046			(25,636)		11,976		0001
Purchased Call/S&P 500 INDEX/SPXL130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,109,377	5575	63,638			32,651		80,341			(15,800)		5,615		0001
Purchased Call/S&P 500 INDEX/SPXM134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/04/2026	1	1,072,937	5531	48,238			28,689		64,466			(12,043)		5,830		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2026	1	1,183,496	5331	60,191			33,743		78,091			(14,965)		6,256		0001
Purchased Call/S&P 500 INDEX/SPXM133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,155,000	5648.4	48,048			28,111		59,186			(11,946)		6,224		0001
Purchased Call/S&P 500 INDEX/SPXL13X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/07/2026	1	1,296,978	5209	65,318			36,318		86,510			(16,307)		6,814		0001
Purchased Call/S&P 500 INDEX/SPXM135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2026	1	1,621,000	5626.02	69,217			41,929		86,024			(17,115)		8,919		0001
Purchased Call/S&P 500 INDEX/SPXL13M$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2026	1	1,006,000	5537.02	47,584			24,055		61,138			(11,814)		5,044		0001
Purchased Call/S&P 500 INDEX/SPXL130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	1,418,000	5588.27	68,206			35,696		87,733			(16,911)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXL13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2026	1	2,621,000	5346.56	107,723			59,041		147,957			(26,636)		13,719		0001
Purchased Call/S&P 500 INDEX/SPXM135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/11/2026	1	1,265,672	5576	61,326			37,067		76,107			(15,310)		6,932		0001
Purchased Call/S&P 500 INDEX/SPXL130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/10/2026	1	1,390,106	5605	65,899			34,136		82,251			(16,475)		7,045		0001
Purchased Call/S&P 500 INDEX/SPXL13S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/24/2026	1	1,118,000	5399.22	50,086			26,805		66,807			(12,436)		5,771		0001
Purchased Call/S&P 500 INDEX/SPXL13R$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,078,000	5564.41	40,209			21,320		50,809			(9,970)		5,550		0001
Purchased Call/S&P 500 INDEX/SPXL130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/02/2026	1	1,050,881	5560	54,277			27,591		68,460			(13,607)		5,269		0001
Purchased Call/S&P 500 INDEX/SPXM134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2026	1	1,409,000	5408.42	56,501			33,683		74,052			(13,971)		7,691		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/13/2026	1	1,098,870	5440	56,457			31,684		75,542			(14,017)		5,816		0001
Purchased Call/S&P 500 INDEX/SPXL13U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,697,096	5457	81,277			43,936		108,781			(20,180)		8,816		0001
Purchased Call/S&P 500 INDEX/SPXM138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	1,748,245	5732	74,417			46,356		88,340			(18,502)		9,727		0001
Purchased Call/S&P 500 INDEX/SPXC053$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	1,515,214	5987.37	73,639			51,790		79,115			(18,259)		8,982		0001
Purchased Call/S&P 500 INDEX/SPXM13J$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2026	1	1,098,000	5969.34	46,775			32,832		50,021			(11,566)		6,502		0001
Purchased Call/S&P 500 INDEX/SPXC055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	825,770	5872.16	41,784			30,707		45,777			(10,360)		5,003		0001
Purchased Call/S&P 500 INDEX/SPXA21D$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	1,002,741	6008	56,819			40,394		58,851			(14,185)		5,955		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00CSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/17/2024	10/16/2026	1	1,414,000	5841.47	66,599			43,359		76,153			(16,536)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXI00HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	1,125,141	5917.11	66,721			46,466		74,462			(16,543)		6,637		0001
Purchased Call/S&P 500 INDEX/SPXB05XS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/13/2026	1	1,050,000	5815.03	42,630			27,501		49,270			(10,541)		5,957		0001
Purchased Call/S&P 500 INDEX/SPXB05YSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/23/2024	10/23/2026	1	1,075,942	5797.42	57,455			37,804		66,489			(14,246)		6,169		0001
Purchased Call/S&P 500 INDEX/SPXB05XSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2024	10/09/2026	1	2,010,102	5776	97,391			62,724		113,052			(24,348)		11,356		0001
Purchased Call/S&P 500 INDEX/SPXC054SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/26/2024	11/20/2026	1	702,498	5965	40,923			28,777		43,124			(10,231)		4,144		0001
Purchased Call/S&P 500 INDEX/SPXA21ASW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	1,844,650	5995.54	80,611			55,108		86,086			(19,933)		10,773		0001
Purchased Call/S&P 500 INDEX/SPXA21DSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2026	1	1,290,000	6075.11	54,567			39,213		55,835			(13,548)		7,713		0001
Purchased Call/S&P 500 INDEX/SPXI00JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	478,242	6032.38	27,786			19,771		29,232			(6,871)		2,851		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	1,107,549	5721	71,772			48,245		85,414			(17,918)		6,397		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2026	1	617,241	5926	30,677			21,014		32,883			(7,617)		3,609		0001
Purchased Call/S&P 500 INDEX/SPXM13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	1,411,068	6088	83,685			60,304		86,252			(20,893)		8,437		0001
Purchased Call/S&P 500 INDEX/SPXM13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	1,710,799	6051.09	73,907			53,899		76,401			(18,375)		10,298		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	1,202,800	5985	59,034			40,713		63,868			(14,657)		7,046		0001
Purchased Call/S&P 500 INDEX/SPXM139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	2,756,000	5751.07	121,540			77,070		142,436			(30,094)		15,503		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	1,839,465	5808.12	89,582			59,268		102,468			(22,272)		10,547		0001
Purchased Call/S&P 500 INDEX/SPXA218SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2024	10/02/2026	1	1,905,216	5704	91,519			57,895		108,198			(22,754)		10,683		0001
Purchased Call/S&P 500 INDEX/SPXM13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	1,167,341	6040.04	58,250			43,347		59,930			(14,443)		7,112		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	11/03/2026	1	1,168,000	5728.8	48,355			32,547		56,287			(11,957)		6,773		0001
Purchased Call/S&P 500 INDEX/SPXI00CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	1,315,660	5851.2	46,048			30,235		51,908			(11,417)		7,536		0001
Purchased Call/S&P 500 INDEX/SPXI00DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	1,312,103	5831	57,524			38,561		67,785			(14,282)		7,578		0001
Purchased Call/S&P 500 INDEX/SPXI00EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	1,069,028	5985	67,467			46,005		73,274			(16,843)		6,218		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	1,018,234	5848	46,962			30,616		52,959			(11,676)		5,796		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	1,081,724	5994	72,100			54,100		77,877			(18,025)		6,591		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/03/2024	12/03/2026	1	2,460,572	6049.88	108,265			77,332		112,617			(26,844)		14,699		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2026	1	1,000,606	5929.04	55,534			37,607		60,928			(13,769)		5,820		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	2,006,443	5870.62	101,125			70,009		112,619			(25,005)		11,800		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	755,911	6084.19	40,819			29,605		41,557			(10,121)		4,550		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	1,481,582	6050.61	77,190			56,620		79,651			(19,139)		8,969		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,353,644	6034.91	110,151			79,738		114,522			(27,311)		14,154		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	1,381,727	6037.59	63,421			47,391		65,144			(15,768)		8,419		0001
Purchased Call/S&P 500 INDEX/SPXB05X9N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/07/2026	1	1,048,053	5696	38,484			24,747		44,112			(9,648)		5,908		0001
Purchased Call/S&P 500 INDEX/SPXB05Z9F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	1,359,703	5813	67,029			44,408		75,984			(16,734)		7,796		0001
Purchased Call/S&P 500 INDEX/SPXB05Y9F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	1,237,000	5864.67	52,078			34,026		59,074			(12,895)		7,063		0001
Purchased Call/S&P 500 INDEX/SPXM13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	2,143,000	6090.27	76,077			54,834		77,610			(18,837)		12,851		0001
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	978,217	5915	45,752			31,781		50,597			(11,360)		5,759		0001
Purchased Call/S&P 500 INDEX/SPXM13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/27/2026	1	1,208,000	6032.38	43,850			31,131		45,524			(10,902)		7,175		0001
Purchased Call/S&P 500 INDEX/SPXM13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	1,531,000	5930.85	56,647			41,941		60,889			(14,007)		9,311		0001
Purchased Call/S&P 500 INDEX/SPXA21JSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	1,217,430	5827.04		72,194		55,441		81,595			(16,958)		7,520		0001
Purchased Call/S&P 500 INDEX/SPXA21NSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	807,387	5956		47,838		39,744		51,594			(8,137)		5,197		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	779,264	6064		52,107		42,522		52,952			(9,806)		4,958		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	836,826	6133		32,963		27,188		33,204			(5,878)		5,360		0001
Purchased Call/S&P 500 INDEX/SPXA21NSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	917,884	6125		60,901		50,371		64,108			(10,584)		5,879		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	1,025,371	5672		43,628		37,706		53,619			(6,069)		6,709		0001
Purchased Call/S&P 500 INDEX/SPXC056S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	617,731	5961		38,689		29,457		42,546			(9,260)		3,802		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	822,455	6015		54,215		43,642		55,653			(10,739)		5,197		0001
Purchased Call/S&P 500 INDEX/SPXA21NSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	1,284,000	6013.13		83,332		68,829		87,101			(14,766)		8,224		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	1,036,542	6101.24		71,521		56,371		72,060			(15,361)		6,499		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	1,626,309	6114.63		95,627		78,288		96,682			(17,743)		10,400		0001
Purchased Call/S&P 500 INDEX/SPXA21LSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	818,126	6042		53,316		42,432		54,348			(11,043)		5,148		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	232,706	6103		15,595		12,291		15,755			(3,349)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	921,449	5705		57,803		50,528		75,621			(7,474)		6,067		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	803,386	5580.94		31,252		27,340		38,557			(4,019)		5,307		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	765,245	6070		54,036		43,647		55,709			(10,435)		4,844		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	901,345	5675.29		54,171		46,581		66,813			(7,643)		5,907		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	1,222,125	5836.22		39,963		30,796		44,536			(9,197)		7,582		0001
Purchased Call/S&P 500 INDEX/SPXM13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	1,273,414	5912		58,973		45,730		63,762			(13,477)		7,865		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	2,107,360	5996.66		79,026		61,658		83,721			(17,681)		13,156		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	978,049	6085		35,267		27,765		35,677			(7,606)		6,116		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	1,218,889	5959		44,739		37,170		47,952			(7,610)		7,846		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	1,068,710	6025.99		41,252		33,319		42,600			(8,059)		6,788		0001
Purchased Call/S&P 500 INDEX/SPXM13T85	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	972,905	5942.47		34,538		26,236		37,000			(8,399)		5,993		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	870,740	5981		61,293		47,795		63,525			(13,545)		5,412		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,014,779	5994.57		38,968		31,153		41,093			(7,847)		6,413		0001
Purchased Call/S&P 500 INDEX/SPXC05B8G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,240,775	6114.63		49,879		40,773		50,532			(9,318)		7,901		0001
Purchased Call/S&P 500 INDEX/SPXC05D8M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,564,820	5770.2		57,742		48,846		67,092			(9,084)		10,164		0001
Purchased Call/S&P 500 INDEX/SPXC05E8B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,116,223	5572.07		47,105		39,987		58,417			(7,162)		7,268		0001
Purchased Call/S&P 500 INDEX/SPXM13US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	1	1,241,000	5827.04		42,939		32,975		47,587			(10,086)		7,665		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	1,390,309	6013.13		49,217		40,699		51,758			(8,673)		8,935		0001
Purchased Call/S&P 500 INDEX/SPXC05A5E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	1,100,000	6040.53		35,200		28,053		36,539			(7,253)		6,921		0001
Purchased Call/S&P 500 INDEX/SPXC05A5F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	950,615	6040.53		55,516		44,291		57,927			(11,392)		5,997		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/10/2027	1	1,159,485	6071		47,072		38,137		48,105			(8,975)		7,371		0001
Purchased Call/S&P 500 INDEX/SPXC05G56	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	980,172	5672		61,152		52,852		76,886			(8,507)		6,413		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	1,038,179	5762		64,140		54,293		85,172			(9,909)		6,727		0001
Purchased Call/S&P 500 INDEX/SPXM13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	834,869	6101.24		32,142		25,334		32,433			(6,903)		5,235		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	959,137	5614.56		51,602		43,734		64,995			(7,917)		6,240		0001
Purchased Call/S&P 500 INDEX/SPXI100YSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/18/2025	03/12/2027	1	608,380	5601		38,907		33,356		49,033			(5,589)		3,965		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	904,001	6048		32,587		25,819		33,574			(6,795)		5,683		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,344,561	5638.94		47,597		40,732		57,857			(7,023)		8,790		0001
Purchased Call/S&P 500 INDEX/SPXC05B9F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,825,000	6114.63		59,313		48,484		60,064			(11,080)		11,621		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	1,318,660	5776.65		58,680		50,942		67,952			(7,797)		8,683		0001
Purchased Call/S&P 500 INDEX/SPXM13SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/28/2026	1	1,003,101	5971		35,100		26,532		38,940			(8,666)		6,134		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	1,563,914	6050		62,209		50,111		64,208			(12,288)		9,900		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	1,787,632	5954.5		60,422		50,532		65,491			(10,084)		11,545		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	1,837,008	5667.56		61,356		53,097		74,045			(8,466)		12,077		0001
Purchased Call/S&P 500 INDEX/SPXN133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2027	1	1,160,000	5954.5		69,716		58,320		75,560			(11,619)		7,498		0001
Purchased Call/S&P 500 INDEX/SPXN135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2027	1	1,023,000	5638.94		71,201		60,875		89,374			(10,563)		6,666		0001
Purchased Call/S&P 500 INDEX/SPXD17US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	913,023	6141.02		41,634		41,576		41,606			(228)		6,434		0001
Purchased Call/S&P 500 INDEX/SPXC05PSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	2,207,635	5802.82		89,409		85,222		101,686			(4,648)		15,210		0001
Purchased Call/S&P 500 INDEX/SPXA21RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	1	595,221	5268.05		22,142		19,760		29,769			(2,460)		3,965		0001
Purchased Call/S&P 500 INDEX/SPXC05KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	1,215,217	.5363		80,319		71,876		105,388			(8,530)		8,096		0001
Purchased Call/S&P 500 INDEX/SPXA21PSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	1	1,023,054	.5772		51,976		45,815		75,578			(6,344)		6,736		0001
Purchased Call/S&P 500 INDEX/SPXC05MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	1,746,766	5659.91		113,365		105,724		141,811			(8,064)		11,912		0001
Purchased Call/S&P 500 INDEX/SPXA21SS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	990,481	.5268		60,539		54,101		80,012			(6,653)		6,599		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	823,680	5074.08		27,429		24,259		38,463			(3,264)		5,470		0001
Purchased Call/S&P 500 INDEX/SPXC05USF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	1,766,222	.6024		115,106		112,725		122,394			(2,842)		12,325		0001
Purchased Call/S&P 500 INDEX/SPXA21PSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	1	823,713	.5598		48,636		42,902		67,390			(5,903)		5,441		0001
Purchased Call/S&P 500 INDEX/SPXC05VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	06/14/2027	1	1,048,071	.5978		70,753		69,968		76,360			(1,169)		7,329		0001
Purchased Call/S&P 500 INDEX/SPXC05VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/17/2027	1	1,113,935	.5973		76,361		75,726		81,345			(738)		7,806		0001
Purchased Call/S&P 500 INDEX/SPXJ00C0ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/25/2025	06/25/2027	1	1,055,853	6092.16		48,358		48,092		49,709			(331)		7,440		0001
Purchased Call/S&P 500 INDEX/SPXA21XSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	1,354,425	.6141		91,192		91,192		93,167			(376)		9,544		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	1,459,554	5958.38		59,550		56,110		64,965			(3,666)		10,005		0001
Purchased Call/S&P 500 INDEX/SPXC05MSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	2,631,843	5659.91		108,432		101,124		131,835			(7,713)		17,948		0001
Purchased Call/S&P 500 INDEX/SPXA21RSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	1,561,519	5363.36		55,122		49,259		71,785			(6,057)		10,403		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	2,722,968	5967.84		110,553		109,488		118,671			(1,512)		19,135		0001
Purchased Call/S&P 500 INDEX/SPXA21USK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	1	860,309	.5955		50,526		47,804		57,616			(2,784)		5,897		0001
Purchased Call/S&P 500 INDEX/SPXA21USF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2027	1	1,679,341	5844.61		114,027		107,919		129,452			(6,248)		11,545		0001
Purchased Call/S&P 500 INDEX/SPXC05TS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/04/2027	1	1,194,576	.5990		80,618		78,388		86,769			(2,335)		8,295		0001
Purchased Call/S&P 500 INDEX/SPXA21SSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	1,604,812	.5282		63,905		57,806		93,957			(6,170)		10,749		0001
Purchased Call/S&P 500 INDEX/SPXC05RSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	2,110,000	5970.37		93,051		89,728		100,852			(3,442)		14,641		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	1,368,001	5686.67		55,267		51,010		65,854			(4,461)		9,281		0001
Purchased Call/S&P 500 INDEX/SPXC05TSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	1,854,648	6038.81		76,597		74,598		80,824			(2,099)		12,933		0001
Purchased Call/S&P 500 INDEX/SPXJ008SX	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/27/2025	02/20/2026	1	2,950,000	6100		154,045		135,006		234,623			(19,470)		11,835		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	1,108,582	5397		46,533		41,134		71,264			(5,561)		7,345		0001
Purchased Call/S&P 500 INDEX/SPXC05RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	1,237,664	5911.69		47,031		45,212		51,938			(2,003)		8,552		0001
Purchased Call/S&P 500 INDEX/SPXJ000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2027	1	1,323,000	5396.52		73,691		65,051		98,488			(8,895)		8,766		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	1,357,904	5843		56,896		54,370		61,205			(2,597)		9,335		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	213,123	5916.93		5,882		5,533		6,465			(371)		1,458		0001
Purchased Call/S&P 500 INDEX/SPXN13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	1,208,169	5525.21		44,219		40,392		55,309			(3,987)		8,160		0001
Purchased Call/S&P 500 INDEX/SPXJ003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/16/2027	1	1,655,506	5281		91,490		82,758		139,116			(8,833)		11,089		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	28,237	4982.77		2,016		1,789		3,074			(229)		188		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	799,560	5890		28,421		26,736		31,053			(1,793)		5,469		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	1,307,231	5617		52,809		49,162		62,128			(3,845)		8,888		0001
Purchased Call/S&P 500 INDEX/SPXN13QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	2,583,571	6173.07		102,051		102,051		102,973			(418)		18,256		0001
Purchased Call/S&P 500 INDEX/SPXN13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	975,000	5525.21		58,793		53,677		75,653			(5,330)		6,565		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	05/28/2027	1	1,164,677	5911		76,274		73,426		83,890			(2,946)		8,047		0001
Purchased Call/S&P 500 INDEX/SPXN13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/04/2027	1	1,970,000	6000.36		80,967		78,619		85,030			(2,669)		13,680		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	1,603,858	5976.97		63,834		62,604		68,594			(1,485)		11,216		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	1,636,799	5907		62,985		60,465		69,786			(2,765)		11,309		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	1,142,999	5582		46,860		43,355		57,550			(3,560)		7,737		0001
Purchased Call/S&P 500 INDEX/SPXN13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	1,327,000	5525.21		52,417		47,855		65,817			(4,752)		8,936		0001
Purchased Call/S&P 500 INDEX/SPXC05VS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	1,674,695	5982.72		70,840		69,768		76,184			(1,262)		11,736		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	739,617	5877		47,163		44,427		52,168			(2,915)		5,059		0001
Purchased Call/S&P 500 INDEX/SPXC05LS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/03/2027	1	906,056	5687		51,411		47,516		63,456			(3,955)		6,147		0001
Purchased Call/S&P 500 INDEX/SPXJ002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2025	04/16/2027	1	1,578,340	5282.7		50,823		45,845		68,201			(5,159)		10,572		0001
Purchased Call/S&P 500 INDEX/SPX815PSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	3,357,000	5459.1	166,843			11,123		289,098			(82,963)		4,393		0001
Purchased Call/S&P 500 INDEX/SPX815PSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	6,020,154	5508	265,610			740		451,027			(132,075)		2,228		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8150$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	3,556,361	5522	147,624			12,302		266,751			(73,406)		5,182		0001
Purchased Call/S&P 500 INDEX/SPX815Q$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	1,992,000	5199.5	112,349			11,452		200,170			(55,713)		3,214		0001
Purchased Call/S&P 500 INDEX/SPXH00V$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,499,000	5509.01	135,196			373		246,682			(67,042)		925		0001
Purchased Call/S&P 500 INDEX/SPX8155$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	2,879,000	5554.25	133,874			17,702		211,419			(66,025)		5,274		0001
Purchased Call/S&P 500 INDEX/SPX815R$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/12/2025	1	1,037,966	5339	62,178			7,234		99,826			(31,003)		1,781		0001
Purchased Call/S&P 500 INDEX/SPX815P$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	4,393,000	5537.02	243,372			1,352		449,112			(120,686)		1,991		0001
Purchased Call/S&P 500 INDEX/SPX8150$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,326,000	5446.68	127,697			10,966		224,644			(63,324)		3,444		0001
Purchased Call/S&P 500 INDEX/SPX8150$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	2,341,000	5436.44	123,371			9,856		216,840			(61,178)		3,356		0001
Purchased Call/S&P 500 INDEX/SPX815Q$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/28/2025	1	4,763,000	5459.1	236,721			17,607		407,698			(116,748)		6,596		0001
Purchased Call/S&P 500 INDEX/SPX815Q$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2024	07/30/2025	1	2,303,977	5447	142,724			11,434		232,162			(70,970)		3,303		0001
Purchased Call/S&P 500 INDEX/SPX8155$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/15/2025	1	2,160,603	5554	95,970			12,063		143,946			(48,252)		3,835		0001
Purchased Call/S&P 500 INDEX/SPX8155$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,640,000	5554.25	99,264			12,408		152,874			(49,359)		4,686		0001
Purchased Call/S&P 500 INDEX/SPX815P$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2024	07/22/2025	1	9,259,178	5564	423,155			24,548		704,579			(210,415)		11,366		0001
Purchased Call/S&P 500 INDEX/SPX815P$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	6,066,000	5427.13	284,495			18,026		487,906			(141,079)		7,777		0001
Purchased Call/S&P 500 INDEX/SPX8150$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	2,131,608	5522	105,714			8,809		198,195			(52,566)		3,106		0001
Purchased Call/S&P 500 INDEX/SPXH00V$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	1,580,500	5537	90,054			502		162,685			(44,903)		716		0001
Purchased Call/S&P 500 INDEX/SPXH00V$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	5,124,684	5475	318,455					600,161			(158,353)		1,341		0001
Purchased Call/S&P 500 INDEX/SPX815R$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/14/2025	1	3,122,221	5455	185,580			22,682		291,590			(92,280)		5,481		0001
Purchased Call/S&P 500 INDEX/SPX815P$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	5,829,000	5537.02	280,375			1,558		494,688			(139,035)		2,642		0001
Purchased Call/S&P 500 INDEX/SPX815R$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/13/2025	1	4,029,000	5434.43	232,070			27,490		403,332			(115,081)		6,994		0001
Purchased Call/S&P 500 INDEX/SPX8150$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	8,200,774	5464	358,964			27,765		626,788			(178,496)		11,558		0001
Purchased Call/S&P 500 INDEX/SPXH00V$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,858,000	5567.19	107,175			597		178,346			(53,440)		1,296		0001
Purchased Call/S&P 500 INDEX/SPX815R$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	3,345,000	5455.21	189,327			22,949		325,191			(93,885)		5,873		0001
Purchased Call/S&P 500 INDEX/SPXI0095L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2025	1	1,779,430	5732	87,740			20,774		118,782			(43,749)		4,319		0001
Purchased Call/S&P 500 INDEX/SPXH00V$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,826,000	5567.19	94,954			529		155,203			(47,346)		1,281		0001
Purchased Call/S&P 500 INDEX/SPXA217$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	3,568,000	5738.17	85,275			20,608		113,105			(42,403)		8,760		0001
Purchased Call/S&P 500 INDEX/SPXI0096$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	3,188,211	5714	143,490			31,887		204,430			(71,351)		7,510		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA216S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	11,626,000	5702.55	153,463			34,103		203,602			(76,310)		27,384		0001
Purchased Call/S&P 500 INDEX/SPX815S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,818,000	5554.25	140,618			17,577		225,614			(69,923)		5,002		0001
Purchased Call/S&P 500 INDEX/SPXH00US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	1	5,797,000	5475.09	146,084					231,824			(72,442)		1,517		0001
Purchased Call/S&P 500 INDEX/SPXH00WS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	2,105,000	5567.19	107,776			600		193,611			(53,740)		954		0001
Purchased Call/S&P 500 INDEX/SPXA216S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,896,000	5702.55	18,960			4,335		24,973			(9,351)		4,548		0001
Purchased Call/S&P 500 INDEX/SPXA217S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,317,000	5738.17	46,340			11,199		61,147			(23,043)		5,688		0001
Purchased Call/S&P 500 INDEX/SPXH00VSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	3,170,077	5475	192,934					360,206			(95,937)		830		0001
Purchased Call/S&P 500 INDEX/SPXI008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2025	1	1,430,233	5620	79,026			17,342		108,150			(39,296)		3,348		0001
Purchased Call/S&P 500 INDEX/SPXA216S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	6,457,000	5702.55	162,716			36,159		221,917			(80,911)		15,209		0001
Purchased Call/S&P 500 INDEX/SPX815S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	4,116,926	5599	230,391			31,822		356,695			(114,562)		7,695		0001
Purchased Call/S&P 500 INDEX/SPXD171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2025	1	2,019,000	5648.4	82,577			14,332		120,391			(40,615)		4,227		0001
Purchased Call/S&P 500 INDEX/SPXD173S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	1	2,385,000	5738.17	144,293			34,871		200,748			(71,750)		5,855		0001
Purchased Call/S&P 500 INDEX/SPXH00VSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	3,483,187	5474	202,578					370,183			(100,733)		911		0001
Purchased Call/S&P 500 INDEX/SPXH00WSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	3,222,546	5537	143,189			798		241,132			(71,397)		1,461		0001
Purchased Call/S&P 500 INDEX/SPXH00XS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	3,425,000	5584.54	44,525			1,233		68,155			(22,080)		2,973		0001
Purchased Call/S&P 500 INDEX/SPXD171SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	7,279,000	5408.42	93,899			17,849		136,510			(46,310)		15,938		0001
Purchased Call/S&P 500 INDEX/SPXD172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	1	4,676,000	5618.26	204,809			44,573		298,502			(101,563)		10,946		0001
Purchased Call/S&P 500 INDEX/SPXD173SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2025	1	3,980,000	5738.17	234,422			58,121		326,209			(115,614)		9,936		0001
Purchased Call/S&P 500 INDEX/SPX815T5M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,056,000	5626.02	54,895			11,132		78,336			(27,297)		4,629		0001
Purchased Call/S&P 500 INDEX/SPX815S5V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2024	08/22/2025	1	1,989,017	5635	87,752			12,711		133,405			(43,998)		3,790		0001
Purchased Call/S&P 500 INDEX/SPXA210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,293,000	5544.59	101,351			4,773		171,973			(50,259)		2,546		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2025	1	3,575,000	5505	171,243			9,435		293,013			(84,455)		4,288		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/15/2025	1	2,922,603	5631	178,567			6,906		289,506			(88,793)		2,962		0001
Purchased Call/S&P 500 INDEX/SPXH00XSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,517,000	5584.54	41,279			1,143		63,825			(20,470)		2,185		0001
Purchased Call/S&P 500 INDEX/SPXA216SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	4,712,000	5702.55	90,942			20,209		122,680			(45,221)		11,099		0001
Purchased Call/S&P 500 INDEX/SPXA216SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/25/2024	09/25/2025	1	2,340,000	5722.26	67,860			16,077		91,640			(33,651)		5,712		0001
Purchased Call/S&P 500 INDEX/SPXD171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	4,343,000	5408.42	211,938			40,286		338,741			(104,525)		9,510		0001
Purchased Call/S&P 500 INDEX/SPX815V$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	1,511,935	5742	70,356			17,050		96,906			(35,276)		3,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA212SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2024	08/08/2025	1	2,020,092	.5344	108,811			11,518		189,215			(54,556)		3,302		0001
Purchased Call/S&P 500 INDEX/SPXH00WSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,021,012	.5537	124,104			691		228,311			(61,881)		916		0001
Purchased Call/S&P 500 INDEX/SPXH00XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2024	07/10/2025	1	6,040,000	5633.91	151,000			3,744		239,700			(74,879)		4,999		0001
Purchased Call/S&P 500 INDEX/SPX815TSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,392,000	5626.02	143,759			29,151		220,492			(71,485)		5,385		0001
Purchased Call/S&P 500 INDEX/SPXA217SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,523,000	5738.17	56,515			13,658		74,854			(28,102)		6,194		0001
Purchased Call/S&P 500 INDEX/SPXH00YSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/16/2025	1	2,426,000	5667.2	135,128			5,584		220,160			(67,009)		2,540		0001
Purchased Call/S&P 500 INDEX/SPX815TSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	5,086,000	5626.02	301,091			61,055		461,745			(149,718)		11,450		0001
Purchased Call/S&P 500 INDEX/SPX815TS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	4,832,000	5408.42	244,499			44,825		395,337			(121,578)		10,351		0001
Purchased Call/S&P 500 INDEX/SPXA215SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,099,875	.5554	62,470			12,494		95,129			(31,063)		2,459		0001
Purchased Call/S&P 500 INDEX/SPX815VS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	2,375,812	.5739	121,931			29,549		168,496			(61,135)		5,833		0001
Purchased Call/S&P 500 INDEX/SPXH00VS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	4,044,000	5509.01	136,283			376		222,251			(67,581)		1,497		0001
Purchased Call/S&P 500 INDEX/SPXA210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2024	07/17/2025	1	2,900,000	5588.27	45,530			2,007		70,072			(22,578)		3,129		0001
Purchased Call/S&P 500 INDEX/SPX815TSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,304,000	5626.02	146,698			29,747		217,621			(72,946)		7,438		0001
Purchased Call/S&P 500 INDEX/SPXA210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	4,539,000	.5505	59,007			3,251		89,647			(29,102)		5,444		0001
Purchased Call/S&P 500 INDEX/SPXA213SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	3,599,000	5570.64	103,291			14,879		152,115			(51,221)		6,857		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2024	07/18/2025	1	3,303,000	.5505	188,601			8,906		336,502			(93,783)		3,667		0001
Purchased Call/S&P 500 INDEX/SPXA212SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/13/2024	08/12/2025	1	3,105,091	.5344	142,513			16,535		223,046			(70,865)		5,329		0001
Purchased Call/S&P 500 INDEX/SPX815USM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	4,348,000	5738.17	166,094			40,139		224,183			(82,590)		10,675		0001
Purchased Call/S&P 500 INDEX/SPXA215SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,782,876	.5554	86,221			17,244		128,379			(42,873)		3,987		0001
Purchased Call/S&P 500 INDEX/SPXA215SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/12/2025	1	2,766,000	5595.76	35,681			7,215		50,131			(17,694)		6,227		0001
Purchased Call/S&P 500 INDEX/SPXA216S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	4,032,000	5702.55	41,530			9,229		54,926			(20,651)		9,497		0001
Purchased Call/S&P 500 INDEX/SPXA217SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/25/2025	1	2,042,847	.5722	78,454			18,742		105,624			(39,012)		4,987		0001
Purchased Call/S&P 500 INDEX/SPX815TSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	4,060,000	5626.02	174,986			35,483		259,733			(87,012)		9,140		0001
Purchased Call/S&P 500 INDEX/SPX815TSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	4,167,000	5626.02	208,350			42,249		313,599			(103,603)		9,381		0001
Purchased Call/S&P 500 INDEX/SPXH00WSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	5,249,095	.5537	245,854			1,370		419,219			(122,589)		2,379		0001
Purchased Call/S&P 500 INDEX/SPXA211S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/18/2025	1	1,848,909	.5545	84,803			4,016		141,170			(42,519)		2,053		0001
Purchased Call/S&P 500 INDEX/SPX815USN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	3,803,000	5738.17	166,571			40,255		226,463			(82,828)		9,337		0001
Purchased Call/S&P 500 INDEX/SPXH00YSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/15/2025	1	2,518,816	.5631	143,058			5,533		236,197			(71,136)		2,553		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI001S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	2,702,000	5522.3	90,517			7,481		144,567			(44,887)		3,937		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/16/2025	1	2,040,000	5667.2	93,840			3,878		155,728			(46,534)		2,136		0001
Purchased Call/S&P 500 INDEX/SPX815US$	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/29/2025	1	4,368,000	5738.17	224,952			55,773		307,683			(110,944)		10,905		0001
Purchased Call/S&P 500 INDEX/SPX815U$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/25/2025	1	3,085,628	5723	158,913			38,068		216,099			(79,238)		7,532		0001
Purchased Call/S&P 500 INDEX/SPX921ZS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	1	1,642,321	5567	101,928			569		185,691			(51,247)		744		0001
Purchased Call/S&P 500 INDEX/SPXI002ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	08/06/2025	1	2,016,000	5240.03	33,264			3,299		51,450			(16,495)		3,209		0001
Purchased Call/S&P 500 INDEX/SPXA213$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2024	08/20/2025	1	2,365,000	5597.12	38,550			5,310		54,999			(19,116)		4,420		0001
Purchased Call/S&P 500 INDEX/SPXI004SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	2,644,000	5634.61	102,587			14,818		151,886			(51,012)		5,038		0001
Purchased Call/S&P 500 INDEX/SPXI006$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2025	1	2,078,611	5648	74,947			13,079		120,966			(37,370)		4,352		0001
Purchased Call/S&P 500 INDEX/SPXI002SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	08/06/2025	1	2,827,000	5240.03	119,582			11,859		199,629			(59,300)		4,500		0001
Purchased Call/S&P 500 INDEX/SPXA215$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	2,674,657	5503	100,286			18,386		165,818			(49,868)		5,730		0001
Purchased Call/S&P 500 INDEX/SPXA217$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	6,527,000	5738.17	165,133			39,907		220,067			(82,113)		16,024		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2024	07/18/2025	1	3,366,000	5505	168,973			7,979		292,651			(84,022)		3,737		0001
Purchased Call/S&P 500 INDEX/SPXA212$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	1	1,762,000	5346.56	96,381			9,027		172,463			(47,534)		2,728		0001
Purchased Call/S&P 500 INDEX/SPXI005$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/26/2024	08/26/2025	1	4,079,000	5616.84	53,843			8,306		74,955			(26,700)		8,060		0001
Purchased Call/S&P 500 INDEX/SPXI005$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2025	1	2,054,000	5634.61	78,463			11,888		115,171			(38,697)		4,023		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/11/2025	1	1,218,783	5617	55,088			1,539		90,567			(27,697)		1,058		0001
Purchased Call/S&P 500 INDEX/SPXI001$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/30/2024	07/30/2025	1	2,366,000	5436.44	66,485			5,311		106,028			(32,969)		3,392		0001
Purchased Call/S&P 500 INDEX/SPXI000$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2024	07/23/2025	1	2,705,000	5555.74	110,364			6,689		181,563			(54,728)		3,395		0001
Purchased Call/S&P 500 INDEX/SPXI001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	1	3,774,055	5399	224,868			14,991		381,547			(111,816)		4,939		0001
Purchased Call/S&P 500 INDEX/SPXA213$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	2,170,000	5570.64	81,809			11,784		122,924			(40,568)		4,134		0001
Purchased Call/S&P 500 INDEX/SPXI000$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2024	07/23/2025	1	2,634,000	5555.74	125,642			7,615		211,615			(62,305)		3,306		0001
Purchased Call/S&P 500 INDEX/SPXA214$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	2,393,000	5648.4	64,132			11,130		90,661			(31,543)		5,010		0001
Purchased Call/S&P 500 INDEX/SPXI004$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/21/2024	08/21/2025	1	2,767,000	5620.85	71,665			10,069		103,282			(35,538)		5,222		0001
Purchased Call/S&P 500 INDEX/SPXH00X$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	2,039,000	5584.54	94,814			2,626		163,943			(47,017)		1,770		0001
Purchased Call/S&P 500 INDEX/SPXI008$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/20/2024	09/22/2025	1	4,111,000	5702.55	87,975			20,116		118,955			(43,388)		9,861		0001
Purchased Call/S&P 500 INDEX/SPXA210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	2,166,000	5631.22	38,555			1,487		59,879			(19,119)		2,195		0001
Purchased Call/S&P 500 INDEX/SPXI005$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	08/27/2025	1	3,687,000	5625.8	102,130			16,037		145,956			(50,645)		7,349		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2025	1	1,826,891	.5621	100,506			14,278		154,515			(50,115)		3,448		0001
Purchased Call/S&P 500 INDEX/SPXI002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/06/2025	1	3,931,000	5240.03	50,710			5,029		77,226			(25,147)		6,258		0001
Purchased Call/S&P 500 INDEX/SPXI009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	2,902,529	.5714	121,905			27,090		172,636			(60,617)		6,837		0001
Purchased Call/S&P 500 INDEX/SPXI007SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2025	1	5,740,000	5626.02	75,194			15,743		102,941			(37,085)		13,182		0001
Purchased Call/S&P 500 INDEX/SPXI004SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2025	1	2,758,000	5620.85	155,275			21,816		241,199			(77,000)		5,205		0001
Purchased Call/S&P 500 INDEX/SPX815USI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	2,494,287	.5706	127,991			28,522		180,069			(64,173)		5,875		0001
Purchased Call/S&P 500 INDEX/SPX815USR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	4,578,000	5738.17	221,117			53,437		302,273			(109,951)		11,239		0001
Purchased Call/S&P 500 INDEX/SPXI002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	5,647,913	.5186	275,822			26,668		442,866			(137,153)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXA214SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2025	1	2,804,596	.5521	117,765			21,263		182,217			(58,559)		5,963		0001
Purchased Call/S&P 500 INDEX/SPXH00YSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/11/2025	1	3,101,000	5615.35	110,396			3,067		183,239			(54,895)		2,692		0001
Purchased Call/S&P 500 INDEX/SPXI002SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/06/2025	1	2,023,000	5240.03	53,205			5,277		84,206			(26,384)		3,220		0001
Purchased Call/S&P 500 INDEX/SPXI003SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2025	1	2,086,000	5344.16	98,251			11,097		164,288			(48,456)		3,538		0001
Purchased Call/S&P 500 INDEX/SPX815TS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	4,890,000	5408.42	236,676			43,391		379,239			(117,688)		10,475		0001
Purchased Call/S&P 500 INDEX/SPX815PSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	3,497,114	.5507	213,646			595		403,095			(106,236)		1,294		0001
Purchased Call/S&P 500 INDEX/SPXI004SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	3,127,000	5634.61	140,090			20,235		210,712			(69,660)		5,958		0001
Purchased Call/S&P 500 INDEX/SPXI005SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	1	1,994,289	.5571	95,461			13,789		140,718			(47,468)		3,800		0001
Purchased Call/S&P 500 INDEX/SPXI006SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/04/2025	1	2,075,000	5520.07	44,820			8,026		64,820			(22,226)		4,412		0001
Purchased Call/S&P 500 INDEX/SPXI001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	1	1,423,042	.5443	83,977			6,727		135,558			(41,758)		2,040		0001
Purchased Call/S&P 500 INDEX/SPXA213SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2024	08/22/2025	1	1,668,766	.5635	92,051			13,370		142,494			(46,281)		3,179		0001
Purchased Call/S&P 500 INDEX/SPXA216SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	3,091,000	5702.55	50,383			11,520		67,288			(24,848)		7,414		0001
Purchased Call/S&P 500 INDEX/SPXB050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	1	862,250	.5628	46,552			1,805		81,626			(23,212)		874		0001
Purchased Call/S&P 500 INDEX/SPXI000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	1	2,217,436	.5427	130,097			8,312		227,874			(64,691)		2,843		0001
Purchased Call/S&P 500 INDEX/SPXI001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	1	1,506,712	.5459	58,407			3,905		95,603			(29,284)		1,972		0001
Purchased Call/S&P 500 INDEX/SPXI002S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/31/2025	1	1,336,397	.5522	69,120			5,760		133,742			(34,370)		1,947		0001
Purchased Call/S&P 500 INDEX/SPXA216SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2024	09/24/2025	1	2,973,000	5732.93	51,136			11,974		67,667			(25,358)		7,216		0001
Purchased Call/S&P 500 INDEX/SPX815PSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	7,353,000	5459.1	324,267			21,618		550,149			(161,243)		9,622		0001
Purchased Call/S&P 500 INDEX/SPX815RSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/14/2025	1	3,316,768	.5455	161,065			19,686		244,540			(80,090)		5,823		0001
Purchased Call/S&P 500 INDEX/SPXI002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	2,705,359	.5347	87,675			7,571		163,807			(43,959)		4,005		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI004SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,437,000	5634.61	143,296			20,698		221,559			(71,254)		4,643		0001
Purchased Call/S&P 500 INDEX/SPXI002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	1	6,199,000	5186.33	153,735			14,823		243,493			(76,236)		9,734		0001
Purchased Call/S&P 500 INDEX/SPX815RS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/13/2025	1	1,816,000	5434.43	65,376			7,744		104,047			(32,419)		3,153		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/17/2025	1	1,143,228	5588	59,223			2,639		110,754			(29,530)		1,234		0001
Purchased Call/S&P 500 INDEX/SPXA215S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	4,853,000	5408.42	106,766			19,574		159,089			(53,090)		10,396		0001
Purchased Call/S&P 500 INDEX/SPXA216S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	3,206,000	5702.55	71,494			15,888		96,910			(35,550)		7,551		0001
Purchased Call/S&P 500 INDEX/SPXA211S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	3,265,000	5505	121,458			6,692		199,572			(59,902)		3,916		0001
Purchased Call/S&P 500 INDEX/SPXA214SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,191,000	5528.93	37,028			6,528		52,734			(18,362)		4,623		0001
Purchased Call/S&P 500 INDEX/SPXI009SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2025	1	4,958,000	5762.48	125,933			31,570		164,302			(62,449)		12,446		0001
Purchased Call/S&P 500 INDEX/SPX9212SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	1	1,483,417	5535	90,501			506		164,481			(45,502)		672		0001
Purchased Call/S&P 500 INDEX/SPXH00XSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	2,394,000	5633.91	119,700			2,968		205,685			(59,358)		1,981		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/16/2025	1	2,189,098	5667	110,448			4,577		194,392			(54,920)		2,292		0001
Purchased Call/S&P 500 INDEX/SPXI005S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	1	1,403,801	5571	58,497			8,450		84,872			(29,088)		2,675		0001
Purchased Call/S&P 500 INDEX/SPXH00XSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,026,000	5584.54	88,334			2,447		150,891			(43,804)		1,759		0001
Purchased Call/S&P 500 INDEX/SPX815RSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	2,231,000	5455.21	130,514			15,820		225,490			(64,720)		3,917		0001
Purchased Call/S&P 500 INDEX/SPXB05NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/09/2024	07/09/2025	1	2,082,000	5576.98	99,103			2,184		172,718			(49,144)		1,635		0001
Purchased Call/S&P 500 INDEX/SPXH00ISD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/07/2025	1	1,654,000	5567.19	64,506			1,066		107,998			(31,814)		1,145		0001
Purchased Call/S&P 500 INDEX/SPXI004SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2025	1	3,062,000	5620.85	177,596			24,952		277,043			(88,068)		5,779		0001
Purchased Call/S&P 500 INDEX/SPXA210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	4,794,000	5631.22	119,371			4,604		188,717			(59,195)		4,859		0001
Purchased Call/S&P 500 INDEX/SPXI006S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/05/2025	1	2,162,000	5503.41	105,073			19,210		163,350			(52,105)		4,631		0001
Purchased Call/S&P 500 INDEX/SPXA216SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	4,539,000	5702.55	121,191			26,931		165,301			(60,263)		10,691		0001
Purchased Call/S&P 500 INDEX/SPXA212S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	1	2,168,000	5346.56	90,839			8,508		154,242			(44,801)		3,357		0001
Purchased Call/S&P 500 INDEX/SPXA215S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2025	1	2,129,000	5408.42	55,993			10,643		84,347			(27,615)		4,662		0001
Purchased Call/S&P 500 INDEX/SPXI008SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2025	1	6,701,000	5702.55	313,607			71,706		447,930			(154,667)		16,073		0001
Purchased Call/S&P 500 INDEX/SPX8150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	6,240,000	5459.1	350,688			23,379		625,470			(174,381)		8,165		0001
Purchased Call/S&P 500 INDEX/SPX8150ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/06/2024	08/06/2025	1	2,686,000	5240.03	145,044			14,385		254,182			(71,926)		4,276		0001
Purchased Call/S&P 500 INDEX/SPXH00VSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2025	1	3,492,251	5508	162,665			453		279,320			(80,886)		1,292		0001
Purchased Call/S&P 500 INDEX/SPX8150SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	3,311,000	5199.5	159,590			16,267		273,359			(79,139)		5,342		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00Z\$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/17/2025	1	6,258,000	5588.27	289,120			12,744		492,331			(143,372)		6,753		0001
Purchased Call/S&P 500 INDEX/SPXA216\$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	3,755,000	5702.55	49,566			11,333		65,676			(24,445)		9,007		0001
Purchased Call/S&P 500 INDEX/SPXH00V\$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	6,082,825	5475	287,238					490,943			(142,830)		1,592		0001
Purchased Call/S&P 500 INDEX/SPXI004\$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2025	1	3,407,000	5620.85	144,116			20,248		216,354			(71,466)		6,430		0001
Purchased Call/S&P 500 INDEX/SPXI000\$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	07/23/2025	1	3,693,000	5555.74	207,177			12,556		358,309			(102,737)		4,635		0001
Purchased Call/S&P 500 INDEX/SPXH00W\$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	4,388,000	5567.19	196,144			1,093		339,400			(97,802)		1,989		0001
Purchased Call/S&P 500 INDEX/SPXH00W\$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/07/2025	1	4,086,000	5567.19	196,537			3,249		344,704			(96,929)		2,829		0001
Purchased Call/S&P 500 INDEX/SPXI007\$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/09/2024	09/09/2025	1	3,820,000	5471.05	49,278			9,503		70,921			(24,436)		8,424		0001
Purchased Call/S&P 500 INDEX/SPX815PSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2024	07/18/2025	1	3,663,000	5544.59	176,557			8,314		303,401			(87,553)		4,067		0001
Purchased Call/S&P 500 INDEX/SPX815QSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/06/2025	1	2,085,532	5240	107,317			10,672		187,106			(53,364)		3,320		0001
Purchased Call/S&P 500 INDEX/SPX815RSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/12/2025	1	3,361,621	5344	165,345			19,237		256,409			(82,445)		5,769		0001
Purchased Call/S&P 500 INDEX/SPX815PS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	4,482,000	5537.02	225,445			1,252		402,505			(111,796)		2,032		0001
Purchased Call/S&P 500 INDEX/SPX815PSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	4,282,000	5427.13	241,505			15,302		432,390			(119,760)		5,490		0001
Purchased Call/S&P 500 INDEX/SPXI004\$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	3,473,000	5634.61	93,076			13,444		133,495			(46,282)		6,617		0001
Purchased Call/S&P 500 INDEX/SPXI002\$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	2,645,028	5186	114,663			11,086		180,939			(57,017)		4,153		0001
Purchased Call/S&P 500 INDEX/SPXI006\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	2,377,976	5648	84,781			13,972		134,026			(42,626)		4,821		0001
Purchased Call/S&P 500 INDEX/SPXH00Z\$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/17/2025	1	4,222,000	5588.27	208,567			9,193		358,571			(103,426)		4,556		0001
Purchased Call/S&P 500 INDEX/SPXI003\$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	2,534,470	5186	149,547			14,459		248,368			(74,363)		3,980		0001
Purchased Call/S&P 500 INDEX/SPXI002\$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	08/01/2025	1	2,340,000	5446.68	66,222			5,687		105,299			(32,839)		3,464		0001
Purchased Call/S&P 500 INDEX/SPXH00Y\$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/11/2025	1	5,901,000	5615.35	277,937			7,720		482,884			(138,205)		5,122		0001
Purchased Call/S&P 500 INDEX/SPXI009\$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	2,553,997	5714	92,618			20,582		129,578			(46,055)		6,016		0001
Purchased Call/S&P 500 INDEX/SPXH00V\$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	3,498,000	5509.01	88,499			244		139,817			(43,886)		1,295		0001
Purchased Call/S&P 500 INDEX/SPXH00X\$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2024	07/09/2025	1	2,304,000	5576.98	35,021			772		53,991			(17,366)		1,809		0001
Purchased Call/S&P 500 INDEX/SPXH00X\$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	2,144,000	5633.91	34,518			856		53,292			(17,117)		1,774		0001
Purchased Call/S&P 500 INDEX/SPXI003\$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/08/2025	1	8,057,000	5344.16	389,153			41,077		654,535			(193,507)		13,168		0001
Purchased Call/S&P 500 INDEX/SPXA210\$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,864,000	5544.59	62,722			2,954		98,725			(31,103)		3,180		0001
Purchased Call/S&P 500 INDEX/SPXI008\$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2025	1	4,778,000	5702.55	140,473			32,119		193,236			(69,280)		11,461		0001
Purchased Call/S&P 500 INDEX/SPXI007\$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/12/2025	1	3,127,000	5626.02	48,469			9,828		67,286			(24,101)		7,040		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00V9C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,833,000	5509.01	162,331			448		302,424			(80,498)		1,049		0001
Purchased Call/S&P 500 INDEX/SPXI001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2024	07/25/2025	1	1,924,690	5459	105,798			7,073		185,923			(53,045)		2,519		0001
Purchased Call/S&P 500 INDEX/SPXA210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	2,677,000	5505	42,297			2,330		64,728			(20,860)		3,211		0001
Purchased Call/S&P 500 INDEX/SPXH00V8N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2025	1	1,655,823	5509	86,921			243		148,564			(43,460)		613		0001
Purchased Call/S&P 500 INDEX/SPXI000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	3,814,678	5545	169,207			7,990		295,090			(84,139)		4,236		0001
Purchased Call/S&P 500 INDEX/SPXI004SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	3,095,000	5634.61	173,630			25,080		268,009			(86,338)		5,897		0001
Purchased Call/S&P 500 INDEX/SPXI003SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2025	1	2,906,000	5344.16	92,701			10,470		147,328			(45,719)		4,929		0001
Purchased Call/S&P 500 INDEX/SPXI009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2025	1	1,954,804	5733	90,842			21,330		125,711			(45,172)		4,744		0001
Purchased Call/S&P 500 INDEX/SPXH00VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	1,883,000	5509.01	55,172			152		88,435			(27,359)		697		0001
Purchased Call/S&P 500 INDEX/SPXI001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/31/2025	1	3,324,000	5522.3	157,558			13,021		263,805			(78,131)		4,844		0001
Purchased Call/S&P 500 INDEX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2024	07/17/2025	1	3,092,000	5588.27	38,032			1,676		57,996			(18,860)		3,336		0001
Purchased Call/S&P 500 INDEX/SPX815RSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	2,133,000	5455.21	106,223			12,876		177,016			(52,675)		3,745		0001
Purchased Call/S&P 500 INDEX/SPX815RS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/07/2025	1	1,502,484	5204	92,138			9,470		149,240			(45,816)		2,424		0001
Purchased Call/S&P 500 INDEX/SPX815PSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	4,343,000	5427.13	192,829			12,218		327,030			(95,622)		5,568		0001
Purchased Call/S&P 500 INDEX/SPXA210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2024	07/17/2025	1	2,340,000	5588.27	51,246			2,259		80,587			(25,412)		2,525		0001
Purchased Call/S&P 500 INDEX/SPX815PS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2024	07/22/2025	1	10,494,477	5564	454,715			26,378		751,072			(226,108)		12,882		0001
Purchased Call/S&P 500 INDEX/SPXA216SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	3,731,000	5702.55	88,798			19,733		120,529			(44,155)		8,788		0001
Purchased Call/S&P 500 INDEX/SPX815QS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	3,675,000	5436.44	125,685			10,041		204,705			(62,326)		5,268		0001
Purchased Call/S&P 500 INDEX/SPX815PSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2024	07/17/2025	1	1,385,891	5588	49,139			2,184		84,692			(24,434)		1,495		0001
Purchased Call/S&P 500 INDEX/SPXI002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	1	2,690,000	5186.33	72,899			7,029		116,167			(36,150)		4,224		0001
Purchased Call/S&P 500 INDEX/SPXI005SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2024	08/28/2025	1	3,351,000	5592.18	112,929			18,044		165,419			(56,000)		6,736		0001
Purchased Call/S&P 500 INDEX/SPXI008SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2025	1	4,876,000	5702.55	122,875			28,095		167,399			(60,601)		11,696		0001
Purchased Call/S&P 500 INDEX/SPX815RSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/13/2025	1	2,772,000	5434.43	120,859			14,317		197,791			(59,933)		4,812		0001
Purchased Call/S&P 500 INDEX/SPX815TSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	4,583,000	5595.76	201,652			40,777		302,295			(99,997)		10,318		0001
Purchased Call/S&P 500 INDEX/SPXH00XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	2,812,000	5633.91	62,989			1,562		99,118			(31,236)		2,327		0001
Purchased Call/S&P 500 INDEX/SPX815TSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/10/2024	09/09/2025	1	7,703,238	5471	360,969			69,801		557,472			(179,493)		16,987		0001
Purchased Call/S&P 500 INDEX/SPX815TSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	5,240,000	5626.02	138,336			28,051		197,417			(68,788)		11,797		0001
Purchased Call/S&P 500 INDEX/SPXI006SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	1,852,192	5529	68,739			12,153		103,253			(34,180)		3,908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	2,653,811	.5634	124,071			26,733		178,721			(61,695)		6,173		0001
Purchased Call/S&P 500 INDEX/SPX815RS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,333,000	5319.31	138,114			14,538		244,867			(68,489)		3,813		0001
Purchased Call/S&P 500 INDEX/SPXH00XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,569,000	5584.54	143,607			3,978		255,490			(71,213)		2,230		0001
Purchased Call/S&P 500 INDEX/SPX815QS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	4,233,000	5436.44	234,085			18,701		417,157			(116,080)		6,068		0001
Purchased Call/S&P 500 INDEX/SPX815RSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	3,111,000	5543.22	148,706			18,537		237,923			(73,742)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXH00WS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	2,439,000	5567.19	114,633			639		200,694			(57,159)		1,106		0001
Purchased Call/S&P 500 INDEX/SPX815PSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	7,417,000	5459.1	344,149			22,943		588,874			(171,129)		9,706		0001
Purchased Call/S&P 500 INDEX/SPXI006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	2,684,264	.5529	144,303			25,512		228,856			(71,755)		5,664		0001
Purchased Call/S&P 500 INDEX/SPXA211SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2024	07/24/2025	1	2,728,000	5427.13	50,195			3,180		77,912			(24,891)		3,498		0001
Purchased Call/S&P 500 INDEX/SPXB05NSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	2,720,000	5615.35	76,160			2,116		122,429			(37,871)		2,361		0001
Purchased Call/S&P 500 INDEX/SPXH00YSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/14/2025	1	2,812,000	5615.35	132,445			4,743		228,610			(65,320)		2,754		0001
Purchased Call/S&P 500 INDEX/SPXH00XSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,215,000	5584.54	114,516			3,172		201,702			(56,787)		1,923		0001
Purchased Call/S&P 500 INDEX/SPX815RSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	2,776,994	.5434	127,724			15,172		209,065			(63,511)		4,821		0001
Purchased Call/S&P 500 INDEX/SPX815US8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	1,667,536	.5596	61,772			12,526		88,781			(30,717)		3,754		0001
Purchased Call/S&P 500 INDEX/SPXA217S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	5,206,000	5745.37	68,719			16,561		89,399			(34,077)		12,781		0001
Purchased Call/S&P 500 INDEX/SPX815PSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	6,631,000	5459.1	314,973			20,998		541,443			(156,621)		8,677		0001
Purchased Call/S&P 500 INDEX/SPXI001SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/31/2025	1	2,145,000	5522.3	108,323			8,952		183,722			(53,716)		3,126		0001
Purchased Call/S&P 500 INDEX/SPXB05SSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	3,236,000	5408.42	152,092			28,910		241,363			(75,010)		7,086		0001
Purchased Call/S&P 500 INDEX/SPX815PST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	2,227,000	5427.13	121,372			7,690		215,255			(60,187)		2,855		0001
Purchased Call/S&P 500 INDEX/SPX815QS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/28/2025	1	5,997,000	5459.1	281,259			20,920		478,790			(138,714)		8,305		0001
Purchased Call/S&P 500 INDEX/SPXI002SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/06/2025	1	2,675,000	5240.03	81,588			8,091		130,842			(40,458)		4,258		0001
Purchased Call/S&P 500 INDEX/SPXH00XSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,535,000	5584.54	66,924			1,854		106,901			(33,187)		2,200		0001
Purchased Call/S&P 500 INDEX/SPXI006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	6,048,649	.5529	256,477			45,344		391,653			(127,534)		12,763		0001
Purchased Call/S&P 500 INDEX/SPXI008SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	1,763,550	.5634	77,912			16,788		111,562			(38,742)		4,102		0001
Purchased Call/S&P 500 INDEX/SPX815PSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2024	07/17/2025	1	2,766,194	.5588	113,137			5,028		199,050			(56,258)		2,985		0001
Purchased Call/S&P 500 INDEX/SPXI008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	1	3,734,739	.5633	153,730			32,699		223,030			(76,443)		8,632		0001
Purchased Call/S&P 500 INDEX/SPXA211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	3,689,000	5564.41	47,957			2,774		72,480			(23,781)		4,528		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815US6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	1,915,000	5626.02	109,538			22,934		166,877			(54,023)		4,398		0001
Purchased Call/S&P 500 INDEX/SPX815USZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	2,313,211	.5740	83,667			20,276		113,481			(41,949)		5,679		0001
Purchased Call/S&P 500 INDEX/SPXB05RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/23/2024	08/22/2025	1	3,125,000	5634.61	180,938			26,135		279,621			(89,972)		5,954		0001
Purchased Call/S&P 500 INDEX/SPX815RSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/13/2025	1	1,775,003	.5434	90,915			10,890		137,666			(45,332)		3,081		0001
Purchased Call/S&P 500 INDEX/SPXH00W8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	4,181,000	5567.19	200,688			1,118		354,289			(100,068)		1,895		0001
Purchased Call/S&P 500 INDEX/SPX815PS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	2,306,000	5537.02	131,903			733		244,929			(65,410)		1,045		0001
Purchased Call/S&P 500 INDEX/SPX815PSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	1,389,455	.5502	80,403			224		147,648			(39,981)		514		0001
Purchased Call/S&P 500 INDEX/SPXB05PSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/02/2024	08/04/2025	1	2,466,000	5346.56	113,683			10,648		195,904			(56,067)		3,818		0001
Purchased Call/S&P 500 INDEX/SPXI003SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2024	08/08/2025	1	5,003,000	5344.16	234,641			24,768		392,639			(116,676)		8,177		0001
Purchased Call/S&P 500 INDEX/SPX815TS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	5,481,000	5408.42	241,712			44,314		382,344			(120,192)		11,741		0001
Purchased Call/S&P 500 INDEX/SPX815TSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/11/2025	1	3,103,000	5554.13	155,771			30,897		240,606			(77,245)		6,939		0001
Purchased Call/S&P 500 INDEX/SPXB05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/21/2025	1	2,608,074	.5621	140,007			19,834		228,353			(69,619)		4,922		0001
Purchased Call/S&P 500 INDEX/SPXI002S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2024	08/01/2025	1	2,084,000	5446.68	72,315			6,210		117,413			(35,860)		3,085		0001
Purchased Call/S&P 500 INDEX/SPXI007ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/13/2024	09/12/2025	1	8,602,000	5626.02	111,826			22,676		154,626			(55,606)		19,366		0001
Purchased Call/S&P 500 INDEX/SPXB05SS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/30/2024	08/29/2025	1	1,756,440	.5592	98,562			16,198		151,858			(49,010)		3,561		0001
Purchased Call/S&P 500 INDEX/SPXB050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/19/2024	08/15/2025	1	2,116,169	.5554	120,724			15,132		189,986			(60,529)		3,756		0001
Purchased Call/S&P 500 INDEX/SPX815TS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	4,618,000	5408.42	216,584			39,707		346,221			(107,697)		9,893		0001
Purchased Call/S&P 500 INDEX/SPX815USJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/26/2025	1	5,197,000	5745.37	230,227			55,484		311,512			(114,167)		12,759		0001
Purchased Call/S&P 500 INDEX/SPXI006SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	1,901,952	.5529	108,033			19,100		173,161			(53,720)		4,013		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2024	07/17/2025	1	2,535,000	5588.27	139,425			6,145		242,577			(69,140)		2,735		0001
Purchased Call/S&P 500 INDEX/SPX815VS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	2,456,195	.5739	102,390			24,813		139,962			(51,337)		6,030		0001
Purchased Call/S&P 500 INDEX/SPX815SS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	2,410,000	5554.25	97,846			12,938		151,243			(48,256)		4,415		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2024	07/21/2025	1	4,184,000	.5505	209,618			11,549		361,577			(103,381)		5,018		0001
Purchased Call/S&P 500 INDEX/SPX815PSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/03/2025	1	6,042,644	.5564	259,945			1,452		444,710			(130,695)		2,739		0001
Purchased Call/S&P 500 INDEX/SPXI006SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2024	09/05/2025	1	2,465,000	5503.41	134,096			24,516		212,889			(66,497)		5,281		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	07/11/2025	1	1,874,459	.5592	108,522			3,015		182,449			(53,963)		1,627		0001
Purchased Call/S&P 500 INDEX/SPXB05TSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/16/2024	09/16/2025	1	2,042,000	5633.09	33,693			7,147		46,294			(16,708)		4,720		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815US6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/26/2025	1	6,175,000	5745.37	292,695			70,539		397,958			(145,145)		15,160		0001
Purchased Call/S&P 500 INDEX/SPXI007$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2025	1	2,187,000	5626.02	35,429			7,418		48,875			(17,473)		5,022		0001
Purchased Call/S&P 500 INDEX/SPX815RS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	3,094,000	5543.22	134,589			16,777		212,613			(66,741)		5,492		0001
Purchased Call/S&P 500 INDEX/SPXB055$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/27/2025	1	1,389,580	5626	65,236			10,416		100,197			(32,618)		2,770		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/16/2025	1	4,470,000	5667.2	153,321			6,336		247,369			(76,030)		4,679		0001
Purchased Call/S&P 500 INDEX/SPXH00W$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	2,033,000	5567.19	113,848			634		209,630			(56,767)		922		0001
Purchased Call/S&P 500 INDEX/SPXB05S$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/26/2025	1	1,857,479	5629	77,583			12,204		118,127			(38,899)		3,670		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/15/2025	1	2,905,710	5631	174,413			6,745		284,503			(86,727)		2,945		0001
Purchased Call/S&P 500 INDEX/SPXB050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	2,430,000	5570.64	143,127			20,617		229,206			(70,975)		4,630		0001
Purchased Call/S&P 500 INDEX/SPX815US0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2024	09/18/2025	1	5,264,896	5619	244,679			53,693		331,417			(121,667)		12,324		0001
Purchased Call/S&P 500 INDEX/SPXB05R$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	6,815,000	5634.61	320,987			46,365		484,446			(159,611)		12,985		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/16/2025	1	1,229,782	5667	66,302			2,747		114,450			(32,969)		1,287		0001
Purchased Call/S&P 500 INDEX/SPX815US4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,613,000	5626.02	122,027			25,548		181,364			(60,182)		6,001		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	4,358,048	5545	178,383			8,424		306,629			(88,701)		4,839		0001
Purchased Call/S&P 500 INDEX/SPXI001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	1	2,529,049	5439	117,338			9,400		181,619			(58,347)		3,625		0001
Purchased Call/S&P 500 INDEX/SPXI000$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	1,989,000	5564.41	73,991			4,280		120,047			(36,691)		2,442		0001
Purchased Call/S&P 500 INDEX/SPXI008$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2025	1	3,023,000	5702.55	115,479			26,404		161,432			(56,953)		7,251		0001
Purchased Call/S&P 500 INDEX/SPXI006$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/05/2025	1	7,985,000	5503.41	484,690			88,614		788,568			(240,353)		17,105		0001
Purchased Call/S&P 500 INDEX/SPX815US0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	7,459,000	5738.17	352,065			85,082		480,811			(175,065)		18,312		0001
Purchased Call/S&P 500 INDEX/SPXB050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2025	1	2,001,023	5621	94,945			13,451		151,608			(47,212)		3,776		0001
Purchased Call/S&P 500 INDEX/SPXI005$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2025	1	2,303,000	5634.61	100,871			15,284		150,326			(49,749)		4,510		0001
Purchased Call/S&P 500 INDEX/SPX815S$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,270,000	5554.25	163,173			21,577		260,665			(80,475)		5,991		0001
Purchased Call/S&P 500 INDEX/SPXB05R$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	1	4,005,000	5634.61	196,646			29,795		297,271			(96,983)		7,844		0001
Purchased Call/S&P 500 INDEX/SPX815S$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2024	08/22/2025	1	1,054,705	5571	60,615			8,780		92,012			(30,391)		2,010		0001
Purchased Call/S&P 500 INDEX/SPX815US9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,428,560	5596	106,356			21,567		155,413			(52,886)		5,467		0001
Purchased Call/S&P 500 INDEX/SPXI000$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	07/25/2025	1	4,621,000	5399.22	150,183			9,984		244,949			(74,474)		6,047		0001
Purchased Call/S&P 500 INDEX/SPXI008$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2025	1	3,524,000	5702.55	154,704			35,373		219,504			(76,298)		8,453		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815T$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	2,210,000	5595.76	106,522			21,540		160,897			(52,823)		4,975		0001
Purchased Call/S&P 500 INDEX/SPX815P$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/03/2025	1	6,217,874	.5567	284,589			1,590		496,228			(143,085)		2,819		0001
Purchased Call/S&P 500 INDEX/SPXI006$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/04/2025	1	2,241,000	5520.07	29,357			5,257		41,465			(14,558)		4,765		0001
Purchased Call/S&P 500 INDEX/SPXI000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	1,785,358	.5545	100,364			4,739		182,058			(49,906)		1,982		0001
Purchased Call/S&P 500 INDEX/SPX815P$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	5,786,000	5537.02	272,521			1,514		476,682			(135,140)		2,623		0001
Purchased Call/S&P 500 INDEX/SPXI004$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2025	1	2,872,000	5620.85	169,161			23,766		263,971			(83,885)		5,420		0001
Purchased Call/S&P 500 INDEX/SPX8150$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	2,482,000	5436.44	139,737			11,164		249,733			(69,294)		3,558		0001
Purchased Call/S&P 500 INDEX/SPX815T$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,618,000	5626.02	206,588			41,891		315,817			(102,726)		8,145		0001
Purchased Call/S&P 500 INDEX/SPXB05N$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	4,111,000	5615.35	136,074			3,780		222,952			(67,663)		3,568		0001
Purchased Call/S&P 500 INDEX/SPX815T$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,013,000	5626.02	119,315			24,194		175,273			(59,330)		6,783		0001
Purchased Call/S&P 500 INDEX/SPX815U$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	3,685,000	5738.17	165,457			39,985		225,581			(82,274)		9,047		0001
Purchased Call/S&P 500 INDEX/SPX815P$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	5,454,000	5537.02	244,339			1,357		422,190			(121,165)		2,472		0001
Purchased Call/S&P 500 INDEX/SPX815R$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	1,592,005	.5434	87,146			10,352		147,866			(43,334)		2,764		0001
Purchased Call/S&P 500 INDEX/SPX815R$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	2,471,000	5543.22	91,427			11,397		141,370			(45,338)		4,386		0001
Purchased Call/S&P 500 INDEX/SPX815R$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	1,777,059	.5434	101,674			12,077		173,553			(50,558)		3,085		0001
Purchased Call/S&P 500 INDEX/SPXB05U$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	2,699,165	.5719	110,424			25,623		152,477			(54,909)		6,513		0001
Purchased Call/S&P 500 INDEX/SPX815T$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	1,442,309	.5491	86,715			17,008		135,716			(43,119)		3,203		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	08/12/2025	1	4,670,997	.5344	198,739			23,058		307,411			(98,823)		8,016		0001
Purchased Call/S&P 500 INDEX/SPXB05O$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/11/2025	1	1,890,688	.5618	111,078			3,103		185,372			(55,847)		1,641		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	3,443,000	5570.64	166,641			24,004		258,212			(82,636)		6,560		0001
Purchased Call/S&P 500 INDEX/SPXB05N$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	2,104,000	5615.35	117,193			3,255		205,218			(58,274)		1,826		0001
Purchased Call/S&P 500 INDEX/SPX815S$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	5,418,000	5554.25	136,534			18,054		201,786			(67,337)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/11/2025	1	3,148,000	5615.35	144,808			4,022		250,935			(72,006)		2,732		0001
Purchased Call/S&P 500 INDEX/SPXH00U$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	1	2,694,000	5475.09	80,281					129,281			(39,811)		705		0001
Purchased Call/S&P 500 INDEX/SPX815R$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,350,000	5319.31	124,080			13,061		213,056			(61,530)		3,841		0001
Purchased Call/S&P 500 INDEX/SPX815S$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/21/2025	1	8,223,000	5620.85	387,303			54,415		586,318			(192,060)		15,519		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815S$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/15/2025	1	1,932,879	5554	111,235			13,982		172,498			(55,926)		3,431		0001
Purchased Call/S&P 500 INDEX/SPX815S$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/21/2025	1	4,571,000	5620.85	223,065			31,340		339,154			(110,616)		8,627		0001
Purchased Call/S&P 500 INDEX/SPX8150$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,621,000	5446.68	123,973			10,646		211,534			(61,477)		3,880		0001
Purchased Call/S&P 500 INDEX/SPX815S$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	4,970,000	5554.25	237,566			29,696		378,468			(118,130)		8,822		0001
Purchased Call/S&P 500 INDEX/SPX815S$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	10,484,000	5554.25	264,197			33,025		392,031			(131,373)		18,609		0001
Purchased Call/S&P 500 INDEX/SPX815S$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,734,000	5554.25	215,452			28,489		351,029			(106,258)		6,841		0001
Purchased Call/S&P 500 INDEX/SPX8150$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,451,000	5446.68	107,844			9,261		181,291			(53,479)		3,629		0001
Purchased Call/S&P 500 INDEX/SPXB05T$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	3,519,000	5713.64	204,454			45,308		294,581			(101,387)		8,289		0001
Purchased Call/S&P 500 INDEX/SPX815R$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/12/2025	1	3,248,929	5344	190,345			22,084		311,330			(94,650)		5,576		0001
Purchased Call/S&P 500 INDEX/SPXB050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/22/2025	1	2,542,935	5564	140,464			8,148		241,303			(69,846)		3,122		0001
Purchased Call/S&P 500 INDEX/SPXB05U$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	5,604,000	5702.55	321,109			71,358		468,061			(159,672)		13,200		0001
Purchased Call/S&P 500 INDEX/SPX815S$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	6,085,000	5554.25	267,740			33,468		421,599			(133,134)		10,801		0001
Purchased Call/S&P 500 INDEX/SPXB05T$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/17/2025	1	3,511,876	5634	178,834			38,533		267,525			(88,926)		8,169		0001
Purchased Call/S&P 500 INDEX/SPX815S$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	3,863,000	5554.25	224,054			28,007		367,163			(111,411)		6,857		0001
Purchased Call/S&P 500 INDEX/SPX815U$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2024	09/18/2025	1	3,899,072	5618	195,007			42,793		265,001			(96,968)		9,127		0001
Purchased Call/S&P 500 INDEX/SPXI000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	4,965,510	5505	223,876			10,601		356,724			(112,248)		5,513		0001
Purchased Call/S&P 500 INDEX/SPXH00U$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	1	2,315,000	5475.09	82,646					136,552			(40,983)		606		0001
Purchased Call/S&P 500 INDEX/SPXI004$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/21/2024	08/21/2025	1	2,926,000	5620.85	98,606			13,854		144,684			(48,898)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXI005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2025	1	2,399,045	5592	106,255			17,214		157,507			(52,981)		4,823		0001
Purchased Call/S&P 500 INDEX/SPX8150$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	7,457,732	5464	306,033			23,671		527,746			(152,176)		10,511		0001
Purchased Call/S&P 500 INDEX/SPX8150$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	2,641,000	5199.5	133,635			13,621		230,587			(66,268)		4,261		0001
Purchased Call/S&P 500 INDEX/SPX8150$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	2,819,187	5464	148,371			11,476		269,037			(73,778)		3,973		0001
Purchased Call/S&P 500 INDEX/SPXI005$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/23/2024	08/25/2025	1	3,534,000	5634.61	99,659			15,100		143,131			(49,151)		6,921		0001
Purchased Call/S&P 500 INDEX/SPX815S$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2024	08/22/2025	1	1,798,888	5622	80,688			11,720		120,443			(40,568)		3,427		0001
Purchased Call/S&P 500 INDEX/SPXI005$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	1	2,102,577	5592	96,297			15,826		142,915			(47,884)		4,262		0001
Purchased Call/S&P 500 INDEX/SPX815S$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,465,000	5554.25	165,627			21,901		262,710			(81,685)		6,348		0001
Purchased Call/S&P 500 INDEX/SPX815U$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,193,000	5626.02	99,782			20,891		148,192			(49,211)		5,036		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815U\$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	5,478,249	.5596	255,695			51,849		377,068			(127,145)		12,333		0001
Purchased Call/S&P 500 INDEX/SPXH00V\$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,300,000	5509.01	84,640			234		140,191			(41,972)		851		0001
Purchased Call/S&P 500 INDEX/SPXI006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	2,359,458	.5648	114,284			18,835		189,097			(57,460)		4,783		0001
Purchased Call/S&P 500 INDEX/SPXB05T\$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	1	2,885,826	.5625	134,211			27,291		198,224			(67,291)		6,497		0001
Purchased Call/S&P 500 INDEX/SPX815RSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/12/2025	1	2,159,134	.5344	106,022			12,301		166,913			(52,720)		3,705		0001
Purchased Call/S&P 500 INDEX/SPXB05TSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	6,500,000	5633.09	163,150			34,608		228,580			(80,905)		15,024		0001
Purchased Call/S&P 500 INDEX/SPXB05N\$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	2,123,256	.5573	125,410			2,425		226,670			(62,360)		1,572		0001
Purchased Call/S&P 500 INDEX/SPX8150\$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	2,026,973	.5464	92,846			7,181		163,198			(46,168)		2,857		0001
Purchased Call/S&P 500 INDEX/SPX8150\$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	2,371,176	.5464	135,981			10,518		251,687			(67,617)		3,342		0001
Purchased Call/S&P 500 INDEX/SPXB05N\$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	5,276,000	5576.98	293,873			6,477		526,997			(145,729)		4,142		0001
Purchased Call/S&P 500 INDEX/SPX8150\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	3,260,000	5459.1	165,282			11,019		287,930			(82,187)		4,266		0001
Purchased Call/S&P 500 INDEX/SPXB05U\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/19/2025	1	1,140,523	.5703	54,819			12,250		76,550			(27,562)		2,686		0001
Purchased Call/S&P 500 INDEX/SPX815S\$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,599,000	5554.25	144,764			18,096		235,638			(71,984)		4,613		0001
Purchased Call/S&P 500 INDEX/SPX815RST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	4,477,000	5543.22	208,181			25,950		333,384			(103,235)		7,947		0001
Purchased Call/S&P 500 INDEX/SPX815S\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	4,918,435	.5608	270,721			36,645		426,272			(134,617)		9,102		0001
Purchased Call/S&P 500 INDEX/SPX8150\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/30/2025	1	1,984,969	.5438	85,217			6,884		144,433			(42,491)		2,845		0001
Purchased Call/S&P 500 INDEX/SPX815RSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/08/2025	1	2,267,102	.5344	107,544			11,415		169,536			(54,071)		3,705		0001
Purchased Call/S&P 500 INDEX/SPXA212SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	2,488,000	5455.21	38,315			4,644		57,251			(19,000)		4,368		0001
Purchased Call/S&P 500 INDEX/SPXI003SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	08/08/2025	1	1,481,921	.5319	80,909			8,564		137,618			(40,566)		2,422		0001
Purchased Call/S&P 500 INDEX/SPX8150SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,243,000	5446.68	103,627			8,899		176,042			(51,387)		3,321		0001
Purchased Call/S&P 500 INDEX/SPX8150SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	4,234,000	5199.5	250,229			25,505		453,007			(124,086)		6,831		0001
Purchased Call/S&P 500 INDEX/SPX8150S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	3,203,000	5459.1	172,001			11,467		303,655			(85,528)		4,191		0001
Purchased Call/S&P 500 INDEX/SPXA211SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2024	07/22/2025	1	2,359,310	.5564	93,590			5,444		176,166			(46,666)		2,896		0001
Purchased Call/S&P 500 INDEX/SPXA213SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	5,123,000	5570.64	67,624			9,741		95,674			(33,534)		9,761		0001
Purchased Call/S&P 500 INDEX/SPXI002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	4,384,179	.5347	162,909			14,067		312,683			(81,680)		6,491		0001
Purchased Call/S&P 500 INDEX/SPXA213SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	2,264,000	5608.25	61,581			8,313		90,393			(30,537)		4,190		0001
Purchased Call/S&P 500 INDEX/SPXH00V\$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	13,189,492	.5475	587,338					989,860			(292,056)		3,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00X9N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,084,000	5584.54	22,507			623		34,221			(11,161)		1,809		0001
Purchased Call/S&P 500 INDEX/SPX815Q8S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/28/2025	1	1,353,000	5459.1	75,362			5,605		133,058			(37,168)		1,874		0001
Purchased Call/S&P 500 INDEX/SPXB05U8S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	4,137,000	5702.55	193,612			43,025		276,469			(96,274)		9,744		0001
Purchased Call/S&P 500 INDEX/SPXH00X8W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/10/2025	1	2,546,527	5634	111,228			2,781		197,375			(55,309)		2,108		0001
Purchased Call/S&P 500 INDEX/SPXA212S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	1	3,314,000	5346.56	85,501			8,008		137,524			(42,168)		5,131		0001
Purchased Call/S&P 500 INDEX/SPX815USP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	2,404,000	5738.17	110,824			26,783		151,106			(55,108)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXB05Q5Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2025	1	2,124,681	5621	87,235			12,358		136,343			(43,378)		4,010		0001
Purchased Call/S&P 500 INDEX/SPX815S5X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2024	08/26/2025	1	5,442,718	5617	253,151			39,162		376,875			(125,880)		10,754		0001
Purchased Call/S&P 500 INDEX/SPX815T84	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/03/2025	1	8,807,585	5529	401,914			71,057		627,694			(199,853)		18,584		0001
Purchased Call/S&P 500 INDEX/SPXB05T3F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	2,537,000	5633.09	67,992			14,422		95,666			(33,716)		5,864		0001
Purchased Call/S&P 500 INDEX/SPX815S3M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	742,231	5608	39,417			5,335		61,649			(19,600)		1,374		0001
Purchased Call/S&P 500 INDEX/SPXB05PSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	2,693,000	5199.5	116,607			11,886		195,637			(57,824)		4,345		0001
Purchased Call/S&P 500 INDEX/SPX815USG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	2,035,977	5703	86,776			19,337		120,396			(43,508)		4,796		0001
Purchased Call/S&P 500 INDEX/SPXI001S1D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2024	07/25/2025	1	1,375,693	5459	80,534			5,384		143,821			(40,379)		1,800		0001
Purchased Call/S&P 500 INDEX/SPXA212SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	2,095,000	5455.21	71,230			8,634		111,968			(35,322)		3,678		0001
Purchased Call/S&P 500 INDEX/SPXA214SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,047,000	5528.93	27,020			4,764		38,012			(13,399)		4,319		0001
Purchased Call/S&P 500 INDEX/SPX815PSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	5,314,000	5427.13	265,700			16,835		461,553			(131,758)		6,813		0001
Purchased Call/S&P 500 INDEX/SPXA217S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	4,638,000	5745.37	117,341			28,279		155,948			(58,188)		11,387		0001
Purchased Call/S&P 500 INDEX/SPX815SS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	6,020,000	5554.25	279,328			34,916		444,017			(138,897)		10,686		0001
Purchased Call/S&P 500 INDEX/SPXB05PSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	5,847,000	5346.56	268,962			23,161		465,544			(133,742)		8,656		0001
Purchased Call/S&P 500 INDEX/SPXH00Z98	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/17/2025	1	3,636,000	5588.27	159,984			7,052		270,252			(79,335)		3,923		0001
Purchased Call/S&P 500 INDEX/SPXB05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/22/2025	1	2,426,083	5564	140,427			8,146		242,651			(69,828)		2,978		0001
Purchased Call/S&P 500 INDEX/SPX815RSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	8,120,000	5455.21	376,768			45,669		621,994			(186,836)		14,256		0001
Purchased Call/S&P 500 INDEX/SPX8150S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	2,578,914	5522	101,694			8,474		182,104			(50,568)		3,758		0001
Purchased Call/S&P 500 INDEX/SPX815S8F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,305,980	5543	98,896			12,362		153,772			(49,176)		4,093		0001
Purchased Call/S&P 500 INDEX/SPX815T8A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	2,739,000	5408.42	159,684			29,275		265,623			(79,403)		5,867		0001
Purchased Call/S&P 500 INDEX/SPX815RSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	3,192,000	5543.22	181,944			22,680		299,974			(90,224)		5,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI007SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/13/2024	09/12/2025	1	2,710,000	5626.02	59,078			11,980		83,227			(29,377)		6,101		0001
Purchased Call/S&P 500 INDEX/SPX815Q$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	3,485,739	5464	125,271			9,689		210,562			(62,291)		4,913		0001
Purchased Call/S&P 500 INDEX/SPX815SSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	5,490,477	5608	252,004			34,111		388,949			(125,310)		10,161		0001
Purchased Call/S&P 500 INDEX/SPX815RS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,240,000	5319.31	108,416			11,412		182,529			(53,762)		3,661		0001
Purchased Call/S&P 500 INDEX/SPXB05R$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/28/2024	08/27/2025	1	2,660,821	5625	113,388			17,854		173,496			(56,382)		5,303		0001
Purchased Call/S&P 500 INDEX/SPX815USB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,828,571	5596	152,161			30,855		227,514			(75,662)		6,368		0001
Purchased Call/S&P 500 INDEX/SPX815Q$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	2,490,000	5436.44	112,299			8,972		190,915			(55,688)		3,569		0001
Purchased Call/S&P 500 INDEX/SPXA211$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	2,572,000	5346.56	78,446			6,755		128,031			(39,007)		3,808		0001
Purchased Call/S&P 500 INDEX/SPX815S$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	1,557,970	5543	88,871			11,109		144,416			(44,191)		2,765		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2024	07/17/2025	1	4,195,000	5588.27	198,424			8,746		338,942			(98,396)		4,527		0001
Purchased Call/S&P 500 INDEX/SPX815S$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	5,092,291	5608	220,290			29,818		337,543			(109,540)		9,424		0001
Purchased Call/S&P 500 INDEX/SPX815S$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/21/2025	1	3,508,000	5620.85	158,912			22,327		239,607			(78,803)		6,620		0001
Purchased Call/S&P 500 INDEX/SPX815RS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	3,871,000	5319.31	182,324			19,192		306,467			(90,413)		6,327		0001
Purchased Call/S&P 500 INDEX/SPXA212$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2024	08/08/2025	1	1,560,495	5344	64,307			6,807		105,951			(32,243)		2,550		0001
Purchased Call/S&P 500 INDEX/SPX815T$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/04/2025	1	3,632,000	5520.07	172,520			30,892		265,688			(85,551)		7,722		0001
Purchased Call/S&P 500 INDEX/SPXA215$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	2,472,000	5408.42	81,576			14,956		125,095			(40,564)		5,296		0001
Purchased Call/S&P 500 INDEX/SPXI000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	1,248,687	5505	71,825			3,401		119,321			(36,012)		1,386		0001
Purchased Call/S&P 500 INDEX/SPXI001$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	1	3,461,069	5459	153,865			10,286		257,900			(77,146)		4,529		0001
Purchased Call/S&P 500 INDEX/SPXH00X$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	1,998,000	5584.54	95,105			2,634		165,086			(47,162)		1,734		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/15/2024	07/15/2025	1	2,030,000	5631.22	67,599			2,607		109,916			(33,522)		2,058		0001
Purchased Call/S&P 500 INDEX/SPX8150$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	2,843,985	5522	104,349			8,696		184,439			(51,888)		4,144		0001
Purchased Call/S&P 500 INDEX/SPXA217$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	3,853,000	5745.37	104,416			25,164		138,763			(51,779)		9,459		0001
Purchased Call/S&P 500 INDEX/SPXA214$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	1,703,000	5528.93	17,030			3,003		23,775			(8,445)		3,593		0001
Purchased Call/S&P 500 INDEX/SPXA215$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	3,621,293	5554	170,570			34,114		252,986			(84,816)		8,097		0001
Purchased Call/S&P 500 INDEX/SPX815RSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	3,485,000	5455.21	165,886			20,107		274,432			(82,261)		6,118		0001
Purchased Call/S&P 500 INDEX/SPX815Q$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/06/2024	08/06/2025	1	3,227,000	5240.03	190,716			18,914		344,142			(94,574)		5,137		0001
Purchased Call/S&P 500 INDEX/SPX815RSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	2,673,740	5434	108,073			12,837		173,065			(53,739)		4,642		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05US4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2025	1	4,163,000	5702.55	244,784			55,970		356,929			(120,725)		9,985		0001
Purchased Call/S&P 500 INDEX/SPXH00V5F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	1,954,607	.5475	74,638					122,065			(37,114)		511		0001
Purchased Call/S&P 500 INDEX/SPXI002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	1	3,067,000	5186.33	68,394			6,594		106,977			(33,916)		4,816		0001
Purchased Call/S&P 500 INDEX/SPXH00W5C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	3,209,000	5567.19	182,592			1,017		337,172			(91,045)		1,455		0001
Purchased Call/S&P 500 INDEX/SPX815QSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/25/2025	1	1,510,952	.5455	65,693			4,404		114,469			(33,029)		1,977		0001
Purchased Call/S&P 500 INDEX/SPXB05R96	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/23/2024	08/25/2025	1	3,294,000	5634.61	187,429			28,398		288,400			(92,438)		6,451		0001
Purchased Call/S&P 500 INDEX/SPX815USF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	1,899,056	.5703	68,651			15,298		94,098			(34,421)		4,473		0001
Purchased Call/S&P 500 INDEX/SPXH00WSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	3,659,970	.5537	139,630			778		228,373			(69,622)		1,659		0001
Purchased Call/S&P 500 INDEX/SPXL13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	2,449,000	.5505	64,409			3,042		102,632			(32,027)		2,719		0001
Purchased Call/S&P 500 INDEX/SPXH00WS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	3,017,000	5567.19	93,225			519		150,637			(46,484)		1,368		0001
Purchased Call/S&P 500 INDEX/SPXA217SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,848,000	5738.17	72,909			17,620		97,168			(36,254)		6,992		0001
Purchased Call/S&P 500 INDEX/SPX815US1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	1,858,000	5626.02	71,161			14,899		104,152			(35,096)		4,267		0001
Purchased Call/S&P 500 INDEX/SPX815RSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	5,700,000	5455.21	251,940			30,538		411,766			(124,935)		10,007		0001
Purchased Call/S&P 500 INDEX/SPXI001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	3,193,000	5522.3	175,934			14,540		303,991			(87,244)		4,653		0001
Purchased Call/S&P 500 INDEX/SPXA214SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	6,464,000	5648.4	283,123			46,530		416,416			(140,784)		13,104		0001
Purchased Call/S&P 500 INDEX/SPXA216ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/24/2024	09/24/2025	1	2,486,000	5732.93	32,567			7,626		42,969			(16,149)		6,034		0001
Purchased Call/S&P 500 INDEX/SPXI004SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	2,147,000	5634.61	93,824			13,552		140,500			(46,654)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXB05RSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/28/2024	08/28/2025	1	4,209,000	5592.18	190,668			30,465		287,284			(94,550)		8,461		0001
Purchased Call/S&P 500 INDEX/SPXL13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	1,884,000	5475.09	19,217					29,189			(9,529)		493		0001
Purchased Call/S&P 500 INDEX/SPXB05RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/26/2024	08/22/2025	1	3,166,651	.5635	173,057			25,067		271,967			(86,768)		6,033		0001
Purchased Call/S&P 500 INDEX/SPXH00Y9H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/12/2024	07/14/2025	1	1,809,000	5615.35	92,440			3,311		161,152			(45,590)		1,771		0001
Purchased Call/S&P 500 INDEX/SPX815US5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	4,058,000	5738.17	204,523			49,426		280,290			(101,700)		9,963		0001
Purchased Call/S&P 500 INDEX/SPX815SSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,561,000	5554.25	158,821			21,001		248,558			(78,328)		6,524		0001
Purchased Call/S&P 500 INDEX/SPX815TS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/02/2025	1	1,519,420	.5648	59,107			10,315		97,374			(29,472)		3,181		0001
Purchased Call/S&P 500 INDEX/SPX815US5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,407,000	5626.02	116,499			24,391		173,984			(57,456)		5,528		0001
Purchased Call/S&P 500 INDEX/SPX815TSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	5,591,000	5408.42	339,933			62,321		572,882			(169,033)		11,977		0001
Purchased Call/S&P 500 INDEX/SPX815TSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,496,000	5626.02	113,069			22,928		169,070			(56,224)		5,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00ZS$	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/18/2025	1	3,147,000	.5505	170,882			8,069		301,088			(84,972)		3,494		0001
Purchased Call/S&P 500 INDEX/SPX815U$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	1,667,337	.5745	86,159			20,822		117,583			(42,843)		4,093		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2025	1	7,402,000	.5505	343,453			18,923		583,233			(169,387)		8,877		0001
Purchased Call/S&P 500 INDEX/SPXA213$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	6,667,000	5570.64	168,008			24,201		246,071			(83,314)		12,703		0001
Purchased Call/S&P 500 INDEX/SPX815T$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,754,000	5626.02	93,636			18,987		135,934			(46,561)		6,200		0001
Purchased Call/S&P 500 INDEX/SPXH00XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	3,674,000	5633.91	47,762			1,184		73,093			(23,685)		3,041		0001
Purchased Call/S&P 500 INDEX/SPXL13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	3,770,038	.5577	179,546			3,968		301,073			(89,280)		2,960		0001
Purchased Call/S&P 500 INDEX/SPXB05S$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2025	1	1,169,013	.5521	57,874			10,479		103,341			(28,857)		2,486		0001
Purchased Call/S&P 500 INDEX/SPXL13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,457,000	5567.19	43,735			244		67,488			(21,807)		1,114		0001
Purchased Call/S&P 500 INDEX/SPXL13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	5,279,000	5427.13	131,447			8,329		207,567			(65,183)		6,768		0001
Purchased Call/S&P 500 INDEX/SPXH00WSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	2,351,000	5567.19	127,189			709		232,452			(63,419)		1,066		0001
Purchased Call/S&P 500 INDEX/SPXL13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	4,783,000	.5505	102,356			4,833		160,592			(50,897)		5,311		0001
Purchased Call/S&P 500 INDEX/SPXL13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	5,492,000	5572.85	71,945			1,387		109,609			(35,677)		4,065		0001
Purchased Call/S&P 500 INDEX/SPXL13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	3,070,000	.5505	85,039			4,016		136,154			(42,286)		3,409		0001
Purchased Call/S&P 500 INDEX/SPXL13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/22/2025	1	3,132,763	.5564	120,414			6,985		196,480			(59,876)		3,846		0001
Purchased Call/S&P 500 INDEX/SPXB05RSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	5,002,000	5648.4	225,090			36,993		331,429			(111,927)		10,140		0001
Purchased Call/S&P 500 INDEX/SPXB05RSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	1,955,000	5591.96	114,759			18,808		180,107			(56,908)		3,963		0001
Purchased Call/S&P 500 INDEX/SPXL13T$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	1,972,000	5463.54	46,145			3,559		72,153			(22,883)		2,779		0001
Purchased Call/S&P 500 INDEX/SPXB05PSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	4,146,000	5346.56	195,277			16,815		339,731			(97,102)		6,138		0001
Purchased Call/S&P 500 INDEX/SPXL13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	3,816,000	5459.1	135,850			9,057		222,882			(67,552)		4,993		0001
Purchased Call/S&P 500 INDEX/SPX815T$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	8,990,000	5626.02	223,851			45,392		319,480			(111,311)		20,239		0001
Purchased Call/S&P 500 INDEX/SPXB05S$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	2,718,685	.5503	141,822			26,001		251,756			(70,522)		5,824		0001
Purchased Call/S&P 500 INDEX/SPX815TSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	2,098,000	5595.76	105,110			21,255		159,644			(52,123)		4,723		0001
Purchased Call/S&P 500 INDEX/SPXI009$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	1	2,358,388	.5722	124,409			29,720		168,080			(61,863)		5,757		0001
Purchased Call/S&P 500 INDEX/SPX815U$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/29/2025	1	5,768,000	5738.17	272,250			67,500		371,148			(134,270)		14,400		0001
Purchased Call/S&P 500 INDEX/SPXL13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	4,507,000	5572.85	132,506			2,555		213,443			(65,708)		3,336		0001
Purchased Call/S&P 500 INDEX/SPXH00XSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	2,995,000	5633.91	166,522			4,129		284,475			(82,577)		2,479		0001
Purchased Call/S&P 500 INDEX/SPXI005$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	1	2,740,755	.5571	124,446			17,976		182,320			(61,881)		5,222		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00VS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,816,000	5509.01	158,822			439		294,109			(78,759)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXB05RSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	6,983,000	5592.18	338,676			54,113		514,765			(167,946)		14,038		0001
Purchased Call/S&P 500 INDEX/SPXL13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	5,206,000	5459.1	128,588			9,564		203,485			(63,418)		7,210		0001
Purchased Call/S&P 500 INDEX/SPX815RSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	2,060,000	5543.22	103,206			12,865		166,493			(51,179)		3,657		0001
Purchased Call/S&P 500 INDEX/SPXL13TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	8,726,000	5459.1	215,532			14,369		341,785			(107,174)		11,418		0001
Purchased Call/S&P 500 INDEX/SPXB05US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	5,118,000	5702.55	304,009			67,558		443,745			(151,169)		12,055		0001
Purchased Call/S&P 500 INDEX/SPXL13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	3,423,000	5615.35	80,441			2,234		127,275			(39,999)		2,971		0001
Purchased Call/S&P 500 INDEX/SPXL13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	3,270,000	5615.35	42,510			1,522		64,862			(20,965)		3,202		0001
Purchased Call/S&P 500 INDEX/SPXI009S9F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/24/2024	09/24/2025	1	2,154,000	5732.93	58,589			13,719		79,039			(29,054)		5,228		0001
Purchased Call/S&P 500 INDEX/SPXL13TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,113,000	5459.1	33,597			2,499		51,789			(16,569)		2,926		0001
Purchased Call/S&P 500 INDEX/SPXB05PSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	2,160,000	5346.56	107,352			9,244		187,952			(53,381)		3,198		0001
Purchased Call/S&P 500 INDEX/SPXB05PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2024	08/05/2025	1	6,622,943	5186	305,101			29,499		486,102			(151,712)		10,400		0001
Purchased Call/S&P 500 INDEX/SPXB05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2025	1	2,018,230	5634	107,888			2,697		193,666			(53,648)		1,670		0001
Purchased Call/S&P 500 INDEX/SPX815TST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	7,694,000	5626.02	357,771			72,548		535,282			(177,903)		17,322		0001
Purchased Call/S&P 500 INDEX/SPXI009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	1	2,231,681	5722	102,605			24,511		137,940			(51,021)		5,448		0001
Purchased Call/S&P 500 INDEX/SPXB05TSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	1,962,000	5713.64	98,296			21,783		139,981			(48,744)		4,621		0001
Purchased Call/S&P 500 INDEX/SPXL13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	2,516,000	5509.01	56,358			156		87,975			(27,948)		931		0001
Purchased Call/S&P 500 INDEX/SPXB05TSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	2,910,000	5633.09	66,348			14,074		92,401			(32,901)		6,726		0001
Purchased Call/S&P 500 INDEX/SPXL13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	3,570,000	5537.02	122,094			678		199,651			(60,545)		1,618		0001
Purchased Call/S&P 500 INDEX/SPX921ZSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2025	1	2,957,000	5572.85	52,339			1,009		81,126			(25,954)		2,189		0001
Purchased Call/S&P 500 INDEX/SPXB05TSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	10,133,929	5633	464,412			98,784		685,196			(230,930)		23,423		0001
Purchased Call/S&P 500 INDEX/SPXB05SS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2025	1	3,605,853	5592	198,522			32,163		305,564			(98,987)		7,249		0001
Purchased Call/S&P 500 INDEX/SPXB050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	2,178,000	5570.64	123,275			17,757		195,852			(61,131)		4,150		0001
Purchased Call/S&P 500 INDEX/SPX815US7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,050,000	5626.02	122,385			25,623		186,993			(60,359)		4,708		0001
Purchased Call/S&P 500 INDEX/SPXB050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/15/2025	1	10,626,112	5631	465,825			18,015		761,526			(231,633)		10,771		0001
Purchased Call/S&P 500 INDEX/SPXA216S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/19/2024	09/19/2025	1	2,757,000	5713.64	44,939			9,959		59,890			(22,285)		6,494		0001
Purchased Call/S&P 500 INDEX/SPXB05NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	4,246,512	5573	255,537			4,941		460,793			(127,066)		3,143		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05RS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/23/2024	08/25/2025	1	2,792,000	5634.61	164,449			24,916		253,275			(81,104)		5,468		0001
Purchased Call/S&P 500 INDEX/SPXB05US8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/24/2024	09/23/2025	1	3,471,172	5719	148,982			34,570		206,655			(74,082)		8,375		0001
Purchased Call/S&P 500 INDEX/SPX815TS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/04/2025	1	3,454,000	5520.07	207,585			37,171		331,679			(102,940)		7,344		0001
Purchased Call/S&P 500 INDEX/SPXB05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/02/2024	08/01/2025	1	5,120,000	5346.56	281,600			24,249		505,845			(140,026)		7,580		0001
Purchased Call/S&P 500 INDEX/SPX815QSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,044,000	5446.68	102,404			8,794		176,617			(50,781)		3,026		0001
Purchased Call/S&P 500 INDEX/SPX815SSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	1,419,064	5543	65,723			8,215		103,325			(32,681)		2,519		0001
Purchased Call/S&P 500 INDEX/SPX815SSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	4,362,487	5600	205,080			28,326		312,106			(101,976)		8,153		0001
Purchased Call/S&P 500 INDEX/SPX815USX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	2,499,236	5745	108,820			26,298		147,336			(54,111)		6,136		0001
Purchased Call/S&P 500 INDEX/SPXL13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,561,000	5567.19	37,647			210		57,556			(18,771)		1,161		0001
Purchased Call/S&P 500 INDEX/SPXI003SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2024	08/11/2025	1	4,369,000	5344.16	215,829			24,377		364,058			(106,444)		7,410		0001
Purchased Call/S&P 500 INDEX/SPXL13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	5,249,000	5505	174,267			8,229		283,830			(86,655)		5,828		0001
Purchased Call/S&P 500 INDEX/SPXI008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	999,825	5634	57,502			12,390		84,657			(28,593)		2,326		0001
Purchased Call/S&P 500 INDEX/SPXB05RSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/28/2024	08/28/2025	1	3,583,000	5592.18	156,935			25,075		235,988			(77,823)		7,203		0001
Purchased Call/S&P 500 INDEX/SPXB05PSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/02/2024	08/01/2025	1	2,851,317	5447	138,690			11,943		274,896			(68,964)		4,221		0001
Purchased Call/S&P 500 INDEX/SPXI003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	3,526,704	5186	215,961			20,880		362,170			(107,387)		5,538		0001
Purchased Call/S&P 500 INDEX/SPXB05PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/23/2024	07/22/2025	1	1,961,007	5564	118,110			6,852		204,609			(58,730)		2,407		0001
Purchased Call/S&P 500 INDEX/SPX815US0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	4,401,000	5626.02	120,147			25,155		170,971			(59,255)		10,107		0001
Purchased Call/S&P 500 INDEX/SPXB05PSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/02/2024	08/04/2025	1	4,629,000	5346.56	218,026			20,421		378,448			(107,528)		7,167		0001
Purchased Call/S&P 500 INDEX/SPXB05RSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/27/2024	08/26/2025	1	4,881,034	5617	214,878			33,241		319,665			(106,848)		9,644		0001
Purchased Call/S&P 500 INDEX/SPX815SSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/03/2024	08/29/2025	1	1,632,388	5648	68,392			11,271		110,774			(34,386)		3,309		0001
Purchased Call/S&P 500 INDEX/SPXA215SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/10/2025	1	1,561,042	5492	80,755			15,971		117,669			(40,266)		3,467		0001
Purchased Call/S&P 500 INDEX/SPX815UST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/29/2025	1	2,169,000	5738.17	96,521			23,931		131,085			(47,603)		5,415		0001
Purchased Call/S&P 500 INDEX/SPXB050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/12/2024	07/14/2025	1	2,482,000	5615.35	114,420			4,098		196,181			(56,431)		2,430		0001
Purchased Call/S&P 500 INDEX/SPXH00Y8O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/15/2024	07/11/2025	1	2,167,525	5615	122,814			3,421		209,198			(61,577)		1,881		0001
Purchased Call/S&P 500 INDEX/SPXB05NSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/12/2024	07/14/2025	1	2,583,000	5615.35	110,552			3,959		187,387			(54,523)		2,529		0001
Purchased Call/S&P 500 INDEX/SPXL13SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,077,000	5399.22	52,133			3,466		82,683			(25,852)		2,718		0001
Purchased Call/S&P 500 INDEX/SPX815TSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	4,249,000	5626.02	105,800			22,151		150,596			(52,179)		9,758		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815US2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	3,598,000	5626.02	155,434			32,543		229,614			(76,658)		8,263		0001
Purchased Call/S&P 500 INDEX/SPXB05QSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/20/2025	1	1,264,525	5597	68,331			9,517		109,876			(34,071)		2,363		0001
Purchased Call/S&P 500 INDEX/SPXH00ZST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/19/2024	07/18/2025	1	3,699,000	5505	207,514			9,799		369,346			(103,187)		4,107		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	2,265,000	5597.12	81,993			11,294		123,019			(40,660)		4,233		0001
Purchased Call/S&P 500 INDEX/SPXB05RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	3,067,695	5571	177,597			25,653		270,805			(88,311)		5,845		0001
Purchased Call/S&P 500 INDEX/SPXL13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	3,933,000	5576.98	49,556			1,092		76,471			(24,574)		3,088		0001
Purchased Call/S&P 500 INDEX/SPXB05TS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	5,762,000	5554.13	270,238			53,601		413,262			(134,008)		12,884		0001
Purchased Call/S&P 500 INDEX/SPXB05QSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	3,121,000	5344.16	158,547			16,736		268,970			(78,838)		5,101		0001
Purchased Call/S&P 500 INDEX/SPXB05NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	8,431,722	5573	366,630			7,090		627,438			(182,308)		6,241		0001
Purchased Call/S&P 500 INDEX/SPXL13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	4,578,000	5537.02	59,972			333		91,458			(29,739)		2,075		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/17/2024	07/16/2025	1	2,816,598	5667	119,861			4,967		211,471			(59,601)		2,949		0001
Purchased Call/S&P 500 INDEX/SPXL13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	2,157,000	5543.22	61,906			7,717		93,729			(30,699)		3,829		0001
Purchased Call/S&P 500 INDEX/SPXB05NSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	8,793,957	5573	402,579			7,785		696,703			(200,184)		6,509		0001
Purchased Call/S&P 500 INDEX/SPXL13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	4,354,000	5567.19	109,721			1,814		173,825			(54,113)		3,015		0001
Purchased Call/S&P 500 INDEX/SPXL13QSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	5,523,000	5588.27	136,418			6,013		216,942			(67,648)		5,960		0001
Purchased Call/S&P 500 INDEX/SPXL13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	3,866,000	5522.3	95,877			7,924		148,996			(47,544)		5,633		0001
Purchased Call/S&P 500 INDEX/SPXB05QSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	1,861,759	5319	104,178			10,997		177,780			(51,803)		3,043		0001
Purchased Call/S&P 500 INDEX/SPX815USH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	3,740,873	5703	173,512			38,666		242,206			(86,996)		8,811		0001
Purchased Call/S&P 500 INDEX/SPXL13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	4,341,000	5427.13	144,989			9,187		236,030			(71,899)		5,566		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/15/2025	1	2,056,535	5543	109,519			13,728		169,435			(54,911)		3,650		0001
Purchased Call/S&P 500 INDEX/SPXB05RSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	3,757,000	5592.18	190,104			30,375		291,195			(94,271)		7,552		0001
Purchased Call/S&P 500 INDEX/SPXB05RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/27/2024	08/26/2025	1	3,549,843	5617	196,046			30,328		300,223			(97,485)		7,014		0001
Purchased Call/S&P 500 INDEX/SPXB05RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	6,144,000	5634.61	296,141			42,776		448,151			(147,257)		11,706		0001
Purchased Call/S&P 500 INDEX/SPXL13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	6,456,000	5505	160,754			7,591		254,759			(79,936)		7,168		0001
Purchased Call/S&P 500 INDEX/SPXB05RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	1,257,490	5622	65,070			10,246		102,714			(32,356)		2,506		0001
Purchased Call/S&P 500 INDEX/SPXI002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	2,935,463	5186	115,334			11,151		180,028			(57,350)		4,609		0001
Purchased Call/S&P 500 INDEX/SPXL13QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	3,102,000	5588.27	103,917			4,580		169,432			(51,531)		3,347		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	2,093,000	5584.54	62,790			1,739		101,624			(31,137)		1,817		0001
Purchased Call/S&P 500 INDEX/SPXM131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	2,623,000	5634.61	51,673			7,464		73,199			(25,695)		4,998		0001
Purchased Call/S&P 500 INDEX/SPXM137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	5,931,000	5718.57	150,054			34,723		202,542			(74,410)		14,311		0001
Purchased Call/S&P 500 INDEX/SPXM136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	3,703,000	5634.58	48,509			10,423		66,217			(24,055)		8,614		0001
Purchased Call/S&P 500 INDEX/SPXM137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	2,545,000	5718.57	33,594			7,774		44,306			(16,659)		6,141		0001
Purchased Call/S&P 500 INDEX/SPXM136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,709,000	5634.58	60,411			12,981		83,871			(29,957)		6,302		0001
Purchased Call/S&P 500 INDEX/SPXM136SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/18/2025	1	1,657,387	5618	63,691			13,977		85,317			(31,670)		3,880		0001
Purchased Call/S&P 500 INDEX/SPXM135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	2,933,000	5595.76	81,537			16,488		117,547			(40,434)		6,603		0001
Purchased Call/S&P 500 INDEX/SPXM137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	1,812,000	5722.26	37,871			8,972		50,480			(18,780)		4,423		0001
Purchased Call/S&P 500 INDEX/SPXB05PST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	4,030,543	5447	160,750			13,842		303,351			(79,933)		5,967		0001
Purchased Call/S&P 500 INDEX/SPXL13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,614,000	5567.19	38,308			213		57,758			(19,101)		1,638		0001
Purchased Call/S&P 500 INDEX/SPXA215S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2025	1	2,478,000	5408.42	43,365			8,243		63,914			(21,387)		5,426		0001
Purchased Call/S&P 500 INDEX/SPXB050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	3,849,000	5544.59	178,979			8,428		305,566			(88,754)		4,274		0001
Purchased Call/S&P 500 INDEX/SPX815T9N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,706,000	5626.02	79,015			16,023		113,415			(39,291)		6,092		0001
Purchased Call/S&P 500 INDEX/SPX815TSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,171,000	5626.02	151,257			30,672		226,334			(75,213)		7,139		0001
Purchased Call/S&P 500 INDEX/SPXM138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/24/2025	1	1,645,351	5733	35,749			8,488		47,319			(17,874)		3,993		0001
Purchased Call/S&P 500 INDEX/SPXM138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	1,884,481	5745	69,808			16,870		94,479			(34,712)		4,627		0001
Purchased Call/S&P 500 INDEX/SPXL13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	11,134,000	5567.19	145,855			813		222,424			(72,727)		5,047		0001
Purchased Call/S&P 500 INDEX/SPXL13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,344,000	5567.19	54,507			304		83,502			(27,179)		1,516		0001
Purchased Call/S&P 500 INDEX/SPXL13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,502,000	5567.19	93,503			521		148,643			(46,623)		1,587		0001
Purchased Call/S&P 500 INDEX/SPXL13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	4,718,000	5505	110,401			5,213		174,617			(54,897)		5,239		0001
Purchased Call/S&P 500 INDEX/SPXL13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,157,000	5615.35	31,277			869		48,219			(15,552)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXL13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	16,702,000	5344.16	215,456			22,743		325,414			(107,136)		27,298		0001
Purchased Call/S&P 500 INDEX/SPXL13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	3,512,000	5555.74	98,687			5,981		155,481			(48,938)		4,408		0001
Purchased Call/S&P 500 INDEX/SPXI006SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2024	09/05/2025	1	2,699,000	5503.41	46,693			8,537		67,299			(23,154)		5,782		0001
Purchased Call/S&P 500 INDEX/SPXI006SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	1	2,241,000	5520.07	98,604			17,656		150,209			(48,897)		4,765		0001
Purchased Call/S&P 500 INDEX/SPXL13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	9,627,747	5585	431,397			11,983		698,302			(214,513)		8,357		0001
Purchased Call/S&P 500 INDEX/SPXH00YSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/16/2025	1	4,803,000	5667.2	259,842			10,737		426,698			(128,853)		5,028		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,109,000	5567.19	43,867			244		68,460			(21,873)		956		0001
Purchased Call/S&P 500 INDEX/SPXB05QST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	07/19/2024	07/18/2025	1	4,786,000	5505	212,977			10,057		361,049			(105,903)		5,314		0001
Purchased Call/S&P 500 INDEX/SPXL13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,856,671	5400	117,433			7,829		188,085			(58,394)		3,738		0001
Purchased Call/S&P 500 INDEX/SPXL13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	2,035,000	5567.19	44,770			740		70,080			(22,080)		1,409		0001
Purchased Call/S&P 500 INDEX/SPXB05NSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	07/09/2024	07/08/2025	1	2,296,014	5573	129,656			2,507		234,184			(64,472)		1,700		0001
Purchased Call/S&P 500 INDEX/SPXL13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/11/2025	1	3,605,055	5615	154,953			4,316		257,411			(77,691)		3,129		0001
Purchased Call/S&P 500 INDEX/SPXB05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	08/28/2024	08/28/2025	1	2,851,000	5592.18	160,796			25,692		250,483			(79,737)		5,731		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/19/2025	1	2,254,517	5608	85,349			11,553		129,248			(42,440)		4,172		0001
Purchased Call/S&P 500 INDEX/SPXM132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	17,659,000	5648.4	446,773			73,425		632,693			(222,159)		35,798		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	2,344,000	5620.85	34,457			4,841		48,753			(17,087)		4,424		0001
Purchased Call/S&P 500 INDEX/SPXL13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	2,018,000	5567.19	31,481			520		48,352			(15,526)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXL13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,154,000	5399.22	47,173			3,136		74,169			(23,392)		2,819		0001
Purchased Call/S&P 500 INDEX/SPXL130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	1,325,653	5573	79,829			1,548		138,418			(39,805)		981		0001
Purchased Call/S&P 500 INDEX/SPXM135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/10/2025	1	2,593,885	5496	113,592			22,279		170,031			(56,484)		5,760		0001
Purchased Call/S&P 500 INDEX/SPXL130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	2,410,000	5667.2	68,444			2,828		108,877			(33,941)		2,523		0001
Purchased Call/S&P 500 INDEX/SPXL13SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,239,000	5399.22	62,468			4,153		100,044			(30,977)		2,930		0001
Purchased Call/S&P 500 INDEX/SPXL130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	3,287,000	5633.91	156,790			3,887		267,927			(77,751)		2,720		0001
Purchased Call/S&P 500 INDEX/SPX921ZSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	1	1,720,262	5567	97,533			545		179,533			(49,037)		780		0001
Purchased Call/S&P 500 INDEX/SPXB05QS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	08/08/2024	08/08/2025	1	2,946,000	5319.31	127,267			13,397		209,890			(63,111)		4,815		0001
Purchased Call/S&P 500 INDEX/SPXL130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	2,004,000	5576.98	63,527			1,400		103,690			(31,502)		1,573		0001
Purchased Call/S&P 500 INDEX/SPXL13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	6,123,000	5567.19	145,727			812		229,328			(72,663)		2,776		0001
Purchased Call/S&P 500 INDEX/SPXI004ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	2,734,000	5634.61	77,099			11,136		111,026			(38,338)		5,209		0001
Purchased Call/S&P 500 INDEX/SPXI001SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	5,755,000	5522.3	266,457			22,021		444,418			(132,133)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXL13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	3,027,000	5505	94,745			4,474		153,407			(47,112)		3,361		0001
Purchased Call/S&P 500 INDEX/SPXL13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,911,000	5459.1	59,093			3,940		92,794			(29,384)		3,809		0001
Purchased Call/S&P 500 INDEX/SPXL13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/11/2025	1	6,266,082	5610	290,889			8,103		486,369			(145,847)		5,439		0001
Purchased Call/S&P 500 INDEX/SPXL13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,131,000	5344.39	19,392			2,244		29,021			(9,616)		3,657		0001
Purchased Call/S&P 500 INDEX/SPXL130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	834,519	5577	48,270			1,067		83,112			(24,002)		655		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05U5T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2024	09/23/2025	1	4,149,474	.5719	213,802			49,612		301,947			(106,314)		10,012		0001
Purchased Call/S&P 500 INDEX/SPXL13D5N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	1,890,596	.5577	117,613			2,599		201,702			(58,483)		1,484		0001
Purchased Call/S&P 500 INDEX/SPX815T5E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	1,637,452	.5493	87,018			17,067		133,512			(43,270)		3,636		0001
Purchased Call/S&P 500 INDEX/SPXL13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	2,187,000	5475.09	35,429					54,652			(17,569)		572		0001
Purchased Call/S&P 500 INDEX/SPXL13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	2,406,000	5434.43	31,037			3,677		46,352			(15,391)		4,177		0001
Purchased Call/S&P 500 INDEX/SPXA210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	3,310,000	5544.59	111,878			5,268		183,057			(55,479)		3,675		0001
Purchased Call/S&P 500 INDEX/SPXL13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,646,000	5615.35	42,601			1,183		65,705			(21,183)		2,297		0001
Purchased Call/S&P 500 INDEX/SPX815T5H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	4,567,000	5595.76	211,452			42,759		318,759			(104,857)		10,282		0001
Purchased Call/S&P 500 INDEX/SPXI1001SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	2,590,000	5522.3	113,701			9,397		187,630			(56,383)		3,774		0001
Purchased Call/S&P 500 INDEX/SPXL13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	6,532,000	5667.2	161,994			6,694		254,896			(80,331)		6,838		0001
Purchased Call/S&P 500 INDEX/SPXL13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	2,057,000	5576.98	56,773			1,251		91,155			(28,153)		1,615		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	3,523,000	5608.25	77,154			10,415		112,309			(38,260)		6,520		0001
Purchased Call/S&P 500 INDEX/SPXB05T5J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/16/2024	09/12/2025	1	1,915,222	.5620	100,015			20,337		149,716			(50,146)		4,312		0001
Purchased Call/S&P 500 INDEX/SPXL13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	2,211,000	5436.44	35,155			2,809		54,056			(17,433)		3,169		0001
Purchased Call/S&P 500 INDEX/SPXL13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	3,040,000	5522.3	50,464			4,171		76,551			(25,025)		4,430		0001
Purchased Call/S&P 500 INDEX/SPXL13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	3,040,000	5537.02	90,592			503		145,735			(44,924)		1,378		0001
Purchased Call/S&P 500 INDEX/SPXM131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	3,881,000	5625.8	51,229			8,044		71,228			(25,404)		7,735		0001
Purchased Call/S&P 500 INDEX/SPXL13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	2,606,000	5567.19	73,750			1,219		118,328			(36,373)		1,804		0001
Purchased Call/S&P 500 INDEX/SPXI1005S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/23/2024	08/25/2025	1	2,759,000	5634.61	130,225			19,731		195,943			(64,225)		5,403		0001
Purchased Call/S&P 500 INDEX/SPXI1000SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/25/2024	07/25/2025	1	2,217,000	5399.22	79,369			5,277		130,376			(39,358)		2,901		0001
Purchased Call/S&P 500 INDEX/SPXI1006SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/04/2024	09/04/2025	1	6,551,000	5520.07	165,085			29,561		239,984			(81,864)		13,928		0001
Purchased Call/S&P 500 INDEX/SPXM133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	1	1,544,000	5520.07	60,216			10,782		90,553			(29,861)		3,283		0001
Purchased Call/S&P 500 INDEX/SPXL13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	3,547,000	5463.54	74,842			5,773		116,052			(37,113)		4,999		0001
Purchased Call/S&P 500 INDEX/SPXM134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	3,499,000	5471.05	59,133			11,403		85,891			(29,324)		7,716		0001
Purchased Call/S&P 500 INDEX/SPXL13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2025	1	2,899,305	.5502	110,022			306		180,590			(54,709)		1,073		0001
Purchased Call/S&P 500 INDEX/SPXL13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	3,412,000	5344.16	90,418			10,213		142,015			(44,593)		5,787		0001
Purchased Call/S&P 500 INDEX/SPXM134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/09/2025	1	2,959,838	.5471	109,439			21,162		164,463			(54,419)		6,527		0001
Purchased Call/S&P 500 INDEX/SPXL13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	2,536,000	5436.44	55,538			4,437		86,613			(27,541)		3,635		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,863,000	5615.35	76,156			2,115		121,928			(37,869)		2,485		0001
Purchased Call/S&P 500 INDEX/SPXL13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,643,697	5319	109,315			11,539		177,364			(54,357)		4,321		0001
Purchased Call/S&P 500 INDEX/SPXL13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	2,653,000	5434.43	56,509			6,694		86,520			(28,022)		4,606		0001
Purchased Call/S&P 500 INDEX/SPXL13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	2,575,000	5463.54	73,903			5,700		117,763			(36,648)		3,629		0001
Purchased Call/S&P 500 INDEX/SPXL13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,371,000	5567.19	94,725			528		151,496			(47,232)		1,528		0001
Purchased Call/S&P 500 INDEX/SPXL13QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	5,140,000	5667.2	66,820			2,761		101,115			(33,135)		5,381		0001
Purchased Call/S&P 500 INDEX/SPXI002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	2,518,230	5347	99,602			8,601		194,121			(49,939)		3,728		0001
Purchased Call/S&P 500 INDEX/SPXI008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	1	3,396,753	5633	129,422			27,529		186,339			(64,355)		7,851		0001
Purchased Call/S&P 500 INDEX/SPXL13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	3,475,000	5631.22	45,175			1,742		68,702			(22,402)		3,522		0001
Purchased Call/S&P 500 INDEX/SPXB050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2025	1	2,179,425	5588	93,756			4,167		166,840			(46,620)		2,352		0001
Purchased Call/S&P 500 INDEX/SPXI000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2024	07/23/2025	1	2,646,000	5555.74	137,592			8,339		235,574			(68,231)		3,321		0001
Purchased Call/S&P 500 INDEX/SPXA210SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	3,945,000	5544.59	97,836			4,607		155,241			(48,516)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXB05USW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	5,839,000	5722.26	254,580			60,314		354,199			(126,244)		14,254		0001
Purchased Call/S&P 500 INDEX/SPXL13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	6,362,000	5567.19	160,322			893		254,159			(79,940)		2,884		0001
Purchased Call/S&P 500 INDEX/SPXL13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	4,253,000	5475.09	55,714					85,024			(27,628)		1,113		0001
Purchased Call/S&P 500 INDEX/SPXL13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	3,569,000	5186.33	62,458			6,022		96,568			(30,972)		5,604		0001
Purchased Call/S&P 500 INDEX/SPXM132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,117,000	5591.96	204,615			33,534		313,275			(101,467)		8,346		0001
Purchased Call/S&P 500 INDEX/SPXI000S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	4,270,000	5564.41	121,268			7,016		191,488			(60,136)		5,242		0001
Purchased Call/S&P 500 INDEX/SPXI004SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	2,145,000	5634.61	69,284			10,008		100,905			(34,451)		4,087		0001
Purchased Call/S&P 500 INDEX/SPXL13QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/15/2025	1	2,691,723	5631	101,651			3,931		163,279			(50,546)		2,728		0001
Purchased Call/S&P 500 INDEX/SPXL13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	3,195,000	5543.22	69,012			8,603		102,251			(34,222)		5,671		0001
Purchased Call/S&P 500 INDEX/SPXM131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	1	1,696,018	5635	65,287			9,457		98,225			(32,734)		3,231		0001
Purchased Call/S&P 500 INDEX/SPXA210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	2,699,000	5631.22	73,953			2,852		118,010			(36,672)		2,736		0001
Purchased Call/S&P 500 INDEX/SPXM132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	1,662,000	5591.96	62,657			10,269		92,641			(31,071)		3,369		0001
Purchased Call/S&P 500 INDEX/SPXM131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	6,589,000	5634.61	166,702			25,258		238,779			(82,215)		12,904		0001
Purchased Call/S&P 500 INDEX/SPXA212SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	3,083,000	5455.21	37,921			4,596		56,253			(18,805)		5,413		0001
Purchased Call/S&P 500 INDEX/SPXL13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	2,000,000	5667.2	32,200			1,331		49,104			(15,968)		2,094		0001
Purchased Call/S&P 500 INDEX/SPXM131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	2,087,000	5634.61	53,427			8,095		76,544			(26,350)		4,087		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	3,285,000	.5505	69,642			3,837		108,450			(34,347)		3,940		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/14/2025	1	2,220,270	.5455	93,052			11,373		138,993			(46,271)		3,898		0001
Purchased Call/S&P 500 INDEX/SPXM136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	4,799,000	5618.26	121,415			26,424		169,589			(60,208)		11,234		0001
Purchased Call/S&P 500 INDEX/SPXB05US$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/25/2024	09/25/2025	1	3,549,000	5722.26	171,062			40,527		239,549			(84,828)		8,663		0001
Purchased Call/S&P 500 INDEX/SPXL13D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	6,374,122	.5577	282,515			6,243		468,127			(140,482)		5,005		0001
Purchased Call/S&P 500 INDEX/SPXM133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	4,410,000	5503.41	57,330			10,481		81,808			(28,429)		9,447		0001
Purchased Call/S&P 500 INDEX/SPXI006$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/04/2025	1	2,938,000	5520.07	47,596			8,523		67,789			(23,602)		6,247		0001
Purchased Call/S&P 500 INDEX/SPXL13P$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	6,009,000	5615.35	149,624			4,156		238,209			(74,401)		5,216		0001
Purchased Call/S&P 500 INDEX/SPXL13U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	1	3,899,521	.5439	168,280			13,481		258,671			(83,678)		5,590		0001
Purchased Call/S&P 500 INDEX/SPXM130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	3,795,000	5634.61	40,607			6,153		56,165			(20,027)		7,432		0001
Purchased Call/S&P 500 INDEX/SPXA212$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/13/2024	08/13/2025	1	2,883,000	5434.43	79,859			9,460		124,013			(39,601)		5,005		0001
Purchased Call/S&P 500 INDEX/SPXL13M$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	1,820,000	5537.02	31,304			174		48,176			(15,523)		825		0001
Purchased Call/S&P 500 INDEX/SPXI005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2025	1	495,008	.5635	26,148			3,787		40,379			(13,110)		943		0001
Purchased Call/S&P 500 INDEX/SPXM131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	5,449,000	5616.84	137,860			21,268		198,012			(68,363)		10,767		0001
Purchased Call/S&P 500 INDEX/SPXM132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	3,835,000	5591.96	62,511			10,245		88,013			(30,998)		7,774		0001
Purchased Call/S&P 500 INDEX/SPXL13S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	5,500,000	5399.22	70,950			4,717		108,437			(35,183)		7,197		0001
Purchased Call/S&P 500 INDEX/SPXL13R$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	4,151,000	5555.74	103,775			6,289		161,906			(51,461)		5,210		0001
Purchased Call/S&P 500 INDEX/SPXA211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	6,924,000	.5505	173,100			9,537		272,599			(85,371)		8,304		0001
Purchased Call/S&P 500 INDEX/SPXB05T$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/11/2024	09/11/2025	1	4,592,000	5554.13	219,957			43,628		338,406			(109,074)		10,268		0001
Purchased Call/S&P 500 INDEX/SPXL13P$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	3,936,000	5615.35	42,509			1,522		64,597			(20,965)		3,854		0001
Purchased Call/S&P 500 INDEX/SPXB05V$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/25/2024	09/25/2025	1	5,326,000	5722.26	306,778			72,680		436,932			(152,128)		13,001		0001
Purchased Call/S&P 500 INDEX/SPXL13X$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	7,905,000	5344.39	195,254			22,591		305,884			(96,824)		13,566		0001
Purchased Call/S&P 500 INDEX/SPXL13P$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	3,931,000	5615.35	82,944			2,304		130,661			(41,244)		3,412		0001
Purchased Call/S&P 500 INDEX/SPXL130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	6,180,000	5576.98	154,500			3,405		246,254			(76,615)		4,852		0001
Purchased Call/S&P 500 INDEX/SPXM133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2025	1	2,522,073	.5592	102,661			16,632		151,817			(51,189)		5,070		0001
Purchased Call/S&P 500 INDEX/SPXL13T$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	8,111,000	5463.54	201,153			15,516		316,341			(99,750)		11,431		0001
Purchased Call/S&P 500 INDEX/SPXM131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	9,934,000	5634.61	131,129			18,941		183,093			(65,204)		18,927		0001
Purchased Call/S&P 500 INDEX/SPXL13W$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	2,483,000	5319.31	40,970			4,313		62,923			(20,316)		4,058		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI005SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2025	1	2,365,492	.5592	110,310			17,871		164,568			(55,003)		4,755		0001
Purchased Call/S&P 500 INDEX/SPXL13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	7,595,000	5615.35	189,116			6,773		300,215			(93,269)		7,437		0001
Purchased Call/S&P 500 INDEX/SPXL13Z5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	2,953,000	5608.25	38,684			5,222		55,075			(19,183)		5,465		0001
Purchased Call/S&P 500 INDEX/SPXL13WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	5,181,000	5319.31	66,835			7,035		101,099			(33,143)		8,468		0001
Purchased Call/S&P 500 INDEX/SPXI002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	2,689,656	.5347	128,885			11,129		266,428			(64,621)		3,982		0001
Purchased Call/S&P 500 INDEX/SPXL13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	2,964,000	.5505	107,890			5,095		177,424			(53,648)		3,291		0001
Purchased Call/S&P 500 INDEX/SPXL13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,736,000	5344.16	59,098			6,238		91,691			(29,386)		4,472		0001
Purchased Call/S&P 500 INDEX/SPXA210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,123,000	5544.59	58,595			2,759		93,865			(29,057)		2,357		0001
Purchased Call/S&P 500 INDEX/SPXL13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	2,235,000	5537.02	51,852			288		81,482			(25,713)		1,013		0001
Purchased Call/S&P 500 INDEX/SPXL13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	2,065,000	5319.31	64,222			6,760		102,111			(31,847)		3,375		0001
Purchased Call/S&P 500 INDEX/SPXL13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,451,000	5554.25	32,108			4,246		46,251			(15,835)		4,490		0001
Purchased Call/S&P 500 INDEX/SPXL13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	3,652,000	5344.16	116,499			12,297		185,417			(57,929)		5,969		0001
Purchased Call/S&P 500 INDEX/SPXA214SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,150,000	5528.93	57,620			10,159		83,797			(28,573)		4,536		0001
Purchased Call/S&P 500 INDEX/SPXL13TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	2,067,000	5463.54	36,173			2,790		55,593			(17,938)		2,913		0001
Purchased Call/S&P 500 INDEX/SPXL13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	2,061,000	5199.5	51,113			5,210		80,785			(25,346)		3,325		0001
Purchased Call/S&P 500 INDEX/SPXL130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/08/2025	1	2,240,286	.5573	83,737			1,619		139,284			(41,638)		1,658		0001
Purchased Call/S&P 500 INDEX/SPXM132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,162,000	5591.96	105,299			17,257		151,334			(52,217)		8,437		0001
Purchased Call/S&P 500 INDEX/SPXL13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	2,098,000	5555.74	35,037			2,123		53,421			(17,374)		2,633		0001
Purchased Call/S&P 500 INDEX/SPXB05TSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	2,204,000	5713.64	102,927			22,809		145,632			(51,040)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXL13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,364,000	5344.39	46,571			5,388		72,181			(23,094)		4,057		0001
Purchased Call/S&P 500 INDEX/SPXI002SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/02/2024	08/01/2025	1	2,254,000	5346.56	93,316			8,036		158,499			(46,401)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXL13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	4,712,000	5543.22	117,800			14,684		176,827			(58,416)		8,364		0001
Purchased Call/S&P 500 INDEX/SPXI007SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	09/13/2024	09/15/2025	1	3,060,000	5626.02	66,096			13,838		92,429			(32,598)		7,027		0001
Purchased Call/S&P 500 INDEX/SPXM134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	2,487,873	.5408	101,582			18,675		152,586			(50,932)		5,330		0001
Purchased Call/S&P 500 INDEX/SPXB05TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	3,841,767	.5633	167,063			35,535		244,734			(83,072)		8,880		0001
Purchased Call/S&P 500 INDEX/SPXL13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	2,054,000	5597.12	55,458			7,639		81,140			(27,501)		3,839		0001
Purchased Call/S&P 500 INDEX/SPXL13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	6,175,000	5567.19	80,893			1,337		123,302			(39,895)		4,276		0001
Purchased Call/S&P 500 INDEX/SPXL130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/03/2025	1	2,154,503	.5567	80,957			454		134,459			(40,817)		977		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05U$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/24/2024	09/23/2025	1	8,120,369	.5719	375,860			87,216		525,254			(186,897)		19,593		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	10,268,000	5554.25	134,511			16,814		194,276			(66,886)		18,226		0001
Purchased Call/S&P 500 INDEX/SPXB05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/30/2024	08/29/2025	1	3,710,000	5648.4	215,180			35,364		326,645			(106,999)		7,521		0001
Purchased Call/S&P 500 INDEX/SPXL130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	1,753,000	5633.91	50,311			1,247		80,757			(24,949)		1,451		0001
Purchased Call/S&P 500 INDEX/SPXI100O$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	287,474	5564.41	14,374			832		24,323			(7,128)		353		0001
Purchased Call/S&P 500 INDEX/SPXA214$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	1,717,000	5528.93	76,235			13,441		115,899			(37,804)		3,623		0001
Purchased Call/S&P 500 INDEX/SPXA213$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	3,022,000	5570.64	49,259			7,095		70,357			(24,427)		5,758		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,047,000	5554.25	43,192			5,711		63,321			(21,302)		3,750		0001
Purchased Call/S&P 500 INDEX/SPXA212$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	2,084,000	5319.31	80,026			8,424		129,988			(39,684)		3,406		0001
Purchased Call/S&P 500 INDEX/SPXB05S$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/04/2024	09/02/2025	1	2,400,570	.5648	97,725			17,054		163,678			(48,728)		5,026		0001
Purchased Call/S&P 500 INDEX/SPXA211$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2024	07/29/2025	1	4,759,000	5463.54	61,391			4,735		93,220			(30,443)		6,707		0001
Purchased Call/S&P 500 INDEX/SPXB05V$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/25/2024	09/25/2025	1	3,585,000	5722.26	215,459			51,045		306,693			(106,844)		8,751		0001
Purchased Call/S&P 500 INDEX/SPXB05T$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/16/2024	09/12/2025	1	1,777,822	.5626	77,635			15,786		113,840			(38,925)		4,002		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	2,357,000	5597.12	50,440			6,948		73,030			(25,013)		4,405		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	6,368,000	5543.22	83,421			10,399		120,688			(41,368)		11,303		0001
Purchased Call/S&P 500 INDEX/SPXL13X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	3,367,000	5344.16	143,434			16,201		235,681			(70,740)		5,711		0001
Purchased Call/S&P 500 INDEX/SPXM132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	3,059,000	5591.96	68,522			11,230		97,666			(33,979)		6,201		0001
Purchased Call/S&P 500 INDEX/SPXA214$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	2,533,000	5648.4	47,620			8,265		66,251			(23,422)		5,303		0001
Purchased Call/S&P 500 INDEX/SPXL130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	2,161,000	5633.91	73,258			1,816		119,497			(36,328)		1,788		0001
Purchased Call/S&P 500 INDEX/SPXM134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/09/2025	1	3,988,395	.5471	167,291			32,349		254,531			(83,186)		8,795		0001
Purchased Call/S&P 500 INDEX/SPXA214$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	3,663,000	5648.4	48,352			8,392		66,520			(23,782)		7,669		0001
Purchased Call/S&P 500 INDEX/SPXL13M$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	5,677,000	5537.02	143,628			798		226,807			(71,224)		2,573		0001
Purchased Call/S&P 500 INDEX/SPXL13M$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,194,000	5567.19	43,002			240		66,836			(21,442)		995		0001
Purchased Call/S&P 500 INDEX/SPXL13X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,886,000	5344.16	78,211			8,256		123,079			(38,890)		4,717		0001
Purchased Call/S&P 500 INDEX/SPXM138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	1,712,000	5762.48	19,346			4,850		24,915			(9,593)		4,298		0001
Purchased Call/S&P 500 INDEX/SPXL13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	6,287,000	5319.31	166,606			17,537		262,606			(82,618)		10,275		0001
Purchased Call/S&P 500 INDEX/SPXA213$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	08/28/2025	1	3,166,000	5592.18	54,772			8,751		77,091			(27,161)		6,364		0001
Purchased Call/S&P 500 INDEX/SPXL13L$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	3,790,000	5475.09	82,243					128,806			(40,784)		992		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	2,055,000	.5505	21,372			1,009		32,541			(10,627)		2,282		0001
Purchased Call/S&P 500 INDEX/SPXL13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	1,997,000	5555.74	44,134			2,675		68,272			(21,885)		2,506		0001
Purchased Call/S&P 500 INDEX/SPXL13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	15,168,000	5346.56	191,117			16,457		297,395			(95,033)		22,456		0001
Purchased Call/S&P 500 INDEX/SPXM138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	4,583,000	5738.17	133,365			33,066		178,430			(65,774)		11,442		0001
Purchased Call/S&P 500 INDEX/SPXA214S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	3,489,000	5648.4	62,453			10,264		86,813			(31,055)		7,073		0001
Purchased Call/S&P 500 INDEX/SPXM131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	3,034,000	5634.61	72,513			10,474		103,539			(36,057)		5,781		0001
Purchased Call/S&P 500 INDEX/SPXL13SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	6,187,000	5399.22	153,438			10,201		243,275			(76,088)		8,096		0001
Purchased Call/S&P 500 INDEX/SPXA215SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/12/2025	1	3,060,000	5626.02	54,162			10,983		75,357			(26,932)		6,889		0001
Purchased Call/S&P 500 INDEX/SPXL13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	4,217,000	5509.01	55,664			154		84,260			(27,603)		1,561		0001
Purchased Call/S&P 500 INDEX/SPXL13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,500,000	5344.39	68,250			7,897		107,496			(33,845)		4,290		0001
Purchased Call/S&P 500 INDEX/SPXL13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	1,918,000	5576.98	41,237			909		64,985			(20,449)		1,506		0001
Purchased Call/S&P 500 INDEX/SPXA212SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2024	08/12/2025	1	2,831,000	5344.39	62,565			7,239		97,434			(31,025)		4,858		0001
Purchased Call/S&P 500 INDEX/SPXA213S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	2,058,000	5608.25	35,192			4,750		50,673			(17,451)		3,809		0001
Purchased Call/S&P 500 INDEX/SPXA210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	2,953,000	.5505	53,745			2,538		83,156			(26,725)		3,279		0001
Purchased Call/S&P 500 INDEX/SPXM132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	15,833,000	5648.4	208,996			34,347		288,097			(103,924)		32,097		0001
Purchased Call/S&P 500 INDEX/SPXA215SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	2,243,869	.5554	87,502			17,500		127,650			(43,511)		5,017		0001
Purchased Call/S&P 500 INDEX/SPXM131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,509,000	5616.84	68,496			10,567		98,871			(33,966)		4,957		0001
Purchased Call/S&P 500 INDEX/SPXL13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/07/2025	1	3,135,299	.5200	124,827			12,829		190,807			(62,071)		5,058		0001
Purchased Call/S&P 500 INDEX/SPXA210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	11,700,000	.5505	152,100			7,183		231,452			(75,632)		12,991		0001
Purchased Call/S&P 500 INDEX/SPXL13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	2,669,000	5615.35	41,370			1,482		63,496			(20,403)		2,614		0001
Purchased Call/S&P 500 INDEX/SPXA211S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	2,826,000	5564.41	62,455			3,613		96,797			(30,971)		3,469		0001
Purchased Call/S&P 500 INDEX/SPXL13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	3,960,000	5199.5	48,312			4,924		73,905			(23,957)		6,389		0001
Purchased Call/S&P 500 INDEX/SPXM132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	11,064,000	5648.4	299,834			49,276		424,969			(149,093)		22,429		0001
Purchased Call/S&P 500 INDEX/SPXB05TSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	4,079,892	.5633	208,199			44,286		312,224			(103,528)		9,430		0001
Purchased Call/S&P 500 INDEX/SPXL130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	3,086,000	5576.98	105,233			2,319		173,383			(52,184)		2,423		0001
Purchased Call/S&P 500 INDEX/SPXA210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,887,000	5544.59	50,234			2,366		78,305			(24,910)		3,206		0001
Purchased Call/S&P 500 INDEX/SPXM131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	3,856,000	5634.61	61,696			9,348		86,602			(30,428)		7,552		0001
Purchased Call/S&P 500 INDEX/SPXM131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	2,847,000	5634.61	62,065			9,404		88,124			(30,610)		5,576		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13V$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	4,784,000	5186.33	62,192			5,996		94,202			(30,840)		7,512		0001
Purchased Call/S&P 500 INDEX/SPX921Z$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2025	1	3,485,000	5572.85	87,822			1,694		139,022			(43,550)		2,580		0001
Purchased Call/S&P 500 INDEX/SPXM134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	6,625,000	5471.05	165,625			31,939		243,978			(82,132)		14,610		0001
Purchased Call/S&P 500 INDEX/SPXA217$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,109,000	5745.37	50,405			12,147		66,676			(24,995)		5,178		0001
Purchased Call/S&P 500 INDEX/SPXM136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	2,895,000	5618.26	44,583			9,703		60,813			(22,108)		6,777		0001
Purchased Call/S&P 500 INDEX/SPXM131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	2,005,000	5625.8	42,105			6,612		59,290			(20,879)		3,996		0001
Purchased Call/S&P 500 INDEX/SPXA212$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2024	08/13/2025	1	1,979,000	5434.43	33,445			3,962		50,457			(16,585)		3,436		0001
Purchased Call/S&P 500 INDEX/SPXL13V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	2,051,000	5346.56	41,020			3,842		65,132			(20,231)		3,176		0001
Purchased Call/S&P 500 INDEX/SPXM135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	2,347,000	5595.76	80,033			16,184		116,970			(39,687)		5,284		0001
Purchased Call/S&P 500 INDEX/SPXM136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,240,000	5634.58	79,968			17,183		114,367			(39,655)		5,211		0001
Purchased Call/S&P 500 INDEX/SPXM131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/26/2025	1	2,875,822	.5617	109,824			16,989		161,118			(54,610)		5,682		0001
Purchased Call/S&P 500 INDEX/SPXM136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	6,477,000	5634.58	163,220			35,072		228,257			(80,939)		15,066		0001
Purchased Call/S&P 500 INDEX/SPXM132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,170,000	5591.96	188,067			30,822		283,452			(93,261)		8,453		0001
Purchased Call/S&P 500 INDEX/SPXM131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	4,252,000	5634.61	70,583			10,195		99,558			(35,098)		8,101		0001
Purchased Call/S&P 500 INDEX/SPXA217$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,387,000	5745.37	95,480			23,010		129,358			(47,348)		5,860		0001
Purchased Call/S&P 500 INDEX/SPXM132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,001,000	5591.96	53,213			8,721		73,669			(26,388)		8,111		0001
Purchased Call/S&P 500 INDEX/SPXL13R$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	2,024,000	5564.41	20,038			1,159		29,845			(9,936)		2,485		0001
Purchased Call/S&P 500 INDEX/SPXM131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	2,519,000	5634.61	56,426			8,150		80,393			(28,058)		4,799		0001
Purchased Call/S&P 500 INDEX/SPXL13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	3,024,000	5344.16	47,174			4,980		72,115			(23,458)		4,942		0001
Purchased Call/S&P 500 INDEX/SPXM137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	1	3,356,996	.5729	120,945			28,399		167,451			(60,140)		8,147		0001
Purchased Call/S&P 500 INDEX/SPXL13X$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/08/2025	1	1,303,231	.5319	58,136			6,171		89,280			(29,230)		2,130		0001
Purchased Call/S&P 500 INDEX/SPXM131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,228,000	5616.84	37,653			5,809		53,157			(18,672)		4,402		0001
Purchased Call/S&P 500 INDEX/SPXL13N$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,213,000	5567.19	49,350			275		77,361			(24,607)		1,003		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	1	1,668,878	.5600	62,881			8,685		94,090			(31,268)		3,119		0001
Purchased Call/S&P 500 INDEX/SPXM132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	1	3,496,000	5592.18	46,147			7,373		64,462			(22,884)		7,028		0001
Purchased Call/S&P 500 INDEX/SPXA215$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,409,133	.5554	74,629			14,926		112,474			(37,109)		3,151		0001
Purchased Call/S&P 500 INDEX/SPXM130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	1	2,777,544	.5600	120,305			16,617		182,448			(59,822)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXL130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	2,675,000	5584.54	91,753			2,542		150,772			(45,499)		2,322		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	5,231,000	5554.25	55,449			7,332		79,377			(27,347)		9,583		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	12,090,000	5615.35	157,170			4,366		240,293			(78,153)		10,494		0001
Purchased Call/S&P 500 INDEX/SPXM137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2024	09/24/2025	1	4,061,000	5732.93	91,779			21,491		122,916			(45,512)		9,856		0001
Purchased Call/S&P 500 INDEX/SPXM135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	3,743,000	5595.76	59,888			12,110		84,487			(29,698)		8,427		0001
Purchased Call/S&P 500 INDEX/SPXL13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	2,354,000	5572.85	53,671			1,035		84,534			(26,615)		1,742		0001
Purchased Call/S&P 500 INDEX/SPXL13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	2,303,000	5475.09	54,811					86,325			(27,180)		603		0001
Purchased Call/S&P 500 INDEX/SPXB05TSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	4,859,000	5633.09	63,653			13,502		86,732			(31,565)		11,231		0001
Purchased Call/S&P 500 INDEX/SPXA213SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	08/21/2025	1	2,035,000	5620.85	41,311			5,804		58,915			(20,485)		3,841		0001
Purchased Call/S&P 500 INDEX/SPXL13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,913,000	5459.1	43,695			2,913		67,255			(21,727)		3,812		0001
Purchased Call/S&P 500 INDEX/SPXL13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	3,158,000	5319.31	68,213			7,180		106,023			(33,826)		5,161		0001
Purchased Call/S&P 500 INDEX/SPXM136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	3,317,000	5618.26	43,784			9,529		59,432			(21,712)		7,765		0001
Purchased Call/S&P 500 INDEX/SPXL13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,514,000	5459.1	76,677			5,112		123,974			(38,128)		3,290		0001
Purchased Call/S&P 500 INDEX/SPXB05RSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	3,785,375	5625	169,367			26,668		261,427			(84,218)		7,545		0001
Purchased Call/S&P 500 INDEX/SPXL130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	2,513,000	5584.54	62,574			1,733		99,767			(31,030)		2,181		0001
Purchased Call/S&P 500 INDEX/SPXL13VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	3,647,000	5346.56	55,070			4,742		85,756			(27,384)		5,399		0001
Purchased Call/S&P 500 INDEX/SPXA215S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	7,043,000	5408.42	187,344			34,346		282,703			(93,157)		15,088		0001
Purchased Call/S&P 500 INDEX/SPXM131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	2,194,000	5625.8	35,982			5,650		50,171			(17,843)		4,373		0001
Purchased Call/S&P 500 INDEX/SPXL13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	2,017,000	5346.56	29,045			2,720		45,402			(14,325)		3,123		0001
Purchased Call/S&P 500 INDEX/SPXM132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	3,747,000	5591.96	105,665			17,317		152,705			(52,398)		7,596		0001
Purchased Call/S&P 500 INDEX/SPXL13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,535,000	5344.39	32,448			3,754		49,262			(16,091)		4,350		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	4,178,000	5620.85	55,150			7,748		77,362			(27,348)		7,885		0001
Purchased Call/S&P 500 INDEX/SPXM138SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	09/24/2025	1	1,943,463	5733	49,647			11,755		65,858			(24,755)		4,717		0001
Purchased Call/S&P 500 INDEX/SPXL13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	2,459,000	5615.35	53,360			1,911		83,943			(26,317)		2,408		0001
Purchased Call/S&P 500 INDEX/SPXA215S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	4,503,000	5408.42	73,399			13,456		107,943			(36,498)		9,646		0001
Purchased Call/S&P 500 INDEX/SPXL13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	2,879,000	5555.74	37,427			2,268		56,473			(18,560)		3,613		0001
Purchased Call/S&P 500 INDEX/SPXM130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2025	1	1,686,255	5621	61,311			8,686		94,085			(30,487)		3,182		0001
Purchased Call/S&P 500 INDEX/SPXM131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	5,522,000	5625.8	140,259			22,024		199,806			(69,553)		11,006		0001
Purchased Call/S&P 500 INDEX/SPXM132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	4,170,000	5648.4	82,149			13,501		114,830			(40,849)		8,453		0001
Purchased Call/S&P 500 INDEX/SPXL13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/18/2025	1	2,037,585	5505	99,214			4,711		161,825			(49,883)		2,262		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13Y5F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	2,504,000	5346.56	65,855			5,671		106,347			(32,747)		3,707		0001
Purchased Call/S&P 500 INDEX/SPXA212S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	2,592,000	5346.56	97,718			8,415		163,833			(48,591)		3,837		0001
Purchased Call/S&P 500 INDEX/SPXL13T1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,881,000	5459.1	32,843			2,443		49,625			(16,198)		3,990		0001
Purchased Call/S&P 500 INDEX/SPXL13Y55	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2025	1	2,979,875	5340	133,239			15,502		203,248			(66,436)		5,114		0001
Purchased Call/S&P 500 INDEX/SPXA215$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2024	09/11/2025	1	1,833,000	5554.13	37,760			7,490		54,116			(18,725)		4,099		0001
Purchased Call/S&P 500 INDEX/SPXM131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	1	1,531,926	5571	70,854			10,263		105,109			(35,525)		2,919		0001
Purchased Call/S&P 500 INDEX/SPXM136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,402,000	5634.58	38,912			8,361		53,511			(19,296)		5,587		0001
Purchased Call/S&P 500 INDEX/SPXA214$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,309,000	5528.93	113,834			20,070		175,642			(56,449)		4,872		0001
Purchased Call/S&P 500 INDEX/SPXL130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	2,610,000	5633.91	115,884			2,873		196,294			(57,466)		2,160		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	1,471,000	5608.25	15,151			2,045		21,314			(7,513)		2,722		0001
Purchased Call/S&P 500 INDEX/SPXL13Z5L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	4,687,000	5597.12	61,868			8,522		87,408			(30,680)		8,760		0001
Purchased Call/S&P 500 INDEX/SPXL13T5K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	3,738,138	5402	177,540			11,836		290,650			(88,282)		4,892		0001
Purchased Call/S&P 500 INDEX/SPXL13X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	3,520,000	5344.16	61,600			6,958		94,030			(30,380)		5,970		0001
Purchased Call/S&P 500 INDEX/SPXI000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	6,016,965	5505	290,574			13,760		468,616			(145,689)		6,681		0001
Purchased Call/S&P 500 INDEX/SPXA211$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	1	2,450,081	5556	85,845			5,217		155,385			(42,687)		3,075		0001
Purchased Call/S&P 500 INDEX/SPXL13X$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	5,611,000	5344.16	139,153			15,717		217,411			(68,628)		9,517		0001
Purchased Call/S&P 500 INDEX/SPXL13M$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	2,248,000	5509.01	36,642			101		56,147			(18,171)		832		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	7,578,000	5554.25	122,764			15,345		178,805			(61,045)		13,451		0001
Purchased Call/S&P 500 INDEX/SPXA216$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2024	09/23/2025	1	2,489,000	5718.57	57,994			13,420		77,716			(28,759)		6,006		0001
Purchased Call/S&P 500 INDEX/SPXA214$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	6,296,000	5528.93	159,289			28,084		231,309			(78,990)		13,284		0001
Purchased Call/S&P 500 INDEX/SPXL13J$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	6,678,000	5446.68	85,478			7,340		130,108			(42,388)		9,887		0001
Purchased Call/S&P 500 INDEX/SPXL13X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	3,091,000	5344.16	118,385			12,496		192,102			(58,867)		5,052		0001
Purchased Call/S&P 500 INDEX/SPXM133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	2,840,716	5592	116,901			19,212		172,446			(58,129)		5,759		0001
Purchased Call/S&P 500 INDEX/SPXA214$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,900,000	5528.93	60,610			10,686		86,944			(30,056)		6,119		0001
Purchased Call/S&P 500 INDEX/SPXL130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	3,187,000	5584.54	70,114			1,942		110,782			(34,769)		2,766		0001
Purchased Call/S&P 500 INDEX/SPXA210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	2,522,000	5505	39,091			1,846		59,841			(19,438)		2,800		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	3,266,000	5554.25	64,993			8,124		95,268			(32,318)		5,797		0001
Purchased Call/S&P 500 INDEX/SPXL13X$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	4,400,000	5344.16	56,760			6,411		85,609			(27,993)		7,463		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	6,536,000	5608.25	164,707			22,233		240,611			(81,677)		12,095		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	7,112,000	5597.12	179,222			24,686		261,933			(88,875)		13,292		0001
Purchased Call/S&P 500 INDEX/SPXL13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	2,189,000	5446.68	39,183			3,365		60,651			(19,431)		3,241		0001
Purchased Call/S&P 500 INDEX/SPXM133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	1	880,451	5522	45,840			8,277		73,063			(22,794)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXM131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/26/2025	1	3,162,281	5617	131,973			20,416		195,079			(65,624)		6,248		0001
Purchased Call/S&P 500 INDEX/SPXL130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	4,647,000	5667.2	100,840			4,167		156,847			(50,006)		4,865		0001
Purchased Call/S&P 500 INDEX/SPXM134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	1,909,172	5408	86,450			15,893		131,429			(43,345)		4,090		0001
Purchased Call/S&P 500 INDEX/SPXM133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	1	3,793,506	5522	174,629			31,530		273,068			(86,835)		8,066		0001
Purchased Call/S&P 500 INDEX/SPXL13I1M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/07/2025	1	3,260,540	5200	150,066			15,423		232,825			(74,621)		5,260		0001
Purchased Call/S&P 500 INDEX/SPXL13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	7,043,000	5543.22	114,097			14,223		166,477			(56,579)		12,501		0001
Purchased Call/S&P 500 INDEX/SPXA211SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	1	2,005,981	5557	105,083			6,386		207,463			(52,253)		2,518		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	3,774,000	5631.22	83,028			3,202		130,190			(41,173)		3,825		0001
Purchased Call/S&P 500 INDEX/SPXA217S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,799,000	5745.37	164,861			39,731		228,212			(81,753)		6,872		0001
Purchased Call/S&P 500 INDEX/SPXL13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	6,220,000	5344.16	163,586			17,267		256,315			(81,344)		10,166		0001
Purchased Call/S&P 500 INDEX/SPXM134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	2,641,258	5408	147,495			27,116		231,632			(73,952)		5,658		0001
Purchased Call/S&P 500 INDEX/SPXA211SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	2,768,000	5346.56	93,835			8,080		155,097			(46,660)		4,098		0001
Purchased Call/S&P 500 INDEX/SPXL130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2025	1	2,099,744	5574	103,208			2,300		180,466			(51,462)		1,649		0001
Purchased Call/S&P 500 INDEX/SPXL13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	3,059,000	5446.68	68,216			5,858		106,843			(33,828)		4,529		0001
Purchased Call/S&P 500 INDEX/SPXL13I1S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	2,649,000	5199.5	54,040			5,508		84,442			(26,798)		4,274		0001
Purchased Call/S&P 500 INDEX/SPXL130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	5,416,000	5633.91	251,844			6,244		430,384			(124,887)		4,482		0001
Purchased Call/S&P 500 INDEX/SPXM134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	2,433,000	5495.52	67,637			13,229		99,956			(33,541)		5,403		0001
Purchased Call/S&P 500 INDEX/SPXA215S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	3,933,000	5408.42	151,814			27,833		236,084			(75,490)		8,425		0001
Purchased Call/S&P 500 INDEX/SPXA217S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,140,000	5745.37	42,800			10,315		56,335			(21,224)		5,254		0001
Purchased Call/S&P 500 INDEX/SPXM133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	4,569,000	5503.41	216,571			39,595		336,118			(107,395)		9,788		0001
Purchased Call/S&P 500 INDEX/SPXM136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	3,464,000	5618.26	72,398			15,756		100,020			(35,901)		8,109		0001
Purchased Call/S&P 500 INDEX/SPXL13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,780,000	5459.1	118,706			8,829		199,806			(58,544)		3,850		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/19/2025	1	3,443,466	5608	141,208			19,114		215,694			(70,216)		6,372		0001
Purchased Call/S&P 500 INDEX/SPXL13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	15,554,000	5459.1	199,091			13,273		305,802			(98,999)		20,353		0001
Purchased Call/S&P 500 INDEX/SPXM134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	5,699,000	5408.42	141,905			26,974		212,233			(69,986)		12,479		0001
Purchased Call/S&P 500 INDEX/SPXA211S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/18/2025	1	1,871,700	5505	117,093			5,545		199,891			(58,708)		2,078		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA214S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	3,233,000	5648.4	103,779			17,056		148,738			(51,605)		6,554		0001
Purchased Call/S&P 500 INDEX/SPXL130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	1,415,504	5573	66,932			1,298		112,229			(33,374)		1,048		0001
Purchased Call/S&P 500 INDEX/SPXL13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,946,000	5615.35	54,501			1,514		84,819			(27,101)		2,557		0001
Purchased Call/S&P 500 INDEX/SPXL13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,065,000	5344.39	33,453			3,871		51,108			(16,589)		3,544		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	6,150,000	5544.59	78,720			3,707		121,458			(39,036)		6,829		0001
Purchased Call/S&P 500 INDEX/SPXA214S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/29/2024	08/29/2025	1	2,969,000	5591.96	167,749			27,492		261,784			(83,185)		6,019		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/15/2025	1	2,721,583	5554	117,409			14,717		178,134			(58,867)		4,831		0001
Purchased Call/S&P 500 INDEX/SPXL13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	4,082,000	5346.56	88,988			7,663		141,703			(44,249)		6,043		0001
Purchased Call/S&P 500 INDEX/SPXA217S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,410,000	5745.37	37,837			9,119		49,471			(18,763)		5,917		0001
Purchased Call/S&P 500 INDEX/SPXM131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,407,000	5616.84	48,621			7,501		69,319			(24,111)		4,756		0001
Purchased Call/S&P 500 INDEX/SPXL13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	3,121,000	5436.44	39,949			3,192		61,103			(19,810)		4,474		0001
Purchased Call/S&P 500 INDEX/SPXA215S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/12/2025	1	3,961,000	5595.76	158,440			32,039		234,805			(78,569)		8,918		0001
Purchased Call/S&P 500 INDEX/SPXM132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	7,341,000	5648.4	281,894			46,328		410,138			(140,173)		14,882		0001
Purchased Call/S&P 500 INDEX/SPXM134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	2,976,000	5471.05	118,742			22,898		182,078			(58,883)		6,563		0001
Purchased Call/S&P 500 INDEX/SPXA216S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/19/2024	09/19/2025	1	2,520,000	5713.64	53,928			11,951		72,752			(26,742)		5,936		0001
Purchased Call/S&P 500 INDEX/SPXA211S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	3,405,000	5564.41	54,821			3,171		83,531			(27,185)		4,180		0001
Purchased Call/S&P 500 INDEX/SPXA211S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	4,202,000	5564.41	105,050			6,077		164,225			(52,093)		5,158		0001
Purchased Call/S&P 500 INDEX/SPXL13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	3,551,000	5346.56	91,616			7,889		147,378			(45,556)		5,257		0001
Purchased Call/S&P 500 INDEX/SPXM133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	3,232,000	5634.61	42,662			6,464		59,431			(21,041)		6,330		0001
Purchased Call/S&P 500 INDEX/SPXL13TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	3,444,000	5459.1	61,992			4,133		96,347			(30,826)		4,507		0001
Purchased Call/S&P 500 INDEX/SPXL13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,916,000	5554.25	44,615			5,899		64,549			(22,003)		5,342		0001
Purchased Call/S&P 500 INDEX/SPXA215SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2024	09/12/2025	1	4,338,000	5626.02	83,290			16,889		116,328			(41,416)		9,766		0001
Purchased Call/S&P 500 INDEX/SPXA217SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/23/2025	1	1,383,894	5719	53,417			12,534		72,064			(26,708)		3,339		0001
Purchased Call/S&P 500 INDEX/SPXM133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	1	2,784,000	5520.07	75,725			13,560		110,863			(37,551)		5,919		0001
Purchased Call/S&P 500 INDEX/SPXM135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	1	2,980,000	5626.02	32,184			6,526		44,345			(16,004)		6,709		0001
Purchased Call/S&P 500 INDEX/SPXA214SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,117,000	5528.93	62,875			11,085		91,922			(31,179)		4,467		0001
Purchased Call/S&P 500 INDEX/SPXA216S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	5,182,000	5702.55	84,467			18,770		112,948			(42,001)		12,206		0001
Purchased Call/S&P 500 INDEX/SPXM134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	3,605,000	5495.52	77,147			15,089		112,545			(38,256)		8,006		0001
Purchased Call/S&P 500 INDEX/SPXA212SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	3,360,000	5455.21	100,464			12,177		156,311			(49,819)		5,899		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	5,523,000	5434.43	136,970			16,225		211,463			(67,922)		9,588		0001
Purchased Call/S&P 500 INDEX/SPXL13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	3,051,000	5346.56	74,444			6,973		119,076			(36,715)		4,724		0001
Purchased Call/S&P 500 INDEX/SPXM133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	3,803,000	5503.41	95,455			17,452		139,756			(47,335)		8,147		0001
Purchased Call/S&P 500 INDEX/SPXA213SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	4,039,000	5570.64	107,841			15,534		158,120			(53,477)		7,695		0001
Purchased Call/S&P 500 INDEX/SPXM131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	5,695,000	5634.61	144,084			20,812		206,875			(71,646)		10,851		0001
Purchased Call/S&P 500 INDEX/SPXM132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	8,404,000	5648.4	212,621			36,901		300,386			(104,577)		17,595		0001
Purchased Call/S&P 500 INDEX/SPXM137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	2,043,000	5718.57	39,634			9,172		52,869			(19,654)		4,929		0001
Purchased Call/S&P 500 INDEX/SPXM133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	3,051,000	5503.41	137,295			25,101		211,784			(68,083)		6,536		0001
Purchased Call/S&P 500 INDEX/SPXM131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	3,188,000	5616.84	73,962			11,410		105,998			(36,677)		6,299		0001
Purchased Call/S&P 500 INDEX/SPXM138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	5,188,000	5738.17	131,775			32,672		175,118			(64,990)		12,952		0001
Purchased Call/S&P 500 INDEX/SPXA212SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	3,019,000	5455.21	63,701			7,721		96,644			(31,589)		5,300		0001
Purchased Call/S&P 500 INDEX/SPXA213SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	3,534,000	5570.64	80,222			11,555		116,104			(39,781)		6,733		0001
Purchased Call/S&P 500 INDEX/SPXM136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	9,512,000	5618.26	448,966			97,709		662,910			(222,638)		22,266		0001
Purchased Call/S&P 500 INDEX/SPXM132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	1	3,416,000	5592.18	86,425			13,809		124,383			(42,857)		6,867		0001
Purchased Call/S&P 500 INDEX/SPXM134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	2,262,000	5495.52	36,192			7,079		52,144			(17,947)		5,023		0001
Purchased Call/S&P 500 INDEX/SPXM135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	4,303,000	5595.76	107,145			21,666		153,867			(53,132)		9,687		0001
Purchased Call/S&P 500 INDEX/SPXM138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	5,561,000	5738.17	73,405			18,200		95,777			(36,203)		13,883		0001
Purchased Call/S&P 500 INDEX/SPXM136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/17/2025	1	1,960,670	5634	76,960			16,583		109,688			(38,269)		4,561		0001
Purchased Call/S&P 500 INDEX/SPXL13VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	4,348,000	5346.56	78,264			6,739		123,440			(38,917)		6,437		0001
Purchased Call/S&P 500 INDEX/SPXA217S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,086,000	5745.37	65,292			15,735		87,374			(32,378)		5,121		0001
Purchased Call/S&P 500 INDEX/SPXL13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,642,000	5344.16	61,823			6,526		96,176			(30,742)		4,318		0001
Purchased Call/S&P 500 INDEX/SPXM138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	1,769,000	5762.48	49,001			12,284		64,659			(24,299)		4,441		0001
Purchased Call/S&P 500 INDEX/SPXB05PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	5,421,000	5399.22	261,292			17,371		452,019			(129,572)		7,094		0001
Purchased Call/S&P 500 INDEX/SPXB05NSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	3,428,000	5615.35	170,714			4,742		297,806			(84,888)		2,975		0001
Purchased Call/S&P 500 INDEX/SPXM136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	3,594,000	5618.26	109,258			23,778		154,423			(54,180)		8,413		0001
Purchased Call/S&P 500 INDEX/SPXA215SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	2,332,735	5554	104,114			20,823		153,838			(51,771)		5,216		0001
Purchased Call/S&P 500 INDEX/SPXL13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,106,000	5459.1	45,911			3,415		72,114			(22,643)		2,916		0001
Purchased Call/S&P 500 INDEX/SPXL13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	1,962,000	5240.03	41,202			4,086		64,426			(20,432)		3,123		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/16/2025	1	3,447,358	.5633	116,537			24,788		167,668			(57,948)		7,968		0001
Purchased Call/S&P 500 INDEX/SPXL13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	4,363,000	5459.1	143,543			9,570		233,998			(71,377)		5,709		0001
Purchased Call/S&P 500 INDEX/SPXM137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	2,226,000	5722.26	33,613			7,963		44,281			(16,668)		5,434		0001
Purchased Call/S&P 500 INDEX/SPXM133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	6,670,000	5408.42	166,083			30,449		248,839			(82,585)		14,288		0001
Purchased Call/S&P 500 INDEX/SPXM137SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	3,747,000	5722.26	94,799			22,459		127,464			(47,010)		9,147		0001
Purchased Call/S&P 500 INDEX/SPXM136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,638,000	5634.58	70,962			15,248		99,685			(35,189)		6,136		0001
Purchased Call/S&P 500 INDEX/SPXM133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	2,443,000	5503.41	112,867			20,635		174,670			(55,969)		5,233		0001
Purchased Call/S&P 500 INDEX/SPXM133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	2,934,000	5503.41	90,367			16,521		134,017			(44,812)		6,285		0001
Purchased Call/S&P 500 INDEX/SPXM134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/09/2025	1	3,922,743	.5471	173,062			33,465		265,076			(86,056)		8,651		0001
Purchased Call/S&P 500 INDEX/SPXM134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	8,262,000	5495.52	205,724			40,238		302,531			(102,016)		18,347		0001
Purchased Call/S&P 500 INDEX/SPXM138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	3,986,000	5738.17	62,580			15,124		82,197			(31,118)		9,786		0001
Purchased Call/S&P 500 INDEX/SPXM138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	11,607,000	5738.17	153,212			37,026		200,192			(76,185)		28,496		0001
Purchased Call/S&P 500 INDEX/SPXM1359H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	1	3,057,000	5626.02	72,145			14,629		101,904			(35,874)		6,882		0001
Purchased Call/S&P 500 INDEX/SPXB05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	8,736,000	5346.56	212,285			18,280		341,803			(105,559)		12,933		0001
Purchased Call/S&P 500 INDEX/SPXM135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	3,123,000	5595.76	69,018			13,957		98,057			(34,226)		7,031		0001
Purchased Call/S&P 500 INDEX/SPXA216SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	5,601,000	5702.55	160,749			35,722		219,911			(79,933)		13,193		0001
Purchased Call/S&P 500 INDEX/SPXM132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	3,133,000	5591.96	148,504			24,338		225,239			(73,642)		6,351		0001
Purchased Call/S&P 500 INDEX/SPXA216SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	09/25/2025	1	2,085,000	5722.26	71,307			16,894		97,144			(35,360)		5,090		0001
Purchased Call/S&P 500 INDEX/SPXM137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	1	2,337,802	.5730	95,953			22,531		133,851			(47,713)		5,674		0001
Purchased Call/S&P 500 INDEX/SPXM137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	3,469,000	5718.57	58,626			13,566		78,095			(29,072)		8,370		0001
Purchased Call/S&P 500 INDEX/SPXM137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	2,613,000	5718.57	70,551			16,326		95,601			(34,986)		6,305		0001
Purchased Call/S&P 500 INDEX/SPXB05PSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	2,323,000	5346.56	101,747			8,762		174,117			(50,594)		3,439		0001
Purchased Call/S&P 500 INDEX/SPXM134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	1	2,536,000	5554.13	32,968			6,539		46,348			(16,349)		5,671		0001
Purchased Call/S&P 500 INDEX/SPXM138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	2,407,310	.5745	81,135			19,608		109,394			(40,345)		5,910		0001
Purchased Call/S&P 500 INDEX/SPXB05NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2025	1	2,422,581	.5634	136,095			3,402		240,690			(67,674)		2,005		0001
Purchased Call/S&P 500 INDEX/SPXB05NSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	1,995,000	5615.35	61,845			1,718		100,480			(30,753)		1,732		0001
Purchased Call/S&P 500 INDEX/SPXM134SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	1	2,387,000	5554.13	36,760			7,291		52,242			(18,229)		5,337		0001
Purchased Call/S&P 500 INDEX/SPXB05NSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/14/2025	1	2,100,000	5615.35	61,110			2,189		98,284			(30,139)		2,056		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA217SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,214,000	5738.17	39,631			9,577		52,018			(19,706)		5,436		0001
Purchased Call/S&P 500 INDEX/SPXD171SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025	1	8,708,000	5408.42	112,333			20,594		163,588			(55,858)		18,654		0001
Purchased Call/S&P 500 INDEX/SPXM134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	2,785,336	5408	135,224			24,860		207,451			(67,799)		5,967		0001
Purchased Call/S&P 500 INDEX/SPXD171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	4,535,000	5648.4	48,525			7,975		65,957			(24,129)		9,193		0001
Purchased Call/S&P 500 INDEX/SPXB05S8H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	2,042,000	5408.42	66,773			12,692		101,934			(32,932)		4,471		0001
Purchased Call/S&P 500 INDEX/SPXB05TSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	4,311,000	5713.64	206,928			45,857		293,551			(102,614)		10,154		0001
Purchased Call/S&P 500 INDEX/SPXM134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	4,559,000	5495.52	58,811			11,503		84,259			(29,164)		10,124		0001
Purchased Call/S&P 500 INDEX/SPXA217S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	1,912,000	5745.37	98,468			23,731		135,833			(48,829)		4,694		0001
Purchased Call/S&P 500 INDEX/SPXB050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/15/2025	1	16,983,760	5631	787,840			30,469		1,295,957			(391,755)		17,215		0001
Purchased Call/S&P 500 INDEX/SPXB05PSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	4,795,000	5346.56	274,754			23,659		501,361			(136,622)		7,099		0001
Purchased Call/S&P 500 INDEX/SPXB05USU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	1,349,583	5719	75,841			17,598		107,818			(37,712)		3,256		0001
Purchased Call/S&P 500 INDEX/SPXB05V9O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	3,128,000	5722.26	157,338			37,276		221,223			(78,023)		7,636		0001
Purchased Call/S&P 500 INDEX/SPXB05SSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	1	2,029,760	5471	107,675			20,821		169,137			(53,542)		4,476		0001
Purchased Call/S&P 500 INDEX/SPXB05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	7,270,000	5648.4	351,141			57,708		522,058			(174,606)		14,738		0001
Purchased Call/S&P 500 INDEX/SPXB05TST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	4,088,000	5713.64	179,463			39,770		253,081			(88,994)		9,629		0001
Purchased Call/S&P 500 INDEX/SPXB05US4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	4,311,000	5702.55	192,271			42,727		273,013			(95,607)		10,154		0001
Purchased Call/S&P 500 INDEX/SPXB050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	3,385,000	5570.64	160,111			23,063		247,157			(79,397)		6,449		0001
Purchased Call/S&P 500 INDEX/SPXB05PSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	2,500,026	5447	86,811			7,475		158,798			(43,167)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXM138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	2,712,000	5762.48	35,798			8,974		46,302			(17,752)		6,808		0001
Purchased Call/S&P 500 INDEX/SPXB05RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	2,946,000	5648.4	165,860			27,258		250,820			(82,474)		5,972		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/31/2025	1	1,570,946	5522	58,701			4,905		118,753			(29,270)		2,289		0001
Purchased Call/S&P 500 INDEX/SPXL13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	6,459,000	5240.03	160,183			15,886		253,020			(79,433)		10,282		0001
Purchased Call/S&P 500 INDEX/SPXL130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	1,782,000	5588.27	53,995			2,380		87,161			(26,775)		1,923		0001
Purchased Call/S&P 500 INDEX/SPXM138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	3,985,000	5738.17	42,241			10,208		55,177			(21,004)		9,783		0001
Purchased Call/S&P 500 INDEX/SPXB05TS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	1	2,656,000	5595.76	155,642			31,473		243,151			(77,181)		5,980		0001
Purchased Call/S&P 500 INDEX/SPXL13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	3,330,000	5459.1	42,624			3,170		65,353			(21,022)		4,612		0001
Purchased Call/S&P 500 INDEX/SPXL13TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	4,601,000	5459.1	125,147			8,343		200,264			(62,230)		6,021		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/05/2024	09/04/2025	1	1,452,412	5522	53,881			9,728		81,987			(26,792)		3,088		0001
Purchased Call/S&P 500 INDEX/SPXB05T$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	1,455,692	5633	80,810			17,189		122,866			(40,183)		3,365		0001
Purchased Call/S&P 500 INDEX/SPXB05RSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	2,407,000	5648.4	122,035			20,056		182,240			(60,682)		4,879		0001
Purchased Call/S&P 500 INDEX/SPXB05T$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/12/2025	1	1,672,500	5626	86,559			17,650		130,026			(43,520)		3,765		0001
Purchased Call/S&P 500 INDEX/SPXB05RSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	3,818,000	5592.18	223,735			35,748		351,694			(110,948)		7,675		0001
Purchased Call/S&P 500 INDEX/SPXB050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/11/2025	1	4,687,000	5344.16	269,971			30,493		471,848			(133,147)		7,950		0001
Purchased Call/S&P 500 INDEX/SPXL13SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/25/2024	07/25/2025	1	2,263,000	5399.22	38,245			2,543		59,069			(18,965)		2,961		0001
Purchased Call/S&P 500 INDEX/SPXB05PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	4,146,000	5199.5	184,912			18,848		313,101			(91,696)		6,689		0001
Purchased Call/S&P 500 INDEX/SPXL13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/09/2024	08/08/2025	1	3,176,000	5344.16	58,438			6,169		89,571			(29,059)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXL13W$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/08/2024	08/08/2025	1	4,249,000	5319.31	105,375			11,092		165,205			(52,255)		6,945		0001
Purchased Call/S&P 500 INDEX/SPXL13W$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/09/2024	08/08/2025	1	1,856,439	5319	86,988			9,182		143,845			(43,255)		3,034		0001
Purchased Call/S&P 500 INDEX/SPXL13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/19/2024	07/21/2025	1	5,012,000	5505	139,334			7,677		221,579			(68,718)		6,011		0001
Purchased Call/S&P 500 INDEX/SPXL13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/31/2024	07/31/2025	1	4,512,000	5522.3	58,205			4,810		87,559			(28,863)		6,575		0001
Purchased Call/S&P 500 INDEX/SPXB05T$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/09/2025	1	2,959,838	5471	126,821			24,591		187,504			(63,236)		6,527		0001
Purchased Call/S&P 500 INDEX/SPXD172SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/19/2025	1	2,615,000	5713.64	99,109			21,963		137,931			(49,147)		6,159		0001
Purchased Call/S&P 500 INDEX/SPXB050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/06/2025	1	2,698,615	5240	110,581			10,997		186,189			(54,987)		4,296		0001
Purchased Call/S&P 500 INDEX/SPXL13V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/02/2024	08/04/2025	1	2,719,000	5346.56	26,102			2,445		40,051			(12,873)		4,210		0001
Purchased Call/S&P 500 INDEX/SPXB05P$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	7,533,000	5399.22	347,271			23,087		596,544			(172,209)		9,857		0001
Purchased Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2025	1	2,056,377	5634	84,308			2,114		140,572			(42,038)		1,702		0001
Purchased Call/S&P 500 INDEX/SPXD172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/19/2025	1	3,116,000	5713.64	78,523			17,401		106,492			(38,939)		7,339		0001
Purchased Call/S&P 500 INDEX/SPXM137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/25/2024	09/25/2025	1	2,626,000	5722.26	34,663			8,212		45,542			(17,189)		6,410		0001
Purchased Call/S&P 500 INDEX/SPXM134$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/11/2024	09/10/2025	1	1,670,638	5496	62,688			12,295		92,333			(31,172)		3,710		0001
Purchased Call/S&P 500 INDEX/SPXB05PSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	4,733,000	5199.5	145,776			14,859		236,433			(72,289)		7,636		0001
Purchased Call/S&P 500 INDEX/SPXL13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/24/2024	07/24/2025	1	6,922,000	5427.13	89,294			5,658		136,489			(44,280)		8,875		0001
Purchased Call/S&P 500 INDEX/SPXB050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2025	1	1,922,365	5588	103,575			4,603		190,535			(51,503)		2,074		0001
Purchased Call/S&P 500 INDEX/SPXM134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/09/2024	09/09/2025	1	3,543,000	5471.05	95,661			18,447		141,650			(47,437)		7,813		0001
Purchased Call/S&P 500 INDEX/SPXD172SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	3,777,000	5618.26	216,422			47,100		330,015			(107,322)		8,841		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05PS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	3,349,000	5399.22	189,219			12,580		341,442			(93,832)		4,382		0001
Purchased Call/S&P 500 INDEX/SPXB05T$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	3,973,000	5554.13	126,739			25,138		186,253			(62,849)		8,884		0001
Purchased Call/S&P 500 INDEX/SPXL13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	4,225,000	5459.1	95,908			6,394		151,128			(47,690)		5,529		0001
Purchased Call/S&P 500 INDEX/SPXL13U$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	1	3,142,010	5445	153,620			12,307		242,085			(76,388)		4,504		0001
Purchased Call/S&P 500 INDEX/SPXL13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	10,067,000	5344.16	250,668			26,459		390,673			(124,646)		16,453		0001
Purchased Call/S&P 500 INDEX/SPXB050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	4,945,000	5505	231,426			10,928		395,852			(115,077)		5,491		0001
Purchased Call/S&P 500 INDEX/SPXB05S$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	09/02/2025	1	2,051,200	5648	97,385			16,995		168,414			(48,558)		4,295		0001
Purchased Call/S&P 500 INDEX/SPXM138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	2,562,000	5762.48	43,554			10,919		56,522			(21,598)		6,431		0001
Purchased Call/S&P 500 INDEX/SPXL13W$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/07/2025	1	1,701,078	5202	85,425			8,780		133,934			(42,478)		2,744		0001
Purchased Call/S&P 500 INDEX/SPXB050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	1	4,871,005	5631	211,363			8,197		365,944			(105,390)		4,937		0001
Purchased Call/S&P 500 INDEX/SPXL13T$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,582,702	5403	116,073			7,738		188,563			(57,717)		3,380		0001
Purchased Call/S&P 500 INDEX/SPXL13P$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	1,781,000	5631.22	18,522			714		28,188			(9,185)		1,805		0001
Purchased Call/S&P 500 INDEX/SPXL13W$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2025	1	1,596,103	5207	84,213			8,679		131,643			(41,991)		2,575		0001
Purchased Call/S&P 500 INDEX/SPXD172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	4,593,000	5618.26	208,522			45,381		305,604			(103,404)		10,751		0001
Purchased Call/S&P 500 INDEX/SPXD171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	4,401,000	5648.4	69,536			11,428		95,484			(34,577)		8,922		0001
Purchased Call/S&P 500 INDEX/SPXB05PSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	8,015,000	5199.5	377,507			38,479		643,530			(187,202)		12,931		0001
Purchased Call/S&P 500 INDEX/SPXB050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	3,891,000	5544.59	215,951			10,169		380,278			(107,088)		4,320		0001
Purchased Call/S&P 500 INDEX/SPXB050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/11/2025	1	1,357,338	5609	58,583			1,641		100,997			(29,536)		1,178		0001
Purchased Call/S&P 500 INDEX/SPXD170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/26/2025	1	1,539,014	5617	88,023			13,617		135,002			(43,769)		3,041		0001
Purchased Call/S&P 500 INDEX/SPXL13S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/23/2025	1	1,345,967	5559	57,134			3,501		107,461			(28,488)		1,689		0001
Purchased Call/S&P 500 INDEX/SPXL13V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	3,287,000	5346.56	41,416			3,879		64,369			(20,426)		5,089		0001
Purchased Call/S&P 500 INDEX/SPXB05S$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	2,505,198	5592	131,210			21,564		199,638			(65,245)		5,079		0001
Purchased Call/S&P 500 INDEX/SPXM134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	2,259,000	5471.05	47,665			9,192		69,885			(23,637)		4,982		0001
Purchased Call/S&P 500 INDEX/SPXD172$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/19/2025	1	4,891,000	5713.64	64,561			14,307		85,128			(32,015)		11,520		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	2,080,000	5344.16	117,936			12,449		205,296			(58,644)		3,400		0001
Purchased Call/S&P 500 INDEX/SPXM134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	1	2,692,000	5554.13	67,031			13,295		97,293			(33,240)		6,019		0001
Purchased Call/S&P 500 INDEX/SPXB05N$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	3,453,000	5615.35	186,807			5,189		327,813			(92,890)		2,997		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,345,000	5459.1	67,771			5,041		108,621			(33,424)		3,247		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	3,030,000	5570.64	135,138			19,466		206,564			(67,014)		5,773		0001
Purchased Call/S&P 500 INDEX/SPXB05R$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	1,952,153	5626	104,416			16,441		165,782			(51,921)		3,891		0001
Purchased Call/S&P 500 INDEX/SPXL13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	5,098,000	5436.44	125,921			10,060		198,740			(62,443)		7,308		0001
Purchased Call/S&P 500 INDEX/SPXL13U$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	4,987,000	5446.68	122,680			10,535		193,305			(60,836)		7,383		0001
Purchased Call/S&P 500 INDEX/SPXL13W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	2,035,000	5199.5	30,322			3,091		46,952			(15,036)		3,283		0001
Purchased Call/S&P 500 INDEX/SPXB05U$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	3,289,000	5702.55	127,284			28,285		178,043			(63,292)		7,747		0001
Purchased Call/S&P 500 INDEX/SPXD172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	3,858,000	5618.26	194,443			42,317		289,782			(96,423)		9,031		0001
Purchased Call/S&P 500 INDEX/SPXB05P$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2025	1	4,319,995	5427	198,371			12,674		337,635			(98,641)		5,539		0001
Purchased Call/S&P 500 INDEX/SPXB05S$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	5,491,000	5648.4	327,813			53,875		498,300			(163,006)		11,131		0001
Purchased Call/S&P 500 INDEX/SPXD171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/05/2024	09/05/2025	1	3,361,000	5503.41	139,145			25,439		211,427			(69,001)		7,200		0001
Purchased Call/S&P 500 INDEX/SPXD171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025	1	3,664,000	5408.42	69,616			12,763		102,848			(34,617)		7,849		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/05/2025	1	1,837,689	5186	87,616			8,495		145,448			(43,687)		2,886		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/20/2025	1	2,368,718	5600	100,568			14,007		156,686			(50,146)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXB05R$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	8,897,000	5648.4	420,828			69,161		622,677			(209,258)		18,036		0001
Purchased Call/S&P 500 INDEX/SPXB050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	6,857,815	5585	329,129			9,142		538,513			(163,660)		5,952		0001
Purchased Call/S&P 500 INDEX/SPXB05T$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	2,545,000	5633.09	47,337			10,041		65,450			(23,474)		5,882		0001
Purchased Call/S&P 500 INDEX/SPXB05U$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	7,568,000	5702.55	378,400			84,089		543,721			(188,160)		17,826		0001
Purchased Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/16/2025	1	1,243,346	5663	49,467			2,067		93,086			(24,665)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXB05U$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2024	09/23/2025	1	2,162,000	5718.57	85,831			19,862		119,129			(42,563)		5,217		0001
Purchased Call/S&P 500 INDEX/SPXD172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/19/2025	1	2,449,000	5713.64	70,776			15,684		96,625			(35,097)		5,768		0001
Purchased Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/16/2025	1	3,292,643	5667	127,564			5,286		222,072			(63,432)		3,447		0001
Purchased Call/S&P 500 INDEX/SPXB05R$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	8,700,000	5592.18	412,380			65,890		624,528			(204,495)		17,489		0001
Purchased Call/S&P 500 INDEX/SPXB05N$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/03/2025	1	2,950,611	5567	133,258			747		229,871			(67,186)		1,337		0001
Purchased Call/S&P 500 INDEX/SPXB05T$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	2,506,000	5618.26	149,608			32,559		229,800			(74,189)		5,866		0001
Purchased Call/S&P 500 INDEX/SPXB05V$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	5,027,000	5722.26	298,101			70,625		424,400			(147,825)		12,271		0001
Purchased Call/S&P 500 INDEX/SPXD170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/18/2025	1	3,221,000	5554.25	92,121			12,181		137,128			(45,433)		5,901		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05T$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/10/2025	1	2,185,149	.5490	103,476			20,295		156,176			(51,454)		4,853		0001
Purchased Call/S&P 500 INDEX/SPXB05R$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	2,475,352	.5626	136,140			21,436		217,690			(67,696)		4,934		0001
Purchased Call/S&P 500 INDEX/SPXB05U$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	4,742,000	5722.26	213,864			50,668		299,257			(106,053)		11,576		0001
Purchased Call/S&P 500 INDEX/SPXB05S$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	4,000,979	.5503	174,676			32,024		295,983			(86,858)		8,571		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/23/2025	1	3,017,842	.5558	147,465			8,962		287,414			(73,328)		3,788		0001
Purchased Call/S&P 500 INDEX/SPXB05S$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	3,553,000	5408.42	211,759			40,252		353,500			(104,437)		7,780		0001
Purchased Call/S&P 500 INDEX/SPXB05T$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	5,836,000	5554.13	263,204			52,206		399,930			(130,520)		13,050		0001
Purchased Call/S&P 500 INDEX/SPXB05P$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2025	1	4,727,030	.5427	199,320			12,734		334,320			(99,112)		6,061		0001
Purchased Call/S&P 500 INDEX/SPXD171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	6,973,000	5648.4	161,076			26,472		224,851			(80,096)		14,136		0001
Purchased Call/S&P 500 INDEX/SPXB05T$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/18/2025	1	2,618,260	.5619	153,053			33,587		211,797			(76,106)		6,129		0001
Purchased Call/S&P 500 INDEX/SPXD171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025	1	5,368,000	5408.42	60,658			11,121		88,320			(30,163)		11,499		0001
Purchased Call/S&P 500 INDEX/SPXB05U$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	6,021,654	.5719	219,414			50,914		299,950			(109,104)		14,529		0001
Purchased Call/S&P 500 INDEX/SPXB050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	8,785,000	.5505	420,802			19,871		723,275			(209,245)		9,754		0001
Purchased Call/S&P 500 INDEX/SPXD172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	4,864,000	5618.26	234,931			51,128		347,499			(116,500)		11,386		0001
Purchased Call/S&P 500 INDEX/SPXB050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	3,698,000	5344.16	218,552			23,069		385,988			(108,675)		6,044		0001
Purchased Call/S&P 500 INDEX/SPXB05U$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	5,742,000	5702.55	275,042			61,120		393,521			(136,765)		13,525		0001
Purchased Call/S&P 500 INDEX/SPXB05T$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	1	1,479,643	.5626	57,547			11,702		83,338			(28,853)		3,331		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2025	1	2,371,000	5455.21	59,038			7,156		90,153			(29,276)		4,163		0001
Purchased Call/S&P 500 INDEX/SPXB05T$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	3,218,000	5554.13	185,357			36,765		293,561			(91,917)		7,196		0001
Purchased Call/S&P 500 INDEX/SPXD173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	2,619,000	5738.17	42,952			10,649		55,855			(21,183)		6,539		0001
Purchased Call/S&P 500 INDEX/SPXB05R$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	2,879,639	.5624	111,887			17,618		169,110			(55,636)		5,740		0001
Purchased Call/S&P 500 INDEX/SPXB05U$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	9,484,000	5722.26	444,800			105,380		624,374			(220,572)		23,151		0001
Purchased Call/S&P 500 INDEX/SPXD170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	2,820,000	5554.25	91,368			11,421		137,977			(45,433)		5,006		0001
Purchased Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	4,879,000	5344.16	215,164			22,712		355,563			(106,991)		7,974		0001
Purchased Call/S&P 500 INDEX/SPXB050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	2,560,000	5570.64	129,792			18,696		201,963			(64,363)		4,878		0001
Purchased Call/S&P 500 INDEX/SPXB05S$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	1	2,985,559	.5471	170,139			32,900		271,337			(84,602)		6,584		0001
Purchased Call/S&P 500 INDEX/SPXB05N$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	6,106,000	5615.35	268,053			7,446		459,086			(133,290)		5,300		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05P$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/23/2025	1	4,855,717	.5556	196,099			11,918		364,501			(97,511)		6,095		0001
Purchased Call/S&P 500 INDEX/SPXB05JS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	1,475,131	.5714	73,895			16,421		107,616			(36,745)		3,475		0001
Purchased Call/S&P 500 INDEX/SPXB05V$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/24/2025	1	3,805,961	.5730	194,265			45,615		275,945			(96,599)		9,237		0001
Purchased Call/S&P 500 INDEX/SPXB05V$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	1	3,777,000	5762.48	84,983			21,304		110,638			(42,142)		9,481		0001
Purchased Call/S&P 500 INDEX/SPXB05U$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	4,747,000	5702.55	205,545			45,677		290,405			(102,208)		11,181		0001
Purchased Call/S&P 500 INDEX/SPXB05P$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	2,477,000	5399.22	133,758			8,893		238,224			(66,329)		3,241		0001
Purchased Call/S&P 500 INDEX/SPXD173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	2,434,000	5738.17	75,697			18,294		101,252			(37,641)		5,976		0001
Purchased Call/S&P 500 INDEX/SPXD170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	4,002,000	5554.25	92,446			11,556		136,336			(45,969)		7,104		0001
Purchased Call/S&P 500 INDEX/SPXB05T$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	4,316,000	5554.13	186,883			37,068		283,560			(92,673)		9,651		0001
Purchased Call/S&P 500 INDEX/SPXD172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/19/2025	1	1,742,625	.5703	95,608			21,305		135,727			(47,936)		4,105		0001
Purchased Call/S&P 500 INDEX/SPXB05T$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	4,137,000	5554.13	248,220			49,234		397,121			(123,090)		9,251		0001
Purchased Call/S&P 500 INDEX/SPXB050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	2,173,048	.5586	135,259			3,757		226,249			(67,258)		1,886		0001
Purchased Call/S&P 500 INDEX/SPXD173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	3,731,000	5738.17	83,948			20,813		110,329			(41,402)		9,315		0001
Purchased Call/S&P 500 INDEX/SPXD171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/04/2025	1	1,441,597	.5523	55,630			10,072		93,396			(27,738)		3,065		0001
Purchased Call/S&P 500 INDEX/SPXB05T$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	2,863,000	5618.26	173,212			37,696		266,719			(85,894)		6,702		0001
Purchased Call/S&P 500 INDEX/SPXD172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/25/2024	09/24/2025	1	1,157,564	.5731	64,385			15,118		91,345			(32,016)		2,809		0001
Purchased Call/S&P 500 INDEX/SPXB05R$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	6,098,000	5634.61	306,729			44,305		466,871			(152,522)		11,618		0001
Purchased Call/S&P 500 INDEX/SPXD173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	3,764,000	5738.17	217,183			52,486		302,321			(107,995)		9,241		0001
Purchased Call/S&P 500 INDEX/SPXD173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	2,981,000	5738.17	113,278			28,085		153,340			(55,867)		7,442		0001
Purchased Call/S&P 500 INDEX/SPXD170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	8,799,000	5554.25	236,693			29,587		351,687			(117,696)		15,618		0001
Purchased Call/S&P 500 INDEX/SPXD173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	3,500,000	5738.17	208,950			50,496		290,822			(103,901)		8,593		0001
Purchased Call/S&P 500 INDEX/SPXD170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2024	08/26/2025	1	1,808,622	.5617	98,596			15,295		155,778			(49,162)		3,574		0001
Purchased Call/S&P 500 INDEX/SPXD173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	2,541,000	5738.17	153,985			38,178		213,899			(75,943)		6,344		0001
Purchased Call/S&P 500 INDEX/SPXD172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	1	3,420,000	5702.55	166,212			38,004		237,447			(81,974)		8,203		0001
Purchased Call/S&P 500 INDEX/SPXD171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	3,825,000	5408.42	166,770			31,700		262,020			(82,249)		8,375		0001
Purchased Call/S&P 500 INDEX/SPXD173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	4,097,000	5738.17	110,209			26,634		146,144			(54,802)		10,058		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	4,912,000	5705.45	243,635			82,337		327,996			(120,816)		14,257		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05XSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,117,365	.5780	113,963			32,062		146,028			(56,668)		5,597		0001
Purchased Call/S&P 500 INDEX/SPXA219S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,901,057	.5815	70,491			20,641		87,757			(35,052)		5,146		0001
Purchased Call/S&P 500 INDEX/SPXM13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	971,414	5983.99	8,160			3,012		9,224			(4,046)		2,954		0001
Purchased Call/S&P 500 INDEX/SPXB05XSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	2,537,315	.5860	98,811			28,661		128,051			(49,134)		6,837		0001
Purchased Call/S&P 500 INDEX/SPXD174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	6,325,265	5864.67	161,927			48,578		199,157			(80,519)		17,283		0001
Purchased Call/S&P 500 INDEX/SPXM13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	5,177,108	5859.85	68,856			19,917		84,204			(34,145)		13,950		0001
Purchased Call/S&P 500 INDEX/SPXM13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	615,160	5870.62	5,352			2,022		6,386			(2,661)		1,884		0001
Purchased Call/S&P 500 INDEX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	704,115	5712.69	6,619			2,297		8,341			(3,282)		2,077		0001
Purchased Call/S&P 500 INDEX/SPXA21FS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	7,393,896	5930.85	190,763			90,612		217,477			(94,857)		25,378		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	770,371	5782.76	14,637			5,121		18,230			(7,258)		2,281		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,987,453	5728.8	82,293			27,888		103,912			(40,920)		14,476		0001
Purchased Call/S&P 500 INDEX/SPXB05XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,244,004	.5792	120,045			33,532		153,952			(59,857)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXB05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	2,165,945	5797.42	49,384			15,509		61,489			(24,489)		6,079		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	3,733,000	5809.86	229,206			73,016		290,898			(113,661)		10,522		0001
Purchased Call/S&P 500 INDEX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	1,945,603	6001.35	25,682			9,410		29,092			(12,735)		5,894		0001
Purchased Call/S&P 500 INDEX/SPXI00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	1,920,360	6034.91	31,686			14,141		34,643			(15,713)		6,417		0001
Purchased Call/S&P 500 INDEX/SPXB05YSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,528,000	5797.42	108,662			34,125		136,477			(53,885)		9,901		0001
Purchased Call/S&P 500 INDEX/SPXI00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	2,399,353	5893.62	45,828			17,675		54,776			(22,725)		7,456		0001
Purchased Call/S&P 500 INDEX/SPXI00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	3,188,569	5712.69	42,408			14,720		53,545			(21,030)		9,404		0001
Purchased Call/S&P 500 INDEX/SPXM13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	2,566,272	5906.94	34,388			17,289		39,072			(17,053)		9,086		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	2,375,996	.5824	118,234			38,867		146,877			(58,792)		6,812		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	3,541,000	5864.67	104,105			31,232		128,137			(51,767)		9,675		0001
Purchased Call/S&P 500 INDEX/SPXC051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	1,276,060	.5996	69,495			24,972		74,992			(34,844)		3,808		0001
Purchased Call/S&P 500 INDEX/SPXI00HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	557,712	5917.11	4,685			1,833		5,448			(2,323)		1,745		0001
Purchased Call/S&P 500 INDEX/SPXI00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/31/2024	12/31/2025	1	8,221,739	5881.63	210,477			106,401		247,688			(104,373)		29,187		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	3,476,641	.5824	128,319			42,182		158,061			(63,807)		9,967		0001
Purchased Call/S&P 500 INDEX/SPXB05XSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,575,000	5864.67	69,783			20,935		85,733			(34,700)		7,036		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05II$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	4,308,000	5751.13	98,222			26,788		125,762			(48,708)		11,275		0001
Purchased Call/S&P 500 INDEX/SPXA21ESU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	1,860,596	5867.08	37,956			17,979		44,954			(18,822)		6,386		0001
Purchased Call/S&P 500 INDEX/SPXM13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	464,591	5853.98	4,088			1,261		4,940			(2,027)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXB05II$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	2,834,000	5751.07	120,728			32,261		159,435			(59,542)		7,342		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2025	1	4,475,608	.5797	237,907			75,337		302,844			(118,300)		12,561		0001
Purchased Call/S&P 500 INDEX/SPXM13L$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	437,356	6086.49	3,718			1,598		3,867			(1,843)		1,434		0001
Purchased Call/S&P 500 INDEX/SPXC052$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	1,089,864	.5871	43,649			16,536		52,687			(21,885)		3,339		0001
Purchased Call/S&P 500 INDEX/SPXC050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	1,513,863	.5713	81,994			28,539		105,567			(40,772)		4,465		0001
Purchased Call/S&P 500 INDEX/SPXA21B$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	2,118,158	5916.98	45,540			17,689		53,796			(22,583)		6,606		0001
Purchased Call/S&P 500 INDEX/SPXC050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	9,294,000	5728.8	565,075			194,585		766,394			(278,688)		27,303		0001
Purchased Call/S&P 500 INDEX/SPXA219$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	2,629,082	5809.86	72,563			23,116		90,193			(35,983)		7,411		0001
Purchased Call/S&P 500 INDEX/SPXM13F$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	2,019,406	5929.04	34,532			12,177		40,292			(17,124)		6,003		0001
Purchased Call/S&P 500 INDEX/SPXA219$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	1,752,000	5842.47	53,086			15,648		65,857			(26,325)		4,765		0001
Purchased Call/S&P 500 INDEX/SPXA21B$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	934,796	5949.17	8,787			3,310		10,082			(4,357)		2,864		0001
Purchased Call/S&P 500 INDEX/SPXA21D$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,893,810	6090.27	65,400			28,522		67,931			(32,520)		9,520		0001
Purchased Call/S&P 500 INDEX/SPXA217$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	3,520,000	5751.07	78,144			20,404		101,792			(38,857)		8,979		0001
Purchased Call/S&P 500 INDEX/SPXA21C$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,769,196	5998.74	34,338			14,268		37,969			(16,981)		8,906		0001
Purchased Call/S&P 500 INDEX/SPXC051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	3,594,809	.6001	152,056			55,866		169,933			(75,610)		10,891		0001
Purchased Call/S&P 500 INDEX/SPXC052$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	2,697,000	5870.62	119,477			45,136		146,395			(59,410)		8,262		0001
Purchased Call/S&P 500 INDEX/SPXA21B$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	1,919,000	5949.17	69,852			26,315		80,670			(34,639)		5,878		0001
Purchased Call/S&P 500 INDEX/SPXA217$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	4,112,000	5751.07	64,147			16,750		83,638			(31,897)		10,489		0001
Purchased Call/S&P 500 INDEX/SPXC052$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,517,000	5949.17	220,516			83,075		244,168			(109,352)		10,773		0001
Purchased Call/S&P 500 INDEX/SPXA21A$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	2,361,000	5712.69	56,900			19,750		73,270			(28,216)		6,963		0001
Purchased Call/S&P 500 INDEX/SPXC051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	1,810,887	5983.99	23,904			8,824		27,305			(11,854)		5,507		0001
Purchased Call/S&P 500 INDEX/SPXA219$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/17/2024	10/16/2025	1	1,628,955	.5839	71,840			21,352		89,449			(35,722)		4,430		0001
Purchased Call/S&P 500 INDEX/SPXC051$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	1,900,000	5983.99	117,230			43,275		124,182			(58,133)		5,778		0001
Purchased Call/S&P 500 INDEX/SPXA219$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	2,958,000	5809.86	99,389			31,661		124,321			(49,286)		8,338		0001
Purchased Call/S&P 500 INDEX/SPXA21B$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,540,000	5917.11	64,516			25,238		76,101			(31,993)		7,949		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21CSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,608,605	6032.38	59,215			24,673		64,122			(29,445)		8,389		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	5,631,514	5916.98	143,040			55,561		168,925			(70,932)		17,563		0001
Purchased Call/S&P 500 INDEX/SPXA21DS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	3,813,000	6032.38	114,390			48,214		123,484			(56,416)		12,384		0001
Purchased Call/S&P 500 INDEX/SPXB05W8F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/07/2025	1	1,024,002	5696	52,678			14,301		67,763			(26,267)		2,667		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	2,936,467	5815.26	75,174			21,952		94,478			(37,278)		7,950		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	3,984,616	5859.85	90,052			26,048		110,777			(44,656)		10,736		0001
Purchased Call/S&P 500 INDEX/SPXM13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	2,665,143	6049.88	35,446			15,136		38,059			(17,578)		8,712		0001
Purchased Call/S&P 500 INDEX/SPXA21BSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2024	11/21/2025	1	2,402,000	5948.71	151,326			59,944		166,730			(75,041)		7,544		0001
Purchased Call/S&P 500 INDEX/SPXA21BSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/10/2025	1	2,708,936	5813	120,037			33,771		147,718			(60,185)		7,160		0001
Purchased Call/S&P 500 INDEX/SPXA219SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	4,850,000	5808.12	182,845			58,409		229,782			(90,920)		13,671		0001
Purchased Call/S&P 500 INDEX/SPXA21A9G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	2,037,000	5712.69	58,258			20,222		75,300			(28,890)		6,008		0001
Purchased Call/S&P 500 INDEX/SPXI00A9S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/03/2025	1	6,968,000	5751.07	189,530			49,488		246,215			(94,244)		17,774		0001
Purchased Call/S&P 500 INDEX/SPXC052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	2,585,628	5870.62	59,211			22,673		71,235			(29,202)		8,007		0001
Purchased Call/S&P 500 INDEX/SPXC055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	1	4,506,967	6074	242,241			112,421		244,406			(120,455)		15,334		0001
Purchased Call/S&P 500 INDEX/SPXM131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	12,890,339	5969.34	171,442			68,100		193,912			(85,250)		40,483		0001
Purchased Call/S&P 500 INDEX/SPXC054SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	8,051,000	6086.49	388,863			167,115		384,536			(192,834)		26,401		0001
Purchased Call/S&P 500 INDEX/SPXI00BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2025	1	2,830,882	5696	120,363			32,585		155,305			(59,851)		7,372		0001
Purchased Call/S&P 500 INDEX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	4,863,000	5842.47	124,979			36,840		154,308			(61,976)		13,226		0001
Purchased Call/S&P 500 INDEX/SPXC052SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,256,000	5870.62	272,384			102,901		327,581			(135,444)		13,037		0001
Purchased Call/S&P 500 INDEX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	4,187,989	5969.34	69,102			27,449		78,149			(34,361)		13,153		0001
Purchased Call/S&P 500 INDEX/SPXC051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	1,866,420	6001	102,515			37,664		110,219			(50,976)		5,654		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	274,917	5916.98	2,392			929		2,791			(1,186)		857		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	119,844	5851.2	1,055			328		1,274			(523)		335		0001
Purchased Call/S&P 500 INDEX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,939,108	6086.49	25,790			11,083		26,994			(12,789)		6,359		0001
Purchased Call/S&P 500 INDEX/SPXI00A9T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/03/2025	1	2,556,000	5751.07	79,236			20,689		103,350			(39,400)		6,520		0001
Purchased Call/S&P 500 INDEX/SPXI00ES4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	07/10/2025	1	5,725,000	6000	224,880			8,227		217,013			(164,126)		4,738		0001
Purchased Call/S&P 500 INDEX/SPXI00BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	3,441,000	5792.04	124,908			34,410		160,280			(61,941)		9,050		0001
Purchased Call/S&P 500 INDEX/SPXC053S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	3,135,000	5916.98	114,428			44,447		136,259			(56,744)		9,777		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	2,993,191	5859.85	52,082			15,065		63,926			(25,827)		8,065		0001
Purchased Call/S&P 500 INDEX/SPXA218$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	1,332,500	5815.26	37,843			11,051		47,883			(18,766)		3,607		0001
Purchased Call/S&P 500 INDEX/SPXA21C$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	3,765,000	6032.38	112,574			46,906		121,843			(55,977)		12,108		0001
Purchased Call/S&P 500 INDEX/SPXM13B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	192,119	5815.26	1,614			471		2,003			(800)		520		0001
Purchased Call/S&P 500 INDEX/SPXM13N$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,921,038	6084.19	53,163			23,872		55,902			(26,363)		9,790		0001
Purchased Call/S&P 500 INDEX/SPXM13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	1,520,690	6032.38	26,156			11,024		28,240			(12,900)		4,939		0001
Purchased Call/S&P 500 INDEX/SPXA21D$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	5,324,080	6090.27	136,296			59,440		140,921			(67,774)		17,514		0001
Purchased Call/S&P 500 INDEX/SPXM13P$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	410,575	5867.08	3,859			1,828		4,497			(1,914)		1,409		0001
Purchased Call/S&P 500 INDEX/SPXM130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	5,499,891	6051.09	73,149			33,652		78,210			(36,076)		18,657		0001
Purchased Call/S&P 500 INDEX/SPXM13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	2,124,313	5853.98	35,688			11,011		43,611			(17,698)		5,910		0001
Purchased Call/S&P 500 INDEX/SPXM130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,139,788	6074.08	28,459			13,171		29,960			(14,113)		7,280		0001
Purchased Call/S&P 500 INDEX/SPXM130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	6,606,756	6051.09	168,472			76,748		180,003			(83,773)		22,210		0001
Purchased Call/S&P 500 INDEX/SPXM130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	2,184,076	6050.61	38,877			18,100		41,309			(19,279)		7,453		0001
Purchased Call/S&P 500 INDEX/SPXD17B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	2,517,038	6051.25	41,531			18,867		44,677			(20,595)		8,462		0001
Purchased Call/S&P 500 INDEX/SPXA219$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	2,034,810	5853.98	43,748			13,498		53,419			(21,694)		5,661		0001
Purchased Call/S&P 500 INDEX/SPXA21A$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	2,969,089	5782.76	71,852			25,138		89,862			(35,631)		8,791		0001
Purchased Call/S&P 500 INDEX/SPXM130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	1,141,103	6040.04	11,639			5,659		12,327			(5,772)		3,973		0001
Purchased Call/S&P 500 INDEX/SPXA218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	3,066,579	5842.47	68,691			20,248		84,612			(34,063)		8,340		0001
Purchased Call/S&P 500 INDEX/SPXA21G$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,692,261	5970.84	63,507			31,401		70,618			(31,579)		12,928		0001
Purchased Call/S&P 500 INDEX/SPXA21E$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,354,000	5867.08	56,496			26,761		67,178			(28,016)		8,080		0001
Purchased Call/S&P 500 INDEX/SPXA219$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	3,751,000	5808.12	97,901			31,274		121,702			(48,682)		10,573		0001
Purchased Call/S&P 500 INDEX/SPXI00A$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/03/2025	1	5,745,000	5751.07	147,647			38,552		191,602			(73,418)		14,655		0001
Purchased Call/S&P 500 INDEX/SPXI00E$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/31/2025	1	1,494,661	.5727	55,369			18,816		72,536			(27,761)		4,338		0001
Purchased Call/S&P 500 INDEX/SPXA21A$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,664,000	5728.8	166,038			56,269		216,254			(82,563)		13,537		0001
Purchased Call/S&P 500 INDEX/SPXC055$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/19/2025	1	8,372,000	5930.85	416,088			197,642		477,259			(206,901)		28,735		0001
Purchased Call/S&P 500 INDEX/SPXA21C$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	5,845,000	6032.38	141,449			58,937		153,055			(70,336)		18,797		0001
Purchased Call/S&P 500 INDEX/SPXA21C$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	10,457,682	6032.38	140,133			58,389		151,583			(69,681)		33,632		0001
Purchased Call/S&P 500 INDEX/SPXI00A$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,638,574	.5709	76,517			19,767		105,606			(38,048)		4,158		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21DS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	4,269,000	6047.15	110,994			47,088		118,556			(55,041)		13,910		0001
Purchased Call/S&P 500 INDEX/SPXA21DSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	4,542,000	6090.27	219,833			95,872		215,610			(109,312)		14,942		0001
Purchased Call/S&P 500 INDEX/SPXA21DSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	3,055,000	6090.27	107,842			47,031		109,964			(53,624)		10,050		0001
Purchased Call/S&P 500 INDEX/SPXA21HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2025	1	2,828,000	5906.94	136,310			68,531		160,179			(67,595)		10,012		0001
Purchased Call/S&P 500 INDEX/SPXC054S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/29/2024	11/26/2025	1	1,703,642	5999	96,872			40,048		100,106			(48,436)		5,442		0001
Purchased Call/S&P 500 INDEX/SPXC055E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	4,219,000	5867.08	266,641			126,304		319,493			(132,225)		14,481		0001
Purchased Call/S&P 500 INDEX/SPXD176SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	1,553,084	5728.8	46,593			16,044		60,137			(22,979)		4,563		0001
Purchased Call/S&P 500 INDEX/SPXA21ASK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	7,820,468	5782.76	200,204			70,044		251,736			(99,279)		23,156		0001
Purchased Call/S&P 500 INDEX/SPXI00ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	1,821,758	5729	81,952			27,850		109,126			(41,089)		5,288		0001
Purchased Call/S&P 500 INDEX/SPXA21FS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	4,364,000	5930.85	150,122			71,308		171,836			(74,648)		14,979		0001
Purchased Call/S&P 500 INDEX/SPXI00HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	1,928,953	5893.62	43,209			16,664		51,849			(21,427)		5,995		0001
Purchased Call/S&P 500 INDEX/SPXA21FS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	4,309,000	5930.85	204,247			97,017		233,656			(101,562)		14,790		0001
Purchased Call/S&P 500 INDEX/SPX815W3G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	5,606,000	5808.12	289,270			92,406		362,974			(143,840)		15,802		0001
Purchased Call/S&P 500 INDEX/SPXA21FSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	2,716,329	5931	121,141			57,863		136,169			(60,738)		9,323		0001
Purchased Call/S&P 500 INDEX/SPXA21DSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	3,432,437	6075	185,021			80,690		179,549			(92,002)		11,292		0001
Purchased Call/S&P 500 INDEX/SPXA21HSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	4,592,000	5970.84	216,742			108,073		241,704			(106,895)		16,213		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	2,497,901	6047.15	42,215			17,909		45,205			(20,934)		8,139		0001
Purchased Call/S&P 500 INDEX/SPXA21FSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,003,000	5930.85	94,742			45,413		108,064			(46,726)		6,935		0001
Purchased Call/S&P 500 INDEX/SPXA21HSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,031,000	5970.84	113,330			56,509		125,644			(55,893)		7,171		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	1,732,390	5916.98	28,238			10,968		33,267			(14,003)		5,403		0001
Purchased Call/S&P 500 INDEX/SPXA21GS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,356,000	6037.59	165,092			81,403		175,108			(81,868)		15,252		0001
Purchased Call/S&P 500 INDEX/SPX815W3K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,128,000	5808.12	95,334			30,990		119,083			(47,018)		6,075		0001
Purchased Call/S&P 500 INDEX/SPXA21GSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,886,000	6037.59	309,772			152,741		311,204			(153,613)		17,108		0001
Purchased Call/S&P 500 INDEX/SPXA21ESW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	4,499,000	5867.08	114,725			54,343		136,484			(56,891)		15,442		0001
Purchased Call/S&P 500 INDEX/SPX815VSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/09/2024	10/08/2025	1	2,749,040	5751	151,101			41,323		193,287			(75,135)		7,195		0001
Purchased Call/S&P 500 INDEX/SPX815VS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/17/2024	10/17/2025	1	5,553,000	5841.47	302,639			90,540		369,430			(150,076)		15,173		0001
Purchased Call/S&P 500 INDEX/SPX815X$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	114,492	5995.54	9,331			3,353		8,012			(4,640)		342		0001
Purchased Call/S&P 500 INDEX/SPX815W3J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	5,178,000	5808.12	315,340			100,734		395,325			(156,804)		14,595		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,641,000	5970.84	99,566			49,646		111,075			(49,105)		9,325		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	1,386,506	6051.09	12,617			5,748		13,499			(6,274)		4,661		0001
Purchased Call/S&P 500 INDEX/SPXA21C$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	2,661,000	5969.34	60,139			23,888		68,265			(29,904)		8,357		0001
Purchased Call/S&P 500 INDEX/SPXA21C$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	2,107,690	5969.34	43,208			17,163		48,986			(21,485)		6,619		0001
Purchased Call/S&P 500 INDEX/SPXI00F$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,723,000	5985.38	100,479			37,368		114,177			(49,826)		8,311		0001
Purchased Call/S&P 500 INDEX/SPX815V$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/22/2024	10/17/2025	1	1,329,162	.5862	61,137			18,443		74,545			(30,738)		3,632		0001
Purchased Call/S&P 500 INDEX/SPXA21ES9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	9,598,895	6051.09	127,665			58,159		136,769			(63,482)		32,269		0001
Purchased Call/S&P 500 INDEX/SPXA21FSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	3,322,000	5930.85	80,392			38,535		91,935			(39,649)		11,501		0001
Purchased Call/S&P 500 INDEX/SPXI00F$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,707,000	5985.38	154,299			57,384		166,789			(76,515)		8,262		0001
Purchased Call/S&P 500 INDEX/SPXA21ASL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	2,099,000	5782.76	80,392			28,126		102,416			(39,865)		6,215		0001
Purchased Call/S&P 500 INDEX/SPXI00HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	2,738,000	5917.11	42,987			16,816		50,596			(21,317)		8,569		0001
Purchased Call/S&P 500 INDEX/SPXI00L$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	7,751,000	6050.61	379,799			176,821		392,364			(188,339)		26,449		0001
Purchased Call/S&P 500 INDEX/SPXA21DS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	2,383,741	6032.38	50,774			21,400		54,735			(25,041)		7,742		0001
Purchased Call/S&P 500 INDEX/SPXA21FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,191,000	5930.85	233,595			110,958		267,135			(116,156)		17,817		0001
Purchased Call/S&P 500 INDEX/SPXA21HSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	3,853,000	5970.84	172,614			86,069		192,692			(85,131)		13,604		0001
Purchased Call/S&P 500 INDEX/SPXA21HSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,218,035	.6038	132,147			65,339		147,357			(65,710)		11,268		0001
Purchased Call/S&P 500 INDEX/SPX815W$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	3,276,000	5808.12	179,197			57,244		224,986			(89,106)		9,234		0001
Purchased Call/S&P 500 INDEX/SPXA21GSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,676,000	5970.84	88,959			43,985		99,472			(44,235)		12,871		0001
Purchased Call/S&P 500 INDEX/SPXI00I$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	1,409,061	.6022	81,076			33,424		84,931			(40,315)		4,501		0001
Purchased Call/S&P 500 INDEX/SPXA21ESG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	4,198,000	6050.61	92,776			43,193		98,748			(46,007)		14,325		0001
Purchased Call/S&P 500 INDEX/SPX815W$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	4,693,000	5808.12	229,018			74,447		286,508			(112,949)		13,398		0001
Purchased Call/S&P 500 INDEX/SPX815XS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	5,262,541	5983.99	133,142			49,149		149,513			(66,024)		16,002		0001
Purchased Call/S&P 500 INDEX/SPXA21ESR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,577,416	5867.08	34,022			16,116		40,090			(16,871)		8,847		0001
Purchased Call/S&P 500 INDEX/SPX815W$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,852,000	5808.12	167,412			54,421		209,624			(82,566)		8,142		0001
Purchased Call/S&P 500 INDEX/SPX815VSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/21/2024	10/21/2025	1	1,959,000	5853.98	79,731			24,600		97,231			(39,538)		5,450		0001
Purchased Call/S&P 500 INDEX/SPX815YS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,094,000	6051.09	121,033			55,137		120,468			(60,184)		7,040		0001
Purchased Call/S&P 500 INDEX/SPXA21FSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	2,391,000	5930.85	116,203			55,196		132,851			(57,782)		8,207		0001
Purchased Call/S&P 500 INDEX/SPX815VS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	6,713,000	5709.54	408,150			104,567		564,829			(202,398)		17,034		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815V$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	09/30/2025	1	2,241,605	.5762	107,263			27,039		148,117			(53,484)		5,627		0001
Purchased Call/S&P 500 INDEX/SPXA21F$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	2,156,639	.5974	114,311			55,414		121,650			(56,841)		7,488		0001
Purchased Call/S&P 500 INDEX/SPXI00K$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	2,382,895	6034.91	48,849			21,801		53,335			(24,224)		7,962		0001
Purchased Call/S&P 500 INDEX/SPX815V$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,542,000	5709.54	118,711			30,414		161,833			(58,868)		6,450		0001
Purchased Call/S&P 500 INDEX/SPXA21F$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	3,043,000	5930.85	178,928			85,767		202,643			(88,245)		10,535		0001
Purchased Call/S&P 500 INDEX/SPX815W$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	4,753,000	5797.42	259,514			81,500		329,170			(128,690)		13,340		0001
Purchased Call/S&P 500 INDEX/SPXA21E$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	2,638,285	.6051	96,060			43,882		98,831			(48,163)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXA21C$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	3,005,000	6021.63	76,928			31,451		84,116			(38,148)		9,600		0001
Purchased Call/S&P 500 INDEX/SPXD177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,883,000	5995.54	181,724			65,299		201,085			(90,363)		11,587		0001
Purchased Call/S&P 500 INDEX/SPX815V$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	1,773,756	.5854	77,992			24,130		94,873			(38,782)		4,935		0001
Purchased Call/S&P 500 INDEX/SPXD173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	6,908,000	5780.05	333,656			93,609		435,473			(165,457)		18,259		0001
Purchased Call/S&P 500 INDEX/SPX815W$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	7,987,000	5808.12	384,973			122,978		483,277			(191,429)		22,513		0001
Purchased Call/S&P 500 INDEX/SPXA21C$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,981,000	5998.74	121,421			50,452		134,661			(60,047)		12,803		0001
Purchased Call/S&P 500 INDEX/SPX815V$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,173,000	5709.54	128,424			32,902		177,388			(63,684)		5,514		0001
Purchased Call/S&P 500 INDEX/SPX815Y$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2025	1	5,341,000	6051.09	260,641			119,909		266,012			(128,545)		18,118		0001
Purchased Call/S&P 500 INDEX/SPXA21G$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,333,430	5970.84	68,669			33,953		76,555			(34,146)		11,672		0001
Purchased Call/S&P 500 INDEX/SPX815V$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,470,000	5969.34	108,680			43,170		120,832			(54,041)		7,757		0001
Purchased Call/S&P 500 INDEX/SPX815V$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	2,269,373	.5864	101,146			30,428		123,805			(50,713)		6,201		0001
Purchased Call/S&P 500 INDEX/SPX815X$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,781,000	5969.34	78,424			31,152		87,977			(38,997)		8,734		0001
Purchased Call/S&P 500 INDEX/SPXD178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	4,120,000	5917.11	248,436			97,184		287,300			(123,197)		12,894		0001
Purchased Call/S&P 500 INDEX/SPX815V$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/01/2025	1	1,718,334	.5709	80,707			20,511		109,826			(40,132)		4,337		0001
Purchased Call/S&P 500 INDEX/SPXA21F$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	1,613,447	.5867	64,523			30,649		72,835			(32,084)		5,538		0001
Purchased Call/S&P 500 INDEX/SPXI001$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	3,229,000	5998.74	195,032			80,403		205,262			(96,980)		10,315		0001
Purchased Call/S&P 500 INDEX/SPXD176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,157,523	5728.8	34,089			11,739		43,127			(16,812)		6,338		0001
Purchased Call/S&P 500 INDEX/SPX815V$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/09/2024	10/09/2025	1	13,209,000	5792.04	636,674			175,392		811,792			(315,720)		34,742		0001
Purchased Call/S&P 500 INDEX/SPXA219$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	3,441,661	5841.47	78,470			23,476		96,220			(38,912)		9,404		0001
Purchased Call/S&P 500 INDEX/SPXD178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,401,000	5917.11	151,023			59,078		173,391			(74,891)		7,514		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00M$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2025	1	2,076,000	5881.63	127,051			64,228		154,044			(63,003)		7,370		0001
Purchased Call/S&P 500 INDEX/SPXD175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	1	2,214,000	5809.86	99,409			31,668		125,919			(49,296)		6,241		0001
Purchased Call/S&P 500 INDEX/SPXA21HS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,374,000	5970.84	271,188			134,087		297,440			(134,849)		15,315		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	3,297,000	5780.05	97,262			27,287		124,427			(48,231)		8,715		0001
Purchased Call/S&P 500 INDEX/SPXD173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/10/2025	1	3,368,000	5780.05	204,438			57,356		266,378			(101,379)		8,902		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	1	6,713,000	5695.94	173,195			46,758		227,597			(85,886)		17,481		0001
Purchased Call/S&P 500 INDEX/SPX815Y$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2025	1	1,295,194	6084	64,517			29,293		64,502			(32,170)		4,341		0001
Purchased Call/S&P 500 INDEX/SPXA21FS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	1	2,536,773	5872	107,983			50,992		126,531			(53,695)		8,682		0001
Purchased Call/S&P 500 INDEX/SPXI00K$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	2,476,000	6086.49	108,944			46,819		109,201			(54,024)		8,119		0001
Purchased Call/S&P 500 INDEX/SPXA21HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,074,000	5970.84	57,242			28,542		63,765			(28,231)		7,323		0001
Purchased Call/S&P 500 INDEX/SPX815W$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	3,366,000	5808.12	150,797			48,171		188,517			(74,984)		9,488		0001
Purchased Call/S&P 500 INDEX/SPXA21A$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	6,671,000	5995.54	104,735			37,634		118,733			(52,080)		19,906		0001
Purchased Call/S&P 500 INDEX/SPXA21FSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	2,336,000	5930.85	138,525			65,799		156,890			(68,882)		8,018		0001
Purchased Call/S&P 500 INDEX/SPXA21FSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	4,603,419	5931	256,047			122,302		285,988			(128,378)		15,800		0001
Purchased Call/S&P 500 INDEX/SPXD177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	4,529,000	5995.54	255,889			91,949		273,189			(127,241)		13,514		0001
Purchased Call/S&P 500 INDEX/SPX815X$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	1,698,687	6002	68,531			28,331		71,758			(34,266)		5,427		0001
Purchased Call/S&P 500 INDEX/SPXI00H$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	8,209,000	5893.62	208,509			80,417		250,359			(103,397)		25,511		0001
Purchased Call/S&P 500 INDEX/SPX815W$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,970,000	5808.12	185,031			60,148		231,779			(91,255)		8,479		0001
Purchased Call/S&P 500 INDEX/SPXD179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2025	1	3,610,384	5987	149,653			60,939		163,310			(74,415)		11,495		0001
Purchased Call/S&P 500 INDEX/SPXD174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	3,139,000	5842.47	170,448			50,242		212,444			(84,523)		8,537		0001
Purchased Call/S&P 500 INDEX/SPXI00B$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	3,343,000	5792.04	197,237			54,335		254,455			(97,808)		8,793		0001
Purchased Call/S&P 500 INDEX/SPXA21HSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	1,356,114	5974	54,391			26,662		60,875			(27,271)		4,708		0001
Purchased Call/S&P 500 INDEX/SPXD176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	1	3,521,000	5929.04	128,869			45,441		152,227			(63,905)		10,466		0001
Purchased Call/S&P 500 INDEX/SPXD179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2025	1	2,370,999	5987	104,829			42,687		113,984			(52,127)		7,549		0001
Purchased Call/S&P 500 INDEX/SPX815X$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2025	1	3,451,040	6086	143,797			62,312		142,034			(71,503)		11,317		0001
Purchased Call/S&P 500 INDEX/SPXD175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	6,791,203	5851.2	174,534			54,332		214,568			(86,550)		18,977		0001
Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	3,065,320	5751	134,828			35,303		185,914			(67,601)		7,819		0001
Purchased Call/S&P 500 INDEX/SPXD175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	1	3,718,000	5813.67	227,542			75,847		289,037			(112,836)		10,748		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21FSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,271,000	5930.85	113,323			54,320		129,157			(55,889)		7,862		0001
Purchased Call/S&P 500 INDEX/SPXD177SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	8,878,000	5995.54	206,857			74,330		235,489			(102,860)		26,492		0001
Purchased Call/S&P 500 INDEX/SPXD177SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,884,000	5995.54	233,944			84,063		257,909			(116,329)		14,574		0001
Purchased Call/S&P 500 INDEX/SPXM13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	2,420,000	5751.13	40,898			11,154		52,199			(20,281)		6,333		0001
Purchased Call/S&P 500 INDEX/SPXM13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,741,000	5808.12	45,501			14,535		56,101			(22,625)		7,726		0001
Purchased Call/S&P 500 INDEX/SPXD175SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,269,000	5813.67	84,340			28,113		104,395			(41,823)		9,450		0001
Purchased Call/S&P 500 INDEX/SPX815YSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/19/2025	1	1,380,962	5931	79,777			38,106		88,297			(39,999)		4,740		0001
Purchased Call/S&P 500 INDEX/SPXA21DSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,137,000	6090.27	60,263			26,282		62,117			(29,966)		7,030		0001
Purchased Call/S&P 500 INDEX/SPXI00DSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/25/2024	10/24/2025	1	4,670,000	5808.12	141,034			45,053		176,556			(70,130)		13,163		0001
Purchased Call/S&P 500 INDEX/SPXA21DSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	4,231,000	6032.38	162,047			67,520		173,560			(80,578)		13,607		0001
Purchased Call/S&P 500 INDEX/SPXI00JS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	11/28/2025	1	4,716,000	6032.38	255,136			106,307		263,764			(126,867)		15,167		0001
Purchased Call/S&P 500 INDEX/SPXA21BSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	3,077,000	5917.11	110,157			43,092		130,102			(54,626)		9,630		0001
Purchased Call/S&P 500 INDEX/SPX815XSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,731,506	5969.34	127,834			50,779		141,568			(63,566)		8,578		0001
Purchased Call/S&P 500 INDEX/SPXD175S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	2,628,000	5851.2	85,673			26,669		105,879			(42,484)		7,343		0001
Purchased Call/S&P 500 INDEX/SPX815VS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	4,070,000	5709.54	180,301			46,193		245,213			(89,410)		10,327		0001
Purchased Call/S&P 500 INDEX/SPXI001SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	4,075,000	5998.74	244,908			101,762		258,711			(121,115)		13,105		0001
Purchased Call/S&P 500 INDEX/SPXA21BSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	4,985,000	5859.85	127,616			36,914		157,133			(63,284)		13,432		0001
Purchased Call/S&P 500 INDEX/SPXM13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	3,785,408	5832.92	50,724			16,768		61,556			(25,154)		10,898		0001
Purchased Call/S&P 500 INDEX/SPXA21GSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,822,000	5970.84	42,330			20,930		46,962			(21,049)		9,881		0001
Purchased Call/S&P 500 INDEX/SPX815WSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	3,082,000	5808.12	171,359			55,704		214,721			(84,512)		8,799		0001
Purchased Call/S&P 500 INDEX/SPXA21HSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,107,119	6038	73,339			36,262		81,942			(36,468)		7,378		0001
Purchased Call/S&P 500 INDEX/SPXD17BSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,663,000	6051.25	165,201			75,050		173,025			(81,922)		12,314		0001
Purchased Call/S&P 500 INDEX/SPXD17BSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	1,940,857	6084	75,262			34,077		78,479			(37,424)		6,505		0001
Purchased Call/S&P 500 INDEX/SPXA21FSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	8,148,631	5974	465,806			225,806		492,337			(231,623)		28,292		0001
Purchased Call/S&P 500 INDEX/SPXM13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,589,950	5807	94,793			30,281		120,423			(47,136)		7,300		0001
Purchased Call/S&P 500 INDEX/SPXI00AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	1,861,281	5762	97,640			24,545		133,905			(48,552)		4,672		0001
Purchased Call/S&P 500 INDEX/SPXD175SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/23/2025	1	1,982,718	5797	91,321			28,918		115,232			(45,410)		5,565		0001
Purchased Call/S&P 500 INDEX/SPXA21HSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,738,000	5970.84	169,208			84,371		185,906			(83,452)		9,667		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815W$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	3,828,000	5797.42	170,729			53,617		215,896			(84,663)		10,743		0001
Purchased Call/S&P 500 INDEX/SPX815XS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	1,878,000	5983.99	54,086			19,966		60,403			(26,821)		5,711		0001
Purchased Call/S&P 500 INDEX/SPXM13A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	2,496,000	5780.05	41,184			11,554		52,173			(20,423)		6,597		0001
Purchased Call/S&P 500 INDEX/SPXD174$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	2,581,000	5841.47	156,151			46,715		192,574			(77,434)		7,052		0001
Purchased Call/S&P 500 INDEX/SPXD17A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,412,000	6090.27	90,932			39,657		92,129			(45,216)		7,935		0001
Purchased Call/S&P 500 INDEX/SPXD175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,768,648	5813.67	37,142			12,381		45,612			(18,418)		5,113		0001
Purchased Call/S&P 500 INDEX/SPXB05X$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	2,443,334	5815.26	32,496			9,489		40,281			(16,115)		6,615		0001
Purchased Call/S&P 500 INDEX/SPXD176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,233,000	5728.8	131,747			45,367		178,066			(64,976)		6,560		0001
Purchased Call/S&P 500 INDEX/SPXA21B$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	2,653,876	5842.47	42,993			12,673		52,704			(21,320)		7,218		0001
Purchased Call/S&P 500 INDEX/SPXA217$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	2,217,000	5751.07	39,463			10,304		51,488			(19,623)		5,655		0001
Purchased Call/S&P 500 INDEX/SPXA21C$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	5,118,000	5998.74	84,447			35,089		93,743			(41,762)		16,459		0001
Purchased Call/S&P 500 INDEX/SPXA21A$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/04/2025	1	2,033,718	5713	86,629			30,153		109,708			(43,077)		5,998		0001
Purchased Call/S&P 500 INDEX/SPX815Y$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	1,446,249	6051	61,939			28,217		63,833			(30,799)		4,862		0001
Purchased Call/S&P 500 INDEX/SPX815YSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/30/2025	1	6,142,573	5907	326,110			164,410		388,543			(162,159)		21,747		0001
Purchased Call/S&P 500 INDEX/SPXA21G$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,529,000	5970.84	83,457			41,265		93,107			(41,499)		8,855		0001
Purchased Call/S&P 500 INDEX/SPXM13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	2,358,242	5995.54	25,233			9,201		28,385			(12,445)		7,118		0001
Purchased Call/S&P 500 INDEX/SPXA21F$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,350,000	5930.85	191,955			91,179		218,115			(95,450)		11,498		0001
Purchased Call/S&P 500 INDEX/SPXD174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	3,369,000	5864.67	81,193			24,358		99,827			(40,373)		9,205		0001
Purchased Call/S&P 500 INDEX/SPXI001$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	4,043,000	5998.74	253,496			104,505		264,197			(126,052)		12,916		0001
Purchased Call/S&P 500 INDEX/SPXD17DS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	2,600,208	5907	143,024			72,106		171,299			(71,119)		9,206		0001
Purchased Call/S&P 500 INDEX/SPX815W$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2024	10/24/2025	1	2,951,562	5808	163,933			52,513		200,825			(82,194)		8,320		0001
Purchased Call/S&P 500 INDEX/SPXD178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/19/2025	1	3,738,330	5917	193,608			75,411		235,390			(96,272)		11,659		0001
Purchased Call/S&P 500 INDEX/SPXI100B$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/07/2025	1	3,341,000	5695.94	44,101			11,906		57,607			(21,869)		8,700		0001
Purchased Call/S&P 500 INDEX/SPXI00A$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/02/2024	10/02/2025	1	3,700,000	5709.54	48,840			12,513		63,786			(24,219)		9,388		0001
Purchased Call/S&P 500 INDEX/SPXD173W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	4,351,000	5780.05	229,298			64,331		300,001			(113,707)		11,500		0001
Purchased Call/S&P 500 INDEX/SPXA21FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2025	1	1,192,763	5872	65,533			31,032		73,728			(32,676)		4,082		0001
Purchased Call/S&P 500 INDEX/SPXD17A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,227,000	6090.27	97,988			43,190		97,694			(48,327)		7,395		0001
Purchased Call/S&P 500 INDEX/SPXD179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	1,590,400	6047	64,517			27,446		67,833			(32,081)		5,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI100FS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,572,000	5985.38	139,660			51,940		152,547			(69,256)		7,850		0001
Purchased Call/S&P 500 INDEX/SPXA21HS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,725,000	5970.84	175,763			86,905		191,375			(87,398)		9,541		0001
Purchased Call/S&P 500 INDEX/SPXD17A5N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,062,000	6090.27	95,883			42,262		94,825			(47,288)		6,847		0001
Purchased Call/S&P 500 INDEX/SPXD177SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,224,000	5995.54	251,750			91,798		265,229			(124,160)		12,749		0001
Purchased Call/S&P 500 INDEX/SPX815IIS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	10/23/2024	10/23/2025	1	2,189,000	5797.42	102,883			32,310		130,179			(51,019)		6,144		0001
Purchased Call/S&P 500 INDEX/SPXD17A5Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,235,000	6090.27	130,971			57,728		122,909			(64,593)		7,422		0001
Purchased Call/S&P 500 INDEX/SPXI100JS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	1	2,849,000	6032.38	179,202			74,668		178,214			(89,109)		9,162		0001
Purchased Call/S&P 500 INDEX/SPX815IIS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	10/23/2024	10/22/2025	1	1,872,384	5851	64,627			20,174		81,925			(32,136)		5,232		0001
Purchased Call/S&P 500 INDEX/SPX815IIS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	10/23/2024	10/22/2025	1	3,642,215	5852	180,473			56,335		230,478			(89,740)		10,178		0001
Purchased Call/S&P 500 INDEX/SPXD173SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2024	10/09/2025	1	2,553,000	5792.04	159,307			43,886		203,517			(78,999)		6,715		0001
Purchased Call/S&P 500 INDEX/SPXD178SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,010,000	5948.71	74,772			29,619		86,486			(37,079)		6,312		0001
Purchased Call/S&P 500 INDEX/SPXD175SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	2,536,291	5808.12	58,081			18,880		71,650			(28,645)		7,241		0001
Purchased Call/S&P 500 INDEX/SPXA219SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	1,484,489	5797.42	19,892			6,247		24,487			(9,864)		4,166		0001
Purchased Call/S&P 500 INDEX/SPXA21A5V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	2,563,464	5995.54	48,193			17,317		54,587			(23,964)		7,649		0001
Purchased Call/S&P 500 INDEX/SPXD17A51	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	2,014,000	6075.11	99,894			43,444		99,230			(49,537)		6,625		0001
Purchased Call/S&P 500 INDEX/SPXA21GSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,351,000	6037.59	143,411			70,712		145,311			(71,116)		8,232		0001
Purchased Call/S&P 500 INDEX/SPXA21CSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	3,563,054	5998.74	47,389			19,536		52,704			(23,564)		11,383		0001
Purchased Call/S&P 500 INDEX/SPXA21DS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	5,916,000	6032.38	152,041			64,083		164,355			(74,985)		19,214		0001
Purchased Call/S&P 500 INDEX/SPX815IVSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	10/02/2024	10/02/2025	1	2,191,000	5709.54	135,185			34,634		186,984			(67,037)		5,559		0001
Purchased Call/S&P 500 INDEX/SPXA21GS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,880,000	6037.59	226,592			111,727		231,506			(112,365)		13,586		0001
Purchased Call/S&P 500 INDEX/SPX815XSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	11/22/2024	11/21/2025	1	2,885,124	5949	104,280			41,422		117,378			(51,853)		9,061		0001
Purchased Call/S&P 500 INDEX/SPXA21DS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	4,266,082	6032.38	57,166			24,095		61,846			(28,193)		13,855		0001
Purchased Call/S&P 500 INDEX/SPXA21GSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,233,000	5970.84	162,547			80,371		181,584			(80,827)		14,822		0001
Purchased Call/S&P 500 INDEX/SPXA21AS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	3,170,000	5728.8	87,809			29,757		112,992			(43,663)		9,201		0001
Purchased Call/S&P 500 INDEX/SPXI100JS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	1	2,457,000	6032.38	152,580			63,575		152,490			(75,871)		7,902		0001
Purchased Call/S&P 500 INDEX/SPXD179S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2024	11/26/2025	1	1,520,239	6009	61,191			25,439		65,074			(30,937)		4,857		0001
Purchased Call/S&P 500 INDEX/SPXD17CS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/16/2025	1	1,688,594	6074	71,971			33,401		74,567			(35,788)		5,745		0001
Purchased Call/S&P 500 INDEX/SPXA21ASF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	5,494,000	5712.69	140,646			48,819		181,429			(69,745)		16,204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	10,186,737	5728.8	135,484			45,914		171,157			(67,370)		29,567		0001
Purchased Call/S&P 500 INDEX/SPXA21A$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,925,000	5728.8	220,148			74,606		290,800			(109,469)		14,295		0001
Purchased Call/S&P 500 INDEX/SPX815V$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2024	10/17/2025	1	2,188,000	5841.47	112,463			33,646		137,591			(55,769)		5,978		0001
Purchased Call/S&P 500 INDEX/SPXD174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/16/2025	1	2,253,863	5839	123,566			36,727		152,476			(61,444)		6,130		0001
Purchased Call/S&P 500 INDEX/SPXD17A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	3,883,000	6075.11	180,560			78,526		181,340			(89,538)		12,774		0001
Purchased Call/S&P 500 INDEX/SPXD17A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,381,000	6090.27	131,907			57,526		125,712			(65,591)		7,833		0001
Purchased Call/S&P 500 INDEX/SPXD17A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/05/2025	1	1,725,034	6090	91,822			40,156		90,448			(46,038)		5,675		0001
Purchased Call/S&P 500 INDEX/SPX815W$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	7,803,000	5797.42	375,324			117,870		475,671			(186,120)		21,899		0001
Purchased Call/S&P 500 INDEX/SPXI00B$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	4,555,000	5792.04	238,682			65,753		309,401			(118,360)		11,980		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	1,476,797	5705.45	31,751			10,730		40,755			(15,745)		4,286		0001
Purchased Call/S&P 500 INDEX/SPXA21GSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,819,000	5970.84	170,709			84,406		190,693			(84,886)		13,372		0001
Purchased Call/S&P 500 INDEX/SPX815X$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,907,000	5969.34	102,617			40,762		114,877			(51,027)		9,130		0001
Purchased Call/S&P 500 INDEX/SPXI00BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	4,937,000	5792.04	225,127			62,019		290,670			(111,638)		12,985		0001
Purchased Call/S&P 500 INDEX/SPX815V$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/03/2025	1	1,529,785	5751	78,792			20,688		103,677			(39,615)		3,902		0001
Purchased Call/S&P 500 INDEX/SPXM139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	1	2,892,000	5695.94	79,530			21,471		105,358			(39,438)		7,531		0001
Purchased Call/S&P 500 INDEX/SPXI00I$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2025	1	2,645,088	5987	148,879			60,624		157,976			(74,031)		8,422		0001
Purchased Call/S&P 500 INDEX/SPXD173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	2,326,000	5780.05	103,972			29,170		135,469			(51,559)		6,148		0001
Purchased Call/S&P 500 INDEX/SPXI00D$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/31/2025	1	4,104,000	5705.45	122,710			41,470		158,830			(60,851)		11,912		0001
Purchased Call/S&P 500 INDEX/SPXA21HSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	4,218,000	5970.84	269,952			134,604		295,449			(133,137)		14,892		0001
Purchased Call/S&P 500 INDEX/SPXA21FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,538,000	5930.85	134,444			63,861		153,784			(66,853)		12,144		0001
Purchased Call/S&P 500 INDEX/SPXD176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	5,042,000	5929.04	233,445			82,317		274,290			(115,763)		14,987		0001
Purchased Call/S&P 500 INDEX/SPX815XS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/20/2025	1	6,182,000	5917.11	286,227			111,967		333,326			(141,937)		19,347		0001
Purchased Call/S&P 500 INDEX/SPX815X$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2024	11/20/2025	1	1,757,382	5917	67,253			26,527		76,102			(33,442)		5,500		0001
Purchased Call/S&P 500 INDEX/SPXA21FS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,960,000	5930.85	95,832			45,520		109,642			(47,653)		13,592		0001
Purchased Call/S&P 500 INDEX/SPXD17C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	3,550,734	5872	197,698			93,357		231,321			(98,306)		12,152		0001
Purchased Call/S&P 500 INDEX/SPXD179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	2,334,200	6047	78,069			33,211		83,059			(38,820)		7,605		0001
Purchased Call/S&P 500 INDEX/SPXD176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	6,735,000	5929.04	296,340			104,495		348,994			(146,952)		20,020		0001
Purchased Call/S&P 500 INDEX/SPXD178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,848,000	5917.11	164,614			64,395		191,596			(81,631)		8,913		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	2,715,582	5929.04	37,747			13,310		44,115			(18,718)		8,072		0001
Purchased Call/S&P 500 INDEX/SPXA21FS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,719,000	5930.85	82,562			39,217		93,878			(41,054)		12,765		0001
Purchased Call/S&P 500 INDEX/SPXD17A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	3,805,000	6090.27	91,701			39,992		95,426			(45,598)		12,517		0001
Purchased Call/S&P 500 INDEX/SPXD17AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,966,000	6090.27	96,098			41,910		98,516			(47,785)		9,757		0001
Purchased Call/S&P 500 INDEX/SPX815W$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,875,000	5797.42	171,063			53,722		216,463			(84,828)		8,069		0001
Purchased Call/S&P 500 INDEX/SPXA21ESM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	2,018,650	.6062	57,626			26,903		65,592			(28,655)		6,888		0001
Purchased Call/S&P 500 INDEX/SPXD17C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,271,039	5872.16	71,636			33,548		83,876			(35,523)		11,195		0001
Purchased Call/S&P 500 INDEX/SPXI100C$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/16/2024	10/16/2025	1	2,297,000	5842.47	141,495			41,708		173,629			(70,166)		6,247		0001
Purchased Call/S&P 500 INDEX/SPXD176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	3,536,000	5728.8	194,126			66,848		261,392			(95,741)		10,388		0001
Purchased Call/S&P 500 INDEX/SPXA21D$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,029,087	.6075	87,989			38,373		88,566			(43,753)		6,675		0001
Purchased Call/S&P 500 INDEX/SPXA21CSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,600,000	5998.74	92,160			38,294		102,385			(45,576)		11,577		0001
Purchased Call/S&P 500 INDEX/SPX815V$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	1,925,959	.5854	79,365			24,555		96,564			(39,464)		5,358		0001
Purchased Call/S&P 500 INDEX/SPXD178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/17/2025	1	3,514,000	5870.62	145,480			55,707		177,527			(71,749)		10,882		0001
Purchased Call/S&P 500 INDEX/SPXD17C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	2,100,021	6074.08	42,630			19,730		44,827			(21,140)		7,145		0001
Purchased Call/S&P 500 INDEX/SPXA219S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	3,412,000	5842.47	151,493			44,655		189,714			(75,124)		9,280		0001
Purchased Call/S&P 500 INDEX/SPXD175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,620,000	5813.67	51,192			17,064		63,822			(25,386)		4,683		0001
Purchased Call/S&P 500 INDEX/SPXD17B$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	1,733,994	.6084	92,292			41,788		91,872			(45,892)		5,812		0001
Purchased Call/S&P 500 INDEX/SPXD177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	4,095,000	5973.1	246,929			88,483		266,015			(122,449)		12,219		0001
Purchased Call/S&P 500 INDEX/SPXD17AS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,072,000	6090.27	116,239			51,235		110,576			(57,328)		6,881		0001
Purchased Call/S&P 500 INDEX/SPXD17B$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	3,137,000	6051.09	101,639			46,302		108,299			(50,540)		10,546		0001
Purchased Call/S&P 500 INDEX/SPXD178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	2,847,000	5870.62	109,894			41,516		134,068			(54,645)		8,721		0001
Purchased Call/S&P 500 INDEX/SPXA219S$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	4,522,000	5841.47	116,215			34,768		143,426			(57,630)		12,356		0001
Purchased Call/S&P 500 INDEX/SPX815X$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/05/2025	1	2,012,000	6075.11	74,444			32,376		75,192			(36,916)		6,619		0001
Purchased Call/S&P 500 INDEX/SPXD174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	3,225,000	5842.47	165,120			48,672		206,571			(81,881)		8,771		0001
Purchased Call/S&P 500 INDEX/SPXD174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/10/2025	1	2,546,068	.5815	139,663			39,292		171,723			(70,025)		6,730		0001
Purchased Call/S&P 500 INDEX/SPXD17B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	4,077,000	6084.19	188,357			84,579		188,785			(93,405)		13,664		0001
Purchased Call/S&P 500 INDEX/SPX815I$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	3,404,000	5797.42	194,709			61,148		246,761			(96,554)		9,553		0001
Purchased Call/S&P 500 INDEX/SPX815V$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	3,540,000	5709.54	129,918			33,285		175,026			(64,425)		8,982		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,034,920	6037.59	28,692			14,147		30,572			(14,228)		7,125		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	2,387,288	5832.92	54,430			17,993		66,646			(26,991)		6,873		0001
Purchased Call/S&P 500 INDEX/SPXI100I$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	11/26/2024	11/26/2025	1	5,429,000	6021.63	257,878			105,431		275,424			(127,879)		17,343		0001
Purchased Call/S&P 500 INDEX/SPXD179S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,688,000	5948.71	123,110			48,767		141,625			(61,049)		8,442		0001
Purchased Call/S&P 500 INDEX/SPXD179S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/26/2024	11/26/2025	1	3,160,000	6021.63	115,972			47,414		126,005			(57,509)		10,095		0001
Purchased Call/S&P 500 INDEX/SPX815XSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	1,534,767	5949	65,135			25,873		73,027			(32,388)		4,820		0001
Purchased Call/S&P 500 INDEX/SPXM13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/07/2024	11/06/2025	1	2,229,319	5929	88,838			31,675		100,871			(44,175)		6,627		0001
Purchased Call/S&P 500 INDEX/SPXD177SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,144,000	5995.54	86,618			31,584		97,284			(42,719)		6,471		0001
Purchased Call/S&P 500 INDEX/SPXD178S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/13/2024	11/12/2025	1	1,574,097	5985	87,174			32,269		93,406			(43,348)		4,787		0001
Purchased Call/S&P 500 INDEX/SPXM13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/30/2024	12/26/2025	1	4,824,439	5971	176,621			87,817		202,506			(88,555)		16,893		0001
Purchased Call/S&P 500 INDEX/SPXD176SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,054,119	5728.8	41,699			14,359		52,721			(20,565)		6,034		0001
Purchased Call/S&P 500 INDEX/SPXA21ESS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,071,000	5867.08	32,101			15,206		37,697			(15,918)		7,108		0001
Purchased Call/S&P 500 INDEX/SPXD17ASR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	3,774,000	6090.27	231,346			101,971		213,940			(114,097)		12,533		0001
Purchased Call/S&P 500 INDEX/SPXD17BST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	6,096,358	6084	317,844			143,913		317,807			(158,049)		20,432		0001
Purchased Call/S&P 500 INDEX/SPX815WS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,789,000	5797.42	143,355			45,020		182,001			(71,088)		7,827		0001
Purchased Call/S&P 500 INDEX/SPX815VSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	2,189,389	5854	117,780			36,440		142,516			(58,566)		6,091		0001
Purchased Call/S&P 500 INDEX/SPXA21FSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,240,000	5930.85	83,776			40,157		95,251			(41,317)		7,755		0001
Purchased Call/S&P 500 INDEX/SPXM13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,853,000	5985.38	45,077			16,764		50,889			(22,353)		8,708		0001
Purchased Call/S&P 500 INDEX/SPXD176SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,570,000	5929.04	223,125			78,678		252,363			(110,646)		10,612		0001
Purchased Call/S&P 500 INDEX/SPXD179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	2,147,154	6049.88	49,170			20,995		52,979			(24,383)		7,019		0001
Purchased Call/S&P 500 INDEX/SPXD178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,801,000	5917.11	178,424			69,797		204,257			(88,479)		8,766		0001
Purchased Call/S&P 500 INDEX/SPXD175SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,301,000	5813.67	193,109			64,370		245,915			(95,761)		9,542		0001
Purchased Call/S&P 500 INDEX/SPXA21ESK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/17/2024	12/16/2025	1	2,587,558	6074	92,693			43,018		97,562			(46,092)		8,804		0001
Purchased Call/S&P 500 INDEX/SPX815VSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/08/2024	10/07/2025	1	2,415,079	5696	140,022			37,906		182,984			(69,626)		6,289		0001
Purchased Call/S&P 500 INDEX/SPXD17ASE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	4,110,000	6090.27	190,704			83,168		188,916			(94,828)		13,521		0001
Purchased Call/S&P 500 INDEX/SPXM13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,902,000	5985.38	73,711			27,413		83,490			(36,552)		8,857		0001
Purchased Call/S&P 500 INDEX/SPXD177SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	3,769,069	5995.54	50,129			18,279		56,604			(24,723)		11,376		0001
Purchased Call/S&P 500 INDEX/SPXD17BS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	6,584,354	6053	350,144			155,727		355,865			(174,110)		21,933		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	4,392,000	5867.08	165,139			78,224		197,438			(81,891)		15,075		0001
Purchased Call/S&P 500 INDEX/SPXM13M$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	2,445,200	6090.27	40,346			17,783		41,942			(19,898)		8,120		0001
Purchased Call/S&P 500 INDEX/SPXM13A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	9,601,000	5815.03	127,693			35,925		159,389			(63,496)		25,377		0001
Purchased Call/S&P 500 INDEX/SPXI00A$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,189,742	5762	110,097			27,676		151,088			(54,746)		5,497		0001
Purchased Call/S&P 500 INDEX/SPXA21G$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	8,217,675	5970.84	212,016			104,830		236,133			(105,426)		28,774		0001
Purchased Call/S&P 500 INDEX/SPX815X$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	4,907,000	5983.99	219,343			80,970		240,006			(108,770)		14,921		0001
Purchased Call/S&P 500 INDEX/SPX815Y$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,658,000	6051.09	156,025			71,078		154,816			(77,584)		8,936		0001
Purchased Call/S&P 500 INDEX/SPXD179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	3,256,000	5998.74	122,100			50,336		135,280			(60,715)		10,402		0001
Purchased Call/S&P 500 INDEX/SPXD17A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	2,333,000	6075.11	133,448			58,037		128,485			(66,175)		7,675		0001
Purchased Call/S&P 500 INDEX/SPXD179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2025	1	836,758	6049	43,223			18,507		43,224			(21,493)		2,735		0001
Purchased Call/S&P 500 INDEX/SPXA21E$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2024	12/09/2025	1	3,589,340	6053	150,444			66,910		157,998			(74,809)		11,956		0001
Purchased Call/S&P 500 INDEX/SPX815W$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	2,442,213	5809	128,020			40,895		160,309			(63,659)		6,884		0001
Purchased Call/S&P 500 INDEX/SPXD176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	1,971,874	5782.76	44,564			15,591		55,853			(22,099)		5,839		0001
Purchased Call/S&P 500 INDEX/SPXD179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	2,151,215	5998.74	50,769			20,930		56,545			(25,245)		6,872		0001
Purchased Call/S&P 500 INDEX/SPXA219$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	2,701,000	5842.47	126,407			37,260		158,197			(62,684)		7,346		0001
Purchased Call/S&P 500 INDEX/SPXI00F$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	4,544,274	5870.62	115,879			43,777		140,397			(57,621)		13,920		0001
Purchased Call/S&P 500 INDEX/SPXD174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	3,374,000	5864.67	131,249			39,375		162,316			(65,264)		9,219		0001
Purchased Call/S&P 500 INDEX/SPXD176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025	1	5,227,000	5728.8	317,802			107,699		431,269			(158,028)		15,172		0001
Purchased Call/S&P 500 INDEX/SPXM13R$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	4,918,000	5970.84	126,884			63,267		140,901			(62,578)		17,364		0001
Purchased Call/S&P 500 INDEX/SPXD178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	2,564,092	5949	90,144			34,054		111,809			(44,824)		7,854		0001
Purchased Call/S&P 500 INDEX/SPXI00G$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	753,727	5893.62	7,010			2,703		8,329			(3,476)		2,342		0001
Purchased Call/S&P 500 INDEX/SPXD179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	8,214,484	6047	437,950			186,310		444,776			(217,772)		26,765		0001
Purchased Call/S&P 500 INDEX/SPXA21G$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	7,137,000	6037.59	336,153			165,748		352,371			(166,695)		24,990		0001
Purchased Call/S&P 500 INDEX/SPX815X$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/24/2025	1	2,689,000	5969.34	63,192			25,416		71,059			(31,165)		8,532		0001
Purchased Call/S&P 500 INDEX/SPXD178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2024	08/08/2025	1	11,760,000	5500	60,940			8,872		7,940			(41,940)		19,220		0001
Purchased Call/S&P 500 INDEX/SPXA21B$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,607,000	5917.11	98,805			38,651		116,745			(48,997)		8,159		0001
Purchased Call/S&P 500 INDEX/SPXM131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	656,074	5969.34	5,577			2,243		6,237			(2,750)		2,082		0001
Purchased Call/S&P 500 INDEX/SPXD17A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,168,000	6090.27	95,392			41,602		95,073			(47,434)		7,132		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	3,232,000	5969.34	82,739			33,278		93,650			(40,806)		10,255		0001
Purchased Call/S&P 500 INDEX/SPXD179S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2025	1	1,418,861	.5917	81,471			32,136		92,004			(40,512)		4,440		0001
Purchased Call/S&P 500 INDEX/SPXM139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	10/01/2025	1	2,100,820	.5709	66,023			16,779		88,513			(32,830)		5,302		0001
Purchased Call/S&P 500 INDEX/SPXD178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,705,000	5870.62	135,233			51,088		164,776			(67,245)		11,349		0001
Purchased Call/S&P 500 INDEX/SPXD178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,441,000	5948.71	80,309			31,812		93,034			(39,824)		7,666		0001
Purchased Call/S&P 500 INDEX/SPXD177S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	4,102,000	5973.1	233,814			83,783		255,563			(115,946)		12,240		0001
Purchased Call/S&P 500 INDEX/SPXA21E$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	3,745,638	.6051	159,553			72,888		162,394			(79,998)		12,592		0001
Purchased Call/S&P 500 INDEX/SPX815VS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	1,735,218	.5862	61,956			18,639		75,765			(31,064)		4,741		0001
Purchased Call/S&P 500 INDEX/SPXA21A$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	2,902,000	5728.8	110,276			37,371		144,261			(54,835)		8,423		0001
Purchased Call/S&P 500 INDEX/SPX815VS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	4,515,351	.5861	232,475			69,937		283,252			(116,560)		12,338		0001
Purchased Call/S&P 500 INDEX/SPXA21BS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	4,991,000	5949.17	127,271			47,947		147,194			(63,112)		15,289		0001
Purchased Call/S&P 500 INDEX/SPXM13F$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	542,494	5973.1	4,937			1,769		5,600			(2,448)		1,619		0001
Purchased Call/S&P 500 INDEX/SPXM13QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/19/2025	1	2,129,175	.5931	81,920			39,129		91,938			(41,074)		7,308		0001
Purchased Call/S&P 500 INDEX/SPXD17C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,715,000	5872.16	161,271			75,526		194,929			(79,973)		9,292		0001
Purchased Call/S&P 500 INDEX/SPXA21DS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2025	1	5,240,623	.6086	280,798			121,679		269,362			(139,627)		17,185		0001
Purchased Call/S&P 500 INDEX/SPXA21ES6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2024	12/09/2025	1	3,026,425	.6053	106,720			47,464		113,478			(53,067)		10,081		0001
Purchased Call/S&P 500 INDEX/SPXD17C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	2,527,000	5867.08	119,780			56,738		143,632			(59,398)		8,673		0001
Purchased Call/S&P 500 INDEX/SPXM13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,777,066	5881.63	30,743			15,541		35,931			(15,245)		6,309		0001
Purchased Call/S&P 500 INDEX/SPXD175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/24/2025	1	5,206,000	5808.12	119,217			38,083		147,215			(59,281)		14,674		0001
Purchased Call/S&P 500 INDEX/SPXA219S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,593,159	.5815	66,869			19,580		83,598			(33,251)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXA21FS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	4,452,000	5930.85	114,862			55,058		130,888			(56,648)		15,413		0001
Purchased Call/S&P 500 INDEX/SPXA21FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	1	2,754,043	.5872	102,462			48,385		119,854			(50,950)		9,425		0001
Purchased Call/S&P 500 INDEX/SPX815XSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	3,910,578	.6002	215,499			89,089		220,129			(107,749)		12,493		0001
Purchased Call/S&P 500 INDEX/SPXA21B$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,848,989	.5751	92,677			24,266		128,763			(46,467)		4,716		0001
Purchased Call/S&P 500 INDEX/SPXM139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	2,406,000	5699.94	70,736			18,419		94,548			(35,078)		6,137		0001
Purchased Call/S&P 500 INDEX/SPXD176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025	1	4,751,000	5728.8	227,573			77,122		302,539			(113,161)		13,790		0001
Purchased Call/S&P 500 INDEX/SPXA21F$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,294,000	5930.85	346,228			164,458		388,087			(172,163)		18,171		0001
Purchased Call/S&P 500 INDEX/SPXI00GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	4,000,618	5893.62	52,808			20,367		62,695			(26,187)		12,433		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21C$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	2,589,000	6021.63	60,842			24,874		66,663			(30,171)		8,271		0001
Purchased Call/S&P 500 INDEX/SPXA21H$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	10,864,000	5970.84	535,595			264,822		597,866			(266,326)		38,040		0001
Purchased Call/S&P 500 INDEX/SPXA21B$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,253,000	5949.17	65,112			24,530		75,490			(32,288)		6,902		0001
Purchased Call/S&P 500 INDEX/SPXA21A$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	2,547,000	5728.8	82,523			27,966		106,534			(41,035)		7,393		0001
Purchased Call/S&P 500 INDEX/SPXD17A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	3,360,996	6090.27	70,245			30,635		73,045			(34,929)		11,057		0001
Purchased Call/S&P 500 INDEX/SPXA21F$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	6,625,244	.5974	296,624			143,793		318,434			(147,497)		23,003		0001
Purchased Call/S&P 500 INDEX/SPX815W$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	10/25/2024	10/24/2025	1	4,781,000	5808.12	272,995			87,207		342,438			(135,748)		13,476		0001
Purchased Call/S&P 500 INDEX/SPXD178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,214,000	5870.62	150,094			56,702		183,635			(74,635)		9,845		0001
Purchased Call/S&P 500 INDEX/SPXD177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	2,040,000	5973.1	74,052			26,535		84,548			(36,722)		6,087		0001
Purchased Call/S&P 500 INDEX/SPXD179$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	3,561,771	.6047	131,023			55,739		138,709			(65,152)		11,605		0001
Purchased Call/S&P 500 INDEX/SPXD17C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	4,432,000	5872.16	208,747			97,760		250,984			(103,516)		15,168		0001
Purchased Call/S&P 500 INDEX/SPXD17A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	3,047,000	6090.27	92,629			40,828		95,484			(45,683)		10,118		0001
Purchased Call/S&P 500 INDEX/SPXM13G$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	4,849,000	5974.07	125,104			60,479		138,760			(62,038)		16,836		0001
Purchased Call/S&P 500 INDEX/SPX815Y$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	12/27/2024	12/26/2025	1	2,012,537	.6038	105,767			52,296		115,113			(52,593)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXI100C$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	10/11/2024	10/13/2025	1	6,948,000	5815.03	332,809			95,614		428,024			(164,138)		18,633		0001
Purchased Call/S&P 500 INDEX/SPXD177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	1,906,000	5995.54	57,371			20,920		65,166			(28,294)		5,753		0001
Purchased Call/S&P 500 INDEX/SPXD17B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,208,000	6084.19	77,722			34,900		80,126			(38,541)		7,400		0001
Purchased Call/S&P 500 INDEX/SPXD17A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,275,883	6090.27	47,566			20,966		49,434			(23,459)		7,558		0001
Purchased Call/S&P 500 INDEX/SPXI100E$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	2,781,399	.5728	153,855			52,285		209,111			(77,141)		8,073		0001
Purchased Call/S&P 500 INDEX/SPX815X$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	12/13/2024	12/12/2025	1	5,242,000	6051.09	231,172			105,312		238,446			(114,951)		17,622		0001
Purchased Call/S&P 500 INDEX/SPX815X$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	11/20/2024	11/19/2025	1	4,253,849	.5916	152,680			59,469		183,564			(75,920)		13,266		0001
Purchased Call/S&P 500 INDEX/SPXM13L$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	1,939,137	6049.88	31,996			13,662		34,257			(15,866)		6,339		0001
Purchased Call/S&P 500 INDEX/SPXM13L$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/05/2024	12/04/2025	1	1,710,304	.6086	60,676			26,293		61,818			(30,171)		5,608		0001
Purchased Call/S&P 500 INDEX/SPXD179$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	1,672,000	6049.88	58,186			24,845		61,834			(28,854)		5,465		0001
Purchased Call/S&P 500 INDEX/SPXM13R$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,511,984	5970.84	58,780			29,309		65,231			(28,990)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXD179$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	3,168,299	6049.88	65,901			28,139		71,071			(32,679)		10,356		0001
Purchased Call/S&P 500 INDEX/SPXD17C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	6,161,000	6074.08	158,338			73,280		165,823			(78,518)		20,961		0001
Purchased Call/S&P 500 INDEX/SPXD178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/12/2024	11/12/2025	1	3,103,000	5983.99	70,748			26,116		80,690			(35,083)		9,436		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,086,000	5930.85	34,002			16,151		38,411			(16,907)		7,160		0001
Purchased Call/S&P 500 INDEX/SPXD17BSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	3,591,000	6051.09	57,097			26,011		61,324			(28,392)		12,072		0001
Purchased Call/S&P 500 INDEX/SPXI00KSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2024	12/11/2025	1	4,093,000	6084.19	246,399			110,642		233,641			(122,187)		13,718		0001
Purchased Call/S&P 500 INDEX/SPXI00LSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/16/2024	12/16/2025	1	2,135,000	6074.08	103,121			47,725		103,716			(51,136)		7,264		0001
Purchased Call/S&P 500 INDEX/SPX815XSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	3,869,000	6051.09	136,576			62,218		142,758			(67,913)		13,007		0001
Purchased Call/S&P 500 INDEX/SPXD17BSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	2,357,000	6051.09	142,363			64,854		140,913			(70,790)		7,924		0001
Purchased Call/S&P 500 INDEX/SPXD17BSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,266,000	6051.25	159,381			72,406		165,632			(79,035)		10,979		0001
Purchased Call/S&P 500 INDEX/SPX815WSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	2,200,051	.5851	91,236			28,480		116,424			(45,368)		6,148		0001
Purchased Call/S&P 500 INDEX/SPXI00FSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	3,239,000	5870.62	73,201			27,654		88,167			(36,400)		9,922		0001
Purchased Call/S&P 500 INDEX/SPXD17CS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	2,126,000	6051.09	120,969			55,653		121,512			(59,661)		7,212		0001
Purchased Call/S&P 500 INDEX/SPXD17CSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,279,000	5872.16	101,649			47,604		120,405			(50,407)		11,222		0001
Purchased Call/S&P 500 INDEX/SPXD175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,541,780	5813.67	25,594			8,531		31,297			(12,692)		4,457		0001
Purchased Call/S&P 500 INDEX/SPXA218SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	3,864,433	5815.26	86,950			25,390		109,535			(43,118)		10,462		0001
Purchased Call/S&P 500 INDEX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,949,708	5949.17	66,368			25,003		76,844			(32,911)		9,036		0001
Purchased Call/S&P 500 INDEX/SPXD17CSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,073,000	5872.16	116,467			54,544		138,771			(57,755)		10,517		0001
Purchased Call/S&P 500 INDEX/SPXI00LSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	2,626,000	6050.61	122,897			57,216		127,559			(60,943)		8,961		0001
Purchased Call/S&P 500 INDEX/SPXD17CSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,151,000	5872.16	96,150			45,029		115,429			(47,680)		7,361		0001
Purchased Call/S&P 500 INDEX/SPXI00AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,863,953	.5762	100,146			25,175		135,271			(49,798)		7,189		0001
Purchased Call/S&P 500 INDEX/SPX815Y$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	7,007,000	6051.09	341,241			155,454		348,401			(169,683)		23,556		0001
Purchased Call/S&P 500 INDEX/SPXI00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	2,468,226	5917.11	50,105			19,600		59,236			(24,847)		7,725		0001
Purchased Call/S&P 500 INDEX/SPXA21ESF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	793,106	.6051	41,459			18,940		41,075			(20,787)		2,666		0001
Purchased Call/S&P 500 INDEX/SPXD17BSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	2,742,000	6051.09	153,278			69,827		154,627			(76,218)		9,218		0001
Purchased Call/S&P 500 INDEX/SPXI00BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/08/2024	10/08/2025	1	5,055,000	5751.13	130,419			35,569		168,023			(64,674)		13,230		0001
Purchased Call/S&P 500 INDEX/SPXB05XS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,872,685	.5780	112,546			31,663		142,929			(55,964)		7,593		0001
Purchased Call/S&P 500 INDEX/SPXB05XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	1,217,920	.5860	56,435			16,369		73,194			(28,063)		3,282		0001
Purchased Call/S&P 500 INDEX/SPXD17BS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	4,073,568	.6053	223,342			99,332		225,638			(111,057)		13,569		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	2,589,014	5782.76	40,906			14,312		50,833			(20,285)		7,666		0001
Purchased Call/S&P 500 INDEX/SPXD176S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/30/2025	1	1,837,120	.5814	63,819			21,450		84,673			(31,734)		5,311		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00D8C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2025	1	5,194,000	5808.12	134,525			43,730		166,747			(66,346)		14,829		0001
Purchased Call/S&P 500 INDEX/SPXB05XS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,426,865	5792	105,994			29,607		135,529			(52,851)		6,383		0001
Purchased Call/S&P 500 INDEX/SPXD17C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	1	2,594,000	5867.08	159,531			75,567		190,698			(79,110)		8,903		0001
Purchased Call/S&P 500 INDEX/SPXI00ISL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	4,083,000	5998.74	189,451			78,102		208,115			(94,205)		13,044		0001
Purchased Call/S&P 500 INDEX/SPXD17BSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2025	1	1,484,542	6084	49,264			22,305		51,904			(24,496)		4,976		0001
Purchased Call/S&P 500 INDEX/SPXA21HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2025	1	2,704,354	6040	135,991			66,856		149,885			(67,996)		9,416		0001
Purchased Call/S&P 500 INDEX/SPXI00GSL	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	10/28/2025	1	2,940,000	6250	133,125			46,321		113,115			(70,045)		8,429		0001
Purchased Call/S&P 500 INDEX/SPXI001ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	1	3,684,000	5998.74	177,937			73,935		194,533			(87,996)		11,848		0001
Purchased Call/S&P 500 INDEX/SPXI00C$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/10/2025	1	3,429,000	5815.03	151,905			42,736		195,563			(75,535)		9,063		0001
Purchased Call/S&P 500 INDEX/SPXB05YSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,512,000	5864.67	142,933			43,707		174,336			(70,493)		6,957		0001
Purchased Call/S&P 500 INDEX/SPXB05IISX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	3,464,000	5815.03	211,304			59,448		268,115			(105,071)		9,156		0001
Purchased Call/S&P 500 INDEX/SPXC051$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	5,025,000	5983.99	241,703			89,224		269,658			(119,858)		15,280		0001
Purchased Call/S&P 500 INDEX/SPXB05IIS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	3,170,000	5815.03	76,397			21,493		96,382			(37,989)		8,379		0001
Purchased Call/S&P 500 INDEX/SPXB05XS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/08/2025	1	1,943,634	5748	110,737			30,709		141,752			(55,369)		5,087		0001
Purchased Call/S&P 500 INDEX/SPXI00JS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	1	4,729,000	6032.38	227,465			95,874		239,232			(112,183)		15,359		0001
Purchased Call/S&P 500 INDEX/SPXA21HSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	2,043,888	5881.63	72,558			36,680		85,982			(35,981)		7,256		0001
Purchased Call/S&P 500 INDEX/SPXB05X$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	2,420,118	5860	99,421			28,838		128,970			(49,438)		6,521		0001
Purchased Call/S&P 500 INDEX/SPXB05IIS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,210,000	5751.07	222,709			59,512		297,203			(109,837)		10,907		0001
Purchased Call/S&P 500 INDEX/SPXI00A$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2024	10/02/2025	1	2,384,000	5709.54	71,043			18,201		95,126			(35,230)		6,049		0001
Purchased Call/S&P 500 INDEX/SPXD17A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2025	1	1,987,781	6052.85	32,202			14,282		34,603			(15,969)		6,621		0001
Purchased Call/S&P 500 INDEX/SPXI00D$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2025	1	2,434,000	5808.12	63,771			20,730		79,068			(31,451)		6,949		0001
Purchased Call/S&P 500 INDEX/SPXC050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,227,503	5705	239,426			81,139		317,922			(119,055)		12,270		0001
Purchased Call/S&P 500 INDEX/SPXA21A$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,894,494	5728.8	106,700			36,159		135,716			(53,057)		14,206		0001
Purchased Call/S&P 500 INDEX/SPXB05YST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	5,654,000	5797.42	145,873			45,811		182,366			(72,337)		15,868		0001
Purchased Call/S&P 500 INDEX/SPXA21H$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,337,000	5970.84	197,217			97,513		217,381			(98,067)		11,684		0001
Purchased Call/S&P 500 INDEX/SPXB05IIS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	4,067,000	5815.03	89,474			25,705		112,471			(44,128)		10,907		0001
Purchased Call/S&P 500 INDEX/SPXM13K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,128,467	6032.38	9,931			4,138		10,752			(4,938)		3,629		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	6,209,000	5815.03	158,950			45,665		200,463			(78,392)		16,651		0001
Purchased Call/S&P 500 INDEX/SPXB05VSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	10/01/2025	1	2,449,054	5709	97,906			24,882		132,621			(48,684)		6,181		0001
Purchased Call/S&P 500 INDEX/SPXB05VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	6,075,000	5699.94	291,600			75,929		402,906			(144,602)		15,496		0001
Purchased Call/S&P 500 INDEX/SPXB05XS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	3,318,000	5815.03	96,554			27,739		122,174			(47,619)		8,898		0001
Purchased Call/S&P 500 INDEX/SPXB05VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	2,134,000	5699.94	95,176			24,783		130,173			(47,197)		5,444		0001
Purchased Call/S&P 500 INDEX/SPXB05W S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,175,000	5751.07	202,070			53,997		268,814			(99,659)		10,817		0001
Purchased Call/S&P 500 INDEX/SPXB05XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	3,651,000	5842.47	205,186			60,482		255,252			(101,750)		9,930		0001
Purchased Call/S&P 500 INDEX/SPXI00I$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	5,249,000	5998.74	255,101			105,167		278,990			(126,850)		16,768		0001
Purchased Call/S&P 500 INDEX/SPXB05XS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	1,898,000	5815.03	74,781			21,484		95,682			(36,881)		5,090		0001
Purchased Call/S&P 500 INDEX/SPXB05VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/01/2024	09/30/2025	1	3,451,726	5762	158,651			39,882		220,232			(78,890)		8,665		0001
Purchased Call/S&P 500 INDEX/SPXD176S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/31/2025	1	4,306,000	5728.8	103,775			35,168		133,068			(51,602)		12,498		0001
Purchased Call/S&P 500 INDEX/SPXM13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	574,887	5782.76	5,231			1,830		6,433			(2,594)		1,702		0001
Purchased Call/S&P 500 INDEX/SPXM13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,075,377	6047.15	9,893			4,197		10,521			(4,906)		3,504		0001
Purchased Call/S&P 500 INDEX/SPXM13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,792,458	5881.63	20,434			10,330		23,517			(10,133)		6,363		0001
Purchased Call/S&P 500 INDEX/SPXC050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	594,972	5705	19,583			6,636		25,035			(9,738)		1,727		0001
Purchased Call/S&P 500 INDEX/SPXB05YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,571,303	5842	241,443			72,433		296,945			(120,058)		12,490		0001
Purchased Call/S&P 500 INDEX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	3,752,783	5728.8	49,912			17,187		62,984			(24,616)		11,025		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	7,396,730	6040.04	190,836			92,782		202,926			(94,634)		25,754		0001
Purchased Call/S&P 500 INDEX/SPXA21FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	37,890	5974.07	349			169		383			(173)		132		0001
Purchased Call/S&P 500 INDEX/SPXM13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	708,709	6084.19	5,953			2,673		6,262			(2,952)		2,375		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	10,672,831	5808.12	143,016			45,686		175,740			(71,115)		30,084		0001
Purchased Call/S&P 500 INDEX/SPXC054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	1,198,968	6081	64,693			28,112		62,690			(32,258)		3,932		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,555,003	5705	69,461			23,540		90,426			(34,540)		4,513		0001
Purchased Call/S&P 500 INDEX/SPXM130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,086,000	6051.09	9,557			4,397		10,170			(4,713)		3,684		0001
Purchased Call/S&P 500 INDEX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	2,469,035	5728.8	27,159			9,352		34,348			(13,395)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXA21BS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,327,225	5949.17	30,952			11,661		35,535			(15,349)		7,129		0001
Purchased Call/S&P 500 INDEX/SPXD178S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	5,454,360	5973	299,304			107,550		322,546			(148,830)		16,276		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2025	1	6,535,844	.6036	365,219			163,441		362,903			(181,606)		21,838		0001
Purchased Call/S&P 500 INDEX/SPXI00ASY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	2,649,844	.5701	140,513			36,690		187,442			(69,871)		6,759		0001
Purchased Call/S&P 500 INDEX/SPXI00ESB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	471,251	.5722	24,458			8,312		32,906			(12,263)		1,368		0001
Purchased Call/S&P 500 INDEX/SPXB05XSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/10/2025	1	1,663,766	.5815	76,776			21,660		99,392			(38,601)		4,398		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	2,189,094	5983.99	38,528			14,222		43,838			(19,106)		6,657		0001
Purchased Call/S&P 500 INDEX/SPXC050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,213,827	5728.8	75,846			26,118		96,641			(37,406)		9,441		0001
Purchased Call/S&P 500 INDEX/SPXC052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	8,839,410	5870.62	225,405			86,312		272,670			(111,167)		27,372		0001
Purchased Call/S&P 500 INDEX/SPXM13I S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	1,102,278	5948.71	11,133			4,410		12,667			(5,521)		3,462		0001
Purchased Call/S&P 500 INDEX/SPXD176S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	1,326,799	5705.45	32,507			10,986		41,825			(16,120)		3,851		0001
Purchased Call/S&P 500 INDEX/SPXA21ESN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	7,110,438	.6054	349,222			163,034		385,808			(173,651)		24,263		0001
Purchased Call/S&P 500 INDEX/SPXC052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	5,375,971	.5985	280,085			105,032		311,568			(139,273)		16,408		0001
Purchased Call/S&P 500 INDEX/SPXI00ESH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/07/2025	1	5,114,126	5995.54	129,387			46,493		147,597			(64,338)		15,260		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,578,000	5728.8	170,671			58,771		226,293			(84,173)		10,511		0001
Purchased Call/S&P 500 INDEX/SPXI00GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/17/2025	1	1,949,375	5870.62	31,970			12,242		38,337			(15,767)		6,036		0001
Purchased Call/S&P 500 INDEX/SPXB05YS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,327,000	5864.67	138,224			41,467		167,671			(68,732)		6,358		0001
Purchased Call/S&P 500 INDEX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,321,000	5728.8	164,390			56,608		218,986			(81,075)		9,756		0001
Purchased Call/S&P 500 INDEX/SPXB05VSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	09/30/2025	1	1,538,582	.5762	58,048			14,633		79,950			(28,944)		3,862		0001
Purchased Call/S&P 500 INDEX/SPXB05XSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	3,750,304	.5860	129,504			37,563		167,248			(64,396)		10,105		0001
Purchased Call/S&P 500 INDEX/SPXB05YS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	1,964,000	5864.67	106,056			31,817		130,172			(52,737)		5,366		0001
Purchased Call/S&P 500 INDEX/SPXB05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2025	1	1,648,885	.5709	84,715			21,885		119,687			(42,125)		4,184		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	4,926,698	.5824	272,581			89,605		339,843			(135,542)		14,124		0001
Purchased Call/S&P 500 INDEX/SPXI00ASF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,690,013	.5710	61,130			15,792		82,998			(30,397)		4,288		0001
Purchased Call/S&P 500 INDEX/SPXI00ASV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	3,004,000	5751.07	121,962			31,846		160,916			(60,646)		7,663		0001
Purchased Call/S&P 500 INDEX/SPXI00ASU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	2,774,000	5751.07	99,309			25,931		130,186			(49,382)		7,076		0001
Purchased Call/S&P 500 INDEX/SPXI00GSJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	10/14/2025	1	2,940,000	.6200	139,690			44,718		119,117			(76,618)		7,922		0001
Purchased Call/S&P 500 INDEX/SPXB05XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,181,398	5864.67	93,663			28,099		114,399			(46,574)		11,425		0001
Purchased Call/S&P 500 INDEX/SPXI00A$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	3,330,000	5751.07	149,517			39,041		198,429			(74,348)		8,494		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,155,000	5983.99	78,442			28,957		89,072			(38,899)		6,553		0001
Purchased Call/S&P 500 INDEX/SPXB05WSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,776,408	.5696	144,912			39,230		187,350			(72,058)		9,834		0001
Purchased Call/S&P 500 INDEX/SPXB05X$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	5,021,891	.5860	250,972			72,796		324,571			(124,797)		13,531		0001
Purchased Call/S&P 500 INDEX/SPXB05WSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,039,000	5815.03	106,323			29,913		133,617			(52,869)		13,319		0001
Purchased Call/S&P 500 INDEX/SPXD176SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	9,284,000	5929.04	450,274			158,774		527,656			(223,287)		27,596		0001
Purchased Call/S&P 500 INDEX/SPXI00GSK	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	10/24/2025	1	2,940,000	.6225	138,185			47,016		118,527			(73,563)		8,287		0001
Purchased Call/S&P 500 INDEX/SPXI00FS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	3,216,000	5985.38	200,357			74,513		211,132			(99,355)		9,815		0001
Purchased Call/S&P 500 INDEX/SPXD175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,709,000	5813.67	206,591			68,864		262,998			(102,447)		10,722		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2025	1	3,408,883	.5797	126,932			40,195		158,851			(63,117)		9,567		0001
Purchased Call/S&P 500 INDEX/SPXB05YS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,145,000	5864.67	62,420			19,087		76,760			(30,785)		5,941		0001
Purchased Call/S&P 500 INDEX/SPXI009SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/01/2024	10/01/2025	1	3,020,000	5708.75	77,010			19,518		102,450			(38,189)		7,622		0001
Purchased Call/S&P 500 INDEX/SPXA21AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	9,451,995	5995.54	124,766			44,832		141,249			(62,040)		28,205		0001
Purchased Call/S&P 500 INDEX/SPXC053S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	8,021,797	.5894	432,067			167,098		514,770			(214,847)		24,929		0001
Purchased Call/S&P 500 INDEX/SPXC055S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2024	12/15/2025	1	4,175,454	.6051	236,233			108,980		231,537			(117,467)		14,164		0001
Purchased Call/S&P 500 INDEX/SPXB15XS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/10/2024	12/10/2025	1	9,303,235	6034.91	238,163			106,288		254,589			(118,103)		31,085		0001
Purchased Call/S&P 500 INDEX/SPXD177S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	2,939,759	.5929	161,663			57,640		180,417			(80,388)		8,738		0001
Purchased Call/S&P 500 INDEX/SPXA21CSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	2,417,774	5998.74	39,893			16,446		44,304			(19,837)		7,724		0001
Purchased Call/S&P 500 INDEX/SPXB05VSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	3,970,000	5751.07	244,155			63,752		326,559			(121,407)		10,127		0001
Purchased Call/S&P 500 INDEX/SPXI00DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/25/2024	10/27/2025	1	3,100,000	5808.12	119,660			38,898		150,674			(59,015)		8,850		0001
Purchased Call/S&P 500 INDEX/SPXD179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	3,087,000	5998.74	136,137			56,123		149,766			(67,694)		9,862		0001
Purchased Call/S&P 500 INDEX/SPXD176SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,179,416	5929.04	69,947			24,665		82,242			(34,686)		9,451		0001
Purchased Call/S&P 500 INDEX/SPXM13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/17/2024	10/16/2025	1	2,192,843	.5833	113,019			33,592		140,288			(56,199)		5,964		0001
Purchased Call/S&P 500 INDEX/SPXC054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	572,926	.6032	32,173			13,480		32,567			(16,176)		1,843		0001
Purchased Call/S&P 500 INDEX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,951,105	5949.17	50,169			18,900		58,018			(24,878)		9,040		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	5,893,000	5728.8	378,331			128,212		515,563			(188,126)		17,105		0001
Purchased Call/S&P 500 INDEX/SPXC051SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	2,835,739	6001.35	54,163			19,845		61,427			(26,859)		8,591		0001
Purchased Call/S&P 500 INDEX/SPXC053SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	2,197,646	.5961	122,968			48,982		135,116			(61,654)		6,902		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC055SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/19/2025	1	4,082,004	.5867	240,645			114,306		271,932			(119,661)		14,011		0001
Purchased Call/S&P 500 INDEX/SPXA21HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	8,506,431	5970.84	113,986			56,836		126,365			(56,217)		30,034		0001
Purchased Call/S&P 500 INDEX/SPXI00HS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/14/2025	1	639,120	.5871	18,052			6,839		21,648			(9,051)		1,958		0001
Purchased Call/S&P 500 INDEX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	3,286,583	5917.11	43,383			16,971		50,790			(21,513)		10,286		0001
Purchased Call/S&P 500 INDEX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	948,252	6051.25	9,293			4,222		9,963			(4,608)		3,188		0001
Purchased Call/S&P 500 INDEX/SPXI00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	1,857,497	5870.62	36,221			13,684		43,627			(18,011)		5,690		0001
Purchased Call/S&P 500 INDEX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	61,955	5969.34	5,204			2,067		4,808			(2,588)		195		0001
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,366,863	5970.84	39,290			19,591		43,460			(19,377)		8,357		0001
Purchased Call/S&P 500 INDEX/SPXM13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	2,886,004	5809.86	38,672			12,319		47,491			(19,177)		8,135		0001
Purchased Call/S&P 500 INDEX/SPXM13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,434,276	6075.11	32,619			14,186		34,161			(16,176)		8,008		0001
Purchased Call/S&P 500 INDEX/SPXM13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	3,298,799	5823.52	54,760			17,952		66,966			(27,155)		9,457		0001
Purchased Call/S&P 500 INDEX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	3,208,591	5823.52	73,477			24,087		90,028			(36,436)		9,199		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	715,539	6021.63	6,297			2,574		6,861			(3,122)		2,286		0001
Purchased Call/S&P 500 INDEX/SPXM13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	785,452	5823.52	8,012			2,626		9,677			(3,973)		2,252		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	8,183,938	5930.85	109,665			52,091		123,798			(54,531)		28,090		0001
Purchased Call/S&P 500 INDEX/SPXM13OSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	1,853,648	6074.08	29,473			13,640		30,883			(14,615)		6,307		0001
Purchased Call/S&P 500 INDEX/SPXM13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	1,866,434	6021.63	27,810			11,370		30,433			(13,791)		5,963		0001
Purchased Call/S&P 500 INDEX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	2,032,479	5712.69	42,276			14,674		54,208			(20,964)		5,994		0001
Purchased Call/S&P 500 INDEX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	798,209	5808.12	7,344			2,346		8,933			(3,652)		2,250		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	1,026,114	5872.16	8,722			4,085		10,035			(4,325)		3,512		0001
Purchased Call/S&P 500 INDEX/SPXM13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	2,500,252	6034.91	33,253			14,840		35,947			(16,490)		8,354		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,595,931	6086.49	26,812			11,522		27,969			(13,296)		5,233		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	2,717,582	6052.85	31,796			14,102		33,989			(15,767)		9,052		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	897,861	5705.45	8,799			2,974		11,055			(4,363)		2,606		0001
Purchased Call/S&P 500 INDEX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	246,958	5808.12	2,198			714		2,659			(1,084)		705		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,132,811	5970.84	22,395			11,073		24,645			(11,136)		7,468		0001
Purchased Call/S&P 500 INDEX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	1,339,794	.5705	51,545			17,468		66,446			(25,631)		3,889		0001
Purchased Call/S&P 500 INDEX/SPXA21HSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	6,834,000	5970.84	337,600			168,335		376,809			(166,500)		24,129		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,052,000	5995.54	192,470			70,182		212,519			(94,924)		12,230		0001
Purchased Call/S&P 500 INDEX/SPXD178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/17/2025	1	5,613,000	5870.62	271,108			103,813		331,352			(133,707)		17,381		0001
Purchased Call/S&P 500 INDEX/SPXD17C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,435,000	5872.16	122,630			57,430		146,029			(60,811)		11,756		0001
Purchased Call/S&P 500 INDEX/SPXD179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,841,000	5948.71	170,460			67,523		190,563			(84,529)		8,922		0001
Purchased Call/S&P 500 INDEX/SPXD17C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,791,844	5872.16	41,040			19,220		47,651			(20,351)		9,555		0001
Purchased Call/S&P 500 INDEX/SPXI100ES6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	2,328,000	5712.69	112,908			39,191		151,754			(55,990)		6,866		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	6,957,000	5864.67	331,849			99,555		410,568			(165,013)		19,009		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	2,986,000	5809.86	160,348			51,080		204,046			(79,515)		8,417		0001
Purchased Call/S&P 500 INDEX/SPXD177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,833,000	5995.54	156,665			57,126		168,394			(77,265)		8,551		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,321,000	5864.67	114,425			34,990		141,199			(56,433)		6,428		0001
Purchased Call/S&P 500 INDEX/SPXB05W$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,044,000	5815.03	201,256			56,621		257,922			(100,075)		13,332		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	3,423,000	5705.45	199,219			67,326		272,424			(98,791)		9,935		0001
Purchased Call/S&P 500 INDEX/SPXI100BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,486,000	5792.04	152,889			42,118		196,441			(75,816)		6,539		0001
Purchased Call/S&P 500 INDEX/SPXB05W$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,804,888	.5696	170,888			46,262		223,018			(84,974)		9,908		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,935,000	5797.42	243,183			76,372		312,467			(120,592)		11,044		0001
Purchased Call/S&P 500 INDEX/SPXB05V$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	4,298,000	5699.94	223,496			58,196		311,118			(110,830)		10,964		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,520,000	5864.67	230,520			69,156		284,001			(114,627)		12,350		0001
Purchased Call/S&P 500 INDEX/SPXM13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	3,720,251	5841.47	47,247			14,135		57,834			(23,429)		10,165		0001
Purchased Call/S&P 500 INDEX/SPXM13G$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	27,716	5995.54	188			69		211			(93)		84		0001
Purchased Call/S&P 500 INDEX/SPXM13C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	2,384,681	5853.98	31,716			9,786		38,678			(15,728)		6,634		0001
Purchased Call/S&P 500 INDEX/SPXM13I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,876,769	5948.71	38,261			15,156		43,745			(18,973)		9,035		0001
Purchased Call/S&P 500 INDEX/SPXM13D$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	4,365,523	5808.12	58,498			19,016		71,793			(28,851)		12,463		0001
Purchased Call/S&P 500 INDEX/SPXM13C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	1,902,854	5864.67	17,316			5,195		20,962			(8,610)		5,199		0001
Purchased Call/S&P 500 INDEX/SPXM13M$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	11,960	6090.27	83			36		85			(41)		39		0001
Purchased Call/S&P 500 INDEX/SPXM130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	3,098,804	6037.59	64,145			31,628		68,278			(31,809)		10,850		0001
Purchased Call/S&P 500 INDEX/SPXM130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	299,775	6074.08	2,848			1,318		2,973			(1,412)		1,020		0001
Purchased Call/S&P 500 INDEX/SPXM13L$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	1,239,422	6075.11	23,549			10,242		24,712			(11,678)		4,077		0001
Purchased Call/S&P 500 INDEX/SPXM13E$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	4,053,801	5705.45	53,916			18,221		68,554			(26,736)		11,766		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	799,538	5809.86	7,596			2,420		9,269			(3,767)		2,254		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	955,426	5870.62	8,026			3,073		9,531			(3,958)		2,959		0001
Purchased Call/S&P 500 INDEX/SPXM13K$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,875,732	6047.15	42,767			18,143		45,460			(21,208)		6,112		0001
Purchased Call/S&P 500 INDEX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,019,128	5985.38	18,650			6,936		21,047			(9,248)		3,110		0001
Purchased Call/S&P 500 INDEX/SPXM13C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	2,676,384	5851.2	35,596			11,081		43,415			(17,652)		7,479		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	2,273,958	5782.76	30,244			10,581		37,462			(14,998)		6,733		0001
Purchased Call/S&P 500 INDEX/SPXM130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	296,287	6037.59	2,459			1,213		2,577			(1,219)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXM130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	2,554,812	6051.09	43,687			20,099		46,666			(21,546)		8,666		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	1,432,165	5906.94	23,774			11,953		27,081			(11,789)		5,070		0001
Purchased Call/S&P 500 INDEX/SPXC051$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	1,762,700	6001.35	27,674			10,140		31,399			(13,723)		5,340		0001
Purchased Call/S&P 500 INDEX/SPXM13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/24/2025	1	1,413,369	.6040	55,039			27,058		61,011			(27,520)		4,921		0001
Purchased Call/S&P 500 INDEX/SPXB05X$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	2,950,899	5815.26	49,575			14,476		61,661			(24,584)		7,989		0001
Purchased Call/S&P 500 INDEX/SPXM130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	2,183,000	6040.04	70,293			34,175		74,414			(34,857)		7,601		0001
Purchased Call/S&P 500 INDEX/SPXM130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2025	1	1,775,720	.6019	108,876			53,376		110,471			(54,288)		6,183		0001
Purchased Call/S&P 500 INDEX/SPX815V$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	4,386,000	5709.54	224,125			57,420		307,744			(111,141)		11,129		0001
Purchased Call/S&P 500 INDEX/SPX815W$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	1,889,938	.5851	71,829			22,422		91,385			(35,717)		5,281		0001
Purchased Call/S&P 500 INDEX/SPX815V$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/01/2025	1	2,774,453	.5709	146,325			37,188		200,716			(72,760)		7,002		0001
Purchased Call/S&P 500 INDEX/SPX815XSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	5,221,000	6051.09	242,777			110,598		248,873			(120,721)		17,552		0001
Purchased Call/S&P 500 INDEX/SPX815X$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/20/2025	1	5,627,000	5917.11	273,472			106,978		317,616			(135,612)		17,610		0001
Purchased Call/S&P 500 INDEX/SPX815Y$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,995,369	.6051	105,489			48,056		109,761			(52,455)		10,070		0001
Purchased Call/S&P 500 INDEX/SPX815XSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	1,931,594	.5999	86,666			35,829		90,333			(43,333)		6,171		0001
Purchased Call/S&P 500 INDEX/SPX815W$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	2,765,000	5808.12	113,642			36,302		141,721			(56,509)		7,794		0001
Purchased Call/S&P 500 INDEX/SPX815V$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,417,000	5709.54	132,693			33,996		182,694			(65,801)		6,133		0001
Purchased Call/S&P 500 INDEX/SPX815VS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	13,530,000	5709.54	645,381			165,346		883,970			(320,038)		34,331		0001
Purchased Call/S&P 500 INDEX/SPX815XSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	4,318,000	6051.09	161,493			73,569		168,298			(80,303)		14,516		0001
Purchased Call/S&P 500 INDEX/SPXD17A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,295,562	6090.27	54,175			23,879		56,168			(26,719)		7,623		0001
Purchased Call/S&P 500 INDEX/SPX815W$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,347,000	5797.42	87,543			27,493		109,991			(43,412)		6,587		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815Y@S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/31/2025	1	2,755,000	5705.45	127,281			43,015		168,419			(63,117)		7,996		0001
Purchased Call/S&P 500 INDEX/SPXD177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,362,283	5995.54	40,159			14,644		45,609			(19,806)		7,130		0001
Purchased Call/S&P 500 INDEX/SPXM13M$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	280,765	6034.91	2,387			1,065		2,557			(1,183)		938		0001
Purchased Call/S&P 500 INDEX/SPXM13E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	741,157	5813.67	6,300			2,100		7,639			(3,124)		2,142		0001
Purchased Call/S&P 500 INDEX/SPXM13R$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	697,733	5906.94	6,628			3,333		7,492			(3,287)		2,470		0001
Purchased Call/S&P 500 INDEX/SPXM13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	3,936,459	5851.2	89,358			27,817		109,445			(44,312)		11,000		0001
Purchased Call/S&P 500 INDEX/SPXC052$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/13/2024	11/12/2025	1	2,117,010	5989	112,818			41,761		122,106			(56,099)		6,437		0001
Purchased Call/S&P 500 INDEX/SPXM13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	2,338,676	5969.34	42,330			17,025		47,715			(20,877)		7,421		0001
Purchased Call/S&P 500 INDEX/SPXA21D$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	270,488	6090.27	22,342			9,848		17,280			(11,019)		898		0001
Purchased Call/S&P 500 INDEX/SPXM13I$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	2,298,482	5969.34	30,570			12,295		34,547			(15,077)		7,293		0001
Purchased Call/S&P 500 INDEX/SPXM130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	4,175,935	6051.09	94,376			43,418		100,702			(46,545)		14,165		0001
Purchased Call/S&P 500 INDEX/SPXM13R$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,573,630	5970.84	53,017			26,435		58,924			(26,147)		9,087		0001
Purchased Call/S&P 500 INDEX/SPXM13D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	3,793,666	5808.12	72,459			23,147		89,643			(36,030)		10,693		0001
Purchased Call/S&P 500 INDEX/SPXA21H$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	1,985,307	5974	107,569			52,730		119,540			(53,933)		6,893		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/22/2024	10/21/2025	1	7,001,970	5854	362,946			112,293		449,881			(180,476)		19,480		0001
Purchased Call/S&P 500 INDEX/SPXM13L$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,036,725	6090.27	11,197			4,883		11,618			(5,568)		3,410		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/31/2024	10/30/2025	1	6,467,538	5816	325,992			109,570		445,457			(162,101)		18,696		0001
Purchased Call/S&P 500 INDEX/SPXM13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,493,153	5930.85	51,608			24,738		58,374			(25,453)		8,632		0001
Purchased Call/S&P 500 INDEX/SPXD177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	1,441,210	5929	82,546			29,432		91,595			(41,046)		4,284		0001
Purchased Call/S&P 500 INDEX/SPXC053$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/26/2024	11/24/2025	1	591,638	5969	33,557			13,609		35,836			(16,732)		1,877		0001
Purchased Call/S&P 500 INDEX/SPXC053$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025	1	2,536,456	5945	141,528			56,218		159,615			(70,375)		7,966		0001
Purchased Call/S&P 500 INDEX/SPXC054$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/27/2024	11/26/2025	1	5,816,655	6015	305,311			125,866		326,455			(151,817)		18,582		0001
Purchased Call/S&P 500 INDEX/SPXC055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/17/2024	12/16/2025	1	8,435,047	6074	441,050			204,686		447,704			(219,313)		28,698		0001
Purchased Call/S&P 500 INDEX/SPXD17C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	5,979,000	5872.16	154,258			72,242		181,528			(76,495)		20,462		0001
Purchased Call/S&P 500 INDEX/SPXB05W$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/10/2025	1	5,528,000	5815.03	288,562			81,183		370,766			(143,488)		14,611		0001
Purchased Call/S&P 500 INDEX/SPXD174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	2,705,000	5864.67	96,028			28,808		118,606			(47,750)		7,391		0001
Purchased Call/S&P 500 INDEX/SPXD176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	2,722,000	5705.45	103,436			34,956		135,692			(51,293)		7,901		0001
Purchased Call/S&P 500 INDEX/SPXI00B$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	3,238,000	5792.04	73,826			20,338		93,152			(36,610)		8,516		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Y$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,792,000	5864.67	156,073			46,822		190,884			(77,608)		7,629		0001
Purchased Call/S&P 500 INDEX/SPXB05W$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,876,000	5815.03	150,426			42,320		189,943			(74,800)		15,531		0001
Purchased Call/S&P 500 INDEX/SPXI00BSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,539,000	5792.04	34,023			9,373		42,433			(16,871)		6,678		0001
Purchased Call/S&P 500 INDEX/SPXC050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	2,900,000	5728.8	162,110			54,937		218,934			(80,610)		8,417		0001
Purchased Call/S&P 500 INDEX/SPXD17B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	4,427,060	6051.25	99,609			45,252		107,586			(49,395)		14,883		0001
Purchased Call/S&P 500 INDEX/SPXD17B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2025	1	1,835,034	6036	108,239			48,439		106,347			(53,822)		6,131		0001
Purchased Call/S&P 500 INDEX/SPXC053$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	2,551,000	5969.34	139,795			55,530		155,130			(69,513)		8,012		0001
Purchased Call/S&P 500 INDEX/SPXI00G$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	3,139,000	5893.62	49,282			19,007		58,730			(24,439)		9,755		0001
Purchased Call/S&P 500 INDEX/SPXI00A$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	1,806,881	.5700	80,439			21,003		106,434			(39,998)		4,609		0001
Purchased Call/S&P 500 INDEX/SPXI001$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/26/2025	1	2,673,000	6021.63	155,836			63,712		160,316			(77,278)		8,539		0001
Purchased Call/S&P 500 INDEX/SPXD179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2025	1	2,933,811	.5987	106,075			43,194		116,356			(52,746)		9,341		0001
Purchased Call/S&P 500 INDEX/SPXD17A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	3,577,000	6090.27	173,485			76,467		170,262			(85,560)		11,878		0001
Purchased Call/S&P 500 INDEX/SPXD17A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/05/2025	1	1,862,339	.6086	79,422			34,733		81,565			(39,821)		6,126		0001
Purchased Call/S&P 500 INDEX/SPXC055$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	3,667,780	.6051	198,625			90,485		201,398			(98,767)		12,330		0001
Purchased Call/S&P 500 INDEX/SPXC055$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2024	12/05/2025	1	8,536,559	.6089	439,136			192,046		438,057			(220,176)		28,082		0001
Purchased Call/S&P 500 INDEX/SPXI00FSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	3,655,000	5870.62	87,720			33,139		106,234			(43,619)		11,196		0001
Purchased Call/S&P 500 INDEX/SPXD17A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2025	1	2,308,000	6052.85	109,399			48,521		113,267			(54,250)		7,688		0001
Purchased Call/S&P 500 INDEX/SPXI00JS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	11/28/2025	1	4,278,000	6032.38	255,824			106,594		258,557			(127,209)		13,758		0001
Purchased Call/S&P 500 INDEX/SPXD17B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	2,044,000	6051.25	121,005			54,972		121,160			(60,005)		6,871		0001
Purchased Call/S&P 500 INDEX/SPXC051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	7,380,000	5995.54	432,468			155,399		457,543			(215,046)		22,022		0001
Purchased Call/S&P 500 INDEX/SPXA218$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	6,757,000	5780.05	272,983			76,587		353,410			(135,370)		17,860		0001
Purchased Call/S&P 500 INDEX/SPXA219$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	2,602,000	5853.98	70,514			21,756		86,715			(34,967)		7,239		0001
Purchased Call/S&P 500 INDEX/SPXA21D$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	4,105,000	6090.27	257,384			112,248		234,434			(127,985)		13,504		0001
Purchased Call/S&P 500 INDEX/SPXI00FS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	5,098,000	5985.38	232,979			86,645		260,385			(115,532)		15,559		0001
Purchased Call/S&P 500 INDEX/SPXD176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/31/2025	1	4,808,000	5728.8	283,191			95,970		383,702			(140,818)		13,955		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	2,695,000	5705.45	173,019			58,472		238,167			(85,798)		7,822		0001
Purchased Call/S&P 500 INDEX/SPXB05V$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	6,318,000	5699.94	161,741			42,115		214,132			(80,206)		16,116		0001
Purchased Call/S&P 500 INDEX/SPXD177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	4,649,000	5995.54	136,216			48,947		154,705			(67,734)		13,872		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD177S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	3,691,000	5973.1	200,790			71,950		221,268			(99,570)		11,014		0001
Purchased Call/S&P 500 INDEX/SPXA21AS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/04/2025	1	2,662,114	5713	101,211			35,228		127,372			(50,327)		7,851		0001
Purchased Call/S&P 500 INDEX/SPXD17C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	4,584,000	6051.09	171,900			79,083		181,668			(84,779)		15,550		0001
Purchased Call/S&P 500 INDEX/SPXD177S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	1,594,818	5973	59,707			21,454		66,806			(29,689)		4,759		0001
Purchased Call/S&P 500 INDEX/SPXC050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	1,810,923	5713	84,170			29,297		107,126			(41,854)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXD179SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	3,558,083	6020	128,602			53,017		142,022			(63,947)		11,367		0001
Purchased Call/S&P 500 INDEX/SPXC051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	3,570,478	6001.35	79,979			29,303		90,701			(39,661)		10,817		0001
Purchased Call/S&P 500 INDEX/SPXC053S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2024	11/19/2025	1	1,420,075	5917	77,818			30,310		94,296			(38,695)		4,429		0001
Purchased Call/S&P 500 INDEX/SPXC052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	1,146,919	5985	61,523			23,071		68,105			(30,592)		3,500		0001
Purchased Call/S&P 500 INDEX/SPXI00BSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,673,000	5792.04	44,372			12,224		55,550			(22,004)		7,030		0001
Purchased Call/S&P 500 INDEX/SPXD17B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	3,996,000	6084.19	149,051			66,929		152,919			(73,913)		13,393		0001
Purchased Call/S&P 500 INDEX/SPXC051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	1,884,424	6001	89,986			33,061		99,208			(44,746)		5,709		0001
Purchased Call/S&P 500 INDEX/SPXB05X$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	1,728,235	5780	79,080			22,248		101,012			(39,323)		4,568		0001
Purchased Call/S&P 500 INDEX/SPXC050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	4,653,000	5728.8	299,188			103,026		406,900			(147,556)		13,669		0001
Purchased Call/S&P 500 INDEX/SPXD17BS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/05/2025	1	1,343,366	6090	67,384			29,551		67,573			(33,879)		4,419		0001
Purchased Call/S&P 500 INDEX/SPXC051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	9,385,000	5995.54	237,441			86,581		270,556			(117,103)		28,326		0001
Purchased Call/S&P 500 INDEX/SPXB05W$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,329,000	5815.03	135,082			38,004		172,576			(67,170)		6,156		0001
Purchased Call/S&P 500 INDEX/SPXC054S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	4,696,000	6032.38	218,364			90,985		230,373			(108,582)		15,102		0001
Purchased Call/S&P 500 INDEX/SPXI001$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	2,105,000	5998.74	62,308			25,687		69,740			(30,983)		6,725		0001
Purchased Call/S&P 500 INDEX/SPXD179ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	3,471,064	6047	154,343			65,660		160,853			(76,747)		11,310		0001
Purchased Call/S&P 500 INDEX/SPXI00K$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/04/2024	12/04/2025	1	3,002,000	6086.49	180,420			77,536		168,644			(89,469)		9,844		0001
Purchased Call/S&P 500 INDEX/SPXC050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	9,292,000	5728.8	237,875			81,913		305,193			(117,317)		27,297		0001
Purchased Call/S&P 500 INDEX/SPXD17BSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,190,000	6051.25	115,478			52,461		123,144			(57,264)		10,724		0001
Purchased Call/S&P 500 INDEX/SPXI00FSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	4,635,000	5870.62	120,047			45,351		144,889			(59,693)		14,198		0001
Purchased Call/S&P 500 INDEX/SPXA219$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	2,633,000	5841.47	68,458			20,481		84,491			(33,948)		7,194		0001
Purchased Call/S&P 500 INDEX/SPXA218$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,755,000	5859.85	48,087			13,909		59,170			(23,846)		4,729		0001
Purchased Call/S&P 500 INDEX/SPXA21D$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	2,262,000	6032.38	54,967			23,168		59,260			(27,109)		7,346		0001
Purchased Call/S&P 500 INDEX/SPXA21DSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	4,030,634	6086.49	88,674			38,108		92,488			(43,973)		13,217		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00LSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	8,598,545	6050.61	220,123			102,481		235,848			(109,157)		29,341		0001
Purchased Call/S&P 500 INDEX/SPXD17B$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	2,316,721	6051.25	30,812			13,998		33,231			(15,280)		7,788		0001
Purchased Call/S&P 500 INDEX/SPXA219$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	5,287,000	5808.12	129,003			41,209		159,456			(64,147)		14,903		0001
Purchased Call/S&P 500 INDEX/SPXD17C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	3,274,000	5872.16	185,963			87,090		224,534			(92,217)		11,205		0001
Purchased Call/S&P 500 INDEX/SPXD174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	3,092,000	5842.47	187,684			55,323		230,935			(93,071)		8,410		0001
Purchased Call/S&P 500 INDEX/SPXI00JS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	1	3,239,000	6032.38	183,327			76,386		187,886			(91,160)		10,417		0001
Purchased Call/S&P 500 INDEX/SPXC054$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	2,946,000	6086.49	136,400			58,618		135,424			(67,639)		9,661		0001
Purchased Call/S&P 500 INDEX/SPXD17A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	3,673,000	6090.27	134,432			59,254		136,786			(66,300)		12,197		0001
Purchased Call/S&P 500 INDEX/SPXI00LSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	3,135,000	6050.61	75,867			35,321		81,096			(37,622)		10,698		0001
Purchased Call/S&P 500 INDEX/SPXI00LSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	2,399,000	6050.61	87,324			40,655		92,462			(43,303)		8,186		0001
Purchased Call/S&P 500 INDEX/SPXB05W$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	2,571,000	5815.03	43,193			12,409		53,855			(21,302)		6,895		0001
Purchased Call/S&P 500 INDEX/SPXB05W$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	8,909,000	5815.03	424,068			119,306		545,722			(210,869)		23,548		0001
Purchased Call/S&P 500 INDEX/SPXD17B$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,184,000	6051.25	178,941			81,292		181,396			(88,735)		10,704		0001
Purchased Call/S&P 500 INDEX/SPXC051$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	3,786,094	.5995	198,427			71,301		216,045			(99,488)		11,298		0001
Purchased Call/S&P 500 INDEX/SPXM13C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	2,935,976	5864.67	46,388			14,185		56,637			(22,878)		8,132		0001
Purchased Call/S&P 500 INDEX/SPXC052$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	1,963,124	.5985	68,955			25,858		78,964			(34,288)		5,992		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2024	10/29/2025	1	2,525,103	.5832	91,541			30,345		114,395			(45,519)		7,269		0001
Purchased Call/S&P 500 INDEX/SPXI00JSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	1	3,535,000	6032.38	217,049			91,483		217,927			(107,046)		11,481		0001
Purchased Call/S&P 500 INDEX/SPXC053$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,797,000	5969.34	239,591			95,171		258,826			(119,137)		11,925		0001
Purchased Call/S&P 500 INDEX/SPXC053$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	4,180,235	.5969	226,682			90,294		249,396			(113,655)		13,128		0001
Purchased Call/S&P 500 INDEX/SPXB05W$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/08/2025	1	2,398,221	.5751	83,817			22,922		107,074			(41,678)		6,276		0001
Purchased Call/S&P 500 INDEX/SPXI00FS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,256,000	5985.38	133,555			49,669		142,931			(66,229)		6,885		0001
Purchased Call/S&P 500 INDEX/SPXI00KS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	2,897,000	6086.49	179,614			77,189		165,875			(89,069)		9,500		0001
Purchased Call/S&P 500 INDEX/SPXC052$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	3,636,314	.5871	198,322			75,130		239,213			(99,436)		11,139		0001
Purchased Call/S&P 500 INDEX/SPXA21FS$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,662,000	5930.85	348,779			165,670		394,246			(173,431)		19,434		0001
Purchased Call/S&P 500 INDEX/SPXM13A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	1,092,787	5859.85	10,272			2,971		12,538			(5,094)		2,945		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,184,099	5797.42	52,856			16,599		65,270			(26,211)		8,936		0001
Purchased Call/S&P 500 INDEX/SPXD177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	2,234,447	5995.54	50,052			18,251		56,996			(24,685)		6,744		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21D$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	8,118,000	6032.38	394,535			164,390		413,751			(196,184)		26,107		0001
Purchased Call/S&P 500 INDEX/SPXD174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	4,733,000	5864.67	209,672			62,902		259,458			(104,260)		12,932		0001
Purchased Call/S&P 500 INDEX/SPXD176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,474,000	5929.04	208,787			73,622		238,174			(103,536)		10,326		0001
Purchased Call/S&P 500 INDEX/SPXI00F$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	2,748,000	5870.62	45,067			17,025		54,127			(22,410)		8,418		0001
Purchased Call/S&P 500 INDEX/SPXC052$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,357,000	5949.17	201,084			75,755		225,038			(99,716)		10,283		0001
Purchased Call/S&P 500 INDEX/SPXA21D$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	5,186,945	6086.49	132,267			56,842		137,806			(65,590)		17,009		0001
Purchased Call/S&P 500 INDEX/SPXM13B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	665,669	5842.47	5,658			1,668		6,862			(2,806)		1,810		0001
Purchased Call/S&P 500 INDEX/SPXC050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	6,123,310	5728.8	156,757			53,123		201,379			(77,948)		17,773		0001
Purchased Call/S&P 500 INDEX/SPXM13K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	560,344	6032.38	4,819			2,031		5,134			(2,377)		1,820		0001
Purchased Call/S&P 500 INDEX/SPXM13C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	2,261,210	5797.42	21,481			6,746		26,339			(10,652)		6,346		0001
Purchased Call/S&P 500 INDEX/SPXM13D$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	403,092	5832.92	3,547			1,173		4,294			(1,759)		1,160		0001
Purchased Call/S&P 500 INDEX/SPXM13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	3,491,260	5864.67	46,434			14,199		56,431			(22,901)		9,670		0001
Purchased Call/S&P 500 INDEX/SPXD17B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,750,000	6084.19	120,725			54,210		121,866			(59,866)		9,217		0001
Purchased Call/S&P 500 INDEX/SPXI00K$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/04/2024	12/04/2025	1	2,248,000	6086.49	140,950			60,573		129,635			(69,896)		7,372		0001
Purchased Call/S&P 500 INDEX/SPXB05X$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	1,494,346	.5792	55,413			15,479		70,430			(27,630)		3,930		0001
Purchased Call/S&P 500 INDEX/SPXC055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	1	3,091,707	.6074	120,114			55,743		126,110			(59,727)		10,519		0001
Purchased Call/S&P 500 INDEX/SPXA21A$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	6,470,000	6001.35	163,044			59,738		184,749			(80,852)		19,601		0001
Purchased Call/S&P 500 INDEX/SPXM13E$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	3,885,401	.5831	209,205			69,350		263,042			(104,028)		11,185		0001
Purchased Call/S&P 500 INDEX/SPXM13P$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	496,071	5930.85	4,217			2,003		4,737			(2,097)		1,703		0001
Purchased Call/S&P 500 INDEX/SPXM13J$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	394,346	5998.74	3,194			1,317		3,541			(1,588)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXB05V$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	3,697,000	5699.94	143,074			37,255		193,924			(70,949)		9,430		0001
Purchased Call/S&P 500 INDEX/SPXD17C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,355,000	5872.16	116,808			54,703		140,756			(57,924)		8,060		0001
Purchased Call/S&P 500 INDEX/SPXD175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	2,008,000	5809.86	115,058			36,653		146,305			(57,056)		5,660		0001
Purchased Call/S&P 500 INDEX/SPXD175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	4,498,000	5813.67	201,061			67,020		254,600			(99,704)		13,002		0001
Purchased Call/S&P 500 INDEX/SPXC053$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2025	1	5,764,847	.5917	320,437			126,395		363,976			(159,338)		18,042		0001
Purchased Call/S&P 500 INDEX/SPXM13F$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,142,553	.5783	113,757			39,909		134,278			(56,566)		6,344		0001
Purchased Call/S&P 500 INDEX/SPXI00L$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/13/2024	12/15/2025	1	2,046,000	6051.09	129,307			59,488		126,809			(63,773)		6,940		0001
Purchased Call/S&P 500 INDEX/SPXC050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	3,239,095	.5713	186,628			64,959		241,514			(92,801)		9,553		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC053S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	4,107,853	.5894	227,654			88,043		270,774			(113,202)		12,766		0001
Purchased Call/S&P 500 INDEX/SPXC050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,709,000	5929.04	147,370			51,965		170,844			(73,079)		8,052		0001
Purchased Call/S&P 500 INDEX/SPXC054SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	2,755,000	6075.11	82,650			35,945		86,254			(40,985)		9,063		0001
Purchased Call/S&P 500 INDEX/SPXB05X54	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	4,356,000	5815.03	264,409			75,963		335,808			(130,403)		11,682		0001
Purchased Call/S&P 500 INDEX/SPXD17BSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	4,777,000	5917.11	262,735			102,778		307,314			(130,288)		14,950		0001
Purchased Call/S&P 500 INDEX/SPXA21CSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,039,751	5998.74	71,434			29,682		79,477			(35,327)		9,776		0001
Purchased Call/S&P 500 INDEX/SPXA217S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/02/2024	10/02/2025	1	2,262,000	5709.54	57,681			14,778		76,616			(28,603)		5,740		0001
Purchased Call/S&P 500 INDEX/SPXA21G8V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,673,000	5970.84	131,493			65,016		146,561			(65,385)		12,861		0001
Purchased Call/S&P 500 INDEX/SPXC051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,349,000	5983.99	136,947			50,553		147,317			(67,911)		7,143		0001
Purchased Call/S&P 500 INDEX/SPXB05YSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	4,627,000	5809.86	187,394			59,696		237,183			(92,927)		13,042		0001
Purchased Call/S&P 500 INDEX/SPXD17CSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	4,172,000	5872.16	267,842			125,436		323,251			(132,820)		14,278		0001
Purchased Call/S&P 500 INDEX/SPXA21GS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,629,000	6037.59	206,916			102,025		217,879			(102,608)		16,208		0001
Purchased Call/S&P 500 INDEX/SPXA21IS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2024	12/26/2025	1	1,835,427	.6038	67,543			33,677		80,876			(33,959)		6,427		0001
Purchased Call/S&P 500 INDEX/SPXB05YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	3,219,000	5864.67	195,393			59,748		235,899			(96,366)		8,916		0001
Purchased Call/S&P 500 INDEX/SPXD17CSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	1	2,754,000	5930.85	176,531			84,618		198,252			(87,063)		9,535		0001
Purchased Call/S&P 500 INDEX/SPXD17CS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	3,284,000	5867.08	147,452			69,845		176,834			(73,120)		11,272		0001
Purchased Call/S&P 500 INDEX/SPXA21HSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2024	12/26/2025	1	3,027,216	.5971	158,372			78,743		182,345			(79,405)		10,600		0001
Purchased Call/S&P 500 INDEX/SPXC055SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	4,398,000	5930.85	283,671			134,744		319,662			(141,056)		15,095		0001
Purchased Call/S&P 500 INDEX/SPXC054S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	1,603,000	6032.38	58,189			24,526		62,522			(28,698)		5,206		0001
Purchased Call/S&P 500 INDEX/SPXM13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	1,993,746	5832.92	36,286			11,995		44,172			(17,994)		5,740		0001
Purchased Call/S&P 500 INDEX/SPXM13C8N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	2,176,871	5851.2	35,265			10,978		43,004			(17,488)		6,083		0001
Purchased Call/S&P 500 INDEX/SPXM13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	876,317	5864.67	8,237			2,519		9,992			(4,063)		2,427		0001
Purchased Call/S&P 500 INDEX/SPXC053SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,302,000	5969.34	192,507			76,468		211,808			(95,724)		10,370		0001
Purchased Call/S&P 500 INDEX/SPXD177S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,138,000	5995.54	112,027			40,255		126,571			(55,706)		9,364		0001
Purchased Call/S&P 500 INDEX/SPXC050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,953,000	5929.04	174,227			61,435		199,486			(86,397)		8,778		0001
Purchased Call/S&P 500 INDEX/SPXA21AS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2024	10/31/2025	1	2,761,000	5705.45	134,185			45,348		179,265			(66,541)		8,014		0001
Purchased Call/S&P 500 INDEX/SPXD17BSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,463,000	6051.25	163,800			74,413		170,826			(81,227)		11,642		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC053$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	4,836,483	.5945	261,687			103,948		296,113			(130,125)		15,189		0001
Purchased Call/S&P 500 INDEX/SPXA21G$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	2,849,631	.5974	165,986			80,464		175,066			(82,537)		9,894		0001
Purchased Call/S&P 500 INDEX/SPXC053$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	1,927,214	.5894	65,982			25,518		78,700			(32,810)		5,989		0001
Purchased Call/S&P 500 INDEX/SPXA21C$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	2,303,000	6021.63	67,478			27,588		73,773			(33,462)		7,357		0001
Purchased Call/S&P 500 INDEX/SPXM130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/17/2024	12/17/2025	1	2,898,260	6050.61	38,837			18,081		41,175			(19,259)		9,890		0001
Purchased Call/S&P 500 INDEX/SPXC050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	1,430,346	.5814	68,389			23,050		92,935			(34,100)		4,135		0001
Purchased Call/S&P 500 INDEX/SPXA21D$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	714,021	.6075	39,774			17,346		38,233			(19,778)		2,349		0001
Purchased Call/S&P 500 INDEX/SPXA21G$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,261,000	6037.59	273,556			134,884		273,843			(135,654)		14,920		0001
Purchased Call/S&P 500 INDEX/SPXC052$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	1,991,435	.5949	100,108			37,819		123,051			(49,779)		6,100		0001
Purchased Call/S&P 500 INDEX/SPXD17C$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2025	1	3,237,076	.6051	117,170			54,701		133,255			(58,263)		11,046		0001
Purchased Call/S&P 500 INDEX/SPXB05W$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	2,019,000	5751.07	95,499			25,519		126,692			(47,099)		5,231		0001
Purchased Call/S&P 500 INDEX/SPXA219$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	5,432,000	5809.86	140,146			44,645		174,053			(69,497)		15,311		0001
Purchased Call/S&P 500 INDEX/SPXC052$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,087,000	5870.62	40,748			15,603		48,847			(20,097)		9,559		0001
Purchased Call/S&P 500 INDEX/SPXC054$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/02/2025	1	2,618,416	.6047	145,739			62,000		146,653			(72,469)		8,532		0001
Purchased Call/S&P 500 INDEX/SPXB05W$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,431,000	5751.07	270,734			72,345		361,339			(133,523)		11,480		0001
Purchased Call/S&P 500 INDEX/SPXC052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	2,172,693	.5985	89,189			33,446		101,542			(44,350)		6,631		0001
Purchased Call/S&P 500 INDEX/SPXA21H$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,317,000	5970.84	111,911			55,801		124,892			(55,193)		8,181		0001
Purchased Call/S&P 500 INDEX/SPXC052$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,029,000	5870.62	223,610			84,475		272,823			(111,190)		12,342		0001
Purchased Call/S&P 500 INDEX/SPXB05X$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	2,786,000	5815.03	158,245			45,463		202,302			(78,044)		7,471		0001
Purchased Call/S&P 500 INDEX/SPXC052$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	3,727,000	5870.62	216,911			81,944		263,715			(107,860)		11,417		0001
Purchased Call/S&P 500 INDEX/SPXC054$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/03/2025	1	5,033,500	.6050	277,747			118,925		275,130			(138,110)		16,453		0001
Purchased Call/S&P 500 INDEX/SPXB05W$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/08/2025	1	2,254,443	.5751	105,828			28,942		137,017			(52,623)		5,900		0001
Purchased Call/S&P 500 INDEX/SPXC054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	3,248,725	.6032	176,832			74,092		180,125			(88,907)		10,448		0001
Purchased Call/S&P 500 INDEX/SPXC051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	2,934,660	.6001	154,456			56,747		167,585			(76,803)		8,891		0001
Purchased Call/S&P 500 INDEX/SPXC052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	3,217,012	.5955	163,220			61,833		194,743			(81,836)		9,855		0001
Purchased Call/S&P 500 INDEX/SPXM13K$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/03/2024	12/03/2025	1	135,611	6049.88	1,193			510		1,276			(592)		443		0001
Purchased Call/S&P 500 INDEX/SPXA21G$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,467,000	6037.59	136,244			67,178		145,060			(67,562)		15,641		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	6,759,000	5867.08	328,487			155,599		394,023			(162,894)		23,199		0001
Purchased Call/S&P 500 INDEX/SPXC050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	2,645,000	5728.8	118,496			40,804		156,307			(58,441)		7,770		0001
Purchased Call/S&P 500 INDEX/SPXC052$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,566,000	5870.62	220,735			84,524		266,617			(108,864)		11,043		0001
Purchased Call/S&P 500 INDEX/SPXA21HSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	6,737,950	6038	342,467			169,331		377,467			(170,293)		23,593		0001
Purchased Call/S&P 500 INDEX/SPXC051$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,531,000	5983.99	132,371			48,864		145,674			(65,642)		7,696		0001
Purchased Call/S&P 500 INDEX/SPXB05X$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	8,861,000	5842.47	423,556			124,850		532,360			(210,037)		24,100		0001
Purchased Call/S&P 500 INDEX/SPXD17B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	4,068,000	6051.25	123,260			55,996		132,287			(61,124)		13,676		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,398,000	5864.67	91,364			27,938		112,939			(45,060)		6,642		0001
Purchased Call/S&P 500 INDEX/SPXM130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	1,740,963	6037.59	29,074			14,336		30,830			(14,418)		6,096		0001
Purchased Call/S&P 500 INDEX/SPXC054$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/02/2025	1	3,338,027	6047	184,727			78,803		183,186			(92,109)		10,876		0001
Purchased Call/S&P 500 INDEX/SPXC052S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,605,000	5949.17	202,241			76,190		229,030			(100,289)		11,043		0001
Purchased Call/S&P 500 INDEX/SPXC052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	2,031,000	5870.62	30,262			11,432		36,102			(15,048)		6,221		0001
Purchased Call/S&P 500 INDEX/SPXC053$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	1,581,875	5969	69,941			27,860		78,340			(35,068)		4,968		0001
Purchased Call/S&P 500 INDEX/SPXC052$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,531,000	5870.62	274,579			103,730		333,102			(136,535)		13,880		0001
Purchased Call/S&P 500 INDEX/SPXD17C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	3,335,000	5867.08	167,751			79,461		201,064			(83,186)		11,447		0001
Purchased Call/S&P 500 INDEX/SPXA21GSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,084,000	6037.59	190,591			93,976		192,639			(94,512)		10,799		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	784,744	5930.85	6,984			3,348		7,782			(3,445)		2,717		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	6,585,287	5832.92	169,900			56,165		208,674			(84,252)		18,958		0001
Purchased Call/S&P 500 INDEX/SPXC054$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	3,607,000	6086.49	207,403			89,132		196,433			(102,849)		11,828		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	899,131	5970.84	8,272			4,125		9,068			(4,080)		3,175		0001
Purchased Call/S&P 500 INDEX/SPXD17C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	6,002,000	6051.09	277,893			127,846		288,642			(137,053)		20,360		0001
Purchased Call/S&P 500 INDEX/SPXC054$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	3,012,000	6075.11	77,408			33,665		81,197			(38,386)		9,908		0001
Purchased Call/S&P 500 INDEX/SPXC053$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,365,000	5969.34	163,203			64,828		184,236			(81,153)		10,568		0001
Purchased Call/S&P 500 INDEX/SPXD17C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/17/2025	1	2,291,268	6051	115,878			54,098		128,160			(57,621)		7,819		0001
Purchased Call/S&P 500 INDEX/SPXB05W$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,784,221	5696	206,075			55,788		272,522			(102,471)		9,854		0001
Purchased Call/S&P 500 INDEX/SPXA21HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,250,000	5970.84	72,450			36,125		80,792			(35,731)		7,944		0001
Purchased Call/S&P 500 INDEX/SPXD17C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	1,309,972	5872	76,002			35,890		88,789			(37,792)		4,483		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05V#0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,015,000	5751.07	125,535			32,778		167,901			(62,422)		5,140		0001
Purchased Call/S&P 500 INDEX/SPXC052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	2,375,000	5949.17	107,350			40,442		124,020			(53,234)		7,275		0001
Purchased Call/S&P 500 INDEX/SPXD17C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2025	1	3,140,000	6051.09	189,656			87,252		187,857			(93,536)		10,651		0001
Purchased Call/S&P 500 INDEX/SPXC054$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	1,466,844	.6086	54,061			23,492		55,221			(26,956)		4,810		0001
Purchased Call/S&P 500 INDEX/SPXC054$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/03/2025	1	3,345,470	.6050	131,758			56,416		136,497			(65,517)		10,936		0001
Purchased Call/S&P 500 INDEX/SPXC052SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	1,951,000	5870.62	58,920			22,562		71,352			(29,059)		6,042		0001
Purchased Call/S&P 500 INDEX/SPXI001$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2025	1	7,822,060	.5987	429,814			175,021		457,884			(213,726)		24,904		0001
Purchased Call/S&P 500 INDEX/SPXD17C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/17/2025	1	1,978,987	.6051	92,185			43,396		105,765			(45,966)		6,753		0001
Purchased Call/S&P 500 INDEX/SPXC054$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	3,384,000	6086.49	184,428			79,258		177,157			(91,456)		11,097		0001
Purchased Call/S&P 500 INDEX/SPXB05V$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,802,000	5751.07	165,318			43,166		221,442			(82,205)		7,147		0001
Purchased Call/S&P 500 INDEX/SPXM13A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	2,528,000	5815.03	27,050			7,610		33,725			(13,450)		6,682		0001
Purchased Call/S&P 500 INDEX/SPXC055$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	4,933,000	6051.09	310,779			141,577		304,722			(154,536)		16,584		0001
Purchased Call/S&P 500 INDEX/SPXC053$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	2,145,278	.5894	79,126			30,601		94,522			(39,346)		6,667		0001
Purchased Call/S&P 500 INDEX/SPXB05V$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,258,000	5751.07	121,706			31,779		162,874			(60,519)		5,760		0001
Purchased Call/S&P 500 INDEX/SPXC053$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	6,410,000	5948.71	307,680			121,879		353,926			(152,576)		20,131		0001
Purchased Call/S&P 500 INDEX/SPXB05V$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	5,873,000	5751.07	304,221			79,436		406,303			(151,275)		14,981		0001
Purchased Call/S&P 500 INDEX/SPXM131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,028,000	5948.71	32,042			12,693		36,771			(15,890)		6,369		0001
Purchased Call/S&P 500 INDEX/SPXM13A$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	1	2,944,000	5815.03	39,155			11,249		48,811			(19,311)		7,895		0001
Purchased Call/S&P 500 INDEX/SPXM13J$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	955,494	5987.37	10,224			4,140		11,445			(5,070)		3,042		0001
Purchased Call/S&P 500 INDEX/SPXM131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,659,000	5948.71	73,123			28,965		84,357			(36,261)		8,351		0001
Purchased Call/S&P 500 INDEX/SPXM13K$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	2,041,000	6032.38	31,227			13,011		33,755			(15,528)		6,564		0001
Purchased Call/S&P 500 INDEX/SPXM13F$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	560,385	5929.04	4,707			1,660		5,488			(2,334)		1,666		0001
Purchased Call/S&P 500 INDEX/SPXA21A$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	762,356	6001.35	6,861			2,514		7,748			(3,402)		2,310		0001
Purchased Call/S&P 500 INDEX/SPXM13K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	856,183	.5999	52,799			22,000		53,457			(26,254)		2,753		0001
Purchased Call/S&P 500 INDEX/SPXA21E$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	2,856,018	6051.09	51,408			23,419		55,110			(25,563)		9,601		0001
Purchased Call/S&P 500 INDEX/SPXA21C$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	1,805,368	6021.63	37,010			15,131		40,559			(18,353)		5,767		0001
Purchased Call/S&P 500 INDEX/SPXM13F$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	276,074	5728.8	1,850			637		2,339			(912)		811		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13OS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	3,366,000	6051.09	76,072			34,655		81,192			(37,827)		11,316		0001
Purchased Call/S&P 500 INDEX/SPXM13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	4,885,000	6051.25	124,079			56,368		133,077			(61,530)		16,422		0001
Purchased Call/S&P 500 INDEX/SPXM13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,980,000	6047.15	48,114			20,412		51,105			(23,859)		6,451		0001
Purchased Call/S&P 500 INDEX/SPXM13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/05/2025	1	1,827,081	.6090	68,946			30,152		71,601			(34,568)		6,010		0001
Purchased Call/S&P 500 INDEX/SPXI00FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	9,469,826	5870.62	125,949			47,581		150,123			(62,628)		29,009		0001
Purchased Call/S&P 500 INDEX/SPXM13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	3,682,115	5916.98	48,604			18,879		56,950			(24,102)		11,483		0001
Purchased Call/S&P 500 INDEX/SPXM13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	3,065,519	5712.69	48,435			16,812		61,754			(24,019)		9,041		0001
Purchased Call/S&P 500 INDEX/SPXM13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	3,391,515	5930.85	45,446			21,784		51,264			(22,414)		11,742		0001
Purchased Call/S&P 500 INDEX/SPXM13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	3,585,593	5864.67	70,278			21,083		85,816			(34,946)		9,797		0001
Purchased Call/S&P 500 INDEX/SPXM13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	11,210,704	5864.67	149,102			44,731		181,439			(74,142)		30,632		0001
Purchased Call/S&P 500 INDEX/SPXM13OS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	2,846,559	6051.09	58,354			26,584		62,283			(29,017)		9,569		0001
Purchased Call/S&P 500 INDEX/SPXM13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	3,140,291	6084.19	41,452			18,613		43,709			(20,556)		10,525		0001
Purchased Call/S&P 500 INDEX/SPXM13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	2,269,000	6034.91	53,322			23,796		57,549			(26,442)		7,581		0001
Purchased Call/S&P 500 INDEX/SPXM139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	3,053,000	5751.07	91,895			24,556		119,881			(45,322)		7,910		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	4,049,732	5864.67	91,929			28,111		112,178			(45,338)		11,217		0001
Purchased Call/S&P 500 INDEX/SPXM13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,844,065	5985.38	24,526			9,121		27,612			(12,162)		5,628		0001
Purchased Call/S&P 500 INDEX/SPXM139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	3,821,000	5699.94	82,916			21,590		109,591			(41,117)		9,747		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,012,668	5985.38	7,595			2,825		8,468			(3,766)		3,091		0001
Purchased Call/S&P 500 INDEX/SPXM13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	10/07/2025	1	1,993,579	.5696	78,421			21,289		99,456			(39,102)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXM13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,720,789	5985.38	38,718			14,399		43,793			(19,200)		5,252		0001
Purchased Call/S&P 500 INDEX/SPXM139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	3,039,000	5751.07	59,868			15,632		77,046			(29,770)		7,752		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	482,913	6090.27	4,153			1,831		4,257			(2,048)		1,604		0001
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	2,502,950	5809.86	54,064			17,223		66,921			(26,810)		7,055		0001
Purchased Call/S&P 500 INDEX/SPXM139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	3,067,000	5751.07	41,098			10,982		52,278			(20,269)		7,946		0001
Purchased Call/S&P 500 INDEX/SPXM13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	2,442,000	6032.38	42,002			17,501		45,375			(20,886)		7,853		0001
Purchased Call/S&P 500 INDEX/SPXM13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	1	3,410,277	.6036	145,069			64,921		148,923			(72,136)		11,395		0001
Purchased Call/S&P 500 INDEX/SPXI00DSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/25/2024	10/24/2025	1	6,218,954	5808.12	160,449			51,255		199,926			(79,784)		17,530		0001
Purchased Call/S&P 500 INDEX/SPXM13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/30/2025	1	3,467,374	.5907	123,147			62,085		145,835			(61,235)		12,276		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	1,416,000	6040.04	51,542			25,059		54,304			(25,559)		4,930		0001
Purchased Call/S&P 500 INDEX/SPXM13D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/24/2025	1	2,770,473	5808	98,720			31,623		121,226			(49,497)		7,809		0001
Purchased Call/S&P 500 INDEX/SPXM139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	2,033,000	5751.07	22,363			5,976		28,738			(11,029)		5,267		0001
Purchased Call/S&P 500 INDEX/SPXM130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,612,000	6074.08	60,076			27,804		62,698			(29,791)		8,887		0001
Purchased Call/S&P 500 INDEX/SPXM13N$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,789,000	6084.19	70,841			31,810		73,977			(35,129)		9,347		0001
Purchased Call/S&P 500 INDEX/SPXM13P$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,213,120	5930.85	36,074			17,292		40,721			(17,791)		7,662		0001
Purchased Call/S&P 500 INDEX/SPXA21C$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	5,629,053	6032.38	144,104			60,043		156,301			(71,656)		18,103		0001
Purchased Call/S&P 500 INDEX/SPXM130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	2,042,000	6051.09	56,359			25,675		59,985			(28,025)		6,865		0001
Purchased Call/S&P 500 INDEX/SPXM13M$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	1,530,000	6052.85	41,616			18,458		44,415			(20,637)		5,097		0001
Purchased Call/S&P 500 INDEX/SPXM130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	2,017,662	5974.07	45,397			21,946		50,295			(22,512)		7,005		0001
Purchased Call/S&P 500 INDEX/SPXM130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,976,000	6051.09	57,304			26,363		60,988			(28,262)		6,703		0001
Purchased Call/S&P 500 INDEX/SPXM130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	239,177	6050.61	2,105			980		2,237			(1,044)		816		0001
Purchased Call/S&P 500 INDEX/SPXM13G$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/11/2025	1	1,932,435	6001	77,241			28,379		85,853			(38,408)		5,854		0001
Purchased Call/S&P 500 INDEX/SPXM139$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	12,015,000	5751.07	161,001			42,039		205,089			(80,058)		30,648		0001
Purchased Call/S&P 500 INDEX/SPXM13B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	2,151,029	5842.47	28,609			8,433		35,159			(14,187)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXM13M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	2,822,000	6090.27	48,538			21,168		50,232			(24,136)		9,283		0001
Purchased Call/S&P 500 INDEX/SPXM130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	2,626,694	5808.12	43,603			14,174		53,694			(21,505)		7,499		0001
Purchased Call/S&P 500 INDEX/SPXM13P$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,028,478	5930.85	37,527			17,825		42,470			(18,660)		6,962		0001
Purchased Call/S&P 500 INDEX/SPXM13E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	2,692,734	5832.92	65,433			21,631		80,260			(32,448)		7,752		0001
Purchased Call/S&P 500 INDEX/SPXM130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	1,991,236	5974.07	27,877			13,477		30,892			(13,824)		6,914		0001
Purchased Call/S&P 500 INDEX/SPXM13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	3,835,000	5906.94	98,176			49,359		113,586			(48,685)		13,577		0001
Purchased Call/S&P 500 INDEX/SPXM130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/23/2025	1	4,378,993	5974	164,544			79,765		177,601			(81,820)		15,204		0001
Purchased Call/S&P 500 INDEX/SPXD174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	2,914,000	5842.47	171,343			50,506		211,857			(84,967)		7,925		0001
Purchased Call/S&P 500 INDEX/SPXD175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	4,395,000	5813.67	163,055			54,352		204,622			(80,857)		12,705		0001
Purchased Call/S&P 500 INDEX/SPXD175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/28/2025	1	1,450,056	5824	82,441			27,101		101,986			(40,994)		4,157		0001
Purchased Call/S&P 500 INDEX/SPXD175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2024	10/28/2025	1	7,407,000	5823.52	191,841			62,890		236,054			(95,132)		21,235		0001
Purchased Call/S&P 500 INDEX/SPXM130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	1,064,377	6040.04	19,372			9,418		20,604			(9,606)		3,706		0001
Purchased Call/S&P 500 INDEX/SPXD174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	2,073,000	5841.47	117,746			35,226		146,192			(58,389)		5,664		0001
Purchased Call/S&P 500 INDEX/SPXM138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	2,057,000	5708.75	33,735			8,550		44,358			(16,729)		5,192		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD174SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	3,152,000	5841.47	150,666			45,074		188,767			(74,714)		8,612		0001
Purchased Call/S&P 500 INDEX/SPXM13I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/22/2024	11/21/2025	1	328,307	5969.34	2,758			1,095		3,124			(1,371)		1,031		0001
Purchased Call/S&P 500 INDEX/SPXI100I$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	3,007,202	5987.37	57,738			23,382		65,401			(28,632)		9,575		0001
Purchased Call/S&P 500 INDEX/SPXM13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/17/2024	10/17/2025	1	4,154,000	5841.47	122,543			36,661		151,849			(60,768)		11,350		0001
Purchased Call/S&P 500 INDEX/SPXM13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/17/2024	10/17/2025	1	2,941,000	5841.47	48,527			14,518		59,702			(24,064)		8,036		0001
Purchased Call/S&P 500 INDEX/SPXM13I1SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/21/2024	11/21/2025	1	1,205,115	5948.71	22,415			8,879		25,754			(11,115)		3,785		0001
Purchased Call/S&P 500 INDEX/SPXM13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/24/2024	10/24/2025	1	1,962,000	5809.86	32,569			10,375		40,130			(16,151)		5,530		0001
Purchased Call/S&P 500 INDEX/SPXM13L$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/05/2024	12/05/2025	1	771,190	6075.11	6,786			2,951		7,137			(3,365)		2,537		0001
Purchased Call/S&P 500 INDEX/SPXM139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/06/2025	1	2,919,000	5751.07	46,412			12,402		59,481			(22,890)		7,563		0001
Purchased Call/S&P 500 INDEX/SPXM13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/17/2024	10/16/2025	1	1,760,003	5828	70,155			20,852		87,654			(34,885)		4,787		0001
Purchased Call/S&P 500 INDEX/SPXM13D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/25/2024	10/24/2025	1	2,161,000	5808.12	32,415			10,355		39,921			(16,118)		6,091		0001
Purchased Call/S&P 500 INDEX/SPXM13A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/10/2024	10/10/2025	1	2,977,000	5780.05	66,685			18,709		84,941			(33,068)		7,869		0001
Purchased Call/S&P 500 INDEX/SPXM13D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/28/2024	10/28/2025	1	2,346,563	5823.52	31,444			10,308		38,332			(15,593)		6,727		0001
Purchased Call/S&P 500 INDEX/SPXM13A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/10/2024	10/10/2025	1	5,526,000	5780.05	142,018			39,844		181,539			(70,425)		14,606		0001
Purchased Call/S&P 500 INDEX/SPXM139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/07/2024	10/07/2025	1	3,296,000	5695.94	72,842			19,665		95,774			(36,121)		8,583		0001
Purchased Call/S&P 500 INDEX/SPXM139$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/06/2025	1	3,866,000	5751.07	86,598			23,141		112,011			(42,709)		10,016		0001
Purchased Call/S&P 500 INDEX/SPXM13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/21/2024	10/21/2025	1	3,579,527	5853.98	86,625			26,727		106,172			(42,956)		9,958		0001
Purchased Call/S&P 500 INDEX/SPXM139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/03/2025	1	1,859,224	5703	70,739			18,471		94,509			(35,175)		4,743		0001
Purchased Call/S&P 500 INDEX/SPXM139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/03/2024	10/03/2025	1	2,432,000	5699.94	40,858			10,639		53,468			(20,261)		6,204		0001
Purchased Call/S&P 500 INDEX/SPXM13F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/07/2024	11/07/2025	1	2,706,581	5973.1	35,727			12,802		40,936			(17,717)		8,076		0001
Purchased Call/S&P 500 INDEX/SPXM13C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/30/2024	10/29/2025	1	2,209,625	5830	94,542			31,340		118,858			(47,011)		6,361		0001
Purchased Call/S&P 500 INDEX/SPXM13F$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/06/2024	11/04/2025	1	2,844,784	5713	156,270			54,543		183,757			(77,920)		8,390		0001
Purchased Call/S&P 500 INDEX/SPXM13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/06/2024	12/05/2025	1	1,707,106	6075	62,792			27,384		64,271			(31,224)		5,616		0001
Purchased Call/S&P 500 INDEX/SPXM13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/03/2024	12/03/2025	1	9,589,734	6049.88	245,497			104,827		261,781			(121,740)		31,347		0001
Purchased Call/S&P 500 INDEX/SPXD177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,027,000	5995.54	186,766			67,111		194,022			(92,870)		9,032		0001
Purchased Call/S&P 500 INDEX/SPXM13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/08/2024	10/08/2025	1	2,482,000	5751.13	33,259			9,071		42,211			(16,493)		6,496		0001
Purchased Call/S&P 500 INDEX/SPXD177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,997,000	5995.54	173,870			62,477		193,822			(86,457)		11,927		0001
Purchased Call/S&P 500 INDEX/SPXM13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/06/2024	12/08/2025	1	4,082,000	6090.27	104,499			46,060		107,790			(51,538)		13,555		0001
Purchased Call/S&P 500 INDEX/SPXM13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/09/2024	12/09/2025	1	6,235,000	6052.85	158,993			70,517		169,649			(78,843)		20,769		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	886,459	5712.69	16,222			5,631		20,762			(8,044)		2,614		0001
Purchased Call/S&P 500 INDEX/SPXM13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,399,845	5783	108,195			37,958		127,589			(53,800)		7,106		0001
Purchased Call/S&P 500 INDEX/SPXD177S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,431,000	5995.54	180,814			64,972		196,185			(89,910)		10,238		0001
Purchased Call/S&P 500 INDEX/SPXD177SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,043,000	5995.54	184,765			66,392		205,085			(91,875)		12,064		0001
Purchased Call/S&P 500 INDEX/SPXM13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,841,399	6032.38	37,380			15,575		40,361			(18,588)		5,922		0001
Purchased Call/S&P 500 INDEX/SPXM13ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	6,809,000	5948.71	173,630			68,778		200,010			(86,101)		21,384		0001
Purchased Call/S&P 500 INDEX/SPXM13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,414,000	6075.11	38,383			16,693		40,296			(19,034)		7,941		0001
Purchased Call/S&P 500 INDEX/SPXM13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	3,691,682	5906.94	85,647			43,060		98,993			(42,472)		13,070		0001
Purchased Call/S&P 500 INDEX/SPXD178S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	4,683,000	5870.62	229,467			86,688		280,582			(114,103)		14,345		0001
Purchased Call/S&P 500 INDEX/SPXD179S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	3,760,000	5948.71	213,568			84,599		241,020			(105,906)		11,808		0001
Purchased Call/S&P 500 INDEX/SPXD176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	1,586,000	5728.8	59,158			20,371		77,105			(29,176)		4,659		0001
Purchased Call/S&P 500 INDEX/SPXM13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/29/2025	1	699,991	5971	38,486			19,296		44,079			(19,137)		2,471		0001
Purchased Call/S&P 500 INDEX/SPXM13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	3,586,000	5973.1	91,443			32,767		104,276			(45,346)		10,701		0001
Purchased Call/S&P 500 INDEX/SPXM13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/05/2025	1	1,128,647	5783	57,686			20,464		65,869			(28,763)		3,342		0001
Purchased Call/S&P 500 INDEX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,958,605	6047.15	26,245			11,134		28,031			(13,015)		6,382		0001
Purchased Call/S&P 500 INDEX/SPXD175SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	6,100,000	5813.67	300,730			100,243		382,659			(149,129)		17,633		0001
Purchased Call/S&P 500 INDEX/SPXD178SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	3,960,000	5917.11	174,636			68,315		206,791			(86,600)		12,393		0001
Purchased Call/S&P 500 INDEX/SPXM13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,179,570	6038	84,987			42,021		94,183			(42,260)		7,632		0001
Purchased Call/S&P 500 INDEX/SPXM13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	2,379,116	5705.45	39,969			13,508		51,068			(19,820)		6,905		0001
Purchased Call/S&P 500 INDEX/SPXD177S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	6,160,000	5973.1	284,592			101,979		320,579			(141,126)		18,381		0001
Purchased Call/S&P 500 INDEX/SPXD175SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,337,000	5813.67	157,173			52,391		199,319			(77,940)		9,646		0001
Purchased Call/S&P 500 INDEX/SPXM13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	3,223,000	5916.98	77,030			29,921		90,921			(38,198)		10,051		0001
Purchased Call/S&P 500 INDEX/SPXM13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/08/2025	1	2,062,003	5728	90,961			25,225		115,827			(45,481)		5,397		0001
Purchased Call/S&P 500 INDEX/SPXD179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2024	11/28/2025	1	2,527,567	6032	102,504			42,949		108,298			(51,537)		8,129		0001
Purchased Call/S&P 500 INDEX/SPXM13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,452,000	5930.85	36,780			17,471		41,582			(18,289)		8,416		0001
Purchased Call/S&P 500 INDEX/SPXM13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	2,428,195	6047.15	51,721			21,942		54,966			(25,648)		7,912		0001
Purchased Call/S&P 500 INDEX/SPXM130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	4,084,000	6051.09	98,424			44,838		104,938			(48,942)		13,729		0001
Purchased Call/S&P 500 INDEX/SPXD178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,005,000	5870.62	98,264			37,122		119,434			(48,862)		9,205		0001
Purchased Call/S&P 500 INDEX/SPXD178S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/10/2025	1	4,318,000	6034.91	205,105			91,534		216,565			(101,710)		14,428		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	4,519,000	5699.94	60,103			15,650		78,270			(29,804)		11,527		0001
Purchased Call/S&P 500 INDEX/SPXM13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,082,000	6075.11	46,012			20,011		48,079			(22,817)		6,849		0001
Purchased Call/S&P 500 INDEX/SPXM13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/12/2025	1	1,813,827	5986	71,217			26,362		79,209			(35,413)		5,516		0001
Purchased Call/S&P 500 INDEX/SPXI00KST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/11/2025	1	2,697,000	6084.19	168,563			75,691		157,852			(83,589)		9,039		0001
Purchased Call/S&P 500 INDEX/SPXM13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	7,712,000	5853.98	198,198			61,152		243,014			(98,285)		21,455		0001
Purchased Call/S&P 500 INDEX/SPXM138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	2,094,000	5708.75	26,384			6,687		34,489			(13,084)		5,285		0001
Purchased Call/S&P 500 INDEX/SPXM13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,870,000	5930.85	79,212			37,969		90,047			(39,066)		9,936		0001
Purchased Call/S&P 500 INDEX/SPXD179SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2025	1	2,947,000	6086.49	86,347			37,108		89,380			(42,819)		9,664		0001
Purchased Call/S&P 500 INDEX/SPXD179SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2025	1	1,663,573	6049	73,420			31,437		74,999			(36,508)		5,438		0001
Purchased Call/S&P 500 INDEX/SPXM130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,257,000	6074.08	54,619			25,278		56,949			(27,085)		7,679		0001
Purchased Call/S&P 500 INDEX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	4,861,000	6051.09	123,956			57,026		132,417			(61,133)		16,489		0001
Purchased Call/S&P 500 INDEX/SPXM13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	3,918,000	5864.67	61,904			18,571		75,677			(30,782)		10,705		0001
Purchased Call/S&P 500 INDEX/SPXI00BSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	2,959,000	5792.04	76,342			21,031		96,697			(37,857)		7,783		0001
Purchased Call/S&P 500 INDEX/SPXM13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	3,134,000	6090.27	47,950			20,912		49,701			(23,843)		10,310		0001
Purchased Call/S&P 500 INDEX/SPXM13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,038,183	5973.1	45,859			16,433		52,420			(22,741)		6,082		0001
Purchased Call/S&P 500 INDEX/SPXM13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	3,903,000	5780.05	51,910			14,564		65,610			(25,742)		10,316		0001
Purchased Call/S&P 500 INDEX/SPXD17AS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	1	4,195,000	6090.27	241,632			105,378		228,044			(120,152)		13,800		0001
Purchased Call/S&P 500 INDEX/SPXD175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	1	4,346,000	5813.67	278,579			92,860		352,778			(138,144)		12,563		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	2,815,000	6037.59	67,842			33,451		72,036			(33,642)		9,857		0001
Purchased Call/S&P 500 INDEX/SPXI00AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,760,228	5762	111,995			28,153		152,394			(55,690)		6,929		0001
Purchased Call/S&P 500 INDEX/SPXM133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/30/2025	1	1,506,270	5907	60,381			30,442		71,675			(30,025)		5,333		0001
Purchased Call/S&P 500 INDEX/SPXM13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,486,000	5985.38	73,834			27,459		83,448			(36,614)		7,587		0001
Purchased Call/S&P 500 INDEX/SPXM13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,076,000	5973.1	63,526			22,763		72,407			(31,502)		6,195		0001
Purchased Call/S&P 500 INDEX/SPXD177SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	2,439,000	5995.54	91,950			33,041		103,694			(45,723)		7,278		0001
Purchased Call/S&P 500 INDEX/SPXM139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	5,499,000	5751.07	141,324			37,764		183,555			(69,699)		14,247		0001
Purchased Call/S&P 500 INDEX/SPXM13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	1,797,872	6090.27	24,091			10,619		24,956			(11,882)		5,970		0001
Purchased Call/S&P 500 INDEX/SPXM13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,679,000	5930.85	61,081			29,279		69,319			(30,125)		9,275		0001
Purchased Call/S&P 500 INDEX/SPXI00JSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	1	3,319,000	6032.38	151,346			63,791		160,303			(74,642)		10,779		0001
Purchased Call/S&P 500 INDEX/SPXI00ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	2,586,422	5710	96,937			25,042		132,097			(48,202)		6,563		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI001$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	3,246,000	5998.74	191,839			79,087		203,353			(95,392)		10,370		0001
Purchased Call/S&P 500 INDEX/SPXI00F$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	3,546,000	5870.62	104,252			39,384		126,174			(51,840)		10,862		0001
Purchased Call/S&P 500 INDEX/SPXI00L$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	2,746,000	6050.61	121,922			56,763		127,404			(60,460)		9,370		0001
Purchased Call/S&P 500 INDEX/SPXI001$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	1	3,195,000	5998.74	145,053			60,271		159,404			(71,734)		10,275		0001
Purchased Call/S&P 500 INDEX/SPXM13F$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,313,104	.5783	139,588			48,971		164,629			(69,411)		6,849		0001
Purchased Call/S&P 500 INDEX/SPXM13G$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/11/2025	1	3,474,782	.6001	122,395			44,968		137,025			(60,861)		10,527		0001
Purchased Call/S&P 500 INDEX/SPXI009$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/26/2025	1	1,658,331	.5738	76,232			18,526		104,050			(38,328)		4,071		0001
Purchased Call/S&P 500 INDEX/SPXI00C$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/10/2025	1	4,941,000	5815.03	164,041			46,151		209,697			(81,570)		13,060		0001
Purchased Call/S&P 500 INDEX/SPXI00G$M	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	11/03/2025	1	2,940,000	.6275	129,545			46,532		109,451			(66,993)		8,637		0001
Purchased Call/S&P 500 INDEX/SPXD17B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,174,000	6084.19	71,959			32,312		74,409			(35,684)		7,286		0001
Purchased Call/S&P 500 INDEX/SPXD17C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,171,000	5872.16	196,285			91,924		237,073			(97,336)		10,852		0001
Purchased Call/S&P 500 INDEX/SPXD17D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	3,307,886	.5907	146,126			73,670		173,983			(72,662)		11,711		0001
Purchased Call/S&P 500 INDEX/SPXM13D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	2,382,000	5808.12	68,602			22,300		85,401			(33,833)		6,800		0001
Purchased Call/S&P 500 INDEX/SPXD17C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	3,142,000	5867.08	183,807			87,066		220,320			(91,148)		10,784		0001
Purchased Call/S&P 500 INDEX/SPXD17A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,846,000	6090.27	171,045			74,594		159,188			(85,052)		9,362		0001
Purchased Call/S&P 500 INDEX/SPXI001$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2025	1	8,597,000	5987.37	219,224			88,776		248,121			(108,711)		27,372		0001
Purchased Call/S&P 500 INDEX/SPXD17C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	3,684,000	6051.09	225,461			102,710		222,433			(112,111)		12,385		0001
Purchased Call/S&P 500 INDEX/SPXM13M$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	3,845,000	6052.85	85,359			37,859		91,436			(42,329)		12,808		0001
Purchased Call/S&P 500 INDEX/SPXM13L$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,382,000	6075.11	57,644			25,070		60,127			(28,585)		7,836		0001
Purchased Call/S&P 500 INDEX/SPXM13F$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	1,555,562	.5783	60,347			21,172		71,029			(30,008)		4,606		0001
Purchased Call/S&P 500 INDEX/SPXD17B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,435,000	6051.25	216,062			98,155		212,908			(107,143)		11,548		0001
Purchased Call/S&P 500 INDEX/SPXI00B$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	2,761,000	5792.04	80,069			22,058		101,915			(39,705)		7,262		0001
Purchased Call/S&P 500 INDEX/SPXI00D$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/31/2025	1	7,098,000	5705.45	183,128			61,888		235,360			(90,812)		20,602		0001
Purchased Call/S&P 500 INDEX/SPXM13C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/21/2025	1	2,505,503	.5854	91,652			28,356		113,195			(45,574)		6,970		0001
Purchased Call/S&P 500 INDEX/SPXM13I$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/20/2025	1	2,319,495	.5917	108,478			42,789		124,985			(53,941)		7,259		0001
Purchased Call/S&P 500 INDEX/SPXD17C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/17/2025	1	1,228,661	.6053	50,679			23,660		57,178			(25,200)		4,193		0001
Purchased Call/S&P 500 INDEX/SPXD17B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	9,531,000	6084.19	461,300			207,140		459,013			(228,754)		31,944		0001
Purchased Call/S&P 500 INDEX/SPXI001$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	2,233,000	5998.74	121,252			49,987		130,649			(60,293)		7,134		0001
Purchased Call/S&P 500 INDEX/SPXI001$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	2,618,000	5998.74	150,273			61,951		160,292			(74,724)		8,363		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17BSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,263,000	6084.19	123,786			55,584		120,125			(61,384)		7,585		0001
Purchased Call/S&P 500 INDEX/SPXI00KS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	2,940,000	6086.49	111,426			47,886		113,702			(55,255)		9,641		0001
Purchased Call/S&P 500 INDEX/SPXI00CS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2025	1	2,066,000	5815.03	91,524			26,294		117,750			(45,138)		5,540		0001
Purchased Call/S&P 500 INDEX/SPXI00CS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2025	1	3,540,000	5815.03	186,558			53,597		239,492			(92,008)		9,493		0001
Purchased Call/S&P 500 INDEX/SPXI00MSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2025	1	2,764,000	5881.63	62,466			31,578		73,324			(30,976)		9,812		0001
Purchased Call/S&P 500 INDEX/SPXM13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	1	3,006,475	.6037	112,633			50,405		116,666			(56,007)		10,046		0001
Purchased Call/S&P 500 INDEX/SPXM13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	5,973,000	5864.67	152,909			46,757		187,349			(75,413)		16,543		0001
Purchased Call/S&P 500 INDEX/SPXM13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	3,534,000	6084.19	76,334			34,277		79,842			(37,853)		11,844		0001
Purchased Call/S&P 500 INDEX/SPXD17BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,480,000	6051.25	212,628			96,596		211,257			(105,440)		11,699		0001
Purchased Call/S&P 500 INDEX/SPXA217SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2024	10/02/2025	1	1,854,000	5709.54	39,490			10,117		52,173			(19,583)		4,704		0001
Purchased Call/S&P 500 INDEX/SPXA218S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,476,284	.5700	71,917			18,831		98,158			(36,058)		3,766		0001
Purchased Call/S&P 500 INDEX/SPXA21FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	1,507,840	.5867	73,674			34,995		83,128			(36,635)		5,175		0001
Purchased Call/S&P 500 INDEX/SPXA21FS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,477,000	5930.85	96,661			45,914		110,565			(48,065)		11,934		0001
Purchased Call/S&P 500 INDEX/SPXA21GS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,674,000	6037.59	95,157			46,919		101,238			(47,187)		12,864		0001
Purchased Call/S&P 500 INDEX/SPXA21GS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,453,000	6037.59	87,817			43,301		93,197			(43,548)		8,589		0001
Purchased Call/S&P 500 INDEX/SPXA21GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	11,136,388	5970.84	149,228			73,785		165,355			(74,204)		38,994		0001
Purchased Call/S&P 500 INDEX/SPXA219S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	2,174,000	5841.47	96,308			28,812		120,244			(47,758)		5,940		0001
Purchased Call/S&P 500 INDEX/SPXA218S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,662,059	.5751	58,861			15,412		79,984			(29,512)		4,240		0001
Purchased Call/S&P 500 INDEX/SPXA21HS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,659,000	5970.84	296,778			146,740		323,878			(147,574)		16,313		0001
Purchased Call/S&P 500 INDEX/SPXA21DSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	9,165,398	6090.27	122,816			53,562		127,495			(61,071)		30,151		0001
Purchased Call/S&P 500 INDEX/SPXA21GSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	5,454,000	5970.84	256,883			127,015		286,579			(127,736)		19,097		0001
Purchased Call/S&P 500 INDEX/SPXA21CS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	5,002,055	5969.34	128,053			50,865		145,212			(63,675)		15,709		0001
Purchased Call/S&P 500 INDEX/SPXA21CSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,517,000	6032.38	92,626			38,594		99,281			(46,058)		8,095		0001
Purchased Call/S&P 500 INDEX/SPXA21HSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,516,000	5970.84	148,947			74,268		164,369			(73,459)		8,883		0001
Purchased Call/S&P 500 INDEX/SPXA21GS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,564,000	5970.84	80,903			40,002		90,406			(40,229)		12,479		0001
Purchased Call/S&P 500 INDEX/SPXA21CSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	4,430,000	5998.74	150,620			62,094		167,237			(74,896)		14,152		0001
Purchased Call/S&P 500 INDEX/SPXA21HS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,772,000	5970.84	169,646			83,881		186,274			(84,357)		9,706		0001
Purchased Call/S&P 500 INDEX/SPXA21CSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,240,000	5998.74	82,880			34,438		91,663			(40,987)		7,204		0001
Purchased Call/S&P 500 INDEX/SPXA21HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	6,058,000	5970.84	291,996			144,376		325,946			(145,196)		21,212		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21CS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	5,206,000	5969.34	125,465			49,837		142,399			(62,388)		16,350		0001
Purchased Call/S&P 500 INDEX/SPXA21CSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	3,069,000	6032.38	106,187			44,245		114,365			(52,802)		9,870		0001
Purchased Call/S&P 500 INDEX/SPXA21BSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,713,000	5917.11	81,390			31,839		96,134			(40,361)		8,491		0001
Purchased Call/S&P 500 INDEX/SPXA21BSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2024	11/21/2025	1	3,697,000	5948.71	86,510			34,268		99,844			(42,899)		11,611		0001
Purchased Call/S&P 500 INDEX/SPXA21GS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	9,603,000	6037.59	473,428			233,435		494,963			(234,768)		33,625		0001
Purchased Call/S&P 500 INDEX/SPXA21HS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,247,000	5970.84	183,780			90,869		203,604			(91,385)		11,369		0001
Purchased Call/S&P 500 INDEX/SPXA21GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,153,000	5970.84	97,112			48,017		108,101			(48,289)		11,040		0001
Purchased Call/S&P 500 INDEX/SPXA21DSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	3,666,000	6086.49	131,976			56,717		135,231			(65,446)		12,022		0001
Purchased Call/S&P 500 INDEX/SPXA21ESY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	4,738,000	5867.08	308,444			146,105		368,488			(152,954)		16,262		0001
Purchased Call/S&P 500 INDEX/SPXA21ESX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,255,000	5867.08	68,327			32,365		81,151			(33,882)		7,740		0001
Purchased Call/S&P 500 INDEX/SPXA21GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,703,000	5970.84	100,281			49,584		111,936			(49,865)		9,464		0001
Purchased Call/S&P 500 INDEX/SPXI00A5H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,747,119	.5710	72,002			18,600		98,599			(35,803)		4,433		0001
Purchased Call/S&P 500 INDEX/SPXI00FS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	4,091,000	5985.38	197,595			73,486		219,699			(97,986)		12,486		0001
Purchased Call/S&P 500 INDEX/SPXI009SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	10/01/2024	10/01/2025	1	3,578,000	5708.75	80,863			20,494		106,723			(40,099)		9,030		0001
Purchased Call/S&P 500 INDEX/SPXI00BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	10/07/2024	10/07/2025	1	2,697,000	5695.94	46,928			12,669		61,296			(23,271)		7,023		0001
Purchased Call/S&P 500 INDEX/SPXB05VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	2,164,000	5709.54	34,191			8,760		44,544			(16,955)		5,491		0001
Purchased Call/S&P 500 INDEX/SPXI00CSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	10/17/2024	10/17/2025	1	3,816,000	5841.47	148,824			44,524		186,587			(73,800)		10,427		0001
Purchased Call/S&P 500 INDEX/SPXI00CSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	10/16/2024	10/16/2025	1	2,590,000	5842.47	94,017			27,713		117,828			(46,622)		7,044		0001
Purchased Call/S&P 500 INDEX/SPXI00AS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,702,603	.5762	113,808			28,609		155,115			(56,591)		6,784		0001
Purchased Call/S&P 500 INDEX/SPXC050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	8,191,000	5728.8	407,912			138,237		543,424			(202,835)		23,775		0001
Purchased Call/S&P 500 INDEX/SPXB05VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/02/2024	10/01/2025	1	1,501,401	.5709	64,285			16,338		87,535			(31,966)		3,789		0001
Purchased Call/S&P 500 INDEX/SPXB05VSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	3,321,000	5751.07	80,700			21,072		104,011			(40,128)		8,471		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	3,954,170	.5824	171,040			56,226		212,260			(85,050)		11,336		0001
Purchased Call/S&P 500 INDEX/SPXI00AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	3,192,414	.5762	122,899			30,895		166,827			(61,112)		8,014		0001
Purchased Call/S&P 500 INDEX/SPXC051SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	3,023,000	6001.35	79,807			29,241		90,660			(39,576)		9,158		0001
Purchased Call/S&P 500 INDEX/SPXB05VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	10,826,000	5751.07	523,978			136,817		697,986			(260,550)		27,615		0001
Purchased Call/S&P 500 INDEX/SPXB05W5O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,310,000	5815.03	87,615			24,649		109,256			(43,567)		14,035		0001
Purchased Call/S&P 500 INDEX/SPXB05V5O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	3,158,000	5699.94	192,322			50,078		270,226			(95,371)		8,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC053$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,400,000	5969.34	208,420			82,789		226,750			(103,637)		10,678		0001
Purchased Call/S&P 500 INDEX/SPXB05W$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,855,000	5815.03	160,427			45,134		202,632			(79,773)		15,476		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	4,821,000	5809.86	232,854			74,178		296,615			(115,470)		13,589		0001
Purchased Call/S&P 500 INDEX/SPXC050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,427,000	5929.04	196,367			69,242		225,992			(97,377)		10,187		0001
Purchased Call/S&P 500 INDEX/SPXC053$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	4,094,018	5968	153,465			61,130		172,968			(76,945)		12,857		0001
Purchased Call/S&P 500 INDEX/SPXC051$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	3,111,356	5995	110,656			39,762		125,167			(55,481)		9,284		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	2,765,000	5813.67	37,051			12,350		45,110			(18,373)		7,993		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,231,000	5864.67	103,965			31,189		128,642			(51,697)		6,096		0001
Purchased Call/S&P 500 INDEX/SPXB05X$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/15/2025	1	3,390,297	5815	183,033			53,595		228,633			(91,014)		9,178		0001
Purchased Call/S&P 500 INDEX/SPXI00H$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	2,873,000	5893.62	68,665			26,482		82,445			(34,050)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,190,551	5841	89,820			26,946		110,732			(44,663)		5,985		0001
Purchased Call/S&P 500 INDEX/SPXC050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,432,000	5929.04	102,617			36,184		120,858			(50,887)		10,202		0001
Purchased Call/S&P 500 INDEX/SPXC052$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,335,000	5949.17	161,414			60,810		185,451			(80,044)		10,216		0001
Purchased Call/S&P 500 INDEX/SPXC054$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	2,434,000	6032.38	115,615			48,173		121,913			(57,490)		7,828		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,503,000	5864.67	112,635			34,442		139,354			(55,550)		6,933		0001
Purchased Call/S&P 500 INDEX/SPXC053$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	2,958,597	5894	124,350			48,091		148,813			(61,834)		9,194		0001
Purchased Call/S&P 500 INDEX/SPXC052$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,019,000	5870.62	171,177			65,547		208,346			(84,423)		9,349		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,846,000	5864.67	173,891			52,167		209,629			(86,468)		7,776		0001
Purchased Call/S&P 500 INDEX/SPXC050$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	4,331,000	5929.04	110,874			39,096		130,312			(54,981)		12,874		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/29/2025	1	2,764,071	5831	153,173			50,776		193,248			(76,166)		7,957		0001
Purchased Call/S&P 500 INDEX/SPXB05X$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,664,338	5792	128,027			35,762		164,120			(63,837)		7,008		0001
Purchased Call/S&P 500 INDEX/SPXC054$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	3,468,000	6032.38	152,939			63,725		162,615			(76,049)		11,153		0001
Purchased Call/S&P 500 INDEX/SPXC050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	2,993,450	5713	175,713			61,160		227,736			(87,374)		8,829		0001
Purchased Call/S&P 500 INDEX/SPXC052$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	2,088,000	5870.62	100,015			37,784		122,358			(49,733)		6,396		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	2,976,000	5705.45	183,619			62,054		252,086			(91,055)		8,638		0001
Purchased Call/S&P 500 INDEX/SPXC053$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	2,642,000	5969.34	159,313			64,076		173,613			(78,571)		8,383		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/05/2024	12/05/2025	1	1,952,000	6075.11	120,243			52,294		113,429			(59,627)		6,421		0001
Purchased Call/S&P 500 INDEX/SPXI00JSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	3,147,000	6032.38	180,638			76,137		184,492			(89,088)		10,221		0001
Purchased Call/S&P 500 INDEX/SPXI00I$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	5,532,000	5998.74	347,410			144,353		362,627			(171,806)		17,791		0001
Purchased Call/S&P 500 INDEX/SPXI00I$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	2,499,000	5998.74	139,444			57,941		149,466			(68,960)		8,037		0001
Purchased Call/S&P 500 INDEX/SPXI00LSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	2,778,000	6050.61	173,069			80,575		170,535			(85,823)		9,479		0001
Purchased Call/S&P 500 INDEX/SPXI00KSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2024	12/11/2025	1	3,236,000	6084.19	186,717			83,843		179,319			(92,591)		10,846		0001
Purchased Call/S&P 500 INDEX/SPXM13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,510,000	6084.19	78,061			35,052		80,883			(38,710)		8,412		0001
Purchased Call/S&P 500 INDEX/SPXM13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,040,000	5973.1	32,844			11,769		37,491			(16,287)		6,087		0001
Purchased Call/S&P 500 INDEX/SPXM13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/24/2025	1	1,605,752	5969	62,723			25,438		68,676			(31,275)		5,095		0001
Purchased Call/S&P 500 INDEX/SPX815ZSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/21/2026	1	1,314,482	6049	69,296			39,051		69,855			(30,269)		4,926		0001
Purchased Call/S&P 500 INDEX/SPX9150$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	2,398,721	6042	130,909			77,091		133,754			(54,306)		9,162		0001
Purchased Call/S&P 500 INDEX/SPX815ZSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,652,000	6118.71	80,886			46,157		80,603			(35,014)		9,986		0001
Purchased Call/S&P 500 INDEX/SPX815Y$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	01/02/2026	1	11,345,000	5942.47	555,905			285,673		634,203			(271,844)		40,493		0001
Purchased Call/S&P 500 INDEX/SPX815ZSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	4,424,000	6101.24	254,380			145,562		249,255			(109,719)		16,658		0001
Purchased Call/S&P 500 INDEX/SPX815ZS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	3,725,000	5918.25	186,250			97,999		215,096			(88,277)		13,508		0001
Purchased Call/S&P 500 INDEX/SPXA21LS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	8,405,997	6067.7	213,512			124,108		227,880			(89,500)		32,032		0001
Purchased Call/S&P 500 INDEX/SPXN132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	1,111,951	5861.57	10,008			6,681		11,472			(3,372)		4,527		0001
Purchased Call/S&P 500 INDEX/SPXA21LSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	4,588,000	6040.53	283,997			168,032		302,979			(117,032)		17,565		0001
Purchased Call/S&P 500 INDEX/SPX9155S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	3,132,603	5955	170,563			112,609		195,164			(58,104)		12,701		0001
Purchased Call/S&P 500 INDEX/SPX815ZSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,708,000	6118.71	125,922			71,856		123,024			(54,509)		10,197		0001
Purchased Call/S&P 500 INDEX/SPX9157S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	2,717,969	5639	117,054			83,144		151,751			(34,046)		11,381		0001
Purchased Call/S&P 500 INDEX/SPX9156SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,538,000	5770.2	143,905			99,134		186,009			(45,464)		10,481		0001
Purchased Call/S&P 500 INDEX/SPX915665	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/04/2026	1	1,687,220	5778	66,611			45,644		86,066			(21,286)		6,940		0001
Purchased Call/S&P 500 INDEX/SPXI00WS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2025	03/09/2026	1	3,149,941	5770.2	40,004			27,661		49,169			(12,535)		13,087		0001
Purchased Call/S&P 500 INDEX/SPX9150SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/23/2026	1	3,075,769	6103	99,963			57,361		109,066			(42,644)		11,581		0001
Purchased Call/S&P 500 INDEX/SPX9157SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/30/2026	1	2,431,000	5580.94	114,500			85,796		158,218			(29,327)		10,512		0001
Purchased Call/S&P 500 INDEX/SPX9155$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,447,000	5861.57	130,915			87,397		158,333			(44,116)		9,962		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9154$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	4,447,725	.6143		187,415		121,299		185,985			(66,934)		17,806		0001
Purchased Call/S&P 500 INDEX/SPX9157$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/25/2026	1	5,818,000	5776.65		236,793		174,170		298,043			(62,928)		24,927		0001
Purchased Call/S&P 500 INDEX/SPXN131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/21/2025	02/23/2026	1	432,042	6013.13		3,500		2,285		3,755			(1,230)		1,744		0001
Purchased Call/S&P 500 INDEX/SPX9150$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	11,320,000	6040.53		521,852		308,762		557,913			(215,049)		43,339		0001
Purchased Call/S&P 500 INDEX/SPX9156$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,506,000	5770.2		131,816		90,806		169,446			(41,645)		10,349		0001
Purchased Call/S&P 500 INDEX/SPX9155$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	3,446,000	5861.57		192,287		128,369		233,329			(64,798)		14,030		0001
Purchased Call/S&P 500 INDEX/SPX815Z$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	1,840,975	.5997		79,350		44,108		84,084			(35,267)		6,814		0001
Purchased Call/S&P 500 INDEX/SPXA21LSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	6,234,000	6040.53		274,296		163,217		297,645			(112,110)		24,034		0001
Purchased Call/S&P 500 INDEX/SPX9150$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/30/2026	1	4,478,000	6071.17		217,183		128,144		224,283			(89,848)		17,144		0001
Purchased Call/S&P 500 INDEX/SPX9155$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	3,813,000	5738.52		166,247		114,208		212,842			(52,835)		15,747		0001
Purchased Call/S&P 500 INDEX/SPX9150$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	6,181,000	6101.24		287,417		165,482		286,467			(122,955)		23,442		0001
Purchased Call/S&P 500 INDEX/SPX815Z$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,618,000	6086.37		96,081		54,260		97,956			(41,854)		9,834		0001
Purchased Call/S&P 500 INDEX/SPX815Z$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	801,234	.5985		42,491		23,619		44,914			(18,885)		2,966		0001
Purchased Call/S&P 500 INDEX/SPXA21LSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	1,694,015	.6068		87,555		51,034		93,358			(36,562)		6,455		0001
Purchased Call/S&P 500 INDEX/SPX9155$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,264,000	5861.57		116,370		77,687		140,128			(39,215)		9,217		0001
Purchased Call/S&P 500 INDEX/SPX9155$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	2,262,995	.5955		138,050		91,144		158,991			(47,028)		9,175		0001
Purchased Call/S&P 500 INDEX/SPX9158$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,198,612	.5693		153,247		114,510		225,226			(39,575)		13,755		0001
Purchased Call/S&P 500 INDEX/SPX9157$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	5,101,000	5580.94		274,434		205,063		387,553			(70,870)		21,936		0001
Purchased Call/S&P 500 INDEX/SPX9150$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/23/2026	1	2,416,735	.6103		93,036		53,386		101,481			(39,689)		9,100		0001
Purchased Call/S&P 500 INDEX/SPX9157$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/20/2026	1	1,462,342	.5668		77,909		57,017		97,524			(20,992)		6,207		0001
Purchased Call/S&P 500 INDEX/SPX9157$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	2,698,000	5693.31		153,786		114,594		209,628			(40,026)		11,602		0001
Purchased Call/S&P 500 INDEX/SPX815Z$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2025	01/06/2026	1	1,751,000	5975.38		90,001		46,860		99,362			(43,151)		6,317		0001
Purchased Call/S&P 500 INDEX/SPX815VY$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	6,915,000	5868.55		342,984		175,767		413,067			(168,203)		24,682		0001
Purchased Call/S&P 500 INDEX/SPX9153$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,270,000	6114.63		178,542		112,894		176,672			(66,708)		12,922		0001
Purchased Call/S&P 500 INDEX/SPX9154$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	4,142,373	.6144		222,006		143,687		217,544			(79,288)		16,584		0001
Purchased Call/S&P 500 INDEX/SPX9157$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	53,043	.5639		2,424		1,722		3,156			(705)		222		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21K$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,170,000	6101.24		159,294		91,152		163,636			(68,706)		15,702		0001
Purchased Call/S&P 500 INDEX/SPX9157$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	3,178,860	.5675		168,379		122,074		231,622			(47,183)		13,466		0001
Purchased Call/S&P 500 INDEX/SPX9157$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	5,559,000	5580.94		313,528		234,275		446,928			(80,966)		23,906		0001
Purchased Call/S&P 500 INDEX/SPX9157$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/30/2026	1	2,938,000	5580.94		155,714		116,678		219,012			(39,883)		12,704		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	6,472,980	5955.25		164,414		108,250		185,937			(56,306)		26,244		0001
Purchased Call/S&P 500 INDEX/SPX9151$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	5,682,000	6040.53		275,577		163,050		293,139			(113,562)		21,754		0001
Purchased Call/S&P 500 INDEX/SPX9156$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,830,913	.5843		143,018		98,126		193,882			(45,577)		11,667		0001
Purchased Call/S&P 500 INDEX/SPX815Y$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	12/31/2025	1	2,223,778	.5883		91,860		46,825		110,487			(45,297)		7,894		0001
Purchased Call/S&P 500 INDEX/SPX815Z$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,527,000	6101.24		118,155		67,611		119,352			(50,962)		13,280		0001
Purchased Call/S&P 500 INDEX/SPX9155$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	4,432,000	5861.57		209,634		139,949		251,076			(70,644)		18,044		0001
Purchased Call/S&P 500 INDEX/SPX9151$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,417,000	6025.99		58,491		35,745		62,664			(22,979)		9,404		0001
Purchased Call/S&P 500 INDEX/SPX9153$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,204,000	6114.63		153,866		97,292		154,687			(57,489)		16,613		0001
Purchased Call/S&P 500 INDEX/SPXD17FS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,778,000	6115.07		153,068		96,518		152,451			(57,453)		10,978		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	3,285,000	6071.17		57,159		33,725		60,405			(23,647)		12,577		0001
Purchased Call/S&P 500 INDEX/SPX9157$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/24/2026	1	2,318,563	.5768		90,321		66,553		120,924			(23,887)		9,915		0001
Purchased Call/S&P 500 INDEX/SPX9153$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	6,375,828	.6066		349,542		216,291		362,145			(133,479)		25,029		0001
Purchased Call/S&P 500 INDEX/SPXA21NST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2025	02/26/2026	1	6,327,000	5956.06		265,101		175,274		302,281			(90,062)		25,706		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	3,235,000	6040.53		122,607		72,956		132,870			(50,112)		12,472		0001
Purchased Call/S&P 500 INDEX/SPX9152$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,935,000	6025.99		174,926		107,461		187,440			(68,159)		11,496		0001
Purchased Call/S&P 500 INDEX/SPX9152$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	345,059	.6080		16,658		10,180		17,797			(6,544)		1,342		0001
Purchased Call/S&P 500 INDEX/SPX815Z$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,715,000	6086.37		113,487		64,090		115,144			(49,437)		10,198		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	941,552	.6084		67,265		38,518		69,421			(28,774)		3,537		0001
Purchased Call/S&P 500 INDEX/SPXD17HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/12/2026	1	4,699,770	.5598		242,647		171,201		360,497			(72,661)		19,641		0001
Purchased Call/S&P 500 INDEX/SPXD17HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2026	1	2,420,029	5675.29		37,752		27,144		47,941			(10,653)		10,252		0001
Purchased Call/S&P 500 INDEX/SPXN133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	1,877,133	5738.52		30,785		21,149		38,181			(9,784)		7,752		0001
Purchased Call/S&P 500 INDEX/SPX9158$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,339,950	.5693		118,039		88,202		175,078			(30,483)		10,063		0001
Purchased Call/S&P 500 INDEX/SPXD17HS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2026	1	3,521,035	5675.29		44,365		31,899		55,984			(12,519)		14,916		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/12/2026	1	1,875,238	5599.3		31,316		21,913		40,848			(9,438)		7,837		0001
Purchased Call/S&P 500 INDEX/SPX9153S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/06/2026	1	1,928,877	.6063		97,213		59,907		102,047			(37,369)		7,505		0001
Purchased Call/S&P 500 INDEX/SPXD17GSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/03/2026	1	1,942,107	.5850		79,780		54,144		97,956			(25,714)		7,972		0001
Purchased Call/S&P 500 INDEX/SPX9152SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,179,000	6025.99		183,428		112,685		197,184			(71,472)		12,452		0001
Purchased Call/S&P 500 INDEX/SPXN1356S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	1,545,268	5638.94		12,671		9,006		16,227			(3,729)		6,508		0001
Purchased Call/S&P 500 INDEX/SPXN131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	8,987,282	6013.13		118,632		77,111		128,842			(42,043)		36,057		0001
Purchased Call/S&P 500 INDEX/SPX9157S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	1,453,831	.5768		73,551		54,046		95,051			(19,600)		6,217		0001
Purchased Call/S&P 500 INDEX/SPXI000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/14/2025	01/14/2026	1	2,006,000	5842.91		65,396		35,490		79,893			(29,921)		7,387		0001
Purchased Call/S&P 500 INDEX/SPXD17FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,254,000	6115.07		77,988		49,176		79,931			(29,272)		8,907		0001
Purchased Call/S&P 500 INDEX/SPXD17GSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/26/2026	1	1,625,960	.5956		60,459		40,418		73,571			(20,319)		6,606		0001
Purchased Call/S&P 500 INDEX/SPX9153SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	6,838,000	6114.63		392,501		248,183		386,640			(146,649)		27,022		0001
Purchased Call/S&P 500 INDEX/SPXC058SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	1,304,186	.5938		76,891		42,622		85,192			(34,643)		4,827		0001
Purchased Call/S&P 500 INDEX/SPXI000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/03/2026	1	3,464,861	.5995		128,039		76,752		139,905			(51,356)		13,389		0001
Purchased Call/S&P 500 INDEX/SPX9153SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	6,076,000	6114.63		307,446		194,402		305,881			(114,870)		24,011		0001
Purchased Call/S&P 500 INDEX/SPXM13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	3,003,344	5975.38		65,473		34,089		72,723			(31,391)		10,834		0001
Purchased Call/S&P 500 INDEX/SPXM13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	127,180	6049.24		1,132		636		1,186			(496)		477		0001
Purchased Call/S&P 500 INDEX/SPXM13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	2,350,645	6061.48		31,264		18,862		33,023			(12,420)		9,125		0001
Purchased Call/S&P 500 INDEX/SPXM13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	1,809,860	5942.47		31,311		16,216		35,640			(15,186)		6,512		0001
Purchased Call/S&P 500 INDEX/SPXI000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/03/2026	1	2,283,931	.5995		95,166		57,047		103,789			(38,171)		8,825		0001
Purchased Call/S&P 500 INDEX/SPX9157SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,014,000	5580.94		99,693		74,493		139,019			(25,745)		8,661		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,745,912	.6067		199,883		118,264		205,719			(82,369)		14,341		0001
Purchased Call/S&P 500 INDEX/SPXD17FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,460,995	6115.07		54,880		34,605		56,682			(20,599)		9,725		0001
Purchased Call/S&P 500 INDEX/SPXI00RSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/12/2025	02/11/2026	1	1,790,208	.6069		62,393		38,780		67,317			(23,654)		7,043		0001
Purchased Call/S&P 500 INDEX/SPXI000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	02/02/2026	1	5,569,000	6040.53		142,010		84,502		154,469			(58,042)		21,470		0001
Purchased Call/S&P 500 INDEX/SPXD17FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	2,246,777	.6115		125,002		79,261		125,235			(45,834)		8,879		0001
Purchased Call/S&P 500 INDEX/SPXD17FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,855,000	6115.07		133,900		84,431		135,141			(50,258)		11,282		0001
Purchased Call/S&P 500 INDEX/SPX9157SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	2,674,000	5693.31		144,663		107,796		195,043			(37,652)		11,499		0001
Purchased Call/S&P 500 INDEX/SPX9151SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	3,713,000	6040.53		229,463		136,540		242,140			(93,786)		14,315		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17GSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,935,000	5954.5		200,292		134,084		230,831			(67,131)		16,020		0001
Purchased Call/S&P 500 INDEX/SPXD17GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/05/2026	1	3,166,000	5842.63		138,354		94,142		170,818			(44,349)		13,048		0001
Purchased Call/S&P 500 INDEX/SPXA21JSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	5,955,599	5917		301,692		160,902		378,280			(141,729)		21,653		0001
Purchased Call/S&P 500 INDEX/SPXA21JSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	3,093,253	5842.91		52,276		28,370		62,291			(23,918)		11,391		0001
Purchased Call/S&P 500 INDEX/SPXA21KSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,388,692	6101.24		99,623		57,007		102,788			(42,969)		16,525		0001
Purchased Call/S&P 500 INDEX/SPXD17GS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/25/2026	1	2,478,236	5956		91,833		60,630		105,005			(31,284)		10,048		0001
Purchased Call/S&P 500 INDEX/SPXA211S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,974,000	5942.47		155,838		80,083		179,157			(76,206)		10,615		0001
Purchased Call/S&P 500 INDEX/SPXA21MSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	9,592,000	6144.15		446,987		286,909		440,397			(160,426)		38,401		0001
Purchased Call/S&P 500 INDEX/SPXD17ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	2,419,000	6061.48		82,246		49,619		87,894			(32,673)		9,390		0001
Purchased Call/S&P 500 INDEX/SPXD17GS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	2,714,896	6115		152,336		97,209		152,533			(55,243)		10,822		0001
Purchased Call/S&P 500 INDEX/SPXD17FSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	4,548,000	6115.07		116,429		73,415		119,949			(43,701)		17,973		0001
Purchased Call/S&P 500 INDEX/SPXA21KSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	5,875,000	5996.66		226,188		125,380		252,099			(101,909)		21,744		0001
Purchased Call/S&P 500 INDEX/SPXD17FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,183,000	6115.07		63,307		39,919		65,263			(23,762)		8,627		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	3,157,135	5996.66		40,096		22,423		43,765			(17,869)		11,801		0001
Purchased Call/S&P 500 INDEX/SPXN137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,854,238	5776.65		36,249		26,662		44,061			(9,633)		12,229		0001
Purchased Call/S&P 500 INDEX/SPXD17ESU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	2,754,275	6026		155,832		95,496		163,433			(60,433)		10,716		0001
Purchased Call/S&P 500 INDEX/SPXD17GSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/04/2026	1	4,766,974	5778		212,289		144,263		257,585			(68,236)		19,607		0001
Purchased Call/S&P 500 INDEX/SPXA21JSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	4,357,107	5827		239,441		128,058		300,356			(111,430)		15,842		0001
Purchased Call/S&P 500 INDEX/SPXD17GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	4,897,850	5572		209,325		146,296		280,005			(63,258)		20,429		0001
Purchased Call/S&P 500 INDEX/SPXI00XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	4,038,000	5521.52		161,116		113,808		225,836			(48,114)		16,909		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	930,730	5954.5		7,446		4,985		8,272			(2,496)		3,789		0001
Purchased Call/S&P 500 INDEX/SPXD17FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,060,000	6051.97		177,786		110,688		190,721			(67,218)		12,066		0001
Purchased Call/S&P 500 INDEX/SPXD17GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	1,933,820	5572.07		24,366		16,982		31,529			(7,410)		8,066		0001
Purchased Call/S&P 500 INDEX/SPXD17FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,177,000	6051.97		195,703		121,843		209,310			(73,992)		12,527		0001
Purchased Call/S&P 500 INDEX/SPXA211SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	3,763,000	5918.25		96,333		50,688		111,071			(45,659)		13,646		0001
Purchased Call/S&P 500 INDEX/SPX9155S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	3,156,000	5956.06		195,356		129,161		223,484			(66,368)		12,822		0001
Purchased Call/S&P 500 INDEX/SPXM13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,360,816	5994.57		23,270		13,911		25,485			(9,372)		5,258		0001
Purchased Call/S&P 500 INDEX/SPXC05C3R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	2,965,000	5778.15		104,961		71,131		130,739			(33,933)		12,195		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	2,778,650	6114.63		48,071		30,590		49,548			(17,765)		11,076		0001
Purchased Call/S&P 500 INDEX/SPXN132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,820,870	5956.06		25,128		16,614		28,006			(8,537)		7,398		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	562,413	5937.34		4,781		2,643		5,313			(2,161)		2,082		0001
Purchased Call/S&P 500 INDEX/SPXD17I1S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,116,000	5667.56		97,336		71,058		132,349			(26,787)		9,032		0001
Purchased Call/S&P 500 INDEX/SPXC05FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	3,959,869	5675		218,783		156,966		294,296			(62,079)		16,711		0001
Purchased Call/S&P 500 INDEX/SPXA21NSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,796,408	5954.5		97,847		65,503		111,377			(32,795)		19,528		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	3,496,499	5983.25		79,021		51,810		86,986			(27,278)		14,147		0001
Purchased Call/S&P 500 INDEX/SPXA21KS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/13/2026	1	4,400,510	5836		155,980		84,453		192,944			(71,562)		16,164		0001
Purchased Call/S&P 500 INDEX/SPXA21JSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	2,833,612	5842.91		57,522		31,217		68,715			(26,318)		10,435		0001
Purchased Call/S&P 500 INDEX/SPXA21NSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	4,971,013	6013.13		109,362		71,402		119,137			(38,441)		20,070		0001
Purchased Call/S&P 500 INDEX/SPXC05HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/30/2026	1	2,919,316	5581		167,016		125,493		235,116			(41,754)		12,624		0001
Purchased Call/S&P 500 INDEX/SPXA21NS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	2,242,592	6127		82,291		52,739		82,183			(29,616)		8,959		0001
Purchased Call/S&P 500 INDEX/SPXM13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	2,179,480	6118.71		36,833		21,018		37,413			(15,944)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXA21JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	1,105,813	5827		51,104		27,331		63,361			(23,782)		4,021		0001
Purchased Call/S&P 500 INDEX/SPXC05HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,542,079	5580.94		40,165		30,096		52,241			(10,287)		10,992		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	8,878,342	6040.53		117,194		69,340		126,741			(48,294)		33,991		0001
Purchased Call/S&P 500 INDEX/SPXI100QSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/04/2025	02/03/2026	1	2,355,866	5995		136,984		82,115		148,139			(54,944)		9,103		0001
Purchased Call/S&P 500 INDEX/SPXD17EST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	3,531,230	6026		155,091		95,042		164,028			(60,146)		13,739		0001
Purchased Call/S&P 500 INDEX/SPXM13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	5,382,271	5975.38		71,584		37,271		79,455			(34,321)		19,416		0001
Purchased Call/S&P 500 INDEX/SPXI100OSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/16/2025	01/16/2026	1	2,552,000	5937.34		157,969		87,322		185,138			(71,411)		9,445		0001
Purchased Call/S&P 500 INDEX/SPXD17FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,485,000	6115.07		144,876		91,352		143,225			(54,378)		9,820		0001
Purchased Call/S&P 500 INDEX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,035,236	5956.06		8,696		5,749		9,575			(2,954)		4,206		0001
Purchased Call/S&P 500 INDEX/SPXA21JSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,019,000	5827.04		60,368		32,429		72,942			(28,128)		7,398		0001
Purchased Call/S&P 500 INDEX/SPXA211SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	2,233,000	5918.25		65,650		34,629		75,821			(31,031)		8,119		0001
Purchased Call/S&P 500 INDEX/SPXI100ZS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/21/2025	03/20/2026	1	1,800,799	5663		99,817		72,645		141,139			(27,696)		7,643		0001
Purchased Call/S&P 500 INDEX/SPXC059S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	3,615,304	6086		194,820		110,939		196,688			(84,565)		13,580		0001
Purchased Call/S&P 500 INDEX/SPXM13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	17,230	5836.22		155		84		182			(71)		63		0001
Purchased Call/S&P 500 INDEX/SPXN137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	7,902,974	5667.56		98,787		71,895		125,832			(27,411)		33,542		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9155SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,632,000	5778.15		256,150		173,589		327,379			(82,810)		19,052		0001
Purchased Call/S&P 500 INDEX/SPXA21K$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2025	01/13/2026	1	1,762,538	5836		51,274		27,761		62,944			(23,524)		6,474		0001
Purchased Call/S&P 500 INDEX/SPXC05C$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,225,363	5983		114,377		75,198		131,039			(39,278)		9,004		0001
Purchased Call/S&P 500 INDEX/SPXC05C$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	5,241,138	5842.63		129,980		88,444		157,483			(41,665)		21,601		0001
Purchased Call/S&P 500 INDEX/SPXA21MSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,571,000	6144.15		192,120		123,317		186,394			(68,953)		14,296		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	1,749,381	6144.15		23,267		14,934		23,394			(8,351)		7,004		0001
Purchased Call/S&P 500 INDEX/SPXM13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	1,268,638	5918.25		10,657		5,621		12,112			(5,037)		4,613		0001
Purchased Call/S&P 500 INDEX/SPXN133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	1,613,832	5738.52		20,496		14,080		25,375			(6,514)		6,665		0001
Purchased Call/S&P 500 INDEX/SPXN132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	2,596,842	5956		84,327		56,218		99,812			(28,495)		10,551		0001
Purchased Call/S&P 500 INDEX/SPXA21ISH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	1,701,880	5869		76,073		39,093		86,843			(37,200)		6,074		0001
Purchased Call/S&P 500 INDEX/SPXN138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	1,869,948	5712.2		16,643		12,287		20,642			(4,377)		8,027		0001
Purchased Call/S&P 500 INDEX/SPXC059SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	3,001,000	6039.31		186,662		109,015		199,321			(77,733)		11,462		0001
Purchased Call/S&P 500 INDEX/SPXC05C$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	3,968,953	5778.15		84,936		57,560		104,075			(27,459)		16,325		0001
Purchased Call/S&P 500 INDEX/SPXC05D$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	5,229,000	5770.2		121,313		83,571		150,985			(38,327)		21,594		0001
Purchased Call/S&P 500 INDEX/SPXC057S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	3,218,000	5918.25		168,301		88,774		197,559			(79,552)		11,700		0001
Purchased Call/S&P 500 INDEX/SPXC05D$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	5,109,000	5770.2		191,077		131,631		241,926			(60,368)		21,099		0001
Purchased Call/S&P 500 INDEX/SPXA21NSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	3,331,083	6013		184,278		120,114		202,792			(64,318)		13,364		0001
Purchased Call/S&P 500 INDEX/SPXC05A$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	2,962,000	6040.53		84,121		50,055		91,627			(34,382)		11,419		0001
Purchased Call/S&P 500 INDEX/SPXC05F$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	2,122,495	5675		77,463		55,576		100,228			(21,980)		8,957		0001
Purchased Call/S&P 500 INDEX/SPXA21MSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,014,000	6144.15		166,982		107,182		166,033			(59,931)		16,070		0001
Purchased Call/S&P 500 INDEX/SPXA21JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	1,864,653	5827		70,106		37,494		86,121			(32,625)		6,780		0001
Purchased Call/S&P 500 INDEX/SPXA21NS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	3,089,308	6130		126,222		80,894		125,712			(45,426)		12,341		0001
Purchased Call/S&P 500 INDEX/SPX9151S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	4,281,000	6040.53		256,860		152,842		271,618			(104,984)		16,504		0001
Purchased Call/S&P 500 INDEX/SPXI00N$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/08/2025	01/09/2026	1	2,441,023	5918.25		45,403		23,949		52,309			(21,461)		8,875		0001
Purchased Call/S&P 500 INDEX/SPXN132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	2,597,898	5956.06		52,997		35,039		59,131			(18,005)		10,555		0001
Purchased Call/S&P 500 INDEX/SPXD17FSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	9,820,096	6115		421,880		269,211		430,042			(152,990)		39,146		0001
Purchased Call/S&P 500 INDEX/SPXC056$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	3,441,819	5975		180,023		93,990		214,704			(86,055)		12,416		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/07/2026	1	2,439,677	.5909		131,603		69,073		155,347			(62,548)		8,824		0001
Purchased Call/S&P 500 INDEX/SPXA21ISL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,812,453	.5942		71,919		37,061		80,918			(34,864)		6,469		0001
Purchased Call/S&P 500 INDEX/SPXA21JSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,553,000	5827.04		122,579		65,375		149,584			(57,585)		12,918		0001
Purchased Call/S&P 500 INDEX/SPXC056SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	1,702,983	.5975		70,347		36,728		83,587			(33,627)		6,143		0001
Purchased Call/S&P 500 INDEX/SPXA21LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	2,009,000	6040.53		73,730		43,873		79,679			(30,135)		7,745		0001
Purchased Call/S&P 500 INDEX/SPXC057SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	4,814,000	5937.34		183,413		101,387		212,953			(82,913)		17,817		0001
Purchased Call/S&P 500 INDEX/SPXI100WSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,384,000	5599.3		74,142		51,879		99,371			(22,344)		9,963		0001
Purchased Call/S&P 500 INDEX/SPXM13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	5,717,268	5909.03		146,362		76,608		169,125			(69,773)		20,679		0001
Purchased Call/S&P 500 INDEX/SPXI00SSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/19/2026	1	3,116,000	6144.15		89,118		57,202		90,482			(31,985)		12,475		0001
Purchased Call/S&P 500 INDEX/SPXC05CSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	3,649,000	5842.63		123,336		83,923		150,815			(39,535)		15,039		0001
Purchased Call/S&P 500 INDEX/SPXC05DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,989,979	5770.2		81,337		56,032		100,848			(25,697)		20,607		0001
Purchased Call/S&P 500 INDEX/SPXC058SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	25,560,000	5996.66		1,538,712		852,935		1,712,966			(693,266)		94,602		0001
Purchased Call/S&P 500 INDEX/SPXM13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	1,758,148	5918.25		23,383		12,334		26,590			(11,053)		6,392		0001
Purchased Call/S&P 500 INDEX/SPXI00VSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	2,871,000	5738.52		70,914		48,716		89,035			(22,537)		11,856		0001
Purchased Call/S&P 500 INDEX/SPXC05BST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	2,328,000	6117.52		52,846		34,254		54,389			(18,822)		9,340		0001
Purchased Call/S&P 500 INDEX/SPXC05DS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/04/2026	1	1,953,015	.5778		68,665		46,662		82,271			(22,071)		8,033		0001
Purchased Call/S&P 500 INDEX/SPXC05FS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	3,029,000	5675.29		107,227		77,097		141,438			(30,258)		12,831		0001
Purchased Call/S&P 500 INDEX/SPXC05CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	2,039,510	5842.63		33,448		22,759		40,378			(10,722)		8,406		0001
Purchased Call/S&P 500 INDEX/SPXC05HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,387,000	5580.94		70,894		52,974		94,811			(18,308)		10,265		0001
Purchased Call/S&P 500 INDEX/SPXC059SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	5,946,145	.6012		223,890		129,881		239,816			(94,108)		22,605		0001
Purchased Call/S&P 500 INDEX/SPXI00U8K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2026	1	1,703,202	.5955		69,844		46,498		84,522			(23,666)		6,906		0001
Purchased Call/S&P 500 INDEX/SPXI00U8F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/27/2026	1	3,086,000	5861.57		88,877		59,333		105,409			(29,950)		12,564		0001
Purchased Call/S&P 500 INDEX/SPXC059SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	3,389,000	6101.24		198,257		113,447		196,891			(85,512)		12,761		0001
Purchased Call/S&P 500 INDEX/SPXC05BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	8,094,280	6114.63		206,404		130,512		214,270			(77,118)		31,987		0001
Purchased Call/S&P 500 INDEX/SPXC057S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	3,575,000	5918.25		228,085		120,309		268,129			(107,811)		12,998		0001
Purchased Call/S&P 500 INDEX/SPXA21LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	374,039	.6054		18,474		10,961		20,247			(7,523)		1,432		0001
Purchased Call/S&P 500 INDEX/SPXC05GSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,487,000	5712.2		74,610		55,084		95,582			(19,623)		10,675		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00V5N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	1,952,000	5738.52		43,139		29,636		53,926			(13,710)		8,061		0001
Purchased Call/S&P 500 INDEX/SPXI00V8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	03/03/2026	1	8,936,000	5849.72		224,294		151,383		267,923			(73,126)		36,680		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	03/02/2026	1	3,541,994	5954.5		76,861		51,664		87,161			(25,551)		14,510		0001
Purchased Call/S&P 500 INDEX/SPXA21L5Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	6,793,000	6040.53		386,522		229,996		415,657			(157,979)		26,189		0001
Purchased Call/S&P 500 INDEX/SPXC05BSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	2,866,524	6144.15		64,783		41,583		65,690			(23,251)		11,476		0001
Purchased Call/S&P 500 INDEX/SPXC05B5E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	7,168,000	5996.66		333,312		184,761		373,999			(150,174)		26,530		0001
Purchased Call/S&P 500 INDEX/SPXI00S51	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	2,892,842	.6052		129,213		81,343		133,976			(48,632)		11,407		0001
Purchased Call/S&P 500 INDEX/SPXC05FS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	5,113,000	5675.29		271,500		195,211		373,135			(76,615)		21,660		0001
Purchased Call/S&P 500 INDEX/SPXA210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	5,067,280	.5955		199,653		134,029		249,279			(65,814)		20,630		0001
Purchased Call/S&P 500 INDEX/SPX9155S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,323,000	5956.06		132,411		87,544		150,863			(44,983)		9,438		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,473,353	5954.5		137,381		91,969		157,092			(46,045)		22,284		0001
Purchased Call/S&P 500 INDEX/SPX9155SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	3,087,860	.5862		171,257		114,647		208,150			(57,399)		12,572		0001
Purchased Call/S&P 500 INDEX/SPXN135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	2,765,981	5638.94		46,745		33,224		60,795			(13,756)		11,650		0001
Purchased Call/S&P 500 INDEX/SPXN137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	3,499,484	5767.57		75,589		55,390		93,623			(20,295)		14,965		0001
Purchased Call/S&P 500 INDEX/SPXA21J5C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,142,000	5827.04		152,011		81,073		185,793			(71,412)		15,060		0001
Purchased Call/S&P 500 INDEX/SPXC05A5G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,197,764	.6071		77,580		45,902		82,858			(31,970)		8,414		0001
Purchased Call/S&P 500 INDEX/SPXC05FSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	4,126,775	.5615		167,257		120,129		213,651			(47,328)		17,448		0001
Purchased Call/S&P 500 INDEX/SPXI00W5P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	3,872,000	5572.07		166,109		115,773		228,556			(50,515)		16,150		0001
Purchased Call/S&P 500 INDEX/SPXI00XS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,972,000	5599.3		134,037		93,789		184,858			(40,395)		12,421		0001
Purchased Call/S&P 500 INDEX/SPXA211SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	5,477,000	5942.47		328,620		168,874		376,857			(160,699)		19,549		0001
Purchased Call/S&P 500 INDEX/SPXC05AS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	3,325,000	6040.53		92,435		54,691		100,811			(38,091)		12,730		0001
Purchased Call/S&P 500 INDEX/SPXI00W5J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	2,241,602	5572.07		45,280		31,559		59,885			(13,770)		9,350		0001
Purchased Call/S&P 500 INDEX/SPXC05FS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	4,838,000	5675.29		218,194		156,883		293,603			(61,572)		20,495		0001
Purchased Call/S&P 500 INDEX/SPXA210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	6,557,000	5778.15		163,269		110,645		201,283			(52,783)		26,970		0001
Purchased Call/S&P 500 INDEX/SPXD17FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/13/2026	1	5,966,155	.6115		326,111		206,780		327,282			(119,574)		23,577		0001
Purchased Call/S&P 500 INDEX/SPXM13Z5N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	4,482,857	6068.5		102,657		63,631		108,293			(39,094)		17,637		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	533,231	5954.5		4,426		2,975		4,932			(1,471)		2,184		0001
Purchased Call/S&P 500 INDEX/SPXN138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	1,986,082	5611.85		33,962		25,542		44,423			(8,467)		8,604		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00V\$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	03/03/2026	1	3,351,000	5849.72		172,241		116,251		212,721			(56,155)		13,755		0001
Purchased Call/S&P 500 INDEX/SPXI00W\$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	2,733,000	5572.07		94,015		65,526		127,345			(28,591)		11,399		0001
Purchased Call/S&P 500 INDEX/SPXM13Z\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,945,813	6068.5		34,441		21,348		36,303			(13,116)		7,656		0001
Purchased Call/S&P 500 INDEX/SPXN135\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	5,870,793	5638.94		141,486		100,560		185,995			(41,636)		24,727		0001
Purchased Call/S&P 500 INDEX/SPXA21J\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	1,215,449	5827.04		22,486		11,992		26,928			(10,563)		4,419		0001
Purchased Call/S&P 500 INDEX/SPXA21M\$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2025	02/13/2026	1	5,342,092	6114.63		120,197		76,002		123,983			(44,909)		21,111		0001
Purchased Call/S&P 500 INDEX/SPXC05ESX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/17/2025	03/13/2026	1	3,372,086	5639		131,339		93,291		169,979			(38,201)		14,120		0001
Purchased Call/S&P 500 INDEX/SPXI00TS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,546,000	6013.13		93,438		60,735		103,539			(33,114)		10,214		0001
Purchased Call/S&P 500 INDEX/SPXA211\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,949,000	5942.47		186,377		95,777		213,273			(91,140)		10,526		0001
Purchased Call/S&P 500 INDEX/SPXM13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	1,760,144	5842.91		20,418		11,081		24,002			(9,342)		6,482		0001
Purchased Call/S&P 500 INDEX/SPXI00XSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	2,693,000	5521.52		71,903		50,790		98,349			(21,472)		11,277		0001
Purchased Call/S&P 500 INDEX/SPXI00W\$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	4,373,000	5572.07		239,203		166,717		338,649			(72,744)		18,240		0001
Purchased Call/S&P 500 INDEX/SPXM13W\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	3,154,175	6118.71		71,600		40,857		72,792			(30,994)		11,877		0001
Purchased Call/S&P 500 INDEX/SPXA21M\$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,149,000	6144.15		226,556		145,420		224,464			(81,312)		20,614		0001
Purchased Call/S&P 500 INDEX/SPXI00V\$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	2,874,000	5738.52		78,173		53,703		98,775			(24,844)		11,869		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	2,289,919	5954.5		29,998		20,164		33,587			(9,972)		9,381		0001
Purchased Call/S&P 500 INDEX/SPXN137\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	932,886	5767.57		8,303		6,084		10,163			(2,229)		3,989		0001
Purchased Call/S&P 500 INDEX/SPXN132\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	2,483,335	5955.25		44,452		29,267		49,653			(15,223)		10,068		0001
Purchased Call/S&P 500 INDEX/SPXC05DSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	3,752,992	5739		161,584		111,313		204,641			(51,050)		15,499		0001
Purchased Call/S&P 500 INDEX/SPXC05CSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/04/2025	03/03/2026	1	2,995,057	5850		100,961		68,330		122,668			(32,729)		12,294		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	3,468,535	5842.91		79,776		43,295		95,320			(36,500)		12,773		0001
Purchased Call/S&P 500 INDEX/SPXC058SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	4,699,000	5996.66		106,197		58,867		118,294			(47,847)		17,392		0001
Purchased Call/S&P 500 INDEX/SPXC058SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	7,882,000	5996.66		491,049		272,197		546,063			(221,242)		29,173		0001
Purchased Call/S&P 500 INDEX/SPXM13YS\$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	2,464,574	6061.48		44,362		26,764		47,006			(17,623)		9,567		0001
Purchased Call/S&P 500 INDEX/SPXC059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/27/2025	01/26/2026	1	1,223,559	6101		60,863		35,139		67,872			(25,750)		4,640		0001
Purchased Call/S&P 500 INDEX/SPXM13Y\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	799,631	6040.53		6,717		3,997		7,191			(2,745)		3,083		0001
Purchased Call/S&P 500 INDEX/SPXC05CSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/25/2025	02/24/2026	1	2,459,116	5983		92,915		61,088		105,685			(31,908)		9,950		0001
Purchased Call/S&P 500 INDEX/SPXM13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	2,567,154	6042		97,106		57,615		106,513			(39,542)		9,828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05DSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	2,337,000	5770.2		60,996		42,019		76,145			(19,271)		9,651		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	3,223,787	5693.31		55,127		41,078		69,787			(14,348)		13,863		0001
Purchased Call/S&P 500 INDEX/SPXA21IS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/02/2025	01/02/2026	1	2,778,000	5868.55		102,230		52,390		122,278			(50,135)		9,915		0001
Purchased Call/S&P 500 INDEX/SPXC059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/22/2025	01/21/2026	1	5,323,331	.6049		297,625		167,722		304,887			(130,006)		19,947		0001
Purchased Call/S&P 500 INDEX/SPXC057ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/16/2025	01/16/2026	1	2,699,000	5937.34		142,777		78,924		167,139			(64,543)		9,989		0001
Purchased Call/S&P 500 INDEX/SPXC05BSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/14/2025	02/13/2026	1	8,707,000	6114.63		247,279		156,357		256,267			(92,390)		34,408		0001
Purchased Call/S&P 500 INDEX/SPXM13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	12/31/2025	1	2,107,581	.5891		118,169		60,405		135,506			(58,105)		7,482		0001
Purchased Call/S&P 500 INDEX/SPXC05FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	4,111,781	5667.56		78,124		56,857		100,745			(21,677)		17,451		0001
Purchased Call/S&P 500 INDEX/SPXC05CSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/04/2025	03/04/2026	1	2,023,000	5778.15		47,743		32,355		58,331			(15,435)		8,321		0001
Purchased Call/S&P 500 INDEX/SPXI00XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	2,545,000	5521.52		79,913		56,448		109,942			(23,864)		10,657		0001
Purchased Call/S&P 500 INDEX/SPXM13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	2,083,845	5836.22		27,298		14,740		32,484			(12,565)		7,655		0001
Purchased Call/S&P 500 INDEX/SPXA21PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	3,791,744	.5693		115,138		86,034		161,044			(29,733)		16,306		0001
Purchased Call/S&P 500 INDEX/SPXC05CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	867,901	5842.63		7,030		4,784		8,358			(2,253)		3,577		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,730,000	6066.44		77,532		47,843		82,188			(29,738)		10,717		0001
Purchased Call/S&P 500 INDEX/SPXN131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	3,276,000	5983.25		95,987		62,933		106,374			(33,135)		13,255		0001
Purchased Call/S&P 500 INDEX/SPXN131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	2,760,823	6013.13		47,210		30,823		50,992			(16,594)		11,147		0001
Purchased Call/S&P 500 INDEX/SPXC05BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/14/2025	02/13/2026	1	3,431,000	6114.63		54,210		34,278		56,345			(20,254)		13,559		0001
Purchased Call/S&P 500 INDEX/SPXN134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	2,218,000	5770.2		65,209		45,090		81,596			(20,433)		9,215		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	2,271,884	5675.12		23,628		16,858		29,909			(6,797)		9,587		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,800,130	6066.44		59,643		36,804		63,272			(22,877)		10,992		0001
Purchased Call/S&P 500 INDEX/SPXC05BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/13/2025	02/13/2026	1	2,299,000	6115.07		140,699		88,718		138,886			(52,810)		9,085		0001
Purchased Call/S&P 500 INDEX/SPXC056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/07/2025	01/07/2026	1	2,264,000	5909.03		109,125		57,118		128,789			(52,021)		8,189		0001
Purchased Call/S&P 500 INDEX/SPX815ZS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	1,517,155	.5997		56,305		31,298		59,708			(25,025)		5,615		0001
Purchased Call/S&P 500 INDEX/SPXC05ASD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/31/2025	02/02/2026	1	4,352,000	6040.53		146,662		87,270		159,780			(59,944)		16,778		0001
Purchased Call/S&P 500 INDEX/SPX815YSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	5,976,000	5868.55		362,743		185,893		438,409			(177,893)		21,330		0001
Purchased Call/S&P 500 INDEX/SPXM13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	3,947,842	5942.47		101,065		51,936		115,005			(49,422)		14,091		0001
Purchased Call/S&P 500 INDEX/SPXN134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	730,587	5614.56		6,064		4,210		7,728			(1,861)		3,041		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815Z\$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	10,031,000	6086.37		465,438		262,851		470,807			(202,753)		37,679		0001
Purchased Call/S&P 500 INDEX/SPXM13Y5L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	2,492,268	6037.88		50,095		30,084		53,982			(20,038)		9,653		0001
Purchased Call/S&P 500 INDEX/SPX9156X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/17/2026	1	2,783,000	5675.12		133,306		95,113		179,245			(38,348)		11,744		0001
Purchased Call/S&P 500 INDEX/SPXN138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	2,903,793	5611.85		63,012		47,389		83,051			(15,710)		12,580		0001
Purchased Call/S&P 500 INDEX/SPX9156H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,632,000	5770.2		211,019		145,369		273,528			(66,668)		14,999		0001
Purchased Call/S&P 500 INDEX/SPX9150SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,790,000	6039.31		105,741		61,755		112,588			(44,035)		10,657		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	1,479,270	6129.58		16,716		10,683		17,062			(6,045)		5,909		0001
Purchased Call/S&P 500 INDEX/SPX9150S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	1,345,058	.6114		56,052		32,074		56,369			(24,176)		5,065		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	3,364,493	6066.44		57,196		35,295		60,646			(21,938)		13,208		0001
Purchased Call/S&P 500 INDEX/SPXC05HS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/27/2025	03/27/2026	1	4,005,000	5693.31		177,422		132,206		235,561			(46,178)		17,223		0001
Purchased Call/S&P 500 INDEX/SPXC05HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/30/2026	1	1,996,584	5580.94		37,935		28,425		49,721			(9,716)		8,634		0001
Purchased Call/S&P 500 INDEX/SPXC05B5A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/14/2025	02/13/2026	1	2,698,183	6114.63		56,122		35,487		58,148			(20,969)		10,663		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,939,157	6117.52		20,749		13,449		21,230			(7,390)		7,780		0001
Purchased Call/S&P 500 INDEX/SPX815Y5S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	4,761,000	5868.55		211,865		108,573		254,178			(103,901)		16,993		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	2,604,817	6115.07		30,216		19,053		31,184			(11,341)		10,294		0001
Purchased Call/S&P 500 INDEX/SPX815Z5F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/20/2026	1	1,894,945	.5997		105,493		59,322		107,289			(46,208)		7,083		0001
Purchased Call/S&P 500 INDEX/SPXC056S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	3,709,000	5868.55		141,684		72,608		170,281			(69,483)		13,238		0001
Purchased Call/S&P 500 INDEX/SPXM13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,367,411	5949.91		21,605		11,785		24,296			(9,826)		5,048		0001
Purchased Call/S&P 500 INDEX/SPX9151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	2,248,000	6040.53		132,182		78,654		139,968			(54,026)		8,667		0001
Purchased Call/S&P 500 INDEX/SPXC058SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	4,972,000	5996.66		219,265		121,543		246,507			(98,790)		18,402		0001
Purchased Call/S&P 500 INDEX/SPXM13V5E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	690,024	5996.66		6,072		3,366		6,605			(2,736)		2,554		0001
Purchased Call/S&P 500 INDEX/SPX9157S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	2,733,084	.5639		154,526		109,761		205,884			(44,945)		11,444		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	2,559,085	6115.07		42,737		26,948		43,990			(16,041)		10,113		0001
Purchased Call/S&P 500 INDEX/SPXM13Y5Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	1,823,668	6061.48		17,325		10,452		18,106			(6,882)		7,079		0001
Purchased Call/S&P 500 INDEX/SPXC059SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/24/2025	01/26/2026	1	2,775,000	6101.24		143,468		82,603		144,843			(61,374)		10,524		0001
Purchased Call/S&P 500 INDEX/SPXC057SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/16/2026	1	5,996,000	5937.34		266,222		147,162		310,271			(120,347)		22,192		0001
Purchased Call/S&P 500 INDEX/SPXC057S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2026	1	2,388,000	5918.25		139,937		73,631		164,485			(66,326)		8,660		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA211S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	3,567,000	5942.47		136,259		70,022		156,064			(66,632)		12,732		0001
Purchased Call/S&P 500 INDEX/SPX815Z5D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,769,000	6086.37		122,390		69,118		123,838			(53,315)		10,401		0001
Purchased Call/S&P 500 INDEX/SPXC057SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/15/2026	1	850,311	5950		36,545		20,156		42,046			(16,566)		3,139		0001
Purchased Call/S&P 500 INDEX/SPX9156SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	4,277,000	5770.2		235,235		162,051		303,402			(74,319)		17,663		0001
Purchased Call/S&P 500 INDEX/SPXC057SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/10/2025	01/12/2026	1	5,499,000	5827.04		257,903		138,543		320,271			(120,167)		20,148		0001
Purchased Call/S&P 500 INDEX/SPXC055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	983,577	5868.55		8,557		4,385		9,990			(4,197)		3,511		0001
Purchased Call/S&P 500 INDEX/SPX9151SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	4,803,000	6083.57		272,810		166,256		275,609			(107,629)		18,687		0001
Purchased Call/S&P 500 INDEX/SPX9151SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	3,915,716	6061		169,588		103,166		176,724			(67,090)		15,200		0001
Purchased Call/S&P 500 INDEX/SPXM13V5K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,687,000	5996.66		74,430		41,258		81,959			(33,534)		9,945		0001
Purchased Call/S&P 500 INDEX/SPX9150S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	6,967,000	6101.24		339,293		195,350		337,390			(145,147)		26,423		0001
Purchased Call/S&P 500 INDEX/SPXM13U5N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,188,766	5949.91		13,909		7,586		15,537			(6,326)		4,389		0001
Purchased Call/S&P 500 INDEX/SPXN1315Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,846,708	6117.52		31,025		20,110		31,673			(11,050)		7,409		0001
Purchased Call/S&P 500 INDEX/SPXM13Y59	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	586,911	5994.57		5,106		3,052		5,597			(2,056)		2,268		0001
Purchased Call/S&P 500 INDEX/SPX9153SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/17/2026	1	2,051,000	6114.63		103,986		66,173		103,447			(38,429)		8,176		0001
Purchased Call/S&P 500 INDEX/SPXC055SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	3,028,041	5868.55		77,215		39,570		91,863			(37,867)		10,808		0001
Purchased Call/S&P 500 INDEX/SPX9151S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	4,503,000	6040.53		244,063		144,404		259,126			(100,575)		17,240		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/13/2026	1	194,755	6115		3,922		2,487		4,015			(1,438)		770		0001
Purchased Call/S&P 500 INDEX/SPXM13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	2,201,247	5937.34		32,799		18,130		36,964			(14,827)		8,147		0001
Purchased Call/S&P 500 INDEX/SPX9153SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	5,123,000	6114.63		174,182		110,137		175,138			(65,079)		20,245		0001
Purchased Call/S&P 500 INDEX/SPXM13X54	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	3,495,000	6101.24		46,833		26,964		48,090			(20,035)		13,255		0001
Purchased Call/S&P 500 INDEX/SPXC059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/23/2025	01/22/2026	1	846,111	6086		47,309		26,940		47,569			(20,535)		3,178		0001
Purchased Call/S&P 500 INDEX/SPX9151SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	4,586,000	6083.57		234,345		142,814		238,208			(92,454)		17,842		0001
Purchased Call/S&P 500 INDEX/SPXM13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	1,064,566	6086.37		14,372		8,116		14,776			(6,261)		3,999		0001
Purchased Call/S&P 500 INDEX/SPX815ZSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,550,000	6118.71		138,465		79,013		133,372			(59,938)		9,602		0001
Purchased Call/S&P 500 INDEX/SPXM13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,960,290	6041		81,371		48,279		89,471			(33,134)		7,505		0001
Purchased Call/S&P 500 INDEX/SPXM13Z9K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	520,776	6068.5		4,375		2,711		4,606			(1,666)		2,049		0001
Purchased Call/S&P 500 INDEX/SPX9151S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	3,976,000	6040.53		201,583		119,950		214,121			(82,391)		15,329		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC056S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/03/2025	01/05/2026	1	4,319,000	5942.47		110,566		57,263		126,726			(53,626)		15,540		0001
Purchased Call/S&P 500 INDEX/SPXM13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	6,475,000	5836.22		163,818		88,452		197,373			(75,401)		23,785		0001
Purchased Call/S&P 500 INDEX/SPX9152S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	5,504,000	6025.99		208,602		127,479		224,818			(81,951)		21,414		0001
Purchased Call/S&P 500 INDEX/SPX9152SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,541,000	6025.99		274,276		167,613		293,608			(107,751)		17,667		0001
Purchased Call/S&P 500 INDEX/SPX9153SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2026	1	1,275,849	6054		72,049		45,611		71,817			(26,492)		5,031		0001
Purchased Call/S&P 500 INDEX/SPX9156S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,845,000	5738.52		245,157		168,418		318,524			(77,913)		20,009		0001
Purchased Call/S&P 500 INDEX/SPXM13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/14/2026	1	2,786,807	5842		124,220		67,601		140,312			(56,650)		10,263		0001
Purchased Call/S&P 500 INDEX/SPX9152SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/11/2026	1	2,090,000	6068.5		76,285		47,284		79,247			(29,051)		8,223		0001
Purchased Call/S&P 500 INDEX/SPXM13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	4,039,315	6086.37		87,653		49,501		91,468			(38,183)		15,173		0001
Purchased Call/S&P 500 INDEX/SPX9151SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	2,240,000	6083.57		83,776		51,055		86,196			(33,051)		8,715		0001
Purchased Call/S&P 500 INDEX/SPXM13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	2,491,566	5918		83,598		44,586		102,421			(39,273)		9,059		0001
Purchased Call/S&P 500 INDEX/SPX9155S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	4,263,000	5956.06		248,533		164,319		283,600			(84,433)		17,320		0001
Purchased Call/S&P 500 INDEX/SPX9153ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,545,000	6114.63		219,436		138,752		214,524			(81,987)		14,009		0001
Purchased Call/S&P 500 INDEX/SPXD17HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2026	1	1,850,000	5675.29		55,130		39,639		72,008			(15,557)		7,837		0001
Purchased Call/S&P 500 INDEX/SPXM13TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	3,627,848	5942.47		81,989		42,463		93,169			(39,766)		13,053		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	8,387,000	6040.53		479,736		283,844		509,660			(197,694)		32,110		0001
Purchased Call/S&P 500 INDEX/SPX9153SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,568,329	6115		104,483		66,066		104,094			(39,038)		10,149		0001
Purchased Call/S&P 500 INDEX/SPXC05GSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2025	03/26/2026	1	2,400,000	5712.2		51,840		38,273		65,326			(13,635)		10,302		0001
Purchased Call/S&P 500 INDEX/SPX9154SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,265,000	6013.13		180,555		117,360		196,112			(63,988)		13,099		0001
Purchased Call/S&P 500 INDEX/SPXC05DSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	2,628,242	5739		89,021		61,326		111,406			(28,125)		10,854		0001
Purchased Call/S&P 500 INDEX/SPXD17GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,137,547	5615		167,675		117,047		234,784			(50,811)		13,061		0001
Purchased Call/S&P 500 INDEX/SPX9152SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	8,062,299	6066		345,806		213,979		360,835			(132,052)		31,650		0001
Purchased Call/S&P 500 INDEX/SPX9151SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,217,000	6025.99		120,185		73,446		129,192			(47,215)		16,407		0001
Purchased Call/S&P 500 INDEX/SPX9152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	345,371	6025.99		28,424		17,370		28,894			(11,167)		1,344		0001
Purchased Call/S&P 500 INDEX/SPXD17HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	1,544,220	5572		78,532		55,344		114,928			(23,581)		6,441		0001
Purchased Call/S&P 500 INDEX/SPX9155SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,867,000	5778.15		213,661		144,795		267,609			(69,074)		20,019		0001
Purchased Call/S&P 500 INDEX/SPX9152S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,985,000	6025.99		308,039		188,246		331,808			(121,015)		27,176		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC056S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	6,044,000	5868.55		387,420		198,540		474,420			(189,995)		21,573		0001
Purchased Call/S&P 500 INDEX/SPXD17HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	1	3,482,000	5662.89		161,217		117,005		218,210			(45,052)		14,778		0001
Purchased Call/S&P 500 INDEX/SPXC059S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	4,382,000	6118.71		272,999		155,783		261,425			(118,175)		16,500		0001
Purchased Call/S&P 500 INDEX/SPX9154SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	3,627,000	6013.13		156,686		102,299		169,823			(55,075)		14,644		0001
Purchased Call/S&P 500 INDEX/SPX815YSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	01/05/2026	1	3,772,000	5942.47		174,266		90,254		198,070			(84,522)		13,571		0001
Purchased Call/S&P 500 INDEX/SPX815ZSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	5,796,000	6118.71		290,380		165,701		282,763			(125,699)		21,824		0001
Purchased Call/S&P 500 INDEX/SPXC05HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	3,364,486	5712		141,060		105,011		184,149			(36,815)		14,442		0001
Purchased Call/S&P 500 INDEX/SPXC05CSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	3,542,084	5983		194,241		127,705		222,917			(66,704)		14,331		0001
Purchased Call/S&P 500 INDEX/SPXI00YSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2025	03/19/2026	1	3,391,000	5675.29		191,252		137,512		264,972			(53,970)		14,365		0001
Purchased Call/S&P 500 INDEX/SPXC05FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	1,280,178	5615		74,978		53,851		98,964			(21,216)		5,413		0001
Purchased Call/S&P 500 INDEX/SPXC05DSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	2,087,000	5770.2		77,428		53,538		98,013			(24,262)		8,671		0001
Purchased Call/S&P 500 INDEX/SPXC05GSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	4,224,000	5693.31		144,883		107,960		188,071			(37,709)		18,165		0001
Purchased Call/S&P 500 INDEX/SPXD17HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,114,000	5614.66		54,541		39,065		72,223			(15,541)		8,938		0001
Purchased Call/S&P 500 INDEX/SPXA21PSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	8,089,000	5580.94		171,487		128,139		227,655			(44,285)		34,786		0001
Purchased Call/S&P 500 INDEX/SPXC055SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	1,898,689	5868.55		35,316		18,098		41,603			(17,319)		6,777		0001
Purchased Call/S&P 500 INDEX/SPX9150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2026	1	803,170	6086		41,741		23,835		41,709			(18,053)		3,017		0001
Purchased Call/S&P 500 INDEX/SPX9151S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,979,000	6040.53		201,337		119,125		214,082			(82,969)		15,234		0001
Purchased Call/S&P 500 INDEX/SPXC05FSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	3,978,259	5675		168,801		121,106		220,853			(47,897)		16,788		0001
Purchased Call/S&P 500 INDEX/SPX9152S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,423,000	6025.99		255,207		155,960		274,015			(100,260)		17,208		0001
Purchased Call/S&P 500 INDEX/SPX9154S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,014,560	6127		113,642		73,867		121,178			(40,274)		12,094		0001
Purchased Call/S&P 500 INDEX/SPX9151S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	5,977,000	6040.53		277,333		165,024		294,787			(113,351)		23,043		0001
Purchased Call/S&P 500 INDEX/SPXM13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	4,456,000	5996.66		73,524		40,756		80,589			(33,126)		16,492		0001
Purchased Call/S&P 500 INDEX/SPX9156SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	1,600,150	5615		89,849		62,547		125,904			(27,399)		6,661		0001
Purchased Call/S&P 500 INDEX/SPXC05CSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	2,802,159	5778.15		46,796		31,713		56,560			(15,129)		11,526		0001
Purchased Call/S&P 500 INDEX/SPXD17HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,252,000	5614.66		130,841		93,715		186,081			(37,281)		9,522		0001
Purchased Call/S&P 500 INDEX/SPX9150S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,790,000	6101.24		167,518		96,450		167,399			(71,663)		14,374		0001
Purchased Call/S&P 500 INDEX/SPXN134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	404,112	5572.07		3,597		2,507		4,641			(1,094)		1,686		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05GSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/27/2025	03/27/2026	1	2,514,749	5693.31		31,686		23,611		39,712			(8,247)		10,814		0001
Purchased Call/S&P 500 INDEX/SPXC05HSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	3,481,000	5580.94		79,019		59,045		104,522			(20,406)		14,970		0001
Purchased Call/S&P 500 INDEX/SPXN135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,252,000	5638.94		84,552		59,891		111,812			(25,087)		13,617		0001
Purchased Call/S&P 500 INDEX/SPXN137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,174,000	5776.65		75,655		55,647		94,662			(20,106)		9,314		0001
Purchased Call/S&P 500 INDEX/SPX9155SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	2,950,000	5842.63		135,995		92,537		166,633			(43,593)		12,158		0001
Purchased Call/S&P 500 INDEX/SPXC05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	1,832,187	5580.94		33,712		25,191		44,210			(8,706)		7,879		0001
Purchased Call/S&P 500 INDEX/SPXC05FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	4,441,000	5667.56		95,037		69,166		122,514			(26,370)		18,849		0001
Purchased Call/S&P 500 INDEX/SPX815ZSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	3,173,000	6118.71		118,353		67,537		116,974			(51,232)		11,948		0001
Purchased Call/S&P 500 INDEX/SPXA211SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,204,382	.5942		66,489		34,263		74,804			(32,232)		4,299		0001
Purchased Call/S&P 500 INDEX/SPXN137SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	5,419,000	5776.65		233,559		171,791		296,952			(62,069)		23,217		0001
Purchased Call/S&P 500 INDEX/SPX815ZSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/21/2026	1	1,810,233	.6049		92,193		52,388		92,486			(40,128)		6,783		0001
Purchased Call/S&P 500 INDEX/SPXA210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	3,018,932	.5955		112,128		75,273		139,475			(36,962)		12,291		0001
Purchased Call/S&P 500 INDEX/SPXC057SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/16/2026	1	7,554,000	5937.34		370,146		204,608		432,853			(167,326)		27,959		0001
Purchased Call/S&P 500 INDEX/SPX815ZSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	5,147,000	6101.24		238,821		136,659		238,245			(103,008)		19,380		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	437,434	6025.99		3,674		2,246		3,954			(1,444)		1,702		0001
Purchased Call/S&P 500 INDEX/SPX9152SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,166,000	6025.99		118,913		73,051		127,884			(46,334)		8,484		0001
Purchased Call/S&P 500 INDEX/SPXM13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	1,423,134	6086.37		13,093		7,394		13,488			(5,703)		5,346		0001
Purchased Call/S&P 500 INDEX/SPX9152SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,374,000	6025.99		164,900		101,302		177,491			(64,253)		17,133		0001
Purchased Call/S&P 500 INDEX/SPXN132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	548,838	5955.25		4,665		3,072		5,081			(1,598)		2,225		0001
Purchased Call/S&P 500 INDEX/SPX9151SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	3,568,216	.6059		194,583		118,371		201,745			(76,978)		13,851		0001
Purchased Call/S&P 500 INDEX/SPX9155SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,561,000	5778.15		265,906		180,201		342,107			(85,964)		18,760		0001
Purchased Call/S&P 500 INDEX/SPXM13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	2,070,237	5994.57		27,534		16,460		30,082			(11,089)		8,000		0001
Purchased Call/S&P 500 INDEX/SPX9157SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	9,513,000	5580.94		427,134		319,164		588,978			(110,304)		40,909		0001
Purchased Call/S&P 500 INDEX/SPX815ZSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,999,000	6101.24		102,374		58,943		104,234			(43,795)		15,166		0001
Purchased Call/S&P 500 INDEX/SPX815ZSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,897,000	6118.71		126,599		72,242		124,246			(54,802)		10,908		0001
Purchased Call/S&P 500 INDEX/SPXN135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	4,043,000	5638.94		97,436		69,017		128,165			(28,910)		16,930		0001
Purchased Call/S&P 500 INDEX/SPX9150SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/27/2026	1	1,989,000	6012.28		101,837		58,914		109,741			(42,967)		7,561		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13I/$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	4,766,801	.6049		180,350		101,633		187,435			(78,779)		17,862		0001
Purchased Call/S&P 500 INDEX/SPXA21KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	8,698,875	6101.24		116,565		66,701		120,084			(50,277)		32,755		0001
Purchased Call/S&P 500 INDEX/SPXI00YS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	3,027,000	5638.94		171,631		121,572		242,348			(50,923)		12,675		0001
Purchased Call/S&P 500 INDEX/SPX9150SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,496,000	6039.31		91,354		53,353		97,317			(38,043)		9,534		0001
Purchased Call/S&P 500 INDEX/SPXN137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	3,895,000	5667.56		142,168		103,466		188,807			(39,448)		16,531		0001
Purchased Call/S&P 500 INDEX/SPXI00YS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	3,399,000	5638.94		205,300		145,421		292,923			(60,913)		14,233		0001
Purchased Call/S&P 500 INDEX/SPX9151SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	1,769,365	.6069		97,307		57,573		99,769			(40,099)		6,774		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	8,117,287	5580.94		100,654		75,211		131,339			(25,993)		34,907		0001
Purchased Call/S&P 500 INDEX/SPXM13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	5,759,708	5994.57		128,441		76,782		141,271			(51,728)		22,256		0001
Purchased Call/S&P 500 INDEX/SPXC055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	2,810,874	5868.55		42,444		21,751		50,005			(20,815)		10,033		0001
Purchased Call/S&P 500 INDEX/SPXC05D$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/09/2026	1	2,068,670	5770.2		32,685		22,600		40,198			(10,242)		8,594		0001
Purchased Call/S&P 500 INDEX/SPX9151S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,212,000	6040.53		192,399		113,836		203,466			(79,285)		12,297		0001
Purchased Call/S&P 500 INDEX/SPXN130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	12,186,767	6114.63		160,865		101,717		166,035			(60,104)		48,159		0001
Purchased Call/S&P 500 INDEX/SPX9156S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,523,000	5738.52		263,691		181,151		347,626			(83,803)		18,679		0001
Purchased Call/S&P 500 INDEX/SPXM13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	1,787,643	.6101		61,975		35,464		63,964			(26,731)		6,731		0001
Purchased Call/S&P 500 INDEX/SPXN130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	2,014,000	6114.63		57,198		36,398		58,678			(21,138)		8,028		0001
Purchased Call/S&P 500 INDEX/SPXN132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	3,430,999	5861.57		45,289		30,235		52,102			(15,262)		13,969		0001
Purchased Call/S&P 500 INDEX/SPXI00XSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	5,616,000	5638.94		238,680		169,065		325,114			(70,817)		23,516		0001
Purchased Call/S&P 500 INDEX/SPXI00YSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/20/2026	1	4,347,000	5662.89		180,401		130,928		241,505			(50,413)		18,450		0001
Purchased Call/S&P 500 INDEX/SPX9156S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,448,062	.5843		76,212		52,290		98,675			(24,287)		10,090		0001
Purchased Call/S&P 500 INDEX/SPXM13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,187,970	6086.37		36,320		20,511		37,608			(15,822)		8,219		0001
Purchased Call/S&P 500 INDEX/SPX815ZSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	4,160,000	6101.24		150,592		86,172		151,641			(64,953)		15,664		0001
Purchased Call/S&P 500 INDEX/SPXN137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	4,171,000	5776.65		238,164		175,179		313,583			(63,293)		17,870		0001
Purchased Call/S&P 500 INDEX/SPXM13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	4,488,536	.6049		195,680		110,273		202,300			(85,476)		16,819		0001
Purchased Call/S&P 500 INDEX/SPXD17FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	7,427,296	.6115		313,880		199,024		320,198			(115,089)		29,351		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	1,966,408	5836.22		35,002		18,899		41,946			(16,111)		7,223		0001
Purchased Call/S&P 500 INDEX/SPXI00PSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	2,567,948	6012.28		56,752		32,832		63,156			(23,945)		9,762		0001
Purchased Call/S&P 500 INDEX/SPXN136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/17/2026	1	4,716,025	.5675		147,311		105,397		201,361			(42,089)		19,902		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05ESE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	3,486,642	.5615		126,932		88,362		170,898			(38,707)		14,514		0001
Purchased Call/S&P 500 INDEX/SPX9157SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	5,811,310	.5777		228,644		168,641		307,510			(60,302)		24,898		0001
Purchased Call/S&P 500 INDEX/SPXM13S5V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	802,821	5942.47		6,744		3,493		7,606			(3,271)		2,889		0001
Purchased Call/S&P 500 INDEX/SPXI00Y5S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	3,947,887	.5522		150,679		106,731		196,939			(44,707)		16,531		0001
Purchased Call/S&P 500 INDEX/SPXA211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2025	01/06/2026	1	6,111,000	5975.38		157,053		81,771		175,215			(75,299)		22,045		0001
Purchased Call/S&P 500 INDEX/SPX9150SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,733,000	6039.31		164,800		96,247		173,041			(68,629)		10,439		0001
Purchased Call/S&P 500 INDEX/SPXC057S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	4,339,000	5918.25		204,367		107,798		239,462			(96,600)		15,776		0001
Purchased Call/S&P 500 INDEX/SPXM13Z5F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,115,099	6066.44		24,535		15,140		26,026			(9,411)		8,303		0001
Purchased Call/S&P 500 INDEX/SPXA21JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	7,850,103	5827.04		103,621		55,265		123,124			(48,679)		28,542		0001
Purchased Call/S&P 500 INDEX/SPXD17FS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,246,453	6051.97		83,109		51,743		89,193			(31,422)		12,801		0001
Purchased Call/S&P 500 INDEX/SPXA211SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	8,961,000	5942.47		420,271		215,973		482,617			(205,517)		31,984		0001
Purchased Call/S&P 500 INDEX/SPX9150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,079,000	6101.24		86,902		50,035		87,099			(37,176)		7,885		0001
Purchased Call/S&P 500 INDEX/SPXA21JSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,353,000	5827.04		135,814		72,434		164,948			(63,803)		15,827		0001
Purchased Call/S&P 500 INDEX/SPXA21LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2025	01/30/2026	1	1,372,139	.6042		65,809		39,155		70,939			(26,689)		5,253		0001
Purchased Call/S&P 500 INDEX/SPXC05A5V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	5,652,602	6068.5		144,707		89,694		154,172			(55,107)		22,240		0001
Purchased Call/S&P 500 INDEX/SPXD17DSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/09/2026	1	733,689	.5918		35,892		19,196		46,054			(16,703)		2,668		0001
Purchased Call/S&P 500 INDEX/SPXC05DSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	3,772,000	5770.2		104,862		72,238		131,221			(33,129)		15,577		0001
Purchased Call/S&P 500 INDEX/SPX9154SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	2,007,000	6013.13		111,188		72,594		120,672			(39,082)		8,103		0001
Purchased Call/S&P 500 INDEX/SPXC056SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	2,206,000	5942.47		61,106		31,647		70,002			(29,637)		7,937		0001
Purchased Call/S&P 500 INDEX/SPXC057SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	8,756,000	5937.34		408,905		226,034		477,877			(184,848)		32,407		0001
Purchased Call/S&P 500 INDEX/SPXM13I5M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/21/2026	1	1,717,984	.6049		68,058		38,673		70,215			(29,623)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	5,843,000	5983.25		149,581		98,072		164,885			(51,636)		23,641		0001
Purchased Call/S&P 500 INDEX/SPX9152S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,497,000	6025.99		191,636		117,111		206,258			(75,285)		13,606		0001
Purchased Call/S&P 500 INDEX/SPXM13V5F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	13,712,557	5996.66		182,377		101,095		199,907			(82,170)		50,752		0001
Purchased Call/S&P 500 INDEX/SPX9152SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,593,992	6025.99		103,824		63,782		111,672			(40,455)		17,994		0001
Purchased Call/S&P 500 INDEX/SPXN131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	4,640,724	6013.13		118,803		77,222		129,055			(42,103)		18,618		0001
Purchased Call/S&P 500 INDEX/SPXN135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	2,843,982	5638.94		55,458		39,283		72,550			(16,454)		11,909		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05FSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	4,296,000	5667.56		115,562		84,104		151,298			(32,065)		18,233		0001
Purchased Call/S&P 500 INDEX/SPXM13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	3,153,345	5942.47		71,266		36,623		81,017			(34,850)		11,255		0001
Purchased Call/S&P 500 INDEX/SPXA21LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	2,727,000	6012.28		77,174		44,646		85,267			(32,561)		10,367		0001
Purchased Call/S&P 500 INDEX/SPXD17HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	03/21/2025	03/20/2026	1	3,287,130	5667.56		50,951		37,081		65,213			(14,137)		13,951		0001
Purchased Call/S&P 500 INDEX/SPX91556S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/24/2026	1	1,131,852	5983		59,906		39,495		68,788			(20,464)		4,579		0001
Purchased Call/S&P 500 INDEX/SPXC05FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/19/2025	03/19/2026	1	6,010,751	5675.29		146,061		105,019		188,511			(41,217)		25,463		0001
Purchased Call/S&P 500 INDEX/SPXD17FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	02/18/2025	02/13/2026	1	6,441,334	6115		229,611		145,592		235,491			(84,191)		25,455		0001
Purchased Call/S&P 500 INDEX/SPXD17GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	02/28/2025	02/27/2026	1	3,220,280	5954.5		57,321		38,373		64,889			(19,212)		13,111		0001
Purchased Call/S&P 500 INDEX/SPXI00YSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	03/20/2025	03/20/2026	1	2,162,000	5662.89		69,184		50,211		90,860			(19,334)		9,176		0001
Purchased Call/S&P 500 INDEX/SPX9150SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,675,000	6039.31		157,825		92,173		166,232			(65,724)		10,217		0001
Purchased Call/S&P 500 INDEX/SPX9152SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,143,000	6025.99		158,093		97,120		169,883			(61,600)		12,311		0001
Purchased Call/S&P 500 INDEX/SPXA211SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2025	01/07/2026	1	4,494,000	5909.03		162,233		84,916		189,228			(77,339)		16,254		0001
Purchased Call/S&P 500 INDEX/SPXD171SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	03/24/2025	03/24/2026	1	2,921,045	5767.57		37,097		27,184		45,367			(9,960)		12,492		0001
Purchased Call/S&P 500 INDEX/SPX9150SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,896,000	6039.31		73,848		43,129		78,994			(30,753)		11,061		0001
Purchased Call/S&P 500 INDEX/SPXD17DSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	01/28/2025	01/28/2026	1	977,106	6067.7		9,185		5,339		9,776			(3,850)		3,723		0001
Purchased Call/S&P 500 INDEX/SPX9157SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	1,362,011	5775		64,046		47,238		88,053			(16,891)		5,835		0001
Purchased Call/S&P 500 INDEX/SPX9157S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/20/2026	1	8,447,000	5662.89		421,505		305,912		571,330			(117,791)		35,851		0001
Purchased Call/S&P 500 INDEX/SPXC058SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2025	01/22/2026	1	4,035,000	6086.37		241,697		136,495		243,514			(105,287)		15,157		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/10/2025	03/10/2026	1	10,025,000	5614.56		244,610		169,812		320,302			(75,058)		41,732		0001
Purchased Call/S&P 500 INDEX/SPXN137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,358,000	5776.65		87,010		63,999		109,225			(23,123)		10,103		0001
Purchased Call/S&P 500 INDEX/SPXC056SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2025	01/07/2026	1	1,602,147	5909.03		28,518		14,927		32,754			(13,595)		5,795		0001
Purchased Call/S&P 500 INDEX/SPXM13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	590,613	6083.57		5,197		3,167		5,393			(2,050)		2,298		0001
Purchased Call/S&P 500 INDEX/SPXN137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	906,270	5776.65		8,156		5,999		9,842			(2,168)		3,883		0001
Purchased Call/S&P 500 INDEX/SPXN1395S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	3,638,893	5581		198,436		148,689		277,230			(50,021)		15,649		0001
Purchased Call/S&P 500 INDEX/SPXN135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2026	1	486,739	5594		25,546		18,075		35,184			(7,601)		2,034		0001
Purchased Call/S&P 500 INDEX/SPX9152SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,792,000	6025.99		116,426		71,524		125,419			(45,365)		10,936		0001
Purchased Call/S&P 500 INDEX/SPXN138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	360,344	5611.85		3,063		2,304		3,923			(764)		1,561		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/12/2026	1	2,211,724	.5599		69,789		49,240		97,882			(20,898)		9,243		0001
Purchased Call/S&P 500 INDEX/SPX9153$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,218,000	6114.63		169,589		107,233		168,093			(63,363)		12,717		0001
Purchased Call/S&P 500 INDEX/SPXN130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	4,921,246	6129.58		126,968		81,148		128,943			(45,917)		19,660		0001
Purchased Call/S&P 500 INDEX/SPXN134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	5,356,242	5770.2		116,230		80,070		144,143			(36,721)		22,120		0001
Purchased Call/S&P 500 INDEX/SPXD17D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	4,809,000	5827.04		294,792		157,222		373,457			(138,487)		17,485		0001
Purchased Call/S&P 500 INDEX/SPX9152$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,040,000	6025.99		134,672		82,732		144,477			(52,474)		11,908		0001
Purchased Call/S&P 500 INDEX/SPXA21L$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	3,894,000	6071.17		114,873		67,778		121,825			(47,523)		14,908		0001
Purchased Call/S&P 500 INDEX/SPXN138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	2,658,850	.5768		98,078		72,068		123,464			(26,136)		11,370		0001
Purchased Call/S&P 500 INDEX/SPXN132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	2,851,829	5861.57		47,340		31,604		54,905			(15,953)		11,611		0001
Purchased Call/S&P 500 INDEX/SPXC057$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	3,509,730	.5950		188,832		104,147		218,660			(85,597)		12,958		0001
Purchased Call/S&P 500 INDEX/SPXC05F$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,086,000	5667.56		99,986		72,768		131,840			(27,743)		13,098		0001
Purchased Call/S&P 500 INDEX/SPXA210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2025	03/03/2026	1	6,487,339	.5850		260,426		176,255		316,907			(84,424)		26,629		0001
Purchased Call/S&P 500 INDEX/SPXM13II$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,193,000	6086.37		77,632		43,842		80,568			(33,818)		8,238		0001
Purchased Call/S&P 500 INDEX/SPXC05F$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	7,696,000	5667.56		308,610		224,599		413,336			(85,631)		32,664		0001
Purchased Call/S&P 500 INDEX/SPXC058$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	1,846,971	.5997		105,416		58,597		113,254			(46,852)		6,836		0001
Purchased Call/S&P 500 INDEX/SPXA21K$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	9,902,000	6086.37		481,237		271,773		494,625			(209,635)		37,195		0001
Purchased Call/S&P 500 INDEX/SPXN136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	3,779,743	.5675		145,508		105,493		194,114			(40,774)		16,012		0001
Purchased Call/S&P 500 INDEX/SPXC056$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	3,017,567	.5975		107,227		55,983		126,962			(51,257)		10,886		0001
Purchased Call/S&P 500 INDEX/SPXN137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	4,505,092	5667.56		56,314		41,111		72,163			(15,498)		19,230		0001
Purchased Call/S&P 500 INDEX/SPXC059$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/21/2026	1	4,766,801	.6049		271,939		153,247		278,026			(118,786)		17,862		0001
Purchased Call/S&P 500 INDEX/SPXC056$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	3,698,000	5942.47		222,620		115,296		255,962			(107,974)		13,305		0001
Purchased Call/S&P 500 INDEX/SPXC059$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	3,541,000	6086.37		220,604		124,584		220,890			(96,099)		13,301		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,607,093	6068.5		21,374		13,249		22,475			(8,140)		6,323		0001
Purchased Call/S&P 500 INDEX/SPXN137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	4,330,544	5776.65		93,973		69,121		115,462			(24,974)		18,554		0001
Purchased Call/S&P 500 INDEX/SPXN134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	2,563,097	5614.56		32,295		22,420		41,521			(9,910)		10,670		0001
Purchased Call/S&P 500 INDEX/SPX9156$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,482,183	.5522		89,178		63,343		114,393			(25,938)		6,206		0001
Purchased Call/S&P 500 INDEX/SPX9153$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	9,128,000	6114.63		379,725		240,105		380,707			(141,875)		36,072		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,918,964	5955		97,381		65,372		120,412			(32,100)		11,884		0001
Purchased Call/S&P 500 INDEX/SPXA21NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	1,378,196	6129		77,996		49,986		75,484			(28,070)		5,506		0001
Purchased Call/S&P 500 INDEX/SPXN137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	9,143,394	5767.57		224,013		164,153		278,285			(60,146)		39,101		0001
Purchased Call/S&P 500 INDEX/SPXN136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,448,000	5662.89		138,067		100,204		191,354			(38,583)		10,390		0001
Purchased Call/S&P 500 INDEX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	5,530,888	5667.56		133,848		97,712		173,651			(36,835)		23,608		0001
Purchased Call/S&P 500 INDEX/SPXM13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	2,938,000	6037.88		68,749		41,287		74,208			(27,500)		11,379		0001
Purchased Call/S&P 500 INDEX/SPXA211S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,601,605	5869		148,665		76,397		170,423			(72,699)		9,286		0001
Purchased Call/S&P 500 INDEX/SPXN134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	2,090,000	5770.2		69,597		48,124		87,352			(21,808)		8,683		0001
Purchased Call/S&P 500 INDEX/SPXM13VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,729,000	5996.66		57,855		32,070		63,396			(26,066)		10,100		0001
Purchased Call/S&P 500 INDEX/SPX9157SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	3,327,888	5768		184,340		135,454		241,229			(49,124)		14,231		0001
Purchased Call/S&P 500 INDEX/SPXN138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	5,496,494	5768		216,874		159,361		274,278			(57,793)		23,505		0001
Purchased Call/S&P 500 INDEX/SPXA21KSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	7,081,758	6101.24		181,293		103,740		187,435			(78,195)		26,666		0001
Purchased Call/S&P 500 INDEX/SPXA21JS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,987,262	5827.04		86,922		46,359		104,750			(40,834)		14,497		0001
Purchased Call/S&P 500 INDEX/SPX9157S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	1,028,782	5675		55,600		40,310		76,725			(15,580)		4,358		0001
Purchased Call/S&P 500 INDEX/SPXD17DSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	2,799,000	5827.04		181,375		96,733		230,789			(85,206)		10,177		0001
Purchased Call/S&P 500 INDEX/SPXA21MS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	3,323,000	6061.48		137,905		83,199		146,753			(54,784)		12,899		0001
Purchased Call/S&P 500 INDEX/SPXC05ES5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	1,771,451	5770		51,186		35,360		74,194			(15,880)		7,316		0001
Purchased Call/S&P 500 INDEX/SPXC05ESW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,984,907	5639		66,922		47,535		85,880			(19,465)		8,312		0001
Purchased Call/S&P 500 INDEX/SPX9156SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	4,828,317	5615		259,399		180,576		361,425			(79,103)		20,099		0001
Purchased Call/S&P 500 INDEX/SPXD17DSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	3,457,000	5827.04		219,520		117,077		278,938			(103,126)		12,569		0001
Purchased Call/S&P 500 INDEX/SPXA21L96	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	3,761,479	6067.7		81,248		47,227		86,531			(34,057)		14,333		0001
Purchased Call/S&P 500 INDEX/SPX9154SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,707,000	6013.13		155,323		100,960		168,523			(55,046)		14,872		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	3,941,038	5955		197,916		132,863		252,100			(65,241)		16,045		0001
Purchased Call/S&P 500 INDEX/SPXN131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	1,734,762	5983.25		22,899		15,014		25,181			(7,905)		7,019		0001
Purchased Call/S&P 500 INDEX/SPXN135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,401,267	5638.94		72,447		51,317		94,694			(21,495)		14,242		0001
Purchased Call/S&P 500 INDEX/SPX9151SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,539,492	6071		148,787		88,033		153,974			(61,314)		13,551		0001
Purchased Call/S&P 500 INDEX/SPXA21KSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	2,570,000	6101.24		71,189		40,736		73,368			(30,705)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXN137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,496,838	5667.56		12,274		8,933		15,566			(3,406)		6,353		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	2,510,664	5521.52		43,686		30,858		58,569			(13,046)		10,513		0001
Purchased Call/S&P 500 INDEX/SPXD17HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,975,000	5614.66		67,830		48,583		88,955			(19,327)		12,579		0001
Purchased Call/S&P 500 INDEX/SPX9154SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	6,464,000	6013.13		373,619		242,852		405,854			(132,409)		25,933		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,850,000	5954.5		352,755		236,150		406,575			(118,231)		23,817		0001
Purchased Call/S&P 500 INDEX/SPX9157SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	3,991,665	5777		144,454		106,544		192,604			(38,098)		17,102		0001
Purchased Call/S&P 500 INDEX/SPX9151SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	3,406,000	6083.57		138,965		84,688		142,386			(54,824)		13,251		0001
Purchased Call/S&P 500 INDEX/SPXC057S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/09/2026	1	5,691,000	5918.25		254,388		134,183		297,714			(120,243)		20,691		0001
Purchased Call/S&P 500 INDEX/SPXA211SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	3,123,000	5942.47		193,626		99,502		221,656			(94,685)		11,147		0001
Purchased Call/S&P 500 INDEX/SPX815ZST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,437,000	6101.24		150,197		85,946		150,107			(64,783)		12,942		0001
Purchased Call/S&P 500 INDEX/SPX815ZSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,990,000	6101.24		193,914		110,962		192,952			(83,639)		15,024		0001
Purchased Call/S&P 500 INDEX/SPXC056SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/03/2025	01/05/2026	1	2,155,000	5942.47		134,472		69,644		154,670			(65,221)		7,754		0001
Purchased Call/S&P 500 INDEX/SPXA21MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,674,000	6144.15		132,631		85,133		132,471			(47,602)		14,709		0001
Purchased Call/S&P 500 INDEX/SPXA21NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	3,830,364	6013		165,244		107,708		181,774			(57,675)		15,367		0001
Purchased Call/S&P 500 INDEX/SPX9153SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,131,000	6114.63		200,354		126,686		199,621			(74,857)		16,325		0001
Purchased Call/S&P 500 INDEX/SPX9154SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	7,205,000	6013.13		336,474		218,708		365,448			(119,245)		28,906		0001
Purchased Call/S&P 500 INDEX/SPX815ZSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/22/2026	1	2,696,262	6086		114,046		64,943		114,590			(49,503)		10,128		0001
Purchased Call/S&P 500 INDEX/SPXN136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	4,080,534	5675		142,146		103,056		188,246			(39,832)		17,286		0001
Purchased Call/S&P 500 INDEX/SPXA21MSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,005,000	6144.15		151,790		97,430		151,403			(54,478)		16,034		0001
Purchased Call/S&P 500 INDEX/SPXN131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	2,450,113	6013.13		32,587		21,275		35,111			(11,454)		9,892		0001
Purchased Call/S&P 500 INDEX/SPXA21JS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	2,673,743	5827.04		41,978		22,388		50,119			(19,720)		9,721		0001
Purchased Call/S&P 500 INDEX/SPXA21LS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	2,381,963	6067.7		39,779		23,122		42,349			(16,674)		9,077		0001
Purchased Call/S&P 500 INDEX/SPXA210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	6,456,000	5954.5		375,739		251,537		432,999			(125,935)		26,284		0001
Purchased Call/S&P 500 INDEX/SPX9152S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	5,516,000	6025.99		268,078		163,825		289,045			(105,316)		21,461		0001
Purchased Call/S&P 500 INDEX/SPX9151SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,455,872	6025.99		88,470		54,065		95,112			(34,756)		13,446		0001
Purchased Call/S&P 500 INDEX/SPXA21LSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	5,487,000	6071.17		206,311		121,729		218,438			(85,351)		21,007		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,426,789	5862		196,667		131,658		238,332			(65,916)		18,023		0001
Purchased Call/S&P 500 INDEX/SPXN132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	3,049,503	5956		112,635		75,090		134,126			(38,061)		12,390		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13Y\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	2,518,000	6083.57		40,792		24,859		42,495			(16,093)		9,797		0001
Purchased Call/S&P 500 INDEX/SPXN133\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	1,019,851	5770.2		8,159		5,621		9,995			(2,578)		4,212		0001
Purchased Call/S&P 500 INDEX/SPX9152\$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,741,000	6025.99		121,370		74,560		130,464			(47,291)		18,570		0001
Purchased Call/S&P 500 INDEX/SPXA21LSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	5,687,000	6040.53		215,537		127,526		233,365			(88,820)		21,773		0001
Purchased Call/S&P 500 INDEX/SPX9155\$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	2,092,000	5842.63		126,357		85,978		157,072			(40,503)		8,622		0001
Purchased Call/S&P 500 INDEX/SPX9155\$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	1,107,249	5954		53,801		36,218		67,842			(17,635)		4,508		0001
Purchased Call/S&P 500 INDEX/SPXC05ES\$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	3,160,997	5615		103,232		71,863		137,945			(31,480)		13,159		0001
Purchased Call/S&P 500 INDEX/SPXD17H\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,728,368	5614.66		77,550		55,546		101,300			(22,096)		15,764		0001
Purchased Call/S&P 500 INDEX/SPX9150\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,796,000	6039.31		136,445		79,687		144,857			(56,821)		10,679		0001
Purchased Call/S&P 500 INDEX/SPX9153\$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	7,263,000	6114.63		319,572		202,069		319,601			(119,401)		28,702		0001
Purchased Call/S&P 500 INDEX/SPX9150\$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/28/2026	1	1,735,362	.6068		58,579		34,144		62,232			(24,461)		6,613		0001
Purchased Call/S&P 500 INDEX/SPX9152\$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,738,000	6025.99		170,030		103,907		181,648			(66,797)		10,653		0001
Purchased Call/S&P 500 INDEX/SPX9152\$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,039,113	.6081		159,965		97,757		170,734			(62,844)		11,824		0001
Purchased Call/S&P 500 INDEX/SPXC05FS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	3,472,000	5675.29		113,187		81,383		148,038			(31,940)		14,708		0001
Purchased Call/S&P 500 INDEX/SPXC058S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,591,000	5996.66		120,658		66,883		134,664			(54,362)		13,291		0001
Purchased Call/S&P 500 INDEX/SPX9155\$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,488,000	5861.57		153,758		102,648		188,751			(51,814)		10,129		0001
Purchased Call/S&P 500 INDEX/SPX9151\$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	1,913,971	.6057		110,117		66,988		113,672			(43,563)		7,430		0001
Purchased Call/S&P 500 INDEX/SPXC057\$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	5,160,000	5918.25		328,692		172,948		386,185			(155,791)		18,712		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	2,087,946	6071.17		45,935		27,103		48,557			(19,003)		7,994		0001
Purchased Call/S&P 500 INDEX/SPXN138\$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	233,250	5693.31		1,633		1,217		2,036			(425)		1,003		0001
Purchased Call/S&P 500 INDEX/SPX9152\$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,706,000	6025.99		340,665		208,184		366,728			(133,833)		26,091		0001
Purchased Call/S&P 500 INDEX/SPXC059\$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	3,439,000	6101.24		210,123		120,980		207,473			(89,889)		13,043		0001
Purchased Call/S&P 500 INDEX/SPXC05A\$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,263,000	6040.53		82,373		48,737		89,677			(33,945)		8,664		0001
Purchased Call/S&P 500 INDEX/SPX9156\$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	2,474,000	5738.52		130,875		89,908		170,525			(41,593)		10,217		0001
Purchased Call/S&P 500 INDEX/SPX9152\$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,830,000	6025.99		159,711		97,601		171,982			(62,744)		14,901		0001
Purchased Call/S&P 500 INDEX/SPX8152\$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,224,000	6101.24		163,779		93,718		162,265			(70,641)		12,140		0001
Purchased Call/S&P 500 INDEX/SPXA210\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	69,788	5955		1,604		1,076		1,938			(529)		284		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,573,000	5954.5		210,102		140,652		241,091			(70,419)		22,689		0001
Purchased Call/S&P 500 INDEX/SPXC05DSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,180,638	5739		88,114		60,701		111,195			(27,838)		9,005		0001
Purchased Call/S&P 500 INDEX/SPXC05ESF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	3,166,612	5615		123,680		86,097		167,414			(37,715)		13,182		0001
Purchased Call/S&P 500 INDEX/SPXC05A$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	2,121,354	6037.88		34,790		20,893		37,823			(13,916)		8,216		0001
Purchased Call/S&P 500 INDEX/SPXD17GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2026	1	3,114,366	5849.72		35,815		24,173		41,779			(11,677)		12,784		0001
Purchased Call/S&P 500 INDEX/SPXC05CSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,192,243	5983		122,878		80,788		141,099			(42,197)		8,870		0001
Purchased Call/S&P 500 INDEX/SPXM13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	497,605	6101.24		4,230		2,420		4,339			(1,824)		1,874		0001
Purchased Call/S&P 500 INDEX/SPXC05B$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	3,683,192	6129.58		76,610		48,963		78,535			(27,706)		14,714		0001
Purchased Call/S&P 500 INDEX/SPXC05G$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	4,792,312	5712.2		116,932		86,330		148,516			(30,755)		20,570		0001
Purchased Call/S&P 500 INDEX/SPXC056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2025	1	4,439,744	5885		236,700		120,658		289,901			(116,720)		15,761		0001
Purchased Call/S&P 500 INDEX/SPXC059$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	1,964,000	6101.24		115,287		66,377		114,590			(49,319)		7,449		0001
Purchased Call/S&P 500 INDEX/SPXN138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/26/2026	1	2,006,094	5725		103,868		77,324		140,942			(27,108)		8,611		0001
Purchased Call/S&P 500 INDEX/SPXC05A$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,711,000	6040.53		84,583		50,045		92,250			(34,856)		10,379		0001
Purchased Call/S&P 500 INDEX/SPXC05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/11/2026	1	2,095,974	5572		115,270		80,561		159,742			(34,834)		8,742		0001
Purchased Call/S&P 500 INDEX/SPXC057$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	6,148,000	5918.25		303,711		160,199		356,322			(143,557)		22,353		0001
Purchased Call/S&P 500 INDEX/SPXA210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2025	03/03/2026	1	9,008,569	5850		383,629		259,639		468,022			(124,363)		36,978		0001
Purchased Call/S&P 500 INDEX/SPX9154$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	4,005,821	6118		203,607		132,345		216,573			(72,157)		16,071		0001
Purchased Call/S&P 500 INDEX/SPXC055$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,224,449	5868.55		72,550		37,179		86,119			(35,579)		11,509		0001
Purchased Call/S&P 500 INDEX/SPXM13S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	1,954,853	5942.47		39,879		20,493		45,444			(19,501)		6,977		0001
Purchased Call/S&P 500 INDEX/SPXN137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	5,253,000	5776.65		284,713		209,417		371,467			(75,663)		22,506		0001
Purchased Call/S&P 500 INDEX/SPX9152$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,771,000	6025.99		101,696		62,147		109,323			(39,952)		10,781		0001
Purchased Call/S&P 500 INDEX/SPXI00N$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	3,393,569	5918.25		71,265		37,498		82,465			(33,778)		12,306		0001
Purchased Call/S&P 500 INDEX/SPXC05A$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2025	02/04/2026	1	5,059,150	6030		287,987		173,428		304,927			(114,720)		19,594		0001
Purchased Call/S&P 500 INDEX/SPXC05C$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	2,020,000	5955.25		62,014		40,830		70,485			(21,238)		8,190		0001
Purchased Call/S&P 500 INDEX/SPXC05E$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	3,115,908	5770		103,378		71,414		151,897			(32,073)		12,868		0001
Purchased Call/S&P 500 INDEX/SPXN137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	916,443	5667.56		7,515		5,486		9,608			(2,068)		3,912		0001
Purchased Call/S&P 500 INDEX/SPX9154$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,136,000	6013.13		139,238		90,505		150,943			(49,345)		12,582		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/15/2025	01/14/2026	1	3,249,619	.5843		189,716		103,243		217,731			(86,519)		11,967		0001
Purchased Call/S&P 500 INDEX/SPX9156SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	1,453,940	.5843		67,956		46,625		91,268			(21,656)		5,992		0001
Purchased Call/S&P 500 INDEX/SPXC05CSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	2,290,295	5842.63		48,783		33,194		58,847			(15,637)		9,439		0001
Purchased Call/S&P 500 INDEX/SPXD171S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,421,000	5667.56		132,429		96,677		184,224			(36,445)		10,334		0001
Purchased Call/S&P 500 INDEX/SPXC05DSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	4,228,000	5770.2		139,947		96,408		176,209			(44,214)		17,461		0001
Purchased Call/S&P 500 INDEX/SPXC057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/14/2025	01/13/2026	1	3,821,567	.5836		203,008		109,916		258,530			(93,138)		14,038		0001
Purchased Call/S&P 500 INDEX/SPXC059SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/28/2025	01/27/2026	1	1,761,598	.6012		103,001		59,752		108,605			(43,294)		6,697		0001
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,080,843	5827.04		9,728		5,188		11,497			(4,570)		3,930		0001
Purchased Call/S&P 500 INDEX/SPXC05DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	2,169,161	.5739		81,773		56,332		102,834			(25,835)		8,958		0001
Purchased Call/S&P 500 INDEX/SPX9157SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,009,738	.5693		68,235		50,987		95,430			(17,621)		8,643		0001
Purchased Call/S&P 500 INDEX/SPX9153SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/13/2026	1	1,218,987	.6115		61,455		38,967		60,924			(22,534)		4,817		0001
Purchased Call/S&P 500 INDEX/SPXC05DSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	1,232,622	5770.2		44,128		30,399		55,762			(13,941)		5,090		0001
Purchased Call/S&P 500 INDEX/SPXC05AS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	3,118,000	6040.53		70,155		41,508		76,497			(28,910)		11,937		0001
Purchased Call/S&P 500 INDEX/SPXC05DSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	6,831,000	5770.2		280,071		192,938		356,695			(88,484)		28,210		0001
Purchased Call/S&P 500 INDEX/SPX9153SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,687,000	6114.63		150,203		94,975		148,397			(56,120)		10,618		0001
Purchased Call/S&P 500 INDEX/SPXC05BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/14/2025	02/17/2026	1	4,365,404	6114.63		94,729		60,282		98,105			(35,009)		17,402		0001
Purchased Call/S&P 500 INDEX/SPX9153SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,458,258	.6115		91,017		57,551		90,854			(34,006)		9,714		0001
Purchased Call/S&P 500 INDEX/SPXC05ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	02/02/2026	1	3,672,000	6040.53		48,470		28,842		52,742			(19,811)		14,157		0001
Purchased Call/S&P 500 INDEX/SPXC05ASI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	1,894,821	6037.88		25,201		15,135		27,235			(10,080)		7,339		0001
Purchased Call/S&P 500 INDEX/SPXC05BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/13/2025	02/12/2026	1	2,499,890	.6053		90,216		56,793		94,123			(33,955)		9,857		0001
Purchased Call/S&P 500 INDEX/SPXC058SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	3,589,000	5996.66		132,075		73,212		147,628			(59,506)		13,283		0001
Purchased Call/S&P 500 INDEX/SPXC05FSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	5,498,000	5667.56		246,310		179,259		334,446			(68,344)		23,335		0001
Purchased Call/S&P 500 INDEX/SPXA211SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,343,000	5942.47		149,952		77,059		171,323			(73,328)		8,363		0001
Purchased Call/S&P 500 INDEX/SPXA21JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,280,474	5827.04		78,731		41,990		94,674			(36,986)		11,927		0001
Purchased Call/S&P 500 INDEX/SPXA21MS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2025	02/06/2026	1	2,951,000	6083.57		75,546		46,039		79,114			(29,804)		11,481		0001
Purchased Call/S&P 500 INDEX/SPXA21KSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	9,299,306	5996.66		237,132		131,447		263,477			(106,840)		34,418		0001
Purchased Call/S&P 500 INDEX/SPX9155SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	4,525,291	.5850		246,087		166,551		303,445			(79,775)		18,575		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	7,306,892	5954.5		95,720		64,079		107,705			(32,082)		29,748		0001
Purchased Call/S&P 500 INDEX/SPX9155$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	4,061,000	5842.63		235,944		160,546		292,175			(75,631)		16,737		0001
Purchased Call/S&P 500 INDEX/SPX9154$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	2,248,759	.6144		89,344		57,826		88,795			(31,909)		9,003		0001
Purchased Call/S&P 500 INDEX/SPXC05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,848,000	5667.56		117,322		85,384		152,314			(32,554)		20,576		0001
Purchased Call/S&P 500 INDEX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	3,279,161	6071.17		38,366		22,637		40,323			(15,872)		12,554		0001
Purchased Call/S&P 500 INDEX/SPXI00S$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	1,927,640	.6053		109,847		69,152		112,455			(41,343)		7,601		0001
Purchased Call/S&P 500 INDEX/SPX9154$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,464,000	6013.13		173,546		112,805		188,471			(61,504)		13,897		0001
Purchased Call/S&P 500 INDEX/SPX9154$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,079,000	6117.52		259,537		168,232		256,060			(92,438)		20,377		0001
Purchased Call/S&P 500 INDEX/SPX9157$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,830,000	5712.2		171,967		126,962		224,420			(45,230)		16,440		0001
Purchased Call/S&P 500 INDEX/SPX9156S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,237,727	.5843		77,561		53,216		101,255			(24,717)		9,223		0001
Purchased Call/S&P 500 INDEX/SPXC057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	2,060,186	.5836		112,964		61,163		144,253			(51,827)		7,568		0001
Purchased Call/S&P 500 INDEX/SPXC058$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	9,055,000	5996.66		520,663		288,612		582,564			(234,584)		33,514		0001
Purchased Call/S&P 500 INDEX/SPXM13W$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	2,589,075	.6049		90,034		50,737		93,790			(39,328)		9,702		0001
Purchased Call/S&P 500 INDEX/SPX9154$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,114,000	6117.52		222,970		144,529		221,672			(79,414)		20,517		0001
Purchased Call/S&P 500 INDEX/SPXC056$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,712,964	5909.03		20,213		10,580		22,951			(9,636)		6,196		0001
Purchased Call/S&P 500 INDEX/SPXC055$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,048,000	5868.55		101,498		52,014		121,448			(49,776)		10,879		0001
Purchased Call/S&P 500 INDEX/SPXA211SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	96	5918.25		8		4		9			(4)				0001
Purchased Call/S&P 500 INDEX/SPXC05HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	7,883,000	5580.94		316,108		236,203		432,384			(81,632)		33,900		0001
Purchased Call/S&P 500 INDEX/SPX9152$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	6,042,174	.6066		229,468		141,992		239,186			(87,627)		23,720		0001
Purchased Call/S&P 500 INDEX/SPXM13W$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	251,415	6101.24		1,710		984		1,538			(731)		954		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,556,489	5675.29		53,175		38,233		68,443			(15,006)		10,830		0001
Purchased Call/S&P 500 INDEX/SPXA211SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	935,456	.5869		55,523		28,533		63,676			(27,151)		3,339		0001
Purchased Call/S&P 500 INDEX/SPXC058$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	3,623,795	6049.24		82,260		46,229		88,504			(36,059)		13,579		0001
Purchased Call/S&P 500 INDEX/SPXD171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	2,881,928	5767.57		49,569		36,323		61,192			(13,309)		12,324		0001
Purchased Call/S&P 500 INDEX/SPXC05FSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,123,000	5667.56		108,993		79,322		144,972			(30,242)		13,255		0001
Purchased Call/S&P 500 INDEX/SPX9150$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,030,000	6039.31		65,163		38,057		69,412			(27,136)		7,754		0001
Purchased Call/S&P 500 INDEX/SPX9153$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,421,568	.6115		104,342		65,977		103,706			(38,985)		9,569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9153$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	5,359,000	6114.63		312,430		197,553		307,255			(116,732)		21,177		0001
Purchased Call/S&P 500 INDEX/SPXC05HST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	2,371,900	5581		85,264		63,888		113,951			(21,493)		10,200		0001
Purchased Call/S&P 500 INDEX/SPXC059$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	3,529,816	6119		186,099		106,490		187,337			(80,268)		13,291		0001
Purchased Call/S&P 500 INDEX/SPXC058$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	6,824,000	6086.37		385,556		217,738		391,868			(167,955)		25,633		0001
Purchased Call/S&P 500 INDEX/SPXC05CS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2026	1	3,086,315	6141		152,523		98,992		163,905			(54,203)		12,356		0001
Purchased Call/S&P 500 INDEX/SPXC05HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	4,693,571	5581		184,927		138,567		248,869			(46,616)		20,184		0001
Purchased Call/S&P 500 INDEX/SPXA21JSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,760,000	5827.04		62,832		33,753		74,669			(29,276)		17,440		0001
Purchased Call/S&P 500 INDEX/SPX9151$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	7,103,573	6025.99		160,541		98,108		172,712			(63,070)		27,637		0001
Purchased Call/S&P 500 INDEX/SPXC05FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	5,561,000	5675.29		227,445		163,535		303,996			(64,183)		23,557		0001
Purchased Call/S&P 500 INDEX/SPXC05HS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	2,576,202	5712		88,518		65,897		113,987			(23,102)		11,058		0001
Purchased Call/S&P 500 INDEX/SPXC059$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	1,111,925	6110		56,610		32,574		58,821			(24,059)		4,187		0001
Purchased Call/S&P 500 INDEX/SPXC05DSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	3,423,637	5614.56		73,608		51,100		96,027			(22,587)		14,252		0001
Purchased Call/S&P 500 INDEX/SPXC057$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/07/2026	1	2,848,152	5909		117,300		61,566		136,573			(55,749)		10,302		0001
Purchased Call/S&P 500 INDEX/SPXC05HSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	4,607,000	5580.94		166,773		124,617		226,821			(43,068)		19,812		0001
Purchased Call/S&P 500 INDEX/SPXI00PSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	2,219,142	6012.28		37,504		21,696		41,690			(15,823)		8,436		0001
Purchased Call/S&P 500 INDEX/SPX9150$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	4,281,000	6039.31		178,518		104,258		189,729			(74,342)		16,352		0001
Purchased Call/S&P 500 INDEX/SPX9156$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	3,306,929	5843		122,256		83,881		160,418			(38,961)		13,629		0001
Purchased Call/S&P 500 INDEX/SPX9156$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2026	1	2,154,000	5770.2		114,808		79,385		147,546			(35,975)		8,949		0001
Purchased Call/S&P 500 INDEX/SPXC057S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	3,565,000	5918.25		218,891		115,459		257,173			(103,465)		12,962		0001
Purchased Call/S&P 500 INDEX/SPXA21JSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,723,000	5827.04		117,906		63,338		144,918			(54,937)		9,977		0001
Purchased Call/S&P 500 INDEX/SPXI000SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/21/2025	01/21/2026	1	5,759,782	6049.24		147,450		82,865		158,936			(64,636)		21,583		0001
Purchased Call/S&P 500 INDEX/SPXC05HS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2026	1	1,865,858	5777		68,366		50,846		90,736			(17,892)		7,994		0001
Purchased Call/S&P 500 INDEX/SPXC05CSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	1,894,000	5842.63		56,820		38,663		69,047			(18,214)		7,806		0001
Purchased Call/S&P 500 INDEX/SPX9157$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,422,000	5712.2		195,738		144,512		263,724			(51,482)		14,689		0001
Purchased Call/S&P 500 INDEX/SPX9157$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,787,000	5580.94		160,948		120,264		220,751			(41,563)		16,285		0001
Purchased Call/S&P 500 INDEX/SPXC05GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	1,857,000	5667.56		62,581		45,686		82,720			(17,223)		7,926		0001
Purchased Call/S&P 500 INDEX/SPXI00PSV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/29/2025	07/11/2025	1	12,150,000	5700		30,180		1,875		768			(28,143)		10,546		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI100QSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/02/2026	1	3,585,974	6040.53		80,326		47,797		87,880			(32,831)		13,825		0001
Purchased Call/S&P 500 INDEX/SPX9152S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,890,000	6025.99		319,696		195,370		344,601			(125,595)		26,806		0001
Purchased Call/S&P 500 INDEX/SPXC05ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	2,640,000	5614.56		132,528		92,003		182,638			(40,666)		10,990		0001
Purchased Call/S&P 500 INDEX/SPXC05HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	11,156,299	5581		467,986		350,664		633,173			(117,969)		47,976		0001
Purchased Call/S&P 500 INDEX/SPXC05HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,779,000	5580.94		74,199		55,443		98,585			(19,161)		11,951		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2026	1	2,455,076	5777		77,261		56,985		102,713			(20,376)		10,519		0001
Purchased Call/S&P 500 INDEX/SPXC05HS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	3,535,852	5712		139,275		103,683		180,874			(36,349)		15,177		0001
Purchased Call/S&P 500 INDEX/SPX9154SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,184,306	6119		72,817		47,331		77,470			(25,806)		8,763		0001
Purchased Call/S&P 500 INDEX/SPX9156SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,310,029	5739		128,034		88,201		165,183			(40,450)		9,540		0001
Purchased Call/S&P 500 INDEX/SPXD17IS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,871,000	5667.56		214,841		156,356		299,732			(59,612)		16,430		0001
Purchased Call/S&P 500 INDEX/SPX9152SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,284,000	6025.99		142,522		87,555		152,510			(55,533)		8,946		0001
Purchased Call/S&P 500 INDEX/SPXC05GSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,022,000	5693.31		57,829		43,092		74,353			(15,051)		8,695		0001
Purchased Call/S&P 500 INDEX/SPX9154SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2025	02/20/2026	1	2,952,447	6013		120,216		78,358		130,230			(41,959)		11,845		0001
Purchased Call/S&P 500 INDEX/SPXC05HSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	3,948,742	5580.94		49,359		36,985		63,850			(12,642)		17,075		0001
Purchased Call/S&P 500 INDEX/SPXC05HSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,314,000	5580.94		46,049		34,409		60,398			(11,892)		9,951		0001
Purchased Call/S&P 500 INDEX/SPX9152SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,487,759	6025.99		118,933		72,681		127,669			(46,724)		13,570		0001
Purchased Call/S&P 500 INDEX/SPX9157SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	3,914,000	5693.31		199,223		148,451		266,659			(51,852)		16,832		0001
Purchased Call/S&P 500 INDEX/SPXC05GSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,366,000	5693.31		74,056		55,183		95,784			(19,275)		10,175		0001
Purchased Call/S&P 500 INDEX/SPX9153SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	8,184,000	6114.63		311,810		197,161		313,601			(116,501)		32,341		0001
Purchased Call/S&P 500 INDEX/SPXD17IS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,144,000	5667.56		110,630		80,763		152,471			(30,446)		9,151		0001
Purchased Call/S&P 500 INDEX/SPXC05HSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,529,000	5580.94		70,306		52,681		93,568			(18,008)		10,936		0001
Purchased Call/S&P 500 INDEX/SPXC05HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	3,411,000	5580.94		110,516		82,811		148,442			(28,307)		14,750		0001
Purchased Call/S&P 500 INDEX/SPXD17HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	4,530,000	5614.66		109,626		78,520		144,249			(31,236)		19,153		0001
Purchased Call/S&P 500 INDEX/SPXM13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	11,035,902	5942.47		145,674		74,860		165,588			(71,236)		39,390		0001
Purchased Call/S&P 500 INDEX/SPXD17DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/13/2026	1	3,065,000	5836.22		157,541		85,063		195,817			(72,512)		11,259		0001
Purchased Call/S&P 500 INDEX/SPXD17HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	8,850,000	5614.66		398,250		285,248		547,275			(113,474)		37,419		0001
Purchased Call/S&P 500 INDEX/SPXD17DSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/08/2026	1	1,163,541	5918		60,797		32,346		76,602			(28,640)		4,219		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,905,000	5614.66		209,308		149,918		293,715			(59,638)		16,511		0001
Purchased Call/S&P 500 INDEX/SPX9152S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,147,726	6082		167,110		102,123		179,196			(65,651)		16,137		0001
Purchased Call/S&P 500 INDEX/SPX9153SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/12/2026	1	1,822,189	6054		105,859		66,827		104,981			(39,661)		7,185		0001
Purchased Call/S&P 500 INDEX/SPXD17DS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	2,487,000	5827.04		158,671		85,236		201,273			(73,931)		9,112		0001
Purchased Call/S&P 500 INDEX/SPXD17GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/26/2026	1	4,346,000	5956.06		192,962		127,578		221,103			(65,554)		17,657		0001
Purchased Call/S&P 500 INDEX/SPXD17GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	2,828,863	5778.15		36,492		24,730		44,133			(11,798)		11,635		0001
Purchased Call/S&P 500 INDEX/SPXD17HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,948,000	5614.66		168,185		120,463		229,833			(47,921)		16,692		0001
Purchased Call/S&P 500 INDEX/SPXA21M6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/05/2025	02/04/2026	1	6,215,476	6034		268,562		161,731		286,891			(106,982)		24,072		0001
Purchased Call/S&P 500 INDEX/SPX9153SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,567,000	6114.63		274,020		173,266		268,760			(102,381)		18,048		0001
Purchased Call/S&P 500 INDEX/SPXD171S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,930,000	5667.56		211,041		153,591		292,702			(58,558)		16,680		0001
Purchased Call/S&P 500 INDEX/SPXC05HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,377,000	5580.94		50,630		37,938		66,670			(12,968)		10,279		0001
Purchased Call/S&P 500 INDEX/SPX9154SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	5,389,000	6013.13		252,205		164,663		273,475			(88,650)		21,758		0001
Purchased Call/S&P 500 INDEX/SPX9154SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	11,510,000	5956.06		537,517		355,383		608,419			(182,609)		46,764		0001
Purchased Call/S&P 500 INDEX/SPXD17HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	5,828,348	5675		232,143		166,091		325,043			(66,327)		24,595		0001
Purchased Call/S&P 500 INDEX/SPX9152SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,311,314	6066		79,419		49,144		82,807			(30,328)		9,073		0001
Purchased Call/S&P 500 INDEX/SPXD17HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	7,182,000	5614.66		287,998		206,280		391,778			(82,060)		30,366		0001
Purchased Call/S&P 500 INDEX/SPXD17ESV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	875,126	6026		51,063		31,292		53,463			(19,803)		3,405		0001
Purchased Call/S&P 500 INDEX/SPXD17FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	3,974,510	6115		215,014		137,205		216,029			(77,972)		15,843		0001
Purchased Call/S&P 500 INDEX/SPXD17FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	7,756,000	6051.97		341,264		212,467		368,045			(129,026)		30,583		0001
Purchased Call/S&P 500 INDEX/SPXD17GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	1,950,225	5572		65,471		45,757		86,023			(19,785)		8,134		0001
Purchased Call/S&P 500 INDEX/SPXD17ESH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,563,000	6083.57		153,524		93,560		156,807			(60,568)		9,972		0001
Purchased Call/S&P 500 INDEX/SPXC05HSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,492,000	5580.94		82,734		61,821		111,366			(21,365)		10,717		0001
Purchased Call/S&P 500 INDEX/SPXA21KS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	2,595,000	5949.91		95,237		51,947		109,066			(43,313)		9,580		0001
Purchased Call/S&P 500 INDEX/SPX9154SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,703,000	5956.06		150,017		99,184		170,514			(50,965)		10,982		0001
Purchased Call/S&P 500 INDEX/SPXA21MS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	8,443,000	6061.48		392,600		236,858		416,619			(155,964)		32,774		0001
Purchased Call/S&P 500 INDEX/SPXI00W8X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,601,321	5599.3		32,517		22,753		42,160			(9,799)		10,871		0001
Purchased Call/S&P 500 INDEX/SPXI00X8H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	2,487,000	5521.52		105,200		74,310		148,520			(31,416)		10,414		0001
Purchased Call/S&P 500 INDEX/SPXI00X8V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	4,328,000	5638.94		157,972		111,897		212,585			(46,871)		18,123		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00QSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	3,197,000	6061.48		193,099		116,498		202,023			(76,710)		12,410		0001
Purchased Call/S&P 500 INDEX/SPXA210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	10,127,000	5954.5		471,918		315,923		542,594			(158,170)		41,230		0001
Purchased Call/S&P 500 INDEX/SPXD17I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	5,586,000	5667.56		275,948		201,450		378,317			(75,942)		23,843		0001
Purchased Call/S&P 500 INDEX/SPXC05GSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/27/2025	03/27/2026	1	3,620,000	5693.31		88,328		65,818		112,733			(22,989)		15,567		0001
Purchased Call/S&P 500 INDEX/SPXD17FS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,589,000	6051.97		131,357		81,782		141,615			(49,664)		14,152		0001
Purchased Call/S&P 500 INDEX/SPXD17FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	3,045,086	6115		104,002		66,366		106,761			(37,715)		12,139		0001
Purchased Call/S&P 500 INDEX/SPXD17GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/04/2026	1	6,951,114	5778		286,735		194,853		346,816			(92,165)		28,591		0001
Purchased Call/S&P 500 INDEX/SPXI00SS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/13/2025	02/12/2026	1	1,882,163	6052		79,044		49,760		82,154			(29,750)		7,422		0001
Purchased Call/S&P 500 INDEX/SPXA21LS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	4,327,000	6012.28		109,473		63,332		121,387			(46,189)		16,449		0001
Purchased Call/S&P 500 INDEX/SPXA21MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,615,000	6144.15		143,183		91,905		144,240			(51,389)		22,479		0001
Purchased Call/S&P 500 INDEX/SPXD17HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	4,670,624	5675		163,110		116,701		225,403			(46,603)		19,710		0001
Purchased Call/S&P 500 INDEX/SPXD17IS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,286,000	5667.56		186,316		135,597		260,810			(51,698)		13,947		0001
Purchased Call/S&P 500 INDEX/SPXD17DSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	5,093,000	6071.17		220,527		130,117		233,132			(91,232)		19,499		0001
Purchased Call/S&P 500 INDEX/SPXC05HSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/31/2025	03/27/2026	1	2,433,290	5581		79,779		59,779		105,978			(20,111)		10,464		0001
Purchased Call/S&P 500 INDEX/SPXA21JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,325,886	5918		132,913		70,887		164,612			(62,440)		12,092		0001
Purchased Call/S&P 500 INDEX/SPXA21PSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	3,748,000	5580.94		63,341		47,330		83,260			(16,357)		16,118		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,873,000	6144.15		230,056		147,667		220,014			(82,568)		15,505		0001
Purchased Call/S&P 500 INDEX/SPXD17HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	6,895,271	5675		257,143		183,978		357,492			(73,469)		29,098		0001
Purchased Call/S&P 500 INDEX/SPXI00YS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/16/2026	1	2,352,000	5638.94		80,909		57,505		108,453			(23,810)		9,906		0001
Purchased Call/S&P 500 INDEX/SPXI00XS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,976,000	5599.3		168,739		118,071		239,890			(50,853)		12,437		0001
Purchased Call/S&P 500 INDEX/SPXI00RSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/12/2025	02/10/2026	1	2,893,692	6066		118,825		73,731		127,795			(45,173)		11,360		0001
Purchased Call/S&P 500 INDEX/SPX9154$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2025	02/20/2026	1	1,767,860	6013		60,917		39,706		65,937			(21,262)		7,093		0001
Purchased Call/S&P 500 INDEX/SPX9156SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,939,620	5739		110,273		75,966		142,644			(34,839)		8,010		0001
Purchased Call/S&P 500 INDEX/SPXC05HSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	2,236,000	5580.94		69,316		51,794		93,100			(17,900)		9,616		0001
Purchased Call/S&P 500 INDEX/SPXI00QSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/03/2026	1	1,674,963	6003		90,209		54,225		96,249			(36,034)		6,472		0001
Purchased Call/S&P 500 INDEX/SPXN133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	8,255,240	5770.2		104,842		72,224		128,643			(33,123)		34,092		0001
Purchased Call/S&P 500 INDEX/SPXD17HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	2,321,421	5521.52		28,786		20,333		38,173			(8,596)		9,721		0001
Purchased Call/S&P 500 INDEX/SPXI00XSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	7,326,000	5638.94		362,637		256,868		502,108			(107,596)		30,677		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI100QSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	2,466,000	6061.48		145,494		87,777		152,326			(57,799)		9,573		0001
Purchased Call/S&P 500 INDEX/SPXA21NSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2025	02/26/2026	1	6,659,000	5956.06		169,139		111,827		191,081			(57,461)		27,055		0001
Purchased Call/S&P 500 INDEX/SPXA21PSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2026	1	4,165,879	.5599		164,112		115,790		236,729			(49,143)		17,410		0001
Purchased Call/S&P 500 INDEX/SPXC057SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	3,518,000	5937.34		129,462		71,564		150,097			(58,524)		13,021		0001
Purchased Call/S&P 500 INDEX/SPXC057SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	4,182,000	5937.34		104,550		57,793		120,010			(47,262)		15,478		0001
Purchased Call/S&P 500 INDEX/SPXM13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/22/2026	1	2,714,521	.6086		96,238		54,802		99,039			(41,774)		10,196		0001
Purchased Call/S&P 500 INDEX/SPXA21JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	5,704,741	5827.04		144,900		77,280		175,099			(68,071)		20,741		0001
Purchased Call/S&P 500 INDEX/SPXD17FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,179,000	6115.07		58,833		37,097		60,700			(22,083)		8,611		0001
Purchased Call/S&P 500 INDEX/SPXD17GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,194,685	.5615		121,612		84,893		164,229			(36,852)		13,299		0001
Purchased Call/S&P 500 INDEX/SPXC057SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	3,307,000	5827.04		124,343		66,796		152,263			(57,936)		12,117		0001
Purchased Call/S&P 500 INDEX/SPXN135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,428,000	5638.94		77,816		55,119		102,068			(23,088)		14,354		0001
Purchased Call/S&P 500 INDEX/SPXA21PSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/26/2025	03/26/2026	1	3,674,481	5712.2		46,298		34,182		57,917			(12,177)		15,772		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	6,879,000	6066.44		175,415		108,245		185,930			(67,282)		27,005		0001
Purchased Call/S&P 500 INDEX/SPXD17ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	4,234,000	6071.17		215,511		127,157		225,918			(89,156)		16,210		0001
Purchased Call/S&P 500 INDEX/SPXD17FS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	11,997,000	6051.97		555,461		345,824		598,758			(210,010)		47,305		0001
Purchased Call/S&P 500 INDEX/SPXC057SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	2,328,652	.5836		99,080		53,645		124,070			(45,457)		8,554		0001
Purchased Call/S&P 500 INDEX/SPXD17ESO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,577,372	6025.99		46,650		28,509		50,576			(18,327)		10,028		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	523,125	6025.99		4,394		2,700		4,726			(1,712)		2,049		0001
Purchased Call/S&P 500 INDEX/SPXD17DSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	2,077,532	6039.31		45,706		26,693		49,501			(19,034)		7,935		0001
Purchased Call/S&P 500 INDEX/SPXN135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	4,561,363	5638.94		57,017		40,525		73,292			(16,779)		19,212		0001
Purchased Call/S&P 500 INDEX/SPXD17DST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/23/2026	1	1,849,933	6101.24		36,444		20,854		37,733			(15,719)		6,966		0001
Purchased Call/S&P 500 INDEX/SPXC059S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	2,837,000	6118.71		163,128		93,087		158,680			(70,614)		10,682		0001
Purchased Call/S&P 500 INDEX/SPXI100WSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	7,113,000	5572.07		322,219		224,577		446,127			(97,990)		29,668		0001
Purchased Call/S&P 500 INDEX/SPX9154SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,582,000	5956.06		126,518		83,648		143,434			(42,981)		10,490		0001
Purchased Call/S&P 500 INDEX/SPXM13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	2,726,279	5937.34		53,435		29,538		60,424			(24,156)		10,090		0001
Purchased Call/S&P 500 INDEX/SPXD17FS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,945,000	6051.97		167,636		104,368		180,967			(63,380)		19,499		0001
Purchased Call/S&P 500 INDEX/SPXD17DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	3,010,000	5827.04		148,393		79,715		184,344			(69,142)		11,029		0001
Purchased Call/S&P 500 INDEX/SPXD17ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,331,000	6083.57		67,832		41,338		71,280			(26,761)		9,069		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05A$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	4,198,000	6040.53		68,847		40,735		74,829			(28,371)		16,072		0001
Purchased Call/S&P 500 INDEX/SPXD17ESZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,345,770	6051.97		73,607		45,827		79,027			(27,829)		13,193		0001
Purchased Call/S&P 500 INDEX/SPXD17FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,034,000	6051.97		106,175		66,103		114,319			(40,143)		8,020		0001
Purchased Call/S&P 500 INDEX/SPXC05CSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,590,747	.5983		88,263		58,029		100,163			(30,310)		10,482		0001
Purchased Call/S&P 500 INDEX/SPXN134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	4,015,000	5770.2		174,653		120,316		221,911			(55,179)		16,581		0001
Purchased Call/S&P 500 INDEX/SPXI00PSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2025	01/30/2026	1	3,249,000	6071.17		200,463		118,279		206,895			(82,931)		12,439		0001
Purchased Call/S&P 500 INDEX/SPXC05A$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	549,065	6037.88		4,996		3,001		5,377			(1,999)		2,127		0001
Purchased Call/S&P 500 INDEX/SPXC058$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,713,000	5996.66		159,524		88,427		177,541			(71,874)		10,041		0001
Purchased Call/S&P 500 INDEX/SPXD17ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	3,782,000	6061.48		167,164		100,851		177,682			(66,408)		14,681		0001
Purchased Call/S&P 500 INDEX/SPXC059$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	2,463,000	6101.24		151,967		86,959		149,481			(65,546)		9,274		0001
Purchased Call/S&P 500 INDEX/SPXM13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	3,066,293	5996.66		58,260		32,294		63,924			(26,249)		11,349		0001
Purchased Call/S&P 500 INDEX/SPXD17ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,291,958	6025.99		48,590		29,694		52,715			(19,089)		8,917		0001
Purchased Call/S&P 500 INDEX/SPXD17ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	4,117,519	6025.99		54,763		33,642		59,408			(21,338)		16,128		0001
Purchased Call/S&P 500 INDEX/SPXC05GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,081,900	5712.2		32,478		23,978		40,772			(8,542)		8,936		0001
Purchased Call/S&P 500 INDEX/SPXC05B$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	2,824,000	6114.63		68,058		43,034		70,480			(25,428)		11,160		0001
Purchased Call/S&P 500 INDEX/SPXA210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	7,222,000	5954.5		300,435		201,125		345,223			(100,695)		29,403		0001
Purchased Call/S&P 500 INDEX/SPXI00Q$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	3,844,000	6061.48		240,250		144,944		250,204			(95,442)		14,922		0001
Purchased Call/S&P 500 INDEX/SPXI00RSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/11/2026	1	4,193,334	.6069		174,097		108,210		187,199			(66,004)		16,498		0001
Purchased Call/S&P 500 INDEX/SPXC059$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	5,946,145	.6012		331,869		192,521		351,078			(139,494)		22,605		0001
Purchased Call/S&P 500 INDEX/SPXC05ES$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	2,534,844	5675.12		45,374		32,374		58,154			(13,053)		10,697		0001
Purchased Call/S&P 500 INDEX/SPXC057$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	2,060,515	.5950		78,993		43,567		90,759			(35,807)		7,607		0001
Purchased Call/S&P 500 INDEX/SPXC05A$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	3,537,484	6040.53		60,137		35,784		65,434			(24,579)		13,638		0001
Purchased Call/S&P 500 INDEX/SPXD17DS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	4,145,000	5918.25		194,815		102,506		227,842			(92,337)		15,031		0001
Purchased Call/S&P 500 INDEX/SPXD17FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	8,010,165	.6115		323,688		206,552		330,749			(117,381)		31,931		0001
Purchased Call/S&P 500 INDEX/SPXC05ES7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	6,357,966	.5769		231,409		159,859		343,569			(71,794)		26,257		0001
Purchased Call/S&P 500 INDEX/SPXM13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	484,933	5827.04		4,219		2,266		4,966			(1,966)		1,777		0001
Purchased Call/S&P 500 INDEX/SPXD17GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2026	1	2,596,476	5954.5		43,102		28,972		48,601			(14,328)		10,636		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	6,209,000	5996.66		149,637		82,946		165,023			(67,419)		22,981		0001
Purchased Call/S&P 500 INDEX/SPXA210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,935,143	5954.5		110,054		73,675		124,825			(36,886)		20,092		0001
Purchased Call/S&P 500 INDEX/SPXC05GS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	4,485,129	5663		184,370		134,180		249,523			(51,158)		19,036		0001
Purchased Call/S&P 500 INDEX/SPXD17GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	3,482,544	5572		136,144		95,150		180,779			(41,142)		14,526		0001
Purchased Call/S&P 500 INDEX/SPXN135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	10,878,411	5638.94		134,892		95,549		174,902			(40,023)		45,552		0001
Purchased Call/S&P 500 INDEX/SPXC05A$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/10/2025	02/06/2026	1	3,296,217	6026		124,087		76,042		132,165			(48,122)		12,824		0001
Purchased Call/S&P 500 INDEX/SPXC05FS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/19/2025	03/19/2026	1	2,077,000	5675.29		124,412		89,453		174,275			(35,108)		8,799		0001
Purchased Call/S&P 500 INDEX/SPXC05C$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/04/2025	03/03/2026	1	3,790,619	5850		141,659		95,874		172,878			(45,923)		15,560		0001
Purchased Call/S&P 500 INDEX/SPXC059$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/28/2025	01/27/2026	1	5,537,310	6012		247,924		143,823		264,773			(104,210)		21,051		0001
Purchased Call/S&P 500 INDEX/SPXN136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	1,005,636	5675.29		8,548		6,146		10,841			(2,412)		4,260		0001
Purchased Call/S&P 500 INDEX/SPXM13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,105,000	5942.47		50,731		26,070		57,719			(24,808)		7,513		0001
Purchased Call/S&P 500 INDEX/SPXC05F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	2,670,000	5667.56		60,876		44,304		78,782			(16,891)		11,332		0001
Purchased Call/S&P 500 INDEX/SPXC05D$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/09/2026	1	4,720,891	5770.2		116,606		80,628		144,969			(36,539)		19,613		0001
Purchased Call/S&P 500 INDEX/SPXA21N$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	3,608,334	6128		195,966		125,591		191,219			(70,526)		14,415		0001
Purchased Call/S&P 500 INDEX/SPXD17G$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	856,405	5778.15		7,879		5,339		9,395			(2,547)		3,523		0001
Purchased Call/S&P 500 INDEX/SPXC05D$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	4,965,000	5770.2		122,636		84,482		152,593			(38,745)		20,504		0001
Purchased Call/S&P 500 INDEX/SPXM13VS$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,743,051	5937		113,139		62,715		124,125			(50,975)		10,152		0001
Purchased Call/S&P 500 INDEX/SPXC05ESV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/17/2025	03/13/2026	1	1,407,988	5522		59,186		42,040		74,348			(17,215)		5,896		0001
Purchased Call/S&P 500 INDEX/SPXD17ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	1,760,366	6083.57		38,376		23,387		40,284			(15,140)		6,849		0001
Purchased Call/S&P 500 INDEX/SPXD17D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	2,328,000	5827.04		123,151		66,156		153,615			(57,381)		8,530		0001
Purchased Call/S&P 500 INDEX/SPXI00T$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/26/2026	1	5,322,000	5956.06		202,236		133,710		231,358			(68,705)		21,623		0001
Purchased Call/S&P 500 INDEX/SPXM13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	2,435,000	5996.66		56,736		31,728		62,263			(25,284)		9,102		0001
Purchased Call/S&P 500 INDEX/SPXC05GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	1,891,405	5663		61,212		44,549		81,284			(16,985)		8,028		0001
Purchased Call/S&P 500 INDEX/SPXA21KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/16/2025	01/16/2026	1	2,772,000	5937.34		81,220		44,896		93,250			(36,716)		10,260		0001
Purchased Call/S&P 500 INDEX/SPXA21KS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/26/2026	1	4,263,797	6101.24		96,788		55,727		99,956			(41,405)		16,171		0001
Purchased Call/S&P 500 INDEX/SPXD17ES5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2026	1	1,047,998	6044		60,092		35,388		62,043			(24,928)		4,003		0001
Purchased Call/S&P 500 INDEX/SPXI00T$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2026	1	2,038,000	6013.13		122,688		80,102		135,333			(43,125)		8,228		0001
Purchased Call/S&P 500 INDEX/SPXI00T$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/26/2026	1	3,308,000	5956.06		114,126		75,455		130,027			(38,772)		13,440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17ES4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2026	1	2,047,326	.6039		75,282		44,333		79,232			(31,230)		7,820		0001
Purchased Call/S&P 500 INDEX/SPXI00TS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2026	1	3,812,000	6013.13		108,642		70,932		119,098			(38,188)		15,391		0001
Purchased Call/S&P 500 INDEX/SPXA21JSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,392,000	5827.04		195,005		104,003		240,662			(91,609)		15,969		0001
Purchased Call/S&P 500 INDEX/SPXN136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,032,000	5662.89		109,728		79,636		150,887			(30,664)		8,624		0001
Purchased Call/S&P 500 INDEX/SPXI00YSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/20/2026	1	3,524,000	5667.56		202,982		147,726		285,280			(56,322)		14,957		0001
Purchased Call/S&P 500 INDEX/SPXA21JSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	6,765,000	5827.04		332,838		177,514		412,967			(156,361)		24,596		0001
Purchased Call/S&P 500 INDEX/SPXD17ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	1,963,000	6083.57		123,276		75,127		125,047			(48,635)		7,637		0001
Purchased Call/S&P 500 INDEX/SPXI00SSM	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/19/2025	07/28/2025	1	6,125,000	.5750		31,790		5,467		6,769			(26,192)		8,482		0001
Purchased Call/S&P 500 INDEX/SPXD17DSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	5,389,000	5827.04		316,873		168,999		399,745			(148,861)		19,593		0001
Purchased Call/S&P 500 INDEX/SPXI00YS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	5,052,191	.5522		221,101		156,613		291,906			(65,601)		21,155		0001
Purchased Call/S&P 500 INDEX/SPXD17ES9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	5,439,000	6061.48		206,682		124,692		220,394			(82,107)		21,113		0001
Purchased Call/S&P 500 INDEX/SPXD17FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	3,771,000	6115.07		196,469		123,885		196,767			(73,743)		14,902		0001
Purchased Call/S&P 500 INDEX/SPXI00USY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	2,589,000	5954.5		90,097		60,561		107,262			(29,951)		10,606		0001
Purchased Call/S&P 500 INDEX/SPXI00IWS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	2,740,000	5572.07		158,098		110,190		225,686			(48,079)		11,429		0001
Purchased Call/S&P 500 INDEX/SPXA21KSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,392,000	6101.24		263,081		150,541		258,831			(113,472)		16,538		0001
Purchased Call/S&P 500 INDEX/SPXI00YS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2026	1	2,798,000	5638.94		137,382		97,643		189,668			(40,428)		11,785		0001
Purchased Call/S&P 500 INDEX/SPXI00USR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/27/2026	1	4,088,000	5954.5		114,873		76,901		132,263			(38,501)		16,643		0001
Purchased Call/S&P 500 INDEX/SPXA21JSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,689,000	5827.04		119,101		63,980		143,966			(55,494)		17,180		0001
Purchased Call/S&P 500 INDEX/SPXA21LS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/23/2026	1	2,278,495	.6104		108,738		62,395		120,413			(46,387)		8,579		0001
Purchased Call/S&P 500 INDEX/SPXN132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	2,241,000	5955.25		35,856		23,608		40,074			(12,279)		9,086		0001
Purchased Call/S&P 500 INDEX/SPXN136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,279,603	5662.89		40,349		29,284		51,468			(11,276)		9,675		0001
Purchased Call/S&P 500 INDEX/SPXN137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	6,119,000	5776.65		277,803		204,334		355,500			(73,827)		26,216		0001
Purchased Call/S&P 500 INDEX/SPXA210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2026	1	4,199,475	.5599		152,303		107,458		218,049			(45,607)		17,550		0001
Purchased Call/S&P 500 INDEX/SPXD17ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	4,609,000	6071.17		261,791		154,464		272,420			(108,303)		17,646		0001
Purchased Call/S&P 500 INDEX/SPXI00USJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2026	1	1,655,560	.5955		59,289		39,471		71,113			(20,090)		6,712		0001
Purchased Call/S&P 500 INDEX/SPXI00IWT	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	2,589,000	5572.07		151,974		105,921		217,774			(46,217)		10,799		0001
Purchased Call/S&P 500 INDEX/SPXA21LSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	2,666,000	6071.17		67,983		40,112		72,058			(28,124)		10,207		0001
Purchased Call/S&P 500 INDEX/SPXN131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	280,093	5983.25		2,353		1,543		2,565			(812)		1,133		0001
Purchased Call/S&P 500 INDEX/SPXA21MS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2025	02/03/2026	1	5,485,032	.5995		313,424		187,881		337,983			(125,714)		21,195		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	3,465,391	5861.57		77,971		52,053		90,636			(26,275)		14,109		0001
Purchased Call/S&P 500 INDEX/SPXD17DSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	4,433,000	5827.04		260,217		139,786		327,692			(121,246)		16,242		0001
Purchased Call/S&P 500 INDEX/SPXD17ES3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	3,902,000	6071.17		232,559		137,216		240,539			(96,209)		14,939		0001
Purchased Call/S&P 500 INDEX/SPXI00USM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	4,613,975	5956		238,366		158,910		293,010			(80,547)		18,746		0001
Purchased Call/S&P 500 INDEX/SPXD17ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	7,867,040	6025.99		104,632		63,942		113,576			(41,105)		30,608		0001
Purchased Call/S&P 500 INDEX/SPXN131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	3,013,000	6013.13		49,715		32,314		53,607			(17,619)		12,088		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	5,495,000	5693.31		221,998		165,422		292,224			(57,780)		23,631		0001
Purchased Call/S&P 500 INDEX/SPXM13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	2,556,404	5996.66		45,504		25,447		49,752			(20,279)		9,556		0001
Purchased Call/S&P 500 INDEX/SPXD17HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/13/2026	1	5,322,000	5638.94		87,281		61,824		112,810			(25,897)		22,285		0001
Purchased Call/S&P 500 INDEX/SPXA211SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,881,458	5869		108,408		55,710		123,505			(53,013)		10,285		0001
Purchased Call/S&P 500 INDEX/SPXN137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	2,408,000	5667.56		66,220		48,342		86,408			(18,224)		10,278		0001
Purchased Call/S&P 500 INDEX/SPXC056S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	3,172,000	5942.47		99,601		51,184		114,474			(48,706)		11,322		0001
Purchased Call/S&P 500 INDEX/SPXC056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,834,000	5909.03		116,092		60,765		137,760			(55,343)		6,633		0001
Purchased Call/S&P 500 INDEX/SPXC059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	1,781,562	6101		94,246		54,231		97,831			(40,055)		6,708		0001
Purchased Call/S&P 500 INDEX/SPXC05DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,225,294	5770.2		43,616		30,046		54,245			(13,780)		9,190		0001
Purchased Call/S&P 500 INDEX/SPXA21MSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,178,000	6144.15		139,545		89,570		139,832			(50,083)		16,726		0001
Purchased Call/S&P 500 INDEX/SPXA210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,980,000	5954.5		276,888		185,361		318,855			(92,803)		20,275		0001
Purchased Call/S&P 500 INDEX/SPXC05GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,037,859	5663		154,058		112,120		207,111			(42,747)		17,138		0001
Purchased Call/S&P 500 INDEX/SPXD17ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2025	02/03/2026	1	2,323,000	5994.57		127,533		76,239		142,349			(51,362)		8,976		0001
Purchased Call/S&P 500 INDEX/SPXA210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,149,575	5955		110,517		74,191		140,593			(36,431)		8,752		0001
Purchased Call/S&P 500 INDEX/SPXI00USI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	3,337,000	5861.57		145,827		97,353		175,527			(49,142)		13,586		0001
Purchased Call/S&P 500 INDEX/SPXI00VS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	2,673,054	5849.72		45,175		30,490		52,844			(14,728)		10,972		0001
Purchased Call/S&P 500 INDEX/SPXI00YSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	4,010,643	5522		229,946		162,878		311,735			(68,226)		16,794		0001
Purchased Call/S&P 500 INDEX/SPXI00VS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	1,959,000	5842.63		123,221		83,845		156,141			(39,498)		8,074		0001
Purchased Call/S&P 500 INDEX/SPXC05FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,066,000	5675.29		78,095		56,151		103,255			(22,038)		8,752		0001
Purchased Call/S&P 500 INDEX/SPXA211S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/02/2025	12/31/2025	1	1,626,119	5886		56,152		28,623		67,439			(27,689)		5,773		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	2,760,102	5668		95,720		69,857		117,992			(25,985)		11,715		0001
Purchased Call/S&P 500 INDEX/SPXA21JSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,775,000	5827.04		223,948		119,439		276,759			(105,206)		17,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC056$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/03/2025	01/05/2026	1	3,467,000	5942.47		173,003		89,600		199,664			(83,909)		12,474		0001
Purchased Call/S&P 500 INDEX/SPXA21PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	5,963,000	5580.94		143,708		107,382		191,189			(37,111)		25,643		0001
Purchased Call/S&P 500 INDEX/SPX9155$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2025	02/25/2026	1	782,117	5964		32,979		22,078		40,913			(10,932)		3,171		0001
Purchased Call/S&P 500 INDEX/SPXD17D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/23/2026	1	3,508,161	6118.71		42,449		24,223		43,529			(18,375)		13,210		0001
Purchased Call/S&P 500 INDEX/SPXA21KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/16/2025	01/16/2026	1	1,879,000	5937.34		64,074		35,419		73,692			(28,965)		6,954		0001
Purchased Call/S&P 500 INDEX/SPXC056$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/03/2025	01/02/2026	1	4,296,000	5942.47		152,920		78,584		176,056			(74,779)		15,119		0001
Purchased Call/S&P 500 INDEX/SPX9155$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	2,807,866	5850		159,653		108,052		197,669			(51,756)		11,526		0001
Purchased Call/S&P 500 INDEX/SPXD17D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	1	3,104,000	5827.04		169,168		90,223		211,916			(79,472)		11,286		0001
Purchased Call/S&P 500 INDEX/SPXN132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2026	1	5,454,196	5961		218,173		144,042		250,690			(74,323)		22,114		0001
Purchased Call/S&P 500 INDEX/SPXN138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	2,429,996	5611.85		30,132		22,661		39,027			(7,512)		10,527		0001
Purchased Call/S&P 500 INDEX/SPX9156$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,413,006	5843		94,606		64,910		124,777			(30,149)		9,945		0001
Purchased Call/S&P 500 INDEX/SPXD17E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/30/2026	1	6,758,000	6071.17		312,895		184,617		330,000			(129,444)		25,873		0001
Purchased Call/S&P 500 INDEX/SPXI100V$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	2,139,900	5849.72		46,436		31,341		54,881			(15,139)		8,784		0001
Purchased Call/S&P 500 INDEX/SPXA21JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,664,888	5827.04		46,103		24,766		55,024			(21,481)		9,764		0001
Purchased Call/S&P 500 INDEX/SPX9155$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	2,268,950	5955		97,707		64,509		110,624			(33,285)		9,199		0001
Purchased Call/S&P 500 INDEX/SPXN131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	2,152,822	5983.25		37,459		24,560		41,044			(12,931)		8,710		0001
Purchased Call/S&P 500 INDEX/SPX9155$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	3,713,000	5778.15		219,810		148,962		283,727			(71,062)		15,272		0001
Purchased Call/S&P 500 INDEX/SPXA210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	7,093,000	5778.15		292,941		198,522		368,868			(94,704)		29,174		0001
Purchased Call/S&P 500 INDEX/SPX9155$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,528,000	5861.57		147,130		98,222		179,187			(49,581)		10,292		0001
Purchased Call/S&P 500 INDEX/SPX9155$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/04/2026	1	2,192,084	5778		127,637		86,737		155,207			(41,026)		9,016		0001
Purchased Call/S&P 500 INDEX/SPXA210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	3,575,558	5862		129,924		86,977		155,776			(43,546)		14,557		0001
Purchased Call/S&P 500 INDEX/SPXI100Z$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	4,786,468	5668		278,697		203,395		357,789			(75,657)		20,315		0001
Purchased Call/S&P 500 INDEX/SPXN136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	2,656,036	5675		109,273		79,223		146,741			(30,621)		11,251		0001
Purchased Call/S&P 500 INDEX/SPXA21PSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2025	03/30/2026	1	5,586,579	5580.94		134,637		100,885		179,085			(34,485)		24,157		0001
Purchased Call/S&P 500 INDEX/SPXN138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	3,973,856	5768		131,702		96,776		164,734			(35,097)		16,994		0001
Purchased Call/S&P 500 INDEX/SPXA21PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/24/2025	03/24/2026	1	6,151,000	5767.57		306,320		224,466		400,286			(82,245)		26,304		0001
Purchased Call/S&P 500 INDEX/SPXC056$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/07/2025	01/02/2026	1	1,194,743	5942		63,942		33,043		76,116			(30,906)		4,264		0001
Purchased Call/S&P 500 INDEX/SPXC056$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2026	1	2,382,000	5918.25		81,464		42,864		94,852			(38,612)		8,638		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17F$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,107,000	6051.97		170,851		106,370		184,363			(64,596)		16,194		0001
Purchased Call/S&P 500 INDEX/SPXN137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	1,923,000	5776.65		99,419		73,126		128,905			(26,421)		8,239		0001
Purchased Call/S&P 500 INDEX/SPXN137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	6,066,000	5776.65		351,828		258,783		464,875			(93,499)		25,989		0001
Purchased Call/S&P 500 INDEX/SPXN139$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	1,933,000	5611.85		64,756		48,700		86,919			(16,145)		8,374		0001
Purchased Call/S&P 500 INDEX/SPXD17D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	2,377,000	5918.25		106,014		55,782		123,892			(50,248)		8,620		0001
Purchased Call/S&P 500 INDEX/SPXD17D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/26/2026	1	2,020,000	6101.24		61,206		35,240		63,121			(26,183)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXN139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	1,646,377	5581		83,830		62,814		115,135			(21,132)		7,080		0001
Purchased Call/S&P 500 INDEX/SPXC056$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/03/2025	01/05/2026	1	2,769,000	5942.47		102,176		52,918		117,665			(49,557)		9,963		0001
Purchased Call/S&P 500 INDEX/SPXI000$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	01/30/2026	1	3,969,472	6040.53		101,222		59,889		110,164			(41,712)		15,197		0001
Purchased Call/S&P 500 INDEX/SPXD17G$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,211,528	5615		133,499		93,190		181,603			(40,454)		13,369		0001
Purchased Call/S&P 500 INDEX/SPXD17D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	2,594,063	6039.31		29,572		17,271		31,806			(12,315)		9,908		0001
Purchased Call/S&P 500 INDEX/SPXD17H$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	2,715,000	5667.56		134,121		97,610		183,958			(37,215)		11,523		0001
Purchased Call/S&P 500 INDEX/SPXD17F$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,314,000	6051.97		236,839		147,453		254,629			(89,544)		17,010		0001
Purchased Call/S&P 500 INDEX/SPX9155$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/26/2026	1	1,447,674	5956		61,933		41,404		75,532			(20,815)		5,882		0001
Purchased Call/S&P 500 INDEX/SPXD17H$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,466,000	5614.66		121,310		86,889		163,290			(34,565)		14,655		0001
Purchased Call/S&P 500 INDEX/SPXD17G$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,092,224	5954.5		49,476		33,121		55,716			(16,582)		12,589		0001
Purchased Call/S&P 500 INDEX/SPXA21I$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	4,417,000	5918.25		162,987		85,971		189,109			(77,040)		16,059		0001
Purchased Call/S&P 500 INDEX/SPXA21J$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,209,520	5827.04		94,293		50,653		113,742			(43,935)		15,424		0001
Purchased Call/S&P 500 INDEX/SPXA21J$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,107,000	5827.04		119,620		63,797		146,749			(56,195)		11,296		0001
Purchased Call/S&P 500 INDEX/SPXI00P$U	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/29/2025	07/03/2025	1	12,150,000	5700		30,180		395		101			(29,596)		5,508		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	2,583,710	5666		169,723		123,865		221,199			(46,074)		10,966		0001
Purchased Call/S&P 500 INDEX/SPXD17H$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	3,904,483	5675		200,256		143,277		290,524			(57,216)		16,477		0001
Purchased Call/S&P 500 INDEX/SPXD17H$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,159,000	5667.56		134,258		97,710		180,973			(37,253)		13,408		0001
Purchased Call/S&P 500 INDEX/SPXI000$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	2,666,463	5836.22		61,862		33,402		74,775			(28,473)		9,795		0001
Purchased Call/S&P 500 INDEX/SPX9157$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,613,229	5693		94,761		70,807		133,519			(24,471)		11,238		0001
Purchased Call/S&P 500 INDEX/SPXA211$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	5,243,000	5918.25		134,221		70,798		154,694			(63,443)		19,063		0001
Purchased Call/S&P 500 INDEX/SPXI000$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/04/2026	1	5,889,631	6037.88		149,597		89,840		163,521			(59,839)		22,810		0001
Purchased Call/S&P 500 INDEX/SPXA21L$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	2,771,649	6012.28		32,705		18,921		36,282			(13,799)		10,537		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/25/2026	1	4,743,138	.5775		240,542		177,416		336,956			(63,440)		20,322		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	3,401,402	5949.91		75,511		41,188		85,891			(34,342)		12,558		0001
Purchased Call/S&P 500 INDEX/SPXD17II$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,131,000	5667.56		161,560		117,579		222,755			(44,828)		13,289		0001
Purchased Call/S&P 500 INDEX/SPX9152$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	7,083,000	6025.99		329,360		202,334		354,458			(128,334)		27,744		0001
Purchased Call/S&P 500 INDEX/SPX9151$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/04/2026	1	1,920,046	.6038		75,678		45,955		79,145			(30,021)		7,436		0001
Purchased Call/S&P 500 INDEX/SPX815Y$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	5,945,000	5868.55		278,821		142,886		334,925			(136,737)		21,219		0001
Purchased Call/S&P 500 INDEX/SPXD17HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/13/2026	1	1,793,183	.5639		72,860		51,898		100,631			(21,048)		7,509		0001
Purchased Call/S&P 500 INDEX/SPXI000$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	01/16/2025	01/16/2026	1	3,435,000	5937.34		207,818		114,877		243,272			(93,945)		12,714		0001
Purchased Call/S&P 500 INDEX/SPX815Z$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	5,404,000	6101.24		294,518		168,530		290,491			(127,031)		20,348		0001
Purchased Call/S&P 500 INDEX/SPX9156$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	5,931,000	5770.2		272,233		187,538		346,439			(86,008)		24,494		0001
Purchased Call/S&P 500 INDEX/SPX9155$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	9,713,000	5778.15		448,741		304,105		565,905			(145,072)		39,951		0001
Purchased Call/S&P 500 INDEX/SPX9150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,510,000	6101.24		132,678		76,390		133,399			(56,759)		13,312		0001
Purchased Call/S&P 500 INDEX/SPX9151$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	2,182,000	6040.53		126,992		75,137		134,523			(52,332)		8,354		0001
Purchased Call/S&P 500 INDEX/SPX9152$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	4,628,694	.6066		187,423		115,975		195,203			(71,571)		18,171		0001
Purchased Call/S&P 500 INDEX/SPX9154$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,047,000	5956.06		109,310		72,271		124,217			(37,135)		8,317		0001
Purchased Call/S&P 500 INDEX/SPX9158$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	6,404,974	.5693		246,499		184,189		350,123			(63,656)		27,544		0001
Purchased Call/S&P 500 INDEX/SPXI00V$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/06/2025	03/06/2026	1	4,031,000	5738.52		165,271		113,538		212,731			(52,524)		16,647		0001
Purchased Call/S&P 500 INDEX/SPX9151$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	2,732,000	6083.57		120,754		73,590		123,424			(47,640)		10,629		0001
Purchased Call/S&P 500 INDEX/SPX9157$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2025	03/20/2026	1	4,194,002	.5664		220,817		160,706		307,459			(61,271)		17,800		0001
Purchased Call/S&P 500 INDEX/SPXD176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	2,678,737	.5862		108,931		72,923		130,419			(36,510)		10,906		0001
Purchased Call/S&P 500 INDEX/SPXD17ES$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,003,831	6051.97		22,042		13,723		23,649			(8,334)		7,901		0001
Purchased Call/S&P 500 INDEX/SPX9153$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,561,055	.6066		132,328		81,883		137,177			(50,532)		10,054		0001
Purchased Call/S&P 500 INDEX/SPX9154$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,315,000	6013.13		122,232		79,451		132,923			(43,318)		9,288		0001
Purchased Call/S&P 500 INDEX/SPX9157$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2025	03/17/2026	1	4,767,101	.5675		249,035		178,177		359,281			(71,153)		20,117		0001
Purchased Call/S&P 500 INDEX/SPX9151$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	6,788,000	6083.57		318,357		194,013		325,158			(125,598)		26,410		0001
Purchased Call/S&P 500 INDEX/SPX9151$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	2,576,129	.6061		92,548		56,300		96,580			(36,612)		10,000		0001
Purchased Call/S&P 500 INDEX/SPX9154$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	2,426,725	.6144		86,477		55,970		86,208			(30,885)		9,715		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9156$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	4,395,000	5770.2		222,387		153,200		284,880			(70,260)		18,150		0001
Purchased Call/S&P 500 INDEX/SPXI000$D	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/13/2025	07/25/2025	1	11,660,000	5600		78,440		9,856		4,788			(68,279)		15,258		0001
Purchased Call/S&P 500 INDEX/SPXI00U8H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/27/2026	1	2,688,000	5861.57		100,800		67,293		120,550			(33,968)		10,944		0001
Purchased Call/S&P 500 INDEX/SPX9152$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,669,000	6025.99		156,670		95,743		167,819			(61,549)		10,384		0001
Purchased Call/S&P 500 INDEX/SPX9157$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,314,000	5580.94		119,634		89,393		167,822			(30,894)		9,951		0001
Purchased Call/S&P 500 INDEX/SPXI00T$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,015,000	6013.13		118,885		77,275		131,470			(42,132)		8,084		0001
Purchased Call/S&P 500 INDEX/SPXI000$F	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/13/2025	08/22/2025	1	5,830,000	5600		41,000		9,735		8,725			(31,167)		11,108		0001
Purchased Call/S&P 500 INDEX/SPX9150$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	3,063,138	6042		133,660		78,711		137,803			(55,447)		11,700		0001
Purchased Call/S&P 500 INDEX/SPX9150$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,477,000	6040.53		152,988		90,518		162,914			(63,045)		13,312		0001
Purchased Call/S&P 500 INDEX/SPXD17H$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/20/2026	1	1,909,000	5662.89		69,679		50,570		92,245			(19,472)		8,102		0001
Purchased Call/S&P 500 INDEX/SPX9153$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,083,000	6117.52		191,121		123,884		190,922			(68,070)		20,393		0001
Purchased Call/S&P 500 INDEX/SPX9153$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,232,061	6115		231,373		146,300		227,218			(86,447)		16,724		0001
Purchased Call/S&P 500 INDEX/SPX9154$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	4,865,000	6117.52		230,601		149,475		228,155			(82,132)		19,518		0001
Purchased Call/S&P 500 INDEX/SPX9154$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	3,417,000	6013.13		174,950		114,224		190,071			(61,495)		13,796		0001
Purchased Call/S&P 500 INDEX/SPX9157$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,310,000	5712.2		133,724		98,727		173,511			(35,171)		14,208		0001
Purchased Call/S&P 500 INDEX/SPXI00H$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	11,314,000	5572.07		455,954		317,786		625,660			(138,660)		47,191		0001
Purchased Call/S&P 500 INDEX/SPXI000$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/16/2026	1	2,542,000	5937.34		147,690		81,640		172,731			(66,764)		9,408		0001
Purchased Call/S&P 500 INDEX/SPXI00S8L	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	02/19/2025	07/02/2025	1	6,125,000	5750		29,340		224		39			(28,899)		2,267		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	2,520,136	5667.56		42,842		31,276		54,870			(11,790)		10,757		0001
Purchased Call/S&P 500 INDEX/SPXI00S$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	2,087,760	6054		122,771		77,288		125,333			(46,208)		8,232		0001
Purchased Call/S&P 500 INDEX/SPX9150$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	5,527,000	6039.31		315,592		184,313		332,752			(131,424)		21,111		0001
Purchased Call/S&P 500 INDEX/SPX9156$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	2,464,000	5738.52		135,520		93,100		177,517			(43,069)		10,176		0001
Purchased Call/S&P 500 INDEX/SPX9157$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	4,066,000	5712.2		219,971		162,403		294,288			(57,855)		17,453		0001
Purchased Call/S&P 500 INDEX/SPXC058$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	6,737,000	5996.66		328,092		181,867		368,236			(147,822)		24,935		0001
Purchased Call/S&P 500 INDEX/SPXI00X$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	3,041,000	5638.94		104,610		74,099		140,328			(31,038)		12,734		0001
Purchased Call/S&P 500 INDEX/SPX9150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,113,000	6101.24		72,265		41,607		72,667			(30,914)		8,014		0001
Purchased Call/S&P 500 INDEX/SPX9156$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,792,000	5770.2		226,762		156,214		295,238			(71,642)		15,660		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9155$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	4,255,000	5842.63		233,600		158,951		288,792			(74,880)		17,537		0001
Purchased Call/S&P 500 INDEX/SPX9155$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/25/2026	1	2,775,147	5955		107,255		71,403		127,244			(36,342)		11,252		0001
Purchased Call/S&P 500 INDEX/SPX9156$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,059,000	5738.52		186,714		128,269		240,233			(59,339)		16,763		0001
Purchased Call/S&P 500 INDEX/SPXI00PSE	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/23/2025	08/27/2025	1	12,150,000	5800		66,220		17,804		33,394			(48,439)		24,217		0001
Purchased Call/S&P 500 INDEX/SPX815Z$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	3,781,000	6086.37		143,678		81,140		146,324			(62,588)		14,202		0001
Purchased Call/S&P 500 INDEX/SPXC05HSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2025	03/31/2026	1	2,023,000	5611.85		54,823		41,231		72,726			(13,668)		8,764		0001
Purchased Call/S&P 500 INDEX/SPXA21MSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,776,000	6144.15		330,965		212,437		318,506			(118,785)		23,124		0001
Purchased Call/S&P 500 INDEX/SPXI00X$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	3,489,000	5599.3		124,906		87,400		169,264			(37,643)		14,581		0001
Purchased Call/S&P 500 INDEX/SPXI00X$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	1,941,000	5521.52		114,325		80,756		168,874			(34,141)		8,128		0001
Purchased Call/S&P 500 INDEX/SPX9150$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	3,427,000	6039.31		151,131		88,264		160,559			(62,937)		13,090		0001
Purchased Call/S&P 500 INDEX/SPX9150$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	7,746,000	6039.31		359,414		209,906		381,734			(149,674)		29,586		0001
Purchased Call/S&P 500 INDEX/SPX9150$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/28/2026	1	2,069,086	6068		79,255		46,196		84,161			(33,096)		7,884		0001
Purchased Call/S&P 500 INDEX/SPX9155$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	2,426,690	5862		137,469		92,028		167,345			(46,075)		9,880		0001
Purchased Call/S&P 500 INDEX/SPX9150$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	2,753,000	6040.53		114,525		67,761		122,013			(47,194)		10,540		0001
Purchased Call/S&P 500 INDEX/SPX9154$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	2,593,000	6117.52		149,616		96,981		146,555			(53,288)		10,403		0001
Purchased Call/S&P 500 INDEX/SPX9155$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,832,000	5956.06		167,938		111,033		191,529			(57,053)		11,506		0001
Purchased Call/S&P 500 INDEX/SPX9151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	2,691,297	6061		109,339		66,515		114,074			(43,255)		10,447		0001
Purchased Call/S&P 500 INDEX/SPX9154$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,619,107	6119		105,566		68,618		112,625			(37,412)		10,508		0001
Purchased Call/S&P 500 INDEX/SPXA21K$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	3,833,000	5949.91		97,742		53,314		111,257			(44,452)		14,151		0001
Purchased Call/S&P 500 INDEX/SPXA21L$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	5,037,656	6042		271,038		160,811		296,814			(110,367)		19,287		0001
Purchased Call/S&P 500 INDEX/SPX9153$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	17,964,000	6114.63		831,733		525,915		830,106			(310,757)		70,989		0001
Purchased Call/S&P 500 INDEX/SPX9153$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,217,237	6066		124,012		76,736		128,120			(47,356)		8,704		0001
Purchased Call/S&P 500 INDEX/SPXA21NS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	5,723,876	6013.13		127,642		82,968		139,024			(45,236)		22,964		0001
Purchased Call/S&P 500 INDEX/SPXA21NS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	9,158,000	6013.13		234,445		153,067		255,670			(82,407)		36,975		0001
Purchased Call/S&P 500 INDEX/SPXI00X$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	3,297,000	5521.52		118,692		83,841		165,451			(35,445)		13,806		0001
Purchased Call/S&P 500 INDEX/SPX9155$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	2,000,712	5955		77,388		52,096		95,837			(25,366)		8,145		0001
Purchased Call/S&P 500 INDEX/SPX9157$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,333,000	5580.94		194,647		145,445		279,108			(50,266)		14,333		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,549,000	5954.5		107,811		72,174		122,843			(36,135)		18,520		0001
Purchased Call/S&P 500 INDEX/SPXA210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	4,101,000	5778.15		153,788		104,220		192,113			(49,718)		16,868		0001
Purchased Call/S&P 500 INDEX/SPXA21PSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/25/2025	03/24/2026	1	4,377,586	5768		237,438		174,471		311,759			(63,273)		18,720		0001
Purchased Call/S&P 500 INDEX/SPXI00U8E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	4,497,000	5861.57		114,224		76,255		134,448			(38,492)		18,309		0001
Purchased Call/S&P 500 INDEX/SPXI00N8H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,711,239	5918.25		37,686		19,829		43,190			(17,862)		9,832		0001
Purchased Call/S&P 500 INDEX/SPXA21NS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	4,873,016	.6130		210,977		135,212		209,850			(75,929)		19,467		0001
Purchased Call/S&P 500 INDEX/SPXA21JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	5,653,857	5842.91		143,043		77,629		172,373			(65,447)		20,821		0001
Purchased Call/S&P 500 INDEX/SPXI00YS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	2,159,000	5638.94		125,006		88,546		177,045			(37,090)		9,041		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	03/21/2025	03/18/2026	1	1,864,067	.5615		85,968		62,435		115,875			(23,986)		7,881		0001
Purchased Call/S&P 500 INDEX/SPXC05CSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	8,526,131	.5983		364,458		239,616		415,697			(125,157)		34,496		0001
Purchased Call/S&P 500 INDEX/SPXA211SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	2,469,000	5918.25		91,106		47,937		105,737			(43,182)		8,954		0001
Purchased Call/S&P 500 INDEX/SPXD17HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	1	4,222,000	5614.66		238,543		170,857		337,604			(67,968)		17,851		0001
Purchased Call/S&P 500 INDEX/SPXC058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,455,000	5996.66		135,516		75,119		151,201			(61,057)		9,086		0001
Purchased Call/S&P 500 INDEX/SPXC058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	5,293,000	5996.66		271,002		150,221		303,032			(122,100)		19,590		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	1	2,252,478	5614.66		24,777		17,747		31,816			(7,060)		9,524		0001
Purchased Call/S&P 500 INDEX/SPXA21KS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026	1	986,555	.5950		27,185		14,993		30,982			(12,323)		3,642		0001
Purchased Call/S&P 500 INDEX/SPXD17FSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	3,522,000	6051.97		201,811		125,645		216,413			(76,301)		13,888		0001
Purchased Call/S&P 500 INDEX/SPXA21PSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/25/2025	03/25/2026	1	3,583,000	5776.65		199,573		146,793		262,968			(53,037)		15,351		0001
Purchased Call/S&P 500 INDEX/SPX9154S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	2,977,000	6117.52		161,353		104,589		158,497			(57,468)		11,944		0001
Purchased Call/S&P 500 INDEX/SPX9156SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2026	1	2,328,000	5770.2		143,405		99,159		187,005			(44,936)		9,672		0001
Purchased Call/S&P 500 INDEX/SPXI00TS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,082,000	6013.13		56,422		36,674		61,730			(19,996)		8,353		0001
Purchased Call/S&P 500 INDEX/SPXA211S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	5,101,000	5942.47		226,995		116,650		260,656			(111,003)		18,207		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	3,421,716	.5992		192,227		106,853		207,562			(85,434)		12,664		0001
Purchased Call/S&P 500 INDEX/SPXI00TS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,204,000	6013.13		135,105		87,818		149,103			(47,881)		8,842		0001
Purchased Call/S&P 500 INDEX/SPXD17FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	2,665,000	6051.97		158,568		98,722		169,710			(59,952)		10,508		0001
Purchased Call/S&P 500 INDEX/SPXI00XS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,529,000	5599.3		154,016		107,769		222,063			(46,416)		10,569		0001
Purchased Call/S&P 500 INDEX/SPXI00W8E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	2,750,299	5614.56		45,105		31,312		58,736			(13,840)		11,449		0001
Purchased Call/S&P 500 INDEX/SPX9157SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	7,155,000	5712.2		358,466		264,652		474,068			(94,281)		30,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	3,305,000	6115.07		125,590		79,191		128,446			(47,139)		13,061		0001
Purchased Call/S&P 500 INDEX/SPXD17HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	1,992,421	5614.66		32,676		23,404		42,389			(9,310)		8,424		0001
Purchased Call/S&P 500 INDEX/SPXI00XSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	3,525,000	5521.52		200,573		141,679		294,286			(59,897)		14,761		0001
Purchased Call/S&P 500 INDEX/SPXC05AS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,229,639	6040.53		46,154		27,308		50,280			(19,019)		8,536		0001
Purchased Call/S&P 500 INDEX/SPXC059B5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	2,561,000	6118.71		152,380		86,953		147,344			(65,962)		9,643		0001
Purchased Call/S&P 500 INDEX/SPXC059SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	4,631,000	6101.24		263,967		151,981		263,444			(112,923)		17,563		0001
Purchased Call/S&P 500 INDEX/SPXC05FSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	3,847,650	5615		218,983		157,281		288,066			(61,965)		16,268		0001
Purchased Call/S&P 500 INDEX/SPXC05GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2026	1	1,755,000	5767.57		48,789		35,752		61,354			(13,100)		7,505		0001
Purchased Call/S&P 500 INDEX/SPXC059SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	2,092,273	6012		88,041		51,073		94,157			(37,006)		7,954		0001
Purchased Call/S&P 500 INDEX/SPXC05CSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	3,485,000	5955.25		127,203		83,750		145,187			(43,563)		14,130		0001
Purchased Call/S&P 500 INDEX/SPXI00QSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/04/2026	1	2,558,000	6037.88		90,042		54,075		98,533			(36,017)		9,907		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	5,094,971	5763		232,576		160,665		356,797			(72,156)		21,041		0001
Purchased Call/S&P 500 INDEX/SPXI00T$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,886,000	6013.13		98,413		63,968		108,688			(34,877)		11,579		0001
Purchased Call/S&P 500 INDEX/SPXC05ES9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	2,013,800	5770		95,200		65,765		147,905			(29,536)		8,316		0001
Purchased Call/S&P 500 INDEX/SPXI00TSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/23/2026	1	3,420,000	6013.13		198,702		129,731		219,205			(69,843)		13,808		0001
Purchased Call/S&P 500 INDEX/SPXI00US0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,755,000	5954.5		73,559		49,243		84,294			(24,654)		11,216		0001
Purchased Call/S&P 500 INDEX/SPXC05BSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	3,431,000	6117.52		88,177		57,156		90,609			(31,405)		13,765		0001
Purchased Call/S&P 500 INDEX/SPXI00QSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	2,574,000	6061.48		94,466		56,992		101,049			(37,528)		9,992		0001
Purchased Call/S&P 500 INDEX/SPXC05GSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	3,237,000	5712.2		117,827		86,991		152,692			(30,990)		13,894		0001
Purchased Call/S&P 500 INDEX/SPXI00XS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	6,561,000	5599.3		351,014		245,613		494,434			(105,785)		27,420		0001
Purchased Call/S&P 500 INDEX/SPXI00XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	2,769,000	5521.52		148,972		105,230		216,388			(44,488)		11,595		0001
Purchased Call/S&P 500 INDEX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,466,000	5712.2		82,118		60,627		105,616			(21,598)		10,585		0001
Purchased Call/S&P 500 INDEX/SPXC05BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	2,103,787	6129.58		35,975		22,992		36,907			(13,010)		8,404		0001
Purchased Call/S&P 500 INDEX/SPXC05BSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	3,599,000	6117.52		219,179		142,072		216,392			(78,064)		14,439		0001
Purchased Call/S&P 500 INDEX/SPXC05FSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	5,704,495	5615		249,804		179,417		320,813			(70,686)		24,119		0001
Purchased Call/S&P 500 INDEX/SPXI00SS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/19/2025	02/19/2026	1	1,914,000	6144.15		118,094		75,801		112,485			(42,384)		7,663		0001
Purchased Call/S&P 500 INDEX/SPXI00XSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	5,414,000	5521.52		129,936		91,783		176,255			(38,803)		22,671		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	4,667,841	5955.25		105,026		69,150		118,168			(35,968)		18,925		0001
Purchased Call/S&P 500 INDEX/SPXC058SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,017,081	5939		168,393		93,343		187,371			(75,869)		11,167		0001
Purchased Call/S&P 500 INDEX/SPXD17FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	1	4,223,000	6115.07		182,856		115,301		185,723			(68,634)		16,688		0001
Purchased Call/S&P 500 INDEX/SPXC056SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	2,155,000	5942.47		137,705		71,318		157,940			(66,789)		7,754		0001
Purchased Call/S&P 500 INDEX/SPXA21NS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	6,717,000	6013.13		257,261		167,220		282,714			(91,172)		26,948		0001
Purchased Call/S&P 500 INDEX/SPXD17FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	4,894,000	6051.97		237,359		147,777		255,746			(89,741)		19,297		0001
Purchased Call/S&P 500 INDEX/SPXD17FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	6,516,000	6051.97		248,260		154,564		268,003			(93,863)		25,693		0001
Purchased Call/S&P 500 INDEX/SPXD171SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2026	1	1,845,566	5776.65		30,267		22,263		36,987			(8,044)		7,907		0001
Purchased Call/S&P 500 INDEX/SPXI000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/04/2025	02/03/2026	1	2,493,741	5995		111,255		66,692		121,215			(44,624)		9,636		0001
Purchased Call/S&P 500 INDEX/SPXC05BS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	3,588,000	6114.63		64,584		40,837		67,059			(24,130)		14,179		0001
Purchased Call/S&P 500 INDEX/SPXD17DSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2026	1	2,001,000	5827.04		122,061		65,570		154,441			(56,873)		7,332		0001
Purchased Call/S&P 500 INDEX/SPXD17DSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2026	1	2,921,000	5949.91		180,518		98,464		208,349			(82,099)		10,784		0001
Purchased Call/S&P 500 INDEX/SPXD17FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	3,361,000	6051.97		93,772		58,381		100,766			(35,453)		13,253		0001
Purchased Call/S&P 500 INDEX/SPXD17ESC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2026	1	2,967,000	6061.48		158,438		95,586		166,977			(62,941)		11,517		0001
Purchased Call/S&P 500 INDEX/SPXC05DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	3,849,000	5842.63		158,579		107,903		195,352			(50,832)		15,863		0001
Purchased Call/S&P 500 INDEX/SPXC05AS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,859,000	6040.53		97,206		57,514		105,835			(40,057)		10,946		0001
Purchased Call/S&P 500 INDEX/SPXA21NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	1,978,320	6013		75,456		49,183		82,732			(26,336)		7,937		0001
Purchased Call/S&P 500 INDEX/SPXC05ASY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/11/2026	1	3,645,624	6068		195,602		121,576		209,281			(74,157)		14,343		0001
Purchased Call/S&P 500 INDEX/SPXC05ES4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	1,451,846	5739		49,780		34,389		72,692			(15,444)		5,996		0001
Purchased Call/S&P 500 INDEX/SPXD17DS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	5,661,000	5918.25		346,453		182,294		406,143			(164,209)		20,529		0001
Purchased Call/S&P 500 INDEX/SPXC05FSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	2,229,020	5615		76,867		55,208		97,251			(21,751)		9,424		0001
Purchased Call/S&P 500 INDEX/SPXI00USV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,498,000	5954.5		133,393		89,299		154,549			(44,709)		10,170		0001
Purchased Call/S&P 500 INDEX/SPXI00USG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	2,787,000	5861.57		94,479		63,073		112,827			(31,838)		11,347		0001
Purchased Call/S&P 500 INDEX/SPXD17ESG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/06/2026	1	3,301,000	6083.57		111,574		67,995		117,146			(44,018)		12,843		0001
Purchased Call/S&P 500 INDEX/SPXC05CSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	5,253,294	5983		211,501		139,053		240,916			(72,631)		21,255		0001
Purchased Call/S&P 500 INDEX/SPXD17DSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/23/2026	1	3,768,000	6118.71		96,838		55,259		98,778			(41,919)		14,188		0001
Purchased Call/S&P 500 INDEX/SPXD17GSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2026	1	1,975,012	5572.07		31,995		22,300		41,718			(9,730)		8,238		0001
Purchased Call/S&P 500 INDEX/SPXC056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	1,193,578	5975		57,835		30,196		68,922			(27,647)		4,306		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00US7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,599,000	5954.5		93,304		62,462		103,465			(31,272)		10,581		0001
Purchased Call/S&P 500 INDEX/SPXM13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,813,307	6041		56,418		33,473		61,941			(22,973)		6,942		0001
Purchased Call/S&P 500 INDEX/SPXN130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	8,104,000	6114.63		206,652		131,506		212,216			(76,371)		32,305		0001
Purchased Call/S&P 500 INDEX/SPXI00VS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	2,597,000	5849.72		72,976		49,254		87,125			(23,792)		10,660		0001
Purchased Call/S&P 500 INDEX/SPXD17ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,362,000	6083.57		146,208		89,102		148,567			(57,682)		9,190		0001
Purchased Call/S&P 500 INDEX/SPXD17FSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	2,017,828	6115		76,550		48,848		78,371			(27,760)		8,044		0001
Purchased Call/S&P 500 INDEX/SPXC05HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	3,594,914	5580.94		53,564		40,024		69,638			(13,833)		15,459		0001
Purchased Call/S&P 500 INDEX/SPXD17HS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	2,466,123	5579		95,715		67,454		135,939			(28,741)		10,286		0001
Purchased Call/S&P 500 INDEX/SPXI00USN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	2,287,073	5956		121,414		80,943		149,644			(41,027)		9,292		0001
Purchased Call/S&P 500 INDEX/SPXC05GST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/26/2025	03/20/2026	1	1,874,417	5663		76,706		56,294		99,751			(20,512)		7,956		0001
Purchased Call/S&P 500 INDEX/SPXI00W8K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	2,534,000	5572.07		57,775		40,268		76,722			(17,570)		10,569		0001
Purchased Call/S&P 500 INDEX/SPXD17DS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	2,788,000	5827.04		143,582		76,577		179,129			(67,452)		10,137		0001
Purchased Call/S&P 500 INDEX/SPXD17DSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	3,078,253	6039.31		50,483		29,483		54,796			(21,023)		11,758		0001
Purchased Call/S&P 500 INDEX/SPXI00VSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	4,218,000	5842.63		156,066		106,194		191,849			(50,027)		17,384		0001
Purchased Call/S&P 500 INDEX/SPXI00WSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	2,995,000	5614.56		82,363		57,177		108,479			(25,273)		12,468		0001
Purchased Call/S&P 500 INDEX/SPXD17DS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	3,532,000	5918.25		134,922		70,992		157,418			(63,950)		12,808		0001
Purchased Call/S&P 500 INDEX/SPXD17ESY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,485,000	6051.97		39,263		24,445		42,156			(14,845)		9,799		0001
Purchased Call/S&P 500 INDEX/SPXD17HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/18/2025	03/13/2026	1	1,922,879	5639		69,451		49,470		94,898			(20,064)		8,052		0001
Purchased Call/S&P 500 INDEX/SPXC05ESG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	6,838,534	5615		284,817		198,270		387,631			(86,854)		28,467		0001
Purchased Call/S&P 500 INDEX/SPXD17HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	1,759,287	5675		84,339		60,342		120,977			(24,097)		7,424		0001
Purchased Call/S&P 500 INDEX/SPXD17ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	4,615,000	6061.48		225,212		135,872		238,397			(89,468)		17,915		0001
Purchased Call/S&P 500 INDEX/SPXD17ESR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	3,680,474	6025.99		63,304		38,889		68,402			(24,666)		14,416		0001
Purchased Call/S&P 500 INDEX/SPXM13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	4,567,589	5942.47		60,292		31,226		68,498			(29,243)		16,434		0001
Purchased Call/S&P 500 INDEX/SPXM13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,814,215	5942.47		46,153		23,718		52,417			(22,569)		10,045		0001
Purchased Call/S&P 500 INDEX/SPXC05EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	1,931,450	5675.12		42,106		30,042		53,999			(12,113)		8,151		0001
Purchased Call/S&P 500 INDEX/SPXM13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	2,494,684	6083.57		33,179		20,220		34,641			(13,090)		9,706		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	2,456,000	6025.99		40,524		24,765		43,585			(15,920)		9,555		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	4,249,000	6129.58		98,152		62,731		99,947			(35,496)		16,974		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC057$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/16/2025	01/15/2026	1	3,135,707	.5950		174,654		96,327		202,321			(79,170)		11,577		0001
Purchased Call/S&P 500 INDEX/SPXM13V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	2,444,976	6049.24		37,408		21,023		39,667			(16,398)		9,162		0001
Purchased Call/S&P 500 INDEX/SPXI00W$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	3,336,000	5572.07		121,764		84,866		165,608			(37,030)		13,914		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	3,882,170	.5667		157,153		114,691		195,712			(42,662)		16,477		0001
Purchased Call/S&P 500 INDEX/SPXC057$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/14/2025	01/13/2026	1	3,134,050	.5836		125,121		67,745		156,035			(57,404)		11,512		0001
Purchased Call/S&P 500 INDEX/SPXN131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	3,267,000	6013.13		78,735		51,178		85,524			(27,903)		13,107		0001
Purchased Call/S&P 500 INDEX/SPXI00Q$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	2,902,000	6061.48		89,672		54,100		96,496			(35,623)		11,265		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	4,856,672	.5667		215,810		157,499		270,187			(58,585)		20,613		0001
Purchased Call/S&P 500 INDEX/SPXC057$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/08/2025	01/09/2026	1	2,026,000	5918.25		119,737		63,158		140,675			(56,597)		7,366		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	5,204,000	5638.94		280,496		198,684		392,916			(83,224)		21,791		0001
Purchased Call/S&P 500 INDEX/SPXM13S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	2,375,000	5868.55		67,450		34,566		80,081			(33,078)		8,477		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/20/2026	1	3,395,000	5662.89		92,005		66,773		119,719			(25,711)		14,409		0001
Purchased Call/S&P 500 INDEX/SPXI00X$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	4,029,000	5521.52		198,630		140,306		285,609			(59,317)		16,871		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/16/2026	1	1,951,000	5638.94		106,330		75,573		149,150			(31,290)		8,217		0001
Purchased Call/S&P 500 INDEX/SPXC056$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/07/2025	01/06/2026	1	5,407,719	.5975		277,138		144,694		330,481			(132,478)		19,508		0001
Purchased Call/S&P 500 INDEX/SPXN130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,011,786	6114.63		8,094		5,151		8,386			(2,991)		4,033		0001
Purchased Call/S&P 500 INDEX/SPXN134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	391,583	5521.52		3,054		2,158		4,055			(912)		1,640		0001
Purchased Call/S&P 500 INDEX/SPXN135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	2,261,000	5638.94		68,734		48,687		91,461			(20,394)		9,468		0001
Purchased Call/S&P 500 INDEX/SPXI00X$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	3,251,000	5521.52		145,645		102,879		206,362			(43,494)		13,613		0001
Purchased Call/S&P 500 INDEX/SPXN135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	9,760,009	5675.12		237,168		169,219		306,059			(68,226)		41,187		0001
Purchased Call/S&P 500 INDEX/SPXN134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	3,053,000	5770.2		153,871		106,396		197,568			(48,216)		12,684		0001
Purchased Call/S&P 500 INDEX/SPXI00T$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/23/2026	1	1,829,000	6013.13		68,770		44,900		75,962			(24,173)		7,385		0001
Purchased Call/S&P 500 INDEX/SPXI00X$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	4,727,000	5638.94		244,386		173,107		340,622			(72,510)		19,794		0001
Purchased Call/S&P 500 INDEX/SPXN135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	2,916,000	5675.12		79,024		56,383		102,456			(22,733)		12,305		0001
Purchased Call/S&P 500 INDEX/SPXI00Q$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	4,810,748	6061.48		122,674		74,010		131,667			(48,734)		18,674		0001
Purchased Call/S&P 500 INDEX/SPXI00P$D	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	01/23/2025	07/18/2025	1	12,150,000	.5800		61,360		6,065		6,620			(55,085)		13,491		0001
Purchased Call/S&P 500 INDEX/SPXN130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,299,133	6114.63		17,149		10,913		17,696			(6,338)		5,179		0001
Purchased Call/S&P 500 INDEX/SPXI00U$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	3,373,000	5954.5		111,984		74,967		128,378			(37,533)		13,732		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00USU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	3,762,000	5954.5		166,280		111,315		192,184			(55,731)		15,316		0001
Purchased Call/S&P 500 INDEX/SPXI00XS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,711,000	5599.3		111,151		77,775		151,748			(33,498)		11,330		0001
Purchased Call/S&P 500 INDEX/SPXI00Q89	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	01/30/2026	1	5,370,000	6040.53		128,343		75,936		140,401			(52,889)		20,559		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	2,107,638	6013.13		39,413		25,618		42,527			(13,968)		8,456		0001
Purchased Call/S&P 500 INDEX/SPXM13T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	44,221	5975.38		402		210		445			(193)		160		0001
Purchased Call/S&P 500 INDEX/SPXI00XSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	6,122,000	5638.94		274,878		194,705		376,357			(81,557)		25,635		0001
Purchased Call/S&P 500 INDEX/SPXN131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	616,764	6013.13		5,181		3,368		5,583			(1,836)		2,474		0001
Purchased Call/S&P 500 INDEX/SPXI00QST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/16/2025	01/16/2026	1	4,133,000	5937.34		262,446		145,074		307,293			(118,640)		15,297		0001
Purchased Call/S&P 500 INDEX/SPXI00USZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	03/02/2026	1	4,612,000	5954.5		240,746		161,824		278,252			(80,030)		18,893		0001
Purchased Call/S&P 500 INDEX/SPXI00VSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	2,208,394	5842.63		28,488		19,385		33,802			(9,132)		9,102		0001
Purchased Call/S&P 500 INDEX/SPXI00YS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/16/2026	1	3,446,000	5638.94		92,697		65,884		122,468			(27,279)		14,514		0001
Purchased Call/S&P 500 INDEX/SPXI00XST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	2,987,000	5638.94		96,480		68,340		128,888			(28,626)		12,508		0001
Purchased Call/S&P 500 INDEX/SPXI00XS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,228,000	5599.3		129,892		90,889		185,555			(39,146)		9,311		0001
Purchased Call/S&P 500 INDEX/SPXI00VSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	2,772,000	5738.52		103,118		70,840		131,584			(32,772)		11,448		0001
Purchased Call/S&P 500 INDEX/SPXI00XSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	3,876,000	5521.52		200,389		141,549		288,907			(59,842)		16,230		0001
Purchased Call/S&P 500 INDEX/SPXI00SSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/20/2025	02/20/2026	1	2,465,000	6117.52		72,471		46,976		74,599			(25,812)		9,890		0001
Purchased Call/S&P 500 INDEX/SPXI00VSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	3,616,000	5738.52		115,712		79,492		146,890			(36,774)		14,933		0001
Purchased Call/S&P 500 INDEX/SPXI00USL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/25/2026	1	1,032,898	5955		52,366		34,862		64,282			(17,744)		4,188		0001
Purchased Call/S&P 500 INDEX/SPXN136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	6,097,904	5662.89		72,565		52,665		92,407			(20,278)		25,881		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	2,127,000	6068.5		59,343		36,783		62,638			(22,599)		8,368		0001
Purchased Call/S&P 500 INDEX/SPXM13T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	3,948,000	5909.03		89,225		46,702		102,927			(42,535)		14,280		0001
Purchased Call/S&P 500 INDEX/SPXI00USX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	03/02/2026	1	3,207,000	5954.5		90,117		60,574		103,319			(29,957)		13,137		0001
Purchased Call/S&P 500 INDEX/SPXI00WSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	7,030,000	5572.07		170,126		118,573		226,692			(51,737)		29,322		0001
Purchased Call/S&P 500 INDEX/SPXI00TS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,294,000	6013.13		66,755		43,391		73,186			(23,658)		9,203		0001
Purchased Call/S&P 500 INDEX/SPXN139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	3,309,000	5611.85		159,494		119,950		220,739			(39,764)		14,335		0001
Purchased Call/S&P 500 INDEX/SPXN132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	3,115,019	5956		127,837		85,225		153,259			(43,198)		12,656		0001
Purchased Call/S&P 500 INDEX/SPXM13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,306,000	5996.66		81,863		45,378		90,456			(36,883)		8,535		0001
Purchased Call/S&P 500 INDEX/SPXN138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	2,564,431	5580.94		22,567		16,863		29,178			(5,828)		11,028		0001
Purchased Call/S&P 500 INDEX/SPXI00RSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/12/2025	02/11/2026	1	1,711,271	6068		95,023		59,061		101,094			(36,025)		6,733		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	6,854,000	5638.94		274,160		194,197		371,000			(81,344)		28,700		0001
Purchased Call/S&P 500 INDEX/SPXI00WSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	6,763,539	5599.3		163,678		114,529		216,610			(49,328)		28,266		0001
Purchased Call/S&P 500 INDEX/SPXN134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	3,322,103	5770.2		71,093		49,158		88,116			(22,277)		13,802		0001
Purchased Call/S&P 500 INDEX/SPXN137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	3,056,000	5776.65		94,736		69,682		118,001			(25,176)		13,093		0001
Purchased Call/S&P 500 INDEX/SPXI00QST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	4,797,000	6061.48		275,828		166,408		289,895			(109,575)		18,621		0001
Purchased Call/S&P 500 INDEX/SPXI00SSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/20/2026	1	2,202,000	6117.52		78,171		50,670		80,041			(27,842)		8,834		0001
Purchased Call/S&P 500 INDEX/SPXI00USW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	3,687,724	5954.5		92,931		62,466		106,859			(30,892)		15,107		0001
Purchased Call/S&P 500 INDEX/SPXM13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	3,149,000	6067.7		87,542		50,885		92,785			(36,696)		12,000		0001
Purchased Call/S&P 500 INDEX/SPXN138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	722,698	5580.94		6,143		4,603		7,926			(1,573)		3,125		0001
Purchased Call/S&P 500 INDEX/SPXI00YSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/20/2026	1	2,329,000	5662.89		56,595		41,074		73,271			(15,816)		9,885		0001
Purchased Call/S&P 500 INDEX/SPXN137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	8,498,000	5776.65		209,051		153,765		257,742			(55,556)		36,409		0001
Purchased Call/S&P 500 INDEX/SPXI00RSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/09/2026	1	2,408,000	6025.99		69,350		42,604		75,732			(27,022)		9,432		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	4,429,000	5667.56		94,338		68,869		121,973			(25,962)		18,905		0001
Purchased Call/S&P 500 INDEX/SPXN135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	3,745,493	5638.94		79,779		56,702		104,214			(23,477)		15,775		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/20/2026	1	961,185	5665		50,741		37,031		64,428			(13,775)		4,080		0001
Purchased Call/S&P 500 INDEX/SPXM13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	5,255,000	5996.66		137,156		76,701		151,707			(61,124)		19,643		0001
Purchased Call/S&P 500 INDEX/SPXI00VS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	3,990,000	5954.5		237,405		159,578		275,039			(78,919)		16,345		0001
Purchased Call/S&P 500 INDEX/SPXI00TSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/26/2026	1	1,999,000	5956.06		59,970		39,650		68,249			(20,373)		8,122		0001
Purchased Call/S&P 500 INDEX/SPXN139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	2,618,923	5693		93,380		69,970		131,296			(23,539)		11,262		0001
Purchased Call/S&P 500 INDEX/SPXM13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,580,000	6101.24		75,896		43,429		78,082			(32,735)		13,480		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	1,847,001	6076		64,138		39,195		69,743			(25,197)		7,186		0001
Purchased Call/S&P 500 INDEX/SPXN130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	1,717,254	6144.15		30,395		19,510		30,574			(10,909)		6,875		0001
Purchased Call/S&P 500 INDEX/SPXM13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,967,000	5994.57		57,240		34,218		63,100			(23,053)		7,601		0001
Purchased Call/S&P 500 INDEX/SPXN134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	822,431	5599.3		6,744		4,719		8,717			(2,032)		3,437		0001
Purchased Call/S&P 500 INDEX/SPXM13WS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	3,547,000	6086.37		111,376		62,898		115,496			(48,517)		13,323		0001
Purchased Call/S&P 500 INDEX/SPXM13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	6,910,000	6086.37		176,896		99,900		184,242			(77,059)		25,956		0001
Purchased Call/S&P 500 INDEX/SPXN132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	1,294,654	5955.25		17,089		11,252		19,005			(5,853)		5,249		0001
Purchased Call/S&P 500 INDEX/SPXN136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	1,906,000	5662.89		43,076		31,263		55,514			(12,038)		8,090		0001
Purchased Call/S&P 500 INDEX/SPXN134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,684,916	5770.2		13,985		9,670		17,156			(4,382)		7,000		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	6,828,803	.5768		286,504		210,525		364,088			(76,349)		29,203		0001
Purchased Call/S&P 500 INDEX/SPXN130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	2,971,924	.6115		101,229		64,008		103,204			(37,822)		11,744		0001
Purchased Call/S&P 500 INDEX/SPXM13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,027,031	6101.24		51,157		29,273		52,552			(22,065)		11,398		0001
Purchased Call/S&P 500 INDEX/SPXM13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,574,868	6101.24		86,512		49,504		88,989			(37,314)		13,461		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	1,524,000	6129.58		53,797		34,383		54,389			(19,455)		6,088		0001
Purchased Call/S&P 500 INDEX/SPXM13YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/04/2026	1	1,955,170	.6034		72,022		43,372		76,517			(28,690)		7,572		0001
Purchased Call/S&P 500 INDEX/SPXM13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	8,510,000	5994.57		217,856		130,233		239,843			(87,739)		32,884		0001
Purchased Call/S&P 500 INDEX/SPXN138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	4,796,000	5611.85		115,104		86,566		151,984			(28,697)		20,777		0001
Purchased Call/S&P 500 INDEX/SPXD17NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	2,856,190	5606.91		49,698		42,305		64,256			(7,489)		13,161		0001
Purchased Call/S&P 500 INDEX/SPXA21SSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	4,279,830	.5397		150,919		120,068		233,456			(31,096)		19,041		0001
Purchased Call/S&P 500 INDEX/SPXC05KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/22/2025	04/22/2026	1	12,802	5287.76		775		629		1,237			(146)		58		0001
Purchased Call/S&P 500 INDEX/SPXD17TSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,504,000	6141.02		83,884		83,652		86,696			(919)		12,451		0001
Purchased Call/S&P 500 INDEX/SPXD17TSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	5,017,682	6092.16		125,944		124,556		132,838			(1,725)		24,916		0001
Purchased Call/S&P 500 INDEX/SPX9158S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/10/2026	1	4,532,000	5363.36		245,634		193,096		363,863			(53,986)		19,988		0001
Purchased Call/S&P 500 INDEX/SPXD17JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	1,230,565	5396.63		10,706		8,494		14,350			(2,229)		5,475		0001
Purchased Call/S&P 500 INDEX/SPXN13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	3,246,991	6025.17		42,211		41,513		45,022			(810)		16,079		0001
Purchased Call/S&P 500 INDEX/SPXN13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	1,875,508	5967.84		17,255		16,922		18,700			(470)		9,274		0001
Purchased Call/S&P 500 INDEX/SPXD17LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,311,739	5525.21		40,403		33,391		53,567			(7,266)		15,037		0001
Purchased Call/S&P 500 INDEX/SPXA21SSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	5,030,603	5275.7		116,710		92,918		169,521			(23,982)		22,420		0001
Purchased Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/02/2025	04/02/2026	1	3,228,653	5670.97		66,187		50,142		84,908			(16,139)		14,038		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/11/2025	06/11/2026	1	3,007,455	6022.24		67,668		64,312		74,476			(3,522)		14,641		0001
Purchased Call/S&P 500 INDEX/SPX9159SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	2,386,772	.5660		136,478		118,231		163,460			(18,525)		11,033		0001
Purchased Call/S&P 500 INDEX/SPXC05PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/23/2025	05/22/2026	1	3,176,265	5802.82		60,031		54,346		71,294			(6,267)		15,009		0001
Purchased Call/S&P 500 INDEX/SPX9158SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	1,717,996	.5288		63,421		51,683		88,852			(11,848)		7,736		0001
Purchased Call/S&P 500 INDEX/SPXD17JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	6,366,266	5268.05		145,151		113,789		209,176			(32,212)		28,078		0001
Purchased Call/S&P 500 INDEX/SPXC05NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	1	2,934,126	5958.38		89,491		79,050		102,268			(11,063)		13,715		0001
Purchased Call/S&P 500 INDEX/SPXD17TS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,539,231	6092.16		23,615		23,355		24,369			(323)		12,609		0001
Purchased Call/S&P 500 INDEX/SPX9159SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	3,902,000	5842.01		130,327		117,656		153,924			(13,925)		18,438		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2025	08/15/2025	1	5,900,000	5800		58,930		30,835		18,160			(28,126)		10,473		0001
Purchased Call/S&P 500 INDEX/SPXD170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2025	08/29/2025	1	5,900,000	5800		61,000		35,990		22,860			(25,118)		11,961		0001
Purchased Call/S&P 500 INDEX/SPX9158SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	2,381,506	5376		91,355		75,114		125,093			(16,815)		10,741		0001
Purchased Call/S&P 500 INDEX/SPX9159SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	11,687,778	5529		490,871		408,155		662,592			(83,610)		53,157		0001
Purchased Call/S&P 500 INDEX/SPX9158SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	1,629,991	5158		88,420		71,811		131,832			(16,761)		7,327		0001
Purchased Call/S&P 500 INDEX/SPX9158ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	3,257,771	5376		108,929		89,563		147,689			(20,050)		14,693		0001
Purchased Call/S&P 500 INDEX/SPX9159SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2025	04/29/2026	1	1,596,863	5561		80,856		67,455		115,335			(13,550)		7,275		0001
Purchased Call/S&P 500 INDEX/SPX9159SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	6,123,830	5660		287,100		248,713		339,354			(38,969)		28,309		0001
Purchased Call/S&P 500 INDEX/SPX9159SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	3,279,702	5529		165,031		137,222		227,408			(28,110)		14,916		0001
Purchased Call/S&P 500 INDEX/SPX915ASH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	3,205,000	5939.3		174,352		163,727		203,620			(11,942)		15,466		0001
Purchased Call/S&P 500 INDEX/SPXD170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	1,505,701	5802.82		27,253		24,701		32,126			(2,814)		7,158		0001
Purchased Call/S&P 500 INDEX/SPX915ASM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	8,221,805	5971		345,902		324,764		394,776			(23,757)		39,618		0001
Purchased Call/S&P 500 INDEX/SPX9158S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/13/2026	1	3,694,000	5363.36		177,312		139,700		258,511			(38,651)		16,378		0001
Purchased Call/S&P 500 INDEX/SPX915ASP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	7,707,000	6000.36		356,063		335,293		397,144			(23,477)		37,192		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	7,599,126	5686.67		95,749		80,855		118,744			(15,520)		34,733		0001
Purchased Call/S&P 500 INDEX/SPX9159ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	6,167,000	5842.01		292,316		263,896		353,321			(31,234)		29,141		0001
Purchased Call/S&P 500 INDEX/SPX915ASY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,971,848	5939		76,765		72,287		83,691			(5,061)		9,516		0001
Purchased Call/S&P 500 INDEX/SPX915ASG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	3,601,000	5939.3		178,610		167,725		207,039			(12,234)		17,377		0001
Purchased Call/S&P 500 INDEX/SPXD17TSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	4,204,916	6092.16		92,929		91,905		98,122			(1,273)		20,880		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,304,262	5659.91		42,168		36,428		53,848			(6,024)		10,652		0001
Purchased Call/S&P 500 INDEX/SPXA21WS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	10,090,000	5976.97		466,158		448,030		530,458			(21,771)		49,190		0001
Purchased Call/S&P 500 INDEX/SPX9159SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	2,497,798	5664		139,422		120,781		166,879			(18,924)		11,547		0001
Purchased Call/S&P 500 INDEX/SPXJ008SX	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/27/2025	02/20/2026	1	2,950,000	.6100		154,045		135,006		234,623			(19,470)		11,835		0001
Purchased Call/S&P 500 INDEX/SPX9159SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	10,076,000	5842.01		437,298		394,783		526,606			(46,725)		47,612		0001
Purchased Call/S&P 500 INDEX/SPX9158SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	6,979,045	5158		274,848		223,219		397,835			(52,100)		31,371		0001
Purchased Call/S&P 500 INDEX/SPX9159S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/29/2026	1	3,835,000	5560.83		217,445		180,904		308,799			(36,936)		17,471		0001
Purchased Call/S&P 500 INDEX/SPX915ASK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	1,713,622	5971		62,222		58,419		70,433			(4,273)		8,257		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9158SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	659,982	.5376		36,061		29,650		50,976			(6,638)		2,977		0001
Purchased Call/S&P 500 INDEX/SPXA21VSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2025	05/27/2026	1	3,748,335	.5922		190,786		173,921		227,077			(17,297)		17,847		0001
Purchased Call/S&P 500 INDEX/SPX9158S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/13/2026	1	3,296,000	5363.36		177,654		139,970		261,916			(38,726)		14,613		0001
Purchased Call/S&P 500 INDEX/SPXC05PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	1,803,916	5842.01		99,937		90,221		123,332			(10,678)		8,524		0001
Purchased Call/S&P 500 INDEX/SPX9158S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/10/2026	1	2,320,000	5363.36		116,464		91,554		170,484			(25,596)		10,232		0001
Purchased Call/S&P 500 INDEX/SPX9158SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/22/2026	1	1,279,995	.5288		72,005		59,169		98,872			(13,290)		5,763		0001
Purchased Call/S&P 500 INDEX/SPXD17LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,093,087	5525.21		35,373		29,234		47,201			(6,361)		9,504		0001
Purchased Call/S&P 500 INDEX/SPX915ASZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	4,798,954	.5939		200,457		188,763		219,656			(13,217)		23,158		0001
Purchased Call/S&P 500 INDEX/SPX915ASL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	6,561,920	.5971		259,562		243,700		295,594			(17,827)		31,619		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	06/17/2025	06/17/2026	1	2,998,000	5982.72		182,878		177,321		210,744			(6,513)		14,721		0001
Purchased Call/S&P 500 INDEX/SPX915AS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/27/2025	05/22/2026	1	456,988	.5803		22,949		20,834		26,216			(2,167)		2,159		0001
Purchased Call/S&P 500 INDEX/SPXA21WSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	2,961,000	6173.07		95,048		95,048		96,244			(783)		14,724		0001
Purchased Call/S&P 500 INDEX/SPXN13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	6,716,000	5287.76		290,803		236,327		442,664			(54,974)		30,240		0001
Purchased Call/S&P 500 INDEX/SPX915AS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/27/2025	05/22/2026	1	2,062,230	.5842		92,094		83,605		105,246			(8,698)		9,745		0001
Purchased Call/S&P 500 INDEX/SPX9159S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	1,087,176	.5522		56,259		46,543		80,746			(9,818)		4,912		0001
Purchased Call/S&P 500 INDEX/SPX9158SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	1,509,823	.5288		74,732		60,901		107,515			(13,961)		6,798		0001
Purchased Call/S&P 500 INDEX/SPXA21USM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	1,397,068	5842.01		30,735		27,747		36,029			(3,284)		6,602		0001
Purchased Call/S&P 500 INDEX/SPX9159B7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	6,557,098	.5529		213,290		177,349		282,550			(36,330)		29,822		0001
Purchased Call/S&P 500 INDEX/SPX9158SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	8,970,110	.5158		376,824		306,039		548,389			(71,431)		40,321		0001
Purchased Call/S&P 500 INDEX/SPXD17MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	1,227,100	5569.06		10,308		8,604		13,309			(1,723)		5,599		0001
Purchased Call/S&P 500 INDEX/SPX9158S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,700,000	5484.77		179,450		147,636		260,194			(32,940)		16,716		0001
Purchased Call/S&P 500 INDEX/SPXD17TSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,206,568	6141.02		37,732		37,628		38,606			(414)		10,972		0001
Purchased Call/S&P 500 INDEX/SPX915AST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	2,906,000	6000.36		112,753		106,230		124,760			(7,373)		14,085		0001
Purchased Call/S&P 500 INDEX/SPXA21VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2025	05/27/2026	1	5,193,191	.5922		206,156		187,933		241,198			(18,690)		24,727		0001
Purchased Call/S&P 500 INDEX/SPX9159SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	1,412,777	.5529		66,610		55,385		91,150			(11,346)		6,425		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	04/03/2025	04/02/2026	1	3,185,000	5396.52		170,079		129,921		254,988			(41,118)		13,848		0001
Purchased Call/S&P 500 INDEX/SPX9159S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	6,779,176	.5485		337,477		278,419		476,135			(61,191)		30,627		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9159SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	6,310,000	5958.38		209,492		185,051		237,913			(25,899)		29,495		0001
Purchased Call/S&P 500 INDEX/SPX9158S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/10/2026	1	4,439,000	5363.36		257,906		202,743		384,580			(56,683)		19,578		0001
Purchased Call/S&P 500 INDEX/SPX9159SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	2,967,000	5842.01		114,230		103,124		135,850			(12,205)		14,020		0001
Purchased Call/S&P 500 INDEX/SPX915BS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	3,026,464	5939		169,614		159,720		187,659			(11,183)		14,605		0001
Purchased Call/S&P 500 INDEX/SPX9159SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	3,798,997	5845		129,474		116,851		150,757			(13,872)		17,924		0001
Purchased Call/S&P 500 INDEX/SPX9159S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	2,248,760	5525		85,124		70,423		117,804			(14,855)		10,160		0001
Purchased Call/S&P 500 INDEX/SPX915ASU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	2,362,288	6000.36		113,626		107,053		126,924			(7,431)		11,450		0001
Purchased Call/S&P 500 INDEX/SPXD17KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	612,461	5484.77		4,716		3,880		6,264			(866)		2,767		0001
Purchased Call/S&P 500 INDEX/SPX9159SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	3,080,000	5842.01		153,384		138,472		185,869			(16,389)		14,554		0001
Purchased Call/S&P 500 INDEX/SPX915BS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2025	06/16/2026	1	2,346,000	6033.11		116,362		112,194		127,887			(4,463)		11,503		0001
Purchased Call/S&P 500 INDEX/SPXJ003S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	5,663,054	5283		183,355		148,114		307,571			(35,554)		25,283		0001
Purchased Call/S&P 500 INDEX/SPXJ000SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	5,358,000	5074.08		115,733		88,653		174,778			(27,738)		23,296		0001
Purchased Call/S&P 500 INDEX/SPXD17S9L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,538,461	6025.17		44,169		43,439		47,507			(847)		12,570		0001
Purchased Call/S&P 500 INDEX/SPXJ000SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	3,933,000	5074.08		98,718		75,620		150,170			(23,660)		17,100		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	3,653,000	5982.72		227,582		220,666		262,715			(8,106)		17,937		0001
Purchased Call/S&P 500 INDEX/SPX915BS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,929,510	5939		88,729		83,553		97,301			(5,850)		9,311		0001
Purchased Call/S&P 500 INDEX/SPX9159SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	656,103	5842.01		33,921		30,623		41,169			(3,624)		3,100		0001
Purchased Call/S&P 500 INDEX/SPX915AS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	2,106,000	6000.36		70,762		66,668		77,731			(4,627)		10,208		0001
Purchased Call/S&P 500 INDEX/SPX915BS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	310,235	5981		17,546		17,252		19,367			(341)		1,525		0001
Purchased Call/S&P 500 INDEX/SPXA21RS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	1,516,648	4983		97,045		75,331		127,838			(21,862)		6,666		0001
Purchased Call/S&P 500 INDEX/SPXA21VSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	3,661,268	6000.36		200,271		188,685		227,571			(13,097)		17,746		0001
Purchased Call/S&P 500 INDEX/SPX915ASF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	9,558,000	5939.3		452,093		424,542		522,321			(30,965)		46,124		0001
Purchased Call/S&P 500 INDEX/SPXJ005SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	1,970,814	5663.94		24,241		20,884		30,901			(3,520)		9,111		0001
Purchased Call/S&P 500 INDEX/SPX915AS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2025	05/22/2026	1	1,642,198	5803		90,218		82,131		103,988			(8,293)		7,760		0001
Purchased Call/S&P 500 INDEX/SPX9159SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	2,156,661	5845		87,726		79,173		103,174			(9,399)		10,175		0001
Purchased Call/S&P 500 INDEX/SPX915ASX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	2,120,330	5939		74,095		69,773		80,512			(4,885)		10,232		0001
Purchased Call/S&P 500 INDEX/SPXJ000SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	2,838,336	5074.08		65,282		50,175		98,602			(15,476)		12,430		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ003S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	11,357,203	5282		317,813		256,729		524,830			(61,626)		50,704		0001
Purchased Call/S&P 500 INDEX/SPXA21US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	1,670,898	5842.01		31,246		28,208		36,504			(3,339)		7,896		0001
Purchased Call/S&P 500 INDEX/SPXD17KS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	2,135,470	5375.86		33,527		27,339		46,884			(6,246)		9,632		0001
Purchased Call/S&P 500 INDEX/SPXJ007SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/15/2025	05/15/2026	1	3,147,000	5916.93		112,977		99,520		132,340			(14,238)		14,710		0001
Purchased Call/S&P 500 INDEX/SPX9159SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	2,418,103	5529		129,474		107,657		179,763			(22,053)		10,998		0001
Purchased Call/S&P 500 INDEX/SPX9158SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	2,921,000	5484.77		128,232		105,498		183,902			(23,538)		13,197		0001
Purchased Call/S&P 500 INDEX/SPX9158SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,527,000	5484.77		185,168		152,340		270,947			(33,990)		15,934		0001
Purchased Call/S&P 500 INDEX/SPXJ007S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	1,992,869	5844		108,373		94,303		130,856			(14,291)		9,271		0001
Purchased Call/S&P 500 INDEX/SPX9159SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	5,747,000	5525.21		348,843		287,795		511,583			(63,252)		25,964		0001
Purchased Call/S&P 500 INDEX/SPX915AS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	2,232,000	6000.36		115,171		108,453		128,785			(7,594)		10,771		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/26/2025	06/26/2026	1	2,170,700	6141.02		129,332		128,974		135,638			(1,417)		10,790		0001
Purchased Call/S&P 500 INDEX/SPXJ008S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/19/2025	05/19/2026	1	1,497,000	5963.6		61,527		54,577		70,978			(7,080)		7,041		0001
Purchased Call/S&P 500 INDEX/SPX9158SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	2,725,209	5158		136,609		110,948		201,761			(25,896)		12,250		0001
Purchased Call/S&P 500 INDEX/SPX915ASJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	3,003,317	5971		99,418		93,342		112,201			(6,828)		14,472		0001
Purchased Call/S&P 500 INDEX/SPXA21WSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	6,801,000	6173.07		170,705		170,705		172,288			(1,407)		33,818		0001
Purchased Call/S&P 500 INDEX/SPX9158SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	5,270,000	5484.77		207,111		170,393		294,295			(38,018)		23,809		0001
Purchased Call/S&P 500 INDEX/SPXJ008SW	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/27/2025	02/10/2026	1	2,950,000	6200		122,550		106,814		194,681			(16,088)		11,581		0001
Purchased Call/S&P 500 INDEX/SPX9159SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	2,285,527	5845		114,843		103,647		136,863			(12,305)		10,783		0001
Purchased Call/S&P 500 INDEX/SPX915AS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	783,941	5843		42,398		38,383		52,816			(4,426)		3,704		0001
Purchased Call/S&P 500 INDEX/SPX915BS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	3,725,383	5968		209,196		205,690		230,235			(4,068)		18,318		0001
Purchased Call/S&P 500 INDEX/SPX915AS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	3,645,414	5842		143,695		130,086		174,344			(15,001)		17,226		0001
Purchased Call/S&P 500 INDEX/SPX9158SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	8,209,000	5484.77		369,405		303,915		532,052			(67,809)		37,087		0001
Purchased Call/S&P 500 INDEX/SPXC05J6F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	04/07/2026	1	3,468,736	5062		162,848		125,960		266,239			(37,133)		15,218		0001
Purchased Call/S&P 500 INDEX/SPXJ000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	5,926,000	5074.08		226,966		173,860		356,568			(54,397)		25,766		0001
Purchased Call/S&P 500 INDEX/SPX9159SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	7,126,000	5958.38		176,725		156,107		199,235			(21,848)		33,309		0001
Purchased Call/S&P 500 INDEX/SPXA21WSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	1	2,557,000	5982.72		87,961		85,288		97,955			(3,133)		12,555		0001
Purchased Call/S&P 500 INDEX/SPX9159SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/21/2025	05/21/2026	1	11,388,000	5844.61		496,517		443,172		597,865			(54,413)		53,729		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ008ST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/27/2025	12/09/2025	1	2,950,000	.6100		117,000		97,098		191,992			(20,296)		9,827		0001
Purchased Call/S&P 500 INDEX/SPXA21SS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,527,069	.5268		86,701		68,157		126,081			(19,055)		6,735		0001
Purchased Call/S&P 500 INDEX/SPXJ00A5G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/11/2025	06/11/2026	1	2,729,863	6022.24		43,678		41,512		47,672			(2,274)		13,289		0001
Purchased Call/S&P 500 INDEX/SPX9159S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/28/2026	1	4,079,000	5528.75		188,042		155,925		264,069			(32,457)		18,552		0001
Purchased Call/S&P 500 INDEX/SPX915AS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	7,220,724	.5842		301,806		273,223		368,510			(31,507)		34,120		0001
Purchased Call/S&P 500 INDEX/SPX9159S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	2,919,180	.5529		99,723		82,919		132,620			(16,986)		13,277		0001
Purchased Call/S&P 500 INDEX/SPXA21WSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	1	2,327,000	5982.72		54,917		53,248		60,621			(1,956)		11,426		0001
Purchased Call/S&P 500 INDEX/SPXJ007S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	6,510,428	.5844		230,877		200,901		271,205			(30,445)		30,288		0001
Purchased Call/S&P 500 INDEX/SPXA21RS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	1,015,470	.4983		60,287		46,797		78,946			(13,581)		4,463		0001
Purchased Call/S&P 500 INDEX/SPXA21WS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	3,304,000	5976.97		132,490		127,338		149,389			(6,188)		16,108		0001
Purchased Call/S&P 500 INDEX/SPXA21US8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,890,000	5844.61		144,708		129,161		172,734			(15,858)		18,353		0001
Purchased Call/S&P 500 INDEX/SPXD17KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	1,632,755	5525.21		29,390		24,246		39,429			(5,329)		7,377		0001
Purchased Call/S&P 500 INDEX/SPXJ008S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/19/2025	05/19/2026	1	1,977,000	5963.6		58,322		51,734		66,212			(6,711)		9,299		0001
Purchased Call/S&P 500 INDEX/SPXD17LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,622,000	5525.21		76,562		63,275		104,308			(13,769)		11,905		0001
Purchased Call/S&P 500 INDEX/SPX915AS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	6,505,000	5939.3		284,269		266,945		326,979			(19,470)		31,391		0001
Purchased Call/S&P 500 INDEX/SPXJ006SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	5,650,000	5886.55		143,510		124,929		169,870			(18,873)		26,327		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	4,237,000	5982.72		159,311		154,470		178,316			(5,674)		20,804		0001
Purchased Call/S&P 500 INDEX/SPX9158SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	4,515,722	.5376		191,528		157,479		264,774			(35,254)		20,367		0001
Purchased Call/S&P 500 INDEX/SPXJ007S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/19/2025	05/19/2026	1	5,402,000	5963.6		135,050		119,796		152,792			(15,540)		25,409		0001
Purchased Call/S&P 500 INDEX/SPXD17LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,779,000	5525.21		120,172		99,142		164,980			(21,789)		17,073		0001
Purchased Call/S&P 500 INDEX/SPXD17LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,414,000	5525.21		50,211		41,497		67,792			(9,030)		10,961		0001
Purchased Call/S&P 500 INDEX/SPXN13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	3,183,609	5916.93		41,069		36,177		46,321			(5,176)		14,881		0001
Purchased Call/S&P 500 INDEX/SPXN13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	2,846,607	5892.58		61,202		53,446		71,030			(7,881)		13,285		0001
Purchased Call/S&P 500 INDEX/SPXN13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	2,351,080	4982.77		38,558		29,848		57,059			(8,768)		10,333		0001
Purchased Call/S&P 500 INDEX/SPXD17KSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,471,000	5525.21		72,197		59,562		97,528			(13,091)		15,681		0001
Purchased Call/S&P 500 INDEX/SPXC05KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/15/2025	04/15/2026	1	2,711,000	5396.63		145,852		115,717		216,193			(30,369)		12,062		0001
Purchased Call/S&P 500 INDEX/SPXC05NSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/15/2025	05/14/2026	1	2,964,549	.5893		151,533		133,433		181,147			(19,150)		13,836		0001
Purchased Call/S&P 500 INDEX/SPXC05USV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	06/11/2026	1	2,078,109	.6022		106,945		102,774		123,953			(5,008)		10,116		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	3,637,651	5844.19		69,115		59,976		81,934			(9,279)		16,923		0001
Purchased Call/S&P 500 INDEX/SPXC05JSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	4,326,000	5363.36		199,429		156,773		289,983			(43,830)		19,080		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	4,737,000	5396.52		192,796		147,275		279,354			(46,610)		20,596		0001
Purchased Call/S&P 500 INDEX/SPXJ006SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/12/2025	05/12/2026	1	8,251,000	5844.19		202,150		175,419		242,903			(27,138)		38,386		0001
Purchased Call/S&P 500 INDEX/SPXJ006SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/12/2025	05/12/2026	1	3,881,000	5844.19		132,342		114,842		161,680			(17,766)		18,056		0001
Purchased Call/S&P 500 INDEX/SPXJ002SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/21/2026	1	2,333,000	5158.2		77,222		62,544		118,606			(14,810)		10,487		0001
Purchased Call/S&P 500 INDEX/SPXC05LSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,768,000	5606.91		166,080		141,374		233,653			(25,026)		12,755		0001
Purchased Call/S&P 500 INDEX/SPXA21WSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	1	4,246,000	5967.84		265,800		260,617		307,909			(7,322)		20,878		0001
Purchased Call/S&P 500 INDEX/SPXA21VS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2025	06/05/2026	1	4,819,000	6000.36		278,056		261,836		317,118			(18,333)		23,255		0001
Purchased Call/S&P 500 INDEX/SPXC05JS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	3,433,000	4982.77		180,576		139,785		298,154			(41,062)		15,088		0001
Purchased Call/S&P 500 INDEX/SPX9159S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	2,327,452	.5516		110,562		91,468		156,405			(19,295)		10,515		0001
Purchased Call/S&P 500 INDEX/SPXA21WSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	6,125,000	6173.07		144,550		144,550		146,094			(1,191)		30,457		0001
Purchased Call/S&P 500 INDEX/SPXJ007S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	3,503,000	5886.55		208,779		181,747		261,507			(27,456)		16,323		0001
Purchased Call/S&P 500 INDEX/SPXN13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	659,039	5686.67		5,272		4,459		6,461			(848)		3,027		0001
Purchased Call/S&P 500 INDEX/SPXC05T$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	1,774,083	.6000		95,759		90,425		108,056			(5,570)		8,561		0001
Purchased Call/S&P 500 INDEX/SPXC05WS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	5,092,994	.6025		285,217		281,277		302,097			(4,701)		25,220		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	7,717,000	5982.72		193,697		187,811		214,468			(6,899)		37,892		0001
Purchased Call/S&P 500 INDEX/SPXN13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	1,024,800	5282.7		9,326		7,492		13,080			(1,891)		4,575		0001
Purchased Call/S&P 500 INDEX/SPXA21WSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2025	06/16/2026	1	6,232,203	.6033		204,761		198,522		228,507			(7,313)		30,558		0001
Purchased Call/S&P 500 INDEX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	3,900,343	5670.97		93,998		71,211		121,919			(22,920)		16,958		0001
Purchased Call/S&P 500 INDEX/SPXJ007S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	8,631,869	.5844		293,982		255,813		344,199			(38,767)		40,158		0001
Purchased Call/S&P 500 INDEX/SPXC05KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	3,445,000	5569.06		153,992		128,538		212,673			(25,736)		15,720		0001
Purchased Call/S&P 500 INDEX/SPXC05LSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,989,000	5606.91		92,360		78,621		122,097			(13,917)		13,773		0001
Purchased Call/S&P 500 INDEX/SPXD17KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	8,497,512	5525.21		103,670		85,527		137,524			(18,797)		38,390		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	5,969,000	5396.52		271,590		207,464		398,359			(65,659)		25,953		0001
Purchased Call/S&P 500 INDEX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,698,264	.5912		192,389		169,943		226,068			(23,784)		17,287		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	11,977,000	5982.72		556,931		540,007		629,531			(19,836)		58,809		0001
Purchased Call/S&P 500 INDEX/SPXA21WSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	5,008,000	6173.07		135,717		135,717		137,121			(1,119)		24,902		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/02/2025	04/02/2026	1	2,407,000	5670.97		78,228		59,263		102,312			(19,075)		10,465		0001
Purchased Call/S&P 500 INDEX/SPXN139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	1,950,642	5633.07		24,188		18,258		31,153			(5,964)		8,466		0001
Purchased Call/S&P 500 INDEX/SPXJ008SV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/27/2025	01/27/2026	1	2,950,000	.6100		142,580		123,217		222,153			(19,787)		11,215		0001
Purchased Call/S&P 500 INDEX/SPXJ009S5	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/29/2025	09/04/2025	1	2,975,000	.5800		21,650		14,971		9,071			(7,069)		6,325		0001
Purchased Call/S&P 500 INDEX/SPXC05JSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/10/2025	04/10/2026	1	3,682,000	5268.05		211,347		165,682		326,184			(46,902)		16,239		0001
Purchased Call/S&P 500 INDEX/SPXC05JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2026	1	3,829,774	4982.77		78,893		61,072		117,748			(17,940)		16,831		0001
Purchased Call/S&P 500 INDEX/SPXJ007S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	3,466,000	5886.55		210,733		183,448		264,922			(27,713)		16,150		0001
Purchased Call/S&P 500 INDEX/SPXC05KSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/02/2025	05/01/2026	1	3,386,000	5686.67		184,537		155,831		247,949			(29,911)		15,476		0001
Purchased Call/S&P 500 INDEX/SPXN13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	470,684	5405.97		3,813		3,014		5,116			(804)		2,091		0001
Purchased Call/S&P 500 INDEX/SPXC05V$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	2,391,787	.6045		121,293		116,576		140,616			(5,665)		11,660		0001
Purchased Call/S&P 500 INDEX/SPXC051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/02/2025	04/01/2026	1	3,269,890	.5631		179,559		135,909		248,061			(43,903)		14,191		0001
Purchased Call/S&P 500 INDEX/SPXJ009SN	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/02/2025	08/07/2025	1	5,900,000	.5800		42,890		24,796		11,101			(18,196)		9,518		0001
Purchased Call/S&P 500 INDEX/SPXJ000SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	3,120,000	5074.08		65,208		50,119		97,692			(15,458)		13,663		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	1,970,734	5940.46		25,422		22,621		28,404			(2,856)		9,284		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	2,462,000	5982.72		77,307		74,958		85,883			(2,753)		12,089		0001
Purchased Call/S&P 500 INDEX/SPXC05KSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/02/2025	05/01/2026	1	4,337,604	.5604		148,608		125,491		185,616			(24,088)		19,825		0001
Purchased Call/S&P 500 INDEX/SPXD17L$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	1	716,095	5525.21		5,586		4,616		7,267			(1,004)		3,251		0001
Purchased Call/S&P 500 INDEX/SPXA210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,147,171	5062.25		32,208		24,843		47,859			(7,412)		9,420		0001
Purchased Call/S&P 500 INDEX/SPXC05JSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/08/2025	04/07/2026	1	1,979,340	.5062		68,566		53,034		106,902			(15,635)		8,684		0001
Purchased Call/S&P 500 INDEX/SPXN13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	2,454,790	5911.69		40,504		37,380		46,039			(3,421)		11,776		0001
Purchased Call/S&P 500 INDEX/SPXJ007S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	7,860,436	.5844		318,523		277,168		376,711			(42,003)		36,569		0001
Purchased Call/S&P 500 INDEX/SPXI00ZST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	2,057,000	5396.52		65,618		50,125		92,860			(15,864)		8,944		0001
Purchased Call/S&P 500 INDEX/SPXN13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	3,379,078	5886.55		73,326		63,832		85,723			(9,643)		15,745		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSS	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/27/2025	11/26/2025	1	2,950,000	.6200		85,190		69,658		149,131			(15,828)		9,424		0001
Purchased Call/S&P 500 INDEX/SPXN13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	2,599,082	5911.69		22,872		21,093		25,628			(1,948)		12,413		0001
Purchased Call/S&P 500 INDEX/SPXJ006GS	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/13/2025	09/12/2025	1	5,850,000	.5700		42,630		25,933		15,827			(16,772)		13,170		0001
Purchased Call/S&P 500 INDEX/SPXJ008SU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/27/2025	12/16/2025	1	2,950,000	.6200		95,195		79,566		161,386			(15,944)		10,037		0001
Purchased Call/S&P 500 INDEX/SPXJ006SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	10,293,000	5886.55		443,628		386,189		537,278			(58,340)		47,962		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	350,692	5916.93		2,735		2,410		3,085			(345)		1,639		0001
Purchased Call/S&P 500 INDEX/SPXD17KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	1,305,584	5525.21		10,967		9,048		14,309			(1,989)		5,898		0001
Purchased Call/S&P 500 INDEX/SPXC05RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/03/2025	06/03/2026	1	8,115,000	5970.37		374,102		347,306		429,298			(27,673)		39,045		0001
Purchased Call/S&P 500 INDEX/SPXD17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	1,826,724	5457		79,394		62,192		129,301			(17,667)		8,042		0001
Purchased Call/S&P 500 INDEX/SPXN139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	395,121	5633.07		3,359		2,535		4,278			(828)		1,715		0001
Purchased Call/S&P 500 INDEX/SPXN139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	3,181,414	5671		108,744		83,069		175,230			(26,290)		13,832		0001
Purchased Call/S&P 500 INDEX/SPXD17MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/29/2026	1	1,503,117	5561		74,304		62,506		98,147			(12,282)		6,848		0001
Purchased Call/S&P 500 INDEX/SPXJ007S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/15/2025	05/15/2026	1	2,804,000	5916.93		104,309		91,884		122,431			(13,146)		13,107		0001
Purchased Call/S&P 500 INDEX/SPXC050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/14/2026	1	1,838,485	5893		73,766		65,136		84,766			(9,145)		8,580		0001
Purchased Call/S&P 500 INDEX/SPXN13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	2,666,428	5397		78,338		62,324		119,449			(16,141)		11,863		0001
Purchased Call/S&P 500 INDEX/SPXD171SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	7,872,085	5074.08		94,465		72,362		137,565			(22,640)		34,227		0001
Purchased Call/S&P 500 INDEX/SPXN13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	995,282	5287.76		33,840		27,501		50,500			(6,397)		4,481		0001
Purchased Call/S&P 500 INDEX/SPXC05PSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/28/2025	05/28/2026	1	3,374,000	5888.55		197,379		179,979		240,018			(17,845)		16,089		0001
Purchased Call/S&P 500 INDEX/SPXC05LST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/07/2025	05/07/2026	1	3,329,000	5631.28		201,072		171,714		281,767			(29,748)		15,364		0001
Purchased Call/S&P 500 INDEX/SPXN131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	878,477	5921.54		8,609		7,826		9,588			(802)		4,183		0001
Purchased Call/S&P 500 INDEX/SPXA21RSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	3,250,581	5363.36		66,637		52,384		93,582			(14,645)		14,337		0001
Purchased Call/S&P 500 INDEX/SPXC051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/02/2025	03/31/2026	1	1,734,062	5612		68,907		52,110		91,321			(16,895)		7,512		0001
Purchased Call/S&P 500 INDEX/SPXN13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	2,105,477	5970.81		18,528		17,252		20,324			(1,320)		10,146		0001
Purchased Call/S&P 500 INDEX/SPXC05NSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	1	8,221,000	5958.38		356,791		315,166		414,463			(44,109)		38,428		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	2,452,000	5982.72		67,920		65,857		75,270			(2,419)		12,040		0001
Purchased Call/S&P 500 INDEX/SPXJ007S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	3,076,949	5844		160,287		139,476		192,597			(21,137)		14,315		0001
Purchased Call/S&P 500 INDEX/SPXN139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	2,642,672	5671		83,461		63,755		132,946			(20,177)		11,490		0001
Purchased Call/S&P 500 INDEX/SPXC05MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2026	1	2,095,817	5626		105,416		90,775		137,914			(15,349)		9,673		0001
Purchased Call/S&P 500 INDEX/SPXC05MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	1,832,826	5663.94		111,069		95,686		153,902			(16,128)		8,473		0001
Purchased Call/S&P 500 INDEX/SPXC05LSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/07/2025	05/07/2026	1	2,300,000	5631.28		67,850		57,944		89,055			(10,038)		10,615		0001
Purchased Call/S&P 500 INDEX/SPXC05MS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/09/2025	05/08/2026	1	7,206,000	5659.91		306,255		264,570		407,644			(43,751)		33,312		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	1	6,135,695	5917		263,401		232,671		305,516			(32,563)		28,680		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2025	05/29/2026	1	3,298,123	.5904		166,446		153,928		195,482			(12,910)		15,751		0001
Purchased Call/S&P 500 INDEX/SPXD17ISH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/03/2025	04/02/2026	1	2,560,973	5396.52		51,476		39,322		71,123			(12,445)		11,135		0001
Purchased Call/S&P 500 INDEX/SPXC05PS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	2,771,000	5842.01		162,104		146,343		201,345			(17,321)		13,094		0001
Purchased Call/S&P 500 INDEX/SPXC05NSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,342,000	5958.38		192,165		169,746		227,404			(23,757)		15,622		0001
Purchased Call/S&P 500 INDEX/SPXN13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,568,457	5686.67		13,489		11,390		16,606			(2,186)		7,169		0001
Purchased Call/S&P 500 INDEX/SPXC05QSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	4,270,000	5911.69		93,513		86,300		107,443			(7,899)		20,484		0001
Purchased Call/S&P 500 INDEX/SPXC05LSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	3,823,000	5663.94		138,775		119,554		181,841			(20,151)		17,673		0001
Purchased Call/S&P 500 INDEX/SPXC05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,659,017	5663.94		95,559		82,324		131,384			(13,876)		7,669		0001
Purchased Call/S&P 500 INDEX/SPXN13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	3,030,000	5282.7		136,653		109,998		206,111			(27,479)		13,597		0001
Purchased Call/S&P 500 INDEX/SPXJ007S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	6,937,054	.5844		301,652		262,488		357,840			(39,778)		32,273		0001
Purchased Call/S&P 500 INDEX/SPXD17JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	5,252,000	5268.05		237,390		186,098		355,996			(52,681)		23,164		0001
Purchased Call/S&P 500 INDEX/SPXC05NSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,743,000	5958.38		98,474		86,985		113,177			(12,174)		12,822		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	2,783,123	.5074		141,090		108,379		235,974			(32,921)		12,101		0001
Purchased Call/S&P 500 INDEX/SPXC05PSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	2,470,609	5842.01		153,919		138,955		193,039			(16,446)		11,674		0001
Purchased Call/S&P 500 INDEX/SPXC05LSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,384,000	5606.91		135,650		115,470		189,360			(20,440)		10,985		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	2,704,000	5982.72		157,643		152,853		180,980			(5,615)		13,277		0001
Purchased Call/S&P 500 INDEX/SPXC051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	8,858,000	5633.07		396,838		299,542		542,177			(97,851)		38,444		0001
Purchased Call/S&P 500 INDEX/SPXC05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	3,394,000	5569.06		143,227		119,553		197,139			(23,937)		15,487		0001
Purchased Call/S&P 500 INDEX/SPXN13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	3,346,000	5396.63		191,057		151,582		285,359			(39,782)		14,887		0001
Purchased Call/S&P 500 INDEX/SPXJ009SK	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/02/2025	07/15/2025	1	2,950,000	.5800		19,760		6,747		1,169			(12,867)		2,990		0001
Purchased Call/S&P 500 INDEX/SPXC051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/07/2025	04/02/2026	1	1,570,387	.5397		47,049		36,141		90,060			(10,978)		6,828		0001
Purchased Call/S&P 500 INDEX/SPXA21WS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	8,430,000	5976.97		369,234		354,875		418,758			(17,244)		41,098		0001
Purchased Call/S&P 500 INDEX/SPXN13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	420,110	5650.38		3,739		3,172		4,645			(574)		1,933		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	480,921	.6033		23,077		22,374		26,244			(824)		2,358		0001
Purchased Call/S&P 500 INDEX/SPXD17JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	3,076,000	5268.05		88,589		69,448		128,977			(19,659)		13,567		0001
Purchased Call/S&P 500 INDEX/SPXN13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,843,805	.5607		89,420		76,328		121,096			(13,266)		8,496		0001
Purchased Call/S&P 500 INDEX/SPXN13A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	2,201,908	5405.97		27,083		21,413		36,695			(5,713)		9,780		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05HSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/01/2025	04/01/2026	1	2,742,135	5633.07		60,327		45,536		79,103			(14,875)		11,901		0001
Purchased Call/S&P 500 INDEX/SPXN13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/09/2026	1	3,540,641	5457		140,772		110,578		211,972			(31,024)		15,588		0001
Purchased Call/S&P 500 INDEX/SPXD17I1ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	2,159,430	5074.08		33,255		25,560		48,939			(7,883)		9,457		0001
Purchased Call/S&P 500 INDEX/SPXN13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	2,695,883	5276		85,041		68,269		124,105			(17,288)		12,015		0001
Purchased Call/S&P 500 INDEX/SPXN13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,849,795	5631.28		92,010		78,576		119,905			(13,612)		17,768		0001
Purchased Call/S&P 500 INDEX/SPXN13ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/27/2026	1	796,317	5525		39,258		32,624		54,047			(6,705)		3,616		0001
Purchased Call/S&P 500 INDEX/SPXJ009SM	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/02/2025	07/23/2025	1	5,900,000	5800		41,220		18,507		5,330			(22,631)		7,405		0001
Purchased Call/S&P 500 INDEX/SPXC05KS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/15/2025	04/14/2026	1	3,421,979	5406		179,285		142,140		264,603			(37,433)		15,198		0001
Purchased Call/S&P 500 INDEX/SPXA21RSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	5,068,000	5363.36		174,339		137,050		250,727			(38,316)		22,352		0001
Purchased Call/S&P 500 INDEX/SPXN13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	1,373,994	5456.9		11,816		9,180		15,384			(2,655)		6,049		0001
Purchased Call/S&P 500 INDEX/SPXA21QSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,620,000	5456.9		116,926		90,835		164,627			(26,268)		15,938		0001
Purchased Call/S&P 500 INDEX/SPXC05MS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	7,075,000	5663.94		300,688		259,041		399,785			(43,661)		32,706		0001
Purchased Call/S&P 500 INDEX/SPXN13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,848,000	5631.28		125,445		107,129		165,834			(18,559)		17,760		0001
Purchased Call/S&P 500 INDEX/SPXC050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/19/2025	05/15/2026	1	5,708,128	5958		241,780		214,167		279,359			(28,130)		26,682		0001
Purchased Call/S&P 500 INDEX/SPXC05RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	308,671	5912		14,042		12,950		16,880			(1,196)		1,474		0001
Purchased Call/S&P 500 INDEX/SPXC05NSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/15/2025	05/14/2026	1	3,453,052	5893		138,607		122,051		162,590			(17,516)		16,115		0001
Purchased Call/S&P 500 INDEX/SPXD17USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	4,144,373	6092		223,281		222,661		231,793			(2,454)		20,579		0001
Purchased Call/S&P 500 INDEX/SPXD17LSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	4,063,000	5525.21		141,799		117,189		195,918			(25,501)		18,448		0001
Purchased Call/S&P 500 INDEX/SPXD17LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	2,967,000	5560.83		102,955		85,654		139,574			(17,488)		13,516		0001
Purchased Call/S&P 500 INDEX/SPXA21SSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	3,947,097	5397		148,657		118,269		231,349			(30,630)		17,561		0001
Purchased Call/S&P 500 INDEX/SPXC051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/01/2025	03/31/2026	1	9,108,033	5612		376,601		284,011		513,032			(93,116)		39,457		0001
Purchased Call/S&P 500 INDEX/SPXC050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/20/2025	05/19/2026	1	5,224,114	5964		167,631		149,109		196,086			(18,882)		24,572		0001
Purchased Call/S&P 500 INDEX/SPXA21PS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2025	04/01/2026	1	10,262,000	5633.07		246,288		185,903		324,666			(60,729)		44,537		0001
Purchased Call/S&P 500 INDEX/SPXA21RSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	4,083,270	5363.36		44,916		35,388		61,752			(9,791)		18,104		0001
Purchased Call/S&P 500 INDEX/SPXJ003S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	2,157,046	5283		98,716		79,743		174,573			(19,142)		9,630		0001
Purchased Call/S&P 500 INDEX/SPXA21QS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	2,093,850	5397		64,800		49,638		115,547			(15,531)		9,104		0001
Purchased Call/S&P 500 INDEX/SPXN13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,067,000	5282.7		41,098		33,015		58,540			(8,332)		13,693		0001
Purchased Call/S&P 500 INDEX/SPXC05NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/15/2025	05/15/2026	1	2,822,000	5916.93		156,339		137,717		188,823			(19,703)		13,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	2,279,000	5631.28		130,131		111,131		180,200			(19,252)		10,518		0001
Purchased Call/S&P 500 INDEX/SPXN13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,637,180	5287.76		73,835		60,003		107,160			(13,958)		16,377		0001
Purchased Call/S&P 500 INDEX/SPXA21QSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	5,033,487	5074		196,287		150,779		318,263			(45,800)		21,885		0001
Purchased Call/S&P 500 INDEX/SPXC05RSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,849,849	5912		145,930		134,580		177,235			(12,428)		13,610		0001
Purchased Call/S&P 500 INDEX/SPXN13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	389,335	5397		18,988		15,107		30,793			(3,912)		1,732		0001
Purchased Call/S&P 500 INDEX/SPXN13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,973,632	5607		63,620		54,306		83,558			(9,438)		9,094		0001
Purchased Call/S&P 500 INDEX/SPXC05PSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	4,524,000	5802.82		105,409		95,426		126,156			(11,004)		21,377		0001
Purchased Call/S&P 500 INDEX/SPXC05NSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,563,000	5958.38		132,544		117,080		152,590			(16,386)		16,655		0001
Purchased Call/S&P 500 INDEX/SPXC05NSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,363,000	5916.93		145,088		127,806		176,749			(18,285)		11,045		0001
Purchased Call/S&P 500 INDEX/SPXC050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	3,725,000	5940.46		215,678		191,911		256,292			(24,227)		17,548		0001
Purchased Call/S&P 500 INDEX/SPXC05PSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2025	05/22/2026	1	2,423,815	5803		135,592		123,094		157,055			(12,806)		11,453		0001
Purchased Call/S&P 500 INDEX/SPXN13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	710,142	6025.17		6,533		6,425		6,939			(125)		3,516		0001
Purchased Call/S&P 500 INDEX/SPXC051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	1	6,596,325	5633		275,208		208,307		368,703			(67,290)		28,628		0001
Purchased Call/S&P 500 INDEX/SPXN13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	2,534,323	5607		98,920		84,437		131,266			(14,675)		11,678		0001
Purchased Call/S&P 500 INDEX/SPXC05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	5,982	5663.94		394		339		554			(57)		28		0001
Purchased Call/S&P 500 INDEX/SPXC05JSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	4,563,000	5268.05		244,577		191,732		374,221			(54,276)		20,125		0001
Purchased Call/S&P 500 INDEX/SPXN13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	10,427,000	5282.7		457,745		367,718		689,092			(92,803)		46,551		0001
Purchased Call/S&P 500 INDEX/SPXA21TSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/23/2025	04/21/2026	1	2,326,348	5158		98,643		80,335		135,170			(18,479)		10,457		0001
Purchased Call/S&P 500 INDEX/SPXA21SSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	2,486,989	5158.2		29,595		23,970		42,842			(5,676)		11,179		0001
Purchased Call/S&P 500 INDEX/SPXN13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	473,172	6005.88		4,022		3,800		4,343			(231)		2,297		0001
Purchased Call/S&P 500 INDEX/SPXC05LSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	6,696,947	5604		293,791		248,090		373,134			(47,620)		30,609		0001
Purchased Call/S&P 500 INDEX/SPXA210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,239,000	5456.9		101,427		78,794		143,377			(22,786)		9,858		0001
Purchased Call/S&P 500 INDEX/SPXN139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	3,457,000	5670.97		199,123		150,851		274,922			(48,553)		15,031		0001
Purchased Call/S&P 500 INDEX/SPXA210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,430,636	5456.9		42,540		33,048		56,767			(9,557)		15,104		0001
Purchased Call/S&P 500 INDEX/SPXC051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	6,251,601	5612		242,462		182,851		328,408			(59,949)		27,083		0001
Purchased Call/S&P 500 INDEX/SPXA21RSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,530,912	5363.36		12,400		9,748		16,760			(2,725)		6,752		0001
Purchased Call/S&P 500 INDEX/SPXC05KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	1,469,252	5569		72,792		61,266		96,706			(11,999)		6,704		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	3,376,680	5282.7		46,598		37,509		65,832			(9,370)		15,153		0001
Purchased Call/S&P 500 INDEX/SPXN1398O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	10,775	5396.52		78		59		104			(19)		47		0001
Purchased Call/S&P 500 INDEX/SPXC05QS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	5,984,000	5912.17		260,902		239,943		307,794			(22,874)		28,578		0001
Purchased Call/S&P 500 INDEX/SPXC05ISB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,491,084	5612		123,568		93,188		171,828			(30,552)		10,792		0001
Purchased Call/S&P 500 INDEX/SPXC05QSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	2,634,393	5958		138,065		122,297		161,729			(16,063)		12,314		0001
Purchased Call/S&P 500 INDEX/SPXA21PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	2,515,031	5396.52		30,683		23,439		42,120			(7,418)		10,935		0001
Purchased Call/S&P 500 INDEX/SPXC05RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	3,951,000	5911.69		214,539		197,991		256,247			(18,122)		18,954		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	436,572	6173		21,224		21,224		21,292					2,171		0001
Purchased Call/S&P 500 INDEX/SPXN13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/24/2026	1	4,974,686	5485		193,073		159,285		266,203			(35,008)		22,475		0001
Purchased Call/S&P 500 INDEX/SPXC05OSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	4,435,018	5958		220,479		195,299		257,317			(25,651)		20,731		0001
Purchased Call/S&P 500 INDEX/SPXC05SS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	3,176,237	5970		119,599		111,339		135,159			(8,543)		15,283		0001
Purchased Call/S&P 500 INDEX/SPXC05QSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,724,000	5911.69		138,905		128,101		162,323			(11,830)		17,785		0001
Purchased Call/S&P 500 INDEX/SPXN13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	4,502,000	5282.7		151,717		122,124		223,412			(30,508)		20,202		0001
Purchased Call/S&P 500 INDEX/SPXC05PSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,588,000	5802.82		97,235		88,026		116,738			(10,151)		16,954		0001
Purchased Call/S&P 500 INDEX/SPXC05PSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	8,480,334	5802.82		209,464		189,626		251,705			(21,867)		40,072		0001
Purchased Call/S&P 500 INDEX/SPXC05OSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	4,555,000	5940.46		276,944		246,427		330,188			(31,109)		21,458		0001
Purchased Call/S&P 500 INDEX/SPXA21RSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	5,040,000	5363.36		118,440		93,107		167,815			(26,031)		22,229		0001
Purchased Call/S&P 500 INDEX/SPXA21QSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	4,881,421	5062.25		111,296		85,848		169,926			(25,613)		21,415		0001
Purchased Call/S&P 500 INDEX/SPXN13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2026	1	3,116,815	5892		105,451		92,855		121,914			(13,326)		14,546		0001
Purchased Call/S&P 500 INDEX/SPXA21XS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	3,827,000	6173.07		194,794		194,794		198,937			(1,605)		19,030		0001
Purchased Call/S&P 500 INDEX/SPXN13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,812,000	5282.7		214,234		172,100		333,471			(43,434)		17,019		0001
Purchased Call/S&P 500 INDEX/SPXC05TSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,301,000	6038.81		137,830		130,616		154,824			(7,552)		11,185		0001
Purchased Call/S&P 500 INDEX/SPXN13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	2,814,000	5958.38		75,697		66,865		85,460			(9,358)		13,154		0001
Purchased Call/S&P 500 INDEX/SPXC05ISJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	3,026,000	5670.97		121,645		92,155		161,718			(29,661)		13,157		0001
Purchased Call/S&P 500 INDEX/SPXC05LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	2,254,578	5604		117,614		99,319		151,555			(19,064)		10,305		0001
Purchased Call/S&P 500 INDEX/SPXC05JSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	4,885,071	5062		179,355		138,728		284,152			(40,897)		21,431		0001
Purchased Call/S&P 500 INDEX/SPXN13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	289,468	4982.77		2,403		1,860		3,461			(546)		1,272		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05K$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/14/2025	04/10/2026	1	2,316,972	.5363		93,256		73,514		128,422			(19,891)		10,219		0001
Purchased Call/S&P 500 INDEX/SPXA21TSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	3,374,000	5604.14		189,956		159,963		265,261			(31,226)		15,421		0001
Purchased Call/S&P 500 INDEX/SPXC05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/03/2025	06/03/2026	1	4,967,000	5970.37		299,013		277,596		348,861			(22,119)		23,899		0001
Purchased Call/S&P 500 INDEX/SPXC05PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2025	05/22/2026	1	397,472	5842.01		23,650		21,350		29,435			(2,527)		1,878		0001
Purchased Call/S&P 500 INDEX/SPXA21SS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/15/2025	04/14/2026	1	3,713,901	.5406		118,487		93,939		166,686			(24,739)		16,495		0001
Purchased Call/S&P 500 INDEX/SPXC05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/30/2025	06/01/2026	1	3,597,000	5911.69		152,513		140,749		179,390			(12,883)		17,256		0001
Purchased Call/S&P 500 INDEX/SPXD17LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	1	656,953	5560.83		5,781		4,810		7,405			(982)		2,993		0001
Purchased Call/S&P 500 INDEX/SPXD170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2026	1	3,431,524	6022.24		85,445		81,208		93,917			(4,448)		16,705		0001
Purchased Call/S&P 500 INDEX/SPXC05W$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/30/2025	06/26/2026	1	2,299,063	.6173		122,140		122,140		122,694					11,432		0001
Purchased Call/S&P 500 INDEX/SPXN13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	3,259,105	5967.84		29,984		29,399		32,516			(826)		16,025		0001
Purchased Call/S&P 500 INDEX/SPXC051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/01/2025	03/31/2026	1	2,237,209	.5612		76,132		57,414		102,092			(18,824)		9,692		0001
Purchased Call/S&P 500 INDEX/SPXD170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	2,437,000	6000.36		70,917		66,814		78,447			(4,638)		11,812		0001
Purchased Call/S&P 500 INDEX/SPXN13K$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	1,781,993	5939.3		29,046		27,276		32,432			(1,989)		8,599		0001
Purchased Call/S&P 500 INDEX/SPXC05U$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/12/2025	06/11/2026	1	4,608,159	.6024		241,962		231,880		268,680			(11,965)		22,433		0001
Purchased Call/S&P 500 INDEX/SPXD17PSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	1	2,875,000	6000.36		98,038		92,319		108,934			(6,464)		13,874		0001
Purchased Call/S&P 500 INDEX/SPXC050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/28/2026	1	3,752,711	.5891		127,394		117,131		148,910			(11,199)		17,895		0001
Purchased Call/S&P 500 INDEX/SPXA21VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	6,475,072	.5912		260,462		240,873		298,785			(20,202)		30,924		0001
Purchased Call/S&P 500 INDEX/SPXC050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/29/2026	1	2,716,000	5912.17		67,628		62,196		77,746			(5,929)		12,971		0001
Purchased Call/S&P 500 INDEX/SPXC05TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/10/2025	06/10/2026	1	3,283,000	6038.81		188,116		178,270		210,662			(10,308)		15,959		0001
Purchased Call/S&P 500 INDEX/SPXA21XS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,650,000	6173.07		278,070		278,070		284,985			(2,292)		23,122		0001
Purchased Call/S&P 500 INDEX/SPXN13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	2,396,796	5963.6		30,919		27,426		34,281			(3,558)		11,273		0001
Purchased Call/S&P 500 INDEX/SPXA210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,605,922	5062.25		15,417		11,892		22,521			(3,548)		7,045		0001
Purchased Call/S&P 500 INDEX/SPXD17JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	1	2,918,822	5396.63		35,610		28,252		48,493			(7,415)		12,986		0001
Purchased Call/S&P 500 INDEX/SPXC055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/04/2025	06/03/2026	1	2,688,614	.5970		144,811		134,811		166,885			(10,344)		12,936		0001
Purchased Call/S&P 500 INDEX/SPXA21US5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	4,084,246	5844.61		86,178		76,919		100,921			(9,444)		19,270		0001
Purchased Call/S&P 500 INDEX/SPXN139$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,621,897	.5671		44,170		33,741		69,139			(10,678)		7,052		0001
Purchased Call/S&P 500 INDEX/SPXD17JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	1	5,827,969	.5457		195,967		153,508		309,245			(43,608)		25,659		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05MS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	7,021,000	5663.94		323,668		278,839		433,603			(46,998)		32,456		0001
Purchased Call/S&P 500 INDEX/SPXD17PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	1	4,252,128	5888.55		106,303		96,932		122,755			(9,611)		20,277		0001
Purchased Call/S&P 500 INDEX/SPXD17PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/29/2026	1	3,859,661	5911.69		75,649		69,766		86,468			(6,443)		18,433		0001
Purchased Call/S&P 500 INDEX/SPXN13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	6,163,000	5659.91		199,065		171,970		258,969			(28,438)		28,490		0001
Purchased Call/S&P 500 INDEX/SPXC05QSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/29/2025	05/28/2026	1	2,314,054	5899		113,281		104,156		135,713			(9,959)		11,035		0001
Purchased Call/S&P 500 INDEX/SPXC05USK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	3,233,000	5976.97		161,003		154,742		183,948			(7,519)		15,761		0001
Purchased Call/S&P 500 INDEX/SPXN13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	7,920,480	6000.36		102,966		96,960		111,296			(6,789)		38,222		0001
Purchased Call/S&P 500 INDEX/SPXD17MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/29/2026	1	3,692,391	5561		115,954		96,735		159,293			(19,432)		16,821		0001
Purchased Call/S&P 500 INDEX/SPXC05QSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	11,613,000	5911.69		548,134		505,501		650,134			(46,682)		55,461		0001
Purchased Call/S&P 500 INDEX/SPXA21US1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2025	05/15/2026	1	4,384,445	5917		177,351		156,660		204,555			(21,925)		20,494		0001
Purchased Call/S&P 500 INDEX/SPXA21TSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	9,158,000	5686.67		391,962		330,990		515,512			(63,532)		41,858		0001
Purchased Call/S&P 500 INDEX/SPXC05QSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	3,281,000	5911.69		130,912		120,730		153,468			(11,149)		15,669		0001
Purchased Call/S&P 500 INDEX/SPXN13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	2,186,912	5607		74,696		63,760		98,380			(11,081)		10,077		0001
Purchased Call/S&P 500 INDEX/SPXN13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	2,697,414	5958.38		45,586		40,312		50,887			(5,590)		12,668		0001
Purchased Call/S&P 500 INDEX/SPXD17MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	2,275,000	5686.67		59,150		49,949		75,264			(9,588)		10,398		0001
Purchased Call/S&P 500 INDEX/SPXJ003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	3,491,319	5282		145,806		117,782		253,260			(28,273)		15,587		0001
Purchased Call/S&P 500 INDEX/SPXA21US9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,155,000	5844.61		145,761		130,101		176,863			(15,974)		14,886		0001
Purchased Call/S&P 500 INDEX/SPXN13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/22/2026	1	2,458,808	5288		84,193		68,610		117,774			(15,728)		11,071		0001
Purchased Call/S&P 500 INDEX/SPXC05VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/16/2025	06/12/2026	1	2,577,234	5977		143,036		137,856		158,958			(5,547)		12,564		0001
Purchased Call/S&P 500 INDEX/SPXN13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	702,539	5976.97		6,182		5,944		6,749			(286)		3,440		0001
Purchased Call/S&P 500 INDEX/SPXN13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	5,113,502	5607		211,912		180,886		283,358			(31,438)		23,563		0001
Purchased Call/S&P 500 INDEX/SPXA21TS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2025	04/29/2026	1	2,585,000	5560.83		153,808		127,961		222,053			(26,126)		11,776		0001
Purchased Call/S&P 500 INDEX/SPXC05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	2,296,000	5976.97		131,331		126,224		151,779			(6,134)		11,193		0001
Purchased Call/S&P 500 INDEX/SPXC05USX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	2,158,158	6045		77,191		74,189		87,907			(3,605)		10,521		0001
Purchased Call/S&P 500 INDEX/SPXC05WSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/30/2025	06/26/2026	1	2,431,844	6141		99,689		99,689		99,693					12,092		0001
Purchased Call/S&P 500 INDEX/SPXA21VSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	4,701,764	6036		184,966		175,769		206,470			(9,655)		22,856		0001
Purchased Call/S&P 500 INDEX/SPXA21US1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	5,882,117	5940		238,999		213,251		292,205			(26,264)		27,710		0001
Purchased Call/S&P 500 INDEX/SPXC05SSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/09/2025	06/04/2026	1	1,659,854	5971		71,326		67,342		79,177			(4,161)		7,998		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	4,240,476	6033.11		55,126		53,152		58,698			(2,114)		20,792		0001
Purchased Call/S&P 500 INDEX/SPXA210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,098,000	5456.9		62,730		48,733		86,304			(14,093)		9,237		0001
Purchased Call/S&P 500 INDEX/SPXN13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	2,566,978	5976.97		51,340		49,360		56,441			(2,378)		12,568		0001
Purchased Call/S&P 500 INDEX/SPXA21TS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	04/24/2026	1	8,591,702	5525		349,035		288,756		491,187			(60,912)		38,816		0001
Purchased Call/S&P 500 INDEX/SPXC055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/03/2026	1	1,426,918	5970		55,611		52,203		65,255			(3,830)		6,866		0001
Purchased Call/S&P 500 INDEX/SPXN13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	2,595,530	6000.36		23,879		22,486		25,698			(1,574)		12,525		0001
Purchased Call/S&P 500 INDEX/SPXA21US0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	6,334,000	5802.82		210,922		190,946		254,958			(22,019)		29,930		0001
Purchased Call/S&P 500 INDEX/SPXN13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,950,592	5916.93		37,061		32,647		42,138			(4,671)		9,118		0001
Purchased Call/S&P 500 INDEX/SPXN13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	4,594,000	5916.93		111,634		98,337		127,766			(14,069)		21,474		0001
Purchased Call/S&P 500 INDEX/SPXN13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	4,347,177	5276		162,295		130,287		239,562			(32,994)		19,374		0001
Purchased Call/S&P 500 INDEX/SPXA21RSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	4,289,000	5363.36		127,383		100,137		181,151			(27,996)		18,916		0001
Purchased Call/S&P 500 INDEX/SPXD17S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,549,259	5967.84		77,019		75,534		84,763			(2,099)		17,551		0001
Purchased Call/S&P 500 INDEX/SPXC05TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	3,438,000	6038.81		128,237		121,525		141,097			(7,027)		16,712		0001
Purchased Call/S&P 500 INDEX/SPXJ000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	3,904,477	5074.08		79,261		60,715		118,981			(18,996)		16,976		0001
Purchased Call/S&P 500 INDEX/SPXA21US7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,799,854	5844.61		125,015		111,584		148,267			(13,700)		17,928		0001
Purchased Call/S&P 500 INDEX/SPXC051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,149,339	5612		77,910		58,755		104,956			(19,263)		9,311		0001
Purchased Call/S&P 500 INDEX/SPXC05HSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	2,364,000	5633.07		69,974		52,818		92,559			(17,254)		10,260		0001
Purchased Call/S&P 500 INDEX/SPXD17LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	12,589,000	5560.83		532,515		443,029		732,944			(90,455)		57,350		0001
Purchased Call/S&P 500 INDEX/SPXD17NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,350,793	5650.38		51,012		43,283		65,016			(7,827)		10,815		0001
Purchased Call/S&P 500 INDEX/SPXC05KS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	3,004,414	5363		156,591		123,441		220,227			(33,400)		13,251		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,298,887	5940.46		40,231		35,797		45,484			(4,519)		10,830		0001
Purchased Call/S&P 500 INDEX/SPXC050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,479,000	5911.69		130,643		120,482		156,019			(11,126)		11,839		0001
Purchased Call/S&P 500 INDEX/SPXN13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	3,092,511	5664		101,774		87,922		132,780			(14,539)		14,296		0001
Purchased Call/S&P 500 INDEX/SPXN13IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	1,695,268	5844.61		15,088		13,467		17,087			(1,653)		7,998		0001
Purchased Call/S&P 500 INDEX/SPXA21VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	6,573,929	5912		224,183		207,322		255,422			(17,388)		31,396		0001
Purchased Call/S&P 500 INDEX/SPXN13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	2,544,000	5970.81		59,784		55,667		66,442			(4,259)		12,259		0001
Purchased Call/S&P 500 INDEX/SPXD17MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,951,799	5604.14		36,897		31,072		46,928			(6,065)		13,492		0001
Purchased Call/S&P 500 INDEX/SPXA21VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,640,630	6032		57,977		55,094		64,372			(3,026)		7,975		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17USM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,316,000	6173.07		103,757		103,757		105,901			(855)		11,516		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	726,837	.5964		32,549		28,952		38,835			(3,666)		3,419		0001
Purchased Call/S&P 500 INDEX/SPXN13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/14/2026	1	3,200,334	.5406		114,854		91,058		162,115			(23,980)		14,214		0001
Purchased Call/S&P 500 INDEX/SPXD17TSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	4,075,957	6141.02		53,395		53,247		54,333			(585)		20,268		0001
Purchased Call/S&P 500 INDEX/SPXD17LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	1,415,433	5560.83		17,410		14,484		22,718			(2,957)		6,448		0001
Purchased Call/S&P 500 INDEX/SPXD17RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	6,527,000	5967.84		243,457		238,710		272,789			(6,707)		32,094		0001
Purchased Call/S&P 500 INDEX/SPXC05TSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	3,060,000	6022.24		173,196		164,608		196,450			(9,016)		14,896		0001
Purchased Call/S&P 500 INDEX/SPXD17NS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,395,000	5686.67		68,258		57,727		87,192			(10,973)		11,000		0001
Purchased Call/S&P 500 INDEX/SPXA21RSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2025	04/08/2026	1	1,534,693	.4983		67,532		52,859		92,490			(15,069)		6,745		0001
Purchased Call/S&P 500 INDEX/SPXC05RS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2026	1	1,766,565	.5889		71,106		65,560		84,251			(6,072)		8,424		0001
Purchased Call/S&P 500 INDEX/SPXN13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	1	1,052,596	5375.86		8,316		6,781		11,456			(1,549)		4,747		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	3,130,715	6173.07		62,927		62,927		63,973			(519)		15,568		0001
Purchased Call/S&P 500 INDEX/SPXN13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	1,732,965	6092.18		17,156		16,920		17,658			(282)		8,593		0001
Purchased Call/S&P 500 INDEX/SPXN130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	2,893,996	6204.95		37,622		37,622		37,307					14,470		0001
Purchased Call/S&P 500 INDEX/SPXC05VWS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/18/2026	1	748,578	.5968		41,574		40,992		43,741			(695)		3,681		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	743,519	.5982		36,909		36,189		41,786			(1,017)		3,656		0001
Purchased Call/S&P 500 INDEX/SPXC05RSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	3,570,000	5970.37		203,490		188,915		236,841			(15,053)		17,177		0001
Purchased Call/S&P 500 INDEX/SPXI100ZSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	2,085,000	5396.52		55,253		42,207		77,395			(13,358)		9,065		0001
Purchased Call/S&P 500 INDEX/SPXA21PSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	2,401,000	5074.08		75,151		57,567		116,342			(18,011)		10,439		0001
Purchased Call/S&P 500 INDEX/SPXD17VS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	6,908,648	.6141		294,885		294,885		305,860			(2,430)		34,353		0001
Purchased Call/S&P 500 INDEX/SPXD170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	4,239,000	6000.36		180,581		170,047		202,705			(11,906)		20,456		0001
Purchased Call/S&P 500 INDEX/SPXN13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	2,997,755	6038.81		38,671		36,647		41,469			(2,119)		14,572		0001
Purchased Call/S&P 500 INDEX/SPXN13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	2,812,854	5892.58		36,005		31,442		41,279			(4,636)		13,128		0001
Purchased Call/S&P 500 INDEX/SPXA21SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	2,574,402	5158.2		40,676		32,944		59,732			(7,801)		11,572		0001
Purchased Call/S&P 500 INDEX/SPXC05US2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,195,000	6045.26		92,849		88,991		102,368			(4,579)		10,701		0001
Purchased Call/S&P 500 INDEX/SPXN13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	2,910,576	.5397		130,486		103,812		208,726			(26,886)		12,949		0001
Purchased Call/S&P 500 INDEX/SPXD17USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	5,817,000	6173.07		128,556		128,556		131,226			(1,060)		28,925		0001
Purchased Call/S&P 500 INDEX/SPXC05USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,733,000	5976.97		159,399		153,200		180,351			(7,444)		18,199		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	2,043,617	5970.81		42,507		39,580		47,215			(3,028)		9,847		0001
Purchased Call/S&P 500 INDEX/SPXD17MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	05/01/2025	04/30/2026	1	2,895,911	5569		97,828		82,338		126,021			(16,125)		13,214		0001
Purchased Call/S&P 500 INDEX/SPXJ005SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	2,237,959	5663.94		40,955		35,282		52,309			(5,947)		10,346		0001
Purchased Call/S&P 500 INDEX/SPXD17TS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	06/25/2025	06/25/2026	1	3,259,445	6092.16		42,699		42,228		44,354			(585)		16,185		0001
Purchased Call/S&P 500 INDEX/SPXC05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	2,182,251	5936		108,963		101,137		124,769			(8,082)		10,484		0001
Purchased Call/S&P 500 INDEX/SPXC05TST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,189,000	6022.24		114,923		109,224		129,837			(5,982)		10,656		0001
Purchased Call/S&P 500 INDEX/SPXA21SS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	5,046,792	5268		213,165		167,571		305,002			(46,849)		22,259		0001
Purchased Call/S&P 500 INDEX/SPXA21SS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	2,609,377	5275.7		39,923		31,785		56,376			(8,203)		11,629		0001
Purchased Call/S&P 500 INDEX/SPXD17LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	04/29/2025	04/29/2026	1	5,915,000	5560.83		141,369		117,612		187,772			(24,013)		26,946		0001
Purchased Call/S&P 500 INDEX/SPXD17NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	05/02/2025	05/04/2026	1	3,547,985	5686.67		44,705		37,808		55,405			(7,187)		16,296		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	5,056,000	5396.52		224,486		171,483		327,662			(54,271)		21,983		0001
Purchased Call/S&P 500 INDEX/SPXN13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	3,446,767	5650.38		63,765		54,104		80,792			(9,783)		15,857		0001
Purchased Call/S&P 500 INDEX/SPXC05TSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	3,527,000	6022.24		192,574		183,025		217,954			(10,024)		17,170		0001
Purchased Call/S&P 500 INDEX/SPXN13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	4,840,307	5980.87		76,961		75,251		83,217			(2,530)		23,800		0001
Purchased Call/S&P 500 INDEX/SPXC05TSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	4,443,000	6022.24		193,271		183,687		216,043			(10,061)		21,629		0001
Purchased Call/S&P 500 INDEX/SPXA21RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,842,997	5363.36		46,909		36,876		65,442			(10,310)		12,539		0001
Purchased Call/S&P 500 INDEX/SPXD17VSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	06/30/2025	06/30/2026	1	3,102,000	6204.95		145,794		145,794		145,112					15,510		0001
Purchased Call/S&P 500 INDEX/SPXJ0096	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/29/2025	09/10/2025	1	5,950,000	5700		36,780		26,114		15,578			(11,317)		13,213		0001
Purchased Call/S&P 500 INDEX/SPXC05PSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,331,000	5802.82		67,952		61,517		80,835			(7,094)		15,740		0001
Purchased Call/S&P 500 INDEX/SPXC05USR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	4,207,000	5976.97		181,742		174,733		205,624			(8,419)		20,598		0001
Purchased Call/S&P 500 INDEX/SPXA21TSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	8,149,000	5686.67		378,929		319,984		500,956			(61,420)		37,246		0001
Purchased Call/S&P 500 INDEX/SPXA210SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,129,000	5062.25		92,824		71,600		148,053			(21,362)		9,340		0001
Purchased Call/S&P 500 INDEX/SPXC05SS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	2,057,000	5970.81		97,090		90,404		111,684			(6,916)		9,912		0001
Purchased Call/S&P 500 INDEX/SPXA21US3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,254,192	5844.61		42,305		37,759		48,591			(4,636)		15,354		0001
Purchased Call/S&P 500 INDEX/SPXD17LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	04/25/2025	04/23/2026	1	1,779,410	5376		74,667		61,564		99,940			(13,576)		8,026		0001
Purchased Call/S&P 500 INDEX/SPXD17RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	06/20/2025	06/18/2026	1	4,623,000	5967.84		198,789		194,913		224,243			(5,476)		22,732		0001
Purchased Call/S&P 500 INDEX/SPXA21WS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	3,203,000	5976.97		113,386		108,977		127,133			(5,296)		15,615		0001
Purchased Call/S&P 500 INDEX/SPXN130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	2,504,346	5287.76		147,756		120,078		234,562			(27,932)		11,276		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,308,000	5569.06		129,248		107,885		182,694			(21,600)		10,532		0001
Purchased Call/S&P 500 INDEX/SPXC05QSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	4,078,000	5911.69		236,524		218,128		284,426			(20,144)		19,476		0001
Purchased Call/S&P 500 INDEX/SPXA21RSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	9,487,694	5363.36		114,801		90,246		159,339			(25,231)		41,845		0001
Purchased Call/S&P 500 INDEX/SPXC05RSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	4,291,685	5936		175,270		162,681		198,624			(13,001)		20,619		0001
Purchased Call/S&P 500 INDEX/SPXA21VS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2025	05/22/2026	1	4,334,707	5803		185,390		168,301		211,518			(17,509)		20,483		0001
Purchased Call/S&P 500 INDEX/SPXD17US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	2,016,505	6092		78,076		77,859		80,447			(858)		10,013		0001
Purchased Call/S&P 500 INDEX/SPXN13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	939,289	6045.26		7,984		7,652		8,489			(394)		4,579		0001
Purchased Call/S&P 500 INDEX/SPXN13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	1,123,698	5888.55		10,226		9,324		11,569			(925)		5,358		0001
Purchased Call/S&P 500 INDEX/SPXD17LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,824,000	5525.21		173,992		143,795		245,967			(31,290)		17,363		0001
Purchased Call/S&P 500 INDEX/SPXN13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	1,877,200	5963.6		33,414		29,640		37,260			(3,845)		8,829		0001
Purchased Call/S&P 500 INDEX/SPXC05IWG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	919,659	6173		50,569		50,569		50,820					4,573		0001
Purchased Call/S&P 500 INDEX/SPXC05VSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	2,576,138	6033		94,427		91,550		105,927			(3,372)		12,631		0001
Purchased Call/S&P 500 INDEX/SPXD17KSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,579,000	5375.86		185,034		150,882		278,904			(34,472)		16,142		0001
Purchased Call/S&P 500 INDEX/SPXJ000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	5,776,000	5074.08		169,814		130,081		259,864			(40,699)		25,113		0001
Purchased Call/S&P 500 INDEX/SPXN13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	664,204	5935.94		6,244		5,779		6,967			(479)		3,191		0001
Purchased Call/S&P 500 INDEX/SPXN13ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	3,081,920	5842.01		34,826		31,440		40,161			(3,721)		14,563		0001
Purchased Call/S&P 500 INDEX/SPXD17MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	6,086,000	5686.67		147,890		124,885		187,692			(23,971)		27,817		0001
Purchased Call/S&P 500 INDEX/SPXD17USP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,623,000	6173.07		159,216		159,216		163,636			(1,312)		13,043		0001
Purchased Call/S&P 500 INDEX/SPXA21SSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	5,145,000	5275.7		274,743		218,735		421,696			(56,454)		22,930		0001
Purchased Call/S&P 500 INDEX/SPXD17MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	2,011,000	5686.67		98,338		83,041		130,490			(15,939)		9,191		0001
Purchased Call/S&P 500 INDEX/SPXD17MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	3,234,000	5686.67		74,059		62,538		93,663			(12,004)		14,781		0001
Purchased Call/S&P 500 INDEX/SPXD17USO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	3,146,000	6173.07		175,547		175,547		179,854			(1,447)		15,644		0001
Purchased Call/S&P 500 INDEX/SPXA21USA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	2,391,000	5844.61		126,962		113,322		155,955			(13,914)		11,281		0001
Purchased Call/S&P 500 INDEX/SPXN13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	4,144,120	6005.88		53,459		50,514		58,065			(3,076)		20,116		0001
Purchased Call/S&P 500 INDEX/SPXD17KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	2,522,000	5525.21		36,065		29,753		47,870			(6,539)		11,394		0001
Purchased Call/S&P 500 INDEX/SPXD17TSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,787,000	6092.16		199,575		197,376		214,946			(2,734)		18,805		0001
Purchased Call/S&P 500 INDEX/SPXD17UST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,626,000	6173.07		104,777		104,777		107,031			(856)		13,112		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,671,895	5062.25		51,835		39,983		78,051			(11,929)		11,722		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2025	10/03/2025	1	5,900,000	.6100		191,450		133,306		295,115			(58,693)		15,050		0001
Purchased Call/S&P 500 INDEX/SPXA210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,333,000	5456.9		96,586		75,034		135,134			(21,699)		10,271		0001
Purchased Call/S&P 500 INDEX/SPXD17JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/14/2026	1	1,093,014	.5406		49,479		39,337		78,676			(10,223)		4,855		0001
Purchased Call/S&P 500 INDEX/SPXN13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	4,020,434	5976.97		81,615		78,441		89,786			(3,812)		19,600		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	965,877	6204.95		8,596		8,596		8,490					4,829		0001
Purchased Call/S&P 500 INDEX/SPXN13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	1,196,446	5970.37		10,888		10,108		11,980			(805)		5,757		0001
Purchased Call/S&P 500 INDEX/SPXD17MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	4,008,000	5686.67		139,078		117,443		179,771			(22,543)		18,319		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/11/2026	1	2,823,347	6022.24		36,421		34,615		39,569			(1,896)		13,744		0001
Purchased Call/S&P 500 INDEX/SPXD17JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	1	2,928,209	5396.63		47,730		37,868		65,466			(9,938)		13,028		0001
Purchased Call/S&P 500 INDEX/SPXA210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,627,938	5456.9		39,945		31,031		54,225			(8,974)		11,570		0001
Purchased Call/S&P 500 INDEX/SPXD17MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	1	2,385,244	5604.14		39,834		33,544		50,989			(6,548)		10,902		0001
Purchased Call/S&P 500 INDEX/SPXD17RS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	1	3,166,000	5980.87		182,362		178,309		208,947			(5,995)		15,568		0001
Purchased Call/S&P 500 INDEX/SPXD17MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	1	2,603,000	5604.14		83,556		70,363		110,427			(13,735)		11,897		0001
Purchased Call/S&P 500 INDEX/SPXD17LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	1	2,485,000	5525.21		124,996		103,302		178,860			(22,479)		11,283		0001
Purchased Call/S&P 500 INDEX/SPXD17SSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	1	2,631,817	.5968		102,158		100,446		111,625			(1,986)		12,941		0001
Purchased Call/S&P 500 INDEX/SPXA21SSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	2,828,000	5158.2		56,843		46,038		84,828			(10,901)		12,712		0001
Purchased Call/S&P 500 INDEX/SPXN13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	2,125,090	5886.55		23,801		20,719		27,421			(3,130)		9,902		0001
Purchased Call/S&P 500 INDEX/SPXC05QS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,900,000	5912.17		158,340		145,620		189,730			(13,882)		13,850		0001
Purchased Call/S&P 500 INDEX/SPXN13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/08/2026	1	3,650,642	.5660		132,393		114,691		155,141			(17,970)		16,876		0001
Purchased Call/S&P 500 INDEX/SPXD17SS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	2,504,155	5967.84		63,105		61,888		69,888			(1,719)		12,383		0001
Purchased Call/S&P 500 INDEX/SPXN13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	2,167,807	5631.28		43,790		37,396		56,803			(6,478)		10,005		0001
Purchased Call/S&P 500 INDEX/SPXD17MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	4,148,000	5686.67		86,693		73,208		109,184			(14,052)		18,959		0001
Purchased Call/S&P 500 INDEX/SPXA21TS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	6,699,000	5604.14		285,377		240,318		386,269			(46,911)		30,618		0001
Purchased Call/S&P 500 INDEX/SPXD17TS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2026	1	2,562,000	6092.18		49,190		48,513		51,627			(809)		12,704		0001
Purchased Call/S&P 500 INDEX/SPXA21SSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	2,691,756	5275.7		53,297		42,432		76,164			(10,951)		11,997		0001
Purchased Call/S&P 500 INDEX/SPXN13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	4,429,655	5911.69		56,700		52,326		64,282			(4,789)		21,250		0001
Purchased Call/S&P 500 INDEX/SPXD17RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	5,997,000	5967.84		151,124		148,178		167,454			(4,163)		29,488		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/17/2026	1	3,740,805	5982.72		80,801		78,346		89,075			(2,878)		18,368		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17TST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	1,831,725	6141.02		39,565		39,456		40,648			(434)		9,108		0001
Purchased Call/S&P 500 INDEX/SPXN13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	6,300,000	5976.97		148,050		142,293		163,832			(6,914)		30,713		0001
Purchased Call/S&P 500 INDEX/SPXD17NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	3,316,034	5659.91		68,310		59,089		87,540			(9,679)		15,403		0001
Purchased Call/S&P 500 INDEX/SPXA21TSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026	1	3,538,000	5892.58		207,327		181,054		254,990			(26,697)		16,512		0001
Purchased Call/S&P 500 INDEX/SPXD17NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,668,000	5650.38		124,062		105,265		165,632			(19,034)		12,274		0001
Purchased Call/S&P 500 INDEX/SPXD17NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,194,855	5967.84		84,736		83,084		93,113			(2,334)		20,627		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	2,081,869	6173.07		41,846		41,846		42,533			(342)		10,395		0001
Purchased Call/S&P 500 INDEX/SPXN139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	1	1,068,197	.5622		54,064		40,922		73,257			(13,219)		4,636		0001
Purchased Call/S&P 500 INDEX/SPXD17SSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	534,393	.5968		27,365		26,906		30,242			(532)		2,628		0001
Purchased Call/S&P 500 INDEX/SPXC05SS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	5,988,000	5970.81		276,047		257,035		316,576			(19,664)		28,854		0001
Purchased Call/S&P 500 INDEX/SPXC05TSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	1	2,562,154	.6000		104,683		99,128		114,698			(5,816)		12,364		0001
Purchased Call/S&P 500 INDEX/SPXN13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	2,435,824	5970.37		45,550		42,287		50,546			(3,369)		11,720		0001
Purchased Call/S&P 500 INDEX/SPXC05USW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,442,285	.6045		78,639		75,580		89,116			(3,673)		11,907		0001
Purchased Call/S&P 500 INDEX/SPXN13JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	2,487,838	5935.94		47,269		43,753		53,144			(3,626)		11,953		0001
Purchased Call/S&P 500 INDEX/SPXN13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,872,897	5569.06		35,337		29,496		46,089			(5,906)		13,109		0001
Purchased Call/S&P 500 INDEX/SPXN13BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	56,623	5282.7		345		277		483			(70)		253		0001
Purchased Call/S&P 500 INDEX/SPXN13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	690,496	5958.38		6,145		5,434		6,728			(754)		3,243		0001
Purchased Call/S&P 500 INDEX/SPXD17PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	4,260,105	5888.55		92,870		84,683		106,652			(8,396)		20,315		0001
Purchased Call/S&P 500 INDEX/SPXA21SS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2025	04/14/2026	1	7,439,000	5405.97		176,304		139,392		245,710			(37,193)		33,040		0001
Purchased Call/S&P 500 INDEX/SPXA21WS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,342,505	.6031		70,349		66,851		79,763			(3,672)		6,526		0001
Purchased Call/S&P 500 INDEX/SPXD17USS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	3,779,000	6173.07		132,643		132,643		135,046			(1,084)		18,869		0001
Purchased Call/S&P 500 INDEX/SPXN13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	695,011	5963.6		6,116		5,425		6,756			(704)		3,269		0001
Purchased Call/S&P 500 INDEX/SPXN13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	2,366,277	5980.87		21,060		20,592		22,677			(692)		11,635		0001
Purchased Call/S&P 500 INDEX/SPXN13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	2,115,246	6000.36		35,959		33,879		39,078			(2,352)		10,253		0001
Purchased Call/S&P 500 INDEX/SPXN13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	3,901,036	5935.94		50,323		46,580		56,131			(3,860)		18,742		0001
Purchased Call/S&P 500 INDEX/SPXC05RSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	1,715,487	.5936		91,292		84,735		104,943			(6,772)		8,242		0001
Purchased Call/S&P 500 INDEX/SPXN13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,893,410	6000.36		77,868		73,326		85,031			(5,134)		18,789		0001
Purchased Call/S&P 500 INDEX/SPXC05VSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/12/2026	1	2,647,798	.5977		108,079		104,749		120,683			(3,903)		12,908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17VS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	3,603,000	6204.95		173,304		173,304		172,558					18,015		0001
Purchased Call/S&P 500 INDEX/SPXD17LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	3,316,000	5528.75		94,506		78,364		127,915			(16,312)		15,081		0001
Purchased Call/S&P 500 INDEX/SPXA21VS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,129,285	5842		171,113		154,908		207,249			(17,863)		24,238		0001
Purchased Call/S&P 500 INDEX/SPXJ009S4	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/29/2025	09/03/2025	1	4,462,500	5800		32,483		22,354		13,554			(10,716)		9,416		0001
Purchased Call/S&P 500 INDEX/SPXJ003S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/21/2026	1	4,395,000	5158.2		196,457		159,114		309,783			(37,677)		19,756		0001
Purchased Call/S&P 500 INDEX/SPXD170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	1	3,623,000	5976.97		98,183		94,365		109,335			(4,585)		17,663		0001
Purchased Call/S&P 500 INDEX/SPXJ006SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/12/2025	05/08/2026	1	1,585,903	5664		71,557		61,989		84,916			(9,713)		7,331		0001
Purchased Call/S&P 500 INDEX/SPXD17RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	1,112,060	5983		55,145		53,916		62,061			(1,818)		5,460		0001
Purchased Call/S&P 500 INDEX/SPXD17MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,072,000	5604.14		93,447		78,692		126,709			(15,361)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	2,227,521	5074		68,111		52,320		107,509			(15,893)		9,685		0001
Purchased Call/S&P 500 INDEX/SPXC05TSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,858,000	6022.24		104,317		99,144		115,676			(5,430)		13,913		0001
Purchased Call/S&P 500 INDEX/SPXD17JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/16/2026	1	3,217,000	5275.7		138,009		109,875		205,782			(28,358)		14,338		0001
Purchased Call/S&P 500 INDEX/SPXD170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	2,052,000	6000.36		127,019		119,609		145,593			(8,375)		9,902		0001
Purchased Call/S&P 500 INDEX/SPXD170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	2,391,000	5958.38		35,387		31,258		39,595			(4,375)		11,176		0001
Purchased Call/S&P 500 INDEX/SPXN13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	3,261,929	6033.11		60,346		58,185		64,770			(2,315)		15,994		0001
Purchased Call/S&P 500 INDEX/SPXN13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	1,499,091	5282.7		26,684		21,436		38,032			(5,410)		6,693		0001
Purchased Call/S&P 500 INDEX/SPXD17NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,690,000	5650.38		93,074		78,972		121,671			(14,280)		12,375		0001
Purchased Call/S&P 500 INDEX/SPXC05NSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	5,168,000	5958.38		242,896		214,558		283,032			(30,028)		24,157		0001
Purchased Call/S&P 500 INDEX/SPXD17JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	2,628,702	5457		125,936		98,650		208,541			(28,024)		11,573		0001
Purchased Call/S&P 500 INDEX/SPXN13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	1,914,030	5405.97		32,539		25,726		44,482			(6,864)		8,501		0001
Purchased Call/S&P 500 INDEX/SPXC05JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,997,000	4982.77		60,110		46,531		91,619			(13,669)		8,777		0001
Purchased Call/S&P 500 INDEX/SPXN13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	3,283,498	5981		110,552		108,397		122,221			(3,046)		16,145		0001
Purchased Call/S&P 500 INDEX/SPXC05US7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,078,000	6045.26		113,459		108,744		126,553			(5,595)		10,131		0001
Purchased Call/S&P 500 INDEX/SPXD177SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	3,587,000	6141.02		148,143		147,733		153,452			(1,623)		17,836		0001
Purchased Call/S&P 500 INDEX/SPXN13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	2,558,000	6045.26		32,998		31,627		35,277			(1,627)		12,471		0001
Purchased Call/S&P 500 INDEX/SPXC05IS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	9,989,732	6025		447,743		441,559		470,909			(7,380)		49,467		0001
Purchased Call/S&P 500 INDEX/SPXN13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,269,000	5282.7		67,341		54,097		96,550			(13,653)		14,594		0001
Purchased Call/S&P 500 INDEX/SPXN13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	5,609,000	6000.36		132,372		124,651		144,770			(8,728)		27,068		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17LS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,558,000	5525.21		128,800		106,260		178,419			(23,354)		16,075		0001
Purchased Call/S&P 500 INDEX/SPXD17PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/29/2026	1	2,987,000	5911.69		74,376		68,591		85,560			(6,334)		14,265		0001
Purchased Call/S&P 500 INDEX/SPXN13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	5,167,000	6033.11		129,175		124,549		139,546			(4,955)		25,335		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	2,954,000	5963.6		138,543		122,895		160,416			(15,942)		13,894		0001
Purchased Call/S&P 500 INDEX/SPXD17RS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	2,638,380	.5983		88,985		87,002		98,512			(2,934)		12,955		0001
Purchased Call/S&P 500 INDEX/SPXA21RSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	3,655,000	5363.36		95,396		74,991		135,111			(20,966)		16,120		0001
Purchased Call/S&P 500 INDEX/SPXN13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,619,000	5282.7		94,094		75,588		136,823			(19,077)		16,157		0001
Purchased Call/S&P 500 INDEX/SPXN1396F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	3,337,857	5670.97		41,723		31,608		52,814			(10,174)		14,513		0001
Purchased Call/S&P 500 INDEX/SPXN13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	5,558,000	5935.94		138,394		128,100		156,579			(10,617)		26,703		0001
Purchased Call/S&P 500 INDEX/SPXN13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	5,440,000	5282.7		225,216		180,921		337,909			(45,660)		24,287		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,923,916	6173.07		32,129		32,129		32,778			(263)		9,606		0001
Purchased Call/S&P 500 INDEX/SPXN13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	2,652,655	5982.72		45,095		43,725		49,179			(1,606)		13,025		0001
Purchased Call/S&P 500 INDEX/SPXN13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	9,710,981	5976.97		126,243		121,333		137,338			(5,896)		47,343		0001
Purchased Call/S&P 500 INDEX/SPXN13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	1,718,441	6033.11		16,325		15,741		17,354			(626)		8,426		0001
Purchased Call/S&P 500 INDEX/SPXN13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	1,890,803	5970.81		30,820		28,698		34,042			(2,195)		9,111		0001
Purchased Call/S&P 500 INDEX/SPXN13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	2,424,243	5976.97		60,606		58,269		67,023			(2,807)		11,870		0001
Purchased Call/S&P 500 INDEX/SPXN13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	2,367,000	5282.7		129,475		104,010		200,727			(26,250)		10,567		0001
Purchased Call/S&P 500 INDEX/SPXN13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	1,925,654	5970.37		24,841		23,062		27,373			(1,838)		9,265		0001
Purchased Call/S&P 500 INDEX/SPXN130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,556,037	6173.07		13,849		13,849		14,118			(113)		7,770		0001
Purchased Call/S&P 500 INDEX/SPXN13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	4,118,000	5282.7		144,954		116,445		214,480			(29,388)		18,385		0001
Purchased Call/S&P 500 INDEX/SPXN13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	2,138,000	5282.7		52,809		42,422		76,426			(10,706)		9,545		0001
Purchased Call/S&P 500 INDEX/SPXN13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	890,317	.5607		47,773		40,779		65,380			(7,087)		4,103		0001
Purchased Call/S&P 500 INDEX/SPXN13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	4,332,054	5970.81		55,883		52,035		61,535			(3,981)		20,875		0001
Purchased Call/S&P 500 INDEX/SPXN130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/28/2026	1	5,270,079	5528.75		61,133		50,691		81,141			(10,552)		23,969		0001
Purchased Call/S&P 500 INDEX/SPXN130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	4,364,489	6173.07		75,506		75,506		77,090			(622)		21,703		0001
Purchased Call/S&P 500 INDEX/SPXN13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	680,384	6038.81		6,192		5,867		6,635			(339)		3,307		0001
Purchased Call/S&P 500 INDEX/SPXC05LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	7,837,000	5606.91		352,665		300,202		478,272			(53,141)		36,112		0001
Purchased Call/S&P 500 INDEX/SPXN13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	4,247,000	5282.7		69,226		55,611		98,871			(14,035)		18,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	1	2,705,000	5802.82		34,895		31,626		40,764			(3,603)		12,860		0001
Purchased Call/S&P 500 INDEX/SPXD17RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	5,652,000	5967.84		93,258		91,440		102,205			(2,569)		27,792		0001
Purchased Call/S&P 500 INDEX/SPXA21VS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	2,293,000	5802.82		143,313		129,740		182,467			(14,961)		10,835		0001
Purchased Call/S&P 500 INDEX/SPXN13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/09/2025	05/11/2026	1	5,648,743	5659.91		70,044		60,589		88,489			(9,925)		26,238		0001
Purchased Call/S&P 500 INDEX/SPXC05V5N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	4,880,687	.5981		197,309		193,462		220,762			(5,436)		23,999		0001
Purchased Call/S&P 500 INDEX/SPXN13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/30/2025	06/01/2026	1	2,307,000	5911.69		61,366		56,633		70,293			(5,184)		11,067		0001
Purchased Call/S&P 500 INDEX/SPXD170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2026	1	2,444,000	5892.58		138,330		120,801		169,215			(17,812)		11,406		0001
Purchased Call/S&P 500 INDEX/SPXN13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/22/2025	04/22/2026	1	2,307,658	5287.76		24,230		19,691		34,246			(4,581)		10,391		0001
Purchased Call/S&P 500 INDEX/SPXN13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/09/2025	05/08/2026	1	2,502,000	5659.91		90,572		78,244		118,750			(12,939)		11,566		0001
Purchased Call/S&P 500 INDEX/SPXN131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/27/2025	05/27/2026	1	3,111,397	5921.54		40,137		36,488		45,060			(3,739)		14,815		0001
Purchased Call/S&P 500 INDEX/SPXN13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/03/2025	06/03/2026	1	4,118,000	5970.37		96,773		89,842		107,629			(7,159)		19,814		0001
Purchased Call/S&P 500 INDEX/SPXN13GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/09/2025	05/11/2026	1	2,392,000	5659.91		110,271		95,386		147,203			(15,624)		11,111		0001
Purchased Call/S&P 500 INDEX/SPXN13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/07/2025	05/07/2026	1	4,019,000	5631.28		170,004		145,182		228,468			(25,151)		18,549		0001
Purchased Call/S&P 500 INDEX/SPXN13GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/14/2025	05/14/2026	1	2,593,211	5892.58		39,417		34,422		45,491			(5,076)		12,102		0001
Purchased Call/S&P 500 INDEX/SPXN13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/12/2025	05/12/2026	1	3,891,063	5844.19		49,417		42,882		58,020			(6,634)		18,102		0001
Purchased Call/S&P 500 INDEX/SPXN13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/09/2025	05/08/2026	1	2,404,000	5659.91		146,884		126,892		203,387			(20,983)		11,113		0001
Purchased Call/S&P 500 INDEX/SPXN131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/27/2025	05/27/2026	1	2,339,000	5921.54		52,861		48,056		59,973			(4,924)		11,137		0001
Purchased Call/S&P 500 INDEX/SPXN13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/17/2025	04/16/2026	1	1,869,109	.5276		89,769		72,065		135,717			(18,250)		8,330		0001
Purchased Call/S&P 500 INDEX/SPXN13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/07/2025	05/07/2026	1	2,199,495	5631.28		33,652		28,739		43,256			(4,979)		10,151		0001
Purchased Call/S&P 500 INDEX/SPXN13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/17/2025	04/20/2026	1	2,068,000	5282.7		114,981		92,553		178,433			(23,121)		9,280		0001
Purchased Call/S&P 500 INDEX/SPXN13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/14/2025	05/14/2026	1	1,371,422	5892.58		12,343		10,779		14,167			(1,589)		6,400		0001
Purchased Call/S&P 500 INDEX/SPXD17NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	1	1,496,965	5659.91		13,173		11,380		16,486			(1,882)		6,920		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	1	2,974,884	5958.38		52,060		45,987		58,620			(6,436)		13,906		0001
Purchased Call/S&P 500 INDEX/SPXA21RSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,834,000	5363.36		43,077		33,939		59,352			(9,390)		12,565		0001
Purchased Call/S&P 500 INDEX/SPXD170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	1	4,153,000	5980.87		142,448		139,282		158,341			(4,683)		20,421		0001
Purchased Call/S&P 500 INDEX/SPXN13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/09/2025	06/09/2026	1	1,467,970	6005.88		24,809		23,442		27,051			(1,427)		7,126		0001
Purchased Call/S&P 500 INDEX/SPXJ006SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2026	1	2,569,000	5886.55		146,176		127,250		182,328			(19,223)		11,971		0001
Purchased Call/S&P 500 INDEX/SPXN13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/02/2025	05/01/2026	1	1,804,533	.5604		64,477		54,447		80,448			(10,451)		8,248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	982,730	5275.7		8,255		6,572		11,310			(1,696)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXN13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	2,918,551	5282.7		56,036		45,015		80,128			(11,361)		13,030		0001
Purchased Call/S&P 500 INDEX/SPXN13CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	2,970,219	5276		97,540		78,303		142,699			(19,830)		13,238		0001
Purchased Call/S&P 500 INDEX/SPXD17MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	2,960,000	5569.06		95,016		79,311		127,718			(15,879)		13,507		0001
Purchased Call/S&P 500 INDEX/SPXJ000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	3,770,841	5074.08		69,006		52,860		103,548			(16,539)		16,395		0001
Purchased Call/S&P 500 INDEX/SPXC05US8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/12/2025	06/12/2026	1	6,892,000	6045.26		396,979		380,484		443,707			(19,577)		33,600		0001
Purchased Call/S&P 500 INDEX/SPXN13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	5,349,560	5276		215,992		173,394		320,875			(43,910)		23,842		0001
Purchased Call/S&P 500 INDEX/SPXN13ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	3,293,005	5802.82		74,093		67,153		87,825			(7,651)		15,656		0001
Purchased Call/S&P 500 INDEX/SPXC05PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/29/2026	1	2,659,304	5912.17		40,687		37,419		46,408			(3,567)		12,700		0001
Purchased Call/S&P 500 INDEX/SPXD17NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,996,000	5686.67		103,362		87,416		133,220			(16,617)		13,761		0001
Purchased Call/S&P 500 INDEX/SPXD17MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	4,939,768	5569.06		118,060		98,546		156,428			(19,731)		22,541		0001
Purchased Call/S&P 500 INDEX/SPXD17KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	4,304,728	5375.86		99,870		81,436		141,776			(18,606)		19,415		0001
Purchased Call/S&P 500 INDEX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,082,000	5980.87		73,043		71,420		80,520			(2,401)		15,155		0001
Purchased Call/S&P 500 INDEX/SPXA21TSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	2,544,000	5686.67		133,051		112,354		177,779			(21,566)		11,628		0001
Purchased Call/S&P 500 INDEX/SPXA21USJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	1,398,370	5944		68,744		61,338		85,308			(7,554)		6,587		0001
Purchased Call/S&P 500 INDEX/SPXD17RS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	3,364,000	5967.84		113,703		111,486		126,823			(3,132)		16,541		0001
Purchased Call/S&P 500 INDEX/SPXA21RSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,730,000	5363.36		37,674		29,616		51,525			(8,280)		12,041		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/20/2025	05/20/2026	1	8,601,000	5940.46		395,646		352,049		462,584			(44,442)		40,518		0001
Purchased Call/S&P 500 INDEX/SPXN13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	5,189,722	5958.38		66,947		59,201		74,413			(8,209)		24,372		0001
Purchased Call/S&P 500 INDEX/SPXA21VS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2025	05/22/2026	1	6,911,159	5803		314,150		285,192		359,411			(29,670)		32,658		0001
Purchased Call/S&P 500 INDEX/SPXC05VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/16/2025	06/12/2026	1	434,731	5977		21,971		21,175		24,292			(852)		2,119		0001
Purchased Call/S&P 500 INDEX/SPXN13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	1,940,719	5976.97		32,410		31,160		35,437			(1,501)		9,502		0001
Purchased Call/S&P 500 INDEX/SPXC05NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/15/2025	05/14/2026	1	7,798,189	5893		334,328		294,395		394,017			(42,250)		36,394		0001
Purchased Call/S&P 500 INDEX/SPXD171SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	350,585	5268.05		2,594		2,034		3,583			(576)		1,546		0001
Purchased Call/S&P 500 INDEX/SPXD17MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,131,000	5604.14		51,570		43,428		66,967			(8,477)		9,740		0001
Purchased Call/S&P 500 INDEX/SPXN13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,029,000	5287.76		165,081		134,156		258,473			(31,207)		13,639		0001
Purchased Call/S&P 500 INDEX/SPXN13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	4,506,263	5911.69		71,650		66,077		81,381			(6,102)		21,521		0001
Purchased Call/S&P 500 INDEX/SPXD17NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,166,592	5686.67		37,049		31,333		46,300			(5,956)		9,951		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,058,651	5659.91		30,468		26,321		38,631			(4,353)		9,517		0001
Purchased Call/S&P 500 INDEX/SPXD17TS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,302,934	6092.16		37,998		37,580		39,670			(521)		11,436		0001
Purchased Call/S&P 500 INDEX/SPXD17KS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	1	6,756,112	5282.7		148,634		119,643		212,439			(29,888)		30,318		0001
Purchased Call/S&P 500 INDEX/SPXC05TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/10/2025	06/09/2026	1	588,384	6006		29,138		27,608		32,176			(1,601)		2,856		0001
Purchased Call/S&P 500 INDEX/SPXC05W5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2026	1	1,361,947	6025		66,658		65,737		70,280			(1,099)		6,744		0001
Purchased Call/S&P 500 INDEX/SPXN13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	2,661,321	4982.77		32,468		25,134		47,064			(7,383)		11,696		0001
Purchased Call/S&P 500 INDEX/SPXN13ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,340,957	5569.06		39,796		33,218		52,323			(6,651)		10,682		0001
Purchased Call/S&P 500 INDEX/SPXA21TSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/13/2026	1	2,997,760	5887		150,348		131,243		181,039			(19,413)		13,969		0001
Purchased Call/S&P 500 INDEX/SPXD170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	6,841,556	5980.87		172,407		168,576		190,099			(5,668)		33,641		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	3,423,039	6173.07		85,918		85,918		87,407			(702)		17,092		0001
Purchased Call/S&P 500 INDEX/SPXC05JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2026	1	4,520,554	4982.77		195,288		151,173		313,247			(44,408)		19,867		0001
Purchased Call/S&P 500 INDEX/SPXC05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	2,525,403	5663.94		134,857		116,178		183,445			(19,582)		11,674		0001
Purchased Call/S&P 500 INDEX/SPXD17US6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,092,000	6141.02		127,612		127,259		133,823			(1,398)		10,403		0001
Purchased Call/S&P 500 INDEX/SPXD17RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,456,000	5980.87		202,522		198,021		232,375			(6,658)		16,994		0001
Purchased Call/S&P 500 INDEX/SPXD17KSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,686,000	5525.21		94,730		78,152		128,118			(17,176)		16,653		0001
Purchased Call/S&P 500 INDEX/SPXA210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	7,269,112	5397		238,621		182,788		429,706			(57,190)		31,605		0001
Purchased Call/S&P 500 INDEX/SPXN13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	12,039,000	5282.7		469,521		377,178		699,705			(95,191)		53,748		0001
Purchased Call/S&P 500 INDEX/SPXA21TSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026	1	6,319,000	5892.58		274,245		239,492		328,172			(35,314)		29,491		0001
Purchased Call/S&P 500 INDEX/SPXN139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,739,615	5671		75,653		57,790		128,226			(18,290)		7,564		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	3,802,000	5074.08		197,704		151,445		323,835			(47,384)		16,531		0001
Purchased Call/S&P 500 INDEX/SPXD17SSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	3,287,000	6025.17		74,286		73,058		80,055			(1,425)		16,277		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/19/2025	05/15/2026	1	2,305,893	5958		76,425		67,697		87,163			(8,892)		10,778		0001
Purchased Call/S&P 500 INDEX/SPXD17RS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	2,621,000	5980.87		160,929		157,353		185,680			(5,291)		12,888		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/18/2026	1	2,637,944	5958.38		68,059		60,184		77,095			(8,345)		12,388		0001
Purchased Call/S&P 500 INDEX/SPXD17JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	2,411,905	5396.63		46,067		36,549		63,761			(9,592)		10,731		0001
Purchased Call/S&P 500 INDEX/SPXN13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	5,306,000	5976.97		132,650		127,491		146,746			(6,195)		25,868		0001
Purchased Call/S&P 500 INDEX/SPXD17KSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	7,141,000	5525.21		169,242		139,624		228,683			(30,687)		32,262		0001
Purchased Call/S&P 500 INDEX/SPXD171SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	2,257,835	5268.05		34,319		26,904		48,771			(7,616)		9,958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	1,425,792	5670.97		12,119		9,181		15,297			(2,955)		6,199		0001
Purchased Call/S&P 500 INDEX/SPXD170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2025	07/16/2025	1	5,900,000	5800		39,270		10,519		2,570			(28,437)		6,176		0001
Purchased Call/S&P 500 INDEX/SPXN13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	1,696,000	5659.91		54,272		46,946		70,608			(7,690)		7,878		0001
Purchased Call/S&P 500 INDEX/SPXA21TSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	6,462,000	5686.67		292,729		247,193		386,155			(47,448)		29,535		0001
Purchased Call/S&P 500 INDEX/SPXN13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	3,201,968	5970.81		79,729		74,238		88,938			(5,679)		15,429		0001
Purchased Call/S&P 500 INDEX/SPXD17JSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	2,846,000	5396.63		63,466		50,353		87,941			(13,215)		12,662		0001
Purchased Call/S&P 500 INDEX/SPXD17SSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	3,831,353	5968		132,933		130,705		144,745			(2,585)		18,839		0001
Purchased Call/S&P 500 INDEX/SPXC05USD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	6,257,107	6022		269,745		258,506		296,836			(13,339)		30,460		0001
Purchased Call/S&P 500 INDEX/SPXN13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	3,900,000	5659.91		134,160		115,899		175,236			(19,166)		18,029		0001
Purchased Call/S&P 500 INDEX/SPXA21RSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,035,000	5363.36		43,753		34,472		61,076			(9,537)		9,023		0001
Purchased Call/S&P 500 INDEX/SPXC05PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	2,747,684	5964		136,361		121,294		163,986			(15,359)		12,924		0001
Purchased Call/S&P 500 INDEX/SPXA21QS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	2,525,571	5397		68,117		52,179		119,327			(16,326)		10,981		0001
Purchased Call/S&P 500 INDEX/SPXJ000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	2,151,450	5074.08		38,941		29,930		58,113			(9,231)		9,422		0001
Purchased Call/S&P 500 INDEX/SPXC05OSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	819,605	5917		42,642		37,772		49,448			(4,961)		3,831		0001
Purchased Call/S&P 500 INDEX/SPXJ009S7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/29/2025	09/15/2025	1	4,462,500	5800		32,925		23,831		15,110			(9,666)		10,248		0001
Purchased Call/S&P 500 INDEX/SPXD17KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,832,000	5375.86		227,238		185,296		349,915			(42,335)		17,283		0001
Purchased Call/S&P 500 INDEX/SPXC05JSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	3,184,155	5062		160,351		124,028		265,073			(36,564)		13,969		0001
Purchased Call/S&P 500 INDEX/SPXC05LSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,788,000	5606.91		171,183		145,718		241,716			(25,795)		12,847		0001
Purchased Call/S&P 500 INDEX/SPXC05VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	4,542,497	5977		187,682		180,886		205,664			(7,279)		22,145		0001
Purchased Call/S&P 500 INDEX/SPXD17SS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	3,458,000	6025.17		113,768		111,888		123,893			(2,182)		17,123		0001
Purchased Call/S&P 500 INDEX/SPXA21RS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	2,102,729	4983		79,800		61,944		102,529			(17,977)		9,241		0001
Purchased Call/S&P 500 INDEX/SPXC05VSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	2,576,138	6033		137,648		133,453		157,841			(4,916)		12,631		0001
Purchased Call/S&P 500 INDEX/SPXC05MSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,116,000	5659.91		102,626		88,657		138,147			(14,661)		9,782		0001
Purchased Call/S&P 500 INDEX/SPXN13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	555,724	5569		14,319		12,051		18,244			(2,360)		2,536		0001
Purchased Call/S&P 500 INDEX/SPXD17NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,823,000	5650.38		80,456		68,265		103,638			(12,344)		12,987		0001
Purchased Call/S&P 500 INDEX/SPXN13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	728,935	5939.3		5,977		5,613		6,588			(409)		3,518		0001
Purchased Call/S&P 500 INDEX/SPXC05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	318,652	4982.77		15,327		11,865		24,756			(3,485)		1,400		0001
Purchased Call/S&P 500 INDEX/SPXN13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,887,627	5976.97		16,611		15,965		18,142			(776)		9,202		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2026	1	2,944,008	4982.77		100,391		77,713		156,517			(22,829)		12,939		0001
Purchased Call/S&P 500 INDEX/SPXA21RS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	4,873,149	4983		216,813		168,299		284,515			(48,842)		21,417		0001
Purchased Call/S&P 500 INDEX/SPXN13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,820,000	5921.54		70,500		64,091		79,988			(6,567)		13,427		0001
Purchased Call/S&P 500 INDEX/SPXD170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/15/2026	1	3,061,000	5976.97		92,442		88,877		103,281			(4,282)		14,987		0001
Purchased Call/S&P 500 INDEX/SPXD17TSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,334,000	6141.02		85,658		85,421		88,606			(939)		11,606		0001
Purchased Call/S&P 500 INDEX/SPXA21US9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,025,000	5802.82		183,915		166,497		222,971			(19,200)		23,745		0001
Purchased Call/S&P 500 INDEX/SPXA21WS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	1	3,853,000	6092.16		218,850		216,439		236,257			(2,998)		19,133		0001
Purchased Call/S&P 500 INDEX/SPXD17TSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	1,675,350	6092		67,529		66,783		71,474			(928)		8,308		0001
Purchased Call/S&P 500 INDEX/SPXA21RST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	5,586,495	5363.36		131,283		103,435		185,962			(28,617)		24,769		0001
Purchased Call/S&P 500 INDEX/SPXC05WSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/30/2025	06/26/2026	1	136,060	6141		7,138		7,138		7,162					677		0001
Purchased Call/S&P 500 INDEX/SPXA21TS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/28/2025	04/24/2026	1	4,668,802	5525		148,509		122,861		204,679			(25,917)		21,093		0001
Purchased Call/S&P 500 INDEX/SPXC05MS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	1,667,387	5663.94		74,866		64,496		100,073			(10,871)		7,708		0001
Purchased Call/S&P 500 INDEX/SPXN13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	628,996	5287.76		30,129		24,485		46,394			(5,696)		2,832		0001
Purchased Call/S&P 500 INDEX/SPXC050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/18/2026	1	4,528,000	5958.38		150,330		132,936		172,375			(18,433)		21,265		0001
Purchased Call/S&P 500 INDEX/SPXD17PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	3,948,000	6000.36		99,095		93,314		109,190			(6,534)		19,052		0001
Purchased Call/S&P 500 INDEX/SPXD17SS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,225,000	5967.84		138,675		136,001		156,371			(3,779)		15,947		0001
Purchased Call/S&P 500 INDEX/SPXA21RSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,101,334	5363.36		39,295		30,960		54,428			(8,566)		9,317		0001
Purchased Call/S&P 500 INDEX/SPXN13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,619,762	5631.28		44,885		38,332		57,136			(6,641)		16,706		0001
Purchased Call/S&P 500 INDEX/SPXD17SSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,049,760	5967.84		114,172		111,970		131,019			(3,111)		10,136		0001
Purchased Call/S&P 500 INDEX/SPXN13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/21/2026	1	645,782	5158.2		5,231		4,237		7,542			(1,003)		2,903		0001
Purchased Call/S&P 500 INDEX/SPXN13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	893,081	6000.36		8,216		7,741		8,839			(537)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXN13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	1,048,257	5282.7		8,281		6,666		11,598			(1,665)		4,704		0001
Purchased Call/S&P 500 INDEX/SPXD17JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	3,683,000	5396.63		127,064		100,811		180,084			(26,457)		16,386		0001
Purchased Call/S&P 500 INDEX/SPXC05KS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/15/2025	04/14/2026	1	11,736,361	5406		480,529		380,972		688,628			(100,330)		52,126		0001
Purchased Call/S&P 500 INDEX/SPXD17NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	561,755	5606.91		4,943		4,208		6,260			(745)		2,589		0001
Purchased Call/S&P 500 INDEX/SPXN13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	5,945,165	5892.58		146,846		128,237		171,002			(18,909)		27,746		0001
Purchased Call/S&P 500 INDEX/SPXC050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	1	2,411,837	5917		82,636		72,995		94,661			(10,216)		11,274		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2025	05/19/2026	1	2,870,167	5963.6		63,431		56,266		71,177			(7,299)		13,500		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	2,165,893	5912.17		27,940		25,696		31,626			(2,450)		10,344		0001
Purchased Call/S&P 500 INDEX/SPXC05I9E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	1,926,525	5670.97		30,824		23,352		39,521			(7,516)		8,376		0001
Purchased Call/S&P 500 INDEX/SPXC05TSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	4,866,158	.6006		265,537		251,600		294,653			(14,590)		23,620		0001
Purchased Call/S&P 500 INDEX/SPXD17LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,179,928	5525.21		75,364		62,285		101,777			(13,553)		14,439		0001
Purchased Call/S&P 500 INDEX/SPXD17TSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	2,560,919	.6092		133,112		131,641		142,237			(1,828)		12,699		0001
Purchased Call/S&P 500 INDEX/SPXD17JSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/16/2026	1	2,222,000	5275.7		126,876		101,012		195,949			(26,070)		9,903		0001
Purchased Call/S&P 500 INDEX/SPXA21RS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	4,384,838	.4983		213,646		165,842		277,733			(48,129)		19,271		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	2,568,062	.5958		97,333		86,217		111,768			(11,324)		12,004		0001
Purchased Call/S&P 500 INDEX/SPXD171SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	4,058,000	5074.08		48,696		37,428		70,881			(11,544)		17,771		0001
Purchased Call/S&P 500 INDEX/SPXA21SS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,964,913	.5268		101,288		79,624		146,133			(22,261)		8,666		0001
Purchased Call/S&P 500 INDEX/SPXD17MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	3,348,000	5686.67		101,779		85,947		130,605			(16,497)		15,302		0001
Purchased Call/S&P 500 INDEX/SPXD17RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	6,183,000	5967.84		310,387		304,334		353,519			(8,551)		30,403		0001
Purchased Call/S&P 500 INDEX/SPXC05LS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	3,301,000	5606.91		70,972		60,414		92,183			(10,694)		15,211		0001
Purchased Call/S&P 500 INDEX/SPXD17USV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,471,000	6173.07		129,728		129,728		132,767			(1,060)		12,338		0001
Purchased Call/S&P 500 INDEX/SPXD17LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,877,000	5525.21		156,797		129,584		226,610			(28,198)		13,063		0001
Purchased Call/S&P 500 INDEX/SPXD17NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,879,000	5659.91		75,718		65,412		97,774			(10,817)		13,309		0001
Purchased Call/S&P 500 INDEX/SPXD170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2025	06/10/2026	1	3,225,798	6038.81		70,000		66,336		76,200			(3,836)		15,681		0001
Purchased Call/S&P 500 INDEX/SPXD17SSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	2,637,785	.5968		109,607		107,770		120,030			(2,131)		12,970		0001
Purchased Call/S&P 500 INDEX/SPXD17MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	3,996,781	5686.67		65,947		55,688		82,406			(10,689)		18,268		0001
Purchased Call/S&P 500 INDEX/SPXN13GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/09/2025	05/08/2026	1	4,281,939	.5664		176,314		152,316		233,139			(25,188)		19,794		0001
Purchased Call/S&P 500 INDEX/SPXN13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/22/2025	04/22/2026	1	3,520,000	5287.76		109,120		88,679		161,495			(20,628)		15,849		0001
Purchased Call/S&P 500 INDEX/SPXN13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/30/2025	04/30/2026	1	2,303,000	5569.06		131,501		109,766		186,214			(21,977)		10,509		0001
Purchased Call/S&P 500 INDEX/SPXA21WSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2025	06/16/2026	1	13,658,961	.6033		568,309		550,992		640,753			(20,297)		66,972		0001
Purchased Call/S&P 500 INDEX/SPXC050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	3,093,000	5958.38		168,878		149,338		198,767			(20,707)		14,526		0001
Purchased Call/S&P 500 INDEX/SPXN130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/27/2025	06/26/2026	1	3,501,000	6173.07		51,115		51,115		51,969			(421)		17,409		0001
Purchased Call/S&P 500 INDEX/SPXC05JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,771,000	5976.97		229,277		220,360		266,656			(10,708)		18,384		0001
Purchased Call/S&P 500 INDEX/SPXD17JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	2,417,407	.5457		88,215		69,101		140,564			(19,630)		10,643		0001
Purchased Call/S&P 500 INDEX/SPXD170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/14/2026	1	2,589,000	5892.58		136,181		118,924		165,611			(17,536)		12,083		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05PSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,221,059	5802.82		49,282		44,615		58,116			(5,145)		15,221		0001
Purchased Call/S&P 500 INDEX/SPXC05NS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	6,553,000	5916.93		307,991		271,305		366,547			(38,815)		30,631		0001
Purchased Call/S&P 500 INDEX/SPXA21US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2025	05/20/2026	1	6,371,000	5940.46		158,638		141,157		180,721			(17,820)		30,013		0001
Purchased Call/S&P 500 INDEX/SPXA21US8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	2,758,000	5844.61		152,242		135,885		187,991			(16,684)		13,012		0001
Purchased Call/S&P 500 INDEX/SPXD17VS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	2,094,739	6204.95		35,820		35,820		35,386					10,474		0001
Purchased Call/S&P 500 INDEX/SPXN13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	5,101,888	6000.36		66,325		62,488		71,662			(4,337)		24,729		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	2,762,000	5842.01		75,126		67,822		88,831			(8,027)		13,051		0001
Purchased Call/S&P 500 INDEX/SPXC05KS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	3,848,603	5406		186,465		147,833		272,323			(38,932)		17,093		0001
Purchased Call/S&P 500 INDEX/SPXD17LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	2,444,000	5528.75		40,815		33,844		54,081			(7,045)		11,115		0001
Purchased Call/S&P 500 INDEX/SPXC051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2026	1	2,629,000	5074.08		131,187		100,492		212,706			(31,442)		11,431		0001
Purchased Call/S&P 500 INDEX/SPXD17KSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/21/2026	1	1,726,570	5158		93,194		75,897		129,892			(17,458)		7,761		0001
Purchased Call/S&P 500 INDEX/SPXD17NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,021,000	5659.91		59,822		51,679		77,673			(8,546)		9,343		0001
Purchased Call/S&P 500 INDEX/SPXC05JSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/06/2026	1	1,557,743	5074		60,310		46,611		96,982			(13,790)		6,822		0001
Purchased Call/S&P 500 INDEX/SPXD17MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	2,170,464	5686.67		40,371		34,091		50,544			(6,544)		9,920		0001
Purchased Call/S&P 500 INDEX/SPXD17JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	3,308,000	5268.05		133,974		105,027		199,128			(29,731)		14,590		0001
Purchased Call/S&P 500 INDEX/SPXD17LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	4,326,000	5525.21		218,463		180,232		313,090			(39,611)		19,544		0001
Purchased Call/S&P 500 INDEX/SPXD17PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	2,512,000	5802.82		145,696		132,050		183,698			(15,045)		11,943		0001
Purchased Call/S&P 500 INDEX/SPXD17KS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/17/2026	1	2,666,543	5282.7		39,732		31,917		56,216			(8,055)		11,905		0001
Purchased Call/S&P 500 INDEX/SPXD17RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	10,842,362	5967.84		142,035		139,265		154,623			(3,913)		53,313		0001
Purchased Call/S&P 500 INDEX/SPXD17TSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,432,000	6092.16		88,282		87,309		93,496			(1,209)		12,076		0001
Purchased Call/S&P 500 INDEX/SPXD17KSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,628,000	5375.86		158,544		129,281		234,249			(29,537)		16,363		0001
Purchased Call/S&P 500 INDEX/SPXA21PSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2025	04/01/2026	1	6,201,000	5633.07		355,317		268,201		500,732			(87,612)		26,912		0001
Purchased Call/S&P 500 INDEX/SPXD170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/13/2026	1	2,907,956	5887		114,070		99,575		136,012			(14,729)		13,550		0001
Purchased Call/S&P 500 INDEX/SPXD17PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2025	06/02/2026	1	5,470,000	5935.94		216,065		199,994		249,722			(16,575)		26,280		0001
Purchased Call/S&P 500 INDEX/SPXC05KSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	2,673,149	5569		114,725		96,560		150,445			(18,911)		12,198		0001
Purchased Call/S&P 500 INDEX/SPXN13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	2,620,000	5287.76		107,158		87,084		162,312			(20,257)		11,797		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	1,991,102	5397		81,950		62,775		154,320			(19,641)		8,657		0001
Purchased Call/S&P 500 INDEX/SPXN13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	910,311	5569		33,262		27,996		42,913			(5,483)		4,154		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21SS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2025	04/10/2026	1	2,917,668	5363		97,006		76,470		132,656			(20,691)		12,868		0001
Purchased Call/S&P 500 INDEX/SPXA21RSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,813,139	5268		104,349		82,030		147,517			(22,934)		12,407		0001
Purchased Call/S&P 500 INDEX/SPXN13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2026	1	2,007,274	5607		82,208		70,758		103,967			(12,003)		9,249		0001
Purchased Call/S&P 500 INDEX/SPXN13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	2,608,316	6038.81		44,081		41,773		47,434			(2,415)		12,679		0001
Purchased Call/S&P 500 INDEX/SPXD17MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	4,134,000	5604.14		147,170		123,933		195,435			(24,192)		18,895		0001
Purchased Call/S&P 500 INDEX/SPXN13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	2,842,656	5911.69		27,574		25,447		31,086			(2,329)		13,637		0001
Purchased Call/S&P 500 INDEX/SPXD17US5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	3,792,000	6141.02		216,523		215,923		226,481			(2,373)		18,856		0001
Purchased Call/S&P 500 INDEX/SPXD17KSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	4,162,000	5375.86		168,145		137,110		246,124			(31,326)		18,772		0001
Purchased Call/S&P 500 INDEX/SPXD17USC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	5,464,670	6092		225,918		225,291		233,076			(2,483)		27,136		0001
Purchased Call/S&P 500 INDEX/SPXD17NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,380,000	5659.91		40,222		34,747		51,063			(5,746)		11,002		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/23/2025	05/26/2026	1	2,736,000	5802.82		116,280		105,389		142,552			(12,007)		13,008		0001
Purchased Call/S&P 500 INDEX/SPXN13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	10,094,884	5911.69		129,215		119,165		146,563			(11,005)		48,211		0001
Purchased Call/S&P 500 INDEX/SPXD17USR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,477,000	6173.07		74,805		74,805		76,153			(611)		12,368		0001
Purchased Call/S&P 500 INDEX/SPXA21XS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,362,000	6173.07		205,014		205,014		209,012			(1,690)		21,690		0001
Purchased Call/S&P 500 INDEX/SPXC05JSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/11/2025	04/10/2026	1	2,506,000	5363.36		141,088		110,911		210,127			(31,008)		11,053		0001
Purchased Call/S&P 500 INDEX/SPXA21RS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,085,000	5456.9		174,920		135,888		258,183			(39,297)		13,582		0001
Purchased Call/S&P 500 INDEX/SPXN13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	6,801,000	5282.7		360,453		289,561		555,811			(73,078)		30,363		0001
Purchased Call/S&P 500 INDEX/SPXA21USP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,890,000	5802.82		181,412		164,231		218,649			(18,939)		27,832		0001
Purchased Call/S&P 500 INDEX/SPXA21RSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,713,046	5268		89,002		69,966		125,011			(19,561)		11,966		0001
Purchased Call/S&P 500 INDEX/SPXN13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	3,578,000	5659.91		125,946		108,945		164,569			(17,845)		16,620		0001
Purchased Call/S&P 500 INDEX/SPXC05USP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	3,591,000	5976.97		222,283		213,639		258,937			(10,381)		17,507		0001
Purchased Call/S&P 500 INDEX/SPXD17KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	2,144,000	5525.21		35,590		29,362		47,524			(6,453)		9,686		0001
Purchased Call/S&P 500 INDEX/SPXA21USG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	3,825,656	5940		124,260		110,873		149,477			(13,655)		18,022		0001
Purchased Call/S&P 500 INDEX/SPXN13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	8,786,000	5970.37		219,650		203,917		244,214			(16,248)		42,274		0001
Purchased Call/S&P 500 INDEX/SPXA21TSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	2,025,000	5604.14		109,755		92,425		152,350			(18,042)		9,255		0001
Purchased Call/S&P 500 INDEX/SPXD17MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,105,000	5604.14		106,303		89,518		145,881			(17,474)		9,621		0001
Purchased Call/S&P 500 INDEX/SPXD170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	2,973,664	5980.87		85,344		83,448		94,336			(2,806)		14,622		0001
Purchased Call/S&P 500 INDEX/SPXD17SS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,096,000	5967.84		84,678		83,045		95,309			(2,307)		10,365		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	5,228,000	5980.87		193,436		189,137		215,645			(6,360)		25,707		0001
Purchased Call/S&P 500 INDEX/SPXD17MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	5,039,000	5686.67		164,271		138,718		211,346			(26,626)		23,031		0001
Purchased Call/S&P 500 INDEX/SPXD17S$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,403,000	6025.17		103,089		101,385		113,268			(1,977)		11,899		0001
Purchased Call/S&P 500 INDEX/SPXA21S$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	6,308,000	5158.2		143,822		116,484		215,871			(27,582)		28,355		0001
Purchased Call/S&P 500 INDEX/SPXD17S$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,600,000	5967.84		117,520		115,254		132,987			(3,202)		12,857		0001
Purchased Call/S&P 500 INDEX/SPXC05KSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	3,709,000	5569.06		222,911		186,066		319,832			(37,254)		16,925		0001
Purchased Call/S&P 500 INDEX/SPXD17T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	2,606,763	6092.18		57,870		57,073		60,855			(951)		12,926		0001
Purchased Call/S&P 500 INDEX/SPXA21S$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	3,107,000	5275.7		107,502		85,587		158,263			(22,089)		13,847		0001
Purchased Call/S&P 500 INDEX/SPXC05JS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	3,589,611	4982.77		138,200		106,981		218,364			(31,426)		15,776		0001
Purchased Call/S&P 500 INDEX/SPXC05JSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	8,909,560	5062		349,589		270,400		558,094			(79,714)		39,087		0001
Purchased Call/S&P 500 INDEX/SPXA21RSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	4,061,000	5363.36		129,546		101,837		184,619			(28,472)		17,911		0001
Purchased Call/S&P 500 INDEX/SPXD17T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,749,000	6092.16		51,071		50,508		53,824			(700)		8,685		0001
Purchased Call/S&P 500 INDEX/SPXN13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	2,287,000	5659.91		113,207		97,925		152,461			(16,040)		10,623		0001
Purchased Call/S&P 500 INDEX/SPXD17NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,594,030	5659.91		51,362		44,371		65,567			(7,337)		11,992		0001
Purchased Call/S&P 500 INDEX/SPXD17TSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,223,000	6092.16		176,943		174,993		190,376			(2,424)		16,004		0001
Purchased Call/S&P 500 INDEX/SPXA21XS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	7,551,000	6173.07		300,530		300,530		306,203			(2,477)		37,548		0001
Purchased Call/S&P 500 INDEX/SPXD17RSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	20,342,000	5967.84		901,151		883,579		1,016,917			(24,825)		100,024		0001
Purchased Call/S&P 500 INDEX/SPXD170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,992,000	5980.87		128,942		126,076		143,349			(4,239)		19,629		0001
Purchased Call/S&P 500 INDEX/SPXN13D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/22/2026	1	3,119,778	5288		102,271		83,342		142,731			(19,105)		14,047		0001
Purchased Call/S&P 500 INDEX/SPXD17MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	2,298,000	5569.06		124,092		103,581		174,561			(20,739)		10,486		0001
Purchased Call/S&P 500 INDEX/SPXD17SSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,794,872	5981		257,466		252,446		294,606			(7,093)		23,577		0001
Purchased Call/S&P 500 INDEX/SPXD17SS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	1,068,470	5967.84		53,103		52,079		60,474			(1,447)		5,283		0001
Purchased Call/S&P 500 INDEX/SPXN13GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/08/2026	1	1,845,131	5660		80,088		69,380		94,406			(10,871)		8,530		0001
Purchased Call/S&P 500 INDEX/SPXN13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	3,065,000	5892.58		99,919		87,257		117,163			(12,866)		14,304		0001
Purchased Call/S&P 500 INDEX/SPXD17TS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	2,849,000	6092.18		67,521		66,591		71,000			(1,110)		14,127		0001
Purchased Call/S&P 500 INDEX/SPXD17PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/27/2026	1	483,793	5922		22,457		20,472		26,562			(2,036)		2,304		0001
Purchased Call/S&P 500 INDEX/SPXC05TSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	4,439,000	6022.24		147,819		140,489		163,478			(7,695)		21,610		0001
Purchased Call/S&P 500 INDEX/SPXD17RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,261,000	5967.84		95,020		93,168		104,693			(2,618)		20,952		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21W$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2025	06/12/2026	1	4,811,461	.5977		211,176		203,529		231,765			(8,190)		23,457		0001
Purchased Call/S&P 500 INDEX/SPXD17T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	2,424,688	.6092		103,878		102,730		110,176			(1,427)		12,023		0001
Purchased Call/S&P 500 INDEX/SPXA21S$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	2,903,000	5275.7		113,798		90,599		169,008			(23,383)		12,938		0001
Purchased Call/S&P 500 INDEX/SPXA21U$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	4,920,000	5802.82		196,800		178,162		239,917			(20,545)		23,249		0001
Purchased Call/S&P 500 INDEX/SPXD17U$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,431,844	.6141		81,861		81,861		84,550			(675)		12,092		0001
Purchased Call/S&P 500 INDEX/SPXC05Q$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	5,043,000	5911.69		165,410		152,545		191,894			(14,087)		24,084		0001
Purchased Call/S&P 500 INDEX/SPXA210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	4,427,000	5074.08		243,928		186,853		404,154			(58,462)		19,248		0001
Purchased Call/S&P 500 INDEX/SPXA21X$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	9,679,000	6173.07		443,298		443,298		452,390			(3,654)		48,129		0001
Purchased Call/S&P 500 INDEX/SPXA21W$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/12/2025	06/12/2026	1	4,038,703	6045.26		86,428		82,837		93,504			(4,262)		19,689		0001
Purchased Call/S&P 500 INDEX/SPXD17M$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/30/2025	04/28/2026	1	1,951,649	.5529		70,949		59,157		97,400			(11,923)		8,876		0001
Purchased Call/S&P 500 INDEX/SPXD17M$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	3,023,000	5569.06		106,410		88,821		144,115			(17,784)		13,794		0001
Purchased Call/S&P 500 INDEX/SPXC05Q$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,516,000	5911.69		156,998		144,787		190,190			(13,371)		12,016		0001
Purchased Call/S&P 500 INDEX/SPX915A$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	383,332	.5843		17,461		15,808		21,423			(1,823)		1,811		0001
Purchased Call/S&P 500 INDEX/SPXA21V$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	4,614,000	5802.82		270,380		244,773		340,895			(28,227)		21,803		0001
Purchased Call/S&P 500 INDEX/SPXD170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	3,862,000	5958.38		84,964		75,052		96,044			(10,504)		18,052		0001
Purchased Call/S&P 500 INDEX/SPXC05Q$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	4,458,000	5911.69		245,636		226,531		294,182			(20,920)		21,290		0001
Purchased Call/S&P 500 INDEX/SPXA21T$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	4,839,000	5686.67		278,726		235,369		377,305			(45,178)		22,117		0001
Purchased Call/S&P 500 INDEX/SPXD17L$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	3,875,285	5528.75		77,118		63,946		102,598			(13,311)		17,625		0001
Purchased Call/S&P 500 INDEX/SPXC05P$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2026	1	2,714,000	5802.82		100,689		91,258		122,248			(10,397)		12,903		0001
Purchased Call/S&P 500 INDEX/SPXC05P$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	2,826,000	5888.55		172,951		157,705		211,416			(15,637)		13,476		0001
Purchased Call/S&P 500 INDEX/SPXA21V$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	4,514,000	6000.36		195,908		184,574		219,277			(12,811)		21,879		0001
Purchased Call/S&P 500 INDEX/SPXA21W$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2025	06/15/2026	1	3,204,000	5976.97		112,460		108,123		126,184			(5,209)		15,687		0001
Purchased Call/S&P 500 INDEX/SPXC05J$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	04/14/2025	04/14/2026	1	2,816,000	5405.97		135,168		106,868		195,540			(28,515)		12,507		0001
Purchased Call/S&P 500 INDEX/SPXC05P$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	4,035,000	5912.17		88,367		81,268		101,591			(7,747)		19,270		0001
Purchased Call/S&P 500 INDEX/SPXD17T$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	5,853,000	6141.02		255,776		255,068		265,445			(2,803)		29,104		0001
Purchased Call/S&P 500 INDEX/SPXA210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,092,000	5456.9		111,312		86,474		153,941			(25,007)		13,613		0001
Purchased Call/S&P 500 INDEX/SPXD171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	2,731,000	5074.08		38,234		29,288		56,016			(9,164)		11,874		0001
Purchased Call/S&P 500 INDEX/SPXD170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	3,505,000	6000.36		140,551		132,352		157,315			(9,267)		16,914		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2025	06/04/2026	1	2,846,000	5970.81		104,733		97,520		119,062			(7,460)		13,714		0001
Purchased Call/S&P 500 INDEX/SPXD17USA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	1,730,174	6092		60,438		60,270		62,156			(664)		8,591		0001
Purchased Call/S&P 500 INDEX/SPXC050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	2,780,957	5917		119,789		106,108		137,311			(13,937)		12,999		0001
Purchased Call/S&P 500 INDEX/SPXA21S$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2025	04/10/2026	1	5,974,783	5363		256,710		202,365		356,809			(54,755)		26,351		0001
Purchased Call/S&P 500 INDEX/SPXC05LSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	4,228,164	5650		158,332		134,714		213,437			(23,924)		19,452		0001
Purchased Call/S&P 500 INDEX/SPXD17RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	4,887,882	5983		194,822		190,480		216,852			(6,423)		24,000		0001
Purchased Call/S&P 500 INDEX/SPXC05LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	6,418,832	5650		204,423		173,929		272,536			(30,888)		29,530		0001
Purchased Call/S&P 500 INDEX/SPXN13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	3,443,788	5982.72		44,769		43,409		48,526			(1,595)		16,910		0001
Purchased Call/S&P 500 INDEX/SPXC05JSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	4,748,391	5062		147,379		113,994		229,482			(33,606)		20,832		0001
Purchased Call/S&P 500 INDEX/SPXD17PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2025	06/03/2026	1	2,032,000	5970.37		57,709		53,575		64,957			(4,269)		9,777		0001
Purchased Call/S&P 500 INDEX/SPXA21T$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	2,835,000	5604.14		172,368		145,152		243,514			(28,334)		12,958		0001
Purchased Call/S&P 500 INDEX/SPXD170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2025	07/31/2025	1	5,900,000	5800		41,620		17,586		8,890			(23,946)		8,597		0001
Purchased Call/S&P 500 INDEX/SPXC051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	5,350,000	5670.97		190,460		144,288		251,028			(46,441)		23,261		0001
Purchased Call/S&P 500 INDEX/SPXC05JSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	2,536,000	5363.36		131,872		103,666		194,390			(28,983)		11,185		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	4,576,000	5633.07		194,480		146,798		263,684			(47,954)		19,860		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,903,000	5911.69		123,087		113,514		144,873			(10,483)		13,864		0001
Purchased Call/S&P 500 INDEX/SPXC05TS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,401,000	6038.81		81,394		77,134		89,214			(4,460)		11,671		0001
Purchased Call/S&P 500 INDEX/SPXD17RSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	3,158,000	5967.84		194,533		190,740		225,579			(5,359)		15,528		0001
Purchased Call/S&P 500 INDEX/SPXA21X$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,353,000	6173.07		184,132		184,132		187,552			(1,518)		21,645		0001
Purchased Call/S&P 500 INDEX/SPXD17US3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,440,000	6141.02		124,684		124,339		130,015			(1,366)		12,133		0001
Purchased Call/S&P 500 INDEX/SPXA21V$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2025	06/05/2026	1	5,542,000	6000.36		262,691		247,367		295,731			(17,320)		26,744		0001
Purchased Call/S&P 500 INDEX/SPXC055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	2,070,000	5970.81		61,065		56,859		68,779			(4,350)		9,975		0001
Purchased Call/S&P 500 INDEX/SPXD17USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	3,469,000	6173.07		188,714		188,714		193,425			(1,555)		17,250		0001
Purchased Call/S&P 500 INDEX/SPXC05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	6,012,686	5802.82		131,077		118,663		156,817			(13,684)		28,412		0001
Purchased Call/S&P 500 INDEX/SPXC05HSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	3,722,000	5633.07		134,736		101,702		180,507			(33,223)		16,153		0001
Purchased Call/S&P 500 INDEX/SPXD17RSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	5,123,000	5967.84		285,351		279,787		327,529			(7,861)		25,190		0001
Purchased Call/S&P 500 INDEX/SPXC050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	12,581,000	5911.69		549,790		507,028		647,263			(46,823)		60,084		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21XS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,652,000	6173.07		267,490		267,490		274,027			(2,205)		23,132		0001
Purchased Call/S&P 500 INDEX/SPXA21USC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,111,000	5844.61		178,260		159,108		220,989			(19,535)		14,678		0001
Purchased Call/S&P 500 INDEX/SPXA21US6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,212,003	5844.61		80,300		71,673		94,180			(8,800)		15,154		0001
Purchased Call/S&P 500 INDEX/SPXD17SSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	3,920,871	5968		173,349		170,444		190,300			(3,371)		19,279		0001
Purchased Call/S&P 500 INDEX/SPXC05QSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	8,873,000	5911.69		409,045		377,231		483,470			(34,836)		42,376		0001
Purchased Call/S&P 500 INDEX/SPXC05SSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	3,210,000	5939.3		80,250		75,359		90,817			(5,497)		15,491		0001
Purchased Call/S&P 500 INDEX/SPXC05NST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	6,870,000	5958.38		314,646		277,937		366,399			(38,899)		32,113		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,047,786	5664		98,901		85,440		133,380			(14,129)		9,466		0001
Purchased Call/S&P 500 INDEX/SPXD17TSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	3,842,000	6141.02		116,413		116,090		119,817			(1,276)		19,104		0001
Purchased Call/S&P 500 INDEX/SPXC05JSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	4,831,000	5363.36		216,429		170,137		314,445			(47,567)		21,307		0001
Purchased Call/S&P 500 INDEX/SPXD170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2025	08/20/2025	1	5,900,000	5800		43,870		24,104		15,019			(19,812)		11,027		0001
Purchased Call/S&P 500 INDEX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	3,931,573	5894		156,998		144,351		185,230			(13,802)		18,748		0001
Purchased Call/S&P 500 INDEX/SPXA21TSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	3,312,000	5686.67		201,038		169,766		273,772			(32,586)		15,138		0001
Purchased Call/S&P 500 INDEX/SPXC05TS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,041,000	6038.81		47,964		45,453		52,162			(2,628)		9,921		0001
Purchased Call/S&P 500 INDEX/SPXD17RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,744,000	5967.84		150,859		147,918		168,213			(4,156)		23,327		0001
Purchased Call/S&P 500 INDEX/SPXC05NSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,446,000	5916.93		141,134		124,323		170,726			(17,787)		11,433		0001
Purchased Call/S&P 500 INDEX/SPXC05SSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	2,364,142	6000		80,104		75,642		88,560			(4,660)		11,409		0001
Purchased Call/S&P 500 INDEX/SPXA21USJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	2,409,000	5802.82		108,405		98,138		133,370			(11,317)		11,383		0001
Purchased Call/S&P 500 INDEX/SPXA21UST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	10,462,000	5802.82		457,189		413,890		562,143			(47,729)		49,436		0001
Purchased Call/S&P 500 INDEX/SPXA21USY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,068,000	5802.82		280,767		254,176		351,955			(29,311)		23,948		0001
Purchased Call/S&P 500 INDEX/SPXC050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	4,602,000	5911.69		277,501		255,917		335,246			(23,633)		21,978		0001
Purchased Call/S&P 500 INDEX/SPXC05RSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	7,467,413	5936		323,860		300,599		368,053			(24,023)		35,876		0001
Purchased Call/S&P 500 INDEX/SPXC050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	2,143,000	5963.6		113,365		100,560		132,245			(13,045)		10,080		0001
Purchased Call/S&P 500 INDEX/SPXC05SS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	4,115,000	5970.81		222,622		207,289		258,153			(15,858)		19,829		0001
Purchased Call/S&P 500 INDEX/SPXD17US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	5,316,000	6141.02		250,915		250,220		260,830			(2,750)		26,434		0001
Purchased Call/S&P 500 INDEX/SPXA21VSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	6,834,208	5912		294,191		272,065		338,486			(22,818)		32,639		0001
Purchased Call/S&P 500 INDEX/SPXD17USW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,869,000	6173.07		161,812		161,812		165,917			(1,323)		14,325		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21W$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	5,343,000	5976.97		200,363		192,571		225,308			(9,358)		26,048		0001
Purchased Call/S&P 500 INDEX/SPXC05RSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2025	06/02/2026	1	2,918,000	5935.94		138,313		128,025		161,348			(10,610)		14,019		0001
Purchased Call/S&P 500 INDEX/SPXC050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,885,000	5911.69		107,615		99,244		124,460			(9,165)		18,554		0001
Purchased Call/S&P 500 INDEX/SPXC05RSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	10,505,000	5970.37		459,069		426,188		525,237			(33,958)		50,545		0001
Purchased Call/S&P 500 INDEX/SPXD170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	1	2,353,000	6000.36		141,415		133,166		161,649			(9,324)		11,355		0001
Purchased Call/S&P 500 INDEX/SPXC05SSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	2,054,000	5939.3		118,516		111,293		140,418			(8,118)		9,912		0001
Purchased Call/S&P 500 INDEX/SPXC050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,378,000	5911.69		167,549		154,517		199,058			(14,269)		16,133		0001
Purchased Call/S&P 500 INDEX/SPXA21W$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	1	6,233,000	5967.84		367,747		360,576		423,260			(10,131)		30,648		0001
Purchased Call/S&P 500 INDEX/SPXD17R$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	3,223,000	5967.84		185,000		181,393		212,715			(5,096)		15,848		0001
Purchased Call/S&P 500 INDEX/SPXD17R$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	1	8,173,000	5980.87		357,160		349,223		401,229			(11,742)		40,188		0001
Purchased Call/S&P 500 INDEX/SPXC05RSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	5,001,696	.5912		209,064		192,803		249,765			(17,805)		23,887		0001
Purchased Call/S&P 500 INDEX/SPXD171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2026	1	2,194,494	5633.07		35,770		27,000		46,251			(8,820)		9,524		0001
Purchased Call/S&P 500 INDEX/SPXC05VSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,015,000	6092.18		185,423		182,868		200,435			(3,048)		14,951		0001
Purchased Call/S&P 500 INDEX/SPXA21V$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/26/2026	1	4,774,000	5802.82		226,765		205,525		279,769			(23,416)		22,697		0001
Purchased Call/S&P 500 INDEX/SPXD170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2026	1	3,660,000	6005.88		146,034		137,988		163,745			(8,402)		17,766		0001
Purchased Call/S&P 500 INDEX/SPXC050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	3,444,000	5940.46		212,495		189,079		253,742			(23,869)		16,224		0001
Purchased Call/S&P 500 INDEX/SPXC05NSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	6,680,000	5958.38		402,804		355,810		478,500			(49,797)		31,224		0001
Purchased Call/S&P 500 INDEX/SPXC050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,359,000	5940.46		86,575		77,035		100,238			(9,725)		11,113		0001
Purchased Call/S&P 500 INDEX/SPXA21W$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	1	19,371,000	5982.72		852,324		826,425		958,909			(30,357)		95,115		0001
Purchased Call/S&P 500 INDEX/SPXC05T$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,107,000	6022.24		121,153		115,145		137,735			(6,307)		10,257		0001
Purchased Call/S&P 500 INDEX/SPXA21X$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2025	06/30/2026	1	3,892,000	6204.95		129,993		129,993		129,385					19,460		0001
Purchased Call/S&P 500 INDEX/SPXD17R$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	6,405,000	5967.84		152,439		149,467		168,144			(4,199)		31,494		0001
Purchased Call/S&P 500 INDEX/SPXC05US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	2,424,000	5976.97		97,202		93,454		109,795			(4,503)		11,868		0001
Purchased Call/S&P 500 INDEX/SPXC05KS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	8,644,146	.5406		332,480		263,596		473,550			(69,419)		38,392		0001
Purchased Call/S&P 500 INDEX/SPXA21X$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,091,000	6173.07		151,776		151,776		154,132			(1,251)		20,343		0001
Purchased Call/S&P 500 INDEX/SPXD17R$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	6,572,000	5967.84		314,799		308,661		357,195			(8,672)		32,315		0001
Purchased Call/S&P 500 INDEX/SPXD17R$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	2,456,000	5967.84		131,642		129,075		150,513			(3,626)		12,076		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	4,486,569	.6022		181,348		173,792		199,098			(8,968)		21,841		0001
Purchased Call/S&P 500 INDEX/SPXD17NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	1	2,453,000	5686.67		52,740		44,603		66,383			(8,479)		11,267		0001
Purchased Call/S&P 500 INDEX/SPXA21US0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	11,155,000	5802.82		530,978		480,690		657,114			(55,432)		52,711		0001
Purchased Call/S&P 500 INDEX/SPXC05SSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2026	1	1,946,128	.5971		99,624		93,536		119,140			(6,842)		9,378		0001
Purchased Call/S&P 500 INDEX/SPXC05SSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	2,688,161	.6000		107,041		101,077		119,006			(6,227)		12,972		0001
Purchased Call/S&P 500 INDEX/SPXC05KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	3,351,450	.5561		157,121		131,079		224,985			(26,331)		15,268		0001
Purchased Call/S&P 500 INDEX/SPXC05RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,601,355	.5912		85,941		79,257		101,218			(7,319)		12,424		0001
Purchased Call/S&P 500 INDEX/SPXD17PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	1	11,991,000	5888.55		553,984		505,148		660,356			(50,086)		57,181		0001
Purchased Call/S&P 500 INDEX/SPXD17PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	1	2,503,000	5802.82		114,637		103,900		141,164			(11,838)		11,900		0001
Purchased Call/S&P 500 INDEX/SPXD170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	2,481,777	6000.36		144,439		136,083		164,696			(9,446)		12,029		0001
Purchased Call/S&P 500 INDEX/SPXD17MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	2,974,000	5686.67		109,443		92,419		141,985			(17,739)		13,593		0001
Purchased Call/S&P 500 INDEX/SPXD17NS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	1	3,985,496	5686.67		96,848		81,907		122,841			(15,569)		18,305		0001
Purchased Call/S&P 500 INDEX/SPXA21VSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2025	06/11/2026	1	2,224,000	6022.24		67,832		64,468		74,856			(3,531)		10,827		0001
Purchased Call/S&P 500 INDEX/SPXC05RSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,227,000	5970.37		71,487		66,366		80,520			(5,288)		10,715		0001
Purchased Call/S&P 500 INDEX/SPXA21VSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,050,439	.6034		50,539		48,026		56,997			(2,638)		5,106		0001
Purchased Call/S&P 500 INDEX/SPXC050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	559,056	.5889		30,577		28,114		36,843			(2,688)		2,666		0001
Purchased Call/S&P 500 INDEX/SPXA21VS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,216,000	5802.82		318,176		288,042		403,354			(33,216)		24,647		0001
Purchased Call/S&P 500 INDEX/SPXC05NS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,562,000	5916.93		128,869		113,519		154,456			(16,241)		11,976		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	1,620,464	.6045		72,249		69,439		83,316			(3,374)		7,900		0001
Purchased Call/S&P 500 INDEX/SPXD17JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	1	8,813,000	5396.63		393,060		311,849		568,482			(81,843)		39,210		0001
Purchased Call/S&P 500 INDEX/SPXC05PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,700,309	5802.82		33,673		30,484		39,239			(3,515)		17,485		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2026	1	2,683,000	6005.88		75,392		71,238		83,557			(4,338)		13,023		0001
Purchased Call/S&P 500 INDEX/SPXD17RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/16/2026	1	2,660,602	.6033		103,044		100,741		115,672			(3,406)		13,045		0001
Purchased Call/S&P 500 INDEX/SPXA21USX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	2,345,000	5802.82		124,754		112,939		155,742			(13,024)		11,081		0001
Purchased Call/S&P 500 INDEX/SPXD17PSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/05/2026	1	3,579,000	5939.3		79,812		74,948		90,352			(5,467)		17,271		0001
Purchased Call/S&P 500 INDEX/SPXD17MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	1	2,314,000	5560.83		140,923		117,241		204,021			(23,938)		10,542		0001
Purchased Call/S&P 500 INDEX/SPXD17KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	1	3,092,000	5375.86		107,911		87,993		156,171			(20,104)		13,946		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	2,691,328	5287.76		45,214		36,744		64,441			(8,547)		12,118		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ007S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/12/2026	1	1,697,593	.5844		81,876		71,246		97,733			(10,797)		7,898		0001
Purchased Call/S&P 500 INDEX/SPXD17PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	3,327,000	5888.55		108,460		98,899		126,642			(9,806)		15,865		0001
Purchased Call/S&P 500 INDEX/SPXC05QSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,688,000	5911.69		129,818		119,721		151,211			(11,056)		17,613		0001
Purchased Call/S&P 500 INDEX/SPXC05PSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	2,048,000	5802.82		35,635		32,260		42,224			(3,720)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXC05LSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,032,000	5631.28		109,728		93,707		151,221			(16,234)		9,378		0001
Purchased Call/S&P 500 INDEX/SPXD17JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	3,498,000	5268.05		114,734		89,944		168,124			(25,462)		15,428		0001
Purchased Call/S&P 500 INDEX/SPXA21VSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2025	06/05/2026	1	9,793,000	6000.36		427,954		402,990		481,124			(28,217)		47,258		0001
Purchased Call/S&P 500 INDEX/SPXC05IS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	3,420,000	5633.07		181,260		136,819		252,235			(44,694)		14,843		0001
Purchased Call/S&P 500 INDEX/SPXD17LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	5,983,000	5528.75		142,395		118,074		191,264			(24,578)		27,211		0001
Purchased Call/S&P 500 INDEX/SPXA21USD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,591,000	5844.61		221,206		197,440		276,917			(24,242)		16,943		0001
Purchased Call/S&P 500 INDEX/SPXD17SSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	1,687,938	5967.84		97,732		95,847		112,668			(2,663)		8,347		0001
Purchased Call/S&P 500 INDEX/SPXD17JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/16/2026	1	3,056,000	5275.7		156,467		124,570		237,604			(32,151)		13,620		0001
Purchased Call/S&P 500 INDEX/SPXD17LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	2,080,000	5525.21		63,232		52,166		86,805			(11,465)		9,397		0001
Purchased Call/S&P 500 INDEX/SPXC05LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	3,234,000	5606.91		116,101		98,829		155,002			(17,495)		14,902		0001
Purchased Call/S&P 500 INDEX/SPXD17USQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	3,262,000	6173.07		75,352		75,352		76,513			(616)		16,288		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	4,333,076	5980.87		92,728		90,667		101,589			(3,049)		21,306		0001
Purchased Call/S&P 500 INDEX/SPXD17LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,545,000	5525.21		210,928		174,015		310,280			(38,245)		16,016		0001
Purchased Call/S&P 500 INDEX/SPXD17LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	5,867,000	5525.21		231,747		191,191		323,008			(42,020)		26,506		0001
Purchased Call/S&P 500 INDEX/SPXD17NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	2,276,021	5606.91		28,223		24,024		36,109			(4,253)		10,488		0001
Purchased Call/S&P 500 INDEX/SPXC05KSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/23/2025	04/22/2026	1	5,319,487	.5288		224,087		182,612		317,849			(41,862)		23,952		0001
Purchased Call/S&P 500 INDEX/SPXD17LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	4,038,359	5560.83		84,806		70,554		112,492			(14,405)		18,397		0001
Purchased Call/S&P 500 INDEX/SPXD17VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	2,885,000	6204.95		72,414		72,414		71,816					14,425		0001
Purchased Call/S&P 500 INDEX/SPXC05UMR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,503,000	5659.91		135,162		116,765		184,554			(19,309)		11,571		0001
Purchased Call/S&P 500 INDEX/SPXD17LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	8,310,000	5525.21		367,302		303,024		519,466			(66,599)		37,543		0001
Purchased Call/S&P 500 INDEX/SPXC05KSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	5,451,147	.5485		228,093		188,177		316,637			(41,358)		24,627		0001
Purchased Call/S&P 500 INDEX/SPXD17PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	7,604,000	6000.36		244,088		229,850		271,463			(16,094)		36,695		0001
Purchased Call/S&P 500 INDEX/SPXC05LSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,656,000	5631.28		118,989		101,616		160,911			(17,604)		12,258		0001
Purchased Call/S&P 500 INDEX/SPXC05VS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/16/2026	1	2,689,000	6033.11		127,190		122,635		140,983			(4,879)		13,185		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,423,413	.5671		63,096		48,199		107,537			(15,254)		6,189		0001
Purchased Call/S&P 500 INDEX/SPXD17TSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	2,948,615	.6092		105,744		104,576		111,582			(1,453)		14,621		0001
Purchased Call/S&P 500 INDEX/SPXD17VS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,503,796	.6141		128,953		128,953		134,379			(1,063)		12,450		0001
Purchased Call/S&P 500 INDEX/SPXC05VS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/16/2025	06/16/2026	1	3,109,000	6033.11		120,318		116,009		132,428			(4,615)		15,244		0001
Purchased Call/S&P 500 INDEX/SPXD171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	940,425	5074.08		7,523		5,782		10,700			(1,783)		4,118		0001
Purchased Call/S&P 500 INDEX/SPXC051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/04/2025	04/06/2026	1	1,616,000	5074.08		88,557		68,064		145,811			(20,993)		7,077		0001
Purchased Call/S&P 500 INDEX/SPXD17TSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,382,000	6141.02		60,026		59,860		61,587			(658)		11,845		0001
Purchased Call/S&P 500 INDEX/SPXC05VSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/17/2025	06/16/2026	1	5,333,269	.6033		208,739		202,378		234,830			(7,455)		26,150		0001
Purchased Call/S&P 500 INDEX/SPXD17MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,962,000	5604.14		61,610		51,882		79,405			(10,128)		13,538		0001
Purchased Call/S&P 500 INDEX/SPXD17NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	6,289,000	5659.91		150,936		130,392		194,689			(21,562)		29,073		0001
Purchased Call/S&P 500 INDEX/SPXC05VST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/24/2025	06/24/2026	1	5,991,000	6092.18		150,973		148,894		158,611			(2,482)		29,708		0001
Purchased Call/S&P 500 INDEX/SPXC05LS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/05/2025	05/01/2026	1	6,954,797	.5687		286,317		242,452		378,848			(44,415)		31,788		0001
Purchased Call/S&P 500 INDEX/SPXD17TSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,494,000	6092.16		207,893		205,602		224,577			(2,848)		17,350		0001
Purchased Call/S&P 500 INDEX/SPXN13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	2,786,000	5396.63		161,867		128,423		242,701			(33,704)		12,395		0001
Purchased Call/S&P 500 INDEX/SPXN13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	10,324,458	5659.91		128,023		110,598		161,826			(18,289)		47,727		0001
Purchased Call/S&P 500 INDEX/SPXN13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,692,000	5659.91		83,183		71,861		108,189			(11,883)		12,444		0001
Purchased Call/S&P 500 INDEX/SPXC05MS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	4,466,000	5663.94		216,154		186,216		291,212			(31,387)		20,645		0001
Purchased Call/S&P 500 INDEX/SPXA21VSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/28/2025	05/28/2026	1	2,425,000	5888.55		150,835		137,538		184,494			(13,637)		11,564		0001
Purchased Call/S&P 500 INDEX/SPXC05SSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/09/2025	06/02/2026	1	1,781,553	.5936		80,795		76,256		89,450			(4,739)		8,559		0001
Purchased Call/S&P 500 INDEX/SPXN139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	1	2,757,782	.5628		90,885		68,792		119,188			(22,222)		11,969		0001
Purchased Call/S&P 500 INDEX/SPXC05US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/12/2025	06/12/2026	1	2,803,000	6045.26		100,908		96,715		110,523			(4,976)		13,665		0001
Purchased Call/S&P 500 INDEX/SPXN13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/13/2026	1	5,333,214	.5887		179,297		156,514		210,505			(23,151)		24,851		0001
Purchased Call/S&P 500 INDEX/SPXD17NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	5,010,000	5650.38		121,242		102,872		155,666			(18,602)		23,048		0001
Purchased Call/S&P 500 INDEX/SPXD170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	4,589,000	5958.38		107,383		94,855		121,921			(13,275)		21,450		0001
Purchased Call/S&P 500 INDEX/SPXC05TSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/11/2025	06/11/2026	1	4,057,000	6022.24		186,216		176,982		208,560			(9,693)		19,750		0001
Purchased Call/S&P 500 INDEX/SPXD17RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	6,575,009	.5983		282,894		276,590		315,999			(9,326)		32,284		0001
Purchased Call/S&P 500 INDEX/SPXD17NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2026	1	3,795,000	5663.94		86,147		74,215		110,218			(12,509)		17,543		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/15/2026	1	2,033,000	5976.97		47,979		46,128		53,234			(2,222)		9,954		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17NS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,242,000	5686.67		107,168		90,635		141,589			(17,229)		10,298		0001
Purchased Call/S&P 500 INDEX/SPXC05USZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	4,358,632	6045		177,539		170,635		203,591			(8,292)		21,249		0001
Purchased Call/S&P 500 INDEX/SPXD17MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/30/2026	1	1,149,463	5569		63,914		53,795		85,311			(10,535)		5,245		0001
Purchased Call/S&P 500 INDEX/SPXD17KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	4,059,596	5484.77		95,806		78,821		131,032			(17,586)		18,341		0001
Purchased Call/S&P 500 INDEX/SPXD17VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	3,432,830	6141		129,135		129,135		133,619			(1,064)		17,070		0001
Purchased Call/S&P 500 INDEX/SPXC05TSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	1	818,815	6000		42,003		39,774		46,449			(2,333)		3,951		0001
Purchased Call/S&P 500 INDEX/SPXD17RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	2,605,000	5980.87		137,544		134,487		156,417			(4,522)		12,809		0001
Purchased Call/S&P 500 INDEX/SPXN13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	716,241	5631.28		5,587		4,771		7,100			(827)		3,306		0001
Purchased Call/S&P 500 INDEX/SPXC05MSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,923,000	5659.91		175,965		152,014		243,962			(25,138)		13,512		0001
Purchased Call/S&P 500 INDEX/SPXC05TSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	4,159,000	6038.81		254,947		241,602		286,947			(13,970)		20,217		0001
Purchased Call/S&P 500 INDEX/SPXC05VSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,148,000	6092.18		182,269		179,759		196,306			(2,996)		15,610		0001
Purchased Call/S&P 500 INDEX/SPXC05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	8,526,649	5650		349,675		297,513		474,871			(52,835)		39,227		0001
Purchased Call/S&P 500 INDEX/SPXC05LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	3,046,998	5650		148,015		125,935		204,441			(22,365)		14,018		0001
Purchased Call/S&P 500 INDEX/SPXD170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	1	4,636,000	5976.97		148,816		143,028		166,942			(6,950)		22,601		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	4,773,000	5560.83		214,308		178,295		297,119			(36,403)		21,744		0001
Purchased Call/S&P 500 INDEX/SPXD17LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	2,092,000	5528.75		71,337		59,153		97,565			(12,313)		9,515		0001
Purchased Call/S&P 500 INDEX/SPXN13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	1,597,983	5888.55		20,614		18,797		23,375			(1,864)		7,620		0001
Purchased Call/S&P 500 INDEX/SPXC05LS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	584,860	5687		26,504		22,443		35,374			(4,111)		2,673		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	2,795,063	5940.46		61,491		54,715		69,874			(6,907)		13,167		0001
Purchased Call/S&P 500 INDEX/SPXC05NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,811,000	5916.93		169,503		149,313		206,831			(21,362)		13,140		0001
Purchased Call/S&P 500 INDEX/SPXD17PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2025	06/05/2026	1	3,667,000	5939.3		120,644		113,292		137,857			(8,263)		17,696		0001
Purchased Call/S&P 500 INDEX/SPXD17US4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,816,000	6141.02		153,754		153,328		160,588			(1,685)		14,003		0001
Purchased Call/S&P 500 INDEX/SPXD17LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	4,321,999	5485		139,807		115,341		191,071			(25,350)		19,526		0001
Purchased Call/S&P 500 INDEX/SPXC05RS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	2,707,000	5911.69		154,840		142,897		185,852			(13,079)		12,986		0001
Purchased Call/S&P 500 INDEX/SPXC05TS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,546,000	6038.81		73,834		69,969		80,480			(4,046)		12,376		0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	14,402,743	5282.7		172,833		138,841		244,611			(35,040)		64,301		0001
Purchased Call/S&P 500 INDEX/SPXD17NSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	4,091,000	5659.91		86,729		74,924		111,181			(12,390)		18,912		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,546,000	5940.46		83,254		74,080		95,935			(9,352)		11,994		0001
Purchased Call/S&P 500 INDEX/SPXC05TSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	9,590,000	6038.81		441,140		418,050		488,426			(24,172)		46,618		0001
Purchased Call/S&P 500 INDEX/SPXD17RS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,929,000	5980.87		218,452		213,598		249,323			(7,182)		19,319		0001
Purchased Call/S&P 500 INDEX/SPXD170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/14/2026	1	2,863,000	5892.58		131,412		114,759		157,823			(16,922)		13,362		0001
Purchased Call/S&P 500 INDEX/SPXD171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	1,861,893	5074.08		14,895		11,410		21,196			(3,570)		8,095		0001
Purchased Call/S&P 500 INDEX/SPXN13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	35,395	5569		1,479		1,244		1,923			(244)		162		0001
Purchased Call/S&P 500 INDEX/SPXN13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	4,448,000	6000.36		120,541		113,509		132,164			(7,948)		21,465		0001
Purchased Call/S&P 500 INDEX/SPXC051$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	7,131,000	5633.07		285,240		215,305		385,073			(70,333)		30,949		0001
Purchased Call/S&P 500 INDEX/SPXD170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	2,112,000	5940.46		49,632		44,163		56,414			(5,575)		9,949		0001
Purchased Call/S&P 500 INDEX/SPXD170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/14/2026	1	2,117,000	5892.58		116,012		101,310		141,361			(14,938)		9,880		0001
Purchased Call/S&P 500 INDEX/SPXC05LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	9,408,000	5606.91		399,840		340,360		540,335			(60,250)		43,351		0001
Purchased Call/S&P 500 INDEX/SPXD170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2025	06/09/2026	1	2,781,000	6005.88		132,654		125,345		149,776			(7,632)		13,499		0001
Purchased Call/S&P 500 INDEX/SPXN13CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/20/2026	1	2,102,515	5283		22,411		18,140		35,467			(4,310)		9,435		0001
Purchased Call/S&P 500 INDEX/SPXN131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,328,716	5921.54		40,753		37,048		46,022			(3,796)		11,088		0001
Purchased Call/S&P 500 INDEX/SPXC05NSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,031,000	5958.38		99,925		88,267		116,938			(12,353)		9,494		0001
Purchased Call/S&P 500 INDEX/SPXD17VSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	3,172,000	6204.95		159,552		159,552		158,816					15,860		0001
Purchased Call/S&P 500 INDEX/SPXD17VS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	2,957,000	6204.95		81,909		81,909		81,173					14,785		0001
Purchased Call/S&P 500 INDEX/SPXN139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	4,206,000	5670.97		224,180		169,833		305,931			(54,663)		18,287		0001
Purchased Call/S&P 500 INDEX/SPXN13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	3,527,000	5282.7		186,931		150,469		288,071			(37,589)		15,827		0001
Purchased Call/S&P 500 INDEX/SPXC05RSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	7,188,423	5936		245,845		228,188		276,548			(18,236)		34,536		0001
Purchased Call/S&P 500 INDEX/SPXN13BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	5,795,000	5282.7		127,490		102,416		183,183			(25,847)		25,872		0001
Purchased Call/S&P 500 INDEX/SPXC05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,618,000	5659.91		150,273		129,819		206,773			(21,468)		12,102		0001
Purchased Call/S&P 500 INDEX/SPXC05TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	3,225,158	6006		131,474		124,573		144,075			(7,224)		15,655		0001
Purchased Call/S&P 500 INDEX/SPXC05US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	3,405,000	6045.26		206,003		197,443		231,151			(10,159)		16,600		0001
Purchased Call/S&P 500 INDEX/SPXN13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,525,000	6000.36		62,040		58,421		67,526			(4,091)		17,011		0001
Purchased Call/S&P 500 INDEX/SPXC05RSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,856,000	5970.37		100,246		93,065		113,241			(7,415)		13,742		0001
Purchased Call/S&P 500 INDEX/SPXC05SS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	3,339,000	5970.81		190,657		177,526		222,238			(13,581)		16,089		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05SSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	2,551,000	5939.3		156,376		146,846		186,494			(10,711)		12,310		0001
Purchased Call/S&P 500 INDEX/SPXD17T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	1,385,900	6141.02		12,889		12,853		13,039			(141)		6,891		0001
Purchased Call/S&P 500 INDEX/SPXC05TSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,709,000	6045.26		69,080		66,209		75,107			(3,407)		13,207		0001
Purchased Call/S&P 500 INDEX/SPXC05SSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	194,346	5970		9,486		8,831		10,862			(678)		935		0001
Purchased Call/S&P 500 INDEX/SPXD17NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,742,830	5650.38		38,674		32,814		48,471			(5,934)		12,618		0001
Purchased Call/S&P 500 INDEX/SPXC05QS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	3,328,000	5912.17		191,027		175,682		230,299			(16,748)		15,894		0001
Purchased Call/S&P 500 INDEX/SPXN13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	12,440,600	5282.7		289,866		232,856		419,009			(58,767)		55,541		0001
Purchased Call/S&P 500 INDEX/SPXD17PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	2,341,000	5888.55		87,085		79,408		102,260			(7,873)		11,163		0001
Purchased Call/S&P 500 INDEX/SPXC05PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	2,651,000	5888.55		149,782		136,578		181,391			(13,542)		12,642		0001
Purchased Call/S&P 500 INDEX/SPXN13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/14/2026	1	1,973,179	5406		71,226		56,626		111,087			(14,716)		8,764		0001
Purchased Call/S&P 500 INDEX/SPXC05LSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	3,246,000	5631.28		182,101		155,513		252,434			(26,941)		14,981		0001
Purchased Call/S&P 500 INDEX/SPXN13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/22/2026	1	6,214,820	5803		222,543		202,029		250,984			(21,018)		29,367		0001
Purchased Call/S&P 500 INDEX/SPXC05RSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	05/29/2026	1	1,312,395	5912		56,446		52,346		63,884			(4,233)		6,268		0001
Purchased Call/S&P 500 INDEX/SPXC05SSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	5,818,000	6005.88		145,450		137,436		160,329			(8,368)		28,241		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	5,712,792	5889		243,334		223,732		287,786			(21,392)		27,242		0001
Purchased Call/S&P 500 INDEX/SPXC05NSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	4,591,000	5958.38		252,964		223,452		298,593			(31,273)		21,460		0001
Purchased Call/S&P 500 INDEX/SPXC050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	3,736,000	5958.38		178,207		157,588		207,733			(21,851)		17,545		0001
Purchased Call/S&P 500 INDEX/SPXN13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/27/2026	1	4,091,784	5922		135,885		123,873		155,586			(12,319)		19,483		0001
Purchased Call/S&P 500 INDEX/SPXN13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	4,392,724	6000.36		67,648		63,702		73,736			(4,460)		21,198		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	13,835,685	5958.38		178,480		157,658		199,856			(22,065)		64,672		0001
Purchased Call/S&P 500 INDEX/SPXC05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	2,609,000	5911.69		123,406		113,887		145,972			(10,424)		12,516		0001
Purchased Call/S&P 500 INDEX/SPXC050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	9,175,000	5940.46		400,030		355,950		466,242			(44,935)		43,222		0001
Purchased Call/S&P 500 INDEX/SPXC05PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	14,552,577	5802.82		186,273		168,632		219,477			(19,446)		68,766		0001
Purchased Call/S&P 500 INDEX/SPXN139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	3,873,000	5670.97		216,888		164,309		298,097			(52,885)		16,839		0001
Purchased Call/S&P 500 INDEX/SPXC050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,741,000	5912.17		89,083		81,926		103,376			(7,810)		13,090		0001
Purchased Call/S&P 500 INDEX/SPXD17S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,429,000	5967.84		40,807		40,020		44,737			(1,112)		12,011		0001
Purchased Call/S&P 500 INDEX/SPXN13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	2,052,454	5886.55		35,507		30,910		41,221			(4,669)		9,564		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05US5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/12/2025	06/12/2026	1	8,465,000	6045.26		398,702		382,135		440,926			(19,662)		41,268		0001
Purchased Call/S&P 500 INDEX/SPXN13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	4,531,000	5892.58		162,210		141,654		191,070			(20,887)		21,146		0001
Purchased Call/S&P 500 INDEX/SPXN13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	3,566,000	5958.38		78,452		69,375		87,995			(9,619)		16,747		0001
Purchased Call/S&P 500 INDEX/SPXJ000SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2026	1	3,340,000	5074.08		114,562		87,756		178,512			(27,457)		14,522		0001
Purchased Call/S&P 500 INDEX/SPXD17SSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	1,572,969	.5981		64,048		62,975		70,220			(1,245)		7,734		0001
Purchased Call/S&P 500 INDEX/SPXD17VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/26/2026	1	3,956,938	.6173		135,860		135,860		135,367					19,676		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2026	1	2,351,000	5396.52		69,825		53,338		98,611			(16,881)		10,222		0001
Purchased Call/S&P 500 INDEX/SPXD17VS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	3,737,000	6204.95		82,961		82,961		82,139					18,685		0001
Purchased Call/S&P 500 INDEX/SPXD17USU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	3,935,000	6173.07		174,321		174,321		178,130			(1,425)		19,648		0001
Purchased Call/S&P 500 INDEX/SPXN13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	2,903,074	5939.3		37,450		35,167		41,672			(2,565)		14,009		0001
Purchased Call/S&P 500 INDEX/SPXN13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	4,307,000	5659.91		193,384		167,063		257,734			(27,626)		19,910		0001
Purchased Call/S&P 500 INDEX/SPXD17TS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	3,433,000	6092.18		107,796		106,311		113,941			(1,772)		17,023		0001
Purchased Call/S&P 500 INDEX/SPXD17SS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,115,000	5967.84		149,209		146,331		169,247			(4,066)		15,403		0001
Purchased Call/S&P 500 INDEX/SPXN13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	2,282,396	6022.24		20,770		19,740		22,382			(1,081)		11,111		0001
Purchased Call/S&P 500 INDEX/SPXD17TSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,683,000	6092.16		90,149		89,155		95,365			(1,235)		13,323		0001
Purchased Call/S&P 500 INDEX/SPXD17VS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	4,268,009	.6141		171,533		171,533		177,690			(1,414)		21,223		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2026	1	2,192,000	5396.52		75,405		57,601		107,680			(18,230)		9,531		0001
Purchased Call/S&P 500 INDEX/SPXN13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,480,000	6000.36		76,908		72,422		84,091			(5,071)		16,794		0001
Purchased Call/S&P 500 INDEX/SPXC05USN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	2,662,000	5976.97		154,928		148,903		179,273			(7,236)		12,978		0001
Purchased Call/S&P 500 INDEX/SPXN13NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	5,520,343	.5981		236,519		231,907		264,537			(6,516)		27,144		0001
Purchased Call/S&P 500 INDEX/SPXN13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	2,689,223	6045.26		43,028		41,240		46,078			(2,122)		13,110		0001
Purchased Call/S&P 500 INDEX/SPXJ000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/06/2026	1	2,633,000	5074.08		69,511		53,426		106,076			(16,478)		11,531		0001
Purchased Call/S&P 500 INDEX/SPXJ000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2026	1	2,180,000	5074.08		103,986		79,655		167,387			(24,922)		9,478		0001
Purchased Call/S&P 500 INDEX/SPXC05T$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/09/2025	06/05/2026	1	5,970,358	.6000		258,411		244,015		288,264			(15,032)		28,811		0001
Purchased Call/S&P 500 INDEX/SPXN13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	3,277,000	5976.97		50,466		48,503		55,377			(2,357)		15,976		0001
Purchased Call/S&P 500 INDEX/SPXD17VS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	2,347,000	6204.95		104,911		104,911		104,418					11,735		0001
Purchased Call/S&P 500 INDEX/SPXJ003S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/17/2026	1	5,034,413	.5283		177,973		143,766		301,686			(34,510)		22,476		0001
Purchased Call/S&P 500 INDEX/SPXN13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	3,642,000	6000.36		80,488		75,832		87,975			(5,264)		17,653		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ003S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/16/2026	1	2,004,766	.5276		69,715		56,278		117,711			(13,556)		8,935		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2026	1	3,993,000	5396.52		197,654		150,985		292,499			(47,784)		17,361		0001
Purchased Call/S&P 500 INDEX/SPXD17S9R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	1	2,902,000	6025.17		131,170		129,002		144,171			(2,516)		14,370		0001
Purchased Call/S&P 500 INDEX/SPXN13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	6,869,535	5980.87		89,991		87,991		96,878			(2,959)		33,778		0001
Purchased Call/S&P 500 INDEX/SPXN13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	5,040,834	5967.84		65,531		64,267		71,367			(1,786)		24,926		0001
Purchased Call/S&P 500 INDEX/SPXC05VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/23/2026	1	1,740,000	6025.17		97,266		95,658		108,305			(1,865)		8,616		0001
Purchased Call/S&P 500 INDEX/SPXN13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	2,584,477	5976.97		45,487		43,718		49,852			(2,124)		12,600		0001
Purchased Call/S&P 500 INDEX/SPXC05USL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	6,552,000	5976.97		359,050		345,087		413,116			(16,769)		31,942		0001
Purchased Call/S&P 500 INDEX/SPXC05USY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,343,029	.6045		128,130		123,147		146,442			(5,984)		16,298		0001
Purchased Call/S&P 500 INDEX/SPX915A$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	3,224,694	.5843		161,147		145,885		199,111			(16,823)		15,238		0001
Purchased Call/S&P 500 INDEX/SPXN13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	5,941,079	5976.97		77,234		74,255		83,989			(3,578)		29,089		0001
Purchased Call/S&P 500 INDEX/SPXC05US4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	5,425,000	6045.26		246,295		236,061		272,411			(12,146)		26,448		0001
Purchased Call/S&P 500 INDEX/SPXC05VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	7,319,000	6092.18		321,304		316,878		342,018			(5,282)		36,293		0001
Purchased Call/S&P 500 INDEX/SPXC05VSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	8,957,000	6092.18		414,709		408,997		442,013			(6,817)		44,415		0001
Purchased Call/S&P 500 INDEX/SPXC05VS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	2,868,946	.5977		105,254		101,443		114,843			(4,082)		13,987		0001
Purchased Call/S&P 500 INDEX/SPXC05TS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	7,103,000	6038.81		177,575		168,280		192,976			(9,730)		34,528		0001
Purchased Call/S&P 500 INDEX/SPXC05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	6,711,000	6045.26		267,098		256,000		293,976			(13,172)		32,717		0001
Purchased Call/S&P 500 INDEX/SPXD17KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	1	2,507,000	5484.77		53,650		44,138		72,979			(9,848)		11,326		0001
Purchased Call/S&P 500 INDEX/SPXN130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	9,727,149	6173.07		126,453		126,453		128,972			(1,042)		48,369		0001
Purchased Call/S&P 500 INDEX/SPXC05TSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	8,258,085	.6006		357,858		339,075		393,024			(19,663)		40,085		0001
Purchased Call/S&P 500 INDEX/SPXC05TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	3,285,216	.6006		111,829		105,959		121,865			(6,144)		15,947		0001
Purchased Call/S&P 500 INDEX/SPXN13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	807,885	5982.72		7,109		6,893		7,737			(253)		3,967		0001
Purchased Call/S&P 500 INDEX/SPXD17JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/10/2026	1	1,791,362	.5363		76,710		60,639		108,136			(16,194)		7,901		0001
Purchased Call/S&P 500 INDEX/SPXD17KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	1	4,871,000	5375.86		150,027		122,336		215,128			(27,950)		21,969		0001
Purchased Call/S&P 500 INDEX/SPXN130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	4,209,130	6173.07		41,249		41,249		42,302			(340)		20,930		0001
Purchased Call/S&P 500 INDEX/SPXN130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	5,284,172	6173.07		68,694		68,694		70,036			(562)		26,385		0001
Purchased Call/S&P 500 INDEX/SPXD17JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2026	1	2,217,000	5275.7		123,265		98,137		189,549			(25,328)		9,881		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	2,995,838	.5457		86,747		67,952		135,006			(19,304)		13,190		0001
Purchased Call/S&P 500 INDEX/SPXN13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	2,077,243	6092.18		27,004		26,632		28,046			(444)		10,300		0001
Purchased Call/S&P 500 INDEX/SPXC05WSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	2,697,632	.6173		101,262		101,262		101,221					13,414		0001
Purchased Call/S&P 500 INDEX/SPXC05VS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/16/2026	1	2,512,000	6033.11		109,774		105,843		121,376			(4,211)		12,317		0001
Purchased Call/S&P 500 INDEX/SPXD17KSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	2,678,000	5375.86		148,897		121,414		226,746			(27,740)		12,078		0001
Purchased Call/S&P 500 INDEX/SPXJ000SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2026	1	2,280,000	5396.52		129,048		98,578		195,291			(31,198)		9,913		0001
Purchased Call/S&P 500 INDEX/SPXD17LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,431,000	5525.21		158,169		130,490		224,590			(28,679)		15,501		0001
Purchased Call/S&P 500 INDEX/SPXN13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	3,175,000	5976.97		70,168		67,439		77,287			(3,277)		15,479		0001
Purchased Call/S&P 500 INDEX/SPXD17JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	4,973,000	5396.63		196,931		156,243		282,213			(41,005)		22,125		0001
Purchased Call/S&P 500 INDEX/SPXA21RSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,707,000	5363.36		76,879		60,571		108,830			(16,758)		12,002		0001
Purchased Call/S&P 500 INDEX/SPXD17LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	10,178,000	5525.21		426,458		351,828		598,446			(77,325)		45,983		0001
Purchased Call/S&P 500 INDEX/SPXA21QST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	4,488,306	5456.9		107,271		83,334		147,066			(24,099)		19,761		0001
Purchased Call/S&P 500 INDEX/SPXA21QSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,154,036	5456.9		42,865		33,300		57,567			(9,630)		9,484		0001
Purchased Call/S&P 500 INDEX/SPXD17LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,651,000	5525.21		120,848		99,700		166,387			(21,912)		16,495		0001
Purchased Call/S&P 500 INDEX/SPXD17KSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,169,000	5525.21		70,669		58,302		95,273			(12,814)		14,317		0001
Purchased Call/S&P 500 INDEX/SPXA21PSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	2,380,168	5396.52		36,417		27,818		49,716			(8,804)		10,349		0001
Purchased Call/S&P 500 INDEX/SPXN13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	2,472,340	5958.38		23,240		20,529		25,861			(2,873)		11,557		0001
Purchased Call/S&P 500 INDEX/SPXD17JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	1,888,000	5396.63		50,976		40,444		71,272			(10,614)		8,400		0001
Purchased Call/S&P 500 INDEX/SPXD17KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	2,115,531	5484.77		39,560		32,547		54,012			(7,262)		9,558		0001
Purchased Call/S&P 500 INDEX/SPXA21RSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,872,670	5363.36		33,895		26,646		46,974			(7,450)		8,259		0001
Purchased Call/S&P 500 INDEX/SPXD17LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	4,089,000	5525.21		140,253		115,708		194,158			(25,430)		18,473		0001
Purchased Call/S&P 500 INDEX/SPXC05VSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,632,000	6092.18		218,283		215,277		235,611			(3,588)		18,010		0001
Purchased Call/S&P 500 INDEX/SPXJ009S0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/02/2025	08/12/2025	1	5,900,000	.5600		28,970		17,634		6,375			(11,425)		10,125		0001
Purchased Call/S&P 500 INDEX/SPX9159S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	4,873,355	.5529		188,579		156,802		253,268			(32,121)		22,164		0001
Purchased Call/S&P 500 INDEX/SPXJ006ST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/13/2025	09/19/2025	1	5,850,000	.5800		51,990		32,750		20,674			(19,345)		13,779		0001
Purchased Call/S&P 500 INDEX/SPXJ009SL	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/02/2025	07/21/2025	1	2,950,000	.5800		20,325		8,649		2,254			(11,614)		3,538		0001
Purchased Call/S&P 500 INDEX/SPXJ007SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2025	05/15/2026	1	2,257,000	5916.93		74,932		66,007		87,604			(9,444)		10,550		0001
Purchased Call/S&P 500 INDEX/SPXA21SSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	3,917,000	5275.7		123,386		98,233		180,365			(25,353)		17,457		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	949,763	5844.19		8,548		7,418		9,965			(1,148)		4,419		0001
Purchased Call/S&P 500 INDEX/SPXA21RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	4,062,000	5363.36		90,176		70,889		126,941			(19,819)		17,915		0001
Purchased Call/S&P 500 INDEX/SPXJ009P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/02/2025	09/05/2025	1	5,900,000	.5800		46,290		32,851		18,346			(13,643)		12,639		0001
Purchased Call/S&P 500 INDEX/SPXJ008Q	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/27/2025	10/31/2025	1	5,900,000	.5600		163,940		129,037		72,709			(35,503)		17,125		0001
Purchased Call/S&P 500 INDEX/SPXJ008R	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/27/2025	11/18/2025	1	5,900,000	.6100		210,480		170,331		356,987			(40,893)		18,335		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	3,314,406	5958.38		65,957		58,262		74,481			(8,154)		15,493		0001
Purchased Call/S&P 500 INDEX/SPXJ006SJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/13/2025	09/26/2025	1	5,850,000	.5800		52,000		33,761		21,551			(18,353)		14,362		0001
Purchased Call/S&P 500 INDEX/SPXJ000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	2,749,000	5074.08		111,609		85,495		176,899			(26,749)		11,952		0001
Purchased Call/S&P 500 INDEX/SPXD17KS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,617,995	5375.86		43,416		35,403		60,124			(8,088)		16,318		0001
Purchased Call/S&P 500 INDEX/SPX915AS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2025	05/22/2026	1	2,090,977	.5803		96,390		87,750		109,943			(8,860)		9,881		0001
Purchased Call/S&P 500 INDEX/SPXJ006SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	9,856,000	5886.55		447,462		389,527		545,181			(58,844)		45,926		0001
Purchased Call/S&P 500 INDEX/SPXJ006SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	5,438,000	5886.55		183,261		159,533		219,380			(24,100)		25,339		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	6,452,000	5396.52		152,912		116,808		213,411			(36,968)		28,053		0001
Purchased Call/S&P 500 INDEX/SPXJ000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	6,147,516	5074.08		141,393		108,309		213,703			(33,888)		26,729		0001
Purchased Call/S&P 500 INDEX/SPX9158SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	2,295,469	.5376		114,708		94,316		160,878			(21,114)		10,353		0001
Purchased Call/S&P 500 INDEX/SPXN13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,356,000	5282.7		170,485		136,955		261,279			(34,564)		14,983		0001
Purchased Call/S&P 500 INDEX/SPXN13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	4,305,000	5282.7		248,829		199,890		389,697			(50,448)		19,220		0001
Purchased Call/S&P 500 INDEX/SPXN13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	6,321,000	5282.7		214,282		172,138		316,429			(43,443)		28,220		0001
Purchased Call/S&P 500 INDEX/SPXN13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	9,821,000	5282.7		307,397		246,940		451,734			(62,322)		43,846		0001
Purchased Call/S&P 500 INDEX/SPXD17RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	1,996,740	.5983		108,299		105,886		122,590			(3,570)		9,804		0001
Purchased Call/S&P 500 INDEX/SPXC05LS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/05/2025	05/01/2026	1	3,031,876	.5687		150,638		127,559		203,005			(23,368)		13,858		0001
Purchased Call/S&P 500 INDEX/SPXC051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/01/2025	03/31/2026	1	5,992,841	.5612		323,934		244,293		456,302			(80,094)		25,962		0001
Purchased Call/S&P 500 INDEX/SPXA21SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	3,342,613	5275.7		40,780		32,467		56,759			(8,379)		14,897		0001
Purchased Call/S&P 500 INDEX/SPXN13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	2,096,000	5282.7		103,123		83,009		157,378			(20,737)		9,406		0001
Purchased Call/S&P 500 INDEX/SPXN13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	7,133,000	5287.76		164,772		133,906		239,645			(31,149)		32,117		0001
Purchased Call/S&P 500 INDEX/SPXN13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/27/2026	1	3,695,041	.5922		128,519		117,158		147,373			(11,651)		17,594		0001
Purchased Call/S&P 500 INDEX/SPXN13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	6,970,000	5282.7		313,650		251,963		474,407			(63,589)		31,117		0001
Purchased Call/S&P 500 INDEX/SPXN13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,020,000	5921.54		60,398		54,907		68,802			(5,626)		9,618		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN139S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	2,829,814	.5671		114,066		87,134		189,667			(27,576)		12,304		0001
Purchased Call/S&P 500 INDEX/SPXN13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	4,518,000	5282.7		219,123		176,027		334,138			(44,425)		20,170		0001
Purchased Call/S&P 500 INDEX/SPXN13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,877,282	.5664		111,323		96,171		146,584			(15,903)		13,301		0001
Purchased Call/S&P 500 INDEX/SPXN13ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	547,789	5802.82		4,437		4,021		5,173			(458)		2,604		0001
Purchased Call/S&P 500 INDEX/SPXN13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	2,287,000	5659.91		124,870		108,014		169,991			(17,693)		10,623		0001
Purchased Call/S&P 500 INDEX/SPXD17QS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	3,913,006	6000.36		98,216		92,535		108,179			(6,423)		18,966		0001
Purchased Call/S&P 500 INDEX/SPXC05JS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	5,823,069	4982.77		326,092		252,429		544,203			(74,152)		25,592		0001
Purchased Call/S&P 500 INDEX/SPXN13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	1,252,889	5912.17		11,025		10,140		12,352			(967)		5,984		0001
Purchased Call/S&P 500 INDEX/SPXN13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,752,647	5287.76		144,477		117,412		217,532			(27,312)		16,897		0001
Purchased Call/S&P 500 INDEX/SPXN13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	3,498,000	5659.91		161,258		139,309		215,371			(23,037)		16,170		0001
Purchased Call/S&P 500 INDEX/SPXN13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/07/2026	1	1,880,848	.5631		75,978		65,426		96,565			(11,063)		8,681		0001
Purchased Call/S&P 500 INDEX/SPXD17MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	309,375	5604.14		2,444		2,058		3,087			(402)		1,414		0001
Purchased Call/S&P 500 INDEX/SPXD170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	695,255	5940.46		6,814		6,063		7,602			(765)		3,275		0001
Purchased Call/S&P 500 INDEX/SPX9158SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	5,271,680	.5158		166,310		135,070		237,057			(31,526)		23,696		0001
Purchased Call/S&P 500 INDEX/SPX9158SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	2,375,000	5484.77		133,713		110,007		197,575			(24,544)		10,730		0001
Purchased Call/S&P 500 INDEX/SPX9158SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,354,000	5484.77		105,651		86,921		147,582			(19,393)		15,153		0001
Purchased Call/S&P 500 INDEX/SPX915ASE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	2,339,000	5939.3		107,828		101,257		124,438			(7,385)		11,287		0001
Purchased Call/S&P 500 INDEX/SPX9158SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	4,592,000	5525.21		259,448		214,045		375,925			(47,043)		20,746		0001
Purchased Call/S&P 500 INDEX/SPX9158SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	2,459,000	5484.77		147,294		121,181		219,936			(27,038)		11,109		0001
Purchased Call/S&P 500 INDEX/SPX9158SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	2,612,153	.5288		103,483		84,330		145,804			(19,332)		11,762		0001
Purchased Call/S&P 500 INDEX/SPX915ASC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	2,811,000	5939.3		108,786		102,156		124,309			(7,451)		13,565		0001
Purchased Call/S&P 500 INDEX/SPX9158SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	2,496,569	.5158		87,701		71,227		125,541			(16,625)		11,222		0001
Purchased Call/S&P 500 INDEX/SPX9159S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	2,315,583	5842.01		107,212		96,788		129,060			(11,455)		10,942		0001
Purchased Call/S&P 500 INDEX/SPX9158SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,269,000	5484.77		114,088		93,862		160,198			(20,942)		14,769		0001
Purchased Call/S&P 500 INDEX/SPX9159SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	4,494,505	.5845		193,104		174,277		228,403			(20,690)		21,205		0001
Purchased Call/S&P 500 INDEX/SPX915ASR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	3,620,000	6000.36		199,824		188,168		224,465			(13,175)		17,469		0001
Purchased Call/S&P 500 INDEX/SPXA21US0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/15/2025	05/13/2026	1	1,648,234	.5887		69,933		61,556		81,747			(8,862)		7,680		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21SS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2025	04/15/2026	1	6,417,000	5396.63		151,441		120,152		212,190			(31,533)		28,550		0001
Purchased Call/S&P 500 INDEX/SPXD17KSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	3,722,070	5484.77		45,409		37,359		60,685			(8,335)		16,816		0001
Purchased Call/S&P 500 INDEX/SPXA21VSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2025	05/27/2026	1	11,446,337	5922		483,385		440,655		567,582			(43,823)		54,501		0001
Purchased Call/S&P 500 INDEX/SPXA210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	3,618,000	5074.08		156,298		119,727		249,888			(37,460)		15,731		0001
Purchased Call/S&P 500 INDEX/SPXA210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2025	04/06/2026	1	2,939,000	5074.08		92,872		71,381		143,602			(22,016)		12,871		0001
Purchased Call/S&P 500 INDEX/SPXA21RS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	8,856,000	5363.36		351,583		276,383		508,559			(77,271)		39,059		0001
Purchased Call/S&P 500 INDEX/SPXC05IS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,969,567	5612		95,191		71,787		127,145			(23,536)		12,864		0001
Purchased Call/S&P 500 INDEX/SPXA21US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	4,276,000	5802.82		246,298		222,971		309,664			(25,712)		20,206		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	5,425,000	5456.9		290,238		225,474		424,385			(65,204)		23,885		0001
Purchased Call/S&P 500 INDEX/SPXA21VSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/04/2025	06/03/2026	1	11,391,466	5970		486,368		452,779		552,186			(34,741)		54,810		0001
Purchased Call/S&P 500 INDEX/SPXA21VS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/26/2026	1	4,144,722	5802.82		102,789		93,161		123,065			(10,614)		19,705		0001
Purchased Call/S&P 500 INDEX/SPXA21VS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2025	05/28/2026	1	14,601,000	5888.55		639,524		583,147		757,612			(57,820)		69,627		0001
Purchased Call/S&P 500 INDEX/SPXA21XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2025	06/26/2026	1	7,506,453	6173		323,140		323,140		323,710					37,326		0001
Purchased Call/S&P 500 INDEX/SPXA21USH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	3,213,789	5940		121,390		108,312		147,414			(13,340)		15,140		0001
Purchased Call/S&P 500 INDEX/SPXA21USV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	9,781,000	5802.82		451,882		409,086		557,343			(47,175)		46,218		0001
Purchased Call/S&P 500 INDEX/SPXA21VSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/30/2025	05/29/2026	1	7,733,000	5911.69		176,312		162,599		202,602			(15,016)		36,931		0001
Purchased Call/S&P 500 INDEX/SPXA21XS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,260,000	6173.07		143,562		143,562		145,540			(1,183)		21,183		0001
Purchased Call/S&P 500 INDEX/SPXD17KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	1,702,378	5484.77		25,536		21,009		34,608			(4,687)		7,691		0001
Purchased Call/S&P 500 INDEX/SPXA210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	3,318,448	5074		118,485		91,015		190,591			(27,647)		14,428		0001
Purchased Call/S&P 500 INDEX/SPXA21SS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2025	04/14/2026	1	3,735,525	5406		124,781		98,928		175,900			(26,053)		16,591		0001
Purchased Call/S&P 500 INDEX/SPXA210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,966,000	5062.25		51,706		39,883		79,398			(11,899)		8,625		0001
Purchased Call/S&P 500 INDEX/SPXA21TSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	2,588,000	5686.67		159,938		135,059		218,685			(25,924)		11,829		0001
Purchased Call/S&P 500 INDEX/SPXA21RSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,524,000	5363.36		85,564		67,414		121,808			(18,651)		11,191		0001
Purchased Call/S&P 500 INDEX/SPXA21US4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	2,665,224	5844.61		42,910		38,300		49,530			(4,702)		12,575		0001
Purchased Call/S&P 500 INDEX/SPXA21XS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	12,508,000	6173.07		544,098		544,098		554,399			(4,484)		62,196		0001
Purchased Call/S&P 500 INDEX/SPXA21RS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2025	04/07/2026	1	1,675,605	5062		71,340		55,333		93,735			(16,115)		7,351		0001
Purchased Call/S&P 500 INDEX/SPXA210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,530,000	5062.25		124,476		96,015		201,125			(28,647)		11,099		0001
Purchased Call/S&P 500 INDEX/SPXC05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	5,580,000	4982.77		130,014		100,644		195,778			(29,565)		24,523		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05JS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	4,690,000	4982.77		191,821		148,490		305,187			(43,620)		20,612		0001
Purchased Call/S&P 500 INDEX/SPXC05VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	2,552,006	6033		131,540		127,532		150,325			(4,698)		12,513		0001
Purchased Call/S&P 500 INDEX/SPXC05LS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	2,576,062	5687		99,529		84,281		131,017			(15,439)		11,774		0001
Purchased Call/S&P 500 INDEX/SPXC05MS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	1,942,000	5659.91		100,790		87,071		136,696			(14,399)		8,977		0001
Purchased Call/S&P 500 INDEX/SPXC05SS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	2,340,385	5970		79,337		73,858		89,274			(5,667)		11,261		0001
Purchased Call/S&P 500 INDEX/SPXC05LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,304,000	5631.28		116,582		99,561		159,690			(17,248)		10,634		0001
Purchased Call/S&P 500 INDEX/SPXC05NS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,944,000	5916.93		134,835		118,775		160,301			(16,993)		13,761		0001
Purchased Call/S&P 500 INDEX/SPXC051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/27/2026	1	1,752,415	5581		71,702		53,877		96,429			(17,925)		7,536		0001
Purchased Call/S&P 500 INDEX/SPXC05KST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	3,269,038	5569		131,705		110,852		171,826			(21,710)		14,917		0001
Purchased Call/S&P 500 INDEX/SPXC051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	1	3,723,459	5633		141,956		107,448		188,829			(34,709)		16,160		0001
Purchased Call/S&P 500 INDEX/SPXC05VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	2,123,409	5981		79,825		78,269		89,089			(2,199)		10,441		0001
Purchased Call/S&P 500 INDEX/SPXC050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	2,756,658	5911.69		68,365		63,092		78,864			(5,775)		13,224		0001
Purchased Call/S&P 500 INDEX/SPXC051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	1	3,115,000	5074.08		158,865		122,103		258,244			(37,660)		13,641		0001
Purchased Call/S&P 500 INDEX/SPXC05SS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	3,175,000	5970.81		193,358		180,041		226,630			(13,773)		15,299		0001
Purchased Call/S&P 500 INDEX/SPXC05SS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	3,335,000	5970.81		145,740		135,702		166,638			(10,381)		16,070		0001
Purchased Call/S&P 500 INDEX/SPXC050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	5,599,820	5964		216,101		192,223		255,352			(24,341)		26,339		0001
Purchased Call/S&P 500 INDEX/SPXC05LS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	3,514,362	5687		114,126		96,642		148,427			(17,704)		16,063		0001
Purchased Call/S&P 500 INDEX/SPXC05LSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	4,258,000	5606.91		102,192		86,990		133,604			(15,399)		19,621		0001
Purchased Call/S&P 500 INDEX/SPXC05NS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,775,000	5916.93		120,435		106,090		142,720			(15,178)		12,971		0001
Purchased Call/S&P 500 INDEX/SPXC05KS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/15/2026	1	1,932,998	5399		71,407		57,284		110,589			(14,557)		8,600		0001
Purchased Call/S&P 500 INDEX/SPXC05KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	4,220,670	5561		169,189		141,146		237,945			(28,353)		19,228		0001
Purchased Call/S&P 500 INDEX/SPXC051SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	4,709,000	5670.97		207,667		157,323		278,451			(50,637)		20,474		0001
Purchased Call/S&P 500 INDEX/SPXC05RST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	05/29/2026	1	2,376,499	5912		125,758		116,624		143,911			(9,432)		11,350		0001
Purchased Call/S&P 500 INDEX/SPXC05LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,831,000	5631.28		99,934		85,343		132,703			(14,785)		13,066		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	3,166,672	5964		106,827		95,023		125,279			(12,033)		14,895		0001
Purchased Call/S&P 500 INDEX/SPXC05USB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	2,517,296	6022		95,225		91,257		104,309			(4,709)		12,255		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05SST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	3,157,000	6005.88		136,382		128,868		153,117			(7,847)		15,324		0001
Purchased Call/S&P 500 INDEX/SPXC05JST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	3,845,000	5976.97		210,706		202,580		242,339			(9,760)		18,826		0001
Purchased Call/S&P 500 INDEX/SPXN13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/13/2025	06/12/2026	1	2,815,000	5976.97		94,303		90,635		105,054			(4,404)		13,724		0001
Purchased Call/S&P 500 INDEX/SPXC05LSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	3,433,000	5663.94		110,886		95,528		144,513			(16,101)		15,870		0001
Purchased Call/S&P 500 INDEX/SPXC05JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,522,000	6045.26		127,109		121,827		141,186			(6,268)		12,295		0001
Purchased Call/S&P 500 INDEX/SPXC05KSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/01/2026	1	5,709,000	5604.14		263,756		222,110		359,442			(43,357)		26,094		0001
Purchased Call/S&P 500 INDEX/SPXC05MS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	3,356,243	.5631		144,059		124,051		185,274			(20,976)		15,490		0001
Purchased Call/S&P 500 INDEX/SPXC05WSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	3,314,939	.6173		134,384		134,384		134,470					16,484		0001
Purchased Call/S&P 500 INDEX/SPXC05WS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	4,175,443	.6025		148,898		146,841		155,791			(2,454)		20,676		0001
Purchased Call/S&P 500 INDEX/SPXC05TSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,267,000	6022.24		137,834		130,999		157,369			(7,175)		11,036		0001
Purchased Call/S&P 500 INDEX/SPXC05NSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,263,000	5958.38		118,129		104,347		138,914			(14,604)		10,578		0001
Purchased Call/S&P 500 INDEX/SPXC050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	3,507,000	5911.69		121,693		112,306		141,405			(10,279)		16,824		0001
Purchased Call/S&P 500 INDEX/SPXC05TSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	2,132,087	.6006		80,525		76,298		88,023			(4,424)		10,349		0001
Purchased Call/S&P 500 INDEX/SPXC05JSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	2,853,308	.5363		103,240		81,384		141,253			(22,021)		12,584		0001
Purchased Call/S&P 500 INDEX/SPXC05MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	2,798,746	.5631		95,126		81,914		120,378			(13,851)		12,917		0001
Purchased Call/S&P 500 INDEX/SPXC05WS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	2,078,684	.6025		81,924		80,792		85,900			(1,350)		10,293		0001
Purchased Call/S&P 500 INDEX/SPXC05TS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	10,034,000	6038.81		437,482		414,584		483,566			(23,972)		48,776		0001
Purchased Call/S&P 500 INDEX/SPXC05MS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,018,000	5659.91		113,008		97,626		154,783			(16,144)		9,329		0001
Purchased Call/S&P 500 INDEX/SPXC05JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	10,239,000	6045.26		445,397		426,890		491,743			(21,965)		49,917		0001
Purchased Call/S&P 500 INDEX/SPXC05SSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/02/2026	1	1,478,049	.5936		77,454		72,090		88,471			(5,548)		7,101		0001
Purchased Call/S&P 500 INDEX/SPXC05JSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	2,432,985	.6022		82,267		78,839		89,804			(4,068)		11,844		0001
Purchased Call/S&P 500 INDEX/SPXC05VSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,136,000	6092.18		116,346		114,743		123,245			(1,913)		15,551		0001
Purchased Call/S&P 500 INDEX/SPXC05RSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,273,000	5970.37		140,471		130,410		164,418			(10,391)		10,937		0001
Purchased Call/S&P 500 INDEX/SPXC05WS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	7,525,437	.6025		317,196		312,815		333,102			(5,229)		37,265		0001
Purchased Call/S&P 500 INDEX/SPXC05RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,187,503	.5912		85,977		79,290		102,289			(7,322)		10,447		0001
Purchased Call/S&P 500 INDEX/SPXC05JST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	3,673,000	5363.36		155,735		122,425		224,725			(34,228)		16,200		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05US3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	3,859,000	5976.97		183,303		176,233		208,680			(8,491)		18,894		0001
Purchased Call/S&P 500 INDEX/SPXC05SS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	5,104,666	.5970		205,055		190,893		232,409			(14,647)		24,561		0001
Purchased Call/S&P 500 INDEX/SPXC050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,272,000	5912.17		138,365		127,250		167,755			(12,131)		10,851		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	5,937,000	5912.17		279,039		256,623		330,534			(24,464)		28,354		0001
Purchased Call/S&P 500 INDEX/SPXC050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	3,463,000	5912.17		128,131		117,838		149,803			(11,233)		16,539		0001
Purchased Call/S&P 500 INDEX/SPXC050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	12,511,633	.5964		513,968		457,176		609,682			(57,892)		58,849		0001
Purchased Call/S&P 500 INDEX/SPXD17NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	1,602,784	.5604		66,066		55,789		83,202			(10,709)		7,326		0001
Purchased Call/S&P 500 INDEX/SPXD170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/13/2026	1	4,909,383	.5887		207,199		180,870		248,243			(26,754)		22,876		0001
Purchased Call/S&P 500 INDEX/SPXD17LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	1,892,586	5560.83		30,660		25,508		40,108			(5,208)		8,622		0001
Purchased Call/S&P 500 INDEX/SPXD17KS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	1,949,000	5375.86		39,955		32,580		56,297			(7,444)		8,791		0001
Purchased Call/S&P 500 INDEX/SPXD17RST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	12,447,000	5967.84		578,786		567,500		655,011			(15,945)		61,203		0001
Purchased Call/S&P 500 INDEX/SPXD17KSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,794,000	5525.21		73,604		60,723		99,122			(13,346)		17,141		0001
Purchased Call/S&P 500 INDEX/SPXD17KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/16/2026	1	163,553	.5277		8,331		6,763		12,125			(1,582)		729		0001
Purchased Call/S&P 500 INDEX/SPXD17LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	4,377,000	5525.21		235,483		194,273		340,281			(42,697)		19,775		0001
Purchased Call/S&P 500 INDEX/SPXD17JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	5,646,000	5396.63		237,697		188,586		342,373			(49,493)		25,120		0001
Purchased Call/S&P 500 INDEX/SPXD17NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	2,226,000	5659.91		32,945		28,498		41,744			(4,668)		10,340		0001
Purchased Call/S&P 500 INDEX/SPXD17PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	1,880,000	5888.55		100,956		92,056		121,869			(9,128)		8,965		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2025	06/09/2026	1	2,648,000	6005.88		58,256		55,046		64,293			(3,352)		12,853		0001
Purchased Call/S&P 500 INDEX/SPXD171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	3,965,000	5074.08		64,233		49,204		95,045			(15,395)		17,239		0001
Purchased Call/S&P 500 INDEX/SPXD17US1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	5,186,000	6141.02		239,075		238,412		248,134			(2,620)		25,788		0001
Purchased Call/S&P 500 INDEX/SPXD17SSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,766,000	6025.17		111,746		109,899		122,390			(2,143)		13,697		0001
Purchased Call/S&P 500 INDEX/SPXD17NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,303,000	5686.67		126,665		107,124		170,044			(20,363)		10,578		0001
Purchased Call/S&P 500 INDEX/SPXD17TSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	6,199,000	6092.16		269,657		266,685		288,061			(3,694)		30,782		0001
Purchased Call/S&P 500 INDEX/SPXD17MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/29/2026	1	3,486,640	.5561		124,522		103,883		172,668			(20,868)		15,884		0001
Purchased Call/S&P 500 INDEX/SPXD17NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	6,720,000	5659.91		151,872		131,201		195,350			(21,696)		31,065		0001
Purchased Call/S&P 500 INDEX/SPXD17RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	5,719,000	5980.87		269,365		263,379		303,919			(8,856)		28,121		0001
Purchased Call/S&P 500 INDEX/SPXD17USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	7,426,343	.6092		326,594		325,687		337,375			(3,589)		36,877		0001
Purchased Call/S&P 500 INDEX/SPXD17PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2025	06/02/2026	1	3,329,000	5935.94		144,146		133,424		167,336			(11,058)		15,994		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17SSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	4,940,000	6025.17		124,488		122,430		134,793			(2,387)		24,462		0001
Purchased Call/S&P 500 INDEX/SPXD17JS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	3,474,000	5268.05		170,226		133,446		257,465			(37,776)		15,322		0001
Purchased Call/S&P 500 INDEX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2025	08/05/2025	1	11,800,000	.5600		56,740		26,130		9,480			(30,552)		18,529		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	3,876,000	6000.36		142,249		133,951		158,800			(9,379)		18,705		0001
Purchased Call/S&P 500 INDEX/SPXD17NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	3,213,080	5659.91		77,114		66,705		99,400			(10,926)		14,925		0001
Purchased Call/S&P 500 INDEX/SPXD17PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	3,124,000	5802.82		136,831		124,015		168,012			(14,129)		14,852		0001
Purchased Call/S&P 500 INDEX/SPXD17SS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,028,000	5967.84		91,143		89,385		101,441			(2,483)		14,973		0001
Purchased Call/S&P 500 INDEX/SPXD17RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,210,000	5967.84		114,933		112,692		127,323			(3,166)		20,701		0001
Purchased Call/S&P 500 INDEX/SPXD17MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	2,075,000	5569.06		107,485		89,719		150,348			(17,963)		9,468		0001
Purchased Call/S&P 500 INDEX/SPXD17TSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,928,000	6092.16		110,093		108,880		116,736			(1,508)		14,539		0001
Purchased Call/S&P 500 INDEX/SPXD17SSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,878,000	6025.17		139,007		136,710		153,268			(2,666)		14,251		0001
Purchased Call/S&P 500 INDEX/SPXD17PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2025	06/04/2026	1	2,089,000	5970.81		70,190		65,356		79,526			(5,000)		10,066		0001
Purchased Call/S&P 500 INDEX/SPXD17SS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,061,000	5967.84		75,227		73,776		84,171			(2,050)		10,191		0001
Purchased Call/S&P 500 INDEX/SPXD17TSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,303,000	6092.16		152,599		150,917		163,023			(2,090)		16,401		0001
Purchased Call/S&P 500 INDEX/SPXD17USX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,211,000	6173.07		127,796		127,796		131,271			(1,045)		11,040		0001
Purchased Call/S&P 500 INDEX/SPXD17US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,441,000	6141.02		109,601		109,297		113,773			(1,201)		12,138		0001
Purchased Call/S&P 500 INDEX/SPXD17RS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,677,000	5967.84		188,951		185,267		212,757			(5,205)		22,997		0001
Purchased Call/S&P 500 INDEX/SPX1401S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	1	3,315,000	100	38,123			212					(19,009)		1,503		0001
Purchased Call/S&P 500 INDEX/SPX140JSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	1,954,000	100	34,390			1,624					(17,101)		2,170		0001
Purchased Call/S&P 500 INDEX/SPX140KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2025	1	2,140,000	100	44,726			8,009					(22,179)		4,550		0001
Purchased Call/S&P 500 INDEX/SPX261MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	1	2,568,000	100	29,532								(14,645)		672		0001
Purchased Call/S&P 500 INDEX/SPX1401SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/10/2025	1	2,078,000	100	34,910			866					(17,312)		1,720		0001
Purchased Call/S&P 500 INDEX/SPX140JSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2025	1	3,043,000	100	30,430			1,928					(15,090)		3,901		0001
Purchased Call/S&P 500 INDEX/SPX140LS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2024	09/23/2025	1	1,977,000	100	23,724			5,490					(11,765)		4,770		0001
Purchased Call/S&P 500 INDEX/SPX261NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2025	1	2,455,000	100	53,519			1,327					(26,540)		2,032		0001
Purchased Call/S&P 500 INDEX/SPX140JSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	1	1,431,000	100	25,186			1,388					(12,421)		1,716		0001
Purchased Call/S&P 500 INDEX/SPX140LSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2025	1	3,942,000	100	40,208			10,080					(19,939)		9,895		0001
Purchased Call/S&P 500 INDEX/SPX140LS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	1	4,581,000	100	46,726			11,292					(23,235)		11,247		0001
Purchased Call/S&P 500 INDEX/SPX140LSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	1	1,646,000	100	26,665			6,611		4,145			(13,151)		4,109		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140KSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	1	2,204,000	100	22,481			3,592					(11,148)		4,431		0001
Purchased Call/S&P 500 INDEX/SPX261MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	1	2,177,000	100	39,186								(19,432)		570		0001
Purchased Call/S&P 500 INDEX/SPX140JSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	1	4,338,000	100	40,777			4,304					(20,277)		7,090		0001
Purchased Call/S&P 500 INDEX/SPX140KSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2025	1	1,886,000	100	29,233			4,429		7,878			(14,417)		3,694		0001
Purchased Call/S&P 500 INDEX/SPX140JS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	2,174,000	100	35,871			1,694					(17,837)		2,414		0001
Purchased Call/S&P 500 INDEX/SPX1401SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2025	1	3,772,000	100	42,624			1,526					(21,021)		3,694		0001
Purchased Call/S&P 500 INDEX/SPX1401SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	1	4,426,000	100	50,899			841					(25,103)		3,065		0001
Purchased Call/S&P 500 INDEX/SPX140KST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2024	09/11/2025	1	1,699,000	100	16,480			3,269					(8,172)		3,799		0001
Purchased Call/S&P 500 INDEX/SPX140JS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/17/2025	1	3,491,000	100	37,354			1,646					(18,523)		3,767		0001
Purchased Call/S&P 500 INDEX/SPX140JS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2025	1	2,065,000	100	27,052			2,608					(13,415)		3,243		0001
Purchased Call/S&P 500 INDEX/SPX140KS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2024	08/19/2025	1	3,193,000	100	41,190			5,560					(20,426)		5,909		0001
Purchased Call/S&P 500 INDEX/SPX1401SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	1	2,211,000	100	37,366			208					(18,631)		1,002		0001
Purchased Call/S&P 500 INDEX/SPX140KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/12/2025	1	1,499,000	100	22,035			4,456					(10,927)		3,375		0001
Purchased Call/S&P 500 INDEX/SPX261NSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2025	1	3,946,000	100	42,222			2,559					(20,938)		4,953		0001
Purchased Call/S&P 500 INDEX/SPX2610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	2,020,000	100	29,694			6,021					(14,765)		4,548		0001
Purchased Call/S&P 500 INDEX/SPX261NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	1	2,022,000	100	34,981			969					(17,347)		1,755		0001
Purchased Call/S&P 500 INDEX/SPX261NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2025	1	2,050,000	100	35,670			1,277					(17,592)		2,007		0001
Purchased Call/S&P 500 INDEX/SPXD171SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	1,853,000	100	22,792			4,332					(11,241)		4,057		0001
Purchased Call/S&P 500 INDEX/SPX261NSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	1	6,954,000	100	64,672			5,569					(32,158)		10,295		0001
Purchased Call/S&P 500 INDEX/SPX2610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2024	09/09/2025	1	3,191,000	100	31,591			6,092					(15,666)		7,037		0001
Purchased Call/S&P 500 INDEX/SPXD171SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2024	09/09/2025	1	2,127,000	100	25,737			4,963					(12,763)		4,691		0001
Purchased Call/S&P 500 INDEX/SPX2610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	1	1,704,000	100	28,798			4,733					(14,320)		3,454		0001
Purchased Call/S&P 500 INDEX/SPX261NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2025	1	3,106,000	100	35,408			878					(17,559)		2,571		0001
Purchased Call/S&P 500 INDEX/SPXI00383	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/07/2024	08/07/2025	1	2,055,000	100	36,579			3,728					(18,139)		3,315		0001
Purchased Call/S&P 500 INDEX/SPX261NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/08/2024	08/08/2025	1	3,571,000	100	34,282			3,609					(17,000)		5,836		0001
Purchased Call/S&P 500 INDEX/SPX261NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2025	1	2,806,000	100	47,702			2,760					(23,655)		3,444		0001
Purchased Call/S&P 500 INDEX/SPX2610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2025	1	6,751,000	100	65,485			12,448					(32,296)		14,782		0001
Purchased Call/S&P 500 INDEX/SPX2610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	1	2,004,000	100	33,868			5,566					(16,841)		4,063		0001
Purchased Call/S&P 500 INDEX/SPX261NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	1	1,749,000	100	32,007			1,234					(15,872)		1,773		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/05/2024	09/05/2025	1	2,485,000	100	25,844			4,725					(12,816)		5,323		0001
Purchased Call/S&P 500 INDEX/SPX261NSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	1	2,052,000	100	50,684			1,404					(25,134)		1,781		0001
Purchased Call/S&P 500 INDEX/SPX2610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	1	3,569,000	100	36,047			8,010					(17,924)		8,406		0001
Purchased Call/S&P 500 INDEX/SPX261NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2025	1	2,072,000	100	37,296			719					(18,495)		1,534		0001
Purchased Call/S&P 500 INDEX/SPX261NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2025	1	1,995,000	100	37,905			2,297					(18,797)		2,504		0001
Purchased Call/S&P 500 INDEX/SPX261NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2025	1	2,057,000	100	37,849			105					(18,769)		761		0001
Purchased Call/S&P 500 INDEX/SPX261NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2025	1	3,103,000	100	35,685			786					(17,696)		2,436		0001
Purchased Call/S&P 500 INDEX/SPX261NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2025	1	3,048,000	100	35,052			676					(17,382)		2,256		0001
Purchased Call/S&P 500 INDEX/SPX2610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2024	08/15/2025	1	2,412,000	100	38,110			4,764					(18,950)		4,281		0001
Purchased Call/S&P 500 INDEX/SPX2610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2024	08/22/2025	1	4,879,000	100	50,742			7,309					(25,162)		9,296		0001
Purchased Call/S&P 500 INDEX/SPX2610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	1	5,569,000	100	56,247			12,499					(27,969)		13,117		0001
Purchased Call/S&P 500 INDEX/SPXH00VS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	07/02/2024	07/02/2025	1	1,406,000	100	38,946			108					(19,313)		520		0001
Purchased Call/S&P 500 INDEX/SPX261NSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	1	1,637,000	100	32,904			914					(16,361)		1,421		0001
Purchased Call/S&P 500 INDEX/SPX140KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2025	1	2,819,000	100	27,908			4,997					(13,839)		5,994		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/02/2024	08/04/2025	1	1,006,000	100	12,474			1,168					(6,152)		1,558		0001
Purchased Call/S&P 500 INDEX/SPXC17ZS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/29/2024	07/29/2025	1	2,430,000	100	24,543			1,893					(12,171)		3,425		0001
Purchased Call/S&P 500 INDEX/SPX261NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2025	1	2,233,000	100	22,107			1,766					(10,963)		3,201		0001
Purchased Call/S&P 500 INDEX/SPX261NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2025	1	2,891,000	100	26,886			2,518					(13,260)		4,476		0001
Purchased Call/S&P 500 INDEX/SPX261NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2025	1	3,248,000	100	35,403			1,463					(17,556)		3,400		0001
Purchased Call/S&P 500 INDEX/SPXD170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/16/2024	08/18/2025	1	2,027,000	100	25,338			3,350					(12,496)		3,713		0001
Purchased Call/S&P 500 INDEX/SPX261NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2025	1	3,258,000	100	38,770			107					(19,226)		1,206		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/26/2024	08/26/2025	1	1,543,000	100	20,368			3,142					(10,100)		3,049		0001
Purchased Call/S&P 500 INDEX/SPX140KSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	1	2,017,000	100	30,860			4,931		3,679			(15,303)		4,055		0001
Purchased Call/S&P 500 INDEX/SPXH00VSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	07/05/2024	07/03/2025	1	2,257,000	100	55,522			309					(27,685)		1,023		0001
Purchased Call/S&P 500 INDEX/SPX261NS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	1	1,302,000	100	20,832			116					(10,330)		590		0001
Purchased Call/S&P 500 INDEX/SPX261NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2024	07/03/2025	1	2,053,000	100	30,179			168					(15,048)		931		0001
Purchased Call/S&P 500 INDEX/SPX140JS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	07/18/2024	07/18/2025	1	2,263,000	100	32,587			1,535					(16,160)		2,513		0001
Purchased Call/S&P 500 INDEX/SPXI006SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	09/06/2024	09/05/2025	1	1,436,000	100	27,715			5,081					(13,781)		3,076		0001
Purchased Call/S&P 500 INDEX/SPXD170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/21/2024	08/21/2025	1	2,324,000	100	23,937			3,363					(11,870)		4,386		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140KSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2024	09/03/2025	1	2,029,000	100	21,102			3,720					(10,464)		4,281		0001
Purchased Call/S&P 500 INDEX/SPX261NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	1	3,271,000	100	35,981			1,388					(17,843)		3,315		0001
Purchased Call/S&P 500 INDEX/SPX261NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	1	2,174,000	100	20,218			1,741					(10,054)		3,219		0001
Purchased Call/S&P 500 INDEX/SPXC17ZS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2025	1	1,915,000	100	18,959			2,246					(9,401)		3,324		0001
Purchased Call/S&P 500 INDEX/SPXD171SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/05/2025	1	2,145,000	100	29,172			5,333					(14,466)		4,595		0001
Purchased Call/S&P 500 INDEX/SPX140JSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	1	4,748,000	100	49,854			2,747					(24,587)		5,694		0001
Purchased Call/S&P 500 INDEX/SPX2610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	2,726,000	100	26,987			5,472					(13,420)		6,137		0001
Purchased Call/S&P 500 INDEX/SPX1401SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	1	2,120,000	100	37,948			627					(18,715)		1,468		0001
Purchased Call/S&P 500 INDEX/SPX2610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	1	3,482,000	100	35,168			8,041					(17,345)		8,352		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/08/2025	1	1,905,000	100	23,622			2,493					(11,746)		3,114		0001
Purchased Call/S&P 500 INDEX/SPX2610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2025	1	2,256,000	100	22,334			4,861					(11,075)		5,281		0001
Purchased Call/S&P 500 INDEX/SPX261NS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2025	1	1,656,000	100	27,821			613					(13,796)		1,300		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2025	1	4,802,000	100	47,540			9,953					(23,446)		11,028		0001
Purchased Call/S&P 500 INDEX/SPX140JSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/25/2025	1	2,312,000	100	22,889			1,522					(11,350)		3,025		0001
Purchased Call/S&P 500 INDEX/SPXD171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	1	2,066,000	100	21,900			3,599					(10,890)		4,188		0001
Purchased Call/S&P 500 INDEX/SPX140JSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2025	1	1,999,000	100	30,985			3,073					(15,365)		3,182		0001
Purchased Call/S&P 500 INDEX/SPXD171SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2025	1	2,021,000	100	26,071			5,458					(12,858)		4,641		0001
Purchased Call/S&P 500 INDEX/SPXD170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2025	1	3,890,000	100	40,456			5,350					(19,952)		7,126		0001
Purchased Call/S&P 500 INDEX/SPX1401S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	1	2,685,000	100	31,146			174					(15,530)		1,217		0001
Purchased Call/S&P 500 INDEX/SPX140KS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2024	08/13/2025	1	2,032,000	100	30,074			3,562					(14,913)		3,528		0001
Purchased Call/S&P 500 INDEX/SPXD172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2025	1	2,284,000	100	41,797			8,981					(20,727)		5,313		0001
Purchased Call/S&P 500 INDEX/SPX140JS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	2,469,000	100	25,925			1,224					(12,891)		2,741		0001
Purchased Call/S&P 500 INDEX/SPXD170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/22/2025	1	4,298,000	100	43,410			6,270					(21,586)		8,189		0001
Purchased Call/S&P 500 INDEX/SPX2610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2025	1	2,046,000	100	43,375			5,975					(21,509)		3,824		0001
Purchased Call/S&P 500 INDEX/SPXD172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2025	1	2,126,000	100	23,386			5,476		1,320			(11,597)		5,160		0001
Purchased Call/S&P 500 INDEX/SPX2610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	1	2,039,000	100	19,778			3,626					(9,835)		4,368		0001
Purchased Call/S&P 500 INDEX/SPXD170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2025	1	2,020,000	100	35,148			5,519		6,902			(17,430)		4,026		0001
Purchased Call/S&P 500 INDEX/SPX140KSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2025	1	2,767,000	100	27,117			3,137					(13,447)		4,749		0001
Purchased Call/S&P 500 INDEX/SPXD171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	1	1,690,000	100	22,815			3,750		115			(11,345)		3,426		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX14QJSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/25/2025	1	2,085,000	100	34,820			2,315		24,614			(17,267)		2,728		0001
Purchased Call/S&P 500 INDEX/SPX1401SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/11/2025	1	5,979,000	100	67,563			1,877					(33,596)		5,190		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2024	08/19/2025	1	3,614,000	100	38,670			5,220					(19,176)		6,688		0001
Purchased Call/S&P 500 INDEX/SPXD172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2024	09/24/2025	1	2,238,000	100	38,941			9,118		4,384			(19,311)		5,432		0001
Purchased Call/S&P 500 INDEX/SPX261NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2025	1	2,321,000	100	21,353			2,177					(10,589)		3,744		0001
Purchased Call/S&P 500 INDEX/SPXD171SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/10/2025	1	3,714,000	100	36,769			7,192					(18,233)		8,248		0001
Purchased Call/S&P 500 INDEX/SPX14QJSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2025	1	1,780,000	100	30,082			3,398					(14,836)		3,019		0001
Purchased Call/S&P 500 INDEX/SPX261NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	1	2,068,000	100	19,439			1,669					(9,640)		3,062		0001
Purchased Call/S&P 500 INDEX/SPXD171S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	2,459,000	100	26,065			4,284					(12,961)		4,985		0001
Purchased Call/S&P 500 INDEX/SPX2610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2025	1	3,283,000	100	32,502			6,894					(16,117)		7,588		0001
Purchased Call/S&P 500 INDEX/SPXD170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/22/2025	1	4,498,000	100	45,880			6,627					(22,814)		8,570		0001
Purchased Call/S&P 500 INDEX/SPXD171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2024	08/29/2025	1	1,519,000	100	20,507			3,361		1,903			(10,169)		3,079		0001
Purchased Call/S&P 500 INDEX/SPX261NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	1	1,783,000	100	25,497			708					(12,678)		1,548		0001
Purchased Call/S&P 500 INDEX/SPXI006SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/06/2024	09/05/2025	1	2,112,000	100	32,525			5,963					(16,173)		4,524		0001
Purchased Call/S&P 500 INDEX/SPXD172S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	2,243,000	100	28,935			6,297					(14,348)		5,250		0001
Purchased Call/S&P 500 INDEX/SPX14QJSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2025	1	3,856,000	100	36,246			4,094					(17,876)		6,540		0001
Purchased Call/S&P 500 INDEX/SPX261NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	1	2,218,000	100	41,255			1,146					(20,514)		1,925		0001
Purchased Call/S&P 500 INDEX/SPX261NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	1	1,606,000	100	31,156			2,675		4,514			(15,450)		2,378		0001
Purchased Call/S&P 500 INDEX/SPXD171SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/10/2025	1	2,474,000	100	43,048			8,420					(21,347)		5,494		0001
Purchased Call/S&P 500 INDEX/SPX14QJSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	1	2,064,000	100	28,690			3,028					(14,266)		3,373		0001
Purchased Call/S&P 500 INDEX/SPX2610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	1,984,000	100	35,117			7,121					(17,462)		4,467		0001
Purchased Call/S&P 500 INDEX/SPX14QJSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2025	1	3,511,000	100	31,248			3,013					(15,496)		5,513		0001
Purchased Call/S&P 500 INDEX/SPX2610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	3,694,000	100	36,571			7,416					(18,185)		8,316		0001
Purchased Call/S&P 500 INDEX/SPXD171S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2024	09/02/2025	1	3,181,000	100	33,719			5,852					(16,584)		6,660		0001
Purchased Call/S&P 500 INDEX/SPX14QJSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2025	1	2,286,000	100	36,347			2,303		13,928			(18,024)		2,931		0001
Purchased Call/S&P 500 INDEX/SPXD173S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	2,038,000	100	26,902			6,501		5,046			(13,377)		5,003		0001
Purchased Call/S&P 500 INDEX/SPXH00XSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	07/09/2025	1	1,923,000	100	47,114			1,038					(23,363)		1,510		0001
Purchased Call/S&P 500 INDEX/SPX14QJS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	3,924,000	100	41,202			1,946					(20,488)		4,357		0001
Purchased Call/S&P 500 INDEX/SPXD170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/27/2025	1	2,514,000	100	25,894			4,066					(12,841)		5,011		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261NS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	1	3,029,000	100	35,742			199					(17,724)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	1,643,000	100	27,602			1,840		11,680			(13,725)		2,150		0001
Purchased Call/S&P 500 INDEX/SPXD173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	09/26/2024	09/26/2025	1	2,465,000	100	25,636			6,178		52			(12,713)		6,052		0001
Purchased Call/S&P 500 INDEX/SPXD170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	2,294,000	100	29,134			4,197					(14,447)		4,371		0001
Purchased Call/S&P 500 INDEX/SPXD170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	5,954,000	100	61,922			7,740					(30,791)		10,568		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	07/16/2024	07/16/2025	1	3,403,000	100	61,935			2,559					(30,713)		3,562		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	2,867,000	100	28,957			1,930					(14,399)		3,752		0001
Purchased Call/S&P 500 INDEX/SPXI003$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	08/09/2024	08/08/2025	1	1,706,000	100	35,655			3,764		17,763			(17,730)		2,788		0001
Purchased Call/S&P 500 INDEX/SPX2610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	1	1,889,000	100	30,413			6,954					(14,999)		4,531		0001
Purchased Call/S&P 500 INDEX/SPXD170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025	1	3,338,000	100	35,717			4,920					(17,712)		6,239		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	1,901,000	100	31,937			2,129		9,039			(15,881)		2,488		0001
Purchased Call/S&P 500 INDEX/SPX2610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2024	08/15/2025	1	3,473,000	100	35,772			4,459					(17,739)		6,165		0001
Purchased Call/S&P 500 INDEX/SPX2610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	1	3,874,000	100	37,965			6,960					(18,878)		8,299		0001
Purchased Call/S&P 500 INDEX/SPX140JSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	1	5,683,000	100	53,420			5,639					(26,563)		9,288		0001
Purchased Call/S&P 500 INDEX/SPX261NS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	1	3,253,000	100	77,421			430					(38,393)		1,475		0001
Purchased Call/S&P 500 INDEX/SPX1401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	07/12/2024	07/11/2025	1	3,596,000	100	40,635			1,129					(20,206)		3,121		0001
Purchased Call/S&P 500 INDEX/SPX2610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	1	1,879,000	100	32,131			7,140					(15,977)		4,426		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2025	1	2,054,000	100	36,767			4,457					(18,232)		3,606		0001
Purchased Call/S&P 500 INDEX/SPX140KSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/11/2024	09/11/2025	1	1,849,000	100	26,811			5,318					(13,295)		4,134		0001
Purchased Call/S&P 500 INDEX/SPX2610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2024	09/19/2025	1	1,570,000	100	24,806			5,497					(12,301)		3,698		0001
Purchased Call/S&P 500 INDEX/SPX140KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/12/2024	09/12/2025	1	1,628,000	100	16,117			3,259					(7,992)		3,665		0001
Purchased Call/S&P 500 INDEX/SPX140JS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	07/18/2024	07/18/2025	1	2,088,000	100	21,924			1,032					(10,872)		2,318		0001
Purchased Call/S&P 500 INDEX/SPX140LS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/26/2024	09/26/2025	1	1,526,000	100	25,026			6,031		1,548			(12,410)		3,746		0001
Purchased Call/S&P 500 INDEX/SPX140KS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2025	1	1,527,000	100	25,348			2,933					(12,570)		2,621		0001
Purchased Call/S&P 500 INDEX/SPX261NSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2025	1	1,691,000	100	29,931			1,319					(14,842)		1,825		0001
Purchased Call/S&P 500 INDEX/SPX261NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	1	3,217,000	100	35,709			989					(17,708)		2,792		0001
Purchased Call/S&P 500 INDEX/SPX140LS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	1	4,676,000	100	47,695			11,526					(23,717)		11,480		0001
Purchased Call/S&P 500 INDEX/SPX261NSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2025	1	2,873,000	100	31,028			1,795					(15,387)		3,527		0001
Purchased Call/S&P 500 INDEX/SPX140JS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2025	1	2,626,000	100	24,684			2,448					(12,241)		4,180		0001

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Purchased Call/S&P 500 INDEX/SPX140L$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	09/27/2024	09/29/2025	1	3,040,000	100	31,008			7,688					(15,293)		7,590		0001
Purchased Call/S&P 500 INDEX/SPXD172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2025	1	2,707,000	100	26,799			5,759					(13,290)		6,297		0001
Purchased Call/S&P 500 INDEX/SPXD170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2025	1	2,482,000	100	25,565			3,944					(12,677)		4,904		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	1	3,858,000	100	40,123			5,015					(19,951)		6,848		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2025	1	2,037,000	100	20,574			1,700					(10,202)		2,968		0001
Purchased Call/S&P 500 INDEX/SPXD170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	1	2,203,000	100	40,315			5,039					(20,047)		3,910		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	1	5,258,000	100	53,106			3,540					(26,407)		6,880		0001
Purchased Call/S&P 500 INDEX/SPXD172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2025	1	2,998,000	100	30,879			7,146					(15,313)		7,234		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2025	1	2,638,000	100	26,644			3,230					(13,212)		4,631		0001
Purchased Call/S&P 500 INDEX/SPXD172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2025	1	2,415,000	100	31,637			7,495		1,925			(15,688)		5,895		0001
Purchased Call/S&P 500 INDEX/SPXD171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/29/2025	1	2,431,000	100	25,769			4,223		3,010			(12,778)		4,928		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	2,070,000	100	36,225			3,813					(17,964)		3,383		0001
Purchased Call/S&P 500 INDEX/SPXD170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2025	1	2,267,000	100	28,338			3,981					(14,052)		4,278		0001
Purchased Call/S&P 500 INDEX/SPXD171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	1	3,500,000	100	37,100			6,097					(18,448)		7,095		0001
Purchased Call/S&P 500 INDEX/SPXI002$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2024	08/01/2025	1	1,884,000	100	29,767			2,563					(14,802)		2,789		0001
Purchased Call/S&P 500 INDEX/SPXD172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2025	1	3,422,000	100	34,562			8,188		3,740			(17,139)		8,353		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2025	1	2,262,000	100	22,846			1,699					(11,267)		3,133		0001
Purchased Call/S&P 500 INDEX/SPXD172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	1	3,378,000	100	34,118			7,561					(16,919)		7,957		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/15/2025	1	1,961,000	100	36,279			4,522					(17,990)		3,481		0001
Purchased Call/S&P 500 INDEX/SPXD173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	1	1,833,000	100	33,361			8,062		4,324			(16,589)		4,500		0001
Purchased Call/S&P 500 INDEX/SPXD170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2025	1	3,390,000	100	34,578			5,239					(17,053)		6,639		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2025	1	2,178,000	100	39,640			3,167		5,667			(19,657)		3,122		0001
Purchased Call/S&P 500 INDEX/SPXD172$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/19/2025	1	1,400,000	100	25,200			5,600					(12,531)		3,298		0001
Purchased Call/S&P 500 INDEX/SPXI009$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	09/24/2025	1	2,029,000	100	51,942			12,163		24,894			(25,758)		4,924		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2025	1	2,108,000	100	34,150			2,822					(16,934)		3,072		0001
Purchased Call/S&P 500 INDEX/SPXI002$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2024	08/01/2025	1	2,351,000	100	39,262			3,381		13,077			(19,523)		3,481		0001
Purchased Call/S&P 500 INDEX/SPXI004$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,023,000	100	30,750			4,442					(15,290)		3,854		0001
Purchased Call/S&P 500 INDEX/SPX140MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	944,799	100	16,251			5,283		1,093			(8,015)		2,697		0001
Purchased Call/S&P 500 INDEX/SPX140N$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	1,348,027	100	22,782			9,163		614			(11,236)		4,277		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	2,348,660	100	21,138			9,218					(10,511)		7,726		0001
Purchased Call/S&P 500 INDEX/SPX261PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,822,060	100	29,153			13,653					(14,457)		6,236		0001
Purchased Call/S&P 500 INDEX/SPX261PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,609,039	100	36,364			17,030		4			(18,033)		5,507		0001
Purchased Call/S&P 500 INDEX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	3,424,901	100	35,961			10,788					(17,882)		9,358		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	3,084,504	100	31,153			11,929					(15,365)		9,552		0001
Purchased Call/S&P 500 INDEX/SPX140NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	3,735,313	100	40,715			17,946					(20,080)		12,404		0001
Purchased Call/S&P 500 INDEX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	1,830,029	100	18,300			6,806					(9,075)		5,585		0001
Purchased Call/S&P 500 INDEX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	3,536,729	100	37,489			11,567					(18,591)		9,839		0001
Purchased Call/S&P 500 INDEX/SPX261PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2025	1	1,363,504	100	32,860			12,764					(16,295)		4,252		0001
Purchased Call/S&P 500 INDEX/SPXD178S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/13/2025	1	1,467,054	100	18,925			7,038					(9,385)		4,478		0001
Purchased Call/S&P 500 INDEX/SPXD17AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	1,652,750	100	33,716			14,861					(16,628)		5,488		0001
Purchased Call/S&P 500 INDEX/SPXD179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	2,032,517	100	40,650			17,679					(20,158)		6,686		0001
Purchased Call/S&P 500 INDEX/SPXD174S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/14/2025	1	1,832,371	100	22,905			6,625					(11,358)		4,937		0001
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	1,588,620	100	14,933			7,260					(7,405)		5,531		0001
Purchased Call/S&P 500 INDEX/SPX140NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	3,710,949	100	40,449			17,640					(20,114)		12,208		0001
Purchased Call/S&P 500 INDEX/SPX140NS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	3,973,058	100	41,717			19,192					(20,574)		13,477		0001
Purchased Call/S&P 500 INDEX/SPX140NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	4,381,685	100	45,570			21,646					(22,660)		15,039		0001
Purchased Call/S&P 500 INDEX/SPXI00MSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	2,737,571	100	30,935			15,553		764			(15,340)		9,692		0001
Purchased Call/S&P 500 INDEX/SPXI00MSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,205,338	100	22,660			11,455		6,623			(11,237)		4,279		0001
Purchased Call/S&P 500 INDEX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	2,469,014	100	26,912			8,822					(13,346)		7,078		0001
Purchased Call/S&P 500 INDEX/SPXA21GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,955,164	100	25,417			12,567		754			(12,639)		6,846		0001
Purchased Call/S&P 500 INDEX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	2,967,131	100	30,561			11,513					(15,155)		9,089		0001
Purchased Call/S&P 500 INDEX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	2,364,034	100	25,295			10,174					(12,475)		7,501		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	2,885,414	100	32,028			13,499					(15,796)		9,371		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	314,294	100	1,571			642					(779)		1,004		0001
Purchased Call/S&P 500 INDEX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	3,175,117	100	34,609			15,051					(17,162)		10,445		0001
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	3,482,265	100	36,564			10,969					(18,181)		9,515		0001
Purchased Call/S&P 500 INDEX/SPXA21CSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	1,782,742	100	35,120			14,633		347			(17,464)		5,733		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	2,877,982	100	29,068			11,371					(14,414)		9,007		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	5,250,427	100	54,604			26,174					(26,930)		18,178		0001
Purchased Call/S&P 500 INDEX/SPX1400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	63,922	100	243			113					(120)		218		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	3,627,110	100	33,369			12,606					(16,593)		11,111		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	2,807,941	100	31,168			13,223					(15,456)		9,149		0001
Purchased Call/S&P 500 INDEX/SPX140NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	1,859,961	100	32,177			12,321					(15,869)		5,760		0001
Purchased Call/S&P 500 INDEX/SPX140MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2025	1	2,116,000	100	22,853			6,296					(11,332)		5,565		0001
Purchased Call/S&P 500 INDEX/SPX140MS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2024	10/10/2025	1	2,454,000	100	41,227			11,567					(20,444)		6,486		0001
Purchased Call/S&P 500 INDEX/SPXD175S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	908,866	100	12,270			3,819					(6,084)		2,540		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	2,612,766	100	26,389			9,160					(13,086)		7,706		0001
Purchased Call/S&P 500 INDEX/SPX140SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	1,643,483	100	27,117			12,881					(13,484)		5,641		0001
Purchased Call/S&P 500 INDEX/SPX140NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	2,175,248	100	23,493			9,685					(11,682)		6,949		0001
Purchased Call/S&P 500 INDEX/SPX1400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	2,339,074	100	36,490			16,787					(17,996)		7,935		0001
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	145,301	100	581			181					(288)		406		0001
Purchased Call/S&P 500 INDEX/SPXC050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,035,860	100	33,185			11,701					(16,456)		6,052		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,614,170	100	39,033			12,469					(19,409)		10,187		0001
Purchased Call/S&P 500 INDEX/SPXA21CSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,410,385	100	26,755			11,148					(13,304)		7,752		0001
Purchased Call/S&P 500 INDEX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2024	11/04/2025	1	1,636,546	100	21,602			7,498					(10,712)		4,827		0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	2,728,904	100	27,835			9,738					(13,803)		8,080		0001
Purchased Call/S&P 500 INDEX/SPXC054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	1,989,171	100	37,198			15,883					(18,446)		6,502		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	4,436,552	100	46,584			15,400					(23,100)		12,772		0001
Purchased Call/S&P 500 INDEX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	5,271,242	100	55,875			22,195					(27,784)		16,555		0001
Purchased Call/S&P 500 INDEX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,909,306	100	41,048			16,305					(20,411)		12,277		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,090,695	100	40,907			13,863					(20,341)		11,873		0001
Purchased Call/S&P 500 INDEX/SPX140MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	2,009,000	100	33,550			11,370		3,601			(16,683)		5,831		0001
Purchased Call/S&P 500 INDEX/SPX140MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/23/2025	1	2,440,603	100	38,317			12,034					(19,001)		6,850		0001
Purchased Call/S&P 500 INDEX/SPX140MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	2,144,166	100	30,233			11,421					(15,033)		6,568		0001
Purchased Call/S&P 500 INDEX/SPX140LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2025	1	2,471,000	100	25,451			6,871					(12,621)		6,434		0001
Purchased Call/S&P 500 INDEX/SPX140LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2025	1	1,656,000	100	26,993			7,287					(13,385)		4,312		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	1,807,534	100	19,341			6,161		63			(9,591)		5,095		0001
Purchased Call/S&P 500 INDEX/SPX100MSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	42,812	100	1,280			647		749			(635)		152		0001
Purchased Call/S&P 500 INDEX/SPX1400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	1,642,314	100	25,784			11,933					(12,786)		5,588		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	291,361	100	1,515			589					(751)		909		0001
Purchased Call/S&P 500 INDEX/SPX1400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	5,151,440	100	54,090			24,641					(26,896)		17,318		0001
Purchased Call/S&P 500 INDEX/SPX140NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	1,304,434	100	25,828			10,886		987			(12,738)		4,236		0001
Purchased Call/S&P 500 INDEX/SPX140MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	2,446,717	100	41,594			13,865		83			(20,626)		7,073		0001
Purchased Call/S&P 500 INDEX/SPX100MSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	3,691,818	100	40,610			20,529		2,273			(20,138)		13,106		0001
Purchased Call/S&P 500 INDEX/SPX100LSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	1,824,165	100	29,734			13,843					(14,745)		6,225		0001
Purchased Call/S&P 500 INDEX/SPX140MSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	1,857,000	100	31,940			10,203		1,387			(15,882)		5,234		0001
Purchased Call/S&P 500 INDEX/SPX140MS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2024	10/29/2025	1	1,281,374	100	20,630			6,820		1,210			(10,230)		3,689		0001
Purchased Call/S&P 500 INDEX/SPX140LSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	2,426,000	100	25,716			7,013					(12,752)		6,349		0001
Purchased Call/S&P 500 INDEX/SPX140NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	3,353,852	100	35,886			16,114					(17,796)		11,241		0001
Purchased Call/S&P 500 INDEX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	4,241,337	100	45,806			20,443					(22,715)		14,172		0001
Purchased Call/S&P 500 INDEX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	3,775,000	100	39,638			10,350					(19,710)		9,629		0001
Purchased Call/S&P 500 INDEX/SPX140NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	153,175	100	751			309					(373)		489		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	2,902,353	100	28,443			13,473					(14,105)		9,962		0001
Purchased Call/S&P 500 INDEX/SPX140NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	1,694,000	100	31,170			11,775					(15,499)		5,189		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	1,690,572	100	26,542			12,091					(13,198)		5,683		0001
Purchased Call/S&P 500 INDEX/SPX261PSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	2,058,000	100	34,780			10,434					(17,295)		5,623		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	2,358,422	100	43,867			21,027					(21,635)		8,165		0001
Purchased Call/S&P 500 INDEX/SPX140LST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/03/2025	1	1,604,000	100	36,892			9,633					(18,345)		4,092		0001
Purchased Call/S&P 500 INDEX/SPX140LSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2025	1	2,467,000	100	25,410			6,440					(12,601)		6,226		0001
Purchased Call/S&P 500 INDEX/SPX140MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	2,577,022	100	27,574			9,191					(13,674)		7,449		0001
Purchased Call/S&P 500 INDEX/SPX261PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	240,036	100	1,224			405					(607)		691		0001
Purchased Call/S&P 500 INDEX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	2,679,859	100	27,871			11,040					(13,821)		8,416		0001
Purchased Call/S&P 500 INDEX/SPX140MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	1,704,153	100	26,244			9,887					(13,014)		5,220		0001
Purchased Call/S&P 500 INDEX/SPX140LSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2025	1	2,388,000	100	24,358			6,240					(12,079)		6,059		0001
Purchased Call/S&P 500 INDEX/SPX261PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	5,013,000	100	52,637			13,744					(26,174)		12,787		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,795,432	100	19,391			9,081					(9,616)		6,145		0001
Purchased Call/S&P 500 INDEX/SPXA21GSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	5,631,172	100	61,943			30,627					(30,801)		19,717		0001
Purchased Call/S&P 500 INDEX/SPX261PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	1,320,008	100	21,780			8,400					(10,801)		4,102		0001
Purchased Call/S&P 500 INDEX/SPX140LSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	1,475,000	100	27,583			7,523					(13,678)		3,860		0001
Purchased Call/S&P 500 INDEX/SPX140NSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	2,459,000	100	44,016			19,765					(21,827)		8,241		0001
Purchased Call/S&P 500 INDEX/SPXA21CS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	1,113,187	100	17,811			7,213		553			(8,832)		3,544		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	3,185,708	100	35,043			11,391					(17,283)		9,095		0001
Purchased Call/S&P 500 INDEX/SPX140MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	2,807,807	100	28,359			10,713					(14,102)		8,601		0001
Purchased Call/S&P 500 INDEX/SPX140NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	2,117,816	100	33,885			13,969		851			(16,849)		6,766		0001
Purchased Call/S&P 500 INDEX/SPX140DSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	2,373,122	100	25,392			12,275					(12,592)		8,239		0001
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	9,340,777	100	102,749			51,233		3,160			(50,674)		32,979		0001
Purchased Call/S&P 500 INDEX/SPX261PS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2024	10/10/2025	1	3,704,000	100	38,892			10,911					(19,286)		9,790		0001
Purchased Call/S&P 500 INDEX/SPX261QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	1,268,065	100	12,047			5,940					(5,974)		4,440		0001
Purchased Call/S&P 500 INDEX/SPX140LSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/04/2024	10/03/2025	1	2,014,000	100	31,217			8,151					(15,523)		5,137		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	3,533,275	100	31,799			15,723					(15,812)		12,372		0001
Purchased Call/S&P 500 INDEX/SPXD177SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,664,668	100	47,580			17,349					(23,466)		14,079		0001
Purchased Call/S&P 500 INDEX/SPX140LSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2025	1	1,839,000	100	31,631			8,017		214			(15,685)		4,641		0001
Purchased Call/S&P 500 INDEX/SPX140LSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2025	1	2,034,000	100	30,510			7,817		964			(15,130)		5,161		0001
Purchased Call/S&P 500 INDEX/SPX261PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	1,694,494	100	26,095			7,620					(12,940)		4,587		0001
Purchased Call/S&P 500 INDEX/SPX140NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	2,682,882	100	28,707			12,732					(14,235)		8,937		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,967,690	100	37,296			13,402					(18,546)		11,839		0001
Purchased Call/S&P 500 INDEX/SPXC053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	3,415,814	100	36,549			14,801					(18,124)		10,875		0001
Purchased Call/S&P 500 INDEX/SPXD177SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	1,430,432	100	23,602			8,606					(11,640)		4,317		0001
Purchased Call/S&P 500 INDEX/SPX261PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	2,320,727	100	39,220			11,993					(19,343)		6,428		0001
Purchased Call/S&P 500 INDEX/SPX140NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	2,278,688	100	24,838			10,155					(12,317)		7,280		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	3,263,501	100	33,288			11,281					(16,552)		9,472		0001
Purchased Call/S&P 500 INDEX/SPXD17AS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,053,905	100	39,846			17,377					(19,813)		6,757		0001
Purchased Call/S&P 500 INDEX/SPXC055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	2,988,974	100	46,628			20,938					(23,122)		10,018		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,038,501	100	16,512			6,559					(8,211)		3,261		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	2,194,445	100	23,042			10,497					(11,458)		7,377		0001
Purchased Call/S&P 500 INDEX/SPX140NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	1,762,809	100	30,849			13,088		1,867			(15,298)		5,744		0001
Purchased Call/S&P 500 INDEX/SPXC052SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	1,635,250	100	25,019			9,718					(12,407)		5,100		0001
Purchased Call/S&P 500 INDEX/SPXD17BSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	2,102,239	100	27,539			12,511					(13,656)		7,067		0001
Purchased Call/S&P 500 INDEX/SPXD17ASZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/10/2024	12/10/2025	1	2,642,812	100	50,213			22,409					(24,900)		8,830		0001
Purchased Call/S&P 500 INDEX/SPXD174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	1,445,825	100	24,001			7,180					(11,902)		3,951		0001
Purchased Call/S&P 500 INDEX/SPX140MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	1,029,468	100	16,163			4,987					(8,015)		2,864		0001
Purchased Call/S&P 500 INDEX/SPXA21CSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,020,642	100	37,584			15,660		1,653			(18,689)		6,498		0001
Purchased Call/S&P 500 INDEX/SPXD176SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	1,366,209	100	24,865			8,699					(12,330)		4,045		0001
Purchased Call/S&P 500 INDEX/SPXD178S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/12/2024	11/12/2025	1	1,665,222	100	31,306			11,557					(15,524)		5,064		0001
Purchased Call/S&P 500 INDEX/SPX261PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	2,393,000	100	46,185			18,067					(22,903)		7,489		0001
Purchased Call/S&P 500 INDEX/SPXD177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	2,399,000	100	41,503			14,913		880			(20,637)		7,159		0001
Purchased Call/S&P 500 INDEX/SPX261PS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	2,042,000	100	33,489			8,744					(16,652)		5,209		0001
Purchased Call/S&P 500 INDEX/SPXD174S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	1,423,000	100	25,756			7,246					(12,807)		3,761		0001
Purchased Call/S&P 500 INDEX/SPX140MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	2,130,655	100	35,369			11,986		1,058			(17,587)		6,184		0001
Purchased Call/S&P 500 INDEX/SPX140MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	1,682,913	100	27,263			8,938		821			(13,520)		4,825		0001
Purchased Call/S&P 500 INDEX/SPXD174SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	2,606,283	100	42,743			12,599					(21,196)		7,089		0001
Purchased Call/S&P 500 INDEX/SPX261PSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	208,547	100	897			383					(445)		682		0001
Purchased Call/S&P 500 INDEX/SPXC053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	1,613,627	100	26,625			10,547					(13,203)		5,068		0001
Purchased Call/S&P 500 INDEX/SPX2610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	3,263,558	100	54,501			26,873		1,596			(27,027)		11,427		0001
Purchased Call/S&P 500 INDEX/SPX261PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	3,734,681	100	38,841			11,620					(19,261)		10,204		0001
Purchased Call/S&P 500 INDEX/SPXD175S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	2,049,464	100	21,724			6,823					(10,773)		5,752		0001
Purchased Call/S&P 500 INDEX/SPXD176SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	2,379,987	100	24,276			8,699					(12,038)		7,102		0001
Purchased Call/S&P 500 INDEX/SPXD176S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	3,105,175	100	31,983			10,809					(15,860)		9,013		0001
Purchased Call/S&P 500 INDEX/SPX1400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	2,505,174	100	26,555			12,290					(13,168)		8,523		0001
Purchased Call/S&P 500 INDEX/SPX261PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	4,551,923	100	46,885			18,082					(23,250)		14,146		0001
Purchased Call/S&P 500 INDEX/SPXC054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	2,174,751	100	37,188			16,218					(18,492)		7,154		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,704,572	100	40,009			12,781					(19,895)		10,442		0001
Purchased Call/S&P 500 INDEX/SPX140M$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	1,974,689	100	16,587			6,123					(8,226)		6,005		0001
Purchased Call/S&P 500 INDEX/SPXD178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2025	1	1,155,014	100	17,556			6,432					(8,706)		3,499		0001
Purchased Call/S&P 500 INDEX/SPXA21D$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2024	12/03/2025	1	2,403,026	100	26,914			11,492					(13,346)		7,855		0001
Purchased Call/S&P 500 INDEX/SPXD174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2025	1	3,033,488	100	30,942			9,035					(15,344)		8,212		0001
Purchased Call/S&P 500 INDEX/SPXI00K$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/12/2025	1	1,182,351	100	25,184			11,441					(12,489)		3,975		0001
Purchased Call/S&P 500 INDEX/SPXI00K$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	2,360,209	100	25,726			11,056					(12,757)		7,740		0001
Purchased Call/S&P 500 INDEX/SPXI00K$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	3,065,884	100	58,252			25,034					(28,887)		10,054		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	4,895,699	100	48,957			16,858					(24,145)		14,382		0001
Purchased Call/S&P 500 INDEX/SPXI00B$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,290,000	100	35,724			10,050					(17,764)		6,053		0001
Purchased Call/S&P 500 INDEX/SPXD176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	1	2,058,000	100	35,398			12,684					(17,553)		6,141		0001
Purchased Call/S&P 500 INDEX/SPXD179$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/26/2025	1	2,292,000	100	46,528			19,022		3,372			(23,073)		7,322		0001
Purchased Call/S&P 500 INDEX/SPX261P$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	976,276	100	11,032			5,364					(5,471)		3,399		0001
Purchased Call/S&P 500 INDEX/SPX261P$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	270,585	100	1,028			300					(510)		733		0001
Purchased Call/S&P 500 INDEX/SPXC054$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	6,494,023	100	71,434			29,764					(35,521)		20,885		0001
Purchased Call/S&P 500 INDEX/SPX261P$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	1	2,714,660	100	27,961			8,088					(13,866)		7,315		0001
Purchased Call/S&P 500 INDEX/SPXA21G$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,009,000	100	28,327			14,006		835			(14,086)		7,034		0001
Purchased Call/S&P 500 INDEX/SPX140N$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	3,653,527	100	37,631			14,617					(18,661)		11,394		0001
Purchased Call/S&P 500 INDEX/SPX2610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	1	2,059,734	100	33,368			16,638		4,485			(16,457)		7,272		0001
Purchased Call/S&P 500 INDEX/SPXD177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	4,308,587	100	43,948			15,792					(21,853)		12,857		0001
Purchased Call/S&P 500 INDEX/SPXD174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2025	1	1,016,000	100	17,678			5,079					(8,719)		2,725		0001
Purchased Call/S&P 500 INDEX/SPXD173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/03/2025	1	2,031,000	100	25,997			6,769					(12,892)		5,181		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	2,223,000	100	47,572			14,809					(23,591)		6,212		0001
Purchased Call/S&P 500 INDEX/SPXI00L$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	3,616,545	100	35,804			16,669					(17,755)		12,341		0001
Purchased Call/S&P 500 INDEX/SPXC051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,203,512	100	33,714			12,114					(16,764)		6,575		0001
Purchased Call/S&P 500 INDEX/SPX261P$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	3,361,587	100	35,297			10,793					(17,408)		9,311		0001
Purchased Call/S&P 500 INDEX/SPX261P$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2025	1	2,010,000	100	51,657			23,196					(25,616)		6,737		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,265,000	100	51,261			16,375		2,432			(25,489)		9,203		0001

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Purchased Call/S&P 500 INDEX/SPXD174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	1,998,213	100	29,574			8,872					(14,706)		5,460		0001
Purchased Call/S&P 500 INDEX/SPXI00CSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	10/15/2025	1	1,729,459	100	42,891			12,525		215			(21,269)		4,682		0001
Purchased Call/S&P 500 INDEX/SPX261PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	1	3,605,000	100	37,853			10,115					(18,668)		9,340		0001
Purchased Call/S&P 500 INDEX/SPX140NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	1,868,721	100	29,713			13,178					(14,734)		6,225		0001
Purchased Call/S&P 500 INDEX/SPXD176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	1,377,932	100	24,252			8,351		473			(11,961)		4,048		0001
Purchased Call/S&P 500 INDEX/SPX1400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	1,947,000	100	32,515			14,812					(16,168)		6,545		0001
Purchased Call/S&P 500 INDEX/SPX1400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	4,315,823	100	44,885			21,320					(22,319)		14,813		0001
Purchased Call/S&P 500 INDEX/SPXD178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	4,110,874	100	40,698			14,911					(20,182)		12,454		0001
Purchased Call/S&P 500 INDEX/SPX140NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	1,770,465	100	19,121			7,945					(9,456)		5,694		0001
Purchased Call/S&P 500 INDEX/SPX261PS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	1	2,006,000	100	35,105			9,381					(17,313)		5,197		0001
Purchased Call/S&P 500 INDEX/SPXI00MSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	1,394,444	100	22,590			11,357		3,379			(11,202)		4,937		0001
Purchased Call/S&P 500 INDEX/SPX140MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/31/2025	1	1,387,543	100	21,507			7,268					(10,665)		4,027		0001
Purchased Call/S&P 500 INDEX/SPXC050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,580,207	100	34,370			12,119					(17,044)		10,642		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	1,370,412	100	10,141			3,380					(5,029)		3,961		0001
Purchased Call/S&P 500 INDEX/SPX140NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	2,871,559	100	30,726			13,958					(15,237)		9,653		0001
Purchased Call/S&P 500 INDEX/SPX1400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	1,963,000	100	32,390			15,385					(16,106)		6,738		0001
Purchased Call/S&P 500 INDEX/SPX1400$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	1,973,635	100	30,986			14,678					(15,366)		6,774		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	151,073	100	619			217					(307)		447		0001
Purchased Call/S&P 500 INDEX/SPXI00MS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2024	12/26/2025	1	2,034,000	100	39,256			19,410		7,268			(19,520)		7,122		0001
Purchased Call/S&P 500 INDEX/SPXD173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	3,803,000	100	39,171			11,020					(19,478)		10,052		0001
Purchased Call/S&P 500 INDEX/SPXD175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	2,484,685	100	44,476			14,168		2,206			(22,055)		7,004		0001
Purchased Call/S&P 500 INDEX/SPXD175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	3,050,401	100	32,334			10,065					(16,034)		8,524		0001
Purchased Call/S&P 500 INDEX/SPXD174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/13/2025	1	3,226,000	100	33,228			9,546					(16,388)		8,651		0001
Purchased Call/S&P 500 INDEX/SPX140LSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/03/2025	1	3,493,000	100	35,629			9,277					(17,668)		8,910		0001
Purchased Call/S&P 500 INDEX/SPXD174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	2,209,120	100	22,533			6,642					(11,174)		6,008		0001
Purchased Call/S&P 500 INDEX/SPXD178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/13/2025	1	2,372,000	100	42,459			15,790					(21,055)		7,239		0001
Purchased Call/S&P 500 INDEX/SPX174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	3,285,000	100	33,836			9,519					(16,825)		8,683		0001
Purchased Call/S&P 500 INDEX/SPX140M$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2025	1	2,099,000	100	35,473			9,772					(17,591)		5,521		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140N$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	1,864,000	100	36,162			15,026		2,185			(17,883)		5,995		0001
Purchased Call/S&P 500 INDEX/SPX1400$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	2,954,464	100		60,567		31,868					(28,707)		10,714		0001
Purchased Call/S&P 500 INDEX/SPX140J$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	1,780,985	100		18,522		12,039					(6,564)		7,145		0001
Purchased Call/S&P 500 INDEX/SPX1400$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	4,076,223	100		43,208		22,497					(20,716)		14,705		0001
Purchased Call/S&P 500 INDEX/SPX140P$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,045,628	100		18,612		11,374					(7,312)		4,068		0001
Purchased Call/S&P 500 INDEX/SPXC058$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	4,139,932	100		43,469		24,096					(19,585)		15,323		0001
Purchased Call/S&P 500 INDEX/SPX1400$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	3,134,239	100		31,656		17,005					(14,750)		11,484		0001
Purchased Call/S&P 500 INDEX/SPX140P$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	2,559,530	100		40,441		22,838					(17,617)		9,614		0001
Purchased Call/S&P 500 INDEX/SPX140P$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	3,007,557	100		30,677		16,648					(14,036)		11,076		0001
Purchased Call/S&P 500 INDEX/SPXC058$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	2,482,445	100		26,314		14,788					(11,535)		9,302		0001
Purchased Call/S&P 500 INDEX/SPXC05G$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	2,851,963	100		52,476		38,598		38,036			(13,946)		12,219		0001
Purchased Call/S&P 500 INDEX/SPX140P$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	1,305,385	100		23,497		13,864		2,465			(9,721)		4,998		0001
Purchased Call/S&P 500 INDEX/SPX1402$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	2,250,425	100		38,257		25,611		11,675			(12,822)		9,162		0001
Purchased Call/S&P 500 INDEX/SPX140P$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	2,574,088	100		27,543		16,251		412			(11,394)		9,855		0001
Purchased Call/S&P 500 INDEX/SPX140S$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	1,301,945	100		23,435		17,463		26,465			(6,100)		5,599		0001
Purchased Call/S&P 500 INDEX/SPX140R$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2026	1	1,700,044	100		25,161		17,398		19,068			(7,884)		7,063		0001
Purchased Call/S&P 500 INDEX/SPX1402$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	2,618,779	100		27,235		17,782					(9,573)		10,573		0001
Purchased Call/S&P 500 INDEX/SPX140S$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	3,112,493	100		25,211		18,960		45,466			(6,286)		13,484		0001
Purchased Call/S&P 500 INDEX/SPXC05D$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,597,008	100		22,594		15,565					(7,138)		10,725		0001
Purchased Call/S&P 500 INDEX/SPXI00V$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	1,512,014	100		23,134		15,892		2,690			(7,352)		6,244		0001
Purchased Call/S&P 500 INDEX/SPX140P$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,803,339	100		29,435		18,083		236			(11,469)		10,981		0001
Purchased Call/S&P 500 INDEX/SPX140P$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	2,013,000	100		40,260		24,178					(16,104)		7,796		0001
Purchased Call/S&P 500 INDEX/SPX140R$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	1,839,311	100		28,877		20,524		17,242			(8,498)		7,747		0001
Purchased Call/S&P 500 INDEX/SPX140S$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	2,784,635	100		42,326		31,627		72,008			(10,930)		11,975		0001
Purchased Call/S&P 500 INDEX/SPX140S$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	2,847,963	100		23,353		17,499		47,130			(5,981)		12,315		0001
Purchased Call/S&P 500 INDEX/SPX2610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	2,333,287	100		25,666		13,293					(12,448)		8,395		0001
Purchased Call/S&P 500 INDEX/SPX1403$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	2,131,000	100		41,128		21,527					(19,606)		7,708		0001
Purchased Call/S&P 500 INDEX/SPX140S$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	2,386,171	100		33,645		25,303		57,506			(8,388)		10,337		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	2,719,207	100		29,367		17,897					(11,586)		10,579		0001
Purchased Call/S&P 500 INDEX/SPXC058S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	3,255,906	100		34,513		19,300					(15,381)		12,171		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	3,229,496	100		33,264		19,885		40			(13,397)		12,479		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	4,579,731	100		35,264		25,064		7,507			(10,377)		19,289		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	3,019,856	100		32,010		19,224					(12,804)		11,696		0001
Purchased Call/S&P 500 INDEX/SPX140RSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	3,557,000	100		61,892		44,919		27,646			(17,296)		15,097		0001
Purchased Call/S&P 500 INDEX/SPX140RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	1,150,358	100		21,282		14,422		1,433			(6,880)		4,732		0001
Purchased Call/S&P 500 INDEX/SPX2610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2026	1	1,944,000	100		41,018		22,374		1,588			(18,655)		7,177		0001
Purchased Call/S&P 500 INDEX/SPX2610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	2,425,000	100		25,705		14,941					(10,775)		9,241		0001
Purchased Call/S&P 500 INDEX/SPX140RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	2,489,242	100		33,854		23,688		36,353			(10,202)		10,403		0001
Purchased Call/S&P 500 INDEX/SPXC059SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	2,061,000	100		36,686		20,992		553			(15,823)		7,760		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	3,772,903	100		32,824		24,234		21,876			(8,633)		16,195		0001
Purchased Call/S&P 500 INDEX/SPXC059SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	4,245,381	100		44,577		25,508					(19,227)		15,985		0001
Purchased Call/S&P 500 INDEX/SPXC05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	3,106,624	100		31,688		20,776		582			(10,939)		12,569		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	5,458,882	100		45,855		33,475		17,147			(12,619)		23,301		0001
Purchased Call/S&P 500 INDEX/SPXC058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,770,632	100		29,092		16,126					(13,107)		10,255		0001
Purchased Call/S&P 500 INDEX/SPX2610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	2,141,000	100		37,682		19,311		17,557			(18,479)		7,642		0001
Purchased Call/S&P 500 INDEX/SPXC05AST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	2,516,932	100		27,435		17,005					(10,448)		9,903		0001
Purchased Call/S&P 500 INDEX/SPXC05DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	3,615,423	100		31,454		21,749		10,731			(9,856)		15,020		0001
Purchased Call/S&P 500 INDEX/SPX140PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	1,990,501	100		20,900		12,206		636			(8,704)		7,603		0001
Purchased Call/S&P 500 INDEX/SPX1400SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	2,014,000	100		40,683		21,854		3,281			(18,956)		7,379		0001
Purchased Call/S&P 500 INDEX/SPXC059SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	2,916,000	100		60,944		35,425		4,939			(25,547)		11,112		0001
Purchased Call/S&P 500 INDEX/SPXC05BSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	3,784,000	100		40,867		26,119					(14,779)		15,117		0001
Purchased Call/S&P 500 INDEX/SPX140PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,115,037	100		11,819		7,223					(4,643)		4,338		0001
Purchased Call/S&P 500 INDEX/SPX140PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	1,795,538	100		17,776		10,724					(7,062)		6,970		0001
Purchased Call/S&P 500 INDEX/SPXC058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,352,000	100		49,627		27,509					(22,360)		8,705		0001
Purchased Call/S&P 500 INDEX/SPXC05BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	3,375,000	100		69,188		43,748		37			(25,850)		13,337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17FS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2025	02/13/2026	1	1,512,000	100		30,694		19,408		762			(11,468)		5,975		0001
Purchased Call/S&P 500 INDEX/SPXC059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	4,331,635	100		45,482		26,187					(19,457)		16,428		0001
Purchased Call/S&P 500 INDEX/SPXC05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,390,140	100		36,877		26,838		1,045			(10,232)		18,633		0001
Purchased Call/S&P 500 INDEX/SPX140QSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	3,307,403	100		33,405		21,994		3,989			(11,440)		13,410		0001
Purchased Call/S&P 500 INDEX/SPX140QSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	2,299,157	100		22,762		15,049		2,537			(7,733)		9,341		0001
Purchased Call/S&P 500 INDEX/SPX2610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	1,110,678	100		11,662		5,976		2,836			(5,719)		3,964		0001
Purchased Call/S&P 500 INDEX/SPX140SS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	2,760,616	100		22,637		16,915		40,535			(5,846)		11,872		0001
Purchased Call/S&P 500 INDEX/SPXI00V5F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/05/2025	03/05/2026	1	2,336,741	100		38,089		25,917		1,422			(12,209)		9,631		0001
Purchased Call/S&P 500 INDEX/SPXC05BSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	1,760,938	100		18,842		12,213					(6,711)		7,065		0001
Purchased Call/S&P 500 INDEX/SPXI00W5C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	3,809,980	100		32,004		22,218		15,089			(9,820)		15,860		0001
Purchased Call/S&P 500 INDEX/SPXC05ASU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	2,313,301	100		48,811		30,255		1,066			(18,588)		9,101		0001
Purchased Call/S&P 500 INDEX/SPXC05BSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	2,053,148	100		38,599		24,776					(13,853)		8,220		0001
Purchased Call/S&P 500 INDEX/SPXC05DS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	3,520,017	100		30,624		21,097					(9,675)		14,537		0001
Purchased Call/S&P 500 INDEX/SPXC058S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,277,000	100		64,557		35,785					(29,086)		12,129		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	2,503,346	100		21,028		15,061		4,061			(5,992)		10,584		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	2,884,946	100		24,234		17,637		4,252			(6,724)		12,244		0001
Purchased Call/S&P 500 INDEX/SPXC05CS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	4,830,404	100		49,270		32,026					(17,461)		19,379		0001
Purchased Call/S&P 500 INDEX/SPX140SS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	2,219,456	100		19,087		14,223		19,185			(4,968)		9,544		0001
Purchased Call/S&P 500 INDEX/SPX140RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	4,547,609	100		37,290		26,812		6,594			(10,523)		19,264		0001
Purchased Call/S&P 500 INDEX/SPX2610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	1,361,000	100		26,131		15,925					(10,309)		5,295		0001
Purchased Call/S&P 500 INDEX/SPXC05BS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	3,348,585	100		36,165		23,014					(13,365)		13,348		0001
Purchased Call/S&P 500 INDEX/SPX140QST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	1,842,000	100		34,998		23,429		17,015			(11,730)		7,499		0001
Purchased Call/S&P 500 INDEX/SPX140QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	2,212,297	100		23,672		14,926					(8,885)		8,742		0001
Purchased Call/S&P 500 INDEX/SPX140QSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	2,079,174	100		19,336		12,997		9,684			(6,428)		8,517		0001
Purchased Call/S&P 500 INDEX/SPXI00U5C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	3,065,286	100		30,040		20,054		9,845			(10,123)		12,480		0001
Purchased Call/S&P 500 INDEX/SPXI00S5X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	1,892,000	100		35,191		22,874		838			(12,472)		7,591		0001
Purchased Call/S&P 500 INDEX/SPX140SS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,211,586	100		9,935		7,424		20,220			(2,566)		5,210		0001
Purchased Call/S&P 500 INDEX/SPX140QST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,837,986	100		38,764		20,674					(18,210)		13,954		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	2,535,413	100		23,579		15,785		2,952			(7,903)		10,322		0001
Purchased Call/S&P 500 INDEX/SPX1405$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	1,162,591	100		18,834		14,113		34,374			(4,824)		5,027		0001
Purchased Call/S&P 500 INDEX/SPX1405$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/13/2026	1	1,749,852	100		25,023		17,675		37,968			(7,473)		7,327		0001
Purchased Call/S&P 500 INDEX/SPX1400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	2,281,550	100		24,184		15,057					(9,144)		8,996		0001
Purchased Call/S&P 500 INDEX/SPX2610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2026	1	1,052,384	100		19,153		10,764					(8,396)		3,943		0001
Purchased Call/S&P 500 INDEX/SPX1400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	1,387,996	100		20,820		11,104					(9,781)		5,047		0001
Purchased Call/S&P 500 INDEX/SPX1400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	2,762,998	100		29,840		18,414					(11,446)		10,847		0001
Purchased Call/S&P 500 INDEX/SPXC05E$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	4,839,912	100		36,783		26,055		24,714			(10,914)		20,267		0001
Purchased Call/S&P 500 INDEX/SPXC057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	1,895,302	100		20,280		11,062					(9,223)		6,997		0001
Purchased Call/S&P 500 INDEX/SPX1405$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	2,522,213	100		22,448		16,511		15,233			(5,966)		10,806		0001
Purchased Call/S&P 500 INDEX/SPX1400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	1,821,940	100		16,944		11,343		4,357			(5,679)		7,418		0001
Purchased Call/S&P 500 INDEX/SPXC05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	3,735,437	100		39,596		23,427		1,327			(16,317)		14,301		0001
Purchased Call/S&P 500 INDEX/SPX1400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	6,477,270	100		65,420		34,891					(30,733)		23,550		0001
Purchased Call/S&P 500 INDEX/SPX2610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	2,074,810	100		19,296		13,130					(6,185)		8,551		0001
Purchased Call/S&P 500 INDEX/SPX1405P$	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	2,267,240	100		18,818		13,657		4,173			(5,259)		9,623		0001
Purchased Call/S&P 500 INDEX/SPX1400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	2,925,443	100		29,840		15,740		450			(14,104)		10,636		0001
Purchased Call/S&P 500 INDEX/SPXI00V$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2025	03/03/2026	1	1,483,213	100		23,880		16,117		11,008			(7,785)		6,088		0001
Purchased Call/S&P 500 INDEX/SPX1400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	1,268,253	100		21,560		14,492		14,515			(7,167)		5,195		0001
Purchased Call/S&P 500 INDEX/SPXC058$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,433,883	100		35,712		19,796					(16,090)		12,709		0001
Purchased Call/S&P 500 INDEX/SPXC05E$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	3,195,538	100		46,655		33,047		42,618			(13,843)		13,381		0001
Purchased Call/S&P 500 INDEX/SPX2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	2,518,282	100		27,701		14,235					(13,546)		8,988		0001
Purchased Call/S&P 500 INDEX/SPXI00U$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	1,798,000	100		31,465		21,006		17,880			(10,603)		7,320		0001
Purchased Call/S&P 500 INDEX/SPXI00S$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/23/2026	1	1,866,000	100		32,655		21,320		2,131			(11,478)		7,534		0001
Purchased Call/S&P 500 INDEX/SPXC05A$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	2,056,675	100		34,346		21,195					(13,174)		8,074		0001
Purchased Call/S&P 500 INDEX/SPX2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	2,444,370	100		26,155		15,475		546			(10,778)		9,358		0001
Purchased Call/S&P 500 INDEX/SPX140P$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	2,444,372	100		24,933		14,424		494			(10,520)		9,292		0001
Purchased Call/S&P 500 INDEX/SPX2610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	3,010,333	100		30,705		16,579					(14,133)		11,058		0001
Purchased Call/S&P 500 INDEX/SPX1400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2025	02/24/2026	1	2,026,000	100		42,141		27,630		9,487			(14,547)		8,197		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	1,192,810	100		20,516		11,078		221			(9,443)		4,382		0001
Purchased Call/S&P 500 INDEX/SPX140PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	4,085,202	100		42,895		26,213					(16,851)		15,894		0001
Purchased Call/S&P 500 INDEX/SPX140S$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,659,000	100		26,876		20,082		49,729			(6,940)		7,134		0001
Purchased Call/S&P 500 INDEX/SPX100W$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	1,510,406	100		21,297		14,785		16,460			(6,535)		6,287		0001
Purchased Call/S&P 500 INDEX/SPX1400$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	2,985,000	100		60,297		32,158		4,251			(28,326)		10,853		0001
Purchased Call/S&P 500 INDEX/SPXC05BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	3,718,729	100		38,675		24,824					(13,881)		14,888		0001
Purchased Call/S&P 500 INDEX/SPXC05DS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,130,000	100		37,275		25,678		443			(11,776)		8,796		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	2,363,600	100		26,000		16,440					(9,714)		9,340		0001
Purchased Call/S&P 500 INDEX/SPX2610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	1	2,043,000	100		36,161		20,820		1,475			(15,469)		7,748		0001
Purchased Call/S&P 500 INDEX/SPX100Y$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	2,276,830	100		38,934		27,886		26,804			(11,093)		9,627		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	1,639,231	100		17,540		10,037					(7,565)		6,172		0001
Purchased Call/S&P 500 INDEX/SPX140RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	2,482,939	100		22,843		15,480					(7,385)		10,213		0001
Purchased Call/S&P 500 INDEX/SPX100ZSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	03/26/2026	1	1,974,000	100		33,755		24,921		40,811			(8,878)		8,473		0001
Purchased Call/S&P 500 INDEX/SPX100W$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	3,742,248	100		30,686		21,388		34,957			(9,332)		15,609		0001
Purchased Call/S&P 500 INDEX/SPX2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	3,613,743	100		39,390		20,242					(19,262)		12,898		0001
Purchased Call/S&P 500 INDEX/SPX100M$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	1,817,000	100		31,071		15,967					(15,194)		6,485		0001
Purchased Call/S&P 500 INDEX/SPX140PSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	1,318,940	100		27,302		16,321		3,631			(10,996)		5,097		0001
Purchased Call/S&P 500 INDEX/SPX1400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	3,445,613	100		36,868		19,297					(17,575)		12,463		0001
Purchased Call/S&P 500 INDEX/SPX140S$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	2,503,734	100		21,782		15,962		12,446			(5,848)		10,707		0001
Purchased Call/S&P 500 INDEX/SPX100S$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	1,981,000	100		49,129		31,934		5,226			(17,411)		7,948		0001
Purchased Call/S&P 500 INDEX/SPX140S$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	1,239,982	100		22,568		16,537		18,454			(6,059)		5,303		0001
Purchased Call/S&P 500 INDEX/SPX140RS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/06/2026	1	2,073,000	100		30,473		20,993		930			(9,627)		8,561		0001
Purchased Call/S&P 500 INDEX/SPX140PS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	2,847,925	100		57,528		31,220		4,116			(26,321)		10,488		0001
Purchased Call/S&P 500 INDEX/SPXM13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	1,829,000	100		36,580		21,767		13,285			(14,951)		7,051		0001
Purchased Call/S&P 500 INDEX/SPX140RSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/13/2026	1	2,169,000	100		34,053		24,121		34,084			(10,104)		9,082		0001
Purchased Call/S&P 500 INDEX/SPX100T$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2025	02/26/2026	1	2,392,000	100		45,209		29,890		17,584			(15,359)		9,718		0001
Purchased Call/S&P 500 INDEX/SPX140RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2026	1	1,227,617	100		18,046		12,876		6,273			(5,191)		5,181		0001
Purchased Call/S&P 500 INDEX/SPX140PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	2,033,000	100		41,677		25,144					(16,556)		7,892		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00S$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2025	02/20/2026	1	1,664,000	100		31,616		20,493					(11,260)		6,676		0001
Purchased Call/S&P 500 INDEX/SPXC05A$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	2,029,000	100		42,812		26,654		1,094			(16,186)		8,001		0001
Purchased Call/S&P 500 INDEX/SPXC059$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	3,086,000	100		61,103		35,685		7,988			(25,446)		11,787		0001
Purchased Call/S&P 500 INDEX/SPXC059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	3,116,830	100		33,038		18,853					(14,302)		11,736		0001
Purchased Call/S&P 500 INDEX/SPXC05A$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	2,129,000	100		39,812		25,104		219			(14,943)		8,413		0001
Purchased Call/S&P 500 INDEX/SPXC05C$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	3,672,228	100		35,253		23,794		2,884			(11,494)		15,074		0001
Purchased Call/S&P 500 INDEX/SPX140R$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	3,788,547	100		29,930		20,942		26,068			(9,020)		15,833		0001
Purchased Call/S&P 500 INDEX/SPXI00O$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/16/2026	1	1,599,000	100		30,701		17,018					(13,832)		5,918		0001
Purchased Call/S&P 500 INDEX/SPXC05B$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	2,629,853	100		28,928		18,292					(10,808)		10,393		0001
Purchased Call/S&P 500 INDEX/SPXC05E$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	2,871,714	100		21,825		15,417		23,269			(6,518)		12,025		0001
Purchased Call/S&P 500 INDEX/SPXC05B$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	2,428,000	100		47,832		30,570					(17,298)		9,700		0001
Purchased Call/S&P 500 INDEX/SPX2610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	142,950	100		1,001		582					(419)		545		0001
Purchased Call/S&P 500 INDEX/SPXC05E$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	3,655,416	100		29,609		21,126		3,191			(8,518)		15,426		0001
Purchased Call/S&P 500 INDEX/SPXI00S$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	2,475,000	100		50,985		33,140		81			(18,069)		9,930		0001
Purchased Call/S&P 500 INDEX/SPXI00M$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	1,426,000	100		30,231		15,535		6,519			(14,783)		5,090		0001
Purchased Call/S&P 500 INDEX/SPXC05B$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	1,624,000	100		29,394		18,706					(10,863)		6,474		0001
Purchased Call/S&P 500 INDEX/SPXM13S$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	2,348,000	100		42,499		22,010					(20,612)		8,448		0001
Purchased Call/S&P 500 INDEX/SPXC057$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	2,382,000	100		50,260		27,783		58			(22,720)		8,816		0001
Purchased Call/S&P 500 INDEX/SPXC05A$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,102,000	100		37,416		22,138		3,606			(15,419)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXC058$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	2,162,000	100		38,916		21,763					(17,343)		8,082		0001
Purchased Call/S&P 500 INDEX/SPX2610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	1,841,000	100		38,661		22,123		3,169			(16,675)		6,932		0001
Purchased Call/S&P 500 INDEX/SPXC05E$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	3,097,267	100		24,159		17,112		14,794			(7,168)		12,969		0001
Purchased Call/S&P 500 INDEX/SPXC05A$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	2,908,054	100		31,116		18,515		3,983			(12,718)		11,211		0001
Purchased Call/S&P 500 INDEX/SPXM13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,282,000	100		27,050		16,005		5,957			(11,147)		4,908		0001
Purchased Call/S&P 500 INDEX/SPXI00V$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	2,804,688	100		23,840		16,378					(7,577)		11,583		0001
Purchased Call/S&P 500 INDEX/SPX2610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	1,793,903	100		19,733		12,477					(7,373)		7,089		0001
Purchased Call/S&P 500 INDEX/SPXN130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,142,000	100		24,439		15,453		573			(9,131)		4,513		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX100I\$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	2,901,723	100		47,588		33,168		69,093			(14,472)		12,103		0001
Purchased Call/S&P 500 INDEX/SPX140PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	1,542,427	100		26,838		15,526		3,282			(11,324)		5,864		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	2,638,251	100		27,965		15,459					(12,642)		9,765		0001
Purchased Call/S&P 500 INDEX/SPX1400\$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	2,182,014	100		22,257		11,711					(10,549)		7,913		0001
Purchased Call/S&P 500 INDEX/SPX140PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	4,314,789	100		46,168		26,073					(20,112)		16,208		0001
Purchased Call/S&P 500 INDEX/SPX140PSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,633,000	100		32,660		19,959					(12,831)		6,353		0001
Purchased Call/S&P 500 INDEX/SPX140RS\$	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,966,000	100		40,696		29,618		14,589			(11,292)		8,344		0001
Purchased Call/S&P 500 INDEX/SPX140PS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	2,369,000	100		50,223		28,363		5			(21,878)		8,899		0001
Purchased Call/S&P 500 INDEX/SPX1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	2,022,000	100		32,352		21,301		8,474			(11,079)		8,198		0001
Purchased Call/S&P 500 INDEX/SPX1400\$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	2,074,000	100		33,599		17,722		4,900			(15,881)		7,541		0001
Purchased Call/S&P 500 INDEX/SPX140RST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,885,000	100		31,480		22,910		17,746			(8,735)		8,000		0001
Purchased Call/S&P 500 INDEX/SPX140RSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2026	1	2,116,000	100		31,105		22,708		24,040			(8,560)		9,032		0001
Purchased Call/S&P 500 INDEX/SPX1400\$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,173,000	100		43,460		26,699		6,048			(16,934)		8,512		0001
Purchased Call/S&P 500 INDEX/SPX140RSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	2,164,000	100		29,863		21,734		5,843			(8,286)		9,185		0001
Purchased Call/S&P 500 INDEX/SPX140RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	3,191,371	100		55,211		39,697		21,840			(15,580)		13,519		0001
Purchased Call/S&P 500 INDEX/SPXM13I\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,430,000	100		59,535		33,622		611			(25,934)		9,128		0001
Purchased Call/S&P 500 INDEX/SPX140TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	3,799,239	100		27,355		22,833		63,209			(4,572)		17,336		0001
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	3,135,619	100		27,593		24,097		49,983			(3,553)		14,634		0001
Purchased Call/S&P 500 INDEX/SPX140SSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	3,762,568	100		27,467		21,338		77,260			(6,171)		16,565		0001
Purchased Call/S&P 500 INDEX/SPX140TSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	1,297,230	100		14,659		11,913		43,852			(2,771)		5,841		0001
Purchased Call/S&P 500 INDEX/SPX140USK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	2,830,993	100		25,479		23,584		36,930			(1,955)		13,601		0001
Purchased Call/S&P 500 INDEX/SPX140USA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	3,267,199	100		56,849		51,465		95,674			(5,935)		15,439		0001
Purchased Call/S&P 500 INDEX/SPX140VS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	3,746,476	100		58,445		57,305		75,777			(1,610)		18,422		0001
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/05/2026	1	2,825,133	100		25,144		23,611		36,645			(1,722)		13,633		0001
Purchased Call/S&P 500 INDEX/SPX140SSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	1,504,503	100		20,762		15,860		53,274			(5,019)		6,541		0001
Purchased Call/S&P 500 INDEX/SPX261S\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	2,255,956	100		44,894		44,769		47,926			(492)		11,218		0001
Purchased Call/S&P 500 INDEX/SPX140USU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2026	1	3,091,614	100		27,825		26,751		38,572			(1,289)		15,137		0001
Purchased Call/S&P 500 INDEX/SPXJ002SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	3,597,134	100		23,741		19,072		68,122			(4,813)		16,059		0001
Purchased Call/S&P 500 INDEX/SPX261RSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	3,348,849	100		55,591		52,348		73,809			(3,665)		16,161		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	2,166,065	100		19,495		18,736		27,311			(910)		10,560		0001
Purchased Call/S&P 500 INDEX/SPX140TS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	2,125,192	100		15,089		11,862		42,472			(3,316)		9,373		0001
Purchased Call/S&P 500 INDEX/SPX261SSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	1,868,370	100		25,410		25,410		26,441			(209)		9,291		0001
Purchased Call/S&P 500 INDEX/SPX140TST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	3,178,965	100		42,280		35,758		84,884			(6,797)		14,601		0001
Purchased Call/S&P 500 INDEX/SPX261SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	3,174,728	100		28,890		28,327		37,491			(796)		15,611		0001
Purchased Call/S&P 500 INDEX/SPXJ003SV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	1,753,786	100		16,310		13,456		43,391			(2,957)		7,923		0001
Purchased Call/S&P 500 INDEX/SPX261RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	2,718,927	100		24,198		22,932		31,936			(1,326)		13,217		0001
Purchased Call/S&P 500 INDEX/SPX261RSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	1,298,451	100		8,700		7,933		12,319			(787)		6,192		0001
Purchased Call/S&P 500 INDEX/SPX140SSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	2,503,329	100		16,021		12,273		52,469			(3,840)		10,884		0001
Purchased Call/S&P 500 INDEX/SPX140USH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2026	1	1,203,691	100		10,954		9,958		16,380			(1,020)		5,731		0001
Purchased Call/S&P 500 INDEX/SPX261RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	1,744,353	100		26,514		23,666		44,256			(2,906)		8,230		0001
Purchased Call/S&P 500 INDEX/SPX140TS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	1,528,134	100		16,809		13,214		46,504			(3,694)		6,740		0001
Purchased Call/S&P 500 INDEX/SPXC05QSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	1,396,545	100		27,512		25,372		33,599			(2,343)		6,670		0001
Purchased Call/S&P 500 INDEX/SPX140USE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	2,432,527	100		35,272		31,931		57,990			(3,682)		11,494		0001
Purchased Call/S&P 500 INDEX/SPX261SSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	1,348,096	100		24,266		23,931		28,152			(399)		6,685		0001
Purchased Call/S&P 500 INDEX/SPX261RSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	1,036,201	100		18,962		17,291		27,009			(1,714)		4,941		0001
Purchased Call/S&P 500 INDEX/SPX140US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	1,488,880	100		23,673		21,372		40,085			(2,529)		7,035		0001
Purchased Call/S&P 500 INDEX/SPX261SSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	1,957,378	100		17,421		17,421		18,609			(144)		9,733		0001
Purchased Call/S&P 500 INDEX/SPX261SS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	2,035,011	100		18,519		18,158		23,816			(510)		10,006		0001
Purchased Call/S&P 500 INDEX/SPXJ004SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2025	04/28/2026	1	2,256,271	100		16,696		13,845		40,861			(2,882)		10,262		0001
Purchased Call/S&P 500 INDEX/SPX261RSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	2,604,125	100		46,093		43,426		60,659			(3,014)		12,622		0001
Purchased Call/S&P 500 INDEX/SPXC05SSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	3,011,237	100		27,101		25,608		29,671			(1,559)		14,617		0001
Purchased Call/S&P 500 INDEX/SPXJ004S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	932,245	100		13,797		11,403		33,156			(2,481)		4,233		0001
Purchased Call/S&P 500 INDEX/SPX140SSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	1,849,643	100		27,005		20,979		70,956			(6,067)		8,143		0001
Purchased Call/S&P 500 INDEX/SPX140TSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	3,357,557	100		22,160		18,070		65,516			(4,128)		15,143		0001
Purchased Call/S&P 500 INDEX/SPXC05TS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,571,812	100		40,892		38,864		46,041			(2,129)		12,520		0001
Purchased Call/S&P 500 INDEX/SPXJ000S7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	2,473,041	100		33,139		25,385		106,638			(7,942)		10,753		0001
Purchased Call/S&P 500 INDEX/SPX261RSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	1	2,159,232	100		19,001		17,536		26,591			(1,605)		10,358		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002SV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/20/2026	1	1,933,000	100		11,211		9,074		37,123			(2,156)		8,674		0001
Purchased Call/S&P 500 INDEX/SPX140TSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	2,436,390	100		37,520		31,215		80,180			(6,373)		11,099		0001
Purchased Call/S&P 500 INDEX/SPX140USR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	1,972,775	100		28,605		27,493		38,250			(1,336)		9,618		0001
Purchased Call/S&P 500 INDEX/SPXJ005SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	2,004,272	100		15,633		13,468		35,353			(2,270)		9,265		0001
Purchased Call/S&P 500 INDEX/SPXC050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,299,110	100		20,462		18,207		25,636			(2,298)		10,831		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/05/2026	1	1,407,135	100		33,490		31,536		42,626			(2,208)		6,790		0001
Purchased Call/S&P 500 INDEX/SPXJ002SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	2,722,858	100		33,219		26,447		97,033			(6,826)		12,135		0001
Purchased Call/S&P 500 INDEX/SPXJ003SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	3,013,653	100		21,397		17,604		59,429			(3,928)		13,615		0001
Purchased Call/S&P 500 INDEX/SPXJ006S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	1,623,000	100		31,486		27,201		66,260			(4,498)		7,503		0001
Purchased Call/S&P 500 INDEX/SPXI002SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2025	04/02/2026	1	1,764,000	100		27,695		20,981		58,875			(6,753)		7,670		0001
Purchased Call/S&P 500 INDEX/SPX261RSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/05/2025	06/05/2026	1	1,964,435	100		35,949		33,758		49,161			(2,462)		9,480		0001
Purchased Call/S&P 500 INDEX/SPXC055SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	1,711,396	100		27,896		26,359		31,470			(1,605)		8,307		0001
Purchased Call/S&P 500 INDEX/SPXJ002SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	2,112,179	100		13,940		11,199		40,440			(2,826)		9,430		0001
Purchased Call/S&P 500 INDEX/SPXJ006S6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	2,148,587	100		33,948		29,327		73,687			(4,850)		9,932		0001
Purchased Call/S&P 500 INDEX/SPXJ000SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	3,780,580	100		24,574		18,887		84,874			(5,825)		16,556		0001
Purchased Call/S&P 500 INDEX/SPXJ001SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	3,439,736	100		25,110		19,853		74,558			(5,297)		15,277		0001
Purchased Call/S&P 500 INDEX/SPXD17PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2026	1	2,750,005	100		24,750		22,977		23,460			(1,831)		13,232		0001
Purchased Call/S&P 500 INDEX/SPXC05NSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	3,505,253	100		31,197		27,587		37,941			(3,825)		16,462		0001
Purchased Call/S&P 500 INDEX/SPXC05NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	4,727,052	100		41,125		36,327		58,368			(5,084)		22,096		0001
Purchased Call/S&P 500 INDEX/SPXC05USI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	2,094,211	100		34,136		32,819		37,899			(1,581)		10,254		0001
Purchased Call/S&P 500 INDEX/SPX261SS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	2,347,091	100		37,084		36,471		45,572			(711)		11,622		0001
Purchased Call/S&P 500 INDEX/SPXJ002SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	1,309,694	100		14,145		11,456		47,796			(2,713)		5,887		0001
Purchased Call/S&P 500 INDEX/SPXJ003SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	2,108,536	100		15,181		12,525		39,539			(2,753)		9,526		0001
Purchased Call/S&P 500 INDEX/SPXC05USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,648,000	100		72,595		69,772		83,436			(3,390)		17,785		0001
Purchased Call/S&P 500 INDEX/SPX261RSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	2,685,338	100		24,168		22,758		32,943			(1,593)		12,959		0001
Purchased Call/S&P 500 INDEX/SPXC05LS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	3,807,278	100		59,013		50,234		105,391			(8,892)		17,544		0001
Purchased Call/S&P 500 INDEX/SPXC05TS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,667,770	100		44,285		41,967		50,927			(2,427)		12,968		0001
Purchased Call/S&P 500 INDEX/SPXD17PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	2,054,130	100		35,126		32,304		49,535			(3,080)		9,810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05N8I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,112,051	100		27,457		24,253		39,379			(3,394)		9,872		0001
Purchased Call/S&P 500 INDEX/SPX261S$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	2,214,907	100		34,553		33,315		43,623			(1,325)		10,860		0001
Purchased Call/S&P 500 INDEX/SPXJ004$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	1,170,711	100		15,102		12,718		34,059			(2,483)		5,351		0001
Purchased Call/S&P 500 INDEX/SPXJ006$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,997,573	100		31,181		26,937		70,215			(4,454)		18,480		0001
Purchased Call/S&P 500 INDEX/SPX140U$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	2,475,060	100		22,276		21,409		31,088			(1,040)		12,066		0001
Purchased Call/S&P 500 INDEX/SPXJ005$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	1,256,490	100		17,088		14,593		38,947			(2,528)		5,799		0001
Purchased Call/S&P 500 INDEX/SPX140U$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	1,074,116	100		15,575		14,116		24,621			(1,608)		5,107		0001
Purchased Call/S&P 500 INDEX/SPX140U$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/17/2026	1	1,815,449	100		31,770		30,805		41,145			(1,132)		8,914		0001
Purchased Call/S&P 500 INDEX/SPX140S$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/02/2026	1	2,296,350	100		19,749		14,961		41,956			(4,815)		9,984		0001
Purchased Call/S&P 500 INDEX/SPX140T$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	1	2,055,386	100		15,621		13,297		33,756			(2,354)		9,471		0001
Purchased Call/S&P 500 INDEX/SPXC05W$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	2,610,253	100		23,231		23,231		24,904			(190)		13,033		0001
Purchased Call/S&P 500 INDEX/SPX140U$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	2,754,719	100		23,415		21,198		40,433			(2,444)		13,017		0001
Purchased Call/S&P 500 INDEX/SPXJ005$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	2,793,894	100		20,954		17,895		49,520			(3,100)		12,895		0001
Purchased Call/S&P 500 INDEX/SPX140S$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	2,945,100	100		18,849		14,539		61,161			(4,338)		12,920		0001
Purchased Call/S&P 500 INDEX/SPXJ003$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	1,433,912	100		20,935		17,224		54,758			(3,843)		6,478		0001
Purchased Call/S&P 500 INDEX/SPX140U$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	3,185,222	100		49,371		44,695		80,754			(5,154)		15,051		0001
Purchased Call/S&P 500 INDEX/SPX140T$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	603,859	100		8,877		6,959		23,955			(1,970)		2,663		0001
Purchased Call/S&P 500 INDEX/SPX140S$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	2,315,035	100		14,585		11,290		47,844			(3,317)		10,174		0001
Purchased Call/S&P 500 INDEX/SPX140T$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	2,959,000	100		47,344		39,979		93,760			(7,674)		13,524		0001
Purchased Call/S&P 500 INDEX/SPX140T$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	1,113,950	100		16,041		13,610		31,522			(2,461)		5,125		0001
Purchased Call/S&P 500 INDEX/SPX140S$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	1,935,863	100		23,811		18,432		71,045			(5,415)		8,508		0001
Purchased Call/S&P 500 INDEX/SPX140U$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	2,653,345	100		23,349		20,568		42,153			(2,943)		12,403		0001
Purchased Call/S&P 500 INDEX/SPX140S$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	1,649,103	100		17,975		14,091		50,225			(3,989)		7,273		0001
Purchased Call/S&P 500 INDEX/SPX140S$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	1,941,418	100		34,751		26,231		60,343			(8,569)		8,426		0001
Purchased Call/S&P 500 INDEX/SPX261S$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	2,059,689	100		18,949		18,688		22,232			(311)		10,213		0001
Purchased Call/S&P 500 INDEX/SPX140S$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	2,271,653	100		18,628		14,060		35,018			(4,593)		9,859		0001
Purchased Call/S&P 500 INDEX/SPX140T$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	1,003,189	100		14,145		11,145		38,346			(3,083)		4,448		0001
Purchased Call/S&P 500 INDEX/SPXJ000$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	3,546,000	100		47,516		36,398		152,574			(11,388)		15,418		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	114,617	100		756		666		1,396			(95)		536		0001
Purchased Call/S&P 500 INDEX/SPX140TSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	1,838,381	100		24,267		20,256		52,501			(4,056)		8,389		0001
Purchased Call/S&P 500 INDEX/SPX140USL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	1,971,474	100		30,361		28,102		41,990			(2,329)		9,472		0001
Purchased Call/S&P 500 INDEX/SPX140SSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	1,107,261	100		12,291		9,480		36,652			(2,829)		4,858		0001
Purchased Call/S&P 500 INDEX/SPX261SSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	2,298,569	100		52,178		52,178		54,198			(430)		11,430		0001
Purchased Call/S&P 500 INDEX/SPXD17PS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2025	05/27/2026	1	1,083,345	100		18,742		17,038		20,171			(1,746)		5,158		0001
Purchased Call/S&P 500 INDEX/SPXC05NS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,567,927	100		43,398		38,229		59,380			(5,469)		12,003		0001
Purchased Call/S&P 500 INDEX/SPX261RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	3,905,033	100		34,364		31,692		47,929			(2,927)		18,650		0001
Purchased Call/S&P 500 INDEX/SPX140TS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	2,646,908	100		33,351		26,218		89,229			(7,330)		11,674		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	1,997,916	100		32,366		28,621		38,527			(3,969)		9,383		0001
Purchased Call/S&P 500 INDEX/SPX261RSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	2,621,570	100		23,594		22,614		30,588			(1,164)		12,781		0001
Purchased Call/S&P 500 INDEX/SPX140US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2026	1	1,638,473	100		27,526		25,403		39,112			(2,325)		7,860		0001
Purchased Call/S&P 500 INDEX/SPX261SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	1,681,005	100		15,129		15,129		15,941			(125)		8,359		0001
Purchased Call/S&P 500 INDEX/SPXJ002SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	2,128,741	100		12,347		10,000		44,961			(2,368)		9,569		0001
Purchased Call/S&P 500 INDEX/SPXJ004ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	2,111,225	100		16,045		13,512		37,112			(2,638)		9,650		0001
Purchased Call/S&P 500 INDEX/SPXJ002SW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	26,867	100		129		104		476			(25)		121		0001
Purchased Call/S&P 500 INDEX/SPXC05MSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	1,992,560	100		31,084		26,974		46,185			(4,173)		9,270		0001
Purchased Call/S&P 500 INDEX/SPX261RSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	3,176,751	100		22,873		21,297		31,933			(1,629)		15,308		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	1,952,322	100		29,285		26,058		36,302			(3,290)		9,197		0001
Purchased Call/S&P 500 INDEX/SPX261RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	1,826,810	100		30,325		28,556		40,677			(1,999)		8,816		0001
Purchased Call/S&P 500 INDEX/SPXC05NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,596,652	100		33,756		29,818		41,646			(4,173)		12,138		0001
Purchased Call/S&P 500 INDEX/SPX261RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	3,565,680	100		32,448		31,286		41,059			(1,245)		17,483		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	1,988,214	100		27,437		25,303		33,242			(2,337)		9,495		0001
Purchased Call/S&P 500 INDEX/SPX140TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1	1,275,933	100		16,077		13,331		35,746			(2,775)		5,803		0001
Purchased Call/S&P 500 INDEX/SPX140TS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	3,306,554	100		23,146		18,195		66,796			(5,087)		14,583		0001
Purchased Call/S&P 500 INDEX/SPXJ002SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	1,977,155	100		20,958		16,836		56,827			(4,249)		8,827		0001
Purchased Call/S&P 500 INDEX/SPXJ006SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	3,113,865	100		24,288		21,010		53,463			(3,441)		14,464		0001
Purchased Call/S&P 500 INDEX/SPX261SSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	970,368	100		17,855		17,855		20,516					4,852		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05N5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,913,423	100		34,438		30,420		42,620			(4,257)		18,293		0001
Purchased Call/S&P 500 INDEX/SPX261S$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	1	4,010,117	100		36,492		35,788		46,849			(994)		19,830		0001
Purchased Call/S&P 500 INDEX/SPXJ000$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	2,308,468	100		15,005		11,494		52,015			(3,596)		10,037		0001
Purchased Call/S&P 500 INDEX/SPX140U$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	3,860,863	100		32,817		29,709		59,288			(3,426)		18,244		0001
Purchased Call/S&P 500 INDEX/SPXC05T$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,265,190	100		40,320		38,645		45,205			(1,988)		11,043		0001
Purchased Call/S&P 500 INDEX/SPX261S$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	2,092,000	100		45,606		45,606		47,179			(376)		10,403		0001
Purchased Call/S&P 500 INDEX/SPXC05RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	1,879,578	100		34,396		32,027		40,125			(2,450)		9,057		0001
Purchased Call/S&P 500 INDEX/SPXJ006$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	2,710,750	100		33,613		29,076		72,327			(4,763)		12,591		0001
Purchased Call/S&P 500 INDEX/SPX261S$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	1	1,900,352	100		17,103		16,583		22,223			(609)		9,331		0001
Purchased Call/S&P 500 INDEX/SPXJ001$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	1,347,192	100		20,073		15,871		55,476			(4,235)		5,983		0001
Purchased Call/S&P 500 INDEX/SPXD17PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	2,428,107	100		21,610		19,874		22,198			(1,895)		11,596		0001
Purchased Call/S&P 500 INDEX/SPX140US7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	2,382,943	100		20,732		18,716		37,428			(2,215)		11,260		0001
Purchased Call/S&P 500 INDEX/SPX140T$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	3,567,523	100		27,827		23,534		58,790			(4,473)		16,386		0001
Purchased Call/S&P 500 INDEX/SPX140S$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	2,737,304	100		18,614		14,592		55,372			(4,131)		12,073		0001
Purchased Call/S&P 500 INDEX/SPXC05W$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	2,958,345	100		42,600		42,600		44,825			(351)		14,710		0001
Purchased Call/S&P 500 INDEX/SPX261R$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	4,296,195	100		38,666		36,429		52,054			(2,529)		20,824		0001
Purchased Call/S&P 500 INDEX/SPXC05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	4,160,080	100		36,609		32,676		52,635			(4,012)		19,628		0001
Purchased Call/S&P 500 INDEX/SPX140T$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	5,567,928	100		39,532		31,147		113,789			(8,617)		24,686		0001
Purchased Call/S&P 500 INDEX/SPX140T$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	3,667,323	100		28,972		24,582		60,501			(4,445)		16,871		0001
Purchased Call/S&P 500 INDEX/SPXJ003$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	1,841,281	100		19,333		14,860		63,128			(4,583)		8,063		0001
Purchased Call/S&P 500 INDEX/SPX140T$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	1,888,574	100		26,062		21,252		69,267			(4,855)		8,518		0001
Purchased Call/S&P 500 INDEX/SPXJ002$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	4,415,546	100		29,143		23,411		81,636			(5,908)		19,713		0001
Purchased Call/S&P 500 INDEX/SPXJ003$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	2,037,216	100		30,151		24,874		74,414			(5,467)		9,204		0001
Purchased Call/S&P 500 INDEX/SPXJ006$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,261,328	100		25,438		21,976		56,088			(3,634)		15,076		0001
Purchased Call/S&P 500 INDEX/SPX140T$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	2,323,119	100		32,291		25,620		78,802			(6,724)		10,336		0001
Purchased Call/S&P 500 INDEX/SPXJ003$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	3,242,785	100		23,348		19,262		63,538			(4,233)		14,650		0001
Purchased Call/S&P 500 INDEX/SPX140S$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	56,308	100		248		190		831			(59)		245		0001
Purchased Call/S&P 500 INDEX/SPXC05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,506,870	100		40,361		37,470		47,413			(2,986)		12,062		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,735,940	100		31,247		30,903		31,709			(428)		8,620		0001
Purchased Call/S&P 500 INDEX/SPXJ002$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	4,330,346	100		29,013		23,099		91,216			(5,962)		19,299		0001
Purchased Call/S&P 500 INDEX/SPXJ002$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	2,103,714	100		28,821		23,153		74,342			(5,843)		9,392		0001
Purchased Call/S&P 500 INDEX/SPXJ002$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/20/2026	1	2,194,778	100		14,486		11,660		42,150			(2,913)		9,849		0001
Purchased Call/S&P 500 INDEX/SPXJ003$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	2,212,052	100		15,927		13,163		40,235			(2,864)		10,044		0001
Purchased Call/S&P 500 INDEX/SPXC05T$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	3,611,628	100		31,782		30,206		34,476			(1,654)		17,582		0001
Purchased Call/S&P 500 INDEX/SPX261S$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	3,083,589	100		28,061		27,983		30,907			(308)		15,333		0001
Purchased Call/S&P 500 INDEX/SPX140S$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	1,998,822	100		14,991		11,452		41,968			(3,624)		8,691		0001
Purchased Call/S&P 500 INDEX/SPX140T$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	2,517,373	100		19,636		16,581		41,815			(3,183)		11,506		0001
Purchased Call/S&P 500 INDEX/SPX140T$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	158,648	100		793		693		1,582			(102)		740		0001
Purchased Call/S&P 500 INDEX/SPX140V$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/25/2026	1	3,277,985	100		30,813		30,474		37,437			(422)		16,277		0001
Purchased Call/S&P 500 INDEX/SPXJ006$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	2,198,000	100		29,233		25,254		62,435			(4,176)		10,161		0001
Purchased Call/S&P 500 INDEX/SPXJ006$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,483,900	100		40,413		34,913		89,030			(5,773)		16,105		0001
Purchased Call/S&P 500 INDEX/SPXJ003$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	1,792,000	100		31,181		25,724		78,887			(5,654)		8,096		0001
Purchased Call/S&P 500 INDEX/SPX140U$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	4,396,986	100		37,374		33,835		64,888			(3,902)		20,777		0001
Purchased Call/S&P 500 INDEX/SPX140V$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	3,097,023	100		51,720		50,712		66,513			(1,425)		15,228		0001
Purchased Call/S&P 500 INDEX/SPX140V$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	2,163,681	100		19,906		19,464		26,734			(654)		10,639		0001
Purchased Call/S&P 500 INDEX/SPX140V$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2026	1	2,509,210	100		41,904		41,096		53,530			(1,142)		12,408		0001
Purchased Call/S&P 500 INDEX/SPX140U$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	2,453,110	100		46,118		45,094		58,504			(1,516)		12,062		0001
Purchased Call/S&P 500 INDEX/SPX140S$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	533,936	100		2,616		2,032		6,971			(588)		2,351		0001
Purchased Call/S&P 500 INDEX/SPX261R$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	2,546,297	100		22,917		21,580		30,925			(1,511)		12,288		0001
Purchased Call/S&P 500 INDEX/SPX140T$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	2,882,680	100		21,332		17,747		49,916			(3,623)		13,132		0001
Purchased Call/S&P 500 INDEX/SPX140T$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	1,663,944	100		28,786		22,629		75,514			(6,327)		7,339		0001
Purchased Call/S&P 500 INDEX/SPX140V$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	2,114,736	100		35,316		34,531		45,279			(1,161)		10,398		0001
Purchased Call/S&P 500 INDEX/SPX261S$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	2,825,304	100		25,993		25,563		32,066			(498)		13,990		0001
Purchased Call/S&P 500 INDEX/SPX261S$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2026	1	1,447,000	100		26,914		26,914		28,043			(220)		7,225		0001
Purchased Call/S&P 500 INDEX/SPX140U$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	2,310,316	100		19,638		17,798		32,541			(2,028)		10,984		0001
Purchased Call/S&P 500 INDEX/SPX140T$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	2,838,616	100		20,438		16,215		57,514			(4,256)		12,629		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140UST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	1,953,584	100		26,569		25,536		35,432			(1,241)		9,524		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	2,788,606	100		24,540		21,768		29,603			(2,824)		13,116		0001
Purchased Call/S&P 500 INDEX/SPXJ005ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	2,136,000	100		33,962		29,258		73,567			(4,932)		9,874		0001
Purchased Call/S&P 500 INDEX/SPX261SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	3,434,780	100		25,761		25,188		33,066			(847)		16,889		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	2,416,272	100		38,660		33,655		57,720			(5,084)		11,259		0001
Purchased Call/S&P 500 INDEX/SPX261RSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	1,441,095	100		12,682		11,695		17,746			(1,080)		6,882		0001
Purchased Call/S&P 500 INDEX/SPXJ002SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	2,059,317	100		24,918		20,017		64,396			(5,052)		9,194		0001
Purchased Call/S&P 500 INDEX/SPXC05US6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,347,000	100		50,226		48,273		56,927			(2,346)		11,442		0001
Purchased Call/S&P 500 INDEX/SPX140TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	2,711,664	100		16,270		13,222		54,233			(3,076)		12,210		0001
Purchased Call/S&P 500 INDEX/SPX140TSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	2,550,000	100		38,505		32,515		76,349			(6,241)		11,655		0001
Purchased Call/S&P 500 INDEX/SPX140TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	1,817,834	100		14,179		11,973		30,075			(2,298)		8,309		0001
Purchased Call/S&P 500 INDEX/SPX261RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	1,469,000	100		32,024		29,533		44,780			(2,727)		7,016		0001
Purchased Call/S&P 500 INDEX/SPXC05NS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	3,124,329	100		55,301		48,293		82,253			(7,121)		14,581		0001
Purchased Call/S&P 500 INDEX/SPXC05NSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	1,893,000	100		37,860		33,443		45,467			(4,680)		8,848		0001
Purchased Call/S&P 500 INDEX/SPXC05NSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	1,997,000	100		43,535		38,456		59,033			(5,382)		9,335		0001
Purchased Call/S&P 500 INDEX/SPX261RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2026	1	1,667,936	100		24,018		21,305		33,012			(2,764)		7,845		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	2,822,657	100		25,122		21,869		36,569			(3,304)		13,153		0001
Purchased Call/S&P 500 INDEX/SPXC05MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	3,280,969	100		28,216		24,485		41,212			(3,788)		15,264		0001
Purchased Call/S&P 500 INDEX/SPX261SSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	1,278,965	100		11,255		11,255		15,119					6,395		0001
Purchased Call/S&P 500 INDEX/SPX261SSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2026	1	2,064,000	100		28,070		28,070		29,373			(229)		10,306		0001
Purchased Call/S&P 500 INDEX/SPXL13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	1,320,000	100	33,660			2,504		52,615			(16,601)		1,828		0001
Purchased Call/S&P 500 INDEX/SPXA210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2024	07/14/2025	1	1,473,000	100	37,414			1,340		58,776			(18,452)		1,442		0001
Purchased Call/S&P 500 INDEX/SPXL130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	1,138,000	100	30,612			594		45,468			(15,264)		842		0001
Purchased Call/S&P 500 INDEX/SPXM132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	1,063,000	100	27,107			4,704		41,885			(13,332)		2,226		0001
Purchased Call/S&P 500 INDEX/SPXL13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	1,453,000	100	37,052			2,960		57,903			(18,373)		2,083		0001
Purchased Call/S&P 500 INDEX/SPXA215S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2024	09/10/2025	1	1,168,000	100	29,784			5,826		46,240			(14,770)		2,594		0001
Purchased Call/S&P 500 INDEX/SPXA217SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2024	09/30/2025	1	1,666,000	100	42,483			10,650		60,954			(21,067)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXA217SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/24/2025	1	1,040,000	100	27,560			6,544		39,407			(13,780)		2,524		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2025	1	1,537,000	100	38,118			1,575		49,629			(18,902)		1,609		0001
Purchased Call/S&P 500 INDEX/SPXA213$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/12/2025	1	1,310,000	100	38,383			4,466		52,118			(19,139)		2,248		0001
Purchased Call/S&P 500 INDEX/SPXA211$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2024	07/22/2025	1	1,256,000	100	27,255			1,585		50,053			(13,590)		1,542		0001
Purchased Call/S&P 500 INDEX/SPXM136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/16/2025	1	1,496,000	100	47,124			10,164		58,777			(23,627)		3,458		0001
Purchased Call/S&P 500 INDEX/SPXL13P$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2025	1	1,081,000	105	14,485			323		4,252			(7,223)		849		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	1	1,563,000	100	39,544			2,179		62,346			(19,503)		1,875		0001
Purchased Call/S&P 500 INDEX/SPXA216$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/18/2024	09/18/2025	1	1,243,000	100	31,821			6,925		48,777			(15,780)		2,910		0001
Purchased Call/S&P 500 INDEX/SPXA213$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/20/2024	08/20/2025	1	1,341,000	100	35,402			4,876		53,055			(17,556)		2,506		0001
Purchased Call/S&P 500 INDEX/SPXA214$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	08/26/2025	1	1,358,000	100	33,814			5,245		53,781			(16,861)		2,683		0001
Purchased Call/S&P 500 INDEX/SPX921Z$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2024	07/01/2025	1	1,199,000	100	32,373					47,943			(16,142)		314		0001
Purchased Call/S&P 500 INDEX/SPXA216$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/25/2024	09/22/2025	1	1,094,000	100	28,882			6,659		41,531			(14,441)		2,624		0001
Purchased Call/S&P 500 INDEX/SPXA219$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	1,276,000	100	32,666			10,079		36,674			(16,199)		3,550		0001
Purchased Call/S&P 500 INDEX/SPXM13N$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,089,000	100	27,987			12,876		13,229			(13,803)		3,694		0001
Purchased Call/S&P 500 INDEX/SPXA219$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	1	1,472,000	5823.52	34,739			11,388		43,521			(17,227)		4,220		0001
Purchased Call/S&P 500 INDEX/SPXD178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2024	11/12/2025	1	1,157,000	100	31,470			11,747		18,991			(15,692)		3,518		0001
Purchased Call/S&P 500 INDEX/SPXA217$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2024	10/06/2025	1	1,181,000	100	30,470			8,142		42,160			(15,027)		3,060		0001
Purchased Call/S&P 500 INDEX/SPXA21A$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	1	631,000	20351.1	14,134			4,634		22,551			(7,009)		1,809		0001
Purchased Call/S&P 500 INDEX/SPXA21E$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	1,580,000	100	40,132			18,684		17,567			(19,901)		5,391		0001
Purchased Call/S&P 500 INDEX/SPXA219$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	1,372,000	100	35,260			11,264		48,131			(17,533)		3,867		0001
Purchased Call/S&P 500 INDEX/SPXA21C$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	1,233,000	100	30,948			12,533		28,233			(15,347)		3,926		0001
Purchased Call/S&P 500 INDEX/SPXM13A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	1,019,000	100	26,698			7,723		30,900			(13,239)		2,746		0001
Purchased Call/S&P 500 INDEX/SPXA211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	1,104,000	100	28,814			14,566		31,844			(14,289)		3,919		0001
Purchased Call/S&P 500 INDEX/SPXA21B$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2024	11/18/2025	1	1,244,000	100	31,349			12,090		35,040			(15,546)		3,866		0001
Purchased Call/S&P 500 INDEX/SPXM13C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/16/2025	1	1,211,000	105	21,071			6,298		4,299			(10,594)		3,294		0001
Purchased Call/S&P 500 INDEX/SPXA21E$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2024	12/09/2025	1	2,122,000	100	54,960			24,376		26,922			(27,254)		7,068		0001
Purchased Call/S&P 500 INDEX/SPXA21D$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,477,000	100	38,107			16,166		24,751			(18,897)		4,812		0001
Purchased Call/S&P 500 INDEX/SPXA21E$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2024	12/10/2025	1	1,354,000	100	35,204			15,711		16,003			(17,457)		4,524		0001
Purchased Call/S&P 500 INDEX/SPXA21A$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2024	10/29/2025	1	1,140,000	100	26,448			8,841		37,209			(13,188)		3,282		0001
Purchased Call/S&P 500 INDEX/SPXA219$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	1,012,000	100	25,907			7,637		33,950			(12,847)		2,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD179S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/19/2025	1	1,313,000	100	38,077			14,955		35,166			(18,986)		4,095		0001
Purchased Call/S&P 500 INDEX/SPXA219SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	1	1,387,000	100	35,369			10,815		41,579			(17,443)		3,842		0001
Purchased Call/S&P 500 INDEX/SPXA21HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2025	1	1,283,000	100	33,486			16,836		34,916			(16,606)		4,542		0001
Purchased Call/S&P 500 INDEX/SPXM13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/08/2025	1	1,439,000	100	44,897			12,450		50,766			(22,448)		3,766		0001
Purchased Call/S&P 500 INDEX/SPXM139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	1,184,000	105	16,339			4,255		13,511			(8,102)		3,020		0001
Purchased Call/S&P 500 INDEX/SPXM13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2025	1	1,393,000	105	21,034			9,550		259			(10,488)		4,669		0001
Purchased Call/S&P 500 INDEX/SPXA21ASN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	1,169,000	100	29,926			10,470		39,638			(14,840)		3,461		0001
Purchased Call/S&P 500 INDEX/SPXM13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/10/2025	1	1,476,000	100	43,394			15,867		17,724			(21,637)		4,455		0001
Purchased Call/S&P 500 INDEX/SPXM130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,451,000	105	21,185			10,475		3,633			(10,534)		5,081		0001
Purchased Call/S&P 500 INDEX/SPXM13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	1,239,000	100	32,462			13,861		17,077			(16,097)		4,050		0001
Purchased Call/S&P 500 INDEX/SPXA21LSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	1,683,000	100		43,421		25,838		35,507			(17,747)		6,488		0001
Purchased Call/S&P 500 INDEX/SPXN131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	1,820,000	100		46,774		30,667		45,693			(16,147)		7,364		0001
Purchased Call/S&P 500 INDEX/SPXA21KSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	1	1,656,000	100		40,903		22,987		26,528			(17,930)		6,205		0001
Purchased Call/S&P 500 INDEX/SPXA21KSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/22/2026	1	1,078,000	100		28,028		16,005		14,211			(12,122)		4,049		0001
Purchased Call/S&P 500 INDEX/SPXN136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/18/2026	1	1,093,000	100		31,806		23,035		38,219			(8,937)		4,621		0001
Purchased Call/S&P 500 INDEX/SPXA21MS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	1,215,000	105		15,431		9,309		2,503			(6,130)		4,716		0001
Purchased Call/S&P 500 INDEX/SPXA210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/10/2025	03/10/2026	1	1,245,000	100		31,250		21,694		43,454			(9,589)		5,183		0001
Purchased Call/S&P 500 INDEX/SPXA210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	1,068,000	100		27,234		18,456		33,772			(8,804)		4,393		0001
Purchased Call/S&P 500 INDEX/SPXA21MSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/13/2025	02/11/2026	1	1,027,000	100		28,551		17,944		16,595			(10,775)		4,041		0001
Purchased Call/S&P 500 INDEX/SPXA21JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,001,000	100		25,125		13,220		23,850			(11,909)		3,630		0001
Purchased Call/S&P 500 INDEX/SPXA21LSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2026	1	1,399,000	100		36,094		21,577		30,730			(14,537)		5,406		0001
Purchased Call/S&P 500 INDEX/SPXD17ESW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/09/2026	1	1,420,000	100		42,458		26,228		29,353			(16,258)		5,562		0001
Purchased Call/S&P 500 INDEX/SPXA21LSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	1,481,000	100		38,062		22,185		26,927			(15,894)		5,643		0001
Purchased Call/S&P 500 INDEX/SPXA21PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2026	1	1,270,000	100		30,353		22,575		41,108			(7,944)		5,441		0001
Purchased Call/S&P 500 INDEX/SPXA21PS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	03/17/2026	1	1,153,000	100		29,632		21,142		39,314			(8,524)		4,866		0001
Purchased Call/S&P 500 INDEX/SPXA21PS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2025	03/11/2026	1	1,283,000	100		30,664		21,610		45,368			(9,208)		5,351		0001
Purchased Call/S&P 500 INDEX/SPXN131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,616,000	100		41,046		26,606		24,202			(14,619)		6,483		0001
Purchased Call/S&P 500 INDEX/SPXA210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2026	1	1,644,000	100		42,086		28,405		50,936			(13,721)		6,748		0001
Purchased Call/S&P 500 INDEX/SPXA21NSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/27/2025	02/25/2026	1	1,151,000	100		28,315		18,850		30,774			(9,594)		4,667		0001

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Purchased Call/S&P 500 INDEX/SPXN137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	1,568,000	100		39,984		29,300		51,319			(10,735)		6,705		0001
Purchased Call/S&P 500 INDEX/SPXA21KSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	2,192,000	100		55,019		29,859		66,883			(25,173)		8,072		0001
Purchased Call/S&P 500 INDEX/SPXN13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	1,782,000	100		44,550		35,345		64,811			(9,276)		7,928		0001
Purchased Call/S&P 500 INDEX/SPXN131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	1,498,000	100		39,098		35,436		48,041			(4,037)		7,122		0001
Purchased Call/S&P 500 INDEX/SPXA21RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	1,615,000	100		41,990		33,083		59,120			(9,153)		7,160		0001
Purchased Call/S&P 500 INDEX/SPXA21WSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2026	1	1,609,000	100		46,178		46,050		42,789			(507)		7,990		0001
Purchased Call/S&P 500 INDEX/SPXA21VSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/28/2025	05/28/2026	1	1,054,000	100		26,772		24,412		32,286			(2,420)		5,026		0001
Purchased Call/S&P 500 INDEX/SPXD17RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	1,198,000	100		35,461		34,769		34,984			(977)		5,891		0001
Purchased Call/S&P 500 INDEX/SPXN13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	1,002,000	100		25,150		21,727		34,110			(3,593)		4,632		0001
Purchased Call/S&P 500 INDEX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,554,000	100		39,316		30,327		58,820			(9,048)		6,818		0001
Purchased Call/S&P 500 INDEX/SPXA21TSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2026	1	1,033,000	100		26,032		22,016		35,037			(4,185)		4,745		0001
Purchased Call/S&P 500 INDEX/SPXN13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	1,049,000	100		25,805		19,976		39,840			(5,868)		4,610		0001
Purchased Call/S&P 500 INDEX/SPXN13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	1,087,000	100		27,719		27,260		30,854			(532)		5,383		0001
Purchased Call/S&P 500 INDEX/SPXA21TS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2025	04/29/2026	1	1,326,000	100		33,017		27,469		46,765			(5,608)		6,041		0001
Purchased Call/S&P 500 INDEX/SPXD170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2025	05/20/2026	1	1,688,000	100		45,914		40,967		49,841			(5,045)		7,952		0001
Purchased Call/S&P 500 INDEX/SPXN13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	2,020,000	100		50,096		43,610		62,298			(6,588)		9,412		0001
Purchased Call/S&P 500 INDEX/SPXA21PSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2025	04/01/2026	1	1,657,000	100		42,254		31,982		57,824			(10,331)		7,191		0001
Purchased Call/S&P 500 INDEX/SPXN13KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/03/2026	1	1,742,000	100		43,027		40,391		51,068			(2,963)		8,382		0001
Purchased Call/S&P 500 INDEX/SPXA21TSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2025	05/05/2026	1	1,289,000	100		35,834		30,829		44,064			(5,246)		5,930		0001
Purchased Call/S&P 500 INDEX/SPXN13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	1,113,000	100		27,714		22,064		41,196			(5,695)		4,960		0001
Purchased Call/S&P 500 INDEX/SPXN13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,149,000	100		28,725		25,303		34,725			(3,620)		5,371		0001
Purchased Call/S&P 500 INDEX/SPXN13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/10/2026	1	1,664,000	100		46,259		43,959		46,484			(2,415)		8,089		0001
Purchased Call/S&P 500 INDEX/SPXD17HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/10/2026	1	1,821,986	5359		39,780		28,238		34,655			(11,589)		7,585		0001
Purchased Call/S&P 500 INDEX/SPXN13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/30/2025	1	2,180,911	4879		44,432		22,588		66,675			(21,970)		7,721		0001
Purchased Call/S&P 500 INDEX/SPXI100T$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/26/2025	02/24/2026	1	2,041,325	5458		42,142		27,784		32,635			(14,396)		8,259		0001
Purchased Call/S&P 500 INDEX/SPXN138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/24/2026	1	2,223,466	5423		44,760		32,981		38,489			(11,837)		9,508		0001
Purchased Call/S&P 500 INDEX/SPX140I$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	1	1,750,000	322.29		21,175		350					(10,443)		1,212		0001
Purchased Call/S&P 500 INDEX/SPX261N$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2024	07/09/2025	1	1,862,426	298		117,312		2,593		61,701			(58,334)		1,462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05P$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/26/2024	07/25/2025	1	4,164,000	295.78	229,436			15,296		178,775			(114,088)		5,449		0001
Purchased Call/S&P 500 INDEX/SPX2610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2025	1	2,474,615	300	123,368			29,471		92,648			(61,345)		6,041		0001
Purchased Call/S&P 500 INDEX/SPXB05R$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/29/2024	08/29/2025	1	1,433,000	297.23	73,513			12,048		60,934			(36,454)		2,905		0001
Purchased Call/S&P 500 INDEX/SPX140K$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/09/2025	1	1,959,000	318.62	18,611			3,589		646			(9,229)		4,320		0001
Purchased Call/S&P 500 INDEX/SPX2610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2025	1	1,935,213	298	103,241			22,656		83,063			(51,337)		4,530		0001
Purchased Call/S&P 500 INDEX/SPXL13V$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	1,683,915	315	17,762			1,664		19			(8,760)		2,607		0001
Purchased Call/S&P 500 INDEX/SPXB050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2025	1	1,485,000	292.7	77,666			8,175		82,551			(38,514)		2,427		0001
Purchased Call/S&P 500 INDEX/SPXB05P$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/25/2024	07/25/2025	1	1,513,000	294.19	83,820			5,573		73,443			(41,566)		1,980		0001
Purchased Call/S&P 500 INDEX/SPXB05NS$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/12/2024	07/11/2025	1	4,857,000	299.73	268,592			7,461		133,567			(133,558)		4,216		0001
Purchased Call/S&P 500 INDEX/SPXI007$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/10/2025	1	1,859,528	315	27,559			5,405		2,722			(13,704)		4,129		0001
Purchased Call/S&P 500 INDEX/SPX140K$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/27/2025	1	1,741,000	323.72	12,361			1,941		19			(6,130)		3,470		0001
Purchased Call/S&P 500 INDEX/SPX140L$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	1	1,583,000	325.1	11,873			2,944		115			(5,855)		3,952		0001
Purchased Call/S&P 500 INDEX/SPX2610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	1	1,672,038	325	14,707			3,453		88			(7,313)		4,058		0001
Purchased Call/S&P 500 INDEX/SPXI004$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/15/2025	1	5,252,000	296.96	272,579			34,072		231,449			(135,541)		9,322		0001
Purchased Call/S&P 500 INDEX/SPX140L$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	1	3,342,000	300.6	159,413			38,525		119,377			(79,269)		8,205		0001
Purchased Call/S&P 500 INDEX/SPXB050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/07/2024	08/07/2025	1	1,592,000	290.94	82,147			8,373		98,406			(40,736)		2,568		0001
Purchased Call/S&P 500 INDEX/SPXH00V$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/03/2025	1	4,292,000	298.14	241,640			1,346		137,593			(120,487)		1,946		0001
Purchased Call/S&P 500 INDEX/SPXM130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2025	1	1,594,281	320	16,477			2,295		26			(8,216)		2,980		0001
Purchased Call/S&P 500 INDEX/SPXB05S$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/06/2024	09/04/2025	1	1,541,342	296	70,202			12,711		73,078			(35,004)		3,277		0001
Purchased Call/S&P 500 INDEX/SPXL13V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/24/2025	1	1,804,312	318	21,870			1,425		3			(11,088)		2,313		0001
Purchased Call/S&P 500 INDEX/SPX140L$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/17/2025	1	1,693,789	319	20,880			4,549		775			(10,440)		3,940		0001
Purchased Call/S&P 500 INDEX/SPXI004$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2025	1	2,369,160	295	130,004			15,934		114,122			(64,823)		4,159		0001
Purchased Call/S&P 500 INDEX/SPX140J$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	1	1,459,000	319.01	21,010			1,158		3			(10,362)		1,750		0001
Purchased Call/S&P 500 INDEX/SPX140L$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/25/2025	1	1,586,485	325	12,307			2,948		95			(6,137)		3,873		0001
Purchased Call/S&P 500 INDEX/SPX140K$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2024	08/29/2025	1	1,542,000	320.86	14,803			2,426		90			(7,341)		3,126		0001
Purchased Call/S&P 500 INDEX/SPX140K$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/22/2025	1	1,744,672	317	24,268			3,505		385			(12,067)		3,324		0001
Purchased Call/S&P 500 INDEX/SPX1401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/03/2025	1	1,997,000	297.2	110,234			612		70,870			(54,664)		905		0001
Purchased Call/S&P 500 INDEX/SPX140J$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/15/2025	1	2,052,018	323	24,261			941					(12,097)		2,080		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	1	1,838,000	321.67	17,645			3,921		310			(8,774)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXB050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	4,074,000	296.75	225,700			10,658		157,514			(112,230)		4,524		0001
Purchased Call/S&P 500 INDEX/SPX140KSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2024	09/19/2025	1	1,600,000	299.95	77,120			17,090		58,965			(38,243)		3,769		0001
Purchased Call/S&P 500 INDEX/SPX140LSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2025	1	1,692,000	321	20,304			5,090		676			(10,069)		4,247		0001
Purchased Call/S&P 500 INDEX/SPXB050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	3,439,000	293.1	177,796			18,767		186,256			(88,410)		5,621		0001
Purchased Call/S&P 500 INDEX/SPX140KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/11/2025	1	1,559,200	316	15,362			1,740		218			(7,639)		2,645		0001
Purchased Call/S&P 500 INDEX/SPX2610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	1	1,496,931	322	17,049			4,003		314			(8,478)		3,633		0001
Purchased Call/S&P 500 INDEX/SPX140KSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	1	3,199,000	299.79	152,912			33,980		119,530			(76,036)		7,535		0001
Purchased Call/S&P 500 INDEX/SPXI002$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2024	07/30/2025	1	2,009,952	296	106,268			8,584		86,094			(52,988)		2,881		0001
Purchased Call/S&P 500 INDEX/SPX2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2024	08/20/2025	1	1,755,618	297	88,974			12,392		74,233			(44,365)		3,281		0001
Purchased Call/S&P 500 INDEX/SPXA211$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2024	07/28/2025	1	1,723,000	319.89	20,159			1,499		1			(9,942)		2,386		0001
Purchased Call/S&P 500 INDEX/SPXB05N$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	1	2,352,000	298.79	130,771			3,622		72,250			(64,848)		2,042		0001
Purchased Call/S&P 500 INDEX/SPX140KSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/22/2025	1	3,392,000	297.66	172,314			24,890		137,387			(85,683)		6,463		0001
Purchased Call/S&P 500 INDEX/SPXA213$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/08/2025	1	1,452,920	311	26,066			2,775		3,312			(13,142)		2,375		0001
Purchased Call/S&P 500 INDEX/SPXI004$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2024	08/13/2025	1	1,803,642	294	96,381			11,449		93,104			(47,926)		3,131		0001
Purchased Call/S&P 500 INDEX/SPXB05R$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	4,320,000	298.17	222,048			36,493		170,259			(110,414)		8,758		0001
Purchased Call/S&P 500 INDEX/SPXI007$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/10/2025	1	1,581,332	320	14,603			2,864		274			(7,261)		3,512		0001
Purchased Call/S&P 500 INDEX/SPXI007$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	3,605,000	298.27	173,040			35,089		147,892			(86,045)		8,116		0001
Purchased Call/S&P 500 INDEX/SPXB050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/16/2025	1	2,098,405	301	104,834			4,344		50,181			(52,129)		2,197		0001
Purchased Call/S&P 500 INDEX/SPXH00I$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/01/2025	1	1,573,334	320	23,333								(11,699)		412		0001
Purchased Call/S&P 500 INDEX/SPXB050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	1,856,000	297.86	103,008			4,851		64,614			(51,081)		2,061		0001
Purchased Call/S&P 500 INDEX/SPXI008$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2025	1	1,653,904	322	12,568			2,521		143			(6,267)		3,698		0001
Purchased Call/S&P 500 INDEX/SPXB05PS$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	1	1,718,000	295.68	92,257			7,922		75,877			(45,749)		2,543		0001
Purchased Call/S&P 500 INDEX/SPXA213$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/12/2025	1	2,025,073	317	21,948			2,554		131			(10,944)		3,475		0001
Purchased Call/S&P 500 INDEX/SPXB05PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	07/22/2025	1	1,552,186	298	71,853			4,180		54,035			(35,828)		1,905		0001
Purchased Call/S&P 500 INDEX/SPX2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2024	08/22/2025	1	1,797,933	297	96,670			13,963		76,757			(48,069)		3,426		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2024	09/26/2025	1	1,559,000	300.7	74,988			18,072		55,369			(37,186)		3,827		0001
Purchased Call/S&P 500 INDEX/SPXI008$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	2,100,777	297	108,064			21,913		94,980			(53,735)		4,730		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI006SG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	09/04/2025	1	1,512,000	319.52	14,213			2,545		218			(7,048)		3,215		0001
Purchased Call/S&P 500 INDEX/SPXL13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/30/2025	1	1,895,008	322	16,542			1,336		2			(8,248)		2,716		0001
Purchased Call/S&P 500 INDEX/SPXB05PSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	3,231,000	293.61	165,750			14,273		166,299			(82,420)		4,783		0001
Purchased Call/S&P 500 INDEX/SPXL13WSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/05/2025	1	1,686,870	315	15,362			1,489		146			(7,660)		2,649		0001
Purchased Call/S&P 500 INDEX/SPXB05SSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	3,482,000	294.59	172,011			31,535		182,548			(85,533)		7,459		0001
Purchased Call/S&P 500 INDEX/SPXM133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2025	1	2,173,416	297	121,037			19,609		93,976			(60,352)		4,369		0001
Purchased Call/S&P 500 INDEX/SPX140KSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/26/2025	1	1,655,360	321	16,525			2,556		63			(8,217)		3,271		0001
Purchased Call/S&P 500 INDEX/SPXM130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/15/2025	1	1,715,991	320	17,266			2,195		14			(8,730)		3,046		0001
Purchased Call/S&P 500 INDEX/SPX140LS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/16/2025	1	1,577,370	322	14,587			3,146		183			(7,314)		3,646		0001
Purchased Call/S&P 500 INDEX/SPX140KSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/26/2025	1	1,744,550	323	14,374			2,224		25			(7,148)		3,447		0001
Purchased Call/S&P 500 INDEX/SPX140ISW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2025	1	1,837,382	322	23,704			593					(11,787)		1,521		0001
Purchased Call/S&P 500 INDEX/SPX140NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	3,007,000	326.67	41,196			16,002		1,700			(20,429)		9,378		0001
Purchased Call/S&P 500 INDEX/SPXI00BS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2025	1	1,482,904	321	18,377			4,761		578			(9,163)		3,763		0001
Purchased Call/S&P 500 INDEX/SPXC054$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	2,923,000	309.85	151,704			66,160		62,591			(75,435)		9,616		0001
Purchased Call/S&P 500 INDEX/SPX140MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/05/2025	1	1,724,797	328	19,585			6,871		370			(9,739)		5,107		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	3,607,000	301.21	183,236			62,097		138,522			(91,114)		10,469		0001
Purchased Call/S&P 500 INDEX/SPXI00ASC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/02/2024	10/02/2025	1	1,405,000	300.24	67,440			17,278		52,241			(33,443)		3,565		0001
Purchased Call/S&P 500 INDEX/SPXI00BSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/13/2025	1	1,740,000	327.33	14,268			4,099		140			(7,037)		4,666		0001
Purchased Call/S&P 500 INDEX/SPXA21GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,671,000	307.6	191,626			94,749		99,832			(95,287)		12,854		0001
Purchased Call/S&P 500 INDEX/SPXI00KSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	12/11/2025	1	1,643,000	309.88	85,600			38,438		38,351			(42,448)		5,507		0001
Purchased Call/S&P 500 INDEX/SPXI00GS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	2,213,026	307	104,185			39,359		51,423			(51,806)		6,779		0001
Purchased Call/S&P 500 INDEX/SPX140DSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2025	1	1,776,403	324	32,843			15,640		4,239			(16,513)		6,079		0001
Purchased Call/S&P 500 INDEX/SPX261PSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2025	1	1,523,788	327	28,050			13,018		1,993			(13,948)		5,184		0001
Purchased Call/S&P 500 INDEX/SPXI00LS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	3,172,000	309.21	165,261			75,286		78,735			(82,177)		10,663		0001
Purchased Call/S&P 500 INDEX/SPX140MS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/17/2025	1	1,769,029	303	91,614			27,408		55,332			(45,430)		4,834		0001
Purchased Call/S&P 500 INDEX/SPX140NSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/03/2025	1	1,671,262	334	17,528			7,568		198			(8,740)		5,463		0001
Purchased Call/S&P 500 INDEX/SPXI00CS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	1,406,926	328	10,685			3,006		87			(5,313)		3,719		0001
Purchased Call/S&P 500 INDEX/SPXI00CS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	1,471,888	301	79,967			22,498		52,857			(39,764)		3,890		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	1,673,321	324	20,917			6,682		779			(10,401)		4,717		0001
Purchased Call/S&P 500 INDEX/SPXB05WSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	1,542,000	302.02	78,334			21,580		51,160			(38,845)		4,056		0001
Purchased Call/S&P 500 INDEX/SPXC051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	3,909,000	306.93	199,750			71,776		95,389			(99,326)		11,664		0001
Purchased Call/S&P 500 INDEX/SPX140MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2025	1	1,609,308	326	17,898			5,335		245			(8,924)		4,377		0001
Purchased Call/S&P 500 INDEX/SPX261PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2024	12/12/2025	1	1,419,306	309	75,263			34,478		32,374			(37,841)		4,771		0001
Purchased Call/S&P 500 INDEX/SPXA21HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,403,623	309	67,644			33,446		33,413			(33,636)		4,915		0001
Purchased Call/S&P 500 INDEX/SPXI00ASM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/03/2025	1	3,400,000	301.09	169,320			44,211		118,057			(84,195)		8,673		0001
Purchased Call/S&P 500 INDEX/SPXB05Z5T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	1,618,000	300.67	82,356			27,832		64,696			(40,840)		4,696		0001
Purchased Call/S&P 500 INDEX/SPXC050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	2,161,385	303	99,677			33,596		71,772			(49,701)		6,248		0001
Purchased Call/S&P 500 INDEX/SPX140NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/28/2025	1	2,759,000	308.44	145,123			60,468		60,884			(72,163)		8,873		0001
Purchased Call/S&P 500 INDEX/SPXI001SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/28/2025	1	2,377,000	307.69	125,506			52,149		62,563			(62,067)		7,644		0001
Purchased Call/S&P 500 INDEX/SPX140MST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/07/2025	1	2,026,000	328.26	25,528			9,173		443			(12,694)		6,046		0001
Purchased Call/S&P 500 INDEX/SPX140MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/06/2025	1	1,639,894	324	18,312			4,934		292			(9,156)		4,249		0001
Purchased Call/S&P 500 INDEX/SPX140MSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	1,482,000	324.68	17,488			5,685		608			(8,625)		4,231		0001
Purchased Call/S&P 500 INDEX/SPXI00ASE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2024	10/03/2025	1	1,485,000	300.09	72,023			18,754		56,257			(35,715)		3,788		0001
Purchased Call/S&P 500 INDEX/SPXC052S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	1	1,529,271	307	78,417			29,027		37,977			(38,993)		4,650		0001
Purchased Call/S&P 500 INDEX/SPXC055SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	1,604,000	305.25	85,012			39,813		53,402			(42,157)		5,489		0001
Purchased Call/S&P 500 INDEX/SPX261PSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2025	1	1,528,000	325.55	31,324			14,583		2,833			(15,533)		5,214		0001
Purchased Call/S&P 500 INDEX/SPXI00HS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/24/2025	1	1,621,000	326.47	25,612			10,301		907			(12,631)		5,144		0001
Purchased Call/S&P 500 INDEX/SPXI00KSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2024	12/05/2025	1	1,664,062	328	26,284			11,527		906			(13,215)		5,474		0001
Purchased Call/S&P 500 INDEX/SPX140MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/07/2025	1	1,873,585	321	27,430			7,446		1,067			(13,677)		4,879		0001
Purchased Call/S&P 500 INDEX/SPX140NS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/12/2025	1	1,682,091	327	20,130			7,535		658			(10,065)		5,115		0001
Purchased Call/S&P 500 INDEX/SPX140NSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2024	12/03/2025	1	1,462,534	327	27,037			11,577		1,162			(13,444)		4,781		0001
Purchased Call/S&P 500 INDEX/SPXI00ESS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/11/2024	11/11/2025	1	1,895,000	327.49	26,341			9,651		489			(13,062)		5,741		0001
Purchased Call/S&P 500 INDEX/SPXI00DSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/28/2025	1	1,939,352	324	23,665			7,801		842			(11,800)		5,560		0001
Purchased Call/S&P 500 INDEX/SPX140NSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	1,374,000	327.54	24,732			11,106		1,220			(12,264)		4,605		0001
Purchased Call/S&P 500 INDEX/SPXB05X5X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	3,223,000	303.67	162,117			48,635		95,832			(80,613)		8,806		0001
Purchased Call/S&P 500 INDEX/SPXI00ESE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/07/2024	11/06/2025	1	1,983,694	304	115,155			41,058		60,009			(57,261)		5,896		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Z$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2025	1	2,169,712	303	108,569			34,476		70,206			(54,135)		6,089		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	4,256,000	302.73	215,354			68,794		141,287			(107,085)		11,996		0001
Purchased Call/S&P 500 INDEX/SPXB05X$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	1,950,000	303.18	98,085			28,912		60,252			(48,639)		5,304		0001
Purchased Call/S&P 500 INDEX/SPXI00M$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2025	1	2,045,752	325	39,587			19,408		3,654			(19,739)		7,123		0001
Purchased Call/S&P 500 INDEX/SPXD17A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/04/2025	1	2,301,691	309	121,842			52,798		53,949			(60,586)		7,548		0001
Purchased Call/S&P 500 INDEX/SPXI00B$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	3,762,000	302.52	188,852			53,131		117,658			(93,907)		9,944		0001
Purchased Call/S&P 500 INDEX/SPXI00F$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	3,264,000	304.85	171,686			64,859		94,562			(85,372)		9,998		0001
Purchased Call/S&P 500 INDEX/SPXI00D$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/29/2025	1	1,501,321	328	10,259			3,439		213			(5,129)		4,322		0001
Purchased Call/S&P 500 INDEX/SPXI00B$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/30/2025	1	1,970,741	325	16,458			4,195		167			(8,252)		4,947		0001
Purchased Call/S&P 500 INDEX/SPXI00H$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2025	1	1,890,215	306	102,065			40,259		50,070			(50,752)		5,916		0001
Purchased Call/S&P 500 INDEX/SPXI00L$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/19/2025	1	2,621,000	306.69	134,982			64,116		81,723			(67,120)		8,996		0001
Purchased Call/S&P 500 INDEX/SPXI00L$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2025	1	1,797,596	336	15,161			6,884		164			(7,560)		6,025		0001
Purchased Call/S&P 500 INDEX/SPXI00H$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/21/2025	1	1,653,000	306.98	86,948			34,538		39,826			(43,235)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXI00I$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/18/2025	1	1,955,235	326	31,316			12,281		1,042			(15,701)		6,076		0001
Purchased Call/S&P 500 INDEX/SPX261PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2024	11/26/2025	1	1,639,450	326	30,501			12,645		1,592			(15,378)		5,237		0001
Purchased Call/S&P 500 INDEX/SPXI00C$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/10/2025	1	1,476,586	323	19,337			5,471		440			(9,749)		3,903		0001
Purchased Call/S&P 500 INDEX/SPX261PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2024	12/01/2025	1	1,496,188	330	21,084			8,911		572			(10,484)		4,859		0001
Purchased Call/S&P 500 INDEX/SPXI00M$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/30/2025	1	1,781,223	324	29,295			14,769		4,343			(14,567)		6,306		0001
Purchased Call/S&P 500 INDEX/SPXI00D$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2024	10/21/2025	1	1,573,435	328	12,232			3,795		153			(6,099)		4,377		0001
Purchased Call/S&P 500 INDEX/SPXI00E$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2024	11/04/2025	1	1,653,000	321.09	21,654			7,516		2,229			(10,738)		4,875		0001
Purchased Call/S&P 500 INDEX/SPXI00C$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/17/2025	1	1,871,000	328.87	15,155			4,547		125			(7,536)		5,112		0001
Purchased Call/S&P 500 INDEX/SPX261QSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2025	01/23/2026	1	1,397,892	311		64,982		37,496		32,290			(27,513)		5,264		0001
Purchased Call/S&P 500 INDEX/SPXC05F$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/20/2026	1	2,324,000	303.73		113,876		82,647		110,217			(31,823)		9,864		0001
Purchased Call/S&P 500 INDEX/SPX140P$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2026	1	1,547,272	323		39,774		22,649		7,556			(17,264)		5,812		0001
Purchased Call/S&P 500 INDEX/SPX140Q$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/10/2026	1	1,642,451	330		25,926		16,267		3,189			(9,812)		6,448		0001
Purchased Call/S&P 500 INDEX/SPX140P$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2026	1	1,875,715	327		36,317		20,681		4,557			(15,764)		7,046		0001
Purchased Call/S&P 500 INDEX/SPX140S$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,805,306	305		76,703		57,314		80,494			(19,808)		7,763		0001
Purchased Call/S&P 500 INDEX/SPXC05C$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	2,643,000	308.63		131,886		87,197		86,860			(44,805)		10,738		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05CSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	2,922,000	308.7		145,223		97,219		95,906			(48,674)		11,896		0001
Purchased Call/S&P 500 INDEX/SPX2610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/30/2025	01/30/2026	1	1,802,000	310.21		91,542		54,012		46,228			(37,871)		6,899		0001
Purchased Call/S&P 500 INDEX/SPX1400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/18/2026	1	1,445,877	330		17,272		11,288		3,172			(5,999)		5,776		0001
Purchased Call/S&P 500 INDEX/SPX140PSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/03/2026	1	1,595,432	325		35,040		21,240		6,577			(13,939)		6,165		0001
Purchased Call/S&P 500 INDEX/SPX140SS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/17/2026	1	1,562,564	323		20,216		14,666		13,620			(5,656)		6,594		0001
Purchased Call/S&P 500 INDEX/SPX140RSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/18/2026	1	1,649,407	303		83,443		60,601		81,026			(23,281)		6,974		0001
Purchased Call/S&P 500 INDEX/SPX1400SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	3,174,000	306.95		162,191		85,340		97,440			(76,874)		11,510		0001
Purchased Call/S&P 500 INDEX/SPXC05BSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	1,582,000	312.31		80,524		51,686		38,663			(28,900)		6,333		0001
Purchased Call/S&P 500 INDEX/SPX2610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	2,953,000	309.71		149,422		88,408		79,168			(61,575)		11,306		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/27/2026	1	1,758,000	319.47		28,480		21,281		29,962			(7,355)		7,560		0001
Purchased Call/S&P 500 INDEX/SPXC057SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	1,568,000	307.46		79,654		44,031		49,015			(36,008)		5,803		0001
Purchased Call/S&P 500 INDEX/SPXI00SSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/17/2026	1	1,411,000	331.68		20,742		13,199		1,853			(7,665)		5,625		0001
Purchased Call/S&P 500 INDEX/SPX1400SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/23/2026	1	1,541,078	326		26,371		17,361		6,927			(9,033)		6,222		0001
Purchased Call/S&P 500 INDEX/SPX140SS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/13/2026	1	1,570,547	320		26,173		18,907		19,100			(7,405)		6,576		0001
Purchased Call/S&P 500 INDEX/SPX261RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	1	4,252,000	302.67		206,647		154,411		218,533			(53,365)		18,285		0001
Purchased Call/S&P 500 INDEX/SPXI00PS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/21/2025	01/21/2026	1	1,746,000	327.4		30,380		17,073		3,193			(13,317)		6,543		0001
Purchased Call/S&P 500 INDEX/SPX140RSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2026	1	1,466,000	303.82		71,834		52,441		69,414			(19,769)		6,257		0001
Purchased Call/S&P 500 INDEX/SPX140PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/07/2026	1	1,464,255	322		25,806		13,696		7,027			(12,190)		5,296		0001
Purchased Call/S&P 500 INDEX/SPX2610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2026	1	1,819,000	309.71		92,587		55,093		49,167			(37,842)		7,013		0001
Purchased Call/S&P 500 INDEX/SPXI00NS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2025	01/02/2026	1	1,394,735	306		73,673		38,071		44,074			(35,609)		4,978		0001
Purchased Call/S&P 500 INDEX/SPXC05BS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	4,180,000	311.58		211,926		134,003		105,865			(79,181)		16,518		0001
Purchased Call/S&P 500 INDEX/SPX1400SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/25/2026	1	1,833,863	328		27,315		18,034		6,282			(9,305)		7,435		0001
Purchased Call/S&P 500 INDEX/SPXI00XS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/12/2026	1	1,700,000	302.54		83,470		58,406		83,411			(25,155)		7,105		0001
Purchased Call/S&P 500 INDEX/SPX140PS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2026	1	1,654,431	321		34,427		18,735		16,180			(15,700)		6,093		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,666,000	325.11		54,920		33,738		19,707			(21,399)		10,443		0001
Purchased Call/S&P 500 INDEX/SPX140RS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2025	03/04/2026	1	1,640,372	322		31,007		21,071		20,036			(9,966)		6,747		0001
Purchased Call/S&P 500 INDEX/SPX1400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2026	1	2,363,970	310		128,558		80,931		63,861			(48,386)		9,321		0001
Purchased Call/S&P 500 INDEX/SPX2610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2026	1	1,441,956	310		76,088		43,328		36,226			(33,027)		5,416		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	3,949,000	310.59		200,214		114,567		94,760			(86,356)		14,869		0001
Purchased Call/S&P 500 INDEX/SPX261R$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	1,507,000	306.43		74,747		50,861		58,109			(23,960)		6,211		0001
Purchased Call/S&P 500 INDEX/SPXC05CSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/26/2025	02/25/2026	1	1,530,080	309		75,366		49,758		48,872			(25,674)		6,204		0001
Purchased Call/S&P 500 INDEX/SPX140R$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	1,532,000	303.23		75,374		53,572		74,007			(22,181)		6,453		0001
Purchased Call/S&P 500 INDEX/SPX2610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2025	02/11/2026	1	1,497,494	325		32,982		20,500		7,432			(12,504)		5,892		0001
Purchased Call/S&P 500 INDEX/SPXC05CSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	1,626,000	306.74		81,788		54,601		60,884			(27,561)		6,620		0001
Purchased Call/S&P 500 INDEX/SPX140S$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2026	1	1,776,478	321		23,587		17,592		26,152			(6,125)		7,611		0001
Purchased Call/S&P 500 INDEX/SPX140R$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/05/2025	02/27/2026	1	1,593,038	326		21,250		14,345		7,700			(6,926)		6,486		0001
Purchased Call/S&P 500 INDEX/SPX2610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2026	1	2,138,817	310		112,072		68,177		57,145			(44,336)		8,302		0001
Purchased Call/S&P 500 INDEX/SPX2610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2025	01/27/2026	1	1,873,934	310		92,671		53,909		48,200			(38,805)		7,124		0001
Purchased Call/S&P 500 INDEX/SPXI00X$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	3,971,000	303.23		194,976		138,108		187,529			(57,850)		16,628		0001
Purchased Call/S&P 500 INDEX/SPX2610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2026	1	1,440,020	307		79,349		43,886		45,685			(35,849)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXN130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,631,000	327.16		33,272		21,039		4,612			(12,431)		6,445		0001
Purchased Call/S&P 500 INDEX/SPXI00P$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	01/29/2025	01/27/2026	1	1,987,966	326		37,003		21,525		5,279			(15,494)		7,557		0001
Purchased Call/S&P 500 INDEX/SPXC05A$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	4,559,000	309.63		231,597		141,532		130,530			(90,985)		17,737		0001
Purchased Call/S&P 500 INDEX/SPX140R$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,503,000	319.47		27,054		19,689		20,233			(7,507)		6,379		0001
Purchased Call/S&P 500 INDEX/SPX140S$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	1,742,000	328.21		28,395		17,444		4,569			(11,064)		6,823		0001
Purchased Call/S&P 500 INDEX/SPXC05GGS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,139,000	304.54		106,094		78,329		98,130			(27,904)		9,181		0001
Purchased Call/S&P 500 INDEX/SPXI00U$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	02/26/2025	02/25/2026	1	1,365,387	324		27,682		18,276		7,543			(9,430)		5,536		0001
Purchased Call/S&P 500 INDEX/SPXI00X$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/12/2025	03/11/2026	1	1,638,255	319		27,488		19,211		27,316			(8,307)		6,833		0001
Purchased Call/S&P 500 INDEX/SPX2610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	1,902,000	310.69		96,622		58,883		48,176			(38,119)		7,400		0001
Purchased Call/S&P 500 INDEX/SPXI00V$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	1,459,000	304.67		71,929		49,414		61,778			(22,860)		6,025		0001
Purchased Call/S&P 500 INDEX/SPX261R$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/13/2025	03/13/2026	1	1,937,000	301.48		94,913		67,044		103,415			(28,344)		8,111		0001
Purchased Call/S&P 500 INDEX/SPXI00V$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/07/2025	03/06/2026	1	3,917,000	305.25		192,325		132,490		159,503			(60,762)		16,176		0001
Purchased Call/S&P 500 INDEX/SPXI00M$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	2,829,000	307.29		144,562		74,289		88,918			(70,692)		10,097		0001
Purchased Call/S&P 500 INDEX/SPXC05B$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	2,437,000	311.81		124,043		80,405		62,198			(44,180)		9,777		0001
Purchased Call/S&P 500 INDEX/SPX140S$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,723,000	305.32		191,362		102,060		131,169			(89,898)		13,536		0001
Purchased Call/S&P 500 INDEX/SPX140R$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	2,747,000	303.82		133,779		97,361		129,453			(37,120)		11,659		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05C$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	3,469,000	309.71		175,185		113,870		103,586			(62,085)		13,918		0001
Purchased Call/S&P 500 INDEX/SPX140R$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	1,486,000	303.86		73,260		52,674		69,577			(20,673)		6,295		0001
Purchased Call/S&P 500 INDEX/SPXC05B$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,755,000	308.6		191,130		105,946		107,655			(86,113)		13,898		0001
Purchased Call/S&P 500 INDEX/SPXI00P$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/26/2026	1	1,532,184	330		20,555		11,933		1,823			(8,631)		5,811		0001
Purchased Call/S&P 500 INDEX/SPX261S$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/23/2025	06/18/2026	1	1,636,494	327		15,791		15,526		18,732			(307)		8,047		0001
Purchased Call/S&P 500 INDEX/SPX261R$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/17/2025	04/17/2026	1	4,326,000	297.33		199,861		160,553		301,717			(40,520)		19,313		0001
Purchased Call/S&P 500 INDEX/SPX140U$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	06/16/2025	06/12/2026	1	1,974,321	329		15,425		14,866		16,808			(598)		9,625		0001
Purchased Call/S&P 500 INDEX/SPXD17U$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	1	2,099,235	306		101,430		101,148		106,131			(1,115)		10,424		0001
Purchased Call/S&P 500 INDEX/SPXD17U$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	1	1,454,000	306.7		67,756		67,569		71,086			(743)		7,230		0001
Purchased Call/S&P 500 INDEX/SPXD17R$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/16/2026	1	1,562,567	305		72,644		71,021		81,871			(2,401)		7,662		0001
Purchased Call/S&P 500 INDEX/SPX261R$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/21/2025	05/19/2026	1	1,535,829	303		71,830		64,070		85,491			(7,915)		7,224		0001
Purchased Call/S&P 500 INDEX/SPX140S$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	04/03/2025	04/01/2026	1	1,770,790	321		17,604		13,436		21,722			(4,268)		7,685		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/27/2025	06/29/2026	1	2,024,000	307.1		94,116		94,116		96,857			(769)		10,106		0001
Purchased Call/S&P 500 INDEX/SPX140U$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	05/16/2025	05/15/2026	1	1,507,073	321		20,912		18,472		24,107			(2,585)		7,045		0001
Purchased Call/S&P 500 INDEX/SPXD17Q$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2026	1	1,307,000	304.46		62,475		60,065		70,275			(2,894)		6,399		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$G	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/20/2025	06/22/2026	1	1,348,000	304.57		63,895		62,663		72,740			(1,741)		6,666		0001
Purchased Call/S&P 500 INDEX/SPX140V$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	06/26/2025	06/23/2026	1	1,540,458	331		11,388		11,356		11,305			(126)		7,628		0001
Purchased Call/S&P 500 INDEX/SPX261R$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/09/2025	05/08/2026	1	3,787,000	300.6		176,853		152,781		233,846			(25,265)		17,506		0001
Purchased Call/S&P 500 INDEX/SPXJ000$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	3,215,000	295.16		144,675		110,823		240,290			(34,674)		13,978		0001
Purchased Call/S&P 500 INDEX/SPXD17Q$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/12/2026	1	3,127,000	304.46		148,533		142,756		167,244			(6,937)		15,245		0001
Purchased Call/S&P 500 INDEX/SPX261R$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/13/2025	06/12/2026	1	1,631,780	323		21,458		20,623		25,906			(1,002)		7,955		0001
Purchased Call/S&P 500 INDEX/SPXJ007$N	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/16/2025	05/18/2026	1	1,409,000	302.94		66,928		59,184		76,139			(8,206)		6,617		0001
Purchased Call/S&P 500 INDEX/SPXJ000$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2025	04/02/2026	1	2,242,352	304		85,114		65,018		105,657			(20,577)		9,749		0001
Purchased Call/S&P 500 INDEX/SPXJ003$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/23/2026	1	1,488,688	298		71,793		59,029		100,394			(13,215)		6,714		0001
Purchased Call/S&P 500 INDEX/SPX261R$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/02/2025	05/01/2026	1	2,613,897	300		124,434		105,078		164,387			(20,169)		11,947		0001
Purchased Call/S&P 500 INDEX/SPXJ007$0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/16/2025	05/18/2026	1	1,714,000	319.6		26,396		23,342		32,487			(3,237)		8,049		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/06/2025	06/05/2026	1	3,198,000	304.49		152,545		143,646		168,550			(10,058)		15,433		0001
Purchased Call/S&P 500 INDEX/SPXJ008$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/26/2026	1	1,558,317	325		15,084		13,709		22,751			(1,409)		7,409		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2025	04/15/2026	1	1,512,000	314.32		20,110		15,955		36,438			(4,187)		6,727		0001
Purchased Call/S&P 500 INDEX/SPXD17RS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	2,395,000	304.65		114,002		111,469		128,082			(3,748)		11,777		0001
Purchased Call/S&P 500 INDEX/SPXJ007$M	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/16/2025	05/15/2026	1	2,444,000	302.94		115,601		102,114		131,732			(14,291)		11,424		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$I	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/11/2025	06/09/2026	1	1,598,615	305		75,437		71,676		82,470			(3,949)		7,760		0001
Purchased Call/S&P 500 INDEX/SPXJ004$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	3,242,000	299.2		148,159		122,232		206,801			(26,864)		14,647		0001
Purchased Call/S&P 500 INDEX/SPXJ001$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/10/2026	1	3,022,000	297.6		139,314		109,516		203,911			(30,619)		13,328		0001
Purchased Call/S&P 500 INDEX/SPXJ001$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2026	1	2,041,497	298		91,101		71,561		134,916			(20,077)		8,988		0001
Purchased Call/S&P 500 INDEX/SPXJ008$I	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/23/2025	05/22/2026	1	3,841,000	302.18		181,679		164,473		222,599			(18,967)		18,150		0001
Purchased Call/S&P 500 INDEX/SPXJ000$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2025	04/02/2026	1	1,849,000	300.16		88,567		67,655		108,291			(21,412)		8,039		0001
Purchased Call/S&P 500 INDEX/SPX261RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	1	3,216,000	300.55		148,258		125,195		196,749			(24,031)		14,699		0001
Purchased Call/S&P 500 INDEX/SPXD17USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	3,727,000	307.1		173,678		173,678		178,210			(1,431)		18,533		0001
Purchased Call/S&P 500 INDEX/SPXJ004$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2025	04/28/2026	1	1,859,128	317		22,546		18,799		43,193			(3,789)		8,455		0001
Purchased Call/S&P 500 INDEX/SPXD170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	1	2,668,183	305		122,997		118,214		138,956			(5,744)		13,008		0001
Purchased Call/S&P 500 INDEX/SPXD17PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2025	06/04/2026	1	1,435,000	304.08		67,732		63,067		77,324			(4,825)		6,915		0001
Purchased Call/S&P 500 INDEX/SPXD17PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2025	06/02/2026	1	1,518,888	304		71,878		66,900		82,031			(5,148)		7,297		0001
Purchased Call/S&P 500 INDEX/SPXJ003$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	1,403,000	298.91		64,398		52,981		90,782			(11,821)		6,339		0001
Purchased Call/S&P 500 INDEX/SPX140USN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/03/2026	1	1,572,183	326		14,841		13,816		17,121			(1,060)		7,565		0001
Purchased Call/S&P 500 INDEX/SPX140USM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/02/2026	1	1,655,041	327		14,017		13,046		21,656			(1,004)		7,951		0001
Purchased Call/S&P 500 INDEX/SPX140TSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/21/2026	1	2,052,519	313		33,306		27,125		58,788			(6,239)		9,226		0001
Purchased Call/S&P 500 INDEX/SPXD17PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2025	05/29/2026	1	1,703,376	303		82,948		76,710		96,084			(6,434)		8,135		0001
Purchased Call/S&P 500 INDEX/SPXJ008$F	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/20/2025	06/18/2026	1	3,658,000	304.57		172,292		168,932		196,841			(4,746)		17,987		0001
Purchased Call/S&P 500 INDEX/SPX140USP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2025	06/04/2026	1	1,617,500	329		12,125		11,480		18,093			(675)		7,794		0001
Purchased Call/S&P 500 INDEX/SPX140TSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/14/2026	1	1,518,934	315		18,411		14,760		36,032			(3,764)		6,746		0001
Purchased Call/S&P 500 INDEX/SPX261RS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2026	1	1,772,990	300		85,726		73,820		112,288			(12,482)		8,183		0001
Purchased Call/S&P 500 INDEX/SPX140US6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2025	05/18/2026	1	1,495,532	325		14,451		12,814		16,359			(1,667)		7,023		0001
Purchased Call/S&P 500 INDEX/SPX261RSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2025	06/05/2026	1	1,396,389	322		20,797		19,693		23,419			(1,155)		6,739		0001
Purchased Call/S&P 500 INDEX/SPX261RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	1	2,922,886	303		142,575		125,941		162,053			(17,626)		13,663		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/22/2026	1	1,722,495	319		28,678		26,034		32,178			(2,708)		8,139		0001
Purchased Call/S&P 500 INDEX/SPX261SS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	1	1,567,884	322		23,980		23,578		27,930			(466)		7,709		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ009SE	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/30/2025	06/01/2026	1	1,327,000	303.4		62,900		58,048		73,248			(5,313)		6,366		0001
Purchased Call/S&P 500 INDEX/SPXJ00AS2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/06/2025	06/08/2026	1	1,429,000	304.49		68,449		64,489		75,511			(4,476)		6,926		0001
Purchased Call/S&P 500 INDEX/SPXJ002SU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2026	1	1,568,259	298		70,038		56,225		104,781			(14,239)		6,989		0001
Purchased Call/S&P 500 INDEX/SPXJ009SZ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/05/2025	06/05/2026	1	1,612,000	303.85		76,086		71,450		87,829			(5,211)		7,779		0001
Purchased Call/S&P 500 INDEX/SPXJ009SD	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/30/2025	05/29/2026	1	3,621,000	303.4		171,273		157,952		199,381			(14,586)		17,293		0001
Purchased Call/S&P 500 INDEX/SPXJ008SP	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/23/2025	05/22/2026	1	2,528,254	302		120,439		109,032		147,608			(12,573)		11,947		0001
Purchased Call/S&P 500 INDEX/SPXJ005SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/06/2026	1	1,771,405	316		27,322		23,322		40,111			(4,053)		8,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	1,593,572	611.18	202,543					326,067			(50,082)		417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	15,828	607.67	2,072					3,329			(512)		4		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	827,659	611.18	105,278			145		169,464			(25,996)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	1,167,167	615.86	142,745			196		230,109			(35,248)		432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	2,387,676	615.86	291,774					470,407			(72,146)		625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	1	2,007,855	618.8	247,970			681		384,700			(61,399)		910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	1	1,731,842	616.58	213,882			588		339,242			(53,104)		785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,545,289	612.76	192,698			532		314,234			(47,910)		700		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,161,340	608.1	150,626			416		244,981			(37,450)		526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	90,198	604.25	11,969			99		19,653			(2,964)		62		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	1,661,394	612.4	206,345			2,264		340,370			(50,953)		1,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,784,666	612.4	221,299			2,128		365,383			(54,720)		1,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	549,986	606.27	71,773			592		118,022			(17,771)		381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	142,222	606.27	18,574			179		30,539			(4,593)		105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	11,339	604.25	1,506			14		2,473			(372)		8		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	482,127	607.74	62,194			598		102,369			(15,379)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	1,141,530	612.4	141,436			1,167		233,555			(35,020)		790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	332,749	607.74	42,958			471		70,696			(10,608)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	3,394,598	607.74	437,564			3,611		720,307			(108,343)		2,350		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	1,078,201	607.95	138,118			1,705		228,792			(34,199)		892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	15,178	604.45	2,002			25		3,308			(496)		13		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	2,579,129	612.6	317,491			3,920		527,708			(78,613)		2,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	1	2,135,515	617.76	262,882			3,606		415,751			(65,091)		1,854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	2,365,612	622.14	286,712			3,938		440,704			(71,089)		2,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	1,043,862	626.05	124,846			1,722		186,744			(30,997)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	1,940,235	621.29	241,559			3,332		361,827			(59,976)		1,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	255,988	617.38	32,767			630		49,665			(8,102)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,745,641	623.62	212,095			4,079		321,249			(52,444)		1,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	2,648,855	623.62	321,571			5,750		487,108			(79,623)		2,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	531,546	618.88	67,241			1,384		101,924			(16,604)		556		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,043,126	618.88	131,851			2,536		199,879			(32,603)		1,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	3,490,740	618.88	440,881			7,884		668,410			(109,165)		3,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	957,214	623.62	116,397			2,395		176,285			(28,742)		1,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	1,170,471	619.43	147,596			3,239		223,356			(36,546)		1,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	1,066,709	624.17	129,285			2,838		195,465			(32,012)		1,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	1	2,068,428	627.42	250,073			5,832		366,654			(61,920)		2,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	1	3,654,861	628.95	442,604			10,336		637,464			(109,741)		4,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	1,741,370	623.96	221,328			5,190		317,600			(54,953)		1,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	854,691	628.74	104,443			2,449		149,401			(25,932)		949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	2,648,578	622.71	337,164			9,275		490,368			(83,484)		3,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	389,572	622.71	49,670			1,499		72,231			(12,265)		489		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	2,298,359	627.48	281,549			8,122		408,414			(69,618)		2,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	776,621	627.48	95,214			2,873		138,110			(23,511)		975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	1,382,403	627.48	169,206			4,655		245,464			(41,896)		1,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	1,212,764	622.71	154,506			4,457		224,699			(38,204)		1,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	813,469	625.14	103,880			3,277		147,227			(25,721)		1,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	2,634,304	629.92	323,229			10,198		456,810			(80,033)		3,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	54,666	623.62	7,068			223		10,024			(1,750)		70		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	1	1,548,397	631.79	190,917			6,285		263,358			(47,272)		2,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	1	1,465,566	634.57	180,411			5,948		241,772			(44,732)		1,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	210,130	625.35	27,296			904		37,882			(6,777)		275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	37,704	623.27	4,981			165		6,921			(1,237)		49		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	568,186	631.67	70,114			2,321		96,767			(17,408)		744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,403,463	632.51	180,485			6,942		235,794			(44,628)		1,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	2,807,111	632.51	360,714			13,397		471,243			(89,315)		3,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,830,683	637.35	226,272			8,703		293,706			(55,950)		2,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	363,734	630.98	47,358			1,821		61,980			(11,710)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	466,689	632.51	60,063			2,389		78,470			(14,831)		669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	249,442	630.98	32,452			1,205		42,472			(8,035)		345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	15,054	628.88	1,992			74		2,613			(493)		21		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	10,959	631.6	1,418			58		1,858			(351)		16		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	1,945,256	637.98	239,072			9,838		310,407			(59,196)		2,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S\M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	127,726	629.49	16,809			692		22,073			(4,162)		186		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	1	2,688,967	636.35	335,583			14,270		437,414			(83,092)		3,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	1	2,425,844	631.47	301,290			12,830		416,308			(74,703)		3,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	2,236,392	624.9	288,718			12,345		408,140			(71,684)		3,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	992,306	629.69	123,244			5,270		173,582			(30,600)		1,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	223,715	620.09	29,172			1,441		42,907			(7,204)		356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	133,425	618.02	17,666			826		25,993			(4,374)		207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	2,517,555	626.35	311,673			14,984		457,452			(77,067)		3,953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	774,506	621.59	99,756			4,926		146,696			(24,633)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	342,778	626.35	42,470			2,097		62,330			(10,487)		546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	5,123,382	626.35	633,762			29,640		930,256			(156,923)		7,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	12,941	620.09	1,686			81		2,480			(417)		20		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	2,555,723	621.59	328,666			15,371		483,387			(81,380)		3,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	121,680	618.02	16,123			775		23,721			(3,987)		191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	2,576,888	634.71	317,215			16,100		428,966			(78,544)		4,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	1,305,936	629.89	167,402			9,320		227,275			(45,403)		2,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	106,298	628.36	13,787			700		18,753			(3,414)		171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	1	1,904,779	632.74	234,097			12,203		324,214			(57,964)		3,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	1	1,758,198	629.8	216,610			11,307		308,834			(53,707)		2,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	775,560	625.27	99,427			5,211		141,723			(24,686)		1,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	1,241,093	630.06	153,027			8,021		217,405			(37,994)		2,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	677,648	626.14	87,891			5,184		123,184			(21,703)		1,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	153,664	624.63	20,161			1,163		28,280			(4,985)		264		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	2,282,025	630.93	284,340			16,404		397,273			(70,308)		3,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	975,803	626.14	126,464			7,296		177,253			(31,270)		1,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	772,574	630.93	96,185			5,424		134,392			(23,816)		1,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	849,801	630.93	105,970			6,251		148,054			(26,167)		1,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	161,402	624.63	21,192			1,250		29,725			(5,233)		280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	1,732,232	626.14	224,324			12,651		314,426			(55,544)		2,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	38,919	622.54	5,192			300		7,290			(1,284)		67		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	85,615	625.17	11,267			680		15,693			(2,790)		150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	106,847	623.08	14,296			863		19,935			(3,540)		188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	2,626,858	631.48	328,357			19,819		455,354			(81,303)		4,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	754,507	626.68	98,086			5,920		136,493			(24,287)		1,325		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2025	1	1,754,938	624.34	219,192			13,530		327,882			(54,273)		3,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	184,332	608.43	24,313			1,509		39,735			(6,037)		327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	98,691	606.4	13,244			822		21,597			(3,288)		175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	916,116	609.9	119,370			7,409		195,289			(29,638)		1,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	321,962	609.53	41,791			2,813		69,039			(10,333)		596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	2,494,422	609.53	323,527			21,361		534,545			(80,107)		4,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	164,645	606.03	21,980			1,451		36,215			(5,442)		302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	1,825,206	614.2	227,786			15,332		377,590			(56,324)		3,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	794,867	614.2	99,279			6,809		164,546			(24,515)		1,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	1,124,163	614.2	140,183			9,256		232,410			(34,710)		2,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	93,722	608.06	12,324			845		20,333			(3,043)		175		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	432,650	609.53	56,201			3,855		92,831			(13,878)		809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	76,419	608.06	10,042			676		16,569			(2,483)		141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	230,349	608.06	30,245			1,997		49,913			(7,489)		422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	109,099	606.05	14,663			1,026		24,037			(3,631)		206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	287,353	609.55	37,528			2,625		61,682			(9,292)		542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	2,683,108	614.22	336,998			23,576		555,682			(83,443)		5,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	90,658	608.08	11,985			838		19,677			(2,968)		171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	712,972	611.11	89,692			6,398		152,118			(22,208)		1,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	1,030,249	617	128,678			9,191		207,944			(31,905)		1,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	1,395,971	605.7	181,616			13,026		310,505			(45,093)		2,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	211,535	604.24	27,859			1,998		47,557			(6,917)		403		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	578,247	610.34	72,339			5,188		124,253			(17,961)		1,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	2,136,353	613.44	270,249			20,788		447,147			(66,824)		4,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	408,688	613.44	51,658			3,908		85,485			(12,791)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	226,744	607.31	30,157			2,281		49,681			(7,467)		444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	797,549	608.78	104,878			8,068		172,950			(25,933)		1,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	2,115,851	608.78	278,023			21,033		458,544			(68,840)		4,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	136,488	607.31	18,180			1,421		29,940			(4,489)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	3,460	605.28	468			35		769			(116)		7		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,040,389	613.44	131,713			10,299		217,897			(32,524)		2,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	1,251,816	612.81	164,363			13,077		261,885			(40,697)		2,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	42,362	611.33	5,630			448		8,963			(1,394)		85		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	1,816,252	617.51	229,393			18,251		366,263			(56,799)		3,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	1	848,528	624.87	105,727			8,557		159,284			(26,179)		1,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	1	806,842	625.12	100,290			8,128		151,071			(24,867)		1,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	672,743	617.48	86,784			7,072		134,750			(21,547)		1,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	247,446	613.94	32,861			2,678		50,964			(8,159)		502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	59,586	615.99	7,782			634		12,076			(1,932)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	411,774	622.21	51,101			4,164		79,372			(12,688)		835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	581,867	616.04	75,294			6,713		118,522			(18,567)		1,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	276,173	616.6	35,543			3,125		55,971			(8,777)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	55,270	613.06	7,290			595		11,476			(1,812)		112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	49,330	616.6	6,354			567		10,005			(1,567)		105		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	126,874	616.04	16,405			1,442		25,827			(4,051)		268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	73,201	616.6	9,414			816		14,825			(2,328)		153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	614,691	616.04	79,418			6,882		125,044			(19,638)		1,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	176,512	613.99	23,105			1,886		36,391			(5,745)		358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	118,306	612	15,747			1,285		24,766			(3,915)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	203,955	621.32	25,250			2,251		39,825			(6,226)		434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	2,024,892	616.04	260,604			21,266		410,828			(64,793)		4,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	23,148	615.11	3,002			245		4,731			(746)		47		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	64,742	613.99	8,514			748		13,391			(2,102)		137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	899,018	621.32	110,759			9,038		174,815			(27,538)		1,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	1,039,766	621.32	128,619			11,307		202,887			(31,760)		2,194		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	622,715	616.6	79,770			6,510		125,786			(19,833)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	1	2,063,488	617.48	256,698			23,240		418,444			(63,560)		4,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	1	775,949	615.74	97,149			8,807		159,980			(24,088)		1,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	1	1,036,420	615.91	129,034			11,747		213,324			(32,037)		2,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	1,130,245	616.91	141,168			13,574		231,049			(34,906)		2,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	230,946	612.22	30,000			2,922		48,982			(7,408)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	1,961,604	611.67	255,597			24,259		417,267			(63,287)		4,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	418,781	616.91	52,222			4,956		85,552			(12,930)		917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	2,198,471	611.67	286,681			27,565		467,946			(70,887)		4,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	32,232	609.63	4,274			411		6,966			(1,057)		71		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	82,511	607.66	11,131			1,084		18,105			(2,749)		183		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	218,441	612.22	28,332			2,689		46,272			(7,015)		478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,214,238	611.67	158,458			15,433		258,613			(39,128)		2,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	200,359	609.63	26,548			2,520		43,276			(6,573)		439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	299,778	612.22	38,911			3,741		63,540			(9,621)		661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	93,094	616.37	12,540			1,238		18,866			(3,105)		208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	1,849,826	625.76	230,673			22,783		347,377			(57,116)		4,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	51,910	618.38	6,878			679		10,354			(1,703)		116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	1	852,162	622.24	106,691			10,684		165,824			(26,417)		1,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,107,746	624.32	138,247			13,863		211,180			(34,278)		2,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	783,073	630.62	97,806			9,848		140,049			(24,284)		1,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	653,837	625.83	84,868			8,545		121,857			(21,071)		1,472		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	75,193	623.18	9,971			1,004		14,327			(2,476)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	32,829	619.4	4,294			459		6,539			(1,060)		76		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	132,377	614.78	17,937			1,875		27,302			(4,441)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	425,925	618.84	55,924			5,915		85,157			(13,828)		984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	681,633	624.14	85,613			8,950		130,453			(21,198)		1,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	454,913	619.4	59,412			6,211		90,486			(14,711)		1,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	1,201,847	624.14	151,072			15,979		230,175			(37,355)		2,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	1,760,476	618.84	230,974			24,146		351,744			(57,191)		4,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	1,036,508	618.84	136,197			14,573		207,370			(33,631)		2,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	1	1,914,753	623.01	235,121			25,552		371,350			(58,383)		4,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	1	1,498,859	617.71	196,800			21,327		303,302			(48,729)		3,509		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	1	1,271,867	621.88	160,382			17,600		249,561			(39,712)		2,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	1	3,896,526	617.59	489,404			53,781		796,646			(121,345)		9,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	368,257	603.05	48,499			5,352		85,244			(12,042)		867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	404,874	600.5	54,496			6,013		95,403			(13,531)		954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	475,605	607.67	60,259			6,649		106,512			(14,961)		1,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	1,420,237	604.27	179,802			20,746		328,507			(44,459)		3,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	719,823	599.13	95,233			11,104		172,646			(23,516)		1,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	395,960	597.14	53,177			6,071		96,161			(13,167)		950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	67,273	597.14	9,042			1,043		16,346			(2,236)		162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	61,655	597.14	8,293			967		14,989			(2,048)		150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	305,923	604.27	38,760			4,519		70,801			(9,571)		742		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	2,436,162	599.13	321,817			36,741		583,679			(79,684)		5,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	621,957	604.27	78,678			8,982		143,782			(19,481)		1,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	1	1,305,416	605.19	165,135			19,481		299,859			(40,888)		3,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	1	1,233,832	600.04	163,113			19,242		293,794			(40,388)		3,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	1	1,146,783	599.16	145,183			17,326		277,644			(35,948)		2,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	1	1,205,832	597.87	153,141			18,301		295,144			(37,970)		2,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	858,883	596.64	113,201			13,584		210,593			(28,106)		2,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	1,899,157	601.76	239,674			28,761		449,690			(59,507)		4,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	2,042,009	595.14	268,933			33,617		508,060			(66,498)		5,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	1	1,868,436	595.14	245,886			30,440		464,634			(60,883)		4,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	1	78,161	593.16	10,458			1,295		19,692			(2,589)		195		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	953,253	595.14	125,639			15,856		237,297			(31,024)		2,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	157,027	600.24	19,817			2,501		37,770			(4,893)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	1,081,920	600.24	136,430			17,054		260,091			(33,735)		2,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	1	1,783,952	599.46	225,670			28,789		432,181			(55,877)		4,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	1	938,799	594.36	124,015			15,821		235,324			(30,707)		2,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	1	1,404,283	592.83	177,782			22,924		359,722			(44,020)		3,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	1	739,064	597.66	92,826			11,986		181,879			(23,016)		1,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	644,037	589.39	83,982			10,904		168,203			(20,852)		1,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	505,426	594.45	63,077			8,190		127,755			(15,661)		1,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	1	691,520	598.17	87,062			11,632		169,725			(21,557)		1,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	1	1,085,734	593.08	142,774			19,076		275,600			(35,352)		2,813		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	955,966	598.17	120,547			16,250		234,752			(29,807)		2,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	756,725	593.08	99,736			13,563		192,279			(24,628)		1,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	1,279,772	593.08	168,546			22,720		325,018			(41,676)		3,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	71,077	591.11	9,524			1,295		18,291			(2,352)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	1	1,222,132	594.75	158,511			21,744		306,459			(39,248)		3,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	1	683,816	599.85	84,930			11,650		165,730			(21,029)		1,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	1	1,105,014	603.52	137,022			18,984		259,677			(33,927)		2,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	1	1,114,049	604.26	138,588			19,227		260,145			(34,362)		2,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	703,320	594.39	91,994			12,816		176,975			(22,841)		1,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	639,326	599.49	80,044			11,151		155,506			(19,874)		1,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	50,083	590.49	6,771			943		12,923			(1,681)		132		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	1,867,316	593.92	244,245			34,940		472,413			(60,476)		5,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	1,178,851	599.01	147,592			21,114		288,345			(36,545)		3,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	9,843	591.94	1,310			189		2,523			(324)		27		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	10,681	590.03	1,446			210		2,773			(357)		29		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	110,566	590.03	14,937			2,137		28,682			(3,699)		297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	572,495	599.01	71,734			10,346		140,104			(17,737)		1,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	1,205,150	599.01	151,126			21,974		295,087			(37,318)		3,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	1,066,518	593.92	139,607			20,136		269,956			(34,520)		2,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	285,615	591.94	38,044			5,532		73,261			(9,394)		773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	671,116	593.92	87,916			12,783		169,957			(21,709)		1,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	1,619,855	604.14	203,454			29,862		379,892			(50,376)		4,406		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	19,412	597.01	2,588			380		4,778			(641)		53		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	720,184	599.01	94,416			13,858		174,940			(23,378)		1,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	09/29/2025	1	575,282	600.24	104,445			15,819		138,222			(31,613)		1,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	1	888,605	606.9	112,764			16,706		203,587			(27,921)		2,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	1	513,047	599.87	65,208			9,674		124,848			(16,168)		1,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	965,970	590.77	127,508			18,994		251,210			(31,658)		2,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	273,130	595.84	34,524			5,143		68,740			(8,572)		746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	62,012	586.9	8,458			1,260		16,526			(2,100)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	148,628	588.81	19,946			2,971		39,136			(4,952)		406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	3,222,553	586.58	422,154			64,456		867,852			(104,528)		8,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	52,974	582.73	7,183			1,113		14,619			(1,774)		148		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	657,462	591.61	82,446			12,588		171,545			(20,414)		1,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	70,642	584.63	9,417			1,449		19,264			(2,328)		197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	235,407	584.63	31,356			4,788		64,163			(7,764)		652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	582,445	586.58	76,359			11,747		156,930			(18,881)		1,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	153,996	584.63	20,543			3,184		42,013			(5,073)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	186,209	591.61	23,388			3,625		48,633			(5,775)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	194,913	582.73	26,372			4,027		53,741			(6,530)		540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	794,554	591.61	99,716			15,341		207,416			(24,657)		2,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	257,126	586.58	33,735			5,229		69,311			(8,330)		718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	1	1,613,251	590.24	202,647			31,692		426,195			(50,180)		4,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	140,352	581.39	18,990			2,970		39,156			(4,702)		394		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	665,042	585.23	87,054			13,613		181,269			(21,555)		1,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	1	833,358	594.34	104,503			16,485		213,096			(25,876)		2,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	1	814,110	588.43	102,334			16,165		218,315			(25,373)		2,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	157,820	579.07	20,927			3,319		44,988			(5,196)		445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	2,063,377	581	269,064			42,679		581,456			(66,805)		5,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	1,014,617	585.98	126,726			20,101		277,412			(31,464)		2,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	138,323	575.4	18,383			3,026		40,628			(4,539)		398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	197,337	573.54	26,621			4,351		58,558			(6,582)		566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	2,400,824	577.32	313,068			50,814		696,735			(77,517)		6,854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	284,498	575.4	37,724			6,123		83,489			(9,341)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	72,633	573.54	9,791			1,589		21,544			(2,424)		207		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	340,617	577.32	44,450			7,266		98,893			(10,991)		977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	849,469	582.27	106,099			17,221		239,402			(26,271)		2,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	257,447	575.4	34,163			5,584		75,583			(8,447)		738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	385,632	577.32	50,402			8,297		112,012			(12,446)		1,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	703,044	582.27	87,951			14,478		198,318			(21,718)		2,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	861,054	582.27	107,632			17,594		242,779			(26,614)		2,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	873,311	583.94	113,967			18,916		241,227			(28,219)		2,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	142,569	582	18,919			3,140		39,843			(4,684)		412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	2,192,667	588.95	273,864			45,456		587,291			(67,810)		6,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	123,346	580.11	16,627			2,760		34,862			(4,117)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	1	1,333,252	591.47	167,190			27,980		350,133			(41,397)		3,870		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	1	694,321	593.65	85,957			14,405		179,166			(21,313)		2,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	67,875	593.87	8,919			1,501		17,269			(2,214)		197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	795,401	595.67	108,567			18,834		200,009			(27,797)		2,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	462,871	601.26	57,072			9,604		112,153			(14,170)		1,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	533,942	606.79	65,034			11,256		123,672			(16,081)		1,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	267,568	606.79	32,617			5,682		62,008			(8,054)		792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	20,474	599.33	2,660			463		4,992			(657)		61		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	35,497	597.69	4,671			809		8,746			(1,155)		105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	94,939	597.69	12,484			2,147		23,380			(3,091)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	643,817	601.15	82,344			14,345		155,092			(20,333)		1,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	192,602	597.69	25,366			4,419		47,477			(6,264)		570		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	557,133	606.79	67,803			11,658		128,974			(16,788)		1,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	156,865	599.33	20,345			3,498		38,213			(5,038)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	1,339,719	601.15	171,216			29,634		322,566			(42,336)		3,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	92,317	599.33	11,983			2,074		22,500			(2,963)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	2,351,832	601.15	300,329			51,638		565,967			(74,363)		6,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	297,693	596.9	39,444			6,926		73,898			(9,767)		885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	35,773	598.54	4,676			821		8,785			(1,158)		106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	1,127,921	600.35	145,163			25,488		273,664			(35,943)		3,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	1,315,535	605.99	161,285			28,319		307,149			(39,935)		3,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2023	07/25/2025	1	916,109	626.87	78,316			3,012		162,959			(22,644)		1,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	1	522,555	605.61	63,804			11,290		122,473			(15,798)		1,559		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	653,805	605.33	79,830			14,146		153,600			(19,793)		1,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	07/28/2025	1	625,040	637.35	45,729			1,982		100,198			(13,201)		866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	800,855	596.7	103,150			18,354		200,385			(25,611)		2,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	15,742	593.26	2,087			371		4,028			(518)		47		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	946,898	602.3	116,184			20,673		228,262			(28,847)		2,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	205,303	594.89	26,854			4,778		51,976			(6,667)		613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	09/23/2025	1	614,630	599.13	78,707			9,737		147,338			(20,858)		1,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	226,918	600.18	29,953			5,506		55,136			(7,396)		690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	364,513	607.65	45,127			8,244		84,118			(11,158)		1,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	9,537	598.54	1,274			231		2,341			(315)		29		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	599,237	602	77,841			14,221		143,762			(19,248)		1,815		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	1,429,345	602	185,529			33,686		342,736			(45,938)		4,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	1,492,339	600.18	196,690			35,713		362,242			(48,702)		4,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	5,554	598.54	743			136		1,364			(184)		17		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	277,163	602	36,031			6,623		66,528			(8,897)		843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	818,254	607.65	101,218			18,378		188,725			(25,062)		2,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	429,168	607.65	53,174			9,774		99,092			(13,130)		1,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	1	332,408	602.02	43,080			7,978		79,820			(10,667)		1,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2025	1	2,115,739	607.67	262,310			48,580		488,715			(64,956)		6,457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	1	242,424	600.19	31,903			5,908		58,927			(7,899)		740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2025	1	1,152,616	617.19	139,351			25,997		244,840			(34,504)		3,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	1	286,311	618.78	34,901			6,520		59,940			(8,654)		877		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	969,433	613.15	123,021			23,077		211,558			(30,544)		2,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	128,824	611.29	16,605			3,115		28,492			(4,123)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	328,989	618.9	39,742			7,455		68,796			(9,867)		1,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	33,607	609.62	4,392			824		7,522			(1,091)		103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	549,846	620.12	73,299			15,475		113,980			(19,904)		1,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	1,382,213	620.12	154,150	23,068		42,778		286,351			(47,946)		4,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	1,618,849	614.35	210,184			40,958		350,518			(52,300)		5,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	729,907	614.35	93,282			17,939		157,951			(23,066)		2,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	140,842	610.81	18,535			3,564		31,265			(4,583)		438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	178,344	620.12	21,740			4,205		36,993			(5,368)		556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	121,120	612.49	15,721			3,023		26,567			(3,887)		376		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	80,412	610.81	10,574			2,022		17,840			(2,618)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	441,900	612.49	57,314			10,958		96,871			(14,191)		1,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	988,373	614.35	126,215			24,132		213,760			(31,252)		3,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	1,341,661	616.37	171,330			33,373		285,457			(42,422)		4,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	33,965	614.5	4,405			858		7,326			(1,091)		106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	1,412,928	622.15	171,953			33,494		287,771			(42,577)		4,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	1	1,733,347	621.91	210,082			41,266		354,051			(52,017)		5,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	943,005	617.71	120,610			23,789		198,329			(29,905)		2,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	683,616	623.51	83,264			16,423		137,563			(20,645)		2,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	1,186,578	618.25	152,238			30,740		248,916			(37,644)		3,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	3,277,836	618.25	420,219			84,391		687,202			(104,049)		10,401		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	1	547,983	624.06	67,073			13,617		110,050			(16,562)		1,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	280,445	616.38	36,514			7,333		59,618			(9,041)		890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	181,248	614.7	23,925			4,805		39,009			(5,924)		575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	556,986	624.06	68,119			13,755		111,787			(16,844)		1,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	1	653,879	617.44	83,500			16,975		138,263			(20,704)		2,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	1	1,645,451	623.24	200,087			40,677		332,997			(49,611)		5,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	1	786,362	624.25	94,599			19,465		157,845			(23,423)		2,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	1	101,271	624.5	11,818			2,435		20,280			(2,930)		326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	1	736,524	625.91	87,646			18,134		145,544			(21,761)		2,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	433,414	622.98	54,307			11,429		87,240			(13,447)		1,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	477,502	629.84	56,536			11,960		91,117			(13,980)		1,556		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	51,793	619.52	6,692			1,423		10,715			(1,652)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	275,189	629.84	32,555			6,851		52,477			(8,061)		894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	3,787,381	625.06	466,605			98,199		750,178			(115,534)		12,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	1,079,117	625.06	133,055			28,146		213,881			(32,900)		3,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	97,220	622.98	12,191			2,579		19,582			(3,015)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	55,928	619.52	7,215			1,518		11,558			(1,786)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	171,606	629.84	20,335			4,324		32,768			(5,021)		561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	1,170,140	625.06	144,395			30,701		232,069			(35,656)		3,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	860,770	622.65	106,305			22,748		174,695			(26,322)		2,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	1,753,269	627.42	207,938			44,497		342,882			(51,487)		5,749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	1	686,518	625.44	80,803			17,402		136,877			(20,007)		2,258		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	1	181,997	624.35	21,457			4,628		36,661			(5,320)		599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	1,528,208	623.78	187,205			40,540		307,109			(46,480)		5,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	42,065	621.71	5,246			1,136		8,588			(1,302)		138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	323,730	628.56	38,071			8,244		62,669			(9,452)		1,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	31,789	623.13	4,025			890		6,422			(995)		106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	2,162,029	625.21	269,173			59,529		429,820			(66,558)		7,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	90,495	623.13	11,466			2,548		18,292			(2,831)		302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	53,600	619.67	6,979			1,536		11,108			(1,728)		178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	1,400,862	625.21	174,267			38,353		278,319			(43,150)		4,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	540,540	630	64,649			14,297		103,481			(15,986)		1,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	1,884,678	625.21	234,831			52,185		374,921			(57,987)		6,297		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	682,551	630	81,565			17,951		130,580			(20,196)		2,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	381,448	623.13	48,253			10,620		77,007			(11,948)		1,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	308,273	630	36,900			8,200		59,055			(9,112)		1,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	2,175,128	625.65	270,368			60,453		431,213			(66,945)		7,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	1,737,729	630.44	208,336			46,598		331,716			(51,596)		5,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	170,049	623.57	21,511			4,810		34,256			(5,326)		570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	28,622	620.1	3,724			833		5,919			(922)		96		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	1	958,680	640.8	112,070			25,246		165,251			(27,787)		3,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	815,773	642.31	97,893			22,144		137,412			(24,305)		2,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	270,345	647.22	31,144			7,045		43,582			(7,733)		909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	308,007	640.17	37,638			8,514		52,853			(9,345)		1,035		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	15,863	636.61	1,996			451		2,806			(495)		53		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	2,611,618	640.14	314,961			72,350		450,779			(77,986)		8,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	1,548,187	645.04	179,280			41,183		256,010			(44,391)		5,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,634,518	645.04	189,441			43,717		270,498			(46,843)		5,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,499,110	640.14	180,943			41,756		258,944			(44,741)		5,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	133,287	638.01	16,977			4,678		23,460			(4,993)		455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	208,391	634.46	26,341			6,051		37,729			(6,522)		707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	41,640	634.46	5,267			1,216		7,543			(1,302)		142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	372,351	645.04	43,193			10,013		61,669			(10,666)		1,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	649,523	640.14	78,462			18,190		112,276			(19,375)		2,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	210,676	638.01	25,892			5,975		37,056			(6,402)		717		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	37,284	638.01	4,579			1,052		6,553			(1,134)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	822,899	647.45	95,621			22,298		132,993			(23,676)		2,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	333,627	640.39	41,103			9,585		57,376			(10,177)		1,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	18,721	636.83	2,374			554		3,319			(588)		64		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	853,682	642.53	103,296			24,088		144,126			(25,577)		2,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	1	931,734	651.21	108,174			25,374		144,753			(26,785)		3,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	1	565,164	644.6	65,163			15,306		94,181			(16,157)		1,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	1,260,829	649.75	144,239			34,067		198,998			(35,812)		4,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	22,338	639.09	2,792			659		3,873			(693)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	1,266,661	644.81	150,986			35,661		209,021			(37,488)		4,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	573,593	649.55	65,619			15,796		91,022			(16,225)		1,992		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	1,225,989	642.47	148,712			35,642		207,028			(36,822)		4,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	3,219,050	644.62	383,711			91,964		533,505			(95,009)		11,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	142,258	638.9	17,782			4,280		24,786			(4,397)		494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	1,342,941	644.62	160,213			38,566		222,743			(39,615)		4,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/24/2025	1	1,212,819	644.62	144,811			35,009		201,318			(35,758)		4,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	170,001	642.47	20,638			4,968		28,729			(5,103)		590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	65,457	638.9	8,176			1,959		11,396			(2,024)		227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	827,650	649.55	94,600			22,673		131,228			(23,424)		2,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	1	825,721	651.94	94,710			23,125		128,042			(23,451)		2,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	1	2,625,739	653.37	299,072			73,125		400,908			(74,153)		9,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	1	332,533	654.18	37,909			9,320		50,328			(9,412)		1,164		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	71,432	643.56	8,643			2,164		12,002			(2,137)		253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	2,923,131	645.71	347,268			86,578		481,650			(85,986)		10,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	15,590	639.98	1,943			486		2,701			(480)		55		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	1,161,656	645.71	138,121			34,578		191,558			(34,153)		4,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	425,813	650.65	48,585			12,163		67,176			(12,014)		1,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	226,215	639.98	28,164			7,022		39,160			(6,974)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	229,214	643.56	27,712			6,909		38,483			(6,862)		809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	103,786	643.56	12,568			3,159		17,451			(3,104)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	194,596	650.65	22,223			5,586		30,725			(5,487)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	507,370	650.65	57,840			14,420		79,976			(14,322)		1,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	862,419	645.71	102,628			25,798		142,326			(25,342)		3,062		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2024	01/02/2026	1	1,811,452	650.48	210,677			53,979		287,037			(52,665)		6,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	1	785,323	643.37	90,940			23,110		133,968			(22,548)		2,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	227,165	634.68	28,327			7,228		41,721			(7,033)		811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	125,237	642.59	14,628			3,733		21,536			(3,632)		447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	415,463	636.42	51,060			13,029		75,233			(12,678)		1,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	173,604	632.05	22,117			5,644		32,565			(5,491)		620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	66,389	637.7	8,073			2,060		11,896			(2,004)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	1,767,717	637.45	217,606			56,272		317,554			(53,881)		6,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817EST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	693,421	638.74	84,459			21,841		123,248			(20,912)		2,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	84,114	635.71	10,506			2,727		15,338			(2,598)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	167,982	643.63	19,671			5,127		28,691			(4,857)		608		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	379,961	643.63	44,417			11,486		64,798			(10,998)		1,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	99,870	633.07	12,753			3,324		18,614			(3,149)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	107,192	633.07	13,667			3,534		19,951			(3,384)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	1,629,105	637.45	200,869			52,353		293,066			(49,601)		5,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	105,200	635.71	13,150			3,427		19,195			(3,247)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	1,221,975	643.63	142,971			37,118		208,556			(35,352)		4,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	297,419	637.45	36,642			9,513		53,466			(9,060)		1,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	355,210	635.71	44,330			11,464		64,724			(10,976)		1,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	480,286	638.74	58,595			15,272		85,488			(14,469)		1,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	197,539	640.98	24,594			6,444		34,250			(6,090)		716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	1,298,783	648.96	151,438			39,677		210,160			(37,497)		4,710		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	559,264	642.73	68,622			17,979		95,541			(16,991)		2,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	138,760	644.03	16,845			4,414		23,443			(4,171)		503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/09/2026	1	1,707,168	645.46	199,227			52,471		286,630			(49,330)		6,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	1	1,513,901	646.85	176,369			46,515		250,586			(43,730)		5,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	1,078,450	638.22	131,571			34,892		192,827			(32,667)		3,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	468,714	644.4	54,324			14,406		79,551			(13,488)		1,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	53,702	639.5	6,482			1,719		9,500			(1,609)		195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	2,054,864	639.59	247,406			66,452		363,259			(61,259)		7,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	516,441	645.79	59,132			16,002		86,759			(14,602)		1,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	404,133	639.59	48,779			13,249		71,597			(12,029)		1,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	604,896	640.88	72,225			19,617		106,022			(17,810)		2,233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	261,705	639.59	31,562			8,541		46,331			(7,794)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	534,241	640.88	63,628			17,090		93,432			(15,755)		1,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	357,798	645.79	41,004			11,137		60,155			(10,111)		1,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	716,771	645.79	81,927			22,005		120,225			(20,286)		2,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	590,766	637.85	72,369			19,656		106,172			(17,846)		2,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	179,333	637.85	21,915			5,886		32,162			(5,426)		657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	326,454	639.59	39,338			10,605		57,752			(9,727)		1,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	182,684	637.85	22,342			6,023		32,785			(5,525)		671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	353,241	635.2	44,120			11,850		64,726			(10,924)		1,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	144,484	638.75	17,555			4,750		25,756			(4,335)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	486,732	645.79	55,682			15,012		81,704			(13,768)		1,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	88,458	640.88	10,544			2,843		15,482			(2,607)		325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	1	2,785,709	641.79	320,453			87,478		487,955			(79,348)		10,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2024	07/31/2025	1	791,853	633.13	81,472			4,372		132,353			(26,286)		1,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	1	729,744	637.49	85,161			23,279		133,329			(21,115)		2,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	1	523,465	639.02	60,774			16,681		94,231			(15,089)		1,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	232,762	634.44	31,437			11,698		43,194			(10,389)		870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	299,742	645.02	35,070			9,639		50,829			(8,719)		1,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	574,160	637.08	71,942			20,061		104,316			(17,789)		2,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	2,070,597	638.82	255,926			71,617		371,171			(63,196)		7,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	2,053,629	638.82	253,623			70,722		367,868			(62,713)		7,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	73,511	634.44	9,380			2,578		13,605			(2,332)		272		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	279,933	637.08	34,964			9,610		50,718			(8,693)		1,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	2,216,488	638.82	272,850			74,996		395,914			(67,838)		8,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	255,860	640.11	31,266			8,718		45,349			(7,731)		956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	299,952	640.11	36,684			10,266		53,203			(9,058)		1,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	655,437	645.02	77,014			21,551		111,576			(19,017)		2,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2024	08/15/2025	1	1,151,505	620.34	153,679			12,154		223,916			(48,714)		2,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	1,030,929	647.17	120,516			33,890		171,847			(29,840)		3,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	105,385	640.95	12,973			3,648		18,515			(3,212)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	413,708	639.21	51,631			14,519		73,735			(12,784)		1,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	670,138	642.25	81,623			22,953		116,473			(20,210)		2,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	1	1,319,363	648.48	154,629			43,695		217,158			(38,287)		4,968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	08/05/2025	1	594,631	621.59	76,129			4,784		112,546			(24,650)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	09/19/2025	1	509,087	602.5	81,708			10,858		118,299			(24,485)		1,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	10/06/2025	1	265,747	591.11	47,790			7,489		68,322			(13,929)		689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	11/25/2025	1	73,233	616.38	10,763			2,365		15,578			(2,903)		233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	456,446	646.04	53,404			15,112		77,021			(13,241)		1,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	58,651	641.84	7,443			2,115		10,152			(1,848)		221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	345,606	652.54	40,194			11,421		54,540			(9,980)		1,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	508,439	646.28	62,284			17,697		84,765			(15,464)		1,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	348,056	646.92	42,915			12,421		57,877			(10,597)		1,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	54,267	642.48	6,930			1,999		9,362			(1,714)		206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	578,417	645.16	72,244			20,769		97,490			(17,888)		2,194		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	262,333	646.92	32,319			9,323		43,589			(7,992)		997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	718,247	653.19	83,963			24,138		112,866			(20,790)		2,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	473,792	648.23	57,708			16,590		77,781			(14,289)		1,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	75,879	642.48	9,682			2,783		13,081			(2,397)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	141,319	646.07	17,509			5,034		23,634			(4,335)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2024	01/26/2026	1	1,922,477	646.92	240,224			69,550		319,184			(59,924)		7,291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	958,982	645.16	119,873			34,579		161,756			(29,641)		3,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	63,353	645.16	7,925			2,294		10,694			(1,957)		241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	291,592	653.19	34,145			9,883		45,899			(8,432)		1,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	945,599	653.19	110,635			31,914		148,718			(27,356)		3,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	1,929,628	650.26	236,572			68,797		310,379			(58,577)		7,370		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	249,434	645.79	31,678			9,212		41,695			(7,844)		953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	19,690	648.49	2,448			712		3,216			(606)		75		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	1,941,204	656.56	225,956			65,710		295,126			(55,948)		7,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2026	1	343,824	656.68	40,227			11,754		52,254			(9,961)		1,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	1	708,509	647.85	81,620			23,881		118,032			(20,237)		2,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	14,254	643.73	1,785			524		2,434			(443)		55		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	107,229	646.42	13,136			3,859		17,900			(3,261)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	383,698	654.47	44,010			12,930		59,695			(10,927)		1,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	658,103	648.38	79,367			23,318		108,027			(19,706)		2,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	59,361	648.83	7,592			2,270		9,668			(1,875)		230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	1,209,225	653.51	148,735			44,191		188,723			(36,828)		4,662		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	115,798	648.83	14,787			4,393		18,829			(3,661)		446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	469,560	653.51	57,850			17,299		73,406			(14,285)		1,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,294,990	653.51	159,413			47,517		202,276			(39,418)		5,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	678,213	659.65	79,487			23,693		100,196			(19,654)		2,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	7,123	651.53	892			267		1,133			(220)		28		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	917,980	659.65	107,496			31,938		135,496			(26,617)		3,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	437,074	659.65	51,269			15,331		64,630			(12,660)		1,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	14,602	648.83	1,866			556		2,377			(461)		56		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	409,233	651.53	51,154			15,198		64,996			(12,666)		1,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	214,847	643.91	27,092			8,139		36,939			(6,708)		834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	2,034,281	651.92	240,452			72,235		326,594			(59,537)		7,897		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	556,576	645.86	69,127			20,766		94,138			(17,116)		2,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	1	1,639,830	653.77	192,188			57,999		258,495			(47,587)		6,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	1	1,137,908	656.71	133,477			40,336		173,921			(33,095)		4,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	612,939	657.26	72,204			21,910		93,143			(17,927)		2,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	118,448	646.48	15,221			4,619		19,782			(3,779)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	313,663	649.17	39,427			11,964		51,197			(9,789)		1,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	1,411,335	651.15	174,723			53,019		226,460			(43,381)		5,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	591,919	657.54	70,202			21,601		89,997			(17,359)		2,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	172,339	657.54	20,457			6,314		26,226			(5,051)		678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	771,586	657.54	91,433			28,046		117,212			(22,639)		3,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	1,537,552	649.45	194,808			60,126		251,246			(48,104)		6,049		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2024	02/09/2026	1	2,488,810	651.42	316,497			97,870		399,186			(79,026)		9,749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	77,266	646.75	9,983			3,062		12,899			(2,472)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	247,698	649.45	31,334			9,641		40,444			(7,748)		972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	1,472,554	651.42	183,480			56,455		236,375			(45,369)		5,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	489,754	651.42	61,072			18,849		78,678			(15,081)		1,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	221,497	649.45	27,997			8,588		36,138			(6,932)		868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	773,563	653.24	96,077			29,785		122,066			(23,789)		3,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	262,151	651.27	33,083			10,256		42,086			(8,192)		1,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	3,266,833	659.38	386,140			119,709		487,940			(95,610)		12,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	1	2,333,097	651.85	280,672			87,397		377,265			(69,496)		9,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2024	10/02/2025	1	150,062	590.47	29,324			4,591		38,579			(8,905)		381		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2024	12/12/2025	1	604,912	632.18	88,125			21,839		113,621			(23,994)		2,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	1	438,998	656.25	52,504			16,371		67,828			(13,018)		1,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2024	10/13/2025	1	197,907	591.94	40,294			6,973		50,714			(12,035)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	1	1,383,630	661.85	165,621			51,928		201,424			(41,121)		5,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	08/27/2025	1	495,716	608.78	83,001			8,562		107,563			(26,980)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	19,289	647.98	2,540			807		3,200			(628)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	93,560	650.68	12,022			3,775		15,122			(2,989)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	478,401	652.66	60,853			19,449		76,379			(15,006)		1,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	709,481	650.68	91,523			29,081		115,036			(22,631)		2,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	724,199	658.78	87,266			27,399		108,948			(21,697)		2,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	302,340	658.78	36,583			11,658		45,684			(9,033)		1,208		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	1,111,999	652.66	141,335			45,041		177,394			(34,900)		4,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	333,824	658.78	40,359			12,824		50,397			(9,980)		1,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	24,024	647.98	3,169			1,013		3,992			(781)		96		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	352,672	650.68	45,565			14,563		57,273			(11,236)		1,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	4,971	647.98	655			209		826			(162)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	89,436	647.98	11,743			3,687		14,793			(2,920)		353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	722,047	652.66	91,700			29,137		115,093			(22,674)		2,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	1,799,353	658.78	218,082			69,702		272,121			(53,778)		7,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	3,016,769	652.66	381,621			119,817		479,311			(94,881)		11,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2024	09/12/2025	1	210,879	625.26	30,059			3,863		39,489			(9,545)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2024	10/10/2025	1	222,655	592.41	43,715			7,408		56,753			(13,231)		589		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	1	875,156	658.39	104,756			33,625		133,014			(25,938)		3,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2024	09/17/2025	1	468,231	624.14	66,677			9,652		89,739			(22,314)		1,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2024	10/03/2025	1	293,503	587.43	60,908			9,737		77,613			(18,685)		749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2024	10/08/2025	1	229,097	598.17	43,988			7,344		56,286			(13,381)		600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	1	543,644	660.08	65,509			21,057		81,170			(16,243)		2,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2024	09/11/2025	1	340,094	620.44	54,958			7,028		66,731			(17,544)		760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	2,331,346	666.46	282,559			91,198		324,933			(70,155)		9,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	576,335	660.26	73,247			23,651		85,087			(18,194)		2,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	1,136,880	666.61	137,676			45,010		158,810			(34,043)		4,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2024	02/25/2026	1	36,932	655.68	5,151			1,729		5,703			(1,306)		150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	2,269,808	660.41	288,266			93,974		335,473			(71,376)		9,164		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	161,446	658.41	20,843			6,814		24,317			(5,154)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	1,410,722	660.41	179,444			58,830		208,873			(44,310)		5,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	199,610	658.41	25,790			8,455		30,091			(6,368)		809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	183,876	666.61	22,286			7,306		25,710			(5,503)		746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	108,563	655.68	14,298			4,661		16,739			(3,540)		438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	466,017	658.41	60,116			19,598		70,130			(14,885)		1,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	608,832	666.61	73,669			24,016		84,965			(18,241)		2,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	813,048	660.41	103,338			33,784		120,274			(25,552)		3,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2024	10/09/2025	1	243,173	592.77	50,252			8,546		61,771			(15,416)		640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	345,038	655.84	44,682			14,710		53,465			(11,064)		1,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	36,189	653.12	4,788			1,576		5,742			(1,185)		147		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	2,885,656	664.01	350,607			115,426		415,418			(86,812)		11,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	440,612	657.83	56,178			18,495		67,084			(13,910)		1,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2024	07/21/2025	1	122,277	621.2	18,630			733		22,932			(6,612)		147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2024	08/15/2025	1	178,570	614.57	29,875			2,522		36,717			(10,107)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2024	10/06/2025	1	165,423	589.19	35,271			5,848		43,054			(10,876)		429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	1	1,662,905	665.88	201,877			66,738		234,812			(49,986)		6,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2024	09/10/2025	1	116,893	616.91	19,507			2,482		23,912			(6,305)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	1	1,724,901	666.17	208,540			69,036		242,796			(51,707)		7,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,204,147	663.86	151,963			51,142		173,003			(37,576)		4,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	1,138,003	663.12	144,362			48,205		164,003			(36,014)		4,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	297,032	661.11	38,287			12,885		43,754			(9,467)		1,219		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,801,309	669.35	217,598			73,032		245,620			(53,879)		7,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	2,533,935	663.86	318,769			106,110		362,711			(79,254)		10,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	727,514	669.35	87,666			29,181		98,904			(21,796)		2,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	271,643	661.11	34,906			11,619		39,871			(8,679)		1,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	184,881	669.35	22,352			7,522		25,235			(5,527)		759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,148,407	663.86	144,814			48,603		164,843			(35,857)		4,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	125,317	659.31	16,329			5,435		18,696			(4,060)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	1	1,675,498	661.61	210,666			72,002		246,768			(52,830)		6,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	1	299,850	667.08	36,402			12,301		41,996			(9,026)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2026	1	2,327,787	664.45	280,731			95,248		335,696			(69,606)		9,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	1	1,115,195	666.92	134,381			45,778		156,764			(33,319)		4,605		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	280,588	662.05	35,971			12,305		41,038			(8,931)		1,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	987,917	664.8	123,984			42,411		140,912			(30,783)		4,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	563,571	670.29	67,741			23,172		76,355			(16,819)		2,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	337,878	670.81	40,410			13,842		45,515			(10,047)		1,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	847,859	665.31	106,322			36,804		120,719			(26,290)		3,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	71,992	660.75	9,316			3,191		10,644			(2,316)		297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	803,330	670.81	96,400			33,369		108,653			(23,837)		3,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	3,907,668	665.31	488,068			167,183		554,297			(121,347)		16,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	69,822	662.56	8,930			3,083		10,184			(2,211)		290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	83,289	660.75	10,803			3,730		12,347			(2,675)		346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	2,585,525	670.81	310,004			107,030		349,348			(76,759)		10,742		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	415,294	662.56	52,992			18,152		60,409			(13,175)		1,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	2,925,857	665.31	366,317			126,473		416,196			(90,702)		12,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	511,367	665.41	64,074			22,268		72,804			(15,887)		2,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	178,318	670.91	21,398			7,436		24,118			(5,306)		744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	36,896	660.84	4,789			1,664		5,474			(1,187)		154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	1	3,715,395	673.29	449,563			156,853		489,969			(111,467)		15,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	1	2,016,189	674.28	244,299			85,642		263,230			(60,623)		8,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	1,331,604	663.7	169,780			59,716		193,408			(42,154)		5,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	55,480	660.95	7,223			2,541		8,259			(1,793)		232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	505,775	669.18	61,755			21,721		69,843			(15,333)		2,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	1,229,539	661.82	157,012			55,301		182,136			(39,037)		5,149		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	20,931	659.09	2,738			972		3,185			(678)		88		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	773,340	659.09	100,921			35,545		117,370			(25,092)		3,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	35,974	657.28	4,759			1,676		5,546			(1,183)		151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	2,474,798	667.29	304,629			108,135		349,797			(75,447)		10,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	866,398	661.82	111,072			39,516		128,799			(27,465)		3,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	1,483,888	661.82	190,086			67,458		220,399			(47,066)		6,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	918,834	667.29	112,465			39,611		129,501			(27,962)		3,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	73,082	659.09	9,566			3,403		11,130			(2,365)		308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	59,518	657.28	7,892			2,801		9,199			(1,954)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	501,446	667.29	61,578			21,907		70,943			(15,226)		2,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	201,731	663.84	26,447			9,445		29,268			(6,557)		853		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	795,564	666.6	102,150			36,482		112,570			(25,328)		3,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	5,820	662.03	774			276		858			(192)		25		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	343,225	672.11	42,217			15,077		46,137			(10,467)		1,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2026	1	2,404,326	673.49	294,530			105,594		318,638			(73,027)		10,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	1	602,690	678.48	73,588			26,484		75,628			(18,246)		2,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	3,580	670.7	470			170		483			(117)		15		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	210,316	672.54	27,236			9,843		27,848			(6,762)		893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	429,070	680.91	52,132			18,839		52,376			(12,944)		1,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	1,567,923	675.33	198,813			71,847		202,150			(49,362)		6,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	922,586	671.21	116,615			42,507		124,828			(28,875)		3,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	133,088	668.43	17,142			6,203		18,425			(4,262)		565		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	61,991	666.6	8,096			2,930		8,727			(2,013)		263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	369,157	668.43	47,658			17,372		51,249			(11,800)		1,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,066,804	676.75	129,190			47,091		136,922			(31,988)		4,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	460,903	676.75	55,861			20,411		59,218			(13,813)		1,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	1,079,934	676.75	130,456			47,209		138,173			(32,435)		4,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	2,952,208	671.21	372,273			134,718		398,280			(92,557)		12,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	1,206,843	671.21	152,666			55,782		163,447			(37,749)		5,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	1	455,671	674.56	55,364			20,305		60,047			(13,727)		1,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2026	1	2,685,055	674.14	326,771			120,295		355,823			(81,021)		11,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	901,235	682	109,391			40,439		109,506			(27,127)		3,876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	1,646,735	683.88	200,688			74,990		196,504			(49,634)		7,121		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	1,684,098	678.27	214,217			80,037		212,343			(52,969)		7,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	309,923	673.62	40,724			15,110		40,726			(10,111)		1,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	50,245	675.47	6,527			2,439		6,508			(1,614)		217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	446,459	675.47	57,861			21,468		57,649			(14,366)		1,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	79,011	683.88	9,639			3,610		9,439			(2,380)		342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	4,089,259	678.27	517,246			191,966		513,974			(128,462)		17,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	1,245,549	683.88	151,459			56,196		148,125			(37,605)		5,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	546,470	678.27	69,566			26,051		68,976			(17,178)		2,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS870SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	160,941	661.65	21,357			9,681		25,373			(5,274)		766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS870SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	1,848,277	662.12	244,527			110,843		290,274			(60,381)		8,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	843,991	674.22	110,563			54,370		120,297			(27,414)		4,185		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	2,378,463	662.75	308,724			147,540		375,927			(76,757)		11,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	163,427	670.33	21,229			10,321		24,122			(5,278)		804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	221,919	663.02	28,738			13,734		35,000			(7,145)		1,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	96,932	672.07	13,047			6,479		14,066			(3,239)		482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	98,424	670.57	12,933			6,297		14,459			(3,220)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	411,918	663.02	53,549			25,745		65,167			(13,241)		2,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	169,417	665.01	22,668			10,975		26,179			(5,620)		833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	179,801	681.03	22,367			10,999		24,168			(5,546)		892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	110,080	665.94	14,773			7,182		16,848			(3,673)		541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	375,636	661.14	49,359			23,588		60,142			(12,272)		1,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	131,539	675.48	17,258			8,569		18,547			(4,285)		654		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	1,406,234	681.13	175,779			86,924		189,175			(43,584)		6,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	219,029	678.41	27,357			13,678		30,397			(6,764)		1,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	199,585	654.31	26,186			11,079		33,212			(6,475)		918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	487,132	674.59	64,350			31,953		69,202			(15,977)		2,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	621,899	671.63	81,780			40,890		91,393			(20,221)		3,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	86,528	647.8	11,742			4,923		15,186			(2,915)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	427,585	669.15	53,622			23,085		62,195			(13,371)		1,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	1,461,849	668.51	190,917			84,298		213,950			(47,272)		6,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	207,404	662.3	27,481			11,805		31,952			(6,833)		959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	458,637	666.89	60,632			26,771		68,058			(15,013)		2,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	2,035,250	663.91	267,432			115,716		310,339			(66,127)		9,469		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	75,228	659.82	10,193			4,411		11,867			(2,520)		350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	406,314	665.29	50,667			21,506		61,352			(12,563)		1,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	1,067,247	673.06	132,445			58,093		150,060			(32,884)		4,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	230,818	668.04	30,283			13,395		33,947			(7,488)		1,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	769,824	663.91	101,078			43,657		117,288			(25,027)		3,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	3,012,416	668.51	392,518			172,404		439,756			(97,590)		14,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	81,786	664.4	10,992			4,828		12,364			(2,733)		382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	339,147	671.15	42,359			18,794		48,846			(10,503)		1,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	603,992	665.18	78,942			35,025		91,542			(19,573)		2,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	264,669	653.19	35,016			14,787		44,410			(8,670)		1,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	1,954,824	673.79	255,691			98,694		261,501			(63,397)		8,591		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/22/2026	1	1,305,400	670.99	161,591			72,268		188,650			(40,123)		6,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N5Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	04/23/2026	1	2,812,520	658.64	359,287			146,152		448,967			(89,118)		12,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	1,128,452	660.65	140,492			58,991		177,726			(34,930)		5,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	831,705	665.24	111,698			52,301		127,314			(27,771)		4,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/14/2026	1	4,130,805	670.22	516,238			224,817		597,480			(128,008)		19,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,743,723	649.35	233,310			95,577		302,480			(57,927)		7,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	103,715	666.6	13,524			5,932		15,422			(3,358)		485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	1,305,206	669.62	169,807			65,167		182,184			(42,045)		5,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	246,114	659.53	33,521			15,517		39,619			(8,311)		1,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	65,469	661.41	8,583			4,102		10,459			(2,134)		319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	607,529	669.53	76,063			34,880		89,637			(18,911)		2,901		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	2,781,767	661.58	354,675			139,528		427,685			(87,820)		12,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	931,032	669.24	119,451			46,627		131,938			(29,658)		4,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	207,755	653.1	26,676			10,810		34,979			(6,614)		935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	2,504,540	653.64	334,607			137,263		417,033			(83,192)		11,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	827,022	674.51	102,881			45,188		114,555			(25,579)		3,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	1,144,944	667.07	148,728			65,235		169,573			(36,927)		5,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2026	1	2,192,934	652.73	283,327			117,923		372,710			(70,250)		10,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	348,185	666.85	46,309			21,785		52,720			(11,466)		1,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	1,864,460	664.75	241,448			91,710		272,889			(60,030)		8,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	1,020,959	648.33	135,992			55,107		178,562			(33,718)		4,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	153,579	648.04	20,749			8,500		26,917			(5,152)		694		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2024	09/09/2025	1	86,911	607.66	13,560			1,865		19,059			(4,803)		192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	56,823	660.01	7,597			3,626		9,167			(1,886)		277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	3,607,932	654.77	471,132			197,839		596,403			(117,163)		16,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	83,227	655.54	11,061			5,044		13,930			(2,742)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	310,049	660.98	39,934			16,566		48,598			(9,902)		1,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	2,281,835	668.06	287,055			129,036		339,624			(71,369)		10,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	101,291	645.42	13,958			5,522		17,987			(3,461)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	538,654	662.12	71,156			32,201		84,530			(17,595)		2,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	1,019,986	663.21	135,148			62,562		159,377			(33,509)		4,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	1,217,280	644.89	162,507			65,495		219,538			(40,238)		5,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	144,292	664.71	18,931			8,399		21,955			(4,694)		680		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	122,904	659.49	16,617			7,620		19,707			(4,131)		587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	266,085	662.83	35,203			16,248		41,649			(8,705)		1,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	3,553,822	662.77	444,595	22,087		212,425		548,480			(113,034)		16,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	1,514,418	668.36	198,389			92,764		225,361			(49,257)		7,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	1	2,527,414	673.51	314,916			140,155		355,673			(78,082)		11,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	228,885	668.72	28,634			12,429		33,584			(7,100)		1,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	296,701	669.87	37,236			16,112		42,991			(9,207)		1,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	207,953	661.49	27,949			12,400		32,500			(6,930)		980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	585,782	661.58	74,804			29,490		90,137			(18,497)		2,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	141,958	663.01	19,093			7,453		21,257			(4,741)		626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	503,620	673.18	66,025			32,559		72,588			(16,370)		2,501		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	309,483	667.62	40,759			19,058		46,342			(10,120)		1,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	1,956,956	656.75	259,101			101,930		313,441			(64,155)		8,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	1	1,578,644	672.18	195,120			85,231		223,994			(48,379)		7,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	212,025	655.91	28,708			13,053		35,167			(7,118)		1,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	204,063	652.06	27,916			10,912		33,899			(6,941)		900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	242,827	669.26	31,665			15,288		36,190			(7,851)		1,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	1,600,048	677.96	198,726			96,752		220,716			(49,476)		7,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2024	09/25/2025	1	220,173	598.05	38,324			6,278		53,144			(13,162)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	50,127	672.43	6,622			2,556		6,790			(1,642)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	1,526,491	650.07	203,023			80,317		261,289			(50,339)		6,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	233,611	668.28	30,743			11,824		33,039			(7,602)		1,025		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	359,227	662.01	47,059			22,624		57,290			(11,636)		1,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	258,255	676.5	33,625			16,696		36,096			(8,349)		1,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	156,031	678.74	19,660			7,589		19,920			(4,875)		686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	1,830,202	664.35	243,600			95,088		270,876			(60,482)		8,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	271,082	658.45	35,051			14,492		43,528			(8,667)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2024	04/17/2026	1	1,017,690	649.81	132,725			53,294		176,172			(33,091)		4,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	1	1,287,026	676.67	160,492			60,709		167,058			(39,848)		5,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	285,086	668.28	37,489			14,387		40,282			(9,282)		1,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	23,111	666.35	3,092			1,503		3,525			(769)		114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	105,534	670.57	13,920			6,826		15,568			(3,442)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	512,142	668.25	67,295			32,491		76,971			(16,686)		2,515		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S9N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	188,585	663.34	25,742			12,164		29,428			(6,383)		917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N9V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	65,308	647.02	8,790			3,562		11,540			(2,180)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	162,808	672.48	21,849			10,849		23,543			(5,425)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	1	2,044,034	649.54	261,636			104,223		354,733			(64,871)		9,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	460,857	668.99	60,188			29,059		68,839			(14,923)		2,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	426,693	673.33	56,281			27,677		61,274			(13,955)		2,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	1,607,946	676.08	199,868			97,173		226,051			(49,692)		7,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	1,841,130	668.7	228,116			109,017		277,130			(56,716)		8,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	154,408	672.19	20,119			9,866		22,470			(4,975)		765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	2,079,262	677.96	259,076			126,865		287,847			(64,149)		10,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	144,091	670.29	18,962			9,232		21,216			(4,721)		709		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	3,675,192	644.89	489,536			196,085		661,475			(121,711)		16,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	47,012	664.88	6,333			3,057		7,264			(1,570)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	286,292	643.6	38,621			15,565		52,153			(9,563)		1,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	713,999	650.24	95,105			39,878		122,939			(23,613)		3,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	51,550	648.76	6,923			2,739		8,917			(1,717)		229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	2,508,012	675.58	326,042			122,713		326,716			(80,840)		10,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	156,004	668.19	20,951			10,274		23,468			(5,181)		773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	152,956	662.75	19,900			9,553		24,232			(4,927)		749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	217,781	674.55	27,310			10,504		29,077			(6,753)		955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	1,193,045	660.65	148,892			62,875		188,344			(36,867)		5,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	1,140,075	653.64	152,770			63,041		190,262			(37,827)		5,177		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	576,971	669.62	75,122			28,893		80,610			(18,575)		2,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	81,036	675.24	10,535			5,181		11,451			(2,612)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	1,201,179	663.57	158,075			72,958		186,885			(39,087)		5,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	164,638	662.75	22,523			10,546		25,721			(5,600)		794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	1,456,000	643.77	196,269			78,508		264,284			(48,731)		6,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	2,485,946	674.55	311,489			119,540		331,588			(77,127)		10,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	402,855	658.04	54,708			24,592		65,149			(13,602)		1,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	309,538	672.65	40,333			20,139		45,068			(9,987)		1,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	249,170	656.93	32,915			15,073		41,161			(8,172)		1,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	497,878	662.47	66,367			30,722		78,264			(16,455)		2,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	52,319	668.97	7,094			2,738		7,314			(1,759)		230		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	390,656	674.22	51,293			19,305		51,549			(12,718)		1,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	197,584	674.36	24,718			11,558		27,936			(6,137)		953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	29,351	661.08	3,957			1,755		4,602			(981)		138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/02/2024	04/02/2026	1	1,673,679	676.06	209,210			79,028		218,715			(51,873)		7,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	53,096	661.14	6,993			3,357		8,520			(1,731)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2024	04/24/2026	1	1,819,604	660.37	233,273			95,168		285,765			(57,839)		8,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/15/2026	1	1,735,469	668.7	216,098			103,748		261,875			(53,514)		8,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	5,168	664.4	696			307		783			(172)		24		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	2,295,829	662.12	302,361			135,916		359,151			(75,175)		10,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	284,975	669.16	36,078			16,701		42,379			(8,945)		1,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	61,100	667.64	8,065			3,894		9,229			(2,000)		300		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	1,208,435	645.07	161,326			64,530		217,154			(40,055)		5,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	78,097	651.46	10,809			4,484		13,232			(2,680)		356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	51,534	650.74	6,952			2,941		8,822			(1,719)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	636,198	678.41	79,143			39,353		87,980			(19,677)		3,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	370,297	666.11	49,583			23,361		56,458			(12,260)		1,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	147,305	664.65	19,842			9,278		22,607			(4,926)		711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	379,752	654.83	51,267			21,267		62,622			(12,711)		1,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	83,412	650.74	11,211			4,707		14,240			(2,787)		381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/04/2026	1	3,736,382	670.39	470,883			218,678		549,363			(116,770)		18,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	71,503	652.32	9,682			3,995		12,060			(2,397)		325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	212,247	664.25	28,675			13,408		32,681			(7,119)		1,024		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	695,817	660.51	92,752			41,694		110,292			(23,061)		3,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	219,044	673.03	27,797			13,135		31,530			(6,892)		1,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	1,021,346	669.87	127,668			54,841		147,475			(31,742)		4,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	208,202	667.37	27,524			13,289		31,519			(6,825)		1,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	278,999	644.7	38,669			15,841		50,182			(9,601)		1,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	150,412	657.47	19,869			8,919		24,592			(4,933)		711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	656,575	666.85	87,456			41,205		99,495			(21,625)		3,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	93,334	658.9	12,227			5,190		14,869			(3,032)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	362,603	672.65	47,320			23,660		52,838			(11,701)		1,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	226,918	661.59	29,953			12,849		35,204			(7,437)		1,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/01/2026	1	1,651,318	669.53	207,001			95,689		244,264			(51,422)		7,922		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	92,845	661.14	12,237			5,883		14,910			(3,026)		455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	397,008	654.77	51,889			21,912		65,771			(12,848)		1,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	175,219	669.53	22,025			10,165		25,940			(5,446)		842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	338,408	670.75	44,738			22,338		50,054			(11,077)		1,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	124,294	661.13	16,655			7,916		19,842			(4,130)		606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	611,600	663.3	76,939			35,233		95,962			(19,103)		2,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	104,710	660.51	14,000			6,336		16,649			(3,462)		498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	2,923,712	663.57	384,176			177,027		454,523			(95,124)		14,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	20,720	670.29	2,737			1,340		3,061			(678)		102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	197,783	674.32	26,028			12,871		28,210			(6,454)		983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	359,334	661.6	48,187			22,306		56,886			(11,948)		1,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	39,263	650.74	5,289			2,233		6,717			(1,310)		180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	270,714	674.51	33,812			14,955		37,636			(8,361)		1,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	2,620,328	672.38	341,429			169,771		381,427			(84,888)		13,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	371,055	665.24	50,018			23,566		56,982			(12,368)		1,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	1	131,626	663.69	17,440			8,097		20,465			(4,324)		634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	80,854	662.75	11,101			5,230		12,671			(2,745)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	545,211	668.44	71,804			34,910		81,748			(17,852)		2,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	53,224	654.28	7,207			3,235		8,926			(1,789)		252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	231,050	666.21	30,545			14,223		35,080			(7,573)		1,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	2,960,455	649.64	381,011			153,557		514,430			(94,341)		13,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	330,319	662.36	43,404			20,714		52,299			(10,777)		1,610		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	180,326	665.46	23,713			10,401		27,077			(5,888)		843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	2,584,868	657.94	340,427			152,816		421,034			(84,523)		12,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	317,507	652.32	42,863			17,583		53,434			(10,657)		1,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	681,050	670.06	88,605			43,078		100,749			(22,029)		3,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	2,810,233	661.89	355,775			162,249		446,980			(88,213)		13,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	416,994	666.3	55,710			26,325		63,512			(13,813)		2,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	445,487	670.75	58,760			29,218		65,732			(14,609)		2,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	3,215,503	666.85	426,697			199,793		485,675			(106,088)		15,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	832,467	668.06	105,141			47,581		124,321			(25,998)		3,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	112,975	653.74	15,286			7,000		19,137			(3,795)		540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	174,138	661.96	23,160			10,672		27,430			(5,735)		835		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	908,633	663.84	114,306			51,311		141,015			(28,381)		4,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	548,379	669.66	68,109			32,504		81,770			(16,910)		2,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	116,864	663.96	15,169			7,239		18,263			(3,766)		570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	2,367,605	658.45	305,895			126,229		379,871			(75,741)		10,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	719,263	653.64	96,453			39,880		120,124			(23,850)		3,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	99,984	665.49	12,578			5,719		15,342			(3,119)		477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/11/2026	1	80,096	662.3	10,675			4,630		12,369			(2,661)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	2,748,417	679.98	342,178			168,739		373,760			(84,841)		13,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	241,795	653.19	32,014			13,544		40,600			(7,916)		1,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	57,584	668.24	7,762			3,881		8,702			(1,919)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	4,134	667.12	549			259		625			(136)		20		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	689,943	668.51	90,245			39,916		101,064			(22,315)		3,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	93,061	664.55	12,219			5,455		14,205			(3,030)		440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	112,524	663.44	14,831			6,417		17,226			(3,667)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	73,858	671.32	9,941			4,916		10,802			(2,465)		367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	164,830	665.24	22,203			10,445		25,293			(5,497)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	1,294,292	659.37	168,905			71,692		205,401			(41,879)		5,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	226,955	671.22	30,412			14,955		33,172			(7,541)		1,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	602,400	659.11	79,637			36,209		97,399			(19,746)		2,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	174,973	656.34	23,324			10,470		28,867			(5,791)		827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	162,726	658.67	21,789			10,413		26,572			(5,417)		793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	373,528	662.96	48,857			23,317		58,853			(12,131)		1,821		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	205,457	672.19	26,668			12,984		29,773			(6,640)		1,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	780,076	674.97	101,644			49,984		110,483			(25,202)		3,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	1,101,615	672.94	138,363			64,430		158,021			(34,306)		5,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	1,435,719	665.75	179,321			76,606		216,139			(44,462)		6,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	2,271,754	670.79	282,606			134,316		334,977			(70,071)		11,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	409,667	672.38	53,503			26,714		59,782			(13,248)		2,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	333,358	671.02	44,037			22,018		49,238			(10,889)		1,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	3,239,152	671.92	421,090			205,012		470,471			(104,838)		15,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	115,520	662.93	15,815			7,473		18,085			(3,921)		562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	115,474	659.49	15,647			7,210		18,557			(3,874)		554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	1,110,204	672.84	140,774			65,915		159,411			(35,000)		5,358		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	16,059	659.89	2,173			1,003		2,575			(537)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S5Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	272,605	662.09	35,875			17,121		43,254			(8,907)		1,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U5U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	97,265	670.19	13,034			6,427		14,373			(3,232)		483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T5A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	787,200	668.7	97,928			47,081		118,883			(24,214)		3,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U5L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	231,302	672.19	30,116			14,747		33,632			(7,457)		1,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S5R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	2,998,902	671.34	379,361			179,780		439,409			(94,061)		14,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	2,190,116	678.41	273,326			136,475		303,682			(67,677)		10,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T5X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	554,293	669.32	72,557			35,276		82,506			(18,040)		2,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	213,185	672.38	27,863			13,932		31,135			(6,890)		1,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	141,734	668.64	19,049			9,525		21,347			(4,710)		709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	303,191	671.92	39,566			19,375		44,184			(9,797)		1,499		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	101,893	665.69	13,674			6,461		15,596			(3,390)		495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	102,870	665.28	13,815			6,670		15,842			(3,425)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	367,885	668.24	49,444			24,585		55,416			(12,293)		1,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	123,174	659.07	16,493			7,929		20,109			(4,078)		604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	4,949,964	674.72	615,281			297,907		705,436			(152,556)		24,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	245,290	675	30,612			14,780		34,830			(7,590)		1,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	3,182,279	669.62	412,742			156,990		442,534			(102,760)		13,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	855,743	661.58	108,851			42,548		131,238			(27,063)		3,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	171,070	640.28	23,659			9,535		31,958			(5,858)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	1	1,064,893	667.41	136,839			53,194		153,820			(33,929)		4,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	253,877	654.85	32,522			12,866		41,800			(8,064)		1,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	260,511	664.84	35,013			13,317		37,824			(8,717)		1,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	371,650	655.43	49,541			19,365		60,046			(12,317)		1,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	444,888	668.28	58,280			22,167		62,631			(14,510)		1,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,237,706	654.12	159,540			65,357		206,641			(39,612)		5,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	107,671	660.65	13,448			5,690		17,012			(3,325)		495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	2,038,274	644.89	272,517			110,055		367,856			(67,385)		9,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2026	1	3,026,990	650.82	389,271			154,532		518,575			(96,518)		13,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	1,218,098	649.64	156,282			62,599		211,209			(38,856)		5,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/09/2026	1	4,305,321	680.77	539,887			209,132		537,968			(133,862)		18,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	2,277,327	656.15	304,251			126,214		371,515			(75,438)		10,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	1,837,239	674.51	229,287			101,240		255,187			(56,773)		8,628		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	1,055,302	674.55	131,807			50,134		140,202			(32,816)		4,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	742,796	654.77	97,158			41,105		123,149			(24,024)		3,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	20,567	652.32	2,787			1,152		3,472			(689)		94		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	28,827	640.45	3,987			1,595		5,366			(990)		129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	53,908	655.43	7,208			2,835		8,730			(1,785)		239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	406,530	660.51	54,434			24,675		64,687			(13,441)		1,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	760,883	669.64	94,882			36,039		106,568			(23,590)		3,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2026	1	2,085,072	653.25	265,638			110,926		352,883			(65,864)		9,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	375,767	663.41	49,150			18,669		55,654			(12,220)		1,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	1	1,463,632	666.3	182,369			77,657		218,957			(45,217)		6,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	80,317	664.4	10,827			4,789		12,181			(2,677)		378		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	171,466	648.96	23,731			9,735		29,638			(5,900)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	434,272	657.77	57,367			24,350		69,829			(14,224)		2,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	228,843	663.57	30,276			13,433		35,154			(7,507)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	178,429	666.74	23,660			11,063		26,914			(5,874)		861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	20,645	660	2,773			1,053		3,150			(689)		90		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	253,657	666.89	33,584			14,855		37,672			(8,304)		1,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	316,457	649.64	40,760			16,461		55,029			(10,079)		1,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	3,015,855	656.75	398,093			155,608		481,901			(98,976)		13,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	1	85,069	660.74	11,527			5,352		13,547			(2,858)		410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	70,221	640.28	9,691			3,882		13,093			(2,409)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	228,986	653.19	30,203			12,682		38,339			(7,509)		1,047		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	104,414	655.43	13,971			5,508		16,922			(3,454)		464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	1,944,116	663.2	253,513			108,748		297,579			(62,943)		8,987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	2,900,575	651.81	381,716			160,057		493,228			(94,774)		13,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2024	05/29/2026	1	1,126,382	663.57	148,209			68,022		174,693			(36,880)		5,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	49,843	659.6	6,873			2,683		7,687			(1,707)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	1,557,730	658.45	200,636			82,305		249,336			(49,883)		7,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	362,740	643.6	48,970			19,776		66,123			(12,109)		1,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	1	119,083	663.81	15,969			7,107		18,207			(3,959)		562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	3,432,520	663.91	449,317			193,008		521,697			(111,712)		15,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	123,952	662.3	16,287			7,070		19,205			(4,038)		578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	269,125	643.6	36,197			14,499		48,927			(9,000)		1,202		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	1,592,037	669.87	199,641			86,228		230,484			(49,432)		7,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	320,477	680.55	40,124			15,102		39,800			(9,948)		1,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	31,543	661.96	4,186			1,919		4,957			(1,041)		151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	54,653	659.82	7,400			3,196		8,615			(1,832)		254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	135,567	668.06	17,136			7,768		20,263			(4,231)		645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	753,581	657.67	94,725			39,719		122,215			(23,519)		3,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	180,367	653.89	24,494			10,995		30,342			(6,081)		852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	27,776	664.84	3,747			1,438		4,047			(928)		122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	483,344	666.89	63,753			28,002		71,544			(15,851)		2,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	950,600	656.75	125,954			49,655		152,375			(31,144)		4,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	87,829	658.04	11,980			5,430		14,257			(2,958)		418		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	245,202	652.36	33,396			15,230		42,074			(8,280)		1,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	224,350	672.84	28,560			13,456		32,327			(7,062)		1,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	1,660,427	672.84	211,206			99,357		239,043			(52,296)		8,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	8,772	658.67	1,178			566		1,437			(291)		43		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	157,119	671.92	20,520			10,063		22,916			(5,074)		778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	423,642	662.75	55,158			26,518		67,166			(13,639)		2,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	532,388	682.3	66,336			32,939		70,767			(16,470)		2,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	761,082	671.18	99,930			49,004		111,698			(24,709)		3,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	849,851	667.04	112,860			53,330		128,650			(27,983)		4,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	64,597	670.57	8,514			4,169		9,521			(2,108)		319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	298,420	677.96	37,243			18,263		41,350			(9,209)		1,478		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	208,374	664.62	27,755			13,153		32,284			(6,882)		1,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	77,406	665.42	10,403			4,916		11,875			(2,579)		376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	526,984	676.23	68,771			34,149		73,829			(17,075)		2,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	324,295	663.02	42,126			20,223		51,264			(10,431)		1,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	828,334	664.08	108,512			51,573		129,115			(26,905)		4,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	631,399	672.65	82,082			40,814		91,701			(20,408)		3,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	643,247	667.98	84,137			40,737		97,012			(20,861)		3,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	1,490,229	663.7	193,730			92,456		233,404			(48,100)		7,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	373,501	673.61	49,153			24,171		53,513			(12,187)		1,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	3,815,717	706.14	417,439			258,033		434,071			(103,502)		21,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	410,939	694.23	48,943			30,015		51,595			(12,168)		2,269		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	66,541	699.82	7,685			4,799		8,028			(1,903)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	104,786	696.13	12,344			7,596		12,994			(3,052)		581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	140,776	698.89	16,175			9,821		16,952			(4,011)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	117,890	695.51	14,076			8,790		14,751			(3,485)		658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	956,649	695.39	110,110			66,462		118,741			(27,376)		5,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	223,124	698.53	25,771			16,031		27,200			(6,399)		1,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	162,646	693.95	19,469			12,111		20,608			(4,834)		905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	1,354,110	696.57	158,431			96,190		166,347			(39,282)		7,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	153,068	693.71	17,909			10,849		19,345			(4,428)		842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	97,772	690.6	11,518			6,942		12,693			(2,860)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	80,963	697.2	9,424			5,722		9,892			(2,337)		446		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	344,154	692.72	40,576			24,580		43,855			(10,033)		1,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	1,734,088	699.66	204,969			128,387		209,328			(50,821)		9,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	33,377	694.56	3,999			2,472		4,194			(991)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	121,386	686.76	14,736			8,882		16,269			(3,659)		665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	121,898	694.31	14,506			8,807		15,264			(3,597)		671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	985,868	695.26	115,724			70,535		122,806			(28,740)		5,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,266,380	698.21	140,442			84,652		154,113			(34,870)		6,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	125,701	698.53	14,481			8,880		15,216			(3,600)		694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	192,043	680.13	23,314			13,847		27,268			(5,796)		1,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	142,224	691.58	17,437			10,241		18,095			(4,312)		770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	423,162	706.78	46,463			28,657		47,773			(11,520)		2,349		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	4,067,576	687.17	512,921			258,225		517,115			(127,176)		20,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	1,089,874	700.47	135,689			69,709		121,307			(33,644)		5,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	392,742	687.02	51,174			26,150		49,852			(12,688)		1,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,691,844	696.08	210,635			107,201		196,576			(52,154)		8,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	767,672	693.38	98,262			50,956		91,688			(24,330)		3,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	75,661	688.46	9,791			5,152		9,526			(2,434)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	524,094	686.39	64,830			35,321		68,426			(16,096)		2,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	6,191,162	693.06	750,369			406,106		761,325			(186,050)		32,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	75,815	681.23	9,773			5,256		10,359			(2,420)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,001,375	673.84	122,368			66,762		147,386			(30,424)		5,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	203,493	689.08	26,820			14,258		25,516			(6,650)		1,049		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	402,934	660.68	48,231			26,501		67,559			(11,959)		2,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	390,163	691.42	50,682			26,282		47,432			(12,549)		1,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	159,991	674.89	20,431			10,934		23,257			(5,073)		826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,773,028	676.43	212,409			115,886		255,503			(52,810)		9,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,871,537	682.23	213,917			116,709		256,998			(53,185)		9,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	429,160	687.78	55,362			30,038		55,062			(13,727)		2,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	616,069	689.39	78,487			42,586		77,950			(19,461)		3,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	309,327	692.16	39,841			21,179		37,743			(9,878)		1,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	97,897	687.11	12,991			6,656		12,384			(3,221)		495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	370,697	686.36	47,116			25,435		48,324			(11,682)		1,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	110,932	690.72	14,488			7,522		13,585			(3,582)		565		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	182,200	674.8	22,156			12,129		26,674			(5,486)		952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	143,224	688.18	18,619			9,835		18,130			(4,610)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	138,520	671.52	17,301			9,482		20,837			(4,278)		725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	3,876	655.89	482			265		674			(120)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	566,423	693.38	72,332			37,365		67,442			(17,984)		2,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	244,005	690.13	31,306			16,556		30,390			(7,741)		1,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	2,072,375	696.08	256,975			130,087		239,755			(63,979)		10,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	381,122	688.83	50,308			25,988		47,279			(12,508)		1,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	350,348	688.55	45,195			23,314		43,811			(11,221)		1,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	38,336	675.17	4,884			2,614		5,560			(1,213)		198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	256,369	672.58	33,302			17,822		37,977			(8,268)		1,323		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	55,216	671.15	7,250			3,880		8,275			(1,800)		285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	338,406	687.59	42,470			21,470		42,836			(10,545)		1,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	358,734	687.52	47,568			24,209		45,058			(11,778)		1,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	689,396	680.71	91,069			46,038		92,713			(22,611)		3,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	74,031	687.52	9,831			5,010		9,307			(2,431)		374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	474,464	680.3	62,961			31,697		64,075			(15,611)		2,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	107,409	667.4	14,629			7,335		16,385			(3,627)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	1,029,907	671.39	136,154			68,264		152,053			(33,759)		5,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	752,586	693.47	98,589			50,649		89,391			(24,445)		3,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	300,722	696.08	37,470			19,095		34,978			(9,265)		1,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	1	50,044	690.72	6,610			3,419		6,104			(1,650)		254		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	37,101	666.99	5,068			2,541		5,678			(1,257)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	591,786	689.12	77,642			39,568		73,346			(19,198)		2,987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	445,071	690.17	57,681			29,200		54,372			(14,361)		2,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,727,548	689.89	225,272			114,650		212,432			(55,779)		8,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	920,157	670.38	122,657			61,497		136,994			(30,412)		4,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	329,668	685.64	44,340			22,567		42,103			(10,979)		1,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	182,544	693.38	23,384			12,142		21,825			(5,782)		930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	629,621	689.59	80,592			41,574		78,004			(20,010)		3,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,578,273	689.09	204,071			107,922		198,390			(50,460)		8,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	101,679	693.1	13,056			6,779		12,188			(3,228)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	114,174	686.02	15,094			7,982		14,741			(3,732)		587		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	698,019	696.07	88,788			46,660		81,375			(22,045)		3,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	199,974	669.5	26,817			13,445		29,989			(6,649)		1,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,303,615	690.17	169,600			86,317		159,900			(41,994)		6,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,323,356	696.05	161,846			85,171		155,632			(40,239)		6,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	55,781	690.38	7,475			3,840		6,813			(1,853)		283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	256,433	690.13	32,875			17,364		31,906			(8,140)		1,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	280,996	690.17	36,586			18,645		34,501			(9,046)		1,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	1,245,851	671.12	165,075			82,764		184,348			(40,930)		6,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	878,937	695.78	112,064			58,892		102,730			(27,824)		4,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2024	07/17/2026	1	649,085	695.01	81,161			43,004		76,402			(20,326)		3,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	159,085	702.15	20,649			10,778		17,289			(5,120)		813		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	13,916	679.1	1,824			982		1,938			(451)		72		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	3,179,456	693.1	406,652			210,066		379,534			(101,105)		16,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,062,550	671.02	131,756			73,479		162,013			(32,579)		5,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	316,234	686.95	41,269			21,289		40,110			(10,246)		1,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	256,295	694.41	32,960			17,476		30,552			(8,172)		1,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	141,328	694.1	18,245			9,588		16,774			(4,530)		723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	960,628	680.96	117,101			62,669		132,769			(29,074)		4,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,613,036	689.02	195,984			105,405		206,142			(48,527)		8,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	222,446	670.26	29,407			15,738		33,574			(7,301)		1,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	178,442	693.19	22,216			11,352		21,427			(5,508)		902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	419,439	673.53	54,108			28,957		61,655			(13,434)		2,165		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	109,389	699.63	14,199			7,431		12,230			(3,520)		560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	103,800	669.19	13,017			7,227		16,009			(3,236)		545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	236,563	675.55	28,648			16,055		34,694			(7,103)		1,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	1,110,522	689.89	144,257			73,026		136,011			(35,915)		5,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	24,714	691.5	3,252			1,709		3,002			(808)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	372,306	693.08	48,363			25,178		44,527			(11,991)		1,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	250,714	687.64	32,568			16,800		31,605			(8,086)		1,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	89,612	685.61	11,847			6,234		11,568			(2,945)		458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	1,822,029	708.34	221,741			116,048		187,518			(54,980)		9,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	102,413	663.58	12,525			6,916		16,722			(3,106)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	578,540	692.56	68,210			37,163		71,579			(16,935)		3,013		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	2,097,424	682.23	240,090			131,447		288,771			(59,455)		10,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	81,847	701.71	9,977			5,194		9,039			(2,474)		418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	276,593	685.63	34,408			18,747		36,349			(8,543)		1,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	160,961	691.61	21,150			11,011		19,508			(5,244)		821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	10,761	682.17	1,415			766		1,454			(351)		56		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	1,586,643	683.16	201,186			107,818		212,702			(50,020)		8,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	2,055,628	673.32	237,425			130,779		309,329			(58,868)		10,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	262,640	681.13	32,095			18,106		36,570			(7,969)		1,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	601,405	687.48	78,664			41,601		76,667			(19,451)		3,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	97,199	688.83	12,859			6,669		12,093			(3,184)		495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	3,047,408	699.15	372,698			198,124		348,985			(92,409)		15,710		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	60,601	681.51	7,775			4,167		8,239			(1,933)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	965,435	684.01	124,927			67,440		128,421			(30,975)		5,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	466,564	702.03	56,781			29,839		51,460			(14,098)		2,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	149,416	681.65	19,678			10,623		20,275			(4,879)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	121,923	679.48	15,094			8,515		17,209			(3,748)		646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	07/24/2026	1	612,781	682.88	81,326			44,728		82,342			(20,742)		3,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	55,689	677.72	7,373			3,966		7,836			(1,826)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	185,631	691.42	24,039			12,418		22,499			(5,977)		941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	287,249	680.54	37,227			20,022		39,477			(9,218)		1,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	414,003	688.22	54,441			27,560		51,475			(13,554)		2,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817YSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,052,102	690.13	134,459			70,758		130,520			(33,430)		5,382		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	480,388	680.54	62,114			33,288		65,847			(15,443)		2,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	75,520	674.8	9,161			4,998		11,029			(2,278)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	235,491	690.55	27,287			14,953		29,147			(6,974)		1,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	101,122	691.7	13,075			6,754		12,225			(3,251)		512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	423,676	662.04	52,451			28,963		69,996			(13,005)		2,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	408,440	700.64	50,156			26,594		45,985			(12,436)		2,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	172,952	699.32	21,204			11,010		19,577			(5,243)		881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	438,912	682.38	53,459			30,200		60,376			(13,291)		2,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	184,517	682.23	21,183			11,610		25,426			(5,238)		966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	427,536	682.66	52,117			29,535		58,828			(12,904)		2,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	351,045	693.4	45,566			23,946		41,930			(11,313)		1,796		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	506,312	695.47	64,656			33,660		59,253			(16,031)		2,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	181,240	676.05	21,930			12,321		26,472			(5,437)		960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	611,077	660.42	73,329			40,291		102,664			(18,182)		3,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	1,019,946	669.09	126,167			70,536		158,480			(31,283)		5,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	2,984,840	673.61	361,464			200,702		444,465			(89,870)		15,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	266,547	697.05	30,440			17,603		32,309			(7,547)		1,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	654,494	680.54	84,888			45,709		90,028			(20,990)		3,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	264,518	671.7	32,642			18,204		40,116			(8,071)		1,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	364,161	680.04	45,302			25,673		51,200			(11,217)		1,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,869,034	682.96	340,841			202,433		398,136			(84,742)		15,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	162,179	692.72	19,105			11,563		20,648			(4,730)		891		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	124,437	683.16	15,816			8,506		16,727			(3,916)		645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	1,005,109	682.66	122,221			69,045		137,945			(30,387)		5,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	434,130	681.62	54,266			31,138		60,147			(13,474)		2,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	1,005,062	688.71	122,819			70,570		130,250			(30,536)		5,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	362,504	689.85	46,546			24,585		45,215			(11,525)		1,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	245,831	682.13	31,516			16,970		33,366			(7,793)		1,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	21,201	672	2,629			1,434		3,168			(654)		110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	119,083	681.18	15,040			8,553		16,529			(3,729)		635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	37,463	669.19	4,709			2,623		5,791			(1,166)		198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	63,828	685.29	7,691			4,596		8,674			(1,907)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	1,003,460	688.71	123,024			70,976		130,516			(30,420)		5,388		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	110,591	673.33	13,459			7,498		16,543			(3,333)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,181	694.24	15,034			8,822		15,554			(3,723)		677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	856,003	691.36	102,464			58,874		108,452			(25,475)		4,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	106,354	684.83	13,188			7,663		14,358			(3,270)		573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	761,174	685.6	97,354			52,555		99,879			(24,138)		3,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	298,647	673.61	36,286			20,236		44,611			(8,972)		1,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	113,446	689.25	14,986			7,781		14,076			(3,706)		578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817YS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	40,900	690.52	5,419			2,848		5,013			(1,346)		209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	138,819	691.58	17,033			10,014		17,679			(4,206)		752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	664,304	691.93	81,311			47,804		84,347			(20,078)		3,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	91,419	684.46	11,181			6,415		12,372			(2,776)		489		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	606,889	674.48	74,344			41,767		89,770			(18,433)		3,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	8,709	688.71	1,090			640		1,134			(270)		47		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	237,050	694.24	28,493			16,735		29,482			(7,046)		1,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	2,070,823	700.19	237,316			139,252		244,303			(58,761)		11,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	392,465	684.53	50,706			27,443		51,980			(12,572)		2,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	543,097	681.41	66,203			37,348		75,450			(16,437)		2,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	274,755	694.24	33,053			19,432		34,204			(8,162)		1,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	869,265	680.04	107,789			60,892		121,909			(26,799)		4,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	888,202	680.04	110,581			62,734		124,983			(27,343)		4,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	24,046	677.22	3,056			1,732		3,460			(757)		128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	56,945	685.84	6,890			3,954		7,618			(1,711)		304		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	888,718	683.49	109,579			62,876		121,246			(27,207)		4,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	85,939	683.21	11,516			5,884		11,280			(2,855)		434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	402,763	689.85	48,573			29,424		52,571			(12,011)		2,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	484,683	687.3	63,057			32,222		61,371			(15,635)		2,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	2,116,820	706.11	232,638			145,279		241,876			(57,603)		11,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	1,267,611	698.44	148,691			91,706		153,857			(36,867)		7,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	322,386	704.88	35,301			21,433		36,844			(8,753)		1,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	485,936	693.32	58,264			35,374		61,358			(14,446)		2,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	149,015	693.24	17,956			11,050		18,934			(4,440)		826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	62,479	682.08	7,835			4,456		8,608			(1,943)		333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	764,052	703.79	98,028			51,168		81,759			(24,306)		3,903		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	379,279	676.43	45,551			24,937		54,791			(11,279)		1,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	523,206	682.88	66,656			35,850		70,495			(16,505)		2,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	1,943,188	701.35	213,945			129,485		229,765			(52,974)		10,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	983,819	702.58	109,007			66,482		115,350			(27,028)		5,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	827,644	687.25	96,421			54,394		109,484			(23,940)		4,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	308,031	690.83	36,871			22,336		39,879			(9,117)		1,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	322,263	702	37,415			23,436		38,132			(9,277)		1,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	110,070	691.92	14,441			7,589		13,323			(3,586)		563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	1,511,631	693.42	173,082			98,904		189,185			(42,915)		8,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	50,744	693.71	5,932			3,590		6,407			(1,469)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	226,016	689.85	27,167			16,398		29,396			(6,754)		1,238		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	144,376	681.14	18,119			10,397		20,082			(4,499)		772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	119,667	682.66	14,599			8,282		16,480			(3,610)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	251,279	693.78	32,490			16,915		29,862			(8,056)		1,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	2,387,534	682.88	273,611			153,719		329,746			(67,841)		12,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	202,531	683.93	23,878			14,182		27,884			(5,937)		1,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	160,742	688.18	20,848			10,971		20,289			(5,183)		822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	738,695	693.07	86,871			52,624		93,854			(21,480)		4,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	2,421,166	706.11	265,360			165,300		275,805			(65,975)		13,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	55,683	669.58	6,877			3,813		8,589			(1,707)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	69,282	682.17	8,847			4,820		9,377			(2,197)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	835,054	689.97	98,870			59,595		108,984			(24,548)		4,574		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	164,525	689.02	20,023			10,781		21,046			(4,951)		854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	1,483,745	695.76	168,999			98,196		182,588			(41,902)		7,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	908,919	694.92	100,617			60,398		114,322			(24,948)		4,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	235,568	701.26	30,223			15,817		25,938			(7,494)		1,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	78,937	688.83	10,459			5,431		9,831			(2,586)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	2,378,673	694.69	305,422			159,004		280,344			(75,728)		12,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	133,769	689.69	16,226			9,323		17,192			(4,034)		715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	70,209	695.19	8,439			5,205		8,760			(2,092)		390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	393,815	666.58	48,006			26,443		62,500			(11,903)		2,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	1,546,529	671.02	191,151			106,136		235,086			(47,525)		8,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	1,120,801	692.72	131,694			79,489		142,298			(32,743)		6,139		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	688,651	665.03	84,980			46,809		110,611			(21,070)		3,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,043,732	694.69	134,015			71,058		124,104			(33,228)		5,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	350,708	695.51	41,769			26,019		43,760			(10,385)		1,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	130,639	670.46	16,016			8,881		20,011			(3,977)		686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	157,121	689.69	19,546			11,480		20,313			(4,833)		851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	395,323	688.73	47,439			28,020		51,897			(11,762)		2,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	485,567	684.89	62,039			36,507		65,342			(15,839)		2,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	624,138	697.77	73,274			45,796		76,693			(18,118)		3,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	1,277,439	689.31	163,895			84,547		158,657			(40,693)		6,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	228,655	673.84	28,056			15,377		33,762			(6,937)		1,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	4	684.9	1					1							0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	269,238	696.13	31,689			19,484		33,357			(7,846)		1,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	529,271	692.02	69,282			36,734		64,456			(17,178)		2,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	2,339,165	697.29	268,068			154,499		282,300			(66,375)		12,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	1,065,850	659.68	128,648			70,686		180,061			(31,898)		5,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	477,587	688.51	55,639			31,564		62,618			(13,758)		2,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	908,593	692	104,852			60,163		115,354			(26,033)		4,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	315,142	697.29	36,147			20,854		38,070			(8,938)		1,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	904,179	671.66	109,586			61,266		137,675			(27,171)		4,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	181,938	690.85	21,814			12,615		23,268			(5,409)		978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	429,119	673.33	52,095			28,926		64,038			(12,952)		2,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	646,824	696.13	75,937			46,569		79,914			(18,880)		3,571		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	170,349	700.77	19,624			12,103		20,267			(4,866)		946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	802,245	696.26	91,616			53,527		98,217			(22,747)		4,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	08/26/2026	1	5,163	689.45	637			386		668			(165)		28		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	625,001	676.16	75,250			41,243		90,563			(18,607)		3,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	128,923	674.52	15,716			8,604		18,916			(3,891)		674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	490,903	687.48	64,161			33,890		62,521			(15,887)		2,521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	1,196,811	678.8	148,883			83,991		169,876			(36,966)		6,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	79,485	686.83	9,848			5,659		10,466			(2,449)		425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	203,828	688.22	26,905			13,693		25,443			(6,662)		1,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	128,768	686.38	15,993			9,271		17,108			(3,965)		693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	208,105	695.39	24,036			14,560		25,928			(5,943)		1,145		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	426,076	673.61	51,726			28,816		63,596			(12,808)		2,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	54,034	666.6	6,830			3,787		8,531			(1,696)		284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	155,020	683.08	20,246			10,957		20,788			(5,020)		806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	65,945	674.52	8,019			4,375		9,652			(1,994)		343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	116,858	686.83	14,537			8,387		15,442			(3,595)		628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	81,087	680.13	9,876			5,888		11,551			(2,442)		443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	390,357	691.36	46,843			26,997		49,595			(11,599)		2,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	963,976	679.38	111,532			61,928		136,949			(27,730)		5,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	964,700	671.02	119,526			66,586		146,980			(29,595)		5,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	622,462	684.04	78,368			42,697		82,922			(19,458)		3,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	73,099	700.19	8,399			4,938		8,641			(2,074)		396		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,571,886	691.47	285,479			169,553		332,575			(70,978)		13,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	173,041	695.87	20,402			12,494		21,435			(5,065)		955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	117,342	659.08	14,234			7,821		19,913			(3,529)		615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	1,451,637	696.35	175,503			95,225		172,676			(43,515)		7,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	205,222	681.66	25,817			14,682		28,373			(6,401)		1,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	710,040	689.02	86,057			46,119		90,479			(21,396)		3,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	1,575,491	687.7	192,210			112,299		207,529			(47,723)		8,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	208,553	693.1	26,757			13,876		24,972			(6,625)		1,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	228,963	688.5	30,040			15,207		28,397			(7,479)		1,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	152,995	700.1	17,579			10,951		18,360			(4,371)		851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	30,973	685.65	4,153			2,128		3,969			(1,030)		157		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	175,466	697.42	20,652			12,897		21,605			(5,114)		980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	109,267	669.6	13,702			7,642		16,848			(3,388)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	1,980,127	683.53	245,536			139,632		269,567			(60,879)		10,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	102,215	684.73	12,808			6,978		13,537			(3,180)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	252,096	692.72	32,823			17,403		30,509			(8,138)		1,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	196,968	681	24,247			13,697		27,405			(6,028)		1,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	235,395	672.59	28,836			16,082		35,449			(7,130)		1,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	1,976,412	701.35	217,010			130,985		232,989			(53,954)		10,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	236,887	686.11	29,445			17,028		31,530			(7,301)		1,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/17/2026	1	2,569,021	688.51	300,372			170,530		336,526			(74,532)		13,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	341,734	691.13	40,871			23,636		43,600			(10,134)		1,837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	525,795	686.64	66,723			36,020		68,379			(16,544)		2,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	115,329	678.68	15,120			8,103		16,057			(3,759)		595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	1,053,383	697.29	120,402			69,181		126,748			(29,935)		5,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	533,700	695.5	65,325			33,699		62,663			(16,219)		2,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	478,146	695.72	53,026			31,685		59,545			(13,148)		2,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	341,213	692.56	41,389			24,215		42,891			(10,290)		1,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	74,455	672	9,262			5,076		11,157			(2,290)		390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	97,894	684.71	11,923			6,797		13,217			(2,956)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	108,887	685.12	13,339			7,585		14,628			(3,307)		581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	191,358	693.96	22,963			13,435		23,766			(5,709)		1,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	10,245	675.98	1,302			735		1,488			(323)		54		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	117,964	681.62	14,510			8,231		16,384			(3,588)		628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	2,996,590	682.37	343,709			192,628		415,595			(85,221)		15,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	402,664	687.2	49,044			28,497		53,302			(12,160)		2,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	31,992	666.31	4,044			2,261		5,080			(1,003)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	2,772,676	697.33	316,362			183,386		335,458			(78,441)		14,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	536,778	693.96	64,628			37,959		66,921			(15,980)		2,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	421,845	685.32	49,187			29,213		57,424			(12,229)		2,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	503,133	696.22	59,118			36,205		62,140			(14,678)		2,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	463,470	695.75	59,046			30,740		54,101			(14,640)		2,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	44,932	684.31	5,455			3,259		6,155			(1,352)		246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	289,650	697.81	33,831			20,912		35,413			(8,388)		1,610		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	185,641	686.12	22,425			12,868		24,778			(5,568)		992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	1,643,929	679.38	190,696			106,234		234,135			(47,217)		8,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	1,491,952	704.8	164,115			100,994		171,702			(40,580)		8,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	94,105	671.66	11,744			6,582		14,237			(2,912)		498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817#$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	225,602	688.71	29,576			15,154		28,135			(7,333)		1,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	2,326,842	704.8	255,720			157,231		267,512			(63,318)		12,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	116,047	697.12	13,519			8,291		14,217			(3,361)		641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	180,721	656.75	22,337			12,273		31,207			(5,538)		947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	1,201,000	704.53	132,230			80,980		138,036			(32,831)		6,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	87,208	693.24	10,465			6,418		11,040			(2,602)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	1,943,989	688.48	237,361			137,265		253,658			(58,853)		10,451		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	135,444	679.38	15,725			8,770		19,306			(3,888)		715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	319,571	676.16	38,444			21,047		46,268			(9,519)		1,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	76,082	668.24	9,609			5,335		11,822			(2,389)		400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	258,455	691.08	31,092			17,920		32,916			(7,699)		1,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	84,433	694.52	10,157			6,343		10,652			(2,515)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	326,951	708.02	36,226			22,691		36,713			(8,982)		1,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	1,154,857	695.67	143,780			73,667		135,210			(35,649)		5,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	742,851	704.52	81,788			50,878		85,999			(20,307)		4,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	546,496	696.05	67,055			35,462		64,540			(16,581)		2,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	2,008,725	691.58	245,466			143,613		254,627			(61,029)		10,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	66,860	687.48	8,719			4,588		8,491			(2,168)		342		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,510,402	689.85	193,482			101,819		187,840			(48,105)		7,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	1,232,844	688.45	149,297			87,979		162,158			(37,018)		6,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	900,518	686.16	109,413			62,221		119,928			(27,128)		4,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	215,155	697.4	25,883			16,213		26,475			(6,418)		1,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	503,554	681.1	60,678			36,038		70,944			(15,086)		2,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	74,460	685.61	9,873			5,222		9,649			(2,441)		383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	330,731	690.83	39,555			23,940		42,779			(9,794)		1,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	1,133,237	704.8	124,203			76,169		129,888			(30,880)		6,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	58,151	685.62	7,257			4,197		7,771			(1,799)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	641,290	658.15	78,366			43,058		109,590			(19,430)		3,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	167,411	695.11	19,369			11,723		20,888			(4,796)		920		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	82,614	668.71	10,434			5,819		12,827			(2,580)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	762,227	673.98	93,449			52,373		113,203			(23,170)		4,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	884,857	696.49	103,971			63,982		109,405			(25,709)		4,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	392,307	686.49	47,430			27,103		52,092			(11,760)		2,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	26,524	685.64	3,554			1,799		3,374			(885)		133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	61,030	680.76	7,659			4,366		8,513			(1,899)		326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	451,004	683.11	55,609			31,700		61,703			(13,788)		2,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	1,039,245	694.29	122,839			74,918		130,833			(30,457)		5,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	48,643	655.42	6,076			3,338		8,483			(1,506)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	533,516	691.47	59,434			35,432		69,243			(14,696)		2,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	235,561	695.85	27,773			17,277		29,375			(6,896)		1,311		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	231,316	668.9	28,729			15,930		35,870			(7,133)		1,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	505,963	676.43	60,817			33,332		73,151			(15,038)		2,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	136,457	690.83	16,279			9,826		17,602			(4,047)		747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	111,762	694.52	13,411			8,354		14,061			(3,334)		622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	34,274	672.16	4,274			2,401		5,164			(1,060)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,131,121	677.23	131,436			72,879		164,075			(32,634)		5,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	355,999	691.58	43,610			25,589		45,252			(10,798)		1,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	986,289	689.89	128,711			65,593		121,402			(31,826)		4,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	1,086,389	704.04	119,068			73,763		126,388			(29,522)		6,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	531,641	700.19	61,032			35,847		62,783			(15,091)		2,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,283	692.56	15,234			8,939		15,793			(3,772)		678		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	256,611	690.35	30,691			17,931		33,056			(7,620)		1,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	62,647	698.26	7,248			4,439		7,603			(1,800)		346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	553,036	694.24	66,254			38,763		68,521			(16,472)		2,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	167,338	693.96	20,014			12,257		21,065			(4,969)		924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	178,957	692.98	21,564			13,206		22,715			(5,354)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	181,334	688.46	23,537			12,432		22,898			(5,828)		931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	98,410	674.91	12,754			6,797		14,254			(3,162)		508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	80,865	688.4	9,817			5,736		10,590			(2,437)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	262,315	695.11	30,271			18,271		32,637			(7,526)		1,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	414,181	678.68	54,423			29,270		57,815			(13,476)		2,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	292,357	677.42	33,826			18,911		42,505			(8,387)		1,545		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	275,310	698.09	32,376			19,968		33,517			(8,028)		1,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	57,532	682.56	7,525			4,062		7,748			(1,866)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	357,894	699.32	43,699			22,574		40,333			(10,865)		1,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	115,576	687.17	13,719			8,197		15,467			(3,402)		632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	188,654	697.42	22,223			13,890		23,251			(5,495)		1,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	886,810	706.11	97,549			60,968		101,434			(24,121)		4,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	106,649	692.03	12,841			7,814		13,651			(3,184)		588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	441,837	697.42	51,872			32,312		54,251			(12,897)		2,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	281,881	696.4	34,164			21,399		34,977			(8,471)		1,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	389,516	696.21	45,807			28,495		48,429			(11,373)		2,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	275,626	674.15	35,390			18,940		40,312			(8,787)		1,423		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	389,664	688.76	47,539			27,557		50,751			(11,787)		2,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	88,234	691.36	10,597			6,114		11,221			(2,620)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	1,723,878	696.05	211,347			111,633		203,375			(52,331)		8,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	1,408,957	699.32	172,456			89,431		159,309			(42,701)		7,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	70,973	685.32	8,304			4,950		9,694			(2,053)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	506,812	691.08	60,817			34,945		64,364			(15,121)		2,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	537,882	685.89	65,514			37,257		71,801			(16,244)		2,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	333,444	688.11	39,246			23,505		44,278			(9,731)		1,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	555,104	692.33	71,664			37,210		67,001			(17,720)		2,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	436,861	690.07	52,336			30,578		56,409			(12,994)		2,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	136,425	686.34	17,026			9,823		18,101			(4,210)		733		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	1,935,171	688.51	224,673			126,922		252,799			(55,860)		10,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	172,738	673.84	21,160			11,584		25,486			(5,239)		903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	55,636	667.26	6,977			3,900		8,769			(1,730)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	299,028	692.05	34,717			19,743		37,876			(8,608)		1,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	162,540	682.14	21,325			11,512		21,967			(5,287)		844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	144,946	686.6	17,959			10,386		19,214			(4,453)		779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	282,376	659.76	35,579			19,647		47,462			(8,822)		1,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	587,269	686.13	74,994			40,588		76,726			(18,594)		3,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	591,498	698.54	68,259			41,803		71,617			(16,948)		3,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	3,581,656	696.96	402,936			237,998		438,410			(99,906)		19,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	345,018	701.35	38,021			23,032		40,836			(9,401)		1,898		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	58,250	692.53	7,066			3,814		7,195			(1,752)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	3,463,755	676.16	415,651			226,771		500,265			(103,342)		18,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	769,155	686.26	100,836			51,526		98,292			(25,002)		3,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	88,560	687.92	11,477			5,921		11,136			(2,850)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	1,823,777	670.28	211,193			116,621		282,649			(52,364)		9,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817YST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,088,684	693.64	140,876			74,695		130,682			(34,929)		5,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,289,823	671.47	156,971			87,038		195,983			(38,974)		6,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	581,138	677.15	73,572			36,887		81,752			(18,242)		2,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	217,733	685.82	26,955			15,749		29,134			(6,693)		1,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	99,324	686.67	12,257			6,678		12,937			(3,043)		517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	156,484	656.35	19,404			10,662		27,102			(4,811)		820		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	2,645,509	691.62	305,292			174,033		396,845			(75,696)		14,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	2,228,565	710.89	271,216			141,569		222,639			(67,247)		11,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	1,958,655	683.32	237,977			126,834		264,408			(59,005)		10,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	327,615	681.23	42,131			22,579		44,646			(10,475)		1,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	233,772	690.55	30,928			16,399		28,844			(7,668)		1,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	66,490	666.35	7,600			4,176		10,674			(1,884)		348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	282,708	688.71	34,632			19,960		36,737			(8,575)		1,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	164,220	670.64	20,068			11,219		25,206			(4,976)		868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	605,876	683.16	77,067			41,498		81,516			(19,056)		3,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	500,506	687.95	59,760			35,444		66,211			(14,838)		2,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	1,481,576	685.59	172,307			102,337		201,221			(42,840)		8,050		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172Z$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	107,882	676.49	13,820			7,365		15,425			(3,427)		557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	76,994	688.71	9,617			5,626		10,000			(2,391)		415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	225,064	671.2	27,435			15,212		34,271			(6,812)		1,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	107,773	695.51	12,879			8,049		13,497			(3,185)		602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	61,145	698.41	7,148			4,467		7,473			(1,767)		342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	435,828	689.69	54,261			31,900		56,395			(13,399)		2,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	151,158	696.21	17,731			10,765		18,625			(4,396)		833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	380,256	671.98	46,657			25,906		57,367			(11,600)		1,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	234,682	692	27,340			16,480		30,114			(6,788)		1,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	94,892	694.52	11,425			7,141		11,983			(2,825)		530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	12,730	695.39	1,469			889		1,584			(364)		70		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	531,701	698.81	61,146			37,498		64,204			(15,202)		2,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	224,915	695.73	26,315			16,302		28,096			(6,525)		1,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	663,149	683.31	78,782			46,966		92,076			(19,480)		3,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	2,811,925	703.57	309,312			188,221		326,061			(76,692)		15,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	359,955	682.96	42,907			25,579		50,120			(10,609)		1,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	3,035,565	696.32	334,519			200,344		376,124			(82,942)		16,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	406,661	685.24	50,507			29,763		54,929			(12,523)		2,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	614,161	689.62	72,901			43,942		80,388			(18,100)		3,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	320,477	699.31	37,977			23,787		38,803			(9,416)		1,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	215,369	689.69	26,770			15,708		27,818			(6,629)		1,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	519,558	696.17	58,139			34,482		64,106			(14,435)		2,823		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	230,968	696.67	26,238			15,462		28,327			(6,506)		1,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	71,783	688.68	8,693			5,079		9,379			(2,158)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	464,481	689.69	57,596			33,697		59,830			(14,320)		2,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,209,805	700.19	138,281			80,903		142,291			(34,380)		6,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	493,523	686.72	58,285			34,987		66,483			(14,452)		2,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	1,273,176	687.51	150,744			90,074		169,895			(37,376)		6,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	415,704	699.37	52,711			34,537		51,090			(13,070)		2,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	1,476,116	688.72	181,858			115,659		199,452			(45,091)		8,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	576,088	692.05	71,089			45,658		75,528			(17,650)		3,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	213,886	707.64	26,714			17,416		24,138			(6,642)		1,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	141,437	731.13	18,740			13,746		13,466			(4,647)		856		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	1,358,601	708.66	162,489			109,367		156,879			(40,178)		7,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	151,926	689.81	19,067			12,246		20,284			(4,734)		858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	420,010	697.04	54,769			36,864		53,414			(13,543)		2,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	97,882	699.74	11,834			7,628		11,980			(2,930)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	97,043	688.24	11,859			7,491		13,056			(2,944)		544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	178,210	697.06	21,973			14,165		22,307			(5,441)		1,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,848,943	711.66	215,772			143,056		205,535			(53,426)		10,635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	132,948	746.55	17,270			12,411		10,625			(4,288)		795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	246,393	728.99	31,859			22,056		23,205			(7,878)		1,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	1,369,166	741.3	165,121			113,877		113,983			(40,997)		8,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	136,297	745.77	17,582			12,366		10,848			(4,359)		808		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	131,839	732.61	17,284			12,678		12,389			(4,286)		798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	465,175	707.64	58,240			38,052		52,656			(14,421)		2,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	875,641	716.51	102,713			68,569		93,058			(25,467)		5,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	616,203	732.24	81,031			59,437		58,095			(20,091)		3,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	1,303,063	745.46	158,062			110,534		104,659			(39,244)		7,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	343,611	691.1	41,096			25,961		45,162			(10,204)		1,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	735,677	714.02	97,698			72,334		83,517			(24,158)		4,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	1,119,077	714.97	129,142			84,076		119,012			(32,064)		6,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	2,471,920	716.08	296,878			200,637		265,532			(73,609)		14,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	2,579,381	756.87	312,621			220,471		183,964			(77,619)		15,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	477,731	749.89	58,331			40,944		36,756			(14,423)		2,829		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	58,785	732.12	7,654			5,309		5,356			(1,898)		346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/08/2026	1	3,676,925	701.28	426,275			271,748		445,398			(105,715)		20,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	245,443	733.63	31,883			21,854		21,883			(7,905)		1,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,793,323	722.91	347,769			257,358		294,082			(86,110)		16,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	1,090,403	693	134,120			85,483		141,530			(33,254)		6,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	874,676	722.91	109,072			80,755		92,182			(26,970)		5,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	149,718	709	19,823			14,628		17,776			(4,922)		907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/24/2026	1	2,794,352	723.74	346,500			259,276		292,718			(86,267)		17,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,125,160	752.09	137,045			99,018		86,286			(33,980)		6,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	325,684	743.07	43,316			31,128		26,889			(10,755)		1,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	457,697	748.76	59,546			42,533		35,668			(14,764)		2,734		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,199,603	744.56	147,911			108,292		100,638			(36,674)		7,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	44,281	700.98	5,602			3,716		5,394			(1,385)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	286,330	735.2	35,963			24,523		25,015			(8,941)		1,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	155,794	742.3	20,253			14,661		13,128			(5,022)		937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	295,936	709.94	36,341			24,161		33,252			(9,011)		1,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	1,758,768	757	214,394			153,433		126,904			(53,158)		10,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,678,758	759.5	321,719			228,403		186,055			(79,988)		15,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	2,069,323	711.66	240,662			159,223		229,320			(59,835)		11,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	150,154	704.34	19,640			13,273		17,829			(4,870)		873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	94,944	689.22	11,517			7,275		12,672			(2,859)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	2,319,483	741.36	285,992			209,780		201,510			(70,910)		14,041		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	125,839	740.67	16,384			11,500		10,567			(4,051)		745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	144,857	699.16	17,368			10,987		17,667			(4,318)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	92,142	704.24	11,527			7,504		10,758			(2,862)		524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	2,083,590	749.89	253,573			177,571		159,420			(63,045)		12,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	1,874,387	702.64	231,862			151,920		224,148			(57,489)		10,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	999,921	746.37	121,190			82,902		78,551			(30,049)		5,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	71,421	712.31	8,613			5,615		7,738			(2,142)		407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	338,044	708.05	42,255			28,209		38,654			(10,477)		1,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	303,494	736.07	39,545			27,052		26,294			(9,805)		1,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	234,640	700.36	29,518			19,341		28,599			(7,319)		1,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	866,254	703.26	107,762			71,496		103,548			(26,646)		4,988		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	347,145	699.99	44,226			29,342		42,643			(10,936)		1,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	739,163	709.94	91,065			59,542		82,107			(22,517)		4,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,706,486	746.63	210,580			153,808		139,695			(52,141)		10,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,202,440	743.21	155,836			112,596		100,229			(38,639)		7,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	502,112	741.93	65,425			47,361		42,458			(16,222)		3,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	381,061	702	47,328			31,075		45,899			(11,735)		2,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	810,641	708.45	99,385			64,436		91,036			(24,642)		4,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	129,199	706.17	15,943			10,380		14,838			(3,958)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	29,290	739.75	3,887			2,808		2,520			(964)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	217,413	706.64	27,351			17,831		24,750			(6,800)		1,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	5,330,560	751.17	651,394			471,545		413,454			(161,510)		32,056		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	306,618	711.06	41,577			30,783		35,663			(10,281)		1,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	4,740,984	727.85	590,727			441,413		476,748			(146,870)		28,886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	1,138,744	727.94	145,418			99,021		107,092			(36,105)		6,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	589,261	755.49	71,772			51,759		43,482			(17,747)		3,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	697,905	732.55	89,541			61,753		63,047			(22,232)		4,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	2,398,963	732.69	289,795			196,248		217,138			(71,853)		13,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	3,117,329	723.08	384,367			282,467		326,642			(95,302)		18,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	1,070,844	718.9	142,208			106,263		116,188			(35,357)		6,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	58,726	743.1	7,793			5,620		4,872			(1,927)		352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	833,845	735.78	109,317			80,036		75,764			(27,105)		5,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	94,816	713.75	12,686			9,515		10,848			(3,137)		580		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	1	2,215,442	755.49	268,955			193,543		162,550			(66,869)		13,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	1,121,467	751.77	136,931			99,313		86,531			(33,951)		6,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	487,940	718.18	60,407			45,451		54,302			(14,978)		2,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	2,572,769	705.15	294,617			186,449		298,044			(73,275)		14,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	245,266	706.64	30,953			20,238		28,032			(7,654)		1,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	769,632	708.64	102,207			75,422		91,644			(25,377)		4,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	3,257,558	706.37	361,589			226,986		372,353			(89,654)		18,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	1,414,481	699.71	158,139			99,900		173,030			(39,264)		7,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,191,301	696.83	145,934			92,612		148,715			(36,085)		6,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	651,467	706.02	80,652			53,286		75,488			(20,025)		3,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	208,174	703.74	26,209			17,316		24,594			(6,507)		1,194		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	5,697,097	743.19	688,209			478,343		468,387			(170,638)		33,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	306,028	696.22	36,326			22,853		38,292			(9,007)		1,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	67,167	694.36	8,147			5,233		8,641			(2,023)		379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	69,763	699.46	8,427			5,420		8,535			(2,095)		394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	1,188,611	695.84	147,031			93,914		150,234			(36,456)		6,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	111,202	707.22	13,934			9,264		12,789			(3,455)		641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	991,513	716.91	114,024			73,928		103,349			(28,272)		5,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	98,132	731	12,914			8,976		9,034			(3,202)		578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	144,492	685.51	18,235			11,597		20,031			(4,521)		815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	579,890	696.48	70,979			44,901		72,338			(17,647)		3,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	752,620	709.34	87,229			56,315		84,593			(21,628)		4,275		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	144,096	730.59	19,122			13,107		13,212			(4,741)		843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	169,673	748.2	22,414			15,979		13,258			(5,557)		1,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	1,135,360	742.37	137,606			95,454		94,050			(34,119)		6,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	153,016	699.99	19,433			12,857		18,727			(4,832)		877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	1,764,687	700.97	217,939			140,702		213,099			(54,037)		10,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	235,131	741.71	30,802			22,255		19,873			(7,637)		1,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	1,240,486	714.45	144,145			95,235		133,623			(35,789)		7,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,483,674	705.15	285,126			180,802		288,589			(70,599)		13,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	143,906	696.48	17,657			11,197		18,001			(4,372)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	1,032,932	705.51	128,703			85,743		121,000			(31,911)		5,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	99,143	697.71	12,542			8,097		12,304			(3,110)		563		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	4,931,264	712.35	568,575			367,855		538,103			(140,975)		28,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	700,778	733.98	90,400			62,957		62,891			(22,414)		4,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	1	2,182,239	746.63	268,415			195,750		177,946			(66,735)		13,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	470,042	748.07	60,964			43,630		36,954			(15,116)		2,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	394,370	724.04	50,677			34,318		38,627			(12,565)		2,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	2,113,956	704.15	245,430			156,765		249,104			(60,853)		11,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	1	1,059,298	749.89	129,234			90,660		81,388			(31,999)		6,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	120,817	693.58	15,163			9,622		15,494			(3,749)		680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	831,787	759.5	100,314			71,377		58,117			(24,804)		4,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	115,061	745.27	15,326			10,947		9,267			(3,800)		687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,651,287	735.41	217,144			158,981		150,539			(53,840)		9,987		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	1	2,543,706	738.06	307,280			212,210		219,290			(76,398)		14,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	232,351	736.33	30,833			22,532		20,925			(7,624)		1,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	2,831,401	708.66	337,220			226,366		325,655			(83,842)		16,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	1,292,248	736.63	155,070			105,593		112,128			(38,502)		7,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	1,894,559	738.06	229,431			158,740		163,951			(56,809)		11,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	133,194	697.06	16,436			10,603		16,688			(4,064)		756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	928,365	707.61	108,247			71,223		107,151			(26,839)		5,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	1,195,166	705.29	151,906			100,992		139,724			(37,664)		6,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	700,475	732.75	89,801			61,391		62,916			(22,205)		4,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	676,682	716.03	84,092			56,323		72,112			(20,988)		3,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	3,226,493	713.94	377,500			251,494		351,600			(93,599)		18,615		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	1,726,238	755.46	210,774			151,466		126,694			(52,332)		10,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	2,016,122	723.74	251,410			188,558		212,298			(62,166)		12,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	235,135	745.3	30,873			21,888		18,783			(7,655)		1,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	848,484	741.5	102,242			69,896		70,205			(25,281)		4,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	97,979	732.18	12,600			8,690		8,881			(3,128)		574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	107,282	697.46	13,035			8,246		13,272			(3,241)		602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	107,119	740.8	14,065			10,181		9,152			(3,487)		644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/17/2026	1	1,007,772	738.06	122,415			84,763		87,321			(30,279)		5,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	695,313	705.15	79,891			50,700		80,872			(19,755)		3,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	888,970	741.04	115,477			81,056		74,391			(28,554)		5,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	200,498	737.59	26,666			18,718		17,325			(6,594)		1,187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	229,660	730.19	30,315			21,029		21,295			(7,516)		1,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	63,499	734.39	8,534			6,237		5,819			(2,110)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	266,488	736.66	34,404			24,059		23,248			(8,542)		1,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	4,007,493	708.66	478,895			322,118		462,293			(118,577)		23,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	958,507	746.15	123,360			86,759		76,016			(30,586)		5,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	232,850	708.26	30,969			23,301		28,089			(7,679)		1,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	1,741,934	751.14	213,039			155,151		135,326			(52,894)		10,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,778,226	699.67	225,835			152,314		221,744			(55,995)		10,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	114,767	700.98	14,507			9,618		13,969			(3,592)		660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	374,092	747.94	48,258			34,033		29,097			(11,982)		2,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	173,385	729.14	22,783			15,712		16,159			(5,657)		1,016		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	3,357,639	719.85	416,011			313,582		368,011			(103,148)		20,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	1	3,052,098	722.91	378,765			279,889		320,320			(94,171)		18,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	77,636	705.7	10,520			7,763		9,466			(2,612)		470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	30,946	732.89	4,076			2,799		2,773			(1,011)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	219,430	694.79	26,639			16,722		27,688			(6,605)		1,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	248,086	741.9	32,350			23,560		21,009			(8,032)		1,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	930,715	746.19	120,900			87,187		75,019			(29,895)		5,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	2,363,237	737.56	304,858			208,543		201,907			(75,588)		13,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	72,548	689.78	9,141			5,826		9,667			(2,266)		409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	2,338,806	742.75	283,463			197,412		193,453			(70,283)		13,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	225,497	748.78	28,909			20,495		17,426			(7,168)		1,339		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	937,749	758.67	115,343			82,230		66,226			(28,599)		5,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	73,781	730.57	9,746			6,788		6,830			(2,417)		435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	72,741	729.34	9,551			6,529		6,741			(2,362)		425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	362,812	714.84	48,181			36,136		41,143			(11,914)		2,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	51,249	707.64	6,422			4,199		5,807			(1,588)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	5,058,901	710.38	589,868			387,303		567,302			(146,255)		28,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179G$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	49,256	717.45	6,610			4,919		5,412			(1,639)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	272,658	733.24	35,227			24,437		24,591			(8,734)		1,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	765,294	691.45	91,300			57,676		100,296			(22,668)		4,291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	583,745	742.28	75,945			55,309		49,263			(18,856)		3,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	497,649	723.49	62,057			46,094		52,202			(15,387)		3,029		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	119,877	699.16	14,409			9,137		14,661			(3,568)		674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	64,000	745.03	8,403			6,039		5,188			(2,086)		383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	956,590	736.31	124,214			85,722		83,033			(30,934)		5,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	132,877	745.06	17,394			12,543		10,824			(4,301)		798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	2,211,902	709.34	291,971			219,681		264,539			(72,393)		13,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	343,194	732.35	46,091			33,745		32,147			(11,428)		2,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	322,906	704.29	41,332			27,479		38,070			(10,248)		1,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	310,894	742.68	40,976			28,818		25,479			(10,160)		1,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	1,294,098	704.53	143,904			90,533		150,857			(35,680)		7,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	53,207	694.17	6,709			4,328		6,827			(1,659)		302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	188,192	702.9	23,392			15,476		22,477			(5,816)		1,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,244,579	708.02	148,478			100,141		144,766			(36,814)		7,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	170,037	694.79	21,782			14,601		22,016			(5,408)		982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	298,812	711.66	34,901			23,156		33,251			(8,630)		1,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,803,375	741.5	337,526			230,596		231,649			(83,574)		16,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	294,159	694.57	36,535			23,112		37,282			(9,083)		1,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	48,863	702.74	6,201			4,097		5,821			(1,540)		280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	308,998	700.98	38,965			25,779		37,504			(9,688)		1,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	329,486	734.13	43,492			29,752		29,066			(10,784)		1,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	94,343	704.76	12,076			8,062		11,093			(2,994)		545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	531,806	718.42	61,477			40,196		54,816			(15,201)		3,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	289,531	688.37	35,757			22,741		39,231			(8,866)		1,632		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	52,293	694.57	6,516			4,135		6,652			(1,611)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	42,643	705.16	5,356			3,473		4,927			(1,328)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	2,520,029	741.5	302,403			206,203		207,410			(75,185)		14,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	567,011	698.04	70,933			47,550		71,501			(17,612)		3,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	1,690,531	706.37	198,468			133,042		198,893			(49,277)		9,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	2,286,780	718.42	264,123			172,570		235,450			(65,398)		13,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	2,346,592	707.58	293,324			195,012		269,055			(72,728)		13,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	628,683	711.03	72,990			47,825		69,971			(18,098)		3,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	36,611	724.55	4,789			3,261		3,550			(1,189)		213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	372,292	708.89	45,010			29,303		41,764			(11,175)		2,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	240,270	697.06	29,553			19,007		29,993			(7,348)		1,357		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	104,460	697.77	12,817			8,262		12,999			(3,174)		592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	1,146,030	699.26	142,337			93,653		141,914			(35,292)		6,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	117,957	737.19	15,252			10,433		10,113			(3,782)		690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	506,617	696.94	58,565			37,247		63,986			(14,521)		2,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	2,731,699	718.42	314,692			205,158		280,320			(78,241)		15,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	262,392	700.62	32,484			20,972		31,780			(8,054)		1,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	2,621,831	700.3	333,759			224,646		324,666			(82,528)		15,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	693,255	705.74	80,071			51,655		80,713			(19,799)		3,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,463,566	759.5	296,860			211,109		171,875			(73,504)		14,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	138,154	703.24	17,421			11,342		16,268			(4,325)		786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	84,073	691.02	10,173			6,470		11,150			(2,522)		474		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	97,241	698.03	12,544			8,420		12,224			(3,119)		562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	2,746,862	742.77	334,568			229,326		224,762			(82,954)		16,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	1,576,078	733.61	203,156			140,926		141,661			(50,372)		9,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	923,993	734.04	119,103			82,783		82,728			(29,531)		5,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	462,075	733.61	59,746			41,609		41,610			(14,814)		2,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	78,280	747.69	10,176			7,283		6,176			(2,523)		468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	3,304,308	757.73	398,169			282,288		234,104			(98,724)		19,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	508,223	734.42	65,307			45,392		45,347			(16,192)		2,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	715,808	696.41	93,127			62,809		91,659			(23,090)		4,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,325,456	755.49	283,008			203,984		171,352			(70,074)		13,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	84,071	696.48	10,324			6,552		10,525			(2,553)		473		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	327,995	714.54	43,000			31,600		36,924			(10,662)		1,987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	260,027	755.06	31,463			22,128		18,923			(7,801)		1,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	141,093	741.02	18,808			13,227		11,744			(4,663)		836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	1,399,057	700.32	162,011			104,054		171,258			(40,225)		7,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	180,302	742.9	23,421			16,987		15,117			(5,807)		1,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	910,214	706.53	111,956			72,887		104,211			(27,797)		5,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	302,942	691.7	37,504			24,088		39,831			(9,312)		1,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	227,911	746.17	29,697			21,341		18,280			(7,373)		1,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	200,193	688.83	25,324			16,265		26,941			(6,288)		1,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	849,156	707.63	108,522			73,342		98,079			(26,908)		4,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	78,120	707.57	10,452			7,713		9,383			(2,595)		473		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	241,322	747.56	31,203			22,005		18,838			(7,747)		1,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	421,160	748.38	54,961			39,258		32,939			(13,627)		2,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	619,184	698.04	73,311			46,021		76,029			(18,177)		3,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	2,927,820	705.74	337,870			217,801		340,538			(83,659)		16,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	74,422	747.24	9,786			6,990		5,883			(2,426)		445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	80,791	709.92	10,753			8,106		9,604			(2,666)		495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	2,088,148	705.74	240,346			154,579		242,149			(59,756)		11,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,253,131	749.34	164,286			117,121		96,863			(40,734)		7,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	37,852	732.93	4,917			3,418		3,424			(1,219)		223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	860,735	741.4	112,928			81,904		73,169			(28,000)		5,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,052,484	746.63	129,982			94,987		86,269			(32,140)		6,359		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	641,512	703.95	78,842			51,009		75,290			(19,548)		3,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	2,560,411	745.11	309,554			212,606		204,499			(76,752)		14,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	205,176	694.17	25,791			16,587		26,233			(6,412)		1,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	1,208,173	714.59	160,445			119,175		136,536			(39,782)		7,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	666,719	737.45	87,807			64,167		59,441			(21,712)		4,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	102,595	700.67	12,917			8,357		12,379			(3,203)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	756,212	697.42	93,090			60,054		94,466			(23,018)		4,291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	289,589	746.23	38,776			27,644		23,054			(9,614)		1,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	2,399,163	757.7	293,418			209,584		171,526			(72,752)		14,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	22,328	725.96	2,950			2,042		2,161			(729)		131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	92,323	732.5	12,030			8,378		8,399			(2,983)		545		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	50,375	712.94	6,740			4,990		5,770			(1,667)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,157,933	749.72	151,458			107,976		89,181			(37,553)		6,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	1,486,210	717.47	172,563	14,246		138,975		164,567			(45,504)		9,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	138,373	693.76	16,204			10,236		17,793			(4,023)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	378,413	736.29	48,967			34,243		33,126			(12,158)		2,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	849,567	718.54	113,077			84,147		92,500			(28,037)		5,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	190,828	748.4	24,540			17,398		14,800			(6,085)		1,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,175,936	742.83	152,872			110,454		98,361			(37,904)		7,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	187,381	746.42	24,416			17,219		14,787			(6,062)		1,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	72,072	695.16	8,995			5,785		9,140			(2,236)		407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	71,640	714.38	9,492			7,028		8,109			(2,347)		436		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	883,706	734.01	114,528			78,502		78,518			(28,397)		5,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	461,732	714.96	61,179			45,443		52,025			(15,169)		2,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	328,889	742.53	42,821			31,057		27,669			(10,617)		1,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	91,311	699.74	11,003			7,077		11,145			(2,736)		516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	130,139	734.29	17,243			12,625		11,983			(4,275)		787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	276,993	714.18	36,397			26,748		31,276			(9,024)		1,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	334,755	729.35	43,183			29,896		31,422			(10,678)		1,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	1,380,601	711	182,377			137,473		162,706			(45,220)		8,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	1	3,951,126	723.74	491,915			368,767		415,624			(121,801)		24,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	245,053	713.51	32,813			24,373		27,942			(8,136)		1,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	775,870	746.57	100,553			72,514		62,317			(24,863)		4,657		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	100,791	717.8	13,486			10,077		11,036			(3,353)		614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	508,618	737.82	66,782			48,802		45,192			(16,513)		3,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	88,297	743.13	11,487			9,420		7,999			(2,077)		565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	681,687	751.63	82,143			67,249		57,480			(15,241)		4,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	539,263	715.95	69,996			54,709		61,714			(15,342)		3,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	835,876	736.56	106,240			85,578		79,841			(20,986)		5,291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	165,486	732.78	21,281			17,072		16,358			(4,227)		1,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	1,147,272	736.18	146,851			118,812		110,595			(28,163)		7,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	229,981	742.84	29,093			24,337		21,174			(4,849)		1,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2025	02/11/2027	1	102,398	738.46	10,298			9,008		9,648			(1,301)		651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	291,770	719.15	36,646			31,763		34,287			(4,920)		1,920		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	185,318	737.64		24,128		19,555		17,582			(4,594)		1,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	1,254,717	744.97		150,942		122,122		112,199			(28,948)		7,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	391,157	744.8		48,816		40,837		35,422			(8,136)		2,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	328,796	720.41		40,869		35,529		38,301			(5,382)		2,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	59,631	719.58		7,466		6,471		6,984			(1,002)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	380,016	741.42		46,932		39,325		35,609			(7,651)		2,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	1,774,297	722.83		207,238		178,202		203,784			(29,240)		11,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	1,310,784	721.68		151,133		130,789		152,688			(20,853)		8,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	555,352	728.67		68,919		58,177		58,822			(10,967)		3,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	304,817	731.19		37,889		32,060		31,653			(5,952)		1,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	1,011,439	717.52		121,170		91,715		113,387			(29,793)		6,202		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	236,919	708.9		30,728		23,384		28,575			(7,366)		1,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,317,450	720.87		163,627		142,835		152,820			(21,352)		8,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	2,269,678	720.4		272,588		206,972		248,438			(66,376)		13,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	2,720,118	712.21		330,494		255,134		325,047			(75,606)		16,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	3,052,398	724.56		367,814		287,986		326,794			(80,113)		19,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	1,932,031	723.82		222,377		194,541		221,933			(28,596)		12,762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	2,410,008	708.04		308,963		235,542		294,037			(73,643)		14,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	526,534	719.21		63,079		49,052		58,933			(14,277)		3,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,031,624	739.44		131,842		109,204		97,652			(22,756)		6,635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	65,632	721.19		8,499		6,701		7,182			(1,823)		412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	127,147	710.58		15,766		13,536		16,103			(2,246)		833		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	2,642,930	717.88		325,345		285,124		316,638			(40,557)		17,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	113,924	713.21		14,286		12,284		14,084			(2,016)		747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	2,654,638	717.84		340,059		265,788		299,208			(74,534)		16,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	2,644,255	730.07		303,560		257,276		281,543			(46,574)		17,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	2,229,527	722.34		255,727		217,087		255,331			(38,884)		14,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	1,262,990	714.19		156,358		136,813		156,241			(20,079)		8,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	360,192	739.11		45,312		37,656		34,332			(7,697)		2,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	377,948	719.25		45,429		34,571		41,913			(10,891)		2,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	2,611,647	737.69		311,831		246,723		247,423			(65,356)		16,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	1,395,907	735.73		166,671		132,101		134,988			(34,704)		8,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	675,299	744.13		86,303		71,185		60,801			(15,390)		4,325		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	788,232	711.61		101,130		78,904		94,112			(22,627)		4,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	1	2,021,342	720.4		241,753		183,237		220,370			(59,191)		12,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	59,504	714.12		7,730		6,052		6,934			(1,684)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	370,137	719.11		46,045		39,024		42,966			(7,064)		2,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	74,236	700.55		9,294		7,935		10,186			(1,390)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	400,504	713.69		50,383		43,186		49,134			(7,247)		2,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	102,044	702.83		12,562		10,725		13,770			(1,878)		665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	75,542	719.55		9,367		7,939		8,739			(1,437)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	2,464,607	704.39		318,920		245,761		312,682			(73,395)		15,291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	76,542	706.18		9,943		7,580		9,477			(2,370)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	265,048	730.14		34,324		27,440		26,825			(6,912)		1,675		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	198,111	714.3		24,645		21,192		24,292			(3,477)		1,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	580,010	723.09		74,125		58,445		62,485			(15,898)		3,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,136,686	748.07		136,516		112,888		100,044			(24,058)		7,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	899,650	728.99		114,345		90,471		91,748			(23,966)		5,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	617,967	716.64		76,752		67,263		74,731			(9,568)		4,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	277,657	710.83		34,374		29,416		35,028			(5,072)		1,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	843,122	701.76		104,631		89,334		114,664			(15,644)		5,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	126,004	709.52		15,801		13,435		15,978			(2,381)		821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	365,505	739.47		45,798		38,375		34,813			(7,466)		2,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	118,928	729.93		14,914		12,619		12,476			(2,343)		773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	243,523	700.98		30,392		25,948		33,308			(4,544)		1,587		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	86,734	730.38		10,842		9,174		9,066			(1,703)		564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	2,424,139	719.32		281,200		240,587		286,443			(41,545)		15,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	510,097	730.75		65,649		52,248		51,057			(13,598)		3,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	762,045	716.01		94,265		80,798		91,857			(13,559)		4,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	1	1,980,286	739.71		236,254		188,312		184,082			(48,634)		12,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	2,420,796	752.81		285,412		236,798		203,677			(48,872)		15,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	55,977	734.62		7,215		5,812		5,435			(1,425)		354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	38,745	738.17		4,994		4,137		3,707			(862)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	388,041	739.02		48,777		40,871		37,098			(7,951)		2,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	1	2,490,036	753.7		290,187		242,516		207,885			(48,587)		16,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	49,219	741.97		6,266		5,198		4,545			(1,073)		317		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	61,831	706.7		8,026		6,129		7,625			(1,902)		382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	676,130	739.71		80,933		64,591		63,136			(16,585)		4,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	991,769	732.07		126,649		101,249		98,773			(25,503)		6,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	1,522,911	747.93		180,008		149,595		134,690			(30,577)		9,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	64,261	734.59		8,206		6,848		6,378			(1,385)		414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	1	1,399,291	742.2		168,335		135,784		127,900			(33,066)		8,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	1	2,873,479	723.82		329,588		288,105		328,866			(42,615)		18,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,276,087	711.9		163,212		123,978		149,878			(39,688)		7,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	600,373	712.96		74,987		65,613		74,956			(9,629)		3,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	1	1,760,134	721.68		202,239		174,864		204,284			(28,058)		11,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	255,225	701.95		33,434		25,811		33,052			(7,649)		1,585		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	378,480	709.75		47,196		40,389		48,134			(6,963)		2,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	11,184	708.96		1,404		1,201		1,431			(207)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	167,320	743.5		21,701		17,715		15,016			(4,078)		1,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	358,678	711.5		44,584		37,847		44,644			(6,779)		2,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	1	2,057,869	719.32		238,095		203,565		242,506			(35,322)		13,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	91,559	721.48		11,308		9,801		10,569			(1,518)		602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	250,383	708.85		32,375		25,175		30,455			(7,328)		1,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	594,646	723.82		68,503		59,940		68,370			(8,797)		3,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	441,341	711.89		54,726		47,253		55,210			(7,657)		2,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	408,627	731.73		49,076		38,695		40,972			(10,526)		2,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	1	5,247,906	720.11		629,749		490,385		582,347			(141,866)		32,617		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	800,406	736.84		103,733		84,211		76,826			(19,610)		5,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	74,588	709.74		9,704		7,571		9,038			(2,171)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/25/2027	1	1,648,699	731.73		198,273		156,295		165,135			(42,540)		10,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	301,694	698.7		39,643		30,494		40,175			(9,261)		1,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	1,525,667	719.32		177,283		151,713		180,439			(26,156)		9,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I8K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	1	2,633,723	731.73		314,993		247,992		262,950			(67,931)		16,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	1	1,226,352	741.05		141,398		119,525		116,960			(22,336)		7,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	760,992	720.36		93,830		79,524		87,490			(14,396)		4,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	1,052,400	751.63		126,709		103,703		88,631			(23,542)		6,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,345,465	741.42		160,514		127,747		122,947			(33,248)		8,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	958,809	742.2		115,824		93,550		88,039			(22,627)		6,090		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	230,335	719.16		28,884		25,110		27,088			(3,804)		1,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	233,887	743.66		30,242		24,841		21,124			(5,427)		1,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	1,106,866	742.23		131,741		104,176		100,090			(27,719)		6,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	1,906,166	733.48		241,892		191,055		185,851			(51,029)		11,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	293,415	737.98		37,205		30,919		28,231			(6,320)		1,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	284,157	727.05		36,116		28,625		29,557			(7,520)		1,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	340,066	742.79		43,052		35,719		31,186			(7,372)		2,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,937,432	749.89		223,580		187,954		169,427			(35,834)		12,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,270,858	750.27		147,292		123,418		110,456			(24,011)		8,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	932,516	712.08		115,539		99,985		116,845			(15,942)		6,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	2,660,497	708.91		323,782		248,961		326,994			(75,741)		16,477		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	200,234	713.81		24,469		20,771		24,490			(3,721)		1,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	2,992,802	748.42		361,231		292,756		258,803			(68,782)		19,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,174,947	720.4		141,229		107,279		128,738			(34,342)		7,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,629,416	744.63		209,706		171,183		144,811			(39,410)		10,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	1,479,924	753.99		178,627		146,484		121,992			(32,300)		9,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	3,101,848	740.93		371,601		297,587		286,790			(74,320)		19,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	90,393	729.99		11,263		9,453		9,431			(1,821)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	1,931,718	720.32		223,500		190,036		225,561			(33,678)		12,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	792,946	743.92		99,594		82,630		72,024			(17,054)		5,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	319,618	718.31		41,390		32,541		35,804			(8,971)		1,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	2,085,244	743.49		240,206		193,720		188,149			(46,689)		13,200		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	1,027,579	733.44		132,044		106,651		101,628			(25,795)		6,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	1,427,342	711.22		164,858		140,755		180,967			(24,650)		9,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	59,151	743		7,619		6,284		5,377			(1,359)		379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,720,131	724.56		199,707		171,178		194,089			(28,725)		11,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	395,062	753.01		47,447		39,136		32,929			(8,461)		2,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	53,589	737.3		6,945		5,743		5,168			(1,224)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	840,907	745.09		107,972		88,543		74,906			(19,524)		5,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	549,487	720.5		68,356		59,342		63,956			(9,083)		3,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	1,232,756	709.5		154,095		132,293		157,388			(21,953)		8,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	580,340	739.59		74,516		60,390		54,159			(14,189)		3,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	414,122	732.31		51,061		43,206		42,619			(8,022)		2,692		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	598,104	738.12		77,036		63,703		57,285			(13,576)		3,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	919,254	730.1		106,542		92,346		99,197			(14,303)		6,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	8,288	742.17		1,074		886		759			(192)		53		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,486,567	740.29		185,078		155,079		140,618			(30,170)		9,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	622,805	741.04		76,605		64,399		58,703			(12,278)		4,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	1,878,255	708.56		240,604		183,758		228,248			(57,020)		11,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	210,130	741.63		27,170		22,243		19,318			(5,041)		1,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	2,432,833	730.21		281,722		244,572		262,515			(37,434)		16,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,522,828	739.92		188,831		158,742		144,888			(30,265)		9,867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	278,812	744.79		35,772		29,384		24,938			(6,419)		1,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,562,855	740.56		198,170		164,144		146,545			(34,205)		10,052		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	166,886	736.85		21,695		17,940		16,155			(3,823)		1,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	84,678	710.66		10,593		9,147		10,691			(1,482)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	187,561	710.86		23,445		20,289		23,717			(3,235)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	2,995,386	730.12		346,566		301,279		323,496			(45,638)		19,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	227,074	729.78		27,953		23,596		23,838			(4,448)		1,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	711,907	740.81		92,548		75,767		65,909			(17,171)		4,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,618,876	714.92		201,874		173,035		196,760			(29,037)		10,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	23,338	742.39		2,962		2,477		2,157			(494)		151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	2,388,753	741.1		274,468		230,357		227,457			(44,366)		15,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	767,107	710.72		97,806		76,056		91,936			(22,137)		4,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	456,970	712.97		56,207		48,532		56,701			(7,864)		2,995		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	200,287	712.73		24,675		20,947		24,699			(3,752)		1,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	1,474,699	721.49		170,180		146,942		171,466			(23,811)		9,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	818,009	715.16		98,570		76,229		95,152			(22,415)		5,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	778,139	720.11		93,844		73,219		86,772			(20,996)		4,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	4,035,925	716.5		486,329		370,759		460,035			(115,920)		24,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	1	3,469,832	708.91		421,238		323,492		425,320			(98,945)		21,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	506,767	706.72		64,968		50,243		63,034			(14,773)		3,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	302,500	716.01		38,781		30,364		34,723			(8,447)		1,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	183,554	738.64		22,963		19,304		17,650			(3,680)		1,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	1,730,909	741.05		200,093		169,267		165,620			(31,478)		11,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	157,796	707.19		20,387		15,431		19,235			(5,013)		968		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	1	660,144	720.11		79,547		62,040		73,542			(17,822)		4,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	1,292,957	728.8		155,284		122,085		132,839			(33,656)		8,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	863,150	700.54		111,864		86,049		113,331			(26,132)		5,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,438,430	732.67		182,681		145,389		141,661			(37,839)		9,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	3,003,088	739.71		358,869		286,305		280,106			(73,639)		18,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,476,456	753.52		178,504		145,712		121,385			(33,546)		9,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	524,712	734.72		66,586		53,415		51,032			(13,226)		3,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	152,347	727.07		19,622		15,525		15,787			(4,113)		958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	1,280,814	727.56		146,653		128,523		142,449			(18,281)		8,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	187,182	734.9		24,577		19,952		18,262			(4,646)		1,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	1	3,942,669	751.63		472,726		386,419		330,431			(88,311)		25,106		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	697,625	740.81		83,715		66,926		64,505			(16,858)		4,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	1,204,672	703.8		155,764		120,246		153,794			(35,634)		7,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	2,564,473	753.7		300,300		251,145		214,878			(50,118)		16,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	346,999	732.36		42,507		35,676		35,514			(6,871)		2,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2025	02/02/2027	1	873,731	730.98		106,355		85,811		87,851			(20,872)		5,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	924,060	741.05		106,914		90,466		88,513			(16,797)		6,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,165,100	749.41		138,763		114,937		101,303			(23,951)		7,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	1,655,485	720.39		206,108		178,646		192,702			(27,669)		10,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	8,430	711.29		1,050		909		1,062			(145)		55		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	1,860,639	742.76		238,720		195,436		169,416			(44,292)		11,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	1,923,014	738.5		222,108		187,490		187,991			(35,342)		12,461		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	176,539	739.24		22,562		18,657		16,750			(3,976)		1,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	1	1,221,931	748.07		146,265		120,810		107,045			(25,918)		7,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	397,126	738.62		51,031		42,269		37,852			(8,808)		2,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	963,137	753.68		116,154		95,412		79,735			(20,844)		6,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	239,993	710.74		29,807		25,344		30,152			(4,491)		1,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	572,340	721.45		69,997		59,325		65,242			(10,739)		3,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	191,764	743.96		24,814		20,349		17,248			(4,487)		1,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	2,857,377	719.07		332,599		285,541		339,328			(47,384)		18,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,077,785	730.59		124,700		108,854		115,889			(16,273)		7,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	202,098	731.25		24,959		20,948		20,871			(4,034)		1,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	2,956,479	721.68		340,586		294,675		344,073			(47,058)		19,421		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M5N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	256,368	714.12		32,149		27,556		31,348			(4,624)		1,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N5D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	113,044	721.59		13,950		12,110		13,047			(1,854)		744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	652,290	732.19		83,167		66,602		64,956			(16,633)		4,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	263,279	731.51		34,279		27,687		26,461			(6,697)		1,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	400,369	730.26		51,728		41,425		40,516			(10,346)		2,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	919,411	743.67		115,662		96,756		84,059			(19,277)		5,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	1,634,489	745.35		195,158		157,203		144,747			(38,550)		10,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	628,988	734.24		81,643		66,054		61,628			(15,658)		3,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	839,538	745.78		98,982		82,598		75,853			(16,701)		5,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	727,640	753.7		85,279		71,340		61,043			(14,213)		4,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	1,705,318	742.2		205,661		166,057		156,406			(40,232)		10,822		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	3,496,430	717.02		420,970		321,510		396,913			(99,764)		21,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	245,042	726.41		29,503		23,059		25,742			(6,466)		1,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	1,229,809	710.77		157,293		119,698		146,128			(37,707)		7,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	659,525	708.91		80,396		61,843		81,133			(18,781)		4,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	205,589	702.54		26,973		20,786		26,460			(6,208)		1,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	214,613	731.55		27,599		21,799		21,268			(5,822)		1,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	272,174	709.05		34,675		26,246		32,687			(8,526)		1,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	777,994	712.8		94,682		72,962		92,365			(21,790)		4,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	595,611	720.2		76,119		59,845		65,703			(16,498)		3,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	123,659	729.06		15,964		12,741		12,634			(3,271)		781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	262,333	704.86		34,077		26,354		33,107			(7,749)		1,630		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	496,201	736.98		62,323		52,007		48,283			(10,515)		3,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	563,744	735.86		71,370		59,557		55,367			(12,042)		3,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	730,335	745.64		88,955		72,215		65,023			(16,816)		4,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	2,114,241	748.07		253,709		209,737		185,866			(44,772)		13,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	1	2,390,259	699.35		259,582		229,465		341,860			(31,021)		15,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	1,651,220	706.58		182,955		165,112		224,885			(18,495)		11,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	232,359	701.63		27,674		25,317		32,734			(2,388)		1,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	537,630	699.67		64,247		58,334		76,854			(5,985)		3,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	2,944,168	706.58		325,829		294,079		400,037			(32,886)		19,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	809,143	702.33		96,369		88,029		113,437			(8,689)		5,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,067,417	695.79		129,371		115,687		156,492			(14,139)		7,133		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	59,540	695.98		7,169		6,470		8,744			(724)		400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	1,284,528	710.78		142,326		129,762		169,251			(13,081)		8,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	479,892	692.56		57,251		51,825		72,562			(5,490)		3,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	613,339	699.35		66,854		59,140		87,984			(7,946)		4,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	1,018,625	709.61		111,743		99,310		134,070			(12,552)		6,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	04/12/2027	1	2,360,817	705.17		267,343		240,257		323,669			(28,040)		15,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	995,164	705.95		120,514		112,203		136,326			(8,762)		6,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	1,028,782	721.5		116,973		109,260		125,445			(7,852)		7,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	660,685	715.82		81,066		78,839		85,372			(2,332)		4,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	564,141	714.01		69,784		65,854		72,713			(4,015)		3,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	1,021,292	714.22		112,036		103,227		131,365			(9,221)		6,913		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	712,289	703.5		84,905		78,230		98,921			(6,988)		4,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	178,891	712.59		21,843		21,512		23,902			(389)		1,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	1,132,043	697.18		134,600		121,418		164,400			(13,663)		7,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	325,791	705.78		39,486		36,828		44,833			(2,805)		2,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	2,913,451	724.26		330,968		312,783		349,139			(18,589)		20,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	113,317	709.65		14,051		13,144		15,087			(924)		774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	1	837,462	721.2		102,087		99,422		103,616			(2,797)		5,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	718,327	714.95		87,133		84,021		93,210			(3,223)		4,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	1	3,851,642	730.18		439,087		427,628		446,399			(12,030)		26,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	1	3,309,868	735.94		365,409		365,409		369,681			(1,506)		23,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	2,185,462	731.59		242,149		241,815		253,518			(1,329)		15,401		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,276,179	718.14		145,612		138,811		162,102			(7,549)		8,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	1,183,445	713.48		142,605		138,278		155,603			(4,890)		8,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,401,836	715.29		157,987		147,353		180,261			(11,223)		9,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	4,094,872	722.56		463,949		456,929		509,929			(8,262)		28,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	994,391	695.18		109,284		96,824		147,877			(12,575)		6,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	109,830	700.12		13,213		12,046		15,613			(1,214)		740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	1,290,690	694.83		153,979		138,328		191,170			(15,820)		8,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	538,662	693.63		64,155		57,252		80,190			(7,128)		3,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	79,955	698.46		9,643		8,755		11,526			(898)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,328,898	706.58		147,375		133,021		181,129			(14,878)		8,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	1,217,194	689.96		134,013		118,918		189,211			(15,237)		8,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,517,421	697.18		181,028		163,397		221,006			(18,276)		10,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	509,328	696.98		61,680		55,241		73,857			(6,506)		3,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	1	1,380,099	709.62		170,028		159,285		184,264			(10,947)		9,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	1,163,210	714.63		142,028		134,224		149,512			(7,977)		7,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	2,373,489	724.18		270,815		255,170		283,907			(16,671)		16,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	567,172	723.09		64,431		61,510		69,081			(3,001)		3,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	132,521	679.61		15,850		14,064		22,085			(1,802)		882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	1	1,895,784	718.1		209,863		185,259		230,125			(25,333)		12,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	1,526,203	701.33		181,923		165,864		215,129			(16,720)		10,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	1	3,359,666	711.79		370,571		338,325		438,819			(33,596)		22,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	1,827,986	705.06		218,810		202,580		252,123			(16,486)		12,429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	721,250	709.95		88,425		83,688		96,553			(4,845)		4,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	1,524,747	713.92		165,740		152,080		196,622			(13,850)		10,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,418,380	709.44		173,610		165,217		190,686			(9,288)		9,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	788,464	724.88		89,964		84,897		93,893			(5,176)		5,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	462,059	710.67		57,018		53,259		60,939			(3,827)		3,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	513,573	719.52		58,599		55,459		64,197			(3,211)		3,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	92,153	688.86		10,911		9,652		14,220			(1,297)		613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/25/2027	1	1,640,533	718.14		187,328		178,634		208,212			(9,646)		11,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	128,271	717.96		15,662		13,747		15,343			(1,931)		849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	203,381	684.75		24,284		21,515		32,486			(2,794)		1,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	1,430,215	702.98		158,325		141,291		199,352			(17,592)		9,528		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	2,265,998	685.93		268,068		237,505		359,072			(30,846)		15,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	272,841	700.17		32,223		28,637		38,434			(3,620)		1,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	1,240,550	737.11		137,081		137,081		137,081					8,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	1,890,005	690.04		221,698		196,117		289,285			(26,349)		12,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	1,228,514	719.2		148,650		130,477		145,572			(18,327)		8,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	66,498	712.82		8,119		7,807		8,758			(344)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	1	2,131,229	705.17		239,383		213,949		291,510			(26,256)		14,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	1,881,244	709.1		209,006		189,771		251,511			(19,469)		12,668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	784,891	680.78		93,010		82,533		129,795			(10,575)		5,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,221,512	724.77		139,985		135,947		148,139			(4,590)		8,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	59,252	721.5		7,081		7,071		7,392			(39)		418		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	2,330,965	713.48		284,611		271,709		304,271			(13,256)		16,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,132,141	705.17		127,592		114,097		155,337			(13,945)		7,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	574,627	728.9		64,646		56,742		63,185			(7,970)		3,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	1	6,040,268	722.8		681,342		654,992		738,214			(29,013)		41,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	611,176	695.98		73,341		66,159		89,502			(7,445)		4,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	97,295	694.59		11,899		10,641		14,383			(1,300)		650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	2,257,529	727.46		256,230		249,894		268,147			(6,669)		15,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	1,689,512	704.2		187,367		168,321		234,305			(19,250)		11,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	1	821,448	731.33		92,824		81,603		88,407			(11,317)		5,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	924,182	712.32		101,383		92,749		120,650			(8,749)		6,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	1,917,277	711.55		234,291		220,395		251,800			(14,784)		13,114		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	1	413,293	721.6		50,174		44,109		47,969			(6,117)		2,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	110,533	704.63		13,374		12,401		15,285			(989)		752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	1,773,984	699.35		193,187		170,865		254,289			(22,992)		11,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T9G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	464,887	726.89		55,136		55,136		55,660			(226)		3,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	730,460	716.65		81,738		75,451		92,298			(6,588)		4,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	686,930	707.59		76,593		68,597		92,378			(8,079)		4,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	726,374	704.29		85,204		78,064		100,306			(7,236)		4,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	1,503,828	707.46		166,323		150,788		203,736			(15,721)		10,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	1	1,677,285	716.65		187,520		173,076		211,759			(15,135)		11,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	372,788	712.78		45,331		44,830		49,731			(746)		2,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	30,616	693.63		3,686		3,311		4,573			(379)		205		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	1,077,189	703.11		118,275		107,065		151,351			(11,341)		7,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	117,080	707.37		14,483		13,806		16,051			(751)		808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	1,031,195	727.39		114,772		114,141		124,038			(786)		7,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	1,991,759	693.76		235,426		213,112		298,706			(22,575)		13,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	53,309	708.22		6,584		6,265		7,228			(352)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	17,710	711.33		2,191		2,094		2,352			(99)		122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	44,150	708.72		5,461		5,169		5,961			(299)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	141,687	712.85		17,371		17,037		18,862			(403)		992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	757,996	713.68		91,869		90,479		100,516			(1,636)		5,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	1	1,491,667	724.48		167,663		161,906		180,741			(5,972)		10,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	53,393	696.85		6,413		5,814		7,796			(606)		359		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	307,352	717.07		37,343		36,571		39,362			(922)		2,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	1	2,147,880	711.79		237,555		216,970		281,224			(21,448)		14,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,304,156	715.29		259,448		241,961		296,048			(18,456)		15,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	202,290	703.22		23,911		21,940		28,162			(1,998)		1,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	331,429	723.5		37,491		36,109		40,432			(1,429)		2,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	144,331	712.25		17,782		16,976		19,005			(828)		997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,320,654	708.59		161,912		154,350		179,524			(8,394)		9,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	1,629,057	715.36		181,640		168,416		208,665			(13,436)		11,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	1,303,864	724.18		148,901		140,311		156,098			(9,154)		8,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	64,407	705.9		7,825		7,224		8,792			(631)		437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	548,586	726.94		65,391		65,391		65,391					3,879		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	913,150	697.75		109,395		98,125		131,886			(11,389)		6,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	2,412,948	720.46		275,800		257,994		297,160			(18,135)		16,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	1	1,869,814	716.65		208,484		192,358		235,476			(16,896)		12,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	1,402,287	705.85		168,134		155,894		192,271			(12,437)		9,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	633,658	713.51		77,179		74,317		83,040			(2,960)		4,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	1,298,968	704.72		153,408		141,347		178,861			(12,626)		8,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	936,235	721.15		106,450		100,136		114,708			(6,717)		6,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	711,724	713.91		86,190		82,875		93,026			(3,650)		4,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	129,751	713.86		15,869		15,302		16,966			(587)		900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	1	2,569,658	718.14		292,684		278,977		325,867			(15,215)		17,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	1,535,605	714.56		170,913		158,235		197,897			(12,877)		10,441		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	106,716	713.4		13,147		12,425		13,838			(738)		733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	789,758	707.11		95,008		87,700		106,882			(7,658)		5,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,952,262	719.01		222,167		211,427		245,115			(11,885)		13,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	91,572	711.81		11,254		10,804		12,112			(494)		633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	2,278,716	711.9		278,687		260,312		297,909			(18,706)		15,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	704,413	704.43		82,487		75,688		97,232			(6,893)		4,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	930,810	718.51		112,907		110,116		117,931			(2,939)		6,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	410,170	708.4		51,100		47,921		55,240			(3,274)		2,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	428,274	715.47		48,266		44,938		54,806			(3,509)		2,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	127,406	713.32		15,773		14,863		16,506			(970)		874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	189,974	710.33		23,443		22,052		25,168			(1,479)		1,299		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	1,138,961	714.55		139,751		131,688		146,265			(8,591)		7,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	1	253,781	715.56		30,504		29,457		32,785			(1,086)		1,762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	2,289,093	706.77		275,607		254,785		310,945			(21,142)		15,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	551,795	713.04		67,209		64,520		72,354			(2,950)		3,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	942,959	715.85		115,512		112,180		121,908			(3,787)		6,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	1,025,185	712.56		125,688		120,163		134,977			(5,682)		7,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	50,737	704.56		6,205		5,787		7,042			(441)		346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	1,379,361	715.24		169,110		159,586		176,224			(9,730)		9,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	3,538,920	718.3		428,563		420,910		450,983			(8,219)		24,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	1	1,609,514	719.18		184,450		172,795		200,598			(11,876)		11,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	2,024,535	727.1		228,165		223,444		241,225			(5,634)		14,128		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	221,771	703.85		26,790		24,803		30,850			(2,018)		1,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	741,469	718.16		89,421		87,571		94,226			(2,208)		5,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	503,496	718.45		59,916		59,587		64,550			(410)		3,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	103,147	714.76		12,728		12,361		13,438			(417)		718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	672,306	722.82		76,441		74,971		83,397			(1,775)		4,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	52,108	713.18		6,342		6,098		6,845			(269)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,158,050	721.41		130,744		129,487		146,235			(1,786)		8,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	2,822,791	722.16		322,080		307,923		346,898			(14,560)		19,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	1,638,646	716.91		199,587		194,104		210,117			(5,742)		11,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/17/2027	1	2,673,345	721.41		300,217		297,310		336,199			(4,130)		18,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	1	333,826	723.29		40,159		39,883		40,983			(330)		2,351		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	2,149,718	713.86		259,256		256,391		284,619			(4,268)		15,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	3,075,588	728.04		363,842		363,842		363,842					21,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	1	233,921	724.39		27,907		27,715		28,493			(229)		1,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	140,867	711.46		17,144		16,979		19,074			(234)		991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	3,441,230	735.94		380,944		380,944		385,398			(1,563)		24,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	792,625	735.94		87,823		87,823		88,849			(360)		5,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	2,322,486	720.24		277,305		275,019		292,802			(2,659)		16,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	4,419,459	721.41		498,515		493,715		557,619			(6,820)		31,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	922,973	729.21		103,004		102,155		109,109			(988)		6,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	2,526,748	722.82		287,039		281,511		313,174			(6,675)		17,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,538,284	712.54		185,671		183,886		206,731			(2,536)		10,818		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	1,089,414	722.59		129,096		128,918		134,849			(708)		7,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	248,675	725.78		29,717		29,717		30,010			(122)		1,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/24/2027	1	1,960,361	733.41		218,717		217,297		223,651			(1,749)		13,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	75,168	701.12		9,035		8,253		10,627			(815)		508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	19,117	703.08		2,263		2,074		2,662			(192)		129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	147,181	705.55		17,883		16,532		20,166			(1,372)		1,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	509,942	698.06		60,683		55,015		73,835			(5,736)		3,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	1,082,325	716.3		121,112		111,962		137,289			(9,291)		7,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	2,486,834	707.15		277,033		248,493		335,968			(28,842)		16,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	1,925,718	702.85		227,235		207,882		268,993			(19,611)		13,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	2,345,786	698.18		281,494		252,108		337,311			(29,692)		15,688		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	37,404	698.97		4,459		3,962		5,314			(501)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	132,238	692.43		15,895		14,185		19,849			(1,766)		881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	3,323,874	713.78		361,970		331,640		428,805			(30,743)		22,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	290,046	722.65		32,862		31,548		35,494			(1,443)		2,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	1,197,028	725.84		136,341		132,596		143,947			(3,922)		8,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	189,707	717.42		23,201		22,628		24,222			(604)		1,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	978,881	711.79		108,362		98,985		128,269			(9,770)		6,611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	2,022,076	713.93		245,884		241,156		267,150			(5,710)		14,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	1	3,512,398	722.82		397,955		390,259		434,252			(9,293)		24,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	1,759,985	722.8		199,230		191,568		215,826			(8,437)		12,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	1,859,274	727.25		210,656		206,894		222,205			(4,040)		13,020		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	1,363,870	722.37		153,708		149,044		168,294			(5,271)		9,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	176,862	696.54		21,383		19,180		25,759			(2,226)		1,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	1	2,674,695	715.29		301,570		281,344		342,814			(21,317)		18,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	2,601,847	714.6		314,563		302,897		338,359			(12,065)		18,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	1	3,508,725	724.77		400,346		388,733		424,074			(13,198)		24,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	1	2,489,306	724.18		283,034		266,615		296,985			(17,495)		17,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	31,135	704.74		3,808		3,545		4,302			(277)		212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	3,486,091	724.77		399,157		387,627		422,416			(13,105)		24,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	4,916,037	723.85		557,970		538,043		598,379			(20,637)		34,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	1,679,206	710.88		206,374		193,051		221,637			(13,570)		11,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	1	2,252,627	718.14		255,898		243,864		284,959			(13,357)		15,486		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	543,241	719.15		65,406		64,867		69,019			(627)		3,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	3,465,454	722.75		390,903		386,584		430,848			(6,435)		24,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	897,483	717.21		109,583		107,626		115,257			(2,102)		6,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	290,559	717.36		34,867		34,676		37,537			(239)		2,048		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2025	1	1,638,430	.4950	103,391			14,400		64,624			(51,553)		3,062		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/16/2024	08/15/2025	1	2,049,935	.4904	134,617			16,827		95,029			(66,939)		3,639		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	2,425,070	.5042	153,420			37,076		75,984			(76,288)		5,954		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	2,455,000	4971.33	160,066			23,121		89,361			(79,593)		4,677		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	3,053,000	5048.3	190,507			46,039		92,478			(94,730)		7,495		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,634,000	4839.23	171,473			18,100		157,309			(85,266)		4,305		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/26/2025	1	2,349,723	.4957	153,183			24,096		92,529			(76,803)		4,643		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	3,055,000	4972.2	213,850			5,940		83,455			(106,338)		2,652		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	2,650,000	4963.71	171,720			28,221		103,693			(85,388)		5,372		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/12/2024	07/10/2025	1	1,763,003	.4966	122,184			3,063		48,860			(60,924)		1,459		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/04/2025	1	1,845,228	.4934	107,405			19,447		79,664			(53,555)		3,923		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	1	2,539,000	5031.9	157,164			34,925		79,574			(78,150)		5,980		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/15/2025	1	2,802,000	4923.31	177,086			22,136		119,058			(88,057)		4,974		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/17/2025	1	1,738,477	5010	113,885			24,744		59,586			(56,786)		4,044		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2024	07/03/2025	1	1,440,000	4903.8	101,808			566		57,586			(50,486)		653		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2024	07/18/2025	1	2,345,000	4891.12	161,336			7,619		104,587			(80,225)		2,604		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2024	07/18/2025	1	1,525,122	4936	95,178			4,495		53,746			(47,328)		1,693		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	1,756,835	4977	115,089			23,337		65,640			(57,228)		3,955		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2024	08/01/2025	1	2,884,000	4873.11	188,325			16,217		145,642			(93,645)		4,270		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2024	07/29/2025	1	1,953,930	4885	134,352			10,508		92,775			(67,176)		2,754		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/05/2025	1	2,510,000	4900.95	157,628			28,898		125,686			(78,381)		5,377		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2025	1	1,601,406	4795	114,539			11,805		110,272			(57,112)		2,584		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/03/2025	1	3,058,000	4931.15	212,225			1,182		104,658			(105,820)		1,386		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2024	07/25/2025	1	3,073,000	4869.07	209,579			13,972		154,448			(104,214)		4,021		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	2,352,000	5006.92	143,707			29,141		75,519			(71,459)		5,295		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2024	08/12/2025	1	1,504,034	4836	110,735			12,883		90,050			(55,215)		2,581		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/31/2025	1	1,516,280	4971	97,261			32,961		70,923			(48,364)		4,401		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,988,000	5047.68	189,439			53,296		101,628			(94,199)		7,898		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/03/2025	1	2,860,000	5022.62	180,752			47,196		95,356			(89,879)		7,295		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/28/2025	1	2,669,000	5160.16	176,688			73,620		75,543			(87,858)		8,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	2,227,264	5039	140,901			45,010		83,643			(70,063)		6,278		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	1,658,000	5043.84	109,428			41,339		66,802			(54,413)		5,079		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	2,875,000	5026.93	187,450			59,880		112,841			(93,210)		8,104		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2025	1	1,813,296	5166	84,946			39,531		54,872			(42,356)		6,169		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	2,672,000	5119.3	175,016			62,889		74,595			(87,027)		7,973		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/26/2025	1	1,654,455	5138	114,065			47,155		50,315			(57,033)		5,285		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/22/2025	1	1,511,000	5074.11	97,762			46,861		63,521			(48,215)		5,231		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2024	11/21/2025	1	1,633,370	5088	120,555			48,289		58,112			(60,612)		5,130		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/15/2025	1	1,694,736	5059	113,063			33,477		56,516			(56,531)		4,588		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	1,516,000	5029.3	98,995			46,892		72,259			(49,091)		5,203		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2024	12/05/2025	1	1,648,353	5183	103,092			45,211		44,454			(51,833)		5,423		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/21/2025	1	1,347,000	5100.32	88,633			35,207		45,879			(44,073)		4,230		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2025	1	1,568,142	5026	98,058			25,402		50,878			(48,894)		3,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,793,064	5094	112,119			55,437		70,217			(55,752)		6,278		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/02/2025	1	1,493,509	5168	103,540			44,169		41,891			(51,627)		4,866		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/17/2025	1	2,213,000	5075.44	141,632			42,490		69,851			(70,427)		6,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	3,318,000	5076.38	215,670			106,637		135,469			(107,243)		11,618		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	1,944,000	5199.24	127,526			55,616		49,337			(63,413)		6,395		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/30/2025	1	1,581,172	5068	97,512			49,161		69,559			(48,488)		5,598		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,200,669	5024	147,159			41,401		75,622			(73,175)		5,817		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/13/2025	1	1,587,076	5103	99,626			37,360		51,596			(49,539)		4,844		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	2,186,509	5169	139,916			63,739		64,277			(69,573)		7,350		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	2,538,000	5156.62	167,000			76,078		77,952			(83,041)		8,532		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/31/2025	1	2,345,000	4967.25	151,722			51,417		111,234			(75,444)		6,806		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/19/2025	1	1,533,000	5074.11	98,725			46,894		63,794			(49,091)		5,262		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/19/2025	1	1,850,939	5071	121,972			47,508		69,288			(60,651)		5,772		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/13/2026	1	4,324,000	5174.08	282,790			178,811		161,194			(105,658)		17,087		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/03/2026	1	2,202,676	5075	134,861			91,526		107,283			(43,468)		9,042		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2025	03/31/2026	1	1,573,000	4992.29	95,481			71,808		101,429			(23,805)		6,814		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/27/2026	1	4,593,000	4977.91	279,714			209,008		305,515			(72,234)		19,752		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2026	1	1,826,262	5003	135,700			73,848		100,939			(61,885)		6,725		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	1,975,000	5128.79	128,573			78,985		82,863			(50,098)		7,736		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	3,574,000	5076.26	228,736			117,545		154,840			(111,854)		12,757		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2026	1	1,582,207	5071	87,039			46,079		70,524			(41,229)		5,708		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/30/2026	1	3,156,000	5123.17	203,246			120,254		130,494			(83,755)		12,083		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	1,733,643	5054	99,635			53,138		81,974			(46,806)		6,303		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2026	1	1,653,000	5123.17	106,784			63,541		68,990			(43,645)		6,373		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/03/2026	1	2,108,861	5131	145,050			87,921		86,318			(57,699)		8,149		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	3,614,000	5137.25	226,598			147,289		142,964			(80,305)		14,499		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	1,416,000	5138.97		88,358		59,392		57,306			(29,373)		5,801		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/16/2026	1	5,458,000	5097.87		348,220		193,025		232,112			(156,891)		20,201		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	1,408,000	4983.18		86,592		62,022		90,632			(24,673)		5,953		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	2,443,000	5128.79		158,551		96,892		101,563			(62,288)		9,505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/26/2026	1	1,559,039	5013		87,018		64,960		94,438			(22,534)		6,692		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	1,578,000	5166.15		103,675		65,373		60,223			(38,913)		6,236		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	3,723,000	5138.97		231,198		154,774		149,650			(77,490)		15,157		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,134,000	4999.1		202,143		107,810		172,865			(94,963)		11,395		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2025	01/23/2026	1	1,505,000	5132.2		97,524		55,651		59,154			(42,216)		5,667		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/20/2026	1	3,193,000	5011.98		194,454		141,519		191,931			(53,956)		13,552		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/24/2026	1	1,671,388	5127		105,790		69,745		68,920			(36,138)		6,762		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/23/2026	1	2,052,000	5011.98		125,582		91,679		123,739			(34,561)		8,759		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/14/2025	02/17/2026	1	1,466,000	5174.08		96,170		61,199		52,606			(35,541)		5,844		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/20/2026	1	1,593,722	5012		97,124		70,684		95,799			(26,949)		6,764		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/23/2026	1	2,165,000	5129.83		139,643		79,907		85,732			(60,230)		8,152		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/24/2026	1	1,451,986	5042		75,070		55,935		80,977			(19,547)		6,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,868,000	5037.27		302,790		208,588		265,385			(95,662)		20,104		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2026	1	1,519,000	5129.83		98,431		56,673		60,745			(42,108)		5,761		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/27/2026	1	1,841,066	5128		117,307		68,239		74,274			(49,120)		6,999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/10/2026	1	1,719,008	.5147		106,863		66,309		66,580			(40,626)		6,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	1,853,418	.5177		106,580		69,277		64,956			(37,772)		7,436		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	1,486,882	.4956		97,956		69,386		101,734			(29,064)		6,226		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/11/2026	1	1,503,089	.4977		91,002		63,601		96,878			(27,501)		6,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	3,607,000	4987.16		220,748		156,363		227,936			(65,497)		15,104		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/30/2026	1	1,916,391	.5138		118,237		69,957		75,868			(48,724)		7,337		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2025	04/21/2026	1	1,592,950	.4798		98,089		79,884		163,157			(18,375)		7,160		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	3,067,000	4885.74		173,286		142,961		264,240			(31,420)		13,856		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	3,880,000	4907.34		234,352		197,897		327,045			(37,986)		17,734		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/18/2026	1	2,080,370	.4989		124,983		122,546		156,058			(3,443)		10,229		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	06/23/2026	1	1,580,229	.5033		97,604		96,522		108,047			(1,344)		7,825		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	05/29/2026	1	3,831,000	4959.72		228,711		210,922		296,490			(19,478)		18,296		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2025	04/15/2026	1	1,735,940	.4835		103,564		82,394		159,519			(21,339)		7,723		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2025	06/12/2026	1	4,213,000	4977.96		253,201		243,355		320,443			(11,825)		20,539		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,805,000	4959.88		229,442		216,057		294,175			(15,128)		18,362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/10/2026	1	3,352,000	4785.65		190,058		149,407		347,659			(41,771)		14,784		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$J	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/16/2025	05/13/2026	1	1,535,009	.4920		98,495		86,940		126,005			(12,244)		7,153		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	4,402,000	4821.37		252,235		202,626		429,167			(51,138)		19,653		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2025	05/19/2026	1	1,755,963	.4946		93,748		83,620		137,647			(10,330)		8,259		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$H	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/16/2025	05/15/2026	1	3,303,000	4953.49		196,198		173,308		253,665			(24,255)		15,439		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/05/2026	1	1,475,253	4901		84,506		72,703		124,780			(12,372)		6,787		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/18/2026	1	2,831,000	4989.64		169,860		166,548		212,067			(4,679)		13,920		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	4,632,000	4801.22		261,708		200,473		461,783			(62,723)		20,139		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2025	04/29/2026	1	1,846,250	4910		106,570		88,906		151,824			(17,859)		8,411		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2025	06/26/2026	1	3,698,000	5077.32		219,661		219,661		226,162			(1,810)		18,388		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	05/27/2026	1	1,628,902	4951		98,970		91,229		127,830			(8,475)		7,756		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	1,692,299	4977		97,927		92,214		126,459			(6,457)		8,167		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	06/01/2026	1	1,501,000	4959.72		90,060		83,113		116,447			(7,607)		7,201		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/11/2025	06/09/2026	1	2,124,309	4975		132,148		125,559		161,485			(6,917)		10,311		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/10/2026	1	1,553,494	4795		85,290		67,047		158,215			(18,745)		6,852		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,160,000	4895.07		184,544		159,426		272,372			(26,363)		14,608		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,632,193	4916		96,639		81,606		135,121			(15,664)		7,460		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2025	06/12/2026	1	1,621,882	5006		91,031		87,491		115,983			(4,251)		7,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$R	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/23/2025	05/22/2026	1	1,462,414	4907		87,257		78,993		125,255			(9,109)		6,910		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$O	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/23/2025	05/22/2026	1	3,893,000	4909.64		230,855		208,991		331,658			(24,100)		18,396		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2023	08/07/2025	1	1,579,000	4881.73	71,687			3,638		87,993			(17,750)		2,547		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2023	08/15/2025	1	1,803,632	4749	86,577			5,381		160,001			(21,525)		3,201		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2023	08/25/2025	1	1,441,000	4858.96	60,234			4,557		94,039			(14,914)		2,822		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00BSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/01/2023	08/29/2025	1	1,515,062	4839	72,582			5,923		105,795			(18,046)		3,071		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00BSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/13/2023	09/11/2025	1	1,569,850	4787	81,179			8,040		131,300			(20,156)		3,510		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00BSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/06/2025	1	1,686,000	4601.97	93,573			12,502		223,841			(23,169)		4,368		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/09/2025	1	1,721,776	4735	82,893			11,402		174,538			(20,581)		4,529		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00BSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/12/2023	10/10/2025	1	1,454,000	4612.79	83,605			11,647		188,657			(20,758)		3,843		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00BSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/13/2025	1	1,564,000	4620.15	88,679			12,686		200,963			(21,957)		4,194		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00BSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	1	1,501,595	4712	61,030			9,020		161,218			(15,174)		4,084		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00BSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	1	1,446,437	4920	36,922			5,457		88,584			(9,180)		3,934		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	1	1,531,000	4630.06	86,502			15,706		198,001			(21,418)		4,621		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	1	1,848,000	4751.8	82,236			14,931		187,424			(20,362)		5,578		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/07/2025	1	1,678,176	4709	81,128			14,455		185,887			(20,171)		5,008		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/20/2023	12/18/2025	1	1,442,207	4863	74,432			17,405		116,489			(18,480)		4,936		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/20/2023	12/12/2025	1	1,722,166	4996	67,946			15,455		95,227			(17,010)		5,789		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/23/2024	02/23/2026	1	1,577,000	5124.64	81,216			26,476		75,732			(20,109)		6,367		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/23/2024	02/23/2026	1	2,162,000	5233.33	91,669			29,884		76,764			(22,698)		8,729		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/27/2024	02/20/2026	1	1,721,279	5224	71,803			23,271		62,247			(17,951)		6,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/20/2024	03/13/2026	1	1,550,246	4655	186,776			66,058		198,751			(46,759)		6,491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/20/2024	03/19/2026	1	1,760,231	5108	112,229			40,291		93,410			(27,865)		7,457		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00CSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/20/2024	03/18/2026	1	1,496,687	5203	78,420			28,084		59,657			(19,497)		6,074		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00D$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3O16NJZ34	03/21/2024	03/20/2026	1	2,370,000	5215.94	125,610			45,393		94,743			(31,187)		10,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00D$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3O16NJZ34	03/28/2024	03/23/2026	1	1,444,631	4721	164,879			60,600		165,906			(41,163)		6,166		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/03/2025	1	1,742,603	4773	85,272			236		133,290			(21,201)		790		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/17/2025	1	1,539,222	4856	78,705			1,739		89,499			(19,568)		1,661		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13X$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	1	1,490,861	4944	64,715			1,517		57,926			(16,068)		1,655		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13X$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2025	1	2,119,000	4904.48	102,772			3,242		103,008			(25,447)		2,717		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2023	07/25/2025	1	1,802,290	4931	71,107			2,380		77,908			(17,851)		2,358		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/01/2025	1	1,540,145	4878	69,317			2,968		87,137			(17,234)		2,280		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2025	1	1,503,000	4699.68	85,220			6,663		155,700			(21,043)		2,996		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/22/2025	1	1,573,270	4777	76,760			5,513		134,367			(19,085)		2,998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13X$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2025	1	1,652,000	4914.37	65,584			6,306		93,774			(16,217)		3,643		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/05/2025	1	1,639,473	4787	82,868			7,554		137,007			(20,603)		3,512		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/03/2025	1	1,851,042	4946	68,220			6,047		90,299			(17,008)		3,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/15/2025	1	1,418,000	4746.01	77,848			8,138		134,288			(19,276)		3,256		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2023	09/19/2025	1	1,832,000	4679.23	95,264			10,512		207,056			(23,653)		4,315		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/22/2025	1	2,489,000	4651.03	135,651			15,487		298,317			(33,588)		5,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/18/2025	1	1,917,719	4850	68,028			7,433		138,614			(16,937)		4,489		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2025	1	2,744,000	4632.75	149,548			18,873		345,700			(36,928)		6,925		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/26/2025	1	1,679,883	4639	90,399			10,863		208,543			(22,476)		4,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/05/2023	10/02/2025	1	1,655,690	4655	79,868			10,273		200,877			(19,857)		4,201		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/20/2023	10/20/2025	1	2,714,000	4564.48	141,399			21,589		398,759			(35,011)		7,517		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/25/2023	10/23/2025	1	1,519,815	4585	71,747			11,251		215,880			(17,814)		4,265		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/25/2023	10/24/2025	1	1,493,618	4673	58,458			9,235		181,912			(14,494)		4,210		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/27/2023	10/27/2025	1	1,445,000	4501.67	76,296			12,384		238,302			(18,891)		4,125		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/17/2023	11/13/2025	1	1,686,721	4673	99,708			18,618		204,702			(24,824)		5,148		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/24/2023	11/25/2025	1	1,766,000	4713.41	97,483			19,684		199,047			(24,104)		5,623		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/24/2023	11/21/2025	1	1,806,822	4761	90,654			17,905		183,672			(22,539)		5,674		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/29/2023	11/21/2025	1	1,480,488	4847	65,719			13,034		123,865			(16,453)		4,650		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/29/2023	11/28/2025	1	1,547,485	4870	65,883			13,575		123,827			(16,335)		4,977		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/01/2023	12/01/2025	1	1,995,000	4758.31	110,124			23,176		204,372			(27,267)		6,479		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/01/2023	12/01/2025	1	1,430,000	4825.51	69,498			14,626		126,429			(17,208)		4,644		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/13/2023	12/11/2025	1	1,837,149	4811	108,584			24,346		170,340			(26,960)		6,157		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/21/2023	12/19/2025	1	1,548,000	4896.03	79,412			18,756		116,600			(19,717)		5,313		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/22/2023	12/22/2025	1	3,212,000	4884.86	170,236			40,800		249,844			(42,151)		11,120		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/22/2023	12/22/2025	1	1,424,000	5007.32	59,808			14,334		79,593			(14,809)		4,930		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/29/2023	12/29/2025	1	2,547,000	4966.89	118,436			29,527		161,620			(29,325)		8,993		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/05/2024	01/05/2026	1	2,092,000	4954.63	90,793			23,479		141,552			(22,481)		7,527		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/05/2024	01/02/2026	1	1,736,472	4962	73,802			18,858		114,553			(18,349)		6,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/12/2024	01/12/2026	1	2,105,000	4971.66	97,462			26,178		136,385			(24,132)		7,713		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/12/2024	01/12/2026	1	1,555,000	5070.19	59,401			15,955		75,947			(14,708)		5,697		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/12/2024	01/14/2026	1	1,801,000	5070.19	68,438			18,520		88,571			(16,899)		6,632		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/16/2024	01/09/2026	1	1,814,991	.4960	82,621			21,971		121,566			(20,655)		6,599		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/19/2024	01/16/2026	1	1,563,000	4975.22	75,962			20,879		101,586			(18,886)		5,785		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/19/2024	01/20/2026	1	2,099,000	5080.74	83,750			23,353		101,508			(20,709)		7,846		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/26/2024	01/28/2026	1	1,330,000	4519.91	143,108			41,421		206,340			(35,338)		5,068		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/26/2024	01/26/2026	1	2,866,000	5008.06	140,434			40,372		172,846			(34,772)		10,869		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/26/2024	01/26/2026	1	2,333,000	5116.54	93,087			26,761		102,483			(23,049)		8,848		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/07/2024	02/05/2026	1	1,597,171	.5127	73,129			22,029		69,993			(18,157)		6,200		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/09/2024	02/09/2026	1	2,064,000	5093.84	104,232			31,972		100,491			(25,808)		8,085		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/09/2024	02/09/2026	1	2,257,000	5199.58	93,891			28,800		79,079			(23,248)		8,841		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/13/2026	1	2,001,000	5074.4	102,851			32,292		105,143			(25,572)		7,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/13/2026	1	2,122,000	5179.69	89,761			28,182		81,296			(22,317)		8,386		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/18/2026	1	1,832,000	5179.69	77,860			24,813		70,997			(19,226)		7,319		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/19/2026	1	1,419,000	5436.04	36,326			11,611		21,536			(8,958)		5,681		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/12/2026	1	1,484,185	.5149	66,302			20,754		61,963			(16,507)		5,852		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/26/2024	02/26/2026	1	1,691,000	5122.85	86,410			28,448		79,628			(21,396)		6,870		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/29/2024	02/27/2026	1	1,794,000	5090.02	99,926			33,217		92,853			(24,810)		7,304		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	1	2,441,000	5097.51	140,846			46,884		123,271			(35,018)		9,938		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	03/02/2026	1	2,026,000	5097.51	118,116			39,643		102,786			(29,246)		8,299		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	1	1,659,000	5200.11	79,964			26,618		61,994			(19,881)		6,754		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	03/02/2026	1	1,462,000	5200.11	70,761			23,749		54,916			(17,521)		5,989		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2024	03/04/2026	1	1,821,000	5122.24	101,248			34,213		86,859			(25,104)		7,490		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/06/2026	1	3,144,000	5105.36	180,151			61,709		158,181			(44,790)		12,984		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/06/2026	1	3,205,000	5212.79	152,238			52,148		117,879			(37,850)		13,236		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/13/2026	1	3,488,000	5073.96	207,536			73,096		195,527			(51,599)		14,606		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/16/2026	1	2,109,000	5180.73	105,450			37,422		88,750			(26,110)		8,883		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/12/2026	1	1,750,676	.5144	91,353			32,094		78,007			(22,744)		7,316		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/11/2026	1	1,680,223	.5221	76,727			26,886		64,926			(19,129)		7,008		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	1	3,686,000	5161.07	214,894			77,765		164,082			(53,428)		15,644		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	1	2,805,000	5264.95	136,884			49,535		91,611			(34,033)		11,905		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	5,582,000	5177.62	329,338			122,196		242,805			(81,770)		24,005		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	3,197,000	5281.83	157,932			58,598		102,052			(39,212)		13,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2023	10/30/2025	1	1,795,000	4615.16	76,288			12,662		244,023			(18,889)		5,189		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	1	1,737,000	4662.71	89,803			15,441		210,452			(22,236)		5,103		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	10/31/2025	1	1,619,046	.4600	87,940			14,819		222,557			(21,864)		4,699		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/09/2023	11/06/2025	1	1,530,081	.4681	73,336			12,965		180,055			(18,233)		4,548		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	1	1,579,000	4742.29	80,529			15,397		163,233			(19,939)		4,890		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	1	1,556,000	4758.61	85,580			18,835		157,464			(21,190)		5,167		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	1	2,067,000	4870.87	109,344			25,118		159,107			(27,074)		7,012		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/02/2026	1	1,650,000	5082.6	78,045			23,188		84,219			(19,324)		6,361		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	01/30/2026	1	1,778,222	5046	90,172			26,529		99,577			(22,419)		6,808		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	1	1,460,283	5146	73,289			25,105		68,020			(18,222)		6,031		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/16/2025	1	1,713,000	4896.57	72,974			1,502		83,306			(18,019)		1,793		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/21/2025	1	1,744,000	4891.01	80,050			2,202		88,209			(19,821)		2,092		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	07/30/2025	1	1,416,000	4963.94	60,888			2,422		52,187			(15,035)		2,030		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2023	08/04/2025	1	1,495,000	4885.1	63,089			2,951		82,409			(15,621)		2,315		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/11/2025	1	2,244,000	4762.77	117,361			6,619		189,044			(29,059)		3,806		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/18/2025	1	1,543,000	4745.38	73,601			4,859		140,057			(18,224)		2,827		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2024	05/22/2026	1	1,632,795	4719	177,263			80,237		200,059			(44,438)		7,716		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	06/01/2026	1	3,097,000	5264.93	158,257			72,924		135,305			(39,185)		14,857		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	1	1,614,000	5462.36	72,953			36,275		41,735			(18,138)		8,026		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2024	05/29/2026	1	1,689,350	4719	207,665			95,624		208,202			(51,988)		8,068		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/18/2026	1	1,694,000	5319.44	80,634			35,603		57,912			(19,966)		7,955		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/12/2026	1	1,505,000	5430.09	71,187			34,020		44,090			(17,699)		7,337		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	1	2,644,000	5202.64	127,970			54,039		120,741			(31,686)		12,144		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,482,000	5224.74	137,999			60,613		108,932			(34,310)		11,602		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/22/2026	1	1,896,622	5049	112,706			45,796		124,928			(28,022)		8,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	2,335,000	5196.26	132,395			59,513		106,025			(32,917)		11,034		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/17/2026	1	1,594,262	4846	182,075			88,393		159,276			(45,331)		7,828		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/08/2026	1	1,564,000	5219.57	80,077			34,350		68,668			(19,882)		7,230		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2026	1	1,542,000	5415.82	80,492			38,973		47,603			(19,958)		7,582		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2024	05/15/2026	1	1,518,402	4716	178,465			78,604		185,706			(44,616)		7,098		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/02/2026	1	1,924,133	5228	90,516			34,381		77,741			(22,505)		8,366		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	1,944,000	5292.79	93,312			41,945		68,091			(23,200)		9,186		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/22/2026	1	1,628,196	5266	77,393			35,032		65,715			(19,402)		7,694		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/03/2026	1	1,463,020	5329	75,093			34,857		51,035			(18,670)		7,039		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	04/29/2026	1	2,907,000	5049.03	181,397			75,250		188,332			(44,976)		13,243		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,609,000	5443.15	75,623			36,818		41,693			(18,828)		7,912		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/26/2026	1	1,855,000	5428.36	92,750			46,055		51,942			(23,028)		9,224		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,075,000	5130.02	123,463			46,960		104,497			(30,738)		9,022		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	1	2,360,000	5001.95	136,172			54,544		172,870			(33,856)		10,536		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2026	1	1,524,000	5437.14	73,457			35,714		40,173			(18,263)		7,494		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,437,000	5152.99	76,161			29,770		70,492			(18,936)		6,338		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	1	1,624,270	5041	89,414			35,766		109,348			(22,200)		7,252		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	1	2,381,000	4988.35	141,670			57,097		180,321			(35,078)		10,685		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/02/2026	1	1,640,000	5097.37	97,416			37,002		87,812			(24,220)		7,131		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	05/29/2026	1	1,478,653	5196	94,137			43,348		72,342			(23,567)		7,062		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/12/2026	1	1,574,374	5428	76,551			36,890		46,502			(19,191)		7,675		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2024	05/14/2026	1	1,596,268	5238	85,449			37,259		71,170			(21,216)		7,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/15/2026	1	1,534,936	5231	80,754			35,815		66,382			(20,244)		7,175		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,479,000	5062.67	89,923			35,150		91,007			(22,357)		6,523		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/01/2026	1	2,754,000	5114.5	154,499			64,873		156,366			(38,413)		12,587		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/14/2024	06/12/2026	1	1,936,000	5342.97	105,899			50,609		70,738			(26,329)		9,438		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	1,928,000	5165.54	107,775			46,296		97,095			(26,796)		8,913		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	04/30/2026	1	2,162,005	5091	114,448			47,700		130,402			(28,416)		9,865		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,799,000	5223.89	141,909			53,977		108,760			(35,331)		12,170		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	1,540,803	5185	84,035			31,963		67,587			(20,922)		6,699		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2026	1	1,571,000	5212.74	86,876			39,381		68,823			(21,452)		7,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/14/2024	06/12/2026	1	1,684,480	4799	202,274			96,667		180,083			(50,291)		8,212		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/10/2026	1	1,537,336	5274	93,879			44,667		66,630			(23,373)		7,473		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	2,602,000	5256.82	124,636			53,538		103,298			(30,988)		12,028		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/29/2026	1	2,169,000	5372.66	115,608			57,724		72,670			(28,625)		10,830		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/05/2026	1	1,593,000	5340.45	79,650			37,243		60,483			(19,776)		7,687		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,622,314	5144	86,393			33,769		80,743			(21,479)		7,155		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2026	1	1,767,000	5130.02	105,490			40,573		89,513			(26,084)		7,752		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	05/01/2026	1	1,600,000	5110.01	83,840			35,155		90,418			(20,816)		7,313		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/22/2026	1	1,572,807	4854	178,686			88,228		155,544			(44,610)		7,777		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/12/2026	1	1,971,000	5382.48	101,112			48,255		65,214			(25,105)		9,609		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/24/2026	1	1,379,000	5040.54	84,946			34,847		92,181			(21,120)		6,230		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	1	2,066,000	5050.01	118,382			48,496		135,869			(29,392)		9,334		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	2,113,000	5099.72	123,188			48,462		119,474			(30,502)		9,368		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,706,000	5321.8	127,723			56,099		91,369			(31,755)		12,649		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/21/2026	1	1,446,134	5308	67,362			30,187		51,545			(16,748)		6,823		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/07/2026	1	1,528,000	5185.7	81,290			34,854		70,977			(20,239)		7,052		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2026	1	1,702,000	4734.7	194,709			86,121		202,876			(48,145)		8,005		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/25/2026	1	2,788,404	5404	145,084			71,941		83,077			(36,072)		13,846		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/05/2026	1	3,190,000	5327.38	160,457			75,131		112,466			(39,894)		15,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/05/2026	1	1,473,000	4765.1	170,426			79,799		169,483			(42,372)		7,108		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2026	1	1,800,000	5123.39	96,660			39,965		99,336			(23,901)		8,187		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,494,000	5360.6	81,124			39,496		48,936			(20,197)		7,346		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	07/13/2026	1	1,615,543	4971	171,171			89,132		130,170			(42,675)		8,220		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2024	07/06/2026	1	1,638,815	4936	181,647			93,217		140,408			(45,349)		8,261		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES|W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,959,681	5523	71,732			40,523		54,087			(17,835)		10,385		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES|B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2024	06/26/2026	1	1,936,423	4853	225,303			112,495		193,050			(56,326)		9,629		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131|V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	08/02/2024	07/31/2026	1	1,647,717	5525	57,960			31,622		40,251			(14,410)		8,581		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES|R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/17/2026	1	1,788,000	4923.31	180,588			102,341		165,870			(44,715)		9,510		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132|9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2024	08/28/2026	1	2,608,000	5673.52	80,587			47,149		43,961			(20,036)		14,054		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131|Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	07/26/2024	07/24/2026	1	1,602,000	5560.48	57,512			30,821		33,778			(14,299)		8,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132|C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	09/05/2024	09/04/2026	1	1,737,982	4952	168,757			100,091		158,490			(41,900)		9,443		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132|D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2024	08/07/2026	1	1,508,448	5352	68,829			38,217		58,719			(17,113)		7,925		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131|S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	08/01/2024	07/30/2026	1	1,819,325	5448	82,067			44,661		53,825			(20,404)		9,463		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131|O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	07/26/2024	07/24/2026	1	1,679,000	5385.19	83,446			44,720		57,450			(20,747)		8,667		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132|1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	08/14/2024	08/12/2026	1	1,875,403	5403	87,300			48,941		64,813			(21,705)		9,914		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES|N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/28/2026	1	1,889,546	4857	211,258			114,700		196,290			(52,669)		9,803		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES|E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	1,646,000	5463.71	86,909			43,995		46,921			(21,638)		8,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132|D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	09/06/2024	09/04/2026	1	1,832,000	5552.78	60,639			36,015		45,486			(15,077)		9,954		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES|V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,889,287	4869	206,164			116,465		193,303			(51,258)		10,012		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES|S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,571,000	5526.42	57,813			32,659		42,921			(14,374)		8,325		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131|Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2024	08/07/2026	1	1,542,000	5475.59	55,204			30,652		43,065			(13,725)		8,101		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES|F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	2,093,000	5542.61	97,325			49,268		48,583			(24,231)		10,494		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131|U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	08/02/2024	07/31/2026	1	1,585,000	5535.85	55,000			30,007		37,242			(13,674)		8,255		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/25/2024	09/18/2026	1	1,565,357	5033	152,608			93,978		122,792			(38,205)		8,642		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	2,304,000	5813.12	61,056			38,034		28,769			(15,180)		12,820		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,775,246	5571	67,354			39,406		40,184			(16,746)		9,567		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/31/2026	1	1,651,000	5448.55	74,460			40,568		48,770			(18,487)		8,598		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/11/2026	1	1,588,238	5575	63,876			38,931		37,296			(16,035)		8,699		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	1,625,446	5449	86,737			43,908		43,967			(21,595)		8,149		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/21/2026	1	1,622,000	5552.98	65,042			37,372		38,314			(16,171)		8,668		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/25/2024	09/18/2026	1	1,535,295	5763	47,754			29,407		20,419			(11,955)		8,476		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000EST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/16/2024	08/14/2026	1	1,782,000	5666.73	49,183			27,784		33,742			(12,228)		9,443		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	1	1,469,923	5671	49,643			30,444		27,129			(12,343)		8,115		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	1	1,760,000	5650.82	61,600			37,777		33,807			(15,315)		9,717		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/21/2026	1	3,098,000	5702.12	91,701			52,690		47,989			(22,799)		16,557		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,590,000	5401.84	71,232			38,863		53,812			(17,710)		8,281		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2026	1	1,490,000	5575.72	68,242			35,527		29,069			(16,920)		7,602		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	2,111,000	5398.16	88,029			48,878		72,573			(21,886)		11,091		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,717,000	5527.09	71,084			41,588		43,962			(17,673)		9,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,567,000	5519.63	66,441			34,964		36,778			(16,519)		8,015		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/13/2024	09/11/2026	1	2,049,000	5662.83	64,953			39,205		35,872			(16,149)		11,223		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/11/2024	09/04/2026	1	1,470,146	5464	65,822			39,256		44,718			(16,478)		7,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,775,333	5533	72,662			38,238		39,952			(18,066)		9,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2026	1	1,509,838	5568	54,705			31,357		33,949			(13,601)		8,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	1,633,000	5760.46	42,458			25,627		21,210			(10,556)		8,944		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	1,482,000	5594.39	62,837			31,810		25,231			(15,644)		7,430		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/14/2026	1	1,900,812	5002	193,139			117,866		157,114			(48,218)		10,447		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,036,000	5458.23	88,770			47,573		57,349			(22,070)		10,509		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,556,000	5414.47	79,512			41,842		48,776			(19,769)		7,959		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/10/2026	1	1,505,010	5503	77,943			40,319		35,052			(19,459)		7,627		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	1	2,323,000	5548.98	108,484			56,040		48,222			(26,972)		11,773		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,686,000	5660.6	44,342			26,336		30,775			(11,025)		9,161		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2026	1	1,651,435	5527	77,071			39,706		36,211			(19,162)		8,358		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,678,601	5588	77,143			50,362		41,209			(19,259)		9,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,511,647	5195	156,314			112,641		102,325			(39,024)		9,039		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/23/2026	1	1,455,000	5100.32	157,722			110,644		109,654			(39,053)		8,608		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/15/2026	1	1,754,000	5615.49	74,545			48,229		43,518			(18,483)		9,973		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,602,000	5745.88	49,342			31,213		24,128			(12,268)		8,982		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	1,451,000	5160.16	156,708			111,442		103,543			(38,802)		8,643		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2024	12/17/2026	1	1,815,340	5596	84,843			62,319		58,104			(21,065)		10,989		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/12/2026	1	1,738,476	5572	92,087			63,469		48,242			(22,895)		10,174		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/13/2026	1	1,487,971	.5845	46,393			32,173		20,158			(11,614)		8,716		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/30/2026	1	2,191,078	.5615	85,659			54,100		47,127			(21,356)		12,259		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2026	1	2,052,683	.5450	130,427			88,267		76,714			(32,383)		11,928		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/04/2026	1	1,646,590	.5715	73,469			50,032		32,392			(18,317)		9,559		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	1,687,000	5780.97	51,960			34,377		26,340			(12,919)		9,673		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	1,585,000	5887.2	50,720			34,585		19,758			(12,610)		9,220		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2024	12/04/2026	1	1,497,201	.5636	86,110			61,881		37,479			(21,380)		8,952		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/18/2026	1	1,727,000	5657.63	76,679			56,662		43,790			(19,064)		10,464		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/08/2026	1	2,253,000	5867.34	89,444			64,503		31,100			(22,117)		13,523		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2026	1	2,044,000	5607.67	94,842			69,987		61,123			(23,548)		12,385		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,507,000	5800.42	49,731			34,345		23,382			(12,364)		8,828		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/09/2026	1	1,642,000	5119.3	176,351			120,482		122,142			(43,666)		9,580		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	1,665,000	5708.02	74,259			50,636		33,240			(18,463)		9,685		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/09/2024	10/02/2026	1	1,727,181	.5021	181,144			115,068		141,382			(45,349)		9,684		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2026	1	1,471,832	.5164	128,686			94,476		107,066			(31,995)		8,901		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	1,516,245	.5734	51,245			33,904		25,380			(12,741)		8,694		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,703,000	5650.01	78,508			58,854		46,145			(19,439)		10,414		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2026	1	1,505,000	5778.33	56,588			39,573		25,336			(14,050)		8,878		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/07/2026	1	1,979,000	5607.38	120,323			86,725		59,728			(29,793)		11,867		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,957,423	5071	197,516			128,946		148,292			(49,311)		11,141		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	10/30/2026	1	2,253,780	4964	278,915			188,006		216,381			(69,825)		13,017		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,576,000	5804.83	46,334			29,800		20,528			(11,520)		8,904		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/11/2026	1	1,498,036	5166	161,199			117,885		107,862			(40,300)		9,017		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	1,551,184	5861	43,262			27,902		17,009			(10,831)		8,764		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS$	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	3,026,000	5530.78	167,943			124,282		112,715			(41,584)		18,386		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/11/2026	1	1,583,000	5679.3	80,733			58,796		36,578			(20,045)		9,529		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,673,012	5591	73,793			47,460		40,153			(18,347)		9,452		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,711,420	5827	68,726			49,524		26,147			(17,158)		10,233		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/27/2026	1	2,659,000	5890.32	94,660			67,204		33,215			(23,535)		15,792		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,953,873	5680	65,133			43,722		40,172			(16,194)		11,285		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	11/27/2026	1	1,589,510	5144	180,308			128,541		116,265			(45,139)		9,440		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,666,571	5654	61,030			38,607		32,647			(15,174)		9,344		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/25/2026	1	1,630,117	5047	157,017			98,765		125,638			(39,418)		9,070		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/20/2026	1	1,901,000	5819.47	67,866			47,525		28,513			(16,873)		11,213		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,473,000	5043.84	159,526			110,170		122,021			(39,662)		8,629		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,983,000	5790.88	83,286			60,739		34,515			(20,707)		11,936		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	1,801,000	5635.59	77,263			50,730		41,620			(19,157)		10,316		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/10/2026	1	1,509,790	5592	87,758			63,967		47,903			(21,849)		9,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2026	1	1,588,000	5522.55	95,121			71,078		55,674			(23,650)		9,676		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/16/2026	1	1,534,000	5808.84	48,474			31,602		20,302			(12,052)		8,731		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,643,265	5842	47,110			30,755		19,709			(11,761)		9,353		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,635,427	5537	70,988			47,652		48,533			(17,650)		9,445		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/25/2026	1	1,705,080	5582	98,082			69,458		47,986			(24,386)		10,107		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	2,050,978	5039	217,517			140,285		163,815			(54,454)		11,587		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/26/2026	1	2,657,000	5587.43	118,502			78,567		69,262			(29,342)		15,282		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,551,191	5843	59,247			43,208		23,441			(14,730)		9,337		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,495,000	5580.13	62,940			39,815		35,964			(15,648)		8,382		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/23/2026	1	2,254,590	5033	233,023			154,810		185,496			(58,336)		12,927		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	2,192,000	5687.5	72,336			48,557		44,433			(17,985)		12,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	1,854,000	5074.11	199,490			147,628		157,833			(49,395)		11,265		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,615,000	5699.54	64,277			44,390		32,938			(15,981)		9,461		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/12/2026	1	2,270,000	5655.93	88,984			57,362		45,729			(22,033)		12,866		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,875,000	5076.38	203,438			152,508		154,763			(50,372)		11,466		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/05/2027	1	1,934,105	5458	88,745			75,329		94,539			(13,502)		12,532		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,664,007	5027	152,429			133,243		165,198			(19,709)		10,957		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,804,000	4987.16	180,580			154,499		189,057			(26,679)		11,784		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,672,585	5357	97,201			83,104		99,485			(14,420)		10,900		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/05/2025	03/04/2027	1	1,737,199	5458		98,585		82,855		84,864			(15,822)		11,247		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,759,000	5415.44		95,690		82,737		93,838			(13,276)		11,527		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2027	1	1,440,589	5072		140,344		107,688		125,060			(33,056)		8,882		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,837,000	5097.87		301,573		234,835		230,893			(67,937)		17,633		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/25/2027	1	1,627,840	5435		78,974		69,034		84,312			(10,211)		10,719		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	2,280,429	5411		140,689		108,043		111,456			(33,047)		14,085		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/27/2027	1	1,947,938	5126		208,263		164,946		152,790			(43,483)		12,235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/26/2025	02/24/2027	1	1,958,519	5127		199,862		166,001		163,160			(34,042)		12,597		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,419,000	5490.41		146,833		114,339		96,104			(33,078)		15,035		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	12/31/2026	1	1,460,000	5076.26		155,198		117,633		121,105			(37,999)		8,953		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2027	1	1,507,000	5434.16		76,706		65,854		77,837			(10,928)		9,868		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/21/2025	02/23/2027	1	1,427,000	5137.25		147,266		121,778		116,779			(25,953)		9,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/07/2025	02/05/2027	1	2,710,000	5549.35		162,329		130,939		101,443			(31,886)		17,154		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	2,247,000	5374.03		146,280		112,336		118,367			(34,360)		13,879		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/06/2025	01/29/2027	1	2,596,951	5132		287,282		230,866		202,417			(57,297)		16,340		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,993,000	5588.01		120,776		98,725		68,254			(22,563)		12,691		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/09/2027	1	2,741,000	5037.27		274,374		232,163		265,192			(43,105)		17,819		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/05/2025	02/26/2027	1	1,673,579	5118		154,710		129,819		141,516			(25,036)		10,782		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/09/2027	1	1,957,000	5417.58		112,528		95,216		103,621			(17,679)		12,722		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/06/2025	02/04/2027	1	1,535,145	5543		97,399		78,431		59,450			(19,266)		9,709		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,490,000	5376.14		80,907		70,724		82,245			(10,461)		9,811		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/31/2025	01/29/2027	1	2,297,000	5520.22		141,495		112,766		89,450			(29,154)		14,453		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,460,914	5415		169,530		132,013		114,935			(38,191)		15,295		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2025	02/10/2027	1	1,811,534	5146		190,316		154,402		139,758			(36,076)		11,516		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,682,972	5387		96,103		83,094		94,508			(13,333)		11,029		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/28/2027	1	1,524,667	5496		97,900		77,566		61,110			(20,413)		9,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/07/2025	02/05/2027	1	1,858,000	5128.79		199,549		160,962		146,313			(39,197)		11,761		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,443,000	5174.08		154,545		126,330		106,416			(28,871)		9,189		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2025	01/22/2027	1	1,479,537	5471		100,448		78,973		61,804			(21,771)		9,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/28/2025	01/26/2027	1	1,851,985	5502		119,903		94,799		74,008			(25,199)		11,622		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/18/2027	1	1,764,564	5581		95,490		78,849		66,014			(16,944)		11,293		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/24/2025	01/25/2027	1	1,463,000	5129.83		158,297		124,765		113,938			(33,998)		9,173		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	2,562,000	5537.96		148,852		122,947		104,735			(26,376)		16,410		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/04/2027	1	1,905,000	5462.06		117,348		89,101		78,063			(28,574)		11,724		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/03/2027	1	1,939,699	5078		191,626		161,008		175,785			(30,797)		12,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/24/2025	01/25/2027	1	2,114,000	5488.92		139,524		109,969		86,511			(29,966)		13,255		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/14/2025	01/13/2027	1	1,874,851	5000		203,089		156,716		179,902			(46,524)		11,632		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	02/25/2027	1	1,531,390	5535		75,048		62,957		63,785			(12,162)		9,858		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	1,530,000	5524.39		88,128		73,643		64,883			(14,769)		9,857		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,866,000	5011.98		185,854		160,800		189,076			(25,679)		12,258		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,650,000	5386.13		90,750		77,589		93,052			(13,463)		10,752		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/10/2027	1	1,760,051	5553		104,703		84,945		67,294			(19,848)		11,189		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2027	1	1,631,000	5168.5		82,366		73,606		141,071			(9,051)		10,866		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2025	04/15/2027	1	2,030,316	5223		99,491		90,233		154,960			(9,370)		13,589		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/07/2027	1	1,836,266	4897		187,489		175,527		221,855			(12,188)		12,495		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2025	06/10/2027	1	1,704,098	5566		65,572		64,391		75,411			(1,268)		11,884		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/07/2027	1	2,027,119	4792		191,369		170,960		287,338			(21,088)		13,484		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2027	1	1,421,000	5221.14		64,798		57,906		113,436			(7,121)		9,467		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,659,000	5301.03		78,139		71,340		111,319			(7,084)		11,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,564,000	4821.37		148,893		134,312		214,559			(15,114)		10,476		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/05/2027	1	1,951,650	4904		187,235		173,566		241,807			(13,888)		13,260		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	05/28/2027	1	1,505,904	5561		54,279		52,180		71,552			(2,311)		10,405		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/18/2027	1	1,748,208	4952		159,443		150,866		197,227			(8,773)		11,992		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS6	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	06/17/2027	1	1,891,030	4990		191,808		190,214		210,654			(1,854)		13,252		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/07/2027	1	1,522,124	5438		58,540		54,503		86,883			(4,256)		10,357		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Z	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/10/2025	06/04/2027	1	1,720,501	4973		171,574		167,059		194,397			(4,740)		11,947		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$K	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/16/2025	05/12/2027	1	1,697,853	4921		174,722		164,558		202,967			(10,830)		11,596		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,428,000	4885.74		134,518		122,812		179,983			(12,195)		9,616		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,391,000	5202.26		70,385		63,492		114,523			(7,145)		9,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,486,051	5255		76,959		70,262		108,234			(6,977)		10,007		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/23/2025	05/24/2027	1	1,652,000	4909.64		162,887		155,259		202,706			(8,467)		11,382		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$T	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/28/2025	05/21/2027	1	1,736,451	4919		175,610		167,816		209,946			(8,015)		11,937		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	04/28/2027	1	1,510,453	5327		71,545		66,271		102,093			(5,358)		10,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/12/2027	1	1,533,000	4785.65		147,628		131,992		219,964			(16,156)		10,237		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Q	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/23/2025	05/24/2027	1	1,509,000	5380.97		69,112		65,876		93,772			(3,593)		10,396		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2025	05/12/2027	1	1,511,107	5482		62,920		59,260		80,296			(3,900)		10,320		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2027	1	2,060,000	5202.6		96,820		85,587		167,087			(11,571)		13,650		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/21/2027	1	1,767,116	5511		69,620		66,438		91,228			(3,269)		12,148		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Y	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/02/2025	05/28/2027	1	1,531,945	4958		149,405		143,825		176,047			(5,770)		10,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,519,000	5279.4		66,380		59,880		110,923			(6,738)		10,174		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/03/2027	1	1,500,006	5610		47,248		45,876		58,832			(1,560)		10,409		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	1,517,000	4959.88		150,183		145,845		174,007			(4,931)		10,556		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	04/30/2027	1	2,185,000	5456.96		85,871		79,229		115,522			(6,959)		14,791		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	06/17/2027	1	1,551,547	5567		62,471		61,951		71,786			(604)		10,873		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2025	05/20/2027	1	1,537,897	5577		47,608		45,054		69,841			(2,612)		10,565		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	1,546,000	5574.91		53,182		51,646		66,086			(1,746)		10,758		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$I	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/16/2025	05/14/2027	1	1,581,000	5488.47		64,505		60,763		79,911			(3,987)		10,813		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/10/2027	1	1,722,000	5504.51		58,031		54,120		88,087			(4,128)		11,743		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	1	2,260,000	5515.21		88,818		85,383		109,539			(3,782)		15,615		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/04/2027	1	1,505,972	.5441		68,060		66,731		82,209			(1,605)		10,457		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/14/2027	1	1,386,000	4977.96		135,551		132,940		154,139			(3,152)		9,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2025	1	7,241,832	276.06	207,862			286		78,058			(51,536)		2,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	1	7,575,025	276.06	219,635					81,350			(54,356)		1,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2023	07/03/2025	1	19,204,003	276.87	521,200			1,443		181,474			(130,099)		8,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/03/2025	1	13,703,500	275.96	379,714			1,047		151,411			(94,423)		6,212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/03/2025	1	12,250,789	273.93	348,971			966		182,904			(87,010)		5,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/07/2025	1	6,600,793	273.42	187,933			1,553		106,697			(46,661)		4,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/08/2025	1	3,888,403	273.42	112,764			1,084		63,861			(27,883)		2,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2023	07/09/2025	1	9,630,109	273.42	279,745			3,074		156,402			(69,259)		7,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2023	07/10/2025	1	13,769,418	272.75	409,939			5,088		244,870			(102,041)		11,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/13/2023	07/11/2025	1	16,791,833	273.32	499,968			6,874		277,807			(124,042)		14,575		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/13/2023	07/11/2025	1	16,119,834	273.76	483,584			6,659		251,394			(120,045)		13,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/11/2025	1	14,111,048	274.98	408,429			5,643		185,247			(101,614)		12,248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2023	07/16/2025	1	10,288,335	274.76	310,012			6,399		141,569			(76,895)		10,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/15/2025	1	7,290,165	274.76	213,199			4,100		100,030			(52,729)		7,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2023	07/14/2025	1	8,630,139	274.76	251,090			4,494		118,081			(62,314)		8,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/01/2024	07/17/2025	1	18,868,619	274.66	569,496			12,545		264,098			(141,505)		20,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/18/2025	1	12,141,418	275.54	357,874			8,360		149,852			(88,710)		13,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/18/2025	1	14,065,379	276.56	396,495			9,281		148,522			(98,411)		15,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2023	07/18/2025	1	11,174,714	275.54	323,204			7,593		138,094			(80,452)		12,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/22/2025	1	13,036,466	274.92	379,962			10,961		178,184			(93,966)		16,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/21/2025	1	10,136,619	274.92	304,025			8,372		138,155			(75,462)		12,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/23/2025	1	9,449,035	274.92	281,101			8,494		129,517			(69,567)		11,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/24/2025	1	16,244,595	276.09	472,635			14,934		188,545			(117,193)		20,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2023	07/25/2025	1	15,013,021	276.2	427,546			14,128		171,726			(106,182)		19,645		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2023	07/25/2025	1	17,307,934	276.1	502,585			16,616		201,262			(124,786)		22,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/25/2025	1	10,644,790	276.29	307,555			10,197		120,229			(76,541)		13,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/10/2023	07/29/2025	1	9,659,657	276.13	275,746	3,628		11,165		113,247			(71,252)		13,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2023	07/28/2025	1	8,428,167	276.13	247,970			9,215		98,479			(61,511)		11,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2025	1	9,083,619	276.13	260,888			10,498		106,849			(65,238)		13,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/03/2023	07/31/2025	1	15,440,476	276.77	423,296			17,724		166,486			(106,618)		22,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/01/2025	1	11,170,777	275.91	293,902			12,542		137,351			(72,988)		16,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/01/2025	1	12,211,183	273.7	344,113			14,681		201,654			(85,406)		18,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/17/2023	08/01/2025	1	12,698,789	272.19	369,033			15,801		252,497			(91,798)		18,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/05/2025	1	6,687,555	272.11	194,454			9,351		135,229			(48,093)		10,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/06/2025	1	5,351,479	272.11	156,065			7,719		108,404			(38,645)		8,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/04/2025	1	7,400,912	272.11	219,209			10,266		149,389			(54,441)		11,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/07/2025	1	18,460,132	272.69	527,451			26,800		349,917			(130,739)		29,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2025	1	10,169,623	272.13	296,367			15,477		206,401			(73,474)		16,621		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/08/2025	1	14,782,067	271.97	433,884			22,702		305,481			(107,725)		24,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/08/2025	1	10,803,888	272.62	308,821			16,203		207,035			(76,795)		17,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/07/2023	08/13/2025	1	6,647,949	272.32	185,033			10,937		133,024			(45,828)		11,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/11/2025	1	8,521,343	272.32	241,475			13,631		169,907			(59,925)		14,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/12/2025	1	8,109,047	272.32	235,973			13,614		161,973			(58,349)		13,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2023	08/14/2025	1	14,607,093	271.59	398,794			24,119		318,061			(98,935)		25,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/15/2025	1	12,323,549	271.08	335,500			20,750		284,336			(83,210)		21,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/17/2023	08/15/2025	1	13,590,663	270.01	383,071			23,740		351,314			(95,091)		24,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/17/2023	08/15/2025	1	7,788,200	269.03	225,918			14,051		222,283			(56,251)		13,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/18/2025	1	10,086,472	268.67	299,019			19,765		298,896			(74,233)		18,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/20/2025	1	7,224,817	268.67	214,732			14,745		214,491			(53,139)		13,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/19/2025	1	6,332,330	268.67	184,271			12,403		187,822			(45,564)		11,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2023	08/21/2025	1	14,140,240	269.3	420,100			29,485		395,108			(104,355)		26,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2023	08/22/2025	1	13,698,990	269.59	412,138			29,450		372,355			(102,185)		26,101		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/24/2023	08/22/2025	1	14,582,408	270.7	421,860			30,250		353,856			(104,869)		27,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/22/2025	1	7,117,546	270.56	204,156			14,666		175,168			(50,776)		13,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2023	08/25/2025	1	10,681,004	269.68	331,007			25,101		288,849			(82,294)		20,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	08/27/2025	1	4,420,300	269.68	133,514			10,741		119,796			(33,928)		8,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/26/2025	1	5,142,370	269.68	149,129			11,471		139,216			(36,875)		10,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2023	08/28/2025	1	17,469,742	270.98	531,628			42,351		414,830			(131,792)		35,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/29/2025	1	13,370,972	272.17	392,834			31,875		279,684			(97,489)		27,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2023	08/29/2025	1	10,309,053	272.62	301,824			24,529		204,927			(74,920)		20,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/29/2025	1	9,678,799	272.93	283,873			23,153		185,771			(70,567)		19,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/04/2025	1	8,839,670	273.26	248,674			22,295		165,171			(61,863)		18,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2023	09/03/2025	1	5,491,687	273.26	158,667			13,960		102,424			(39,233)		11,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2023	09/02/2025	1	4,082,885	273.26	118,597			10,284		76,008			(29,347)		8,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	08/29/2025	1	11,895,460	273.26	341,228			28,094		219,797			(85,769)		24,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2023	09/05/2025	1	20,599,416	273.16	592,782			54,731		390,303			(149,591)		44,128		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/05/2025	1	8,211,597	272.99	233,696			21,242		158,534			(58,024)		17,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/05/2025	1	10,243,157	272.51	292,296			26,643		208,736			(72,687)		21,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/08/2025	1	7,643,299	272.05	219,668			20,870		164,579			(54,489)		16,736		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/10/2025	1	5,206,438	272.05	151,172			14,737		112,443			(37,386)		11,562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2023	09/09/2025	1	7,693,955	272.05	223,828			21,523		165,918			(55,350)		16,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2023	09/11/2025	1	15,500,967	271.74	441,222			43,821		348,641			(109,829)		34,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/12/2025	1	7,511,774	271.8	218,634			21,934		166,980			(54,209)		16,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/14/2023	09/12/2025	1	11,640,717	271.66	345,413			34,822		262,735			(85,990)		26,207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/12/2025	1	9,616,471	272.92	277,148			27,943		190,684			(68,937)		21,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/16/2025	1	5,996,996	272.91	173,913			18,395		119,042			(43,003)		13,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/17/2025	1	4,056,070	272.91	116,180			12,444		80,647			(28,749)		9,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/15/2025	1	12,690,966	272.91	363,044			38,002		251,502			(90,146)		29,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2023	09/18/2025	1	16,737,637	272.98	471,401			51,143		330,838			(116,855)		39,180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/19/2025	1	12,572,023	272.38	354,030			38,890		265,635			(87,740)		29,612		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/28/2023	09/19/2025	1	9,840,990	271.66	275,566			31,411		224,176			(70,748)		23,180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/19/2025	1	11,095,112	269.84	317,085			35,023		303,106			(78,837)		26,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/24/2025	1	4,874,623	269.32	139,966			16,335		140,435			(34,608)		11,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/22/2025	1	7,838,056	269.32	231,000			26,393		225,405			(57,329)		18,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/23/2025	1	7,840,877	269.32	227,385			26,237		225,689			(56,225)		18,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/28/2023	09/25/2025	1	17,529,588	269.92	476,156			56,430		477,836			(118,424)		42,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/26/2025	1	11,445,418	268.45	322,709			38,587		359,278			(80,036)		28,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	09/26/2025	1	12,844,052	268.19	365,636	3,370		44,908		410,923			(92,914)		31,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2023	09/26/2025	1	8,465,100	267.83	241,188			29,175		279,444			(60,384)		20,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/05/2023	10/01/2025	1	2,379,413	267.63	67,099			8,474		80,188			(16,586)		6,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2025	1	5,164,912	267.63	149,782			18,723		173,953			(37,036)		12,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/29/2025	1	8,971,734	267.63	255,898			31,744		301,976			(63,567)		22,399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2023	10/02/2025	1	12,673,495	267.03	332,256			42,480		449,630			(82,448)		32,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2023	10/03/2025	1	8,826,814	265.02	252,123			32,733		367,954			(62,818)		22,516		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/03/2025	1	12,628,951	264.03	383,157			49,708		567,484			(95,133)		32,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2023	10/03/2025	1	7,532,298	264.97	224,080			29,186		315,311			(55,843)		19,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/08/2025	1	4,586,840	265.71	134,996			18,361		181,565			(33,358)		12,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2023	10/07/2025	1	7,405,148	265.71	215,264			29,053		293,010			(53,295)		19,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/06/2025	1	5,961,130	265.71	176,642			23,642		235,780			(43,913)		15,444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/09/2025	1	12,255,959	266.08	382,651			52,602		471,276			(94,944)		32,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/10/2025	1	11,301,628	268.02	336,136			46,680		370,272			(83,403)		29,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/10/2025	1	9,156,819	268.58	274,408			38,574		285,846			(68,845)		24,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/10/2025	1	7,597,181	269.55	216,219			30,140		217,324			(53,724)		20,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/15/2025	1	5,063,598	268.69	145,782			21,216		157,184			(36,043)		13,708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/14/2025	1	4,469,854	268.69	129,626			18,696		138,651			(32,052)		12,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/13/2025	1	11,128,400	268.69	316,969			45,403		347,629			(78,702)		29,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/16/2025	1	16,826,778	268.36	491,510			72,266		537,616			(121,900)		45,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/17/2025	1	8,447,425	268.77	239,696			35,532		260,656			(59,382)		23,081		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/17/2025	1	11,244,188	267.98	312,607			46,493		371,449			(77,605)		30,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/17/2025	1	4,633,885	266.6	131,925			19,666		171,542			(32,786)		12,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2024	10/21/2025	1	6,207,653	265.59	181,217			27,955		249,376			(44,933)		17,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/20/2025	1	8,082,990	265.59	230,104			35,167		324,593			(57,131)		22,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/22/2025	1	4,023,050	265.59	116,607			18,080		161,675			(28,809)		11,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2023	10/23/2025	1	18,452,282	265.07	544,177			85,248		771,200			(134,973)		51,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/26/2023	10/24/2025	1	12,596,382	265.53	359,563			56,828		508,758			(89,183)		35,506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/24/2025	1	12,594,848	265.2	352,622			56,393		521,466			(88,355)		35,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2024	10/24/2025	1	9,239,742	263.76	271,089			43,065		425,489			(67,426)		26,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2023	10/27/2025	1	11,082,528	264.2	323,463			52,593		497,686			(80,331)		31,640		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/28/2025	1	6,423,416	264.2	186,279			30,449		286,712			(46,061)		18,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/29/2025	1	3,562,209	264.2	103,535			17,045		167,557			(25,572)		10,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	10/30/2025	1	17,453,187	264.28	511,940	5,500		88,063		774,921			(129,558)		50,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	10/31/2025	1	8,739,919	264.4	259,866			43,524		384,817			(64,391)		25,368		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2023	10/31/2025	1	10,567,538	265.38	316,311			53,316		432,751			(78,777)		30,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/02/2023	10/31/2025	1	7,916,554	266.38	239,980			40,958		300,169			(60,446)		22,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/09/2023	11/03/2025	1	9,562,450	266.64	283,396			48,789		357,750			(70,362)		28,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2023	11/05/2025	1	5,297,791	266.64	153,337			26,735		197,330			(37,922)		15,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/04/2025	1	4,700,258	266.64	136,778			23,673		174,992			(33,821)		13,863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	11/06/2025	1	17,522,075	267.39	490,446			86,647		616,723			(122,174)		52,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	11/07/2025	1	8,159,207	266.42	232,157	5,688		43,829		309,283			(61,028)		24,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/09/2023	11/07/2025	1	11,944,755	265.95	352,522			62,589		476,265			(87,475)		35,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2024	11/07/2025	1	10,171,219	266.57	297,326			53,170		381,341			(74,212)		30,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2023	11/12/2025	1	8,261,379	266.25	251,662			46,359		318,081			(62,375)		25,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/10/2025	1	7,489,418	266.25	226,687			42,891		288,118			(58,539)		22,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/11/2025	1	4,749,793	266.25	138,219			25,252		182,801			(34,177)		14,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/13/2025	1	14,978,462	266.43	456,020			84,559		569,225			(113,047)		45,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2023	11/14/2025	1	9,691,744	267.57	296,346			55,476		336,724			(73,579)		29,688		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/16/2023	11/14/2025	1	10,512,695	268.72	308,053			57,661		332,305			(76,455)		32,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2023	11/14/2025	1	8,962,929	268.97	261,937			49,162		277,504			(65,075)		27,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/17/2025	1	11,460,745	269.2	369,080			73,750		348,713			(95,662)		35,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2023	11/18/2025	1	6,268,850	269.2	183,042			35,214		190,879			(45,279)		19,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/19/2025	1	3,245,601	269.2	94,819			18,346		98,897			(23,421)		10,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2023	11/20/2025	1	16,262,150	269.17	477,908			93,445		496,993			(118,574)		50,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2023	11/21/2025	1	9,113,670	269.29	271,210			53,593		275,945			(67,492)		28,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2023	11/21/2025	1	14,092,231	269.49	413,321			81,617		419,646			(102,684)		44,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/24/2025	1	3,404,284	269.78	99,676			20,054		99,071			(24,733)		10,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2023	11/26/2025	1	5,388,896	269.78	159,761			32,664		157,073			(39,802)		17,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/25/2025	1	1,707,517	269.78	46,307	4,605		11,995		49,731			(13,414)		5,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/26/2025	1	15,144,586	269.54	450,486			91,767		450,615			(111,879)		48,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2023	11/28/2025	1	7,077,783	269.95	207,203			42,705		203,675			(51,366)		22,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2023	11/28/2025	1	13,267,218	269.92	387,682			80,186		382,642			(96,389)		42,667		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2023	11/28/2025	1	14,995,997	270.4	419,503			87,041		415,151			(104,609)		48,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2023	12/01/2025	1	7,558,265	270.88	213,301			44,935		201,096			(52,940)		24,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2023	12/02/2025	1	5,026,364	270.88	147,066			31,136		133,854			(36,397)		16,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2024	12/03/2025	1	3,767,169	270.88	113,397			24,422		100,412			(28,371)		12,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2023	12/04/2025	1	13,514,458	269.8	385,919			82,777		395,606			(95,764)		44,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/05/2025	1	11,449,553	268.95	346,967			74,916		363,523			(86,100)		37,665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/07/2023	12/05/2025	1	9,423,596	270.32	268,778			58,090		264,303			(66,714)		31,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2023	12/05/2025	1	7,350,050	269.63	203,056			44,033		218,526			(50,517)		24,179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/10/2025	1	6,008,816	267.75	179,257			39,887		208,767			(44,356)		20,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2023	12/08/2025	1	8,003,253	267.75	238,160			52,477		277,764			(59,122)		26,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/09/2025	1	6,293,754	267.75	185,614			41,090		221,558			(45,946)		20,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/18/2024	12/11/2025	1	12,424,518	268.05	374,828			84,010		421,811			(93,004)		41,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2023	12/12/2025	1	10,010,593	268.42	311,859			70,561		330,037			(77,617)		33,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/12/2025	1	12,755,341	269.34	393,378			89,024		390,451			(97,845)		42,880		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/12/2025	1	7,952,053	270.47	239,015			54,211		226,354			(59,520)		26,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/15/2025	1	10,573,103	271.08	312,333			71,891		279,881			(77,591)		35,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/17/2025	1	6,463,005	271.08	195,685			45,509		171,389			(48,526)		22,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/16/2025	1	4,810,123	271.08	141,431			32,649		127,443			(34,986)		16,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/18/2025	1	13,010,363	270.34	405,860			94,963		368,116			(100,719)		44,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2023	12/19/2025	1	9,152,200	271.72	275,314			64,903		229,978			(68,418)		31,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2024	12/19/2025	1	9,840,627	272.55	289,477			68,287		229,546			(71,987)		33,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/19/2025	1	13,536,098	272.26	403,685			95,828		324,126			(100,804)		46,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/22/2025	1	9,501,370	272.21	281,481			67,583		229,169			(69,843)		32,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/23/2025	1	2,725,475	272.21	80,401			19,354		65,805			(19,881)		9,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/24/2025	1	986,023	272.21	28,965			7,013		23,831			(7,167)		3,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/26/2025	1	18,660,305	272.5	556,145			136,572		440,713			(138,168)		65,338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/26/2025	1	13,870,199	273.85	392,380			96,288		289,373			(97,477)		48,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2024	12/26/2025	1	10,556,617	273.3	295,716			72,855		231,831			(73,708)		36,964		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	12/29/2025	1	10,122,159	272.24	287,739			71,887		245,286			(71,577)		35,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/30/2025	1	1,883,591	272.24	55,419			13,877		45,690			(13,707)		6,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/31/2025	1	1,370,408	272.24	40,427			10,162		33,275			(9,983)		4,865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/11/2024	01/02/2026	1	16,257,377	271.7	463,643			118,089		414,681			(115,110)		58,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2024	01/02/2026	1	12,326,788	271.22	358,669			91,638		327,513			(89,355)		43,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/02/2026	1	9,787,579	270.57	293,942			75,402		274,900			(73,512)		34,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/06/2026	1	3,619,309	270.54	106,770			27,719		102,224			(26,401)		13,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/05/2026	1	10,019,088	270.54	301,077			78,084		282,759			(74,893)		36,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2024	01/07/2026	1	4,019,310	270.54	121,223			31,666		113,609			(30,051)		14,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2024	01/08/2026	1	9,614,478	270.84	290,278			76,365		265,103			(72,141)		34,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/18/2024	01/09/2026	1	12,315,703	270.79	378,242			100,014		341,281			(93,927)		44,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/11/2024	01/09/2026	1	10,466,423	271.52	320,538			84,893		272,768			(79,646)		38,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/11/2024	01/09/2026	1	9,404,133	271.93	290,669			77,210		236,696			(72,334)		34,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2024	01/12/2026	1	10,409,836	273.49	298,503			80,249		228,970			(74,159)		38,141		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	01/14/2026	1	3,504,053	273.49	103,299			27,956		77,246			(25,513)		12,904		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/13/2026	1	4,085,654	273.49	120,733			32,551		89,967			(29,856)		15,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/15/2026	1	2,451,084	273.49	72,234			19,621		54,094			(17,817)		9,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/18/2024	01/16/2026	1	16,728,091	272.72	472,853			129,608		395,860			(117,494)		61,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/16/2026	1	16,984,038	271.5	512,212			140,600		446,383			(127,331)		62,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/16/2026	1	10,931,271	271.7	331,378			91,102		282,422			(82,428)		40,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/20/2026	1	2,929,947	272.5	86,140			24,020		70,960			(21,300)		10,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/21/2026	1	2,128,902	272.5	62,590			17,515		51,609			(15,455)		7,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/16/2026	1	5,770,493	272.5	173,541			47,743		139,212			(43,241)		21,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2024	01/22/2026	1	19,704,777	273.48	572,812			161,411		438,470			(142,108)		74,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/23/2026	1	10,451,589	273.4	299,859			84,926		234,599			(74,372)		39,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/23/2026	1	11,518,007	272.71	342,135			97,090		274,688			(84,969)		43,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2024	01/23/2026	1	9,432,930	273.02	275,341			78,316		218,863			(68,454)		35,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/26/2026	1	12,332,463	272.68	377,450			108,856		295,693			(93,925)		46,772		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/26/2024	01/28/2026	1	6,301,790	272.68	186,187			53,952		151,389			(46,039)		24,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/26/2024	01/27/2026	1	3,623,279	272.68	106,524			30,728		86,959			(26,340)		13,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/30/2024	01/29/2026	1	11,711,149	273.64	346,855			101,179		258,933			(86,141)		44,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/05/2024	01/30/2026	1	15,772,457	273.57	468,993			137,229		351,384			(116,263)		60,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/09/2024	01/30/2026	1	10,553,936	273.8	313,517			92,050		230,446			(77,887)		40,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/02/2024	01/30/2026	1	10,645,198	273.92	315,586			92,894		229,937			(78,535)		40,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/02/2024	02/04/2026	1	2,403,499	274.24	70,663			21,131		50,736			(17,449)		9,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/06/2024	02/03/2026	1	4,135,557	274.24	121,069			36,098		87,200			(29,953)		15,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/05/2024	02/02/2026	1	13,065,068	274.24	378,011			112,494		275,169			(93,875)		50,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/05/2024	02/05/2026	1	17,619,415	273.57	518,995			156,184		394,872			(128,702)		68,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/09/2024	02/06/2026	1	10,054,883	273.51	300,673			90,871		226,889			(74,542)		39,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/07/2024	02/06/2026	1	12,506,728	273.92	377,374			114,566		272,137			(93,864)		48,659		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/12/2024	02/06/2026	1	9,013,427	274.44	267,217			81,223		189,946			(66,470)		35,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R9O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/16/2024	02/09/2026	1	7,818,254	274.62	228,487	1,891		71,302		160,426			(57,448)		30,624		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2024	02/11/2026	1	4,710,139	274.62	138,488			42,744		96,874			(34,199)		18,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/10/2026	1	4,320,516	274.62	127,023			39,084		88,757			(31,409)		16,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/12/2026	1	13,686,318	274.78	405,461			126,004		277,850			(100,631)		53,966		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2024	02/13/2026	1	7,971,674	274.88	233,677			72,829		162,026			(57,909)		31,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/13/2026	1	9,858,768	274.88	298,441			93,364		198,515			(74,087)		38,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/13/2026	1	8,838,941	276.13	260,536			81,771		158,743			(64,756)		34,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/18/2026	1	2,542,952	276.37	74,508			23,744		44,949			(18,398)		10,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/17/2026	1	4,320,386	276.37	126,587			40,222		76,262			(31,301)		17,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/19/2026	1	12,293,995	276.37	355,741			113,857		218,677			(88,086)		49,218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2024	02/13/2026	1	15,238,940	276.37	440,195			138,311		267,512			(109,769)		60,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	02/20/2026	1	13,344,615	276	393,578			126,645		244,884			(97,658)		53,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2024	02/20/2026	1	9,825,196	275.57	312,665			100,909		187,491			(77,704)		39,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/20/2026	1	7,724,506	278.11	228,093			73,692		116,085			(56,710)		30,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2024	02/23/2026	1	9,847,986	278.59	286,262			93,390		141,770			(71,012)		39,761		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/24/2026	1	2,971,959	278.59	86,781			28,371		42,855			(21,458)		12,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/25/2026	1	2,816,731	278.59	82,206			26,952		44,761			(20,302)		11,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/26/2026	1	16,662,350	278.36	490,912			161,925		246,632			(121,765)		67,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/27/2026	1	9,090,835	278.49	269,783			89,579		133,031			(67,065)		37,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2024	02/27/2026	1	7,390,810	278.35	226,054			75,586		109,699			(56,488)		30,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	02/27/2026	1	9,217,652	279	286,244			95,318		128,369			(71,213)		37,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/03/2026	1	3,713,615	280.52	108,809			36,618		44,674			(26,905)		15,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	03/02/2026	1	5,398,748	280.52	158,459			53,191		64,820			(39,245)		22,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	02/27/2026	1	12,141,352	280.52	358,165			119,413		144,919			(89,285)		49,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2024	03/04/2026	1	12,805,232	281.2	370,061			125,244		143,769			(91,891)		52,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/05/2026	1	7,587,564	280.8	226,514			77,007		88,950			(56,259)		31,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/06/2026	1	8,495,763	281.48	249,126			85,081		92,961			(61,834)		35,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/06/2026	1	11,111,904	281.64	319,099	2,670		111,290		119,643			(80,240)		45,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/06/2026	1	9,006,346	281.64	255,760			87,668		96,921			(63,698)		37,194		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/09/2026	1	6,135,415	281.64	179,177			61,869		66,446			(44,375)		25,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/10/2026	1	5,330,265	281.64	156,177			54,061		57,848			(38,617)		22,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/11/2026	1	11,619,680	280.16	340,672			118,526		147,116			(84,560)		48,466		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2024	03/12/2026	1	9,131,444	280.21	267,714			93,845		115,276			(66,664)		38,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2024	03/13/2026	1	8,829,735	280.36	252,805			88,738		109,990			(62,729)		36,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2024	03/13/2026	1	10,568,975	279.73	306,555			107,907		140,288			(76,187)		44,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2024	03/13/2026	1	11,110,467	278.91	338,658			119,642		159,714			(84,569)		46,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/16/2026	1	6,072,733	278.91	177,324			62,929		87,718			(43,906)		25,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2024	03/17/2026	1	4,303,683	278.91	125,968			44,818		62,264			(31,152)		18,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	03/18/2026	1	12,254,060	280.45	366,537			131,431		153,936			(91,242)		51,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2024	03/19/2026	1	10,145,627	281.17	301,865			108,362		117,771			(74,924)		42,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2024	03/20/2026	1	7,373,639	281.5	221,895			79,977		82,868			(55,063)		31,296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/20/2026	1	11,194,935	283.82	320,838			116,239		98,232			(79,881)		47,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	03/20/2026	1	13,144,498	282.97	383,500			139,149		126,531			(95,704)		55,789		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	03/24/2026	1	4,713,527	282.97	136,055			50,256		45,782			(34,011)		20,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/23/2026	1	5,993,561	282.97	175,611			64,012		58,603			(43,482)		25,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	03/25/2026	1	16,875,438	282.93	494,553			181,600		165,096			(122,763)		72,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2024	03/26/2026	1	11,141,879	282.81	335,616			123,706		110,615			(83,300)		47,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/27/2026	1	7,809,126	283.97	230,628			85,438		68,589			(57,268)		33,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/31/2026	1	3,636,458	284.42	106,548			39,901		30,692			(26,310)		15,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/27/2026	1	30,337,474	284.42	883,842			328,275		254,257			(219,868)		130,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/30/2026	1	5,314,795	284.42	155,192			57,984		44,748			(38,374)		22,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	04/02/2026	1	11,248,220	284.46	332,741			125,818		95,445			(82,572)		48,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2024	04/02/2026	1	11,356,843	284.95	332,092			126,378		90,824			(82,774)		49,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2024	04/02/2026	1	8,539,964	285	249,046			94,650		67,918			(61,959)		37,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/02/2026	1	7,665,617	285.02	222,873			84,729		61,576			(55,541)		33,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2024	04/10/2026	1	6,621,723	285.08	192,257			74,867		53,945			(47,703)		29,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/09/2026	1	9,925,411	286.07	283,298			109,819		71,266			(70,288)		43,698		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2024	04/16/2026	1	9,624,606	283.55	271,642			107,928		92,451			(67,398)		42,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/27/2026	1	7,608,889	282.26	219,971			90,780		85,201			(54,476)		34,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2024	04/29/2026	1	11,998,825	282.56	315,248			130,939		130,886			(78,261)		54,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2024	05/15/2026	1	15,937,356	285.27	469,264			205,940		136,321			(116,589)		74,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/15/2026	1	9,510,808	284.39	265,834			105,776		83,425			(66,294)		42,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/10/2026	1	11,562,083	284.87	332,304			129,949		95,185			(82,723)		50,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2024	04/22/2026	1	11,687,533	280.62	346,370			140,670		152,119			(86,066)		52,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/18/2024	04/17/2026	1	10,250,432	282.76	291,595			116,696		107,107			(72,440)		45,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2024	05/13/2026	1	13,619,129	283.08	407,495			177,064		144,874			(101,138)		63,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2024	05/01/2026	1	13,619,090	280.2	404,745			170,269		187,179			(100,904)		62,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2024	05/14/2026	1	9,526,368	283.81	280,093			122,023		94,415			(69,469)		44,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2024	05/08/2026	1	8,124,051	281.92	241,339			103,335		95,889			(59,894)		37,555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/01/2026	1	10,782,010	279.61	316,464			132,763		156,386			(78,620)		49,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/15/2026	1	15,344,477	286.13	449,717			197,576		119,870			(111,888)		71,725		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	06/30/2026	1	8,040,707	282.99	235,566			117,812		90,919			(58,264)		40,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2024	05/26/2026	1	9,080,477	283.54	263,437			119,260		94,585			(65,197)		43,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2024	06/08/2026	1	12,821,480	282.47	373,062			175,680		150,258			(92,471)		62,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2024	06/03/2026	1	11,623,891	283.13	328,454			152,181		127,424			(81,511)		55,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/12/2026	1	13,147,356	283.94	373,029			177,834		133,933			(92,679)		64,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/16/2026	1	7,028,864	282.6	206,019			99,073		81,867			(50,958)		34,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/29/2026	1	9,083,251	283.18	259,745			118,604		98,494			(64,437)		43,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2024	06/11/2026	1	7,447,948	282.91	218,714			103,832		83,742			(54,305)		36,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2024	06/26/2026	1	15,093,267	283.25	439,425			217,780		166,683			(109,071)		75,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2024	06/10/2026	1	16,225,450	282.85	476,220			225,242		183,432			(118,187)		78,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/24/2026	1	12,989,163	283.04	377,225			186,315		145,464			(93,929)		64,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2024	06/25/2026	1	10,070,061	283.1	294,812			145,592		112,131			(73,174)		50,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	06/01/2026	1	9,778,493	282.16	284,732			131,312		117,467			(70,569)		46,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2024	05/28/2026	1	14,406,730	284.57	392,743			178,887		135,937			(97,515)		68,700		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/03/2024	05/29/2026	1	17,342,656	282.16	506,222			232,211		210,860			(125,958)		82,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2024	05/22/2026	1	10,841,350	285.2	308,606			138,009		94,825			(76,551)		51,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/22/2026	1	12,085,166	283.93	348,639			156,660		120,246			(86,658)		57,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2024	06/12/2026	1	22,078,340	282.6	642,882			307,365		255,466			(159,936)		107,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2024	04/24/2026	1	14,316,242	280.99	426,505			174,854		180,518			(105,995)		64,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2024	05/07/2026	1	8,595,784	282.49	248,333			105,851		95,851			(61,623)		39,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2024	05/01/2026	1	7,206,569	279.71	209,228			87,520		103,645			(51,914)		32,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2024	04/30/2026	1	8,083,262	280.08	234,643			97,874		112,170			(58,296)		36,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/17/2026	1	8,034,592	282.31	234,677			93,799		87,862			(58,321)		35,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/11/2026	1	9,275,992	283.9	269,931			116,587		91,022			(66,837)		43,086		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/24/2026	1	13,445,494	282.26	387,936			159,548		149,721			(96,749)		60,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2024	05/06/2026	1	11,842,967	281.38	354,472			150,606		146,754			(87,972)		54,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2024	05/21/2026	1	10,613,380	286.62	300,598			133,872		79,805			(74,571)		50,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2024	05/20/2026	1	13,430,244	287.13	382,543			170,011		95,359			(95,006)		63,267		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/26/2024	04/24/2026	1	8,821,922	282.16	251,873			102,909		99,258			(62,495)		39,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/13/2024	05/08/2026	1	13,079,808	282.64	385,952			165,646		144,007			(95,898)		60,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2024	05/29/2026	1	10,020,492	282.15	292,524			134,039		119,879			(72,700)		47,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313J$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/23/2024	04/17/2026	1	13,312,277	281.58	380,678			152,562		156,576			(94,772)		59,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	10/18/2024	05/19/2026	1	7,150,733	286.13	206,948			92,026		58,398			(51,444)		33,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/07/2024	06/04/2026	1	12,250,640	281.88	368,440			171,318		151,184			(91,471)		59,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/10/2024	05/12/2026	1	6,086,522	283.9	177,118			76,638		59,536			(43,796)		28,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/07/2024	06/05/2026	1	10,555,531	283.1	310,952			145,382		116,125			(77,340)		50,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/13/2024	05/08/2026	1	14,549,068	283.9	419,577			180,269		141,881			(104,378)		67,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/04/2024	06/02/2026	1	5,340,912	282.16	155,390			71,721		64,264			(38,426)		25,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/17/2024	05/15/2026	1	11,950,522	285.26	351,513			153,920		102,275			(87,249)		55,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/07/2024	06/09/2026	1	7,088,265	282.47	206,269			97,184		83,840			(51,004)		34,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/11/2024	06/05/2026	1	14,607,429	284.18	417,588			196,077		145,610			(104,129)		70,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/24/2024	06/18/2026	1	16,775,398	283.5	483,557			235,304		178,705			(120,351)		82,487		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2024	06/05/2026	1	17,721,002	282.47	516,583			241,947		207,233			(128,494)		85,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/22/2026	1	11,280,787	282.66	329,399			161,301		130,925			(81,561)		55,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2024	06/18/2026	1	14,435,253	283.09	423,108			205,138		160,225			(105,015)		70,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2024	06/18/2026	1	22,983,309	282.66	672,777			327,625		265,008			(167,608)		113,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2024	06/17/2026	1	16,019,068	282.05	480,603			232,337		196,153			(119,304)		78,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2024	06/26/2026	1	17,981,951	283.02	525,212			260,938		201,635			(130,490)		89,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/15/2026	1	10,721,444	282.6	314,187			150,927		126,388			(77,849)		52,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	04/01/2026	1	12,294,257	284.4	359,376			135,388		104,270			(89,188)		53,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/13/2026	1	6,651,902	284.87	193,570			76,150		55,160			(47,929)		29,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2024	04/23/2026	1	11,135,260	281.46	327,661			133,505		134,486			(81,387)		50,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/05/2026	1	5,368,188	280.2	156,214			66,091		74,230			(38,627)		24,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2024	04/08/2026	1	12,730,743	285.48	370,779			144,351		97,525			(92,705)		55,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/20/2026	1	8,206,810	281.58	237,997			95,919		97,049			(58,930)		36,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	04/07/2026	1	4,459,732	284.95	130,349			50,209		36,114			(32,279)		19,565		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2024	04/10/2026	1	8,848,444	285.26	253,965			99,205		69,771			(63,111)		39,026		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/12/2026	1	14,898,437	282.57	435,023			207,680		173,046			(108,046)		72,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/28/2026	1	5,276,368	282.26	153,015			63,266		59,192			(37,836)		23,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/04/2026	1	7,630,434	280.2	222,046			93,766		105,352			(54,980)		35,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/21/2026	1	6,281,566	281.58	182,165			73,567		74,415			(45,044)		28,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/18/2026	1	9,703,085	286.13	281,780			124,655		76,331			(69,905)		45,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/26/2026	1	18,129,197	282.99	529,952			263,617		203,646			(131,871)		90,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/22/2026	1	25,937,312	283.54	755,737			339,772		268,936			(188,012)		122,562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/06/2026	1	6,200,742	284.95	181,062			69,486		50,088			(44,832)		27,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/14/2026	1	4,137,394	284.87	120,398			47,465		34,391			(29,771)		18,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/27/2026	1	8,056,514	283.54	234,445			106,273		84,814			(57,891)		38,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/23/2026	1	9,064,537	282.66	264,684			129,797		105,374			(65,448)		44,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/29/2026	1	11,387,725	282.99	332,522			166,032		128,554			(82,334)		56,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB41319P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/18/2026	1	10,758,961	279.93	319,281			181,345		173,685			(79,048)		57,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/25/2026	1	9,256,645	281.07	274,328			158,543		137,537			(67,956)		49,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/13/2026	1	10,146,449	279.38	298,218	3,117		169,890		169,956			(74,706)		53,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/18/2026	1	21,384,270	282.8	640,970			392,624		286,613			(159,184)		118,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/20/2026	1	11,273,677	280.81	336,275			191,797		172,368			(83,413)		60,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	08/12/2026	1	17,866,525	278.01	547,388			306,686		333,365			(136,009)		94,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	08/28/2026	1	16,547,637	280.38	489,125			285,882		262,794			(121,503)		89,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/15/2026	1	14,196,852	282.61	424,368			257,154		192,277			(104,979)		78,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/04/2026	1	12,077,415	279.8	361,351			213,677		201,996			(89,630)		65,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	09/03/2026	1	10,475,334	279.24	316,802			186,924		182,843			(78,630)		56,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/04/2026	1	9,204,251	280.14	270,965			160,802		149,812			(67,324)		50,009		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/14/2026	1	8,691,480	286.89	255,530			132,679		68,976			(63,184)		44,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2024	08/28/2026	1	14,178,564	280.43	418,472			243,598		223,082			(103,840)		76,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	09/11/2026	1	15,197,102	280.91	454,228	4,450		276,638		236,830			(114,109)		83,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/21/2026	1	22,257,465	281.07	660,403			379,521		328,542			(164,275)		118,951		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/15/2026	1	21,348,239	287.04	640,637			333,821		168,716			(158,986)		108,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/17/2026	1	12,736,468	286.89	362,104			189,755		101,929			(89,828)		65,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	09/01/2026	1	8,616,553	280.03	256,428			150,670		140,897			(63,452)		46,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/10/2026	1	9,040,524	280.37	272,366			163,191		146,719			(67,557)		49,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/24/2026	1	10,760,736	284.46	320,325			198,207		126,709			(79,492)		59,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/10/2026	1	20,146,861	287.99	582,999			300,875		140,780			(144,827)		102,105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/27/2026	1	10,202,471	279.86	300,087			161,397		159,988			(74,306)		52,865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/18/2026	1	10,987,497	281.78	334,339			204,209		160,113			(82,940)		60,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2024	07/17/2026	1	19,889,066	283.43	581,188			305,954		223,175			(144,612)		101,735		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/20/2026	1	10,187,331	283.43	298,575			157,897		115,036			(74,021)		52,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2024	09/04/2026	1	36,397,426	279.08	1,094,217			650,089		644,353			(272,214)		197,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/09/2026	1	11,947,853	286.22	357,766			183,495		100,241			(88,778)		60,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/07/2026	1	15,072,936	276.11	451,362			249,520		323,714			(111,956)		79,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/22/2026	1	17,132,954	283.23	500,571			265,648		197,951			(124,221)		88,209		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2024	07/31/2026	1	11,071,555	282.59	316,223			171,878		138,049			(78,472)		57,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/24/2026	1	19,120,884	279.86	565,184			303,002		298,419			(140,619)		98,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2024	07/01/2026	1	18,216,180	282.96	541,477			271,880		206,679			(134,359)		91,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2024	08/27/2026	1	6,608,602	280.81	180,303	10,779		113,348		100,587			(46,963)		35,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2024	07/17/2026	1	16,567,819	285.24	478,594			251,698		156,444			(118,923)		84,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	1	23,972,072	277.51	714,519			396,854		462,126			(177,762)		125,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	09/25/2026	1	8,667,955	284.28	259,522			160,970		103,833			(64,380)		48,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/08/2026	1	12,541,058	285.38	378,725			193,772		114,276			(94,021)		63,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/24/2026	1	18,477,742	281.86	513,514			274,162		242,537			(127,417)		95,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2024	09/14/2026	1	12,034,489	282.61	359,736			217,742		162,706			(89,090)		66,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2024	07/31/2026	1	18,306,543	279.43	526,057			287,044		299,487			(130,843)		95,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2024	08/06/2026	1	6,688,438	276.37	198,753			109,579		140,653			(49,322)		35,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	1	15,910,219	281.43	463,706			252,672		219,749			(115,149)		82,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/25/2026	1	21,464,954	284.42	639,697			398,063		254,113			(158,907)		119,433		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/03/2026	1	14,900,111	279.43	442,533			242,267		244,867			(109,574)		77,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/24/2026	1	12,658,984	279.03	376,973			201,846		211,788			(93,643)		65,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/14/2026	1	24,776,926	279.93	737,482			417,080		397,545			(183,685)		131,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/24/2026	1	10,431,279	281.07	309,744			178,526		154,736			(76,703)		55,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/19/2026	1	15,392,028	280.35	461,812			263,086		240,279			(114,690)		82,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	09/25/2026	1	20,076,966	284.34	597,525			372,296		239,265			(148,639)		111,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2024	08/21/2026	1	16,962,623	280.03	507,903			291,522		272,648			(126,163)		90,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	08/28/2026	1	23,340,742	280.03	689,240			403,351		379,383			(171,510)		125,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/08/2026	1	9,073,948	279.08	272,152			162,267		161,528			(67,313)		49,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	09/09/2026	1	13,184,950	279.74	404,506			242,151		223,240			(100,481)		72,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/21/2026	1	16,305,249	283.13	488,227			300,208		213,588			(120,903)		90,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/17/2026	1	7,559,777	282.42	224,860			136,890		104,339			(55,771)		41,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/16/2026	1	14,627,281	288.04	416,745			217,794		103,512			(103,446)		74,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/02/2026	1	13,476,742	285.08	399,644			202,186		124,684			(99,350)		67,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/21/2026	1	12,322,659	283.43	362,270			191,600		139,440			(89,592)		63,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/28/2026	1	9,529,751	279.86	279,594			150,568		149,675			(69,145)		49,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2024	07/02/2026	1	10,465,723	283.59	318,493			160,719		111,991			(79,038)		52,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/06/2026	1	18,327,797	286.02	534,001			272,801		156,091			(132,725)		92,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/10/2026	1	12,607,616	287.28	369,441			190,527		95,052			(91,893)		63,896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/13/2026	1	13,857,798	286.89	407,419			211,275		109,675			(100,879)		70,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/05/2026	1	13,856,710	274.34	435,041			239,361		338,861			(108,014)		72,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/07/2026	1	9,436,193	286.02	276,493			140,908		80,378			(68,371)		47,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/21/2026	1	13,121,623	281.34	384,209			219,796		189,288			(95,315)		70,126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/29/2026	1	18,735,050	280.8	554,120			299,392		272,242			(137,510)		97,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/11/2026	1	13,514,538	281.67	408,024			246,020		196,438			(101,347)		74,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	07/02/2026	1	23,421,812	286.02	678,625			344,032		196,898			(169,304)		117,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/14/2026	1	20,124,374	279.37	600,311			338,797		337,991			(149,129)		106,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	08/31/2026	1	15,635,831	280.03	464,221			272,415		255,293			(114,965)		84,559		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/10/2026	1	12,400,509	277.51	368,996			205,681		239,975			(91,424)		65,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/16/2026	1	17,071,697	282.82	506,488			307,667		227,470			(125,644)		94,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/14/2026	1	12,005,237	279.31	356,708			200,618		202,590			(88,476)		63,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	09/30/2026	1	17,301,253	283.64	523,499			328,161		220,777			(129,900)		96,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/22/2026	1	11,720,835	283.13	350,945			215,979		153,810			(86,788)		64,999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2024	07/23/2026	1	12,084,866	283.45	342,760			182,341		137,182			(85,041)		62,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2024	07/30/2026	1	10,942,067	280.99	329,439			178,395		156,709			(81,724)		56,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/07/2026	1	18,693,546	276.93	557,500			309,234		377,126			(138,482)		98,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2024	08/17/2026	1	14,073,975	279.93	416,722			236,172		226,854			(103,189)		74,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/10/2026	1	23,542,310	286.89	691,173			357,120		184,787			(171,946)		119,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/11/2026	1	17,081,142	282.61	511,530			308,836		229,722			(127,277)		93,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	09/02/2026	1	7,257,501	280.03	216,013			127,024		118,851			(53,369)		39,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2026	1	11,547,898	279.43	342,973			187,975		190,063			(84,806)		60,444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/23/2026	1	16,408,191	283.4	504,101			311,128		210,998			(125,077)		91,094		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	09/28/2026	1	15,241,011	284.34	454,920			284,196		182,683			(112,698)		85,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/29/2026	1	12,833,853	284.34	383,534			239,749		154,125			(94,867)		71,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/18/2026	1	25,633,117	283.13	768,072			471,136		333,972			(191,091)		141,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2026	1	9,266,330	277.51	275,210			153,482		179,551			(68,051)		48,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2024	08/26/2026	1	22,276,707	280.92	658,185			381,294		335,498			(163,452)		119,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	10/07/2026	1	15,998,856	280.76	471,297			300,357		260,544			(117,092)		90,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	11/06/2026	1	14,678,753	281.57	434,450			294,523		234,648			(107,755)		85,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/11/2026	1	15,985,348	280.45	469,005			340,342		291,354			(116,315)		96,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/23/2026	1	19,870,223	282.36	589,244			389,909		294,529			(146,573)		113,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/27/2026	1	18,901,230	279.53	557,726			395,987		362,528			(138,690)		112,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2026	1	13,121,300	281.37	386,803	3,206		257,127		208,683			(96,824)		75,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2024	10/23/2026	1	19,496,278	282.26	577,570			381,658		289,413			(143,433)		111,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2026	1	16,528,181	276.53	485,990	2,430		337,517		385,005			(121,552)		96,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2026	1	13,823,272	280.19	409,169			275,402		244,138			(101,174)		80,163		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	11/13/2026	1	14,917,797	277.34	437,472			301,862		327,140			(108,686)		87,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/20/2026	1	25,676,373	278.58	762,304			533,524		520,365			(189,436)		151,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/16/2026	1	21,438,397	282.63	636,724	1,259		415,528		305,457			(158,444)		122,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/02/2026	1	19,590,458	283.05	580,394			367,065		263,553			(144,280)		109,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/02/2026	1	15,582,192	279.41	464,593			331,441		302,179			(115,272)		92,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/01/2026	1	8,137,947	284.21	240,993			151,388		99,196			(59,787)		45,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	10/28/2026	1	15,492,496	282.72	459,273			305,606		223,570			(113,969)		89,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/11/2026	1	12,259,096	280.02	358,502			245,323		221,609			(88,919)		71,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2024	12/24/2026	1	25,721,269	277.03	744,691	3,264		559,327		601,250			(185,909)		156,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/06/2026	1	19,548,806	282.16	575,906			392,213		298,817			(143,012)		113,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2026	1	13,797,950	281.99	408,419			279,208		214,945			(100,989)		80,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/16/2026	1	11,368,866	282.44	338,220			219,508		164,455			(83,907)		64,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/05/2024	10/30/2026	1	22,206,555	280.19	658,124			442,109		390,075			(163,838)		128,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/06/2026	1	21,774,788	281.99	635,997			433,674		337,161			(158,183)		126,660		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/23/2026	1	12,388,835	279.54	364,742			255,903		235,508			(90,328)		73,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/20/2026	1	16,430,269	278.2	487,158			339,541		342,109			(120,846)		96,917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/29/2026	1	9,941,256	282.9	294,519			196,347		145,081			(73,072)		57,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	1	19,534,216	279.3	578,120			416,067		382,818			(143,782)		116,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/14/2026	1	12,621,628	282	373,791			241,464		188,422			(92,733)		71,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/11/2026	1	22,215,623	278.1	653,011	2,003		477,851		476,820			(162,925)		133,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	11/12/2026	1	13,618,975	279.4	395,715			271,345		257,803			(98,149)		79,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	10/16/2026	1	18,916,001	283.3	559,125			364,612		256,459			(139,100)		107,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/16/2026	1	13,558,813	278.27	394,608			289,110		289,224			(97,906)		82,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/17/2026	1	13,112,294	277.95	369,684	2,221		273,052		286,198			(92,198)		79,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	11/05/2026	1	8,665,868	281.32	255,082			172,690		140,985			(63,337)		50,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/11/2026	1	28,471,732	279.33	834,271			607,683		561,494			(207,184)		171,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2024	12/09/2026	1	11,017,156	279.31	329,077			237,941		216,976			(81,653)		66,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2026	1	4,330,226	279.54	127,742			89,665		82,419			(31,586)		25,643		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/15/2026	1	10,042,476	278.1	295,786			216,185		216,499			(73,151)		60,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	12/03/2026	1	7,331,617	279.81	217,243			155,282		138,361			(53,893)		43,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/05/2026	1	12,115,915	282.25	360,078			228,386		174,817			(89,186)		68,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/06/2026	1	6,676,148	282.25	198,055			125,705		96,486			(48,985)		37,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/02/2026	1	13,948,631	283.68	411,980			259,656		178,107			(102,256)		78,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/09/2026	1	14,992,540	280.58	456,959			292,728		249,165			(113,434)		84,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/09/2026	1	21,100,009	281.86	625,254			402,159		316,084			(155,574)		119,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/08/2026	1	7,306,332	280.58	217,456			138,681		120,810			(53,940)		41,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/04/2026	1	15,239,237	280.15	461,818			311,715		270,336			(114,594)		88,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/09/2026	1	17,321,605	280.71	515,956			331,488		283,933			(128,149)		97,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/22/2026	1	10,518,887	282.78	302,369			198,701		149,591			(75,021)		60,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/05/2024	10/30/2026	1	19,800,589	280.26	582,781			390,845		346,040			(144,769)		114,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/21/2026	1	10,022,604	282.83	296,823			194,570		141,681			(73,628)		57,348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/25/2026	1	8,626,923	278.48	254,490			179,702		177,061			(63,248)		51,137		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/18/2026	1	16,104,201	277.11	481,657			334,313		360,712			(119,495)		94,806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/19/2026	1	10,030,769	277.76	297,951			207,209		215,051			(73,917)		59,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/30/2026	1	14,493,615	279.53	427,538			304,044		278,015			(105,865)		86,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2024	12/04/2026	1	13,101,964	280.29	385,184			275,810		239,353			(95,526)		78,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/25/2026	1	10,418,574	278.51	304,737	2,194		216,753		213,453			(76,220)		61,758		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/18/2026	1	16,868,232	276.05	459,813	29,733		360,810		417,847			(121,242)		102,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/23/2026	1	8,796,069	276.03	262,305			195,159		219,145			(65,137)		53,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2024	12/10/2026	1	10,689,579	279.64	317,416			229,862		206,020			(78,727)		64,284		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	12/01/2026	1	13,840,426	279.53	409,646			291,482		265,815			(101,296)		82,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/18/2026	1	15,754,797	275.76	465,061			344,031		397,593			(115,777)		95,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	12/24/2026	1	2,032,091	276.33	56,440	3,239		44,514		49,711			(14,750)		12,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2026	1	12,942,300	275.22	253,192	130,745		289,836		342,155			(94,896)		79,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/15/2026	1	12,355,573	281.84	369,592			239,240		187,167			(91,681)		70,252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/26/2026	1	16,830,588	282.36	500,001			331,510		249,013			(123,811)		96,805		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/02/2026	1	18,569,829	282.25	541,709			342,819		269,375			(134,812)		104,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/27/2026	1	11,657,167	282.36	346,309			229,770		172,744			(85,636)		67,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/02/2026	1	17,209,248	280.19	509,394			342,632		303,528			(126,129)		99,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/20/2026	1	20,359,308	279.54	592,338			414,926		386,518			(147,386)		120,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	11/27/2026	1	38,073,417	278.46	1,122,568	7,746		802,220		784,514			(280,044)		226,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	1	22,600,964	274.41	670,076			494,569		621,545			(166,406)		136,941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/21/2026	1	16,980,743	275.76	500,951			370,721		429,727			(124,040)		103,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/19/2026	1	14,944,592	283.3	443,854			290,001		202,755			(109,901)		85,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2025	12/30/2026	1	13,307,499	275.09	386,064	7,799		296,560		354,446			(97,684)		81,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	12/07/2026	1	13,915,769	279.3	408,425	2,927		296,779		275,196			(101,686)		83,447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/12/2026	1	13,907,701	281.86	413,069			266,278		209,330			(102,284)		78,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/29/2026	1	11,843,278	276.34	349,377			262,033		293,884			(86,390)		72,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	10/30/2026	1	15,680,097	283.01	454,069	2,576		305,364		221,804			(113,067)		90,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/20/2026	1	9,265,466	283.3	275,184			179,928		125,920			(68,044)		52,960		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2026	1	13,855,129	281.86	411,497			265,464		208,867			(101,750)		78,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2024	12/04/2026	1	19,087,306	279.24	563,370			404,938		375,504			(139,907)		114,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/09/2026	1	22,425,503	281.99	663,795			453,502		348,819			(164,360)		130,841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/22/2026	1	8,776,132	275.76	258,896			191,683		222,301			(64,017)		53,373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/17/2026	1	14,886,948	276.53	439,165			304,037		346,511			(108,591)		87,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/24/2026	1	26,837,081	276.34	782,713			585,879		656,059			(194,968)		163,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/16/2026	1	18,570,064	276.53	547,817			379,026		431,798			(135,643)		109,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/14/2026	1	12,567,168	278.1	370,841			270,875		270,628			(91,836)		75,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2026	1	20,077,445	278.25	588,909			404,740		413,183			(146,063)		117,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/08/2026	1	10,448,165	279.3	309,264			223,029		205,749			(76,473)		62,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/28/2026	1	23,485,451	276.34	691,146	1,426		519,215		576,335			(171,466)		143,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/22/2027	1	16,770,557	277.46	492,626			386,559		393,588			(106,645)		104,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	12/31/2026	1	18,464,593	275.86	541,081			410,255		468,798			(132,199)		113,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/08/2027	1	15,347,291	274.9	449,806			345,474		416,779			(105,527)		94,794		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2025	01/08/2027	1	33,219,168	275.72		974,020		744,763		858,301			(230,236)		205,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/15/2027	1	10,719,714	276.09		315,384		245,304		271,861			(71,310)		66,626		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/22/2027	1	16,659,451	277.52		491,725		387,651		388,317			(105,520)		104,184		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2025	02/03/2027	1	14,073,158	276.76		426,619		341,333		348,212			(85,660)		88,930		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2027	1	8,693,123	274.9		255,578		196,598		236,872			(59,705)		53,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/27/2027	1	16,535,851	275.48		494,998		392,114		440,363			(103,282)		103,863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2025	01/29/2027	1	17,819,114	277.86		523,375		416,634		409,203			(108,301)		112,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/15/2027	1	9,313,185	275.38		277,580		215,098		246,870			(62,988)		57,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/01/2027	1	18,039,576	277.42		531,749		424,566		427,355			(108,781)		113,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2025	01/06/2027	1	9,196,495	275.43		273,335		208,157		241,178			(65,375)		56,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/07/2027	1	6,818,628	275.78		200,272		152,723		175,081			(47,693)		42,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2025	01/22/2027	1	17,226,420	277.69		496,058		390,690		397,142			(106,655)		107,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/26/2027	1	14,313,192	280.62		417,675		347,425		283,404			(70,797)		92,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2025	03/12/2027	1	12,179,781	278.91		366,113		311,802		278,305			(54,853)		79,370		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2025	03/17/2027	1	12,329,313	280.36		373,536		320,437		259,675			(53,465)		80,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/11/2027	1	13,074,939	278.36		391,791		332,811		307,018			(59,415)		85,135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/05/2027	1	14,203,901	280.35		421,236		354,544		289,845			(67,309)		92,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/12/2027	1	15,191,944	279.95		451,622		386,238		324,964			(66,719)		98,999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/25/2027	1	18,552,357	280.46		550,745		479,071		397,357			(72,402)		122,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/05/2027	1	16,314,693	278.35		489,680		393,558		365,668			(96,874)		103,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2025	01/13/2027	1	10,457,834	274.3		302,492		233,250		300,747			(69,468)		64,883		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/26/2027	1	19,153,785	278.32		573,401		479,258		439,372			(95,796)		123,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/05/2027	1	20,249,467	279.74		596,189		504,068		435,365			(93,938)		131,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/19/2027	1	25,006,074	281.29		736,331		635,931		500,649			(102,846)		163,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/24/2027	1	14,739,018	281.19		423,229		350,864		280,480			(72,771)		94,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/17/2027	1	12,903,143	281.02		391,836		321,026		246,183			(71,964)		82,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2025	02/12/2027	1	19,994,833	282.02		583,453		476,371		354,363			(109,544)		127,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2025	02/11/2027	1	10,617,280	280.54		312,210		253,155		207,658			(59,343)		67,551		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/19/2027	1	16,136,323	281.89		474,936		408,676		310,459			(66,898)		105,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/12/2027	1	19,644,573	279.34		584,307		498,988		435,861			(87,240)		128,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/12/2027	1	34,538,059	281.02		1,023,615		836,955		654,978			(190,617)		219,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2025	02/05/2027	1	20,433,844	278.65		607,672		490,271		449,251			(119,061)		129,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2025	03/25/2027	1	17,024,665	280.95		501,362		435,402		353,127			(66,484)		112,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/26/2027	1	18,166,444	279.3		535,218		446,836		391,823			(90,055)		117,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	03/03/2027	1	16,581,920	280.03		482,207		404,237		343,581			(78,417)		107,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/10/2027	1	12,413,355	278.72		366,725		311,040		284,428			(56,046)		80,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2025	02/25/2027	1	12,974,003	279.98		385,330		319,833		272,810			(65,878)		83,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	03/25/2027	1	17,840,782	280.81		530,280		463,183		374,483			(68,865)		117,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/29/2027	1	15,335,918	281.08		455,477		398,464		318,574			(58,570)		101,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/22/2027	1	15,147,893	280.61		448,901		388,427		317,975			(61,985)		99,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/10/2025	02/05/2027	1	21,561,336	279.09		635,230		511,797		460,562			(125,338)		136,483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/23/2027	1	9,998,397	280.61		296,952		256,978		210,110			(40,973)		65,731		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/25/2027	1	11,934,605	277.69		352,071		277,492		275,978			(75,616)		74,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	01/28/2027	1	12,167,031	276.07		361,239		286,861		312,671			(74,726)		76,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	02/04/2027	1	12,777,604	277.91		380,780		305,178		295,631			(75,991)		80,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2025	01/29/2027	1	19,366,527	277.42		568,050		452,807		457,440			(116,765)		121,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2027	1	9,859,304	277.69		290,849		229,324		228,218			(62,382)		61,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/15/2027	1	32,402,946	276.1		953,896		742,852		824,161			(214,679)		201,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/08/2027	1	14,498,029	278.65		427,692		345,330		319,760			(83,666)		92,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/18/2027	1	9,326,353	282.75		270,107		221,801		158,532			(48,563)		59,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/22/2027	1	13,934,633	281.54		411,072		339,827		258,378			(72,542)		89,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2027	1	12,221,291	278.65		360,528		291,196		270,906			(70,431)		77,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2027	1	9,466,589	282.12		278,567		229,057		168,194			(49,877)		60,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/19/2027	1	21,354,569	281.54		627,949		518,760		395,572			(111,004)		136,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2025	01/21/2027	1	9,358,396	276.62		285,139		223,148		232,990			(62,223)		58,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	03/08/2027	1	16,988,106	279.74		504,213		426,648		364,793			(79,207)		110,347		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2025	02/19/2027	1	19,304,550	282.33		565,694		466,701		338,243			(100,769)		123,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/02/2027	1	13,841,267	277.42		408,317		325,869		328,219			(83,672)		87,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/12/2027	1	11,956,098	280.5		357,808		290,916		234,747			(67,482)		76,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2026	1	12,779,674	275.52		378,408		286,533		331,491			(92,920)		78,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	01/14/2027	1	10,786,620	273.61		325,784		251,640		318,439			(74,417)		66,983		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2027	1	10,699,208	275.86		315,627		239,755		272,883			(76,751)		65,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/09/2027	1	12,106,210	279.74		359,554		304,238		258,848			(56,487)		78,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2025	01/29/2027	1	12,571,344	276.3		382,602		303,975		318,583			(79,235)		79,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/04/2027	1	18,600,143	275.86		548,669		416,605		473,965			(133,584)		114,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/05/2027	1	22,361,175	280.39		656,649		554,483		456,059			(104,303)		144,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2027	1	8,208,228	281.54		242,143		200,233		152,387			(42,673)		52,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/16/2027	1	13,498,012	279.95		400,891		343,070		289,974			(59,148)		88,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/15/2027	1	14,619,124	279.95		432,374		370,101		313,722			(63,708)		95,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2025	03/19/2027	1	24,898,853	280.61		734,263		635,067		520,946			(101,445)		163,169		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/11/2027	1	14,875,569	274.9		437,342		336,278		404,992			(102,306)		92,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2025	03/18/2027	1	11,044,397	281.24		330,308		283,717		220,751			(46,925)		72,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2025	03/24/2027	1	14,255,086	280.26		428,163		371,491		307,673			(57,117)		93,789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/10/2027	1	13,582,096	280.24		403,115		326,571		272,039			(76,887)		86,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2025	03/04/2027	1	10,410,802	278.93		314,546		264,117		232,013			(50,743)		67,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/19/2027	1	10,091,590	276.1		297,702		232,183		256,616			(66,698)		62,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/25/2027	1	25,114,849	281.08		743,968		650,511		519,413			(95,805)		165,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/01/2027	1	12,985,833	278.32		384,738		321,802		298,786			(64,170)		83,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/20/2027	1	4,302,643	276.1		126,928		99,032		109,510			(28,399)		26,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/02/2027	1	12,733,221	278.32		376,903		315,294		293,268			(62,817)		82,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	03/31/2027	1	16,662,056	281.3		498,526		437,199		343,837			(61,843)		110,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/30/2027	1	9,184,708	281.08		272,786		238,688		191,005			(35,030)		60,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/16/2027	1	8,215,052	281.02		242,344		198,342		156,548			(45,026)		52,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2025	04/30/2027	1	16,302,248	274.91		489,429		451,126		496,031			(40,064)		110,353		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/09/2027	1	21,000,232	272.98		630,581		563,078		703,129			(69,689)		139,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/17/2027	1	13,412,285	274.38		398,563		375,556		423,059			(24,499)		91,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2025	05/06/2027	1	11,391,584	277.07		336,409		311,611		308,379			(25,201)		77,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2027	1	14,797,275	281.81		427,230		375,850		296,939			(51,993)		98,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/08/2027	1	9,022,964	270.7		273,953		243,265		340,779			(30,999)		60,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/10/2027	1	14,531,046	275.98		432,482		403,558		420,301			(30,520)		99,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/02/2027	1	28,007,658	279.1		809,684		714,854		661,690			(97,637)		185,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	04/28/2027	1	13,037,977	276.39		387,692		355,006		365,230			(33,143)		88,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/22/2027	1	11,206,344	276.59		322,280		292,337		309,473			(30,307)		75,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/05/2027	1	12,250,175	275.9		376,152		348,007		353,888			(28,592)		83,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/23/2027	1	19,974,575	275.57		598,473		546,499		584,209			(53,950)		134,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2027	1	13,102,451	276		387,809		356,157		375,498			(32,272)		88,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	04/30/2027	1	22,663,575	275.22		679,743		627,441		678,066			(54,469)		153,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	15,416,052	274.45		458,740		437,199		489,553			(23,842)		105,979		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	05/07/2027	1	11,645,291	276.6		341,756		317,242		323,743			(25,133)		79,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/07/2027	1	19,445,137	275.98		569,178		530,884		559,571			(40,101)		132,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2025	04/12/2027	1	14,184,798	273.56		423,533		378,836		460,866			(46,159)		94,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2025	06/14/2027	1	12,919,870	276.27		383,904		376,531		374,768			(8,902)		90,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2025	06/24/2027	1	10,683,190	274.51		318,703		316,624		334,506			(2,525)		75,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/28/2027	1	36,890,720	273.96		1,101,766		1,059,336		1,199,030			(46,395)		254,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2025	06/10/2027	1	11,057,868	274.99		329,669		321,205		340,908			(8,912)		77,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2025	04/16/2027	1	11,367,193	276.2		338,294		304,468		319,805			(34,429)		76,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2025	06/09/2027	1	14,306,035	275.27		422,717		411,334		436,224			(11,946)		99,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2025	06/04/2027	1	11,526,996	275.53		341,327		330,017		344,460			(11,982)		80,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/19/2027	1	13,448,777	274.31		407,184		384,658		426,053			(23,029)		92,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2025	05/07/2027	1	16,227,868	275.59		483,523		450,330		477,256			(34,948)		110,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2025	06/02/2027	1	11,061,537	274.93		328,359		316,370		341,019			(12,407)		76,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2025	04/29/2027	1	11,746,229	276.34		348,530		319,527		330,140			(29,432)		79,453		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2027	1	9,429,325	273.96		280,051		269,280		305,973			(11,860)		65,338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/03/2027	1	10,988,890	274.9		329,899		318,331		339,426			(11,994)		76,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/27/2027	1	11,390,756	274.73		333,716		318,962		354,018			(15,233)		78,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/11/2027	1	10,686,093	275.28		317,968		310,238		326,301			(8,230)		74,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/11/2027	1	18,157,482	276.27		541,502		531,232		524,603			(12,166)		126,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2027	1	7,789,698	275.76		232,133		232,133		232,468					55,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/25/2027	1	9,487,160	274.52		286,287		284,997		312,977			(1,867)		66,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/16/2027	1	13,077,123	276.65		391,357		385,039		375,810			(7,146)		91,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/25/2027	1	17,730,998	276.06		527,058		527,058		519,536			(1,849)		124,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/04/2027	1	14,039,230	275.33		416,613		404,268		423,927			(13,925)		97,488		0001
Purchased Call/S&P 500 INDEX/SPXC05HWSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/30/2025	07/17/2025	1	35,000,000	5646.5		21,000		21,000		20,300					37,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/23/2027	1	9,928,188	275.49		288,892		286,692		299,718			(2,590)		69,865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/17/2027	1	23,330,921	276.41		686,619		680,167		666,153			(8,948)		163,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/25/2027	1	13,828,096	275.55		414,669		414,236		416,392			(2,131)		97,444		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2025	04/15/2027	1	11,411,982	274.54		351,485		315,552		352,020			(36,321)		76,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/06/2027	1	9,805,194	274.45		294,156		260,215		302,745			(34,961)		65,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/09/2027	1	20,833,978	273.56		622,425		556,388		676,058			(67,920)		138,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2025	04/07/2027	1	15,491,367	270.46		465,680		412,924		592,341			(53,256)		103,046		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/14/2027	1	16,958,728	274.49		502,958		473,293		531,094			(31,555)		115,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/16/2027	1	36,615,235	276.03		1,097,964		991,297		1,040,411			(110,102)		245,248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/13/2027	1	10,952,445	275		320,127		299,759		333,548			(20,778)		74,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/13/2027	1	10,484,469	273.56		312,437		279,391		340,783			(34,146)		70,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/11/2027	1	8,567,312	275.98		255,306		238,122		247,009			(18,136)		58,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2025	04/23/2027	1	20,488,812	275.89		608,886		555,271		590,099			(55,819)		137,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/28/2027	1	11,178,636	274.2		330,711		317,616		357,681			(14,385)		77,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2025	05/20/2027	1	11,886,168	275.03		351,719		332,682		362,453			(19,507)		81,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2025	05/18/2027	1	9,161,694	274.38		272,102		256,404		289,104			(16,728)		62,846		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/25/2027	1	9,048,156	274.52		268,730		256,162		285,844			(13,950)		62,383		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21XSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	07/17/2025	1	30,000,000	6453.15		21,000		21,000		19,390					32,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/02/2027	1	19,872,112	274.45		570,599		504,510		612,470			(67,864)		131,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	19,127,945	274.52		569,003		542,440		599,851			(28,985)		131,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2027	1	10,140,219	274.18		302,372		283,618		322,867			(19,345)		69,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	7,136,187	276.06		212,658		212,658		209,461			(872)		50,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/12/2027	1	13,860,534	274.9		411,791		384,896		424,198			(27,386)		94,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2025	04/09/2027	1	11,606,765	271.51		354,720		315,660		420,319			(39,699)		77,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/14/2027	1	9,180,398	274.11		278,859		250,006		289,688			(29,156)		61,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	1	11,420,331	274.85		337,366		319,730		355,279			(18,357)		78,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2027	1	10,867,227	281.6		320,579		281,563		220,772			(39,365)		71,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/21/2027	1	16,389,262	276.85		486,446		440,597		445,803			(46,404)		110,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/11/2027	1	19,281,660	275.6		576,521		564,756		579,360			(14,041)		134,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2027	1	11,188,743	276.03		334,543		301,961		318,552			(33,774)		75,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/14/2027	1	18,263,197	274.38		540,314		509,152		575,350			(32,871)		124,914		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/19/2027	1	15,018,590	276.03		447,554		403,905		427,380			(45,245)		100,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	10,728,821	275.57		319,719		292,051		314,384			(28,827)		72,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2027	1	9,436,600	274.33		279,518		267,523		299,780			(12,526)		65,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/26/2027	1	15,941,454	275.57		475,197		434,026		466,910			(42,887)		107,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2027	1	14,434,777	274.94		432,518		392,914		437,102			(40,218)		97,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/05/2027	1	11,887,506	274.45		355,436		314,368		366,874			(42,302)		78,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2027	1	13,105,139	277.04		389,043		383,483		362,937			(6,803)		91,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/17/2027	1	19,312,241	277.07		569,546		563,388		538,826			(9,077)		135,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2027	1	12,070,650	275.19		358,498		348,157		373,182			(11,754)		84,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2027	1	8,442,329	276.41		250,737		248,326		242,480			(3,425)		59,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/24/2027	1	12,676,474	274.52		376,491		358,859		399,630			(19,571)		87,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2027	1	8,941,440	274.52		265,561		253,158		280,987			(13,767)		61,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	12,922,212	275.19		383,790		372,704		393,756			(12,600)		89,923		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/04/2027	1	19,589,511	275.19		580,302		563,732		596,150			(18,496)		136,030		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/S&P 500 INDEX/SPXC05W$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	07/17/2025	1	30,000,000	5956.75		69,000		69,000		67,830					32,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	11,294,414	275.22		336,721		310,788		340,747			(27,169)		76,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2027	1	7,068,523	275.22		210,642		194,439		211,865			(16,978)		47,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/21/2027	1	9,722,743	276.41		288,765		285,985		281,415			(3,950)		68,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2027	1	8,741,363	276.27		259,618		254,626		253,770			(6,029)		61,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/28/2027	1	12,025,530	276.06		358,361		358,361		352,817			(1,471)		84,917		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	1	96,437	183.74	9,345					12,981			(2,311)		25		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2025	1	66,236	183.74	6,425			9		8,923			(1,586)		25		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2025	1	394,853	183.99	38,854			107		52,628			(9,620)		179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/03/2025	1	214,906	183.93	21,190			58		28,723			(5,261)		97		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/03/2025	1	94,768	182.94	9,477			26		13,247			(2,356)		43		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/07/2025	1	104,600	183.2	10,355			85		14,760			(2,564)		72		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/10/2023	.07/10/2025	1	 165,334	..... 183.06	16,219	.....	.....	200	.....	23,107	.....	.....	.....(4,016)	.....	137	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/11/2023	.07/11/2025	1	 472,233	..... 183.85	46,232	.....	.....	634	.....	63,771	.....	.....	.....(11,447)	.....	410	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/11/2023	.07/09/2025	1	 56,721	..... 182.8	5,824	.....	.....	64	.....	8,016	.....	.....	.....(1,446)	.....	45	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/12/2023	.07/11/2025	1	 104,675	..... 184.13	10,049	.....	.....	138	.....	13,955	.....	.....	.....(2,492)	.....	91	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/13/2023	.07/11/2025	1	 108,647	..... 184.3	10,180	.....	.....	140	.....	14,371	.....	.....	.....(2,528)	.....	94	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/14/2023	.07/16/2025	1	 83,743	..... 183.62	8,048	.....	.....	166	.....	11,469	.....	.....	.....(1,987)	.....	88	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/14/2023	.07/14/2025	1	 66,645	..... 183.62	6,391	.....	.....	114	.....	9,113	.....	.....	.....(1,583)	.....	65	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/14/2023	.07/15/2025	1	 98,157	..... 183.62	9,423	.....	.....	181	.....	13,432	.....	.....	.....(2,330)	.....	99	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/17/2023	.07/17/2025	1	 348,142	..... 183.21	33,248	.....	.....	730	.....	48,625	.....	.....	.....(8,232)	.....	376	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/18/2023	.07/18/2025	1	 238,979	..... 183.86	22,823	.....	.....	532	.....	32,429	.....	.....	.....(5,651)	.....	265	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/19/2023	.07/18/2025	1	 156,820	..... 184.55	15,039	.....	.....	351	.....	20,625	.....	.....	.....(3,729)	.....	174	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/18/2025	1	260,880	185.63	25,279			593		32,582			(6,276)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/21/2025	1	198,453	186.11	19,309			531		24,289			(4,781)		238		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/22/2025	1	104,569	186.11	10,185			294		12,810			(2,518)		128		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/23/2025	1	52,829	186.11	5,151			155		6,478			(1,272)		66		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2023	07/24/2025	1	397,449	186.51	38,751			1,223		47,823			(9,595)		510		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/25/2025	1	77,783	186.45	7,623			251		9,396			(1,887)		102		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/25/2025	1	177,095	186.43	17,373			573		21,414			(4,308)		232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/25/2025	1	53,093	186.28	5,208			172		6,468			(1,293)		69		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2025	1	41,954	186.56	4,141			165		5,064			(1,023)		60		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/28/2025	1	42,753	186.56	4,211			156		5,151			(1,043)		59		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/29/2025	1	151,470	186.56	14,935			574		18,265			(3,693)		213		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/31/2025	1	129,237	186.73	12,614			519		15,481			(3,123)		188		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2023	08/01/2025	1	238,325	186.3	23,618			1,004		29,189			(5,848)		353		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/01/2025	1	181,196	185.66	17,830			759		22,891			(4,421)		268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/03/2023	08/01/2025	1	107,888	185.66	10,616			454		13,630			(2,636)		160		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/05/2025	1	102,857	185.26	10,080			485		13,283			(2,492)		162		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/07/2025	1	225,910	185.91	21,891			1,111		28,350			(5,420)		364		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2025	1	77,319	185.91	7,492			391		9,819			(1,855)		126		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2023	08/08/2025	1	62,861	185.89	6,091			318		7,903			(1,510)		103		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/08/2025	1	94,750	186.08	9,172			481		11,804			(2,277)		155		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/13/2025	1	178,507	186.55	17,636			1,040		21,834			(4,355)		310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/12/2025	1	67,083	186.55	6,621			382		8,198			(1,637)		115		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/14/2023	.08/14/2025	1	 376,439	..... 186.51	37,095	.....	.....	 2,247	.....	46,176	.....	.....	.....(9,214)	.....	661	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/15/2023	.08/15/2025	1	 295,946	..... 185.5	28,665	.....	.....	 1,772	.....	38,136	.....	.....	.....(7,107)	.....	525	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/16/2023	.08/15/2025	1	 145,303	..... 184.94	 14,458	.....	.....	894	.....	 19,218	.....	.....	.....(3,585)	.....	258	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/17/2023	.08/15/2025	1	 57,891	..... 185.5	 5,772	.....	.....	358	.....	 7,460	.....	.....	.....(1,433)	.....	103	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/18/2023	.08/18/2025	1	 53,666	..... 185.78	 5,313	.....	.....	351	.....	 6,839	.....	.....	.....(1,316)	.....	98	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/18/2023	.08/20/2025	1	42,132	..... 185.78	 4,179	.....	.....	287	.....	 5,403	.....	.....	.....(1,032)	.....	79	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/18/2023	.08/19/2025	1	 133,928	..... 185.78	 13,272	.....	.....	893	.....	 17,083	.....	.....	.....(3,282)	.....	248	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/21/2023	.08/21/2025	1	 279,101	..... 185.4	 27,854	.....	.....	 1,949	.....	 36,304	.....	.....	.....(6,897)	.....	527	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/22/2023	.08/22/2025	1	 189,366	..... 184.97	 18,974	.....	.....	 1,353	.....	 25,159	.....	.....	.....(4,698)	.....	361	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/23/2023	.08/22/2025	1	 64,099	..... 185.06	 6,352	.....	.....	454	.....	 8,481	.....	.....	.....(1,575)	.....	122	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/24/2023	.08/22/2025	1	 141,577	..... 184.54	 14,115	.....	.....	 1,012	.....	 19,181	.....	.....	.....(3,505)	.....	270	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/25/2025	1	67,775	185.28	6,838			517		8,899			(1,693)		133		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/26/2025	1	111,962	185.28	11,308			870		14,714			(2,796)		221		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/27/2025	1	62,880	185.28	6,363			498		8,271			(1,571)		125		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2023	08/28/2025	1	267,088	185.65	26,949			2,144		34,561			(6,673)		537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2023	08/29/2025	1	105,562	186.38	10,419			843		13,207			(2,580)		214		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2023	08/29/2025	1	134,792	186.44	13,250			1,074		16,808			(3,285)		273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/29/2025	1	207,468	186.13	20,373			1,660		26,256			(5,058)		421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/01/2023	09/04/2025	1	79,782	186.6	7,843			699		9,930			(1,934)		170		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/01/2023	08/29/2025	1	91,966	186.6	8,985			733		11,385			(2,234)		186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2023	09/05/2025	1	235,627	186	23,374			2,116		30,202			(5,788)		505		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2023	09/05/2025	1	332,174	185.58	33,317			3,021		43,420			(8,261)		712		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/05/2025	1	95,069	185.58	9,469			862		12,427			(2,351)		204		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/10/2025	1	31,919	186.03	3,189			311		4,103			(787)		71		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/09/2025	1	159,962	186.03	15,964			1,535		20,546			(3,947)		353		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/12/2025	1	213,781	186.51	21,399			2,143		26,914			(5,299)		481		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2023	09/12/2025	1	113,173	186.51	11,261			1,129		14,248			(2,792)		255		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/14/2023	09/12/2025	1	76,209	187.46	7,598			765		9,163			(1,886)		172		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/16/2025	1	161,824	186.61	16,263			1,720		20,348			(4,021)		374		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/17/2025	1	43,170	186.61	4,343			465		5,433			(1,072)		100		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/15/2025	1	58,807	186.61	5,904			617		7,388			(1,462)		135		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2023	09/18/2025	1	181,537	186.82	18,281			1,981		22,650			(4,526)		425		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/19/2025	1	252,337	186.41	25,436			2,795		32,116			(6,307)		594		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/25/2023	.09/25/2025	1	 289,636	..... 185.29	29,485	.....	.....	 3,478	.....	 39,013	.....	.....	..... (7,301)	.....	 707	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/26/2023	.09/26/2025	1	 74,183	..... 184.25	 7,552	.....	.....	 901	.....	 10,471	.....	.....	..... (1,870)	.....	 182	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/28/2023	.09/26/2025	1	 77,706	..... 184.21	 7,879	.....	.....	 946	.....	 10,988	.....	.....	..... (1,956)	.....	 191	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/29/2023	.10/01/2025	1	 69,950	..... 183.6	 7,093	.....	.....	 895	.....	 10,192	.....	.....	..... (1,751)	.....	 177	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/29/2023	.09/30/2025	1	 78,677	..... 183.6	 7,970	.....	.....	 996	.....	 11,456	.....	.....	..... (1,971)	.....	 197	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/02/2023	.10/02/2025	1	 97,651	..... 182.38	 9,902	.....	.....	 1,263	.....	 14,968	.....	.....	..... (2,452)	.....	 248	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/03/2023	.10/03/2025	1	 69,250	 182	 7,050	.....	.....	 909	.....	 10,800	.....	.....	..... (1,746)	.....	 177	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/05/2023	.10/03/2025	1	 193,663	..... 181.57	 18,815	.....	.....	 2,443	.....	 30,717	.....	.....	..... (4,671)	.....	 494	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/06/2023	.10/07/2025	1	 91,366	..... 181.45	 9,219	.....	.....	 1,243	.....	 14,599	.....	.....	..... (2,280)	.....	 238	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/09/2023	.10/09/2025	1	 141,337	..... 182.5	 14,218	.....	.....	 1,950	.....	 21,680	.....	.....	..... (3,521)	.....	 372	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/10/2023	.10/10/2025	1	 164,004	..... 182.93	 16,187	.....	.....	 2,243	.....	 24,734	.....	.....	..... (4,008)	.....	 433	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2023	10/10/2025	1	101,576	182.45	10,087			1,399		15,624			(2,501)		268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/12/2023	10/10/2025	1	115,605	181.77	11,572			1,612		18,275			(2,873)		306		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/15/2025	1	130,575	182.42	13,084			1,902		20,177			(3,231)		353		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/13/2025	1	122,578	182.42	12,258			1,754		18,915			(3,035)		329		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/14/2025	1	66,112	182.42	6,618			954		10,209			(1,636)		178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/16/2025	1	141,568	183.17	14,213			2,086		21,228			(3,519)		385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/17/2025	1	219,308	183.66	22,391			3,317		32,242			(5,544)		599		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2023	10/17/2025	1	200,461	183.22	20,487			3,039		30,017			(5,080)		548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/17/2025	1	150,384	182.7	14,973			2,232		23,006			(3,720)		411		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/22/2025	1	93,360	182.15	9,392			1,456		14,652			(2,319)		261		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/21/2025	1	28,793	182.15	2,894			445		4,516			(716)		80		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/20/2023	. 10/20/2025	1	 251,702	..... 182.15	25,271	.....	.....	 3,858	.....	 39,450	.....	.....	..... (6,257)	.....	 697	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/23/2023	. 10/23/2025	1	 147,167	..... 181.29	14,761	.....	.....	 2,308	.....	 23,901	.....	.....	..... (3,655)	.....	 413	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/24/2023	. 10/24/2025	1	 159,789	..... 182.15	15,995	.....	.....	 2,523	.....	 25,110	.....	.....	..... (3,960)	.....	 450	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/25/2023	. 10/24/2025	1	 164,557	..... 181.8	16,554	.....	.....	 2,615	.....	 26,222	.....	.....	..... (4,105)	.....	 464	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/26/2023	. 10/24/2025	1	31,429	..... 181.2	 3,130	.....	.....	 497	.....	 5,127	.....	.....	..... (777)	.....	 89	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/27/2023	. 10/28/2025	1	 167,372	..... 179.57	16,670	.....	.....	 2,725	.....	 29,121	.....	.....	..... (4,122)	.....	 480	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/27/2023	. 10/27/2025	1	 76,536	..... 179.57	 7,615	.....	.....	 1,236	.....	 13,309	.....	.....	..... (1,886)	.....	 219	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/27/2023	. 10/29/2025	1	 107,225	..... 179.57	10,690	.....	.....	 1,760	.....	 18,667	.....	.....	..... (2,640)	.....	 309	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/30/2023	. 10/30/2025	1	 141,921	..... 180.55	14,135	.....	.....	 2,346	.....	 23,828	.....	.....	..... (3,500)	.....	 410	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/31/2023	. 10/31/2025	1	 242,712	..... 181.01	24,393	.....	.....	 4,082	.....	 40,064	.....	.....	..... (6,040)	.....	 704	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/01/2023	. 10/31/2025	1	 125,696	..... 181.23	12,444	.....	.....	 2,085	.....	 20,573	.....	.....	..... (3,085)	.....	 365	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/02/2023	. 10/31/2025	 1	 53,700	..... 182.56	 5,263	.....	.....	 886	.....	 8,339	.....	.....	..... (1,307)	.....	 156	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/03/2023	. 11/05/2025	 1	 91,026	..... 182.78	 8,775	.....	.....	 1,529	.....	 14,058	.....	.....	..... (2,167)	.....	 270	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/03/2023	. 11/04/2025	 1	 91,260	..... 182.78	 8,816	.....	.....	 1,526	.....	 14,084	.....	.....	..... (2,180)	.....	 269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/06/2023	. 11/06/2025	 1	 253,044	..... 182.48	 24,495	.....	.....	 4,301	.....	 39,578	.....	.....	..... (6,065)	.....	 752	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/07/2023	. 11/07/2025	 1	 69,133	..... 182.18	 6,720	.....	.....	 1,189	.....	 10,950	.....	.....	..... (1,664)	.....	 206	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/09/2023	. 11/07/2025	 1	 136,896	..... 181.18	 13,306	.....	.....	 2,368	.....	 22,547	.....	.....	..... (3,304)	.....	 408	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/10/2023	. 11/10/2025	 1	 61,598	..... 181.64	 6,067	.....	.....	 1,102	.....	 9,985	.....	.....	..... (1,502)	.....	 186	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/10/2023	. 11/11/2025	 1	 75,367	..... 181.64	 7,431	.....	.....	 1,358	.....	 12,224	.....	.....	..... (1,837)	.....	 228	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/10/2023	. 11/12/2025	 1	 100,611	..... 181.64	 9,930	.....	.....	 1,825	.....	 16,329	.....	.....	..... (2,452)	.....	 306	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/13/2023	. 11/13/2025	 1	 284,526	..... 181.67	 27,969	.....	.....	 5,179	.....	 46,152	.....	.....	..... (6,925)	.....	 868	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/14/2023	. 11/14/2025	 1	 51,415	..... 182.51	 4,915	.....	.....	 917	.....	 8,074	.....	.....	..... (1,217)	.....	 157	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/16/2023	. 11/14/2025	1	113,875	182.52	10,852			2,036		17,875			(2,694)		349		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/17/2023	. 11/19/2025	1	50,997	182.93	4,911			950		7,900			(1,213)		159		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/17/2023	. 11/18/2025	1	89,299	182.93	8,591			1,652		13,825			(2,124)		278		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/20/2023	. 11/20/2025	1	208,695	183.09	20,035			3,903		32,143			(4,961)		653		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/21/2023	. 11/21/2025	1	61,475	183.22	5,877			1,154		9,425			(1,455)		193		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/22/2023	. 11/21/2025	1	153,814	183.43	14,986			2,960		23,381			(3,725)		483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/24/2023	. 11/25/2025	1	165,531	183.69	16,007			3,232		24,962			(3,958)		527		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/30/2023	. 11/28/2025	1	140,862	184.48	13,086			2,707		20,600			(3,249)		453		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/01/2023	. 12/01/2025	1	106,448	185.27	9,687			2,039		15,087			(2,398)		346		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/01/2023	. 12/03/2025	1	77,856	185.27	7,100			1,510		11,050			(1,753)		254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/01/2023	. 12/02/2025	1	66,647	185.27	6,072			1,284		9,453			(1,501)		217		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/04/2023	. 12/04/2025	1	138,634	185.3	12,782			2,735		19,665			(3,165)		455		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/06/2023	. 12/05/2025	1	57,860	184.67	5,288			1,141		8,435			(1,311)		190		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/08/2023	. 12/10/2025	1	64,267	184.95	6,015			1,337		9,291			(1,485)		215		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/08/2023	. 12/08/2025	1	63,218	184.95	5,905			1,299		9,127			(1,462)		210		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/08/2023	. 12/09/2025	1	121,700	184.95	11,379			2,516		17,581			(2,814)		405		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/11/2023	. 12/11/2025	1	134,986	185.32	12,608			2,819		19,224			(3,122)		452		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/12/2023	. 12/12/2025	1	79,568	185.15	7,384			1,661		11,422			(1,828)		267		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/13/2023	. 12/12/2025	1	130,408	186.39	12,063			2,717		17,745			(2,991)		438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/15/2023	. 12/17/2025	1	195,616	186.84	17,488			4,054		26,188			(4,318)		668		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/15/2023	. 12/16/2025	1	161,862	186.84	14,454			3,336		21,653			(3,574)		551		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/18/2023	. 12/12/2025	1	50,146	187.37	4,408			1,000		6,531			(1,100)		169		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/18/2025	1	322,852	187.17	28,766			6,708		42,658			(7,123)		1,105		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/19/2025	1	60,264	187.57	5,351			1,255		7,819			(1,325)		207		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/23/2025	1	64,059	187.23	5,573			1,342		8,465			(1,378)		222		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/24/2025	1	79,611	187.23	6,934			1,676		10,528			(1,712)		277		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2023	12/26/2025	1	113,594	187.59	9,951			2,430		14,802			(2,464)		398		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/26/2025	1	109,701	187.56	9,478			2,317		14,314			(2,350)		384		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/31/2025	1	70,826	187.48	6,148			1,545		9,305			(1,518)		251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/29/2025	1	96,717	187.48	8,376			2,088		12,688			(2,074)		341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2024	01/02/2026	1	234,441	188.75	20,443			5,188		29,116			(5,062)		837		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/04/2024	01/02/2026	1	81,227	188.84	7,221			1,843		10,045			(1,793)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/07/2026	1	122,158	189.01	10,884			2,837		15,047			(2,688)		442		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/08/2024	.01/08/2026	1	 68,774	..... 189.2	6,073	.....	.....	 1,591	.....	8,402	.....	.....	.....(1,504)	.....	249	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/09/2024	.01/09/2026	1	 15,715	..... 188.73	1,396	.....	.....	368	.....	1,964	.....	.....	..... (346)	.....	57	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/10/2024	.01/09/2026	1	 78,701	..... 188.53	6,934	.....	.....	 1,829	.....	 9,929	.....	.....	.....(1,719)	.....	286	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/22/2024	.01/22/2026	1	 186,840	..... 188.13	16,629	.....	.....	 4,676	.....	 24,245	.....	.....	.....(4,117)	.....	702	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/23/2024	.01/23/2026	1	 163,661	..... 188.64	14,615	.....	.....	 4,130	.....	20,766	.....	.....	.....(3,619)	.....	616	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/24/2024	.01/23/2026	1	 80,563	..... 188.18	7,186	.....	.....	 2,033	.....	 10,438	.....	.....	.....(1,782)	.....	303	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/25/2024	.01/23/2026	1	 75,791	..... 189.39	6,654	.....	.....	 1,891	.....	 9,288	.....	.....	.....(1,652)	.....	285	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/26/2024	.01/26/2026	1	 138,796	..... 189.48	12,270	.....	.....	 3,527	.....	16,977	.....	.....	.....(3,038)	.....	526	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/29/2024	.01/29/2026	1	 37,960	..... 189.67	3,356	.....	.....	976	.....	4,613	.....	.....	..... (831)	.....	145	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/30/2024	.01/30/2026	1	45,230	..... 190.02	4,030	.....	.....	 1,177	.....	 5,410	.....	.....	..... (998)	.....	173	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/31/2024	.01/30/2026	1	 70,386	..... 189.09	6,117	.....	.....	 1,790	.....	 8,795	.....	.....	.....(1,517)	.....	269	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/02/2024	.02/04/2026	1	 113,696	..... 189.66	 10,324	.....	.....	 3,087	.....	 13,888	.....	.....	..... (2,549)	.....	 440	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/05/2024	.02/05/2026	1	 164,510	..... 188.98	 15,069	.....	.....	 4,527	.....	 20,755	.....	.....	..... (3,731)	.....	 639	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/06/2024	.02/06/2026	1	 73,563	..... 189.46	 6,635	.....	.....	 2,002	.....	 9,084	.....	.....	..... (1,643)	.....	 286	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/08/2024	.02/06/2026	1	 94,081	..... 189.31	 8,571	.....	.....	 2,601	.....	 11,705	.....	.....	..... (2,128)	.....	 366	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/09/2024	.02/09/2026	1	 67,449	..... 188.85	 6,199	.....	.....	 1,901	.....	 8,582	.....	.....	..... (1,535)	.....	 264	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/09/2024	.02/10/2026	1	 60,472	..... 188.85	 5,563	.....	.....	 1,712	.....	 7,700	.....	.....	..... (1,376)	.....	 237	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/12/2024	.02/12/2026	1	 65,412	..... 189.64	 5,992	.....	.....	 1,858	.....	 8,048	.....	.....	..... (1,484)	.....	 258	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/13/2024	.02/13/2026	1	 98,764	..... 188.75	 9,284	.....	.....	 2,891	.....	 12,668	.....	.....	..... (2,299)	.....	 390	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/15/2024	.02/13/2026	1	 58,428	..... 190.24	 5,451	.....	.....	 1,709	.....	 6,994	.....	.....	..... (1,353)	.....	 231	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/16/2024	.02/19/2026	1	 12,779	..... 190.23	 1,209	.....	.....	 386	.....	 1,538	.....	.....	..... (298)	.....	 51	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/16/2024	.02/18/2026	1	6,467	..... 190.23	611	.....	.....	195	.....	778	.....	.....	..... (151)	.....	 26	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/16/2024	.02/17/2026	1	 20,709	..... 190.23	 1,955	.....	.....	621	.....	 2,488	.....	.....	..... (483)	.....	 83	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/21/2024	.02/20/2026	1	 17,636	..... 191.01	 1,661	.....	.....	534	.....	 2,046	.....	.....	..... (412)	.....	 71	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/22/2024	.02/20/2026	1	 132,382	..... 191.27	 12,576	.....	.....	 4,059	.....	 15,165	.....	.....	..... (3,122)	.....	 531	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/23/2024	.02/23/2026	1	 80,928	..... 191.44	 7,656	.....	.....	 2,496	.....	 9,212	.....	.....	..... (1,896)	.....	 327	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/26/2024	.02/26/2026	1	 195,105	..... 190.93	 18,574	.....	.....	 6,115	.....	 22,835	.....	.....	..... (4,599)	.....	 793	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/27/2024	.02/27/2026	1	 80,655	..... 191.07	 7,694	.....	.....	 2,544	.....	 9,379	.....	.....	..... (1,905)	.....	 328	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/29/2024	.02/27/2026	1	 55,961	..... 191.16	 5,272	.....	.....	 1,752	.....	 6,483	.....	.....	..... (1,309)	.....	 228	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/01/2024	.02/27/2026	1	 51,014	..... 191.5	 4,770	.....	.....	 1,588	.....	 5,812	.....	.....	..... (1,186)	.....	 208	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/01/2024	.03/02/2026	1	 141,339	..... 191.5	 13,243	.....	.....	 4,445	.....	 16,144	.....	.....	..... (3,279)	.....	 579	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/05/2024	.03/05/2026	1	 135,441	..... 191.63	 12,691	.....	.....	 4,306	.....	 15,411	.....	.....	..... (3,147)	.....	 558	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/06/2024	.03/06/2026	1	30,594	..... 192.17	 2,861	.....	.....	974	.....	 3,392	.....	.....	..... (709)	.....	 126	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/07/2024	.03/06/2026	1	7,420	..... 192.38	692	.....	.....	237	.....	826	.....	.....	..... (172)	.....	31	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/08/2024	.03/09/2026	1	 81,992	..... 192.61	7,592	.....	.....	 2,621	.....	8,917	.....	.....	.....(1,880)	.....	341	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/08/2024	.03/06/2026	1	 87,967	..... 192.61	8,119	.....	.....	 2,781	.....	 9,542	.....	.....	.....(2,019)	.....	363	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/11/2024	.03/11/2026	1	 78,558	..... 193.36	7,314	.....	.....	 2,542	.....	8,238	.....	.....	.....(1,813)	.....	328	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/12/2024	.03/12/2026	1	 114,300	..... 193.49	10,744	.....	.....	 3,749	.....	11,916	.....	.....	.....(2,664)	.....	478	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/13/2024	.03/13/2026	1	 63,882	..... 193.7	6,024	.....	.....	 2,110	.....	 6,590	.....	.....	.....(1,494)	.....	267	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/15/2024	.03/13/2026	1	 112,744	..... 193.15	10,778	.....	.....	 3,796	.....	11,972	.....	.....	.....(2,680)	.....	472	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/15/2024	.03/16/2026	1	6,904	..... 193.15	662	.....	.....	235	.....	735	.....	.....	..... (164)	.....	29	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/18/2024	.03/18/2026	1	 80,853	..... 193.63	7,794	.....	.....	 2,784	.....	 8,414	.....	.....	.....(1,933)	.....	342	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/19/2024	.03/19/2026	1	 408,830	..... 194.03	39,125	.....	.....	 14,027	.....	41,709	.....	.....	.....(9,701)	.....	 1,732	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/20/2024	.03/20/2026	1	54,224	..... 194.23	5,168	.....	.....	 1,860	.....	 5,479	.....	.....	.....(1,281)	.....	230	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/21/2024	.03/20/2026	1	 84,161	..... 194.51	7,970	.....	.....	2,880	.....	8,379	.....	.....	.....(1,979)	.....	357	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/22/2024	.03/23/2026	1	 66,861	..... 194.15	6,298	.....	.....	2,296	.....	6,804	.....	.....	.....(1,560)	.....	285	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/26/2024	.03/26/2026	1	 128,649	..... 194.21	12,196	.....	.....	4,490	.....	13,087	.....	.....	.....(3,024)	.....	552	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/27/2024	.03/27/2026	1	 123,823	..... 195.91	11,664	.....	.....	4,310	.....	11,505	.....	.....	.....(2,892)	.....	532	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/28/2024	.03/27/2026	1	 192,101	..... 196.54	18,230	.....	.....	6,764	.....	17,229	.....	.....	.....(4,526)	.....	826	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/28/2024	.03/30/2026	1	 43,766	..... 196.54	4,167	.....	.....	1,557	.....	3,938	.....	.....	.....(1,030)	.....	189	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/19/2024	.04/20/2026	1	 133,911	..... 194.78	13,485	.....	.....	5,435	.....	13,533	.....	.....	.....(3,339)	.....	601	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/03/2024	.05/01/2026	1	 386,141	..... 195.12	37,726	.....	.....	15,841	.....	38,729	.....	.....	.....(9,380)	.....	1,765	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/18/2024	.04/17/2026	1	 102,744	.....193.5	10,346	.....	.....	4,139	.....	11,053	.....	.....	.....(2,569)	.....	459	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/24/2024	.05/22/2026	1	 584,716	..... 195.7	57,945	.....	.....	26,047	.....	58,008	.....	.....	.....(14,407)	.....	2,763	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/21/2024	.05/21/2026	1	 172,384	..... 197.85	16,842	.....	.....	7,496	.....	15,223	.....	.....	.....(4,176)	.....	813	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/10/2024	.04/10/2026	1	 134,294	.....195.2	13,510	.....	.....	 5,252	.....	13,151	.....	.....	.....(3,350)	.....	592	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/10/2024	.05/11/2026	1	197,881	..... 197.03	19,511	.....	.....	 8,427	.....	18,098	.....	.....	.....(4,831)	.....	919	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/11/2024	.04/10/2026	1	 103,594	..... 194.89	10,390	.....	.....	 4,056	.....	10,313	.....	.....	.....(2,580)	.....	457	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/12/2024	.06/12/2026	1	 239,285	..... 195.51	23,115	.....	.....	 10,986	.....	24,420	.....	.....	.....(5,731)	.....	1,167	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/24/2024	.05/26/2026	1	 86,705	..... 195.7	8,627	.....	.....	 3,904	.....	 8,633	.....	.....	.....(2,133)	.....	412	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/29/2024	.05/29/2026	1	 228,449	..... 194.12	22,868	.....	.....	 10,429	.....	24,689	.....	.....	.....(5,670)	.....	1,091	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/27/2024	.06/26/2026	1	 254,126	..... 196.58	24,549	.....	.....	 12,190	.....	24,864	.....	.....	.....(6,095)	.....	1,264	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/26/2024	.04/27/2026	1	 149,965	..... 195.41	15,161	.....	.....	 6,256	.....	14,760	.....	.....	.....(3,754)	.....	681	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/21/2024	.06/23/2026	1	 67,203	..... 196.2	6,499	.....	.....	 3,187	.....	 6,686	.....	.....	.....(1,607)	.....	333	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/26/2024	.04/24/2026	1	 174,011	..... 195.41	17,540	.....	.....	 7,195	.....	17,078	.....	.....	.....(4,361)	.....	786	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/16/2024	.05/15/2026	1	 195,487	..... 197.95	18,982	.....	.....	 8,326	.....	17,060	.....	.....	.....(4,713)	.....	914	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/20/2024	.06/18/2026	1	 308,889	..... 196.21	29,777	.....	.....	14,477	.....	30,582	.....	.....	.....(7,403)	.....	1,519	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/31/2024	.06/02/2026	1	 124,028	..... 196.92	12,266	.....	.....	5,661	.....	11,660	.....	.....	.....(3,033)	.....	596	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/11/2024	.06/11/2026	1	 299,804	..... 196.06	29,651	.....	.....	14,051	.....	29,726	.....	.....	.....(7,352)	.....	1,459	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/28/2024	.06/29/2026	1	 521,406	..... 196.83	50,576	.....	.....	25,253	.....	50,497	.....	.....	.....(12,523)	.....	2,603	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/18/2024	.06/18/2026	1	 358,613	..... 195.47	34,534	.....	.....	16,721	.....	36,861	.....	.....	.....(8,563)	.....	1,763	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/30/2024	.04/30/2026	1	 274,153	..... 194.8	27,799	.....	.....	11,570	.....	27,930	.....	.....	.....(6,893)	.....	1,251	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/17/2024	.05/15/2026	1	 226,858	..... 198.33	22,119	.....	.....	9,715	.....	19,377	.....	.....	.....(5,499)	.....	1,060	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/23/2024	.05/22/2026	1	 95,082	..... 195.7	9,432	.....	.....	4,234	.....	9,433	.....	.....	.....(2,342)	.....	449	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/17/2024	.06/17/2026	1	 169,731	..... 195.13	16,430	.....	.....	7,932	.....	17,729	.....	.....	.....(4,074)	.....	833	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/21/2024	.06/22/2026	1	 228,475	..... 196.2	22,071	.....	.....	10,808	.....	22,712	.....	.....	.....(5,465)	.....	1,130	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/24/2024	.06/24/2026	1	 269,361	..... 197.56	25,966	.....	.....	12,769	.....	24,993	.....	.....	.....(6,438)	.....	1,336	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2024	06/12/2026	1	436,105	195.21	41,953			20,022		45,182			(10,416)		2,126		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2024	05/29/2026	1	82,864	194.81	8,592			3,957		8,655			(2,151)		396		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2024	05/06/2026	1	73,589	195.49	7,204			3,058		7,269			(1,786)		339		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2024	04/29/2026	1	384,307	196.02	38,738			16,070		36,668			(9,605)		1,751		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/16/2026	1	227,243	194.98	21,883			10,521		23,894			(5,411)		1,114		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/02/2026	1	126,285	195.65	12,161			4,626		11,976			(3,028)		549		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/06/2026	1	130,087	195.65	12,566			4,823		12,386			(3,112)		570		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2024	05/14/2026	1	208,272	197.37	20,411			8,888		18,753			(5,061)		972		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2024	05/08/2026	1	87,684	196.09	8,602			3,675		8,412			(2,133)		405		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/12/2026	1	465,128	194.98	44,606			21,317		48,744			(11,090)		2,268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2024	04/08/2026	1	20,496	195.55	1,998			771		1,966			(495)		90		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/04/2024	.04/02/2026	1	 182,482	..... 195.26	17,537	.....	.....	6,661	.....	17,675	.....	.....	.....(4,360)	.....	793	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/31/2024	.06/01/2026	1	 346,476	..... 196.92	34,232	.....	.....	15,774	.....	32,541	.....	.....	.....(8,476)	.....	1,662	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/22/2024	.05/22/2026	1	 205,411	..... 197.31	20,151	.....	.....	8,996	.....	18,707	.....	.....	.....(4,996)	.....	971	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2024	.05/13/2026	1	 68,983	..... 197.16	6,781	.....	.....	2,943	.....	6,277	.....	.....	.....(1,681)	.....	321	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/21/2024	.06/18/2026	1	 490,184	..... 196.2	47,156	.....	.....	22,958	.....	48,557	.....	.....	..... (11,740)	.....	2,410	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/10/2024	.06/10/2026	1	 192,616	..... 196.34	19,185	.....	.....	9,065	.....	18,807	.....	.....	.....(4,757)	.....	936	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/07/2024	.05/07/2026	1	 188,906	..... 195.89	18,475	.....	.....	7,867	.....	18,299	.....	.....	.....(4,581)	.....	872	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/02/2024	.05/01/2026	1	 162,462	.....194.9	16,116	.....	.....	6,758	.....	16,481	.....	.....	.....(4,001)	.....	743	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/03/2024	.05/04/2026	1	277,161	..... 195.12	27,162	.....	.....	11,470	.....	27,875	.....	.....	.....(6,725)	.....	1,273	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/06/2024	.06/05/2026	1	 259,522	..... 196.46	25,251	.....	.....	11,807	.....	25,067	.....	.....	.....(6,270)	.....	1,252	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/19/2024	.04/21/2026	1	 52,636	..... 194.78	5,300	.....	.....	2,141	.....	5,324	.....	.....	.....(1,311)	.....	237	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/09/2024	.04/09/2026	1	 246,675	..... 196.11	23,878	.....	.....	 9,249	.....	22,972	.....	.....	.....(5,920)	.....	1,086	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/24/2024	.04/24/2026	1	 142,471	..... 196.29	14,261	.....	.....	5,818	.....	13,338	.....	.....	.....(3,536)	.....	644	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/25/2024	.06/25/2026	1	 390,970	..... 197.08	37,689	.....	.....	 18,586	.....	37,240	.....	.....	.....(9,345)	.....	 1,941	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/23/2024	.04/23/2026	1	 265,324	..... 195.91	26,426	.....	.....	 10,745	.....	25,330	.....	.....	.....(6,552)	.....	 1,197	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/31/2024	.05/29/2026	1	 258,023	..... 196.92	25,415	.....	.....	 11,655	.....	24,164	.....	.....	.....(6,319)	.....	 1,232	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/17/2024	.05/19/2026	1	59,922	..... 198.33	5,866	.....	.....	 2,595	.....	5,140	.....	.....	.....(1,451)	.....	282	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/16/2024	.04/16/2026	1	218,717	..... 192.68	22,003	.....	.....	 8,735	.....	24,480	.....	.....	.....(5,456)	.....	975	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/15/2024	.05/15/2026	1	 63,798	..... 198.01	6,157	.....	.....	 2,689	.....	5,549	.....	.....	.....(1,526)	.....	298	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/05/2024	.06/05/2026	1	90,999	..... 196.29	8,909	.....	.....	 4,148	.....	8,868	.....	.....	.....(2,209)	.....	439	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/28/2024	.06/26/2026	1	 415,049	..... 196.83	40,135	.....	.....	 19,957	.....	40,088	.....	.....	.....(9,979)	.....	 2,064	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.07/15/2024	.06/30/2026	1	 223,424	..... 196.83	21,818	.....	.....	 11,059	.....	21,658	.....	.....	.....(5,479)	.....	 1,117	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/20/2024	.05/20/2026	1	 353,323	..... 197.84	34,626	.....	.....	15,363	.....	31,170	.....	.....	.....(8,585)	.....	1,664	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E3U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/01/2024	.05/01/2026	1	 140,775	..... 194.69	14,218	.....	.....	 5,937	.....	14,436	.....	.....	.....(3,525)	.....	643	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/26/2024	.06/26/2026	1	 125,146	..... 196.72	12,152	.....	.....	 6,009	.....	12,156	.....	.....	.....(3,013)	.....	622	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E52 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/12/2024	.04/10/2026	1	 215,669	..... 193.57	21,373	.....	.....	 8,354	.....	22,981	.....	.....	.....(5,314)	.....	951	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E57 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/17/2024	.04/17/2026	1	 164,365	..... 193.06	16,387	.....	.....	 6,528	.....	18,073	.....	.....	.....(4,063)	.....	734	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/17/2024	.05/18/2026	1	 210,540	..... 198.33	20,591	.....	.....	 9,092	.....	18,042	.....	.....	.....(5,098)	.....	989	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/07/2024	.06/08/2026	1	 68,182	..... 196.31	6,791	.....	.....	 3,195	.....	6,656	.....	.....	.....(1,681)	.....	330	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E51 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/12/2024	.04/13/2026	1	 197,500	..... 193.57	19,631	.....	.....	 7,723	.....	21,100	.....	.....	.....(4,861)	.....	876	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/09/2024	.05/08/2026	1	 168,785	..... 196.76	16,490	.....	.....	 7,074	.....	15,619	.....	.....	.....(4,094)	.....	780	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/02/2024	.04/02/2026	1	 112,822	..... 196.5	10,876	.....	.....	 4,108	.....	10,207	.....	.....	.....(2,697)	.....	491	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E5B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/19/2024	.04/17/2026	1	 108,977	..... 194.78	10,941	.....	.....	 4,383	.....	10,983	.....	.....	.....(2,720)	.....	487	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/10/2024	.05/08/2026	1	 302,624	..... 197.03	29,748	.....	.....	12,778	.....	27,594	.....	.....	.....(7,396)	.....	 1,399	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2024	.04/24/2026	1	 129,664	..... 195.95	13,096	.....	.....	 5,365	.....	12,364	.....	.....	.....(3,252)	.....	586	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/07/2024	.06/09/2026	1	 85,888	..... 196.31	 8,572	.....	.....	 4,039	.....	 8,392	.....	.....	.....(2,119)	.....	417	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/07/2024	.06/05/2026	1	 436,930	..... 196.31	43,387	.....	.....	20,315	.....	 42,535	.....	.....	..... (10,787)	.....	 2,109	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/04/2024	.06/04/2026	1	 87,588	..... 196.4	 8,584	.....	.....	 3,985	.....	 8,479	.....	.....	.....(2,128)	.....	422	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/24/2024	.05/27/2026	1	 244,205	..... 195.7	24,323	.....	.....	11,025	.....	24,336	.....	.....	.....(6,006)	.....	 1,163	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/14/2024	.06/15/2026	1	 169,318	..... 194.98	16,288	.....	.....	 7,819	.....	17,788	.....	.....	.....(4,033)	.....	829	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/24/2024	.07/24/2026	1	 105,958	200	 9,748	.....	.....	 5,195	.....	 8,892	.....	.....	.....(2,417)	.....	547	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/10/2024	.09/10/2026	1	 318,516	..... 204.11	25,290	.....	.....	15,146	.....	22,419	.....	.....	.....(6,271)	.....	 1,743	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/30/2024	.08/31/2026	1	 224,453	..... 204.84	18,989	.....	.....	11,142	.....	14,926	.....	.....	.....(4,702)	.....	 1,214	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/10/2024	.07/10/2026	1	 159,553	..... 196.86	15,189	.....	.....	 7,803	.....	15,592	.....	.....	.....(3,766)	.....	809	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2026	1	97,951	203.14	7,895			4,707		7,273			(1,952)		535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	164,927	200.01	15,589			8,294		13,802			(3,873)		849		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2026	1	160,461	204.67	12,612			7,813		11,146			(3,127)		893		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/20/2026	1	185,146	200.44	17,256			9,114		15,092			(4,273)		951		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2026	1	251,327	201.88	21,212			11,888		19,427			(5,259)		1,330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2026	1	75,979	203.74	6,185			3,668		5,423			(1,536)		413		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/03/2026	1	365,099	202.15	30,705			16,810		27,449			(7,603)		1,909		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2026	1	88,910	201.67	8,180			4,404		6,822			(2,023)		461		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/01/2026	1	108,022	204.84	9,149			5,374		7,193			(2,262)		585		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/07/2026	1	297,260	201.36	25,683			14,241		23,496			(6,377)		1,562		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/14/2026	1	149,520	202.42	13,008			7,338		11,219			(3,230)		792		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/14/2024	.08/14/2026	1	 147,622	..... 202.09	 12,474	.....	.....	 7,008	.....	 11,282	.....	.....	..... (3,093)	.....	 782	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/05/2024	.08/05/2026	1	 480,345	..... 200.02	 40,445	.....	.....	 22,223	.....	 40,804	.....	.....	..... (10,028)	.....	 2,517	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/16/2024	.08/14/2026	1	 534,386	..... 202.61	 46,224	.....	.....	 26,113	.....	 39,659	.....	.....	..... (11,493)	.....	 2,832	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/27/2024	.08/27/2026	1	 315,632	..... 204.19	 26,576	.....	.....	 15,405	.....	 21,707	.....	.....	..... (6,589)	.....	 1,699	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/06/2024	.08/06/2026	1	 168,922	..... 200.34	 14,409	.....	.....	 7,937	.....	 14,116	.....	.....	..... (3,573)	.....	 886	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/02/2024	.08/04/2026	1	 109,294	..... 202.15	 9,203	.....	.....	 5,044	.....	 8,227	.....	.....	..... (2,275)	.....	 572	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/12/2024	.07/13/2026	1	 328,709	..... 198.33	 30,603	.....	.....	 15,870	.....	 29,842	.....	.....	..... (7,577)	.....	 1,673	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/26/2024	.07/27/2026	1	 205,055	..... 201.67	 18,845	.....	.....	 10,135	.....	 15,714	.....	.....	..... (4,666)	.....	 1,063	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/01/2024	.07/01/2026	1	 173,232	..... 196.6	 16,977	.....	.....	 8,512	.....	 17,008	.....	.....	..... (4,209)	.....	 867	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/06/2024	.09/04/2026	1	 1,208,468	..... 203.14	 97,040	.....	.....	 57,634	.....	 89,293	.....	.....	..... (24,127)	.....	 6,566	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/02/2024	.07/02/2026	1	 233,898	..... 196.45	 22,758	.....	.....	 11,457	.....	 23,151	.....	.....	..... (5,643)	.....	 1,173	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/20/2024	.08/20/2026	1	615,982	..... 202.64	52,666	.....	.....	30,023	.....	45,978	.....	.....	.....(13,058)	.....	3,288	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/23/2024	.08/21/2026	1	 435,296	..... 203.76	36,565	.....	.....	21,010	.....	30,469	.....	.....	.....(9,091)	.....	2,326	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/20/2024	.09/21/2026	1	205,246	..... 204.98	16,276	.....	.....	10,007	.....	13,926	.....	.....	.....(4,030)	.....	1,137	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/26/2024	.09/25/2026	1	203,774	..... 204.42	16,180	.....	.....	10,065	.....	14,361	.....	.....	.....(4,017)	.....	1,134	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/18/2024	.07/17/2026	1	338,257	..... 201.09	30,415	.....	.....	16,056	.....	26,478	.....	.....	.....(7,589)	.....	1,730	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/19/2024	.09/18/2026	1	264,574	..... 204.96	20,981	.....	.....	12,849	.....	17,901	.....	.....	.....(5,209)	.....	1,461	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/16/2024	.07/16/2026	1	396,966	..... 199.56	36,799	.....	.....	19,208	.....	33,827	.....	.....	.....(9,124)	.....	2,028	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/09/2024	.07/09/2026	1	131,610	..... 195.99	12,582	.....	.....	6,447	.....	13,425	.....	.....	.....(3,120)	.....	666	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/24/2024	.09/24/2026	1	355,467	..... 205.45	27,869	.....	.....	17,226	.....	23,551	.....	.....	.....(6,910)	.....	1,976	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/25/2024	.07/24/2026	1	171,890	..... 200.92	15,848	.....	.....	8,482	.....	13,701	.....	.....	.....(3,935)	.....	887	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/31/2024	.07/31/2026	1	 102,796	..... 202.43	9,385	.....	.....	5,092	.....	7,574	.....	.....	.....(2,327)	.....	535	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/21/2024	.08/21/2026	1	 110,295	..... 202.98	 9,309	.....	.....	 5,319	.....	 8,082	.....	.....	..... (2,308)	.....	 589	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/23/2024	.09/23/2026	1	 221,517	..... 205.58	 17,456	.....	.....	 10,766	.....	 14,543	.....	.....	..... (4,328)	.....	 1,230	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/04/2024	.09/04/2026	1	 433,223	..... 204.43	 35,568	.....	.....	 21,008	.....	 29,688	.....	.....	..... (8,819)	.....	 2,354	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/19/2024	.08/19/2026	1	 215,894	..... 203.04	 18,610	.....	.....	 10,583	.....	 15,725	.....	.....	..... (4,614)	.....	 1,151	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/16/2024	.08/18/2026	1	 108,685	..... 202.61	 9,401	.....	.....	 5,333	.....	 8,106	.....	.....	..... (2,325)	.....	 579	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/30/2024	.08/28/2026	1	 314,501	..... 204.84	 26,544	.....	.....	 15,530	.....	 20,828	.....	.....	..... (6,600)	.....	 1,695	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/30/2024	.07/30/2026	1	 367,910	..... 202.49	 33,701	.....	.....	 18,239	.....	 26,978	.....	.....	..... (8,356)	.....	 1,914	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/23/2024	.07/23/2026	1	 408,430	..... 199.29	 37,902	.....	.....	 20,149	.....	 35,591	.....	.....	..... (9,398)	.....	 2,106	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/27/2024	.09/25/2026	1	 548,136	..... 205.28	 43,084	.....	.....	 26,838	.....	 36,735	.....	.....	..... (10,712)	.....	 3,050	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/09/2024	.08/11/2026	1	 156,491	..... 201.44	 13,490	.....	.....	 7,523	.....	 12,372	.....	.....	..... (3,336)	.....	 826	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/09/2024	.09/09/2026	1	 65,327	..... 204.47	 5,239	.....	.....	 3,131	.....	 4,496	.....	.....	..... (1,299)	.....	 357	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/05/2024	.07/06/2026	1	621,816	..... 196.35	59,446	.....	.....	30,254	.....	62,093	.....	.....	.....(14,719)	.....	3,135	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/08/2024	.07/08/2026	1	 78,534	..... 196.14	7,492	.....	.....	3,828	.....	7,944	.....	.....	.....(1,858)	.....	397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/20/2024	.09/18/2026	1	856,895	..... 204.98	67,780	.....	.....	41,567	.....	57,910	.....	.....	.....(16,852)	.....	4,731	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/11/2024	.09/11/2026	1	188,506	..... 203.38	15,024	.....	.....	9,018	.....	13,858	.....	.....	.....(3,725)	.....	1,032	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/30/2024	.09/30/2026	1	 494,693	..... 205.75	39,180	.....	.....	24,541	.....	32,459	.....	.....	.....(9,714)	.....	2,768	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/27/2024	.09/29/2026	1	 126,242	..... 205.28	9,961	.....	.....	6,225	.....	8,506	.....	.....	.....(2,463)	.....	706	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/30/2024	.09/02/2026	1	 162,515	..... 204.84	13,781	.....	.....	8,102	.....	10,837	.....	.....	.....(3,403)	.....	881	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/26/2024	.07/24/2026	1	601,758	..... 201.67	55,181	.....	.....	29,572	.....	45,945	.....	.....	.....(13,720)	.....	3,106	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/03/2024	.09/03/2026	1	 81,976	..... 204.74	6,820	.....	.....	4,019	.....	5,507	.....	.....	.....(1,691)	.....	445	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/25/2026	1	 157,983	..... 203.76	13,318	.....	.....	7,683	.....	11,117	.....	.....	.....(3,293)	.....	848	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/02/2024	.07/31/2026	1	569,002	..... 202.15	47,739	.....	.....	26,046	.....	42,618	.....	.....	..... (11,869)	.....	2,963	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/29/2024	.07/29/2026	1	212,643	..... 201.55	19,521	.....	.....	10,538	.....	16,449	.....	.....	.....(4,840)	.....	1,105	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/01/2024	.07/31/2026	1	407,569	..... 202.33	36,070	.....	.....	19,652	.....	30,207	.....	.....	.....(8,956)	.....	2,123	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/20/2024	.09/22/2026	1	72,796	..... 204.98	5,780	.....	.....	3,557	.....	4,946	.....	.....	.....(1,429)	.....	404	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/19/2024	.07/17/2026	1	303,547	..... 200.44	28,230	.....	.....	14,856	.....	24,657	.....	.....	.....(7,019)	.....	1,553	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/12/2024	.07/14/2026	1	106,792	..... 198.33	9,953	.....	.....	5,168	.....	9,705	.....	.....	.....(2,461)	.....	544	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/09/2024	.08/10/2026	1	276,785	..... 201.44	23,831	.....	.....	13,276	.....	21,857	.....	.....	.....(5,901)	.....	1,460	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/26/2024	.08/26/2026	1	196,981	.....204.4	16,586	.....	.....	9,592	.....	13,360	.....	.....	.....(4,112)	.....	1,059	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/09/2024	.08/07/2026	1	600,907	..... 201.44	51,558	.....	.....	28,627	.....	47,283	.....	.....	.....(12,819)	.....	3,157	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/28/2024	.08/28/2026	1	325,174	..... 204.09	27,250	.....	.....	15,833	.....	22,527	.....	.....	.....(6,756)	.....	1,752	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/12/2024	.09/11/2026	1	274,067	..... 203.62	22,035	.....	.....	13,282	.....	19,873	.....	.....	.....(5,471)	.....	1,501	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/22/2024	.08/21/2026	1	717,663	..... 202.99	61,432	.....	.....	35,249	.....	52,559	.....	.....	.....(15,253)	.....	3,835	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/16/2024	.09/16/2026	1	 148,704	..... 205.05	11,703	.....	.....	7,105	.....	9,981	.....	.....	.....(2,902)	.....	819	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/03/2024	.07/02/2026	1	 182,528	..... 196.43	17,632	.....	.....	8,914	.....	18,094	.....	.....	.....(4,378)	.....	915	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/11/2024	.07/10/2026	1	 493,135	..... 197.76	45,960	.....	.....	23,709	.....	45,972	.....	.....	..... (11,411)	.....	 2,499	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/12/2024	.08/12/2026	1	 138,108	..... 201.42	11,822	.....	.....	6,609	.....	10,944	.....	.....	.....(2,931)	.....	730	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/15/2024	.07/15/2026	1	 213,726	..... 198.47	19,727	.....	.....	10,270	.....	19,299	.....	.....	.....(4,891)	.....	 1,090	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/05/2024	.07/02/2026	1	 490,538	..... 196.35	46,699	.....	.....	23,640	.....	48,800	.....	.....	..... (11,627)	.....	 2,459	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/13/2024	.09/14/2026	1	 316,975	..... 204.32	25,041	.....	.....	15,156	.....	22,153	.....	.....	.....(6,200)	.....	 1,742	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/12/2024	.07/10/2026	1	 503,798	..... 198.33	46,752	.....	.....	24,151	.....	45,595	.....	.....	.....(11,624)	.....	 2,553	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/19/2024	.07/21/2026	1	 116,807	..... 200.44	10,898	.....	.....	5,763	.....	9,532	.....	.....	.....(2,695)	.....	601	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/17/2024	.07/17/2026	1	 91,664	..... 201.32	8,488	.....	.....	4,442	.....	7,081	.....	.....	.....(2,105)	.....	469	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/07/2024	.08/07/2026	1	 349,458	..... 200.55	29,879	.....	.....	16,499	.....	28,900	.....	.....	.....(7,408)	.....	 1,836	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/13/2024	.09/11/2026	1	 1,300,776	..... 204.32	102,501	.....	.....	61,869	.....	90,555	.....	.....	.....(25,484)	.....	7,125	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/29/2024	.08/28/2026	1	 384,963	..... 204.35	32,375	.....	.....	18,915	.....	26,258	.....	.....	.....(8,038)	.....	2,075	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2024	.08/17/2026	1	 127,074	..... 202.61	10,979	.....	.....	 6,222	.....	 9,466	.....	.....	.....(2,719)	.....	676	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/27/2024	.09/28/2026	1	 223,414	..... 205.28	17,605	.....	.....	10,994	.....	15,033	.....	.....	.....(4,359)	.....	1,247	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/17/2024	.09/17/2026	1	 313,111	..... 204.86	24,830	.....	.....	15,109	.....	21,283	.....	.....	.....(6,156)	.....	1,727	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/24/2026	1	 108,099	..... 203.76	 9,102	.....	.....	 5,246	.....	 7,596	.....	.....	.....(2,254)	.....	580	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/18/2024	.10/19/2026	1	 504,155	..... 207.48	42,752	.....	.....	27,933	.....	30,613	.....	.....	..... (10,586)	.....	2,879	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/11/2024	.10/09/2026	1	 458,549	..... 206.82	38,885	.....	.....	25,009	.....	28,570	.....	.....	.....(9,668)	.....	2,591	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSDW3MSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/17/2024	.10/16/2026	1	 211,374	..... 207.3	17,946	.....	.....	11,683	.....	12,920	.....	.....	.....(4,456)	.....	1,203	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/29/2024	.10/29/2026	1	 330,071	..... 205.42	28,584	.....	.....	19,043	.....	22,933	.....	.....	.....(7,087)	.....	1,904	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/23/2024	.10/23/2026	1	 88,818	..... 207.3	 7,665	.....	.....	 5,043	.....	 5,483	.....	.....	.....(1,900)	.....	509	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/13/2024	. 12/14/2026	1	 347,148	..... 205.75	31,417	.....	.....	 22,947	.....	25,042	.....	.....	.....(7,779)	.....	 2,096	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/08/2024	. 11/10/2026	1	 73,551	..... 208.33	 6,597	.....	.....	 4,510	.....	 4,381	.....	.....	.....(1,631)	.....	430	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/13/2024	. 11/13/2026	1	316,607	..... 206.86	28,558	.....	.....	 19,614	.....	20,646	.....	.....	.....(7,081)	.....	 1,855	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/06/2024	. 12/07/2026	1	460,564	..... 207.54	40,806	.....	.....	 29,412	.....	29,787	.....	.....	..... (10,104)	.....	 2,762	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/01/2024	. 11/03/2026	1	 105,738	..... 205.58	 9,347	.....	.....	 6,291	.....	 7,326	.....	.....	.....(2,311)	.....	613	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/24/2024	. 10/23/2026	1	 495,257	..... 206.88	42,394	.....	.....	 28,009	.....	31,355	.....	.....	.....(10,526)	.....	 2,840	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/09/2024	. 10/09/2026	1	 408,085	..... 206.25	34,810	.....	.....	 22,234	.....	26,312	.....	.....	.....(8,631)	.....	 2,306	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/29/2024	. 12/01/2026	1	 69,365	..... 209.81	 6,215	.....	.....	 4,422	.....	 3,890	.....	.....	.....(1,537)	.....	414	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/26/2024	. 12/24/2026	1	656,371	..... 203.67	60,255	.....	.....	 45,025	.....	53,434	.....	.....	.....(14,981)	.....	 3,999	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/25/2024	. 10/23/2026	1	397,122	..... 206.02	34,073	.....	.....	 22,543	.....	26,449	.....	.....	.....(8,471)	.....	 2,277	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/02/2024	. 10/02/2026	1	276,344	..... 206.35	22,163	.....	.....	 13,943	.....	17,529	.....	.....	..... (5,495)	.....	 1,549	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/25/2026	1	634,830	209.57	57,452			40,517		35,831			(14,265)		3,763		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2026	1	638,660	204.39	57,863			42,443		49,714			(14,347)		3,866		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2026	1	354,038	202.05	32,501			23,983		31,075			(8,069)		2,145		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/30/2026	1	448,990	205.58	39,511			26,523		30,951			(9,823)		2,593		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2026	1	75,994	206.74	6,505			4,262		4,838			(1,613)		435		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2024	11/18/2026	1	144,744	207.38	13,099			9,087		9,219			(3,248)		852		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2026	1	89,334	203.49	8,219			6,164		7,377			(2,032)		547		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/12/2026	1	326,825	206.82	27,813			17,929		20,450			(6,887)		1,852		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/30/2026	1	505,235	209.81	45,219			32,157		28,295			(11,196)		3,009		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2026	1	82,309	209.04	7,433			5,299		4,846			(1,843)		491		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/06/2026	1	119,084	207.56	10,610			7,225		7,382			(2,634)		693		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313M57 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/02/2026	1	186,834	206.18	15,134			9,560		11,981			(3,757)		1,048		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313M5F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/08/2026	1	279,446	205.59	23,669			15,086		18,710			(5,869)		1,577		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/06/2026	1	495,757	208.33	44,321			30,221		29,361			(11,019)		2,884		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/14/2026	1	172,735	207.3	14,631			9,446		10,528			(3,628)		981		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/24/2026	1	338,300	203.49	30,954			23,162		27,795			(7,707)		2,061		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/18/2026	1	187,874	202.38	16,984			12,481		16,229			(4,211)		1,138		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2026	1	566,133	206.57	51,631			35,390		37,492			(12,802)		3,313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/11/2026	1	643,598	205.75	58,053			42,337		46,263			(14,433)		3,874		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2024	12/11/2026	1	161,957	205.94	14,479			10,545		11,515			(3,595)		975		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/11/2026	1	167,577	205.97	14,981			10,866		11,901			(3,715)		1,009		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/19/2026	1	199,574	206.75	17,962			12,484		13,193			(4,454)		1,176		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/20/2024	. 11/20/2026	1	 185,728	..... 207.4	16,808	.....	.....	11,706	.....	11,847	.....	.....	.....(4,168)	.....	1,096	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/03/2024	. 12/03/2026	1	 274,903	..... 208.82	24,576	.....	.....	17,555	.....	16,421	.....	.....	.....(6,094)	.....	1,642	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/22/2024	. 11/20/2026	1	 409,069	.....209.4	37,266	.....	.....	26,097	.....	23,156	.....	.....	.....(9,265)	.....	2,413	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/05/2024	. 11/05/2026	1	 592,647	..... 206.57	52,864	.....	.....	35,727	.....	38,889	.....	.....	..... (13,107)	.....	3,444	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/15/2024	. 11/13/2026	1	 219,214	..... 206.42	19,751	.....	.....	13,640	.....	14,662	.....	.....	.....(4,911)	.....	1,284	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/25/2024	. 10/26/2026	1	 225,300	..... 206.02	19,398	.....	.....	12,861	.....	15,064	.....	.....	.....(4,803)	.....	1,296	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/04/2024	. 11/04/2026	1	 161,495	..... 205.77	14,260	.....	.....	9,618	.....	11,082	.....	.....	.....(3,536)	.....	937	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/04/2024	. 10/02/2026	1	 497,510	..... 206.57	41,791	.....	.....	26,437	.....	31,160	.....	.....	.....(10,390)	.....	2,790	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/11/2024	. 11/11/2026	1	 121,671	..... 207.38	10,938	.....	.....	7,482	.....	7,676	.....	.....	.....(2,712)	.....	711	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/10/2024	. 12/10/2026	1	 464,323	..... 206.65	41,418	.....	.....	29,982	.....	31,719	.....	.....	.....(10,269)	.....	2,792	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/06/2024	. 11/06/2026	1	 297,318	..... 206.57	26,759	.....	.....	18,121	.....	17,930	.....	.....	.....(6,635)	.....	1,729	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/11/2024	. 10/09/2026	1	 447,345	..... 206.13	39,151	.....	.....	25,180	.....	29,051	.....	.....	.....(9,734)	.....	2,527	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/13/2024	. 12/15/2026	1	 141,826	..... 205.75	12,849	.....	.....	 9,390	.....	10,243	.....	.....	.....(3,177)	.....	857	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/27/2024	. 11/27/2026	1	 406,208	..... 209.69	36,437	.....	.....	25,832	.....	22,828	.....	.....	.....(9,034)	.....	2,413	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/05/2024	. 12/04/2026	1	 115,199	..... 208.22	10,287	.....	.....	 7,393	.....	 7,139	.....	.....	.....(2,554)	.....	689	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/28/2024	. 10/28/2026	1	 323,605	..... 206.18	28,154	.....	.....	18,718	.....	21,506	.....	.....	.....(6,981)	.....	 1,865	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/31/2024	. 12/31/2026	1	 509,724	..... 203.34	46,487	.....	.....	35,041	.....	42,500	.....	.....	.....(11,526)	.....	 3,126	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/15/2024	. 10/15/2026	1	 380,672	..... 206.71	32,243	.....	.....	20,860	.....	24,078	.....	.....	.....(7,994)	.....	 2,164	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/11/2024	. 10/13/2026	1	 50,520	..... 206.82	 4,304	.....	.....	 2,777	.....	 3,166	.....	.....	.....(1,064)	.....	287	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/30/2024	. 12/30/2026	1	58,249	..... 202.83	 5,306	.....	.....	 3,993	.....	 4,978	.....	.....	.....(1,316)	.....	357	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/27/2024	. 12/28/2026	1	 530,004	..... 203.49	48,707	.....	.....	36,514	.....	43,724	.....	.....	..... (12,060)	.....	 3,241	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/06/2024	. 12/08/2026	1	 106,220	..... 207.54	 9,422	.....	.....	 6,794	.....	 6,879	.....	.....	.....(2,330)	.....	638	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/18/2024	. 10/16/2026	1	 450,916	..... 207.48	38,148	.....	.....	24,870	.....	27,262	.....	.....	.....(9,484)	.....	2,567	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/08/2024	. 11/09/2026	1	 160,005	..... 208.33	14,336	.....	.....	 9,795	.....	 9,517	.....	.....	.....(3,550)	.....	934	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/20/2024	. 12/18/2026	1	 263,300	..... 202.92	24,066	.....	.....	17,783	.....	22,134	.....	.....	.....(5,983)	.....	1,595	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/21/2024	. 11/20/2026	1	 612,866	..... 208.8	55,648	.....	.....	38,915	.....	35,958	.....	.....	..... (13,817)	.....	3,615	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/04/2024	. 12/04/2026	1	 252,553	..... 207.76	22,477	.....	.....	16,086	.....	16,074	.....	.....	.....(5,573)	.....	1,510	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/01/2024	. 10/01/2026	1	 402,867	..... 206.29	32,149	.....	.....	20,181	.....	25,627	.....	.....	.....(7,971)	.....	2,256	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/09/2024	. 12/09/2026	1	 54,713	..... 206.92	 4,859	.....	.....	 3,510	.....	 3,677	.....	.....	.....(1,205)	.....	329	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/04/2024	. 10/05/2026	1	 102,884	..... 206.57	 8,663	.....	.....	 5,493	.....	 6,471	.....	.....	.....(2,145)	.....	579	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/31/2024	. 10/30/2026	1	 251,819	..... 206.19	21,959	.....	.....	14,720	.....	16,760	.....	.....	.....(5,452)	.....	1,454	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/01/2024	. 11/02/2026	1	 265,503	..... 205.58	23,444	.....	.....	15,769	.....	18,372	.....	.....	.....(5,805)	.....	1,538	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/14/2024	. 11/13/2026	1	 133,119	..... 206.7	11,954	.....	.....	 8,244	.....	 8,761	.....	.....	.....(2,968)	.....	780	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/25/2024	. 10/27/2026	1	 58,898	..... 206.02	 5,077	.....	.....	 3,368	.....	 3,943	.....	.....	..... (1,255)	.....	 339	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/06/2024	. 12/04/2026	1	 252,793	..... 207.54	 22,322	.....	.....	 16,063	.....	 16,285	.....	.....	..... (5,550)	.....	 1,512	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/30/2024	. 10/30/2026	1	 55,018	..... 205.74	 4,781	.....	.....	 3,192	.....	 3,758	.....	.....	..... (1,185)	.....	 318	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/22/2024	. 10/22/2026	1	 628,199	..... 207.11	 53,962	.....	.....	 35,431	.....	 39,174	.....	.....	..... (13,380)	.....	 3,598	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/16/2024	. 10/16/2026	1	 101,882	..... 207.27	 8,589	.....	.....	 5,568	.....	 6,239	.....	.....	..... (2,130)	.....	 580	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/29/2024	. 11/27/2026	1	 596,289	..... 209.81	 53,189	.....	.....	 37,761	.....	 33,245	.....	.....	..... (13,224)	.....	 3,541	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/15/2024	. 11/16/2026	1	 157,458	..... 206.42	 14,234	.....	.....	 9,848	.....	 10,572	.....	.....	..... (3,524)	.....	 925	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/16/2024	. 12/16/2026	1	 82,680	..... 204.44	 7,483	.....	.....	 5,478	.....	 6,409	.....	.....	..... (1,855)	.....	 500	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/20/2024	. 12/22/2026	1	 151,487	..... 202.92	 13,922	.....	.....	 10,307	.....	 12,786	.....	.....	..... (3,442)	.....	 921	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/20/2024	. 12/21/2026	1	 159,107	..... 202.92	 14,606	.....	.....	 10,809	.....	 13,416	.....	.....	..... (3,617)	.....	 967	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/07/2024	. 10/07/2026	1	 57,627	..... 206.07	 4,898	.....	.....	 3,115	.....	 3,877	.....	.....	..... (1,215)	.....	 325	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	01/14/2027	1	600,666	203.91		54,601		42,150		49,347			(12,491)		3,730		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2025	01/27/2027	1	245,826	206.59		21,657		17,106		17,836			(4,569)		1,544		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2025	03/25/2027	1	291,382	209.65		25,117		21,805		19,396			(3,337)		1,919		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/17/2025	03/17/2027	1	64,514	210.33		5,587		4,789		4,086			(804)		422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2025	03/25/2027	1	190,929	210.33		16,477		14,324		12,266			(2,170)		1,257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2025	01/29/2027	1	135,357	205.36		11,979		9,494		10,488			(2,494)		852		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2025	01/29/2027	1	111,371	206.42		9,834		7,827		8,167			(2,037)		701		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/30/2027	1	86,641	210.39		7,390		6,467		5,587			(949)		573		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2025	12/31/2026	1	115,260	203.35		10,201		7,721		9,605			(2,508)		707		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/29/2027	1	359,444	210.39		30,802		26,952		23,151			(3,942)		2,374		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/04/2027	1	377,255	203.77		33,651		25,551		30,901			(8,194)		2,322		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/31/2025	.01/29/2027	1	251,415	205.61		22,150		17,652		19,232			(4,564)		1,582		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/22/2025	.01/22/2027	1	486,129	205.01		43,557		34,104		38,072			(9,487)		3,040		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/11/2025	.02/11/2027	1	181,756	207.54		16,540		13,405		12,747			(3,149)		1,156		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/27/2025	.03/25/2027	1	204,223	210.44		17,563		15,331		13,050			(2,292)		1,345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/06/2025	.01/06/2027	1	71,722	202.98		6,412		4,879		6,122			(1,537)		442		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/10/2025	.03/10/2027	1	76,385	210.52		6,485		5,496		4,729			(995)		497		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/03/2025	.02/03/2027	1	213,688	205.89		19,339		15,460		16,197			(3,894)		1,350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/31/2025	.02/01/2027	1	224,116	205.61		19,834		15,824		17,199			(4,070)		1,414		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/12/2025	.03/12/2027	1	174,880	208.43		15,040		12,788		12,151			(2,266)		1,140		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/07/2025	.01/07/2027	1	215,684	203.35		19,304		14,716		18,100			(4,601)		1,331		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/07/2025	.02/05/2027	1	270,233	205.95		24,510		19,771		20,464			(4,814)		1,711		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/07/2025	.03/05/2027	1	266,339	.....210.16	.....	22,905	.....	19,362	.....	16,678	.....	.....	.....(3,618)	.....	1,726	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/07/2025	.02/09/2027	1	93,543	.....205.95	.....	8,522	.....	6,883	.....	7,114	.....	.....	.....(1,665)	.....	594	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/28/2025	.03/01/2027	1	136,768	.....210.31	.....	11,858	.....	9,917	.....	8,429	.....	.....	.....(1,979)	.....	883	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/31/2025	.03/31/2027	1	289,746	.....211.48	.....	24,599	.....	21,558	.....	17,674	.....	.....	.....(3,067)	.....	1,917	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/04/2025	.03/04/2027	1	165,218	.....209.12	.....	14,060	.....	11,800	.....	10,922	.....	.....	.....(2,273)	.....	1,070	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/28/2025	.02/26/2027	1	262,389	.....210.31	.....	22,644	.....	18,922	.....	16,110	.....	.....	.....(3,795)	.....	1,690	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/18/2025	.03/18/2027	1	382,102	.....209.98	.....	33,166	.....	28,474	.....	24,688	.....	.....	.....(4,725)	.....	2,502	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/17/2025	.01/15/2027	1	501,616	.....205.56	.....	44,794	.....	34,881	.....	37,898	.....	.....	..... (10,091)	.....	3,118	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/21/2025	.02/19/2027	1	568,677	.....209.72	.....	51,010	.....	42,133	.....	35,798	.....	.....	.....(9,039)	.....	3,643	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/28/2025	.01/28/2027	1	393,734	.....205.21	.....	34,767	.....	27,508	.....	30,713	.....	.....	.....(7,287)	.....	2,475	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/14/2025	.02/12/2027	1	549,247	.....207.3	.....	49,597	.....	40,542	.....	39,057	.....	.....	.....(9,265)	.....	3,497	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/14/2025	.02/16/2027	1	 66,783	..... 207.3	.....	 6,057	.....	 4,957	.....	 4,770	.....	.....	..... (1,125)	.....	 427	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/10/2025	.01/11/2027	1	 224,189	..... 202.37	.....	 20,379	.....	 15,670	.....	 19,825	.....	.....	..... (4,767)	.....	 1,388	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/24/2025	.02/24/2027	1	 194,557	..... 210.05	.....	 17,262	.....	 14,305	.....	 12,095	.....	.....	..... (2,973)	.....	 1,251	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS/ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/04/2025	.02/04/2027	1	 264,539	..... 205.79	.....	 23,808	.....	 19,066	.....	 20,177	.....	.....	..... (4,762)	.....	 1,673	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/06/2025	.03/05/2027	1	 337,985	..... 209.01	.....	 28,999	.....	 24,479	.....	 22,525	.....	.....	..... (4,614)	.....	 2,190	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/07/2025	.03/08/2027	1	 339,131	..... 210.16	.....	 29,047	.....	 24,669	.....	 21,316	.....	.....	..... (4,461)	.....	 2,203	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/27/2025	.02/26/2027	1	 190,574	..... 209.31	.....	 16,732	.....	 13,963	.....	 12,368	.....	.....	..... (2,823)	.....	 1,228	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/13/2025	.03/12/2027	1	 234,041	..... 208.31	.....	 20,128	.....	 17,185	.....	 16,371	.....	.....	..... (3,009)	.....	 1,525	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/08/2025	.01/08/2027	1	 368,419	..... 203.31	.....	 32,973	.....	 25,183	.....	 30,994	.....	.....	..... (7,814)	.....	 2,276	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/10/2025	.01/08/2027	1	 291,645	..... 202.37	.....	 26,423	.....	 20,292	.....	 25,718	.....	.....	..... (6,207)	.....	 1,801	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/27/2025	.01/26/2027	1	 293,426	..... 205.35	.....	 26,609	.....	 20,993	.....	 22,665	.....	.....	..... (5,671)	.....	 1,841	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/24/2025	.01/22/2027	1	 248,512	..... 205.35	.....	 22,068	.....	 17,374	.....	 19,115	.....	.....	..... (4,759)	.....	 1,554	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/03/2025	.03/03/2027	1	 102,565	..... 210.16	.....	 8,851	.....	 7,417	.....	 6,397	.....	.....	..... (1,443)	.....	 664	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/06/2025	.02/05/2027	1	 111,888	..... 206.14	.....	 10,025	.....	 8,075	.....	 8,390	.....	.....	..... (1,980)	.....	 708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/10/2025	.01/12/2027	1	 77,630	..... 202.37	.....	 7,064	.....	 5,434	.....	 6,871	.....	.....	..... (1,650)	.....	 481	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/21/2025	.02/22/2027	1	 223,724	..... 209.72	.....	 20,135	.....	 16,645	.....	 14,136	.....	.....	..... (3,553)	.....	 1,437	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/05/2025	.03/05/2027	1	 135,848	..... 208.91	.....	 11,683	.....	 9,821	.....	 9,093	.....	.....	..... (1,872)	.....	 880	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/26/2025	.02/26/2027	1	 88,040	..... 209.22	.....	 7,756	.....	 6,446	.....	 5,742	.....	.....	..... (1,318)	.....	 567	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/07/2025	.02/08/2027	1	 167,647	..... 205.95	.....	 15,256	.....	 12,318	.....	 12,736	.....	.....	..... (2,984)	.....	 1,064	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/07/2025	.03/09/2027	1	 75,955	..... 210.16	.....	 6,563	.....	 5,553	.....	 4,780	.....	.....	..... (1,031)	.....	 494	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/19/2025	.02/19/2027	1	 181,622	..... 208.58	.....	 16,528	.....	 13,576	.....	 12,160	.....	.....	..... (2,966)	.....	 1,163	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/20/2025	.03/19/2027	1	 178,555	..... 210.2	.....	 15,320	.....	 13,228	.....	 11,433	.....	.....	..... (2,144)	.....	 1,170	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/13/2025	.02/12/2027	1	 419,738	..... 207.67	.....	 38,364	.....	 31,316	.....	 29,268	.....	.....	..... (7,210)	.....	 2,673	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/16/2025	.01/15/2027	1	 101,076	..... 205.11	.....	 8,976	.....	 6,980	.....	 7,814	.....	.....	..... (2,032)	.....	 628	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/10/2025	.02/10/2027	1	 111,563	..... 206.71	.....	 10,130	.....	 8,196	.....	 8,165	.....	.....	..... (1,943)	.....	 709	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/31/2025	.02/02/2027	1	 96,808	..... 205.61	.....	 8,568	.....	 6,838	.....	 7,437	.....	.....	..... (1,756)	.....	 611	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/23/2025	.01/22/2027	1	 274,660	..... 205.55	.....	 24,527	.....	 19,283	.....	 20,919	.....	.....	..... (5,316)	.....	 1,718	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/03/2025	.12/31/2026	1	 215,770	..... 203.77	.....	 19,160	.....	 14,523	.....	 17,602	.....	.....	..... (4,691)	.....	 1,323	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/19/2025	.03/19/2027	1	 374,528	..... 210.29	.....	 32,734	.....	 28,147	.....	 23,853	.....	.....	..... (4,619)	.....	 2,454	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/11/2025	.03/11/2027	1	 211,873	..... 209.23	.....	 17,924	.....	 15,216	.....	 14,089	.....	.....	..... (2,726)	.....	 1,380	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/14/2025	.03/16/2027	1	 183,442	..... 209.32	.....	 15,904	.....	 13,611	.....	 12,223	.....	.....	..... (2,347)	.....	 1,199	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/18/2025	.02/18/2027	1	 216,713	..... 207.72	.....	 19,743	.....	 16,190	.....	 15,175	.....	.....	..... (3,570)	.....	 1,387	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/14/2025	.03/25/2027	1	 456,606	..... 210.39	.....	 37,137	.....	 32,550	.....	 29,270	.....	.....	..... (4,703)	.....	 3,007	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/13/2025	.01/13/2027	1	 84,075	..... 203.27	.....	 7,659	.....	 5,902	.....	 7,125	.....	.....	..... (1,763)	.....	 522	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/15/2025	.01/15/2027	1	 111,083	..... 204.52	.....	 9,964	.....	 7,706	.....	 8,852	.....	.....	..... (2,266)	.....	 690	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/05/2025	.02/05/2027	1	 222,744	..... 206.16	.....	 19,869	.....	 15,939	.....	 16,676	.....	.....	..... (3,947)	.....	 1,410	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/21/2025	.03/19/2027	1	 401,724	..... 209.75	.....	 34,227	.....	 29,594	.....	 26,347	.....	.....	..... (4,749)	.....	 2,633	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/24/2025	.01/25/2027	1	 314,376	..... 205.35	.....	 28,011	.....	 22,077	.....	 24,258	.....	.....	..... (6,016)	.....	 1,971	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/25/2025	.02/25/2027	1	 202,198	..... 210.12	.....	 17,773	.....	 14,746	.....	 12,537	.....	.....	..... (3,043)	.....	 1,302	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/14/2025	.03/12/2027	1	 228,081	..... 209.32	.....	 19,683	.....	 16,829	.....	 15,127	.....	.....	..... (2,920)	.....	 1,486	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/12/2025	.02/12/2027	1	 193,443	..... 207.54	.....	 17,855	.....	 14,495	.....	 13,894	.....	.....	..... (3,375)	.....	 1,232	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/17/2025	.06/17/2027	1	 378,667	..... 208.07	.....	 31,732	.....	 31,252	.....	 29,694	.....	.....	..... (565)	.....	 2,654	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/20/2025	.05/20/2027	1	 341,061	..... 207.36	.....	 28,513	.....	 26,946	.....	 26,984	.....	.....	..... (1,601)	.....	 2,343	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/17/2025	.04/19/2027	1	 185,273	..... 205.55	.....	 15,063	.....	 13,594	.....	 15,558	.....	.....	..... (1,523)	.....	 1,244	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/24/2025	.04/23/2027	1	 120,552	..... 205.87	.....	 9,777	.....	 8,914	.....	 10,005	.....	.....	..... (899)	.....	 812	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2025	.05/24/2027	1	 242,675	..... 206.78	.....	 20,385	.....	 19,430	.....	 19,814	.....	.....	..... (1,060)	.....	 1,672	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/04/2025	.04/02/2027	1	 494,055	..... 205.08	.....	 38,882	.....	 34,371	.....	 41,805	.....	.....	..... (4,647)	.....	 3,274	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2025	.05/26/2027	1	 56,546	..... 206.78	.....	 4,755	.....	 4,533	.....	 4,625	.....	.....	..... (247)	.....	 390	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/20/2025	.05/10/2027	1	 255,569	..... 206.35	.....	 21,448	.....	 20,424	.....	 21,031	.....	.....	..... (1,108)	.....	 1,743	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/01/2025	.04/30/2027	1	 166,050	..... 206.15	.....	 13,118	.....	 12,087	.....	 13,682	.....	.....	..... (1,080)	.....	 1,124	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/26/2025	.06/25/2027	1	 395,403	..... 208.33	.....	 31,988	.....	 31,944	.....	 30,840	.....	.....	..... (176)	.....	 2,786	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/06/2025	.05/06/2027	1	 321,183	..... 206.26	.....	 25,984	.....	 24,056	.....	 26,464	.....	.....	..... (1,958)	.....	 2,184	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2025	.05/14/2027	1	 271,448	..... 206.92	.....	 22,747	.....	 21,398	.....	 21,827	.....	.....	..... (1,435)	.....	 1,857	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/22/2025	.04/22/2027	1	 244,130	..... 205.74	.....	 19,726	.....	 17,883	.....	 20,370	.....	.....	..... (1,864)	.....	 1,643	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2025	.05/13/2027	1	 186,196	..... 206.41	.....	 15,734	.....	 14,718	.....	 15,318	.....	.....	..... (1,035)	.....	 1,273	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/09/2025	.04/09/2027	1	 119,359	..... 205.33	.....	 9,931	.....	 8,826	.....	 10,041	.....	.....	..... (1,115)	.....	 795	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/20/2025	.06/17/2027	1	 334,297	..... 208.21	.....	 27,646	.....	 27,379	.....	 26,041	.....	.....	..... (380)	.....	 2,343	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/07/2025	.05/07/2027	1	 245,285	..... 206.55	.....	 19,917	.....	 18,467	.....	 19,952	.....	.....	..... (1,473)	.....	 1,669	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/06/2025	.06/07/2027	1	 159,680	..... 207.68	.....	 13,589	.....	 13,196	.....	 12,646	.....	.....	..... (446)	.....	 1,111	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/08/2025	.05/07/2027	1	 91,097	..... 206.36	.....	 7,525	.....	 7,006	.....	 7,477	.....	.....	..... (547)	.....	 620	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/25/2025	.06/25/2027	1	 82,720	..... 208.03	.....	 6,733	.....	 6,696	.....	 6,544	.....	.....	..... (46)	.....	 583	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/06/2025	.06/08/2027	1	 158,157	..... 207.68	.....	 13,475	.....	 13,086	.....	 12,536	.....	.....	..... (442)	.....	 1,101	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/13/2025	.06/14/2027	1	 221,645	..... 208.32	.....	 18,640	.....	 18,281	.....	 17,131	.....	.....	..... (433)	.....	 1,550	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/01/2025	.04/01/2027	1	 330,575	..... 211.08	.....	 27,471	.....	 24,112	.....	 20,639	.....	.....	..... (3,387)	.....	 2,189	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/19/2025	.05/19/2027	1	 133,487	..... 207.44	.....	 11,213	.....	 10,581	.....	 10,516	.....	.....	..... (645)	.....	 916	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/09/2025	.06/09/2027	1	 100,220	..... 207.68	.....	 8,469	.....	 8,236	.....	 7,950	.....	.....	..... (244)	.....	 698	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/07/2025	.04/07/2027	1	 106,836	..... 204.31	.....	 8,611	.....	 7,629	.....	 9,414	.....	.....	..... (991)	.....	 711	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/08/2025	.04/08/2027	1	 326,171	..... 203.72	.....	 26,192	.....	 23,241	.....	 29,561	.....	.....	..... (2,978)	.....	 2,171	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/02/2025	.04/02/2027	1	 208,969	..... 210.91	.....	 17,532	.....	 15,413	.....	 13,181	.....	.....	..... (2,138)	.....	 1,385	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/22/2025	.05/21/2027	1	 112,058	..... 206.62	.....	 9,413	.....	 8,958	.....	 9,195	.....	.....	..... (504)	.....	 770	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/10/2025	.04/09/2027	1	 91,435	..... 204.48	.....	 7,415	.....	 6,618	.....	 8,006	.....	.....	..... (824)	.....	 609	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/29/2025	.04/29/2027	1	 86,780	..... 206.34	.....	 6,864	.....	 6,289	.....	 7,080	.....	.....	..... (583)	.....	 587	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/16/2025	.05/14/2027	1	 416,645	..... 207.25	.....	 34,915	.....	 32,889	.....	 32,962	.....	.....	..... (2,158)	.....	 2,850	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/13/2025	.06/11/2027	1	 356,965	..... 208.32	.....	 29,949	.....	 29,370	.....	 27,517	.....	.....	..... (699)	.....	 2,491	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/04/2025	.04/06/2027	1	 170,319	..... 205.08	.....	 13,455	.....	 11,903	.....	 14,462	.....	.....	..... (1,599)	.....	 1,132	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/30/2025	.06/01/2027	1	 206,743	..... 207.4	.....	 17,139	.....	 16,480	.....	 16,506	.....	.....	..... (726)	.....	 1,433	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/02/2025	.04/30/2027	1	 325,699	..... 206.53	.....	 26,479	.....	 24,431	.....	 26,356	.....	.....	..... (2,146)	.....	 2,205	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/28/2025	.05/28/2027	1	 123,772	..... 206.91	.....	 10,409	.....	 9,952	.....	 10,078	.....	.....	..... (471)	.....	 855	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/02/2025	.06/02/2027	1	 95,222	..... 207.63	.....	 7,961	.....	 7,665	.....	 7,526	.....	.....	..... (305)	.....	 660	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/27/2025	.06/28/2027	1	 116,903	..... 208.41	.....	 9,434	.....	 9,434	.....	 9,478	.....	.....	..... (39)	.....	 825	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/11/2025	.06/11/2027	1	 343,458	..... 208.1	.....	 28,885	.....	 28,171	.....	 26,755	.....	.....	..... (752)	.....	 2,397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/21/2025	.05/21/2027	1	 158,579	..... 206.84	.....	 13,352	.....	 12,637	.....	 12,878	.....	.....	..... (732)	.....	 1,090	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/16/2025	.06/16/2027	1	 74,076	..... 208.31	.....	 6,208	.....	 6,097	.....	 5,738	.....	.....	..... (119)	.....	 519	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/16/2025	.04/16/2027	1	 72,259	..... 205.16	.....	 5,875	.....	 5,277	.....	 6,165	.....	.....	..... (604)	.....	 484	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/04/2025	.06/04/2027	1	 64,705	..... 207.33	.....	 5,358	.....	 5,174	.....	 5,196	.....	.....	..... (191)	.....	 449	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/03/2025	.06/03/2027	1	 92,328	..... 207.69	.....	 7,746	.....	 7,470	.....	 7,283	.....	.....	..... (287)	.....	 641	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/20/2025	.06/21/2027	1	 133,751	..... 208.21	.....	 11,115	.....	 11,008	.....	 10,455	.....	.....	..... (152)	.....	 940	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/29/2025	.05/28/2027	1	 216,571	..... 207.14	.....	 18,019	.....	 17,298	.....	 17,436	.....	.....	..... (791)	.....	 1,496	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2025	.04/26/2027	1	397,027	.....205.88	.....	32,159	.....	29,372	.....	33,022	.....	.....	.....(2,904)	.....	2,680	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/06/2025	.06/04/2027	1	492,421	.....207.68	.....	41,807	.....	40,594	.....	38,895	.....	.....	.....(1,378)	.....	3,419	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/18/2025	.06/17/2027	1	443,626	.....207.98	.....	36,910	.....	36,502	.....	34,937	.....	.....	.....(608)	.....	3,109	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2025	.05/21/2027	1	589,329	.....206.78	.....	49,327	.....	47,007	.....	47,994	.....	.....	.....(2,575)	.....	4,051	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/05/2025	.06/04/2027	1	429,247	.....207.26	.....	35,670	.....	34,588	.....	34,586	.....	.....	.....(1,223)	.....	2,981	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/28/2025	.04/28/2027	1	115,484	.....206.16	.....	9,216	.....	8,431	.....	9,490	.....	.....	.....(795)	.....	781	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/17/2025	.04/16/2027	1	869,178	.....205.55	.....	70,671	.....	63,985	.....	72,800	.....	.....	.....(6,928)	.....	5,822	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/15/2025	.04/15/2027	1	197,321	.....205.38	.....	16,161	.....	14,496	.....	16,646	.....	.....	.....(1,682)	.....	1,321	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/23/2025	.04/23/2027	1	258,720	.....205.75	.....	21,137	.....	19,192	.....	21,595	.....	.....	.....(1,969)	.....	1,742	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/27/2025	.06/29/2027	1	96,580	.....208.41	.....	7,804	.....	7,804	.....	7,838	.....	.....	.....(32)	.....	682	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/04/2025	.04/05/2027	1	461,392	.....205.08	.....	36,404	.....	32,198	.....	39,142	.....	.....	.....(4,333)	.....	3,064	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/04/2025	.03/22/2027	1	84,609	209.76		5,159		4,551		5,600			(626)		556		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2025	.04/23/2027	1	312,063	205.88		25,184		22,992		25,888			(2,283)		2,101		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/27/2025	.05/27/2027	1	152,069	207.24		12,713		12,137		12,174			(592)		1,050		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2025	.04/27/2027	1	95,671	205.88		7,749		7,079		7,964			(699)		646		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/12/2025	.06/11/2027	1	359,556	208.43		29,843		29,226		27,571			(737)		2,509		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/10/2025	.06/10/2027	1	395,891	207.95		33,492		32,618		31,019			(918)		2,761		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/16/2025	.05/17/2027	1	218,891	207.25		18,387		17,325		17,363			(1,132)		1,500		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/30/2025	.04/30/2027	1	183,030	206.36		14,404		13,217		14,924			(1,204)		1,239		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/23/2025	.06/23/2027	1	188,489	208.26		15,381		15,254		14,690			(147)		1,326		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/12/2025	.05/12/2027	1	331,453	206.71		27,842		26,006		26,860			(1,869)		2,264		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/21/2025	.04/21/2027	1	92,136	205.03		7,362		6,664		7,938			(706)		619		0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/13/2025	.06/15/2027	1	 147,583	..... 208.32	.....	 12,426	.....	 12,187	.....	 11,417	.....	.....	..... (289)	.....	 1,033	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/11/2025	.04/12/2027	1	 114,506	..... 204.98	.....	 9,515	.....	 8,508	.....	 9,814	.....	.....	..... (1,041)	.....	 765	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/30/2025	.05/28/2027	1	 1,138,046	..... 207.4	.....	 94,003	.....	 90,367	.....	 90,542	.....	.....	..... (4,003)	.....	 7,863	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/11/2025	.04/09/2027	1	 469,422	..... 204.98	.....	 38,868	.....	 34,734	.....	 40,131	.....	.....	..... (4,271)	.....	 3,127	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/30/2025	.06/30/2027	1	 179,574	..... 208.66	.....	 14,438	.....	 14,438	.....	 14,419	.....	.....	.....	.....	 1,270	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/03/2025	.04/02/2027	1	 107,532	..... 209.83	.....	 8,699	.....	 7,679	.....	 8,566	.....	.....	..... (1,050)	.....	 713	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/20/2025	.06/22/2027	1	 128,448	..... 208.21	.....	 10,674	.....	 10,571	.....	 10,049	.....	.....	..... (146)	.....	 903	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/09/2025	.05/07/2027	1	 460,234	..... 206.35	.....	 37,831	.....	 35,271	.....	 37,775	.....	.....	..... (2,702)	.....	 3,132	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/14/2025	.05/14/2027	1	 119,917	..... 205.97	.....	 10,169	.....	 9,526	.....	 10,085	.....	.....	..... (655)	.....	 820	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/09/2025	.05/11/2027	1	 149,860	..... 206.35	.....	 12,348	.....	 11,517	.....	 12,343	.....	.....	..... (877)	.....	 1,023	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/24/2025	.06/24/2027	1	 193,038	..... 208.33	.....	 15,791	.....	 15,682	.....	 15,043	.....	.....	..... (130)	.....	 1,359	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2025	.05/25/2027	1	 136,946	..... 206.78	.....	11,503	.....	10,965	.....	11,191	.....	.....	..... (597)	.....	944	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/27/2025	.06/25/2027	1	 804,973	..... 208.41	.....	64,800	.....	64,800	.....	65,071	.....	.....	..... (267)	.....	 5,672	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/02/2025	.05/03/2027	1	 219,151	..... 206.53	.....	17,861	.....	16,485	.....	17,781	.....	.....	..... (1,442)	.....	 1,487	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/02/2025	.05/04/2027	1	 156,592	..... 206.53	.....	12,778	.....	11,795	.....	12,716	.....	.....	..... (1,030)	.....	 1,063	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/17/2025	.04/20/2027	1	 36,142	..... 205.55	.....	 2,942	.....	 2,655	.....	 3,038	.....	.....	..... (297)	.....	243	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715QSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.04/19/2022	.04/06/2026	1	 2,178,568	6629	68,017	.....	.....	13,124	.....	89,085	.....	.....	..... (8,502)	.....	 9,541	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715QSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.04/19/2022	.04/14/2026	1	 1,518,068	6463	58,626	.....	.....	11,572	.....	94,338	.....	.....	..... (7,288)	.....	 6,742	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX721CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.01/24/2022	.01/21/2026	1	 1,690,896	6520	40,156	.....	.....	 5,626	.....	61,462	.....	.....	..... (4,985)	.....	 6,336	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821DSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.12/23/2022	.08/11/2026	1	 3,820,000	6000	113,910	.....	.....	34,983	.....	702,446	.....	.....	..... (15,537)	.....	20,169	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.12/23/2022	.09/22/2026	1	 3,820,000	6200	99,240	.....	.....	32,595	.....	598,169	.....	.....	..... (13,121)	.....	21,184	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/22/2023	.10/31/2025	1	 1,002,500	5600	24,033	.....	.....	 2,992	.....	185,855	.....	.....	..... (4,430)	.....	 2,910	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821KS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/22/2023	.11/04/2025	1	 2,005,000	6400	 14,515	.....	.....	 1,859	.....	 75,340	.....	.....	..... (2,665)	.....	 5,913	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821KS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/22/2023	.11/20/2025	1	 2,005,000	5600	50,075	.....	.....	 7,111	.....	381,865	.....	.....	..... (9,045)	.....	 6,275	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821KS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/22/2023	.12/17/2025	1	 2,005,000	6600	 12,335	.....	.....	 2,030	.....	 55,464	.....	.....	..... (2,170)	.....	 6,842	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/26/2021	.07/02/2025	1	 8,800,000	6600	144,700	.....	.....	101	.....	 29	.....	.....	..... (18,226)	.....	 3,257	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF008S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.02/22/2023	.05/07/2026	1	 2,005,000	3000	80,850	.....	.....	21,458	.....	 7,972	.....	.....	..... (12,508)	.....	 9,254	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2022	.12/26/2025	1	4,250,000	5800	209,470	.....	.....	27,846	.....	635,372	.....	.....	..... (28,273)	.....	 14,881	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2022	.02/24/2026	1	4,250,000	5200	392,550	.....	.....	66,781	.....	 1,203,247	.....	.....	..... (50,715)	.....	 17,195	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2022	.03/11/2026	1	4,250,000	5800	227,150	.....	.....	40,643	.....	712,862	.....	.....	..... (29,035)	.....	 17,727	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2022	.04/14/2026	1	4,250,000	5400	341,170	.....	.....	67,621	.....	 1,068,539	.....	.....	..... (42,587)	.....	 18,876	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2022	.07/15/2025	1	 1,576,000	6000	31,324	.....	.....	382	.....	90,829	.....	.....	..... (4,934)	.....	 1,597	.....	0001 .....

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Purchased Call/S&P 500 INDEX/SPXG13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	01/22/2026	1	3,940,000	.6400	71,650			10,978		243,927			(9,678)		14,800		0001
Purchased Call/S&P 500 INDEX/SPXG13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/20/2026	1	1,970,000	.6200	45,700			7,823		200,532			(6,042)		7,904		0001
Purchased Call/S&P 500 INDEX/SPXG13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/28/2026	1	2,758,000	.6400	58,352			12,248		239,698			(7,355)		12,544		0001
Purchased Call/S&P 500 INDEX/SPXG13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/29/2026	1	1,970,000	.6000	61,870			13,021		304,869			(7,793)		8,975		0001
Purchased Call/S&P 500 INDEX/SPXG13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/05/2026	1	1,576,000	.6200	40,896			8,741		190,398			(5,130)		7,250		0001
Purchased Call/S&P 500 INDEX/SPXH13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2022	05/15/2026	1	3,880,000	.5600	146,700			37,774		930,608			(21,413)		18,136		0001
Purchased Call/S&P 500 INDEX/SPXH13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2022	06/10/2026	1	3,880,000	.5700	136,220			37,161		871,265			(19,475)		18,861		0001
Purchased Call/S&P 500 INDEX/SPXH00VS4	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/02/2024	04/10/2026	1	5,475,000	.6000	373,490			164,127		590,708			(104,485)		24,147		0001
Purchased Call/S&P 500 INDEX/SPXI000SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/05/2029	1	5,825,000	.6400	957,230			847,059		1,059,860			(110,678)		54,648		0001
Purchased Call/S&P 500 INDEX/SPXI000S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	11/10/2028	1	5,825,000	.6600	818,850			720,823		913,478			(98,473)		53,444		0001
Purchased Call/S&P 500 INDEX/SPXI00USB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	08/11/2028	1	6,000,000	.7250	496,890			449,454		537,591			(48,467)		52,972		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	09/15/2028	1	1,490,000	.8000	57,715			57,421		71,387			(342)		13,355		0001
Purchased Call/S&P 500 INDEX/SPXJ005SM	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/07/2025	01/12/2029	1	4,218,750	.7600	236,745			227,409		372,617			(9,498)		39,686		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	03/20/2028	1	1,490,000	.7200	95,433			94,859		115,620			(667)		12,294		0001
Purchased Call/S&P 500 INDEX/SPXJ005SK	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/07/2025	04/07/2028	1	4,218,750	.6600	383,220			364,131		578,821			(19,413)		35,123		0001
Purchased Call/S&P 500 INDEX/SPXD17S8K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	03/03/2028	1	1,490,000	.7000	112,748			112,059		136,114			(802)		12,189		0001
Purchased Call/S&P 500 INDEX/SPXJ005SL	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/07/2025	05/19/2028	1	4,218,750	.7000	285,608			271,921		447,690			(13,919)		35,845		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	06/09/2028	1	1,490,000	.7600	73,018			72,612		89,543			(472)		12,785		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	02/23/2029	1	1,490,000	.8200	64,858			64,567		78,940			(339)		14,243		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	01/26/2029	1	1,490,000	.7800	88,345			87,941		106,214			(471)		14,092		0001
Purchased Call/S&P 500 INDEX/SPXJ005SJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/07/2025	02/18/2028	1	4,218,750	.6800	300,645			284,946		462,616			(15,963)		34,263		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	02/09/2029	1	1,490,000	.8000	75,883			75,539		91,824			(400)		14,168		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	03/23/2029	1	1,490,000	.8200	69,013			68,710		82,788			(353)		14,391		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	02/16/2029	1	1,490,000	.7600	107,855			107,369		128,153			(566)		14,205		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSF	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	06/05/2026	1	2,980,000	.6600	90,645			89,069		133,469			(1,829)		14,381		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSE	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	05/22/2026	1	1,490,000	.6800	26,338			25,860		41,978			(554)		7,041		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	08/18/2028	1	1,490,000	.7600	81,848			81,420		100,490			(497)		13,195		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	04/13/2028	1	1,490,000	.7000	119,793			119,090		142,775			(818)		12,442		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	03/31/2028	1	1,490,000	.7200	97,418			96,839		117,808			(674)		12,362		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	09/10/2025	1	4,700,000	.5550	356,840			18,097		726,224			(46,069)		10,437		0001
Purchased Call/S&P 500 INDEX/SPX161MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	10/10/2025	1	4,700,000	.5550	366,050			25,854		764,421			(46,267)		12,423		0001
Purchased Call/S&P 500 INDEX/SPX161MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	12/22/2025	1	4,700,000	.5725	330,070			38,212		693,638			(39,696)		16,272		0001
Purchased Call/S&P 500 INDEX/SPX161MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	01/06/2026	1	4,705,000	.6000	252,050			31,382		493,250			(30,014)		16,973		0001
Purchased Call/S&P 500 INDEX/SPX161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	04/14/2026	1	4,705,000	.5775	339,850			60,357		765,203			(38,018)		20,897		0001
Purchased Call/S&P 500 INDEX/SPX161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	05/22/2026	1	4,705,000	.5900	314,610			61,819		705,616			(34,387)		22,233		0001
Purchased Call/S&P 500 INDEX/SPX161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	06/12/2026	1	4,705,000	.5900	320,380			66,180		722,601			(34,579)		22,938		0001
Purchased Call/S&P 500 INDEX/SPX161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	06/29/2026	1	4,705,000	.5850	339,100			72,750		773,514			(36,232)		23,493		0001
Purchased Call/S&P 500 INDEX/SPX161MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	07/07/2026	1	4,705,000	.5900	327,240			71,415		742,268			(34,800)		23,750		0001
Purchased Call/S&P 500 INDEX/SPX161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026	1	4,705,000	.5900	334,720			76,690		764,885			(35,101)		24,504		0001
Purchased Call/S&P 500 INDEX/SPX900CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	08/10/2020	08/08/2025	1	1,632,000	6134.2	14,688			306		66,777			(1,458)		2,667		0001
Purchased Call/S&P 500 INDEX/SPXA00GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	01/19/2021	10/06/2025	1	3,790,000	.4750	261,350			14,748		1,512,895			(27,487)		9,819		0001
Purchased Call/S&P 500 INDEX/SPXA00GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	01/19/2021	11/24/2025	1	3,790,000	.4850	242,660			20,039		1,451,861			(24,814)		12,026		0001
Purchased Call/S&P 500 INDEX/SPXE13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/26/2021	08/08/2025	1	3,300,000	.5150	252,428			6,516		811,778			(30,997)		5,393		0001
Purchased Call/S&P 500 INDEX/SPXE13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/26/2021	11/24/2025	1	6,600,000	.6000	245,175			22,655		660,140			(28,051)		20,942		0001
Purchased Call/S&P 500 INDEX/SPXK13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/30/2024	01/21/2028	1	2,460,000	.5400	362,105			233,246		745,315			(45,138)		19,686		0001
Purchased Call/S&P 500 INDEX/SPXK13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/30/2024	07/21/2028	1	3,690,000	.5700	502,875			343,878		1,044,202			(55,704)		32,276		0001
Purchased Call/S&P 500 INDEX/SPXI00HSJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	11/21/2024	01/15/2027	1	5,925,000	.7200	211,920			152,767		188,519			(48,863)		36,826		0001
Purchased Call/S&P 500 INDEX/SPXI00HSH	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	11/21/2024	11/16/2026	1	2,962,500	.6400	253,375			176,765		257,877			(63,256)		17,406		0001
Purchased Call/S&P 500 INDEX/SPXI00HSG	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	11/21/2024	10/06/2026	1	2,962,500	.6600	187,405			127,325		184,083			(49,591)		16,683		0001
Purchased Call/S&P 500 INDEX/SPXI00HSK	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	11/21/2024	01/22/2027	1	2,962,500	.6000	394,295			285,213		413,495			(90,110)		18,527		0001
Purchased Call/S&P 500 INDEX/SPXI00HSI	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	11/21/2024	12/08/2026	1	2,962,500	.6400	261,375			184,686		266,427			(63,332)		17,782		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	01/13/2025	05/25/2029	1	5,825,000	.7000	756,050			676,691		839,271			(79,734)		57,548		0001
Purchased Call/S&P 500 INDEX/SPXI000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	01/13/2025	05/07/2029	1	5,825,000	.6600	935,030			835,761		1,030,887			(99,737)		57,183		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS8	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	06/23/2025	10/19/2029	1	1,488,750	.8000	113,540			113,108		134,989			(503)		15,448		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSB	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	06/23/2025	12/07/2029	1	1,488,750	.8800	67,060			66,813		85,704			(288)		15,687		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASD	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	06/11/2025	08/20/2025	1	12,100,000	.6300	378,580			278,368		240,120			(102,757)		22,615		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	06/23/2025	08/28/2029	1	1,488,750	.8200	90,838			90,480		110,611			(416)		15,190		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	06/23/2025	11/09/2029	1	1,488,750	.7800	133,383			132,882		156,262			(584)		15,551		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00C$D	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	01/04/2030	1	1,488,750	.7800		140,895		140,384		165,023			(596)		15,822		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$A	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	11/30/2029	1	1,488,750	.8200		104,215		103,829		125,329			(450)		15,653		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$C	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	12/14/2029	1	1,488,750	.8200		106,168		105,777		127,316			(455)		15,721		0001
Purchased Call/S&P 500 INDEX/SPXG13K$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027	1	394,000	.5200	35,583			12,157		143,436			(3,738)		2,503		0001
Purchased Call/S&P 500 INDEX/SPXG13K$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027	1	394,000	.5800	23,139			8,639		104,257			(2,314)		2,681		0001
Purchased Call/S&P 500 INDEX/SPXG13K$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028	1	1,182,000	.6200	66,090			30,211		290,630			(5,726)		9,560		0001
Purchased Call/S&P 500 INDEX/SPXG13K$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/13/2028	1	788,000	.6200	46,758			22,118		202,096			(3,933)		6,580		0001
Purchased Call/S&P 500 INDEX/SPXK13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	08/31/2027	1	1,230,000	.5750	122,083			73,885		287,822			(16,881)		9,059		0001
Purchased Call/S&P 500 INDEX/SPXK13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	05/19/2028	1	1,230,000	.5900	138,353			92,852		305,645			(15,940)		10,451		0001
Purchased Call/S&P 500 INDEX/SPXK13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/19/2028	1	1,230,000	.5850	150,743			103,023		322,856			(16,718)		10,749		0001
Purchased Call/S&P 500 INDEX/SPX8157$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/12/2023	07/11/2025	1	2,143,237	.4419	311,191			4,275		867,222			(77,158)		1,860		0001
Purchased Call/S&P 500 INDEX/SPX8157$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/16/2025	1	3,170,000	4469.38	443,800			9,132		1,223,201			(109,588)		3,318		0001
Purchased Call/S&P 500 INDEX/SPX8158$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/09/2025	1	1,877,000	4430.75	272,916			26,242		759,753			(67,483)		4,139		0001
Purchased Call/S&P 500 INDEX/SPX8158$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/15/2025	1	1,692,000	4383.57	254,646			26,620		705,033			(63,052)		3,886		0001
Purchased Call/S&P 500 INDEX/SPX8158$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	1	1,479,000	4383.57	222,737			23,559		616,452			(55,076)		3,419		0001
Purchased Call/S&P 500 INDEX/SPX8158$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/17/2025	1	2,116,000	4390.24	316,765			33,893		879,089			(78,219)		4,922		0001
Purchased Call/S&P 500 INDEX/SPX8159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	1	1,491,000	5487.24	47,563			5,031		264,574			(11,761)		3,446		0001
Purchased Call/S&P 500 INDEX/SPX8159$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2023	09/19/2025	1	2,063,187	.4380	266,233			29,499		876,517			(66,558)		4,860		0001
Purchased Call/S&P 500 INDEX/SPX815B$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2023	11/18/2025	1	2,697,000	4457.59	386,750			74,375		1,086,500			(95,631)		8,381		0001
Purchased Call/S&P 500 INDEX/SPX821XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2025	1	2,408,000	4361.56	347,234			3,811		1,010,745			(85,743)		1,891		0001
Purchased Call/S&P 500 INDEX/SPX821YSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2025	1	1,733,708	.5361	69,890			1,440		331,253			(17,329)		1,815		0001
Purchased Call/S&P 500 INDEX/SPX821YSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2025	1	1,578,262	.5685	32,889			633		186,346			(8,166)		1,600		0001
Purchased Call/S&P 500 INDEX/SPX821ZSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2023	07/11/2025	1	1,821,889	.5449	69,394			962		310,105			(17,372)		1,581		0001
Purchased Call/S&P 500 INDEX/SPX821ZSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/18/2025	1	1,871,710	.4554	251,639			5,901		682,418			(62,478)		2,078		0001
Purchased Call/S&P 500 INDEX/SPX9210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	1	1,581,000	5739.82	33,833			1,120		171,421			(8,400)		2,069		0001
Purchased Call/S&P 500 INDEX/SPX9210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	1	2,500,919	.4564	345,569			11,440		906,223			(85,800)		3,273		0001
Purchased Call/S&P 500 INDEX/SPX9211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2023	07/23/2025	1	1,572,821	.5444	62,858			1,913		269,025			(15,650)		1,974		0001
Purchased Call/S&P 500 INDEX/SPX9211$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2025	1	1,805,000	5698.03	49,457			2,103		213,665			(12,246)		2,672		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	07/25/2025	1	1,531,904	4514	229,905			7,642		572,598			(57,476)		2,005		0001
Purchased Call/S&P 500 INDEX/SPX9211$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	07/29/2025	1	1,514,680	5269	88,086			3,397		316,751			(21,901)		2,135		0001
Purchased Call/S&P 500 INDEX/SPX9211$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2023	08/01/2025	1	1,839,000	5706.15	43,584			1,864		218,151			(10,821)		2,723		0001
Purchased Call/S&P 500 INDEX/SPX9212$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	07/25/2025	1	1,593,243	5469	54,360			1,827		263,918			(13,742)		2,085		0001
Purchased Call/S&P 500 INDEX/SPX9212$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/01/2025	1	1,603,235	5450	58,505			2,515		278,364			(14,646)		2,374		0001
Purchased Call/S&P 500 INDEX/SPX9212$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,544,441	5507	51,810			2,704		251,631			(12,846)		2,524		0001
Purchased Call/S&P 500 INDEX/SPX9212$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,506,387	5617	41,091			2,145		210,335			(10,188)		2,462		0001
Purchased Call/S&P 500 INDEX/SPX9212$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,607,690	5709	36,842			1,923		193,569			(9,135)		2,628		0001
Purchased Call/S&P 500 INDEX/SPX9213$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/08/2025	1	1,985,000	5675.41	45,060			2,362		254,232			(11,188)		3,244		0001
Purchased Call/S&P 500 INDEX/SPX9213$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2025	1	1,529,000	5638.1	38,837			2,241		208,641			(9,603)		2,624		0001
Purchased Call/S&P 500 INDEX/SPX9213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/15/2023	08/08/2025	1	1,722,951	5346	72,549			3,818		341,885			(18,137)		2,816		0001
Purchased Call/S&P 500 INDEX/SPX9213$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	1	1,543,000	5517.58	42,433			2,634		257,487			(10,535)		2,739		0001
Purchased Call/S&P 500 INDEX/SPX9214$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2025	1	1,542,000	5505.83	44,872			3,020		261,806			(11,095)		2,854		0001
Purchased Call/S&P 500 INDEX/SPX9215$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/29/2025	1	1,445,084	4457	217,663			17,738		574,044			(54,043)		2,929		0001
Purchased Call/S&P 500 INDEX/SPX9216$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2025	1	1,988,000	5497.16	63,417			5,773		344,410			(15,746)		4,259		0001
Purchased Call/S&P 500 INDEX/SPX9219$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/05/2023	10/03/2025	1	1,529,000	5062.99	79,967			10,382		433,865			(19,855)		3,900		0001
Purchased Call/S&P 500 INDEX/SPX9219$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2023	10/07/2025	1	1,878,000	5321	71,176			9,595		421,554			(17,600)		4,890		0001
Purchased Call/S&P 500 INDEX/SPX9219$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2023	09/26/2025	1	1,512,130	4850	121,588			14,774		499,229			(30,651)		3,712		0001
Purchased Call/S&P 500 INDEX/SPX9219$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2023	10/03/2025	1	1,585,575	5051	96,556			12,554		453,746			(24,106)		4,045		0001
Purchased Call/S&P 500 INDEX/SPX921B$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/10/2023	11/12/2025	1	3,069,000	4326.94	461,885			84,901		1,352,410			(114,053)		9,332		0001
Purchased Call/S&P 500 INDEX/SPX921B$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/16/2023	11/11/2025	1	1,503,598	5585	37,992			6,998		261,281			(9,472)		4,555		0001
Purchased Call/S&P 500 INDEX/SPX921C$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2025	1	1,571,000	4477.81	226,381			44,096		622,645			(56,053)		4,917		0001
Purchased Call/S&P 500 INDEX/SPX921C$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	1	1,523,714	5443	55,270			10,425		303,026			(13,817)		4,668		0001
Purchased Call/S&P 500 INDEX/SPX921C$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	1	1,601,596	5699	34,673			6,540		239,068			(8,668)		4,906		0001
Purchased Call/S&P 500 INDEX/SPX921C$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	1	1,648,000	4499.66	234,675			46,288		644,462			(58,187)		5,176		0001
Purchased Call/S&P 500 INDEX/SPX921C$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	1	2,012,000	5757.29	40,039			7,897		278,880			(9,927)		6,319		0001
Purchased Call/S&P 500 INDEX/SPX921C$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2025	1	1,612,000	4477.27	236,803			48,075		638,649			(58,474)		5,150		0001
Purchased Call/S&P 500 INDEX/SPX921C$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	1	1,776,743	4533	245,510			48,559		685,672			(61,293)		5,580		0001
Purchased Call/S&P 500 INDEX/SPX921D$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	1	1,497,977	5485	51,614			10,208		284,719			(12,886)		4,704		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921ESD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/07/2023	12/05/2025	1	1,439,000	5789.31	28,636			6,201		194,585			(7,110)		4,734		0001
Purchased Call/S&P 500 INDEX/SPX921ESX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/11/2023	12/05/2025	1	1,510,387	4566	213,208			46,298		567,731			(53,229)		4,969		0001
Purchased Call/S&P 500 INDEX/SPX921FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/12/2023	12/11/2025	1	1,617,384	4587	225,271			50,438		598,228			(55,855)		5,421		0001
Purchased Call/S&P 500 INDEX/SPX921FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2023	12/12/2025	1	1,624,969	4649	225,119			50,923		576,059			(55,894)		5,463		0001
Purchased Call/S&P 500 INDEX/SPX921FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2023	12/05/2025	1	1,505,607	5558	57,938			12,669		266,488			(14,525)		4,953		0001
Purchased Call/S&P 500 INDEX/SPX921FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2025	1	1,541,000	4674.19	212,658			49,591		530,003			(52,655)		5,274		0001
Purchased Call/S&P 500 INDEX/SPX921FSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2023	12/12/2025	1	2,189,028	5972	40,297			9,141		224,656			(10,060)		7,359		0001
Purchased Call/S&P 500 INDEX/SPX921FSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2025	1	1,506,000	4699.23	209,334			49,103		508,181			(51,832)		5,169		0001
Purchased Call/S&P 500 INDEX/SPX921GSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2025	1	1,584,000	4642.9	230,630			55,757		554,541			(56,950)		5,515		0001
Purchased Call/S&P 500 INDEX/SPX921GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2023	12/26/2025	1	2,000,000	4781.58	258,000			63,082		642,313			(63,970)		7,003		0001
Purchased Call/S&P 500 INDEX/SPX921GSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	2,349,000	4710.21	322,283			80,349		790,564			(79,799)		8,294		0001
Purchased Call/S&P 500 INDEX/SPX921GSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/31/2025	1	3,021,000	4686.36	425,961			107,075		1,031,113			(105,183)		10,725		0001
Purchased Call/S&P 500 INDEX/SPX921GSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	1,516,000	5752.41	47,451			11,830		215,035			(11,749)		5,353		0001
Purchased Call/S&P 500 INDEX/SPX921GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	1,887,000	6057.68	32,456			8,092		173,440			(8,036)		6,662		0001
Purchased Call/S&P 500 INDEX/SPX921GSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/26/2025	1	1,594,997	4775	204,525			50,353		514,958			(50,850)		5,585		0001
Purchased Call/S&P 500 INDEX/SPX921GSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2024	01/02/2026	1	1,580,000	4669.52	213,932			54,365		552,845			(53,043)		5,639		0001
Purchased Call/S&P 500 INDEX/SPX921HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2024	01/05/2026	1	2,222,000	6003.07	35,774			9,251		230,275			(8,858)		7,995		0001
Purchased Call/S&P 500 INDEX/SPX921HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2024	01/02/2026	1	1,585,518	4733	198,206			50,647		531,535			(49,279)		5,659		0001
Purchased Call/S&P 500 INDEX/SPX921HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2024	01/09/2026	1	1,712,000	4735.62	230,093			60,684		569,032			(57,050)		6,225		0001
Purchased Call/S&P 500 INDEX/SPX921HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2024	01/13/2026	1	2,637,000	4728.82	349,930			94,341		881,661			(86,526)		9,687		0001
Purchased Call/S&P 500 INDEX/SPX921HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2024	01/15/2026	1	2,306,000	4712.07	311,771			84,679		779,140			(76,881)		8,514		0001
Purchased Call/S&P 500 INDEX/SPX9211S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2024	01/16/2026	1	1,610,901	4749	201,255			55,013		536,145			(49,900)		5,962		0001
Purchased Call/S&P 500 INDEX/SPX9211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2024	01/09/2026	1	1,519,729	5795	37,638			10,023		208,193			(9,423)		5,525		0001
Purchased Call/S&P 500 INDEX/SPX9211S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2024	01/09/2026	1	1,819,724	6129	21,843			5,817		152,661			(5,468)		6,616		0001
Purchased Call/S&P 500 INDEX/SPX9211S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2024	01/16/2026	1	1,478,972	4685	205,518			56,411		513,526			(51,027)		5,474		0001
Purchased Call/S&P 500 INDEX/SPX9211SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/19/2024	01/20/2026	1	1,663,000	4769.63	227,000			63,298		538,423			(56,130)		6,216		0001
Purchased Call/S&P 500 INDEX/SPX9211SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/19/2024	01/21/2026	1	2,096,000	4781.73	282,122			78,948		674,590			(69,664)		7,854		0001
Purchased Call/S&P 500 INDEX/SPX9211SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	2,026,000	4758.27	281,614			79,192		659,957			(69,729)		7,610		0001
Purchased Call/S&P 500 INDEX/SPX9211SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,782,000	4835.88	229,165			64,443		554,076			(56,743)		6,694		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921ISH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2024	01/23/2026	1	1,899,829	4859	247,612			70,066		581,438			(61,394)		7,154		0001
Purchased Call/S&P 500 INDEX/SPX921ISI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2024	01/16/2026	1	1,665,050	5785	58,241			16,075		235,172			(14,580)		6,163		0001
Purchased Call/S&P 500 INDEX/SPX921ISJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2024	01/16/2026	1	1,533,211	6113	27,546			7,603		135,448			(6,896)		5,675		0001
Purchased Call/S&P 500 INDEX/SPX921ISP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/29/2026	1	1,543,000	4863.87	208,459			60,622		465,937			(51,616)		5,894		0001
Purchased Call/S&P 500 INDEX/SPX921ISR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/23/2026	1	1,484,908	4802	208,175			59,314		469,788			(51,972)		5,591		0001
Purchased Call/S&P 500 INDEX/SPX921ISS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/26/2026	1	1,594,925	4892	204,334			58,823		475,349			(50,803)		6,049		0001
Purchased Call/S&P 500 INDEX/SPX921ISW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2024	01/30/2026	1	1,522,000	6272.56	21,917			6,439		102,323			(5,442)		5,827		0001
Purchased Call/S&P 500 INDEX/SPX921JS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2024	02/03/2026	1	2,724,000	4886.71	373,733			111,401		807,604			(92,412)		10,526		0001
Purchased Call/S&P 500 INDEX/SPX921JSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	02/12/2026	1	2,258,000	4974.13	302,346			93,731		628,445			(74,863)		8,903		0001
Purchased Call/S&P 500 INDEX/SPX921JSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	01/30/2026	1	1,603,634	6214	37,513			11,159		121,128			(9,457)		6,140		0001
Purchased Call/S&P 500 INDEX/SPX921JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	02/06/2026	1	2,522,993	4986	339,541			103,318		699,706			(84,768)		9,816		0001
Purchased Call/S&P 500 INDEX/SPX921JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	02/06/2026	1	1,491,440	6427	23,032			7,008		73,147			(5,750)		5,803		0001
Purchased Call/S&P 500 INDEX/SPX921KS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2024	02/13/2026	1	1,511,933	4973	198,729			61,966		423,776			(49,274)		5,975		0001
Purchased Call/S&P 500 INDEX/SPX921KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/13/2026	1	1,895,000	4973.03	254,120			79,786		527,133			(63,181)		7,489		0001
Purchased Call/S&P 500 INDEX/SPX921KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2026	1	1,500,000	4910.46	213,900			68,166		434,878			(52,818)		5,992		0001
Purchased Call/S&P 500 INDEX/SPX921KSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2026	1	2,268,000	4985.55	302,324			96,345		626,692			(74,653)		9,060		0001
Purchased Call/S&P 500 INDEX/SPX921KSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2026	1	1,622,000	4943	224,647			71,801		460,772			(55,397)		6,494		0001
Purchased Call/S&P 500 INDEX/SPX921LSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/24/2026	1	1,604,000	5053.18	216,540			70,792		420,463			(53,543)		6,490		0001
Purchased Call/S&P 500 INDEX/SPX921LSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	1	1,615,000	5004.83	228,200			74,814		437,401			(56,349)		6,548		0001
Purchased Call/S&P 500 INDEX/SPX921LSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	1	1,483,000	5060.81	199,019			65,248		387,037			(49,144)		6,013		0001
Purchased Call/S&P 500 INDEX/SPX921LSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2024	02/26/2026	1	1,631,000	5003.63	227,851			75,013		443,916			(56,417)		6,627		0001
Purchased Call/S&P 500 INDEX/SPX921LSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/27/2026	1	1,469,000	5017.24	203,310			67,212		395,793			(50,341)		5,981		0001
Purchased Call/S&P 500 INDEX/SPX921LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/13/2026	1	1,673,126	4991	237,000			75,243		461,884			(59,828)		6,612		0001
Purchased Call/S&P 500 INDEX/SPX921LSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/20/2026	1	1,464,649	4965	214,476			69,512		414,486			(53,619)		5,876		0001
Purchased Call/S&P 500 INDEX/SPX921LSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/20/2026	1	1,572,006	5082	202,160			65,520		403,172			(50,540)		6,307		0001
Purchased Call/S&P 500 INDEX/SPX921LSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2026	1	1,621,000	5013.99	223,212			73,893		438,403			(55,344)		6,600		0001
Purchased Call/S&P 500 INDEX/SPX921LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/29/2024	02/13/2026	1	1,535,636	5797	85,492			27,295		211,164			(21,642)		6,068		0001
Purchased Call/S&P 500 INDEX/SPX921MS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	02/27/2026	1	2,219,000	5085.71	302,006			100,530		564,602			(75,087)		9,034		0001
Purchased Call/S&P 500 INDEX/SPX921MS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	02/27/2026	1	2,144,000	5111.39	284,938			94,848		535,993			(70,843)		8,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921MS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	03/02/2026	1	1,529,000	5124.24	201,369			67,585		379,507			(49,860)		6,263		0001
Purchased Call/S&P 500 INDEX/SPX921MS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	03/03/2026	1	1,650,000	5085.71	224,235			75,464		420,777			(55,446)		6,773		0001
Purchased Call/S&P 500 INDEX/SPX921MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2024	03/04/2026	1	2,065,000	5087.34	282,079			95,318		526,977			(69,940)		8,494		0001
Purchased Call/S&P 500 INDEX/SPX921MSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2024	02/27/2026	1	2,038,578	.5084	286,783			95,594		524,599			(71,597)		8,300		0001
Purchased Call/S&P 500 INDEX/SPX921MSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	1,836,000	5108.32	246,208			84,336		462,923			(61,214)		7,582		0001
Purchased Call/S&P 500 INDEX/SPX921MSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2026	1	2,730,000	5072.45	377,559			130,694		706,775			(93,358)		11,364		0001
Purchased Call/S&P 500 INDEX/SPX921MSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/11/2024	03/11/2026	1	2,244,000	5048.85	316,404			109,959		591,159			(78,451)		9,360		0001
Purchased Call/S&P 500 INDEX/SPX921MSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2026	1	2,283,000	5175.27	300,215			104,745		545,693			(74,437)		9,541		0001
Purchased Call/S&P 500 INDEX/SPX921NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,692,000	5110.31	234,342			82,424		425,273			(58,184)		7,085		0001
Purchased Call/S&P 500 INDEX/SPX921NS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,539,000	6420.07	39,552			13,912		84,892			(9,820)		6,444		0001
Purchased Call/S&P 500 INDEX/SPX921NS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,643,735	.5144	216,719			76,225		403,489			(53,808)		6,883		0001
Purchased Call/S&P 500 INDEX/SPX921NSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/13/2026	1	1,490,000	5048.01	214,113			75,413		393,010			(53,234)		6,239		0001
Purchased Call/S&P 500 INDEX/SPX921NSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/16/2026	1	1,411,000	5096.62	194,577			69,052		360,807			(48,178)		5,943		0001
Purchased Call/S&P 500 INDEX/SPX921NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/17/2026	1	1,833,000	5068.48	259,370			92,276		477,897			(64,134)		7,735		0001
Purchased Call/S&P 500 INDEX/SPX921NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2026	1	1,663,000	5030.98	249,949			89,267		441,833			(61,974)		7,031		0001
Purchased Call/S&P 500 INDEX/SPX921NSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2026	1	2,802,000	5100.5	396,483			141,601		710,945			(98,306)		11,847		0001
Purchased Call/S&P 500 INDEX/SPX921NSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/19/2024	03/19/2026	1	1,616,000	5124.14	228,502			81,922		401,392			(56,656)		6,846		0001
Purchased Call/S&P 500 INDEX/SPX921NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/19/2024	03/13/2026	1	1,565,537	.6428	42,040			14,848		83,799			(10,510)		6,556		0001
Purchased Call/S&P 500 INDEX/SPX921NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2026	1	1,567,000	5180.21	218,440			78,614		371,729			(54,161)		6,651		0001
Purchased Call/S&P 500 INDEX/SPX921NSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/20/2026	1	1,836,000	5207.46	252,083			91,098		425,815			(62,588)		7,792		0001
Purchased Call/S&P 500 INDEX/SPX9210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/20/2026	1	1,636,000	5213.24	222,005			80,339		378,389			(55,196)		6,944		0001
Purchased Call/S&P 500 INDEX/SPX9210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/24/2026	1	1,926,000	5221.09	260,973			95,356		443,316			(64,530)		8,236		0001
Purchased Call/S&P 500 INDEX/SPX9210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/26/2024	03/20/2026	1	1,575,126	.6528	40,737			14,783		70,271			(10,184)		6,685		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	07/07/2023	07/07/2025	1	1,827,000	5566.87	39,281			324		266,643			(9,726)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXB050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	07/13/2023	07/11/2025	1	1,502,000	5727.75	27,637			381		161,967			(6,862)		1,304		0001
Purchased Call/S&P 500 INDEX/SPXB050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2025	1	1,457,000	5695.8	33,365			782		168,844			(8,284)		1,618		0001
Purchased Call/S&P 500 INDEX/SPXB050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	07/27/2023	07/18/2025	1	1,523,716	.4535	215,920			5,112		564,176			(54,130)		1,692		0001
Purchased Call/S&P 500 INDEX/SPXB051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,555,637	.4419	218,620			13,570		636,645			(54,280)		2,761		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB051$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,621,774	.5450	52,052			3,231		289,104			(12,924)		2,879		0001
Purchased Call/S&P 500 INDEX/SPXB052$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,620,067	.5579	40,776			2,531		245,510			(10,124)		2,876		0001
Purchased Call/S&P 500 INDEX/SPXB052$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/15/2025	1	1,464,031	.4350	221,559			13,790		628,797			(55,313)		2,599		0001
Purchased Call/S&P 500 INDEX/SPXB052$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/08/2025	1	1,501,035	.5150	84,472			4,496		367,203			(21,354)		2,453		0001
Purchased Call/S&P 500 INDEX/SPXB052$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	1	1,641,417	.5243	80,669			5,035		371,312			(20,195)		2,914		0001
Purchased Call/S&P 500 INDEX/SPXB052$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	1	1,613,402	.5342	66,331			4,140		328,086			(16,606)		2,864		0001
Purchased Call/S&P 500 INDEX/SPXB052$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	1,776,610	.5627	43,143			3,082		255,092			(10,697)		3,385		0001
Purchased Call/S&P 500 INDEX/SPXB052$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2023	08/22/2025	1	1,822,000	5551.35	45,003			3,228		293,692			(11,174)		3,471		0001
Purchased Call/S&P 500 INDEX/SPXB052$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	3,250,000	4366.06	488,800			38,219		1,375,761			(120,700)		6,478		0001
Purchased Call/S&P 500 INDEX/SPXB052$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	1,807,000	5300.07	78,243			6,019		388,852			(19,347)		3,570		0001
Purchased Call/S&P 500 INDEX/SPXB052$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	1,512,000	4406.71	221,508			17,623		622,668			(54,847)		3,039		0001
Purchased Call/S&P 500 INDEX/SPXB052$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/22/2025	1	1,577,757	.4406	226,077			16,260		651,465			(56,441)		3,006		0001
Purchased Call/S&P 500 INDEX/SPXB052$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	1,870,000	5680.51	45,441			3,678		247,522			(11,251)		3,791		0001
Purchased Call/S&P 500 INDEX/SPXB052$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	1	1,813,000	4450.29	267,599			21,837		716,793			(66,532)		3,675		0001
Purchased Call/S&P 500 INDEX/SPXB052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	2,173,000	4459.32	318,562			28,005		855,215			(78,663)		4,585		0001
Purchased Call/S&P 500 INDEX/SPXB052$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	2,985,000	4425.45	452,526			40,349		1,196,998			(111,590)		6,347		0001
Purchased Call/S&P 500 INDEX/SPXB052$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	1	1,552,000	5576.98	45,939			3,749		237,393			(11,422)		3,146		0001
Purchased Call/S&P 500 INDEX/SPXB053$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	1,617,000	5539.43	48,672			4,413		265,096			(12,068)		3,464		0001
Purchased Call/S&P 500 INDEX/SPXB053$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	1	1,591,618	.5444	54,781			4,483		290,384			(13,714)		3,227		0001
Purchased Call/S&P 500 INDEX/SPXB053$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/22/2025	1	1,527,677	.5607	37,634			2,741		224,049			(9,514)		2,911		0001
Purchased Call/S&P 500 INDEX/SPXB053$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	1,614,362	.4485	220,017			19,947		629,580			(54,552)		3,458		0001
Purchased Call/S&P 500 INDEX/SPXB053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	1	1,593,066	.4487	214,804			17,578		617,450			(53,775)		3,229		0001
Purchased Call/S&P 500 INDEX/SPXB053$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	2,453,000	5293.27	111,857			10,616		531,442			(27,696)		5,371		0001
Purchased Call/S&P 500 INDEX/SPXB053$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	2,020,000	5520.6	60,802			5,771		340,322			(15,055)		4,423		0001
Purchased Call/S&P 500 INDEX/SPXB053$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/05/2025	1	1,636,351	.5354	68,330			6,246		330,030			(17,083)		3,505		0001
Purchased Call/S&P 500 INDEX/SPXB054$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	1,856,000	4467.44	260,768			26,148		737,432			(64,656)		4,178		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB054$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	1,498,000	5343.05	67,859			6,833		307,345			(16,848)		3,372		0001
Purchased Call/S&P 500 INDEX/SPXB054$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	2,749,000	5572.81	81,370			8,193		433,199			(20,203)		6,189		0001
Purchased Call/S&P 500 INDEX/SPXB054$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	1,890,000	5412.73	68,418			7,508		368,162			(16,941)		4,452		0001
Purchased Call/S&P 500 INDEX/SPXB054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/12/2025	1	1,505,037	5138	85,331			8,628		376,436			(21,333)		3,388		0001
Purchased Call/S&P 500 INDEX/SPXB054$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	1	1,609,197	4379	223,875			24,703		678,946			(55,585)		3,790		0001
Purchased Call/S&P 500 INDEX/SPXB055$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	1,695,000	4270.21	261,539			30,854		771,586			(64,759)		4,138		0001
Purchased Call/S&P 500 INDEX/SPXB055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	1,729,000	4233.9	267,131			31,924		813,957			(66,234)		4,245		0001
Purchased Call/S&P 500 INDEX/SPXB055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	1,728,000	4228.02	267,322			33,736		813,942			(66,010)		4,361		0001
Purchased Call/S&P 500 INDEX/SPXB055L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2023	09/26/2025	1	1,654,062	4272	236,074			28,486		760,337			(59,100)		4,061		0001
Purchased Call/S&P 500 INDEX/SPXB055$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	1	2,396,000	4226.64	378,328			51,449		1,125,635			(93,421)		6,271		0001
Purchased Call/S&P 500 INDEX/SPXB056$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/09/2025	1	1,422,096	4270	217,162			29,995		649,964			(53,992)		3,740		0001
Purchased Call/S&P 500 INDEX/SPXB056$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	1,540,317	4364	213,526			29,746		667,941			(53,015)		4,071		0001
Purchased Call/S&P 500 INDEX/SPXB056$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	1,593,951	5173	75,466			10,513		409,137			(18,737)		4,213		0001
Purchased Call/S&P 500 INDEX/SPXB056$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/10/2025	1	1,523,198	5381	54,040			7,549		321,273			(13,491)		4,026		0001
Purchased Call/S&P 500 INDEX/SPXB057$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/23/2025	1	1,552,019	4169	243,167			38,078		768,676			(60,292)		4,356		0001
Purchased Call/S&P 500 INDEX/SPXB057$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	1	2,117,850	4203	288,791			45,808		1,030,860			(71,703)		5,970		0001
Purchased Call/S&P 500 INDEX/SPXB057$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	1	1,672,000	4045.32	263,507			43,376		898,940			(65,068)		4,813		0001
Purchased Call/S&P 500 INDEX/SPXB058$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	1,450,000	4177.68	218,370			36,595		713,975			(54,144)		4,209		0001
Purchased Call/S&P 500 INDEX/SPXB059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/06/2025	1	1,628,511	4346	232,741			40,921		718,075			(57,707)		4,841		0001
Purchased Call/S&P 500 INDEX/SPXB059$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	10/31/2025	1	1,526,777	5451	40,708			6,879		310,073			(10,177)		4,432		0001
Purchased Call/S&P 500 INDEX/SPXB059$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	1	1,949,042	4357	265,865			47,306		852,551			(66,010)		5,816		0001
Purchased Call/S&P 500 INDEX/SPXB059$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	1,514,000	4348.02	221,195			40,962		661,037			(54,769)		4,621		0001
Purchased Call/S&P 500 INDEX/SPXB059$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	10/31/2025	1	1,579,370	5105	86,227			14,692		438,930			(21,737)		4,584		0001
Purchased Call/S&P 500 INDEX/SPXB059$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	1	1,535,941	5256	63,987			11,417		373,844			(15,975)		4,583		0001
Purchased Call/S&P 500 INDEX/SPXB05A$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	1	1,497,019	5496	38,498			6,869		289,975			(9,611)		4,467		0001
Purchased Call/S&P 500 INDEX/SPXB05C$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	1,865,000	4521.49	270,612			60,136		717,988			(66,822)		6,232		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05D$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	1	2,005,000	4660.2	275,487			63,282		698,099			(68,212)		6,801		0001
Purchased Call/S&P 500 INDEX/SPXB05D$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	1	2,091,000	4643.68	292,322			67,459		735,327			(72,282)		7,114		0001
Purchased Call/S&P 500 INDEX/SPXB05D$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	1	1,349,000	4636.6	190,074			44,064		476,536			(46,935)		4,603		0001
Purchased Call/S&P 500 INDEX/SPXB05E$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,502,000	6028.37	26,886			6,350		142,929			(6,675)		5,155		0001
Purchased Call/S&P 500 INDEX/SPXB05E$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/15/2025	1	1,479,630	4723	192,238			44,589		495,722			(47,993)		5,019		0001
Purchased Call/S&P 500 INDEX/SPXB05E$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,423,600	4657	199,659			47,157		499,967			(49,572)		4,886		0001
Purchased Call/S&P 500 INDEX/SPXB05E$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,534,279	5688	51,094			12,068		235,377			(12,686)		5,266		0001
Purchased Call/S&P 500 INDEX/SPXB05F$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	1,572,000	4615.04	223,381			58,220		570,081			(55,160)		5,686		0001
Purchased Call/S&P 500 INDEX/SPXB05H$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	1	1,549,000	4869.39	201,990			59,343		469,283			(50,151)		5,930		0001
Purchased Call/S&P 500 INDEX/SPXB05H$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	2,261,000	4889.19	308,400			92,224		670,747			(76,153)		8,757		0001
Purchased Call/S&P 500 INDEX/SPXB05I$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	01/30/2026	1	1,778,354	4827	259,520			76,456		559,809			(64,791)		6,808		0001
Purchased Call/S&P 500 INDEX/SPXB05I$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/05/2026	1	1,917,810	4928	248,828			74,854		557,296			(61,696)		7,445		0001
Purchased Call/S&P 500 INDEX/SPXB05J$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/20/2026	1	2,070,506	4971	301,527			97,725		583,689			(75,382)		8,307		0001
Purchased Call/S&P 500 INDEX/SPXB05L$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2026	1	2,699,000	5163.4	379,479			139,177		650,563			(94,090)		11,564		0001
Purchased Call/S&P 500 INDEX/SPXB05L$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	2,502,000	5228.08	343,775			127,552		573,603			(85,354)		10,760		0001
Purchased Call/S&P 500 INDEX/SPXB05L$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	1,960,000	6531.16	54,292			20,144		89,484			(13,480)		8,429		0001
Purchased Call/S&P 500 INDEX/SPXC17GS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2023	07/03/2025	1	2,082,530	4450	277,206			766		822,247			(68,921)		944		0001
Purchased Call/S&P 500 INDEX/SPXC17GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/31/2023	07/31/2025	1	1,431,000	4563.72	205,205			8,445		516,600			(50,810)		2,085		0001
Purchased Call/S&P 500 INDEX/SPXC17GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2023	07/25/2025	1	1,559,135	5681	38,913			1,295		187,534			(9,742)		2,040		0001
Purchased Call/S&P 500 INDEX/SPXC17GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2023	07/25/2025	1	2,043,500	5758	43,734			1,456		212,439			(10,949)		2,674		0001
Purchased Call/S&P 500 INDEX/SPXC17GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2025	1	3,183,000	4453.4	462,808			22,855		1,257,702			(114,281)		5,067		0001
Purchased Call/S&P 500 INDEX/SPXC17GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2023	08/01/2025	1	1,770,906	4552	237,029			10,163		649,792			(59,176)		2,622		0001
Purchased Call/S&P 500 INDEX/SPXC17GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/11/2025	1	1,551,000	4428.34	228,617			12,893		624,422			(56,607)		2,631		0001
Purchased Call/S&P 500 INDEX/SPXC17HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/13/2025	1	2,784,000	4423.87	413,424			24,386		1,124,098			(102,087)		4,833		0001
Purchased Call/S&P 500 INDEX/SPXC17HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/08/2025	1	1,715,837	4459	248,947			13,084		678,459			(62,151)		2,804		0001
Purchased Call/S&P 500 INDEX/SPXC17HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2023	08/14/2025	1	1,450,180	4471	201,442			12,175		567,241			(49,947)		2,546		0001
Purchased Call/S&P 500 INDEX/SPXC171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/22/2025	1	1,775,530	4373	272,765			19,483		749,667			(67,631)		3,383		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17I$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2023	08/29/2025	1	2,018,000	5715.71	40,360			3,289		252,078			(10,021)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXC17IST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/10/2025	1	1,992,000	4412.92	294,218			28,655		816,051			(72,651)		4,424		0001
Purchased Call/S&P 500 INDEX/SPXC17JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/05/2025	1	1,761,739	4438	256,485			23,446		710,878			(64,121)		3,774		0001
Purchased Call/S&P 500 INDEX/SPXC17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/11/2025	1	1,489,837	4463	211,617			20,929		590,006			(52,469)		3,331		0001
Purchased Call/S&P 500 INDEX/SPXC17JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2023	09/15/2025	1	1,583,384	4461	217,979			22,850		630,343			(54,270)		3,636		0001
Purchased Call/S&P 500 INDEX/SPXC17JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/24/2025	1	2,158,000	4257.42	331,037			38,598		992,233			(81,743)		5,238		0001
Purchased Call/S&P 500 INDEX/SPXC17JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	09/30/2025	1	2,719,000	4232.31	418,454			52,307		1,277,155			(103,470)		6,825		0001
Purchased Call/S&P 500 INDEX/SPXC17KS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2023	10/03/2025	1	1,644,783	4196	256,373			33,103		791,753			(63,567)		4,196		0001
Purchased Call/S&P 500 INDEX/SPXC17KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/07/2025	1	2,919,000	4265.42	448,067			60,400		1,344,766			(110,792)		7,601		0001
Purchased Call/S&P 500 INDEX/SPXC17KS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,829,259	4212	302,402			39,316		873,599			(75,496)		4,666		0001
Purchased Call/S&P 500 INDEX/SPXC17KS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,526,630	4276	237,562			30,886		704,358			(59,309)		3,894		0001
Purchased Call/S&P 500 INDEX/SPXC17KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/15/2025	1	2,206,000	4288.83	334,871			48,692		1,002,642			(82,690)		5,972		0001
Purchased Call/S&P 500 INDEX/SPXC17LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/20/2025	1	1,543,937	4245	223,358			34,150		728,475			(55,533)		4,276		0001
Purchased Call/S&P 500 INDEX/SPXC17MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/07/2025	1	1,448,240	4357	226,252			40,424		633,991			(56,563)		4,322		0001
Purchased Call/S&P 500 INDEX/SPXC17NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2023	11/26/2025	1	1,757,038	4548	237,363			48,388		671,335			(59,015)		5,613		0001
Purchased Call/S&P 500 INDEX/SPXC17NSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2023	12/05/2025	1	1,625,878	4527	229,570			49,714		627,824			(56,999)		5,349		0001
Purchased Call/S&P 500 INDEX/SPXC17QS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/09/2025	1	1,638,000	4574.44	226,535			50,099		611,868			(56,015)		5,456		0001
Purchased Call/S&P 500 INDEX/SPXC17PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2024	01/09/2026	1	1,900,363	4736	251,462			66,686		634,248			(62,434)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXC17QSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2026	1	1,735,000	4866.52	226,418			65,313		526,134			(55,986)		6,596		0001
Purchased Call/S&P 500 INDEX/SPXC17SSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2024	03/06/2026	1	2,142,975	5050	316,390			108,227		565,630			(78,555)		8,850		0001
Purchased Call/S&P 500 INDEX/SPXC17USB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2024	03/31/2026	1	2,478,000	5222.82	343,451			128,617		570,369			(84,808)		10,735		0001
Purchased Call/S&P 500 INDEX/SPXF00V$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2023	07/17/2025	1	1,516,000	4488.87	210,876			4,628		577,612			(52,214)		1,636		0001
Purchased Call/S&P 500 INDEX/SPXF00VSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2023	07/11/2025	1	1,567,586	4488	218,491			3,022		601,175			(54,548)		1,361		0001
Purchased Call/S&P 500 INDEX/SPXF00XSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/29/2025	1	2,966,000	4531.83	433,926			16,689		1,091,668			(107,296)		4,180		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/30/2025	1	2,155,000	4495.17	324,328			12,902		811,279			(80,086)		3,089		0001
Purchased Call/S&P 500 INDEX/SPXG007$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/02/2025	1	1,633,834	5561	45,606			3,996		258,314			(11,449)		3,421		0001
Purchased Call/S&P 500 INDEX/SPXG007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	1	1,426,000	5528.46	42,780			4,290		234,990			(10,607)		3,210		0001
Purchased Call/S&P 500 INDEX/SPXG009$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	1	1,514,000	5436.72	47,237			5,191		289,986			(11,712)		3,566		0001
Purchased Call/S&P 500 INDEX/SPXG009SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,576,000	5083.42	83,528			9,217		428,681			(20,739)		3,712		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,500,000	5351.88	48,450			5,346		319,508			(12,029)		3,533		0001
Purchased Call/S&P 500 INDEX/SPXG00ASO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,563,365	5241	65,739			7,254		362,568			(16,322)		3,682		0001
Purchased Call/S&P 500 INDEX/SPXG00BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	1	2,166,000	5184.98	96,604			11,545		551,108			(23,952)		5,318		0001
Purchased Call/S&P 500 INDEX/SPXG00BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	1	1,513,088	5291	51,793			6,190		347,538			(12,842)		3,715		0001
Purchased Call/S&P 500 INDEX/SPXG00BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	1	1,862,000	5116.64	93,286			11,194		499,187			(23,162)		4,571		0001
Purchased Call/S&P 500 INDEX/SPXG00BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	1	2,991,000	5323.03	102,890			12,347		665,871			(25,546)		7,343		0001
Purchased Call/S&P 500 INDEX/SPXG00DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	1	1,677,000	5254.61	63,055			8,187		404,799			(15,656)		4,278		0001
Purchased Call/S&P 500 INDEX/SPXG00DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/06/2025	1	1,577,000	5105.57	82,635			11,041		428,722			(20,461)		4,086		0001
Purchased Call/S&P 500 INDEX/SPXG00FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	1	1,606,000	5315.22	61,028			8,502		360,950			(15,152)		4,245		0001
Purchased Call/S&P 500 INDEX/SPXG00FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/13/2025	1	1,675,000	5292.87	65,828			9,417		387,734			(16,299)		4,492		0001
Purchased Call/S&P 500 INDEX/SPXG00FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/10/2025	1	1,636,515	5448	51,169			7,148		320,726			(12,775)		4,326		0001
Purchased Call/S&P 500 INDEX/SPXG00GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	1	2,024,991	4327	305,344			44,879		894,412			(75,709)		5,508		0001
Purchased Call/S&P 500 INDEX/SPXG00GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	1	1,512,000	5349.67	50,803			7,537		329,044			(12,596)		4,131		0001
Purchased Call/S&P 500 INDEX/SPXG00GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,605,000	5088.68	80,250			11,954		449,031			(19,925)		4,385		0001
Purchased Call/S&P 500 INDEX/SPXG00GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,905,000	5289.75	65,723			9,790		449,028			(16,318)		5,205		0001
Purchased Call/S&P 500 INDEX/SPXG00GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,478,301	4319	212,515			31,657		661,578			(52,764)		4,039		0001
Purchased Call/S&P 500 INDEX/SPXG00GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/10/2025	1	1,514,318	5057	82,472			11,601		425,993			(20,675)		4,003		0001
Purchased Call/S&P 500 INDEX/SPXG00GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/20/2025	1	1,484,000	4179.81	228,091			34,825		730,027			(56,477)		4,110		0001
Purchased Call/S&P 500 INDEX/SPXG00HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/21/2025	1	1,490,618	5253	50,507			7,792		365,330			(12,557)		4,147		0001
Purchased Call/S&P 500 INDEX/SPXG00HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/17/2025	1	1,505,891	5359	33,377			5,020		327,500			(8,367)		4,115		0001
Purchased Call/S&P 500 INDEX/SPXG001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2025	1	1,502,000	4116.82	230,557			38,268		773,414			(57,087)		4,342		0001
Purchased Call/S&P 500 INDEX/SPXG001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	1,500,962	4128	227,024			36,110		773,431			(56,678)		4,231		0001
Purchased Call/S&P 500 INDEX/SPXG001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	1,507,432	4913	81,747			13,003		498,666			(20,409)		4,249		0001
Purchased Call/S&P 500 INDEX/SPXG001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/20/2025	1	1,509,019	5002	67,473			10,417		457,675			(16,938)		4,180		0001
Purchased Call/S&P 500 INDEX/SPXG001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,607,087	5134	59,782			9,522		444,538			(14,946)		4,530		0001
Purchased Call/S&P 500 INDEX/SPXG001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,569,740	5195	52,072			8,294		414,947			(13,018)		4,425		0001
Purchased Call/S&P 500 INDEX/SPXG00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/02/2023	10/31/2025	1	1,525,080	4167	253,164			42,601		763,705			(62,857)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXG00JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	1	1,566,375	5265	57,489			9,701		389,036			(14,352)		4,546		0001
Purchased Call/S&P 500 INDEX/SPXG00LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	1	1,653,000	4371.09	237,040			43,039		712,797			(58,693)		4,989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	1	2,200,522	.4463	308,299			57,833		891,744			(76,546)		6,741		0001
Purchased Call/S&P 500 INDEX/SPXG00NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	1	1,908,000	4435.02	279,140			53,990		780,246			(68,928)		5,950		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/01/2025	1	2,063,000	4534.9	289,026			60,827		788,767			(71,565)		6,700		0001
Purchased Call/S&P 500 INDEX/SPXG00QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	2,160,988	.4547	293,250			60,840		826,332			(73,211)		6,950		0001
Purchased Call/S&P 500 INDEX/SPXG00QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	1,574,024	.5574	46,599			9,668		270,064			(11,634)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXG00SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	1	2,488,000	4662.92	339,861			76,879		864,879			(84,382)		8,364		0001
Purchased Call/S&P 500 INDEX/SPXG00USG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2025	1	1,678,000	4730.86	223,845			53,649		558,774			(55,425)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXG00USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	1	1,804,000	4688.07	251,297			60,491		616,337			(62,138)		6,263		0001
Purchased Call/S&P 500 INDEX/SPXG00VSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/05/2024	01/06/2026	1	1,787,000	4624.43	250,895			65,136		644,466			(62,038)		6,447		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	1	1,950,000	6214.32	25,350			6,968		138,823			(6,303)		7,217		0001
Purchased Call/S&P 500 INDEX/SPXH000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	1	2,329,000	4829.83	314,881			91,138		723,807			(77,754)		8,875		0001
Purchased Call/S&P 500 INDEX/SPXH001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,547,912	.5947	41,128			11,718		172,008			(10,268)		5,828		0001
Purchased Call/S&P 500 INDEX/SPXH001$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,500,593	.6245	21,468			6,117		102,200			(5,359)		5,650		0001
Purchased Call/S&P 500 INDEX/SPXH001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,531,541	.6284	20,073			5,719		96,171			(5,011)		5,767		0001
Purchased Call/S&P 500 INDEX/SPXH001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	12/16/2025	1	1,230,000	.5600	60,018			14,741		197,878			(15,836)		4,185		0001
Purchased Call/S&P 500 INDEX/SPXH001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	01/02/2026	1	2,460,000	.5600	125,685			33,169		405,577			(32,360)		8,780		0001
Purchased Call/S&P 500 INDEX/SPXH001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	01/23/2026	1	4,920,000	.5600	262,340			74,850		833,469			(65,585)		18,526		0001
Purchased Call/S&P 500 INDEX/SPXH002$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/30/2026	1	1,503,117	.5945	47,898			14,111		169,039			(11,958)		5,755		0001
Purchased Call/S&P 500 INDEX/SPXH002$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/09/2026	1	1,611,000	4981.37	213,780			65,575		445,302			(52,933)		6,310		0001
Purchased Call/S&P 500 INDEX/SPXH002$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/10/2026	1	1,674,000	4981.37	222,307			68,402		462,969			(54,969)		6,572		0001
Purchased Call/S&P 500 INDEX/SPXH002$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/11/2026	1	2,787,000	4971.32	374,573			115,609		776,351			(92,493)		10,965		0001
Purchased Call/S&P 500 INDEX/SPXH003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/02/2026	1	1,789,632	.6338	32,541			9,776		102,617			(8,169)		6,899		0001
Purchased Call/S&P 500 INDEX/SPXH005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/23/2026	1	1,719,000	5055.72	231,549			75,484		450,433			(57,333)		6,940		0001
Purchased Call/S&P 500 INDEX/SPXH005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	1	1,448,000	6494.36	23,747			7,861		64,300			(5,888)		5,895		0001
Purchased Call/S&P 500 INDEX/SPXH005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/13/2026	1	1,710,733	.6442	29,749			9,458		81,793			(7,520)		6,760		0001
Purchased Call/S&P 500 INDEX/SPXH006$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/20/2026	1	1,576,681	.6528	23,371			7,585		62,380			(5,851)		6,326		0001
Purchased Call/S&P 500 INDEX/SPXH006$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	1	1,630,173	.6184	49,415			16,426		131,442			(12,269)		6,637		0001
Purchased Call/S&P 500 INDEX/SPXH007$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2024	03/06/2026	1	1,660,094	.6339	48,414			16,561		106,210			(12,021)		6,856		0001
Purchased Call/S&P 500 INDEX/SPXH008$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/09/2026	1	1,736,000	5103.2	234,186			80,854		441,121			(57,986)		7,212		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/04/2026	1	1,487,254	.6076	67,129			22,968		141,494			(16,852)		6,117		0001
Purchased Call/S&P 500 INDEX/SPXH00BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2026	1	1,579,000	5151.54	221,376			81,495		385,950			(54,889)		6,778		0001
Purchased Call/S&P 500 INDEX/SPXH00BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	1	2,810,755	.5234	372,334			135,113		641,597			(93,084)		11,930		0001
Purchased Call/S&P 500 INDEX/SPXH00BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	1	1,493,000	5130.87	223,054			82,761		361,960			(55,381)		6,420		0001
Purchased Call/S&P 500 INDEX/SPXJ130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	1	2,812,000	.4417	399,304					1,129,495			(98,735)		736		0001
Purchased Call/S&P 500 INDEX/SPXJ130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2025	1	1,636,000	.5583	37,301			51		228,705			(9,211)		605		0001
Purchased Call/S&P 500 INDEX/SPXJ134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/23/2025	1	4,154,000	4487.35	597,761			18,039		1,581,284			(147,605)		5,214		0001
Purchased Call/S&P 500 INDEX/SPXJ13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/08/2025	1	1,537,955	.4480	216,238			11,365		594,882			(53,985)		2,514		0001
Purchased Call/S&P 500 INDEX/SPXJ13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2025	1	2,557,000	4317.27	393,778			27,008		1,117,491			(97,236)		4,779		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	1	1,756,000	5551.19	48,817			3,755		281,752			(12,071)		3,470		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	1	2,071,000	4291.98	306,922			35,414		934,997			(75,892)		4,997		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2025	1	1,824,000	5140.87	88,829			10,357		474,640			(21,935)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	1	1,582,000	5313.67	56,477			6,517		351,650			(13,965)		3,817		0001
Purchased Call/S&P 500 INDEX/SPXJ13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	1	1,488,000	5304.32	53,717			6,715		338,713			(13,282)		3,735		0001
Purchased Call/S&P 500 INDEX/SPXJ130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/03/2025	1	1,755,359	.5264	76,157			9,915		420,609			(19,039)		4,478		0001
Purchased Call/S&P 500 INDEX/SPXJ130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/03/2025	1	1,548,215	.5345	57,496			7,486		342,264			(14,374)		3,949		0001
Purchased Call/S&P 500 INDEX/SPXJ13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2025	1	2,024,000	4295.32	306,838			44,256		915,811			(75,871)		5,454		0001
Purchased Call/S&P 500 INDEX/SPXJ13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2025	1	2,624,000	4148.13	419,840			65,078		1,308,529			(103,671)		7,332		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2025	1	2,958,000	4076.2	455,532			74,462		1,566,817			(112,638)		8,480		0001
Purchased Call/S&P 500 INDEX/SPXJ13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2025	1	2,037,000	4314.32	291,698			50,817		912,843			(72,029)		6,031		0001
Purchased Call/S&P 500 INDEX/SPXK130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	1	1,886,000	4504.63	270,830			54,687		735,713			(66,967)		6,005		0001
Purchased Call/S&P 500 INDEX/SPXK131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	1	2,715,000	4539.49	382,272			81,279		1,033,785			(94,395)		8,875		0001
Purchased Call/S&P 500 INDEX/SPXK132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/07/2023	12/05/2025	1	1,673,934	.5796	32,922			7,129		225,372			(8,174)		5,507		0001
Purchased Call/S&P 500 INDEX/SPXK134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	1	1,527,000	4674.14	203,855			45,923		528,150			(50,545)		5,133		0001
Purchased Call/S&P 500 INDEX/SPXK138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/19/2025	1	1,494,401	.5995	30,558			7,237		149,713			(7,640)		5,129		0001
Purchased Call/S&P 500 INDEX/SPXK13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2024	03/06/2026	1	2,217,000	5121.26	302,399			103,441		550,795			(75,081)		9,156		0001
Purchased Call/S&P 500 INDEX/SPX921SSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,532,105	.5939	81,223			32,624		197,150			(20,306)		6,840		0001
Purchased Call/S&P 500 INDEX/SPX921TS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,453,000	5048.42	203,275			83,273		397,317			(50,470)		6,564		0001
Purchased Call/S&P 500 INDEX/SPX921RS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2026	1	1,697,000	5033.75	259,811			102,425		458,914			(64,243)		7,537		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921RSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/13/2026	1	1,518,305	.6386	41,993			16,566		97,970			(10,455)		6,732		0001
Purchased Call/S&P 500 INDEX/SPX921RSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2026	1	1,573,000	5051.41	225,254			89,421		427,006			(55,851)		7,011		0001
Purchased Call/S&P 500 INDEX/SPX921TSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,551,626	.6009	72,234			29,714		183,580			(18,059)		7,010		0001
Purchased Call/S&P 500 INDEX/SPX921TSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2026	1	2,090,000	5023.46	309,529			127,978		575,956			(76,537)		9,505		0001
Purchased Call/S&P 500 INDEX/SPX921PS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2026	1	2,473,000	5178.22	354,876			133,566		589,291			(87,990)		10,733		0001
Purchased Call/S&P 500 INDEX/SPX921QSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/10/2026	1	1,951,000	5095.08	298,113			116,367		498,500			(74,017)		8,605		0001
Purchased Call/S&P 500 INDEX/SPX921YSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2026	1	1,519,000	5478.8	203,546			98,553		292,075			(50,468)		7,469		0001
Purchased Call/S&P 500 INDEX/SPX921TS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,429,000	6320.62	40,155			16,450		109,290			(9,970)		6,456		0001
Purchased Call/S&P 500 INDEX/SPX921USC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2026	1	2,168,000	5074.53	320,430			136,007		572,115			(79,449)		9,990		0001
Purchased Call/S&P 500 INDEX/SPX921USF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/01/2026	1	1,661,087	.4998	265,197			111,508		473,348			(66,208)		7,592		0001
Purchased Call/S&P 500 INDEX/SPX921US3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/04/2026	1	1,748,000	5120.1	238,252			100,610		451,904			(58,993)		8,029		0001
Purchased Call/S&P 500 INDEX/SPX921VS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/08/2026	1	1,579,999	.6349	60,025			25,891		116,435			(15,027)		7,304		0001
Purchased Call/S&P 500 INDEX/SPX921VS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,608,687	.5309	214,930			96,748		356,317			(53,733)		7,602		0001
Purchased Call/S&P 500 INDEX/SPX921SSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,539,401	.5002	229,624			92,231		434,629			(57,406)		6,873		0001
Purchased Call/S&P 500 INDEX/SPX921RSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/08/2026	1	1,547,590	.5193	192,565			75,154		370,098			(48,275)		6,801		0001
Purchased Call/S&P 500 INDEX/SPX921TSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/27/2026	1	2,100,000	5099.96	290,850			120,021		550,804			(72,016)		9,535		0001
Purchased Call/S&P 500 INDEX/SPXH00FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	1	1,820,000	4925.42	276,094			111,879		541,785			(68,456)		8,195		0001
Purchased Call/S&P 500 INDEX/SPX921VS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/13/2024	05/13/2026	1	1,507,000	5190.09	208,870			90,663		367,083			(51,788)		7,022		0001
Purchased Call/S&P 500 INDEX/SPXC17YSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	2,560,000	5438.64	350,976			175,488		513,564			(86,785)		12,800		0001
Purchased Call/S&P 500 INDEX/SPX921QSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2024	04/09/2026	1	1,606,000	5194.28	223,073			86,410		382,639			(55,310)		7,071		0001
Purchased Call/S&P 500 INDEX/SPXH00QSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2026	1	1,930,000	5437.65	264,603			127,752		385,367			(65,607)		9,477		0001
Purchased Call/S&P 500 INDEX/SPX921TS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,521,000	4972.69	227,237			93,089		435,981			(56,420)		6,872		0001
Purchased Call/S&P 500 INDEX/SPX921VSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2024	05/15/2026	1	1,935,151	.6811	35,436			15,586		58,010			(8,847)		9,046		0001
Purchased Call/S&P 500 INDEX/SPXC17XSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	2,101,254	.5280	274,509			125,706		479,479			(68,156)		10,035		0001
Purchased Call/S&P 500 INDEX/SPX921XSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2026	1	2,056,000	5406.57	277,149			132,267		419,964			(68,812)		10,023		0001
Purchased Call/S&P 500 INDEX/SPXC17XSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	06/04/2024	06/03/2026	1	1,574,853	.5267	214,117			99,254		363,819			(53,162)		7,577		0001
Purchased Call/S&P 500 INDEX/SPX921RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2026	1	2,352,000	4978.3	359,150			142,081		666,867			(89,050)		10,464		0001
Purchased Call/S&P 500 INDEX/SPX921USZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/13/2024	05/13/2026	1	1,680,000	5135.27	244,104			105,957		424,383			(60,524)		7,828		0001
Purchased Call/S&P 500 INDEX/SPX921YS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/12/2026	1	1,589,000	5399.01	215,786			103,124		326,519			(53,650)		7,747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	2,001,000	5121.47	277,139			105,267		505,321			(68,904)		8,700		0001
Purchased Call/S&P 500 INDEX/SPX815MSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2026	1	2,512,659	5181	340,363			144,666		614,711			(84,507)		11,578		0001
Purchased Call/S&P 500 INDEX/SPX921YSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/18/2026	1	1,516,000	5429.38	210,421			102,304		303,367			(52,316)		7,454		0001
Purchased Call/S&P 500 INDEX/SPX921VSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2026	1	1,903,000	5281.21	257,286			112,851		429,299			(63,880)		8,895		0001
Purchased Call/S&P 500 INDEX/SPXC17YSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/13/2024	06/12/2026	1	2,434,465	5383	337,495			161,067		509,679			(83,795)		11,868		0001
Purchased Call/S&P 500 INDEX/SPXH00DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	1	1,736,000	5154.9	248,769			95,680		426,320			(61,513)		7,616		0001
Purchased Call/S&P 500 INDEX/SPX921QSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2024	04/10/2026	1	1,503,000	5134.84	216,131			84,018		376,771			(53,589)		6,629		0001
Purchased Call/S&P 500 INDEX/SPX921TSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,547,953	6166	56,912			23,411		150,053			(14,228)		6,993		0001
Purchased Call/S&P 500 INDEX/SPX921QS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	1,968,000	5142.56	284,770			109,918		486,401			(70,607)		8,649		0001
Purchased Call/S&P 500 INDEX/SPX921WS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,575,101	6456	49,252			22,170		98,717			(12,313)		7,443		0001
Purchased Call/S&P 500 INDEX/SPX921YS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/15/2026	1	1,682,000	5431.6	222,360			106,745		337,907			(55,058)		8,235		0001
Purchased Call/S&P 500 INDEX/SPX921VSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2024	05/21/2026	1	1,514,000	5270.86	212,263			94,469		343,432			(52,630)		7,143		0001
Purchased Call/S&P 500 INDEX/SPX921WS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,566,076	6739	30,211			13,599		57,038			(7,553)		7,400		0001
Purchased Call/S&P 500 INDEX/SPX921WSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/30/2024	05/22/2026	1	1,650,247	6844	22,140			10,022		47,197			(5,550)		7,798		0001
Purchased Call/S&P 500 INDEX/SPX921XS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/05/2026	1	2,258,000	5320.26	310,475			145,374		496,683			(77,192)		10,896		0001
Purchased Call/S&P 500 INDEX/SPXH00SSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2026	1	1,521,000	5456.42	205,943			100,991		299,067			(50,923)		7,532		0001
Purchased Call/S&P 500 INDEX/SPXH00JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	1	1,718,000	5196.57	236,740			101,694		415,390			(58,860)		7,942		0001
Purchased Call/S&P 500 INDEX/SPX921SSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/23/2026	1	1,550,000	5019.84	225,990			91,886		429,411			(56,033)		6,991		0001
Purchased Call/S&P 500 INDEX/SPXH00LSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	05/23/2024	05/22/2026	1	1,467,000	6342.48	52,959			23,773		111,640			(13,149)		6,932		0001
Purchased Call/S&P 500 INDEX/SPX921SSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2026	1	1,519,000	4942.39	221,622			88,771		449,072			(55,101)		6,782		0001
Purchased Call/S&P 500 INDEX/SPX921VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2026	1	1,624,294	5270	224,717			98,566		368,564			(55,794)		7,592		0001
Purchased Call/S&P 500 INDEX/SPXH00JSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	05/14/2024	05/08/2026	1	1,509,615	5147	218,308			94,036		379,809			(54,577)		6,979		0001
Purchased Call/S&P 500 INDEX/SPXH00LSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	05/24/2024	05/22/2026	1	2,175,000	5286.15	297,105			133,553		490,321			(73,868)		10,278		0001
Purchased Call/S&P 500 INDEX/SPX921TST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/01/2026	1	1,530,000	4990.77	223,533			93,730		433,970			(55,500)		6,993		0001
Purchased Call/S&P 500 INDEX/SPXH00TS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,788,000	5469.3	239,771			118,239		350,977			(59,450)		8,879		0001
Purchased Call/S&P 500 INDEX/SPXH00FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/17/2026	1	1,611,000	4979.52	238,589			95,042		461,837			(59,157)		7,192		0001
Purchased Call/S&P 500 INDEX/SPXH00KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	1	1,652,000	5276.75	226,820			100,324		375,604			(56,085)		7,770		0001
Purchased Call/S&P 500 INDEX/SPX921US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/01/2026	1	2,281,000	5102.15	315,006			132,268		595,646			(78,319)		10,426		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921SST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/22/2026	1	1,718,636	.5005	257,123			104,335		486,100			(63,840)		7,738		0001
Purchased Call/S&P 500 INDEX/SPX921WSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/05/2026	1	1,657,000	5315.49	228,169			106,689		365,308			(56,651)		7,996		0001
Purchased Call/S&P 500 INDEX/SPX921TSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/01/2026	1	1,850,000	5064.2	253,635			106,352		501,235			(62,974)		8,456		0001
Purchased Call/S&P 500 INDEX/SPX921QST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/10/2026	1	1,596,000	5191.26	225,036			87,842		382,075			(55,873)		7,039		0001
Purchased Call/S&P 500 INDEX/SPX921PSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2026	1	1,594,000	5151.15	227,464			85,924		390,067			(56,399)		6,931		0001
Purchased Call/S&P 500 INDEX/SPXH00CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	1	1,407,000	5147.09	202,608			77,064		341,867			(50,443)		6,117		0001
Purchased Call/S&P 500 INDEX/SPXH00JSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	05/14/2024	05/08/2026	1	1,524,067	.6685	29,860			12,862		60,094			(7,465)		7,045		0001
Purchased Call/S&P 500 INDEX/SPXH00JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	1	1,841,000	5435.91	250,744			124,679		371,304			(62,342)		9,154		0001
Purchased Call/S&P 500 INDEX/SPXH00TSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	1	2,029,000	5449.97	280,611			139,338		403,355			(69,672)		10,089		0001
Purchased Call/S&P 500 INDEX/SPX921PSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	1,688,138	.5180	235,409			89,416		404,606			(58,529)		7,340		0001
Purchased Call/S&P 500 INDEX/SPX921WSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/03/2024	06/03/2026	1	1,567,000	5222.64	222,044			102,787		372,917			(55,055)		7,540		0001
Purchased Call/S&P 500 INDEX/SPX921TS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/24/2026	1	2,001,000	5082.11	280,740			115,166		530,075			(69,799)		9,040		0001
Purchased Call/S&P 500 INDEX/SPX921VSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2024	05/20/2026	1	2,042,000	5273.63	282,613			125,390		463,357			(70,072)		9,619		0001
Purchased Call/S&P 500 INDEX/SPXH00LSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	05/24/2024	05/27/2026	1	1,682,000	5256.98	236,489			107,200		387,539			(58,396)		8,009		0001
Purchased Call/S&P 500 INDEX/SPX921RSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/15/2026	1	2,070,284	.5050	301,826			119,568		561,115			(74,939)		9,211		0001
Purchased Call/S&P 500 INDEX/SPX921US4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2026	1	1,914,000	5073.95	271,597			114,906		510,143			(67,157)		8,805		0001
Purchased Call/S&P 500 INDEX/SPXL138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPUBMPRO8K5P83	05/15/2024	05/13/2026	1	1,510,003	.5226	217,623			94,723		358,294			(54,107)		7,036		0001
Purchased Call/S&P 500 INDEX/SPX9210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2024	04/02/2026	1	1,481,238	.6451	41,530			15,862		82,011			(10,411)		6,440		0001
Purchased Call/S&P 500 INDEX/SPX921TSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2026	1	1,738,000	4959.71	271,649			112,317		498,086			(67,170)		7,905		0001
Purchased Call/S&P 500 INDEX/SPX921USE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	04/30/2026	1	1,520,744	.6320	49,272			20,678		117,802			(12,318)		6,939		0001
Purchased Call/S&P 500 INDEX/SPX9210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	1,686,000	5080.13	257,115			99,244		434,412			(63,750)		7,410		0001
Purchased Call/S&P 500 INDEX/SPX921TSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,550,246	.5025	224,457			92,332		428,711			(56,114)		7,004		0001
Purchased Call/S&P 500 INDEX/SPX921SSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,985,282	.6269	64,116			25,753		162,199			(16,029)		8,863		0001
Purchased Call/S&P 500 INDEX/SPX921TSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/29/2026	1	1,759,962	.5088	239,954			99,678		464,358			(59,577)		8,018		0001
Purchased Call/S&P 500 INDEX/SPX921USY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2026	1	1,869,000	5222.68	252,876			109,417		444,603			(62,528)		8,695		0001
Purchased Call/S&P 500 INDEX/SPXC17X8S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/31/2024	06/02/2026	1	2,305,000	5264.32	316,246			145,960		532,439			(78,197)		11,074		0001
Purchased Call/S&P 500 INDEX/SPX921VS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/14/2024	05/14/2026	1	1,669,000	5246.68	224,981			97,966		389,299			(55,783)		7,789		0001
Purchased Call/S&P 500 INDEX/SPXC17YS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/07/2024	06/09/2026	1	1,927,000	5325.6	263,806			124,293		422,784			(65,231)		9,354		0001
Purchased Call/S&P 500 INDEX/SPX921USD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	04/30/2026	1	1,500,636	.5025	233,537			98,008		418,862			(58,384)		6,848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921VSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2024	05/15/2026	1	1,463,747	.5303	198,182			87,288		324,737			(49,545)		6,842		0001
Purchased Call/S&P 500 INDEX/SPX921WSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2024	06/05/2026	1	1,523,925	.5321	209,112			97,778		336,203			(51,919)		7,354		0001
Purchased Call/S&P 500 INDEX/SPX921PSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	03/27/2026	1	1,548,521	.5188	209,518			78,061		365,009			(52,379)		6,659		0001
Purchased Call/S&P 500 INDEX/SPXH00KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	1	2,005,000	5303.27	268,670			118,629		447,251			(66,524)		9,416		0001
Purchased Call/S&P 500 INDEX/SPXH00D$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	1	2,492,000	5204.34	341,653			131,116		591,010			(84,595)		10,913		0001
Purchased Call/S&P 500 INDEX/SPXH00SST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2026	1	1,671,000	5387.94	236,112			116,110		349,314			(58,543)		8,286		0001
Purchased Call/S&P 500 INDEX/SPX921ZS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/18/2026	1	2,268,920	.6656	70,197			34,224		104,328			(17,549)		11,157		0001
Purchased Call/S&P 500 INDEX/SPXH00LSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2024	05/22/2026	1	1,533,000	5241.5	211,707			95,034		358,969			(52,564)		7,244		0001
Purchased Call/S&P 500 INDEX/SPXH00PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/04/2026	1	1,481,849	.6439	52,237			24,387		96,703			(12,987)		7,140		0001
Purchased Call/S&P 500 INDEX/SPXH00RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	1	1,695,131	.6956	32,104			15,385		38,992			(8,015)		8,264		0001
Purchased Call/S&P 500 INDEX/SPXL131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	1,569,000	5123.41	222,798			87,648		399,685			(55,166)		6,956		0001
Purchased Call/S&P 500 INDEX/SPXL13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,518,000	5464.62	202,805			98,738		296,016			(50,492)		7,464		0001
Purchased Call/S&P 500 INDEX/SPXL131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2026	1	1,551,000	5108.04	223,189			87,988		399,473			(55,187)		6,889		0001
Purchased Call/S&P 500 INDEX/SPXH00KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	1	2,305,000	5303.27	308,640			135,563		513,206			(76,736)		10,774		0001
Purchased Call/S&P 500 INDEX/SPXH001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	05/08/2026	1	1,630,000	5188.01	222,821			95,583		397,057			(55,323)		7,535		0001
Purchased Call/S&P 500 INDEX/SPXH00NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	1	2,452,000	5259.04	337,150			154,605		570,652			(83,824)		11,710		0001
Purchased Call/S&P 500 INDEX/SPXH00QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/05/2026	1	1,702,421	.6543	56,756			26,797		92,042			(14,228)		8,215		0001
Purchased Call/S&P 500 INDEX/SPXH00PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2026	1	1,669,000	5307.18	236,164			111,594		372,386			(58,556)		8,113		0001
Purchased Call/S&P 500 INDEX/SPXH00TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2026	1	2,035,000	5453.25	280,627			138,771		403,933			(69,580)		10,119		0001
Purchased Call/S&P 500 INDEX/SPXH00TS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	1	1,681,483	.7034	27,320			13,319		32,541			(6,830)		8,268		0001
Purchased Call/S&P 500 INDEX/SPXH00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/12/2026	1	1,447,000	5110.39	215,024			93,039		370,842			(53,169)		6,732		0001
Purchased Call/S&P 500 INDEX/SPXH00RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/05/2026	1	1,600,581	.6850	36,216			17,171		46,344			(9,130)		7,724		0001
Purchased Call/S&P 500 INDEX/SPXH00SSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	1	1,721,979	.5484	225,521			109,949		331,419			(56,380)		8,467		0001
Purchased Call/S&P 500 INDEX/SPXH00MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2026	1	1,677,000	5218.49	245,010			111,399		398,750			(60,749)		7,997		0001
Purchased Call/S&P 500 INDEX/SPXL132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2026	1	1,788,000	4925.01	265,518			107,228		534,966			(65,654)		8,037		0001
Purchased Call/S&P 500 INDEX/SPXL132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	1	3,201,000	4967.23	458,063			184,611		933,197			(113,419)		14,364		0001
Purchased Call/S&P 500 INDEX/SPXL131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,555,000	5095.23	225,942			88,317		403,280			(56,175)		6,858		0001
Purchased Call/S&P 500 INDEX/SPXI001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	1	1,760,000	5422.56	241,472			130,355		366,099			(59,872)		9,143		0001
Purchased Call/S&P 500 INDEX/SPXM131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,495,830	.5623	186,977			107,583		262,890			(46,680)		7,994		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00II$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	1	1,539,000	5533.79	208,535			106,132		284,661			(51,634)		7,758		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2026	1	1,554,000	5616.2	212,276			110,804		266,668			(52,633)		7,938		0001
Purchased Call/S&P 500 INDEX/SPXI007$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,480,067	.6585	46,720			27,825		93,286			(11,680)		8,042		0001
Purchased Call/S&P 500 INDEX/SPXH00U$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	1	2,111,638	.7033	33,837			16,848		42,784			(8,448)		10,500		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	1	1,513,410	.5568	210,789			109,039		267,517			(52,625)		7,670		0001
Purchased Call/S&P 500 INDEX/SPXI002$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	1	1,623,000	5325.17	217,969			118,920		369,409			(54,193)		8,453		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2026	1	2,032,000	5594.62	273,507			142,389		356,732			(67,815)		10,367		0001
Purchased Call/S&P 500 INDEX/SPXI007$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,603,210	.6735	38,959			23,203		79,317			(9,740)		8,711		0001
Purchased Call/S&P 500 INDEX/SPXM130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/19/2026	1	1,536,661	.5608	193,660			110,434		273,385			(48,149)		8,193		0001
Purchased Call/S&P 500 INDEX/SPXM133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	1,533,841	.7178	18,095			10,601		31,237			(4,524)		8,266		0001
Purchased Call/S&P 500 INDEX/SPXM133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	2,464,139	.5588	296,523			173,724		448,091			(74,131)		13,279		0001
Purchased Call/S&P 500 INDEX/SPXL13T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,031,000	5437.26	274,185			146,939		414,773			(68,170)		10,484		0001
Purchased Call/S&P 500 INDEX/SPXI001$X	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/01/2024	04/09/2026	1	5,550,000	.6500	180,210			83,038		266,377			(52,951)		24,435		0001
Purchased Call/S&P 500 INDEX/SPXM137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2026	1	2,641,000	5718.57	327,484			201,978		433,413			(81,198)		14,662		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/14/2026	1	1,544,000	5526.48	199,794			112,867		294,460			(49,674)		8,182		0001
Purchased Call/S&P 500 INDEX/SPXM136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/16/2026	1	1,577,265	.5633	196,400			119,407		279,338			(48,763)		8,688		0001
Purchased Call/S&P 500 INDEX/SPXA217$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/25/2026	1	1,396,000	5729.56	177,711			110,701		227,351			(44,184)		7,767		0001
Purchased Call/S&P 500 INDEX/SPXA216$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,673,000	5674.04	212,973			131,060		285,430			(52,661)		9,278		0001
Purchased Call/S&P 500 INDEX/SPXA210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2024	07/14/2026	1	2,063,000	5598.5	272,935			141,716		359,550			(67,488)		10,511		0001
Purchased Call/S&P 500 INDEX/SPXA216$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2026	1	1,743,000	5713.64	215,435			131,935		286,864			(53,489)		9,623		0001
Purchased Call/S&P 500 INDEX/SPXA214$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2026	1	1,644,951	.6837	33,895			20,103		68,770			(8,416)		8,937		0001
Purchased Call/S&P 500 INDEX/SPXA215$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2026	1	2,145,000	5595.08	276,705			167,619		391,973			(68,420)		11,802		0001
Purchased Call/S&P 500 INDEX/SPXH00II$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	1	2,190,000	5567.19	288,204			145,896		393,423			(71,754)		10,980		0001
Purchased Call/S&P 500 INDEX/SPXA212$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2026	1	2,064,000	5330.52	275,338			150,906		467,782			(68,082)		10,803		0001
Purchased Call/S&P 500 INDEX/SPXA212$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	1,702,000	5311.33	228,579			126,743		393,460			(56,753)		8,942		0001
Purchased Call/S&P 500 INDEX/SPXI000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,493,000	5345.23	209,468			112,101		325,689			(52,008)		7,707		0001
Purchased Call/S&P 500 INDEX/SPXH00V$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	1	2,029,000	5500.75	272,495			137,184		387,898			(67,564)		10,173		0001
Purchased Call/S&P 500 INDEX/SPXI001$Z	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/01/2024	07/10/2026	1	11,100,000	.6700	333,900			177,384		496,395			(85,361)		56,255		0001
Purchased Call/S&P 500 INDEX/SPXH00X$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	1	1,538,000	5525.48	212,090			108,376		286,512			(52,587)		7,774		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA212S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,489,122	.5351	163,306			89,220		327,777			(40,770)		7,755		0001
Purchased Call/S&P 500 INDEX/SPXA214SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	08/31/2026	1	1,695,000	5637.1	216,452			127,009		295,769			(53,595)		9,167		0001
Purchased Call/S&P 500 INDEX/SPXB050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	1,688,000	5522.41	228,724			120,198		317,466			(56,789)		8,634		0001
Purchased Call/S&P 500 INDEX/SPXI008S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	1	1,508,000	5593.66	195,738			118,841		272,019			(48,532)		8,307		0001
Purchased Call/S&P 500 INDEX/SPXB050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/11/2026	1	1,558,000	5309.42	211,421			117,908		359,242			(52,277)		8,226		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/10/2024	07/06/2026	1	1,560,887	.7138	29,971			15,317		26,328			(7,472)		7,868		0001
Purchased Call/S&P 500 INDEX/SPXA213SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,063,000	5517.72	277,886			159,449		397,080			(68,995)		11,025		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/13/2026	1	1,489,709	.7168	22,350			11,687		22,837			(5,580)		7,580		0001
Purchased Call/S&P 500 INDEX/SPXH00V$4	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/02/2024	04/10/2026	1	5,475,000	.6000	373,490			164,127		590,708			(104,485)		24,147		0001
Purchased Call/S&P 500 INDEX/SPXI005S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	1	2,004,000	5589.53	263,326			151,919		363,620			(65,112)		10,761		0001
Purchased Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	1,579,000	5306.75	213,481			118,535		364,457			(53,077)		8,296		0001
Purchased Call/S&P 500 INDEX/SPXI001SW	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/01/2024	03/20/2026	1	5,550,000	.6400	201,770			89,297		302,066			(61,276)		23,556		0001
Purchased Call/S&P 500 INDEX/SPXM131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2026	1	1,849,000	5566.29	243,883			141,037		340,858			(60,470)		9,941		0001
Purchased Call/S&P 500 INDEX/SPXA212SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2024	08/03/2026	1	1,534,002	.6535	41,725			23,097		101,844			(10,475)		8,019		0001
Purchased Call/S&P 500 INDEX/SPXL13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/27/2026	1	2,383,000	5459.1	316,224			170,074		479,455			(78,299)		12,348		0001
Purchased Call/S&P 500 INDEX/SPX815USL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/25/2026	1	1,533,809	.6840	50,614			31,486		65,822			(12,567)		8,534		0001
Purchased Call/S&P 500 INDEX/SPXL13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2026	1	1,543,000	5290.95	209,694			117,233		360,096			(51,993)		8,157		0001
Purchased Call/S&P 500 INDEX/SPXL13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2026	1	1,565,000	5552.96	206,893			109,983		287,459			(51,298)		8,068		0001
Purchased Call/S&P 500 INDEX/SPXM134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	1	1,774,000	5476.29	229,556			137,481		360,172			(56,917)		9,706		0001
Purchased Call/S&P 500 INDEX/SPXD171SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	2,132,138	.5524	264,669			156,976		415,465			(65,713)		11,585		0001
Purchased Call/S&P 500 INDEX/SPXD171SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	1,590,000	5338.11	218,307			130,145		360,184			(53,980)		8,679		0001
Purchased Call/S&P 500 INDEX/SPXA212S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,567,203	.5440	156,745			85,635		321,383			(39,132)		8,162		0001
Purchased Call/S&P 500 INDEX/SPXD173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	1,569,000	5738.17	198,165			123,853		254,161			(49,000)		8,769		0001
Purchased Call/S&P 500 INDEX/SPXA212S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2024	08/05/2026	1	1,563,000	5108.54	225,854			124,095		421,038			(55,999)		8,191		0001
Purchased Call/S&P 500 INDEX/SPXC17YSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	2,573,000	.5505	344,525			182,201		494,163			(85,190)		13,230		0001
Purchased Call/S&P 500 INDEX/SPXA211SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2024	07/24/2026	1	1,951,523	.6976	36,069			19,356		54,309			(9,005)		10,073		0001
Purchased Call/S&P 500 INDEX/SPXA213S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2026	1	1,712,000	5422.48	221,875			124,652		358,974			(55,013)		9,072		0001
Purchased Call/S&P 500 INDEX/SPXB050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	1,650,000	5604.12	215,985			111,572		285,778			(53,700)		8,362		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA216SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/23/2024	09/18/2026	1	1,657,832	.6646	67,811			41,643		97,749			(16,929)		9,153		0001
Purchased Call/S&P 500 INDEX/SPXA212S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,689,824	.5522	154,013			84,143		322,609			(38,450)		8,801		0001
Purchased Call/S&P 500 INDEX/SPXC17YSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/19/2024	07/21/2026	1	1,520,000	5436.19	215,536			113,985		307,143			(53,295)		7,816		0001
Purchased Call/S&P 500 INDEX/SPXA216SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/18/2026	1	1,817,000	5679.74	228,760			140,289		307,805			(56,876)		10,031		0001
Purchased Call/S&P 500 INDEX/SPXH00UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2026	1	2,066,000	5392.96	296,884			148,850		430,040			(73,611)		10,344		0001
Purchased Call/S&P 500 INDEX/SPXI000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/17/2026	1	2,006,751	.7149	26,075			13,779		33,757			(6,528)		10,265		0001
Purchased Call/S&P 500 INDEX/SPXI007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/04/2026	1	1,586,695	.5426	208,263			123,863		333,339			(51,994)		8,621		0001
Purchased Call/S&P 500 INDEX/SPXA216S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/23/2024	09/17/2026	1	1,683,366	.5641	224,284			137,615		296,400			(56,071)		9,283		0001
Purchased Call/S&P 500 INDEX/SPXI000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,427,693	.5484	184,925			98,967		277,106			(45,914)		7,369		0001
Purchased Call/S&P 500 INDEX/SPXH00WSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	1,616,000	5550.49	216,059			110,107		295,311			(53,424)		8,157		0001
Purchased Call/S&P 500 INDEX/SPXI004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	1	2,070,000	5496.1	273,861			154,495		406,362			(67,996)		10,969		0001
Purchased Call/S&P 500 INDEX/SPXI009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2026	1	1,496,295	.5733	191,350			118,933		239,324			(47,575)		8,316		0001
Purchased Call/S&P 500 INDEX/SPXI001SY	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	08/01/2024	05/14/2026	1	5,550,000	.6600	168,050			82,337		248,341			(46,724)		25,902		0001
Purchased Call/S&P 500 INDEX/SPXC17YSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/18/2024	07/17/2026	1	1,678,755	.5615	203,413			106,897		289,546			(50,504)		8,587		0001
Purchased Call/S&P 500 INDEX/SPXH00USW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/18/2026	1	1,716,907	.5468	228,714			112,598		335,441			(57,737)		8,442		0001
Purchased Call/S&P 500 INDEX/SPXL13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	2,238,000	5508.77	310,858			164,823		424,210			(77,076)		11,522		0001
Purchased Call/S&P 500 INDEX/SPXI008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	1	2,101,353	.5589	273,784			165,482		389,196			(68,352)		11,510		0001
Purchased Call/S&P 500 INDEX/SPXL13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,669,029	.5438	220,473			119,183		341,931			(54,740)		8,670		0001
Purchased Call/S&P 500 INDEX/SPXA212S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,516,562	.7069	12,320			6,731		35,290			(3,076)		7,898		0001
Purchased Call/S&P 500 INDEX/SPXI007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	1	1,521,000	5430.02	200,924			120,058		322,119			(49,818)		8,312		0001
Purchased Call/S&P 500 INDEX/SPXI004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/13/2026	1	1,484,480	.5435	219,558			124,071		305,470			(54,889)		7,857		0001
Purchased Call/S&P 500 INDEX/SPXM131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,600,021	.7150	23,140			13,314		33,476			(5,777)		8,551		0001
Purchased Call/S&P 500 INDEX/SPXI005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	1	2,178,000	5623.34	276,824			159,059		377,394			(68,826)		11,640		0001
Purchased Call/S&P 500 INDEX/SPXB05SS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2026	1	1,482,000	5583.44	199,033			117,014		269,858			(49,147)		8,033		0001
Purchased Call/S&P 500 INDEX/SPXI002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	1,487,000	5338.54	197,622			108,189		336,053			(48,932)		7,774		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/16/2024	08/18/2026	1	1,601,000	5532.03	206,689			117,256		304,710			(51,108)		8,525		0001
Purchased Call/S&P 500 INDEX/SPXM131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/26/2024	08/24/2026	1	1,754,019	.6851	43,674			25,206		68,049			(10,858)		9,408		0001
Purchased Call/S&P 500 INDEX/SPXI005SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL77OX0HC3ZE78	08/26/2024	08/21/2026	1	1,519,980	.5583	198,408			114,160		276,578			(49,534)		8,123		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	1	2,082,000	5408.42	268,370			159,391		444,844			(66,724)		11,312		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/07/2026	1	1,731,979	5233	251,772			139,989		427,884			(62,856)		9,100		0001
Purchased Call/S&P 500 INDEX/SPXI005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	1	1,863,000	5564	241,072			140,847		342,540			(59,855)		10,040		0001
Purchased Call/S&P 500 INDEX/SPXI009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	1	2,206,000	5719.52	285,015			177,299		356,730			(70,765)		12,274		0001
Purchased Call/S&P 500 INDEX/SPXI007SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	1	1,632,000	5620.39	204,979			123,724		288,352			(50,963)		8,939		0001
Purchased Call/S&P 500 INDEX/SPXL13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,526,650	6732	49,275			26,002		66,102			(12,319)		7,809		0001
Purchased Call/S&P 500 INDEX/SPXL130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,650,091	5566	230,702			118,366		295,712			(57,280)		8,352		0001
Purchased Call/S&P 500 INDEX/SPXD17A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/03/2026	1	3,956,107	6049	531,571			382,849		494,553			(132,893)		23,633		0001
Purchased Call/S&P 500 INDEX/SPXD17D$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	2,013,000	5901.2	284,638			210,742		295,963			(70,382)		12,242		0001
Purchased Call/S&P 500 INDEX/SPXD17A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,698,000	6090.27	359,374			259,026		323,498			(88,983)		16,179		0001
Purchased Call/S&P 500 INDEX/SPXC052SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,166,259	5871	300,126			207,556		320,642			(74,928)		12,690		0001
Purchased Call/S&P 500 INDEX/SPXI00A$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	1	1,406,911	6834	43,426			27,433		61,347			(10,782)		7,889		0001
Purchased Call/S&P 500 INDEX/SPXI00GSU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	09/03/2026	1	5,885,000	5600	941,630			619,569		1,015,788			(260,604)		31,938		0001
Purchased Call/S&P 500 INDEX/SPXI00JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2024	12/02/2026	1	1,802,000	6001.8	248,316			177,027		234,258			(61,569)		10,754		0001
Purchased Call/S&P 500 INDEX/SPXI00DSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/29/2026	1	2,333,000	5832.92	307,489			204,852		352,895			(76,241)		13,460		0001
Purchased Call/S&P 500 INDEX/SPXI00FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	1	1,740,392	6001	231,423			158,526		220,972			(57,459)		10,175		0001
Purchased Call/S&P 500 INDEX/SPXM13C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2026	1	1,732,187	5839	216,876			142,595		258,178			(53,847)		9,922		0001
Purchased Call/S&P 500 INDEX/SPX815W$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/05/2026	1	1,532,431	5764	245,260			166,899		247,461			(60,978)		8,905		0001
Purchased Call/S&P 500 INDEX/SPX815X$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/27/2026	1	1,628,000	6032.38	215,384			152,911		205,020			(53,550)		9,669		0001
Purchased Call/S&P 500 INDEX/SPX815W$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	1,559,338	5907	217,964			148,420		218,745			(54,117)		9,070		0001
Purchased Call/S&P 500 INDEX/SPX815W$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/09/2026	1	1,781,000	5995.54	232,777			159,032		229,015			(57,637)		10,391		0001
Purchased Call/S&P 500 INDEX/SPX815Y$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,714,340	5871	256,262			189,890		259,278			(63,977)		10,387		0001
Purchased Call/S&P 500 INDEX/SPX815X$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,581,889	6077	209,128			152,303		192,349			(51,924)		9,522		0001
Purchased Call/S&P 500 INDEX/SPX815X$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,564,782	7247	53,401			38,891		37,878			(13,259)		9,419		0001
Purchased Call/S&P 500 INDEX/SPX815Y$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,586,430	7041	66,753			49,464		58,900			(16,665)		9,612		0001
Purchased Call/S&P 500 INDEX/SPX815Y$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/18/2026	1	1,496,853	7282	36,265			27,136		35,406			(9,142)		9,070		0001
Purchased Call/S&P 500 INDEX/SPX815Y$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/28/2026	1	1,654,000	7135.15	58,221			43,646		52,874			(14,416)		10,115		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815YSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2024	12/24/2026	1	1,520,000	7266.24	50,160			37,481		37,550			(12,471)		9,261		0001
Purchased Call/S&P 500 INDEX/SPX815W5Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	1,761,000	5995.54	229,458			156,463		225,981			(57,049)		10,243		0001
Purchased Call/S&P 500 INDEX/SPXA217SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/03/2024	10/02/2026	1	1,806,000	5699.94	233,516			147,518		304,873			(57,979)		10,126		0001
Purchased Call/S&P 500 INDEX/SPXA218SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2024	10/09/2026	1	1,684,000	5815.03	219,930			141,449		255,198			(54,680)		9,514		0001
Purchased Call/S&P 500 INDEX/SPX815W5V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	2,193,000	5943.23	293,862			200,102		295,925			(72,962)		12,756		0001
Purchased Call/S&P 500 INDEX/SPXA218SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2024	10/13/2026	1	1,644,000	5815.03	216,186			139,465		249,778			(53,456)		9,328		0001
Purchased Call/S&P 500 INDEX/SPXA218ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/09/2026	1	1,539,302	.5766	221,770			142,632		244,759			(55,366)		8,696		0001
Purchased Call/S&P 500 INDEX/SPX815W5T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/30/2026	1	1,522,000	5705.45	205,774			137,940		259,745			(51,091)		8,790		0001
Purchased Call/S&P 500 INDEX/SPX815YSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/31/2026	1	1,666,000	5858.1	229,408			172,924		256,859			(56,881)		10,216		0001
Purchased Call/S&P 500 INDEX/SPXA21GSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/24/2026	1	1,643,000	6007.4	227,884			170,284		217,896			(56,658)		10,011		0001
Purchased Call/S&P 500 INDEX/SPXA219S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2026	1	1,511,968	.5787	207,974			134,740		235,727			(51,637)		8,597		0001
Purchased Call/S&P 500 INDEX/SPX815Y5S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2026	1	1,599,000	6051.09	216,345			158,098		200,636			(53,495)		9,661		0001
Purchased Call/S&P 500 INDEX/SPXA21ES3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2024	12/04/2026	1	1,448,121	.6072	190,421			137,219		176,456			(47,540)		8,659		0001
Purchased Call/S&P 500 INDEX/SPXA21HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2026	1	1,785,000	5877.41	246,687			185,609		270,656			(61,165)		10,936		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2024	12/11/2026	1	1,730,646	.6051	213,645			156,456		217,668			(53,485)		10,417		0001
Purchased Call/S&P 500 INDEX/SPXB05YSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2024	10/16/2026	1	1,618,664	.5836	213,913			139,650		241,571			(53,405)		9,213		0001
Purchased Call/S&P 500 INDEX/SPXA219S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/14/2026	1	1,816,554	.5840	237,249			153,591		268,795			(58,986)		10,318		0001
Purchased Call/S&P 500 INDEX/SPXA21HSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2026	1	1,884,000	5970.84	254,528			190,456		260,619			(63,370)		11,479		0001
Purchased Call/S&P 500 INDEX/SPXA21CSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/27/2026	1	1,922,000	5998.74	255,626			181,230		252,179			(63,381)		11,415		0001
Purchased Call/S&P 500 INDEX/SPXD174SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2026	1	1,642,000	5864.67	214,281			140,107		238,916			(52,985)		9,385		0001
Purchased Call/S&P 500 INDEX/SPXA21BST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2024	11/20/2026	1	1,790,000	5933.84	244,335			170,866		248,964			(60,665)		10,559		0001
Purchased Call/S&P 500 INDEX/SPXA21HSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/28/2026	1	2,342,000	5970.84	317,575			238,072		324,956			(78,634)		14,322		0001
Purchased Call/S&P 500 INDEX/SPXA21FSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2026	1	2,719,000	5930.85	377,125			278,677		389,270			(93,763)		16,475		0001
Purchased Call/S&P 500 INDEX/SPXA21ESC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/16/2026	1	1,570,000	6043.71	219,015			160,350		198,832			(54,304)		9,495		0001
Purchased Call/S&P 500 INDEX/SPXD176SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2024	10/30/2026	1	1,554,922	.5824	185,517			124,704		238,095			(46,315)		8,980		0001
Purchased Call/S&P 500 INDEX/SPXA21CSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/25/2026	1	2,063,217	.5977	278,668			197,341		275,459			(69,284)		12,230		0001
Purchased Call/S&P 500 INDEX/SPXM13D53	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	1	1,716,000	5792.43	229,601			151,695		268,232			(57,007)		9,839		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	1,797,000	5864.67	233,610			152,298		260,850			(58,082)		10,228		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Y5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/21/2026	1	1,623,000	5821.78	218,780			143,349		245,574			(54,246)		9,287		0001
Purchased Call/S&P 500 INDEX/SPXA21ESZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2026	1	1,465,000	5855.35	208,616			153,944		225,373			(51,796)		8,877		0001
Purchased Call/S&P 500 INDEX/SPXA21ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2026	1	2,208,473	6051	274,119			201,347		279,271			(68,060)		13,369		0001
Purchased Call/S&P 500 INDEX/SPXC052SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,261,986	5968	284,868			197,004		303,284			(71,119)		13,251		0001
Purchased Call/S&P 500 INDEX/SPXC052ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	1,724,000	5855.31	241,188			167,307		258,045			(59,801)		10,149		0001
Purchased Call/S&P 500 INDEX/SPXD176SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	2,084,000	5728.8	278,631			187,415		350,220			(68,991)		12,073		0001
Purchased Call/S&P 500 INDEX/SPXD1795S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	2,957,000	5939.49	406,883			285,601		408,643			(100,609)		17,511		0001
Purchased Call/S&P 500 INDEX/SPXD173SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,617,000	5751.07	212,636			134,942		259,862			(52,578)		9,106		0001
Purchased Call/S&P 500 INDEX/SPX815XSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/27/2024	11/27/2026	1	1,704,000	7123.5	63,900			45,303		50,623			(15,844)		10,120		0001
Purchased Call/S&P 500 INDEX/SPX815WSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/16/2026	1	1,612,635	6982	49,655			32,507		56,093			(12,431)		9,179		0001
Purchased Call/S&P 500 INDEX/SPXB05Z5E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2026	1	2,365,000	5788.58	323,296			214,938		371,986			(80,160)		13,631		0001
Purchased Call/S&P 500 INDEX/SPXA218S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2026	1	1,617,000	5644.68	224,763			142,947		285,993			(55,729)		9,116		0001
Purchased Call/S&P 500 INDEX/SPX815WSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2024	10/30/2026	1	1,639,718	7287	26,409			17,752		32,525			(6,593)		9,470		0001
Purchased Call/S&P 500 INDEX/SPX815XSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	2,052,000	6027.05	282,150			205,483		262,370			(70,054)		12,352		0001
Purchased Call/S&P 500 INDEX/SPX815YSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/23/2026	1	1,762,351	5948	232,236			174,177		246,755			(58,139)		10,728		0001
Purchased Call/S&P 500 INDEX/SPX815XS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/10/2026	1	1,625,000	5953.57	220,025			150,416		217,111			(54,405)		9,491		0001
Purchased Call/S&P 500 INDEX/SPX815YSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/24/2026	1	1,507,000	7499.38	27,578			20,636		23,155			(6,866)		9,182		0001
Purchased Call/S&P 500 INDEX/SPX815YSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/24/2026	1	1,451,943	6025	178,041			133,593		189,200			(44,510)		8,847		0001
Purchased Call/S&P 500 INDEX/SPXA21HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2026	1	1,693,000	5955.91	232,788			174,591		238,135			(57,561)		10,363		0001
Purchased Call/S&P 500 INDEX/SPX815XSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/09/2026	1	1,893,547	6025	261,840			190,495		241,966			(65,190)		11,376		0001
Purchased Call/S&P 500 INDEX/SPXI00GSS	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	08/07/2026	1	5,885,000	6400	423,280			272,254		433,229			(122,191)		30,919		0001
Purchased Call/S&P 500 INDEX/SPXM13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/28/2026	1	1,974,726	5808	269,691			179,547		305,386			(66,960)		11,382		0001
Purchased Call/S&P 500 INDEX/SPXI00DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	1,548,000	5720.21	210,683			141,806		263,685			(52,095)		8,977		0001
Purchased Call/S&P 500 INDEX/SPXI00GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/15/2024	11/16/2026	1	2,623,000	5870.62	358,564			248,085		385,832			(88,783)		15,411		0001
Purchased Call/S&P 500 INDEX/SPXI00AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	1	2,172,455	5762	265,498			166,530		346,081			(65,919)		12,154		0001
Purchased Call/S&P 500 INDEX/SPXI00DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	1	1,447,000	5802.31	192,017			127,039		221,566			(47,740)		8,297		0001
Purchased Call/S&P 500 INDEX/SPXI00ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/04/2024	11/04/2026	1	1,695,000	5672.7	234,927			158,447		298,217			(58,249)		9,840		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI001$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/25/2026	1	2,736,000	6000.55	371,549			262,029		355,452			(92,250)		16,218		0001
Purchased Call/S&P 500 INDEX/SPXI001$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/19/2026	1	1,838,229	5888	267,861			187,725		266,406			(66,965)		10,832		0001
Purchased Call/S&P 500 INDEX/SPXI00J8F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	2,826,000	6032.38	375,010			266,834		357,965			(92,728)		16,849		0001
Purchased Call/S&P 500 INDEX/SPXI00ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	1	1,778,000	5972.02	240,919			165,135		232,591			(59,735)		10,405		0001
Purchased Call/S&P 500 INDEX/SPXI001$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/20/2026	1	1,695,997	5904	243,726			170,912		242,235			(60,848)		10,004		0001
Purchased Call/S&P 500 INDEX/SPXM13N$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,085,000	6034.91	280,641			203,156		266,014			(69,584)		12,539		0001
Purchased Call/S&P 500 INDEX/SPXI00D$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	1	1,825,000	5808.12	241,265			159,958		284,213			(59,739)		10,497		0001
Purchased Call/S&P 500 INDEX/SPXI00A$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2024	10/02/2026	1	1,952,526	5686	252,232			159,341		330,784			(62,625)		10,948		0001
Purchased Call/S&P 500 INDEX/SPXI00GSV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	09/11/2026	1	5,885,000	5500	1,019,460			675,006		1,098,975			(278,735)		32,233		0001
Purchased Call/S&P 500 INDEX/SPXM13J$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/20/2026	1	1,616,019	7029	70,464			49,413		59,767			(17,592)		9,532		0001
Purchased Call/S&P 500 INDEX/SPXI00GST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	08/27/2026	1	5,885,000	6500	387,290			253,390		390,669			(108,345)		31,677		0001
Purchased Call/S&P 500 INDEX/SPXM13A$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/09/2026	1	1,538,599	5781	217,484			139,876		240,737			(54,296)		8,692		0001
Purchased Call/S&P 500 INDEX/SPX815Y$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2026	1	2,182,000	6051.09	294,352			214,665		273,089			(73,184)		13,134		0001
Purchased Call/S&P 500 INDEX/SPX815X$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2024	11/11/2026	1	1,707,000	5941.34	237,785			162,661		230,532			(58,958)		9,979		0001
Purchased Call/S&P 500 INDEX/SPX815X$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2026	1	1,910,000	6075.11	255,558			183,649		231,357			(63,451)		11,421		0001
Purchased Call/S&P 500 INDEX/SPX9150$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2027	1	1,679,838	6065		230,791		181,700		215,077			(49,772)		10,505		0001
Purchased Call/S&P 500 INDEX/SPX9151$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2027	1	1,848,000	6059.24		249,295		200,812		241,048			(49,243)		11,698		0001
Purchased Call/S&P 500 INDEX/SPX9153$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/04/2027	1	1,456,835	7194		53,488		43,250		48,052			(10,283)		9,214		0001
Purchased Call/S&P 500 INDEX/SPX9150$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/21/2027	1	1,456,511	6009		210,256		165,471		196,585			(45,406)		9,101		0001
Purchased Call/S&P 500 INDEX/SPX9150$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2027	1	1,907,000	6049.92		259,733		206,712		249,591			(53,799)		11,999		0001
Purchased Call/S&P 500 INDEX/SPXN138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	1	2,355,256	5773		287,673		251,118		420,300			(37,540)		15,508		0001
Purchased Call/S&P 500 INDEX/SPX9153$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2027	1	1,777,467	6048		240,905		195,176		235,615			(45,934)		11,299		0001
Purchased Call/S&P 500 INDEX/SPXC05H$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/25/2027	1	1,628,287	5690		192,361		168,149		312,365			(24,872)		10,722		0001
Purchased Call/S&P 500 INDEX/SPXC05B$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/20/2025	02/19/2027	1	1,483,000	6105.28		200,205		165,135		188,871			(35,702)		9,499		0001
Purchased Call/S&P 500 INDEX/SPX9151$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2027	1	1,693,000	6028.45		227,539		181,594		227,304			(46,627)		10,689		0001
Purchased Call/S&P 500 INDEX/SPXC05E$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/17/2025	03/17/2027	1	1,531,000	5629.72		213,268		182,801		304,526			(30,676)		10,017		0001
Purchased Call/S&P 500 INDEX/SPXC05A$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/10/2025	02/04/2027	1	1,717,446	6026		237,884		192,086		234,094			(46,000)		10,862		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21KSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2025	01/15/2027	1	3,924,000	5996.66		525,424		409,147		539,842			(118,365)		24,389		0001
Purchased Call/S&P 500 INDEX/SPXN136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/18/2025	03/12/2027	1	1,733,767	.5580		239,022		204,924		360,121			(34,335)		11,298		0001
Purchased Call/S&P 500 INDEX/SPXC059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	2,095,583	.6035		291,578		232,056		280,372			(60,395)		13,185		0001
Purchased Call/S&P 500 INDEX/SPXC05GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2027	1	1,620,000	5730.08		217,890		188,858		298,030			(29,251)		10,659		0001
Purchased Call/S&P 500 INDEX/SPXA21JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,678,000	5894.58		231,228		176,598		252,391			(54,798)		10,364		0001
Purchased Call/S&P 500 INDEX/SPXA21PSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2027	1	1,548,006	.5700		205,239		179,159		293,368			(26,783)		10,193		0001
Purchased Call/S&P 500 INDEX/SPXD17DS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	01/03/2025	01/05/2027	1	2,711,000	5942.47		361,919		274,919		388,966			(88,008)		16,700		0001
Purchased Call/S&P 500 INDEX/SPXA21NSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/24/2027	1	1,437,000	5917.43		202,904		168,065		218,217			(35,022)		9,243		0001
Purchased Call/S&P 500 INDEX/SPXA21LSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,507,000	5976.59		207,665		166,018		214,613			(41,817)		9,523		0001
Purchased Call/S&P 500 INDEX/SPXI000S2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T3QBM4LN29	01/13/2025	11/13/2026	1	23,300,000	.6200		2,057,560		1,542,399		2,559,077			(516,697)		136,489		0001
Purchased Call/S&P 500 INDEX/SPXD17DSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2027	1	2,320,000	5809.56		320,856		246,812		378,863			(74,954)		14,381		0001
Purchased Call/S&P 500 INDEX/SPXA210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/26/2027	1	1,903,000	5954.5		256,334		214,202		282,678			(42,957)		12,260		0001
Purchased Call/S&P 500 INDEX/SPXA210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/25/2027	1	1,518,589	.5955		183,858		153,809		225,246			(30,220)		9,776		0001
Purchased Call/S&P 500 INDEX/SPXC05CS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2027	1	1,817,000	5992.08		249,292		206,146		258,930			(43,933)		11,677		0001
Purchased Call/S&P 500 INDEX/SPXI00YS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	03/20/2025	03/19/2027	1	2,741,000	5662.89		365,375		315,483		533,777			(51,122)		17,962		0001
Purchased Call/S&P 500 INDEX/SPXC05ESQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,933,000	5638.94		262,308		224,423		384,064			(38,754)		12,627		0001
Purchased Call/S&P 500 INDEX/SPXA210SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/26/2027	1	2,115,022	.5881		275,267		230,341		335,852			(45,182)		13,626		0001
Purchased Call/S&P 500 INDEX/SPXC05ESH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/11/2025	03/05/2027	1	1,936,632	.5747		231,364		196,115		349,500			(35,472)		12,549		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/16/2025	01/14/2027	1	2,662,183	.5806		400,468		311,291		436,492			(90,765)		16,532		0001
Purchased Call/S&P 500 INDEX/SPXI00MSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/03/2025	12/31/2026	1	1,465,000	5942.47		195,871		148,461		209,396			(47,957)		8,984		0001
Purchased Call/S&P 500 INDEX/SPXN134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/11/2025	03/04/2027	1	1,565,114	.5818		174,487		147,866		264,564			(26,788)		10,133		0001
Purchased Call/S&P 500 INDEX/SPXC05ASR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/10/2025	01/29/2027	1	1,469,483	.6047		198,461		159,933		195,125			(38,697)		9,246		0001
Purchased Call/S&P 500 INDEX/SPXN135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,470,000	5613.56		203,889		174,482		296,583			(30,082)		9,610		0001
Purchased Call/S&P 500 INDEX/SPXI000S3	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T3QBM4LN29	01/13/2025	12/04/2026	1	23,300,000	.7000		734,600		556,289		925,203			(178,859)		139,320		0001
Purchased Call/S&P 500 INDEX/SPXN136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/20/2025	03/18/2027	1	2,456,970	.5648		328,703		283,756		484,823			(46,055)		16,088		0001
Purchased Call/S&P 500 INDEX/SPX815YS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	01/03/2025	12/31/2026	1	1,522,000	7050.74		57,532		43,606		57,802			(14,086)		9,333		0001
Purchased Call/S&P 500 INDEX/SPX9152SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	02/07/2025	02/09/2027	1	1,539,000	6013.94		207,149		167,313		211,056			(40,468)		9,775		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	01/24/2025	01/26/2027	1	3,343,000	6101.24		448,965		353,992		414,099			(96,294)		20,979		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815Z\$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/22/2027	1	2,333,000	6118.71		311,689		245,052		283,441			(67,554)		14,590		0001
Purchased Call/S&P 500 INDEX/SPX9152\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/05/2027	1	2,454,000	6025.99		326,873		263,665		332,271			(64,207)		15,534		0001
Purchased Call/S&P 500 INDEX/SPX9156\$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2027	1	3,408,000	5770.2		464,851		393,336		599,325			(73,030)		22,155		0001
Purchased Call/S&P 500 INDEX/SPX9151\$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/29/2027	1	2,917,000	6040.53		387,086		308,492		386,775			(79,757)		18,354		0001
Purchased Call/S&P 500 INDEX/SPX9153\$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	1,595,918	6115		211,877		173,434		198,832			(38,630)		10,162		0001
Purchased Call/S&P 500 INDEX/SPXA21MS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2025	02/12/2027	1	1,542,000	6115.07		206,782		168,796		193,365			(38,860)		9,819		0001
Purchased Call/S&P 500 INDEX/SPX9153\$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	2,016,925	6044		286,060		234,157		269,142			(52,155)		12,843		0001
Purchased Call/S&P 500 INDEX/SPXA210\$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2027	1	1,610,000	5504.96		222,824		190,246		354,999			(33,317)		10,492		0001
Purchased Call/S&P 500 INDEX/SPXA210\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2027	1	1,736,000	5820.47		239,394		200,591		291,328			(39,025)		11,230		0001
Purchased Call/S&P 500 INDEX/SPXC05C\$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2027	1	1,947,000	5954.5		262,650		219,717		290,220			(43,775)		12,585		0001
Purchased Call/S&P 500 INDEX/SPXA21KS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2025	01/08/2027	1	1,621,003	7023		55,422		42,680		67,898			(12,784)		10,012		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	2,359,000	6013.13		317,521		262,262		329,175			(56,264)		15,110		0001
Purchased Call/S&P 500 INDEX/SPX9150\$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/15/2027	1	2,174,782	5910		342,140		268,654		322,439			(74,502)		13,517		0001
Purchased Call/S&P 500 INDEX/SPXA21JSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2025	01/06/2027	1	1,792,614	5966		213,390		163,964		251,580			(49,584)		11,052		0001
Purchased Call/S&P 500 INDEX/SPXA21PSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2025	03/29/2027	1	3,174,000	5580.94		419,285		366,803		665,330			(53,916)		20,965		0001
Purchased Call/S&P 500 INDEX/SPXI00Y\$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/19/2027	1	2,060,130	5663		274,421		236,948		400,280			(38,396)		13,501		0001
Purchased Call/S&P 500 INDEX/SPXA21PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2025	03/31/2027	1	2,094,000	5583.79		283,109		248,109		437,037			(35,292)		13,853		0001
Purchased Call/S&P 500 INDEX/SPXD17G\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/24/2027	1	1,722,666	6002		223,125		185,068		243,282			(38,259)		11,080		0001
Purchased Call/S&P 500 INDEX/SPXN137\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	2,958,000	5667.56		390,456		337,895		575,207			(53,874)		19,446		0001
Purchased Call/S&P 500 INDEX/SPXC05ES\$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,664,000	5558.14		230,963		196,065		351,779			(35,119)		10,835		0001
Purchased Call/S&P 500 INDEX/SPXC05A\$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	2,098,403	6047		285,519		230,626		280,694			(55,135)		13,283		0001
Purchased Call/S&P 500 INDEX/SPXC05A\$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,651,000	6047.26		224,371		181,839		221,017			(42,723)		10,504		0001
Purchased Call/S&P 500 INDEX/SPXC05BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	3,119,000	6114.63		414,203		338,581		392,498			(77,379)		19,861		0001
Purchased Call/S&P 500 INDEX/SPXC05BSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	2,987,000	6062.66		413,998		338,933		393,369			(76,813)		19,101		0001
Purchased Call/S&P 500 INDEX/SPXC059\$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/27/2027	1	1,972,028	5972		277,619		219,877		279,276			(57,964)		12,386		0001
Purchased Call/S&P 500 INDEX/SPXD17G\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/19/2027	1	2,707,354	6139		304,907		252,541		333,028			(52,643)		17,341		0001
Purchased Call/S&P 500 INDEX/SPXC05ES\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	1,474,000	5589.29		207,392		175,770		303,080			(31,819)		9,590		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/08/2027	1	2,163,879	.5907		273,128		210,040		322,235			(63,290)		13,365		0001
Purchased Call/S&P 500 INDEX/SPXJ004S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	2,574,000	5525.21		358,558		327,529		572,232			(32,329)		17,385		0001
Purchased Call/S&P 500 INDEX/SPXJ004SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	1,406,000	7000.44		37,118		33,906		84,508			(3,347)		9,496		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS3	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	03/25/2027	1	1,487,500	.7200		40,995		40,609		57,556			(448)		9,795		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	03/12/2027	1	1,487,500	.7150		42,803		42,392		59,911			(478)		9,693		0001
Purchased Call/S&P 500 INDEX/SPXN13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	08/08/2025	1	10,900,000	.5600		469,160		156,387		1,288,214			(311,425)		17,815		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	03/05/2027	1	1,487,500	.7200		38,445		38,072		54,480			(434)		9,639		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSX	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	02/12/2027	1	1,487,500	.7400		24,608		24,360		36,871			(288)		9,472		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS4	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	04/02/2027	1	1,487,500	.7000		57,825		57,288		78,054			(625)		9,856		0001
Purchased Call/S&P 500 INDEX/SPXN13J6F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/28/2027	1	2,407,234	.5867		337,975		324,456		411,858			(14,836)		16,633		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSW	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	01/29/2027	1	1,487,500	.7400		23,253		23,013		35,032			(278)		9,359		0001
Purchased Call/S&P 500 INDEX/SPXJ003SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2025	04/23/2027	1	2,126,000	5484.77		298,703		272,335		487,683			(27,453)		14,316		0001
Purchased Call/S&P 500 INDEX/SPXA21USN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2025	05/21/2027	1	1,622,000	5842.01		223,836		213,015		283,725			(11,975)		11,151		0001
Purchased Call/S&P 500 INDEX/SPX9159S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/07/2027	1	1,597,021	.5663		253,975		237,113		319,467			(17,165)		10,867		0001
Purchased Call/S&P 500 INDEX/SPX9159SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/17/2027	1	3,116,000	5958.38		422,841		398,413		486,844			(26,030)		21,359		0001
Purchased Call/S&P 500 INDEX/SPXA21WS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/12/2025	06/11/2027	1	1,934,000	6045.26		258,189		252,847		287,396			(6,375)		13,496		0001
Purchased Call/S&P 500 INDEX/SPXC05W5H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/30/2025	06/22/2027	1	1,560,077	.7562		45,903		45,903		44,386					10,971		0001
Purchased Call/S&P 500 INDEX/SPXC05M54	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2027	1	1,856,000	5663.94		262,067		243,994		374,082			(19,053)		12,629		0001
Purchased Call/S&P 500 INDEX/SPX915BSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2025	06/30/2027	1	2,967,000	6161.52		402,325		402,325		398,382					20,980		0001
Purchased Call/S&P 500 INDEX/SPX915A5I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2027	1	1,810,000	5906.63		251,228		243,605		298,715			(8,616)		12,569		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/10/2027	1	1,666,000	6014.65		228,242		222,285		252,329			(6,253)		11,618		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSY	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	02/19/2027	1	2,975,000	.7800		23,285		23,054		36,515			(269)		19,056		0001
Purchased Call/S&P 500 INDEX/SPXA21TS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2025	04/23/2027	1	1,449,000	5525.21		200,831		183,356		322,775			(18,207)		9,757		0001
Purchased Call/S&P 500 INDEX/SPXA21SS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2025	04/09/2027	1	1,716,098	.5418		182,503		164,915		411,092			(17,793)		11,433		0001
Purchased Call/S&P 500 INDEX/SPXA21RSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2027	1	3,653,000	5363.36		542,836		485,420		914,885			(59,326)		24,412		0001
Purchased Call/S&P 500 INDEX/SPXA21TSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2025	05/14/2027	1	1,496,000	5916.93		203,755		191,670		244,261			(12,857)		10,232		0001
Purchased Call/S&P 500 INDEX/SPXA21SST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	2,633,362	.5288		322,841		292,031		696,800			(31,171)		17,638		0001
Purchased Call/S&P 500 INDEX/SPXC050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/18/2027	1	1,663,000	7570.12		34,923		32,908		43,123			(2,147)		11,408		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21TSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	1	1,591,000	5686.67		223,536		206,340		313,446			(18,017)		10,802		0001
Purchased Call/S&P 500 INDEX/SPXA21XSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	2,765,000	6173.07		362,492		362,492		371,414			(1,494)		19,484		0001
Purchased Call/S&P 500 INDEX/SPXC05USU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	2,994,000	5976.97		410,178		402,279		474,009			(9,539)		20,937		0001
Purchased Call/S&P 500 INDEX/SPXD17SS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2027	1	2,185,000	5967.84		294,975		292,139		349,294			(4,030)		15,365		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASD	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	06/11/2025	08/20/2025	1	6,050,000	.6300		189,290		139,184		120,060			(51,379)		11,307		0001
Purchased Call/S&P 500 INDEX/SPX915ASB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	06/02/2025	05/28/2027	1	1,537,164	.5904		213,863		205,876		254,183			(8,260)		10,621		0001
Purchased Call/S&P 500 INDEX/SPXN13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/21/2025	05/20/2027	1	2,278,681	.5950		287,878		272,435		362,362			(15,796)		15,654		0001
Purchased Call/S&P 500 INDEX/SPXA21TS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2025	04/21/2027	1	1,862,110	.5149		326,564		296,427		547,377			(30,503)		12,520		0001
Purchased Call/S&P 500 INDEX/SPXA21TS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2025	04/28/2027	1	1,501,000	5501.11		211,791		193,754		339,993			(18,278)		10,145		0001
Purchased Call/S&P 500 INDEX/SPXN13CST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	04/21/2025	04/15/2027	1	2,074,222	.5402		226,982		205,290		505,293			(21,946)		13,883		0001
Purchased Call/S&P 500 INDEX/SPXA21PSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2025	04/01/2027	1	1,680,718	.5621		226,540		199,119		342,012			(27,657)		11,128		0001
Purchased Call/S&P 500 INDEX/SPXA21TST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/09/2025	05/07/2027	1	1,541,000	5659.91		215,586		200,995		311,027			(15,399)		10,486		0001
Purchased Call/S&P 500 INDEX/SPXC05PSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	1,999,000	5802.82		276,662		263,651		361,942			(14,441)		13,742		0001
Purchased Call/S&P 500 INDEX/SPXC05RSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	06/02/2025	06/02/2027	1	1,691,000	5882.52		240,460		231,542		285,582			(9,223)		11,726		0001
Purchased Call/S&P 500 INDEX/SPXC05RS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	4,099,000	5911.69		560,743		539,057		680,064			(23,878)		28,322		0001
Purchased Call/S&P 500 INDEX/SPXC05VSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	06/23/2025	06/23/2027	1	1,547,000	6004.08		210,701		208,965		239,802			(2,020)		10,886		0001
Purchased Call/S&P 500 INDEX/SPX915ASV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	06/06/2025	06/04/2027	1	1,838,000	6000.36		248,314		241,111		280,854			(8,186)		12,763		0001
Purchased Call/S&P 500 INDEX/SPXD17NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/07/2025	07/02/2026	1	5,625,000	.5400		325,360		284,205		155,535			(41,733)		28,202		0001
Purchased Call/S&P 500 INDEX/SPXN13ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/23/2025	05/25/2027	1	1,537,000	5802.82		214,412		204,384		278,300			(11,131)		10,597		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSZ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	06/23/2025	02/26/2027	1	1,487,500	.7400		25,960		25,705		38,568			(296)		9,583		0001
Purchased Call/S&P 500 INDEX/SPXJ005SH	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BM4LN29	05/07/2025	01/15/2027	1	11,250,000	.7400		123,280		112,673		265,513			(10,772)		69,922		0001
Purchased Call/S&P 500 INDEX/SPXJ008S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	05/21/2025	05/14/2027	1	1,605,669	.5917		209,274		197,954		261,283			(11,578)		10,982		0001
Purchased Call/S&P 500 INDEX/SPXJ001SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	04/14/2025	04/08/2027	1	2,360,253	.4999		497,171		444,837		763,332			(52,876)		15,712		0001
Purchased Call/S&P 500 INDEX/SPXC05RS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2027	1	1,512,000	5896.91		209,412		201,358		253,658			(8,869)		10,477		0001
Purchased Call/S&P 500 INDEX/SPXA21XSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/28/2027	1	1,507,000	7852.15		27,126		27,126		27,923			(111)		10,641		0001
Purchased Call/S&P 500 INDEX/SPXA21PSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2027	1	1,950,000	5396.52		260,130		229,632		474,312			(31,401)		12,921		0001
Purchased Call/S&P 500 INDEX/SPXA21TSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2025	04/29/2027	1	1,545,911	.5550		240,081		221,792		338,276			(18,570)		10,457		0001
Purchased Call/S&P 500 INDEX/SPXA21WSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2025	06/17/2027	1	2,007,000	5968.91		257,699		254,851		319,742			(4,242)		14,065		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21VS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/25/2027	1	1,503,000	7369.58		33,216		31,663		55,390			(1,724)		10,362		0001
Purchased Call/S&P 500 INDEX/SPXC05PSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2027	1	1,853,000	5802.82		257,196		245,184		396,346			(13,334)		12,785		0001
Purchased Call/S&P 500 INDEX/SPXC05VMS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,079,037	.5619		315,629		293,861		434,193			(22,947)		14,147		0001
Purchased Call/S&P 500 INDEX/SPXC05VSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2027	1	1,580,675	.6005		209,883		206,703		243,224			(3,743)		11,069		0001
Purchased Call/S&P 500 INDEX/SPXA21TSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2025	04/30/2027	1	1,846,000	5686.67		257,517		237,599		363,020			(20,870)		12,496		0001
Purchased Call/S&P 500 INDEX/SPXJ005S1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/07/2025	04/12/2027	1	11,250,000	.6800		448,320		414,521		820,560			(34,339)		75,122		0001
Purchased Call/S&P 500 INDEX/SPXC05SSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2027	1	1,701,000	5945.82		240,692		234,079		273,011			(6,924)		11,854		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/23/2025	03/19/2027	1	1,487,500	.7200		40,098		39,717		56,590			(443)		9,748		0001
Purchased Call/S&P 500 INDEX/SPXD17USY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2027	1	2,061,000	6173.07		271,846		271,846		277,802			(1,114)		14,563		0001
Purchased Call/S&P 500 INDEX/SPXN13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/19/2027	1	3,565,000	5282.7		517,995		467,476		951,180			(52,366)		23,933		0001
Purchased Call/S&P 500 INDEX/SPXN13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	07/25/2025	1	10,900,000	.5700		329,280		79,027		1,059,746			(248,574)		14,263		0001
Purchased Call/S&P 500 INDEX/SPXD17VS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/25/2027	1	1,510,858	.6089		209,605		209,605		218,922			(864)		10,647		0001
Purchased Call/S&P 500 INDEX/SPXN13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/28/2027	1	1,411,892	.5515		204,122		186,994		317,384			(17,360)		9,543		0001
Purchased Call/S&P 500 INDEX/SPX915BS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2025	06/04/2027	1	2,533,124	.5960		359,916		349,959		400,809			(10,425)		17,590		0001
Purchased Call/S&P 500 INDEX/SPXN13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2027	1	1,643,000	5074.08		230,677		204,061		506,318			(27,417)		10,920		0001
Purchased Call/S&P 500 INDEX/SPXC05RSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	1,531,000	5946.49		212,197		204,618		246,022			(7,848)		10,624		0001
Purchased Call/S&P 500 INDEX/SPXA210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	2,555,000	5074.08		358,467		316,876		787,189			(42,839)		16,929		0001
Purchased Call/S&P 500 INDEX/SPXC05KS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	1,469,786	.5263		248,070		221,994		396,603			(26,347)		9,792		0001
Purchased Call/S&P 500 INDEX/SPXD17NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2025	08/04/2026	1	2,812,500	.5200		141,095		124,551		69,083			(16,782)		14,721		0001
Purchased Call/S&P 500 INDEX/SPX9159SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/13/2027	1	2,305,040	.5865		335,807		316,299		390,225			(20,786)		15,754		0001
Purchased Call/S&P 500 INDEX/SPX915ASW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2027	1	1,560,000	5985.36		213,876		207,707		241,430			(7,012)		10,863		0001
Purchased Call/S&P 500 INDEX/SPX915BS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2025	06/09/2027	1	1,670,990	.5989		234,762		228,626		258,073			(6,441)		11,644		0001
Purchased Call/S&P 500 INDEX/SPXA21TSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2025	04/30/2027	1	1,874,018	.5594		280,442		259,108		397,110			(21,662)		12,686		0001
Purchased Call/S&P 500 INDEX/SPXA21WSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2025	06/17/2027	1	1,579,336	.5982		210,809		208,768		249,233			(2,900)		11,068		0001
Purchased Call/S&P 500 INDEX/SPXA21WSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2027	1	1,857,000	6125.67		246,610		246,269		258,681			(1,353)		13,086		0001
Purchased Call/S&P 500 INDEX/SPXA21TSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2025	05/05/2027	1	2,164,096	.5625		301,547		279,149		446,721			(22,750)		14,704		0001
Purchased Call/S&P 500 INDEX/SPXA21TS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2025	04/22/2027	1	1,570,465	.5273		246,522		223,803		421,873			(22,995)		10,567		0001
Purchased Call/S&P 500 INDEX/SPXA21TSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/09/2025	05/11/2027	1	2,361,000	5659.91		332,901		310,494		477,306			(23,649)		16,113		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2025	06/17/2027	1	2,990,000	5967.84		403,351		399,446		477,747			(5,548)		20,953		0001
Purchased Call/S&P 500 INDEX/SPXA21TSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	1	1,510,000	7193.64		40,317		37,216		69,030			(3,250)		10,252		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025	1	3,943,293	221.17		136,044				91,117			(33,639)		1,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2025	1	600,998	221.17		20,734		28		14,066			(5,120)		222		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2023	07/03/2025	1	4,900,298	221.38		167,494		460		111,080			(41,491)		2,221		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	1	5,041,057	220.7		171,704		473		128,973			(42,637)		2,285		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/03/2025	1	3,083,473	219.14		105,992		293		101,380			(26,355)		1,398		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2025	1	1,532,593	219.52		52,874		508		47,179			(13,074)		1,134		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/07/2025	1	3,220,623	219.52		111,181		918		99,129			(27,553)		2,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2025	1	1,792,714	219.52		61,849		679		56,787			(15,272)		1,408		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2023	07/10/2025	1	6,061,878	219.79		210,228		2,596		180,317			(52,062)		5,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	1	3,754,899	220.55		133,423		1,832		98,429			(33,053)		3,259		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2023	07/11/2025	1	4,672,920	222.17		159,557		2,196		87,887			(39,636)		4,056		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2023	07/11/2025	1	2,938,724	223.26		101,179		1,396		41,228			(25,125)		2,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	1	3,186,685	222.71		110,026		1,968		51,842			(27,264)		3,121		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2025	1	2,438,805	222.71		84,383		1,623		39,847			(20,865)		2,472		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2025	1	1,855,686	222.71		64,207		1,321		30,455			(15,855)		1,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/18/2023	07/17/2025	1	2,857,526	222.56		98,431		2,162		49,523			(24,393)		3,083		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Q$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	1	4,153,926	222.29		141,385		3,308		77,082			(35,119)		4,612		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2023	07/18/2025	1	1,789,966	222.59	60,181			1,412		30,927			(14,987)		1,987		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2023	07/18/2025	1	2,946,162	222.59	100,115			2,352		50,904			(24,902)		3,271		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2023	07/21/2025	1	2,433,473	222.76	84,278			2,319		40,045			(20,880)		2,918		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/23/2025	1	2,350,273	222.76	81,319			2,454		39,095			(20,080)		2,950		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/22/2025	1	3,044,752	222.76	105,044			3,030		50,372			(25,974)		3,738		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/25/2023	07/24/2025	1	3,942,318	223.22	136,044			4,293		59,534			(33,693)		5,055		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/25/2025	1	3,579,139	223.3	122,470			4,035		53,327			(30,337)		4,684		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2023	07/25/2025	1	3,660,181	223.9	124,668			4,111		46,385			(30,914)		4,790		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/27/2023	07/25/2025	1	2,556,219	221.97	88,860			2,942		51,824			(22,067)		3,345		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/29/2025	1	1,942,395	223.35	66,837			2,571		28,647			(16,530)		2,738		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/30/2025	1	1,247,245	223.35	43,030			1,712		18,533			(10,625)		1,788		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/28/2025	1	2,033,820	223.35	70,126			2,605		29,771			(17,371)		2,817		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/03/2023	07/31/2025	1	5,381,395	223.29	183,808			7,566		82,701			(45,522)		7,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/01/2025	1	4,206,743	222.33	143,090			6,087		80,689			(35,441)		6,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/03/2023	08/01/2025	1	2,806,532	221.37	96,715			4,119		64,957			(23,981)		4,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/01/2025	1	1,984,683	220.89	68,275			2,920		50,025			(16,955)		2,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/06/2025	1	610,994	220.86	21,140			1,044		15,459			(5,220)		973		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/04/2025	1	1,943,568	220.86	67,333			3,150		48,953			(16,689)		3,009		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2025	1	2,732,404	220.86	94,541			4,545		68,993			(23,377)		4,291		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161QSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/07/2025	1	4,105,838	221.12	140,996			7,158		100,452			(34,922)		6,624		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/08/2025	1	3,003,640	220.42	103,926			5,417		82,656			(25,733)		4,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/08/2025	1	5,102,565	220.47	175,226			9,149		139,311			(43,455)		8,340		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/10/2023	08/08/2025	1	2,087,913	220.18	71,417			3,744		59,638			(17,737)		3,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/11/2025	1	2,827,742	219.57	96,684			5,454		87,915			(23,955)		4,796		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/12/2025	1	3,181,155	219.57	110,944			6,782		99,047			(29,049)		5,459		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/13/2025	1	1,038,338	219.57	35,823			2,113		32,372			(8,846)		1,803		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2025	1	4,406,246	218.96	149,317			9,016		150,501			(36,986)		7,736		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2023	08/15/2025	1	4,192,456	217.82	142,834			8,823		165,145			(35,384)		7,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/15/2025	1	4,263,719	217.21	146,439			9,054		180,053			(36,312)		7,568		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/15/2025	1	2,379,392	216.84	81,843			5,080		104,615			(20,323)		4,223		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/18/2025	1	1,949,248	216.82	67,262			4,444		85,490			(16,679)		3,571		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/20/2025	1	935,102	216.82	32,261			2,213		41,049			(7,966)		1,748		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2025	1	3,350,200	216.82	115,582			7,780		146,994			(28,580)		6,200		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2023	08/21/2025	1	4,942,764	216.66	171,040			11,976		221,859			(42,387)		9,328		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2023	08/22/2025	1	1,027,187	216.4	35,708			2,548		47,382			(8,843)		1,957		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	1	1,977,755	217.59	67,902			4,851		80,254			(16,837)		3,768		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	1	819,048	217.06	28,175			2,021		35,247			(6,995)		1,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/27/2025	1	1,216,019	217.2	41,831			3,271		51,370			(10,329)		2,424		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2023	08/25/2025	1	2,140,162	217.2	73,797			5,584		90,303			(18,279)		4,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/26/2025	1	1,194,713	217.2	41,098			3,161		50,439			(10,162)		2,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/28/2025	1	4,174,301	217.71	145,011			11,540		168,090			(35,915)		8,391		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/29/2023	08/29/2025	1	1,951,523	218.76	65,972			5,351		69,460			(16,370)		3,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/29/2025	1	4,709,238	218.68	161,623			13,106		169,276			(40,079)		9,547		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	1	2,031,281	217.97	70,055			5,715		79,461			(17,415)		4,118		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/02/2025	1	667,069	218.31	23,014			1,994		24,881			(5,691)		1,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/04/2025	1	1,114,978	218.31	37,917			3,382		41,921			(9,359)		2,371		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2023	08/29/2025	1	2,801,956	218.31	95,081			7,761		105,327			(23,661)		5,680		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/03/2025	1	2,725,542	218.31	94,304			8,290		101,778			(23,286)		5,751		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2023	09/05/2025	1	5,609,727	217.17	192,379			17,419		239,919			(47,640)		12,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/05/2025	1	1,999,932	216.65	68,798			6,237		90,322			(17,058)		4,284		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/05/2025	1	2,395,419	216.54	82,438			7,508		109,405			(20,476)		5,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/09/2025	1	2,515,783	216.58	86,794			8,346		114,013			(21,461)		5,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/08/2025	1	2,011,880	216.58	69,591			6,607		91,121			(17,244)		4,405		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/10/2025	1	677,343	216.58	23,368			2,276		30,713			(5,770)		1,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/11/2025	1	3,681,951	217.1	126,321			12,479		159,093			(31,284)		8,233		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/12/2025	1	2,537,842	216.82	86,484			8,680		112,976			(21,459)		5,714		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	1	3,799,621	216.8	130,888			13,137		169,494			(32,475)		8,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/14/2023	09/12/2025	1	2,179,194	217.11	74,754			7,529		94,128			(18,564)		4,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/15/2025	1	2,050,297	216.88	70,068			7,330		90,326			(17,379)		4,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/17/2025	1	1,315,467	216.88	45,252			4,842		58,034			(11,174)		3,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/16/2025	1	1,571,128	216.88	54,047			5,716		69,270			(13,364)		3,631		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	09/18/2025	1	6,417,366	216.8	217,879			23,644		286,932			(54,014)		15,022		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2023	09/19/2025	1	1,673,124	216.35	57,332			6,381		78,293			(14,396)		3,941		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	1	2,598,687	216.13	89,395			9,824		124,236			(22,165)		6,121		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	1	2,103,951	215.11	72,232			7,972		110,599			(17,940)		4,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/22/2025	1	2,219,911	215.74	75,368			8,626		109,710			(18,717)		5,325		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/24/2025	1	857,287	215.74	29,491			3,439		42,407			(7,282)		2,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/23/2025	1	2,427,782	215.74	83,516			9,636		120,045			(20,651)		5,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	09/25/2025	1	4,664,092	215.41	168,875			22,293		239,002			(46,708)		11,385		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	1	2,475,042	214.63	84,401			10,076		135,973			(20,905)		6,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2023	09/26/2025	1	2,822,252	214.27	97,035			11,637		159,875			(24,125)		6,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/28/2023	09/26/2025	1	1,649,501	214.53	56,548			6,787		91,401			(14,043)		4,050		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/30/2025	1	1,821,553	214.46	62,661			7,833		101,217			(15,494)		4,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/29/2025	1	2,548,434	214.46	87,303			10,809		141,559			(21,624)		6,362		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	10/01/2025	1	753,146	214.46	25,908			3,270		41,860			(6,398)		1,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	10/02/2025	1	4,588,683	213.82	156,567			19,978		270,099			(38,776)		11,643		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161SSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2023	10/03/2025	1	2,347,201	213.14	81,813			10,626		145,867			(20,405)		5,987		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	10/03/2025	1	2,628,201	213.43	90,648			11,741		158,318			(22,529)		6,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	1	1,236,029	213.59	42,548			5,525		74,133			(10,565)		3,153		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/08/2025	1	914,196	213.83	31,448			4,277		53,627			(7,766)		2,393		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/07/2025	1	3,267,093	213.83	112,388			15,150		191,600			(27,790)		8,508		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/06/2025	1	2,493,014	213.83	86,305			11,531		146,165			(21,385)		6,459		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/09/2025	1	3,971,662	214.46	136,727			18,759		222,489			(33,861)		10,446		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/10/2025	1	3,636,424	214.55	125,353			17,376		202,245			(31,048)		9,612		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/10/2025	1	1,667,210	214.65	57,170			7,934		91,943			(14,177)		4,407		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/12/2023	10/10/2025	1	1,624,758	214.12	55,943			7,797		93,656			(13,899)		4,295		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/14/2025	1	1,166,695	214.48	40,134			5,789		64,936			(9,924)		3,144		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2023	10/13/2025	1	1,613,595	214.48	55,454			7,934		89,785			(13,734)		4,327		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/15/2025	1	1,172,672	214.48	40,340			5,866		65,289			(9,961)		3,175		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/16/2025	1	3,350,682	214.3	114,696			16,837		190,176			(28,404)		9,113		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/17/2025	1	2,265,875	213.75	77,720			11,514		134,537			(19,244)		6,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2023	10/17/2025	1	3,323,440	213.69	114,139			16,938		198,277			(28,303)		9,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/17/2025	1	1,638,583	213.95	56,413			8,405		95,740			(14,009)		4,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/21/2025	1	1,854,219	214.38	63,785			9,813		104,272			(15,772)		5,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/20/2025	1	1,679,884	214.38	57,799			8,825		94,434			(14,314)		4,653		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161T$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/22/2025	1	560,621	214.38	19,285			2,989		31,539			(4,762)		1,567		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2025	1	3,593,491	214.47	123,616			19,331		201,490			(30,608)		10,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	1	1,524,955	214.24	52,360			8,261		87,178			(12,967)		4,298		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	1	3,167,994	214.04	109,049			17,235		184,074			(27,043)		8,930		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/24/2025	1	1,672,622	214.44	57,575			9,133		94,059			(14,296)		4,715		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/27/2025	1	1,078,909	214.66	37,035			6,012		59,369			(9,175)		3,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/28/2025	1	2,315,396	214.66	79,650			13,020		127,473			(19,695)		6,638		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/29/2025	1	868,961	214.66	29,981			4,937		47,850			(7,408)		2,502		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2023	10/30/2025	1	4,752,714	214.46	163,301			27,116		269,958			(40,451)		13,739		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	1	2,569,040	214.22	89,072			14,914		147,345			(22,063)		7,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	1	1,591,051	214.74	54,718			9,180		87,424			(13,572)		4,618		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	1	1,044,232	214.72	33,466	3,668		7,225		57,474			(10,384)		3,031		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/05/2025	1	1,562,681	215.53	53,523			9,330		80,041			(13,232)		4,627		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/03/2025	1	2,379,097	215.53	81,595			14,038		121,751			(20,225)		6,989		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/04/2025	1	1,064,353	215.53	36,827			6,374		54,491			(9,106)		3,139		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/06/2025	1	4,351,905	214.8	150,128			26,367		238,338			(37,183)		12,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/07/2025	1	4,238,060	214.87	145,356			25,759		231,320			(36,038)		12,646		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/07/2025	1	1,786,886	214.61	60,681			10,772		99,657			(15,057)		5,332		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/07/2025	1	1,735,366	214.25	59,322			10,558		99,663			(14,733)		5,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161T$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/10/2025	1	2,782,070	213.78	95,933			17,423		165,360			(23,772)		8,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/12/2025	1	1,354,961	213.78	47,675			8,768		80,447			(11,785)		4,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/11/2025	1	2,330,051	213.78	80,387			14,686		138,292			(19,877)		7,059		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/13/2025	1	4,278,293	213.98	147,592			27,333		251,004			(36,546)		13,058		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/14/2025	1	1,491,639	215.38	51,201			9,554		78,011			(12,681)		4,569		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/14/2025	1	2,474,919	214.75	86,003			16,077		136,482			(21,329)		7,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2023	11/14/2025	1	1,646,081	215.46	56,835			10,688		85,499			(14,158)		5,042		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/19/2025	1	626,811	215.12	21,688			4,195		33,444			(5,355)		1,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/18/2025	1	975,633	215.12	33,757			6,492		52,039			(8,347)		3,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/17/2025	1	2,202,410	215.12	76,174			14,565		117,423			(18,865)		6,820		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2023	11/20/2025	1	2,574,783	215.03	89,277			17,397		139,002			(22,109)		8,058		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	11/21/2025	1	2,368,794	215.5	85,130			18,129		122,966			(22,848)		7,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2025	1	2,250,121	215.18	77,616			15,310		120,017			(19,246)		7,067		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/26/2025	1	723,785	215.13	25,766			5,235		38,916			(6,372)		2,312		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/24/2025	1	1,001,757	215.13	34,561			6,941		53,491			(8,557)		3,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/25/2025	1	414,438	215.13	14,340			2,895		22,184			(3,546)		1,320		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/26/2025	1	4,699,255	215.74	164,759			33,517		239,957			(40,870)		15,012		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/28/2025	1	1,026,398	216.95	35,513			7,307		46,980			(8,793)		3,301		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2023	11/28/2025	1	2,907,229	217.36	99,479			20,535		128,062			(24,700)		9,350		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161US3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/28/2025	1	1,856,415	216.83	65,268			13,509		85,916			(16,213)		5,970		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/02/2025	1	2,136,198	218.41	74,340			15,726		84,728			(18,382)		6,960		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/03/2025	1	754,924	218.41	25,444			5,412		29,972			(6,290)		2,468		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2023	12/01/2025	1	2,334,445	218.41	77,369			16,419		92,479			(19,337)		7,582		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2023	12/04/2025	1	5,211,638	216.73	180,909			38,729		244,150			(44,806)		17,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	1	1,869,493	216.61	64,915			13,987		88,595			(16,079)		6,150		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	1	4,731,593	216.63	163,398			35,278		223,827			(40,551)		15,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	1	1,618,003	216.91	56,557			12,254		74,623			(14,053)		5,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/09/2025	1	1,931,454	215.54	67,021			14,822		100,224			(16,572)		6,434		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/10/2025	1	1,388,251	215.54	48,186			10,711		72,067			(11,905)		4,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2025	12/08/2025	1	3,562,290	215.54	118,501	10,131		31,877		184,714			(34,276)		11,829		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/11/2025	1	6,622,923	215.49	230,865			51,629		346,692			(57,170)		22,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2025	1	3,096,902	215.61	110,721			24,931		160,546			(27,431)		10,411		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2025	1	2,965,553	218.52	102,905			23,182		117,865			(25,515)		9,969		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/12/2025	1	2,057,620	219.04	70,044			15,887		77,606			(17,470)		6,917		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/15/2025	1	2,570,112	218.08	89,750			20,622		106,326			(22,233)		8,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/16/2025	1	1,419,911	218.08	49,555			11,436		58,802			(12,253)		4,831		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/17/2025	1	1,106,065	218.08	39,030			9,058		45,849			(9,651)		3,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2023	12/18/2025	1	4,613,239	218.3	161,167			37,585		188,202			(39,908)		15,788		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161USM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/19/2025	1	1,988,711	218.91	69,406			16,280		76,482			(17,185)		6,826		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2024	12/19/2025	1	2,432,233	217.93	85,142			20,046		102,919			(21,153)		8,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/19/2025	1	1,348,788	218.95	47,564			11,240		51,664			(11,821)		4,629		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/23/2025	1	981,089	219.19	33,763			8,153		36,668			(8,378)		3,406		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/22/2025	1	2,108,568	219.19	74,004			17,738		78,547			(18,329)		7,300		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/26/2023	12/26/2025	1	1,364,552	219.75	48,597			11,897		48,398			(12,049)		4,778		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/26/2025	1	8,199,091	220.41	286,321			70,032		271,139			(71,015)		28,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR161UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	1	1,898,895	220.31	65,963			16,229		63,476			(16,404)		6,649		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/31/2025	1	903,851	220.34	30,071			7,587		30,339			(7,458)		3,209		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/29/2025	1	1,420,964	220.34	49,278			12,292		47,196			(12,225)		5,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/30/2025	1	1,168,765	220.34	40,433			10,132		38,979			(10,009)		4,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/02/2024	01/02/2026	1	4,608,146	220.06	157,463			40,060		159,166			(39,064)		16,448		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/05/2024	01/02/2026	1	3,698,067	219.52	128,691			32,718		135,057			(31,920)		13,199		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/11/2024	01/02/2026	1	2,436,825	219	84,623			21,627		93,753			(21,055)		8,698		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/05/2024	01/05/2026	1	689,427	218.71	23,947			6,199		27,197			(5,942)		2,481		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/05/2024	01/07/2026	1	322,643	218.71	11,260			2,935		12,754			(2,780)		1,167		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/05/2024	01/06/2026	1	1,680,259	218.71	58,641			15,224		66,349			(14,500)		6,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2024	01/08/2026	1	3,409,475	219.23	118,634			31,093		128,796			(29,381)		12,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/09/2026	1	2,364,602	218.57	82,722			21,793		95,369			(20,486)		8,597		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161VS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/11/2024	01/09/2026	1	3,246,567	218.46	114,012			30,115		132,319			(28,281)		11,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/09/2026	1	1,492,644	218.6	53,073			14,080		60,029			(13,183)		5,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/15/2026	1	399,753	219.61	14,031			3,811		14,665			(3,460)		1,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/12/2026	1	2,435,828	219.61	83,186			22,352		88,414			(20,615)		8,925		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/14/2026	1	1,325,850	219.61	46,537			12,593		48,243			(11,491)		4,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/13/2026	1	1,076,903	219.61	37,799			10,191		39,131			(9,347)		3,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2024	01/16/2026	1	7,285,854	217.31	253,209			69,135		332,058			(62,707)		26,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2024	01/16/2026	1	3,477,224	215.79	122,461			33,516		180,307			(30,378)		12,870		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2024	01/16/2026	1	2,312,132	216.2	81,185			22,291		115,903			(20,164)		8,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2024	01/21/2026	1	1,442,126	216.65	50,180			14,107		69,312			(12,452)		5,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2024	01/16/2026	1	1,532,707	216.65	53,339			14,833		73,972			(13,420)		5,673		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2024	01/20/2026	1	375,593	216.65	13,616			3,827		18,037			(3,400)		1,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2024	01/22/2026	1	4,595,072	216.45	160,839			45,286		225,599			(39,861)		17,260		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2024	01/23/2026	1	2,063,779	216.72	71,796			20,290		99,102			(17,779)		7,771		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2024	01/23/2026	1	1,553,914	216	54,859			15,537		79,247			(13,609)		5,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/26/2024	01/23/2026	1	1,824,912	216.95	63,579			18,068		85,922			(15,789)		6,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/26/2024	01/26/2026	1	2,520,162	216.79	88,179			25,352		119,939			(21,839)		9,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/26/2024	01/28/2026	1	1,161,762	216.79	40,546			11,735		55,365			(10,012)		4,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/26/2024	01/27/2026	1	944,629	216.79	32,968			9,510		44,989			(8,152)		3,591		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161VSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2024	01/29/2026	1	2,179,864	217.52	76,202			22,164		97,943			(18,872)		8,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	1	1,416,653	217.72	50,001			14,625		62,610			(12,389)		5,424		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	1	1,996,921	217.59	70,665			20,685		89,278			(17,524)		7,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	01/30/2026	1	1,139,436	219.33	38,110			11,201		43,385			(9,466)		4,362		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2026	1	1,168,799	217.53	40,791			12,159		52,421			(10,086)		4,516		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	1	2,573,222	217.53	88,602			26,330		115,309			(21,951)		9,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2026	1	505,290	217.53	17,635			5,273		22,684			(4,355)		1,957		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2024	02/05/2026	1	5,126,730	216.22	178,681			53,751		258,346			(44,295)		19,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	1	1,352,455	217.13	47,176			14,241		63,199			(11,685)		5,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2024	02/06/2026	1	2,017,603	217.12	69,553			21,040		94,362			(17,257)		7,850		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	1	2,172,938	216.69	75,440			22,899		105,393			(18,736)		8,454		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/09/2026	1	2,066,659	216.56	71,407			21,907		101,041			(17,687)		8,095		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2026	1	1,212,983	216.56	42,212			12,988		59,353			(10,438)		4,762		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2024	02/11/2026	1	515,084	216.56	17,978			5,561		25,216			(4,449)		2,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2026	1	4,770,542	216.81	159,930			49,630		230,107			(39,634)		18,811		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	1	2,363,947	215.06	82,029			25,543		131,221			(20,311)		9,342		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	1	2,767,870	215.63	97,394			30,419		146,983			(24,159)		10,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	1	1,838,402	216.42	63,709			19,980		91,634			(15,824)		7,265		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/20/2024	02/18/2026	1	858,733	216.25	29,873			9,521		43,237			(7,381)		3,431		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161I/$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2024	02/13/2026	1	1,386,332	216.25	48,036			15,083		70,064			(11,948)		5,478		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2024	02/19/2026	1	3,384,154	216.25	117,844			37,673		171,134			(29,086)		13,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2024	02/17/2026	1	620,911	216.25	21,546			6,846		31,240			(5,328)		2,475		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2024	02/20/2026	1	2,583,167	216.59	89,927			28,881		127,132			(22,276)		10,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2024	02/20/2026	1	1,385,108	216.73	48,392			15,571		67,387			(12,003)		5,557		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2024	02/20/2026	1	1,508,531	217.18	52,645			16,998		70,681			(13,076)		6,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/23/2024	02/25/2026	1	331,984	217.69	11,520			3,777		14,885			(2,845)		1,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2024	02/23/2026	1	1,276,937	217.69	44,089			14,375		57,112			(10,921)		5,156		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/23/2024	02/24/2026	1	1,177,131	217.69	40,846			13,354		52,719			(10,100)		4,763		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2024	02/26/2026	1	3,717,351	217.02	128,775			42,403		177,167			(31,890)		15,103		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2024	02/27/2026	1	3,890,009	217.03	134,605			44,500		185,374			(33,330)		15,837		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2024	02/27/2026	1	2,217,283	217.08	76,735			25,406		105,223			(19,027)		9,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2024	02/27/2026	1	811,314	217.16	31,234			10,423		38,245			(7,793)		3,303		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2024	02/27/2026	1	1,588,053	218.27	55,095			18,344		68,052			(13,707)		6,465		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2024	03/03/2026	1	780,013	218.27	27,066			9,109		33,353			(6,693)		3,202		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2024	03/02/2026	1	2,768,737	218.27	96,075			32,245		118,268			(23,789)		11,342		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2024	03/04/2026	1	1,758,260	218.58	62,227			21,047		73,208			(15,443)		7,232		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2024	03/05/2026	1	2,695,700	218.66	93,968			31,885		112,008			(23,301)		11,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2024	03/06/2026	1	1,726,843	219.74	60,209			20,521		65,051			(14,931)		7,131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161I/SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2024	03/06/2026	1	1,380,312	220.37	48,068			16,447		48,973			(11,938)		5,700		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2024	03/09/2026	1	2,717,263	220.63	94,561			32,648		93,761			(23,414)		11,289		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2024	03/10/2026	1	523,651	220.63	18,223			6,308		18,092			(4,506)		2,180		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2024	03/06/2026	1	1,399,511	220.63	48,601			16,651		48,418			(12,090)		5,780		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2024	03/11/2026	1	1,266,540	220.78	43,770			15,217		43,179			(10,857)		5,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2024	03/12/2026	1	4,910,051	220.57	170,300			59,437		171,772			(42,237)		20,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2024	03/13/2026	1	2,247,029	220.5	76,574			26,849		79,247			(18,998)		9,409		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2024	03/13/2026	1	2,747,502	219.39	94,836			33,360		111,191			(23,549)		11,505		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2024	03/17/2026	1	921,754	219.01	31,893			11,346		37,258			(7,886)		3,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2024	03/13/2026	1	2,620,329	219.01	90,530			31,959		106,122			(22,569)		10,972		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X/S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2024	03/16/2026	1	3,795,438	219.01	131,313			46,605		153,252			(32,523)		15,986		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X/S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2024	03/18/2026	1	1,160,158	219.03	40,472			14,461		46,848			(10,039)		4,905		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X/S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/16/2024	03/19/2026	1	2,910,346	219.43	102,069			36,701		113,940			(25,382)		12,329		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X/S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/20/2026	1	1,537,875	220.44	53,211			19,154		54,894			(13,194)		6,527		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X/S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/20/2026	1	1,722,483	220.44	59,598			21,537		61,484			(14,797)		7,311		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X/S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/20/2026	1	1,415,330	220.01	48,721			17,636		52,603			(12,124)		6,007		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X/S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/23/2026	1	2,669,887	220.01	92,645			33,770		98,969			(22,939)		11,396		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X/S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/24/2026	1	1,327,372	220.01	46,060			16,830		49,274			(11,389)		5,676		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X/S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2024	03/25/2026	1	1,030,591	219.68	36,176			13,281		39,473			(8,977)		4,415		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161XS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2024	03/26/2026	1	4,479,946	219.79	156,062			57,456		170,722			(38,698)		19,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/27/2024	03/27/2026	1	1,440,945	221.14	50,180			18,549		48,422			(12,443)		6,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/01/2024	03/27/2026	1	3,115,095	221.79	107,592			39,924		98,207			(26,719)		13,396		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2024	03/30/2026	1	2,738,158	221.79	94,918			35,466		86,137			(23,473)		11,840		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2024	03/31/2026	1	901,108	221.79	31,268			11,710		28,395			(7,721)		3,904		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2024	06/05/2026	1	890,250	222.03	30,375			14,207		29,790			(7,546)		4,296		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/12/2026	1	3,679,652	221.18	128,075			61,246		133,739			(31,870)		17,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/30/2026	1	824,217	220.74	28,600			14,300		31,470			(7,072)		4,121		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2026	1	1,154,629	218.68	39,212			15,520		49,084			(9,727)		5,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2024	04/10/2026	1	2,176,077	220.07	73,837			28,829		81,897			(18,337)		9,597		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/09/2024	04/09/2026	1	3,685,452	222.27	126,835			49,133		112,328			(31,449)		16,226		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/01/2024	04/01/2026	1	1,135,507	221.13	39,482			14,872		38,458			(9,797)		4,928		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/19/2024	04/20/2026	1	2,900,890	218.9	99,791			40,218		121,442			(24,709)		13,018		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/08/2024	04/08/2026	1	736,782	221.47	25,174			9,729		24,146			(6,249)		3,238		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/06/2026	1	3,060,690	221.35	105,900			40,641		101,235			(26,221)		13,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/02/2026	1	2,482,563	220.78	85,884			32,625		87,057			(21,355)		10,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2024	04/24/2026	1	1,224,872	219.23	42,099			17,250		50,257			(10,455)		5,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/10/2026	1	1,617,922	218.98	55,574			21,725		67,049			(13,821)		7,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/24/2024	04/24/2026	1	854,032	219.27	29,370			11,985		34,922			(7,283)		3,858		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161XSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2026	1	1,469,555	218.78	50,622			20,515		62,287			(12,552)		6,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	1	1,572,207	219.63	54,211			22,733		62,736			(13,461)		7,186		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2026	1	3,911,759	218.28	134,720			56,075		174,565			(33,405)		17,850		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	05/08/2026	1	2,790,784	221.98	95,845			41,178		90,859			(23,841)		12,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2024	05/13/2026	1	1,531,732	221.79	53,733			23,433		50,805			(13,382)		7,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/17/2024	05/15/2026	1	3,058,212	224.24	105,062			46,149		80,697			(26,127)		14,295		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/28/2024	05/28/2026	1	470,374	220.65	15,209			6,921		17,623			(3,774)		2,243		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2024	06/01/2026	1	1,301,545	220.23	44,903			20,691		50,487			(11,118)		6,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2024	04/29/2026	1	1,897,294	220.02	64,037			26,643		72,703			(15,911)		8,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2024	05/15/2026	1	4,259,612	223.46	147,403			64,398		121,484			(36,550)		19,911		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2024	05/08/2026	1	2,032,410	220.62	70,659			30,202		74,881			(17,523)		9,395		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2024	05/21/2026	1	3,295,622	223.7	112,760			50,196		92,770			(27,963)		15,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/11/2024	06/10/2026	1	902,226	220.26	31,284			14,795		35,220			(7,763)		4,386		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2024	06/11/2026	1	3,507,002	220.39	121,105			57,401		136,086			(30,030)		17,073		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2026	1	1,300,338	223.89	44,579			19,793		35,630			(11,061)		6,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2024	05/29/2026	1	2,424,586	219.28	83,698			38,187		102,026			(20,756)		11,579		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2024	06/02/2026	1	495,158	220.23	17,083			7,884		19,227			(4,224)		2,379		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/05/2026	1	1,670,534	220.03	57,495			26,922		66,448			(14,297)		8,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2026	1	1,296,108	218.9	44,434			17,799		54,376			(11,050)		5,786		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2024	06/03/2026	1	795,371	220.96	29,913			14,206		29,061			(7,596)		3,827		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2024	06/18/2026	1	2,043,327	222.25	69,996			34,044		68,199			(17,409)		10,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/22/2024	05/22/2026	1	1,598,938	222.82	54,171			24,201		49,067			(13,434)		7,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/27/2026	1	779,406	221.2	26,889			12,189		27,683			(6,640)		3,711		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2024	06/12/2026	1	2,498,504	220.94	86,430			41,086		92,696			(21,431)		12,181		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2024	06/26/2026	1	1,513,987	220.62	52,500			25,971		58,403			(13,019)		7,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/17/2024	06/17/2026	1	1,251,948	221.26	43,841			21,175		45,475			(10,874)		6,147		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/22/2024	05/01/2026	1	2,883,674	218.8	102,106			43,128		123,439			(25,600)		13,180		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/18/2024	06/18/2026	1	6,246,632	221.95	216,256			104,721		214,071			(53,624)		30,715		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2024	06/23/2026	1	669,567	221.7	23,234			11,394		23,391			(5,745)		3,316		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2024	06/25/2026	1	5,394,375	221.49	185,305			91,395		193,170			(45,953)		26,786		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/26/2026	1	1,643,161	221.02	56,725			28,171		61,309			(14,086)		8,171		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/12/2026	1	2,183,618	220.85	75,984			36,277		81,636			(18,873)		10,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/15/2026	1	2,559,739	221.18	88,823			42,640		92,843			(21,993)		12,533		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/02/2024	04/02/2026	1	3,958,595	221.32	137,001			51,770		131,845			(33,978)		17,212		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/03/2024	04/02/2026	1	1,666,818	221.39	57,414			21,727		55,141			(14,257)		7,247		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/02/2026	1	1,386,346	221.35	47,855			18,205		46,040			(11,920)		6,028		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2024	04/23/2026	1	3,450,678	219.2	118,720			48,277		141,819			(29,439)		15,563		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2024	05/08/2026	1	2,029,776	221.56	70,787			30,383		68,704			(17,587)		9,383		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Z$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2024	05/29/2026	1	2,065,051	220.23	71,874			32,971		80,283			(17,889)		9,862		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	05/04/2026	1	3,902,525	220.22	134,637			56,855		147,604			(33,337)		17,924		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2024	06/05/2026	1	2,096,712	221.67	72,751			33,895		72,444			(18,041)		10,118		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2024	05/22/2026	1	1,373,481	220.97	47,533			21,350		49,882			(11,809)		6,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2024	04/10/2026	1	2,706,574	219.74	93,185			36,231		104,931			(23,106)		11,937		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/17/2024	04/16/2026	1	3,732,204	218.12	128,403			50,975		167,043			(31,838)		16,634		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/17/2024	04/17/2026	1	1,623,799	218.23	55,942			22,304		72,071			(13,875)		7,249		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/14/2026	1	978,733	218.98	33,766			13,312		40,513			(8,349)		4,347		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/18/2024	04/17/2026	1	1,930,167	218.36	66,398			26,559		84,748			(16,486)		8,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/06/2024	05/06/2026	1	1,420,186	220.67	49,128			20,872		51,769			(12,192)		6,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2024	05/11/2026	1	4,297,560	221.98	148,266			64,038		139,654			(36,712)		19,962		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/27/2026	1	4,060,052	219.42	139,666			57,634		163,535			(34,582)		18,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2024	05/12/2026	1	633,542	221.98	21,857			9,457		20,617			(5,405)		2,947		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/28/2026	1	1,676,945	219.42	57,687			23,851		67,614			(14,264)		7,627		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/14/2024	05/14/2026	1	3,609,181	222.27	125,793			54,795		115,145			(31,197)		16,844		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	05/01/2026	1	1,419,286	220.22	48,967			20,564		53,794			(12,180)		6,487		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/17/2024	05/18/2026	1	2,780,018	224.24	95,911			42,348		73,213			(23,748)		13,056		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/22/2026	1	2,582,291	221.2	88,831			39,931		91,897			(22,086)		12,202		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/24/2024	06/24/2026	1	241,498	222.13	8,221			4,045		8,139			(2,039)		1,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Z$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/16/2026	1	603,522	221.18	20,942			10,068		21,916			(5,178)		2,959		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/26/2026	1	2,763,800	220.74	94,898			47,198		105,560			(23,610)		13,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/30/2024	04/24/2026	1	1,050,718	219.42	35,828			14,700		42,414			(8,911)		4,747		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/29/2026	1	3,254,756	220.74	112,615			56,230		124,092			(27,884)		16,251		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2024	05/07/2026	1	4,808,520	220.75	165,832			70,619		176,841			(41,120)		22,193		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	05/05/2026	1	979,875	220.22	33,806			14,302		37,126			(8,359)		4,508		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/30/2024	05/29/2026	1	1,369,144	219.8	47,174			21,604		55,190			(11,714)		6,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/05/2024	06/04/2026	1	6,772,242	220.75	234,535			108,894		253,177			(58,153)		32,633		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2024	06/09/2026	1	634,721	220.03	21,898			10,317		25,226			(5,415)		3,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2024	06/08/2026	1	2,815,283	220.03	97,127			45,691		111,775			(24,049)		13,646		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2024	05/15/2026	1	2,327,233	223.57	80,290			35,217		65,659			(19,935)		10,878		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/17/2024	05/19/2026	1	769,568	224.24	26,550			11,743		20,309			(6,565)		3,620		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/19/2024	04/21/2026	1	1,037,314	218.9	35,684			14,411		43,468			(8,823)		4,663		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2024	06/18/2026	1	1,543,637	221.7	53,574			26,091		54,066			(13,351)		7,590		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/13/2026	1	2,940,311	218.98	101,441			39,907		124,085			(25,117)		13,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/07/2026	1	741,886	221.35	25,669			9,873		24,569			(6,347)		3,255		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/26/2026	1	776,417	221.2	26,786			12,122		27,527			(6,623)		3,691		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2024	06/22/2026	1	1,774,303	221.7	61,568			30,149		61,923			(15,245)		8,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/15/2024	07/15/2026	1	1,059,265	224.27	38,347			19,986		30,211			(9,518)		5,404		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/25/2024	07/24/2026	1	1,397,713	222.45	49,938			26,739		47,595			(12,405)		7,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/10/2024	07/09/2026	1	3,634,939	222.03	126,215			64,669		126,076			(31,295)		18,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/21/2026	1	1,562,200	227.99	54,934			31,569		33,541			(13,664)		8,349		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/23/2024	07/23/2026	1	3,664,198	223.62	127,266			67,658		112,544			(31,557)		18,889		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	1	1,298,372	225.72	44,690			24,387		33,335			(11,118)		6,762		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2024	08/06/2026	1	2,631,280	223.5	92,585			51,002		83,125			(22,958)		13,807		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2024	08/21/2026	1	1,555,444	226.91	55,161			31,658		36,997			(13,699)		8,313		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/13/2024	08/13/2026	1	4,882,558	225.79	171,846			96,313		126,994			(42,610)		25,842		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/13/2024	08/12/2026	1	588,118	225.25	13,942	4,599		11,078		15,968			(4,792)		3,109		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2026	1	1,233,461	221.57	42,872			21,675		44,294			(10,647)		6,184		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/10/2026	1	1,234,465	224.25	42,824			22,116		35,204			(10,644)		6,256		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/30/2026	1	2,471,982	224.16	86,474			46,803		73,057			(21,442)		12,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2024	08/21/2026	1	1,062,841	227.78	36,624			20,960		23,285			(9,085)		5,680		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	09/01/2026	1	891,244	227.88	31,461			18,478		19,610			(7,779)		4,826		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	09/02/2026	1	733,616	227.88	25,888			15,224		16,174			(6,398)		3,977		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/17/2026	1	5,479,631	229.36	194,137			118,141		108,354			(48,138)		30,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/03/2026	1	609,227	227.45	21,754			12,832		14,115			(5,398)		3,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/16/2024	09/16/2026	1	1,227,824	229.77	43,097			26,181		23,168			(10,692)		6,763		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/28/2026	1	2,772,228	231.99	98,414			61,458		42,990			(24,368)		15,476		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/25/2026	1	3,081,629	231.99	108,431			67,555		47,808			(26,971)		17,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/25/2026	1	3,092,341	231.9	109,497			68,118		48,414			(27,188)		17,206		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2026	1	2,644,937	222.59	90,809			45,982		86,985			(22,627)		13,261		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/06/2026	1	3,050,392	222.59	105,849			53,871		99,925			(26,209)		15,377		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/01/2024	07/01/2026	1	546,867	220.1	19,067			9,567		22,150			(4,729)		2,738		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/13/2026	1	3,272,570	224.68	113,885			59,058		89,519			(28,199)		16,652		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	1	2,042,925	224.68	71,094			36,725		55,973			(17,676)		10,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/05/2024	08/05/2026	1	535,528	223.61	18,791			10,330		16,665			(4,662)		2,807		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/31/2026	1	2,101,915	227.88	74,198			43,537		46,144			(18,372)		11,367		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/29/2026	1	1,109,187	223.74	39,616			21,417		33,821			(9,834)		5,762		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2024	08/07/2026	1	1,372,841	223.42	48,784			26,956		43,738			(12,098)		7,213		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/28/2026	1	512,831	223.71	17,898			9,637		15,652			(4,426)		2,661		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/24/2026	1	2,708,919	223.71	94,264			50,525		82,688			(23,447)		13,983		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/12/2024	08/07/2026	1	1,359,519	224.84	47,965			26,640		38,215			(11,934)		7,143		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/27/2026	1	2,020,509	223.71	70,516			37,925		61,576			(17,460)		10,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/27/2026	1	2,202,243	227.99	77,739			45,063		47,768			(19,275)		11,854		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/20/2024	08/19/2026	1	709,404	227.33	24,909			14,168		16,073			(6,177)		3,782		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/17/2026	1	1,444,318	223.49	50,390			26,522		44,545			(12,535)		7,388		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/18/2024	07/17/2026	1	2,001,113	224.79	69,221			36,380		54,832			(17,188)		10,236		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/20/2026	1	1,536,153	223.49	53,458			28,236		47,294			(13,237)		7,888		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2024	09/11/2026	1	819,551	227.76	29,012			17,415		21,492			(7,193)		4,489		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2024	09/23/2026	1	677,264	230.21	24,913			15,381		12,402			(6,183)		3,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2024	09/04/2026	1	4,173,916	226.94	148,339			88,113		101,593			(36,895)		22,678		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/25/2026	1	1,703,781	230.75	60,927			37,762		29,910			(15,109)		9,480		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/02/2024	07/02/2026	1	3,500,080	220.52	121,103			60,968		137,150			(30,027)		17,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/17/2026	1	1,595,286	225.57	55,250			28,926		40,620			(13,701)		8,160		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2024	07/31/2026	1	959,274	225.27	33,563			18,226		25,676			(8,324)		4,996		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/22/2026	1	1,937,685	223.9	67,136			35,689		57,705			(16,689)		9,976		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2024	08/20/2026	1	4,012,520	227.36	141,762			80,828		91,267			(35,156)		21,418		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2024	07/24/2026	1	929,731	222.94	32,448			17,294		30,358			(8,045)		4,799		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/15/2026	1	935,753	229.31	33,219			20,123		18,408			(8,214)		5,149		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/04/2026	1	5,333,198	227.85	188,191			111,205		119,342			(46,668)		28,977		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/28/2026	1	2,190,948	227.86	77,013			45,007		48,214			(19,130)		11,807		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	08/28/2026	1	2,701,127	227.88	94,764			55,458		59,328			(23,582)		14,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/11/2026	1	3,522,804	229.31	125,077			75,507		69,177			(31,112)		19,295		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/01/2024	09/30/2026	1	1,677,601	231.16	59,980			37,579		28,459			(14,876)		9,386		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2024	09/09/2026	1	1,249,050	227.72	44,803			26,812		28,267			(11,126)		6,826		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2024	09/10/2026	1	3,529,538	227.94	125,249			75,014		78,734			(31,056)		19,310		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/26/2026	1	1,285,844	227.88	45,445			26,298		28,002			(11,275)		6,913		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/19/2024	08/14/2026	1	1,743,886	225.88	61,539			34,722		45,071			(15,283)		9,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	08/04/2026	1	1,116,530	225.72	39,414			21,602		28,683			(9,746)		5,844		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	08/03/2026	1	2,260,144	225.72	79,783			43,678		57,944			(19,755)		11,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/21/2026	1	649,416	223.49	22,665			11,986		20,028			(5,604)		3,339		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/14/2026	1	856,538	224.68	29,893			15,521		23,473			(7,392)		4,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/17/2026	1	3,821,644	226.9	134,522			76,235		89,788			(33,308)		20,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	1	5,997,177	229.78	212,387			130,251		114,140			(52,808)		33,109		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	07/31/2026	1	592,389	225.44	20,949			11,421		15,610			(5,205)		3,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/11/2026	1	1,327,712	228.53	47,169			28,441		28,094			(11,718)		7,272		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/24/2026	1	3,558,185	231.39	126,316			78,080		58,467			(31,319)		19,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/29/2026	1	1,365,261	231.99	48,467			30,292		21,253			(11,984)		7,630		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/10/2026	1	2,120,448	224.84	74,640			41,581		59,517			(18,481)		11,182		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2024	08/28/2026	1	1,866,905	227.73	65,931			38,332		41,593			(16,351)		10,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	1	1,518,916	226.9	53,314			30,118		35,709			(13,255)		8,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/18/2026	1	1,347,972	228.55	47,871			29,203		28,843			(11,870)		7,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2024	07/16/2026	1	2,473,555	225.69	86,064			44,925		62,132			(21,340)		12,636		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2024	08/07/2026	1	1,484,715	224.51	52,114			28,896		42,987			(12,939)		7,800		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/14/2026	1	2,400,497	225.72	84,589			47,554		62,952			(20,978)		12,721		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/25/2026	1	1,104,616	227.99	38,993			22,496		23,744			(9,642)		5,932		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/11/2024	07/10/2026	1	2,154,217	222.74	75,630			38,874		70,369			(18,755)		10,918		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/08/2024	07/08/2026	1	189,292	222.05	6,568			3,356		6,519			(1,629)		957		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/21/2026	1	2,672,119	229.78	94,860			58,325		50,742			(23,488)		14,802		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/14/2026	1	2,478,726	229.31	87,995			53,257		48,608			(21,788)		13,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/22/2026	1	1,345,777	229.78	47,775			29,400		25,623			(11,813)		7,463		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/24/2026	1	2,960,019	227.99	104,489			60,221		63,466			(25,872)		15,876		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/11/2026	1	590,148	224.84	20,773			11,585		16,595			(5,137)		3,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	1	2,305,069	229.45	81,644			50,002		45,287			(20,272)		12,726		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/07/2026	1	763,297	222.59	26,486			13,498		25,043			(6,549)		3,853		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/08/2026	1	1,645,225	226.94	58,405			34,819		39,921			(14,442)		8,980		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/18/2026	1	971,917	226.9	34,211			19,408		22,887			(8,459)		5,176		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	1	1,129,591	227.86	39,663			23,527		25,253			(9,849)		6,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2024	11/05/2026	1	3,480,967	228.74	122,442			82,799		79,635			(30,366)		20,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/01/2024	10/01/2026	1	3,281,547	231.86	114,608			72,274		52,356			(28,546)		18,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/26/2026	1	4,571,945	229.22	160,932			106,698		97,674			(39,848)		26,297		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/19/2026	1	3,058,850	231.5	107,672			70,349		52,156			(26,660)		17,466		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2024	10/30/2026	1	4,950,929	227.51	173,361			116,376		124,598			(43,107)		28,594		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2024	10/15/2026	1	2,593,999	230.35	91,618			59,282		49,233			(22,719)		14,749		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/11/2026	1	1,952,425	228.02	66,083	1,364		46,275		47,749			(16,691)		11,414		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2024	10/09/2026	1	2,567,412	229.44	90,840			58,061		52,710			(22,529)		14,505		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2024	12/04/2026	1	1,379,612	228.54	48,379			34,638		33,575			(11,997)		8,249		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2026	1	6,108,060	228.28	209,770	2,293		148,666		148,717			(52,690)		36,030		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/05/2026	1	2,831,235	230.95	99,943			63,375		49,484			(24,746)		15,927		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/21/2026	1	2,326,033	230.43	81,872			53,647		44,112			(20,301)		13,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2024	12/11/2026	1	7,109,542	226	247,919			180,809		214,487			(61,645)		42,795		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2024	12/09/2026	1	2,481,854	228.34	86,938			62,822		61,608			(21,558)		14,911		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2024	10/02/2026	1	2,615,994	232.14	92,352			58,111		40,692			(22,900)		14,668		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2024	11/13/2026	1	7,251,515	225.8	253,515			175,088		214,874			(63,039)		42,479		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2025	12/18/2026	1	5,252,423	222.45	179,117	3,991		136,053		207,798			(44,849)		31,825		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/16/2026	1	3,479,098	225.8	121,768			84,250		102,856			(30,151)		20,441		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	1	1,517,505	231.02	53,321			34,584		27,105			(13,222)		8,637		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	1	3,099,157	230.73	109,211			71,103		56,898			(27,116)		17,640		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/25/2024	11/25/2026	1	1,186,255	228.32	41,564			29,269		29,040			(10,312)		7,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	12/16/2026	1	2,634,336	225.49	91,982			67,352		82,812			(22,809)		15,932		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/20/2026	1	936,742	231.5	33,067			21,621		16,022			(8,176)		5,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/06/2026	1	839,761	230.95	29,644			18,812		15,588			(7,330)		4,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/13/2026	1	1,210,016	230.4	42,714			27,555		22,682			(10,562)		6,865		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/26/2024	12/24/2026	1	3,509,800	222.73	121,562			90,852		136,963			(30,229)		21,385		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/07/2025	12/14/2026	1	3,894,357	226	132,480	2,667		98,775		114,662			(33,460)		23,508		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2026	1	1,682,630	225.91	59,127			40,920		49,420			(14,733)		9,857		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/10/2024	12/10/2026	1	2,718,038	227.97	95,264			68,970		69,933			(23,623)		16,345		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/20/2026	1	897,873	227.11	31,426			21,886		24,101			(7,792)		5,296		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2024	11/18/2026	1	4,313,797	226.78	151,288			104,966		118,162			(37,518)		25,396		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2026	1	4,107,338	226.83	143,346			98,255		111,722			(35,542)		24,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/29/2024	10/28/2026	1	2,591,299	229.22	90,632			60,278		55,674			(22,478)		14,935		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	1	3,214,187	228.94	112,608			79,840		74,728			(27,924)		19,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/16/2026	1	7,044,886	231.5	246,931			160,987		120,183			(61,398)		40,098		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2026	1	3,858,524	227.66	134,733			94,222		98,959			(33,453)		22,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	1	1,313,240	229.13	45,664			30,501		28,692			(11,324)		7,585		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2026	1	2,331,294	226.47	81,311			55,868		65,432			(20,164)		13,657		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/06/2026	1	6,608,249	228.89	231,289			157,711		149,432			(57,504)		38,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2026	1	2,739,707	229.92	96,164			63,534		54,991			(23,876)		15,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/19/2026	1	3,504,710	227.02	122,867			85,426		94,660			(30,473)		20,653		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2024	12/11/2026	1	3,456,148	226.84	120,619			87,850		97,600			(29,950)		20,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2026	1	4,095,501	222.17	142,267			106,483		166,210			(35,433)		24,953		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2024	12/04/2026	1	4,732,337	228.43	165,587			118,999		116,231			(41,114)		28,297		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	8,181,605	222.17	286,356			214,669		331,292			(70,904)		50,033		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/03/2026	1	3,111,626	228.32	109,267			78,052		77,021			(27,094)		18,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	10/07/2026	1	2,559,012	230.28	89,994			57,237		47,962			(22,314)		14,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/14/2026	1	2,186,100	230.34	76,946			49,681		41,290			(19,080)		12,417		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/21/2026	1	3,292,598	222.45	115,241			85,281		129,985			(28,534)		20,006		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2024	12/17/2026	1	2,258,169	225.1	75,223			55,192		73,545			(18,656)		13,670		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2024	12/18/2026	1	2,258,723	221.88	79,055			58,097		92,990			(19,601)		13,686		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2026	1	3,509,126	221.8	122,781			92,405		146,789			(30,451)		21,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/23/2026	1	406,026	229.72	14,252			9,377		8,300			(3,534)		2,328		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2024	10/09/2026	1	3,310,688	229.41	116,469			74,813		68,159			(28,926)		18,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2026	1	2,318,549	228.89	81,381			55,635		52,592			(20,123)		13,541		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/08/2026	1	5,100,741	229.63	179,546			114,436		102,562			(44,518)		28,786		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	1	4,157,655	221.51	145,789			107,595		175,590			(36,201)		25,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2026	1	2,448,848	222.45	85,710			63,458		96,828			(21,193)		14,893		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/25/2026	1	4,095,376	228.41	143,784			101,472		99,498			(35,710)		24,276		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/02/2024	12/02/2026	1	2,524,774	228.66	88,175			62,870		65,035			(21,866)		15,068		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/29/2026	1	2,160,772	222.17	75,627			56,720		87,561			(18,700)		13,226		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	1	4,920,201	229.4	172,207			122,258		109,962			(42,815)		29,222		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/08/2026	1	1,890,301	228.26	66,350			47,848		47,139			(16,406)		11,346		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2026	1	2,525,291	231.22	89,128			56,311		43,034			(22,134)		14,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2024	11/04/2026	1	3,207,359	227.83	112,840			76,110		78,906			(27,980)		18,619		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	1	2,643,491	228.26	92,787			66,878		65,788			(22,975)		15,852		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2024	10/09/2026	1	3,599,425	230.4	126,618			81,435		67,529			(31,492)		20,335		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	1	6,675,924	229.22	234,313			155,024		142,806			(58,259)		38,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	2,648,775	227.51	92,972			62,577		66,737			(22,989)		15,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	1	1,481,881	229.22	52,162			34,608		31,762			(12,898)		8,532		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2026	1	3,180,349	230.46	110,685			72,693		60,585			(27,451)		18,217		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	4,133,841	228.89	144,684			98,848		93,616			(35,825)		24,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/14/2024	11/06/2026	1	1,209,675	227.86	42,117			28,536		29,898			(10,447)		7,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2026	1	1,751,316	227.71	61,320			44,482		46,124			(15,205)		10,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	1	3,347,421	229.24	117,104			79,743		73,408			(29,076)		19,471		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	2,662,762	228.28	93,197			65,379		64,772			(23,076)		15,753		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/23/2026	1	1,088,037	222.17	38,428			28,560		44,094			(9,534)		6,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	1	6,274,872	230.95	220,739			139,641		109,792			(54,885)		35,183		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/06/2025	10/29/2026	1	3,089,795	229.21	102,224	4,993		72,152		66,840			(26,308)		17,827		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2024	10/12/2026	1	3,467,626	230.4	113,941	6,137		78,368		64,870			(29,438)		19,654		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	2,565,652	229.4	89,798			63,859		57,352			(22,234)		15,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	1	3,634,821	228.03	127,582			85,524		87,475			(31,677)		20,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2026	1	5,787,443	221.81	202,561			152,687		242,141			(50,224)		35,489		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	1	2,862,784	225.8	100,197			69,367		84,759			(24,776)		16,837		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2026	1	541,207	228.28	18,942			13,296		13,216			(4,684)		3,205		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	1	8,236,672	228.26	288,145			207,366		205,177			(71,649)		49,250		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	1	2,983,049	229.4	104,705			74,502		66,781			(25,890)		17,786		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	3,422,266	227.51	120,122			80,797		86,058			(29,743)		19,826		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	1	1,258,653	226	44,053			32,192		38,009			(10,893)		7,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	1	2,632,227	223.94	91,644			72,406		96,873			(19,311)		16,533		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	1	649,749	225.37	22,906			18,609		22,107			(4,327)		4,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	01/14/2027	1	2,477,813	220.45	86,844			67,048		117,495			(19,861)		15,387		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2025	02/19/2027	1	7,041,371	227.62	245,756			202,990		204,485			(43,538)		45,102		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2027	1	298,482	223.63	10,309			8,061		11,194			(2,255)		1,865		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	1	4,300,570	224.57	150,520			120,540		152,962			(30,104)		27,199		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	1	1,266,341	222.52	44,275			34,442		51,112			(10,009)		7,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2025	01/22/2027	1	5,454,648	223.61	193,607			153,733		205,106			(40,438)		34,112		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	1	3,650,509	223.61	127,768			100,703		137,095			(27,441)		22,889		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	4,141,232	225.05	144,943			117,069		142,639			(28,315)		26,303		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2025	02/24/2027	1	1,712,416	227.7	60,189			49,865		49,593			(10,378)		11,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	2,728,297	225.05	95,490			77,102		93,886			(18,680)		17,314		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2615$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2025	01/22/2027	1	4,760,118	223.2		166,129		130,107		184,166			(36,173)		29,769		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2025	02/02/2027	1	1,534,032	223.96		53,691		42,850		56,662			(11,002)		9,685		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2025	03/04/2027	1	2,047,399	227.76		72,675		61,010		59,819			(11,732)		13,256		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2025	02/25/2027	1	3,695,866	228.31		129,723		107,632		102,842			(22,208)		23,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	01/05/2027	1	1,728,872	222.03		60,511		45,965		71,181			(14,714)		10,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/07/2025	01/06/2027	1	3,169,315	221.34		110,483		84,085		136,776			(26,478)		19,540		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	12/31/2026	1	2,604,123	221.84		90,183		68,313		108,730			(22,093)		15,969		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/04/2025	02/03/2027	1	3,915,390	224.07		137,942		110,307		143,803			(27,748)		24,742		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2025	03/05/2027	1	1,405,681	228.56		49,391		41,527		38,753			(7,914)		9,108		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2025	03/17/2027	1	2,682,695	229.11		94,198		80,746		71,985			(13,544)		17,552		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/25/2027	1	2,953,249	229.34		103,653		90,484		79,114			(13,523)		19,446		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2025	03/19/2027	1	1,683,888	229.43		59,104		51,034		44,482			(8,270)		11,035		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2025	01/22/2027	1	4,611,426	223.19		160,939		126,531		178,537			(34,881)		28,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/19/2025	02/19/2027	1	1,719,490	226.89		60,010		49,294		52,683			(10,769)		11,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2025	02/26/2027	1	2,254,114	228.34		78,629		65,373		63,842			(13,345)		14,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2025	02/01/2027	1	7,154,363	223.96		250,403		199,771		263,917			(51,382)		45,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	02/26/2027	1	7,910,451	227.78		277,720		232,145		228,637			(46,463)		50,964		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2025	03/12/2027	1	3,934,702	227		138,108		117,916		122,767			(20,650)		25,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/11/2025	02/10/2027	1	2,992,029	225.88		104,455		84,538		97,253			(20,006)		19,020		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2025	02/17/2027	1	2,825,600	226.17		98,896		80,964		90,570			(18,349)		18,068		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/13/2025	02/12/2027	1	3,988,451	226.62		138,905		113,399		124,038			(26,093)		25,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2025	03/12/2027	1	643,231	226.48		22,971		19,545		20,820			(3,448)		4,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	03/18/2027	1	1,861,433	229.26		65,796		56,517		49,703			(9,349)		12,189		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/15/2027	1	2,343,368	227.92		82,487		70,573		68,402			(12,187)		15,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2025	02/05/2027	1	2,176,683	225.38		75,627		61,098		73,174			(14,618)		13,778		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/14/2025	01/13/2027	1	3,353,247	219.64		117,507		90,569		162,792			(27,026)		20,805		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2027	1	4,545,538	221.42		157,326		120,211		196,373			(37,244)		28,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/15/2025	01/15/2027	1	1,809,113	221.6		64,039		49,592		77,713			(14,545)		11,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2025	01/19/2027	1	2,462,542	222.64		86,189		67,220		98,341			(19,310)		15,360		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2025	02/19/2027	1	2,242,742	227.31		78,528		64,787		66,633			(13,989)		14,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	1	1,844,665	219.78		64,379		49,502		88,633			(15,060)		11,424		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2025	02/18/2027	1	1,964,970	226.61		68,631		56,285		61,337			(12,407)		12,576		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2025	02/23/2027	1	2,623,251	227.62		91,814		75,923		76,202			(16,180)		16,859		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/23/2027	1	3,331,802	228.61		117,279		101,492		93,325			(16,182)		21,904		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/21/2025	01/15/2027	1	12,273,445	222.64		428,652		333,797		511,015			(96,540)		76,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/29/2025	01/29/2027	1	1,487,489	223.25		52,325		41,482		57,723			(10,891)		9,359		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	1	2,494,258	221.1		87,050		66,363		109,878			(20,749)		15,392		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/25/2027	1	2,140,893	228.53		75,415		65,479		60,843			(10,011)		14,097		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	12/31/2026	1	2,325,773	222.03		81,013		61,408		95,849			(19,826)		14,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2025	03/11/2027	1	3,487,742	227.03		123,314		104,726		108,468			(18,706)		22,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2025	01/29/2027	1	8,744,967	223.96		307,629		245,389		323,014			(63,081)		55,023		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2025	03/01/2027	1	3,905,027	227.78		137,457		114,957		112,917			(22,941)		25,221		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2025	03/12/2027	1	7,669,029	227.92		269,380		230,316		224,021			(39,952)		49,976		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/07/2025	02/05/2027	1	5,187,899	225.05		181,322		146,266		178,559			(35,598)		32,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/11/2025	02/11/2027	1	2,915,363	225.8		101,746		82,459		95,899			(19,374)		18,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2025	02/12/2027	1	10,429,931	226.17		364,126		297,652		335,120			(68,000)		66,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/12/2027	1	2,845,963	219.78		99,324		76,403		136,769			(23,203)		17,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2025	02/05/2027	1	3,606,370	225.37		126,223		101,675		121,323			(24,933)		22,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2025	03/03/2027	1	2,018,401	228.4		70,846		59,363		55,972			(11,549)		13,057		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2025	02/26/2027	1	3,912,377	227.28		137,048		114,368		117,293			(23,119)		25,206		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	01/04/2027	1	7,058,945	222.03		247,063		187,591		290,189			(60,160)		43,444		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2025	01/29/2027	1	5,447,082	224.62		190,648		151,729		192,054			(39,489)		34,273		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2025	01/20/2027	1	2,850,733	222.64		99,776		77,847		114,016			(22,324)		17,797		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2025	01/08/2027	1	6,003,578	219.78		208,886		160,419		297,271			(49,055)		37,082		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/19/2025	03/19/2027	1	1,033,888	229.72		36,140		31,087		26,729			(5,094)		6,775		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/25/2027	1	5,236,959	229.29		183,817		160,681		140,809			(23,767)		34,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/28/2025	01/28/2027	1	2,250,538	223.6		78,769		62,323		85,119			(16,509)		14,148		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2025	02/22/2027	1	3,800,433	227.62		131,952		109,285		110,349			(23,078)		24,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/22/2027	1	3,128,270	228.61		110,115		95,272		87,639			(15,214)		20,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2025	02/16/2027	1	2,088,896	226.17		73,111		59,837		66,887			(13,584)		13,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2025	03/10/2027	1	3,029,288	227.86		106,000		89,851		88,219			(16,249)		19,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/24/2027	1	2,632,085	228.54		92,406		80,118		74,751			(12,382)		17,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2025	03/05/2027	1	4,335,448	227.86		152,164		128,458		125,849			(24,191)		28,092		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/19/2027	1	6,491,734	228.61		227,817		196,987		182,133			(31,584)		42,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2025	03/09/2027	1	2,742,369	228.38		96,531		81,680		76,713			(15,165)		17,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2025	03/25/2027	1	1,061,419	228.69		37,329		32,458		29,818			(4,913)		6,989		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/26/2027	1	1,538,828	223.61		53,859		42,466		57,840			(11,552)		9,657		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/16/2027	1	2,245,176	227.92		79,030		67,632		65,628			(11,660)		14,678		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/30/2027	1	1,663,232	229.29		58,712		51,373		44,694			(7,540)		10,995		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2025	03/08/2027	1	4,403,109	228.38		154,989		131,112		123,026			(24,383)		28,600		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2025	03/05/2027	1	5,563,901	228.38		195,001		164,845		155,449			(30,775)		36,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	1	4,857,823	229.29		170,995		149,592		130,348			(21,988)		32,087		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2025	03/31/2027	1	3,115,770	230.38		109,803		96,233		77,357			(13,683)		20,613		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2025	03/02/2027	1	1,689,345	227.78		59,465		49,745		49,014			(9,911)		10,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/04/2025	06/04/2027	1	1,435,037	224.85		50,403		48,722		56,390			(1,779)		9,965		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/28/2025	05/27/2027	1	1,277,728	224.18		44,843		42,815		52,061			(2,084)		8,822		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2617ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/23/2025	04/23/2027	1	544,778	223.63		19,231		17,461		22,255			(1,791)		3,668		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2027	1	2,855,646	224.74		101,090		93,591		109,965			(7,616)		19,417		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	1	2,949,647	223.85		103,828		97,829		120,846			(6,392)		20,219		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2025	05/25/2027	1	1,636,525	223.91		57,769		55,068		67,186			(2,999)		11,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2027	1	3,604,722	224.24		126,702		119,745		145,088			(7,112)		24,763		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	1	2,271,446	223.95		80,255		72,766		90,861			(7,578)		15,284		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2027	1	1,508,378	224.32		53,246		52,734		61,961			(727)		10,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2025	05/05/2027	1	2,082,811	224.31		73,648		68,089		82,115			(5,644)		14,152		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	1	8,159,855	223.83		287,767		259,876		331,987			(28,912)		54,655		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/09/2025	06/09/2027	1	3,493,383	224.15		123,013		119,638		143,516			(3,534)		24,344		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	1	2,706,590	223.35		95,457		90,850		115,331			(5,099)		18,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	1	1,395,241	224.38		49,112		47,831		56,776			(1,346)		9,730		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2025	04/08/2027	1	1,393,969	220.7		49,631		44,056		67,435			(5,636)		9,280		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2025	04/09/2027	1	5,055,433	222.83		178,044		159,111		214,460			(19,557)		33,680		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2027	1	2,474,458	230.88		87,322		76,651		59,518			(10,761)		16,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2027	1	2,542,968	224.96		90,275		79,859		93,287			(10,729)		16,902		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2027	1	2,813,736	223.83		99,606		89,905		112,645			(10,056)		18,904		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2025	05/12/2027	1	2,171,433	223.48		76,101		71,102		90,886			(5,089)		14,830		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	1	6,189,215	223.99		218,580		199,565		247,098			(19,801)		41,676		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2618$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2027	1	2,068,293	223.69		72,839		68,524		85,812			(4,591)		14,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2027	1	1,353,211	222.66		47,633		44,623		59,818			(3,067)		9,255		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2027	1	1,647,144	224.82		58,142		56,720		65,233			(1,508)		11,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	1	13,209,246	224.12		465,148		447,298		540,652			(19,669)		91,268		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	1	1,659,675	222.83		58,587		52,390		70,384			(6,403)		11,091		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	1	6,323,810	224.07		223,273		206,008		252,860			(18,081)		42,807		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	1	2,570,289	224.07		91,086		84,076		102,586			(7,338)		17,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2027	1	2,281,077	223.99		80,750		73,762		90,987			(7,281)		15,406		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	1	5,544,174	223.88		194,601		188,956		234,844			(6,415)		38,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2027	1	2,538,263	224.2		89,059		85,956		103,654			(3,248)		17,613		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2027	1	2,005,575	223.2		70,596		66,039		85,594			(4,642)		13,707		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	1	3,669,043	223.91		129,150		120,243		149,036			(9,390)		24,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2027	1	2,197,243	224.38		77,281		74,421		88,461			(2,958)		15,236		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	1	3,032,897	223.83		107,352		96,954		121,287			(10,777)		20,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2027	1	2,964,828	224.57		104,210		101,052		118,547			(3,570)		20,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	1	2,153,388	222.33		76,172		67,984		94,278			(8,457)		14,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2027	1	1,280,660	223.88		45,079		43,779		53,370			(1,478)		8,918		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	1	2,653,144	224.07		93,921		86,697		105,943			(7,570)		18,013		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	1	1,753,529	224.01		61,724		58,248		71,300			(3,551)		12,037		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2619SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2025	06/30/2027	1	1,983,663	226.28		70,222		70,222		72,753					14,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/25/2025	06/25/2027	1	1,720,134	225.52		60,721		60,387		66,033			(416)		12,121		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2025	06/11/2027	1	8,594,194	224.76		301,656		295,823		341,633			(7,044)		59,974		0001
Purchased Call/S&P 500 INDEX/SPXC05W9K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	07/17/2025	1	10,000,000	5646.5		6,000		6,000		5,800					10,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2025	04/29/2027	1	2,539,034	224.6		89,882		82,351		97,933			(7,634)		17,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2025	04/12/2027	1	2,800,806	222.83		98,868		88,397		118,651			(10,820)		18,702		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/04/2025	04/02/2027	1	3,913,428	224.96		137,876		121,884		143,634			(16,467)		25,930		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2025	04/28/2027	1	3,368,273	224.41		119,237		109,082		130,887			(10,290)		22,766		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2025	04/02/2027	1	4,711,796	230.38		165,182		145,836		117,977			(19,915)		31,220		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/04/2025	04/05/2027	1	1,647,430	224.96		58,484		51,726		60,420			(6,960)		10,941		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/07/2025	04/07/2027	1	1,306,417	221.36		46,502		41,243		60,485			(5,308)		8,690		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2025	04/15/2027	1	3,589,597	223.57		126,736		113,682		146,104			(13,192)		24,025		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2025	05/18/2027	1	4,033,562	223.85		141,981		133,790		165,503			(8,728)		27,669		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/10/2025	04/09/2027	1	1,203,944	222.36		42,493		37,774		52,611			(4,770)		8,021		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2025	04/26/2027	1	3,683,699	223.99		130,403		119,103		146,834			(11,774)		24,861		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2025	05/14/2027	1	5,127,112	223.85		180,053		169,623		210,608			(11,085)		35,068		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/24/2025	04/23/2027	1	2,906,985	224.1		102,561		93,516		115,244			(9,417)		19,575		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2025	04/14/2027	1	589,648	223.5		20,826		18,655		24,003			(2,194)		3,943		0001
Purchased Call/S&P 500 INDEX/SPXA21XSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2025	07/17/2025	1	9,000,000	6453.15		6,300		6,300		5,817					9,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2619SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	1	1,943,541	225.54		68,801		68,801		74,532			(282)		13,733		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	1	4,888,386	225.54		172,759		172,759		182,802			(693)		34,448		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2027	1	2,379,613	225.25		84,193		83,507		92,498			(800)		16,746		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	1	6,356,767	224.32		224,394		222,233		260,835			(3,070)		44,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	1	3,885,355	224.32		136,764		135,440		162,393			(1,881)		27,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2025	06/16/2027	1	1,804,683	224.63		63,453		62,338		72,677			(1,208)		12,638		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2027	1	2,863,115	225.82		101,024		100,334		107,971			(827)		20,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	1	915,776	224.24		32,235		30,946		37,204			(1,415)		6,327		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2025	06/17/2027	1	3,194,083	224.47		112,518		110,829		130,166			(1,988)		22,384		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	1	5,437,537	225.99		192,208		191,955		194,032			(1,043)		38,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	1	4,707,277	224.28		165,696		163,865		194,067			(2,728)		32,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	1	1,511,745	223.75		53,403		48,002		58,849			(5,478)		10,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	1	2,121,787	224.71		75,106		68,935		81,432			(6,270)		14,363		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	1	2,756,898	223.91		97,319		92,773		113,446			(5,045)		19,021		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	1	2,914,623	224.04		102,886		95,952		117,472			(7,319)		19,877		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	1	1,724,812	223.47		60,713		57,461		72,957			(3,327)		11,857		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	3,518,333	225.54		124,549		124,549		134,808			(511)		24,844		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	1	1,817,894	224.12		64,172		61,704		74,264			(2,718)		12,597		0001
Purchased Call/S&P 500 INDEX/SPXC05IISJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	06/30/2025	07/17/2025	1	9,000,000	5956.75		20,700		20,700		20,349					9,712		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2619S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	3,820,846	224.76		134,494		131,904		151,718			(3,128)		26,720		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	1	1,875,897	224.07		66,407		61,186		75,008			(5,466)		12,698		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	1	4,246,837	224.04		149,652		139,809		171,099			(10,389)		28,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	1	3,638,098	224.04		128,425		119,781		146,481			(9,123)		24,829		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2025	04/21/2027	1	4,092,280	223.64		145,302		131,561		166,176			(13,903)		27,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	1	2,497,482	223.64		88,056		84,201		105,299			(3,975)		17,256		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	1	2,674,697	223.88		94,149		91,430		115,267			(3,091)		18,613		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2027	1	2,603,837	225.55		91,240		89,369		98,517			(2,218)		18,171		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	1	6,281,515	223.91		220,481		210,113		258,572			(11,509)		43,183		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2027	1	1,914,327	224.76		67,576		66,276		76,149			(1,569)		13,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2027	1	1,021,302	230.81		35,877		31,551		24,762			(4,370)		6,767		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	1	4,824,106	223.91		169,809		161,856		197,960			(8,827)		33,236		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2027	1	1,570,874	224.75		55,452		51,415		60,494			(4,102)		10,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2025	1	17,447,634	283.59	398,341			1,105		26,982			(197,989)		6,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/09/2024	07/03/2025	1	26,565,586	285.08	589,957			3,281		17,772			(293,121)		12,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	150,393	285.08	3,294			18		98			(1,633)		68		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/11/2024	07/08/2025	1	16,230,034	285.38	373,418			7,224		11,746			(185,728)		12,014		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/10/2025	1	19,738,299	287.28	435,760			10,827		6,504			(216,277)		16,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	07/03/2025	1	38,280,454	286.02	826,557			4,620		15,877			(413,930)		17,352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/09/2025	1	21,819,042	286.22	487,908			10,773		10,800			(242,353)		17,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2024	07/18/2025	1	20,788,073	285.24	422,573			19,977		24,505			(210,419)		23,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2024	08/05/2025	1	14,245,767	274.34	346,431			33,491		218,817			(172,242)		22,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/08/2025	1	17,052,337	276.93	380,836			40,127		183,670			(189,102)		27,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2024	09/03/2025	1	14,802,059	279.24	335,241			59,289		124,098			(166,725)		31,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/21/2025	1	11,893,384	283.43	260,465			14,351		24,658			(128,458)		14,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2024	07/16/2025	1	17,121,989	288.04	359,626			14,891		5,418			(178,624)		17,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2024	07/30/2025	1	17,218,533	280.99	390,679			31,292		85,966			(194,176)		24,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2024	08/08/2025	1	30,317,573	277.51	672,501			71,034		298,564			(334,844)		49,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/24/2025	1	22,367,512	281.86	462,370			29,370		86,760			(229,554)		28,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/05/2025	1	31,096,362	279.08	694,389			127,406		269,629			(345,882)		66,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2024	07/31/2025	1	18,982,588	282.59	401,394			33,266		66,432			(199,258)		27,660		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/11/2025	1	38,881,406	286.89	853,318			23,719		15,847			(425,113)		33,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2025	1	11,446,730	281.07	252,973			38,329		63,233			(124,763)		22,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2024	07/01/2025	1	18,099,990	282.96	410,814					35,937			(204,185)		4,736		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2025	1	25,098,018	286.89	524,917			23,223		12,754			(260,922)		27,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/12/2025	1	37,029,437	282.61	818,699			166,136		184,962			(407,708)		83,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/12/2025	1	17,734,522	281.67	395,934			80,107		104,538			(196,477)		39,926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2024	08/12/2025	1	16,430,837	278.01	385,279			44,712		152,059			(191,615)		28,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/15/2025	1	22,646,216	287.04	517,763			20,019		10,196			(257,397)		22,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/23/2025	1	15,667,274	283.45	318,973			19,381		39,286			(158,526)		19,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/20/2025	1	12,059,767	280.81	267,576			36,919		73,183			(132,859)		22,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/11/2025	1	20,168,811	280.91	454,631			90,415		134,507			(225,681)		45,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	07/07/2025	1	9,325,649	286.02	201,735			3,348		4,635			(99,900)		6,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/12/2025	1	370,253	282.61	8,183			1,659		1,822			(4,069)		834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/19/2025	1	36,117,959	283.13	800,553			177,972		171,677			(398,538)		85,072		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2025	1	20,631,714	280.43	450,709			72,236		138,419			(223,790)		41,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2024	08/27/2025	1	10,884,844	280.81	235,226			37,023		67,905			(116,860)		21,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/25/2025	1	20,543,501	284.28	454,159			107,708		82,531			(225,327)		50,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	09/10/2025	1	9,588,206	280.37	216,526			42,433		69,413			(107,534)		21,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/22/2025	1	13,369,113	283.13	296,794			67,862		59,919			(146,375)		32,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2024	07/23/2025	1	57,521	283.45	1,260			76		140			(625)		72		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/18/2025	1	37,307,427	283.43	813,876			38,476		86,557			(405,537)		41,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/18/2025	1	23,155,856	281.78	518,900			113,121		138,579			(257,480)		54,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/25/2025	1	93,627	279.03	2,050			136		663			(1,017)		123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2024	07/22/2025	1	20,424,103	283.23	448,383			25,996		53,724			(222,830)		25,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2024	07/29/2025	1	18,599,613	280.8	412,786			31,902		95,888			(205,090)		26,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/14/2025	1	136,745	279.31	3,008			365		1,025			(1,492)		240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2025	1	11,186,036	279.43	247,528			23,248		74,184			(122,409)		17,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/25/2025	1	36,659,160	279.86	808,231			53,917		222,425			(402,373)		47,971		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/06/2025	1	10,207,477	276.37	223,670			22,210		118,588			(111,029)		16,250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2025	1	12,096,918	277.51	267,342			30,196		116,035			(131,850)		20,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/14/2025	1	22,043,883	279.31	486,957			59,152		166,441			(241,703)		38,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2024	08/01/2025	1	34,644,625	279.43	736,977			63,474		238,474			(366,651)		51,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/15/2025	1	21,702,843	279.37	483,431			60,320		163,062			(240,052)		38,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/01/2025	1	17,004,148	281.43	362,652			31,155		78,521			(179,920)		25,174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/07/2025	1	21,990,776	276.11	492,442			50,319		266,241			(244,479)		35,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2024	07/28/2025	1	10,955,076	279.86	241,105			17,934		63,736			(118,917)		15,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/22/2025	1	20,986,933	280.03	470,017			67,769		145,855			(233,402)		39,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2025	1	508,698	279.08	11,242			2,137		4,266			(5,545)		1,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/04/2025	1	12,915,458	279.8	286,990			51,540		99,606			(142,461)		27,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/24/2025	1	11,736,967	284.46	258,209			60,564		45,136			(128,212)		28,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	08/13/2025	1	12,581,249	279.38	274,600	1,437		32,996		93,322			(137,361)		21,841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/26/2025	1	37,094,915	284.34	812,384	706		196,732		148,070			(404,940)		91,071		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/12/2025	1	74,021	281.67	1,636			331		438			(811)		167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/18/2025	1	77,339	279.93	1,701			225		503			(839)		142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/16/2025	1	18,012,565	282.82	389,437			82,806		88,799			(193,567)		41,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/26/2025	1	23,100,194	284.42	508,055			122,543		90,863			(252,243)		56,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	09/09/2025	1	16,800,129	279.74	382,622			73,951		133,899			(190,166)		37,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/02/2025	1	6,815,308	280.03	149,769			26,029		48,263			(73,915)		14,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/26/2025	1	18,362,865	280.92	386,440	8,143		62,039		111,705			(198,070)		36,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/15/2025	1	40,850,606	279.93	904,914			113,190		278,464			(450,735)		72,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/29/2025	1	45,529,656	280.03	995,174			163,622		328,600			(495,534)		92,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2024	08/29/2025	1	21,054,622	280.38	461,242			75,621		143,268			(228,843)		42,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/23/2025	1	17,584,675	283.4	406,826			94,322		81,818			(202,125)		42,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2024	09/25/2025	1	118,367	284.28	2,616			620		466			(1,297)		289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/15/2025	1	13,223,597	282.61	293,578			61,466		62,507			(144,795)		30,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/19/2025	1	17,876,550	280.35	402,747			54,510		115,535			(200,216)		33,082		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/21/2025	1	18,793,571	281.34	407,694			57,365		102,830			(202,299)		35,468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/19/2025	1	20,169,837	282.8	448,131			99,379		101,876			(222,410)		47,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	09/30/2025	1	16,274,716	283.64	366,817			92,138		75,861			(182,257)		40,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/19/2025	1	277,771	283.13	6,139			1,364		1,313			(3,053)		654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/18/2025	1	128,689	281.78	2,844			619		761			(1,410)		301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2024	08/07/2025	1	70,153	276.11	1,543			157		845			(765)		113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/14/2025	1	11,042,204	286.89	242,267			8,677		5,064			(119,515)		10,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2025	1	336,698	279.43	7,441			697		2,220			(3,670)		521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/15/2025	1	81,050	279.37	1,783			222		607			(884)		144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/09/2025	1	111,636	286.22	2,445			54		52			(1,212)		88		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2024	08/22/2025	1	32,019,298	281.07	702,981			101,586		185,418			(349,980)		61,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2024	07/11/2025	1	20,249,429	287.99	429,574			11,914		5,073			(213,343)		17,576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2025	1	127,172	277.51	2,811			317		1,217			(1,386)		216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/01/2025	1	103,842	279.43	2,285			197		716			(1,136)		154		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/25/2025	1	20,223,117	279.03	451,152			30,020		143,986			(223,957)		26,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/25/2025	1	77,082	279.86	1,688			113		462			(839)		101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/03/2025	1	228,534	286.02	4,982			28		83			(2,484)		104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2024	09/05/2025	1	22,720,396	280.14	496,477			90,811		166,656			(246,345)		48,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/19/2025	1	52,516	282.8	1,161			257		264			(576)		124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/26/2025	1	142,168	284.42	3,142			757		559			(1,558)		349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2025	1	179,182	281.07	3,960			600		987			(1,953)		351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2025	1	10,738,981	279.08	237,331			45,113		90,305			(117,049)		23,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/29/2025	1	16,674,720	284.34	370,179			91,780		61,946			(182,568)		41,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	09/17/2025	1	9,035,445	282.42	197,019			42,423		48,153			(97,889)		21,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/10/2025	1	72,430	287.28	1,586			39		20			(787)		60		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/18/2025	1	52,884	283.43	1,158			55		124			(576)		59		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/08/2025	1	295,545	276.93	6,502			684		3,181			(3,224)		483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/18/2025	1	13,497,898	279.93	297,813			39,390		88,563			(146,938)		24,728		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/18/2025	1	66,260	279.93	1,458			193		431			(719)		121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/05/2025	1	120,810	279.08	2,670			489		1,049			(1,328)		259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/29/2025	1	360,452	280.03	7,930			1,303		2,595			(3,943)		731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/22/2025	1	91,482	280.03	2,013			290		631			(998)		174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2024	10/27/2025	1	18,890,496	282.36	417,547			135,736		118,261			(205,940)		53,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/06/2025	1	23,548,421	281.57	520,726			183,966		182,455			(258,369)		69,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/31/2025	1	42,033,700	280.19	924,644			313,559		384,160			(460,386)		122,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2025	1	20,749,963	279.4	444,600			164,298		217,983			(220,651)		63,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/19/2025	1	9,917,524	277.76	221,572			86,219		129,272			(110,046)		30,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/14/2025	1	23,102,194	277.34	503,906			190,048		312,569			(250,204)		70,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/16/2025	1	14,017,102	278.27	303,199			140,545		183,113			(150,588)		47,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/23/2025	1	14,463,556	276.03	322,806	1,290		157,233		242,739			(161,228)		50,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/26/2025	1	12,083,254	278.51	264,187	1,974		109,325		146,746			(132,256)		38,601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/21/2025	1	22,651,620	278.58	503,634			199,639		269,441			(249,928)		71,138		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/07/2025	1	47,037,425	281.99	1,024,788			368,242		344,257			(509,819)		140,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	11/28/2025	1	34,793,335	279.53	765,576			319,056		376,101			(380,827)		111,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	11/04/2025	1	15,264,672	280.15	351,619			122,275		142,157			(174,664)		45,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/11/2025	1	12,091,409	280.02	258,408			94,836		117,109			(128,323)		36,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/14/2025	1	14,822,729	282	325,662			94,345		98,067			(161,741)		39,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/21/2025	1	32,120,149	279.54	698,237			277,529		341,095			(347,654)		100,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2024	12/09/2025	1	15,227,942	279.31	338,825	1,269		151,165		173,817			(168,952)		50,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/20/2025	1	26,596,155	278.2	587,901			230,223		330,282			(291,661)		83,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/04/2025	1	21,244,997	280.29	460,219	802		198,441		212,927			(228,784)		69,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/06/2025	1	403,206	281.57	8,871			3,128		3,107			(4,399)		1,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/26/2025	1	28,597,728	278.46	636,060			262,369		349,291			(316,639)		91,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2024	11/17/2025	1	14,057,551	276.53	310,751			118,995		204,470			(153,268)		43,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/14/2025	1	43,087,633	276.53	950,507	1,218		359,729		639,781			(473,719)		131,989		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/04/2025	1	79,409	280.29	1,747			751		794			(866)		260		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	12/26/2025	1	44,016,205	276.34	961,043	3,139		476,896		719,517			(479,562)		154,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/08/2025	1	7,341,404	280.58	163,255			44,640		58,341			(81,119)		19,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2025	1	24,055,794	283.68	521,333			134,257		112,848			(259,623)		61,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/12/2025	1	24,362,203	279.33	528,291			240,119		279,658			(262,124)		81,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	12/03/2025	1	7,504,400	279.81	166,549			71,247		79,458			(82,706)		24,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/24/2025	1	103,197	282.26	2,281			727		683			(1,131)		291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	10/15/2025	1	11,197,164	281.84	250,646			73,333		76,034			(124,479)		30,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/17/2025	1	13,952,635	277.95	288,318			134,390		189,287			(143,130)		47,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/05/2025	1	22,476,243	279.24	493,764			214,947		256,114			(245,146)		73,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/02/2025	1	18,542,058	279.41	416,001			176,849		205,496			(206,697)		60,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/12/2025	1	39,270,119	278.1	864,726			394,042		518,456			(430,332)		132,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	12/01/2025	1	11,841,560	279.53	261,681			110,297		124,651			(129,063)		38,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/16/2025	1	22,787,720	282.44	504,673			148,874		141,710			(250,348)		61,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/01/2025	1	8,366,184	284.21	180,339			45,816		35,642			(89,617)		21,115		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/06/2025	1	13,255,081	282.25	291,984			78,167		75,996			(144,283)		34,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/05/2025	1	9,471,026	281.32	209,495			73,416		75,526			(104,025)		28,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/10/2025	1	10,428,798	279.64	231,873	968		104,072		114,847			(115,603)		34,846		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/10/2025	1	33,508,119	281.86	737,694			207,549		221,592			(367,121)		88,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/17/2025	1	183,628	282.63	4,058			1,214		1,106			(2,012)		502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/05/2024	11/03/2025	1	15,859,018	280.19	350,971			120,871		140,550			(173,132)		46,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/09/2025	1	22,981,310	280.58	515,573			142,386		183,246			(255,937)		60,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/25/2025	1	9,510,380	278.48	209,642			85,409		115,563			(104,299)		30,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/29/2025	1	11,867,684	282.9	257,244			85,230		73,190			(127,805)		34,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/07/2025	1	13,244,807	280.76	290,813			78,784		102,116			(144,669)		34,489		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/28/2025	1	17,720,070	282.72	389,897			128,318		111,785			(194,090)		50,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2024	10/30/2025	1	22,350,147	283.01	478,499			159,653		136,099			(237,365)		64,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/08/2025	1	12,398,044	279.3	273,874			120,727		136,835			(135,087)		41,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2024	12/19/2025	1	34,186,894	275.76	754,344			358,688		585,950			(375,593)		117,340		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/24/2025	1	2,847,286	276.33	62,642			30,533		46,438			(31,122)		9,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/18/2025	1	23,031,170	276.05	474,567	18,484		231,900		382,737			(244,705)		78,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	11/13/2025	1	21,366,432	278.25	462,545			172,337		259,209			(229,514)		65,212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/11/2025	1	24,086,423	280.45	522,092			234,821		241,443			(259,052)		80,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/26/2025	1	32,563,760	277.03	702,125	2,277		347,656		495,975			(349,657)		114,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/22/2025	1	11,307,323	275.76	249,892			119,783		190,495			(123,244)		39,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/17/2025	1	33,972,098	283.3	739,489	3,532		223,574		185,188			(369,955)		92,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/07/2025	1	20,779,413	282.16	448,719			161,161		148,499			(223,048)		62,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/28/2025	1	18,431,468	278.46	405,492			168,487		219,361			(200,530)		59,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/05/2025	1	222,370	279.3	4,892			2,134		2,509			(2,433)		732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2025	1	25,822,356	281.37	572,233	644		180,335		194,867			(284,463)		72,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2025	1	15,474,212	281.86	340,835	701		98,210		98,098			(168,519)		41,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	12/30/2025	1	15,985,195	275.09	328,783	26,245		178,955		297,901			(176,256)		56,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/19/2025	1	23,193,912	274.41	518,271			245,650		458,556			(257,174)		79,609		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/31/2025	1	8,021,678	275.22	83,859	94,809		90,728		147,794			(88,329)		28,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/03/2025	1	32,601,802	282.25	703,568	5,827		186,074		195,807			(353,776)		83,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2025	1	64,021	283.68	1,415			362		296			(702)		162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2025	10/17/2025	1	22,716,217	282.63	504,367	668		151,271		137,816			(250,655)		62,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/22/2025	1	10,622,762	282.78	222,618			69,440		64,538			(110,581)		29,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/31/2025	1	22,360,717	280.26	490,411			165,904		202,496			(243,456)		64,903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2025	1	157,282	283.68	3,476			891		728			(1,724)		399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	10/03/2025	1	23,896,733	283.05	523,504			136,385		125,749			(259,757)		60,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/21/2025	1	14,194,480	282.83	310,746			96,043		85,095			(154,356)		39,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2024	11/21/2025	1	51,473	278.58	1,132			449		611			(562)		162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/10/2025	1	19,358,350	280.71	431,569			121,135		152,156			(214,134)		51,167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/29/2025	1	14,320,023	276.34	316,293			157,716		229,895			(155,999)		50,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2025	1	75,615	280.19	1,671			575		665			(824)		222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/24/2025	1	23,768,434	282.26	525,662			167,507		158,201			(260,764)		66,997		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	1	40,616,356	282.36	895,391			286,098		265,988			(445,559)		114,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/18/2025	1	17,145,777	277.11	390,983			151,199		240,233			(194,389)		53,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2025	1	14,096,396	281.99	311,530			113,597		99,222			(153,643)		42,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	1	100,059	282.36	2,201			703		652			(1,095)		282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/31/2025	1	122,611	280.19	2,697			914		1,116			(1,341)		356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	10/20/2025	1	14,138,908	283.3	310,852	664		95,369		73,142			(153,745)		39,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/28/2025	1	93,435	278.46	2,056			854		1,110			(1,017)		300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/05/2025	1	33,581,743	279.3	738,859			322,307		380,190			(367,682)		110,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2025	1	4,349,520	279.54	96,124			38,662		44,876			(47,407)		13,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/15/2025	1	17,940,687	278.1	396,489			182,407		231,712			(195,544)		60,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/08/2025	1	51,927	279.3	1,148			506		570			(566)		172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2025	1	65,841	281.86	1,455			418		416			(718)		177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2025	1	123,353	281.37	2,714			852		926			(1,346)		346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/16/2026	1	23,242,693	276.09		511,789		283,005		404,581			(231,218)		86,025		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/13/2026	1	13,154,213	274.3		285,026		154,212		269,079			(130,893)		48,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/23/2026	1	19,036,960	277.52		418,579		239,007		289,537			(181,023)		71,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2025	01/02/2026	1	22,937,549	275.52		506,729		259,814		411,581			(248,361)		81,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2025	01/14/2026	1	9,366,578	273.61		219,400		119,269		204,191			(100,209)		34,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/10/2025	01/23/2026	1	33,900,820	277.69		734,025		420,175		506,790			(316,249)		127,649		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/08/2026	1	21,758,538	275.72		473,532		249,738		386,291			(224,112)		78,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2025	01/09/2026	1	31,437,117	274.9		691,021		369,723		604,764			(323,276)		114,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/15/2026	1	7,218,748	275.38		163,603		89,814		133,697			(74,242)		26,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2026	1	15,088,169	274.9		333,449		179,125		285,743			(155,367)		55,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2025	01/29/2026	1	23,030,016	276.3		523,879		306,882		398,416			(217,755)		87,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2025	02/17/2026	1	15,312,849	281.02		361,176		230,614		164,163			(131,588)		61,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	01/28/2026	1	8,221,516	276.07		183,360		106,771		145,304			(76,693)		31,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/20/2026	1	23,575,996	282.33		505,611		329,580		228,261			(178,207)		94,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2025	01/21/2026	1	13,602,872	276.62		315,451		177,784		225,549			(137,840)		50,972		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	01/30/2026	1	24,156,189	277.86		528,886		312,298		359,231			(218,531)		92,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/06/2026	1	36,638,841	278.65		819,201		500,905		509,289			(321,152)		142,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2025	02/05/2026	1	24,390,322	278.35		545,486		329,979		348,846			(216,331)		94,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/10/2025	02/03/2026	1	13,933,446	276.76		324,105		194,320		232,399			(129,969)		53,841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2026	1	15,670,832	278.65		346,325		212,756		213,183			(134,944)		61,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/06/2026	1	19,828,106	279.09		435,885		265,908		263,343			(171,696)		77,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/10/2025	02/10/2026	1	16,398,305	280.24		365,989		226,288		194,699			(139,939)		64,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/27/2026	1	42,053,143	278.32		940,975		630,223		625,737			(314,552)		171,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2026	1	21,889,927	282.12		481,912		309,876		216,305			(172,745)		87,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/13/2026	1	22,354,307	282.02		481,907		304,120		220,103			(180,601)		88,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2025	03/04/2026	1	18,518,631	278.93		420,920		285,538		261,903			(135,794)		76,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/18/2026	1	9,697,854	282.75		207,442		133,000		89,089			(74,674)		38,742		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/20/2026	1	40,736,478	281.54		888,638		578,069		429,869			(314,106)		163,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2025	02/11/2026	1	8,940,099	280.54		197,057		122,508		103,050			(74,712)		35,174		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	234,743	275.86		5,188		2,687		4,004			(2,516)		845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/12/2026	1	24,337,972	280.5		546,877		341,412		282,342			(206,436)		95,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	23,647,855	280.39		514,862		353,997		289,980			(163,267)		97,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	23,248,797	280.95		509,138		374,804		278,940			(135,027)		99,607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	3,661,771	276.1		80,925		45,256		62,363			(36,064)		13,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	01/09/2026	1	25,308,594	275.72		554,329		293,065		440,488			(261,557)		92,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	35,359,953	277.42		773,797		457,976		549,481			(318,470)		135,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	21,885,093	279.3		478,712		319,836		296,576			(160,978)		89,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	35,475,606	279.74		775,820		534,928		465,120			(244,245)		146,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	206,361	274.9		4,561		2,450		3,910			(2,125)		756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/27/2026	1	15,413,037	275.48		350,509		203,265		288,545			(147,406)		58,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2025	03/03/2026	1	19,329,414	280.03		412,140		278,624		244,384			(133,914)		79,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/12/2026	1	19,792,513	278.91		445,300		312,634		283,958			(133,656)		82,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/13/2026	1	38,008,329	279.95		841,252		596,606		493,927			(248,406)		159,156		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/19/2026	1	21,731,991	281.89		474,232		341,709		234,149			(133,561)		92,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	02/04/2026	1	10,403,369	277.91		233,548		140,552		155,302			(93,204)		40,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	01/07/2026	1	8,743,582	275.78		191,190		100,189		154,096			(91,026)		31,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2025	03/24/2026	1	16,715,706	280.26		377,607		277,316		214,450			(100,789)		71,483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2025	02/26/2026	1	28,397,966	280.62		612,444		405,590		334,716			(207,818)		115,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/10/2026	1	17,549,254	278.72		384,093		267,369		255,739			(117,169)		73,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/05/2026	1	17,008,722	280.35		375,445		256,002		208,882			(120,143)		70,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/25/2026	1	10,456,164	279.98		232,112		153,106		132,842			(79,297)		42,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/13/2026	1	105,313	279.95		2,317		1,641		1,431			(687)		441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/23/2026	1	11,888,005	280.61		262,675		191,763		150,177			(72,279)		50,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/24/2026	1	16,260,101	281.19		339,268		222,925		179,788			(116,651)		65,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2025	03/30/2026	1	11,225,454	281.08		248,151		185,950		139,667			(63,543)		48,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2025	03/26/2026	1	20,198,651	280.46		448,473		331,642		255,134			(117,761)		86,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/20/2026	1	40,964,933	280.61		900,698		655,847		504,319			(249,048)		173,865		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/20/2026	1	20,285,643	281.29		438,786		319,370		233,111			(121,646)		86,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/02/2026	1	11,099,742	278.32		246,602		166,159		161,830			(81,558)		45,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/09/2026	1	11,083,585	279.74		244,864		169,320		143,613			(76,717)		46,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2025	03/17/2026	1	16,853,552	280.36		388,394		277,873		211,418			(110,993)		71,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/27/2026	1	43,857,306	281.08		971,492		726,272		522,477			(249,918)		188,602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2026	1	15,722,253	275.86		347,462		179,953		268,267			(168,524)		56,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/02/2026	1	35,689,199	275.86		782,542		402,281		619,495			(382,313)		127,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2025	01/22/2026	1	25,261,493	277.46		556,124		314,523		385,644			(242,087)		94,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	01/06/2026	1	8,660,267	275.43		193,570		100,954		157,675			(92,639)		31,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/12/2026	1	255,149	280.5		5,613		3,495		3,113			(2,122)		1,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/16/2026	1	48,066,844	276.1		1,060,186		587,853		831,661			(477,223)		177,903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2025	03/18/2026	1	20,181,852	281.24		450,826		323,267		232,949			(128,133)		85,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2026	1	17,730,589	277.69		391,846		225,608		259,822			(167,629)		67,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2025	03/11/2026	1	20,194,685	278.36		450,353		314,401		305,095			(136,504)		84,232		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/16/2026	1	11,464,017	279.95		252,700		179,771		149,814			(74,201)		48,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2025	03/31/2026	1	19,516,075	281.3		435,070		327,944		228,690			(107,749)		84,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/13/2026	1	49,108,769	281.02		1,092,791		691,183		539,839			(407,514)		194,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/13/2026	1	24,104,268	279.34		540,422		382,115		332,213			(160,937)		100,934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/27/2026	1	26,136,494	280.81		581,081		433,429		319,269			(150,770)		112,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2026	1	14,254,976	281.54		315,035		205,684		146,192			(110,734)		57,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2026	1	53,067	281.54		1,173		766		595			(412)		214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2025	03/25/2026	1	73,253	280.95		1,619		1,191		879			(430)		314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/02/2026	1	17,228,868	277.42		380,758		226,567		262,614			(155,623)		66,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2026	1	90,535	277.69		2,001		1,152		1,328			(856)		343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413E$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2025	04/10/2026	1	83,596	272.98		1,847		1,448		2,101			(410)		369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413E$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2025	04/16/2026	1	23,632,847	276.2		521,245		416,204		462,420			(106,516)		105,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413E$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2025	04/21/2026	1	19,648,821	276.85		428,480		347,640		368,129			(81,591)		88,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413F$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/24/2026	1	22,347,201	275.89		491,499		404,629		456,351			(89,944)		100,961		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2025	04/09/2026	1	20,969,727	271.51		482,540		376,091		590,032			(107,945)		92,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2025	04/14/2026	1	15,806,074	274.11		361,471		286,828		365,878			(75,273)		70,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2025	04/29/2026	1	17,293,093	276.34		378,192		315,004		344,033			(63,921)		78,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/17/2026	1	57,572,176	276.03		1,284,433		1,032,822		1,146,926			(258,447)		257,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/05/2026	1	16,008,556	275.9		373,109		317,240		332,858			(56,593)		73,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2025	05/01/2026	1	42,605,620	275.22		947,600		800,704		931,780			(152,572)		194,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2025	04/30/2026	1	18,535,810	276		400,217		335,572		379,969			(65,924)		84,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/08/2026	1	23,071,999	275.59		510,202		439,886		493,134			(73,620)		106,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/07/2025	04/02/2026	1	24,126,111	279.1		493,351		377,031		353,472			(119,089)		104,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	05/01/2026	1	24,200,053	274.91		539,118		454,410		542,340			(88,125)		110,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/12/2026	1	15,935,748	274.9		352,147		306,583		360,945			(46,282)		74,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/15/2026	1	24,298,940	274.49		534,976		471,861		569,615			(66,582)		113,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/13/2026	1	22,061,498	275		480,710		418,747		496,284			(62,955)		102,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/22/2026	1	22,924,884	274.45		506,892		458,056		545,425			(53,640)		108,328		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2025	06/04/2026	1	17,103,106	275.53		376,323		351,163		376,524			(26,540)		82,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2025	05/19/2026	1	20,248,034	274.31		460,319		409,126		492,218			(52,175)		95,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2025	06/05/2026	1	18,797,271	275.33		414,008		389,098		420,397			(27,947)		90,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/29/2026	1	44,475,164	273.96		990,403		913,707		1,099,194			(83,425)		212,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	05/27/2026	1	13,317,321	274.73		288,075		262,497		310,761			(26,299)		63,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/29/2026	1	19,560,190	274.2		429,776		395,600		474,269			(37,323)		93,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2025	05/22/2026	1	69,889	274.45		1,545		1,394		1,654			(165)		330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2025	06/03/2026	1	21,338,022	274.9		479,178		445,419		494,442			(34,917)		102,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2025	05/08/2026	1	38,111,626	275.98		828,490		716,789		790,279			(116,669)		176,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2025	05/22/2026	1	116,048	274.52		2,591		2,352		2,726			(245)		548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	06/01/2026	1	7,840,863	273.96		173,283		159,917		193,942			(14,637)		37,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2025	06/05/2026	1	37,735,169	275.19		830,499		782,366		858,968			(53,971)		182,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/29/2026	1	12,242,227	276.06		271,777		271,777		264,359			(2,222)		61,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/02/2026	1	35,847,166	274.45		752,513		576,944		794,285			(179,465)		155,859		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2025	06/16/2026	1	14,746,117	276.65		328,846		318,100		302,109			(12,058)		72,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2025	06/09/2026	1	15,961,939	275.27		348,688		330,220		361,725			(19,337)		77,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/15/2026	1	11,165,312	276.27		246,753		237,237		240,703			(11,430)		54,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2025	04/10/2026	1	22,110,011	272.98		497,169		390,360		557,592			(109,645)		97,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/15/2026	1	18,322,689	274.54		421,975		335,452		410,655			(87,258)		81,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2025	05/07/2026	1	16,081,423	276.6		348,224		298,034		316,312			(51,257)		74,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2025	04/07/2026	1	13,266,868	270.46		296,620		229,162		402,792			(67,901)		58,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2025	04/28/2026	1	15,963,423	276.39		350,169		291,358		315,593			(59,483)		72,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	04/01/2026	1	17,975,655	281.6		395,133		298,782		204,733			(96,957)		78,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2025	05/14/2026	1	20,046,881	274.18		445,648		390,145		480,811			(57,029)		93,559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/02/2026	1	19,581,788	281.81		410,528		311,561		219,080			(99,886)		85,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/20/2026	1	18,993,686	275.03		417,549		371,935		428,830			(46,590)		89,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/15/2026	1	40,478,083	274.38		890,531		786,989		956,974			(109,129)		189,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2025	05/21/2026	1	19,113,082	274.85		419,246		375,187		439,219			(45,676)		90,177		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/22/2026	1	51,406,871	274.52		1,133,369		1,026,506		1,209,424			(116,505)		242,914		0001
Purchased Call/S&P 500 INDEX/SPXC05WSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	07/17/2025	1	20,000,000	5646.5		12,000		12,000		11,600					21,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	17,834,889	270.7		402,673		312,115		532,496			(91,166)		78,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/23/2026	1	20,355,737	274.94		458,521		374,846		448,327			(85,042)		91,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/10/2026	1	41,654,730	273.56		926,353		728,559		1,001,625			(202,609)		183,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	11,305,818	275.57		250,989		207,429		241,202			(45,137)		51,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/25/2026	1	16,110,094	274.52		362,901		359,685		394,279			(4,714)		79,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/23/2026	1	15,995,188	275.49		339,518		334,405		360,152			(6,016)		79,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	18,075,059	274.51		399,904		394,637		434,964			(6,369)		89,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	05/18/2026	1	12,189,420	274.38		269,606		238,830		288,896			(32,622)		57,245		0001
Purchased Call/S&P 500 INDEX/SPXA21XSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	07/17/2025	1	18,000,000	6453.15		12,600		12,600		11,634					19,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	240,344	276.41		5,288		5,184		4,990			(146)		1,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	92,198	275.19		2,038		1,920		2,089			(133)		447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/10/2026	1	52,920	273.56		1,170		919		1,272			(257)		233		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2025	06/26/2026	1	24,752,212	275.55		552,124		550,996		554,153			(5,590)		123,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2025	05/06/2026	1	20,905,928	277.07		456,883		389,261		395,307			(68,535)		96,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2025	06/12/2026	1	51,143	275.6		1,130		1,083		1,128			(56)		249		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2025	05/28/2026	1	21,510,186	274.33		475,105		433,987		515,851			(42,565)		102,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2025	06/10/2026	1	18,222,428	274.99		404,297		383,345		420,012			(21,946)		88,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2025	04/22/2026	1	17,549,799	276.59		370,243		301,362		336,826			(69,611)		79,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/06/2026	1	9,228,850	274.45		204,880		157,470		209,702			(48,568)		40,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2025	06/12/2026	1	35,115,238	276.27		779,101		749,266		739,812			(35,256)		171,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/20/2026	1	12,085,311	276.03		268,294		215,962		246,234			(53,950)		54,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/11/2026	1	10,850,444	275.98		239,795		207,426		225,362			(33,976)		50,399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2025	06/02/2026	1	14,293,451	274.93		315,361		292,326		328,836			(23,773)		68,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/08/2026	1	103,308	275.98		2,283		1,972		2,135			(326)		478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2025	05/14/2026	1	140,193	274.18		3,098		2,706		3,358			(399)		654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/26/2026	1	139,349	274.52		3,080		2,791		3,282			(318)		662		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	12,591,055	275.19		278,262		262,165		287,321			(18,197)		61,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	27,940,575	277.07		607,259		594,213		554,922			(18,957)		137,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	11,430,763	275.76		252,620		252,620		252,768					57,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/24/2026	1	36,957,390	275.57		823,246		679,453		776,825			(148,458)		166,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	22,863,705	275.6		509,508		488,618		504,174			(24,814)		111,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/11/2026	1	18,495,630	275.28		411,636		392,200		419,515			(21,090)		90,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	1	8,916,077	273.56		197,937		155,950		219,936			(43,147)		39,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	10,876,705	274.52		240,375		217,861		256,734			(24,821)		51,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/26/2026	1	205,035	275.55		4,531		4,519		4,584			(50)		1,020		0001
Purchased Call/S&P 500 INDEX/SPXC05WSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	07/17/2025	1	18,000,000	5956.75		41,400		41,400		40,698					19,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/25/2026	1	248,444	274.52		5,491		5,430		6,000			(75)		1,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	20,502,760	277.04		452,790		439,860		406,105			(15,832)		100,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	60,787	277.07		1,343		1,314		1,202			(44)		299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/18/2026	1	40,834,743	276.41		888,998		872,002		851,494			(23,588)		200,789		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/26/2026	1	40,682,396	276.06		896,322		896,322		876,177			(6,491)		202,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/26/2026	1	90,294	276.06		1,996		1,996		1,944			(16)		449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	05/04/2026	1	8,774,857	275.22		194,802		164,750		192,444			(31,317)		40,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/12/2026	1	166,886	276.27		3,688		3,545		3,499			(172)		814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413H$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/29/2026	1	145,412	273.96		3,214		2,964		3,583			(274)		694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	06/22/2026	1	12,879,401	276.41		284,635		279,146		272,210			(7,756)		63,687		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2025	1	96,380	203.76	5,002			758		2,972			(2,467)		189		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/24/2025	1	357,820	200	19,931			1,263		16,091			(9,883)		459		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/05/2025	1	383,860	203.14	19,231			3,526		13,498			(9,563)		822		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/23/2025	1	223,279	205.58	10,829			2,506		6,135			(5,370)		539		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/17/2025	1	366,770	201.32	20,576			907		13,699			(10,203)		396		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/22/2025	1	441,758	203.76	22,883			3,305		13,432			(11,379)		842		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/27/2024	.08/27/2025	1	263,960	..... 204.19	13,700	.....	.....	2,151	.....	7,721	.....	.....	.....(6,793)	.....	526	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/03/2024	.09/03/2025	1	225,094	..... 204.74	11,547	.....	.....	2,036	.....	6,292	.....	.....	.....(5,726)	.....	475	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/28/2024	.08/28/2025	1	249,245	..... 204.09	12,861	.....	.....	2,055	.....	7,435	.....	.....	.....(6,378)	.....	501	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/25/2024	.07/25/2025	1	240,430	..... 200.92	13,368	.....	.....	889	.....	9,700	.....	.....	.....(6,629)	.....	315	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/03/2024	.07/03/2025	1	471,975	..... 196.43	27,139	.....	.....	151	.....	29,043	.....	.....	.....(13,458)	.....	214	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/13/2024	.08/13/2025	1	309,812	..... 201.88	16,203	.....	.....	1,919	.....	11,754	.....	.....	.....(8,035)	.....	538	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/22/2024	.07/22/2025	1	151,603	..... 200.01	8,535	.....	.....	494	.....	6,775	.....	.....	.....(4,233)	.....	186	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/19/2024	.09/19/2025	1	203,243	..... 204.96	9,918	.....	.....	2,198	.....	5,967	.....	.....	.....(4,918)	.....	479	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/18/2024	.09/18/2025	1	263,357	..... 204.62	13,010	.....	.....	2,831	.....	8,060	.....	.....	.....(6,451)	.....	616	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/02/2024	.08/01/2025	1	295,432	..... 202.15	15,333	.....	.....	1,320	.....	10,349	.....	.....	.....(7,624)	.....	437	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/18/2024	.07/18/2025	1	195,639	..... 201.09	10,936	.....	.....	515	.....	7,561	.....	.....	.....(5,423)	.....	217	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/11/2024	.09/11/2025	1	 305,559	..... 203.38	 15,247	.....	.....	 3,024	.....	 10,672	.....	.....	..... (7,561)	.....	 683	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/24/2024	.09/24/2025	1	 497,523	..... 205.45	 24,030	.....	.....	 5,627	.....	 13,992	.....	.....	..... (11,916)	.....	 1,208	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/14/2025	1	 372,406	..... 202.09	 19,706	.....	.....	 2,400	.....	 13,780	.....	.....	..... (9,810)	.....	 654	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/25/2024	.09/25/2025	1	 330,626	..... 204.67	 15,969	.....	.....	 3,783	.....	 10,376	.....	.....	..... (7,919)	.....	 807	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/01/2024	.07/01/2025	1	 462,546	..... 196.6	 26,781	.....	.....	.....	.....	 27,935	.....	.....	..... (13,281)	.....	 121	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/12/2024	.09/12/2025	1	 95,390	..... 203.62	 4,779	.....	.....	 966	.....	 3,244	.....	.....	..... (2,370)	.....	 215	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/11/2024	.07/11/2025	1	 363,702	..... 197.76	 20,476	.....	.....	 567	.....	 20,092	.....	.....	..... (10,154)	.....	 316	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/27/2024	.09/26/2025	1	 267,134	..... 205.28	 12,903	.....	.....	 3,118	.....	 7,766	.....	.....	..... (6,416)	.....	 656	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/20/2024	.09/19/2025	1	 488,477	..... 204.98	 23,789	.....	.....	 5,286	.....	 14,302	.....	.....	..... (11,829)	.....	 1,151	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/09/2024	.09/09/2025	1	 164,192	..... 204.47	 8,210	.....	.....	 1,583	.....	 4,917	.....	.....	..... (4,071)	.....	 362	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2024	.08/18/2025	1	 51,227	..... 202.61	 2,730	.....	.....	 361	.....	 1,799	.....	.....	..... (1,347)	.....	 94	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/30/2024	.07/30/2025	1	 357,397	..... 202.49	19,836	.....	.....	 1,585	.....	11,828	.....	.....	.....(9,836)	.....	512	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/07/2024	.08/07/2025	1	 333,947	..... 200.55	17,499	.....	.....	 1,784	.....	14,630	.....	.....	.....(8,677)	.....	539	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/19/2024	.08/19/2025	1	 97,178	..... 203.04	 5,141	.....	.....	694	.....	 3,230	.....	.....	..... (2,549)	.....	180	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/26/2024	.07/25/2025	1	 555,872	..... 201.67	30,851	.....	.....	 2,057	.....	20,306	.....	.....	.....(15,341)	.....	727	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/12/2024	.07/11/2025	1	 457,320	..... 198.33	25,701	.....	.....	714	.....	23,903	.....	.....	..... (12,780)	.....	397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/16/2024	.09/16/2025	1	 112,941	..... 205.05	 5,534	.....	.....	 1,174	.....	 3,227	.....	.....	..... (2,744)	.....	261	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/08/2024	.08/08/2025	1	 181,139	..... 201.36	 9,564	.....	.....	 1,007	.....	 7,219	.....	.....	..... (4,743)	.....	296	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/30/2024	.09/30/2025	1	 133,954	..... 205.75	 6,510	.....	.....	 1,632	.....	 3,725	.....	.....	..... (3,228)	.....	336	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/10/2024	.09/10/2025	1	 308,197	..... 204.11	15,287	.....	.....	 2,990	.....	 9,742	.....	.....	..... (7,580)	.....	684	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/08/2024	.07/08/2025	1	 230,340	..... 196.14	13,175	.....	.....	254	.....	14,665	.....	.....	..... (6,534)	.....	171	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/26/2024	.08/26/2025	1	 110,894	.....204.4	 5,767	.....	.....	890	.....	 3,128	.....	.....	..... (2,860)	.....	219	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/22/2024	.08/22/2025	1	 185,302	..... 202.99	 9,728	.....	.....	 1,401	.....	 6,281	.....	.....	..... (4,824)	.....	 353	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/27/2024	.09/29/2025	1	 93,657	..... 205.28	 4,552	.....	.....	 1,129	.....	 2,762	.....	.....	..... (2,245)	.....	 234	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/06/2024	.08/06/2025	1	 202,018	..... 200.34	 10,626	.....	.....	 1,054	.....	 9,042	.....	.....	..... (5,269)	.....	 322	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/17/2024	.09/17/2025	1	 528,513	..... 204.86	 25,950	.....	.....	 5,576	.....	 15,581	.....	.....	..... (12,868)	.....	 1,229	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/29/2024	.08/29/2025	1	 229,705	..... 204.35	 11,899	.....	.....	 1,950	.....	 6,629	.....	.....	..... (5,900)	.....	 466	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/15/2024	.08/15/2025	1	 216,868	..... 202.42	 11,537	.....	.....	 1,438	.....	 7,721	.....	.....	..... (5,721)	.....	 385	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/05/2024	.08/05/2025	1	 247,080	..... 200.02	 12,823	.....	.....	 1,236	.....	 11,434	.....	.....	..... (6,359)	.....	 388	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/20/2024	.09/22/2025	1	 172,460	..... 204.98	 8,451	.....	.....	 1,932	.....	 5,123	.....	.....	..... (4,168)	.....	 414	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/30/2024	.08/29/2025	1	 550,515	..... 204.84	 28,517	.....	.....	 4,687	.....	 14,755	.....	.....	..... (14,180)	.....	 1,116	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/20/2024	.08/20/2025	1	 294,479	..... 202.64	 15,490	.....	.....	 2,134	.....	 10,379	.....	.....	..... (7,681)	.....	 550	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/02/2024	.07/02/2025	1	 504,851	..... 196.45	 29,130	.....	.....	 80	.....	 30,928	.....	.....	..... (14,445)	.....	 187	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/05/2024	.09/05/2025	1	 245,342	..... 203.74	 12,390	.....	.....	 2,265	.....	 7,974	.....	.....	..... (6,144)	.....	 526	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/12/2024	.08/12/2025	1	 135,997	..... 201.42	 7,181	.....	.....	 831	.....	 5,449	.....	.....	..... (3,561)	.....	 233	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/15/2024	.07/15/2025	1	 297,052	..... 198.47	 16,605	.....	.....	 640	.....	 15,439	.....	.....	..... (8,234)	.....	 301	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/16/2024	.07/16/2025	1	 544,822	..... 199.56	 30,565	.....	.....	 1,263	.....	 25,254	.....	.....	..... (15,157)	.....	 570	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/19/2024	.07/18/2025	1	 466,060	..... 200.44	 26,146	.....	.....	 1,235	.....	 19,574	.....	.....	..... (13,001)	.....	 517	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2024	.08/15/2025	1	 350,701	..... 202.61	 18,587	.....	.....	 2,323	.....	 12,169	.....	.....	..... (9,243)	.....	 622	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2024	.07/09/2025	1	 505,062	..... 195.99	 28,940	.....	.....	 638	.....	 32,623	.....	.....	..... (14,351)	.....	 397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/29/2024	.07/29/2025	1	 197,535	..... 201.55	 10,983	.....	.....	 847	.....	 7,434	.....	.....	..... (5,446)	.....	 278	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/13/2024	.09/12/2025	1	 601,623	..... 204.32	 29,540	.....	.....	 5,990	.....	 18,653	.....	.....	..... (14,689)	.....	 1,354	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/31/2024	.07/31/2025	1	 444,082	..... 202.43	 24,558	.....	.....	 2,030	.....	 14,887	.....	.....	..... (12,178)	.....	 647	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/26/2024	.09/26/2025	1	 230,192	..... 204.42	 11,210	.....	.....	 2,702	.....	 7,493	.....	.....	..... (5,559)	.....	 565	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/10/2024	.07/10/2025	1	264,514	..... 196.86	15,104	.....	.....	374	.....	15,872	.....	.....	.....(7,490)	.....	219	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/23/2024	.07/23/2025	1	323,887	..... 199.29	18,170	.....	.....	1,101	.....	15,727	.....	.....	.....(9,010)	.....	407	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/01/2024	.08/01/2025	1	208,314	..... 202.33	11,311	.....	.....	971	.....	7,113	.....	.....	.....(5,609)	.....	308	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/05/2024	.07/03/2025	1	492,027	..... 196.35	28,046	.....	.....	156	.....	30,463	.....	.....	.....(13,984)	.....	223	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/21/2024	.08/21/2025	1	383,225	..... 202.98	19,928	.....	.....	2,800	.....	12,953	.....	.....	.....(9,882)	.....	723	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/04/2024	.09/04/2025	1	479,271	..... 204.43	24,299	.....	.....	4,351	.....	14,087	.....	.....	.....(12,050)	.....	1,019	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/13/2024	.09/15/2025	1	65,172	..... 204.32	3,220	.....	.....	674	.....	2,048	.....	.....	.....(1,588)	.....	150	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/19/2024	.07/21/2025	1	53,476	..... 200.44	3,016	.....	.....	166	.....	2,264	.....	.....	.....(1,487)	.....	64	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/09/2024	.08/08/2025	1	288,342	..... 201.44	15,167	.....	.....	1,601	.....	11,376	.....	.....	.....(7,542)	.....	471	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.12/26/2024	.12/26/2025	1	716,653	..... 203.67	37,696	.....	.....	18,587	.....	33,548	.....	.....	.....(18,693)	.....	2,509	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313P$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.12/06/2024	.12/08/2025	1	40,581	..... 207.54	2,110	.....	.....	930	.....	1,215	.....	.....	.....(1,041)	.....	135	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/11/2024	. 12/11/2025	1	 477,570	..... 205.97	24,786	.....	.....	11,130	.....	17,169	.....	.....	.....(12,291)	.....	1,601	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313OSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/29/2024	. 11/28/2025	1	 462,673	..... 209.81	24,198	.....	.....	10,082	.....	10,000	.....	.....	.....(12,032)	.....	1,488	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/02/2024	. 12/02/2025	1	 66,354	..... 209.04	3,503	.....	.....	1,486	.....	1,619	.....	.....	.....(1,737)	.....	216	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/20/2024	. 11/20/2025	1	 413,837	..... 207.4	21,768	.....	.....	8,515	.....	11,726	.....	.....	.....(10,794)	.....	1,295	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/11/2024	. 10/10/2025	1	 495,040	..... 206.82	25,297	.....	.....	7,117	.....	12,481	.....	.....	.....(12,579)	.....	1,308	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/16/2024	. 10/16/2025	1	 297,277	..... 207.27	15,131	.....	.....	4,460	.....	7,263	.....	.....	.....(7,504)	.....	809	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/11/2024	. 11/11/2025	1	 140,267	..... 207.38	7,364	.....	.....	2,698	.....	3,832	.....	.....	.....(3,652)	.....	425	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/04/2024	. 11/04/2025	1	 65,045	..... 205.77	3,369	.....	.....	1,170	.....	2,099	.....	.....	.....(1,671)	.....	192	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/27/2024	. 11/26/2025	1	 397,103	..... 209.69	20,808	.....	.....	8,578	.....	8,643	.....	.....	.....(10,347)	.....	1,269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/31/2024	. 10/31/2025	1	 200,088	..... 206.19	10,285	.....	.....	3,476	.....	6,043	.....	.....	.....(5,100)	.....	581	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/18/2024	. 11/18/2025	1	 96,591	..... 207.38	5,081	.....	.....	1,959	.....	2,720	.....	.....	.....(2,519)	.....	300	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/14/2024	11/14/2025	1	146,674	206.7	7,671			2,890		4,411			(3,804)		449		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/24/2024	12/24/2025	1	81,858	203.62	4,314			2,097		3,831			(2,139)		285		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/01/2024	11/03/2025	1	113,299	205.58	5,903			2,033		3,725			(2,911)		333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/20/2024	12/19/2025	1	462,369	202.92	24,228			11,508		22,757			(12,047)		1,587		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	10/04/2024	10/03/2025	1	498,421	206.57	25,320			6,611		12,545			(12,590)		1,271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/15/2024	11/14/2025	1	469,742	206.42	24,614			9,299		14,602			(12,240)		1,439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	10/07/2024	10/07/2025	1	120,903	206.07	6,178			1,668		3,375			(3,064)		315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/19/2024	11/19/2025	1	697,693	206.75	36,629			14,228		21,252			(18,164)		2,176		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/16/2024	12/16/2025	1	118,813	204.44	6,202			2,870		5,045			(3,076)		404		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/27/2024	11/28/2025	1	335,744	209.69	17,660			7,338		7,383			(8,734)		1,080		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/17/2024	12/17/2025	1	680,142	204.39	35,571			16,561		29,125			(17,640)		2,321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/25/2025	1	140,686	209.21	7,428			3,008		3,247			(3,684)		448		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/23/2025	1	66,273	203.15	3,493			1,688		3,226			(1,732)		230		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	12/01/2025	1	122,969	209.81	6,468			2,726		2,699			(3,190)		399		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	10/15/2025	1	533,767	206.71	27,222			7,949		14,017			(13,499)		1,445		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/27/2025	1	55,441	206.02	2,850			926		1,681			(1,405)		158		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2025	1	526,730	206.35	25,757			6,599		13,588			(12,773)		1,337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2025	1	289,171	207.3	14,863			4,668		7,296			(7,371)		812		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	10/01/2025	1	321,112	206.29	15,735			3,988		8,323			(7,803)		810		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/06/2025	1	100,003	206.57	5,110			1,366		2,557			(2,520)		259		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/21/2025	1	162,729	206.74	8,348			2,576		4,382			(4,140)		453		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/04/2025	1	382,358	207.76	19,921			8,561		10,994			(9,879)		1,254		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q5L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/21/2024	. 11/21/2025	 1	 227,429	..... 208.8	 11,986	.....	.....	 4,748	.....	 5,422	.....	.....	..... (5,943)	.....	 714	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q57 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/13/2024	. 11/13/2025	 1	 535,493	..... 206.86	 28,006	.....	.....	 10,416	.....	 15,732	.....	.....	..... (13,888)	.....	 1,634	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/30/2024	. 10/30/2025	 1	 291,540	..... 205.74	 14,956	.....	.....	 4,985	.....	 9,260	.....	.....	..... (7,417)	.....	 843	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/29/2024	. 10/29/2025	 1	 474,359	..... 205.42	 24,335	.....	.....	 8,044	.....	 15,590	.....	.....	..... (12,067)	.....	 1,366	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/10/2024	. 12/10/2025	 1	 557,588	..... 206.65	 28,995	.....	.....	 12,940	.....	 18,583	.....	.....	..... (14,378)	.....	 1,863	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q58 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/27/2024	. 12/26/2025	 1	 596,202	..... 203.49	 31,181	.....	.....	 15,417	.....	 28,361	.....	.....	..... (15,505)	.....	 2,088	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/03/2024	. 12/03/2025	 1	 264,158	..... 208.82	 13,815	.....	.....	 5,899	.....	 6,655	.....	.....	..... (6,851)	.....	 863	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/01/2024	. 10/31/2025	 1	 529,149	..... 205.58	 27,410	.....	.....	 9,289	.....	 17,197	.....	.....	..... (13,630)	.....	 1,536	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/06/2024	. 11/06/2025	 1	 307,385	..... 206.57	 16,076	.....	.....	 5,669	.....	 7,551	.....	.....	..... (7,972)	.....	 914	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/12/2024	. 12/12/2025	 1	 166,939	..... 205.94	 8,664	.....	.....	 3,936	.....	 6,033	.....	.....	..... (4,296)	.....	 561	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q50 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/20/2024	. 12/22/2025	 1	 148,853	..... 202.92	 7,845	.....	.....	 3,760	.....	 7,376	.....	.....	..... (3,869)	.....	 515	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/19/2024	. 12/19/2025	1	 304,583	..... 202.05	16,021	.....	.....	 7,589	.....	 16,142	.....	.....	..... (7,945)	.....	 1,045	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/09/2024	. 12/09/2025	1	 89,530	..... 206.92	 4,647	.....	.....	 2,061	.....	 2,887	.....	.....	..... (2,304)	.....	 298	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/03/2024	. 10/03/2025	1	 124,693	..... 206.18	 6,147	.....	.....	 1,601	.....	 3,316	.....	.....	..... (3,048)	.....	 318	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/08/2024	. 10/08/2025	1	 294,251	..... 205.59	15,007	.....	.....	 4,093	.....	 8,679	.....	.....	..... (7,442)	.....	 770	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/28/2024	. 10/28/2025	1	 113,450	..... 206.18	 5,843	.....	.....	 1,915	.....	 3,392	.....	.....	..... (2,897)	.....	 325	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/18/2024	. 10/20/2025	1	 195,242	..... 207.48	 9,996	.....	.....	 3,057	.....	 4,731	.....	.....	..... (4,930)	.....	 541	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/24/2024	. 10/24/2025	1	 122,226	..... 206.88	 6,246	.....	.....	 1,990	.....	 3,278	.....	.....	..... (3,097)	.....	 345	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/22/2024	. 10/22/2025	1	 472,160	..... 207.11	24,222	.....	.....	 7,540	.....	12,161	.....	.....	..... (12,011)	.....	 1,319	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/05/2024	. 11/05/2025	1	 702,328	..... 206.57	36,591	.....	.....	 12,802	.....	20,672	.....	.....	.....(18,145)	.....	 2,080	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/22/2024	. 11/21/2025	1	 139,311	.....209.4	 7,356	.....	.....	 2,922	.....	 3,071	.....	.....	..... (3,658)	.....	 438	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/05/2024	. 12/05/2025	1	 180,578	..... 208.22	 9,426	.....	.....	 4,099	.....	 4,937	.....	.....	..... (4,674)	.....	 594	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/13/2024	. 12/15/2025	1	 165,808	..... 205.75	 8,688	.....	.....	 3,997	.....	 6,175	.....	.....	..... (4,285)	.....	 562	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/27/2024	. 12/29/2025	1	 157,295	..... 203.49	 8,274	.....	.....	 4,125	.....	 7,535	.....	.....	..... (4,081)	.....	 555	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/06/2024	. 12/05/2025	1	 683,054	..... 207.54	 35,314	.....	.....	 15,401	.....	 20,207	.....	.....	..... (17,560)	.....	 2,247	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/07/2024	. 11/07/2025	1	 166,660	..... 207.56	 8,683	.....	.....	 3,111	.....	 4,370	.....	.....	..... (4,306)	.....	 497	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/22/2024	. 11/24/2025	1	 67,915	.....209.4	 3,613	.....	.....	 1,453	.....	 1,521	.....	.....	..... (1,782)	.....	 215	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/08/2024	. 11/07/2025	1	 439,649	..... 208.33	 22,950	.....	.....	 8,247	.....	 10,428	.....	.....	..... (11,412)	.....	 1,312	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/13/2024	. 12/12/2025	1	 535,930	..... 205.75	 27,922	.....	.....	 12,720	.....	 19,774	.....	.....	..... (13,884)	.....	 1,802	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/18/2024	. 12/18/2025	1	 501,239	..... 202.38	 26,165	.....	.....	 12,253	.....	 25,796	.....	.....	..... (12,975)	.....	 1,715	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/26/2024	. 11/26/2025	1	 915,760	..... 209.57	 48,352	.....	.....	 19,768	.....	 20,254	.....	.....	..... (23,977)	.....	 2,925	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/11/2024	. 10/13/2025	1	 94,662	..... 206.82	 4,866	.....	.....	 1,398	.....	 2,424	.....	.....	..... (2,400)	.....	 254	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/11/2024	. 10/10/2025	1	 303,933	..... 206.13	 16,278	.....	.....	 4,580	.....	 8,424	.....	.....	..... (8,094)	.....	 803	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/14/2025	1	112,378	207.3	5,754			1,664		2,705			(2,853)		303		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/09/2025	1	453,372	206.25	23,258			6,407		12,304			(11,533)		1,192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/17/2025	1	199,034	207.3	10,171			3,043		4,868			(5,044)		544		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/17/2025	1	468,798	207.48	23,862			7,159		11,180			(11,865)		1,281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/17/2025	1	94,961	206.42	5,004			1,916		2,986			(2,468)		294		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	1	483,704	206.02	24,717			7,896		14,485			(12,291)		1,363		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2025	1	547,927	206.57	28,985			10,700		16,600			(14,374)		1,666		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/31/2025	1	561,574	203.34	29,314			14,819		27,384			(14,537)		1,994		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2026	1	75,566	203.77		3,884		2,012		3,590			(1,884)		272		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	03/31/2026	1	69,624	211.48		3,495		2,629		2,107			(871)		302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2026	1	100,911	209.72		5,257		3,433		3,142			(1,848)		407		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2026	1	377,658	208.58		19,752		12,678		12,978			(7,089)		1,512		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/08/2026	1	329,572	203.31		16,940		8,913		16,393			(8,029)		1,195		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2026	1	87,663	202.37		4,558		2,449		4,759			(2,124)		321		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/13/2026	1	56,842	203.27		2,944		1,590		2,871			(1,355)		209		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/09/2026	1	108,830	203.31		5,605		2,956		5,425			(2,649)		396		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2025	01/30/2026	1	198,547	206.42		10,146		5,986		7,910			(4,197)		760		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/27/2026	1	160,733	210.44		8,165		6,084		5,276			(2,125)		691		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/23/2026	1	411,157	205.35		21,010		12,022		17,721			(9,062)		1,548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/20/2026	1	409,489	209.72		21,212		13,787		12,627			(7,517)		1,643		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/28/2026	1	313,591	205.21		15,993		9,296		13,870			(6,704)		1,195		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/27/2026	1	194,147	209.31		9,979		6,662		6,367			(3,363)		790		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/24/2025	.01/26/2026	1	 106,745	..... 205.35	.....	5,487	.....	3,159	.....	4,636	.....	.....	.....(2,347)	.....	405	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/04/2025	.03/04/2026	1	 230,687	..... 209.12	.....	11,604	.....	7,864	.....	7,837	.....	.....	.....(3,751)	.....	949	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/04/2025	.02/04/2026	1	 348,222	..... 205.79	.....	18,073	.....	10,854	.....	14,883	.....	.....	.....(7,229)	.....	1,349	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/03/2025	.02/03/2026	1	 53,836	..... 205.89	.....	2,799	.....	1,674	.....	2,275	.....	.....	.....(1,127)	.....	208	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/07/2025	.02/06/2026	1	 623,064	..... 205.95	.....	32,462	.....	19,838	.....	26,385	.....	.....	.....(12,753)	.....	2,424	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/14/2025	.03/16/2026	1	 288,686	..... 209.32	.....	14,723	.....	10,464	.....	10,049	.....	.....	.....(4,333)	.....	1,216	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/12/2025	.03/12/2026	1	 392,717	..... 208.43	.....	19,832	.....	13,877	.....	14,655	.....	.....	.....(5,977)	.....	1,641	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/11/2025	.03/11/2026	1	 223,869	..... 209.23	.....	11,193	.....	7,802	.....	7,733	.....	.....	.....(3,404)	.....	934	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/25/2025	.03/25/2026	1	 392,435	..... 209.65	.....	19,936	.....	14,663	.....	13,745	.....	.....	.....(5,298)	.....	1,681	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/15/2025	.01/15/2026	1	 364,942	..... 204.52	.....	18,795	.....	10,252	.....	16,608	.....	.....	.....(8,548)	.....	1,347	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/28/2025	.03/30/2026	1	 101,491	..... 210.39	.....	5,135	.....	3,848	.....	3,379	.....	.....	.....(1,315)	.....	439	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/21/2025	.01/21/2026	1	 89,176	..... 205.78	.....	 4,584	.....	 2,576	.....	 3,680	.....	.....	..... (2,009)	.....	 334	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/21/2025	.03/20/2026	1	 447,783	..... 209.75	.....	 22,568	.....	 16,425	.....	 15,253	.....	.....	..... (6,262)	.....	 1,901	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/10/2025	.01/09/2026	1	 347,363	..... 202.37	.....	 17,924	.....	 9,559	.....	 18,743	.....	.....	..... (8,420)	.....	 1,263	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/25/2025	.02/25/2026	1	 556,009	..... 210.12	.....	 28,523	.....	 18,780	.....	 16,721	.....	.....	..... (9,768)	.....	 2,254	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/23/2025	.01/23/2026	1	 117,889	..... 205.55	.....	 6,048	.....	 3,451	.....	 4,994	.....	.....	..... (2,618)	.....	 444	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/28/2025	.02/27/2026	1	 620,289	..... 210.31	.....	 31,511	.....	 21,095	.....	 18,401	.....	.....	..... (10,561)	.....	 2,525	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/13/2025	.03/13/2026	1	 261,374	..... 208.31	.....	 13,226	.....	 9,342	.....	 9,895	.....	.....	..... (3,950)	.....	 1,094	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/13/2025	.02/13/2026	1	 306,010	..... 207.67	.....	 16,066	.....	 10,130	.....	 11,273	.....	.....	..... (6,030)	.....	 1,209	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/22/2025	.01/22/2026	1	 540,909	..... 205.01	.....	 27,803	.....	 15,701	.....	 23,996	.....	.....	..... (12,111)	.....	 2,032	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/20/2025	.03/20/2026	1	 209,654	..... 210.2	.....	 10,609	.....	 7,699	.....	 6,847	.....	.....	..... (2,965)	.....	 890	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/07/2025	.02/09/2026	1	 345,958	..... 205.95	.....	 18,163	.....	 11,158	.....	 14,761	.....	.....	..... (7,077)	.....	 1,355	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/20/2025	.02/20/2026	1	 150,394	..... 209.41	.....	 7,836	.....	 5,079	.....	 4,779	.....	.....	..... (2,791)	.....	 603	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/26/2025	.02/26/2026	1	 381,413	..... 209.22	.....	 19,643	.....	 12,987	.....	 12,581	.....	.....	..... (6,673)	.....	 1,550	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/19/2025	.03/19/2026	1	 302,332	..... 210.29	.....	 15,479	.....	 11,130	.....	 9,752	.....	.....	..... (4,368)	.....	 1,281	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/16/2025	.01/16/2026	1	 266,000	..... 205.11	.....	 13,619	.....	 7,528	.....	 11,510	.....	.....	..... (6,157)	.....	 985	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/03/2025	.01/02/2026	1	 225,244	..... 203.77	.....	 11,510	.....	 5,915	.....	 10,627	.....	.....	..... (5,629)	.....	 804	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/07/2025	.01/07/2026	1	 286,072	..... 203.35	.....	 14,704	.....	 7,696	.....	 14,161	.....	.....	..... (7,010)	.....	 1,035	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/28/2025	.03/02/2026	1	 299,629	..... 210.31	.....	 15,311	.....	 10,292	.....	 8,976	.....	.....	..... (5,090)	.....	 1,227	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/31/2025	.01/30/2026	1	 506,911	..... 205.61	.....	 25,852	.....	 15,296	.....	 21,743	.....	.....	..... (10,653)	.....	 1,941	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/06/2025	.03/06/2026	1	 275,573	..... 209.01	.....	 13,889	.....	 9,541	.....	 9,534	.....	.....	..... (4,414)	.....	 1,138	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/14/2025	.02/13/2026	1	 718,674	..... 207.3	.....	 37,371	.....	 23,630	.....	 27,408	.....	.....	..... (13,963)	.....	 2,840	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/12/2025	.02/12/2026	1	 528,296	..... 207.54	.....	 27,841	.....	 17,334	.....	 20,450	.....	.....	..... (10,526)	.....	 2,083	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/05/2025	.02/05/2026	1	 184,373	..... 206.16	.....	 9,532	.....	 5,751	.....	 7,635	.....	.....	..... (3,787)	.....	 716	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/11/2025	.02/11/2026	1	 478,538	..... 207.54	.....	 25,028	.....	 15,513	.....	 17,745	.....	.....	..... (9,531)	.....	 1,883	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/21/2025	.03/23/2026	1	 225,870	..... 209.75	.....	 11,452	.....	 8,360	.....	 7,759	.....	.....	..... (3,152)	.....	 964	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/18/2025	.02/18/2026	1	 398,334	..... 207.72	.....	 20,833	.....	 13,315	.....	 14,811	.....	.....	..... (7,534)	.....	 1,591	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/29/2025	.01/29/2026	1	 313,886	..... 205.36	.....	 16,008	.....	 9,349	.....	 13,733	.....	.....	..... (6,666)	.....	 1,199	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/14/2025	.02/17/2026	1	 125,384	..... 207.3	.....	 6,583	.....	 4,189	.....	 4,834	.....	.....	..... (2,433)	.....	 500	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/26/2025	.03/26/2026	1	 293,616	..... 210.33	.....	 14,916	.....	 11,012	.....	 9,699	.....	.....	..... (3,923)	.....	 1,260	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/02/2025	.01/02/2026	1	 280,964	..... 203.35	.....	 14,357	.....	 7,358	.....	 13,752	.....	.....	..... (7,041)	.....	 1,003	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/14/2025	.01/14/2026	1	 428,946	..... 203.91	.....	 22,219	.....	 12,058	.....	 20,561	.....	.....	..... (10,166)	.....	 1,580	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/28/2025	.03/27/2026	1	 620,877	..... 210.39	.....	 31,230	.....	 23,336	.....	 20,495	.....	.....	..... (8,065)	.....	 2,670	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/07/2025	.03/09/2026	1	 121,754	..... 210.16	.....	 6,197	.....	 4,285	.....	 3,806	.....	.....	..... (1,942)	.....	 506	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/17/2025	.01/16/2026	1	 578,242	..... 205.56	.....	 29,664	.....	 16,443	.....	 24,032	.....	.....	..... (13,365)	.....	 2,140	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/05/2025	.03/05/2026	1	 484,712	..... 208.91	.....	 24,526	.....	 16,689	.....	 16,847	.....	.....	..... (7,862)	.....	 1,998	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/06/2025	.02/06/2026	1	 148,286	..... 206.14	.....	 7,681	.....	 4,681	.....	 6,173	.....	.....	..... (3,030)	.....	 577	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/07/2025	.03/06/2026	1	 801,491	..... 210.16	.....	 40,555	.....	 27,938	.....	 24,821	.....	.....	..... (12,813)	.....	 3,310	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/14/2025	.03/13/2026	1	 437,917	..... 209.32	.....	 22,202	.....	 15,727	.....	 15,116	.....	.....	..... (6,588)	.....	 1,834	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/31/2025	.02/02/2026	1	 194,812	..... 205.61	.....	 9,994	.....	 5,947	.....	 8,419	.....	.....	..... (4,085)	.....	 751	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/18/2025	.03/18/2026	1	 342,412	..... 209.98	.....	 17,463	.....	 12,508	.....	 11,317	.....	.....	..... (4,976)	.....	 1,448	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/09/2025	.05/08/2026	1	 1,118,017	..... 206.35	.....	 55,389	.....	 47,949	.....	 56,932	.....	.....	..... (7,822)	.....	 5,168	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/05/2025	.06/05/2026	1	 222,031	..... 207.26	.....	 11,102	.....	 10,425	.....	 11,139	.....	.....	..... (760)	.....	 1,071	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/07/2025	.04/07/2026	1	 90,095	..... 204.31	.....	 4,370	.....	 3,370	.....	 5,043	.....	.....	..... (1,006)	.....	 395	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/13/2025	.06/12/2026	1	 674,509	..... 208.32	.....	 33,860	.....	 32,544	.....	 31,708	.....	.....	..... (1,581)	.....	 3,288	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/04/2025	.04/06/2026	1	 88,305	..... 205.08	.....	 4,256	.....	 3,271	.....	 4,661	.....	.....	..... (1,009)	.....	 387	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/18/2025	.06/18/2026	1	1,214,051	..... 207.98	.....	 60,945	.....	 59,591	.....	 59,172	.....	.....	..... (2,004)	.....	 5,970	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/30/2025	.06/01/2026	1	 147,943	..... 207.4	.....	 7,427	.....	 6,854	.....	 7,293	.....	.....	..... (627)	.....	 710	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/16/2025	.05/18/2026	1	 235,799	..... 207.25	.....	 11,908	.....	 10,530	.....	 11,441	.....	.....	..... (1,460)	.....	 1,107	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/10/2025	.06/10/2026	1	 502,933	..... 207.95	.....	 25,398	.....	 24,069	.....	 24,190	.....	.....	..... (1,392)	.....	 2,445	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/28/2025	.05/28/2026	1	1,185,199	..... 206.91	.....	 59,853	.....	 54,576	.....	 60,119	.....	.....	..... (5,411)	.....	 5,652	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/04/2025	.04/02/2026	1	 482,964	..... 205.08	.....	 23,086	.....	 17,684	.....	 25,300	.....	.....	..... (5,533)	.....	 2,100	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/23/2025	.04/23/2026	1	 297,847	..... 205.75	.....	 14,595	.....	 11,901	.....	 15,435	.....	.....	..... (2,719)	.....	 1,343	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/20/2025	.06/22/2026	1	 102,928	..... 208.21	.....	 5,167	.....	 5,067	.....	 4,969	.....	.....	..... (141)	.....	 509	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2025	.05/13/2026	1	 218,905	..... 206.41	.....	 11,011	.....	 9,585	.....	 11,200	.....	.....	..... (1,448)	.....	 1,020	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/10/2025	.04/10/2026	1	 273,077	..... 204.48	.....	 13,272	.....	 10,404	.....	 15,177	.....	.....	..... (2,945)	.....	 1,204	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	228,314	205.33		11,302		8,780		11,893			(2,539)		1,005		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	310,096	208.1		15,598		14,824		14,789			(812)		1,510		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	59,937	207.68		3,027		2,860		2,937			(174)		291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	313,929	208.41		15,445		15,445		15,601			(126)		1,567		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	108,367	208.66		5,299		5,299		5,300					542		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	237,804	211.08		11,771		8,885		7,501			(2,903)		1,032		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	340,011	203.72		16,423		12,713		19,892			(3,734)		1,494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	410,564	208.33		20,364		20,083		23,642			(335)		2,036		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	52,395	206.36		2,583		2,192		2,653			(396)		241		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/10/2026	1	571,320	204.98		28,109		22,097		30,583			(6,178)		2,520		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	287,001	206.35		14,293		12,363		14,696			(2,025)		1,333		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/27/2025	.06/26/2026	1	1,112,143	..... 208.41	.....	 54,495	.....	 54,495	.....	 54,958	.....	.....	..... (449)	.....	 5,530	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/16/2025	.06/16/2026	1	 142,853	..... 208.31	.....	 7,186	.....	 6,928	.....	 6,771	.....	.....	..... (276)	.....	 700	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/06/2025	.06/08/2026	1	 218,861	..... 207.68	.....	 11,118	.....	 10,475	.....	 10,706	.....	.....	..... (727)	.....	 1,061	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/03/2025	.04/02/2026	1	 160,090	..... 209.83	.....	 7,828	.....	 5,980	.....	 7,167	.....	.....	..... (1,893)	.....	 696	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/06/2025	.06/05/2026	1	 722,505	..... 207.68	.....	 36,487	.....	 34,358	.....	 35,148	.....	.....	..... (2,406)	.....	 3,487	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/07/2025	.05/07/2026	1	 213,995	..... 206.55	.....	 10,507	.....	 8,973	.....	 10,724	.....	.....	..... (1,554)	.....	 988	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/30/2025	.05/29/2026	1	 928,950	..... 207.4	.....	 46,355	.....	 42,749	.....	 45,540	.....	.....	..... (3,948)	.....	 4,436	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/02/2025	.06/02/2026	1	 79,470	..... 207.63	.....	 3,997	.....	 3,700	.....	 3,859	.....	.....	..... (307)	.....	 382	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/17/2025	.04/20/2026	1	 171,453	..... 205.55	.....	 8,435	.....	 6,790	.....	 8,968	.....	.....	..... (1,696)	.....	 769	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/13/2025	.06/15/2026	1	 188,200	..... 208.32	.....	 9,504	.....	 9,138	.....	 8,897	.....	.....	..... (440)	.....	 921	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/16/2025	.04/16/2026	1	 449,891	..... 205.16	.....	 22,000	.....	 17,515	.....	 24,044	.....	.....	..... (4,520)	.....	 2,005	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/15/2025	.05/15/2026	1	351,940	.....206.92	.....	17,632	.....	15,532	.....	17,417	.....	.....	.....(2,222)	.....	1,645	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/12/2025	.05/12/2026	1	111,768	.....206.71	.....	5,600	.....	4,859	.....	5,583	.....	.....	.....(752)	.....	520	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/02/2025	.05/04/2026	1	252,172	.....206.53	.....	12,432	.....	10,514	.....	12,585	.....	.....	.....(1,999)	.....	1,158	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/24/2025	.04/24/2026	1	486,272	.....205.87	.....	23,779	.....	19,563	.....	25,021	.....	.....	.....(4,365)	.....	2,197	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/17/2025	.06/17/2026	1	543,612	.....208.07	.....	27,344	.....	26,513	.....	26,274	.....	.....	.....(974)	.....	2,669	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/25/2025	.06/25/2026	1	491,268	.....208.03	.....	24,220	.....	23,953	.....	24,160	.....	.....	.....(332)	.....	2,439	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/21/2025	.05/21/2026	1	300,987	.....206.84	.....	15,140	.....	13,513	.....	15,152	.....	.....	.....(1,659)	.....	1,420	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/01/2025	.05/01/2026	1	413,103	.....206.15	.....	19,912	.....	16,768	.....	21,091	.....	.....	.....(3,273)	.....	1,888	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/30/2025	.04/30/2026	1	368,644	.....206.36	.....	17,732	.....	14,801	.....	18,479	.....	.....	.....(2,963)	.....	1,682	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/02/2025	.05/01/2026	1	822,975	.....206.53	.....	40,326	.....	34,053	.....	40,838	.....	.....	.....(6,536)	.....	3,761	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/27/2025	.05/27/2026	1	261,965	.....207.24	.....	13,203	.....	12,003	.....	12,937	.....	.....	.....(1,230)	.....	1,247	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/26/2025	.06/26/2026	1	 484,216	..... 208.33	.....	 23,823	.....	 23,757	.....	 23,343	.....	.....	..... (261)	.....	 2,408	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/20/2025	.05/20/2026	1	 386,285	..... 207.36	.....	 19,353	.....	 17,220	.....	 18,660	.....	.....	..... (2,174)	.....	 1,820	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/06/2025	.05/06/2026	1	 542,324	..... 206.26	.....	 26,574	.....	 22,621	.....	 27,719	.....	.....	..... (4,004)	.....	 2,499	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/28/2025	.04/28/2026	1	 110,051	..... 206.16	.....	 5,337	.....	 4,426	.....	 5,579	.....	.....	..... (921)	.....	 501	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/14/2025	.05/14/2026	1	 264,082	..... 205.97	.....	 13,336	.....	 11,646	.....	 13,988	.....	.....	..... (1,717)	.....	 1,232	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/22/2025	.05/22/2026	1	 132,818	..... 206.62	.....	 6,681	.....	 6,031	.....	 6,807	.....	.....	..... (714)	.....	 628	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/03/2025	.06/03/2026	1	 472,250	..... 207.69	.....	 23,801	.....	 22,097	.....	 22,872	.....	.....	..... (1,761)	.....	 2,272	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/23/2025	.06/23/2026	1	 79,589	..... 208.26	.....	 3,940	.....	 3,875	.....	 3,822	.....	.....	..... (76)	.....	 394	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/17/2025	.04/17/2026	1	 626,892	..... 205.55	.....	 30,655	.....	 24,626	.....	 32,607	.....	.....	..... (6,215)	.....	 2,799	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/02/2025	.04/02/2026	1	 709,962	..... 210.91	.....	 35,427	.....	 26,839	.....	 22,817	.....	.....	..... (8,638)	.....	 3,087	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/11/2025	.04/13/2026	1	 177,221	..... 204.98	.....	 8,772	.....	 6,912	.....	 9,539	.....	.....	..... (1,912)	.....	 786	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/29/2025	.04/29/2026	1	357,406	.....206.34	.....	17,263	.....	14,362	.....	17,922	.....	.....	.....(2,932)	.....	1,628	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/22/2025	.04/22/2026	1	347,756	.....205.74	.....	16,971	.....	13,791	.....	18,001	.....	.....	.....(3,208)	.....	1,566	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2025	.04/27/2026	1	51,147	.....205.88	.....	2,506	.....	2,071	.....	2,645	.....	.....	.....(451)	.....	232	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2025	.04/24/2026	1	540,354	.....205.88	.....	26,315	.....	21,710	.....	27,783	.....	.....	.....(4,771)	.....	2,441	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/15/2025	.04/15/2026	1	410,846	.....205.38	.....	20,173	.....	16,005	.....	21,562	.....	.....	.....(4,200)	.....	1,828	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/08/2025	.05/08/2026	1	170,656	.....206.36	.....	8,465	.....	7,292	.....	8,690	.....	.....	.....(1,229)	.....	789	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/04/2025	.06/04/2026	1	526,623	.....207.33	.....	26,278	.....	24,469	.....	26,237	.....	.....	.....(1,872)	.....	2,538	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/29/2025	.05/29/2026	1	596,881	.....207.14	.....	29,963	.....	27,556	.....	29,804	.....	.....	.....(2,627)	.....	2,851	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/12/2025	.06/12/2026	1	487,029	.....208.43	.....	24,351	.....	23,340	.....	22,708	.....	.....	.....(1,201)	.....	2,374	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/20/2025	.06/18/2026	1	686,839	.....208.21	.....	34,205	.....	33,538	.....	32,918	.....	.....	.....(942)	.....	3,377	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2025	.05/22/2026	1	1,305,099	.....206.78	.....	65,647	.....	59,429	.....	66,110	.....	.....	.....(6,853)	.....	6,167	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	.05/16/2025	.05/15/2026	1	 1,260,197	..... 207.25	.....	63,262	.....	55,881	.....	60,797	.....	.....	.....(7,821)	.....	 5,891	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	.05/19/2025	.05/19/2026	1	 70,116	..... 207.44	.....	 3,520	.....	 3,122	.....	 3,363	.....	.....	..... (405)	.....	 330	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5054\$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/13/2024	.09/12/2025	1	 661,622	..... 186.26	24,414	.....	.....	 4,951	.....	.....	.....	.....	.....(12,140)	.....	 1,490	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/03/2024	.07/03/2025	1	 497,471	..... 177.99	18,207	.....	.....	101	.....	.....	.....	.....	.....(9,029)	.....	226	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5054\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/06/2024	.09/05/2025	1	 425,899	..... 181.6	15,673	.....	.....	 2,873	.....	.....	.....	.....	.....(7,793)	.....	912	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5052\$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.08/07/2024	.08/07/2025	1	 284,496	..... 176.45	10,413	.....	.....	 1,061	.....	.....	.....	.....	.....(5,163)	.....	459	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5054\$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/16/2024	.09/16/2025	1	 226,530	..... 188.09	 8,359	.....	.....	 1,773	.....	.....	.....	.....	.....(4,145)	.....	524	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5054\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/09/2024	.09/09/2025	1	 100,899	..... 184.92	 3,723	.....	.....	718	.....	.....	.....	.....	.....(1,846)	.....	223	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/12/2024	.07/11/2025	1	 972,100	..... 187.94	35,579	.....	.....	988	.....	.....	.....	.....	.....(17,692)	.....	844	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5053\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.08/22/2024	.08/22/2025	1	 279,617	..... 183.47	10,262	.....	.....	 1,478	.....	.....	.....	.....	.....(5,089)	.....	533	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/11/2024	.07/11/2025	1	 441,625	..... 187.94	16,208	.....	.....	449	.....	.....	.....	.....	.....(8,037)	.....	383	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5055\$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/25/2024	.09/25/2025	1	 261,167	..... 186.7	 9,663	.....	.....	 2,289	.....	.....	.....	.....	.....(4,792)	.....	638	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5055\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/24/2024	.09/24/2025	1	 887,522	..... 190.46	32,838	.....	.....	 7,689	.....	.....	.....	.....	.....(16,284)	.....	 2,154	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5053\$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.08/21/2024	.08/21/2025	1	 338,862	..... 183.05	 12,436	.....	.....	 1,747	.....	.....	.....	.....	.....(6,167)	.....	640	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/05/2024	.07/03/2025	1	 806,256	..... 178.06	29,509	.....	.....	164	.....	.....	.....	.....	.....(14,714)	.....	365	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5055\$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/30/2024	.09/30/2025	1	 92,898	..... 191.61	 3,437	.....	.....	862	.....	.....	.....	.....	.....(1,704)	.....	233	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5051\$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/24/2024	.07/24/2025	1	 232,453	..... 187.94	 8,531	.....	.....	541	.....	.....	.....	.....	.....(4,230)	.....	298	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5055$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	534,518	189.77	19,724			4,383					(9,808)		1,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	499,975	190.58	18,499			4,100					(9,174)		1,178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2025	1	680,239	187.94	24,965			1,032					(12,380)		712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	670,887	177.67	24,554			474					(12,176)		497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2025	1	451,653	177.51	16,531								(8,197)		118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2025	1	333,759	180.86	12,216			303					(6,058)		276		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2025	1	501,476	177.12	18,354			1,820					(9,102)		798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	50,621	181.6	1,868			355					(921)		111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2025	1	218,330	187.94	8,013			662					(3,973)		318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/26/2025	1	237,607	187.62	8,791			2,119					(4,360)		583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	449,268	179.16	16,443			1,736					(8,176)		734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2025	1	508,257	187.26	18,704			2,937					(9,275)		1,013		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2024	07/15/2025	1	351,737	187.94	12,909			498					(6,401)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2024	08/05/2025	1	268,185	174.59	9,842			949					(4,881)		421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	271,176	187.94	9,925			660					(4,922)		355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	572,396	186.35	21,007			3,034					(10,446)		1,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/15/2025	1	286,007	181.03	10,496			1,308					(5,205)		508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	1	871,794	178.73	31,908			88					(15,823)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	682,653	187.94	24,985			1,177					(12,390)		758		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	972,772	176.72	35,603			785					(17,655)		764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2025	1	932,997	179.27	34,241			4,056					(16,980)		1,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2024	08/26/2025	1	132,165	187.28	4,850			748					(2,405)		261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	319,751	188.96	11,767			1,928					(5,835)		648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	670,241	191.75	24,665			4,054					(12,265)		1,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	414,189	187.16	15,242			2,435					(7,558)		833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	1	682,515	184.11	25,185			4,926					(12,489)		1,516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	1	617,802	187.94	22,612			1,507					(11,244)		808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	628,537	187.94	23,004			1,086					(11,439)		698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2025	1	364,202	187.94	13,330			771					(6,610)		447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	1	402,831	186.89	14,784			1,270					(7,331)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	471,128	183.31	17,385			3,448					(8,621)		1,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2025	1	825,737	187.94	30,222			2,414					(14,987)		1,184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2024	08/12/2025	1	409,511	178.64	15,029			1,739					(7,453)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2025	1	422,241	187.94	15,496			683					(7,684)		456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	836,250	184.35	30,690			2,643					(15,261)		1,238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	1	409,934	179.96	15,045			1,824					(7,460)		720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	1	848,550	188.35	31,312			6,728					(15,527)		1,974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2024	07/29/2025	1	552,354	187.94	20,271			1,564					(10,052)		778		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5054$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/05/2025	1	163,624	185.98	6,021			1,101					(2,986)		351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	486,804	190.54	17,963			4,341					(8,932)		1,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2024	08/19/2025	1	159,933	182.29	5,870			792					(2,911)		296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2025	1	817,052	181.9	29,986			4,130					(14,870)		1,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	209,867	187.39	7,744			1,685					(3,840)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	1	374,125	184.51	13,805			2,792					(6,846)		842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2025	1	661,442	187.94	24,275			1,471					(12,038)		830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	1	64,806	189.37	2,385			420					(1,183)		137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/15/2025	1	702,239	181.46	25,702			3,213					(12,780)		1,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	1	646,606	179	23,666			2,491					(11,736)		1,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2025	1	598,820	189.1	22,037			3,946					(10,928)		1,273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	314,372	191.87	11,758			4,429					(5,830)		963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	1,076,414	194.36	39,827			11,630					(19,750)		2,914		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	135,832	196.45	5,039			1,541					(2,485)		376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	200,781	192.14	7,429			2,333					(3,684)		564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/15/2025	1	29,354	174.77	1,113			512		62			(549)		100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	1	154,415	188.22	5,713			1,873					(2,833)		443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	81,174	191.13	3,003			957					(1,489)		229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	869,654	192.16	32,090			8,379					(15,957)		2,218		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5056$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	74,130	192.9	2,743			788					(1,353)		199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2024	10/14/2025	1	26,818	195.04	992			287					(492)		72		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	57,814	182.01	2,197			968		25			(1,083)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	1	722,775	170.26	27,393			12,753		3,141			(13,584)		2,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/26/2025	1	863,419	164.21	32,724			16,135		8,623			(16,227)		3,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	542,925	162.09	20,577			9,637		6,866			(10,204)		1,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	88,302	191.87	3,347			1,411					(1,651)		287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	712,399	182.01	27,071			11,806		274			(13,461)		2,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2025	1	89,654	191.87	3,344			1,290					(1,658)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	85,436	183.05	3,187			1,097		5			(1,572)		251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	616,419	191.87	22,992			8,931					(11,402)		1,922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	318,808	189.47	11,828			3,080					(5,865)		813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	549,570	186.48	20,884			8,917		59			(10,356)		1,796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	504,535	191.87	18,870			6,966					(9,357)		1,534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2025	1	295,965	191.44	10,980			2,783					(5,445)		747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/17/2025	1	77,927	196.26	2,883			863					(1,430)		213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	60,768	187.1	2,248			731					(1,109)		173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	416,432	187.94	15,408			4,202					(7,641)		1,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	375,791	196.87	13,904			4,099					(6,895)		1,022		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG5056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	1	46,769	188.09	1,730			467					(858)		122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2025	1	481,505	191.87	18,008			6,697					(8,930)		1,470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	362,374	191.87	13,553			4,942					(6,684)		1,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	438,932	191.87	16,416			5,789					(8,141)		1,305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	157,411	163.06	5,934			2,845		1,786			(2,927)		545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	394,525	176.81	14,992			6,732		558			(7,434)		1,322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	815,847	189.99	30,186			8,316					(14,969)		2,146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	571,892	196.45	21,160			6,348					(10,522)		1,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	443,064	186.38	16,393			5,464					(8,129)		1,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	254,890	189.2	10,710			3,013					(5,326)		674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/07/2025	1	370,458	191.87	13,855			4,965					(6,871)		1,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	525,296	191.87	19,594			7,402					(9,743)		1,609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	61,141	191.87	2,287			838					(1,134)		185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/26/2025	1	854,949	191.87	31,975			13,073					(15,856)		2,731		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	807,702	185.2	29,885			9,879					(14,820)		2,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	273,303	184.79	10,386			4,463		44			(5,150)		896		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	484,362	174.77	18,357			8,363		998			(9,128)		1,628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	352,652	163.06	13,295			6,315		3,979			(6,611)		1,210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2025	1	546,341	162.9	20,652			10,440		6,406			(10,241)		1,940		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505B$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/29/2025	1	84,386	163.6	3,190			1,591		908			(1,573)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/12/2025	1	245,997	175.82	9,348			4,247		420			(4,636)		827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/28/2025	1	318,079	191.87	11,896			4,943					(5,883)		1,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	442,314	191.87	16,587			6,911					(8,248)		1,422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	141,868	160.01	5,334			2,527		2,270			(2,645)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	94,287	191.87	3,517			1,397					(1,749)		296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/26/2025	1	605,563	163.6	22,890			11,318		6,515			(11,382)		2,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	744,155	187.08	27,757			9,711		1			(13,764)		2,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	139,893	191.87	5,218			2,099					(2,573)		444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	681,843	191.87	25,433			9,139					(12,646)		2,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2025	1	741,322	180.13	28,170			12,572		535			(13,969)		2,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	124,922	191.87	4,660			1,784					(2,298)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	100,670	183.96	3,825			1,664		22			(1,897)		331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	183,478	184.49	6,770			2,288					(3,357)		533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	71,141	192.16	2,632			703					(1,298)		184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	947,906	192.08	35,073			10,918					(17,392)		2,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	1,187,436	187.1	43,816			13,997					(21,788)		3,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2025	1	177,067	191.87	4,016	289		1,734					(2,118)		554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	683,946	191.08	25,374			6,501					(12,583)		1,735		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5059$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	428,333	191.87	16,020			6,604					(7,966)		1,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	195,990	191.87	7,310			2,896					(3,625)		616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	720,512	192.9	26,659			7,500					(13,256)		1,904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	461,821	183.05	17,180			5,822					(8,543)		1,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	75,750	163	2,803			1,452		929			(1,359)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/06/2026	1	254,397	167.23	9,387			6,449		2,556			(2,983)		1,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	284,435	163.84	10,553			6,337		3,576			(4,221)		1,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	458,905	162.11	16,979			8,887		6,285			(8,094)		1,660		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/20/2026	1	451,401	166.36	16,657			12,089		5,101			(4,655)		1,916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	754,263	165.31	27,983			15,803		7,620			(12,190)		2,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	306,494	163	11,340			5,828		3,648			(5,546)		1,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	139,905	166.42	5,190			2,917		1,244			(2,275)		524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2026	1	321,826	165.1	11,940			7,203		3,567			(4,743)		1,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	476,161	169.12	17,666			11,680		3,632			(6,001)		1,935		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	443,930	166.25	16,470			9,573		4,059			(6,904)		1,692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	689,958	167.2	25,459			18,306		7,180			(7,184)		2,923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	500,218	166.32	18,458			12,509		5,414			(5,967)		2,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/30/2026	1	138,154	167.66	5,126			3,024		1,079			(2,120)		529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	64,374	165.78	2,388			1,363		617			(1,034)		242		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505C$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	332,580	163		12,305		6,475		4,162			(5,832)		1,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/09/2026	1	481,392	156.8		17,763		9,474		11,328			(8,345)		1,750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	261,998	166.81		9,668		7,111		2,843			(2,569)		1,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	163,276	163		6,058		3,195		2,053			(2,863)		594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2026	1	393,925	162.36		14,575		7,910		5,411			(6,669)		1,451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	250,020	156.8		9,251		4,969		5,931			(4,310)		916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/06/2026	1	158,007	164.86		5,862		3,572		1,811			(2,313)		615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2026	1	459,866	164.38		16,969		11,874		6,211			(5,114)		1,922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	384,048	162.29		14,210		7,282		4,946			(6,969)		1,371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	193,835	165.12		7,191		4,200		2,019			(2,995)		740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	157,491	167.09		5,811		4,330		1,668			(1,513)		677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	348,594	163.78		12,898		7,882		4,470			(5,067)		1,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	189,983	163.4		7,010		4,952		2,814			(2,094)		796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	426,536	165.66		15,824		9,363		4,171			(6,521)		1,633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	127,739	165.89		4,739		2,729		1,217			(2,027)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	288,742	169.23		10,712		7,151		2,184			(3,610)		1,176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	473,342	164.31		17,466		13,051		6,511			(4,511)		2,036		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	439,712	164.65		16,225		11,808		5,849			(4,502)		1,866		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	473,468	165.33		17,518		9,711		4,725			(7,893)		1,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index II/JSG505F$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	140,612	166.55		5,203		3,281		1,385			(1,953)		556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2026	1	78,508	168.5		2,905		1,897		638			(1,021)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	131,724	165.66		4,940		2,939		1,344			(2,019)		508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2026	1	248,232	165.5		9,160		6,384		3,000			(2,786)		1,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	325,437	167.42		12,041		7,729		2,955			(4,322)		1,303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	318,747	168.5		11,794		7,666		2,592			(4,180)		1,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	452,572	165.48		16,655		11,797		5,525			(4,941)		1,895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	442,500	168.22		16,328		11,110		3,972			(5,234)		1,824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	88,012	168.73		3,256		2,111		699			(1,160)		353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	448,410	167.26		16,546		12,216		4,665			(4,352)		1,925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	344,733	165.86		12,755		8,152		3,700			(4,613)		1,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	68,505	172.28		2,569		1,727		386			(854)		281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	284,672	164.54		10,533		6,660		3,460			(3,935)		1,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	381,743	171.8		14,163		9,325		2,155			(4,850)		1,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	301,985	165.04		11,204		6,193		3,111			(5,065)		1,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	231,396	164.65		8,538		6,233		3,078			(2,350)		988		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	156,383	164.31		5,771		4,324		2,151			(1,478)		676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	149,920	168.93		5,532		3,825		1,278			(1,733)		623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	296,353	163.8		10,965		6,827		3,872			(4,146)		1,169		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG505E$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2026	1	102,988	163.78		3,811		2,341		1,339			(1,485)		403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	546,013	168.93		20,148		13,880		4,590			(6,365)		2,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2026	1	62,834	160.53		2,325		1,255		1,037			(1,070)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	252,213	166.68		9,307		6,666		2,754			(2,652)		1,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	389,065	165.89		14,395		8,237		3,682			(6,209)		1,465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	479,662	172.28		17,795		11,913		2,561			(5,964)		1,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	305,765	165.91		11,313		7,012		3,207			(4,308)		1,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	222,993	163.53		8,251		4,500		2,700			(3,752)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	129,654	165.48		4,784		3,400		1,591			(1,408)		546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	222,466	152.25		8,164		8,164		8,793			(67)		1,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2026	1	333,684	158.77		12,179		9,304		7,545			(2,944)		1,451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	614,091	167.71		22,476		17,027		6,261			(5,480)		2,670		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	577,195	151.8		21,010		19,322		23,081			(1,842)		2,757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	389,557	146.6		14,258		11,763		21,896			(2,585)		1,760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/04/2026	1	237,358	149.23		8,664		7,327		12,007			(1,393)		1,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/24/2026	1	251,039	146.93		9,188		7,559		13,822			(1,687)		1,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	1	145,554	145.56		5,342		4,106		8,779			(1,266)		637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	481,702	153.85		17,534		15,602		16,782			(1,970)		2,269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2026	1	285,672	145.5		10,456		8,295		17,337			(2,177)		1,271		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505L3R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2025	05/07/2026	1	426,339	148.56		16,091		13,780		21,294			(2,342)		1,968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N3A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2026	1	129,201	151.67		4,703		4,275		5,222			(438)		615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L3G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	660,684	149.23		24,115		20,364		31,167			(3,909)		3,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K3A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2026	1	588,568	145.02		21,542		17,150		36,811			(4,426)		2,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K3F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/20/2026	1	191,462	145.32		7,027		5,656		11,713			(1,413)		859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M38 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	481,893	151.72		17,541		15,270		19,501			(2,307)		2,245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M3K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	562,791	153.92		20,486		18,096		19,525			(2,533)		2,631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P37 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	404,243	153.32		14,795		14,591		14,817			(243)		2,005		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N3L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	529,522	152.12		19,328		17,824		20,712			(1,646)		2,529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P3B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2026	1	695,946	150.44		25,472		25,191		30,856			(349)		3,456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P3J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	674,627	152.25		24,691		24,691		26,717			(204)		3,355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N3V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	641,162	151.69		23,467		21,850		26,249			(1,672)		3,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L3N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	152,627	147.9		5,571		4,742		7,946			(839)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L3C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/01/2026	1	509,744	147.8		18,657		15,711		26,453			(3,067)		2,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050 9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	414,484	154.82		15,170		14,376		13,760			(831)		2,015		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N3O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	376,732	150.06		13,713		12,380		17,021			(1,465)		1,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J3M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	473,656	142.55		17,336		13,420		34,590			(3,942)		2,082		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K3E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/17/2026	1	752,660	145.32		28,132		22,698		46,148			(5,593)		3,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J3F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2026	1	310,321	145.56		11,358		8,700		18,611			(2,722)		1,349		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/13/2026	1	112,503	145.2		4,118		3,244		6,966			(898)		499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/11/2026	1	267,751	149.15		9,773		8,454		12,889			(1,385)		1,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2026	1	215,050	150.29		7,892		7,740		9,644			(215)		1,063		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/05/2026	1	1,059,839	153.19		38,684		36,428		39,227			(2,551)		5,115		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	563,718	149.15		20,519		17,726		27,099			(2,931)		2,606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	575,493	150.01		20,948		18,293		26,163			(2,697)		2,686		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	50,514	152.12		1,864		1,720		1,996			(157)		242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	460,312	150.66		16,755		14,955		19,982			(1,836)		2,172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	341,722	151.18		12,507		11,745		14,489			(857)		1,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	361,001	152.52		13,140		11,575		13,823			(1,656)		1,687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	693,728	153.86		25,390		24,131		24,663			(1,322)		3,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	743,397	150.29		27,208		26,678		33,437			(750)		3,655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	1,003,493	149.79		36,527		33,068		46,159			(3,813)		4,742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2026	1	409,316	145.94		14,981		12,216		24,036			(2,791)		1,846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	1	316,583	151.77		11,619		11,586		12,870			(127)		1,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	391,838	145.2		14,302		11,243		24,261			(3,143)		1,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/27/2026	1	253,166	146.6		9,266		7,658		14,195			(1,666)		1,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	270,744	155.18		9,909		9,498		8,776			(489)		1,320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2026	1	512,970	147.58		18,775		15,620		27,653			(3,189)		2,337		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505OW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/18/2026	1	840,323	149.76		30,756		30,072		39,108			(1,011)		4,132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	499,578	152.63		18,285		16,975		19,148			(1,353)		2,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	389,554	150.69		14,180		12,930		16,804			(1,282)		1,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	179,067	153.19		6,554		6,175		6,651			(429)		868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	459,149	148		16,805		14,027		24,638			(2,808)		2,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	292,124	153.92		10,633		9,403		10,135			(1,304)		1,372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	53,158	152.28		1,946		1,871		2,102			(90)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2026	1	752,808	150.04		27,553		26,716		34,419			(981)		3,696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	360,085	145.45		13,179		10,710		21,835			(2,491)		1,621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	257,453	149.2		9,397		8,095		12,320			(1,364)		1,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	170,455	144.61		6,239		4,891		10,962			(1,384)		752		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	380,000	166.35		13,908		10,498		4,363			(3,429)		1,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2026	1	395,057	146.11		14,459		11,233		23,064			(3,248)		1,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	834,061	152.28		30,527		29,339		32,974			(1,426)		4,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	1	990,519	195.63	36,352								(8,989)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	1	339,596	195.63	12,497			17					(3,086)		126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1	455,282	196.08	16,936			47					(4,194)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	1	441,381	195.12	16,375			45					(4,066)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	1	613,166	191.17	22,810			219					(5,640)		454		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4056$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	1	1,215,123	191.17	45,203			496					(11,162)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	1	620,354	192.32	23,077			285					(5,714)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	1	145,038	196.14	5,395			74					(1,336)		126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	1	696,000	197.63	25,891			356					(6,420)		604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	1	957,923	197.36	35,731			687					(8,835)		971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	1	489,731	197.36	18,267			376					(4,511)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	1	625,139	196.57	23,318			544					(5,774)		694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	1	148,607	203.45	5,528			167					(1,365)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	1,231,005	203.45	45,793			1,321					(11,323)		1,511		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	1	990,794	203.45	36,858			1,163					(9,126)		1,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	1	191,484	203.45	7,123			235					(1,764)		251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	1	702,854	203.45	26,076			860					(6,465)		920		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	1	376,451	203.45	14,004			557					(3,458)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	1	813,012	203.45	30,244			1,163					(7,478)		1,146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	1	449,773	203.45	16,732			689					(4,143)		655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	1	233,109	201.89	8,672			369					(2,147)		345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	1	358,879	200.66	13,350			568					(3,310)		531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1	1,269,903	196.28	47,367			2,277					(11,712)		1,994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	1	105,404	199.65	3,995			203					(989)		170		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG4059$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	1	130,654	196.88	4,952			258					(1,226)		214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	1	313,971	197.18	11,868			619					(2,943)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	737,518	197.59	27,878			1,608					(6,893)		1,266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	1	404,672	197.59	15,297			902					(3,777)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	507,286	190.81	19,461			1,203					(4,825)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	563,296	189.01	21,236			1,313					(5,265)		1,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1	169,844	187.26	6,420			432					(1,587)		314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	1	61,034	187.26	2,307			158					(570)		114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	1	226,960	186.64	8,556			599					(2,119)		428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	137,902	186.27	5,199			371					(1,287)		263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	58,858	188.36	2,219			159					(550)		112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	144,057	187.94	5,431			418					(1,343)		285		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	128,439	187.94	4,842			379					(1,196)		256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	89,513	189.41	3,375			268					(836)		180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	184,548	191.39	6,976			565					(1,727)		374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	1	67,498	191.87	2,545			206					(631)		137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	90,101	189.45	3,406			304					(840)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	145,590	189.45	5,503			484					(1,359)		307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	1	68,650	182.8	2,588			234					(641)		147		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405B$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	54,461	181.08	2,048			186					(508)		117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/07/2023	09/05/2025	1	226,083	182.02	8,523			776					(2,116)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	1	105,543	182.21	3,979			383					(984)		233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	1	129,128	182.21	4,868			474					(1,202)		287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	308,019	182.21	11,612			1,102					(2,875)		674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1	141,416	182.6	5,331			527					(1,320)		316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	1	77,597	182.56	2,887			289					(715)		175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	343,632	182.57	12,783			1,282					(3,170)		774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	82,891	184.84	3,084			310					(766)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	1	166,780	182.85	6,204			656					(1,534)		385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	1	91,459	182.85	3,402			364					(840)		213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	1	265,100	182.7	9,862			1,069					(2,442)		621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	224,981	182.29	8,369			918					(2,072)		530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	1	106,490	182.16	3,951			434					(980)		251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	1	244,394	176.78	9,067			1,001					(2,251)		576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	1	34,583	175.23	1,283			148					(317)		83		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	1	86,974	175.23	3,227			376					(797)		211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	685,236	175.16	25,086			2,960					(6,213)		1,673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	1	55,619	171	2,069			247		20			(512)		137		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405D$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	141,859	169.45	5,263			629		117			(1,305)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/28/2023	09/26/2025	1	57,660	169.8	2,139			257		41			(531)		142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	1	112,210	169.32	4,174			517		99			(1,034)		280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	109,791	169.32	4,084			515		117			(1,009)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	1	688,539	166.87	25,545			3,259		1,733			(6,325)		1,747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	339,159	166.62	12,396			1,609		957			(3,078)		865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	67,122	166.03	2,497			324		218			(620)		171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	1	159,748	166.97	5,943			794		478			(1,471)		414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	1	208,474	169.1	7,755			1,064		419			(1,920)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	1	232,685	170.54	8,679			1,202		327			(2,149)		615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	1	118,779	171.22	4,419			613		139			(1,096)		314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	285,996	166.92	10,610			1,478		959			(2,634)		756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	1	201,271	168.13	7,487			1,071		551			(1,854)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	1	139,987	168.13	5,208			757		391			(1,286)		379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	1	460,025	170.64	17,113			2,512		728			(4,237)		1,251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	1	54,938	171.59	2,038			302		70			(505)		150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	1	172,766	168.79	6,392			948		430			(1,585)		472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2025	1	230,951	166.53	8,568			1,276		915			(2,127)		631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	1	146,945	165.02	5,466			835		793			(1,354)		407		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405F$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	1	50,587	165.02	1,882			290		273			(465)		141		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	1	852,928	163.66	31,729			4,962		5,889			(7,856)		2,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	1	74,362	164.68	2,766			436		433			(685)		210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	1	64,308	164.1	2,386			377		415			(592)		181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	1	271,602	163.91	10,104			1,603		1,806			(2,509)		766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	1	140,640	161.28	5,232			849		1,421			(1,295)		402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	1	399,845	163.34	14,874			2,469		2,986			(3,683)		1,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	1	88,237	165.48	3,282			549		459			(813)		256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	415,972	166.44	15,391			2,579		1,824			(3,816)		1,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/02/2023	10/31/2025	1	318,051	170.91	11,800			1,986		558			(2,930)		923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	1	246,871	172.1	9,184			1,579		387			(2,274)		725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	1	514,725	172.1	19,096			3,353		927			(4,728)		1,530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	1	229,273	172.1	8,506			1,505		426			(2,106)		684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	1	175,803	171.1	6,522			1,161		401			(1,619)		525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/07/2025	1	47,698	172.1	1,743			311		89			(433)		142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	542,569	172.1	20,129			3,655		1,103			(4,984)		1,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	594,379	172.1	22,051			4,084		1,243			(5,460)		1,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	1	206,652	172.1	7,687			1,434		444			(1,903)		633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	1	222,371	172.1	8,250			1,541		478			(2,046)		681		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405I$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/16/2023	11/14/2025	1	131,034	172.1	4,874			914		282			(1,210)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	170,716	172.1	6,351			1,214		377			(1,572)		529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1	632,970	172.1	23,546			4,587		1,434			(5,830)		1,981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	1	137,981	172.1	5,133			1,008		313			(1,271)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	110,257	172.1	4,091			807		250			(1,014)		346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	1	686,611	172.1	25,473			5,179		1,596			(6,316)		2,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/28/2025	1	97,033	172.1	3,610			743		231			(894)		312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2023	11/28/2025	1	81,158	172.1	3,019			622		193			(749)		261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/30/2023	11/28/2025	1	90,035	172.1	3,367			697		214			(836)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	1	591,863	176.82	22,076			4,724		736			(5,466)		1,941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2025	1	518,090	175.27	19,377			4,196		887			(4,811)		1,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	1	75,810	175.47	2,828			625		134			(699)		253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	1	638,366	177.83	23,811			5,324		754			(5,896)		2,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	1	247,437	178.46	9,229			2,076		263			(2,285)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	64,015	178.98	2,388			538		61			(592)		215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/14/2023	12/12/2025	1	193,990	178.98	7,275			1,646		184			(1,806)		652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	1	351,975	178.98	13,199			3,032		334			(3,268)		1,194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2025	1	672,732	178.98	25,227			5,883		677			(6,246)		2,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	1	124,714	178.98	4,677			1,097		125			(1,158)		428		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG405KSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025	1	73,602	178.98	2,760			648		74			(684)		253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	1	288,005	178.98	10,829			2,595		290			(2,681)		997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	1	2,506,531	178.98	94,246			23,044		2,661			(23,368)		8,777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/28/2023	12/26/2025	1	163,233	178.98	6,138			1,509		173			(1,524)		572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	1	188,602	178.98	7,091			1,768		200			(1,756)		666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	1	870,023	180.67	32,713			8,302		770			(8,100)		3,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	1	289,357	178.65	10,851			2,757		373			(2,690)		1,033		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/04/2024	01/02/2026	1	324,546	178.38	12,170			3,106		437			(3,022)		1,158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	1	183,010	178.5	6,863			1,775		267			(1,699)		658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	321,662	178.5	12,062			3,144		487			(2,979)		1,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	1,449,890	180.38	54,371			14,245		1,608			(13,463)		5,258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	1	578,003	178.84	21,675			5,709		873			(5,367)		2,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	1	153,190	178.73	5,729			1,511		231			(1,421)		557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	1	282,452	177.48	10,592			2,809		525			(2,630)		1,027		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	1	334,953	178.09	12,594			3,383		583			(3,118)		1,227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1	147,798	178.09	5,557			1,504		266			(1,372)		544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	1	296,737	175.46	11,157			3,046		812			(2,763)		1,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2024	01/16/2026	1	250,833	173.45	9,381			2,575		911			(2,329)		928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/16/2026	1	302,138	174.97	11,300			3,106		881			(2,809)		1,118		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405N$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	01/22/2026	1	1,172,924	173.73	46,276			13,123		4,186			(11,555)		4,406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405N$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	1	242,042	175	9,077			2,565		719			(2,247)		911		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405N$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	54,188	171.24	2,027			573		269			(502)		204		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405N$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2024	01/23/2026	1	33,784	175.72	1,267			360		90			(315)		127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	1	158,019	176.65	2,146	1,900		1,732		376			(1,323)		599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	1	398,622	177.72	14,948			4,347		807			(3,701)		1,523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	1	209,793	179.19	7,867			2,299		340			(1,948)		803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	1	207,274	176.99	7,793			2,280		480			(1,932)		794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	1	400,288	180.12	15,051			4,422		556			(3,737)		1,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	1	479,159	178.75	17,921			5,324		938			(4,437)		1,847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	1	587,685	176.41	21,979			6,603		1,699			(5,442)		2,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	1	115,731	178.27	4,340			1,310		260			(1,075)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	1	406,743	178.37	15,212			4,597		889			(3,772)		1,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/06/2026	1	308,192	178.01	11,526			3,498		710			(2,862)		1,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	1	218,421	178.48	8,169			2,506		490			(2,023)		856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	1	77,718	178.48	2,907			897		179			(718)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	1	606,046	180.63	22,666			7,027		1,040			(5,612)		2,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	1	354,918	176.25	13,238			4,122		1,108			(3,278)		1,403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	1	178,132	178.13	6,627			2,066		440			(1,643)		704		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2024	02/13/2026	1	226,853	181.9	8,554			2,684		324			(2,125)		896		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	1	380,048	181.79	14,138			4,519		564			(3,486)		1,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	1	151,729	181.79	5,644			1,772		217			(1,403)		600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1	216,599	181.66	8,079			2,593		334			(2,000)		869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	1	240,547	183.7	8,948			2,876		275			(2,219)		965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	230,978	184.07	8,592			2,773		251			(2,133)		927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	1	218,365	184.07	8,123			2,648		237			(2,011)		882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	1	785,576	183.81	29,223			9,621		897			(7,236)		3,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	1	517,588	184.07	19,254			6,365		562			(4,767)		2,107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	1	107,573	184.07	4,012			1,334		117			(996)		438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	1	372,369	184.14	13,889			4,662		445			(3,439)		1,525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	1	379,386	184.14	14,151			4,711		412			(3,518)		1,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	1	589,800	183.97	22,235			7,544		801			(5,513)		2,431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	1	224,999	187.04	8,482			2,890		192			(2,103)		929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2024	03/06/2026	1	459,385	188.94	17,273			5,909		292			(4,289)		1,897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1	276,874	190.18	10,438			3,604		160			(2,585)		1,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	1	330,139	190.18	12,446			4,263		174			(3,094)		1,363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	1	669,601	191.43	25,177			8,784		315			(6,243)		2,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1	461,207	191.43	17,341			6,074		217			(4,300)		1,931		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405S$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2024	03/13/2026	1	194,952	190.25	7,311			2,571		113			(1,815)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/13/2026	1	532,735	190.33	19,978			7,036		308			(4,967)		2,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	1	801,763	190.33	30,066			10,670		463			(7,445)		3,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	1	1,140,954	191.43	42,900			15,380		596			(10,637)		4,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	1	451,539	191.43	16,978			6,110		236			(4,210)		1,916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2024	03/20/2026	1	363,583	191.43	13,634			4,927		190			(3,385)		1,543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	300,886	191.43	11,313			4,094		157			(2,813)		1,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	1	384,116	191.43	14,443			5,265		201			(3,576)		1,640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	1	1,174,272	191.43	44,153			16,254		613			(10,947)		5,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	1	182,699	191.43	6,869			2,538		95			(1,703)		786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	1,335,589	191.43	50,218			18,633		698			(12,468)		5,744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1	488,828	191.43	18,331			6,849		255			(4,533)		2,114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	1	691,540	180.71	26,624			13,239		2,717			(6,620)		3,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2026	1	85,817	188.62	3,227			1,432		123			(800)		404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2024	05/15/2026	1	575,991	188.62	21,657			9,499		794			(5,377)		2,692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	1	1,379,671	180.71	52,979			26,453		5,497			(13,118)		6,889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2024	05/01/2026	1	459,629	181.66	17,236			7,227		1,240			(4,279)		2,101		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/04/2026	1	590,061	182.91	22,186			9,369		1,452			(5,493)		2,710		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2026	1	102,699	183.41	3,851			1,746		263			(951)		489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2026	1	2,328,700	182.06	89,655			44,212		8,058			(22,230)		11,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/18/2026	1	1,386,117	188.62	52,118			23,012		1,911			(12,905)		6,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2026	1	797,526	188.62	29,987			13,387		1,142			(7,435)		3,769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2026	1	1,778,046	185.02	67,032			27,255		3,075			(16,620)		8,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2024	06/05/2026	1	350,989	179.91	13,478			6,302		1,615			(3,346)		1,694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2024	04/10/2026	1	191,456	181.21	7,199			2,810		497			(1,787)		844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/15/2026	1	1,134,290	188.62	42,649			18,733		1,564			(10,604)		5,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/20/2026	1	634,933	181.59	23,873			9,622		1,643			(5,911)		2,849		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2024	05/07/2026	1	1,550,273	185.91	51,456	2,064		23,279		2,752			(13,457)		7,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2026	1	61,666	183.85	2,319			940		124			(575)		278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2024	05/08/2026	1	1,003,279	188.62	37,723			16,182		1,330			(9,366)		4,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2026	1	887,182	184.94	33,535			12,990		1,439			(8,315)		3,906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	1	362,094	181.67	14,040			5,732		897			(3,652)		1,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2024	04/17/2026	1	872,445	178.01	32,804			13,122		3,333			(8,145)		3,895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2026	1	535,234	181.59	20,125			8,061		1,385			(5,004)		2,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2026	1	1,293,674	179.94	49,677			23,133		5,248			(12,317)		6,243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2024	05/29/2026	1	407,998	177.32	15,300			7,006		2,316			(3,799)		1,949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	06/01/2026	1	451,651	180.25	17,118			7,888		1,704			(4,238)		2,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	1	487,173	182.91	18,318			7,691		1,119			(4,554)		2,227		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index II/JSG405Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2024	06/26/2026	1	520,163	180.5	19,974			9,918		2,104			(4,959)		2,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/15/2026	1	428,537	176.18	16,499			7,920		2,833			(4,085)		2,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/18/2026	1	738,036	182.28	28,341			13,798		2,470			(7,056)		3,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2026	1	2,005,971	179.82	75,625			35,112		8,143			(18,751)		9,666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2024	06/12/2026	1	548,641	177.81	21,068			10,054		2,808			(5,231)		2,675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2026	1	1,929,251	179.94	74,276			35,963		8,148			(18,416)		9,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405WSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2026	1	1,086,251	188.62	40,843			17,785		1,497			(10,127)		5,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2026	1	101,204	179.42	3,815			1,766		423			(946)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/05/2026	1	624,808	179.53	23,930			11,205		2,645			(5,950)		3,015		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2026	1	556,964	180.41	21,387			10,576		2,254			(5,303)		2,770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2026	1	1,341,975	178.74	51,398			24,357		6,405			(12,744)		6,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	1	1,141,385	188.62	43,030			19,151		1,634			(10,669)		5,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	1	505,076	183.38	18,991			7,790		1,074			(4,722)		2,282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405TSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	1	1,167,591	185.38	44,252			16,716		1,575			(10,972)		5,077		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405WSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2026	1	1,207,977	188.62	45,541			19,893		1,665			(11,292)		5,646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2026	1	751,097	181.37	28,241			11,754		2,029			(7,002)		3,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/27/2026	1	395,502	183.38	14,871			6,137		841			(3,682)		1,796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405WS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2026	1	561,925	185.34	21,185			9,050		1,091			(5,253)		2,598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2026	1	493,714	185.39	18,613			7,593		826			(4,615)		2,231		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405U$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	1	282,462	179.43	10,649			4,162		897			(2,648)		1,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2026	1	709,761	180.28	26,616			11,114		2,410			(6,599)		3,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2026	1	139,879	183.79	5,273			2,238		320			(1,308)		645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	05/29/2026	1	493,055	180.25	18,588			8,524		1,778			(4,622)		2,355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2026	1	1,079,905	178.63	41,576			19,760		5,139			(10,309)		5,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2026	1	50,592	178.8	1,948			940		238			(483)		248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2026	1	1,233,929	175.81	46,396			18,418		5,966			(11,504)		5,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	1	1,147,468	188.62	43,145			18,635		1,521			(10,683)		5,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	1	627,345	179.43	23,651			9,304		2,028			(5,856)		2,781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2024	04/02/2026	1	276,668	182.9	10,458			3,972		529			(2,600)		1,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2024	05/22/2026	1	415,525	182.07	15,700			7,121		1,232			(3,940)		1,963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/08/2026	1	461,551	188.62	17,354			7,455		612			(4,315)		2,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/18/2026	1	486,959	181.55	18,699			9,091		1,770			(4,649)		2,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/22/2026	1	922,399	182.28	35,420			17,345		3,137			(8,770)		4,561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/12/2026	1	678,815	176.18	26,134			12,490		4,046			(6,498)		3,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	1	963,955	179.53	36,919			17,368		4,134			(9,141)		4,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2024	04/02/2026	1	389,136	184.63	14,709			5,564		590			(3,652)		1,692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2026	1	180,000	184.04	6,804			2,626		323			(1,687)		791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	1	557,031	183.86	21,056			8,009		939			(5,242)		2,422		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index II/JSG405U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.04/05/2024	.04/06/2026	1	 338,047	..... 183.86	12,778	.....	.....	 4,904	.....	607	.....	.....	.....(3,164)	.....	 1,480	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405U$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.04/17/2024	.04/17/2026	1	 358,492	..... 176.51	13,515	.....	.....	 5,384	.....	 1,625	.....	.....	.....(3,351)	.....	 1,600	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405V$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.04/25/2024	.04/24/2026	1	 505,615	..... 184.49	19,011	.....	.....	7,788	.....	932	.....	.....	.....(4,720)	.....	 2,284	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405X$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.05/29/2024	.05/29/2026	1	1,225,475	..... 175.51	45,955	.....	.....	20,958	.....	 7,122	.....	.....	.....(11,394)	.....	 5,853	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405X$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.05/24/2024	.05/22/2026	1	1,984,315	..... 183.41	74,412	.....	.....	 33,449	.....	 5,085	.....	.....	..... (18,501)	.....	 9,377	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5051$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.07/24/2024	.07/24/2026	1	 770,778	..... 187.94	29,906	.....	.....	 15,939	.....	 1,722	.....	.....	.....(7,415)	.....	 3,979	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5051$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.07/19/2024	.07/20/2026	1	 588,095	..... 187.94	22,700	.....	.....	 11,990	.....	 1,314	.....	.....	.....(5,621)	.....	 3,020	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.07/16/2024	.07/16/2026	1	1,521,798	..... 187.94	58,894	.....	.....	30,741	.....	 3,320	.....	.....	.....(14,602)	.....	 7,774	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5052$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.08/08/2024	.08/07/2026	1	 786,341	 179	30,510	.....	.....	 16,917	.....	 4,349	.....	.....	.....(7,575)	.....	 4,131	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5053$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.08/30/2024	.08/31/2026	1	 859,900	..... 191.75	33,536	.....	.....	 19,678	.....	 1,570	.....	.....	.....(8,304)	.....	 4,650	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.09/20/2024	.09/18/2026	1	 955,267	..... 189.77	37,638	.....	.....	23,082	.....	 2,366	.....	.....	.....(9,358)	.....	 5,274	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5055$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.09/24/2024	.09/24/2026	1	1,938,442	..... 190.46	76,568	.....	.....	 47,329	.....	 4,478	.....	.....	.....(18,985)	.....	10,774	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5054$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.09/12/2024	.09/11/2026	1	 311,419	..... 184.51	12,239	.....	.....	7,377	.....	 1,198	.....	.....	.....(3,039)	.....	 1,706	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5053$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.09/03/2024	.09/03/2026	1	 52,706	..... 189.37	 2,066	.....	.....	 1,218	.....	 125	.....	.....	..... (512)	.....	286	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5055$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.09/25/2024	.09/25/2026	1	 416,635	..... 186.7	16,457	.....	.....	 10,195	.....	 1,361	.....	.....	.....(4,080)	.....	 2,318	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5055$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.09/26/2024	.09/25/2026	1	 666,866	..... 187.62	26,275	.....	.....	 16,345	.....	 1,990	.....	.....	.....(6,524)	.....	 3,710	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5054$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.09/11/2024	.09/11/2026	1	 511,367	..... 183.31	20,148	.....	.....	 12,094	.....	 2,176	.....	.....	.....(4,996)	.....	 2,801	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.07/01/2024	.07/01/2026	1	 128,730	..... 177.51	 4,943	.....	.....	 2,478	.....	703	.....	.....	.....(1,226)	.....	645	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG5051$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.07/31/2024	.07/31/2026	1	 481,956	..... 187.94	18,700	.....	.....	 10,146	.....	 1,077	.....	.....	.....(4,637)	.....	 2,510	.....	0001 .....

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Purchased Call/Janus SG Market Consensus Index II/JSG5054$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2026	1	2,216,398	184.11	87,326			52,300		8,788			(21,652)		12,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/14/2026	1	756,798	186.26	29,818			18,047		2,519			(7,383)		4,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2026	1	1,586,902	187.94	61,413			32,647		3,546			(15,227)		8,181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2026	1	723,700	179.96	28,224			15,857		3,740			(6,998)		3,835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	405,386	176.45	15,769			8,708		2,780			(3,910)		2,130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	500,166	179.16	19,456			10,803		2,708			(4,837)		2,628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/06/2026	1	949,353	178.06	36,645			18,650		5,118			(9,074)		4,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$/I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2026	1	400,874	187.94	15,514			8,119		875			(3,847)		2,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	07/17/2026	1	631,289	187.94	23,620			12,457		1,377			(5,885)		3,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/18/2026	1	640,802	190.58	25,248			15,462		1,446			(6,269)		3,538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/03/2026	1	899,265	184.35	35,071			19,200		2,976			(8,684)		4,701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2026	1	2,104,262	176.72	81,225			41,616		12,979			(20,139)		10,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	617,496	187.94	23,897			12,558		1,347			(5,933)		3,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	07/31/2026	1	764,971	184.35	29,834			16,277		2,448			(7,417)		3,984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2026	1	1,879,891	178.73	72,376			36,437		9,256			(17,945)		9,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/24/2026	1	724,079	187.94	28,022			15,017		1,618			(6,967)		3,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	347,550	179.16	13,520			7,532		1,920			(3,348)		1,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	1,889,839	187.94	73,137			39,582		4,223			(18,134)		9,830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2026	1	713,691	180.86	27,548			14,153		3,038			(6,831)		3,617		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5053$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2026	1	1,477,965	187.16	57,788			33,578		4,106			(14,328)		7,965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2026	1	637,545	191.75	24,928			14,584		1,164			(6,198)		3,436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/28/2026	1	393,115	190.54	15,489			9,672		908			(3,835)		2,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2026	1	1,921,695	179.27	74,946			42,003		10,505			(18,583)		10,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2026	1	1,218,042	181.6	47,869			28,431		5,768			(11,902)		6,618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	07/31/2026	1	855,138	186.89	33,179			18,077		2,151			(8,238)		4,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2026	1	1,145,913	177.12	44,576			24,554		7,375			(11,052)		6,013		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2026	1	372,105	187.39	14,661			8,942		1,132			(3,635)		2,054		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/24/2026	1	556,240	186.35	21,693			12,503		1,672			(5,371)		2,983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/11/2026	1	811,462	186.26	31,972			19,298		2,658			(7,949)		4,445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2026	1	614,457	183.05	23,964			13,694		2,450			(5,942)		3,284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/04/2026	1	504,589	185.98	19,780			11,732		1,628			(4,911)		2,742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/17/2026	1	606,521	181.46	23,594			13,371		2,774			(5,842)		3,226		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	2,273,971	181.9	88,685			50,555		10,001			(21,989)		12,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2026	1	1,687,956	189.1	66,337			39,182		4,106			(16,448)		9,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	763,987	178.06	29,490			14,929		3,990			(7,342)		3,830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/21/2026	1	585,878	186.35	22,849			13,129		1,729			(5,681)		3,131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/13/2026	1	1,495,811	187.94	57,888			30,019		3,263			(14,333)		7,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/25/2026	1	784,127	190.54	30,895			19,245		1,811			(7,681)		4,363		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2026	1	194,077	187.94	7,511			3,875		413			(1,865)		984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2026	1	944,404	181.46	36,737			20,754		4,320			(9,134)		5,005		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2026	1	316,890	187.94	12,232			6,546		708			(3,037)		1,636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	189,118	177.99	7,281			3,681		999			(1,808)		948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/14/2026	1	460,665	181.03	17,920			10,109		2,188			(4,449)		2,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	352,480	187.94	13,641			7,047		750			(3,392)		1,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/27/2026	1	771,686	187.94	29,864			16,062		1,725			(7,395)		3,999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/21/2026	1	688,558	189.77	27,129			16,681		1,705			(6,717)		3,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2026	1	2,059,494	188.35	81,144			49,378		5,686			(20,119)		11,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2026	1	993,862	187.26	38,860			22,526		2,760			(9,635)		5,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	628,784	183.47	24,460			14,035		2,433			(6,073)		3,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/28/2026	1	602,962	188.96	23,516			13,739		1,404			(5,839)		3,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2026	1	656,106	183.05	26,047			17,485		3,154			(6,476)		3,789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/09/2026	1	1,059,140	191.87	42,154			28,799		2,650			(10,438)		6,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2026	1	626,120	196.87	24,669			15,994		922			(6,117)		3,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2026	1	1,651,355	192.08	64,898			42,612		2,923			(16,091)		9,459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2026	1	1,600,716	187.94	63,068			40,197		5,025			(15,637)		9,034		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	743,207	191.87	29,580			20,170		1,859			(7,354)		4,323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2026	1	732,516	191.87	29,081			20,056		1,871			(7,220)		4,291		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	632,348	174.77	25,610			18,706		6,296			(6,341)		3,817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	1,741,982	180.13	70,724			51,198		11,798			(17,536)		10,476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2026	1	540,863	184.49	21,202			14,213		2,316			(5,264)		3,124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	527,706	191.87	20,950			14,187		1,320			(5,194)		3,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	632,692	175.82	25,624			18,661		5,830			(6,362)		3,808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2026	1	1,200,325	189.47	47,413			29,952		3,168			(11,772)		6,730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/16/2026	1	346,288	196.26	13,609			8,860		529			(3,379)		1,971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/04/2026	1	361,164	183.96	14,663			10,537		1,806			(3,641)		2,160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	639,660	163.6	25,778			19,289		13,333			(6,418)		3,897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2026	1	1,449,064	187.08	57,528			38,879		5,267			(14,264)		8,420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2026	1	665,866	186.38	18,786			12,895		2,465			(4,789)		3,846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	526,305	191.87	20,842			14,393		1,344			(5,182)		3,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/16/2026	1	760,631	191.87	30,121			20,840		1,942			(7,458)		4,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2026	1	367,621	191.87	14,558			10,180		939			(3,614)		2,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	490,404	163.06	19,763			14,604		10,617			(4,914)		2,971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/12/2026	1	438,977	192.9	17,296			11,149		910			(4,283)		2,488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	669,396	174.77	27,111			19,771		6,664			(6,740)		4,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/02/2026	1	774,938	183.05	30,765			20,693		3,853			(7,618)		4,489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	939,059	163.06	37,844			28,006		20,272			(9,370)		5,706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5057$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2026	1	514,129	187.1	20,205			13,368		1,786			(5,024)		2,948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	776,607	162.09	31,375			23,057		17,823			(7,779)		4,706		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	676,215	163.6	27,251			20,429		14,095			(6,748)		4,135		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	2,278,200	164.21	91,811			68,605		45,783			(22,827)		13,881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2026	1	3,219,607	194.36	126,853			82,071		5,963			(31,452)		18,306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/02/2026	1	992,225	192.16	39,094			24,731		2,201			(9,720)		5,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	78,817	182.01	3,208			2,313		463			(793)		473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	1,202,388	191.87	47,735			32,785		3,071			(11,836)		7,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	470,461	191.13	18,489			12,216		1,157			(4,591)		2,698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2026	1	376,172	176.81	15,273			11,077		3,234			(3,787)		2,264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/07/2026	1	1,117,570	182.01	45,485			32,784		6,859			(11,262)		6,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	754,854	182.01	30,723			22,108		4,355			(7,638)		4,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	1,357,327	162.9	54,836			41,334		29,496			(13,596)		8,323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/25/2026	1	2,719,542	191.87	107,966			76,141		6,945			(26,806)		16,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2026	1	1,024,705	191.44	40,681			25,537		2,195			(10,087)		5,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	582,767	196.45	22,961			15,002		890			(5,685)		3,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/18/2026	1	485,729	160.01	19,478			14,373		12,689			(4,836)		2,943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2026	1	1,529,446	191.87	60,719			41,619		3,906			(15,055)		8,950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/27/2026	1	1,272,235	191.87	50,635			35,898		3,249			(12,555)		7,556		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG5059$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/27/2026	1	615,468	191.87	24,557			17,434		1,572			(6,106)		3,655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2026	1	1,238,632	184.79	50,412			36,078		5,832			(12,499)		7,406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/26/2026	1	2,003,589	187.1	78,741			52,205		6,960			(19,497)		11,524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	582,299	189.2	25,329			16,291		1,631			(6,298)		3,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	491,318	192.14	19,309			12,705		1,100			(4,788)		2,817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2026	1	1,350,632	185.2	53,080			35,362		5,469			(13,161)		7,793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/06/2026	1	368,698	191.87	14,637			9,967		922			(3,634)		2,145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	833,790	196.45	32,851			21,417		1,273			(8,168)		4,746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	417,044	192.9	16,432			10,568		843			(4,085)		2,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2026	1	1,020,460	191.08	40,410			25,423		2,296			(10,020)		5,722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2026	1	1,221,923	189.99	48,022			30,673		3,216			(11,907)		6,903		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/05/2026	1	967,081	192.16	38,103			24,162		2,063			(9,435)		5,440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	764,952	191.87	30,445			21,651		1,954			(7,538)		4,556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2026	1	720,440	191.87	28,601			19,919		1,840			(7,092)		4,250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2026	1	2,372,948	191.87	94,206			65,478		6,060			(23,358)		13,983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	1,575,476	186.48	63,964			45,689		6,421			(15,860)		9,411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	2,084,527	170.26	84,215			61,773		28,281			(20,881)		12,619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	260,677	164.31		10,192		8,910		5,489			(1,318)		1,716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	980,127	166.81		38,421		33,354		17,804			(5,105)		6,454		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	1,910,981	165.31		75,293		58,952		36,646			(16,399)		11,951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	361,255	165.89		14,233		11,206		6,685			(3,070)		2,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	445,461	165.5		17,462		14,824		8,802			(2,655)		2,901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	326,009	165.48		12,747		10,898		6,442			(1,891)		2,124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	937,810	165.86		36,762		30,147		17,754			(6,647)		6,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	946,373	166.25		37,382		29,577		17,077			(7,835)		5,949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	280,243	168.5		10,986		9,082		4,507			(1,939)		1,800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	346,794	169.12		13,664		11,355		5,352			(2,321)		2,234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	473,916	165.48		18,530		15,854		9,365			(2,738)		3,096		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	189,825	167.26		7,422		6,452		3,359			(977)		1,250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	235,354	165.12		9,296		7,368		4,547			(1,936)		1,481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	627,263	167.42		24,589		20,198		10,790			(4,412)		4,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/04/2027	1	342,852	163		13,508		10,257		7,509			(3,289)		2,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	478,627	165.78		18,858		14,826		8,921			(4,087)		2,993		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	217,367	165.1		8,543		6,853		4,292			(1,697)		1,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	297,421	163.78		11,659		9,404		6,374			(2,290)		1,883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	879,585	163.84		34,568		27,683		18,736			(6,914)		5,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	373,579	166.36		14,607		12,612		7,006			(2,044)		2,448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	319,362	164.31		12,487		10,924		6,725			(1,606)		2,109		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505I$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	712,361	164.65		27,853		24,083		14,754			(3,864)		4,668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	84,813	164.65		3,316		2,869		1,757			(458)		557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	1,026,546	165.33		40,343		31,415		19,683			(9,088)		6,380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	312,755	167.66		12,323		9,807		5,167			(2,552)		1,968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	150,620	164.38		5,889		5,007		3,180			(887)		982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	112,128	165.48		4,384		3,752		2,216			(647)		733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	461,891	163		18,199		13,794		9,974			(4,456)		2,832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	421,633	165.66		16,654		13,273		7,890			(3,432)		2,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	474,462	168.22		18,551		15,595		7,926			(2,973)		3,074		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	904,443	165.89		35,635		28,086		16,683			(7,653)		5,671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	390,083	169.23		15,330		12,793		5,970			(2,587)		2,513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	562,939	164.54		22,067		18,038		11,564			(4,122)		3,585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	88,926	167.09		3,477		3,035		1,591			(454)		586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	336,606	172.28		13,363		11,176		4,318			(2,230)		2,174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	1,413,050	162.36		55,533		42,870		32,550			(12,704)		8,775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	553,882	168.73		21,712		17,909		8,797			(3,872)		3,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	152,209	164.86		5,967		4,806		3,047			(1,179)		963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	993,823	162.11		39,157		29,852		23,174			(9,333)		6,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	546,153	156.8		21,464		16,504		17,520			(5,021)		3,382		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505I$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	751,562	166.68		29,386		25,228		13,798			(4,187)		4,921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	856,767	163		33,757		25,781		18,922			(8,000)		5,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	872,211	156.8		34,278		26,324		27,923			(8,052)		5,387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	502,728	167.23		19,657		16,593		8,899			(3,128)		3,258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	653,147	166.32		25,603		21,489		12,213			(4,139)		4,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	591,638	163.78		23,192		18,726		12,716			(4,537)		3,755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	194,901	162.29		7,679		5,812		4,407			(1,888)		1,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	286,853	163.8		11,245		9,129		6,165			(2,126)		1,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	1,114,667	171.8		43,918		36,437		14,533			(7,520)		7,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	309,003	172.28		12,206		10,199		3,910			(2,045)		1,991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	135,634	163.4		5,303		4,528		3,030			(793)		884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	499,807	168.93		19,542		16,532		8,018			(3,074)		3,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	378,648	166.55		14,805		12,085		6,866			(2,782)		2,411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	426,527	163.53		16,805		12,996		9,155			(3,821)		2,651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	322,489	168.93		12,609		10,659		5,154			(1,992)		2,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	586,544	167.2		22,934		19,721		10,454			(3,236)		3,844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,106,611	165.91		43,379		35,156		20,877			(8,260)		7,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	240,052	165.66		9,554		7,622		4,536			(1,960)		1,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	218,539	168.5		8,567		7,076		3,515			(1,518)		1,400		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	106,736	165.04		4,195		3,262		2,082			(949)		663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	361,646	155.18		14,104		13,812		13,004			(348)		2,524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	1	359,765	146.6		13,995		12,782		19,976			(1,264)		2,428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	1	523,040	158.77		20,346		17,961		15,187			(2,456)		3,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	538,477	150.06		20,839		19,832		25,564			(1,115)		3,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	313,631	149.79		12,169		11,597		14,824			(635)		2,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	1,001,284	152.63		39,050		37,655		41,067			(1,444)		6,948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	475,707	152.28		18,553		18,195		20,757			(431)		3,327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	1	137,987	145.2		5,354		4,787		8,287			(586)		921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	1	625,566	166.35		24,272		21,305		11,695			(2,992)		4,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2027	1	840,356	150.69		32,606		31,173		39,764			(1,474)		5,806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	829,318	145.45		32,260		29,247		48,921			(3,049)		5,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	1	349,306	149.15		13,553		12,636		17,119			(968)		2,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	1	851,103	147.58		33,193		30,412		44,867			(2,819)		5,757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	1	169,465	145.56		6,609		5,842		9,954			(790)		1,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	1	559,951	145.32		21,782		19,649		33,369			(2,211)		3,751		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	1	332,252	152.28		12,958		12,707		13,877			(303)		2,319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	1	395,526	149.23		15,386		14,201		19,242			(1,242)		2,683		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	1	108,919	151.69		4,259		4,112		4,689			(152)		756		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505PSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	1	522,917	150.44		20,498		20,386		24,603			(140)		3,685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/11/2027	1	55,394	149.15		2,149		2,005		2,715			(153)		378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2027	1	527,650	148		20,578		18,882		27,202			(1,720)		3,572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	1	414,282	145.02		16,116		14,477		25,082			(1,656)		2,775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	1	366,251	145.94		14,247		12,936		22,199			(1,327)		2,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/19/2027	1	391,710	145.32		15,238		13,751		24,442			(1,540)		2,630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2027	1	432,100	167.71		16,765		14,739		7,668			(2,044)		2,863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	583,648	142.55		22,704		20,147		40,002			(2,581)		3,885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	1	184,597	146.6		7,181		6,556		10,275			(651)		1,243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	310,012	149.2		12,028		11,199		15,147			(874)		2,109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1	331,454	150.66		12,860		12,171		16,221			(705)		2,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	721,505	149.79		27,994		26,683		34,007			(1,455)		4,971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	697,434	154.82		27,200		26,490		26,802			(745)		4,864		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	498,016	151.8		19,273		18,502		21,128			(846)		3,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	547,794	152.12		21,309		20,485		22,867			(907)		3,785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	1	276,154	151.18		10,770		10,443		12,202			(369)		1,918		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	1	926,735	152.25		36,328		36,328		38,232			(150)		6,531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	1	196,760	153.92		7,615		7,175		7,516			(468)		1,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2027	1	556,430	146.11		21,701		19,286		31,952			(2,438)		3,707		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505K3U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	1	55,359	146.93		2,148		1,958		3,029			(197)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L3E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	1	243,140	147.8		9,482		8,737		14,258			(780)		1,646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K32 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/13/2027	1	91,925	145.2		3,567		3,189		5,521			(390)		614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M3E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2027	1	284,291	150.01		11,002		10,307		13,322			(708)		1,944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	1	665,393	149.76		26,017		25,729		31,500			(428)		4,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	1	548,932	153.19		21,353		20,737		22,562			(701)		3,820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	1	436,416	150.29		17,064		16,899		20,094			(235)		3,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	1	377,416	153.19		14,681		14,256		15,028			(484)		2,621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	581,740	153.92		22,513		21,207		22,261			(1,392)		3,979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/28/2027	1	453,946	152.25		17,795		17,795		18,684			(73)		3,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K51 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1	119,830	145.2		4,649		4,155		7,205			(511)		798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L3K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	1	158,801	149.23		6,177		5,700		7,683			(501)		1,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N3C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	1	762,285	151.67		29,577		28,236		32,569			(1,378)		5,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L3Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/27/2027	1	52,878	146.6		2,057		1,879		2,932			(185)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L3T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	1	460,620	148.56		17,918		16,614		23,739			(1,325)		3,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	316,608	149.15		12,642		12,036		15,517			(655)		2,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2027	1	630,349	153.85		24,458		23,114		24,635			(1,374)		4,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	278,505	145.56		10,862		9,607		16,416			(1,293)		1,850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2027	1	772,948	145.5		30,068		26,970		46,859			(3,130)		5,173		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505P$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	1	308,118	151.77		12,047		12,031		13,095			(66)		2,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	1	275,230	153.86		10,734		10,469		12,791			(279)		1,921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	1	278,823	152.52		10,790		10,150		11,481			(681)		1,907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	546,472	150.29		21,367		21,161		25,089			(292)		3,840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	999,150	150.04		38,967		38,377		46,614			(694)		7,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2027	1	1,039,636	151.72		40,234		37,636		44,676			(2,646)		7,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	1	642,190	144.61		24,981		22,294		39,746			(2,776)		4,278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	562,531	153.92		21,770		20,512		21,526			(1,340)		3,856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2027	1	940,992	153.32		36,793		36,540		36,946			(302)		6,626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2027	1	667,878	147.9		25,980		24,053		35,423			(1,957)		4,541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	1	366,704	217.55	13,568			3,401					(6,728)		921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/05/2025	1	111,417	212.13	4,100			750					(2,033)		239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	54,462	207.12	2,010			382		5			(991)		119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	96,672	212.38	3,548			512					(1,764)		184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	163,760	215	6,043			1,343		2			(3,005)		386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2025	1	147,362	208.65	5,408			760					(2,682)		278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2025	1	114,894	215.75	4,251			995		1			(2,108)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	235,418	216.35	8,687			2,099		2			(4,320)		578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2025	1	91,713	213.31	3,375			530					(1,674)		183		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5053$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	328,194	213.31	12,078			1,979					(5,989)		665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2024	08/26/2025	1	362,903	213.31	13,319			2,055					(6,605)		717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2024	09/09/2025	1	432,511	211	15,960			3,078					(7,914)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2025	1	106,063	211.83	3,893			172					(1,930)		114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	1	39,267	199.59	1,437			4					(713)		15		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	1	276,857	205.1	10,161			1,232					(5,039)		486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2024	08/19/2025	1	226,628	207.75	8,317			1,123		3			(4,124)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/03/2025	1	127,439	198.85	4,664			26					(2,326)		58		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	287,689	209.12	10,558			1,521					(5,236)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2025	1	116,732	212.8	4,272			341					(2,119)		167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/03/2025	1	87,697	198.77	3,210			18					(1,592)		40		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	1	81,565	212.38	3,002			455					(1,480)		160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2024	08/12/2025	1	215,133	203.57	7,895			914					(3,915)		369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	170,874	210.13	6,271			540					(3,118)		253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2024	07/29/2025	1	258,006	211.36	9,469			730					(4,695)		364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2025	1	193,042	209.45	7,085			293					(3,513)		202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	1	257,506	210.63	9,502			1,921					(4,712)		580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	1	157,795	210.95	5,775			385					(2,872)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2025	1	91,262	204.31	3,349			397					(1,661)		158		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5051$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/21/2025	1	57,490	208.67	2,110			116					(1,041)		69		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2025	1	64,490	207.52	2,367			150					(1,174)		83		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	1	98,426	212.8	3,612			310					(1,791)		146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	1	157,798	204.62	5,791			160					(2,872)		137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2025	1	113,234	208.33	4,156			252					(2,061)		142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	1	95,953	204.01	3,512			370					(1,742)		157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	94,142	215	3,483			796		4			(1,718)		226		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	153,507	209.27	5,664			1,124					(2,809)		343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	159,793	211.78	5,912			1,401		30			(2,932)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/26/2025	1	203,496	213.16	7,529			1,815		29			(3,734)		500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2024	07/15/2025	1	298,089	204.62	10,970			423					(5,440)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	271,981	212.35	10,036			2,184		13			(4,977)		637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	191,629	201.09	7,014			715					(3,478)		309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2025	1	299,339	209.31	10,956			634					(5,433)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	1	202,894	212.66	7,487			1,518					(3,723)		457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2025	1	184,392	201.99	6,749			167					(3,347)		153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	135,284	198.41	4,951			95					(2,455)		100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2025	1	103,092	213.31	3,794			658					(1,866)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	1	142,786	213.49	5,269			1,132		2			(2,613)		332		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5055$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2024	09/23/2025	1	382,068	216.46	14,137			3,271		2			(7,010)		922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/29/2025	1	96,484	216.35	3,570			885		1			(1,761)		241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2025	1	86,582	213.31	3,186			571					(1,580)		184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2025	1	199,015	207.32	7,304			1,006		10			(3,622)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	262,775	213.31	9,749			2,068		2			(4,834)		607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	153,690	204.18	5,625			594					(2,797)		251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2025	1	365,374	198.24	13,373								(6,631)		96		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	199,644	213.31	7,327			1,204					(3,643)		405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	86,378	208.67	3,161			149					(1,572)		96		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2024	08/05/2025	1	229,972	198.97	8,440			814		81			(4,185)		361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/15/2025	1	124,752	206.31	4,578			571		1			(2,270)		221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2025	1	167,243	212.8	6,138			507					(3,044)		244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	63,214	208.65	2,314			154					(1,147)		83		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	126,616	210.43	4,634			218					(2,298)		141		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	203,070	204.62	7,432			206					(3,696)		176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	171,913	197.36	6,292			139					(3,120)		135		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/15/2025	1	148,783	206.81	5,445			681		1			(2,708)		264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/04/2025	1	50,852	210.13	1,871			175					(923)		79		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	111,238	215.9	4,116			912					(2,041)		262		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5053$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	1	511,549	213.31	18,825			3,319					(9,335)		1,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/15/2025	1	70,245	212.66	2,599			544					(1,282)		161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	1	205,196	210.19	7,572			1,481					(3,755)		456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	56,342	207.12	2,073			380		5			(1,031)		121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	210,140	213.31	7,733			1,236					(3,835)		422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	120,381	212.76	4,442			1,419		79			(2,209)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	94,779	218.57	3,507			1,092		13			(1,739)		265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	557,929	228.24	20,867			8,450		24			(10,348)		1,776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2024	10/21/2025	1	412,804	219.41	15,274			4,713		38			(7,574)		1,148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	178,253	213.02	6,595			1,799		33			(3,271)		467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	98,104	226.11	3,659			1,454		4			(1,820)		308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	166,941	212.52	6,344			2,849		283			(3,146)		560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	150,933	222	5,645			2,127		7			(2,799)		462		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	80,788	218.59	2,989			841					(1,486)		214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/15/2025	1	338,617	210.05	12,834			5,904		838			(6,329)		1,149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2024	12/16/2025	1	304,989	206	11,620			5,378		1,318			(5,762)		1,038		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/26/2025	1	208,316	229.14	7,791			3,185		9			(3,863)		665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	209,133	210.05	7,926			3,611		508			(3,941)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	190,409	208.54	7,083			2,400		338			(3,522)		553		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5058$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	150,146	223.18	5,615			2,073		7			(2,785)		457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	128,079	209.92	4,726			1,597		177			(2,344)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	96,824	215.51	3,582			987		4			(1,777)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	263,392	194.47	9,983			4,675		3,941			(4,950)		901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	1	172,302	204.5	6,530			3,040		910			(3,238)		588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	129,300	212.92	4,823			1,687		103			(2,392)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	123,882	212.28	4,584			1,528		105			(2,273)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	285,492	224.24	10,677			3,912		3			(5,295)		865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	166,791	212.76	6,171			2,006		118			(3,044)		476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	122,891	192.01	4,621			2,189		2,304			(2,291)		422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2024	12/24/2025	1	258,276	197.1	9,763			4,747		3,171			(4,841)		899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	92,667	217.54	3,429			916					(1,691)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	74,505	214.47	3,109			875		7			(1,546)		197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	115,099	195.79	4,339			2,061		1,540			(2,158)		395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	1	583,107	212.74	21,575			5,825		110			(10,699)		1,518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/26/2025	1	192,100	196.38	7,261			3,590		2,543			(3,611)		673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2025	1	258,055	227.08	9,806			4,160		23			(4,863)		841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	113,649	223.58	4,239			1,523		2			(2,108)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	61,601	221.23	2,298			880		11			(1,133)		191		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	79,813	218.91	3,033			1,337		44			(1,496)		265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	202,571	222.22	7,576			2,671		9			(3,757)		602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	102,578	223.29	3,795			1,139					(1,887)		280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	81,185	224.36	3,085			1,317		14			(1,530)		265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	141,901	211.01	5,250			1,736		155			(2,604)		409		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	235,040	224.37	8,767			3,473		21			(4,347)		738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	189,357	195.79	7,139			3,422		2,592			(3,521)		656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/26/2025	1	461,038	197.14	17,473			8,616		5,683			(8,665)		1,614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2024	10/14/2025	1	212,380	221.24	7,858			2,273					(3,897)		572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/29/2025	1	172,551	196.38	6,522			3,252		2,302			(3,217)		609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2025	1	85,285	223.78	3,190			1,186		1			(1,582)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	102,936	223.29	3,819			1,168		1			(1,883)		285		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	105,495	217.54	3,893			1,016					(1,936)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	1	446,864	214.3	16,534			5,420		229			(8,199)		1,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/12/2025	1	171,646	211.26	6,523			2,963		349			(3,234)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	75,103	223.72	2,779			819					(1,378)		204		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	236,056	221.23	8,805			3,420		53			(4,366)		736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	222,791	216.52	8,266			2,118		2			(4,099)		565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2024	12/30/2025	1	159,178	194.88	6,017			3,025		2,434			(2,984)		564		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	133,188	221.23	4,968			1,877		12			(2,470)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	65,015	218.73	2,406			755		9			(1,193)		182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	69,171	230.88	2,587			1,090		1			(1,276)		225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	117,365	230.72	4,389			1,810		2			(2,183)		375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	81,971	218.59	3,033			871					(1,496)		220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2025	1	537,957	221.99	20,066			7,739		73			(9,950)		1,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2024	12/23/2025	1	320,144	196.11	12,069			5,835		4,277			(5,985)		1,112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2025	1	215,525	217.1	7,996			2,027					(3,965)		544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	134,849	222.31	5,124			2,202		36			(2,541)		442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	164,798	221.28	6,262			2,724		60			(3,105)		542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	176,494	214.44	6,548			1,705		16			(3,247)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/17/2025	1	291,074	222.99	10,770			3,222		2			(5,341)		795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2025	1	177,845	221.9	6,634			2,595		32			(3,290)		557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/07/2025	1	81,531	221.01	3,049			1,093		7			(1,512)		243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2025	1	351,657	195.53	13,293			6,720		5,090			(6,592)		1,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	59,047	223.58	2,208			805		1			(1,089)		178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	154,792	217.45	5,727			1,824		28			(2,840)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	301,031	220.93	11,138			3,252		1			(5,523)		815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	172,730	218.91	6,564			2,863		95			(3,264)		568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5058$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	247,516	209.05	9,232			3,205		414			(4,578)		730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2025	1	199,444	216.54	7,579			3,382		175			(3,758)		666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2024	12/09/2025	1	263,338	218.75	10,007			4,438		156			(4,962)		877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	111,739	208.54	4,168			1,435		204			(2,056)		328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	278,159	226.11	10,375			4,173		25			(5,117)		883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	597,288	197.39	22,159			14,012		8,261			(8,279)		2,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	209,384	200.84	7,747			4,973		2,221			(2,780)		838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	41,682	188.3	1,542			828		1,096			(719)		153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	92,047	202.89	3,415			2,258		867			(1,160)		374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2026	1	543,939	194.88	20,126			10,922		8,457			(9,208)		2,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	142,655	199.01	5,293			3,047		1,685			(2,264)		541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	292,227	198.75	10,783			8,057		4,220			(2,785)		1,257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	77,924	200.18	2,875			2,044		946			(846)		328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	104,059	197.67	3,840			2,712		1,532			(1,147)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	73,371	198.74	2,722			1,620		901			(1,113)		283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	342,312	199.01	12,666			7,851		4,145			(4,823)		1,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	171,731	198.34	6,354			3,553		2,095			(2,832)		642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	350,346	196.47	12,963			7,922		5,207			(5,093)		1,363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2025	01/27/2026	1	256,936	201.33	9,532			5,515		2,489			(4,022)		977		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505C$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	549,010	195.66		20,368		10,744		7,969			(9,628)		1,996		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	59,211	197.39		2,191		1,394		822			(810)		236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	268,139	202.12		9,921		6,449		2,574			(3,516)		1,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	240,145	202.13		8,861		6,603		2,685			(2,306)		1,033		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	61,727	199.17		2,278		1,663		852			(627)		263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	200,909	199.17		7,414		5,395		2,734			(2,057)		853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	166,241	203.55		6,134		4,174		1,511			(1,966)		685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	280,867	200.18		10,364		7,341		3,395			(3,075)		1,176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/09/2026	1	281,979	188.3		10,405		5,549		7,412			(4,888)		1,025		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	464,183	205.29		17,175		11,498		3,573			(5,756)		1,890		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	338,896	199.01		12,539		7,175		3,968			(5,408)		1,276		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/06/2026	1	113,219	202.32		4,178		2,870		1,142			(1,328)		468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	95,569	198.88		3,546		2,023		1,129			(1,535)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	233,760	198.34		8,649		4,794		2,746			(3,897)		865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	317,967	204.41		11,733		8,083		2,691			(3,707)		1,313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	123,335	197.4		4,563		2,816		1,706			(1,750)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	351,147	196.5		12,992		8,089		5,236			(4,912)		1,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	232,010	201.62		8,561		6,132		2,555			(2,439)		981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	65,468	202.24		2,416		1,737		693			(682)		277		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	90,223	194.8		3,338		1,711		1,399			(1,637)		322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	213,880	198.74		7,914		4,682		2,615			(3,261)		819		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/30/2026	1	183,344	201.15		6,802		4,013		1,814			(2,814)		702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2026	1	162,219	192.72		6,002		3,241		3,013			(2,763)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	105,053	205.29		3,876		2,616		819			(1,264)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	269,867	203.72		10,012		6,564		2,331			(3,456)		1,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	291,542	201.22		10,758		7,290		3,217			(3,478)		1,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2026	1	171,775	198.85		6,339		4,435		2,306			(1,910)		718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	105,578	202.96		3,896		2,705		1,014			(1,195)		439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	181,353	204.41		6,692		4,627		1,544			(2,097)		753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	147,532	195.66		5,459		2,872		2,134			(2,587)		535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	575,799	198.31		21,362		12,064		7,113			(9,306)		2,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	129,810	195.67		4,803		2,487		1,871			(2,330)		467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	313,143	194.47		11,586		6,064		5,024			(5,523)		1,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	176,721	198.08		6,556		3,829		2,275			(2,730)		675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2026	1	264,923	200.22		9,776		6,813		3,189			(2,973)		1,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	294,926	199.64		10,942		6,149		3,220			(4,796)		1,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	201,699	197.99		7,483		4,136		2,445			(3,383)		747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	216,030	203.02		8,015		5,351		2,022			(2,701)		880		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505G9N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	61,358	205.29		2,276		1,530		475			(757)		251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	198,121	202.32		7,311		5,397		2,174			(1,923)		850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2026	1	140,949	196.47		5,215		3,204		2,102			(2,032)		552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	691,189	199.83		25,574		16,126		7,817			(9,599)		2,731		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	687,564	196.57		25,509		15,319		10,144			(10,203)		2,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	400,777	199.45		14,869		8,643		4,582			(6,233)		1,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2026	1	221,335	202.12		8,189		5,347		2,190			(2,879)		894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	535,124	198.98		19,800		12,654		6,589			(7,160)		2,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2025	02/03/2026	1	128,829	197.62		4,767		2,850		1,741			(1,920)		498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2026	1	221,252	198.07		8,208		4,952		2,882			(3,261)		859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	221,959	195.67		8,212		4,220		3,187			(4,016)		792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	263,513	201.78		9,724		7,152		3,004			(2,584)		1,129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2025	01/06/2026	1	292,807	194.53		10,863		5,656		4,666			(5,208)		1,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	253,846	205.29		9,418		6,201		1,929			(3,225)		1,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	198,669	196.26		7,351		4,010		2,774			(3,343)		733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ES$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/06/2026	1	169,282	197.78		6,280		3,827		2,260			(2,478)		659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	217,618	202.38		8,052		5,219		2,043			(2,868)		873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	118,098	202.87		4,322		3,275		1,257			(1,054)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2026	1	96,551	182.08		3,534		3,495		4,131			(48)		479		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505JSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2026	1	167,283	176.1		6,123		4,690		10,183			(1,467)		727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	421,425	187.32		15,424		14,617		13,994			(845)		2,049		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	302,446	180.42		11,009		9,511		14,601			(1,573)		1,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2026	1	108,518	176.76		3,972		3,085		6,348			(892)		478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/05/2026	1	332,560	185.45		12,138		11,430		12,302			(800)		1,605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	62,986	174.95		2,305		1,807		4,054			(512)		278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	76,549	181.56		2,786		2,433		3,457			(359)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	264,991	185.58		9,699		9,565		9,781			(159)		1,314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/17/2026	1	331,663	175.81		12,139		9,751		20,468			(2,461)		1,481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	122,297	179.74		4,464		3,812		6,137			(660)		564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	1	69,135	183.72		2,537		2,530		2,755			(28)		344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2026	1	246,068	181.62		9,006		8,732		10,934			(321)		1,208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	266,321	177.35		9,747		8,042		15,257			(1,767)		1,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2026	1	126,134	183.58		4,591		4,174		5,194			(428)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	291,873	184.27		10,683		10,267		11,484			(499)		1,423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	155,425	179.06		5,689		4,748		8,116			(951)		709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	219,287	181.91		8,026		7,869		9,547			(221)		1,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	466,102	183.26		16,966		14,769		19,151			(2,231)		2,172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/18/2026	1	129,946	181.26		4,756		4,650		5,857			(156)		639		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	170,765	201.23		6,250		4,718		2,062			(1,541)		741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/01/2026	1	73,919	178.81		2,705		2,278		3,911			(445)		338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	77,917	187.8		2,852		2,733		2,510			(141)		380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	83,096	180.49		3,033		2,613		3,996			(440)		384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2026	1	82,538	192.08		3,013		2,301		1,921			(728)		359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	67,616	183.26		2,461		2,136		2,778			(330)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	138,953	175.97		5,086		4,133		8,552			(961)		626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	409,695	178.92		14,954		12,729		21,478			(2,253)		1,888		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	342,500	182.37		12,467		11,368		15,081			(1,127)		1,633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	107,964	183.63		3,951		3,679		4,421			(281)		520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	148,067	182.36		5,390		4,811		6,504			(591)		699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	298,994	186.61		10,883		9,614		10,158			(1,345)		1,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	251,905	184.15		9,169		8,456		10,054			(781)		1,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	178,710	186.15		6,541		6,216		6,336			(340)		870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	89,811	184.15		3,278		3,025		3,580			(277)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	391,286	184.31		14,321		14,321		15,262			(118)		1,946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	1	74,944	176.1		2,750		2,114		4,554			(652)		328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2026	1	168,032	176.03		6,150		4,879		10,214			(1,281)		748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	233,636	172.46		8,551		6,619		17,124			(1,944)		1,027		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505MST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	346,872	186.18		12,626		11,235		12,259			(1,418)		1,634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	207,609	184.78		7,599		7,054		7,977			(562)		999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	280,255	180.54		10,229		8,638		13,489			(1,658)		1,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	129,105	184.58		4,699		4,140		4,931			(592)		603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2026	1	263,980	178.55		9,662		8,038		14,179			(1,641)		1,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	476,975	181.3		17,362		15,718		22,231			(1,813)		2,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	240,859	175.66		8,791		6,911		14,932			(1,932)		1,062		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2026	1	227,599	175.45		8,330		6,632		14,296			(1,712)		1,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	1	325,238	206.76	11,936			16					(2,947)		120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	1	1,192,917	206.76	43,780								(10,825)		312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1	547,115	207.25	20,353			56					(5,039)		248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	1	396,633	206.24	14,715			40					(3,654)		180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	1	550,334	202.09	20,472			197					(5,062)		407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056ST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2023	07/09/2025	1	693,654	202.09	27,061			299					(6,723)		545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	1	980,742	203.29	36,484			450					(9,034)		812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057S2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	1	499,359	207.26	18,576			255					(4,600)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057S5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	1	590,209	208.76	21,956			302					(5,444)		512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057SA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	1	404,454	208.51	15,127			311					(3,735)		423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057SC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	07/15/2025	1	878,487	208.51	35,289			902					(11,546)		890		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG4057$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2025	1	420,526	207.24	15,686			344					(3,884)		454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	1	567,192	207.67	21,156			493					(5,238)		630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/18/2025	1	405,009	211.19	15,107			353					(3,746)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	1	158,328	216.85	5,890			178					(1,454)		199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/21/2025	1	72,986	216.85	2,715			75					(672)		88		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	968,555	216.85	36,030			1,039					(8,909)		1,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	1	246,111	216.85	9,155			289					(2,267)		316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	1	652,009	216.85	24,255			799					(6,006)		853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	1	728,486	216.85	27,027			891					(6,701)		953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	1	952,120	216.5	35,419			1,362					(8,758)		1,342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	1	642,340	216.5	23,895			951					(5,900)		921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/28/2025	1	136,056	216.5	5,061			188					(1,253)		188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	1	580,077	216.4	21,579			888					(5,343)		845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	1	265,257	214.81	9,868			420					(2,443)		393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	1	363,469	213.49	13,521			576					(3,352)		538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/04/2025	1	81,718	208.91	3,048			143					(755)		127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1	913,255	208.91	34,064			1,638					(8,423)		1,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2025	1	356,729	208.91	13,306			657					(3,286)		568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	1	364,838	212.55	13,827			702					(3,424)		589		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG4059$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	1	296,772	209.61	11,248			586					(2,785)		485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	1	358,691	209.94	13,559			708					(3,362)		586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	1,011,942	210.38	38,251			2,207					(9,458)		1,737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	1	194,264	210.38	7,343			433					(1,813)		337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2025	1	599,432	208.96	22,659			1,368					(5,610)		1,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	552,684	203.2	21,188			1,310		27			(5,253)		981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	585,696	201.28	22,081			1,365		116			(5,475)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1	626,964	199.41	23,699			1,595		943			(5,860)		1,160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	1	578,125	199.41	21,853			1,499		957			(5,396)		1,081		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	1	500,933	198.74	18,885			1,321		1,084			(4,676)		945		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	868,742	198.36	32,752			2,336		2,146			(8,109)		1,655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	249,083	200.59	9,390			671		335			(2,328)		475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	1,277,111	200.07	48,147			3,704		2,426			(11,905)		2,523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	1	371,195	200.07	13,994			1,059		686			(3,465)		727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	398,531	200.07	15,025			1,175		777			(3,710)		794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	256,397	201.63	9,666			769		331			(2,393)		515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	529,146	203.75	21,723			2,147		364			(6,542)		1,073		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	1	690,757	204.3	26,042			2,111		372			(6,457)		1,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/02/2025	1	75,075	201.71	2,838			246		108			(702)		157		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405B$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	1,362,436	201.71	48,416	1,938		4,773		1,959			(13,377)		2,875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	298,494	201.71	11,283			1,006		429			(2,782)		635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	1	315,809	194.64	11,906			1,078		2,158			(2,948)		677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	109,520	192.85	4,118			373		1,000			(1,021)		235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	204,270	194.05	7,701			731		1,568			(1,907)		447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	1	503,160	194.05	18,969			1,847		3,889			(4,684)		1,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	1	1,136,659	194.05	42,852			4,120		8,786			(10,596)		2,507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1	347,477	194.47	13,100			1,294		2,519			(3,244)		777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	1	267,574	194.43	9,954			997		1,968			(2,465)		602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	420,184	194.47	15,631			1,567		3,068			(3,876)		946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	1	293,429	194.81	10,916			1,168		2,214			(2,695)		683		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/15/2025	1	181,839	194.81	6,764			707		1,269			(1,675)		418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	1	1,429,730	194.81	53,186			5,625		10,421			(13,151)		3,305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	1	735,555	194.66	27,363			2,965		5,857			(6,775)		1,722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	307,049	194.25	11,422			1,253		2,656			(2,828)		723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	1	369,973	194.1	13,726			1,508		3,278			(3,403)		871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	1	1,160,252	186.74	43,045			4,967		26,468			(10,644)		2,800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	1	318,163	186.74	11,804			1,348		7,224			(2,923)		763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	1	442,882	186.74	16,431			1,916		10,174			(4,057)		1,075		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405D$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	293,310	186.64	10,911			1,287		6,836			(2,702)		716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	1	331,063	182.13	12,316			1,470		11,870			(3,049)		813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	489,357	180.47	18,155			2,170		20,201			(4,501)		1,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2025	1	1,155,407	180.32	42,981			5,373		48,505			(10,628)		2,900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	1	178,095	180.32	6,625			820		7,467			(1,640)		445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	452,674	180.32	16,839			2,125		19,029			(4,158)		1,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	1	388,082	177.76	14,398			1,837		19,933			(3,565)		985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2025	1	615,783	176.64	22,846			2,946		34,338			(5,657)		1,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	742,380	177.51	27,142			3,524		38,852			(6,739)		1,894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	1	305,593	177.89	11,368			1,519		15,530			(2,815)		792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2025	1	987,340	177.89	36,729			4,951		50,176			(9,082)		2,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	1	432,321	177.89	16,082			2,187		21,970			(3,971)		1,131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	1	218,832	180.19	8,141			1,117		9,303			(2,016)		576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	1	318,123	181.71	11,866			1,644		11,940			(2,938)		841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	1	671,455	182.41	24,978			3,465		23,779			(6,193)		1,775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	1	1,095,003	179.03	40,734			5,923		51,132			(10,058)		2,964		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2025	1	607,712	179.03	22,607			3,261		28,242			(5,590)		1,637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	1	53,588	179.03	1,993			285		2,493			(494)		144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	1	383,278	181.71	14,335			2,104		14,575			(3,549)		1,042		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405F$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	1	700,041	182.69	25,972			3,848		24,716			(6,431)		1,913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	1	400,034	179.78	14,801			2,196		17,823			(3,670)		1,093		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	324,614	175.71	12,076			1,872		19,601			(2,982)		907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	1	330,745	175.71	12,304			1,879		19,915			(3,046)		916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	1	1,257,040	175.71	46,762			7,194		75,833			(11,563)		3,497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	1	324,678	174.28	12,078			1,889		21,573			(2,991)		911		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	1	524,958	175.35	19,528			3,081		32,512			(4,835)		1,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	1	491,796	174.74	18,246			2,882		31,718			(4,524)		1,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	1	114,200	171.76	4,248			699		8,863			(1,049)		329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2025	1	1,457,820	171.76	54,231			8,865		113,221			(13,410)		4,179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	1	379,707	171.76	14,125			2,293		29,512			(3,497)		1,084		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	1	387,681	173.94	14,422			2,394		26,300			(3,571)		1,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	1	809,495	176.25	30,113			5,040		47,216			(7,456)		2,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	283,868	177.26	10,503			1,760		15,454			(2,604)		824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2025	1	641,661	185.08	23,870			4,131		19,276			(5,902)		1,892		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	1	239,081	185.08	8,894			1,529		7,182			(2,202)		702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2025	1	276,051	185.08	10,269			1,789		8,308			(2,536)		817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	1	353,888	184.27	13,129			2,305		11,389			(3,251)		1,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	1	358,583	183.71	25,859			5,673		12,062			(7,910)		1,070		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405HSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2025	1	240,542	183.62	8,924			1,581		8,148			(2,213)		718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2025	1	398,752	183.78	14,794			2,719		13,344			(3,653)		1,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2025	1	773,219	183.78	28,686			5,241		25,875			(7,093)		2,342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	102,348	183.78	3,797			689		3,425			(940)		309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	358,017	183.46	13,282			2,460		12,294			(3,289)		1,093		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	1	519,846	187.75	19,338			3,608		12,460			(4,788)		1,592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	1	274,282	188.07	10,176			1,901		6,388			(2,523)		840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	238,236	188.37	8,862			1,694		5,552			(2,194)		738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2025	1	403,605	188.37	15,014			2,904		9,535			(3,707)		1,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2025	1	1,342,708	188.37	49,949			9,606		31,506			(12,351)		4,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1	707,149	188.78	26,306			5,124		16,220			(6,514)		2,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	1	515,432	188.87	19,174			3,766		11,789			(4,748)		1,619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	199,652	190.26	7,407			1,461		4,040			(1,837)		627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	1	1,265,093	191.06	46,935			9,477		24,235			(11,605)		4,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2025	1	558,455	191.06	21,885			4,557		10,727			(5,542)		1,784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/24/2025	1	412,248	191.06	15,294			3,072		7,876			(3,787)		1,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	1	805,493	190.02	29,884			6,075		16,956			(7,410)		2,573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2025	1	643,616	195.25	24,071			5,092		8,471			(5,952)		2,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2025	1	357,364	195.25	13,365			2,842		4,722			(3,300)		1,168		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405JSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	1	327,454	195.25	12,214			2,614		4,327			(3,024)		1,074		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2025	1	583,169	195.25	21,811			4,697		7,736			(5,400)		1,918		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2023	12/05/2025	1	170,448	195.25	6,358			1,371		2,261			(1,576)		561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	1	312,981	195.25	11,674			2,569		4,168			(2,891)		1,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	378,067	195.25	14,102			3,134		5,054			(3,482)		1,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	1	1,203,958	195.25	44,908			9,932		16,032			(11,104)		4,010		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	1	640,813	195.25	23,902			5,344		8,566			(5,918)		2,148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	1	556,679	195.25	20,764			4,671		7,441			(5,141)		1,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	129,893	195.25	4,845			1,091		1,736			(1,201)		437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	1	873,151	193.21	32,743			7,556		14,326			(8,096)		2,971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	1	279,440	193.21	10,479			2,429		4,628			(2,588)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	1	167,511	195.52	6,282			1,473		2,296			(1,555)		575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	1	762,269	193.99	28,661			6,869		12,260			(7,097)		2,639		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	1	1,028,332	193.99	38,665			9,307		16,645			(9,561)		3,570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	1	394,391	193.99	14,829			3,585		6,404			(3,662)		1,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2025	1	540,640	194.67	20,328			4,964		8,332			(5,033)		1,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	1	282,681	194.96	10,629			2,599		4,248			(2,635)		990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2025	1	482,199	195.16	18,131			4,558		7,215			(4,477)		1,712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	1	560,754	195.16	21,084			5,257		8,333			(5,221)		1,980		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405L$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2025	1	406,023	195.16	15,266			3,822		6,054			(3,775)		1,437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	1	506,921	196.97	19,060			4,837		6,485			(4,719)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	1	494,182	194.8	18,532			4,709		7,661			(4,595)		1,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	464,603	194.66	17,423			4,541		7,327			(4,302)		1,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2026	1	560,688	194.66	21,026			5,459		8,843			(5,199)		2,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	1	285,037	194.66	10,689			2,764		4,481			(2,647)		1,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	172,753	196.69	6,478			1,697		2,284			(1,604)		626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	1	437,313	194.95	16,399			4,319		6,729			(4,061)		1,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	1	172,693	194.92	6,459			1,703		2,667			(1,601)		628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1	671,982	194.22	25,267			6,837		11,037			(6,239)		2,475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/13/2026	1	779,410	194.22	29,306			7,901		12,802			(7,246)		2,863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2026	1	528,620	194.22	19,876			5,398		8,764			(4,901)		1,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	1	231,338	194.22	8,698			2,336		3,800			(2,154)		848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	1	466,420	191.34	17,631			4,813		9,848			(4,365)		1,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/20/2026	1	635,551	190.88	23,770			6,628		14,250			(5,877)		2,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2026	1	956,101	190.88	35,758			10,006		21,538			(8,830)		3,583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2026	1	411,585	190.05	15,434			4,340		9,897			(3,822)		1,546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	1	155,027	191.37	5,814			1,643		3,386			(1,439)		584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	292,630	187.17	10,944			3,097		8,693			(2,714)		1,102		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/27/2026	1	475,414	193.3	17,828			5,143		9,002			(4,408)		1,807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	1	1,070,742	193.3	40,153			11,543		20,274			(9,942)		4,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2026	1	440,700	193.3	16,526			4,783		8,367			(4,081)		1,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	1	414,334	194.52	15,538			4,518		7,157			(3,847)		1,583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	1	731,060	196.26	27,415			8,010		10,989			(6,788)		2,799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	1	277,205	193.9	10,395			3,041		5,032			(2,577)		1,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	433,418	195.73	16,210			4,847		6,842			(4,003)		1,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	1	653,756	195.73	24,450			7,265		10,287			(6,054)		2,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2026	1	678,706	195.73	25,384			7,566		10,715			(6,277)		2,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/05/2026	1	820,475	193.31	31,963			9,628		15,706			(7,935)		3,185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	1	467,274	194.92	17,523			5,288		7,887			(4,339)		1,818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	1	242,719	195.24	9,078			2,743		3,991			(2,251)		944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	1	712,622	195.36	26,652			8,201		11,600			(6,590)		2,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	1	287,939	195.36	10,769			3,324		4,687			(2,659)		1,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	1	599,783	195.36	22,432			6,881		9,763			(5,554)		2,349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	1	539,211	197.79	20,166			6,252		7,224			(4,993)		2,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	1	349,078	192.6	13,021			4,054		7,050			(3,224)		1,379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	1	110,769	194.85	4,143			1,292		1,882			(1,027)		438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/17/2026	1	609,958	199.22	22,690			7,210		7,256			(5,611)		2,431		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	1	103,098	199.22	3,835			1,226		1,258			(946)		413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2026	1	370,877	199.22	13,797			4,397		4,468			(3,407)		1,482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	1	580,852	199.22	21,608			6,784		6,910			(5,372)		2,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1	215,260	199.07	8,029			2,577		2,682			(1,988)		864		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	1	79,517	200.83	2,958			951		855			(733)		319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	1	578,906	202.65	21,535			7,020		5,456			(5,332)		2,337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/24/2026	1	702,370	202.65	26,128			8,542		6,689			(6,461)		2,842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	1	270,592	200.89	10,066			3,314		3,017			(2,492)		1,099		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	1	386,381	201.35	14,373			4,752		4,164			(3,559)		1,573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	1	85,785	201.95	3,191			1,061		879			(792)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/03/2026	1	201,750	202.1	7,525			2,533		2,066			(1,861)		828		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	1	226,741	202.1	8,457			2,839		2,311			(2,094)		929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	1	325,670	202.1	12,147			4,044		3,287			(3,020)		1,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2026	1	300,324	202.65	11,292			3,816		2,934			(2,800)		1,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	1	191,245	202	7,210			2,446		1,979			(1,788)		788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	1	134,431	202.65	5,068			1,726		1,320			(1,257)		555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1	575,213	202.65	21,686			7,487		5,677			(5,369)		2,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2026	1	276,658	202.65	10,430			3,610		2,730			(2,579)		1,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	1	177,856	202.65	6,705			2,297		1,747			(1,667)		734		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405S$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2026	1	457,621	202.65	17,252			5,996		4,516			(4,278)		1,909		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	1	246,458	202.65	9,267			3,233		2,445			(2,298)		1,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1	69,145	202.65	2,600			911		686			(645)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	1	235,211	202.65	8,820			3,130		2,333			(2,184)		991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2026	1	122,531	203.56	4,595			1,641		1,156			(1,139)		518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	1	80,808	207.76	3,038			1,089		541			(753)		342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	1	80,202	210.07	3,016			1,085		443			(748)		340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	85,341	209.38	3,209			1,161		501			(798)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	1	220,265	209.38	8,282			3,019		1,326			(2,051)		940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	1	67,288	206.86	2,530			931		511			(627)		289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	1	149,281	210.75	5,613			2,074		815			(1,392)		642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	273,286	210.75	10,248			3,802		1,491			(2,544)		1,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1	187,176	210.75	7,019			2,623		1,030			(1,736)		809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/26/2026	1	107,383	204.87	4,027			1,822		1,153			(996)		511		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2026	1	54,508	204.87	2,044			927		585			(505)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	1	73,928	204.87	2,772			1,246		783			(689)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2026	1	53,246	199.68	2,050			990		832			(508)		261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/06/2026	1	231,321	210.75	8,744			3,356		1,295			(2,165)		1,013		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/21/2026	1	83,438	208.04	3,137			1,267		634			(776)		375		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG405X$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2026	1	92,024	199.55	3,460			1,573		1,430			(858)		439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2026	1	28,851	211.78	1,085			471		170			(269)		134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	03/13/2026	1	122,476	202.65	7,005			2,686		1,215			(1,901)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	1	101,430	205.76	3,824			1,504		868			(947)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	1	56,939	205.76	2,147			839		487			(534)		251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	1	54,988	208.38	2,073			806		380			(514)		243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	12/18/2025	1	260,647	193.59	21,179			6,208		4,214			(6,587)		892		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	1	185,540	210.75	7,032			2,656		1,030			(1,744)		807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2026	1	73,271	200.54	2,806			1,326		1,071			(696)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	1	72,561	201.81	2,786			1,391		1,025			(690)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/05/2026	1	79,297	200.48	3,037			1,422		1,163			(755)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	12/19/2025	1	107,470	190.6	9,693			2,853		2,267			(3,009)		369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	1	32,391	201.81	1,244			618		454			(309)		161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	1	120,010	214.44	4,524			2,014		610			(1,122)		566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	1	69,613	200.48	2,666			1,254		1,021			(660)		337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2024	04/01/2026	1	89,908	210.75	3,408			1,282		499			(845)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	1	128,517	210.75	4,858			1,848		713			(1,209)		559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2026	1	80,334	204.62	3,093			1,521		930			(767)		398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	1	66,689	209.65	2,508			1,053		461			(623)		305		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2026	1	133,093	200.37	5,018			2,323		1,966			(1,244)		640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	1	77,849	210.22	2,927			1,201		504			(728)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	1	78,181	211.78	2,940			1,270		458			(728)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2026	1	59,092	217.55	2,328			1,458		361			(577)		331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	39,317	215	1,549			953		278			(383)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/17/2026	1	66,622	210.43	2,523			1,339		541			(633)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2026	1	155,300	213.31	6,165			3,743		1,187			(1,529)		855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	8,256	198.85	319			161		141			(79)		41		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	53,743	209.27	2,117			1,271		526			(525)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	68,214	201.09	2,654			1,465		1,062			(658)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	61,348	212.8	2,374			1,285		441			(589)		319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	61,148	207.32	2,385			1,359		664			(591)		326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	77,816	215.75	3,074			1,900		527			(762)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	112,547	209.12	4,378			2,512		1,093			(1,087)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	63,165	204.62	2,444			1,263		744			(608)		320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	101,119	213.31	3,964			2,336		758			(983)		549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	105,245	198.77	4,052			2,048		1,811			(1,006)		528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	50,810	221.99	2,017			1,399		256			(500)		299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	110,757	223.78	4,397			3,020		485			(1,090)		649		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	59,811	218.91	2,434			1,752		383			(605)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	136,089	196.38	5,484			4,104		3,146			(1,365)		829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	123,871	194.47	5,004			3,678		3,128			(1,241)		751		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	52,767	218.59	2,079			1,337		302			(517)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	108,293	204.5	4,375			3,209		1,610			(1,085)		656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	68,962	210.05	2,793			2,040		742			(692)		416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	79,357	216.54	3,222			2,332		586			(799)		477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	60,728	217.45	2,387			1,577		394			(593)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	241,441	195.53	9,754			7,353		5,841			(2,419)		1,481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2026	1	30,141	227.08	1,224			872		115			(303)		180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	59,729	221.23	2,365			1,633		310			(588)		350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	248,248	210.05	10,054			7,332		2,671			(2,500)		1,494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	248,987	195.79	10,034			7,415		5,888			(2,495)		1,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	332,250	197.14	13,390			10,005		7,382			(3,329)		2,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	108,791	196.38	4,384			3,287		2,515			(1,086)		665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	219,231	195.79	8,835			6,538		5,207			(2,188)		1,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	85,387	211.26	3,458			2,518		857			(859)		514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	370,533	202.89		14,599		12,132		6,392			(2,480)		2,387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2027	1	50,822	192.72		1,997		1,539		1,406			(460)		315		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	231,507	199.01		9,121		7,181		4,770			(1,967)		1,448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	478,544	199.83		18,711		15,274		9,435			(3,516)		3,047		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	149,675	196.47		5,867		4,733		3,497			(1,152)		947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	74,389	203.02		2,924		2,440		1,275			(493)		479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	138,789	198.74		5,468		4,358		2,905			(1,127)		873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	502,756	202.12		19,708		16,292		8,979			(3,478)		3,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	369,179	198.85		14,435		12,274		7,779			(2,175)		2,406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	222,453	202.32		8,698		7,342		3,958			(1,384)		1,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	193,766	203.55		7,576		6,369		3,237			(1,214)		1,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	333,385	198.75		13,035		11,404		7,196			(1,676)		2,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	442,332	200.18		17,339		14,825		8,728			(2,572)		2,882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	125,429	202.13		4,904		4,281		2,296			(640)		826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	242,117	198.74		9,539		7,611		5,068			(1,957)		1,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	717,171	196.57		28,185		22,571		16,710			(5,637)		4,536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	575,685	199.01		22,682		17,877		11,889			(4,872)		3,610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	291,771	198.07		11,467		9,198		6,305			(2,278)		1,847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	802,539	198.98		31,460		25,799		16,577			(5,689)		5,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	169,901	202.24		6,643		5,712		3,066			(937)		1,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	161,917	196.26		6,380		4,934		3,762			(1,451)		1,006		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505C$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	353,632	194.47		13,933		10,622		9,001			(3,321)		2,182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	88,867	204.41		3,475		2,937		1,422			(549)		576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	341,012	198.34		13,402		10,436		7,135			(3,019)		2,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2027	1	55,304	196.47		2,168		1,751		1,289			(424)		351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	203,627	197.78		7,982		6,430		4,468			(1,577)		1,289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	904,026	201.62		35,347		30,346		16,769			(5,036)		5,920		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	694,587	201.78		27,228		23,637		12,943			(3,618)		4,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	227,526	200.84		8,919		7,326		4,305			(1,601)		1,457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	229,889	188.3		9,035		6,947		7,887			(2,113)		1,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	1,093,456	196.47		42,863		34,609		25,545			(8,385)		6,939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	639,098	199.45		25,244		19,974		12,914			(5,291)		4,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	216,531	195.67		8,531		6,466		5,201			(2,089)		1,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	222,418	201.23		8,697		7,509		4,211			(1,217)		1,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2027	1	81,109	205.29		3,171		2,657		1,241			(517)		525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	805,763	200.22		31,586		26,813		15,896			(4,803)		5,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	450,944	196.5		17,677		14,350		10,488			(3,342)		2,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	308,472	188.3		12,123		9,310		10,599			(2,848)		1,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	90,526	201.15		3,567		2,839		1,679			(739)		570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	97,468	194.8		3,840		2,907		2,447			(944)		598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index II/JSG505G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	302,878	205.29		11,933		9,980		4,633			(1,992)		1,956		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	304,031	202.12		11,918		9,844		5,385			(2,112)		1,947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	52,168	200.18		2,040		1,746		1,032			(301)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	505,118	200.18		19,750		16,898		9,942			(2,918)		3,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	258,175	202.38		10,120		8,348		4,516			(1,805)		1,654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	63,566	198.88		2,505		1,969		1,317			(543)		398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	751,838	198.31		29,622		23,193		16,036			(6,452)		4,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	287,942	198.08		11,374		9,015		6,236			(2,368)		1,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	359,568	202.32		14,059		12,222		6,522			(1,851)		2,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	705,149	197.39		27,712		22,653		15,683			(5,177)		4,490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,198,027	199.01		46,963		38,060		24,622			(8,942)		7,622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	97,239	197.99		3,822		2,972		2,073			(865)		604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	131,630	195.66		5,186		3,961		3,155			(1,229)		813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	445,289	199.17		17,411		15,054		9,345			(2,416)		2,918		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	508,625	205.29		20,040		16,746		7,780			(3,358)		3,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	583,461	194.88		22,930		17,701		14,491			(5,246)		3,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	89,607	197.67		3,504		2,991		1,999			(524)		584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	517,283	205.29		20,381		16,909		7,887			(3,490)		3,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	984,699	201.22		38,600		32,397		18,498			(6,239)		6,375		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505HSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	186,093	204.41		7,276		6,155		2,977			(1,145)		1,209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	362,415	198.75		14,170		12,387		7,823			(1,832)		2,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	1	144,359	174.95		5,616		5,011		8,953			(624)		962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2027	1	252,798	176.76		9,859		8,762		14,545			(1,107)		1,684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	1	132,331	192.08		5,148		4,544		3,906			(621)		877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	1	294,683	183.63		11,522		11,126		12,678			(410)		2,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	1	469,239	179.74		18,253		16,925		23,784			(1,350)		3,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2027	1	210,187	179.06		8,197		7,522		11,011			(685)		1,423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2027	1	874,262	185.58		34,184		33,949		34,532			(281)		6,157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	753,872	175.97		29,326		26,586		44,983			(2,772)		5,073		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	1	191,819	178.81		7,481		6,893		10,159			(616)		1,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	1	143,426	175.66		5,565		4,976		8,622			(609)		958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	1	234,001	184.58		9,056		8,519		9,597			(571)		1,600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505OSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	259,164	187.8		10,107		9,898		9,287			(250)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	1	263,437	180.54		10,248		9,455		12,972			(831)		1,783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505OSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	1	274,785	181.26		10,744		10,625		12,689			(177)		1,926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2027	1	840,070	183.26		32,511		30,412		36,534			(2,138)		5,742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	1	194,868	183.72		7,619		7,609		8,146			(42)		1,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	90,819	186.61		3,515		3,311		3,412			(217)		621		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2027	1	179,063	202.87		6,948		6,108		3,160			(847)		1,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	1	480,315	180.42		18,636		17,375		23,667			(1,331)		3,268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	1	196,601	177.35		7,648		6,982		11,085			(693)		1,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/25/2027	1	67,939	181.3		2,636		2,513		3,238			(137)		468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1	236,209	175.66		9,165		8,190		14,227			(1,007)		1,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2027	1	730,365	178.92		28,411		26,304		38,330			(2,141)		4,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	1	348,034	177.75		13,504		12,312		19,306			(1,241)		2,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	176,730	180.42		6,857		6,395		8,689			(488)		1,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	607,771	184.15		23,582		22,670		25,677			(1,004)		4,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	699,627	172.46		27,215		24,150		48,072			(3,094)		4,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	1	250,129	185.45		9,730		9,449		9,940			(319)		1,741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	87,908	180.49		3,411		3,176		4,320			(248)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	1	602,708	184.27		23,506		23,051		25,120			(549)		4,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	386,672	181.3		15,003		14,300		18,427			(780)		2,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2027	1	1,160,417	186.18		45,024		42,550		44,875			(2,529)		7,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	1	593,101	183.02		23,131		22,429		26,185			(793)		4,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	1	376,224	186.15		14,673		14,310		14,471			(382)		2,625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	199,250	183.72		7,711		7,403		8,568			(338)		1,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	1	322,642	183.58		12,519		11,951		13,954			(583)		2,228		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index II/JSG505KSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	1	297,230	175.81		11,562		10,430		17,768			(1,174)		1,991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	1	469,806	178.55		18,322		16,787		25,155			(1,556)		3,178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	415,135	176.1		16,190		14,320		24,635			(1,927)		2,757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/28/2027	1	490,118	184.31		19,213		19,213		19,960			(79)		3,461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	306,513	184.27		11,954		11,724		12,742			(278)		2,143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	682,045	184.78		26,600		25,650		27,941			(984)		4,733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/19/2027	1	65,259	175.81		2,539		2,291		3,916			(257)		438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2027	1	110,520	181.56		4,277		4,007		5,162			(275)		756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	1	91,976	176.1		3,587		3,171		5,468			(429)		609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	1	127,700	177.35		4,968		4,537		7,193			(449)		862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	1,344,314	181.62		52,428		51,635		61,509			(934)		9,421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	1	290,983	181.91		11,377		11,267		13,084			(156)		2,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	1	111,012	176.56		4,318		3,921		6,463			(402)		748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2027	1	613,831	182.37		23,817		22,770		27,937			(1,077)		4,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	294,846	186.61		11,411		10,751		11,155			(702)		2,021		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	190,602	181.63		7,376		7,020		8,951			(395)		1,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1	162,488	182.36		6,305		5,967		7,404			(345)		1,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	371,302	181.3		14,407		13,729		17,695			(752)		2,553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	1	161,467	180.54		6,281		5,797		7,933			(507)		1,095		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505O8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	1	373,065	185.45		14,512		14,091		14,846			(478)		2,591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P8E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	1	421,835	182.08		16,536		16,445		18,673			(113)		2,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	1	483,445	201.23		18,758		16,464		9,250			(2,313)		3,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	667,842	187.32		26,046		25,366		24,422			(714)		4,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P8O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	1	330,001	184.31		12,936		12,936		13,469			(53)		2,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2027	1	573,339	176.03		22,303		20,005		33,939			(2,322)		3,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K8L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2027	1	66,020	174.92		2,568		2,325		4,114			(246)		444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K8D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	1	407,645	175.45		15,857		14,246		24,745			(1,629)		2,730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P8S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	666,158	181.91		26,047		25,796		29,991			(356)		4,681		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	2,959,751	269.89	106,551					214,505			(26,347)		774		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	992,089	269.89	35,715			49		71,902			(8,819)		367		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/03/2025	1	2,859,166	270.91	99,481			274		195,669			(24,710)		1,296		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/04/2025	1	2,124,846	270.37	70,905			293		149,870			(17,595)		1,112		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/04/2025	1	2,273,258	268.38	81,781			339		178,385			(20,324)		1,190		0001
Purchased Call/Shiller Barclays Global Index/SBG1170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	2,246,570	268.49	80,877			888		175,214			(19,971)		1,764		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,485,691	268.49	53,336			513		115,871			(13,188)		1,100		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/07/2025	1	1,928,375	268.49	70,305			581		150,470			(17,460)		1,335		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	3,774,990	268.89	138,996			1,718		288,367			(34,465)		3,124		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/11/2025	1	2,315,125	269.39	84,419			1,160		172,223			(20,922)		2,010		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/11/2025	1	3,336,836	270.17	121,182			1,667		237,878			(30,083)		2,896		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/11/2025	1	2,695,883	270.73	94,486			1,306		186,212			(23,508)		2,340		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/14/2025	1	2,987,238	270.04	108,550			1,944		214,384			(26,981)		2,925		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,699,454	270.04	61,350			1,262		121,965			(15,149)		1,779		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	3,026,728	270.04	109,265			2,101		217,221			(27,018)		3,068		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/17/2025	1	3,478,012	270.05	132,461			2,915		249,340			(32,868)		3,753		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	1	2,606,180	270.97	97,044			2,265		177,355			(24,048)		2,894		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	07/18/2025	1	2,087,115	272.26	74,878			1,754		131,547			(18,602)		2,317		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/18/2025	1	1,453,713	272.03	53,069			1,247		92,932			(13,201)		1,614		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	2,637,146	272.26	94,937			2,865		166,117			(23,443)		3,310		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	2,452,431	272.26	91,983			2,535		154,482			(22,874)		2,941		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	4,495,159	272.26	161,826			4,668		283,156			(40,014)		5,518		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	2,060,739	273.02	75,554			2,388		123,711			(18,735)		2,642		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/25/2025	1	2,712,635	273.61	96,199			3,173		156,645			(23,853)		3,550		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/25/2025	1	3,735,870	273.1	136,049			4,497		223,112			(33,788)		4,889		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/25/2025	1	1,043,097	273.88	40,721			1,452		59,148			(10,894)		1,365		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	07/29/2025	1	2,680,459	273.82	96,199			3,702		152,514			(23,802)		3,778		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	2,363,254	273.82	85,077			3,384		134,466			(21,008)		3,388		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	1,959,219	273.82	71,555			2,660		111,478			(17,752)		2,713		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Global Index/SBG1171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/01/2023	07/31/2025	1	2,519,773	274.78	89,749			3,698		134,159			(22,252)		3,672		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2023	08/01/2025	1	4,787,939	274.67	166,583			7,088		256,942			(41,267)		7,088		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2023	08/01/2025	1	2,862,672	273.02	100,813			4,298		171,643			(25,006)		4,238		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2023	08/01/2025	1	779,324	271.77	28,461			1,218		50,527			(7,071)		1,154		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/05/2025	1	2,119,908	272.52	76,353			3,671		131,230			(18,884)		3,329		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2025	1	2,763,105	272.52	99,472			4,912		170,945			(24,563)		4,399		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2023	08/04/2025	1	1,032,326	272.52	37,228			1,743		63,904			(9,247)		1,598		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/07/2025	1	4,113,438	272.58	146,984			7,479		253,522			(36,478)		6,636		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/08/2025	1	1,077,732	272.47	38,636			2,018		66,885			(9,584)		1,761		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2023	08/08/2025	1	4,028,549	272.78	145,611			7,614		245,305			(36,133)		6,584		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/08/2025	1	2,224,755	273.3	78,801			4,134		130,978			(19,583)		3,636		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2023	08/11/2025	1	1,917,038	272.9	68,032			3,839		115,767			(16,872)		3,251		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/12/2025	1	3,567,070	272.9	128,415			7,409		215,410			(31,753)		6,122		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/13/2025	1	1,204,866	272.9	43,375			2,558		72,760			(10,711)		2,092		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2025	1	4,155,413	272.44	141,046			8,526		258,381			(34,975)		7,295		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2023	08/15/2025	1	3,635,123	271.51	125,711			7,770		239,121			(31,161)		6,452		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2023	08/15/2025	1	3,669,243	270.35	131,106			8,112		257,872			(32,519)		6,513		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2023	08/15/2025	1	4,507,957	270.01	161,653			10,045		322,892			(40,181)		8,002		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2025	1	2,037,271	269.99	73,342			5,030		146,010			(18,110)		3,808		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/19/2025	1	5,192,589	269.99	186,933			12,582		372,342			(46,223)		9,609		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/18/2025	1	2,277,532	269.99	82,594			5,461		163,314			(20,529)		4,172		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2023	08/21/2025	1	3,239,260	270.19	118,117			8,278		229,586			(29,292)		6,113		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2023	08/22/2025	1	2,949,211	270.5	107,375			7,667		205,518			(26,612)		5,619		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2023	08/22/2025	1	3,904,342	270.9	139,865			9,998		265,910			(34,689)		7,439		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2023	08/22/2025	1	2,753,612	270.6	100,692			7,230		190,800			(25,028)		5,246		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2023	08/26/2025	1	3,162,382	271.08	113,530			8,733		213,135			(28,072)		6,248		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2023	08/27/2025	1	1,265,455	271.08	45,430			3,552		85,288			(11,218)		2,522		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2023	08/25/2025	1	2,195,404	271.08	82,445			6,246		147,964			(20,498)		4,300		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	08/28/2025	1	2,725,013	272.01	103,529			8,247		173,916			(25,665)		5,478		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	08/29/2025	1	2,453,402	273.27	89,116			7,236		144,816			(22,135)		4,974		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	08/29/2025	1	3,575,097	273.65	130,984			10,652		205,897			(32,534)		7,247		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/05/2023	08/29/2025	1	1,257,646	274.04	47,654			3,894		70,583			(11,879)		2,550		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2023	09/01/2025	1	2,906,752	274.97	106,745			9,127		153,281			(26,537)		6,038		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2023	09/04/2025	1	1,090,484	274.97	38,965			3,480		57,459			(9,651)		2,319		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2023	09/03/2025	1	3,046,019	274.97	109,657			9,640		160,738			(27,078)		6,427		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2023	09/02/2025	1	1,437,132	274.97	51,737			4,483		75,837			(12,793)		3,009		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/05/2023	09/05/2025	1	4,443,892	275.71	157,128			14,252		222,751			(38,959)		9,520		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2023	09/05/2025	1	1,981,243	275.56	69,559			6,322		100,370			(17,264)		4,244		0001

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Purchased Call/Shiller Barclays Global Index/SBG1172SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/05/2025	1	4,087,530	274.79	147,212			13,411		218,515			(36,577)		8,756		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,556,482	274.98	56,033			5,457		82,245			(13,836)		3,456		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	2,603,390	274.98	93,462			8,987		137,564			(23,110)		5,741		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	1,430,254	274.98	51,915			4,931		75,524			(12,881)		3,132		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/11/2025	1	2,693,373	275.44	100,555			9,947		137,880			(24,934)		6,023		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,523,233	276.23	54,877			5,501		73,790			(13,603)		3,429		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	4,519,617	276.35	169,346			17,016		217,026			(42,028)		10,175		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/12/2025	1	1,960,734	278.43	69,898			7,048		80,209			(17,386)		4,414		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	3,520,273	278.63	118,841	2,036		13,760		142,137			(30,247)		8,084		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	2,676,897	278.63	96,106			10,166		108,179			(23,768)		6,187		0001
Purchased Call/Shiller Barclays Global Index/SBG1172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2023	09/17/2025	1	1,722,934	278.63	61,349			6,567		69,689			(15,156)		4,008		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/18/2025	1	1,715,780	277.67	62,921			6,834		74,895			(15,611)		4,016		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	1	2,711,918	278.65	95,795			10,519		109,684			(23,734)		6,388		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	1	3,071,386	278.09	104,401			11,579		129,884			(26,085)		7,234		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/19/2025	1	5,578,659	276.71	185,052			20,539		261,886			(46,220)		13,140		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	1,759,450	275.71	61,718			7,053		88,831			(15,323)		4,220		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	2,678,966	275.71	95,907			11,066		135,255			(23,715)		6,464		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	1,060,493	275.71	37,966			4,427		53,580			(9,375)		2,574		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/25/2025	1	3,821,715	275.17	127,794			15,100		200,411			(31,690)		9,329		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2023	09/26/2025	1	2,415,939	273.96	87,746			10,491		137,218			(21,759)		5,931		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2023	09/26/2025	1	3,198,584	274.45	110,270			13,228		175,985			(27,416)		7,853		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2023	09/26/2025	1	3,030,223	274.74	100,917			12,295		163,568			(25,446)		7,439		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	10/01/2025	1	1,732,539	273.35	62,198			7,849		102,361			(15,359)		4,373		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	09/29/2025	1	2,196,381	273.35	71,441			8,858		129,686			(17,760)		5,483		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	09/30/2025	1	2,762,185	273.35	99,162			12,395		163,095			(24,520)		6,934		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/02/2023	10/02/2025	1	5,378,690	272.23	167,048			21,344		339,833			(41,415)		13,648		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/03/2025	1	3,424,883	269.43	108,995			14,097		252,705			(27,052)		8,736		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2023	10/03/2025	1	4,552,556	266.49	166,155			21,567		388,479			(41,339)		11,613		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,837,371	267.09	67,989			8,841		152,442			(16,921)		4,687		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/07/2025	1	3,896,662	267.94	139,800			18,872		310,203			(34,632)		10,147		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2023	10/06/2025	1	3,357,973	267.94	123,278			16,472		267,319			(30,641)		8,700		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2025	1	2,133,995	267.94	76,717			10,433		169,882			(18,948)		5,585		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/09/2025	1	2,882,932	268.45	110,876			15,248		223,697			(27,509)		7,583		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	1	4,644,110	270.19	162,509			22,573		329,328			(40,317)		12,275		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/10/2025	1	2,489,385	269.63	88,798			12,357		181,881			(22,047)		6,580		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2023	10/10/2025	1	2,134,916	269.53	75,689			10,560		156,757			(18,824)		5,643		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/14/2025	1	1,784,908	269.36	64,078			9,243		132,264			(15,850)		4,809		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/13/2025	1	2,129,718	269.36	76,318			10,926		157,816			(18,937)		5,711		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1173SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	4,304,471	269.36	154,531			22,469		318,968			(38,158)		11,653		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/16/2025	1	3,599,054	269.42	130,004			19,110		265,831			(32,236)		9,789		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	1	1,537,340	269.71	53,784			7,987		111,891			(13,338)		4,201		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	4,638,292	269.56	163,023			24,216		340,182			(40,438)		12,673		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	1,420,687	268.65	49,804			7,426		109,149			(12,379)		3,882		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	1	1,336,033	267.94	46,273			7,075		106,358			(11,505)		3,700		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	2,918,214	267.94	104,563			16,119		232,311			(25,909)		8,119		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/22/2025	1	1,836,718	267.94	65,926			10,225		146,217			(16,291)		5,132		0001
Purchased Call/Shiller Barclays Global Index/SBG1173ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/23/2025	1	5,614,623	267.34	197,949			31,005		459,941			(49,092)		15,758		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2023	10/24/2025	1	3,703,181	267.05	134,666			21,312		307,569			(33,448)		10,438		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	3,009,368	266.96	105,862			16,773		251,043			(26,274)		8,483		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/24/2025	1	2,102,917	266.52	77,417			12,293		179,111			(19,242)		5,928		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	3,493,835	267.21	125,429			20,503		288,047			(31,014)		10,017		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	2,023,865	267.21	69,939			11,364		166,857			(17,371)		5,778		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	2,697,455	267.21	100,737			16,745		222,390			(25,138)		7,766		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/30/2025	1	2,344,777	266.26	99,456			17,488		202,107			(26,057)		6,778		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	1	2,529,448	266.91	96,039			16,107		211,521			(23,813)		7,342		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	4,279,887	267.9	161,326			27,100		341,403			(40,032)		12,422		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	10/31/2025	1	1,226,414	269.58	45,499			7,665		89,940			(11,309)		3,560		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	2,106,349	270.37	75,829			13,124		148,333			(18,750)		6,212		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	3,407,676	270.37	117,649			20,278		239,978			(29,270)		10,011		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/05/2025	1	922,546	270.37	32,033			5,586		64,968			(7,926)		2,732		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/06/2025	1	4,596,390	270.34	150,302			26,431		324,230			(37,273)		13,663		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/07/2025	1	2,913,732	268.7	106,032			18,888		223,488			(26,411)		8,695		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	6,212,653	267.72	232,787			41,422		500,089			(57,832)		18,538		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/07/2025	1	1,737,112	268.25	63,255			11,261		136,249			(15,713)		5,184		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/10/2025	1	3,005,560	269.01	112,770			20,509		227,139			(28,025)		9,071		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	2,500,258	269.01	98,166			18,075		188,952			(24,322)		7,603		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	1,441,007	269.01	51,732			9,451		108,903			(12,792)		4,366		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/13/2025	1	3,028,386	269.95	131,118			25,149		218,199			(33,622)		9,243		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/14/2025	1	2,430,740	271.95	91,447			17,371		157,403			(23,028)		7,446		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	1	3,174,765	272.33	110,652			20,707		201,330			(27,451)		9,725		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/14/2025	1	1,931,147	270.92	75,072			14,132		132,295			(18,714)		5,916		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	3,292,818	272.4	118,039			22,608		208,158			(29,351)		10,197		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	908,623	272.4	32,801			6,344		57,473			(8,100)		2,834		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	1,274,342	272.4	45,876			8,822		80,561			(11,344)		3,960		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	4,044,135	272.4	144,376			28,234		255,805			(35,818)		12,657		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	1,844,843	272.07	72,336			14,769		118,867			(18,584)		5,794		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1174SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/21/2025	1	2,525,401	272.3	91,391			18,047		160,724			(22,695)		7,931		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	1,641,371	272.3	59,756			11,804		104,459			(14,861)		5,155		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/26/2025	1	1,376,777	272.74	50,225			10,232		85,613			(12,463)		4,398		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	806,317	272.74	29,027			5,861		50,110			(7,178)		2,567		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/03/2024	11/24/2025	1	2,495,109	272.74	94,664			19,337		155,064			(23,846)		7,917		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/27/2025	1	4,162,836	272.26	155,024			31,774		265,895			(38,487)		13,343		0001
Purchased Call/Shiller Barclays Global Index/SBG1174ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	1	2,328,595	272.82	86,858			17,984		144,244			(21,631)		7,489		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	11/28/2025	1	6,358,886	273.23	230,529			47,902		384,698			(57,548)		20,450		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	1	3,709,510	273.22	143,028			30,190		224,568			(36,254)		11,930		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	2,466,156	273.66	89,275			18,982		145,900			(22,045)		8,061		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	5,293,472	273.66	191,624			40,536		312,973			(47,382)		17,248		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/01/2025	1	3,246,195	273.66	117,537			25,229		191,813			(29,752)		10,543		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	2,979,183	273.18	105,344			22,605		181,142			(26,135)		9,769		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	2,992,482	272.53	108,178			23,326		188,752			(26,809)		9,844		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	1	1,974,443	272.38	71,989			15,575		125,551			(17,890)		6,495		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2024	12/05/2025	1	1,687,529	272.59	63,350			13,838		106,110			(15,874)		5,551		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/08/2025	1	3,122,821	272.73	117,999			26,074		194,997			(29,385)		10,370		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	2,549,378	272.73	93,037			20,617		159,190			(23,049)		8,492		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/10/2025	1	1,672,356	272.73	61,372			13,683		104,488			(15,209)		5,588		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1175S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/11/2025	1	2,548,520	273.88	89,349			20,004		149,256			(22,152)		8,541		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/12/2025	1	2,302,240	272.9	85,122			19,177		142,571			(21,103)		7,740		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	7,297,441	273.35	270,921			61,157		440,757			(67,257)		24,532		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/12/2025	1	4,260,903	274.55	156,227			35,426		240,243			(38,926)		14,324		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	4,739,750	274.64	172,480			39,804		266,292			(42,652)		16,126		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/17/2025	1	2,257,028	274.64	83,544			19,414		126,888			(20,696)		7,702		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/15/2025	1	2,287,194	274.64	84,489			19,457		128,417			(21,006)		7,759		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/18/2025	1	3,340,799	274.42	127,932			30,022		190,281			(31,874)		11,433		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	1	2,544,534	275.49	91,194			21,468		136,144			(22,616)		8,734		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	1	4,578,702	275.13	166,187			39,098		250,294			(41,226)		15,716		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/19/2025	1	2,417,692	274.87	90,193			21,396		134,222			(22,530)		8,298		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/22/2025	1	2,856,789	275.37	106,068			25,473		154,164			(26,374)		9,891		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	2,305,859	275.37	84,217			20,274		124,516			(20,829)		8,006		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	1	6,009,863	275.73	216,132			53,080		318,220			(53,666)		21,043		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	1	4,273,632	276.14	150,047			36,863		220,847			(37,304)		14,964		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	1	3,054,674	275.52	107,223			26,424		163,755			(26,761)		10,696		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2024	12/30/2025	1	2,180,569	274.81	79,500			19,904		122,117			(19,662)		7,720		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	2,516,570	274.81	92,033			23,005		140,843			(22,920)		8,885		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	347,851	274.81	13,062			3,305		19,481			(3,251)		1,235		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1175SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/02/2026	1	3,623,194	274.86	139,652			35,781		210,497			(34,844)		12,932		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/02/2026	1	4,483,388	274.15	168,416	6,562		46,452		261,005			(44,879)		16,002		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/02/2026	1	3,838,165	275.47	150,238			38,548		207,048			(37,601)		13,699		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/06/2026	1	2,685,413	276.12	97,949			25,433		139,756			(24,226)		9,687		0001
Purchased Call/Shiller Barclays Global Index/SBG1175ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/05/2026	1	2,658,699	276.12	100,052			25,933		138,268			(24,877)		9,566		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	1,179,381	276.12	43,545			11,364		61,421			(10,769)		4,266		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/08/2026	1	2,206,706	276.94	80,918			21,241		109,483			(20,070)		8,002		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	1	1,842,170	277.05	67,478			17,845		90,828			(16,753)		6,698		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	1	6,926,897	277.32	252,778			66,933		335,951			(62,762)		25,185		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	2,556,918	277.52	92,999			24,704		122,448			(23,133)		9,296		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	3,148,927	277.3	115,709			31,220		153,302			(28,638)		11,567		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/12/2026	1	3,086,790	277.3	112,518			30,284		150,164			(28,003)		11,310		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	2,732,441	277.3	100,007			27,062		133,124			(24,695)		10,063		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/15/2026	1	750,624	277.3	27,153			7,377		36,594			(6,700)		2,771		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	1	6,270,324	277.38	217,287			59,407		304,268			(53,870)		23,208		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2024	01/16/2026	1	6,528,158	276.18	249,806			68,672		340,379			(62,183)		24,162		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	1	2,879,269	277.04	105,802			29,060		142,696			(26,288)		10,657		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	1,148,216	277.45	43,019			12,036		55,662			(10,680)		4,292		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	3,987,171	277.45	145,133			40,613		193,287			(35,838)		14,941		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/19/2026	1	1,992,393	277.45	77,024			21,422		96,514			(19,127)		7,429		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/22/2026	1	4,024,411	279.29	144,638			40,756		174,212			(35,881)		15,117		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	2,177,976	279.05	78,951			22,337		95,845			(19,572)		8,201		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/23/2026	1	4,360,554	278.97	161,103			45,669		192,885			(39,973)		16,419		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2024	01/23/2026	1	2,781,951	279.71	101,466			28,997		117,362			(25,343)		10,475		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	2,300,184	279.01	83,727			24,152		101,814			(20,703)		8,744		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	2,260,889	279.01	82,296			23,820		100,075			(20,321)		8,615		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	4,688,257	279.01	176,449			50,785		207,354			(43,839)		17,781		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	2,381,528	279.87	86,929			25,315		99,987			(21,552)		9,096		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	1	2,145,267	280.03	77,314			22,627		89,171			(19,171)		8,213		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	01/30/2026	1	6,354,999	279	227,908			66,914		266,551			(56,647)		24,330		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2024	01/30/2026	1	1,216,763	278.71	45,883			13,537		54,965			(11,450)		4,658		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/02/2026	1	1,829,589	278.93	69,110			20,566		81,729			(17,181)		7,054		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2024	02/04/2026	1	969,239	278.93	37,831			11,421		43,366			(9,430)		3,754		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	2,078,045	278.93	75,641			22,547		92,902			(18,704)		8,030		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	3,680,945	279.73	137,747			41,444		156,855			(34,157)		14,289		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	1	2,501,819	280.24	93,211			28,154		103,290			(23,095)		9,734		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	1	3,375,429	281.4	126,366			38,397		129,187			(31,477)		13,133		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	4,692,742	282.49	170,644			51,828		167,118			(42,405)		18,258		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Global Index/SBG1176SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2024	02/10/2026	1	3,401,566	282.59	123,477			37,993		120,853			(30,532)		13,353		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2024	02/11/2026	1	1,855,576	282.59	67,357			20,789		65,992			(16,633)		7,301		0001
Purchased Call/Shiller Barclays Global Index/SBG1176ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2024	02/09/2026	1	2,884,862	282.59	106,208			32,673		102,392			(26,385)		11,300		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2024	02/12/2026	1	2,651,814	283.33	91,775			28,498		89,758			(22,757)		10,456		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2024	02/13/2026	1	3,439,267	282.44	127,761			40,047		123,840			(31,841)		13,591		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2024	02/13/2026	1	4,076,521	281.78	157,346			49,358		153,350			(39,086)		16,109		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2024	02/13/2026	1	2,502,151	282.99	91,607			28,751		86,826			(22,769)		9,888		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/20/2024	02/16/2026	1	2,312,488	283.42	82,232			26,100		78,166			(20,440)		9,198		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2024	02/17/2026	1	2,512,552	283.42	90,954			28,900		85,016			(22,490)		10,016		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2024	02/18/2026	1	2,513,779	283.42	90,999			29,000		85,147			(22,470)		10,042		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2024	02/19/2026	1	2,085,907	282.99	71,463			22,887		70,709			(17,722)		8,351		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2024	02/20/2026	1	4,181,353	282.59	162,704			52,318		150,184			(40,344)		16,775		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/20/2026	1	4,204,745	284.22	163,574			53,093		135,217			(40,879)		16,869		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2024	02/20/2026	1	2,677,713	286.08	98,639			31,980		75,441			(24,608)		10,743		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2024	02/24/2026	1	2,436,529	285.95	87,959			28,756		69,700			(21,749)		9,858		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2024	02/23/2026	1	1,555,733	285.95	57,093			18,641		44,449			(14,197)		6,281		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2024	02/25/2026	1	2,130,810	285.95	77,135			25,289		61,104			(19,047)		8,639		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2024	02/26/2026	1	4,205,525	286.38	160,258			52,936		117,042			(39,813)		17,086		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2024	02/27/2026	1	3,299,296	287.35	115,424			38,257		85,654			(28,653)		13,432		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SBG1177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/27/2026	1	3,126,309	285.6	113,005			37,461		92,169			(28,032)		12,728		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	2,555,679	287.84	92,676			31,109		64,283			(22,952)		10,469		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,069,805	287.84	38,727			13,033		26,983			(9,576)		4,391		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	3,517,934	287.84	125,393			41,774		88,119			(31,252)		14,322		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	4,721,820	285.69	186,852			62,275		138,340			(46,587)		19,224		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	1	6,788,527	287.46	244,989			82,854		176,172			(60,794)		27,922		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2026	1	2,824,151	287.01	111,199			37,800		75,866			(27,620)		11,640		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	2,483,675	288.91	90,537			30,927		58,114			(22,474)		10,257		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	4,923,604	288.91	169,825			58,165		109,319			(42,235)		20,333		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	2,482,395	288.35	90,111			31,192		60,952			(22,282)		10,334		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/06/2026	1	2,599,573	288.35	93,178			31,926		63,378			(23,185)		10,736		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/09/2026	1	3,181,449	288.35	115,371			39,833		78,005			(28,569)		13,217		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	3,734,025	287.41	141,527			49,232		98,479			(35,125)		15,575		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/12/2026	1	2,161,425	288.8	79,181			27,647		51,491			(19,647)		9,033		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	1	3,190,671	289.3	117,878			41,410		73,342			(29,260)		13,361		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	3,990,487	289.72	152,178			53,586		88,977			(37,836)		16,710		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/13/2026	1	3,026,087	291.22	116,370			41,058		60,060			(29,028)		12,671		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/16/2026	1	3,780,601	291.22	137,987			48,989		75,425			(34,184)		15,923		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	2,237,301	291.22	80,767			28,734		44,789			(19,971)		9,441		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1177ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/18/2026	1	4,044,865	292.94	150,442			53,775		70,696			(37,333)		17,102		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/19/2026	1	2,778,790	294.09	101,872			36,563		44,315			(25,285)		11,771		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	3,391,875	294.5	133,955			48,445		52,404			(33,302)		14,396		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	4,291,223	296.52	158,777			57,450		55,862			(39,491)		18,213		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	2,796,694	297.22	102,883			37,691		34,721			(25,508)		11,960		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,910,299	297.22	67,790			25,145		23,652			(17,088)		8,154		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2024	03/20/2026	1	3,538,802	297.22	130,975			47,466		43,339			(32,682)		15,020		0001
Purchased Call/Shiller Barclays Global Index/SBG11780	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/25/2026	1	6,785,332	297.81	247,292			90,771		80,200			(61,363)		29,071		0001
Purchased Call/Shiller Barclays Global Index/SBG11781	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/26/2026	1	1,622,576	298.21	61,850			22,803		18,554			(15,357)		6,965		0001
Purchased Call/Shiller Barclays Global Index/SBG11782	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	2,028,228	299.85	72,604			26,960		20,090			(18,047)		8,722		0001
Purchased Call/Shiller Barclays Global Index/SBG11783	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	3,832,597	299.56	138,932			51,588		39,022			(34,547)		16,482		0001
Purchased Call/Shiller Barclays Global Index/SBG11784	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	2,606,583	299.56	93,521			35,065		26,896			(23,135)		11,292		0001
Purchased Call/Shiller Barclays Global Index/SBG11785	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/27/2026	1	1,808,359	299.56	65,519			24,429		18,372			(16,356)		7,777		0001
Purchased Call/Shiller Barclays Global Index/SBG11786	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/30/2026	1	3,133,612	299.56	112,795			42,189		32,202			(27,933)		13,550		0001
Purchased Call/Shiller Barclays Global Index/SBG11792	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	4,344,862	293.25	158,011			66,312		81,637			(39,274)		19,859		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2024	04/09/2026	1	1,891,210	302.38	64,480			25,166		15,574			(16,104)		8,326		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/01/2026	1	5,359,413	300.08	190,030			71,639		52,865			(47,189)		23,260		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/03/2026	1	4,889,993	301.39	173,661			66,445		43,158			(43,338)		21,300		0001
Purchased Call/Shiller Barclays Global Index/SBG11793	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/01/2026	1	2,583,017	293.97	93,124			39,142		45,954			(23,206)		11,806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1179S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2026	1	2,511,417	295.5	92,497			39,614		40,369			(22,957)		11,610		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2024	04/17/2026	1	4,690,045	296.26	165,626			66,299		67,439			(41,154)		20,939		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2024	05/07/2026	1	3,569,162	295.66	128,459			54,799		56,496			(31,899)		16,473		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2024	04/24/2026	1	8,038,886	296.99	290,220			119,114		110,978			(72,260)		36,318		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/29/2024	05/28/2026	1	2,924,946	298.34	94,677			43,121		39,510			(23,515)		13,948		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2024	05/15/2026	1	6,098,134	296.57	222,431			97,780		91,707			(55,434)		28,505		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2024	05/22/2026	1	4,215,050	296.06	154,761			69,543		69,153			(38,474)		19,918		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2026	1	3,341,043	296.06	117,696			52,811		53,040			(29,276)		15,788		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	06/03/2026	1	5,565,018	297.53	188,936			87,596		81,175			(46,915)		26,776		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2024	05/13/2026	1	9,490,901	295.43	351,693			153,044		154,843			(87,413)		44,224		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/26/2026	1	2,680,492	296.15	96,478			43,689		42,631			(23,896)		12,744		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2024	06/12/2026	1	4,460,275	293.65	161,695			77,391		88,097			(40,286)		21,745		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/21/2026	1	3,339,928	297.01	115,709			51,564		49,141			(28,721)		15,758		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	06/04/2026	1	4,529,331	295.97	160,348			74,638		74,374			(39,832)		21,825		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2024	05/15/2026	1	2,265,192	296.77	79,878			34,960		33,508			(19,818)		10,588		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2024	06/15/2026	1	2,957,319	293.65	106,821			51,330		58,713			(26,483)		14,480		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2024	06/19/2026	1	5,642,478	294.5	204,919			99,959		106,335			(51,013)		27,784		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2024	06/30/2026	1	3,595,344	294.82	129,792			64,896		67,561			(32,093)		17,977		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/05/2026	1	2,946,752	296.38	104,271			48,799		47,028			(25,918)		14,220		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1179S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	05/08/2026	1	5,222,872	296.09	189,946			81,720		80,083			(47,331)		24,144		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2024	05/20/2026	1	8,428,819	297.23	301,492			133,886		121,655			(74,814)		39,707		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2024	06/19/2026	1	4,473,600	294.64	161,942			79,002		83,357			(40,326)		22,028		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2024	06/29/2026	1	1,771,471	294.82	63,950			31,931		33,228			(15,834)		8,845		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/15/2026	1	4,198,202	295.91	153,651			67,463		66,397			(38,216)		19,624		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2024	06/24/2026	1	7,578,207	295.17	270,687			133,303		137,355			(67,211)		37,578		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2024	06/22/2026	1	1,493,162	294.5	54,024			26,457		28,291			(13,381)		7,384		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/02/2026	1	2,907,901	299.33	107,715			40,735		30,796			(26,729)		12,643		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2024	06/25/2026	1	3,523,721	294.98	126,074			62,292		64,864			(31,317)		17,498		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/07/2026	1	1,893,147	301.08	67,109			25,839		17,417			(16,614)		8,305		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2024	04/08/2026	1	6,818,881	302.02	247,043			95,515		57,799			(61,343)		29,968		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2024	04/10/2026	1	2,759,366	300.96	96,937			37,907		25,947			(24,133)		12,170		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/03/2024	04/03/2026	1	4,028,368	300.64	149,171			56,771		38,054			(37,040)		17,547		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2024	04/17/2026	1	3,522,401	295.29	129,354			51,647		54,752			(32,098)		15,726		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2026	1	5,621,667	297.26	206,452			83,745		75,457			(51,242)		25,312		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2024	04/27/2026	1	3,400,356	297.77	121,745			50,276		44,421			(30,170)		15,439		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2024	04/24/2026	1	2,398,894	297.77	83,017			34,147		31,016			(20,723)		10,838		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/15/2026	1	5,778,716	300.3	173,064			68,677		58,692			(43,034)		25,710		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2024	04/17/2026	1	2,895,977	295.68	108,647			43,627		43,683			(27,110)		12,929		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SBG117A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/16/2026	1	2,389,242	293.65	86,520			41,616		47,516			(21,404)		11,715		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/30/2026	1	1,912,995	296.83	60,935			25,402		27,132			(15,129)		8,729		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/22/2026	1	2,524,333	296.15	95,346			42,931		39,806			(23,807)		11,928		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2024	05/06/2026	1	8,077,045	293.99	304,462			129,349		145,063			(75,558)		37,218		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/29/2024	05/25/2026	1	1,206,474	296.15	43,300			19,566		19,147			(10,726)		5,727		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2024	06/10/2026	1	4,418,430	296.13	155,226			73,932		72,663			(38,780)		21,478		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/29/2024	05/29/2026	1	4,915,746	296.36	178,376			81,661		77,461			(44,320)		23,477		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/27/2026	1	2,982,168	295.62	107,358			48,665		47,541			(26,510)		14,199		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/15/2024	05/14/2026	1	6,949,148	296.14	255,623			111,577		107,707			(63,512)		32,432		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/18/2026	1	3,097,861	296.57	111,523			49,242		46,901			(27,614)		14,548		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/05/2026	1	4,062,876	295.75	146,892			68,839		68,001			(36,597)		19,606		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2024	06/01/2026	1	3,397,845	297.69	121,696			56,088		48,738			(30,149)		16,300		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2024	04/29/2026	1	6,782,216	297.37	237,594			98,630		91,913			(58,951)		30,897		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2024	04/23/2026	1	1,610,747	297.81	59,669			24,290		20,715			(14,810)		7,265		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2024	04/03/2026	1	4,590,459	301.08	166,306			63,760		41,624			(41,683)		19,995		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2024	04/16/2026	1	2,892,053	296.94	98,599			39,204		39,251			(24,483)		12,889		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/20/2026	1	2,937,653	295.68	102,521			41,516		44,609			(25,527)		13,182		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/24/2026	1	1,254,231	298.93	43,533			17,787		14,727			(10,802)		5,666		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2024	06/12/2026	1	2,085,505	296.32	70,310			33,555		33,994			(17,457)		10,167		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	3,050,489	295.16	114,427			54,344		53,949			(28,423)		14,850		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	1,115,960	297.77	40,063			16,564		14,616			(9,906)		5,075		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/14/2026	1	3,140,951	300.82	112,359			44,299		30,384			(27,787)		13,950		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	3,016,558	296.83	109,301			46,344		53,237			(27,458)		13,787		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/10/2026	1	3,912,305	300.82	137,442			53,753		37,326			(34,223)		17,255		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	4,419,186	301.08	159,533			61,224		40,511			(39,501)		19,353		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	4,348,943	293.05	163,720			79,148		90,377			(40,644)		21,354		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	1,508,024	296.57	54,289			24,012		22,882			(13,424)		7,093		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	1,982,204	294.61	71,587			34,792		36,938			(17,794)		9,747		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	1,908,982	295.68	68,532			27,677		29,053			(16,946)		8,581		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	2,251,437	297.18	80,117			34,672		32,047			(19,820)		10,474		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	2,112,189	297.69	76,039			35,095		30,368			(18,802)		10,148		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	3,574,311	296.35	136,207			62,455		56,325			(33,862)		17,070		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	2,478,846	293.97	89,238			37,684		44,354			(22,096)		11,385		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	4,631,521	295.36	171,473			80,145		79,816			(42,580)		22,350		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/19/2026	1	1,505,876	294.58	54,362			26,360		28,113			(13,460)		7,415		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	4,528,634	294.18	166,606			82,802		88,361			(41,402)		22,519		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	3,789,417	297.18	127,208			54,698		53,300			(31,722)		17,518		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	5,097,411	297.69	181,272			83,189		72,603			(45,166)		24,344		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	3,409,415	294.98	119,339			56,989		61,258			(29,648)		16,621		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	3,728,995	294.62	115,360	19,683		71,441		70,499			(34,103)		18,543		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	2,140,606	295.75	76,761			36,246		36,117			(19,024)		10,391		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2024	06/26/2026	1	4,160,095	294.82	155,376			77,377		77,608			(38,769)		20,686		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	1,617,296	294.5	58,384			28,631		30,698			(14,437)		8,009		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	1,421,814	295.75	51,185			24,079		23,941			(12,674)		6,892		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	3,342,666	301.6	118,480			46,133		29,703			(29,393)		14,743		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	3,237,575	300.82	116,229			45,724		31,211			(28,779)		14,354		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	2,533,780	293.97	91,216			38,591		45,423			(22,555)		11,657		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	4,140,286	297.18	149,050			64,377		58,793			(36,906)		19,231		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	1,470,284	287.08	53,959			31,662		48,757			(13,361)		7,951		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/27/2026	1	2,087,700	287.15	75,826			44,058		68,706			(18,838)		11,237		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/07/2026	1	3,042,933	283.51	112,563			62,572		120,532			(28,054)		15,987		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/17/2026	1	3,681,164	296.26	134,463			70,857		64,488			(33,520)		18,830		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	2,867,392	282.88	106,740			59,217		117,483			(26,552)		15,065		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/24/2026	1	2,410,653	288.14	88,196			54,588		76,969			(21,889)		13,398		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	4,190,433	285.17	157,613			89,156		152,383			(39,267)		22,206		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	2,639,357	285.87	96,633			54,828		92,604			(23,900)		14,055		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/02/2026	1	2,170,718	287.08	78,174			46,047		72,136			(19,356)		11,767		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117CSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/17/2026	1	1,166,859	286.2	44,242			26,980		41,260			(10,984)		6,435		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	7,718,819	287.31	291,156			179,745		258,040			(72,258)		42,853		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/03/2026	1	6,072,147	286.51	215,571			127,196		208,544			(53,509)		32,953		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/04/2026	1	3,433,581	284.35	128,140			76,178		132,828			(31,947)		18,656		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	1,065,674	284.15	39,215			23,503		41,854			(9,730)		5,830		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	2,289,662	289.18	84,550			52,802		69,201			(20,937)		12,782		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/09/2026	1	5,238,883	284.8	189,371			113,301		198,484			(47,014)		28,629		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	2,909,301	286.55	112,455			68,815		101,021			(27,914)		16,062		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/07/2026	1	1,623,123	284.35	59,893			35,672		62,904			(14,830)		8,850		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/03/2026	1	3,130,016	296.79	112,780			57,093		47,605			(27,967)		15,714		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2024	07/31/2026	1	4,493,058	292.47	134,140			73,602		145,954			(33,574)		23,400		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	8,644,683	295.77	324,250			162,950		151,984			(80,491)		43,283		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	3,582,289	294.79	102,906			56,031		62,040			(25,552)		18,657		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	1	2,103,519	299.59	75,420			38,999		28,577			(18,795)		10,661		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	2,684,521	296.79	100,011			50,629		43,959			(24,908)		13,459		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/09/2026	1	2,272,001	296.26	86,610			44,437		39,188			(21,502)		11,499		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	5,016,090	299.22	182,085			94,049		69,905			(45,269)		25,422		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	2,587,144	294.09	94,918			50,940		53,135			(23,674)		13,354		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	2,792,299	286.91	112,853			62,074		136,907			(28,012)		14,634		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	6,081,960	299.29	222,360			115,911		85,350			(55,204)		31,028		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	1,208,373	294.79	47,904			25,959		23,939			(11,893)		6,285		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	1,485,650	284.53	55,956			31,534		55,974			(13,891)		7,873		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	3,386,885	292.47	104,830			57,161		78,282			(26,052)		17,639		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	3,490,904	295.56	121,959			65,161		64,962			(30,271)		18,019		0001
Purchased Call/Shiller Barclays Global Index/SBG117BST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	3,138,868	283.51	115,196			64,174		124,665			(28,523)		16,552		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2024	08/17/2026	1	2,662,971	285.87	97,993			55,828		93,340			(24,402)		14,163		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/12/2026	1	7,982,351	283.68	302,028			169,301		314,585			(75,064)		42,197		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/13/2026	1	4,860,669	284.24	181,136			101,706		185,884			(44,972)		25,727		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/18/2026	1	4,602,076	287.19	170,224			104,555		154,156			(42,445)		25,407		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/21/2026	1	2,479,851	286.88	91,225			52,459		82,379			(22,735)		13,253		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2024	08/28/2026	1	5,125,324	287.08	184,896			109,052		169,428			(46,445)		27,620		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	08/21/2026	1	4,173,999	286.07	153,196			88,046		145,178			(38,113)		22,307		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	1,955,365	285.23	72,349			43,827		72,736			(17,889)		10,759		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	3,342,407	285.58	121,219			71,819		120,902			(30,101)		18,160		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	6,218,579	287.08	226,302			132,331		205,567			(56,297)		33,512		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2024	09/30/2026	1	4,152,609	287.61	152,885			95,850		137,454			(37,941)		23,233		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	2,361,646	287.19	87,145			53,581		79,355			(21,578)		13,082		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,195,717	284.04	45,541			27,421		47,274			(11,303)		6,549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2024	08/26/2026	1	2,395,599	286.99	87,750			50,963		79,466			(21,850)		12,879		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/24/2026	1	1,803,636	286.88	66,193			38,150		60,104			(16,390)		9,674		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/16/2026	1	8,202,755	285.57	309,200			187,903		299,878			(76,736)		45,184		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2024	07/16/2026	1	1,249,265	299.45	45,483			23,795		17,355			(11,299)		6,382		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/05/2024	07/06/2026	1	2,732,381	297.72	98,912			50,340		42,217			(24,491)		13,774		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2024	07/22/2026	1	7,748,488	297.81	277,065			147,195		122,807			(68,832)		39,893		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2024	08/14/2026	1	2,392,295	285.87	87,896			49,955		83,602			(22,033)		12,677		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/17/2026	1	4,788,078	299.02	162,873			85,644		68,854			(40,463)		24,492		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/04/2024	09/01/2026	1	2,493,005	287.08	91,215			53,590		82,759			(22,565)		13,498		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/27/2026	1	1,699,719	294.09	61,870			33,275		35,082			(15,319)		8,807		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2024	09/11/2026	1	2,988,106	284.92	111,275			67,127		112,741			(27,656)		16,367		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	1,934,503	284.35	71,383			42,555		75,040			(17,651)		10,559		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/07/2026	1	5,872,154	283.02	216,058			119,836		238,812			(53,660)		30,851		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2024	08/06/2026	1	2,890,857	282.04	109,220			60,224		123,819			(27,109)		15,169		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/21/2026	1	4,309,052	286.03	163,302			93,808		150,199			(40,593)		23,029		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2024	08/19/2026	1	7,952,792	285.88	292,609			166,619		279,021			(72,644)		42,400		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	4,109,078	287.19	152,036			93,561		138,214			(37,594)		22,787		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/11/2026	1	3,753,242	285.23	139,345			84,153		139,219			(34,701)		20,557		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2024	09/25/2026	1	3,753,892	288.53	140,571			87,501		117,484			(34,924)		20,887		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	4,174,320	287.74	152,233			93,306		135,642			(37,843)		23,046		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/03/2026	1	5,285,209	297.72	180,154			91,699		81,128			(45,038)		26,534		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	7,208,778	294.37	265,790			143,673		146,687			(65,986)		37,448		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/08/2026	1	4,618,870	297.06	164,987			84,509		75,099			(40,983)		23,346		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	3,416,316	297.72	123,671			63,024		52,899			(30,580)		17,245		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	2,582,641	299.71	92,025			48,242		35,244			(22,831)		13,211		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	946,072	285.6	32,884			19,555		34,186			(8,186)		5,140		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	3,229,426	299.59	114,447			59,474		44,088			(28,405)		16,432		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	3,803,466	292.47	139,587			76,418		123,950			(34,563)		19,883		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	1	1,342,575	285.98	49,412			28,226		46,900			(12,271)		7,167		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,315,126	283.51	48,265			26,917		52,279			(11,934)		6,944		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	3,075,506	286.88	113,179			65,295		102,595			(27,985)		16,515		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	2,510,086	296.26	91,116			48,186		44,311			(22,530)		12,906		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,328,673	299.59	48,231			25,043		18,183			(11,926)		6,770		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/24/2026	1	4,873,599	293.97	178,025			95,384		100,963			(44,256)		25,156		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	3,077,384	297.69	105,433			56,092		49,310			(26,160)		15,864		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,857,579	296.26	103,730			54,790		50,349			(25,684)		14,674		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	1,978,665	286.94	72,872			42,526		65,923			(18,099)		10,663		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	1,684,752	287.56	64,571			40,135		55,658			(16,028)		9,374		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/14/2026	1	2,116,970	285.23	78,328			47,406		78,673			(19,394)		11,635		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	09/25/2026	1	5,453,667	289.18	190,843			119,254		164,450			(47,674)		30,345		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/10/2026	1	1,711,056	297.47	64,269			33,114		27,150			(15,960)		8,672		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2024	08/04/2026	1	3,358,800	292.47	123,604			67,744		109,576			(30,563)		17,581		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/28/2026	1	2,097,981	294.09	76,367			41,120		43,373			(18,883)		10,885		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2026	1	1,622,828	289.18	60,045			37,528		49,103			(14,847)		9,069		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/03/2026	1	1,176,343	297.84	41,680			21,136		17,891			(10,374)		5,906		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2024	10/01/2026	1	3,898,031	287.54	142,212			89,370		129,599			(35,296)		21,832		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2024	10/09/2026	1	2,345,548	287.95	86,392			55,617		76,814			(21,506)		13,251		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2024	10/07/2026	1	6,399,559	288.23	228,413			145,440		205,821			(56,701)		36,077		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/27/2024	10/30/2026	1	6,304,859	285.26	232,564			156,189		242,459			(57,886)		36,414		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/13/2026	1	3,005,913	288.22	110,317			71,167		97,305			(27,278)		17,055		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/16/2026	1	996,606	287.58	36,835			24,132		33,511			(9,214)		5,673		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	3,030,223	285.13	110,906			74,599		117,541			(27,461)		17,555		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/16/2026	1	2,570,136	287.71	94,035			61,250		85,758			(23,359)		14,629		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/25/2026	1	4,209,137	289.36	151,270			106,835		133,099			(37,614)		24,950		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/13/2026	1	3,876,877	286.78	140,858			97,228		139,242			(35,001)		22,710		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2026	1	4,102,139	286.48	155,404			105,258		148,634			(38,590)		23,837		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2024	10/28/2026	1	7,719,482	286	282,890			188,206		285,026			(70,190)		44,492		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117DSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2026	1	1,831,812	287.29	68,034			43,462		62,104			(16,894)		10,338		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2025	12/31/2026	1	1,154,914	291.48	8,987	33,984		32,535		33,679			(10,542)		7,082		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/29/2026	1	1,641,346	286.11	59,119			39,463		60,351			(14,679)		9,470		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2024	10/02/2026	1	3,842,969	287.64	142,545			90,129		127,190			(35,444)		21,547		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2024	11/06/2026	1	2,553,206	287.02	98,584			67,159		90,024			(24,523)		14,852		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2024	10/15/2026	1	1,873,112	287.74	67,686			44,041		62,363			(16,866)		10,650		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/05/2026	1	2,233,866	287.88	82,206			52,128		73,174			(20,355)		12,566		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2026	1	813,557	286.74	30,248			21,115		29,422			(7,506)		4,799		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/09/2026	1	3,239,957	288.22	118,552			76,247		104,544			(29,513)		18,304		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2024	11/11/2026	1	4,777,869	286.79	172,412			118,054		171,264			(42,790)		27,932		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/21/2026	1	6,210,679	286.95	226,229			148,391		216,870			(56,146)		35,537		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/23/2026	1	2,542,867	285.94	93,053			61,592		93,910			(23,167)		14,580		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/06/2026	1	4,284,870	286.85	155,916			106,316		152,364			(38,779)		24,924		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	1	1,818,031	290.59	66,540			47,986		54,430			(16,453)		10,912		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2026	1	5,165,676	288.95	194,520			138,869		168,052			(48,297)		30,829		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2026	1	3,896,850	291.8	143,289			103,623		109,373			(35,560)		23,412		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/16/2026	1	3,158,394	287.67	112,817			73,701		105,620			(28,133)		17,977		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/26/2026	1	1,804,254	285.94	66,216			43,901		66,759			(16,396)		10,378		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/04/2026	1	6,610,984	290.55	241,380			173,495		197,727			(59,943)		39,530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	3,621,405	289.97	130,258			93,159		111,651			(32,336)		21,633		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	1,531,838	288.74	56,676			40,354		50,347			(14,033)		9,133		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	2,884,862	287.88	106,317			67,287		94,198			(26,470)		16,175		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2026	1	3,287,684	292.04	121,371			87,948		91,074			(30,123)		19,771		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2024	11/27/2026	1	3,675,485	288.07	134,252			95,197		124,808			(33,298)		21,829		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	1	4,379,707	290.45	155,165			113,973		133,300			(38,525)		26,512		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	2,106,510	286.34	76,325			50,399		76,142			(18,953)		12,078		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2026	1	1,983,075	289.05	68,744			48,710		63,805			(17,068)		11,766		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	1	6,227,033	292.72	227,495			165,742		166,355			(56,505)		37,483		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,725,224	286.37	62,971			43,595		63,498			(15,571)		10,146		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2024	11/18/2026	1	13,209,945	287.05	482,680			335,134		469,402			(119,788)		77,768		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/04/2026	1	5,138,587	290.59	188,920	3,126		138,439		153,314			(47,838)		30,726		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	1	2,179,363	285.13	81,694			54,983		84,382			(20,392)		12,587		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	9,332,441	289.09	354,037			263,440		306,682			(87,928)		56,809		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/12/2026	1	1,555,282	286.51	56,339			38,724		56,618			(13,993)		9,102		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	2,294,578	285.89	82,022			54,923		85,398			(20,362)		13,252		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	1	2,316,519	289.09	84,454			59,275		74,202			(20,924)		13,705		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2024	11/27/2026	1	1,604,396	288.74	58,502			41,614		52,565			(14,577)		9,529		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/20/2026	1	5,479,811	289.09	196,299	5,383		141,675		175,148			(50,118)		32,324		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ES N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/19/2026	1	5,477,452	286.89	207,306			147,952		196,464			(52,733)		32,278		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2026	1	7,054,385	287.5	265,545			185,963		245,369			(66,033)		41,612		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2026	1	2,407,021	286.85	87,856			60,061		85,926			(21,724)		14,058		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/11/2026	1	7,107,982	292.84	212,880	42,957		190,867		188,598			(60,773)		42,786		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2026	1	3,615,007	292.84	131,948			96,423		96,288			(32,626)		21,842		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2026	1	5,813,052	289.89	193,986	6,124		147,662		182,478			(49,577)		35,222		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2024	12/25/2026	1	5,628,352	290.81	205,518			153,958		169,154			(51,147)		34,325		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2024	12/30/2026	1	3,559,241	291.06	116,614	14,978		99,171		106,022			(32,578)		21,806		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2024	12/18/2026	1	6,254,584	288.63	233,420			172,932		209,763			(58,237)		37,897		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/14/2026	1	3,704,803	288.21	133,836			86,486		120,062			(33,215)		21,043		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2024	11/13/2026	1	3,263,330	286.37	120,538			83,312		119,652			(30,035)		19,116		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/14/2026	1	2,600,900	292.84	94,933			69,339		69,277			(23,506)		15,700		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2024	12/28/2026	1	4,137,189	290.81	150,657			112,953		124,766			(37,309)		25,300		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2026	1	3,584,041	285.13	131,176			88,291		139,148			(32,436)		20,784		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/09/2026	1	3,551,474	286.85	129,629			88,562		126,657			(32,097)		20,721		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2026	1	3,910,692	288.9	138,930			94,634		124,671			(34,506)		22,748		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/23/2026	1	3,052,803	286.1	111,502			73,695		111,719			(27,694)		17,504		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/29/2026	1	4,668,631	290.81	170,274			127,740		140,793			(42,118)		28,576		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/02/2026	1	2,480,378	287.18	93,055			58,730		84,211			(23,100)		13,907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Global Index/SBG117E$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/16/2026	1	2,867,905	286.37	104,392			72,227		105,455			(25,848)		16,850		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/27/2026	1	1,850,152	288.07	70,161			49,834		62,813			(17,460)		10,988		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/04/2026	1	1,647,700	289.61	61,853			44,381		51,830			(15,349)		9,852		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/04/2026	1	5,894,606	285.45	223,068			150,607		225,295			(55,367)		34,218		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/24/2026	1	408,400	289.09	14,866			10,435		13,096			(3,676)		2,418		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2024	11/13/2026	1	3,452,239	286.08	129,001			88,906		128,517			(32,025)		20,223		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2026	1	3,741,882	292.84	129,689			95,024		103,471			(32,180)		22,630		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/07/2026	1	1,892,466	290.59	69,450			50,063		56,593			(17,200)		11,348		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/18/2026	1	9,915,277	288.07	365,242			269,736		342,132			(90,758)		60,077		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/12/2026	1	3,406,736	288.22	125,027			80,596		110,162			(30,957)		19,308		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/19/2026	1	2,425,117	287.67	89,002			58,151		81,352			(22,037)		13,847		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/26/2024	12/25/2026	1	3,891,934	290.07	123,553	22,502		109,670		121,694			(36,109)		23,735		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/21/2026	1	3,251,603	288.63	118,358			87,588		109,277			(29,306)		19,757		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2024	11/30/2026	1	1,804,038	288.74	65,847			46,827		59,231			(16,304)		10,746		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2026	1	2,422,262	292.35	89,582			65,192		66,035			(22,239)		14,581		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2026	1	1,693,024	285.94	62,134			41,224		62,702			(15,364)		9,748		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2024	10/09/2026	1	2,572,222	287.5	95,916			61,480		86,338			(23,815)		14,532		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2026	1	1,352,192	287.67	49,625			32,447		45,407			(12,271)		7,729		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	1,567,234	288.63	57,047			42,237		52,724			(14,106)		9,531		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117DSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	1	3,562,583	286.85	127,514			83,820		125,189			(31,652)		20,406		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,675,681	287.88	61,665			39,134		54,890			(15,248)		9,436		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	827,490	291.89		30,121		22,870		23,700			(7,334)		5,093		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	12/31/2026	1	1,668,212	292.38		62,174		47,261		46,330			(15,040)		10,230		0001
Purchased Call/Shiller Barclays Global Index/SBG117FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	1	3,826,079	291.89		139,835		106,038		109,189			(34,151)		23,462		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	1	1,762,910	290.87		67,463		51,964		53,517			(15,602)		10,889		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	5,526,713	292.45		197,408		151,088		154,300			(46,592)		34,136		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	4,296,215	291.78		156,403		120,632		124,714			(35,894)		26,655		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2025	01/21/2027	1	2,755,284	296.02		102,787		80,568		63,944			(22,306)		17,216		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	1,717,119	297.89		65,337		51,834		36,142			(13,605)		10,795		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	1	3,796,427	299.11		125,035		99,798		74,632			(25,420)		23,887		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/03/2027	1	3,972,573	295.41		147,591		118,041		96,823			(29,672)		25,103		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/05/2027	1	3,486,001	298.37		127,033		102,665		72,087			(24,704)		22,066		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	3,025,077	297.01		111,246		87,543		66,509			(24,031)		18,918		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/04/2027	1	1,455,924	297.19		54,353		43,614		32,186			(10,802)		9,208		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	3,084,314	299.11		112,577		89,814		60,839			(23,101)		19,457		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/05/2027	1	5,740,932	298.33		213,504		172,392		119,117			(41,491)		36,340		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2025	01/22/2027	1	1,639,060	296.6		60,539		47,791		36,859			(12,910)		10,250		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	1,413,989	294.44		54,517		45,834		37,362			(8,734)		9,155		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SBG117HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2025	02/26/2027	1	3,555,112	298.61		128,227		107,876		74,409			(20,714)		22,904		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/19/2027	1	3,572,878	294.42		130,595		101,866		90,529			(29,227)		22,285		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/05/2027	1	3,031,158	297.59		111,162		89,932		65,596			(21,510)		19,187		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/12/2027	1	3,936,923	295.82		149,850		128,350		97,418			(21,884)		25,655		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2027	1	1,348,400	290.87		49,082		37,755		41,073			(11,466)		8,358		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/11/2027	1	2,329,287	299.94		84,521		68,532		44,421			(16,061)		14,820		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	4,364,651	299.03		158,640		131,375		88,744			(27,767)		28,027		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2025	03/05/2027	1	3,441,240	298.1		118,383		100,192		74,690			(18,391)		22,298		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/03/2027	1	5,656,423	297.39		197,140		165,287		127,436			(32,036)		36,592		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/08/2027	1	1,840,376	292.45		65,347		50,120		51,350			(15,348)		11,367		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2027	1	2,543,372	302.07		89,696		73,841		43,278			(16,042)		16,291		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/09/2027	1	4,207,990	298.1		155,599		132,096		91,754			(24,014)		27,355		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/12/2027	1	2,276,418	299.81		91,493		74,657		43,735			(17,188)		14,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/23/2027	1	2,224,666	299.03		81,200		67,146		45,307			(14,310)		14,297		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/05/2027	1	6,053,273	297.6		220,405		186,160		135,060			(34,924)		39,223		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2025	02/12/2027	1	6,118,350	302.54		219,425		179,248		100,308			(41,049)		38,960		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2027	1	4,245,398	298.33		154,532		124,815		88,514			(30,189)		26,965		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/15/2027	1	3,445,332	294.42		128,145		99,851		86,829			(28,684)		21,414		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2027	1	6,870,423	299.79		245,162		195,249		129,941			(50,639)		43,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2027	1	4,064,537	294.89		149,151		127,308		105,580			(22,039)		26,465		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2027	1	1,401,534	300.12		50,859		44,210		27,833			(6,707)		9,228		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2025	03/26/2027	1	4,132,872	299.95		148,817		129,599		82,947			(19,497)		27,235		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/19/2027	1	3,560,676	298.87		130,733		113,133		75,176			(17,894)		23,334		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2027	1	2,443,116	298.95		92,026		79,154		51,323			(12,999)		15,998		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2025	03/26/2027	1	4,109,763	299.32		144,238		126,021		85,403			(18,700)		27,082		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/19/2027	1	2,089,139	299.88		75,865		65,304		41,730			(10,677)		13,691		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2025	03/24/2027	1	6,757,642	299.52		242,605		210,643		138,529			(32,220)		44,461		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/18/2027	1	948,094	302.71		33,814		27,754		15,503			(6,090)		6,068		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2025	02/17/2027	1	4,758,568	301.81		177,893		145,743		82,021			(32,609)		30,429		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2025	02/15/2027	1	3,656,010	301.81		132,723		108,610		62,870			(24,667)		23,339		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/14/2027	1	1,559,492	291.85		61,538		47,566		45,153			(14,024)		9,684		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2025	01/11/2027	1	2,121,370	290.87		78,100		60,150		64,545			(18,172)		13,138		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/06/2027	1	2,645,672	291.84		108,262		83,252		76,059			(25,139)		16,312		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2027	1	1,242,845	298.44		47,205		37,531		25,404			(9,786)		7,820		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2025	01/05/2027	1	958,139	291.89		34,972		26,565		27,475			(8,504)		5,902		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/25/2027	1	3,740,572	297.42		136,157		107,315		80,617			(29,243)		23,454		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/20/2027	1	1,355,055	294.42		49,460		38,589		34,334			(11,066)		8,459		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/27/2027	1	6,476,946	297.36		238,534		188,524		140,490			(50,200)		40,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/22/2027	1	3,934,113	297.42		142,864		112,562		84,524			(30,553)		24,603		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2025	01/15/2027	1	2,772,205	293.35		103,310		80,389		74,089			(23,321)		17,230		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/16/2025	01/15/2027	1	1,787,463	294.23		62,841		48,866		45,563			(14,200)		11,110		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2027	1	2,162,598	297.58		79,151		66,213		48,109			(13,192)		13,979		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2025	02/26/2027	1	5,940,068	297.58		215,234		180,631		131,545			(35,079)		38,269		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/19/2027	1	4,192,248	300.89		146,868		121,214		76,352			(26,102)		26,852		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2025	02/19/2027	1	2,330,638	299.03		82,604		68,524		47,232			(14,258)		14,928		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/15/2027	1	2,450,827	295.82		89,954		76,965		60,811			(13,280)		16,010		0001
Purchased Call/Shiller Barclays Global Index/SBG117HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/16/2027	1	2,197,899	295.82		80,663		69,029		54,609			(11,901)		14,369		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/19/2027	1	6,412,269	299.29		233,613		201,795		132,406			(32,599)		42,021		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/12/2027	1	1,198,191	295.31		45,810		39,055		30,471			(6,799)		7,808		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/26/2027	1	3,358,440	298.53		121,990		101,667		70,536			(20,613)		21,637		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2027	1	3,365,192	297.91		125,236		107,410		74,779			(17,954)		22,018		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2025	12/24/2026	1	331,934	289.97		12,970		9,911		10,428			(3,069)		2,022		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/24/2027	1	3,163,070	298.66		114,513		94,905		65,875			(19,711)		20,345		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/26/2027	1	1,165,813	297.42		42,552		33,551		25,165			(9,127)		7,316		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/18/2027	1	2,389,412	294.42		88,032		69,005		60,462			(19,364)		14,890		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2025	02/02/2027	1	1,840,981	299.11		67,196		53,627		36,375			(13,770)		11,623		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/27/2025	02/25/2027	1	2,258,131	298.08		82,992		68,913		48,635			(14,172)		14,536		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2025	02/12/2027	1	5,976,249	301.81		222,741		182,226		102,175			(41,009)		38,055		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2025	02/10/2027	1	3,530,921	298.95		131,395		106,411		71,102			(25,095)		22,446		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2025	02/16/2027	1	1,576,625	301.81		57,547		47,098		27,112			(10,692)		10,073		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/05/2027	1	1,862,510	296.34		70,586		59,483		44,498			(11,260)		12,068		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2027	1	4,477,413	298.87		164,321		142,201		94,980			(22,673)		29,435		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	03/22/2027	1	5,038,862	298.87		168,019		145,579		106,722			(22,981)		33,100		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/07/2027	1	1,938,610	293.85		67,302		51,540		50,024			(15,850)		11,963		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/29/2027	1	3,143,691	297.62		115,373		100,932		71,827			(14,836)		20,765		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	3,477,618	298.1		127,629		107,966		75,712			(20,078)		22,589		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/10/2027	1	4,828,846	296.69		173,845		147,628		113,767			(26,410)		31,417		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/01/2027	1	962,580	297.58		35,230		29,464		21,414			(5,880)		6,217		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2025	03/31/2027	1	7,500,533	296.22		274,474		240,924		185,095			(33,852)		49,621		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/12/2027	1	6,655,302	294.42		245,496		209,637		177,222			(36,660)		43,370		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/30/2027	1	1,432,198	297.62		52,562		45,991		32,771			(6,750)		9,468		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/26/2027	1	3,783,405	297.62		135,668		118,663		86,189			(17,377)		24,932		0001
Purchased Call/Shiller Barclays Global Index/SBG117GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	1	2,977,892	298.33		108,395		87,521		61,987			(21,205)		18,898		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/03/2027	1	2,825,131	285.72		104,280		96,306		119,345			(8,339)		19,167		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	5,259,245	286.35		195,315		181,932		216,356			(14,075)		35,787		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2025	05/06/2027	1	3,754,372	285.63		140,942		130,764		159,438			(10,365)		25,528		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2025	04/02/2027	1	6,454,937	284.63		228,380		202,098		281,665			(26,963)		42,771		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/03/2025	04/02/2027	1	4,149,397	291.55		147,052		129,847		130,367			(17,711)		27,494		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/17/2027	1	3,538,698	288.46		129,870		122,367		132,980			(7,995)		24,257		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/04/2027	1	2,298,308	288.79		84,355		81,935		85,951			(2,703)		15,959		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2027	1	6,622,192	289.15		242,749		240,434		245,742			(3,246)		46,440		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2025	05/26/2027	1	3,416,089	287.51		126,081		120,401		134,736			(6,313)		23,569		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/23/2027	1	5,033,572	284.9		188,142		172,022		219,435			(16,740)		33,894		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2025	06/01/2027	1	5,331,477	288.4		196,198		188,652		202,611			(8,309)		36,943		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/28/2027	1	1,120,697	288.46		41,073		39,452		42,386			(1,781)		7,743		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2025	04/16/2027	1	3,372,780	283.55		122,825		110,901		155,539			(12,261)		22,591		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/07/2027	1	3,372,614	288.79		123,775		120,200		126,361			(4,064)		23,469		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/21/2027	1	3,813,243	287.51		142,191		135,649		150,004			(6,995)		26,215		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/23/2027	1	2,191,191	285.23		80,896		73,891		94,106			(7,234)		14,755		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	04/30/2027	1	5,612,756	285.72		206,206		190,340		236,713			(16,461)		37,994		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/25/2027	1	2,189,044	287.51		80,722		77,008		86,340			(4,117)		15,092		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2027	1	3,079,578	289.53		112,878		111,042		112,198			(2,061)		21,566		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/24/2027	1	2,923,854	287.51		107,602		102,598		115,221			(5,506)		20,144		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/16/2027	1	1,778,738	283.11		66,726		60,155		83,688			(6,750)		11,914		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2025	04/12/2027	1	4,031,554	282.14		149,092		133,405		197,620			(16,190)		26,921		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117I$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2025	04/13/2027	1	3,209,124	282.14		118,096		105,605		157,305			(12,907)		21,445		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2025	04/09/2027	1	6,805,143	282.14		253,119		226,431		333,095			(27,358)		45,337		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/15/2025	05/14/2027	1	1,802,078	287.95		66,131		62,030		69,217			(4,213)		12,326		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/23/2027	1	2,500,541	284.49		94,174		85,857		111,011			(8,567)		16,838		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/22/2027	1	2,981,544	283.96		112,494		102,139		135,526			(10,487)		20,062		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2027	1	2,583,096	288.6		93,532		88,496		96,575			(5,183)		17,745		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2025	05/28/2027	1	2,982,251	288.4		109,127		104,947		113,127			(4,547)		20,606		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/30/2027	1	3,019,952	285.14		112,089		103,042		130,694			(9,292)		20,443		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	04/30/2027	1	4,320,338	285.21		160,027		147,483		186,471			(13,135)		29,245		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2027	1	3,039,706	282.77		113,111		101,473		145,013			(11,761)		20,329		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/15/2025	05/14/2027	1	4,879,292	288.05		179,330		168,791		186,499			(11,207)		33,373		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/11/2027	1	3,764,839	289.22		137,974		134,806		138,633			(3,511)		26,273		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/02/2027	1	5,919,076	288.09		218,783		210,946		228,468			(8,127)		41,044		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2025	06/17/2027	1	5,614,193	289.56		205,941		203,022		204,402			(3,569)		39,343		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2027	1	3,158,530	285.23		116,550		106,464		135,984			(10,509)		21,333		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/04/2027	1	3,363,175	288.37		123,627		119,891		128,290			(4,224)		23,354		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2027	1	4,508,856	289.62		163,285		161,870		163,778			(2,195)		31,619		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2025	05/13/2027	1	2,450,639	288.42		88,634		82,974		92,020			(5,765)		16,749		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/19/2027	1	3,062,626	288.52		112,453		106,215		114,854			(6,383)		21,024		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117I$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	1	2,555,835	297.44		63,804		56,272		59,204			(7,683)		16,935		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	1,459,119	288.32		53,570		51,690		55,719			(1,948)		10,125		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2025	04/26/2027	1	2,527,654	285.23		94,884		86,971		108,734			(8,221)		17,059		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	5,373,626	283.55		199,832		181,014		247,883			(19,324)		35,992		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	4,672,193	288.1		173,134		165,939		179,688			(7,683)		32,282		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	1	2,606,644	288.95		96,440		94,624		97,247			(2,120)		18,190		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/07/2027	1	3,725,363	280.08		140,615		124,721		199,115			(16,062)		24,780		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	3,224,532	286.78		118,663		110,665		130,317			(8,441)		21,990		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	3,256,469	287.78		118,969		113,242		126,511			(6,341)		22,387		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	2,510,350	288.38		92,508		92,021		96,887			(627)		17,690		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/09/2027	1	7,673,634	289.07		280,884		273,275		284,307			(7,986)		53,475		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/14/2027	1	3,326,565	288.95		122,026		119,702		124,336			(2,807)		23,263		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	1	4,576,836	289.16		168,042		164,611		169,044			(4,071)		31,939		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	1,917,223	288.37		69,492		66,420		72,801			(3,159)		13,237		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/04/2027	1	3,657,386	288.34		134,309		130,074		139,655			(4,591)		25,397		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/10/2027	1	2,877,668	289.04		105,651		102,901		106,827			(2,887)		20,068		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	4,470,756	289.3		164,971		164,971		165,811			(677)		31,570		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/31/2027	1	7,580,954	288.4		278,503		267,958		288,097			(11,631)		52,492		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	5,095,675	288.91		186,661		185,233		191,720			(1,680)		35,859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117K$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/25/2027	1	4,908,466	289.3		180,945		180,945		181,716			(529)		34,589		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2027	1	3,570,086	282.07		131,445		117,390		175,296			(14,520)		23,784		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2025	04/01/2027	1	3,296,411	296.96		122,516		107,624		78,259			(15,019)		21,825		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2027	1	3,445,152	284.63		127,471		112,762		150,694			(15,150)		22,899		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2027	1	1,677,818	283.06		62,220		55,918		79,072			(6,418)		11,229		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2025	05/12/2027	1	2,833,445	288.03		104,848		98,030		108,309			(6,944)		19,351		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	2,120,201	285.81		78,638		73,005		89,388			(5,784)		14,427		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2025	05/21/2027	1	3,013,059	288.14		109,346		103,755		115,132			(5,917)		20,714		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2027	1	1,992,319	283.55		73,517		66,357		92,116			(7,422)		13,385		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/07/2027	1	2,158,871	286.78		80,600		75,178		87,098			(5,660)		14,690		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2027	1	2,357,512	281.46		88,560		78,909		118,856			(9,860)		15,706		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2025	04/21/2027	1	4,554,206	283.2		171,373		155,252		213,881			(16,311)		30,620		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/19/2027	1	3,317,345	283.55		122,410		110,472		153,269			(12,375)		22,270		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2025	05/14/2027	1	3,641,433	288.46		133,425		125,777		136,589			(7,974)		24,906		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/28/2027	1	7,315,073	285.46		269,643		246,791		311,864			(23,159)		49,443		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/18/2027	1	2,195,359	288.46		80,570		75,921		82,499			(4,953)		15,059		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2027	1	5,266,731	288.88		195,073		194,890		198,724			(985)		37,114		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2027	1	1,752,583	288.79		64,320		62,464		65,724			(2,109)		12,204		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2027	1	3,141,680	288.7		114,957		114,257		119,487			(872)		22,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/15/2027	1	3,157,584	288.95		115,883		113,655		118,020			(2,691)		22,097		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2027	1	3,648,128	285.67		134,148		124,074		154,649			(10,230)		24,787		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2027	1	2,269,433	285.72		84,886		78,646		95,950			(6,520)		15,408		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/21/2027	1	5,454,782	289.15		200,736		198,803		202,798			(2,746)		38,333		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2027	1	1,881,787	289.15		69,250		68,584		70,026			(946)		13,233		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2027	1	2,717,881	289.45		100,290		100,290		100,216					19,218		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/29/2027	1	2,018,920	285.39		73,996		67,901		86,376			(6,210)		13,656		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2027	1	1,363,093	289.3		50,298		50,298		50,584			(206)		9,632		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2027	1	2,282,529	289.62		83,769		82,844		82,909			(1,377)		16,007		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/05/2027	1	3,130,053	284.63		115,812		102,431		136,802			(13,783)		20,788		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2027	1	2,118,629	286.78		77,966		72,718		85,697			(5,539)		14,459		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	978,116	281.02		38,949		35,103		50,225			(3,923)		6,511		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2023	07/01/2025	1	3,654,561	287.82	131,944								(32,633)		956		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2023	07/02/2025	1	1,105,076	287.82	42,098			58					(10,459)		409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2023	07/03/2025	1	3,094,137	288.82	104,978			291					(26,225)		1,403		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2023	07/03/2025	1	2,719,617	287.81	93,233			257					(23,174)		1,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/03/2025	1	2,679,804	285.96	101,896			282					(25,370)		1,215		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/08/2025	1	1,154,257	287.93	41,900			403					(10,360)		854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/09/2025	1	2,529,317	287.93	91,814			1,008					(22,672)		1,986		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2023	07/07/2025	1	3,597,468	287.93	131,043			1,082					(32,521)		2,491		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/10/2025	1	5,754,955	287.98	227,980			2,819					(56,529)		4,763		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2023	07/11/2025	1	1,460,357	290.02	54,040			742					(13,387)		1,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2023	07/11/2025	1	2,810,547	291.26	102,345			1,408					(25,388)		2,440		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2023	07/11/2025	1	3,089,711	291.52	103,954			1,436					(25,860)		2,682		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2025	1	2,801,349	289.62	101,969			1,961					(25,214)		2,839		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/16/2025	1	1,583,448	289.62	57,637			1,186					(14,232)		1,658		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2023	07/14/2025	1	2,769,538	289.62	99,717			1,792					(24,877)		2,712		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2023	07/17/2025	1	3,085,515	289.03	115,004			2,530					(28,542)		3,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	07/18/2025	1	3,725,484	289.51	134,069			3,133					(33,247)		4,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/18/2025	1	3,295,895	289.52	117,995			2,761					(29,286)		3,660		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/18/2025	1	2,680,891	288.36	96,877			2,275					(24,086)		2,977		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/23/2025	1	1,990,905	288.27	72,469			2,187					(17,895)		2,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/22/2025	1	4,305,297	288.27	156,713			4,521					(38,750)		5,285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2023	07/24/2025	1	3,036,746	289.13	114,128			3,607					(28,299)		3,893		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2023	07/21/2025	1	2,990,330	288.27	113,325			3,123					(28,182)		3,586		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2023	07/25/2025	1	2,990,053	290	110,545			3,643					(27,397)		3,913		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2023	07/25/2025	1	4,861,580	290.65	177,666			5,872					(44,115)		6,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	07/25/2025	1	2,194,984	290.75	82,880			2,747					(20,603)		2,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2023	07/28/2025	1	2,202,481	291.81	82,488			3,066					(20,475)		3,050		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/30/2025	1	2,145,629	291.81	77,886			3,098					(19,233)		3,076		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	1	4,340,635	291.81	157,550			6,060					(38,961)		6,118		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2023	07/31/2025	1	3,947,348	293.21	142,560			5,886					(35,417)		5,752		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2023	08/01/2025	1	6,030,915	292.38	220,449			9,388					(54,635)		8,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/03/2023	08/01/2025	1	4,218,325	290.94	159,920			6,820					(39,671)		6,245		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/03/2023	08/01/2025	1	1,085,020	291.49	42,008			1,798					(10,440)		1,606		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/05/2025	1	2,606,140	292.81	98,251			4,724					(24,294)		4,092		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/04/2025	1	1,615,684	292.81	61,819			2,900					(15,384)		2,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/06/2025	1	1,433,774	292.81	54,053			2,669					(13,347)		2,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2023	08/07/2025	1	4,592,871	293.35	167,065			8,604					(41,954)		7,410		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2023	08/08/2025	1	1,950,805	293.03	72,010			3,768					(17,897)		3,188		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/10/2023	08/08/2025	1	4,481,712	293.21	169,205			8,855		1			(42,004)		7,325		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/10/2023	08/08/2025	1	2,308,066	293.49	87,821			4,608					(21,827)		3,772		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	08/12/2025	1	3,098,198	293.87	110,911			6,547		1			(28,056)		5,317		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/13/2025	1	971,467	293.87	36,624			2,160					(9,044)		1,686		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/11/2025	1	2,067,685	293.87	74,439			4,207					(18,490)		3,507		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2023	08/14/2025	1	4,697,168	293.46	161,905			9,788		2			(40,153)		8,246		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/15/2025	1	4,475,801	291.69	161,539			9,985		6			(40,045)		7,945		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2023	08/15/2025	1	4,170,404	290.48	156,497			9,693		11			(38,843)		7,403		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	08/15/2025	1	2,208,507	290.53	83,081			5,163		6			(20,653)		3,920		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2023	08/19/2025	1	2,705,894	290.64	102,337			6,902		12			(25,357)		5,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/20/2025	1	1,836,621	290.64	69,057			4,736		9			(17,052)		3,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/18/2025	1	2,846,941	290.64	105,717			6,988		11			(26,250)		5,216		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2023	08/21/2025	1	3,714,256	290.29	139,031			9,739		25			(34,470)		7,010		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2023	08/22/2025	1	3,433,813	290.25	127,499			9,104		26			(31,602)		6,542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/25/2023	08/22/2025	1	3,511,612	289.94	130,526			9,337		31			(32,386)		6,691		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/25/2023	08/22/2025	1	2,415,796	289.02	92,004			6,607		32			(22,871)		4,603		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2023	08/25/2025	1	2,859,656	289.45	111,164			8,421		43			(27,631)		5,601		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2023	08/27/2025	1	1,844,144	289.45	71,930			5,658		33			(17,879)		3,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/25/2023	08/26/2025	1	3,657,811	289.45	137,168			10,551		60			(33,917)		7,227		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/28/2025	1	3,883,047	290.24	156,986			12,510		55			(38,932)		7,806		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2025	1	3,619,658	291.96	136,307			11,062		27			(33,839)		7,338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	08/29/2025	1	3,878,566	292.04	147,018			11,965		28			(36,543)		7,863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	08/29/2025	1	2,188,247	292.5	82,692			6,750		13			(20,577)		4,436		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	08/29/2025	1	3,970,805	293.21	144,840			11,846		17			(36,159)		8,050		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	09/04/2025	1	1,580,498	293.21	57,943			5,172		12			(14,324)		3,360		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	09/02/2025	1	699,206	293.21	25,661			2,224		5			(6,345)		1,464		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	09/03/2025	1	2,986,525	293.21	111,294			9,800		21			(27,529)		6,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2023	09/05/2025	1	6,757,595	293.03	249,471			22,635		63			(61,859)		14,476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/07/2023	09/05/2025	1	2,117,925	293.24	78,073			7,098		18			(19,379)		4,537		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/08/2023	09/05/2025	1	3,843,405	293.42	142,750			13,006		30			(35,472)		8,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/08/2023	09/09/2025	1	2,475,844	294.03	90,987			8,754		22			(22,512)		5,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/08/2023	09/08/2025	1	2,290,917	294.03	85,962			8,167		18			(21,335)		5,016		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/08/2023	09/10/2025	1	1,729,362	294.03	64,261			6,264		17			(15,883)		3,840		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2023	09/11/2025	1	3,616,693	295.02	136,434			13,510		25			(33,867)		8,087		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/12/2025	1	1,805,763	296	67,062			6,734		9			(16,634)		4,065		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/12/2025	1	5,982,383	295.64	225,672			22,679		36			(56,010)		13,468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/12/2025	1	4,157,766	297.48	130,979			13,242		12			(32,706)		9,360		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2023	09/17/2025	1	2,210,549	295.67	76,984			8,284		20			(19,124)		5,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/16/2025	1	1,976,688	295.67	72,271			7,644		16			(17,873)		4,569		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/15/2025	1	4,670,493	295.67	166,491			17,428		36			(41,388)		10,726		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/18/2025	1	2,941,306	295.12	103,844			11,275		35			(25,758)		6,885		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2025	1	2,064,302	294.52	72,978			8,014		33			(18,083)		4,862		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/21/2023	09/19/2025	1	3,637,827	293.19	126,119			13,888		92			(31,293)		8,569		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/21/2023	09/19/2025	1	2,816,861	291.05	102,160			11,287		146			(25,407)		6,635		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2025	1	1,181,414	290.74	43,240			5,042		89			(10,677)		2,867		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/22/2025	1	3,243,638	290.74	121,058			13,831		219			(30,037)		7,780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2025	1	2,507,057	290.74	91,508			10,559		179			(22,627)		6,049		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/25/2025	1	3,859,069	291.84	135,669			16,027		215			(33,639)		9,420		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2025	1	2,686,188	291.02	103,631			12,392		204			(25,699)		6,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/26/2025	1	4,180,624	292.44	153,058			18,369		203			(38,049)		10,264		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/26/2025	1	2,321,907	293.58	80,100			9,664		78			(19,997)		5,700		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2023	09/29/2025	1	2,378,148	292.55	80,433			9,975		131			(20,001)		5,937		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2023	09/30/2025	1	2,939,420	292.55	107,583			13,448		170			(26,602)		7,379		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2023	10/01/2025	1	1,503,956	292.55	55,045			6,947		91			(13,592)		3,796		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2023	10/02/2025	1	5,058,805	290.97	177,275			22,665		513			(43,975)		12,836		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/03/2025	1	3,015,574	290.4	105,755			13,715		376			(26,320)		7,692		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2023	10/03/2025	1	4,200,032	289.65	145,098			18,836		646			(36,095)		10,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/03/2025	1	1,574,353	287.77	58,937			7,668		404			(14,678)		4,016		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/07/2025	1	2,799,956	287.73	103,133			13,931		832			(25,568)		7,291		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2025	1	1,382,895	287.73	52,463			7,134		424			(12,975)		3,619		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/06/2025	1	2,940,440	287.73	116,447			15,558		845			(28,940)		7,618		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/09/2025	1	3,648,348	289.79	136,443			18,835		677			(33,981)		9,596		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/10/2025	1	3,538,418	290.91	124,305			17,274		504			(30,856)		9,353		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/10/2025	1	3,078,415	289.82	109,975			15,305		587			(27,306)		8,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2023	10/10/2025	1	2,636,267	288.57	100,903			14,078		711			(25,095)		6,968		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/14/2025	1	2,195,039	289.57	81,036			11,689		511			(20,045)		5,915		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/15/2025	1	2,408,298	289.57	88,385			12,852		579			(21,825)		6,520		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/13/2025	1	2,125,458	289.57	82,344			11,794		479			(20,458)		5,700		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	1	3,822,600	291.14	147,289			21,648		636			(36,518)		10,397		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2023	10/17/2025	1	1,631,324	292.5	59,217			8,791		197			(14,683)		4,457		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2023	10/17/2025	1	5,656,642	292.62	203,268			30,195		660			(50,423)		15,456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/17/2025	1	2,659,104	291.59	91,844			13,714		407			(22,887)		7,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2023	10/20/2025	1	1,695,885	290.46	61,153			9,345		382			(15,179)		4,697		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/21/2025	1	3,227,354	290.46	113,366			17,517		750			(28,158)		8,979		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/22/2025	1	1,256,195	290.46	45,528			7,063		301			(11,252)		3,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/23/2025	1	3,468,588	289.87	125,540			19,668		987			(31,141)		9,735		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2024	10/24/2025	1	3,144,264	289.85	104,214			16,616		925			(26,076)		8,863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2023	10/24/2025	1	3,925,154	287.86	138,329			21,895		1,835			(34,321)		11,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/26/2023	10/24/2025	1	2,962,742	286.21	103,204			16,388		2,000			(25,652)		8,351		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/28/2025	1	4,898,081	284.89	181,772			29,732		4,758			(44,975)		14,042		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	10/29/2025	1	2,298,776	284.89	84,951			13,990		2,277			(20,994)		6,618		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	10/27/2025	1	2,504,788	284.89	95,382			15,505		2,385			(23,701)		7,151		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/30/2025	1	3,080,558	286.09	114,637			19,063		2,469			(28,433)		8,905		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	10/31/2025	1	3,186,898	286.35	120,323			20,190		2,430			(29,841)		9,250		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/31/2025	1	4,237,194	286.31	166,356			27,966		3,258			(41,290)		12,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/02/2023	10/31/2025	1	1,785,981	288.61	64,673			10,892		838			(16,073)		5,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/04/2025	1	2,857,717	288.46	103,973			18,001		1,520			(25,718)		8,428		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/05/2025	1	1,290,776	288.46	46,500			8,105		702			(11,495)		3,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2023	11/03/2025	1	3,727,595	288.46	128,396			22,121		1,938			(31,934)		10,951		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2023	11/06/2025	1	5,269,710	287.49	184,410			32,428		3,588			(45,730)		15,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/09/2023	11/07/2025	1	2,390,355	286.84	81,511			14,455		1,897			(20,212)		7,133		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/09/2023	11/07/2025	1	8,336,777	285.13	304,992			54,186		9,292			(75,731)		24,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/07/2025	1	1,821,009	284.7	67,796			12,076		2,206			(16,856)		5,434		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2023	11/10/2025	1	3,722,883	285.35	138,057			25,097		4,190			(34,269)		11,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	11/12/2025	1	2,357,005	285.35	92,720			17,079		2,744			(22,992)		7,167		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/11/2025	1	1,254,601	285.35	45,667			8,343		1,436			(11,292)		3,801		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2023	11/13/2025	1	3,563,677	285.35	137,152			25,431		3,573			(34,003)		10,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2023	11/14/2025	1	3,188,926	287.57	115,018			21,557		2,501			(28,609)		9,769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2023	11/14/2025	1	5,738,841	288.09	201,287			37,653		4,125			(49,932)		17,580		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2023	11/14/2025	1	2,326,475	287.57	88,695			16,703		2,789			(22,119)		7,127		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2023	11/17/2025	1	5,151,893	286.83	187,138			35,818		4,926			(46,475)		15,953		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/19/2025	1	1,210,390	286.83	44,300			8,568		1,198			(10,939)		3,775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/18/2025	1	1,832,392	286.83	67,098			12,910		1,783			(16,598)		5,694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2023	11/20/2025	1	3,493,421	286.69	128,220			25,065		3,609			(31,807)		10,933		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/21/2025	1	2,452,499	286.67	90,281			17,858		2,585			(22,484)		7,702		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/21/2025	1	6,674,408	287.12	244,042			48,218		6,466			(60,690)		20,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2023	11/26/2025	1	862,610	287.31	26,392	3,033		6,910		876			(8,065)		2,756		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2023	11/25/2025	1	1,643,498	287.31	59,988			12,113		1,642			(14,833)		5,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2023	11/24/2025	1	1,971,013	287.31	71,729			14,410		1,938			(17,767)		6,254		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2023	11/26/2025	1	4,844,237	286.88	178,588			36,419		5,323			(44,413)		15,475		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/28/2025	1	1,920,807	287.56	66,027			13,608		1,924			(16,371)		6,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/18/2023	11/28/2025	1	8,513,086	285.97	307,066			63,565		11,358			(76,370)		27,378		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/28/2025	1	4,385,491	286.39	158,883			32,911		5,987			(39,516)		14,104		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	12/01/2025	1	5,121,793	286.48	168,731			35,842		6,524			(42,272)		16,634		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	12/03/2025	1	3,203,621	286.48	116,932			24,862		4,200			(28,874)		10,472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	12/02/2025	1	2,133,687	286.48	77,666			16,429		2,758			(19,204)		6,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2023	12/04/2025	1	2,718,307	286.19	91,634			19,665		3,801			(22,742)		8,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2023	12/05/2025	1	2,701,103	284.32	97,292			20,994		5,247			(24,120)		8,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2023	12/05/2025	1	2,250,624	283.69	82,082			17,741		4,847			(20,380)		7,404		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/05/2025	1	2,035,221	284.13	74,534			16,174		4,079			(18,558)		6,695		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/08/2023	12/10/2025	1	2,648,448	284.33	95,734			21,313		5,455			(23,687)		8,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/09/2025	1	2,237,601	284.33	82,018			18,180		4,555			(20,324)		7,454		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2023	12/08/2025	1	2,714,321	284.33	98,350			21,724		5,117			(24,494)		9,014		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2023	12/11/2025	1	2,672,936	284.03	94,905			21,251		5,842			(23,533)		8,958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2023	12/12/2025	1	2,536,821	283.08	97,612			22,006		6,509			(24,210)		8,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2023	12/12/2025	1	6,210,224	284.54	237,805			53,735		12,655			(59,063)		20,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/12/2025	1	3,503,545	286.24	133,206			30,231		5,406			(33,220)		11,778		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2023	12/15/2025	1	2,775,666	285.84	107,844			24,872		4,751			(26,860)		9,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/15/2023	12/16/2025	1	4,255,832	285.84	155,338			35,847		7,374			(38,410)		14,479		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2023	12/17/2025	1	2,003,625	285.84	76,642			17,815		3,514			(18,994)		6,837		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/18/2025	1	1,527,743	287.54	54,663			12,832		2,052			(13,622)		5,228		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/19/2025	1	1,942,059	288.74	68,783			16,247		2,159			(17,086)		6,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/19/2025	1	4,313,854	287.37	159,140			37,454		6,037			(39,483)		14,807		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/19/2025	1	3,305,965	288.13	120,967			28,689		4,075			(30,220)		11,347		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/22/2025	1	2,677,714	288.05	99,215			23,829		3,481			(24,676)		9,271		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/23/2025	1	2,110,871	288.05	77,258			18,597		2,780			(19,103)		7,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/26/2025	1	5,447,382	288.7	190,838			46,841		6,698			(47,376)		19,074		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2024	12/26/2025	1	4,873,225	288.69	170,536			41,882		6,002			(42,395)		17,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2024	12/26/2025	1	3,699,890	287.42	138,015			34,007		5,605			(34,430)		12,955		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/29/2025	1	3,112,926	286.98	118,969			29,733		5,241			(29,627)		10,991		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/30/2025	1	1,772,671	286.98	64,358			16,123		3,019			(15,929)		6,276		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/31/2025	1	76,432	286.98	2,805			705		132			(693)		271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2024	01/02/2026	1	3,735,084	288.28	124,473			31,794		5,364			(30,972)		13,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/02/2026	1	4,685,908	288.55	164,525	1,688		42,801		6,446			(41,639)		16,725		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/04/2024	01/02/2026	1	4,918,934	287.02	161,049			41,450		8,610			(40,411)		17,557		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	01/06/2026	1	2,873,217	287.17	103,547			26,896		5,137			(25,621)		10,365		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/05/2026	1	2,150,158	287.17	67,275			17,460		3,802			(16,763)		7,736		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/07/2026	1	822,558	287.17	28,220			7,370		1,486			(6,985)		2,975		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2024	01/08/2026	1	2,819,870	286.13	94,166			24,717		6,022			(23,354)		10,226		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/09/2026	1	3,514,665	284.22	117,011			30,980		10,005			(29,079)		12,779		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/09/2026	1	6,731,364	283.32	236,414			62,695		21,752			(58,739)		24,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	01/09/2026	1	1,785,193	282.11	65,701			17,453		6,815			(16,342)		6,491		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/15/2026	1	599,353	282.26	21,729			5,904		2,350			(5,362)		2,213		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/13/2026	1	2,924,620	282.26	107,513			28,995		11,290			(26,595)		10,743		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/12/2026	1	4,464,001	282.26	151,687			40,811		17,100			(37,722)		16,356		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/14/2026	1	1,289,871	282.26	47,596			12,880		5,018			(11,753)		4,750		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2024	01/16/2026	1	7,377,158	280.31	256,162			70,035		37,548			(63,509)		27,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/16/2026	1	6,327,920	279.05	220,985			60,706		37,725			(54,966)		23,421		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	01/16/2026	1	3,247,026	277.79	115,335			31,691		22,571			(28,674)		12,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/16/2026	1	739,578	276.86	26,989			7,421		5,741			(6,717)		2,737		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/20/2026	1	495,742	276.86	18,850			5,295		3,929			(4,703)		1,853		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/21/2026	1	2,758,625	276.86	101,319			28,372		21,988			(25,036)		10,337		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/22/2026	1	5,448,409	276.41	198,613			55,995		45,952			(49,283)		20,466		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/23/2026	1	2,094,711	276.26	74,401			21,044		18,059			(18,440)		7,887		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/23/2026	1	2,780,812	275.31	104,855			29,732		26,664			(26,016)		10,471		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/23/2026	1	2,388,027	276.47	90,287			25,700		20,286			(22,459)		8,992		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/28/2026	1	1,401,429	277.31	51,573			14,927		11,090			(12,735)		5,340		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/27/2026	1	2,386,126	277.31	87,809			25,330		18,715			(21,712)		9,071		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/26/2026	1	4,257,159	277.31	157,395			45,295		33,134			(39,090)		16,146		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/29/2026	1	2,533,006	277.52	96,311			28,056		19,493			(23,884)		9,675		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/30/2026	1	1,575,133	278.28	56,492			16,529		11,162			(14,007)		6,030		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2024	01/30/2026	1	6,474,360	277.71	241,896			70,969		49,001			(60,058)		24,787		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/01/2024	01/30/2026	1	925,335	278.84	32,607			9,588		6,142			(8,103)		3,543		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/03/2026	1	784,207	277.16	29,094			8,672		6,446			(7,194)		3,030		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/04/2026	1	573,849	277.16	21,290			6,367		4,739			(5,257)		2,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/02/2026	1	2,607,840	277.16	86,577			25,784		21,331			(21,530)		10,054		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2024	02/05/2026	1	4,086,036	274.25	160,270			48,220		46,366			(39,742)		15,861		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2024	02/06/2026	1	1,270,025	275.49	47,204			14,267		12,701			(11,701)		4,941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/18/2024	02/06/2026	1	3,679,459	275.53	137,620			41,791		36,633			(34,265)		14,315		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/06/2026	1	2,696,840	275.72	98,004			29,771		26,309			(24,358)		10,492		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/11/2026	1	1,102,783	275.01	40,913			12,628		11,842			(10,103)		4,339		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/09/2026	1	2,098,053	275.01	79,438			24,385		22,349			(19,703)		8,218		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/10/2026	1	1,333,106	275.01	49,458			15,218		14,258			(12,229)		5,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2026	1	3,609,724	276.41	126,490			39,304		33,559			(31,379)		14,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2024	02/13/2026	1	2,622,600	275.03	102,584			32,573		28,318			(25,900)		10,364		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	02/13/2026	1	3,823,813	274.97	153,448			48,038		41,545			(38,088)		15,111		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/13/2026	1	1,792,778	277.64	66,856			20,984		14,648			(16,620)		7,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/17/2026	1	698,041	278.01	25,758			8,184		5,582			(6,369)		2,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/13/2026	1	2,955,522	278.01	108,433			34,088		23,182			(27,080)		11,680		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2024	02/18/2026	1	2,712,600	278.01	100,327			31,973		21,793			(24,776)		10,836		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2024	02/19/2026	1	2,649,478	278.01	96,614			30,919		21,381			(23,943)		10,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/20/2026	1	3,326,312	277.66	129,864			41,750		28,010			(32,199)		13,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/20/2026	1	4,233,395	279.33	150,985			48,681		29,667			(37,484)		16,984		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/20/2026	1	2,572,856	278.31	94,857			30,654		20,187			(23,581)		10,322		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/24/2026	1	1,948,877	278.34	71,914			23,510		15,531			(17,782)		7,885		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2026	1	1,168,250	278.34	43,225			14,171		9,353			(10,674)		4,737		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/23/2026	1	1,493,647	278.34	54,593			17,812		11,848			(13,547)		6,031		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2024	02/26/2026	1	4,242,908	277.89	163,119			53,854		35,804			(40,499)		17,238		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2024	02/27/2026	1	2,805,948	278.59	106,092			35,174		22,062			(26,342)		11,424		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2024	02/27/2026	1	3,326,024	279.08	123,488			40,957		24,794			(30,655)		13,541		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2024	02/27/2026	1	3,474,558	279.38	126,852			42,266		25,063			(31,628)		14,146		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/27/2026	1	2,922,092	279.16	108,041			36,013		21,593			(26,965)		11,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/02/2026	1	1,113,907	279.16	41,215			13,833		8,351			(10,205)		4,563		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/03/2026	1	1,248,220	279.16	46,184			15,543		9,401			(11,420)		5,124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2024	03/04/2026	1	5,656,825	279.22	212,045			71,728		42,527			(52,631)		23,267		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	03/05/2026	1	1,989,447	279.22	74,239			25,227		14,246			(18,433)		8,199		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2024	03/06/2026	1	1,927,191	279.9	73,142			25,014		13,582			(18,165)		7,959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2024	03/06/2026	1	2,770,407	280.37	105,054			35,980		18,543			(26,124)		11,441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/09/2026	1	1,967,466	280.94	72,954			25,189		12,554			(18,067)		8,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/06/2026	1	2,143,077	280.94	80,558			27,606		13,466			(20,054)		8,850		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	03/10/2026	1	1,393,487	280.94	51,715			18,406		8,936			(13,149)		5,801		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	03/11/2026	1	3,716,531	282.2	130,784			45,508		20,815			(32,468)		15,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2024	03/12/2026	1	2,115,922	280.73	82,718			29,252		14,020			(20,787)		8,843		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	03/13/2026	1	2,499,481	282.45	92,181			32,399		13,753			(22,893)		10,466		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2024	03/13/2026	1	3,078,056	282.3	114,649			40,607		17,224			(28,678)		12,889		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/16/2026	1	2,388,018	282.79	88,118			31,272		12,853			(21,819)		10,058		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/13/2026	1	1,986,528	282.79	73,611			26,298		10,518			(18,604)		8,318		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/17/2026	1	1,000,583	282.79	36,922			13,136		5,414			(9,130)		4,222		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/18/2026	1	2,601,923	282.87	99,673			35,769		14,027			(24,829)		11,001		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/19/2026	1	1,202,746	283.63	46,037			16,674		5,982			(11,528)		5,095		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/20/2026	1	2,784,252	283.76	103,376			37,272		13,721			(25,653)		11,817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	03/20/2026	1	2,644,705	284.09	95,672			34,639		12,553			(23,818)		11,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/24/2026	1	2,290,170	283.44	84,736			30,961		11,959			(20,953)		9,794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	03/23/2026	1	1,479,446	283.44	54,401			19,995		7,684			(13,584)		6,315		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/20/2026	1	3,708,397	283.44	141,675			51,379		18,950			(35,386)		15,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2024	03/25/2026	1	4,160,802	284.37	151,184			55,490		19,676			(37,514)		17,827		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2026	1	1,267,832	283.7	49,867			18,381		6,498			(12,377)		5,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/27/2026	1	2,303,045	285.91	87,278			32,352		9,232			(21,679)		9,904		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/31/2026	1	1,809,292	286.71	66,765			25,022		6,771			(16,499)		7,838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	03/27/2026	1	2,941,766	286.71	109,732			40,763		10,741			(27,304)		12,651		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/30/2026	1	1,804,206	286.71	66,575			24,874		6,713			(16,462)		7,802		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2024	04/15/2026	1	5,682,340	284.72	206,569			81,951		28,888			(51,356)		25,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2024	05/01/2026	1	3,449,774	286.61	129,671			54,415		15,511			(32,231)		15,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/02/2026	1	2,874,440	287.69	110,236			41,856		9,708			(27,408)		12,498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/01/2026	1	3,489,963	285.88	132,824			56,045		16,967			(33,217)		15,951		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2024	05/06/2026	1	5,941,641	287.13	224,410			95,356		25,922			(55,700)		27,379		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/02/2026	1	5,059,681	288.07	197,620			76,265		16,533			(50,039)		21,999		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2024	04/24/2026	1	1,809,868	286.66	70,465			28,985		7,803			(17,591)		8,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/06/2026	1	2,857,907	288.07	109,744			42,116		9,579			(27,173)		12,516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/24/2026	1	3,375,833	287.12	127,724			52,353		13,836			(31,730)		15,252		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2024	04/02/2026	1	2,074,156	287.26	80,724			30,538		7,367			(20,039)		9,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/18/2024	04/10/2026	1	1,529,384	287.79	56,302			21,998		5,364			(13,992)		6,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/12/2026	1	2,038,493	281.17	75,925			36,197		18,614			(18,845)		9,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2026	1	2,650,837	288.26	96,779			42,543		10,729			(24,120)		12,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	05/08/2026	1	3,336,792	289.17	121,905			52,352		11,780			(30,311)		15,425		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2024	06/03/2026	1	5,542,741	284.85	209,300			97,021		34,694			(51,964)		26,669		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2024	06/05/2026	1	1,523,099	282.5	58,875			27,597		12,020			(14,667)		7,350		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/27/2026	1	3,703,286	283.75	139,244			63,119		25,086			(34,383)		17,633		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2024	05/29/2026	1	2,958,352	286.94	106,027			48,686		14,713			(26,439)		14,128		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2024	05/20/2026	1	5,795,184	287.19	216,734			96,282		26,933			(53,803)		27,300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2024	05/13/2026	1	7,339,434	287.82	274,727			119,500		30,825			(68,255)		34,199		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/05/2026	1	2,505,756	283.71	94,881			44,392		17,641			(23,577)		12,092		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2024	05/22/2026	1	3,271,210	282.66	126,092			56,648		24,142			(31,342)		15,458		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/18/2026	1	4,539,425	280.51	178,672			86,990		44,798			(44,487)		22,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/02/2026	1	3,651,684	287.63	140,817			53,511		12,420			(35,026)		15,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/18/2026	1	3,716,200	280.89	148,353			72,272		35,462			(36,997)		18,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2024	05/15/2026	1	3,108,447	287.05	117,437			51,550		14,306			(29,193)		14,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/15/2026	1	4,828,641	279.37	186,868			89,707		52,194			(46,270)		23,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2024	05/21/2026	1	2,206,382	287.39	75,228			33,531		10,088			(18,675)		10,410		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/04/2026	1	2,382,773	286.42	89,831			37,934		11,103			(22,243)		10,944		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/09/2026	1	1,499,225	282.5	57,870			27,266		12,002			(14,309)		7,277		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2024	06/26/2026	1	2,418,007	282.41	81,253	14,384		50,737		20,674			(24,172)		12,024		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/18/2026	1	5,585,024	278.52	221,668			107,462		65,490			(55,007)		27,462		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2024	04/24/2026	1	1,606,621	288.2	60,502			24,709		5,836			(15,009)		7,258		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2024	06/26/2026	1	3,617,783	283.06	135,857			67,527		29,171			(33,767)		17,990		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2024	05/22/2026	1	3,051,368	285.11	107,973			48,355		17,699			(26,801)		14,419		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2024	05/29/2026	1	2,754,396	282.69	108,552			49,616		20,813			(26,936)		13,154		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2024	04/30/2026	1	1,931,555	285.51	73,726			30,720		9,719			(18,299)		8,814		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2024	04/16/2026	1	3,521,953	283.05	138,902			55,185		21,490			(34,464)		15,697		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2024	05/22/2026	1	2,451,947	283.75	92,518			41,611		16,277			(23,053)		11,586		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2024	04/14/2026	1	2,469,016	286.16	94,401			37,217		10,661			(23,345)		10,966		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/26/2026	1	2,465,723	283.75	92,596			41,906		16,637			(22,900)		11,723		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/27/2026	1	2,535,324	286.66	96,849			39,965		11,107			(23,980)		11,512		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2024	04/22/2026	1	4,585,972	286.58	178,035			72,198		19,738			(44,176)		20,649		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2024	04/29/2026	1	4,168,810	288.16	147,880			61,464		15,656			(36,721)		18,991		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/18/2024	04/17/2026	1	4,544,823	284.88	180,557			72,282		22,934			(44,868)		20,290		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	05/01/2026	1	2,044,208	286.42	78,490			32,994		9,381			(19,565)		9,343		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2026	1	6,458,050	288.55	249,485			96,462		20,478			(61,951)		28,382		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/17/2026	1	3,691,799	279.1	142,085			68,692		41,076			(35,276)		18,127		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2024	06/24/2026	1	3,339,033	283.05	127,144			62,587		26,770			(31,557)		16,557		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2026	1	3,220,614	287.95	122,655			47,753		11,088			(30,427)		14,204		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/17/2026	1	2,434,136	286.45	93,167			37,392		10,343			(23,249)		10,867		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2024	04/09/2026	1	1,354,100	289.04	49,834			19,335		4,078			(12,371)		5,962		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/28/2026	1	2,608,576	286.66	99,648			41,200		11,488			(24,640)		11,864		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2024	06/11/2026	1	1,735,423	282.67	61,620			29,278		13,770			(15,311)		8,448		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2024	04/10/2026	1	2,060,654	286.16	74,730			29,243		8,698			(18,634)		9,088		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/23/2026	1	1,999,913	287.23	78,371			31,900		8,054			(19,451)		9,020		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2024	06/05/2026	1	3,687,968	283.56	142,519			66,522		26,337			(35,373)		17,797		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	06/01/2026	1	3,592,266	286.94	133,866			61,775		18,114			(33,197)		17,233		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2026	1	1,924,677	288.26	72,560			32,094		7,953			(17,942)		9,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/05/2026	1	1,720,147	286.42	64,850			27,436		8,056			(16,035)		7,913		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/17/2026	1	2,689,444	284.54	104,067			41,577		14,073			(25,829)		12,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2024	04/01/2026	1	4,235,470	286.49	167,442			63,142		16,645			(41,591)		18,382		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	1	984,773	288.2	36,669			15,763		3,866			(9,136)		4,552		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2024	06/10/2026	1	2,831,759	283.46	105,621			49,965		20,802			(26,218)		13,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/11/2026	1	3,045,713	288.2	114,519			49,462		12,153			(28,356)		14,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/07/2024	05/07/2026	1	3,404,186	287.18	129,912			55,441		14,846			(32,266)		15,711		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/16/2026	1	1,904,923	279.37	73,911			35,534		20,651			(18,276)		9,340		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/12/2026	1	1,109,007	288.2	41,810			18,091		4,448			(10,338)		5,159		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2026	1	4,097,331	287.87	152,988			66,766		17,201			(37,995)		19,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/28/2026	1	1,830,774	284.14	65,963			30,035		11,985			(16,379)		8,730		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2024	05/15/2026	1	1,776,028	287.65	65,829			28,826		7,672			(16,335)		8,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/30/2026	1	1,675,877	282.15	64,856			32,428		14,858			(16,037)		8,379		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/04/2026	1	4,151,436	284.4	154,618			71,956		27,249			(38,400)		20,004		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2024	04/07/2026	1	1,441,266	288.07	55,225			21,265		4,861			(13,671)		6,323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/18/2026	1	2,405,159	288.26	90,674			40,036		9,888			(22,452)		11,295		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/12/2026	1	2,437,091	279.37	92,803			44,433		26,107			(23,134)		11,881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/08/2026	1	1,731,278	282.5	66,827			31,437		13,812			(16,547)		8,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/26/2026	1	4,431,647	282.15	172,266			85,835		38,781			(42,974)		22,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/22/2026	1	1,337,602	280.89	51,765			25,349		12,927			(12,817)		6,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	06/25/2026	1	2,968,338	282.56	114,378			56,504		24,956			(28,405)		14,740		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/13/2026	1	3,796,252	286.16	145,017			57,049		17,131			(35,907)		16,831		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	1	1,583,619	287.41	61,393			26,281		6,772			(15,234)		7,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2024	05/29/2026	1	662,375	284.67	26,349			12,076		4,132			(6,547)		3,163		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/20/2026	1	2,769,204	286.45	105,784			42,634		11,961			(26,193)		12,427		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/21/2026	1	690,598	286.45	26,381			10,654		2,999			(6,523)		3,104		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	06/02/2026	1	2,669,791	286.94	100,651			46,454		13,523			(24,888)		12,827		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2026	1	1,108,133	280.89	42,885			21,030		10,743			(10,604)		5,487		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/29/2026	1	2,200,897	282.15	85,175			42,529		19,450			(21,090)		10,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2024	06/12/2026	1	2,131,171	280.1	81,955			39,122		21,411			(20,353)		10,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	09/24/2026	1	1,241,585	290.39	47,727			29,530		7,091			(11,845)		6,901		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2024	07/24/2026	1	1,365,154	283.21	55,912			30,044		11,887			(13,959)		7,047		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/16/2026	1	1,026,629	284.03	41,140			21,491		8,111			(10,208)		5,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/02/2026	1	1,551,376	282.36	62,041			31,387		13,583			(15,441)		7,778		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2024	07/02/2026	1	1,378,815	282.63	54,349			27,496		11,786			(13,516)		6,913		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	07/13/2026	1	2,401,281	283.74	96,792			50,388		19,279			(24,070)		12,218		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/10/2026	1	1,200,701	283.74	47,121			24,353		9,544			(11,731)		6,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/24/2026	1	2,979,993	282.05	121,804			65,239		28,662			(30,272)		15,382		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2024	07/23/2026	1	1,731,500	282.38	67,390			35,864		16,144			(16,728)		8,926		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/28/2026	1	1,479,768	290.23	58,895			36,779		8,683			(14,583)		8,261		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/31/2026	1	2,783,620	286.83	107,828			58,734		18,011			(26,783)		14,497		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	07/31/2026	1	2,249,054	286.76	83,086			45,312		14,645			(20,651)		11,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	09/10/2026	1	884,552	282.62	34,233			20,534		9,247			(8,497)		4,839		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	07/29/2026	1	4,334,504	284.31	178,508			96,474		34,848			(44,309)		22,517		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/04/2026	1	848,132	284.82	31,641			18,809		7,296			(7,875)		4,608		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/17/2026	1	2,848,168	283.64	113,072			64,079		25,681			(27,997)		15,148		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2026	1	1,994,884	283.91	78,899			45,238		17,786			(19,587)		10,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/04/2026	1	4,397,357	283.08	175,276			104,163		43,461			(43,657)		23,892		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	08/06/2026	1	2,071,848	282.55	82,538			45,492		19,830			(20,477)		10,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	07/30/2026	1	1,216,446	286.05	49,201			26,665		8,413			(12,214)		6,327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/21/2026	1	3,464,661	283.62	142,496			81,914		31,645			(35,456)		18,516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2024	09/16/2026	1	3,590,156	285.85	147,032			89,351		29,364			(36,489)		19,776		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/03/2026	1	3,064,267	284.33	120,142			70,896		27,373			(29,826)		16,630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/24/2026	1	2,268,019	284.75	90,494			52,155		19,013			(22,407)		12,165		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/03/2026	1	2,386,501	284.4	95,221			52,129		19,339			(23,577)		12,476		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/04/2026	1	3,449,013	284.09	136,262			80,721		31,511			(33,833)		18,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/21/2026	1	2,391,528	284.75	97,425			56,023		19,867			(24,279)		12,781		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	09/09/2026	1	4,753,074	283.45	184,948			110,644		46,379			(45,912)		25,974		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	09/23/2026	1	5,424,722	290.54	214,513			132,453		30,474			(53,246)		30,117		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	07/31/2026	1	2,310,581	284.4	85,573			46,966		18,545			(21,428)		12,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/10/2026	1	3,491,098	283.26	139,911			72,284		28,960			(34,794)		17,693		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2024	07/08/2026	1	2,998,597	281.77	118,547			60,668		28,618			(29,435)		15,156		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/15/2026	1	6,121,346	282.91	252,267			131,775		53,217			(62,737)		31,229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	08/27/2026	1	2,688,135	284.1	106,000			61,542		23,997			(26,316)		14,469		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/13/2024	08/13/2026	1	3,472,903	283.28	134,993			75,726		31,897			(33,500)		18,381		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/17/2026	1	2,176,176	284.4	86,800			45,509		16,705			(21,535)		11,131		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2024	08/28/2026	1	1,832,916	283.48	75,316			43,895		17,271			(18,697)		9,878		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2024	09/18/2026	1	2,812,589	286.83	114,737			70,303		21,328			(28,502)		15,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2024	08/26/2026	1	2,526,665	285.72	96,450			56,019		19,630			(24,018)		13,584		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/17/2026	1	2,230,702	284.18	87,421			46,038		17,447			(21,780)		11,410		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/02/2026	1	2,295,824	282.69	88,278			44,728		19,526			(22,034)		11,511		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/28/2026	1	2,560,376	285.16	98,969			57,956		20,980			(24,686)		13,798		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2024	08/14/2026	1	769,296	282.42	31,744			17,902		7,611			(7,882)		4,077		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	09/11/2026	1	1,705,174	281.4	70,070			42,159		19,672			(17,387)		9,340		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/05/2026	1	2,356,830	281.66	96,442			53,094		24,230			(23,956)		12,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	07/17/2026	1	3,784,060	284.72	147,887			77,783		28,205			(36,749)		19,356		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	07/24/2026	1	2,032,320	281.85	81,519			43,542		19,881			(20,229)		10,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2024	09/11/2026	1	2,614,529	282.85	109,380			66,013		26,904			(27,209)		14,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/13/2024	08/12/2026	1	4,457,282	283.45	176,611			98,982		40,249			(43,891)		23,563		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2024	08/28/2026	1	4,295,676	284.51	172,312			100,755		37,168			(42,836)		23,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/23/2024	09/18/2026	1	2,847,043	288.57	115,752			71,015		18,640			(28,814)		15,718		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/14/2026	1	2,648,925	283.41	106,380			60,068		24,135			(26,451)		14,037		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	09/11/2026	1	2,872,233	284.31	117,998			71,384		26,277			(29,445)		15,732		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/25/2026	1	1,805,866	287.66	72,862			45,335		13,049			(18,094)		10,048		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2026	1	3,142,732	288.57	125,081			76,973		20,843			(30,928)		17,428		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/25/2026	1	2,610,012	290.23	104,470			66,731		15,161			(26,661)		14,522		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/20/2026	1	1,128,622	284.18	44,806			23,667		8,916			(11,094)		5,796		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/19/2026	1	4,140,740	284.52	156,126			88,875		34,873			(38,749)		22,076		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/07/2026	1	2,585,115	283.76	101,226			56,258		22,402			(25,215)		13,582		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/14/2026	1	2,184,929	283.64	88,317			49,940		19,527			(22,013)		11,579		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2026	1	4,548,481	283.87	174,323			92,492		37,166			(43,252)		23,418		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/14/2026	1	870,040	283.74	34,541			17,935		7,008			(8,541)		4,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/09/2026	1	1,436,749	281.71	57,652			29,567		13,804			(14,306)		7,272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/10/2026	1	3,222,956	283.76	127,951			71,280		28,185			(31,682)		16,996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2024	08/07/2026	1	4,241,457	283.38	168,725			93,571		37,962			(41,899)		22,284		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/06/2026	1	2,721,796	282.69	107,783			54,855		23,448			(26,688)		13,720		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	07/01/2026	1	7,731,298	281.44	316,060			158,863		73,175			(78,463)		38,709		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/20/2026	1	2,105,692	282.9	85,996			49,062		20,357			(21,339)		11,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/27/2026	1	1,773,571	283.21	70,588			37,964		15,588			(17,478)		9,190		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/04/2026	1	3,714,936	284.4	148,226			81,239		30,198			(36,651)		19,445		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/10/2026	1	2,515,469	282.19	100,953			51,926		22,925			(25,041)		12,748		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/21/2026	1	3,308,288	288.57	131,670			80,958		21,872			(32,602)		18,326		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2024	09/30/2026	1	3,685,374	290.34	160,440			100,603		21,564			(39,823)		20,619		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	09/02/2026	1	1,318,836	285.16	51,788			30,476		10,969			(12,809)		7,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	09/25/2026	1	1,938,536	289.35	72,528			45,069		12,144			(18,001)		10,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2024	08/07/2026	1	2,235,300	282.65	90,799			50,286		21,276			(22,536)		11,744		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/18/2026	1	1,412,923	283.64	56,234			31,902		12,776			(13,905)		7,524		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2026	1	2,439,190	284.18	96,836			51,211		19,333			(23,944)		12,542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/07/2026	1	1,141,145	282.69	45,189			23,029		9,862			(11,174)		5,760		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2024	09/18/2026	1	1,454,150	286.83	58,069			35,500		11,026			(14,410)		8,028		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2026	1	1,424,878	284.75	56,853			32,800		11,980			(14,058)		7,651		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2026	1	1,488,841	283.76	59,256			33,047		13,059			(14,652)		7,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/31/2026	1	1,722,066	285.16	68,538			40,217		14,239			(16,970)		9,313		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/14/2026	1	1,651,033	284.31	65,711			39,770		15,231			(16,270)		9,074		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2024	09/17/2026	1	1,048,696	286.94	41,465			25,288		7,857			(10,295)		5,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/01/2026	1	1,487,278	285.16	59,137			34,739		12,334			(14,628)		8,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/28/2026	1	1,523,500	283.21	60,635			32,650		13,431			(14,993)		7,904		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2026	1	1,183,168	284.31	47,090			28,526		10,944			(11,644)		6,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/08/2026	1	1,506,918	283.08	59,825			35,665		15,013			(14,793)		8,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/29/2026	1	2,275,141	290.23	90,551			56,594		13,395			(22,390)		12,715		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	1	872,852	289.85	34,669			22,280		5,481			(8,619)		4,931		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2024	10/01/2026	1	1,983,056	293.13	79,402			49,883		9,125			(19,702)		11,107		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/17/2026	1	2,211,033	290.81	89,105			61,688		14,436			(22,033)		13,004		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/14/2026	1	3,256,041	290.09	128,569			83,068		20,358			(31,902)		18,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2024	10/02/2026	1	3,207,594	293.11	128,119			80,991		14,841			(31,843)		17,985		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/30/2024	10/30/2026	1	2,147,266	286.64	87,758			58,684		18,583			(21,775)		12,401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	11/25/2026	1	2,883,490	294.1	113,628			80,201		14,739			(28,239)		17,092		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2026	1	1,032,083	292.49	43,214			30,182		5,931			(10,727)		6,088		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/10/2026	1	4,337,655	290.25	174,808			119,504		29,034			(43,224)		25,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2024	11/20/2026	1	3,993,993	293.91	161,211			112,810		20,411			(40,056)		23,559		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/30/2026	1	3,943,310	288.38	154,043			103,331		29,731			(38,277)		22,775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2024	11/06/2026	1	1,300,485	289.19	52,176			35,495		9,371			(12,959)		7,565		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2024	10/23/2026	1	1,746,508	289.87	69,201			45,726		11,431			(17,184)		10,014		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/23/2026	1	781,598	289.47	30,704			20,284		5,286			(7,628)		4,482		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/21/2026	1	3,098,020	289.79	121,157			79,436		20,292			(30,060)		17,726		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	10/30/2026	1	2,170,327	287.03	89,607			60,275		18,216			(22,354)		12,535		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	11/27/2026	1	5,243,402	294.09	211,584			150,052		26,998			(52,493)		31,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/13/2026	1	3,528,654	290.81	140,684	2,303		98,925		22,767			(35,625)		20,671		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/30/2026	1	1,047,380	294.09	42,209			30,017		5,247			(10,451)		6,239		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/25/2026	1	2,214,638	294.05	89,352			63,281		11,367			(22,219)		13,128		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2024	12/02/2026	1	4,960,422	292.83	206,149			147,050		28,757			(51,143)		29,604		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/24/2026	1	4,019,479	280.46	168,026			125,801		59,834			(41,868)		24,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/10/2026	1	830,694	288.13	34,948			25,305		7,109			(8,667)		4,996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/26/2024	12/24/2026	1	3,467,263	280.57	120,105	23,766		108,004		51,171			(35,603)		21,126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/15/2026	1	978,932	286.51	41,311			30,189		9,569			(10,215)		5,915		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2026	1	2,928,265	284.36	106,816			78,444		33,600			(26,515)		17,726		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/11/2026	1	1,900,798	287.72	78,054			56,786		16,818			(19,376)		11,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/16/2026	1	2,405,118	290.87	95,751			62,358		14,170			(23,782)		13,690		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/19/2026	1	2,516,959	291.8	103,482			72,003		15,255			(25,684)		14,832		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/16/2026	1	2,907,398	290.81	117,168			81,067		18,927			(29,012)		17,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/28/2026	1	4,065,335	289.09	155,595			103,491		28,787			(38,595)		23,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/29/2026	1	1,574,066	285.93	64,565			43,085		14,362			(16,030)		9,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2024	11/05/2026	1	1,816,610	288.29	75,049			50,816		14,025			(18,630)		10,556		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2026	1	3,011,716	290.08	120,157			82,690		20,611			(29,814)		17,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/26/2026	1	2,815,503	288.8	112,057			74,294		20,295			(27,746)		16,194		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/19/2026	1	1,708,773	290.89	68,015			44,442		10,149			(16,844)		9,757		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/07/2026	1	1,859,680	289.33	78,664			56,699		14,413			(19,478)		11,152		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/16/2026	1	1,138,932	291.07	45,328			29,423		6,598			(11,244)		6,483		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	11/06/2026	1	2,789,887	289.04	113,658			77,418		20,346			(28,228)		16,228		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/18/2026	1	3,162,805	280.69	132,665			98,119		46,981			(33,026)		19,164		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/29/2026	1	3,599,134	280.46	151,524			113,643		54,073			(37,467)		22,030		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/08/2026	1	1,990,320	289.92	78,851			50,307		12,384			(19,566)		11,232		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	10/15/2026	1	1,654,543	289.59	67,892			44,090		10,818			(16,893)		9,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/09/2026	1	3,915,412	290.25	157,791			107,802		26,131			(39,070)		22,844		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/08/2026	1	1,287,922	289.33	54,479			39,288		10,008			(13,471)		7,730		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	11/03/2026	1	2,982,702	287.03	120,501			81,107		25,303			(29,796)		17,297		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2024	11/13/2026	1	3,297,346	289.56	133,267			91,921		23,524			(33,093)		19,316		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	2,759,743	290.25	111,499			76,029		18,255			(27,733)		16,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2026	1	1,102,601	288.8	43,994			29,188		7,970			(10,878)		6,348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	1	2,705,640	289.56	108,452			69,466		17,408			(26,920)		15,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/28/2024	10/23/2026	1	2,483,493	288.8	97,753			64,728		17,744			(24,359)		14,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/07/2026	1	5,619,575	292.46	208,755			132,943		28,031			(51,829)		31,680		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/16/2026	1	1,774,189	290.89	69,178			45,125		10,435			(17,225)		10,098		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	4,419,237	294.37	172,213	2,347		122,452		21,734			(43,412)		26,068		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2026	1	3,928,385	292.37	155,816			108,168		22,661			(38,663)		23,127		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/28/2026	1	2,994,660	280.46	126,075			94,513		44,923			(31,217)		18,313		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2024	12/18/2026	1	4,545,858	280.77	187,315			138,022		67,159			(46,490)		27,544		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/30/2026	1	3,954,555	279.88	145,881	22,893		127,218		61,812			(41,752)		24,228		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/11/2026	1	4,491,411	287.01	188,349			137,217		41,909			(46,780)		27,035		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/23/2026	1	4,251,602	280.09	183,407			136,486		64,705			(45,552)		25,881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/02/2026	1	2,487,437	287.03	100,722			67,757		21,046			(24,949)		14,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/02/2026	1	2,153,470	293.37	84,633			53,564		9,733			(21,071)		12,074		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/11/2026	1	4,770,518	286.51	198,454			144,757		46,199			(49,368)		28,716		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2024	10/22/2026	1	1,175,322	288.98	47,501			31,220		8,248			(11,789)		6,732		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2024	10/02/2026	1	1,176,538	293.01	47,412			29,938		5,492			(11,773)		6,597		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/05/2026	1	2,624,420	293.37	104,977			66,567		11,999			(25,993)		14,763		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/12/2026	1	1,553,928	289.95	62,002			39,968		9,769			(15,352)		8,807		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/23/2026	1	1,314,094	294.37	52,651			36,960		6,527			(13,047)		7,774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	928,287	294.09	37,410			26,619		4,665			(9,250)		5,535		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2024	11/04/2026	1	3,610,303	287.65	148,184			100,032		29,247			(36,774)		20,958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2024	11/12/2026	1	1,438,110	289.17	59,031			40,554		10,527			(14,657)		8,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2024	12/04/2026	1	3,371,661	290.28	141,110			101,432		24,077			(35,045)		20,161		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2024	12/18/2026	1	7,470,043	280	318,369			235,150		116,278			(79,123)		45,262		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/12/2024	11/11/2026	1	3,504,588	291.49	132,964			91,034		21,269			(32,996)		20,489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/04/2026	1	3,502,809	289.33	146,671			105,594		26,933			(36,506)		20,945		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	1	1,994,800	289.95	79,572			51,177		12,420			(19,819)		11,270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2026	1	2,126,007	289.95	84,828			54,724		13,407			(20,975)		12,062		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	11/27/2026	1	2,224,468	294.09	88,925			63,140		11,035			(22,114)		13,212		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2026	1	1,303,411	289.94	55,195			39,541		9,558			(13,690)		7,794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2024	12/09/2026	1	1,897,716	289.02	78,589			56,819		15,140			(19,498)		11,401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/21/2026	1	2,934,534	280.69	123,544			91,426		43,828			(30,590)		17,830		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/16/2026	1	4,630,101	284.66	193,869			142,021		51,898			(48,096)		28,002		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2026	1	1,863,911	280.69	78,471			58,098		27,887			(19,403)		11,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/14/2026	1	3,360,387	286.51	141,808			103,577		32,772			(35,113)		20,285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/20/2026	1	1,718,951	290.89	68,586			44,845		10,242			(16,959)		9,825		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/24/2026	1	1,083,807	294.37	43,569			30,582		5,401			(10,773)		6,418		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/06/2026	1	770,275	293.37	30,811			19,553		3,535			(7,619)		4,338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	12/03/2026	1	2,821,394	292.04	110,264			78,862		17,478			(27,372)		16,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	12/31/2026	1	600,225	281.06	7,624	17,210		18,902		8,895			(5,997)		3,681		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	01/07/2027	1	547,774	281.12		21,788		16,630		8,184			(5,182)		3,380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/14/2025	01/08/2027	1	5,397,460	280.75		217,394		166,428		82,797			(51,285)		33,338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2025	01/04/2027	1	1,484,646	281.7		58,953		44,765		21,224			(14,346)		9,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/05/2027	1	1,675,038	280.5		65,553		55,227		28,512			(10,462)		10,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2025	03/17/2027	1	4,504,817	282.86		178,371		152,974		67,291			(25,572)		29,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	03/04/2027	1	1,073,389	281.68		41,458		34,868		16,935			(6,629)		6,950		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/25/2025	02/24/2027	1	2,130,626	285.42		83,839		69,482		25,980			(14,432)		13,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/26/2027	1	3,995,596	284.41		160,798		135,121		52,291			(26,095)		25,742		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/15/2027	1	1,994,458	284.83		83,002		64,413		23,469			(18,819)		12,396		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2027	1	1,917,558	283.67		76,904		63,886		26,303			(13,120)		12,344		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2025	01/22/2027	1	1,244,986	284		49,913		39,205		15,726			(10,830)		7,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/03/2027	1	2,428,023	285.26		98,902		79,113		28,781			(19,870)		15,343		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/15/2027	1	2,113,666	286.57		85,024		66,197		22,007			(19,089)		13,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/05/2027	1	3,333,205	279.4		134,171		113,281		60,755			(21,323)		21,598		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2025	02/11/2027	1	784,116	285.27		31,123		25,235		9,427			(5,914)		4,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/24/2027	1	3,164,253	284.82		128,006		111,141		42,144			(16,994)		20,819		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/22/2027	1	2,706,056	284.29		108,208		85,109		33,504			(23,404)		16,923		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	02/26/2027	1	2,466,000	282.94		101,261		85,203		35,537			(16,363)		15,887		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	01/29/2027	1	4,194,120	284.28		175,031		139,686		52,648			(35,613)		26,389		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/23/2027	1	2,162,094	283.79		86,484		74,842		30,726			(11,933)		14,214		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/22/2027	1	2,711,774	285.17		109,827		90,792		33,504			(19,381)		17,413		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2025	01/29/2027	1	843,981	284.25		34,804		27,664		10,616			(7,221)		5,310		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/05/2027	1	2,851,876	283.83		117,198		94,581		37,379			(22,892)		18,052		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2025	03/18/2027	1	1,719,347	282.29		71,597		61,580		26,665			(10,125)		11,258		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/10/2027	1	3,008,865	285.12		121,776		98,620		36,485			(23,260)		19,127		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2025	03/19/2027	1	1,306,730	283.62		52,265		45,004		18,650			(7,349)		8,563		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/19/2027	1	1,061,564	286.1		43,270		35,638		12,247			(7,734)		6,800		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2025	01/15/2027	1	6,513,267	287.01		258,011		200,966		65,720			(57,930)		40,482		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/19/2027	1	2,800,565	286.43		111,790		92,234		31,591			(19,909)		17,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/12/2027	1	4,564,654	280.01		184,682		157,725		80,917			(27,553)		29,746		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/05/2027	1	2,231,446	280.92		91,349		77,309		37,006			(14,197)		14,459		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2025	03/25/2027	1	2,655,139	285.07		105,164		91,542		32,546			(13,805)		17,483		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2025	01/27/2027	1	2,937,097	285.54		107,985		85,378		33,691			(22,693)		18,448		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	03/03/2027	1	3,677,680	283.05		143,490		120,289		53,064			(23,333)		23,791		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	01/21/2027	1	1,669,672	287.24		57,158		44,959		16,788			(12,257)		10,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2027	1	1,914,804	284.41		77,933		65,194		25,246			(12,989)		12,377		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/25/2027	1	1,570,101	285.26		62,237		54,357		19,757			(8,082)		10,338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2025	12/31/2026	1	1,486,259	281.01		59,344		45,020		22,100			(14,431)		9,114		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	12/31/2026	1	2,848,772	281.7		111,281		84,423		40,425			(27,090)		17,469		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	01/05/2027	1	976,296	281.7		38,857		29,516		13,981			(9,449)		6,014		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	01/13/2027	1	3,728,231	282.19		151,918		117,171		52,388			(34,859)		23,131		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/11/2027	1	2,244,532	281.47		89,108		68,516		32,988			(20,845)		13,901		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2025	02/05/2027	1	2,259,306	283.94		91,648		73,875		29,394			(18,028)		14,301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/04/2027	1	1,457,005	286.04		56,200		45,082		16,397			(11,177)		9,215		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2025	02/05/2027	1	2,812,241	285.04		106,965		86,445		33,962			(20,779)		17,801		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/01/2027	1	3,058,903	284.41		124,497		104,119		40,249			(20,778)		19,756		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/16/2027	1	2,501,226	285.13		101,300		82,907		30,648			(18,821)		15,981		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/06/2027	1	3,019,612	280.77		120,656		91,877		46,110			(28,866)		18,617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/12/2027	1	3,164,329	284.85		128,478		104,953		39,214			(24,050)		20,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/17/2027	1	2,343,739	285.13		95,295		78,039		28,771			(17,613)		14,987		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2025	03/10/2027	1	4,592,206	282.24		180,915		153,587		70,581			(27,520)		29,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2025	03/19/2027	1	1,932,375	283.79		77,565		67,236		27,280			(10,491)		12,663		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/19/2027	1	2,929,888	284.08		117,055		101,111		40,598			(16,327)		19,200		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/14/2025	01/14/2027	1	567,178	283.19		23,419		18,093		7,459			(5,343)		3,522		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/12/2027	1	6,761,159	285.13		273,670		223,740		82,216			(50,989)		43,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	12/24/2026	1	202,207	281.34		8,222		6,283		2,904			(1,946)		1,232		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/19/2027	1	2,802,470	287.01		111,538		86,991		28,526			(24,989)		17,480		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2027	1	1,249,617	285.17		50,609		41,850		15,467			(8,919)		8,031		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/28/2025	01/28/2027	1	1,131,421	283.23		47,466		37,655		15,220			(9,890)		7,113		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/22/2027	1	1,771,050	284.83		70,553		55,575		21,128			(15,147)		11,076		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/12/2027	1	1,563,621	281.47		62,076		47,751		23,020			(14,501)		9,693		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/20/2027	1	831,996	287.01		33,113		25,836		8,487			(7,409)		5,194		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2025	01/29/2027	1	4,184,507	285.46		165,029		131,362		48,447			(34,161)		26,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/12/2027	1	1,026,012	284.2		42,425		34,606		13,282			(7,979)		6,533		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/26/2027	1	1,390,648	284.83		55,348		43,640		16,721			(11,871)		8,727		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	3,489,803	283.83		140,988		113,838		45,994			(27,580)		22,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	02/19/2027	1	1,852,111	285.17		74,527		61,614		22,754			(13,086)		11,863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/08/2027	1	1,371,210	281.47		56,299		43,318		20,045			(13,080)		8,469		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/08/2027	1	3,619,893	280.92		144,434		122,183		60,294			(22,722)		23,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/09/2027	1	2,685,924	280.92		110,871		94,242		44,816			(16,995)		17,461		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/18/2027	1	616,150	285.62		25,327		20,793		7,328			(4,556)		3,943		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2025	03/12/2027	1	602,591	280.89		24,482		20,848		10,116			(3,657)		3,927		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/29/2027	1	2,025,740	285.11		81,030		70,887		26,708			(10,420)		13,381		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/11/2027	1	1,370,707	280.88		51,668		44,271		20,844			(7,485)		8,925		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/25/2027	1	1,893,748	285.11		76,593		66,980		24,794			(9,820)		12,469		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/15/2027	1	1,817,944	282.1		72,536		62,060		28,409			(10,717)		11,875		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/26/2027	1	1,809,351	283.2		73,764		61,432		25,637			(12,478)		11,657		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/30/2027	1	1,117,123	285.11		44,685		39,099		14,751			(5,738)		7,385		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2027	1	2,211,186	282.1		88,226		75,501		34,607			(13,017)		14,456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/01/2027	1	3,853,877	284.28		153,384		122,370		48,654			(31,474)		24,311		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2025	03/12/2027	1	1,848,591	282.1		73,989		63,274		28,750			(10,931)		12,046		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2025	03/31/2027	1	3,308,300	286.2		128,717		113,089		40,776			(15,783)		21,887		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/25/2027	1	3,507,235	284.83		139,237		109,743		42,089			(29,905)		21,991		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2025	03/25/2027	1	705,866	285.07		29,106		25,313		9,266			(3,834)		4,648		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/02/2027	1	1,586,242	284.28		63,132		50,385		20,057			(12,937)		10,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/09/2027	1	2,822,571	283.83		114,314		92,331		37,268			(22,332)		17,928		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/22/2027	1	3,076,658	283.79		123,066		106,477		43,654			(17,004)		20,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/15/2027	1	1,738,920	274.04		68,166		66,855		48,332			(1,583)		12,169		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2025	06/16/2027	1	2,618,997	272.7		102,815		101,103		78,145			(1,896)		18,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/07/2027	1	1,009,624	276.99		38,064		35,497		22,955			(2,692)		6,870		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2025	05/07/2027	1	961,264	275.81		37,196		34,560		23,354			(2,726)		6,541		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2025	04/01/2027	1	781,135	286.81		31,652		27,808		9,265			(3,877)		5,172		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/11/2027	1	1,127,358	276.99		43,291		40,377		25,755			(3,075)		7,694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2027	1	1,113,043	287.56		36,238		31,939		12,588			(4,386)		7,375		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2025	04/07/2027	1	2,627,305	275.34		102,566		90,919		63,474			(11,756)		17,476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2025	04/14/2027	1	1,609,881	275.5		63,618		57,006		38,837			(6,681)		10,766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2025	04/09/2027	1	1,567,542	275.89		60,309		53,703		36,776			(6,729)		10,443		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2027	1	3,716,301	283.17		143,537		126,722		55,796			(17,313)		24,624		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2025	04/23/2027	1	604,769	277		24,173		22,046		13,527			(2,155)		4,072		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2025	04/30/2027	1	2,135,454	275.81		83,876		77,087		51,496			(6,959)		14,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2025	04/30/2027	1	4,580,776	275.44		176,946		163,094		112,778			(14,505)		31,008		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2025	04/29/2027	1	1,232,699	277.24		47,281		43,366		27,383			(3,981)		8,338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/16/2027	1	5,682,489	277.3		223,363		201,637		123,919			(22,379)		38,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2025	04/23/2027	1	3,727,358	277.11		147,986		134,947		82,848			(13,571)		25,099		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2025	05/19/2027	1	1,354,814	274.42		51,889		48,967		35,974			(2,985)		9,300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/22/2025	04/22/2027	1	1,522,794	277.6		59,281		53,817		32,867			(5,531)		10,246		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	05/03/2027	1	1,848,946	275.8		71,082		65,615		44,763			(5,720)		12,544		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2025	05/06/2027	1	1,513,464	276.39		57,214		53,084		35,556			(4,216)		10,291		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2025	05/14/2027	1	873,775	274.18		33,913		31,852		23,387			(2,141)		5,976		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2025	05/05/2027	1	2,255,343	275.05		88,569		81,920		57,048			(6,753)		15,324		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2025	05/21/2027	1	1,704,452	274.26		64,771		61,388		45,731			(3,528)		11,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/20/2027	1	1,687,418	274.52		64,066		60,637		44,597			(3,540)		11,592		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/04/2027	1	1,964,612	270.81		76,954		74,738		63,982			(2,488)		13,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/10/2027	1	1,918,532	271.87		75,265		73,305		59,464			(2,058)		13,379		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2025	04/16/2027	1	1,801,202	275.96		73,545		66,186		42,418			(7,517)		12,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2025	04/09/2027	1	4,136,436	275.05		164,577		147,232		101,792			(17,832)		27,557		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/21/2027	1	3,758,225	276.34		154,249		139,729		87,109			(14,692)		25,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	05/04/2027	1	986,988	275.8		37,999		35,076		23,921			(3,063)		6,701		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/14/2027	1	1,916,233	274.04		75,116		73,670		53,212			(1,747)		13,401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/25/2027	1	2,053,968	275.1		78,667		74,988		52,867			(4,084)		14,161		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/15/2027	1	805,473	275.1		34,067		30,660		19,893			(3,493)		5,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2025	06/23/2027	1	2,457,265	272.51		94,828		94,069		74,505			(887)		17,292		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/17/2027	1	2,079,844	273.09		81,468		80,275		60,862			(1,410)		14,575		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/06/2027	1	2,935,860	277.13		117,434		103,884		63,910			(13,957)		19,514		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/20/2027	1	1,957,620	277.3		78,109		70,502		42,897			(7,885)		13,152		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/25/2027	1	1,016,959	268.57		39,966		39,747		37,642			(274)		7,166		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/04/2027	1	2,876,037	271.64		110,595		107,109		89,760			(3,777)		19,971		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2025	06/11/2027	1	3,456,219	272.27		136,449		133,670		105,019			(3,297)		24,119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2025	04/08/2027	1	677,019	274.15		28,519		25,790		17,508			(2,791)		4,507		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2025	04/30/2027	1	3,918,561	275.8		149,442		137,915		94,550			(12,014)		26,525		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2025	04/09/2027	1	2,777,299	274.26		111,994		100,001		71,454			(12,389)		18,503		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	06/01/2027	1	2,813,129	272.8		108,024		103,869		82,439			(4,575)		19,493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/10/2027	1	3,102,701	276.99		119,144		111,113		70,803			(8,475)		21,159		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/11/2027	1	1,107,561	274.04		42,945		42,122		30,666			(981)		7,729		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2025	05/27/2027	1	346,772	274.2		12,730		12,164		9,388			(582)		2,394		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/25/2027	1	5,371,762	268.75		210,314		210,314		196,854			(823)		37,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2025	04/28/2027	1	5,040,128	277.07		201,515		184,414		112,945			(17,330)		34,067		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2025	06/03/2027	1	2,347,524	273.45		88,126		85,096		66,580			(3,178)		16,290		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/07/2025	04/02/2027	1	3,162,135	277.13		123,435		109,149		68,497			(14,647)		20,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2025	05/12/2027	1	2,216,962	275.39		83,772		78,313		55,429			(5,559)		15,141		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/11/2027	1	1,092,294	272.28		42,809		41,779		33,172			(1,105)		7,623		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/19/2027	1	1,461,998	277.3		58,334		52,645		31,931			(5,897)		9,815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	2,733,333	276.63		109,060		99,622		62,736			(9,833)		18,461		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2027	1	1,895,814	275.05		71,535		66,944		48,338			(4,677)		12,957		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2025	05/28/2027	1	7,658,884	272.8		293,940		282,600		223,594			(12,450)		52,918		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2025	06/30/2027	1	1,768,700	267.34		69,687		69,687		69,662					12,507		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2025	06/02/2027	1	4,009,577	273.13		157,910		152,123		115,573			(5,988)		27,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2025	06/25/2027	1	4,223,088	269.08		165,127		164,973		152,289			(833)		29,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2025	05/07/2027	1	4,842,841	276.08		186,021		173,235		115,896			(13,465)		32,953		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/26/2027	1	2,199,733	275.1		84,470		80,525		56,680			(4,379)		15,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	05/28/2027	1	2,563,746	272.91		98,266		94,104		74,412			(4,384)		17,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2025	05/28/2027	1	1,120,394	273		42,857		41,150		32,365			(1,874)		7,741		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2027	1	2,314,287	275.01		87,137		82,136		59,180			(5,227)		15,829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/26/2027	1	1,564,181	276.63		62,411		57,002		35,861			(5,635)		10,557		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	06/17/2027	1	3,975,728	273.61		154,873		153,397		115,945			(2,060)		27,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/13/2027	1	2,894,282	275.05		115,192		103,009		71,543			(12,589)		19,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2025	06/04/2027	1	2,199,606	271		86,132		83,529		70,955			(2,943)		15,274		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/09/2027	1	3,042,652	271.09		119,979		116,710		98,105			(3,424)		21,203		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/21/2027	1	3,339,400	273.65		128,709		122,510		92,589			(6,863)		22,957		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/18/2027	1	2,134,992	275.01		81,770		77,053		54,824			(5,027)		14,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/29/2027	1	1,220,368	268.75		48,083		48,083		44,846			(197)		8,623		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/08/2027	1	2,644,461	270.81		103,663		100,673		86,412			(3,399)		18,415		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/21/2027	1	3,140,654	273.61		123,428		122,239		89,775			(1,688)		22,070		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2025	06/24/2027	1	1,786,522	270.52		68,427		67,981		59,893			(539)		12,581		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/05/2027	1	2,204,987	277.13		88,199		78,009		47,943			(10,497)		14,644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/12/2027	1	1,996,638	275.05		79,466		71,050		49,301			(8,697)		13,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/23/2027	1	1,391,789	276.63		55,884		51,053		31,796			(4,972)		9,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/27/2025	05/21/2027	1	1,462,423	275.1		54,911		52,366		37,485			(2,770)		10,054		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/17/2027	1	2,531,843	275.01		96,970		91,367		64,950			(5,969)		17,355		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/28/2027	1	2,460,189	268.75		96,931		96,931		90,346			(398)		17,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/17/2027	1	4,818,797	272.82		190,030		187,973		143,012			(3,042)		33,769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2027	1	1,089,458	273.61		42,816		42,404		31,170			(585)		7,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/07/2027	1	2,254,800	270.81		88,388		85,835		73,621			(2,902)		15,691		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/24/2027	1	2,864,167	275.1		109,698		104,560		73,647			(5,702)		19,733		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2027	1	3,514,106	274.84		134,715		126,752		90,728			(8,474)		24,035		0001
Purchased Call/S&P 500 INDEX/SPXD170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	2,904,799	5570.64	147,273			229,296		229,296	47,174				5,534		0001
Purchased Call/S&P 500 INDEX/SPXB05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	2,057,974	5408.42	128,418			217,646		217,646	39,428				4,506		0001
Purchased Call/S&P 500 INDEX/SPXB05NSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	3,742,002	5572.85	229,385			412,477		412,477	123,252				2,770		0001
Purchased Call/S&P 500 INDEX/SPXB05USI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	3,261,000	5702.55	233,488			332,904		332,904	60,260				7,822		0001
Purchased Call/S&P 500 INDEX/SPXI000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	4,265,785	5564.41	262,772			456,213		456,213	118,933				5,236		0001
Purchased Call/S&P 500 INDEX/SPXB05USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	1,466,662	5702.55	100,760			145,349		145,349	27,717				3,518		0001
Purchased Call/S&P 500 INDEX/SPXH00XS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	1,935,741	5572.85	132,211			221,021		221,021	54,177				1,433		0001
Purchased Call/S&P 500 INDEX/SPXH00XS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	3,419,908	5572.85	156,290			271,251		271,251	76,743				2,531		0001
Purchased Call/S&P 500 INDEX/SPXI000SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	2,187,048	5564.41	99,511			166,460		166,460	41,507				2,685		0001
Purchased Call/S&P 500 INDEX/SPXI000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	2,542,245	5564.41	175,415			294,320		294,320	68,925				3,121		0001
Purchased Call/S&P 500 INDEX/SPXM130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	3,746,488	5570.64	173,088			266,690		266,690	55,469				7,138		0001
Purchased Call/S&P 500 INDEX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	1,798,218	5570.64	117,244			189,836		189,836	40,424				3,426		0001
Purchased Call/S&P 500 INDEX/SPXM130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	2,403,077	5570.64	168,215			272,660		272,660	56,800				4,579		0001
Purchased Call/S&P 500 INDEX/SPXB05USF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	3,304,694	5702.55	200,595			291,748		291,748	59,071				7,927		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	6,466,473	5408.42	297,458			471,166		471,166	78,700				14,159		0001
Purchased Call/S&P 500 INDEX/SPXB05S$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	3,306,369	5408.42	217,228			374,583		374,583	69,147				7,240		0001
Purchased Call/S&P 500 INDEX/SPXD170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	6,373,392	5570.64	394,513			634,701		634,701	135,556				12,143		0001
Purchased Call/S&P 500 INDEX/SPX815R$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	4,400,632	5319.31	202,429			338,169		338,169	60,531				7,192		0001
Purchased Call/S&P 500 INDEX/SPX815R$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,454,000	5319.31	124,172			211,272		211,272	38,883				4,011		0001
Purchased Call/S&P 500 INDEX/SPXB05U$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	7,345,000	5702.55	336,401			477,504		477,504	94,053				17,618		0001
Purchased Call/S&P 500 INDEX/SPXH00X$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2024	07/08/2025	1	1,301,705	5572.85	103,746			148,719		148,719	22,944				964		0001
Purchased Call/S&P 500 INDEX/SPXI000$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	3,723,623	5564.41	272,197			438,038		438,038	90,205				4,571		0001
Purchased Call/S&P 500 INDEX/SPX815R$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	5,797,736	5319.31	416,857			792,304		792,304	166,632				9,476		0001
Purchased Call/S&P 500 INDEX/SPX815R$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	6,535,131	5319.31	412,367			747,416		747,416	148,828				10,681		0001
Purchased Call/S&P 500 INDEX/SPXB05S$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	5,102,920	5408.42	384,250			700,967		700,967	135,016				11,174		0001
Purchased Call/S&P 500 INDEX/SPXB05P$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/22/2025	1	103,389	5564	6,227			10,787		10,787	2,839				127		0001
Purchased Call/S&P 500 INDEX/SPXB05N$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	4,723,000	5572.85	343,834			539,732		539,732	110,226				3,496		0001
Purchased Call/S&P 500 INDEX/SPXI000$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	1,519,251	5564.41	122,604			179,512		179,512	26,942				1,865		0001
Purchased Call/S&P 500 INDEX/SPXB05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	1,718,598	5408.42	94,351			154,276		154,276	26,850				3,763		0001
Purchased Call/S&P 500 INDEX/SPXI000$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	3,345,526	5564.41	167,276			283,060		283,060	72,178				4,107		0001
Purchased Call/S&P 500 INDEX/SPXM130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	1,427,000	5570.64	115,587			175,637		175,637	26,243				2,719		0001
Purchased Call/S&P 500 INDEX/SPXM130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	1,391,704	5570.64	102,847			164,824		164,824	32,061				2,652		0001
Purchased Call/S&P 500 INDEX/SPXB05U$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	2,200,000	5702.55	118,800			171,524		171,524	34,730				5,277		0001
Purchased Call/S&P 500 INDEX/SPXH00X$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2024	07/08/2025	1	3,738,299	5572.85	186,915			331,401		331,401	97,439				2,767		0001
Purchased Call/S&P 500 INDEX/SPXB05U$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	3,491,000	5702.55	221,329			322,326		322,326	64,564				8,374		0001
Purchased Call/S&P 500 INDEX/SPX815X$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	1,371,490	5995.54	111,776			95,978		95,978	12,073				4,092		0001
Purchased Call/S&P 500 INDEX/SPX815X$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	172,494	5969.34	8,073			8,940		8,940	1,700				542		0001
Purchased Call/S&P 500 INDEX/SPXD178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	2,752,000	5995.54	135,123			148,556		148,556	29,232				8,212		0001
Purchased Call/S&P 500 INDEX/SPXI00B$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/08/2025	1	2,007,144	5751	155,204			193,434		193,434	35,246				5,253		0001
Purchased Call/S&P 500 INDEX/SPXC055$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,469,000	6090.27	116,639			93,796		93,796	13,354				4,878		0001
Purchased Call/S&P 500 INDEX/SPXI00C$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	1,301,736	5851.2	105,310			115,024		115,024	16,645				3,637		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	2,012,086	5969.34	169,015			156,160		156,160	20,984				6,319		0001
Purchased Call/S&P 500 INDEX/SPXD173SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	1,625,000	5751.13	86,613			114,917		114,917	22,451				4,253		0001
Purchased Call/S&P 500 INDEX/SPXC051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,889,000	5995.54	196,452			195,974		195,974	33,735				8,621		0001
Purchased Call/S&P 500 INDEX/SPXI00CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	4,842,760	5851.2	345,773			407,047		407,047	73,147				13,532		0001
Purchased Call/S&P 500 INDEX/SPXC054$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	2,470,375	6090.27	134,635			129,173		129,173	24,174				8,204		0001
Purchased Call/S&P 500 INDEX/SPXI00CSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	2,424,824	5851.2	150,824			184,272		184,272	35,788				6,776		0001
Purchased Call/S&P 500 INDEX/SPXC055$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	4,455,752	5930.85	283,831			320,596		320,596	57,982				15,426		0001
Purchased Call/S&P 500 INDEX/SPXC054$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,333,952	6090.27	91,242			80,791		80,791	13,847				4,430		0001
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	1,021,553	6090.27	84,380			65,260		65,260	8,336				3,392		0001
Purchased Call/S&P 500 INDEX/SPXA21B$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/09/2024	10/08/2025	1	1,495,294	5751	131,745			151,326		151,326	21,107				3,913		0001
Purchased Call/S&P 500 INDEX/SPXC053$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	4,050,000	5969.34	228,825			251,955		251,955	47,747				12,719		0001
Purchased Call/S&P 500 INDEX/SPXC051$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	5,400,000	5995.54	386,640			374,641		374,641	60,960				16,113		0001
Purchased Call/S&P 500 INDEX/SPXI00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	3,895,163	5969.34	282,010			288,938		288,938	49,651				12,233		0001
Purchased Call/S&P 500 INDEX/SPXA21A$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	1,743,932	5995.54	136,027			122,942		122,942	17,079				5,204		0001
Purchased Call/S&P 500 INDEX/SPXC053$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	4,715,085	5969.34	291,864			315,670		315,670	58,739				14,808		0001
Purchased Call/S&P 500 INDEX/SPXC054$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	5,274,001	6090.27	390,803			330,732		330,732	52,556				17,514		0001
Purchased Call/S&P 500 INDEX/SPXI00CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	2,266,728	5851.2	171,818			196,573		196,573	32,777				6,334		0001
Purchased Call/S&P 500 INDEX/SPXI00BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	1	4,239,251	5751.13	311,161			403,775		403,775	74,798				11,095		0001
Purchased Call/S&P 500 INDEX/SPXC055$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	3,811,914	5930.85	213,086			243,000		243,000	43,771				13,197		0001
Purchased Call/S&P 500 INDEX/SPXI00CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	1,944,162	5851.2	114,706			141,027		141,027	27,762				5,433		0001
Purchased Call/S&P 500 INDEX/SPXC051$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	3,760,975	5995.54	215,128			229,456		229,456	43,608				11,223		0001
Purchased Call/S&P 500 INDEX/SPX815VSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	2,434,000	5751.13	146,040			191,413		191,413	38,471				6,370		0001
Purchased Call/S&P 500 INDEX/SPXI00BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	1	2,325,757	5751.13	179,781			228,818		228,818	39,992				6,087		0001
Purchased Call/S&P 500 INDEX/SPXI00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2025	1	1,722,000	5930.85	126,050			139,129		139,129	24,686				5,962		0001
Purchased Call/S&P 500 INDEX/SPXC054$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	6,085,786	6090.27	373,059			345,571		345,571	62,686				20,209		0001
Purchased Call/S&P 500 INDEX/SPX815YSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	2,492,205	5930.85	118,380			134,006		134,006	23,710				8,628		0001
Purchased Call/S&P 500 INDEX/SPXA21B$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	2,983,518	5751.13	252,704			301,879		301,879	42,104				7,808		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA218S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,074,667	5751.13	89,842			108,527		108,527	15,773				2,813		0001
Purchased Call/S&P 500 INDEX/SPXC051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,277,755	5995.54	94,554			89,606		89,606	13,923				3,813		0001
Purchased Call/S&P 500 INDEX/SPXI00HSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	1,792,199	5969.34	137,641			136,506		136,506	21,898				5,628		0001
Purchased Call/S&P 500 INDEX/SPXC051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,817,263	5995.54	170,163			178,426		178,426	33,203				8,407		0001
Purchased Call/S&P 500 INDEX/SPX815VST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2025	1	2,400,000	5851.2	128,160			155,899		155,899	30,973				6,706		0001
Purchased Call/S&P 500 INDEX/SPXB05WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	7,056,494	5751.13	450,204			597,976		597,976	118,116				18,468		0001
Purchased Call/S&P 500 INDEX/SPXC054SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,465,000	6090.27	68,855			68,027		68,027	12,946				4,865		0001
Purchased Call/S&P 500 INDEX/SPXI00MS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/20/2024	12/22/2025	1	3,414,000	5930.85	268,682			290,294		290,294	49,469				11,820		0001
Purchased Call/S&P 500 INDEX/SPXI00RSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,626,846	6025.99				136,295		136,295	5,496				6,329		0001
Purchased Call/S&P 500 INDEX/SPXC05GSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,454,928	5667.56				174,474		240,036	65,562				14,664		0001
Purchased Call/S&P 500 INDEX/SPX9156SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	5,368,332	5770.2				316,732		411,929	95,197				22,170		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	998,981	.6084				71,368		73,656	2,288				3,752		0001
Purchased Call/S&P 500 INDEX/SPXC058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	1,502,442	6086.37				107,274		103,773	(3,501)				5,644		0001
Purchased Call/S&P 500 INDEX/SPXI00RSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	4,508,589	6025.99				293,960		317,176	23,216				17,541		0001
Purchased Call/S&P 500 INDEX/SPX9156SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,726,292	5770.2				90,285		115,873	25,588				7,129		0001
Purchased Call/S&P 500 INDEX/SPXA21KSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	3,635,543	6086.37				233,765		231,123	(2,643)				13,656		0001
Purchased Call/S&P 500 INDEX/SPX9152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	988,492	6025.99				81,353		82,697	1,344				3,846		0001
Purchased Call/S&P 500 INDEX/SPXA21MSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	9,670,000	6025.99				737,821		776,466	38,645				37,622		0001
Purchased Call/S&P 500 INDEX/SPXI00RSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	909,965	6025.99				74,708		77,040	2,332				3,540		0001
Purchased Call/S&P 500 INDEX/SPXC05DSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,950,378	5770.2				69,824		88,232	18,408				8,055		0001
Purchased Call/S&P 500 INDEX/SPXA211SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,267,078	5918.25	107,702			118,994		118,994	11,292				4,595		0001
Purchased Call/S&P 500 INDEX/SPXI00TSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	4,116,834	6013.13				294,765		321,615	26,849				16,517		0001
Purchased Call/S&P 500 INDEX/SPXA21PS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	3,745,952	5667.56				311,663		508,374	196,711				15,899		0001
Purchased Call/S&P 500 INDEX/SPXA21MSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	3,418,436	6025.99				257,066		270,973	13,906				13,300		0001
Purchased Call/S&P 500 INDEX/SPXA21KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	2,978,823	6086.37				226,688		212,638	(14,050)				11,189		0001
Purchased Call/S&P 500 INDEX/SPX9152S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	61,241	6025.99	2,088			2,242		2,242	153				238		0001
Purchased Call/S&P 500 INDEX/SPXD171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	3,247,906	5667.56				145,831		197,554	51,723				13,785		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9156SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,124,145	5770.2		215,878		288,051		288,051	72,172				12,902		0001
Purchased Call/S&P 500 INDEX/SPX9156SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,747,000	5770.2		169,490		222,061		222,061	52,571				11,344		0001
Purchased Call/S&P 500 INDEX/SPX815Z$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	3,190,489	6086.37		160,163		161,663		161,663	1,500				11,984		0001
Purchased Call/S&P 500 INDEX/SPX9156ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,335,448	5770.2		168,152		225,908		225,908	57,756				9,645		0001
Purchased Call/S&P 500 INDEX/SPXI00NS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	3,885,339	5918.25		231,566		271,545		271,545	39,979				14,090		0001
Purchased Call/S&P 500 INDEX/SPXI00RSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,454,608	6025.99		106,477		113,432		113,432	6,955				5,659		0001
Purchased Call/S&P 500 INDEX/SPXI00TSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,221,396	6013.13		180,155		193,185		193,185	13,029				8,912		0001
Purchased Call/S&P 500 INDEX/SPXC05GSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	2,769,232	5667.56		96,923		128,549		128,549	31,626				11,753		0001
Purchased Call/S&P 500 INDEX/SPXD17I1S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	5,708,214	5667.56		329,935		464,009		464,009	134,075				24,227		0001
Purchased Call/S&P 500 INDEX/SPXA21KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,824,606	6086.37		135,021		128,135		128,135	(6,886)				6,854		0001
Purchased Call/S&P 500 INDEX/SPX815ZS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	4,618,000	6086.37		268,768		267,973		267,973	(795)				17,346		0001
Purchased Call/S&P 500 INDEX/SPXA21PS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	2,078,000	5667.56		127,381		180,959		180,959	53,577				8,820		0001
Purchased Call/S&P 500 INDEX/SPX9154SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	4,983,901	6013.13		192,379		208,668		208,668	16,290				19,995		0001
Purchased Call/S&P 500 INDEX/SPXI00NSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	1,599,000	5918.25		114,169		132,944		132,944	18,776				5,799		0001
Purchased Call/S&P 500 INDEX/SPX9152SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,678,132	6025.99		258,233		275,923		275,923	17,691				18,201		0001
Purchased Call/S&P 500 INDEX/SPX9156SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,184,000	5770.2		170,789		234,126		234,126	63,337				9,019		0001
Purchased Call/S&P 500 INDEX/SPXA211SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	2,304,021	5918.25		117,275		137,069		137,069	19,794				8,355		0001
Purchased Call/S&P 500 INDEX/SPXI00NSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,110,000	5918.25		170,488		194,313		194,313	23,825				7,652		0001
Purchased Call/S&P 500 INDEX/SPXI00RSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,525,513	6025.99		106,786		114,473		114,473	7,687				5,935		0001
Purchased Call/S&P 500 INDEX/SPX9156SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,454,648	5770.2		158,914		201,791		201,791	42,877				14,267		0001
Purchased Call/S&P 500 INDEX/SPX9154SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,541,000	6013.13		181,299		196,821		196,821	15,522				14,206		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	2,257,000	6025.99		97,277		105,908		105,908	8,631				8,781		0001
Purchased Call/S&P 500 INDEX/SPX9154ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,901,205	6013.13		226,660		245,737		245,737	19,077				15,652		0001
Purchased Call/S&P 500 INDEX/SPXI00NSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,512,000	5918.25		166,043		194,229		194,229	28,185				9,109		0001
Purchased Call/S&P 500 INDEX/SPXI00NSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,816,000	5918.25		214,298		247,759		247,759	33,462				10,212		0001
Purchased Call/S&P 500 INDEX/SPXA21PS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	2,007,975	5667.56		135,538		198,173		198,173	62,635				8,522		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2025	03/20/2026	1	3,886,127	5667.56		279,024		417,949		417,949	138,925				16,494		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05XSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	3,255,625	5287.76		196,965		314,457		314,457	117,492				14,659		0001
Purchased Call/S&P 500 INDEX/SPXC05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	4,129,365	4982.77		245,284		419,751		419,751	174,467				18,148		0001
Purchased Call/S&P 500 INDEX/SPXC05PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	3,669,512	5842.01		203,291		250,880		250,880	47,589				17,340		0001
Purchased Call/S&P 500 INDEX/SPXN13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	903,685	5287.76		39,130		59,564		59,563	20,434				4,069		0001
Purchased Call/S&P 500 INDEX/SPXC05JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	932,943	4982.77		66,052		118,068		118,068	52,016				4,100		0001
Purchased Call/S&P 500 INDEX/SPX9158SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	74,531	.5288		3,689		5,307		5,307	1,618				336		0001
Purchased Call/S&P 500 INDEX/SPX915ASU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	3,045,712	6000.36		146,499		163,644		163,644	17,145				14,762		0001
Purchased Call/S&P 500 INDEX/SPX9159SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	1,442,290	5842.01		74,566		90,500		90,500	15,934				6,815		0001
Purchased Call/S&P 500 INDEX/SPXA21VSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	522,234	6000.36		28,566		32,460		32,460	3,894				2,531		0001
Purchased Call/S&P 500 INDEX/SPX915AS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	436,933	.5843		23,631		29,437		29,437	5,806				2,065		0001
Purchased Call/S&P 500 INDEX/SPXA21RS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	1,346,044	.4983		79,913		104,646		104,646	24,733				5,916		0001
Purchased Call/S&P 500 INDEX/SPXN13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	1,507,718	5287.76		51,262		76,500		76,500	25,238				6,789		0001
Purchased Call/S&P 500 INDEX/SPXC05MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	398,174	5663.94		24,129		33,435		33,435	9,305				1,841		0001
Purchased Call/S&P 500 INDEX/SPXC05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,908,158	5663.94		109,910		151,114		151,114	41,204				8,821		0001
Purchased Call/S&P 500 INDEX/SPXC05PSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	1,149,391	5842.01		71,607		89,807		89,807	18,200				5,431		0001
Purchased Call/S&P 500 INDEX/SPXC05SSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	3,963,954	6000.36		311,170		369,484		369,484	58,314				19,213		0001
Purchased Call/S&P 500 INDEX/SPXC05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,559,811	5663.94		102,636		144,323		144,323	41,688				7,211		0001
Purchased Call/S&P 500 INDEX/SPXC05PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	1,987,266	5842.01		118,242		147,170		147,170	28,928				9,390		0001
Purchased Call/S&P 500 INDEX/SPXD17SSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	4,997,104	5967.84		397,270		482,071		482,071	84,801				24,710		0001
Purchased Call/S&P 500 INDEX/SPXC05SSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	2,373,960	6000.36		180,658		213,178		213,178	32,520				11,507		0001
Purchased Call/S&P 500 INDEX/SPXC05PSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	5,941,187	5842.01		431,924		557,058		557,058	125,134				28,074		0001
Purchased Call/S&P 500 INDEX/SPXC05XSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	1,289,629	5287.76		104,718		182,822		182,822	78,104				5,807		0001
Purchased Call/S&P 500 INDEX/SPXC05XSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	3,141,830	5287.76		207,675		338,391		338,391	130,716				14,147		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	8,784,808	6000.36		563,985		649,874		649,874	85,889				42,580		0001
Purchased Call/S&P 500 INDEX/SPXC05JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,560,186	4982.77		144,941		296,371		296,371	151,429				6,857		0001
Purchased Call/S&P 500 INDEX/SPXJ008SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/22/2025	05/22/2026	1	1,668,526	5842.01		145,829		200,327		200,327	54,498				7,884		0001
Purchased Call/S&P 500 INDEX/SPXN13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	154,654	5287.76		9,125		14,485		14,485	5,361				696		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,850,734	4982.77		147,504		275,218		275,218	127,714				8,134		0001
Purchased Call/S&P 500 INDEX/SPXD17SSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	12,221,484	5967.84		795,619		929,236		929,236	133,617				60,434		0001
Purchased Call/S&P 500 INDEX/SPXD170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	1,488,294	6000.36		106,115		123,871		123,871	17,755				7,214		0001
Purchased Call/S&P 500 INDEX/SPXC05JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	2,947,500	4982.77		127,332		204,244		204,244	76,912				12,954		0001
Purchased Call/S&P 500 INDEX/SPXD17SSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,204,976	5967.84		187,423		233,322		233,322	45,899				10,903		0001
Purchased Call/S&P 500 INDEX/SPXC05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	2,511,756	5663.94		134,128		182,453		182,453	48,326				11,611		0001
Purchased Call/S&P 500 INDEX/SPXC05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,814,361	4982.77		87,271		140,960		140,960	53,689				7,974		0001
Purchased Call/S&P 500 INDEX/SPXC05JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,991,992	4982.77		67,927		105,904		105,904	37,977				8,755		0001
Purchased Call/S&P 500 INDEX/SPXD17SSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,519,000	5967.84		192,955		231,693		231,693	38,737				12,456		0001
Purchased Call/S&P 500 INDEX/SPXC05MS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	2,481,613	5663.94		111,424		148,940		148,940	37,516				11,472		0001
Purchased Call/S&P 500 INDEX/SPXN13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,716,004	5287.76		177,997		274,087		274,087	96,091				16,732		0001
Purchased Call/S&P 500 INDEX/SPXD17SSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	579,409	5967.84		32,273		37,035		37,035	4,762				2,865		0001
Purchased Call/S&P 500 INDEX/SPXC05JS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	100,389	4982.77		3,865		6,107		6,107	2,242				441		0001
Purchased Call/S&P 500 INDEX/SPXD17SSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,502,530	5967.84		124,376		141,641		141,641	17,265				12,375		0001
Purchased Call/S&P 500 INDEX/SPXD170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	302,223	6000.36		17,589		20,056		20,056	2,467				1,465		0001
Purchased Call/S&P 500 INDEX/SPXD17SSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	41,062	5967.84		2,377		2,741		2,741	363				203		0001
Purchased Call/S&P 500 INDEX/SPXC05JS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	235,931	4982.77		13,212		22,049		22,049	8,837				1,037		0001
Purchased Call/S&P 500 INDEX/SPXN13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	744,353	5287.76		28,658		43,148		43,148	14,491				3,352		0001
Purchased Call/S&P 500 INDEX/SPXC05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	2,038,000	4982.77		131,247		228,641		228,641	97,394				8,957		0001
Purchased Call/S&P 500 INDEX/SPX91598S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	2,639,417	5842.01		122,205		147,109		147,109	24,904				12,472		0001
Purchased Call/S&P 500 INDEX/SPXC05MSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	5,435,000	5663.94		413,604		603,569		603,569	189,966				25,125		0001
Purchased Call/S&P 500 INDEX/SPXC05MSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	2,274,926	5663.94		204,288		320,952		320,952	116,663				10,516		0001
Purchased Call/S&P 500 INDEX/SPXD17SSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,248,000	5967.84		162,530		192,809		192,809	30,278				11,116		0001
Purchased Call/S&P 500 INDEX/SPXC05MSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	3,571,885	5663.94		258,247		370,908		370,908	112,661				16,512		0001
Purchased Call/S&P 500 INDEX/SPXD170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	1,900,000	5842.01		148,960		195,943		195,943	46,983				8,978		0001
Purchased Call/S&P 500 INDEX/SPX8158SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2025	1	2,286,000	4499.38	230,429			451,018		451,018	46,371				3,736		0001
Purchased Call/S&P 500 INDEX/SPX8151SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/06/2026	1	1,689,000	5123.69	185,283			337,197		337,197	40,665				6,975		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	1	1,571,687	4536.34	214,850			581,774		581,774	71,674				1,929		0001
Purchased Call/S&P 500 INDEX/SPX9212SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2025	1	1,165,000	4499.38	165,197			447,108		447,108	53,933				1,904		0001
Purchased Call/S&P 500 INDEX/SPX921ISG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,195,277	4850.43	151,083			368,338		368,338	44,219				4,490		0001
Purchased Call/S&P 500 INDEX/SPXB052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	1,511,365	4387.55	152,497			297,337		297,337	26,379				2,880		0001
Purchased Call/S&P 500 INDEX/SPXB053SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	1,398,907	4457.49	128,140			239,176		239,176	21,421				3,063		0001
Purchased Call/S&P 500 INDEX/SPXB054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	1	1,371,000	4320.06	197,013			610,554		610,554	68,191				3,289		0001
Purchased Call/S&P 500 INDEX/SPXB056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	1,596,328	4224.16	159,314			307,291		307,291	22,314				4,461		0001
Purchased Call/S&P 500 INDEX/SPXB05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,457,000	4556.62	195,967			552,958		552,958	63,945				4,576		0001
Purchased Call/S&P 500 INDEX/SPXB05BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,496,000	4556.62	144,065			268,022		268,022	24,326				4,698		0001
Purchased Call/S&P 500 INDEX/SPXB05CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	1	1,493,000	4604.37	159,751			317,339		317,339	31,152				4,958		0001
Purchased Call/S&P 500 INDEX/SPXB05GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	1,162,000	4763.54	116,200			217,397		217,397	22,074				4,214		0001
Purchased Call/S&P 500 INDEX/SPXB05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,504,666	5087.03	153,175			266,722		266,722	32,292				6,037		0001
Purchased Call/S&P 500 INDEX/SPXB05JSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,261,000	5087.03	149,302			285,723		285,723	38,660				5,059		0001
Purchased Call/S&P 500 INDEX/SPXB05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	1,399,341	5234.18	96,694			147,791		147,791	16,294				5,939		0001
Purchased Call/S&P 500 INDEX/SPXB05LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,540,000	5234.18	282,194			489,271		489,271	65,528				10,780		0001
Purchased Call/S&P 500 INDEX/SPXG00DSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/06/2023	10/08/2025	1	1,258,000	4308.5	123,410			242,095		242,095	19,256				3,292		0001
Purchased Call/S&P 500 INDEX/SPXH002SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/08/2024	02/06/2026	1	1,666,000	4997.91	178,928			339,409		339,409	40,806				6,482		0001
Purchased Call/S&P 500 INDEX/SPXJ13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	1	1,210,000	4387.55	175,692			507,991		507,991	57,989				2,305		0001
Purchased Call/S&P 500 INDEX/SPXL130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2026	1	208,706	5207	9,012			13,224		13,224	1,340				919		0001
Purchased Call/S&P 500 INDEX/SPXL13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,076,591	5464.62	135,112			201,219		201,219	26,967				5,324		0001
Purchased Call/S&P 500 INDEX/SPXB15JSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2026	1	3,076,000	5202.39	358,354			618,300		618,300	76,853				13,519		0001
Purchased Call/S&P 500 INDEX/SPX921VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,816,452	5307.01	224,877			372,447		372,447	49,349				8,583		0001
Purchased Call/S&P 500 INDEX/SPX921USL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	1,672,000	5187.67	183,418			311,512		311,512	37,675				7,729		0001
Purchased Call/S&P 500 INDEX/SPX921SSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2026	1	1,249,000	5010.6	92,301			144,633		144,633	13,736				5,624		0001
Purchased Call/S&P 500 INDEX/SPXB15JSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2026	1	2,021,000	5202.39	186,740			294,653		294,653	31,383				8,882		0001
Purchased Call/S&P 500 INDEX/SPX921USM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	2,135,505	5187.67	271,850			496,766		496,766	64,466				9,872		0001
Purchased Call/S&P 500 INDEX/SPX921XSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,132,000	5346.99	268,845			435,048		435,048	56,991				10,334		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921XSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,437,083	5346.99	273,684			426,406		426,406	54,156				11,812		0001
Purchased Call/S&P 500 INDEX/SPXH00DSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/08/2026	1	1,628,348	5202	211,723			382,929		382,929	51,312				7,156		0001
Purchased Call/S&P 500 INDEX/SPX921SSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2026	1	1,522,000	5010.6	181,270			331,724		331,724	38,549				6,853		0001
Purchased Call/S&P 500 INDEX/SPXL136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2026	1	1,088,000	5187.67	85,843			132,005		132,005	14,037				5,030		0001
Purchased Call/S&P 500 INDEX/SPX921VSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,296,000	5307.01	140,357			222,169		222,169	27,864				6,124		0001
Purchased Call/S&P 500 INDEX/SPXL13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,689,887	5464.62	145,837			202,836		202,836	24,067				8,356		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2026	1	1,557,000	5572.85	206,770			277,998		277,998	35,082				7,870		0001
Purchased Call/S&P 500 INDEX/SPXA211SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	1,492,000	5564.41	183,218			256,905		256,905	33,784				7,682		0001
Purchased Call/S&P 500 INDEX/SPXA215S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	2,560,000	5408.42	331,264			554,446		554,446	64,278				13,974		0001
Purchased Call/S&P 500 INDEX/SPXB05USL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,914,000	5702.55	153,503			195,293		195,293	23,140				10,614		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,512,117	5564.41	200,204			274,626		274,626	34,130				7,785		0001
Purchased Call/S&P 500 INDEX/SPXM136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,048,581	5702.55	130,129			174,658		174,658	20,849				5,815		0001
Purchased Call/S&P 500 INDEX/SPXM136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,563,000	5702.55	183,496			248,612		248,612	31,495				8,668		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,286,212	5572.85	154,989			214,807		214,807	28,985				6,501		0001
Purchased Call/S&P 500 INDEX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	3,749,000	5570.64	480,997			692,476		692,476	83,480				20,036		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,107,931	5319.31	281,830			484,713		484,713	56,890				11,075		0001
Purchased Call/S&P 500 INDEX/SPXB05SSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	1,797,178	5408.42	219,256			357,599		357,599	44,167				9,810		0001
Purchased Call/S&P 500 INDEX/SPXB05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,017,394	5702.55	107,844			143,488		143,488	18,378				5,642		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	1,474,957	5570.64	153,691			213,882		213,882	26,529				7,883		0001
Purchased Call/S&P 500 INDEX/SPXB055ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	2,675,000	5408.42	289,970			443,804		443,804	51,746				14,601		0001
Purchased Call/S&P 500 INDEX/SPXB050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/07/2026	1	2,005,000	5319.31	238,595			392,027		392,027	47,551				10,534		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,805,985	5995.54	215,454			219,708		219,708	27,951				10,505		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	5,421,672	5995.54	710,239			695,739		695,739	88,587				31,537		0001
Purchased Call/S&P 500 INDEX/SPXA218SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,984,000	5751.13	262,682			320,044		320,044	37,854				11,197		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	4,439,536	6090.27	593,122			533,519		533,519	61,224				26,647		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	4,013,741	5969.34	541,855			538,564		538,564	63,883				23,676		0001
Purchased Call/S&P 500 INDEX/SPXC055SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2026	1	1,480,000	5930.85	194,472			203,758		203,758	24,338				9,001		0001
Purchased Call/S&P 500 INDEX/SPXI00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,285,000	5995.54	166,279			164,338		164,338	20,262				7,475		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	1,750,333	5851.2	229,119			258,280		258,280	30,413				10,026		0001
Purchased Call/S&P 500 INDEX/SPXI00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/06/2026	1	1,037,000	5995.54	97,478			103,359		103,359	13,084				6,032		0001
Purchased Call/S&P 500 INDEX/SPXI00HSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/20/2026	1	1,200,000	5969.34	142,440			148,215		148,215	18,578				7,078		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,566,197	5930.85	496,771			512,393		512,393	56,823				21,688		0001
Purchased Call/S&P 500 INDEX/SPXA21ES1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	1,967,000	6090.27	248,235			229,614		229,614	27,434				11,806		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	552,305	6103				37,393		37,393	380				3,463		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,392,113	6013.13				200,609		200,609	9,719				15,360		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	2,370,995	6086.37	314,868			297,994		297,994	(16,875)				14,828		0001
Purchased Call/S&P 500 INDEX/SPXC05GSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	2,782,930	5667.56	218,182			277,681		277,681	59,499				18,281		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/08/2027	1	2,775,914	6025.99	373,916			377,742		377,742	3,826				17,616		0001
Purchased Call/S&P 500 INDEX/SPXC05DSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,983,782	5770.2	261,463			340,075		340,075	78,612				12,886		0001
Purchased Call/S&P 500 INDEX/SPXA21IST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,592,000	5918.25	210,303			229,674		229,674	19,371				9,833		0001
Purchased Call/S&P 500 INDEX/SPXC05CS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	1,148,667	6013.13	150,131			157,340		157,340	7,209				7,376		0001
Purchased Call/S&P 500 INDEX/SPXA211SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,374,000	5918.25	322,864			350,399		350,399	27,535				14,663		0001
Purchased Call/S&P 500 INDEX/SPXA21NSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	1,034,000	6013.13	65,349			68,556		68,556	3,207				6,640		0001
Purchased Call/S&P 500 INDEX/SPXA21PS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2025	03/22/2027	1	1,261,000	5667.56	166,200			245,528		245,528	79,328				8,283		0001
Purchased Call/S&P 500 INDEX/SPXI00TSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/22/2027	1	1,482,000	6013.13	200,070			206,476		206,476	6,406				9,516		0001
Purchased Call/S&P 500 INDEX/SPXC05GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	4,322,000	5667.56	553,216			809,263		809,263	256,047				28,391		0001
Purchased Call/S&P 500 INDEX/SPXC05GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	3,143,000	5667.56	339,130			458,493		458,493	119,363				20,646		0001
Purchased Call/S&P 500 INDEX/SPXC05DSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,259,000	5770.2	140,756			175,942		175,942	35,186				8,178		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,088,080	5770.2	147,761			192,592		192,592	44,831				7,068		0001
Purchased Call/S&P 500 INDEX/SPXA21MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,689,000	6025.99	321,873			333,646		333,646	11,772				17,065		0001
Purchased Call/S&P 500 INDEX/SPXA21MSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,139,000	6025.99	277,214			285,116		285,116	7,902				13,574		0001
Purchased Call/S&P 500 INDEX/SPXC05CS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	2,465,000	6013.13	283,475			299,006		299,006	15,531				15,828		0001
Purchased Call/S&P 500 INDEX/SPXA211SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,856,000	5918.25	224,576			246,652		246,652	22,076				11,464		0001
Purchased Call/S&P 500 INDEX/SPXJ008S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2025	05/21/2027	1	2,369,854	5842.01	327,514			413,492		413,492	85,978				16,292		0001
Purchased Call/S&P 500 INDEX/SPXA21WSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	947,217	5967.84	128,253			151,853		151,853	23,600				6,661		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05KSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,507,000	5287.76		166,524		259,606		259,606	93,082				10,140		0001
Purchased Call/S&P 500 INDEX/SPXC05MSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,488,000	5663.94		167,995		224,210		224,210	56,215				10,125		0001
Purchased Call/S&P 500 INDEX/SPXC05SSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	1,006,220	6000.36		109,175		120,821		120,821	11,646				7,007		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,763,288	4982.77		125,899		191,960		191,960	66,061				11,738		0001
Purchased Call/S&P 500 INDEX/SPXN13ISI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	1,276,405	5842.01		170,783		214,382		214,382	43,599				8,775		0001
Purchased Call/S&P 500 INDEX/SPXC05JSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,376,000	4982.77		152,048		259,339		259,339	107,291				9,160		0001
Purchased Call/S&P 500 INDEX/SPXC05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	1	2,109,343	5967.84		229,707		257,491		257,491	27,783				14,833		0001
Purchased Call/S&P 500 INDEX/SPXC05JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,566,441	4982.77		227,291		515,899		515,899	288,609				10,428		0001
Purchased Call/S&P 500 INDEX/SPXC05KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,531,260	5287.76		203,045		348,828		348,828	145,783				10,303		0001
Purchased Call/S&P 500 INDEX/SPXC05PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	1,857,746	5842.01		185,589		218,614		218,614	33,025				12,771		0001
Purchased Call/S&P 500 INDEX/SPXC05MSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,850,097	5663.94		386,473		551,002		551,002	164,529				19,394		0001
Purchased Call/S&P 500 INDEX/SPXC05JSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,942,000	4982.77		266,248		542,443		542,443	276,195				12,928		0001
Purchased Call/S&P 500 INDEX/SPXC05SSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,442,000	6000.36		331,379		377,046		377,046	45,667				17,005		0001
Purchased Call/S&P 500 INDEX/SPXC05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	1,332,882	6000.36		180,072		204,409		204,409	24,336				9,282		0001
Purchased Call/S&P 500 INDEX/SPXC05MSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,457,000	5663.94		133,898		172,288		172,288	38,390				9,914		0001
Purchased Call/S&P 500 INDEX/SPXC05KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,736,000	5287.76		158,150		234,468		234,468	76,319				11,681		0001
Purchased Call/RTY Index/RTY0050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	1,252,000	2227.89	65,480			33,583		33,583	(30,456)				3,003		0001
Purchased Call/RTY Index/RTY0050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,162,000	2399.64	124,099			28,243		28,243	(50,268)				6,451		0001
Purchased Call/RTY Index/RTY0000S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	11/22/2024	11/21/2025	1	1,228,000	2406.67	80,188			18,314		18,314	(29,771)				3,857		0001
Purchased Call/RTY Index/RTY0150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	1,331,449	2238.96		99,726		61,716		61,716	(38,010)				4,828		0001
Purchased Call/RTY Index/RTY0150S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	1,081,000	2195.35		67,779		56,755		56,755	(11,023)				4,337		0001
Purchased Call/RTY Index/RTY0050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,074,264	2075.48		81,966		97,456		97,456	15,490				4,436		0001
Purchased Call/RTY Index/RTY0000S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	02/07/2025	02/06/2026	1	1,391,091	2279.71		120,747		65,154		65,154	(55,593)				5,412		0001
Purchased Call/RTY Index/RTY0050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	969,515	1760.71		73,974		143,013		143,013	69,039				4,261		0001
Purchased Call/RTY Index/RTY0150S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/20/2026	1	1,271,000	2013.84	194,717			173,638		173,638	(71,619)				5,099		0001
Purchased Call/RTY Index/RTY0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	1	4,488,000	2395.55	516,569			239,266		239,266	(177,987)				22,957		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RTY Index/RTY0050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	1,111,000	2399.64	166,317			69,850		69,850	(40,542)				6,463		0001
Purchased Call/S&P 500 INDEX/SPX050KSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2020	04/08/2026	1	8,651,000	2749.98	1,680,024			11,080,247		11,080,247	839,572				38,020		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	20,299,048	4271.78	5,168,138			11,384,514		11,384,514	799,422				170,166		0001
Purchased Call/S&P 500 INDEX/SPX615S$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2026	1	1,994,000	3321.75	340,775			1,771,089		1,771,089	150,150				7,490		0001
Purchased Call/S&P 500 INDEX/SPX615XSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	7,481,000	2929.8	1,383,985			8,572,904		8,572,904	657,026				34,583		0001
Purchased Call/S&P 500 INDEX/SPX6216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2019	11/07/2025	1	1,331,000	3093.08	233,457			1,354,471		1,354,471	111,310				3,972		0001
Purchased Call/S&P 500 INDEX/SPX6211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			7,172,471		7,172,471	574,860				51,159		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	2,171,984	3397	409,045			1,883,914		1,883,914	152,901				11,608		0001
Purchased Call/S&P 500 INDEX/SPX7159S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			6,628,169		6,628,169	556,118				62,817		0001
Purchased Call/S&P 500 INDEX/SPX715AS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			6,645,431		6,645,431	565,350				75,948		0001
Purchased Call/S&P 500 INDEX/SPX715BS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			4,455,514		4,455,514	378,788				52,530		0001
Purchased Call/S&P 500 INDEX/SPX715HS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027	1	1,375,321	.4437	266,665			662,220		662,220	50,693				9,968		0001
Purchased Call/S&P 500 INDEX/SPX715MSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027	1	2,439,812	.4683	512,607			1,034,975		1,034,975	75,222				18,888		0001
Purchased Call/S&P 500 INDEX/SPX715SS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028	1	1,697,092	.3901	466,859			1,181,515		1,181,515	84,406				14,440		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	2,997,668	.4123	707,306			1,832,664		1,832,664	123,881				25,337		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	3,223,020	.3901	802,186			2,235,782		2,235,782	149,071				27,424		0001
Purchased Call/S&P 500 INDEX/SPX805U6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2019	12/08/2025	1	1,401,000	3145.91	240,832			1,382,141		1,382,141	114,903				4,652		0001
Purchased Call/S&P 500 INDEX/SPX8215SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	2,344,986	.3758	587,596			1,789,365		1,789,365	112,602				21,082		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			3,985,720		3,985,720	331,164				32,904		0001
Purchased Call/S&P 500 INDEX/SPX90573S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/22/2021	01/22/2027	1	7,216,562	3841.47	1,373,312			4,854,122		4,854,122	404,420				45,131		0001
Purchased Call/S&P 500 INDEX/SPX9057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			6,346,268		6,346,268	531,539				62,477		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			8,612,207		8,612,207	714,757				83,648		0001
Purchased Call/S&P 500 INDEX/SPX90592	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			7,912,966		7,912,966	656,127				81,417		0001
Purchased Call/S&P 500 INDEX/SPX905C$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/07/2021	05/07/2027	1	7,977,532	4232.6	1,551,630			4,302,816		4,302,816	362,011				54,283		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			7,770,058		7,770,058	642,853				94,365		0001
Purchased Call/S&P 500 INDEX/SPX905ES$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			7,974,364		7,974,364	660,381				102,181		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			7,749,923		7,749,923	638,932				101,228		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	23,198,630	4320.82	4,442,538			11,975,315		11,975,315	987,861				164,935		0001
Purchased Call/S&P 500 INDEX/SPX905ISA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	13,566,856	4367.48	2,576,346			6,827,795		6,827,795	562,199				97,367		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	20,627,280	4436.52	3,939,811			9,994,066		9,994,066	821,185				149,508		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	21,934,736	4441.67	4,231,211			10,614,993		10,614,993	866,528				160,428		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	3,616,190	.4442	722,925			1,749,780		1,749,780	142,844				26,448		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	27,079,066	4395.64	5,386,026			13,557,294		13,557,294	1,083,556				202,195		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	36,269,801	4391.34	7,471,579			18,276,819		18,276,819	1,443,637				273,469		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	23,678,233	4544.9	4,854,038			10,912,464		10,912,464	870,557				180,030		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	3,036,714	.4702	596,066			1,276,593		1,276,593	102,672				23,320		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	27,109,102	4682.94	5,625,139			11,558,019		11,558,019	920,350				209,866		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	27,757,895	4701.21	5,759,763			11,747,553		11,747,553	929,766				216,845		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	28,306,948	4677.03	6,023,719			12,254,304		12,254,304	949,201				224,826		0001
Purchased Call/S&P 500 INDEX/SPX905VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	4,733,357	.4398	997,258			2,425,657		2,425,657	181,908				37,879		0001
Purchased Call/S&P 500 INDEX/SPX905WS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,220,426	4521.54	5,465,266			12,066,502		12,066,502	905,556				203,762		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	29,502,657	4304.76	6,405,027			16,047,643		16,047,643	1,176,478				240,103		0001
Purchased Call/S&P 500 INDEX/SPX905YS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	23,563,146	4170.7	5,379,466			13,879,925		13,879,925	999,193				193,247		0001
Purchased Call/S&P 500 INDEX/SPX905ZSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	25,136,507	4511.61	5,904,566			12,192,886		12,192,886	893,521				207,615		0001
Purchased Call/S&P 500 INDEX/SPX9210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/20/2029	1	2,971,303	.4536	836,887			1,564,964		1,564,964	88,350				29,926		0001
Purchased Call/S&P 500 INDEX/SPX921ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	23,624,875	4604.37	6,418,878			12,340,660		12,340,660	668,200				248,934		0001
Purchased Call/S&P 500 INDEX/SPXA051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	27,575,846	4488.28	6,780,901			13,616,657		13,616,657	986,642				229,585		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	18,594,288	4123.34	4,756,419			11,373,075		11,373,075	793,165				157,161		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	16,962,013	3901.36	4,230,326			11,769,289		11,769,289	804,441				144,324		0001
Purchased Call/S&P 500 INDEX/SPXA054S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028	1	1,518,719	.4116	295,979			936,541		936,541	64,429				13,026		0001
Purchased Call/S&P 500 INDEX/SPXA054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	17,766,327	3759.89	4,478,891			13,390,048		13,390,048	896,695				153,368		0001
Purchased Call/S&P 500 INDEX/SPXA054SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	20,349,535	3899.38	5,071,104			14,229,824		14,229,824	953,969				176,875		0001
Purchased Call/S&P 500 INDEX/SPXA055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	21,340,831	3961.63	5,217,833			14,447,477		14,447,477	966,253				186,664		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	24,483,610	4140.06	6,049,900			15,055,915		15,055,915	1,008,876				215,872		0001
Purchased Call/S&P 500 INDEX/SPXA056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	20,562,308	4137.99	5,290,682			12,678,632		12,678,632	844,811				182,413		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	1,750,758	4138	448,704			1,079,507		1,079,507	71,930				15,531		0001
Purchased Call/S&P 500 INDEX/SPXA057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	25,361,215	4006.18	6,629,422			16,864,505		16,864,505	1,109,281				226,643		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	18,274,433	3757.99	5,009,022			13,955,641		13,955,641	903,764				164,289		0001
Purchased Call/S&P 500 INDEX/SPXA058SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	2,267,331	3758	582,081			1,731,488		1,731,488	112,131				20,384		0001
Purchased Call/S&P 500 INDEX/SPXA059SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	19,615,548	3639.66	5,531,585			16,020,095		16,020,095	1,025,428				177,389		0001
Purchased Call/S&P 500 INDEX/SPXA05ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	2,297,740	3640	641,458			1,876,397		1,876,397	120,108				20,779		0001
Purchased Call/S&P 500 INDEX/SPXA05AQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	19,076,050	3752.75	5,560,669			14,667,761		14,667,761	940,841				173,518		0001
Purchased Call/S&P 500 INDEX/SPXA05AY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	2,701,376	3753	831,241			2,076,969		2,076,969	133,225				24,572		0001
Purchased Call/S&P 500 INDEX/SPXA05CSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	19,869,040	4003.58	5,503,724			13,375,377		13,375,377	853,049				183,183		0001
Purchased Call/S&P 500 INDEX/SPXA05DSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	29,002,463	3963.51	7,790,062			19,999,307		19,999,307	1,272,421				269,108		0001
Purchased Call/S&P 500 INDEX/SPXA05FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	27,547,484	3822.39	7,457,104			20,551,978		20,551,978	1,294,555				257,027		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	16,105,259	3895.08	4,235,683			11,576,482		11,576,482	728,950				151,269		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	2,287,176	3895	610,490			1,644,063		1,644,063	103,523				21,482		0001
Purchased Call/S&P 500 INDEX/SPXA05GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	14,358,713	3972.61	3,664,344			9,919,870		9,919,870	623,339				135,595		0001
Purchased Call/S&P 500 INDEX/SPXA051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	31,302,032	3991.05	8,385,814			21,501,855		21,501,855	1,342,145				299,096		0001
Purchased Call/S&P 500 INDEX/SPXA05KSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	24,406,649	3992.01	6,526,338			16,790,135		16,790,135	1,044,827				234,431		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	28,343,081	3936.97	7,275,669			20,114,297		20,114,297	1,244,379				273,653		0001
Purchased Call/S&P 500 INDEX/SPXA050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	26,392,470	4105.02	6,603,396			17,180,168		17,180,168	1,060,951				256,220		0001
Purchased Call/S&P 500 INDEX/SPXA05PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/06/2029	1	1,958,095	4105	504,189			1,274,628		1,274,628	78,714				19,009		0001
Purchased Call/S&P 500 INDEX/SPXA05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	16,313,103	4134	4,160,127			10,484,381		10,484,381	645,177				159,172		0001
Purchased Call/S&P 500 INDEX/SPXA05RS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/20/2029	1	2,666,120	4134	643,536			1,713,507		1,713,507	105,444				26,014		0001
Purchased Call/S&P 500 INDEX/SPXA055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	24,902,450	4138.12	6,235,573			16,018,162		16,018,162	982,018				244,550		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	23,362,353	4192.63	5,985,435			14,623,321		14,623,321	894,764				230,563		0001
Purchased Call/S&P 500 INDEX/SPXA13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2020	01/08/2026	1	3,551,000	3253.05	609,707			3,286,924		3,286,924	278,315				12,877		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/06/2026	1	1,913,000	3327.71	319,280			1,696,534		1,696,534	144,348				7,443		0001
Purchased Call/S&P 500 INDEX/SPXA13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2020	02/20/2026	1	3,448,000	3337.75	562,714			3,041,102		3,041,102	258,602				13,833		0001
Purchased Call/S&P 500 INDEX/SPXA17DSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2019	11/21/2025	1	2,620,000	3110.29	449,854			2,640,127		2,640,127	216,729				8,228		0001
Purchased Call/S&P 500 INDEX/SPXA17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/22/2025	1	3,354,000	3221.22	577,894			3,158,130		3,158,130	263,621				11,612		0001
Purchased Call/S&P 500 INDEX/SPXA17QSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/06/2026	1	2,621,000	2972.37	428,796			2,909,674		2,909,674	231,025				10,824		0001
Purchased Call/S&P 500 INDEX/SPXA17SSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/20/2026	1	3,047,000	2304.92	601,783			5,214,145		5,214,145	366,630				12,932		0001
Purchased Call/S&P 500 INDEX/SPXA17TSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	2,606,865	.2305	617,424			4,460,880		4,460,880	313,667				11,064		0001
Purchased Call/S&P 500 INDEX/SPXA17YS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2020	05/22/2026	1	7,016,000	2955.45	1,310,589			7,917,724		7,917,724	614,552				33,153		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	22,002,989	4536.34	5,976,012			11,632,334		11,632,334	700,844				221,607		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	30,690,510	4387.55	8,841,936			17,629,681		17,629,681	1,054,084				312,529		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	34,196,191	4457.49	9,578,353			19,006,846		19,006,846	1,131,066				350,064		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	30,518,881	4320.06	8,679,570			18,253,585		18,253,585	1,083,702				313,845		0001
Purchased Call/S&P 500 INDEX/SPXB057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2023	10/22/2029	1	4,143,901	.4224	1,224,249			2,617,577		2,617,577	154,418				43,040		0001
Purchased Call/S&P 500 INDEX/SPXB05ASX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	21,162,854	4556.62	5,811,320			11,338,905		11,338,905	661,248				221,889		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	24,989,924	4754.63	6,747,279			12,187,387		12,187,387	708,737				264,452		0001
Purchased Call/S&P 500 INDEX/SPXB05GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	34,603,580	4763.54	9,218,394			16,861,440		16,861,440	978,431				368,198		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	27,278,307	4850.43	7,307,858			12,764,410		12,764,410	738,147				291,480		0001
Purchased Call/S&P 500 INDEX/SPXB051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	53,000,964	4997.91	14,326,161			23,139,769		23,139,769	1,335,026				569,218		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	39,063,078	5123.69	10,617,345			16,102,485		16,102,485	924,216				423,001		0001
Purchased Call/S&P 500 INDEX/SPXB135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	8,920,000	2799.31	1,693,908			11,079,152		11,079,152	840,576				40,164		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	7,477,981	3232.39	1,325,098			7,113,690		7,113,690	577,105				36,246		0001
Purchased Call/S&P 500 INDEX/SPXB13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	6,916,000	3117.86	1,284,301			7,068,192		7,068,192	559,709				34,199		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	5,895,965	3276.02	1,048,892			5,481,782		5,481,782	440,764				30,355		0001
Purchased Call/S&P 500 INDEX/SPXB1411R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	6,729,148	3351.28	1,199,134			5,987,287		5,987,287	484,264				35,354		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	7,348,170	3169.94	1,325,610			7,283,823		7,283,823	579,947				37,141		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	8,685,200	3315.57	1,611,105			7,922,023		7,922,023	629,677				48,164		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	6,478,341	3453.49	1,203,676			5,450,681		5,450,681	437,929				37,107		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,417,269	.3509	272,579			1,155,273		1,155,273	92,844				8,244		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	6,179,954	3557.54	1,132,168			4,895,401		4,895,401	393,700				36,454		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	8,870,265	3824.68	1,676,480			6,006,669		6,006,669	491,315				54,788		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	26,399,848	4696.56	5,493,808			11,196,915		11,196,915	832,810				207,850		0001
Purchased Call/S&P 500 INDEX/SPXC134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	8,454,836	3397.16	1,521,025			7,318,835		7,318,835	594,400				45,185		0001
Purchased Call/S&P 500 INDEX/SPXC139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	9,295,377	3331.84	1,756,826			8,386,097		8,386,097	669,007				50,738		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	11,458,723	3446.83	2,149,656			9,664,055		9,664,055	777,585				64,668		0001
Purchased Call/S&P 500 INDEX/SPXD130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	4,727,755	3687.26	847,214			3,473,333		3,473,333	281,612				28,752		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	28,407,541	4514.07	5,567,878			13,190,469		13,190,469	1,044,912				210,282		0001
Purchased Call/S&P 500 INDEX/SPXF138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,540,721	.4545	317,494			709,410		709,410	54,987				11,714		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127			20,602,850		20,602,850	1,605,448				376,707		0001
Purchased Call/S&P 500 INDEX/SPXF13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	2,118,695	.4677	451,265			917,238		917,238	69,371				16,828		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,549,599			13,325,308		13,325,308	985,215				207,917		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129			20,426,181		20,426,181	1,390,032				283,871		0001
Purchased Call/S&P 500 INDEX/SPXH004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/22/2030	1	50,694,110	5087.03	13,940,880			21,066,586		21,066,586	1,196,768				546,701		0001
Purchased Call/S&P 500 INDEX/SPXH00ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/22/2030	1	33,957,679	5234.18	9,372,319			13,197,342		13,197,342	741,684				369,217		0001
Purchased Call/S&P 500 INDEX/SPXH13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	31,099,786	3828.11	8,919,419			23,004,721		23,004,721	1,457,278				285,104		0001
Purchased Call/S&P 500 INDEX/SPXI131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	30,386,440	4117.86	7,821,470			19,489,524		19,489,524	1,221,549				288,819		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	5,898,319	4133.52	1,498,173			3,792,560		3,792,560	232,258				57,552		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	33,674,511	4293.93	8,755,373			20,052,547		20,052,547	1,214,325				334,315		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	27,800,868	4381.89	7,425,612			15,844,267		15,844,267	957,675				277,341		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	22,662,139	4398.95	6,261,549			12,833,167		12,833,167	770,829				227,164		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	36,696,177	4499.38	10,300,617			19,850,928		19,850,928	1,181,450				371,955		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	34,970,398	4308.5	10,263,812			21,088,441		21,088,441	1,238,583				361,598		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	22,607,754	4224.16	6,655,723			14,270,900		14,270,900	835,451				234,813		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	34,895,477	4382.78	9,704,432			20,372,904		20,372,904	1,189,351				364,388		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	29,711,946	5307.01	8,444,135			11,331,793		11,331,793	530,902				328,713		0001
Purchased Call/S&P 500 INDEX/SPXC17XSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2024	12/21/2029	1	5,289,000	6471.76	876,387			1,250,129		1,250,129	66,509				55,970		0001
Purchased Call/S&P 500 INDEX/SPXB05M$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	35,557,747	5010.6	10,375,750			15,686,609		15,686,609	892,402				390,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921QSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	32,415,244	5202.39	9,257,794			12,874,114		12,874,114	622,225				354,178		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	44,820,590	5346.99	12,693,191			16,939,282		16,939,282	959,302				498,080		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	39,233,649	5464.62	11,024,655			13,943,796		13,943,796	630,079				437,683		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	36,215,740	5187.67	10,267,162			14,702,447		14,702,447	835,616				399,094		0001
Purchased Call/S&P 500 INDEX/SPXB050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	24,911,888	5564.41	6,957,890			8,564,598		8,564,598	482,003				280,273		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	35,087,180	5319.31	9,498,100			13,678,939		13,678,939	767,346				396,562		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	27,883,444	5572.85	7,832,459			9,501,765		9,501,765	536,120				312,514		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	31,320,602	5570.64	8,309,356			10,832,141		10,832,141	607,530				355,318		0001
Purchased Call/S&P 500 INDEX/SPXB055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	32,571,655	5408.42	8,514,231			12,251,020		12,251,020	683,756				370,982		0001
Purchased Call/S&P 500 INDEX/SPXB05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	22,136,547	5702.55	5,821,912			7,243,745		7,243,745	404,447				253,059		0001
Purchased Call/S&P 500 INDEX/SPXA216SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/24/2024	09/20/2030	1	2,885,490	.5703	771,832			937,427		937,427	39,245				32,986		0001
Purchased Call/S&P 500 INDEX/SPXB05IWS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	35,931,116	5751.13	9,970,885			11,544,476		11,544,476	643,181				412,689		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	47,235,853	6090.27	13,556,690			13,034,435		13,034,435	502,018				550,777		0001
Purchased Call/S&P 500 INDEX/SPXC055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	45,879,482	5930.85	13,589,503			13,839,458		13,839,458	765,331				536,844		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	56,797,812	5995.54	16,249,854			16,379,903		16,379,903	905,539				657,583		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	40,354,439	5969.34	11,662,433			11,835,057		11,835,057	654,770				468,876		0001
Purchased Call/S&P 500 INDEX/SPXA21ES4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2024	12/06/2030	1	2,515,282	.6090	714,048			694,137		694,137	26,736				29,329		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	36,355,952	5851.2	10,245,107			11,177,499		11,177,499	620,935				419,083		0001
Purchased Call/S&P 500 INDEX/SPXC05DS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	37,955,056	5770.2		10,965,216		12,671,043		12,671,043	1,705,827				452,592		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	4,975,261	.5668	1,471,433			1,749,843		1,749,843	278,410				59,527		0001
Purchased Call/S&P 500 INDEX/SPXC058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	25,668,357	6086.37	7,613,235			7,262,718		7,262,718	(350,517)				302,819		0001
Purchased Call/S&P 500 INDEX/SPXC056SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	36,002,040	5918.25	10,642,203			10,991,907		10,991,907	349,704				423,264		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	40,807,679	5667.56	11,528,169			14,354,244		14,354,244	2,826,075				488,246		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	39,372,216	6025.99	11,480,938			11,461,567		11,461,567	(19,371)				466,314		0001
Purchased Call/S&P 500 INDEX/SPXA210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/10/2025	03/07/2031	1	1,909,936	.5770	504,133			632,629		632,629	128,496				22,775		0001
Purchased Call/S&P 500 INDEX/SPXC05ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/07/2031	1	1,846,464	.5770	491,648			616,466		616,466	124,818				22,018		0001
Purchased Call/S&P 500 INDEX/SPXC05CS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	33,656,874	6013.13	9,878,293			9,971,995		9,971,995	93,702				399,983		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/21/2031	1	2,892,316	6013		843,482		854,358		854,358	10,877				34,373		0001
Purchased Call/S&P 500 INDEX/SPX261R$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	8,052,675	6000.36		2,302,260		2,411,553		2,411,553	109,293				98,105		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	8,115,569	5842.01		2,304,010		2,608,957		2,608,957	304,947				98,529		0001
Purchased Call/S&P 500 INDEX/SPXC05K$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	22,890,400	5287.76		6,677,130		9,677,580		9,677,580	3,000,450				275,962		0001
Purchased Call/S&P 500 INDEX/SPXC051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	55,799,496	4982.77		15,763,358		27,034,195		27,034,195	11,270,837				670,485		0001
Purchased Call/S&P 500 INDEX/SPXC05V$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	35,166,826	5967.84		10,142,113		11,072,774		11,072,774	930,661				429,818		0001
Purchased Call/S&P 500 INDEX/SPXC051$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	2,512,000	4982.77		685,274		1,090,346		1,090,346	405,073				30,184		0001
Purchased Call/S&P 500 INDEX/SPXC05L$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	25,193,775	5663.94		7,283,520		9,005,773		9,005,773	1,722,253				304,874		0001
Purchased Call/S&P 500 INDEX/SPXC05PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	19,579,817	5842.01		5,715,349		6,470,028		6,470,028	754,679				237,713		0001
Purchased Call/S&P 500 INDEX/SPXC05L$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	9,909,521	5663.94		2,795,476		3,429,685		3,429,685	634,209				119,917		0001
Purchased Call/S&P 500 INDEX/SPXC05K$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	9,819,621	5287.76		2,758,331		3,959,021		3,959,021	1,200,690				118,383		0001
Purchased Call/S&P 500 INDEX/SPX261R$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	15,833,830	6000.36		4,629,812		4,857,249		4,857,249	227,437				192,903		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,737,356	100	797,926			1,279,942		1,279,942	142,582				28,179		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,368,385	100	296,119			490,166		490,166	41,315				11,056		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	1,698,686	100	431,466			668,056		668,056	57,784				14,143		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,806,782	100	487,831			991,192		991,192	80,712				15,804		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,768,754	100	536,463			1,149,207		1,149,207	99,827				15,901		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	4,195,479	100	1,178,510			2,050,046		2,050,046	144,646				39,877		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,503,986	100	696,108			1,436,970		1,436,970	81,482				24,176		0001
Purchased Call/S&P 500 INDEX/SRM0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,233,000	100	602,240			1,190,850		1,190,850	63,134				21,678		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,820,242	100	820,126			1,357,802		1,357,802	83,727				28,270		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	4,226,197	100	1,226,020			2,050,715		2,050,715	124,453				43,263		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	2,214,483	100	643,529			1,077,488		1,077,488	50,913				23,218		0001
Purchased Call/S&P 500 INDEX/SRM0130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	4,318,257	100	1,223,794			1,816,164		1,816,164	96,681				45,948		0001
Purchased Call/S&P 500 INDEX/SRM0130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	4,480,036	100	1,295,178			1,799,062		1,799,062	86,886				48,115		0001
Purchased Call/S&P 500 INDEX/SRM0130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	4,274,000	100	1,233,049			1,514,017		1,514,017	61,866				46,471		0001
Purchased Call/S&P 500 INDEX/SRM0170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2019	11/07/2025	1	1,724,000	100	308,596			1,193,839		1,193,839	103,430				5,144		0001
Purchased Call/S&P 500 INDEX/SRM0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026	1	2,025,000	100	424,845			2,106,498		2,106,498	156,881				8,900		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2026	1	1,432,539	100	297,252			1,002,184		1,002,184	78,387				7,944		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,328,863	100	416,067			884,767		884,767	83,094				12,088		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,946,267	100	901,558			1,784,928		1,784,928	153,636				27,010		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	3,302,823	100	929,084			1,739,194		1,739,194	118,971				31,559		0001
Purchased Call/S&P 500 INDEX/SRM0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	2,296,000	100	663,544			1,223,789		1,223,789	85,616				22,054		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	6,002,601	100	1,758,162			2,722,624		2,722,624	177,989				60,843		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,940,640	100	1,192,044			1,946,711		1,946,711	122,120				40,129		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,778,316	100	838,774			1,445,639		1,445,639	78,913				28,571		0001
Purchased Call/S&P 500 INDEX/SRM0210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,661,628	100	832,025			1,528,514		1,528,514	81,225				27,645		0001
Purchased Call/S&P 500 INDEX/SRM0210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,999,460	100	578,844			922,539		922,539	47,859				21,068		0001
Purchased Call/S&P 500 INDEX/SRM0210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	2,152,426	100	624,204			896,486		896,486	47,381				23,000		0001
Purchased Call/S&P 500 INDEX/SRM0210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	3,908,267	100	1,118,546			1,488,866		1,488,866	64,604				42,148		0001
Purchased Call/S&P 500 INDEX/SRM0210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	3,842,114	100	1,084,629			1,381,643		1,381,643	58,008				41,605		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,307,007	100	278,000			562,003		562,003	66,948				8,174		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,856,960	100	402,218			692,052		692,052	81,025				12,362		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,931,434	100	413,906			662,188		662,188	75,274				13,142		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,892,375	100	397,020			685,539		685,539	73,716				13,009		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	2,285,171	100	469,603			764,003		764,003	86,306				15,913		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,763,571	100	373,524			604,844		604,844	65,251				12,402		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,810,304	100	379,802			618,061		618,061	67,030				12,871		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	2,123,317	100	437,191			680,400		680,400	71,197				15,390		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	3,678,744	100	759,293			1,136,945		1,136,945	115,178				27,231		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,760,451	100	575,002			924,467		924,467	93,439				20,612		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	3,247,295	100	698,818			1,009,289		1,009,289	108,340				24,690		0001
Purchased Call/S&P 500 INDEX/SRM0400$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	3,296,000	100	699,741			910,273		910,273	106,929				25,311		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,887,992	100	644,889			895,624		895,624	91,570				22,738		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,940,707	100	437,435			603,925		603,925	53,001				15,414		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,494,588	100	577,248			1,020,211		1,020,211	79,210				20,302		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,487,689	100	355,706			698,782		698,782	66,714				12,201		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	2,326,581	100	581,645			862,265		862,265	77,595				19,216		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	1,710,000	100	394,668			622,234		622,234	58,047				14,124		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,433,332	100	390,153			716,365		716,365	59,108				12,115		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,210,432	100	593,943			1,074,588		1,074,588	87,162				18,958		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	2,312,381	100	618,793			1,139,116		1,139,116	102,092				20,388		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,612,868	100	741,532			1,483,320		1,483,320	153,707				23,350		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,434,518	100	752,266			1,676,928		1,676,928	146,142				22,016		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,727,527	100	505,647			957,528		957,528	71,022				16,029		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,258,722	100	365,785			712,327		712,327	48,157				11,823		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,552,443	100	431,734			822,101		822,101	54,325				14,660		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,863,427	100	774,557			1,479,633		1,479,633	78,796				27,939		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,943,844	100	527,754			1,018,973		1,018,973	49,760				19,089		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,850,902	100	790,555			1,458,963		1,458,963	77,838				28,136		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	3,563,904	100	983,638			1,737,193		1,737,193	108,236				35,382		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	5,038,471	100	1,423,872			2,414,098		2,414,098	135,842				50,264		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,524,299	100	435,645			666,757		666,757	41,523				15,352		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	2,284,426	100	707,030			1,236,663		1,236,663	70,872				23,621		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	3,209,760	100	930,509			1,723,526		1,723,526	83,213				33,517		0001
Purchased Call/S&P 500 INDEX/SRM0401$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	2,256,000	100	654,240			930,999		930,999	54,085				23,874		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	1,253,033	100	255,619			955,217		955,217	79,225				6,333		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	709,629	100	141,997			500,625		500,625	43,007				3,654		0001
Purchased Call/S&P 500 INDEX/SRM0500$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	1,245,000	100	262,073			819,976		819,976	74,420				6,654		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,971,773	100	408,157			664,996		664,996	66,693				14,151		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,833,137	100	384,042			607,556		607,556	57,213				13,407		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,777,002	100	608,719			811,669		811,669	85,003				21,498		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	3,185,928	100	696,125			952,873		952,873	94,278				24,888		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	2,044,575	100	465,141			769,350		769,350	51,700				16,362		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,326,056	100	358,035			578,588		578,588	43,151				11,116		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	1,826,984	100	488,170			1,005,062		1,005,062	75,327				15,545		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	2,175,314	100	582,984			1,260,353		1,260,353	106,851				18,907		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,716,107	100	745,571			1,392,369		1,392,369	131,674				24,095		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,781,341	100	542,240			974,969		974,969	80,005				16,423		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,579,638	100	464,729			940,192		940,192	65,520				14,739		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,404,260	100	1,299,257			1,623,718		1,623,718	70,239				48,535		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	4,521,262	100	1,386,219			1,832,413		1,832,413	77,110				49,599		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	3,100,956	100	903,619			1,114,412		1,114,412	48,359				34,594		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	4,346,938	100	1,287,563			1,557,495		1,557,495	56,980				48,306		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,126,777	100	629,101			749,281		749,281	31,646				23,529		0001
Purchased Call/S&P 500 INDEX/SRM0210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,745,000	100	803,462			989,136		989,136	42,215				29,993		0001
Purchased Call/S&P 500 INDEX/SRM0210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,821,000	100	518,985			673,530		673,530	38,363				20,581		0001
Purchased Call/S&P 500 INDEX/SRM0402$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,445,010	100	421,943			462,269		462,269	27,094				16,257		0001
Purchased Call/S&P 500 INDEX/SPXB05P$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			498,023		498,023	27,932				25,096		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	4,218,181	100	1,169,280			1,370,297		1,370,297	61,240				47,853		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,357,865	100	375,042			493,964		493,964	31,479				15,347		0001
Purchased Call/S&P 500 INDEX/SRM0130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	3,362,000	100	907,404			1,175,614		1,175,614	51,845				38,292		0001
Purchased Call/S&P 500 INDEX/SRM0131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,425,982	100	640,217			831,699		831,699	43,372				27,631		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	1,945,303	100	514,144			590,320		590,320	34,949				22,238		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	2,066,400	100	602,149			710,269		710,269	27,448				23,160		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	2,111,225	100	569,186			651,150		651,150	34,162				24,135		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	3,201,919	100	916,389			1,002,867		1,002,867	50,658				36,776		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,722,085	100	518,348			554,973		554,973	43,583				20,150		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,866,718	100	586,149			559,582		559,582	47,986				21,689		0001
Purchased Call/S&P 500 INDEX/SRM0402$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,432,000	100	438,049			425,735		425,735	38,326				16,638		0001
Purchased Call/S&P 500 INDEX/SRM0211$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,202,000	100	921,215			897,581		897,581	69,631				37,336		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	1,596,475	100	458,827			454,643		454,643	38,093				18,483		0001
Purchased Call/S&P 500 INDEX/SRM0211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	2,124,000	100	622,757			611,470		611,470	48,183				24,591		0001
Purchased Call/S&P 500 INDEX/SRM0131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,590,315	100	1,319,257			1,415,034		1,415,034	83,250				52,914		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0211S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	2,390,807	100	741,868			782,217		782,217	55,797				27,975		0001
Purchased Call/S&P 500 INDEX/SRM0211S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	1,825,943	100	510,899			562,752		562,752	32,343				20,972		0001
Purchased Call/S&P 500 INDEX/SRM0211S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,949,410	100	1,161,522			1,115,325		1,115,325	80,773				46,051		0001
Purchased Call/S&P 500 INDEX/SRM0211S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,017,000	100	289,947			312,999		312,999	26,777				11,900		0001
Purchased Call/S&P 500 INDEX/SRM0211SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,120,389	100	596,677			611,257		611,257	14,580				25,199		0001
Purchased Call/S&P 500 INDEX/SRM0211S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,418,618	100	735,985			726,425		726,425	(9,561)				28,533		0001
Purchased Call/S&P 500 INDEX/SRM0211SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,271,000	100	688,794			696,854		696,854	8,060				26,989		0001
Purchased Call/S&P 500 INDEX/SRM0131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	1,251,693	100	349,222			387,320		387,320	38,098				14,926		0001
Purchased Call/S&P 500 INDEX/SRM0211SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,237,000	100	987,285			975,774		975,774	(11,511)				38,338		0001
Purchased Call/S&P 500 INDEX/SRM0131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	2,381,000	100	732,872			772,958		772,958	40,087				27,993		0001
Purchased Call/S&P 500 INDEX/SRM0131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	842,789	100	252,837			281,282		281,282	28,446				10,050		0001
Purchased Call/S&P 500 INDEX/SRM0211SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,261,000	100	353,584			357,859		357,859	4,275				14,876		0001
Purchased Call/S&P 500 INDEX/SRM0131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,431,000	100	1,012,145			1,186,683		1,186,683	174,538				41,050		0001
Purchased Call/S&P 500 INDEX/SRM0211SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,421,000	100	965,748			972,252		972,252	6,503				40,517		0001
Purchased Call/S&P 500 INDEX/SRM0211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	1,729,509	100	525,598			714,618		714,618	189,020				20,851		0001
Purchased Call/S&P 500 INDEX/SRM0211S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	3,799,575	100	1,139,113			1,858,562		1,858,562	719,450				45,656		0001
Purchased Call/S&P 500 INDEX/SRM0211SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	1,651,060	100	497,795			584,556		584,556	86,762				19,980		0001
Purchased Call/S&P 500 INDEX/SRM0131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	1	1,232,000	100	371,941			395,301		395,301	23,360				15,058		0001
Purchased Call/S&P 500 INDEX/SRM0211SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	1,502,106	100	408,423			627,568		627,568	219,145				18,049		0001
Purchased Call/S&P 500 INDEX/SRM0131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	1,566,329	100	468,959			485,525		485,525	16,565				19,083		0001
Purchased Call/S&P 500 INDEX/SRM0211SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	1,415,261	100	373,063			488,701		488,701	115,638				17,062		0001
Purchased Call/S&P 500 INDEX/SRM0610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	1,414,000	100	428,442			475,028		475,028	46,586				17,167		0001
Purchased Call/S&P 500 INDEX/SPXD170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	118,201	5570.64	5,993			9,330		9,330	1,920				225		0001
Purchased Call/S&P 500 INDEX/SPXB05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	28,026	5408.42	1,749			2,964		2,964	537				61		0001
Purchased Call/S&P 500 INDEX/SPXB05WSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	201,998	5572.85	12,382			22,266		22,266	6,653				150		0001
Purchased Call/S&P 500 INDEX/SPXI000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	256,215	5564.41	15,783			27,402		27,401	7,143				315		0001
Purchased Call/S&P 500 INDEX/SPXB05USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	245,338	5702.55	16,855			24,313		24,313	4,636				588		0001
Purchased Call/S&P 500 INDEX/SPXH00XS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/08/2024	07/08/2025	1	310,259	5572.85	21,191			35,425		35,425	8,683				230		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00XS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2024	07/08/2025	1	293,092	5572.85	13,394			23,247		23,247	6,577				217		0001
Purchased Call/S&P 500 INDEX/SPXI000SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	319,952	5564.41	14,558			24,352		24,352	6,072				393		0001
Purchased Call/S&P 500 INDEX/SPXI000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	63,755	5564.41	4,399			7,381		7,381	1,729				78		0001
Purchased Call/S&P 500 INDEX/SPXM130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	223,512	5570.64	10,326			15,910		15,910	3,309				426		0001
Purchased Call/S&P 500 INDEX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	112,782	5570.64	7,353			11,906		11,906	2,535				215		0001
Purchased Call/S&P 500 INDEX/SPXM130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	263,923	5570.64	18,475			29,945		29,945	6,238				503		0001
Purchased Call/S&P 500 INDEX/SPXB05USF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2025	1	175,306	5702.55	10,641			15,477		15,477	3,134				420		0001
Purchased Call/S&P 500 INDEX/SPXB05S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	981,527	5408.42	45,150			71,517		71,517	11,946				2,149		0001
Purchased Call/S&P 500 INDEX/SPXB05S$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	371,631	5408.42	24,416			42,103		42,103	7,772				814		0001
Purchased Call/S&P 500 INDEX/SPXD170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	780,608	5570.64	48,320			77,738		77,738	16,603				1,487		0001
Purchased Call/S&P 500 INDEX/SPX815RS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	65,368	5319.31	3,007			5,023		5,023	899				107		0001
Purchased Call/S&P 500 INDEX/SPXH00XS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2024	07/08/2025	1	195,295	5572.85	15,565			22,312		22,312	3,442				145		0001
Purchased Call/S&P 500 INDEX/SPXI000SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	136,377	5564.41	9,969			16,043		16,043	3,304				167		0001
Purchased Call/S&P 500 INDEX/SPX815RS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	123,264	5319.31	8,863			16,845		16,845	3,543				201		0001
Purchased Call/S&P 500 INDEX/SPX815RS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	525,869	5319.31	33,182			60,143		60,143	11,976				859		0001
Purchased Call/S&P 500 INDEX/SPXB05S$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	251,080	5408.42	18,906			34,490		34,490	6,643				550		0001
Purchased Call/S&P 500 INDEX/SPXI000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	63,749	5564.41	5,145			7,532		7,532	1,131				78		0001
Purchased Call/S&P 500 INDEX/SPXB05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	56,402	5408.42	3,096			5,063		5,063	881				123		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	135,296	5570.64	9,998			16,024		16,024	3,117				258		0001
Purchased Call/S&P 500 INDEX/SPXH00XS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2024	07/08/2025	1	377,701	5572.85	18,885			33,483		33,483	9,845				280		0001
Purchased Call/S&P 500 INDEX/SPX815X$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	160,653	5995.54	13,093			11,243		11,243	1,414				479		0001
Purchased Call/S&P 500 INDEX/SPXI00CSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	753,264	5851.2	60,939			66,560		66,560	9,632				2,105		0001
Purchased Call/S&P 500 INDEX/SPXI00CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	736,240	5851.2	52,568			61,883		61,883	11,120				2,057		0001
Purchased Call/S&P 500 INDEX/SPXC054S$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	612,625	6090.27	33,388			32,033		32,033	5,995				2,034		0001
Purchased Call/S&P 500 INDEX/SPXI00CSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	45,176	5851.2	2,810			3,433		3,433	667				126		0001
Purchased Call/S&P 500 INDEX/SPXC055$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/22/2025	1	366,248	5930.85	23,330			26,352		26,352	4,766				1,268		0001
Purchased Call/S&P 500 INDEX/SPXC054S$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	70,048	6090.27	4,791			4,243		4,243	727				233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	94,245	6090.27	7,785			6,021		6,021	769				313		0001
Purchased Call/S&P 500 INDEX/SPXI00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	51,837	5969.34	3,753			3,845		3,845	661				163		0001
Purchased Call/S&P 500 INDEX/SPXA21ASX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	59,068	5995.54	4,607			4,164		4,164	578				176		0001
Purchased Call/S&P 500 INDEX/SPXC053SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	127,915	5969.34	7,918			8,564		8,564	1,594				402		0001
Purchased Call/S&P 500 INDEX/SPXC054SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	412,999	6090.27	30,603			25,899		25,899	4,116				1,371		0001
Purchased Call/S&P 500 INDEX/SPXI00CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	69,272	5851.2	5,251			6,007		6,007	1,002				194		0001
Purchased Call/S&P 500 INDEX/SPXI00BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/08/2024	10/08/2025	1	423,749	5751.13	31,103			40,361		40,361	7,477				1,109		0001
Purchased Call/S&P 500 INDEX/SPXC055SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	239,086	5930.85	13,365			15,241		15,241	2,745				828		0001
Purchased Call/S&P 500 INDEX/SPXI00CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	122,838	5851.2	7,247			8,911		8,911	1,754				343		0001
Purchased Call/S&P 500 INDEX/SPXC051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	87,025	5995.54	4,978			5,309		5,309	1,009				260		0001
Purchased Call/S&P 500 INDEX/SPXI00BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/08/2024	10/08/2025	1	27,243	5751.13	2,106			2,680		2,680	468				71		0001
Purchased Call/S&P 500 INDEX/SPXC054SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	104,214	6090.27	6,388			5,918		5,918	1,073				346		0001
Purchased Call/S&P 500 INDEX/SPX815YSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	213,795	5930.85	10,155			11,496		11,496	2,034				740		0001
Purchased Call/S&P 500 INDEX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	102,482	5751.13	8,680			10,369		10,369	1,446				268		0001
Purchased Call/S&P 500 INDEX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	128,333	5751.13	10,729			12,960		12,960	1,884				336		0001
Purchased Call/S&P 500 INDEX/SPXC051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	234,245	5995.54	17,334			16,427		16,427	2,552				699		0001
Purchased Call/S&P 500 INDEX/SPXI00HSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	59,801	5969.34	4,593			4,555		4,555	731				188		0001
Purchased Call/S&P 500 INDEX/SPXC051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	170,737	5995.54	10,313			10,813		10,813	2,012				509		0001
Purchased Call/S&P 500 INDEX/SPXB05WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	525,506	5751.13	33,527			44,532		44,532	8,796				1,375		0001
Purchased Call/S&P 500 INDEX/SPXI00RSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	44,154	6025.99		3,550		3,699		3,699	149				172		0001
Purchased Call/S&P 500 INDEX/SPXC05GSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	6,072	5667.56	307			422		422	115				26		0001
Purchased Call/S&P 500 INDEX/SPX9156SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	142,668	5770.2	8,417			10,947		10,947	2,530				589		0001
Purchased Call/S&P 500 INDEX/SPXC058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	177,558	6086.37	12,678			12,264		12,264	(414)				667		0001
Purchased Call/S&P 500 INDEX/SPXI00RSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	162,411	6025.99	10,589			11,426		11,426	836				632		0001
Purchased Call/S&P 500 INDEX/SPX9156SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	50,708	5770.2	2,652			3,404		3,404	752				209		0001
Purchased Call/S&P 500 INDEX/SPXA21KSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	264,457	6086.37	17,005			16,812		16,812	(192)				993		0001
Purchased Call/S&P 500 INDEX/SPX9152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	124,382	6025.99	10,237			10,406		10,406	169				484		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00RSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	159,035	6025.99		13,057		13,464		13,464	408				619		0001
Purchased Call/S&P 500 INDEX/SPXI00TSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	88,166	6013.13		6,313		6,888		6,888	575				354		0001
Purchased Call/S&P 500 INDEX/SPXA21PS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	375,048	5667.56		31,204		50,899		50,899	19,695				1,592		0001
Purchased Call/S&P 500 INDEX/SPXA21MSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	69,564	6025.99		5,231		5,514		5,514	283				271		0001
Purchased Call/S&P 500 INDEX/SPXA21KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	24,177	6086.37		1,840		1,726		1,726	(114)				91		0001
Purchased Call/S&P 500 INDEX/SPXD17I1S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	122,094	5667.56		5,482		7,426		7,426	1,944				518		0001
Purchased Call/S&P 500 INDEX/SPX9156SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	347,855	5770.2		24,037		32,073		32,073	8,036				1,437		0001
Purchased Call/S&P 500 INDEX/SPX815ZS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	44,511	6086.37		2,234		2,255		2,255	21				167		0001
Purchased Call/S&P 500 INDEX/SPX9156ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	143,552	5770.2		10,336		13,886		13,886	3,550				593		0001
Purchased Call/S&P 500 INDEX/SPXI00NS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	116,662	5918.25		6,953		8,153		8,153	1,200				423		0001
Purchased Call/S&P 500 INDEX/SPXI00RSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	87,392	6025.99		6,397		6,815		6,815	418				340		0001
Purchased Call/S&P 500 INDEX/SPXI00TSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	117,604	6013.13		9,538		10,227		10,227	690				472		0001
Purchased Call/S&P 500 INDEX/SPXC05GSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	198,768	5667.56		6,957		9,227		9,227	2,270				844		0001
Purchased Call/S&P 500 INDEX/SPXD17I1S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	167,786	5667.56		9,698		13,639		13,639	3,941				712		0001
Purchased Call/S&P 500 INDEX/SPXA21KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	35,394	6086.37		2,619		2,486		2,486	(134)				133		0001
Purchased Call/S&P 500 INDEX/SPX9154SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	26,099	6013.13		1,007		1,093		1,093	85				105		0001
Purchased Call/S&P 500 INDEX/SPX9152SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	294,868	6025.99		16,277		17,392		17,392	1,115				1,147		0001
Purchased Call/S&P 500 INDEX/SPXA211SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	105,979	5918.25		5,394		6,305		6,305	910				384		0001
Purchased Call/S&P 500 INDEX/SPXI00RSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	341,487	6025.99		23,904		25,625		25,625	1,721				1,329		0001
Purchased Call/S&P 500 INDEX/SPX9156SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	221,352	5770.2		10,182		12,930		12,930	2,747				914		0001
Purchased Call/S&P 500 INDEX/SPX9154ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	220,795	6013.13		12,828		13,908		13,908	1,080				886		0001
Purchased Call/S&P 500 INDEX/SPXA21PS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	11,025	5667.56		744		1,088		1,088	344				47		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/20/2026	1	418,873	5667.56		30,075		45,049		45,049	14,974				1,778		0001
Purchased Call/S&P 500 INDEX/SPXC05KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	326,573	5287.76		19,758		31,543		31,543	11,786				1,470		0001
Purchased Call/S&P 500 INDEX/SPXC05J6H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	122,635	4982.77		7,285		12,466		12,466	5,181				539		0001
Purchased Call/S&P 500 INDEX/SPXC05PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	87,572	5842.01		4,851		5,987		5,987	1,136				414		0001
Purchased Call/S&P 500 INDEX/SPXN13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	203,315	5287.76		8,804		13,401		13,401	4,597				915		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,008,057	4982.77		71,370		127,575		127,575	56,204				4,430		0001
Purchased Call/S&P 500 INDEX/SPX9159SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	92,607	5842.01		4,788		5,811		5,811	1,023				438		0001
Purchased Call/S&P 500 INDEX/SPXA21VSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	498,499	6000.36		27,268		30,985		30,985	3,717				2,416		0001
Purchased Call/S&P 500 INDEX/SPXC05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	79,825	5663.94		4,598		6,322		6,322	1,724				369		0001
Purchased Call/S&P 500 INDEX/SPXC05SSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	175,046	6000.36		13,741		16,316		16,316	2,575				848		0001
Purchased Call/S&P 500 INDEX/SPXC05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	217,207	5663.94		14,292		20,097		20,097	5,805				1,004		0001
Purchased Call/S&P 500 INDEX/SPXC05PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	214,262	5842.01		12,749		15,868		15,868	3,119				1,012		0001
Purchased Call/S&P 500 INDEX/SPXD17SSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	78,896	5967.84		6,272		7,611		7,611	1,339				390		0001
Purchased Call/S&P 500 INDEX/SPXC05SSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	150,040	6000.36		11,418		13,473		13,473	2,055				727		0001
Purchased Call/S&P 500 INDEX/SPXC05PSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	777,813	5842.01		56,547		72,929		72,929	16,382				3,675		0001
Purchased Call/S&P 500 INDEX/SPXC05KSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	4,371	5287.76		355		620		620	265				20		0001
Purchased Call/S&P 500 INDEX/SPXC05KSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	296,170	5287.76		19,577		31,899		31,899	12,322				1,334		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	747,192	6000.36		47,970		55,275		55,275	7,305				3,622		0001
Purchased Call/S&P 500 INDEX/SPXC05JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	218,814	4982.77		20,328		41,566		41,566	21,238				962		0001
Purchased Call/S&P 500 INDEX/SPXJD08SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/22/2025	05/22/2026	1	68,474	5842.01		5,985		8,221		8,221	2,237				324		0001
Purchased Call/S&P 500 INDEX/SPXC05JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	22,266	4982.77		1,775		3,311		3,311	1,536				98		0001
Purchased Call/S&P 500 INDEX/SPXD17SSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	496,516	5967.84		32,323		37,752		37,752	5,428				2,455		0001
Purchased Call/S&P 500 INDEX/SPXD170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	359,706	6000.36		25,647		29,938		29,938	4,291				1,743		0001
Purchased Call/S&P 500 INDEX/SPXC05JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	252,947	4982.77		10,927		17,528		17,528	6,600				1,112		0001
Purchased Call/S&P 500 INDEX/SPXD17SSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	25,024	5967.84		2,127		2,648		2,648	521				124		0001
Purchased Call/S&P 500 INDEX/SPXC05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	44,841	5663.94		2,395		3,257		3,257	863				207		0001
Purchased Call/S&P 500 INDEX/SPXC05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	318,986	4982.77		15,343		24,782		24,782	9,439				1,402		0001
Purchased Call/S&P 500 INDEX/SPXD17SSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	1,087,831	5967.84		60,592		69,533		69,533	8,941				5,379		0001
Purchased Call/S&P 500 INDEX/SPXC05MSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	30,074	5663.94		2,701		4,243		4,243	1,542				139		0001
Purchased Call/S&P 500 INDEX/SPXC05MSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	300,115	5663.94		21,698		31,164		31,164	9,466				1,387		0001
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	1	44,313	4536.34	6,058			16,403		16,403	2,021				54		0001
Purchased Call/S&P 500 INDEX/SPX9211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	309,723	4850.43	39,149			95,445		95,445	11,458				1,163		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2025	1	27,635	4387.55	2,788			5,437		5,437	482				53		0001
Purchased Call/S&P 500 INDEX/SPXB053SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/08/2023	09/08/2025	1	318,093	4457.49	29,137			54,385		54,385	4,871				697		0001
Purchased Call/S&P 500 INDEX/SPXB056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/20/2023	10/22/2025	1	129,672	4224.16	12,941			24,962		24,962	1,813				362		0001
Purchased Call/S&P 500 INDEX/SPXB05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/22/2024	02/20/2026	1	30,334	5087.03	3,088			5,377		5,377	651				122		0001
Purchased Call/S&P 500 INDEX/SPXL13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	237,409	5464.62	29,795			44,373		44,373	5,947				1,174		0001
Purchased Call/S&P 500 INDEX/SPX921VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	59,548	5307.01	7,372			12,210		12,210	1,618				281		0001
Purchased Call/S&P 500 INDEX/SPX921USM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	642,496	5187.67	81,790			149,459		149,459	19,395				2,970		0001
Purchased Call/S&P 500 INDEX/SPX921XSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	122,917	5346.99	13,804			21,506		21,506	2,731				596		0001
Purchased Call/S&P 500 INDEX/SPXL13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	58,113	5464.62	5,015			6,975		6,975	828				287		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	279,883	5564.41	37,056			50,831		50,831	6,317				1,441		0001
Purchased Call/S&P 500 INDEX/SPXM136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	4,419	5702.55	548			736		736	88				25		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,788	5572.85	1,661			2,303		2,303	311				70		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	116,069	5319.31	15,518			26,690		26,690	3,133				610		0001
Purchased Call/S&P 500 INDEX/SPXB055SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2026	1	134,822	5408.42	16,448			26,827		26,827	3,313				736		0001
Purchased Call/S&P 500 INDEX/SPXB05JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2026	1	20,606	5702.55	2,184			2,906		2,906	372				114		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	26,043	5570.64	2,714			3,777		3,776	468				139		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/06/2026	1	40,015	5995.54	4,774			4,868		4,868	619				233		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	40,328	5995.54	5,283			5,175		5,175	659				235		0001
Purchased Call/S&P 500 INDEX/SPXA21ESO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	49,464	6090.27	6,608			5,944		5,944	682				297		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/20/2026	1	414,259	5969.34	55,925			55,585		55,585	6,593				2,444		0001
Purchased Call/S&P 500 INDEX/SPXM13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	102,667	5851.2	13,439			15,150		15,150	1,784				588		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	8,803	5930.85	1,226			1,265		1,265	140				54		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,887	6013.13	1,986			2,087		2,087	101				160		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	11,005	6086.37	1,461			1,383		1,383	(78)				69		0001
Purchased Call/S&P 500 INDEX/SPXC05GSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/22/2027	1	6,070	5667.56	476			606		606	130				40		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/08/2027	1	36,086	6025.99	4,861			4,911		4,911	50				229		0001
Purchased Call/S&P 500 INDEX/SPXC05DSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/08/2027	1	200,218	5770.2	26,389			34,323		34,323	7,934				1,301		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05CS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	86,333	6013.13		11,284		11,826		11,826	542				554		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	138,920	5770.2		18,865		24,589		24,589	5,724				902		0001
Purchased Call/S&P 500 INDEXSPXJJ08SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2025	05/21/2027	1	71,146	5842.01		9,832		12,414		12,414	2,581				489		0001
Purchased Call/S&P 500 INDEX/SPXA21WSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	181,783	5967.84		24,613		29,143		29,143	4,529				1,278		0001
Purchased Call/S&P 500 INDEX/SPXC05SSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	364,780	6000.36		39,579		43,800		43,800	4,222				2,540		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	181,475	4982.77		12,957		19,756		19,756	6,799				1,208		0001
Purchased Call/S&P 500 INDEX/SPXN13I1SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	11,595	5842.01		1,551		1,948		1,948	396				80		0001
Purchased Call/S&P 500 INDEX/SPXC05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	1	20,657	5967.84		2,250		2,522		2,522	272				145		0001
Purchased Call/S&P 500 INDEX/SPXC05JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	38,559	4982.77		5,595		12,699		12,699	7,104				257		0001
Purchased Call/S&P 500 INDEX/SPXC05KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	8,740	5287.76		1,159		1,991		1,991	832				59		0001
Purchased Call/S&P 500 INDEX/SPXC05PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	27,254	5842.01		2,723		3,207		3,207	485				187		0001
Purchased Call/S&P 500 INDEX/SPXC05MSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,903	5663.94		6,360		9,068		9,068	2,708				319		0001
Purchased Call/S&P 500 INDEX/SPXC05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	5,118	6000.36		691		785		785	93				36		0001
Purchased Call/RTY Index/RTY0150$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	36,551	2238.96		2,738		1,694		1,694	(1,043)				133		0001
Purchased Call/RTY Index/RTY0050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	163,736	2075.48		12,493		14,854		14,854	2,361				676		0001
Purchased Call/RTY Index/RTY0000$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	126,909	2279.71		11,016		5,944		5,944	(5,072)				494		0001
Purchased Call/RTY Index/RTY0050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	146,485	1760.71		11,177		21,608		21,608	10,431				644		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,786,952	4271.78	454,958			1,002,194		1,002,194	70,374				14,980		0001
Purchased Call/S&P 500 INDEX/SPX621I$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			424,078		424,078	33,989				3,025		0001
Purchased Call/S&P 500 INDEX/SPX7151$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	301,149	3397	56,715			261,207		261,207	21,200				1,609		0001
Purchased Call/S&P 500 INDEX/SPX7159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	484,234	3821.35	98,687			331,886		331,886	27,846				3,145		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			169,049		169,049	14,382				1,932		0001
Purchased Call/S&P 500 INDEX/SPX715B$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			222,604		222,604	18,925				2,624		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	163,361	3901	40,659			113,322		113,322	7,556				1,390		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	333,124	3702.25	60,129			242,205		242,205	20,124				2,000		0001
Purchased Call/S&P 500 INDEX/SPX9057$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	388,438	3841.47	73,920			261,277		261,277	21,768				2,429		0001
Purchased Call/S&P 500 INDEX/SPX9057$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944			691,201		691,201	57,892				6,805		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	245,354	3876.5	49,512			162,209		162,209	13,462				1,575		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	703,763	3940.59	142,794			449,310		449,310	37,256				4,623		0001
Purchased Call/S&P 500 INDEX/SPX905C$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	270,468	4232.6	52,606			145,881		145,881	12,273				1,840		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	577,457	4155.86	113,181			326,875		326,875	27,044				3,970		0001
Purchased Call/S&P 500 INDEX/SPX905ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775			1,140,513		1,140,513	94,449				14,614		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333			858,771		858,771	70,800				11,217		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450			863,807		863,806	71,257				11,897		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121			583,362		583,362	48,034				8,319		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	636,720	4436.52	121,613			308,495		308,495	25,348				4,615		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,499,264	4441.67	289,208			725,547		725,547	59,228				10,965		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	270,272	.4442	54,031			130,777		130,777	10,676				1,977		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	540,934	4395.64	107,592			270,822		270,822	21,645				4,039		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	702,199	4391.34	144,653			353,847		353,847	27,949				5,294		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102			474,583		474,583	37,861				7,829		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	466,053	.4702	91,480			195,922		195,922	15,757				3,579		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	517,898	4682.94	107,464			220,807		220,807	17,583				4,009		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737			694,963		694,963	55,003				12,828		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	541,052	4677.03	115,136			234,226		234,226	18,143				4,297		0001
Purchased Call/S&P 500 INDEX/SPX905V$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	539,773	.4398	113,723			276,612		276,612	20,744				4,320		0001
Purchased Call/S&P 500 INDEX/SPX905II$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	31,574	4521.54	6,842			15,106		15,106	1,134				255		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	356,343	4304.76	77,362			193,829		193,829	14,210				2,900		0001
Purchased Call/S&P 500 INDEX/SPX905Y$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	3,482,854	4170.7	795,136			2,051,583		2,051,583	147,690				28,564		0001
Purchased Call/S&P 500 INDEX/SPX905ZSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	1,490,493	4511.61	350,117			722,989		722,989	52,982				12,311		0001
Purchased Call/S&P 500 INDEX/SPX921ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,138,125	4604.37	309,229			594,510		594,510	32,190				11,992		0001
Purchased Call/S&P 500 INDEX/SPXA051$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	2,656,154	4488.28	653,148			1,311,580		1,311,580	95,035				22,114		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	830,712	4123.34	212,496			508,099		508,099	35,435				7,021		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	792,987	3901.36	197,771			550,223		550,223	37,608				6,747		0001
Purchased Call/S&P 500 INDEX/SPXA054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	2,328,673	3759.89	587,059			1,755,064		1,755,064	117,532				20,102		0001
Purchased Call/S&P 500 INDEX/SPXA054SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	442,465	3899.38	110,262			309,402		309,402	20,742				3,846		0001
Purchased Call/S&P 500 INDEX/SPXA055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	2,655,169	3961.63	649,189			1,797,516		1,797,516	120,219				23,224		0001
Purchased Call/S&P 500 INDEX/SPXA055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,917,390	4140.06	473,787			1,179,077		1,179,077	79,008				16,906		0001
Purchased Call/S&P 500 INDEX/SPXA056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	589,692	4137.99	151,728			363,602		363,602	24,228				5,231		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	165,131	4138	42,322			101,819		101,819	6,784				1,465		0001
Purchased Call/S&P 500 INDEX/SPXA057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	972,785	4006.18	254,286			646,875		646,875	42,549				8,693		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	1,144,567	3757.99	313,726			874,072		874,072	56,605				10,290		0001
Purchased Call/S&P 500 INDEX/SPXA058SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	85,170	3758	21,865			65,042		65,042	4,212				766		0001
Purchased Call/S&P 500 INDEX/SPXA059SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	1,435,452	3639.66	404,797			1,172,339		1,172,339	75,040				12,981		0001
Purchased Call/S&P 500 INDEX/SPXA05ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,108,982	3640	309,593			905,625		905,625	57,969				10,029		0001
Purchased Call/S&P 500 INDEX/SPXA05ASQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	1,729,950	3752.75	504,280			1,330,176		1,330,176	85,322				15,736		0001
Purchased Call/S&P 500 INDEX/SPXA05ASY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	101,928	3753	31,364			78,368		78,368	5,027				927		0001
Purchased Call/S&P 500 INDEX/SPXA05CSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,754,960	4003.58	763,124			1,854,575		1,854,575	118,280				25,399		0001
Purchased Call/S&P 500 INDEX/SPXA05DSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	710,537	3963.51	190,850			489,967		489,967	31,173				6,593		0001
Purchased Call/S&P 500 INDEX/SPXA05FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	729,516	3822.39	197,480			544,260		544,260	34,283				6,807		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	414,741	3895.08	109,077			298,116		298,116	18,772				3,895		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	209,570	3895	55,938			150,643		150,643	9,486				1,968		0001
Purchased Call/S&P 500 INDEX/SPXA05GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	1,713,287	3972.61	437,231			1,183,643		1,183,643	74,377				16,179		0001
Purchased Call/S&P 500 INDEX/SPXA051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	1,097,968	3991.05	294,146			754,212		754,212	47,078				10,491		0001
Purchased Call/S&P 500 INDEX/SPXA05KSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	688,351	3992.01	184,065			473,539		473,539	29,468				6,612		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	353,919	3936.97	90,851			251,166		251,166	15,539				3,417		0001
Purchased Call/S&P 500 INDEX/SPXA050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	666,530	4105.02	166,766			433,877		433,877	26,794				6,471		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	894,741	4134	228,175			575,047		575,047	35,387				8,730		0001
Purchased Call/S&P 500 INDEX/SPXA055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	331,550	4138.12	83,020			213,265		213,265	13,075				3,256		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05JSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	931,647	4192.63	238,688			583,151		583,151	35,682				9,194		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	393,011	4536.34	106,742			207,773		207,773	12,518				3,958		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	755,490	4387.55	217,657			433,979		433,979	25,948				7,693		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,875,809	4457.49	525,414			1,042,608		1,042,608	62,044				19,203		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	812,119	4320.06	230,967			485,735		485,735	28,838				8,352		0001
Purchased Call/S&P 500 INDEX/SPXB05ASX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	972,146	4556.62	266,951			520,869		520,869	30,375				10,193		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	4,384,076	4754.63	1,183,701			2,138,079		2,138,079	124,336				46,394		0001
Purchased Call/S&P 500 INDEX/SPXB05G96	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	151,420	4763.54	40,338			73,783		73,783	4,281				1,611		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	500,693	4850.43	134,136			234,291		234,291	13,549				5,350		0001
Purchased Call/S&P 500 INDEX/SPXB051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	2,047,036	4997.91	553,314			893,718		893,718	51,562				21,985		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	821,922	5123.69	223,398			338,811		338,811	19,446				8,900		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	140,019	3232.39	24,811			133,198		133,198	10,806				679		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	1,305,035	3276.02	232,166			1,213,358		1,213,358	97,560				6,719		0001
Purchased Call/S&P 500 INDEX/SPXB1419R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	119,852	3351.28	21,358			106,639		106,639	8,625				630		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	430,830	3169.94	77,722			427,057		427,057	34,003				2,178		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	445,800	3315.57	82,696			406,627		406,627	32,320				2,472		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			785,553		785,553	63,114				5,348		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	56,695	3509	10,904			46,215		46,215	3,714				330		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			1,390,246		1,390,246	111,807				10,352		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			230,058		230,058	18,818				2,098		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	2,101,152	4696.56	437,250			891,157		891,157	66,283				16,543		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	681,164	3397.16	122,541			589,642		589,642	47,888				3,640		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	665,623	3331.84	125,803			600,511		600,511	47,906				3,633		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	427,277	3446.83	80,157			360,357		360,357	28,995				2,411		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			1,139,651		1,139,651	92,401				9,434		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			557,873		557,873	44,193				8,894		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			426,125		426,125	33,205				7,791		0001
Purchased Call/S&P 500 INDEX/SPXF13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	945,731	4397.94	202,008			485,048		485,048	35,862				7,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	2,427,528	4115.77	605,911			1,498,155		1,498,155	101,952				20,820		0001
Purchased Call/S&P 500 INDEX/SPXH004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/22/2030	1	1,349,890	5087.03	371,220			560,964		560,964	31,868				14,558		0001
Purchased Call/S&P 500 INDEX/SPXH00A9K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/22/2024	03/22/2030	1	1,191,321	5234.18	328,805			462,996		462,996	26,020				12,953		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	676,214	3828.11	193,938			500,200		500,200	31,686				6,199		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	904,560	4117.86	232,834			580,175		580,175	36,364				8,598		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	131,681	4133.52	33,447			84,670		84,670	5,185				1,285		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,596,489	4293.93	415,087			950,680		950,680	57,570				15,850		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,434,132	4381.89	383,057			817,340		817,340	49,402				14,307		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	933,861	4398.95	258,026			528,829		528,829	31,764				9,361		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	1,433,823	4499.38	402,474			775,632		775,632	46,163				14,533		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	1,462,602	4308.5	429,274			882,003		882,003	51,803				15,123		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	1,913,246	4224.16	563,260			1,207,716		1,207,716	70,702				19,872		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	841,523	4382.78	234,028			491,304		491,304	28,682				8,787		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	730,054	5307.01	207,481			278,434		278,434	13,045				8,077		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,655,253	5010.6	483,003			730,229		730,229	41,542				18,158		0001
Purchased Call/S&P 500 INDEX/SPX921QSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	341,756	5202.39	97,605			135,733		135,733	6,560				3,734		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,169,410	5346.99	614,377			819,897		819,897	46,432				24,108		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	963,351	5464.62	270,702			342,379		342,379	15,471				10,747		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	778,260	5187.67	220,637			315,949		315,949	17,957				8,576		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	3,572,113	5564.41	997,691			1,228,077		1,228,077	69,114				40,188		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,679,820	5319.31	725,427			1,044,743		1,044,743	58,607				30,288		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	518,556	5572.85	145,662			176,707		176,707	9,970				5,812		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	1,040,398	5570.64	276,018			359,819		359,819	20,181				11,803		0001
Purchased Call/S&P 500 INDEX/SPXB055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	1,136,345	5408.42	297,041			427,408		427,408	23,855				12,943		0001
Purchased Call/S&P 500 INDEX/SPXB05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,020,453	5702.55	268,379			333,923		333,923	18,644				11,666		0001
Purchased Call/S&P 500 INDEX/SPXB05WS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,720,884	5751.13	477,545			552,911		552,911	30,805				19,765		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,410,147	6090.27	691,712			665,065		665,065	25,615				28,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,430,518	5930.85	719,919			733,161		733,161	40,544				28,440		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,469,188	5995.54	706,435			712,088		712,088	39,367				28,587		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	3,671,561	5969.34	1,061,081			1,076,787		1,076,787	59,573				42,660		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,809,048	5851.2	509,790			556,185		556,185	30,897				20,853		0001
Purchased Call/S&P 500 INDEX/SPXC05DS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,443,944	5770.2	706,055			815,895		815,895	109,839				29,143		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	1,094,695	5668	323,756			385,014		385,014	61,258				13,098		0001
Purchased Call/S&P 500 INDEX/SPXC058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,935,643	6086.37	574,112			547,679		547,679	(26,432)				22,836		0001
Purchased Call/S&P 500 INDEX/SPXC056SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	588,960	5918.25	174,097			179,817		179,817	5,721				6,924		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	3,764,321	5667.56	1,063,421			1,324,113		1,324,113	260,692				45,038		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,748,784	6025.99	509,945			509,085		509,085	(860)				20,712		0001
Purchased Call/S&P 500 INDEX/SPXC05C$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,229,126	6013.13	360,748			364,170		364,170	3,422				14,607		0001
Purchased Call/S&P 500 INDEX/SPX261R$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	247,325	6000.36	70,710			74,067		74,067	3,357				3,013		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,128,431	5842.01	320,362			362,763		362,763	42,401				13,700		0001
Purchased Call/S&P 500 INDEX/SPXC05KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	731,601	5287.76	213,408			309,305		309,305	95,897				8,820		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	1,195,504	4982.77	337,730			579,208		579,208	241,478				14,365		0001
Purchased Call/S&P 500 INDEX/SPXC05V5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	498,174	5967.84	143,673			156,857		156,857	13,184				6,089		0001
Purchased Call/S&P 500 INDEX/SPXC05LSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,649,225	5663.94	476,791			589,532		589,532	112,741				19,958		0001
Purchased Call/S&P 500 INDEX/SPXC05PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	127,183	5842.01	37,125			42,027		42,027	4,902				1,544		0001
Purchased Call/S&P 500 INDEX/SPXC05LSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,609,479	5663.94	454,034			557,041		557,041	103,007				19,477		0001
Purchased Call/S&P 500 INDEX/SPXC05KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	254,379	5287.76	71,455			102,559		102,559	31,104				3,067		0001
Purchased Call/S&P 500 INDEX/SPX261R$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	1,693,170	6000.36	495,083			519,403		519,403	24,321				20,628		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	1,018,644	100	217,480			348,857		348,857	38,862				7,680		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	172,615	100	37,354			61,832		61,832	5,212				1,395		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	547,314	100	139,018			215,247		215,247	18,618				4,557		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,218	100	5,729			11,640		11,640	948				186		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	410,246	100	124,428			266,548		266,548	23,154				3,688		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	209,521	100	58,855			102,379		102,379	7,224				1,991		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,014	100	4,174			8,616		8,616	489				145		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	128,758	100	37,443			61,991		61,991	3,823				1,291		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	696,803	100	202,143			338,116		338,116	20,519				7,133		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	37,517	100	10,903			18,255		18,255	863				393		0001
Purchased Call/S&P 500 INDEX/SRM0130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	212,743	100	60,291			89,475		89,475	4,763				2,264		0001
Purchased Call/S&P 500 INDEX/SRM0130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	113,964	100	32,947			45,765		45,765	2,210				1,224		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	27,461	100	5,698			19,211		19,211	1,503				152		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	375,137	100	117,456			249,769		249,769	23,457				3,412		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	216,733	100	66,320			131,303		131,303	11,302				1,987		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	327,177	100	92,035			172,284		172,284	11,785				3,126		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	310,399	100	90,916			140,789		140,789	9,204				3,146		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	158,360	100	47,904			78,231		78,231	4,908				1,613		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	506,684	100	152,968			263,642		263,642	14,391				5,211		0001
Purchased Call/S&P 500 INDEX/SRM0210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	665,372	100	207,995			382,109		382,109	20,305				6,911		0001
Purchased Call/S&P 500 INDEX/SRM0210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	322,540	100	93,375			148,818		148,818	7,720				3,399		0001
Purchased Call/S&P 500 INDEX/SRM0210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	90,574	100	26,266			37,724		37,724	1,994				968		0001
Purchased Call/S&P 500 INDEX/SRM0210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	187,733	100	53,729			71,517		71,517	3,103				2,025		0001
Purchased Call/S&P 500 INDEX/SRM0210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	264,886	100	74,777			95,254		95,254	3,999				2,868		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	792,993	100	168,670			340,981		340,981	40,619				4,959		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	494,040	100	107,009			184,119		184,119	21,556				3,289		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	109,566	100	23,480			37,565		37,565	4,270				746		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	152,625	100	32,021			55,291		55,291	5,945				1,049		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,134,829	100	233,207			379,409		379,409	42,860				7,903		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	160,429	100	33,979			55,021		55,021	5,936				1,128		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	840,696	100	176,378			287,024		287,024	31,128				5,977		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	117,683	100	24,231			37,711		37,711	3,946				853		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	894,256	100	184,574			276,377		276,377	27,998				6,620		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	147,549	100	30,734			49,414		49,414	4,994				1,102		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	70,705	100	15,216			21,976		21,976	2,359				538		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	689,008	100	153,856			213,675		213,675	21,846				5,425		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	63,293	100	14,266			19,696		19,696	1,729				503		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	319,412	100	73,912			130,630		130,630	10,142				2,599		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	122,311	100	29,245			57,451		57,451	5,485				1,003		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	363,419	100	90,855			134,689		134,689	12,121				3,002		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	119,668	100	32,574			59,809		59,809	4,935				1,011		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	197,568	100	53,086			96,046		96,046	7,790				1,695		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	287,619	100	76,967			141,686		141,686	12,698				2,536		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	218,132	100	61,906			123,833		123,833	12,832				1,949		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	359,482	100	111,080			247,616		247,616	21,579				3,251		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	295,473	100	86,485			163,774		163,774	12,147				2,742		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	31,278	100	9,089			17,700		17,700	1,197				294		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	35,557	100	9,889			18,830		18,830	1,244				336		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	650,573	100	175,980			336,174		336,174	17,902				6,348		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	187,156	100	50,813			98,108		98,108	4,791				1,838		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	127,098	100	35,244			65,043		65,043	3,470				1,254		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	136,096	100	37,563			66,339		66,339	4,133				1,351		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	656,529	100	185,535			314,565		314,565	17,701				6,550		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	125,701	100	35,925			54,984		54,984	3,424				1,266		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	126,574	100	39,175			68,520		68,520	3,927				1,309		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	172,240	100	49,932			92,487		92,487	4,465				1,799		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	410,967	100	83,837			313,290		313,290	25,984				2,077		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	962,371	100	192,571			678,929		678,929	58,325				4,955		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	598,227	100	123,833			201,757		201,757	20,234				4,293		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,275,863	100	267,293			422,859		422,859	39,821				9,332		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	80,998	100	17,755			23,674		23,674	2,479				627		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	240,072	100	52,456			71,803		71,803	7,104				1,875		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	59,425	100	13,519			22,361		22,361	1,503				476		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	944,944	100	255,135			412,300		412,300	30,749				7,921		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	115,016	100	30,732			63,273		63,273	4,742				979		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	257,686	100	69,060			149,300		149,300	12,658				2,240		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	537,893	100	147,652			275,742		275,742	26,077				4,772		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	609,659	100	185,580			333,680		333,680	27,382				5,621		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	147,362	100	43,354			87,709		87,709	6,112				1,375		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	365,740	100	107,893			134,838		134,838	5,833				4,030		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	199,738	100	61,240			80,952		80,952	3,407				2,191		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	60,044	100	17,497			21,578		21,578	936				670		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	185,062	100	54,815			66,307		66,307	2,426				2,057		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	584,223	100	172,813			205,826		205,826	8,693				6,463		0001
Purchased Call/S&P 500 INDEX/SRM0402$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,150,990	100	336,089			368,210		368,210	21,581				12,949		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	17,819	100	4,939			5,789		5,789	259				202		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,135	100	3,904			5,142		5,142	328				160		0001
Purchased Call/S&P 500 INDEX/SRM0131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,018	100	38,006			49,374		49,374	2,575				1,640		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	323,697	100	85,553			98,229		98,229	5,816				3,700		0001
Purchased Call/S&P 500 INDEX/SRM0210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	129,600	100	37,765			44,546		44,546	1,721				1,453		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	5,775	100	1,557			1,781		1,781	93				66		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	37,081	100	10,613			11,614		11,614	587				426		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	797,915	100	240,172			257,142		257,142	20,194				9,337		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	8,282	100	2,601			2,483		2,483	213				96		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,525	100	73,725			73,053		73,053	6,121				2,970		0001
Purchased Call/S&P 500 INDEX/SRM0131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	187,685	100	53,941			57,857		57,857	3,404				2,163		0001
Purchased Call/S&P 500 INDEX/SRM0211$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	265,193	100	82,289			86,765		86,765	6,189				3,103		0001
Purchased Call/S&P 500 INDEX/SRM0211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	21,057	100	5,892			6,490		6,490	373				242		0001
Purchased Call/S&P 500 INDEX/SRM0211$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	32,590	100	9,585			9,203		9,203	667				380		0001
Purchased Call/S&P 500 INDEX/SRM0211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	100		2,986		3,059		3,059	73				126		0001
Purchased Call/S&P 500 INDEX/SRM0211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	14,382	100		4,376		4,320		4,320	(57)				170		0001
Purchased Call/S&P 500 INDEX/SRM0131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	194,307	100		54,212		60,126		60,126	5,914				2,317		0001
Purchased Call/S&P 500 INDEX/SRM0131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	397,211	100		119,163		132,570		132,570	13,407				4,737		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0211$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	47,491	100		14,432		19,623		19,623	5,190				573		0001
Purchased Call/S&P 500 INDEX/SRM0211$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	22,425	100		6,723		10,969		10,969	4,246				269		0001
Purchased Call/S&P 500 INDEX/SRM0211$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	45,940	100		13,851		16,265		16,265	2,414				556		0001
Purchased Call/S&P 500 INDEX/SRM0211$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	6,894	100		1,874		2,880		2,880	1,006				83		0001
Purchased Call/S&P 500 INDEX/SRM0131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	171,671	100		51,398		53,214		53,214	1,816				2,091		0001
Purchased Call/S&P 500 INDEX/SRM0211$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	8,739	100		2,304		3,018		3,018	714				105		0001
Purchased Call/AI Powered US Equity Index/AIP2009$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	1	11,974,619	2365.32	303,316			26,124		83,006			(150,915)		17,728		0001
Purchased Call/AI Powered US Equity Index/AIP2009$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	1	6,132,833	2382.52	153,205			13,161		25,984			(76,001)		9,079		0001
Purchased Call/AI Powered US Equity Index/AIP2007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/03/2025	1	16,061,704	2424.66	410,339			2,287		4			(204,894)		7,281		0001
Purchased Call/AI Powered US Equity Index/AIP2007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/03/2025	1	10,949,297	2420.76	279,490			1,554		7			(138,742)		4,963		0001
Purchased Call/AI Powered US Equity Index/AIP2008$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/23/2025	1	5,339,443	2417.7	124,948			7,586		3,406			(62,053)		6,702		0001
Purchased Call/AI Powered US Equity Index/AIP2009$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	5,766,307	2349.05	152,071			14,696		61,993			(75,575)		9,055		0001
Purchased Call/AI Powered US Equity Index/AIP200A$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/13/2025	1	4,694,349	2371.91	119,555	608		14,359		33,183			(59,793)		8,149		0001
Purchased Call/AI Powered US Equity Index/AIP2008$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2025	1	5,970,406	2419.46	147,934			8,572		3,032			(73,481)		7,329		0001
Purchased Call/AI Powered US Equity Index/AIP2009$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	1	4,995,009	2380.27	131,004			10,483		21,031			(65,050)		7,160		0001
Purchased Call/AI Powered US Equity Index/AIP200A$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/26/2025	1	5,883,082	2392.6	149,878			23,176		30,949			(74,480)		11,624		0001
Purchased Call/AI Powered US Equity Index/AIP2008$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	15,004,994	2403.4	387,993			18,330		13,645			(193,189)		16,661		0001
Purchased Call/AI Powered US Equity Index/AIP2007$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2025	1	5,139,414	2410.82	135,011			374		2			(67,094)		1,902		0001
Purchased Call/AI Powered US Equity Index/AIP2008$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/11/2025	1	6,452,071	2433.05	168,239			4,666		170			(83,557)		5,600		0001
Purchased Call/AI Powered US Equity Index/AIP200A$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/15/2025	1	8,024,304	2383.22	206,283			25,730		44,995			(102,391)		14,243		0001
Purchased Call/AI Powered US Equity Index/AIP2009$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2025	1	5,939,503	2363.7	152,645			17,241		48,952			(75,283)		10,074		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2009SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2025	1	5,564,099	2365.32	142,997			13,394		39,568			(70,525)		8,615		0001
Purchased Call/AI Powered US Equity Index/AIP2009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	1	6,543,001	2361.31	168,279			17,728		55,920			(83,538)		10,694		0001
Purchased Call/AI Powered US Equity Index/AIP200BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2025	1	4,616,106	2429.73	116,650			2,253		18			(57,945)		3,417		0001
Purchased Call/AI Powered US Equity Index/AIP2009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2025	1	7,472,812	2346.94	196,050			20,022		86,636			(97,285)		12,056		0001
Purchased Call/AI Powered US Equity Index/AIP200ASF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2025	1	7,222,478	2392.82	183,352			25,803		35,235			(90,977)		13,630		0001
Purchased Call/AI Powered US Equity Index/AIP200BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2025	1	5,528,820	2365.66	141,464			27,315		58,458			(70,241)		12,192		0001
Purchased Call/AI Powered US Equity Index/AIP200BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2025	1	8,219,610	2386.13	213,854			46,607		65,006			(106,119)		19,241		0001
Purchased Call/AI Powered US Equity Index/AIP200AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/14/2025	1	6,498,440	2373.17	168,423			20,447		45,515			(83,585)		11,409		0001
Purchased Call/AI Powered US Equity Index/AIP200ASJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/22/2025	1	11,948,578	2394.94	305,234			44,101		56,662			(151,895)		22,765		0001
Purchased Call/AI Powered US Equity Index/AIP200CS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2025	1	6,709,119	2398.67	173,241			40,147		43,625			(86,032)		16,188		0001
Purchased Call/AI Powered US Equity Index/AIP200BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/16/2025	1	7,186,419	2385.11	185,773			39,466		56,401			(92,262)		16,611		0001
Purchased Call/AI Powered US Equity Index/AIP200ASS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2025	1	8,194,043	2386.58	211,547			33,861		51,509			(104,978)		16,472		0001
Purchased Call/AI Powered US Equity Index/AIP200BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	15,594,009	2440.66	396,198			11,010		187			(197,215)		13,535		0001
Purchased Call/AI Powered US Equity Index/AIP2008SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2025	1	8,504,237	2420.47	213,537			9,423		2,407			(105,934)		9,177		0001
Purchased Call/AI Powered US Equity Index/AIP200ASU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	6,882,456	2389.03	177,094			29,038		41,729			(87,874)		13,952		0001
Purchased Call/AI Powered US Equity Index/AIP2007SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	1	4,956,751	2401.71	132,018								(65,592)		1,297		0001
Purchased Call/AI Powered US Equity Index/AIP200BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/05/2025	1	8,014,928	2372.6	203,616			37,242		72,648			(101,034)		17,170		0001
Purchased Call/AI Powered US Equity Index/AIP2009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2025	1	3,335,033	2355.56	84,426			8,382		31,439			(41,899)		5,309		0001
Purchased Call/AI Powered US Equity Index/AIP200ASW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	16,310,755	2395.52	412,089			67,742		85,471			(205,113)		33,065		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200A$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	1	7,281,554	2386.62	188,519			27,174		42,157			(93,580)		13,873		0001
Purchased Call/AI Powered US Equity Index/AIP2007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2025	1	4,183,799	2424.66	106,765			1,765		9			(52,665)		2,897		0001
Purchased Call/AI Powered US Equity Index/AIP200C$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2025	1	3,328,374	2400.1	85,280			20,008		21,371			(42,350)		8,078		0001
Purchased Call/AI Powered US Equity Index/AIP200A$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2025	1	2,925,185	2395.52	73,812			12,818		16,066			(36,360)		6,124		0001
Purchased Call/AI Powered US Equity Index/AIP200B$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	09/03/2025	1	5,845,263	2379.79	148,205			26,259		44,682			(73,814)		12,333		0001
Purchased Call/AI Powered US Equity Index/AIP200A$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/27/2025	1	3,228,683	2392.82	80,838			12,717		17,275			(40,147)		6,435		0001
Purchased Call/AI Powered US Equity Index/AIP2009$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/12/2025	1	6,062,441	2361.58	161,905			18,769		53,436			(80,441)		10,404		0001
Purchased Call/AI Powered US Equity Index/AIP200A$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/19/2025	1	7,594,752	2390.28	192,801			26,079		37,541			(95,792)		14,055		0001
Purchased Call/AI Powered US Equity Index/AIP200B$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2025	1	7,786,655	2371.92	200,718			39,859		75,202			(99,588)		17,411		0001
Purchased Call/AI Powered US Equity Index/AIP200B$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2025	1	6,079,639	2455.53	139,472			5,777		83			(69,311)		6,364		0001
Purchased Call/AI Powered US Equity Index/AIP2009$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/31/2025	1	5,809,325	2397.84	140,818			11,677		14,224			(69,955)		8,465		0001
Purchased Call/AI Powered US Equity Index/AIP2008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2025	1	4,712,197	2440.66	120,161			4,303		100			(59,262)		4,614		0001
Purchased Call/AI Powered US Equity Index/AIP200B$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	6,091,437	2398.37	156,351			34,665		38,640			(77,573)		14,348		0001
Purchased Call/AI Powered US Equity Index/AIP200B$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	13,331,754	2397.37	342,788			76,190		86,237			(170,554)		31,402		0001
Purchased Call/AI Powered US Equity Index/AIP200B$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2025	1	4,781,307	2377.24	120,761			21,684		39,059			(59,940)		10,166		0001
Purchased Call/AI Powered US Equity Index/AIP200B$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	3,686,965	2386.73	94,734			20,375		28,450			(47,017)		8,576		0001
Purchased Call/AI Powered US Equity Index/AIP200B$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	6,445,498	2373.91	166,682			33,718		60,714			(82,696)		14,511		0001
Purchased Call/AI Powered US Equity Index/AIP200B$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2025	1	5,249,143	2403.4	133,853			7,375		5,414			(66,015)		6,295		0001
Purchased Call/AI Powered US Equity Index/AIP2009$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	1	13,487,776	2386.49	343,929			22,931		39,778			(171,083)		17,650		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP200BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	1	6,547,514	2381.47	165,322			10,508		21,982			(82,080)		8,395		0001
Purchased Call/AI Powered US Equity Index/AIP200BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/09/2025	1	6,489,808	2428.02	169,733			3,744		81			(84,241)		5,095		0001
Purchased Call/AI Powered US Equity Index/AIP200BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2025	1	5,805,006	2387.09	143,613			11,095		18,649			(71,330)		8,181		0001
Purchased Call/AI Powered US Equity Index/AIP200BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/08/2025	1	13,386,096	2363.7	342,475			36,160		108,139			(170,421)		21,878		0001
Purchased Call/AI Powered US Equity Index/AIP200BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2025	1	10,464,846	2441.08	264,567			6,564		60			(131,228)		8,661		0001
Purchased Call/AI Powered US Equity Index/AIP200BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2025	1	7,032,597	2439.56	186,266			7,201		259			(92,582)		7,128		0001
Purchased Call/AI Powered US Equity Index/AIP200AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	08/18/2025	1	6,521,730	2385.01	167,364			22,199		35,858			(82,810)		11,948		0001
Purchased Call/AI Powered US Equity Index/AIP200AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/15/2025	1	15,785,796	2385.01	404,517			50,593		84,639			(201,408)		28,020		0001
Purchased Call/AI Powered US Equity Index/AIP200BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/05/2025	1	11,032,471	2359.02	283,997			52,087		128,494			(141,349)		23,634		0001
Purchased Call/AI Powered US Equity Index/AIP200CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	1	10,037,374	2404.57	257,986			62,202		60,891			(128,019)		24,642		0001
Purchased Call/AI Powered US Equity Index/AIP200BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/12/2025	1	14,125,766	2380.89	364,339			73,942		116,836			(181,421)		31,802		0001
Purchased Call/AI Powered US Equity Index/AIP200CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2025	1	9,753,768	2397.46	252,644			59,931		66,778			(125,346)		23,810		0001
Purchased Call/AI Powered US Equity Index/AIP200BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2025	1	5,136,611	2380.89	132,525			27,746		43,069			(65,360)		11,796		0001
Purchased Call/AI Powered US Equity Index/AIP200BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/10/2025	1	3,090,229	2364.25	82,439			16,207		33,883			(41,073)		6,862		0001
Purchased Call/AI Powered US Equity Index/AIP200BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	8,434,072	2408.13	215,075			10,136		5,942			(106,777)		9,365		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/25/2025	1	8,378,022	2378.14	216,851			14,427		33,208			(107,617)		10,963		0001
Purchased Call/AI Powered US Equity Index/AIP200BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	49,993	2408.13	1,376			65		35			(690)		56		0001
Purchased Call/AI Powered US Equity Index/AIP200BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	1	5,259,169	2359.02	135,161			25,692		62,511			(66,660)		11,516		0001
Purchased Call/AI Powered US Equity Index/AIP2009S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2025	1	4,956,129	2386.49	126,877			9,437		15,451			(62,574)		6,863		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AI Powered US Equity Index/AIP200ASK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2025	1	5,924,168	2394.94	152,251			23,068		28,801			(75,088)		11,602		0001
Purchased Call/AI Powered US Equity Index/AIP200CSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2025	1	6,822,045	2404.86	176,009			43,639		41,787			(86,805)		17,032		0001
Purchased Call/AI Powered US Equity Index/AIP200ASD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/20/2025	1	4,481,046	2387.47	116,398			16,057		24,330			(57,793)		8,375		0001
Purchased Call/AI Powered US Equity Index/AIP200BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2025	1	53,865	2439.56	1,543			60		2			(767)		55		0001
Purchased Call/AI Powered US Equity Index/AIP200CSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	1	15,381,562	2404.86	395,155			95,514		92,793			(196,603)		37,763		0001
Purchased Call/AI Powered US Equity Index/AIP200CSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	09/30/2025	1	7,849,983	2404.63	197,771			49,649		49,002			(98,206)		19,705		0001
Purchased Call/AI Powered US Equity Index/AIP200BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	1	6,419,549	2397.37	165,624			37,870		42,169			(81,684)		15,398		0001
Purchased Call/AI Powered US Equity Index/AIP200CSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/01/2025	1	2,383,693	2397.07	62,352			15,825		17,336			(30,956)		6,016		0001
Purchased Call/AI Powered US Equity Index/AIP200DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/10/2025	1	14,995,083	2415.07	390,914			109,982		86,272			(194,544)		39,634		0001
Purchased Call/AI Powered US Equity Index/AIP200DSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	1	15,736,461	2420.85	405,037			121,568		87,306			(201,638)		42,998		0001
Purchased Call/AI Powered US Equity Index/AIP200CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/10/2025	1	8,112,988	2406.16	212,642			59,687		54,774			(105,513)		21,444		0001
Purchased Call/AI Powered US Equity Index/AIP200DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/24/2025	1	7,765,998	2408.23	201,664			64,269		56,841			(100,048)		21,890		0001
Purchased Call/AI Powered US Equity Index/AIP200CSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/03/2025	1	8,019,117	2395.43	210,807			54,919		61,516			(104,605)		20,456		0001
Purchased Call/AI Powered US Equity Index/AIP200FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	1	2,253,267	2440.29	58,585			23,563		12,338			(28,893)		7,150		0001
Purchased Call/AI Powered US Equity Index/AIP200ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	10/31/2025	1	20,777,351	2397.71	543,430			184,461		188,698			(270,837)		60,307		0001
Purchased Call/AI Powered US Equity Index/AIP200GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/23/2025	1	5,654,902	2407.07	153,346			74,404		59,056			(76,293)		19,634		0001
Purchased Call/AI Powered US Equity Index/AIP200ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/14/2025	1	11,106,947	2436.84	283,563			106,919		60,097			(140,789)		34,023		0001
Purchased Call/AI Powered US Equity Index/AIP200EST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2025	1	7,667,083	2425.17	200,210			76,669		50,578			(98,752)		23,742		0001
Purchased Call/AI Powered US Equity Index/AIP200FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	11/25/2025	1	3,153,099	2442.98	85,023			34,680		16,723			(42,340)		10,039		0001

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Purchased Call/AI Powered US Equity Index/AIP200C$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/07/2025	1	5,976,924	2397.39	158,492			42,881		45,395			(78,740)		15,564		0001
Purchased Call/AI Powered US Equity Index/AIP200GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2025	1	8,634,912	2393.96	223,077			104,685		104,524			(110,700)		29,552		0001
Purchased Call/AI Powered US Equity Index/AIP200ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/18/2025	1	5,713,616	2429.05	150,747			58,263		35,832			(74,905)		17,756		0001
Purchased Call/AI Powered US Equity Index/AIP200FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/26/2025	1	9,588,191	2446.31	249,946			103,065		48,733			(124,341)		30,630		0001
Purchased Call/AI Powered US Equity Index/AIP200FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/05/2025	1	15,092,233	2454.25	388,932			169,675		72,253			(193,565)		49,648		0001
Purchased Call/AI Powered US Equity Index/AIP200HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	12/30/2025	1	5,662,068	2395	131,693	14,265		73,592		70,588			(72,436)		20,046		0001
Purchased Call/AI Powered US Equity Index/AIP200FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/26/2025	1	3,400,094	2449.61	87,855			36,009		16,386			(43,621)		10,862		0001
Purchased Call/AI Powered US Equity Index/AIP200GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/10/2025	1	2,927,067	2437.33	75,733			33,870		18,734			(37,622)		9,780		0001
Purchased Call/AI Powered US Equity Index/AIP200GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/09/2025	1	6,498,206	2444.54	165,175			73,347		36,961			(82,006)		21,646		0001
Purchased Call/AI Powered US Equity Index/AIP200CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2025	1	6,421,988	2403.62	167,614			44,789		43,127			(82,665)		16,638		0001
Purchased Call/AI Powered US Equity Index/AIP200FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/03/2025	1	2,809,607	2452.29	74,360			31,819		13,577			(36,934)		9,184		0001
Purchased Call/AI Powered US Equity Index/AIP200ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/12/2025	1	7,548,469	2442.74	195,251			72,213		36,162			(96,963)		22,954		0001
Purchased Call/AI Powered US Equity Index/AIP200GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2025	1	9,398,449	2441.45	242,565			109,087		57,106			(120,349)		31,499		0001
Purchased Call/AI Powered US Equity Index/AIP200GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/26/2025	1	21,858,474	2407.76	560,642	2,756		278,890		229,319			(280,169)		76,537		0001
Purchased Call/AI Powered US Equity Index/AIP200ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/14/2025	1	22,777,488	2425.17	592,927			224,026		148,680			(294,952)		69,773		0001
Purchased Call/AI Powered US Equity Index/AIP200DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2025	1	12,776,654	2405.33	330,055	2,579		104,751		97,075			(165,279)		35,858		0001
Purchased Call/AI Powered US Equity Index/AIP200CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	14,141,607	2403.62	367,226			96,144		93,688			(183,201)		36,073		0001
Purchased Call/AI Powered US Equity Index/AIP200CSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2025	1	11,699,169	2406.47	306,495			84,577		77,607			(152,090)		30,771		0001
Purchased Call/AI Powered US Equity Index/AIP200FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2025	1	11,318,768	2432.11	296,423			116,150		69,067			(147,171)		35,423		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/06/2025	1	10,391,905	2434.18	272,228			96,187		54,752			(135,113)		30,890		0001
Purchased Call/AI Powered US Equity Index/AIP200CSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/08/2025	1	3,275,136	2400.94	87,249			23,851		23,663			(43,340)		8,571		0001
Purchased Call/AI Powered US Equity Index/AIP200DSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2025	1	5,834,581	2420.85	152,137			46,523		32,818			(75,040)		16,160		0001
Purchased Call/AI Powered US Equity Index/AIP200DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/24/2025	1	18,872,298	2406.88	492,108			157,245		141,224			(244,892)		53,196		0001
Purchased Call/AI Powered US Equity Index/AIP200DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/16/2025	1	8,023,279	2420.79	208,367			61,464		43,983			(103,363)		21,822		0001
Purchased Call/AI Powered US Equity Index/AIP200DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/29/2025	1	3,646,354	2411.58	92,976			30,789		26,106			(46,167)		10,497		0001
Purchased Call/AI Powered US Equity Index/AIP200ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/07/2025	1	9,327,116	2440.13	243,305			87,211		44,947			(120,695)		27,832		0001
Purchased Call/AI Powered US Equity Index/AIP200ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/04/2025	1	6,519,067	2396.02	176,397			61,308		61,829			(87,572)		19,227		0001
Purchased Call/AI Powered US Equity Index/AIP200ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2025	1	6,737,364	2397.71	176,175			60,675		61,750			(86,911)		19,792		0001
Purchased Call/AI Powered US Equity Index/AIP200FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	1	9,919,759	2446.31	257,914			107,166		51,226			(127,547)		31,902		0001
Purchased Call/AI Powered US Equity Index/AIP200GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/12/2025	1	9,608,611	2436.47	249,504			113,397		63,398			(123,787)		32,302		0001
Purchased Call/AI Powered US Equity Index/AIP200GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2025	1	150,359	2437.33	4,033			1,805		962			(2,005)		502		0001
Purchased Call/AI Powered US Equity Index/AIP200FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/21/2025	1	16,984,833	2440.29	438,603	1,215		174,922		91,954			(218,811)		53,342		0001
Purchased Call/AI Powered US Equity Index/AIP200GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/12/2025	1	19,401,212	2435.42	504,315			229,819		129,988			(251,011)		65,222		0001
Purchased Call/AI Powered US Equity Index/AIP200ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/11/2025	1	5,872,699	2445.57	151,495			55,557		26,465			(75,193)		17,792		0001
Purchased Call/AI Powered US Equity Index/AIP200DSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	1	8,132,793	2420.12	211,882			63,449		45,714			(105,166)		22,222		0001
Purchased Call/AI Powered US Equity Index/AIP200ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2025	1	3,394,608	2409.19	95,219			33,369		26,565			(47,280)		10,051		0001
Purchased Call/AI Powered US Equity Index/AIP200GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/17/2025	1	5,992,066	2429.93	136,327	1,048		64,057		44,585			(68,200)		20,447		0001
Purchased Call/AI Powered US Equity Index/AIP200GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2024	12/26/2025	1	15,118,690	2417.24	382,506			188,811		140,232			(189,916)		52,938		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	1	7,246,773	2407.76	189,141			94,310		76,567			(93,282)		25,586		0001
Purchased Call/AI Powered US Equity Index/AIP200FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/19/2025	1	3,782,820	2432.47	96,786	1,401		38,327		22,714			(48,805)		11,797		0001
Purchased Call/AI Powered US Equity Index/AIP200DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2025	1	10,049,664	2408.17	258,604			86,274		76,809			(128,278)		29,051		0001
Purchased Call/AI Powered US Equity Index/AIP200ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2025	1	7,964,617	2442.48	204,596			76,245		38,798			(101,527)		24,308		0001
Purchased Call/AI Powered US Equity Index/AIP200DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/14/2025	1	4,703,859	2419.82	120,862			35,015		25,760			(60,020)		12,674		0001
Purchased Call/AI Powered US Equity Index/AIP200DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2025	1	4,479,909	2416.12	118,156			34,574		26,355			(58,677)		12,128		0001
Purchased Call/AI Powered US Equity Index/AIP200FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/05/2025	1	8,793,744	2453.82	228,739			99,518		42,387			(113,474)		28,928		0001
Purchased Call/AI Powered US Equity Index/AIP200DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2025	1	5,730,569	2412.7	148,220			45,790		37,630			(73,593)		15,943		0001
Purchased Call/AI Powered US Equity Index/AIP200CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2025	1	8,949,830	2398.24	233,271			59,805		64,543			(115,705)		22,709		0001
Purchased Call/AI Powered US Equity Index/AIP200DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2025	1	3,530,526	2411.43	89,919			28,046		23,971			(44,656)		9,865		0001
Purchased Call/AI Powered US Equity Index/AIP200DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/28/2025	1	5,991,513	2411.73	155,473			51,038		42,328			(77,204)		17,177		0001
Purchased Call/AI Powered US Equity Index/AIP200GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/19/2025	1	15,132,086	2403.14	394,593			187,555		163,918			(196,404)		51,938		0001
Purchased Call/AI Powered US Equity Index/AIP200FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	1	12,099,475	2437.14	315,149			124,912		68,884			(156,382)		37,999		0001
Purchased Call/AI Powered US Equity Index/AIP200ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/31/2025	1	10,265,326	2395.59	267,376			90,395		96,284			(132,651)		29,795		0001
Purchased Call/AI Powered US Equity Index/AIP200FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/08/2025	1	6,107,121	2454.25	159,117			70,139		29,572			(78,485)		20,280		0001
Purchased Call/AI Powered US Equity Index/AIP200FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2025	1	9,160,431	2458.11	236,446			101,783		40,782			(117,343)		30,039		0001
Purchased Call/AI Powered US Equity Index/AIP200GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/16/2025	1	4,551,274	2436.01	114,707			53,146		30,783			(56,944)		15,485		0001
Purchased Call/AI Powered US Equity Index/AIP200FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2025	1	7,652,679	2452.31	199,203			84,676		36,550			(98,955)		24,935		0001
Purchased Call/AI Powered US Equity Index/AIP200GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/19/2025	1	8,788,958	2389.77	231,934			109,918		115,508			(115,075)		30,166		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	1	22,268,988	2444.29	579,216			208,130		99,880			(288,227)		66,450		0001
Purchased Call/AI Powered US Equity Index/AIP200FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2025	1	5,963,487	2451.23	155,647			65,603		28,649			(76,763)		19,368		0001
Purchased Call/AI Powered US Equity Index/AIP200GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2025	1	1,073,593	2416.83	27,730			13,494		9,939			(13,760)		3,738		0001
Purchased Call/AI Powered US Equity Index/AIP200ESH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	1	8,000,298	2444.29	208,808			76,140		36,373			(102,981)		24,147		0001
Purchased Call/AI Powered US Equity Index/AIP200GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	1	8,272,142	2435.42	215,903			99,327		55,932			(106,481)		28,061		0001
Purchased Call/AI Powered US Equity Index/AIP200DSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	1	10,596,556	2406.88	276,567			89,916		80,164			(136,423)		30,253		0001
Purchased Call/AI Powered US Equity Index/AIP200DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	7,299,243	2415.07	190,510			54,732		42,592			(93,957)		19,575		0001
Purchased Call/AI Powered US Equity Index/AIP200GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	1	5,840,989	2403.14	152,450			73,075		63,722			(75,186)		20,222		0001
Purchased Call/AI Powered US Equity Index/AIP200FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/28/2025	1	17,233,741	2451.23	448,099			186,733		81,818			(222,877)		55,423		0001
Purchased Call/AI Powered US Equity Index/AIP200HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/31/2025	1	3,039,712	2393.21	35,561	43,734		40,275		38,946			(39,196)		10,791		0001
Purchased Call/AI Powered US Equity Index/AIP200ISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/06/2026	1	9,157,103	2441.4	237,130			144,672		76,364			(93,379)		35,627		0001
Purchased Call/AI Powered US Equity Index/AIP200JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/11/2026	1	2,670,647	2429.82	71,005			44,109		26,133			(26,957)		10,507		0001
Purchased Call/AI Powered US Equity Index/AIP200JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2026	1	5,554,420	2420.11	146,081			95,375		63,270			(51,347)		22,426		0001
Purchased Call/AI Powered US Equity Index/AIP200KSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/06/2026	1	10,166,363	2339.78	269,041			184,982		266,929			(85,330)		41,984		0001
Purchased Call/AI Powered US Equity Index/AIP200KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/18/2026	1	8,011,711	2341.19	214,636			153,903		213,238			(61,018)		33,874		0001
Purchased Call/AI Powered US Equity Index/AIP200ISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/06/2026	1	16,264,171	2431.16	427,893			261,668		153,654			(167,728)		63,278		0001
Purchased Call/AI Powered US Equity Index/AIP200KSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/13/2026	1	17,629,409	2342.31	464,171			328,937		458,336			(137,320)		73,821		0001
Purchased Call/AI Powered US Equity Index/AIP200JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/24/2026	1	7,485,971	2410.81	186,122			122,230		95,021			(64,061)		30,288		0001
Purchased Call/AI Powered US Equity Index/AIP200HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/09/2026	1	8,064,421	2400.35	209,418			110,550		98,188			(98,938)		29,321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/18/2026	1	3,473,827	2460.48		90,757		58,109		24,031			(32,743)		13,877		0001
Purchased Call/Al Powered US Equity Index/AIP200ISS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/04/2026	1	2,961,291	2431.55		80,748		48,822		27,496			(32,019)		11,469		0001
Purchased Call/Al Powered US Equity Index/AIP200JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2026	1	11,645,872	2397.73		293,739		194,667		171,620			(99,632)		47,316		0001
Purchased Call/Al Powered US Equity Index/AIP200KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/11/2026	1	6,468,188	2327.2		172,216		120,168		190,595			(52,272)		26,979		0001
Purchased Call/Al Powered US Equity Index/AIP200KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/17/2026	1	7,721,499	2348.37		197,738		141,530		191,337			(56,442)		32,585		0001
Purchased Call/Al Powered US Equity Index/AIP200JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/27/2026	1	9,260,149	2381.48		244,742		163,504		161,828			(82,338)		37,701		0001
Purchased Call/Al Powered US Equity Index/AIP200LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	1	8,471,350	2350.17		220,317		161,259		208,186			(60,167)		35,955		0001
Purchased Call/Al Powered US Equity Index/AIP200KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/04/2026	1	5,993,966	2358.68		159,591		108,249		131,931			(51,498)		24,654		0001
Purchased Call/Al Powered US Equity Index/AIP200LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2026	1	8,068,909	2361.33		208,559		153,502		181,062			(55,338)		34,571		0001
Purchased Call/Al Powered US Equity Index/AIP200KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/03/2026	1	9,098,061	2372.21		227,188		153,660		175,499			(73,748)		37,346		0001
Purchased Call/Al Powered US Equity Index/AIP200JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2026	1	3,633,691	2398.74		92,501		61,063		54,231			(31,579)		14,733		0001
Purchased Call/Al Powered US Equity Index/AIP200LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/23/2026	1	4,858,138	2348.53		127,921		93,392		121,442			(35,191)		20,736		0001
Purchased Call/Al Powered US Equity Index/AIP200KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/27/2026	1	14,582,140	2393.02		371,543		248,884		226,621			(124,208)		59,368		0001
Purchased Call/Al Powered US Equity Index/AIP200JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2026	1	89,291	2397.73		2,037		1,358		1,316			(688)		363		0001
Purchased Call/Al Powered US Equity Index/AIP200KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/12/2026	1	5,904,623	2334.86		154,163		108,077		163,361			(46,364)		24,677		0001
Purchased Call/Al Powered US Equity Index/AIP200LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	1	17,575,930	2348.53		468,109		340,895		438,197			(129,307)		74,597		0001
Purchased Call/Al Powered US Equity Index/AIP200JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2026	1	9,476,535	2462.39		244,409		157,037		64,781			(87,665)		37,939		0001
Purchased Call/Al Powered US Equity Index/AIP200KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2026	1	4,038,294	2393.02		103,955		70,115		63,030			(34,306)		16,543		0001
Purchased Call/Al Powered US Equity Index/AIP200HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/16/2026	1	20,033,463	2423.21		526,080		291,856		190,189			(236,637)		74,147		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2026	1	1,892,482	2399.21		49,775		26,087		23,094			(23,695)		6,845		0001
Purchased Call/AI Powered US Equity Index/AIP200IS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/23/2026	1	7,939,767	2440.87		206,089		117,718		61,992			(89,083)		29,896		0001
Purchased Call/AI Powered US Equity Index/AIP200JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/10/2026	1	5,836,167	2434.46		148,417		91,887		53,691			(56,628)		22,911		0001
Purchased Call/AI Powered US Equity Index/AIP200HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/14/2026	1	2,601,844	2391.78		74,755		40,686		35,643			(34,102)		9,582		0001
Purchased Call/AI Powered US Equity Index/AIP200KSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2026	1	7,846,840	2350.2		206,124		148,479		192,304			(58,055)		33,241		0001
Purchased Call/AI Powered US Equity Index/AIP200LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/24/2026	1	7,407,561	2360.06		194,745		142,908		167,649			(52,087)		31,678		0001
Purchased Call/AI Powered US Equity Index/AIP200ISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/29/2026	1	8,843,966	2427.72		233,084		136,285		83,801			(96,997)		33,780		0001
Purchased Call/AI Powered US Equity Index/AIP200KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/10/2026	1	7,468,750	2323.64		199,868		139,045		226,261			(61,071)		31,091		0001
Purchased Call/AI Powered US Equity Index/AIP200IS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/23/2026	1	12,588,223	2437.51		325,655		186,428		102,616			(140,285)		47,399		0001
Purchased Call/AI Powered US Equity Index/AIP200ISJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/30/2026	1	6,733,139	2435.83		174,786		103,182		58,108			(72,249)		25,778		0001
Purchased Call/AI Powered US Equity Index/AIP200JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2026	1	5,558,902	2459.85		145,504		92,736		38,468			(53,292)		22,159		0001
Purchased Call/AI Powered US Equity Index/AIP200JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2026	1	10,264,361	2431.93		278,499		173,869		98,546			(105,119)		40,473		0001
Purchased Call/AI Powered US Equity Index/AIP200KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/13/2026	1	9,200,224	2327.46		252,240		178,400		271,599			(74,997)		38,525		0001
Purchased Call/AI Powered US Equity Index/AIP200LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/26/2026	1	6,785,800	2351.83		176,315		130,401		166,066			(46,290)		29,127		0001
Purchased Call/AI Powered US Equity Index/AIP200KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2026	1	7,545,712	2368.25		185,396		128,004		152,207			(57,772)		31,099		0001
Purchased Call/AI Powered US Equity Index/AIP200HS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	01/02/2026	1	16,258,142	.2407		426,766		219,394		176,868			(208,481)		58,030		0001
Purchased Call/AI Powered US Equity Index/AIP200HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2026	1	4,796,531	2386.75		128,302		69,380		71,399			(58,950)		17,619		0001
Purchased Call/AI Powered US Equity Index/AIP200IS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2026	1	9,248,230	2435.62		243,925		137,966		76,680			(106,184)		34,739		0001
Purchased Call/AI Powered US Equity Index/AIP200HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/16/2026	1	8,584,679	2413.1		227,189		125,635		93,660			(102,646)		31,773		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/27/2026	1	6,507,356	2421.19		175,674		101,790		65,909			(73,961)		24,738		0001
Purchased Call/AI Powered US Equity Index/AIP200ISM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2026	1	6,000,261	2429.91		157,807		93,902		56,088			(64,499)		23,133		0001
Purchased Call/AI Powered US Equity Index/AIP200ISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	02/03/2026	1	5,690,232	2423.11		153,141		91,943		58,107			(61,290)		21,988		0001
Purchased Call/AI Powered US Equity Index/AIP200ISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2026	1	10,426,306	2438.49		273,943		165,616		89,522			(108,704)		40,473		0001
Purchased Call/AI Powered US Equity Index/AIP200JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/20/2026	1	14,249,260	2420.11		371,111		241,270		161,409			(131,378)		57,168		0001
Purchased Call/AI Powered US Equity Index/AIP200JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/13/2026	1	9,363,826	2452.83		247,690		156,282		70,205			(92,818)		37,004		0001
Purchased Call/AI Powered US Equity Index/AIP200JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/20/2026	1	8,134,707	2449.93		203,669		132,078		64,998			(72,471)		32,636		0001
Purchased Call/AI Powered US Equity Index/AIP200LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	03/27/2026	1	7,149,537	2346.67		183,693		137,012		183,416			(47,662)		30,746		0001
Purchased Call/AI Powered US Equity Index/AIP200LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/27/2026	1	16,328,513	2337.85		427,471		319,508		451,507			(110,118)		70,219		0001
Purchased Call/AI Powered US Equity Index/AIP200HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/06/2026	1	5,077,772	2411.44		126,197		65,800		52,959			(60,412)		18,318		0001
Purchased Call/AI Powered US Equity Index/AIP200ISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/30/2026	1	15,168,338	2429.91		394,899		233,716		140,826			(162,534)		58,072		0001
Purchased Call/AI Powered US Equity Index/AIP200HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/09/2026	1	14,084,460	2386.15		369,794		197,377		202,624			(173,518)		51,209		0001
Purchased Call/AI Powered US Equity Index/AIP200IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/21/2026	1	5,076,249	2431.98		136,127		76,697		43,772			(59,496)		19,021		0001
Purchased Call/AI Powered US Equity Index/AIP200HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2026	1	2,961,681	2409.77		79,001		43,405		32,976			(35,850)		10,934		0001
Purchased Call/AI Powered US Equity Index/AIP200KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2026	1	4,173,032	2342.31		109,751		78,005		108,770			(32,297)		17,576		0001
Purchased Call/AI Powered US Equity Index/AIP200HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	1	7,333,640	2400.35		187,965		99,089		88,784			(88,997)		26,595		0001
Purchased Call/AI Powered US Equity Index/AIP200HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2026	1	5,673,626	2386.15		149,216		80,158		82,056			(69,526)		20,788		0001
Purchased Call/AI Powered US Equity Index/AIP200KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/09/2026	1	6,942,317	2344.78		182,583		126,249		174,854			(57,213)		28,842		0001
Purchased Call/AI Powered US Equity Index/AIP200ISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2026	1	6,575,724	2431.16		172,942		106,242		62,533			(67,386)		25,757		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/06/2026	1	13,818,477	2344.78		354,048		243,973		347,105			(111,640)		57,067		0001
Purchased Call/Al Powered US Equity Index/AIP200ISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/28/2026	1	2,963,119	2429.66		77,184		44,931		27,237			(32,294)		11,291		0001
Purchased Call/Al Powered US Equity Index/AIP200JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/13/2026	1	19,339,027	2459.85		506,642		320,408		132,782			(189,089)		76,423		0001
Purchased Call/Al Powered US Equity Index/AIP200HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2026	1	1,773,802	2423.21		46,651		26,089		16,960			(20,790)		6,630		0001
Purchased Call/Al Powered US Equity Index/AIP200IS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2026	1	5,873,467	2437.51		154,472		88,939		48,243			(66,082)		22,276		0001
Purchased Call/Al Powered US Equity Index/AIP200HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2026	1	5,495,720	2407		144,537		74,857		60,191			(70,103)		19,773		0001
Purchased Call/Al Powered US Equity Index/AIP200HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	01/02/2026	1	10,446,273	2392.27		277,112		142,057		136,126			(135,853)		37,286		0001
Purchased Call/Al Powered US Equity Index/AIP200LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	03/30/2026	1	5,759,742	2337.85		150,621		112,883		159,637			(38,553)		24,906		0001
Purchased Call/Al Powered US Equity Index/AIP200LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	03/31/2026	1	6,750,067	2337.24		179,040		134,936		188,467			(44,353)		29,242		0001
Purchased Call/Al Powered US Equity Index/AIP200NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2026	1	7,404,874	2326.28		193,429		161,708		235,309			(32,244)		33,789		0001
Purchased Call/Al Powered US Equity Index/AIP200NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/01/2026	1	16,884,123	2331.69		437,997		369,999		515,402			(70,593)		77,171		0001
Purchased Call/Al Powered US Equity Index/AIP200NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/29/2026	1	5,061,319	2326.83		131,688		109,969		159,887			(21,962)		23,057		0001
Purchased Call/Al Powered US Equity Index/AIP200LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	04/01/2026	1	5,694,993	2341.57		150,450		113,698		153,649			(36,968)		24,716		0001
Purchased Call/Al Powered US Equity Index/AIP200MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	04/24/2026	1	17,069,194	2324.29		444,571		367,181		546,864			(79,965)		77,116		0001
Purchased Call/Al Powered US Equity Index/AIP200S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/20/2026	1	6,870,637	2344.01		177,561		158,096		195,387			(19,868)		32,366		0001
Purchased Call/Al Powered US Equity Index/AIP200NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/05/2026	1	5,295,478	2330.18		136,747		116,155		164,190			(20,854)		24,362		0001
Purchased Call/Al Powered US Equity Index/AIP200MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/28/2026	1	6,639,617	2325.13		173,875		144,406		212,130			(29,792)		30,197		0001
Purchased Call/Al Powered US Equity Index/AIP200NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/08/2026	1	16,822,379	2330.29		441,886		381,915		525,669			(62,618)		77,766		0001
Purchased Call/Al Powered US Equity Index/AIP200NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/15/2026	1	14,683,556	2344.83		380,323		336,058		412,328			(46,718)		68,636		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/07/2026	1	5,172,663	2329.35		134,950		115,516		161,989			(19,859)		23,874		0001
Purchased Call/AI Powered US Equity Index/AIP200NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/08/2026	1	9,169,276	2330.75		238,973		206,028		284,579			(34,496)		42,387		0001
Purchased Call/AI Powered US Equity Index/AIP200LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2026	1	7,810,079	2347.67		193,726		146,926		201,413			(47,182)		33,957		0001
Purchased Call/AI Powered US Equity Index/AIP200LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/07/2026	1	6,242,176	2283.4		160,590		124,057		265,986			(36,781)		27,385		0001
Purchased Call/AI Powered US Equity Index/AIP200NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/15/2026	1	8,725,015	2342.5		227,378		200,454		249,534			(28,482)		40,784		0001
Purchased Call/AI Powered US Equity Index/AIP200NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/14/2026	1	6,477,018	2340.91		168,741		147,599		188,689			(21,649)		30,228		0001
Purchased Call/AI Powered US Equity Index/AIP2000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	06/01/2026	1	4,887,522	2342.13		127,076		117,274		142,930			(10,734)		23,447		0001
Purchased Call/AI Powered US Equity Index/AIP200NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/06/2026	1	6,977,370	2328.19		181,884		154,966		220,096			(27,285)		32,151		0001
Purchased Call/AI Powered US Equity Index/AIP2000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/27/2026	1	4,832,053	2342.29		124,272		113,268		141,834			(11,342)		23,007		0001
Purchased Call/AI Powered US Equity Index/AIP2000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/02/2026	1	5,801,554	2344		152,607		141,441		167,570			(11,523)		27,873		0001
Purchased Call/AI Powered US Equity Index/AIP200NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/21/2026	1	8,452,802	2300.89		226,899		184,034		321,574			(43,261)		37,996		0001
Purchased Call/AI Powered US Equity Index/AIP2000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/05/2026	1	7,341,600	2344.29		191,841		180,253		212,777			(13,028)		35,429		0001
Purchased Call/AI Powered US Equity Index/AIP200NSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/24/2026	1	11,439,309	2322.02		298,525		245,759		372,977			(54,608)		51,681		0001
Purchased Call/AI Powered US Equity Index/AIP200PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/16/2026	1	6,277,401	2349.35		160,998		155,578		177,436			(5,987)		30,779		0001
Purchased Call/AI Powered US Equity Index/AIP200PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/23/2026	1	6,575,996	2345.55		173,967		171,286		192,712			(3,143)		32,563		0001
Purchased Call/AI Powered US Equity Index/AIP200PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2026	1	6,152,967	2351.1		159,691		157,552		173,271			(2,564)		30,511		0001
Purchased Call/AI Powered US Equity Index/AIP200PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2026	1	4,609,478	2343.65		120,006		117,739		134,330			(3,224)		22,793		0001
Purchased Call/AI Powered US Equity Index/AIP2000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2026	1	7,179,263	2347.03		185,557		173,131		203,354			(13,101)		34,594		0001
Purchased Call/AI Powered US Equity Index/AIP200NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/17/2026	1	21,779,666	2307.69		560,399		450,606		785,356			(112,781)		97,235		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AI Powered US Equity Index/AIP200PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/18/2026	1	8,353,340	2345.21		216,695		211,984		246,106			(6,908)		41,074		0001
Purchased Call/AI Powered US Equity Index/AIP200QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/22/2026	1	8,486,085	2337.66		220,304		198,984		254,389			(23,436)		40,100		0001
Purchased Call/AI Powered US Equity Index/AIP200PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/15/2026	1	5,637,109	2345.29		147,129		141,454		164,003			(6,815)		27,600		0001
Purchased Call/AI Powered US Equity Index/AIP200MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/09/2026	1	7,544,596	2318.25		191,136		148,766		248,441			(42,826)		33,216		0001
Purchased Call/AI Powered US Equity Index/AIP200MSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2026	1	6,682,889	2309.23		177,085		144,119		239,370			(33,310)		30,091		0001
Purchased Call/AI Powered US Equity Index/AIP200QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/21/2026	1	8,186,597	2338.13		212,637		190,212		244,081			(23,184)		38,625		0001
Purchased Call/AI Powered US Equity Index/AIP200PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/12/2026	1	13,364,081	2345.29		348,289		334,957		389,868			(15,845)		65,152		0001
Purchased Call/AI Powered US Equity Index/AIP200QSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/03/2026	1	8,599,069	2347.4		223,123		207,460		242,435			(16,232)		41,375		0001
Purchased Call/AI Powered US Equity Index/AIP200MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/16/2026	1	6,722,091	2306.82		174,869		139,504		243,613			(35,817)		29,959		0001
Purchased Call/AI Powered US Equity Index/AIP200NSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/12/2026	1	6,071,974	2339.23		159,194		138,416		177,133			(21,100)		28,249		0001
Purchased Call/AI Powered US Equity Index/AIP200MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2026	1	7,064,536	2314.87		185,329		151,335		242,869			(34,429)		31,863		0001
Purchased Call/AI Powered US Equity Index/AIP200PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/09/2026	1	8,613,250	2345.94		223,941		211,821		248,997			(12,668)		41,809		0001
Purchased Call/AI Powered US Equity Index/AIP200MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	04/27/2026	1	3,582,970	2324.29		93,807		77,886		112,939			(16,518)		16,269		0001
Purchased Call/AI Powered US Equity Index/AIP200LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/06/2026	1	5,002,577	2283.6		130,567		100,353		212,590			(30,952)		21,908		0001
Purchased Call/AI Powered US Equity Index/AIP200LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/02/2026	1	16,926,575	2283.6		438,441		336,064		719,369			(104,552)		73,595		0001
Purchased Call/AI Powered US Equity Index/AIP200QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/22/2026	1	116,053	2335.54		3,160		2,869		3,536			(298)		548		0001
Purchased Call/AI Powered US Equity Index/AIP200PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/26/2026	1	7,899,164	2353.81		204,987		204,546		214,075			(2,122)		39,279		0001
Purchased Call/AI Powered US Equity Index/AIP200QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/26/2026	1	14,764,526	2352.79		384,315		384,315		403,411			(3,091)		73,417		0001
Purchased Call/AI Powered US Equity Index/AIP200QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	06/30/2026	1	6,026,885	2359.46		156,699		156,699		156,892					30,134		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200PS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2026	1	5,544,380	2346.13		144,592		137,109		160,821			(7,845)		26,952		0001
Purchased Call/AI Powered US Equity Index/AIP200MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/14/2026	1	6,849,994	2309.17		179,176		142,028		243,147			(37,436)		30,424		0001
Purchased Call/AI Powered US Equity Index/AIP200MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2026	1	5,724,719	2277.52		161,130		124,857		254,614			(36,530)		25,160		0001
Purchased Call/AI Powered US Equity Index/AIP200MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/15/2026	1	6,269,177	2310.36		161,546		128,315		220,894			(33,517)		27,892		0001
Purchased Call/AI Powered US Equity Index/AIP200LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2026	1	10,747,669	2315.56		266,611		203,750		358,883			(64,352)		46,730		0001
Purchased Call/AI Powered US Equity Index/AIP200MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/20/2026	1	3,852,845	2307.69		100,559		80,945		139,157			(20,221)		17,289		0001
Purchased Call/AI Powered US Equity Index/AIP200NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/04/2026	1	3,550,518	2331.69		92,669		78,373		108,596			(14,898)		16,308		0001
Purchased Call/AI Powered US Equity Index/AIP200MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/10/2026	1	18,104,701	2308.16		470,927		370,403		645,441			(102,974)		79,850		0001
Purchased Call/AI Powered US Equity Index/AIP200MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/10/2026	1	7,172,618	2303.25		188,736		148,089		265,357			(41,741)		31,634		0001
Purchased Call/AI Powered US Equity Index/AIP200NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/01/2026	1	9,134,201	2327.16		240,456		202,652		288,808			(39,348)		41,749		0001
Purchased Call/AI Powered US Equity Index/AIP200MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/13/2026	1	4,715,890	2308.16		123,085		96,976		171,999			(26,830)		20,909		0001
Purchased Call/AI Powered US Equity Index/AIP2000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/29/2026	1	7,351,991	2341.66		191,310		176,114		215,349			(16,594)		35,112		0001
Purchased Call/AI Powered US Equity Index/AIP200NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/13/2026	1	6,952,998	2341.27		180,658		157,388		200,020			(23,638)		32,399		0001
Purchased Call/AI Powered US Equity Index/AIP200PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2026	1	5,198,334	2348.38		134,955		128,555		148,573			(6,923)		25,306		0001
Purchased Call/AI Powered US Equity Index/AIP200NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/18/2026	1	5,760,827	2344.83		149,782		132,451		162,111			(18,366)		27,054		0001
Purchased Call/AI Powered US Equity Index/AIP2000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/29/2026	1	16,656,585	2342.13		431,986		398,495		486,136			(36,484)		79,548		0001
Purchased Call/AI Powered US Equity Index/AIP2000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/22/2026	1	18,977,518	2335.54		493,764		447,128		578,188			(51,070)		89,675		0001
Purchased Call/AI Powered US Equity Index/AIP200PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/17/2026	1	5,539,899	2344.62		144,097		139,904		162,564			(5,072)		27,202		0001
Purchased Call/AI Powered US Equity Index/AIP200PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/18/2026	1	18,241,020	2343.65		473,904		464,881		540,160			(12,504)		89,693		0001

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Purchased Call/AI Powered US Equity Index/AIP200PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/12/2026	1	7,775,737	2348.22		201,495		193,200		220,809			(9,854)		37,908		0001
Purchased Call/AI Powered US Equity Index/AIP200SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2026	1	6,865,738	2340.44		178,682		163,107		202,615			(16,090)		32,740		0001
Purchased Call/AI Powered US Equity Index/AIP200SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2026	1	4,974,041	2335.54		129,822		117,663		151,837			(13,406)		23,648		0001
Purchased Call/AI Powered US Equity Index/AIP200NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2026	1	219,922	2330.18		5,621		4,783		6,819			(849)		1,012		0001
Purchased Call/AI Powered US Equity Index/AIP200PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2026	1	7,076,823	2349.6		185,092		183,331		201,910			(2,444)		35,141		0001
Purchased Call/AI Powered US Equity Index/AIP200QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/29/2026	1	7,065,795	2352.79		184,417		184,417		193,786			(1,507)		35,281		0001
Purchased Call/AI Powered US Equity Index/AIP200SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/19/2026	1	6,547,557	2345.29		169,061		150,164		192,642			(19,257)		30,797		0001
Purchased Call/AI Powered US Equity Index/AIP200PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/05/2026	1	13,057,336	2347.86		338,390		318,805		368,213			(21,905)		63,011		0001
Purchased Call/AI Powered US Equity Index/AIP200PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2026	1	5,174,553	2347.86		135,023		127,216		148,303			(8,818)		25,081		0001
Purchased Call/AI Powered US Equity Index/AIP200NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/11/2026	1	4,280,546	2330.29		111,722		96,641		133,577			(15,830)		19,883		0001
Purchased Call/AI Powered US Equity Index/AIP1000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/01/2025	1	1,361,604	2371.57	46,431					280			(11,481)		356		0001
Purchased Call/AI Powered US Equity Index/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2023	07/02/2025	1	2,998,283	2371.57	100,090			138		1,842			(24,847)		1,110		0001
Purchased Call/AI Powered US Equity Index/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2023	07/03/2025	1	3,407,516	2369.75	109,705			306		4,065			(27,540)		1,545		0001
Purchased Call/AI Powered US Equity Index/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	07/03/2025	1	3,803,571	2375.45	120,503			341		2,620			(30,765)		1,724		0001
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2023	07/03/2025	1	4,486,577	2358.62	154,248			428		13,069			(38,602)		2,034		0001
Purchased Call/AI Powered US Equity Index/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/07/2025	1	2,391,134	2358.7	82,004			678		8,089			(20,364)		1,656		0001
Purchased Call/AI Powered US Equity Index/AIP1000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/09/2025	1	2,000,044	2358.7	72,635			799		8,344			(18,021)		1,570		0001
Purchased Call/AI Powered US Equity Index/AIP1000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2025	1	605,303	2358.7	20,278			195		2,299			(5,014)		448		0001
Purchased Call/AI Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/10/2025	1	2,776,466	2365.26	99,016			1,225		9,142			(24,563)		2,298		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2023	07/11/2025	1	3,183,344	2375.58	107,590			1,479		6,795			(26,677)		2,763		0001
Purchased Call/AI Powered US Equity Index/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2023	07/11/2025	1	2,996,724	2378.72	99,609			1,373		5,378			(24,748)		2,601		0001
Purchased Call/AI Powered US Equity Index/AIP100PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	07/11/2025	1	2,663,143	2377.07	87,896			1,217		5,240			(21,917)		2,312		0001
Purchased Call/AI Powered US Equity Index/AIP100PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/14/2025	1	1,661,592	2372.7	56,887			1,019		4,585			(14,133)		1,627		0001
Purchased Call/AI Powered US Equity Index/AIP100PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/16/2025	1	1,685,708	2372.7	58,817			1,214		5,496			(14,598)		1,765		0001
Purchased Call/AI Powered US Equity Index/AIP100PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2025	1	547,457	2372.7	19,396			463		1,651			(5,963)		555		0001
Purchased Call/AI Powered US Equity Index/AIP100PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2025	1	2,642,124	2380.05	91,586			2,143		7,282			(22,722)		2,934		0001
Purchased Call/AI Powered US Equity Index/AIP100PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/17/2025	1	4,429,838	2377.39	149,298			3,383		12,712			(38,153)		4,780		0001
Purchased Call/AI Powered US Equity Index/AIP100PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/18/2025	1	2,846,669	2385.3	96,762			2,266		6,246			(24,022)		3,161		0001
Purchased Call/AI Powered US Equity Index/AIP100PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/18/2025	1	3,086,057	2387.76	104,421			2,456		6,060			(26,032)		3,427		0001
Purchased Call/AI Powered US Equity Index/AIP100PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2023	07/21/2025	1	2,755,709	2391.02	93,274			2,569		5,114			(23,161)		3,305		0001
Purchased Call/AI Powered US Equity Index/AIP100PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2025	1	1,373,379	2391.02	46,008			1,327		2,772			(11,376)		1,686		0001
Purchased Call/AI Powered US Equity Index/AIP100PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	07/23/2025	1	2,096,900	2391.02	70,018			2,161		4,569			(17,727)		2,632		0001
Purchased Call/AI Powered US Equity Index/AIP100PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/25/2025	1	5,173,231	2393.35	172,290			5,686		11,774			(42,731)		6,769		0001
Purchased Call/AI Powered US Equity Index/AIP100PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/24/2025	1	2,484,928	2394.58	82,835			2,683		5,034			(21,049)		3,186		0001
Purchased Call/AI Powered US Equity Index/AIP100PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/25/2025	1	4,201,383	2397.85	128,186			4,254		8,002			(31,910)		5,498		0001
Purchased Call/AI Powered US Equity Index/AIP100PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	07/25/2025	1	3,230,328	2380.39	109,995			3,771		11,849			(28,312)		4,227		0001
Purchased Call/AI Powered US Equity Index/AIP100PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/28/2025	1	2,860,550	2386.65	96,864			3,602		8,867			(24,066)		3,961		0001
Purchased Call/AI Powered US Equity Index/AIP100PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/30/2025	1	2,411,522	2386.65	79,823			3,185		8,250			(19,805)		3,457		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/29/2025	1	1,453,772	2386.65	48,701			1,873		4,742			(12,042)		2,049		0001
Purchased Call/AI Powered US Equity Index/AIP100QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/31/2025	1	3,866,690	2389.67	124,402			5,130		12,525			(30,862)		5,634		0001
Purchased Call/AI Powered US Equity Index/AIP100QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/01/2025	1	2,161,572	2386.27	65,353			2,799		8,152			(16,277)		3,200		0001
Purchased Call/AI Powered US Equity Index/AIP100QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	08/01/2025	1	2,560,843	2373.94	85,159			3,636		13,988			(21,138)		3,791		0001
Purchased Call/AI Powered US Equity Index/AIP100QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	1	2,321,018	2374.03	78,609			3,365		12,645			(19,555)		3,436		0001
Purchased Call/AI Powered US Equity Index/AIP100QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/04/2025	1	2,096,171	2369.48	72,450			3,393		13,349			(17,994)		3,246		0001
Purchased Call/AI Powered US Equity Index/AIP100QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/06/2025	1	1,208,506	2369.48	40,576			2,007		8,103			(10,053)		1,924		0001
Purchased Call/AI Powered US Equity Index/AIP100QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/05/2025	1	480,221	2369.48	16,087			773		3,140			(3,978)		754		0001
Purchased Call/AI Powered US Equity Index/AIP100QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2025	1	3,476,274	2382.25	107,856			5,484		17,010			(26,751)		5,608		0001
Purchased Call/AI Powered US Equity Index/AIP100QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2025	1	3,154,779	2371.83	101,110			5,283		20,881			(25,070)		5,156		0001
Purchased Call/AI Powered US Equity Index/AIP100QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2025	1	2,112,719	2358.75	70,081			3,672		19,333			(17,417)		3,453		0001
Purchased Call/AI Powered US Equity Index/AIP100QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	1	2,454,502	2359.41	80,911			4,246		22,152			(20,119)		4,012		0001
Purchased Call/AI Powered US Equity Index/AIP100QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/12/2025	1	695,490	2355.71	23,299			1,344		6,980			(5,761)		1,194		0001
Purchased Call/AI Powered US Equity Index/AIP100QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/13/2025	1	1,257,016	2355.71	38,040			2,254		12,811			(9,449)		2,182		0001
Purchased Call/AI Powered US Equity Index/AIP100QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/11/2025	1	2,296,919	2355.71	76,370			4,312		22,690			(18,964)		3,896		0001
Purchased Call/AI Powered US Equity Index/AIP100QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/14/2025	1	4,899,349	2356.86	138,128			8,365		49,453			(34,305)		8,601		0001
Purchased Call/AI Powered US Equity Index/AIP100QSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	1	2,218,650	2341.46	68,199			4,220		30,778			(16,916)		3,938		0001
Purchased Call/AI Powered US Equity Index/AIP100QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/15/2025	1	3,018,394	2330.3	96,294			5,968		51,145			(23,901)		5,358		0001
Purchased Call/AI Powered US Equity Index/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/15/2025	1	2,696,664	2318.34	90,094			5,599		55,625			(22,409)		4,787		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/18/2025	1	1,791,082	2316.89	60,852			4,022		38,003			(15,110)		3,281		0001
Purchased Call/AI Powered US Equity Index/AIP100RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/20/2025	1	1,819,498	2316.89	60,199			4,138		39,021			(14,926)		3,401		0001
Purchased Call/AI Powered US Equity Index/AIP100RS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/19/2025	1	606,377	2316.89	20,314			1,367		12,935			(5,023)		1,122		0001
Purchased Call/AI Powered US Equity Index/AIP100RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/21/2025	1	3,523,632	2322.11	113,206			7,984		70,138			(28,255)		6,650		0001
Purchased Call/AI Powered US Equity Index/AIP100RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	1	3,283,935	2310.81	113,372			8,102		77,667			(28,109)		6,257		0001
Purchased Call/AI Powered US Equity Index/AIP100RSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/22/2025	1	3,200,687	2324.73	100,492			7,197		61,497			(24,939)		6,098		0001
Purchased Call/AI Powered US Equity Index/AIP100RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/22/2025	1	1,608,800	2309.21	54,911			3,944		38,919			(13,660)		3,065		0001
Purchased Call/AI Powered US Equity Index/AIP100RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/26/2025	1	913,328	2309.41	30,505			2,347		22,219			(7,543)		1,805		0001
Purchased Call/AI Powered US Equity Index/AIP100RSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/27/2025	1	768,867	2309.41	27,280			2,135		18,781			(6,750)		1,532		0001
Purchased Call/AI Powered US Equity Index/AIP100RSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/25/2025	1	2,406,600	2309.41	84,372			6,390		58,304			(20,953)		4,713		0001
Purchased Call/AI Powered US Equity Index/AIP100RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2025	1	3,381,880	2318.7	126,278			10,068		72,763			(31,330)		6,798		0001
Purchased Call/AI Powered US Equity Index/AIP100RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2025	1	2,525,533	2338.57	84,989			6,896		40,220			(21,089)		5,120		0001
Purchased Call/AI Powered US Equity Index/AIP100RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2025	1	2,495,623	2340.48	83,008			6,747		38,514			(20,603)		5,059		0001
Purchased Call/AI Powered US Equity Index/AIP100RSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	1	3,037,420	2338.64	102,731			8,503		48,317			(25,913)		6,157		0001
Purchased Call/AI Powered US Equity Index/AIP100RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/04/2025	1	1,653,297	2342.98	50,802			4,541		25,088			(12,602)		3,515		0001
Purchased Call/AI Powered US Equity Index/AIP100RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/03/2025	1	1,708,041	2342.98	54,408			4,796		25,716			(13,496)		3,604		0001
Purchased Call/AI Powered US Equity Index/AIP100RSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	08/29/2025	1	2,830,333	2342.98	88,035			7,211		41,896			(22,042)		5,738		0001
Purchased Call/AI Powered US Equity Index/AIP100RSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/02/2025	1	959,669	2342.98	31,417			2,728		14,330			(7,787)		2,009		0001
Purchased Call/AI Powered US Equity Index/AIP100SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/05/2025	1	5,593,683	2333.47	178,652			16,223		99,292			(44,322)		11,983		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100S$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2025	1	2,758,444	2327.2	90,441			8,228		53,785			(22,463)		5,909		0001
Purchased Call/AI Powered US Equity Index/AIP100S$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/05/2025	1	2,289,717	2323.57	76,228			6,945		47,747			(18,946)		4,905		0001
Purchased Call/AI Powered US Equity Index/AIP100S$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/10/2025	1	382,299	2322.32	12,754			1,243		8,123			(3,153)		849		0001
Purchased Call/AI Powered US Equity Index/AIP100S$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/08/2025	1	2,096,954	2322.32	69,807			6,636		44,110			(17,341)		4,592		0001
Purchased Call/AI Powered US Equity Index/AIP100S$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2025	1	663,821	2322.32	22,238			2,138		14,034			(5,499)		1,464		0001
Purchased Call/AI Powered US Equity Index/AIP100S$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/12/2025	1	2,445,113	2319.61	81,710			8,196		54,395			(20,259)		5,505		0001
Purchased Call/AI Powered US Equity Index/AIP100S$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2025	1	2,512,561	2324.1	76,657			7,683		52,325			(19,259)		5,618		0001
Purchased Call/AI Powered US Equity Index/AIP100S$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	1	3,528,380	2317.63	125,227			12,970		80,849			(32,006)		7,944		0001
Purchased Call/AI Powered US Equity Index/AIP100S$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/12/2025	1	2,225,690	2329.52	71,440			7,203		43,139			(17,766)		5,011		0001
Purchased Call/AI Powered US Equity Index/AIP100S$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/17/2025	1	638,303	2319.76	21,048			2,255		14,365			(5,209)		1,485		0001
Purchased Call/AI Powered US Equity Index/AIP100S$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2025	1	1,029,730	2319.76	34,393			3,638		23,071			(8,504)		2,380		0001
Purchased Call/AI Powered US Equity Index/AIP100S$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/15/2025	1	3,421,288	2319.76	110,021			11,532		76,311			(27,374)		7,857		0001
Purchased Call/AI Powered US Equity Index/AIP100S$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/18/2025	1	3,425,372	2317.92	112,317			12,242		79,296			(27,970)		8,018		0001
Purchased Call/AI Powered US Equity Index/AIP100S$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	1	5,303,076	2316.03	170,154			18,699		126,255			(42,184)		12,491		0001
Purchased Call/AI Powered US Equity Index/AIP100S$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	1	1,461,568	2309.73	46,031			5,069		38,232			(11,422)		3,443		0001
Purchased Call/AI Powered US Equity Index/AIP100S$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	2,409,253	2292.36	79,274			8,756		77,361			(19,707)		5,675		0001
Purchased Call/AI Powered US Equity Index/AIP100S$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/22/2025	1	1,701,169	2289.33	56,877			6,498		55,739			(14,113)		4,080		0001
Purchased Call/AI Powered US Equity Index/AIP100T$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/23/2025	1	2,014,740	2289.33	67,292			7,765		66,158			(16,639)		4,861		0001
Purchased Call/AI Powered US Equity Index/AIP100T$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/24/2025	1	600,287	2289.33	19,599			2,287		19,755			(4,848)		1,457		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100TS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/25/2025	1	3,175,333	2290.69	96,654			11,469		103,172			(24,063)		7,751		0001
Purchased Call/AI Powered US Equity Index/AIP100TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	1	2,557,302	2277.27	85,130			10,179		95,749			(21,114)		6,278		0001
Purchased Call/AI Powered US Equity Index/AIP100TS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/26/2025	1	2,192,683	2277.17	73,780			8,829		82,180			(18,303)		5,383		0001
Purchased Call/AI Powered US Equity Index/AIP100TSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	09/26/2025	1	2,277,189	2283.77	73,875			8,877		79,777			(18,372)		5,591		0001
Purchased Call/AI Powered US Equity Index/AIP100TSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/01/2025	1	743,666	2280.33	23,119			2,923		27,137			(5,723)		1,877		0001
Purchased Call/AI Powered US Equity Index/AIP100TSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/30/2025	1	664,301	2280.33	22,188			2,773		24,198			(5,486)		1,668		0001
Purchased Call/AI Powered US Equity Index/AIP100TSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	09/29/2025	1	1,979,015	2280.33	59,688			7,402		71,964			(14,839)		4,941		0001
Purchased Call/AI Powered US Equity Index/AIP100TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/02/2025	1	1,728,184	2269.97	52,417			6,705		69,890			(13,007)		4,385		0001
Purchased Call/AI Powered US Equity Index/AIP100TSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	1	2,171,199	2254.49	73,953			9,561		101,194			(18,346)		5,538		0001
Purchased Call/AI Powered US Equity Index/AIP100TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	1	3,431,597	2261.4	120,505			15,899		150,403			(30,432)		8,753		0001
Purchased Call/AI Powered US Equity Index/AIP100TSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/03/2025	1	2,800,430	2259.05	98,490			12,848		125,364			(24,588)		7,143		0001
Purchased Call/AI Powered US Equity Index/AIP100TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2025	1	1,833,090	2272.65	62,210			8,464		72,648			(15,391)		4,797		0001
Purchased Call/AI Powered US Equity Index/AIP100TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	10/06/2025	1	2,288,089	2272.65	81,310			11,166		90,421			(20,745)		5,928		0001
Purchased Call/AI Powered US Equity Index/AIP100TST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/07/2025	1	1,221,017	2272.65	40,171			5,415		49,178			(9,933)		3,180		0001
Purchased Call/AI Powered US Equity Index/AIP100TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/09/2025	1	3,768,837	2276.01	132,888			18,271		144,802			(32,979)		9,913		0001
Purchased Call/AI Powered US Equity Index/AIP100TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/10/2025	1	2,997,220	2288.08	97,968			13,638		102,303			(24,366)		7,922		0001
Purchased Call/AI Powered US Equity Index/AIP100US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	1	2,303,790	2293.6	73,045			10,149		74,266			(18,120)		6,089		0001
Purchased Call/AI Powered US Equity Index/AIP100US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/10/2025	1	1,661,982	2277.37	53,939			7,528		63,504			(13,418)		4,393		0001
Purchased Call/AI Powered US Equity Index/AIP100US4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2025	1	651,138	2271.68	21,986			3,199		26,213			(5,437)		1,763		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/13/2025	1	2,435,602	2271.68	83,694			11,984		97,777			(20,771)		6,532		0001
Purchased Call/AI Powered US Equity Index/AIP100US9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2025	1	1,334,355	2271.68	43,900			6,332		53,642			(10,855)		3,595		0001
Purchased Call/AI Powered US Equity Index/AIP100USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	2,750,423	2289.62	86,445			12,813		93,322			(21,414)		7,515		0001
Purchased Call/AI Powered US Equity Index/AIP100USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	1	3,732,979	2285.81	118,195			17,390		131,371			(29,331)		10,153		0001
Purchased Call/AI Powered US Equity Index/AIP100USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2025	1	3,422,226	2270.32	108,395			16,115		139,816			(26,895)		9,351		0001
Purchased Call/AI Powered US Equity Index/AIP100USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/17/2025	1	1,739,566	2259.78	55,037			8,208		78,095			(13,683)		4,753		0001
Purchased Call/AI Powered US Equity Index/AIP100USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/20/2025	1	2,014,855	2248.49	65,126			9,954		99,619			(16,169)		5,581		0001
Purchased Call/AI Powered US Equity Index/AIP100USM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2025	1	757,223	2248.49	25,011			3,879		37,498			(6,181)		2,116		0001
Purchased Call/AI Powered US Equity Index/AIP100USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2025	1	1,043,318	2248.49	34,325			5,281		51,624			(8,488)		2,903		0001
Purchased Call/AI Powered US Equity Index/AIP100USP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/23/2025	1	4,985,706	2242.5	171,697			26,891		259,226			(42,579)		13,993		0001
Purchased Call/AI Powered US Equity Index/AIP100USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	2,461,795	2253.12	75,941			12,003		118,616			(18,834)		6,939		0001
Purchased Call/AI Powered US Equity Index/AIP100UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/24/2025	1	2,663,285	2239.36	87,219			13,811		141,992			(21,643)		7,507		0001
Purchased Call/AI Powered US Equity Index/AIP100USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/24/2025	1	1,921,987	2238.6	63,759			10,193		103,078			(15,961)		5,418		0001
Purchased Call/AI Powered US Equity Index/AIP100US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/29/2025	1	459,224	2229.56	15,154			2,495		26,419			(3,742)		1,322		0001
Purchased Call/AI Powered US Equity Index/AIP100VS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/28/2025	1	1,368,805	2229.56	45,034			7,361		78,710			(11,135)		3,924		0001
Purchased Call/AI Powered US Equity Index/AIP100VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/27/2025	1	3,087,145	2229.56	102,768			16,700		177,437			(25,528)		8,814		0001
Purchased Call/AI Powered US Equity Index/AIP100VS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/30/2025	1	5,717,711	2231.62	196,883			32,739		324,030			(48,840)		16,528		0001
Purchased Call/AI Powered US Equity Index/AIP100VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/31/2025	1	3,418,349	2237.56	114,350			19,151		185,281			(28,334)		9,922		0001
Purchased Call/AI Powered US Equity Index/AIP100VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2025	1	3,712,337	2242.49	133,902			22,503		193,687			(33,238)		10,775		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100V$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	1	1,973,363	2263.55	68,177			11,496		86,821			(16,965)		5,728		0001
Purchased Call/AI Powered US Equity Index/AIP100V$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/05/2025	1	1,106,871	2280.08	36,255			6,324		42,098			(8,973)		3,277		0001
Purchased Call/AI Powered US Equity Index/AIP100V$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/03/2025	1	2,893,887	2280.08	94,418			16,250		109,713			(23,437)		8,501		0001
Purchased Call/AI Powered US Equity Index/AIP100V$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2025	1	612,222	2280.08	20,265			3,507		23,248			(5,011)		1,806		0001
Purchased Call/AI Powered US Equity Index/AIP100V$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/06/2025	1	4,583,263	2276.51	154,802			27,404		180,756			(38,639)		13,624		0001
Purchased Call/AI Powered US Equity Index/AIP100V$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2025	1	2,244,772	2276.96	73,404			13,002		88,052			(18,192)		6,698		0001
Purchased Call/AI Powered US Equity Index/AIP100V$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2025	1	3,513,837	2275.08	108,583			19,304		140,799			(26,952)		10,485		0001
Purchased Call/AI Powered US Equity Index/AIP100V$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/07/2025	1	4,643,087	2265.89	157,936			28,128		200,761			(39,253)		13,855		0001
Purchased Call/AI Powered US Equity Index/AIP100V$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2025	1	1,034,365	2274.31	34,134			6,236		41,672			(8,440)		3,134		0001
Purchased Call/AI Powered US Equity Index/AIP100V$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	11/12/2025	1	2,483,497	2274.31	88,349			16,367		100,193			(22,020)		7,552		0001
Purchased Call/AI Powered US Equity Index/AIP100V$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/10/2025	1	1,807,319	2274.31	63,579			11,672		72,702			(15,949)		5,455		0001
Purchased Call/AI Powered US Equity Index/AIP100V$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2025	1	2,712,056	2273.95	98,770			18,315		109,890			(24,489)		8,277		0001
Purchased Call/AI Powered US Equity Index/AIP100V$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	1	2,782,949	2292.27	97,035			18,271		95,520			(24,242)		8,525		0001
Purchased Call/AI Powered US Equity Index/AIP100V$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/14/2025	1	3,545,047	2297.42	116,476			21,801		115,819			(28,906)		10,859		0001
Purchased Call/AI Powered US Equity Index/AIP100V$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	1	2,304,748	2294.25	77,705			14,674		77,630			(19,424)		7,060		0001
Purchased Call/AI Powered US Equity Index/AIP100V$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	11/18/2025	1	761,545	2297.12	26,079			5,035		25,057			(6,476)		2,367		0001
Purchased Call/AI Powered US Equity Index/AIP100V$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/17/2025	1	2,507,429	2297.12	88,025			17,057		82,332			(22,100)		7,765		0001
Purchased Call/AI Powered US Equity Index/AIP100V$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	1	461,220	2297.12	15,266			2,953		15,207			(3,770)		1,438		0001
Purchased Call/AI Powered US Equity Index/AIP100V$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/20/2025	1	4,017,365	2299.8	134,824			26,448		129,326			(33,551)		12,573		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100I\$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/21/2025	1	3,624,249	2299.36	121,072			23,888		117,377			(30,077)		11,382		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/21/2025	1	4,823,515	2301.06	160,450			31,688		153,681			(39,866)		15,148		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/24/2025	1	614,368	2302.51	20,569			4,142		19,344			(5,111)		1,949		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/26/2025	1	1,217,518	2302.51	40,241			8,186		38,484			(9,975)		3,889		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	11/26/2025	1	2,540,635	2299.76	89,698			18,527		82,447			(22,578)		8,116		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/28/2025	1	2,639,838	2301.41	92,930			19,406		84,483			(23,331)		8,490		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	4,621,125	2305.13	160,896			33,359		142,693			(40,085)		14,861		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	11/28/2025	1	9,183,789	2310.24	320,812			66,747		269,748			(80,260)		29,535		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2025	1	1,318,871	2323.31	43,800			9,278		34,127			(10,846)		4,297		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/01/2025	1	1,793,226	2323.31	60,480			12,838		46,267			(15,118)		5,824		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2025	1	573,441	2323.31	19,096			4,060		14,881			(4,715)		1,874		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/04/2025	1	4,053,903	2321.95	138,539			29,976		106,949			(34,662)		13,294		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	1	2,263,938	2314.96	77,549			16,858		64,219			(19,368)		7,448		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2025	1	2,444,631	2313.92	85,349			18,534		70,060			(21,270)		8,042		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	1	3,198,869	2321.43	113,971			24,844		85,046			(28,533)		10,523		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2025	1	1,137,715	2328.27	37,772			8,353		28,366			(9,340)		3,790		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2025	1	1,908,686	2328.27	67,014			14,877		47,448			(16,760)		6,338		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2025	1	813,555	2328.27	28,269			6,386		20,344			(7,104)		2,718		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2023	12/11/2025	1	2,753,416	2335.64	96,261			21,804		63,952			(24,125)		9,228		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100X$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/12/2025	1	2,788,381	2335.09	105,531			23,896		65,325			(26,261)		9,374		0001
Purchased Call/AI Powered US Equity Index/AIP100X$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	1	4,156,277	2358.96	149,763			33,958		75,020			(37,301)		13,972		0001
Purchased Call/AI Powered US Equity Index/AIP100X$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	1	2,636,304	2379.75	86,884			19,694		37,226			(21,621)		8,863		0001
Purchased Call/AI Powered US Equity Index/AIP100X$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/15/2025	1	2,627,296	2375.84	88,141			20,318		39,105			(21,925)		8,912		0001
Purchased Call/AI Powered US Equity Index/AIP100X$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/16/2025	1	1,321,619	2375.84	44,142			10,187		19,770			(10,915)		4,496		0001
Purchased Call/AI Powered US Equity Index/AIP100X$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/17/2025	1	1,935,876	2375.84	64,876			15,094		29,102			(16,108)		6,606		0001
Purchased Call/AI Powered US Equity Index/AIP100X$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/18/2025	1	2,798,968	2376.44	96,123			22,520		41,974			(23,893)		9,579		0001
Purchased Call/AI Powered US Equity Index/AIP100X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2025	1	1,705,810	2386.48	55,269			13,050		22,776			(13,747)		5,855		0001
Purchased Call/AI Powered US Equity Index/AIP100X$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/19/2025	1	2,683,713	2365.41	93,007			21,923		45,959			(23,108)		9,211		0001
Purchased Call/AI Powered US Equity Index/AIP100X$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/19/2025	1	5,093,748	2379.16	171,361			40,564		74,300			(42,668)		17,483		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	12/22/2025	1	2,799,093	2378.89	94,006			22,616		41,190			(23,381)		9,691		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	1	414,946	2378.89	13,353			3,450		6,139			(3,547)		1,441		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/26/2025	1	5,963,761	2385.79	192,314			47,350		82,130			(47,874)		20,882		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/26/2025	1	4,402,808	2386.79	142,919			35,091		59,911			(35,510)		15,416		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/26/2025	1	4,379,502	2385.46	137,915			33,990		60,551			(34,395)		15,335		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/29/2025	1	4,115,976	2378.39	131,144			32,788		62,198			(32,651)		14,532		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/30/2025	1	260,269	2378.39	8,719			2,183		3,953			(2,156)		921		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/31/2025	1	237,107	2378.39	7,943			1,997		3,618			(1,961)		842		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/24/2025	1	96,749	2378.89	3,161			773		1,438			(792)		337		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100Y5G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2026	1	5,868,225	2375.76	184,628			47,062		92,736			(45,852)		20,945		0001
Purchased Call/AI Powered US Equity Index/AIP100Y5I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/02/2026	1	3,377,885	2364.15	115,343			29,626		60,776			(28,878)		12,057		0001
Purchased Call/AI Powered US Equity Index/AIP100Y5K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/02/2026	1	4,090,974	2360.76	144,717			37,039		76,379			(36,126)		14,602		0001
Purchased Call/AI Powered US Equity Index/AIP100Y5O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/05/2026	1	2,405,464	2362.63	81,788			21,282		44,199			(20,388)		8,655		0001
Purchased Call/AI Powered US Equity Index/AIP100Y5P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/06/2026	1	799,211	2362.63	27,285			7,395		14,747			(7,041)		2,883		0001
Purchased Call/AI Powered US Equity Index/AIP100Y5Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/07/2026	1	727,422	2362.63	25,082			6,558		13,479			(6,225)		2,631		0001
Purchased Call/AI Powered US Equity Index/AIP100Y5S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/08/2026	1	2,409,878	2373.16	78,623			20,701		39,964			(19,549)		8,739		0001
Purchased Call/AI Powered US Equity Index/AIP100Y5U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/09/2026	1	2,607,475	2368.31	87,231			23,088		45,803			(21,682)		9,480		0001
Purchased Call/AI Powered US Equity Index/AIP100Y5W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/09/2026	1	3,993,952	2370.14	132,543			35,151		68,770			(32,951)		14,521		0001
Purchased Call/AI Powered US Equity Index/AIP100Y5Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	01/09/2026	1	2,979,919	2367.36	99,687			26,517		52,889			(24,852)		10,834		0001
Purchased Call/AI Powered US Equity Index/AIP100Z3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2026	1	929,399	2366.29	31,414			8,469		16,831			(7,768)		3,414		0001
Purchased Call/AI Powered US Equity Index/AIP100Z4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2026	1	227,050	2366.29	7,697			2,083		4,129			(1,901)		836		0001
Purchased Call/AI Powered US Equity Index/AIP100Z5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/15/2026	1	335,810	2366.29	11,384			3,092		6,131			(2,807)		1,240		0001
Purchased Call/AI Powered US Equity Index/AIP100Z6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/12/2026	1	3,118,088	2366.29	102,958			27,693		56,230			(25,595)		11,425		0001
Purchased Call/AI Powered US Equity Index/AIP100Z8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/16/2026	1	4,774,806	2362.26	157,016			42,980		91,294			(38,968)		17,672		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	1	3,448,287	2355.93	117,327			32,177		70,405			(29,132)		12,763		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	1	3,665,175	2357.43	126,097			34,719		73,687			(31,417)		13,565		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/16/2026	1	2,400,583	2362.53	80,815			22,233		45,769			(20,131)		8,885		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2026	1	396,598	2362.53	13,365			3,740		7,622			(3,300)		1,486		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100ZSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/20/2026	1	594,953	2362.53	20,050			5,591		11,389			(4,958)		2,224		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/22/2026	1	4,024,078	2363.74	136,711			38,516		76,651			(33,908)		15,116		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/23/2026	1	4,344,899	2365.91	143,717			40,713		81,213			(35,643)		16,360		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/23/2026	1	3,911,592	2364.04	130,220			36,986		74,550			(32,363)		14,729		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	2,558,119	2359.73	87,995			25,163		50,969			(21,998)		9,632		0001
Purchased Call/AI Powered US Equity Index/AIP100ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	1	636,757	2361.72	21,459			6,211		12,572			(5,299)		2,426		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/26/2026	1	4,779,031	2361.72	166,942			48,080		93,654			(41,484)		18,125		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/27/2026	1	240,174	2361.72	8,094			2,335		4,724			(2,001)		913		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/29/2026	1	3,516,752	2371.42	117,110			34,124		63,055			(29,051)		13,432		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	1	4,033,881	2371.27	127,078			37,210		72,717			(31,514)		15,444		0001
Purchased Call/AI Powered US Equity Index/AIP2000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/30/2026	1	3,108,588	2355.35	109,476			32,116		65,878			(27,169)		11,901		0001
Purchased Call/AI Powered US Equity Index/AIP2000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/30/2026	1	2,450,288	2367.51	83,829			24,705		45,922			(20,882)		9,381		0001
Purchased Call/AI Powered US Equity Index/AIP2000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/02/2026	1	3,129,051	2372.04	102,524			30,497		56,186			(25,463)		12,063		0001
Purchased Call/AI Powered US Equity Index/AIP2000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2026	1	614,029	2372.04	20,693			6,168		11,070			(5,117)		2,373		0001
Purchased Call/AI Powered US Equity Index/AIP2000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2026	1	313,021	2372.04	10,549			3,155		5,666			(2,605)		1,212		0001
Purchased Call/AI Powered US Equity Index/AIP2000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	02/05/2026	1	4,614,886	2365.31	159,641			48,105		89,785			(39,644)		17,914		0001
Purchased Call/AI Powered US Equity Index/AIP2000$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/06/2026	1	3,198,065	2369.53	108,581			32,844		59,830			(26,938)		12,442		0001
Purchased Call/AI Powered US Equity Index/AIP2000$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/06/2026	1	3,855,858	2371.97	131,693			39,987		70,363			(32,740)		15,002		0001
Purchased Call/AI Powered US Equity Index/AIP2000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/06/2026	1	2,746,772	2373.66	94,739			28,799		49,262			(23,584)		10,687		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2000$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2026	1	647,372	2378.62	21,752			6,693		11,121			(5,378)		2,541		0001
Purchased Call/AI Powered US Equity Index/AIP2000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/09/2026	1	1,955,367	2378.62	66,038			20,281		33,453			(16,409)		7,659		0001
Purchased Call/AI Powered US Equity Index/AIP2000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2026	1	1,020,870	2378.62	34,301			10,587		17,608			(8,470)		4,017		0001
Purchased Call/AI Powered US Equity Index/AIP2000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/12/2026	1	4,487,439	2380.95	141,950			44,192		75,846			(35,289)		17,694		0001
Purchased Call/AI Powered US Equity Index/AIP2000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/13/2026	1	1,958,834	2367.88	67,100			20,914		37,937			(16,628)		7,741		0001
Purchased Call/AI Powered US Equity Index/AIP2000$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	1	2,493,075	2374.85	85,522			26,752		45,020			(21,231)		9,852		0001
Purchased Call/AI Powered US Equity Index/AIP2000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	02/13/2026	1	3,168,992	2384.12	104,838			32,919		52,028			(26,069)		12,523		0001
Purchased Call/AI Powered US Equity Index/AIP2000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	1	3,135,867	2380.01	103,145			32,424		53,720			(25,752)		12,392		0001
Purchased Call/AI Powered US Equity Index/AIP2001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/19/2026	1	4,859,412	2380.01	159,451			51,043		84,243			(39,540)		19,454		0001
Purchased Call/AI Powered US Equity Index/AIP2001$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/18/2026	1	763,887	2380.01	25,404			8,099		13,193			(6,283)		3,052		0001
Purchased Call/AI Powered US Equity Index/AIP2001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/17/2026	1	617,104	2380.01	20,673			6,569		10,616			(5,112)		2,460		0001
Purchased Call/AI Powered US Equity Index/AIP2001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	11/25/2025	1	61,201	2302.51	2,984			683		1,931			(839)		195		0001
Purchased Call/AI Powered US Equity Index/AIP2001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	1	3,859,585	2375.99	134,358			43,267		69,941			(33,354)		15,485		0001
Purchased Call/AI Powered US Equity Index/AIP2001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	1	2,820,096	2380.49	100,209			32,330		48,835			(24,882)		11,314		0001
Purchased Call/AI Powered US Equity Index/AIP2001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	1	2,412,245	2393.18	80,474			26,016		36,638			(20,031)		9,678		0001
Purchased Call/AI Powered US Equity Index/AIP2001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/23/2026	1	2,430,898	2395.99	79,231			25,854		36,008			(19,672)		9,815		0001
Purchased Call/AI Powered US Equity Index/AIP2001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/24/2026	1	796,530	2395.99	26,684			8,724		11,851			(6,598)		3,223		0001
Purchased Call/AI Powered US Equity Index/AIP2001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/25/2026	1	808,191	2395.99	26,842			8,890		16,470			(6,697)		3,277		0001
Purchased Call/AI Powered US Equity Index/AIP2001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/26/2026	1	4,946,116	2389.77	167,977			55,429		79,166			(41,678)		20,095		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	1	2,195,168	2392.38	72,917			24,151		34,341			(18,083)		8,937		0001
Purchased Call/AI Powered US Equity Index/AIP2001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	1	1,727,742	2390.04	59,482			19,763		27,686			(14,769)		7,034		0001
Purchased Call/AI Powered US Equity Index/AIP2001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/27/2026	1	2,981,805	2395.92	102,772			34,227		44,968			(25,571)		12,140		0001
Purchased Call/AI Powered US Equity Index/AIP2001$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/02/2026	1	1,381,711	2401.18	46,367			15,570		19,812			(11,487)		5,660		0001
Purchased Call/AI Powered US Equity Index/AIP2001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/03/2026	1	908,523	2401.18	30,436			10,243		13,085			(7,526)		3,729		0001
Purchased Call/AI Powered US Equity Index/AIP2001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	1	3,227,478	2401.18	106,653			35,534		46,064			(26,583)		13,140		0001
Purchased Call/AI Powered US Equity Index/AIP2001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	03/04/2026	1	4,472,729	2400.07	142,235			48,126		65,460			(35,310)		18,397		0001
Purchased Call/AI Powered US Equity Index/AIP2001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	03/05/2026	1	1,869,279	2387.94	67,382			22,979		31,093			(16,787)		7,704		0001
Purchased Call/AI Powered US Equity Index/AIP2001$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/06/2026	1	2,664,305	2397.64	93,855			32,070		42,003			(23,299)		11,003		0001
Purchased Call/AI Powered US Equity Index/AIP2002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2026	1	3,350,841	2411.14	111,140			38,043		44,035			(27,614)		13,838		0001
Purchased Call/AI Powered US Equity Index/AIP2002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/09/2026	1	2,656,693	2407.45	89,216			30,816		36,472			(22,105)		11,037		0001
Purchased Call/AI Powered US Equity Index/AIP2002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	1	2,579,728	2407.45	86,600			29,681		35,250			(21,565)		10,654		0001
Purchased Call/AI Powered US Equity Index/AIP2002$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/10/2026	1	1,014,728	2407.45	34,095			11,802		13,994			(8,431)		4,224		0001
Purchased Call/AI Powered US Equity Index/AIP2002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/11/2026	1	4,103,417	2408.18	140,619			48,930		56,414			(34,908)		17,115		0001
Purchased Call/AI Powered US Equity Index/AIP2002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/12/2026	1	2,416,900	2413.54	80,140			28,216		31,549			(20,040)		10,101		0001
Purchased Call/AI Powered US Equity Index/AIP2002$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	1	2,987,161	2416.35	95,934			33,686		38,025			(23,807)		12,508		0001
Purchased Call/AI Powered US Equity Index/AIP2002$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/13/2026	1	4,806,265	2405.56	159,718			56,229		68,477			(39,706)		20,126		0001
Purchased Call/AI Powered US Equity Index/AIP2002$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/13/2026	1	3,445,316	2400.68	117,195			41,320		51,602			(29,202)		14,427		0001
Purchased Call/AI Powered US Equity Index/AIP2002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/17/2026	1	1,037,017	2400.68	34,636			12,323		15,663			(8,564)		4,376		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2002$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/16/2026	1	801,375	2400.68	26,766			9,499		12,054			(6,627)		3,375		0001
Purchased Call/AI Powered US Equity Index/AIP2002$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/18/2026	1	4,340,225	2407.13	148,174			53,016		63,162			(36,804)		18,351		0001
Purchased Call/AI Powered US Equity Index/AIP2002$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	03/19/2026	1	1,921,401	2412.42	67,649			24,312		25,956			(16,807)		8,139		0001
Purchased Call/AI Powered US Equity Index/AIP2002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/20/2026	1	1,772,920	2423.94	59,321			21,422		21,326			(14,738)		7,525		0001
Purchased Call/AI Powered US Equity Index/AIP2002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2026	1	4,631,873	2426.51	131,417			48,085		54,216			(33,036)		19,659		0001
Purchased Call/AI Powered US Equity Index/AIP2002$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/24/2026	1	1,570,694	2419.7	52,618			19,226		19,944			(13,011)		6,717		0001
Purchased Call/AI Powered US Equity Index/AIP2002$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	1	2,965,615	2419.7	96,957			35,277		37,303			(24,270)		12,587		0001
Purchased Call/AI Powered US Equity Index/AIP2002$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/23/2026	1	1,275,454	2419.7	42,728			15,575		16,120			(10,580)		5,444		0001
Purchased Call/AI Powered US Equity Index/AIP2002$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/25/2026	1	4,988,007	2419.36	167,831			61,695		63,853			(41,692)		21,371		0001
Purchased Call/AI Powered US Equity Index/AIP2002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/26/2026	1	2,081,681	2416.3	76,065			28,051		27,622			(18,890)		8,935		0001
Purchased Call/AI Powered US Equity Index/AIP2003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	1	2,043,299	2437.24	69,347			25,689		21,862			(17,212)		8,787		0001
Purchased Call/AI Powered US Equity Index/AIP2003$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/30/2026	1	1,306,612	2442.02	43,693			16,328		13,349			(10,809)		5,650		0001
Purchased Call/AI Powered US Equity Index/AIP2003$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/31/2026	1	1,703,870	2442.02	57,080			21,376		17,499			(14,095)		7,381		0001
Purchased Call/AI Powered US Equity Index/AIP2003$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	1	7,364,458	2442.02	242,232			89,986		74,833			(60,272)		31,670		0001
Purchased Call/AI Powered US Equity Index/AIP2005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/20/2026	1	3,292,120	2403.08	112,817			50,106		57,113			(28,001)		15,509		0001
Purchased Call/AI Powered US Equity Index/AIP2005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/15/2026	1	3,106,210	2404.41	104,631			45,860		52,728			(25,977)		14,519		0001
Purchased Call/AI Powered US Equity Index/AIP2003$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	1	4,207,403	2417.64	143,503			54,644		56,263			(35,813)		18,293		0001
Purchased Call/AI Powered US Equity Index/AIP2006$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	1	4,809,179	2388.26	162,637			73,139		95,543			(40,492)		22,725		0001
Purchased Call/AI Powered US Equity Index/AIP2004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	04/23/2026	1	2,186,411	2371.54	74,240			30,263		47,368			(18,443)		9,861		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/01/2026	1	3,153,783	2369.68	109,851			46,131		70,557			(27,322)		14,415		0001
Purchased Call/AI Powered US Equity Index/AIP2004$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	1	2,371,311	2369.39	81,688			33,397		52,482			(20,271)		10,713		0001
Purchased Call/AI Powered US Equity Index/AIP2004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	1	4,718,419	2369.99	165,750			67,965		103,887			(41,217)		21,317		0001
Purchased Call/AI Powered US Equity Index/AIP2004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/29/2026	1	3,363,907	2383.17	105,948			44,012		66,548			(26,306)		15,325		0001
Purchased Call/AI Powered US Equity Index/AIP2005$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/14/2026	1	2,086,527	2394.46	73,568			32,072		38,593			(18,257)		9,738		0001
Purchased Call/AI Powered US Equity Index/AIP2003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	1	2,323,872	2423.4	73,869			28,025		29,303			(18,362)		10,104		0001
Purchased Call/AI Powered US Equity Index/AIP2003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	1	2,569,739	2402.89	90,479			34,384		39,801			(22,508)		11,173		0001
Purchased Call/AI Powered US Equity Index/AIP2003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2026	1	937,454	2388.55	32,155			12,676		17,067			(7,951)		4,164		0001
Purchased Call/AI Powered US Equity Index/AIP2004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	1	3,452,483	2355.02	127,434			51,723		85,961			(31,643)		15,545		0001
Purchased Call/AI Powered US Equity Index/AIP2005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2026	1	1,628,823	2391.29	55,869			24,174		30,800			(13,815)		7,578		0001
Purchased Call/AI Powered US Equity Index/AIP2003$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/08/2026	1	3,889,453	2417.78	132,034			51,102		52,620			(32,823)		17,094		0001
Purchased Call/AI Powered US Equity Index/AIP2003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/15/2026	1	4,613,811	2369.65	156,115			61,823		99,967			(38,748)		20,527		0001
Purchased Call/AI Powered US Equity Index/AIP2005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/06/2026	1	3,120,745	2386.32	106,458			45,235		60,933			(26,424)		14,380		0001
Purchased Call/AI Powered US Equity Index/AIP2007$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	1	2,724,090	2404.56	92,784			45,021		49,542			(23,039)		13,395		0001
Purchased Call/AI Powered US Equity Index/AIP2004$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/17/2026	1	2,469,862	2357.72	85,083			34,032		59,654			(21,152)		11,027		0001
Purchased Call/AI Powered US Equity Index/AIP2005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	1	3,851,271	2400.16	132,327			58,099		67,919			(32,901)		18,002		0001
Purchased Call/AI Powered US Equity Index/AIP2006$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	1	3,719,535	2388.35	127,587			59,514		75,690			(31,659)		17,949		0001
Purchased Call/AI Powered US Equity Index/AIP2006$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/12/2026	1	2,413,386	2405.14	80,726			38,765		43,171			(20,201)		11,766		0001
Purchased Call/AI Powered US Equity Index/AIP2006$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2026	1	3,183,613	2388.01	108,248			50,637		64,970			(26,889)		15,363		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP2006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2026	1	1,857,992	2369.62	64,722			29,602		43,609			(16,066)		8,873		0001
Purchased Call/AI Powered US Equity Index/AIP2007SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2026	1	4,152,534	2395.28	144,371			71,083		82,357			(35,836)		20,591		0001
Purchased Call/AI Powered US Equity Index/AIP2006SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	1	3,084,105	2397.17	106,053			50,650		59,059			(26,352)		15,035		0001
Purchased Call/AI Powered US Equity Index/AIP2006SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/04/2026	1	2,902,520	2373.38	104,982			48,789		66,704			(26,053)		13,986		0001
Purchased Call/AI Powered US Equity Index/AIP2007S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2026	1	3,567,040	2402.17	122,536			59,387		66,018			(30,491)		17,515		0001
Purchased Call/AI Powered US Equity Index/AIP2007SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/18/2026	1	3,210,175	2401.7	108,937			53,064		59,820			(27,158)		15,785		0001
Purchased Call/AI Powered US Equity Index/AIP2007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	1	2,122,869	2394.47	73,942			35,369		41,590			(18,408)		10,349		0001
Purchased Call/AI Powered US Equity Index/AIP2004S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/16/2026	1	2,186,059	2367.62	72,822			28,936		48,345			(18,068)		9,743		0001
Purchased Call/AI Powered US Equity Index/AIP2003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2026	1	2,525,741	2410.62	82,176			32,094		36,980			(20,415)		11,140		0001
Purchased Call/AI Powered US Equity Index/AIP2004S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/20/2026	1	1,382,623	2343.2	47,286			19,057		37,799			(11,708)		6,204		0001
Purchased Call/AI Powered US Equity Index/AIP2004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	1	3,854,454	2343.2	135,818			54,469		105,136			(33,842)		17,208		0001
Purchased Call/AI Powered US Equity Index/AIP2004SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	1	3,636,586	2379.55	123,596			50,725		73,626			(30,764)		16,430		0001
Purchased Call/AI Powered US Equity Index/AIP2004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/01/2026	1	3,075,754	2376.51	107,689			45,274		64,873			(26,836)		14,058		0001
Purchased Call/AI Powered US Equity Index/AIP2004SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/01/2026	1	2,009,076	2359.09	71,057			29,743		49,156			(17,633)		9,183		0001
Purchased Call/AI Powered US Equity Index/AIP2003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	1	2,498,169	2420.4	85,580			32,360		32,482			(21,235)		10,862		0001
Purchased Call/AI Powered US Equity Index/AIP2004SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	04/30/2026	1	2,268,929	2366.53	76,535			31,905		52,012			(19,005)		10,353		0001
Purchased Call/AI Powered US Equity Index/AIP2003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/09/2026	1	1,676,388	2417.34	54,937			21,301		22,872			(13,633)		7,381		0001
Purchased Call/AI Powered US Equity Index/AIP2005SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2026	1	3,737,466	2397.12	122,961			55,044		68,752			(30,510)		17,661		0001
Purchased Call/AI Powered US Equity Index/AIP2003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/01/2026	1	3,788,891	2433.69	123,244			46,430		42,732			(30,587)		16,444		0001

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Purchased Call/AI Powered US Equity Index/AIP2006$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	1	4,784,645	2381.85	154,221			70,249		101,212			(38,296)		22,816		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2026	1	2,105,295	2376.51	72,212			30,551		44,657			(17,856)		9,685		0001
Purchased Call/AI Powered US Equity Index/AIP2005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/07/2026	1	1,963,281	2385.28	67,925			28,989		38,794			(16,869)		9,061		0001
Purchased Call/AI Powered US Equity Index/AIP2006$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/05/2026	1	5,085,685	2382.84	175,274			82,101		108,375			(43,627)		24,542		0001
Purchased Call/AI Powered US Equity Index/AIP2003$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/13/2026	1	1,310,568	2388.55	44,821			17,633		23,780			(11,098)		5,811		0001
Purchased Call/AI Powered US Equity Index/AIP2005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/08/2026	1	2,090,329	2384.48	73,070			31,296		41,714			(18,143)		9,663		0001
Purchased Call/AI Powered US Equity Index/AIP2005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	1	1,788,700	2402.66	61,352			27,090		30,948			(15,191)		8,400		0001
Purchased Call/AI Powered US Equity Index/AIP2003$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/10/2026	1	3,504,007	2388.55	116,580			45,590		63,363			(29,012)		15,454		0001
Purchased Call/AI Powered US Equity Index/AIP2005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/11/2026	1	1,666,449	2391.29	57,159			24,688		31,416			(14,153)		7,741		0001
Purchased Call/AI Powered US Equity Index/AIP2005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	1	3,148,712	2402.66	107,733			47,340		54,298			(26,821)		14,718		0001
Purchased Call/AI Powered US Equity Index/AIP2005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/08/2026	1	2,069,670	2391.83	70,730			30,359		38,709			(17,573)		9,568		0001
Purchased Call/AI Powered US Equity Index/AIP2005$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/13/2026	1	3,965,162	2388.25	139,459			60,617		77,242			(34,625)		18,476		0001
Purchased Call/AI Powered US Equity Index/AIP2006$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/11/2026	1	2,526,841	2386.66	92,281			43,899		52,709			(22,942)		12,301		0001
Purchased Call/AI Powered US Equity Index/AIP2005$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2026	1	2,048,739	2383.27	70,548			31,699		42,477			(17,538)		9,681		0001
Purchased Call/AI Powered US Equity Index/AIP2007$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2026	1	2,818,415	2397.73	100,222			49,764		55,057			(24,908)		14,015		0001
Purchased Call/AI Powered US Equity Index/AIP2006$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2026	1	2,906,422	2388.19	101,731			48,151		60,825			(25,264)		14,128		0001
Purchased Call/AI Powered US Equity Index/AIP2005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2026	1	2,713,728	2404.07	90,149			40,174		46,801			(22,375)		12,804		0001
Purchased Call/AI Powered US Equity Index/AIP2007$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	1	2,863,406	2405.26	98,119			48,749		52,517			(24,375)		14,238		0001
Purchased Call/AI Powered US Equity Index/AIP2007$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,958,008	2397.88	68,489			33,869		38,099			(17,025)		9,723		0001

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Purchased Call/AI Powered US Equity Index/AIP2006S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2026	1	1,022,194	2388.26	35,061			15,893		20,425			(8,658)		4,867		0001
Purchased Call/AI Powered US Equity Index/AIP2007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	1	2,957,282	2403.95	101,759			50,649		54,841			(25,349)		14,705		0001
Purchased Call/AI Powered US Equity Index/AIP2005S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	1	4,345,394	2391.29	147,406			63,366		81,663			(36,726)		20,088		0001
Purchased Call/AI Powered US Equity Index/AIP2006SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	06/03/2026	1	3,044,533	2377.04	103,594			48,000		67,739			(25,710)		14,649		0001
Purchased Call/AI Powered US Equity Index/AIP2006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	1	4,482,710	2382.19	152,383			69,903		94,801			(37,923)		21,409		0001
Purchased Call/AI Powered US Equity Index/AIP2006SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2026	1	1,356,959	2382.84	46,544			21,929		29,070			(11,509)		6,587		0001
Purchased Call/AI Powered US Equity Index/AIP2007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/15/2026	1	2,069,557	2394.47	71,193			34,176		40,661			(17,628)		10,133		0001
Purchased Call/AI Powered US Equity Index/AIP2007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2026	1	4,423,885	2403.95	153,107			76,608		82,509			(37,889)		22,119		0001
Purchased Call/AI Powered US Equity Index/AIP2004SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2026	1	1,405,301	2379.55	48,061			19,872		28,622			(11,884)		6,391		0001
Purchased Call/AI Powered US Equity Index/AIP2004SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/27/2026	1	1,455,737	2379.55	49,786			20,545		29,562			(12,327)		6,610		0001
Purchased Call/AI Powered US Equity Index/AIP2003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/10/2026	1	2,064,964	2404.55	70,251			27,407		32,076			(17,443)		9,107		0001
Purchased Call/AI Powered US Equity Index/AIP2004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	1	2,570,632	2354.66	84,100			33,668		63,724			(20,898)		11,477		0001
Purchased Call/AI Powered US Equity Index/AIP2004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/04/2026	1	1,070,869	2376.51	36,731			15,511		22,652			(9,095)		4,919		0001
Purchased Call/AI Powered US Equity Index/AIP2007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2026	1	1,758,099	2401.7	60,479			29,658		32,952			(14,954)		8,706		0001
Purchased Call/AI Powered US Equity Index/AIP2007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	1	3,641,172	2401.32	125,430			61,060		68,070			(31,227)		17,904		0001
Purchased Call/AI Powered US Equity Index/AIP2006SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2026	1	1,264,966	2382.19	43,388			20,025		26,896			(10,729)		6,077		0001
Purchased Call/AI Powered US Equity Index/AIP2006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	1	2,642,456	2370.77	94,205			43,189		61,440			(23,424)		12,620		0001
Purchased Call/AI Powered US Equity Index/AIP2003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	1	1,266,888	2417.64	43,581			16,762		17,090			(10,776)		5,558		0001
Purchased Call/AI Powered US Equity Index/AIP2003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	1	1,107,403	2417.64	38,095			14,620		14,875			(9,432)		4,850		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2006$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/26/2026	1	2,343,220	2388.26	78,665			35,615		46,689			(19,472)		11,140		0001
Purchased Call/AI Powered US Equity Index/AIP2005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	1	2,253,914	2402.66	77,325			34,204		41,544			(19,123)		10,601		0001
Purchased Call/AI Powered US Equity Index/AIP2007$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/29/2026	1	2,638,676	2403.95	90,770			45,323		49,074			(22,475)		13,175		0001
Purchased Call/AI Powered US Equity Index/AIP2007$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/16/2026	1	2,088,753	2394.47	72,062			34,645		41,152			(17,819)		10,242		0001
Purchased Call/AI Powered US Equity Index/AIP2004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2026	1	1,591,961	2343.2	54,445			21,987		43,619			(13,463)		7,156		0001
Purchased Call/AI Powered US Equity Index/AIP2007$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/22/2026	1	2,347,942	2401.7	80,769			39,551		43,882			(19,999)		11,610		0001
Purchased Call/AI Powered US Equity Index/AIP2006$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/01/2026	1	1,254,910	2382.19	42,918			19,776		26,611			(10,627)		6,020		0001
Purchased Call/AI Powered US Equity Index/AIP2006$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/08/2026	1	2,285,972	2382.84	78,409			36,886		48,844			(19,415)		11,080		0001
Purchased Call/AI Powered US Equity Index/AIP2007$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/02/2026	1	3,571,529	2420.76	124,687			63,091		58,065			(31,008)		17,907		0001
Purchased Call/AI Powered US Equity Index/AIP2007$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/01/2026	1	2,771,772	2401.71	99,013			49,742		52,805			(24,574)		13,878		0001
Purchased Call/AI Powered US Equity Index/AIP2008$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2026	1	3,963,072	2419.46	134,922			71,627		67,735			(33,493)		20,404		0001
Purchased Call/AI Powered US Equity Index/AIP2008$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	3,006,908	2424.66	104,340			53,173		47,569			(25,800)		15,178		0001
Purchased Call/AI Powered US Equity Index/AIP2008$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/23/2026	1	2,043,294	2417.7	61,882			32,957		37,595			(15,366)		10,533		0001
Purchased Call/AI Powered US Equity Index/AIP2009$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2026	1	3,835,259	2381.47	133,319			71,159		89,398			(33,075)		19,797		0001
Purchased Call/AI Powered US Equity Index/AIP200A$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/19/2026	1	4,168,508	2390.28	145,216			82,677		94,521			(36,042)		22,224		0001
Purchased Call/AI Powered US Equity Index/AIP2009$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2026	1	4,537,850	2346.94	162,768			89,988		139,197			(40,375)		23,841		0001
Purchased Call/AI Powered US Equity Index/AIP2009$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	1	3,112,586	2363.7	109,705			60,959		84,635			(27,313)		16,353		0001
Purchased Call/AI Powered US Equity Index/AIP2009$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	2,507,727	2365.32	88,021			48,188		66,873			(21,795)		13,110		0001
Purchased Call/AI Powered US Equity Index/AIP200A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/27/2026	1	1,636,098	2392.82	44,996	7,011		31,816		36,868			(12,618)		8,806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200A$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	1	2,704,269	2373.17	96,858			54,513		69,254			(24,037)		14,331		0001
Purchased Call/AI Powered US Equity Index/AIP2009$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/30/2026	1	1,798,863	2380.27	65,170			35,330		42,691			(16,178)		9,357		0001
Purchased Call/AI Powered US Equity Index/AIP200A$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/26/2026	1	3,729,504	2392.6	129,819			75,188		84,011			(32,233)		20,051		0001
Purchased Call/AI Powered US Equity Index/AIP2009$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/24/2026	1	2,783,154	2386.49	96,554			51,759		62,394			(24,024)		14,366		0001
Purchased Call/AI Powered US Equity Index/AIP200B$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2026	1	3,447,632	2433.05	122,009			62,989		51,190			(30,324)		17,473		0001
Purchased Call/AI Powered US Equity Index/AIP200A$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	1	2,965,318	2386.58	105,714			61,540		70,169			(26,231)		15,980		0001
Purchased Call/AI Powered US Equity Index/AIP200A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/13/2026	1	1,633,978	2371.91	53,916	2,740		32,432		42,151			(13,954)		8,648		0001
Purchased Call/AI Powered US Equity Index/AIP2009$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/06/2026	1	1,101,972	2355.56	37,821			20,845		31,729			(9,383)		5,782		0001
Purchased Call/AI Powered US Equity Index/AIP2009$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/31/2026	1	2,443,508	2397.84	81,036			44,057		50,706			(20,107)		12,726		0001
Purchased Call/AI Powered US Equity Index/AIP2009$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/05/2026	1	3,348,388	2349.05	120,791			66,523		100,856			(30,019)		17,548		0001
Purchased Call/AI Powered US Equity Index/AIP200B$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/09/2026	1	3,075,472	2365.66	110,703			66,365		85,835			(27,527)		16,807		0001
Purchased Call/AI Powered US Equity Index/AIP200A$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/28/2026	1	3,661,292	2389.03	129,997			75,997		85,071			(32,300)		19,731		0001
Purchased Call/AI Powered US Equity Index/AIP200B$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2026	1	793,949	2364.25	28,899			17,337		22,416			(7,176)		4,344		0001
Purchased Call/AI Powered US Equity Index/AIP200B$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/04/2026	1	4,936,294	2359.02	176,772			105,083		143,835			(44,027)		26,820		0001
Purchased Call/AI Powered US Equity Index/AIP200A$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	1	3,409,708	2395.52	116,293			68,072		75,455			(28,961)		18,375		0001
Purchased Call/AI Powered US Equity Index/AIP200C$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	1	2,360,100	2397.46	85,177			52,881		53,622			(21,134)		13,132		0001
Purchased Call/AI Powered US Equity Index/AIP200B$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	1	2,664,046	2398.37	94,157			57,680		59,491			(23,385)		14,708		0001
Purchased Call/AI Powered US Equity Index/AIP200B$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2026	1	3,898,715	2380.89	138,706			84,088		98,330			(34,326)		21,451		0001
Purchased Call/AI Powered US Equity Index/AIP200C$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	1	4,872,871	2397.37	172,403			105,777		109,624			(42,924)		26,902		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2026	1	3,180,085	2379.79	110,390			65,147		79,740			(27,404)		17,258		0001
Purchased Call/AI Powered US Equity Index/AIP200BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	1	1,884,618	2380.89	67,351			40,682		47,344			(16,781)		10,322		0001
Purchased Call/AI Powered US Equity Index/AIP200BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/02/2026	1	1,432,878	2395.52	49,283			28,991		31,922			(12,187)		7,767		0001
Purchased Call/AI Powered US Equity Index/AIP200BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2026	1	2,133,149	2359.02	75,734			45,163		62,267			(18,738)		11,644		0001
Purchased Call/AI Powered US Equity Index/AIP200BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/14/2026	1	2,483,526	2380.89	88,098			53,329		62,515			(21,822)		13,649		0001
Purchased Call/AI Powered US Equity Index/AIP200BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	1	2,276,156	2386.13	83,055			50,764		55,595			(20,613)		12,566		0001
Purchased Call/AI Powered US Equity Index/AIP200BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/16/2026	1	3,372,561	2455.53	103,680			54,188		41,595			(25,734)		17,228		0001
Purchased Call/AI Powered US Equity Index/AIP200BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/15/2026	1	4,731,335	2439.56	172,127			89,740		67,032			(42,739)		24,138		0001
Purchased Call/AI Powered US Equity Index/AIP200BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2026	1	2,462,028	2408.13	84,887			44,632		45,831			(21,089)		12,594		0001
Purchased Call/AI Powered US Equity Index/AIP200BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/20/2026	1	1,268,881	2403.4	44,030			23,257		24,620			(10,902)		6,516		0001
Purchased Call/AI Powered US Equity Index/AIP200BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/02/2026	1	4,505,485	2424.66	157,560			79,846		70,818			(39,312)		22,589		0001
Purchased Call/AI Powered US Equity Index/AIP200BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/10/2026	1	2,812,292	2441.08	95,892			49,332		38,910			(23,787)		14,253		0001
Purchased Call/AI Powered US Equity Index/AIP2009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	1	3,374,327	2378.14	119,978			64,262		80,697			(29,820)		17,417		0001
Purchased Call/AI Powered US Equity Index/AIP2008SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	1	2,976,494	2403.4	106,861			56,271		57,596			(26,616)		15,225		0001
Purchased Call/AI Powered US Equity Index/AIP2009S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2026	1	2,335,878	2386.49	81,289			43,771		52,612			(20,100)		12,119		0001
Purchased Call/AI Powered US Equity Index/AIP2008S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2026	1	3,466,910	2428.02	123,110			63,281		53,605			(30,602)		17,547		0001
Purchased Call/AI Powered US Equity Index/AIP200BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2026	1	1,938,392	2440.66	67,456			35,025		27,106			(16,680)		9,876		0001
Purchased Call/AI Powered US Equity Index/AIP2009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2026	1	2,005,581	2365.32	70,596			38,692		53,587			(17,456)		10,498		0001
Purchased Call/AI Powered US Equity Index/AIP2009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	1	3,692,988	2382.52	126,910			69,158		86,336			(31,518)		19,233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	1	3,713,119	2420.47	122,825			64,457		62,371			(30,484)		18,993		0001
Purchased Call/AI Powered US Equity Index/AIP200AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	1	3,310,473	2385.01	116,530			65,857		77,605			(29,001)		17,543		0001
Purchased Call/AI Powered US Equity Index/AIP200ASE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2026	1	2,243,758	2387.47	80,123			45,722		52,075			(19,884)		11,977		0001
Purchased Call/AI Powered US Equity Index/AIP2009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2026	1	1,180,921	2363.7	41,450			23,117		32,234			(10,249)		6,235		0001
Purchased Call/AI Powered US Equity Index/AIP2009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	1	3,713,053	2365.32	127,227			69,435		98,818			(31,662)		19,338		0001
Purchased Call/AI Powered US Equity Index/AIP2009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/07/2026	1	3,797,610	2361.31	133,389			74,007		105,079			(33,147)		19,952		0001
Purchased Call/AI Powered US Equity Index/AIP200BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/17/2026	1	961,238	2386.73	34,059			20,745		23,328			(8,451)		5,301		0001
Purchased Call/AI Powered US Equity Index/AIP200CSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	09/25/2026	1	3,042,057	2404.86	107,769			67,202		65,446			(26,837)		16,926		0001
Purchased Call/AI Powered US Equity Index/AIP200CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	1	3,318,291	2397.37	117,531			72,334		74,974			(29,068)		18,402		0001
Purchased Call/AI Powered US Equity Index/AIP200CSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2026	1	3,739,605	2404.63	130,617			81,869		81,124			(32,407)		20,922		0001
Purchased Call/AI Powered US Equity Index/AIP200BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	09/11/2026	1	2,832,358	2371.92	93,276	8,318		62,095		75,884			(25,515)		15,513		0001
Purchased Call/AI Powered US Equity Index/AIP200ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	1	4,275,560	2394.94	149,690			86,035		93,979			(37,245)		22,850		0001
Purchased Call/AI Powered US Equity Index/AIP200ASA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/18/2026	1	2,770,930	2385.01	97,545			55,354		65,240			(24,131)		14,755		0001
Purchased Call/AI Powered US Equity Index/AIP200BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/04/2026	1	1,793,327	2372.6	61,286			36,476		47,461			(15,271)		9,744		0001
Purchased Call/AI Powered US Equity Index/AIP200BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	1	1,302,009	2424.66	45,082			22,947		20,533			(11,165)		6,563		0001
Purchased Call/AI Powered US Equity Index/AIP200ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2026	1	2,558,768	2392.82	88,384			50,656		57,158			(21,953)		13,675		0001
Purchased Call/AI Powered US Equity Index/AIP200AS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	1	2,251,805	2385.01	79,038			44,792		52,904			(19,570)		11,976		0001
Purchased Call/AI Powered US Equity Index/AIP200CS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/24/2026	1	1,768,272	2400.1	62,598			38,792		39,318			(15,557)		9,828		0001
Purchased Call/AI Powered US Equity Index/AIP200ASI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	1	3,383,426	2386.62	120,477			69,161		79,200			(29,928)		18,082		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200C$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/23/2026	1	3,853,995	2398.67	137,103			84,640		86,431			(34,026)		21,396		0001
Purchased Call/AI Powered US Equity Index/AIP200A$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	1	3,045,679	2395.52	106,325			62,401		67,552			(26,340)		16,471		0001
Purchased Call/AI Powered US Equity Index/AIP200C$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2026	1	3,476,344	2404.86	122,652			76,681		75,121			(30,346)		19,428		0001
Purchased Call/AI Powered US Equity Index/AIP2007$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	1	1,372,090	2410.82	49,172			24,825		24,284			(12,203)		6,879		0001
Purchased Call/AI Powered US Equity Index/AIP2008$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2026	1	2,293,381	2429.73	79,040			40,429		34,831			(19,617)		11,592		0001
Purchased Call/AI Powered US Equity Index/AIP2008$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	1	3,435,355	2440.66	118,464			61,245		47,708			(29,523)		17,410		0001
Purchased Call/AI Powered US Equity Index/AIP2009$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	3,462,916	2363.7	121,548			67,713		94,345			(30,096)		18,261		0001
Purchased Call/AI Powered US Equity Index/AIP2009$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	1	3,027,205	2387.09	102,129			55,207		68,023			(25,356)		15,726		0001
Purchased Call/AI Powered US Equity Index/AIP2009$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2026	1	4,083,124	2361.58	148,609			83,166		113,395			(36,884)		21,585		0001
Purchased Call/AI Powered US Equity Index/AIP200A$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	1	2,307,069	2383.22	81,099			45,773		54,818			(20,148)		12,226		0001
Purchased Call/AI Powered US Equity Index/AIP2008$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2026	1	2,008,542	2403.4	69,897			36,965		39,074			(17,283)		10,328		0001
Purchased Call/AI Powered US Equity Index/AIP200B$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/21/2026	1	2,755,047	2397.37	97,596			60,016		62,115			(24,172)		15,261		0001
Purchased Call/AI Powered US Equity Index/AIP200A$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	1	1,577,355	2394.94	55,493			32,018		34,830			(13,724)		8,470		0001
Purchased Call/AI Powered US Equity Index/AIP200B$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/01/2026	1	1,871,123	2395.52	64,876			38,119		41,593			(16,056)		10,131		0001
Purchased Call/AI Powered US Equity Index/AIP2008$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/13/2026	1	3,849,291	2440.66	133,570			69,266		53,644			(33,073)		19,586		0001
Purchased Call/AI Powered US Equity Index/AIP200B$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2026	1	2,018,878	2377.24	70,130			41,490		51,673			(17,398)		10,969		0001
Purchased Call/AI Powered US Equity Index/AIP200B$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	1	4,067,365	2385.11	144,606			87,870		99,696			(35,884)		22,405		0001
Purchased Call/AI Powered US Equity Index/AIP2009$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/27/2026	1	5,467,272	2386.49	190,261			102,327		122,859			(47,110)		28,329		0001
Purchased Call/AI Powered US Equity Index/AIP200B$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	1	2,717,971	2373.91	98,582			59,510		71,794			(24,517)		14,887		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200C$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	1	4,630,744	2404.57	163,542			101,785		99,839			(40,637)		25,766		0001
Purchased Call/AI Powered US Equity Index/AIP200C$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/28/2026	1	2,971,824	2404.86	104,906			65,529		64,078			(25,989)		16,590		0001
Purchased Call/AI Powered US Equity Index/AIP200A$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/24/2026	1	1,865,353	2394.94	65,660			37,843		41,096			(16,258)		10,005		0001
Purchased Call/AI Powered US Equity Index/AIP200FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	1	4,609,021	2454.25	162,030			116,634		77,037			(40,319)		27,559		0001
Purchased Call/AI Powered US Equity Index/AIP200G$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/16/2026	1	2,638,728	2436.01	89,489			65,602		51,257			(22,215)		15,958		0001
Purchased Call/AI Powered US Equity Index/AIP200HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	1	2,632,929	2393.21	72,271	21,583		70,836		69,796			(23,202)		16,145		0001
Purchased Call/AI Powered US Equity Index/AIP200C$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	1	2,408,328	2403.62	86,108			54,656		53,085			(21,300)		13,562		0001
Purchased Call/AI Powered US Equity Index/AIP200D$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2026	1	3,151,445	2411.43	110,917			72,902		67,305			(27,521)		18,051		0001
Purchased Call/AI Powered US Equity Index/AIP200C$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/09/2026	1	3,971,491	2406.16	143,251			92,049		86,472			(35,586)		22,437		0001
Purchased Call/AI Powered US Equity Index/AIP200D$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2026	1	3,944,037	2405.33	140,937			92,815		88,214			(34,955)		22,614		0001
Purchased Call/AI Powered US Equity Index/AIP200D$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/28/2026	1	3,550,180	2411.73	126,041			83,865		76,312			(31,277)		20,462		0001
Purchased Call/AI Powered US Equity Index/AIP200E$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2026	1	5,260,003	2408.17	183,921	1,170		123,792		116,465			(45,821)		30,379		0001
Purchased Call/AI Powered US Equity Index/AIP200E$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2026	1	1,512,384	2409.19	61,208			41,585		33,513			(15,237)		8,788		0001
Purchased Call/AI Powered US Equity Index/AIP200E$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	1	5,686,829	2440.13	203,439			138,588		100,813			(50,576)		33,079		0001
Purchased Call/AI Powered US Equity Index/AIP200FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	1	4,756,098	2437.14	168,724			118,204		88,242			(41,967)		28,055		0001
Purchased Call/AI Powered US Equity Index/AIP200G$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	2,538,914	2435.42	90,131			65,832		49,312			(22,317)		15,326		0001
Purchased Call/AI Powered US Equity Index/AIP200ESX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	4,150,564	2425.17	147,345			102,008		83,436			(36,434)		24,410		0001
Purchased Call/AI Powered US Equity Index/AIP200ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/11/2026	1	2,889,814	2445.57	101,586			69,551		49,551			(25,207)		16,894		0001
Purchased Call/AI Powered US Equity Index/AIP200E$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	1	3,581,335	2434.18	128,309			87,022		66,356			(31,826)		20,832		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	1	6,052,139	2436.47	214,686			156,378		116,414			(53,315)		36,430		0001
Purchased Call/AI Powered US Equity Index/AIP200GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2026	1	2,867,455	2407.07	105,479			78,495		68,707			(26,197)		17,455		0001
Purchased Call/AI Powered US Equity Index/AIP200ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/04/2026	1	2,978,703	2396.02	110,193			74,443		72,288			(27,367)		17,292		0001
Purchased Call/AI Powered US Equity Index/AIP200FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/03/2026	1	1,816,570	2452.29	65,567			46,899		30,727			(16,274)		10,852		0001
Purchased Call/AI Powered US Equity Index/AIP200D$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	1	3,609,307	2408.23	128,364			84,824		79,061			(31,877)		20,695		0001
Purchased Call/AI Powered US Equity Index/AIP200ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2026	1	4,022,649	2429.05	143,664			99,709		78,804			(35,639)		23,682		0001
Purchased Call/AI Powered US Equity Index/AIP200FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	1	5,155,221	2432.11	183,454			127,809		99,211			(45,499)		30,409		0001
Purchased Call/AI Powered US Equity Index/AIP200FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	1	3,471,768	2453.82	123,196			88,551		58,213			(30,596)		20,759		0001
Purchased Call/AI Powered US Equity Index/AIP200FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2026	1	4,786,367	2452.31	170,185			121,424		80,767			(42,230)		28,565		0001
Purchased Call/AI Powered US Equity Index/AIP200CSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/02/2026	1	4,331,552	2403.62	153,153			97,054		95,065			(38,200)		24,287		0001
Purchased Call/AI Powered US Equity Index/AIP200HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2026	1	3,885,025	.2395	130,219	6,844		103,231		101,609			(33,997)		23,802		0001
Purchased Call/AI Powered US Equity Index/AIP200D$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2026	1	1,496,311	2411.58	52,600			35,072		32,261			(13,052)		8,633		0001
Purchased Call/AI Powered US Equity Index/AIP200GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/18/2026	1	4,617,997	2389.77	165,352			122,050		123,460			(41,066)		27,981		0001
Purchased Call/AI Powered US Equity Index/AIP200CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/05/2026	1	2,925,832	2403.62	104,484			66,268		64,354			(25,882)		16,459		0001
Purchased Call/AI Powered US Equity Index/AIP200FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	1	3,757,830	2458.11	133,065			95,314		61,040			(33,003)		22,470		0001
Purchased Call/AI Powered US Equity Index/AIP200CSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/01/2026	1	1,438,354	2397.07	51,822			32,559		33,043			(12,858)		8,056		0001
Purchased Call/AI Powered US Equity Index/AIP200GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/11/2026	1	5,115,139	2435.42	179,339	1,589		132,036		99,129			(45,010)		30,790		0001
Purchased Call/AI Powered US Equity Index/AIP200ESV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	1	4,001,598	2425.17	142,394			98,372		80,088			(35,440)		23,441		0001
Purchased Call/AI Powered US Equity Index/AIP200CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2026	1	3,299,252	2398.24	119,009			75,217		75,312			(29,616)		18,499		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/16/2026	1	4,334,612	2420.85	153,591			100,154		85,637			(38,209)		24,672		0001
Purchased Call/AI Powered US Equity Index/AIP200ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	1	4,718,809	2442.48	165,903			114,070		83,195			(41,151)		27,642		0001
Purchased Call/AI Powered US Equity Index/AIP200HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	3,898,633	2407.76	138,401			103,801		93,541			(34,222)		23,863		0001
Purchased Call/AI Powered US Equity Index/AIP200FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	1	1,977,067	2449.61	69,909			49,380		33,700			(17,372)		11,719		0001
Purchased Call/AI Powered US Equity Index/AIP200GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	1	3,626,408	2403.14	129,053			95,445		88,706			(32,124)		21,973		0001
Purchased Call/AI Powered US Equity Index/AIP200DS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	1	5,294,405	2415.07	188,481	931		122,179		107,956			(46,944)		29,911		0001
Purchased Call/AI Powered US Equity Index/AIP200FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	2,121,759	2451.23	75,535			53,716		35,916			(18,703)		12,638		0001
Purchased Call/AI Powered US Equity Index/AIP200ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/30/2026	1	5,254,614	2397.71	186,735			125,429		125,295			(46,485)		30,348		0001
Purchased Call/AI Powered US Equity Index/AIP200DSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	1	3,344,731	2406.88	119,407			79,222		74,292			(29,525)		19,258		0001
Purchased Call/AI Powered US Equity Index/AIP200GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2026	1	4,642,779	2444.54	162,822			117,716		83,904			(40,396)		27,894		0001
Purchased Call/AI Powered US Equity Index/AIP200CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	1	2,849,057	2395.43	103,319			65,292		66,374			(25,662)		15,975		0001
Purchased Call/AI Powered US Equity Index/AIP200FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	4,191,138	2454.25	149,205			107,599		70,396			(36,893)		25,156		0001
Purchased Call/AI Powered US Equity Index/AIP200GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/10/2026	1	1,313,670	2437.33	47,223			34,234		25,056			(11,722)		7,900		0001
Purchased Call/AI Powered US Equity Index/AIP200DSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	1	3,121,541	2420.79	111,326			72,253		61,698			(27,612)		17,767		0001
Purchased Call/AI Powered US Equity Index/AIP200DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	3,144,959	2420.85	112,275			73,357		62,278			(27,800)		17,957		0001
Purchased Call/AI Powered US Equity Index/AIP200GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/17/2026	1	3,167,410	2429.93	100,144	1,976		74,997		64,347			(25,332)		19,174		0001
Purchased Call/AI Powered US Equity Index/AIP200FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	4,997,660	2451.23	177,417			125,956		84,388			(44,111)		29,682		0001
Purchased Call/AI Powered US Equity Index/AIP200DS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/12/2026	1	2,475,324	2415.07	88,378			56,972		50,589			(21,885)		14,029		0001
Purchased Call/AI Powered US Equity Index/AIP200CSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2026	1	1,509,625	2400.94	55,260			35,281		34,069			(13,718)		8,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/All Powered US Equity Index/AIP200D$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	3,060,671	2420.85	109,572			71,643		60,748			(27,094)		17,494		0001
Purchased Call/All Powered US Equity Index/AIP200E$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/12/2026	1	2,646,336	2442.74	93,629			64,198		46,450			(23,221)		15,487		0001
Purchased Call/All Powered US Equity Index/AIP200E$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/09/2026	1	7,091,556	2444.29	252,393			172,534		122,167			(62,534)		41,375		0001
Purchased Call/All Powered US Equity Index/AIP200F$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2026	1	2,737,421	2442.98	99,793			70,477		48,997			(24,807)		16,226		0001
Purchased Call/All Powered US Equity Index/AIP200D$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/13/2026	1	4,347,258	2415.07	155,653			100,422		89,047			(38,499)		24,665		0001
Purchased Call/All Powered US Equity Index/AIP200F$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	1	2,177,324	2440.29	77,295			54,223		39,570			(19,139)		12,881		0001
Purchased Call/All Powered US Equity Index/AIP200E$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/06/2026	1	5,396,354	2444.29	191,702			130,718		92,730			(47,702)		31,390		0001
Purchased Call/All Powered US Equity Index/AIP200D$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/23/2026	1	2,949,279	2406.88	105,645			69,923		65,235			(26,295)		16,911		0001
Purchased Call/All Powered US Equity Index/AIP200F$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	4,297,612	2454.25	152,995			110,274		72,010			(37,882)		25,771		0001
Purchased Call/All Powered US Equity Index/AIP200G$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	2,968,244	2403.14	105,373			78,016		72,896			(26,055)		18,052		0001
Purchased Call/All Powered US Equity Index/AIP200G$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2024	12/24/2026	1	7,723,722	2417.24	265,822			198,803		173,096			(66,156)		47,060		0001
Purchased Call/All Powered US Equity Index/AIP200G$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	1	4,203,425	2393.96	148,448			109,212		109,312			(36,821)		25,469		0001
Purchased Call/All Powered US Equity Index/AIP200G$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2026	1	505,772	2416.83	17,904			13,324		11,367			(4,439)		3,082		0001
Purchased Call/All Powered US Equity Index/AIP200G$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2026	1	4,590,665	2441.45	162,592			118,010		85,212			(40,326)		27,633		0001
Purchased Call/All Powered US Equity Index/AIP200C$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/07/2026	1	3,564,891	2397.39	128,866			82,026		82,390			(31,979)		20,097		0001
Purchased Call/All Powered US Equity Index/AIP200D$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/26/2026	1	6,521,327	2406.88	232,889			154,411		144,550			(57,669)		37,509		0001
Purchased Call/All Powered US Equity Index/AIP200D$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	1	4,683,193	2420.12	167,292			108,940		93,026			(41,546)		26,656		0001
Purchased Call/All Powered US Equity Index/AIP200C$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	1	3,001,138	2406.47	109,524			70,189		65,197			(27,192)		16,955		0001
Purchased Call/All Powered US Equity Index/AIP200D$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2026	1	2,910,378	2419.82	102,965			66,539		57,682			(25,551)		16,530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	1	3,610,930	2403.14	128,188			94,863		88,506			(31,740)		21,940		0001
Purchased Call/AI Powered US Equity Index/AIP200FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/27/2026	1	10,964,247	2446.31	389,509			276,159		191,984			(96,584)		65,119		0001
Purchased Call/AI Powered US Equity Index/AIP200FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	11/19/2026	1	1,682,677	2432.47	59,904			41,706		32,223			(14,878)		9,916		0001
Purchased Call/AI Powered US Equity Index/AIP200GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	1	4,371,959	2407.76	153,269	1,767		116,254		104,690			(38,364)		26,736		0001
Purchased Call/AI Powered US Equity Index/AIP200ESS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/13/2026	1	4,578,619	2436.84	160,989			111,056		84,160			(39,986)		26,821		0001
Purchased Call/AI Powered US Equity Index/AIP200ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	3,804,375	2425.17	135,055			93,443		76,310			(33,441)		22,352		0001
Purchased Call/AI Powered US Equity Index/AIP200HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/24/2026	1	4,988,203	2407.76	173,432			129,859		119,200			(43,221)		30,393		0001
Purchased Call/AI Powered US Equity Index/AIP200ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	4,697,105	2397.71	167,217			112,475		112,222			(41,404)		27,211		0001
Purchased Call/AI Powered US Equity Index/AIP200FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/20/2026	1	4,587,330	2440.29	163,284			114,405		83,171			(40,655)		27,059		0001
Purchased Call/AI Powered US Equity Index/AIP200ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	1	5,277,371	2444.29	187,874			128,437		91,137			(46,455)		30,822		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2026	1	4,462,439	2412.7	155,344	3,091		104,098		94,241			(39,359)		25,533		0001
Purchased Call/AI Powered US Equity Index/AIP200GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	1	2,866,118	2435.42	101,747			74,354		55,787			(25,159)		17,317		0001
Purchased Call/AI Powered US Equity Index/AIP200DS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2026	1	1,525,759	2416.12	55,048			35,649		31,145			(13,659)		8,675		0001
Purchased Call/AI Powered US Equity Index/AIP200ES5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	4,056,167	2397.71	144,400			97,192		97,096			(35,705)		23,522		0001
Purchased Call/AI Powered US Equity Index/AIP200FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	1,267,490	2440.29	44,996			31,584		23,087			(11,126)		7,506		0001
Purchased Call/AI Powered US Equity Index/AIP200ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	1	4,101,269	2395.59	146,159			97,991		99,258			(36,294)		23,687		0001
Purchased Call/AI Powered US Equity Index/AIP200FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	3,029,441	2451.23	107,848			76,738		51,405			(26,667)		18,062		0001
Purchased Call/AI Powered US Equity Index/AIP200HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	1	3,499,601	2392.27		128,633		97,399		93,341			(31,592)		21,460		0001
Purchased Call/AI Powered US Equity Index/AIP200HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/19/2027	1	3,247,661	2423.21		117,374		91,547		72,081			(26,285)		20,257		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200I$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/15/2027	1	6,021,242	2423.21		217,602		169,467		135,476			(48,939)		37,424		0001
Purchased Call/AI Powered US Equity Index/AIP200HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/13/2027	1	3,126,565	2386.75		114,699		88,482		82,973			(26,302)		19,398		0001
Purchased Call/AI Powered US Equity Index/AIP200HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/14/2027	1	1,346,654	2391.78		51,292		39,629		36,599			(11,701)		8,362		0001
Purchased Call/AI Powered US Equity Index/AIP200HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/15/2027	1	2,884,633	2413.1		105,463		82,044		68,345			(23,826)		17,929		0001
Purchased Call/AI Powered US Equity Index/AIP200I$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/22/2027	1	5,291,060	2440.87		184,193		145,236		104,831			(39,488)		33,089		0001
Purchased Call/AI Powered US Equity Index/AIP200I$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	1	3,189,546	2429.91		113,867		90,773		68,788			(23,386)		20,069		0001
Purchased Call/AI Powered US Equity Index/AIP200LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/24/2027	1	3,580,405	2360.06		129,427		112,287		126,249			(17,274)		23,557		0001
Purchased Call/AI Powered US Equity Index/AIP200JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2027	1	4,219,994	2397.73		149,353		124,233		115,902			(25,332)		27,188		0001
Purchased Call/AI Powered US Equity Index/AIP200KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/12/2027	1	4,133,431	2342.31		150,428		128,668		159,724			(22,190)		26,936		0001
Purchased Call/AI Powered US Equity Index/AIP200KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/18/2027	1	2,258,888	2341.19		83,685		71,898		88,231			(11,874)		14,791		0001
Purchased Call/AI Powered US Equity Index/AIP200LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	1	3,807,670	2351.83		137,135		119,296		140,870			(18,032)		25,072		0001
Purchased Call/AI Powered US Equity Index/AIP200LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	03/31/2027	1	4,543,701	2337.24		166,082		145,696		182,995			(20,558)		30,060		0001
Purchased Call/AI Powered US Equity Index/AIP200LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/25/2027	1	3,717,654	2361.33		130,994		113,886		130,300			(17,254)		24,479		0001
Purchased Call/AI Powered US Equity Index/AIP200KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	1	4,953,778	2327.46		182,932		156,251		207,934			(27,278)		32,282		0001
Purchased Call/AI Powered US Equity Index/AIP200LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/23/2027	1	1,689,543	2348.53		61,330		53,074		63,548			(8,462)		11,107		0001
Purchased Call/AI Powered US Equity Index/AIP200LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	1	3,781,481	2337.85		137,268		120,086		151,453			(17,651)		24,978		0001
Purchased Call/AI Powered US Equity Index/AIP200HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/04/2027	1	3,505,162	.2407		126,134		95,801		85,009			(30,666)		21,572		0001
Purchased Call/AI Powered US Equity Index/AIP200HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	3,225,172	.2407		116,429		88,441		78,371			(28,312)		19,867		0001
Purchased Call/AI Powered US Equity Index/AIP200JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/05/2027	1	5,545,649	2431.16		200,368		161,680		119,821			(39,193)		35,104		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200IS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	1	3,371,478	2435.62		119,096		93,819		69,236			(25,425)		21,084		0001
Purchased Call/AI Powered US Equity Index/AIP200JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/17/2027	1	4,524,801	2459.85		163,369		133,828		81,786			(29,991)		28,934		0001
Purchased Call/AI Powered US Equity Index/AIP200HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	12/31/2026	1	3,916,039	2407		140,667		106,675		94,782			(34,343)		24,014		0001
Purchased Call/AI Powered US Equity Index/AIP200HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/15/2027	1	2,296,375	2409.77		83,587		64,778		55,618			(18,956)		14,273		0001
Purchased Call/AI Powered US Equity Index/AIP200HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/08/2027	1	3,478,044	2386.15		124,889		95,933		97,346			(29,266)		21,483		0001
Purchased Call/AI Powered US Equity Index/AIP200KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/03/2027	1	3,038,251	2372.21		105,554		88,514		97,890			(17,138)		19,655		0001
Purchased Call/AI Powered US Equity Index/AIP200JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/18/2027	1	1,532,184	2460.48		55,277		45,385		27,634			(9,949)		9,806		0001
Purchased Call/AI Powered US Equity Index/AIP200JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/25/2027	1	2,356,200	2398.74		85,019		70,578		64,204			(14,517)		15,167		0001
Purchased Call/AI Powered US Equity Index/AIP200KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/05/2027	1	3,165,941	2344.78		112,107		94,795		119,950			(17,630)		20,514		0001
Purchased Call/AI Powered US Equity Index/AIP200JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/12/2027	1	4,470,163	2431.93		164,068		133,347		97,052			(30,952)		28,465		0001
Purchased Call/AI Powered US Equity Index/AIP200ISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/05/2027	1	5,359,349	2441.4		191,721		154,470		108,121			(37,827)		33,925		0001
Purchased Call/AI Powered US Equity Index/AIP200JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2027	1	4,089,321	2452.83		148,275		121,068		77,181			(27,833)		26,040		0001
Purchased Call/AI Powered US Equity Index/AIP200JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/24/2027	1	4,488,844	2410.81		155,234		128,726		113,211			(26,676)		28,872		0001
Purchased Call/AI Powered US Equity Index/AIP200JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	2,631,777	2459.85		95,007		77,757		47,459			(17,652)		16,815		0001
Purchased Call/AI Powered US Equity Index/AIP200KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2027	1	4,128,382	2339.78		150,052		126,726		160,913			(23,802)		26,751		0001
Purchased Call/AI Powered US Equity Index/AIP200ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/27/2027	1	3,924,495	2421.19		145,734		115,354		89,352			(30,497)		24,650		0001
Purchased Call/AI Powered US Equity Index/AIP200ISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	02/03/2027	1	2,353,493	2423.11		87,100		69,690		54,561			(17,482)		14,872		0001
Purchased Call/AI Powered US Equity Index/AIP200KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	1	3,824,225	2393.02		135,080		112,907		108,135			(22,554)		24,638		0001
Purchased Call/AI Powered US Equity Index/AIP200KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/04/2027	1	2,119,085	2358.68		78,468		65,893		74,022			(12,649)		13,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/AI Powered US Equity Index/AIP200LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/19/2027	1	4,271,602	2350.2		154,663		133,171		158,774			(21,764)		27,993		0001
Purchased Call/AI Powered US Equity Index/AIP200ISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/25/2027	1	3,505,479	2437.51		125,795		99,219		71,226			(26,929)		21,980		0001
Purchased Call/AI Powered US Equity Index/AIP200LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	1	4,773,979	2350.17		172,539		149,030		177,478			(24,085)		31,285		0001
Purchased Call/AI Powered US Equity Index/AIP200ISG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/28/2027	1	2,532,707	2429.66		92,432		73,730		54,602			(18,864)		15,922		0001
Purchased Call/AI Powered US Equity Index/AIP200KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/12/2027	1	3,930,493	2334.86		140,849		119,895		159,183			(21,177)		25,613		0001
Purchased Call/AI Powered US Equity Index/AIP200HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	01/06/2027	1	3,386,238	2411.44		116,719		88,904		80,044			(27,899)		20,878		0001
Purchased Call/AI Powered US Equity Index/AIP200HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	2,853,063	2386.15		102,710		79,008		80,130			(23,994)		17,685		0001
Purchased Call/AI Powered US Equity Index/AIP200HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	5,821,549	2386.15		209,576		161,146		163,223			(49,025)		36,054		0001
Purchased Call/AI Powered US Equity Index/AIP200KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/10/2027	1	3,835,503	2323.64		141,483		120,026		164,098			(21,592)		24,954		0001
Purchased Call/AI Powered US Equity Index/AIP200KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/17/2027	1	4,908,128	2348.37		174,880		150,071		183,928			(24,982)		32,113		0001
Purchased Call/AI Powered US Equity Index/AIP200HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	1	8,264,705	2400.35		292,894		223,914		210,996			(69,302)		51,048		0001
Purchased Call/AI Powered US Equity Index/AIP200HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2027	1	571,249	2399.21		20,627		15,736		14,666			(4,906)		3,525		0001
Purchased Call/AI Powered US Equity Index/AIP200ISI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2027	1	3,975,550	2427.72		144,370		114,529		87,003			(30,009)		25,014		0001
Purchased Call/AI Powered US Equity Index/AIP200IS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2027	1	1,872,472	2423.21		67,596		52,740		41,644			(15,124)		11,689		0001
Purchased Call/AI Powered US Equity Index/AIP200ISV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/05/2027	1	4,791,844	2438.49		173,650		139,449		98,584			(34,434)		30,332		0001
Purchased Call/AI Powered US Equity Index/AIP200IST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/04/2027	1	1,364,106	2431.55		50,243		40,273		29,337			(10,017)		8,627		0001
Purchased Call/AI Powered US Equity Index/AIP200ISB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/22/2027	1	3,344,491	2437.51		118,594		93,435		67,803			(25,471)		20,916		0001
Purchased Call/AI Powered US Equity Index/AIP200JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2027	1	1,551,269	2429.82		56,459		45,809		34,084			(10,698)		9,870		0001
Purchased Call/AI Powered US Equity Index/AIP200LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/19/2027	1	5,377,239	2348.53		197,938		171,211		201,769			(27,267)		35,238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ISP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	5,438,977	2429.91		196,347		156,646		117,550			(40,290)		34,311		0001
Purchased Call/AI Powered US Equity Index/AIP200JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	4,161,338	2431.16		149,808		120,959		90,099			(29,306)		26,409		0001
Purchased Call/AI Powered US Equity Index/AIP200KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	5,459,053	2393.02		197,618		165,270		155,991			(32,981)		35,257		0001
Purchased Call/AI Powered US Equity Index/AIP200JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	1	4,583,570	2449.93		160,311		132,258		88,998			(28,552)		29,359		0001
Purchased Call/AI Powered US Equity Index/AIP200ISK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	1	4,615,180	2435.83		165,431		131,683		95,654			(34,238)		29,039		0001
Purchased Call/AI Powered US Equity Index/AIP200JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	1	5,940,668	2381.48		215,459		179,861		180,249			(36,275)		38,273		0001
Purchased Call/AI Powered US Equity Index/AIP200JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	1	2,449,512	2462.39		82,863		68,203		43,706			(14,787)		15,690		0001
Purchased Call/AI Powered US Equity Index/AIP200LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	4,150,902	2348.53		150,678		130,366		155,942			(20,819)		27,267		0001
Purchased Call/AI Powered US Equity Index/AIP200JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	2,508,302	2420.11		90,550		74,878		59,505			(15,958)		16,120		0001
Purchased Call/AI Powered US Equity Index/AIP200JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	2,544,950	2420.11		91,873		75,950		60,261			(16,213)		16,342		0001
Purchased Call/AI Powered US Equity Index/AIP200JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/10/2027	1	4,751,141	2434.46		168,405		136,365		102,159			(32,183)		30,203		0001
Purchased Call/AI Powered US Equity Index/AIP200KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/11/2027	1	2,762,027	2327.2		101,775		86,458		115,981			(15,424)		17,984		0001
Purchased Call/AI Powered US Equity Index/AIP200LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	1	4,502,618	2337.85		162,730		142,321		180,130			(20,824)		29,648		0001
Purchased Call/AI Powered US Equity Index/AIP200ISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	2,815,373	2437.51		101,635		80,135		57,330			(21,799)		17,668		0001
Purchased Call/AI Powered US Equity Index/AIP200IS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/21/2027	1	2,338,519	2431.98		85,374		66,802		49,120			(18,643)		14,612		0001
Purchased Call/AI Powered US Equity Index/AIP200JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/19/2027	1	5,975,814	2420.11		212,644		175,683		141,229			(37,569)		38,277		0001
Purchased Call/AI Powered US Equity Index/AIP200LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	1	4,313,860	2346.67		154,269		134,711		164,303			(20,080)		28,405		0001
Purchased Call/AI Powered US Equity Index/AIP200KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	1	2,909,097	2342.31		103,663		88,904		112,546			(15,105)		19,003		0001
Purchased Call/AI Powered US Equity Index/AIP200KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2027	1	1,969,187	2342.31		71,482		61,172		76,271			(10,546)		12,874		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/05/2027	1	4,836,025	2368.25		168,365		141,665		159,925			(26,942)		31,336		0001
Purchased Call/AI Powered US Equity Index/AIP200ISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2027	1	4,145,554	2429.91		149,655		119,436		89,781			(30,667)		26,174		0001
Purchased Call/AI Powered US Equity Index/AIP200KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2027	1	3,557,733	2393.02		129,146		108,035		100,925			(21,524)		22,997		0001
Purchased Call/AI Powered US Equity Index/AIP200KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	2,835,771	2344.78		102,939		87,080		107,572			(16,194)		18,420		0001
Purchased Call/AI Powered US Equity Index/AIP200JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	1	7,234,783	2459.85		258,495		211,380		130,540			(48,145)		46,069		0001
Purchased Call/AI Powered US Equity Index/AIP200LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/30/2027	1	2,556,426	2337.85		92,798		81,198		102,500			(11,917)		16,899		0001
Purchased Call/AI Powered US Equity Index/AIP200KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/09/2027	1	3,581,468	2344.78		129,627		109,831		136,020			(20,214)		23,282		0001
Purchased Call/AI Powered US Equity Index/AIP200JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	3,173,927	2431.16		114,579		92,544		68,861			(22,384)		20,159		0001
Purchased Call/AI Powered US Equity Index/AIP200MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/16/2027	1	6,963,913	2307.69		247,207		223,232		332,258			(24,699)		46,644		0001
Purchased Call/AI Powered US Equity Index/AIP200LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/07/2027	1	4,501,665	2283.4		158,425		140,513		241,920			(18,087)		29,944		0001
Purchased Call/AI Powered US Equity Index/AIP200MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/09/2027	1	5,689,530	2303.25		205,415		183,412		276,621			(22,718)		37,904		0001
Purchased Call/AI Powered US Equity Index/AIP200PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2027	1	1,775,111	2343.65		63,549		62,938		73,139			(868)		12,483		0001
Purchased Call/AI Powered US Equity Index/AIP200PSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/17/2027	1	4,845,936	2345.21		172,808		170,979		200,237			(2,688)		33,959		0001
Purchased Call/AI Powered US Equity Index/AIP200NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/13/2027	1	3,345,919	2341.27		119,336		111,736		136,104			(7,742)		22,868		0001
Purchased Call/AI Powered US Equity Index/AIP200MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/09/2027	1	3,728,872	2308.16		133,811		119,703		176,716			(14,472)		24,842		0001
Purchased Call/AI Powered US Equity Index/AIP200IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	1	2,444,933	2344.83		87,250		82,235		97,677			(5,255)		16,722		0001
Purchased Call/AI Powered US Equity Index/AIP200MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	1	5,863,070	2314.87		211,773		192,415		270,630			(19,681)		39,480		0001
Purchased Call/AI Powered US Equity Index/AIP200IS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	1	3,087,804	2352.79		110,852		110,852		115,045			(455)		21,804		0001
Purchased Call/AI Powered US Equity Index/AIP200NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	1	3,712,115	2322.02		133,734		122,145		165,029			(12,060)		24,996		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200PSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2027	1	1,911,668	2351.1		68,324		67,894		73,598			(529)		13,462		0001
Purchased Call/AI Powered US Equity Index/AIP200PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/23/2027	1	2,892,919	2345.55		105,046		104,253		118,137			(936)		20,358		0001
Purchased Call/AI Powered US Equity Index/AIP200NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2027	1	3,767,569	2330.75		135,494		126,257		161,446			(9,705)		25,636		0001
Purchased Call/AI Powered US Equity Index/AIP200NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2027	1	4,373,161	2330.29		159,310		148,692		187,853			(11,055)		29,757		0001
Purchased Call/AI Powered US Equity Index/AIP200NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/05/2027	1	3,149,919	2330.18		112,061		103,671		135,144			(8,521)		21,402		0001
Purchased Call/AI Powered US Equity Index/AIP200NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	04/30/2027	1	4,624,588	2331.69		165,082		152,400		196,240			(13,136)		31,305		0001
Purchased Call/AI Powered US Equity Index/AIP200NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/14/2027	1	4,604,865	2342.5		164,263		154,581		186,279			(10,288)		31,496		0001
Purchased Call/AI Powered US Equity Index/AIP2000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	06/01/2027	1	2,123,085	2342.13		76,006		73,083		88,091			(3,219)		14,711		0001
Purchased Call/AI Powered US Equity Index/AIP200MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/23/2027	1	3,532,502	2324.29		126,656		115,688		155,169			(11,331)		23,787		0001
Purchased Call/AI Powered US Equity Index/AIP2000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/19/2027	1	3,375,098	2345.29		119,689		113,056		134,934			(6,779)		23,169		0001
Purchased Call/AI Powered US Equity Index/AIP2000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/04/2027	1	3,380,907	2344.29		121,611		117,995		137,363			(4,087)		23,477		0001
Purchased Call/AI Powered US Equity Index/AIP2000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	06/25/2027	1	4,135,850	2352.79		149,518		149,518		153,816			(454)		29,145		0001
Purchased Call/AI Powered US Equity Index/AIP2000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/03/2027	1	2,745,412	2347.4		97,646		94,295		109,609			(3,520)		19,051		0001
Purchased Call/AI Powered US Equity Index/AIP2000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/04/2027	1	3,770,232	2347.03		134,165		129,708		150,976			(4,725)		26,181		0001
Purchased Call/AI Powered US Equity Index/AIP200PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/17/2027	1	2,100,254	2344.62		75,061		74,058		85,925			(1,285)		14,718		0001
Purchased Call/AI Powered US Equity Index/AIP200PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/17/2027	1	6,424,219	2343.65		230,215		228,100		264,163			(2,853)		45,020		0001
Purchased Call/AI Powered US Equity Index/AIP200NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	04/30/2027	1	3,678,428	2327.16		133,601		123,178		159,891			(10,899)		24,900		0001
Purchased Call/AI Powered US Equity Index/AIP200PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/08/2027	1	2,680,168	2347.86		95,905		93,142		107,078			(3,133)		18,664		0001
Purchased Call/AI Powered US Equity Index/AIP2000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/20/2027	1	2,346,183	2344.01		82,674		78,198		94,525			(4,596)		16,117		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/26/2027	1	3,240,495	2324.29		116,366		106,288		142,483			(10,494)		21,870		0001
Purchased Call/AI Powered US Equity Index/AIP200MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/13/2027	1	1,723,389	2308.16		61,870		55,326		83,073			(6,762)		11,517		0001
Purchased Call/AI Powered US Equity Index/AIP2000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2027	1	1,844,089	2340.44		66,015		63,222		76,164			(2,944)		12,742		0001
Purchased Call/AI Powered US Equity Index/AIP2000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/24/2027	1	3,542,833	2335.54		126,557		120,637		151,818			(6,559)		24,408		0001
Purchased Call/AI Powered US Equity Index/AIP200MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/21/2027	1	2,551,872	2300.89		94,816		85,933		126,432			(8,999)		17,158		0001
Purchased Call/AI Powered US Equity Index/AIP2000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/25/2027	1	4,705,424	2353.81		168,159		168,015		173,983			(835)		33,158		0001
Purchased Call/AI Powered US Equity Index/AIP200PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	1	3,209,090	2347.86		113,809		110,574		127,942			(3,555)		22,284		0001
Purchased Call/AI Powered US Equity Index/AIP200MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/15/2027	1	3,522,981	2310.36		125,313		112,450		165,618			(13,000)		23,579		0001
Purchased Call/AI Powered US Equity Index/AIP200LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/02/2027	1	5,985,131	2315.56		205,653		181,608		271,574			(24,745)		39,658		0001
Purchased Call/AI Powered US Equity Index/AIP200PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/10/2027	1	2,905,016	2346.13		104,248		101,598		117,346			(2,791)		20,258		0001
Purchased Call/AI Powered US Equity Index/AIP200PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2027	1	4,334,858	2348.22		154,570		151,425		173,361			(3,731)		30,251		0001
Purchased Call/AI Powered US Equity Index/AIP200NSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/12/2027	1	3,136,508	2339.23		113,001		105,698		128,872			(7,438)		21,421		0001
Purchased Call/AI Powered US Equity Index/AIP2000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2027	1	3,018,280	2344		109,384		105,431		122,589			(4,092)		20,929		0001
Purchased Call/AI Powered US Equity Index/AIP200LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/02/2027	1	2,821,927	2283.6		100,802		89,147		151,148			(11,939)		18,698		0001
Purchased Call/AI Powered US Equity Index/AIP200MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/09/2027	1	3,953,942	2318.25		138,174		122,939		177,677			(15,475)		26,342		0001
Purchased Call/AI Powered US Equity Index/AIP200NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2027	1	2,671,345	2326.28		96,218		88,334		116,657			(8,025)		18,083		0001
Purchased Call/AI Powered US Equity Index/AIP2000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	1	1,925,353	2344.83		68,735		64,764		78,640			(4,231)		13,198		0001
Purchased Call/AI Powered US Equity Index/AIP200MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/08/2027	1	2,093,517	2277.52		83,707		74,355		115,942			(9,455)		13,936		0001
Purchased Call/AI Powered US Equity Index/AIP200PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/25/2027	1	3,059,469	2349.6		110,126		109,621		122,546			(721)		21,560		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	04/01/2027	1	2,525,298	2341.57		91,917		80,742		99,394			(11,270)		16,720		0001
Purchased Call/AI Powered US Equity Index/AIP200NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/07/2027	1	3,650,386	2329.35		131,413		121,988		157,586			(9,659)		24,839		0001
Purchased Call/AI Powered US Equity Index/AIP200QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/21/2027	1	3,712,612	2335.54		133,802		127,565		156,605			(6,780)		25,523		0001
Purchased Call/AI Powered US Equity Index/AIP200NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/28/2027	1	4,084,801	2325.13		147,525		135,101		179,156			(12,593)		27,609		0001
Purchased Call/AI Powered US Equity Index/AIP200NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/29/2027	1	2,152,878	2326.83		77,238		70,793		93,653			(6,533)		14,562		0001
Purchased Call/AI Powered US Equity Index/AIP200PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/16/2027	1	4,166,181	2349.35		145,840		143,620		169,476			(2,588)		29,175		0001
Purchased Call/AI Powered US Equity Index/AIP200LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/02/2027	1	4,837,739	2347.67		166,715		146,651		184,266			(20,294)		32,055		0001
Purchased Call/AI Powered US Equity Index/AIP200MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2027	1	2,306,395	2309.23		84,143		76,339		109,535			(7,898)		15,519		0001
Purchased Call/AI Powered US Equity Index/AIP200PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	1	2,467,997	2347.86		88,354		85,802		98,499			(2,901)		17,174		0001
Purchased Call/AI Powered US Equity Index/AIP200MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/14/2027	1	2,948,509	2309.17		105,665		94,724		139,374			(11,056)		19,719		0001
Purchased Call/AI Powered US Equity Index/AIP200MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/20/2027	1	2,011,564	2307.69		72,215		65,182		96,145			(7,290)		13,515		0001
Purchased Call/AI Powered US Equity Index/AIP200NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/14/2027	1	2,924,454	2340.91		104,603		98,102		120,574			(6,699)		20,002		0001
Purchased Call/AI Powered US Equity Index/AIP200QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/18/2027	1	1,265,717	2344.83		45,313		42,698		51,502			(2,786)		8,682		0001
Purchased Call/AI Powered US Equity Index/AIP200PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/09/2027	1	3,264,142	2345.94		116,576		113,447		131,873			(3,280)		22,747		0001
Purchased Call/AI Powered US Equity Index/AIP200PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/11/2027	1	3,015,633	2348.38		107,573		105,055		114,069			(2,750)		21,044		0001
Purchased Call/AI Powered US Equity Index/AIP200QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	1	6,141,862	2342.13		219,567		211,118		251,415			(9,223)		42,437		0001
Purchased Call/AI Powered US Equity Index/AIP200NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2027	1	2,702,597	2328.19		97,208		90,137		117,273			(7,191)		18,376		0001
Purchased Call/AI Powered US Equity Index/AIP200QS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	1	3,244,840	2338.13		115,717		109,670		137,296			(6,301)		22,307		0001
Purchased Call/AI Powered US Equity Index/AIP200PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/15/2027	1	3,961,135	2345.29		141,809		139,082		152,860			(3,293)		27,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/10/2027	1	2,659,667	2330.29		95,308		88,918		114,362			(6,739)		18,138		0001
Purchased Call/AI Powered US Equity Index/AIP200QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/29/2027	1	1,840,008	2352.79		66,056		66,056		68,595			(271)		13,002		0001
Purchased Call/AI Powered US Equity Index/AIP200LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	1	2,827,952	2283.6		101,523		89,793		151,590			(12,083)		18,782		0001
Purchased Call/AI Powered US Equity Index/AIP200MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/16/2027	1	3,940,266	2306.82		141,349		127,147		188,847			(14,467)		26,392		0001
Purchased Call/AI Powered US Equity Index/AIP200NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/11/2027	1	1,742,952	2330.29		62,398		58,198		75,018			(4,433)		11,895		0001
Purchased Call/AI Powered US Equity Index/AIP200LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/06/2027	1	1,784,292	2283.6		64,056		56,665		96,916			(7,613)		11,860		0001
Purchased Call/AI Powered US Equity Index/AIP200MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	1	3,974,262	2307.69		142,676		128,761		189,788			(14,424)		26,680		0001
Purchased Call/AI Powered US Equity Index/AIP200QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	1	3,377,731	2341.66		120,741		115,993		138,610			(5,219)		23,338		0001
Purchased Call/AI Powered US Equity Index/AIP200QSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	1	3,638,747	2337.66		130,881		125,256		150,091			(6,229)		25,015		0001
Purchased Call/AI Powered US Equity Index/AIP200PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/11/2027	1	3,994,244	2345.29		143,663		140,985		163,128			(3,122)		27,874		0001
Purchased Call/AI Powered US Equity Index/AIP200QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/27/2027	1	3,556,955	2342.29		126,228		120,667		145,333			(5,743)		24,559		0001
Purchased Call/AI Powered US Equity Index/AIP200PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	1	2,775,160	2343.65		99,351		98,394		114,231			(1,359)		19,502		0001
Purchased Call/AI Powered US Equity Index/AIP200PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	1	3,933,363	2345.29		140,814		138,103		159,916			(3,275)		27,507		0001
Purchased Call/AI Powered US Equity Index/AIP200QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	06/30/2027	1	1,083,306	2359.46		38,891		38,891		38,894					7,660		0001
Purchased Call/AI Powered US Equity Index/AIP200MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	1	4,306,270	2308.16		154,164		137,836		204,266			(16,872)		28,755		0001
Purchased Call/AI Powered US Equity Index/AIP200NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	1	2,636,667	2331.69		94,656		87,365		114,793			(7,640)		17,888		0001
Purchased Call/AI Powered US Equity Index/AIP200QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	1	1,387,025	2335.54		49,656		47,336		58,681			(2,574)		9,570		0001
Purchased Call/AI Powered US Equity Index/AIP200MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/27/2027	1	2,779,728	2324.29		99,792		91,156		122,341			(8,998)		18,774		0001
Purchased Call/AI Powered US Equity Index/AIP200NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/04/2027	1	1,454,692	2331.69		52,369		48,341		61,853			(4,221)		9,876		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/25/2027	1	2,057,503	2335.54		73,453		70,018		88,796			(3,813)		14,185		0001
Purchased Call/Nasdaq FC Index/NFC2614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2025	1	8,442,522	272.98	322,858			899					(160,864)		3,125		0001
Purchased Call/Nasdaq FC Index/NFC2615$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/08/2024	07/18/2025	1	12,486,421	268.49	452,066			21,379		21,647			(225,236)		13,864		0001
Purchased Call/Nasdaq FC Index/NFC2615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	1	22,270,285	275.53	800,716			30,972					(398,198)		22,573		0001
Purchased Call/Nasdaq FC Index/NFC2616$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2024	07/25/2025	1	14,311,675	261.62	556,559			37,054		221,873			(276,462)		18,728		0001
Purchased Call/Nasdaq FC Index/NFC2615$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2024	07/07/2025	1	7,257,612	277.51	251,479			4,159					(124,092)		5,025		0001
Purchased Call/Nasdaq FC Index/NFC2616$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2025	1	12,390,667	263.25	463,095			29,424		140,407			(229,901)		15,886		0001
Purchased Call/Nasdaq FC Index/NFC2615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2025	1	7,895,596	275.01	288,979			10,349					(142,521)		7,732		0001
Purchased Call/Nasdaq FC Index/NFC2615$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2024	07/03/2025	1	16,961,048	275.12	622,078			3,465					(309,706)		7,688		0001
Purchased Call/Nasdaq FC Index/NFC2615$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	1	15,399,326	273.49	585,761			16,252					(291,061)		13,366		0001
Purchased Call/Nasdaq FC Index/NFC2615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2025	1	14,685,412	269.35	548,081			24,240		12,603			(272,217)		15,846		0001
Purchased Call/Nasdaq FC Index/NFC2614$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	1	13,049,763	270.44	524,535								(260,716)		3,415		0001
Purchased Call/Nasdaq FC Index/NFC2616$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2025	1	14,362,835	256.99	570,355			58,338		431,249			(283,181)		23,172		0001
Purchased Call/Nasdaq FC Index/NFC2616$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2024	08/05/2025	1	11,664,433	257.05	463,656			44,859		344,831			(230,694)		18,316		0001
Purchased Call/Nasdaq FC Index/NFC2616$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/31/2024	07/30/2025	1	11,907,993	261.1	502,589			40,282		211,182			(249,978)		17,070		0001
Purchased Call/Nasdaq FC Index/NFC2617$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2025	1	13,768,098	262.82	544,092			66,168		223,724			(270,185)		24,171		0001
Purchased Call/Nasdaq FC Index/NFC2617$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	08/22/2025	1	11,059,531	266.18	420,944			60,719		126,684			(209,185)		21,072		0001
Purchased Call/Nasdaq FC Index/NFC2618$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2024	09/05/2025	1	12,179,794	260.98	445,422			81,504		280,017			(221,101)		26,092		0001
Purchased Call/Nasdaq FC Index/NFC2617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2024	08/15/2025	1	12,769,280	266.97	469,260			58,623		117,704			(233,350)		22,666		0001
Purchased Call/Nasdaq FC Index/NFC2617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2024	08/12/2025	1	14,008,078	259.75	588,145			68,267		321,556			(292,563)		24,040		0001
Purchased Call/Nasdaq FC Index/NFC2619$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2024	09/19/2025	1	25,310,007	268.59	943,212			209,693		280,511			(469,572)		59,615		0001
Purchased Call/Nasdaq FC Index/NFC2616$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2024	07/31/2025	1	10,547,566	265.42	374,395			31,075		96,727			(185,998)		15,369		0001
Purchased Call/Nasdaq FC Index/NFC2617$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2025	1	12,601,164	264.43	492,516			79,083		189,630			(244,710)		25,331		0001
Purchased Call/Nasdaq FC Index/NFC2619$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2024	09/23/2025	1	12,859,671	268.94	486,933			113,057		138,645			(242,208)		31,029		0001
Purchased Call/Nasdaq FC Index/NFC2617$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2024	08/25/2025	1	6,415,447	268.62	235,447			35,674		52,051			(116,120)		12,564		0001
Purchased Call/Nasdaq FC Index/NFC2618$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	22,840,853	264.78	864,743			175,608		369,610			(431,028)		51,422		0001
Purchased Call/Nasdaq FC Index/NFC2618$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2024	09/05/2025	1	19,828,733	256.62	787,636			144,577		671,412			(392,772)		42,477		0001
Purchased Call/Nasdaq FC Index/NFC2618$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2025	1	14,166,912	262.81	581,925			127,072		288,033			(288,962)		33,162		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2618$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/04/2024	. 09/03/2025	1	 13,078,966	..... 261.26	497,967	.....	.....	88,064	.....	288,271	.....	.....	..... (247,556)	.....	27,596	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2024	. 09/12/2025	1	9,537,302	..... 264.11	364,152	.....	.....	73,719	.....	165,821	.....	.....	..... (180,801)	.....	21,472	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/20/2024	. 08/15/2025	1	 21,194,687	..... 267.15	793,113	.....	.....	99,223	.....	189,824	.....	.....	..... (395,140)	.....	37,621	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/13/2024	. 09/15/2025	1	9,209,627	..... 264.78	346,282	.....	.....	72,500	.....	149,552	.....	.....	..... (170,782)	.....	21,150	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/03/2024	. 08/27/2025	1	7,912,527	267	278,493	.....	.....	43,891	.....	84,461	.....	.....	..... (138,483)	.....	15,771	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/20/2024	. 09/22/2025	1	 10,019,678	..... 268.59	368,724	.....	.....	84,309	.....	112,431	.....	.....	..... (181,850)	.....	24,033	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/15/2024	. 07/10/2025	1	 12,844,534	..... 279.09	438,715	.....	.....	10,918	.....	.....	.....	.....	..... (217,888)	.....	10,630	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/26/2024	. 09/26/2025	1	 16,391,428	..... 271.07	592,836	.....	.....	143,043	.....	143,179	.....	.....	..... (294,397)	.....	40,242	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/11/2024	. 09/09/2025	1	 10,981,513	..... 258.43	444,928	.....	.....	86,044	.....	320,757	.....	.....	..... (221,261)	.....	24,217	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/06/2024	. 09/04/2025	1	 8,064,481	..... 260.94	302,817	.....	.....	54,501	.....	183,851	.....	.....	..... (150,448)	.....	17,146	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/25/2024	. 09/25/2025	1	 15,339,522	..... 269.86	569,562	.....	.....	135,230	.....	152,506	.....	.....	..... (282,694)	.....	37,445	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/29/2024	. 07/29/2025	1	 13,663,060	..... 263.29	489,993	.....	.....	37,885	.....	169,679	.....	.....	..... (243,539)	.....	19,256	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2024	. 08/06/2025	1	 7,114,736	..... 257.81	268,649	.....	.....	26,688	.....	195,703	.....	.....	..... (133,426)	.....	11,326	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/11/2024	. 07/09/2025	1	 10,543,079	..... 277.89	384,954	.....	.....	8,501	.....	.....	.....	.....	..... (191,237)	.....	8,278	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/08/2024	. 07/11/2025	1	 25,010,140	..... 275.01	927,366	.....	.....	25,792	.....	.....	.....	.....	..... (462,632)	.....	21,708	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/11/2024	. 07/08/2025	1	 12,434,677	..... 277.83	441,321	.....	.....	8,538	.....	.....	.....	.....	..... (219,504)	.....	9,204	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/09/2024	. 07/03/2025	1	 21,834,840	..... 277.51	769,734	.....	.....	4,298	.....	.....	.....	.....	..... (385,298)	.....	9,898	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/14/2024	. 08/13/2025	1	7,387,044	..... 262.75	280,602	.....	.....	33,323	.....	119,793	.....	.....	..... (139,463)	.....	12,824	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/04/2024	. 08/29/2025	1	 13,309,178	..... 264.19	511,763	.....	.....	83,963	.....	210,397	.....	.....	..... (254,160)	.....	26,980	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2024	. 08/01/2025	1	 10,491,534	..... 262.42	382,965	.....	.....	32,918	.....	 161,785	.....	.....	..... (190,130)	.....	15,532	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/20/2024	. 08/20/2025	1	 8,680,711	..... 268.97	318,152	.....	.....	43,975	.....	61,827	.....	.....	..... (158,232)	.....	16,224	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/22/2024	. 08/19/2025	1	 11,598,991	..... 269.44	 416,107	.....	.....	56,315	.....	73,849	.....	.....	..... (206,822)	.....	21,465	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/23/2024	. 07/22/2025	1	 18,008,105	..... 269.56	645,498	.....	.....	37,441	.....	25,707	.....	.....	..... (320,935)	.....	22,105	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/26/2024	. 08/22/2025	1	 21,864,820	..... 268.62	795,742	.....	.....	115,021	.....	174,831	.....	.....	..... (396,400)	.....	41,659	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/30/2024	. 09/02/2025	1	5,149,218	..... 266.58	 178,376	.....	.....	31,020	.....	61,584	.....	.....	.....(88,144)	.....	10,781	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/18/2025	1	 8,476,571	..... 267.15	310,950	.....	.....	41,133	.....	77,114	.....	.....	..... (153,454)	.....	15,529	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/08/2025	1	 17,839,917	..... 259.72	 690,887	.....	.....	72,996	.....	407,245	.....	.....	..... (344,278)	.....	29,157	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/08/2024	. 09/30/2025	1	 11,937,833	..... 270.39	410,775	.....	.....	103,209	.....	116,725	.....	.....	..... (204,157)	.....	29,967	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/17/2024	. 09/16/2025	1	 12,517,543	..... 263.96	477,226	.....	.....	101,491	.....	223,645	.....	.....	..... (237,259)	.....	28,933	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2618$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/10/2024	. 09/10/2025	1	5,204,597	..... 259.74	215,903	.....	.....	42,374	.....	136,134	.....	.....	..... (107,377)	.....	11,558	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/24/2024	. 09/24/2025	1	7,222,193	..... 269.66	268,260	.....	.....	62,957	.....	72,485	.....	.....	..... (133,276)	.....	17,528	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/18/2024	. 07/16/2025	1	 10,637,094	..... 275.74	347,737	.....	.....	14,396	.....	.....	.....	.....	..... (172,710)	.....	11,135	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2024	. 07/23/2025	1	 11,537,453	..... 268.96	370,348	.....	.....	22,509	.....	25,699	.....	.....	..... (184,135)	.....	14,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/18/2025	1	 22,185,385	..... 266.88	869,641	.....	.....	41,107	.....	77,578	.....	.....	..... (433,476)	.....	24,634	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2024	. 08/04/2025	1	7,713,413	.....259.8	285,817	9,809	.....	28,481	.....	167,799	.....	.....	..... (149,054)	.....	11,943	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2024	. 08/08/2025	1	 10,924,236	..... 259.26	418,367	.....	.....	44,085	.....	262,377	.....	.....	..... (207,723)	.....	17,854	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/21/2024	. 08/21/2025	1	 12,929,323	..... 269.99	453,370	.....	.....	63,861	.....	79,464	.....	.....	..... (225,124)	.....	24,401	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/30/2024	. 08/29/2025	1	 29,441,215	..... 266.58	1,082,011	.....	.....	 177,918	.....	346,586	.....	.....	..... (538,873)	.....	59,683	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/13/2024	. 09/11/2025	1	 14,934,070	..... 262.8	581,946	.....	.....	 116,020	.....	293,278	.....	.....	..... (289,448)	.....	33,394	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/19/2024	. 09/19/2025	1	 11,049,557	..... 268.92	405,364	.....	.....	89,924	.....	117,145	.....	.....	..... (201,248)	.....	26,026	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/03/2024	. 08/26/2025	1	 12,221,752	..... 266.44	462,803	.....	.....	71,578	.....	138,573	.....	.....	..... (230,031)	.....	24,149	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/30/2024	. 09/26/2025	1	 26,442,318	..... 269.91	986,929	.....	.....	238,646	.....	266,122	.....	.....	..... (491,428)	.....	64,918	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2024	. 07/25/2025	1	 18,000,770	..... 263.12	689,407	.....	.....	45,980	.....	 217,178	.....	.....	..... (343,240)	.....	23,555	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/21/2025	1	6,525,416	..... 266.88	247,313	.....	.....	13,626	.....	24,794	.....	.....	..... (121,972)	.....	7,826	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/06/2024	. 08/01/2025	1	 20,826,807	.....259.8	786,541	.....	.....	67,763	.....	452,182	.....	.....	..... (391,628)	.....	30,833	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/11/2025	1	8,334,204	..... 259.72	315,866	.....	.....	35,676	.....	190,569	.....	.....	..... (155,781)	.....	14,136	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/19/2024	. 09/17/2025	1	5,051,315	 264	192,032	.....	.....	 41,423	.....	90,573	.....	.....	.....(95,549)	.....	11,750	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/06/2024	. 09/08/2025	1	7,475,490	..... 256.62	286,311	.....	.....	54,423	.....	253,157	.....	.....	..... (141,205)	.....	16,369	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2024	. 07/28/2025	1	5,477,412	..... 263.12	207,594	.....	.....	15,441	.....	67,725	.....	.....	..... (102,383)	.....	7,585	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/27/2024	. 09/29/2025	1	 10,853,773	..... 269.91	401,590	.....	.....	99,568	.....	 110,108	.....	.....	..... (198,059)	.....	27,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/03/2024	. 10/01/2025	1	5,222,019	..... 267.06	200,518	.....	.....	50,933	.....	74,187	.....	.....	.....(99,631)	.....	13,180	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2024	. 10/03/2025	1	 13,642,037	..... 267.22	527,720	.....	.....	137,502	.....	195,123	.....	.....	..... (261,884)	.....	34,799	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2024	. 10/03/2025	1	 23,814,996	..... 269.74	 886,103	.....	.....	231,537	.....	259,864	.....	.....	..... (441,406)	.....	60,748	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/09/2024	. 10/07/2025	1	 10,462,321	..... 267.14	431,053	.....	.....	116,759	.....	152,973	.....	.....	..... (214,416)	.....	27,244	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2024	. 11/04/2025	1	 12,056,237	..... 266.03	498,252	.....	.....	173,337	.....	223,588	.....	.....	..... (247,597)	.....	35,558	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/14/2024	. 11/11/2025	1	 11,332,583	..... 275.83	414,741	.....	.....	152,215	.....	84,670	.....	.....	..... (205,990)	.....	34,332	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2024	. 10/10/2025	1	 21,358,203	..... 272.06	 811,147	.....	.....	228,248	.....	189,643	.....	.....	..... (404,023)	.....	56,453	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2024	. 10/24/2025	1	 12,219,107	..... 269.78	472,541	.....	.....	 150,617	.....	153,746	.....	.....	..... (234,458)	.....	34,442	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261B$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/14/2025	1	 14,054,501	..... 271.73	486,823	.....	.....	 183,607	.....	164,830	.....	.....	..... (241,764)	.....	43,053	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/04/2024	. 11/20/2025	1	 15,108,085	..... 264.61	581,937	.....	.....	228,238	.....	332,057	.....	.....	..... (288,949)	.....	47,283	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2024	. 10/17/2025	1	 13,150,324	..... 270.34	506,228	.....	.....	151,548	.....	149,803	.....	.....	..... (251,216)	.....	35,931	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/07/2024	. 11/07/2025	1	 13,818,381	..... 275.87	506,273	.....	.....	181,931	.....	 101,117	.....	.....	..... (251,834)	.....	41,234	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/26/2025	1	7,236,390	..... 267.73	264,900	.....	.....	 108,821	.....	127,191	.....	.....	..... (131,723)	.....	23,117	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/12/2024	. 11/12/2025	1	 10,362,895	..... 275.39	377,915	.....	.....	139,686	.....	82,072	.....	.....	..... (187,578)	.....	31,512	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2024	. 10/24/2025	1	 26,384,147	..... 271.92	1,005,670	.....	.....	321,395	.....	266,328	.....	.....	..... (500,672)	.....	74,370	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2024	. 10/28/2025	1	 11,116,258	..... 271.78	435,737	.....	.....	143,363	.....	115,883	.....	.....	..... (216,816)	.....	31,869	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/19/2024	. 11/19/2025	1	5,191,162	..... 264.71	198,048	.....	.....	77,063	.....	 112,768	.....	.....	..... (98,354)	.....	16,189	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/06/2024	. 11/06/2025	1	 14,845,964	..... 273.27	 566,768	.....	.....	200,409	.....	141,347	.....	.....	..... (281,309)	.....	44,129	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/04/2024	. 12/02/2025	1	 16,319,864	..... 270.53	636,320	.....	.....	270,714	.....	230,305	.....	.....	..... (316,403)	.....	53,175	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2024	. 12/22/2025	1	8,536,268	..... 271.84	323,525	.....	.....	155,078	.....	117,548	.....	.....	..... (159,558)	.....	29,554	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/15/2024	. 10/06/2025	1	9,219,397	..... 269.74	345,309	.....	.....	 92,441	.....	 101,218	.....	.....	..... (170,641)	.....	23,886	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/21/2025	1	 21,921,152	..... 265.76	834,389	 1,638	.....	332,579	.....	444,577	.....	.....	..... (416,186)	.....	68,844	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/16/2024	. 12/16/2025	1	 9,674,181	..... 278.64	345,049	.....	.....	 160,006	.....	69,934	.....	.....	..... (171,433)	.....	32,914	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/11/2025	1	 17,231,993	..... 277.44	 618,081	.....	.....	278,190	.....	136,225	.....	.....	..... (306,775)	.....	57,754	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/01/2024	. 10/31/2025	1	 28,378,206	..... 266.73	1,089,310	.....	.....	369,386	.....	493,741	.....	.....	..... (542,391)	.....	82,368	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2024	. 11/28/2025	1	 23,914,327	..... 267.48	924,855	.....	.....	385,522	.....	431,389	.....	.....	..... (460,287)	.....	76,908	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/15/2024	. 10/14/2025	1	 10,208,240	..... 274.19	353,697	.....	.....	102,460	.....	 71,747	.....	.....	..... (175,652)	.....	27,506	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/19/2025	1	 25,204,792	..... 271.84	973,828	.....	.....	463,159	.....	346,091	.....	.....	..... (485,097)	.....	86,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/11/2024	. 12/08/2025	1	9,400,175	..... 276.59	336,203	.....	.....	148,212	.....	 78,511	.....	.....	..... (165,861)	.....	31,216	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/26/2025	1	 31,711,205	..... 272.58	1,201,031	 2,997	.....	595,646	.....	420,012	.....	.....	..... (599,064)	.....	 111,036	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2024	. 10/10/2025	1	 11,435,940	..... 271.71	430,261	.....	.....	120,774	.....	105,750	.....	.....	..... (213,523)	.....	30,227	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/23/2025	1	 12,824,192	..... 272.94	496,542	 11,648	.....	246,732	.....	162,890	.....	.....	..... (252,910)	.....	44,526	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/01/2024	. 10/31/2025	1	 15,582,532	..... 265.37	603,715	.....	.....	204,217	.....	303,971	.....	.....	..... (299,729)	.....	45,229	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/09/2024	. 10/08/2025	1	 6,119,837	..... 270.34	239,115	.....	.....	 65,399	.....	 64,360	.....	.....	..... (118,845)	.....	16,016	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/12/2025	1	 19,182,317	..... 276.56	700,451	.....	.....	318,425	.....	167,299	.....	.....	..... (347,618)	.....	64,486	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/22/2024	. 10/22/2025	1	 6,607,531	..... 272.76	220,708	.....	.....	 68,913	.....	 59,193	.....	.....	..... (109,749)	.....	18,464	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/01/2024	. 11/03/2025	1	 13,128,636	..... 266.73	510,614	.....	.....	 176,106	.....	227,886	.....	.....	..... (252,265)	.....	38,568	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261B$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/07/2025	1	..33,014,490	..... 276.03	..1,220,228	.....	.....	438,528	.....	237,339	.....	.....	..... (607,466)	.....	98,514	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2024	. 10/16/2025	1	..15,279,342	..... 270.35	581,774	.....	.....	172,172	.....	 170,600	.....	.....	..... (289,292)	.....	41,557	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/30/2024	. 10/29/2025	1	6,277,745	..... 274.16	219,729	.....	.....	72,905	.....	51,104	.....	.....	..... (109,312)	.....	18,073	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2024	. 12/05/2025	1	..12,920,064	..... 274.06	473,337	.....	.....	206,084	.....	136,537	.....	.....	..... (235,016)	.....	42,503	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/23/2025	1	..17,437,396	..... 267.42	680,548	.....	.....	214,208	.....	271,926	.....	.....	..... (337,859)	.....	48,939	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/12/2024	. 12/10/2025	1	6,961,314	..... 272.98	282,604	.....	.....	126,335	.....	82,822	.....	.....	..... (140,358)	.....	23,260	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/05/2024	. 12/04/2025	1	..15,084,350	 275	540,500	.....	.....	232,936	.....	144,026	.....	.....	..... (268,328)	.....	49,465	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/12/2025	1	..24,880,681	..... 277.38	920,881	.....	.....	419,754	.....	200,728	.....	.....	..... (458,641)	.....	83,643	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/15/2025	1	..10,985,648	..... 277.38	399,878	.....	.....	183,966	.....	88,847	.....	.....	..... (197,215)	.....	37,265	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/12/2024	. 12/09/2025	1	..12,030,159	..... 274.15	434,887	.....	.....	193,328	.....	127,646	.....	.....	..... (216,103)	.....	40,073	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2024	. 11/05/2025	1	..6,661,095	..... 268.27	282,967	.....	.....	99,219	.....	102,174	.....	.....	..... (140,596)	.....	19,723	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/25/2025	1	7,419,579	..... 266.09	298,796	.....	.....	121,741	.....	147,590	.....	.....	..... (148,651)	.....	23,623	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/02/2024	. 10/02/2025	1	..15,419,638	..... 267.38	590,891	.....	.....	152,710	.....	213,769	.....	.....	..... (295,202)	.....	39,126	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2024	. 11/14/2025	1	..24,439,923	..... 261.76	951,651	.....	.....	359,655	.....	659,233	.....	.....	..... (473,755)	.....	74,866	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/24/2024	. 12/24/2025	1	1,617,077	..... 274.59	58,513	.....	.....	28,604	.....	17,898	.....	.....	..... (29,148)	.....	5,630	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/21/2024	. 10/21/2025	1	..11,113,110	..... 272.44	417,602	 1,575	.....	129,703	.....	101,931	.....	.....	..... (208,412)	.....	30,917	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/30/2024	. 10/30/2025	1	..15,290,530	..... 272.04	557,481	.....	.....	186,042	.....	157,993	.....	.....	..... (276,595)	.....	44,200	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2024	. 10/17/2025	1	..25,887,878	..... 271.95	984,653	 1,302	.....	296,196	.....	247,133	.....	.....	..... (491,142)	.....	70,735	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/10/2025	1	8,501,152	..... 276.03	311,992	.....	.....	113,765	.....	61,637	.....	.....	..... (153,871)	.....	25,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2024	. 11/21/2025	1	..15,350,153	..... 265.35	585,735	.....	.....	232,215	.....	321,521	.....	.....	..... (290,719)	.....	48,208	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/05/2024	. 12/03/2025	1	4,689,594	..... 271.39	183,614	.....	.....	78,548	.....	61,819	.....	.....	..... (91,191)	.....	15,329	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/27/2024	. 11/26/2025	1	..15,705,796	..... 265.02	615,320	.....	.....	253,871	.....	341,790	.....	.....	..... (306,451)	.....	50,174	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/14/2024	. 11/13/2025	1	..13,722,968	..... 274.5	494,457	.....	.....	184,355	.....	120,583	.....	.....	..... (245,430)	.....	41,883	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2024	. 12/01/2025	1	7,202,053	..... 267.48	273,245	.....	.....	115,172	.....	130,051	.....	.....	..... (134,772)	.....	23,391	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/18/2025	1	..12,885,871	..... 263.33	514,650	.....	.....	199,016	.....	309,918	.....	.....	..... (255,866)	.....	40,045	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/10/2024	. 12/05/2025	1	..25,041,441	..... 276.59	896,233	.....	.....	391,018	.....	207,948	.....	.....	..... (446,145)	.....	82,378	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/18/2024	. 12/17/2025	1	..10,746,836	..... 278.2	363,908	.....	.....	169,636	.....	81,823	.....	.....	..... (180,660)	.....	36,671	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2024	. 12/18/2025	1	..18,052,313	..... 270.81	685,525	.....	.....	321,914	.....	266,978	.....	.....	..... (340,293)	.....	61,781	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/31/2024	. 12/31/2025	1	4,422,312	..... 268.82	82,839	 86,132	.....	85,842	.....	80,258	.....	.....	..... (83,487)	.....	15,699	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261D$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2024	. 12/26/2025	1	 23,377,066	..... 274.36	859,356	.....	.....	424,235	.....	266,363	.....	.....	..... (426,711)	.....	81,854	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/09/2024	. 10/09/2025	1	 14,184,756	..... 272.1	527,853	.....	.....	145,914	.....	123,137	.....	.....	..... (262,127)	.....	37,308	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/18/2024	. 10/20/2025	1	8,383,657	..... 271.95	316,163	.....	.....	96,681	.....	80,301	.....	.....	..... (155,943)	.....	23,220	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/23/2024	. 12/19/2025	1	 18,452,867	..... 270.4	710,347	.....	.....	336,687	.....	287,048	.....	.....	..... (352,480)	.....	63,336	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/11/2024	. 10/13/2025	1	 12,563,909	..... 272.06	469,612	.....	.....	134,921	.....	112,050	.....	.....	..... (231,643)	.....	33,693	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/16/2024	. 10/15/2025	1	7,948,992	..... 270.25	303,310	.....	.....	88,722	.....	88,739	.....	.....	..... (150,634)	.....	21,519	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2024	. 10/27/2025	1	 12,572,709	..... 271.92	474,004	.....	.....	154,087	.....	128,193	.....	.....	..... (233,787)	.....	35,894	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/15/2024	. 11/17/2025	1	 11,067,207	..... 261.76	422,767	.....	.....	 161,886	.....	297,980	.....	.....	..... (208,504)	.....	34,271	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/30/2024	. 12/30/2025	1	 10,521,536	..... 270.23	358,020	29,059	.....	195,127	.....	170,293	.....	.....	..... (192,229)	.....	37,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/27/2024	. 11/28/2025	1	 11,601,987	..... 265.02	439,715	.....	.....	 182,707	.....	253,575	.....	.....	..... (217,455)	.....	37,312	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/22/2024	. 11/24/2025	1	3,203,957	..... 265.76	 121,110	.....	.....	48,711	.....	65,054	.....	.....	.....(59,730)	.....	10,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2024	. 12/29/2025	1	 13,237,411	..... 272.58	501,698	.....	.....	250,158	.....	 176,288	.....	.....	..... (247,431)	.....	46,737	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/10/2025	. 01/02/2026	1	 16,848,274	..... 268.28	.....	657,212	.....	337,150	.....	320,811	.....	.....	..... (321,932)	.....	60,136	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/16/2025	. 01/13/2026	1	 11,373,761	..... 266.45	.....	436,648	.....	236,228	.....	256,100	.....	.....	..... (200,530)	.....	41,779	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/17/2025	. 01/16/2026	1	 16,465,776	..... 268.87	.....	636,057	.....	351,804	.....	318,198	.....	.....	..... (287,327)	.....	60,943	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/22/2025	. 01/22/2026	1	 17,987,583	..... 274.59	.....	 669,768	.....	379,076	.....	227,346	.....	.....	..... (291,470)	.....	67,566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/19/2025	. 02/05/2026	1	 22,013,373	..... 270.43	.....	839,661	.....	507,828	.....	401,444	.....	.....	..... (333,052)	.....	85,452	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/10/2025	. 01/05/2026	1	8,399,490	..... 270.79	.....	319,232	.....	165,520	.....	132,938	.....	.....	..... (154,629)	.....	30,221	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/03/2025	. 02/27/2026	1	 14,539,009	..... 256.31	.....	574,835	.....	384,165	.....	640,975	.....	.....	..... (193,254)	.....	59,192	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/22/2025	. 01/14/2026	1	5,499,524	..... 266.24	.....	234,503	.....	127,636	.....	124,954	.....	.....	..... (106,951)	.....	20,253	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/27/2025	. 02/26/2026	1	 19,795,800	..... 262.08	.....	711,451	.....	471,264	.....	638,548	.....	.....	..... (241,384)	.....	80,428	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/27/2025	. 03/26/2026	1	 11,620,740	..... 253.36	.....	430,327	.....	318,792	.....	605,219	.....	.....	..... (112,796)	.....	49,881	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/19/2025	. 03/18/2026	1	 15,327,289	..... 250.52	.....	599,550	.....	430,065	.....	904,797	.....	.....	..... (170,316)	.....	64,805	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/24/2025	. 03/24/2026	1	 11,741,636	..... 255.56	.....	447,377	.....	328,494	.....	549,866	.....	.....	..... (119,466)	.....	50,212	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/13/2025	. 02/13/2026	1	 17,444,272	..... 274.36	.....	660,458	.....	416,939	.....	249,613	.....	.....	..... (247,357)	.....	68,936	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/17/2025	. 03/13/2026	1	 20,215,881	..... 249.46	.....	807,583	.....	571,283	.....	 1,245,333	.....	.....	..... (240,232)	.....	84,652	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/27/2025	. 01/23/2026	1	 24,538,904	..... 273.87	.....	894,893	.....	512,303	.....	332,195	.....	.....	..... (385,477)	.....	92,398	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/10/2025	. 02/06/2026	1	 13,711,583	..... 271.28	.....	508,104	.....	309,982	.....	237,707	.....	.....	..... (200,084)	.....	53,347	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/31/2025	. 01/30/2026	1	 27,575,516	..... 269.36	.....	 1,048,778	.....	620,792	.....	532,205	.....	.....	..... (431,411)	.....	105,573	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261H$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/11/2025	.03/11/2026	1	 15,074,475	..... 250.19	.....	584,720	.....	407,929	.....	896,204	.....	.....	..... (177,476)	.....	62,876	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/17/2025	.03/17/2026	1	 16,244,039	..... 252.37	.....	591,057	.....	423,090	.....	877,299	.....	.....	..... (168,683)	.....	68,549	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2025	.01/12/2026	1	 11,984,883	..... 266.98	.....	457,427	.....	245,787	.....	256,816	.....	.....	..... (213,058)	.....	43,912	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/10/2025	.03/10/2026	1	 15,411,357	..... 250.48	.....	594,461	.....	413,965	.....	903,396	.....	.....	..... (181,168)	.....	64,154	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/06/2025	.03/04/2026	1	 15,649,508	..... 255.06	.....	614,456	.....	416,845	.....	735,836	.....	.....	..... (198,230)	.....	64,368	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/14/2025	.03/13/2026	1	 29,853,715	..... 251.78	.....	 1,144,993	.....	812,401	.....	 1,659,168	.....	.....	..... (337,487)	.....	125,009	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/24/2025	.03/20/2026	1	 16,097,692	..... 251.6	.....	617,809	.....	450,113	.....	905,180	.....	.....	..... (170,843)	.....	68,323	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/28/2025	.01/27/2026	1	 13,337,799	..... 267.25	.....	539,216	.....	312,661	.....	291,814	.....	.....	..... (226,807)	.....	50,705	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/05/2025	.03/05/2026	1	 13,120,852	..... 256.77	.....	480,508	.....	327,768	.....	567,342	.....	.....	..... (153,716)	.....	54,077	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/24/2025	.02/19/2026	1	 17,361,332	..... 276.13	.....	 612,016	.....	393,885	.....	221,078	.....	.....	..... (219,226)	.....	69,505	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/06/2025	.02/27/2026	1	 31,992,319	..... 258.89	.....	 1,197,477	.....	802,113	.....	 1,233,673	.....	.....	..... (400,157)	.....	130,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/25/2025	.03/23/2026	1	6,182,313	..... 252.36	.....	234,928	.....	171,521	.....	335,755	.....	.....	.....(64,621)	.....	26,389	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/14/2025	.02/17/2026	1	 11,845,284	..... 275.39	.....	445,633	.....	284,072	.....	157,726	.....	.....	..... (162,897)	.....	47,219	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/21/2025	.02/20/2026	1	 16,810,630	..... 273.96	.....	589,376	.....	382,302	.....	252,633	.....	.....	..... (209,594)	.....	67,444	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/06/2025	.02/03/2026	1	 13,146,646	..... 268.21	.....	529,629	.....	317,444	.....	276,429	.....	.....	..... (212,493)	.....	50,800	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/24/2025	.02/13/2026	1	 40,147,732	..... 275.39	.....	 1,498,788	.....	948,152	.....	532,863	.....	.....	..... (558,522)	.....	158,654	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/25/2025	.03/20/2026	1	 28,279,017	..... 252.36	.....	 1,120,596	.....	 816,276	.....	 1,539,843	.....	.....	..... (308,933)	.....	120,023	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2025	.01/08/2026	1	 12,975,004	..... 269.68	.....	479,553	.....	253,179	.....	226,814	.....	.....	..... (226,794)	.....	47,052	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/22/2025	.01/02/2026	1	 29,566,885	..... 270.79	.....	 1,137,055	.....	584,678	.....	466,835	.....	.....	..... (555,291)	.....	105,532	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/31/2025	.02/02/2026	1	 11,915,246	..... 269.36	.....	451,588	.....	268,713	.....	230,696	.....	.....	..... (184,573)	.....	45,936	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/30/2025	.01/28/2026	1	4,356,602	..... 269.22	.....	165,563	.....	96,461	.....	83,873	.....	.....	.....(69,224)	.....	16,601	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/23/2025	.01/21/2026	1	 13,119,008	..... 272.24	.....	533,008	.....	300,460	.....	 198,060	.....	.....	..... (232,861)	.....	49,159	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/24/2025	.01/23/2026	1	 11,773,196	.....275.2	.....	429,159	.....	245,032	.....	143,211	.....	.....	..... (185,615)	.....	44,331	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/11/2025	.02/10/2026	1	 14,244,164	..... 271.17	.....	531,351	.....	328,669	.....	250,754	.....	.....	..... (203,028)	.....	55,918	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/31/2025	.03/06/2026	1	 14,558,939	..... 253.53	.....	563,251	.....	387,528	.....	743,073	.....	.....	..... (178,357)	.....	60,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/24/2025	.02/24/2026	1	 11,794,795	..... 264.41	.....	414,273	.....	272,165	.....	330,806	.....	.....	..... (142,477)	.....	47,721	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2025	.01/09/2026	1	 27,580,458	..... 266.98	.....	 1,060,157	.....	565,671	.....	589,854	.....	.....	..... (497,535)	.....	 100,278	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/13/2025	.01/09/2026	1	 15,027,890	..... 269.68	.....	560,715	.....	296,519	.....	264,977	.....	.....	..... (264,590)	.....	54,639	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/25/2025	.02/06/2026	1	 30,646,172	..... 269.1	.....	 1,189,224	.....	727,594	.....	 616,803	.....	.....	..... (465,546)	.....	119,233	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261F$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/04/2025	02/04/2026	1	7,683,587	269.85		298,174		179,480		145,283			(118,895)		29,758		0001
Purchased Call/Nasdaq FC Index/NFC261G$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2025	02/25/2026	1	7,613,449	261.47		284,762		187,996		256,211			(97,140)		30,868		0001
Purchased Call/Nasdaq FC Index/NFC261H$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2025	03/09/2026	1	6,646,917	254.28		253,912		175,570		326,334			(79,564)		27,615		0001
Purchased Call/Nasdaq FC Index/NFC261E$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2026	1	4,699,391	269.64		179,029		93,883		82,018			(85,169)		16,997		0001
Purchased Call/Nasdaq FC Index/NFC261E$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/06/2025	01/06/2026	1	9,268,893	272.49		326,796		170,449		129,070			(156,386)		33,437		0001
Purchased Call/Nasdaq FC Index/NFC261G$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2025	02/18/2026	1	8,704,331	276.04		320,051		205,106		110,915			(115,282)		34,773		0001
Purchased Call/Nasdaq FC Index/NFC261H$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2025	03/12/2026	1	12,214,556	251.15		455,778		320,306		695,450			(136,720)		51,047		0001
Purchased Call/Nasdaq FC Index/NFC261G$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2025	02/23/2026	1	11,465,884	267.45		436,850		285,216		266,483			(153,552)		46,293		0001
Purchased Call/Nasdaq FC Index/NFC261I$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/01/2025	03/31/2026	1	14,944,242	247.52		591,322		445,831		1,010,414			(146,350)		64,740		0001
Purchased Call/Nasdaq FC Index/NFC261I$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/24/2025	03/19/2026	1	12,669,934	252.01		479,876		346,099		696,922			(135,030)		53,672		0001
Purchased Call/Nasdaq FC Index/NFC261I$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/27/2026	1	19,544,341	252.35		666,680		497,802		1,071,873			(172,058)		84,048		0001
Purchased Call/Nasdaq FC Index/NFC261F$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/03/2025	01/30/2026	1	17,939,805	269.46		680,611		401,920		343,870			(281,192)		68,683		0001
Purchased Call/Nasdaq FC Index/NFC261I$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2025	03/25/2026	1	19,057,089	256.33		680,310		501,244		861,518			(180,033)		81,648		0001
Purchased Call/Nasdaq FC Index/NFC261E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/16/2026	1	37,340,957	271.37		1,423,324		789,307		598,127			(640,414)		138,205		0001
Purchased Call/Nasdaq FC Index/NFC261E$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/15/2025	01/15/2026	1	5,992,223	269.95		222,379		122,112		105,460			(100,932)		22,123		0001
Purchased Call/Nasdaq FC Index/NFC261F$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/03/2025	01/29/2026	1	17,161,783	268.92		654,895		383,545		338,533			(272,159)		65,550		0001
Purchased Call/Nasdaq FC Index/NFC261H$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2025	03/06/2026	1	28,012,563	254.28		1,041,895		718,168		1,374,425			(327,999)		115,685		0001
Purchased Call/Nasdaq FC Index/NFC261G$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2025	02/20/2026	1	25,543,016	267.45		966,902		628,700		592,544			(342,109)		102,478		0001
Purchased Call/Nasdaq FC Index/NFC261H$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/05/2025	03/03/2026	1	15,051,794	255.59		575,947		389,713		688,769			(186,818)		61,784		0001
Purchased Call/Nasdaq FC Index/NFC261G$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2025	02/11/2026	1	6,549,019	270.48		252,647		157,003		121,471			(95,847)		25,766		0001
Purchased Call/Nasdaq FC Index/NFC261G$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/07/2025	02/09/2026	1	10,287,192	269.1		390,913		240,148		207,466			(152,318)		40,294		0001
Purchased Call/Nasdaq FC Index/NFC261G$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2025	02/12/2026	1	19,978,636	270.76		776,487		484,573		366,043			(293,243)		78,777		0001
Purchased Call/Nasdaq FC Index/NFC261F$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/26/2026	1	11,609,618	273.87		433,039		249,325		157,479			(185,251)		44,030		0001
Purchased Call/Nasdaq FC Index/NFC261F$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2025	01/20/2026	1	2,893,392	271.37		108,792		60,839		46,415			(48,483)		10,815		0001
Purchased Call/Nasdaq FC Index/NFC261H$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2025	03/16/2026	1	5,851,901	251.78		222,469		158,124		324,383			(65,452)		24,647		0001
Purchased Call/Nasdaq FC Index/NFC261H$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/02/2025	03/02/2026	1	6,641,351	258.89		251,646		169,326		256,052			(83,469)		27,206		0001
Purchased Call/Nasdaq FC Index/NFC261I$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2025	03/27/2026	1	28,224,408	248.01		1,084,464		811,003		1,867,007			(278,210)		121,375		0001
Purchased Call/Nasdaq FC Index/NFC261I$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/30/2026	1	7,263,064	248.01		277,449		207,896		480,473			(71,063)		31,407		0001
Purchased Call/Nasdaq FC Index/NFC261J$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2025	04/10/2026	1	16,857,017	241.44		660,229		518,422		1,458,180			(145,606)		74,347		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/15/2025	.04/10/2026	1	 25,931,958	..... 242.17	.....	997,232	.....	784,546	.....	 2,181,953	.....	.....	..... (217,429)	.....	114,372	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/24/2025	.04/24/2026	1	 16,998,209	..... 245.28	.....	 641,108	.....	527,952	.....	 1,270,701	.....	.....	..... (117,111)	.....	76,795	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/17/2025	.04/20/2026	1	5,456,830	..... 240.94	.....	207,360	.....	166,913	.....	481,175	.....	.....	.....(41,697)	.....	24,487	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/03/2025	.04/01/2026	1	 13,245,830	.....248.5	.....	511,920	.....	386,948	.....	859,368	.....	.....	..... (125,724)	.....	57,487	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/09/2025	.05/01/2026	1	 29,238,859	..... 249.53	.....	1,061,710	.....	897,460	.....	 1,848,222	.....	.....	..... (169,830)	.....	133,639	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/25/2025	.04/21/2026	1	 15,419,605	..... 238.41	.....	643,657	.....	522,573	.....	 1,490,934	.....	.....	..... (122,282)	.....	69,312	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/07/2025	.04/07/2026	1	 14,022,906	..... 238.48	.....	537,288	.....	415,435	.....	 1,351,091	.....	.....	..... (122,676)	.....	61,520	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/09/2025	.04/08/2026	1	 13,364,557	..... 237.7	.....	566,458	.....	439,128	.....	 1,324,069	.....	.....	..... (128,219)	.....	58,736	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/25/2025	.04/23/2026	1	 14,628,234	..... 243.38	.....	565,462	.....	462,699	.....	 1,176,196	.....	.....	..... (104,473)	.....	65,977	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/24/2025	.04/22/2026	1	 13,969,611	..... 240.94	.....	556,250	.....	452,665	.....	 1,231,466	.....	.....	..... (104,603)	.....	62,900	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/28/2025	.04/28/2026	1	 14,139,432	..... 246.21	.....	536,082	.....	445,617	.....	 1,019,510	.....	.....	.....(91,472)	.....	64,307	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/22/2025	.04/16/2026	1	 13,570,555	..... 240.94	.....	522,280	.....	417,779	.....	 1,195,296	.....	.....	..... (106,437)	.....	60,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/10/2025	.04/09/2026	1	 14,481,801	.....242.9	.....	541,048	.....	421,968	.....	 1,182,684	.....	.....	..... (120,929)	.....	63,759	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/22/2025	.04/15/2026	1	 16,547,094	..... 242.45	.....	618,527	.....	491,991	.....	 1,377,373	.....	.....	..... (127,725)	.....	73,620	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/25/2025	.04/24/2026	1	 28,578,528	..... 246.19	.....	1,067,241	.....	 881,147	.....	 2,064,455	.....	.....	..... (191,951)	.....	129,113	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/07/2025	.05/07/2026	1	 12,917,094	..... 248.55	.....	492,589	.....	422,014	.....	851,858	.....	.....	.....(72,243)	.....	59,617	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/01/2025	.04/29/2026	1	 15,442,734	..... 246.8	.....	573,687	.....	477,896	.....	 1,088,359	.....	.....	.....(96,904)	.....	70,351	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2025	.06/15/2026	1	6,623,527	..... 253.65	.....	252,356	.....	242,624	.....	367,065	.....	.....	..... (11,690)	.....	32,430	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/05/2025	.05/05/2026	1	 13,726,741	..... 248.89	.....	494,688	.....	420,696	.....	 891,807	.....	.....	.....(74,979)	.....	63,150	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/12/2025	.05/08/2026	1	 25,306,966	..... 249.94	.....	980,074	.....	847,927	.....	 1,579,194	.....	.....	..... (137,592)	.....	 116,988	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/20/2025	.06/12/2026	1	 17,996,318	..... 257.54	.....	649,839	.....	623,486	.....	838,355	.....	.....	.....(31,235)	.....	87,735	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2025	.05/29/2026	1	 28,130,104	..... 252.84	.....	 1,083,312	.....	999,860	.....	 1,579,442	.....	.....	.....(90,297)	.....	134,344	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2025	.06/05/2026	1	 14,730,276	..... 254.15	.....	573,319	.....	538,927	.....	 788,062	.....	.....	.....(38,628)	.....	71,084	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/11/2025	.06/09/2026	1	 14,247,776	..... 256.55	.....	553,621	.....	524,375	.....	689,362	.....	.....	.....(30,628)	.....	69,159	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2025	.06/03/2026	1	 17,315,532	..... 255.42	.....	652,919	.....	 607,006	.....	 878,671	.....	.....	.....(47,519)	.....	83,314	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2025	.06/05/2026	1	 21,900,586	..... 256.29	.....	830,723	.....	 782,868	.....	 1,072,640	.....	.....	.....(53,298)	.....	 105,686	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/15/2025	.05/12/2026	1	 11,825,852	..... 253.74	.....	432,885	.....	376,779	.....	628,959	.....	.....	..... (57,071)	.....	55,017	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/26/2025	.06/18/2026	1	 31,771,785	..... 254.03	.....	 1,253,423	.....	 1,230,105	.....	 1,733,171	.....	.....	..... (31,700)	.....	156,226	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/NDX Index/NDX0052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/30/2025	07/16/2025	1	58,000,000	20411.1		34,800		34,800		42,978					60,717		0001
Purchased Call/Nasdaq FC Index/NFC261NSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2025	06/26/2026	1	28,709,215	262.58		1,065,619		1,065,619		1,120,033			(7,152)		142,757		0001
Purchased Call/NDX Index/NDX0052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/30/2025	07/16/2025	1	30,000,000	21318.3		48,000		48,000		60,660					31,405		0001
Purchased Call/Nasdaq FC Index/NFC261MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	1	23,596,170	253.65		940,983		905,253		1,297,158			(41,736)		115,035		0001
Purchased Call/Nasdaq FC Index/NFC261MSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2025	06/16/2026	1	12,657,805	257.36		457,356		442,614		595,818			(16,633)		62,063		0001
Purchased Call/Nasdaq FC Index/NFC261MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	12,722,909	259.23		478,272		472,115		552,802			(7,500)		63,090		0001
Purchased Call/Nasdaq FC Index/NFC261LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2025	05/19/2026	1	14,750,472	254.94		526,987		468,546		749,311			(59,604)		69,379		0001
Purchased Call/Nasdaq FC Index/NFC261KSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	1	28,369,765	254.8		1,031,295		911,642		1,448,578			(125,637)		132,609		0001
Purchased Call/Nasdaq FC Index/NFC261KSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	1	16,535,807	254.59		595,385		525,076		852,114			(74,261)		77,294		0001
Purchased Call/Nasdaq FC Index/NFC261LS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2026	1	16,739,271	252.02		613,025		554,133		973,686			(64,714)		79,099		0001
Purchased Call/Nasdaq FC Index/NFC261KSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	1	15,077,444	249.95		564,052		486,609		940,466			(80,967)		69,699		0001
Purchased Call/Nasdaq FC Index/NFC261KS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2026	1	3,556,182	249.53		128,734		108,874		224,744			(20,696)		16,334		0001
Purchased Call/Nasdaq FC Index/NFC261JSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2025	04/14/2026	1	12,624,146	242.38		481,385		381,485		1,053,568			(100,684)		56,069		0001
Purchased Call/Nasdaq FC Index/NFC261JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	1	43,968,901	240.94		1,646,258		1,324,600		3,879,147			(329,765)		196,298		0001
Purchased Call/Nasdaq FC Index/NFC261JSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2026	1	4,181,356	246.19		154,292		127,514		305,197			(27,747)		18,986		0001
Purchased Call/Nasdaq FC Index/NFC261ISQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2026	1	11,772,245	249.31		399,567		303,669		740,192			(96,970)		51,184		0001
Purchased Call/Nasdaq FC Index/NFC261ISU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2025	04/02/2026	1	25,771,224	238.4		1,004,751		770,313		2,492,920			(239,101)		112,050		0001
Purchased Call/Nasdaq FC Index/NFC261ISS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2026	1	16,830,507	242.85		606,375		463,624		1,377,833			(146,119)		73,177		0001
Purchased Call/Nasdaq FC Index/NFC261MSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2026	1	11,692,449	259.65		447,649		443,902		498,045			(5,735)		58,060		0001
Purchased Call/Nasdaq FC Index/NFC261MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	18,125,778	261.81		671,975		670,791		731,375			(6,620)		90,131		0001
Purchased Call/Nasdaq FC Index/NFC261LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2026	1	17,485,168	252.82		660,468		603,377		979,767			(59,329)		83,380		0001
Purchased Call/Nasdaq FC Index/NFC261LS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2026	1	15,380,879	254.47		545,967		486,781		798,671			(60,426)		72,456		0001
Purchased Call/Nasdaq FC Index/NFC261KSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2025	05/13/2026	1	19,031,254	254.35		680,791		593,314		989,403			(88,971)		88,679		0001
Purchased Call/Nasdaq FC Index/NFC261MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	15,043,497	257.91		556,361		527,614		686,845			(30,132)		73,128		0001
Purchased Call/Nasdaq FC Index/NFC261LS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2026	1	14,993,826	251.77		563,168		504,953		873,632			(61,098)		70,742		0001
Purchased Call/Nasdaq FC Index/NFC261LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2025	05/27/2026	1	10,939,950	253.55		402,176		366,677		593,760			(36,528)		52,090		0001
Purchased Call/Nasdaq FC Index/NFC261KSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2026	1	15,062,532	254.56		540,220		473,395		774,511			(68,993)		70,297		0001
Purchased Call/Nasdaq FC Index/NFC261LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	11,417,822	255.93		415,975		388,645		567,068			(29,198)		55,018		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/18/2025	.06/17/2026	1	 17,784,947	..... 255.29	.....	674,484	.....	655,448	.....	918,591	.....	.....	.....(23,493)	.....	87,327	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/18/2025	.06/18/2026	1	 15,116,158	..... 255.16	.....	570,169	.....	558,049	.....	789,375	.....	.....	..... (17,588)	.....	74,328	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/23/2025	.05/26/2026	1	 6,572,187	..... 250.06	.....	249,086	.....	225,756	.....	412,178	.....	.....	.....(25,721)	.....	31,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/04/2025	.04/06/2026	1	 4,820,106	.....238.4	.....	 187,020	.....	143,743	.....	465,733	.....	.....	.....(44,334)	.....	21,109	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/01/2025	.05/01/2026	1	 15,960,765	..... 248.18	.....	602,191	.....	507,936	.....	 1,066,495	.....	.....	.....(98,115)	.....	72,950	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/06/2025	.06/08/2026	1	6,742,235	..... 256.29	.....	252,524	.....	237,943	.....	331,883	.....	.....	..... (16,460)	.....	32,679	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/29/2025	.05/29/2026	1	 14,987,434	..... 253.16	.....	563,589	.....	518,995	.....	833,710	.....	.....	.....(48,665)	.....	71,577	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/04/2025	.06/02/2026	1	 10,858,599	..... 253.99	.....	425,150	.....	394,324	.....	584,844	.....	.....	.....(31,850)	.....	52,169	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/06/2025	.05/06/2026	1	 16,478,255	 248	.....	620,195	.....	529,148	.....	 1,110,740	.....	.....	.....(92,359)	.....	75,930	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/27/2025	.06/29/2026	1	7,849,985	..... 262.58	.....	286,524	.....	286,524	.....	307,264	.....	.....	..... (2,342)	.....	39,196	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/24/2025	.06/23/2026	1	 13,382,680	..... 256.18	.....	547,276	.....	539,197	.....	 666,887	.....	.....	..... (9,537)	.....	66,269	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/09/2025	.05/11/2026	1	5,092,036	..... 249.94	.....	 188,772	.....	163,790	.....	317,956	.....	.....	.....(26,226)	.....	23,652	.....	0001 .....
Purchased Call/NDX Index/NDX0400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	.06/12/2025	.07/03/2025	1	 17,520,000	 19715	.....	30,704	.....	 3,612	.....	 54	.....	.....	.....(26,318)	.....	 7,942	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/11/2025	.04/13/2026	1	5,448,996	..... 242.17	.....	209,241	.....	164,857	.....	458,162	.....	.....	.....(45,611)	.....	24,159	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/13/2025	.06/11/2026	1	 10,500,289	..... 256.99	.....	396,676	.....	378,288	.....	504,095	.....	.....	.....(20,192)	.....	51,117	.....	0001 .....
Purchased Call/NDX Index/NDX0212S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.06/30/2025	.07/10/2025	1	 26,280,000	22999	.....	109,572	.....	109,572	.....	135,762	.....	.....	.....	.....	21,749	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/01/2025	.04/30/2026	1	 12,517,260	..... 246.96	.....	475,294	.....	398,815	.....	 876,605	.....	.....	..... (78,308)	.....	57,118	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/23/2025	.05/22/2026	1	 30,922,566	..... 250.06	.....	 1,216,759	.....	 1,102,245	.....	 1,943,180	.....	.....	..... (124,330)	.....	146,119	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/16/2025	.05/18/2026	1	 6,182,821	.....254.8	.....	221,963	.....	196,282	.....	315,628	.....	.....	.....(27,216)	.....	29,036	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/30/2025	.06/01/2026	1	 5,660,407	..... 252.84	.....	213,963	.....	197,459	.....	317,845	.....	.....	..... (18,073)	.....	27,154	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/20/2025	.06/22/2026	1	5,498,632	..... 254.03	.....	209,498	.....	205,458	.....	299,396	.....	.....	..... (5,708)	.....	27,190	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/30/2025	.06/30/2026	1	6,754,725	..... 264.08	.....	243,170	.....	243,170	.....	248,601	.....	.....	.....	.....	33,774	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/30/2023	.07/02/2025	1	2,464,804	..... 252.92	 110,786	.....	.....	 153	.....	 106,280	.....	.....	.....(27,515)	.....	 912	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/30/2023	.07/01/2025	1	1,525,616	..... 252.92	68,653	.....	.....	.....	.....	66,383	.....	.....	..... (16,976)	.....	 399	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/10/2023	.07/03/2025	1	5,924,493	.....253.2	260,712	.....	.....	 719	.....	247,509	.....	.....	..... (64,806)	.....	 2,686	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/11/2023	.07/03/2025	1	3,666,294	..... 253.05	159,438	.....	.....	 440	.....	155,427	.....	.....	.....(39,681)	.....	 1,662	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/06/2023	.07/03/2025	1	5,079,570	..... 251.1	235,885	.....	.....	 654	.....	256,391	.....	.....	.....(58,909)	.....	 2,303	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/07/2023	.07/09/2025	1	3,371,333	.....250.4	159,785	.....	.....	 1,759	.....	174,525	.....	.....	.....(39,682)	.....	 2,647	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/18/2023	.07/07/2025	1	2,596,646	.....250.4	120,112	.....	.....	 993	.....	136,381	.....	.....	.....(29,839)	.....	 1,798	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161LSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/07/2023	.07/08/2025	1	 1,626,201	.....250.4	73,992			711	.....	84,845			.....(18,296)		1,204	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2023	.07/10/2025	1	5,668,997	..... 250.37	278,538			 3,446	.....	292,910			..... (69,106)		 4,692	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2023	.07/11/2025	1	3,421,132	..... 251.44	165,899			 2,285	.....	162,179			.....(41,215)		 2,970	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/30/2023	.07/11/2025	1	 5,165,716	..... 254.45	246,164			 3,402	.....	 184,606			.....(61,313)		 4,484	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/13/2023	.07/11/2025	1	5,099,163	..... 257.67	229,181			 3,184	.....	123,680			.....(57,362)		 4,426	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/21/2023	.07/14/2025	1	3,603,558	..... 257.6	165,349			 2,960	.....	88,395			.....(41,065)		 3,529	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/14/2023	.07/15/2025	1	1,516,596	..... 257.6	68,227			 1,313	.....	37,560			..... (16,883)		 1,537	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/14/2023	.07/16/2025	1	3,390,289	..... 257.6	160,275			 3,307	.....	84,747			.....(39,778)		 3,549	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/19/2023	.07/17/2025	1	6,299,380	..... 259.32	283,058			 6,226	.....	125,377			.....(70,219)		 6,797	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/18/2025	1	4,246,882	..... 260.53	 174,706			 4,086	.....	71,652			.....(43,336)		 4,716	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.11/30/2023	.07/18/2025	1	5,856,172	..... 260.28	230,288			 5,447	.....	102,838			.....(57,728)		 6,502	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/18/2025	1	4,632,135	..... 254.79	205,783			 4,891	.....	 162,070			.....(51,828)		 5,143	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/25/2023	.07/22/2025	1	1,849,350	..... 254.05	84,595			 2,441	.....	69,577			.....(20,924)		 2,270	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/21/2023	.07/21/2025	1	4,550,878	..... 254.05	209,901			 5,781	.....	 170,716			.....(52,139)		 5,458	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/27/2023	.07/23/2025	1	2,441,214	..... 254.05	114,784			 3,471	.....	92,134			.....(28,437)		 3,064	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/24/2023	.07/24/2025	1	 3,764,888	.....254.3	 160,889			 5,386	.....	139,350			.....(42,258)		 4,827	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/27/2023	.07/25/2025	1	 6,786,812	..... 254.88	320,692			10,706	.....	240,124			.....(80,343)		 8,881	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/08/2024	.07/25/2025	1	4,319,937	..... 255.96	 176,671			 6,537	.....	137,469			.....(49,075)		 5,653	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/03/2023	.07/30/2025	1	3,654,008	..... 258.09	162,491			 6,480	.....	94,701			.....(40,307)		 5,238	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/28/2023	.07/29/2025	1	2,562,025	..... 258.09	115,291			 4,434	.....	65,653			.....(28,508)		 3,611	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/28/2023	.07/28/2025	1	3,350,238	..... 258.09	151,152			 5,619	.....	84,871			.....(37,523)		 4,640	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/31/2023	.07/25/2025	1	4,656,909	..... 255.47	211,754			 7,544	.....	155,636			.....(56,675)		 6,094	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/31/2023	.07/31/2025	1	5,223,871	..... 258.08	225,483			 9,503	.....	136,929			..... (57,171)		 7,612	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/02/2023	.08/01/2025	1	4,965,352	..... 254.26	225,069			 9,613	.....	190,416			.....(55,884)		 7,351	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/03/2023	.08/01/2025	1	3,428,857	..... 257.74	120,598			 5,514	.....	94,564			.....(32,083)		 5,076	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/03/2023	.08/01/2025	1	6,949,484	..... 254.03	314,070			 13,445	.....	271,773			..... (78,114)		10,288	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/04/2023	.08/04/2025	1	2,414,044	..... 252.78	113,226			 5,300	.....	104,430			.....(28,099)		 3,738	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/04/2023	.08/05/2025	1	 941,700	..... 252.78	43,130			 2,074	.....	40,852			..... (10,665)		 1,479	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/09/2023	.08/07/2025	1	6,372,594	..... 254.46	264,822			 14,058	.....	242,267			.....(68,522)		10,281	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Nasdaq FC Index/NFC161NSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/01/2023	. 08/06/2025	1	 3,110,119	..... 252.78	132,812	.....	.....	 6,897	.....	 135,134	.....	.....	.....(34,545)	.....	 4,951	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/09/2023	. 08/08/2025	1	 4,678,571	..... 252.39	200,415	.....	.....	 11,512	.....	211,113	.....	.....	.....(54,625)	.....	 7,647	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/10/2023	. 08/08/2025	1	3,414,301	..... 250.33	160,943	.....	.....	 8,806	.....	178,732	.....	.....	.....(41,736)	.....	 5,580	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/17/2023	. 08/08/2025	1	5,698,329	..... 250.85	259,738	.....	.....	 13,626	.....	287,702	.....	.....	.....(64,569)	.....	 9,313	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/11/2023	. 08/13/2025	1	2,546,107	..... 249.95	111,645	.....	.....	 6,616	.....	136,791	.....	.....	.....(27,744)	.....	 4,420	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/14/2023	. 08/11/2025	1	3,509,561	..... 249.95	166,552	.....	.....	 9,403	.....	 188,068	.....	.....	.....(41,361)	.....	 5,953	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/21/2024	. 08/12/2025	1	2,854,576	..... 249.95	130,821	.....	.....	 7,626	.....	153,206	.....	.....	.....(32,687)	.....	 4,899	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/16/2023	. 08/14/2025	1	4,938,754	..... 251.68	198,132	.....	.....	 11,992	.....	235,645	.....	.....	.....(49,194)	.....	 8,671	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/12/2023	. 08/15/2025	1	5,001,982	..... 249.86	218,003	.....	.....	 13,910	.....	271,697	.....	.....	.....(55,792)	.....	 8,879	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/21/2023	. 08/15/2025	1	5,755,911	..... 247.99	253,484	.....	.....	 16,125	.....	351,952	.....	.....	.....(64,579)	.....	 10,217	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/18/2023	. 08/15/2025	1	5,550,829	..... 245.57	256,874	.....	.....	 15,960	.....	390,760	.....	.....	.....(63,869)	.....	 9,853	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/23/2023	. 08/20/2025	1	3,002,485	..... 245.21	146,409	.....	.....	 10,059	.....	215,033	.....	.....	.....(36,269)	.....	 5,612	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/14/2023	. 08/18/2025	1	4,238,989	..... 245.21	208,675	.....	.....	 14,023	.....	303,601	.....	.....	.....(52,699)	.....	 7,766	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/18/2023	. 08/19/2025	1	1,473,229	..... 245.21	68,014	.....	.....	 4,581	.....	105,508	.....	.....	..... (16,831)	.....	 2,726	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/22/2023	. 08/22/2025	1	5,970,336	..... 248.22	285,490	.....	.....	 20,776	.....	361,013	.....	.....	.....(72,115)	.....	 11,375	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/22/2023	. 08/21/2025	1	5,650,267	..... 248.67	255,081	.....	.....	 18,069	.....	331,056	.....	.....	.....(63,920)	.....	 10,663	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/23/2023	. 08/22/2025	1	 3,898,710	..... 251.66	166,564	.....	.....	 12,144	.....	 188,812	.....	.....	.....(42,107)	.....	 7,428	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/24/2023	. 08/22/2025	1	 4,601,037	..... 247.1	215,637	.....	.....	 15,480	.....	297,233	.....	.....	.....(53,606)	.....	 8,766	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/25/2023	. 08/25/2025	1	4,310,985	..... 248.33	201,233	.....	.....	 15,354	.....	258,489	.....	.....	.....(50,336)	.....	 8,443	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/29/2023	. 08/27/2025	1	2,245,934	..... 248.33	108,522	.....	.....	 8,496	.....	 130,817	.....	.....	..... (26,867)	.....	 4,476	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/25/2023	. 08/26/2025	1	2,785,093	..... 248.33	126,443	.....	.....	 9,726	.....	 167,069	.....	.....	.....(31,265)	.....	 5,503	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/31/2023	. 08/28/2025	1	 6,141,081	.....249.4	309,233	.....	.....	 24,644	.....	345,536	.....	.....	..... (76,687)	.....	 12,345	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/31/2023	. 08/29/2025	1	5,811,229	..... 252.84	265,822	.....	.....	 21,550	.....	261,758	.....	.....	.....(65,913)	.....	 11,781	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/11/2023	. 08/29/2025	1	7,493,170	..... 253.78	334,441	.....	.....	 27,176	.....	315,338	.....	.....	.....(83,021)	.....	 15,190	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/31/2023	. 08/29/2025	1	4,394,672	..... 254.25	195,357	.....	.....	 15,943	.....	178,582	.....	.....	.....(48,615)	.....	 8,909	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/07/2023	. 09/04/2025	1	2,742,694	..... 254.15	 115,800	.....	.....	 10,352	.....	112,497	.....	.....	..... (28,717)	.....	 5,831	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/06/2023	. 09/03/2025	1	1,654,137	..... 254.15	70,347	.....	.....	 6,372	.....	67,681	.....	.....	..... (17,908)	.....	 3,490	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/21/2023	. 09/02/2025	1	2,095,541	..... 254.15	91,521	.....	.....	 7,995	.....	 85,515	.....	.....	.....(22,818)	.....	 4,387	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/02/2024	. 08/29/2025	1	5,821,823	..... 254.15	263,063	.....	.....	 21,762	.....	238,358	.....	.....	.....(66,444)	.....	 11,802	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/06/2023	. 09/05/2025	1	6,260,434	..... 254.35	257,376	.....	.....	23,348	.....	254,692	.....	.....	.....(63,823)	.....	13,411	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/07/2023	. 09/05/2025	1	 6,180,474	..... 251.76	263,914	.....	.....	24,026	.....	301,584	.....	.....	.....(65,572)	.....	 13,240	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/07/2023	. 09/05/2025	1	6,394,948	..... 249.21	293,524	.....	.....	26,940	.....	369,893	.....	.....	.....(73,486)	.....	 13,699	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/12/2023	. 09/08/2025	1	4,679,417	..... 249.47	217,746	.....	.....	20,686	.....	263,898	.....	.....	.....(54,031)	.....	 10,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/08/2023	. 09/09/2025	1	 1,027,172	..... 249.47	46,982	.....	.....	 4,519	.....	57,960	.....	.....	.....(11,624)	.....	 2,265	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/15/2023	. 09/10/2025	1	1,141,996	..... 249.47	50,969	.....	.....	 4,975	.....	64,498	.....	.....	..... (12,616)	.....	 2,536	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/12/2023	. 09/11/2025	1	3,399,586	..... 251.79	146,396	.....	.....	14,862	.....	 166,013	.....	.....	.....(37,228)	.....	 7,602	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/12/2023	. 09/12/2025	1	3,734,244	..... 249.36	175,529	.....	.....	17,616	.....	213,392	.....	.....	.....(43,528)	.....	 8,407	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/14/2023	. 09/12/2025	1	5,694,892	..... 250.15	266,842	.....	.....	26,827	.....	310,206	.....	.....	.....(66,221)	.....	12,821	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/19/2023	. 09/12/2025	1	3,238,234	..... 252.06	132,125	.....	.....	13,446	.....	156,155	.....	.....	.....(33,162)	.....	 7,290	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/15/2023	. 09/17/2025	1	 1,707,183	..... 246.57	77,425	.....	.....	 8,297	.....	114,253	.....	.....	..... (19,178)	.....	 3,971	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/15/2023	. 09/16/2025	1	1,453,967	..... 246.57	66,301	.....	.....	 7,013	.....	97,267	.....	.....	.....(16,394)	.....	 3,361	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2023	. 09/15/2025	1	5,364,758	..... 246.57	233,791	.....	.....	24,743	.....	358,525	.....	.....	.....(58,698)	.....	12,320	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/18/2023	. 09/18/2025	1	 7,186,163	..... 246.82	316,494	.....	.....	34,415	.....	474,523	.....	.....	.....(78,633)	.....	16,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2023	. 09/19/2025	1	7,544,091	..... 246.25	317,227	.....	.....	35,086	.....	515,022	.....	.....	.....(79,150)	.....	17,769	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/21/2023	. 09/19/2025	1	3,678,729	..... 242.66	174,594	.....	.....	21,137	.....	300,912	.....	.....	.....(47,589)	.....	 8,665	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2023	. 09/19/2025	1	3,837,495	..... 238.6	180,622	.....	.....	20,321	.....	376,819	.....	.....	.....(45,719)	.....	 9,039	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2023	. 09/24/2025	1	1,037,272	..... 238.73	49,230	.....	.....	 5,870	.....	100,952	.....	.....	.....(12,434)	.....	 2,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2023	. 09/23/2025	1	 2,683,168	..... 238.73	122,084	.....	.....	14,087	.....	261,288	.....	.....	..... (30,187)	.....	 6,474	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/16/2024	. 09/22/2025	1	4,103,458	..... 238.73	194,691	.....	.....	22,568	.....	399,736	.....	.....	.....(49,011)	.....	 9,843	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/19/2023	. 09/25/2025	1	 7,270,669	.....239.4	310,637	.....	.....	37,124	.....	 687,184	.....	.....	.....(77,892)	.....	17,748	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/02/2023	. 09/26/2025	1	 4,728,666	..... 236.87	225,710	.....	.....	27,403	.....	497,512	.....	.....	.....(56,853)	.....	11,609	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/27/2023	. 09/26/2025	1	5,388,422	..... 237.26	253,000	 12,137	.....	34,971	.....	557,994	.....	.....	..... (71,788)	.....	13,229	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/28/2023	. 09/26/2025	1	5,087,033	..... 238.7	247,468	.....	.....	30,499	.....	496,105	.....	.....	..... (63,110)	.....	12,489	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/29/2023	. 09/30/2025	1	1,528,424	..... 238.96	69,390	.....	.....	 8,674	.....	 147,060	.....	.....	..... (17,158)	.....	 3,837	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/29/2023	. 10/01/2025	1	 1,192,861	..... 238.96	53,667	.....	.....	 6,782	.....	114,722	.....	.....	.....(13,278)	.....	 3,011	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/29/2023	. 09/29/2025	1	5,235,573	..... 238.96	249,364	.....	.....	31,201	.....	503,915	.....	.....	.....(62,526)	.....	13,071	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/02/2023	. 10/02/2025	1	4,941,480	..... 240.31	205,327	.....	.....	26,515	.....	447,971	.....	.....	.....(51,453)	.....	12,538	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/05/2023	. 10/03/2025	1	 3,661,157	..... 237.15	175,512	.....	.....	22,678	.....	379,855	.....	.....	.....(43,525)	.....	 9,339	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610SR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/05/2023	. 10/03/2025	1	4,538,059	.....239.3	209,052	.....	.....	27,301	.....	430,502	.....	.....	.....(52,289)	.....	11,576	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/09/2023	. 10/03/2025	1	4,978,826	..... 238.66	234,994	.....	.....	30,605	.....	485,314	.....	.....	.....(58,559)	.....	12,700	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/05/2024	. 10/08/2025	1	1,591,305	..... 241.19	74,685	.....	.....	 10,408	.....	138,647	.....	.....	.....(18,902)	.....	 4,165	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/06/2023	. 10/06/2025	1	4,147,330	..... 241.19	191,489	.....	.....	25,889	.....	361,316	.....	.....	.....(48,096)	.....	10,745	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/06/2023	. 10/07/2025	1	1,436,863	..... 241.19	64,803	.....	.....	 8,735	.....	123,074	.....	.....	.....(16,024)	.....	 3,742	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/21/2023	. 10/09/2025	1	 5,600,685	..... 241.85	259,534	.....	.....	35,715	.....	473,318	.....	.....	.....(64,464)	.....	14,731	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2023	. 10/10/2025	1	6,966,502	..... 242.55	321,306	.....	.....	 44,598	.....	571,439	.....	.....	.....(79,690)	.....	18,414	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2023	. 10/10/2025	1	3,433,316	.....243.8	150,862	.....	.....	20,984	.....	265,514	.....	.....	.....(37,438)	.....	 9,075	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/13/2023	. 10/10/2025	1	2,967,980	..... 242.89	 136,006	.....	.....	 19,323	.....	239,633	.....	.....	.....(34,441)	.....	 7,845	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/13/2023	. 10/15/2025	1	1,865,990	..... 240.56	85,784	.....	.....	 12,482	.....	 166,875	.....	.....	.....(21,211)	.....	 5,052	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/13/2023	. 10/14/2025	1	2,185,970	..... 240.56	101,729	.....	.....	 14,860	.....	195,505	.....	.....	.....(25,471)	.....	 5,890	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/24/2023	. 10/13/2025	1	6,324,362	..... 240.56	304,058	.....	.....	 43,794	.....	565,843	.....	.....	.....(75,915)	.....	16,960	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/17/2023	. 10/17/2025	1	4,549,873	..... 242.14	205,754	.....	.....	 31,055	.....	379,861	.....	.....	.....(51,900)	.....	12,432	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/17/2023	. 10/16/2025	1	6,627,463	..... 242.81	286,698	.....	.....	 42,158	.....	535,460	.....	.....	..... (71,112)	.....	18,025	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/19/2023	. 10/17/2025	1	6,262,435	..... 240.03	272,932	.....	.....	 40,594	.....	573,980	.....	.....	.....(67,745)	.....	17,111	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/30/2023	. 10/17/2025	1	2,065,643	..... 238.61	102,368	.....	.....	 15,994	.....	201,055	.....	.....	.....(26,640)	.....	 5,644	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/30/2023	. 10/20/2025	1	3,628,290	..... 236.14	 166,380	.....	.....	 25,429	.....	389,515	.....	.....	.....(41,299)	.....	10,049	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/02/2024	. 10/21/2025	1	2,337,522	..... 236.14	109,151	.....	.....	 16,901	.....	250,850	.....	.....	.....(27,169)	.....	 6,503	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/20/2023	. 10/22/2025	1	 737,465	..... 236.14	34,341	.....	.....	 5,327	.....	 79,124	.....	.....	..... (8,492)	.....	 2,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/23/2023	. 10/23/2025	1	6,948,662	..... 236.55	332,516	.....	.....	 52,103	.....	733,166	.....	.....	.....(82,495)	.....	19,502	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/07/2023	. 10/24/2025	1	 6,013,113	..... 238.14	247,879	.....	.....	 39,233	.....	595,977	.....	.....	..... (61,560)	.....	16,949	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/25/2023	. 10/24/2025	1	5,350,863	..... 234.19	235,853	.....	.....	 37,414	.....	 618,708	.....	.....	.....(58,639)	.....	15,083	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/26/2023	. 10/24/2025	1	3,594,781	..... 231.43	178,843	.....	.....	 29,059	.....	459,391	.....	.....	.....(45,473)	.....	10,133	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/01/2023	. 10/27/2025	1	4,251,267	..... 232.09	 201,086	.....	.....	 32,674	.....	529,813	.....	.....	.....(49,932)	.....	12,137	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/01/2023	. 10/29/2025	1	 841,958	..... 232.09	38,977	.....	.....	 6,418	.....	 104,871	.....	.....	..... (9,630)	.....	 2,424	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2023	. 10/28/2025	1	4,437,834	..... 232.09	202,365	.....	.....	 33,079	.....	552,965	.....	.....	.....(50,038)	.....	12,723	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/06/2023	. 10/30/2025	1	 8,740,270	..... 233.39	419,612	 4,415	.....	 72,205	.....	 1,037,543	.....	.....	..... (106,258)	.....	25,266	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/01/2023	. 10/31/2025	1	4,187,927	..... 234.02	201,131	.....	.....	 33,705	.....	486,232	.....	.....	.....(49,855)	.....	12,156	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2023	. 10/31/2025	1	5,703,651	..... 236.38	 281,180	.....	.....	 47,527	.....	605,389	.....	.....	..... (70,196)	.....	16,555	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161S$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/03/2023	. 10/31/2025	1	3,287,602	..... 238.83	153,618	.....	.....	25,895	.....	316,318	.....	.....	.....(38,212)	.....	9,542	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/07/2023	. 11/03/2025	1	5,112,515	..... 240.66	232,634	.....	.....	40,053	.....	454,477	.....	.....	..... (57,770)	.....	15,019	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/03/2023	. 11/04/2025	1	1,335,745	..... 240.66	59,574	.....	.....	10,311	.....	 118,713	.....	.....	.....(14,731)	.....	3,940	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/07/2023	. 11/05/2025	1	2,171,235	..... 240.66	99,617	.....	.....	17,375	.....	192,902	.....	.....	.....(24,653)	.....	6,429	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2023	. 11/06/2025	1	8,323,402	..... 241.22	390,756	.....	.....	68,782	.....	721,497	.....	.....	.....(96,984)	.....	24,741	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/07/2023	. 11/07/2025	1	4,391,220	..... 242.84	196,433	.....	.....	34,860	.....	354,820	.....	.....	.....(48,762)	.....	13,103	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/09/2023	. 11/07/2025	1	5,453,912	..... 243.02	232,115	.....	.....	41,254	.....	437,104	.....	.....	.....(57,623)	.....	16,274	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/09/2023	. 11/07/2025	1	6,104,475	..... 240.77	300,065	.....	.....	53,459	.....	540,419	.....	.....	..... (74,607)	.....	18,216	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/10/2023	. 11/11/2025	1	1,632,287	..... 245.08	71,821	.....	.....	13,121	.....	 118,651	.....	.....	.....(17,759)	.....	4,945	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/10/2023	. 11/10/2025	1	3,385,683	..... 245.08	149,794	.....	.....	27,251	.....	246,337	.....	.....	.....(37,232)	.....	10,219	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/10/2023	. 11/12/2025	1	 7,536,600	..... 245.08	356,216	.....	.....	65,646	.....	547,958	.....	.....	.....(88,405)	.....	22,917	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/14/2023	. 11/13/2025	1	5,458,053	..... 244.52	263,869	.....	.....	48,937	.....	407,659	.....	.....	.....(65,431)	.....	16,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/17/2023	. 11/14/2025	1	5,423,454	..... 246.98	240,868	.....	.....	45,136	.....	360,547	.....	.....	.....(59,861)	.....	16,613	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/22/2023	. 11/14/2025	1	 6,171,517	 247	274,133	.....	.....	51,291	.....	409,871	.....	.....	..... (68,027)	.....	18,905	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/17/2023	. 11/14/2025	1	4,790,928	..... 247.07	213,852	.....	.....	40,175	.....	 317,077	.....	.....	.....(53,191)	.....	14,676	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/17/2023	. 11/19/2025	1	 782,113	..... 247.09	34,960	.....	.....	 6,762	.....	51,667	.....	.....	.....(8,633)	.....	 2,439	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/17/2023	. 11/17/2025	1	5,451,461	..... 247.09	248,256	.....	.....	47,608	.....	359,796	.....	.....	.....(61,729)	.....	16,881	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/17/2023	. 11/18/2025	1	2,032,379	..... 247.09	 90,441	.....	.....	17,392	.....	134,174	.....	.....	.....(22,363)	.....	 6,316	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/06/2023	. 11/20/2025	1	6,698,222	..... 248.05	294,739	.....	.....	57,685	.....	421,790	.....	.....	..... (73,180)	.....	20,963	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2023	. 11/21/2025	1	 6,976,870	..... 247.54	317,921	.....	.....	62,725	.....	452,214	.....	.....	..... (78,988)	.....	21,911	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/28/2023	. 11/21/2025	1	9,513,944	..... 248.27	432,956	.....	.....	87,232	.....	594,490	.....	.....	..... (109,738)	.....	29,879	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/24/2023	. 11/25/2025	1	100,713	..... 248.02	 4,492	.....	.....	907	.....	 6,366	.....	.....	.....(1,111)	.....	321	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/28/2023	. 11/24/2025	1	918,592	..... 248.02	42,002	.....	.....	 8,475	.....	 58,036	.....	.....	.....(10,455)	.....	 2,915	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/28/2023	. 11/26/2025	1	2,194,299	..... 248.02	99,084	.....	.....	20,172	.....	138,931	.....	.....	.....(24,590)	.....	 7,010	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/05/2023	. 11/26/2025	1	5,919,621	..... 247.66	270,562	.....	.....	55,170	.....	381,558	.....	.....	.....(67,249)	.....	18,911	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/04/2023	. 11/28/2025	1	5,390,676	..... 248.33	241,729	.....	.....	49,810	.....	336,153	.....	.....	.....(59,912)	.....	17,336	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/04/2023	. 11/28/2025	1	9,649,082	..... 248.21	429,983	.....	.....	89,247	.....	605,330	.....	.....	..... (107,273)	.....	31,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/30/2023	. 11/28/2025	1	9,051,948	..... 247.66	399,339	.....	.....	82,936	.....	583,617	.....	.....	.....(99,719)	.....	29,111	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161U$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/01/2023	. 12/02/2025	1	2,318,991	..... 248.17	105,282	.....	.....	22,271	.....	145,646	.....	.....	.....(26,033)	.....	 7,556	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2023	12/01/2025	1	3,445,287	248.17	150,778			31,765		216,177			(37,430)		11,189		0001
Purchased Call/Nasdaq FC Index/NFC161US2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2025	1	600,574	248.17	27,386			5,823		37,743			(6,762)		1,963		0001
Purchased Call/Nasdaq FC Index/NFC161US4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2023	12/04/2025	1	7,282,085	245.97	342,709			73,645		509,438			(85,196)		23,880		0001
Purchased Call/Nasdaq FC Index/NFC161US6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/05/2025	1	3,551,676	246.35	166,514			36,036		244,573			(41,398)		11,684		0001
Purchased Call/Nasdaq FC Index/NFC161US8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2023	12/05/2025	1	5,986,695	245.24	291,823			63,120		434,294			(72,475)		19,694		0001
Purchased Call/Nasdaq FC Index/NFC161USA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2023	12/05/2025	1	5,229,566	247.97	251,512			54,572		333,015			(62,622)		17,204		0001
Purchased Call/Nasdaq FC Index/NFC161USE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/19/2023	12/08/2025	1	4,535,621	248.68	220,297			48,566		278,286			(54,743)		15,062		0001
Purchased Call/Nasdaq FC Index/NFC161USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2025	1	1,734,611	248.68	79,098			17,493		106,485			(19,558)		5,778		0001
Purchased Call/Nasdaq FC Index/NFC161USG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2025	1	1,676,186	248.68	82,817			18,456		102,920			(20,542)		5,601		0001
Purchased Call/Nasdaq FC Index/NFC161USI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2023	12/11/2025	1	5,814,327	250.47	288,195			64,663		325,986			(71,575)		19,487		0001
Purchased Call/Nasdaq FC Index/NFC161USK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2023	12/12/2025	1	5,430,481	252.71	263,882			59,785		271,214			(65,742)		18,256		0001
Purchased Call/Nasdaq FC Index/NFC161USM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	1	7,485,175	256.2	331,230			75,001		307,050			(82,402)		25,163		0001
Purchased Call/Nasdaq FC Index/NFC161USO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2023	12/12/2025	1	4,495,467	255.96	201,602			45,657		187,016			(50,132)		15,113		0001
Purchased Call/Nasdaq FC Index/NFC161USS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2023	12/16/2025	1	2,395,029	256.73	105,720			24,419		95,232			(26,164)		8,148		0001
Purchased Call/Nasdaq FC Index/NFC161UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/19/2023	12/15/2025	1	5,544,975	256.73	247,808			57,038		220,172			(61,584)		18,810		0001
Purchased Call/Nasdaq FC Index/NFC161USU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2023	12/17/2025	1	4,114,156	256.73	184,397			42,877		163,829			(45,752)		14,039		0001
Purchased Call/Nasdaq FC Index/NFC161USW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/19/2023	12/18/2025	1	6,248,792	257.23	279,918			65,537		241,828			(69,535)		21,385		0001
Purchased Call/Nasdaq FC Index/NFC161USY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	1	5,304,709	257.61	231,679			54,686		201,586			(57,614)		18,207		0001
Purchased Call/Nasdaq FC Index/NFC161VS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2023	12/19/2025	1	4,717,790	254.96	221,559			52,310		209,023			(55,099)		16,193		0001
Purchased Call/Nasdaq FC Index/NFC161VS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2023	12/19/2025	1	7,501,266	257.05	337,258			79,783		294,651			(83,921)		25,747		0001
Purchased Call/Nasdaq FC Index/NFC161VS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2023	12/22/2025	1	4,754,465	257.17	216,015			51,968		185,572			(53,738)		16,461		0001
Purchased Call/Nasdaq FC Index/NFC161VS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2025	1	1,722,471	257.17	77,511			18,658		67,329			(19,166)		5,980		0001
Purchased Call/Nasdaq FC Index/NFC161VS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	1	7,295,125	257.74	326,234			80,222		277,771			(81,101)		25,544		0001
Purchased Call/Nasdaq FC Index/NFC161VSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2024	12/26/2025	1	7,833,816	257.93	339,926			83,545		294,974			(84,502)		27,430		0001
Purchased Call/Nasdaq FC Index/NFC161VSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	1	9,196,884	257.84	375,973			92,624		348,136			(93,685)		32,203		0001
Purchased Call/Nasdaq FC Index/NFC161VSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/09/2024	12/29/2025	1	7,401,237	257.01	287,911			72,260		294,513			(71,981)		26,131		0001
Purchased Call/Nasdaq FC Index/NFC161VSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2025	1	670,715	257.01	30,652			7,673		26,750			(7,579)		2,375		0001
Purchased Call/Nasdaq FC Index/NFC161VSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2024	12/31/2025	1	197,450	257.01	7,403			1,864		7,900			(1,836)		701		0001
Purchased Call/Nasdaq FC Index/NFC161VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2024	12/24/2025	1	78,018	257.17	2,918			713		3,061			(732)		272		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161VSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2024	01/02/2026	1	8,357,490	250.47	363,685			92,731		475,814			(90,340)		29,830		0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2024	01/02/2026	1	8,625,873	248.39	421,069			107,560		543,513			(104,865)		30,788		0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2024	01/02/2026	1	7,670,530	247.39	394,634			100,963		506,683			(98,435)		27,378		0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2024	01/05/2026	1	4,971,525	247.57	239,996	24,958		76,537		325,370			(70,275)		17,887		0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2026	1	2,095,378	247.57	97,380			25,282		137,206			(24,082)		7,559		0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2024	01/07/2026	1	2,065,847	247.57	106,384			27,807		135,368			(26,379)		7,472		0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/08/2026	1	4,620,225	251.7	221,256			58,166		247,839			(54,947)		16,755		0001 .....
Purchased Call/Nasdaq FC Index/NFC161W0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/09/2026	1	6,688,234	252.01	325,539			86,119		354,358			(80,817)		24,317		0001 .....
Purchased Call/Nasdaq FC Index/NFC161W2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2024	01/09/2026	1	6,818,270	253.58	318,033			84,291		321,045			(79,047)		24,790		0001 .....
Purchased Call/Nasdaq FC Index/NFC161W4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	1	4,802,243	253.88	221,812			58,904		230,995			(55,188)		17,460		0001 .....
Purchased Call/Nasdaq FC Index/NFC161W9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2026	1	635,955	254	29,254			7,946		30,518			(7,214)		2,348		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2026	1	3,126,308	254	144,123			38,856		149,551			(35,637)		11,484		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/16/2024	01/12/2026	1	5,186,968	254	236,641			63,644		247,850			(58,849)		19,005		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2026	1	1,294,490	254	60,669			16,504		62,043			(15,068)		4,767		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2024	01/16/2026	1	9,835,934	253.85	447,892			122,621		486,455			(111,151)		36,404		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2024	01/16/2026	1	10,891,770	252.35	540,255			148,207		571,155			(134,193)		40,312		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2024	01/16/2026	1	7,264,608	254.78	353,650			97,219		336,134			(87,996)		26,888		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/20/2026	1	1,479,641	257.86	66,732			18,608		57,902			(16,501)		5,531		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	1	3,478,528	257.86	157,600			43,356		136,191			(39,253)		12,875		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2024	01/21/2026	1	950,193	257.86	43,089			12,063		37,242			(10,649)		3,561		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/22/2026	1	8,167,948	257.9	377,735			106,491		319,919			(93,751)		30,681		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	1	6,638,873	258.65	304,806			86,355		250,464			(75,630)		24,998		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WT ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	01/23/2026	1	4,595,586	259.24	205,711			58,472		167,694			(51,146)		17,304		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2024	01/23/2026	1	6,965,872	259.3	307,061			87,357		253,320			(76,348)		26,229		0001 .....
Purchased Call/Nasdaq FC Index/NFC161WZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2024	01/26/2026	1	7,837,792	258.03	372,172			107,146		306,278			(92,471)		29,725		0001 .....
Purchased Call/Nasdaq FC Index/NFC161X0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2026	1	1,358,241	258.03	61,881			17,894		53,157			(15,346)		5,163		0001 .....
Purchased Call/Nasdaq FC Index/NFC161X1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2026	1	1,872,972	258.03	85,408			24,720		73,511			(21,090)		7,137		0001 .....
Purchased Call/Nasdaq FC Index/NFC161X3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2026	1	7,207,039	260.28	308,120			89,792		249,821			(76,449)		27,528		0001 .....
Purchased Call/Nasdaq FC Index/NFC161X5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	1	9,317,514	258.6	383,142			112,138		356,652			(95,011)		35,672		0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161X$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/02/2024	. 01/30/2026	1	6,751,440	..... 253.62	333,048			97,740	.....	340,157			.....(82,690)		25,848	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/01/2024	. 01/30/2026	1	6,039,348	..... 256.09	291,293			85,701	.....	264,620			.....(72,456)		23,122	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/06/2024	. 02/04/2026	1	 893,921	..... 259.09	40,698			12,176	.....	33,524			..... (10,058)		 3,462	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/08/2024	. 02/02/2026	1	6,969,827	..... 259.09	315,949			94,014	.....	259,903			.....(78,531)		26,870	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/06/2024	. 02/03/2026	1	2,092,000	..... 259.09	95,158			28,377	.....	78,245			.....(23,550)		 8,084	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/05/2024	. 02/05/2026	1	9,943,355	..... 258.79	455,862			137,221	.....	379,759			..... (113,088)		38,598	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/07/2024	. 02/06/2026	1	 6,783,978	..... 258.33	326,310			98,614	.....	 266,877			..... (80,897)		26,394	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/15/2024	. 02/06/2026	1	 8,753,107	..... 260.44	404,895			122,983	.....	306,679			..... (100,699)		34,055	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/09/2024	. 02/06/2026	1	8,246,590	..... 260.74	396,341			120,467	.....	286,120			.....(98,596)		32,084	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/09/2024	. 02/10/2026	1	 1,579,868	..... 263.62	70,620			21,729	.....	46,279			.....(17,462)		 6,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/13/2024	. 02/09/2026	1	5,271,909	..... 263.62	225,180			69,142	.....	153,946			.....(55,908)		20,650	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/09/2024	. 02/11/2026	1	 1,946,070	..... 263.62	87,379			26,969	.....	57,206			.....(21,576)		 7,657	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/21/2024	. 02/12/2026	1	9,403,966	..... 261.62	366,502			113,920	.....	311,020			.....(90,979)		37,081	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/14/2024	. 02/13/2026	1	6,296,461	..... 256.09	304,505			95,065	.....	281,304			.....(75,524)		24,882	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/21/2024	. 02/13/2026	1	7,805,246	..... 258.18	355,524			111,320	.....	312,828			..... (88,278)		30,844	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/14/2024	. 02/13/2026	1	5,254,738	..... 258.52	234,121			73,502	.....	206,833			.....(58,209)		20,765	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/16/2024	. 02/17/2026	1	3,523,631	..... 256.75	 161,682			51,381	.....	152,169			.....(39,985)		14,046	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/16/2024	. 02/13/2026	1	7,545,065	..... 256.75	337,020			105,942	.....	325,863			..... (84,161)		29,816	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/21/2024	. 02/19/2026	1	 6,900,085	..... 256.75	303,024			97,003	.....	299,066			..... (75,117)		27,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/16/2024	. 02/18/2026	1	1,699,548	..... 256.75	78,009			24,860	.....	73,519			.....(19,263)		 6,789	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161YSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/22/2024	. 02/20/2026	1	6,934,120	..... 255.04	326,147			104,907	.....	328,798			..... (80,883)		27,819	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161YSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/23/2024	. 02/20/2026	1	5,840,699	..... 254.45	313,535			 101,167	.....	285,131			.....(77,853)		23,433	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161YSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/22/2024	. 02/20/2026	1	4,421,446	..... 260.59	198,948			64,277	.....	157,119			.....(49,462)		17,739	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161YSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/23/2024	. 02/24/2026	1	1,184,921	..... 260.05	53,795			17,587	.....	43,505			.....(13,302)		 4,794	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161YSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/23/2024	. 02/23/2026	1	5,293,596	..... 260.05	240,729			78,556	.....	193,870			.....(59,747)		21,373	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161YSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/08/2024	. 02/25/2026	1	 1,617,457	..... 260.05	73,116			24,052	.....	57,821			..... (18,117)		 6,558	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161YSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/26/2024	. 02/26/2026	1	 8,802,173	..... 259.91	403,668			133,117	.....	328,770			..... (100,104)		35,762	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161YSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/01/2024	. 02/27/2026	1	4,846,370	..... 260.22	219,092			 72,629	.....	 177,846			.....(54,364)		19,731	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161YSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/01/2024	. 02/27/2026	1	4,462,384	..... 259.25	216,406			 72,566	.....	172,383			.....(54,221)		18,168	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/01/2024	.02/27/2026	1	6,274,216	..... 261.36	312,535	.....	.....	104,045	.....	216,531	.....	.....	..... (77,721)	.....	25,544	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/07/2024	.03/02/2026	1	1,825,388	..... 265.01	80,726	.....	.....	27,100	.....	51,355	.....	.....	.....(19,993)	.....	7,478	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/01/2024	.02/27/2026	1	6,399,765	..... 265.01	274,305	.....	.....	91,477	.....	179,900	.....	.....	.....(68,432)	.....	26,055	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/01/2024	.03/03/2026	1	2,278,290	..... 265.01	99,587	.....	.....	33,609	.....	64,264	.....	.....	.....(24,698)	.....	9,352	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/06/2024	.03/04/2026	1	7,045,564	..... 263.69	279,645	.....	.....	94,629	.....	214,814	.....	.....	.....(69,432)	.....	28,979	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/22/2024	.03/05/2026	1	6,531,226	..... 258.19	321,286	.....	.....	109,374	.....	268,031	.....	.....	.....(79,862)	.....	26,918	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/07/2024	.03/06/2026	1	4,418,122	..... 259.61	213,766	.....	.....	73,174	.....	169,085	.....	.....	.....(53,166)	.....	18,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/11/2024	.03/06/2026	1	5,332,181	..... 262.7	228,789	 1,817	.....	79,643	.....	172,978	.....	.....	.....(57,425)	.....	22,021	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/12/2024	.03/09/2026	1	2,997,501	..... 259.66	 137,878	.....	.....	47,612	.....	114,584	.....	.....	.....(34,152)	.....	12,453	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/08/2024	.03/10/2026	1	 1,797,028	..... 259.66	82,484	.....	.....	28,552	.....	68,737	.....	.....	.....(20,396)	.....	7,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/12/2024	.03/06/2026	1	 4,069,707	..... 259.66	 186,741	.....	.....	64,045	.....	155,345	.....	.....	.....(46,556)	.....	16,807	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/14/2024	.03/11/2026	1	6,635,330	..... 258.86	325,374	.....	.....	113,233	.....	265,076	.....	.....	.....(80,784)	.....	27,676	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/15/2024	.03/12/2026	1	4,175,709	..... 261.51	 181,690	.....	.....	63,612	.....	145,449	.....	.....	.....(45,194)	.....	17,451	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/15/2024	.03/13/2026	1	 5,611,812	..... 259.93	252,891	.....	.....	88,812	.....	213,466	.....	.....	.....(62,766)	.....	23,499	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/21/2024	.03/13/2026	1	6,913,675	..... 259.32	305,966	.....	.....	 107,730	.....	271,382	.....	.....	.....(76,061)	.....	28,950	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/18/2024	.03/13/2026	1	8,900,456	..... 256.92	427,706	.....	.....	150,954	.....	394,041	.....	.....	.....(106,712)	.....	37,270	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/15/2024	.03/16/2026	1	1,527,884	..... 256.92	69,977	.....	.....	24,834	.....	67,662	.....	.....	.....(17,327)	.....	6,435	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/19/2024	.03/17/2026	1	1,332,811	..... 256.92	61,465	.....	.....	21,871	.....	59,120	.....	.....	.....(15,203)	.....	5,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/18/2024	.03/18/2026	1	9,595,229	..... 259.16	438,788	.....	.....	157,384	.....	384,019	.....	.....	.....(109,249)	.....	40,569	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/21/2024	.03/19/2026	1	4,596,887	..... 259.53	225,292	.....	.....	80,920	.....	179,639	.....	.....	.....(55,945)	.....	19,473	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/20/2024	.03/20/2026	1	3,653,836	..... 261.83	168,203	.....	.....	60,737	.....	127,445	.....	.....	.....(41,772)	.....	15,508	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/18/2024	.03/20/2026	1	 7,009,119	..... 262.57	311,135	.....	.....	112,769	.....	235,132	.....	.....	.....(77,496)	.....	29,748	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/22/2024	.03/20/2026	1	 7,980,638	..... 262.73	360,997	.....	.....	130,723	.....	267,002	.....	.....	.....(89,917)	.....	33,872	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ZSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/22/2024	.03/23/2026	1	2,897,085	..... 262.73	131,528	.....	.....	47,943	.....	96,504	.....	.....	.....(32,567)	.....	12,366	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/22/2024	.03/24/2026	1	2,478,165	..... 262.73	112,757	.....	.....	41,199	.....	82,764	.....	.....	.....(27,881)	.....	10,598	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/25/2024	.03/25/2026	1	 11,048,852	..... 261.84	487,837	.....	.....	179,231	.....	 387,806	.....	.....	.....(121,162)	.....	47,338	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/27/2024	.03/26/2026	1	4,221,652	..... 260.6	197,197	.....	.....	72,733	.....	158,252	.....	.....	.....(48,971)	.....	18,121	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/13/2024	.03/27/2026	1	 5,170,172	..... 261.61	232,529	.....	.....	86,272	.....	184,837	.....	.....	.....(57,792)	.....	22,234	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/28/2024	.03/27/2026	1	 13,748,616	..... 261.08	630,796	.....	.....	234,355	.....	505,092	.....	.....	..... (157,023)	.....	59,124	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/28/2024	. 03/30/2026	1	2,037,327	..... 261.08	93,106	.....	.....	34,787	.....	74,935	.....	.....	.....(23,022)	.....	8,810	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/28/2024	. 03/31/2026	1	2,967,637	..... 261.08	136,215	.....	.....	51,010	.....	109,491	.....	.....	.....(33,636)	.....	12,856	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/24/2024	. 04/22/2026	1	 6,024,116	..... 247.67	290,319	.....	.....	 117,790	.....	415,779	.....	.....	..... (72,066)	.....	27,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/06/2024	. 06/05/2026	1	4,648,352	..... 263.05	209,812	.....	.....	97,929	.....	 173,100	.....	.....	.....(52,071)	.....	22,432	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/23/2024	. 04/17/2026	1	5,924,509	..... 249.99	256,876	.....	.....	102,838	.....	371,479	.....	.....	.....(63,856)	.....	26,450	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/08/2024	. 04/08/2026	1	7,405,458	..... 257.51	337,996	.....	.....	130,722	.....	328,756	.....	.....	.....(83,966)	.....	32,546	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/24/2024	. 06/01/2026	1	3,283,673	..... 258.94	152,253	.....	.....	70,302	.....	145,759	.....	.....	..... (37,788)	.....	15,753	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/13/2024	. 06/11/2026	1	3,863,339	.....265.4	190,141	.....	.....	90,356	.....	129,830	.....	.....	.....(47,239)	.....	18,807	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/11/2024	. 04/10/2026	1	3,477,075	..... 256.71	 168,703	.....	.....	65,821	.....	 161,172	.....	.....	.....(41,884)	.....	15,335	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2024	. 05/08/2026	1	4,692,704	..... 254.59	216,593	.....	.....	93,118	.....	245,795	.....	.....	.....(53,964)	.....	21,693	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/05/2024	. 04/07/2026	1	1,944,406	..... 257.67	89,054	.....	.....	34,251	.....	85,613	.....	.....	.....(22,020)	.....	8,530	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/17/2024	. 06/17/2026	1	7,739,922	..... 271.49	315,772	 9,646	.....	160,143	.....	195,869	.....	.....	..... (80,686)	.....	38,004	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2024	. 05/01/2026	1	4,141,636	..... 248.21	196,332	.....	.....	 82,222	.....	281,631	.....	.....	.....(48,727)	.....	18,930	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2024	. 04/24/2026	1	5,483,313	..... 251.93	248,025	.....	.....	 101,814	.....	317,962	.....	.....	.....(61,752)	.....	24,773	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/22/2024	. 04/17/2026	1	 4,811,174	.....245.9	228,059	.....	.....	91,428	.....	356,250	.....	.....	..... (56,811)	.....	21,479	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/29/2024	. 05/28/2026	1	 7,366,218	..... 262.56	318,054	.....	.....	144,877	.....	276,034	.....	.....	.....(78,991)	.....	35,127	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/07/2024	. 06/08/2026	1	3,345,661	..... 262.64	150,889	.....	.....	70,982	.....	127,151	.....	.....	.....(37,361)	.....	16,216	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/06/2024	. 05/01/2026	1	4,634,614	..... 249.97	218,163	.....	.....	91,541	.....	293,429	.....	.....	.....(54,213)	.....	21,183	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/17/2024	. 04/16/2026	1	 2,860,669	..... 253.34	124,339	.....	.....	49,410	.....	154,974	.....	.....	.....(30,856)	.....	 12,749	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/13/2024	. 06/12/2026	1	4,624,619	..... 269.06	204,267	.....	.....	97,638	.....	 131,010	.....	.....	.....(50,863)	.....	22,546	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/17/2024	. 06/18/2026	1	5,625,322	..... 271.5	244,686	.....	.....	 118,866	.....	143,231	.....	.....	..... (60,837)	.....	27,660	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/23/2024	. 05/20/2026	1	 6,106,370	..... 261.6	270,266	.....	.....	 120,066	.....	236,766	.....	.....	.....(67,092)	.....	28,766	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/07/2024	. 06/09/2026	1	2,125,099	..... 262.64	96,334	.....	.....	 45,393	.....	80,908	.....	.....	.....(23,825)	.....	10,315	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/07/2024	. 06/05/2026	1	5,444,915	..... 262.64	248,751	.....	.....	116,504	.....	206,632	.....	.....	.....(61,894)	.....	26,276	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/05/2024	. 06/04/2026	1	3,779,662	..... 260.06	 180,804	.....	.....	84,041	.....	 160,608	.....	.....	.....(44,874)	.....	18,213	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/21/2024	. 05/21/2026	1	4,648,548	..... 261.86	203,563	.....	.....	90,781	.....	178,237	.....	.....	.....(50,547)	.....	21,932	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/07/2024	. 06/05/2026	1	4,802,326	..... 262.93	217,236	.....	.....	 101,662	.....	179,827	.....	.....	.....(53,992)	.....	23,175	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/20/2024	. 06/18/2026	1	 6,258,086	..... 270.42	274,282	.....	.....	133,463	.....	168,134	.....	.....	.....(68,257)	.....	30,772	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/31/2024	. 05/22/2026	1	9,693,722	..... 262.25	431,426	.....	.....	194,063	.....	 366,817	.....	.....	..... (107,440)	.....	45,806	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2614$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/27/2024	. 06/25/2026	1	2,890,643	..... 269.29	131,337			64,841	.....	82,849			.....(32,593)		14,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/17/2024	. 06/12/2026	1	 6,586,058	..... 270.44	294,416			140,833	.....	174,267			.....(73,299)		32,108	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/31/2024	. 05/29/2026	1	5,402,019	..... 258.94	249,298			114,397	.....	239,592			..... (62,088)		25,799	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/03/2024	. 06/03/2026	1	 7,671,698	..... 259.59	354,390			164,256	.....	332,266			.....(87,979)		36,912	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/17/2024	. 05/15/2026	1	4,328,282	..... 260.36	194,917			 85,694	.....	176,852			.....(48,562)		20,232	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/12/2024	. 06/10/2026	1	7,276,539	..... 263.45	349,968			 165,606	.....	269,122			..... (86,891)		35,372	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/24/2024	. 05/22/2026	1	4,602,954	..... 261.74	199,874			 89,529	.....	178,364			.....(49,601)		21,750	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/21/2024	. 05/15/2026	1	 8,757,016	..... 260.54	388,232			 170,703	.....	354,832			.....(96,695)		40,933	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/30/2024	. 05/26/2026	1	3,362,223	..... 262.25	148,544			67,258	.....	127,369			..... (36,770)		 15,985	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/25/2024	. 06/18/2026	1	6,932,601	..... 269.73	304,496			148,331	.....	192,666			.....(75,922)		34,088	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/02/2024	. 06/26/2026	1	8,366,994	..... 268.9	389,251			193,704	.....	245,556			.....(96,929)		41,605	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/01/2024	. 06/26/2026	1	5,955,749	.....269.9	269,650			133,740	.....	 166,611			.....(66,949)		29,615	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/25/2024	. 04/02/2026	1	2,891,958	..... 255.86	 131,611			 50,146	.....	138,399			.....(32,827)		 12,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/02/2024	. 04/01/2026	1	4,841,499	..... 261.42	206,852			77,945	.....	175,819			.....(51,345)		21,012	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/25/2024	. 04/23/2026	1	3,649,249	..... 250.21	 166,280			67,822	.....	227,120			.....(41,309)		 16,459	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/12/2024	. 04/13/2026	1	 1,863,207	..... 256.46	83,259			 32,793	.....	 87,395			.....(20,643)		 8,261	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/19/2024	. 04/17/2026	1	5,590,938	..... 251.06	248,824			 99,542	.....	335,125			..... (61,840)		 24,961	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/29/2024	. 04/24/2026	1	7,389,645	..... 249.64	357,894			 147,000	.....	471,683			.....(89,149)		 33,385	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/15/2024	. 04/15/2026	1	5,302,951	.....253.3	240,871			95,410	.....	287,663			.....(59,794)		 23,593	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/09/2024	. 04/02/2026	1	5,626,742	..... 257.67	259,609			98,823	.....	251,162			.....(64,783)		 24,464	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/26/2024	. 04/27/2026	1	 1,866,521	..... 251.93	84,180			34,737	.....	108,265			.....(20,843)		 8,475	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/15/2024	. 04/10/2026	1	6,291,843	..... 256.46	274,421			107,351	.....	295,053			..... (68,366)		27,750	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/01/2024	. 04/29/2026	1	 7,196,806	..... 252.36	 300,770			125,025	.....	410,947			.....(74,714)		32,786	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2024	. 05/07/2026	1	3,542,469	..... 253.75	159,650			68,099	.....	191,954			.....(39,634)		 16,350	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/13/2024	. 05/13/2026	1	9,222,546	..... 255.08	443,396			192,728	.....	474,796			.....(110,085)		42,974	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/16/2024	. 05/15/2026	1	4,361,834	..... 260.89	189,292			 82,939	.....	 173,886			.....(46,997)		20,389	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/03/2024	. 05/29/2026	1	 4,080,190	..... 259.22	 184,677			84,637	.....	 178,727			.....(45,901)		19,486	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/24/2024	. 05/22/2026	1	 5,770,762	..... 260.77	 261,618			 117,518	.....	233,833			..... (65,006)		27,269	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/30/2024	. 05/29/2026	1	3,216,632	..... 261.57	137,570			62,916	.....	126,725			.....(34,145)		 15,362	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2612$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/10/2024	. 05/08/2026	1	4,333,304	..... 253.67	198,285			84,966	.....	236,168			.....(49,246)		20,032	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/31/2024	. 06/02/2026	1	 1,686,628	..... 258.94	76,404			35,263	.....	75,032			.....(18,892)		 8,103	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/22/2024	. 05/06/2026	1	6,494,243	..... 253.79	294,907			125,482	.....	354,288			.....(73,301)		29,925	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/17/2024	. 06/12/2026	1	5,778,434	..... 269.84	255,246			121,921	.....	157,525			.....(63,437)		28,171	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/14/2024	. 06/16/2026	1	4,504,512	..... 270.44	196,764			 94,625	.....	119,864			..... (48,671)		22,086	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2024	. 06/26/2026	1	6,934,300	..... 270.39	313,015			155,967	.....	189,444			..... (78,002)		34,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/03/2024	. 04/02/2026	1	3,714,672	..... 258.84	160,532			 60,930	.....	154,261			.....(39,927)		16,151	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/02/2024	. 04/02/2026	1	3,722,737	.....258.4	170,625			 64,551	.....	157,938			.....(42,356)		16,186	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/26/2024	. 04/24/2026	1	3,293,653	..... 250.72	147,851			 60,424	.....	 201,008			.....(36,682)		14,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2024	. 04/06/2026	1	 1,568,075	..... 257.67	71,818			 27,561	.....	 68,926			..... (17,783)		 6,867	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/11/2024	. 04/10/2026	1	3,593,111	..... 259.45	155,201			 60,628	.....	 146,166			.....(38,566)		15,847	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/08/2024	. 05/01/2026	1	5,882,133	..... 252.56	274,629			115,456	.....	337,276			.....(68,475)		26,885	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/15/2024	. 05/14/2026	1	4,941,674	..... 257.44	214,082	 17,325		 106,376	.....	229,545			.....(57,541)		23,063	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/09/2024	. 04/09/2026	1	2,625,607	..... 258.08	 116,788			 45,275	.....	113,633			.....(28,980)		11,560	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/30/2024	. 04/30/2026	1	3,898,533	..... 249.32	175,104			 73,037	.....	252,836			.....(43,488)		17,789	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/19/2024	. 04/21/2026	1	1,480,929	.....245.9	67,678			 27,332	.....	108,250			.....(16,735)		 6,657	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/25/2024	. 06/24/2026	1	7,596,283	..... 265.98	369,703			182,030	.....	254,230			..... (91,771)		37,668	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/24/2024	. 05/27/2026	1	2,302,286	..... 262.25	101,991			 46,232	.....	 87,359			.....(25,185)		10,962	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/03/2024	. 05/05/2026	1	2,005,662	..... 252.56	91,258			 38,609	.....	114,155			.....(22,565)		 9,227	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/19/2024	. 04/20/2026	1	2,945,646	.....245.9	134,321			 54,135	.....	218,055			.....(33,259)		13,218	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/09/2024	. 05/08/2026	1	5,673,137	..... 253.96	257,970			110,729	.....	305,356			.....(64,097)		26,226	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/17/2024	. 06/15/2026	1	3,804,327	..... 270.44	166,423			 79,897	.....	100,965			.....(41,211)		18,627	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/23/2026	1	4,155,284	..... 269.73	185,326			 90,881	.....	 116,158			.....(45,825)		20,576	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/03/2024	. 05/04/2026	1	2,225,216	..... 252.56	101,247			 42,755	.....	126,433			.....(25,069)		10,220	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/10/2024	. 05/12/2026	1	 3,112,868	..... 254.59	140,079			60,611	.....	163,480			.....(34,637)		 14,482	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/17/2024	. 05/19/2026	1	2,524,258	..... 260.36	 111,067			 49,126	.....	103,410			.....(27,463)		11,873	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/26/2024	. 04/28/2026	1	1,658,274	..... 251.93	74,954			 30,991	.....	 96,324			.....(18,534)		 7,542	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/30/2024	. 05/18/2026	1	2,037,510	..... 260.36	89,383			 39,505	.....	 83,311			.....(22,153)		 9,569	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/22/2026	1	2,925,849	..... 269.73	130,493			 63,900	.....	 81,477			.....(32,311)		14,468	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2614$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2024	. 06/29/2026	1	5,615,690	..... 268.9	254,391			127,020	.....	165,057			.....(62,989)		28,040	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2024	. 06/30/2026	1	 3,667,767	..... 268.9	166,749			 83,389	.....	108,129			.....(41,239)		 18,339	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/10/2024	. 05/11/2026	1	2,435,246	..... 254.59	109,343			 47,226	.....	127,733			.....(27,074)		11,312	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/12/2024	. 04/14/2026	1	1,353,060	..... 256.46	61,564			 24,271	.....	 63,584			.....(15,223)		 6,009	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/23/2024	. 09/04/2026	1	 11,809,606	..... 256.62	572,143			340,160	.....	620,198			..... (142,520)		64,165	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/25/2024	. 09/25/2026	1	 5,568,116	..... 269.86	256,705			159,220	.....	172,539			..... (63,680)		30,981	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/10/2024	. 09/10/2026	1	 1,873,081	..... 259.74	 93,495			 56,056	.....	 86,946			.....(23,205)		10,248	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2024	. 08/06/2026	1	2,741,535	..... 257.81	126,630			 69,836	.....	135,131			.....(31,428)		14,386	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/10/2024	. 07/02/2026	1	 8,160,649	..... 277.51	357,896			 181,366	.....	158,822			.....(89,303)		40,915	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/18/2024	. 07/16/2026	1	4,803,388	..... 275.74	190,958			 99,839	.....	103,376			.....(47,407)		24,538	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/08/2024	. 07/08/2026	1	6,289,037	..... 277.83	277,123			141,797	.....	 119,717			..... (68,803)		31,788	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/03/2024	. 07/02/2026	1	3,792,191	..... 272.98	179,744			 90,851	.....	 92,365			.....(44,632)		19,013	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/29/2024	. 07/27/2026	1	6,450,675	..... 263.12	298,052			160,302	.....	253,059			.....(73,803)		33,425	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/21/2024	. 08/14/2026	1	5,695,724	..... 267.15	264,604			149,571	.....	190,925			..... (65,888)		30,183	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/15/2024	. 07/15/2026	1	9,221,881	..... 275.53	411,626			214,588	.....	200,301			..... (102,200)		47,047	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/26/2024	. 08/21/2026	1	 6,906,107	..... 266.18	322,318			185,028	.....	243,217			..... (80,076)		36,908	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/26/2024	. 08/26/2026	1	5,953,144	..... 266.44	275,438			159,423	.....	207,827			.....(68,353)		32,006	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/11/2024	. 07/10/2026	1	5,853,275	..... 279.09	251,492			129,417	.....	105,173			.....(62,396)		29,665	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2024	. 08/07/2026	1	8,799,503	..... 256.99	424,978			235,164	.....	448,997			..... (105,452)		 46,231	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/24/2024	. 07/23/2026	1	4,667,498	..... 268.96	 190,808			 101,658	.....	140,758			.....(47,388)		24,062	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/30/2024	. 08/28/2026	1	6,978,375	..... 264.43	336,055			 196,071	.....	266,396			.....(83,468)		37,606	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/21/2024	. 08/18/2026	1	3,974,099	..... 267.15	 180,600			102,471	.....	133,381			.....(44,667)		21,162	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/02/2024	. 08/04/2026	1	5,054,298	.....259.8	235,816			129,259	.....	229,505			.....(58,317)		26,455	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/13/2024	. 08/13/2026	1	2,708,238	..... 262.75	127,268	 1,412		 73,093	.....	109,416			.....(32,124)		 14,334	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/26/2024	. 08/21/2026	1	5,543,294	..... 269.99	241,101			138,002	.....	165,038			.....(59,817)		29,625	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/26/2024	. 07/28/2026	1	5,380,732	..... 263.12	248,222			133,672	.....	211,232			.....(61,385)		27,917	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/11/2024	. 07/02/2026	1	8,969,948	..... 275.12	407,561			 206,188	.....	196,039			..... (101,328)		 44,972	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/25/2024	. 07/24/2026	1	6,857,584	..... 263.25	311,583			166,345	.....	267,728			.....(77,302)		35,397	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/12/2024	. 08/07/2026	1	 5,468,800	..... 259.72	260,652			144,917	.....	249,987			.....(64,956)		28,732	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2616$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/12/2024	. 08/07/2026	1	 8,680,801	..... 259.26	407,482	.....	.....	226,101	.....	404,331	.....	.....	..... (101,259)	.....	45,607	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/15/2024	. 08/14/2026	1	4,559,705	..... 262.82	221,251	.....	.....	124,540	.....	184,154	.....	.....	.....(54,896)	.....	24,163	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/19/2024	. 07/20/2026	1	4,338,480	..... 266.88	200,004	.....	.....	105,642	.....	143,356	.....	.....	.....(49,522)	.....	22,279	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/21/2024	. 08/19/2026	1	 7,769,638	..... 269.44	347,760	.....	.....	198,346	.....	236,014	.....	.....	.....(86,465)	.....	41,424	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/19/2024	. 09/17/2026	1	1,599,019	 264	74,444	.....	.....	 45,346	.....	62,896	.....	.....	.....(18,472)	.....	8,818	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/27/2024	. 09/25/2026	1	 10,784,250	..... 271.07	488,692	.....	.....	304,104	.....	317,053	.....	.....	..... (121,401)	.....	60,004	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/18/2024	. 09/16/2026	1	6,632,647	..... 263.96	310,524	.....	.....	188,949	.....	261,065	.....	.....	..... (77,160)	.....	36,535	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/06/2024	. 09/04/2026	1	3,110,289	..... 260.94	145,014	.....	.....	 85,824	.....	 137,868	.....	.....	.....(35,981)	.....	16,899	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/17/2024	. 09/15/2026	1	6,228,243	..... 264.78	290,041	.....	.....	175,714	.....	236,596	.....	.....	..... (71,731)	.....	34,269	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/12/2024	. 09/11/2026	1	4,744,898	..... 262.8	226,447	.....	.....	136,267	.....	195,529	.....	.....	.....(56,193)	.....	25,989	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/18/2024	. 09/18/2026	1	5,693,914	..... 262.81	287,456	.....	.....	175,805	.....	235,614	.....	.....	.....(71,385)	.....	31,435	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/01/2024	. 09/28/2026	1	 5,857,801	..... 269.91	 268,660	.....	.....	167,985	.....	181,055	.....	.....	.....(66,622)	.....	32,701	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/03/2024	. 08/28/2026	1	 7,767,826	..... 266.58	343,724	.....	.....	201,211	.....	 270,667	.....	.....	..... (85,611)	.....	41,861	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/04/2024	. 09/01/2026	1	3,737,915	..... 266.58	170,575	.....	.....	100,205	.....	130,392	.....	.....	.....(42,198)	.....	20,238	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2024	. 09/18/2026	1	9,344,121	..... 268.92	427,049	.....	.....	261,772	.....	299,603	.....	.....	..... (106,177)	.....	51,587	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/11/2024	. 09/09/2026	1	7,588,484	..... 258.43	367,746	.....	.....	219,984	.....	370,714	.....	.....	.....(91,282)	.....	41,469	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/13/2024	. 09/11/2026	1	6,639,314	..... 264.78	309,272	.....	.....	186,904	.....	252,146	.....	.....	..... (77,077)	.....	36,365	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2024	. 09/21/2026	1	 4,166,705	..... 268.59	191,104	.....	.....	117,512	.....	135,202	.....	.....	.....(47,327)	.....	23,081	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/12/2024	. 09/11/2026	1	5,746,514	..... 264.11	271,849	.....	.....	164,368	.....	224,401	.....	.....	.....(67,742)	.....	31,475	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/25/2024	. 09/24/2026	1	4,292,311	..... 269.66	197,645	.....	.....	122,327	.....	133,810	.....	.....	.....(49,053)	.....	23,856	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/27/2024	. 09/29/2026	1	5,157,249	..... 269.91	236,191	.....	.....	147,647	.....	159,605	.....	.....	.....(58,424)	.....	28,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/12/2024	. 07/13/2026	1	4,965,546	..... 275.01	223,450	.....	.....	115,874	.....	110,272	.....	.....	.....(55,327)	.....	25,266	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/30/2024	. 07/24/2026	1	5,340,477	..... 263.12	248,316	.....	.....	133,145	.....	209,671	.....	.....	.....(61,829)	.....	27,566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/02/2024	. 07/31/2026	1	5,950,481	.....259.8	273,885	.....	.....	149,485	.....	 270,161	.....	.....	..... (68,168)	.....	30,990	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/02/2024	. 07/30/2026	1	3,321,061	..... 261.1	 163,880	.....	.....	 88,797	.....	142,388	.....	.....	.....(40,672)	.....	17,274	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/23/2024	. 08/25/2026	1	3,252,318	..... 268.62	147,813	.....	.....	 85,279	.....	103,082	.....	.....	.....(36,552)	.....	17,465	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/30/2024	. 08/27/2026	1	3,235,284	267	133,215	5,102	.....	 81,486	.....	112,099	.....	.....	.....(34,121)	.....	17,414	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/03/2024	. 07/01/2026	1	6,401,599	..... 270.44	305,230	.....	.....	153,404	.....	175,544	.....	.....	..... (75,776)	.....	32,052	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/09/2024	. 07/06/2026	1	 3,607,611	..... 277.51	154,575	.....	.....	 79,971	.....	 70,482	.....	.....	.....(38,913)	.....	18,186	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2617$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/21/2024	. 08/17/2026	1	4,927,705	..... 267.15	222,998			126,385	.....	 165,070			.....(55,222)		26,209	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/21/2026	1	4,673,498	..... 266.88	216,499			114,508	.....	154,653			.....(53,545)		24,030	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/12/2024	. 07/10/2026	1	 7,113,120	..... 273.49	330,707			 170,751	.....	170,552			.....(82,209)		36,050	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/25/2024	. 07/24/2026	1	5,575,288	..... 261.62	262,986			140,821	.....	233,334			.....(65,332)		28,778	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/22/2024	. 07/22/2026	1	8,362,544	..... 269.56	374,889			199,007	.....	244,922			.....(93,059)		43,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/29/2024	. 08/28/2026	1	8,272,900	..... 264.19	389,524			227,706	.....	319,016			.....(96,799)		44,582	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/09/2024	. 07/09/2026	1	2,565,182	..... 277.89	113,798			58,430	.....	48,799			.....(28,273)		12,983	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/23/2024	. 07/17/2026	1	6,433,960	..... 268.49	293,932			154,535	.....	 197,611			.....(73,019)		32,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/09/2024	. 09/02/2026	1	3,906,358	..... 266.58	 175,171			 103,081	.....	136,362			.....(43,317)		21,175	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/03/2024	. 08/31/2026	1	6,134,639	..... 266.58	281,531			165,212	.....	213,669			.....(69,727)		33,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2024	. 07/31/2026	1	5,690,423	..... 265.42	248,376			135,172	.....	203,378			..... (61,676)		29,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/16/2024	. 07/10/2026	1	 6,776,685	..... 275.01	310,034			 160,261	.....	150,539			.....(77,229)		34,344	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/20/2024	. 09/22/2026	1	5,564,690	..... 268.59	255,611			157,309	.....	180,933			.....(63,212)		30,859	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/29/2024	. 07/29/2026	1	8,840,297	..... 263.29	390,144			210,858	.....	344,927			.....(96,846)		45,924	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/10/2026	1	4,913,042	..... 259.72	227,965			126,996	.....	224,366			.....(56,446)		25,908	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/10/2024	. 09/04/2026	1	2,510,059	..... 260.98	 110,807			65,864	.....	 111,084			.....(27,581)		13,638	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/10/2024	. 09/08/2026	1	 3,841,106	..... 256.62	181,547			108,247	.....	201,364			.....(44,905)		20,966	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/20/2024	. 09/18/2026	1	8,634,549	..... 268.59	 400,661			245,844	.....	 280,818			.....(99,764)		47,670	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/03/2024	. 09/03/2026	1	 5,612,180	..... 261.26	261,169			154,123	.....	244,649			.....(64,835)		30,457	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/12/2026	1	8,719,524	..... 259.75	435,111			243,605	.....	398,413			..... (108,034)		46,094	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/05/2026	1	5,351,257	..... 257.05	257,694			141,916	.....	271,856			.....(64,036)		28,045	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/01/2024	. 09/25/2026	1	5,487,437	..... 269.91	254,248			158,427	.....	169,673			.....(63,269)		30,533	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/30/2024	. 09/30/2026	1	6,192,214	..... 270.39	270,751			169,774	.....	187,989			..... (67,197)		34,644	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/23/2024	. 09/23/2026	1	8,972,182	..... 268.94	416,092			256,902	.....	288,056			..... (103,278)		49,811	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/05/2024	. 07/07/2026	1	4,513,642	..... 277.51	 196,811			 100,300	.....	87,161			..... (48,668)		22,784	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/12/2024	. 07/14/2026	1	4,358,996	..... 275.01	196,591			 102,076	.....	97,049			..... (48,611)		22,209	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/01/2024	. 07/31/2026	1	5,325,180	..... 262.42	243,518			132,727	.....	216,672			..... (60,486)		27,734	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/26/2024	. 08/21/2026	1	5,155,304	..... 268.62	233,578			134,250	.....	163,163			.....(58,119)		27,552	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/22/2024	. 08/20/2026	1	3,026,622	..... 268.97	137,084			 78,232	.....	 94,016			.....(34,017)		16,156	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2617$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/15/2024	. 08/14/2026	1	9,852,630	..... 266.97	448,040			252,878		332,883			..... (111,305)		52,212	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/11/2026	1	3,051,243	..... 259.72	142,309			79,372		139,447			.....(35,195)		16,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/17/2024	. 09/14/2026	1	4,465,606	..... 264.78	207,580			125,647		169,425			.....(51,410)		24,543	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/17/2026	1	6,471,744	..... 266.88	309,372			162,890		214,002			.....(77,034)		33,104	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/18/2024	. 07/17/2026	1	6,462,549	..... 269.35	294,385			154,358		190,684			.....(73,039)		33,057	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2024	. 08/03/2026	1	4,912,928	.....259.8	229,434			125,605		222,872			.....(56,809)		25,683	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/26/2024	. 08/24/2026	1	3,484,126	..... 268.62	158,065			91,101		110,219			.....(39,140)		18,687	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/04/2024	. 10/06/2026	1	4,302,133	..... 269.74	198,615			126,065		134,919			.....(49,127)		24,227	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 10/29/2026	1	2,802,417	..... 274.16	124,619			83,116		74,258			.....(30,931)		16,169	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/15/2024	. 10/13/2026	1	7,584,525	..... 272.06	349,217			225,297		216,646			..... (86,368)		43,033	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/21/2024	. 10/16/2026	1	6,390,301	..... 271.95	296,908			193,632		183,911			..... (73,881)		36,373	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2024	. 10/16/2026	1	9,843,771	..... 270.34	465,114			302,952		303,497			..... (115,537)		56,029	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2024	. 10/23/2026	1	 5,641,770	..... 271.92	262,322			 173,681		163,809			.....(65,309)		32,349	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/23/2026	1	5,809,115	..... 267.42	276,141			181,912		203,486			.....(68,495)		33,308	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/28/2024	. 10/23/2026	1	6,765,456	..... 269.78	318,812			210,729		214,974			.....(79,210)		38,792	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2024	. 10/27/2026	1	4,284,608	..... 271.92	 198,688			131,831		124,715			.....(49,136)		24,669	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2024	. 10/26/2026	1	 8,658,003	..... 271.92	400,342			265,438		251,313			.....(99,137)		49,798	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2024	. 11/03/2026	1	7,099,254	..... 266.73	330,058			222,157		258,134			..... (81,615)		41,170	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2024	. 11/18/2026	1	7,003,355	..... 263.33	338,152			235,145		293,087			.....(84,048)		41,229	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/01/2024	. 10/30/2026	1	 6,785,038	..... 272.04	300,255	 1,107		201,494		197,739			.....(74,665)		39,187	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/20/2026	1	8,422,182	..... 265.76	393,541			275,755		323,584			.....(97,967)		49,680	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/13/2026	1	9,470,283	..... 261.76	449,002			310,239		425,056			..... (111,767)		55,476	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/01/2024	. 11/02/2026	1	6,292,126	..... 266.73	294,128			197,897		228,531			.....(72,863)		36,452	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/17/2026	1	7,110,925	..... 261.76	334,122			231,568		 316,170			..... (82,707)		41,821	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/07/2024	. 11/06/2026	1	 6,069,685	..... 273.27	283,796			192,565		169,284			.....(70,409)		35,306	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/03/2024	. 12/03/2026	1	2,475,329	..... 271.39	 117,468			 84,001		 75,991			.....(29,151)		14,787	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/25/2026	1	3,690,912	..... 267.73	161,794	 3,058		 116,662		130,489			.....(40,950)		21,878	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/18/2024	. 12/17/2026	1	6,258,044	..... 278.2	253,778	 7,045		191,754		 147,018			..... (64,601)		37,883	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2024	. 12/15/2026	1	6,293,220	..... 277.38	282,652			206,594		152,677			.....(69,906)		38,024	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/29/2024	. 11/27/2026	1	 15,437,114	..... 265.02	 718,276	.....	.....	509,305	.....	608,033	.....	.....	..... (178,143)	.....	91,684	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/16/2024	. 12/16/2026	1	7,011,929	..... 278.64	308,732	.....	.....	226,222	.....	160,955	.....	.....	..... (76,609)	.....	42,406	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/14/2024	. 11/12/2026	1	6,114,497	..... 275.39	275,685	.....	.....	189,028	.....	156,594	.....	.....	.....(68,374)	.....	35,782	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/02/2024	. 11/27/2026	1	8,075,909	..... 267.48	378,712	.....	.....	268,936	.....	290,857	.....	.....	.....(94,209)	.....	47,964	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/11/2024	. 12/10/2026	1	3,929,559	..... 272.98	195,024	.....	.....	141,341	.....	113,772	.....	.....	.....(48,404)	.....	23,631	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2024	. 12/24/2026	1	 1,311,021	..... 274.59	58,662	.....	.....	43,747	.....	36,061	.....	.....	.....(14,575)	.....	7,988	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/30/2024	. 12/24/2026	1	9,002,331	..... 274.36	389,167	12,786	.....	300,900	.....	249,982	.....	.....	.....(99,781)	.....	54,850	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/10/2024	. 12/04/2026	1	8,215,743	..... 276.59	361,945	.....	.....	260,569	.....	203,510	.....	.....	.....(90,095)	.....	49,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/11/2024	. 11/11/2026	1	6,836,298	..... 275.83	307,882	.....	.....	210,748	.....	171,545	.....	.....	..... (76,387)	.....	39,966	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/23/2024	. 12/18/2026	1	9,843,142	..... 270.4	461,913	.....	.....	341,108	.....	320,223	.....	.....	..... (114,780)	.....	59,640	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/04/2024	. 10/02/2026	1	7,323,140	..... 269.74	335,706	.....	.....	212,654	.....	230,070	.....	.....	..... (83,681)	.....	41,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/09/2024	. 10/07/2026	1	7,244,807	..... 267.14	352,985	.....	.....	224,667	.....	253,653	.....	.....	..... (87,588)	.....	40,842	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/11/2024	. 10/09/2026	1	7,591,734	..... 271.71	350,221	.....	.....	224,979	.....	220,179	.....	.....	..... (86,976)	.....	42,890	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2024	. 10/09/2026	1	 7,719,210	..... 272.06	360,126	.....	.....	231,629	.....	220,492	.....	.....	..... (89,616)	.....	43,610	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/09/2024	. 10/09/2026	1	 6,651,886	..... 272.1	 306,108	.....	.....	196,346	.....	189,673	.....	.....	.....(76,025)	.....	37,580	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/08/2024	. 10/05/2026	1	5,021,635	..... 269.74	231,363	.....	.....	146,728	.....	157,242	.....	.....	.....(57,303)	.....	28,248	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/30/2024	. 12/30/2026	1	7,324,465	..... 270.23	330,241	 2,514	.....	250,535	.....	241,002	.....	.....	.....(82,552)	.....	44,873	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/22/2024	. 10/02/2026	1	4,832,662	..... 267.38	225,032	.....	.....	141,852	.....	 167,707	.....	.....	.....(55,868)	.....	27,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/21/2024	. 10/21/2026	1	6,498,563	..... 272.44	299,182	.....	.....	196,172	.....	 183,680	.....	.....	.....(74,234)	.....	37,184	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/02/2025	. 12/31/2026	1	2,092,434	..... 268.82	58,597	38,290	.....	73,184	.....	72,934	.....	.....	.....(23,912)	.....	12,831	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/05/2024	. 11/04/2026	1	 7,687,629	..... 266.03	370,713	.....	.....	250,339	.....	287,940	.....	.....	.....(92,031)	.....	44,627	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/20/2024	. 11/20/2026	1	 7,016,137	..... 264.61	327,574	.....	.....	228,425	.....	280,126	.....	.....	.....(81,275)	.....	41,386	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/02/2024	. 11/30/2026	1	4,866,598	..... 267.48	225,580	.....	.....	160,422	.....	174,129	.....	.....	.....(55,858)	.....	28,988	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/06/2024	. 12/04/2026	1	7,829,713	..... 274.06	349,652	.....	.....	251,349	.....	215,873	.....	.....	.....(86,843)	.....	46,817	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/06/2024	. 10/30/2026	1	6,466,699	..... 266.73	302,252	.....	.....	203,086	.....	234,699	.....	.....	.....(75,264)	.....	37,348	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/11/2024	. 10/12/2026	1	5,980,989	..... 272.06	275,139	.....	.....	 177,376	.....	 170,672	.....	.....	.....(68,132)	.....	33,899	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/15/2024	. 10/14/2026	1	6,252,178	..... 274.19	274,225	.....	.....	 177,141	.....	164,468	.....	.....	..... (68,031)	.....	35,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/01/2024	. 10/01/2026	1	3,201,090	..... 267.06	153,710	.....	.....	96,872	.....	112,200	.....	.....	.....(38,251)	.....	17,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/06/2024	. 11/05/2026	1	2,758,984	..... 268.27	140,916	.....	.....	95,487	.....	 94,544	.....	.....	.....(35,017)	.....	16,032	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/19/2024	. 11/19/2026	1	2,686,530	..... 264.71	118,428	7,514	.....	87,986	.....	 106,700	.....	.....	.....(31,316)	.....	15,831	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2024	. 11/13/2026	1	7,326,140	..... 271.73	324,906	.....	.....	224,289	.....	222,845	.....	.....	..... (80,758)	.....	42,916	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2024	. 12/02/2026	1	8,931,079	..... 270.53	414,110	.....	.....	295,498	.....	283,483	.....	.....	..... (102,772)	.....	53,300	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/31/2024	. 10/30/2026	 1	 10,332,559	..... 265.37	485,702	.....	.....	325,754	.....	395,942	.....	.....	..... (120,669)	.....	59,675	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/06/2026	1	 8,170,285	..... 275.87	369,864	.....	.....	251,976	.....	203,612	.....	.....	.....(91,916)	.....	47,525	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/03/2024	. 10/02/2026	1	 6,866,412	..... 267.22	324,069	.....	.....	204,935	.....	239,871	.....	.....	.....(80,548)	.....	38,500	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/16/2024	. 12/11/2026	1	9,745,833	..... 277.38	443,441	.....	.....	323,534	.....	235,782	.....	.....	..... (110,356)	.....	58,664	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/28/2024	. 10/28/2026	1	8,098,246	..... 271.78	385,121	.....	.....	256,262	.....	237,545	.....	.....	.....(95,571)	.....	46,675	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/28/2026	1	8,458,857	..... 272.58	389,953	.....	.....	292,331	.....	252,502	.....	.....	.....(96,555)	.....	51,729	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2024	. 12/21/2026	1	9,555,853	..... 271.84	437,237	3,179	.....	326,007	.....	292,859	.....	.....	..... (109,014)	.....	58,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/09/2026	1	 8,688,639	..... 276.03	392,726	.....	.....	268,309	.....	215,125	.....	.....	.....(97,241)	.....	50,694	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/13/2024	. 11/13/2026	1	8,064,330	.....274.5	361,928	.....	.....	248,793	.....	215,259	.....	.....	.....(89,765)	.....	47,240	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/24/2024	. 12/23/2026	1	 6,921,786	..... 272.94	323,913	 4,225	.....	244,246	.....	204,258	.....	.....	.....(81,382)	.....	42,135	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/31/2024	. 12/11/2026	1	 13,289,292	..... 276.56	596,421	.....	.....	434,492	.....	332,963	.....	.....	..... (148,129)	.....	79,993	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2024	. 12/08/2026	1	 6,187,897	..... 276.59	275,704	.....	.....	198,829	.....	153,804	.....	.....	..... (68,177)	.....	37,142	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/12/2024	. 12/11/2026	1	 8,059,676	..... 277.44	360,454	.....	.....	261,641	.....	194,489	.....	.....	.....(89,407)	.....	48,514	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2024	. 12/01/2026	1	6,691,936	..... 267.48	310,099	.....	.....	220,651	.....	239,639	.....	.....	..... (76,681)	.....	39,899	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2024	. 12/18/2026	1	7,460,475	..... 271.84	348,592	.....	.....	257,744	.....	229,057	.....	.....	..... (86,741)	.....	45,204	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2024	. 12/07/2026	1	6,465,785	..... 276.59	287,511	.....	.....	207,233	.....	160,309	.....	.....	.....(71,193)	.....	38,773	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/10/2024	. 12/09/2026	1	7,072,297	..... 274.15	314,045	.....	.....	227,078	.....	195,030	.....	.....	.....(77,925)	.....	42,490	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/15/2024	. 10/15/2026	1	3,469,882	..... 270.25	 161,672	.....	.....	 104,687	.....	107,122	.....	.....	..... (40,118)	.....	19,729	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/16/2024	. 10/16/2026	1	4,970,882	..... 270.35	231,402	.....	.....	150,216	.....	153,194	.....	.....	.....(57,408)	.....	28,294	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2024	. 11/25/2026	1	5,012,306	..... 266.09	238,002	3,238	.....	 170,576	.....	 188,971	.....	.....	.....(59,853)	.....	29,711	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2024	. 11/20/2026	1	 10,116,117	..... 265.35	469,705	.....	.....	328,612	.....	392,510	.....	.....	..... (116,676)	.....	59,672	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2024	. 12/29/2026	1	6,715,438	..... 272.58	309,930	.....	.....	232,457	.....	200,550	.....	.....	..... (76,640)	.....	41,105	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/08/2024	. 10/08/2026	1	3,250,620	..... 270.34	155,117	.....	.....	 98,998	.....	 99,567	.....	.....	.....(38,504)	.....	18,345	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/23/2024	. 10/22/2026	1	3,737,391	..... 272.76	156,229	.....	.....	102,709	.....	104,317	.....	.....	..... (38,776)	.....	21,407	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/12/2024	. 11/10/2026	1	 8,117,402	..... 276.03	367,571	.....	.....	251,294	.....	203,076	.....	.....	.....(90,905)	.....	47,408	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2024	. 10/19/2026	1	 5,117,089	..... 271.95	236,409	.....	.....	154,463	.....	147,238	.....	.....	.....(58,536)	.....	29,218	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261C$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/24/2026	1	1,522,779	..... 265.76	70,594	.....	.....	49,570	.....	58,067	.....	.....	.....(17,464)	.....	9,018	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2024	. 10/20/2026	1	4,090,241	..... 271.95	189,378	.....	.....	123,824	.....	 117,986	.....	.....	.....(46,827)	.....	23,379	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/14/2026	1	5,612,074	..... 277.38	251,982	.....	.....	184,047	.....	135,722	.....	.....	.....(62,392)	.....	33,877	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/06/2026	1	 13,574,908	..... 276.03	617,513	.....	.....	421,082	.....	335,940	.....	.....	..... (153,609)	.....	78,963	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/18/2024	. 12/18/2026	1	7,026,537	..... 270.81	324,453	.....	.....	238,677	.....	224,876	.....	.....	.....(80,475)	.....	42,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2024	. 12/24/2026	1	 10,000,316	..... 272.58	427,725	30,595	.....	343,375	.....	298,654	.....	.....	..... (114,054)	.....	60,931	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2024	. 12/22/2026	1	6,102,304	..... 271.84	281,926	.....	.....	208,734	.....	187,269	.....	.....	..... (69,711)	.....	37,112	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/05/2024	. 12/04/2026	1	 7,196,715	 275	319,506	.....	.....	228,775	.....	190,728	.....	.....	.....(79,234)	.....	43,032	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/16/2026	1	 7,061,170	..... 261.76	327,638	.....	.....	226,688	.....	313,843	.....	.....	.....(81,125)	.....	41,487	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/05/2024	. 11/23/2026	1	3,714,575	..... 265.76	 171,814	.....	.....	120,568	.....	141,713	.....	.....	.....(42,555)	.....	21,976	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/17/2025	. 01/15/2027	1	3,211,919	..... 269.95	.....	146,259	.....	113,457	.....	 108,769	.....	.....	.....(33,152)	.....	 19,963	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/03/2025	. 12/31/2026	1	9,514,903	..... 270.79	.....	443,077	.....	335,959	.....	 307,060	.....	.....	..... (108,224)	.....	58,346	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/03/2025	. 12/31/2026	1	5,863,846	..... 268.28	.....	277,935	.....	210,492	.....	 208,706	.....	.....	..... (68,207)	.....	35,958	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/30/2025	. 01/20/2027	1	2,282,708	..... 271.37	.....	103,431	.....	81,080	.....	73,205	.....	.....	.....(22,721)	.....	14,251	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/05/2025	. 02/05/2027	1	 10,423,281	..... 270.43	.....	488,825	.....	393,044	.....	350,927	.....	.....	.....(96,524)	.....	65,979	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/25/2025	. 02/19/2027	1	5,578,455	..... 276.13	.....	238,708	.....	196,535	.....	151,815	.....	.....	.....(42,620)	.....	35,731	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/05/2025	. 03/04/2027	1	4,588,849	..... 255.06	.....	221,053	.....	 185,706	.....	269,537	.....	.....	.....(35,564)	.....	29,710	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/18/2025	. 02/18/2027	1	4,142,355	..... 276.04	.....	184,267	.....	151,358	.....	 112,776	.....	.....	.....(33,108)	.....	26,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/22/2025	. 01/14/2027	1	 2,070,601	..... 266.24	.....	104,321	.....	80,701	.....	80,397	.....	.....	.....(23,708)	.....	12,858	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/10/2025	. 02/10/2027	1	 7,777,990	..... 271.17	.....	353,849	.....	286,599	.....	255,564	.....	.....	.....(67,562)	.....	49,444	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/24/2025	. 01/22/2027	1	 10,331,746	.....275.2	.....	458,239	.....	 360,600	.....	284,346	.....	.....	.....(98,980)	.....	64,612	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/23/2025	. 01/15/2027	1	 14,190,413	..... 271.37	.....	658,993	.....	513,350	.....	458,035	.....	.....	..... (147,948)	.....	88,198	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/08/2025	. 03/30/2027	1	3,954,200	..... 248.01	.....	 183,778	.....	 160,827	.....	292,800	.....	.....	.....(23,574)	.....	26,139	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/05/2025	. 03/05/2027	1	 10,036,270	..... 256.77	.....	453,595	.....	381,805	.....	557,481	.....	.....	.....(72,518)	.....	65,032	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/14/2025	. 02/16/2027	1	5,336,675	..... 275.39	.....	241,751	.....	197,857	.....	 148,887	.....	.....	.....(44,916)	.....	34,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/07/2025	. 02/08/2027	1	 7,396,171	..... 269.1	.....	338,931	.....	273,662	.....	259,679	.....	.....	.....(66,303)	.....	46,557	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/10/2025	. 03/05/2027	1	8,306,079	..... 254.28	.....	370,507	.....	313,370	.....	501,046	.....	.....	..... (58,006)	.....	53,821	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/07/2025	. 03/08/2027	1	6,702,895	..... 254.28	.....	312,138	.....	264,078	.....	404,801	.....	.....	.....(49,073)	.....	43,539	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/12/2025	. 03/10/2027	1	9,120,656	..... 250.48	.....	428,575	.....	363,810	.....	622,980	.....	.....	.....(65,197)	.....	59,339	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261F$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/29/2025	.01/29/2027	1	8,596,979	..... 268.92	.....	402,280	.....	319,742	.....	305,813	.....	.....	.....(83,133)	.....	54,092	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/06/2025	.02/05/2027	1	 11,517,816	..... 271.28	.....	524,346	.....	422,520	.....	375,339	.....	.....	..... (103,394)	.....	72,907	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/27/2025	.02/26/2027	1	8,942,162	..... 262.08	.....	382,041	.....	318,137	.....	412,217	.....	.....	.....(64,569)	.....	57,611	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/26/2025	.03/25/2027	1	 7,917,813	..... 253.36	.....	 360,681	.....	314,037	.....	498,122	.....	.....	.....(47,308)	.....	52,135	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/24/2025	.01/26/2027	1	5,122,155	..... 273.87	.....	234,082	.....	184,565	.....	149,452	.....	.....	.....(50,206)	.....	32,145	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/28/2025	.01/28/2027	1	4,235,942	..... 269.22	.....	197,222	.....	156,674	.....	148,502	.....	.....	.....(40,805)	.....	26,629	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2025	.03/12/2027	1	 7,678,702	..... 251.78	.....	359,733	.....	 307,706	.....	503,983	.....	.....	.....(53,007)	.....	50,039	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/07/2025	.01/04/2027	1	7,546,148	..... 270.79	.....	348,207	.....	264,448	.....	243,809	.....	.....	.....(84,679)	.....	46,442	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2025	.03/16/2027	1	4,420,094	..... 251.78	.....	205,576	.....	175,929	.....	290,083	.....	.....	.....(30,322)	.....	28,897	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/28/2025	.03/25/2027	1	 6,750,781	..... 256.33	.....	290,695	.....	253,050	.....	382,993	.....	.....	..... (38,007)	.....	44,451	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/18/2025	.03/12/2027	1	 12,454,366	..... 249.46	.....	 601,960	.....	514,307	.....	 880,175	.....	.....	.....(89,603)	.....	81,160	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/11/2025	.03/11/2027	1	5,136,690	..... 250.19	.....	243,825	.....	207,163	.....	354,269	.....	.....	.....(36,910)	.....	33,447	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2025	.03/24/2027	1	7,200,694	..... 255.56	.....	331,396	.....	287,593	.....	422,105	.....	.....	.....(44,187)	.....	47,376	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/10/2025	.01/08/2027	1	 16,036,948	..... 269.68	.....	729,593	.....	557,877	.....	545,359	.....	.....	..... (172,513)	.....	99,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/03/2025	.01/05/2027	1	4,548,470	..... 270.79	.....	210,262	.....	159,721	.....	147,200	.....	.....	.....(51,121)	.....	28,018	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/10/2025	.01/12/2027	1	4,624,051	..... 266.98	.....	214,094	.....	 164,687	.....	174,413	.....	.....	.....(50,014)	.....	28,663	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/22/2025	.01/21/2027	1	6,194,975	..... 272.24	.....	298,223	.....	233,422	.....	192,173	.....	.....	.....(65,084)	.....	38,708	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/24/2025	.01/22/2027	1	5,342,087	..... 274.59	.....	243,568	.....	190,994	.....	150,704	.....	.....	.....(52,953)	.....	33,408	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/06/2025	.01/06/2027	1	 6,176,381	..... 272.49	.....	266,619	.....	203,102	.....	 186,780	.....	.....	.....(63,709)	.....	38,081	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/10/2025	.01/08/2027	1	 8,073,870	..... 266.98	.....	374,696	.....	287,883	.....	304,426	.....	.....	..... (87,668)	.....	49,869	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/29/2025	.01/27/2027	1	 7,026,851	..... 267.25	.....	335,296	.....	265,014	.....	265,427	.....	.....	.....(70,549)	.....	44,136	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/05/2025	.02/03/2027	1	 7,157,804	..... 268.21	.....	341,768	.....	273,493	.....	261,849	.....	.....	.....(68,557)	.....	45,231	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2025	.01/29/2027	1	9,149,908	..... 269.46	.....	422,268	.....	336,285	.....	318,896	.....	.....	.....(87,226)	.....	57,571	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/07/2025	.01/22/2027	1	 6,647,100	..... 273.87	.....	289,675	.....	228,190	.....	193,021	.....	.....	.....(62,173)	.....	41,569	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/18/2025	.02/12/2027	1	 13,563,244	..... 275.39	.....	613,946	.....	502,152	.....	379,172	.....	.....	..... (114,042)	.....	86,367	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2025	.03/25/2027	1	 7,448,000	..... 252.35	.....	325,046	.....	283,972	.....	481,136	.....	.....	.....(42,122)	.....	49,042	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2025	.02/02/2027	1	6,436,122	..... 269.36	.....	297,842	.....	237,791	.....	225,161	.....	.....	.....(60,933)	.....	40,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/07/2025	.01/07/2027	1	 2,016,087	..... 269.64	.....	93,466	.....	 71,326	.....	 68,390	.....	.....	.....(22,217)	.....	 12,441	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/21/2025	.02/19/2027	1	9,465,726	..... 273.96	.....	412,324	.....	340,227	.....	280,542	.....	.....	.....(73,349)	.....	60,630	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261H$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/10/2025	.03/05/2027	1	 8,002,779	..... 253.53	.....	376,021	.....	317,697	.....	494,770	.....	.....	.....(59,528)	.....	51,855	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/11/2025	.02/11/2027	1	 4,840,870	..... 270.48	.....	224,592	.....	182,220	.....	162,988	.....	.....	.....(42,583)	.....	30,799	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/27/2025	.02/23/2027	1	5,405,194	..... 267.45	.....	247,079	.....	204,367	.....	205,165	.....	.....	.....(43,491)	.....	34,737	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/28/2025	.03/02/2027	1	4,984,665	..... 258.89	.....	231,969	.....	194,054	.....	257,918	.....	.....	.....(38,652)	.....	32,220	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/25/2025	.03/25/2027	1	7,930,890	..... 248.01	.....	369,354	.....	323,238	.....	587,433	.....	.....	.....(47,036)	.....	52,221	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/28/2025	.03/01/2027	1	 6,302,688	..... 258.89	.....	293,330	.....	245,320	.....	324,934	.....	.....	.....(48,944)	.....	40,706	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/14/2025	.02/17/2027	1	7,319,912	..... 275.39	.....	330,664	.....	 271,016	.....	204,202	.....	.....	.....(60,344)	.....	46,808	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/21/2025	.03/23/2027	1	4,491,450	..... 252.36	.....	208,198	.....	180,303	.....	289,311	.....	.....	.....(28,596)	.....	29,527	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/28/2025	.02/26/2027	1	8,863,992	..... 258.89	.....	394,654	.....	330,073	.....	456,329	.....	.....	.....(65,458)	.....	57,107	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/25/2025	.02/24/2027	1	8,420,474	..... 264.41	.....	369,314	.....	306,184	.....	357,273	.....	.....	.....(63,488)	.....	54,160	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/14/2025	.01/13/2027	1	7,505,685	..... 266.45	.....	347,270	.....	267,772	.....	291,153	.....	.....	.....(79,756)	.....	46,567	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/21/2025	.03/19/2027	1	8,374,062	..... 252.36	.....	409,772	.....	354,553	.....	541,141	.....	.....	.....(56,133)	.....	54,877	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/04/2025	.02/26/2027	1	 8,396,101	..... 256.31	.....	402,402	.....	336,083	.....	 471,768	.....	.....	.....(67,523)	.....	54,093	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/17/2025	.03/17/2027	1	 8,205,061	..... 252.37	.....	370,393	.....	317,849	.....	527,930	.....	.....	.....(52,921)	.....	53,684	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/21/2025	.02/19/2027	1	9,338,367	..... 267.45	.....	429,435	.....	354,774	.....	354,248	.....	.....	.....(75,898)	.....	59,815	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/27/2025	.03/19/2027	1	 10,203,062	..... 251.6	.....	 481,860	.....	416,355	.....	675,508	.....	.....	..... (67,076)	.....	66,863	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/14/2025	.03/15/2027	1	5,269,394	..... 251.78	.....	239,864	.....	205,535	.....	345,419	.....	.....	.....(35,127)	.....	34,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/31/2025	.01/29/2027	1	 8,394,821	..... 269.36	.....	388,072	.....	309,592	.....	293,690	.....	.....	.....(79,319)	.....	52,820	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/05/2025	.02/04/2027	1	2,313,041	..... 269.85	.....	107,914	.....	 86,493	.....	 79,468	.....	.....	.....(21,511)	.....	 14,629	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/03/2025	.03/03/2027	1	9,864,419	..... 255.59	.....	457,082	.....	383,336	.....	569,722	.....	.....	..... (74,171)	.....	63,814	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/14/2025	.02/12/2027	1	 13,122,821	..... 274.36	.....	 602,001	.....	491,581	.....	382,015	.....	.....	..... (112,958)	.....	83,563	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/07/2025	.03/09/2027	1	 5,278,018	..... 254.28	.....	245,956	.....	 208,116	.....	318,418	.....	.....	.....(38,641)	.....	34,311	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/13/2025	.02/05/2027	1	9,753,146	..... 269.1	.....	464,691	.....	375,190	.....	345,359	.....	.....	.....(90,628)	.....	61,737	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/17/2025	.01/15/2027	1	6,413,090	..... 268.87	.....	300,074	.....	233,414	.....	226,364	.....	.....	.....(67,824)	.....	39,859	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/28/2025	.03/29/2027	1	6,730,154	..... 248.01	.....	316,317	.....	276,723	.....	497,765	.....	.....	..... (40,676)	.....	44,455	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/01/2025	.03/22/2027	1	6,350,724	..... 252.36	.....	294,257	.....	255,003	.....	 410,186	.....	.....	.....(40,232)	.....	41,717	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/26/2025	.02/25/2027	1	5,030,602	..... 261.47	.....	227,093	.....	 188,747	.....	236,864	.....	.....	.....(38,626)	.....	32,383	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/12/2025	.02/12/2027	1	7,519,821	..... 270.76	.....	354,011	.....	288,009	.....	251,551	.....	.....	.....(66,653)	.....	47,884	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/12/2025	.03/12/2027	1	6,250,151	..... 251.15	.....	287,450	.....	244,913	.....	418,602	.....	.....	.....(43,005)	.....	40,730	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261I$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/20/2025	.03/19/2027	1	 6,000,783	..... 252.01	.....	 277,016	.....	238,645	.....	392,137	.....	.....	.....(38,935)	.....	39,325	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/19/2025	.03/18/2027	1	5,670,054	..... 250.52	.....	271,730	.....	233,523	.....	387,468	.....	.....	.....(38,487)	.....	37,128	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261FS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/21/2025	.01/19/2027	1	8,212,332	..... 271.37	.....	376,245	.....	293,445	.....	262,722	.....	.....	.....(84,279)	.....	51,223	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2025	.01/11/2027	1	8,425,105	..... 266.98	.....	389,240	.....	299,292	.....	317,625	.....	.....	.....(91,053)	.....	52,179	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/27/2025	.01/25/2027	1	6,024,565	..... 273.87	.....	270,622	.....	213,354	.....	175,742	.....	.....	.....(58,020)	.....	37,775	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261GSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/21/2025	.02/22/2027	1	 6,380,819	..... 267.45	.....	296,070	.....	244,757	.....	242,126	.....	.....	.....(52,248)	.....	40,973	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/31/2025	.02/01/2027	1	8,454,558	..... 269.36	.....	390,601	.....	311,621	.....	295,873	.....	.....	..... (80,151)	.....	53,334	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/02/2025	.03/31/2027	1	8,158,320	..... 247.52	.....	390,606	.....	342,663	.....	613,264	.....	.....	.....(48,354)	.....	53,973	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/07/2025	.02/09/2027	1	 6,605,478	..... 269.1	.....	305,173	.....	246,486	.....	234,084	.....	.....	.....(59,617)	.....	41,955	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/25/2025	.04/23/2027	1	 9,883,678	..... 245.28	.....	458,178	.....	417,905	.....	797,698	.....	.....	.....(41,938)	.....	66,554	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/22/2025	.04/16/2027	1	 12,880,312	..... 240.94	.....	590,115	.....	533,194	.....	 1,182,141	.....	.....	.....(58,454)	.....	86,272	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/17/2025	.04/15/2027	1	4,149,294	..... 242.45	.....	 186,007	.....	167,123	.....	364,204	.....	.....	.....(19,103)	.....	27,771	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/25/2025	.04/27/2027	1	2,646,561	..... 246.19	.....	121,213	.....	110,723	.....	207,583	.....	.....	.....(10,929)	.....	17,875	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/29/2025	.04/28/2027	1	8,231,951	..... 246.21	.....	382,250	.....	350,129	.....	644,074	.....	.....	.....(32,566)	.....	55,640	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/14/2025	.05/07/2027	1	6,519,315	..... 249.95	.....	299,670	.....	279,200	.....	456,421	.....	.....	.....(21,529)	.....	44,361	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/09/2025	.05/10/2027	1	3,141,901	..... 249.94	.....	143,750	.....	134,077	.....	220,302	.....	.....	.....(10,194)	.....	21,426	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/07/2025	.04/02/2027	1	8,745,565	..... 242.85	.....	395,555	.....	349,329	.....	757,562	.....	.....	.....(47,565)	.....	57,948	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/17/2025	.04/14/2027	1	8,539,882	..... 242.38	.....	398,335	.....	357,219	.....	751,428	.....	.....	.....(41,574)	.....	57,113	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/08/2025	.05/07/2027	1	5,794,327	..... 248.55	.....	270,949	.....	251,759	.....	423,455	.....	.....	.....(19,820)	.....	39,428	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/27/2025	.05/14/2027	1	5,258,862	..... 254.56	.....	234,371	.....	220,052	.....	319,634	.....	.....	.....(14,857)	.....	35,969	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/30/2025	.04/30/2027	1	6,160,292	..... 246.96	.....	286,648	.....	263,422	.....	472,632	.....	.....	.....(23,803)	.....	41,700	.....	0001 .....
Purchased Call/NDX Index/NDX0052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	.06/30/2025	.07/16/2025	1	 37,000,000	..... 20411.1	.....	22,200	.....	22,200	.....	27,417	.....	.....	.....	.....	38,733	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/09/2025	.04/09/2027	1	6,471,225	.....242.9	.....	296,789	.....	264,255	.....	560,972	.....	.....	.....(33,135)	.....	43,112	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/16/2025	.05/14/2027	1	6,774,654	..... 254.59	.....	303,739	.....	285,913	.....	411,375	.....	.....	.....(18,940)	.....	46,336	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/20/2025	.05/20/2027	1	5,518,296	..... 254.47	.....	237,136	.....	224,503	.....	336,083	.....	.....	.....(12,999)	.....	37,909	.....	0001 .....
Purchased Call/NDX Index/NDX0052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	.06/30/2025	.07/16/2025	1	 18,000,000	..... 21318.3	.....	28,800	.....	28,800	.....	36,396	.....	.....	.....	.....	18,843	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/11/2025	.06/11/2027	1	5,245,480	..... 256.99	.....	239,883	.....	234,430	.....	300,772	.....	.....	.....(6,056)	.....	36,605	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/20/2025	.06/17/2027	1	6,918,743	..... 255.16	.....	320,709	.....	317,358	.....	419,752	.....	.....	.....(4,867)	.....	48,485	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261LSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/27/2025	.05/21/2027	1	7,245,864	..... 250.06	.....	358,658	.....	342,065	.....	511,530	.....	.....	..... (17,684)	.....	49,812	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/30/2025	.06/25/2027	1	6,420,532	..... 262.58	.....	297,939	.....	297,939	.....	306,837	.....	.....	..... (772)	.....	45,244	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/02/2025	.05/28/2027	1	 10,960,304	..... 252.84	.....	514,868	.....	495,192	.....	704,517	.....	.....	.....(21,289)	.....	75,729	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/09/2025	.06/07/2027	1	4,334,910	..... 256.29	.....	199,022	.....	193,278	.....	250,017	.....	.....	.....(6,521)	.....	30,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/14/2025	.05/13/2027	1	5,043,836	..... 254.35	.....	224,930	.....	210,578	.....	307,910	.....	.....	.....(14,621)	.....	34,473	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/21/2025	.05/19/2027	1	6,312,581	..... 254.94	.....	280,542	.....	264,989	.....	378,609	.....	.....	.....(15,895)	.....	43,334	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/27/2025	.06/28/2027	1	4,691,483	..... 262.58	.....	212,524	.....	212,524	.....	224,403	.....	.....	..... (872)	.....	33,128	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/13/2025	.06/11/2027	1	6,620,385	..... 253.65	.....	328,894	.....	322,802	.....	415,394	.....	.....	.....(6,972)	.....	46,200	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/10/2025	.06/03/2027	1	5,054,887	..... 255.42	.....	235,092	.....	226,953	.....	299,196	.....	.....	.....(8,439)	.....	35,076	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/23/2025	.05/24/2027	1	5,065,348	..... 250.06	.....	235,032	.....	224,025	.....	352,984	.....	.....	.....(12,218)	.....	34,898	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/04/2025	.04/01/2027	1	4,327,094	.....248.5	.....	199,355	.....	175,208	.....	315,064	.....	.....	.....(24,386)	.....	28,649	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/29/2025	.04/29/2027	1	4,954,543	..... 246.8	.....	228,645	.....	209,770	.....	381,050	.....	.....	.....(19,197)	.....	33,513	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/22/2025	.04/20/2027	1	4,077,469	..... 240.94	.....	190,426	.....	 171,889	.....	373,386	.....	.....	.....(19,210)	.....	27,394	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/25/2025	.04/22/2027	1	6,590,972	..... 240.94	.....	327,364	.....	297,233	.....	604,724	.....	.....	.....(30,555)	.....	44,348	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/11/2025	.04/07/2027	1	 8,735,600	..... 238.48	.....	407,798	.....	361,733	.....	859,499	.....	.....	.....(46,506)	.....	58,108	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/28/2025	.05/28/2027	1	3,818,533	..... 252.82	.....	177,399	.....	169,931	.....	245,604	.....	.....	.....(7,905)	.....	26,384	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/05/2025	.05/05/2027	1	6,428,944	..... 248.89	.....	289,196	.....	 267,810	.....	464,385	.....	.....	.....(21,734)	.....	43,681	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/24/2025	.04/23/2027	1	6,905,799	..... 243.38	.....	325,818	.....	296,257	.....	589,786	.....	.....	..... (30,178)	.....	46,501	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/11/2025	.04/09/2027	1	 6,015,478	..... 242.17	.....	281,283	.....	251,560	.....	532,812	.....	.....	.....(30,347)	.....	40,076	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/30/2025	.06/01/2027	1	 2,612,000	..... 252.84	.....	121,197	.....	116,535	.....	 167,609	.....	.....	.....(5,133)	.....	18,099	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/16/2025	.05/18/2027	1	2,893,615	.....254.8	.....	129,923	.....	122,428	.....	174,327	.....	.....	.....(7,987)	.....	19,849	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/17/2025	.04/19/2027	1	5,414,443	..... 240.94	.....	252,313	.....	227,706	.....	495,961	.....	.....	.....(25,507)	.....	36,349	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/20/2025	.05/17/2027	1	3,749,871	.....254.8	.....	 167,707	.....	158,038	.....	225,853	.....	.....	.....(10,284)	.....	25,704	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/09/2025	.04/08/2027	1	3,874,384	..... 237.7	.....	202,331	.....	 179,716	.....	389,842	.....	.....	.....(22,841)	.....	25,792	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/25/2025	.04/21/2027	1	 7,362,008	..... 238.41	.....	364,815	.....	330,576	.....	725,211	.....	.....	.....(34,661)	.....	49,498	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/27/2025	.06/17/2027	1	 7,739,760	..... 254.03	.....	377,775	.....	374,426	.....	478,851	.....	.....	..... (4,439)	.....	54,239	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/13/2025	.05/12/2027	1	 8,003,021	..... 253.74	.....	360,477	.....	337,162	.....	498,984	.....	.....	.....(23,761)	.....	54,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/30/2025	.05/28/2027	1	6,662,825	..... 253.16	.....	307,755	.....	295,796	.....	424,034	.....	.....	.....(13,133)	.....	46,036	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/13/2025	.06/11/2027	1	 11,502,820	..... 257.54	.....	510,467	.....	500,169	.....	638,835	.....	.....	.....(12,305)	.....	80,272	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2025	07/03/2025	1	15,330,000	19715		26,866		3,161		47			(23,028)		6,949		0001
Purchased Call/Nasdaq FC Index/NFC261MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2027	1	3,529,005	256.29		162,367		157,690		203,160			(5,304)		24,575		0001
Purchased Call/Nasdaq FC Index/NFC261KSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2025	05/07/2027	1	6,235,110	249.94		303,307		283,075		436,658			(21,020)		42,427		0001
Purchased Call/Nasdaq FC Index/NFC261LSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	1	7,501,415	252.02		343,540		327,822		498,183			(17,412)		51,569		0001
Purchased Call/Nasdaq FC Index/NFC261MST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2027	1	5,844,324	256.18		286,573		284,451		340,464			(2,509)		41,127		0001
Purchased Call/Nasdaq FC Index/NFC261LSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	1	5,633,142	254.15		269,556		261,589		347,941			(8,981)		39,117		0001
Purchased Call/Nasdaq FC Index/NFC261KSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	1	7,593,190	249.53		341,254		315,188		538,600			(26,915)		51,400		0001
Purchased Call/Nasdaq FC Index/NFC261LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/29/2025	05/27/2027	1	7,291,996	253.55		331,203		316,851		457,004			(14,853)		50,347		0001
Purchased Call/Nasdaq FC Index/NFC261MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2025	06/21/2027	1	4,444,780	254.03		207,591		205,601		276,621			(2,824)		31,235		0001
Purchased Call/Nasdaq FC Index/NFC261LSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2025	05/25/2027	1	2,668,864	250.06		124,102		118,298		185,908			(6,442)		18,401		0001
Purchased Call/Nasdaq FC Index/NFC261LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/05/2025	06/02/2027	1	6,545,960	253.99		311,256		300,065		405,768			(11,608)		45,391		0001
Purchased Call/Nasdaq FC Index/NFC261MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2025	06/04/2027	1	5,881,766	256.29		273,995		266,224		339,709			(8,529)		40,843		0001
Purchased Call/Nasdaq FC Index/NFC261MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	1	6,188,275	259.65		292,907		291,881		322,868			(1,813)		43,608		0001
Purchased Call/Nasdaq FC Index/NFC261MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2027	1	4,002,836	253.65		186,532		182,945		251,378			(4,332)		28,012		0001
Purchased Call/Nasdaq FC Index/NFC261MSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	1	7,605,743	261.81		349,796		349,532		372,674			(1,703)		53,596		0001
Purchased Call/Nasdaq FC Index/NFC261JS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	1	7,349,743	241.44		349,349		312,011		665,106			(38,516)		48,965		0001
Purchased Call/Nasdaq FC Index/NFC261JSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	4,993,181	242.17		233,681		208,931		441,630			(25,574)		33,342		0001
Purchased Call/Nasdaq FC Index/NFC261ISX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	1	4,593,314	238.4		217,723		192,567		453,429			(25,912)		30,507		0001
Purchased Call/NDX Index/NDX0212S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	07/10/2025	1	17,520,000	22999		73,048		73,048		90,508					14,500		0001
Purchased Call/Nasdaq FC Index/NFC261ISW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2027	1	6,026,355	238.4		285,030		252,110		594,641			(33,642)		39,931		0001
Purchased Call/Nasdaq FC Index/NFC261JSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	1	8,388,115	246.19		387,754		354,208		658,697			(34,584)		56,483		0001
Purchased Call/Nasdaq FC Index/NFC261KSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	1	4,686,037	249.53		210,872		194,628		336,460			(17,020)		31,792		0001
Purchased Call/Nasdaq FC Index/NFC261KSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	1	1,795,306	249.53		80,968		74,740		126,956			(6,526)		12,189		0001
Purchased Call/Nasdaq FC Index/NFC261JSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	1	7,568,948	240.94		354,381		319,120		694,670			(36,141)		50,697		0001
Purchased Call/Nasdaq FC Index/NFC261LS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2025	05/14/2027	1	5,544,014	254.8		250,176		235,825		334,425			(15,075)		37,919		0001
Purchased Call/Nasdaq FC Index/NFC261KSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	1	2,363,915	249.94		107,795		100,539		173,070			(7,658)		16,133		0001
Purchased Call/Nasdaq FC Index/NFC261KS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	1	7,973,989	248.18		370,263		341,426		589,511			(30,141)		53,977		0001
Purchased Call/Nasdaq FC Index/NFC261JSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2025	04/26/2027	1	3,665,735	246.19		167,693		153,173		287,642			(15,117)		24,740		0001
Purchased Call/Nasdaq FC Index/NFC261LS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	1	6,588,208	251.77		303,483		288,136		442,004			(16,397)		45,291		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/11/2025	.04/13/2027	1	3,735,411	..... 242.17	.....	173,697	.....	155,325	.....	334,617	.....	.....	.....(18,983)	.....	24,962	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/06/2025	.05/06/2027	1	4,765,095	 248	.....	220,687	.....	204,491	.....	354,028	.....	.....	.....(16,454)	.....	32,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/18/2025	.06/17/2027	1	4,895,490	..... 255.29	.....	227,019	.....	223,992	.....	293,378	.....	.....	.....(3,892)	.....	34,307	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/10/2025	.06/10/2027	1	 6,367,115	..... 257.91	.....	286,298	.....	279,106	.....	349,525	.....	.....	.....(7,564)	.....	44,401	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/09/2025	.06/09/2027	1	8,546,254	..... 256.55	.....	402,516	.....	391,810	.....	489,364	.....	.....	.....(11,228)	.....	59,556	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/04/2025	.06/04/2027	1	7,325,987	..... 255.93	.....	329,740	.....	319,014	.....	427,944	.....	.....	.....(11,546)	.....	50,872	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/27/2025	.06/24/2027	1	3,918,751	..... 259.23	.....	181,852	.....	180,745	.....	202,629	.....	.....	.....(1,367)	.....	27,596	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/27/2025	.06/29/2027	1	3,159,447	..... 262.58	.....	143,439	.....	143,439	.....	151,236	.....	.....	..... (588)	.....	22,325	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/13/2025	.06/14/2027	1	3,694,793	..... 253.65	.....	 172,177	.....	 168,862	.....	231,811	.....	.....	.....(4,004)	.....	25,838	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/17/2025	.06/16/2027	1	 8,187,098	..... 257.36	.....	362,880	.....	357,201	.....	457,821	.....	.....	.....(6,523)	.....	57,334	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/20/2025	.06/22/2027	1	2,453,483	..... 254.03	.....	114,578	.....	113,476	.....	158,935	.....	.....	.....(1,565)	.....	17,253	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/04/2025	.04/06/2027	1	3,073,135	.....238.4	.....	144,745	.....	128,043	.....	302,853	.....	.....	.....(17,203)	.....	20,426	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/02/2025	.04/02/2027	1	6,344,444	..... 249.31	.....	272,134	.....	239,572	.....	451,320	.....	.....	.....(33,062)	.....	42,038	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/23/2025	.05/26/2027	1	3,030,349	..... 250.06	.....	141,517	.....	134,908	.....	211,798	.....	.....	.....(7,337)	.....	20,908	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/30/2025	.06/30/2027	1	2,414,882	..... 264.08	.....	 108,670	.....	 108,670	.....	 110,068	.....	.....	.....	.....	17,076	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB052SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	.08/22/2023	.08/22/2028	1	 1,795,000	.....4387.55	464,905	.....	.....	292,444	.....	963,509	.....	.....	.....(46,058)	.....	15,924	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB053$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	.09/08/2023	.09/08/2028	1	 1,450,000	.....4457.49	361,775	.....	.....	231,195	.....	751,124	.....	.....	.....(35,841)	.....	12,958	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX921VSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.05/22/2024	.05/22/2029	1	 1,417,000	.....5307.01	353,825	.....	.....	275,650	.....	486,709	.....	.....	.....(35,072)	.....	13,984	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.07/22/2024	.07/20/2029	1	 1,264,000	.....5564.41	 310,818	.....	.....	252,475	.....	383,724	.....	.....	.....(30,843)	.....	12,731	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXM130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/22/2024	.08/22/2029	1	 1,319,000	.....5570.64	 308,778	.....	.....	256,411	.....	405,344	.....	.....	..... (30,607)	.....	13,432	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	.07/23/2024	.07/23/2029	1	5,575,000	6558	 856,878	.....	.....	696,683	.....	 1,117,794	.....	.....	.....(84,937)	.....	56,206	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	.08/08/2024	.08/08/2029	1	 1,084,000	.....5319.31	258,859	.....	.....	212,969	.....	380,820	.....	.....	.....(25,659)	.....	10,987	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA218$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.10/08/2024	.10/08/2029	1	 1,160,000	.....5751.13	283,736	.....	.....	242,669	.....	326,843	.....	.....	.....(28,125)	.....	11,995	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXN134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/07/2025	.03/08/2030	1	 1,267,000	..... 5770.2	321,818	.....	.....	302,046	.....	374,891	.....	.....	.....(20,257)	.....	13,720	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA21MSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/07/2025	.02/08/2030	1	 1,015,000	.....6025.99	264,002	.....	.....	243,727	.....	258,267	.....	.....	.....(20,664)	.....	10,901	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1403$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	.04/22/2022	.04/20/2029	1	 1,812,000	 100	314,201	.....	.....	 171,080	.....	495,789	.....	.....	.....(22,258)	.....	17,680	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	.07/23/2024	.07/23/2030	1	2,230,000	.....6775.78	388,689	.....	.....	328,139	.....	498,023	.....	.....	.....(32,110)	.....	25,096	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0005$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	1	459,772	3071.06	10,738			2,509		3,185			(5,410)		1,103		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	1	415,339	2991.02	10,010			1,054		6,755			(4,964)		679		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2025	1	338,120	3013.75	8,115			156		2,217			(4,024)		250		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	1	185,727	3021.52	4,495			854		2,346			(2,217)		407		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2025	1	193,182	3018.84	4,656			269		1,573			(2,309)		237		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2025	1	571,400	3028.13	13,771			1,984		5,879			(6,829)		1,089		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	1	826,781	3044.49	19,925			7,915		11,625			(9,908)		2,597		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	1	270,664	3049.8	6,550			1,786		2,876			(3,248)		708		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	1	498,108	3066.62	12,054			4,331		5,165			(5,994)		1,486		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2025	1	231,075	3057.84	5,592			1,741		2,419			(2,773)		646		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	1	590,390	3078.92	14,346			6,324		6,151			(7,076)		1,961		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	1	300,274	3003.88	7,297			3,498		6,670			(3,599)		1,040		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	1	334,332	3058.48	8,191			5,324		5,449			(2,903)		1,341		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2026	1	1,802,041	3047.21	44,150			26,981		31,150			(17,345)		7,011		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	1	230,390	3035.39	5,645			4,108		4,810			(1,566)		978		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2026	1	219,646	3025.75	5,403			3,051		4,355			(2,354)		825		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	1	695,012	2995.17	17,097			8,996		17,116			(8,104)		2,520		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/06/2026	1	176,692	3032.16	4,347			2,994		3,669			(1,373)		730		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/22/2026	1	656,532	3012.79	15,627			15,331		18,473			(410)		3,246		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM00068$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/08/2026	1	300,216	2992.3		7,115		6,130		9,077			(1,033)		1,388		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00068$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/22/2026	1	449,999	2988.36		10,665		9,628		14,185			(1,140)		2,126		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00068$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2026	1	241,770	2937.42		5,730		4,436		9,823			(1,303)		1,063		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00068$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2026	1	228,072	2983.26		5,405		4,393		7,139			(1,022)		1,027		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00068$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2026	1	524,493	3001.8		12,430		11,711		15,515			(813)		2,542		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2026	1	201,311	3218.1		10,770		1,837		1,071			(1,067)		931		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2026	1	305,826	3204.75		16,331		2,911		1,952			(1,618)		1,445		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2026	1	112,027	3244.5		6,005		1,126		534			(595)		543		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2026	1	206,315	3218.49		11,017		2,150		1,304			(1,092)		1,020		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2026	1	198,642	3236.83		10,647		2,174		1,143			(1,055)		1,004		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/07/2026	1	139,270	3256.74		7,465		1,646		767			(740)		732		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2026	1	254,212	3259.99		13,626		3,109		1,439			(1,350)		1,359		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2026	1	238,025	3298.5		12,734		3,030		1,048			(1,262)		1,299		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2026	1	237,206	3289.97		12,643		3,105		1,182			(1,253)		1,315		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/08/2026	1	82,754	3199.06		4,378		1,115		850			(434)		467		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/22/2026	1	237,737	3236.66		12,579		3,301		1,950			(1,248)		1,362		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00010$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2026	1	225,051	3254.9		11,770		3,388		1,841			(1,167)		1,351		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00010$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2027	1	56,280	3207.3		2,870		875		679			(284)		348		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00010$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2027	1	112,530	3185.12		5,717		1,787		1,600			(566)		704		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2027	1	84,403	3150.24	4,245			1,366		1,514			(421)		536		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2027	1	168,291	3138.44	8,448			2,784		3,295			(837)		1,081		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2027	1	406,383	3129.58	20,482			6,906		8,543			(2,030)		2,640		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2027	1	129,197	3070.24	6,189			2,194		3,809			(613)		860		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2027	1	76,544	3033.14	3,621			1,312		2,717			(359)		515		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2027	1	116,158	2986.7	5,471			2,026		5,105			(542)		790		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/21/2027	1	89,524	2983.14	4,279			1,618		4,036			(425)		615		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2027	1	318,524	2925.69	14,779			5,842		18,306			(1,465)		2,240		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/22/2027	1	210,085	2809.37	8,303			4,523		18,718			(970)		1,597		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2027	1	353,799	2825.1	14,930			7,040		30,165			(1,480)		2,717		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2028	1	945,841	2892.35	46,062			23,246		66,427			(4,563)		7,512		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2028	1	315,167	2848.29	15,002			8,064		25,722			(1,486)		2,585		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2028	1	97,542	2879.32	4,780			2,606		7,269			(474)		806		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2028	1	75,063	2899.18	4,196			2,326		5,284			(415)		625		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2028	1	105,056	2861.93	5,064			3,146		8,487			(502)		926		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2028	1	247,205	2816.72	11,742			7,386		22,732			(1,163)		2,193		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/08/2028	1	335,909	2830.92	16,034			10,249		29,779			(1,590)		3,002		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2028	1	105,987	2799.41	5,130			3,446		10,325			(508)		972		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2028	1	109,272	2833.32	5,322			3,622		9,738			(527)		1,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0004$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2028	1	175,494	2855.55	8,669			5,973		14,760			(859)		1,628		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2028	1	91,150	2902.85	4,558			3,177		6,741			(452)		850		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/08/2029	1	156,948	2887.54	7,774			5,484		12,151			(770)		1,474		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/08/2029	1	306,721	2906.21	15,121			10,933		22,702			(1,498)		2,915		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2029	1	256,839	2959.26	12,662			9,767		16,756			(1,255)		2,522		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/20/2029	1	353,070	2938.51	17,230			13,135		24,302			(1,710)		3,445		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2029	1	150,225	2985.06	7,421			5,781		9,148			(736)		1,483		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2029	1	411,161	3071.06	22,326			18,897		20,356			(2,212)		4,228		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2029	1	129,299	3057.84	6,943			5,992		6,717			(688)		1,343		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			3,827		3,487			(664)		1,269		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2028	1	381,956	3204.75	23,834			9,855		9,454			(1,686)		3,250		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2022	06/08/2028	1	1,162,699	3244.5	41,808			18,192		24,983			(3,065)		9,972		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2028	1	9,513	3218.49	596			253		228			(42)		82		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028	1	585,539	3236.83	37,065			16,005		13,251			(2,625)		5,089		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			1,492		1,155			(242)		471		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	1	427,177	3256.74	26,998			11,983		9,181			(1,910)		3,766		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/22/2028	1	2,139,040	3259.99	136,118			61,186		45,925			(9,632)		18,976		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2028	1	1,672,030	3298.5	105,391			48,076		31,402			(7,463)		14,942		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2028	1	721,662	3289.97	44,413			20,596		14,173			(3,159)		6,488		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028	1	794,988	3199.06	49,130			22,985		22,087			(3,480)		7,189		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028	1	875,732	3236.66	53,682			25,400		21,441			(3,803)		7,966		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028	1	574,471	3286	35,617			17,091		11,890			(2,521)		5,266		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2028	1	885,890	3250.17	54,216			26,312		21,124			(3,838)		8,168		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00010	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/08/2028	1	692,736	3254.9	42,476			20,899		16,419			(3,009)		6,428		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00013	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	12/22/2028	1	1,046,005	3255.4	61,014			30,427		25,000			(4,332)		9,760		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00014	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/08/2029	1	1,418,599	3207.3	84,177			42,427		40,498			(5,958)		13,324		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00017	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2029	1	845,765	3185.12	47,551			24,281		26,253			(3,374)		7,987		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2029	1	224,033	3150.24	13,039			6,726		7,892			(923)		2,129		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029	1	1,001,531	3138.44	58,289			30,388		36,914			(4,126)		9,570		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2029	1	329,479	3129.58	18,809			9,915		12,585			(1,332)		3,165		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2029	1	320,383	3093.43	18,134			9,652		13,812			(1,284)		3,093		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	1	630,065	3070.24	35,473			19,120		29,363			(2,513)		6,117		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2029	1	2,187,800	3033.14	113,886			68,632		114,645			(8,930)		21,347		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/08/2029	1	435,354	2986.7	23,499			12,944		26,273			(1,663)		4,275		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2029	1	1,082,056	2983.14	60,379			33,581		66,252			(4,271)		10,679		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/08/2029	1	642,699	2985.47	34,860			19,631		39,291			(2,468)		6,381		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2029	1	1,532,675	2925.69	82,594			46,946		110,972			(5,848)		15,290		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2022	07/06/2029	1	2,628,559	2920.83	136,553			78,566		193,418			(9,689)		26,349		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2022	07/20/2029	1	1,566,595	2943.86	81,806			47,474		108,682			(5,800)		15,778		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/08/2029	1	161,534	2967.36	8,524			5,015		10,560			(605)		1,637		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2022	08/22/2029	1	1,739,422	2930.75	87,741			52,085		126,012			(6,225)		17,713		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/07/2029	1	2,487,105	2898.09	124,889			74,893		197,057			(8,854)		25,460		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2022	09/21/2029	1	1,288,716	2861.33	61,801			37,374		112,517			(4,378)		13,253		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	10/08/2029	1	2,466,899	2836.77	119,108			72,806		229,662			(8,434)		25,508		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/22/2029	1	2,133,976	2809.37	104,423			64,463		212,936			(7,405)		22,164		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2029	1	2,193,194	2825.1	105,480			65,686		211,149			(7,467)		22,902		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2029	1	1,749,772	2859.25	86,439			54,308		155,258			(6,121)		18,346		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/07/2029	1	159,130	2886.42	8,100			5,142		13,229			(574)		1,677		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/21/2029	1	2,186,646	2868.48	109,770			70,311		190,581			(7,773)		23,140		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/08/2030	1	12,224	2892.35	746			484		1,006			(53)		130		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/22/2030	1	877,029	2912.04	51,250			33,455		68,866			(3,630)		9,371		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2030	1	1,215,949	2852.23	67,850			45,065		111,259			(4,803)		13,113		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2030	1	885,526	2848.29	49,147			32,912		81,966			(3,479)		9,589		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2030	1	1,126,881	2879.32	64,458			43,518		96,966			(4,563)		12,252		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2030	1	392,734	2899.18	26,038			17,753		32,274			(1,842)		4,291		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2030	1	477,453	2875.51	31,369			21,756		41,763			(2,220)		5,261		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2030	1	191,545	2860.21	12,374			8,650		17,416			(876)		2,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/07/2030	1	755,092	2877.74	48,466			34,237		65,996			(3,434)		8,391		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	06/21/2030	1	175,053	2867.15	10,367			7,433		15,720			(740)		1,953		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2030	1	1,763,266	2843.1	96,878			69,530		167,876			(6,855)		19,762		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2023	07/22/2030	1	1,502,904	2887.07	82,138			59,482		129,277			(5,820)		16,909		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2030	1	870,978	2861.93	48,165			35,139		79,695			(3,409)		9,844		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2030	1	2,183,626	2816.72	118,134			86,832		222,125			(8,362)		24,772		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2030	1	1,179,808	2830.92	64,300			47,714		116,407			(4,555)		13,438		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2030	1	314,031	2799.46	16,989			12,700		33,317			(1,204)		3,590		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2030	1	970,949	2744.91	52,723			39,738		116,306			(3,729)		11,152		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2030	1	983,709	2754.5	52,432			39,791		115,551			(3,709)		11,339		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2030	1	2,404,461	2799.41	132,486			101,426		256,423			(9,378)		27,838		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2030	1	1,320,627	2833.32	73,427			56,681		130,810			(5,198)		15,344		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2030	1	1,505,885	2855.55	85,384			66,406		142,088			(6,049)		17,559		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2030	1	526,726	2902.85	30,445			23,854		44,686			(2,157)		6,163		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2031	1	306,009	2887.54	17,320			13,673		26,948			(1,226)		3,598		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2031	1	881,252	2890.85	49,659			39,496		77,147			(3,517)		10,396		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2031	1	1,652,192	2906.21	92,884			74,548		139,958			(6,582)		19,568		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2031	1	124,614	2915.93	6,891			5,565		10,341			(488)		1,481		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2031	1	370,324	2956.03	20,812			16,929		28,066			(1,474)		4,416		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2031	1	550,318	2961.47	30,543			25,011		41,277			(2,164)		6,584		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2031	1	2,213,301	2972.32	123,945			105,239		163,896			(8,780)		26,965		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2031	1	417,189	2995.77	23,417			20,013		29,324			(1,659)		5,099		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2031	1	583,512	2938.51	31,918			26,507		46,372			(2,260)		7,035		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2031	1	674,568	2982.59	37,598			31,019		48,297			(2,663)		8,106		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2031	1	923,819	2985.06	51,272			43,182		66,245			(3,631)		11,216		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2031	1	220,871	2959.26	12,214			10,220		16,776			(865)		2,673		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2031	1	1,260,177	3021.52	77,879			68,914		84,593			(5,511)		15,682		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2031	1	1,245,211	3018.84	72,409			62,741		83,395			(5,129)		15,331		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2031	1	2,573,089	2991.02	156,444			136,643		184,369			(11,078)		31,800		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/08/2031	1	223,679	3013.75	13,504			11,636		15,120			(957)		2,745		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2031	1	1,060,996	3028.13	65,334			57,431		69,959			(4,628)		13,154		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2031	1	929,609	3071.06	57,170			50,972		55,756			(4,051)		11,604		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2031	1	389,290	3057.84	23,669			21,352		24,233			(1,676)		4,891		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2031	1	922,655	3049.8	56,651			50,795		58,354			(4,012)		11,558		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2031	1	1,073,431	3078.92	65,157			59,978		64,212			(4,610)		13,624		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2031	1	203,889	3044.49	12,193			11,155		13,167			(864)		2,578		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2031	1	327,353	3066.62	19,707			17,929		20,034			(1,396)		4,127		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2032	1	1,336,909	3025.75		84,359		79,140		90,929			(5,248)		17,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0005$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2032	1	241,402	3032.16		15,376		14,703		16,299			(686)		3,123		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2032	1	405,755	2995.17		25,522		23,803		29,493			(1,727)		5,184		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2032	1	284,085	3047.21		18,068		17,076		18,460			(1,011)		3,651		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2032	1	739,356	3058.48		46,965		44,655		46,935			(2,342)		9,531		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2032	1	347,673	3035.39		22,494		21,631		23,358			(888)		4,510		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2032	1	288,236	2983.26		19,427		18,910		26,411			(524)		3,763		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2032	1	342,258	2937.42		23,308		22,560		28,525			(757)		4,455		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2032	1	403,183	3001.8		27,094		26,871		29,483			(254)		5,313		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2032	1	104,610	2988.36		6,957		6,861		7,859			(106)		1,374		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2032	1	556,079	2992.3		37,702		36,963		41,344			(782)		7,281		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2032	1	153,457	3012.79		10,328		10,299		10,977			(40)		2,028		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2024	09/22/2025	1	668,930	248.45	15,982			3,681		835			(7,939)		1,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	929,044	246.77	23,784			4,521		1,318			(11,730)		2,034		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	379,402	243.73	9,637			1,014		545			(4,779)		620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	610,892	245.83	15,517			2,235		696			(7,695)		1,164		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	248,887	245.79	6,272			121					(3,110)		184		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	154,179	247.02	3,901			226		6			(1,934)		189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	470,888	247.23	11,961			4,751		1,828			(5,947)		1,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	144,050	245.69	3,659			1,315		651			(1,819)		430		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	42,526	244.08	1,084			338		223			(538)		119		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	201,841	242.35	5,147			1,404		1,291			(2,552)		528		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	209,009	247.6	5,330			2,349		878			(2,629)		694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	676,852	238.71	17,260			8,273		11,058			(8,512)		2,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	206,299	240.94	5,261			3,624		3,211			(1,662)		852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	83,948	241.98	2,132			1,386		1,121			(756)		337		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	144,453	239.06	3,669			2,072		2,471			(1,598)		543		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	811,927	237.86	20,623			10,851		15,326			(9,775)		2,944		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	101,549	240.92	2,579			1,576		1,467			(1,013)		395		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/22/2026	1	156,751	236.2	4,142			4,068		4,533			(96)		775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	178,820	234.01	4,560			3,530		5,670			(1,037)		786		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	152,352	236.06		3,885		3,507		4,298			(415)		720		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	680,003	236.82		17,340		16,337		18,406			(1,134)		3,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/22/2026	1	162,512	235.8	9,929			1,770		4,687			(984)		768		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/22/2026	1	52,527	238.78	3,204			625		1,232			(318)		260		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/07/2026	1	66,862	244.9	4,099			904		994			(406)		351		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/22/2026	1	84,749	242.97	5,170			1,270		1,604			(512)		470		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/08/2026	1	77,558	241.48	4,692			1,196		1,693			(465)		438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/22/2026	1	221,882	244.83	13,344			3,502		3,779			(1,324)		1,271		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/22/2027	1	105,028	235.04	6,207			1,941		3,955			(615)		657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/08/2027	1	76,136	236.45	4,439			1,428		2,653			(440)		483		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2027	1	60,245	234.08	3,512			1,157		2,450			(348)		387		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2027	1	285,834	232.21	16,693			5,628		13,060			(1,655)		1,857		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2027	1	121,465	235.97	6,778			2,403		4,530			(672)		809		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2027	1	72,042	234.29	3,977			1,441		2,989			(394)		485		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/07/2027	1	58,815	231.93	3,063			1,136		2,805			(304)		400		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2027	1	54,320	228.26	2,960			1,170		3,189			(293)		382		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2028	1	94,291	229.41	5,026			2,740		5,692			(498)		779		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2028	1	727,582	239.42	38,125			23,690		29,083			(3,777)		6,415		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2028	1	317,461	236.09	16,349			10,284		14,912			(1,620)		2,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/08/2028	1	874,898	236.94	45,541			29,107		39,769			(4,513)		7,819		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2028	1	178,334	233.33	9,202			6,182		9,707			(912)		1,635		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2029	1	50,648	240.41	2,600			1,834		2,062			(258)		476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/08/2029	1	259,869	241.65	13,643			9,864		10,141			(1,352)		2,470		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/20/2029	1	164,099	240.13	8,369			6,380		7,039			(830)		1,601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2029	1	78,645	243.05	4,050			3,155		3,009			(401)		776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2029	1	113,488	241.88	5,845			4,508		4,542			(579)		1,114		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2029	1	522,740	248.45	28,332			23,981		16,622			(2,807)		5,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2029	1	62,370	243.73	3,324			2,735		2,390			(330)		632		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2028	1	71,510	239.8	5,192			2,180		2,732			(367)		613		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2028	1	76,692	242.13	5,866			2,567		2,667			(416)		671		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	1	22,513	244.9	1,648			731		688			(117)		198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2028	1	420,374	246.24	30,771			13,826		12,104			(2,176)		3,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2028	1	648,328	247.51	47,263			21,550		17,681			(3,346)		5,794		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2028	1	280,014	242.97	19,583			9,149		9,646			(1,403)		2,517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	1	384,860	241.48	27,556			12,892		14,328			(1,952)		3,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028	1	132,473	244.83	9,432			4,463		4,226			(668)		1,205		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2028	1	150,070	245.27	10,775			5,170		4,736			(763)		1,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028	1	379,622	242.68	26,953			13,081		13,641			(1,908)		3,500		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	1	1,043,413	240.38	74,500			36,623		42,018			(5,274)		9,682		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	12/22/2028	1	828,157	241.12	57,535			28,737		32,423			(4,092)		7,727		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2029	1	427,511	240.67	30,054			15,145		17,213			(2,127)		4,015		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/22/2029	1	379,122	235.04	26,825			13,670		19,614			(1,900)		3,580		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029	1	57,930	232.21	4,026			2,121		3,415			(285)		556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2029	1	214,494	235.51	14,371			7,650		11,084			(1,017)		2,071		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029	1	315,040	235.97	20,572			11,088		16,048			(1,457)		3,058		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/20/2029	1	491,183	234.29	33,480			23,877		26,919			(3,107)		4,793		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2029	1	217,053	231.93	13,848			7,626		13,139			(979)		2,132		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2029	1	55,438	229.85	3,620			2,013		3,652			(256)		547		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2029	1	677,658	231.68	42,653			24,018		41,740			(3,020)		6,728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2029	1	841,055	228.26	53,155			30,208		59,250			(3,763)		8,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/06/2029	1	982,184	229.71	62,023			35,660		65,677			(4,399)		9,845		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/20/2029	1	207,599	231.16	13,344			7,745		13,175			(946)		2,091		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2029	1	162,151	233.36	10,572			6,203		9,492			(748)		1,644		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/07/2029	1	1,603,171	231.84	98,682			59,184		100,199			(6,996)		16,412		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/22/2029	1	81,533	233.38	5,045			3,012		4,786			(360)		830		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/21/2029	1	201,127	228.12	12,229			7,394		14,486			(866)		2,068		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2029	1	568,375	226.1	33,946			20,757		44,169			(2,404)		5,877		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2029	1	871,324	227.26	53,475			32,972		65,103			(3,788)		9,050		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2029	1	524,174	227.98	31,084			19,356		38,282			(2,200)		5,474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/21/2029	1	636,756	230.45	38,842			24,404		42,607			(2,751)		6,676		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/07/2029	1	154,420	229.83	9,605			6,097		10,603			(680)		1,627		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/21/2029	1	335,161	228.03	20,646			13,224		24,620			(1,462)		3,547		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/08/2030	1	11,877	229.2	771			501		839			(55)		126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/22/2030	1	851,455	230.91	54,894			35,836		56,749			(3,889)		9,098		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2030	1	1,092,298	231.78	65,866			43,747		70,973			(4,662)		11,780		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2030	1	268,044	231.3	16,029			10,734		17,777			(1,135)		2,903		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2030	1	335,054	229.41	20,673			13,957		23,820			(1,463)		3,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2030	1	300,646	231.41	19,061			12,996		19,982			(1,348)		3,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2030	1	137,731	233.64	8,457			5,911		8,530			(599)		1,524		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2030	1	332,435	235.49	20,345			14,366		19,325			(1,441)		3,694		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	06/21/2030	1	223,013	236.69	13,322			9,551		12,456			(950)		2,488		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2030	1	226,299	236.89	13,487			9,680		12,600			(954)		2,536		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/22/2030	1	1,316,925	239.45	79,867			57,760		66,934			(5,652)		14,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2030	1	896,241	239.42	53,954			39,362		45,782			(3,819)		10,129		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2030	1	356,673	236.09	20,972			15,415		20,622			(1,485)		4,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2030	1	310,739	236.94	18,365			13,628		17,482			(1,301)		3,539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2030	1	645,939	233.19	37,077			27,946		41,716			(2,622)		7,419		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2030	1	255,766	231.16	14,579			11,064		17,737			(1,031)		2,948		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017M$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2030	1	1,047,698	233.33	61,395			47,002		67,667			(4,346)		12,130		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017M$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2030	1	287,305	236.75	16,980			13,107		16,516			(1,202)		3,338		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017N$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2030	1	204,782	237.14	12,246			9,524		11,649			(868)		2,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017N$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2030	1	654,403	240.26	40,180			31,482		33,420			(2,846)		7,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2031	1	199,891	240.41	12,113			9,563		10,202			(857)		2,350		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/07/2031	1	760,815	241.65	45,725			36,677		37,404			(3,238)		9,011		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2031	1	349,155	243.55	21,054			17,126		16,142			(1,492)		4,163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2031	1	265,655	244.3	15,860			12,987		11,994			(1,124)		3,178		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2031	1	421,161	243.98	25,264			21,591		19,662			(1,790)		5,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2031	1	148,941	240.13	8,624			7,162		7,846			(611)		1,796		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/08/2031	1	506,090	243.97	29,896			24,666		23,233			(2,117)		6,081		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2031	1	1,013,606	243	59,701			50,691		48,803			(4,229)		12,349		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2031	1	124,267	243.05	7,295			6,143		5,951			(517)		1,509		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2031	1	659,437	241.88	38,643			32,334		32,797			(2,736)		7,980		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2031	1	1,019,789	247.02	59,351			51,434		43,100			(4,204)		12,555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/08/2031	1	307,220	245.79	18,505			15,948		13,512			(1,312)		3,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2031	1	526,163	248.45	31,808			28,386		21,474			(2,256)		6,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2031	1	1,288,922	243.73	79,011			69,011		61,345			(5,595)		15,930		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2031	1	1,140,758	246.77	71,411			63,191		49,186			(5,053)		14,196		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2031	1	225,796	242.35	13,819			12,390		11,413			(979)		2,828		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2031	1	301,650	244.08	18,310			16,518		14,423			(1,297)		3,790		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2031	1	327,348	245.69	19,674			17,899		14,869			(1,394)		4,127		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2031	1	260,503	247.23	15,552			14,229		11,253			(1,102)		3,294		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2031	1	719,271	247.6	43,588			40,123		30,793			(3,084)		9,129		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2032	1	238,794	240.94	14,187			13,567		13,013			(633)		3,089		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/20/2032	1	493,449	241.98	29,487			28,042		25,919			(1,456)		6,361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2032	1	206,730	239.06	12,135			11,384		11,873			(755)		2,649		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2032	1	271,696	238.63	16,410			15,781		15,986			(648)		3,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2032	1	85,988	236.82	5,151			5,108		5,417			(48)		1,133		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2032	1	160,336	234.01	9,797			9,482		10,922			(318)		2,087		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2032	1	177,282	235.74	10,690			10,481		11,498			(222)		2,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	335,624	238.01	11,478			16		578			(2,834)		124		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	276,131	238.01	9,444					313			(2,335)		72		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/03/2025	1	2,567,666	238.06	84,856			234		5,285			(21,077)		1,164		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/03/2025	1	2,697,083	237	91,480			253		12,746			(22,767)		1,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,232,771	237.64	40,144			111		3,631			(9,983)		559		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	3,325,947	236.89	114,853			949		20,358			(28,544)		2,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	122,830	236.89	4,201			46		809			(1,037)		96		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,842,183	236.89	62,818			604		11,742			(15,533)		1,364		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/10/2025	1	3,808,507	237.04	136,529			1,688		24,261			(33,854)		3,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/11/2025	1	2,935,837	238.37	103,323			1,424		10,715			(25,654)		2,548		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	934,070	237.8	33,112			455		4,439			(8,210)		811		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	2,891,899	238.89	98,114			1,355		8,111			(24,386)		2,510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/14/2025	1	3,615,386	238.72	124,697			2,238		13,025			(31,071)		3,540		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,054,349	238.72	36,164			744		4,152			(8,930)		1,104		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,168,347	238.72	40,074			771		4,405			(9,909)		1,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/17/2025	1	5,556,981	238.73	198,702			4,372		22,811			(49,305)		5,996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	1,297,707	239.41	44,789			1,049		4,174			(11,115)		1,441		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	1	1,409,123	239.52	48,313			1,132		4,295			(11,991)		1,565		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/18/2025	1	2,339,554	239.59	79,094			1,857		6,933			(19,665)		2,598		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	618,199	239.45	21,142			638		2,375			(5,221)		776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	2,481,616	239.45	84,871			2,448		9,352			(20,986)		3,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/21/2025	1	4,157,802	239.45	144,644			3,985		14,933			(35,962)		4,987		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/24/2025	1	2,160,031	239.76	75,046			2,371		7,658			(18,607)		2,769		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	5,855,182	240.43	197,314			6,518		16,680			(48,975)		7,662		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	07/25/2025	1	846,602	240.05	29,064			962		2,786			(7,237)		1,108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	2,354,639	240.01	80,613			2,703		7,865			(20,265)		3,081		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,762,638	240.84	60,282			2,319		4,977			(14,906)		2,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	1,070,634	240.84	36,616			1,457		3,156			(9,042)		1,535		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	2,783,880	240.84	95,083			3,535		7,629			(23,617)		3,855		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	07/31/2025	1	2,470,917	240.88	82,424			3,400		7,386			(20,457)		3,600		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	1	3,070,910	240.63	99,042			4,226		10,337			(24,573)		4,546		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	1	2,557,230	239.82	84,077			3,617		11,303			(21,024)		3,786		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/01/2025	1	561,572	239.57	18,982			813		2,696			(4,722)		831		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	477,584	239.16	16,333			785		2,816			(4,039)		750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	345,398	239.16	11,847			585		2,065			(2,925)		550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	1,039,923	239.16	36,477			1,708		6,000			(9,057)		1,610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/07/2025	1	3,215,478	240.06	103,686			5,518		15,135			(26,892)		5,188		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/08/2025	1	3,619,433	238.96	123,265			6,451		23,781			(30,603)		5,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	1	1,966,751	239.42	64,835			3,393		11,336			(16,097)		3,214		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/08/2025	1	2,758,442	239.01	93,547			4,909		17,774			(23,256)		4,508		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	1,004,260	238.9	34,346			1,981		7,104			(8,493)		1,723		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	2,039,560	238.9	68,890			3,889		14,257			(17,092)		3,459		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	609,108	238.9	20,831			1,229		4,360			(5,144)		1,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/14/2025	1	4,345,435	238.92	135,653			8,204		31,465			(33,655)		7,629		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	1	4,618,049	237.2	154,652			9,577		50,704			(38,375)		8,197		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/15/2025	1	2,014,645	237.71	66,314			4,101		19,578			(16,445)		3,576		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	3,179,265	236.57	107,984			6,710		39,376			(26,845)		5,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	2,881,132	236.5	97,856			6,467		37,035			(24,293)		5,278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	1,715,078	236.5	58,656			4,023		22,409			(14,484)		3,205		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	562,274	236.5	19,230			1,294		7,299			(4,755)		1,041		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/21/2025	1	2,277,712	236.44	76,305			5,351		30,248			(18,932)		4,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	3,324,235	236.81	111,319			7,966		41,411			(27,625)		6,334		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	2,181,819	236.09	77,704			5,551		31,236			(19,267)		4,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	4,126,282	236.04	142,510			10,232		60,249			(35,420)		7,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,054,683	236.34	35,965			2,812		14,860			(8,881)		2,102		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	1,951,532	236.34	68,901			5,219		27,166			(17,115)		3,822		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	309,545	236.34	10,555			812		4,335			(2,610)		612		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/28/2025	1	2,892,342	236.96	105,875			8,439		36,617			(26,263)		5,814		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	3,177,132	238.12	107,647			8,742		32,289			(26,734)		6,441		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	1	3,386,042	238.21	114,799			9,328		33,388			(28,483)		6,864		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	4,076,753	238.01	137,552			11,221		42,058			(34,214)		8,264		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	630,555	238.05	21,565			1,869		6,728			(5,332)		1,320		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	711,889	238.05	24,347			2,140		7,656			(6,012)		1,502		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	08/29/2025	1	6,010,359	238.05	194,775			15,923		62,112			(48,663)		12,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	1	3,668,239	237.13	123,643			11,208		47,491			(30,652)		7,858		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/04/2025	1	620,788	238.05	19,767			1,767		6,728			(4,908)		1,320		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/05/2025	1	3,789,762	236.79	129,941			11,839		52,016			(32,290)		8,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/05/2025	1	1,071,223	236.95	36,387			3,315		14,792			(9,044)		2,295		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,559,793	236.94	53,345			5,195		21,461			(13,172)		3,464		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	1,579,121	236.94	53,848			5,178		21,660			(13,315)		3,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	1,846,123	236.94	64,456			6,122		24,528			(15,996)		4,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/11/2025	1	2,120,078	237.65	69,189			6,854		25,960			(17,182)		4,741		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	6,420,880	237.29	225,464			22,665		85,012			(55,971)		14,456		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,615,607	237.29	55,081			5,523		21,243			(13,657)		3,637		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2023	09/12/2025	1	4,919,259	238.38	163,514			16,476		53,241			(40,631)		11,075		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	2,140,347	237.47	72,986			7,809		28,031			(18,022)		4,979		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	4,190,519	237.47	141,711			14,835		54,352			(35,230)		9,624		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	1,267,546	237.47	43,223			4,572		16,547			(10,688)		2,930		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	1	1,899,382	237.3	61,455			6,755		25,934			(15,235)		4,474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/18/2025	1	1,989,901	237.4	66,496			7,221		27,036			(16,498)		4,658		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	3,953,367	236.57	127,874			14,093		60,661			(31,762)		9,312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	2,454,342	235.13	81,997			9,058		46,869			(20,387)		5,781		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/22/2025	1	2,007,093	234.76	68,611			7,839		40,804			(17,027)		4,814		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	1,773,566	234.76	60,301			6,958		36,187			(14,911)		4,279		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	1,527,625	234.76	52,092			6,074		31,299			(12,863)		3,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KL$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/25/2025	1	5,023,120	234.93	158,638			18,758		100,706			(39,356)		12,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	4,747,088	233.83	164,915			19,771		110,845			(40,935)		11,654		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/26/2025	1	5,434,647	233.65	185,699			22,256		129,790			(46,123)		13,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	4,518,874	234.37	151,350			18,174		98,138			(37,603)		11,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	892,027	233.91	30,418			3,839		20,860			(7,511)		2,251		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	997,754	233.91	34,023			4,253		23,290			(8,413)		2,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2023	09/29/2025	1	3,282,362	233.91	109,247			13,537		76,338			(27,111)		8,195		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2023	10/02/2025	1	3,549,929	233.38	114,506			14,635		88,984			(28,401)		9,008		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	3,607,015	232.47	124,205			16,113		101,166			(30,872)		9,201		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	1	8,281,402	233.17	278,374			36,138		213,459			(69,306)		21,125		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/03/2025	1	2,047,895	232.49	71,720			9,325		57,343			(17,845)		5,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	2,186,818	233.19	74,570			10,052		56,736			(18,439)		5,694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	1,273,504	233.19	43,426			5,906		33,149			(10,723)		3,333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/06/2025	1	1,846,580	233.19	63,211			8,455		48,777			(15,714)		4,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	1	3,798,233	234.26	128,107			17,777		87,068			(31,761)		10,039		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/09/2025	1	2,651,743	233.47	93,868			12,911		66,784			(23,293)		6,975		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/10/2025	1	3,451,375	234.4	109,427			15,247		77,903			(27,190)		9,123		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/10/2025	1	2,766,789	233.29	93,472			13,035		71,397			(23,231)		7,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/13/2025	1	4,757,950	233.16	168,451			24,118		125,502			(41,813)		12,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	2,075,436	233.16	70,772			10,208		54,833			(17,500)		5,592		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	1,894,738	233.16	64,611			9,395		50,222			(15,954)		5,129		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/16/2025	1	3,412,362	234.22	118,299			17,390		79,838			(29,335)		9,281		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	565,223	234.72	16,303			2,429		12,450			(4,048)		1,544		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	6,172,562	233.17	205,616			30,536		162,595			(51,000)		16,866		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	1,543,045	232.17	50,353			7,508		46,981			(12,517)		4,216		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	1,271,096	231.16	43,344			6,719		42,451			(10,703)		3,552		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	1	2,133,951	231.16	69,975			10,699		71,083			(17,398)		5,910		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	2,415,627	231.16	82,501			12,694		80,570			(20,406)		6,720		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	1	4,652,292	230.61	168,305			26,366		164,414			(41,745)		13,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	1	3,951,962	231.58	135,381			21,865		126,625			(34,317)		11,139		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	1	6,663,898	229.67	227,138			35,973		258,529			(56,366)		18,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/24/2025	1	2,472,081	229.71	82,256			13,057		95,565			(20,437)		6,968		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	1,008,757	229.08	35,777			5,897		41,526			(8,853)		2,904		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	850,466	229.08	29,001			4,741		35,010			(7,171)		2,438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/27/2025	1	3,620,592	229.08	131,488			21,375		148,884			(32,684)		10,337		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/30/2025	1	3,018,770	230.09	109,448			18,207		113,295			(27,153)		8,726		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	10/31/2025	1	2,538,056	230.75	95,608			16,062		89,312			(23,731)		7,367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	7,024,484	231.31	260,310			43,786		233,839			(64,652)		20,389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	1,578,576	232.97	56,235			9,472		45,310			(13,975)		4,582		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	880,741	233.98	29,618			5,165		22,171			(7,330)		2,608		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	1,216,426	233.98	41,602			7,200		30,569			(10,287)		3,588		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	2,808,427	233.98	94,285			16,242		70,457			(23,442)		8,250		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/06/2025	1	2,784,483	233.64	93,021			16,358		72,936			(23,068)		8,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	3,234,242	233.27	109,998			19,501		89,671			(27,271)		9,651		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/07/2025	1	9,769,888	233.33	333,537			59,283		265,464			(82,825)		29,153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/07/2025	1	3,896,610	232.82	137,675			24,519		111,968			(34,219)		11,627		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	492,433	233.79	16,792			3,068		13,926			(4,152)		1,492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	2,080,300	233.79	76,852			14,153		54,278			(19,049)		6,326		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/10/2025	1	5,380,430	233.79	188,580			34,306		139,693			(46,861)		16,239		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2025	1	3,261,998	233.52	127,118			23,582		87,866			(31,529)		9,956		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	1,266,084	235.64	43,815			8,187		26,811			(10,865)		3,878		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	1	5,125,152	235.84	175,888			32,910		106,051			(43,635)		15,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	4,261,376	235.97	146,536			27,543		86,683			(36,462)		13,054		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	11/17/2025	1	2,579,856	236.04	91,853			17,822		52,463			(23,125)		7,989		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	1,082,471	236.04	37,129			7,181		22,150			(9,168)		3,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	652,662	236.04	22,386			4,305		13,328			(5,535)		2,028		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/20/2025	1	2,320,692	236.38	79,979			15,641		45,751			(19,838)		7,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	11/21/2025	1	1,493,672	236.38	52,495			10,424		29,509			(13,121)		4,691		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/21/2025	1	6,013,438	236.75	205,902			40,631		113,537			(51,086)		18,885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/24/2025	1	1,500,742	236.88	51,387			10,325		28,130			(12,730)		4,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/26/2025	1	646,060	236.88	26,379			5,996		12,192			(7,306)		2,064		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/26/2025	1	3,885,946	236.56	134,368			27,361		76,222			(33,368)		12,414		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	1	3,952,626	236.72	136,758			28,275		76,475			(34,014)		12,712		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2024	11/28/2025	1	6,340,787	236.64	225,074			47,027		123,792			(56,506)		20,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	1	2,551,811	237.16	88,300			18,290		46,805			(21,957)		8,207		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	2,190,933	237.68	76,257			16,329		38,254			(18,965)		7,162		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	1,157,389	237.68	39,930			8,447		20,160			(9,873)		3,771		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/01/2025	1	4,006,456	237.68	134,317			28,604		69,448			(33,722)		13,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/04/2025	1	5,958,072	237.18	196,963			42,237		110,856			(48,864)		19,538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	2,445,889	236.51	85,136			18,394		49,329			(21,132)		8,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/05/2025	1	2,991,140	236.22	106,970			23,151		62,425			(26,590)		9,840		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/05/2025	1	1,694,753	237.01	59,657			13,063		32,249			(14,977)		5,575		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	1,658,333	237.14	57,047			12,616		31,398			(14,106)		5,524		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/08/2025	1	3,245,046	237.14	116,999			26,145		61,974			(29,485)		10,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/10/2025	1	2,103,535	237.14	73,282			16,362		40,005			(18,185)		7,029		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/11/2025	1	3,804,319	237.44	139,697			31,301		70,017			(34,662)		12,750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/12/2025	1	2,297,355	237.88	86,415			19,527		40,175			(21,456)		7,723		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	6,575,849	239.13	235,010			54,549		98,722			(59,956)		22,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/12/2025	1	9,607,407	239.49	336,172			76,252		138,000			(83,847)		32,298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,598,164	239.22	55,296			12,761		24,051			(13,673)		5,437		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/15/2025	1	9,222,453	239.22	326,504			75,172		138,403			(81,193)		31,284		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	3,233,803	239.22	112,712			26,137		48,801			(27,848)		11,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/18/2025	1	3,068,885	239.79	110,320			25,881		43,257			(27,478)		10,503		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	1	2,117,663	240.47	72,302			17,037		27,476			(17,940)		7,268		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	4,157,212	239.11	146,360			34,443		64,659			(36,312)		14,269		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/19/2025	1	4,608,793	240	163,596			38,723		62,349			(40,773)		15,819		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	5,098,368	240.26	176,913			42,586		68,965			(43,745)		17,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/22/2025	1	3,625,463	240.26	128,611			30,882		49,482			(31,986)		12,552		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	1	4,559,963	240.68	159,952			39,318		59,113			(39,738)		15,967		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2024	12/26/2025	1	3,572,492	240.92	121,593			29,861		44,930			(30,219)		12,509		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	1	5,715,996	241.08	194,282			47,832		70,985			(48,388)		20,014		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	5,342,484	240.48	182,803			45,659		71,127			(45,464)		18,863		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	1,301,125	240.48	44,909			11,254		17,530			(11,118)		4,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	1	2,329,418	240.55	75,741			19,422		31,472			(18,908)		8,314		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	7,093,206	239.43	247,792			63,108		109,912			(61,550)		25,318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2024	12/31/2025	1	278,735	240.48	8,971			2,271		3,779			(2,234)		990		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/02/2026	1	5,549,214	239.31	195,687			50,126		87,188			(48,865)		19,807		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	2,199,103	239.49	76,340			19,829		34,251			(18,893)		7,933		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/05/2026	1	2,795,732	239.49	97,515			25,236		43,966			(24,185)		10,059		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/07/2026	1	1,173,977	239.49	40,702			10,613		18,334			(10,059)		4,246		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2026	1	2,995,373	240.41	99,393			26,103		41,988			(24,659)		10,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/09/2026	1	1,557,089	239.75	54,052			14,272		23,706			(13,411)		5,661		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/09/2026	1	10,270,382	239.99	350,187			92,771		151,925			(86,966)		37,341		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/09/2026	1	1,596,497	239.52	56,035			14,886		24,996			(13,939)		5,805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	1,592,488	239.75	55,259			14,898		24,576			(13,664)		5,850		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	1,088,812	239.75	37,891			10,253		16,849			(9,356)		4,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/12/2026	1	3,356,216	239.75	112,836			30,342		51,655			(28,024)		12,297		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/15/2026	1	80,626	239.75	2,519			686		1,251			(625)		298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	1	10,179,916	238.94	338,029			92,627		174,582			(83,881)		37,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	4,425,202	238.13	156,929			43,157		82,694			(39,080)		16,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	1	8,333,981	238.37	296,818			81,534		151,737			(73,768)		30,845		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	1,510,614	239.4	52,165			14,340		24,482			(12,973)		5,591		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	2,227,063	239.4	77,585			21,746		36,559			(19,188)		8,345		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	1,069,567	239.4	37,776			10,570		17,513			(9,380)		3,998		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/22/2026	1	3,937,847	239.63	136,674			38,509		63,102			(33,901)		14,792		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	768,628	239.73	26,195			7,412		12,216			(6,495)		2,894		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	4,344,567	239.51	155,127			44,039		69,742			(38,563)		16,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/23/2026	1	2,207,986	240.04	77,828			22,223		33,942			(19,420)		8,314		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	4,119,040	240.23	142,519			41,250		62,754			(35,192)		15,696		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	2,857,860	240.23	98,882			28,524		43,421			(24,450)		10,864		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	4,095,917	240.23	144,180			41,472		62,061			(35,758)		15,534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/29/2026	1	2,382,038	241	81,280			23,676		33,310			(20,156)		9,098		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	1,849,379	240.87	58,264			17,059		25,656			(14,450)		7,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2024	01/30/2026	1	6,750,397	239.22	243,570			71,490		115,978			(60,530)		25,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2024	01/30/2026	1	3,726,001	240.41	133,597			39,429		56,518			(33,337)		14,265		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,775,095	241.62	61,418			18,307		23,435			(15,187)		6,859		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/02/2026	1	2,753,289	241.62	90,935			27,057		36,802			(22,582)		10,615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	2,073,090	241.62	71,358			21,345		27,456			(17,630)		8,029		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/05/2026	1	5,618,312	240.36	199,760			60,108		86,253			(49,537)		21,809		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/06/2026	1	2,885,178	240.8	102,329			30,951		42,296			(25,372)		11,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2024	02/06/2026	1	2,776,247	241.38	96,398			29,274		38,542			(23,980)		10,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/06/2026	1	3,641,878	241.65	126,558			38,438		48,964			(31,449)		14,169		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2024	02/11/2026	1	2,031,170	241.93	70,075			21,628		26,531			(17,304)		7,991		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2024	02/09/2026	1	7,624,106	241.93	263,837			81,019		99,100			(65,493)		29,863		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2024	02/10/2026	1	916,043	241.93	31,603			9,724		11,927			(7,815)		3,596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2024	02/12/2026	1	3,344,984	242.04	106,633			33,147		43,256			(26,460)		13,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2024	02/13/2026	1	3,264,875	240.29	116,652			36,362		51,632			(28,912)		12,902		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2024	02/13/2026	1	6,168,562	241.22	226,816			71,140		87,396			(56,337)		24,377		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2024	02/13/2026	1	2,392,776	242.7	78,771			24,722		28,788			(19,580)		9,456		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2024	02/13/2026	1	2,834,700	241.76	97,131			30,540		37,991			(24,227)		11,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2024	02/17/2026	1	1,281,765	241.76	44,093			14,010		17,390			(10,903)		5,109		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2024	02/18/2026	1	1,598,011	241.76	54,920			17,503		22,227			(13,565)		6,384		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2026	1	2,250,983	241.76	76,025			24,333		30,726			(18,851)		9,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	1	3,696,263	241.47	129,338			41,585		52,351			(32,067)		14,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	1	5,217,793	241.75	183,219			59,010		71,440			(45,459)		20,934		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	2,541,611	242.56	87,387			28,224		31,750			(21,712)		10,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	3,376,711	242.65	115,821			37,865		42,305			(28,639)		13,662		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/23/2026	1	1,658,764	242.65	54,129			17,674		21,146			(13,461)		6,697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	2,268,311	242.65	78,030			25,582		29,062			(19,268)		9,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2024	02/26/2026	1	4,997,245	241.86	175,697			58,068		68,804			(43,667)		20,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/27/2026	1	2,325,074	242.14	81,221			26,949		31,111			(20,177)		9,466		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/27/2026	1	1,997,708	242.32	68,939			22,848		26,216			(17,100)		8,133		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2024	02/27/2026	1	2,235,377	242.69	78,814			26,263		28,094			(19,623)		9,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,857,926	243.11	63,913			21,451		22,468			(15,825)		7,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2024	02/27/2026	1	4,322,579	243.11	147,790			49,230		51,740			(36,818)		17,598		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,554,596	243.11	53,478			17,997		19,301			(13,223)		6,381		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2024	03/04/2026	1	7,028,293	243.07	237,210			80,242		85,878			(58,878)		28,908		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/05/2026	1	1,937,661	242.61	68,628			23,344		25,078			(17,056)		7,986		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	5,649,044	243.48	194,677			66,641		66,793			(48,381)		23,329		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	1,776,359	242.99	62,981			21,552		22,077			(15,643)		7,336		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	2,554,260	243.55	88,105			30,420		30,099			(21,818)		10,612		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	2,630,794	243.55	90,372			30,974		31,202			(22,505)		10,865		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	1,426,393	243.55	48,659			17,436		16,809			(12,456)		5,938		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/11/2026	1	3,752,972	243.51	130,898			45,537		44,694			(32,488)		15,654		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/12/2026	1	1,166,925	243.9	40,381			14,108		13,301			(10,026)		4,877		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	6,058,643	244.03	197,578			69,472		68,275			(49,070)		25,370		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	7,000,087	243.14	240,460			84,702		87,234			(59,855)		29,312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	1,594,383	242.81	47,786	3,564		19,541		20,815			(12,832)		6,715		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	715,334	242.81	24,536			8,729		9,368			(6,067)		3,019		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/13/2026	1	2,888,724	242.81	101,004			35,605		36,739			(25,166)		12,096		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	5,739,463	243.56	199,135			71,204		69,280			(49,433)		24,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/19/2026	1	2,119,324	243.78	76,448			27,450		25,038			(18,982)		8,978		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	03/20/2026	1	1,726,683	244.65	60,152			21,731		18,562			(14,941)		7,328		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/20/2026	1	6,092,690	245.06	202,568			73,283		63,334			(50,362)		25,859		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	1,180,090	244.3	39,519			14,476		13,380			(9,798)		5,047		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/20/2026	1	3,913,842	244.3	131,505			47,656		44,147			(32,804)		16,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,331,953	244.3	45,819			16,702		15,048			(11,345)		5,685		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/25/2026	1	3,536,466	243.85	121,051			44,441		42,203			(30,044)		15,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/26/2026	1	947,573	243.75	35,368			13,042		11,468			(8,782)		4,067		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	2,155,027	245.14	74,709			27,735		21,958			(18,569)		9,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2024	03/27/2026	1	12,496,304	245.46	417,530			155,163		125,237			(103,937)		53,739		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	2,032,679	245.46	69,469			25,972		20,537			(17,188)		8,790		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	1,838,764	245.46	63,253			23,688		19,056			(15,619)		7,966		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	1,831,473	243.69	62,820			24,108		23,073			(15,554)		8,021		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	1,836,954	241.06	62,824			24,715		30,173			(15,556)		8,144		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	2,158,503	242.43	71,340			27,860		30,255			(17,721)		9,520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	8,132,052	243.02	282,065			107,189		108,753			(70,162)		35,357		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	2,194,311	239.25	75,616			30,253		44,391			(18,778)		9,796		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/15/2026	1	5,395,845	240	178,462			70,728		101,171			(44,325)		24,007		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/02/2026	1	4,516,232	243.69	154,222			60,007		56,651			(39,342)		19,636		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	3,098,353	244.1	105,326			39,855		36,937			(26,155)		13,471		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/17/2026	1	7,969,353	239.42	272,116			108,898		158,763			(67,596)		35,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/10/2026	1	4,814,091	241.06	160,160			62,634		80,481			(39,875)		21,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/05/2026	1	4,912,231	243	167,805			78,625		76,614			(41,795)		23,705		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	6,327,994	242.01	217,334			92,333		101,152			(53,935)		29,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/04/2026	1	2,722,265	242.7	96,461			44,922		43,632			(23,963)		13,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	8,286,803	243.05	271,878			121,835		124,787			(67,504)		39,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	6,951,304	243.8	237,532			104,248		95,913			(59,027)		32,493		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	2,586,692	240.75	92,101			42,182		49,101			(22,870)		12,354		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	3,278,768	242.09	112,134			50,830		54,716			(27,689)		15,612		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/03/2026	1	4,847,391	242.47	168,270			78,026		79,168			(41,789)		23,323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	2,325,982	240.97	79,458			32,646		40,444			(19,814)		10,508		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/20/2026	1	6,698,329	243.42	231,221			102,704		96,861			(57,395)		31,555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/22/2026	1	5,656,657	241.34	197,909			88,920		100,318			(49,190)		26,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	4,300,175	242.67	145,699			66,927		67,613			(36,353)		20,537		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	2,074,034	243.9	71,139			35,521		31,208			(17,615)		10,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	6,309,948	243.98	218,051			106,357		92,071			(54,433)		31,027		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	1,641,027	243.98	56,690			27,829		24,214			(14,034)		8,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/25/2026	1	2,989,389	244.24	103,750			51,276		43,206			(25,777)		14,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/08/2026	1	5,585,773	243.97	189,583			73,279		68,686			(47,062)		24,549		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/01/2026	1	4,979,519	244.78	164,667			62,075		54,842			(40,890)		21,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	4,153,027	242.43	140,243			54,676		60,301			(34,809)		18,317		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/13/2026	1	7,207,091	242.65	253,993			110,460		110,788			(63,091)		33,583		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	620,826	239.5	21,298			8,603		12,365			(5,270)		2,791		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/22/2026	1	5,007,188	240.13	177,728			72,081		94,042			(44,104)		22,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	3,030,251	241.26	105,421			44,299		51,999			(26,254)		13,850		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	1,654,910	242.09	54,437			24,665		27,617			(13,500)		7,868		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,026,529	241.5	32,084			13,146		16,960			(7,969)		4,638		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/29/2026	1	9,982,480	241.41	311,976			129,646		167,883			(77,473)		45,476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	6,880,527	242.09	229,167			103,101		113,826			(57,159)		32,513		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/07/2026	1	2,666,012	242.14	90,601			38,681		41,889			(22,509)		12,305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	5,520,323	240.56	190,685			79,990		102,004			(47,374)		25,231		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	05/01/2026	1	1,809,253	239.63	68,984			29,526		36,241			(17,491)		8,269		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	2,001,911	243	68,465			32,258		31,471			(16,929)		9,717		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	1,223,256	242.67	41,842			19,284		20,117			(10,364)		5,868		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	5,534,224	243.42	186,866			87,434		82,983			(46,431)		26,707		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S9L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/29/2024	05/28/2026	1	3,454,224	241.55	112,368			51,178		61,441			(27,909)		16,472		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2024	06/12/2026	1	4,426,834	242.99	151,568			72,345		70,140			(37,638)		21,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/12/2024	06/10/2026	1	3,378,086	243.08	116,228			55,321		52,809			(29,020)		16,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2024	04/24/2026	1	6,424,019	240.24	223,627			91,674		119,796			(55,562)		29,023		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S5T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	06/05/2026	1	3,076,575	243.2	106,268			49,678		47,060			(26,388)		14,847		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T5D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/22/2026	1	820,651	243.98	28,148			13,784		12,109			(6,970)		4,058		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/16/2026	1	1,138,642	239.35	38,620			15,359		22,787			(9,590)		5,075		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T5H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2024	06/26/2026	1	2,874,335	244.39	99,260			49,247		40,333			(24,639)		14,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T58	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2024	06/18/2026	1	4,421,719	243.41	152,861			74,235		68,121			(37,977)		21,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T57	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2024	06/17/2026	1	5,164,156	243.44	177,063			85,566		79,337			(43,940)		25,357		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2026	1	2,129,273	241.06	72,821			28,708		35,950			(18,006)		9,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/20/2026	1	1,535,102	239.5	52,347			21,097		30,509			(12,961)		6,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S5P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2024	06/02/2026	1	1,896,160	242.67	62,797			28,983		30,036			(15,528)		8,822		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S5A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/18/2026	1	2,764,728	244.17	94,554			41,749		36,913			(23,412)		12,984		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	5,708,901	242.73	200,939			96,203		92,668			(50,094)		27,832		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	2,321,650	242.73	79,865			38,339		37,972			(19,775)		11,367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/11/2026	1	4,526,810	242.66	158,319			75,376		73,874			(39,357)		22,037		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/08/2026	1	4,696,878	242.84	159,036			68,365		70,087			(39,626)		21,713		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	1,401,782	241.88	50,806			21,805		22,950			(12,621)		6,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/18/2026	1	3,925,611	243.61	137,775			67,086		59,462			(34,312)		19,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2024	05/29/2026	1	3,995,578	241.33	146,044			66,959		71,855			(36,305)		19,082		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2024	06/26/2026	1	5,211,166	244.56	174,762			86,842		73,301			(43,424)		25,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	2,755,015	244.02	89,116			33,856		33,080			(22,161)		11,978		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2024	04/23/2026	1	917,021	241.22	31,594			12,868		15,511			(7,845)		4,136		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	2,625,923	241.26	89,807			37,924		45,278			(22,237)		12,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	4,974,709	239.5	173,540			69,575		98,248			(43,264)		22,209		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	2,018,387	243.07	68,837			32,852		31,720			(17,091)		9,840		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	1,682,168	240.97	57,362			23,671		30,076			(14,203)		7,638		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/21/2026	1	3,672,430	243.73	116,345			51,928		52,283			(28,897)		17,327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/15/2026	1	5,345,376	244.17	180,157			79,170		70,930			(44,852)		24,986		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/14/2026	1	7,864,583	243.22	282,047			123,081		114,466			(70,050)		36,704		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	2,293,667	243.9	78,673			39,336		34,607			(19,453)		11,468		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2026	1	1,761,541	239.54	60,301			25,132		35,519			(14,972)		8,038		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/09/2026	1	1,791,900	244.28	54,079			20,987		21,347			(13,429)		7,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	1,854,508	241.26	63,424			26,833		32,054			(15,683)		8,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	2,270,777	244.17	77,661			34,350		30,411			(19,203)		10,681		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	1	1,261,560	244.04	42,695			18,729		16,956			(10,603)		5,897		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	2,286,551	242.73	78,657			37,816		37,398			(19,449)		11,211		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/24/2026	1	4,044,366	244.45	137,818			67,827		57,856			(34,198)		20,055		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Q$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	3,727,770	243.69	126,906			48,826		47,115			(31,392)		16,354		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	7,999,923	242.91	272,089			116,840		118,561			(67,633)		36,982		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	1,806,183	242.84	61,771			26,728		27,148			(15,274)		8,403		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	1,114,853	242.84	38,128			16,468		16,757			(9,441)		5,178		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	1,233,082	240.97	42,048			17,385		22,365			(10,397)		5,608		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	2,123,669	243	72,629			34,167		33,384			(17,983)		10,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2024	06/26/2026	1	5,176,397	243.9	179,961			89,619		77,981			(44,859)		25,740		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/02/2026	1	4,423,485	245.05	153,447			77,622		60,112			(38,133)		22,178		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/02/2026	1	3,811,840	245.09	134,088			67,891		51,635			(33,366)		19,111		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	6,824,893	247.02	232,894			123,722		80,400			(57,855)		35,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,750,511	246.21	94,893			50,122		35,336			(23,496)		14,124		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2024	07/31/2026	1	4,915,029	244.15	166,172			91,095		76,439			(41,559)		25,597		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/29/2026	1	4,905,642	245.1	170,290			92,024		70,252			(42,264)		25,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	3,749,076	243.96	130,346			72,439		61,242			(32,469)		19,697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	2,648,038	244.32	93,166			52,318		41,180			(23,139)		14,016		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/02/2026	1	4,618,509	246.24	156,684			79,554		56,163			(39,163)		23,156		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/06/2026	1	2,290,950	243.24	78,173			43,119		39,369			(19,409)		12,021		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	4,119,879	245.83	146,685			84,234		57,819			(36,453)		22,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	7,261,939	247	246,846			129,773		84,216			(61,312)		37,146		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/09/2026	1	2,124,420	246.12	75,784			38,895		26,499			(18,818)		10,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	6,381,030	245.82	214,665			116,965		85,921			(53,311)		33,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,846,874	244.15	134,256			73,583		60,819			(33,197)		20,135		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/14/2026	1	3,790,450	245	132,815			74,987		56,625			(33,014)		20,087		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	1,103,442	247.74	36,373			19,108		11,981			(9,031)		5,644		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,642,687	243.96	57,330			31,972		26,732			(14,176)		8,673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/18/2026	1	4,016,936	248.45	140,747			86,449		46,220			(35,092)		22,177		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/05/2026	1	3,472,172	242.65	124,180			68,337		62,675			(30,835)		18,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/27/2026	1	1,834,170	246.61	62,393			36,265		24,321			(15,506)		9,873		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	3,212,360	242.93	116,703			64,787		56,728			(29,045)		16,877		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	4,271,960	247.96	154,570			93,231		51,685			(38,409)		23,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/26/2026	1	2,790,073	246.61	97,013			56,167		36,883			(24,081)		15,000		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	8,062,023	248.28	284,402			174,295		96,115			(70,669)		44,509		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	7,515,178	246.77	267,655			159,069		99,585			(66,674)		40,832		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2024	08/28/2026	1	4,897,648	246.02	174,744			102,371		68,482			(43,620)		26,393		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	4,751,732	250.29	159,874			97,184		46,893			(39,688)		26,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/14/2026	1	4,075,138	245.15	144,113			81,489		60,640			(35,923)		21,595		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	4,617,448	247.45	166,080			99,333		58,678			(41,219)		25,233		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	1,292,917	246.55	45,123			26,032		17,148			(11,157)		6,943		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/10/2026	1	628,896	248.14	21,315			12,783		7,451			(5,292)		3,441		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,194,220	246.21	41,235			24,123		16,443			(10,252)		6,436		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/04/2026	1	3,019,659	247.19	105,131			62,338		38,603			(26,115)		16,407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/24/2026	1	1,088,093	248.58	35,377			21,922		12,782			(8,787)		6,048		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/23/2026	1	11,353,593	248.71	395,804			244,315		131,473			(98,216)		63,032		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	4,928,548	245.79	172,238			88,131		63,364			(42,760)		24,911		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	2,125,939	246.24	73,132			37,269		26,073			(18,083)		10,731		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/17/2026	1	1,972,448	246.21	69,503			36,604		24,835			(17,319)		10,089		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	2,278,742	246.02	80,091			47,078		32,141			(19,827)		12,338		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,178,880	246.58	40,671			21,118		14,247			(10,057)		6,006		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2024	07/31/2026	1	6,964,332	245.47	234,689			127,930		97,242			(58,301)		36,270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/24/2026	1	4,001,597	244.66	139,762			74,969		59,044			(34,817)		20,655		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/02/2026	1	2,625,182	246.02	94,804			55,859		36,593			(23,496)		14,230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	5,308,027	243.55	186,100	3,646		102,322		87,301			(47,280)		27,399		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	2,059,994	244.66	71,356			38,431		31,208			(17,648)		10,688		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	1	4,211,126	249.18	151,057			91,222		45,461			(37,613)		23,065		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	1,555,579	244.15	54,290			29,721		24,530			(13,442)		8,132		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	2,837,592	249.18	99,883			60,506		30,975			(24,698)		15,613		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/12/2026	1	7,046,856	243.68	253,101			141,697		117,699			(62,832)		37,252		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	8,765,337	245.83	308,079			180,139		124,796			(76,616)		47,236		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	2,786,064	243.83	97,292			51,992		44,334			(24,152)		14,381		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	2,426,044	245.84	84,144			48,438		34,046			(20,961)		12,966		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	1,913,475	243.96	71,811			41,681		31,060			(18,552)		10,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	776,597	244.38	28,050			15,830		12,235			(6,967)		4,115		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,770,346	246.24	60,900			30,994		21,640			(15,079)		8,924		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	5,273,625	243.73	184,359			102,274		86,981			(45,798)		27,707		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,840,279	246.21	63,490			33,576		23,395			(15,699)		9,462		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,074,508	246.55	37,500			21,613		14,208			(9,285)		5,763		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/15/2026	1	7,813,259	246.87	277,035			144,646		92,189			(68,868)		39,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/01/2026	1	7,660,784	243.67	281,421			141,445		119,228			(69,863)		38,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	1	3,519,638	246.58	121,899			63,000		42,108			(30,349)		17,838		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	1	931,030	245.6	32,886			18,791		13,306			(8,168)		4,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	1,222,033	245.15	42,527			24,100		18,095			(10,530)		6,500		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	641,295	247.17	21,993			13,059		8,644			(5,467)		3,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	1,591,850	246.78	53,200			27,411		18,642			(13,204)		8,068		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W1S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/18/2026	1	2,238,351	248.54	77,450			47,427		26,027			(19,230)		12,358		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/04/2024	09/03/2026	1	3,861,747	246.35	141,530			83,562		53,140			(35,146)		20,958		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/18/2026	1	1,070,155	245.15	37,362			21,203		15,890			(9,244)		5,699		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	1,101,000	246.77	38,645			23,038		14,723			(9,556)		6,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W1S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/21/2026	1	1,615,824	248.45	56,715			34,872		19,056			(14,043)		8,951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W1SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/28/2026	1	1,245,951	248.23	43,733			27,311		15,209			(10,829)		6,956		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W1S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/17/2026	1	655,608	249.52	21,512			13,137		6,963			(5,345)		3,615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W1SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2024	09/25/2026	1	6,278,606	248.23	215,545			134,614		76,133			(53,809)		34,935		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/31/2024	07/30/2026	1	1,433,678	245.43	50,364			27,305		19,978			(12,507)		7,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/21/2026	1	4,415,155	246.55	153,912			88,496		58,021			(38,345)		23,596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2024	07/10/2026	1	4,133,731	246.06	144,357			74,542		51,911			(35,877)		20,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/23/2026	1	1,773,389	246.84	49,955			26,598		21,338			(12,404)		9,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/17/2024	07/16/2026	1	840,928	248.14	28,263			14,773		8,743			(7,017)		4,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W1S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2024	09/25/2026	1	2,885,759	247.34	100,525			62,539		37,918			(24,963)		16,057		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,678,001	244.66	57,822			32,102		24,965			(14,786)		8,695		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	8,454,397	245.64	294,007			167,385		120,117			(72,978)		45,074		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	629,972	246.02	21,986			12,901		8,860			(5,444)		3,407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	4,366,297	247.21	156,812			97,602		58,610			(38,956)		24,294		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	1,657,922	249.18	58,193			35,220		18,031			(14,409)		9,112		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2024	09/29/2026	1	5,109,827	248.23	176,956			110,787		62,996			(43,837)		28,557		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	2,340,088	248.45	82,371			50,690		27,691			(20,368)		12,977		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	6,190,658	247.74	219,276			137,455		79,214			(54,410)		34,635		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,504,947	247.58	53,979			32,536		18,844			(13,402)		8,243		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	2,236,172	246.58	77,148			40,007		26,934			(19,102)		11,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	4,677,049	244.75	156,660			114,779		86,757			(38,870)		28,286		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	4,185,789	246.7	144,039			104,165		66,002			(35,745)		25,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	2,032,418	247.02	62,968			39,775		27,810			(15,635)		11,396		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	5,140,677	245.12	176,075			111,260		82,840			(43,736)		28,824		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	3,801,185	244.59	133,139			86,703		66,206			(33,066)		21,636		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/01/2026	1	2,439,717	248.07	79,722			50,123		30,389			(19,795)		13,665		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/02/2026	1	3,752,855	243.88	126,137			79,820		66,938			(31,392)		21,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2025	11/04/2026	1	5,273,963	242.44	184,505	7,286		130,722		110,509			(46,980)		30,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	1,447,082	245.08	50,503			32,997		24,030			(12,505)		8,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/21/2026	1	5,941,754	243.9	207,891			136,339		108,178			(51,591)		33,998		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	7,569,227	242.51	264,636			177,617		156,997			(65,818)		43,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/07/2026	1	7,050,139	241.7	251,414			160,099		151,095			(62,415)		39,745		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,811,701	243.31	133,028			85,754		72,377			(32,939)		21,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	2,479,721	242.43	85,966			57,757		51,756			(21,429)		14,322		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	2,058,384	244.81	73,140			49,932		35,987			(18,213)		11,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/14/2026	1	7,373,196	243.86	263,513			170,297		134,247			(65,401)		41,878		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	1	3,057,986	244.07	105,870			69,609		55,378			(26,286)		17,516		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	2,778,146	243.29	97,971			64,860		53,668			(24,402)		15,929		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	3,130,870	245.08	109,267			71,444		52,119			(27,018)		17,896		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	3,878,245	244.16	133,504			88,228		69,890			(33,156)		22,237		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,150,024	243.29	40,136			26,629		22,311			(9,924)		6,621		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	7,537,027	246.43	255,145	1,649		187,147		127,056			(63,738)		45,368		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/29/2026	1	1,336,290	243.45	47,411			31,639		25,689			(11,773)		7,710		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	3,477,634	244.99	122,059			83,147		59,903			(30,317)		20,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/15/2026	1	951,279	244.45	33,999			22,148		16,535			(8,482)		5,409		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	6,790,505	245.92	232,106			158,942		109,346			(57,610)		39,699		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	3,768,553	245.69	129,834			88,829		61,661			(32,130)		22,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,640,663	243.88	57,423			36,442		29,466			(14,199)		9,239		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	7,326,426	243.98	250,760			166,825		134,124			(62,214)		42,227		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	7,520,385	247.62	260,904			187,528		109,334			(64,791)		44,968		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	4,017,625	245.92	135,994			93,660		64,859			(33,752)		23,535		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	1	4,985,438	243.88	164,117			110,395		92,809			(40,921)		28,793		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,280,646	244.64	44,438			30,765		23,033			(10,988)		7,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/13/2026	1	6,814,444	244.64	237,878			164,345		122,004			(59,207)		39,918		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	3,409,965	242.15	122,785			78,910		70,691			(30,532)		19,265		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,666,660	245.69	92,533			63,218		43,632			(22,912)		15,559		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	5,641,514	245.69	195,445			133,270		91,848			(48,613)		32,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	1,434,103	247.6	43,120			31,239		21,025			(10,714)		8,608		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	1	4,140,604	245.44	142,491			98,284		69,505			(35,384)		24,255		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/23/2026	1	3,371,099	247.23	121,534			85,577		49,769			(30,189)		19,944		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,039,871	248.56	70,784			50,337		25,609			(17,526)		12,150		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/25/2026	1	3,882,427	248.49	133,405			94,178		51,716			(33,153)		23,014		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/25/2026	1	3,225,726	248.6	114,413			81,028		42,560			(28,450)		19,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/12/2026	1	1,632,815	245.64	56,936			39,127		26,921			(14,142)		9,555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/04/2026	1	3,732,432	247.6	126,274			90,979		54,419			(31,460)		22,318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,687,670	245.32	58,562			42,795		29,926			(14,481)		10,197		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	663,750	245.51	24,633			17,234		11,193			(6,119)		3,915		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/24/2026	1	7,437,774	238.64	254,373			190,503		216,614			(63,410)		45,318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/18/2026	1	13,377,960	245.24	468,434			325,264		230,489			(116,260)		78,757		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	6,607,898	247.23	230,565	2,499		163,492		97,021			(58,001)		38,978		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,256,004	244.64	78,283			54,163		40,483			(19,383)		13,255		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	9,559,539	238.2	334,541			247,107		285,340			(83,147)		57,922		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	4,837,176	238.16	144,175	23,985		126,758		146,438			(41,621)		29,635		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,126,380	238.71	73,573			54,446		61,464			(18,217)		12,920		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	1	4,437,670	238.64	153,358			114,978		129,798			(37,978)		27,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,153,984	245.32	40,043			29,248		20,462			(9,915)		6,966		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2026	1	5,645,669	248.73	185,857			133,263		74,904			(46,183)		33,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2025	12/11/2026	1	5,753,253	245.32	149,098	24,752		129,307		101,548			(41,616)		34,631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	2,560,413	245.08	84,068			54,973		42,310			(20,998)		14,574		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	2,065,509	246.6	70,531			51,372		33,002			(17,516)		12,433		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/27/2026	1	9,376,940	248.98	325,921			231,122		120,516			(80,849)		55,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	2,575,577	243.31	89,888			57,988		49,011			(22,226)		14,613		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,369,508	248.56	81,985			58,205		29,557			(20,384)		14,073		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/08/2026	1	1,059,758	242.35	38,021			24,302		21,602			(9,446)		5,981		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	1,728,057	248.56	59,964			42,666		21,694			(14,827)		10,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/02/2026	1	5,759,625	248.98	196,966			140,586		74,719			(48,895)		34,373		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	1	4,105,892	243.96	102,043	1,523		76,113		81,122			(25,700)		24,855		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	6,655,780	239.56	211,663			156,154		179,570			(52,548)		40,328		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/23/2026	1	9,762,345	238.73	343,707			255,763		282,574			(85,365)		59,426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	2,553,087	239.12	85,900			64,263		71,964			(21,382)		15,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/18/2026	1	7,845,568	238.71	270,968			200,680		231,348			(67,566)		47,537		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	3,857,887	243.31	135,650			87,244		72,937			(33,772)		21,795		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/05/2026	1	1,760,142	243.64	65,433			44,343		33,666			(16,252)		10,228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/19/2026	1	4,417,971	245.46	119,055			84,994		74,695			(30,292)		26,035		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	3,337,011	242.43	116,128			78,111		71,257			(28,754)		19,332		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	10,572,387	246.5	372,837			260,902		164,698			(92,634)		62,363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/23/2026	1	1,469,469	244.01	51,176			33,824		26,798			(12,713)		8,426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,061,609	247.6	66,482			48,102		30,141			(16,540)		12,363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	2,758,046	242.43	95,980			64,602		57,794			(23,733)		15,994		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2026	1	815,696	246.47	28,528			20,680		13,139			(7,083)		4,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	1,031,291	248.19	34,530			24,814		14,294			(8,573)		6,167		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,593,766	243.29	55,463			36,772		30,920			(13,733)		9,167		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	1,428,915	245.03	49,009			31,878		23,734			(12,166)		8,133		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	1,021,500	243.88	35,650			22,606		18,346			(8,827)		5,746		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	3,427,671	238.64	118,597			88,948		100,256			(29,325)		20,981		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	1,731,106	242.74	62,473			40,180		34,232			(15,532)		9,780		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	1,382,891	238.71	47,848			35,426		40,031			(11,831)		8,410		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	2,473,442	241.94		85,686		71,481		61,033			(14,450)		15,935		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	1,434,052	243.03		49,035		40,445		32,631			(8,744)		9,185		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	6,902,443	240.72		241,370		193,223		180,162			(48,346)		43,617		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/04/2027	1	2,256,630	240.83		79,702		63,948		58,846			(15,842)		14,272		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/28/2027	1	2,070,220	240.45		72,041		57,165		55,016			(14,992)		13,015		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	6,516,363	242.85		219,421		181,137		149,996			(38,930)		41,739		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/21/2027	1	2,670,571	239.57		90,256		70,862		74,910			(19,477)		16,686		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	2,783,012	242.17		98,045		81,276		67,458			(16,858)		17,900		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	1	1,587,272	238.69		54,957		42,867		47,136			(12,301)		9,900		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/19/2027	1	3,585,907	241.98		125,376		103,708		87,729			(21,929)		22,969		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/10/2027	1	5,290,910	241.4		186,155		150,750		133,478			(35,563)		33,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	3,014,798	238.54		104,915		89,783		94,536			(15,479)		19,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	1	7,227,685	237.53		252,864		215,928		240,690			(37,760)		47,100		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/05/2027	1	6,009,285	240.92		211,798		171,002		155,895			(41,168)		38,039		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,210,864	241.98		42,017		34,745		29,724			(7,405)		7,782		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	1	5,274,511	240.59		183,123		154,664		143,597			(29,011)		34,177		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/05/2027	1	8,187,742	241.55		281,406		227,093		203,381			(55,051)		51,828		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/27/2027	1	6,233,911	240.82		213,355		168,630		155,562			(44,894)		39,156		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/25/2027	1	1,431,267	242.77		46,858		38,991		33,369			(7,942)		9,213		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	1	954,195	237.98		33,330		25,244		29,230			(8,180)		5,851		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	1	5,778,923	240.66		200,783		160,304		151,521			(40,771)		36,361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	4,897,557	243.08		167,985		137,195		110,210			(31,469)		31,186		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	3,317,008	238.21		117,295		91,291		101,321			(26,392)		20,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	704,362	238.34		24,371		18,504		21,130			(5,934)		4,335		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	3,032,807	238.99		103,464		89,378		92,637			(14,435)		19,875		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	1,099,727	238.5		39,749		34,030		34,444			(5,762)		7,166		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/17/2027	1	5,614,688	239.31		191,598		164,355		167,754			(27,435)		36,736		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/19/2027	1	2,400,148	238.63		87,337		75,738		75,032			(11,759)		15,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	1	9,123,252	238.69		317,569		274,321		283,992			(44,307)		59,787		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	609,024	238.33		20,644		15,652		18,245			(5,047)		3,735		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2025	02/26/2027	1	4,024,909	242.98		134,299		112,808		92,432			(21,787)		25,931		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	3,571,667	238.54		124,294		106,342		111,849			(18,364)		23,331		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	1	7,386,759	237.86		240,112		183,968		229,808			(56,559)		45,625		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/06/2027	1	3,293,291	238.22		114,603		88,186		99,813			(26,557)		20,305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/15/2027	1	1,642,368	237.6		59,261		46,110		52,256			(13,378)		10,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	1	1,574,801	236.03		55,938		43,032		55,178			(13,012)		9,727		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	4,818,225	236.59		168,978		130,353		164,576			(38,755)		29,894		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,082,527	238.34		37,564		28,534		32,520			(9,134)		6,668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/15/2027	1	10,589,006	238.69		368,669		287,289		313,392			(82,505)		65,814		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	1,314,198	239.76		45,603		35,956		36,560			(9,781)		8,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	1	5,209,970	238.34		178,835		135,683		155,856			(43,437)		31,948		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/03/2027	1	7,001,374	242.31		235,951		197,813		169,321			(38,357)		45,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	1,411,643	236.03		48,702		37,447		50,830			(11,393)		8,743		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	1	879,480	240.25		31,867		25,368		23,721			(6,595)		5,534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	1	3,555,163	238.43		124,874		109,197		113,023			(16,028)		23,409		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2025	02/26/2027	1	3,748,977	241.54		129,670		108,717		95,145			(21,342)		24,153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/07/2027	1	1,443,873	237.78		51,643		39,809		45,118			(11,921)		8,910		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	922,129	241.88		30,055		25,363		23,027			(4,781)		5,975		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	1	1,872,023	240.94		61,542		52,083		49,726			(9,577)		12,130		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	3,539,882	241.98		122,480		101,252		86,749			(21,614)		22,731		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	1,563,950	239.06		55,134		43,325		45,402			(11,957)		9,781		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	03/31/2027	1	5,277,188	239.04		184,539		162,165		162,041			(22,593)		34,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/22/2027	1	2,510,440	239.76		88,131		69,443		69,525			(18,887)		15,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	941,400	242.98		32,761		27,398		21,697			(5,468)		6,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	1	3,735,191	240.19		122,539		107,047		106,058			(15,902)		24,595		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/04/2027	1	1,082,509	240.82		39,742		33,434		28,993			(6,345)		7,009		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	422,697	242.68		14,668		12,004		9,824			(2,725)		2,701		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/12/2027	1	3,813,152	238.54		134,363		114,923		119,250			(19,795)		24,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/11/2027	1	3,879,177	239.04		129,608		110,223		117,332			(19,541)		25,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/18/2027	1	2,263,526	238.63		80,272		69,039		70,667			(11,332)		14,822		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	2,669,996	240.1		92,484		80,596		76,286			(12,109)		17,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	4,471,815	238.63		156,066		135,057		140,172			(21,534)		29,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	1	1,538,207	241.5		58,028		47,380		38,599			(10,893)		9,795		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	4,220,034	240.15		146,501		127,583		120,194			(19,218)		27,787		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	1	7,247,880	241.08		248,054		197,533		184,594			(51,253)		45,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	1	274,423	239.1		8,069		6,165		7,747			(1,909)		1,672		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/14/2027	1	1,104,700	236.97		39,836		30,805		34,869			(9,067)		6,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	1,845,996	242.98		64,241		53,740		42,621			(10,707)		11,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/10/2027	1	5,012,703	239.79		170,537		144,694		144,243			(26,027)		32,613		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	1,923,247	241.1		67,266		54,214		49,298			(13,257)		12,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	1,877,631	240.66		65,154		51,998		49,465			(13,351)		11,855		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/24/2027	1	6,764,457	240.14		234,434		203,526		192,671			(31,144)		44,506		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/22/2027	1	4,466,111	239.42		156,641		123,246		126,660			(33,821)		27,930		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	762,885	240.94		26,625		22,523		20,328			(4,189)		4,955		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	2,168,632	240.92		75,035		60,605		56,439			(14,658)		13,774		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/12/2027	1	5,707,583	242.68		198,120		161,981		131,942			(36,884)		36,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	2,064,314	240.92		71,425		57,671		53,724			(13,972)		13,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	4,968,412	242.68		175,396		143,756		115,469			(31,919)		31,771		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/18/2027	1	896,421	243.11		30,825		25,313		20,243			(5,539)		5,737		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	1,129,853	236.03		39,093		30,071		39,683			(9,132)		7,004		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	1	3,759,284	239.76		130,071		102,518		104,425			(27,936)		23,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	2,242,345	240.94		78,258		66,218		59,842			(12,295)		14,577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/11/2027	1	3,293,025	242.05		117,846		96,028		79,450			(22,212)		20,951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	839,410	238.43		29,295		25,633		26,756			(3,762)		5,549		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	3,172,674	238.63		108,413		93,930		99,316			(14,833)		20,841		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	2,471,223	240.66		85,751		68,412		65,000			(17,596)		15,589		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	1,064,547	238.69		36,940		28,821		27,979			(8,265)		6,646		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	1,262,546	238.43		44,063		38,547		40,244			(5,666)		8,340		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	1,745,728	235.12		61,101		55,142		68,902			(6,177)		11,720		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	1	1,511,947	235.58		52,972		48,401		58,211			(4,688)		10,181		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/15/2027	1	621,715	235.2		21,487		19,345		24,372			(2,196)		4,161		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	1	2,341,120	235.07		81,705		73,051		92,322			(8,942)		15,633		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/01/2027	1	2,010,532	239.33		72,581		63,795		60,652			(8,861)		13,311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/22/2027	1	2,477,753	235.13		87,516		79,469		97,897			(8,157)		16,672		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	3,035,030	236.84		106,334		103,483		111,615			(2,989)		21,150		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/02/2027	1	5,252,410	234.7		184,014		162,761		210,333			(21,760)		34,803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	2,719,191	236.76		94,900		89,425		99,116			(5,834)		18,653		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	5,763,969	235.74		201,538		187,711		221,522			(14,548)		39,221		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	3,622,979	234.94		126,973		113,358		143,723			(14,062)		24,137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2025	05/28/2027	1	6,763,685	236.55		236,257		227,294		251,047			(9,834)		46,733		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	1	1,130,082	236.42		39,490		37,920		42,255			(1,724)		7,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/17/2027	1	5,359,903	236.2		187,618		185,834		205,365			(2,490)		37,561		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	2,081,548	236.45		70,408		65,824		77,030			(4,668)		14,216		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/11/2027	1	1,836,693	236.46		64,358		63,152		69,130			(1,400)		12,817		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/14/2027	1	584,354	236.18		20,702		19,486		21,996			(1,287)		3,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/13/2027	1	2,040,350	236.33		70,653		66,671		76,059			(4,068)		13,945		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	2,384,546	236.75		82,286		79,852		87,829			(2,753)		16,558		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	1	5,010,822	236.46		170,204		150,301		180,780			(20,494)		33,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/21/2027	1	5,142,324	234.87		181,944		164,859		206,247			(17,287)		34,574		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/23/2027	1	4,337,706	235.47		151,995		138,621		168,004			(13,905)		29,209		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	2,264,054	234.7		79,695		70,499		90,866			(9,472)		15,048		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/29/2027	1	790,425	235.77		27,744		25,464		30,206			(2,318)		5,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	1	2,897,396	235.71		102,857		95,951		111,614			(7,181)		19,715		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	3,285,487	236.82		114,112		107,761		119,450			(6,489)		22,554		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	5,152,998	235.64		181,074		165,744		198,342			(15,536)		34,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/27/2027	1	711,634	236.56		24,457		23,380		26,382			(1,107)		4,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	2,849,516	234.7		100,018		88,462		114,300			(11,904)		18,925		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/07/2027	1	2,306,759	234.47		79,917		70,903		93,956			(9,113)		15,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,365,596	235.07		47,796		42,741		53,852			(5,224)		9,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	1,143,473	234.88		40,716		36,784		45,665			(4,066)		7,659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	5,968,161	235.7		210,878		194,407		229,155			(17,248)		40,400		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	1,162,874	235.78		40,817		37,625		44,437			(3,342)		7,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	1,812,075	236.76		63,241		59,588		66,051			(3,893)		12,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	5,318,045	236.4		185,758		174,837		197,514			(11,615)		36,374		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	1	4,728,449	236.04		165,010		152,300		177,888			(13,217)		32,008		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,969,285	236.04		68,728		65,518		75,254			(3,563)		13,587		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	1	4,905,272	235.07		171,261		153,161		193,023			(18,574)		32,679		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/24/2027	1	1,420,724	237.47		47,711		47,473		50,793			(319)		10,005		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/16/2027	1	7,844,078	235.12		272,929		246,419		308,933			(27,271)		52,540		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	1,400,858	236.04		49,030		45,259		52,820			(3,952)		9,511		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/20/2027	1	1,181,191	236.74		39,595		37,513		43,159			(2,160)		8,114		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/23/2027	1	470,375	235.28		16,778		15,327		18,433			(1,489)		3,167		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/21/2027	1	3,505,277	236.04		123,370		117,731		133,506			(5,992)		24,097		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	3,229,573	236.06		112,381		106,966		122,857			(5,994)		22,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	1	2,921,778	237.02		101,470		99,411		106,383			(2,438)		20,389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	3,439,475	236.55		120,038		115,421		127,953			(5,084)		23,833		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	1,096,111	236.2		38,254		37,886		42,090			(523)		7,703		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	1,677,104	236.94		58,819		57,602		61,367			(1,452)		11,704		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	3,600,370	235.25		125,407		112,434		140,647			(13,131)		24,078		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	1	1,572,907	236.04		54,894		52,327		60,040			(2,850)		10,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	1	1,550,292	239.9		40,168		35,506		46,873			(4,781)		10,272		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,921,074	235.71		102,238		95,347		112,649			(7,273)		19,921		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	1	1,121,819	235.68		37,383		33,363		42,602			(4,152)		7,474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	1	1,359,939	236.82		47,324		45,967		49,902			(1,512)		9,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	4,818,864	237.27		171,069		170,945		174,459			(828)		33,958		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	1,303,571	236.82		45,364		44,054		47,944			(1,489)		9,071		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	769,203	236.46		26,845		26,329		29,017			(623)		5,383		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	1	2,812,663	236.57		98,683		95,745		104,744			(3,328)		19,531		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	1	972,438	236.04		33,955		31,347		36,666			(2,726)		6,597		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	1,621,750	237.78		56,923		56,923		57,118			(233)		11,460		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/17/2027	1	1,072,734	236.35		37,604		37,202		40,757			(584)		7,518		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,560,880	235.12		54,787		49,451		61,607			(5,531)		10,487		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	2,353,136	236.35		82,436		79,139		88,410			(3,619)		16,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	630,027	236.2		22,051		21,839		24,193			(301)		4,430		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	392,123	236.78		13,958		13,914		14,590			(85)		2,763		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	4,543,453	237.01		160,774		159,553		166,777			(1,439)		31,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,348,642	235.71		47,202		44,025		52,067			(3,353)		9,204		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	2,678,755	237.78		93,756		93,756		94,289			(385)		18,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/14/2027	1	3,772,510	236.76		131,418		123,929		137,192			(7,723)		25,803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	1	915,197	236.04		31,940		30,445		34,934			(1,660)		6,305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	1	894,868	235.58		31,320		28,606		34,529			(2,828)		6,039		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/06/2027	1	1,124,040	235.64		37,617		34,906		43,456			(2,776)		7,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,680,333	236.16		58,201		55,388		63,538			(3,114)		11,552		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/05/2027	1	3,312,640	235.95		114,875		106,261		125,655			(8,747)		22,508		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	1,912,602	236.81		65,946		64,899		70,750			(1,175)		13,394		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	2,775,196	235.58		97,409		88,980		107,083			(8,783)		18,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	1	4,821,255	237.78		168,962		168,962		169,395			(427)		33,974		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/03/2027	1	1,375,904	236.69		48,215		46,662		50,865			(1,667)		9,548		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	285,958	235.73		9,968		9,284		11,003			(721)		1,946		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2025	04/08/2027	1	490,542	234.01		18,992		16,876		20,523			(2,136)		3,266		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2027	1	2,331,204	236.82		81,359		79,012		85,739			(2,668)		16,234		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2027	1	3,380,303	236.35		116,968		115,790		128,433			(1,699)		23,689		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2025	06/02/2027	1	3,324,142	236.65		116,041		111,809		123,049			(4,380)		23,050		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/10/2027	1	337,789	237.2		11,563		11,277		12,161			(301)		2,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2027	1	2,703,258	237.88		94,614		94,614		94,701					19,115		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/14/2027	1	1,993,503	236.46		69,573		68,233		75,117			(1,618)		13,941		0001
Purchased Call/Citi Grandmaster Index/CGM040GS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2023	07/02/2025	1	528,226	328.21	12,572			17					(3,104)		195		0001
Purchased Call/Citi Grandmaster Index/CGM040GS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2023	07/01/2025	1	158,164	328.21	3,764								(931)		41		0001
Purchased Call/Citi Grandmaster Index/CGM040GS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2023	07/03/2025	1	3,415,858	328.01	73,037			201					(18,141)		1,548		0001
Purchased Call/Citi Grandmaster Index/CGM040GS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	1	3,120,587	323.14	73,463			203		3			(18,303)		1,415		0001
Purchased Call/Citi Grandmaster Index/CGM040GS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/03/2025	1	3,050,265	326.61	58,034			160					(14,433)		1,383		0001
Purchased Call/Citi Grandmaster Index/CGM040GSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/09/2025	1	166,356	322.92	3,959			43		22			(978)		131		0001
Purchased Call/Citi Grandmaster Index/CGM040GSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/08/2025	1	354,312	322.92	8,433			81		35			(2,085)		262		0001
Purchased Call/Citi Grandmaster Index/CGM040GSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/07/2025	1	4,886,284	322.92	118,912			983		322			(29,560)		3,383		0001
Purchased Call/Citi Grandmaster Index/CGM040GSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2023	07/10/2025	1	5,466,699	323.27	136,573			1,689		705			(33,868)		4,524		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040GSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2023	07/11/2025	1	3,145,079	325.92	74,912			1,120		41			(20,175)		2,730		0001
Purchased Call/Citi Grandmaster Index/CGM040GSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2023	07/11/2025	1	2,333,325	324.13	62,214			856		180			(15,437)		2,025		0001
Purchased Call/Citi Grandmaster Index/CGM040GSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/11/2025	1	4,345,416	327.46	101,484			1,402		9			(25,241)		3,772		0001
Purchased Call/Citi Grandmaster Index/CGM040GSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2025	1	390,753	327.09	9,339			192		8			(2,306)		409		0001
Purchased Call/Citi Grandmaster Index/CGM040GSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2023	07/14/2025	1	3,137,054	327.09	75,831			1,363		38			(18,916)		3,072		0001
Purchased Call/Citi Grandmaster Index/CGM040GSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	07/17/2025	1	6,950,117	327.07	172,374			3,823		195			(43,106)		7,500		0001
Purchased Call/Citi Grandmaster Index/CGM040GSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2023	07/18/2025	1	2,498,768	328.32	55,858			1,310		30			(13,883)		2,775		0001
Purchased Call/Citi Grandmaster Index/CGM040GSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	1	1,889,914	328.23	44,260			1,035		25			(10,979)		2,098		0001
Purchased Call/Citi Grandmaster Index/CGM040GSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/18/2025	1	3,524,922	327.25	84,879			1,993		106			(21,103)		3,914		0001
Purchased Call/Citi Grandmaster Index/CGM040GSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/22/2025	1	1,428,859	327.49	34,007			981		79			(8,409)		1,754		0001
Purchased Call/Citi Grandmaster Index/CGM040GSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/23/2025	1	469,416	327.49	11,172			337		30			(2,759)		589		0001
Purchased Call/Citi Grandmaster Index/CGM040GSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2023	07/21/2025	1	3,922,195	327.49	91,297			2,621		180			(23,650)		4,704		0001
Purchased Call/Citi Grandmaster Index/CGM040GSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2023	07/24/2025	1	3,330,453	327.94	79,070			2,500		187			(19,616)		4,270		0001
Purchased Call/Citi Grandmaster Index/CGM040GSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2023	07/25/2025	1	5,125,810	254.88	118,464			3,923		400			(29,456)		6,707		0001
Purchased Call/Citi Grandmaster Index/CGM040GSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	07/25/2025	1	1,982,390	327.9	41,572			1,521		131			(11,432)		2,594		0001
Purchased Call/Citi Grandmaster Index/CGM040GST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/25/2025	1	2,955,587	327.64	73,069			2,422		231			(18,167)		3,868		0001
Purchased Call/Citi Grandmaster Index/CGM040GSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/30/2025	1	1,816,139	328.38	43,224			1,719		169			(10,673)		2,603		0001
Purchased Call/Citi Grandmaster Index/CGM040GSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/29/2025	1	455,343	328.38	10,837			417		37			(2,680)		642		0001
Purchased Call/Citi Grandmaster Index/CGM040GSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2023	07/28/2025	1	5,181,152	328.38	123,119			4,579		378			(30,594)		7,175		0001

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Purchased Call/Citi Grandmaster Index/CGM040GSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2023	07/31/2025	1	4,268,950	328.61	93,736			3,863		388			(23,243)		6,220		0001
Purchased Call/Citi Grandmaster Index/CGM040GSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	1	3,530,189	325.38	80,362			3,530		1,807			(20,507)		5,226		0001
Purchased Call/Citi Grandmaster Index/CGM040GSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2023	08/01/2025	1	2,229,407	327.37	46,934			1,999		437			(11,638)		3,301		0001
Purchased Call/Citi Grandmaster Index/CGM040HS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/01/2025	1	1,809,174	324.97	43,206			1,849					(10,742)		2,678		0001
Purchased Call/Citi Grandmaster Index/CGM040HS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/04/2025	1	3,200,413	325.11	74,964			3,521		2,202			(18,687)		4,955		0001
Purchased Call/Citi Grandmaster Index/CGM040HS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/05/2025	1	1,137,945	325.11	27,083			1,302					(6,697)		1,787		0001
Purchased Call/Citi Grandmaster Index/CGM040HS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2025	1	547,667	325.11	13,034			644					(3,219)		872		0001
Purchased Call/Citi Grandmaster Index/CGM040HS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2023	08/07/2025	1	5,742,127	325.3	130,431			6,996					(34,091)		9,264		0001
Purchased Call/Citi Grandmaster Index/CGM040HS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2023	08/08/2025	1	1,111,137	325.28	25,489			1,337					(6,335)		1,816		0001
Purchased Call/Citi Grandmaster Index/CGM040HS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2023	08/08/2025	1	5,167,879	325.05	122,008			6,382					(30,287)		8,446		0001
Purchased Call/Citi Grandmaster Index/CGM040HS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/10/2023	08/08/2025	1	3,025,621	325.22	68,715			3,605					(17,080)		4,945		0001
Purchased Call/Citi Grandmaster Index/CGM040HS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/11/2025	1	2,989,346	324.15	67,687			3,827		2			(16,824)		5,070		0001
Purchased Call/Citi Grandmaster Index/CGM040HS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/13/2025	1	500,251	324.15	11,906			702					(2,940)		868		0001
Purchased Call/Citi Grandmaster Index/CGM040HSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/12/2025	1	1,700,965	324.15	40,483			2,336		1			(10,010)		2,919		0001
Purchased Call/Citi Grandmaster Index/CGM040HSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2023	08/14/2025	1	6,345,165	324.11	138,404			8,369		6			(34,331)		11,140		0001
Purchased Call/Citi Grandmaster Index/CGM040HSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2023	08/15/2025	1	4,845,856	322.24	110,468			6,842		155			(27,410)		8,601		0001
Purchased Call/Citi Grandmaster Index/CGM040HSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	08/15/2025	1	5,169,476	322.85	122,296			7,705		59			(30,856)		9,176		0001
Purchased Call/Citi Grandmaster Index/CGM040HSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/15/2025	1	4,353,275	320.86	104,704			6,507		17,291			(26,032)		7,727		0001
Purchased Call/Citi Grandmaster Index/CGM040HSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2025	1	981,427	321.18	23,358			1,602		217			(5,768)		1,834		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040HSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2023	08/19/2025	1	870,093	321.18	21,060			1,420		174			(5,216)		1,610		0001
Purchased Call/Citi Grandmaster Index/CGM040HSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/18/2025	1	4,469,177	321.18	105,660			6,984		17,180			(26,248)		8,187		0001
Purchased Call/Citi Grandmaster Index/CGM040HSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/21/2025	1	5,926,231	321.09	145,386			10,191		24,475			(36,062)		11,184		0001
Purchased Call/Citi Grandmaster Index/CGM040HSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	1	4,021,804	321.53	103,578			7,399		15,122			(25,682)		7,663		0001
Purchased Call/Citi Grandmaster Index/CGM040HSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2023	08/22/2025	1	4,568,092	323.03	105,274			7,539		135			(26,138)		8,704		0001
Purchased Call/Citi Grandmaster Index/CGM040HSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/22/2025	1	2,736,806	322.03	65,270			4,688		287			(16,227)		5,214		0001
Purchased Call/Citi Grandmaster Index/CGM040HSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2025	1	1,397,512	322.08	33,121			2,590		243			(8,179)		2,785		0001
Purchased Call/Citi Grandmaster Index/CGM040HSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/25/2025	1	3,995,002	322.08	98,774			7,482		579			(24,541)		7,824		0001
Purchased Call/Citi Grandmaster Index/CGM040HSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/26/2025	1	559,950	322.08	13,271			1,021		90			(3,281)		1,106		0001
Purchased Call/Citi Grandmaster Index/CGM040HSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2023	08/28/2025	1	5,802,072	322.92	150,287			11,978		479			(37,276)		11,664		0001
Purchased Call/Citi Grandmaster Index/CGM040HSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2023	08/29/2025	1	4,508,820	324.66	107,138			8,720		63			(26,619)		9,140		0001
Purchased Call/Citi Grandmaster Index/CGM040HSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2023	08/29/2025	1	8,038,052	324.51	190,903			15,488		134			(47,375)		16,295		0001
Purchased Call/Citi Grandmaster Index/CGM040HSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2023	08/29/2025	1	4,175,426	324.88	96,783			7,900		46			(24,080)		8,464		0001
Purchased Call/Citi Grandmaster Index/CGM040HST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2023	09/02/2025	1	1,728,206	324.52	41,131			3,564		55			(10,170)		3,618		0001
Purchased Call/Citi Grandmaster Index/CGM040HSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2023	09/03/2025	1	1,960,036	324.52	46,649			4,101		76			(11,519)		4,136		0001
Purchased Call/Citi Grandmaster Index/CGM040HSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2023	08/29/2025	1	4,767,651	324.52	110,873			9,066		79			(27,683)		9,665		0001
Purchased Call/Citi Grandmaster Index/CGM040HSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2023	09/05/2025	1	5,023,362	324.17	112,995			10,245		340			(28,017)		10,761		0001
Purchased Call/Citi Grandmaster Index/CGM040HSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2023	09/04/2025	1	1,092,040	324.52	24,094			2,154		49			(5,982)		2,322		0001
Purchased Call/Citi Grandmaster Index/CGM040HSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/05/2025	1	1,837,005	323.3	43,099			3,926		265			(10,712)		3,935		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040HSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/05/2025	1	4,848,908	323.06	116,015			10,572		15,623			(28,833)		10,387		0001
Purchased Call/Citi Grandmaster Index/CGM040IS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2023	09/08/2025	1	5,493,165	323.3	131,128			12,459		1,057			(32,577)		12,028		0001
Purchased Call/Citi Grandmaster Index/CGM040IS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/09/2025	1	1,881,332	323.3	44,588			4,287		391			(11,025)		4,149		0001
Purchased Call/Citi Grandmaster Index/CGM040IS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2025	1	2,298,515	323.3	54,705			5,328		506			(13,508)		5,104		0001
Purchased Call/Citi Grandmaster Index/CGM040IS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/11/2025	1	4,367,005	323.48	99,132			9,816		939			(24,609)		9,765		0001
Purchased Call/Citi Grandmaster Index/CGM040IS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2023	09/12/2025	1	6,277,670	323.02	156,947			15,797		22,562			(38,981)		14,133		0001
Purchased Call/Citi Grandmaster Index/CGM040IS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	1	1,392,688	323.1	32,845			3,293		421			(8,144)		3,135		0001
Purchased Call/Citi Grandmaster Index/CGM040IS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2023	09/12/2025	1	3,499,862	324.44	78,777			7,941		400			(19,583)		7,879		0001
Purchased Call/Citi Grandmaster Index/CGM040IS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/16/2025	1	846,959	323.35	20,073			2,123		285			(4,963)		1,958		0001
Purchased Call/Citi Grandmaster Index/CGM040IS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/17/2025	1	1,341,327	323.35	31,789			3,401		461			(7,850)		3,120		0001
Purchased Call/Citi Grandmaster Index/CGM040IS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/15/2025	1	7,758,119	323.35	177,594			18,590		26,959			(44,142)		17,817		0001
Purchased Call/Citi Grandmaster Index/CGM040ISA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2023	09/18/2025	1	3,566,067	322.77	80,355			8,728		1,871			(19,938)		8,348		0001
Purchased Call/Citi Grandmaster Index/CGM040ISB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2023	09/19/2025	1	2,377,544	322.25	53,326			5,867		1,744			(13,227)		5,600		0001
Purchased Call/Citi Grandmaster Index/CGM040ISC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2023	09/19/2025	1	4,833,423	322.04	110,083			12,213		23,200			(27,529)		11,385		0001
Purchased Call/Citi Grandmaster Index/CGM040ISD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2023	09/19/2025	1	3,645,945	319.75	85,347			9,427		27,115			(21,217)		8,588		0001
Purchased Call/Citi Grandmaster Index/CGM040ISE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2025	1	1,355,470	319.57	32,125			3,746		3,898			(7,933)		3,290		0001
Purchased Call/Citi Grandmaster Index/CGM040ISF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/22/2025	1	3,740,735	319.57	86,900			9,929		29,185			(21,561)		8,973		0001
Purchased Call/Citi Grandmaster Index/CGM040ISG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2025	1	2,343,040	319.57	55,530			6,407		18,402			(13,731)		5,653		0001
Purchased Call/Citi Grandmaster Index/CGM040ISH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2023	09/25/2025	1	5,694,447	319.13	122,820			14,513		48,841			(30,457)		13,901		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ISI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2023	09/26/2025	1	2,576,282	317.6	59,820			7,154		28,357			(14,838)		6,325		0001
Purchased Call/Citi Grandmaster Index/CGM040ISJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	1	4,420,568	317.36	104,967			12,589		50,487			(26,066)		10,853		0001
Purchased Call/Citi Grandmaster Index/CGM040ISK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2023	09/26/2025	1	7,048,399	317.34	170,399			20,569		80,641			(42,563)		17,304		0001
Purchased Call/Citi Grandmaster Index/CGM040ISL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2025	1	1,828,527	317.89	43,336			5,469		19,713			(10,701)		4,615		0001
Purchased Call/Citi Grandmaster Index/CGM040ISM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2023	09/30/2025	1	1,152,479	317.89	27,314			3,414		6,312			(6,754)		2,893		0001
Purchased Call/Citi Grandmaster Index/CGM040ISN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2023	09/29/2025	1	5,102,788	317.89	115,687			14,337		54,503			(28,725)		12,739		0001
Purchased Call/Citi Grandmaster Index/CGM040ISO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2023	10/02/2025	1	4,208,748	316.96	91,141			11,652		52,239			(22,611)		10,679		0001
Purchased Call/Citi Grandmaster Index/CGM040ISP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2023	10/03/2025	1	4,475,399	315.42	107,998			13,989		68,854			(26,845)		11,416		0001
Purchased Call/Citi Grandmaster Index/CGM040ISQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/03/2025	1	4,985,474	315.62	120,733			15,781		74,672			(30,236)		12,717		0001
Purchased Call/Citi Grandmaster Index/CGM040ISR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2023	10/03/2025	1	4,206,380	315.97	102,569			13,331		60,101			(25,506)		10,730		0001
Purchased Call/Citi Grandmaster Index/CGM040ISS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2025	1	2,421,062	316.84	57,379			7,803		31,251			(14,169)		6,336		0001
Purchased Call/Citi Grandmaster Index/CGM040IST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2023	10/06/2025	1	2,933,114	316.84	71,060			9,495		37,588			(17,655)		7,599		0001
Purchased Call/Citi Grandmaster Index/CGM040ISU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/07/2025	1	1,254,953	316.84	29,742			4,009		16,141			(7,354)		3,268		0001
Purchased Call/Citi Grandmaster Index/CGM040ISV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/12/2023	10/10/2025	1	2,793,379	318.55	66,182			9,204		28,437			(16,429)		7,383		0001
Purchased Call/Citi Grandmaster Index/CGM040ISW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	10/09/2025	1	4,733,543	317.27	120,262			16,537		57,759			(29,838)		12,450		0001
Purchased Call/Citi Grandmaster Index/CGM040ISX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2023	10/10/2025	1	2,829,435	319.01	65,130			9,070		26,843			(16,171)		7,479		0001
Purchased Call/Citi Grandmaster Index/CGM040ISY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2023	10/10/2025	1	5,508,712	318.52	128,592			17,934		56,327			(31,967)		14,560		0001
Purchased Call/Citi Grandmaster Index/CGM040ISZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2025	1	1,174,803	318.21	27,843			4,016		6,786			(6,885)		3,165		0001
Purchased Call/Citi Grandmaster Index/CGM04QJS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/15/2025	1	1,340,006	318.21	31,758			4,618		7,811			(7,842)		3,628		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM04QJS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/13/2025	1	1,932,117	318.21	45,796			6,558		20,958			(11,372)		5,181		0001
Purchased Call/Citi Grandmaster Index/CGM04QJS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	10/16/2025	1	5,533,162	318.32	128,441			18,882		59,808			(31,852)		15,049		0001
Purchased Call/Citi Grandmaster Index/CGM04QJS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/17/2025	1	6,434,085	317.53	145,604			21,664		78,065			(36,137)		17,580		0001
Purchased Call/Citi Grandmaster Index/CGM04QJS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	10/17/2025	1	912,184	318.12	20,463			3,039		5,526			(5,076)		2,492		0001
Purchased Call/Citi Grandmaster Index/CGM04QJS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2023	10/17/2025	1	2,821,442	316.56	65,073			9,703		38,998			(16,175)		7,709		0001
Purchased Call/Citi Grandmaster Index/CGM04QJS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2023	10/21/2025	1	2,292,699	315.66	54,403			8,371		35,977			(13,457)		6,378		0001
Purchased Call/Citi Grandmaster Index/CGM04QJS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/22/2025	1	1,221,518	315.66	28,950			4,487		19,218			(7,149)		3,413		0001
Purchased Call/Citi Grandmaster Index/CGM04QJS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2023	10/20/2025	1	2,224,410	315.66	52,783			8,064		34,812			(13,095)		6,161		0001
Purchased Call/Citi Grandmaster Index/CGM04QJS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2023	10/23/2025	1	4,456,730	315.75	107,358			16,818		69,485			(26,627)		12,508		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2023	10/24/2025	1	4,616,155	316.05	110,420			17,600		69,515			(27,624)		13,012		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2023	10/24/2025	1	4,593,610	315.64	106,718			16,915		72,827			(26,490)		12,948		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/24/2025	1	3,395,835	315.24	80,069			12,712		56,456			(19,897)		9,572		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2025	1	1,116,097	315.14	27,054			4,460		19,009			(6,698)		3,213		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2023	10/27/2025	1	6,953,105	315.14	166,188			27,003		117,883			(41,272)		19,851		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/28/2025	1	1,321,451	315.14	31,318			5,119		22,455			(7,744)		3,788		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2023	10/30/2025	1	3,936,783	315.36	96,283			16,020		65,477			(23,889)		11,380		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	10/31/2025	1	2,820,553	315.61	70,393			11,813		45,648			(17,463)		8,187		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	10/31/2025	1	8,132,790	316.2	202,197			34,024		122,488			(50,231)		23,606		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	10/31/2025	1	3,375,855	317.1	81,340			13,699		45,476			(20,213)		9,799		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040JSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2025	1	1,577,818	317.54	37,552			6,499		20,337			(9,285)		4,654		0001
Purchased Call/Citi Grandmaster Index/CGM040JSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2023	11/03/2025	1	5,839,887	317.54	138,417			23,840		75,025			(34,408)		17,156		0001
Purchased Call/Citi Grandmaster Index/CGM040JSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2023	11/05/2025	1	1,220,500	317.54	29,020			5,061		15,781			(7,182)		3,614		0001
Purchased Call/Citi Grandmaster Index/CGM040JSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/06/2025	1	6,146,593	317.43	147,157			25,879		80,803			(36,494)		18,271		0001
Purchased Call/Citi Grandmaster Index/CGM040JSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2023	11/07/2025	1	3,983,258	317.56	96,019			17,059		51,699			(23,850)		11,886		0001
Purchased Call/Citi Grandmaster Index/CGM040JSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/07/2025	1	5,460,020	317.72	129,093			22,932		69,397			(32,035)		16,293		0001
Purchased Call/Citi Grandmaster Index/CGM040JSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/09/2023	11/07/2025	1	4,689,627	317.59	110,784	1,105		20,203		60,609			(28,190)		13,994		0001
Purchased Call/Citi Grandmaster Index/CGM040JSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/11/2025	1	817,887	317.72	19,384			3,541		6,478			(4,793)		2,478		0001
Purchased Call/Citi Grandmaster Index/CGM040JSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2023	11/10/2025	1	4,997,826	317.72	119,174			21,675		64,112			(29,621)		15,084		0001
Purchased Call/Citi Grandmaster Index/CGM040JST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2023	11/12/2025	1	2,799,647	317.72	70,170			12,930		36,138			(17,413)		8,513		0001
Purchased Call/Citi Grandmaster Index/CGM040JSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2023	11/13/2025	1	5,076,737	317.75	128,106			23,776		65,525			(31,782)		15,494		0001
Purchased Call/Citi Grandmaster Index/CGM040JSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	1	1,530,411	318.75	36,632			6,847		17,436			(9,085)		4,688		0001
Purchased Call/Citi Grandmaster Index/CGM040JSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	1	7,068,685	318.83	168,989			31,641		79,650			(41,932)		21,653		0001
Purchased Call/Citi Grandmaster Index/CGM040JSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2023	11/14/2025	1	2,224,225	318.97	53,294			10,029		24,633			(13,281)		6,813		0001
Purchased Call/Citi Grandmaster Index/CGM040JSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/18/2025	1	1,234,778	319.11	29,388			5,651		7,664			(7,267)		3,837		0001
Purchased Call/Citi Grandmaster Index/CGM040JSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2025	1	1,566,686	319.11	37,287			7,212		17,343			(9,207)		4,886		0001
Purchased Call/Citi Grandmaster Index/CGM040KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2023	11/17/2025	1	4,769,947	319.11	114,120			21,855		52,426			(28,362)		14,771		0001
Purchased Call/Citi Grandmaster Index/CGM040KS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2023	11/20/2025	1	3,482,542	319.24	83,192			16,276		38,022			(20,638)		10,899		0001
Purchased Call/Citi Grandmaster Index/CGM040KS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2023	11/21/2025	1	3,114,894	319.27	76,819			15,281		33,996			(19,248)		9,782		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2023	11/21/2025	1	9,471,762	319.37	224,982			44,397		102,001			(55,837)		29,746		0001
Purchased Call/Citi Grandmaster Index/CGM040KS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	11/26/2025	1	1,061,600	319.24	26,113			5,325		6,787			(6,490)		3,391		0001
Purchased Call/Citi Grandmaster Index/CGM040KS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/30/2023	11/24/2025	1	2,022,198	319.24	48,208			9,686		22,386			(11,943)		6,417		0001
Purchased Call/Citi Grandmaster Index/CGM040KS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2023	11/26/2025	1	5,950,679	319.33	143,531			29,235		65,582			(35,654)		19,010		0001
Purchased Call/Citi Grandmaster Index/CGM040KS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	11/28/2025	1	3,650,695	319.48	88,417			18,288		39,738			(22,000)		11,741		0001
Purchased Call/Citi Grandmaster Index/CGM040KS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2023	11/28/2025	1	12,273,997	319.74	296,026			61,724		129,221			(74,173)		39,473		0001
Purchased Call/Citi Grandmaster Index/CGM040KS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	11/28/2025	1	5,169,172	319.69	127,413			26,400		54,752			(31,694)		16,624		0001
Purchased Call/Citi Grandmaster Index/CGM040KSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/01/2025	1	7,902,551	320.84	187,213			39,946		72,846			(47,113)		25,666		0001
Purchased Call/Citi Grandmaster Index/CGM040KSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	12/02/2025	1	4,837,942	320.84	115,627			24,460		44,775			(28,591)		15,763		0001
Purchased Call/Citi Grandmaster Index/CGM040KSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	12/03/2025	1	2,907,409	320.84	69,778			14,836		27,016			(17,230)		9,504		0001
Purchased Call/Citi Grandmaster Index/CGM040KSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2023	12/04/2025	1	3,840,243	320.36	94,539			20,303		38,137			(23,479)		12,593		0001
Purchased Call/Citi Grandmaster Index/CGM040KSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2023	12/05/2025	1	3,541,513	320.65	85,589			18,589		33,981			(21,359)		11,650		0001
Purchased Call/Citi Grandmaster Index/CGM040KSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/07/2023	12/05/2025	1	3,889,294	321.03	92,278			21,136		35,494			(24,278)		12,794		0001
Purchased Call/Citi Grandmaster Index/CGM040KSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2023	12/05/2025	1	4,127,092	321.04	99,194			21,592		37,614			(24,771)		13,577		0001
Purchased Call/Citi Grandmaster Index/CGM040KSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/09/2025	1	1,384,213	321	33,083			7,316		6,761			(8,180)		4,611		0001
Purchased Call/Citi Grandmaster Index/CGM040KSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	1	5,061,845	321	121,318			27,213		46,918			(30,646)		16,809		0001
Purchased Call/Citi Grandmaster Index/CGM040KSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	12/10/2025	1	3,151,757	321	75,492			16,781		29,437			(18,652)		10,531		0001
Purchased Call/Citi Grandmaster Index/CGM040KSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	12/11/2025	1	2,963,331	321.22	71,172			16,340		27,017			(18,093)		9,932		0001
Purchased Call/Citi Grandmaster Index/CGM040KSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/21/2023	12/12/2025	1	1,651,919	321.41	40,464			9,208		7,592			(10,133)		5,553		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040KSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2023	12/12/2025	1	9,893,693	322.09	241,491			54,719		80,733			(60,149)		33,260		0001
Purchased Call/Citi Grandmaster Index/CGM040KSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2023	12/12/2025	1	7,451,579	322.34	180,425			40,906		58,733			(44,933)		25,050		0001
Purchased Call/Citi Grandmaster Index/CGM040KSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2023	12/15/2025	1	5,522,306	322.47	132,462			30,510		43,361			(32,952)		18,733		0001
Purchased Call/Citi Grandmaster Index/CGM040KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/17/2025	1	3,326,305	322.47	80,228			18,627		26,341			(19,850)		11,350		0001
Purchased Call/Citi Grandmaster Index/CGM040KSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/16/2025	1	1,436,586	322.47	34,478			7,956		5,446			(8,525)		4,888		0001
Purchased Call/Citi Grandmaster Index/CGM040KSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/21/2023	12/18/2025	1	2,644,649	322.39	63,621			15,198		21,250			(16,129)		9,051		0001
Purchased Call/Citi Grandmaster Index/CGM040KSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/19/2025	1	3,937,750	322.81	94,294			22,284		30,049			(23,425)		13,516		0001
Purchased Call/Citi Grandmaster Index/CGM040KST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/28/2023	12/19/2025	1	4,904,227	322.59	118,146			27,809		38,523			(29,314)		16,833		0001
Purchased Call/Citi Grandmaster Index/CGM040KSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/21/2023	12/19/2025	1	4,390,699	322.75	107,351			25,448		33,773			(26,836)		15,070		0001
Purchased Call/Citi Grandmaster Index/CGM040KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2023	12/22/2025	1	4,185,743	322.76	101,964			24,471		32,573			(25,333)		14,492		0001
Purchased Call/Citi Grandmaster Index/CGM040KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/23/2025	1	2,376,651	322.76	57,277			13,788		18,571			(14,163)		8,252		0001
Purchased Call/Citi Grandmaster Index/CGM040KSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/28/2023	12/26/2025	1	4,651,666	322.89	109,946			27,027		36,162			(27,324)		16,288		0001
Purchased Call/Citi Grandmaster Index/CGM040KSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2024	12/26/2025	1	5,905,465	323.21	134,254			34,247		44,019			(34,638)		20,678		0001
Purchased Call/Citi Grandmaster Index/CGM040KSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2024	12/26/2025	1	8,970,199	322.83	207,315			51,040		70,326			(51,643)		31,409		0001
Purchased Call/Citi Grandmaster Index/CGM040LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2023	12/30/2025	1	965,640	322.24	23,084			5,780		4,316			(5,711)		3,419		0001
Purchased Call/Citi Grandmaster Index/CGM040LS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/04/2024	12/29/2025	1	5,500,832	322.24	125,756			31,419		47,109			(31,282)		19,422		0001
Purchased Call/Citi Grandmaster Index/CGM040LS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/02/2026	1	1,899,581	321.43	43,169			11,117		18,261			(10,820)		6,780		0001
Purchased Call/Citi Grandmaster Index/CGM040LS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2024	01/02/2026	1	7,073,119	320.46	167,125	2,865		44,086		76,446			(42,821)		25,246		0001
Purchased Call/Citi Grandmaster Index/CGM040LS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/02/2026	1	6,653,631	320.03	164,266			42,024		75,678			(40,951)		23,749		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040LS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/07/2026	1	1,852,131	319.89	44,764			11,669		21,725			(11,057)		6,699		0001
Purchased Call/Citi Grandmaster Index/CGM040LS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2024	01/05/2026	1	2,330,166	319.89	58,036			15,031		27,179			(14,418)		8,384		0001
Purchased Call/Citi Grandmaster Index/CGM040LS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/06/2026	1	2,507,114	319.89	61,004			15,848		29,326			(15,101)		9,044		0001
Purchased Call/Citi Grandmaster Index/CGM040LS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/11/2024	01/08/2026	1	2,583,671	321.07	61,669			16,203		26,462			(15,306)		9,369		0001
Purchased Call/Citi Grandmaster Index/CGM040LS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2024	01/09/2026	1	3,145,171	320.83	76,745			20,296		33,254			(19,055)		11,435		0001
Purchased Call/Citi Grandmaster Index/CGM040LSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/09/2026	1	10,440,265	321.06	253,886			67,331		107,347			(63,092)		37,959		0001
Purchased Call/Citi Grandmaster Index/CGM040LSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	01/09/2026	1	2,528,456	321.11	61,698			16,390		25,848			(15,347)		9,193		0001
Purchased Call/Citi Grandmaster Index/CGM040LSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/12/2026	1	4,023,458	321.37	95,166			25,611		40,259			(23,669)		14,742		0001
Purchased Call/Citi Grandmaster Index/CGM040LSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/13/2026	1	1,299,873	321.37	31,327			8,446		7,419			(7,746)		4,775		0001
Purchased Call/Citi Grandmaster Index/CGM040LSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2026	1	748,894	321.37	18,048			4,884		4,334			(4,457)		2,758		0001
Purchased Call/Citi Grandmaster Index/CGM040LSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2026	1	114,376	321.37	2,609			711		667			(648)		422		0001
Purchased Call/Citi Grandmaster Index/CGM040LSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/16/2026	1	6,630,852	320.98	155,857			42,657		70,340			(38,660)		24,542		0001
Purchased Call/Citi Grandmaster Index/CGM040LSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/16/2026	1	4,451,466	320.5	108,525			29,755		49,914			(26,945)		16,476		0001
Purchased Call/Citi Grandmaster Index/CGM040LSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/16/2026	1	6,987,121	320.84	169,838			46,656		75,349			(42,212)		25,860		0001
Purchased Call/Citi Grandmaster Index/CGM040LSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/21/2026	1	1,900,085	321.24	45,928			12,869		19,848			(11,355)		7,120		0001
Purchased Call/Citi Grandmaster Index/CGM040LSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2024	01/16/2026	1	2,221,116	321.24	53,705			14,774		22,853			(13,377)		8,221		0001
Purchased Call/Citi Grandmaster Index/CGM040LSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2024	01/20/2026	1	1,234,237	321.24	30,305			8,488		7,536			(7,534)		4,614		0001
Purchased Call/Citi Grandmaster Index/CGM040LSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/22/2026	1	4,669,251	321.6	112,082			31,580		46,907			(27,800)		17,539		0001
Purchased Call/Citi Grandmaster Index/CGM040LSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/23/2026	1	1,433,980	321.54	34,875			9,869		8,473			(8,647)		5,399		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040LSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/23/2026	1	6,084,654	321.77	148,286			42,248		60,110			(36,989)		22,911		0001
Purchased Call/Citi Grandmaster Index/CGM040LSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	01/23/2026	1	3,020,840	322.08	72,660			20,689		28,783			(18,080)		11,375		0001
Purchased Call/Citi Grandmaster Index/CGM040LSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	01/26/2026	1	4,695,351	322.09	113,964			32,792		45,099			(28,287)		17,807		0001
Purchased Call/Citi Grandmaster Index/CGM040LSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/27/2026	1	2,734,695	322.09	65,633			18,933		26,349			(16,229)		10,396		0001
Purchased Call/Citi Grandmaster Index/CGM040LSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/28/2026	1	3,935,232	322.09	94,446			27,336		38,034			(23,321)		14,996		0001
Purchased Call/Citi Grandmaster Index/CGM040LST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2024	01/29/2026	1	4,950,290	322.47	118,658			34,556		45,889			(29,422)		18,908		0001
Purchased Call/Citi Grandmaster Index/CGM040LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	1	2,357,458	322.48	54,588			15,980		21,896			(13,537)		9,026		0001
Purchased Call/Citi Grandmaster Index/CGM040LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	1	9,144,385	321.71	227,810			66,847		92,880			(56,545)		35,009		0001
Purchased Call/Citi Grandmaster Index/CGM040LSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/01/2024	01/30/2026	1	1,751,279	322.59	42,580			12,576		16,057			(10,633)		6,705		0001
Purchased Call/Citi Grandmaster Index/CGM040LSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/02/2026	1	5,369,059	322.97	125,446			37,327		47,516			(31,151)		20,699		0001
Purchased Call/Citi Grandmaster Index/CGM040LSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/03/2026	1	2,063,405	322.97	49,522			14,761		18,321			(12,245)		7,973		0001
Purchased Call/Citi Grandmaster Index/CGM040LSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2026	1	538,190	322.97	12,917			3,863		2,649			(3,189)		2,084		0001
Purchased Call/Citi Grandmaster Index/CGM040MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2024	02/05/2026	1	4,173,048	322.14	102,054			30,769		41,075			(25,352)		16,199		0001
Purchased Call/Citi Grandmaster Index/CGM040MS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2024	02/06/2026	1	2,705,380	322.41	65,273			19,710		25,885			(16,172)		10,526		0001
Purchased Call/Citi Grandmaster Index/CGM040MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2024	02/06/2026	1	4,846,812	322.61	115,991			35,257		45,332			(28,891)		18,857		0001
Purchased Call/Citi Grandmaster Index/CGM040MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/06/2026	1	4,306,633	322.66	103,450			31,410		40,056			(25,700)		16,756		0001
Purchased Call/Citi Grandmaster Index/CGM040MS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	02/09/2026	1	4,681,934	322.76	112,480			34,545		43,439			(27,894)		18,339		0001
Purchased Call/Citi Grandmaster Index/CGM040MS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/10/2026	1	1,377,512	322.76	33,060			10,172		7,269			(8,175)		5,408		0001
Purchased Call/Citi Grandmaster Index/CGM040MS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2026	1	1,389,220	322.76	33,341			10,291		7,347			(8,233)		5,466		0001

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Purchased Call/Citi Grandmaster Index/CGM040MS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/12/2026	1	5,636,796	322.88	130,978			40,702		52,039			(32,497)		22,226		0001
Purchased Call/Citi Grandmaster Index/CGM040MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2024	02/13/2026	1	3,941,089	322.23	95,518			29,773		39,293			(23,675)		15,574		0001
Purchased Call/Citi Grandmaster Index/CGM040MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	02/13/2026	1	6,627,420	322.58	160,394			50,178		63,511			(39,804)		26,190		0001
Purchased Call/Citi Grandmaster Index/CGM040MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2024	02/13/2026	1	2,575,157	323	60,987			19,139		23,527			(15,159)		10,176		0001
Purchased Call/Citi Grandmaster Index/CGM040MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2024	02/13/2026	1	3,122,585	322.79	74,016			23,258		29,212			(18,463)		12,340		0001
Purchased Call/Citi Grandmaster Index/CGM040MSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/18/2026	1	2,722,106	322.79	65,058			20,733		25,849			(16,065)		10,874		0001
Purchased Call/Citi Grandmaster Index/CGM040MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/17/2026	1	1,637,355	322.79	39,133			12,434		15,502			(9,676)		6,527		0001
Purchased Call/Citi Grandmaster Index/CGM040MSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2024	02/19/2026	1	3,951,429	322.79	93,626			29,967		37,641			(23,215)		15,819		0001
Purchased Call/Citi Grandmaster Index/CGM040MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/20/2026	1	3,107,667	322.66	74,740			24,042		30,123			(18,535)		12,468		0001
Purchased Call/Citi Grandmaster Index/CGM040MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2024	02/20/2026	1	5,908,244	322.53	145,657			46,935		58,113			(36,145)		23,704		0001
Purchased Call/Citi Grandmaster Index/CGM040MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/20/2026	1	3,622,471	323.51	87,827			28,375		31,867			(21,829)		14,533		0001
Purchased Call/Citi Grandmaster Index/CGM040MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/23/2026	1	1,673,792	324	39,110			12,763		7,733			(9,709)		6,758		0001
Purchased Call/Citi Grandmaster Index/CGM040MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2026	1	3,070,815	324	73,392			24,061		25,948			(18,123)		12,450		0001
Purchased Call/Citi Grandmaster Index/CGM040MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/24/2026	1	1,419,480	324	33,926			11,091		6,597			(8,389)		5,743		0001
Purchased Call/Citi Grandmaster Index/CGM040MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2024	02/26/2026	1	5,472,304	323.41	133,230			44,078		49,617			(33,142)		22,233		0001
Purchased Call/Citi Grandmaster Index/CGM040MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2024	02/27/2026	1	3,259,595	323.56	78,003			25,862		29,138			(19,366)		13,271		0001
Purchased Call/Citi Grandmaster Index/CGM040MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2024	02/27/2026	1	2,414,110	323.52	57,830			19,202		21,674			(14,368)		9,829		0001
Purchased Call/Citi Grandmaster Index/CGM040MSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	02/27/2026	1	1,710,926	323.67	42,475			14,167		15,104			(10,589)		6,966		0001
Purchased Call/Citi Grandmaster Index/CGM040MSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/02/2026	1	2,416,887	324.2	57,764			19,387		20,268			(14,303)		9,901		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040MSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/03/2026	1	932,354	324.2	22,283			7,499		4,346			(5,510)		3,827		0001
Purchased Call/Citi Grandmaster Index/CGM040MSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2024	02/27/2026	1	7,473,647	324.2	177,679			59,203		62,084			(44,297)		30,427		0001
Purchased Call/Citi Grandmaster Index/CGM040MSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2024	03/04/2026	1	6,738,418	324.18	158,545			53,645		56,967			(39,362)		27,716		0001
Purchased Call/Citi Grandmaster Index/CGM040MST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2024	03/05/2026	1	2,745,873	323.74	67,516			22,939		24,488			(16,763)		11,317		0001
Purchased Call/Citi Grandmaster Index/CGM040MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	1	1,871,187	324.26	47,205			16,150		15,780			(11,722)		7,728		0001
Purchased Call/Citi Grandmaster Index/CGM040MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	1	7,190,694	325.3	169,762			58,112		53,758			(42,184)		29,696		0001
Purchased Call/Citi Grandmaster Index/CGM040MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/10/2026	1	1,422,722	324.91	33,087			12,345		6,139			(8,820)		5,922		0001
Purchased Call/Citi Grandmaster Index/CGM040MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/09/2026	1	1,598,171	324.91	38,196			13,187		6,859			(9,458)		6,640		0001
Purchased Call/Citi Grandmaster Index/CGM040MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	03/06/2026	1	3,150,184	324.91	74,383			25,492		24,666			(18,520)		13,009		0001
Purchased Call/Citi Grandmaster Index/CGM040MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2024	03/11/2026	1	5,264,254	324.57	132,580			46,143		45,057			(32,921)		21,957		0001
Purchased Call/Citi Grandmaster Index/CGM040NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	03/12/2026	1	1,703,810	325.27	40,491			14,147		7,009			(10,053)		7,121		0001
Purchased Call/Citi Grandmaster Index/CGM040NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2024	03/13/2026	1	4,725,516	325.2	110,217			38,743		36,561			(27,371)		19,788		0001
Purchased Call/Citi Grandmaster Index/CGM040NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2024	03/13/2026	1	4,083,076	324.84	96,769			34,068		32,942			(24,066)		17,097		0001
Purchased Call/Citi Grandmaster Index/CGM040NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/16/2026	1	2,335,826	324.77	55,593			19,729		20,245			(13,765)		9,838		0001
Purchased Call/Citi Grandmaster Index/CGM040NS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/17/2026	1	1,006,985	324.77	23,966			8,526		5,013			(5,926)		4,249		0001
Purchased Call/Citi Grandmaster Index/CGM040NS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2024	03/13/2026	1	4,669,202	324.77	113,172			39,892		40,108			(28,196)		19,552		0001
Purchased Call/Citi Grandmaster Index/CGM040NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2024	03/18/2026	1	5,270,959	324.92	128,831			46,063		42,811			(31,979)		22,286		0001
Purchased Call/Citi Grandmaster Index/CGM040NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2024	03/20/2026	1	1,523,092	326.1	37,706			13,614		5,700			(9,359)		6,464		0001
Purchased Call/Citi Grandmaster Index/CGM040NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2024	03/19/2026	1	623,560	325.49	15,122			5,466		2,581			(3,779)		2,642		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2024	03/20/2026	1	5,192,083	326.97	122,543			44,349		33,473			(30,485)		22,037		0001
Purchased Call/Citi Grandmaster Index/CGM040NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/20/2026	1	5,623,641	326.8	132,236			47,911		36,981			(32,979)		23,868		0001
Purchased Call/Citi Grandmaster Index/CGM040NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/23/2026	1	870,502	326.8	20,805			7,584		2,971			(5,151)		3,716		0001
Purchased Call/Citi Grandmaster Index/CGM040NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/24/2026	1	1,625,799	326.8	38,857			14,198		5,615			(9,608)		6,953		0001
Purchased Call/Citi Grandmaster Index/CGM040NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2024	03/25/2026	1	4,697,014	326.48	112,339			41,242		32,630			(27,881)		20,124		0001
Purchased Call/Citi Grandmaster Index/CGM040NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2024	03/26/2026	1	1,771,850	326.53	44,261			16,316		6,460			(10,989)		7,605		0001
Purchased Call/Citi Grandmaster Index/CGM040NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2024	03/27/2026	1	3,061,847	327.4	72,370			26,856		19,235			(17,987)		13,167		0001
Purchased Call/Citi Grandmaster Index/CGM040NSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2026	1	2,262,873	327.34	54,083			20,253		7,413			(13,355)		9,803		0001
Purchased Call/Citi Grandmaster Index/CGM040NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/30/2026	1	2,440,551	327.34	58,329			21,793		15,600			(14,423)		10,553		0001
Purchased Call/Citi Grandmaster Index/CGM040NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	03/27/2026	1	10,381,560	327.34	244,850			90,920		65,663			(60,859)		44,645		0001
Purchased Call/Citi Grandmaster Index/CGM040NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/02/2026	1	6,897,228	325.25	162,378			63,549		56,461			(41,664)		29,988		0001
Purchased Call/Citi Grandmaster Index/CGM040NSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2024	04/15/2026	1	5,935,909	323.23	136,067			53,972		62,244			(33,824)		26,409		0001
Purchased Call/Citi Grandmaster Index/CGM040QSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2024	05/06/2026	1	8,405,581	323.2	202,125			85,946		92,730			(50,202)		38,732		0001
Purchased Call/Citi Grandmaster Index/CGM040QSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2024	05/01/2026	1	3,385,450	322.75	81,131			34,093		38,618			(20,207)		15,474		0001
Purchased Call/Citi Grandmaster Index/CGM040QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2026	1	428,876	322.64	9,892			4,057		3,399			(2,461)		1,938		0001
Purchased Call/Citi Grandmaster Index/CGM040QSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/15/2026	1	1,852,464	324.64	43,822			19,228		18,074			(10,884)		8,659		0001
Purchased Call/Citi Grandmaster Index/CGM040PS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2024	06/03/2026	1	7,134,252	323.95	166,942			77,391		77,542			(41,449)		34,327		0001
Purchased Call/Citi Grandmaster Index/CGM040PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/11/2026	1	2,895,134	324.31	70,215			33,404		30,920			(17,454)		14,094		0001
Purchased Call/Citi Grandmaster Index/CGM040NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2024	04/01/2026	1	4,552,453	327.34	102,728			38,720		30,688			(25,507)		19,758		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2026	1	3,503,882	323.95	83,241			32,818		34,044			(20,586)		15,562		0001
Purchased Call/Citi Grandmaster Index/CGM040PSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2024	06/25/2026	1	1,766,744	324.39	42,914			21,235		19,247			(10,673)		8,773		0001
Purchased Call/Citi Grandmaster Index/CGM040PSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/12/2026	1	4,833,357	324.01	115,894			55,451		53,186			(28,861)		23,563		0001
Purchased Call/Citi Grandmaster Index/CGM040SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/21/2026	1	3,208,394	325.1	74,218			33,085		30,313			(18,428)		15,137		0001
Purchased Call/Citi Grandmaster Index/CGM040NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2026	1	1,675,860	322.02	39,597			15,845		19,936			(9,836)		7,482		0001
Purchased Call/Citi Grandmaster Index/CGM040NSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2024	04/10/2026	1	3,183,996	324.76	75,826			29,562		28,099			(18,819)		14,043		0001
Purchased Call/Citi Grandmaster Index/CGM040SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/07/2026	1	2,760,242	323.53	66,283			28,386		29,537			(16,520)		12,739		0001
Purchased Call/Citi Grandmaster Index/CGM040SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	1	5,662,808	322.05	133,010			53,227		67,184			(33,040)		25,281		0001
Purchased Call/Citi Grandmaster Index/CGM040SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/22/2026	1	3,636,813	324.26	86,210			38,714		37,412			(21,413)		17,185		0001
Purchased Call/Citi Grandmaster Index/CGM040SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/08/2026	1	2,848,358	323.88	67,536			29,020		29,503			(16,808)		13,167		0001
Purchased Call/Citi Grandmaster Index/CGM040NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	04/10/2026	1	3,787,231	323.95	87,388			34,187		36,429			(21,777)		16,703		0001
Purchased Call/Citi Grandmaster Index/CGM040S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2026	1	3,623,268	321.55	86,523			34,675		45,135			(21,545)		16,176		0001
Purchased Call/Citi Grandmaster Index/CGM040PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/27/2026	1	3,554,074	324.39	84,232			38,182		36,507			(20,799)		16,922		0001
Purchased Call/Citi Grandmaster Index/CGM040PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2024	06/18/2026	1	2,623,248	324.63	62,723			30,423		27,576			(15,570)		12,899		0001
Purchased Call/Citi Grandmaster Index/CGM040S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2024	04/24/2026	1	3,537,919	322.82	83,398			34,283		39,487			(20,800)		15,984		0001
Purchased Call/Citi Grandmaster Index/CGM040S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2026	1	8,920,406	322.21	211,990			87,020		105,644			(52,804)		40,301		0001
Purchased Call/Citi Grandmaster Index/CGM040PSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/08/2026	1	1,483,261	324.15	35,302			16,607		15,985			(8,741)		7,189		0001
Purchased Call/Citi Grandmaster Index/CGM040PSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2026	1	1,929,114	324.33	46,106			22,610		21,064			(11,400)		9,553		0001
Purchased Call/Citi Grandmaster Index/CGM040PS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2024	05/29/2026	1	6,135,654	323.74	145,753			66,856		67,363			(36,269)		29,303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040PSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/29/2026	1	2,943,007	324.23	70,044			34,974		32,791			(17,343)		14,695		0001
Purchased Call/Citi Grandmaster Index/CGM040NSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/06/2026	1	3,705,626	325.25	88,194			33,846		30,686			(21,837)		16,228		0001
Purchased Call/Citi Grandmaster Index/CGM040QSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/05/2026	1	2,073,291	322.75	49,344			20,876		23,847			(12,201)		9,538		0001
Purchased Call/Citi Grandmaster Index/CGM040QSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2024	05/01/2026	1	6,572,248	322.24	153,282			64,324		78,722			(38,102)		30,039		0001
Purchased Call/Citi Grandmaster Index/CGM040NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/10/2026	1	5,719,976	324.91	133,149			51,997		49,718			(33,073)		25,228		0001
Purchased Call/Citi Grandmaster Index/CGM040PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2024	06/26/2026	1	4,380,197	324.23	106,020			52,753		48,528			(26,413)		21,781		0001
Purchased Call/Citi Grandmaster Index/CGM040QSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/13/2026	1	9,414,465	323.92	225,798			98,240		98,174			(56,108)		43,868		0001
Purchased Call/Citi Grandmaster Index/CGM040QS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2024	04/22/2026	1	6,957,062	321.95	168,435			68,321		84,167			(41,804)		31,325		0001
Purchased Call/Citi Grandmaster Index/CGM040QSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	05/15/2026	1	4,744,272	324.87	113,014			49,662		45,241			(28,135)		22,176		0001
Purchased Call/Citi Grandmaster Index/CGM040PS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/26/2026	1	2,128,095	324.39	50,436			22,824		21,813			(12,471)		10,117		0001
Purchased Call/Citi Grandmaster Index/CGM040PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/30/2026	1	1,637,166	324.23	39,128			19,564		18,276			(9,675)		8,186		0001
Purchased Call/Citi Grandmaster Index/CGM040PSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	06/05/2026	1	2,682,821	324.27	64,884			30,305		28,422			(16,104)		12,947		0001
Purchased Call/Citi Grandmaster Index/CGM040PS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/28/2026	1	1,733,247	324.69	39,602			18,046		17,326			(9,841)		8,265		0001
Purchased Call/Citi Grandmaster Index/CGM040QSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/12/2026	1	2,209,755	323.88	52,592			22,756		23,094			(13,004)		10,280		0001
Purchased Call/Citi Grandmaster Index/CGM040PSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/26/2026	1	6,074,186	324.35	144,517			71,795		66,585			(35,902)		30,204		0001
Purchased Call/Citi Grandmaster Index/CGM040QSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2026	1	1,422,051	323.49	34,262			14,698		15,307			(8,507)		6,574		0001
Purchased Call/Citi Grandmaster Index/CGM040PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/05/2026	1	2,478,615	324.15	59,147			27,716		26,551			(14,734)		11,961		0001
Purchased Call/Citi Grandmaster Index/CGM040PSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	06/04/2026	1	3,828,891	323.55	95,610			44,523		43,324			(23,751)		18,450		0001
Purchased Call/Citi Grandmaster Index/CGM040PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/18/2026	1	5,664,734	324.81	131,230			63,898		58,551			(32,682)		27,854		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040PSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/18/2026	1	5,940,700	324.33	141,809			69,076		64,237			(35,355)		29,211		0001
Purchased Call/Citi Grandmaster Index/CGM040SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2024	05/22/2026	1	2,734,197	324.67	64,072			28,681		27,022			(15,897)		12,920		0001
Purchased Call/Citi Grandmaster Index/CGM040SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/20/2026	1	5,449,240	325.12	128,358			57,047		51,059			(31,876)		25,670		0001
Purchased Call/Citi Grandmaster Index/CGM040SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	05/14/2026	1	6,903,834	324.08	169,276			73,858		71,013			(42,038)		32,220		0001
Purchased Call/Citi Grandmaster Index/CGM0400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/11/2026	1	2,900,017	323.88	68,730			29,685		30,241			(17,018)		13,470		0001
Purchased Call/Citi Grandmaster Index/CGM040PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	05/22/2026	1	5,632,253	324.39	131,197	2,013		60,307		57,229			(33,376)		26,614		0001
Purchased Call/Citi Grandmaster Index/CGM0400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2026	1	7,618,630	323.75	181,338			77,863		79,935			(45,077)		35,219		0001
Purchased Call/Citi Grandmaster Index/CGM040PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2026	1	4,693,308	323.74	111,701			51,554		51,946			(27,620)		22,548		0001
Purchased Call/Citi Grandmaster Index/CGM0400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/27/2026	1	2,605,792	322.82	61,757			25,484		29,271			(15,291)		11,832		0001
Purchased Call/Citi Grandmaster Index/CGM040NSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/09/2026	1	2,291,493	325.44	52,024			20,195		18,744			(12,922)		10,089		0001
Purchased Call/Citi Grandmaster Index/CGM0400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2024	04/29/2026	1	5,617,927	322.85	130,386			54,201		63,145			(32,381)		25,593		0001
Purchased Call/Citi Grandmaster Index/CGM0400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/21/2026	1	760,426	321.55	18,022			7,278		6,375			(4,456)		3,418		0001
Purchased Call/Citi Grandmaster Index/CGM040NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/07/2026	1	2,545,727	325.25	60,588			23,303		21,142			(14,982)		11,168		0001
Purchased Call/Citi Grandmaster Index/CGM0400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/20/2026	1	3,258,172	321.55	77,818			31,527		40,828			(19,389)		14,621		0001
Purchased Call/Citi Grandmaster Index/CGM040PSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	1	7,155,960	324.37	169,982			81,134		76,175			(42,210)		34,886		0001
Purchased Call/Citi Grandmaster Index/CGM040PSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/09/2026	1	1,083,224	324.15	25,781			12,147		7,655			(6,375)		5,258		0001
Purchased Call/Citi Grandmaster Index/CGM040PSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/16/2026	1	2,489,394	324.01	59,497			28,604		27,610			(14,712)		12,206		0001
Purchased Call/Citi Grandmaster Index/CGM040PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2024	06/17/2026	1	6,574,427	323.86	158,201			76,427		71,753			(39,249)		32,281		0001
Purchased Call/Citi Grandmaster Index/CGM040PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/01/2026	1	2,439,870	323.74	57,825			26,646		26,951			(14,318)		11,705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/26/2026	1	3,082,182	324.37	73,356			36,398		33,722			(18,209)		15,326		0001
Purchased Call/Citi Grandmaster Index/CGM040PSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	06/05/2026	1	4,413,723	324.66	103,897			48,610		45,038			(25,817)		21,299		0001
Purchased Call/Citi Grandmaster Index/CGM040PSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/28/2026	1	2,951,441	322.82	69,949			28,921		33,224			(17,296)		13,423		0001
Purchased Call/Citi Grandmaster Index/CGM040PST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2024	06/24/2026	1	3,779,978	324.52	89,744			44,159		40,608			(22,265)		18,744		0001
Purchased Call/Citi Grandmaster Index/CGM040PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/15/2026	1	2,040,194	324.01	48,761			23,408		22,583			(12,073)		9,989		0001
Purchased Call/Citi Grandmaster Index/CGM040PSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/22/2026	1	374,851	324.33	8,959			4,387		2,694			(2,218)		1,854		0001
Purchased Call/Citi Grandmaster Index/CGM040NSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	1	8,543,875	325.33	203,116			77,172		69,299			(50,514)		37,148		0001
Purchased Call/Citi Grandmaster Index/CGM040NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2024	04/08/2026	1	5,119,704	325.62	119,804			46,332		40,922			(29,753)		22,501		0001
Purchased Call/Citi Grandmaster Index/CGM040NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/13/2026	1	2,025,955	323.95	48,015			18,889		19,636			(11,889)		8,982		0001
Purchased Call/Citi Grandmaster Index/CGM040NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	1	2,827,263	326.13	64,180			24,384		20,978			(15,961)		12,293		0001
Purchased Call/Citi Grandmaster Index/CGM040PSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/30/2026	1	1,265,837	322.19	29,663			12,363		15,210			(7,365)		5,776		0001
Purchased Call/Citi Grandmaster Index/CGM040PSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	1	1,727,092	324.96	39,755			18,973		17,380			(9,871)		8,420		0001
Purchased Call/Citi Grandmaster Index/CGM040PS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/23/2026	1	2,166,946	322.61	51,261			20,879		24,630			(12,729)		9,773		0001
Purchased Call/Citi Grandmaster Index/CGM040PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/29/2026	1	4,035,741	324.05	93,155			42,659		43,017			(23,129)		19,274		0001
Purchased Call/Citi Grandmaster Index/CGM040PS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/29/2026	1	792,417	323.59	18,856			8,641		5,770			(4,685)		3,784		0001
Purchased Call/Citi Grandmaster Index/CGM040PSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	05/01/2026	1	2,606,324	322.03	63,631			27,124		31,857			(16,066)		11,912		0001
Purchased Call/Citi Grandmaster Index/CGM040NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	1	1,989,013	325.95	47,491			17,977		15,061			(11,795)		8,648		0001
Purchased Call/Citi Grandmaster Index/CGM040NSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2024	04/16/2026	1	1,760,917	322.44	40,741			16,204		20,052			(10,117)		7,848		0001
Purchased Call/Citi Grandmaster Index/CGM040PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2026	1	2,682,200	324.33	63,691			30,121		28,525			(15,805)		13,038		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2024	05/15/2026	1	7,494,766	324.58	178,872			78,501		73,584			(44,454)		35,033		0001
Purchased Call/Citi Grandmaster Index/CGM040SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2026	1	3,571,182	324.87	84,994			37,594		34,373			(21,016)		16,797		0001
Purchased Call/Citi Grandmaster Index/CGM040ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/18/2026	1	2,846,797	324.87	67,754			29,916		27,338			(16,776)		13,369		0001
Purchased Call/Citi Grandmaster Index/CGM040SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/04/2026	1	1,875,672	322.75	44,641			18,851		21,529			(11,053)		8,615		0001
Purchased Call/Citi Grandmaster Index/CGM040RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	1	1,092,543	321.97	26,841			15,704		11,890			(6,673)		5,888		0001
Purchased Call/Citi Grandmaster Index/CGM040SSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	1	3,758,357	323.07	91,752			57,090		53,124			(22,787)		20,912		0001
Purchased Call/Citi Grandmaster Index/CGM040SS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2024	09/16/2026	1	4,557,439	321.75	111,537			67,800		70,736			(27,688)		25,104		0001
Purchased Call/Citi Grandmaster Index/CGM040RSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/24/2026	1	1,811,029	322.22	44,008			25,364		26,278			(10,897)		9,713		0001
Purchased Call/Citi Grandmaster Index/CGM040SS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/22/2026	1	2,553,186	322.26	62,298			38,337		38,341			(15,404)		14,159		0001
Purchased Call/Citi Grandmaster Index/CGM040SS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2024	09/11/2026	1	3,513,242	321.51	86,035			51,895		55,204			(21,385)		19,243		0001
Purchased Call/Citi Grandmaster Index/CGM040SSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2024	07/29/2026	1	5,536,010	322	133,307			72,057		78,849			(33,093)		28,759		0001
Purchased Call/Citi Grandmaster Index/CGM040RS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/07/2026	1	1,281,013	319.31	32,117			17,806		22,952			(7,976)		6,730		0001
Purchased Call/Citi Grandmaster Index/CGM040RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2024	08/07/2026	1	3,817,615	320.12	93,117			51,762		64,193			(23,203)		20,057		0001
Purchased Call/Citi Grandmaster Index/CGM040RSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	09/02/2026	1	4,656,845	322.22	112,508			66,161		68,372			(27,799)		25,243		0001
Purchased Call/Citi Grandmaster Index/CGM040SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2026	1	3,697,531	322.47	87,827			46,872		50,231			(21,788)		19,086		0001
Purchased Call/Citi Grandmaster Index/CGM040SS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/18/2026	1	6,812,610	322.5	165,569			101,430		99,886			(41,122)		37,611		0001
Purchased Call/Citi Grandmaster Index/CGM040SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2024	07/17/2026	1	1,389,193	325.82	29,772			15,697		8,958			(7,421)		7,106		0001
Purchased Call/Citi Grandmaster Index/CGM040SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/17/2026	1	3,313,138	322.55	81,754			43,055		44,227			(20,369)		16,947		0001
Purchased Call/Citi Grandmaster Index/CGM040RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/20/2024	08/19/2026	1	5,819,553	321.85	141,229			80,410		86,397			(35,059)		31,027		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2024	08/14/2026	1	3,777,644	321.64	92,002			52,034		56,672			(22,953)		20,019		0001
Purchased Call/Citi Grandmaster Index/CGM040QST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	07/31/2026	1	2,635,141	322.94	60,073			32,704		34,771			(14,912)		13,724		0001
Purchased Call/Citi Grandmaster Index/CGM040QSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/15/2026	1	8,496,331	327.82	193,358			100,951		69,772			(48,066)		43,346		0001
Purchased Call/Citi Grandmaster Index/CGM040RSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2024	09/03/2026	1	2,725,388	321.53	64,804			38,251		42,344			(16,091)		14,791		0001
Purchased Call/Citi Grandmaster Index/CGM040SSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	09/25/2026	1	4,439,469	323.16	105,810	1,266		67,135		62,308			(26,794)		24,702		0001
Purchased Call/Citi Grandmaster Index/CGM040SS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/15/2026	1	2,589,113	321.74	63,174			38,269		40,170			(15,621)		14,246		0001
Purchased Call/Citi Grandmaster Index/CGM040RSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/21/2026	1	6,538,538	321.81	159,534			91,588		97,705			(39,633)		34,944		0001
Purchased Call/Citi Grandmaster Index/CGM040RSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/11/2026	1	1,636,306	321.04	40,928			24,670		26,682			(10,162)		8,962		0001
Purchased Call/Citi Grandmaster Index/CGM040QSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	07/31/2026	1	3,365,262	320.31	78,762			43,020		55,248			(19,620)		17,526		0001
Purchased Call/Citi Grandmaster Index/CGM040RSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	08/28/2026	1	5,341,750	322.22	126,530			74,088		77,909			(31,545)		28,787		0001
Purchased Call/Citi Grandmaster Index/CGM040SS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2024	09/18/2026	1	1,308,594	321.63	33,108			20,261		20,557			(8,219)		7,225		0001
Purchased Call/Citi Grandmaster Index/CGM040RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/27/2026	1	1,612,978	322.12	38,668			22,496		23,688			(9,616)		8,682		0001
Purchased Call/Citi Grandmaster Index/CGM040SS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2024	09/17/2026	1	1,276,393	321.81	31,340			19,127		19,739			(7,785)		7,039		0001
Purchased Call/Citi Grandmaster Index/CGM040RS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2024	08/12/2026	1	5,629,395	320.17	139,479			78,123		94,827			(34,640)		29,759		0001
Purchased Call/Citi Grandmaster Index/CGM040RST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2026	1	3,170,871	321.17	76,320			45,197		50,759			(18,942)		17,228		0001
Purchased Call/Citi Grandmaster Index/CGM040RS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/10/2026	1	3,110,736	320.12	75,280			41,937		52,497			(18,640)		16,404		0001
Purchased Call/Citi Grandmaster Index/CGM040QSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/10/2026	1	4,414,295	328.6	103,077			53,286		33,187			(25,683)		22,372		0001
Purchased Call/Citi Grandmaster Index/CGM040QS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	1	3,214,034	325.13	87,500			44,280		33,146			(21,770)		16,114		0001
Purchased Call/Citi Grandmaster Index/CGM040QS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	1	3,544,962	327.73	83,564			42,331		28,477			(20,847)		17,773		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/04/2026	1	1,335,222	321.02	31,942			19,000		21,628			(7,953)		7,255		0001
Purchased Call/Citi Grandmaster Index/CGM040SS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/14/2026	1	1,328,796	321.74	32,423			19,623		20,591			(8,028)		7,303		0001
Purchased Call/Citi Grandmaster Index/CGM040RSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2024	09/09/2026	1	6,524,023	320.71	159,742			95,566		108,873			(39,655)		35,652		0001
Purchased Call/Citi Grandmaster Index/CGM040RS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	1	972,750	320.78	24,389			13,763		11,660			(6,057)		5,155		0001
Purchased Call/Citi Grandmaster Index/CGM040RSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/08/2026	1	1,554,870	320.33	37,939			22,617		26,691			(9,381)		8,487		0001
Purchased Call/Citi Grandmaster Index/CGM040QSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/24/2026	1	4,215,780	322.19	100,123			53,717		58,671			(24,967)		21,761		0001
Purchased Call/Citi Grandmaster Index/CGM040QS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2026	1	2,108,209	327.73	50,386			25,678		17,138			(12,459)		10,642		0001
Purchased Call/Citi Grandmaster Index/CGM040QSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/05/2026	1	3,458,814	318.44	85,718			47,137		66,171			(21,271)		18,127		0001
Purchased Call/Citi Grandmaster Index/CGM040RSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2026	1	1,049,767	322.22	25,509			14,717		11,079			(6,308)		5,637		0001
Purchased Call/Citi Grandmaster Index/CGM040QSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2026	1	7,032,367	323.75	166,451			88,317		85,289			(41,299)		36,206		0001
Purchased Call/Citi Grandmaster Index/CGM040QS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2024	07/10/2026	1	6,426,589	327.81	153,039			79,044		52,210			(38,048)		32,570		0001
Purchased Call/Citi Grandmaster Index/CGM040QSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/24/2026	1	4,313,236	321.76	104,988			56,234		62,253			(26,090)		22,264		0001
Purchased Call/Citi Grandmaster Index/CGM040RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/17/2026	1	2,188,626	321.64	52,965			30,016		32,967			(13,114)		11,640		0001
Purchased Call/Citi Grandmaster Index/CGM040SSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	1	3,396,659	322.5	85,498			53,191		50,254			(21,232)		18,899		0001
Purchased Call/Citi Grandmaster Index/CGM040RSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	09/01/2026	1	784,737	322.22	18,287	725		11,254		8,418			(4,736)		4,249		0001
Purchased Call/Citi Grandmaster Index/CGM040RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2024	08/28/2026	1	5,915,426	322.08	142,735			83,434		87,276			(35,473)		31,878		0001
Purchased Call/Citi Grandmaster Index/CGM040QSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	07/17/2026	1	5,956,283	324.59	133,573			70,246		66,419			(33,188)		30,467		0001
Purchased Call/Citi Grandmaster Index/CGM040RSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/20/2026	1	1,153,051	321.91	28,154			16,071		12,444			(6,990)		6,155		0001
Purchased Call/Citi Grandmaster Index/CGM040QSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2026	1	2,461,871	328.6	59,085			30,679		18,688			(14,610)		12,543		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040QSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2024	07/01/2026	1	5,074,794	324.89	122,573			61,588		53,427			(30,423)		25,409		0001
Purchased Call/Citi Grandmaster Index/CGM040QSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2026	1	2,057,219	323.39	46,024	655		24,950		25,783			(11,634)		10,605		0001
Purchased Call/Citi Grandmaster Index/CGM040QSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/13/2026	1	3,627,209	328.6	87,053			45,143		27,469			(21,555)		18,456		0001
Purchased Call/Citi Grandmaster Index/CGM040SSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/18/2026	1	2,150,549	322.26	52,552			32,247		32,131			(13,089)		11,873		0001
Purchased Call/Citi Grandmaster Index/CGM040QSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/04/2026	1	6,923,211	320.31	168,234			92,205		114,226			(41,599)		36,238		0001
Purchased Call/Citi Grandmaster Index/CGM040RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/31/2026	1	700,437	322.22	17,021			9,987		7,465			(4,214)		3,788		0001
Purchased Call/Citi Grandmaster Index/CGM040RS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/14/2026	1	5,302,847	321.38	129,023			72,830		81,261			(32,063)		28,101		0001
Purchased Call/Citi Grandmaster Index/CGM040SSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2026	1	2,069,269	323.16	50,490			31,556		29,195			(12,485)		11,564		0001
Purchased Call/Citi Grandmaster Index/CGM040SSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2024	09/24/2026	1	1,364,881	322.69	32,993			20,418		19,866			(8,190)		7,586		0001
Purchased Call/Citi Grandmaster Index/CGM040RSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	07/15/2025	1	257,996	327.09	2,808			123		4			(1,583)		262		0001
Purchased Call/Citi Grandmaster Index/CGM040SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/21/2026	1	2,348,273	322.26	57,298			35,230		35,219			(14,187)		13,008		0001
Purchased Call/Citi Grandmaster Index/CGM040RSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2024	08/26/2026	1	3,392,284	322.11	82,337			47,643		49,795			(20,427)		18,238		0001
Purchased Call/Citi Grandmaster Index/CGM040RS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2026	1	1,263,208	320.12	30,570			17,048		21,343			(7,559)		6,670		0001
Purchased Call/Citi Grandmaster Index/CGM040SSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2026	1	4,670,755	322.94	112,801			70,722		67,147			(27,995)		26,132		0001
Purchased Call/Citi Grandmaster Index/CGM040RSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/10/2026	1	923,101	320.76	22,937			13,762		11,576			(5,696)		5,050		0001
Purchased Call/Citi Grandmaster Index/CGM040SS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	09/11/2026	1	4,095,270	321.74	99,713			60,314		63,223			(24,877)		22,431		0001
Purchased Call/Citi Grandmaster Index/CGM040QS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	1	3,185,836	327.03	76,385			38,649		27,420			(18,993)		15,973		0001
Purchased Call/Citi Grandmaster Index/CGM040QS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2024	07/08/2026	1	2,770,230	327.38	64,091			32,803		23,350			(15,915)		14,002		0001
Purchased Call/Citi Grandmaster Index/CGM040RSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/04/2026	1	7,522,173	320.33	184,299			109,516		128,546			(45,892)		40,870		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040QSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2024	07/31/2026	1	4,763,750	321.83	109,691			59,815		69,051			(27,263)		24,810		0001
Purchased Call/Citi Grandmaster Index/CGM040QSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/20/2026	1	1,337,113	322.55	32,091			16,950		17,933			(7,946)		6,866		0001
Purchased Call/Citi Grandmaster Index/CGM040RSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2024	08/21/2026	1	4,348,306	322.22	104,901			60,317		62,833			(26,136)		23,239		0001
Purchased Call/Citi Grandmaster Index/CGM040RSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/21/2026	1	2,388,152	322.07	57,207			32,787		34,920			(14,199)		12,763		0001
Purchased Call/Citi Grandmaster Index/CGM040QS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/09/2026	1	2,229,172	326.67	57,649			29,596		20,170			(14,317)		11,282		0001
Purchased Call/Citi Grandmaster Index/CGM040RS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/18/2026	1	1,025,487	321.64	24,817			14,079		11,327			(6,136)		5,461		0001
Purchased Call/Citi Grandmaster Index/CGM040RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/07/2026	1	7,887,673	320	191,070			105,976		133,909			(47,454)		41,440		0001
Purchased Call/Citi Grandmaster Index/CGM040QSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/16/2026	1	987,239	327.85	20,989			10,971		4,925			(5,211)		5,043		0001
Purchased Call/Citi Grandmaster Index/CGM040QS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2026	1	3,280,120	328.12	77,941			40,102		25,857			(19,335)		16,624		0001
Purchased Call/Citi Grandmaster Index/CGM040QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/06/2026	1	3,459,406	327.73	82,680			42,079		28,056			(20,472)		17,439		0001
Purchased Call/Citi Grandmaster Index/CGM040SSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	09/23/2026	1	11,379,765	322.37	279,597			172,577		169,650			(69,376)		63,178		0001
Purchased Call/Citi Grandmaster Index/CGM040QSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/28/2026	1	1,988,045	322.19	47,713			25,692		27,833			(11,798)		10,314		0001
Purchased Call/Citi Grandmaster Index/CGM040QSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/27/2026	1	2,241,465	322.19	52,766			29,221		31,333			(13,458)		11,614		0001
Purchased Call/Citi Grandmaster Index/CGM040RS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2024	08/13/2026	1	1,844,767	320.6	45,232			25,389		30,068			(11,231)		9,764		0001
Purchased Call/Citi Grandmaster Index/CGM040QSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2026	1	2,866,571	322.55	68,798			36,383		38,504			(17,011)		14,739		0001
Purchased Call/Citi Grandmaster Index/CGM040QSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	07/30/2026	1	997,779	322.01	25,222			13,669		10,234			(6,262)		5,190		0001
Purchased Call/Citi Grandmaster Index/CGM040SSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/28/2026	1	1,706,669	323.16	41,643			26,005		24,047			(10,311)		9,527		0001
Purchased Call/Citi Grandmaster Index/CGM040QSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/03/2026	1	453,794	320.31	11,027			6,037		5,562			(2,730)		2,372		0001
Purchased Call/Citi Grandmaster Index/CGM040QSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/06/2026	1	2,256,513	319.08	55,293			30,502		41,120			(13,729)		11,841		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040S$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2026	1	1,458,871	322.54	35,358			22,334		21,712			(8,781)		8,180		0001
Purchased Call/Citi Grandmaster Index/CGM040S$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/06/2026	1	2,303,532	322.64	55,976			35,523		34,178			(13,841)		12,972		0001
Purchased Call/Citi Grandmaster Index/CGM040S$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/09/2026	1	1,741,967	322.73	42,361			27,224		25,760			(10,532)		9,841		0001
Purchased Call/Citi Grandmaster Index/CGM040S$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/12/2026	1	2,086,064	322.98	50,483			32,543		30,371			(12,500)		11,823		0001
Purchased Call/Citi Grandmaster Index/CGM040S$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2026	1	907,362	322.93	21,497			14,014		9,757			(5,368)		5,159		0001
Purchased Call/Citi Grandmaster Index/CGM040T$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/30/2026	1	2,586,304	322.36	60,272			40,372		40,331			(14,961)		14,937		0001
Purchased Call/Citi Grandmaster Index/CGM040S$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/14/2026	1	4,943,144	323.26	118,330			76,486		70,573			(29,371)		28,076		0001
Purchased Call/Citi Grandmaster Index/CGM040T$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/25/2024	11/20/2026	1	3,670,097	322.51	89,269			62,544		57,936			(22,227)		21,649		0001
Purchased Call/Citi Grandmaster Index/CGM040T$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/19/2026	1	1,162,922	323.1	28,143			18,388		12,431			(6,968)		6,640		0001
Purchased Call/Citi Grandmaster Index/CGM040T$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2026	1	510,321	320.32	12,299			8,515		7,314			(3,041)		3,001		0001
Purchased Call/Citi Grandmaster Index/CGM040T$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2024	10/30/2026	1	2,011,277	321.71	48,122			32,382		32,939			(12,006)		11,616		0001
Purchased Call/Citi Grandmaster Index/CGM040S$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	1	1,981,544	322.84	48,288			31,046		29,061			(12,004)		11,195		0001
Purchased Call/Citi Grandmaster Index/CGM040T$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2026	1	6,758,578	322.6	163,042			108,459		103,264			(40,446)		38,954		0001
Purchased Call/Citi Grandmaster Index/CGM040T$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/02/2026	1	1,414,003	321.71	34,219			23,017		23,233			(8,473)		8,192		0001
Purchased Call/Citi Grandmaster Index/CGM040T$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/13/2026	1	5,303,304	320.32	125,740	3,386		89,401		97,544			(32,181)		31,066		0001
Purchased Call/Citi Grandmaster Index/CGM040T$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2026	1	1,809,871	322.44	43,799			29,059		27,968			(10,830)		10,421		0001
Purchased Call/Citi Grandmaster Index/CGM040T$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/23/2026	1	3,273,642	322.44	79,350			52,523		50,352			(19,756)		18,770		0001
Purchased Call/Citi Grandmaster Index/CGM040U$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2024	12/02/2026	1	4,629,689	324.41	111,683	1,039		80,443		64,265			(27,974)		27,630		0001
Purchased Call/Citi Grandmaster Index/CGM040S$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	10/08/2026	1	1,057,495	322.57	25,155	794		16,647		11,658			(6,469)		5,968		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040TSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2024	11/19/2026	1	1,377,645	321.34	33,115			23,057		23,683			(8,223)		8,118		0001
Purchased Call/Citi Grandmaster Index/CGM040SSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	1	6,147,224	322.4	149,399			94,424		92,485			(37,125)		34,467		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/23/2026	1	4,536,877	322.24	111,026			82,654		75,648			(27,585)		27,617		0001
Purchased Call/Citi Grandmaster Index/CGM040TS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/26/2026	1	1,685,508	322.44	40,789			27,043		26,016			(10,100)		9,695		0001
Purchased Call/Citi Grandmaster Index/CGM040SSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/01/2026	1	1,965,623	322.67	47,657			29,950		28,920			(11,827)		11,009		0001
Purchased Call/Citi Grandmaster Index/CGM040TS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/23/2026	1	265,737	322.33	6,480			4,283		3,071			(1,610)		1,524		0001
Purchased Call/Citi Grandmaster Index/CGM040T$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/11/2026	1	7,043,105	322.87	165,016			112,942		107,154			(40,937)		41,175		0001
Purchased Call/Citi Grandmaster Index/CGM040US4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/30/2026	1	2,114,234	324.26	50,953			36,235		29,614			(12,616)		12,593		0001
Purchased Call/Citi Grandmaster Index/CGM040TSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/05/2024	11/04/2026	1	4,040,632	321.64	98,350			66,365		66,909			(24,397)		23,456		0001
Purchased Call/Citi Grandmaster Index/CGM040TSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/06/2026	1	6,973,565	322.69	168,016			114,568		106,947			(41,779)		40,564		0001
Purchased Call/Citi Grandmaster Index/CGM040USE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/09/2026	1	5,071,462	325.81	121,847			88,094		63,809			(30,231)		30,469		0001
Purchased Call/Citi Grandmaster Index/CGM040TSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2024	11/20/2026	1	1,141,197	321.26	28,893			20,220		15,211			(7,179)		6,732		0001
Purchased Call/Citi Grandmaster Index/CGM040TSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2024	11/20/2026	1	8,557,644	321.84	206,607			144,535		141,954			(51,319)		50,479		0001
Purchased Call/Citi Grandmaster Index/CGM040TSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/13/2026	1	4,965,906	321.18	119,415			82,360		85,821			(29,651)		29,090		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/23/2026	1	2,179,704	322.51	52,878			37,120		34,522			(13,104)		12,895		0001
Purchased Call/Citi Grandmaster Index/CGM040USA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	1	6,431,912	325.37	155,033			111,420		83,145			(38,496)		38,459		0001
Purchased Call/Citi Grandmaster Index/CGM040TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/09/2026	1	3,541,266	322.69	85,345			58,307		54,497			(21,132)		20,661		0001
Purchased Call/Citi Grandmaster Index/CGM040USN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/18/2026	1	3,210,890	322.4	71,673			52,862		52,649			(17,793)		19,455		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/04/2026	1	6,721,023	325.4	164,343			118,398		86,715			(40,988)		40,188		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040USC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/07/2026	1	2,848,237	325.4	68,978			49,725		36,890			(17,085)		17,080		0001
Purchased Call/Citi Grandmaster Index/CGM040USL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2026	1	4,982,177	325.35	116,998			85,724		65,516			(29,031)		30,131		0001
Purchased Call/Citi Grandmaster Index/CGM040USM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/17/2026	1	3,384,268	324.67	70,140	835		52,148		46,906			(17,624)		20,486		0001
Purchased Call/Citi Grandmaster Index/CGM040TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/13/2026	1	3,081,428	321.13	73,940			50,852		53,463			(18,343)		18,051		0001
Purchased Call/Citi Grandmaster Index/CGM040USW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2024	12/24/2026	1	4,960,712	322.45	118,696			88,892		81,539			(29,588)		30,225		0001
Purchased Call/Citi Grandmaster Index/CGM040USX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/31/2024	12/30/2026	1	7,119,761	322.3	152,212	18,236		128,443		119,028			(42,195)		43,619		0001
Purchased Call/Citi Grandmaster Index/CGM040USH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/11/2026	1	6,245,357	325.85	149,083	715		109,141		78,517			(37,207)		37,593		0001
Purchased Call/Citi Grandmaster Index/CGM040USP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/21/2026	1	1,752,970	322.24	42,247			31,264		29,169			(10,461)		10,651		0001
Purchased Call/Citi Grandmaster Index/CGM040USJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/11/2026	1	3,332,780	325.57	79,987			58,354		42,813			(19,908)		20,061		0001
Purchased Call/Citi Grandmaster Index/CGM040UST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/26/2024	12/24/2026	1	4,059,598	322.56	96,816			72,443		66,212			(24,105)		24,735		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2024	12/03/2026	1	2,488,005	324.89	62,543			44,740		33,339			(15,529)		14,863		0001
Purchased Call/Citi Grandmaster Index/CGM040TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/30/2026	1	6,724,720	321.62	162,563			109,042		110,870			(40,404)		38,838		0001
Purchased Call/Citi Grandmaster Index/CGM040TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/06/2026	1	1,125,334	322.39	27,098			18,467		13,191			(6,738)		6,546		0001
Purchased Call/Citi Grandmaster Index/CGM040SSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/07/2026	1	7,034,289	322.45	170,924			108,854		106,084			(42,437)		39,655		0001
Purchased Call/Citi Grandmaster Index/CGM040TSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/03/2026	1	3,491,052	321.71	84,483			56,864		57,421			(20,890)		20,245		0001
Purchased Call/Citi Grandmaster Index/CGM040TSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/29/2026	1	769,260	322.58	18,236			12,175		8,752			(4,529)		4,438		0001
Purchased Call/Citi Grandmaster Index/CGM040TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/16/2026	1	3,679,132	323.1	88,493			57,718		53,329			(22,032)		20,941		0001
Purchased Call/Citi Grandmaster Index/CGM040US3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/27/2026	1	10,478,487	322.67	254,155			180,215		164,816			(63,036)		62,234		0001
Purchased Call/Citi Grandmaster Index/CGM040TSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	1	4,016,124	322.7	96,766			65,915		61,555			(24,034)		23,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040US R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2026	1	6,163,600	322.24	147,968			109,411		102,254			(36,823)		37,346		0001
Purchased Call/Citi Grandmaster Index/CGM040US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/25/2026	1	2,228,376	323.19	52,928			37,459		33,640			(13,188)		13,209		0001
Purchased Call/Citi Grandmaster Index/CGM040US G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/11/2026	1	1,800,738	326.21	41,453	837		30,817		22,019			(10,504)		10,839		0001
Purchased Call/Citi Grandmaster Index/CGM040US I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2026	1	1,389,362	325.57	33,484			24,469		12,972			(8,279)		8,395		0001
Purchased Call/Citi Grandmaster Index/CGM040SS T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/13/2026	1	2,106,339	322.98	50,973			32,884		30,704			(12,604)		11,951		0001
Purchased Call/Citi Grandmaster Index/CGM040TS 3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2026	1	4,481,130	322.82	108,043			70,837		66,773			(26,806)		25,640		0001
Purchased Call/Citi Grandmaster Index/CGM040SS Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	1	1,483,638	322.89	35,844			23,359		21,855			(8,909)		8,445		0001
Purchased Call/Citi Grandmaster Index/CGM040US 2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/25/2026	1	2,939,385	323.08	69,054			48,902		44,737			(17,169)		17,424		0001
Purchased Call/Citi Grandmaster Index/CGM040TS 6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/23/2026	1	5,060,537	322.5	122,437			80,897		77,462			(30,401)		29,016		0001
Purchased Call/Citi Grandmaster Index/CGM040US 6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	1	2,020,195	324.26	48,687			34,565		28,194			(12,105)		11,998		0001
Purchased Call/Citi Grandmaster Index/CGM040US F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/10/2026	1	349,028	325.7	8,669			6,284		3,188			(2,152)		2,099		0001
Purchased Call/Citi Grandmaster Index/CGM040SS O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/05/2026	1	2,980,031	322.64	72,108			45,794		44,161			(17,908)		16,764		0001
Purchased Call/Citi Grandmaster Index/CGM040TS P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/12/2026	1	2,827,645	321.68	65,900			45,277		47,072			(16,367)		16,548		0001
Purchased Call/Citi Grandmaster Index/CGM040SS V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	1	3,869,942	322.98	94,125			60,537		56,130			(23,436)		21,864		0001
Purchased Call/Citi Grandmaster Index/CGM040US Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2026	1	2,840,642	322.24	68,459			50,686		47,314			(16,928)		17,276		0001
Purchased Call/Citi Grandmaster Index/CGM040US O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/31/2024	12/18/2026	1	10,042,470	320.93	249,311			184,144		182,773			(61,959)		60,848		0001
Purchased Call/Citi Grandmaster Index/CGM040US V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/28/2026	1	6,550,943	322.45	154,053	4,573		119,245		108,110			(38,963)		40,061		0001
Purchased Call/Citi Grandmaster Index/CGM040SS Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	1	5,417,848	322.91	131,336			85,523		79,686			(32,616)		30,838		0001
Purchased Call/Citi Grandmaster Index/CGM040T SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2024	11/18/2026	1	6,372,649	320.89	155,254			107,765		113,102			(38,519)		37,516		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040T$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/22/2026	1	719,775	322.69	17,042			11,205		8,027			(4,231)		4,123		0001
Purchased Call/Citi Grandmaster Index/CGM040T$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/16/2026	1	3,248,985	320.32	78,301			54,175		59,931			(19,388)		19,089		0001
Purchased Call/Citi Grandmaster Index/CGM040S$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	1	3,728,413	322.64	89,878			56,879		55,043			(22,372)		20,905		0001
Purchased Call/Citi Grandmaster Index/CGM040U$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/14/2026	1	3,069,909	325.57	73,985			54,038		39,586			(18,319)		18,531		0001
Purchased Call/Citi Grandmaster Index/CGM040U$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2026	1	586,346	325.4	14,190			10,233		5,491			(3,509)		3,519		0001
Purchased Call/Citi Grandmaster Index/CGM040T$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/05/2026	1	1,244,949	322	30,857			20,925		15,147			(7,665)		7,234		0001
Purchased Call/Citi Grandmaster Index/CGM040T$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/20/2026	1	2,424,714	323.1	58,921			38,525		35,321			(14,569)		13,859		0001
Purchased Call/Citi Grandmaster Index/CGM040T$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	11/10/2026	1	4,503,900	322.69	107,509	979		74,220		69,392			(26,842)		26,304		0001
Purchased Call/Citi Grandmaster Index/CGM040U$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	1	628,791	325.65	14,926			10,726		5,714			(3,706)		3,760		0001
Purchased Call/Citi Grandmaster Index/CGM040U$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2026	1	2,111,136	324.26	50,878			36,202		29,607			(12,581)		12,587		0001
Purchased Call/Citi Grandmaster Index/CGM040U$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/29/2026	1	6,317,686	322.45	152,256			114,192		104,362			(37,648)		38,670		0001
Purchased Call/Citi Grandmaster Index/CGM040W$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/16/2027	1	2,136,636	327.56	51,493			42,143		25,676			(9,567)		13,651		0001
Purchased Call/Citi Grandmaster Index/CGM040W$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/03/2027	1	6,712,446	326.13	160,836			134,813		91,108			(26,172)		43,424		0001
Purchased Call/Citi Grandmaster Index/CGM040V$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	1,549,866	321.43	37,782			29,083		27,771			(8,757)		9,573		0001
Purchased Call/Citi Grandmaster Index/CGM040V$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/21/2025	01/15/2027	1	9,440,382	324.34	229,599			180,937		138,594			(49,314)		58,675		0001
Purchased Call/Citi Grandmaster Index/CGM040V$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	1	2,099,227	326.39	52,849			42,573		27,154			(10,434)		13,288		0001
Purchased Call/Citi Grandmaster Index/CGM040V$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2027	1	4,177,358	322.75	99,547			75,797		68,112			(23,821)		25,756		0001
Purchased Call/Citi Grandmaster Index/CGM040V$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/04/2027	1	631,184	325.91	15,867			12,744		6,176			(3,149)		3,992		0001
Purchased Call/Citi Grandmaster Index/CGM040W$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	02/26/2027	1	4,440,698	325.96	106,932			89,599		60,678			(17,621)		28,610		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040W$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	1	7,599,773	327.98		181,258		149,539		88,849			(32,291)		48,679		0001
Purchased Call/Citi Grandmaster Index/CGM040W$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	02/10/2027	1	4,419,453	326.99		106,659		86,387		54,991			(20,364)		28,094		0001
Purchased Call/Citi Grandmaster Index/CGM040VSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/15/2027	1	3,463,116	323.64		84,130		65,450		53,446			(19,014)		21,524		0001
Purchased Call/Citi Grandmaster Index/CGM040VSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2027	1	3,961,533	325.47		94,992		74,697		53,960			(20,574)		24,774		0001
Purchased Call/Citi Grandmaster Index/CGM040VSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/19/2027	1	1,158,346	324.34		27,916		21,772		12,707			(6,254)		7,225		0001
Purchased Call/Citi Grandmaster Index/CGM040W$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2025	02/26/2027	1	3,585,264	326.07		86,082		71,931		48,627			(14,413)		23,098		0001
Purchased Call/Citi Grandmaster Index/CGM040VSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/04/2027	1	1,504,378	322.22		36,256		27,528		25,407			(8,828)		9,259		0001
Purchased Call/Citi Grandmaster Index/CGM040W$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/12/2027	1	324,071	323.24		8,192		7,010		4,162			(1,194)		2,112		0001
Purchased Call/Citi Grandmaster Index/CGM040VSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/13/2027	1	6,746,416	321.2		162,249		125,171		123,378			(37,203)		41,857		0001
Purchased Call/Citi Grandmaster Index/CGM040W$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/19/2027	1	3,283,766	327.27		78,044		64,521		40,456			(13,715)		21,033		0001
Purchased Call/Citi Grandmaster Index/CGM040VSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/08/2027	1	2,491,191	326.44		59,789		48,275		32,226			(11,696)		15,810		0001
Purchased Call/Citi Grandmaster Index/CGM040VS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/07/2027	1	739,809	322.42		17,351		13,268		9,456			(4,107)		4,565		0001
Purchased Call/Citi Grandmaster Index/CGM040VS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2025	12/24/2026	1	450,631	322.63		9,833		7,514		5,559			(2,327)		2,746		0001
Purchased Call/Citi Grandmaster Index/CGM040VSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/29/2027	1	6,148,986	326.18		147,780		117,631		80,091			(30,586)		38,689		0001
Purchased Call/Citi Grandmaster Index/CGM040VS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	12/31/2026	1	3,434,109	322.22		82,447		62,543		57,772			(20,099)		21,058		0001
Purchased Call/Citi Grandmaster Index/CGM040VSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	1	3,566,234	327.21		85,098		68,582		43,405			(16,757)		22,574		0001
Purchased Call/Citi Grandmaster Index/CGM040VSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/01/2027	1	2,236,934	325.86		53,910		43,009		29,935			(11,062)		14,111		0001
Purchased Call/Citi Grandmaster Index/CGM040W$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/04/2027	1	1,152,028	325.44		29,322		24,677		12,221			(4,673)		7,459		0001
Purchased Call/Citi Grandmaster Index/CGM040W$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	03/05/2027	1	3,425,363	325.37		78,695		66,585		49,171			(12,273)		22,195		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/29/2027	1	4,964,800	325.86		118,108		94,304		66,211			(23,997)		31,238		0001
Purchased Call/Citi Grandmaster Index/CGM040W5T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/11/2027	1	2,517,896	322.97		62,168		52,979		42,918			(9,287)		16,395		0001
Purchased Call/Citi Grandmaster Index/CGM040US2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	12/31/2026	1	2,579,377	322.27		62,993		47,891		43,241			(15,205)		15,817		0001
Purchased Call/Citi Grandmaster Index/CGM040XS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2027	1	3,321,378	324.53		80,377		69,557		51,465			(11,090)		21,835		0001
Purchased Call/Citi Grandmaster Index/CGM040W5E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/24/2027	1	3,176,396	326.91		75,860		62,879		40,432			(13,050)		20,430		0001
Purchased Call/Citi Grandmaster Index/CGM040XSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/29/2027	1	1,633,795	323.2		39,538		34,589		27,863			(5,084)		10,792		0001
Purchased Call/Citi Grandmaster Index/CGM040XSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2027	1	5,647,730	322.93		139,414		122,235		98,225			(17,323)		37,364		0001
Purchased Call/Citi Grandmaster Index/CGM040W5O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2025	02/05/2027	1	3,430,218	326.44		83,464		67,372		44,219			(16,268)		21,713		0001
Purchased Call/Citi Grandmaster Index/CGM040W5R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2027	1	3,278,859	325.37		79,348		67,141		47,261			(12,466)		21,315		0001
Purchased Call/Citi Grandmaster Index/CGM040XS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/19/2027	1	2,991,040	324.53		71,528		61,979		46,173			(9,743)		19,601		0001
Purchased Call/Citi Grandmaster Index/CGM040W5Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/12/2027	1	4,464,025	323.67		108,810		93,072		72,630			(16,045)		29,090		0001
Purchased Call/Citi Grandmaster Index/CGM040W5C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/22/2027	1	1,563,958	327.27		37,691		31,159		19,338			(6,651)		10,043		0001
Purchased Call/Citi Grandmaster Index/CGM040VSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/29/2027	1	733,748	325.32		18,540		14,755		7,499			(3,840)		4,617		0001
Purchased Call/Citi Grandmaster Index/CGM040VSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/25/2027	1	3,064,761	325.34		73,861		58,215		42,288			(15,863)		19,217		0001
Purchased Call/Citi Grandmaster Index/CGM040VSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2027	1	3,580,204	326.44		86,283		69,690		46,367			(16,856)		22,740		0001
Purchased Call/Citi Grandmaster Index/CGM040VSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2027	1	1,624,972	325.35		39,216		30,812		22,332			(8,506)		10,162		0001
Purchased Call/Citi Grandmaster Index/CGM040XS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2027	1	4,338,752	324.95		104,713		90,913		65,363			(13,906)		28,546		0001
Purchased Call/Citi Grandmaster Index/CGM040XSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2027	1	3,948,751	323.2		91,029		79,817		67,109			(11,475)		26,001		0001
Purchased Call/Citi Grandmaster Index/CGM040XS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/25/2027	1	4,825,214	323.98		115,644		100,981		77,797			(15,045)		31,772		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040XS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/19/2027	1	7,474,461	324.65		180,759		156,096		114,501			(25,271)		48,982		0001
Purchased Call/Citi Grandmaster Index/CGM040VS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/05/2027	1	1,620,963	322.22		39,065		29,675		27,402			(9,499)		9,985		0001
Purchased Call/Citi Grandmaster Index/CGM040USY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/31/2026	1	850,584	322.06		20,693		15,672		11,097			(5,076)		5,216		0001
Purchased Call/Citi Grandmaster Index/CGM040WS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	03/05/2027	1	7,534,998	325.56		180,487		152,423		106,786			(28,611)		48,824		0001
Purchased Call/Citi Grandmaster Index/CGM040VS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2027	1	9,567,087	322.27		225,971		172,879		161,617			(53,368)		59,092		0001
Purchased Call/Citi Grandmaster Index/CGM040VS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/11/2027	1	5,021,719	321.43		120,521		92,670		90,220			(28,193)		31,101		0001
Purchased Call/Citi Grandmaster Index/CGM040VSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/21/2027	1	1,812,627	325.09		44,328		34,736		25,355			(9,635)		11,326		0001
Purchased Call/Citi Grandmaster Index/CGM040XS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/19/2027	1	502,953	324.97		11,901		10,283		5,659			(1,658)		3,296		0001
Purchased Call/Citi Grandmaster Index/CGM040WSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/26/2027	1	2,325,520	326.67		54,996		45,815		30,204			(9,298)		14,982		0001
Purchased Call/Citi Grandmaster Index/CGM040XS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	1	1,035,438	325.36		23,555		20,486		11,366			(3,099)		6,818		0001
Purchased Call/Citi Grandmaster Index/CGM040XSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2027	1	438,797	323.2		10,619		9,292		5,746			(1,364)		2,901		0001
Purchased Call/Citi Grandmaster Index/CGM040XS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	1	3,059,073	324.39		73,058		63,604		47,966			(9,584)		20,143		0001
Purchased Call/Citi Grandmaster Index/CGM040VSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/03/2027	1	4,547,385	325.12		111,948		89,563		64,373			(22,477)		28,736		0001
Purchased Call/Citi Grandmaster Index/CGM040VS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/28/2027	1	527,160	325.33		12,688		10,052		5,378			(2,645)		3,314		0001
Purchased Call/Citi Grandmaster Index/CGM040WSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2027	1	1,041,702	327.27		25,105		20,760		9,291			(4,424)		6,695		0001
Purchased Call/Citi Grandmaster Index/CGM040WSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	03/10/2027	1	6,635,139	324.13		157,387		133,489		104,377			(24,065)		43,169		0001
Purchased Call/Citi Grandmaster Index/CGM040VSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/22/2027	1	4,054,645	325.34		96,967		76,358		55,755			(20,864)		25,357		0001
Purchased Call/Citi Grandmaster Index/CGM040WS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/11/2027	1	318,239	327.12		7,608		6,174		2,817			(1,440)		2,025		0001
Purchased Call/Citi Grandmaster Index/CGM040WS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/12/2027	1	10,597,325	327.56		255,084		208,542		126,723			(47,534)		67,481		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040V\$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/12/2027	1	6,927,491	322.78		169,777		145,014		119,700			(25,309)		45,144		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	1	837,839	328.02		20,102		16,580		6,923			(3,585)		5,367		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/27/2027	1	4,924,449	324.94		120,358		95,158		70,124			(25,296)		30,931		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	1	1,813,308	323.25		44,540		34,635		28,783			(10,081)		11,270		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	7,034,695	327.7		168,555		137,670		83,235			(31,585)		44,795		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2027	1	4,950,866	324.43		119,133		102,182		76,823			(17,068)		32,393		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2027	1	5,822,680	323.67		140,968		120,638		95,084			(20,793)		38,066		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2027	1	2,118,488	321.43		50,844		39,111		38,095			(11,877)		13,132		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/20/2027	1	1,283,264	324.34		30,927		24,130		14,131			(6,919)		8,011		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2027	1	1,835,552	325.34		44,237		34,879		25,356			(9,488)		11,519		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2025	02/18/2027	1	1,000,599	328.11		23,909		19,633		8,223			(4,296)		6,404		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/08/2027	1	1,228,181	325.37		29,722		25,143		13,196			(4,676)		7,978		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2025	02/25/2027	1	1,275,521	326.47		30,463		25,371		12,314			(5,161)		8,211		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/05/2027	1	1,121,186	326.48		25,825		21,794		10,855			(4,107)		7,265		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/01/2027	1	1,169,227	325.96		28,295		23,664		11,787			(4,722)		7,551		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/17/2027	1	2,372,841	327.56		57,527		47,119		28,550			(10,605)		15,173		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/22/2027	1	4,115,795	324.53		99,602		86,176		63,717			(13,762)		27,036		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/18/2027	1	1,077,251	324.28		26,798		23,084		12,791			(3,771)		7,054		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,074,018	327.06		26,697		21,793		9,569			(5,017)		6,839		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2027	1	2,230,517	325.86		53,755		42,901		29,882			(11,015)		14,083		0001
Purchased Call/Citi Grandmaster Index/CGM040WSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2027	1	2,962,599	325.96		71,695		59,976		40,659			(11,949)		19,150		0001
Purchased Call/Citi Grandmaster Index/CGM040VSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2027	1	520,133	321.11		14,027		10,844		7,463			(3,194)		3,230		0001
Purchased Call/Citi Grandmaster Index/CGM040WSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/15/2027	1	2,074,171	323.67		50,195		42,945		33,840			(7,416)		13,549		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2027	1	1,982,733	318.25		48,180		47,717		48,720			(658)		13,943		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/25/2027	1	4,291,896	318.52		104,238		104,238		104,036			(371)		30,244		0001
Purchased Call/Citi Grandmaster Index/CGM040YSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2025	05/07/2027	1	7,705,028	316.02		187,523		174,630		210,501			(13,587)		52,429		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2025	06/11/2027	1	5,408,359	318.13		130,915		128,245		133,105			(3,172)		37,742		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/29/2027	1	1,647,677	318.52		40,203		40,203		40,024			(165)		11,643		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/07/2027	1	2,672,415	317.75		64,672		62,804		67,091			(2,123)		18,597		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/25/2027	1	4,232,266	318.36		103,029		102,914		103,551			(539)		29,824		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/04/2027	1	2,993,310	317.75		72,493		70,444		75,027			(2,229)		20,786		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2025	06/16/2027	1	1,682,861	318.31		40,710		40,069		41,090			(716)		11,785		0001
Purchased Call/Citi Grandmaster Index/CGM040YSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/10/2027	1	1,049,980	316.26		25,515		23,795		23,645			(1,815)		7,160		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/04/2027	1	3,282,705	317.7		79,457		77,059		82,511			(2,711)		22,795		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2025	06/25/2027	1	192,733	318.03		4,782		4,775		3,954			(26)		1,358		0001
Purchased Call/Citi Grandmaster Index/CGM040XSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/21/2027	1	6,068,235	316.7		149,879		135,779		158,096			(14,266)		40,800		0001
Purchased Call/Citi Grandmaster Index/CGM040XSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/02/2027	1	5,787,127	317.15		134,324		118,772		145,251			(15,963)		38,346		0001
Purchased Call/Citi Grandmaster Index/CGM040XSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2025	04/16/2027	1	10,426,499	317.07		251,279		226,902		265,021			(25,049)		69,837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/05/2027	1	3,361,148	315.94		82,541		76,355		92,156			(6,282)		22,837		0001
Purchased Call/Citi Grandmaster Index/CGM040YSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/14/2027	1	4,655,313	315.43		112,697		106,061		131,983			(7,049)		31,841		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	05/28/2027	1	12,689,061	315.18		309,060		297,138		367,031			(13,088)		87,674		0001
Purchased Call/Citi Grandmaster Index/CGM040YS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	04/30/2027	1	4,556,627	316.36		110,565		101,898		121,607			(9,075)		30,845		0001
Purchased Call/Citi Grandmaster Index/CGM040XSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/08/2027	1	587,461	311.39		16,012		14,235		17,791			(1,799)		3,911		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/28/2027	1	1,398,000	318.52		33,971		33,971		33,942			(139)		9,872		0001
Purchased Call/Citi Grandmaster Index/CGM040YSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	1	6,128,545	314.87		150,398		143,161		179,879			(8,013)		42,131		0001
Purchased Call/Citi Grandmaster Index/CGM040YS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/27/2027	1	2,993,223	316.98		72,735		66,441		76,947			(6,558)		20,216		0001
Purchased Call/Citi Grandmaster Index/CGM040XSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/15/2027	1	906,702	315.37		24,017		21,614		21,364			(2,457)		6,068		0001
Purchased Call/Citi Grandmaster Index/CGM040XSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/22/2027	1	2,003,103	317.17		46,103		41,871		50,769			(4,284)		13,478		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/11/2027	1	1,796,324	318.05		43,572		42,746		44,400			(984)		12,536		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/08/2027	1	3,758,169	317.75		90,948		88,324		94,398			(2,982)		26,171		0001
Purchased Call/Citi Grandmaster Index/CGM040XSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2027	1	3,645,084	314.69		88,576		79,207		106,280			(9,680)		24,359		0001
Purchased Call/Citi Grandmaster Index/CGM040XSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/07/2027	1	4,561,187	313.56		101,689		90,182		141,415			(11,618)		30,340		0001
Purchased Call/Citi Grandmaster Index/CGM040XSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2027	1	967,693	324.02		18,494		16,331		11,923			(2,227)		6,412		0001
Purchased Call/Citi Grandmaster Index/CGM040YSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/07/2027	1	2,531,869	316.26		61,139		57,017		68,216			(4,320)		17,228		0001
Purchased Call/Citi Grandmaster Index/CGM040XSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/23/2027	1	655,691	316.2		17,181		15,707		14,649			(1,507)		4,415		0001
Purchased Call/Citi Grandmaster Index/CGM040YS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/23/2027	1	1,027,692	316.98		25,248		23,064		21,773			(2,251)		6,920		0001
Purchased Call/Citi Grandmaster Index/CGM040YSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2025	05/06/2027	1	643,066	316.32		15,468		14,368		14,382			(1,137)		4,373		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2025	05/20/2027	1	1,037,349	315.97		24,248		22,992		23,955			(1,317)		7,126		0001
Purchased Call/Citi Grandmaster Index/CGM040YSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/19/2027	1	2,267,366	314.97		55,197		52,115		66,119			(3,158)		15,565		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/04/2027	1	1,715,409	317.98		40,963		39,705		42,412			(1,410)		11,912		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/17/2027	1	5,294,256	318.25		128,058		126,847		118,811			(1,681)		37,101		0001
Purchased Call/Citi Grandmaster Index/CGM040YS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/28/2027	1	5,481,913	317.48		133,362		122,024		136,861			(11,490)		37,053		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/17/2027	1	3,588,149	318.47		86,313		85,421		86,826			(1,298)		25,145		0001
Purchased Call/Citi Grandmaster Index/CGM040YSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/25/2027	1	1,953,163	316.39		47,462		45,242		52,690			(2,464)		13,466		0001
Purchased Call/Citi Grandmaster Index/CGM040YSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/17/2027	1	2,636,205	315.34		63,796		60,111		75,221			(3,927)		18,070		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/24/2027	1	845,573	318.09		20,469		20,356		17,326			(140)		5,954		0001
Purchased Call/Citi Grandmaster Index/CGM040YSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/21/2027	1	3,480,187	316.39		84,269		80,342		93,704			(4,254)		23,925		0001
Purchased Call/Citi Grandmaster Index/CGM040YSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/11/2027	1	781,642	316.26		18,994		17,715		17,623			(1,349)		5,334		0001
Purchased Call/Citi Grandmaster Index/CGM040YSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2027	1	1,506,440	315.93		36,606		33,791		41,302			(2,951)		10,228		0001
Purchased Call/Citi Grandmaster Index/CGM040YSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/18/2027	1	2,580,496	315.34		62,448		58,845		73,665			(3,839)		17,701		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/21/2027	1	1,261,030	318.25		30,643		30,348		30,970			(419)		8,862		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2025	06/02/2027	1	5,167,638	317.41		126,354		121,733		131,956			(4,781)		35,833		0001
Purchased Call/Citi Grandmaster Index/CGM040YSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2025	05/28/2027	1	1,215,816	315.82		29,252		28,088		33,935			(1,278)		8,401		0001
Purchased Call/Citi Grandmaster Index/CGM040XSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/05/2027	1	1,229,686	317.15		30,004		26,538		30,916			(3,571)		8,167		0001
Purchased Call/Citi Grandmaster Index/CGM040XSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2027	1	5,754,350	321.38		137,177		121,105		110,915			(16,549)		38,128		0001
Purchased Call/Citi Grandmaster Index/CGM040YS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2025	04/30/2027	1	1,561,702	316.57		37,333		34,410		41,177			(3,060)		10,571		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/23/2027	1	5,154,057	317.44		125,043		114,022		128,614			(11,467)		34,706		0001
Purchased Call/Citi Grandmaster Index/CGM040XSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2025	04/14/2027	1	3,626,872	315.34		88,573		79,375		101,911			(9,298)		24,256		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2025	06/11/2027	1	732,673	317.99		17,903		17,532		14,976			(442)		5,113		0001
Purchased Call/Citi Grandmaster Index/CGM040YSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	1	153,700	315.42		3,601		3,427		3,674			(193)		1,057		0001
Purchased Call/Citi Grandmaster Index/CGM040XSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/06/2027	1	1,621,378	317.15		39,562		34,997		40,786			(4,702)		10,777		0001
Purchased Call/Citi Grandmaster Index/CGM040YST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2027	1	3,029,723	316.39		73,622		70,184		81,772			(3,817)		20,903		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2027	1	1,856,029	318.05		45,102		44,234		45,972			(1,047)		12,989		0001
Purchased Call/Citi Grandmaster Index/CGM040XSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/09/2027	1	3,861,034	313.52		96,274		85,966		120,059			(10,649)		25,723		0001
Purchased Call/Citi Grandmaster Index/CGM040YSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/13/2027	1	817,618	316.39		18,581		17,405		18,274			(1,198)		5,588		0001
Purchased Call/Citi Grandmaster Index/CGM040YSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/14/2027	1	1,207,871	315.35		29,494		27,761		34,394			(1,833)		8,261		0001
Purchased Call/Citi Grandmaster Index/CGM040XS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/14/2025	04/09/2027	1	5,362,793	314.69		131,271		117,363		156,084			(14,275)		35,727		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/03/2027	1	1,174,123	317.74		28,896		27,903		29,431			(1,031)		8,147		0001
Purchased Call/Citi Grandmaster Index/CGM040YSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2025	05/27/2027	1	510,563	316.46		11,649		11,136		11,432			(527)		3,525		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/23/2027	1	2,305,399	318.18		55,886		55,459		56,909			(502)		16,223		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/14/2027	1	1,919,327	318.05		46,448		45,553		47,515			(1,080)		13,422		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/17/2027	1	429,134	318.33		10,369		10,274		8,592			(123)		3,007		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2025	06/09/2027	1	6,491,298	317.82		157,183		152,889		162,490			(4,497)		45,235		0001
Purchased Call/Citi Grandmaster Index/CGM040YS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/14/2027	1	4,216,990	315.34		100,698		94,925		120,167			(6,020)		28,843		0001
Purchased Call/Citi Grandmaster Index/CGM040YSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/12/2027	1	2,620,150	315.82		63,873		59,721		72,555			(4,228)		17,895		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040XSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/09/2027	1	1,109,292	313.39		27,358		24,422		34,747			(3,029)		7,390		0001
Purchased Call/Citi Grandmaster Index/CGM040XSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/19/2027	1	3,317,229	317.07		80,940		73,046		84,457			(8,182)		22,270		0001
Purchased Call/Citi Grandmaster Index/CGM040YS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/26/2027	1	2,157,838	316.98		52,435		47,892		55,443			(4,734)		14,563		0001
Purchased Call/Citi Grandmaster Index/CGM040YSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2025	05/24/2027	1	3,331,215	316.39		79,058		75,427		89,823			(3,933)		22,951		0001
Purchased Call/Citi Grandmaster Index/CGM040YS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/03/2027	1	1,515,322	315.93		36,822		33,986		41,524			(2,972)		10,280		0001
Purchased Call/Citi Grandmaster Index/CGM040XSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/01/2027	1	715,047	323.97		17,392		15,287		8,847			(2,123)		4,734		0001
Purchased Call/Citi Grandmaster Index/CGM040XSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2027	1	1,525,616	317.07		37,225		33,600		38,862			(3,758)		10,250		0001
Purchased Call/Citi Grandmaster Index/CGM040ZST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2025	06/30/2027	1	3,364,003	318.48		81,745		81,745		81,920					23,787		0001
Purchased Call/Citi Grandmaster Index/CGM040YS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	04/30/2027	1	6,202,172	315.93		150,644		139,031		169,716			(12,091)		41,984		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/10/2027	1	739,697	317.9		18,056		17,707		15,169			(422)		5,158		0001
Purchased Call/Citi Grandmaster Index/CGM040XSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/12/2027	1	3,171,689	314.69		77,072		68,909		92,436			(8,435)		21,179		0001
Purchased Call/Citi Grandmaster Index/CGM040YS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/29/2027	1	635,226	317.58		14,513		13,336		12,973			(1,207)		4,297		0001
Purchased Call/Citi Grandmaster Index/CGM040YSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2025	05/28/2027	1	1,113,617	315.47		27,246		26,165		31,695			(1,187)		7,694		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2027	1	2,568,374	315.18		62,411		60,011		74,419			(2,643)		17,797		0001
Purchased Call/Citi Grandmaster Index/CGM040XST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/16/2027	1	1,267,741	316.74		31,419		28,343		32,855			(3,189)		8,491		0001
Purchased Call/Citi Grandmaster Index/CGM040YSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2025	05/07/2027	1	1,161,637	316.27		27,804		25,886		31,277			(2,021)		7,904		0001
Purchased Call/NDX Index/NDX0211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES71P3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	1,143,780	19822.9	95,620			167,221		167,221	48,215				1,404		0001
Purchased Call/NDX Index/NDX0170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	921,582	20439.5	77,505			101,805		101,805	24,469				682		0001
Purchased Call/NDX Index/NDX0050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	1,393,052	18421.3	113,534			238,979		238,979	56,368				3,050		0001
Purchased Call/NDX Index/NDX0051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,151,008	21117.2	108,885			127,112		127,112	25,644				3,435		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,244,345	20107.8	106,765			169,530		169,530	42,742				3,257		0001
Purchased Call/NDX Index/NDX0051$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,971,577	21622.3	168,964			181,361		181,361	41,039				6,547		0001
Purchased Call/NDX Index/NDX0051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,180,794	21117.2	95,172			120,926		120,926	29,508				3,523		0001
Purchased Call/NDX Index/NDX0051$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,099,000	21181		87,151		110,456		110,456	23,305				3,985		0001
Purchased Call/NDX Index/NDX0212$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	1,095,000	21614.1		62,525		72,609		72,609	10,085				4,393		0001
Purchased Call/NDX Index/NDX0051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,843,233	20201.4		157,965		241,368		241,368	83,403				7,612		0001
Purchased Call/NDX Index/NDX0211$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	1,890,655	21491.3		159,382		190,636		190,636	31,253				7,356		0001
Purchased Call/NDX Index/NDX0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,348,912	19754		101,438		163,587		163,587	62,148				5,725		0001
Purchased Call/NDX Index/NDX0212$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	1,205,123	21491.3		110,269		130,692		130,692	20,423				4,689		0001
Purchased Call/NDX Index/NDX0170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,616,000	19754		141,723		239,847		239,847	98,124				6,859		0001
Purchased Call/NDX Index/NDX0051$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,585,000	21181		141,224		175,960		175,960	34,736				5,748		0001
Purchased Call/NDX Index/NDX0212$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	1,730,000	21614.1		147,569		170,767		170,767	23,198				6,941		0001
Purchased Call/NDX Index/NDX0170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,328,490	19754		72,536		109,752		109,752	37,216				5,638		0001
Purchased Call/NDX Index/NDX0051$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,216,000	21181		121,843		146,322		146,322	24,479				4,410		0001
Purchased Call/NDX Index/NDX0212$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	940,796	21626.4		84,201		101,490		101,490	17,289				4,652		0001
Purchased Call/NDX Index/NDX0052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	1,595,842	21761.8		141,551		166,950		166,950	25,399				7,735		0001
Purchased Call/NDX Index/NDX0052$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,585,000	20063.6		132,982		203,025		203,025	70,043				7,327		0001
Purchased Call/NDX Index/NDX0052$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,269,917	17090.4		114,547		227,233		227,233	112,686				5,581		0001
Purchased Call/NDX Index/NDX0052$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	990,230	18276.4		74,267		132,942		132,942	58,674				4,459		0001
Purchased Call/NDX Index/NDX0000$O	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	06/30/2025	09/12/2025	1	22,300,000	18600		81,200		77,220		77,220	(3,980)				50,205		0001
Purchased Call/NDX Index/NDX0052$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,520,000	17090.4		115,064		214,454		214,454	99,390				6,680		0001
Purchased Call/NDX Index/NDX0050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,985,000	13291.6	583,789			1,749,017		1,749,017	167,353				19,493		0001
Purchased Call/NDX Index/NDX0050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,505,000	15425.7	467,152			1,000,361		1,000,361	100,337				15,158		0001
Purchased Call/NDX Index/NDX0050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,756,366	15280.2	566,077			1,200,983		1,200,983	119,579				17,980		0001
Purchased Call/NDX Index/NDX0050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,271,965	14973.2	764,289			1,627,845		1,627,845	160,324				23,492		0001
Purchased Call/NDX Index/NDX0050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,354,000	14560.9	459,412			1,028,122		1,028,122	100,209				14,063		0001
Purchased Call/NDX Index/NDX0050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,943,908	16001.4	618,163			1,225,167		1,225,167	123,292				20,382		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,771,222	16777.4	886,791			1,588,179		1,588,179	162,854				29,326		0001
Purchased Call/NDX Index/NDX0050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,532,366	16649.9	469,210			895,815		895,815	91,284				16,305		0001
Purchased Call/NDX Index/NDX0050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,440,706	17330.4	751,737			1,310,878		1,310,878	135,242				26,080		0001
Purchased Call/NDX Index/NDX0050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,987,247	17783.2	1,225,281			2,029,372		2,029,372	210,492				42,822		0001
Purchased Call/NDX Index/NDX0050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	2,839,427	18018.5	877,099			1,409,984		1,409,984	146,060				30,747		0001
Purchased Call/NDX Index/NDX0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,833,000	12495.4	558,515			1,786,264		1,786,264	163,082				17,422		0001
Purchased Call/NDX Index/NDX0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,702,614	13849.7	511,465			1,378,904		1,378,904	119,989				16,803		0001
Purchased Call/NDX Index/NDX0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,547,000	14484.5	475,857			1,150,524		1,150,524	101,105				15,358		0001
Purchased Call/NDX Index/NDX0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,734,000	15042.3	534,245			1,196,905		1,196,905	106,253				17,298		0001
Purchased Call/NDX Index/NDX0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,488,000	14909	483,302			1,057,149		1,057,149	92,878				15,153		0001
Purchased Call/NDX Index/NDX0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,591,801	15313.2	514,152			1,085,949		1,085,949	95,377				16,622		0001
Purchased Call/NDX Index/NDX0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,653,959	18004.7	1,141,862			1,812,335		1,812,335	182,709				39,405		0001
Purchased Call/NDX Index/NDX0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	1,277,983	18339.4	357,963			532,924		532,924	54,988				13,895		0001
Purchased Call/NDX Index/NDX0150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	09/22/2023	09/21/2029	1	2,019,000	14701.1	657,790			1,491,066		1,491,066	141,016				20,763		0001
Purchased Call/NDX Index/NDX0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	2,075,474	12890.5	619,322			1,863,031		1,863,031	173,765				18,412		0001
Purchased Call/NDX Index/NDX0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,748,000	11637.5	550,620			1,913,335		1,913,335	169,288				16,219		0001
Purchased Call/NDX Index/NDX0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,508,352	12567.2	457,483			1,457,582		1,457,582	129,864				14,563		0001
Purchased Call/NDX Index/NDX0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	2,136,154	15036.9	678,870			1,484,010		1,484,010	137,775				21,413		0001
Purchased Call/NDX Index/NDX0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,768,256	15273	553,995			1,197,801		1,197,801	111,169				17,923		0001
Purchased Call/NDX Index/NDX0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,717,840	16084.7	543,525			1,066,943		1,066,943	98,696				18,101		0001
Purchased Call/NDX Index/NDX0210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2024	03/22/2030	1	1,778,000	18339.4	558,825			842,996		842,996	79,081				19,332		0001
Purchased Call/NDX Index/NDX0210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	1,824,000	17210.9	599,914			1,006,019		1,006,019	91,712				20,009		0001
Purchased Call/NDX Index/NDX0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	2,454,146	18085	783,118			1,227,306		1,227,306	123,497				27,044		0001
Purchased Call/NDX Index/NDX0050$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	831,217	19001	235,733			326,235		326,235	33,558				9,237		0001
Purchased Call/NDX Index/NDX0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,433,344	18705.2	460,677			665,191		665,191	67,915				15,858		0001
Purchased Call/NDX Index/NDX0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,576,748	18705.2	443,855			628,622		628,622	56,624				17,444		0001
Purchased Call/NDX Index/NDX0210$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	1,267,936	19700.4	398,766			517,747		517,747	48,176				14,145		0001
Purchased Call/NDX Index/NDX0210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,023,000	18100.2	644,123			993,008		993,008	92,282				22,104		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,452,000	19001	776,548			1,099,647		1,099,647	113,540				27,248		0001
Purchased Call/NDX Index/NDX0210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,543,935	20439.5	483,097			577,673		577,673	53,966				17,304		0001
Purchased Call/NDX Index/NDX0050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,273,395	18413.8	706,799			1,113,964		1,113,964	111,880				25,694		0001
Purchased Call/NDX Index/NDX0051$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	985,647	19791.5	294,511			412,041		412,041	42,086				11,268		0001
Purchased Call/NDX Index/NDX0130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/06/2024	09/06/2030	1	2,404,821	18421.3	721,206			1,181,508		1,181,508	113,655				27,390		0001
Purchased Call/NDX Index/NDX0050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,124,000	18413.8	309,887			468,580		468,580	46,645				12,704		0001
Purchased Call/NDX Index/NDX0211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	950,668			1,189,872		1,189,872	132,504				53,269		0001
Purchased Call/NDX Index/NDX0050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,270,552	19822.9	399,716			520,457		520,457	54,007				14,294		0001
Purchased Call/NDX Index/NDX0211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,577,790	19491.8	474,126			672,142		672,142	61,210				17,899		0001
Purchased Call/NDX Index/NDX0051$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	2,388,491	21622.3	768,616			817,191		817,191	84,648				27,850		0001
Purchased Call/NDX Index/NDX0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/08/2024	11/08/2030	1	2,059,126	21117.2	656,655			731,308		731,308	64,716				23,840		0001
Purchased Call/NDX Index/NDX0051$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	1,848,593	20776.2	599,314			697,897		697,897	71,498				21,479		0001
Purchased Call/NDX Index/NDX0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/22/2024	10/22/2030	1	1,824,442	20383.6	566,307			704,855		704,855	62,032				21,031		0001
Purchased Call/NDX Index/NDX0051$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,180,094	21289.2	735,346			780,056		780,056	80,092				25,510		0001
Purchased Call/NDX Index/NDX0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/08/2024	10/08/2030	1	1,840,118	20107.8	562,156			732,161		732,161	64,382				21,135		0001
Purchased Call/NDX Index/NDX0170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	2,102,000	21491.3		682,940		734,992		734,992	52,052				24,896		0001
Purchased Call/NDX Index/NDX0051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,034,003	19754		1,295,722		1,755,175		1,755,175	459,453				48,265		0001
Purchased Call/NDX Index/NDX0051$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,827,122	20201.4		920,794		1,162,886		1,162,886	242,092				33,712		0001
Purchased Call/NDX Index/NDX0211$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2031	1	1,044,000	21181		316,750		336,921		336,921	20,171				12,274		0001
Purchased Call/NDX Index/NDX0051$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,838,075	21853		605,646		621,014		621,014	15,368				21,684		0001
Purchased Call/NDX Index/NDX0170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,392,007	21491.3		409,529		437,619		437,619	28,091				16,487		0001
Purchased Call/NDX Index/NDX0212$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	1,391,842	20201.4		405,861		496,272		496,272	90,411				16,597		0001
Purchased Call/NDX Index/NDX0212$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	1,916,494	21614.1		633,401		664,474		664,474	31,073				22,776		0001
Purchased Call/NDX Index/NDX0211$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,271,000	21853		377,360		384,617		384,617	7,257				14,994		0001
Purchased Call/NDX Index/NDX0051$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	3,563,000	21181		1,207,857		1,298,346		1,298,346	90,489				41,889		0001
Purchased Call/NDX Index/NDX0610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	1,307,461	21761.8		427,017		459,942		459,942	32,925				15,929		0001
Purchased Call/NDX Index/NDX0052$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,038,000	20063.6		283,997		355,735		355,735	71,739				12,561		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,317,479	21112.5		438,852		503,720		503,720	64,868				15,995		0001
Purchased Call/NDX Index/NDX0170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	1,860,283	18276.4		607,382		970,513		970,513	363,131				22,427		0001
Purchased Call/NDX Index/NDX0000SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	977,735	21626.4		318,253		350,359		350,359	32,107				11,950		0001
Purchased Call/NDX Index/NDX0052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,838,533	20063.6		597,155		791,422		791,422	194,267				22,248		0001
Purchased Call/NDX Index/NDX0052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	4,495,168	17090.4		1,450,141		2,697,263		2,697,263	1,247,121				54,014		0001
Purchased Call/NDX Index/NDX0052S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	1,666,000	17090.4		469,979		794,594		794,594	324,615				20,019		0001
Purchased Call/BXIIMSTN Index/SBMO17F$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	32,109	1474.67	2,530			3,630		3,630	1,246				61		0001
Purchased Call/BXIIMSTN Index/SBMO17ES Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	16,746	1416.99	973			1,433		1,433	340				27		0001
Purchased Call/BXIIMSTN Index/SBMO17ES O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	20,011	1455.36	1,421			2,265		2,265	815				25		0001
Purchased Call/BXIIMSTN Index/SBMO17F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	74,733	1474.67	5,015			6,967		6,967	2,218				142		0001
Purchased Call/BXIIMSTN Index/SBMO17ES Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/08/2025	1	22,732	1416.99	1,538			2,347		2,347	600				37		0001
Purchased Call/BXIIMSTN Index/SBMO17F$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	10,010	1478.12	652			879		879	264				22		0001
Purchased Call/BXIIMSTN Index/SBMO17F$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	4,965	1478.12	313			419		419	123				11		0001
Purchased Call/BXIIMSTN Index/SBMO17F$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	40,763	1478.12	2,959			4,087		4,087	1,302				89		0001
Purchased Call/BXIIMSTN Index/SBMO17F$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	39,090	1474.67	2,818			3,996		3,996	1,323				74		0001
Purchased Call/BXIIMSTN Index/SBMO17F$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	8,719	1474.67	507			688		688	204				17		0001
Purchased Call/BXIIMSTN Index/SBMO17F$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	34,401	1478.12	2,756			3,839		3,839	1,280				75		0001
Purchased Call/BXIIMSTN Index/SBMO17F$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	5,002	1521.94	353			429		429	155				12		0001
Purchased Call/BXIIMSTN Index/SBMO17F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	60,621	1521.94	4,189			5,094		5,094	1,822				145		0001
Purchased Call/BXIIMSTN Index/SBMO17ES C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	20,022	1440.5	1,422			2,434		2,434	901				15		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17F$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	1	94,592	1416.99	6,196			9,357		9,357	2,347				155		0001
Purchased Call/BXIIMSTN Index/SBMO17E$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	25,548	1440.5	1,466			2,288		2,288	722				19		0001
Purchased Call/BXIIMSTN Index/SBMO17F$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	85,158	1478.12	6,038			8,295		8,295	2,608				186		0001
Purchased Call/BXIIMSTN Index/SBMO17E$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	15,471	1455.36	1,021			1,589		1,589	548				19		0001
Purchased Call/BXIIMSTN Index/SBMO17E$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	125,305	1455.36	8,696			13,778		13,778	4,899				154		0001
Purchased Call/BXIIMSTN Index/SBMO17F$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	1	77,340	1521.94	4,818			5,807		5,807	1,999				186		0001
Purchased Call/BXIIMSTN Index/SBMO17E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	6,509	1455.36	490			788		788	290				8		0001
Purchased Call/BXIIMSTN Index/SBMO17E$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	12,505	1440.5	803			1,300		1,300	442				9		0001
Purchased Call/BXIIMSTN Index/SBMO17F$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	1	11,529	1521.94	882			1,065		1,065	389				28		0001
Purchased Call/BXIIMSTN Index/SBMO17E$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	29,957	1440.5	2,079			3,520		3,520	1,280				22		0001
Purchased Call/BXIIMSTN Index/SBMO17GSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	142,716	1510.21	12,002			14,794		14,794	5,148				374		0001
Purchased Call/BXIIMSTN Index/SBMO17I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	1	159,610	1519.28	12,067			14,446		14,446	4,212				553		0001
Purchased Call/BXIIMSTN Index/SBMO17I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	1	10,486	1519.28	823			996		996	298				36		0001
Purchased Call/BXIIMSTN Index/SBMO17GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	10/22/2025	1	108,249	1536.18	9,667			10,272		10,272	3,717				302		0001
Purchased Call/BXIIMSTN Index/SBMO17G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	265,224	1536.18	19,467			22,232		22,232	7,896				741		0001
Purchased Call/BXIIMSTN Index/SBMO17GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	67,683	1510.21	4,860			5,958		5,958	1,956				177		0001
Purchased Call/BXIIMSTN Index/SBMO17GSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	2,081	1510.21	153			188		188	62				5		0001
Purchased Call/BXIIMSTN Index/SBMO17HS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	76,675	1568.02	4,923			5,043		5,043	1,858				229		0001
Purchased Call/BXIIMSTN Index/SBMO17I$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	1	8,935	1519.28	598			689		689	186				31		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	52,777	1568.02	3,647			3,723		3,723	1,398				157		0001
Purchased Call/BXIIMSTN Index/SBMO17HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	68,099	1596.49	4,406			4,014		4,014	1,528				226		0001
Purchased Call/BXIIMSTN Index/SBMO17HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	89,639	1596.49	6,382			5,744		5,744	2,232				298		0001
Purchased Call/BXIIMSTN Index/SBMO17HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	132,439	1589.92	9,310			8,466		8,466	3,308				416		0001
Purchased Call/BXIIMSTN Index/SBMO17GSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	10,221	1536.18	667			757		757	257				29		0001
Purchased Call/BXIIMSTN Index/SBMO17GSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	13,327	1536.18	1,066			1,211		1,211	439				37		0001
Purchased Call/BXIIMSTN Index/SBMO17GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	83,821	1568.02	6,572			6,540		6,540	2,500				250		0001
Purchased Call/BXIIMSTN Index/SBMO17GS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	87,406	1510.21	6,564			8,076		8,076	2,706				229		0001
Purchased Call/BXIIMSTN Index/SBMO17HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	107,275	1589.92	9,033			7,715		7,715	3,042				337		0001
Purchased Call/BXIIMSTN Index/SBMO17GSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	24,567	1536.18	2,005			2,267		2,267	823				69		0001
Purchased Call/BXIIMSTN Index/SBMO17HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	26,010	1589.92	2,031			1,794		1,794	709				82		0001
Purchased Call/BXIIMSTN Index/SBMO17IS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	1	30,872	1519.28	2,720			3,417		3,417	1,109				107		0001
Purchased Call/BXIIMSTN Index/SBMO17HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	51,178	1589.92	3,337			3,069		3,069	1,182				161		0001
Purchased Call/BXIIMSTN Index/SBMO17HSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	1	39,302	1519.28	1,838	939		3,461		3,461	963				136		0001
Purchased Call/BXIIMSTN Index/SBMO17HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	17,673	1596.49	1,364			1,206		1,206	474				59		0001
Purchased Call/BXIIMSTN Index/SBMO17GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	44,629	1568.02	3,718			3,606		3,606	1,372				133		0001
Purchased Call/BXIIMSTN Index/SBMO17GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	2,608	1510.21	173			210		210	66				7		0001
Purchased Call/BXIIMSTN Index/SBMO17HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	58,570	1568.02	4,135			4,209		4,209	1,588				175		0001
Purchased Call/BXIIMSTN Index/SBMO17HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	19,996	1589.92	1,436			1,300		1,300	510				63		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	13,748	1589.92	1,171			994		994	391				43		0001
Purchased Call/BXIIMSTN Index/SBMO17GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	7,426	1536.18	535			610		610	215				21		0001
Purchased Call/BXIIMSTN Index/SBMO17HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	98,587	1568.02	8,124			7,922		7,922	3,020				294		0001
Purchased Call/BXIIMSTN Index/SBMO17IS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	6,451	1519.28	560			700		700	225				22		0001
Purchased Call/BXIIMSTN Index/SBMO17HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	215,844	1596.49	15,670			14,050		14,050	5,477				717		0001
Purchased Call/BXIIMSTN Index/SBMO17GSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	10/08/2025	1	26,643	1510.21	1,445	754		2,642		2,642	718				70		0001
Purchased Call/BXIIMSTN Index/SBMO17KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	196,408	1535.38		15,477		18,983		18,983	3,506				834		0001
Purchased Call/BXIIMSTN Index/SBMO17ISD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	9,113	1500.42		700		912		912	212				33		0001
Purchased Call/BXIIMSTN Index/SBMO17JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	25,202	1566.01		1,915		2,090		2,090	174				98		0001
Purchased Call/BXIIMSTN Index/SBMO17ISQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	20,394	1536.56		1,317		1,512		1,512	194				77		0001
Purchased Call/BXIIMSTN Index/SBMO17KS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	62,818	1575.01		4,485		4,652		4,652	167				259		0001
Purchased Call/BXIIMSTN Index/SBMO17JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	16,917	1580.95		1,250		1,283		1,283	33				68		0001
Purchased Call/BXIIMSTN Index/SBMO17JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	24,772	1575.01		1,999		2,097		2,097	98				102		0001
Purchased Call/BXIIMSTN Index/SBMO17JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	36,156	1580.95		2,618		2,679		2,679	62				145		0001
Purchased Call/BXIIMSTN Index/SBMO17JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	88,359	1566.01		5,797		6,077		6,077	280				344		0001
Purchased Call/BXIIMSTN Index/SBMO17JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	02/20/2026	1	18,102	1580.95		1,469		1,563		1,563	94				73		0001
Purchased Call/BXIIMSTN Index/SBMO17ISN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	215,494	1536.56		18,015		23,193		23,193	5,178				809		0001
Purchased Call/BXIIMSTN Index/SBMO17KS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	28,009	1575.01		1,837		1,887		1,887	49				116		0001
Purchased Call/BXIIMSTN Index/SBMO17ISE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	35,938	1500.42		2,368		2,862		2,862	494				130		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	10,679	1575.01		800		833		833	33				44		0001
Purchased Call/BXIIMSTN Index/SBMO17ISC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	77,179	1500.42		6,668		9,472		9,472	2,804				280		0001
Purchased Call/BXIIMSTN Index/SBMO17JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	85,627	1580.95		4,084		4,093		4,093	9				344		0001
Purchased Call/BXIIMSTN Index/SBMO17JSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	46,356	1580.95		3,129		3,161		3,161	32				186		0001
Purchased Call/BXIIMSTN Index/SBMO17ISR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	30,031	1536.56		2,132		2,535		2,535	402				113		0001
Purchased Call/BXIIMSTN Index/SBMO17JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	10,627	1580.95		812		840		840	28				43		0001
Purchased Call/BXIIMSTN Index/SBMO17JSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	50,310	1580.95		3,959		4,117		4,117	158				202		0001
Purchased Call/BXIIMSTN Index/SBMO17JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	84,410	1566.01		6,204		6,706		6,706	501				328		0001
Purchased Call/BXIIMSTN Index/SBMO17JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	3,190	1566.01		170		177		177	7				12		0001
Purchased Call/BXIIMSTN Index/SBMO17JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	4,446	1580.95		315		321		321	6				18		0001
Purchased Call/BXIIMSTN Index/SBMO17JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	18,304	1575.01		1,065		1,094		1,094	29				76		0001
Purchased Call/BXIIMSTN Index/SBMO17K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	178,495	1535.38		13,583		16,462		16,462	2,879				758		0001
Purchased Call/BXIIMSTN Index/SBMO17K$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	17,225	1535.38		1,230		1,462		1,462	233				73		0001
Purchased Call/BXIIMSTN Index/SBMO17ISF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	11,207	1500.42		944		1,311		1,311	367				41		0001
Purchased Call/BXIIMSTN Index/SBMO17ISG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	27,062	1500.42		2,008		2,565		2,565	557				98		0001
Purchased Call/BXIIMSTN Index/SBMO17ISP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	153,210	1536.56		11,460		13,941		13,941	2,481				575		0001
Purchased Call/BXIIMSTN Index/SBMO17JSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	17,836	1580.95		1,172		1,177		1,177	5				72		0001
Purchased Call/BXIIMSTN Index/SBMO17JS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	30,324	1566.01		2,481		2,757		2,757	277				118		0001
Purchased Call/BXIIMSTN Index/SBMO17K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	64,860	1535.38		3,691		4,200		4,200	509				275		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17K$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	5,347	1535.38		373		440		440	67				23		0001
Purchased Call/BXIIMSTN Index/SBMO17I$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	64,876	1536.56		4,697		5,626		5,626	929				244		0001
Purchased Call/BXIIMSTN Index/SBMO17L$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	65,054	1553.09		4,202		4,628		4,628	426				301		0001
Purchased Call/BXIIMSTN Index/SBMO17MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	120,703	1575.89		9,163		9,078		9,078	(85)				570		0001
Purchased Call/BXIIMSTN Index/SBMO17L$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	6,051	1488.34		417		537		537	120				27		0001
Purchased Call/BXIIMSTN Index/SBMO17K$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	10,926	1397.77		835		1,229		1,229	394				48		0001
Purchased Call/BXIIMSTN Index/SBMO17L$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	62,701	1553.09		5,073		5,839		5,839	766				290		0001
Purchased Call/BXIIMSTN Index/SBMO17L$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	19,504	1488.34		1,223		1,535		1,535	313				88		0001
Purchased Call/BXIIMSTN Index/SBMO17MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	35,331	1609.91		2,247		2,126		2,126	(121)				171		0001
Purchased Call/BXIIMSTN Index/SBMO17K$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	139,529	1397.77		8,735		11,999		11,999	3,265				613		0001
Purchased Call/BXIIMSTN Index/SBMO17LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	21,631	1553.09		1,683		1,922		1,922	239				100		0001
Purchased Call/BXIIMSTN Index/SBMO17K$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	34,830	1397.77		2,462		3,528		3,528	1,065				153		0001
Purchased Call/BXIIMSTN Index/SBMO17K$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	39,053	1397.77		1,492		1,961		1,961	469				172		0001
Purchased Call/BXIIMSTN Index/SBMO17MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	13,984	1609.91		917		874		874	(44)				68		0001
Purchased Call/BXIIMSTN Index/SBMO17MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	9,202	1595.74		700		709		709	9				46		0001
Purchased Call/BXIIMSTN Index/SBMO17MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	9,425	1595.74		786		817		817	31				47		0001
Purchased Call/BXIIMSTN Index/SBMO17MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	12,755	1595.74		917		916		916	(1)				63		0001
Purchased Call/BXIIMSTN Index/SBMO17MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	20,016	1575.89		1,471		1,551		1,551	80				95		0001
Purchased Call/BXIIMSTN Index/SBMO17L$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	14,925	1553.09		1,287		1,502		1,502	216				69		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17KSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	161,121	1397.77		11,714		16,923		16,923	5,210				708		0001
Purchased Call/BXIIMSTN Index/SBMO17LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	04/22/2026	1	93,276	1488.34		6,807		8,856		8,856	2,049				420		0001
Purchased Call/BXIIMSTN Index/SBMO17LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	90,534	1488.34		5,486		6,822		6,822	1,336				408		0001
Purchased Call/BXIIMSTN Index/SBMO17KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/20/2026	1	6,372	1535.38		229		472		472	242				27		0001
Purchased Call/BXIIMSTN Index/SBMO17LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	112,221	1553.09		7,934		8,889		8,889	955				519		0001
Purchased Call/BXIIMSTN Index/SBMO17MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	144,580	1609.91		11,393		11,214		11,214	(179)				701		0001
Purchased Call/BXIIMSTN Index/SBMO17MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	113,852	1595.74		9,074		9,303		9,303	229				563		0001
Purchased Call/BXIIMSTN Index/SBMO17LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	80,594	1553.09		4,610		5,029		5,029	419				373		0001
Purchased Call/BXIIMSTN Index/SBMO17MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	53,322	1609.91		3,818		3,915		3,915	98				258		0001
Purchased Call/BXIIMSTN Index/SBMO17KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	115,031	1397.77		6,948		9,446		9,446	2,498				506		0001
Purchased Call/BXIIMSTN Index/SBMO17MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	269,106	1595.74		23,251		24,455		24,455	1,204				1,331		0001
Purchased Call/BXIIMSTN Index/SBMO17LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	35,160	1575.89		2,317		4,432		4,432	2,115				166		0001
Purchased Call/BXIIMSTN Index/SBMO17MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	5,576	1609.91		470		469		469	(1)				27		0001
Purchased Call/BXIIMSTN Index/SBMO17MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	13,072	1595.74		1,184		1,272		1,272	88				65		0001
Purchased Call/BXIIMSTN Index/SBMO17LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	4,008	1488.34		306		404		404	98				18		0001
Purchased Call/BXIIMSTN Index/SBMO17LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	11,109	1488.34		788		1,020		1,020	232				50		0001
Purchased Call/BXIIMSTN Index/SBMO17MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/08/2026	1	22,185	1609.91		1,567		1,608		1,608	41				108		0001
Purchased Call/BXIIMSTN Index/SBMO17LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	53,872	1488.34		2,063		2,515		2,515	451				243		0001
Purchased Call/BXIIMSTN Index/SBMO17MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	69,879	1609.91		5,954		5,968		5,968	14				339		0001

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Purchased Call/BXIIMSTN Index/SBMO17M$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	65,482	1575.89		5,481		5,968		5,968	487				309		0001
Purchased Call/BXIIMSTN Index/SBMO178S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2025	1	5,726	1259.37	842			1,749		1,749	416				7		0001
Purchased Call/BXIIMSTN Index/SBMO178SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2025	1	30,027	1217.15	4,180			8,317		8,317	1,423				57		0001
Purchased Call/BXIIMSTN Index/SBMO178SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2025	1	2,001	1217.15	312			705		705	157				4		0001
Purchased Call/BXIIMSTN Index/SBMO178SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/22/2025	1	70,293	1205.15	10,860			25,663		25,663	5,438				169		0001
Purchased Call/BXIIMSTN Index/SBMO179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2025	1	12,511	1188.71	1,728			3,395		3,395	462				33		0001
Purchased Call/BXIIMSTN Index/SBMO179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2025	1	33,970	1166.36	5,411			13,549		13,549	2,527				95		0001
Purchased Call/BXIIMSTN Index/SBMO179$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2025	1	31,955	1166.36	5,062			12,463		12,463	2,244				89		0001
Purchased Call/BXIIMSTN Index/SBMO179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/07/2025	1	30,036	1205.27	4,457			10,899		10,899	2,161				90		0001
Purchased Call/BXIIMSTN Index/SBMO179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/07/2025	1	13,691	1205.27	1,726			3,162		3,162	400				41		0001
Purchased Call/BXIIMSTN Index/SBMO17A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2025	1	35,054	1265.71	5,115			10,988		10,988	2,441				110		0001
Purchased Call/BXIIMSTN Index/SBMO17A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2025	1	21,467	1265.71	2,857			5,390		5,390	919				67		0001
Purchased Call/BXIIMSTN Index/SBMO17A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/08/2025	1	15,674	1274.03	2,077			3,874		3,874	667				52		0001
Purchased Call/BXIIMSTN Index/SBMO17A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/22/2025	1	7,542	1321.13	982			1,746		1,746	354				26		0001
Purchased Call/BXIIMSTN Index/SBMO17A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/22/2025	1	5,718	1321.13	805			1,535		1,535	366				20		0001
Purchased Call/BXIIMSTN Index/SBMO17A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2026	1	10,009	1325.92	1,405			2,666		2,666	635				36		0001
Purchased Call/BXIIMSTN Index/SBMO17B$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/08/2026	1	9,997	1325.92	1,223			2,286		2,286	461				36		0001
Purchased Call/BXIIMSTN Index/SBMO17B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2026	1	23,434	1317.76	3,089			5,758		5,758	1,183				88		0001
Purchased Call/BXIIMSTN Index/SBMO17B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2026	1	24,649	1317.76	3,206			5,688		5,688	1,089				93		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017BSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/06/2026	1	12,008	1345.38	1,535			2,646		2,646	548				47		0001
Purchased Call/BXIIMSTN Index/SBM017BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/06/2026	1	2,914	1345.38	265			372		372	54				11		0001
Purchased Call/BXIIMSTN Index/SBM017BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/20/2026	1	40,024	1363.87	5,175			8,507		8,507	1,840				161		0001
Purchased Call/BXIIMSTN Index/SBM017BSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/20/2026	1	56,256	1363.87	5,131			7,038		7,038	1,062				226		0001
Purchased Call/BXIIMSTN Index/SBM017BSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/20/2026	1	4,502	1363.87	630			1,086		1,086	267				18		0001
Purchased Call/BXIIMSTN Index/SBM017C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/06/2026	1	8,593	1381.5	1,169			1,897		1,897	459				35		0001
Purchased Call/BXIIMSTN Index/SBM017C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/06/2026	1	5,561	1381.5	564			804		804	137				23		0001
Purchased Call/BXIIMSTN Index/SBM017C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/20/2026	1	104,234	1394.12	10,528			14,784		14,784	2,588				442		0001
Purchased Call/BXIIMSTN Index/SBM017C$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/20/2026	1	122,979	1394.12	16,625			26,307		26,307	6,442				522		0001
Purchased Call/BXIIMSTN Index/SBM017E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/22/2026	1	26,260	1415.1	3,762			5,446		5,446	1,262				130		0001
Purchased Call/BXIIMSTN Index/SBM017DSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2026	1	291,260	1380.61	35,126			52,351		52,351	9,598				1,346		0001
Purchased Call/BXIIMSTN Index/SBM017C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2026	1	68,324	1393.91	4,967			6,157		6,157	884				300		0001
Purchased Call/BXIIMSTN Index/SBM017DSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/08/2026	1	33,365	1400.41	4,634			7,165		7,165	1,634				162		0001
Purchased Call/BXIIMSTN Index/SBM017DSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2026	1	7,776	1380.61	1,079			1,745		1,745	394				36		0001
Purchased Call/BXIIMSTN Index/SBM017C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2026	1	129,879	1393.91	14,209			20,033		20,033	3,623				571		0001
Purchased Call/BXIIMSTN Index/SBM017C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2024	03/20/2026	1	20,006	1394.12	2,475			3,709		3,709	754				85		0001
Purchased Call/BXIIMSTN Index/SBM017E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/22/2026	1	80,855	1415.1	9,816			13,701		13,701	2,664				400		0001
Purchased Call/BXIIMSTN Index/SBM017DSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2026	1	10,401	1398.24	1,438			2,239		2,239	518				49		0001
Purchased Call/BXIIMSTN Index/SBM017DSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/08/2026	1	154,787	1400.41	21,132			26,881		26,881	5,069				750		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17DSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/08/2026	1	25,016	1400.41	2,076			2,566		2,566	366				121		0001
Purchased Call/BXIIMSTN Index/SBMO17DSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2026	1	193,905	1398.24	22,454			31,727		31,727	5,774				916		0001
Purchased Call/BXIIMSTN Index/SBMO17DS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2026	1	135,067	1347.03	14,952			21,733		21,733	3,268				608		0001
Purchased Call/BXIIMSTN Index/SBMO17FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/21/2026	1	12,986	1474.67	1,669			2,106		2,106	476				69		0001
Purchased Call/BXIIMSTN Index/SBMO17F$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/07/2026	1	22,510	1416.99	2,735			3,777		3,777	692				118		0001
Purchased Call/BXIIMSTN Index/SBMO17ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	07/22/2026	1	526,109	1455.36	68,114			92,009		92,009	21,197				2,709		0001
Purchased Call/BXIIMSTN Index/SBMO17ESG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2026	1	119,123	1440.5	15,581			21,539		21,539	4,862				602		0001
Purchased Call/BXIIMSTN Index/SBMO17GS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	187,075	1521.94	21,925			25,617		25,617	6,031				1,037		0001
Purchased Call/BXIIMSTN Index/SBMO17FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/21/2026	1	36,075	1474.67	4,859			6,459		6,459	1,579				193		0001
Purchased Call/BXIIMSTN Index/SBMO17FS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/07/2026	1	161,681	1416.99	20,780			29,429		29,429	5,749				849		0001
Purchased Call/BXIIMSTN Index/SBMO17ESH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2026	1	211,035	1440.5	22,581			28,773		28,773	5,284				1,067		0001
Purchased Call/BXIIMSTN Index/SBMO17FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/07/2026	1	2,829	1416.99	394			591		591	130				15		0001
Purchased Call/BXIIMSTN Index/SBMO17FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	69,678	1478.12	9,379			12,337		12,337	2,963				380		0001
Purchased Call/BXIIMSTN Index/SBMO17ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2026	1	39,925	1455.36	5,446			7,470		7,470	1,820				206		0001
Purchased Call/BXIIMSTN Index/SBMO17GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	45,953	1521.94	5,933			7,161		7,161	1,843				255		0001
Purchased Call/BXIIMSTN Index/SBMO17FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	10,010	1478.12	1,197			1,508		1,508	320				55		0001
Purchased Call/BXIIMSTN Index/SBMO17IS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	8,935	1519.28	1,127			1,245		1,245	254				54		0001
Purchased Call/BXIIMSTN Index/SBMO17HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	1	217,682	1589.92	31,462			29,035		29,035	7,972				1,284		0001
Purchased Call/BXIIMSTN Index/SBMO17GSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	10/22/2026	1	95,375	1536.18	13,544			15,165		15,165	3,966				546		0001

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Purchased Call/BXIIMSTN Index/SBMO17GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2026	1	31,467	1510.21	4,487			5,432		5,432	1,387				178		0001
Purchased Call/BXIIMSTN Index/SBMO17HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	1	51,178	1589.92	6,290			5,933		5,933	1,512				302		0001
Purchased Call/BXIIMSTN Index/SBMO17IS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	5,309	1519.28	796			938		938	227				32		0001
Purchased Call/BXIIMSTN Index/SBMO17HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	86,370	1568.02	12,273			12,370		12,370	3,335				502		0001
Purchased Call/BXIIMSTN Index/SBMO17HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	1	66,776	1596.49	9,562			8,825		8,825	2,407				401		0001
Purchased Call/BXIIMSTN Index/SBMO17HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	50,282	1568.02	6,637			6,714		6,714	1,747				292		0001
Purchased Call/BXIIMSTN Index/SBMO17GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2026	1	6,856	1510.21	874			967		967	215				39		0001
Purchased Call/BXIIMSTN Index/SBMO17GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	1	34,490	1536.18	4,608			5,143		5,143	1,298				198		0001
Purchased Call/BXIIMSTN Index/SBMO17HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	61,674	1568.02	7,512			7,574		7,574	1,870				359		0001
Purchased Call/BXIIMSTN Index/SBMO17GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	1	10,221	1536.18	1,244			1,358		1,358	317				59		0001
Purchased Call/BXIIMSTN Index/SBMO17HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	6,601	1568.02	900			912		912	242				38		0001
Purchased Call/BXIIMSTN Index/SBMO17GSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2026	1	231,888	1510.21	31,351			37,167		37,167	9,059				1,309		0001
Purchased Call/BXIIMSTN Index/SBMO17JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	7,202	1580.95	958			976		976	19				46		0001
Purchased Call/BXIIMSTN Index/SBMO17IST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	1,207	1536.56	161			184		184	23				8		0001
Purchased Call/BXIIMSTN Index/SBMO17ISV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	136,824	1536.56	19,771			23,379		23,379	3,608				856		0001
Purchased Call/BXIIMSTN Index/SBMO17KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	168,227	1535.38	23,552			28,753		28,753	5,202				1,105		0001
Purchased Call/BXIIMSTN Index/SBMO17JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/08/2027	1	47,973	1566.01	5,919			6,069		6,069	150				304		0001
Purchased Call/BXIIMSTN Index/SBMO17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	1	142,493	1566.01	19,707			20,989		20,989	1,282				904		0001
Purchased Call/BXIIMSTN Index/SBMO17JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	9,878	1580.95	1,428			1,482		1,482	54				63		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	127,731	1535.38		15,570		17,777		17,777	2,207				839		0001
Purchased Call/BXIIMSTN Index/SBMO17JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	1	35,336	1566.01		5,035		5,416		5,416	380				224		0001
Purchased Call/BXIIMSTN Index/SBMO17JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	17,836	1580.95		2,181		2,184		2,184	3				115		0001
Purchased Call/BXIIMSTN Index/SBMO17ISI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2027	1	35,938	1500.42		4,467		5,198		5,198	730				222		0001
Purchased Call/BXIIMSTN Index/SBMO17K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	20,559	1575.01		2,950		3,085		3,085	135				134		0001
Purchased Call/BXIIMSTN Index/SBMO17K$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	5,192	1535.38		508		547		547	39				34		0001
Purchased Call/BXIIMSTN Index/SBMO17JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	13,261	1580.95		1,179		1,117		1,117	(62)				85		0001
Purchased Call/BXIIMSTN Index/SBMO17ISU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	72,186	1536.56		10,027		11,608		11,608	1,582				451		0001
Purchased Call/BXIIMSTN Index/SBMO17LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2027	1	5,157	1488.34		656		821		821	164				35		0001
Purchased Call/BXIIMSTN Index/SBMO17K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	12,139	1397.77		1,616		2,377		2,377	762				81		0001
Purchased Call/BXIIMSTN Index/SBMO17LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	04/22/2027	1	46,926	1488.34		6,556		8,418		8,418	1,862				316		0001
Purchased Call/BXIIMSTN Index/SBMO17LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	41,083	1553.09		5,267		5,805		5,805	538				280		0001
Purchased Call/BXIIMSTN Index/SBMO17MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2027	1	46,212	1609.91		6,678		6,712		6,712	34				322		0001
Purchased Call/BXIIMSTN Index/SBMO17LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	51,703	1553.09		4,850		5,042		5,042	192				352		0001
Purchased Call/BXIIMSTN Index/SBMO17MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/08/2027	1	53,322	1609.91		6,617		6,782		6,782	165				371		0001
Purchased Call/BXIIMSTN Index/SBMO17K$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	76,118	1397.77		10,535		15,948		15,948	5,413				507		0001
Purchased Call/BXIIMSTN Index/SBMO17LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2027	1	7,798	1488.34		930		1,145		1,145	215				52		0001
Purchased Call/BXIIMSTN Index/SBMO17K$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	41,487	1397.77		4,920		6,822		6,822	1,901				276		0001
Purchased Call/BXIIMSTN Index/SBMO17LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	25,823	1553.09		3,251		3,572		3,572	320				176		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	58,796	1575.89		7,279		7,595		7,595	316				404		0001
Purchased Call/BXIIMSTN Index/SBMO17MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	35,160	1575.89		4,268		2,385		2,385	(1,884)				242		0001
Purchased Call/BXIIMSTN Index/SBMO17LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	30,051	1553.09		3,630		3,957		3,957	326				204		0001
Purchased Call/BXIIMSTN Index/SBMO17MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	25,219	1575.89		3,735		4,127		4,127	392				173		0001
Purchased Call/BXIIMSTN Index/SBMO17LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	13,047	1553.09		1,750		1,948		1,948	198				89		0001
Purchased Call/BXIIMSTN Index/SBMO17MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	16,945	1609.91		2,257		2,221		2,221	(36)				118		0001
Purchased Call/BXIIMSTN Index/SBMO17LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	45,857	1553.09		6,796		7,751		7,751	955				312		0001
Purchased Call/BXIIMSTN Index/SBMO17MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	9,202	1595.74		1,195		1,218		1,218	23				65		0001
Purchased Call/BXIIMSTN Index/SBMO17LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	56,210	1488.34		5,992		7,172		7,172	1,180				378		0001
Purchased Call/BXIIMSTN Index/SBMO17KSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	37,093	1397.77		3,932		5,218		5,218	1,287				247		0001
Purchased Call/BXIIMSTN Index/SBMO17NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	32,437	1595.74		4,674		4,982		4,982	307				228		0001
Purchased Call/BXIIMSTN Index/SBMO17MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	13,984	1609.91		1,699		1,644		1,644	(55)				97		0001
Purchased Call/BXIIMSTN Index/SBMO170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	845,635	1184.19	218,597			424,131		424,131	60,143				6,882		0001
Purchased Call/BXIIMSTN Index/SBMO170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	465,280	1134.53	122,183			260,710		260,710	35,583				3,816		0001
Purchased Call/BXIIMSTN Index/SBMO170SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	299,999	1210.43	80,610			142,976		142,976	20,394				2,478		0001
Purchased Call/BXIIMSTN Index/SBMO170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	8,738	1220.04	1,928			3,084		3,084	310				73		0001
Purchased Call/BXIIMSTN Index/SBMO170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	309,781	1220.04	86,584			145,149		145,149	20,695				2,579		0001
Purchased Call/BXIIMSTN Index/SBMO170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	177,687	1188.87	51,156			89,341		89,341	12,419				1,490		0001
Purchased Call/BXIIMSTN Index/SBMO171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028	1	490,369	1135.48	122,088			277,255		277,255	37,081				4,145		0001

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Purchased Call/BXIIMSTN Index/SBM0171SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	19,919	1225.76	4,248			9,086		9,086	1,333				161		0001
Purchased Call/BXIIMSTN Index/SBM0171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2028	1	311,982	1063.09	90,896			206,083		206,083	26,295				2,655		0001
Purchased Call/BXIIMSTN Index/SBM0171SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	437,416	1124.64	126,151			254,459		254,459	33,462				3,752		0001
Purchased Call/BXIIMSTN Index/SBM0171SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	17,887	1029.49	5,255			12,735		12,735	1,581				154		0001
Purchased Call/BXIIMSTN Index/SBM0172S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	73,082	1068.03	21,347			48,131		48,131	6,069				635		0001
Purchased Call/BXIIMSTN Index/SBM0172SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	61,200	1104.09	17,528			37,466		37,466	4,799				535		0001
Purchased Call/BXIIMSTN Index/SBM0172SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	144,115	1158.51	41,130			78,964		78,964	10,377				1,271		0001
Purchased Call/BXIIMSTN Index/SBM0172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	08/22/2028	1	100,959	1163.03	29,061			54,943		54,943	7,205				896		0001
Purchased Call/BXIIMSTN Index/SBM0172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2028	1	119,894	1124.92	35,418			70,874		70,874	9,044				1,071		0001
Purchased Call/BXIIMSTN Index/SBM0173S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	09/22/2028	1	330,574	1050.54	100,368			228,368		228,368	27,912				2,972		0001
Purchased Call/BXIIMSTN Index/SBM0173SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	48,858	997.33	15,840			37,736		37,736	4,477				442		0001
Purchased Call/BXIIMSTN Index/SBM0173SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	236,934	1026.27	78,781			172,747		172,747	20,716				2,155		0001
Purchased Call/BXIIMSTN Index/SBM0173SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	351,246	1045.86	116,052			246,620		246,620	29,731				3,220		0001
Purchased Call/BXIIMSTN Index/SBM0174S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028	1	191,788	1097.09	59,387			121,515		121,515	14,976				1,768		0001
Purchased Call/BXIIMSTN Index/SBM0174SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2028	1	337,303	1082.32	104,813			220,913		220,913	26,893				3,130		0001
Purchased Call/BXIIMSTN Index/SBM0174SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2028	1	232,650	1032.94	73,934			168,788		168,788	20,007				2,171		0001
Purchased Call/BXIIMSTN Index/SBM0174SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	177,079	1060.04	54,434			121,864		121,864	14,581				1,663		0001
Purchased Call/BXIIMSTN Index/SBM0175S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2029	1	184,429	1096.87	57,331			118,076		118,076	14,328				1,742		0001
Purchased Call/BXIIMSTN Index/SBM0175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2029	1	571,655	1159.68	167,685			323,365		323,365	40,298				5,434		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	02/22/2029	1	236,979	1117.91	73,171			146,164		146,164	17,779				2,264		0001
Purchased Call/BXIIMSTN Index/SBM0175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2029	1	55,017	1110.9	17,198			34,492		34,492	4,167				528		0001
Purchased Call/BXIIMSTN Index/SBM0175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	64,821	1075.45	19,407			43,723		43,723	5,179				626		0001
Purchased Call/BXIIMSTN Index/SBM0176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/06/2029	1	38,853	1114.61	11,322			24,305		24,305	2,918				377		0001
Purchased Call/BXIIMSTN Index/SBM0176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2029	1	182,125	1126.32	52,416			111,863		111,863	13,403				1,789		0001
Purchased Call/BXIIMSTN Index/SBM0177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2029	1	148,353	1157.95	43,423			85,803		85,803	10,394				1,464		0001
Purchased Call/BXIIMSTN Index/SBM0177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029	1	679,959	1190.49	198,548			370,070		370,070	45,294				6,751		0001
Purchased Call/BXIIMSTN Index/SBM0177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/22/2029	1	247,049	1211.99	73,571			129,231		129,231	15,919				2,465		0001
Purchased Call/BXIIMSTN Index/SBM0177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/06/2029	1	97,147	1217.58	29,737			50,405		50,405	6,203				974		0001
Purchased Call/BXIIMSTN Index/SBM0178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/20/2029	1	159,445	1259.37	48,317			76,433		76,433	9,565				1,606		0001
Purchased Call/BXIIMSTN Index/SBM0178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2029	1	273,116	1262.29	84,826			130,683		130,683	16,308				2,768		0001
Purchased Call/BXIIMSTN Index/SBM0178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2029	1	275,888	1217.15	88,170			144,595		144,595	17,605				2,809		0001
Purchased Call/BXIIMSTN Index/SBM0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	368,835	1231.55	115,077			188,649		188,649	23,029				3,776		0001
Purchased Call/BXIIMSTN Index/SBM0179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2023	09/21/2029	1	257,799	1205.15	81,897			139,164		139,164	16,733				2,651		0001
Purchased Call/BXIIMSTN Index/SBM0179$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2029	1	278,539	1188.71	89,815			155,647		155,647	18,519				2,880		0001
Purchased Call/BXIIMSTN Index/SBM0179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2029	1	390,014	1166.36	130,006			228,093		228,093	26,802				4,051		0001
Purchased Call/BXIIMSTN Index/SBM0179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/08/2029	1	544,120	1205.27	169,346			296,214		296,214	35,275				5,682		0001
Purchased Call/BXIIMSTN Index/SBM017A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	11/21/2029	1	174,000	1265.71	53,384			84,600		84,600	10,319				1,824		0001
Purchased Call/BXIIMSTN Index/SBM017A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/07/2029	1	169,589	1274.03	51,555			81,484		81,484	9,933				1,787		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/21/2029	1	344,220	1321.13	102,027			151,632		151,632	18,827				3,643		0001
Purchased Call/BXIIMSTN Index/SBMO17A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2030	1	115,091	1325.92	33,325			50,421		50,421	6,248				1,225		0001
Purchased Call/BXIIMSTN Index/SBMO17B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2030	1	192,365	1317.76	57,248			85,884		85,884	10,564				2,056		0001
Purchased Call/BXIIMSTN Index/SBMO17B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2024	02/08/2030	1	581,999	1345.38	180,540			247,699		247,699	30,693				6,251		0001
Purchased Call/BXIIMSTN Index/SBMO17B$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	811,513	1363.87	248,009			334,675		334,675	41,659				8,752		0001
Purchased Call/BXIIMSTN Index/SBMO17B$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	20,003	1363.87	5,821			7,729		7,729	865				216		0001
Purchased Call/BXIIMSTN Index/SBMO17C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	311,089	1381.5	93,607			124,535		124,535	15,565				3,369		0001
Purchased Call/BXIIMSTN Index/SBMO17C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	49,789	1381.5	14,255			18,744		18,744	2,120				539		0001
Purchased Call/BXIIMSTN Index/SBMO17C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/22/2030	1	69,120	1394.12	19,900			25,558		25,558	2,906				752		0001
Purchased Call/BXIIMSTN Index/SBMO17C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/22/2030	1	111,131	1394.12	34,145			43,599		43,599	5,459				1,208		0001
Purchased Call/BXIIMSTN Index/SBMO17E$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	06/21/2030	1	65,610	1415.1	20,474			25,346		25,346	3,124				732		0001
Purchased Call/BXIIMSTN Index/SBMO17D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	100,422	1400.41	31,251			39,720		39,720	4,883				1,116		0001
Purchased Call/BXIIMSTN Index/SBMO17D$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	99,735	1398.24	30,908			39,426		39,426	4,866				1,103		0001
Purchased Call/BXIIMSTN Index/SBMO17D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	6,255	1400.41	1,849			2,315		2,315	257				70		0001
Purchased Call/BXIIMSTN Index/SBMO17D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	189,418	1380.61	59,136			77,100		77,100	9,479				2,087		0001
Purchased Call/BXIIMSTN Index/SBMO17C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/08/2030	1	250,829	1393.91	77,110			98,851		98,851	12,323				2,741		0001
Purchased Call/BXIIMSTN Index/SBMO17E$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	164,103	1415.1	48,343			59,466		59,466	6,634				1,831		0001
Purchased Call/BXIIMSTN Index/SBMO17D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	272,856	1398.24	80,083			101,031		101,031	11,254				3,019		0001
Purchased Call/BXIIMSTN Index/SBMO17C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/08/2030	1	70,108	1393.91	19,029			25,988		25,988	2,935				766		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17D\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2030	1	128,494	1347.03	41,105			55,464		55,464	6,750				1,410		0001
Purchased Call/BXIIMSTN Index/SBMO17D\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2030	1	55,647	1347.03	16,727			22,164		22,164	2,387				610		0001
Purchased Call/BXIIMSTN Index/SBMO17F\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	73,883	1478.12	20,576			24,568		24,568	2,802				842		0001
Purchased Call/BXIIMSTN Index/SBMO17ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	129,077	1440.5	39,536			47,776		47,776	5,929				1,447		0001
Purchased Call/BXIIMSTN Index/SBMO17F\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	109,013	1478.12	31,559			38,318		38,318	4,759				1,242		0001
Purchased Call/BXIIMSTN Index/SBMO17F\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2030	1	87,542	1474.67	24,582			29,176		29,176	3,340				993		0001
Purchased Call/BXIIMSTN Index/SBMO17GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	56,454	1521.94	16,233			18,387		18,387	2,319				645		0001
Purchased Call/BXIIMSTN Index/SBMO17F\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2030	1	81,171	1416.99	25,259			31,633		31,633	3,859				917		0001
Purchased Call/BXIIMSTN Index/SBMO17F\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2030	1	115,504	1416.99	33,242			41,986		41,986	4,610				1,305		0001
Purchased Call/BXIIMSTN Index/SBMO17ES\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	07/22/2030	1	120,240	1455.36	35,988			43,470		43,470	5,410				1,353		0001
Purchased Call/BXIIMSTN Index/SBMO17ES\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	40,723	1455.36	11,887			13,920		13,920	1,587				458		0001
Purchased Call/BXIIMSTN Index/SBMO17F\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2030	1	65,540	1474.67	19,125			23,067		23,067	2,873				744		0001
Purchased Call/BXIIMSTN Index/SBMO17ES\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	26,611	1440.5	7,878			9,289		9,289	1,052				298		0001
Purchased Call/BXIIMSTN Index/SBMO17GS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	43,767	1521.94	12,128			13,601		13,601	1,595				500		0001
Purchased Call/BXIIMSTN Index/SBMO17IS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	133,161	1519.28	42,784			44,802		44,802	5,520				1,558		0001
Purchased Call/BXIIMSTN Index/SBMO17GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2030	1	230,470	1510.21	69,483			77,083		77,083	9,633				2,647		0001
Purchased Call/BXIIMSTN Index/SBMO17HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/08/2030	1	49,553	1568.02	15,287			15,062		15,062	1,914				574		0001
Purchased Call/BXIIMSTN Index/SBMO17GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2030	1	61,921	1510.21	17,945			19,679		19,679	2,275				711		0001
Purchased Call/BXIIMSTN Index/SBMO17GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	54,578	1536.18	16,548			17,484		17,484	2,202				629		0001

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Purchased Call/BXIIMSTN Index/SBMO17I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	45,556	1519.28	14,086			14,488		14,488	1,642				533		0001
Purchased Call/BXIIMSTN Index/SBMO17HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/22/2030	1	80,219	1589.92	25,004			23,535		23,535	3,008				932		0001
Purchased Call/BXIIMSTN Index/SBMO17HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/06/2030	1	91,310	1596.49	25,261			25,532		25,532	3,068				1,065		0001
Purchased Call/BXIIMSTN Index/SBMO17HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	1	100,695	1596.49	30,994			29,329		29,329	3,746				1,174		0001
Purchased Call/BXIIMSTN Index/SBMO17K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	11,010	1575.01	3,473			3,433		3,433	(39)				131		0001
Purchased Call/BXIIMSTN Index/SBMO17I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	33,249	1536.56	10,603			10,946		10,946	343				392		0001
Purchased Call/BXIIMSTN Index/SBMO17JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	37,171	1580.95	11,114			10,743		10,743	(371)				442		0001
Purchased Call/BXIIMSTN Index/SBMO17I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	99,824	1536.56	30,312			30,684		30,684	372				1,178		0001
Purchased Call/BXIIMSTN Index/SBMO17K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	78,974	1575.01	23,590			23,100		23,100	(489)				942		0001
Purchased Call/BXIIMSTN Index/SBMO17JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	43,755	1580.95	13,844			13,447		13,447	(397)				520		0001
Purchased Call/BXIIMSTN Index/SBMO17JSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	66,048	1566.01	19,854			19,480		19,480	(374)				782		0001
Purchased Call/BXIIMSTN Index/SBMO17JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	254,244	1566.01	80,824			79,863		79,863	(961)				3,011		0001
Purchased Call/BXIIMSTN Index/SBMO17I$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2031	1	133,958	1500.42	43,215			46,837		46,837	3,622				1,575		0001
Purchased Call/BXIIMSTN Index/SBMO17I$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2031	1	19,645	1500.42	6,031			6,352		6,352	321				231		0001
Purchased Call/BXIIMSTN Index/SBMO17K$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/21/2031	1	7,219	1535.38	2,128			2,305		2,305	177				86		0001
Purchased Call/BXIIMSTN Index/SBMO17KSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	105,062	1397.77	30,584			39,131		39,131	8,547				1,262		0001
Purchased Call/BXIIMSTN Index/SBMO17LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2031	1	36,234	1553.09	12,092			11,963		11,963	(129)				438		0001
Purchased Call/BXIIMSTN Index/SBMO17LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	129,714	1488.34	41,615			47,703		47,703	6,088				1,564		0001
Purchased Call/BXIIMSTN Index/SBMO17NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1	29,024	1595.74	9,015			9,026		9,026	12				355		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	67,028	1488.34		19,854		22,330		22,330	2,476				808		0001
Purchased Call/BXIIMSTN Index/SBMO17LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	235,307	1397.77		74,518		100,855		100,855	26,337				2,827		0001
Purchased Call/BXIIMSTN Index/SBMO17MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/06/2031	1	3,966	1609.91		1,179		1,119		1,119	(60)				48		0001
Purchased Call/BXIIMSTN Index/SBMO17MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/06/2031	1	65,778	1609.91		20,621		19,870		19,870	(751)				801		0001
Purchased Call/BXIIMSTN Index/SBMO17MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2031	1	3,952	1575.89		1,243		1,261		1,261	18				48		0001
Purchased Call/BXIIMSTN Index/SBMO17LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2031	1	62,147	1553.09		18,371		18,977		18,977	607				752		0001
Purchased Call/BXIIMSTN Index/SBMO17KSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	03/21/2031	1	4,053	1535.38		923		1,362		1,362	439				48		0001
Purchased Call/BXIIMSTN Index/SBMO17MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2031	1	45,835	1575.89		13,613		13,576		13,576	(37)				556		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/08/2022	03/08/2028	1	663,001	100	119,274			484,668		484,668	35,060				5,437		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/22/2022	03/22/2028	1	41,749	100	5,540			19,678		19,678	3,304				345		0001
Purchased Call/S&P 500 INDEX/SPXD00FSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/22/2022	03/22/2028	1	771,000	100	162,296			459,905		459,905	35,632				6,368		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2022	04/07/2028	1	335,000	100	49,145			112,120		112,120	(19,106)				2,789		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2022	04/07/2028	1	900,456	100	205,934			540,149		540,149	34,988				7,497		0001
Purchased Call/S&P 500 INDEX/SPXD00MSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/22/2022	04/21/2028	1	222,000	100	34,565			76,096		76,096	(13,940)				1,861		0001
Purchased Call/S&P 500 INDEX/SPXD00MSI	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/22/2022	04/21/2028	1	751,552	100	179,049			514,730		514,730	31,240				6,300		0001
Purchased Call/S&P 500 INDEX/SPXD00QS7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	05/06/2022	05/08/2028	1	112,000	100	17,730			63,994		63,994	2,545				947		0001
Purchased Call/S&P 500 INDEX/SPXD00QS8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	05/10/2022	05/08/2028	1	754,326	100	179,919			575,618		575,618	38,772				6,376		0001
Purchased Call/S&P 500 INDEX/SPXD00QSM	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	05/20/2022	05/22/2028	1	462,000	100	106,214			401,594		401,594	26,313				3,931		0001
Purchased Call/S&P 500 INDEX/SPXD00YSC	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	06/08/2022	06/08/2028	1	192,000	100	31,181			114,987		114,987	5,675				1,647		0001
Purchased Call/S&P 500 INDEX/SPXD00YSD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	06/08/2022	06/08/2028	1	617,000	100	147,155			473,664		473,664	31,463				5,292		0001
Purchased Call/S&P 500 INDEX/SPXE001SE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	06/22/2022	06/22/2028	1	190,000	100	45,714			179,332		179,332	11,372				1,640		0001
Purchased Call/S&P 500 INDEX/SPXE004SD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	07/08/2022	07/07/2028	1	242,000	100	61,637			223,041		223,041	14,412				2,103		0001
Purchased Call/S&P 500 INDEX/SPXE007S8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	07/22/2022	07/21/2028	1	55,000	100	10,445			41,283		41,283	2,670				481		0001
Purchased Call/S&P 500 INDEX/SPXE007S9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	07/22/2022	07/21/2028	1	255,000	100	61,047			227,373		227,373	14,700				2,230		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	08/08/2022	08/08/2028	1	50,000	100	9,945			34,069		34,069	2,231				441		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00DS1	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2022	08/22/2028	1	85,000	100	17,876			58,117		58,117	3,733				754		0001
Purchased Call/S&P 500 INDEX/SPXE00DS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2022	08/22/2028	1	233,000	100	61,489			189,208		189,208	12,133				2,067		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2022	09/08/2028	1	106,915	100	23,414			79,055		79,055	5,026				955		0001
Purchased Call/S&P 500 INDEX/SPXE00GSV	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2022	09/08/2028	1	239,000	100	65,462			210,271		210,271	13,404				2,136		0001
Purchased Call/S&P 500 INDEX/SPXE00JSJ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/23/2022	09/22/2028	1	674,138	100	188,921			682,273		682,273	41,725				6,061		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/07/2022	10/06/2028	1	53,000	100	12,884			48,241		48,241	2,920				479		0001
Purchased Call/S&P 500 INDEX/SPXE00NSD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/07/2022	10/06/2028	1	206,000	100	61,903			222,713		222,713	13,489				1,863		0001
Purchased Call/S&P 500 INDEX/SPXE00QSL	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/21/2022	10/20/2028	1	331,000	100	104,795			336,462		336,462	20,302				3,011		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2022	11/08/2028	1	267,964	100	68,786			221,509		221,509	13,176				2,457		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2022	11/08/2028	1	645,000	100	204,723			631,950		631,950	37,514				5,913		0001
Purchased Call/S&P 500 INDEX/SPXE00USG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2022	11/22/2028	1	806,000	100	195,294			604,836		604,836	36,274				7,431		0001
Purchased Call/S&P 500 INDEX/SPXE00USH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2022	11/22/2028	1	159,000	100	47,843			141,528		141,528	8,469				1,466		0001
Purchased Call/S&P 500 INDEX/SPXE00IISG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2022	12/08/2028	1	98,000	100	22,285			75,481		75,481	4,498				909		0001
Purchased Call/S&P 500 INDEX/SPXE00IISH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2022	12/08/2028	1	400,000	100	113,600			365,148		365,148	21,709				3,712		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2022	12/22/2028	1	161,000	100	46,078			159,379		159,379	9,424				1,502		0001
Purchased Call/S&P 500 INDEX/SPXF001SY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2023	01/08/2029	1	90,000	100	20,088			72,250		72,250	4,265				845		0001
Purchased Call/S&P 500 INDEX/SPXF001SZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2023	01/08/2029	1	111,000	100	30,914			105,852		105,852	6,241				1,043		0001
Purchased Call/S&P 500 INDEX/SPXF003SE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/20/2023	01/22/2029	1	250,000	100	67,550			228,951		228,951	13,663				2,361		0001
Purchased Call/S&P 500 INDEX/SPXF005SQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/08/2023	02/08/2029	1	349,000	100	79,537			249,142		249,142	15,282				3,317		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/10/2023	02/08/2029	1	686,007	100	191,949			581,760		581,760	35,634				6,520		0001
Purchased Call/S&P 500 INDEX/SPXF008S7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2023	02/22/2029	1	465,000	100	112,019			355,923		355,923	21,950				4,443		0001
Purchased Call/S&P 500 INDEX/SPXF008S8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2023	02/22/2029	1	307,000	100	90,872			281,048		281,048	17,543				2,933		0001
Purchased Call/S&P 500 INDEX/SPXF00ASV	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2023	03/08/2029	1	115,000	100	27,945			88,167		88,167	5,390				1,105		0001
Purchased Call/S&P 500 INDEX/SPXF00ASW	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2023	03/08/2029	1	249,000	100	74,127			228,344		228,344	14,110				2,392		0001
Purchased Call/S&P 500 INDEX/SPXF00CSX	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2023	03/22/2029	1	412,000	100	93,400			326,073		326,073	19,469				3,978		0001
Purchased Call/S&P 500 INDEX/SPXF00CSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2023	03/22/2029	1	167,000	100	46,793			158,098		158,098	9,545				1,612		0001
Purchased Call/S&P 500 INDEX/SPXF00FS9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2023	04/06/2029	1	139,000	100	29,023			100,538		100,538	6,023				1,349		0001
Purchased Call/S&P 500 INDEX/SPXF00FSA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2023	04/06/2029	1	206,000	100	53,539			178,141		178,141	10,755				2,000		0001
Purchased Call/S&P 500 INDEX/SPXF00HSO	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/24/2023	04/20/2029	1	415,584	100	108,719			353,414		353,414	23,282				4,055		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00HSQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/25/2023	04/20/2029	1	96,000	100	19,142			68,251		68,251	4,094				937		0001
Purchased Call/S&P 500 INDEX/SPXF00JSS	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2023	05/08/2029	1	170,000	100	44,778			145,110		145,110	8,511				1,669		0001
Purchased Call/S&P 500 INDEX/SPXF00LSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2023	05/22/2029	1	77,000	100	17,456			53,434		53,434	3,138				760		0001
Purchased Call/S&P 500 INDEX/SPXF00LSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2023	05/22/2029	1	236,000	100	65,844			195,804		195,804	11,556				2,329		0001
Purchased Call/S&P 500 INDEX/SPXF00OSX	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2023	06/08/2029	1	229,000	100	53,472			151,186		151,186	9,397				2,273		0001
Purchased Call/S&P 500 INDEX/SPXF00OSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2023	06/08/2029	1	865,000	100	247,304			680,477		680,477	44,157				8,588		0001
Purchased Call/S&P 500 INDEX/SPXF00SS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/22/2023	06/22/2029	1	585,000	100	172,809			439,399		439,399	28,763				5,836		0001
Purchased Call/S&P 500 INDEX/SPXF00US7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/07/2023	07/06/2029	1	212,000	100	54,399			131,754		131,754	7,718				2,125		0001
Purchased Call/S&P 500 INDEX/SPXF00US8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/31/2025	07/06/2029	1	642,424	100	46,629	367,734		479,405		479,405	7,070				6,440		0001
Purchased Call/S&P 500 INDEX/SPXF00WSP	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/21/2023	07/20/2029	1	451,000	100	112,164			261,305		261,305	17,302				4,542		0001
Purchased Call/S&P 500 INDEX/SPXF00WSQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/25/2023	07/20/2029	1	307,002	100	94,100			212,040		212,040	14,500				3,092		0001
Purchased Call/S&P 500 INDEX/SPXG000SE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2023	08/08/2029	1	75,000	100	19,320			44,729		44,729	2,866				760		0001
Purchased Call/S&P 500 INDEX/SPXG000SF	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2023	08/08/2029	1	239,000	100	75,022			169,721		169,721	11,199				2,423		0001
Purchased Call/S&P 500 INDEX/SPXG003SA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2023	08/22/2029	1	635,769	100	209,416			481,629		481,629	27,251				6,474		0001
Purchased Call/S&P 500 INDEX/SPXG006SR	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2023	09/07/2029	1	118,000	100	30,987			71,975		71,975	4,570				1,208		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2023	09/07/2029	1	188,922	100	60,153			137,274		137,274	8,912				1,934		0001
Purchased Call/S&P 500 INDEX/SPXG00ASY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/22/2023	09/21/2029	1	313,000	100	101,975			246,665		246,665	13,913				3,219		0001
Purchased Call/S&P 500 INDEX/SPXG00DSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/06/2023	10/08/2029	1	200,000	100	56,080			133,599		133,599	7,337				2,068		0001
Purchased Call/S&P 500 INDEX/SPXG00DSZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/06/2023	10/08/2029	1	210,000	100	71,316			167,786		167,786	9,282				2,171		0001
Purchased Call/S&P 500 INDEX/SPXG00GSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/20/2023	10/22/2029	1	105,000	100	29,547			73,680		73,680	4,018				1,091		0001
Purchased Call/S&P 500 INDEX/SPXG00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/20/2023	10/22/2029	1	441,000	100	150,293			369,991		369,991	20,322				4,580		0001
Purchased Call/S&P 500 INDEX/SPXG00KSD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2023	11/08/2029	1	15,396	100	4,075			9,956		9,956	539				161		0001
Purchased Call/S&P 500 INDEX/SPXG00KSE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2023	11/08/2029	1	229,000	100	73,303			176,967		176,967	9,649				2,391		0001
Purchased Call/S&P 500 INDEX/SPXG00OS4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2023	11/21/2029	1	170,000	100	44,387			99,497		99,497	5,490				1,782		0001
Purchased Call/S&P 500 INDEX/SPXG00OS5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2023	11/21/2029	1	124,000	100	39,097			86,862		86,862	4,818				1,300		0001
Purchased Call/S&P 500 INDEX/SPXG00RSP	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2023	12/07/2029	1	50,000	100	12,620			28,634		28,634	1,576				527		0001
Purchased Call/S&P 500 INDEX/SPXG00RSQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2023	12/07/2029	1	92,000	100	28,180			63,053		63,053	3,489				969		0001
Purchased Call/S&P 500 INDEX/SPXG00USK	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2023	12/21/2029	1	76,000	100	18,080			39,890		39,890	2,424				804		0001
Purchased Call/S&P 500 INDEX/SPXG00USL	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2023	12/21/2029	1	246,000	100	71,414			153,955		153,955	9,612				2,603		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00I\$P	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	01/08/2024	01/08/2030	1	148,000	100	35,727			78,043		78,043	4,302				1,575		0001
Purchased Call/S&P 500 INDEX/SPXG00I\$Q	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	01/08/2024	01/08/2030	1	157,000	100	46,252			98,633		98,633	5,343				1,671		0001
Purchased Call/S&P 500 INDEX/SPXG00Z\$Q	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	01/22/2024	01/22/2030	1	571,000	100	141,380			289,226		289,226	18,021				6,101		0001
Purchased Call/S&P 500 INDEX/SPXG00Z\$R	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	01/23/2024	01/22/2030	1	230,020	100	69,381			139,530		139,530	9,393				2,458		0001
Purchased Call/S&P 500 INDEX/SPXH002\$E	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	02/08/2024	02/08/2030	1	247,000	100	62,096			114,740		114,740	6,532				2,653		0001
Purchased Call/S&P 500 INDEX/SPXH002\$F	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	02/08/2024	02/08/2030	1	596,000	100	181,780			330,085		330,085	19,257				6,401		0001
Purchased Call/S&P 500 INDEX/SPXH004\$Q	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	02/22/2024	02/22/2030	1	145,032	100	35,330			60,079		60,079	3,374				1,564		0001
Purchased Call/S&P 500 INDEX/SPXH004\$R	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	02/22/2024	02/22/2030	1	179,000	100	46,791			79,093		79,093	4,494				1,930		0001
Purchased Call/S&P 500 INDEX/SPXH004\$S	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	03/08/2024	02/22/2030	1	113,785	100	35,967			59,964		59,964	3,496				1,227		0001
Purchased Call/S&P 500 INDEX/SPXH008\$8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	03/08/2024	03/08/2030	1	156,000	100	36,566			63,454		63,454	3,517				1,689		0001
Purchased Call/S&P 500 INDEX/SPXH008\$9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	03/08/2024	03/08/2030	1	55,000	100	15,824			26,915		26,915	1,536				596		0001
Purchased Call/S&P 500 INDEX/SPXH008\$A	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	03/08/2024	03/08/2030	1	364,000	100	111,348			188,426		188,426	10,829				3,942		0001
Purchased Call/S&P 500 INDEX/SPXH00A\$Q	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	03/22/2024	03/22/2030	1	151,000	100	44,832			69,375		69,375	3,875				1,642		0001
Purchased Call/S&P 500 INDEX/SPXH00S\$O	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	06/21/2024	06/21/2030	1	204,000	100	50,980			69,360		69,360	3,419				2,276		0001
Purchased Call/S&P 500 INDEX/SPXH00D\$G	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	04/11/2024	04/08/2030	1	729,417	100	185,236			285,074		285,074	15,291				7,970		0001
Purchased Call/S&P 500 INDEX/SPXH00D\$H	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	04/08/2024	04/08/2030	1	71,104	100	22,028			33,455		33,455	1,845				777		0001
Purchased Call/S&P 500 INDEX/SPXH00S\$P	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	06/21/2024	06/21/2030	1	430,638	100	131,298			176,702		176,702	8,953				4,804		0001
Purchased Call/S&P 500 INDEX/SPXH00G\$2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	04/22/2024	04/22/2030	1	256,000	100	67,072			112,378		112,378	5,937				2,808		0001
Purchased Call/S&P 500 INDEX/SPXH00L\$8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	05/22/2024	05/22/2030	1	253,000	100	64,136			93,893		93,893	4,806				2,799		0001
Purchased Call/S&P 500 INDEX/SPXH00G\$3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	04/22/2024	04/22/2030	1	105,000	100	33,611			55,437		55,437	2,937				1,152		0001
Purchased Call/S&P 500 INDEX/SPXH00P\$H	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	06/07/2024	06/07/2030	1	105,283	100	26,794			38,321		38,321	1,906				1,170		0001
Purchased Call/S&P 500 INDEX/SPXH00L\$9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	05/22/2024	05/22/2030	1	134,007	100	41,422			59,933		59,933	3,149				1,483		0001
Purchased Call/S&P 500 INDEX/SPXH00P\$I	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	06/07/2024	06/07/2030	1	334,000	100	103,507			146,558		146,558	7,471				3,712		0001
Purchased Call/S&P 500 INDEX/SPXH00I\$H	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	05/08/2024	05/08/2030	1	235,000	100	72,615			112,486		112,486	5,958				2,590		0001
Purchased Call/S&P 500 INDEX/SPXH00I\$G	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	05/08/2024	05/08/2030	1	310,000	100	78,492			123,244		123,244	6,400				3,416		0001
Purchased Call/S&P 500 INDEX/SPXI009\$3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	09/20/2024	09/20/2030	1	191,426	100	49,369			65,703		65,703	2,946				2,188		0001
Purchased Call/S&P 500 INDEX/SPXH00X\$8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	07/08/2024	07/08/2030	1	104,000	100	25,990			33,213		33,213	1,605				1,166		0001
Purchased Call/S&P 500 INDEX/SPXI000\$K	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	07/22/2024	07/22/2030	1	150,255	100	42,372			55,152		55,152	2,681				1,690		0001
Purchased Call/S&P 500 INDEX/SPXI004\$M	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\I\P2IHZNBB6K528	08/22/2024	08/22/2030	1	156,000	100	33,384			47,018		47,018	1,498				1,770		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00XS9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2024	07/08/2030	1	311,620	100	95,044			120,253		120,253	5,982				3,493		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	122,000	100	28,097			36,711		36,711	1,390				1,373		0001
Purchased Call/S&P 500 INDEX/SPXI003S6	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/08/2024	08/08/2030	1	126,995	100	27,126			43,844		43,844	1,114				1,435		0001
Purchased Call/S&P 500 INDEX/SPXI000SI	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	108,352	100	26,633			34,943		34,943	1,661				1,219		0001
Purchased Call/S&P 500 INDEX/SPXI007S4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/06/2024	09/06/2030	1	569,786	100	115,781			190,072		190,072	6,295				6,490		0001
Purchased Call/S&P 500 INDEX/SPXI004SN	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2024	08/22/2030	1	61,000	100	15,952			22,502		22,502	1,049				692		0001
Purchased Call/S&P 500 INDEX/SPXI007S5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/09/2024	09/06/2030	1	309,809	100	79,125			126,910		126,910	6,092				3,529		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	89,494	100	22,857			22,541		22,541	759				1,047		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2024	11/08/2030	1	718,360	100	211,844			208,141		208,141	8,540				8,317		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	106,957	100	33,093			32,836		32,836	1,340				1,252		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2024	10/08/2030	1	290,715	100	65,324			79,797		79,797	2,648				3,339		0001
Purchased Call/S&P 500 INDEX/SPXI00CS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	107,885	100	30,823			34,078		34,078	1,456				1,244		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	17,698	100	4,134			4,578		4,578	149				204		0001
Purchased Call/S&P 500 INDEX/SPXI00BSB	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/09/2024	10/08/2030	1	118,505	100	33,133			39,693		39,693	1,748				1,361		0001
Purchased Call/S&P 500 INDEX/SPXI00HSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/22/2024	11/22/2030	1	219,000	100	65,766			64,841		64,841	2,658				2,545		0001
Purchased Call/S&P 500 INDEX/SPXI00KSK	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/06/2024	12/06/2030	1	619,000	100	183,843			170,007		170,007	6,807				7,218		0001
Purchased Call/S&P 500 INDEX/SPXI00WS6	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/11/2025	03/07/2031	1	145,099	100		37,880		48,116		48,116	10,236				1,730		0001
Purchased Call/S&P 500 INDEX/SPXI00PS5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/22/2025	01/22/2031	1	274,000	100		80,035		72,938		72,938	(7,097)				3,232		0001
Purchased Call/S&P 500 INDEX/SPXI00PS4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/22/2025	01/22/2031	1	53,000	100		12,270		11,156		11,156	(1,113)				625		0001
Purchased Call/S&P 500 INDEX/SPXI00NSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	168,000	100		52,248		52,340		52,340	92				1,975		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/24/2025	03/21/2031	1	440,912	100		120,583		156,222		156,222	35,639				5,275		0001
Purchased Call/S&P 500 INDEX/SPXI00NSF	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	221,000	100		65,328		65,368		65,368	40				2,598		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/21/2025	03/21/2031	1	105,000	100		22,271		29,513		29,513	7,242				1,256		0001
Purchased Call/S&P 500 INDEX/SPXI00TSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	38,439	100		8,733		8,628		8,628	(105)				457		0001
Purchased Call/S&P 500 INDEX/SPXI00WS5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	176,844	100		38,269		46,577		46,577	8,308				2,109		0001
Purchased Call/S&P 500 INDEX/SPXI00NSE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	210,000	100		53,991		53,731		53,731	(260)				2,469		0001
Purchased Call/S&P 500 INDEX/SPXI00TSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	291,000	100		83,837		82,349		82,349	(1,488)				3,458		0001
Purchased Call/S&P 500 INDEX/SPXI00RSN	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/07/2025	02/07/2031	1	197,157	100		57,333		55,091		55,091	(2,243)				2,335		0001
Purchased Call/S&P 500 INDEX/SPXJ00AS8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/06/2025	06/06/2031	1	360,000	100		99,252		105,394		105,394	6,142				4,386		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ001$7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	188,715	100		40,460		75,428		75,428	34,967				2,268		0001
Purchased Call/S&P 500 INDEX/SPXJ001$9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	350,954	100		95,459		188,048		188,048	92,588				4,217		0001
Purchased Call/S&P 500 INDEX/SPXJ006$0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2025	05/08/2031	1	50,718	100		13,374		18,047		18,047	4,673				614		0001
Purchased Call/S&P 500 INDEX/SPXJ003$J	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	365,503	100		98,393		163,545		163,545	65,152				4,406		0001
Purchased Call/S&P 500 INDEX/SPXJ003$I	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	136,000	100		36,094		60,071		60,071	23,977				1,640		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/20/2025	06/20/2031	1	384,000	100		109,709		123,129		123,129	13,420				4,693		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/06/2025	06/06/2031	1	146,000	100		43,012		45,666		45,666	2,654				1,779		0001
Purchased Call/S&P 500 INDEX/SPXJ001$8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	56,000	100		15,025		29,629		29,629	14,604				673		0001
Purchased Call/S&P 500 INDEX/SPXJ003$H	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	74,000	100		15,399		25,660		25,660	10,261				892		0001
Purchased Call/S&P 500 INDEX/SPXJ008$C	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/22/2025	05/22/2031	1	358,000	100		98,235		114,876		114,876	16,641				4,346		0001
Purchased Call/NDX Index/NDX0211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	215,220	19822.9	17,992			31,465		31,465	9,072				264		0001
Purchased Call/NDX Index/NDX0170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	96,418	20439.5	8,109			10,651		10,651	2,560				71		0001
Purchased Call/NDX Index/NDX0050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	144,948	18421.3	11,813			24,866		24,866	5,865				317		0001
Purchased Call/NDX Index/NDX0051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	119,992	21117.2	11,351			13,251		13,251	2,673				358		0001
Purchased Call/NDX Index/NDX0211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	37,655	20107.8	3,231			5,130		5,130	1,293				99		0001
Purchased Call/NDX Index/NDX0051$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	87,423	21622.3	7,492			8,042		8,042	1,820				290		0001
Purchased Call/NDX Index/NDX0051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	30,206	21117.2	2,435			3,093		3,093	755				90		0001
Purchased Call/NDX Index/NDX0051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	101,767	20201.4	8,721			13,326		13,326	4,605				420		0001
Purchased Call/NDX Index/NDX0211$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	132,345	21491.3	11,157			13,344		13,344	2,188				515		0001
Purchased Call/NDX Index/NDX0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	230,088	19754	17,303			27,903		27,903	10,601				977		0001
Purchased Call/NDX Index/NDX0212$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	24,877	21491.3	2,276			2,698		2,698	422				97		0001
Purchased Call/NDX Index/NDX0170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	32,510	19754	1,775			2,686		2,686	911				138		0001
Purchased Call/NDX Index/NDX0212$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	109,204	21626.4	9,774			11,781		11,781	2,007				540		0001
Purchased Call/NDX Index/NDX0052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	39,158	21761.8	3,473			4,097		4,097	623				190		0001
Purchased Call/NDX Index/NDX0052$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	250,083	17090.4	22,557			44,749		44,749	22,191				1,099		0001
Purchased Call/NDX Index/NDX0052$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	51,770	18276.4	3,883			6,950		6,950	3,068				233		0001
Purchased Call/NDX Index/NDX0050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	192,634	15280.2	62,086			131,721		131,721	13,115				1,972		0001
Purchased Call/NDX Index/NDX0050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	48,035	14973.2	16,159			34,417		34,417	3,390				497		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	38,092	16001.4	12,113			24,008		24,008	2,416				399		0001
Purchased Call/NDX Index/NDX0050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	74,778	16777.4	23,929			42,855		42,855	4,394				791		0001
Purchased Call/NDX Index/NDX0050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,634	16649.9	27,752			52,984		52,984	5,399				964		0001
Purchased Call/NDX Index/NDX0050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	40,294	17330.4	12,411			21,641		21,641	2,233				431		0001
Purchased Call/NDX Index/NDX0050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	28,753	17783.2	8,836			14,634		14,634	1,518				309		0001
Purchased Call/NDX Index/NDX0050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	44,573	18018.5	13,769			22,134		22,134	2,293				483		0001
Purchased Call/NDX Index/NDX0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	150,386	13849.7	45,176			121,794		121,794	10,598				1,484		0001
Purchased Call/NDX Index/NDX0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,199	15313.2	4,586			9,686		9,686	851				148		0001
Purchased Call/NDX Index/NDX0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	85,041	18004.7	26,575			42,180		42,180	4,252				917		0001
Purchased Call/NDX Index/NDX0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	20,017	18339.4	5,607			8,347		8,347	861				218		0001
Purchased Call/NDX Index/NDX0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	57,526	12890.5	17,166			51,637		51,637	4,816				510		0001
Purchased Call/NDX Index/NDX0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	96,648	12567.2	29,313			93,395		93,395	8,321				933		0001
Purchased Call/NDX Index/NDX0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	143,846	15036.9	45,714			99,931		99,931	9,278				1,442		0001
Purchased Call/NDX Index/NDX0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	9,744	15273	3,053			6,601		6,601	613				99		0001
Purchased Call/NDX Index/NDX0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	70,160	16084.7	22,199			43,576		43,576	4,031				739		0001
Purchased Call/NDX Index/NDX0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	66,854	18085	21,333			33,433		33,433	3,364				737		0001
Purchased Call/NDX Index/NDX0050$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,783	19001	105,721			146,309		146,309	15,050				4,143		0001
Purchased Call/NDX Index/NDX0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	157,656	18705.2	50,671			73,165		73,165	7,470				1,744		0001
Purchased Call/NDX Index/NDX0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	6,252	18705.2	1,760			2,492		2,492	225				69		0001
Purchased Call/NDX Index/NDX0210$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	55,064	19700.4	17,318			22,485		22,485	2,092				614		0001
Purchased Call/NDX Index/NDX0210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	112,065	20439.5	35,065			41,930		41,930	3,917				1,256		0001
Purchased Call/NDX Index/NDX0050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	82,605	18413.8	25,682			40,476		40,476	4,065				934		0001
Purchased Call/NDX Index/NDX0051$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	263,353	19791.5	78,690			110,092		110,092	11,245				3,011		0001
Purchased Call/NDX Index/NDX0130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	218,179	18421.3	65,432			107,193		107,193	10,311				2,485		0001
Purchased Call/NDX Index/NDX0050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	244,448	19822.9	76,903			100,133		100,133	10,391				2,750		0001
Purchased Call/NDX Index/NDX0211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	27,210	19491.8	8,177			11,592		11,592	1,056				309		0001
Purchased Call/NDX Index/NDX0051$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	160,509	21622.3	51,652			54,916		54,916	5,688				1,872		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	52,874	21117.2	16,861			18,778		18,778	1,662				612		0001
Purchased Call/NDX Index/NDX0051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	660,407	20776.2	214,104			249,322		249,322	25,543				7,673		0001
Purchased Call/NDX Index/NDX0130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	115,558	20383.6	35,869			44,645		44,645	3,929				1,332		0001
Purchased Call/NDX Index/NDX0051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	167,906	21289.2	56,635			60,078		60,078	6,168				1,965		0001
Purchased Call/NDX Index/NDX0130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	107,882	20107.8	32,958			42,925		42,925	3,775				1,239		0001
Purchased Call/NDX Index/NDX0051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	49,997	19754	16,059			21,753		21,753	5,694				598		0001
Purchased Call/NDX Index/NDX0051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	150,878	20201.4	49,141			62,061		62,061	12,920				1,799		0001
Purchased Call/NDX Index/NDX0051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	409,925	21853	135,070			138,498		138,498	3,427				4,836		0001
Purchased Call/NDX Index/NDX0170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	426,993	21491.3	125,621			134,238		134,238	8,617				5,057		0001
Purchased Call/NDX Index/NDX0212S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	85,158	20201.4	24,832			30,364		30,364	5,532				1,015		0001
Purchased Call/NDX Index/NDX0212S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,506	21614.1	3,472			3,643		3,642	170				125		0001
Purchased Call/NDX Index/NDX0610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	342,539	21761.8	111,873			120,499		120,499	8,626				4,173		0001
Purchased Call/NDX Index/NDX0052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	97,521	21112.5	32,484			37,286		37,286	4,802				1,184		0001
Purchased Call/NDX Index/NDX0170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	398,717	18276.4	130,181			208,011		208,011	77,830				4,807		0001
Purchased Call/NDX Index/NDX0000SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	26,265	21626.4	8,549			9,412		9,412	862				321		0001
Purchased Call/NDX Index/NDX0052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	82,467	20063.6	26,785			35,499		35,499	8,714				998		0001
Purchased Call/NDX Index/NDX0052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	341,832	17090.4	110,275			205,111		205,111	94,836				4,107		0001
Purchased Call/BXIIMSTN Index/SBM017E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	1	57,171	1416.99	3,322			4,891		4,891	1,160				93		0001
Purchased Call/BXIIMSTN Index/SBM017E$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	25,569	1455.36	1,465			2,202		2,202	704				31		0001
Purchased Call/BXIIMSTN Index/SBM017E$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	10,005	1455.36	710			1,132		1,132	407				12		0001
Purchased Call/BXIIMSTN Index/SBM017F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	116,114	1474.67	7,791			10,825		10,825	3,446				221		0001
Purchased Call/BXIIMSTN Index/SBM017E$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	1	120,018	1416.99	8,123			12,392		12,392	3,169				196		0001
Purchased Call/BXIIMSTN Index/SBM017F$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	60,135	1474.67	3,500			4,746		4,746	1,409				115		0001
Purchased Call/BXIIMSTN Index/SBM017F$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	1	4,003	1521.94	283			344		344	124				10		0001

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Purchased Call/BXIIMSTN Index/SBMO17GSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	67,247	1510.21	5,655			6,971		6,971	2,426				176		0001
Purchased Call/BXIIMSTN Index/SBMO17HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	25,190	1568.02	1,741			1,777		1,777	.667				75		0001
Purchased Call/BXIIMSTN Index/SBMO17HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	33,188	1596.49	2,755			2,373		2,373	.933				110		0001
Purchased Call/BXIIMSTN Index/SBMO17HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	20,437	1589.92	1,437			1,306		1,306	.510				64		0001
Purchased Call/BXIIMSTN Index/SBMO17I$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	2,401	1536.56		155		178		178	23				9		0001
Purchased Call/BXIIMSTN Index/SBMO17JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	14,064	1566.01		921		967		967	46				55		0001
Purchased Call/BXIIMSTN Index/SBMO17JSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	162,671	1575.01		12,672		13,262		13,262	590				672		0001
Purchased Call/BXIIMSTN Index/SBMO17I$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	3,734	1536.56		312		402		402	90				14		0001
Purchased Call/BXIIMSTN Index/SBMO17JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	108,237	1575.01		8,107		8,442		8,442	335				447		0001
Purchased Call/BXIIMSTN Index/SBMO17JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	196,321	1575.01		11,426		11,738		11,738	312				811		0001
Purchased Call/BXIIMSTN Index/SBMO17JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	219,133	1566.01		15,799		16,990		16,990	1,190				853		0001
Purchased Call/BXIIMSTN Index/SBMO17JS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/06/2026	1	43,285	1566.01		3,711		3,936		3,936	225				168		0001
Purchased Call/BXIIMSTN Index/SBMO17KSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	31,169	1535.38		1,428		1,611		1,611	183				132		0001
Purchased Call/BXIIMSTN Index/SBMO17LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	24,945	1553.09		2,018		2,323		2,323	305				115		0001
Purchased Call/BXIIMSTN Index/SBMO17MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	106,064	1609.91		6,746		6,384		6,384	(362)				514		0001
Purchased Call/BXIIMSTN Index/SBMO17MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	219,545	1609.91		17,300		17,028		17,028	(272)				1,064		0001
Purchased Call/BXIIMSTN Index/SBMO17MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	14,309	1595.74		1,140		1,169		1,169	29				71		0001
Purchased Call/BXIIMSTN Index/SBMO17KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	144,937	1397.77		8,754		11,901		11,901	3,147				637		0001
Purchased Call/BXIIMSTN Index/SBMO17LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	50,936	1488.34		1,951		2,378		2,378	427				229		0001

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Purchased Call/BXIIMSTN Index/SBM017LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	19,002	1553.09		2,816		3,212		3,212	396				129		0001
Purchased Call/BXIIMSTN Index/SBM017MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	25,815	1575.89		3,408		3,609		3,609	201				177		0001
Purchased Call/BXIIMSTN Index/SBM0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	21,903	1220.04	6,122			10,263		10,263	1,463				182		0001
Purchased Call/BXIIMSTN Index/SBM0171SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028	1	49,477	1029.49	15,512			35,226		35,226	4,372				427		0001
Purchased Call/BXIIMSTN Index/SBM0173SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	75,056	997.33	24,333			57,971		57,971	6,878				679		0001
Purchased Call/BXIIMSTN Index/SBM0175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	20,015	1075.45	5,992			13,500		13,500	1,599				193		0001
Purchased Call/BXIIMSTN Index/SBM0178SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	472,720	1231.55	147,489			241,783		241,783	29,515				4,839		0001
Purchased Call/BXIIMSTN Index/SBM017AS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	1	24,008	1265.71	7,366			11,673		11,673	1,424				252		0001
Purchased Call/BXIIMSTN Index/SBM017ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	55,046	1415.1	16,998			21,265		21,265	2,621				614		0001
Purchased Call/BXIIMSTN Index/SBM017DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	16,673	1398.24	5,167			6,591		6,591	813				184		0001
Purchased Call/BXIIMSTN Index/SBM017DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	155,489	1380.61	48,544			63,290		63,290	7,781				1,713		0001
Purchased Call/BXIIMSTN Index/SBM017ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	23,955	1440.5	7,337			8,866		8,866	1,100				268		0001
Purchased Call/BXIIMSTN Index/SBM017FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	40,498	1478.12	11,724			14,235		14,235	1,768				461		0001
Purchased Call/BXIIMSTN Index/SBM017GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	1	28,381	1521.94	8,145			9,244		9,244	1,166				324		0001
Purchased Call/BXIIMSTN Index/SBM017ESW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2030	1	14,218	1455.36	4,355			5,140		5,140	640				160		0001
Purchased Call/BXIIMSTN Index/SBM0171S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	11,004	1519.28	3,536			3,702		3,702	456				129		0001
Purchased Call/BXIIMSTN Index/SBM017GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2030	1	19,692	1536.18	6,213			6,308		6,308	794				227		0001
Purchased Call/BXIIMSTN Index/SBM0171SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	6,006	1519.28	1,857			1,910		1,910	217				70		0001
Purchased Call/BXIIMSTN Index/SBM017KS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	1	9,945	1575.01		3,137		3,101		3,101	(35)				119		0001

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Purchased Call/BXIIMSTN Index/SBM017I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	13,759	1536.56		4,388		4,529		4,529	142				162		0001
Purchased Call/BXIIMSTN Index/SBM017KSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	4,942	1397.77		1,439		1,841		1,841	402				59		0001
Purchased Call/BXIIMSTN Index/SBM017L$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	8,741	1488.34		2,589		2,912		2,912	323				105		0001
Purchased Call/BXIIMSTN Index/SBM017LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	22,024	1397.77		6,929		9,440		9,440	2,511				265		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	03/08/2022	03/08/2028	1	5,999	100	1,079			4,385		4,385	317				49		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	03/22/2022	03/22/2028	1	72,251	100	9,588			34,055		34,055	5,718				597		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	04/08/2022	04/07/2028	1	26,544	100	6,071			15,923		15,923	1,031				221		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	09/08/2022	09/08/2028	1	50,085	100	10,969			37,034		37,034	2,355				448		0001
Purchased Call/S&P 500 INDEX/SPXE00T$1	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	11/08/2022	11/08/2028	1	5,036	100	1,293			4,163		4,163	248				46		0001
Purchased Call/S&P 500 INDEX/SPXG006$S	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	09/08/2023	09/07/2029	1	25,078	100	7,985			18,222		18,222	1,183				257		0001
Purchased Call/S&P 500 INDEX/SPXG00K$D	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	11/08/2023	11/08/2029	1	68,604	100	18,159			44,361		44,361	2,403				716		0001
Purchased Call/S&P 500 INDEX/SPXH004$Q	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	02/22/2024	02/22/2030	1	3,968	100	967			1,644		1,644	92				43		0001
Purchased Call/S&P 500 INDEX/SPXH00DSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	04/08/2024	04/08/2030	1	99,896	100	30,948			47,001		47,001	2,592				1,091		0001
Purchased Call/S&P 500 INDEX/SPXH00PSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	06/07/2024	06/07/2030	1	27,717	100	7,054			10,089		10,089	502				308		0001
Purchased Call/S&P 500 INDEX/SPXH00LS9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	05/22/2024	05/22/2030	1	14,993	100	4,634			6,705		6,705	352				166		0001
Purchased Call/S&P 500 INDEX/SPXI009$3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	09/20/2024	09/20/2030	1	11,574	100	2,985			3,972		3,972	178				132		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	07/22/2024	07/22/2030	1	29,745	100	8,388			10,918		10,918	531				335		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	07/08/2024	07/08/2030	1	244,380	100	74,536			94,305		94,305	4,692				2,739		0001
Purchased Call/S&P 500 INDEX/SPXI003$6	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	08/08/2024	08/08/2030	1	17,005	100	3,632			5,871		5,871	149				192		0001
Purchased Call/S&P 500 INDEX/SPXI000SI	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	07/22/2024	07/22/2030	1	14,648	100	3,601			4,724		4,724	225				165		0001
Purchased Call/S&P 500 INDEX/SPXI007$4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	09/06/2024	09/06/2030	1	18,214	100	3,701			6,076		6,076	201				207		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	12/20/2024	12/20/2030	1	20,506	100	5,237			5,165		5,165	174				240		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	11/08/2024	11/08/2030	1	168,640	100	49,732			48,862		48,862	2,005				1,952		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	12/20/2024	12/20/2030	1	23,043	100	7,129			7,074		7,074	289				270		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	10/08/2024	10/08/2030	1	25,285	100	5,682			6,941		6,941	230				290		0001
Purchased Call/S&P 500 INDEX/SPXI00CSZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	10/22/2024	10/22/2030	1	13,115	100	3,747			4,143		4,143	177				151		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	10/22/2024	10/22/2030	1	40,302	100	9,415			10,424		10,424	339				465		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00I\$6	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	20,779	100		5,689		6,890		6,890	1,201				248		0001
Purchased Call/S&P 500 INDEX/SPXI00T\$G	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	112,561	100		25,574		25,267		25,267	(307)				1,338		0001
Purchased Call/S&P 500 INDEX/SPXI00I\$5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	75,156	100		16,264		19,795		19,795	3,531				896		0001
Purchased Call/S&P 500 INDEX/SPXJ00A\$8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/06/2025	06/06/2031	1	2,000	100		551		585		585	34				24		0001
Purchased Call/S&P 500 INDEX/SPXJ001\$7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	8,285	100		1,776		3,312		3,312	1,535				100		0001
Purchased Call/S&P 500 INDEX/SPXJ001\$9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	46,046	100		12,525		24,672		24,672	12,148				553		0001
Purchased Call/S&P 500 INDEX/SPXJ006\$0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2025	05/08/2031	1	67,282	100		17,742		23,941		23,941	6,199				814		0001
Purchased Call/S&P 500 INDEX/SPXJ003\$J	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	5,497	100		1,480		2,460		2,460	980				66		0001
Purchased Call/AIGO Index/AIG000G\$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/05/2025	1	2,592,168	1954.89	78,859			14,518		11,303			(39,508)		5,553		0001
Purchased Call/AIGO Index/AIG000D\$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/01/2025	1	4,189,511	1925.84	132,186					64			(65,800)		1,096		0001
Purchased Call/AIGO Index/AIG000D\$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2025	1	4,159,056	1953.03	117,982			2,292		194			(58,928)		3,079		0001
Purchased Call/AIGO Index/AIG000E\$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	2,032,635	1968.12	63,501			1,765		103			(31,610)		1,764		0001
Purchased Call/AIGO Index/AIG000E\$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	1,532,410	1953.73	38,518			3,324		2,691			(19,265)		2,269		0001
Purchased Call/AIGO Index/AIG000E\$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	886,185	1953.77	23,454			2,022		1,554			(11,701)		1,312		0001
Purchased Call/AIGO Index/AIG000F\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/12/2025	1	3,700,193	1943.93	117,811			13,829		13,148			(59,252)		6,350		0001
Purchased Call/AIGO Index/AIG000F\$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2025	1	2,111,202	1958.07	66,624			9,624		6,505			(33,168)		4,022		0001
Purchased Call/AIGO Index/AIG000H\$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/18/2025	1	3,581,402	1983.91	108,135			23,617		9,418			(53,729)		8,383		0001
Purchased Call/AIGO Index/AIG000E\$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/15/2025	1	4,030,502	1979.9	126,491			4,894		160			(62,923)		4,085		0001
Purchased Call/AIGO Index/AIG000F\$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/08/2025	1	2,203,378	1941.95	65,160			6,880		7,704			(32,445)		3,601		0001
Purchased Call/AIGO Index/AIG000G\$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/09/2025	1	3,268,392	1961.62	98,493			19,099		12,638			(49,100)		7,208		0001
Purchased Call/AIGO Index/AIG000F\$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/08/2025	1	1,753,598	1945.01	51,519			5,460		5,543			(25,816)		2,866		0001
Purchased Call/AIGO Index/AIG000H\$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	2,436,814	1999.67	71,061			15,763		4,350			(35,281)		5,740		0001
Purchased Call/AIGO Index/AIG000F\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2025	1	3,875,895	1969.08	107,681			15,185		8,204			(53,470)		7,315		0001
Purchased Call/AIGO Index/AIG000F\$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/15/2025	1	3,398,094	1959.07	100,179			12,550		8,374			(50,061)		6,032		0001
Purchased Call/AIGO Index/AIG000D\$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/03/2025	1	2,111,659	1945.1	64,481			359		40			(32,163)		957		0001
Purchased Call/AIGO Index/AIG000G\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/10/2025	1	1,115,759	1963.95	35,197			6,933		4,171			(17,562)		2,478		0001
Purchased Call/AIGO Index/AIG000H\$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/17/2025	1	834,079	1988.6	24,148			5,228		1,886			(12,060)		1,940		0001
Purchased Call/AIGO Index/AIG000E\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/18/2025	1	2,369,586	1955.12	74,392			3,524		1,382			(37,313)		2,631		0001
Purchased Call/AIGO Index/AIG000D\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/03/2025	1	2,217,962	1952.62	64,897			363		10			(32,682)		1,005		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/25/2025	1	1,109,163	1953.13	31,578			2,112		1,344			(15,837)		1,451		0001
Purchased Call/AIGO Index/AIG000DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2025	1	1,878,070	1950.33	60,365			1,335		223			(30,021)		1,475		0001
Purchased Call/AIGO Index/AIG000GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	08/29/2025	1	2,347,583	1965.49	67,803			11,258		6,891			(34,102)		4,759		0001
Purchased Call/AIGO Index/AIG000FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/13/2025	1	1,285,159	1953.01	37,967			4,519		3,549			(18,905)		2,231		0001
Purchased Call/AIGO Index/AIG000F$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	2,895,083	1931.42	88,061			8,536		12,680			(43,900)		4,546		0001
Purchased Call/AIGO Index/AIG000ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/11/2025	1	2,498,545	1977.37	73,555			2,049		47			(36,889)		2,169		0001
Purchased Call/AIGO Index/AIG000HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	1	2,537,279	2009.62	73,460			17,713		4,059			(36,465)		6,229		0001
Purchased Call/AIGO Index/AIG000ESS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/30/2025	1	1,515,180	1952.35	46,816			3,758		2,451			(23,299)		2,172		0001
Purchased Call/AIGO Index/AIG000HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2025	1	2,737,072	2000.93	83,062			19,275		5,032			(41,306)		6,604		0001
Purchased Call/AIGO Index/AIG000GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2025	1	3,293,816	1966.6	95,532			15,317		9,075			(47,438)		6,621		0001
Purchased Call/AIGO Index/AIG000ESH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/23/2025	1	1,783,226	1965.55	43,403			2,647		892			(21,637)		2,238		0001
Purchased Call/AIGO Index/AIG000GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/12/2025	1	1,888,879	1977.41	57,829			11,720		5,257			(28,760)		4,252		0001
Purchased Call/AIGO Index/AIG000GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2025	1	326,101	1966.95	8,958			1,563		949			(4,466)		683		0001
Purchased Call/AIGO Index/AIG000HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/24/2025	1	1,404,067	2006.24	39,894			9,411		2,311			(19,902)		3,408		0001
Purchased Call/AIGO Index/AIG000ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/29/2025	1	4,535,556	1952.12	131,542			10,176		6,862			(65,419)		6,392		0001
Purchased Call/AIGO Index/AIG000ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	1	1,525,082	1942.68	47,796			3,188		2,983			(23,806)		1,996		0001
Purchased Call/AIGO Index/AIG000HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	1	1,307,769	2000.54	38,186			8,733		2,355			(18,844)		3,137		0001
Purchased Call/AIGO Index/AIG000FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/06/2025	1	629,898	1936.3	18,054			1,800		2,447			(8,984)		1,003		0001
Purchased Call/AIGO Index/AIG000FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2025	1	705,268	1945.01	20,453			2,310		2,327			(10,087)		1,196		0001
Purchased Call/AIGO Index/AIG000FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/22/2025	1	3,702,474	1972.83	106,087			15,343		7,247			(52,937)		7,054		0001
Purchased Call/AIGO Index/AIG000GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/03/2025	1	2,820,631	1954.97	86,927			15,467		11,681			(43,455)		5,952		0001
Purchased Call/AIGO Index/AIG000GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2025	1	4,318,742	1969.61	127,972			25,446		14,336			(63,526)		9,657		0001
Purchased Call/AIGO Index/AIG000DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2025	1	1,784,933	1964.12	54,087			1,353		82			(26,921)		1,477		0001
Purchased Call/AIGO Index/AIG000ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	1	1,835,388	1945.73	52,309			3,344		2,882			(26,024)		2,353		0001
Purchased Call/AIGO Index/AIG000EST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2025	1	2,636,410	1962.84	69,803			5,830		2,924			(34,795)		3,842		0001
Purchased Call/AIGO Index/AIG000GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/05/2025	1	4,619,241	1964.44	133,699			24,469		15,732			(66,384)		9,895		0001
Purchased Call/AIGO Index/AIG000FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2025	1	3,170,543	1954.69	92,464			11,281		8,644			(46,037)		5,566		0001
Purchased Call/AIGO Index/AIG000ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2025	1	2,024,582	1977.73	52,010			2,314		194			(25,912)		2,185		0001
Purchased Call/AIGO Index/AIG000HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	4,172,194	2000.54	121,390			27,005		7,273			(60,561)		9,827		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	1	3,808,124	2000.7	112,972			26,851		7,475			(56,096)		9,296		0001
Purchased Call/AIGO Index/AIG000HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/26/2025	1	4,306,225	2005.65	124,803			30,185		7,647			(62,205)		10,572		0001
Purchased Call/AIGO Index/AIG000ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	2,161,769	1966.21	57,873			2,735		616			(28,843)		2,400		0001
Purchased Call/AIGO Index/AIG000GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2025	1	1,749,599	1960.75	51,511			9,277		6,395			(25,595)		3,720		0001
Purchased Call/AIGO Index/AIG000F$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2025	1	5,519,819	1932.89	171,672			17,701		24,843			(85,741)		8,905		0001
Purchased Call/AIGO Index/AIG000FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/15/2025	1	2,968,409	1954.67	88,745			11,090		8,430			(44,126)		5,269		0001
Purchased Call/AIGO Index/AIG000ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	07/16/2025	1	1,625,024	1992.33	40,087			1,669		31			(20,001)		1,701		0001
Purchased Call/AIGO Index/AIG000GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/26/2025	1	2,824,556	1970.13	80,554			12,490		6,525			(40,125)		5,581		0001
Purchased Call/AIGO Index/AIG000GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	1	5,801,860	1966.95	162,277			26,697		16,340			(80,996)		11,762		0001
Purchased Call/AIGO Index/AIG000ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2025	1	65,777	1953.13	1,908			142		87			(941)		91		0001
Purchased Call/AIGO Index/AIG000GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2025	1	1,250,787	1986.4	36,523			7,647		2,823			(18,013)		2,872		0001
Purchased Call/AIGO Index/AIG000HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2025	1	2,094,445	2005.65	61,158			15,163		3,833			(30,162)		5,229		0001
Purchased Call/AIGO Index/AIG000FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2025	1	1,237,296	1959.07	35,882			4,745		3,183			(17,696)		2,267		0001
Purchased Call/AIGO Index/AIG000FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/20/2025	1	1,281,510	1963.88	38,139			5,275		3,071			(18,973)		2,395		0001
Purchased Call/AIGO Index/AIG000FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2025	1	4,199,721	1964.12	121,156			16,432		9,579			(60,316)		7,772		0001
Purchased Call/AIGO Index/AIG000DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2025	1	1,667,848	1935.51	51,947			145		37			(25,845)		617		0001
Purchased Call/AIGO Index/AIG000GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/27/2025	1	1,132,930	1969.73	31,968			5,053		2,750			(15,920)		2,258		0001
Purchased Call/AIGO Index/AIG000ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2025	1	227,099	1953.73	6,586			617		426			(3,248)		352		0001
Purchased Call/AIGO Index/AIG000ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/22/2025	1	5,507,919	1967.36	153,767			8,922		2,118			(76,478)		6,761		0001
Purchased Call/AIGO Index/AIG000FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2025	1	1,298,871	1972.83	37,797			5,727		2,653			(18,641)		2,544		0001
Purchased Call/AIGO Index/AIG000GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	3,650,471	1986.4	106,797			21,667		7,981			(53,188)		8,218		0001
Purchased Call/AIGO Index/AIG000HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	1	3,987,588	1990.43	113,675			24,187		8,325			(56,541)		9,217		0001
Purchased Call/AIGO Index/AIG000GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	1	1,441,246	1954.89	41,940			7,972		6,441			(20,684)		3,156		0001
Purchased Call/AIGO Index/AIG000JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/07/2025	1	7,073,180	1993.35	211,937			76,159		30,783			(105,577)		21,106		0001
Purchased Call/AIGO Index/AIG0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/03/2025	1	1,791,568	1994.84	53,435			13,955		4,756			(26,587)		4,570		0001
Purchased Call/AIGO Index/AIG000JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/31/2025	1	5,000,574	1963.62	157,888			53,783		43,604			(79,137)		14,514		0001
Purchased Call/AIGO Index/AIG000HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/01/2025	1	1,055,758	2004.4	30,669			7,823		2,111			(15,299)		2,665		0001
Purchased Call/AIGO Index/AIG0001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/03/2025	1	5,558,430	1996.15	158,253			41,593		14,303			(79,374)		14,179		0001
Purchased Call/AIGO Index/AIG0001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/15/2025	1	1,528,354	1992.95	48,489			14,234		5,036			(24,134)		4,138		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000I$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/09/2025	1	5,087,796	1989.94	155,052			42,896		16,529			(77,061)		13,382		0001
Purchased Call/AIGO Index/AIG000JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/31/2025	1	3,084,235	1960.17	90,618			30,709		23,104			(45,074)		8,952		0001
Purchased Call/AIGO Index/AIG000JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2025	1	3,526,607	1951.38	116,754			40,658		27,836			(58,071)		10,401		0001
Purchased Call/AIGO Index/AIG000JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/07/2025	1	2,750,251	1985.46	85,553			30,703		13,882			(42,501)		8,207		0001
Purchased Call/AIGO Index/AIG000I$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/07/2025	1	3,047,905	1985.05	95,251			25,817		10,604			(47,416)		7,937		0001
Purchased Call/AIGO Index/AIG000I$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/21/2025	1	2,108,196	1987.72	61,345	735		19,272		8,353			(30,954)		5,865		0001
Purchased Call/AIGO Index/AIG000HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2025	1	7,443,942	2004.4	221,227			57,190		16,186			(110,623)		18,888		0001
Purchased Call/AIGO Index/AIG000KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/21/2025	1	4,276,913	1968.16	130,867			51,998		32,768			(65,125)		13,432		0001
Purchased Call/AIGO Index/AIG000LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2025	1	4,086,418	2006.47	118,329			53,270		18,989			(58,738)		13,696		0001
Purchased Call/AIGO Index/AIG000M$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/19/2025	1	5,590,799	1931.18	168,594			80,238		84,713			(84,075)		19,189		0001
Purchased Call/AIGO Index/AIG000KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/14/2025	1	2,759,057	1962.47	82,291			31,235		22,093			(41,133)		8,452		0001
Purchased Call/AIGO Index/AIG000KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	11/20/2025	1	4,426,319	1964.65	135,401			53,175		35,580			(67,305)		13,853		0001
Purchased Call/AIGO Index/AIG000LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/17/2025	1	4,222,866	1981.7	94,068			43,877		30,630			(46,724)		14,410		0001
Purchased Call/AIGO Index/AIG000LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/05/2025	1	6,278,303	2005.03	183,556			80,163		28,484			(91,554)		20,654		0001
Purchased Call/AIGO Index/AIG000LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/02/2025	1	4,272,425	1997.31	131,260			55,863		21,381			(65,292)		13,921		0001
Purchased Call/AIGO Index/AIG000KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2025	1	4,566,932	1967.35	134,272			50,146		33,365			(66,679)		13,939		0001
Purchased Call/AIGO Index/AIG000LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/05/2025	1	3,271,401	2002.43	99,068			43,184		15,527			(49,277)		10,762		0001
Purchased Call/AIGO Index/AIG000JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	1	1,999,560	1993.35	60,387			22,019		8,833			(29,782)		6,035		0001
Purchased Call/AIGO Index/AIG000KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/01/2025	1	2,218,147	1996.18	67,108			28,302		11,184			(33,116)		7,204		0001
Purchased Call/AIGO Index/AIG000MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/26/2025	1	9,916,930	1939.85	289,238			142,839		137,275			(143,680)		34,724		0001
Purchased Call/AIGO Index/AIG000LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2025	1	4,480,760	2004.23	133,031			57,342		20,370			(66,067)		14,693		0001
Purchased Call/AIGO Index/AIG000LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	1	6,008,320	1935.44	174,654			81,991		85,597			(86,684)		20,562		0001
Purchased Call/AIGO Index/AIG000KSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2025	1	4,432,214	1983.2	131,834			53,873		26,988			(65,742)		14,112		0001
Purchased Call/AIGO Index/AIG000LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/10/2025	1	1,824,261	1993.68	58,326			26,109		10,393			(28,996)		6,095		0001
Purchased Call/AIGO Index/AIG000I$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2025	1	5,618,644	2000.47	168,549			49,757		16,007			(83,647)		15,282		0001
Purchased Call/AIGO Index/AIG000JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2025	1	7,722,231	1977.6	234,908			74,067		38,733			(116,808)		21,673		0001
Purchased Call/AIGO Index/AIG000I$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2025	1	1,450,214	2003.82	43,102			13,184		3,998			(21,275)		4,017		0001
Purchased Call/AIGO Index/AIG000KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/14/2025	1	4,062,893	1953.56	122,830	1,249		47,007		37,624			(61,978)		12,446		0001
Purchased Call/AIGO Index/AIG000JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/03/2025	1	1,898,807	1963.62	65,660			22,834		16,731			(32,749)		5,578		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2025	1	3,909,763	1970.02	115,556			42,765		26,998			(57,406)		11,889		0001
Purchased Call/AIGO Index/AIG000ISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2025	1	2,075,142	1987.76	57,780			18,067		8,358			(28,747)		5,799		0001
Purchased Call/AIGO Index/AIG000KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/28/2025	1	6,256,712	1996.18	187,820			78,271		31,155			(93,423)		20,121		0001
Purchased Call/AIGO Index/AIG000LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/12/2025	1	4,347,635	1992.22	127,182			57,855		25,897			(63,157)		14,616		0001
Purchased Call/AIGO Index/AIG000IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2025	1	2,504,413	1996.15	74,308			19,936		6,603			(36,803)		6,488		0001
Purchased Call/AIGO Index/AIG000KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2025	1	4,204,684	1959.86	134,329			51,989		35,844			(66,845)		13,067		0001
Purchased Call/AIGO Index/AIG000JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/28/2025	1	2,790,383	1978.7	84,476			27,961		14,318			(42,279)		8,000		0001
Purchased Call/AIGO Index/AIG000LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/16/2025	1	1,847,319	1988.76	46,257	966		21,968		11,876			(23,526)		6,285		0001
Purchased Call/AIGO Index/AIG000KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/21/2025	1	3,670,125	1970.95	116,094			46,227		26,857			(58,025)		11,526		0001
Purchased Call/AIGO Index/AIG000LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/12/2025	1	7,040,242	1984.98	213,021			97,107		47,125			(106,128)		23,668		0001
Purchased Call/AIGO Index/AIG000KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/26/2025	1	6,424,473	1983.22	197,930			81,679		39,525			(98,611)		20,524		0001
Purchased Call/AIGO Index/AIG000JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/24/2025	1	2,969,495	1983.45	87,987			28,057		13,469			(43,680)		8,370		0001
Purchased Call/AIGO Index/AIG000JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	10/24/2025	1	5,221,759	1977.44	156,993			50,216		26,653			(78,306)		14,719		0001
Purchased Call/AIGO Index/AIG000JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/06/2025	1	6,402,944	1962.81	202,683			71,769		47,906			(100,678)		19,033		0001
Purchased Call/AIGO Index/AIG000ISJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2025	1	2,576,776	2000.68	73,059			21,204		7,004			(36,344)		6,943		0001
Purchased Call/AIGO Index/AIG000JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/29/2025	1	1,287,500	1979.49	38,834			12,897		6,602			(19,342)		3,706		0001
Purchased Call/AIGO Index/AIG000IST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/17/2025	1	4,228,706	2003.82	119,554			35,940		11,412			(59,681)		11,554		0001
Purchased Call/AIGO Index/AIG000ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/10/2025	1	4,646,570	1997.94	140,550			39,544		12,861			(70,088)		12,282		0001
Purchased Call/AIGO Index/AIG000JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/05/2025	1	2,247,506	1970.59	64,379			22,608		14,503			(32,018)		6,655		0001
Purchased Call/AIGO Index/AIG000KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	11/26/2025	1	2,765,667	1981.54	85,687			35,285		17,504			(42,687)		8,835		0001
Purchased Call/AIGO Index/AIG000KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	1	2,926,955	1983.22	91,325			37,986		18,199			(45,256)		9,413		0001
Purchased Call/AIGO Index/AIG000LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/19/2025	1	2,925,789	1920.8	91,492			43,402		50,679			(45,439)		10,042		0001
Purchased Call/AIGO Index/AIG000LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	1	1,919,935	2005.03	57,120			25,194		8,821			(28,191)		6,376		0001
Purchased Call/AIGO Index/AIG000KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2025	1	1,661,259	1953.56	50,170			19,211		15,528			(24,743)		5,144		0001
Purchased Call/AIGO Index/AIG000MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/26/2025	1	8,697,664	1931.67	250,427	8,437		128,298		133,972			(129,001)		30,455		0001
Purchased Call/AIGO Index/AIG000MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2025	1	5,170,086	1932.28	159,543	1,828		78,374		78,147			(80,351)		17,951		0001
Purchased Call/AIGO Index/AIG000KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	1	203,676	1970.95	6,131			2,466		1,506			(3,024)		646		0001
Purchased Call/AIGO Index/AIG000ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/10/2025	1	2,556,209	1990.7	77,876			21,879		8,329			(38,686)		6,756		0001
Purchased Call/AIGO Index/AIG000ISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/17/2025	1	2,711,436	1995.74	84,201			25,225		8,737			(41,812)		7,409		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2025	1	5,540,735	1980.76	161,693			53,965		28,124			(80,218)		16,017		0001
Purchased Call/AIGO Index/AIG000KSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2025	1	2,508,517	1985.01	65,948			24,235		13,117			(32,796)		7,600		0001
Purchased Call/AIGO Index/AIG000LSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	1	3,659,086	1984.98	110,504			50,838		24,738			(54,499)		12,412		0001
Purchased Call/AIGO Index/AIG000ISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/08/2025	1	1,777,883	1989.93	54,619			15,028		5,659			(27,270)		4,653		0001
Purchased Call/AIGO Index/AIG000JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	1	1,761,555	1977.44	53,199			17,293		9,127			(26,237)		5,029		0001
Purchased Call/AIGO Index/AIG000MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2025	1	3,985,000	1929.67	99,625	15,159		58,005		63,688			(56,949)		14,108		0001
Purchased Call/AIGO Index/AIG000HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,987,091	2004.49	90,026			22,633		5,795			(44,769)		7,498		0001
Purchased Call/AIGO Index/AIG000LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/03/2025	1	1,791,202	1999.4	55,860			23,964		8,750			(27,797)		5,855		0001
Purchased Call/AIGO Index/AIG000LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/09/2025	1	3,954,704	1998.9	114,320			50,867		20,418			(56,862)		13,173		0001
Purchased Call/AIGO Index/AIG000KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2025	1	1,299,048	1967.48	38,104			14,841		9,871			(18,947)		4,051		0001
Purchased Call/AIGO Index/AIG000ISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	2,102,118	1997.94	63,484			18,238		5,949			(31,310)		5,637		0001
Purchased Call/AIGO Index/AIG000MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/31/2025	1	1,452,856	1926.46	2,217	40,312		21,696		24,299			(20,952)		5,158		0001
Purchased Call/AIGO Index/AIG000MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2025	1	59,925	1938.08	1,700			836		844			(850)		209		0001
Purchased Call/AIGO Index/AIG000MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	1	3,178,372	1931.67	95,987			47,861		49,245			(47,340)		11,222		0001
Purchased Call/AIGO Index/AIG000MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	1	4,360,471	1931.18	131,824			63,199		66,474			(65,029)		15,096		0001
Purchased Call/AIGO Index/AIG000MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	01/02/2026	1	5,950,176	1927.53		174,930		89,777		98,687			(85,643)		21,238		0001
Purchased Call/AIGO Index/AIG000NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/16/2026	1	5,529,887	1929.47		162,280		89,747		94,151			(73,304)		20,467		0001
Purchased Call/AIGO Index/AIG000MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2026	1	3,079,483	1931.84		90,895		47,417		48,655			(43,723)		11,080		0001
Purchased Call/AIGO Index/AIG000MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2026	1	4,646,130	1920.4		130,263		68,928		85,781			(61,494)		16,849		0001
Purchased Call/AIGO Index/AIG000PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/13/2026	1	6,954,319	1929.67		204,958		145,391		138,317			(60,287)		29,120		0001
Purchased Call/AIGO Index/AIG000NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/27/2026	1	3,967,872	1943.93		116,491		67,596		58,436			(48,946)		15,084		0001
Purchased Call/AIGO Index/AIG000OSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/13/2026	1	2,995,359	1955.93		87,113		55,069		40,815			(32,503)		11,837		0001
Purchased Call/AIGO Index/AIG000OSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/20/2026	1	4,048,786	1962.21		113,876		73,904		52,248			(40,456)		16,244		0001
Purchased Call/AIGO Index/AIG000OSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/20/2026	1	5,932,656	1951.68		173,612		112,923		86,770			(61,303)		23,802		0001
Purchased Call/AIGO Index/AIG000OS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2026	1	1,568,267	1950.46		49,341		29,783		22,017			(19,595)		6,074		0001
Purchased Call/AIGO Index/AIG000NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/13/2026	1	3,137,108	1901.07		94,043		50,989		73,321			(43,086)		11,524		0001
Purchased Call/AIGO Index/AIG000NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/22/2026	1	8,533,835	1939.18		248,548		140,779		131,129			(108,103)		32,055		0001
Purchased Call/AIGO Index/AIG000OSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/12/2026	1	7,762,112	1944.89		230,581		143,948		120,042			(87,035)		30,607		0001
Purchased Call/AIGO Index/AIG000MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/09/2026	1	7,356,185	1906.19		212,877		113,605		161,024			(99,806)		26,746		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000QJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	03/27/2026	1	5,928,784	1928.75		177,690		133,039		123,235			(45,159)		25,496		0001
Purchased Call/AIGO Index/AIG000MU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/09/2026	1	5,949,921	1920.4		168,464		89,078		110,333			(79,496)		21,633		0001
Purchased Call/AIGO Index/AIG000PM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/06/2026	1	7,801,368	1939.76		218,480		150,691		136,594			(68,620)		32,218		0001
Purchased Call/AIGO Index/AIG000Q8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2026	1	3,482,871	1957.78		99,766		60,891		45,170			(39,251)		13,551		0001
Purchased Call/AIGO Index/AIG000Q4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/19/2026	1	4,713,695	1929.59		137,867		99,654		85,901			(38,706)		19,968		0001
Purchased Call/AIGO Index/AIG000QC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/25/2026	1	5,513,011	1942.51		157,183		115,754		98,666			(41,649)		23,620		0001
Purchased Call/AIGO Index/AIG000QF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/10/2026	1	3,255,920	1957		91,476		56,612		43,120			(34,923)		12,782		0001
Purchased Call/AIGO Index/AIG000NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/23/2026	1	2,625,336	1937.48		77,629		44,356		41,385			(33,536)		9,885		0001
Purchased Call/AIGO Index/AIG000NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/29/2026	1	5,392,517	1942.4		161,020		94,382		81,756			(66,910)		20,597		0001
Purchased Call/AIGO Index/AIG000NSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/28/2026	1	2,039,228	1944.9		58,637		34,211		29,838			(24,462)		7,771		0001
Purchased Call/AIGO Index/AIG000QB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/06/2026	1	6,314,760	1949.36		189,008		115,651		90,757			(73,829)		24,568		0001
Purchased Call/AIGO Index/AIG000NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/16/2026	1	7,699,784	1932.67		227,157		126,013		126,118			(102,090)		28,498		0001
Purchased Call/AIGO Index/AIG000QN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/13/2026	1	9,168,801	1954.59		270,236		171,010		126,964			(100,552)		36,233		0001
Purchased Call/AIGO Index/AIG000NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	01/30/2026	1	5,308,858	1950.21		153,231		90,651		76,965			(63,139)		20,325		0001
Purchased Call/AIGO Index/AIG000NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/15/2026	1	1,293,389	1927.64		38,502		21,264		22,413			(17,420)		4,775		0001
Purchased Call/AIGO Index/AIG000PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2026	1	5,405,766	1939.83		162,161		110,042		93,835			(52,285)		22,235		0001
Purchased Call/AIGO Index/AIG000NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2026	1	2,855,227	1940.88		85,893		50,216		43,416			(35,996)		10,829		0001
Purchased Call/AIGO Index/AIG000QQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2026	1	3,319,930	1954.59		101,778		64,969		46,223			(36,898)		13,234		0001
Purchased Call/AIGO Index/AIG000NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/23/2026	1	5,651,197	1940.88		166,157		95,179		85,467			(71,423)		21,279		0001
Purchased Call/AIGO Index/AIG000PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/06/2026	1	5,717,408	1933.97		171,287		117,910		106,618			(54,175)		23,611		0001
Purchased Call/AIGO Index/AIG000PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/12/2026	1	3,361,968	1923.81		99,466		70,175		70,855			(29,566)		14,050		0001
Purchased Call/AIGO Index/AIG000PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/27/2026	1	9,482,052	1947.77		262,466		177,209		148,563			(86,226)		38,604		0001
Purchased Call/AIGO Index/AIG000PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/11/2026	1	8,252,126	1922.97		241,849		168,689		174,861			(73,438)		34,420		0001
Purchased Call/AIGO Index/AIG000QS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/18/2026	1	2,207,908	1960.65		64,691		41,588		28,734			(23,210)		8,820		0001
Purchased Call/AIGO Index/AIG000PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2026	1	8,647,737	1949.89		246,026		163,060		131,667			(83,444)		35,135		0001
Purchased Call/AIGO Index/AIG000QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	1	2,454,337	1939.91		70,403		51,199		44,626			(19,565)		10,417		0001
Purchased Call/AIGO Index/AIG000QS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/20/2026	1	7,653,661	1936.46		224,942		163,952		144,335			(61,814)		32,484		0001
Purchased Call/AIGO Index/AIG000QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2026	1	3,320,926	1941.71		96,932		71,247		59,708			(25,810)		14,202		0001
Purchased Call/AIGO Index/AIG000PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/13/2026	1	5,820,394	1918.91		178,473		126,275		129,417			(53,068)		24,372		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/26/2026	1	2,169,379	1934.61		62,476		46,387		42,324			(16,346)		9,312		0001
Purchased Call/AIGO Index/AIG000QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/17/2026	1	5,594,456	1933.59		160,003		114,587		107,576			(45,612)		23,608		0001
Purchased Call/AIGO Index/AIG000QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/18/2026	1	4,250,362	1929.59		128,559		92,259		85,543			(36,481)		17,971		0001
Purchased Call/AIGO Index/AIG000NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/14/2026	1	1,122,116	1902.02		40,558		22,154		26,048			(18,436)		4,132		0001
Purchased Call/AIGO Index/AIG000PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/24/2026	1	2,970,889	1953.26		84,748		55,751		43,087			(29,083)		12,020		0001
Purchased Call/AIGO Index/AIG000PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/10/2026	1	4,406,786	1923.84		127,962		89,154		92,211			(38,957)		18,344		0001
Purchased Call/AIGO Index/AIG000QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/19/2026	1	6,175,140	1961.98		179,404		115,523		79,501			(64,236)		24,722		0001
Purchased Call/AIGO Index/AIG000QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/27/2026	1	7,165,863	1931.98		208,706		156,044		144,115			(53,438)		30,816		0001
Purchased Call/AIGO Index/AIG000MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/02/2026	1	9,971,070	1931.84		289,368		148,809		156,653			(141,254)		35,589		0001
Purchased Call/AIGO Index/AIG000MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2026	1	1,472,020	1919.95		43,086		22,602		27,201			(20,490)		5,324		0001
Purchased Call/AIGO Index/AIG000MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2026	1	2,347,528	1906.19		68,783		36,949		51,597			(32,049)		8,601		0001
Purchased Call/AIGO Index/AIG000QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/03/2026	1	3,690,538	1944.63		113,323		67,971		55,309			(45,414)		14,261		0001
Purchased Call/AIGO Index/AIG000NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	01/30/2026	1	6,411,481	1946.67		186,507		110,432		92,744			(76,630)		24,546		0001
Purchased Call/AIGO Index/AIG000QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2026	1	1,312,328	1951.68		38,451		25,105		19,292			(13,516)		5,299		0001
Purchased Call/AIGO Index/AIG000QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2026	1	1,470,757	1953.17		40,063		24,995		20,515			(15,096)		5,787		0001
Purchased Call/AIGO Index/AIG000PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2026	1	4,091,808	1946.92		110,557		76,596		65,911			(34,260)		16,864		0001
Purchased Call/AIGO Index/AIG000PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2026	1	1,865,086	1951.11		52,172		34,540		27,871			(17,742)		7,562		0001
Purchased Call/AIGO Index/AIG000PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/03/2026	1	3,132,891	1938.79		93,734		63,484		54,778			(30,341)		12,860		0001
Purchased Call/AIGO Index/AIG000QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/05/2026	1	6,180,515	1959.69		179,022		108,299		77,861			(71,015)		23,992		0001
Purchased Call/AIGO Index/AIG000NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2026	1	3,567,479	1941.01		102,341		57,699		53,322			(44,695)		13,368		0001
Purchased Call/AIGO Index/AIG000PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/27/2026	1	6,470,771	1939.42		193,838		129,693		111,388			(64,952)		26,344		0001
Purchased Call/AIGO Index/AIG000MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2026	1	1,927,509	1930.83		51,012		26,633		31,011			(24,385)		6,953		0001
Purchased Call/AIGO Index/AIG000NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2026	1	2,435,790	1946.67		71,369		42,467		35,428			(29,170)		9,391		0001
Purchased Call/AIGO Index/AIG000QSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2026	1	3,246,486	1949.36		95,122		58,436		46,910			(37,064)		12,716		0001
Purchased Call/AIGO Index/AIG000US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/23/2026	1	2,585,206	1885.14		79,433		78,349		91,255			(1,296)		12,801		0001
Purchased Call/AIGO Index/AIG000TST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/12/2026	1	5,442,368	1873.67		156,433		150,639		208,365			(6,683)		26,532		0001
Purchased Call/AIGO Index/AIG000TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/16/2026	1	4,085,541	1872.83		121,425		117,894		157,947			(4,176)		20,032		0001
Purchased Call/AIGO Index/AIG000US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/18/2026	1	7,342,929	1878.3		218,625		214,721		272,682			(5,093)		36,106		0001
Purchased Call/AIGO Index/AIG000TSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/09/2026	1	3,695,389	1868.27		111,943		106,071		146,949			(6,147)		17,938		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000SSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/19/2026	1	3,695,267	1863.68		109,127		97,125		149,304			(12,237)		17,381		0001
Purchased Call/AIGO Index/AIG000TSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2026	1	4,582,090	1875.75		132,721		129,144		173,374			(4,560)		22,499		0001
Purchased Call/AIGO Index/AIG000SSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/20/2026	1	5,452,451	1867.25		151,684		135,178		214,486			(16,886)		25,685		0001
Purchased Call/AIGO Index/AIG000SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2026	1	3,269,684	1878.33		98,585		83,897		115,397			(14,887)		15,042		0001
Purchased Call/AIGO Index/AIG000RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2026	1	3,062,066	1876.18		90,732		74,327		108,476			(16,721)		13,811		0001
Purchased Call/AIGO Index/AIG000SS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/08/2026	1	3,285,447	1876.23		93,814		80,988		118,594			(13,420)		15,188		0001
Purchased Call/AIGO Index/AIG000RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/10/2026	1	4,363,126	1865.57		125,786		98,806		166,392			(27,702)		19,243		0001
Purchased Call/AIGO Index/AIG000RSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	04/22/2026	1	5,803,602	1876.35		167,716		136,739		204,954			(31,342)		26,132		0001
Purchased Call/AIGO Index/AIG000TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2026	1	4,365,162	1874.32		126,639		120,123		165,811			(6,843)		21,219		0001
Purchased Call/AIGO Index/AIG0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2026	1	4,464,519	1888.58		116,797		89,564		139,228			(27,735)		19,411		0001
Purchased Call/AIGO Index/AIG000QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/07/2026	1	3,124,008	1862.2		81,295		62,913		121,970			(18,505)		13,705		0001
Purchased Call/AIGO Index/AIG000SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/07/2026	1	3,097,589	1884.24		85,873		73,675		104,395			(12,589)		14,296		0001
Purchased Call/AIGO Index/AIG000RSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/01/2026	1	3,615,331	1881.65		101,439		85,592		123,603			(16,474)		16,524		0001
Purchased Call/AIGO Index/AIG000RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/10/2026	1	7,409,575	1865.18		216,814		170,665		283,498			(47,076)		32,680		0001
Purchased Call/AIGO Index/AIG000TSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/04/2026	1	2,544,525	1879.94		71,414		66,864		91,831			(4,933)		12,261		0001
Purchased Call/AIGO Index/AIG000SSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/13/2026	1	4,872,044	1865.95		136,128		118,663		192,194			(17,758)		22,702		0001
Purchased Call/AIGO Index/AIG000USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/26/2026	1	2,935,290	1895.68		84,192		84,105		89,861			(780)		14,596		0001
Purchased Call/AIGO Index/AIG000TS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/27/2026	1	3,544,566	1867.95		99,374		90,688		139,461			(8,977)		16,877		0001
Purchased Call/AIGO Index/AIG000TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/12/2026	1	3,494,701	1884.19		94,719		90,978		123,083			(4,471)		17,037		0001
Purchased Call/AIGO Index/AIG000TSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/03/2026	1	6,161,952	1871.02		183,955		171,299		238,416			(13,169)		29,648		0001
Purchased Call/AIGO Index/AIG000RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/17/2026	1	12,557,034	1878.2		359,633		289,603		433,967			(71,613)		56,061		0001
Purchased Call/AIGO Index/AIG000TS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2025	05/29/2026	1	5,240,936	1873.3		149,609		138,188		198,178			(12,226)		25,030		0001
Purchased Call/AIGO Index/AIG000RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/16/2026	1	4,779,961	1876.62		139,121		111,493		167,165			(28,259)		21,303		0001
Purchased Call/AIGO Index/AIG000RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	04/28/2026	1	4,446,424	1886.54		130,475		108,535		144,978			(22,177)		20,223		0001
Purchased Call/AIGO Index/AIG000RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/15/2026	1	4,910,164	1872.6		144,176		114,626		177,415			(29,804)		21,846		0001
Purchased Call/AIGO Index/AIG000USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/26/2026	1	4,459,348	1894.51		133,235		133,235		137,896			(537)		22,174		0001
Purchased Call/AIGO Index/AIG000US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/18/2026	1	2,202,354	1877.27		64,318		63,035		78,067			(1,813)		10,829		0001
Purchased Call/AIGO Index/AIG000SSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/15/2026	1	3,857,026	1867.46		109,260		96,647		150,745			(13,131)		18,029		0001
Purchased Call/AIGO Index/AIG000US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2026	1	4,062,253	1892.93		115,701		114,275		132,390			(1,759)		20,144		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000R$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/24/2026	1	6,765,097	1882.59		198,122		163,676		227,287			(35,303)		30,564		0001
Purchased Call/AIGO Index/AIG000S$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/08/2026	1	4,502,726	1876.25		124,629		107,826		162,507			(17,403)		20,815		0001
Purchased Call/AIGO Index/AIG000R$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	04/29/2026	1	5,499,523	1888.72		157,395		131,500		176,326			(26,185)		25,054		0001
Purchased Call/AIGO Index/AIG000R$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/09/2026	1	4,700,930	1878.59		125,447		98,061		160,096			(27,905)		20,697		0001
Purchased Call/AIGO Index/AIG000S$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/01/2026	1	6,890,463	1876.58		201,512		170,855		245,855			(31,470)		31,494		0001
Purchased Call/AIGO Index/AIG000R$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/14/2026	1	4,476,321	1869.98		132,771		105,319		165,071			(27,677)		19,881		0001
Purchased Call/AIGO Index/AIG000S$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/15/2026	1	4,693,203	1865.41		134,963		119,456		186,453			(16,105)		21,938		0001
Purchased Call/AIGO Index/AIG000S$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2026	1	5,927,726	1883.62		171,325		146,013		200,475			(25,657)		27,314		0001
Purchased Call/AIGO Index/AIG000Q$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/02/2026	1	3,332,573	1941.78		83,061		63,222		61,417			(20,108)		14,490		0001
Purchased Call/AIGO Index/AIG000S$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2026	1	3,533,739	1857.95		106,998		94,053		148,719			(13,569)		16,492		0001
Purchased Call/AIGO Index/AIG000S$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/22/2026	1	4,671,115	1862.82		136,811		124,025		190,765			(13,644)		22,073		0001
Purchased Call/AIGO Index/AIG000S$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2026	1	266,656	1862.82		7,706		6,985		10,907			(796)		1,268		0001
Purchased Call/AIGO Index/AIG000T$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/05/2026	1	4,181,536	1866.14		122,011		115,116		168,543			(7,573)		20,179		0001
Purchased Call/AIGO Index/AIG000S$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/22/2026	1	3,543,676	1855.38		106,261		96,186		153,329			(11,073)		16,745		0001
Purchased Call/AIGO Index/AIG000T$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/05/2026	1	3,413,220	1875.72		94,004		88,420		127,597			(6,264)		16,471		0001
Purchased Call/AIGO Index/AIG000Q$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/01/2026	1	4,906,999	1938.9		142,561		107,729		92,871			(35,039)		21,296		0001
Purchased Call/AIGO Index/AIG000R$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/21/2026	1	4,732,913	1875.84		137,148		111,570		167,551			(25,841)		21,275		0001
Purchased Call/AIGO Index/AIG000R$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/24/2026	1	3,776,674	1881.56		109,729		90,429		128,012			(19,976)		17,062		0001
Purchased Call/AIGO Index/AIG000R$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2026	1	4,698,069	1886.47		132,461		111,015		153,874			(21,972)		21,438		0001
Purchased Call/AIGO Index/AIG000U$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2026	1	2,493,714	1888.58		74,774		74,341		85,925			(896)		12,383		0001
Purchased Call/AIGO Index/AIG000S$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/21/2026	1	2,945,520	1856.69		84,416		75,817		126,030			(9,131)		13,897		0001
Purchased Call/AIGO Index/AIG000S$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/12/2026	1	3,247,466	1866.95		92,411		80,468		126,879			(12,131)		15,108		0001
Purchased Call/AIGO Index/AIG000T$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/29/2026	1	3,616,600	1870.79		105,808		97,510		139,515			(9,068)		17,272		0001
Purchased Call/AIGO Index/AIG000Q$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	03/31/2026	1	4,059,670	1933.48		121,287		91,565		80,973			(29,900)		17,587		0001
Purchased Call/AIGO Index/AIG000T$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/11/2026	1	2,650,494	1876.86		79,588		76,159		98,822			(3,930)		12,903		0001
Purchased Call/AIGO Index/AIG000Q$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/08/2026	1	4,702,356	1850.72		148,731		115,344		202,127			(33,620)		20,666		0001
Purchased Call/AIGO Index/AIG000T$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2026	1	6,246,478	1864.18		182,228		166,483		253,506			(16,364)		29,787		0001
Purchased Call/AIGO Index/AIG000T$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2026	1	3,409,341	1871.66		97,727		90,733		131,039			(7,237)		16,380		0001
Purchased Call/AIGO Index/AIG000Q$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2026	1	5,011,173	1920.23		126,312		96,592		114,836			(30,435)		21,788		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/31/2025	1	65,060	1884.69	2,281			94		971			(565)		95		0001
Purchased Call/AIGO Index/AIG0000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/01/2025	1	212,769	1856.62	7,730			331		5,627			(1,921)		315		0001
Purchased Call/AIGO Index/AIG0000$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	1	78,751	1875.92	2,515			108		1,441			(624)		117		0001
Purchased Call/AIGO Index/AIG0000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/01/2025	1	66,847	1852.24	2,504			107		1,904			(622)		99		0001
Purchased Call/AIGO Index/AIG0000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/04/2025	1	2,149	1852.79	83			4		61			(21)		3		0001
Purchased Call/AIGO Index/AIG0000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2025	1	595,032	1858.43	20,907			1,064		15,558			(5,191)		960		0001
Purchased Call/AIGO Index/AIG0000$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2025	1	261,679	1854.3	9,423			492		7,355			(2,337)		428		0001
Purchased Call/AIGO Index/AIG0000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2025	1	464,864	1848.88	17,183			901		14,228			(4,267)		760		0001
Purchased Call/AIGO Index/AIG0000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	1	253,401	1847.35	9,415			494		7,939			(2,341)		414		0001
Purchased Call/AIGO Index/AIG0000$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/11/2025	1	370,552	1846.85	12,050			686		11,736			(3,020)		628		0001
Purchased Call/AIGO Index/AIG0000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/14/2025	1	392,400	1847.11	12,298			750		12,498			(3,076)		689		0001
Purchased Call/AIGO Index/AIG0000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	1	479,913	1831.03	16,645			1,030		19,080			(4,128)		852		0001
Purchased Call/AIGO Index/AIG0000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/15/2025	1	825,059	1820.8	29,778			1,850		37,178			(7,399)		1,464		0001
Purchased Call/AIGO Index/AIG0000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/15/2025	1	489,221	1814.28	18,650			1,159		23,753			(4,639)		868		0001
Purchased Call/AIGO Index/AIG0000$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/18/2025	1	2,358,170	1817.85	87,438			5,782		110,076			(21,741)		4,320		0001
Purchased Call/AIGO Index/AIG0000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/21/2025	1	1,449,848	1817.49	53,544			3,754		68,150			(13,282)		2,736		0001
Purchased Call/AIGO Index/AIG0000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	1	1,216,276	1815.12	48,457			3,467		58,740			(12,021)		2,317		0001
Purchased Call/AIGO Index/AIG0000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/22/2025	1	833,733	1830.77	28,580			2,050		33,538			(7,098)		1,589		0001
Purchased Call/AIGO Index/AIG0001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/22/2025	1	914,577	1818.1	35,477			2,549		42,728			(8,832)		1,743		0001
Purchased Call/AIGO Index/AIG0001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/25/2025	1	556,058	1821.53	21,879			1,658		25,015			(5,442)		1,089		0001
Purchased Call/AIGO Index/AIG0001$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/28/2025	1	1,510,452	1828.17	62,299			4,964		63,128			(15,448)		3,036		0001
Purchased Call/AIGO Index/AIG0001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	1	1,394,185	1844.16	46,770			3,829		47,742			(11,705)		2,826		0001
Purchased Call/AIGO Index/AIG0001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	1	1,264,312	1845.98	46,805			3,816		42,256			(11,631)		2,563		0001
Purchased Call/AIGO Index/AIG0001$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/29/2025	1	1,203,152	1846.09	44,851			3,660		40,152			(11,155)		2,439		0001
Purchased Call/AIGO Index/AIG0001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/29/2025	1	1,629,480	1846.75	55,835			4,566		53,899			(13,968)		3,303		0001
Purchased Call/AIGO Index/AIG0001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2025	1	350,716	1846.75	11,678			1,044		11,704			(2,899)		746		0001
Purchased Call/AIGO Index/AIG0001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	1	2,998,062	1836.8	106,699			9,682		113,861			(26,469)		6,422		0001
Purchased Call/AIGO Index/AIG0001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	1	1,205,460	1830.17	44,670			4,068		49,586			(11,094)		2,582		0001
Purchased Call/AIGO Index/AIG0001$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/05/2025	1	2,463,050	1829.36	92,788			8,462		102,285			(23,094)		5,276		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0001$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/08/2025	1	2,450,921	1829.81	93,330			8,876		101,432			(23,219)		5,367		0001
Purchased Call/AIGO Index/AIG0001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	09/11/2025	1	3,765,662	1835.95	105,397			10,657		145,740			(26,697)		8,420		0001
Purchased Call/AIGO Index/AIG0001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/12/2025	1	1,213,576	1830.57	44,928			4,512		50,118			(11,152)		2,732		0001
Purchased Call/AIGO Index/AIG0001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	1	974,194	1830.4	37,844			3,812		40,311			(9,402)		2,193		0001
Purchased Call/AIGO Index/AIG0001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/12/2025	1	835,519	1838.65	29,037			2,928		31,359			(7,219)		1,881		0001
Purchased Call/AIGO Index/AIG0001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/15/2025	1	921,254	1828.61	34,344			3,595		38,979			(8,539)		2,116		0001
Purchased Call/AIGO Index/AIG0001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2025	1	2,527,135	1829.15	91,375			9,916		106,809			(22,657)		5,916		0001
Purchased Call/AIGO Index/AIG0002$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	2,041,009	1825.23	70,956			7,799		90,208			(17,594)		4,807		0001
Purchased Call/AIGO Index/AIG0002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	2,050,502	1816.42	65,158			7,190		99,520			(16,178)		4,830		0001
Purchased Call/AIGO Index/AIG0002$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/19/2025	1	833,186	1794.46	31,465			3,477		50,024			(7,826)		1,962		0001
Purchased Call/AIGO Index/AIG0002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/22/2025	1	827,828	1797.32	30,348			3,470		48,451			(7,545)		1,986		0001
Purchased Call/AIGO Index/AIG0002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	09/25/2025	1	4,134,010	1795.53	136,640			16,164		246,334			(33,925)		10,091		0001
Purchased Call/AIGO Index/AIG0002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/26/2025	1	1,168,549	1779.29	43,390			5,192		80,103			(10,768)		2,869		0001
Purchased Call/AIGO Index/AIG0002$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/26/2025	1	529,256	1780.15	19,713			2,367		36,024			(4,901)		1,299		0001
Purchased Call/AIGO Index/AIG0002$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/26/2025	1	986,025	1785.5	35,061			4,214		64,171			(8,719)		2,421		0001
Purchased Call/AIGO Index/AIG0002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	09/29/2025	1	1,365,926	1779.94	46,164			5,724		93,164			(11,480)		3,410		0001
Purchased Call/AIGO Index/AIG0002$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/02/2025	1	4,027,840	1769.88	132,044			16,871		297,880			(32,742)		10,220		0001
Purchased Call/AIGO Index/AIG0002$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	1	1,340,656	1753.89	49,545			6,401		111,652			(12,286)		3,420		0001
Purchased Call/AIGO Index/AIG0002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/03/2025	1	991,557	1754.13	38,019			4,938		82,437			(9,446)		2,529		0001
Purchased Call/AIGO Index/AIG0002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/03/2025	1	1,522,846	1757.59	58,850			7,672		123,494			(14,678)		3,885		0001
Purchased Call/AIGO Index/AIG0002$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/06/2025	1	1,542,645	1767.71	59,255			7,918		116,031			(14,734)		3,997		0001
Purchased Call/AIGO Index/AIG0002$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2025	1	74,226	1767.71	3,014			410		5,585			(748)		194		0001
Purchased Call/AIGO Index/AIG0002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/09/2025	1	2,790,647	1773.72	109,083			15,001		200,429			(27,076)		7,340		0001
Purchased Call/AIGO Index/AIG0002$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	1	1,479,162	1782.38	54,511			7,581		99,119			(13,540)		3,910		0001
Purchased Call/AIGO Index/AIG0002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	1	1,271,306	1786.22	44,041			6,136		82,524			(10,936)		3,360		0001
Purchased Call/AIGO Index/AIG0003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/10/2025	1	1,567,237	1777.82	56,387			7,869		108,973			(14,031)		4,142		0001
Purchased Call/AIGO Index/AIG0003$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/13/2025	1	1,676,763	1773.47	63,921			9,168		120,722			(15,905)		4,497		0001
Purchased Call/AIGO Index/AIG0003$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/16/2025	1	4,200,583	1781.75	151,624			22,298		283,384			(37,612)		11,425		0001
Purchased Call/AIGO Index/AIG0003$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	1	1,067,933	1781.64	36,144			5,362		72,125			(8,962)		2,918		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2025	1	1,051,658	1770.08	36,306			5,410		77,777			(9,019)		2,873		0001
Purchased Call/AIGO Index/AIG0003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/17/2025	1	772,268	1763.29	26,864			4,009		60,099			(6,686)		2,110		0001
Purchased Call/AIGO Index/AIG0003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/20/2025	1	1,879,410	1754.31	68,351			10,453		156,069			(16,998)		5,205		0001
Purchased Call/AIGO Index/AIG0003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/23/2025	1	3,596,429	1752.62	138,820			21,740		302,243			(34,423)		10,094		0001
Purchased Call/AIGO Index/AIG0003$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,834,950	1760.6	61,652			9,760		145,709			(15,309)		5,172		0001
Purchased Call/AIGO Index/AIG0003$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	901,955	1748.55	32,199			5,109		77,951			(7,998)		2,542		0001
Purchased Call/AIGO Index/AIG0003$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/24/2025	1	1,787,023	1743.76	66,112			10,504		159,522			(16,449)		5,037		0001
Purchased Call/AIGO Index/AIG0003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/27/2025	1	2,122,894	1743.65	81,213			13,204		189,654			(20,198)		6,061		0001
Purchased Call/AIGO Index/AIG0003$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	10/30/2025	1	4,778,594	1748.94	181,916	8,324		34,734		411,956			(49,074)		13,813		0001
Purchased Call/AIGO Index/AIG0003$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2025	1	1,517,117	1751.22	60,399			10,126		128,754			(14,978)		4,403		0001
Purchased Call/AIGO Index/AIG0003$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	1	1,496,070	1761.45	67,891			11,605		118,144			(17,133)		4,342		0001
Purchased Call/AIGO Index/AIG0003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	10/31/2025	1	1,023,585	1778.23	41,515			7,120		71,270			(10,509)		2,971		0001
Purchased Call/AIGO Index/AIG0003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/03/2025	1	1,662,540	1791.26	58,127			10,010		104,297			(14,455)		4,884		0001
Purchased Call/AIGO Index/AIG0004$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2025	1	63,805	1791.26	2,218			387		4,008			(551)		189		0001
Purchased Call/AIGO Index/AIG0004$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/06/2025	1	4,854,385	1783.52	178,182			31,361		324,755			(44,218)		14,430		0001
Purchased Call/AIGO Index/AIG0004$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/07/2025	1	2,912,970	1782.32	103,431			18,389		196,769			(25,727)		8,692		0001
Purchased Call/AIGO Index/AIG0004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	1	1,621,000	1779.11	58,880			10,506		112,295			(14,669)		4,837		0001
Purchased Call/AIGO Index/AIG0004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/07/2025	1	1,661,276	1770.46	63,766			11,364		122,904			(15,863)		4,957		0001
Purchased Call/AIGO Index/AIG0004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/10/2025	1	2,355,485	1776.96	89,250			16,260		165,964			(22,232)		7,109		0001
Purchased Call/AIGO Index/AIG0004$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/12/2025	1	4,030,483	1776.96	172,390			31,783		284,254			(42,813)		12,256		0001
Purchased Call/AIGO Index/AIG0004$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2025	1	3,248,044	1775.13	140,532			26,079		232,330			(34,860)		9,913		0001
Purchased Call/AIGO Index/AIG0004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	1	2,078,837	1800.03	76,780			14,359		121,860			(19,046)		6,368		0001
Purchased Call/AIGO Index/AIG0004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	1	1,268,713	1799.44	47,832			8,998		74,743			(11,914)		3,886		0001
Purchased Call/AIGO Index/AIG0004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/14/2025	1	2,532,828	1799.28	97,793			18,389		149,417			(24,387)		7,759		0001
Purchased Call/AIGO Index/AIG0004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/17/2025	1	2,175,157	1802.85	83,341			16,005		124,592			(20,775)		6,736		0001
Purchased Call/AIGO Index/AIG0004$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/20/2025	1	5,502,492	1807.45	202,924			39,703		303,711			(50,368)		17,221		0001
Purchased Call/AIGO Index/AIG0004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/21/2025	1	3,340,757	1806.01	127,103			25,104		186,831			(31,579)		10,492		0001
Purchased Call/AIGO Index/AIG0004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/21/2025	1	1,695,918	1808.69	63,900			12,645		92,672			(15,938)		5,326		0001
Purchased Call/AIGO Index/AIG0004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	1	877,070	1808.54	33,474			6,815		48,111			(8,312)		2,802		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/24/2025	1	266,199	1808.54	10,287			2,078		14,580			(2,566)		845		0001
Purchased Call/AIGO Index/AIG0004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/26/2025	1	3,682,635	1809.72	140,139			28,569		199,958			(34,821)		11,765		0001
Purchased Call/AIGO Index/AIG0005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/28/2025	1	1,942,288	1812.8	74,202			15,333		102,751			(18,428)		6,246		0001
Purchased Call/AIGO Index/AIG0005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/28/2025	1	1,894,624	1814.67	74,653			15,531		98,594			(18,650)		6,093		0001
Purchased Call/AIGO Index/AIG0005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	11/28/2025	1	7,466,208	1816.22	285,344			59,267		383,231			(71,296)		24,011		0001
Purchased Call/AIGO Index/AIG0005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/01/2025	1	2,044,350	1829.15	72,465			15,282		93,373			(18,028)		6,640		0001
Purchased Call/AIGO Index/AIG0005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	12/04/2025	1	2,950,210	1822.85	108,240			23,281		143,357			(26,935)		9,674		0001
Purchased Call/AIGO Index/AIG0005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/02/2025	1	60,911	1829.15	2,078			441		2,786			(517)		198		0001
Purchased Call/AIGO Index/AIG0005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/05/2025	1	2,382,981	1819.5	99,282			22,950		119,448			(26,335)		7,839		0001
Purchased Call/AIGO Index/AIG0005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	1	1,163,672	1816.28	45,837			9,957		60,014			(11,422)		3,828		0001
Purchased Call/AIGO Index/AIG0005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/05/2025	1	2,458,882	1820.76	91,698			19,893		121,875			(22,817)		8,089		0001
Purchased Call/AIGO Index/AIG0005$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/08/2025	1	1,923,789	1821.39	72,776			16,048		94,938			(18,104)		6,388		0001
Purchased Call/AIGO Index/AIG0005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2025	1	510,536	1821.39	20,920			4,684		25,258			(5,219)		1,706		0001
Purchased Call/AIGO Index/AIG0005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/11/2025	1	3,923,835	1822.81	154,496			34,651		191,881			(38,348)		13,151		0001
Purchased Call/AIGO Index/AIG0005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/12/2025	1	2,486,542	1822.43	109,498			24,796		122,132			(27,270)		8,359		0001
Purchased Call/AIGO Index/AIG0005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/12/2025	1	2,520,376	1840.9	106,035			24,027		104,382			(26,389)		8,473		0001
Purchased Call/AIGO Index/AIG0005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/12/2025	1	1,617,503	1859.69	60,018			13,614		55,567			(14,948)		5,438		0001
Purchased Call/AIGO Index/AIG0005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/15/2025	1	2,629,570	1858.34	100,239			23,065		91,813			(24,928)		8,920		0001
Purchased Call/AIGO Index/AIG0005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/17/2025	1	1,923,029	1858.34	75,900			17,669		67,447			(18,861)		6,562		0001
Purchased Call/AIGO Index/AIG0005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	12/18/2025	1	3,675,311	1861.19	141,897			33,253		125,470			(35,276)		12,578		0001
Purchased Call/AIGO Index/AIG0006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2025	1	2,768,620	1869.35	105,324			24,961		87,023			(26,286)		9,503		0001
Purchased Call/AIGO Index/AIG0006$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2025	1	1,717,941	1858.58	68,951			16,336		60,346			(17,188)		5,897		0001
Purchased Call/AIGO Index/AIG0006$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/19/2025	1	1,829,023	1867.76	70,932			16,840		58,458			(17,745)		6,278		0001
Purchased Call/AIGO Index/AIG0006$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	12/22/2025	1	565,649	1869.79	21,389			5,164		17,749			(5,349)		1,958		0001
Purchased Call/AIGO Index/AIG0006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	12/26/2025	1	6,705,875	1875.68	241,997			59,565		199,303			(60,239)		23,480		0001
Purchased Call/AIGO Index/AIG0006$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	12/26/2025	1	3,692,370	1877.12	123,364	7,638		34,406		108,070			(34,364)		12,929		0001
Purchased Call/AIGO Index/AIG0006$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	12/26/2025	1	3,666,313	1874.01	122,290			30,278		110,910			(30,700)		12,837		0001
Purchased Call/AIGO Index/AIG0006$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	12/29/2025	1	3,280,672	1868.86	112,812			28,246		105,027			(28,151)		11,583		0001
Purchased Call/AIGO Index/AIG0006$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/02/2026	1	3,288,853	1861.97	115,809			29,564		113,699			(28,801)		11,739		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/02/2026	1	3,488,261	1855.31	129,241			33,065		128,764			(32,219)		12,451		0001
Purchased Call/AIGO Index/AIG0006$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/02/2026	1	4,016,464	1848.92	156,343			40,034		157,654			(39,057)		14,336		0001
Purchased Call/AIGO Index/AIG0006$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/05/2026	1	1,186,824	1849.01	45,084			11,715		46,641			(11,247)		4,270		0001
Purchased Call/AIGO Index/AIG0006$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/07/2026	1	485,901	1849.01	18,647			4,878		19,171			(4,634)		1,757		0001
Purchased Call/AIGO Index/AIG0006$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/08/2026	1	2,632,716	1858.2	95,328			25,069		95,321			(23,675)		9,547		0001
Purchased Call/AIGO Index/AIG0006$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/09/2026	1	4,672,658	1850.99	175,188			46,513		181,592			(43,635)		16,989		0001
Purchased Call/AIGO Index/AIG0006$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/09/2026	1	3,944,445	1852.4	155,264			41,524		151,263			(38,898)		14,341		0001
Purchased Call/AIGO Index/AIG0006$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	01/09/2026	1	3,222,483	1853.12	122,274			32,541		122,736			(30,502)		11,716		0001
Purchased Call/AIGO Index/AIG0007$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/12/2026	1	1,371,237	1856.56	47,391			12,748		50,650			(11,800)		5,024		0001
Purchased Call/AIGO Index/AIG0007$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/15/2026	1	67,505	1856.56	2,226			606		2,509			(553)		249		0001
Purchased Call/AIGO Index/AIG0007$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/16/2026	1	5,289,973	1844.07	201,141			55,183		221,095			(50,019)		19,579		0001
Purchased Call/AIGO Index/AIG0007$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	1	3,222,048	1836.49	129,896			35,670		144,110			(32,270)		11,925		0001
Purchased Call/AIGO Index/AIG0007$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	01/16/2026	1	2,213,992	1844.24	90,425			24,917		92,391			(22,557)		8,194		0001
Purchased Call/AIGO Index/AIG0007$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	1	1,480,232	1854.23	58,022			15,980		56,330			(14,492)		5,479		0001
Purchased Call/AIGO Index/AIG0007$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/22/2026	1	3,824,681	1860.57	145,232			40,940		137,933			(36,039)		14,367		0001
Purchased Call/AIGO Index/AIG0007$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/23/2026	1	2,407,168	1860.8	93,252			26,435		86,789			(23,141)		9,064		0001
Purchased Call/AIGO Index/AIG0007$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/23/2026	1	2,675,319	1863.49	102,807			29,235		94,013			(25,552)		10,074		0001
Purchased Call/AIGO Index/AIG0007$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	01/23/2026	1	3,237,594	1866.92	121,840			34,823		110,073			(30,438)		12,191		0001
Purchased Call/AIGO Index/AIG0007$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/26/2026	1	3,075,965	1864.99	121,693			35,046		106,797			(30,265)		11,666		0001
Purchased Call/AIGO Index/AIG0007$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/29/2026	1	5,156,458	1873.08	191,631			56,034		166,693			(47,707)		19,695		0001
Purchased Call/AIGO Index/AIG0007$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/30/2026	1	3,862,617	1870.58	139,491			40,860		128,215			(34,608)		14,788		0001
Purchased Call/AIGO Index/AIG0007$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/30/2026	1	2,545,308	1861.19	103,842			30,547		92,385			(25,822)		9,745		0001
Purchased Call/AIGO Index/AIG0007$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	1	2,844,413	1873.79	107,097			31,512		91,518			(26,637)		10,890		0001
Purchased Call/AIGO Index/AIG0007$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/02/2026	1	2,372,365	1874.78	85,188			25,373		75,789			(21,200)		9,146		0001
Purchased Call/AIGO Index/AIG0007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/05/2026	1	5,439,575	1866.07	212,228			63,910		190,213			(52,660)		21,115		0001
Purchased Call/AIGO Index/AIG0007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/06/2026	1	2,763,933	1869.91	108,314			32,755		93,390			(26,869)		10,753		0001
Purchased Call/AIGO Index/AIG0008$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/06/2026	1	2,694,475	1876.31	102,122			31,071		85,619			(25,424)		10,483		0001
Purchased Call/AIGO Index/AIG0008$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/06/2026	1	2,184,570	1875.86	86,462			26,439		69,720			(21,650)		8,499		0001
Purchased Call/AIGO Index/AIG0008$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	02/09/2026	1	2,378,327	1880.74	90,347			27,892		72,567			(22,576)		9,316		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0008$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/12/2026	1	5,721,734	1885.89	189,152			58,822		167,236			(46,978)		22,561		0001
Purchased Call/AIGO Index/AIG0008$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	1	2,948,066	1863.6	121,071			37,804		106,752			(30,043)		11,650		0001
Purchased Call/AIGO Index/AIG0008$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/13/2026	1	2,329,257	1876.36	92,993			29,216		74,843			(23,147)		9,205		0001
Purchased Call/AIGO Index/AIG0008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	1	1,961,009	1888.2	70,568			22,160		56,152			(17,556)		7,749		0001
Purchased Call/AIGO Index/AIG0008$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/19/2026	1	4,091,944	1882.73	151,147			48,765		124,586			(37,772)		16,382		0001
Purchased Call/AIGO Index/AIG0008$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	1	1,932,641	1882.73	70,059			22,027		58,396			(17,515)		7,637		0001
Purchased Call/AIGO Index/AIG0008$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	1	2,637,393	1877.95	102,743			33,148		84,246			(25,554)		10,581		0001
Purchased Call/AIGO Index/AIG0008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	1	3,381,607	1878.42	142,078			45,863		107,537			(35,281)		13,567		0001
Purchased Call/AIGO Index/AIG0008$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	1	2,254,534	1897.5	84,501			27,316		59,486			(21,022)		9,045		0001
Purchased Call/AIGO Index/AIG0008$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/23/2026	1	1,722,513	1898.17	63,658			20,800		45,280			(15,841)		6,955		0001
Purchased Call/AIGO Index/AIG0008$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/25/2026	1	52,086	1898.17	1,942			638		1,377			(482)		211		0001
Purchased Call/AIGO Index/AIG0008$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/26/2026	1	5,431,887	1895.92	205,332			67,728		147,284			(50,927)		22,069		0001
Purchased Call/AIGO Index/AIG0008$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	1	2,702,007	1897.73	99,928			33,133		72,148			(24,791)		11,001		0001
Purchased Call/AIGO Index/AIG0008$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	1	2,708,056	1892.7	107,270			35,701		75,982			(26,672)		11,025		0001
Purchased Call/AIGO Index/AIG0008$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	1	3,625,713	1900.04	146,852			48,987		94,612			(36,605)		14,761		0001
Purchased Call/AIGO Index/AIG0008$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/27/2026	1	2,110,797	1912.3	77,708			26,105		48,626			(19,542)		8,594		0001
Purchased Call/AIGO Index/AIG0009$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/04/2026	1	3,025,035	1909.25	108,997			36,901		72,612			(27,074)		12,442		0001
Purchased Call/AIGO Index/AIG0009$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	03/05/2026	1	1,870,191	1901.47	75,636			26,004		48,675			(18,994)		7,708		0001
Purchased Call/AIGO Index/AIG0009$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2026	1	2,853,302	1909.47	113,492			38,872		68,737			(28,221)		11,783		0001
Purchased Call/AIGO Index/AIG0009$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	1	2,747,805	1919.77	100,097			34,349		59,563			(24,973)		11,348		0001
Purchased Call/AIGO Index/AIG0009$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/06/2026	1	1,181,526	1914.27	43,381			14,885		27,107			(10,834)		4,879		0001
Purchased Call/AIGO Index/AIG0009$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/11/2026	1	3,438,629	1909.13	135,527			47,190		83,906			(33,665)		14,343		0001
Purchased Call/AIGO Index/AIG0009$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	03/12/2026	1	2,026,013	1917.81	72,373			25,490		45,420			(18,093)		8,467		0001
Purchased Call/AIGO Index/AIG0009$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	1	2,921,294	1915	104,602			36,795		67,587			(25,974)		12,233		0001
Purchased Call/AIGO Index/AIG0009$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/13/2026	1	1,267,591	1908.62	46,942			16,556		31,263			(11,692)		5,308		0001
Purchased Call/AIGO Index/AIG0009$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/13/2026	1	1,337,361	1904.53	52,381			18,497		34,343			(13,093)		5,600		0001
Purchased Call/AIGO Index/AIG0009$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/18/2026	1	3,629,653	1909.57	139,234			49,905		89,490			(34,642)		15,346		0001
Purchased Call/AIGO Index/AIG0009$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/19/2026	1	2,295,931	1913.93	91,146			32,744		54,367			(22,635)		9,726		0001
Purchased Call/AIGO Index/AIG0009$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2026	1	895,341	1922.86	34,537			12,484		19,436			(8,577)		3,800		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2026	1	1,605,173	1927.95	59,636			21,631		33,077			(14,871)		6,813		0001
Purchased Call/AIGO Index/AIG0009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	1	2,399,204	1926.53	87,131			31,591		50,166			(21,762)		10,183		0001
Purchased Call/AIGO Index/AIG0009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	03/25/2026	1	5,744,243	1921.73	211,067			77,646		127,391			(52,484)		24,611		0001
Purchased Call/AIGO Index/AIG0009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/26/2026	1	1,741,706	1919.13	69,854			25,776		39,763			(17,353)		7,476		0001
Purchased Call/AIGO Index/AIG0009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	1	1,743,283	1930.14	65,844			24,440		35,726			(16,361)		7,497		0001
Purchased Call/AIGO Index/AIG000ASD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/08/2026	1	3,557,744	1920.24	136,318			52,717		82,280			(33,863)		15,636		0001
Purchased Call/AIGO Index/AIG000ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	1	1,585,694	1891.04	57,134			22,365		48,453			(14,265)		6,994		0001
Purchased Call/AIGO Index/AIG000ASX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/22/2026	1	2,246,847	1867.61	91,075			36,985		85,390			(22,624)		10,117		0001
Purchased Call/AIGO Index/AIG000ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	04/15/2026	1	3,423,792	1880.45	128,710			52,091		115,637			(32,642)		15,233		0001
Purchased Call/AIGO Index/AIG000ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	1	1,976,669	1898.07	75,139			29,361		56,664			(18,685)		8,718		0001
Purchased Call/AIGO Index/AIG000BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	04/30/2026	1	1,453,336	1864.04	58,587			24,456		57,417			(14,565)		6,632		0001
Purchased Call/AIGO Index/AIG000ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/16/2026	1	769,007	1873.48	28,726			11,448		27,625			(7,145)		3,427		0001
Purchased Call/AIGO Index/AIG000BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/15/2026	1	2,494,223	1914.73	94,152			41,320		65,243			(23,392)		11,659		0001
Purchased Call/AIGO Index/AIG000CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/21/2026	1	2,474,210	1911.31	90,838			40,614		67,357			(22,609)		11,674		0001
Purchased Call/AIGO Index/AIG000CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2026	1	2,800,287	1910.35	108,722			48,322		76,723			(27,001)		13,192		0001
Purchased Call/AIGO Index/AIG000AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	1	2,803,278	1916.47	110,658			41,908		66,649			(27,494)		12,188		0001
Purchased Call/AIGO Index/AIG000CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/22/2026	1	1,672,625	1905.04	62,962			28,343		48,199			(15,741)		7,904		0001
Purchased Call/AIGO Index/AIG000BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/29/2026	1	4,558,159	1879.56	160,613			66,759		158,081			(39,900)		20,765		0001
Purchased Call/AIGO Index/AIG000BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/14/2026	1	1,852,867	1900.22	78,108			34,101		54,989			(19,405)		8,647		0001
Purchased Call/AIGO Index/AIG000BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	04/24/2026	1	2,744,959	1867.37	111,933			45,947		104,844			(27,858)		12,401		0001
Purchased Call/AIGO Index/AIG000CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	05/29/2026	1	1,759,343	1899.61	71,287			32,744		53,560			(17,802)		8,402		0001
Purchased Call/AIGO Index/AIG000BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/01/2026	1	1,464,929	1864.18	62,304			26,134		57,890			(15,477)		6,696		0001
Purchased Call/AIGO Index/AIG000AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	1	2,921,458	1921.19	105,888			40,252		66,318			(26,357)		12,702		0001
Purchased Call/AIGO Index/AIG000BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/15/2026	1	1,086,928	1909.37	42,435			18,668		29,826			(10,596)		5,081		0001
Purchased Call/AIGO Index/AIG000ASF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/09/2026	1	1,575,884	1924.72	51,339			19,923		34,981			(12,749)		6,938		0001
Purchased Call/AIGO Index/AIG000BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/08/2026	1	1,333,399	1896.43	51,125			21,969		40,549			(12,725)		6,164		0001
Purchased Call/AIGO Index/AIG000CSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	1	1,267,716	1893.13	51,296			23,525		40,762			(12,757)		6,054		0001
Purchased Call/AIGO Index/AIG000ASJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	1	1,573,780	1904.15	55,537			21,713		42,650			(13,815)		6,941		0001
Purchased Call/AIGO Index/AIG000BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	1	1,423,663	1910.47	54,814			24,089		38,686			(13,640)		6,655		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000A$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/02/2026	1	1,139,695	1917	45,173			17,207		26,957			(11,294)		4,955		0001
Purchased Call/AIGO Index/AIG000A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	1	1,834,439	1869.13	68,845			27,547		68,474			(17,099)		8,190		0001
Purchased Call/AIGO Index/AIG000C$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2026	1	1,617,052	1909.4	69,035			32,421		45,657			(17,273)		7,792		0001
Purchased Call/AIGO Index/AIG000C$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	1	1,419,151	1922.63	50,573			23,683		35,768			(12,578)		6,848		0001
Purchased Call/AIGO Index/AIG000D$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	06/12/2026	1	1,340,375	1932.74	53,949			25,789		31,255			(13,417)		6,535		0001
Purchased Call/AIGO Index/AIG000C$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2026	1	2,445,877	1905.23	98,653			45,738		71,433			(24,498)		11,768		0001
Purchased Call/AIGO Index/AIG000D$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/12/2026	1	1,520,685	1937.45	59,075			28,254		33,988			(14,700)		7,414		0001
Purchased Call/AIGO Index/AIG000C$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/26/2026	1	454,714	1905.04	16,114			7,312		13,133			(4,012)		2,162		0001
Purchased Call/AIGO Index/AIG000A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	1	2,535,028	1931.95	92,131			34,307		50,999			(23,020)		10,902		0001
Purchased Call/AIGO Index/AIG000B$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/01/2026	1	1,328,101	1891.1	52,851			22,238		41,869			(13,204)		6,070		0001
Purchased Call/AIGO Index/AIG000B$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/24/2026	1	1,138,240	1874.85	44,799			18,406		40,845			(11,186)		5,142		0001
Purchased Call/AIGO Index/AIG000D$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	1	2,014,127	1937.89	77,273			37,625		45,295			(19,245)		9,904		0001
Purchased Call/AIGO Index/AIG000C$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2026	1	3,061,136	1908.76	128,183			60,733		87,657			(31,861)		14,880		0001
Purchased Call/AIGO Index/AIG000B$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/07/2026	1	1,425,156	1895.91	54,424			23,225		43,452			(13,521)		6,578		0001
Purchased Call/AIGO Index/AIG000D$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/12/2026	1	862,336	1936.79	34,166			16,377		19,389			(8,532)		4,204		0001
Purchased Call/AIGO Index/AIG000A$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2026	1	2,417,044	1865.32	91,710			36,761		93,136			(22,825)		10,791		0001
Purchased Call/AIGO Index/AIG000D$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	1	2,640,650	1944.7	99,039			48,204		55,838			(24,652)		12,984		0001
Purchased Call/AIGO Index/AIG000D$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/24/2026	1	3,495,517	1931.94	137,964			67,995		83,533			(34,272)		17,333		0001
Purchased Call/AIGO Index/AIG000D$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	06/26/2026	1	2,995,049	1929.75	122,246			60,898		73,291			(30,458)		14,893		0001
Purchased Call/AIGO Index/AIG000D$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/25/2026	1	1,371,598	1934.69	51,927			25,654		32,067			(12,895)		6,811		0001
Purchased Call/AIGO Index/AIG000C$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/11/2026	1	1,428,327	1913.98	62,531			29,728		39,190			(15,545)		6,953		0001
Purchased Call/AIGO Index/AIG000A$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/01/2026	1	3,710,105	1923.5	138,573			52,237		82,091			(34,411)		16,102		0001
Purchased Call/AIGO Index/AIG000C$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/05/2026	1	1,595,337	1909.28	61,737			28,949		45,179			(15,414)		7,699		0001
Purchased Call/AIGO Index/AIG000D$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/18/2026	1	1,138,811	1935.7	43,336			21,130		26,118			(10,835)		5,600		0001
Purchased Call/AIGO Index/AIG000A$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	1	1,148,932	1909.16	46,950			17,860		29,313			(11,693)		4,995		0001
Purchased Call/AIGO Index/AIG000C$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	1	3,694,923	1901.16	134,612			61,331		110,803			(33,430)		17,620		0001
Purchased Call/AIGO Index/AIG000C$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	1	1,978,390	1905.78	72,924			32,739		56,644			(18,108)		9,349		0001
Purchased Call/AIGO Index/AIG000D$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2026	1	3,512,130	1939	140,454			67,966		78,019			(34,893)		17,245		0001
Purchased Call/AIGO Index/AIG000B$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/06/2026	1	2,822,674	1895.99	109,300			46,465		85,831			(27,142)		13,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/13/2026	1	2,718,050	1894.23	110,018			47,824		84,788			(27,318)		12,665		0001
Purchased Call/AIGO Index/AIG000CSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2026	1	1,611,629	1891.25	63,807			29,228		52,640			(15,847)		7,697		0001
Purchased Call/AIGO Index/AIG000BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	1	1,278,657	1873.38	48,024			19,678		46,455			(11,926)		5,777		0001
Purchased Call/AIGO Index/AIG000CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	1	2,893,083	1923.49	110,965			51,895		72,363			(27,558)		13,961		0001
Purchased Call/AIGO Index/AIG000BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/08/2026	1	1,413,437	1892.05	56,531			24,284		44,643			(14,071)		6,534		0001
Purchased Call/AIGO Index/AIG000CSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/27/2026	1	54,484	1905.04	1,932			878		1,577			(480)		259		0001
Purchased Call/AIGO Index/AIG000CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/22/2026	1	1,057,773	1897.18	42,897			19,286		32,614			(10,672)		4,998		0001
Purchased Call/AIGO Index/AIG000ASZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/23/2026	1	1,755,075	1874.88	66,307			27,042		62,862			(16,472)		7,916		0001
Purchased Call/AIGO Index/AIG000DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	1	1,800,913	1933.7	68,592			34,131		42,570			(17,075)		8,955		0001
Purchased Call/AIGO Index/AIG000BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/01/2026	1	939,437	1876.96	39,942			16,775		33,413			(9,938)		4,294		0001
Purchased Call/AIGO Index/AIG000BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	1	1,199,276	1894.68	46,346			19,936		37,029			(11,571)		5,544		0001
Purchased Call/AIGO Index/AIG000ASV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2026	1	2,127,635	1860.52	86,740			34,801		85,297			(21,661)		9,499		0001
Purchased Call/AIGO Index/AIG000GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/11/2026	1	2,273,077	1969.61	85,396	4,626		54,804		44,878			(22,529)		12,450		0001
Purchased Call/AIGO Index/AIG000HS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/17/2026	1	433,137	1988.6	16,592			10,117		7,344			(4,120)		2,389		0001
Purchased Call/AIGO Index/AIG000FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	1	1,304,971	1941.95	51,089			28,381		30,754			(12,721)		6,856		0001
Purchased Call/AIGO Index/AIG000ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	1	2,397,485	1968.12	98,957			51,163		42,555			(24,648)		12,151		0001
Purchased Call/AIGO Index/AIG000FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	1	1,759,104	1954.69	68,125			38,456		37,646			(16,927)		9,322		0001
Purchased Call/AIGO Index/AIG000FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/13/2026	1	1,284,729	1953.01	50,138			28,147		27,829			(12,450)		6,800		0001
Purchased Call/AIGO Index/AIG000GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	1	1,720,827	1964.44	64,410			38,379		35,149			(16,070)		9,350		0001
Purchased Call/AIGO Index/AIG000ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2026	1	4,607,006	1967.36	154,941	12,485		91,679		84,331			(41,763)		23,719		0001
Purchased Call/AIGO Index/AIG000FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/06/2026	1	822,037	1936.3	31,282			17,266		20,271			(7,768)		4,313		0001
Purchased Call/AIGO Index/AIG000FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/12/2026	1	3,825,868	1943.93	156,518			87,709		89,302			(38,896)		20,225		0001
Purchased Call/AIGO Index/AIG000DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2026	1	1,952,904	1950.33	81,386			41,819		40,647			(20,217)		9,884		0001
Purchased Call/AIGO Index/AIG000DSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	1	1,617,253	1945.1	64,754			32,803		34,894			(16,135)		8,108		0001
Purchased Call/AIGO Index/AIG000ESO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	1	1,087,592	1964.12	42,736			22,049		20,029			(10,612)		5,512		0001
Purchased Call/AIGO Index/AIG000HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	1	1,825,980	1977.41	75,135			45,362		33,732			(18,694)		10,001		0001
Purchased Call/AIGO Index/AIG000GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/27/2026	1	1,286,746	1969.73	48,836			28,417		24,756			(12,137)		6,926		0001
Purchased Call/AIGO Index/AIG000ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2026	1	1,272,900	1992.33	43,870			22,947		18,224			(10,895)		6,503		0001
Purchased Call/AIGO Index/AIG000FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	1	1,993,483	1969.08	73,142			42,054		38,163			(18,210)		10,654		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/29/2026	1	3,667,721	1952.12	140,995			76,224		77,925			(35,009)		19,053		0001
Purchased Call/AIGO Index/AIG000FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	1	1,620,415	1954.67	64,203			36,273		34,684			(15,969)		8,587		0001
Purchased Call/AIGO Index/AIG000FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	1	1,437,668	1959.07	56,850			32,201		29,632			(14,207)		7,619		0001
Purchased Call/AIGO Index/AIG000DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/02/2026	1	2,036,270	1952.62	79,102			40,150		41,060			(19,798)		10,209		0001
Purchased Call/AIGO Index/AIG000HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	1	1,437,300	1999.67	56,191			34,461		22,179			(13,974)		7,935		0001
Purchased Call/AIGO Index/AIG000GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/28/2026	1	2,027,503	1965.49	78,078			45,714		40,551			(19,443)		10,926		0001
Purchased Call/AIGO Index/AIG000FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	1	935,713	1945.01	36,871			20,544		21,488			(9,222)		4,916		0001
Purchased Call/AIGO Index/AIG000DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/08/2026	1	2,979,269	1953.03	112,285			57,495		60,366			(27,895)		15,059		0001
Purchased Call/AIGO Index/AIG000ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	1	769,727	1953.77	28,809			15,745		16,197			(7,177)		4,009		0001
Purchased Call/AIGO Index/AIG000ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	1	1,171,894	1962.84	42,252			23,028		22,772			(10,495)		6,103		0001
Purchased Call/AIGO Index/AIG000HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2026	1	342,156	2000.54	13,620			8,389		5,255			(3,385)		1,895		0001
Purchased Call/AIGO Index/AIG000HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/25/2026	1	1,367,232	2005.65	52,793			32,934		20,309			(13,181)		7,607		0001
Purchased Call/AIGO Index/AIG000GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	08/31/2026	1	528,878	1966.95	19,906			11,704		10,474			(4,953)		2,860		0001
Purchased Call/AIGO Index/AIG000GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	1	1,574,414	1966.95	57,534			33,773		31,098			(14,407)		8,484		0001
Purchased Call/AIGO Index/AIG000ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	1	649,123	1953.13	24,627			13,216		13,562			(6,148)		3,351		0001
Purchased Call/AIGO Index/AIG000ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/17/2026	1	2,035,378	1955.12	83,208			43,853		41,237			(20,776)		10,411		0001
Purchased Call/AIGO Index/AIG000GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	1	1,709,260	1954.89	69,680			41,487		37,822			(17,414)		9,287		0001
Purchased Call/AIGO Index/AIG000FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/20/2026	1	700,791	1963.88	27,462			15,692		14,000			(6,821)		3,741		0001
Purchased Call/AIGO Index/AIG000HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2026	1	379,412	1986.4	14,923			9,061		6,522			(3,707)		2,088		0001
Purchased Call/AIGO Index/AIG000FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	77,261	1945.01	2,982			1,661		1,779			(738)		407		0001
Purchased Call/AIGO Index/AIG000GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/01/2026	1	418,764	1966.95	15,603			9,190		8,315			(3,885)		2,267		0001
Purchased Call/AIGO Index/AIG000GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	1	987,316	1960.75	38,772			23,001		20,803			(9,629)		5,364		0001
Purchased Call/AIGO Index/AIG000ESI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/23/2026	1	1,387,403	1965.55	46,578			24,830		25,887			(11,571)		7,152		0001
Purchased Call/AIGO Index/AIG000DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	1	1,196,054	1930.77	44,360			22,099		29,009			(11,077)		5,947		0001
Purchased Call/AIGO Index/AIG000HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2026	1	1,299,121	2006.24	49,855			30,916		19,144			(12,389)		7,220		0001
Purchased Call/AIGO Index/AIG000GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2026	1	263,493	1966.95	9,823			5,791		5,245			(2,442)		1,428		0001
Purchased Call/AIGO Index/AIG000FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	1	1,428,609	1958.07	59,754			34,342		30,067			(14,869)		7,635		0001
Purchased Call/AIGO Index/AIG000HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/18/2026	1	2,345,432	2000.54	91,305			56,069		35,915			(22,792)		12,949		0001
Purchased Call/AIGO Index/AIG000FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/05/2026	1	2,459,142	1931.42	98,148			54,077		63,025			(24,402)		12,888		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2026	1	4,304,481	1979.9	174,324			90,912		71,118			(43,297)		21,960		0001
Purchased Call/AIGO Index/AIG000FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	07/31/2026	1	844,832	1953.73	28,298			15,463		17,784			(7,066)		4,400		0001
Purchased Call/AIGO Index/AIG000FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2026	1	2,907,173	1964.12	112,027			63,851		57,816			(27,830)		15,500		0001
Purchased Call/AIGO Index/AIG000ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	1	1,713,857	1945.73	65,909			35,292		38,196			(16,373)		8,847		0001
Purchased Call/AIGO Index/AIG000GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/03/2026	1	3,712,801	1954.97	149,261			88,110		81,938			(37,064)		20,149		0001
Purchased Call/AIGO Index/AIG000ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2026	1	1,765,258	1977.37	69,066			35,734		28,742			(17,246)		8,946		0001
Purchased Call/AIGO Index/AIG000DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/01/2026	1	3,880,221	1925.84	158,826			79,947		98,908			(39,470)		19,428		0001
Purchased Call/AIGO Index/AIG000GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2026	1	927,318	1963.95	38,548			23,174		19,160			(9,591)		5,073		0001
Purchased Call/AIGO Index/AIG000FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/07/2026	1	1,875,781	1932.89	76,453			42,397		47,682			(18,984)		9,855		0001
Purchased Call/AIGO Index/AIG000HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2026	1	4,165,556	2000.93	167,249			103,297		64,143			(41,527)		23,126		0001
Purchased Call/AIGO Index/AIG000GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	1	1,030,544	1972.83	39,119			22,511		19,094			(9,764)		5,508		0001
Purchased Call/AIGO Index/AIG000HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	1	1,583,990	1983.91	66,958			40,994		28,038			(16,623)		8,745		0001
Purchased Call/AIGO Index/AIG000GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/09/2026	1	2,998,297	1961.62	119,186			71,395		63,028			(29,623)		16,385		0001
Purchased Call/AIGO Index/AIG000ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	1	1,694,165	1966.21	60,867			32,036		31,058			(15,141)		8,666		0001
Purchased Call/AIGO Index/AIG000GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/24/2026	1	53,227	1972.83	2,024			1,168		989			(503)		285		0001
Purchased Call/AIGO Index/AIG000HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	1	1,310,459	2009.62	49,864			31,073		18,794			(12,412)		7,291		0001
Purchased Call/AIGO Index/AIG000GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/25/2026	1	303,078	1972.83	11,667			6,736		5,647			(2,889)		1,627		0001
Purchased Call/AIGO Index/AIG000HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	1	438,314	2000.54	17,379			10,711		6,752			(4,310)		2,431		0001
Purchased Call/AIGO Index/AIG000ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2026	1	1,784,150	1977.73	63,055			33,141		29,415			(15,658)		9,126		0001
Purchased Call/AIGO Index/AIG000ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	1	2,091,548	1942.68	85,072			45,615		47,857			(21,172)		10,796		0001
Purchased Call/AIGO Index/AIG000ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2026	1	1,062,898	1952.35	43,435			23,945		22,592			(10,959)		5,529		0001
Purchased Call/AIGO Index/AIG000HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2026	1	2,857,222	1990.43	109,947			66,857		47,554			(27,301)		15,739		0001
Purchased Call/AIGO Index/AIG000GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2026	1	2,058,142	1966.6	79,677			46,548		40,774			(19,798)		11,091		0001
Purchased Call/AIGO Index/AIG000HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	1	1,579,240	1986.4	62,685			37,883		26,992			(15,643)		8,650		0001
Purchased Call/AIGO Index/AIG000HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	09/29/2026	1	949,624	2005.65	38,204			23,947		14,192			(9,492)		5,307		0001
Purchased Call/AIGO Index/AIG000DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2026	1	1,334,302	1935.51	53,840			27,220		31,338			(13,370)		6,690		0001
Purchased Call/AIGO Index/AIG000HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	1	2,596,733	2000.7	104,659			65,019		40,287			(25,974)		14,448		0001
Purchased Call/AIGO Index/AIG000GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2026	1	2,366,402	1970.13	90,698			52,554		45,257			(22,530)		12,722		0001
Purchased Call/AIGO Index/AIG000FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	1	74,919	1959.07	2,892			1,639		1,548			(716)		398		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2026	1	144,318	1959.07	5,571			3,160		2,990			(1,377)		768		0001
Purchased Call/AIGO Index/AIG000GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/08/2026	1	420,282	1954.89	17,255			10,315		9,322			(4,290)		2,294		0001
Purchased Call/AIGO Index/AIG000HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/14/2026	1	324,558	1986.4	12,779			7,755		5,563			(3,181)		1,784		0001
Purchased Call/AIGO Index/AIG000ISO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/15/2026	1	1,440,584	1992.95	61,551			39,905		24,818			(15,287)		8,191		0001
Purchased Call/AIGO Index/AIG000ISG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	1	1,167,964	1990.7	49,771			32,010		20,293			(12,374)		6,599		0001
Purchased Call/AIGO Index/AIG000ISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	231,273	2003.82	9,459			6,180		3,653			(2,342)		1,321		0001
Purchased Call/AIGO Index/AIG000ISV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/16/2026	1	1,476,896	2003.82	54,967			35,924		23,260			(13,728)		8,406		0001
Purchased Call/AIGO Index/AIG000ISP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2026	1	1,968,175	2000.47	78,375			51,008		31,895			(19,457)		11,203		0001
Purchased Call/AIGO Index/AIG000JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2026	1	1,364,299	1987.76	52,939			34,855		24,855			(13,150)		7,814		0001
Purchased Call/AIGO Index/AIG000IS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/07/2026	1	2,749,334	1985.05	115,394			73,573		49,856			(28,680)		15,499		0001
Purchased Call/AIGO Index/AIG000HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/01/2026	1	855,197	2004.4	34,365			21,648		12,996			(8,545)		4,790		0001
Purchased Call/AIGO Index/AIG000IS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/08/2026	1	1,549,867	1989.93	63,791			40,758		27,039			(15,844)		8,747		0001
Purchased Call/AIGO Index/AIG000ISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	1	1,870,939	1989.94	79,504			51,192		32,716			(19,794)		10,570		0001
Purchased Call/AIGO Index/AIG000HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2026	1	1,668,246	2004.4	64,965			41,125		25,937			(16,165)		9,354		0001
Purchased Call/AIGO Index/AIG000ISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/21/2026	1	1,450,300	1987.72	55,832	1,846		37,989		26,368			(14,356)		8,298		0001
Purchased Call/AIGO Index/AIG000JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2026	1	2,521,437	1980.76	95,747	2,510		66,042		49,332			(24,204)		14,563		0001
Purchased Call/AIGO Index/AIG000JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/30/2026	1	2,272,109	1963.62	97,614			65,895		56,079			(24,452)		13,123		0001
Purchased Call/AIGO Index/AIG000JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/30/2026	1	1,735,096	1960.17	68,737			46,184		39,996			(17,108)		10,021		0001
Purchased Call/AIGO Index/AIG000JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2026	1	1,126,726	1979.49	46,417			30,993		22,225			(11,535)		6,501		0001
Purchased Call/AIGO Index/AIG000JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	422,959	1963.62	17,257			11,607		10,460			(4,273)		2,450		0001
Purchased Call/AIGO Index/AIG000KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	1	2,536,694	1967.35	101,137			69,709		56,414			(25,122)		14,860		0001
Purchased Call/AIGO Index/AIG000KSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	1	218,145	1970.95	9,212			6,483		4,776			(2,290)		1,291		0001
Purchased Call/AIGO Index/AIG000KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/13/2026	1	1,414,506	1953.56	55,808	2,570		40,504		34,985			(14,587)		8,286		0001
Purchased Call/AIGO Index/AIG000KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	3,653,851	1983.22	155,414			110,677		73,105			(38,747)		21,701		0001
Purchased Call/AIGO Index/AIG000KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/12/2026	1	2,385,462	1970.02	95,752			65,706		51,856			(23,763)		13,960		0001
Purchased Call/AIGO Index/AIG000KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2026	1	1,336,202	1981.54	55,305			39,176		27,035			(13,761)		7,921		0001
Purchased Call/AIGO Index/AIG000KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/18/2026	1	2,676,306	1959.86	114,415			79,576		63,456			(28,441)		15,756		0001
Purchased Call/AIGO Index/AIG000LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	1	1,948,316	1992.22	77,288			56,344		37,116			(19,215)		11,728		0001
Purchased Call/AIGO Index/AIG000ISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	1	2,259,580	1995.74	95,371			62,169		38,115			(23,709)		12,861		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	1	2,897,969	2006.47	114,806			83,371		49,302			(28,481)		17,444		0001
Purchased Call/AIGO Index/AIG000MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	825,021	1931.67	33,496			25,122		25,184			(8,282)		5,050		0001
Purchased Call/AIGO Index/AIG000ISI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/09/2026	1	1,211,211	1997.94	46,432	1,220		31,080		19,788			(11,602)		6,843		0001
Purchased Call/AIGO Index/AIG000LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/03/2026	1	1,552,374	1999.4	64,892			46,473		27,563			(16,120)		9,273		0001
Purchased Call/AIGO Index/AIG000MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	176,952	1931.18	7,184			5,319		5,386			(1,776)		1,076		0001
Purchased Call/AIGO Index/AIG000LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	491,331	1996.18	19,997			14,221		8,889			(4,951)		2,927		0001
Purchased Call/AIGO Index/AIG000LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2026	1	2,779,470	1998.9	109,827			79,465		50,013			(27,269)		16,699		0001
Purchased Call/AIGO Index/AIG000IS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/02/2026	1	2,557,667	1996.15	98,481			62,436		41,860			(24,607)		14,341		0001
Purchased Call/AIGO Index/AIG000LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	1	2,764,980	2004.23	112,029			80,341		47,327			(27,797)		16,533		0001
Purchased Call/AIGO Index/AIG000JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/28/2026	1	2,278,077	1978.7	92,690			61,738		45,126			(23,025)		13,130		0001
Purchased Call/AIGO Index/AIG000JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	10/23/2026	1	1,928,053	1977.6	77,551	1,757		52,549		38,261			(19,764)		11,055		0001
Purchased Call/AIGO Index/AIG000KSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	786,987	1996.18	31,952			22,684		14,204			(7,944)		4,674		0001
Purchased Call/AIGO Index/AIG000LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2026	1	2,120,961	1984.98	86,940			63,453		42,756			(21,664)		12,767		0001
Purchased Call/AIGO Index/AIG000KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	1	2,466,469	1964.65	101,111			70,516		56,572			(25,094)		14,549		0001
Purchased Call/AIGO Index/AIG000LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	1,082,689	1984.98	44,065			32,185		21,874			(10,911)		6,536		0001
Purchased Call/AIGO Index/AIG000MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/24/2026	1	5,244,065	1939.85	177,273	26,673		153,263		150,527			(50,216)		31,952		0001
Purchased Call/AIGO Index/AIG000JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/26/2026	1	606,964	1977.44	24,831			16,475		12,090			(6,157)		3,491		0001
Purchased Call/AIGO Index/AIG000JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/06/2026	1	1,374,820	1993.35	55,748			38,013		24,565			(13,895)		7,997		0001
Purchased Call/AIGO Index/AIG000JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/23/2026	1	3,018,189	1977.44	123,277			81,683		59,972			(30,774)		17,306		0001
Purchased Call/AIGO Index/AIG000KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	1	2,348,426	1983.2	94,730			67,050		46,899			(23,589)		13,921		0001
Purchased Call/AIGO Index/AIG000LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	1	2,280,547	2002.43	93,715			67,479		39,605			(23,332)		13,636		0001
Purchased Call/AIGO Index/AIG000MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/23/2026	1	3,546,082	1932.28	147,549			109,866		107,259			(36,664)		21,586		0001
Purchased Call/AIGO Index/AIG000LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/15/2026	1	1,110,618	1984.98	43,466			31,803		22,487			(10,762)		6,710		0001
Purchased Call/AIGO Index/AIG000MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/18/2026	1	1,662,303	1931.18	67,801			50,235		50,424			(16,924)		10,072		0001
Purchased Call/AIGO Index/AIG000MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	1	2,570,654	1931.67	97,458	5,537		77,315		78,202			(25,607)		15,663		0001
Purchased Call/AIGO Index/AIG000KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	1,113,416	1953.56	45,316			31,373		27,645			(11,205)		6,548		0001
Purchased Call/AIGO Index/AIG000KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	1	2,150,609	1962.47	85,235			58,826		49,674			(21,182)		12,598		0001
Purchased Call/AIGO Index/AIG000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/09/2026	1	818,340	1993.35	32,434			22,176		14,659			(8,038)		4,775		0001
Purchased Call/AIGO Index/AIG000HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	09/30/2026	1	2,227,349	2004.49	91,534			57,421		33,728			(22,729)		12,461		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000IS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2026	1	1,474,666	1994.84	59,287			37,575		24,409			(14,778)		8,268		0001
Purchased Call/AIGO Index/AIG000ISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	1	395,327	1997.94	15,782			10,193		6,495			(3,920)		2,243		0001
Purchased Call/AIGO Index/AIG000JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	1	1,681,532	1983.45	67,815			44,827		31,813			(16,848)		9,642		0001
Purchased Call/AIGO Index/AIG000ISK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/12/2026	1	72,765	1997.94	2,884			1,862		1,192			(718)		412		0001
Purchased Call/AIGO Index/AIG000JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	1	1,412,183	1985.46	58,935			40,194		26,906			(14,656)		8,214		0001
Purchased Call/AIGO Index/AIG000KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	1	1,773,632	1970.95	75,557			52,979		38,746			(18,845)		10,462		0001
Purchased Call/AIGO Index/AIG000JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/10/2026	1	440,767	1993.35	17,933			12,259		7,915			(4,437)		2,574		0001
Purchased Call/AIGO Index/AIG000KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	1	1,562,831	1968.16	64,695			45,321		34,888			(16,093)		9,219		0001
Purchased Call/AIGO Index/AIG000JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/06/2026	1	3,178,430	1962.81	136,579			92,747		72,496			(33,900)		18,488		0001
Purchased Call/AIGO Index/AIG000JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2026	1	2,393,422	1958.45	104,393			70,507		56,266			(25,920)		13,894		0001
Purchased Call/AIGO Index/AIG000KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/11/2026	1	1,801,754	1985.01	66,665			45,668		34,700			(16,553)		10,533		0001
Purchased Call/AIGO Index/AIG000LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	615,639	2005.03	25,118			18,114		10,522			(6,211)		3,695		0001
Purchased Call/AIGO Index/AIG000LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	1	1,981,174	1935.44	76,102			56,084		58,302			(18,888)		12,004		0001
Purchased Call/AIGO Index/AIG000LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	1	1,704,608	1920.8	72,369			53,467		55,624			(17,991)		10,328		0001
Purchased Call/AIGO Index/AIG000LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2026	1	1,526,386	1993.68	64,662			46,900		28,687			(16,056)		9,179		0001
Purchased Call/AIGO Index/AIG000LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2026	1	3,474,691	1997.31	143,348			102,343		62,596			(35,594)		20,737		0001
Purchased Call/AIGO Index/AIG000LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	12/17/2026	1	2,696,137	1981.7	83,434	1,433		62,360		56,218			(21,062)		16,321		0001
Purchased Call/AIGO Index/AIG000LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	792,046	2005.03	32,315			23,292		13,504			(8,002)		4,750		0001
Purchased Call/AIGO Index/AIG000JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2026	1	1,593,754	1970.59	64,163			43,520		34,131			(15,944)		9,261		0001
Purchased Call/AIGO Index/AIG000LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/04/2026	1	1,204,297	2005.03	47,345			34,113		20,481			(11,813)		7,201		0001
Purchased Call/AIGO Index/AIG000IS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/05/2026	1	519,931	1996.15	20,350			12,929		8,534			(5,061)		2,925		0001
Purchased Call/AIGO Index/AIG000IS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	1	418,911	1996.15	16,769			10,659		6,895			(4,160)		2,359		0001
Purchased Call/AIGO Index/AIG000MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	12/30/2026	1	2,685,657	1929.67	93,345	13,092		80,250		83,259			(26,375)		16,454		0001
Purchased Call/AIGO Index/AIG000MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	1	1,119,981	1931.67	45,471			34,088		34,131			(11,259)		6,849		0001
Purchased Call/AIGO Index/AIG000ISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	325,082	2003.82	13,328			8,715		5,149			(3,296)		1,858		0001
Purchased Call/AIGO Index/AIG000ISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2026	1	1,878,198	2000.68	73,385			47,460		30,228			(18,224)		10,668		0001
Purchased Call/AIGO Index/AIG000JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	1	794,036	1977.44	32,510			21,577		15,853			(8,044)		4,572		0001
Purchased Call/AIGO Index/AIG000KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	152,346	1970.95	6,185			4,342		3,342			(1,529)		902		0001
Purchased Call/AIGO Index/AIG000KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2026	1	838,973	1967.48	33,739			23,541		18,793			(8,396)		4,944		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/28/2026	1	473,113	2005.65	19,315			12,095		7,049			(4,809)		2,641		0001
Purchased Call/AIGO Index/AIG000J5K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	525,677	1963.62	21,448			14,436		13,026			(5,303)		3,048		0001
Purchased Call/AIGO Index/AIG000LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	515,968	1996.18	21,000			14,942		9,357			(5,193)		3,076		0001
Purchased Call/AIGO Index/AIG000KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	950,768	1953.56	38,696			26,773		23,562			(9,581)		5,586		0001
Purchased Call/AIGO Index/AIG000LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/16/2026	1	2,067,515	1988.76	76,248			55,913		40,740			(18,935)		12,504		0001
Purchased Call/AIGO Index/AIG000MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	12/21/2026	1	630,672	1931.18	22,252	3,081		18,825		19,164			(6,235)		3,832		0001
Purchased Call/AIGO Index/AIG000MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	12/31/2026	1	814,623	1926.46		31,562		23,926		25,861			(7,724)		4,995		0001
Purchased Call/AIGO Index/AIG000NSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/28/2027	1	2,045,927	1944.9		80,837		64,545		58,793			(16,445)		12,862		0001
Purchased Call/AIGO Index/AIG000QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	1	447,985	1928.75		17,606		15,402		15,205			(2,264)		2,959		0001
Purchased Call/AIGO Index/AIG000MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2027	1	780,543	1919.95		30,257		23,102		26,078			(7,177)		4,817		0001
Purchased Call/AIGO Index/AIG000MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	12/31/2026	1	2,128,993	1931.84		80,145		60,860		65,095			(19,415)		13,055		0001
Purchased Call/AIGO Index/AIG000NSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/27/2027	1	3,526,775	1943.93		138,469		109,523		101,878			(29,057)		22,152		0001
Purchased Call/AIGO Index/AIG000NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	1,008,110	1940.88		39,417		31,079		29,695			(8,454)		6,327		0001
Purchased Call/AIGO Index/AIG000NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/29/2027	1	3,197,207	1942.4		127,344		101,318		93,629			(26,256)		20,117		0001
Purchased Call/AIGO Index/AIG000PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	618,554	1951.68		24,124		19,943		17,406			(4,257)		3,972		0001
Purchased Call/AIGO Index/AIG000NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/15/2027	1	2,490,044	1932.67		98,512		76,783		76,897			(22,029)		15,476		0001
Purchased Call/AIGO Index/AIG000QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	1	1,448,428	1934.61		56,296		49,050		47,263			(7,377)		9,537		0001
Purchased Call/AIGO Index/AIG000PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2027	1	3,174,564	1922.97		124,791		106,037		99,773			(18,891)		20,671		0001
Purchased Call/AIGO Index/AIG000QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	1	2,905,750	1944.89		117,232		95,482		76,177			(21,994)		18,503		0001
Purchased Call/AIGO Index/AIG000QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/05/2027	1	1,724,411	1957.78		65,234		52,604		45,736			(12,815)		10,915		0001
Purchased Call/AIGO Index/AIG000QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/03/2027	1	2,586,494	1944.63		104,745		83,858		74,963			(20,974)		16,344		0001
Purchased Call/AIGO Index/AIG000PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	1	1,906,743	1951.68		74,804		61,838		47,840			(13,098)		12,213		0001
Purchased Call/AIGO Index/AIG000QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/19/2027	1	2,336,625	1961.98		89,671		73,921		61,110			(15,936)		14,967		0001
Purchased Call/AIGO Index/AIG000PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	1	2,362,608	1939.42		94,664		79,112		65,312			(15,812)		15,221		0001
Purchased Call/AIGO Index/AIG000QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2027	1	3,636,294	1959.69		141,289		113,547		95,154			(27,995)		23,018		0001
Purchased Call/AIGO Index/AIG000QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/18/2027	1	2,628,534	1929.59		106,462		91,484		79,658			(15,091)		17,212		0001
Purchased Call/AIGO Index/AIG000PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2027	1	3,418,763	1949.89		130,160		108,362		87,517			(22,045)		22,026		0001
Purchased Call/AIGO Index/AIG000QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/19/2027	1	2,919,650	1939.91		113,332		98,022		82,317			(15,613)		19,133		0001
Purchased Call/AIGO Index/AIG000PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/10/2027	1	2,987,262	1923.84		117,044		99,405		93,244			(17,766)		19,435		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/12/2027	1	1,892,435	1929.67		75,434		64,634		57,044			(10,891)		12,332		0001
Purchased Call/AIGO Index/AIG0000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2027	1	1,791,343	1954.59		72,207		59,215		49,167			(13,063)		11,455		0001
Purchased Call/AIGO Index/AIG000QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/17/2027	1	3,488,486	1933.59		135,570		116,439		102,698			(19,270)		22,824		0001
Purchased Call/AIGO Index/AIG000QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/19/2027	1	2,847,433	1929.59		112,034		96,636		80,599			(15,709)		18,660		0001
Purchased Call/AIGO Index/AIG000PSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/05/2027	1	2,052,078	1939.76		74,637		63,166		56,937			(11,590)		13,297		0001
Purchased Call/AIGO Index/AIG000PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	586,268	1939.76		23,040		19,491		18,162			(3,625)		3,808		0001
Purchased Call/AIGO Index/AIG000PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/05/2027	1	1,783,575	1946.92		65,596		55,397		46,969			(10,365)		11,557		0001
Purchased Call/AIGO Index/AIG000PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/12/2027	1	2,850,305	1923.81		112,992		96,491		89,129			(16,731)		18,574		0001
Purchased Call/AIGO Index/AIG000NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	455,005	1946.67		17,791		14,193		12,957			(3,651)		2,870		0001
Purchased Call/AIGO Index/AIG0000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/05/2027	1	3,303,414	1949.36		132,602		107,066		92,932			(25,741)		20,911		0001
Purchased Call/AIGO Index/AIG000QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	1	2,336,090	1928.75		93,824		82,114		71,589			(11,854)		15,382		0001
Purchased Call/AIGO Index/AIG000QSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	1	2,358,425	1931.98		91,349		79,823		70,663			(11,831)		15,529		0001
Purchased Call/AIGO Index/AIG000MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/04/2027	1	1,376,774	1931.84		53,657		40,745		42,169			(13,057)		8,473		0001
Purchased Call/AIGO Index/AIG000MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2027	1	1,434,607	1930.83		52,218		39,792		44,398			(12,464)		8,845		0001
Purchased Call/AIGO Index/AIG000MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	695,946	1906.19		27,211		20,932		25,624			(6,357)		4,314		0001
Purchased Call/AIGO Index/AIG000QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	1	3,217,972	1942.51		122,648		106,585		89,521			(16,204)		21,189		0001
Purchased Call/AIGO Index/AIG000NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/08/2027	1	3,080,066	1906.19		122,972		94,827		113,085			(28,300)		19,024		0001
Purchased Call/AIGO Index/AIG000NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/22/2027	1	2,511,097	1940.88		99,522		78,615		73,716			(21,052)		15,704		0001
Purchased Call/AIGO Index/AIG000NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2027	1	2,899,759	1901.07		114,227		88,200		101,889			(26,112)		17,991		0001
Purchased Call/AIGO Index/AIG000NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	1	309,292	1932.67		12,062		9,408		9,568			(2,703)		1,929		0001
Purchased Call/AIGO Index/AIG000PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	1	540,392	1929.67		21,237		18,170		18,019			(3,138)		3,530		0001
Purchased Call/AIGO Index/AIG0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/18/2027	1	1,679,473	1960.65		65,722		54,014		44,262			(11,785)		10,748		0001
Purchased Call/AIGO Index/AIG0000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/29/2027	1	3,706,899	1946.67		145,020		115,831		105,378			(29,396)		23,324		0001
Purchased Call/AIGO Index/AIG000NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2027	1	3,844,947	1941.01		147,989		115,899		112,601			(32,253)		24,024		0001
Purchased Call/AIGO Index/AIG000PSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	1	2,448,507	1918.91		100,446		85,858		79,231			(14,902)		15,956		0001
Purchased Call/AIGO Index/AIG000NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/15/2027	1	2,011,091	1929.47		79,027		61,488		63,493			(17,842)		12,500		0001
Purchased Call/AIGO Index/AIG0000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/10/2027	1	3,102,119	1957		117,949		95,564		83,178			(22,485)		19,720		0001
Purchased Call/AIGO Index/AIG000NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/14/2027	1	1,169,153	1902.02		53,446		41,392		44,363			(12,105)		7,260		0001
Purchased Call/AIGO Index/AIG000QSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	1	2,030,845	1936.46		81,614		70,649		58,679			(11,082)		13,309		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/12/2027	1	3,158,616	1954.59		125,170		102,579		86,388			(22,880)		20,113		0001
Purchased Call/AIGO Index/AIG000PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	1,544,869	1947.77		60,713		50,775		45,006			(10,133)		9,978		0001
Purchased Call/AIGO Index/AIG000PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/04/2027	1	2,276,796	1939.83		91,126		76,529		63,081			(14,682)		14,741		0001
Purchased Call/AIGO Index/AIG000PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/03/2027	1	2,144,088	1938.79		85,150		71,456		59,801			(13,773)		13,870		0001
Purchased Call/AIGO Index/AIG0000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/02/2027	1	971,111	1946.67		38,118		30,473		27,702			(7,764)		6,131		0001
Purchased Call/AIGO Index/AIG000PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/05/2027	1	2,155,722	1933.97		86,614		73,193		62,361			(13,699)		13,968		0001
Purchased Call/AIGO Index/AIG0000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	1	1,499,306	1955.93		58,280		47,624		40,625			(10,888)		9,547		0001
Purchased Call/AIGO Index/AIG000PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/24/2027	1	3,976,349	1953.26		152,570		126,618		99,079			(26,121)		25,576		0001
Purchased Call/AIGO Index/AIG000MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	1	3,280,091	1927.53		118,143		89,514		103,358			(28,948)		20,114		0001
Purchased Call/AIGO Index/AIG000MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	1	4,840,354	1920.4		182,402		139,620		161,440			(43,065)		29,897		0001
Purchased Call/AIGO Index/AIG000NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	1	1,873,743	1927.64		74,467		57,957		59,906			(16,801)		11,646		0001
Purchased Call/AIGO Index/AIG000NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	1	2,074,681	1950.21		79,952		63,683		57,536			(16,499)		13,054		0001
Purchased Call/AIGO Index/AIG0000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	932,672	1954.59		36,467		29,846		25,554			(6,775)		5,959		0001
Purchased Call/AIGO Index/AIG000NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/20/2027	1	60,106	1932.67		2,436		1,906		1,862			(532)		375		0001
Purchased Call/AIGO Index/AIG000NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	1	1,391,594	1937.48		55,148		43,406		41,829			(11,891)		8,703		0001
Purchased Call/AIGO Index/AIG000PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	02/26/2027	1	2,471,193	1947.77		93,781		78,436		64,256			(15,525)		15,921		0001
Purchased Call/AIGO Index/AIG000NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	1,012,147	1906.19		39,575		30,430		37,214			(9,258)		6,268		0001
Purchased Call/AIGO Index/AIG000NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2027	1	2,167,036	1939.18		84,157		66,044		64,373			(18,263)		13,552		0001
Purchased Call/AIGO Index/AIG0000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	792,871	1949.36		31,001		25,039		22,383			(6,056)		5,036		0001
Purchased Call/AIGO Index/AIG000PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	590,160	1951.68		23,075		19,081		16,635			(4,067)		3,793		0001
Purchased Call/AIGO Index/AIG0000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	875,649	1936.46		34,413		29,774		28,123			(4,755)		5,752		0001
Purchased Call/AIGO Index/AIG0000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2027	1	1,887,973	1953.17		69,934		56,764		52,072			(13,236)		12,012		0001
Purchased Call/AIGO Index/AIG000MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	228,352	1931.84		8,929		6,782		7,006			(2,171)		1,407		0001
Purchased Call/AIGO Index/AIG0000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/19/2027	1	2,024,351	1962.21		75,753		62,543		52,858			(13,444)		12,967		0001
Purchased Call/AIGO Index/AIG0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2027	1	1,118,589	1950.46		46,155		37,013		31,180			(9,180)		7,075		0001
Purchased Call/AIGO Index/AIG000PS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2027	1	1,071,725	1951.11		41,642		34,596		30,424			(7,083)		6,899		0001
Purchased Call/AIGO Index/AIG0000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2027	1	3,645,813	1941.71		141,915		123,217		101,915			(18,841)		23,987		0001
Purchased Call/AIGO Index/AIG0000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	746,923	1949.36		29,130		23,520		21,050			(5,698)		4,740		0001
Purchased Call/AIGO Index/AIG000NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	1	596,856	1940.88		23,337		18,394		17,552			(5,012)		3,742		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000RSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/14/2027	1	2,784,269	1869.98		109,820		98,516		127,375			(11,424)		18,621		0001
Purchased Call/AIGO Index/AIG000T$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/04/2027	1	2,146,865	1875.72		79,403		77,115		97,107			(2,581)		14,908		0001
Purchased Call/AIGO Index/AIG000SSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/10/2027	1	443,498	1876.25		17,119		15,965		21,406			(1,218)		3,024		0001
Purchased Call/AIGO Index/AIG000T$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/27/2027	1	2,468,440	1867.95		93,043		88,980		116,636			(4,201)		17,043		0001
Purchased Call/AIGO Index/AIG000RSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	1	1,408,440	1881.56		54,635		49,859		60,178			(4,975)		9,484		0001
Purchased Call/AIGO Index/AIG000RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/22/2027	1	3,090,932	1876.35		119,856		108,848		136,409			(11,148)		20,798		0001
Purchased Call/AIGO Index/AIG000T$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2027	1	2,029,029	1871.66		77,891		75,127		93,991			(2,863)		14,070		0001
Purchased Call/AIGO Index/AIG000US4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/17/2027	1	3,374,939	1878.3		134,487		133,349		151,164			(1,447)		23,651		0001
Purchased Call/AIGO Index/AIG000T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/04/2027	1	2,444,584	1879.94		91,720		88,933		107,757			(3,072)		16,975		0001
Purchased Call/AIGO Index/AIG000SSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/07/2027	1	2,124,133	1876.23		80,782		75,322		94,518			(5,727)		14,454		0001
Purchased Call/AIGO Index/AIG000US7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/23/2027	1	1,766,169	1885.14		71,488		71,000		76,092			(584)		12,429		0001
Purchased Call/AIGO Index/AIG000US$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	1	725,480	1894.51		28,076		28,076		29,580			(115)		5,123		0001
Purchased Call/AIGO Index/AIG000T$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/16/2027	1	3,750,361	1872.83		147,848		145,730		173,578			(2,530)		26,264		0001
Purchased Call/AIGO Index/AIG000US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2027	1	1,926,508	1877.27		75,112		74,373		86,837			(1,047)		13,501		0001
Purchased Call/AIGO Index/AIG000SSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/20/2027	1	2,764,791	1867.25		101,804		96,354		130,786			(5,614)		18,993		0001
Purchased Call/AIGO Index/AIG000SSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	05/21/2027	1	2,204,905	1855.38		90,932		87,322		118,637			(3,994)		15,158		0001
Purchased Call/AIGO Index/AIG000T$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2027	1	2,186,193	1864.18		86,091		82,493		105,722			(3,826)		15,105		0001
Purchased Call/AIGO Index/AIG000T$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	1	1,516,486	1866.14		58,754		57,103		72,690			(1,776)		10,530		0001
Purchased Call/AIGO Index/AIG000T$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/28/2027	1	2,293,964	1870.79		89,471		85,988		106,589			(3,832)		15,850		0001
Purchased Call/AIGO Index/AIG000SSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	1	2,883,648	1865.41		110,437		104,088		137,585			(6,654)		19,723		0001
Purchased Call/AIGO Index/AIG000T$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2027	1	2,923,182	1874.32		113,773		110,907		133,724			(3,022)		20,385		0001
Purchased Call/AIGO Index/AIG000RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/09/2027	1	1,614,095	1865.57		62,333		55,887		75,719			(6,645)		10,753		0001
Purchased Call/AIGO Index/AIG000RSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/21/2027	1	3,071,182	1875.84		119,417		108,296		135,903			(11,271)		20,649		0001
Purchased Call/AIGO Index/AIG000US$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/25/2027	1	4,234,861	1895.68		162,786		162,736		171,148			(720)		29,842		0001
Purchased Call/AIGO Index/AIG000QSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2027	1	2,338,623	1941.78		81,668		71,988		65,830			(9,891)		15,496		0001
Purchased Call/AIGO Index/AIG000RSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/15/2027	1	3,013,679	1872.6		118,269		106,190		135,694			(12,217)		20,170		0001
Purchased Call/AIGO Index/AIG000QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2027	1	3,391,462	1920.23		110,356		97,523		110,897			(13,187)		22,472		0001
Purchased Call/AIGO Index/AIG000RS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/09/2027	1	2,981,426	1878.59		108,082		96,397		128,869			(11,994)		19,863		0001
Purchased Call/AIGO Index/AIG000RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	04/30/2027	1	2,742,162	1881.65		103,364		95,358		117,524			(8,356)		18,562		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000U8E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	06/25/2027	1	2,230,133	1894.51		88,903		88,903		90,786			(146)		15,715		0001
Purchased Call/AIGO Index/AIG000RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/28/2027	1	4,097,867	1886.54		160,356		146,977		170,090			(13,570)		27,698		0001
Purchased Call/AIGO Index/AIG000RSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	1	1,761,882	1876.18		69,597		63,371		77,879			(6,419)		11,864		0001
Purchased Call/AIGO Index/AIG000RSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/16/2027	1	5,266,121	1878.2		201,136		181,879		229,018			(19,581)		35,272		0001
Purchased Call/AIGO Index/AIG000US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2027	1	3,759,346	1892.93		143,090		142,247		164,123			(1,051)		26,473		0001
Purchased Call/AIGO Index/AIG000QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/01/2027	1	4,538,024	1938.9		159,112		140,003		130,255			(19,377)		30,046		0001
Purchased Call/AIGO Index/AIG000RSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/08/2027	1	2,325,680	1850.72		98,549		87,528		119,463			(11,132)		15,482		0001
Purchased Call/AIGO Index/AIG000QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/07/2027	1	3,083,785	1862.2		110,895		98,417		147,575			(12,610)		20,513		0001
Purchased Call/AIGO Index/AIG000SS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	04/30/2027	1	2,076,081	1876.58		80,882		74,718		91,854			(6,290)		14,053		0001
Purchased Call/AIGO Index/AIG000TSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2027	1	2,417,710	1873.67		92,621		90,981		111,089			(1,799)		16,872		0001
Purchased Call/AIGO Index/AIG000TSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/11/2027	1	2,354,870	1884.19		86,521		84,809		101,469			(2,059)		16,433		0001
Purchased Call/AIGO Index/AIG000TSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/09/2027	1	2,582,117	1868.27		103,289		100,600		122,462			(2,823)		17,994		0001
Purchased Call/AIGO Index/AIG000RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/09/2027	1	2,510,780	1865.18		99,461		89,099		118,072			(10,513)		16,727		0001
Purchased Call/AIGO Index/AIG000SSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2027	1	2,077,333	1857.95		82,778		77,789		103,686			(5,248)		14,208		0001
Purchased Call/AIGO Index/AIG000SS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2027	1	3,360,294	1883.62		130,260		120,708		142,695			(9,705)		22,848		0001
Purchased Call/AIGO Index/AIG000SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/19/2027	1	2,608,928	1863.68		102,400		96,772		126,058			(5,753)		17,909		0001
Purchased Call/AIGO Index/AIG000TS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2025	05/28/2027	1	2,818,247	1873.3		107,848		103,752		128,960			(4,370)		19,472		0001
Purchased Call/AIGO Index/AIG000RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/16/2027	1	2,007,187	1876.62		78,267		70,622		88,166			(7,878)		13,444		0001
Purchased Call/AIGO Index/AIG000QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/02/2027	1	2,407,568	1888.58		81,786		72,372		97,218			(9,572)		15,953		0001
Purchased Call/AIGO Index/AIG000TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/11/2027	1	1,973,700	1876.86		78,383		76,688		88,949			(1,956)		13,773		0001
Purchased Call/AIGO Index/AIG000SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/07/2027	1	1,831,706	1884.24		67,936		63,200		77,523			(4,932)		12,464		0001
Purchased Call/AIGO Index/AIG000SSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/13/2027	1	2,698,396	1865.95		100,560		94,157		128,268			(6,529)		18,443		0001
Purchased Call/AIGO Index/AIG000RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	1	2,473,340	1882.59		97,145		88,784		104,988			(8,547)		16,655		0001
Purchased Call/AIGO Index/AIG000RSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2027	1	2,126,537	1886.47		80,623		74,199		88,400			(6,664)		14,395		0001
Purchased Call/AIGO Index/AIG000TS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	1	336,766	1862.82		12,999		12,392		17,714			(674)		2,324		0001
Purchased Call/AIGO Index/AIG000TSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/03/2027	1	4,015,364	1871.02		160,781		155,215		186,811			(5,771)		27,863		0001
Purchased Call/AIGO Index/AIG000SSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	1	1,606,438	1867.46		60,664		57,215		75,695			(3,556)		10,987		0001
Purchased Call/AIGO Index/AIG000SSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	1	2,185,025	1856.69		83,908		79,649		110,195			(4,535)		15,021		0001
Purchased Call/AIGO Index/AIG000TS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/21/2027	1	2,862,471	1862.82		112,924		107,755		139,148			(5,366)		19,678		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000RS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	1	523,101	1865.18		20,192		18,053		26,471			(2,210)		3,493		0001
Purchased Call/AIGO Index/AIG000TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2027	1	2,310,683	1875.75		89,515		88,369		105,122			(1,510)		16,193		0001
Purchased Call/AIGO Index/AIG000S$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2027	1	1,719,980	1876.25		62,488		58,363		76,525			(4,227)		11,704		0001
Purchased Call/AIGO Index/AIG000TSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	1	555,418	1866.14		21,384		20,766		28,820			(702)		3,865		0001
Purchased Call/AIGO Index/AIG000S$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/24/2027	1	885,380	1862.82		34,233		32,716		46,495			(1,677)		6,100		0001
Purchased Call/AIGO Index/AIG000RSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/26/2027	1	756,746	1882.59		29,455		26,914		34,893			(2,637)		5,107		0001
Purchased Call/AIGO Index/AIG000QSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	1	477,072	1888.58		18,558		16,414		20,925			(2,209)		3,168		0001
Purchased Call/AIGO Index/AIG000S$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2027	1	2,798,655	1878.33		111,642		103,366		122,788			(8,415)		19,015		0001
Purchased Call/AIGO Index/AIG000US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	1	672,088	1878.3		25,943		25,693		32,800			(355)		4,723		0001
Purchased Call/AIGO Index/AIG000USA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/25/2027	1	1,910,903	1888.58		76,242		76,046		80,688			(449)		13,466		0001
Purchased Call/AIGO Index/AIG000S$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	1	412,894	1867.46		15,896		14,978		21,042			(979)		2,830		0001
Purchased Call/AIGO Index/AIG000QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	03/31/2027	1	3,949,191	1933.48		157,307		138,053		117,654			(19,417)		26,127		0001
Purchased Call/AIGO Index/AIG000S$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/12/2027	1	3,741,480	1866.95		143,080		133,888		176,691			(9,363)		25,553		0001
Purchased Call/AIGO Index/AIG000RSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/29/2027	1	3,546,696	1888.72		136,773		125,387		145,262			(11,548)		23,990		0001
Purchased Call/AIGO Index/AIG000RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	1	664,395	1878.2		25,712		23,204		31,294			(2,599)		4,460		0001
Purchased Call/AIGO Index/AIG000TSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	1	595,105	1873.67		22,971		22,529		29,719			(534)		4,162		0001
Purchased Call/AIGO Index/AIG000S$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	1	391,799	1876.58		15,163		13,995		18,794			(1,224)		2,658		0001
Purchased Call/UBSIBAIV Index/UIB000ESC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/25/2025	1	78,002	539.17	2,620			175		72			(1,303)		102		0001
Purchased Call/UBSIBAIV Index/UIB000D$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/11/2025	1	2,249,843	542.56	71,965			2,006		81			(36,100)		1,953		0001
Purchased Call/UBSIBAIV Index/UIB000ES7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2024	07/23/2025	1	1,370,024	544.45	32,105			1,956		344			(15,978)		1,720		0001
Purchased Call/UBSIBAIV Index/UIB000D$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/03/2025	1	1,945,146	538.57	54,435			305		1			(27,417)		882		0001
Purchased Call/UBSIBAIV Index/UIB000F$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/13/2025	1	1,553,508	536.94	45,741			5,435		4,757			(22,748)		2,697		0001
Purchased Call/UBSIBAIV Index/UIB000F$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2024	08/08/2025	1	1,528,683	533.66	46,583			4,952		6,071			(23,424)		2,498		0001
Purchased Call/UBSIBAIV Index/UIB000ES$	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	08/05/2025	1	3,681,970	531.97	105,936			10,260		16,574			(52,765)		5,782		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/19/2025	1	3,996,994	541.5	117,298			15,914		8,360			(58,414)		7,397		0001
Purchased Call/UBSIBAIV Index/UIB000ES$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2024	08/08/2025	1	1,908,686	531.82	58,570			6,188		9,400			(29,201)		3,120		0001
Purchased Call/UBSIBAIV Index/UIB000D$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/11/2025	1	1,533,897	540.27	49,399			1,374		134			(24,627)		1,331		0001
Purchased Call/UBSIBAIV Index/UIB000F$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2024	08/29/2025	1	1,890,371	541.42	54,828			9,028		5,200			(27,413)		3,832		0001
Purchased Call/UBSIBAIV Index/UIB000ES3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2024	07/18/2025	1	1,608,750	544.48	47,774			2,263		189			(23,960)		1,786		0001
Purchased Call/UBSIBAIV Index/UIB000ES5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2024	07/22/2025	1	4,042,355	545.51	112,094			6,503		689			(55,746)		4,962		0001
Purchased Call/UBSIBAIV Index/UIB000D$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/16/2025	1	2,477,903	551.2	70,518			2,926		19			(35,095)		2,594		0001
Purchased Call/UBSIBAIV Index/UIB000F$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/21/2025	1	2,303,116	543.69	63,772			9,003		3,907			(31,678)		4,347		0001
Purchased Call/UBSIBAIV Index/UIB000FSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/29/2025	1	3,032,142	543.07	84,821			13,953		6,955			(42,332)		6,147		0001
Purchased Call/UBSIBAIV Index/UIB000F$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2025	1	2,962,039	543.26	85,289			13,219		6,145			(42,474)		5,853		0001
Purchased Call/UBSIBAIV Index/UIB000GS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/03/2025	1	3,243,452	539.39	98,631			17,451		12,212			(49,058)		6,844		0001
Purchased Call/UBSIBAIV Index/UIB000GSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	09/18/2025	1	2,527,508	544.94	76,567			16,732		7,319			(38,038)		5,916		0001
Purchased Call/UBSIBAIV Index/UIB000GSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/12/2025	1	1,579,272	542.04	47,880			9,704		5,413			(23,816)		3,555		0001
Purchased Call/UBSIBAIV Index/UIB000GSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/15/2025	1	804,155	543.66	23,642			4,950		2,492			(11,660)		1,847		0001
Purchased Call/UBSIBAIV Index/UIB000GSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/05/2025	1	2,103,477	537.16	64,996			11,955		10,150			(32,545)		4,506		0001
Purchased Call/UBSIBAIV Index/UIB000GSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025	1	1,971,774	547.65	57,523			12,762		4,474			(28,567)		4,644		0001
Purchased Call/UBSIBAIV Index/UIB000H$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	09/19/2025	1	2,497,654	547.16	73,544			16,362		5,951			(36,693)		5,883		0001
Purchased Call/UBSIBAIV Index/UIB000D$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	07/01/2025	1	3,516,901	534.08	111,564								(55,531)		920		0001
Purchased Call/UBSIBAIV Index/UIB000D$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	07/02/2025	1	1,658,034	536.91	51,122			142					(25,453)		614		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000D$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/15/2025	1	3,811,601	545.82	127,950			4,951		148			(63,649)		3,863		0001
Purchased Call/UBSIBAIV Index/UIB000D$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/03/2025	1	1,744,622	539.18	49,680			277					(24,833)		791		0001
Purchased Call/UBSIBAIV Index/UIB000E$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2024	07/30/2025	1	1,280,710	546.31	39,081			3,138		447			(19,450)		1,836		0001
Purchased Call/UBSIBAIV Index/UIB000FS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2024	08/14/2025	1	1,674,340	537.17	51,285			6,261		5,127			(25,494)		2,939		0001
Purchased Call/UBSIBAIV Index/UIB000D$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/10/2025	1	1,626,001	537.9	50,977			1,275		250			(25,358)		1,346		0001
Purchased Call/UBSIBAIV Index/UIB000FSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/25/2025	1	467,669	543.78	13,703			2,076		888			(6,758)		916		0001
Purchased Call/UBSIBAIV Index/UIB000ESP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	08/04/2025	1	104,695	539.62	3,068			287		162			(1,513)		162		0001
Purchased Call/UBSIBAIV Index/UIB000FSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2025	1	2,467,004	541.75	73,157			11,757		6,392			(36,362)		4,959		0001
Purchased Call/UBSIBAIV Index/UIB000GSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/09/2025	1	2,889,047	539.54	86,262			16,687		11,909			(42,905)		6,371		0001
Purchased Call/UBSIBAIV Index/UIB000D$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/17/2025	1	1,946,449	551.11	49,673			2,208		21			(24,705)		2,100		0001
Purchased Call/UBSIBAIV Index/UIB000FS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2024	08/12/2025	1	2,574,007	533.35	84,304			9,802		11,676			(42,003)		4,417		0001
Purchased Call/UBSIBAIV Index/UIB000FST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/27/2025	1	2,289,842	543.32	63,926			10,081		4,847			(31,806)		4,564		0001
Purchased Call/UBSIBAIV Index/UIB000D$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2024	07/09/2025	1	2,268,185	535.91	69,931			1,546		538			(34,778)		1,781		0001
Purchased Call/UBSIBAIV Index/UIB000ES1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/18/2025	1	2,956,220	547.28	78,935			3,729		151			(39,312)		3,282		0001
Purchased Call/UBSIBAIV Index/UIB000FSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	08/20/2025	1	968,895	541.7	29,247			4,048		2,038			(14,553)		1,811		0001
Purchased Call/UBSIBAIV Index/UIB000GSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/12/2025	1	3,663,904	543.66	108,308			21,985		10,740			(54,025)		8,249		0001
Purchased Call/UBSIBAIV Index/UIB000E$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	08/01/2025	1	956,738	545.52	22,104			1,907		458			(11,014)		1,416		0001
Purchased Call/UBSIBAIV Index/UIB000GS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2024	09/05/2025	1	3,697,580	540.93	106,514			19,482		12,407			(52,848)		7,921		0001
Purchased Call/UBSIBAIV Index/UIB000H$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/24/2025	1	1,463,046	549.85	42,103			9,905		2,958			(20,956)		3,551		0001

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Purchased Call/UBSIBAIV Index/UIB000FSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/22/2025	1	2,489,868	543.78	71,948			10,411		4,316			(35,943)		4,744		0001
Purchased Call/UBSIBAIV Index/UIB000HS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/22/2025	1	819,221	547.16	24,085			5,507		2,066			(11,878)		1,965		0001
Purchased Call/UBSIBAIV Index/UIB000G$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/04/2025	1	1,381,165	540.8	39,922			7,198		4,608			(19,846)		2,937		0001
Purchased Call/UBSIBAIV Index/UIB000ESD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/28/2025	1	62,478	544.33	1,818			135		27			(897)		87		0001
Purchased Call/UBSIBAIV Index/UIB000E$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2024	07/31/2025	1	2,397,343	549.81	58,199			4,859		449			(28,999)		3,493		0001
Purchased Call/UBSIBAIV Index/UIB000G$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/11/2025	1	2,748,230	541.47	81,531			16,245		9,765			(40,515)		6,145		0001
Purchased Call/UBSIBAIV Index/UIB000G$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/16/2025	1	4,865,648	544.59	146,043			31,133		14,041			(72,758)		11,246		0001
Purchased Call/UBSIBAIV Index/UIB000HS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/23/2025	1	3,629,302	547.69	113,111			26,251		8,863			(56,254)		8,757		0001
Purchased Call/UBSIBAIV Index/UIB000FSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/15/2025	1	1,732,945	539.5	52,450			6,578		4,111			(26,254)		3,076		0001
Purchased Call/UBSIBAIV Index/UIB000FS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/15/2025	1	2,056,350	539.15	60,818			7,605		5,090			(30,261)		3,650		0001
Purchased Call/UBSIBAIV Index/UIB000FSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2024	08/22/2025	1	2,162,904	540.49	68,614			9,935		5,554			(34,252)		4,121		0001
Purchased Call/UBSIBAIV Index/UIB000G$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/17/2025	1	696,847	545.39	20,335			4,388		1,897			(10,118)		1,621		0001
Purchased Call/UBSIBAIV Index/UIB000HSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/26/2025	1	2,500,188	551.26	72,158			17,417		4,586			(35,880)		6,138		0001
Purchased Call/UBSIBAIV Index/UIB000E$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2024	07/24/2025	1	1,481,649	537.37	46,374			2,964		1,794			(23,077)		1,900		0001
Purchased Call/UBSIBAIV Index/UIB000DSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2024	07/08/2025	1	3,566,191	537.62	99,875			1,943		308			(49,970)		2,640		0001
Purchased Call/UBSIBAIV Index/UIB000FSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/18/2025	1	365,435	539.5	10,671			1,411		946			(5,263)		669		0001
Purchased Call/UBSIBAIV Index/UIB000G$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/08/2025	1	475,979	537.16	13,994			2,660		2,405			(6,902)		1,042		0001
Purchased Call/UBSIBAIV Index/UIB000ESZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/11/2025	1	251,440	533.66	7,367			832		1,076			(3,633)		426		0001
Purchased Call/UBSIBAIV Index/UIB000HSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/26/2025	1	3,207,438	550.47	92,636			22,416		6,350			(46,241)		7,874		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000ES8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2024	07/25/2025	1	1,828,505	539.17	62,184			4,212		1,699			(31,429)		2,393		0001
Purchased Call/UBSIBAIV Index/UIB000HS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/25/2025	1	3,222,290	548.84	96,936			23,045		7,324			(48,137)		7,866		0001
Purchased Call/UBSIBAIV Index/UIB000ES0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2024	08/01/2025	1	2,060,618	539.62	49,406			4,264		2,745			(24,716)		3,051		0001
Purchased Call/UBSIBAIV Index/UIB000GSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/10/2025	1	1,149,103	540.13	35,303			6,935		4,557			(17,568)		2,552		0001
Purchased Call/UBSIBAIV Index/UIB000ES0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	08/06/2025	1	884,975	531.63	23,299			2,320		4,252			(11,590)		1,409		0001
Purchased Call/UBSIBAIV Index/UIB000ES8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2024	07/25/2025	1	1,373,972	544.33	40,911			2,736		446			(20,520)		1,798		0001
Purchased Call/UBSIBAIV Index/UIB000ES0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	08/07/2025	1	2,590,538	528	84,752			8,711		18,965			(42,157)		4,179		0001
Purchased Call/UBSIBAIV Index/UIB000HSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/29/2025	1	1,822,738	550.47	53,588			13,286		3,823			(26,429)		4,551		0001
Purchased Call/UBSIBAIV Index/UIB000ESH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2024	07/29/2025	1	3,849,817	545.16	116,732			9,032		1,546			(58,062)		5,426		0001
Purchased Call/UBSIBAIV Index/UIB000GS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/02/2025	1	371,407	543.07	10,101			1,763		938			(5,037)		778		0001
Purchased Call/UBSIBAIV Index/UIB000HSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/03/2025	1	3,426,824	546.76	97,179			25,422		10,770			(48,550)		8,741		0001
Purchased Call/UBSIBAIV Index/UIB000HSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/08/2025	1	2,070,916	545.95	60,267			16,519		7,490			(29,995)		5,420		0001
Purchased Call/UBSIBAIV Index/UIB000HSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/07/2025	1	2,999,146	544.99	89,554			24,299		11,587			(44,622)		7,810		0001
Purchased Call/UBSIBAIV Index/UIB000JSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/06/2025	1	4,443,981	553.91	130,347			46,148		12,389			(64,728)		13,210		0001
Purchased Call/UBSIBAIV Index/UIB000JS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2024	10/31/2025	1	2,614,947	540.64	78,210			26,755		17,924			(39,353)		7,590		0001
Purchased Call/UBSIBAIV Index/UIB000JSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2025	11/04/2025	1	3,715,136	539.34	117,836	4,609		42,960		28,630			(61,278)		10,957		0001
Purchased Call/UBSIBAIV Index/UIB000ISL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2024	10/21/2025	1	2,388,887	544.14	68,133			21,085		11,643			(33,883)		6,646		0001
Purchased Call/UBSIBAIV Index/UIB000KSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/26/2025	1	1,996,685	558.37	59,316			24,378		5,053			(29,488)		6,379		0001
Purchased Call/UBSIBAIV Index/UIB000JSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/10/2025	1	1,287,652	556.34	37,728			13,757		3,127			(18,607)		3,886		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000I$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/10/2025	1	3,679,167	546.45	107,242			30,174		13,113			(53,554)		9,725		0001
Purchased Call/UBSIBAIV Index/UIB000I$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/14/2025	1	4,275,222	546.46	125,186			36,315		16,049			(62,256)		11,520		0001
Purchased Call/UBSIBAIV Index/UIB000K$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/19/2025	1	1,379,840	553.66	40,197			15,676		4,555			(19,998)		4,303		0001
Purchased Call/UBSIBAIV Index/UIB000I$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/16/2025	1	4,179,406	547.17	122,058			36,030		15,204			(60,565)		11,367		0001
Purchased Call/UBSIBAIV Index/UIB000J$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/14/2025	1	2,301,909	554.04	65,508			24,755		6,991			(32,617)		7,051		0001
Purchased Call/UBSIBAIV Index/UIB000K$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2024	11/26/2025	1	4,357,705	559.52	126,951			52,382		10,125			(63,236)		13,921		0001
Purchased Call/UBSIBAIV Index/UIB000J$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/07/2025	1	5,929,731	556.34	175,266			62,981		13,843			(87,411)		17,694		0001
Purchased Call/UBSIBAIV Index/UIB000I$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/15/2025	1	2,493,174	546.51	73,554			21,596		9,441			(36,610)		6,749		0001
Purchased Call/UBSIBAIV Index/UIB000J$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2024	11/05/2025	1	1,682,042	543.06	63,706			22,355		10,209			(31,675)		4,980		0001
Purchased Call/UBSIBAIV Index/UIB000J$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/31/2025	1	3,190,689	539.45	94,633			32,028		23,683			(47,004)		9,261		0001
Purchased Call/UBSIBAIV Index/UIB000J$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/11/2025	1	1,883,587	557.86	50,435			18,532		4,112			(25,081)		5,706		0001
Purchased Call/UBSIBAIV Index/UIB000H$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/09/2025	1	3,986,456	545.73	117,377			32,522		14,879			(58,339)		10,485		0001
Purchased Call/UBSIBAIV Index/UIB000I$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/24/2025	1	1,776,511	542.44	51,843			16,539		10,103			(25,751)		5,007		0001
Purchased Call/UBSIBAIV Index/UIB000K$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2024	11/18/2025	1	4,342,761	554.15	125,407			48,552		13,685			(62,422)		13,496		0001
Purchased Call/UBSIBAIV Index/UIB000L$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/26/2025	1	6,494,669	542.3	183,941			91,111		57,973			(91,707)		22,741		0001
Purchased Call/UBSIBAIV Index/UIB000M$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/29/2025	1	1,758,445	542.3	51,522			25,690		15,943			(25,410)		6,209		0001
Purchased Call/UBSIBAIV Index/UIB000K$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/04/2025	1	3,915,162	558.67	113,543			48,957		10,598			(56,369)		12,839		0001
Purchased Call/UBSIBAIV Index/UIB000L$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/10/2025	1	1,977,766	554.49	57,183			25,592		7,569			(28,426)		6,608		0001
Purchased Call/UBSIBAIV Index/UIB000L$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/11/2025	1	3,313,524	554.35	94,767			42,681		12,915			(47,050)		11,105		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000LSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/17/2025	1	2,679,772	549.44	63,273			29,519		14,969			(31,434)		9,144		0001
Purchased Call/UBSIBAIV Index/UIB000KSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	12/02/2025	1	4,947,015	559.51	141,287	1,463		60,945		12,334			(70,970)		16,119		0001
Purchased Call/UBSIBAIV Index/UIB000J8H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/07/2025	1	3,108,822	554.14	94,622			34,032		8,617			(47,176)		9,277		0001
Purchased Call/UBSIBAIV Index/UIB0001SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/27/2025	1	1,173,954	542.33	34,397			11,181		6,921			(16,964)		3,352		0001
Purchased Call/UBSIBAIV Index/UIB000JSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/12/2025	1	2,880,250	555.09	84,065			31,125		7,893			(41,775)		8,758		0001
Purchased Call/UBSIBAIV Index/UIB000JSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/14/2025	1	3,868,263	552.76	114,631			43,365		12,914			(57,201)		11,849		0001
Purchased Call/UBSIBAIV Index/UIB000HSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/30/2025	1	2,938,666	549.57	84,540			21,257		6,831			(42,049)		7,377		0001
Purchased Call/UBSIBAIV Index/UIB000KS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2024	11/21/2025	1	3,291,205	554.98	101,281			40,256		10,086			(50,408)		10,336		0001
Purchased Call/UBSIBAIV Index/UIB0001S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/13/2025	1	394,265	546.45	11,552			3,319		1,462			(5,697)		1,057		0001
Purchased Call/UBSIBAIV Index/UIB0001S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/10/2025	1	1,943,559	544.91	58,329			16,427		7,856			(29,043)		5,137		0001
Purchased Call/UBSIBAIV Index/UIB0001SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2024	10/17/2025	1	2,349,863	546.95	64,715			19,451		8,810			(32,342)		6,421		0001
Purchased Call/UBSIBAIV Index/UIB0001S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/23/2025	1	3,897,125	540.63	115,951			36,522		24,971			(57,555)		10,937		0001
Purchased Call/UBSIBAIV Index/UIB000HSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/01/2025	1	1,190,744	549.02	33,501			8,547		2,963			(16,708)		3,005		0001
Purchased Call/UBSIBAIV Index/UIB000KSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2024	11/28/2025	1	1,632,973	559.52	47,683			19,813		3,885			(23,581)		5,252		0001
Purchased Call/UBSIBAIV Index/UIB000JS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/29/2025	1	1,240,992	542.95	37,072			12,327		7,134			(18,484)		3,573		0001
Purchased Call/UBSIBAIV Index/UIB0001SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2024	10/20/2025	1	1,043,495	546.95	30,296			9,267		4,058			(14,953)		2,890		0001
Purchased Call/UBSIBAIV Index/UIB0001SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/28/2025	1	2,443,115	542.92	71,865			23,678		13,944			(35,804)		7,004		0001
Purchased Call/UBSIBAIV Index/UIB0001ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/24/2025	1	4,174,429	542.33	122,525			39,198		23,931			(61,170)		11,767		0001
Purchased Call/UBSIBAIV Index/UIB000KS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/20/2025	1	3,558,151	553.25	105,552			41,404		12,230			(52,390)		11,136		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000LSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2024	12/19/2025	1	2,763,448	538.44	82,803			39,291		29,343			(41,138)		9,485		0001
Purchased Call/UBSIBAIV Index/UIB000KSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/25/2025	1	3,444,049	557.99	101,688			41,437		8,860			(50,587)		10,965		0001
Purchased Call/UBSIBAIV Index/UIB000HSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	10/02/2025	1	2,991,524	548.62	87,279			22,462		7,847			(43,460)		7,591		0001
Purchased Call/UBSIBAIV Index/UIB000KST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/03/2025	1	1,335,749	559.33	38,006			16,321		3,412			(18,919)		4,366		0001
Purchased Call/UBSIBAIV Index/UIB000KSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/28/2025	1	3,357,771	559.37	97,975			40,847		8,077			(48,775)		10,798		0001
Purchased Call/UBSIBAIV Index/UIB000KS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/21/2025	1	3,826,037	558.59	110,556			43,997		8,978			(55,199)		12,016		0001
Purchased Call/UBSIBAIV Index/UIB000KSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2025	1	1,231,347	559.37	36,078			15,207		3,066			(17,793)		3,999		0001
Purchased Call/UBSIBAIV Index/UIB000LSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/12/2025	1	3,620,748	552.55	103,255			46,988		16,011			(51,318)		12,172		0001
Purchased Call/UBSIBAIV Index/UIB000LSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/23/2025	1	5,622,799	541.07	172,144	2,995		85,184		52,843			(87,101)		19,522		0001
Purchased Call/UBSIBAIV Index/UIB000LSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/16/2025	1	2,977,314	550.67	80,436			37,375		15,307			(40,040)		10,130		0001
Purchased Call/UBSIBAIV Index/UIB000KSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2025	1	299,712	558.59	8,782			3,532		729			(4,331)		951		0001
Purchased Call/UBSIBAIV Index/UIB000KSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/05/2025	1	4,205,891	558.15	119,425			52,129		11,942			(59,543)		13,836		0001
Purchased Call/UBSIBAIV Index/UIB000LS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2025	1	1,204,162	558.15	35,282			15,551		3,527			(17,401)		3,999		0001
Purchased Call/UBSIBAIV Index/UIB000MS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2024	12/30/2025	1	3,588,517	539.44	98,848	8,176		54,005		38,061			(53,173)		12,705		0001
Purchased Call/UBSIBAIV Index/UIB000LSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/26/2025	1	8,159,608	543.99	232,011			114,559		66,342			(115,223)		28,571		0001
Purchased Call/UBSIBAIV Index/UIB000LSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/22/2025	1	195,527	540.08	5,729			2,746		1,930			(2,825)		677		0001
Purchased Call/UBSIBAIV Index/UIB000JSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/17/2025	1	1,065,637	552.76	31,223			11,956		3,675			(15,399)		3,300		0001
Purchased Call/UBSIBAIV Index/UIB000JS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2024	10/30/2025	1	4,091,242	543.18	116,252			38,826		23,362			(57,688)		11,827		0001
Purchased Call/UBSIBAIV Index/UIB000HS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/03/2025	1	2,105,152	545.86	61,574			16,054		7,147			(30,601)		5,370		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000KSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/05/2025	1	2,839,833	558.11	82,533			35,950		8,087			(41,005)		9,342		0001
Purchased Call/UBSIBAIV Index/UIB0001SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/17/2025	1	1,583,433	546.07	46,986			14,081		6,363			(23,340)		4,327		0001
Purchased Call/UBSIBAIV Index/UIB000L5L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/18/2025	1	3,644,979	540.39	104,021			48,883		34,653			(51,646)		12,474		0001
Purchased Call/UBSIBAIV Index/UIB000J6S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	11/13/2025	1	4,316,028	555.5	122,715			45,857		11,609			(60,952)		13,173		0001
Purchased Call/UBSIBAIV Index/UIB000L54	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/09/2025	1	2,290,431	555.51	64,839			28,841		8,115			(32,246)		7,630		0001
Purchased Call/UBSIBAIV Index/UIB000L5C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/12/2025	1	4,435,517	551.19	128,562			58,624		21,402			(64,103)		14,911		0001
Purchased Call/UBSIBAIV Index/UIB000L5Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/19/2025	1	3,550,324	540.08	105,452			50,244		34,509			(52,672)		12,186		0001
Purchased Call/UBSIBAIV Index/UIB000J57	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/03/2025	1	1,341,885	540.64	39,806			13,722		9,422			(19,675)		3,942		0001
Purchased Call/UBSIBAIV Index/UIB000KSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/21/2025	1	53,998	558.58	1,556			623		127			(783)		170		0001
Purchased Call/UBSIBAIV Index/UIB0001SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2024	10/22/2025	1	2,210,526	543.38	59,655			18,646		11,516			(29,676)		6,177		0001
Purchased Call/UBSIBAIV Index/UIB000HSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/06/2025	1	1,373,913	546.76	40,256			10,757		4,514			(19,854)		3,560		0001
Purchased Call/UBSIBAIV Index/UIB000L5D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/15/2025	1	1,723,444	551.19	50,497			23,231		8,513			(24,904)		5,846		0001
Purchased Call/UBSIBAIV Index/UIB000L5Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/24/2025	1	116,975	543.36	3,294			1,619		974			(1,647)		407		0001
Purchased Call/UBSIBAIV Index/UIB000PSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2025	03/06/2026	1	5,311,327	543.92	158,241			108,901		59,098			(50,083)		21,934		0001
Purchased Call/UBSIBAIV Index/UIB0000SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/13/2026	1	7,089,986	555.71	206,755			130,922		40,015			(76,850)		28,018		0001
Purchased Call/UBSIBAIV Index/UIB000PSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	03/10/2026	1	4,107,040	541.91	113,589			79,169		50,719			(34,557)		17,097		0001
Purchased Call/UBSIBAIV Index/UIB000PSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2025	03/12/2026	1	5,140,486	540.28	151,439			106,495		68,629			(45,371)		21,483		0001
Purchased Call/UBSIBAIV Index/UIB000PSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2025	03/13/2026	1	4,461,955	539.69	141,145			99,906		61,289			(41,914)		18,684		0001
Purchased Call/UBSIBAIV Index/UIB0000SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/20/2026	1	6,488,396	554.79	187,023			121,654		39,944			(66,028)		26,031		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000PS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2025	03/13/2026	1	8,373,199	543.69		249,964		177,584		96,489			(73,296)		35,062		0001
Purchased Call/UBSIBAIV Index/UIB000PSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2025	03/17/2026	1	4,362,141	546.29		127,934		91,777		45,335			(36,317)		18,408		0001
Purchased Call/UBSIBAIV Index/UIB000PS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2025	03/05/2026	1	3,973,777	546.12		109,007		74,689		39,807			(34,592)		16,378		0001
Purchased Call/UBSIBAIV Index/UIB000QSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2025	02/20/2026	1	5,653,531	557.72		158,563		102,915		29,930			(56,304)		22,682		0001
Purchased Call/UBSIBAIV Index/UIB000QSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2025	02/26/2026	1	8,652,681	550.97		245,129		162,512		66,635			(83,083)		35,155		0001
Purchased Call/UBSIBAIV Index/UIB000MSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/09/2026	1	4,029,749	542.11		116,283		61,445		38,968			(54,905)		14,651		0001
Purchased Call/UBSIBAIV Index/UIB000NSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	01/28/2026	1	1,596,701	551.45		46,815		27,315		10,361			(19,529)		6,084		0001
Purchased Call/UBSIBAIV Index/UIB000QS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2025	02/12/2026	1	7,172,613	553.95		212,176		132,534		44,213			(80,022)		28,282		0001
Purchased Call/UBSIBAIV Index/UIB000MST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/14/2026	1	1,194,701	543.63		36,175		19,702		10,927			(16,493)		4,400		0001
Purchased Call/UBSIBAIV Index/UIB000MS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/31/2025	1	974,639	540.14		28,056		14,331		10,012			(13,806)		3,460		0001
Purchased Call/UBSIBAIV Index/UIB000NSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/03/2026	1	3,565,472	547.9		113,351		67,972		28,782			(45,440)		13,777		0001
Purchased Call/UBSIBAIV Index/UIB000NSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/06/2026	1	4,733,663	551.69		139,001		84,866		31,837			(54,649)		18,417		0001
Purchased Call/UBSIBAIV Index/UIB000QS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/06/2026	1	6,270,468	551.56		188,153		115,468		42,470			(73,252)		24,396		0001
Purchased Call/UBSIBAIV Index/UIB000NSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2025	01/23/2026	1	6,963,535	552.48		202,737		116,130		41,505			(87,139)		26,220		0001
Purchased Call/UBSIBAIV Index/UIB000NS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/28/2025	01/23/2026	1	2,587,984	553.65		74,117		42,364		14,446			(31,998)		9,745		0001
Purchased Call/UBSIBAIV Index/UIB000QSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2025	02/24/2026	1	3,510,599	553.36		93,683		61,781		23,747			(31,993)		14,204		0001
Purchased Call/UBSIBAIV Index/UIB000QSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/27/2026	1	4,932,182	545.74		148,332		111,026		54,412			(37,764)		21,210		0001
Purchased Call/UBSIBAIV Index/UIB000QSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/13/2026	1	3,452,326	555.46		101,412		64,062		19,745			(37,911)		13,643		0001
Purchased Call/UBSIBAIV Index/UIB000PSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/06/2026	1	5,868,331	545.08		166,189		114,681		61,927			(52,119)		24,235		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000MSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/07/2026	1	1,237,572	542.13		36,105		18,934		11,836			(17,175)		4,476		0001
Purchased Call/UBSIBAIV Index/UIB000NS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/20/2026	1	50,986	548.47		1,658		933		372			(726)		191		0001
Purchased Call/UBSIBAIV Index/UIB000S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/10/2026	1	4,000,609	554.32		118,207		73,150		23,915			(45,134)		15,705		0001
Purchased Call/UBSIBAIV Index/UIB000PS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2025	02/27/2026	1	3,895,437	547.43		115,541		77,337		35,815			(38,690)		15,859		0001
Purchased Call/UBSIBAIV Index/UIB000QSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2025	03/23/2026	1	389,259	547.45		11,263		8,407		3,922			(2,871)		1,662		0001
Purchased Call/UBSIBAIV Index/UIB000QS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/27/2026	1	4,377,780	549.5		121,156		90,447		40,792			(31,328)		18,826		0001
Purchased Call/UBSIBAIV Index/UIB000PS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2025	02/27/2026	1	10,058,008	549.13		284,528		190,648		85,190			(94,915)		40,949		0001
Purchased Call/UBSIBAIV Index/UIB000PSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/20/2026	1	5,350,685	547.45		164,209		119,734		53,326			(45,010)		22,710		0001
Purchased Call/UBSIBAIV Index/UIB000NSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/05/2026	1	6,647,065	551.21		195,227		118,208		45,612			(77,411)		25,803		0001
Purchased Call/UBSIBAIV Index/UIB000QSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/27/2026	1	152,359	545.74		4,449		3,324		1,681			(1,149)		655		0001
Purchased Call/UBSIBAIV Index/UIB000PSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/19/2026	1	3,111,461	548.68		90,485		65,413		29,200			(25,404)		13,181		0001
Purchased Call/UBSIBAIV Index/UIB000PSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/20/2026	1	3,128,826	548.06		91,346		66,470		29,842			(25,281)		13,280		0001
Purchased Call/UBSIBAIV Index/UIB000MSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/16/2026	1	4,291,056	545.46		126,719		70,074		36,005			(57,258)		15,882		0001
Purchased Call/UBSIBAIV Index/UIB000MSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/02/2026	1	6,579,406	541.44		192,054		98,811		63,715			(93,648)		23,484		0001
Purchased Call/UBSIBAIV Index/UIB000MSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2025	01/16/2026	1	7,647,637	548.47		228,291		126,671		54,586			(102,539)		28,305		0001
Purchased Call/UBSIBAIV Index/UIB000QS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2025	02/11/2026	1	2,261,184	554.8		64,143		39,983		13,248			(24,211)		8,896		0001
Purchased Call/UBSIBAIV Index/UIB000NSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	01/30/2026	1	5,249,761	551.13		149,476		88,504		35,041			(61,415)		20,099		0001
Purchased Call/UBSIBAIV Index/UIB000MSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/05/2026	1	1,453,528	541.44		42,644		22,103		14,280			(20,655)		5,230		0001
Purchased Call/UBSIBAIV Index/UIB000QSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/19/2026	1	5,315,886	557.73		154,046		99,225		27,857			(55,148)		21,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000N8B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	01/26/2026	1	2,722,723	552.48		78,788		46,411		16,517			(32,668)		10,326		0001
Purchased Call/UBSIBAIV Index/UIB000M57	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	01/02/2026	1	5,548,139	539.54		165,098		84,700		59,335			(80,862)		19,803		0001
Purchased Call/UBSIBAIV Index/UIB000P5H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	03/11/2026	1	6,574,521	539.96		192,872		134,701		88,716			(58,414)		27,422		0001
Purchased Call/UBSIBAIV Index/UIB000N5J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/04/2026	1	1,687,597	550.82		49,909		30,080		11,762			(19,873)		6,536		0001
Purchased Call/UBSIBAIV Index/UIB000M5M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/09/2026	1	5,918,576	539.17		174,251		92,981		66,610			(81,719)		21,519		0001
Purchased Call/UBSIBAIV Index/UIB000N54	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/22/2026	1	7,185,674	552.22		211,658		119,898		43,179			(91,993)		26,991		0001
Purchased Call/UBSIBAIV Index/UIB000S0W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/25/2026	1	1,462,640	551.56		39,830		26,394		10,888			(13,536)		5,930		0001
Purchased Call/UBSIBAIV Index/UIB000S0H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/17/2026	1	2,441,401	555.71		74,034		47,283		14,088			(26,828)		9,732		0001
Purchased Call/UBSIBAIV Index/UIB000N5F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/28/2025	01/27/2026	1	4,607,139	552.34		130,666		75,838		28,321			(54,886)		17,514		0001
Purchased Call/UBSIBAIV Index/UIB000P5S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2025	03/18/2026	1	4,184,571	545.87		126,565		90,795		44,491			(35,941)		17,693		0001
Purchased Call/UBSIBAIV Index/UIB000P5 6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/04/2026	1	5,081,819	543.4		152,624		103,525		57,500			(49,248)		20,902		0001
Purchased Call/UBSIBAIV Index/UIB0000S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2025	03/25/2026	1	4,798,103	553.2		137,390		101,177		37,342			(36,408)		20,557		0001
Purchased Call/UBSIBAIV Index/UIB000M5F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/06/2026	1	2,244,442	541.7		66,330		34,636		21,856			(31,702)		8,097		0001
Purchased Call/UBSIBAIV Index/UIB000M5K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/08/2026	1	3,877,125	542.11		112,469		59,691		37,315			(52,914)		14,060		0001
Purchased Call/UBSIBAIV Index/UIB000N5J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	01/29/2026	1	4,732,400	551.53		140,146		82,169		30,742			(58,229)		18,076		0001
Purchased Call/UBSIBAIV Index/UIB000M5R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2025	01/13/2026	1	2,839,203	540.86		89,874		48,666		29,810			(41,229)		10,429		0001
Purchased Call/UBSIBAIV Index/UIB0000S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/26/2026	1	3,171,342	551.31		89,090		66,132		27,071			(23,310)		13,613		0001
Purchased Call/UBSIBAIV Index/UIB0000S2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/24/2026	1	3,842,882	550.8		119,544		87,868		33,331			(31,830)		16,434		0001
Purchased Call/UBSIBAIV Index/UIB000M5N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/12/2026	1	1,628,715	539.17		47,721		25,635		18,563			(22,235)		5,968		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000MSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/15/2026	1	990,325	544.83		30,264		16,729		8,547			(13,675)		3,656		0001
Purchased Call/UBSIBAIV Index/UIB000NSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/05/2026	1	299,998	551.21		8,882		5,403		2,059			(3,514)		1,165		0001
Purchased Call/UBSIBAIV Index/UIB0000S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/09/2026	1	3,461,136	551.56		101,411		62,299		23,812			(39,514)		13,557		0001
Purchased Call/UBSIBAIV Index/UIB0000SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2025	02/18/2026	1	1,941,371	557		57,409		36,896		10,517			(20,615)		7,756		0001
Purchased Call/UBSIBAIV Index/UIB000PS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2025	03/03/2026	1	4,421,686	546.23		119,324		80,895		43,729			(38,605)		18,150		0001
Purchased Call/UBSIBAIV Index/UIB000NSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/02/2026	1	1,881,153	551.13		55,118		32,797		12,761			(22,528)		7,252		0001
Purchased Call/UBSIBAIV Index/UIB000NSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	01/30/2026	1	5,289,101	553.33		150,583		88,932		31,332			(62,198)		20,249		0001
Purchased Call/UBSIBAIV Index/UIB000NS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/21/2026	1	3,082,002	552.76		88,777		50,063		17,865			(38,768)		11,549		0001
Purchased Call/UBSIBAIV Index/UIB0000SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/23/2026	1	1,575,085	554.79		46,150		30,131		9,850			(16,222)		6,359		0001
Purchased Call/UBSIBAIV Index/UIB000TSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/16/2026	1	3,722,227	522.31		105,293		102,238		115,810			(3,635)		18,251		0001
Purchased Call/UBSIBAIV Index/UIB000US7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2025	06/26/2026	1	2,942,845	524.58		85,491		85,402		86,318			(773)		14,633		0001
Purchased Call/UBSIBAIV Index/UIB000RST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2025	05/01/2026	1	5,079,412	521.23		147,264		124,609		154,654			(23,271)		23,216		0001
Purchased Call/UBSIBAIV Index/UIB000TS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2025	06/02/2026	1	3,339,452	522.17		98,884		91,789		102,643			(7,328)		16,044		0001
Purchased Call/UBSIBAIV Index/UIB000SSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2025	05/15/2026	1	2,699,849	521.78		79,929		70,599		82,176			(9,855)		12,620		0001
Purchased Call/UBSIBAIV Index/UIB000TS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2025	05/29/2026	1	3,622,351	521.85		106,481		98,216		111,949			(9,017)		17,300		0001
Purchased Call/UBSIBAIV Index/UIB000TS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2025	05/29/2026	1	4,964,463	522.07		145,189		134,153		152,319			(11,765)		23,709		0001
Purchased Call/UBSIBAIV Index/UIB000SSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/27/2026	1	3,274,191	521.93		94,557		86,309		100,674			(8,511)		15,590		0001
Purchased Call/UBSIBAIV Index/UIB0000SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2025	04/08/2026	1	5,105,382	510.5		166,901		129,430		213,105			(37,737)		22,438		0001
Purchased Call/UBSIBAIV Index/UIB000RS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2025	04/14/2026	1	3,440,160	517.11		101,073		80,178		117,358			(21,058)		15,279		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/UBSIBAIV Index/UIB000RS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/15/2026	1	5,559,019	517.31		161,669		128,534		188,633			(33,442)		24,733		0001
Purchased Call/UBSIBAIV Index/UIB000RSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2025	05/06/2026	1	4,731,248	520.82		139,617		119,168		146,925			(20,745)		21,801		0001
Purchased Call/UBSIBAIV Index/UIB0000SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2025	03/31/2026	1	5,452,462	547.39		168,275		126,988		56,672			(41,530)		23,621		0001
Purchased Call/UBSIBAIV Index/UIB0000SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/07/2025	04/02/2026	1	3,531,980	522.43		93,619		71,795		99,157			(22,213)		15,357		0001
Purchased Call/UBSIBAIV Index/UIB000RSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/22/2026	1	7,699,107	516.91		231,100		188,735		266,740			(42,826)		34,666		0001
Purchased Call/UBSIBAIV Index/UIB000SSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/28/2026	1	6,211,281	521.51		181,898		166,214		193,761			(16,322)		29,619		0001
Purchased Call/UBSIBAIV Index/UIB000T$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2025	06/04/2026	1	3,722,197	522.74		109,424		102,480		112,629			(7,544)		17,936		0001
Purchased Call/UBSIBAIV Index/UIB000RSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2025	04/24/2026	1	6,992,724	519.58		206,222		170,353		222,738			(36,799)		31,592		0001
Purchased Call/UBSIBAIV Index/UIB000SSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2025	05/20/2026	1	4,455,244	521.75		126,987		113,570		136,599			(13,764)		20,988		0001
Purchased Call/UBSIBAIV Index/UIB000RS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2025	04/17/2026	1	8,824,207	517.38		248,966		200,543		299,495			(49,442)		39,395		0001
Purchased Call/UBSIBAIV Index/UIB000SS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2025	05/08/2026	1	2,903,202	519.88		84,699		73,107		93,172			(12,123)		13,421		0001
Purchased Call/UBSIBAIV Index/UIB0000SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2025	04/01/2026	1	5,406,567	550.28		158,873		120,086		49,539			(39,010)		23,465		0001
Purchased Call/UBSIBAIV Index/UIB000RSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/28/2026	1	4,960,774	520.09		148,674		123,724		156,185			(25,231)		22,562		0001
Purchased Call/UBSIBAIV Index/UIB000SS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/08/2026	1	5,862,059	519.61		173,323		151,010		189,760			(23,028)		27,099		0001
Purchased Call/UBSIBAIV Index/UIB0000SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2025	04/09/2026	1	5,026,313	517.23		138,566		108,341		169,810			(30,822)		22,129		0001
Purchased Call/UBSIBAIV Index/UIB000RSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/24/2026	1	3,434,647	519.29		101,200		83,402		110,438			(18,422)		15,517		0001
Purchased Call/UBSIBAIV Index/UIB0000SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2025	04/02/2026	1	2,900,545	551.54		69,037		52,451		25,181			(16,778)		12,611		0001
Purchased Call/UBSIBAIV Index/UIB000T$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2025	06/10/2026	1	4,836,374	523.26		141,286		133,974		145,008			(7,660)		23,510		0001
Purchased Call/UBSIBAIV Index/UIB000RSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	04/29/2026	1	4,205,874	520.85		122,204		101,816		129,323			(20,611)		19,160		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000SS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/12/2026	1	3,504,846	520.04		103,592		90,304		112,431			(13,500)		16,306		0001
Purchased Call/UBSIBAIV Index/UIB000T$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2025	06/12/2026	1	4,135,284	523.27		118,107		113,374		124,254			(5,653)		20,160		0001
Purchased Call/UBSIBAIV Index/UIB000T$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2025	06/05/2026	1	3,547,107	523.15		102,518		96,807		106,056			(6,187)		17,117		0001
Purchased Call/UBSIBAIV Index/UIB000T$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2025	06/11/2026	1	3,083,756	522.93		89,856		85,942		93,542			(4,461)		15,012		0001
Purchased Call/UBSIBAIV Index/UIB000SSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/14/2026	1	1,876,093	520.11		57,206		50,292		60,186			(7,251)		8,756		0001
Purchased Call/UBSIBAIV Index/UIB000SSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/19/2026	1	3,868,788	521.96		111,601		99,400		117,672			(12,491)		18,197		0001
Purchased Call/UBSIBAIV Index/UIB000SST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/26/2026	1	367,243	520.53		10,797		9,786		11,792			(1,115)		1,746		0001
Purchased Call/UBSIBAIV Index/UIB000T$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/16/2025	06/12/2026	1	4,470,274	523.26		131,334		126,546		140,197			(5,386)		21,793		0001
Purchased Call/UBSIBAIV Index/UIB000T$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/05/2026	1	2,996,443	522.99		87,866		82,690		90,046			(5,815)		14,460		0001
Purchased Call/UBSIBAIV Index/UIB000US2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/24/2026	1	3,829,836	524.4		111,073		109,707		112,668			(1,684)		18,991		0001
Purchased Call/UBSIBAIV Index/UIB000SS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/13/2026	1	6,317,591	520.36		184,075		160,480		200,811			(23,970)		29,438		0001
Purchased Call/UBSIBAIV Index/UIB000SSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/22/2026	1	4,215,760	520.53		125,321		113,619		134,738			(12,469)		19,921		0001
Purchased Call/UBSIBAIV Index/UIB000RSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2025	05/05/2026	1	3,420,131	520.81		100,346		85,422		106,104			(15,126)		15,734		0001
Purchased Call/UBSIBAIV Index/UIB000US1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/23/2026	1	2,745,367	522.8		84,167		83,028		84,811			(1,364)		13,595		0001
Purchased Call/UBSIBAIV Index/UIB000US5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2025	06/25/2026	1	2,832,535	523.62		84,203		83,627		85,509			(1,038)		14,065		0001
Purchased Call/UBSIBAIV Index/UIB000SSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/15/2026	1	4,411,088	522.82		127,072		112,395		129,790			(15,297)		20,619		0001
Purchased Call/UBSIBAIV Index/UIB000RSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/21/2026	1	4,096,819	514.97		128,058		104,103		150,787			(24,197)		18,415		0001
Purchased Call/UBSIBAIV Index/UIB000RSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/23/2026	1	3,163,928	517.46		96,782		79,451		107,841			(17,796)		14,270		0001
Purchased Call/UBSIBAIV Index/UIB0000SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/10/2026	1	8,024,386	515.59		240,760		189,700		286,248			(51,915)		35,391		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2025	04/07/2026	1	3,515,035	515.4		87,763		67,893		125,721			(20,001)		15,421		0001
Purchased Call/UBSIBAIV Index/UIB000T$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2025	06/03/2026	1	5,481,879	522.6		160,638		149,457		166,419			(11,578)		26,376		0001
Purchased Call/UBSIBAIV Index/UIB000S$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2025	05/21/2026	1	3,050,040	519.62		89,999		80,770		100,187			(9,750)		14,390		0001
Purchased Call/UBSIBAIV Index/UIB000RSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2025	04/30/2026	1	4,579,088	520.23		134,701		112,928		143,850			(22,336)		20,895		0001
Purchased Call/UBSIBAIV Index/UIB000S$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/22/2026	1	2,677,099	520.14		79,064		71,569		86,618			(8,247)		12,650		0001
Purchased Call/UBSIBAIV Index/UIB000RSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2025	05/01/2026	1	112,578	521.23		3,299		2,785		3,428			(535)		515		0001
Purchased Call/UBSIBAIV Index/UIB000S$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2025	05/07/2026	1	2,769,656	521.55		78,529		67,837		84,072			(11,064)		12,783		0001
Purchased Call/UBSIBAIV Index/UIB000T$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	06/18/2026	1	3,148,971	520.66		92,907		91,036		103,336			(2,649)		15,484		0001
Purchased Call/UBSIBAIV Index/UIB000US9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/26/2026	1	5,887,778	524.15		173,457		173,457		174,997			(859)		29,277		0001
Purchased Call/UBSIBAIV Index/UIB000RSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2025	05/01/2026	1	4,570,912	520.23		137,043		115,674		143,775			(22,232)		20,892		0001
Purchased Call/UBSIBAIV Index/UIB0000SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2025	04/02/2026	1	4,266,314	539.21		96,205		73,568		63,309			(23,176)		18,549		0001
Purchased Call/UBSIBAIV Index/UIB000T$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2025	06/18/2026	1	4,984,791	520.67		150,753		148,059		163,507			(3,496)		24,511		0001
Purchased Call/UBSIBAIV Index/UIB000T$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2025	06/09/2026	1	3,630,634	522.79		107,320		101,942		110,351			(5,645)		17,623		0001
Purchased Call/UBSIBAIV Index/UIB000S$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/15/2026	1	120,000	521.78		3,622		3,200		3,653			(448)		561		0001
Purchased Call/UBSIBAIV Index/UIB000RS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2025	04/16/2026	1	4,476,514	516.85		131,800		105,531		154,358			(26,823)		19,951		0001
Purchased Call/UBSIBAIV Index/UIB000S$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2025	05/22/2026	1	116,046	520.53		3,522		3,198		3,708			(333)		548		0001
Purchased Call/UBSIBAIV Index/UIB0000$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2025	04/10/2026	1	3,345,814	514.36		100,762		79,150		124,116			(22,182)		14,757		0001
Purchased Call/UBSIBAIV Index/UIB000T$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/17/2026	1	5,813,109	522.3		169,150		164,473		187,177			(5,857)		28,543		0001
Purchased Call/UBSIBAIV Index/UIB0000$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2023	08/01/2025	1	50,031	530.38	1,927			83		246			(479)		74		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2023	08/04/2025	1	2,154	530.56	84			4		11			(21)		3		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2023	08/07/2025	1	334,171	531.5	12,430			632		1,669			(3,082)		539		0001
Purchased Call/UBSIBAIV Index/UIB0000S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2023	08/08/2025	1	228,401	530.02	8,377			437		1,374			(2,077)		373		0001
Purchased Call/UBSIBAIV Index/UIB0000SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/10/2023	08/08/2025	1	138,166	527.95	5,509			289		1,034			(1,368)		226		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/08/2025	1	144,388	529.63	5,627			295		906			(1,399)		236		0001
Purchased Call/UBSIBAIV Index/UIB0000SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2023	08/11/2025	1	284,693	530.39	10,512			596		1,745			(2,623)		483		0001
Purchased Call/UBSIBAIV Index/UIB0000SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2023	08/15/2025	1	395,833	527.23	14,716			911		3,520			(3,654)		703		0001
Purchased Call/UBSIBAIV Index/UIB0000SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2023	08/14/2025	1	122,470	530.45	4,232			256		787			(1,051)		215		0001
Purchased Call/UBSIBAIV Index/UIB0000SK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2023	08/15/2025	1	352,333	525.91	13,144			816		3,529			(3,264)		625		0001
Purchased Call/UBSIBAIV Index/UIB0000SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/15/2025	1	261,074	524.79	10,064			626		2,882			(2,502)		463		0001
Purchased Call/UBSIBAIV Index/UIB0000SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2023	08/18/2025	1	485,519	525.08	18,745			1,240		5,396			(4,661)		889		0001
Purchased Call/UBSIBAIV Index/UIB0000SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2023	08/21/2025	1	905,477	525.62	33,436			2,351		9,919			(8,315)		1,709		0001
Purchased Call/UBSIBAIV Index/UIB0000ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2023	08/22/2025	1	484,656	524.99	18,971			1,355		5,642			(4,704)		923		0001
Purchased Call/UBSIBAIV Index/UIB0000SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	08/22/2025	1	533,520	525.93	19,209			1,378		5,754			(4,771)		1,017		0001
Purchased Call/UBSIBAIV Index/UIB0000SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2023	08/22/2025	1	535,096	522.83	21,744			1,563		7,373			(5,416)		1,020		0001
Purchased Call/UBSIBAIV Index/UIB0000SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2023	08/25/2025	1	530,127	524.43	20,723			1,570		6,623			(5,152)		1,038		0001
Purchased Call/UBSIBAIV Index/UIB0001S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2023	08/28/2025	1	1,337,719	525.48	54,073			4,312		15,816			(13,420)		2,689		0001
Purchased Call/UBSIBAIV Index/UIB0001S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2023	08/29/2025	1	698,041	527.95	26,497			2,159		6,854			(6,606)		1,415		0001
Purchased Call/UBSIBAIV Index/UIB0001S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2023	08/29/2025	1	383,529	528.5	14,693			1,200		3,601			(3,660)		777		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0001S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/29/2025	1	547,295	528.56	21,529			1,757		5,113			(5,356)		1,109		0001
Purchased Call/UBSIBAIV Index/UIB0001S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2023	08/29/2025	1	678,786	529.93	24,965			2,040		5,656			(6,241)		1,376		0001
Purchased Call/UBSIBAIV Index/UIB0001SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2023	09/05/2025	1	2,056,971	528.28	76,787			6,974		21,058			(19,056)		4,406		0001
Purchased Call/UBSIBAIV Index/UIB0001SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2023	09/04/2025	1	377,662	529.93	13,683			1,223		3,362			(3,397)		803		0001
Purchased Call/UBSIBAIV Index/UIB0001SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/07/2023	09/05/2025	1	781,795	527.46	29,526			2,689		8,520			(7,333)		1,675		0001
Purchased Call/UBSIBAIV Index/UIB0001SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2023	09/05/2025	1	836,579	526.66	32,910			3,002		9,680			(8,195)		1,792		0001
Purchased Call/UBSIBAIV Index/UIB0001SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2023	09/08/2025	1	945,802	527.57	36,564			3,480		10,488			(9,104)		2,071		0001
Purchased Call/UBSIBAIV Index/UIB0001SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/11/2025	1	1,592,607	528.59	60,845			6,021		16,796			(15,091)		3,561		0001
Purchased Call/UBSIBAIV Index/UIB0001SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2023	09/12/2025	1	610,833	528.65	23,206			2,329		6,468			(5,755)		1,375		0001
Purchased Call/UBSIBAIV Index/UIB0001SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2023	09/12/2025	1	839,449	527.87	33,906			3,415		9,409			(8,422)		1,890		0001
Purchased Call/UBSIBAIV Index/UIB0001SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/12/2025	1	869,592	530.74	30,557			3,081		7,869			(7,597)		1,958		0001
Purchased Call/UBSIBAIV Index/UIB0001ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2023	09/15/2025	1	807,693	527.13	30,262			3,168		9,764			(7,524)		1,855		0001
Purchased Call/UBSIBAIV Index/UIB0001SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2023	09/18/2025	1	1,252,886	526.28	45,238			4,941		16,392			(11,289)		2,933		0001
Purchased Call/UBSIBAIV Index/UIB0001SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2023	09/19/2025	1	1,278,078	524.3	46,992			5,165		19,164			(11,653)		3,010		0001
Purchased Call/UBSIBAIV Index/UIB0001SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2023	09/19/2025	1	477,677	523.03	16,037			1,770		7,762			(3,982)		1,125		0001
Purchased Call/UBSIBAIV Index/UIB0002S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2023	09/19/2025	1	408,769	517.74	14,867			1,643		9,080			(3,696)		963		0001
Purchased Call/UBSIBAIV Index/UIB0002S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2023	09/22/2025	1	595,997	515.7	23,900			2,732		14,932			(5,942)		1,430		0001
Purchased Call/UBSIBAIV Index/UIB0002S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2023	09/25/2025	1	1,589,507	517.94	54,645			6,457		35,668			(13,551)		3,880		0001
Purchased Call/UBSIBAIV Index/UIB0002S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2023	09/26/2025	1	1,313,331	513.6	47,026			5,643		37,018			(11,709)		3,224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0002S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/28/2023	09/26/2025	1	254,602	513	9,952			1,195		7,391			(2,472)		625		0001
Purchased Call/UBSIBAIV Index/UIB0002SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2023	09/26/2025	1	725,014	514.99	26,217			3,151		19,060			(6,521)		1,780		0001
Purchased Call/UBSIBAIV Index/UIB0002SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	09/29/2025	1	885,447	512.76	32,680			4,052		26,182			(8,127)		2,211		0001
Purchased Call/UBSIBAIV Index/UIB0002SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	10/02/2025	1	1,731,415	511.98	60,164			7,689		53,462			(14,920)		4,393		0001
Purchased Call/UBSIBAIV Index/UIB0002SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	10/03/2025	1	839,630	508.14	32,040			4,143		30,840			(7,947)		2,142		0001
Purchased Call/UBSIBAIV Index/UIB0002SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	10/03/2025	1	1,292,747	508.41	49,059			6,373		46,935			(12,190)		3,298		0001
Purchased Call/UBSIBAIV Index/UIB0002SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/03/2025	1	611,843	507.27	23,263			3,041		23,320			(5,821)		1,561		0001
Purchased Call/UBSIBAIV Index/UIB0002SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2023	10/06/2025	1	860,153	509.37	34,985			4,683		30,095			(8,710)		2,229		0001
Purchased Call/UBSIBAIV Index/UIB0002SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2023	10/08/2025	1	74,231	509.37	3,152			429		2,606			(783)		194		0001
Purchased Call/UBSIBAIV Index/UIB0002SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2023	10/09/2025	1	1,219,943	508.72	52,756			7,250		44,102			(13,087)		3,209		0001
Purchased Call/UBSIBAIV Index/UIB0002SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2023	10/10/2025	1	1,002,917	513.96	38,918			5,402		28,714			(9,651)		2,651		0001
Purchased Call/UBSIBAIV Index/UIB0002SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2023	10/10/2025	1	832,771	514.83	30,248			4,215		22,876			(7,513)		2,201		0001
Purchased Call/UBSIBAIV Index/UIB0002SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2023	10/10/2025	1	327,579	512.7	12,504			1,744		9,946			(3,109)		866		0001
Purchased Call/UBSIBAIV Index/UIB0002SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2023	10/13/2025	1	1,489,767	512.65	59,942			8,598		45,614			(14,917)		3,995		0001
Purchased Call/UBSIBAIV Index/UIB0003S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2023	10/16/2025	1	2,831,440	515.97	109,367			16,082		74,744			(27,128)		7,701		0001
Purchased Call/UBSIBAIV Index/UIB0003S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2023	10/17/2025	1	682,531	517.6	23,055			3,428		16,689			(5,729)		1,865		0001
Purchased Call/UBSIBAIV Index/UIB0003S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/20/2023	10/17/2025	1	638,008	512.65	21,699			3,233		19,692			(5,389)		1,743		0001
Purchased Call/UBSIBAIV Index/UIB0003S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2023	10/17/2025	1	452,675	508.49	15,406			2,300		16,718			(3,836)		1,237		0001
Purchased Call/UBSIBAIV Index/UIB0003S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2023	10/20/2025	1	657,331	504.29	23,484			3,593		28,774			(5,842)		1,821		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0003SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2023	10/23/2025	1	2,954,845	501.7	115,117			18,036		142,665			(28,557)		8,293		0001
Purchased Call/UBSIBAIV Index/UIB0003SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2023	10/24/2025	1	1,460,293	502.51	52,869			8,368		68,530			(13,128)		4,116		0001
Purchased Call/UBSIBAIV Index/UIB0003SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2023	10/24/2025	1	925,849	500.44	34,023			5,397		46,771			(8,447)		2,610		0001
Purchased Call/UBSIBAIV Index/UIB0003SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2023	10/24/2025	1	1,092,627	498.82	40,017			6,357		58,355			(9,953)		3,080		0001
Purchased Call/UBSIBAIV Index/UIB0003SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2023	10/27/2025	1	1,300,750	496.85	53,375			8,678		74,265			(13,274)		3,714		0001
Purchased Call/UBSIBAIV Index/UIB0003SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2023	10/30/2025	1	3,555,571	499.57	141,904	7,199		27,474		185,777			(38,614)		10,278		0001
Purchased Call/UBSIBAIV Index/UIB0003SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2023	10/31/2025	1	1,056,622	501.45	42,345			7,098		51,776			(10,500)		3,067		0001
Purchased Call/UBSIBAIV Index/UIB0003SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2023	10/31/2025	1	1,446,668	503.06	65,842			11,088		66,942			(16,362)		4,199		0001
Purchased Call/UBSIBAIV Index/UIB0003SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/31/2025	1	871,571	509.84	35,830			6,054		31,078			(8,935)		2,530		0001
Purchased Call/UBSIBAIV Index/UIB0003ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2023	11/03/2025	1	1,060,433	512.71	39,853			6,880		33,709			(9,935)		3,115		0001
Purchased Call/UBSIBAIV Index/UIB0003SW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2023	11/05/2025	1	238,335	512.71	8,423			1,471		7,603			(2,091)		706		0001
Purchased Call/UBSIBAIV Index/UIB0003SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2023	11/06/2025	1	3,352,600	512.22	120,598			21,238		109,379			(29,941)		9,966		0001
Purchased Call/UBSIBAIV Index/UIB0003SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2023	11/07/2025	1	1,813,582	509.29	68,269			12,111		66,786			(16,933)		5,412		0001
Purchased Call/UBSIBAIV Index/UIB0004S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/07/2025	1	1,536,956	508.94	56,931			10,131		57,388			(14,140)		4,586		0001
Purchased Call/UBSIBAIV Index/UIB0004S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	11/07/2025	1	1,489,081	507.36	60,305			10,752		59,128			(15,022)		4,443		0001
Purchased Call/UBSIBAIV Index/UIB0004S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2023	11/10/2025	1	1,482,864	509.69	58,918			10,735		53,973			(14,680)		4,476		0001
Purchased Call/UBSIBAIV Index/UIB0004S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2023	11/12/2025	1	1,577,906	509.69	68,900			12,708		57,594			(17,118)		4,798		0001
Purchased Call/UBSIBAIV Index/UIB0004S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/13/2025	1	2,342,442	510.09	101,176			18,768		84,277			(25,092)		7,149		0001
Purchased Call/UBSIBAIV Index/UIB0004SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/16/2023	11/14/2025	1	1,139,809	515.32	44,053			8,244		33,084			(10,931)		3,492		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0004SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/16/2023	11/14/2025	1	887,475	515.89	33,554			6,310		25,131			(8,351)		2,719		0001
Purchased Call/UBSIBAIV Index/UIB0004SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2023	11/14/2025	1	2,405,330	514.05	98,898			18,600		73,708			(24,667)		7,368		0001
Purchased Call/UBSIBAIV Index/UIB0004SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/17/2025	1	1,644,011	516.12	65,589			12,603		46,381			(16,357)		5,091		0001
Purchased Call/UBSIBAIV Index/UIB0004SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2023	11/20/2025	1	3,354,781	517.47	130,960			25,829		89,808			(32,764)		10,499		0001
Purchased Call/UBSIBAIV Index/UIB0004SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2023	11/21/2025	1	1,625,611	517.82	62,277			12,302		42,950			(15,482)		5,105		0001
Purchased Call/UBSIBAIV Index/UIB0004SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2023	11/21/2025	1	1,254,922	517.32	48,776			9,644		33,891			(12,152)		3,941		0001
Purchased Call/UBSIBAIV Index/UIB0004SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	11/26/2025	1	475,410	517.89	18,500			3,773		12,662			(4,600)		1,519		0001
Purchased Call/UBSIBAIV Index/UIB0004SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2023	11/26/2025	1	2,816,101	516.68	113,697			23,184		79,011			(28,259)		8,996		0001
Purchased Call/UBSIBAIV Index/UIB0004SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2023	11/24/2025	1	239,632	517.89	11,051			2,269		6,354			(2,802)		760		0001
Purchased Call/UBSIBAIV Index/UIB0004SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2023	11/28/2025	1	1,002,964	518.27	40,127			8,281		26,391			(9,956)		3,226		0001
Purchased Call/UBSIBAIV Index/UIB0004SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2023	11/28/2025	1	1,537,420	519.02	60,909			12,615		39,151			(15,145)		4,944		0001
Purchased Call/UBSIBAIV Index/UIB0004SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2023	11/28/2025	1	7,503,053	520.12	288,866			60,019		181,982			(72,204)		24,130		0001
Purchased Call/UBSIBAIV Index/UIB0005S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2023	12/01/2025	1	1,429,784	523.26	53,543			11,291		30,298			(13,321)		4,644		0001
Purchased Call/UBSIBAIV Index/UIB0005S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/04/2025	1	3,353,162	522.45	121,338			26,016		74,356			(30,097)		10,996		0001
Purchased Call/UBSIBAIV Index/UIB0005S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2023	12/02/2025	1	56,047	523.26	1,944			413		1,191			(484)		183		0001
Purchased Call/UBSIBAIV Index/UIB0005S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2023	12/05/2025	1	1,876,366	519.82	75,607			17,255		46,889			(19,811)		6,173		0001
Purchased Call/UBSIBAIV Index/UIB0005S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/05/2025	1	892,751	518.65	35,691			7,737		23,466			(8,875)		2,937		0001
Purchased Call/UBSIBAIV Index/UIB0005SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2023	12/05/2025	1	1,125,800	519.55	44,561			9,668		28,465			(11,091)		3,704		0001
Purchased Call/UBSIBAIV Index/UIB0005SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/08/2025	1	2,208,521	520.45	88,314			19,481		54,070			(21,976)		7,334		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB00059F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2023	12/10/2025	1	784,384	520.45	33,937			7,597		19,293			(8,458)		2,621		0001
Purchased Call/UBSIBAIV Index/UIB00059G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2024	12/11/2025	1	2,771,640	521.43	110,778			24,864		65,475			(27,523)		9,289		0001
Purchased Call/UBSIBAIV Index/UIB00059I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2023	12/12/2025	1	1,904,772	521.93	82,594			18,698		44,127			(20,561)		6,403		0001
Purchased Call/UBSIBAIV Index/UIB00059K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2023	12/12/2025	1	2,672,768	525.46	112,218			25,461		52,795			(27,968)		8,985		0001
Purchased Call/UBSIBAIV Index/UIB00059M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2023	12/12/2025	1	1,579,195	529.46	60,923			13,814		25,791			(15,169)		5,309		0001
Purchased Call/UBSIBAIV Index/UIB00059O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/15/2025	1	1,485,685	529.04	58,347			13,432		25,020			(14,518)		5,040		0001
Purchased Call/UBSIBAIV Index/UIB00059R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/17/2025	1	2,364,393	529.04	93,732			21,822		40,086			(23,295)		8,068		0001
Purchased Call/UBSIBAIV Index/UIB00059S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	12/18/2025	1	1,430,139	529.33	56,164			13,174		23,993			(13,971)		4,894		0001
Purchased Call/UBSIBAIV Index/UIB00059U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2023	12/19/2025	1	1,067,016	531.49	39,417			9,346		16,178			(9,824)		3,662		0001
Purchased Call/UBSIBAIV Index/UIB00059W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2023	12/19/2025	1	1,081,284	527.95	43,460			10,288		19,428			(10,817)		3,711		0001
Purchased Call/UBSIBAIV Index/UIB00059Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2023	12/19/2025	1	1,586,881	529.18	63,602			15,095		26,903			(15,912)		5,447		0001
Purchased Call/UBSIBAIV Index/UIB00059Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/22/2025	1	536,007	529.34	21,124			5,099		9,108			(5,280)		1,856		0001
Purchased Call/UBSIBAIV Index/UIB00060S2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	12/26/2025	1	5,390,197	530.88	203,123			49,980		86,274			(50,531)		18,874		0001
Purchased Call/UBSIBAIV Index/UIB00060S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2024	12/26/2025	1	2,067,493	532.3	73,280			18,058		30,908			(18,263)		7,239		0001
Purchased Call/UBSIBAIV Index/UIB00060S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2024	12/26/2025	1	2,035,490	530.18	73,342			18,096		33,680			(18,348)		7,127		0001
Purchased Call/UBSIBAIV Index/UIB00060S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2024	12/29/2025	1	2,892,938	529.45	103,328			25,848		50,012			(25,766)		10,214		0001
Purchased Call/UBSIBAIV Index/UIB00060SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/02/2026	1	4,109,055	527.6	146,194			37,307		78,218			(36,327)		14,666		0001
Purchased Call/UBSIBAIV Index/UIB00060SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2024	01/02/2026	1	2,288,050	526.08	83,907			21,492		46,596			(20,941)		8,167		0001
Purchased Call/UBSIBAIV Index/UIB00060SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2024	01/02/2026	1	3,332,929	523.31	128,400			32,877		76,504			(32,078)		11,896		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0006$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2024	01/05/2026	1	1,016,022	523.2	37,742			9,811		23,594			(9,419)		3,656		0001
Purchased Call/UBSIBAIV Index/UIB0006$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2024	01/07/2026	1	583,877	523.2	22,188			5,803		13,620			(5,513)		2,112		0001
Purchased Call/UBSIBAIV Index/UIB0006$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/19/2024	01/08/2026	1	2,847,866	524.21	104,305			27,473		63,817			(25,944)		10,327		0001
Purchased Call/UBSIBAIV Index/UIB0006$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2024	01/09/2026	1	2,984,542	522	112,182			29,777		73,492			(27,950)		10,851		0001
Purchased Call/UBSIBAIV Index/UIB0006$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2024	01/09/2026	1	2,561,371	522.56	98,811			26,287		61,635			(24,623)		9,313		0001
Purchased Call/UBSIBAIV Index/UIB0006$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	01/09/2026	1	2,706,321	522.65	101,124			26,880		64,880			(25,203)		9,840		0001
Purchased Call/UBSIBAIV Index/UIB0006$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/12/2026	1	2,079,864	522.51	73,417			19,749		50,477			(18,281)		7,621		0001
Purchased Call/UBSIBAIV Index/UIB0006$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	01/16/2026	1	5,300,214	518.63	199,963			54,810		151,281			(49,687)		19,617		0001
Purchased Call/UBSIBAIV Index/UIB0006$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/19/2024	01/16/2026	1	3,339,876	516.46	132,332			36,342		103,547			(32,877)		12,361		0001
Purchased Call/UBSIBAIV Index/UIB0006$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2024	01/16/2026	1	1,988,492	516.62	82,095			22,639		61,280			(20,494)		7,360		0001
Purchased Call/UBSIBAIV Index/UIB0007$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2024	01/16/2026	1	931,593	518.82	37,229			10,254		26,395			(9,299)		3,448		0001
Purchased Call/UBSIBAIV Index/UIB0007$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2024	01/22/2026	1	4,072,939	520.31	156,164			43,993		110,090			(38,736)		15,299		0001
Purchased Call/UBSIBAIV Index/UIB0007$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2024	01/23/2026	1	2,661,210	519.86	102,355			28,977		73,332			(25,384)		10,020		0001
Purchased Call/UBSIBAIV Index/UIB0007$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2024	01/23/2026	1	3,332,840	519.28	135,486			38,540		93,915			(33,691)		12,549		0001
Purchased Call/UBSIBAIV Index/UIB0007$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2024	01/23/2026	1	1,887,548	521	74,505			21,211		49,755			(18,541)		7,107		0001
Purchased Call/UBSIBAIV Index/UIB0007$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/26/2026	1	4,227,589	521.39	172,040			49,539		110,370			(42,782)		16,033		0001
Purchased Call/UBSIBAIV Index/UIB0007$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2024	01/29/2026	1	3,833,930	523.48	154,390			45,120		92,704			(38,416)		14,644		0001
Purchased Call/UBSIBAIV Index/UIB0007$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2024	01/30/2026	1	3,327,866	524.89	123,463			36,160		76,195			(30,627)		12,741		0001
Purchased Call/UBSIBAIV Index/UIB0007$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	01/30/2026	1	2,536,130	522.24	105,321			30,957		64,534			(26,163)		9,710		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0007$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2024	01/30/2026	1	2,478,690	525.54	91,671			26,995		55,273			(22,827)		9,490		0001
Purchased Call/UBSIBAIV Index/UIB0007$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2024	02/02/2026	1	2,247,735	524.56	79,963			23,814		52,488			(19,896)		8,666		0001
Purchased Call/UBSIBAIV Index/UIB0007$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2024	02/05/2026	1	5,681,270	520.22	231,057			69,528		157,973			(57,302)		22,054		0001
Purchased Call/UBSIBAIV Index/UIB0007$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/06/2026	1	2,562,896	522.27	101,680			30,766		66,011			(25,233)		9,971		0001
Purchased Call/UBSIBAIV Index/UIB0007$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/06/2026	1	2,653,362	523.39	103,205			31,459		65,429			(25,740)		10,323		0001
Purchased Call/UBSIBAIV Index/UIB0007$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2024	02/06/2026	1	2,975,136	522.85	114,432			34,807		74,925			(28,487)		11,575		0001
Purchased Call/UBSIBAIV Index/UIB0007$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2024	02/09/2026	1	1,893,365	522.53	74,786			23,143		48,551			(18,732)		7,416		0001
Purchased Call/UBSIBAIV Index/UIB0007$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/12/2026	1	4,499,573	523.93	161,116			50,105		109,923			(40,016)		17,742		0001
Purchased Call/UBSIBAIV Index/UIB0007$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/15/2024	02/13/2026	1	1,820,126	520.11	73,896			23,094		51,508			(18,346)		7,193		0001
Purchased Call/UBSIBAIV Index/UIB0008$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	02/13/2026	1	1,611,621	521.3	66,980			21,060		43,622			(16,687)		6,369		0001
Purchased Call/UBSIBAIV Index/UIB0008$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/13/2026	1	1,610,219	524.43	61,213			19,221		38,654			(15,223)		6,363		0001
Purchased Call/UBSIBAIV Index/UIB0008$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/13/2026	1	2,472,520	523.82	92,487			29,081		60,780			(23,124)		9,771		0001
Purchased Call/UBSIBAIV Index/UIB0008$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/19/2026	1	2,737,610	523.82	103,520			33,150		68,072			(25,681)		10,960		0001
Purchased Call/UBSIBAIV Index/UIB0008$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/20/2026	1	1,963,165	522.4	82,301			26,539		51,612			(20,460)		7,876		0001
Purchased Call/UBSIBAIV Index/UIB0008$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2024	02/20/2026	1	1,986,848	524.97	82,011			26,476		47,354			(20,369)		7,971		0001
Purchased Call/UBSIBAIV Index/UIB0008$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2024	02/20/2026	1	1,291,787	528.08	50,230			16,240		27,238			(12,501)		5,183		0001
Purchased Call/UBSIBAIV Index/UIB0008$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2024	02/23/2026	1	1,964,958	528.59	75,822			24,780		40,866			(18,873)		7,934		0001
Purchased Call/UBSIBAIV Index/UIB0008$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/25/2026	1	52,088	528.59	2,020			664		1,088			(502)		211		0001
Purchased Call/UBSIBAIV Index/UIB0008$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/29/2024	02/26/2026	1	5,360,940	528.44	209,147			68,973		112,911			(51,869)		21,781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0008SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/29/2024	02/27/2026	1	2,118,446	528.91	82,594			27,361		43,888			(20,486)		8,625		0001
Purchased Call/UBSIBAIV Index/UIB0008SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/01/2024	02/27/2026	1	1,942,731	529.28	77,500			25,806		39,658			(19,284)		7,909		0001
Purchased Call/UBSIBAIV Index/UIB0008SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/01/2024	02/27/2026	1	3,071,596	530.22	121,433			40,530		60,376			(30,301)		12,505		0001
Purchased Call/UBSIBAIV Index/UIB0008SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2024	02/27/2026	1	1,620,407	530.16	66,162			22,160		31,929			(16,596)		6,597		0001
Purchased Call/UBSIBAIV Index/UIB0008SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	03/04/2026	1	3,117,557	530.86	119,617			40,555		60,419			(29,755)		12,823		0001
Purchased Call/UBSIBAIV Index/UIB0008ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/05/2026	1	2,007,625	530.1	80,186			27,330		40,202			(19,953)		8,274		0001
Purchased Call/UBSIBAIV Index/UIB0008SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2024	03/06/2026	1	2,071,264	530.09	86,543			29,662		41,586			(21,538)		8,554		0001
Purchased Call/UBSIBAIV Index/UIB0008SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	03/06/2026	1	2,118,711	532.79	85,890			29,461		38,151			(21,409)		8,750		0001
Purchased Call/UBSIBAIV Index/UIB0008SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2024	03/06/2026	1	1,698,441	533.9	68,296			23,432		29,219			(17,055)		7,014		0001
Purchased Call/UBSIBAIV Index/UIB0009S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/09/2026	1	147,341	533.9	6,024			2,086		2,554			(1,500)		612		0001
Purchased Call/UBSIBAIV Index/UIB0009S2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2024	03/11/2026	1	3,694,385	535.68	146,605			51,046		59,808			(36,417)		15,409		0001
Purchased Call/UBSIBAIV Index/UIB0009S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/12/2026	1	2,132,783	536.61	85,619			29,985		33,302			(21,285)		8,913		0001
Purchased Call/UBSIBAIV Index/UIB0009S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/15/2024	03/13/2026	1	1,706,052	538.61	65,248			22,961		24,547			(16,208)		7,144		0001
Purchased Call/UBSIBAIV Index/UIB0009S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/15/2024	03/13/2026	1	1,720,345	538.34	67,259			23,741		25,039			(16,763)		7,204		0001
Purchased Call/UBSIBAIV Index/UIB0009SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2024	03/13/2026	1	1,096,898	538.34	43,577			15,392		15,965			(10,895)		4,593		0001
Purchased Call/UBSIBAIV Index/UIB0009SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2024	03/18/2026	1	2,630,558	539.07	103,733			37,221		37,656			(25,834)		11,122		0001
Purchased Call/UBSIBAIV Index/UIB0009SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/19/2026	1	2,120,630	540.07	86,466			31,107		29,177			(21,503)		8,983		0001
Purchased Call/UBSIBAIV Index/UIB0009SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/20/2026	1	958,202	542.24	38,098			13,771		12,044			(9,461)		4,067		0001
Purchased Call/UBSIBAIV Index/UIB0009SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/20/2026	1	1,580,741	543.94	55,593			20,357		18,442			(13,988)		6,709		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0009SK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/20/2026	1	2,124,053	542.41	81,292			29,463		26,500			(20,298)		9,015		0001
Purchased Call/UBSIBAIV Index/UIB0009SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2024	03/25/2026	1	4,267,424	542.21	165,636			60,891		54,548			(41,159)		18,283		0001
Purchased Call/UBSIBAIV Index/UIB0009SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/26/2026	1	1,674,908	542.05	69,965			25,830		21,623			(17,390)		7,189		0001
Purchased Call/UBSIBAIV Index/UIB0009SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/27/2026	1	1,479,661	545.76	58,148			21,578		16,306			(14,441)		6,363		0001
Purchased Call/UBSIBAIV Index/UIB000AS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/10/2026	1	1,304,143	543.28	49,515			19,334		16,713			(12,298)		5,752		0001
Purchased Call/UBSIBAIV Index/UIB000AS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/09/2026	1	1,473,082	545.8	53,384			20,715		16,910			(13,256)		6,486		0001
Purchased Call/UBSIBAIV Index/UIB000AS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/08/2026	1	5,676,475	546.3	206,374			79,871		63,569			(51,299)		24,947		0001
Purchased Call/UBSIBAIV Index/UIB000ASK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/17/2026	1	1,337,381	535.7	52,021			20,859		23,688			(12,951)		5,971		0001
Purchased Call/UBSIBAIV Index/UIB000ASE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2024	04/15/2026	1	3,049,358	537.88	113,831			45,841		49,362			(28,726)		13,567		0001
Purchased Call/UBSIBAIV Index/UIB000BSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2024	05/07/2026	1	1,746,118	543.37	66,715			28,483		24,026			(16,572)		8,059		0001
Purchased Call/UBSIBAIV Index/UIB000ASU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	04/24/2026	1	2,701,274	540.81	107,269			44,044		39,803			(26,721)		12,204		0001
Purchased Call/UBSIBAIV Index/UIB000BSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2024	05/21/2026	1	1,269,955	543.29	43,783			19,545		18,163			(10,883)		5,992		0001
Purchased Call/UBSIBAIV Index/UIB000C$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	1	1,284,569	536.24	48,769			22,838		24,678			(12,130)		6,199		0001
Purchased Call/UBSIBAIV Index/UIB000BSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/08/2026	1	990,799	542.53	39,856			17,104		14,131			(9,904)		4,580		0001
Purchased Call/UBSIBAIV Index/UIB000BSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2024	04/30/2026	1	1,585,429	538.42	59,832			24,967		26,042			(14,872)		7,234		0001
Purchased Call/UBSIBAIV Index/UIB000ASW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2024	04/24/2026	1	1,340,920	541.66	52,230			21,463		19,096			(13,044)		6,058		0001
Purchased Call/UBSIBAIV Index/UIB000C$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/22/2026	1	1,885,078	539.07	72,548			32,733		31,739			(18,163)		8,908		0001
Purchased Call/UBSIBAIV Index/UIB000ASY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	04/29/2026	1	4,596,890	544.3	153,158			63,655		59,626			(38,046)		20,942		0001
Purchased Call/UBSIBAIV Index/UIB000C$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/26/2026	1	527,777	539.07	18,583			8,433		8,963			(4,626)		2,509		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000A$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.04/24/2024	.04/22/2026	1	2,727,201	537.85	107,934			43,831		44,949			(26,813)		12,280		0001
Purchased Call/UBSIBAIV Index/UIB000B$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.05/07/2024	.05/06/2026	1	2,962,470	541.88	117,050			49,760		43,132			(29,068)		13,651		0001
Purchased Call/UBSIBAIV Index/UIB000A$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.04/23/2024	.04/17/2026	1	2,221,110	536.15	88,732			35,608		38,661			(22,163)		9,916		0001
Purchased Call/UBSIBAIV Index/UIB000D$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/24/2024	.06/18/2026	1	1,834,706	536.41	69,552			33,865		35,891			(17,321)		9,021		0001
Purchased Call/UBSIBAIV Index/UIB000A$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.04/25/2024	.04/24/2026	1	1,612,350	539.95	63,182			25,914		24,585			(15,708)		7,284		0001
Purchased Call/UBSIBAIV Index/UIB000C$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/13/2024	.06/10/2026	1	4,048,224	536.04	149,758			70,903		79,063			(37,201)		19,679		0001
Purchased Call/UBSIBAIV Index/UIB000A$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.05/02/2024	.04/02/2026	1	913,483	545.83	34,876			13,314		10,239			(8,737)		3,972		0001
Purchased Call/UBSIBAIV Index/UIB000D$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/26/2024	.06/24/2026	1	3,955,070	537.7	143,828			70,879		74,766			(35,726)		19,612		0001
Purchased Call/UBSIBAIV Index/UIB000D$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.07/15/2024	.06/26/2026	1	2,238,710	535.51	87,529			43,646		45,829			(21,831)		11,132		0001
Purchased Call/UBSIBAIV Index/UIB0009$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.04/04/2024	.04/02/2026	1	1,937,174	546.11	71,485			27,180		21,449			(17,793)		8,423		0001
Purchased Call/UBSIBAIV Index/UIB000B$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.05/02/2024	.05/01/2026	1	1,513,310	537.13	59,004			24,920		26,180			(14,757)		6,917		0001
Purchased Call/UBSIBAIV Index/UIB000A$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.05/07/2024	.04/23/2026	1	1,555,683	539.06	61,281			25,010		24,510			(15,234)		7,017		0001
Purchased Call/UBSIBAIV Index/UIB000C$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.05/31/2024	.05/29/2026	1	1,918,393	538.45	78,185			35,864		33,547			(19,458)		9,162		0001
Purchased Call/UBSIBAIV Index/UIB000B$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.05/03/2024	.05/01/2026	1	559,042	538.08	22,673			9,525		9,325			(5,646)		2,555		0001
Purchased Call/UBSIBAIV Index/UIB000B$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.05/17/2024	.05/15/2026	1	944,229	542.91	36,116			15,879		13,503			(8,994)		4,414		0001
Purchased Call/UBSIBAIV Index/UIB000C$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/13/2024	.06/11/2026	1	2,121,958	533.96	82,340			39,241		44,657			(20,503)		10,330		0001
Purchased Call/UBSIBAIV Index/UIB000D$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/28/2024	.06/26/2026	1	1,864,239	534.93	71,726			35,687		38,931			(17,852)		9,270		0001
Purchased Call/UBSIBAIV Index/UIB000C$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/05/2024	.06/04/2026	1	993,786	536.6	37,896			17,846		18,811			(9,510)		4,789		0001
Purchased Call/UBSIBAIV Index/UIB000C$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/17/2024	.06/12/2026	1	867,502	534.26	31,750			15,200		18,099			(7,909)		4,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000C$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/05/2026	1	2,000,210	536.52	76,387			35,723		38,043			(18,970)		9,652		0001
Purchased Call/UBSIBAIV Index/UIB000C$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/29/2026	1	1,567,465	542.66	53,364			24,513		23,413			(13,327)		7,486		0001
Purchased Call/UBSIBAIV Index/UIB000D$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2024	06/25/2026	1	1,016,075	535.17	39,332			19,435		21,009			(9,768)		5,045		0001
Purchased Call/UBSIBAIV Index/UIB0009$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2024	04/02/2026	1	1,759,735	545.12	68,391			25,915		20,343			(16,999)		7,651		0001
Purchased Call/UBSIBAIV Index/UIB000A$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2026	1	920,627	536.49	34,831			13,862		15,777			(8,651)		4,103		0001
Purchased Call/UBSIBAIV Index/UIB000A$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2024	04/10/2026	1	1,103,404	543.82	38,435			15,027		13,823			(9,562)		4,867		0001
Purchased Call/UBSIBAIV Index/UIB000A$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/02/2026	1	1,058,231	544.37	41,973			15,966		12,636			(10,453)		4,601		0001
Purchased Call/UBSIBAIV Index/UIB000C$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2024	06/17/2026	1	3,968,951	533.41	158,573			76,763		85,998			(39,408)		19,488		0001
Purchased Call/UBSIBAIV Index/UIB000B$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2024	05/15/2026	1	1,528,214	544.46	56,462			24,776		20,561			(14,027)		7,143		0001
Purchased Call/UBSIBAIV Index/UIB000B$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/22/2026	1	601,981	536.31	24,336			10,943		11,225			(6,059)		2,845		0001
Purchased Call/UBSIBAIV Index/UIB000C$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2024	05/29/2026	1	1,510,337	535.44	63,056			28,890		29,464			(15,666)		7,213		0001
Purchased Call/UBSIBAIV Index/UIB000A$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/19/2024	04/17/2026	1	1,153,734	536.1	43,848			17,545		20,121			(10,891)		5,151		0001
Purchased Call/UBSIBAIV Index/UIB000B$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/08/2026	1	1,028,876	544.43	38,631			16,620		13,606			(9,646)		4,756		0001
Purchased Call/UBSIBAIV Index/UIB000A$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2024	04/10/2026	1	1,356,752	540.02	49,285			19,293		19,898			(12,305)		5,984		0001
Purchased Call/UBSIBAIV Index/UIB000B$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2024	05/22/2026	1	1,993,686	539.24	71,805			32,237		33,355			(17,830)		9,421		0001
Purchased Call/UBSIBAIV Index/UIB000B$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2026	1	2,345,586	543.56	89,781			39,027		32,533			(22,293)		10,930		0001
Purchased Call/UBSIBAIV Index/UIB000C$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2024	05/28/2026	1	3,844,623	538.27	138,918			63,276		67,537			(34,496)		18,334		0001
Purchased Call/UBSIBAIV Index/UIB000C$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/12/2026	1	1,392,068	535.25	52,293			24,973		28,057			(12,993)		6,787		0001
Purchased Call/UBSIBAIV Index/UIB000C$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2024	06/03/2026	1	3,619,685	537.76	134,637			62,583		65,578			(33,514)		17,416		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000C$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/18/2026	1	2,023,446	534.72	80,712			39,244		41,982			(20,069)		9,950		0001
Purchased Call/UBSIBAIV Index/UIB0009$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2024	04/01/2026	1	2,673,249	545.5	102,146			38,508		30,298			(25,366)		11,602		0001
Purchased Call/UBSIBAIV Index/UIB000B$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	05/01/2026	1	946,810	540.05	38,074			16,022		14,631			(9,513)		4,327		0001
Purchased Call/UBSIBAIV Index/UIB000D$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2024	06/18/2026	1	1,072,147	535.59	43,099			21,012		21,583			(10,775)		5,272		0001
Purchased Call/UBSIBAIV Index/UIB000C$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	1	1,055,491	535.78	40,527			19,004		20,612			(10,119)		5,094		0001
Purchased Call/UBSIBAIV Index/UIB000B$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2024	05/14/2026	1	913,668	543.41	35,508			15,503		12,780			(8,820)		4,264		0001
Purchased Call/UBSIBAIV Index/UIB000B$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2024	05/15/2026	1	861,200	543.46	31,968			14,064		12,053			(7,983)		4,026		0001
Purchased Call/UBSIBAIV Index/UIB0009$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/27/2026	1	1,888,211	546.74	70,439			26,211		19,923			(17,587)		8,120		0001
Purchased Call/UBSIBAIV Index/UIB000B$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2024	05/20/2026	1	3,074,004	541.81	120,645			53,609		46,438			(29,958)		14,481		0001
Purchased Call/UBSIBAIV Index/UIB000B$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2024	05/08/2026	1	1,472,718	544.98	55,693			23,926		19,049			(13,851)		6,808		0001
Purchased Call/UBSIBAIV Index/UIB000C$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/12/2026	1	858,792	531.09	34,863			16,711		19,976			(8,706)		4,187		0001
Purchased Call/UBSIBAIV Index/UIB000D$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2024	07/02/2026	1	2,044,152	538.57	77,201			39,182		38,041			(19,321)		10,249		0001
Purchased Call/UBSIBAIV Index/UIB000D$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/10/2026	1	1,742,787	542.56	73,402			37,978		28,614			(18,329)		8,833		0001
Purchased Call/UBSIBAIV Index/UIB000E$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2024	07/31/2026	1	642,639	545.52	21,214			11,576		9,911			(5,278)		3,347		0001
Purchased Call/UBSIBAIV Index/UIB000F$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/21/2026	1	1,081,761	540.49	45,392			26,136		20,582			(11,317)		5,781		0001
Purchased Call/UBSIBAIV Index/UIB000E$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2024	07/31/2026	1	1,189,441	549.81	40,782			22,225		15,733			(10,129)		6,195		0001
Purchased Call/UBSIBAIV Index/UIB000F$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	08/28/2026	1	2,325,253	541.42	91,929			53,836		43,402			(22,909)		12,531		0001
Purchased Call/UBSIBAIV Index/UIB000F$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2024	08/13/2026	1	1,452,590	536.94	57,334			32,185		30,654			(14,237)		7,688		0001
Purchased Call/UBSIBAIV Index/UIB000F$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/21/2026	1	1,148,245	543.78	44,384			25,569		19,575			(11,091)		6,137		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000G$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/04/2026	1	1,606,644	540.93	58,732			34,911		30,826			(14,619)		8,729		0001
Purchased Call/UBSIBAIV Index/UIB000HSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/25/2026	1	2,160,395	548.84	89,094			55,395		33,113			(22,117)		12,021		0001
Purchased Call/UBSIBAIV Index/UIB000F$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/19/2026	1	2,741,965	541.5	108,700			61,970		50,280			(27,009)		14,619		0001
Purchased Call/UBSIBAIV Index/UIB000HS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/22/2026	1	390,203	547.16	15,871			9,781		6,290			(3,936)		2,164		0001
Purchased Call/UBSIBAIV Index/UIB000F$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/21/2026	1	1,271,070	543.69	46,607			26,731		21,729			(11,570)		6,793		0001
Purchased Call/UBSIBAIV Index/UIB000G$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/31/2026	1	454,208	543.07	17,070			10,039		8,069			(4,251)		2,456		0001
Purchased Call/UBSIBAIV Index/UIB000HS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	09/24/2026	1	1,333,480	549.85	51,995			32,220		19,718			(12,918)		7,411		0001
Purchased Call/UBSIBAIV Index/UIB000GSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/11/2026	1	2,252,209	541.47	82,689	6,865		54,774		42,934			(22,492)		12,336		0001
Purchased Call/UBSIBAIV Index/UIB000ESX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/07/2026	1	2,487,890	528	106,114			58,852		69,061			(26,354)		13,071		0001
Purchased Call/UBSIBAIV Index/UIB000G$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2024	09/04/2026	1	1,490,182	537.16	62,410			37,167		32,272			(15,602)		8,097		0001
Purchased Call/UBSIBAIV Index/UIB000F$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2026	1	1,609,346	539.15	63,573			35,916		31,635			(15,812)		8,528		0001
Purchased Call/UBSIBAIV Index/UIB000F$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/14/2026	1	874,722	539.5	35,582			20,135		17,001			(8,883)		4,635		0001
Purchased Call/UBSIBAIV Index/UIB000F$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2026	1	1,703,906	541.75	68,659			40,170		31,459			(17,070)		9,182		0001
Purchased Call/UBSIBAIV Index/UIB000ESR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	07/31/2026	1	1,406,142	539.62	45,365			24,790		26,582			(11,328)		7,323		0001
Purchased Call/UBSIBAIV Index/UIB000G$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/11/2026	1	1,685,791	543.66	67,628			40,871		29,929			(16,877)		9,233		0001
Purchased Call/UBSIBAIV Index/UIB000GSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/15/2026	1	316,348	543.66	12,953			7,868		5,653			(3,220)		1,741		0001
Purchased Call/UBSIBAIV Index/UIB000ES$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2024	08/06/2026	1	624,447	531.63	23,351			12,905		15,464			(5,801)		3,277		0001
Purchased Call/UBSIBAIV Index/UIB000GSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/08/2026	1	383,475	537.16	16,106			9,628		8,353			(4,004)		2,093		0001
Purchased Call/UBSIBAIV Index/UIB000F$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2024	08/12/2026	1	3,030,147	533.35	128,532			72,036		71,656			(31,946)		16,018		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000D9E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	07/01/2026	1	2,741,878	534.08	113,162			56,952		59,428			(28,119)		13,728		0001
Purchased Call/UBSIBAIV Index/UIB000E9E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2026	1	1,414,482	539.17	61,184			32,794		26,823			(15,217)		7,301		0001
Purchased Call/UBSIBAIV Index/UIB000D9Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2024	07/10/2026	1	1,087,374	537.9	44,446			22,930		21,012			(11,036)		5,511		0001
Purchased Call/UBSIBAIV Index/UIB000E96	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	07/22/2026	1	3,447,860	545.51	128,111			68,053		52,222			(31,822)		17,751		0001
Purchased Call/UBSIBAIV Index/UIB000E9G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2024	07/24/2026	1	805,824	544.33	31,740			17,033		12,779			(7,924)		4,159		0001
Purchased Call/UBSIBAIV Index/UIB000D9M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/08/2026	1	3,369,627	537.62	127,920			65,538		65,511			(31,797)		17,032		0001
Purchased Call/UBSIBAIV Index/UIB000E9O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2024	07/17/2026	1	1,792,975	551.11	63,502			33,374		21,880			(15,768)		9,171		0001
Purchased Call/UBSIBAIV Index/UIB000F9I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/20/2026	1	1,041,732	541.7	41,394			23,666		19,008			(10,283)		5,561		0001
Purchased Call/UBSIBAIV Index/UIB000FS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	08/07/2026	1	872,735	533.66	35,122			19,565		20,292			(8,785)		4,585		0001
Purchased Call/UBSIBAIV Index/UIB000D9Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/16/2026	1	1,140,225	551.2	43,158			22,581		13,834			(10,719)		5,825		0001
Purchased Call/UBSIBAIV Index/UIB000E98	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2024	07/23/2026	1	1,126,215	544.45	37,641			20,058		17,749			(9,350)		5,806		0001
Purchased Call/UBSIBAIV Index/UIB000E9A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2026	1	1,411,593	537.37	58,580			31,363		28,445			(14,550)		7,286		0001
Purchased Call/UBSIBAIV Index/UIB000F91	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/07/2026	1	1,655,261	531.82	67,231			37,341		40,802			(16,730)		8,696		0001
Purchased Call/UBSIBAIV Index/UIB000D9C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/26/2026	1	1,386,043	534.96	52,814			26,312		28,915			(13,189)		6,892		0001
Purchased Call/UBSIBAIV Index/UIB000E92	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/17/2026	1	1,703,341	547.28	62,024			32,643		23,946			(15,425)		8,713		0001
Purchased Call/UBSIBAIV Index/UIB000H96	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/23/2026	1	4,027,628	547.69	166,187			102,659		63,901			(41,270)		22,360		0001
Purchased Call/UBSIBAIV Index/UIB000D9O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/09/2026	1	1,421,378	535.91	57,289			29,393		29,344			(14,224)		7,194		0001
Purchased Call/UBSIBAIV Index/UIB000D9G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/05/2024	07/02/2026	1	943,710	536.91	38,128			19,277		18,603			(9,469)		4,731		0001
Purchased Call/UBSIBAIV Index/UIB000E9T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	08/05/2026	1	2,487,918	531.97	96,846			53,359		60,871			(24,079)		13,039		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000G$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/11/2026	1	2,570,391	542.04	105,796			63,895		48,109			(26,350)		14,079		0001
Purchased Call/UBSIBAIV Index/UIB000D$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/15/2026	1	4,157,282	545.82	178,850			93,284		61,356			(44,426)		21,209		0001
Purchased Call/UBSIBAIV Index/UIB000E$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/30/2026	1	1,380,581	546.31	55,442			30,082		20,662			(13,772)		7,181		0001
Purchased Call/UBSIBAIV Index/UIB000E$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2024	07/29/2026	1	3,201,670	545.16	126,852			68,591		49,806			(31,503)		16,632		0001
Purchased Call/UBSIBAIV Index/UIB000F$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/27/2026	1	1,067,571	543.32	40,572			23,574		18,679			(10,077)		5,746		0001
Purchased Call/UBSIBAIV Index/UIB000F$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/14/2026	1	1,402,757	537.17	57,649			32,604		29,427			(14,351)		7,434		0001
Purchased Call/UBSIBAIV Index/UIB000D$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/02/2026	1	1,696,646	539.18	64,699			32,784		30,907			(16,126)		8,506		0001
Purchased Call/UBSIBAIV Index/UIB000G$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/10/2026	1	953,734	540.13	38,909			23,365		18,957			(9,665)		5,218		0001
Purchased Call/UBSIBAIV Index/UIB000G$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/03/2026	1	2,529,438	539.39	102,870			60,774		50,933			(25,562)		13,727		0001
Purchased Call/UBSIBAIV Index/UIB000E$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/17/2026	1	1,640,722	544.48	64,629			34,063		25,517			(16,137)		8,392		0001
Purchased Call/UBSIBAIV Index/UIB000D$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/10/2026	1	1,988,973	540.27	86,836			44,913		35,403			(21,648)		10,080		0001
Purchased Call/UBSIBAIV Index/UIB000G$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/09/2026	1	2,493,127	539.54	99,757			59,749		50,423			(24,793)		13,624		0001
Purchased Call/UBSIBAIV Index/UIB000G$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	08/28/2026	1	1,574,307	543.07	57,317			33,646		27,824			(14,357)		8,484		0001
Purchased Call/UBSIBAIV Index/UIB000H$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	09/18/2026	1	1,656,771	547.16	65,949			40,500		26,515			(16,465)		9,147		0001
Purchased Call/UBSIBAIV Index/UIB000G$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/18/2026	1	1,393,911	547.65	54,409			33,369		21,943			(13,532)		7,696		0001
Purchased Call/UBSIBAIV Index/UIB000F$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2026	1	2,222,686	543.26	86,860			50,320		38,899			(21,572)		11,950		0001
Purchased Call/UBSIBAIV Index/UIB000G$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/17/2026	1	536,988	545.39	21,064			12,844		9,097			(5,232)		2,961		0001
Purchased Call/UBSIBAIV Index/UIB000H$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/21/2026	1	342,162	547.16	14,020			8,636		5,506			(3,484)		1,895		0001
Purchased Call/UBSIBAIV Index/UIB000G$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/16/2026	1	3,238,294	544.59	129,849			78,975		56,228			(32,250)		17,838		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000GS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/04/2026	1	1,408,572	540.8	54,957			32,600		27,141			(13,647)		7,653		0001
Purchased Call/UBSIBAIV Index/UIB000GSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/14/2026	1	279,717	543.66	11,448			6,948		4,990			(2,850)		1,537		0001
Purchased Call/UBSIBAIV Index/UIB000F$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/24/2026	1	89,837	543.78	3,483			2,013		1,540			(867)		482		0001
Purchased Call/UBSIBAIV Index/UIB000HSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/25/2026	1	1,197,087	551.26	46,160			28,763		16,910			(11,487)		6,661		0001
Purchased Call/UBSIBAIV Index/UIB000F$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/25/2026	1	78,135	543.78	3,030			1,753		1,341			(753)		420		0001
Purchased Call/UBSIBAIV Index/UIB000GSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/18/2026	1	1,340,029	544.94	55,968			34,276		23,080			(13,896)		7,398		0001
Purchased Call/UBSIBAIV Index/UIB000GS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/01/2026	1	430,640	543.07	16,066			9,462		7,664			(4,000)		2,332		0001
Purchased Call/UBSIBAIV Index/UIB000GS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/02/2026	1	409,694	543.07	15,292			9,015		7,303			(3,802)		2,221		0001
Purchased Call/UBSIBAIV Index/UIB000HSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/29/2026	1	738,540	550.47	28,312			17,739		10,796			(7,035)		4,127		0001
Purchased Call/UBSIBAIV Index/UIB000HSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/25/2026	1	1,148,413	550.47	44,122			27,548		16,662			(11,023)		6,390		0001
Purchased Call/UBSIBAIV Index/UIB000HSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/02/2026	1	1,422,425	548.62	53,179			33,709		22,236			(13,251)		7,976		0001
Purchased Call/UBSIBAIV Index/UIB000L$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/23/2026	1	4,360,305	541.07	174,813	2,189		131,794		97,039			(43,964)		26,542		0001
Purchased Call/UBSIBAIV Index/UIB000KS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/20/2026	1	2,349,129	553.25	92,099			64,199		34,430			(22,842)		13,857		0001
Purchased Call/UBSIBAIV Index/UIB000L$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2024	12/24/2026	1	4,084,508	543.99	151,486	2,235		115,029		83,617			(38,245)		24,886		0001
Purchased Call/UBSIBAIV Index/UIB000JS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	10/30/2026	1	2,202,315	543.18	80,138	3,629		56,550		42,862			(20,537)		12,719		0001
Purchased Call/UBSIBAIV Index/UIB000KSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/27/2026	1	2,541,258	559.52	98,715			70,032		30,765			(24,507)		15,093		0001
Purchased Call/UBSIBAIV Index/UIB000L$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2024	12/11/2026	1	2,107,136	554.35	80,600			58,567		30,898			(20,001)		12,684		0001
Purchased Call/UBSIBAIV Index/UIB000L$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/21/2026	1	454,190	540.08	17,668			13,075		10,376			(4,375)		2,760		0001
Purchased Call/UBSIBAIV Index/UIB000JS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	10/29/2026	1	1,057,654	542.95	42,215			28,195		20,698			(10,494)		6,102		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000LS$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/24/2024	12/18/2026	1	1,400,077	540.08	55,564			41,173		31,872			(13,871)		8,483		0001
Purchased Call/UBSIBAIV Index/UIB000K$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/20/2026	1	1,508,346	558.59	58,091			40,732		18,582			(14,487)		8,897		0001
Purchased Call/UBSIBAIV Index/UIB000H$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	10/02/2026	1	999,844	545.86	39,996			25,388		17,111			(9,984)		5,606		0001
Purchased Call/UBSIBAIV Index/UIB000M$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2024	12/24/2026	1	2,234,729	542.3	84,058			62,984		48,058			(20,970)		13,616		0001
Purchased Call/UBSIBAIV Index/UIB000M$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/28/2026	1	1,115,398	542.3	40,706	2,726		32,605		24,105			(10,717)		6,821		0001
Purchased Call/UBSIBAIV Index/UIB000JSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/03/2026	1	434,098	540.64	16,973			11,424		9,180			(4,197)		2,517		0001
Purchased Call/UBSIBAIV Index/UIB000H$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2024	10/01/2026	1	885,380	549.02	34,257			21,573		13,635			(8,517)		4,959		0001
Purchased Call/UBSIBAIV Index/UIB000J$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2024	11/13/2026	1	1,412,867	552.76	55,930			38,669		20,780			(13,948)		8,276		0001
Purchased Call/UBSIBAIV Index/UIB000LSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2026	1	1,630,204	540.39	61,752			45,512		36,780			(15,327)		9,878		0001
Purchased Call/UBSIBAIV Index/UIB000LSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/11/2026	1	2,272,647	551.19	85,375	1,774		63,662		36,785			(21,704)		13,680		0001
Purchased Call/UBSIBAIV Index/UIB000LS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2026	1	600,416	558.15	23,476			16,930		7,760			(5,805)		3,604		0001
Purchased Call/UBSIBAIV Index/UIB000K$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	11/25/2026	1	3,319,886	557.99	130,225			92,024		42,104			(32,371)		19,679		0001
Purchased Call/UBSIBAIV Index/UIB000K$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/20/2026	1	1,809,226	554.98	74,348			52,067		25,073			(18,488)		10,672		0001
Purchased Call/UBSIBAIV Index/UIB000LSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/15/2026	1	798,668	551.19	31,148			22,762		13,008			(7,702)		4,826		0001
Purchased Call/UBSIBAIV Index/UIB000LST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/22/2026	1	176,952	540.08	6,883			5,096		4,047			(1,702)		1,076		0001
Purchased Call/UBSIBAIV Index/UIB000I$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2024	10/22/2026	1	1,735,082	543.38	64,503			42,463		33,163			(16,022)		9,938		0001
Purchased Call/UBSIBAIV Index/UIB000I$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/23/2026	1	2,461,332	542.33	97,043			64,288		48,676			(24,220)		14,113		0001
Purchased Call/UBSIBAIV Index/UIB000I$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	10/23/2026	1	2,053,516	540.63	81,308	2,433		55,587		42,794			(20,896)		11,774		0001
Purchased Call/UBSIBAIV Index/UIB000K$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2024	11/18/2026	1	2,901,380	554.15	111,882			77,766		41,161			(27,796)		17,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000K$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	11/19/2026	1	1,043,412	553.66	40,791			28,467		15,064			(10,155)		6,149		0001
Purchased Call/UBSIBAIV Index/UIB0001$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/20/2026	1	325,080	546.95	12,743			8,332		5,533			(3,151)		1,858		0001
Purchased Call/UBSIBAIV Index/UIB000H$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/05/2026	1	455,740	546.76	17,360			11,033		7,613			(4,320)		2,564		0001
Purchased Call/UBSIBAIV Index/UIB0001$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/16/2026	1	1,228,729	547.17	46,933			30,555		20,631			(11,653)		6,994		0001
Purchased Call/UBSIBAIV Index/UIB000L$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/07/2026	1	773,940	558.15	30,261			21,811		9,985			(7,493)		4,641		0001
Purchased Call/UBSIBAIV Index/UIB000J$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/06/2026	1	2,833,069	553.91	110,728			75,171		39,646			(27,473)		16,480		0001
Purchased Call/UBSIBAIV Index/UIB0001$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2024	10/21/2026	1	1,579,784	544.14	60,765			39,869		29,440			(15,087)		9,039		0001
Purchased Call/UBSIBAIV Index/UIB000K$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/30/2026	1	430,465	559.37	16,788			11,939		5,267			(4,157)		2,564		0001
Purchased Call/UBSIBAIV Index/UIB000L$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2026	1	1,969,362	538.44	78,891			58,292		46,979			(19,614)		11,933		0001
Purchased Call/UBSIBAIV Index/UIB000L$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/11/2026	1	2,178,634	552.55	82,718			60,319		33,802			(20,573)		13,114		0001
Purchased Call/UBSIBAIV Index/UIB0001$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/14/2026	1	2,117,310	546.46	82,962			53,644		36,252			(20,600)		12,026		0001
Purchased Call/UBSIBAIV Index/UIB000J$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2026	1	1,526,168	554.04	58,247			40,218		21,535			(14,482)		8,940		0001
Purchased Call/UBSIBAIV Index/UIB000L$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2024	12/17/2026	1	2,187,896	549.44	70,269	1,817		52,983		37,700			(17,888)		13,244		0001
Purchased Call/UBSIBAIV Index/UIB000K$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/23/2026	1	249,403	558.59	9,772			6,887		3,090			(2,431)		1,475		0001
Purchased Call/UBSIBAIV Index/UIB000M$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/29/2026	1	750,795	542.3	29,206			21,904		16,245			(7,222)		4,596		0001
Purchased Call/UBSIBAIV Index/UIB000L$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/16/2026	1	1,901,225	550.67	69,722			51,126		31,509			(17,314)		11,498		0001
Purchased Call/UBSIBAIV Index/UIB0001$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/15/2026	1	1,531,812	546.51	60,760			39,389		26,228			(15,090)		8,710		0001
Purchased Call/UBSIBAIV Index/UIB000H$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/08/2026	1	1,426,384	545.95	55,709			35,596		24,586			(13,837)		8,050		0001
Purchased Call/UBSIBAIV Index/UIB000H$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/28/2026	1	473,104	550.47	18,066			11,313		6,903			(4,498)		2,641		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000K$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/04/2026	1	2,064,004	558.67	80,063			57,404		26,036			(19,864)		12,342		0001
Purchased Call/UBSIBAIV Index/UIB000JSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/06/2026	1	1,728,304	554.14	70,208			47,860		24,000			(17,465)		10,053		0001
Purchased Call/UBSIBAIV Index/UIB000JS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2025	10/30/2026	1	1,969,353	540.64	69,519	6,875		51,836		41,420			(19,177)		11,374		0001
Purchased Call/UBSIBAIV Index/UIB000JS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2026	1	1,765,452	539.45	70,240			47,135		38,496			(17,458)		10,196		0001
Purchased Call/UBSIBAIV Index/UIB000K$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/02/2026	1	3,539,419	559.51	137,290			98,018		43,274			(34,090)		21,123		0001
Purchased Call/UBSIBAIV Index/UIB000K$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/04/2026	1	2,144,578	558.11	83,224			59,865		27,554			(20,689)		12,823		0001
Purchased Call/UBSIBAIV Index/UIB000JSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2024	11/04/2026	1	2,495,996	539.34	106,040			71,622		54,965			(26,330)		14,489		0001
Purchased Call/UBSIBAIV Index/UIB000JSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/06/2026	1	1,399,732	556.34	55,343			37,741		18,082			(13,801)		8,142		0001
Purchased Call/UBSIBAIV Index/UIB000JST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2026	1	2,441,978	555.5	92,930			64,000		32,860			(23,064)		14,305		0001
Purchased Call/UBSIBAIV Index/UIB000JSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/05/2026	1	1,535,735	543.06	74,223			50,297		30,255			(18,435)		8,924		0001
Purchased Call/UBSIBAIV Index/UIB000JSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/11/2026	1	1,532,811	557.86	56,103			38,433		19,007			(13,930)		8,961		0001
Purchased Call/UBSIBAIV Index/UIB000K$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/03/2026	1	1,225,051	559.33	46,865			33,579		15,096			(11,644)		7,318		0001
Purchased Call/UBSIBAIV Index/UIB000JSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/10/2026	1	464,202	556.34	18,217			12,454		6,042			(4,509)		2,711		0001
Purchased Call/UBSIBAIV Index/UIB0001$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2024	10/28/2026	1	1,955,993	542.92	76,758			51,174		38,258			(19,081)		11,274		0001
Purchased Call/UBSIBAIV Index/UIB000K$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2026	1	152,346	558.59	5,926			4,160		1,891			(1,465)		902		0001
Purchased Call/UBSIBAIV Index/UIB000LSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/14/2026	1	853,675	551.19	33,293			24,317		13,882			(8,244)		5,153		0001
Purchased Call/UBSIBAIV Index/UIB0001$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2024	10/09/2026	1	1,138,188	546.45	44,472			28,605		19,334			(11,104)		6,430		0001
Purchased Call/UBSIBAIV Index/UIB0001$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2024	10/16/2026	1	1,210,076	546.95	44,933			29,329		20,463			(11,207)		6,888		0001
Purchased Call/UBSIBAIV Index/UIB000H$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/02/2026	1	2,112,851	546.76	79,692			50,499		35,114			(19,902)		11,847		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000I$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	2,347,008	545.73	93,238			59,967		40,802			(23,182)		13,260		0001
Purchased Call/UBSIBAIV Index/UIB000I$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/16/2026	1	1,650,969	546.07	65,686			42,840		28,716			(16,339)		9,397		0001
Purchased Call/UBSIBAIV Index/UIB000K$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/27/2026	1	714,510	559.37	27,788			19,735		8,693			(6,914)		4,244		0001
Purchased Call/UBSIBAIV Index/UIB000I$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/27/2026	1	586,596	542.33	23,024			15,282		11,668			(5,698)		3,377		0001
Purchased Call/UBSIBAIV Index/UIB000I$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/23/2026	1	2,180,214	542.44	85,137			56,296		42,966			(21,158)		12,501		0001
Purchased Call/UBSIBAIV Index/UIB000LS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2024	12/10/2026	1	1,478,759	554.49	56,917			41,283		21,551			(14,133)		8,893		0001
Purchased Call/UBSIBAIV Index/UIB000HSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/07/2026	1	2,670,809	544.99	106,624			67,915		47,397			(26,477)		15,057		0001
Purchased Call/UBSIBAIV Index/UIB000J$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/09/2026	1	719,005	556.34	28,041			19,158		9,341			(6,943)		4,195		0001
Purchased Call/UBSIBAIV Index/UIB000I$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/26/2026	1	549,428	542.33	21,550			14,299		10,913			(5,345)		3,160		0001
Purchased Call/UBSIBAIV Index/UIB000J$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/02/2026	1	422,659	540.64	16,526			11,116		8,926			(4,092)		2,449		0001
Purchased Call/UBSIBAIV Index/UIB000J$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/17/2026	1	988,033	552.76	38,533			26,677		14,633			(9,528)		5,811		0001
Purchased Call/UBSIBAIV Index/UIB000K$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	11/25/2026	1	1,073,065	558.37	42,680			30,240		13,441			(10,621)		6,361		0001
Purchased Call/UBSIBAIV Index/UIB000I$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/12/2026	1	62,066	546.45	2,431			1,569		1,060			(605)		352		0001
Purchased Call/UBSIBAIV Index/UIB000HSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/06/2026	1	203,952	546.76	7,837			4,987		3,413			(1,949)		1,149		0001
Purchased Call/UBSIBAIV Index/UIB000I$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/19/2026	1	181,945	546.95	7,132			4,660		3,092			(1,766)		1,039		0001
Purchased Call/UBSIBAIV Index/UIB000KS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/16/2026	1	548,886	552.76	21,352			14,773		8,115			(5,287)		3,225		0001
Purchased Call/UBSIBAIV Index/UIB000K$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2026	1	479,375	559.37	18,696			13,303		5,877			(4,623)		2,858		0001
Purchased Call/UBSIBAIV Index/UIB000LS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/09/2026	1	2,161,757	555.51	82,454			59,659		30,456			(20,473)		12,988		0001
Purchased Call/UBSIBAIV Index/UIB000J$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/12/2026	1	1,806,098	555.09	70,420			48,309		24,581			(17,473)		10,569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000LS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2024	12/04/2026	1	788,455	558.15	28,959			20,868		10,116			(7,230)		4,714		0001
Purchased Call/UBSIBAIV Index/UIB000MS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	12/30/2026	1	3,401,795	539.44	127,767	6,612		101,280		79,964			(33,332)		20,841		0001
Purchased Call/UBSIBAIV Index/UIB000IS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	1,353,293	544.91	54,687			35,172		24,155			(13,597)		7,646		0001
Purchased Call/UBSIBAIV Index/UIB000HSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/30/2026	1	2,062,881	549.57	80,402			50,431		31,136			(19,963)		11,541		0001
Purchased Call/UBSIBAIV Index/UIB000IS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/13/2026	1	318,796	546.45	12,496			8,073		5,451			(3,107)		1,809		0001
Purchased Call/UBSIBAIV Index/UIB000PST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/17/2027	1	3,332,382	546.29	131,446			112,889		70,620			(18,686)		21,803		0001
Purchased Call/UBSIBAIV Index/UIB000GS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2025	03/19/2027	1	2,816,140	547.45	116,990			101,282		57,938			(15,856)		18,455		0001
Purchased Call/UBSIBAIV Index/UIB000NSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2025	01/22/2027	1	2,123,628	552.48	82,116			64,773		35,206			(17,473)		13,281		0001
Purchased Call/UBSIBAIV Index/UIB000NSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/05/2027	1	4,187,300	551.21	163,870			131,786		73,479			(32,438)		26,505		0001
Purchased Call/UBSIBAIV Index/UIB000MSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/07/2027	1	626,327	542.13	24,256			18,521		13,765			(5,752)		3,865		0001
Purchased Call/UBSIBAIV Index/UIB000MSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/15/2027	1	1,373,104	544.83	55,051			42,845		28,209			(12,419)		8,534		0001
Purchased Call/UBSIBAIV Index/UIB000MSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/15/2027	1	1,905,208	545.46	75,763			58,947		43,160			(17,107)		11,841		0001
Purchased Call/UBSIBAIV Index/UIB000MS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2025	12/31/2026	1	1,038,850	540.14	39,902			30,226		23,968			(9,783)		6,370		0001
Purchased Call/UBSIBAIV Index/UIB000NSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	01/29/2027	1	2,886,211	551.13	108,471			86,545		50,286			(22,104)		18,160		0001
Purchased Call/UBSIBAIV Index/UIB000NS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/22/2027	1	2,479,223	552.22	97,854			76,810		41,413			(21,234)		15,504		0001
Purchased Call/UBSIBAIV Index/UIB000MSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/12/2027	1	663,030	539.17	25,792			19,840		15,945			(6,025)		4,110		0001
Purchased Call/UBSIBAIV Index/UIB000NSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2025	01/29/2027	1	1,893,213	553.33	71,608			57,032		30,907			(14,781)		11,912		0001
Purchased Call/UBSIBAIV Index/UIB000QSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2025	02/19/2027	1	1,952,182	557.73	74,841			61,641		28,844			(13,348)		12,504		0001
Purchased Call/UBSIBAIV Index/UIB000MSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2025	01/08/2027	1	2,281,811	539.17	90,756			69,768		54,632			(21,107)		14,094		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000MSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	12/31/2026	1	2,054,664	541.44		79,605		60,463		45,678			(19,272)		12,599		0001
Purchased Call/UBSIBAIV Index/UIB0000SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/26/2027	1	3,013,927	550.97		113,460		94,460		55,684			(19,216)		19,417		0001
Purchased Call/UBSIBAIV Index/UIB0000SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2027	1	2,290,470	557.72		85,052		70,226		33,926			(15,084)		14,671		0001
Purchased Call/UBSIBAIV Index/UIB000PSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	03/11/2027	1	3,575,107	539.96		140,436		119,319		89,313			(21,263)		23,279		0001
Purchased Call/UBSIBAIV Index/UIB0000S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/05/2027	1	1,465,567	551.69		57,180		46,118		25,359			(11,221)		9,277		0001
Purchased Call/UBSIBAIV Index/UIB000PSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2025	03/05/2027	1	1,571,980	546.12		58,791		49,684		33,016			(9,260)		10,186		0001
Purchased Call/UBSIBAIV Index/UIB0000S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/25/2027	1	2,613,561	549.5		96,306		84,191		52,407			(12,398)		17,209		0001
Purchased Call/UBSIBAIV Index/UIB0000SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/24/2027	1	3,745,119	553.36		140,396		116,458		63,361			(24,065)		24,088		0001
Purchased Call/UBSIBAIV Index/UIB000NS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/21/2027	1	3,340,957	552.76		128,925		100,980		54,840			(28,095)		20,875		0001
Purchased Call/UBSIBAIV Index/UIB0000SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/25/2027	1	2,361,324	545.74		93,281		81,643		51,253			(11,785)		15,548		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2025	02/10/2027	1	3,790,961	554.32		148,588		120,388		61,152			(28,326)		24,099		0001
Purchased Call/UBSIBAIV Index/UIB000NSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2025	01/29/2027	1	3,026,158	551.53		118,383		94,183		52,105			(24,406)		19,041		0001
Purchased Call/UBSIBAIV Index/UIB000PSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/12/2027	1	1,667,257	540.28		65,124		55,518		41,343			(9,761)		10,865		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/29/2027	1	447,985	545.74		17,561		15,363		9,766			(2,258)		2,959		0001
Purchased Call/UBSIBAIV Index/UIB000PSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2025	03/10/2027	1	2,460,028	541.91		92,873		78,881		58,276			(14,089)		16,005		0001
Purchased Call/UBSIBAIV Index/UIB0000S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2025	03/25/2027	1	3,269,448	553.2		124,249		107,989		57,734			(16,410)		21,528		0001
Purchased Call/UBSIBAIV Index/UIB0000S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/22/2027	1	798,708	547.45		31,309		27,089		16,489			(4,326)		5,247		0001
Purchased Call/UBSIBAIV Index/UIB0000S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2025	02/12/2027	1	2,296,085	553.95		90,950		74,074		37,551			(17,067)		14,621		0001
Purchased Call/UBSIBAIV Index/UIB000NSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/26/2027	1	862,520	552.48		33,552		26,454		14,382			(7,196)		5,413		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000PS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2025	03/04/2027	1	2,295,010	543.4		92,419		77,618		51,884			(14,887)		14,859		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/12/2027	1	2,640,894	555.46		103,090		84,255		41,288			(19,264)		16,816		0001
Purchased Call/UBSIBAIV Index/UIB0000SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2025	02/18/2027	1	1,720,832	557		67,163		55,208		25,941			(12,037)		11,013		0001
Purchased Call/UBSIBAIV Index/UIB0000SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/17/2027	1	1,897,392	555.71		75,628		62,016		29,674			(13,685)		12,133		0001
Purchased Call/UBSIBAIV Index/UIB000PS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2025	02/26/2027	1	2,427,498	547.43		95,848		80,084		48,757			(16,027)		15,639		0001
Purchased Call/UBSIBAIV Index/UIB000NS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/15/2027	1	2,160,543	548.47		86,090		67,068		39,931			(19,278)		13,428		0001
Purchased Call/UBSIBAIV Index/UIB000PS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	02/26/2027	1	2,001,095	549.13		75,396		63,050		38,316			(12,512)		12,892		0001
Purchased Call/UBSIBAIV Index/UIB0000SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/12/2027	1	2,342,416	555.71		92,019		75,269		36,371			(16,992)		14,916		0001
Purchased Call/UBSIBAIV Index/UIB0000SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2025	02/16/2027	1	1,197,805	555.71		46,595		38,135		18,708			(8,657)		7,653		0001
Purchased Call/UBSIBAIV Index/UIB0000S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/05/2027	1	2,728,512	551.56		110,157		88,946		48,352			(21,379)		17,271		0001
Purchased Call/UBSIBAIV Index/UIB000NS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/19/2027	1	265,069	548.47		10,311		8,042		4,925			(2,310)		1,653		0001
Purchased Call/UBSIBAIV Index/UIB000NSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/27/2027	1	3,184,221	552.34		121,716		96,326		53,384			(25,487)		20,000		0001
Purchased Call/UBSIBAIV Index/UIB000NST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2025	02/03/2027	1	2,581,694	547.9		106,952		85,650		49,735			(21,390)		16,314		0001
Purchased Call/UBSIBAIV Index/UIB0000SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2025	02/25/2027	1	1,160,987	551.56		44,147		36,700		20,716			(7,502)		7,474		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2025	03/25/2027	1	1,919,280	551.31		72,782		63,450		35,730			(9,523)		12,638		0001
Purchased Call/UBSIBAIV Index/UIB000PSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/18/2027	1	2,211,649	545.87		88,869		76,362		47,468			(12,605)		14,482		0001
Purchased Call/UBSIBAIV Index/UIB000PSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2025	03/12/2027	1	3,672,496	539.69		155,837		133,248		92,497			(23,079)		23,932		0001
Purchased Call/UBSIBAIV Index/UIB000PSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2025	03/12/2027	1	1,400,839	543.69		57,713		49,453		31,694			(8,335)		9,129		0001
Purchased Call/UBSIBAIV Index/UIB0000SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/11/2027	1	2,151,122	554.8		81,968		66,533		34,260			(15,514)		13,686		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000MSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/06/2027	1	2,356,580	541.7		92,358		70,390		52,376			(22,034)		14,530		0001
Purchased Call/UBSIBAIV Index/UIB000MSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2025	01/14/2027	1	834,456	543.63		33,293		25,751		17,721			(7,578)		5,182		0001
Purchased Call/UBSIBAIV Index/UIB0000S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/23/2027	1	642,311	554.79		24,986		20,661		10,410			(4,403)		4,128		0001
Purchased Call/UBSIBAIV Index/UIB000MSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/13/2027	1	2,801,587	540.86		115,717		89,357		64,286			(26,447)		17,382		0001
Purchased Call/UBSIBAIV Index/UIB0000S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/09/2027	1	802,804	551.56		31,229		25,223		14,022			(6,101)		5,099		0001
Purchased Call/UBSIBAIV Index/UIB000NSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/02/2027	1	826,123	551.13		32,486		25,980		14,473			(6,608)		5,216		0001
Purchased Call/UBSIBAIV Index/UIB000NSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/25/2027	1	759,170	552.48		29,532		23,276		12,640			(6,343)		4,760		0001
Purchased Call/UBSIBAIV Index/UIB000NSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/04/2027	1	1,013,629	550.82		39,808		31,931		17,969			(7,915)		6,411		0001
Purchased Call/UBSIBAIV Index/UIB000PS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/03/2027	1	3,464,481	546.23		127,853		107,286		72,378			(20,686)		22,412		0001
Purchased Call/UBSIBAIV Index/UIB000PSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/19/2027	1	1,872,112	548.06		72,683		62,845		37,510			(10,061)		12,268		0001
Purchased Call/UBSIBAIV Index/UIB000QS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/24/2027	1	3,446,937	550.8		140,573		122,043		65,018			(18,679)		22,679		0001
Purchased Call/UBSIBAIV Index/UIB000PSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/15/2027	1	572,098	543.69		22,369		19,138		12,985			(3,305)		3,737		0001
Purchased Call/UBSIBAIV Index/UIB000PSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/19/2027	1	2,082,900	548.68		81,080		69,919		41,424			(11,374)		13,650		0001
Purchased Call/UBSIBAIV Index/UIB000NS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/20/2027	1	60,101	548.47		2,527		1,977		1,118			(552)		375		0001
Purchased Call/UBSIBAIV Index/UIB0000SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2027	1	2,540,981	554.79		96,254		79,589		40,949			(16,817)		16,276		0001
Purchased Call/UBSIBAIV Index/UIB000MSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/08/2027	1	4,786,402	542.11		181,411		138,850		106,601			(42,827)		29,564		0001
Purchased Call/UBSIBAIV Index/UIB000PS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	03/01/2027	1	1,200,659	549.13		46,946		39,261		23,075			(7,835)		7,754		0001
Purchased Call/UBSIBAIV Index/UIB000PSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/05/2027	1	1,812,647	545.08		67,179		56,846		39,181			(10,445)		11,745		0001
Purchased Call/UBSIBAIV Index/UIB000PSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/05/2027	1	2,905,493	543.92		115,749		97,820		68,199			(18,300)		18,827		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000NSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/28/2027	1	1,596,449	551.45		62,353		49,412		27,518			(12,999)		10,036		0001
Purchased Call/UBSIBAIV Index/UIB000MSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/04/2027	1	1,411,982	541.44		54,975		41,750		31,540			(13,369)		8,690		0001
Purchased Call/UBSIBAIV Index/UIB000NS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/22/2027	1	1,128,568	553.65		43,123		33,938		18,064			(9,299)		7,058		0001
Purchased Call/UBSIBAIV Index/UIB000MSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/05/2027	1	225,807	541.44		8,784		6,672		5,050			(2,136)		1,391		0001
Purchased Call/UBSIBAIV Index/UIB000MS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/31/2026	1	2,681,990	539.54		106,750		80,877		62,930			(26,159)		16,446		0001
Purchased Call/UBSIBAIV Index/UIB000MSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/11/2027	1	1,012,147	539.17		39,271		30,196		24,313			(9,187)		6,268		0001
Purchased Call/UBSIBAIV Index/UIB000PSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/08/2027	1	635,272	545.08		24,903		21,066		13,778			(3,918)		4,126		0001
Purchased Call/UBSIBAIV Index/UIB0000ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/22/2027	1	490,626	554.79		19,085		15,778		7,940			(3,368)		3,150		0001
Purchased Call/UBSIBAIV Index/UIB000NSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/01/2027	1	722,023	551.13		28,087		22,408		12,632			(5,763)		4,555		0001
Purchased Call/UBSIBAIV Index/UIB0000S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/08/2027	1	705,619	551.56		27,449		22,163		12,800			(5,370)		4,478		0001
Purchased Call/UBSIBAIV Index/UIB000SS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/09/2025	05/07/2027	1	2,062,664	519.61		81,502		76,120		88,634			(5,507)		14,035		0001
Purchased Call/UBSIBAIV Index/UIB000RS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2025	04/16/2027	1	4,722,776	517.38		178,837		161,807		211,189			(17,355)		31,633		0001
Purchased Call/UBSIBAIV Index/UIB000SSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2025	05/20/2027	1	2,458,637	521.75		93,581		88,575		101,331			(5,162)		16,890		0001
Purchased Call/UBSIBAIV Index/UIB000SS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2025	05/06/2027	1	2,404,742	520.82		95,338		88,357		100,472			(7,093)		16,351		0001
Purchased Call/UBSIBAIV Index/UIB000RSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2025	04/26/2027	1	643,776	519.58		25,439		23,246		27,519			(2,274)		4,345		0001
Purchased Call/UBSIBAIV Index/UIB000USB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2025	06/25/2027	1	2,489,636	524.15		98,577		98,577		99,063			(145)		17,544		0001
Purchased Call/UBSIBAIV Index/UIB000RS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2025	04/16/2027	1	2,134,432	516.85		83,892		75,675		96,590			(8,452)		14,296		0001
Purchased Call/UBSIBAIV Index/UIB000TSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	06/11/2027	1	2,112,268	523.26		83,129		81,653		87,780			(1,614)		14,740		0001
Purchased Call/UBSIBAIV Index/UIB000TSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2025	06/10/2027	1	2,383,607	523.26		92,831		90,486		96,026			(2,472)		16,622		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000R$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2025	04/23/2027	1	1,563,348	517.46		63,019		57,372		70,026			(5,815)		10,527		0001
Purchased Call/UBSIBAIV Index/UIB000T$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2025	06/11/2027	1	4,107,263	523.27		156,426		153,378		165,521			(3,676)		28,662		0001
Purchased Call/UBSIBAIV Index/UIB000S$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/12/2027	1	4,037,905	520.04		159,413		149,186		172,274			(10,418)		27,577		0001
Purchased Call/UBSIBAIV Index/UIB000U$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2025	06/25/2027	1	2,677,132	524.58		104,561		104,515		105,555			(466)		18,865		0001
Purchased Call/UBSIBAIV Index/UIB000R$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	04/30/2027	1	2,729,461	521.23		106,094		98,014		112,603			(8,236)		18,476		0001
Purchased Call/UBSIBAIV Index/UIB000T$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/16/2027	1	5,095,650	522.31		194,924		192,108		210,405			(3,370)		35,685		0001
Purchased Call/UBSIBAIV Index/UIB000T$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/11/2027	1	1,660,661	522.93		65,316		63,898		67,439			(1,631)		11,589		0001
Purchased Call/UBSIBAIV Index/UIB000S$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/21/2027	1	2,777,585	520.53		111,401		106,301		117,762			(5,294)		19,095		0001
Purchased Call/UBSIBAIV Index/UIB000T$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2025	06/02/2027	1	2,524,049	522.17		99,837		96,279		103,769			(3,692)		17,502		0001
Purchased Call/UBSIBAIV Index/UIB000R$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/21/2027	1	3,092,751	514.97		127,618		115,736		146,352			(12,045)		20,794		0001
Purchased Call/UBSIBAIV Index/UIB000T$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2025	06/03/2027	1	3,582,612	522.6		140,770		135,891		145,948			(5,059)		24,860		0001
Purchased Call/UBSIBAIV Index/UIB000R$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2025	04/23/2027	1	2,922,604	519.58		116,048		106,077		124,730			(10,182)		19,680		0001
Purchased Call/UBSIBAIV Index/UIB000S$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2025	05/21/2027	1	3,153,868	519.62		124,578		118,385		136,463			(6,690)		21,682		0001
Purchased Call/UBSIBAIV Index/UIB000T$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2025	05/27/2027	1	5,278,630	521.93		204,745		195,757		217,494			(9,260)		36,446		0001
Purchased Call/UBSIBAIV Index/UIB000S$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/14/2027	1	1,919,854	521.78		75,741		71,358		78,807			(4,657)		13,131		0001
Purchased Call/UBSIBAIV Index/UIB000R$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/29/2027	1	3,550,529	520.85		139,087		127,508		147,670			(11,738)		24,016		0001
Purchased Call/UBSIBAIV Index/UIB000R$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2025	05/03/2027	1	411,517	521.23		16,214		14,965		17,005			(1,309)		2,792		0001
Purchased Call/UBSIBAIV Index/UIB000Q$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2025	04/09/2027	1	2,771,182	517.23		103,559		92,330		123,889			(11,527)		18,462		0001
Purchased Call/UBSIBAIV Index/UIB000R$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/30/2027	1	3,421,886	520.23		134,948		124,255		144,420			(11,134)		23,163		0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000RSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2025	04/23/2027	1	2,261,561	519.29		89,303		81,509		97,156			(8,118)		15,229		0001
Purchased Call/UBSIBAIV Index/UIB000QSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/02/2027	1	1,955,803	551.54		62,992		55,505		36,535			(7,636)		12,959		0001
Purchased Call/UBSIBAIV Index/UIB000RSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/22/2027	1	2,487,271	516.91		98,944		89,843		112,734			(9,226)		16,736		0001
Purchased Call/UBSIBAIV Index/UIB000QSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2025	04/01/2027	1	3,641,055	550.28		139,001		122,142		70,356			(17,017)		24,107		0001
Purchased Call/UBSIBAIV Index/UIB000QSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/09/2027	1	2,468,013	515.59		99,715		89,331		114,526			(10,544)		16,442		0001
Purchased Call/UBSIBAIV Index/UIB000SSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/13/2027	1	3,592,497	520.36		139,970		131,074		152,233			(9,070)		24,553		0001
Purchased Call/UBSIBAIV Index/UIB000SSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2025	05/19/2027	1	3,259,683	521.96		126,685		119,764		133,631			(7,076)		22,377		0001
Purchased Call/UBSIBAIV Index/UIB000RSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/28/2027	1	5,216,036	520.09		209,027		191,586		220,629			(17,688)		35,256		0001
Purchased Call/UBSIBAIV Index/UIB000SSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2025	05/21/2027	1	2,653,435	520.14		105,009		100,325		113,486			(5,186)		18,241		0001
Purchased Call/UBSIBAIV Index/UIB000QST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2025	04/08/2027	1	2,613,710	510.5		112,641		100,070		135,737			(12,707)		17,399		0001
Purchased Call/UBSIBAIV Index/UIB000QSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/07/2025	04/02/2027	1	1,568,381	522.43		54,656		48,360		61,899			(6,402)		10,392		0001
Purchased Call/UBSIBAIV Index/UIB000QSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2025	04/09/2027	1	1,888,977	514.36		76,706		68,770		90,108			(8,180)		12,585		0001
Purchased Call/UBSIBAIV Index/UIB000SSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/24/2027	1	713,390	520.53		28,161		26,895		30,293			(1,392)		4,915		0001
Purchased Call/UBSIBAIV Index/UIB000QSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/02/2027	1	3,086,531	539.21		89,901		79,430		80,319			(10,773)		20,451		0001
Purchased Call/UBSIBAIV Index/UIB000RS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2025	04/15/2027	1	2,742,186	517.31		107,107		96,338		122,741			(10,886)		18,353		0001
Purchased Call/UBSIBAIV Index/UIB000QSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2025	04/07/2027	1	4,038,471	515.4		141,364		125,425		188,002			(16,090)		26,863		0001
Purchased Call/UBSIBAIV Index/UIB000SS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/10/2027	1	508,941	519.61		20,032		18,688		21,904			(1,412)		3,471		0001
Purchased Call/UBSIBAIV Index/UIB000TSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/09/2027	1	3,055,276	522.79		120,740		117,595		124,330			(3,302)		21,291		0001
Purchased Call/UBSIBAIV Index/UIB000TSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2025	06/04/2027	1	2,560,478	522.74		100,724		97,642		104,031			(3,382)		17,780		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000T$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/28/2027	1	2,948,818	522.07		115,575		111,202		121,170			(4,633)		20,375		0001
Purchased Call/UBSIBAIV Index/UIB000T$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/04/2027	1	2,198,272	523.15		85,266		82,884		88,479			(2,540)		15,265		0001
Purchased Call/UBSIBAIV Index/UIB000T$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/04/2027	1	2,870,809	522.99		112,382		109,144		115,967			(3,666)		19,935		0001
Purchased Call/UBSIBAIV Index/UIB000T$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	05/28/2027	1	2,261,720	521.85		89,067		85,696		93,417			(3,700)		15,627		0001
Purchased Call/UBSIBAIV Index/UIB000T$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/28/2027	1	1,977,745	521.51		77,806		74,549		82,304			(3,458)		13,665		0001
Purchased Call/UBSIBAIV Index/UIB000T$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	06/21/2027	1	798,572	520.67		31,499		31,203		34,288			(418)		5,612		0001
Purchased Call/UBSIBAIV Index/UIB000USA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/28/2027	1	638,335	524.15		25,150		25,150		25,441			(103)		4,508		0001
Purchased Call/UBSIBAIV Index/UIB000R$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2025	04/12/2027	1	438,315	515.59		17,226		15,401		20,369			(1,885)		2,927		0001
Purchased Call/UBSIBAIV Index/UIB000RSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2025	04/30/2027	1	5,135,844	520.23		205,740		189,812		216,761			(16,659)		34,765		0001
Purchased Call/UBSIBAIV Index/UIB000S$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2025	05/07/2027	1	1,924,144	519.88		75,155		70,082		82,179			(5,327)		13,093		0001
Purchased Call/UBSIBAIV Index/UIB000S$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2025	05/07/2027	1	1,640,854	521.55		62,801		58,389		67,446			(4,593)		11,165		0001
Purchased Call/UBSIBAIV Index/UIB000US3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/23/2027	1	2,044,882	522.8		83,124		82,561		83,822			(676)		14,390		0001
Purchased Call/UBSIBAIV Index/UIB000T$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	06/17/2027	1	2,505,148	520.66		99,041		98,076		107,381			(1,355)		17,556		0001
Purchased Call/UBSIBAIV Index/UIB000US0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2025	06/17/2027	1	3,540,963	520.67		143,572		142,335		151,731			(1,553)		24,814		0001
Purchased Call/UBSIBAIV Index/UIB000R$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2025	05/05/2027	1	2,788,876	520.81		109,534		101,415		116,480			(8,255)		18,949		0001
Purchased Call/UBSIBAIV Index/UIB000T$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/17/2027	1	2,110,206	522.3		82,105		81,055		89,289			(1,383)		14,788		0001
Purchased Call/UBSIBAIV Index/UIB0000$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2025	03/31/2027	1	4,540,812	547.39		189,249		166,086		94,853			(23,359)		30,041		0001
Purchased Call/UBSIBAIV Index/UIB000US4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/24/2027	1	2,658,057	524.4		103,748		103,119		105,154			(783)		18,718		0001
Purchased Call/UBSIBAIV Index/UIB000S$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2025	05/14/2027	1	2,541,904	522.82		97,586		92,039		101,883			(5,699)		17,386		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000QSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/05/2027	1	476,919	522.43		18,838		16,662		18,857			(2,242)		3,167		0001
Purchased Call/UBSIBAIV Index/UIB000T$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2025	06/14/2027	1	594,592	523.26		23,308		22,859		24,749			(542)		4,158		0001
Purchased Call/UBSIBAIV Index/UIB000R$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/14/2027	1	3,576,237	517.11		140,670		126,199		160,722			(14,625)		23,917		0001
Purchased Call/UBSIBAIV Index/UIB000R$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2025	04/19/2027	1	562,658	517.38		22,169		20,007		25,199			(2,241)		3,777		0001
Purchased Call/UBSIBAIV Index/UIB000U$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2025	06/25/2027	1	1,800,736	523.62		71,844		71,647		72,552			(427)		12,689		0001
Purchased Call/UBSIBAIV Index/UIB000S$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/17/2027	1	412,894	522.82		16,185		15,250		16,578			(996)		2,830		0001
Purchased Call/UBSIBAIV Index/UIB000T$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/07/2027	1	558,569	523.15		21,896		21,263		22,519			(719)		3,887		0001
Purchased Call/UBSIBAIV Index/UIB000S$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/14/2027	1	1,812,659	520.11		73,606		69,240		77,291			(4,645)		12,398		0001
Purchased Call/UBSIBAIV Index/UIB000S$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/26/2027	1	304,515	520.53		11,937		11,379		12,944			(619)		2,101		0001
Purchased Call/SPXFCDUE Index/SFC061DSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/09/2024	07/03/2025	1	3,161,384	479.79	166,121			926		16,475			(82,918)		1,433		0001
Purchased Call/SPXFCDUE Index/SFC061DSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/02/2024	07/01/2025	1	6,101,865	471.22	327,087			130,773					(163,412)		1,597		0001
Purchased Call/SPXFCDUE Index/SFC061D$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2024	07/11/2025	1	5,554,637	486.85	288,748			8,023		8,237			(143,693)		4,821		0001
Purchased Call/SPXFCDUE Index/SFC061FSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/22/2025	1	5,023,451	490.28	233,786			33,865		56,599			(117,025)		9,571		0001
Purchased Call/SPXFCDUE Index/SFC061FST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2024	08/26/2025	1	5,440,948	488.59	264,355			40,925		71,755			(131,515)		10,751		0001
Purchased Call/SPXFCDUE Index/SFC061E$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/25/2025	1	2,768,211	474.9	138,802			9,260		52,525			(69,147)		3,622		0001
Purchased Call/SPXFCDUE Index/SFC061E$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2024	07/23/2025	1	3,748,913	484.88	148,388			9,063		35,483			(74,136)		4,705		0001
Purchased Call/SPXFCDUE Index/SFC061F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2024	08/15/2025	1	3,450,825	484.4	168,919			21,115		51,341			(84,080)		6,125		0001
Purchased Call/SPXFCDUE Index/SFC061GS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	08/29/2025	1	6,782,534	490.84	289,321			47,662		81,146			(144,874)		13,750		0001
Purchased Call/SPXFCDUE Index/SFC061E$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/07/2025	1	4,513,989	470.38	233,587			24,041		132,099			(116,370)		7,282		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061FSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2024	08/20/2025	1	4,339,594	487.87	212,878			29,459		55,404			(105,941)		8,111		0001
Purchased Call/SPXFCDUE Index/SFC061FSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/15/2025	1	4,181,517	485.23	207,944			26,077		59,043			(104,136)		7,422		0001
Purchased Call/SPXFCDUE Index/SFC061ESV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2024	08/05/2025	1	5,138,604	471.4	248,647			24,060		139,239			(123,731)		8,069		0001
Purchased Call/SPXFCDUE Index/SFC061FS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2024	08/08/2025	1	3,994,373	473.84	194,232			20,504		94,697			(96,657)		6,528		0001
Purchased Call/SPXFCDUE Index/SFC061GS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/02/2025	1	842,291	490.84	33,668			5,876		7,044			(16,788)		1,764		0001
Purchased Call/SPXFCDUE Index/SFC061FSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/28/2025	1	6,021,979	487.13	304,350			50,148		88,517			(154,782)		12,106		0001
Purchased Call/SPXFCDUE Index/SFC061ESR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/06/2024	08/01/2025	1	3,474,950	473.27	160,538			13,862		81,404			(80,412)		5,145		0001
Purchased Call/SPXFCDUE Index/SFC061ESN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	07/31/2025	1	3,418,807	481.65	146,694			12,241		49,624			(73,064)		4,982		0001
Purchased Call/SPXFCDUE Index/SFC061ESK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/29/2025	1	5,911,952	477.91	272,975			21,135		108,461			(135,834)		8,332		0001
Purchased Call/SPXFCDUE Index/SFC061GS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/03/2025	1	6,951,189	482.87	326,433			57,784		136,076			(162,425)		14,667		0001
Purchased Call/SPXFCDUE Index/SFC061HS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/19/2025	1	4,274,575	488.57	203,151			45,144		71,535			(101,081)		10,068		0001
Purchased Call/SPXFCDUE Index/SFC061GSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/05/2025	1	4,389,621	473.08	220,545			40,699		129,791			(110,777)		9,403		0001
Purchased Call/SPXFCDUE Index/SFC061HS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/18/2025	1	6,003,485	482.2	308,142			67,386		134,892			(153,095)		14,053		0001
Purchased Call/SPXFCDUE Index/SFC061GSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/05/2025	1	4,648,663	480.17	208,752			38,233		105,594			(103,728)		9,958		0001
Purchased Call/SPXFCDUE Index/SFC061HS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/17/2025	1	2,093,025	483.13	103,027			22,484		44,772			(51,801)		4,869		0001
Purchased Call/SPXFCDUE Index/SFC061GSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2025	09/09/2025	1	5,774,434	475.16	285,852	3,903		56,486		155,382			(145,019)		12,734		0001
Purchased Call/SPXFCDUE Index/SFC061HS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2024	09/22/2025	1	911,364	487.58	44,051			10,074		13,031			(21,738)		2,186		0001
Purchased Call/SPXFCDUE Index/SFC061HSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2024	09/23/2025	1	6,318,592	488.28	309,708			72,018		110,658			(154,312)		15,246		0001
Purchased Call/SPXFCDUE Index/SFC061HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/01/2024	09/25/2025	1	7,451,030	488.13	363,332			86,498		133,403			(180,700)		18,189		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/25/2025	1	251,577	488.13	11,430			2,736		3,627			(5,707)		614		0001
Purchased Call/SPXFCDUE Index/SFC061HSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/30/2024	09/26/2025	1	169,162	489.77	7,554			1,831		2,232			(3,787)		415		0001
Purchased Call/SPXFCDUE Index/SFC061HS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/19/2025	1	4,681,159	487.58	226,922			50,524		82,225			(113,469)		11,026		0001
Purchased Call/SPXFCDUE Index/SFC061FS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2024	08/14/2025	1	4,731,092	480.11	242,117			29,564		90,217			(120,459)		8,306		0001
Purchased Call/SPXFCDUE Index/SFC061ES6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/23/2024	07/18/2025	1	3,335,749	484.14	151,075			7,152		29,108			(75,492)		3,704		0001
Purchased Call/SPXFCDUE Index/SFC061ES4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/17/2025	1	3,881,808	488.55	166,456			7,408		19,910			(82,935)		4,189		0001
Purchased Call/SPXFCDUE Index/SFC061FS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/11/2025	1	702,589	474.73	33,752			3,812		15,811			(16,646)		1,192		0001
Purchased Call/SPXFCDUE Index/SFC061DSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/11/2024	07/08/2025	1	6,364,251	484.59	321,123			6,221		30,688			(159,885)		4,711		0001
Purchased Call/SPXFCDUE Index/SFC061HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/26/2025	1	6,644,554	490.27	318,733			76,994		108,280			(158,528)		16,313		0001
Purchased Call/SPXFCDUE Index/SFC061ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2024	07/18/2025	1	2,513,989	480.52	131,819			6,249		31,101			(66,168)		2,791		0001
Purchased Call/SPXFCDUE Index/SFC061ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/15/2025	1	11,237,524	491.99	565,810			21,903		5,618			(281,574)		11,390		0001
Purchased Call/SPXFCDUE Index/SFC061GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2024	09/10/2025	1	2,937,183	477.13	146,051			28,669		71,569			(72,655)		6,523		0001
Purchased Call/SPXFCDUE Index/SFC061GS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2024	09/12/2025	1	3,534,893	480.96	175,327			35,534		70,506			(87,182)		7,958		0001
Purchased Call/SPXFCDUE Index/SFC061FSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/19/2025	1	5,021,404	488.17	239,435			32,449		62,049			(119,162)		9,293		0001
Purchased Call/SPXFCDUE Index/SFC061DSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/09/2025	1	3,419,287	485.51	187,025			4,142		5,411			(93,122)		2,685		0001
Purchased Call/SPXFCDUE Index/SFC061ESE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2025	1	2,515,910	476.76	116,182			7,442		39,502			(57,931)		3,226		0001
Purchased Call/SPXFCDUE Index/SFC061HSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/29/2025	1	2,767,370	489.77	134,007			33,231		47,253			(66,129)		6,909		0001
Purchased Call/SPXFCDUE Index/SFC061GSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2024	09/11/2025	1	6,417,105	478.56	320,127			63,858		145,545			(159,114)		14,349		0001
Purchased Call/SPXFCDUE Index/SFC061FS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/22/2025	1	3,090,026	485.05	159,993			23,196		47,979			(80,002)		5,887		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061F$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/12/2025	1	6,446,522	474.43	345,397			40,166		149,577			(172,089)		11,063		0001
Purchased Call/SPXFCDUE Index/SFC061DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2025	1	3,039,176	475.45	160,853			448		37,821			(80,071)		1,125		0001
Purchased Call/SPXFCDUE Index/SFC061GS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/04/2025	1	4,201,938	482.45	188,567			34,020		84,686			(93,788)		8,934		0001
Purchased Call/SPXFCDUE Index/SFC061ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/16/2025	1	3,179,416	496.22	125,963			5,225		523			(62,659)		3,328		0001
Purchased Call/SPXFCDUE Index/SFC061FSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2024	08/21/2025	1	6,643,682	489.37	310,319			45,459		78,209			(159,713)		12,538		0001
Purchased Call/SPXFCDUE Index/SFC061ESL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/30/2025	1	5,069,238	476.16	268,603			21,525		91,449			(133,579)		7,266		0001
Purchased Call/SPXFCDUE Index/SFC061GS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/29/2025	1	4,309,228	486.32	213,801			35,143		67,026			(106,509)		8,736		0001
Purchased Call/SPXFCDUE Index/SFC061FS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2024	08/13/2025	1	2,530,575	478.95	126,022			14,995		51,123			(62,747)		4,393		0001
Purchased Call/SPXFCDUE Index/SFC061ES1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/13/2024	07/25/2025	1	2,290,724	477.28	109,780			7,355		34,928			(55,161)		2,998		0001
Purchased Call/SPXFCDUE Index/SFC061GSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/15/2025	1	2,245,444	483.01	108,388			22,693		47,662			(53,455)		5,157		0001
Purchased Call/SPXFCDUE Index/SFC061DST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2025	1	3,218,904	493.75	136,861			3,426		198			(68,136)		2,664		0001
Purchased Call/SPXFCDUE Index/SFC061ESP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/05/2024	08/01/2025	1	2,316,156	476.69	102,633			8,839		41,734			(51,058)		3,429		0001
Purchased Call/SPXFCDUE Index/SFC061HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2024	09/19/2025	1	69,977	487.58	3,060			682		986			(1,534)		165		0001
Purchased Call/SPXFCDUE Index/SFC061DSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/15/2024	07/11/2025	1	4,862,195	491.11	234,037			6,521		1,575			(117,372)		4,220		0001
Purchased Call/SPXFCDUE Index/SFC061ES4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2024	07/22/2025	1	9,571,858	485.78	429,796			24,954		80,882			(213,866)		11,750		0001
Purchased Call/SPXFCDUE Index/SFC061GSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2025	1	170,211	483.39	7,321			1,557		2,997			(3,640)		393		0001
Purchased Call/SPXFCDUE Index/SFC061DSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/08/2024	07/03/2025	1	6,840,289	484.77	333,434			1,871		4,684			(168,288)		3,101		0001
Purchased Call/SPXFCDUE Index/SFC061FS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/13/2024	08/08/2025	1	3,283,821	474.73	160,217			16,970		73,206			(80,283)		5,367		0001
Purchased Call/SPXFCDUE Index/SFC061ES$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/06/2024	08/06/2025	1	1,939,794	471.89	91,029			9,066		51,297			(45,292)		3,088		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/24/2025	1	2,760,468	489.11	130,691			30,710		46,820			(65,003)		6,700		0001
Purchased Call/SPXFCDUE Index/SFC061HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2024	09/24/2025	1	239,918	489.11	10,193			2,393		3,203			(5,069)		582		0001
Purchased Call/SPXFCDUE Index/SFC061HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/23/2025	1	255,175	488.28	11,225			2,605		3,541			(5,582)		616		0001
Purchased Call/SPXFCDUE Index/SFC061FSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/18/2025	1	1,508,776	485.23	72,451			9,580		22,125			(35,732)		2,764		0001
Purchased Call/SPXFCDUE Index/SFC061HS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2024	09/18/2025	1	99,965	482.2	4,868			1,068		1,939			(2,420)		234		0001
Purchased Call/SPXFCDUE Index/SFC061HSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/26/2025	1	5,797,160	489.77	281,125			68,317		96,760			(140,877)		14,232		0001
Purchased Call/SPXFCDUE Index/SFC061GSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2025	1	7,969,424	483.39	379,868			80,879		167,294			(189,073)		18,420		0001
Purchased Call/SPXFCDUE Index/SFC061HS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/17/2025	1	846,478	483.13	36,669			7,913		15,342			(18,242)		1,969		0001
Purchased Call/SPXFCDUE Index/SFC061ESS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	08/04/2025	1	244,994	473.27	11,784			1,104		5,802			(5,812)		379		0001
Purchased Call/SPXFCDUE Index/SFC061FSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/27/2025	1	3,445,185	489.45	159,198			25,131		43,688			(79,241)		6,867		0001
Purchased Call/SPXFCDUE Index/SFC061FSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/25/2025	1	1,586,166	490.28	76,279			11,557		18,634			(37,620)		3,106		0001
Purchased Call/SPXFCDUE Index/SFC061GSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2025	1	152,500	483.39	7,218			1,535		2,685			(3,589)		352		0001
Purchased Call/SPXFCDUE Index/SFC061GSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/12/2025	1	5,714,675	483.01	276,450			56,272		118,825			(138,340)		12,866		0001
Purchased Call/SPXFCDUE Index/SFC061HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/19/2025	1	75,000	488.57	3,267			730		990			(1,642)		177		0001
Purchased Call/SPXFCDUE Index/SFC061HSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/26/2025	1	161,985	490.27	6,938			1,677		2,069			(3,450)		398		0001
Purchased Call/SPXFCDUE Index/SFC061GSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/08/2025	1	887,594	473.08	42,782			8,132		26,429			(21,100)		1,944		0001
Purchased Call/SPXFCDUE Index/SFC061IS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/03/2025	1	5,679,963	488.51	259,117			67,757		105,721			(129,382)		14,489		0001
Purchased Call/SPXFCDUE Index/SFC061ISE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/03/2025	1	215,174	488.51	8,965			2,352		3,325			(4,503)		549		0001
Purchased Call/SPXFCDUE Index/SFC061ISK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/08/2025	1	2,405,987	488.7	125,147			34,295		45,892			(62,280)		6,297		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061JS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/23/2024	10/15/2025	1	2,652,583	493.83	134,914			39,599		42,272			(67,156)		7,181		0001
Purchased Call/SPXFCDUE Index/SFC061IS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2025	1	5,073,026	485.77	242,304			62,324		105,970			(120,425)		12,872		0001
Purchased Call/SPXFCDUE Index/SFC061IS\M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/10/2025	1	492,272	494.85	22,651			6,376		5,668			(11,363)		1,301		0001
Purchased Call/SPXFCDUE Index/SFC061IS\X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2025	1	4,788,946	499.6	203,437			59,018		58,028			(101,176)		12,904		0001
Purchased Call/SPXFCDUE Index/SFC061K\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2025	1	6,233,122	492.04	277,154			92,583		102,991			(137,544)		18,018		0001
Purchased Call/SPXFCDUE Index/SFC061JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2024	10/23/2025	1	6,896,772	489.5	335,579			105,750		121,819			(166,657)		19,356		0001
Purchased Call/SPXFCDUE Index/SFC061JSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	4,944,102	499.42	223,558	1,758		68,015		47,417			(112,623)		13,509		0001
Purchased Call/SPXFCDUE Index/SFC061JSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	10/28/2025	1	5,784,307	493.35	281,269			92,716		87,373			(140,233)		16,583		0001
Purchased Call/SPXFCDUE Index/SFC061KS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2024	10/30/2025	1	315,029	492.04	12,056			4,083		5,205			(6,050)		911		0001
Purchased Call/SPXFCDUE Index/SFC061ISL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2024	10/08/2025	1	272,924	488.7	12,588			3,443		4,359			(6,259)		714		0001
Purchased Call/SPXFCDUE Index/SFC061KS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	10/31/2025	1	5,027,217	480.57	238,229			80,716		141,029			(118,477)		14,592		0001
Purchased Call/SPXFCDUE Index/SFC061ISM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2025	1	7,463,712	492.43	363,796			100,913		121,330			(181,192)		19,631		0001
Purchased Call/SPXFCDUE Index/SFC061KSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	10/31/2025	1	4,641,108	479.64	222,152			76,883		135,301			(113,021)		13,471		0001
Purchased Call/SPXFCDUE Index/SFC061KSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/14/2024	11/05/2025	1	2,737,203	483.51	164,803			57,905		69,294			(82,040)		8,105		0001
Purchased Call/SPXFCDUE Index/SFC061ISF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2024	10/07/2025	1	5,498,225	483.75	297,639			80,734		113,425			(148,258)		14,317		0001
Purchased Call/SPXFCDUE Index/SFC061IS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/02/2024	10/01/2025	1	2,298,955	485.65	110,851			28,207		47,981			(55,172)		5,802		0001
Purchased Call/SPXFCDUE Index/SFC061K\$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2025	1	614,467	493.35	27,484			9,045		9,282			(13,682)		1,762		0001
Purchased Call/SPXFCDUE Index/SFC061JSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2025	1	3,134,325	491.78	150,886			49,048		50,598			(74,415)		8,948		0001
Purchased Call/SPXFCDUE Index/SFC061L\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2024	11/12/2025	1	1,278,613	497.85	57,067			21,124		17,662			(28,377)		3,888		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061KST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/07/2025	1	10,253,718	498.89	487,102			175,163		129,637			(243,546)		30,597		0001
Purchased Call/SPXFCDUE Index/SFC061KSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/07/2025	1	562,651	497.71	25,723			9,243		7,553			(12,801)		1,679		0001
Purchased Call/SPXFCDUE Index/SFC061KSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/06/2025	1	8,168,345	495.42	398,781			141,219		121,262			(197,994)		24,280		0001
Purchased Call/SPXFCDUE Index/SFC061KSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/11/2024	11/07/2025	1	646,043	498.89	28,826			10,358		8,168			(14,453)		1,928		0001
Purchased Call/SPXFCDUE Index/SFC061L$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/14/2025	1	389,886	494.56	15,313			5,790		6,444			(7,634)		1,194		0001
Purchased Call/SPXFCDUE Index/SFC061L$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/17/2025	1	2,778,674	487.95	133,571			51,147		61,914			(65,876)		8,604		0001
Purchased Call/SPXFCDUE Index/SFC061I$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	10/03/2025	1	4,993,159	484.08	249,492			65,586		98,916			(124,947)		12,737		0001
Purchased Call/SPXFCDUE Index/SFC061L$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/21/2025	1	3,070,882	494	143,897			57,284		54,588			(72,018)		9,644		0001
Purchased Call/SPXFCDUE Index/SFC061NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/11/2025	1	8,435,276	506.44	385,048			173,719		98,806			(191,285)		28,271		0001
Purchased Call/SPXFCDUE Index/SFC061MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/26/2025	1	4,282,069	500.13	201,362			82,954		59,669			(100,271)		13,680		0001
Purchased Call/SPXFCDUE Index/SFC061LS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2024	11/13/2025	1	6,489,912	497.79	298,479			111,495		90,989			(148,299)		19,808		0001
Purchased Call/SPXFCDUE Index/SFC061JSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/22/2025	1	3,623,188	497.98	144,530			45,332		40,023			(72,167)		10,124		0001
Purchased Call/SPXFCDUE Index/SFC061NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2024	12/17/2025	1	775,880	501.04	22,107			10,348		11,979			(11,002)		2,648		0001
Purchased Call/SPXFCDUE Index/SFC061JSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/21/2025	1	487,383	497	20,680			6,401		5,592			(10,288)		1,356		0001
Purchased Call/SPXFCDUE Index/SFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/25/2025	1	5,269,490	496.84	268,472			109,444		84,249			(133,599)		16,777		0001
Purchased Call/SPXFCDUE Index/SFC061NSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2024	12/18/2025	1	9,411,604	481.62	446,123	3,551		212,060		304,435			(223,356)		32,210		0001
Purchased Call/SPXFCDUE Index/SFC061MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	11/28/2025	1	4,536,171	501.77	218,682			91,232		59,314			(109,002)		14,588		0001
Purchased Call/SPXFCDUE Index/SFC061LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/21/2025	1	5,723,209	495.47	279,516			111,299		95,331			(139,614)		17,974		0001
Purchased Call/SPXFCDUE Index/SFC061LS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/13/2025	1	439,932	497.79	16,658			6,264		6,168			(8,316)		1,343		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/03/2025	1	1,665,885	502.86	81,230			34,781		21,443			(40,392)		5,445		0001
Purchased Call/SPXFCDUE Index/SFC061MSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2024	12/04/2025	1	252,684	507.49	10,989			4,762		2,646			(5,464)		829		0001
Purchased Call/SPXFCDUE Index/SFC061NSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/12/2025	1	1,783,398	502.69	78,404			35,718		24,934			(38,987)		5,995		0001
Purchased Call/SPXFCDUE Index/SFC061LSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/19/2025	1	399,893	491.04	17,892			6,969		7,928			(8,897)		1,247		0001
Purchased Call/SPXFCDUE Index/SFC061MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/05/2025	1	5,307,710	506.03	256,347			111,637		60,328			(127,333)		17,461		0001
Purchased Call/SPXFCDUE Index/SFC061LSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2024	11/19/2025	1	2,194,374	491.04	107,500			42,273		43,511			(53,939)		6,844		0001
Purchased Call/SPXFCDUE Index/SFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2024	12/12/2025	1	8,544,535	501.81	414,899			189,303		124,112			(207,220)		28,725		0001
Purchased Call/SPXFCDUE Index/SFC061NS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2024	12/10/2025	1	3,481,440	499.16	184,885			82,725		55,603			(91,895)		11,633		0001
Purchased Call/SPXFCDUE Index/SFC061LSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2025	1	1,833,585	491.08	88,553			35,163		36,589			(44,353)		5,738		0001
Purchased Call/SPXFCDUE Index/SFC061LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2024	11/14/2025	1	1,686,419	487.95	76,968			29,158		37,302			(38,591)		5,166		0001
Purchased Call/SPXFCDUE Index/SFC061NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/19/2025	1	6,868,521	481.25	339,160			161,066		226,131			(168,630)		23,575		0001
Purchased Call/SPXFCDUE Index/SFC061NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/10/2025	1	1,612,626	499.16	82,318			36,838		25,753			(40,933)		5,388		0001
Purchased Call/SPXFCDUE Index/SFC061ISP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2024	10/10/2025	1	4,008,710	491.09	201,013			56,520		69,707			(99,954)		10,596		0001
Purchased Call/SPXFCDUE Index/SFC061KS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/29/2025	1	379,290	494.26	15,148			5,032		5,539			(7,538)		1,092		0001
Purchased Call/SPXFCDUE Index/SFC061IS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	10/02/2025	1	349,881	485.77	15,521			4,018		6,227			(7,733)		888		0001
Purchased Call/SPXFCDUE Index/SFC061JS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2025	1	6,017,883	496.98	287,193			84,956		83,781			(142,718)		16,367		0001
Purchased Call/SPXFCDUE Index/SFC061MSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2024	12/05/2025	1	311,206	507.76	12,387			5,417		3,261			(6,211)		1,024		0001
Purchased Call/SPXFCDUE Index/SFC061NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2024	12/17/2025	1	7,033,194	501.04	254,924			118,902		108,604			(126,608)		23,999		0001
Purchased Call/SPXFCDUE Index/SFC061JSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2025	1	57,482	489.5	2,559			810		1,015			(1,272)		161		0001

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Purchased Call/SPXFCDUE Index/SFC061K$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2024	11/03/2025	1	1,550,447	479.64	75,096			25,873		45,461			(37,075)		4,555		0001
Purchased Call/SPXFCDUE Index/SFC061KSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/11/2024	11/07/2025	1	4,633,728	497.71	225,283			80,864		62,203			(111,939)		13,827		0001
Purchased Call/SPXFCDUE Index/SFC061JSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/22/2025	1	480,859	497.98	17,449			5,447		5,312			(8,676)		1,344		0001
Purchased Call/SPXFCDUE Index/SFC061JSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/24/2025	1	3,240,687	491.27	156,688			49,995		53,061			(77,857)		9,135		0001
Purchased Call/SPXFCDUE Index/SFC061J$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/17/2025	1	52,241	496.82	2,076			624		585			(1,041)		143		0001
Purchased Call/SPXFCDUE Index/SFC061NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2025	1	2,749,968	481.62	124,569			58,922		88,851			(62,044)		9,411		0001
Purchased Call/SPXFCDUE Index/SFC061LS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2024	11/14/2025	1	5,330,043	494.56	235,730			89,219		88,100			(117,571)		16,327		0001
Purchased Call/SPXFCDUE Index/SFC061JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/24/2025	1	256,413	491.27	11,185			3,573		4,198			(5,562)		723		0001
Purchased Call/SPXFCDUE Index/SFC061NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/02/2025	12/16/2025	1	5,426,641	503.8	236,035	1,486		110,308		73,861			(118,173)		18,463		0001
Purchased Call/SPXFCDUE Index/SFC061NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/10/2025	1	50,001	499.16	2,361			1,057		797			(1,174)		167		0001
Purchased Call/SPXFCDUE Index/SFC061NS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2024	12/11/2025	1	678,305	506.44	28,136			12,744		7,945			(13,996)		2,273		0001
Purchased Call/SPXFCDUE Index/SFC061NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2024	12/12/2025	1	5,296,357	502.69	250,171			113,862		74,057			(124,317)		17,805		0001
Purchased Call/SPXFCDUE Index/SFC061JSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2024	10/24/2025	1	420,600	491.78	19,355			6,200		6,710			(9,704)		1,186		0001
Purchased Call/SPXFCDUE Index/SFC061MSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/02/2024	12/02/2025	1	9,211,148	502.51	454,943			193,718		119,213			(226,406)		30,013		0001
Purchased Call/SPXFCDUE Index/SFC061MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/25/2024	11/21/2025	1	367,579	495.47	16,957			6,760		6,122			(8,506)		1,154		0001
Purchased Call/SPXFCDUE Index/SFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/29/2025	1	2,733,568	482.95	131,485			65,561		86,835			(64,847)		9,651		0001
Purchased Call/SPXFCDUE Index/SFC061LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2024	11/21/2025	1	5,057,857	494	247,881			98,405		90,925			(123,224)		15,884		0001
Purchased Call/SPXFCDUE Index/SFC061MSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2024	12/04/2025	1	7,669,942	507.49	361,360			156,131		80,314			(179,628)		25,152		0001
Purchased Call/SPXFCDUE Index/SFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2024	12/26/2025	1	11,040,731	487.42	493,440			243,908		299,391			(245,381)		38,659		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061LS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2025	1	5,014,847	497.85	237,009			87,759		69,273			(117,770)		15,249		0001
Purchased Call/SPXFCDUE Index/SFC061NSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2025	1	496,752	483.09	23,889			11,451		15,434			(11,782)		1,720		0001
Purchased Call/SPXFCDUE Index/SFC061NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/19/2025	1	10,243,064	483.09	492,722			235,138		316,818			(246,442)		35,157		0001
Purchased Call/SPXFCDUE Index/SFC061NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/19/2025	1	1,104,969	481.25	51,438			24,451		36,337			(25,605)		3,793		0001
Purchased Call/SPXFCDUE Index/SFC061KSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2024	11/06/2025	1	1,088,938	495.42	51,652			18,454		16,166			(25,736)		3,237		0001
Purchased Call/SPXFCDUE Index/SFC061ISD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	10/01/2025	1	59,978	485.65	2,479			639		1,061			(1,250)		151		0001
Purchased Call/SPXFCDUE Index/SFC061JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2024	10/24/2025	1	6,637,292	491.78	323,022			103,341		105,883			(161,337)		18,709		0001
Purchased Call/SPXFCDUE Index/SFC061IS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/06/2025	1	2,416,071	488.51	116,382			31,099		45,874			(57,398)		6,260		0001
Purchased Call/SPXFCDUE Index/SFC061KS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/29/2025	1	3,002,288	494.26	137,485			45,745		43,844			(68,612)		8,643		0001
Purchased Call/SPXFCDUE Index/SFC061JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/17/2025	1	449,851	496.82	20,346			6,104		5,037			(10,117)		1,229		0001
Purchased Call/SPXFCDUE Index/SFC061ISH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2025	1	836,883	483.75	39,634			10,730		17,264			(19,708)		2,179		0001
Purchased Call/SPXFCDUE Index/SFC061JS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2024	10/15/2025	1	179,942	493.83	8,239			2,412		2,314			(4,097)		487		0001
Purchased Call/SPXFCDUE Index/SFC061MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	11/25/2025	1	1,066,686	496.84	53,076			21,802		17,052			(26,640)		3,396		0001
Purchased Call/SPXFCDUE Index/SFC061ISY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/14/2025	1	370,244	499.6	14,258			4,136		3,299			(7,090)		998		0001
Purchased Call/SPXFCDUE Index/SFC061HSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/01/2024	09/30/2025	1	55,329	491.51	1,969			495		675			(979)		139		0001
Purchased Call/SPXFCDUE Index/SFC061JSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2025	1	61,832	497	2,507			776		709			(1,247)		172		0001
Purchased Call/SPXFCDUE Index/SFC061MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2024	12/05/2025	1	5,257,676	507.76	240,216			104,872		55,086			(119,807)		17,296		0001
Purchased Call/SPXFCDUE Index/SFC061NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/10/2024	12/09/2025	1	1,115,554	502	47,178			20,982		15,585			(23,459)		3,716		0001
Purchased Call/SPXFCDUE Index/SFC061KSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/11/2025	1	3,709,671	498.9	172,962			63,603		48,072			(86,052)		11,239		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061KSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2024	11/04/2025	1	6,843,504	478.12	375,077			130,629		214,562			(186,583)		20,184		0001
Purchased Call/SPXFCDUE Index/SFC061MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/26/2025	1	6,968,886	497.7	346,989			143,267		109,366			(173,054)		22,263		0001
Purchased Call/SPXFCDUE Index/SFC061LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/18/2025	1	7,163,064	489.15	356,885			138,083		152,889			(177,540)		22,260		0001
Purchased Call/SPXFCDUE Index/SFC061NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/09/2025	1	6,239,885	502	284,698			126,690		87,179			(141,623)		20,785		0001
Purchased Call/SPXFCDUE Index/SFC061MSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/02/2025	1	2,339,119	502.51	106,376			45,269		30,272			(52,914)		7,622		0001
Purchased Call/SPXFCDUE Index/SFC061HSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	09/30/2025	1	7,347,490	491.51	311,193			78,278		116,465			(154,819)		18,444		0001
Purchased Call/SPXFCDUE Index/SFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2024	12/19/2025	1	1,187,744	483.09	55,444			26,505		36,700			(27,822)		4,077		0001
Purchased Call/SPXFCDUE Index/SFC061LSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2024	11/14/2025	1	6,004,658	487.95	291,533			110,333		132,835			(145,731)		18,394		0001
Purchased Call/SPXFCDUE Index/SFC0611ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/13/2025	1	1,139,420	494.85	54,874			15,765		13,348			(27,063)		3,056		0001
Purchased Call/SPXFCDUE Index/SFC061JS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/17/2025	1	5,084,225	496.82	253,845			76,120		56,931			(126,193)		13,892		0001
Purchased Call/SPXFCDUE Index/SFC061KSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2024	10/31/2025	1	706,476	480.57	30,909			10,478		19,818			(15,383)		2,051		0001
Purchased Call/SPXFCDUE Index/SFC0611SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2025	1	252,380	492.43	11,373			3,177		3,299			(5,671)		664		0001
Purchased Call/SPXFCDUE Index/SFC061KSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/10/2025	1	1,796,887	498.89	86,212			31,444		22,991			(42,558)		5,423		0001
Purchased Call/SPXFCDUE Index/SFC0610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/24/2024	12/24/2025	1	1,002,872	487.11	43,242			21,279		27,352			(21,654)		3,492		0001
Purchased Call/SPXFCDUE Index/SFC0610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/23/2025	1	9,371,986	484.76	461,441	4,158		226,051		276,121			(231,736)		32,540		0001
Purchased Call/SPXFCDUE Index/SFC061MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/28/2025	1	2,138,001	497.7	102,667			42,659		33,648			(50,772)		6,876		0001
Purchased Call/SPXFCDUE Index/SFC0611SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2025	1	52,995	483.75	2,299			623		1,093			(1,143)		138		0001
Purchased Call/SPXFCDUE Index/SFC061NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/15/2025	1	3,355,737	501.81	161,445			74,273		49,186			(79,622)		11,383		0001
Purchased Call/SPXFCDUE Index/SFC061MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/26/2025	1	2,035,914	500.13	88,086			36,334		28,368			(43,850)		6,504		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061M$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	11/28/2025	1	1,319,093	501.77	60,264			25,273		17,248			(30,313)		4,242		0001
Purchased Call/SPXFCDUE Index/SFC061L$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2024	11/20/2025	1	5,220,111	491.08	254,792			99,934		104,180			(126,459)		16,337		0001
Purchased Call/SPXFCDUE Index/SFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2024	12/26/2025	1	9,796,820	482.95	457,013	2,909		227,845		309,911			(229,236)		34,303		0001
Purchased Call/SPXFCDUE Index/SFC0610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/24/2024	12/23/2025	1	1,402,396	484.76	65,613			31,807		41,273			(32,626)		4,869		0001
Purchased Call/SPXFCDUE Index/SFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2025	1	6,110,991	480.28	255,360	26,921		142,450		212,784			(140,254)		21,635		0001
Purchased Call/SPXFCDUE Index/SFC061I$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2024	10/10/2025	1	6,116,105	494.85	297,748			83,908		89,638			(149,006)		16,166		0001
Purchased Call/SPXFCDUE Index/SFC061JSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/20/2025	1	833,529	499.42	39,971			12,225		8,148			(19,725)		2,309		0001
Purchased Call/SPXFCDUE Index/SFC061LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/18/2025	1	981,533	489.15	45,550			17,641		20,948			(22,682)		3,050		0001
Purchased Call/SPXFCDUE Index/SFC061KSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/06/2024	11/05/2025	1	634,631	483.51	35,111			12,318		16,065			(17,459)		1,879		0001
Purchased Call/SPXFCDUE Index/SFC061KSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2025	1	372,417	478.12	18,460			6,425		11,675			(9,179)		1,098		0001
Purchased Call/SPXFCDUE Index/SFC061MST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/05/2025	1	986,774	506.03	44,678			19,493		11,216			(22,247)		3,246		0001
Purchased Call/SPXFCDUE Index/SFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	12/30/2025	1	977,024	480.28	34,992	7,627		21,530		33,955			(21,161)		3,459		0001
Purchased Call/SPXFCDUE Index/SFC061MSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/08/2025	1	2,269,720	507.76	109,264			48,161		24,097			(53,888)		7,537		0001
Purchased Call/SPXFCDUE Index/SFC061NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2024	12/12/2025	1	714,407	501.81	33,086			15,114		10,376			(16,589)		2,402		0001
Purchased Call/SPXFCDUE Index/SFC061I$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2024	09/30/2025	1	224,994	491.51	8,693			2,191		2,743			(4,334)		565		0001
Purchased Call/SPXFCDUE Index/SFC061I$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/10/2025	1	153,510	491.09	7,093			1,995		2,205			(3,527)		406		0001
Purchased Call/SPXFCDUE Index/SFC061J$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2025	1	5,731,200	497	276,495			85,561		65,761			(137,513)		15,944		0001
Purchased Call/SPXFCDUE Index/SFC061I$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/03/2025	1	934,846	484.08	43,818			11,441		18,520			(21,789)		2,385		0001
Purchased Call/SPXFCDUE Index/SFC061L$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2025	1	549,404	495.47	26,399			10,618		9,244			(13,020)		1,743		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2025	1	1,182,244	501.77	56,842			23,958		15,629			(28,034)		3,840		0001
Purchased Call/SPXFCDUE Index/SFC061LSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/11/2025	1	127,853	498.9	5,602			2,058		1,657			(2,786)		387		0001
Purchased Call/SPXFCDUE Index/SFC061OSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2024	12/26/2025	1	436,751	482.95	18,449			9,173		13,798			(9,250)		1,529		0001
Purchased Call/SPXFCDUE Index/SFC061KSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2024	10/31/2025	1	428,856	479.64	18,562			6,308		12,502			(9,307)		1,245		0001
Purchased Call/SPXFCDUE Index/SFC061MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	11/26/2025	1	1,259,126	497.7	60,707			25,108		19,595			(30,381)		4,022		0001
Purchased Call/SPXFCDUE Index/SFC061MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/26/2025	1	54,999	500.13	2,184			900		766			(1,086)		176		0001
Purchased Call/SPXFCDUE Index/SFC061OS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2025	1	874,786	487.11	35,846			17,622		23,838			(17,923)		3,046		0001
Purchased Call/SPXFCDUE Index/SFC061MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/03/2025	1	1,546,863	502.86	80,680			34,600		19,911			(40,140)		5,056		0001
Purchased Call/SPXFCDUE Index/SFC061NSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	12/16/2025	1	1,986,881	503.8	73,382			34,078		27,040			(36,514)		6,760		0001
Purchased Call/SPXFCDUE Index/SFC061TSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/01/2025	03/19/2026	1	8,041,330	454.79	382,474			276,688		615,386			(107,255)		34,065		0001
Purchased Call/SPXFCDUE Index/SFC061TSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	03/18/2026	1	99,483	452.23	4,412			3,160		7,728			(1,257)		421		0001
Purchased Call/SPXFCDUE Index/SFC061TS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2025	03/12/2026	1	8,905,286	451.46	412,122			290,329		729,071			(123,456)		37,217		0001
Purchased Call/SPXFCDUE Index/SFC061TSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/20/2026	1	10,234,599	453.89	521,392			380,420		799,703			(142,422)		43,438		0001
Purchased Call/SPXFCDUE Index/SFC061SS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2025	02/24/2026	1	749,998	471.19	33,246			21,898		37,722			(11,377)		3,034		0001
Purchased Call/SPXFCDUE Index/SFC061SSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2025	02/27/2026	1	7,681,012	461.43	386,806			258,830		496,312			(129,657)		31,272		0001
Purchased Call/SPXFCDUE Index/SFC061TS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/13/2026	1	135,456	453.36	6,005			4,253		10,265			(1,782)		567		0001
Purchased Call/SPXFCDUE Index/SFC061SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2025	02/24/2026	1	8,070,217	471.19	359,186			236,327		406,103			(123,193)		32,652		0001
Purchased Call/SPXFCDUE Index/SFC061SSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/11/2026	1	9,133,433	450.96	440,172			307,327		755,607			(133,415)		38,096		0001
Purchased Call/SPXFCDUE Index/SFC061TSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/20/2026	1	8,273,837	454.19	396,457			288,541		642,281			(109,875)		35,116		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/SPXFCDUE Index/SFC061S$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/06/2025	03/03/2026	1	10,105,213	460.14		444,258		300,903		674,808			(143,837)		41,480		0001
Purchased Call/SPXFCDUE Index/SFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2025	03/17/2026	1	16,087,614	455.12		734,438		526,562		1,219,625			(208,823)		67,889		0001
Purchased Call/SPXFCDUE Index/SFC0610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	8,982,524	479.41		418,640		248,011		344,860			(171,594)		34,390		0001
Purchased Call/SPXFCDUE Index/SFC0610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/05/2025	02/03/2026	1	6,690,397	476.76		332,013		199,273		278,954			(132,923)		25,853		0001
Purchased Call/SPXFCDUE Index/SFC061P$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2025	01/16/2026	1	703,761	479.99		33,323		18,490		25,628			(14,941)		2,605		0001
Purchased Call/SPXFCDUE Index/SFC061R$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2025	02/10/2026	1	10,792,725	479.49		516,689		319,777		421,626			(197,250)		42,369		0001
Purchased Call/SPXFCDUE Index/SFC0610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2025	01/30/2026	1	8,694,516	481.16		409,753		242,188		316,786			(169,071)		33,287		0001
Purchased Call/SPXFCDUE Index/SFC0610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2025	02/05/2026	1	11,669,204	479.25		564,947		342,703		455,014			(223,666)		45,298		0001
Purchased Call/SPXFCDUE Index/SFC061P$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	01/13/2026	1	6,643,751	475.03		322,878		174,953		279,533			(148,019)		24,405		0001
Purchased Call/SPXFCDUE Index/SFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2025	01/02/2026	1	9,198,524	480.75		442,522		227,851		317,853			(215,567)		32,832		0001
Purchased Call/SPXFCDUE Index/SFC061P$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2025	01/08/2026	1	6,057,336	479.31		275,066		146,070		221,800			(129,510)		21,966		0001
Purchased Call/SPXFCDUE Index/SFC061P$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	01/09/2026	1	629,823	479.31		25,721		13,733		23,078			(12,038)		2,290		0001
Purchased Call/SPXFCDUE Index/SFC061P$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2025	01/16/2026	1	11,797,121	482.31		570,980		316,843		401,127			(256,238)		43,663		0001
Purchased Call/SPXFCDUE Index/SFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2026	1	4,251,540	481.81		191,007		99,747		142,923			(91,290)		15,337		0001
Purchased Call/SPXFCDUE Index/SFC061R$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2025	02/10/2026	1	133,495	479.49		6,337		3,921		5,214			(2,420)		524		0001
Purchased Call/SPXFCDUE Index/SFC0610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2025	1	3,843,596	478.67		180,752		92,187		141,398			(89,083)		13,645		0001
Purchased Call/SPXFCDUE Index/SFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2025	01/07/2026	1	4,690,054	478.92		225,209		118,234		173,355			(107,017)		16,964		0001
Purchased Call/SPXFCDUE Index/SFC061R$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	6,930,003	480.48		321,617		196,463		261,614			(126,359)		26,962		0001
Purchased Call/SPXFCDUE Index/SFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2026	1	8,407,103	479.46		408,267		239,714		321,036			(169,447)		32,111		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061P$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/09/2026	1	7,163,184	479.31		332,136		175,882		263,252			(156,589)		26,044		0001
Purchased Call/SPXFCDUE Index/SFC061Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/23/2026	1	744,883	487.46		30,023		17,203		21,781			(12,879)		2,805		0001
Purchased Call/SPXFCDUE Index/SFC061Q$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/23/2026	1	10,930,330	486.53		485,075		277,918		330,242			(208,241)		41,157		0001
Purchased Call/SPXFCDUE Index/SFC061P$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2025	01/12/2026	1	2,961,520	474.93		142,596		76,766		124,685			(66,260)		10,851		0001
Purchased Call/SPXFCDUE Index/SFC061U$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2025	03/26/2026	1	6,538,535	456.15		308,500		229,086		488,351			(80,666)		28,066		0001
Purchased Call/SPXFCDUE Index/SFC061T$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	03/13/2026	1	11,925,604	453.36		577,684		410,205		937,922			(168,926)		49,937		0001
Purchased Call/SPXFCDUE Index/SFC061U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/27/2026	1	221,192	455.38		8,806		6,580		16,291			(2,274)		951		0001
Purchased Call/SPXFCDUE Index/SFC061S$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2025	03/04/2026	1	11,185,738	455.96		555,519		377,536		827,550			(178,651)		46,008		0001
Purchased Call/SPXFCDUE Index/SFC061T$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	03/13/2026	1	9,344,734	448.97		482,940		341,973		807,779			(143,207)		39,130		0001
Purchased Call/SPXFCDUE Index/SFC061T$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	03/18/2026	1	1,100,000	452.23		52,272		37,440		88,724			(14,894)		4,651		0001
Purchased Call/SPXFCDUE Index/SFC061S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2025	03/06/2026	1	9,532,961	455.73		433,518		299,197		707,263			(135,576)		39,369		0001
Purchased Call/SPXFCDUE Index/SFC061U$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2025	03/27/2026	1	233,700	450.08		11,647		8,727		19,854			(2,936)		1,005		0001
Purchased Call/SPXFCDUE Index/SFC061T$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	03/18/2026	1	9,579,631	452.23		474,844		340,839		774,436			(134,686)		40,503		0001
Purchased Call/SPXFCDUE Index/SFC061S$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/05/2025	03/04/2026	1	182,580	455.96		9,178		6,237		13,431			(2,950)		751		0001
Purchased Call/SPXFCDUE Index/SFC061S$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2025	03/10/2026	1	10,201,395	451.53		485,043		338,066		832,807			(147,533)		42,466		0001
Purchased Call/SPXFCDUE Index/SFC061S$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2025	02/27/2026	1	14,768,069	465.36		656,942		440,694		867,126			(218,040)		60,125		0001
Purchased Call/SPXFCDUE Index/SFC061S$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2025	03/10/2026	1	254,175	451.53		11,974		8,345		20,711			(3,642)		1,058		0001
Purchased Call/SPXFCDUE Index/SFC061Q$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/29/2025	01/27/2026	1	6,756,322	478.86		338,597		196,499		260,952			(142,263)		25,685		0001
Purchased Call/SPXFCDUE Index/SFC061P$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/29/2025	01/23/2026	1	5,636,431	487.46		263,748		150,815		165,218			(113,816)		21,223		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2025	01/22/2026	1	10,908,789	486.07		529,040		299,797		332,804			(230,113)		40,976		0001
Purchased Call/SPXFCDUE Index/SFC061PSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/22/2025	01/16/2026	1	785,900	482.31		36,488		20,287		26,641			(16,213)		2,909		0001
Purchased Call/SPXFCDUE Index/SFC061US4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/03/2025	03/27/2026	1	16,309,623	455.38		715,609		535,143		1,244,804			(183,410)		70,137		0001
Purchased Call/SPXFCDUE Index/SFC061RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2025	02/17/2026	1	7,158,941	483.08		342,915		219,052		254,865			(124,233)		28,538		0001
Purchased Call/SPXFCDUE Index/SFC061RSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	02/19/2026	1	9,368,672	485.08		420,160		271,143		316,640			(150,152)		37,507		0001
Purchased Call/SPXFCDUE Index/SFC061TST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/24/2026	1	8,982,299	458.86		428,554		315,075		630,162			(114,074)		38,412		0001
Purchased Call/SPXFCDUE Index/SFC061SS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2025	02/26/2026	1	12,803,841	468.07		571,795		379,934		700,818			(193,517)		52,020		0001
Purchased Call/SPXFCDUE Index/SFC061RSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2025	02/12/2026	1	13,043,020	478.28		643,522		403,688		530,056			(241,724)		51,430		0001
Purchased Call/SPXFCDUE Index/SFC061TSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/20/2026	1	50,002	454.19		2,202		1,602		3,735			(611)		212		0001
Purchased Call/SPXFCDUE Index/SFC061TSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/25/2026	1	10,832,957	459.1		502,831		370,549		756,784			(133,078)		46,413		0001
Purchased Call/SPXFCDUE Index/SFC0610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2025	02/04/2026	1	960,131	478.26		46,475		27,988		38,442			(18,513)		3,719		0001
Purchased Call/SPXFCDUE Index/SFC061RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2025	02/13/2026	1	8,873,875	482.8		427,125		269,950		317,708			(159,554)		35,067		0001
Purchased Call/SPXFCDUE Index/SFC061PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/22/2026	1	2,228,835	486.07		102,307		58,273		67,818			(44,394)		8,372		0001
Purchased Call/SPXFCDUE Index/SFC061RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/19/2025	02/18/2026	1	6,358,389	483.11		312,424		200,449		227,013			(112,300)		25,401		0001
Purchased Call/SPXFCDUE Index/SFC0610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2025	02/02/2026	1	3,767,325	479.41		180,300		107,433		145,048			(73,534)		14,524		0001
Purchased Call/SPXFCDUE Index/SFC061TS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2025	03/12/2026	1	99,566	451.46		4,419		3,092		7,839			(1,332)		416		0001
Purchased Call/SPXFCDUE Index/SFC061RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2025	02/11/2026	1	5,217,682	479.58		240,497		149,704		203,772			(90,991)		20,528		0001
Purchased Call/SPXFCDUE Index/SFC061US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/27/2026	1	10,027,646	450.08		493,821		370,178		854,472			(124,963)		43,123		0001
Purchased Call/SPXFCDUE Index/SFC061SSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/05/2025	03/05/2026	1	4,976,665	458.6		225,403		154,480		348,773			(71,777)		20,511		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061T$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	1	100,000	459.1		4,754		3,497		6,973			(1,263)		428		0001
Purchased Call/SPXFCDUE Index/SFC0610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2025	01/30/2026	1	999,666	479.41		44,582		26,451		38,375			(18,154)		3,827		0001
Purchased Call/SPXFCDUE Index/SFC061R$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/20/2025	02/20/2026	1	10,480,100	482.57		455,953		295,943		383,094			(161,878)		42,046		0001
Purchased Call/SPXFCDUE Index/SFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/05/2025	02/03/2026	1	83,757	476.76		4,178		2,511		3,492			(1,669)		324		0001
Purchased Call/SPXFCDUE Index/SFC061R$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2025	02/20/2026	1	499,832	482.57		19,110		12,421		18,267			(6,772)		2,005		0001
Purchased Call/SPXFCDUE Index/SFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/04/2026	1	6,659,436	478.26		326,631		196,963		266,673			(129,937)		25,792		0001
Purchased Call/SPXFCDUE Index/SFC061S$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2025	03/06/2026	1	7,233,260	455.34		346,934		238,981		541,387			(109,510)		29,872		0001
Purchased Call/SPXFCDUE Index/SFC061P$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2026	1	4,193,958	480.39		199,475		110,025		150,778			(90,413)		15,484		0001
Purchased Call/SPXFCDUE Index/SFC061R$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2025	02/17/2026	1	110,229	483.08		5,225		3,334		3,924			(1,895)		439		0001
Purchased Call/SPXFCDUE Index/SFC0610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2025	01/02/2026	1	354,842	480.75		15,880		8,190		12,235			(7,692)		1,267		0001
Purchased Call/SPXFCDUE Index/SFC061P$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2025	01/09/2026	1	8,328,675	474.93		398,743		212,945		349,871			(186,682)		30,282		0001
Purchased Call/SPXFCDUE Index/SFC061P$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2025	01/13/2026	1	338,383	475.03		15,130		8,192		14,174			(6,942)		1,243		0001
Purchased Call/SPXFCDUE Index/SFC061P$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2025	01/09/2026	1	191,886	474.93		8,567		4,586		8,027			(3,982)		698		0001
Purchased Call/SPXFCDUE Index/SFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2025	01/28/2026	1	3,423,338	481.16		158,566		92,522		123,841			(66,170)		13,045		0001
Purchased Call/SPXFCDUE Index/SFC061S$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2025	02/25/2026	1	5,001,161	468.22		229,856		152,161		272,436			(78,050)		20,277		0001
Purchased Call/SPXFCDUE Index/SFC061RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/06/2026	1	11,430,983	477.42		557,923		341,484		471,536			(217,747)		44,474		0001
Purchased Call/SPXFCDUE Index/SFC061T$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	1	520,000	453.89		26,498		19,347		40,542			(7,219)		2,207		0001
Purchased Call/SPXFCDUE Index/SFC061P$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2026	1	928,708	484.31		43,171		24,354		29,756			(18,849)		3,480		0001
Purchased Call/SPXFCDUE Index/SFC0610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	7,490,818	477.65		367,748		188,882		285,632			(179,893)		26,737		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2025	01/23/2026	1	944,486	486.53		35,739		20,507		28,457			(15,246)		3,556		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2025	01/29/2026	1	499,832	479.46		23,143		13,629		18,996			(9,601)		1,909		0001
Purchased Call/SPXFCDUE Index/SFC061PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2025	01/14/2026	1	3,821,643	475.08		204,362		111,405		161,021			(93,053)		14,074		0001
Purchased Call/SPXFCDUE Index/SFC0610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/29/2025	01/28/2026	1	116,340	481.16		5,032		2,933		4,191			(2,101)		443		0001
Purchased Call/SPXFCDUE Index/SFC061PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2025	01/16/2026	1	8,855,276	479.99		432,799		239,513		323,640			(195,341)		32,775		0001
Purchased Call/SPXFCDUE Index/SFC061SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2025	02/20/2026	1	1,018,641	473.28		43,003		28,108		48,250			(14,932)		4,087		0001
Purchased Call/SPXFCDUE Index/SFC061RSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/13/2025	02/11/2026	1	200,004	479.58		9,650		6,033		7,810			(3,650)		787		0001
Purchased Call/SPXFCDUE Index/SFC061RSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2025	02/13/2026	1	110,001	482.8		5,243		3,315		3,938			(1,959)		435		0001
Purchased Call/SPXFCDUE Index/SFC061RSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2025	02/13/2026	1	16,785,884	483.08		800,655		506,940		596,021			(296,894)		66,334		0001
Purchased Call/SPXFCDUE Index/SFC0610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/02/2025	12/31/2025	1	1,143,772	478.67		50,905		25,979		41,981			(25,043)		4,060		0001
Purchased Call/SPXFCDUE Index/SFC0610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/08/2025	01/06/2026	1	970,958	481.81		41,077		21,467		32,573			(19,615)		3,503		0001
Purchased Call/SPXFCDUE Index/SFC0610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	01/02/2026	1	722,097	477.65		34,347		17,651		27,463			(16,796)		2,577		0001
Purchased Call/SPXFCDUE Index/SFC061SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2025	02/26/2026	1	357,189	468.07		14,537		9,692		19,540			(4,912)		1,451		0001
Purchased Call/SPXFCDUE Index/SFC061PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/16/2025	01/15/2026	1	664,620	480.39		29,510		16,276		23,816			(13,377)		2,454		0001
Purchased Call/SPXFCDUE Index/SFC061PS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/09/2026	1	50,155	479.31		1,913		1,020		1,815			(899)		182		0001
Purchased Call/SPXFCDUE Index/SFC061SSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2025	03/03/2026	1	751,818	460.14		32,465		21,972		50,157			(10,524)		3,086		0001
Purchased Call/SPXFCDUE Index/SFC061US8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/27/2026	1	76,510	450.08		3,393		2,535		6,220			(876)		329		0001
Purchased Call/SPXFCDUE Index/SFC061US3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/27/2025	03/26/2026	1	599,965	456.15		26,450		19,691		43,431			(6,903)		2,575		0001
Purchased Call/SPXFCDUE Index/SFC061PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/16/2025	01/14/2026	1	1,683,650	475.08		83,199		45,368		70,613			(37,920)		6,200		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061T$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	1	273,398	458.86		12,298		9,036		18,651			(3,277)		1,169		0001
Purchased Call/SPXFCDUE Index/SFC0610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	1	2,914,743	486.53		140,199		80,721		88,370			(59,976)		11,054		0001
Purchased Call/SPXFCDUE Index/SFC061R$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2025	02/06/2026	1	127,586	477.42		6,291		3,855		5,262			(2,440)		496		0001
Purchased Call/SPXFCDUE Index/SFC061T$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	1	408,224	459.1		18,109		13,320		27,567			(4,812)		1,749		0001
Purchased Call/SPXFCDUE Index/SFC061R$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2025	02/20/2026	1	9,997,675	473.28		467,535		304,285		473,744			(164,612)		40,110		0001
Purchased Call/SPXFCDUE Index/SFC061T$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	03/13/2026	1	149,485	448.97		7,794		5,521		12,890			(2,313)		626		0001
Purchased Call/SPXFCDUE Index/SFC061T$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2026	1	282,960	454.79		13,378		9,647		21,611			(3,766)		1,199		0001
Purchased Call/SPXFCDUE Index/SFC061T$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	1	1,258,176	458.86		60,022		44,104		88,107			(15,995)		5,380		0001
Purchased Call/SPXFCDUE Index/SFC061S$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2025	03/06/2026	1	63,629	455.73		2,537		1,757		4,573			(782)		263		0001
Purchased Call/SPXFCDUE Index/SFC061S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2025	03/11/2026	1	249,999	450.96		12,008		8,392		20,641			(3,629)		1,043		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2025	01/30/2026	1	107,000	479.41		4,473		2,654		4,079			(1,821)		410		0001
Purchased Call/SPXFCDUE Index/SFC061P$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2026	1	9,699,272	484.31		482,498		272,152		311,674			(210,643)		36,345		0001
Purchased Call/SPXFCDUE Index/SFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	01/05/2026	1	3,006,967	480.75		144,551		74,908		104,238			(70,057)		10,819		0001
Purchased Call/SPXFCDUE Index/SFC0610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	850,393	481.16		34,645		20,762		30,843			(13,993)		3,256		0001
Purchased Call/SPXFCDUE Index/SFC061U$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	1	324,458	450.08		15,247		11,425		26,615			(3,843)		1,395		0001
Purchased Call/SPXFCDUE Index/SFC061T$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	03/20/2026	1	59,246	453.89		2,894		2,112		4,455			(786)		251		0001
Purchased Call/SPXFCDUE Index/SFC061T$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/19/2025	03/17/2026	1	176,391	455.12		8,290		5,948		13,348			(2,352)		744		0001
Purchased Call/SPXFCDUE Index/SFC061P$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2026	1	349,968	479.31		14,274		7,594		12,779			(6,724)		1,269		0001
Purchased Call/SPXFCDUE Index/SFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	01/27/2026	1	1,915,258	478.86		89,402		51,875		73,625			(37,566)		7,281		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2025	01/07/2026	1	317,893	478.92		14,331		7,522		11,717			(6,811)		1,150		0001
Purchased Call/SPXFCDUE Index/SFC0610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2026	1	90,196	479.46		3,879		2,284		3,372			(1,609)		345		0001
Purchased Call/SPXFCDUE Index/SFC061RS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2026	1	3,199,036	477.42		153,810		94,489		132,206			(59,931)		12,530		0001
Purchased Call/SPXFCDUE Index/SFC061RSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2026	1	2,693,186	473.28		129,542		84,577		127,828			(45,534)		10,874		0001
Purchased Call/SPXFCDUE Index/SFC1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2026	1	286,780	466.56		14,824		14,631		18,216			(232)		1,420		0001
Purchased Call/SPXFCDUE Index/SFC061ZSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2025	06/16/2026	1	539,996	467.61		23,158		22,530		33,388			(802)		2,648		0001
Purchased Call/SPXFCDUE Index/SFC061ZSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	220,089	468.93		10,467		10,033		13,357			(516)		1,073		0001
Purchased Call/SPXFCDUE Index/SFC1610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	150,000	462.2		7,116		6,977		10,543			(196)		738		0001
Purchased Call/SPXFCDUE Index/SFC061VS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2025	04/10/2026	1	499,833	445.23		23,093		18,153		45,038			(5,075)		2,204		0001
Purchased Call/SPXFCDUE Index/SFC061VS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2026	1	7,805,399	447.1		363,555		284,505		711,122			(80,839)		34,365		0001
Purchased Call/SPXFCDUE Index/SFC061WSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2025	04/29/2026	1	621,805	449.86		27,632		23,075		51,575			(4,623)		2,833		0001
Purchased Call/SPXFCDUE Index/SFC061WSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2026	1	7,180,181	449.25		354,725		298,920		634,326			(57,601)		32,764		0001
Purchased Call/SPXFCDUE Index/SFC061WSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/01/2025	04/28/2026	1	10,103,795	449.03		497,805		414,641		894,710			(84,146)		45,953		0001
Purchased Call/SPXFCDUE Index/SFC061VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2026	1	7,068,887	444.5		338,311		271,524		680,733			(68,509)		31,505		0001
Purchased Call/SPXFCDUE Index/SFC061USE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/02/2025	03/31/2026	1	9,686,163	452.42		471,117		355,539		781,499			(116,267)		41,961		0001
Purchased Call/SPXFCDUE Index/SFC061USW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2026	1	10,367,107	437.81		569,913		442,485		1,131,100			(128,483)		45,562		0001
Purchased Call/SPXFCDUE Index/SFC061USM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2026	1	8,415,952	444.43		377,699		289,232		807,413			(90,460)		36,592		0001
Purchased Call/SPXFCDUE Index/SFC061USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2025	03/31/2026	1	159,315	452.42		7,236		5,457		12,477			(1,789)		690		0001
Purchased Call/SPXFCDUE Index/SFC061USG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2026	1	8,895,618	453.07		433,391		328,019		713,673			(106,082)		38,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061V\$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/16/2025	04/15/2026	1	696,767	446.62		29,845		23,744		61,189			(6,149)		3,100		0001
Purchased Call/SPXFCDUE Index/SFC061V\$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2025	04/14/2026	1	8,141,807	446.86		385,783		306,272		747,586			(80,157)		36,161		0001
Purchased Call/SPXFCDUE Index/SFC061V\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/16/2025	04/15/2026	1	11,138,015	446.62		520,490		414,008		1,028,131			(107,516)		49,554		0001
Purchased Call/SPXFCDUE Index/SFC061Z\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2025	06/05/2026	1	12,492,679	466.8		600,663		566,702		790,229			(37,052)		60,286		0001
Purchased Call/SPXFCDUE Index/SFC061V\$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/22/2025	04/22/2026	1	572,550	444.35		27,276		22,167		55,179			(5,156)		2,578		0001
Purchased Call/SPXFCDUE Index/SFC061Z\$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2025	06/05/2026	1	2,298,056	466.8		107,023		101,364		143,189			(5,995)		11,090		0001
Purchased Call/SPXFCDUE Index/SFC061V\$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/23/2025	04/22/2026	1	7,579,623	444.35		375,886		306,662		734,599			(70,137)		34,128		0001
Purchased Call/SPXFCDUE Index/SFC061Y\$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2025	05/29/2026	1	1,359,852	461.22		61,945		57,287		92,076			(4,805)		6,494		0001
Purchased Call/SPXFCDUE Index/SFC061Z\$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/04/2025	06/04/2026	1	6,467,550	464.63		297,820		279,142		427,922			(20,607)		31,165		0001
Purchased Call/SPXFCDUE Index/SFC061V\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2025	04/17/2026	1	17,002,385	444.49		784,190		632,283		1,638,919			(154,600)		75,907		0001
Purchased Call/SPXFCDUE Index/SFC061V\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/22/2025	04/21/2026	1	599,800	441.64		28,507		23,152		57,644			(5,404)		2,696		0001
Purchased Call/SPXFCDUE Index/SFC061V\$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/23/2025	04/23/2026	1	6,087,140	445.54		303,864		249,222		576,827			(56,057)		27,455		0001
Purchased Call/SPXFCDUE Index/SFC061W\$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/02/2025	05/01/2026	1	10,402,843	452.45		489,432		414,052		862,900			(77,300)		47,547		0001
Purchased Call/SPXFCDUE Index/SFC061X\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/14/2025	05/13/2026	1	12,429,301	461.54		598,040		522,050		860,360			(77,310)		57,916		0001
Purchased Call/SPXFCDUE Index/SFC061X\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2025	05/12/2026	1	257,086	459.46		12,522		11,010		17,850			(1,584)		1,196		0001
Purchased Call/SPXFCDUE Index/SFC061W\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2025	05/05/2026	1	9,936,035	451.23		472,302		402,828		846,970			(70,503)		45,710		0001
Purchased Call/SPXFCDUE Index/SFC061X\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2025	05/08/2026	1	10,331,009	451.27		542,327		469,573		882,593			(75,115)		47,758		0001
Purchased Call/SPXFCDUE Index/SFC061X\$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2025	05/12/2026	1	7,273,335	459.46		364,921		317,996		525,761			(47,733)		33,838		0001
Purchased Call/SPXFCDUE Index/SFC061X\$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2025	05/15/2026	1	12,757,511	464.44		608,687		538,859		832,114			(72,228)		59,633		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/SPXFCDUE Index/SFC061Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/30/2025	05/29/2026	1	401,824	461.04		18,076		16,670		27,315			(1,539)		1,919		0001
Purchased Call/SPXFCDUE Index/SFC061XSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/20/2025	05/15/2026	1	9,171,446	462.47		450,596		397,782		624,354			(55,734)		42,870		0001
Purchased Call/SPXFCDUE Index/SFC061X$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2025	05/14/2026	1	8,869,682	461.61		433,403		380,722		613,701			(54,984)		41,395		0001
Purchased Call/SPXFCDUE Index/SFC061Z$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/25/2025	06/16/2026	1	7,784,523	467.61		345,087		335,077		489,023			(12,008)		38,169		0001
Purchased Call/SPXFCDUE Index/SFC061Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2025	06/12/2026	1	6,721,135	468.93		294,076		282,497		409,251			(13,793)		32,767		0001
Purchased Call/SPXFCDUE Index/SFC1610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2025	06/18/2026	1	224,948	462.2		11,393		11,202		15,581			(222)		1,106		0001
Purchased Call/SPXFCDUE Index/SFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2025	06/12/2026	1	759,282	468.93		33,082		31,857		45,527			(1,364)		3,702		0001
Purchased Call/SPXFCDUE Index/SFC061Z$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/18/2025	06/17/2026	1	11,010,947	464.07		525,990		512,242		746,480			(17,932)		54,065		0001
Purchased Call/SPXFCDUE Index/SFC1610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2025	06/18/2026	1	224,756	463.71		10,538		10,346		15,104			(249)		1,105		0001
Purchased Call/SPXFCDUE Index/SFC061Y$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/28/2025	05/27/2026	1	610,216	461.32		26,721		24,426		41,173			(2,400)		2,905		0001
Purchased Call/SPXFCDUE Index/SFC061XSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2025	05/20/2026	1	9,623,030	463.32		442,695		395,428		646,512			(48,322)		45,332		0001
Purchased Call/SPXFCDUE Index/SFC061Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/11/2025	05/29/2026	1	9,130,846	461.04		440,921		406,481		652,702			(37,581)		43,607		0001
Purchased Call/SPXFCDUE Index/SFC061Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2025	06/11/2026	1	139,568	467.47		6,685		6,406		8,609			(331)		679		0001
Purchased Call/SPXFCDUE Index/SFC061Y$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/21/2025	05/21/2026	1	7,822,878	458.26		374,592		336,794		585,114			(40,399)		36,909		0001
Purchased Call/SPXFCDUE Index/SFC061XSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/28/2025	05/19/2026	1	9,331,980	464.61		431,715		384,268		608,299			(48,432)		43,893		0001
Purchased Call/SPXFCDUE Index/SFC061UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/10/2025	04/07/2026	1	9,279,468	440.82		424,274		328,317		955,996			(96,626)		40,710		0001
Purchased Call/SPXFCDUE Index/SFC061V$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2025	04/10/2026	1	8,045,413	445.23		397,233		312,215		761,793			(87,268)		35,484		0001
Purchased Call/SPXFCDUE Index/SFC061Y$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/28/2025	05/27/2026	1	7,695,653	461.32		359,088		327,633		542,311			(32,399)		36,642		0001
Purchased Call/SPXFCDUE Index/SFC061Y$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/27/2025	05/22/2026	1	818,882	455.19		40,779		37,073		62,168			(3,799)		3,869		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061US0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/07/2025	04/02/2026	1	8,423,485	440.3		406,764		312,313		875,893			(95,637)		36,624		0001
Purchased Call/SPXFCDUE Index/SFC061ZSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	1	10,044,108	463.17		508,078		489,273		691,331			(21,151)		48,967		0001
Purchased Call/SPXFCDUE Index/SFC061W$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2025	05/05/2026	1	540,456	451.23		23,572		20,055		43,865			(3,562)		2,486		0001
Purchased Call/SPXFCDUE Index/SFC061YSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2025	05/22/2026	1	10,619,725	455.19		549,636		498,614		847,338			(53,785)		50,182		0001
Purchased Call/SPXFCDUE Index/SFC061X$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2026	1	7,215,201	450.3		358,278		308,507		627,869			(51,442)		33,301		0001
Purchased Call/SPXFCDUE Index/SFC061XSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/14/2025	05/13/2026	1	149,950	461.54		6,732		5,876		9,998			(869)		699		0001
Purchased Call/SPXFCDUE Index/SFC061XSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	1	1,623,963	462.47		74,713		66,190		106,460			(8,854)		7,591		0001
Purchased Call/SPXFCDUE Index/SFC061XSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2025	05/08/2026	1	1,122,868	451.27		60,573		52,626		91,199			(8,105)		5,191		0001
Purchased Call/SPXFCDUE Index/SFC061XSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2025	05/19/2026	1	475,886	464.61		19,044		16,974		29,882			(2,110)		2,238		0001
Purchased Call/SPXFCDUE Index/SFC061ZSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	6,385,975	468.76		303,444		287,902		388,817			(16,312)		31,043		0001
Purchased Call/SPXFCDUE Index/SFC061YSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2025	05/22/2026	1	152,805	458.2		7,167		6,515		10,958			(669)		722		0001
Purchased Call/SPXFCDUE Index/SFC061W$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2025	05/01/2026	1	1,365,557	452.45		59,797		51,225		108,264			(8,927)		6,241		0001
Purchased Call/SPXFCDUE Index/SFC061USJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/09/2025	04/02/2026	1	6,761,330	454.95		274,387		209,163		521,874			(66,258)		29,397		0001
Purchased Call/SPXFCDUE Index/SFC061YS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/29/2025	05/22/2026	1	8,684,897	458.2		404,110		365,570		651,537			(42,316)		41,039		0001
Purchased Call/SPXFCDUE Index/SFC061X$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2025	05/08/2026	1	208,736	451.61		9,932		8,556		17,623			(1,442)		965		0001
Purchased Call/SPXFCDUE Index/SFC061USN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2026	1	400,000	444.43		19,028		14,535		38,209			(4,600)		1,739		0001
Purchased Call/SPXFCDUE Index/SFC061V$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/15/2025	04/14/2026	1	200,265	446.86		8,954		7,099		17,530			(1,870)		889		0001
Purchased Call/SPXFCDUE Index/SFC061YSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2025	06/02/2026	1	6,593,696	462.18		333,280		309,384		458,089			(24,680)		31,679		0001
Purchased Call/SPXFCDUE Index/SFC1610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	121,216	476.01		5,885		5,885		6,324			(49)		603		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/SPXFCDUE Index/SFC061YSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2026	1	526,512	459.94		24,143		22,198		36,579			(2,122)		2,511		0001
Purchased Call/SPXFCDUE Index/SFC061YSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2025	06/03/2026	1	12,486,548	464.59		600,174		558,382		834,488			(43,347)		60,079		0001
Purchased Call/SPXFCDUE Index/SFC061Z$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2026	1	1,034,475	464.63		46,554		43,761		67,349			(3,096)		4,985		0001
Purchased Call/SPXFCDUE Index/SFC061YSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	11,004,427	461.22		534,078		493,320		778,493			(43,556)		52,555		0001
Purchased Call/SPXFCDUE Index/SFC061Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2026	1	70,775	464.07		3,264		3,191		4,711			(108)		348		0001
Purchased Call/SPXFCDUE Index/SFC061YS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2026	1	207,922	458.26		9,310		8,403		14,876			(998)		981		0001
Purchased Call/SPXFCDUE Index/SFC061WS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/23/2025	04/23/2026	1	368,865	445.54		17,565		14,323		34,767			(3,272)		1,664		0001
Purchased Call/SPXFCDUE Index/SFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	126,918	462.21		6,475		6,097		8,694			(427)		612		0001
Purchased Call/SPXFCDUE Index/SFC061XS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2026	1	439,867	450.3		20,172		17,404		36,364			(2,905)		2,030		0001
Purchased Call/SPXFCDUE Index/SFC061Z$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2025	06/12/2026	1	407,868	463.17		20,136		19,445		27,562			(762)		1,988		0001
Purchased Call/SPXFCDUE Index/SFC1610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	10,345,057	476.01		513,314		512,830		559,668			(4,573)		51,441		0001
Purchased Call/SPXFCDUE Index/SFC061YSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2025	05/22/2026	1	3,000,000	455.19		142,410		128,923		238,120			(14,867)		14,176		0001
Purchased Call/SPXFCDUE Index/SFC061YSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/04/2025	06/02/2026	1	1,251,639	462.18		58,830		54,623		83,220			(4,346)		6,013		0001
Purchased Call/SPXFCDUE Index/SFC0612S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2025	06/05/2026	1	5,718,066	462.21		292,859		275,616		398,641			(19,330)		27,594		0001
Purchased Call/SPXFCDUE Index/SFC061Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/11/2025	06/09/2026	1	7,669,707	467.1		379,080		359,389		483,146			(20,693)		37,229		0001
Purchased Call/SPXFCDUE Index/SFC1610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2025	06/26/2026	1	9,496,943	478.11		473,023		473,023		491,885			(1,969)		47,224		0001
Purchased Call/SPXFCDUE Index/SFC1610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/25/2025	06/24/2026	1	140,001	471.94		6,458		6,387		7,961			(89)		694		0001
Purchased Call/SPXFCDUE Index/SFC1610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2026	1	4,499,350	471.52		230,443		229,208		257,483			(2,719)		22,342		0001
Purchased Call/SPXFCDUE Index/SFC1610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2025	06/24/2026	1	10,395,813	471.94		500,665		494,607		595,731			(7,559)		51,550		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061W$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/02/2025	05/01/2026	1	620,289	452.45		29,501		24,912		51,229			(4,782)		2,835		0001
Purchased Call/SPXFCDUE Index/SFC061W$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/01/2025	05/01/2026	1	7,320,201	450.32		365,497		308,503		634,019			(59,342)		33,458		0001
Purchased Call/SPXFCDUE Index/SFC061W$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2025	04/29/2026	1	9,154,296	449.86		437,618		364,751		797,994			(73,668)		41,703		0001
Purchased Call/SPXFCDUE Index/SFC061W$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2025	04/24/2026	1	9,110,793	448.83		438,512		362,336		808,852			(77,934)		41,161		0001
Purchased Call/SPXFCDUE Index/SFC061V$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/09/2025	04/08/2026	1	78,473	437.81		4,241		3,292		8,054			(955)		345		0001
Purchased Call/SPXFCDUE Index/SFC061V$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2025	04/17/2026	1	140,077	444.49		5,890		4,758		12,807			(1,142)		625		0001
Purchased Call/SPXFCDUE Index/SFC061U$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/08/2025	04/07/2026	1	51,457	440.82		1,979		1,530		4,545			(451)		226		0001
Purchased Call/SPXFCDUE Index/SFC061X$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2025	05/08/2026	1	6,456,238	451.61		315,366		272,316		547,805			(44,990)		29,846		0001
Purchased Call/SPXFCDUE Index/SFC061V$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2025	04/15/2026	1	321,988	446.62		14,312		11,355		28,024			(2,980)		1,433		0001
Purchased Call/SPXFCDUE Index/SFC061V$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/22/2025	04/21/2026	1	9,282,160	441.64		477,687		388,400		947,146			(90,218)		41,724		0001
Purchased Call/SPXFCDUE Index/SFC061Z$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/11/2025	06/10/2026	1	219,975	468.76		10,152		9,703		13,195			(512)		1,069		0001
Purchased Call/SPXFCDUE Index/SFC061W$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/24/2025	04/23/2026	1	992,703	445.54		47,012		38,669		89,147			(8,639)		4,477		0001
Purchased Call/SPXFCDUE Index/SFC061Y$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/29/2025	05/28/2026	1	11,296,828	459.94		546,330		499,381		820,425			(48,996)		53,870		0001
Purchased Call/SPXFCDUE Index/SFC061X$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2025	05/14/2026	1	988,533	461.61		46,066		40,625		65,838			(5,761)		4,613		0001
Purchased Call/SPXFCDUE Index/SFC061V$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2025	04/15/2026	1	487,884	446.62		23,238		18,437		44,830			(4,839)		2,171		0001
Purchased Call/SPXFCDUE Index/SFC061Z$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2025	06/11/2026	1	6,861,052	467.47		332,592		317,921		430,076			(16,642)		33,400		0001
Purchased Call/SPXFCDUE Index/SFC061Z$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/11/2025	06/11/2026	1	101,661	467.47		4,833		4,593		6,350			(252)		495		0001
Purchased Call/SPXFCDUE Index/SFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2025	06/18/2026	1	8,303,247	463.71		393,690		385,538		568,497			(11,719)		40,828		0001
Purchased Call/SPXFCDUE Index/SFC1610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2025	06/26/2026	1	304,049	478.11		15,193		15,193		15,212					1,512		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2025	06/18/2026	1	13,624,119	462.2		688,948		676,766		966,099			(15,865)		66,991		0001
Purchased Call/SPXFCDUE Index/SFC061US0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2025	03/30/2026	1	83,998	450.08		4,307		3,245		7,167			(1,068)		363		0001
Purchased Call/SPXFCDUE Index/SFC061W$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2025	04/24/2026	1	7,103,305	447.99		346,639		285,823		641,321			(62,915)		32,092		0001
Purchased Call/SPXFCDUE Index/SFC061USL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2026	1	555,435	454.95		19,412		14,828		41,443			(4,693)		2,415		0001
Purchased Call/SPXFCDUE Index/SFC061W$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	1	74,983	450.32		3,518		2,971		6,183			(570)		343		0001
Purchased Call/SPXFCDUE Index/SFC061W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/23/2025	04/22/2026	1	384,576	444.35		17,725		14,444		35,303			(3,311)		1,732		0001
Purchased Call/SPXFCDUE Index/SFC061X$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	1	363,456	451.27		17,271		14,921		30,893			(2,467)		1,680		0001
Purchased Call/SPXFCDUE Index/SFC061X$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2026	1	52,519	464.44		2,530		2,237		3,431			(310)		247		0001
Purchased Call/SPXFCDUE Index/SFC061V$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2026	1	504,863	444.5		21,980		17,690		46,136			(4,379)		2,250		0001
Purchased Call/SPXFCDUE Index/SFC061W$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2026	1	101,979	449.25		4,863		4,060		8,965			(813)		465		0001
Purchased Call/SPXFCDUE Index/SFC061X$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2025	05/15/2026	1	539,396	464.44		24,056		21,319		33,932			(2,789)		2,521		0001
Purchased Call/SPXFCDUE Index/SFC061V$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2025	04/10/2026	1	10,487,428	446.55		504,787		397,547		967,240			(108,919)		46,254		0001
Purchased Call/SPXFCDUE Index/SFC061V$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2025	04/10/2026	1	143,981	446.55		6,484		5,111		12,648			(1,383)		635		0001
Purchased Call/SPXFCDUE Index/SFC061W$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2025	04/24/2026	1	569,843	447.99		26,038		21,481		48,924			(4,721)		2,574		0001
Purchased Call/SPXFCDUE Index/SFC061W$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2025	04/28/2026	1	1,175,906	449.03		53,598		44,589		99,015			(9,106)		5,348		0001
Purchased Call/SPXFCDUE Index/SFC061W$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2025	04/24/2026	1	623,456	448.83		28,045		23,202		52,699			(4,894)		2,817		0001
Purchased Call/SPXFCDUE Index/SFC061W$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2026	1	69,233	449.25		3,258		2,720		6,033			(545)		316		0001
Purchased Call/SPXFCDUE Index/SFC1610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2026	1	8,906,943	466.56		478,014		471,505		575,987			(7,786)		44,106		0001
Purchased Call/SPXFCDUE Index/SFC061U$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2025	04/07/2026	1	182,460	440.82		7,666		5,929		17,758			(1,748)		800		0001

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Purchased Call/SPXFCDUE Index/SFC061W$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2026	1	759,062	449.25		34,924		29,395		63,817			(5,757)		3,464		0001
Purchased Call/SPXFCDUE Index/SFC1610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	95,000	463.71		4,457		4,358		6,420			(147)		467		0001
Purchased Call/SPXFCDUE Index/SFC1610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2026	1	412,198	471.52		21,239		21,197		23,485			(217)		2,047		0001
Purchased Call/SPXFCDUE Index/SFC061V$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	1	295,628	444.49		14,081		11,311		28,349			(2,855)		1,320		0001
Purchased Call/SPXFCDUE Index/SFC061Y$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2026	1	305,830	464.59		14,539		13,498		20,154			(1,075)		1,472		0001
Purchased Call/SPXFCDUE Index/SFC061W$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2026	1	12,318,261	449.91		596,149		508,454		1,079,600			(88,967)		56,761		0001
Purchased Call/SPXFCDUE Index/SFC061X$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2026	1	389,817	461.54		18,528		16,129		26,894			(2,437)		1,816		0001
Purchased Call/SPXFCDUE Index/SFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	500,000	463.71		23,770		23,242		34,077			(781)		2,459		0001
Purchased Call/SPXFCDUE Index/SFC061Y$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/29/2025	05/29/2026	1	532,490	461.04		25,315		23,281		37,650			(2,219)		2,543		0001
Purchased Call/SPXFCDUE Index/SFC061Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2025	06/09/2026	1	675,726	467.1		32,239		30,570		41,905			(1,748)		3,280		0001
Purchased Call/SPXFCDUE Index/SFC061U$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2026	1	765,628	444.43		31,336		24,004		69,970			(7,510)		3,329		0001
Purchased Call/SPXFCDUE Index/SFC061V$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2026	1	199,134	444.5		8,854		7,049		18,004			(1,819)		887		0001
Purchased Call/SPXFCDUE Index/SFC061V$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2025	04/10/2026	1	75,633	446.55		3,358		2,640		6,583			(738)		334		0001
Purchased Call/SPXFCDUE Index/SFC061W$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/07/2025	05/06/2026	1	752,101	449.91		34,002		29,024		62,545			(5,044)		3,466		0001
Purchased Call/SPXFCDUE Index/SFC061X$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	1	266,120	451.61		11,833		10,222		21,460			(1,690)		1,230		0001
Purchased Call/SPXFCDUE Index/SFC061Y$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2026	1	584,409	463.32		23,457		21,090		37,784			(2,538)		2,753		0001
Purchased Call/SPXFCDUE Index/SFC061X$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2026	1	375,866	463.32		17,869		15,900		25,167			(2,007)		1,771		0001
Purchased Call/SPXFCDUE Index/SFC061Y$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2026	1	869,024	455.19		41,913		37,987		69,382			(4,328)		4,132		0001
Purchased Call/SPXFCDUE Index/SFC061Y$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	80,819	458.26		3,791		3,384		5,971			(415)		381		0001

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Purchased Call/SPXFCDUE Index/SFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/04/2025	06/04/2026	1	190,983	464.63		9,085		8,459		12,587			(647)		920		0001
Purchased Call/SPXFCDUE Index/SFC061XSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/20/2025	05/20/2026	1	94,650	463.32		4,441		3,952		6,295			(499)		446		0001
Purchased Call/SPXFCDUE Index/SFC0610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	07/31/2025	1	85,077	425.64	4,789			198		11,093			(1,189)		124		0001
Purchased Call/SPXFCDUE Index/SFC0610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/03/2023	08/01/2025	1	164,843	418.98	10,269			439		24,440			(2,550)		244		0001
Purchased Call/SPXFCDUE Index/SFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/01/2025	1	136,996	417.85	8,454			362		20,733			(2,106)		203		0001
Purchased Call/SPXFCDUE Index/SFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/07/2025	1	158,401	417.9	9,775			497		23,939			(2,424)		256		0001
Purchased Call/SPXFCDUE Index/SFC0610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2023	08/08/2025	1	85,835	416.07	5,226			273		13,404			(1,296)		140		0001
Purchased Call/SPXFCDUE Index/SFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/10/2023	08/08/2025	1	125,420	413.56	8,058			422		20,458			(2,001)		205		0001
Purchased Call/SPXFCDUE Index/SFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/08/2025	1	124,334	414.06	7,843			412		20,108			(1,950)		203		0001
Purchased Call/SPXFCDUE Index/SFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	08/11/2025	1	384,230	413.68	23,546			1,338		62,533			(5,889)		652		0001
Purchased Call/SPXFCDUE Index/SFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/14/2025	1	118,944	415.12	6,731			407		18,872			(1,671)		209		0001
Purchased Call/SPXFCDUE Index/SFC0610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/15/2025	1	259,420	411.49	15,692			970		43,790			(3,891)		460		0001
Purchased Call/SPXFCDUE Index/SFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	1	353,170	408.79	21,227			1,318		62,317			(5,270)		627		0001
Purchased Call/SPXFCDUE Index/SFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/15/2025	1	164,203	405.84	10,523			654		30,366			(2,620)		291		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/18/2025	1	342,204	405.45	22,738			1,503		63,654			(5,653)		627		0001
Purchased Call/SPXFCDUE Index/SFC0610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2023	08/21/2025	1	528,241	408.1	32,764			2,299		94,191			(8,131)		997		0001
Purchased Call/SPXFCDUE Index/SFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/22/2025	1	394,933	406.59	27,149			1,939		72,144			(6,731)		752		0001
Purchased Call/SPXFCDUE Index/SFC0610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/22/2025	1	324,541	411.16	18,955			1,360		55,064			(4,708)		618		0001
Purchased Call/SPXFCDUE Index/SFC0610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/22/2025	1	393,971	406.11	26,267			1,887		72,513			(6,536)		751		0001

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Purchased Call/SPXFCDUE Index/SFC0611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2023	08/25/2025	1	446,322	407.95	29,200			2,212		79,777			(7,260)		874		0001
Purchased Call/SPXFCDUE Index/SFC0611$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/29/2023	08/28/2025	1	1,206,651	409.79	83,711			6,674		209,210			(20,770)		2,426		0001
Purchased Call/SPXFCDUE Index/SFC0611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/31/2023	08/29/2025	1	846,033	415.06	55,161			4,484		134,302			(13,688)		1,715		0001
Purchased Call/SPXFCDUE Index/SFC0611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/31/2023	08/29/2025	1	414,034	416.5	26,313			2,144		64,094			(6,533)		839		0001
Purchased Call/SPXFCDUE Index/SFC0611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	08/29/2025	1	469,337	416.47	29,217			2,385		72,693			(7,273)		951		0001
Purchased Call/SPXFCDUE Index/SFC0611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2023	08/29/2025	1	533,247	416.57	32,553			2,660		82,446			(8,138)		1,081		0001
Purchased Call/SPXFCDUE Index/SFC0611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/05/2025	1	1,424,584	414.55	83,259			7,559		228,043			(20,653)		3,052		0001
Purchased Call/SPXFCDUE Index/SFC0611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/04/2025	1	328,061	416.57	18,609			1,664		50,695			(4,620)		698		0001
Purchased Call/SPXFCDUE Index/SFC0611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/05/2025	1	423,566	410.48	26,282			2,393		72,596			(6,525)		907		0001
Purchased Call/SPXFCDUE Index/SFC0611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/05/2025	1	402,197	409.24	25,800			2,353		70,340			(6,419)		862		0001
Purchased Call/SPXFCDUE Index/SFC0611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/08/2025	1	514,753	409.32	34,253			3,256		89,896			(8,518)		1,127		0001
Purchased Call/SPXFCDUE Index/SFC0611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/11/2025	1	811,401	412.62	48,850			4,834		134,138			(12,118)		1,814		0001
Purchased Call/SPXFCDUE Index/SFC0611$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	1	388,584	409.86	26,719			2,689		67,260			(6,633)		875		0001
Purchased Call/SPXFCDUE Index/SFC0611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/14/2023	09/12/2025	1	753,658	410.21	51,286			5,166		129,708			(12,740)		1,697		0001
Purchased Call/SPXFCDUE Index/SFC0611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/12/2025	1	655,215	415.35	36,248			3,657		103,431			(9,027)		1,475		0001
Purchased Call/SPXFCDUE Index/SFC0611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/15/2025	1	315,161	408.15	19,914			2,085		56,060			(4,951)		724		0001
Purchased Call/SPXFCDUE Index/SFC0611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2023	09/18/2025	1	1,748,888	408.04	107,430			11,663		311,631			(26,647)		4,094		0001
Purchased Call/SPXFCDUE Index/SFC0612$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	1	865,461	406.95	49,370			5,428		156,938			(12,243)		2,039		0001
Purchased Call/SPXFCDUE Index/SFC0612$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	1	364,404	402.19	19,852			2,191		71,094			(4,929)		858		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/19/2025	1	936,378	394.54	57,954			6,404		204,086			(14,412)		2,206		0001
Purchased Call/SPXFCDUE Index/SFC0612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/22/2025	1	556,453	393.37	35,732			4,085		123,234			(8,884)		1,335		0001
Purchased Call/SPXFCDUE Index/SFC0612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/25/2025	1	1,599,267	394.25	91,991			10,873		349,685			(22,817)		3,904		0001
Purchased Call/SPXFCDUE Index/SFC0612$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/26/2025	1	577,762	389.22	36,709			4,392		135,322			(9,107)		1,418		0001
Purchased Call/SPXFCDUE Index/SFC0612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/28/2023	09/26/2025	1	655,125	389.17	42,977			5,157		153,545			(10,671)		1,608		0001
Purchased Call/SPXFCDUE Index/SFC0612$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/26/2025	1	1,200,457	391.11	75,107			9,028		274,098			(18,682)		2,947		0001
Purchased Call/SPXFCDUE Index/SFC0612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2023	09/29/2025	1	1,091,026	390.63	67,881			8,435		250,678			(16,900)		2,724		0001
Purchased Call/SPXFCDUE Index/SFC0612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	10/02/2025	1	1,043,915	389.66	62,033			7,973		242,925			(15,470)		2,649		0001
Purchased Call/SPXFCDUE Index/SFC0612$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	1	404,402	385.31	26,842			3,469		99,665			(6,657)		1,032		0001
Purchased Call/SPXFCDUE Index/SFC0612$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	1	465,025	387.88	29,229			3,795		110,813			(7,257)		1,186		0001
Purchased Call/SPXFCDUE Index/SFC0612$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/03/2025	1	616,808	387.42	40,918			5,334		147,877			(10,217)		1,573		0001
Purchased Call/SPXFCDUE Index/SFC0612$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/06/2025	1	649,317	390.67	42,655			5,704		149,034			(10,614)		1,682		0001
Purchased Call/SPXFCDUE Index/SFC0612$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2023	10/09/2025	1	1,587,081	391.93	111,247			16,052		357,937			(28,970)		4,174		0001
Purchased Call/SPXFCDUE Index/SFC0612$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/10/2025	1	1,095,475	393.33	71,021			9,853		242,407			(17,609)		2,896		0001
Purchased Call/SPXFCDUE Index/SFC0612$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/12/2023	10/10/2025	1	737,963	394.51	44,244			6,172		160,644			(11,001)		1,951		0001
Purchased Call/SPXFCDUE Index/SFC0612$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/10/2025	1	380,122	392.53	23,656			3,303		85,045			(5,893)		1,005		0001
Purchased Call/SPXFCDUE Index/SFC0613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/13/2025	1	1,619,820	390.82	108,687			15,572		370,844			(27,027)		4,344		0001
Purchased Call/SPXFCDUE Index/SFC0613$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/16/2025	1	2,100,458	394.08	128,791			18,937		459,548			(31,944)		5,713		0001
Purchased Call/SPXFCDUE Index/SFC0613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2023	10/17/2025	1	566,763	393.49	32,966			4,895		125,047			(8,176)		1,549		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0613$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/17/2025	1	1,501,794	389.72	90,239			13,444		348,794			(22,411)		4,103		0001
Purchased Call/SPXFCDUE Index/SFC0613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/17/2025	1	174,024	387.33	10,078			1,503		41,720			(2,506)		475		0001
Purchased Call/SPXFCDUE Index/SFC0613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/20/2025	1	678,545	382.82	42,024			6,427		172,471			(10,452)		1,879		0001
Purchased Call/SPXFCDUE Index/SFC0613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/23/2025	1	1,933,407	381.94	125,889			19,722		496,723			(31,221)		5,426		0001
Purchased Call/SPXFCDUE Index/SFC0613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/24/2025	1	809,934	384.11	46,668			7,387		202,435			(11,588)		2,283		0001
Purchased Call/SPXFCDUE Index/SFC0613$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/24/2025	1	949,416	379.97	61,387			9,790		250,040			(15,333)		2,676		0001
Purchased Call/SPXFCDUE Index/SFC0613$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/24/2025	1	492,329	376.92	30,003			4,766		134,625			(7,460)		1,388		0001
Purchased Call/SPXFCDUE Index/SFC0613$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/27/2025	1	1,839,150	374.99	126,302			20,536		514,695			(31,414)		5,251		0001
Purchased Call/SPXFCDUE Index/SFC0613$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/30/2025	1	2,119,756	378.68	141,573			23,547		566,847			(35,127)		6,128		0001
Purchased Call/SPXFCDUE Index/SFC0613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	1	712,558	380.25	48,694			8,165		186,886			(12,076)		2,068		0001
Purchased Call/SPXFCDUE Index/SFC0613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	1	1,026,872	383.4	74,933			12,618		258,836			(18,617)		2,981		0001
Purchased Call/SPXFCDUE Index/SFC0613$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	10/31/2025	1	558,274	389.38	37,837			6,376		130,164			(9,407)		1,620		0001
Purchased Call/SPXFCDUE Index/SFC0613$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/06/2023	11/03/2025	1	829,857	392.83	53,154			9,157		184,640			(13,223)		2,438		0001
Purchased Call/SPXFCDUE Index/SFC0613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/05/2025	1	189,505	392.83	12,282			2,146		42,162			(3,049)		561		0001
Purchased Call/SPXFCDUE Index/SFC0613$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/06/2025	1	1,804,999	392.86	117,940			20,771		401,338			(29,288)		5,365		0001
Purchased Call/SPXFCDUE Index/SFC0614$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2023	11/07/2025	1	1,400,945	393.88	89,608			15,883		307,274			(22,220)		4,180		0001
Purchased Call/SPXFCDUE Index/SFC0614$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	1	1,803,609	394.39	107,606			19,147		392,808			(26,717)		5,382		0001
Purchased Call/SPXFCDUE Index/SFC0614$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/07/2025	1	978,371	391.12	68,820			12,264		222,834			(17,120)		2,919		0001
Purchased Call/SPXFCDUE Index/SFC0614$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/10/2025	1	651,723	397	43,361			7,892		136,819			(10,792)		1,967		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/12/2025	1	2,571,730	397	182,809			33,705		539,649			(45,402)		7,820		0001
Purchased Call/SPXFCDUE Index/SFC0614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/13/2025	1	1,325,831	396.47	95,250			17,668		280,217			(23,624)		4,047		0001
Purchased Call/SPXFCDUE Index/SFC0614$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/14/2025	1	1,036,525	403.19	67,064			12,534		198,719			(16,630)		3,175		0001
Purchased Call/SPXFCDUE Index/SFC0614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/16/2023	11/14/2025	1	905,642	404.05	58,668			11,027		171,397			(14,597)		2,774		0001
Purchased Call/SPXFCDUE Index/SFC0614$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/14/2025	1	1,359,772	404.38	90,457			17,010		256,063			(22,562)		4,165		0001
Purchased Call/SPXFCDUE Index/SFC0614$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	11/17/2025	1	1,416,294	404.83	95,526			18,350		264,890			(23,809)		4,386		0001
Purchased Call/SPXFCDUE Index/SFC0614$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2023	11/20/2025	1	2,246,973	407.62	144,878			28,615		402,366			(36,295)		7,032		0001
Purchased Call/SPXFCDUE Index/SFC0614$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/21/2025	1	1,993,890	406.8	129,951			25,710		361,695			(32,409)		6,262		0001
Purchased Call/SPXFCDUE Index/SFC0614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/21/2025	1	897,815	408.51	56,640			11,198		158,588			(14,113)		2,820		0001
Purchased Call/SPXFCDUE Index/SFC0614$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/26/2025	1	365,968	408.36	23,085			4,701		64,802			(5,733)		1,169		0001
Purchased Call/SPXFCDUE Index/SFC0614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/30/2023	11/26/2025	1	1,956,113	407.6	125,921			25,681		350,499			(31,302)		6,249		0001
Purchased Call/SPXFCDUE Index/SFC0614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2023	11/24/2025	1	131,222	408.36	8,396			1,697		23,234			(2,095)		416		0001
Purchased Call/SPXFCDUE Index/SFC0614$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/30/2023	11/28/2025	1	631,501	407.77	41,042			8,471		112,856			(10,184)		2,031		0001
Purchased Call/SPXFCDUE Index/SFC0614$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2023	11/28/2025	1	1,632,220	407.46	116,904			24,506		293,104			(29,429)		5,249		0001
Purchased Call/SPXFCDUE Index/SFC0615$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/28/2025	1	4,566,302	409.3	292,178			60,721		796,735			(73,045)		14,685		0001
Purchased Call/SPXFCDUE Index/SFC0615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2023	12/01/2025	1	962,085	412.54	57,527			12,132		159,364			(14,313)		3,125		0001
Purchased Call/SPXFCDUE Index/SFC0615$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/04/2025	1	2,594,133	409.37	167,438			35,984		452,024			(41,598)		8,507		0001
Purchased Call/SPXFCDUE Index/SFC0615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	1	589,038	408.81	37,242			8,042		103,569			(9,239)		1,938		0001
Purchased Call/SPXFCDUE Index/SFC0615$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	1	821,366	406.78	59,044			12,808		149,040			(14,699)		2,702		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0615$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2023	12/05/2025	1	2,781,876	410.84	188,462			40,900		473,677			(46,941)		9,151		0001
Purchased Call/SPXFCDUE Index/SFC0615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/08/2025	1	1,025,934	413.16	71,149			15,707		168,304			(17,713)		3,407		0001
Purchased Call/SPXFCDUE Index/SFC0615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/10/2025	1	492,623	413.16	34,883			7,792		80,837			(8,682)		1,646		0001
Purchased Call/SPXFCDUE Index/SFC0615$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2023	12/11/2025	1	2,811,413	414.79	199,994			44,838		449,116			(49,634)		9,423		0001
Purchased Call/SPXFCDUE Index/SFC0615$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2025	1	1,158,756	417.43	89,701			20,499		177,154			(22,523)		3,895		0001
Purchased Call/SPXFCDUE Index/SFC0615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2023	12/12/2025	1	1,252,581	425.67	85,593			19,402		165,606			(21,316)		4,211		0001
Purchased Call/SPXFCDUE Index/SFC0615$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/12/2025	1	2,177,063	428.35	146,506			33,256		273,839			(36,579)		7,319		0001
Purchased Call/SPXFCDUE Index/SFC0615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/15/2025	1	1,204,957	428.74	78,858			18,190		150,489			(19,660)		4,087		0001
Purchased Call/SPXFCDUE Index/SFC0615$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/17/2025	1	1,475,449	428.74	98,930			23,011		184,272			(24,572)		5,035		0001
Purchased Call/SPXFCDUE Index/SFC0615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2023	12/18/2025	1	1,906,303	430.48	121,547			28,484		230,334			(30,211)		6,524		0001
Purchased Call/SPXFCDUE Index/SFC0615$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2024	12/19/2025	1	1,197,069	432.75	71,660			17,010		138,561			(17,893)		4,109		0001
Purchased Call/SPXFCDUE Index/SFC0615$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2023	12/19/2025	1	733,919	425.69	50,984			12,073		97,081			(12,700)		2,519		0001
Purchased Call/SPXFCDUE Index/SFC0615$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/19/2025	1	873,662	429.51	57,762			13,692		107,638			(14,429)		2,999		0001
Purchased Call/SPXFCDUE Index/SFC0616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/26/2023	12/22/2025	1	771,382	430.13	50,430			12,183		93,912			(12,597)		2,671		0001
Purchased Call/SPXFCDUE Index/SFC0616$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/09/2024	12/26/2025	1	3,195,873	431.66	200,910			49,444		378,488			(49,984)		11,190		0001
Purchased Call/SPXFCDUE Index/SFC0616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/26/2025	1	1,950,264	431.63	120,751			29,743		231,104			(30,065)		6,829		0001
Purchased Call/SPXFCDUE Index/SFC0616$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/02/2024	12/26/2025	1	1,503,607	432.43	84,862			20,937		175,439			(21,228)		5,265		0001
Purchased Call/SPXFCDUE Index/SFC0616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/09/2024	12/29/2025	1	1,556,370	430.68	88,239			22,083		187,865			(22,012)		5,495		0001
Purchased Call/SPXFCDUE Index/SFC0616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/11/2024	01/02/2026	1	3,512,292	426.57	210,517			53,738		458,200			(52,316)		12,536		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/SPXFCDUE Index/SFC0616$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/09/2024	01/02/2026	1	2,102,441	423.08	136,943			35,012		292,010			(34,098)		7,504		0001
Purchased Call/SPXFCDUE Index/SFC0616$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/22/2024	01/02/2026	1	2,080,080	421.48	149,316			38,261		297,119			(37,328)		7,424		0001
Purchased Call/SPXFCDUE Index/SFC0616$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/08/2024	01/05/2026	1	879,779	422.09	62,494			16,225		124,329			(15,573)		3,165		0001
Purchased Call/SPXFCDUE Index/SFC0616$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/07/2026	1	331,864	422.09	23,998			6,286		46,916			(5,967)		1,200		0001
Purchased Call/SPXFCDUE Index/SFC0616$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/11/2024	01/08/2026	1	1,808,150	428.5	117,112			30,797		227,776			(29,086)		6,557		0001
Purchased Call/SPXFCDUE Index/SFC0616$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2024	01/09/2026	1	2,831,756	427.54	187,908			49,779		363,242			(46,748)		10,296		0001
Purchased Call/SPXFCDUE Index/SFC0616$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/09/2026	1	1,537,918	429.76	99,465			26,416		189,326			(24,736)		5,592		0001
Purchased Call/SPXFCDUE Index/SFC0616$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2024	01/09/2026	1	2,053,999	429.52	133,633			35,595		253,996			(33,356)		7,468		0001
Purchased Call/SPXFCDUE Index/SFC0616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/16/2024	01/12/2026	1	1,298,365	429.76	82,034			22,172		159,849			(20,524)		4,757		0001
Purchased Call/SPXFCDUE Index/SFC0616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2024	01/16/2026	1	4,103,925	427.88	265,340			72,690		523,716			(65,890)		15,189		0001
Purchased Call/SPXFCDUE Index/SFC0616$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2024	01/16/2026	1	3,091,890	425.93	217,777			59,812		408,770			(54,114)		11,444		0001
Purchased Call/SPXFCDUE Index/SFC0617$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2026	1	2,207,981	429.6	155,388			42,728		272,964			(38,683)		8,172		0001
Purchased Call/SPXFCDUE Index/SFC0617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2026	1	517,536	434.86	34,151			9,412		57,871			(8,534)		1,915		0001
Purchased Call/SPXFCDUE Index/SFC0617$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2024	01/22/2026	1	4,003,206	435.93	263,132			74,113		441,028			(65,257)		15,037		0001
Purchased Call/SPXFCDUE Index/SFC0617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2024	01/23/2026	1	2,183,125	437.16	142,244			40,275		234,959			(35,277)		8,220		0001
Purchased Call/SPXFCDUE Index/SFC0617$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/25/2024	01/23/2026	1	1,842,503	437.62	128,143			36,929		196,501			(32,297)		6,938		0001
Purchased Call/SPXFCDUE Index/SFC0617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2024	01/23/2026	1	1,786,223	439.86	115,405			32,862		182,109			(28,721)		6,726		0001
Purchased Call/SPXFCDUE Index/SFC0617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2024	01/26/2026	1	2,104,582	439.74	143,515			41,351		215,158			(35,712)		7,982		0001
Purchased Call/SPXFCDUE Index/SFC0617$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2024	01/29/2026	1	2,750,276	443.52	175,131			51,004		260,553			(43,427)		10,505		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0617$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2024	01/30/2026	1	2,124,851	443.62	118,739			34,791		201,154			(29,469)		8,135		0001
Purchased Call/SPXFCDUE Index/SFC0617$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/02/2024	01/30/2026	1	1,801,627	434.33	126,166			37,071		205,462			(31,329)		6,898		0001
Purchased Call/SPXFCDUE Index/SFC0617$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2024	01/30/2026	1	1,817,946	438.97	127,386			37,497		189,336			(31,704)		6,960		0001
Purchased Call/SPXFCDUE Index/SFC0617$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/09/2024	02/02/2026	1	1,384,973	444.41	86,803			25,848		129,029			(21,596)		5,339		0001
Purchased Call/SPXFCDUE Index/SFC0617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2024	02/05/2026	1	4,155,760	442.54	272,408			81,986		403,190			(67,569)		16,132		0001
Purchased Call/SPXFCDUE Index/SFC0617$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/29/2024	02/06/2026	1	2,206,898	442.73	151,930			46,086		213,442			(37,795)		8,586		0001
Purchased Call/SPXFCDUE Index/SFC0617$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/09/2024	02/06/2026	1	2,563,735	446.72	166,370			50,550		227,910			(41,365)		9,975		0001
Purchased Call/SPXFCDUE Index/SFC0617$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2024	02/06/2026	1	2,773,319	446.98	185,833			56,488		245,163			(46,228)		10,790		0001
Purchased Call/SPXFCDUE Index/SFC0617$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2024	02/09/2026	1	2,007,462	450.04	123,509			37,950		166,004			(30,718)		7,863		0001
Purchased Call/SPXFCDUE Index/SFC0617$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2024	02/12/2026	1	4,320,229	449.47	243,514			75,713		362,513			(60,454)		17,035		0001
Purchased Call/SPXFCDUE Index/SFC0618$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2024	02/13/2026	1	1,722,142	441.3	116,191			36,252		171,889			(28,813)		6,805		0001
Purchased Call/SPXFCDUE Index/SFC0618$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2024	02/13/2026	1	2,315,385	444.3	151,819			47,667		217,286			(37,759)		9,150		0001
Purchased Call/SPXFCDUE Index/SFC0618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2024	02/13/2026	1	869,255	446.53	53,612			16,832		77,829			(13,329)		3,435		0001
Purchased Call/SPXFCDUE Index/SFC0618$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2024	02/13/2026	1	1,421,654	444.46	85,915			27,012		132,969			(21,479)		5,618		0001
Purchased Call/SPXFCDUE Index/SFC0618$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2024	02/19/2026	1	2,644,653	444.46	161,066			51,564		247,946			(39,947)		10,588		0001
Purchased Call/SPXFCDUE Index/SFC0618$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2024	02/20/2026	1	1,647,987	441.26	110,496			35,596		165,144			(27,447)		6,612		0001
Purchased Call/SPXFCDUE Index/SFC0618$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/23/2024	02/20/2026	1	2,356,908	442.02	174,674			56,396		232,594			(43,390)		9,456		0001
Purchased Call/SPXFCDUE Index/SFC0618$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2024	02/20/2026	1	1,353,399	451.69	86,879			28,088		108,798			(21,620)		5,430		0001
Purchased Call/SPXFCDUE Index/SFC0618$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2024	02/23/2026	1	967,794	452.42	60,096			19,621		76,595			(14,944)		3,907		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0618$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/29/2024	02/26/2026	1	3,266,723	450.81	210,699			69,541		268,759			(52,298)		13,272		0001
Purchased Call/SPXFCDUE Index/SFC0618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2024	02/27/2026	1	1,875,426	451.24	120,571			39,998		153,051			(29,924)		7,635		0001
Purchased Call/SPXFCDUE Index/SFC0618$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/29/2024	02/27/2026	1	2,052,450	450.23	137,860			45,869		171,220			(34,269)		8,356		0001
Purchased Call/SPXFCDUE Index/SFC0618$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2024	02/27/2026	1	2,105,404	453.04	141,492			47,124		165,137			(35,202)		8,572		0001
Purchased Call/SPXFCDUE Index/SFC0618$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/05/2024	02/27/2026	1	1,539,003	456.32	95,665			31,928		112,099			(23,903)		6,266		0001
Purchased Call/SPXFCDUE Index/SFC0618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/05/2024	03/04/2026	1	3,360,352	455.46	197,076			66,703		250,314			(48,941)		13,822		0001
Purchased Call/SPXFCDUE Index/SFC0618$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/05/2026	1	1,309,293	449.87	89,882			30,631		110,426			(22,368)		5,396		0001
Purchased Call/SPXFCDUE Index/SFC0618$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2024	03/06/2026	1	1,319,316	452.51	90,574			30,989		105,165			(22,498)		5,448		0001
Purchased Call/SPXFCDUE Index/SFC0618$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2024	03/06/2026	1	1,044,034	457.29	63,932			21,903		74,759			(15,903)		4,312		0001
Purchased Call/SPXFCDUE Index/SFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2024	03/06/2026	1	1,061,756	454.69	67,380			23,117		80,639			(16,825)		4,385		0001
Purchased Call/SPXFCDUE Index/SFC0619$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2024	03/09/2026	1	95,771	454.69	6,483			2,245		7,282			(1,614)		398		0001
Purchased Call/SPXFCDUE Index/SFC0619$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2024	03/11/2026	1	3,029,984	453.64	208,432			72,546		236,428			(51,758)		12,638		0001
Purchased Call/SPXFCDUE Index/SFC0619$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2024	02/11/2026	1	50,031	450.04	3,546			1,143		4,144			(917)		197		0001
Purchased Call/SPXFCDUE Index/SFC0619$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2024	03/12/2026	1	1,779,584	458.43	112,047			39,309		124,732			(27,924)		7,437		0001
Purchased Call/SPXFCDUE Index/SFC0619$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2024	03/13/2026	1	1,745,530	457.49	108,164			38,049		125,195			(26,859)		7,309		0001
Purchased Call/SPXFCDUE Index/SFC0619$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/13/2026	1	1,609,866	455.97	99,408			35,038		119,496			(24,736)		6,741		0001
Purchased Call/SPXFCDUE Index/SFC0619$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2024	03/13/2026	1	2,256,429	453.08	152,963			53,986		178,554			(38,213)		9,449		0001
Purchased Call/SPXFCDUE Index/SFC0619$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/18/2026	1	3,130,839	456.32	207,438			74,282		231,347			(51,567)		13,237		0001
Purchased Call/SPXFCDUE Index/SFC0619$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/19/2026	1	1,347,263	458.83	92,675			33,320		94,191			(23,021)		5,707		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0619SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	1	1,016,043	462.82	67,224			24,296		64,875			(16,693)		4,312		0001
Purchased Call/SPXFCDUE Index/SFC0619SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	1	1,498,743	465.11	93,598			33,890		90,657			(23,305)		6,361		0001
Purchased Call/SPXFCDUE Index/SFC0619SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/26/2024	03/20/2026	1	1,965,585	464.63	120,081			43,525		120,262			(29,985)		8,342		0001
Purchased Call/SPXFCDUE Index/SFC0619SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2024	03/25/2026	1	6,850,045	462.21	429,987			157,947		445,639			(106,779)		29,348		0001
Purchased Call/SPXFCDUE Index/SFC0619SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2024	03/26/2026	1	1,711,371	460.83	116,613			43,028		115,078			(28,973)		7,346		0001
Purchased Call/SPXFCDUE Index/SFC0619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	1	1,043,295	464.97	67,599			25,090		63,847			(16,795)		4,487		0001
Purchased Call/SPXFCDUE Index/SFC061ASJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2024	04/16/2026	1	907,885	446.95	55,250			21,986		83,287			(13,722)		4,046		0001
Purchased Call/SPXFCDUE Index/SFC061CSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2024	06/10/2026	1	4,937,556	459.93	340,589			161,327		362,244			(84,643)		24,002		0001
Purchased Call/SPXFCDUE Index/SFC061BSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2026	1	1,442,415	449.97	94,959			40,756		126,474			(23,593)		6,668		0001
Purchased Call/SPXFCDUE Index/SFC061BSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2024	05/14/2026	1	1,630,517	455.05	114,116			49,775		129,473			(28,336)		7,610		0001
Purchased Call/SPXFCDUE Index/SFC061ASL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2026	1	1,290,964	444.7	80,004			32,005		123,930			(19,866)		5,763		0001
Purchased Call/SPXFCDUE Index/SFC061BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2024	05/06/2026	1	6,726,957	449.16	436,218			185,566		598,428			(108,399)		30,997		0001
Purchased Call/SPXFCDUE Index/SFC061ASF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/15/2024	04/10/2026	1	1,919,750	451.21	113,769			44,544		161,001			(28,410)		8,467		0001
Purchased Call/SPXFCDUE Index/SFC061AS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2024	04/02/2026	1	1,331,470	457.22	83,582			31,845		97,819			(20,900)		5,789		0001
Purchased Call/SPXFCDUE Index/SFC061BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2024	05/15/2026	1	1,676,317	460.79	106,048			46,607		118,299			(26,414)		7,836		0001
Purchased Call/SPXFCDUE Index/SFC061AS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/02/2026	1	681,786	453.94	45,607			17,354		53,777			(11,367)		2,964		0001
Purchased Call/SPXFCDUE Index/SFC0619SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	1	2,208,637	458.93	139,937			52,974		156,238			(34,757)		9,603		0001
Purchased Call/SPXFCDUE Index/SFC061AS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	1	1,585,004	459.4	92,578			35,168		110,951			(23,019)		6,891		0001
Purchased Call/SPXFCDUE Index/SFC061BSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2024	05/07/2026	1	1,929,202	450.05	110,117	11,451		55,816		168,720			(30,026)		8,904		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0619SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/02/2024	04/01/2026	1	4,824,703	463.97	283,408			106,822		303,706			(70,371)		20,939		0001
Purchased Call/SPXFCDUE Index/SFC061BS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2024	04/29/2026	1	4,161,880	446.86	245,458			102,026		385,143			(60,975)		18,960		0001
Purchased Call/SPXFCDUE Index/SFC061AS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2024	04/09/2026	1	1,321,912	456.37	80,131			31,109		99,201			(19,903)		5,820		0001
Purchased Call/SPXFCDUE Index/SFC061ASB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	1	959,053	453.82	62,042			24,227		76,152			(15,410)		4,230		0001
Purchased Call/SPXFCDUE Index/SFC061BSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2024	05/20/2026	1	5,039,562	460.69	322,959			143,655		358,109			(80,273)		23,740		0001
Purchased Call/SPXFCDUE Index/SFC061CSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/05/2026	1	2,526,129	459.48	161,677			75,615		186,364			(40,155)		12,190		0001
Purchased Call/SPXFCDUE Index/SFC061CS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/29/2024	05/28/2026	1	4,464,462	457.58	262,280			119,475		340,431			(65,131)		21,289		0001
Purchased Call/SPXFCDUE Index/SFC061BSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2024	05/21/2026	1	2,325,884	462.67	137,121			61,259		158,513			(34,113)		10,974		0001
Purchased Call/SPXFCDUE Index/SFC061CSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2024	06/05/2026	1	1,295,056	459.09	83,390			39,103		96,310			(20,820)		6,250		0001
Purchased Call/SPXFCDUE Index/SFC061CSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2024	06/03/2026	1	3,729,127	453.37	243,374			112,862		310,639			(60,444)		17,943		0001
Purchased Call/SPXFCDUE Index/SFC061CS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2024	05/22/2026	1	1,174,935	454.58	79,591			35,850		94,911			(19,835)		5,552		0001
Purchased Call/SPXFCDUE Index/SFC061CSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2024	05/29/2026	1	1,420,681	452.38	91,809			42,164		120,324			(22,924)		6,785		0001
Purchased Call/SPXFCDUE Index/SFC061BSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2024	05/13/2026	1	4,913,506	452.21	332,953			145,022		412,954			(82,838)		22,895		0001
Purchased Call/SPXFCDUE Index/SFC061CSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2024	06/12/2026	1	787,624	467.43	53,768			25,770		49,536			(13,425)		3,840		0001
Purchased Call/SPXFCDUE Index/SFC061BS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2024	04/30/2026	1	1,876,472	442.61	118,883			49,630		188,694			(29,562)		8,563		0001
Purchased Call/SPXFCDUE Index/SFC061ASR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2024	04/22/2026	1	3,610,033	443.05	245,231			99,543		358,783			(60,901)		16,255		0001
Purchased Call/SPXFCDUE Index/SFC061CSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/12/2026	1	1,529,344	468.06	100,292			48,044		94,890			(25,011)		7,456		0001
Purchased Call/SPXFCDUE Index/SFC061CS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2024	05/22/2026	1	2,069,253	459.07	122,276			54,892		152,460			(30,361)		9,778		0001
Purchased Call/SPXFCDUE Index/SFC061CSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2024	05/29/2026	1	995,853	449.38	66,520			30,511		89,454			(16,551)		4,756		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061BSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/21/2024	05/15/2026	1	1,698,443	460.4	109,072			47,989		120,860			(27,239)		7,939		0001
Purchased Call/SPXFCDUE Index/SFC061CSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2024	06/04/2026	1	1,270,878	454.58	87,410			40,657		103,400			(21,706)		6,124		0001
Purchased Call/SPXFCDUE Index/SFC061DS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	1	1,664,635	471.64	104,069			50,677		96,265			(25,925)		8,185		0001
Purchased Call/SPXFCDUE Index/SFC061CSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2024	06/11/2026	1	2,802,271	461.1	198,574			94,429		200,880			(49,356)		13,642		0001
Purchased Call/SPXFCDUE Index/SFC061ASX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2024	04/24/2026	1	2,615,011	443.87	176,732			72,793		255,970			(44,184)		11,814		0001
Purchased Call/SPXFCDUE Index/SFC061BS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	1	2,243,330	442.84	152,921			64,254		224,902			(38,051)		10,253		0001
Purchased Call/SPXFCDUE Index/SFC061AST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2024	04/23/2026	1	2,419,719	447.31	152,828			62,258		221,426			(37,952)		10,914		0001
Purchased Call/SPXFCDUE Index/SFC061ASZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2024	04/24/2026	1	1,729,312	446.5	108,830			44,715		160,811			(27,175)		7,813		0001
Purchased Call/SPXFCDUE Index/SFC061DS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/25/2024	06/18/2026	1	1,517,267	472.9	94,745			46,081		85,347			(23,570)		7,461		0001
Purchased Call/SPXFCDUE Index/SFC061DS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2024	06/18/2026	1	2,121,398	470.63	131,425			64,078		125,409			(32,858)		10,431		0001
Purchased Call/SPXFCDUE Index/SFC061BS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	1	2,394,910	441.11	157,320			65,986		248,064			(39,072)		10,946		0001
Purchased Call/SPXFCDUE Index/SFC061BS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2024	05/01/2026	1	1,737,958	446.7	116,621			49,238		161,735			(29,235)		7,944		0001
Purchased Call/SPXFCDUE Index/SFC061CST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2024	06/12/2026	1	2,833,890	467.28	183,735			87,792		178,807			(45,675)		13,816		0001
Purchased Call/SPXFCDUE Index/SFC061DSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	1	1,852,072	471.54	118,114			58,658		108,280			(29,330)		9,209		0001
Purchased Call/SPXFCDUE Index/SFC061DSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	1	1,606,265	471.6	101,001			50,237		93,788			(25,128)		7,987		0001
Purchased Call/SPXFCDUE Index/SFC0619SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2024	03/27/2026	1	2,724,133	466.22	166,687			62,021		161,832			(41,616)		11,715		0001
Purchased Call/SPXFCDUE Index/SFC061DSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2024	06/17/2026	1	5,941,169	471.9	384,416			185,946		340,565			(95,476)		29,172		0001
Purchased Call/SPXFCDUE Index/SFC061CSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/05/2026	1	2,299,225	459.46	146,022			68,411		169,694			(36,367)		11,095		0001
Purchased Call/SPXFCDUE Index/SFC061ASN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2026	1	1,469,066	443.6	89,679			35,944		144,084			(22,328)		6,559		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061BSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/13/2024	05/08/2026	1	1,049,468	452.79	65,941			28,365		86,950			(16,462)		4,851		0001
Purchased Call/SPXFCDUE Index/SFC061ASV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2024	04/24/2026	1	799,119	447.52	47,945			19,645		72,826			(11,906)		3,610		0001
Purchased Call/SPXFCDUE Index/SFC061ASH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2026	1	4,825,276	447.31	302,599			120,407		439,310			(75,424)		21,468		0001
Purchased Call/SPXFCDUE Index/SFC061DS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/24/2026	1	3,351,179	468.84	219,343			108,058		206,831			(54,474)		16,618		0001
Purchased Call/SPXFCDUE Index/SFC061ASD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/10/2026	1	784,955	456.64	44,900			17,558		58,675			(11,173)		3,462		0001
Purchased Call/SPXFCDUE Index/SFC061AS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/08/2026	1	7,753,828	456.73	478,008			184,919		576,932			(118,782)		34,077		0001
Purchased Call/SPXFCDUE Index/SFC061BSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2024	05/15/2026	1	1,730,381	461.2	109,353			47,972		121,051			(27,155)		8,088		0001
Purchased Call/SPXFCDUE Index/SFC061DSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/01/2024	06/25/2026	1	1,124,363	470.38	72,919			36,075		67,242			(18,132)		5,583		0001
Purchased Call/SPXFCDUE Index/SFC061CS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/29/2024	05/22/2026	1	1,547,914	458.2	95,980			43,213		116,124			(24,000)		7,314		0001
Purchased Call/SPXFCDUE Index/SFC061CS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/30/2024	05/26/2026	1	679,538	458.2	39,503			17,934		51,017			(9,836)		3,231		0001
Purchased Call/SPXFCDUE Index/SFC061BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/13/2024	05/08/2026	1	1,742,865	451.86	112,259			48,229		147,137			(27,924)		8,057		0001
Purchased Call/SPXFCDUE Index/SFC061CS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2024	05/29/2026	1	989,440	453.47	59,462			27,240		82,003			(14,769)		4,725		0001
Purchased Call/SPXFCDUE Index/SFC061ASP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/22/2024	04/17/2026	1	1,263,876	440.05	85,138			34,159		132,678			(21,261)		5,643		0001
Purchased Call/SPXFCDUE Index/SFC061HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/21/2026	1	236,087	487.58	15,621			9,618		10,797			(3,878)		1,308		0001
Purchased Call/SPXFCDUE Index/SFC061HSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/25/2026	1	2,194,308	488.13	147,947			93,057		100,006			(37,139)		12,209		0001
Purchased Call/SPXFCDUE Index/SFC061GSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/14/2026	1	220,405	483.01	14,428			8,749		11,014			(3,586)		1,211		0001
Purchased Call/SPXFCDUE Index/SFC061ESX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/06/2024	08/05/2026	1	3,615,459	471.4	239,422			131,942		220,418			(59,531)		18,948		0001
Purchased Call/SPXFCDUE Index/SFC061DSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/15/2024	07/10/2026	1	1,865,074	491.11	121,788			63,008		71,078			(30,409)		9,452		0001
Purchased Call/SPXFCDUE Index/SFC061ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2024	07/30/2026	1	1,058,927	476.16	72,528			39,344		58,071			(18,014)		5,508		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061F$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/12/2024	08/07/2026	1	2,638,720	473.84	173,116			96,140		153,371			(43,064)		13,863		0001
Purchased Call/SPXFCDUE Index/SFC061EST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	1	358,766	476.69	22,067			12,039		19,496			(5,486)		1,868		0001
Purchased Call/SPXFCDUE Index/SFC061F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2024	08/07/2026	1	1,551,793	470.38	106,029			58,797		96,838			(26,328)		8,153		0001
Purchased Call/SPXFCDUE Index/SFC061ESJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/24/2026	1	1,603,007	477.28	102,722			55,156		85,198			(25,659)		8,274		0001
Purchased Call/SPXFCDUE Index/SFC061F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/07/2026	1	1,900,212	474.73	126,897			70,698		108,425			(31,735)		9,983		0001
Purchased Call/SPXFCDUE Index/SFC061ES1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2024	07/15/2026	1	5,377,264	491.99	363,089			189,309		201,860			(90,161)		27,433		0001
Purchased Call/SPXFCDUE Index/SFC061D$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/08/2024	07/02/2026	1	3,176,916	484.77	204,956			103,956		139,176			(51,268)		15,928		0001
Purchased Call/SPXFCDUE Index/SFC061G$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/03/2024	08/28/2026	1	1,438,415	490.84	82,137			48,125		59,626			(20,536)		7,752		0001
Purchased Call/SPXFCDUE Index/SFC061DSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2026	1	1,716,151	479.79	118,226			59,877		84,257			(29,448)		8,604		0001
Purchased Call/SPXFCDUE Index/SFC061DSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	1	2,070,565	493.75	120,140			61,985		74,062			(29,834)		10,494		0001
Purchased Call/SPXFCDUE Index/SFC061FSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	08/19/2026	1	7,139,359	488.17	462,372			263,852		309,788			(115,024)		38,063		0001
Purchased Call/SPXFCDUE Index/SFC061GSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2026	1	5,279,929	483.39	345,948			210,504		262,827			(85,939)		29,084		0001
Purchased Call/SPXFCDUE Index/SFC061GSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/03/2026	1	2,444,607	482.87	155,385			91,768		121,320			(38,594)		13,267		0001
Purchased Call/SPXFCDUE Index/SFC061GSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/10/2026	1	982,635	477.13	66,688			40,077		55,237			(16,584)		5,376		0001
Purchased Call/SPXFCDUE Index/SFC061H$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/18/2026	1	1,830,902	482.2	130,801			80,114		93,698			(32,482)		10,108		0001
Purchased Call/SPXFCDUE Index/SFC061HS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2024	09/17/2026	1	1,008,959	483.13	65,533			39,948		50,556			(16,273)		5,564		0001
Purchased Call/SPXFCDUE Index/SFC061ES3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	07/16/2026	1	2,189,814	496.22	122,254			64,166		74,368			(30,454)		11,186		0001
Purchased Call/SPXFCDUE Index/SFC061GSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/15/2026	1	250,228	483.01	16,391			9,947		12,532			(4,067)		1,377		0001
Purchased Call/SPXFCDUE Index/SFC061H$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2024	09/18/2026	1	3,465,378	488.57	225,357			138,364		155,140			(56,168)		19,132		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061GST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/11/2026	1	1,657,096	483.01	109,216			66,042		82,720			(27,270)		9,076		0001
Purchased Call/SPXFCDUE Index/SFC061GSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/04/2026	1	1,255,301	482.45	78,155			46,360		63,015			(19,407)		6,820		0001
Purchased Call/SPXFCDUE Index/SFC061HST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/29/2026	1	394,552	489.77	24,422			15,299		17,441			(6,067)		2,205		0001
Purchased Call/SPXFCDUE Index/SFC061HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/23/2026	1	4,451,961	488.28	295,082			182,248		201,344			(73,266)		24,716		0001
Purchased Call/SPXFCDUE Index/SFC061HSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	09/25/2026	1	1,384,751	489.77	92,891			58,018		60,951			(23,214)		7,705		0001
Purchased Call/SPXFCDUE Index/SFC061DSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/01/2026	1	4,345,845	471.22	298,281			150,050		256,831			(74,088)		21,759		0001
Purchased Call/SPXFCDUE Index/SFC061ESZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2024	08/06/2026	1	1,735,994	471.89	111,758			61,729		104,844			(27,761)		9,109		0001
Purchased Call/SPXFCDUE Index/SFC061G94	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/31/2026	1	308,169	490.84	18,495			10,870		12,807			(4,599)		1,667		0001
Purchased Call/SPXFCDUE Index/SFC061HSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/24/2026	1	1,997,036	489.11	129,267			80,063		88,927			(32,103)		11,099		0001
Purchased Call/SPXFCDUE Index/SFC061DSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/03/2024	07/02/2026	1	1,789,228	475.45	122,260			61,809		96,705			(30,358)		8,971		0001
Purchased Call/SPXFCDUE Index/SFC061FSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	1	1,445,068	485.23	97,034			54,910		66,431			(24,226)		7,658		0001
Purchased Call/SPXFCDUE Index/SFC061FSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2024	08/28/2026	1	2,143,383	487.13	145,579			85,179		96,373			(36,205)		11,551		0001
Purchased Call/SPXFCDUE Index/SFC061FSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2024	08/20/2026	1	1,209,327	487.87	79,524			45,422		52,921			(19,748)		6,455		0001
Purchased Call/SPXFCDUE Index/SFC061FSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/21/2026	1	1,338,214	485.05	93,456			53,708		62,462			(23,249)		7,152		0001
Purchased Call/SPXFCDUE Index/SFC061GSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/11/2026	1	1,707,613	478.56	115,490			69,618		93,458			(28,684)		9,353		0001
Purchased Call/SPXFCDUE Index/SFC061DSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/02/2024	06/26/2026	1	2,518,354	470.46	165,276			82,423		150,694			(41,320)		12,523		0001
Purchased Call/SPXFCDUE Index/SFC061FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2024	08/21/2026	1	1,044,091	490.28	66,161			38,062		43,442			(16,510)		5,580		0001
Purchased Call/SPXFCDUE Index/SFC061ESU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/06/2024	07/31/2026	1	1,146,208	473.27	71,921			39,314		66,940			(17,965)		5,969		0001
Purchased Call/SPXFCDUE Index/SFC061DSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/09/2026	1	1,629,338	485.51	115,164			59,201		70,626			(28,645)		8,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061GSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/16/2024	09/09/2026	1	2,604,418	475.16	176,373			105,589		152,246			(43,811)		14,232		0001
Purchased Call/SPXFCDUE Index/SFC061FS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/13/2024	08/12/2026	1	3,652,319	474.43	255,018			142,827		210,737			(63,341)		19,307		0001
Purchased Call/SPXFCDUE Index/SFC061FSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/13/2026	1	1,923,894	478.95	132,297			74,641		101,072			(32,977)		10,183		0001
Purchased Call/SPXFCDUE Index/SFC061ESH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2026	1	1,681,920	474.9	111,889			59,984		94,079			(27,832)		8,682		0001
Purchased Call/SPXFCDUE Index/SFC061ES5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/17/2026	1	2,174,419	488.55	130,166			68,409		88,880			(32,320)		11,122		0001
Purchased Call/SPXFCDUE Index/SFC061ESD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/25/2024	07/23/2026	1	2,384,262	484.88	134,480			71,737		106,876			(33,435)		12,291		0001
Purchased Call/SPXFCDUE Index/SFC061FSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/14/2026	1	1,955,674	480.11	133,529			75,279		100,414			(33,147)		10,364		0001
Purchased Call/SPXFCDUE Index/SFC061ESQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	07/31/2026	1	2,141,869	481.65	127,629			69,540		104,567			(31,691)		11,155		0001
Purchased Call/SPXFCDUE Index/SFC061FSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	1	1,742,514	484.4	114,483			64,672		81,571			(28,470)		9,234		0001
Purchased Call/SPXFCDUE Index/SFC061ESF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/24/2026	1	2,692,345	476.76	168,591			90,238		144,712			(41,864)		13,897		0001
Purchased Call/SPXFCDUE Index/SFC061FSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2024	08/26/2026	1	2,478,959	488.59	160,915			93,250		107,602			(39,977)		13,328		0001
Purchased Call/SPXFCDUE Index/SFC061ES9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/23/2024	07/17/2026	1	3,422,561	480.52	236,618			124,695		167,937			(59,075)		17,507		0001
Purchased Call/SPXFCDUE Index/SFC061ES7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2024	07/17/2026	1	2,252,113	484.14	137,020			72,566		101,880			(34,304)		11,520		0001
Purchased Call/SPXFCDUE Index/SFC061DSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	1	1,471,533	486.85	101,018			52,201		62,001			(25,137)		7,458		0001
Purchased Call/SPXFCDUE Index/SFC061GSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2024	09/08/2026	1	192,402	473.08	13,368			7,991		11,711			(3,324)		1,050		0001
Purchased Call/SPXFCDUE Index/SFC061GSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	1	1,570,341	473.08	106,594			63,447		95,499			(26,631)		8,532		0001
Purchased Call/SPXFCDUE Index/SFC061ESB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2024	07/22/2026	1	3,984,664	485.78	249,848			132,708		174,638			(62,058)		20,515		0001
Purchased Call/SPXFCDUE Index/SFC061GSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/11/2026	1	1,994,823	480.96	134,206			81,416		103,920			(33,558)		10,926		0001
Purchased Call/SPXFCDUE Index/SFC061FSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2024	08/21/2026	1	1,699,051	489.37	104,740			60,040		72,138			(25,997)		9,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/SPXFCDUE Index/SFC061HSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/25/2026	1	2,509,854	490.27	163,797			102,067		109,301			(40,764)		13,965		0001
Purchased Call/SPXFCDUE Index/SFC061FSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/03/2024	08/27/2026	1	767,648	489.45	47,955			27,851		32,745			(11,913)		4,132		0001
Purchased Call/SPXFCDUE Index/SFC061GSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	1	1,205,935	480.17	71,647			42,542		63,483			(17,809)		6,552		0001
Purchased Call/SPXFCDUE Index/SFC061GS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/02/2026	1	180,379	490.84	10,323			6,086		7,524			(2,567)		978		0001
Purchased Call/SPXFCDUE Index/SFC061ESM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	07/29/2026	1	4,565,919	477.91	286,696			155,055		240,656			(71,205)		23,719		0001
Purchased Call/SPXFCDUE Index/SFC061DSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/10/2024	07/08/2026	1	4,538,001	484.59	298,957			153,003		200,579			(74,241)		22,937		0001
Purchased Call/SPXFCDUE Index/SFC061HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/22/2026	1	385,514	487.58	25,716			15,882		17,664			(6,386)		2,138		0001
Purchased Call/SPXFCDUE Index/SFC061GS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/03/2024	08/28/2026	1	2,302,443	486.32	155,421			90,957		105,356			(38,686)		12,408		0001
Purchased Call/SPXFCDUE Index/SFC061HSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2024	09/18/2026	1	1,364,659	487.58	89,956			55,237		62,395			(22,452)		7,534		0001
Purchased Call/SPXFCDUE Index/SFC061GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/01/2026	1	245,121	490.84	14,018			8,256		10,205			(3,490)		1,327		0001
Purchased Call/SPXFCDUE Index/SFC061FSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/25/2026	1	63,295	490.28	4,059			2,348		2,642			(1,009)		340		0001
Purchased Call/SPXFCDUE Index/SFC061ISI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/06/2026	1	149,064	488.51	9,682			6,161		6,822			(2,407)		839		0001
Purchased Call/SPXFCDUE Index/SFC061ISU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2026	1	1,958,688	491.09	134,251			86,344		85,328			(33,378)		11,066		0001
Purchased Call/SPXFCDUE Index/SFC061JSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2026	1	1,570,752	489.5	98,376	4,047		67,846		71,773			(25,506)		9,006		0001
Purchased Call/SPXFCDUE Index/SFC061JSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/22/2026	1	2,458,985	497.98	139,889			92,019		93,811			(34,738)		14,085		0001
Purchased Call/SPXFCDUE Index/SFC061IS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2024	10/01/2026	1	2,092,476	485.65	139,124			87,863		101,252			(34,698)		11,720		0001
Purchased Call/SPXFCDUE Index/SFC061KSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/09/2026	1	334,621	498.89	21,633			14,780		12,882			(5,357)		1,952		0001
Purchased Call/SPXFCDUE Index/SFC061MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/25/2026	1	2,119,345	500.13	132,582			93,891		80,953			(32,972)		12,563		0001
Purchased Call/SPXFCDUE Index/SFC061K$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/28/2026	1	4,153,602	493.35	270,321			180,016		176,418			(67,135)		23,940		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061I$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/08/2026	1	2,289,276	488.7	156,945			100,201		104,603			(38,972)		12,920		0001
Purchased Call/SPXFCDUE Index/SFC061KSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/06/2026	1	1,496,444	497.71	97,831			66,738		58,922			(24,336)		8,705		0001
Purchased Call/SPXFCDUE Index/SFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2026	1	2,601,939	482.95	151,164	11,628		122,293		144,488			(40,439)		15,853		0001
Purchased Call/SPXFCDUE Index/SFC061LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	11/19/2026	1	1,410,891	491.04	93,466			65,586		64,514			(23,396)		8,314		0001
Purchased Call/SPXFCDUE Index/SFC061LS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2024	11/13/2026	1	1,599,397	494.56	97,918			67,582		67,893			(24,334)		9,369		0001
Purchased Call/SPXFCDUE Index/SFC061KS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	10/29/2026	1	1,087,357	494.26	68,395			45,669		45,370			(16,993)		6,274		0001
Purchased Call/SPXFCDUE Index/SFC061I$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	10/02/2026	1	2,274,934	488.51	142,079			90,075		103,877			(35,499)		12,756		0001
Purchased Call/SPXFCDUE Index/SFC061HSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	09/30/2026	1	2,514,506	491.51	150,379			94,434		107,334			(37,373)		14,068		0001
Purchased Call/SPXFCDUE Index/SFC061NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	1	2,288,698	481.25	151,499			111,982		130,514			(37,686)		13,867		0001
Purchased Call/SPXFCDUE Index/SFC061LSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/16/2026	1	429,377	487.95	27,721			19,179		20,805			(6,864)		2,523		0001
Purchased Call/SPXFCDUE Index/SFC061JSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/23/2026	1	1,467,784	491.78	96,522			63,940		63,976			(24,082)		8,416		0001
Purchased Call/SPXFCDUE Index/SFC061NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/18/2026	1	1,378,879	483.09	90,091			66,733		75,961			(22,473)		8,355		0001
Purchased Call/SPXFCDUE Index/SFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	869,836	482.95	56,087			42,046		48,387			(13,887)		5,319		0001
Purchased Call/SPXFCDUE Index/SFC061KSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/06/2024	11/04/2026	1	3,868,646	478.12	271,982			183,700		225,214			(67,533)		22,458		0001
Purchased Call/SPXFCDUE Index/SFC061NSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2024	12/16/2026	1	3,482,759	503.8	178,996			131,383		127,021			(44,492)		21,063		0001
Purchased Call/SPXFCDUE Index/SFC061LS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2026	1	2,373,488	497.79	147,310			101,464		94,255			(36,561)		13,904		0001
Purchased Call/SPXFCDUE Index/SFC061KS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2024	10/30/2026	1	1,389,047	480.57	88,866			59,630		76,668			(22,086)		8,022		0001
Purchased Call/SPXFCDUE Index/SFC061I$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	10/02/2026	1	1,468,387	485.77	94,157			59,605		70,985			(23,435)		8,233		0001
Purchased Call/SPXFCDUE Index/SFC061NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2024	12/11/2026	1	1,918,155	501.81	121,158	2,806		90,575		72,522			(30,883)		11,546		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061ISZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/13/2026	1	176,785	494.85	11,271			7,281		7,130			(2,802)		1,003		0001
Purchased Call/SPXFCDUE Index/SFC061MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	1	2,867,028	497.7	192,084			136,302		115,402			(47,711)		17,028		0001
Purchased Call/SPXFCDUE Index/SFC061LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	11/20/2026	1	1,661,399	494	109,424			76,652		71,654			(27,218)		9,800		0001
Purchased Call/SPXFCDUE Index/SFC061KSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2024	10/30/2026	1	2,134,749	479.64	138,314			92,998		119,982			(34,526)		12,329		0001
Purchased Call/SPXFCDUE Index/SFC061NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2024	12/11/2026	1	2,086,176	506.44	131,270			95,406		71,604			(32,575)		12,557		0001
Purchased Call/SPXFCDUE Index/SFC061NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/15/2026	1	433,439	501.81	28,018			20,474		16,464			(6,928)		2,619		0001
Purchased Call/SPXFCDUE Index/SFC061JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/26/2026	1	303,631	491.78	19,875			13,187		13,247			(4,929)		1,746		0001
Purchased Call/SPXFCDUE Index/SFC061KSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2026	1	212,630	498.89	13,753			9,402		8,198			(3,401)		1,242		0001
Purchased Call/SPXFCDUE Index/SFC061LSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/17/2026	1	1,101,266	487.95	71,131			49,244		53,414			(17,588)		6,477		0001
Purchased Call/SPXFCDUE Index/SFC061ISB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	10/05/2026	1	288,758	488.51	18,320			11,637		13,193			(4,554)		1,624		0001
Purchased Call/SPXFCDUE Index/SFC061JS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	1	1,374,770	496.98	89,012			57,935		53,160			(22,098)		7,825		0001
Purchased Call/SPXFCDUE Index/SFC061KSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2024	11/06/2026	1	2,122,337	495.42	139,858			95,028		87,652			(34,707)		12,345		0001
Purchased Call/SPXFCDUE Index/SFC061NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	12/17/2026	1	3,351,629	501.04	158,109	2,347		118,006		129,689			(39,776)		20,289		0001
Purchased Call/SPXFCDUE Index/SFC061MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2026	1	261,521	501.77	16,915			12,036		9,730			(4,183)		1,559		0001
Purchased Call/SPXFCDUE Index/SFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2026	1	4,467,201	487.42	265,985	3,094		201,456		227,971			(67,020)		27,218		0001
Purchased Call/SPXFCDUE Index/SFC061LSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/13/2026	1	1,710,147	487.95	112,254			77,651		82,971			(28,018)		10,018		0001
Purchased Call/SPXFCDUE Index/SFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/21/2026	1	4,796,463	497	311,732			204,556		186,541			(77,407)		27,445		0001
Purchased Call/SPXFCDUE Index/SFC061JSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/23/2026	1	1,951,099	491.27	127,448			84,300		85,949			(31,694)		11,187		0001
Purchased Call/SPXFCDUE Index/SFC061KS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2024	10/30/2026	1	2,411,469	492.04	146,345			97,833		105,678			(36,304)		13,927		0001

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Purchased Call/SPXFCDUE Index/SFC061I$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	10/02/2026	1	933,602	484.08	63,742			40,344		46,730			(15,869)		5,235		0001
Purchased Call/SPXFCDUE Index/SFC061JS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2024	10/15/2026	1	2,408,246	493.83	163,905			106,210		99,395			(40,699)		13,693		0001
Purchased Call/SPXFCDUE Index/SFC061MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/25/2026	1	3,440,960	496.84	231,367			163,531		140,646			(57,539)		20,397		0001
Purchased Call/SPXFCDUE Index/SFC061MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	1	1,038,128	501.77	67,523			48,011		38,408			(16,840)		6,166		0001
Purchased Call/SPXFCDUE Index/SFC061N$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/10/2024	12/10/2026	1	1,755,986	499.16	123,279			89,384		69,822			(30,608)		10,560		0001
Purchased Call/SPXFCDUE Index/SFC061LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2026	1	1,420,174	497.85	90,570			62,151		56,221			(22,478)		8,311		0001
Purchased Call/SPXFCDUE Index/SFC061MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2024	12/04/2026	1	992,405	507.76	59,002			42,514		32,778			(14,726)		5,934		0001
Purchased Call/SPXFCDUE Index/SFC061MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/04/2026	1	1,480,185	507.49	94,905			68,047		49,170			(23,547)		8,851		0001
Purchased Call/SPXFCDUE Index/SFC061LSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	11/20/2026	1	1,667,306	491.08	109,655			76,524		76,280			(27,221)		9,835		0001
Purchased Call/SPXFCDUE Index/SFC061LSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2026	1	99,406	495.47	6,414			4,502		4,171			(1,586)		589		0001
Purchased Call/SPXFCDUE Index/SFC061MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2024	12/03/2026	1	789,178	502.86	54,262			38,860		28,833			(13,479)		4,714		0001
Purchased Call/SPXFCDUE Index/SFC061NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2024	12/11/2026	1	1,424,335	502.69	91,440			66,681		52,881			(22,744)		8,574		0001
Purchased Call/SPXFCDUE Index/SFC061KSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/06/2024	11/05/2026	1	1,011,418	483.51	77,648			52,609		53,045			(19,284)		5,877		0001
Purchased Call/SPXFCDUE Index/SFC061MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	12/02/2026	1	3,269,380	502.51	213,659			152,551		120,056			(53,056)		19,511		0001
Purchased Call/SPXFCDUE Index/SFC061JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/27/2026	1	395,047	491.78	25,639			17,010		17,304			(6,340)		2,275		0001
Purchased Call/SPXFCDUE Index/SFC061JSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/19/2026	1	98,286	499.42	6,388			4,173		3,616			(1,582)		561		0001
Purchased Call/SPXFCDUE Index/SFC061LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/11/2026	1	1,564,032	498.9	99,039			67,891		60,385			(24,605)		9,144		0001
Purchased Call/SPXFCDUE Index/SFC061JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/16/2026	1	3,005,699	496.82	201,679			131,485		116,625			(50,152)		17,108		0001
Purchased Call/SPXFCDUE Index/SFC061I$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2026	1	3,142,533	492.43	210,851			135,570		133,068			(52,417)		17,754		0001

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Purchased Call/SPXFCDUE Index/SFC061LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2024	11/18/2026	1	2,893,904	489.15	191,149			133,139		137,252			(47,584)		17,037		0001
Purchased Call/SPXFCDUE Index/SFC061LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/25/2024	11/20/2026	1	1,278,863	495.47	83,612			58,615		53,528			(20,845)		7,544		0001
Purchased Call/SPXFCDUE Index/SFC061KSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/06/2026	1	2,099,487	498.89	133,681			91,252		80,640			(33,401)		12,212		0001
Purchased Call/SPXFCDUE Index/SFC061LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2024	10/12/2026	1	58,848	494.85	3,505			2,377		2,370			(917)		334		0001
Purchased Call/SPXFCDUE Index/SFC061ISJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2026	1	3,010,396	483.75	213,240			135,859		152,175			(52,966)		16,971		0001
Purchased Call/SPXFCDUE Index/SFC061JSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/20/2026	1	172,126	499.42	11,193			7,319		6,349			(2,768)		984		0001
Purchased Call/SPXFCDUE Index/SFC061JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/16/2026	1	1,058,971	499.42	65,521			42,776		38,849			(16,346)		6,028		0001
Purchased Call/SPXFCDUE Index/SFC061ISV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2024	10/09/2026	1	1,289,958	494.85	87,362			56,205		51,869			(21,812)		7,288		0001
Purchased Call/SPXFCDUE Index/SFC061JS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2024	10/14/2026	1	3,204,260	499.6	191,403			123,759		116,808			(47,530)		18,200		0001
Purchased Call/SPXFCDUE Index/SFC061NSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/14/2026	1	769,631	501.81	49,718			36,314		29,176			(12,311)		4,646		0001
Purchased Call/SPXFCDUE Index/SFC061LSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/23/2026	1	108,401	495.47	6,990			4,903		4,544			(1,731)		641		0001
Purchased Call/SPXFCDUE Index/SFC061MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/04/2026	1	1,239,803	506.03	80,782			58,078		42,476			(20,066)		7,413		0001
Purchased Call/SPXFCDUE Index/SFC061MSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/07/2026	1	1,057,213	507.76	68,476			49,355		34,997			(16,955)		6,340		0001
Purchased Call/SPXFCDUE Index/SFC061NS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/10/2024	12/09/2026	1	2,464,880	502	153,563			111,115		92,399			(38,130)		14,809		0001
Purchased Call/SPXFCDUE Index/SFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/23/2026	1	4,878,237	484.76	323,209			240,515		261,148			(80,278)		29,695		0001
Purchased Call/SPXFCDUE Index/SFC061NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	1	1,949,427	481.62	125,316			92,363		110,400			(31,103)		11,812		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2026	1	3,192,541	480.28	194,836	5,812		151,194		187,019			(49,806)		19,559		0001
Purchased Call/SPXFCDUE Index/SFC061NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2026	1	89,247	483.09	5,758			4,263		4,928			(1,424)		543		0001
Purchased Call/SPXFCDUE Index/SFC0610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/21/2026	1	424,609	483.09	27,383			20,264		23,383			(6,780)		2,580		0001

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Purchased Call/SPXFCDUE Index/SFC061KSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	273,752	479.64	17,731			11,934		15,430			(4,384)		1,588		0001
Purchased Call/SPXFCDUE Index/SFC061KSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	215,937	479.64	13,980			9,403		12,156			(3,461)		1,251		0001
Purchased Call/SPXFCDUE Index/SFC061HSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/01/2024	09/28/2026	1	242,960	489.77	14,872			9,313		10,709			(3,703)		1,356		0001
Purchased Call/SPXFCDUE Index/SFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	1	601,788	507.76	38,996			28,122		19,974			(9,642)		3,612		0001
Purchased Call/SPXFCDUE Index/SFC061MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	233,217	501.77	15,075			10,721		8,658			(3,733)		1,389		0001
Purchased Call/SPXFCDUE Index/SFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	1	558,699	482.95	36,042			27,031		31,112			(8,912)		3,420		0001
Purchased Call/SPXFCDUE Index/SFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	01/27/2027	1	3,316,378	478.86	221,208			174,994		206,784			(46,406)		20,830		0001
Purchased Call/SPXFCDUE Index/SFC061PSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	01/15/2027	1	2,992,648	482.31	196,800			153,448		171,247			(43,780)		18,600		0001
Purchased Call/SPXFCDUE Index/SFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2025	01/28/2027	1	2,042,144	481.16	128,855			102,593		120,446			(26,455)		12,838		0001
Purchased Call/SPXFCDUE Index/SFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	1	1,206,565	486.53	77,836			61,348		64,312			(16,717)		7,565		0001
Purchased Call/SPXFCDUE Index/SFC0610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2025	01/29/2027	1	2,847,814	479.46	185,568			147,609		173,569			(38,357)		17,918		0001
Purchased Call/SPXFCDUE Index/SFC061PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2027	1	4,414,365	484.31	292,338			228,896		244,509			(63,730)		27,582		0001
Purchased Call/SPXFCDUE Index/SFC061PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2027	1	2,665,937	474.93	172,466			132,680		173,476			(40,035)		16,466		0001
Purchased Call/SPXFCDUE Index/SFC0615S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2025	02/24/2027	1	5,731,108	471.19	351,840			291,901		410,752			(60,289)		36,862		0001
Purchased Call/SPXFCDUE Index/SFC061PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2025	01/14/2027	1	804,876	475.08	57,159			44,293		52,372			(12,910)		4,998		0001
Purchased Call/SPXFCDUE Index/SFC061PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2025	01/13/2027	1	3,305,853	475.03	213,822			165,015		215,171			(48,966)		20,510		0001
Purchased Call/SPXFCDUE Index/SFC061RS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2025	02/05/2027	1	3,432,108	477.42	227,506			183,889		217,800			(43,944)		21,725		0001
Purchased Call/SPXFCDUE Index/SFC061RSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2025	02/11/2027	1	2,635,369	479.58	161,937			131,673		161,659			(30,404)		16,767		0001
Purchased Call/SPXFCDUE Index/SFC061TS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/19/2025	03/12/2027	1	2,774,003	451.46	175,866			150,122		276,481			(26,232)		18,077		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/13/2025	02/12/2027	1	2,260,030	482.8		146,034		119,346		131,486			(27,294)		14,391		0001
Purchased Call/SPXFCDUE Index/SFC0610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/19/2025	01/29/2027	1	3,953,290	479.41		246,506		196,885		241,160			(49,892)		24,874		0001
Purchased Call/SPXFCDUE Index/SFC061T$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2025	03/12/2027	1	3,929,669	448.97		271,487		232,122		407,003			(40,220)		25,608		0001
Purchased Call/SPXFCDUE Index/SFC061S$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2025	02/26/2027	1	3,891,180	461.43		262,018		218,963		327,950			(43,834)		25,069		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/06/2025	12/31/2026	1	1,692,296	480.75		108,145		82,112		98,420			(26,186)		10,377		0001
Purchased Call/SPXFCDUE Index/SFC061RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2025	02/05/2027	1	2,314,866	480.48		143,059		115,420		139,147			(28,041)		14,653		0001
Purchased Call/SPXFCDUE Index/SFC061RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2025	02/19/2027	1	1,952,701	482.57		113,119		93,426		114,378			(20,004)		12,508		0001
Purchased Call/SPXFCDUE Index/SFC061S$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2025	03/05/2027	1	4,204,692	455.34		273,548		231,336		392,629			(43,086)		27,245		0001
Purchased Call/SPXFCDUE Index/SFC061S$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2025	03/10/2027	1	4,845,409	451.53		316,424		272,915		481,599			(43,896)		31,524		0001
Purchased Call/SPXFCDUE Index/SFC061RSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2025	02/18/2027	1	2,226,065	483.11		141,681		116,556		128,852			(25,285)		14,247		0001
Purchased Call/SPXFCDUE Index/SFC061T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2025	03/19/2027	1	3,538,900	453.89		245,997		212,999		341,171			(33,272)		23,191		0001
Purchased Call/SPXFCDUE Index/SFC061USA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2025	03/25/2027	1	2,530,244	450.08		169,339		148,335		258,851			(21,226)		16,660		0001
Purchased Call/SPXFCDUE Index/SFC0610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/07/2025	01/04/2027	1	911,292	480.75		58,628		44,526		53,069			(14,256)		5,608		0001
Purchased Call/SPXFCDUE Index/SFC0610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2025	01/22/2027	1	1,072,685	487.46		67,663		53,261		56,130			(14,588)		6,708		0001
Purchased Call/SPXFCDUE Index/SFC0610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/02/2025	12/31/2026	1	2,327,653	477.65		153,330		116,156		143,273			(37,587)		14,273		0001
Purchased Call/SPXFCDUE Index/SFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2025	01/29/2027	1	3,462,826	481.16		217,780		173,601		204,738			(44,817)		21,788		0001
Purchased Call/SPXFCDUE Index/SFC061PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2027	1	3,981,187	479.31		245,842		188,367		239,292			(57,935)		24,590		0001
Purchased Call/SPXFCDUE Index/SFC0610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2025	02/01/2027	1	425,479	479.41		27,469		21,915		25,985			(5,637)		2,684		0001
Purchased Call/SPXFCDUE Index/SFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/13/2025	02/02/2027	1	634,415	479.41		41,177		32,939		38,769			(8,368)		4,006		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061RSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2025	02/12/2027	1	3,364,299	478.28		227,102		185,297		212,053			(42,607)		21,423		0001
Purchased Call/SPXFCDUE Index/SFC061QSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2025	02/05/2027	1	3,505,606	479.25		228,361		183,571		215,383			(45,233)		22,190		0001
Purchased Call/SPXFCDUE Index/SFC061RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2025	02/12/2027	1	3,194,650	483.08		200,121		163,989		184,928			(36,487)		20,343		0001
Purchased Call/SPXFCDUE Index/SFC061RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/07/2025	02/09/2027	1	463,679	477.42		29,917		24,163		29,510			(5,844)		2,945		0001
Purchased Call/SPXFCDUE Index/SFC061RST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2025	02/19/2027	1	4,952,837	485.08		301,943		249,014		277,355			(53,731)		31,724		0001
Purchased Call/SPXFCDUE Index/SFC061TSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/19/2025	03/19/2027	1	3,234,073	454.79		208,183		179,663		307,440			(29,145)		21,194		0001
Purchased Call/SPXFCDUE Index/SFC061TSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/19/2025	03/17/2027	1	4,214,862	455.12		263,676		226,440		397,334			(37,495)		27,577		0001
Purchased Call/SPXFCDUE Index/SFC061SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2025	02/26/2027	1	2,884,911	465.36		173,595		145,231		227,877			(28,611)		18,586		0001
Purchased Call/SPXFCDUE Index/SFC061SSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2025	03/01/2027	1	1,100,496	465.36		69,589		58,222		87,175			(11,565)		7,108		0001
Purchased Call/SPXFCDUE Index/SFC061TSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2025	03/18/2027	1	4,147,630	452.23		277,504		238,576		409,809			(39,242)		27,159		0001
Purchased Call/SPXFCDUE Index/SFC061RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2025	02/19/2027	1	2,638,532	473.28		165,215		136,618		181,866			(28,836)		16,900		0001
Purchased Call/SPXFCDUE Index/SFC061SSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2025	02/22/2027	1	558,556	473.28		36,049		29,801		38,560			(6,362)		3,587		0001
Purchased Call/SPXFCDUE Index/SFC061SSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2025	03/04/2027	1	1,968,526	455.96		130,352		109,622		182,223			(20,885)		12,745		0001
Purchased Call/SPXFCDUE Index/SFC061SSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2025	03/05/2027	1	2,475,593	455.73		150,586		127,456		229,743			(23,311)		16,041		0001
Purchased Call/SPXFCDUE Index/SFC061RSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2025	02/17/2027	1	2,968,444	483.08		189,152		155,136		171,691			(34,190)		18,982		0001
Purchased Call/SPXFCDUE Index/SFC061PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2025	01/15/2027	1	1,007,378	480.39		65,122		50,680		59,704			(14,694)		6,261		0001
Purchased Call/SPXFCDUE Index/SFC061PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/16/2025	01/15/2027	1	1,703,103	479.99		112,192		87,329		101,676			(25,215)		10,585		0001
Purchased Call/SPXFCDUE Index/SFC061QS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/26/2027	1	829,542	486.53		53,539		42,213		44,273			(11,483)		5,206		0001
Purchased Call/SPXFCDUE Index/SFC0610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/08/2025	01/07/2027	1	699,287	478.92		45,235		34,522		42,209			(10,746)		4,315		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	12/31/2026	1	1,011,281	478.67		65,021		49,267		61,100			(15,936)		6,201		0001
Purchased Call/SPXFCDUE Index/SFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2025	02/03/2027	1	2,444,043	476.76		162,079		129,941		156,988			(32,273)		15,444		0001
Purchased Call/SPXFCDUE Index/SFC061PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/19/2025	01/22/2027	1	2,725,845	486.07		177,936		139,824		146,367			(38,513)		17,047		0001
Purchased Call/SPXFCDUE Index/SFC0610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/07/2025	01/06/2027	1	2,554,099	481.81		157,229		119,814		145,871			(37,528)		15,747		0001
Purchased Call/SPXFCDUE Index/SFC061PSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2025	01/19/2027	1	724,186	482.31		45,530		35,905		41,468			(9,765)		4,517		0001
Purchased Call/SPXFCDUE Index/SFC061PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	1	717,745	474.93		46,173		35,503		46,742			(10,801)		4,445		0001
Purchased Call/SPXFCDUE Index/SFC061TS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	03/12/2027	1	2,557,234	453.36		165,784		142,362		247,453			(23,605)		16,664		0001
Purchased Call/SPXFCDUE Index/SFC0610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2025	01/22/2027	1	2,219,417	486.53		129,863		102,374		118,162			(27,664)		13,880		0001
Purchased Call/SPXFCDUE Index/SFC061TSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/24/2027	1	3,928,782	458.86		254,651		221,046		350,571			(33,861)		25,849		0001
Purchased Call/SPXFCDUE Index/SFC061U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2025	03/25/2027	1	2,407,470	455.38		144,836		126,601		226,911			(18,721)		15,852		0001
Purchased Call/SPXFCDUE Index/SFC061SSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2025	03/05/2027	1	2,641,727	458.6		163,065		137,609		234,170			(25,957)		17,118		0001
Purchased Call/SPXFCDUE Index/SFC061SS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2025	02/26/2027	1	3,795,343	468.07		226,652		188,963		286,517			(38,245)		24,452		0001
Purchased Call/SPXFCDUE Index/SFC061SS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2025	02/25/2027	1	2,625,595	468.22		162,985		135,624		198,031			(27,592)		16,902		0001
Purchased Call/SPXFCDUE Index/SFC061US9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	1	219,187	450.08		14,241		12,458		22,440			(1,831)		1,448		0001
Purchased Call/SPXFCDUE Index/SFC061T$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/22/2027	1	678,034	453.89		44,148		38,210		65,372			(6,079)		4,454		0001
Purchased Call/SPXFCDUE Index/SFC061SSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/11/2027	1	3,243,464	450.96		211,154		179,527		325,442			(31,886)		21,119		0001
Purchased Call/SPXFCDUE Index/SFC061US0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2025	03/25/2027	1	2,770,580	459.1		171,953		149,656		246,258			(22,556)		18,243		0001
Purchased Call/SPXFCDUE Index/SFC0610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2025	02/04/2027	1	2,491,065	478.26		163,238		130,904		155,484			(32,468)		15,755		0001
Purchased Call/SPXFCDUE Index/SFC0610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	01/05/2027	1	264,060	480.75		17,045		12,948		15,403			(4,145)		1,627		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	1	741,136	474.93		47,707		36,698		48,226			(11,145)		4,594		0001
Purchased Call/SPXFCDUE Index/SFC061R$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2025	02/10/2027	1	4,522,382	479.49		290,285		235,245		277,780			(55,288)		28,749		0001
Purchased Call/SPXFCDUE Index/SFC061S$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2027	1	525,450	473.28		33,928		28,056		36,282			(5,979)		3,377		0001
Purchased Call/SPXFCDUE Index/SFC061S$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	1	302,598	455.73		19,654		16,626		28,137			(3,092)		1,966		0001
Purchased Call/SPXFCDUE Index/SFC061S$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2025	03/03/2027	1	5,211,767	460.14		316,839		265,875		450,784			(51,259)		33,715		0001
Purchased Call/SPXFCDUE Index/SFC061R$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	1	633,839	483.08		40,914		33,486		36,658			(7,602)		4,050		0001
Purchased Call/SPXFCDUE Index/SFC061T$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	1	484,753	453.36		31,436		26,896		46,952			(4,644)		3,167		0001
Purchased Call/SPXFCDUE Index/SFC061T$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	1	3,473,129	454.19		229,171		198,216		333,270			(31,564)		22,760		0001
Purchased Call/SPXFCDUE Index/SFC061R$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	771,718	477.42		49,760		40,178		52,499			(9,734)		4,897		0001
Purchased Call/SPXFCDUE Index/SFC061U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	1	1,828,232	456.15		115,546		100,816		170,248			(15,079)		12,038		0001
Purchased Call/SPXFCDUE Index/SFC061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/29/2025	05/14/2027	1	2,451,852	461.61		160,684		151,269		214,649			(9,956)		16,770		0001
Purchased Call/SPXFCDUE Index/SFC061V$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	1	2,868,859	445.23		190,156		169,972		317,645			(20,782)		19,113		0001
Purchased Call/SPXFCDUE Index/SFC061W$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2025	04/26/2027	1	332,223	448.83		21,747		19,871		35,035			(1,945)		2,242		0001
Purchased Call/SPXFCDUE Index/SFC1610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2025	06/17/2027	1	3,760,457	462.2		260,161		257,982		330,956			(2,680)		26,353		0001
Purchased Call/SPXFCDUE Index/SFC1610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2027	1	2,482,113	471.94		161,556		160,626		183,221			(1,164)		17,479		0001
Purchased Call/SPXFCDUE Index/SFC061W$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	1	207,215	452.45		13,513		12,472		20,751			(1,091)		1,406		0001
Purchased Call/SPXFCDUE Index/SFC061W$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	1	2,466,625	450.32		165,246		152,455		254,999			(13,373)		16,697		0001
Purchased Call/SPXFCDUE Index/SFC061W$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2025	04/30/2027	1	2,982,685	452.45		189,741		175,318		298,636			(14,671)		20,190		0001
Purchased Call/SPXFCDUE Index/SFC061U$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/02/2025	04/01/2027	1	3,146,690	453.07		208,514		183,238		308,067			(25,493)		20,834		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/SPXFCDUE Index/SFC061Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/25/2025	06/16/2027	1	6,798,039	467.61		417,995		411,798		549,137			(7,341)		47,606		0001
Purchased Call/SPXFCDUE Index/SFC161O$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2025	06/17/2027	1	1,877,470	463.71		121,585		120,447		159,502			(1,603)		13,157		0001
Purchased Call/SPXFCDUE Index/SFC061Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2025	06/07/2027	1	280,321	466.8		18,193		17,667		22,855			(597)		1,951		0001
Purchased Call/SPXFCDUE Index/SFC061X$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2025	05/14/2027	1	2,281,979	462.47		151,506		142,747		197,134			(9,317)		15,608		0001
Purchased Call/SPXFCDUE Index/SFC061U$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/10/2025	03/31/2027	1	6,079,597	452.42		398,402		349,731		591,186			(49,105)		40,221		0001
Purchased Call/SPXFCDUE Index/SFC061Z$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/17/2025	06/11/2027	1	2,932,644	463.17		199,813		196,176		253,595			(4,036)		20,465		0001
Purchased Call/SPXFCDUE Index/SFC061W$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/24/2025	04/23/2027	1	1,974,844	445.54		133,008		121,204		218,718			(12,218)		13,298		0001
Purchased Call/SPXFCDUE Index/SFC061X$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2025	05/07/2027	1	2,041,908	450.3		137,730		128,261		211,534			(9,884)		13,894		0001
Purchased Call/SPXFCDUE Index/SFC061X$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/14/2025	05/13/2027	1	3,352,393	461.54		218,050		204,255		293,345			(14,090)		22,912		0001
Purchased Call/SPXFCDUE Index/SFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2025	04/16/2027	1	4,410,075	444.49		276,578		250,163		494,648			(26,835)		29,539		0001
Purchased Call/SPXFCDUE Index/SFC061Y$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2025	05/24/2027	1	719,068	455.19		48,719		46,579		69,544			(2,324)		4,954		0001
Purchased Call/SPXFCDUE Index/SFC061X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/13/2025	05/07/2027	1	1,813,286	451.27		131,078		122,389		185,144			(8,905)		12,339		0001
Purchased Call/SPXFCDUE Index/SFC061XST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2025	05/17/2027	1	424,628	464.44		27,402		25,843		35,549			(1,639)		2,911		0001
Purchased Call/SPXFCDUE Index/SFC061X$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2025	05/14/2027	1	2,425,089	464.44		156,650		147,825		203,172			(9,063)		16,587		0001
Purchased Call/SPXFCDUE Index/SFC061Y$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/29/2025	05/27/2027	1	4,416,784	461.32		281,271		269,009		390,249			(12,627)		30,495		0001
Purchased Call/SPXFCDUE Index/SFC061Y$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2025	05/28/2027	1	4,891,368	461.22		322,100		310,049		433,127			(12,589)		33,796		0001
Purchased Call/SPXFCDUE Index/SFC061Y$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/22/2025	05/19/2027	1	2,445,716	464.61		154,608		146,144		204,645			(8,674)		16,789		0001
Purchased Call/SPXFCDUE Index/SFC161O$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2025	06/25/2027	1	2,521,998	478.11		171,605		171,605		173,730			(144)		17,772		0001
Purchased Call/SPXFCDUE Index/SFC061Z$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/11/2025	06/11/2027	1	2,284,102	467.47		147,561		144,475		184,854			(3,620)		15,939		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061YSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/11/2025	05/28/2027	1	3,329,845	461.04		217,675		209,345		295,670			(9,127)		23,007		0001
Purchased Call/SPXFCDUE Index/SFC061ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	350,884	463.17		22,807		22,368		30,371			(530)		2,454		0001
Purchased Call/SPXFCDUE Index/SFC061YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2025	05/20/2027	1	2,056,954	463.32		126,018		119,341		175,821			(6,869)		14,131		0001
Purchased Call/SPXFCDUE Index/SFC061WSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	1	3,440,993	449.86		223,653		205,180		357,653			(18,772)		23,275		0001
Purchased Call/SPXFCDUE Index/SFC061WS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2025	04/23/2027	1	3,640,771	448.83		238,166		217,737		383,966			(20,772)		24,516		0001
Purchased Call/SPXFCDUE Index/SFC061ZSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2027	1	3,335,549	464.07		215,577		213,053		285,320			(3,585)		23,375		0001
Purchased Call/SPXFCDUE Index/SFC061YSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	1	3,151,555	455.19		222,294		212,214		305,183			(10,464)		21,666		0001
Purchased Call/SPXFCDUE Index/SFC061ZS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2027	1	1,913,855	462.21		131,196		127,450		167,413			(4,231)		13,290		0001
Purchased Call/SPXFCDUE Index/SFC061WSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	1	2,825,595	449.25		187,577		172,777		296,816			(15,435)		19,127		0001
Purchased Call/SPXFCDUE Index/SFC061WSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2025	04/28/2027	1	4,410,184	449.03		292,074		267,582		463,621			(24,826)		29,809		0001
Purchased Call/SPXFCDUE Index/SFC061WSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	05/06/2027	1	2,725,195	449.91		179,386		166,448		283,884			(13,162)		18,530		0001
Purchased Call/SPXFCDUE Index/SFC061XS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/14/2025	05/07/2027	1	1,712,487	451.61		112,409		104,798		173,963			(8,000)		11,653		0001
Purchased Call/SPXFCDUE Index/SFC061WS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2025	04/23/2027	1	1,791,648	447.99		118,081		107,795		191,337			(10,705)		12,064		0001
Purchased Call/SPXFCDUE Index/SFC061VS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2027	1	2,482,353	447.1		157,176		140,239		267,291			(17,421)		16,538		0001
Purchased Call/SPXFCDUE Index/SFC061VS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	1	3,029,714	446.55		197,973		177,242		328,923			(20,993)		20,184		0001
Purchased Call/SPXFCDUE Index/SFC061XSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2025	05/12/2027	1	5,224,102	459.46		349,959		327,477		472,902			(22,920)		35,679		0001
Purchased Call/SPXFCDUE Index/SFC061VSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	1	3,864,940	444.35		257,497		233,894		435,505			(23,958)		26,006		0001
Purchased Call/SPXFCDUE Index/SFC1610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	1	1,775,928	471.52		122,492		122,241		135,898			(699)		12,515		0001
Purchased Call/SPXFCDUE Index/SFC061USS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	1	735,582	440.3		51,041		46,019		87,449			(5,149)		4,885		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061US Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2025	04/07/2027	1	4,463,915	440.82		283,635		251,723		526,822			(32,223)		29,693		0001
Purchased Call/SPXFCDUE Index/SFC061YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/28/2025	05/28/2027	1	3,136,521	459.94		206,057		197,559		283,225			(9,122)		21,671		0001
Purchased Call/SPXFCDUE Index/SFC061Y$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2025	05/26/2027	1	333,314	455.19		21,692		20,679		32,250			(1,125)		2,300		0001
Purchased Call/SPXFCDUE Index/SFC061Z$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2025	06/04/2027	1	1,778,622	466.8		115,702		112,487		144,951			(3,409)		12,351		0001
Purchased Call/SPXFCDUE Index/SFC061Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/11/2025	06/09/2027	1	3,759,510	467.1		249,908		243,398		305,652			(6,835)		26,199		0001
Purchased Call/SPXFCDUE Index/SFC061US K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/04/2025	04/02/2027	1	2,817,777	454.95		156,605		138,156		268,385			(18,927)		18,671		0001
Purchased Call/SPXFCDUE Index/SFC061USZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/10/2025	04/08/2027	1	2,000,131	437.81		143,597		127,569		240,532			(16,197)		13,315		0001
Purchased Call/SPXFCDUE Index/SFC061YSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/04/2025	06/03/2027	1	6,619,384	464.59		430,606		415,845		557,510			(15,320)		45,932		0001
Purchased Call/SPXFCDUE Index/SFC061YS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2025	05/21/2027	1	1,917,420	458.2		122,607		117,234		174,546			(5,959)		13,182		0001
Purchased Call/SPXFCDUE Index/SFC061Z$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2025	06/10/2027	1	4,293,666	468.76		274,084		267,234		340,730			(7,207)		29,942		0001
Purchased Call/SPXFCDUE Index/SFC061US O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/09/2025	04/02/2027	1	2,700,132	444.43		167,151		147,744		301,778			(19,954)		17,891		0001
Purchased Call/SPXFCDUE Index/SFC061YS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/22/2025	05/21/2027	1	3,721,021	458.26		241,431		229,594		343,963			(12,932)		25,581		0001
Purchased Call/SPXFCDUE Index/SFC061VSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/22/2025	04/21/2027	1	4,398,673	441.64		300,271		272,242		515,097			(28,380)		29,574		0001
Purchased Call/SPXFCDUE Index/SFC061VSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/17/2025	04/14/2027	1	4,863,334	446.86		313,403		281,167		526,751			(32,591)		32,525		0001
Purchased Call/SPXFCDUE Index/SFC061W SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2025	05/05/2027	1	3,723,419	451.23		237,506		219,887		380,376			(17,908)		25,299		0001
Purchased Call/SPXFCDUE Index/SFC061VSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/16/2025	04/15/2027	1	2,745,344	446.62		174,380		156,625		298,335			(17,981)		18,374		0001
Purchased Call/SPXFCDUE Index/SFC061YSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2025	06/02/2027	1	3,717,508	462.18		250,588		241,647		324,888			(9,260)		25,778		0001
Purchased Call/SPXFCDUE Index/SFC061XSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2025	05/10/2027	1	360,887	451.27		24,493		22,860		36,947			(1,707)		2,461		0001
Purchased Call/SPXFCDUE Index/SFC1610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2025	06/21/2027	1	464,765	462.2		30,252		29,960		40,973			(414)		3,266		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061V$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	1	2,841,782	444.5		184,311		166,244		318,696			(18,624)		19,034		0001
Purchased Call/SPXFCDUE Index/SFC061U$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/07/2025	04/02/2027	1	2,473,049	440.3		165,028		146,688		293,782			(18,658)		16,386		0001
Purchased Call/SPXFCDUE Index/SFC061Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2027	1	2,251,046	464.63		142,031		137,640		189,715			(4,892)		15,631		0001
Purchased Call/SPXFCDUE Index/SFC1610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	1	2,488,520	476.01		166,459		166,414		176,921			(730)		17,536		0001
Purchased Call/SPXFCDUE Index/SFC061Z$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2025	06/11/2027	1	2,980,219	468.93		178,682		175,228		235,766			(4,125)		20,797		0001
Purchased Call/SPXFCDUE Index/SFC1610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	410,767	478.11		26,827		26,827		28,342			(110)		2,901		0001
Purchased Call/SPXFCDUE Index/SFC061V$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	1	252,957	444.49		16,513		14,903		28,383			(1,669)		1,698		0001
Purchased Call/SPXFCDUE Index/SFC061V$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	496,593	446.55		32,328		28,904		53,885			(3,538)		3,316		0001
Purchased Call/SPXFCDUE Index/SFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2027	1	3,306,441	466.56		233,490		231,891		272,869			(1,915)		23,268		0001
Purchased Call/S&P 500 INDEX/SPX815R$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/12/2025	1	638,451	5339	38,246			4,450		61,403			(19,070)		1,096		0001
Purchased Call/S&P 500 INDEX/SPXH00V$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/05/2024	07/03/2025	1	224,568	5537	12,796			71		23,115			(6,380)		102		0001
Purchased Call/S&P 500 INDEX/SPX815R$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/14/2025	1	298,196	5455	17,724			2,166		27,849			(8,813)		524		0001
Purchased Call/S&P 500 INDEX/SPXI009$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2025	1	427,524	5732	21,080			4,991		28,538			(10,511)		1,038		0001
Purchased Call/S&P 500 INDEX/SPXI008$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2025	1	711,021	5620	39,286			8,621		53,765			(19,535)		1,664		0001
Purchased Call/S&P 500 INDEX/SPX815S$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	272,963	5599	15,276			2,110		23,650			(7,596)		510		0001
Purchased Call/S&P 500 INDEX/SPXH00V$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	436,054	5474	25,360					46,343			(12,611)		114		0001
Purchased Call/S&P 500 INDEX/SPX815V$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	285,464	5742	13,284			3,219		18,297			(6,660)		701		0001
Purchased Call/S&P 500 INDEX/SPXA215$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,205,089	5554	68,446			13,689		104,229			(34,035)		2,695		0001
Purchased Call/S&P 500 INDEX/SPXA211$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/18/2025	1	224,767	5545	10,309			488		17,162			(5,169)		250		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/16/2024	07/15/2025	1	94,070	5631	5,343			207		8,821			(2,657)		95		0001
Purchased Call/S&P 500 INDEX/SPX815U$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/25/2025	1	108,013	5723	5,563			1,333		7,565			(2,774)		264		0001
Purchased Call/S&P 500 INDEX/SPXI005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2025	1	140,406	5621	7,724			1,097		11,875			(3,852)		265		0001
Purchased Call/S&P 500 INDEX/SPX815U$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	803,825	5706	41,247			9,192		58,030			(20,681)		1,893		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	1	198,953	.5443	11,741			941		18,952			(5,838)		285		0001
Purchased Call/S&P 500 INDEX/SPXA213$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/27/2024	08/22/2025	1	280,809	.5635	15,490			2,250		23,978			(7,788)		535		0001
Purchased Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	1	432,097	.5628	23,329			905		40,905			(11,632)		438		0001
Purchased Call/S&P 500 INDEX/SPXI000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	1	110,803	.5427	6,501			415		11,387			(3,233)		142		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/19/2024	07/17/2025	1	315,310	.5588	16,334			728		30,547			(8,145)		340		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/17/2024	07/16/2025	1	94,783	.5667	4,782			198		8,417			(2,378)		99		0001
Purchased Call/S&P 500 INDEX/SPXI003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	343,943	.5186	20,294			1,962		33,705			(10,091)		540		0001
Purchased Call/S&P 500 INDEX/SPXI001$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/29/2024	07/25/2025	1	400,887	.5459	22,036			1,473		38,725			(11,049)		525		0001
Purchased Call/S&P 500 INDEX/SPXH00W$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2025	1	476,164	.5509	24,996			70		42,722			(12,498)		176		0001
Purchased Call/S&P 500 INDEX/SPX815R$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/07/2025	1	89,897	.5204	5,513			567		8,929			(2,741)		145		0001
Purchased Call/S&P 500 INDEX/SPXI006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	124,432	.5529	6,689			1,183		10,609			(3,326)		263		0001
Purchased Call/S&P 500 INDEX/SPX815R$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/13/2025	1	67,269	.5434	3,446			413		5,217			(1,718)		117		0001
Purchased Call/S&P 500 INDEX/SPX815P$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	277,645	.5502	16,066			45		29,503			(7,989)		103		0001
Purchased Call/S&P 500 INDEX/SPXB055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	720,799	.5592	40,447			6,647		62,319			(20,113)		1,461		0001
Purchased Call/S&P 500 INDEX/SPXB050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	194,515	.5592	11,261			313		18,933			(5,600)		169		0001
Purchased Call/S&P 500 INDEX/SPXB055$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/27/2025	1	135,012	.5626	6,338			1,012		9,735			(3,169)		269		0001
Purchased Call/S&P 500 INDEX/SPX815S$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2024	08/22/2025	1	399,232	.5571	22,944			3,323		34,829			(11,504)		761		0001
Purchased Call/S&P 500 INDEX/SPX815R$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	163,316	.5434	8,940			1,062		15,169			(4,445)		284		0001
Purchased Call/S&P 500 INDEX/SPX815T$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	413,690	.5491	24,872			4,878		38,927			(12,368)		919		0001
Purchased Call/S&P 500 INDEX/SPXB050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/11/2025	1	418,193	.5618	24,569			686		41,002			(12,353)		363		0001
Purchased Call/S&P 500 INDEX/SPX815R$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/12/2025	1	887,607	.5344	52,002			6,033		85,055			(25,858)		1,523		0001
Purchased Call/S&P 500 INDEX/SPXB057$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/17/2025	1	1,096,923	.5634	55,858			12,036		83,561			(27,776)		2,552		0001
Purchased Call/S&P 500 INDEX/SPXI006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	216,212	.5648	10,473			1,726		17,328			(5,265)		438		0001
Purchased Call/S&P 500 INDEX/SPXB05U$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/19/2025	1	296,520	.5703	14,252			3,185		19,902			(7,166)		698		0001
Purchased Call/S&P 500 INDEX/SPX815R$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/08/2025	1	62,952	.5344	2,986			317		4,708			(1,501)		103		0001
Purchased Call/S&P 500 INDEX/SPXI003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/12/2024	08/08/2025	1	523,459	.5319	28,579			3,025		48,611			(14,329)		856		0001
Purchased Call/S&P 500 INDEX/SPX815S$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	800,038	.5608	42,487			5,751		66,450			(21,127)		1,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815US8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	215,523	.5596	11,594			2,351		17,335			(5,765)		485		0001
Purchased Call/S&P 500 INDEX/SPX815SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	149,342	.5543	8,519			1,065		13,843			(4,236)		265		0001
Purchased Call/S&P 500 INDEX/SPXI000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	44,988	.5505	2,588			123		4,299			(1,297)		50		0001
Purchased Call/S&P 500 INDEX/SPX815JSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	429,723	.5745	22,206			5,366		30,305			(11,042)		1,055		0001
Purchased Call/S&P 500 INDEX/SPXB05SSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/04/2025	1	89,830	.5521	4,447			805		7,941			(2,217)		191		0001
Purchased Call/S&P 500 INDEX/SPXI009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	1	674,409	.5722	35,576			8,499		48,065			(17,690)		1,646		0001
Purchased Call/S&P 500 INDEX/SPXB05NSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/11/2024	07/10/2025	1	71,951	.5634	3,846			96		6,904			(1,913)		60		0001
Purchased Call/S&P 500 INDEX/SPXB05SS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/30/2024	08/28/2025	1	180,053	.5592	9,913			1,606		15,258			(4,943)		362		0001
Purchased Call/S&P 500 INDEX/SPXI008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	527,065	.5634	30,313			6,531		44,628			(15,073)		1,226		0001
Purchased Call/S&P 500 INDEX/SPXB05PSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/02/2024	08/01/2025	1	291,417	.5447	14,175			1,221		28,096			(7,048)		431		0001
Purchased Call/S&P 500 INDEX/SPXA215SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/10/2025	1	317,360	.5492	16,417			3,247		23,922			(8,186)		705		0001
Purchased Call/S&P 500 INDEX/SPXB05QSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/20/2025	1	358,640	.5597	19,380			2,699		31,163			(9,663)		670		0001
Purchased Call/S&P 500 INDEX/SPXB05RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/23/2024	08/22/2025	1	597,786	.5571	34,608			4,999		52,770			(17,209)		1,139		0001
Purchased Call/S&P 500 INDEX/SPXB05RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/28/2024	08/27/2025	1	935,123	.5622	48,389			7,619		76,383			(24,061)		1,864		0001
Purchased Call/S&P 500 INDEX/SPXL130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	630,418	.5573	37,963			736		65,825			(18,929)		467		0001
Purchased Call/S&P 500 INDEX/SPXL130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	448,187	.5577	25,924			573		44,636			(12,891)		352		0001
Purchased Call/S&P 500 INDEX/SPXB05UST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2024	09/23/2025	1	745,622	.5719	38,418			8,915		54,257			(19,104)		1,799		0001
Purchased Call/S&P 500 INDEX/SPX815TSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	471,721	.5493	25,068			4,917		38,463			(12,465)		1,048		0001
Purchased Call/S&P 500 INDEX/SPXB05TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/16/2024	09/12/2025	1	141,619	.5620	7,395			1,504		11,071			(3,708)		319		0001
Purchased Call/S&P 500 INDEX/SPXI005SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2025	1	1,082,683	.5635	57,191			8,284		88,317			(28,675)		2,063		0001
Purchased Call/S&P 500 INDEX/SPXI002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	208,179	.5347	9,976			861		20,621			(5,002)		308		0001
Purchased Call/S&P 500 INDEX/SPXB05TSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2024	09/16/2025	1	1,254,644	.5633	64,025			13,619		96,015			(31,837)		2,900		0001
Purchased Call/S&P 500 INDEX/SPXA215SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	295,985	.5554	15,676			3,135		23,625			(7,795)		662		0001
Purchased Call/S&P 500 INDEX/SPXL13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/18/2025	1	626,835	.5505	30,522			1,449		49,783			(15,346)		696		0001
Purchased Call/S&P 500 INDEX/SPXM133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	1	549,840	.5522	28,627			5,169		45,628			(14,235)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXM134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	89,994	.5408	5,026			924		7,892			(2,520)		193		0001
Purchased Call/S&P 500 INDEX/SPXL130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2025	1	514,590	.5574	25,293			564		44,227			(12,612)		404		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ZSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/31/2025	1	494,394	5522	18,474			1,544		37,373			(9,211)		720		0001
Purchased Call/S&P 500 INDEX/SPXB05T$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	53,976	5633	2,996			637		4,556			(1,490)		125		0001
Purchased Call/S&P 500 INDEX/SPXB05T$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/12/2025	1	189,713	5626	9,818			2,002		14,749			(4,936)		427		0001
Purchased Call/S&P 500 INDEX/SPXB05S$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	09/02/2025	1	270,292	5648	12,833			2,240		22,192			(6,399)		566		0001
Purchased Call/S&P 500 INDEX/SPXL13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2025	1	142,970	5207	7,543			777		11,792			(3,761)		231		0001
Purchased Call/S&P 500 INDEX/SPXL13S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/23/2025	1	460,791	5559	19,560			1,199		36,789			(9,753)		578		0001
Purchased Call/S&P 500 INDEX/SPXB050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/05/2025	1	179,793	5186	8,572			831		14,230			(4,274)		282		0001
Purchased Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/16/2025	1	178,112	5663	7,086			296		13,335			(3,533)		186		0001
Purchased Call/S&P 500 INDEX/SPXC17YSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/23/2025	1	450,620	5558	22,019			1,338		42,916			(10,949)		566		0001
Purchased Call/S&P 500 INDEX/SPXB05S$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	1	111,055	5471	6,329			1,224		10,093			(3,147)		245		0001
Purchased Call/S&P 500 INDEX/SPXB05U$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	364,661	5714	18,267			4,059		26,603			(9,084)		859		0001
Purchased Call/S&P 500 INDEX/SPXB05V$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/24/2025	1	359,858	5730	18,368			4,313		26,091			(9,134)		873		0001
Purchased Call/S&P 500 INDEX/SPXD172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/19/2025	1	133,774	5703	7,339			1,636		10,419			(3,680)		315		0001
Purchased Call/S&P 500 INDEX/SPXB05X$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	252,455	5780	13,588			3,823		17,411			(6,757)		667		0001
Purchased Call/S&P 500 INDEX/SPXB05X$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	182,861	5792	9,782			2,732		12,545			(4,878)		481		0001
Purchased Call/S&P 500 INDEX/SPXC051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	138,888	5996	7,564			2,718		8,162			(3,792)		414		0001
Purchased Call/S&P 500 INDEX/SPXD17ASX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/08/2025	1	1,510,387	6090	81,282			35,926		79,920			(40,418)		5,016		0001
Purchased Call/S&P 500 INDEX/SPXB05W$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/07/2025	1	223,408	5696	11,493			3,120		14,784			(5,731)		582		0001
Purchased Call/S&P 500 INDEX/SPX815V$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/17/2025	1	341,377	5862	15,702			4,737		19,146			(7,895)		933		0001
Purchased Call/S&P 500 INDEX/SPX815YS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2025	1	110,254	6084	5,492			2,494		5,491			(2,738)		370		0001
Purchased Call/S&P 500 INDEX/SPXA21F$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	336,979	5931	18,743			8,953		20,935			(9,398)		1,157		0001
Purchased Call/S&P 500 INDEX/SPX815YSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/19/2025	1	890,553	5931	51,446			24,574		56,941			(25,794)		3,057		0001
Purchased Call/S&P 500 INDEX/SPX815YSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/30/2025	1	95,156	5907	5,052			2,547		6,019			(2,512)		337		0001
Purchased Call/S&P 500 INDEX/SPXD17DS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	99,264	5907	5,460			2,753		6,539			(2,715)		351		0001
Purchased Call/S&P 500 INDEX/SPX815I$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2024	10/24/2025	1	748,445	5808	41,569			13,316		50,924			(20,842)		2,110		0001
Purchased Call/S&P 500 INDEX/SPXD178SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/19/2025	1	89,956	5917	4,659			1,815		5,664			(2,317)		281		0001
Purchased Call/S&P 500 INDEX/SPXA21F$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2025	1	433,826	5872	23,835			11,287		26,816			(11,885)		1,485		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815W$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	793,328	.5852	39,310			12,271		50,202			(19,547)		2,217		0001
Purchased Call/S&P 500 INDEX/SPXD17A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/05/2025	1	1,289,277	.6090	68,627			30,012		67,600			(34,409)		4,241		0001
Purchased Call/S&P 500 INDEX/SPXI001$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2025	1	55,216	.5987	3,108			1,266		3,298			(1,545)		176		0001
Purchased Call/S&P 500 INDEX/SPXD17C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	107,621	.5872	5,992			2,830		7,011			(2,980)		368		0001
Purchased Call/S&P 500 INDEX/SPXD174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/10/2025	1	140,476	.5815	7,706			2,168		9,475			(3,864)		371		0001
Purchased Call/S&P 500 INDEX/SPXD17B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	206,944	.6053	11,005			4,894		11,185			(5,472)		689		0001
Purchased Call/S&P 500 INDEX/SPXD179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2025	1	687,615	.6049	35,519			15,208		35,520			(17,662)		2,248		0001
Purchased Call/S&P 500 INDEX/SPX815W$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	683,061	.5809	35,806			11,438		44,837			(17,805)		1,925		0001
Purchased Call/S&P 500 INDEX/SPXD179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	390,611	.6047	20,825			8,859		21,150			(10,355)		1,273		0001
Purchased Call/S&P 500 INDEX/SPXD179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2025	1	805,973	.5917	46,279			18,254		52,262			(23,012)		2,522		0001
Purchased Call/S&P 500 INDEX/SPX815V$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	461,018	.5861	23,736			7,141		28,920			(11,901)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXA21D$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2025	1	109,402	.6086	5,862			2,540		5,623			(2,915)		359		0001
Purchased Call/S&P 500 INDEX/SPX815X$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	668,668	.6002	36,848			15,233		37,640			(18,424)		2,136		0001
Purchased Call/S&P 500 INDEX/SPXA21B$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	135,130	.5751	6,773			1,773		9,410			(3,396)		345		0001
Purchased Call/S&P 500 INDEX/SPX815Y$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/26/2025	1	559,477	.6038	29,403			14,538		32,001			(14,621)		1,959		0001
Purchased Call/S&P 500 INDEX/SPXI00ESC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	912,950	.5728	50,500			17,162		68,637			(25,320)		2,650		0001
Purchased Call/S&P 500 INDEX/SPXA21E$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	610,763	.6051	31,927			14,585		31,632			(16,008)		2,053		0001
Purchased Call/S&P 500 INDEX/SPXB05X$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	329,080	.5860	15,249			4,423		19,777			(7,582)		887		0001
Purchased Call/S&P 500 INDEX/SPXA21H$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2025	1	816,990	.6040	41,083			20,197		45,281			(20,542)		2,845		0001
Purchased Call/S&P 500 INDEX/SPXB05X$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/08/2025	1	361,185	.5748	20,578			5,707		26,342			(10,289)		945		0001
Purchased Call/S&P 500 INDEX/SPXC050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	439,555	.5705	24,894			8,436		33,056			(12,379)		1,276		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	306,488	.5842	16,188			4,856		19,909			(8,049)		837		0001
Purchased Call/S&P 500 INDEX/SPXC054$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	552,274	.6081	29,799			12,949		28,876			(14,859)		1,811		0001
Purchased Call/S&P 500 INDEX/SPXD178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	297,735	.5973	16,338			5,871		17,607			(8,124)		888		0001
Purchased Call/S&P 500 INDEX/SPXD17B$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2025	1	296,947	.6036	16,593			7,426		16,488			(8,251)		992		0001
Purchased Call/S&P 500 INDEX/SPXI00A$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	383,318	.5701	20,326			5,307		27,115			(10,107)		978		0001
Purchased Call/S&P 500 INDEX/SPXI00ES$	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	999,238	.5722	51,861			17,624		69,774			(26,002)		2,900		0001
Purchased Call/S&P 500 INDEX/SPXB05X$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/10/2025	1	138,893	.5815	6,409			1,808		8,297			(3,222)		367		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21ES\N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	772,247	.6054	37,928			17,707		41,902			(18,860)		2,635		0001
Purchased Call/S&P 500 INDEX/SPXC052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	429,764	.5985	22,390			8,396		24,907			(11,134)		1,312		0001
Purchased Call/S&P 500 INDEX/SPXB05V$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2025	1	594,879	.5709	30,563			7,896		43,180			(15,198)		1,509		0001
Purchased Call/S&P 500 INDEX/SPXC053$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	134,973	.5894	7,270			2,812		8,661			(3,615)		419		0001
Purchased Call/S&P 500 INDEX/SPXC055$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2024	12/15/2025	1	1,040,586	.6051	58,873			27,160		57,703			(29,275)		3,530		0001
Purchased Call/S&P 500 INDEX/SPXD177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	89,981	.5929	4,948			1,764		5,522			(2,461)		267		0001
Purchased Call/S&P 500 INDEX/SPXM13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/17/2024	10/16/2025	1	647,718	.5833	33,383			9,922		41,438			(16,600)		1,762		0001
Purchased Call/S&P 500 INDEX/SPXC054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	965,331	.6032	54,208			22,713		54,872			(27,255)		3,104		0001
Purchased Call/S&P 500 INDEX/SPXC053$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	109,171	.5961	6,109			2,433		6,712			(3,063)		343		0001
Purchased Call/S&P 500 INDEX/SPXC055$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	112,958	.5867	6,659			3,163		7,525			(3,311)		388		0001
Purchased Call/S&P 500 INDEX/SPXC052$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	1	122,936	.5989	6,551			2,425		7,091			(3,258)		374		0001
Purchased Call/S&P 500 INDEX/SPXA21HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	505,880	.5974	27,410			13,436		30,460			(13,743)		1,756		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/21/2025	1	204,279	.5854	10,589			3,276		13,125			(5,265)		568		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2025	1	953,120	.5816	48,041			16,147		65,647			(23,889)		2,755		0001
Purchased Call/S&P 500 INDEX/SPXD177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	278,212	.5929	15,935			5,681		17,681			(7,924)		827		0001
Purchased Call/S&P 500 INDEX/SPXC053$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/24/2025	1	966,359	.5969	54,810			22,229		58,533			(27,330)		3,066		0001
Purchased Call/S&P 500 INDEX/SPXC053$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	198,355	.5945	11,068			4,396		12,482			(5,503)		623		0001
Purchased Call/S&P 500 INDEX/SPXC054$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	90,044	.6015	4,726			1,948		5,054			(2,350)		288		0001
Purchased Call/S&P 500 INDEX/SPXC055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	1	329,851	.6074	17,247			8,004		17,507			(8,576)		1,122		0001
Purchased Call/S&P 500 INDEX/SPXC055$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	652,813	.6051	35,352			16,105		35,846			(17,579)		2,195		0001
Purchased Call/S&P 500 INDEX/SPXC055$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2024	12/05/2025	1	243,514	.6089	12,527			5,478		12,496			(6,281)		801		0001
Purchased Call/S&P 500 INDEX/SPXC052$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	157,865	.5985	8,468			3,176		9,374			(4,211)		482		0001
Purchased Call/S&P 500 INDEX/SPXD17B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/05/2025	1	386,271	.6090	19,375			8,497		19,430			(9,742)		1,271		0001
Purchased Call/S&P 500 INDEX/SPXC051$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	230,243	.5995	12,067			4,336		13,138			(6,050)		687		0001
Purchased Call/S&P 500 INDEX/SPXC053$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	225,138	.5969	12,209			4,863		13,432			(6,121)		707		0001
Purchased Call/S&P 500 INDEX/SPXC052$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	801,875	.5871	43,734			16,568		52,751			(21,927)		2,456		0001
Purchased Call/S&P 500 INDEX/SPXM13E$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/30/2024	10/29/2025	1	510,984	.5831	27,513			9,120		34,594			(13,681)		1,471		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC053$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/21/2024	11/20/2025	1	246,927	.5917	13,725			5,414		15,590			(6,825)		773		0001
Purchased Call/S&P 500 INDEX/SPXM13FS$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	413,427	.5783	21,951			7,701		25,910			(10,915)		1,224		0001
Purchased Call/S&P 500 INDEX/SPXC053$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025	1	252,030	.5945	13,637			5,417		15,431			(6,781)		792		0001
Purchased Call/S&P 500 INDEX/SPXC050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/01/2024	10/30/2025	1	162,599	.5814	7,774			2,620		10,565			(3,876)		470		0001
Purchased Call/S&P 500 INDEX/SPXA21D$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	962,709	.6075	53,627			23,387		51,549			(26,666)		3,167		0001
Purchased Call/S&P 500 INDEX/SPXC052$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/15/2024	11/14/2025	1	566,708	.5949	28,488			10,762		35,017			(14,166)		1,736		0001
Purchased Call/S&P 500 INDEX/SPXC054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/03/2024	11/28/2025	1	69,084	.6032	3,760			1,576		3,830			(1,891)		222		0001
Purchased Call/S&P 500 INDEX/SPXC052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/18/2024	11/14/2025	1	189,284	.5955	9,604			3,638		11,458			(4,815)		580		0001
Purchased Call/S&P 500 INDEX/SPXD17C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/17/2025	1	292,668	.6051	14,801			6,910		16,370			(7,360)		999		0001
Purchased Call/S&P 500 INDEX/SPXB05W$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/08/2024	10/07/2025	1	180,154	.5696	9,811			2,656		12,974			(4,878)		469		0001
Purchased Call/S&P 500 INDEX/SPXD17C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	663,074	.5872	38,470			18,166		44,942			(19,129)		2,269		0001
Purchased Call/S&P 500 INDEX/SPXI100I$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/26/2024	11/25/2025	1	201,016	.5987	11,046			4,498		11,767			(5,492)		640		0001
Purchased Call/S&P 500 INDEX/SPXD17C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/17/2025	1	78,221	.6051	3,644			1,715		4,180			(1,817)		267		0001
Purchased Call/S&P 500 INDEX/SPXM13KS$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	763,476	.5999	47,082			19,618		47,669			(23,412)		2,455		0001
Purchased Call/S&P 500 INDEX/SPXM13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/04/2025	1	131,528	.5713	7,225			2,522		8,496			(3,603)		388		0001
Purchased Call/S&P 500 INDEX/SPXM13RS$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/29/2025	1	762,865	.5971	41,943			21,029		48,038			(20,856)		2,693		0001
Purchased Call/S&P 500 INDEX/SPXM13GS$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/05/2025	1	901,101	.5783	46,056			16,338		52,589			(22,964)		2,668		0001
Purchased Call/S&P 500 INDEX/SPX815Z$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/21/2026	1	179,680	.6049	9,472			5,338		9,549			(4,138)		673		0001
Purchased Call/S&P 500 INDEX/SPX9150$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	338,150	.6042	18,454			10,868		18,855			(7,656)		1,292		0001
Purchased Call/S&P 500 INDEX/SPX9155$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	327,398	.5955	17,826			11,769		20,397			(6,073)		1,327		0001
Purchased Call/S&P 500 INDEX/SPX815Z$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	880,460	.5985	46,693			25,955		49,355			(20,752)		3,259		0001
Purchased Call/S&P 500 INDEX/SPXA21L$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	89,889	.6068	4,646			2,708		4,954			(1,940)		343		0001
Purchased Call/S&P 500 INDEX/SPX9158$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	348,320	.5693	16,688			12,470		24,527			(4,310)		1,498		0001
Purchased Call/S&P 500 INDEX/SPX9157$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/20/2026	1	283,267	.5668	15,092			11,045		18,891			(4,066)		1,202		0001
Purchased Call/S&P 500 INDEX/SPX9154$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	1,171,855	.6144	62,804			40,648		61,542			(22,430)		4,691		0001
Purchased Call/S&P 500 INDEX/SPX9157$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	478,723	.5639	21,877			15,539		28,482			(6,363)		2,005		0001
Purchased Call/S&P 500 INDEX/SPX9157$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	214,964	.5675	11,386			8,255		15,663			(3,191)		911		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9156S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	329,950	.5843		16,669		11,437		22,597			(5,312)		1,360		0001
Purchased Call/S&P 500 INDEX/SPX9152SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,053,256	.6080		50,847		31,073		54,322			(19,976)		4,098		0001
Purchased Call/S&P 500 INDEX/SPXD17HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/12/2026	1	332,958	.5598		17,191		12,129		25,540			(5,148)		1,392		0001
Purchased Call/S&P 500 INDEX/SPX9153S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/06/2026	1	193,055	.6063		9,730		5,996		10,214			(3,740)		751		0001
Purchased Call/S&P 500 INDEX/SPX9157S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	178,392	.5768		9,025		6,632		11,663			(2,405)		763		0001
Purchased Call/S&P 500 INDEX/SPXC058SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	1,320,499	.5938		77,853		43,155		86,258			(35,077)		4,887		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	519,233	.6067		27,706		16,393		28,515			(11,417)		1,988		0001
Purchased Call/S&P 500 INDEX/SPXD17FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,208,044	.6115		67,211		42,617		67,336			(24,644)		4,774		0001
Purchased Call/S&P 500 INDEX/SPXA21JSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	500,354	.5917		25,346		13,518		31,781			(11,907)		1,819		0001
Purchased Call/S&P 500 INDEX/SPXD17ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	1,289,165	.6026		72,939		44,698		76,496			(28,286)		5,016		0001
Purchased Call/S&P 500 INDEX/SPXA21JSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	869,748	.5827		47,796		25,562		59,956			(22,243)		3,162		0001
Purchased Call/S&P 500 INDEX/SPXC05FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	63,791	.5675		3,524		2,529		4,741			(1,000)		269		0001
Purchased Call/S&P 500 INDEX/SPXC05HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/30/2026	1	206,010	.5581		11,786		8,856		16,592			(2,947)		891		0001
Purchased Call/S&P 500 INDEX/SPXA21JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	479,142	.5827		22,143		11,843		27,454			(10,305)		1,742		0001
Purchased Call/S&P 500 INDEX/SPXC05CSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	179,904	.5983		9,246		6,079		10,594			(3,175)		728		0001
Purchased Call/S&P 500 INDEX/SPXA21NSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	2,645,969	.6013		146,377		95,410		161,083			(51,090)		10,616		0001
Purchased Call/S&P 500 INDEX/SPXA21JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/07/2026	1	662,564	.5909		35,741		18,759		42,189			(16,987)		2,396		0001
Purchased Call/S&P 500 INDEX/SPXA21LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	2,065,596	.6054		102,023		60,532		111,814			(41,544)		7,908		0001
Purchased Call/S&P 500 INDEX/SPX9155SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	517,006	.5862		28,674		19,196		34,851			(9,610)		2,105		0001
Purchased Call/S&P 500 INDEX/SPXD17FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,236,944	.6115		67,612		42,871		67,854			(24,791)		4,888		0001
Purchased Call/S&P 500 INDEX/SPXC059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2025	01/26/2026	1	1,869,770	.6101		93,007		53,697		103,718			(39,349)		7,091		0001
Purchased Call/S&P 500 INDEX/SPXM13T96	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	12/31/2025	1	867,205	.5891		48,623		24,855		55,756			(23,908)		3,079		0001
Purchased Call/S&P 500 INDEX/SPX9157S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	966,061	.5639		54,620		38,797		72,774			(15,887)		4,045		0001
Purchased Call/S&P 500 INDEX/SPXC059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	742,431	.6086		41,512		23,639		41,740			(18,019)		2,789		0001
Purchased Call/S&P 500 INDEX/SPX9153SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2026	1	534,152	.6054		30,164		19,096		30,067			(11,091)		2,106		0001
Purchased Call/S&P 500 INDEX/SPXD17GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	730,885	.5615		39,060		27,266		54,692			(11,836)		3,043		0001
Purchased Call/S&P 500 INDEX/SPXD17HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	929,779	.5572		47,284		33,323		69,199			(14,198)		3,878		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05F5H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/19/2025	03/18/2026	1	460,367	.5615		26,963		19,366		35,589			(7,630)		1,946		0001
Purchased Call/S&P 500 INDEX/SPX9150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2026	1	1,655,724	.6086		86,048		49,136		85,982			(37,216)		6,219		0001
Purchased Call/S&P 500 INDEX/SPXA21I5M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,243,916	.5942		68,672		35,388		77,259			(33,290)		4,440		0001
Purchased Call/S&P 500 INDEX/SPX815Z5N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/21/2026	1	288,854	.6049		14,711		8,359		14,758			(6,403)		1,082		0001
Purchased Call/S&P 500 INDEX/SPX9151S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	1,405,901	.6059		76,667		46,639		79,489			(30,330)		5,457		0001
Purchased Call/S&P 500 INDEX/SPX9151SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	215,091	.6069		11,829		6,999		12,128			(4,875)		823		0001
Purchased Call/S&P 500 INDEX/SPXA21LSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/04/2025	01/30/2026	1	90,126	.6042		4,323		2,572		4,659			(1,753)		345		0001
Purchased Call/S&P 500 INDEX/SPXD17D5M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/09/2026	1	473,634	.5918		23,170		12,392		29,730			(10,783)		1,722		0001
Purchased Call/S&P 500 INDEX/SPX9155S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/24/2026	1	328,061	.5983		17,364		11,447		19,938			(5,931)		1,327		0001
Purchased Call/S&P 500 INDEX/SPX9157SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	514,803	.5775		24,208		17,855		33,282			(6,384)		2,206		0001
Purchased Call/S&P 500 INDEX/SPXN13965	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	234,279	.5581		12,776		9,573		17,849			(3,220)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXN135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2026	1	850,182	.5594		44,622		31,571		61,455			(13,276)		3,553		0001
Purchased Call/S&P 500 INDEX/SPXC057SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/15/2026	1	89,965	.5950		4,840		2,670		5,605			(2,194)		332		0001
Purchased Call/S&P 500 INDEX/SPX9156SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	179,794	.5522		10,818		7,684		13,876			(3,146)		753		0001
Purchased Call/S&P 500 INDEX/SPXA21N85	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	98,861	.6129		5,595		3,586		5,415			(2,014)		395		0001
Purchased Call/S&P 500 INDEX/SPXA21I51	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	180,087	.5869		10,291		5,288		11,797			(5,032)		643		0001
Purchased Call/S&P 500 INDEX/SPXM13Y5J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/02/2026	1	1,552,416	.6041		84,859		50,634		93,065			(34,270)		5,985		0001
Purchased Call/S&P 500 INDEX/SPX9157S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	690,831	.5675		37,336		27,068		51,521			(10,462)		2,926		0001
Purchased Call/S&P 500 INDEX/SPX9156SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	106,881	.5615		5,742		3,997		8,001			(1,751)		445		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,566,874	.5955		78,687		52,823		100,230			(25,938)		6,379		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	409,006	.5862		18,171		12,164		22,020			(6,090)		1,665		0001
Purchased Call/S&P 500 INDEX/SPX9155SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	1,524,640	.5954		74,082		49,871		93,416			(24,283)		6,207		0001
Purchased Call/S&P 500 INDEX/SPX9152SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,515,741	.6081		79,782		48,756		85,152			(31,343)		5,897		0001
Purchased Call/S&P 500 INDEX/SPXC05C5H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/25/2025	02/24/2026	1	99,341	.5983		5,568		3,661		6,394			(1,912)		402		0001
Purchased Call/S&P 500 INDEX/SPXC056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	12/31/2025	1	161,999	.5885		8,637		4,403		10,578			(4,259)		575		0001
Purchased Call/S&P 500 INDEX/SPXN138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/26/2026	1	1,743,684	.5725		90,281		67,209		122,506			(23,562)		7,485		0001
Purchased Call/S&P 500 INDEX/SPXC05E5J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/12/2025	03/11/2026	1	439,318	.5572		24,161		16,886		33,482			(7,301)		1,832		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9154$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	99,034	.6118		5,034		3,272		5,354			(1,784)		397		0001
Purchased Call/S&P 500 INDEX/SPXC057$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/14/2026	1	180,018	.5843		10,510		5,719		12,062			(4,793)		663		0001
Purchased Call/S&P 500 INDEX/SPX9156$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	228,737	.5843		10,691		7,335		14,358			(3,407)		943		0001
Purchased Call/S&P 500 INDEX/SPXC057$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	94,537	.5836		5,022		2,719		6,395			(2,304)		347		0001
Purchased Call/S&P 500 INDEX/SPX9153$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/13/2026	1	652,097	.6115		32,875		20,846		32,591			(12,054)		2,577		0001
Purchased Call/S&P 500 INDEX/SPX9155$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	400,173	.5850		21,762		14,728		26,834			(7,055)		1,643		0001
Purchased Call/S&P 500 INDEX/SPXI00S$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	366,373	.6053		20,878		13,143		21,374			(7,858)		1,445		0001
Purchased Call/S&P 500 INDEX/SPXA21I$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	472,996	.5869		28,074		14,427		32,197			(13,729)		1,688		0001
Purchased Call/S&P 500 INDEX/SPXC059$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	49,630	.6119		2,617		1,497		2,634			(1,129)		187		0001
Purchased Call/S&P 500 INDEX/SPXC05C$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2026	1	432,318	.6141		21,365		13,866		22,959			(7,592)		1,731		0001
Purchased Call/S&P 500 INDEX/SPXC059$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	336,143	.6110		17,114		9,848		17,782			(7,273)		1,266		0001
Purchased Call/S&P 500 INDEX/SPX9156$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	427,245	.5739		23,680		16,313		30,551			(7,481)		1,764		0001
Purchased Call/S&P 500 INDEX/SPXD17D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/08/2026	1	801,318	.5918		41,870		22,276		52,755			(19,724)		2,906		0001
Purchased Call/S&P 500 INDEX/SPXD17E$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	739,840	.6026		43,169		26,454		45,198			(16,741)		2,878		0001
Purchased Call/S&P 500 INDEX/SPXA21N$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	675,045	.6128		36,661		23,496		35,773			(13,194)		2,697		0001
Purchased Call/S&P 500 INDEX/SPXD17E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2026	1	2,016,285	.6044		115,614		68,084		119,367			(47,961)		7,701		0001
Purchased Call/S&P 500 INDEX/SPXA21L$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2025	01/23/2026	1	529,500	.6104		25,270		14,500		27,983			(10,780)		1,994		0001
Purchased Call/S&P 500 INDEX/SPXI00U$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/26/2026	1	657,138	.5956		33,949		22,633		41,731			(11,472)		2,670		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	2,432,971	.5522		139,492		98,807		189,107			(41,388)		10,188		0001
Purchased Call/S&P 500 INDEX/SPX9155$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2025	02/25/2026	1	517,945	.5964		21,840		14,621		27,094			(7,239)		2,100		0001
Purchased Call/S&P 500 INDEX/SPX9155$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/04/2026	1	1,124,574	.5778		65,480		44,497		79,624			(21,047)		4,626		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/20/2026	1	1,442,180	.5668		83,973		61,284		107,803			(22,796)		6,121		0001
Purchased Call/S&P 500 INDEX/SPXC056$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/02/2026	1	391,897	.5942		20,974		10,839		24,967			(10,138)		1,399		0001
Purchased Call/S&P 500 INDEX/SPX9155$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/26/2026	1	94,897	.5956		4,060		2,714		4,951			(1,364)		386		0001
Purchased Call/S&P 500 INDEX/SPXN138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/26/2025	03/25/2026	1	269,538	.5775		13,669		10,082		19,148			(3,605)		1,155		0001
Purchased Call/S&P 500 INDEX/SPX9157$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2025	03/20/2026	1	2,172,889	.5664		114,404		83,261		159,293			(31,744)		9,222		0001
Purchased Call/S&P 500 INDEX/SPX9153$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	89,979	.6066		4,649		2,877		4,820			(1,775)		353		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9153S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	684,455	.6115		37,420		23,661		36,748			(13,981)		2,705		0001
Purchased Call/S&P 500 INDEX/SPXI00S83	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/13/2025	02/12/2026	1	103,872	.6054		6,108		3,845		6,236			(2,299)		410		0001
Purchased Call/S&P 500 INDEX/SPXA21LSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	647,802	.6042		34,853		20,679		38,168			(14,192)		2,480		0001
Purchased Call/S&P 500 INDEX/SPX9153S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	148,675	.6066		8,315		5,145		8,591			(3,175)		584		0001
Purchased Call/S&P 500 INDEX/SPXC05FSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/19/2025	03/18/2026	1	363,345	.5615		20,679		14,853		27,203			(5,852)		1,536		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/10/2025	03/06/2026	1	2,483,662	.5763		113,374		78,320		173,929			(35,174)		10,257		0001
Purchased Call/S&P 500 INDEX/SPXC058SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	1,383,798	.5939		77,234		42,812		85,938			(34,798)		5,122		0001
Purchased Call/S&P 500 INDEX/SPXC05ASY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/12/2025	02/11/2026	1	201,579	.6068		10,816		6,722		11,572			(4,100)		793		0001
Purchased Call/S&P 500 INDEX/SPXC056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2025	01/06/2026	1	312,218	.5975		15,129		7,899		18,029			(7,232)		1,126		0001
Purchased Call/S&P 500 INDEX/SPXI00U8N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/27/2025	02/26/2026	1	119,175	.5956		6,327		4,218		7,798			(2,138)		484		0001
Purchased Call/S&P 500 INDEX/SPXC057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/15/2026	1	220,043	.5950		12,256		6,760		14,198			(5,556)		812		0001
Purchased Call/S&P 500 INDEX/SPXI00USL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/27/2025	02/25/2026	1	658,393	.5955		33,379		22,222		40,975			(11,310)		2,669		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/24/2025	03/20/2026	1	494,646	.5665		26,112		19,057		33,156			(7,089)		2,099		0001
Purchased Call/S&P 500 INDEX/SPXC058SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/21/2025	01/16/2026	1	2,584,560	.5997		149,915		83,332		161,107			(66,629)		9,566		0001
Purchased Call/S&P 500 INDEX/SPX9159SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	635,620	.5660		36,345		31,486		43,531			(4,933)		2,938		0001
Purchased Call/S&P 500 INDEX/SPX9159SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2025	04/29/2026	1	99,190	.5561		5,022		4,190		7,164			(842)		452		0001
Purchased Call/S&P 500 INDEX/SPX9159SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	192,353	.5529		9,679		8,048		13,337			(1,649)		875		0001
Purchased Call/S&P 500 INDEX/SPX9158SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	769,997	.5376		42,072		34,592		59,473			(7,744)		3,473		0001
Purchased Call/S&P 500 INDEX/SPX9158SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/22/2026	1	697,627	.5288		39,245		32,248		53,887			(7,243)		3,141		0001
Purchased Call/S&P 500 INDEX/SPX9159S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	845,523	.5522		43,754		36,197		62,798			(7,636)		3,820		0001
Purchased Call/S&P 500 INDEX/SPX9158SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	269,886	.5288		13,359		10,886		19,219			(2,496)		1,215		0001
Purchased Call/S&P 500 INDEX/SPX915BS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	234,212	.5939		13,126		12,360		14,523			(865)		1,130		0001
Purchased Call/S&P 500 INDEX/SPX915BS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	1,615,605	.5981		91,374		89,842		100,858			(1,777)		7,944		0001
Purchased Call/S&P 500 INDEX/SPXA21RS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	197,425	.4983		12,633		9,806		16,641			(2,846)		868		0001
Purchased Call/S&P 500 INDEX/SPX9159SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	97,478	.5529		5,219		4,340		7,247			(889)		443		0001
Purchased Call/S&P 500 INDEX/SPX9158SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	225,281	.5158		11,293		9,172		16,679			(2,141)		1,013		0001
Purchased Call/S&P 500 INDEX/SPX915AS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	689,677	.5843		37,300		33,767		46,465			(3,894)		3,259		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915BS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	1,150,342	.5968		64,597		63,514		71,093			(1,256)		5,656		0001
Purchased Call/S&P 500 INDEX/SPXC05JSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	90,026	.5062		4,226		3,269		6,910			(964)		395		0001
Purchased Call/S&P 500 INDEX/SPXA21SS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	564,347	.5268		32,041		25,188		46,595			(7,042)		2,489		0001
Purchased Call/S&P 500 INDEX/SPXA21RS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	90,009	.4983		5,344		4,148		6,998			(1,204)		396		0001
Purchased Call/S&P 500 INDEX/SPXC05NSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	1	134,948	.5893		6,898		6,074		8,246			(872)		630		0001
Purchased Call/S&P 500 INDEX/SPXC05USV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2026	1	89,897	.6022		4,626		4,446		5,362			(217)		438		0001
Purchased Call/S&P 500 INDEX/SPXC05SSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/03/2026	1	1,883,376	.5960		100,102		94,495		112,102			(5,856)		9,062		0001
Purchased Call/S&P 500 INDEX/SPX915984	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	832,805	.5516		39,561		32,729		55,965			(6,904)		3,762		0001
Purchased Call/S&P 500 INDEX/SPXC05TS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	1,190,094	.6000		64,237		60,659		72,487			(3,737)		5,743		0001
Purchased Call/S&P 500 INDEX/SPXC05WS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	426,062	.6025		23,860		23,531		25,272			(393)		2,110		0001
Purchased Call/S&P 500 INDEX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	150,696	.5912		7,839		6,925		9,212			(969)		704		0001
Purchased Call/S&P 500 INDEX/SPXC05VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	189,539	.6045		9,612		9,238		11,143			(449)		924		0001
Purchased Call/S&P 500 INDEX/SPXC051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	1	1,207,131	.5631		66,287		50,173		91,576			(16,208)		5,239		0001
Purchased Call/S&P 500 INDEX/SPXD17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	252,355	.5457		10,968		8,592		17,862			(2,441)		1,111		0001
Purchased Call/S&P 500 INDEX/SPXD17MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/29/2026	1	432,052	.5561		21,358		17,967		28,211			(3,530)		1,968		0001
Purchased Call/S&P 500 INDEX/SPXJ007S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	225,018	.5844		11,722		10,200		14,085			(1,546)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXC05MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	540,900	.5626		27,206		23,428		35,594			(3,961)		2,496		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	05/29/2026	1	609,538	.5904		30,762		28,448		36,128			(2,386)		2,911		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	854,992	.5074		43,344		33,295		72,492			(10,114)		3,717		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	380,109	.6033		18,240		17,684		20,743			(651)		1,864		0001
Purchased Call/S&P 500 INDEX/SPXN13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/09/2026	1	421,069	.5457		16,741		13,150		25,209			(3,690)		1,854		0001
Purchased Call/S&P 500 INDEX/SPXN13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/27/2026	1	623,662	.5525		30,746		25,551		42,329			(5,251)		2,832		0001
Purchased Call/S&P 500 INDEX/SPXD17USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	127,300	.6092		6,858		6,839		7,120			(75)		632		0001
Purchased Call/S&P 500 INDEX/SPXJ003S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	537,131	.5283		24,582		19,857		43,471			(4,767)		2,398		0001
Purchased Call/S&P 500 INDEX/SPXC05RSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	638,332	.5912		32,687		30,144		39,699			(2,784)		3,049		0001
Purchased Call/S&P 500 INDEX/SPXN13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	1,008,392	.5397		49,180		39,127		79,754			(10,133)		4,486		0001
Purchased Call/S&P 500 INDEX/SPXC05PSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2025	05/22/2026	1	732,919	.5803		41,001		37,221		47,491			(3,872)		3,463		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05K5V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	96,742	.5569		4,793		4,034		6,368			(790)		441		0001
Purchased Call/S&P 500 INDEX/SPXC051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	477,585	.5612		23,690		17,866		32,943			(5,857)		2,069		0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	761,884	.5958		39,929		35,369		46,773			(4,646)		3,561		0001
Purchased Call/S&P 500 INDEX/SPXC05WSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	89,915	.6173		4,777		4,777		4,799					447		0001
Purchased Call/S&P 500 INDEX/SPXC05USE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	249,807	.6024		13,117		12,570		14,565			(649)		1,216		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	511,504	.5970		27,550		25,648		31,750			(1,968)		2,461		0001
Purchased Call/S&P 500 INDEX/SPXJ003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/21/2025	04/17/2026	1	488,127	.5282		20,385		16,467		35,409			(3,953)		2,179		0001
Purchased Call/S&P 500 INDEX/SPXC05VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	674,237	.5977		37,420		36,065		41,585			(1,451)		3,287		0001
Purchased Call/S&P 500 INDEX/SPXC05KS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	186,786	.5363		9,735		7,674		13,692			(2,077)		824		0001
Purchased Call/S&P 500 INDEX/SPXC05WSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/18/2026	1	637,699	.5968		35,416		34,920		37,262			(592)		3,136		0001
Purchased Call/S&P 500 INDEX/SPXC05VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	157,813	.5982		7,834		7,681		8,869			(216)		776		0001
Purchased Call/S&P 500 INDEX/SPXN13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	89,950	.5397		4,033		3,208		6,451			(831)		400		0001
Purchased Call/S&P 500 INDEX/SPXC05WSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	1,185,358	.6173		65,180		65,180		65,503					5,894		0001
Purchased Call/S&P 500 INDEX/SPXD17JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/14/2026	1	1,209,929	.5406		54,772		43,544		87,091			(11,316)		5,374		0001
Purchased Call/S&P 500 INDEX/SPXN139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	1	865,803	.5622		43,821		33,168		59,377			(10,714)		3,758		0001
Purchased Call/S&P 500 INDEX/SPXD17SSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	462,165	.5968		23,666		23,270		26,154			(460)		2,273		0001
Purchased Call/S&P 500 INDEX/SPXA21WSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	98,943	.6031		5,185		4,927		5,879			(271)		481		0001
Purchased Call/S&P 500 INDEX/SPXD17JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	328,937	.5457		15,759		12,344		26,095			(3,507)		1,448		0001
Purchased Call/S&P 500 INDEX/SPXN13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,088,923	.5607		58,430		49,876		79,964			(8,668)		5,018		0001
Purchased Call/S&P 500 INDEX/SPXN13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	315,031	.5276		15,130		12,146		22,874			(3,076)		1,404		0001
Purchased Call/S&P 500 INDEX/SPXA21USJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	836,599	.5944		41,127		36,696		51,037			(4,519)		3,941		0001
Purchased Call/S&P 500 INDEX/SPXN139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	273,580	.5671		11,897		9,088		20,165			(2,876)		1,189		0001
Purchased Call/S&P 500 INDEX/SPXC05PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	162,553	.5964		8,067		7,176		9,701			(909)		765		0001
Purchased Call/S&P 500 INDEX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	535,372	.5917		27,854		24,673		32,300			(3,241)		2,503		0001
Purchased Call/S&P 500 INDEX/SPXC05WS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	1,324,392	.6141		69,476		69,476		69,712					6,586		0001
Purchased Call/S&P 500 INDEX/SPXC057SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	286,887	.6006		15,655		14,833		17,371			(860)		1,393		0001
Purchased Call/S&P 500 INDEX/SPXD17TSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	434,252	.6092		22,572		22,322		24,119			(310)		2,153		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21$S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	458,390	.5268		23,629		18,575		34,091			(5,193)		2,022		0001
Purchased Call/S&P 500 INDEX/SPXC05KS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	297,776	.5406		14,427		11,438		21,070			(3,012)		1,323		0001
Purchased Call/S&P 500 INDEX/SPXD17K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/21/2026	1	455,349	.5158		24,578		20,016		34,257			(4,604)		2,047		0001
Purchased Call/S&P 500 INDEX/SPXA21Q$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	658,589	.5397		27,106		20,764		51,044			(6,497)		2,863		0001
Purchased Call/S&P 500 INDEX/SPXD17S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	1,000,591	.5981		53,728		52,680		61,478			(1,480)		4,920		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	97,206	.5664		4,695		4,056		6,331			(671)		449		0001
Purchased Call/S&P 500 INDEX/SPXC05S$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2026	1	89,918	.5971		4,603		4,322		5,505			(316)		433		0001
Purchased Call/S&P 500 INDEX/SPXC050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	2,037,795	.5889		111,456		102,477		134,295			(9,798)		9,717		0001
Purchased Call/S&P 500 INDEX/SPXD17M$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/30/2026	1	805,277	.5569		44,776		37,687		59,766			(7,381)		3,675		0001
Purchased Call/S&P 500 INDEX/SPXC05L$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	190,669	.5650		9,262		7,881		12,793			(1,400)		877		0001
Purchased Call/S&P 500 INDEX/SPX915A$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	783,311	.5843		39,144		35,437		48,366			(4,086)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXD17R$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	635,657	.5983		34,477		33,708		39,026			(1,137)		3,121		0001
Purchased Call/S&P 500 INDEX/SPXC05L$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	152,659	.5687		7,585		6,423		10,222			(1,177)		698		0001
Purchased Call/S&P 500 INDEX/SPXC051$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	690,872	.5612		37,344		28,163		52,604			(9,233)		2,993		0001
Purchased Call/S&P 500 INDEX/SPXD17K$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/16/2026	1	1,941,854	.5277		98,909		80,294		143,958			(18,787)		8,654		0001
Purchased Call/S&P 500 INDEX/SPXL13X$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/08/2025	1	2,399,212	.5343	35,960			3,806		55,081			(18,030)		3,921		0001
Purchased Call/S&P 500 INDEX/SPXM132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/27/2025	1	1,457,082	.5626	20,855			3,284		29,666			(10,370)		2,904		0001
Purchased Call/S&P 500 INDEX/SPXM134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/08/2025	1	1,573,850	.5408	18,321			3,492		26,005			(9,110)		3,446		0001
Purchased Call/S&P 500 INDEX/SPXM131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	1	1,346,671	.5635	15,552			2,253		21,836			(7,797)		2,566		0001
Purchased Call/S&P 500 INDEX/SPXL13M$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2025	1	1,355,216	.5509	17,008			47		25,806			(8,457)		502		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	2,433,474	.5543	63,756			7,970		93,846			(31,703)		4,319		0001
Purchased Call/S&P 500 INDEX/SPXM137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/19/2025	1	1,345,802	.5703	19,031			4,241		25,219			(9,542)		3,170		0001
Purchased Call/S&P 500 INDEX/SPXL13V$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	1,072,996	.5447	11,794			1,016		19,580			(5,865)		1,589		0001
Purchased Call/S&P 500 INDEX/SPXL13N$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/07/2025	1	1,651,190	.5560	18,084			300		27,290			(8,992)		1,143		0001
Purchased Call/S&P 500 INDEX/SPXL130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	1,533,250	.5575	16,770			371		24,972			(8,339)		1,204		0001
Purchased Call/S&P 500 INDEX/SPXL13X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/11/2025	1	1,489,768	.5340	14,656			1,660		22,046			(7,288)		2,527		0001
Purchased Call/S&P 500 INDEX/SPXM136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/16/2025	1	1,487,136	.5633	18,776			3,994		26,017			(9,336)		3,437		0001
Purchased Call/S&P 500 INDEX/SPXI005$I	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/27/2024	08/27/2025	1	362	5625.8	5			1		6			(2)		1		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX14QJS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2024	07/15/2025	1	1,424,699	5631	54,387			2,103		87,575			(27,044)		1,444		0001
Purchased Call/S&P 500 INDEX/SPXL13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/15/2024	07/14/2025	1	1,976,603	5615	23,665			850		35,707			(11,767)		1,936		0001
Purchased Call/S&P 500 INDEX/SPXL13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/01/2024	07/31/2025	1	1,772,658	5522	36,658			3,055		61,648			(18,228)		2,583		0001
Purchased Call/S&P 500 INDEX/SPXB05PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2024	07/31/2025	1	3,572,928	5522	129,782			10,815		230,886			(64,534)		5,206		0001
Purchased Call/S&P 500 INDEX/SPXL13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/13/2024	08/12/2025	1	1,704,860	5344	19,909			2,310		28,841			(9,900)		2,926		0001
Purchased Call/S&P 500 INDEX/SPXA214SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	1	2,530,483	5648	86,903			14,322		137,512			(43,693)		5,130		0001
Purchased Call/S&P 500 INDEX/SPXM130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/23/2024	08/22/2025	1	1,120,148	5601	16,292			2,353		23,048			(8,101)		2,134		0001
Purchased Call/S&P 500 INDEX/SPXM131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/27/2024	08/26/2025	1	1,752,454	5617	20,642			3,193		28,490			(10,264)		3,463		0001
Purchased Call/S&P 500 INDEX/SPXL130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/17/2024	07/16/2025	1	1,490,474	5667	17,434			722		27,947			(8,669)		1,560		0001
Purchased Call/S&P 500 INDEX/SPXM136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/18/2024	09/17/2025	1	1,397,376	5635	20,844			4,491		28,546			(10,365)		3,250		0001
Purchased Call/S&P 500 INDEX/SPXM130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/21/2024	08/20/2025	1	2,613,855	5597	30,682			4,238		43,165			(15,257)		4,885		0001
Purchased Call/S&P 500 INDEX/SPXL13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/12/2024	07/10/2025	1	1,281,625	5621	16,571			415		25,181			(8,263)		1,061		0001
Purchased Call/S&P 500 INDEX/SPXL13RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/22/2024	07/21/2025	1	1,728,570	5505	20,900			1,155		30,763			(10,393)		2,073		0001
Purchased Call/S&P 500 INDEX/SPXL13IW7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/07/2024	08/06/2025	1	2,038,372	5240	23,433			2,330		36,289			(11,652)		3,245		0001
Purchased Call/S&P 500 INDEX/SPXA215SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/11/2025	1	1,195,957	5563	13,197			2,647		17,907			(6,580)		2,674		0001
Purchased Call/S&P 500 INDEX/SPXA211ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2024	07/31/2025	1	1,540,722	5522	14,435			1,203		23,050			(7,178)		2,245		0001
Purchased Call/S&P 500 INDEX/SPXL13SSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/23/2024	07/22/2025	1	1,635,937	5564	17,940			1,041		27,157			(8,921)		2,008		0001
Purchased Call/S&P 500 INDEX/SPXA214SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/04/2024	09/02/2025	1	1,248,296	5648	13,390			2,337		20,101			(6,677)		2,614		0001
Purchased Call/S&P 500 INDEX/SPXL13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/05/2024	08/04/2025	1	1,096,045	5347	10,957			1,029		18,474			(5,449)		1,697		0001
Purchased Call/S&P 500 INDEX/SPXA214SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	1	2,377,976	5648	37,326			6,151		55,690			(18,767)		4,821		0001
Purchased Call/S&P 500 INDEX/SPXL13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/14/2024	08/13/2025	1	1,315,132	5434	15,849			1,883		23,554			(7,881)		2,283		0001
Purchased Call/S&P 500 INDEX/SPXL130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/16/2024	07/15/2025	1	3,322,420	5631	54,433			2,105		82,730			(27,067)		3,368		0001
Purchased Call/S&P 500 INDEX/SPXM135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/11/2024	09/10/2025	1	1,552,369	5485	21,853			4,286		30,692			(10,867)		3,447		0001
Purchased Call/S&P 500 INDEX/SPXM137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/25/2024	09/24/2025	1	1,752,287	5726	23,810			5,591		31,884			(11,840)		4,253		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/20/2024	08/19/2025	1	3,409,816	5608	41,812			5,660		59,577			(20,791)		6,310		0001
Purchased Call/S&P 500 INDEX/SPX14QLSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/26/2025	1	1,549,306	5738	18,279			4,430		23,838			(9,165)		3,804		0001
Purchased Call/S&P 500 INDEX/SPXL13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/29/2024	07/25/2025	1	1,261,052	5459	14,886			995		22,261			(7,463)		1,650		0001
Purchased Call/S&P 500 INDEX/SPXL13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/05/2024	08/01/2025	1	1,513,076	5347	18,913			1,633		32,174			(9,483)		2,240		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/31/2024	07/30/2025	1	1,659,429	.5441	17,708			1,419		25,391			(8,806)		2,379		0001
Purchased Call/S&P 500 INDEX/SPXL13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/02/2024	07/01/2025	1	1,379,723	.5475	14,805					22,167			(7,362)		361		0001
Purchased Call/S&P 500 INDEX/SPXM135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/16/2024	09/15/2025	1	2,576,717	.5626	49,491			10,390		69,206			(24,610)		5,917		0001
Purchased Call/S&P 500 INDEX/SPXM133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/04/2024	09/03/2025	1	3,383,705	.5529	41,757			7,382		59,597			(20,764)		7,140		0001
Purchased Call/S&P 500 INDEX/SPXA219S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	587,874	.5815	21,798			6,383		27,138			(10,839)		1,591		0001
Purchased Call/S&P 500 INDEX/SPXM133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/12/2024	11/12/2025	1	281,644	5983.99	2,366			873		2,674			(1,173)		856		0001
Purchased Call/S&P 500 INDEX/SPXD174SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	342,735	.5864.67	8,774			2,632		10,791			(4,363)		936		0001
Purchased Call/S&P 500 INDEX/SPXM13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/14/2024	10/14/2025	1	201,892	.5859.85	2,685			777		3,284			(1,332)		544		0001
Purchased Call/S&P 500 INDEX/SPXM13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/15/2024	11/14/2025	1	35,999	.5870.62	313			118		374			(156)		110		0001
Purchased Call/S&P 500 INDEX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/04/2024	11/04/2025	1	1,153,652	.5712.69	10,844			3,764		13,666			(5,378)		3,403		0001
Purchased Call/S&P 500 INDEX/SPXA21FS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	218,104	.5930.85	5,627			2,673		6,415			(2,798)		749		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/05/2024	11/05/2025	1	329,337	.5782.76	6,257			2,189		7,793			(3,103)		975		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	63,547	.5728.8	1,049			355		1,324			(521)		184		0001
Purchased Call/S&P 500 INDEX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	376,397	.6001.35	4,968			1,820		5,628			(2,464)		1,140		0001
Purchased Call/S&P 500 INDEX/SPXI100KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	257,087	.6034.91	4,242			1,893		4,638			(2,104)		859		0001
Purchased Call/S&P 500 INDEX/SPXI100GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	112,414	.5893.62	2,147			828		2,566			(1,065)		349		0001
Purchased Call/S&P 500 INDEX/SPXD179SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2024	11/28/2025	1	1,459,836	.6032	54,670			22,843		57,704			(27,411)		4,695		0001
Purchased Call/S&P 500 INDEX/SPXI100ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	195,190	.5712.69	2,596			901		3,278			(1,287)		576		0001
Purchased Call/S&P 500 INDEX/SPXM13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/30/2024	12/30/2025	1	201,728	.5906.94	2,703			1,359		3,071			(1,340)		714		0001
Purchased Call/S&P 500 INDEX/SPXI100HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	295,348	.5917.11	2,481			971		2,885			(1,230)		924		0001
Purchased Call/S&P 500 INDEX/SPXI100MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/31/2024	12/31/2025	1	100,261	.5881.63	2,567			1,298		3,020			(1,273)		356		0001
Purchased Call/S&P 500 INDEX/SPXA21ESU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	26,249	.5867.08	535			254		634			(266)		90		0001
Purchased Call/S&P 500 INDEX/SPXM13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/21/2024	10/21/2025	1	441,283	.5853.98	3,883			1,198		4,693			(1,926)		1,228		0001
Purchased Call/S&P 500 INDEX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/04/2024	12/04/2025	1	414,287	.6086.49	3,521			1,513		3,663			(1,746)		1,359		0001
Purchased Call/S&P 500 INDEX/SPXC052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	1,117,489	.5871	44,756			16,955		54,022			(22,440)		3,423		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	147,121	.5916.98	3,163			1,229		3,736			(1,569)		459		0001
Purchased Call/S&P 500 INDEX/SPXM13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/02/2024	11/28/2025	1	1,990,685	.6032	51,467			21,504		54,681			(25,805)		6,402		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/06/2024	11/06/2025	1	37,828	.5929.04	647			228		755			(321)		112		0001

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Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	89,885	5949.17	845			318		969			(419)		275		0001
Purchased Call/S&P 500 INDEX/SPXA21DSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,034,190	6090.27	45,973			20,049		47,752			(22,860)		6,692		0001
Purchased Call/S&P 500 INDEX/SPXA21CSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,460	5998.74	31			13		34			(15)		8		0001
Purchased Call/S&P 500 INDEX/SPXC051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	184,303	5983.99	2,433			898		2,779			(1,206)		560		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	628,486	5916.98	15,964			6,201		18,852			(7,916)		1,960		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	840,533	5815.26	21,518			6,283		27,043			(10,670)		2,275		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	50,837	5859.85	1,149			332		1,413			(570)		137		0001
Purchased Call/S&P 500 INDEX/SPXM13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	395,857	6049.88	5,265			2,248		5,653			(2,611)		1,294		0001
Purchased Call/S&P 500 INDEX/SPXM131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	222,849	5969.34	2,964			1,177		3,352			(1,474)		700		0001
Purchased Call/S&P 500 INDEX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	152,011	5969.34	2,508			996		2,837			(1,247)		477		0001
Purchased Call/S&P 500 INDEX/SPXM13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	1,772,650	5815	43,581			12,761		53,989			(21,671)		4,799		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	525,760	5916.98	4,574			1,777		5,337			(2,268)		1,640		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	537,987	5851.2	4,734			1,474		5,721			(2,348)		1,503		0001
Purchased Call/S&P 500 INDEX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	50,252	6086.49	668			287		700			(331)		165		0001
Purchased Call/S&P 500 INDEX/SPXM13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	475,809	5859.85	8,279			2,395		10,162			(4,106)		1,282		0001
Purchased Call/S&P 500 INDEX/SPXM13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	429,898	5815.26	3,611			1,054		4,481			(1,791)		1,164		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	9,993	6084.19	182			82		191			(90)		33		0001
Purchased Call/S&P 500 INDEX/SPXM13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	135,800	6032.38	2,336			984		2,522			(1,152)		441		0001
Purchased Call/S&P 500 INDEX/SPXA21DS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	208,920	6090.27	5,348			2,332		5,530			(2,659)		687		0001
Purchased Call/S&P 500 INDEX/SPXM13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	310,269	5867.08	2,917			1,382		3,398			(1,446)		1,065		0001
Purchased Call/S&P 500 INDEX/SPXM130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	78,109	6051.09	1,039			478		1,111			(512)		265		0001
Purchased Call/S&P 500 INDEX/SPXM13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	72,071	5853.98	1,211			374		1,480			(600)		201		0001
Purchased Call/S&P 500 INDEX/SPXM130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	65,572	6074.08	872			404		918			(432)		223		0001
Purchased Call/S&P 500 INDEX/SPXM130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	189,244	6051.09	4,826			2,198		5,156			(2,400)		636		0001
Purchased Call/S&P 500 INDEX/SPXM130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	17,535	6050.61	312			145		332			(155)		60		0001
Purchased Call/S&P 500 INDEX/SPXD17BSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	192,751	6051.25	3,180			1,445		3,421			(1,577)		648		0001
Purchased Call/S&P 500 INDEX/SPXA219SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	147,180	5853.98	3,164			976		3,864			(1,569)		409		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	536,015	6040.04	5,467			2,658		5,790			(2,711)		1,866		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA218SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	683,447	5842.47	15,309			4,513		18,857			(7,592)		1,859		0001
Purchased Call/S&P 500 INDEX/SPXA21GSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	11,739	5970.84	202			100		225			(100)		41		0001
Purchased Call/S&P 500 INDEX/SPXA21CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	519,314	6032.38	6,959			2,900		7,527			(3,460)		1,670		0001
Purchased Call/S&P 500 INDEX/SPXA21ASK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	538,532	5782.76	13,786			4,823		17,335			(6,837)		1,595		0001
Purchased Call/S&P 500 INDEX/SPXI00HSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL77OXOHC3ZE78	11/18/2024	11/18/2025	1	225,047	5893.62	5,041			1,944		6,049			(2,500)		699		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	160,698	6047.15	2,716			1,152		2,908			(1,347)		524		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	138,777	5916.98	2,262			879		2,665			(1,122)		433		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	457,894	6051.09	4,167			1,898		4,458			(2,072)		1,539		0001
Purchased Call/S&P 500 INDEX/SPXA21CSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	239,800	5969.34	4,916			1,953		5,573			(2,444)		753		0001
Purchased Call/S&P 500 INDEX/SPXA21ES9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	340,105	6051.09	4,523			2,061		4,846			(2,249)		1,143		0001
Purchased Call/S&P 500 INDEX/SPX815XS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	539,459	5983.99	13,648			5,038		15,326			(6,768)		1,640		0001
Purchased Call/S&P 500 INDEX/SPXA21ESR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	929,584	5867.08	12,271			5,812		14,459			(6,085)		3,191		0001
Purchased Call/S&P 500 INDEX/SPXD176SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	49,157	5728.8	777			267		983			(383)		144		0001
Purchased Call/S&P 500 INDEX/SPXD175S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	1,096,797	5851.2	28,188			8,775		34,653			(13,978)		3,065		0001
Purchased Call/S&P 500 INDEX/SPXM13D5Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	281,592	5832.92	3,773			1,247		4,579			(1,871)		811		0001
Purchased Call/S&P 500 INDEX/SPXA218SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	109,124	5842.47	1,768			521		2,167			(877)		297		0001
Purchased Call/S&P 500 INDEX/SPXM13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	323,197	5995.54	3,458			1,261		3,890			(1,706)		975		0001
Purchased Call/S&P 500 INDEX/SPXA219SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	349,511	5797.42	4,683			1,471		5,765			(2,322)		981		0001
Purchased Call/S&P 500 INDEX/SPXA21CSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	68,946	5998.74	917			378		1,020			(456)		220		0001
Purchased Call/S&P 500 INDEX/SPXA21DS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	63,918	6032.38	857			361		927			(422)		208		0001
Purchased Call/S&P 500 INDEX/SPXM13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	491,263	5728.8	6,534			2,214		8,254			(3,249)		1,426		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	59,771	5705.45	1,285			434		1,650			(637)		173		0001
Purchased Call/S&P 500 INDEX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	91,118	5929.04	1,267			447		1,480			(628)		271		0001
Purchased Call/S&P 500 INDEX/SPXD17CS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	129,861	6074.08	2,636			1,220		2,772			(1,307)		442		0001
Purchased Call/S&P 500 INDEX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	370,080	6037.59	5,218			2,573		5,560			(2,588)		1,296		0001
Purchased Call/S&P 500 INDEX/SPXM13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	67,593	5832.92	1,541			509		1,887			(764)		195		0001
Purchased Call/S&P 500 INDEX/SPXD179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	15,414	6049.88	353			151		380			(175)		50		0001
Purchased Call/S&P 500 INDEX/SPXD177SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	78,931	5995.54	1,050			383		1,185			(518)		238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	40,825	6090.27	674			297		700			(332)		136		0001
Purchased Call/S&P 500 INDEX/SPXA21GS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	137,325	5970.84	3,543			1,752		3,946			(1,762)		481		0001
Purchased Call/S&P 500 INDEX/SPXD179S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	448,421	5998.74	10,583			4,363		11,787			(5,262)		1,433		0001
Purchased Call/S&P 500 INDEX/SPXI00FSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	38,726	5870.62	988			373		1,196			(491)		119		0001
Purchased Call/S&P 500 INDEX/SPXI00GSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	176,916	5893.62	1,645			635		1,955			(816)		550		0001
Purchased Call/S&P 500 INDEX/SPXM13ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	158,664	5969.34	1,349			542		1,508			(665)		503		0001
Purchased Call/S&P 500 INDEX/SPXM13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	85,160	5973.1	775			278		879			(384)		254		0001
Purchased Call/S&P 500 INDEX/SPXM13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	869,525	5881.63	15,043			7,605		17,581			(7,460)		3,087		0001
Purchased Call/S&P 500 INDEX/SPXA219S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	180,495	5815	7,576			2,218		9,471			(3,767)		489		0001
Purchased Call/S&P 500 INDEX/SPXI00GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	52,382	5893.62	691			267		821			(343)		163		0001
Purchased Call/S&P 500 INDEX/SPXD175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	51,220	5813.67	850			283		1,040			(422)		148		0001
Purchased Call/S&P 500 INDEX/SPX140MS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/10/2025	1	1,365,000	5815.03	22,523			6,336		27,935			(11,199)		3,608		0001
Purchased Call/S&P 500 INDEX/SPXD17A5T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/09/2025	1	141,219	6052.85	2,288			1,015		2,458			(1,134)		470		0001
Purchased Call/S&P 500 INDEX/SPXA21AS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	78,410	5728.8	1,709			579		2,174			(850)		228		0001
Purchased Call/S&P 500 INDEX/SPXM13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	140,030	6032.38	1,232			513		1,334			(613)		450		0001
Purchased Call/S&P 500 INDEX/SPXM13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	815,881	5782.76	7,425			2,598		9,130			(3,682)		2,416		0001
Purchased Call/S&P 500 INDEX/SPXM13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	565,352	6047.15	5,201			2,207		5,531			(2,579)		1,842		0001
Purchased Call/S&P 500 INDEX/SPXM13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,393,458	5881.63	15,885			8,030		18,282			(7,877)		4,947		0001
Purchased Call/S&P 500 INDEX/SPXC050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	1,738,557	5705	57,223			19,392		73,154			(28,454)		5,046		0001
Purchased Call/S&P 500 INDEX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	199,115	5728.8	2,648			912		3,342			(1,306)		585		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	713,270	6040.04	18,402			8,947		19,568			(9,126)		2,483		0001
Purchased Call/S&P 500 INDEX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	1,461,498	5974.07	13,446			6,500		14,775			(6,668)		5,074		0001
Purchased Call/S&P 500 INDEX/SPXM13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	1,568,999	5705	31,323			10,615		39,662			(15,575)		4,554		0001
Purchased Call/S&P 500 INDEX/SPXM13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	97,523	6084.19	819			368		862			(406)		327		0001
Purchased Call/S&P 500 INDEX/SPXM13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	230,169	5808.12	3,084			985		3,790			(1,534)		649		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	1,166,497	5705	52,107			17,658		67,834			(25,910)		3,386		0001
Purchased Call/S&P 500 INDEX/SPXM130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	377,640	6051.09	3,323			1,529		3,537			(1,639)		1,281		0001
Purchased Call/S&P 500 INDEX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	302,000	5728.8	3,322			1,144		4,201			(1,638)		887		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21BS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	978,775	5949.17	13,018			4,904		14,945			(6,455)		2,998		0001
Purchased Call/S&P 500 INDEX/SPXM13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/02/2025	1	1,010,482	.5709	18,003			4,690		22,989			(9,077)		2,564		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	78,794	5983.99	1,387			512		1,578			(688)		240		0001
Purchased Call/S&P 500 INDEX/SPXC052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	60,590	5870.62	1,545			592		1,869			(762)		188		0001
Purchased Call/S&P 500 INDEX/SPXM13ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	401,138	5948.71	4,051			1,605		4,610			(2,009)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXI00ESH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/07/2025	1	43,874	5995.54	1,110			399		1,266			(552)		131		0001
Purchased Call/S&P 500 INDEX/SPXI00GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/17/2025	1	72,625	5870.62	1,191			456		1,428			(587)		225		0001
Purchased Call/S&P 500 INDEX/SPXB05XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	78,603	5864.67	1,761			528		2,150			(876)		215		0001
Purchased Call/S&P 500 INDEX/SPXA21AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	545,763	5995.54	7,204			2,589		8,156			(3,582)		1,629		0001
Purchased Call/S&P 500 INDEX/SPX815XS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/10/2024	12/10/2025	1	611,765	6034.91	15,661			6,989		16,741			(7,766)		2,044		0001
Purchased Call/S&P 500 INDEX/SPX140L$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	09/30/2025	1	2,241,605	.5762	83,981			21,111		114,387			(41,760)		5,627		0001
Purchased Call/S&P 500 INDEX/SPXA21CSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	24,226	5998.74	400			165		444			(199)		77		0001
Purchased Call/S&P 500 INDEX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	488,447	5949.17	8,304			3,128		9,603			(4,118)		1,496		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	289,082	6001.35	5,521			2,023		6,262			(2,738)		876		0001
Purchased Call/S&P 500 INDEX/SPXA21HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	3,569	5970.84	48			24		53			(24)		13		0001
Purchased Call/S&P 500 INDEX/SPXI00HS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/14/2025	1	1,192,514	.5871	33,683			12,760		40,392			(16,888)		3,653		0001
Purchased Call/S&P 500 INDEX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	16,656	5917.11	220			86		257			(109)		52		0001
Purchased Call/S&P 500 INDEX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	342,266	6051.25	3,354			1,524		3,596			(1,663)		1,151		0001
Purchased Call/S&P 500 INDEX/SPXI00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	84,393	5870.62	1,646			622		1,982			(818)		259		0001
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	65,814	5970.84	1,093			545		1,208			(539)		232		0001
Purchased Call/S&P 500 INDEX/SPXM13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	123,996	5809.86	1,662			529		2,040			(824)		350		0001
Purchased Call/S&P 500 INDEX/SPXM13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	249,724	6075.11	3,346			1,455		3,504			(1,659)		822		0001
Purchased Call/S&P 500 INDEX/SPXM13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	31,804	5823.52	528			173		646			(262)		91		0001
Purchased Call/S&P 500 INDEX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	680,053	5823.52	15,573			5,105		19,081			(7,723)		1,950		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	178,074	6021.63	1,567			641		1,708			(777)		569		0001
Purchased Call/S&P 500 INDEX/SPXM13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	531,100	5823.52	5,417			1,776		6,543			(2,686)		1,523		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	125,054	5930.85	1,676			796		1,892			(833)		429		0001
Purchased Call/S&P 500 INDEX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	72,121	6074.08	1,147			531		1,202			(569)		245		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	426,566	6021.63	6,356			2,599		6,955			(3,152)		1,363		0001
Purchased Call/S&P 500 INDEX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	288,521	5712.69	6,001			2,083		7,695			(2,976)		851		0001
Purchased Call/S&P 500 INDEX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	148,068	5808.12	1,362			435		1,657			(677)		417		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	118,289	5872.16	1,005			471		1,157			(499)		405		0001
Purchased Call/S&P 500 INDEX/SPXM13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	375,748	6034.91	4,997			2,230		5,402			(2,478)		1,255		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	4,116	6086.49	69			30		72			(34)		13		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	898,423	6052.85	10,512			4,662		11,237			(5,213)		2,993		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	380,669	5705.45	3,731			1,261		4,687			(1,850)		1,105		0001
Purchased Call/S&P 500 INDEX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	376,574	5808.12	3,352			1,089		4,055			(1,653)		1,075		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	404,282	5970.84	4,245			2,099		4,671			(2,111)		1,416		0001
Purchased Call/S&P 500 INDEX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	554,416	.5705	21,329			7,228		27,496			(10,606)		1,609		0001
Purchased Call/S&P 500 INDEX/SPXD17CS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	230,156	5872.16	3,383			1,584		3,928			(1,678)		788		0001
Purchased Call/S&P 500 INDEX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	61,248	5841.47	778			233		952			(386)		167		0001
Purchased Call/S&P 500 INDEX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	304,987	5995.54	2,074			756		2,319			(1,023)		921		0001
Purchased Call/S&P 500 INDEX/SPXM13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	76,316	5853.98	1,015			313		1,238			(503)		212		0001
Purchased Call/S&P 500 INDEX/SPXM13ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	255,223	5948.71	3,394			1,345		3,881			(1,683)		802		0001
Purchased Call/S&P 500 INDEX/SPXM13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	28,477	5808.12	382			124		468			(188)		81		0001
Purchased Call/S&P 500 INDEX/SPXM13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	689,178	5864.67	6,272			1,881		7,592			(3,119)		1,883		0001
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,564,742	6090.27	10,797			4,709		11,097			(5,369)		5,147		0001
Purchased Call/S&P 500 INDEX/SPXM13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	947,932	6074.08	9,005			4,168		9,403			(4,466)		3,225		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	16,071	6075.11	305			133		320			(151)		53		0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	121,646	5809.86	1,156			368		1,410			(573)		343		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	69,287	5870.62	582			223		691			(287)		215		0001
Purchased Call/S&P 500 INDEX/SPXM13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	175,268	6047.15	3,996			1,695		4,248			(1,982)		571		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	1,196,912	5851.2	15,919			4,955		19,416			(7,894)		3,345		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	380,855	5782.76	5,065			1,772		6,274			(2,512)		1,128		0001
Purchased Call/S&P 500 INDEX/SPXM13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/08/2024	10/07/2025	1	1,367,026	.5696	17,724			4,798		22,432			(8,813)		3,560		0001
Purchased Call/S&P 500 INDEX/SPXM13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/01/2024	09/30/2025	1	2,633,453	.5762	43,241			10,870		57,419			(21,502)		6,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	193,225	6037.59	1,604			791		1,680			(795)		677		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	55,277	6051.09	945			435		1,010			(466)		188		0001
Purchased Call/S&P 500 INDEX/SPXM13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	25,465	5970.84	176			87		191			(87)		89		0001
Purchased Call/S&P 500 INDEX/SPXB05XSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	121,332	5815.26	2,038			595		2,535			(1,011)		328		0001
Purchased Call/S&P 500 INDEX/SPXD177SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	141,734	5995.54	2,409			879		2,736			(1,188)		428		0001
Purchased Call/S&P 500 INDEX/SPXM13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	142,908	6034.91	1,215			542		1,302			(602)		477		0001
Purchased Call/S&P 500 INDEX/SPXM13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	42,894	5813.67	365			122		442			(181)		124		0001
Purchased Call/S&P 500 INDEX/SPXM13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	426,964	5906.94	4,056			2,039		4,584			(2,011)		1,512		0001
Purchased Call/S&P 500 INDEX/SPXM13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	77,240	5808.12	1,475			471		1,825			(734)		218		0001
Purchased Call/S&P 500 INDEX/SPXM13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	235,188	6090.27	2,540			1,108		2,636			(1,263)		774		0001
Purchased Call/S&P 500 INDEX/SPXC051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	470,522	6001.35	10,540			3,862		11,953			(5,227)		1,425		0001
Purchased Call/S&P 500 INDEX/SPXA21DSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	118,366	6086.49	2,604			1,119		2,716			(1,291)		388		0001
Purchased Call/S&P 500 INDEX/SPXI100LSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	428,455	6050.61	10,968			5,107		11,752			(5,439)		1,462		0001
Purchased Call/S&P 500 INDEX/SPXD17BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	150,279	6051.25	1,999			908		2,156			(991)		505		0001
Purchased Call/S&P 500 INDEX/SPXM13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	64,024	5864.67	1,012			309		1,235			(499)		177		0001
Purchased Call/S&P 500 INDEX/SPXM13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	465,719	5859.85	4,378			1,266		5,343			(2,171)		1,255		0001
Purchased Call/S&P 500 INDEX/SPXB05YSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	76,901	5797.42	1,277			401		1,576			(633)		216		0001
Purchased Call/S&P 500 INDEX/SPXA21DSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	61,055	6086.49	1,557			669		1,622			(772)		200		0001
Purchased Call/S&P 500 INDEX/SPXM13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	880,799	5842.47	7,487			2,207		9,079			(3,713)		2,396		0001
Purchased Call/S&P 500 INDEX/SPXC050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	189,690	5728.8	4,856			1,646		6,238			(2,415)		551		0001
Purchased Call/S&P 500 INDEX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	203,495	6032.38	1,750			738		1,865			(863)		661		0001
Purchased Call/S&P 500 INDEX/SPXM13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	102,958	5797.42	978			307		1,199			(485)		289		0001
Purchased Call/S&P 500 INDEX/SPXM13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	808,561	5832.92	7,115			2,352		8,614			(3,528)		2,328		0001
Purchased Call/S&P 500 INDEX/SPXM13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	18,145	5864.67	241			74		293			(119)		50		0001
Purchased Call/S&P 500 INDEX/SPXD179SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2024	11/28/2025	1	2,726,636	.6032	116,263			48,578		121,657			(58,293)		8,769		0001
Purchased Call/S&P 500 INDEX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	119,829	5930.85	1,019			484		1,144			(506)		411		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	289,679	5998.74	2,346			967		2,601			(1,167)		925		0001
Purchased Call/S&P 500 INDEX/SPXM13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	55,400	5832.92	1,008			333		1,227			(500)		159		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	16,129	5851.2	261			81		319			(130)		45		0001
Purchased Call/S&P 500 INDEX/SPXM13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	1,035,489	5864.67	9,734			2,976		11,807			(4,800)		2,868		0001
Purchased Call/S&P 500 INDEX/SPXM13D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	771,740	6050.61	10,341			4,815		10,964			(5,128)		2,633		0001
Purchased Call/S&P 500 INDEX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	945,091	6049.88	8,317			3,551		8,893			(4,124)		3,089		0001
Purchased Call/S&P 500 INDEX/SPXM13Q$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	321,448	6037.59	5,368			2,647		5,692			(2,662)		1,126		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	48,562	5930.85	432			207		482			(213)		168		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	432,713	5832.92	11,164			3,691		13,712			(5,536)		1,246		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	331,155	5970.84	3,047			1,519		3,340			(1,503)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	484,662	5987.37	5,186			2,100		5,805			(2,572)		1,543		0001
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	4,851	5929.04	41			14		48			(20)		14		0001
Purchased Call/S&P 500 INDEX/SPXA21A$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	553,567	6001.35	4,982			1,825		5,626			(2,471)		1,677		0001
Purchased Call/S&P 500 INDEX/SPXA21ESA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	1,982	6051.09	36			16		38			(18)		7		0001
Purchased Call/S&P 500 INDEX/SPXA21CSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	178,127	6021.63	3,652			1,493		4,002			(1,811)		569		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	39,311	5728.8	263			91		333			(130)		115		0001
Purchased Call/S&P 500 INDEX/SPXI00FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	271,174	5870.62	3,607			1,363		4,299			(1,793)		831		0001
Purchased Call/S&P 500 INDEX/SPXM13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	501,885	5916.98	6,625			2,573		7,762			(3,285)		1,565		0001
Purchased Call/S&P 500 INDEX/SPXM13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	58,481	5712.69	924			321		1,178			(458)		172		0001
Purchased Call/S&P 500 INDEX/SPXM13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	105,485	5930.85	1,414			678		1,594			(697)		365		0001
Purchased Call/S&P 500 INDEX/SPXM13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	68,335	5864.67	1,339			402		1,635			(666)		187		0001
Purchased Call/S&P 500 INDEX/SPXM13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	342,296	5864.67	4,553			1,366		5,540			(2,264)		935		0001
Purchased Call/S&P 500 INDEX/SPXM13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	14,709	6084.19	194			87		205			(96)		49		0001
Purchased Call/S&P 500 INDEX/SPXM13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	185,935	5985.38	2,473			920		2,784			(1,226)		567		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	180,503	5985.38	1,354			503		1,509			(671)		551		0001
Purchased Call/S&P 500 INDEX/SPXM13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	333,211	5985.38	7,497			2,788		8,480			(3,718)		1,017		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	13,776	6090.27	118			52		121			(58)		46		0001
Purchased Call/S&P 500 INDEX/SPXM13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/06/2025	1	1,437,768	.5751	19,880			5,342		25,604			(9,913)		3,725		0001
Purchased Call/S&P 500 INDEX/SPXI00D$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/24/2025	1	95,046	5808.12	2,452			783		3,056			(1,219)		268		0001
Purchased Call/S&P 500 INDEX/SPXM13A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	1,809,000	5751.13	23,155			6,315		29,254			(11,482)		4,734		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	35,880	5930.85	585			280		660			(288)		124		0001
Purchased Call/S&P 500 INDEX/SPXA21CSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	199,947	6032.38	5,119			2,133		5,552			(2,545)		643		0001
Purchased Call/S&P 500 INDEX/SPXM130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,151,639	6050.61	10,134			4,718		10,773			(5,026)		3,930		0001
Purchased Call/S&P 500 INDEX/SPXM13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	170,971	5842.47	2,274			670		2,795			(1,128)		465		0001
Purchased Call/S&P 500 INDEX/SPXM13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	112,306	5808.12	1,864			606		2,296			(919)		321		0001
Purchased Call/S&P 500 INDEX/SPXM13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	11,841	5930.85	219			104		248			(109)		41		0001
Purchased Call/S&P 500 INDEX/SPXM130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	170,764	5974.07	2,391			1,156		2,649			(1,186)		593		0001
Purchased Call/S&P 500 INDEX/SPXM131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	150,358	5969.34	1,263			502		1,431			(628)		472		0001
Purchased Call/S&P 500 INDEX/SPXI100IS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	585,769	5987.37	11,247			4,554		12,739			(5,577)		1,865		0001
Purchased Call/S&P 500 INDEX/SPXM131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	90,770	5948.71	1,688			669		1,940			(837)		285		0001
Purchased Call/S&P 500 INDEX/SPXM13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	64,031	6075.11	563			245		593			(279)		211		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	211,437	5823.52	2,833			929		3,454			(1,405)		606		0001
Purchased Call/S&P 500 INDEX/SPXM13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	43,419	5973.1	573			205		657			(284)		130		0001
Purchased Call/S&P 500 INDEX/SPXM13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	314,266	6049.88	8,045			3,435		8,579			(3,990)		1,027		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	134,213	5712.69	2,456			853		3,143			(1,218)		396		0001
Purchased Call/S&P 500 INDEX/SPXM13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	55,318	5906.94	1,283			645		1,483			(636)		196		0001
Purchased Call/S&P 500 INDEX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	278,575	6047.15	3,733			1,584		3,987			(1,851)		908		0001
Purchased Call/S&P 500 INDEX/SPXM13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	241,634	5705.45	4,059			1,372		5,187			(2,013)		701		0001
Purchased Call/S&P 500 INDEX/SPXM13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	33,128	6090.27	444			196		460			(219)		110		0001
Purchased Call/S&P 500 INDEX/SPXA21GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	428,612	5970.84	5,743			2,840		6,364			(2,856)		1,501		0001
Purchased Call/S&P 500 INDEX/SPXA21DSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	352,602	6090.27	4,725			2,061		4,905			(2,349)		1,160		0001
Purchased Call/S&P 500 INDEX/SPXA21CS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	226,945	5969.34	5,810			2,308		6,588			(2,889)		713		0001
Purchased Call/S&P 500 INDEX/SPXM13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/01/2025	1	1,318,721	5709	15,909			4,111		20,244			(8,043)		3,328		0001
Purchased Call/S&P 500 INDEX/SPXM130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/15/2025	1	1,827,429	6051	70,849			32,685		72,519			(35,230)		6,199		0001
Purchased Call/S&P 500 INDEX/SPXA21LS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	512,003	6067.7	13,005			7,559		13,880			(5,451)		1,951		0001
Purchased Call/S&P 500 INDEX/SPXN132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	657,975	5861.57	5,922			3,953		6,788			(1,996)		2,679		0001
Purchased Call/S&P 500 INDEX/SPXI100IS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2025	03/09/2026	1	199,059	5770.2	2,528			1,748		3,107			(792)		827		0001
Purchased Call/S&P 500 INDEX/SPXN131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	184,002	6013.13	1,490			973		1,599			(524)		743		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915TS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,481,336	.5639		67,695		48,084		88,133			(19,690)		6,203		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	511,020	5955.25		12,980		8,546		14,679			(4,445)		2,072		0001
Purchased Call/S&P 500 INDEX/SPX815YSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	12/31/2025	1	2,841,381	.5883		117,372		59,830		141,173			(57,878)		10,087		0001
Purchased Call/S&P 500 INDEX/SPXD17HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	1	61,971	5675.29		967		695		1,228			(273)		263		0001
Purchased Call/S&P 500 INDEX/SPXN133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	33,350	5738.52		547		376		678			(174)		138		0001
Purchased Call/S&P 500 INDEX/SPXD17HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	1	86,965	5675.29		1,096		788		1,383			(309)		368		0001
Purchased Call/S&P 500 INDEX/SPXD17GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2026	1	98,095	5599.3		1,638		1,146		2,137			(494)		410		0001
Purchased Call/S&P 500 INDEX/SPXN135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	461,966	5638.94		3,788		2,692		4,851			(1,115)		1,946		0001
Purchased Call/S&P 500 INDEX/SPXN131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	58,685	6013.13		775		504		841			(275)		235		0001
Purchased Call/S&P 500 INDEX/SPXM13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	68,434	5975.38		1,492		777		1,657			(715)		247		0001
Purchased Call/S&P 500 INDEX/SPXM13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	630,301	6049.24		5,610		3,153		5,876			(2,459)		2,362		0001
Purchased Call/S&P 500 INDEX/SPXM13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	628,355	6061.48		8,357		5,042		8,827			(3,320)		2,439		0001
Purchased Call/S&P 500 INDEX/SPXM13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	286,140	5942.47		4,950		2,564		5,635			(2,401)		1,030		0001
Purchased Call/S&P 500 INDEX/SPXA21JSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	19,747	5842.91		334		181		398			(153)		73		0001
Purchased Call/S&P 500 INDEX/SPXA21KSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	553,308	6101.24		12,560		7,187		12,959			(5,417)		2,083		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	429,808	5996.66		5,459		3,053		5,958			(2,433)		1,607		0001
Purchased Call/S&P 500 INDEX/SPXN137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	874,762	5776.65		11,109		8,171		13,504			(2,952)		3,748		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	70,366	5954.5		563		377		625			(189)		286		0001
Purchased Call/S&P 500 INDEX/SPXD17GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2026	1	184,180	5572.07		2,321		1,617		3,003			(706)		768		0001
Purchased Call/S&P 500 INDEX/SPXM13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	764,184	5994.57		13,068		7,812		14,311			(5,263)		2,953		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	447,350	6114.63		7,739		4,925		7,977			(2,860)		1,783		0001
Purchased Call/S&P 500 INDEX/SPXN132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	230,130	5956.06		3,176		2,100		3,540			(1,079)		935		0001
Purchased Call/S&P 500 INDEX/SPXM13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	184,972	5937.34		1,572		869		1,748			(711)		685		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	126,240	5983.25		2,853		1,871		3,141			(985)		511		0001
Purchased Call/S&P 500 INDEX/SPXM13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	6,183	6118.71		104		60		106			(45)		23		0001
Purchased Call/S&P 500 INDEX/SPXC05HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/30/2026	1	742,921	5580.94		11,738		8,796		15,267			(3,007)		3,213		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	34,652	6040.53		457		271		495			(188)		133		0001
Purchased Call/S&P 500 INDEX/SPXM13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	164,729	5975.38		2,191		1,141		2,432			(1,050)		594		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	372,777	5956.06		3,131		2,070		3,448			(1,064)		1,515		0001
Purchased Call/S&P 500 INDEX/SPXM13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	720,708	5836.22		6,486		3,502		7,634			(2,986)		2,647		0001
Purchased Call/S&P 500 INDEX/SPXN137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	92,257	5667.56		1,153		839		1,469			(320)		392		0001
Purchased Call/S&P 500 INDEX/SPXC05CSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	447,862	5842.63		11,107		7,558		13,457			(3,560)		1,846		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	346,619	6144.15		4,610		2,959		4,635			(1,655)		1,388		0001
Purchased Call/S&P 500 INDEX/SPXM13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	237,184	5918.25		1,992		1,051		2,264			(942)		862		0001
Purchased Call/S&P 500 INDEX/SPXN133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	540,168	5738.52		6,860		4,713		8,493			(2,180)		2,231		0001
Purchased Call/S&P 500 INDEX/SPXN138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	154,247	5712.2		1,373		1,014		1,703			(361)		662		0001
Purchased Call/S&P 500 INDEX/SPXC05CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	358,462	5778.15		7,671		5,199		9,400			(2,480)		1,474		0001
Purchased Call/S&P 500 INDEX/SPXN132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	48,132	5956.06		982		649		1,096			(334)		196		0001
Purchased Call/S&P 500 INDEX/SPXM13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	147,732	5909.03		3,782		1,980		4,370			(1,803)		534		0001
Purchased Call/S&P 500 INDEX/SPXC05DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,021	5770.2		33		23		41			(10)		8		0001
Purchased Call/S&P 500 INDEX/SPXM13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	137,852	5918.25		1,833		967		2,085			(867)		501		0001
Purchased Call/S&P 500 INDEX/SPXC05CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	84,490	5842.63		1,386		943		1,673			(444)		348		0001
Purchased Call/S&P 500 INDEX/SPXC05BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	328,720	6114.63		8,382		5,300		8,702			(3,132)		1,299		0001
Purchased Call/S&P 500 INDEX/SPXC05BSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	301,476	6144.15		6,813		4,373		6,909			(2,445)		1,207		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	119,647	5954.5		3,003		2,010		3,434			(1,007)		487		0001
Purchased Call/S&P 500 INDEX/SPXN135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	288,231	5638.94		4,871		3,462		6,335			(1,433)		1,214		0001
Purchased Call/S&P 500 INDEX/SPXN137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	425,516	5767.57		9,191		6,735		11,384			(2,468)		1,820		0001
Purchased Call/S&P 500 INDEX/SPXI100WSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	94,042	5572.07		1,900		1,324		2,512			(578)		392		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	228,143	6068.5		5,224		3,238		5,511			(1,990)		898		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	60,990	5954.5		506		340		564			(168)		250		0001
Purchased Call/S&P 500 INDEX/SPXN138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	289,940	5611.85		4,958		3,729		6,485			(1,236)		1,256		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	126,511	6068.5		2,239		1,388		2,360			(853)		498		0001
Purchased Call/S&P 500 INDEX/SPXN135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	332,207	5638.94		8,006		5,690		10,525			(2,356)		1,399		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	501,243	5827.04		9,273		4,946		11,105			(4,356)		1,822		0001
Purchased Call/S&P 500 INDEX/SPXA21MSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2025	02/13/2026	1	66,908	6114.63		1,505		952		1,553			(562)		264		0001
Purchased Call/S&P 500 INDEX/SPXM13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	352,245	5842.91		4,086		2,218		4,803			(1,870)		1,297		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/28/2025	03/02/2026	1	21,057	5954.5		276		185		309			(92)		86		0001
Purchased Call/S&P 500 INDEX/SPXN137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/24/2025	03/24/2026	1	343,642	5767.57		3,058		2,241		3,744			(821)		1,470		0001
Purchased Call/S&P 500 INDEX/SPXN132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/25/2025	02/25/2026	1	178,665	5955.25		3,198		2,106		3,572			(1,095)		724		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/14/2025	01/14/2026	1	36,465	5842.91		839		455		1,002			(384)		134		0001
Purchased Call/S&P 500 INDEX/SPXM13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/05/2025	02/05/2026	1	34,418	6061.48		620		374		656			(246)		134		0001
Purchased Call/S&P 500 INDEX/SPXM13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/31/2025	02/02/2026	1	790,131	6040.53		6,637		3,949		7,105			(2,713)		3,046		0001
Purchased Call/S&P 500 INDEX/SPXM13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/03/2025	01/30/2026	1	435,628	6042		16,478		9,777		18,075			(6,710)		1,668		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	61,431	5693.31		1,050		783		1,330			(273)		264		0001
Purchased Call/S&P 500 INDEX/SPXM13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/13/2025	01/13/2026	1	4,155	5836.22		54		29		65			(25)		15		0001
Purchased Call/S&P 500 INDEX/SPXC05C$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	317,167	5842.63		2,569		1,748		3,054			(824)		1,307		0001
Purchased Call/S&P 500 INDEX/SPXN131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/21/2025	02/23/2026	1	62,177	6013.13		1,063		694		1,148			(374)		251		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/17/2025	03/17/2026	1	95,315	5675.12		991		707		1,255			(285)		402		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/10/2025	02/10/2026	1	309,056	6066.44		6,583		4,062		6,983			(2,525)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXM13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/03/2025	01/02/2026	1	76,158	5942.47		1,950		1,002		2,219			(953)		272		0001
Purchased Call/S&P 500 INDEX/SPXN134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/10/2025	03/10/2026	1	127,248	5614.56		1,056		733		1,346			(324)		530		0001
Purchased Call/S&P 500 INDEX/SPXN138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/31/2025	03/31/2026	1	113,207	5611.85		2,457		1,848		3,238			(612)		490		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/18/2025	02/18/2026	1	628,129	6129.58		7,098		4,536		7,245			(2,567)		2,509		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/10/2025	02/10/2026	1	133,517	6066.44		2,270		1,401		2,407			(871)		524		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/20/2025	02/20/2026	1	137,508	6117.52		1,471		954		1,505			(524)		552		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/13/2025	02/13/2026	1	183,744	6115.07		2,131		1,344		2,200			(800)		726		0001
Purchased Call/S&P 500 INDEX/SPXM13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/15/2025	01/15/2026	1	1,859	5949.91		29		16		33			(13)		7		0001
Purchased Call/S&P 500 INDEX/SPXM13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/17/2025	01/16/2026	1	31,539	5996.66		278		154		302			(125)		117		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/13/2025	02/13/2026	1	325,915	6115.07		5,443		3,432		5,602			(2,043)		1,288		0001
Purchased Call/S&P 500 INDEX/SPXM13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/05/2025	02/05/2026	1	205,275	6061.48		1,950		1,177		2,038			(775)		797		0001
Purchased Call/S&P 500 INDEX/SPXC057SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	1,119,109	5950		48,098		26,528		55,338			(21,803)		4,132		0001
Purchased Call/S&P 500 INDEX/SPXC055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	20,799	5868.55		181		93		211			(89)		74		0001
Purchased Call/S&P 500 INDEX/SPXM13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/15/2025	01/15/2026	1	262,933	5949.91		3,076		1,678		3,436			(1,399)		971		0001
Purchased Call/S&P 500 INDEX/SPXN131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/20/2025	02/20/2026	1	34,489	6117.52		579		376		592			(206)		138		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13Y9S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	305,229	5994.57		2,655		1,587		2,911			(1,069)		1,179		0001
Purchased Call/S&P 500 INDEX/SPXC055SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	49,959	5868.55		1,274		653		1,516			(625)		178		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/13/2026	1	1,498,998	.6115		30,185		19,140		30,906			(11,068)		5,924		0001
Purchased Call/S&P 500 INDEX/SPXM13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	127,753	5937.34		1,904		1,052		2,145			(860)		473		0001
Purchased Call/S&P 500 INDEX/SPXM13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	613,880	6086.37		8,287		4,680		8,521			(3,610)		2,306		0001
Purchased Call/S&P 500 INDEX/SPXM13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,833,163	.6041		76,094		45,148		83,669			(30,986)		7,018		0001
Purchased Call/S&P 500 INDEX/SPXM13Z9K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	321,057	6068.5		2,697		1,672		2,840			(1,027)		1,263		0001
Purchased Call/S&P 500 INDEX/SPXM13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	155,732	6086.37		3,379		1,908		3,526			(1,472)		585		0001
Purchased Call/S&P 500 INDEX/SPXC055SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	122,456	5868.55		2,278		1,167		2,683			(1,117)		437		0001
Purchased Call/S&P 500 INDEX/SPXC05CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	61,841	5778.15		1,033		700		1,248			(334)		254		0001
Purchased Call/S&P 500 INDEX/SPXN134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	502,753	5572.07		4,475		3,119		5,773			(1,361)		2,097		0001
Purchased Call/S&P 500 INDEX/SPXC05GSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	69,251	5693.31		873		650		1,094			(227)		298		0001
Purchased Call/S&P 500 INDEX/SPXC05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	32,846	5580.94		604		452		793			(156)		141		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	295,065	6025.99		2,479		1,515		2,667			(974)		1,148		0001
Purchased Call/S&P 500 INDEX/SPXM13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	217,406	6086.37		2,000		1,130		2,061			(871)		817		0001
Purchased Call/S&P 500 INDEX/SPXN132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	267,000	5955.25		2,270		1,494		2,472			(777)		1,083		0001
Purchased Call/S&P 500 INDEX/SPXM13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	185,296	5994.57		2,464		1,473		2,692			(993)		716		0001
Purchased Call/S&P 500 INDEX/SPXA21KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	341,495	6101.24		4,576		2,619		4,714			(1,974)		1,286		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	225,194	5580.94		2,792		2,087		3,644			(721)		968		0001
Purchased Call/S&P 500 INDEX/SPXM13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	332,579	5994.57		7,417		4,434		8,157			(2,987)		1,285		0001
Purchased Call/S&P 500 INDEX/SPXC05DSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	41,330	5770.2		653		452		803			(205)		172		0001
Purchased Call/S&P 500 INDEX/SPXN130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	452,233	6114.63		5,969		3,775		6,161			(2,230)		1,787		0001
Purchased Call/S&P 500 INDEX/SPXN132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	18,784	5861.57		248		166		285			(84)		76		0001
Purchased Call/S&P 500 INDEX/SPXM13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	376,030	6086.37		6,242		3,525		6,463			(2,719)		1,412		0001
Purchased Call/S&P 500 INDEX/SPXD17FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,414,592	.6115		59,781		37,906		60,984			(21,920)		5,590		0001
Purchased Call/S&P 500 INDEX/SPXI100QSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	193,326	5836.22		3,441		1,858		4,124			(1,584)		710		0001
Purchased Call/S&P 500 INDEX/SPXI100PSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	192,044	6012.28		4,244		2,455		4,723			(1,791)		730		0001
Purchased Call/S&P 500 INDEX/SPXM13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	325,745	5942.47		2,736		1,417		3,086			(1,327)		1,172		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	409,327	6066.44		4,748		2,930		5,037			(1,821)		1,607		0001
Purchased Call/S&P 500 INDEX/SPXA21J$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	517,897	5827.04		6,836		3,646		8,123			(3,212)		1,883		0001
Purchased Call/S&P 500 INDEX/SPXD17F$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	9,547	6051.97		244		152		262			(92)		38		0001
Purchased Call/S&P 500 INDEX/SPXC05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	533,398	6068.5		13,655		8,464		14,548			(5,200)		2,099		0001
Purchased Call/S&P 500 INDEX/SPXM13V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	108,776	5996.66		1,447		802		1,586			(652)		403		0001
Purchased Call/S&P 500 INDEX/SPXN131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	201,276	6013.13		5,153		3,349		5,597			(1,826)		808		0001
Purchased Call/S&P 500 INDEX/SPXN135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	83,688	5638.94		1,632		1,156		2,135			(484)		350		0001
Purchased Call/S&P 500 INDEX/SPXM13S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	37,655	5942.47		851		437		967			(416)		134		0001
Purchased Call/S&P 500 INDEX/SPXD17H$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	6,870	5667.56		106		77		136			(30)		29		0001
Purchased Call/S&P 500 INDEX/SPXC05F$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	539,249	5675.29		13,104		9,422		16,912			(3,698)		2,284		0001
Purchased Call/S&P 500 INDEX/SPXD17F$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	187,060	6115		6,668		4,228		6,839			(2,445)		739		0001
Purchased Call/S&P 500 INDEX/SPXD17G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	1,720	5954.5		31		21		35			(10)		7		0001
Purchased Call/S&P 500 INDEX/SPXD171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	41,716	5767.57		530		388		648			(142)		178		0001
Purchased Call/S&P 500 INDEX/SPXD17D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2025	01/28/2026	1	745,881	6067.7		7,011		4,075		7,463			(2,939)		2,842		0001
Purchased Call/S&P 500 INDEX/SPXC056$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	496,450	5909.03		8,837		4,625		10,149			(4,213)		1,796		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	87,623	6083.57		771		470		800			(304)		341		0001
Purchased Call/S&P 500 INDEX/SPXN137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	490,233	5776.65		4,412		3,245		5,324			(1,173)		2,100		0001
Purchased Call/S&P 500 INDEX/SPXN138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	961,050	5611.85		8,169		6,144		10,462			(2,037)		4,163		0001
Purchased Call/S&P 500 INDEX/SPXN130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	163,754	6129.58		4,225		2,700		4,291			(1,528)		654		0001
Purchased Call/S&P 500 INDEX/SPXN134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	44,758	5770.2		971		669		1,204			(307)		185		0001
Purchased Call/S&P 500 INDEX/SPXN132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	100,171	5861.57		1,663		1,110		1,929			(560)		408		0001
Purchased Call/S&P 500 INDEX/SPXN137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	79,905	5667.56		999		729		1,280			(275)		341		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	274,907	6068.5		3,656		2,266		3,844			(1,392)		1,082		0001
Purchased Call/S&P 500 INDEX/SPXN137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	38,762	5776.65		841		619		1,033			(224)		166		0001
Purchased Call/S&P 500 INDEX/SPXN134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	53,903	5614.56		679		471		873			(208)		224		0001
Purchased Call/S&P 500 INDEX/SPXA210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	594,191	5955		19,823		13,307		24,511			(6,534)		2,419		0001
Purchased Call/S&P 500 INDEX/SPXC05G$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	140,112	5667.56		3,391		2,475		4,399			(933)		598		0001
Purchased Call/S&P 500 INDEX/SPXA21K$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	251,242	6101.24		6,432		3,680		6,650			(2,774)		946		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	93,450	5827.04		2,037		1,087		2,455			(957)		340		0001
Purchased Call/S&P 500 INDEX/SPXA21LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	39,887	6067.7		862		501		918			(361)		152		0001
Purchased Call/S&P 500 INDEX/SPXN131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	269,238	5983.25		3,554		2,330		3,908			(1,227)		1,089		0001
Purchased Call/S&P 500 INDEX/SPXN135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	14,733	5638.94		314		222		410			(93)		62		0001
Purchased Call/S&P 500 INDEX/SPXN137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	449,602	5667.56		3,687		2,683		4,676			(1,023)		1,908		0001
Purchased Call/S&P 500 INDEX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	385,139	5521.52		6,701		4,734		8,985			(2,001)		1,613		0001
Purchased Call/S&P 500 INDEX/SPXN131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	7,881	6013.13		105		68		113			(37)		32		0001
Purchased Call/S&P 500 INDEX/SPXA21LS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	191,037	6067.7		3,190		1,854		3,396			(1,337)		728		0001
Purchased Call/S&P 500 INDEX/SPX9151Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	153,128	6025.99		3,920		2,396		4,214			(1,540)		596		0001
Purchased Call/S&P 500 INDEX/SPXN133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	303,857	5770.2		2,431		1,675		2,978			(768)		1,255		0001
Purchased Call/S&P 500 INDEX/SPXD17HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	39,629	5614.66		824		590		1,077			(235)		168		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	74,325	6071.17		1,635		965		1,728			(676)		285		0001
Purchased Call/S&P 500 INDEX/SPXN138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	57,346	5693.31		401		299		501			(104)		247		0001
Purchased Call/S&P 500 INDEX/SPXA210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,490,291	5955		34,243		22,988		41,377			(11,288)		6,067		0001
Purchased Call/S&P 500 INDEX/SPXC05ASJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	45,646	6037.88		749		450		814			(299)		177		0001
Purchased Call/S&P 500 INDEX/SPXD17GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2026	1	166,544	5849.72		1,915		1,293		2,234			(624)		684		0001
Purchased Call/S&P 500 INDEX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	9,835	6101.24		84		48		86			(36)		37		0001
Purchased Call/S&P 500 INDEX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	145,688	5712.2		3,555		2,624		4,515			(935)		625		0001
Purchased Call/S&P 500 INDEX/SPXIOONS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	130,628	5918.25		2,743		1,443		3,174			(1,300)		474		0001
Purchased Call/S&P 500 INDEX/SPXN137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	87,357	5667.56		716		523		916			(197)		373		0001
Purchased Call/S&P 500 INDEX/SPXC05CSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	319,512	5842.63		6,806		4,631		8,210			(2,182)		1,317		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	90,939	5827.04		818		437		967			(384)		331		0001
Purchased Call/S&P 500 INDEX/SPXC05AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	228,179	6037.88		3,035		1,823		3,280			(1,214)		884		0001
Purchased Call/S&P 500 INDEX/SPXA21KSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	213,694	5996.66		5,449		3,021		6,055			(2,455)		791		0001
Purchased Call/S&P 500 INDEX/SPXA21NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	52,102	5954.5		683		457		768			(229)		212		0001
Purchased Call/S&P 500 INDEX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	157,227	6071.17		1,840		1,085		1,933			(761)		602		0001
Purchased Call/S&P 500 INDEX/SPXC056S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	557,021	5909.03		6,573		3,440		7,463			(3,133)		2,015		0001
Purchased Call/S&P 500 INDEX/SPXC058SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	55,776	6049.24		1,266		712		1,362			(555)		209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17I$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	641,620	5767.57		11,036		8,087		13,624			(2,963)		2,744		0001
Purchased Call/S&P 500 INDEX/SPX9151$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,270,427	6025.99		28,712		17,546		30,888			(11,280)		4,943		0001
Purchased Call/S&P 500 INDEX/SPXC05D$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/10/2025	03/10/2026	1	232,562	5614.56		5,000		3,471		6,523			(1,534)		968		0001
Purchased Call/S&P 500 INDEX/SPXI00P$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	309,858	6012.28		5,237		3,029		5,821			(2,209)		1,178		0001
Purchased Call/S&P 500 INDEX/SPXI000$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/21/2025	01/21/2026	1	80,218	6049.24		2,054		1,154		2,214			(900)		301		0001
Purchased Call/S&P 500 INDEX/SPXC05H$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/30/2026	1	187,258	5580.94		2,341		1,754		3,028			(600)		810		0001
Purchased Call/S&P 500 INDEX/SPXM133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	100,076	5942.47		1,321		679		1,502			(646)		357		0001
Purchased Call/S&P 500 INDEX/SPXD17G$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	302,137	5778.15		3,898		2,641		4,714			(1,260)		1,243		0001
Purchased Call/S&P 500 INDEX/SPXI00W$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	184,213	5599.3		2,303		1,611		2,986			(694)		770		0001
Purchased Call/S&P 500 INDEX/SPXN133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	212,760	5770.2		2,702		1,861		3,315			(854)		879		0001
Purchased Call/S&P 500 INDEX/SPXD17H$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	1,406,579	5521.52		17,442		12,320		23,130			(5,209)		5,890		0001
Purchased Call/S&P 500 INDEX/SPXA21J$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	175,259	5827.04		4,452		2,374		5,379			(2,091)		637		0001
Purchased Call/S&P 500 INDEX/SPXA21P$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/26/2025	03/26/2026	1	344,519	5712.2		4,341		3,205		5,430			(1,142)		1,479		0001
Purchased Call/S&P 500 INDEX/SPXD17E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	15,628	6025.99		283		173		307			(111)		61		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	158,147	6025.99		1,328		816		1,429			(518)		619		0001
Purchased Call/S&P 500 INDEX/SPXN135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	12,515	5638.94		156		111		201			(46)		53		0001
Purchased Call/S&P 500 INDEX/SPXC05A$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	585,130	6037.88		5,325		3,198		5,730			(2,130)		2,266		0001
Purchased Call/S&P 500 INDEX/SPXD17E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	117,215	6025.99		2,485		1,519		2,696			(976)		456		0001
Purchased Call/S&P 500 INDEX/SPXD17E$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	81,481	6025.99		1,084		666		1,176			(422)		319		0001
Purchased Call/S&P 500 INDEX/SPXC05E$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/17/2025	03/17/2026	1	91,573	5675.12		1,639		1,170		2,101			(472)		386		0001
Purchased Call/S&P 500 INDEX/SPXC057$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/15/2026	1	289,699	.5950		11,106		6,125		12,760			(5,034)		1,070		0001
Purchased Call/S&P 500 INDEX/SPXC05A$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	02/02/2026	1	212,516	6040.53		3,613		2,150		3,931			(1,477)		819		0001
Purchased Call/S&P 500 INDEX/SPXM13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	56,629	5827.04		493		265		580			(230)		207		0001
Purchased Call/S&P 500 INDEX/SPXD17G$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2026	1	129,524	5954.5		2,150		1,445		2,424			(715)		531		0001
Purchased Call/S&P 500 INDEX/SPXA21O$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	63,857	5954.5		1,424		953		1,615			(477)		260		0001
Purchased Call/S&P 500 INDEX/SPXN135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	132,589	5638.94		1,644		1,165		2,132			(488)		555		0001
Purchased Call/S&P 500 INDEX/SPXN136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	316,710	5675.29		2,692		1,936		3,414			(760)		1,342		0001
Purchased Call/S&P 500 INDEX/SPXC05D$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/09/2026	1	329,109	5770.2		8,129		5,621		10,106			(2,547)		1,367		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17GSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	969,365	5778.15		8,918		6,044		10,634			(2,883)		3,987		0001
Purchased Call/S&P 500 INDEX/SPXN131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	278,651	5983.25		2,341		1,535		2,552			(808)		1,127		0001
Purchased Call/S&P 500 INDEX/SPXD17ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	282,815	6025.99		3,761		2,299		4,083			(1,478)		1,100		0001
Purchased Call/S&P 500 INDEX/SPXC05DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	287,622	5770.2		5,637		3,884		7,011			(1,781)		1,188		0001
Purchased Call/S&P 500 INDEX/SPXI100VS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	114,946	5849.72		1,943		1,311		2,272			(633)		472		0001
Purchased Call/S&P 500 INDEX/SPXA21IS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/02/2025	12/31/2025	1	763,582	5886		26,367		13,441		31,668			(13,002)		2,711		0001
Purchased Call/S&P 500 INDEX/SPXD17DSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	176,469	6118.71		2,135		1,218		2,190			(924)		664		0001
Purchased Call/S&P 500 INDEX/SPXI100VS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	117,992	5849.72		2,560		1,728		3,026			(835)		484		0001
Purchased Call/S&P 500 INDEX/SPXA21JSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	60,112	5827.04		1,040		559		1,241			(485)		220		0001
Purchased Call/S&P 500 INDEX/SPXN131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	284,178	5983.25		4,945		3,242		5,418			(1,707)		1,150		0001
Purchased Call/S&P 500 INDEX/SPXA21PSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2025	03/30/2026	1	490,421	5580.94		11,819		8,856		15,721			(3,027)		2,121		0001
Purchased Call/S&P 500 INDEX/SPXI100QSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	01/30/2026	1	174,528	6040.53		4,450		2,633		4,844			(1,834)		668		0001
Purchased Call/S&P 500 INDEX/SPXD17DSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	162,329	6039.31		1,851		1,081		1,990			(771)		620		0001
Purchased Call/S&P 500 INDEX/SPXI100QSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	35,537	5836.22		824		445		997			(379)		131		0001
Purchased Call/S&P 500 INDEX/SPXI100QSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/04/2026	1	945,369	6037.88		24,012		14,421		26,247			(9,605)		3,661		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	475,765	6012.28		5,614		3,248		6,228			(2,369)		1,809		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	143,535	5949.91		3,186		1,738		3,624			(1,449)		530		0001
Purchased Call/S&P 500 INDEX/SPXD17ESX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	269,131	6051.97		2,960		1,843		3,176			(1,119)		1,061		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	54,049	5667.56		919		671		1,177			(253)		231		0001
Purchased Call/S&P 500 INDEX/SPXA21NS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	163,124	6013.13		3,638		2,364		3,962			(1,289)		654		0001
Purchased Call/S&P 500 INDEX/SPXI100NSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	205,761	5918.25		2,860		1,505		3,278			(1,356)		746		0001
Purchased Call/S&P 500 INDEX/SPXA21JSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	915,143	5842.91		23,153		12,565		27,901			(10,593)		3,370		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	610,766	5614.66		6,718		4,812		8,627			(1,914)		2,582		0001
Purchased Call/S&P 500 INDEX/SPXA21KS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026	1	1,232,761	5950		33,969		18,735		38,714			(15,398)		4,551		0001
Purchased Call/S&P 500 INDEX/SPXI100IISE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	285,701	5614.56		4,686		3,253		6,102			(1,438)		1,189		0001
Purchased Call/S&P 500 INDEX/SPXD17HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	163,161	5614.66		2,676		1,917		3,471			(762)		690		0001
Purchased Call/S&P 500 INDEX/SPXC05BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	398,213	6129.58		6,809		4,352		6,986			(2,463)		1,591		0001
Purchased Call/S&P 500 INDEX/SPXA21NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	186,945	5955.25		4,206		2,769		4,733			(1,441)		758		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17I1$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	112,717	5776.65		1,849		1,360		2,259			(491)		483		0001
Purchased Call/S&P 500 INDEX/SPXD17GS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	18,152	5572.07		294		205		383			(89)		76		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,231,120	6041		38,304		22,726		42,054			(15,597)		4,713		0001
Purchased Call/S&P 500 INDEX/SPXD17D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	65,747	6039.31		1,078		630		1,170			(449)		251		0001
Purchased Call/S&P 500 INDEX/SPXD17E$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	375,526	6025.99		6,459		3,968		6,979			(2,517)		1,471		0001
Purchased Call/S&P 500 INDEX/SPXM13T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	8,411	5942.47		111		58		126			(54)		30		0001
Purchased Call/S&P 500 INDEX/SPXM13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	81,785	5942.47		1,341		689		1,523			(656)		292		0001
Purchased Call/S&P 500 INDEX/SPXC05EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	17,550	5675.12		383		273		491			(110)		74		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	119,031	6083.57		1,583		965		1,653			(625)		463		0001
Purchased Call/S&P 500 INDEX/SPXM13V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	355,365	6049.24		5,437		3,056		5,765			(2,383)		1,332		0001
Purchased Call/S&P 500 INDEX/SPXN130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	439,544	6114.63		3,516		2,238		3,643			(1,300)		1,752		0001
Purchased Call/S&P 500 INDEX/SPXN134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	243,337	5521.52		1,898		1,341		2,520			(567)		1,019		0001
Purchased Call/S&P 500 INDEX/SPXN135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	120,991	5675.12		2,940		2,098		3,794			(846)		511		0001
Purchased Call/S&P 500 INDEX/SPXI100Q$	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	151,252	6061.48		3,857		2,327		4,140			(1,532)		587		0001
Purchased Call/S&P 500 INDEX/SPXN130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	912,867	6114.63		12,050		7,668		12,435			(4,453)		3,639		0001
Purchased Call/S&P 500 INDEX/SPXN131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	25,902	6013.13		484		315		523			(172)		104		0001
Purchased Call/S&P 500 INDEX/SPXM13T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	545,529	5975.38		4,964		2,585		5,486			(2,380)		1,968		0001
Purchased Call/S&P 500 INDEX/SPXN131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	177,051	6013.13		1,487		967		1,603			(527)		710		0001
Purchased Call/S&P 500 INDEX/SPXI100V$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	190,606	5842.63		2,459		1,673		2,917			(788)		786		0001
Purchased Call/S&P 500 INDEX/SPXN136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	219,260	5662.89		2,609		1,894		3,323			(729)		931		0001
Purchased Call/S&P 500 INDEX/SPXN138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	118,073	5580.94		1,039		776		1,343			(268)		508		0001
Purchased Call/S&P 500 INDEX/SPXI100W$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	453,461	5599.3		10,974		7,679		14,523			(3,307)		1,895		0001
Purchased Call/S&P 500 INDEX/SPXI100U$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	03/02/2026	1	400,276	5954.5		10,087		6,780		11,599			(3,353)		1,640		0001
Purchased Call/S&P 500 INDEX/SPXN138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	215,403	5580.94		1,831		1,372		2,362			(469)		931		0001
Purchased Call/S&P 500 INDEX/SPXN130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	310,732	6144.15		5,500		3,530		5,532			(1,974)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXN134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	315,384	5599.3		2,586		1,810		3,343			(779)		1,318		0001
Purchased Call/S&P 500 INDEX/SPXN132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	203,346	5955.25		2,684		1,767		2,985			(919)		824		0001
Purchased Call/S&P 500 INDEX/SPXN134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	60,151	5770.2		499		345		612			(156)		250		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	36,969	6101.24		625		358		642			(269)		139		0001
Purchased Call/S&P 500 INDEX/SPXC05E$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,736,794	5639		45,214		32,116		57,331			(13,151)		7,273		0001
Purchased Call/S&P 500 INDEX/SPXA210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,441,345	5955		93,865		63,013		116,469			(30,942)		9,939		0001
Purchased Call/S&P 500 INDEX/SPXD17NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	15,594	5606.91		271		231		351			(41)		72		0001
Purchased Call/S&P 500 INDEX/SPXA21SSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	96,837	5397		3,415		2,717		5,282			(704)		431		0001
Purchased Call/S&P 500 INDEX/SPXD17TS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	178,318	6092.16		4,476		4,426		4,721			(61)		885		0001
Purchased Call/S&P 500 INDEX/SPXD17JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	308,516	5396.63		2,684		2,130		3,598			(559)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXN13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	26,551	5967.84		244		240		265			(7)		131		0001
Purchased Call/S&P 500 INDEX/SPXD17LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	88,660	5525.21		1,082		894		1,434			(195)		403		0001
Purchased Call/S&P 500 INDEX/SPXA21SSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	446,397	5275.7		10,356		8,245		15,043			(2,128)		1,990		0001
Purchased Call/S&P 500 INDEX/SPXD17JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	1,803	5268.05		41		32		59			(9)		8		0001
Purchased Call/S&P 500 INDEX/SPXD17TS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	645,908	6092.16		6,007		5,941		6,199			(82)		3,207		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	111,615	5686.67		1,406		1,188		1,744			(228)		510		0001
Purchased Call/S&P 500 INDEX/SPXD17LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	56,169	5525.21		949		785		1,267			(171)		255		0001
Purchased Call/S&P 500 INDEX/SPXD17MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	940,039	5569.06		7,896		6,591		10,196			(1,320)		4,289		0001
Purchased Call/S&P 500 INDEX/SPXD17TS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	38,443	6141.02		657		656		673			(7)		191		0001
Purchased Call/S&P 500 INDEX/SPXD17KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	164,017	5484.77		1,263		1,039		1,677			(232)		741		0001
Purchased Call/S&P 500 INDEX/SPXD17SSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	106,322	6025.17		1,850		1,819		1,990			(35)		526		0001
Purchased Call/S&P 500 INDEX/SPXJ005SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	502,186	5663.94		6,177		5,321		7,874			(897)		2,321		0001
Purchased Call/S&P 500 INDEX/SPXJ000SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	40,664	5074.08		935		719		1,413			(222)		178		0001
Purchased Call/S&P 500 INDEX/SPXA21USL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	211,101	5842.01		3,948		3,564		4,612			(422)		998		0001
Purchased Call/S&P 500 INDEX/SPXD17KS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	305,570	5375.86		4,797		3,912		6,709			(894)		1,378		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/11/2025	06/11/2026	1	76,137	6022.24		1,218		1,158		1,330			(63)		371		0001
Purchased Call/S&P 500 INDEX/SPXN13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	76,795	5916.93		991		873		1,117			(125)		359		0001
Purchased Call/S&P 500 INDEX/SPXN13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	24,262	5892.58		522		456		605			(67)		113		0001
Purchased Call/S&P 500 INDEX/SPXN13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	198,102	4982.77		3,249		2,515		4,808			(739)		871		0001
Purchased Call/S&P 500 INDEX/SPXN13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	128,413	5844.19		2,440		2,117		2,892			(328)		597		0001
Purchased Call/S&P 500 INDEX/SPXN13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	87,939	5686.67		704		595		862			(113)		404		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	195,921	5282.7		1,783		1,432		2,501			(361)		875		0001
Purchased Call/S&P 500 INDEX/SPXC05I3G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	112,657	5670.97		2,715		2,057		3,521			(662)		490		0001
Purchased Call/S&P 500 INDEX/SPXD17KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	148,524	5525.21		1,812		1,495		2,404			(329)		671		0001
Purchased Call/S&P 500 INDEX/SPXN1398B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	200,915	5633.07		2,491		1,881		3,209			(614)		872		0001
Purchased Call/S&P 500 INDEX/SPXC05JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	137,226	4982.77		2,827		2,188		4,219			(643)		603		0001
Purchased Call/S&P 500 INDEX/SPXN13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	163,914	5405.97		1,328		1,050		1,781			(280)		728		0001
Purchased Call/S&P 500 INDEX/SPXN13IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	133,014	5940.46		1,716		1,527		1,917			(193)		627		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	97,829	5062.25		1,467		1,132		2,181			(338)		429		0001
Purchased Call/S&P 500 INDEX/SPXN13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	21,817	5911.69		360		332		409			(30)		105		0001
Purchased Call/S&P 500 INDEX/SPXN13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	62,434	5886.55		1,355		1,179		1,584			(178)		291		0001
Purchased Call/S&P 500 INDEX/SPXN13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	431,786	5911.69		3,800		3,504		4,258			(324)		2,062		0001
Purchased Call/S&P 500 INDEX/SPXN13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	110,285	5916.93		860		758		970			(108)		516		0001
Purchased Call/S&P 500 INDEX/SPXD17KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	583,656	5525.21		4,903		4,045		6,397			(889)		2,637		0001
Purchased Call/S&P 500 INDEX/SPXN1398A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	988,164	5633.07		8,399		6,340		10,698			(2,071)		4,289		0001
Purchased Call/S&P 500 INDEX/SPXN13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	382,668	.5397		11,243		8,944		17,143			(2,316)		1,703		0001
Purchased Call/S&P 500 INDEX/SPXD171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	1,276,699	5074.08		15,320		11,736		22,310			(3,672)		5,551		0001
Purchased Call/S&P 500 INDEX/SPXN13ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	367,168	5921.54		3,598		3,271		4,007			(335)		1,748		0001
Purchased Call/S&P 500 INDEX/SPXA21RSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,408,419	5363.36		28,873		22,697		40,547			(6,346)		6,212		0001
Purchased Call/S&P 500 INDEX/SPXN13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	706,605	5970.81		6,218		5,790		6,821			(443)		3,405		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	426,181	.5917		18,296		16,161		21,221			(2,262)		1,992		0001
Purchased Call/S&P 500 INDEX/SPXD171SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/03/2025	04/02/2026	1	66,776	5396.52		1,342		1,025		1,855			(324)		290		0001
Purchased Call/S&P 500 INDEX/SPXN13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	103,817	5686.67		893		754		1,099			(145)		475		0001
Purchased Call/S&P 500 INDEX/SPXN13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	639,531	5650.38		5,692		4,829		7,071			(873)		2,942		0001
Purchased Call/S&P 500 INDEX/SPXN13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	8,711	5405.97		107		85		145			(23)		39		0001
Purchased Call/S&P 500 INDEX/SPXC05HSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	30,865	5633.07		679		513		890			(167)		134		0001
Purchased Call/S&P 500 INDEX/SPXD171ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	156,570	5074.08		2,411		1,853		3,548			(572)		686		0001
Purchased Call/S&P 500 INDEX/SPXN13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	645,205	5631.28		15,420		13,169		20,095			(2,281)		2,978		0001
Purchased Call/S&P 500 INDEX/SPXN13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	230,699	5456.9		1,984		1,541		2,583			(446)		1,016		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21SSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	499,726	.5397		18,821		14,974		29,290			(3,878)		2,223		0001
Purchased Call/S&P 500 INDEX/SPXA21RSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	65,256	5363.36		718		566		987			(156)		289		0001
Purchased Call/S&P 500 INDEX/SPXN13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	184,398	6025.17		1,696		1,668		1,802			(33)		913		0001
Purchased Call/S&P 500 INDEX/SPXA21SSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	496,981	5158.2		5,914		4,790		8,561			(1,134)		2,234		0001
Purchased Call/S&P 500 INDEX/SPXN13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	323,788	6005.88		2,752		2,601		2,972			(158)		1,572		0001
Purchased Call/S&P 500 INDEX/SPXA21QSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	171,364	5456.9		2,125		1,651		2,836			(477)		754		0001
Purchased Call/S&P 500 INDEX/SPXA21RSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	557,759	5363.36		4,518		3,552		6,106			(993)		2,460		0001
Purchased Call/S&P 500 INDEX/SPXN13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	238,320	5282.7		3,289		2,647		4,646			(661)		1,069		0001
Purchased Call/S&P 500 INDEX/SPXN139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	243,119	5396.52		1,750		1,337		2,351			(423)		1,057		0001
Purchased Call/S&P 500 INDEX/SPXA21PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	495,159	5396.52		6,041		4,615		8,293			(1,460)		2,153		0001
Purchased Call/S&P 500 INDEX/SPXC05PSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	178,666	5802.82		4,413		3,995		5,303			(461)		844		0001
Purchased Call/S&P 500 INDEX/SPXA210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,579	5062.25		36		28		55			(8)		7		0001
Purchased Call/S&P 500 INDEX/SPXN13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	419,835	4982.77		3,485		2,697		5,020			(792)		1,845		0001
Purchased Call/S&P 500 INDEX/SPXD17LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	531,446	5560.83		4,677		3,891		5,990			(794)		2,421		0001
Purchased Call/S&P 500 INDEX/SPXD170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/11/2026	1	153,476	6022.24		3,822		3,632		4,200			(199)		747		0001
Purchased Call/S&P 500 INDEX/SPXN13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	831,100	5967.84		7,646		7,497		8,292			(211)		4,087		0001
Purchased Call/S&P 500 INDEX/SPXC05ISI6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	1,028,888	.5612		35,013		26,405		46,952			(8,657)		4,457		0001
Purchased Call/S&P 500 INDEX/SPXN13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	27,980	5939.3		456		428		509			(31)		135		0001
Purchased Call/S&P 500 INDEX/SPXA21VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	772,660	.5912		31,081		28,743		35,654			(2,411)		3,690		0001
Purchased Call/S&P 500 INDEX/SPXN13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	42,204	5963.6		544		483		604			(63)		199		0001
Purchased Call/S&P 500 INDEX/SPXA210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	167,519	5062.25		1,608		1,240		2,349			(370)		735		0001
Purchased Call/S&P 500 INDEX/SPXD17JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	471,373	5396.63		5,751		4,563		7,831			(1,197)		2,097		0001
Purchased Call/S&P 500 INDEX/SPXD17PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	840,872	5888.55		21,022		19,169		24,275			(1,901)		4,010		0001
Purchased Call/S&P 500 INDEX/SPXD17PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/29/2026	1	406,306	5911.69		7,964		7,344		9,102			(678)		1,940		0001
Purchased Call/S&P 500 INDEX/SPXN13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	63,464	6000.36		825		777		892			(54)		306		0001
Purchased Call/S&P 500 INDEX/SPXN13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	37,362	5958.38		631		558		705			(77)		175		0001
Purchased Call/S&P 500 INDEX/SPXN13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	133,472	5976.97		1,175		1,129		1,282			(54)		654		0001
Purchased Call/S&P 500 INDEX/SPXN13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	6,524	6033.11		85		82		90			(3)		32		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	972,452	6000.36		8,947		8,425		9,628			(590)		4,693		0001
Purchased Call/S&P 500 INDEX/SPXN13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	119,095	5916.93		2,263		1,993		2,573			(285)		557		0001
Purchased Call/S&P 500 INDEX/SPXJ000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	128,523	5074.08		2,609		1,999		3,916			(625)		559		0001
Purchased Call/S&P 500 INDEX/SPXD17NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	111,207	5650.38		2,413		2,048		3,076			(370)		512		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	306,043	5940.46		5,356		4,766		6,055			(602)		1,442		0001
Purchased Call/S&P 500 INDEX/SPXN13IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	408,962	5844.61		3,640		3,249		4,122			(399)		1,930		0001
Purchased Call/S&P 500 INDEX/SPXA21V5G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	183,151	5912		6,246		5,776		7,116			(484)		875		0001
Purchased Call/S&P 500 INDEX/SPXD17MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	114,088	5604.14		1,426		1,201		1,814			(234)		521		0001
Purchased Call/S&P 500 INDEX/SPXD17TSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	407,043	6141.02		5,332		5,317		5,426			(58)		2,024		0001
Purchased Call/S&P 500 INDEX/SPXD17LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	469,928	5560.83		5,780		4,809		7,542			(982)		2,141		0001
Purchased Call/S&P 500 INDEX/SPXN13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	1	242,840	5375.86		1,918		1,564		2,643			(357)		1,095		0001
Purchased Call/S&P 500 INDEX/SPXN13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	128,285	6092.18		1,270		1,253		1,307			(21)		636		0001
Purchased Call/S&P 500 INDEX/SPXN13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	3,240	6038.81		42		40		45			(2)		16		0001
Purchased Call/S&P 500 INDEX/SPXN13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	104,573	5892.58		1,339		1,169		1,535			(172)		488		0001
Purchased Call/S&P 500 INDEX/SPXN13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	210,578	5970.81		4,380		4,078		4,865			(312)		1,015		0001
Purchased Call/S&P 500 INDEX/SPXJ005SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	76,353	5663.94		1,397		1,204		1,785			(203)		353		0001
Purchased Call/S&P 500 INDEX/SPXD17TS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	353,292	6092.16		4,628		4,577		4,808			(63)		1,754		0001
Purchased Call/S&P 500 INDEX/SPXA21SS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	90,623	5275.7		1,387		1,104		1,958			(285)		404		0001
Purchased Call/S&P 500 INDEX/SPXD17NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	106,804	5686.67		1,346		1,138		1,668			(216)		491		0001
Purchased Call/S&P 500 INDEX/SPXN13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	14,198	5650.38		263		223		333			(40)		65		0001
Purchased Call/S&P 500 INDEX/SPXN13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	372,693	5980.87		5,926		5,794		6,408			(195)		1,833		0001
Purchased Call/S&P 500 INDEX/SPXA21RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	394,003	5363.36		6,501		5,111		9,069			(1,429)		1,738		0001
Purchased Call/S&P 500 INDEX/SPXA21US3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	24,459	5844.61		318		284		365			(35)		115		0001
Purchased Call/S&P 500 INDEX/SPXA21RSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	709,691	5363.36		8,587		6,751		11,919			(1,887)		3,130		0001
Purchased Call/S&P 500 INDEX/SPXN13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	54,082	6045.26		460		441		489			(23)		264		0001
Purchased Call/S&P 500 INDEX/SPXN13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	206,343	5888.55		1,878		1,712		2,124			(170)		984		0001
Purchased Call/S&P 500 INDEX/SPXN13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	38,901	5963.6		692		614		772			(80)		183		0001
Purchased Call/S&P 500 INDEX/SPXN13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	602,302	5935.94		5,662		5,241		6,317			(434)		2,894		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13I1S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	254,606	5842.01		2,877		2,597		3,318			(307)		1,203		0001
Purchased Call/S&P 500 INDEX/SPXN13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	206,880	6005.88		2,669		2,522		2,899			(154)		1,004		0001
Purchased Call/S&P 500 INDEX/SPXA21QSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	130,318	5062.25		2,528		1,950		3,807			(582)		572		0001
Purchased Call/S&P 500 INDEX/SPXN130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	176,480	6204.95		1,571		1,571		1,551					882		0001
Purchased Call/S&P 500 INDEX/SPXN13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	571,106	5970.37		5,197		4,825		5,718			(384)		2,748		0001
Purchased Call/S&P 500 INDEX/SPXJ00A9F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/11/2025	06/11/2026	1	719,653	6022.24		9,284		8,823		10,086			(483)		3,503		0001
Purchased Call/S&P 500 INDEX/SPXD17JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	1	29,791	5396.63		486		385		666			(101)		133		0001
Purchased Call/S&P 500 INDEX/SPXA21QSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	37,062	5456.9		563		438		765			(127)		163		0001
Purchased Call/S&P 500 INDEX/SPXD17MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	1	80,575	5604.14		1,346		1,133		1,722			(221)		368		0001
Purchased Call/S&P 500 INDEX/SPXN13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	267,740	5886.55		2,999		2,610		3,455			(394)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXD17SS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	76,845	5967.84		1,937		1,899		2,145			(53)		380		0001
Purchased Call/S&P 500 INDEX/SPXN13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	151,210	5911.69		1,935		1,786		2,194			(163)		725		0001
Purchased Call/S&P 500 INDEX/SPXN13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	569,474	5970.37		10,649		9,886		11,817			(788)		2,740		0001
Purchased Call/S&P 500 INDEX/SPXN13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	240,716	5935.94		4,574		4,233		5,142			(351)		1,156		0001
Purchased Call/S&P 500 INDEX/SPXN13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	45,099	5569.06		555		463		724			(93)		206		0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	175,043	5282.7		1,068		858		1,492			(216)		781		0001
Purchased Call/S&P 500 INDEX/SPXN13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	26,581	5958.38		237		209		259			(29)		125		0001
Purchased Call/S&P 500 INDEX/SPXD17PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	1	33,212	5888.55		724		660		831			(65)		158		0001
Purchased Call/S&P 500 INDEX/SPXN13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	172,327	5963.6		1,516		1,345		1,675			(174)		811		0001
Purchased Call/S&P 500 INDEX/SPXN13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	426,691	5980.87		3,798		3,713		4,089			(125)		2,098		0001
Purchased Call/S&P 500 INDEX/SPXN13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	74,962	5935.94		967		895		1,079			(74)		360		0001
Purchased Call/S&P 500 INDEX/SPXN13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	1,355,225	6000.36		27,105		25,523		29,598			(1,787)		6,540		0001
Purchased Call/S&P 500 INDEX/SPXN13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	221,591	6033.11		4,099		3,953		4,400			(157)		1,086		0001
Purchased Call/S&P 500 INDEX/SPXN13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	30,956	5405.97		526		416		719			(111)		137		0001
Purchased Call/S&P 500 INDEX/SPXN139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	130,973	5670.97		1,637		1,240		2,072			(399)		569		0001
Purchased Call/S&P 500 INDEX/SPXN13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	224,345	5982.72		3,814		3,698		4,159			(136)		1,102		0001
Purchased Call/S&P 500 INDEX/SPXN13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	487,770	5976.97		6,341		6,094		6,898			(296)		2,378		0001
Purchased Call/S&P 500 INDEX/SPXN13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	125,610	6033.11		1,193		1,151		1,269			(46)		616		0001
Purchased Call/S&P 500 INDEX/SPXN13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	634,197	5970.81		10,337		9,625		11,418			(736)		3,056		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	49,757	5976.97		1,244		1,196		1,376			(58)		244		0001
Purchased Call/S&P 500 INDEX/SPXN13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	155,346	5970.37		2,004		1,860		2,208			(148)		747		0001
Purchased Call/S&P 500 INDEX/SPXN13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	292,850	5970.81		3,778		3,518		4,160			(269)		1,411		0001
Purchased Call/S&P 500 INDEX/SPXN13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/28/2026	1	149,735	5528.75		1,737		1,440		2,305			(300)		681		0001
Purchased Call/S&P 500 INDEX/SPXN130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	58,511	6173.07		1,012		1,012		1,033			(8)		291		0001
Purchased Call/S&P 500 INDEX/SPXN13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	362,974	6038.81		3,303		3,130		3,539			(181)		1,764		0001
Purchased Call/S&P 500 INDEX/SPXN13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	400,114	5659.91		4,961		4,292		6,268			(703)		1,859		0001
Purchased Call/S&P 500 INDEX/SPXN13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	155,313	5287.76		1,631		1,325		2,305			(308)		699		0001
Purchased Call/S&P 500 INDEX/SPXN131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	455,603	5921.54		5,877		5,343		6,598			(547)		2,169		0001
Purchased Call/S&P 500 INDEX/SPXN13GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	190,789	5892.58		2,900		2,533		3,347			(373)		890		0001
Purchased Call/S&P 500 INDEX/SPXN13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	47,937	5844.19		609		528		715			(82)		223		0001
Purchased Call/S&P 500 INDEX/SPXN13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	90,505	5631.28		1,385		1,183		1,780			(205)		418		0001
Purchased Call/S&P 500 INDEX/SPXN13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	788,686	5892.58		7,098		6,199		8,147			(914)		3,681		0001
Purchased Call/S&P 500 INDEX/SPXD17NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	569,381	5659.91		5,011		4,329		6,271			(716)		2,632		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	9,116	5958.38		160		141		180			(20)		43		0001
Purchased Call/S&P 500 INDEX/SPXN13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	250,735	6005.88		4,237		4,004		4,620			(244)		1,217		0001
Purchased Call/S&P 500 INDEX/SPXN13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	542,064	5275.7		4,553		3,625		6,238			(936)		2,416		0001
Purchased Call/S&P 500 INDEX/SPXN13BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	20,449	5282.7		393		315		561			(80)		91		0001
Purchased Call/S&P 500 INDEX/SPXC05PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	56,836	5912.17		870		800		992			(76)		271		0001
Purchased Call/S&P 500 INDEX/SPXD17MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	366,232	5569.06		8,753		7,306		11,597			(1,463)		1,671		0001
Purchased Call/S&P 500 INDEX/SPXD17KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	573,272	5375.86		13,300		10,845		18,881			(2,478)		2,586		0001
Purchased Call/S&P 500 INDEX/SPXN13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	175,278	5958.38		2,261		1,999		2,513			(277)		823		0001
Purchased Call/S&P 500 INDEX/SPXN13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	47,293	5976.97		790		759		864			(37)		232		0001
Purchased Call/S&P 500 INDEX/SPXD171SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	710,569	5268.05		5,258		4,122		7,261			(1,167)		3,134		0001
Purchased Call/S&P 500 INDEX/SPXN13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	176,737	5911.69		2,810		2,592		3,192			(239)		844		0001
Purchased Call/S&P 500 INDEX/SPXD17NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	1,930	5686.67		33		28		41			(5)		9		0001
Purchased Call/S&P 500 INDEX/SPXD17NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	123,349	5659.91		1,826		1,577		2,315			(261)		570		0001
Purchased Call/S&P 500 INDEX/SPXD17TS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	23,066	6092.16		381		376		397			(5)		115		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	1	280,002	5282.7		6,160		4,959		8,804			(1,239)		1,256		0001
Purchased Call/S&P 500 INDEX/SPXN13A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	356,679	4982.77		4,351		3,369		6,308			(990)		1,568		0001
Purchased Call/S&P 500 INDEX/SPXN13E$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	101,556	5569.06		1,726		1,441		2,270			(289)		463		0001
Purchased Call/S&P 500 INDEX/SPXD170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	49,444	5980.87		1,246		1,218		1,374			(41)		243		0001
Purchased Call/S&P 500 INDEX/SPXN130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	294,961	6173.07		7,404		7,404		7,532			(61)		1,473		0001
Purchased Call/S&P 500 INDEX/SPXC050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/18/2026	1	214,056	5958.38		5,523		4,884		6,256			(677)		1,005		0001
Purchased Call/S&P 500 INDEX/SPXD171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	1,645,165	5268.05		25,007		19,603		35,537			(5,549)		7,256		0001
Purchased Call/S&P 500 INDEX/SPXN139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	92,214	5670.97		784		594		989			(191)		401		0001
Purchased Call/S&P 500 INDEX/SPXN13K$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	138,032	5970.81		3,437		3,200		3,834			(245)		665		0001
Purchased Call/S&P 500 INDEX/SPXN13E$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	1,677,469	.5569		43,221		36,378		55,070			(7,124)		7,654		0001
Purchased Call/S&P 500 INDEX/SPXN13K$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	386,710	5939.3		3,171		2,978		3,495			(217)		1,866		0001
Purchased Call/S&P 500 INDEX/SPXN13M$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	632,315	5976.97		5,564		5,348		6,077			(260)		3,083		0001
Purchased Call/S&P 500 INDEX/SPXA21RST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	69,505	5363.36		1,633		1,287		2,314			(356)		308		0001
Purchased Call/S&P 500 INDEX/SPXN13F$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,560	5631.28		44		38		56			(7)		16		0001
Purchased Call/S&P 500 INDEX/SPXN13C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/21/2026	1	157,711	5158.2		1,277		1,035		1,842			(245)		709		0001
Purchased Call/S&P 500 INDEX/SPXN13L$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	16,476	6000.36		152		143		163			(10)		80		0001
Purchased Call/S&P 500 INDEX/SPXN13C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	6,913	5282.7		55		44		76			(11)		31		0001
Purchased Call/S&P 500 INDEX/SPXD17N$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	635,270	5606.91		5,590		4,759		7,079			(842)		2,927		0001
Purchased Call/S&P 500 INDEX/SPXN13G$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	1,241,835	5892.58		30,673		26,786		35,719			(3,950)		5,796		0001
Purchased Call/S&P 500 INDEX/SPXC050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	1	463,791	.5917		15,891		14,037		18,203			(1,965)		2,168		0001
Purchased Call/S&P 500 INDEX/SPXD170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2025	05/19/2026	1	189,833	5963.6		4,195		3,721		4,708			(483)		893		0001
Purchased Call/S&P 500 INDEX/SPXD17P$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	283,075	5912.17		3,652		3,358		4,133			(320)		1,352		0001
Purchased Call/S&P 500 INDEX/SPXC051$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/02/2025	04/02/2026	1	226,384	5670.97		3,622		2,744		4,644			(883)		984		0001
Purchased Call/S&P 500 INDEX/SPXD17L$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	77,072	5525.21		1,827		1,510		2,467			(328)		350		0001
Purchased Call/S&P 500 INDEX/SPXC051$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/01/2025	03/31/2026	1	2,878,879	.5612		115,240		86,908		156,522			(28,493)		12,472		0001
Purchased Call/S&P 500 INDEX/SPXD17M$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	21,219	5686.67		350		296		437			(57)		97		0001
Purchased Call/S&P 500 INDEX/SPXC05P$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/23/2025	05/22/2026	1	135,941	5802.82		2,080		1,883		2,453			(217)		642		0001
Purchased Call/S&P 500 INDEX/SPXD17V$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	165,447	6204.95		2,829		2,829		2,795					827		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	231,112	6000.36		3,004		2,831		3,246			(196)		1,120		0001
Purchased Call/S&P 500 INDEX/SPXD17KS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/17/2026	1	87,457	5282.7		1,303		1,047		1,844			(264)		390		0001
Purchased Call/S&P 500 INDEX/SPXD17RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	775,599	5967.84		10,160		9,962		11,061			(280)		3,814		0001
Purchased Call/S&P 500 INDEX/SPXN13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	1,066,705	.5569		38,977		32,805		50,286			(6,425)		4,867		0001
Purchased Call/S&P 500 INDEX/SPXN13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	70,684	6038.81		1,195		1,132		1,285			(65)		344		0001
Purchased Call/S&P 500 INDEX/SPXN13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	93,112	5911.69		1,192		1,099		1,352			(102)		445		0001
Purchased Call/S&P 500 INDEX/SPXD17NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	34,970	5659.91		692		598		884			(99)		162		0001
Purchased Call/S&P 500 INDEX/SPXN13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	139,212	5982.72		1,810		1,755		1,962			(64)		684		0001
Purchased Call/S&P 500 INDEX/SPXA21US6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	390,997	5844.61		9,775		8,725		11,465			(1,071)		1,845		0001
Purchased Call/S&P 500 INDEX/SPXA21VSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	1,454,001	.5912		62,590		57,883		72,014			(4,855)		6,944		0001
Purchased Call/S&P 500 INDEX/SPXD171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2025	04/01/2026	1	132,553	5633.07		2,161		1,631		2,794			(533)		575		0001
Purchased Call/S&P 500 INDEX/SPXD17NS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	390,504	5686.67		9,489		8,025		12,036			(1,526)		1,794		0001
Purchased Call/S&P 500 INDEX/SPXC05PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	254,890	5802.82		2,320		2,100		2,703			(242)		1,204		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	10,769	5287.76		181		147		258			(34)		48		0001
Purchased Call/S&P 500 INDEX/SPXD17NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	70,768	5606.91		878		747		1,123			(132)		326		0001
Purchased Call/S&P 500 INDEX/SPXD17LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	151,714	5560.83		3,186		2,651		4,226			(541)		691		0001
Purchased Call/S&P 500 INDEX/SPXD171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	602,663	5074.08		4,821		3,706		6,857			(1,143)		2,639		0001
Purchased Call/S&P 500 INDEX/SPXN13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	1,119,542	5659.91		13,882		11,993		17,548			(1,983)		5,175		0001
Purchased Call/S&P 500 INDEX/SPXN13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	192,673	5631.28		1,503		1,283		1,910			(222)		889		0001
Purchased Call/S&P 500 INDEX/SPXN13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	440,522	5888.55		5,683		5,182		6,444			(514)		2,101		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	42,937	5940.46		945		841		1,073			(106)		202		0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,401	5282.7		41		33		58			(8)		15		0001
Purchased Call/S&P 500 INDEX/SPXD171SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	226,210	5074.08		1,810		1,386		2,575			(434)		984		0001
Purchased Call/S&P 500 INDEX/SPXN13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	2,214,505	.5569		92,508		77,861		120,319			(15,249)		10,105		0001
Purchased Call/S&P 500 INDEX/SPXN131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	95,349	5921.54		1,669		1,517		1,884			(155)		454		0001
Purchased Call/S&P 500 INDEX/SPXD17TS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	434,563	6141.02		4,041		4,030		4,088			(44)		2,161		0001
Purchased Call/S&P 500 INDEX/SPXN13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	11,400	5282.7		266		213		384			(54)		51		0001
Purchased Call/S&P 500 INDEX/SPXN13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	51,276	6000.36		790		744		861			(52)		247		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17OS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	213,315	5958.38		2,752		2,431		3,081			(340)		997		0001
Purchased Call/S&P 500 INDEX/SPXC05PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	483,988	5802.82		6,195		5,608		7,299			(647)		2,287		0001
Purchased Call/S&P 500 INDEX/SPXN13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	83,546	5886.55		1,445		1,258		1,678			(190)		389		0001
Purchased Call/S&P 500 INDEX/SPXN13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	935,926	5939.3		12,073		11,338		13,435			(827)		4,517		0001
Purchased Call/S&P 500 INDEX/SPXN13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	518,236	6022.24		4,716		4,482		5,082			(245)		2,523		0001
Purchased Call/S&P 500 INDEX/SPXN13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	38,777	6045.26		620		595		664			(31)		189		0001
Purchased Call/S&P 500 INDEX/SPXN13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	697,465	5980.87		9,137		8,934		9,836			(300)		3,430		0001
Purchased Call/S&P 500 INDEX/SPXN13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	83,163	5967.84		1,081		1,060		1,177			(29)		411		0001
Purchased Call/S&P 500 INDEX/SPXN13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	298,523	5976.97		5,254		5,050		5,758			(245)		1,455		0001
Purchased Call/S&P 500 INDEX/SPXN13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	165,921	5976.97		2,157		2,074		2,346			(100)		812		0001
Purchased Call/S&P 500 INDEX/SPXN130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	414,851	6173.07		5,393		5,393		5,501			(44)		2,063		0001
Purchased Call/S&P 500 INDEX/SPXN13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	575,820	5982.72		5,067		4,913		5,514			(180)		2,827		0001
Purchased Call/S&P 500 INDEX/SPXN130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	640,613	6173.07		6,278		6,278		6,438			(52)		3,185		0001
Purchased Call/S&P 500 INDEX/SPXN130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	212,828	6173.07		2,767		2,767		2,821			(23)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXN13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	93,757	6092.18		1,219		1,202		1,266			(20)		465		0001
Purchased Call/S&P 500 INDEX/SPXA210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	488,694	5456.9		11,680		9,074		16,013			(2,624)		2,152		0001
Purchased Call/S&P 500 INDEX/SPXA21PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	42,832	5396.52		655		501		895			(158)		186		0001
Purchased Call/S&P 500 INDEX/SPXN13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	449,296	5958.38		4,223		3,731		4,700			(522)		2,100		0001
Purchased Call/S&P 500 INDEX/SPXA21RSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	213,425	5363.36		3,863		3,037		5,354			(849)		941		0001
Purchased Call/S&P 500 INDEX/SPXN13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	1,572,623	5844.19		14,154		12,282		16,500			(1,900)		7,316		0001
Purchased Call/S&P 500 INDEX/SPXJ000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	197,484	5074.08		4,542		3,479		6,865			(1,089)		859		0001
Purchased Call/S&P 500 INDEX/SPXA21SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	21,387	5275.7		261		208		363			(54)		95		0001
Purchased Call/S&P 500 INDEX/SPXD170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	106,994	6000.36		2,686		2,530		2,958			(176)		519		0001
Purchased Call/S&P 500 INDEX/SPXN13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	450,923	5912.17		3,968		3,649		4,446			(348)		2,154		0001
Purchased Call/S&P 500 INDEX/SPXD17MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	84,388	5604.14		667		561		842			(110)		386		0001
Purchased Call/S&P 500 INDEX/SPXD170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	865,144	5940.46		8,478		7,544		9,459			(952)		4,076		0001
Purchased Call/S&P 500 INDEX/SPXD17KSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	23,930	5484.77		292		240		390			(54)		108		0001
Purchased Call/S&P 500 INDEX/SPXC05IS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	279,694	5612		8,966		6,761		11,975			(2,217)		1,212		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21VS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2025	05/26/2026	1	8,278	5802.82		205		186		246			(21)		39		0001
Purchased Call/S&P 500 INDEX/SPXD17KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	304,622	5484.77		4,569		3,759		6,193			(839)		1,376		0001
Purchased Call/S&P 500 INDEX/SPXA21US4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	550,776	5844.61		8,867		7,915		10,235			(972)		2,599		0001
Purchased Call/S&P 500 INDEX/SPXC050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	17,342	5911.69		430		397		496			(36)		83		0001
Purchased Call/S&P 500 INDEX/SPXD17LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	640,414	5560.83		10,375		8,631		13,572			(1,762)		2,917		0001
Purchased Call/S&P 500 INDEX/SPXD17NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	83,920	5659.91		2,014		1,742		2,596			(285)		390		0001
Purchased Call/S&P 500 INDEX/SPXA215SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/16/2024	09/15/2025	1	1,136,456	.5626	27,821			5,841		47,471			(13,834)		2,610		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/15/2025	1	1,255,762	.5631	31,091			1,202		47,146			(15,460)		1,273		0001
Purchased Call/S&P 500 INDEX/SPXA211SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2024	07/31/2025	1	999,536	.5522	15,307			1,276		29,911			(7,612)		1,456		0001
Purchased Call/S&P 500 INDEX/SPXA214SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	1	2,570,022	.5648	59,769			9,850		120,517			(30,050)		5,210		0001
Purchased Call/S&P 500 INDEX/SPXA211SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2024	07/31/2025	1	1,419,231	.5522	37,116			3,093		84,581			(18,456)		2,068		0001
Purchased Call/S&P 500 INDEX/SPXA219S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	661,956	.5815	10,586			3,100		13,921			(5,264)		1,792		0001
Purchased Call/S&P 500 INDEX/SPXI00J8P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/02/2024	11/28/2025	1	1,095,856	.6032	27,740			11,590		12,328			(13,908)		3,524		0001
Purchased Call/S&P 500 INDEX/SPX815YS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	844,031	.6051	18,190			8,392		9,230			(9,045)		2,863		0001
Purchased Call/S&P 500 INDEX/SPXA219S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,302,238	.5815	40,098			11,741		39,815			(19,939)		3,525		0001
Purchased Call/S&P 500 INDEX/SPXI00AS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/01/2024	09/30/2025	1	1,319,608	.5762	30,883			7,763		46,146			(15,357)		3,313		0001
Purchased Call/S&P 500 INDEX/SPXI00AS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/01/2024	09/30/2025	1	1,008,434	.5762	33,418			8,401		38,432			(16,617)		2,531		0001
Purchased Call/S&P 500 INDEX/SPX815YSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	1,564,109	.6051	54,362			25,078		18,664			(27,032)		5,306		0001
Purchased Call/S&P 500 INDEX/SPXI00D0T	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/01/2024	10/31/2025	1	1,665,991	.5705	53,915			18,271		78,027			(26,809)		4,836		0001
Purchased Call/S&P 500 INDEX/SPXA21BSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2024	11/14/2025	1	1,561,585	.5871	47,912			18,150		43,885			(24,022)		4,784		0001
Purchased Call/S&P 500 INDEX/SPX9156SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,663,487	.5639		43,097		30,612		61,379			(12,535)		6,966		0001
Purchased Call/S&P 500 INDEX/SPXA21LST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	1,492,011	.6041		44,628		26,478		32,235			(18,173)		5,712		0001
Purchased Call/S&P 500 INDEX/SPXA211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/02/2025	12/31/2025	1	1,235,142	.5882		37,294		19,011		42,119			(18,390)		4,385		0001
Purchased Call/S&P 500 INDEX/SPXA210SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,464,807	.5955		35,217		23,642		43,765			(11,609)		5,964		0001
Purchased Call/S&P 500 INDEX/SPX9158S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2025	03/31/2026	1	1,476,479	.5612		42,204		31,828		67,134			(10,435)		6,396		0001
Purchased Call/S&P 500 INDEX/SPXJ004SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2025	04/30/2026	1	1,022,876	.5569		32,840		27,641		49,023			(5,413)		4,667		0001
Purchased Call/S&P 500 INDEX/SPXJ002S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/15/2026	1	431,798	.5400		8,988		7,151		16,399			(1,852)		1,921		0001
Purchased Call/S&P 500 INDEX/SPX9159SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	417,574	.5911		9,416		8,318		11,451			(1,164)		1,952		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915A$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2025	05/29/2026	1	2,252,354	5912		79,439		73,464		103,030			(6,161)		10,757		0001
Purchased Call/S&P 500 INDEX/SPXA210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	07/11/2025	1	1,127,000	100	8,678			242					(4,351)		978		0001
Purchased Call/S&P 500 INDEX/SPXH00X$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	07/08/2025	1	1,463,000	100	21,067			407					(10,476)		1,083		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/15/2024	07/14/2025	1	2,252,000	100	32,429			1,165					(16,125)		2,205		0001
Purchased Call/S&P 500 INDEX/SPXD171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/28/2024	08/27/2025	1	1,162,000	100	9,877			1,555					(4,911)		2,316		0001
Purchased Call/S&P 500 INDEX/SPXD170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/19/2025	1	1,183,000	100	18,810			2,546					(9,353)		2,189		0001
Purchased Call/S&P 500 INDEX/SPX140J$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/06/2025	1	1,419,000	100	8,514			847					(4,234)		2,259		0001
Purchased Call/S&P 500 INDEX/SPX140J$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/18/2025	1	1,918,000	100	12,467			590					(6,251)		2,130		0001
Purchased Call/S&P 500 INDEX/SPXD170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/20/2025	1	1,089,000	100	10,890			1,517					(5,430)		2,035		0001
Purchased Call/S&P 500 INDEX/SPXD173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2024	09/26/2025	1	1,350,000	100	12,420			3,010					(6,227)		3,314		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2024	08/08/2025	1	1,297,000	100	12,840			1,359					(6,438)		2,120		0001
Purchased Call/S&P 500 INDEX/SPXD172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/17/2025	1	2,209,000	100	18,777			4,046					(9,337)		5,138		0001
Purchased Call/S&P 500 INDEX/SPX140K$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/08/2025	1	1,614,000	100	15,494			2,953					(7,705)		3,534		0001
Purchased Call/S&P 500 INDEX/SPX140K$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2024	08/25/2025	1	1,468,000	100	13,212			2,007					(6,570)		2,875		0001
Purchased Call/S&P 500 INDEX/SPXA216$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2024	09/19/2025	1	1,340,000	100	11,256			2,508					(5,644)		3,156		0001
Purchased Call/S&P 500 INDEX/SPXD172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/25/2024	09/23/2025	1	1,156,000	100	12,138			2,824					(6,052)		2,789		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/16/2024	07/15/2025	1	1,223,000	100	15,043			582					(7,480)		1,240		0001
Purchased Call/S&P 500 INDEX/SPX140J$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	08/04/2025	1	1,758,000	100	12,658			1,189					(6,294)		2,722		0001
Purchased Call/S&P 500 INDEX/SPX140K$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/11/2025	1	1,493,000	100	12,093			1,370					(6,013)		2,532		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/31/2024	07/30/2025	1	1,572,000	100	14,148			1,133					(7,035)		2,253		0001
Purchased Call/S&P 500 INDEX/SPXD170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/26/2025	1	1,310,000	100	15,589			2,412					(7,752)		2,588		0001
Purchased Call/S&P 500 INDEX/SPX140J$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/16/2025	1	1,669,000	100	11,349			470					(5,643)		1,747		0001
Purchased Call/S&P 500 INDEX/SPXA213$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/13/2025	1	1,573,000	100	11,955			1,420					(5,945)		2,731		0001
Purchased Call/S&P 500 INDEX/SPXA216$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	09/24/2025	1	1,149,000	100	7,698			1,808					(3,828)		2,789		0001
Purchased Call/S&P 500 INDEX/SPX140K$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2024	09/12/2025	1	1,168,000	100	8,760			1,781					(4,392)		2,630		0001
Purchased Call/S&P 500 INDEX/SPX1401$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/02/2025	1	2,191,000	100	23,882			67					(11,875)		811		0001
Purchased Call/S&P 500 INDEX/SPX140J$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/21/2025	1	1,154,000	100	18,579			1,026					(9,239)		1,384		0001
Purchased Call/S&P 500 INDEX/SPXD171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2024	09/10/2025	1	1,990,000	100	18,507			3,630					(9,203)		4,419		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140JSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2025	1	2,151,000	100	15,487			941					(7,701)		2,700		0001
Purchased Call/S&P 500 INDEX/SPX1401SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/09/2025	1	1,044,000	100	8,770			194					(4,361)		820		0001
Purchased Call/S&P 500 INDEX/SPX140KSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/03/2025	1	2,649,000	100	20,927			3,700					(10,406)		5,589		0001
Purchased Call/S&P 500 INDEX/SPX140MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	354,201	100	6,092			1,980		410			(3,005)		1,011		0001
Purchased Call/S&P 500 INDEX/SPX140NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	27,973	100	473			190		13			(233)		89		0001
Purchased Call/S&P 500 INDEX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	497,659	100	4,479			1,953					(2,227)		1,637		0001
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	32,940	100	527			247					(261)		113		0001
Purchased Call/S&P 500 INDEX/SPX261PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	23,961	100	542			254					(269)		82		0001
Purchased Call/S&P 500 INDEX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	110,825	100	1,164			349					(579)		303		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	45,618	100	461			176					(227)		141		0001
Purchased Call/S&P 500 INDEX/SPX140NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	106,286	100	1,159			511					(571)		353		0001
Purchased Call/S&P 500 INDEX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	140,100	100	1,401			521					(695)		428		0001
Purchased Call/S&P 500 INDEX/SPX140MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	157,755	100	1,672			516					(829)		439		0001
Purchased Call/S&P 500 INDEX/SPX261PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2025	1	62,496	100	1,506			585					(747)		195		0001
Purchased Call/S&P 500 INDEX/SPXD178S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/13/2025	1	434,946	100	5,611			2,087					(2,782)		1,327		0001
Purchased Call/S&P 500 INDEX/SPXD17AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	826,250	100	16,855			7,429					(8,313)		2,744		0001
Purchased Call/S&P 500 INDEX/SPXD179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	105,483	100	2,110			918					(1,046)		347		0001
Purchased Call/S&P 500 INDEX/SPXD174S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/14/2025	1	480,629	100	6,008			1,738					(2,979)		1,295		0001
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	716,028	100	6,731			3,272					(3,338)		2,493		0001
Purchased Call/S&P 500 INDEX/SPX140NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	484,015	100	5,276			2,301					(2,623)		1,592		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	372,367	100	3,910			1,799					(1,928)		1,263		0001
Purchased Call/S&P 500 INDEX/SPX1400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	312,839	100	3,254			1,545					(1,618)		1,074		0001
Purchased Call/S&P 500 INDEX/SPXI00MSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	119,396	100	1,349			678		33			(669)		423		0001
Purchased Call/S&P 500 INDEX/SPXI00MSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	932,662	100	17,534			8,864		5,125			(8,695)		3,311		0001
Purchased Call/S&P 500 INDEX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	92,308	100	1,006			330					(499)		265		0001
Purchased Call/S&P 500 INDEX/SPXA21GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	686,836	100	8,929			4,415		265			(4,440)		2,405		0001
Purchased Call/S&P 500 INDEX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	158,882	100	1,636			617					(812)		487		0001
Purchased Call/S&P 500 INDEX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	61,343	100	656			264					(324)		195		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	207,208	100	2,300			969					(1,134)		673		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	791,477	100	3,957			1,618					(1,962)		2,528		0001
Purchased Call/S&P 500 INDEX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	46,305	100	505			220					(250)		152		0001
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	89,993	100	945			283					(470)		246		0001
Purchased Call/S&P 500 INDEX/SPXA21C$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	14,258	100	281			117		3			(140)		46		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	687,885	100	6,948			2,718					(3,445)		2,153		0001
Purchased Call/S&P 500 INDEX/SPX140SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	39,749	100	413			198					(204)		138		0001
Purchased Call/S&P 500 INDEX/SPX140$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	1,290,255	100	4,903			2,283					(2,431)		4,403		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	548,040	100	5,042			1,905					(2,507)		1,679		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	337,360	100	3,745			1,589					(1,857)		1,099		0001
Purchased Call/S&P 500 INDEX/SPX140NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	53,039	100	918			351					(453)		164		0001
Purchased Call/S&P 500 INDEX/SPXD175S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	788,134	100	10,640			3,312					(5,276)		2,202		0001
Purchased Call/S&P 500 INDEX/SPXC050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	289,622	100	2,925			1,015					(1,451)		854		0001
Purchased Call/S&P 500 INDEX/SPX140SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	138,517	100	2,286			1,086					(1,136)		475		0001
Purchased Call/S&P 500 INDEX/SPX140S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	140,926	100	2,198			1,011					(1,084)		478		0001
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	1,126,799	100	4,507			1,403					(2,235)		3,149		0001
Purchased Call/S&P 500 INDEX/SPXC050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	10,140	100	165			58					(82)		30		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	276,419	100	2,985			954					(1,484)		779		0001
Purchased Call/S&P 500 INDEX/SPXA21C$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	73,558	100	817			340					(406)		237		0001
Purchased Call/S&P 500 INDEX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2025	1	673,443	100	8,889			3,086					(4,408)		1,986		0001
Purchased Call/S&P 500 INDEX/SPXC054$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	207,818	100	3,886			1,659					(1,927)		679		0001
Purchased Call/S&P 500 INDEX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	36,072	100	382			152					(190)		113		0001
Purchased Call/S&P 500 INDEX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	413,136	100	4,338			1,723					(2,157)		1,297		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	10,366	100	104			35					(52)		30		0001
Purchased Call/S&P 500 INDEX/SPX140MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/23/2024	10/23/2025	1	35,397	100	556			175					(276)		99		0001
Purchased Call/S&P 500 INDEX/SPX140MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	331,834	100	4,679			1,768					(2,327)		1,016		0001
Purchased Call/S&P 500 INDEX/SPXD175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	1	174,647	100	1,869			595		6			(927)		492		0001
Purchased Call/S&P 500 INDEX/SPXI00MSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,939,188	100	57,982			29,311		33,922			(28,753)		6,884		0001
Purchased Call/S&P 500 INDEX/SPX1400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	425,686	100	6,683			3,093					(3,314)		1,448		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140N\$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	781,778	100	4,065			1,579					(2,016)		2,438		0001
Purchased Call/S&P 500 INDEX/SPX1400\$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	475,513	100	4,993			2,275					(2,483)		1,599		0001
Purchased Call/S&P 500 INDEX/SPX140N\$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	223,566	100	4,427			1,866		169			(2,183)		726		0001
Purchased Call/S&P 500 INDEX/SPX140M\$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	118,283	100	2,011			670		4			(997)		342		0001
Purchased Call/S&P 500 INDEX/SPXI00M\$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,010,468	100	11,115			5,619		622			(5,512)		3,587		0001
Purchased Call/S&P 500 INDEX/SPXI00L\$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	455,835	100	7,430			3,459					(3,685)		1,555		0001
Purchased Call/S&P 500 INDEX/SPX140M\$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2024	10/29/2025	1	623,626	100	10,040			3,319		589			(4,979)		1,795		0001
Purchased Call/S&P 500 INDEX/SPX140N\$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	333,204	100	3,599			1,606					(1,785)		1,113		0001
Purchased Call/S&P 500 INDEX/SPX140N\$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	713,545	100	3,496			1,441					(1,739)		2,279		0001
Purchased Call/S&P 500 INDEX/SPX1400\$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	66,646	100	653			309					(324)		229		0001
Purchased Call/S&P 500 INDEX/SPX1400\$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	662,428	100	10,400			4,738					(5,171)		2,227		0001
Purchased Call/S&P 500 INDEX/SPX1400\$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	18,578	100	346			166					(170)		64		0001
Purchased Call/S&P 500 INDEX/SPX261PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	565,467	100	2,884			953					(1,430)		1,628		0001
Purchased Call/S&P 500 INDEX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	219,509	100	2,283			904					(1,132)		689		0001
Purchased Call/S&P 500 INDEX/SPX140M\$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	296,847	100	4,571			1,722					(2,267)		909		0001
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	244,255	100	2,638			1,235					(1,308)		836		0001
Purchased Call/S&P 500 INDEX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	220,951	100	2,430			1,202					(1,209)		774		0001
Purchased Call/S&P 500 INDEX/SPX261PS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	1,060,992	100	17,506			6,752					(8,681)		3,297		0001
Purchased Call/S&P 500 INDEX/SPXA21CS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	282,813	100	4,525			1,832		140			(2,244)		900		0001
Purchased Call/S&P 500 INDEX/SPXB05Z\$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	38,169	100	420			136					(207)		109		0001
Purchased Call/S&P 500 INDEX/SPX140N\$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	365,184	100	5,843			2,409		147			(2,905)		1,167		0001
Purchased Call/S&P 500 INDEX/SPX1400\$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	796,181	100	8,519			4,118					(4,225)		2,764		0001
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	223,038	100	2,453			1,223		75			(1,210)		787		0001
Purchased Call/S&P 500 INDEX/SPX261QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	85,918	100	816			402					(405)		301		0001
Purchased Call/S&P 500 INDEX/SPX261QS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	647,796	100	5,830			2,883					(2,899)		2,268		0001
Purchased Call/S&P 500 INDEX/SPX261PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	253,506	100	3,904			1,140					(1,936)		686		0001
Purchased Call/S&P 500 INDEX/SPX140N\$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	230,394	100	2,465			1,093					(1,222)		767		0001
Purchased Call/S&P 500 INDEX/SPXD177\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	781,600	100	7,347			2,640					(3,653)		2,332		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140LSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/07/2025	1	1,316,000	100	22,109			5,985					(10,994)		3,427		0001
Purchased Call/S&P 500 INDEX/SPXC053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	63,341	100	678			274					(336)		202		0001
Purchased Call/S&P 500 INDEX/SPXD177SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	230,568	100	3,804			1,387					(1,876)		696		0001
Purchased Call/S&P 500 INDEX/SPX261PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	52,273	100	883			270					(436)		145		0001
Purchased Call/S&P 500 INDEX/SPX140NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	494,861	100	5,394			2,205					(2,675)		1,581		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	29,714	100	303			103					(151)		86		0001
Purchased Call/S&P 500 INDEX/SPXD17AS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	16,095	100	312			136					(155)		53		0001
Purchased Call/S&P 500 INDEX/SPXC055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	145,026	100	2,262			1,016					(1,122)		486		0001
Purchased Call/S&P 500 INDEX/SPXA21BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	251,499	100	3,999			1,588					(1,988)		790		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	58,710	100	616			281					(307)		197		0001
Purchased Call/S&P 500 INDEX/SPX140NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	111,191	100	1,946			826		118			(965)		362		0001
Purchased Call/S&P 500 INDEX/SPXC052SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	639,750	100	9,788			3,802					(4,854)		1,995		0001
Purchased Call/S&P 500 INDEX/SPX140MS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/10/2025	1	1,873,000	100	11,051			3,109					(5,495)		4,951		0001
Purchased Call/S&P 500 INDEX/SPXD17BSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	778,761	100	10,202			4,635					(5,059)		2,618		0001
Purchased Call/S&P 500 INDEX/SPXD17AS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/10/2025	1	344,188	100	6,540			2,918					(3,243)		1,150		0001
Purchased Call/S&P 500 INDEX/SPXD174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	17,175	100	285			85					(141)		47		0001
Purchased Call/S&P 500 INDEX/SPX140MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	258,532	100	4,059			1,252					(2,013)		719		0001
Purchased Call/S&P 500 INDEX/SPXA21CSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	15,358	100	286			119		13			(142)		49		0001
Purchased Call/S&P 500 INDEX/SPXD176SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	388,791	100	7,076			2,476					(3,509)		1,151		0001
Purchased Call/S&P 500 INDEX/SPXD178S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2024	11/12/2025	1	128,778	100	2,421			894					(1,201)		392		0001
Purchased Call/S&P 500 INDEX/SPX140MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	97,345	100	1,616			548		48			(804)		283		0001
Purchased Call/S&P 500 INDEX/SPX140MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	260,087	100	4,213			1,381		127			(2,089)		746		0001
Purchased Call/S&P 500 INDEX/SPXD174SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	469,717	100	7,703			2,271					(3,820)		1,278		0001
Purchased Call/S&P 500 INDEX/SPX261PSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	873,008	100	3,754			1,603					(1,862)		2,854		0001
Purchased Call/S&P 500 INDEX/SPXC053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	384,373	100	6,342			2,512					(3,145)		1,207		0001
Purchased Call/S&P 500 INDEX/SPX261QS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	121,442	100	2,028			1,000		59			(1,006)		425		0001
Purchased Call/S&P 500 INDEX/SPX261PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	332,010	100	3,453			1,033					(1,712)		907		0001
Purchased Call/S&P 500 INDEX/SPXD175S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	108,422	100	1,149			361					(570)		304		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD176S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	52,623	100	537			192					(266)		157		0001
Purchased Call/S&P 500 INDEX/SPXD176S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	37,826	100	390			132					(193)		110		0001
Purchased Call/S&P 500 INDEX/SPX1400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	419,316	100	4,445			2,057					(2,204)		1,427		0001
Purchased Call/S&P 500 INDEX/SPX261PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	198,669	100	2,046			789					(1,015)		617		0001
Purchased Call/S&P 500 INDEX/SPXC054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	294,249	100	5,032			2,194					(2,502)		968		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	50,608	100	547			175					(272)		143		0001
Purchased Call/S&P 500 INDEX/SPX140MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	734,385	100	6,169			2,277					(3,059)		2,233		0001
Purchased Call/S&P 500 INDEX/SPXD178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	403,986	100	6,141			2,250					(3,045)		1,224		0001
Purchased Call/S&P 500 INDEX/SPXI00KSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/12/2025	1	84,649	100	1,803			819					(894)		285		0001
Purchased Call/S&P 500 INDEX/SPXI00KS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	215,601	100	2,350			1,010					(1,165)		707		0001
Purchased Call/S&P 500 INDEX/SPXI00KS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	4,116	100	78			34					(39)		13		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	288,700	100	2,887			994					(1,424)		848		0001
Purchased Call/S&P 500 INDEX/SPX261PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	1,337,262	100	5,082			1,484					(2,520)		3,620		0001
Purchased Call/S&P 500 INDEX/SPX2610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	1	37,266	100	604			301		81			(298)		132		0001
Purchased Call/S&P 500 INDEX/SPXD177S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	125,610	100	1,281			460					(637)		375		0001
Purchased Call/S&P 500 INDEX/SPXC051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	196,488	100	3,006			1,080					(1,495)		586		0001
Purchased Call/S&P 500 INDEX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	19,222	100	202			62					(100)		53		0001
Purchased Call/S&P 500 INDEX/SPXD174SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	185,787	100	2,750			825					(1,367)		508		0001
Purchased Call/S&P 500 INDEX/SPXD173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/01/2025	1	1,343,000	100	15,579			4,026					(7,876)		3,390		0001
Purchased Call/S&P 500 INDEX/SPXI00C$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	10/15/2025	1	165,541	100	4,105			1,199		21			(2,036)		448		0001
Purchased Call/S&P 500 INDEX/SPX140NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	429,279	100	6,826			3,027					(3,385)		1,430		0001
Purchased Call/S&P 500 INDEX/SPXD176S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	187,068	100	3,292			1,134		64			(1,624)		550		0001
Purchased Call/S&P 500 INDEX/SPX1400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	6,957	100	72			34					(36)		24		0001
Purchased Call/S&P 500 INDEX/SPXD178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	472,588	100	4,679			1,714					(2,320)		1,432		0001
Purchased Call/S&P 500 INDEX/SPXI00MSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	213,556	100	3,460			1,739		517			(1,716)		756		0001
Purchased Call/S&P 500 INDEX/SPX140MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/31/2025	1	305,457	100	4,735			1,600					(2,348)		887		0001
Purchased Call/S&P 500 INDEX/SPXC050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	49,715	100	477			168					(237)		148		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	135,698	100	1,004			335					(498)		392		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	90,992	100	974			442					(483)		306		0001
Purchased Call/S&P 500 INDEX/SPX1400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	95,365	100	1,497			709					(742)		327		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	1,039,516	100	4,262			1,491					(2,113)		3,078		0001
Purchased Call/S&P 500 INDEX/SPXI00BSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2025	1	1,130,000	100	12,543			3,504					(6,254)		2,972		0001
Purchased Call/S&P 500 INDEX/SPXD175S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	224,315	100	4,015			1,279		199			(1,991)		632		0001
Purchased Call/S&P 500 INDEX/SPX140LSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	1,492,000	100	8,952			2,441					(4,439)		3,905		0001
Purchased Call/S&P 500 INDEX/SPX1400SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	74,536	100		1,528		804					(724)		270		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	32,191	100	335			218					(119)		129		0001
Purchased Call/S&P 500 INDEX/SPX1400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	248,054	100	2,629			1,369					(1,261)		895		0001
Purchased Call/S&P 500 INDEX/SPX140PSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	392,372	100	6,984			4,268					(2,744)		1,527		0001
Purchased Call/S&P 500 INDEX/SPX1400SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	99,550	100	1,005			540					(468)		365		0001
Purchased Call/S&P 500 INDEX/SPX140PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	155,470	100	2,456			1,387					(1,070)		584		0001
Purchased Call/S&P 500 INDEX/SPX140PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	1,242,922	100	12,678			6,880					(5,801)		4,577		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	669,862	100	7,101			3,990					(3,113)		2,510		0001
Purchased Call/S&P 500 INDEX/SPX2610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2026	1	1,786,230	100	13,039			8,334					(4,716)		7,136		0001
Purchased Call/S&P 500 INDEX/SPXC05GSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	58,037	100	1,068			785		774			(284)		249		0001
Purchased Call/S&P 500 INDEX/SPX140PSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	98,615	100	1,775			1,047		186			(734)		378		0001
Purchased Call/S&P 500 INDEX/SPX1400SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	118,575	100	2,016			1,349		615			(676)		483		0001
Purchased Call/S&P 500 INDEX/SPX140PSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	93,567	100	1,001			591		15			(414)		358		0001
Purchased Call/S&P 500 INDEX/SPX140SS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	37,055	100	667			497		753			(174)		159		0001
Purchased Call/S&P 500 INDEX/SPX140RS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2026	1	13,956	100	207			143		157			(65)		58		0001
Purchased Call/S&P 500 INDEX/SPX1400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	52,537	100	546			357					(192)		212		0001
Purchased Call/S&P 500 INDEX/SPX140SSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	506,281	100	4,101			3,084		7,395			(1,022)		2,193		0001
Purchased Call/S&P 500 INDEX/SPXC05DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	100,612	100	875			603					(277)		416		0001
Purchased Call/S&P 500 INDEX/SPXI00VSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	45,986	100	704			483		82			(224)		190		0001
Purchased Call/S&P 500 INDEX/SPX140PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	270,210	100	2,837			1,743		23			(1,106)		1,058		0001
Purchased Call/S&P 500 INDEX/SPX140RSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	278,689	100	4,375			3,110		2,612			(1,288)		1,174		0001
Purchased Call/S&P 500 INDEX/SPX140SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	31,365	100	477			356		811			(123)		135		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140S$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	111,390	100		913		684		1,843			(234)		482		0001
Purchased Call/S&P 500 INDEX/SPX2610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	139,106	100		1,530		792					(742)		500		0001
Purchased Call/S&P 500 INDEX/SPX140S$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	275,829	100		3,889		2,925		6,647			(970)		1,195		0001
Purchased Call/S&P 500 INDEX/SPX2610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	162,485	100		1,755		1,069					(692)		632		0001
Purchased Call/S&P 500 INDEX/SPXC058S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	506,118	100		5,365		3,000					(2,391)		1,892		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	669,844	100		6,899		4,124		8			(2,779)		2,588		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	208,849	100		1,608		1,143		342			(473)		880		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	476,834	100		5,054		3,035					(2,022)		1,847		0001
Purchased Call/S&P 500 INDEX/SPX140RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	255,642	100		4,729		3,205		319			(1,529)		1,051		0001
Purchased Call/S&P 500 INDEX/SPX140RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	36,758	100		500		350		537			(151)		154		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	643,023	100		5,594		4,130		3,728			(1,471)		2,760		0001
Purchased Call/S&P 500 INDEX/SPXC059$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	275,515	100		2,893		1,655					(1,248)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXC05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	731,270	100		7,459		4,890		137			(2,575)		2,959		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	101,659	100		854		623		319			(235)		434		0001
Purchased Call/S&P 500 INDEX/SPXC058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	113,146	100		1,188		659					(535)		419		0001
Purchased Call/S&P 500 INDEX/SPXC05AST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	593,652	100		6,471		4,011					(2,464)		2,336		0001
Purchased Call/S&P 500 INDEX/SPXC05DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	399,709	100		3,477		2,405		1,186			(1,090)		1,661		0001
Purchased Call/S&P 500 INDEX/SPX140PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	192,431	100		2,021		1,180		61			(841)		735		0001
Purchased Call/S&P 500 INDEX/SPX140PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	517,222	100		5,483		3,350					(2,154)		2,012		0001
Purchased Call/S&P 500 INDEX/SPX140PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	674,501	100		6,678		4,029					(2,653)		2,618		0001
Purchased Call/S&P 500 INDEX/SPXC059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	719,178	100		7,551		4,348					(3,230)		2,728		0001
Purchased Call/S&P 500 INDEX/SPXC05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	145,378	100		1,221		889		35			(339)		617		0001
Purchased Call/S&P 500 INDEX/SPX140S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	62,597	100		632		416		76			(217)		254		0001
Purchased Call/S&P 500 INDEX/SPX140SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	365,086	100		3,614		2,390		403			(1,228)		1,483		0001
Purchased Call/S&P 500 INDEX/SPX2610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	162,824	100		1,710		876		416			(838)		581		0001
Purchased Call/S&P 500 INDEX/SPX140S$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	39,039	100		320		239		573			(83)		168		0001
Purchased Call/S&P 500 INDEX/SPXI00V$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/05/2025	03/05/2026	1	325,259	100		5,302		3,608		198			(1,699)		1,341		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05B$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	509,976	100		5,457		3,537					(1,943)		2,046		0001
Purchased Call/S&P 500 INDEX/SPXI00W$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	337,056	100		2,831		1,966		1,335			(869)		1,403		0001
Purchased Call/S&P 500 INDEX/SPXC05A$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	136,699	100		2,884		1,788		63			(1,098)		538		0001
Purchased Call/S&P 500 INDEX/SPXC05B$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	77,852	100		1,464		939					(525)		312		0001
Purchased Call/S&P 500 INDEX/SPXC05D$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	261,445	100		2,275		1,567					(719)		1,080		0001
Purchased Call/S&P 500 INDEX/SPXC05E$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	446,233	100		3,748		2,685		724			(1,068)		1,887		0001
Purchased Call/S&P 500 INDEX/SPXC05F$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	147,539	100		1,239		902		217			(344)		626		0001
Purchased Call/S&P 500 INDEX/SPXC05C$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	141,250	100		1,441		936					(511)		567		0001
Purchased Call/S&P 500 INDEX/SPX140$S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	107,215	100		922		687		927			(240)		461		0001
Purchased Call/S&P 500 INDEX/SPX140RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	583,956	100		4,788		3,443		847			(1,351)		2,474		0001
Purchased Call/S&P 500 INDEX/SPXC05B$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	633,581	100		6,843		4,354					(2,529)		2,526		0001
Purchased Call/S&P 500 INDEX/SPX140$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	583,469	100		6,243		3,937					(2,343)		2,306		0001
Purchased Call/S&P 500 INDEX/SPX140$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	487,784	100		4,536		3,049		2,272			(1,508)		1,998		0001
Purchased Call/S&P 500 INDEX/SPXI00U$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	628,825	100		6,162		4,114		2,020			(2,077)		2,560		0001
Purchased Call/S&P 500 INDEX/SPX140$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	8,671	100		71		53		145			(18)		37		0001
Purchased Call/S&P 500 INDEX/SPX1400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	483,047	100		4,879		2,602					(2,292)		1,756		0001
Purchased Call/S&P 500 INDEX/SPX1400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	17,206	100		160		107		20			(54)		70		0001
Purchased Call/S&P 500 INDEX/SPX140S$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	454,409	100		7,361		5,516		13,435			(1,885)		1,965		0001
Purchased Call/S&P 500 INDEX/SPX1400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	1,821,246	100		12,020		7,914		392			(4,117)		7,384		0001
Purchased Call/S&P 500 INDEX/SPX140RSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/13/2026	1	81,148	100		1,160		820		1,761			(347)		340		0001
Purchased Call/S&P 500 INDEX/SPX1400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	675,237	100		7,158		4,456					(2,706)		2,663		0001
Purchased Call/S&P 500 INDEX/SPX2610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2026	1	102,616	100		1,868		1,050					(819)		385		0001
Purchased Call/S&P 500 INDEX/SPX1400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	18,004	100		270		144					(127)		65		0001
Purchased Call/S&P 500 INDEX/SPX1400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	372,835	100		4,027		2,485					(1,544)		1,464		0001
Purchased Call/S&P 500 INDEX/SPXC05E$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	560,318	100		4,258		3,016		2,861			(1,263)		2,346		0001
Purchased Call/S&P 500 INDEX/SPXC057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	809,757	100		8,664		4,726					(3,941)		2,990		0001
Purchased Call/S&P 500 INDEX/SPX140S$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	1,021,220	100		9,089		6,685		6,168			(2,415)		4,375		0001
Purchased Call/S&P 500 INDEX/SPX1400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	127,123	100		1,182		791		304			(396)		518		0001

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Purchased Call/S&P 500 INDEX/SPXC05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	106,784	100		1,132		670		38			(466)		409		0001
Purchased Call/S&P 500 INDEX/SPX1400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	321,153	100		3,244		1,730					(1,524)		1,168		0001
Purchased Call/S&P 500 INDEX/SPX2610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	294,738	100		2,741		1,865					(879)		1,215		0001
Purchased Call/S&P 500 INDEX/SPX140RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	32,558	100		270		196		60			(76)		138		0001
Purchased Call/S&P 500 INDEX/SPX1400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	770,565	100		7,860		4,146		119			(3,715)		2,802		0001
Purchased Call/S&P 500 INDEX/SPXI00V$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2025	03/03/2026	1	67,787	100		1,091		737		503			(356)		278		0001
Purchased Call/S&P 500 INDEX/SPX1400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	133,748	100		2,274		1,528		1,531			(756)		548		0001
Purchased Call/S&P 500 INDEX/SPXC05B$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	335,159	100		3,486		1,932					(1,570)		1,240		0001
Purchased Call/S&P 500 INDEX/SPXC05ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	44,462	100		649		460		593			(193)		186		0001
Purchased Call/S&P 500 INDEX/SPX2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	114,489	100		1,259		647					(616)		409		0001
Purchased Call/S&P 500 INDEX/SPXC05A$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	93,325	100		1,559		962					(598)		366		0001
Purchased Call/S&P 500 INDEX/SPX2610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	230,826	100		2,470		1,461		52			(1,018)		884		0001
Purchased Call/S&P 500 INDEX/SPX140PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	778,349	100		7,939		4,593		157			(3,350)		2,959		0001
Purchased Call/S&P 500 INDEX/SPX2610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	589,267	100		6,011		3,245					(2,766)		2,165		0001
Purchased Call/S&P 500 INDEX/SPX2610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	48,190	100		829		448		9			(382)		177		0001
Purchased Call/S&P 500 INDEX/SPX140PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	431,869	100		4,535		2,771					(1,781)		1,680		0001
Purchased Call/S&P 500 INDEX/SPXI00W$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	84,594	100		1,193		828		922			(366)		352		0001
Purchased Call/S&P 500 INDEX/SPXC05B$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	399,955	100		4,160		2,670					(1,493)		1,601		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	91,787	100		1,010		638					(377)		363		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	255,170	100		4,363		3,125		3,004			(1,243)		1,079		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	107,637	100		1,152		659					(497)		405		0001
Purchased Call/S&P 500 INDEX/SPX140RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	512,448	100		4,715		3,195					(1,524)		2,108		0001
Purchased Call/S&P 500 INDEX/SPXI00W$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	501,298	100		4,111		2,865		4,683			(1,250)		2,091		0001
Purchased Call/S&P 500 INDEX/SPX2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	518,099	100		5,647		2,902					(2,762)		1,849		0001
Purchased Call/S&P 500 INDEX/SPX140PSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	88,060	100		1,823		1,090		242			(734)		340		0001
Purchased Call/S&P 500 INDEX/SPX1400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	859,496	100		9,197		4,814					(4,384)		3,109		0001
Purchased Call/S&P 500 INDEX/SPX140S$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	280,808	100		2,443		1,790		1,396			(656)		1,201		0001
Purchased Call/S&P 500 INDEX/SPX140S$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	409,018	100		7,444		5,455		6,087			(1,999)		1,749		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140PS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	14,075	100		284		154		20			(130)		52		0001
Purchased Call/S&P 500 INDEX/SPX140RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2026	1	23,383	100		344		245		119			(99)		99		0001
Purchased Call/S&P 500 INDEX/SPXC059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	111,706	100		1,184		676					(513)		421		0001
Purchased Call/S&P 500 INDEX/SPXC05C$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	173,032	100		1,661		1,121		136			(542)		710		0001
Purchased Call/S&P 500 INDEX/SPX140RS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	465,711	100		3,679		2,574		3,204			(1,109)		1,946		0001
Purchased Call/S&P 500 INDEX/SPXC05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	316,201	100		3,478		2,199					(1,300)		1,250		0001
Purchased Call/S&P 500 INDEX/SPXC05ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	731,095	100		5,556		3,925		5,924			(1,659)		3,061		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	1,111,758	100		7,782		4,524					(3,262)		4,236		0001
Purchased Call/S&P 500 INDEX/SPXC05ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	363,893	100		2,948		2,103		318			(848)		1,536		0001
Purchased Call/S&P 500 INDEX/SPXC05ESN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	112,074	100		874		619		535			(259)		469		0001
Purchased Call/S&P 500 INDEX/SPXC05AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	295,292	100		3,160		1,880		404			(1,291)		1,138		0001
Purchased Call/S&P 500 INDEX/SPXI00V$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	238,437	100		2,027		1,392					(644)		985		0001
Purchased Call/S&P 500 INDEX/SPX2610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	79,546	100		875		553					(327)		314		0001
Purchased Call/S&P 500 INDEX/SPXI00W$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	70,277	100		1,153		803		1,673			(350)		293		0001
Purchased Call/S&P 500 INDEX/SPX140PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	31,573	100		549		318		67			(232)		120		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	46,307	100		491		271					(222)		171		0001
Purchased Call/S&P 500 INDEX/SPX1400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	506,200	100		5,163		2,717					(2,447)		1,836		0001
Purchased Call/S&P 500 INDEX/SPX140PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	497,150	100		5,320		3,004					(2,317)		1,867		0001
Purchased Call/S&P 500 INDEX/SPX140RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	8,630	100		149		107		59			(42)		37		0001
Purchased Call/S&P 500 INDEX/SPX140TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	1,094,482	100		7,880		6,578		18,209			(1,317)		4,994		0001
Purchased Call/S&P 500 INDEX/SPX140USK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	750,270	100		6,752		6,250		9,787			(518)		3,605		0001
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/05/2026	1	330,513	100		2,942		2,762		4,287			(201)		1,595		0001
Purchased Call/S&P 500 INDEX/SPX261SSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	147,486	100		2,935		2,927		3,133			(32)		733		0001
Purchased Call/S&P 500 INDEX/SPX140USU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2026	1	14,201	100		128		123		177			(6)		70		0001
Purchased Call/S&P 500 INDEX/SPXJ002SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	56,539	100		373		300		1,071			(76)		252		0001
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	515,900	100		4,643		4,463		6,505			(217)		2,515		0001
Purchased Call/S&P 500 INDEX/SPX140TS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	2,425,009	100		13,095		10,389		38,005			(2,727)		10,789		0001
Purchased Call/S&P 500 INDEX/SPX140TS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	178,541	100		1,268		997		3,568			(279)		787		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261S$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	33,782	100		307		301		399			(8)		166		0001
Purchased Call/S&P 500 INDEX/SPXJ003$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	26,617	100		248		204		659			(45)		120		0001
Purchased Call/S&P 500 INDEX/SPX261R$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	498,457	100		4,436		4,204		5,855			(243)		2,423		0001
Purchased Call/S&P 500 INDEX/SPX261R$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	657,206	100		4,403		4,015		6,235			(398)		3,134		0001
Purchased Call/S&P 500 INDEX/SPX140S$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	92,034	100		589		451		1,929			(141)		400		0001
Purchased Call/S&P 500 INDEX/SPX140U$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2026	1	523,196	100		4,761		4,328		7,120			(443)		2,491		0001
Purchased Call/S&P 500 INDEX/SPX261R$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	27,916	100		424		379		708			(47)		132		0001
Purchased Call/S&P 500 INDEX/SPX140T$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	574,647	100		6,321		4,969		17,488			(1,389)		2,534		0001
Purchased Call/S&P 500 INDEX/SPXC050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	278,463	100		5,486		5,059		6,699			(467)		1,330		0001
Purchased Call/S&P 500 INDEX/SPX261S$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	39,781	100		716		706		831			(12)		197		0001
Purchased Call/S&P 500 INDEX/SPX261R$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	49,817	100		912		831		1,299			(82)		238		0001
Purchased Call/S&P 500 INDEX/SPX261S$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	434,174	100		3,864		3,864		4,128			(32)		2,159		0001
Purchased Call/S&P 500 INDEX/SPX261S$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	701,830	100		6,387		6,262		8,214			(176)		3,451		0001
Purchased Call/S&P 500 INDEX/SPXJ004$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2025	04/28/2026	1	345,572	100		2,557		2,120		6,258			(441)		1,572		0001
Purchased Call/S&P 500 INDEX/SPXC055$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	808,773	100		7,279		6,878		7,969			(419)		3,926		0001
Purchased Call/S&P 500 INDEX/SPXJ004$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	8,246	100		122		101		293			(22)		37		0001
Purchased Call/S&P 500 INDEX/SPX140S$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	188,357	100		2,750		2,136		7,226			(618)		829		0001
Purchased Call/S&P 500 INDEX/SPX140T$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	387,071	100		2,555		2,083		7,553			(476)		1,746		0001
Purchased Call/S&P 500 INDEX/SPXJ000$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	63,959	100		857		657		2,758			(205)		278		0001
Purchased Call/S&P 500 INDEX/SPX261R$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	1	44,605	100		393		362		549			(33)		214		0001
Purchased Call/S&P 500 INDEX/SPX140T$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	165,961	100		2,556		2,126		5,462			(434)		756		0001
Purchased Call/S&P 500 INDEX/SPX140U$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	76,395	100		1,108		1,065		1,481			(52)		372		0001
Purchased Call/S&P 500 INDEX/SPXJ005$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	145,898	100		1,138		980		2,573			(165)		674		0001
Purchased Call/S&P 500 INDEX/SPXC050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	554,227	100		4,933		4,389		6,180			(554)		2,611		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/05/2026	1	791,865	100		18,846		17,747		23,988			(1,243)		3,821		0001
Purchased Call/S&P 500 INDEX/SPXJ002$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	2,934	100		36		29		105			(7)		13		0001
Purchased Call/S&P 500 INDEX/SPXJ003$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	507,352	100		3,602		2,964		10,005			(661)		2,292		0001
Purchased Call/S&P 500 INDEX/SPXC055$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	258,632	100		4,216		3,983		4,756			(243)		1,255		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	49,180	100		325		261		942			(66)		220		0001
Purchased Call/S&P 500 INDEX/SPXJ006S6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	20,413	100		323		279		700			(46)		94		0001
Purchased Call/S&P 500 INDEX/SPXJ000SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	36,974	100		240		185		830			(57)		162		0001
Purchased Call/S&P 500 INDEX/SPXJ001SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	653,015	100		4,767		3,769		14,154			(1,006)		2,900		0001
Purchased Call/S&P 500 INDEX/SPXD17PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2025	06/03/2026	1	364,363	100		3,279		3,044		3,108			(243)		1,753		0001
Purchased Call/S&P 500 INDEX/SPXC05NSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	251,330	100		2,237		1,978		2,720			(274)		1,180		0001
Purchased Call/S&P 500 INDEX/SPXC05NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	330,132	100		2,872		2,537		4,076			(355)		1,543		0001
Purchased Call/S&P 500 INDEX/SPXC05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	48,696	100		794		763		881			(37)		238		0001
Purchased Call/S&P 500 INDEX/SPX261SS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	28,396	100		449		441		551			(9)		141		0001
Purchased Call/S&P 500 INDEX/SPXJ003SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	174,134	100		1,254		1,034		3,265			(227)		787		0001
Purchased Call/S&P 500 INDEX/SPX261RSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	349,483	100		3,145		2,962		4,287			(207)		1,687		0001
Purchased Call/S&P 500 INDEX/SPXC05LS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	152,722	100		2,367		2,015		4,228			(357)		704		0001
Purchased Call/S&P 500 INDEX/SPXC05TS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	137,254	100		2,278		2,159		2,620			(125)		667		0001
Purchased Call/S&P 500 INDEX/SPXD17PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	135,063	100		2,310		2,124		3,257			(202)		645		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	43,407	100		564		498		809			(70)		203		0001
Purchased Call/S&P 500 INDEX/SPX261SS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	232,747	100		3,631		3,501		4,584			(139)		1,141		0001
Purchased Call/S&P 500 INDEX/SPXJ004SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	51,375	100		663		558		1,495			(109)		235		0001
Purchased Call/S&P 500 INDEX/SPXJ006S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	98,882	100		771		666		1,737			(110)		457		0001
Purchased Call/S&P 500 INDEX/SPX140US5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	116,308	100		1,047		1,006		1,461			(49)		567		0001
Purchased Call/S&P 500 INDEX/SPXJ005S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	374,510	100		5,093		4,350		11,608			(754)		1,728		0001
Purchased Call/S&P 500 INDEX/SPX140USY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/17/2026	1	82,592	100		1,445		1,401		1,872			(51)		406		0001
Purchased Call/S&P 500 INDEX/SPX140SSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/02/2026	1	292,265	100		2,513		1,904		5,340			(613)		1,271		0001
Purchased Call/S&P 500 INDEX/SPX140TSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	1	451,680	100		3,433		2,922		7,418			(517)		2,081		0001
Purchased Call/S&P 500 INDEX/SPXC05W89	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	288,601	100		2,569		2,569		2,754			(21)		1,441		0001
Purchased Call/S&P 500 INDEX/SPX140USD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	39,279	100		334		302		577			(35)		186		0001
Purchased Call/S&P 500 INDEX/SPXJ005SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	354,722	100		2,660		2,272		6,287			(394)		1,637		0001
Purchased Call/S&P 500 INDEX/SPX140SSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	83,395	100		534		412		1,732			(123)		366		0001
Purchased Call/S&P 500 INDEX/SPXJ003SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	75,402	100		1,101		906		2,879			(202)		341		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140T$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	1,399,141	100		20,567		16,123		55,504			(4,564)		6,171		0001
Purchased Call/S&P 500 INDEX/SPX140S$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	934,174	100		5,885		4,556		19,306			(1,338)		4,106		0001
Purchased Call/S&P 500 INDEX/SPX140T$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	93,690	100		1,349		1,145		2,651			(207)		431		0001
Purchased Call/S&P 500 INDEX/SPX140S$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	20,513	100		252		195		753			(57)		90		0001
Purchased Call/S&P 500 INDEX/SPX140S$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	37,636	100		410		322		1,146			(91)		166		0001
Purchased Call/S&P 500 INDEX/SPX140S$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	77,618	100		1,389		1,049		2,413			(343)		337		0001
Purchased Call/S&P 500 INDEX/SPX261S$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	269,650	100		2,481		2,447		2,911			(41)		1,337		0001
Purchased Call/S&P 500 INDEX/SPX140S$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	571,599	100		4,687		3,538		8,811			(1,156)		2,481		0001
Purchased Call/S&P 500 INDEX/SPX140U$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	1,296,565	100		8,557		7,538		15,796			(1,078)		6,061		0001
Purchased Call/S&P 500 INDEX/SPX140T$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	44,474	100		587		490		1,270			(98)		203		0001
Purchased Call/S&P 500 INDEX/SPX140S$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	294,739	100		3,272		2,524		9,756			(753)		1,293		0001
Purchased Call/S&P 500 INDEX/SPX261S$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	329,431	100		7,478		7,478		7,768			(62)		1,638		0001
Purchased Call/S&P 500 INDEX/SPXD17P$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2026	1	174,363	100		3,016		2,742		3,246			(281)		830		0001
Purchased Call/S&P 500 INDEX/SPXC05N$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	175,073	100		2,959		2,606		4,048			(373)		818		0001
Purchased Call/S&P 500 INDEX/SPX261R$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	96,813	100		852		786		1,188			(73)		462		0001
Purchased Call/S&P 500 INDEX/SPXC05N$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	36,535	100		592		523		705			(73)		172		0001
Purchased Call/S&P 500 INDEX/SPX261R$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	60,270	100		542		520		703			(27)		294		0001
Purchased Call/S&P 500 INDEX/SPX140U$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2026	1	42,653	100		717		661		1,018			(61)		205		0001
Purchased Call/S&P 500 INDEX/SPX261S$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	49,710	100		447		447		471			(4)		247		0001
Purchased Call/S&P 500 INDEX/SPXJ004$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	582,726	100		4,429		3,729		10,243			(728)		2,663		0001
Purchased Call/S&P 500 INDEX/SPXJ002$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	2,124,914	100		10,200		8,261		37,630			(1,956)		9,552		0001
Purchased Call/S&P 500 INDEX/SPXC05M$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	121,078	100		1,889		1,639		2,806			(254)		563		0001
Purchased Call/S&P 500 INDEX/SPX261R$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	1,309,594	100		9,429		8,780		13,164			(672)		6,310		0001
Purchased Call/S&P 500 INDEX/SPXC05O$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	77,858	100		1,168		1,039		1,448			(131)		367		0001
Purchased Call/S&P 500 INDEX/SPX261R$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	347,145	100		5,763		5,426		7,730			(380)		1,675		0001
Purchased Call/S&P 500 INDEX/SPX261R$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	189,513	100		1,725		1,663		2,182			(66)		929		0001
Purchased Call/S&P 500 INDEX/SPX140T$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1	39,634	100		499		414		1,110			(86)		180		0001
Purchased Call/S&P 500 INDEX/SPX140T$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	533,660	100		3,736		2,937		10,781			(821)		2,354		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	52,238	100		554		445		1,501			(112)		233		0001
Purchased Call/S&P 500 INDEX/SPXJ006SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	291,401	100		2,273		1,966		5,003			(322)		1,354		0001
Purchased Call/S&P 500 INDEX/SPX261SSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	361,049	100		6,643		6,643		7,633					1,805		0001
Purchased Call/S&P 500 INDEX/SPXC05NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	31,509	100		277		245		343			(34)		147		0001
Purchased Call/S&P 500 INDEX/SPX261SS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	1	175,252	100		1,595		1,564		2,047			(43)		867		0001
Purchased Call/S&P 500 INDEX/SPX140US9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	226,256	100		1,923		1,741		3,474			(201)		1,069		0001
Purchased Call/S&P 500 INDEX/SPXC05TSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	15,916	100		283		272		318			(14)		78		0001
Purchased Call/S&P 500 INDEX/SPXC05RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	326,333	100		5,972		5,561		6,967			(425)		1,572		0001
Purchased Call/S&P 500 INDEX/SPX261SS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	1	876,168	100		7,886		7,646		10,246			(281)		4,302		0001
Purchased Call/S&P 500 INDEX/SPXJ001SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	34,168	100		509		403		1,407			(107)		152		0001
Purchased Call/S&P 500 INDEX/SPXD17PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	335,852	100		2,989		2,749		3,070			(262)		1,604		0001
Purchased Call/S&P 500 INDEX/SPX140US7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	202,987	100		1,766		1,594		3,188			(189)		959		0001
Purchased Call/S&P 500 INDEX/SPX140TSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	256,706	100		2,002		1,693		4,230			(322)		1,179		0001
Purchased Call/S&P 500 INDEX/SPX140SSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	478,144	100		3,251		2,549		9,672			(722)		2,109		0001
Purchased Call/S&P 500 INDEX/SPX261RST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	162,355	100		1,461		1,377		1,967			(96)		787		0001
Purchased Call/S&P 500 INDEX/SPXC05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	33,439	100		294		263		423			(32)		158		0001
Purchased Call/S&P 500 INDEX/SPX140TS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	72,443	100		514		405		1,480			(112)		321		0001
Purchased Call/S&P 500 INDEX/SPX140TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	14,467	100		114		97		239			(18)		67		0001
Purchased Call/S&P 500 INDEX/SPXJ003S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	59,930	100		629		484		2,055			(149)		262		0001
Purchased Call/S&P 500 INDEX/SPXJ002SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	661,224	100		4,364		3,506		12,225			(885)		2,952		0001
Purchased Call/S&P 500 INDEX/SPXJ006S7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	628,745	100		4,904		4,237		10,813			(701)		2,907		0001
Purchased Call/S&P 500 INDEX/SPX140TSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	33,881	100		471		374		1,149			(98)		151		0001
Purchased Call/S&P 500 INDEX/SPXJ003SU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	224,455	100		1,616		1,333		4,398			(293)		1,014		0001
Purchased Call/S&P 500 INDEX/SPX140S80	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	2,786,013	100		12,258		9,390		41,106			(2,938)		12,113		0001
Purchased Call/S&P 500 INDEX/SPXC05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	232,555	100		3,744		3,476		4,398			(277)		1,119		0001
Purchased Call/S&P 500 INDEX/SPXD17TS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	1	40,956	100		737		729		748			(10)		203		0001
Purchased Call/S&P 500 INDEX/SPXJ002S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	898,519	100		6,020		4,793		18,927			(1,237)		4,005		0001
Purchased Call/S&P 500 INDEX/SPXJ002SQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	17,253	100		236		190		610			(48)		77		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/20/2026	1	184,042	100		1,215		978		3,534			(244)		826		0001
Purchased Call/S&P 500 INDEX/SPXJ003SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	137,194	100		988		816		2,495			(178)		623		0001
Purchased Call/S&P 500 INDEX/SPXC05TSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	827,293	100		7,280		6,919		7,897			(379)		4,027		0001
Purchased Call/S&P 500 INDEX/SPX261SSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	211,417	100		1,924		1,919		2,119			(21)		1,051		0001
Purchased Call/S&P 500 INDEX/SPX140SSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	1,000,283	100		7,502		5,731		21,002			(1,814)		4,349		0001
Purchased Call/S&P 500 INDEX/SPX140TSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	252,583	100		1,970		1,664		4,196			(319)		1,154		0001
Purchased Call/S&P 500 INDEX/SPX140TSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	1,334,004	100		6,670		5,825		13,305			(859)		6,226		0001
Purchased Call/S&P 500 INDEX/SPX140VS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/25/2026	1	1,056,854	100		9,934		9,825		12,070			(136)		5,248		0001
Purchased Call/S&P 500 INDEX/SPX140USB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	126,338	100		1,074		972		1,864			(112)		597		0001
Purchased Call/S&P 500 INDEX/SPX140VS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	188,256	100		1,732		1,693		2,326			(57)		926		0001
Purchased Call/S&P 500 INDEX/SPX140USZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	374,763	100		7,046		6,889		8,938			(232)		1,843		0001
Purchased Call/S&P 500 INDEX/SPX140SSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	925,346	100		4,534		3,522		12,081			(1,019)		4,074		0001
Purchased Call/S&P 500 INDEX/SPX261RSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	215,904	100		1,943		1,830		2,622			(128)		1,042		0001
Purchased Call/S&P 500 INDEX/SPX140TSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	508,230	100		3,761		3,129		8,800			(639)		2,315		0001
Purchased Call/S&P 500 INDEX/SPX140TS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	2,250,056	100		38,926		30,600		102,114			(8,555)		9,924		0001
Purchased Call/S&P 500 INDEX/SPX140VS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	14,319	100		239		234		307			(8)		70		0001
Purchased Call/S&P 500 INDEX/SPX261SS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	449,188	100		4,133		4,064		5,098			(79)		2,224		0001
Purchased Call/S&P 500 INDEX/SPX140USF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	6,427	100		55		50		91			(6)		31		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	199,171	100		1,753		1,555		2,114			(202)		937		0001
Purchased Call/S&P 500 INDEX/SPX261SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	1,336,615	100		10,025		9,802		12,867			(330)		6,572		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	2,152	100		34		30		51			(5)		10		0001
Purchased Call/S&P 500 INDEX/SPX261RSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	476,707	100		4,195		3,869		5,870			(357)		2,277		0001
Purchased Call/S&P 500 INDEX/SPX140TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	384,650	100		2,308		1,876		7,693			(436)		1,732		0001
Purchased Call/S&P 500 INDEX/SPX140TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	238,543	100		1,861		1,571		3,947			(302)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXC05NS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	92,671	100		1,640		1,432		2,440			(211)		432		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	309,671	100		2,756		2,399		4,012			(362)		1,443		0001
Purchased Call/S&P 500 INDEX/SPXC05MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	395,624	100		3,402		2,952		4,969			(457)		1,841		0001
Purchased Call/S&P 500 INDEX/SPX261SSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	420,790	100		3,703		3,703		4,974					2,104		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1400S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,189,000	100		26,396		21,547		6,350			(4,961)		7,571		0001
Purchased Call/S&P 500 INDEX/SPX815S$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2024	08/27/2025	1	1,155,014	41251	29,385			4,627		50,597			(14,612)		2,302		0001
Purchased Call/S&P 500 INDEX/SPX815PSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/23/2025	1	1,251,101	40358	28,982			1,761		62,215			(14,411)		1,570		0001
Purchased Call/S&P 500 INDEX/SPXI009$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/23/2024	09/19/2025	1	1,177,774	42063	31,595			7,041		22,835			(15,842)		2,774		0001
Purchased Call/S&P 500 INDEX/SPXA211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2024	07/30/2025	1	1,222,300	40743	33,567			2,689		60,481			(16,691)		1,752		0001
Purchased Call/S&P 500 INDEX/SPX815S$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	1,225,049	40835	32,776			4,527		56,853			(16,298)		2,290		0001
Purchased Call/S&P 500 INDEX/SPXM137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	1	1,392,531	42198	34,863			8,186		32,935			(17,335)		3,380		0001
Purchased Call/S&P 500 INDEX/SPX815T$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/03/2025	1	1,105,297	40937	29,797			5,268		51,503			(14,817)		2,332		0001
Purchased Call/S&P 500 INDEX/SPX815PSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	1,101,292	39332	28,750			80		55,002			(14,296)		408		0001
Purchased Call/S&P 500 INDEX/SPX815USC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2024	09/17/2025	1	1,289,792	41606	35,347			7,616		44,993			(17,576)		3,000		0001
Purchased Call/S&P 500 INDEX/SPX815T$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/03/2024	08/29/2025	1	1,330,019	41563	30,054			4,953		49,845			(15,111)		2,696		0001
Purchased Call/S&P 500 INDEX/SPX815PSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2024	07/16/2025	1	1,310,543	40954	35,602			1,475		51,284			(17,703)		1,372		0001
Purchased Call/S&P 500 INDEX/SPX815Y$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/23/2025	1	1,282,000	42906.9	34,101			16,485		23,657			(16,910)		4,451		0001
Purchased Call/S&P 500 INDEX/SPXI00C$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	1,750,000	42924.9	44,450			13,837		16,259			(22,042)		4,890		0001
Purchased Call/S&P 500 INDEX/SPXA21A$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/29/2024	10/29/2025	1	1,718,000	42233.1	45,183			14,937		51,747			(22,406)		4,946		0001
Purchased Call/S&P 500 INDEX/SPXA21A$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	1,268,000	42221.9	33,602			11,756		31,932			(16,663)		3,754		0001
Purchased Call/S&P 500 INDEX/SPXA218$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,018,000	42080.4	26,875			7,330		25,300			(13,327)		2,664		0001
Purchased Call/S&P 500 INDEX/SPXI00C$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2024	10/15/2025	1	1,194,000	42740.4	32,119			9,379		16,792			(15,927)		3,232		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/18/2025	06/18/2026	1	1,145,000	42171.7		31,259		30,564		40,751			(1,028)		5,630		0001
Purchased Call/S&P 500 INDEX/SPXA213$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/21/2024	08/21/2025	1	1,091,000	5620.85	21,820			3,066		31,095			(10,820)		2,059		0001
Purchased Call/S&P 500 INDEX/SPXA210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	1,537,000	.5505	30,586			1,685		47,729			(15,085)		1,843		0001
Purchased Call/S&P 500 INDEX/SPXL13M$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	2,114,000	5509.01	42,280			117		65,472			(20,966)		782		0001
Purchased Call/S&P 500 INDEX/SPXL13O$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	1,519,000	5576.98	30,836			680		48,444			(15,291)		1,193		0001
Purchased Call/S&P 500 INDEX/SPXL13I$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	1,261,000	5319.31	23,833			2,509		36,845			(11,819)		2,061		0001
Purchased Call/S&P 500 INDEX/SPXL13T$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	1,572,000	5463.54	30,811			2,377		47,624			(15,279)		2,216		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,449,000	5554.25	50,939			6,736		74,628			(25,123)		4,487		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	1,346,000	5588.27	27,189			1,198		42,393			(13,483)		1,452		0001
Purchased Call/S&P 500 INDEX/SPXL13N$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	1,562,000	5572.85	31,084			599		48,309			(15,414)		1,156		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA214S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	08/28/2025	1	2,108,000	5592.18	42,160			6,736		59,870			(20,907)		4,238		0001
Purchased Call/S&P 500 INDEX/SPXL13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	2,314,000	5475.09	59,007					93,676			(29,261)		606		0001
Purchased Call/S&P 500 INDEX/SPX140KSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/27/2025	1	2,492,000	5625.8	52,083			8,178		73,463			(25,827)		4,967		0001
Purchased Call/S&P 500 INDEX/SPXA213SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2024	08/25/2025	1	2,112,000	5634.61	44,141			6,688		62,580			(21,770)		4,136		0001
Purchased Call/S&P 500 INDEX/SPXL13Y3G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	1,109,000	5543.22	21,293			2,654		31,380			(10,559)		1,968		0001
Purchased Call/S&P 500 INDEX/SPXL13WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	1,598,000	5344.16	29,403			3,321		45,003			(14,501)		2,710		0001
Purchased Call/S&P 500 INDEX/SPXL13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	1,952,000	5399.22	38,259			2,544		59,567			(18,972)		2,554		0001
Purchased Call/S&P 500 INDEX/SPXL13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	1,515,000	5567.19	29,088			481		45,371			(14,346)		1,049		0001
Purchased Call/S&P 500 INDEX/SPXL13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	1,477,000	5186.33	28,506			2,749		44,311			(14,136)		2,319		0001
Purchased Call/S&P 500 INDEX/SPXL13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	1,350,000	5344.39	25,380			2,937		39,270			(12,586)		2,317		0001
Purchased Call/S&P 500 INDEX/SPXL13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	2,132,000	5434.43	41,787			4,950		63,456			(20,722)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXL13ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	1,898,000	5597.12	37,770			5,203		54,507			(18,730)		3,547		0001
Purchased Call/S&P 500 INDEX/SPXA214SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/02/2025	1	1,089,000	5528.93	16,771			2,919		23,762			(8,339)		2,280		0001
Purchased Call/S&P 500 INDEX/SPXL13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	1,445,000	5631.22	27,455			1,059		42,758			(13,615)		1,465		0001
Purchased Call/S&P 500 INDEX/SPXL130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	1,293,000	5633.91	27,024			670		42,384			(13,401)		1,070		0001
Purchased Call/S&P 500 INDEX/SPXA213S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	1,297,000	5455.21	26,199			3,176		39,682			(12,992)		2,277		0001
Purchased Call/S&P 500 INDEX/SPXA211SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2024	08/01/2025	1	2,424,000	5446.68	64,236			5,516		102,205			(31,854)		3,589		0001
Purchased Call/S&P 500 INDEX/SPXL13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	1,881,000	5436.44	37,808			3,020		58,777			(18,749)		2,696		0001
Purchased Call/S&P 500 INDEX/SPXA213SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	2,087,000	5570.64	41,114			5,922		59,090			(20,388)		3,976		0001
Purchased Call/S&P 500 INDEX/SPXL13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	1,373,000	5522.3	26,087			2,156		39,839			(12,936)		2,001		0001
Purchased Call/S&P 500 INDEX/SPXM132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	2,060,000	5648.4	41,406			7,186		57,497			(20,365)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXM132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	2,002,000	5591.96	42,042			6,890		59,450			(20,848)		4,058		0001
Purchased Call/S&P 500 INDEX/SPXL13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	1,364,000	5240.03	26,598			2,638		41,459			(13,190)		2,171		0001
Purchased Call/S&P 500 INDEX/SPXL13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	1,925,000	5564.41	35,613			2,060		54,700			(17,660)		2,363		0001
Purchased Call/S&P 500 INDEX/SPXA213SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	1,701,000	5608.25	33,170			4,477		48,079			(16,448)		3,148		0001
Purchased Call/S&P 500 INDEX/SPXL13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	1,674,000	5615.35	32,810			1,175		51,382			(16,182)		1,639		0001
Purchased Call/S&P 500 INDEX/SPXL13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	1,734,000	5346.56	34,160			3,200		54,223			(16,847)		2,685		0001
Purchased Call/S&P 500 INDEX/SPXL13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	1,455,000	5459.1	29,246			2,175		45,583			(14,424)		2,015		0001
Purchased Call/S&P 500 INDEX/SPXL13WS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	1,095,000	5199.5	21,024			2,143		32,765			(10,426)		1,767		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,367,000	5616.84	47,103			7,267		67,108			(23,358)		4,677		0001
Purchased Call/S&P 500 INDEX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	1,152,783	5782.76	21,903			7,663		27,279			(10,861)		3,413		0001
Purchased Call/S&P 500 INDEX/SPXB05YS$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	412,255	5797.42	9,399			2,952		11,704			(4,661)		1,157		0001
Purchased Call/S&P 500 INDEX/SPXI00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	768,554	6034.91	12,681			5,659		13,865			(6,288)		2,568		0001
Purchased Call/S&P 500 INDEX/SPXI00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	40,242	5712.69	535			186		676			(265)		119		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	978,766	5929.04	16,737			5,902		19,529			(8,300)		2,909		0001
Purchased Call/S&P 500 INDEX/SPXA21C$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	873,395	6032.38	19,826			8,261		21,469			(9,859)		2,809		0001
Purchased Call/S&P 500 INDEX/SPXM13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	268,506	5815	6,601			1,933		8,178			(3,283)		727		0001
Purchased Call/S&P 500 INDEX/SPXA218$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	255,500	5815.26	7,256			2,119		9,181			(3,598)		692		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	482,911	6084.19	8,789			3,947		9,242			(4,358)		1,619		0001
Purchased Call/S&P 500 INDEX/SPXM13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	1,114,510	6032.38	19,170			8,080		20,697			(9,454)		3,620		0001
Purchased Call/S&P 500 INDEX/SPXD17B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	253,210	6051.25	4,178			1,898		4,494			(2,072)		851		0001
Purchased Call/S&P 500 INDEX/SPXA219$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	56,010	5853.98	1,204			372		1,470			(597)		156		0001
Purchased Call/S&P 500 INDEX/SPXA21A$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	262,911	5782.76	6,362			2,226		7,957			(3,155)		778		0001
Purchased Call/S&P 500 INDEX/SPXA218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	194,989	5842.47	4,368			1,287		5,380			(2,166)		530		0001
Purchased Call/S&P 500 INDEX/SPXD176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	176,916	5728.8	5,307			1,828		6,850			(2,618)		520		0001
Purchased Call/S&P 500 INDEX/SPXA21D$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,007,152	6047.15	17,021			7,221		18,227			(8,440)		3,282		0001
Purchased Call/S&P 500 INDEX/SPXA21B$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	711,833	5916.98	11,603			4,507		13,669			(5,754)		2,220		0001
Purchased Call/S&P 500 INDEX/SPXD176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	390,320	5728.8	6,167			2,124		7,802			(3,042)		1,147		0001
Purchased Call/S&P 500 INDEX/SPXD175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	1	323,710	5813.67	6,798			2,266		8,348			(3,371)		936		0001
Purchased Call/S&P 500 INDEX/SPXB05XS$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	456,666	5815.26	6,074			1,774		7,529			(3,012)		1,236		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	398,036	5705.45	8,558			2,892		10,985			(4,244)		1,155		0001
Purchased Call/S&P 500 INDEX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	211,301	5929.04	2,937			1,036		3,433			(1,456)		628		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	147,119	5832.92	3,354			1,109		4,107			(1,663)		424		0001
Purchased Call/S&P 500 INDEX/SPXD179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2025	1	267,432	6049.88	6,124			2,615		6,599			(3,037)		874		0001
Purchased Call/S&P 500 INDEX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	351,975	6090.27	5,808			2,560		6,037			(2,864)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXD176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2025	1	132,126	5782.76	2,986			1,045		3,742			(1,481)		391		0001
Purchased Call/S&P 500 INDEX/SPXM13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	656,114	5881.63	11,351			5,738		13,266			(5,629)		2,329		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	244,863	6049.88	4,040			1,725		4,326			(2,004)		800		0001
Purchased Call/S&P 500 INDEX/SPXM13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	530,016	5970.84	12,402			6,184		13,763			(6,117)		1,871		0001
Purchased Call/S&P 500 INDEX/SPXI100H59	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	513,846	5917.11	10,431			4,080		12,332			(5,173)		1,608		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2025	1	444,986	5782.76	7,031			2,460		8,737			(3,486)		1,318		0001
Purchased Call/S&P 500 INDEX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	495,103	5728.8	6,585			2,268		8,309			(3,248)		1,454		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	689,154	5983.99	12,129			4,477		13,801			(6,015)		2,096		0001
Purchased Call/S&P 500 INDEX/SPXC050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	1,298,173	5728.8	30,637			10,550		39,037			(15,110)		3,814		0001
Purchased Call/S&P 500 INDEX/SPXD176S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	1	794,201	5705.45	19,458			6,576		25,036			(9,649)		2,305		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	1	555,611	5929.04	12,223			4,310		14,372			(6,061)		1,652		0001
Purchased Call/S&P 500 INDEX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	758,448	5949.17	12,894			4,857		14,911			(6,394)		2,323		0001
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	441,323	5970.84	7,326			3,653		8,104			(3,613)		1,558		0001
Purchased Call/S&P 500 INDEX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	884,232	6074.08	14,059			6,507		14,732			(6,972)		3,008		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	430,346	6086.49	7,230			3,107		7,542			(3,585)		1,411		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	816,759	6075.11	15,518			6,749		16,285			(7,695)		2,687		0001
Purchased Call/S&P 500 INDEX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	941,995	5985.38	17,239			6,411		19,454			(8,548)		2,875		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	93,701	5851.2	1,246			388		1,520			(618)		262		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	27,187	5782.76	362			127		448			(179)		80		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	764,910	6051.09	13,080			6,018		13,972			(6,451)		2,595		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	518,384	5906.94	8,605			4,326		9,802			(4,267)		1,835		0001
Purchased Call/S&P 500 INDEX/SPXC051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	694,300	6001.35	10,901			3,994		12,367			(5,405)		2,103		0001
Purchased Call/S&P 500 INDEX/SPXB05XSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	226,768	5815.26	3,810			1,112		4,738			(1,889)		614		0001
Purchased Call/S&P 500 INDEX/SPXD17ASJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	215,438	6090.27	5,084			2,241		5,271			(2,508)		715		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	895,983	5995.54	15,232			5,554		17,299			(7,512)		2,704		0001
Purchased Call/S&P 500 INDEX/SPXI100HS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	1,675,000	5893.62	39,028			15,052		46,852			(19,353)		5,205		0001
Purchased Call/S&P 500 INDEX/SPXA21FSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/22/2025	1	1,568,000	5974.07	23,990			11,563		26,640			(11,929)		5,429		0001
Purchased Call/S&P 500 INDEX/SPXM13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/08/2025	1	1,674,000	6052.85	32,643			14,428		34,999			(16,232)		5,559		0001
Purchased Call/S&P 500 INDEX/SPXM13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	1,995,000	5930.85	33,117			15,874		37,431			(16,333)		6,907		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	406,587	6051.09	9,189			4,227		9,805			(4,532)		1,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	552,589	6037.59	9,228			4,550		9,785			(4,576)		1,935		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	456,579	5864.67	10,364			3,169		12,647			(5,112)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXM13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	369,213	5809.86	7,975			2,541		9,872			(3,955)		1,041		0001
Purchased Call/S&P 500 INDEX/SPXA217$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,048,000	5708.75	18,445			4,675		24,309			(9,147)		2,645		0001
Purchased Call/S&P 500 INDEX/SPXA21E$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	1,882,000	5867.08	33,876			16,047		39,896			(16,799)		6,460		0001
Purchased Call/S&P 500 INDEX/SPXM13E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	316,266	5832.92	7,685			2,541		9,427			(3,811)		910		0001
Purchased Call/S&P 500 INDEX/SPXM131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,940,000	5969.34	32,010			12,875		36,141			(15,787)		6,156		0001
Purchased Call/S&P 500 INDEX/SPXI00FSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/17/2025	1	1,943,000	5870.62	31,282			11,979		37,471			(15,428)		6,017		0001
Purchased Call/S&P 500 INDEX/SPXM130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,853,000	6050.61	31,872			14,838		33,818			(15,805)		6,323		0001
Purchased Call/S&P 500 INDEX/SPXA21C$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	1,606,000	6021.63	31,478			12,869		34,471			(15,609)		5,131		0001
Purchased Call/S&P 500 INDEX/SPXI00I$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	2,010,000	5987.37	36,180			14,651		40,877			(17,941)		6,400		0001
Purchased Call/S&P 500 INDEX/SPXM130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	498,384	6040.04	9,071			4,410		9,647			(4,498)		1,735		0001
Purchased Call/S&P 500 INDEX/SPXC054$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	11/28/2025	1	1,608,000	5998.74	31,517			13,096		35,207			(15,586)		5,171		0001
Purchased Call/S&P 500 INDEX/SPXD17C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,007,000	5872.16	36,527			17,107		42,552			(18,114)		6,869		0001
Purchased Call/S&P 500 INDEX/SPXM131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	558,603	5948.71	10,390			4,116		11,938			(5,152)		1,754		0001
Purchased Call/S&P 500 INDEX/SPXM13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	55,473	5853.98	1,342			414		1,645			(666)		154		0001
Purchased Call/S&P 500 INDEX/SPXM13F$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	1,018,250	5712.69	18,634			6,468		23,849			(9,240)		3,003		0001
Purchased Call/S&P 500 INDEX/SPXM130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	1,548,000	5974.07	24,149			11,674		26,770			(11,975)		5,375		0001
Purchased Call/S&P 500 INDEX/SPXM13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	29,337	6118.71		496		283		504			(215)		110		0001
Purchased Call/S&P 500 INDEX/SPXA21J$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	50,957	5827.04		943		503		1,129			(443)		185		0001
Purchased Call/S&P 500 INDEX/SPXM13W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	146,002	6118.71		3,314		1,891		3,369			(1,435)		550		0001
Purchased Call/S&P 500 INDEX/SPXM13U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	683,730	5949.91		10,803		5,893		12,149			(4,913)		2,524		0001
Purchased Call/S&P 500 INDEX/SPXM13W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	737,548	6086.37		9,957		5,623		10,237			(4,337)		2,770		0001
Purchased Call/S&P 500 INDEX/SPXM13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	224,919	5942.47		5,083		2,633		5,776			(2,465)		809		0001
Purchased Call/S&P 500 INDEX/SPXC055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	559,122	5868.55		8,443		4,327		9,947			(4,140)		1,996		0001
Purchased Call/S&P 500 INDEX/SPXA21J$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	211,289	5827.04		4,606		2,457		5,551			(2,164)		768		0001
Purchased Call/S&P 500 INDEX/SPXA21J$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	12,257	5827.04		192		103		230			(90)		45		0001
Purchased Call/S&P 500 INDEX/SPXC055$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	519,552	5868.55		11,690		5,991		13,876			(5,733)		1,854		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	59,526	5827.04		1,429		762		1,718			(671)		216		0001
Purchased Call/S&P 500 INDEX/SPXD17ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	642,334	6083.57		14,003		8,534		14,699			(5,524)		2,499		0001
Purchased Call/S&P 500 INDEX/SPXN135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	262,507	5638.94		5,591		3,974		7,304			(1,645)		1,106		0001
Purchased Call/S&P 500 INDEX/SPXI00VS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/02/2026	1	1,727,000	5849.72		37,476		25,260		44,316			(12,252)		7,075		0001
Purchased Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	148,069	5670.97		3,035		2,300		3,894			(740)		644		0001
Purchased Call/S&P 500 INDEX/SPXD170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	351,652	5802.82		6,365		5,769		7,503			(657)		1,672		0001
Purchased Call/S&P 500 INDEX/SPXA21USM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	1,560,932	5842.01		34,341		31,002		40,254			(3,669)		7,376		0001
Purchased Call/S&P 500 INDEX/SPXD17TSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	199,811	6141.02		3,417		3,407		3,496			(37)		994		0001
Purchased Call/S&P 500 INDEX/SPXN13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	259,820	5287.76		5,274		4,286		7,655			(997)		1,170		0001
Purchased Call/S&P 500 INDEX/SPXD17TST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	154,275	6141.02		3,332		3,323		3,424			(37)		767		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	639,086	6173.07		12,846		12,846		13,057			(105)		3,191		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	145,084	6173.07		2,423		2,423		2,472			(20)		724		0001
Purchased Call/S&P 500 INDEX/SPXN131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	175,995	5802.82		3,960		3,589		4,694			(409)		837		0001
Purchased Call/S&P 500 INDEX/SPXN13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	537,988	5976.97		8,984		8,638		9,824			(416)		2,634		0001
Purchased Call/S&P 500 INDEX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	116,091	5670.97		1,857		1,407		2,382			(453)		505		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	454,811	5287.76		7,641		6,209		10,890			(1,444)		2,048		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	08/15/2025	1	27,112,500	.5650		56,925		51,233		29,313			(6,568)		48,125		0001
Purchased Call/S&P 500 INDEX/SPXC17MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/10/2025	1	1,574,000	4382.78	78,857			14,240		132,512			(19,472)		4,751		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	310,230	5872.16	15,698			11,536		17,198			(3,892)		1,880		0001
Purchased Call/S&P 500 INDEX/SPXA21DSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	541,236	.6008	30,669			21,803		31,765			(7,657)		3,215		0001
Purchased Call/S&P 500 INDEX/SPXI00HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	58,931	5917.11	3,495			2,434		3,900			(866)		348		0001
Purchased Call/S&P 500 INDEX/SPXB05YSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	242,058	5797.42	12,926			8,505		14,958			(3,205)		1,388		0001
Purchased Call/S&P 500 INDEX/SPXC054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	338,336	.5965	19,709			13,859		20,769			(4,927)		1,996		0001
Purchased Call/S&P 500 INDEX/SPXI00JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	171,657	6032.38	9,973			7,096		10,492			(2,466)		1,023		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	196,818	.5721	12,754			8,573		15,179			(3,184)		1,137		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	359,503	.5926	17,867			12,239		19,152			(4,436)		2,102		0001
Purchased Call/S&P 500 INDEX/SPXM13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	234,676	.6088	13,918			10,029		14,345			(3,475)		1,403		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	94,526	.5985	4,639			3,200		5,019			(1,152)		554		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	39,535	5808.12	1,925			1,274		2,202			(479)		227		0001
Purchased Call/S&P 500 INDEX/SPXM130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	92,659	6040.04	4,624			3,441		4,757			(1,146)		565		0001
Purchased Call/S&P 500 INDEX/SPXI100DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	151,546	5831	6,644			4,454		7,829			(1,650)		875		0001
Purchased Call/S&P 500 INDEX/SPXI100EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	63,423	5985	4,003			2,729		4,347			(999)		369		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	44,158	5848	2,037			1,328		2,297			(506)		251		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	254,887	5994	16,989			12,748		18,350			(4,247)		1,553		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	84,428	6049.88	3,715			2,653		3,864			(921)		504		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	96,394	5929.04	5,350			3,623		5,870			(1,326)		561		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	29,557	5870.62	1,490			1,031		1,659			(368)		174		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	261,718	6084.19	14,133			10,250		14,388			(3,504)		1,575		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	46,435	6050.61	2,419			1,775		2,496			(600)		281		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	106,948	6034.91	5,005			3,623		5,204			(1,241)		643		0001
Purchased Call/S&P 500 INDEX/SPXM130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	26,295	6037.59	1,207			902		1,240			(300)		160		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	215,559	5813	10,626			7,040		12,046			(2,653)		1,236		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	98,382	5915	4,601			3,196		5,089			(1,142)		579		0001
Purchased Call/S&P 500 INDEX/SPXA21JSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	26,570	5827.04	1,576			1,210		1,781			(370)		164		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	240,942	5956	14,276			11,861		15,397			(2,428)		1,551		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	372,863	6064	24,932			20,346		25,337			(4,692)		2,372		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	48,964	6133	1,929			1,591		1,943			(344)		314		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	190,723	6125	12,654			10,466		13,321			(2,199)		1,222		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	5,781	5672	246			213		302			(34)		38		0001
Purchased Call/S&P 500 INDEX/SPXC056SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	453,024	5961	28,373			21,603		31,202			(6,791)		2,788		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	290,263	6015	19,134			15,402		19,641			(3,790)		1,834		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	173,458	6101.24	11,969			9,433		12,059			(2,571)		1,088		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	59,691	6114.63	3,510			2,873		3,549			(651)		382		0001
Purchased Call/S&P 500 INDEX/SPXA21LSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	275,436	6042	17,950			14,285		18,297			(3,718)		1,733		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	673,634	6103	45,144			35,581		45,607			(9,696)		4,224		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05HSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	99,830	.5705		6,262		5,474		8,193			(810)		657		0001
Purchased Call/S&P 500 INDEX/SPXC05HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	26,995	5580.94		1,050		919		1,296			(135)		178		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	248,496	.6070		17,547		14,173		18,090			(3,388)		1,573		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	100,655	5675.29		6,049		5,202		7,461			(854)		660		0001
Purchased Call/S&P 500 INDEX/SPXM13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/16/2025	01/08/2027	1	80,543	.5912		3,730		2,892		4,033			(852)		497		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	469,061	.5981		33,018		25,747		34,220			(7,297)		2,915		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	87,630	5572.07		3,698		3,139		4,586			(562)		571		0001
Purchased Call/S&P 500 INDEX/SPXC05ASF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	88,385	6040.53		5,162		4,118		5,386			(1,059)		558		0001
Purchased Call/S&P 500 INDEX/SPXC05G96	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	142,845	.5672		8,912		7,702		11,205			(1,240)		935		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	165,993	.5762		10,255		8,681		13,618			(1,584)		1,076		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	491,863	5614.56		26,462		22,427		33,331			(4,060)		3,200		0001
Purchased Call/S&P 500 INDEX/SPXI00YSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/18/2025	03/12/2027	1	439,007	.5601		28,075		24,070		35,382			(4,033)		2,861		0001
Purchased Call/S&P 500 INDEX/SPXN1378Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/25/2025	03/25/2027	1	40,384	5776.65		1,797		1,560		2,081			(239)		266		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/06/2025	02/05/2027	1	15,750	.6050		627		505		647			(124)		100		0001
Purchased Call/S&P 500 INDEX/SPXN1378B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/21/2025	03/23/2027	1	5,663	5667.56		189		164		228			(26)		37		0001
Purchased Call/S&P 500 INDEX/SPXD17US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	242,977	6141.02		11,080		11,064		11,072			(61)		1,712		0001
Purchased Call/S&P 500 INDEX/SPXC05KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	23,719	.5363		1,568		1,403		2,057			(167)		158		0001
Purchased Call/S&P 500 INDEX/SPXA21PSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	1	56,396	.5772		2,865		2,526		4,166			(350)		371		0001
Purchased Call/S&P 500 INDEX/SPXC05MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	44,234	5659.91		2,871		2,677		3,591			(204)		302		0001
Purchased Call/S&P 500 INDEX/SPXA21SS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	36,789	.5268		2,249		2,009		2,972			(247)		245		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	34,711	5074.08		1,156		1,022		1,621			(138)		231		0001
Purchased Call/S&P 500 INDEX/SPXC05USF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	281,992	.6024		18,378		17,997		19,541			(454)		1,968		0001
Purchased Call/S&P 500 INDEX/SPXA21PSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	1	262,260	.5598		15,485		13,659		21,456			(1,880)		1,732		0001
Purchased Call/S&P 500 INDEX/SPXC05VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/14/2027	1	51,901	.5978		3,504		3,465		3,781			(58)		363		0001
Purchased Call/S&P 500 INDEX/SPXC05VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2025	06/17/2027	1	104,610	.5973		7,171		7,111		7,639			(69)		733		0001
Purchased Call/S&P 500 INDEX/SPXJ00CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/25/2025	06/25/2027	1	4,882	6092.16		224		222		230			(2)		34		0001
Purchased Call/S&P 500 INDEX/SPXA21XSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	51,869	.6141		3,492		3,492		3,568			(14)		366		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	23,643	5967.84		960		951		1,030			(13)		166		0001
Purchased Call/S&P 500 INDEX/SPXA21USK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	1	479,496	5955		28,161		26,644		32,112			(1,552)		3,287		0001
Purchased Call/S&P 500 INDEX/SPXA21USF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2027	1	25,659	5844.61		1,742		1,649		1,978			(95)		176		0001
Purchased Call/S&P 500 INDEX/SPXC05TS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/04/2027	1	99,370	5990		6,706		6,521		7,218			(194)		690		0001
Purchased Call/S&P 500 INDEX/SPXA21SSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	11,366	5282		453		409		665			(44)		76		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	5,762	5686.67		233		215		277			(19)		39		0001
Purchased Call/S&P 500 INDEX/SPXC05TSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	24,352	6038.81		1,006		979		1,061			(28)		170		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	3,101	5397		130		115		199			(16)		21		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	26,960	5843		1,130		1,079		1,215			(52)		185		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	13,305	5916.93		367		345		404			(23)		91		0001
Purchased Call/S&P 500 INDEX/SPXN13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	34,831	5525.21		1,275		1,164		1,595			(115)		235		0001
Purchased Call/S&P 500 INDEX/SPXJ003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/16/2027	1	76,729	5281		4,240		3,836		6,448			(409)		514		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	38,698	5890		1,376		1,294		1,503			(87)		265		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	26,028	5617		1,051		979		1,237			(77)		177		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	18,867	6173.07		745		745		752			(3)		133		0001
Purchased Call/S&P 500 INDEX/SPXN13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	138,000	5525.21		8,321		7,597		10,708			(754)		929		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	05/28/2027	1	283,489	5911		18,566		17,872		20,419			(717)		1,959		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	8,142	5976.97		324		318		348			(8)		57		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	15,494	5582		635		588		780			(48)		105		0001
Purchased Call/S&P 500 INDEX/SPXC05VS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	31,305	5982.72		1,324		1,304		1,424			(24)		219		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	277,168	5877		17,674		16,649		19,550			(1,092)		1,896		0001
Purchased Call/S&P 500 INDEX/SPXC05LS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/03/2027	1	100,485	5687		5,702		5,270		7,037			(439)		682		0001
Purchased Call/S&P 500 INDEX/SPX140JST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/08/2025	1	715,000	100	13,085			1,377		19,282			(6,488)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXA211SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2024	07/30/2025	1	1,008,000	100	22,176			1,772		32,191			(10,997)		1,445		0001
Purchased Call/S&P 500 INDEX/SPXA215ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2025	1	259,000	100	5,646			1,182		7,538			(2,785)		595		0001
Purchased Call/S&P 500 INDEX/SPXA210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	07/14/2025	1	516,000	100	12,332			443		17,931			(6,132)		505		0001
Purchased Call/S&P 500 INDEX/SPXA211S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2024	07/29/2025	1	670,000	100	12,529			966		18,106			(6,213)		944		0001
Purchased Call/S&P 500 INDEX/SPXM130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	353,000	100	7,095			1,075		9,615			(3,499)		691		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	952,000	100	18,374			2,126		26,540			(9,111)		1,634		0001
Purchased Call/S&P 500 INDEX/SPXL13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/21/2025	1	459,000	100	10,741			593		15,450			(5,341)		550		0001
Purchased Call/S&P 500 INDEX/SPXL13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	786,000	100	12,262			1,528		17,001			(6,080)		1,395		0001
Purchased Call/S&P 500 INDEX/SPXL13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	316,000	100	6,288			520		8,976			(3,118)		460		0001
Purchased Call/S&P 500 INDEX/SPX140K$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2024	08/14/2025	1	436,000	100	8,938			1,083		12,659			(4,432)		765		0001
Purchased Call/S&P 500 INDEX/SPXL130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	1	460,000	100	10,120			558		14,593			(4,991)		552		0001
Purchased Call/S&P 500 INDEX/SPXL13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	561,000	100	11,669			323		16,771			(5,786)		487		0001
Purchased Call/S&P 500 INDEX/SPXL130JU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2024	07/18/2025	1	321,000	100	6,677			314		9,550			(3,311)		356		0001
Purchased Call/S&P 500 INDEX/SPXM134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/08/2025	1	260,000	100	4,862			927		6,748			(2,418)		569		0001
Purchased Call/S&P 500 INDEX/SPXL13V$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	518,000	100	10,308			966		15,294			(5,084)		802		0001
Purchased Call/S&P 500 INDEX/SPXL13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	525,000	100	10,343			1,368		14,341			(5,101)		962		0001
Purchased Call/S&P 500 INDEX/SPXL13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	612,000	100	13,464			482		19,490			(6,640)		599		0001
Purchased Call/S&P 500 INDEX/SPXL130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	1,846,000	100	40,797			899		58,958			(20,231)		1,449		0001
Purchased Call/S&P 500 INDEX/SPXL13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	465,000	100	9,998			56		14,400			(4,958)		211		0001
Purchased Call/S&P 500 INDEX/SPXL13SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	430,000	100	8,901			592		12,979			(4,414)		563		0001
Purchased Call/S&P 500 INDEX/SPXM133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	09/02/2025	1	685,000	100	10,686			1,860		14,547			(5,314)		1,434		0001
Purchased Call/S&P 500 INDEX/SPXD172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2024	09/24/2025	1	323,000	100	7,946			1,861		10,250			(3,940)		784		0001
Purchased Call/S&P 500 INDEX/SPXL13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	514,000	100	11,102			184		15,914			(5,476)		356		0001
Purchased Call/S&P 500 INDEX/SPX140KSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	1	369,000	100	7,159			1,144		9,668			(3,550)		742		0001
Purchased Call/S&P 500 INDEX/SPXL13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	635,000	100	12,446			240		17,752			(6,172)		470		0001
Purchased Call/S&P 500 INDEX/SPXD172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/17/2025	1	270,000	100	5,562			1,195		7,468			(2,758)		628		0001
Purchased Call/S&P 500 INDEX/SPXL13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	690,000	100	13,317			770		19,098			(6,604)		847		0001
Purchased Call/S&P 500 INDEX/SPXM131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	793,000	100	15,622			2,410		21,244			(7,747)		1,567		0001
Purchased Call/S&P 500 INDEX/SPXM132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	351,000	100	7,055			1,108		9,539			(3,499)		700		0001
Purchased Call/S&P 500 INDEX/SPXM133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	1	457,000	100	10,100			1,808		13,769			(5,008)		972		0001
Purchased Call/S&P 500 INDEX/SPXL13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	602,000	100	11,739			1,164		17,207			(5,821)		958		0001
Purchased Call/S&P 500 INDEX/SPXM130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	507,000	100	10,546			1,519		14,438			(5,229)		966		0001
Purchased Call/S&P 500 INDEX/SPXL13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	426,000	100	8,605			830		12,622			(4,267)		669		0001
Purchased Call/S&P 500 INDEX/SPXA216$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2024	09/18/2025	1	275,000	100	6,600			1,436		8,726			(3,273)		644		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13Q1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	511,000	100	10,731			473		15,458			(5,321)		551		0001
Purchased Call/S&P 500 INDEX/SPXL13S5T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	514,000	100	10,434			776		15,217			(5,146)		712		0001
Purchased Call/S&P 500 INDEX/SPXL13Q8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	456,000	100	9,439			390		13,560			(4,681)		477		0001
Purchased Call/S&P 500 INDEX/SPXL13W5T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	556,000	100	10,898			1,231		15,788			(5,375)		943		0001
Purchased Call/S&P 500 INDEX/SPXL13W9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	555,000	100	11,655			1,188		17,233			(5,780)		895		0001
Purchased Call/S&P 500 INDEX/SPXM132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	514,000	100	10,897			1,786		14,711			(5,404)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXL13U5X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	960,000	100	20,352			1,748		29,691			(10,092)		1,421		0001
Purchased Call/S&P 500 INDEX/SPXA211SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2024	07/28/2025	1	776,000	100	18,934			1,412		27,492			(9,415)		1,075		0001
Purchased Call/S&P 500 INDEX/SPXA210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/07/2025	1	330,000	100	8,745			145		12,522			(4,348)		228		0001
Purchased Call/S&P 500 INDEX/SPX921Z9P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2024	07/01/2025	1	353,000	100	7,872					11,292			(3,904)		92		0001
Purchased Call/S&P 500 INDEX/SPXD172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	1	550,000	100	9,295			2,131		11,952			(4,622)		1,319		0001
Purchased Call/S&P 500 INDEX/SPXA210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/10/2024	07/10/2025	1	530,000	100	11,501			285		16,619			(5,703)		439		0001
Purchased Call/S&P 500 INDEX/SPXL13Z9H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	362,000	100	7,023			948		9,634			(3,483)		670		0001
Purchased Call/S&P 500 INDEX/SPXL13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	911,000	100	19,587			2,320		27,904			(9,713)		1,581		0001
Purchased Call/S&P 500 INDEX/SPXL13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	505,000	100	11,363			720		16,496			(5,635)		647		0001
Purchased Call/S&P 500 INDEX/SPXM135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/15/2025	1	525,000	100	9,870			2,072		13,231			(4,908)		1,206		0001
Purchased Call/S&P 500 INDEX/SPXL13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	546,000	100	13,541			37		19,365			(6,715)		202		0001
Purchased Call/S&P 500 INDEX/SPXA213SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2024	08/20/2025	1	504,000	100	10,433			1,437		14,247			(5,174)		942		0001
Purchased Call/S&P 500 INDEX/SPXA211SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2024	07/23/2025	1	531,000	100	11,841			718		16,990			(5,872)		666		0001
Purchased Call/S&P 500 INDEX/SPXA213S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	08/21/2025	1	536,000	100	11,095			1,559		15,058			(5,502)		1,012		0001
Purchased Call/S&P 500 INDEX/SPXA214S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	622,000	100	12,938			2,245		17,158			(6,363)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXA21ESH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	329,525	100	5,800			2,700		6,073			(2,876)		1,124		0001
Purchased Call/S&P 500 INDEX/SPXD175SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/29/2025	1	167,207	100	2,776			918		3,349			(1,376)		481		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2024	12/15/2025	1	509,000	100	9,824			4,532		10,202			(4,885)		1,727		0001
Purchased Call/S&P 500 INDEX/SPXD174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/13/2025	1	446,000	100	9,946			2,857		12,306			(4,905)		1,196		0001
Purchased Call/S&P 500 INDEX/SPXD175S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	198,812	100	3,261			1,060		3,933			(1,608)		568		0001
Purchased Call/S&P 500 INDEX/SPXD176SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	293,053	100	6,447			2,273		7,554			(3,197)		871		0001
Purchased Call/S&P 500 INDEX/SPXD175SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	390,586	100	9,374			2,986		11,519			(4,649)		1,101		0001
Purchased Call/S&P 500 INDEX/SPXA21BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	249,173	100	3,464			1,269		3,833			(1,718)		755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	203,311	100	2,806			1,329		3,290			(1,391)		698		0001
Purchased Call/S&P 500 INDEX/SPXM13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	227,057	100	3,315			1,233		3,785			(1,644)		693		0001
Purchased Call/S&P 500 INDEX/SPXM13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	195,062	100	2,438			954		2,845			(1,209)		610		0001
Purchased Call/S&P 500 INDEX/SPXM13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	1	213,193	100	3,432			1,293		3,944			(1,702)		653		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	1	178,127	100	2,440			1,014		2,718			(1,207)		573		0001
Purchased Call/S&P 500 INDEX/SPXM13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2024	11/18/2025	1	195,846	100	3,290			1,269		3,846			(1,632)		609		0001
Purchased Call/S&P 500 INDEX/SPXM130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	262,653	100	3,309			1,523		3,585			(1,632)		891		0001
Purchased Call/S&P 500 INDEX/SPXM13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	245,520	100	5,058			2,298		5,496			(2,508)		825		0001
Purchased Call/S&P 500 INDEX/SPXM130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/22/2025	1	516,000	100	7,585			3,656		8,451			(3,772)		1,786		0001
Purchased Call/S&P 500 INDEX/SPXM130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	202,225	100	2,831			1,376		3,068			(1,404)		704		0001
Purchased Call/S&P 500 INDEX/SPXD174SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	729,916	100	13,138			3,837		16,079			(6,515)		1,976		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	230,436	100	4,931			1,644		5,988			(2,445)		666		0001
Purchased Call/S&P 500 INDEX/SPXM13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	293,344	100	4,430			1,904		4,724			(2,197)		962		0001
Purchased Call/S&P 500 INDEX/SPXM13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	368,758	100	5,310			2,341		5,646			(2,619)		1,225		0001
Purchased Call/S&P 500 INDEX/SPXM13ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	218,824	100	3,217			1,274		3,680			(1,595)		687		0001
Purchased Call/S&P 500 INDEX/SPXM13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	372,540	100	5,365			2,394		5,845			(2,660)		1,245		0001
Purchased Call/S&P 500 INDEX/SPXM13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	173,249	100	2,096			1,060		2,429			(1,040)		615		0001
Purchased Call/S&P 500 INDEX/SPXM13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	164,605	100	2,140			961		2,276			(1,061)		552		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	277,003	100	3,601			1,667		3,841			(1,786)		942		0001
Purchased Call/S&P 500 INDEX/SPXA21AM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	933,318	100	19,413			6,792		23,430			(9,627)		2,763		0001
Purchased Call/S&P 500 INDEX/SPXM13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	199,121	100	3,425			1,462		3,723			(1,698)		651		0001
Purchased Call/S&P 500 INDEX/SPXM13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,459,113	100	25,534			9,311		28,915			(12,593)		4,404		0001
Purchased Call/S&P 500 INDEX/SPXM13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	212,758	100	2,979			1,485		3,313			(1,469)		751		0001
Purchased Call/S&P 500 INDEX/SPXD174S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/13/2025	1	235,352	100	4,589			1,318		5,524			(2,282)		631		0001
Purchased Call/S&P 500 INDEX/SPXM130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	204,533	100	2,945			1,452		3,182			(1,461)		716		0001
Purchased Call/S&P 500 INDEX/SPXM13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	947,243	100	19,703			9,444		22,507			(9,717)		3,279		0001
Purchased Call/S&P 500 INDEX/SPXA21BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	262,785	100	4,835			1,785		5,396			(2,398)		799		0001
Purchased Call/S&P 500 INDEX/SPXD176S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	497,651	100	11,894			4,020		14,761			(5,898)		1,444		0001
Purchased Call/S&P 500 INDEX/SPXM13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/08/2025	1	540,000	100	10,746			4,750		11,703			(5,343)		1,793		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	241,274	100	4,970			1,561		6,123			(2,465)		677		0001
Purchased Call/S&P 500 INDEX/SPXA21ESL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2024	12/18/2025	1	592,000	100	17,050			7,985		19,483			(8,455)		2,026		0001
Purchased Call/S&P 500 INDEX/SPXM13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,081,197	100	15,029			5,175		18,669			(7,412)		3,176		0001
Purchased Call/S&P 500 INDEX/SPXM13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	192,236	100	3,057			1,274		3,336			(1,520)		618		0001
Purchased Call/S&P 500 INDEX/SPXM13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	870,658	100	13,060			4,065		15,818			(6,476)		2,433		0001
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	539,582	100	7,015			2,821		7,923			(3,459)		1,712		0001
Purchased Call/S&P 500 INDEX/SPXM131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	202,691	100	3,182			1,236		3,699			(1,578)		632		0001
Purchased Call/S&P 500 INDEX/SPXM13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/01/2025	1	1,017,000	100	16,170			6,834		17,515			(8,041)		3,303		0001
Purchased Call/S&P 500 INDEX/SPXM13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	347,690	100	5,598			2,267		6,297			(2,776)		1,107		0001
Purchased Call/S&P 500 INDEX/SPXA217SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,450,000	100	25,230			6,394		31,816			(12,511)		3,660		0001
Purchased Call/S&P 500 INDEX/SPXM13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	317,807	100	4,704			1,923		5,175			(2,332)		1,015		0001
Purchased Call/S&P 500 INDEX/SPXM13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	260,091	100	3,797			1,318		4,727			(1,883)		767		0001
Purchased Call/S&P 500 INDEX/SPXM13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	908,444	100	11,991			4,592		14,237			(5,914)		2,813		0001
Purchased Call/S&P 500 INDEX/SPXM13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	345,795	100	5,222			2,271		5,598			(2,589)		1,138		0001
Purchased Call/S&P 500 INDEX/SPXM13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	431,956	100	7,300			3,077		7,988			(3,600)		1,403		0001
Purchased Call/S&P 500 INDEX/SPXM13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	497,586	100	7,315			3,244		7,938			(3,627)		1,657		0001
Purchased Call/S&P 500 INDEX/SPXM13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	224,645	100	2,808			1,412		3,216			(1,392)		795		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	158,674	100	2,444			1,454		2,619			(999)		612		0001
Purchased Call/S&P 500 INDEX/SPXD17DS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2025	01/14/2026	1	225,180	100	4,053			2,200		5,723			(1,854)		829		0001
Purchased Call/S&P 500 INDEX/SPXD17GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	253,354	100	5,396			3,657		6,259			(1,745)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXA210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/12/2025	03/12/2026	1	208,919	100	3,238			2,266		4,037			(976)		873		0001
Purchased Call/S&P 500 INDEX/SPXM13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	337,797	100	4,966			2,804		5,237			(2,163)		1,269		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	202,294	100	3,864			2,459		4,029			(1,428)		806		0001
Purchased Call/S&P 500 INDEX/SPXM13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	326,754	100	7,744			4,651		8,335			(3,098)		1,266		0001
Purchased Call/S&P 500 INDEX/SPXN131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	20,558	100	156			102		170			(55)		82		0001
Purchased Call/S&P 500 INDEX/SPXM13SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	427,085	100	6,235			3,195		7,216			(3,058)		1,524		0001
Purchased Call/S&P 500 INDEX/SPXN134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/09/2026	1	653,000	100	10,775			7,471		13,553			(3,315)		2,713		0001
Purchased Call/S&P 500 INDEX/SPXD17ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/09/2026	1	481,000	100	9,139			5,630		9,591			(3,515)		1,884		0001
Purchased Call/S&P 500 INDEX/SPXM13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/02/2026	1	666,000	100	9,724			5,802		10,675			(3,927)		2,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	290,996	100		6,024		4,514		7,588			(1,543)		1,258		0001
Purchased Call/S&P 500 INDEX/SPXA21MSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/13/2025	02/13/2026	1	180,950	100		2,968		1,871		2,942			(1,114)		715		0001
Purchased Call/S&P 500 INDEX/SPXN135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	145,508	100		2,183		1,551		2,696			(642)		613		0001
Purchased Call/S&P 500 INDEX/SPXM13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	238,258	100		3,312		1,743		3,765			(1,570)		864		0001
Purchased Call/S&P 500 INDEX/SPXM13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	41,506	100		361		193		421			(170)		151		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	246,067	100		5,020		3,125		5,398			(1,898)		970		0001
Purchased Call/S&P 500 INDEX/SPXA21MS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/09/2026	1	204,328	100		3,800		2,335		3,999			(1,481)		800		0001
Purchased Call/S&P 500 INDEX/SPXD17GS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2026	1	310,637	100		6,958		4,466		6,969			(2,497)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXN133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2025	03/02/2026	1	419,000	100		6,536		4,406		7,440			(2,137)		1,716		0001
Purchased Call/S&P 500 INDEX/SPXM13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	206,825	100		3,950		2,209		4,359			(1,760)		773		0001
Purchased Call/S&P 500 INDEX/SPXM13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	182,876	100		3,109		1,627		3,553			(1,482)		661		0001
Purchased Call/S&P 500 INDEX/SPXN136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	1	211,220	100		3,823		2,738		4,801			(1,089)		893		0001
Purchased Call/S&P 500 INDEX/SPXD17ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	277,149	100		5,321		3,210		5,643			(2,114)		1,076		0001
Purchased Call/S&P 500 INDEX/SPXA21NSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	371,780	100		7,436		4,896		7,997			(2,546)		1,507		0001
Purchased Call/S&P 500 INDEX/SPXN133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	110,762	100		1,329		913		1,569			(422)		457		0001
Purchased Call/S&P 500 INDEX/SPXM13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	252,919	100		5,918		3,377		6,165			(2,562)		952		0001
Purchased Call/S&P 500 INDEX/SPXM13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/29/2026	1	297,817	100		5,390		3,148		5,816			(2,245)		1,138		0001
Purchased Call/S&P 500 INDEX/SPXM13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	159,916	100		2,335		1,357		2,496			(979)		609		0001
Purchased Call/S&P 500 INDEX/SPXN135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/16/2026	1	605,000	100		10,104		7,201		12,364			(2,914)		2,548		0001
Purchased Call/S&P 500 INDEX/SPXN134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	200,554	100		2,948		2,039		3,462			(924)		833		0001
Purchased Call/S&P 500 INDEX/SPXM13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	277,671	100		5,803		3,424		6,177			(2,401)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXM13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	214,317	100		4,265		2,599		4,496			(1,683)		834		0001
Purchased Call/S&P 500 INDEX/SPXN137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	372,561	100		7,749		5,700		9,190			(2,059)		1,596		0001
Purchased Call/S&P 500 INDEX/SPXM13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	131,494	100		1,828		1,010		2,059			(826)		487		0001
Purchased Call/S&P 500 INDEX/SPXD17GS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2025	02/23/2026	1	515,000	100		10,918		7,148		11,704			(3,779)		2,079		0001
Purchased Call/S&P 500 INDEX/SPXN133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	295,490	100		5,230		3,516		5,767			(1,739)		1,210		0001
Purchased Call/S&P 500 INDEX/SPXM137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/23/2026	1	583,000	100		10,319		7,554		12,335			(2,778)		2,488		0001
Purchased Call/S&P 500 INDEX/SPXN136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	332,000	100		6,939		4,989		8,533			(1,958)		1,406		0001
Purchased Call/S&P 500 INDEX/SPXM13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	680,121	100		9,454		5,157		10,603			(4,299)		2,511		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	320,892	100		6,033		4,027		6,946			(2,033)		1,306		0001
Purchased Call/S&P 500 INDEX/SPXN132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	262,970	100		4,760		3,147		5,234			(1,617)		1,068		0001
Purchased Call/S&P 500 INDEX/SPXN137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	157,939	100		2,006		1,464		2,450			(552)		674		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	203,625	100		3,645		2,259		3,765			(1,388)		801		0001
Purchased Call/S&P 500 INDEX/SPXN13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	183,755	100		3,289		1,894		3,435			(1,407)		697		0001
Purchased Call/S&P 500 INDEX/SPXN130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/17/2026	1	331,000	100		5,991		3,823		6,192			(2,173)		1,319		0001
Purchased Call/S&P 500 INDEX/SPXN139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/30/2026	1	350,000	100		7,245		5,444		9,073			(1,811)		1,513		0001
Purchased Call/S&P 500 INDEX/SPXN13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	98,543	100		1,045		839		1,359			(212)		440		0001
Purchased Call/S&P 500 INDEX/SPXN13BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	322,715	100		5,712		4,532		7,535			(1,189)		1,436		0001
Purchased Call/S&P 500 INDEX/SPXJ007SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2025	05/14/2026	1	297,041	100		5,852		5,110		6,515			(754)		1,386		0001
Purchased Call/S&P 500 INDEX/SPXN13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	345,193	100		5,696		4,754		7,001			(952)		1,575		0001
Purchased Call/S&P 500 INDEX/SPXN13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	238,715	100		4,130		3,798		4,486			(362)		1,140		0001
Purchased Call/S&P 500 INDEX/SPXN13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	05/01/2026	1	139,263	100		2,326		1,958		2,804			(382)		637		0001
Purchased Call/S&P 500 INDEX/SPXA21WSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	764,127	100		14,900		14,613		15,529			(406)		3,779		0001
Purchased Call/S&P 500 INDEX/SPXA21XSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	06/29/2026	1	297,815	100		5,093		5,093		5,047			(42)		1,487		0001
Purchased Call/S&P 500 INDEX/SPXN13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	201,323	100		3,503		3,357		3,622			(173)		981		0001
Purchased Call/S&P 500 INDEX/SPXA21SS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2025	04/17/2026	1	118,057	100		3,660		2,956		5,475			(710)		527		0001
Purchased Call/S&P 500 INDEX/SPXN13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	1	125,238	100		1,841		1,586		2,185			(267)		579		0001
Purchased Call/S&P 500 INDEX/SPXN13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	194,763	100		2,707		2,081		3,795			(642)		853		0001
Purchased Call/S&P 500 INDEX/SPXJ00DS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/30/2025	06/29/2026	1	411,000	100		8,343		8,343		7,926					2,052		0001
Purchased Call/S&P 500 INDEX/SPXN13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	369,922	100		7,103		6,594		7,512			(525)		1,780		0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/13/2026	1	296,000	100		4,943		3,905		6,531			(1,046)		1,312		0001
Purchased Call/S&P 500 INDEX/SPXA21VSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2025	06/11/2026	1	229,946	100		4,852		4,611		5,097			(253)		1,119		0001
Purchased Call/S&P 500 INDEX/SPXA21RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	181,003	100		2,389		1,856		3,023			(537)		797		0001
Purchased Call/S&P 500 INDEX/SPXN13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	201,965	100		3,393		2,804		4,265			(610)		917		0001
Purchased Call/S&P 500 INDEX/SPXN13I5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	479,651	100		9,689		8,747		11,036			(1,035)		2,267		0001
Purchased Call/S&P 500 INDEX/SPXN13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	203,372	100		2,969		2,788		3,254			(203)		981		0001
Purchased Call/S&P 500 INDEX/SPXN13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	293,990	100		4,910		4,572		5,206			(350)		1,417		0001
Purchased Call/S&P 500 INDEX/SPXN13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	199,812	100		3,637		3,526		3,803			(130)		981		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	459,402	100		6,799		5,132		8,461			(1,677)		1,994		0001
Purchased Call/S&P 500 INDEX/SPXA21SSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/23/2025	04/23/2026	1	303,789	100		5,833		4,756		7,667			(1,087)		1,370		0001
Purchased Call/S&P 500 INDEX/SPXA21SSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	212,770	100		3,404		2,767		4,534			(644)		958		0001
Purchased Call/S&P 500 INDEX/SPXA21USE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	252,904	100		3,945		3,521		4,318			(432)		1,193		0001
Purchased Call/S&P 500 INDEX/SPXN139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	245,570	100		3,831		2,902		4,685			(934)		1,068		0001
Purchased Call/S&P 500 INDEX/SPXN13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	1	173,548	100		2,777		2,310		3,387			(472)		791		0001
Purchased Call/S&P 500 INDEX/SPXN13ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	1	207,434	100		2,697		2,125		3,543			(588)		920		0001
Purchased Call/S&P 500 INDEX/SPXN13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	182,483	100		3,193		2,701		3,751			(513)		838		0001
Purchased Call/S&P 500 INDEX/SPXD17NSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/11/2026	1	316,000	100		5,941		5,153		6,671			(800)		1,468		0001
Purchased Call/S&P 500 INDEX/SPXD17PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/01/2026	1	305,000	100		6,039		5,589		6,474			(465)		1,463		0001
Purchased Call/S&P 500 INDEX/SPXN13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/18/2026	1	363,000	100		6,679		5,923		7,098			(771)		1,705		0001
Purchased Call/S&P 500 INDEX/SPXD17US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	1	507,978	100		9,398		9,372		9,421			(103)		2,526		0001
Purchased Call/S&P 500 INDEX/SPXD170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/15/2026	1	431,000	100		9,051		8,726		9,316			(348)		2,110		0001
Purchased Call/S&P 500 INDEX/SPXA21SSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2025	04/20/2026	1	329,000	100		5,231		4,234		7,133			(1,006)		1,476		0001
Purchased Call/S&P 500 INDEX/SPXN13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	188,603	100		3,414		3,113		3,710			(309)		899		0001
Purchased Call/S&P 500 INDEX/SPXN13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	301,056	100		5,238		4,935		5,418			(343)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXD17TS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2026	1	301,227	100		5,814		5,734		5,840			(96)		1,494		0001
Purchased Call/S&P 500 INDEX/SPXD17SST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/22/2026	1	709,000	100		13,684		13,457		14,059			(263)		3,506		0001
Purchased Call/S&P 500 INDEX/SPXJ007S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	281,286	100		5,738		4,995		6,398			(755)		1,311		0001
Purchased Call/S&P 500 INDEX/SPXD171SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	437,045	100		9,091		7,037		12,814			(2,067)		1,921		0001
Purchased Call/S&P 500 INDEX/SPXA21RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/10/2025	04/10/2026	1	125,966	100		1,297		1,017		1,675			(288)		556		0001
Purchased Call/S&P 500 INDEX/SPXN13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/04/2026	1	301,000	100		5,237		4,442		6,238			(806)		1,383		0001
Purchased Call/S&P 500 INDEX/SPXN13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	272,756	100		4,500		3,843		5,512			(666)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXA21WSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2025	06/18/2026	1	245,180	100		3,457		3,380		3,544			(114)		1,206		0001
Purchased Call/S&P 500 INDEX/SPXN13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	185,577	100		2,598		2,297		2,764			(319)		872		0001
Purchased Call/S&P 500 INDEX/SPXN13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	196,621	100		3,421		3,289		3,609			(158)		963		0001
Purchased Call/S&P 500 INDEX/SPXN13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	267,391	100		4,412		4,072		4,822			(373)		1,283		0001
Purchased Call/S&P 500 INDEX/SPXN131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	238,454	100		4,650		4,137		4,993			(522)		1,123		0001
Purchased Call/S&P 500 INDEX/SPXA21TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/15/2025	05/15/2026	1	348,778	100		6,383		5,622		6,890			(804)		1,630		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21W5T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	1	271,631	100		4,971		4,916		4,911			(68)		1,349		0001
Purchased Call/S&P 500 INDEX/SPXA21SS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	247,754	100		3,964		3,156		5,297			(815)		1,104		0001
Purchased Call/S&P 500 INDEX/SPXN13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	1	166,537	100		2,198		1,809		2,779			(404)		752		0001
Purchased Call/S&P 500 INDEX/SPXN13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	04/06/2026	1	391,000	100		6,882		5,304		9,708			(1,588)		1,712		0001
Purchased Call/S&P 500 INDEX/SPXN13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/26/2026	1	373,000	100		7,385		6,712		7,846			(690)		1,773		0001
Purchased Call/S&P 500 INDEX/SPXN13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/08/2026	1	535,000	100		10,647		10,058		11,125			(614)		2,593		0001
Purchased Call/S&P 500 INDEX/SPXH00XS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	893,000	5584.54	11,877			329		18,214			(5,890)		775		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2025	1	392,000	5455.21	6,625			803		9,932			(3,285)		688		0001
Purchased Call/S&P 500 INDEX/SPXH00YSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/15/2024	07/15/2025	1	580,000	5631.22	3,886			150		5,747			(1,927)		588		0001
Purchased Call/S&P 500 INDEX/SPXI006SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	1	658,000	5520.07	4,540			813		6,420			(2,251)		1,399		0001
Purchased Call/S&P 500 INDEX/SPXI007SS	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/13/2024	09/15/2025	1	374,000	5626.02	5,086			1,065		7,016			(2,509)		859		0001
Purchased Call/S&P 500 INDEX/SPXI007SR	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/13/2024	09/12/2025	1	1,048,000	5626.02	13,938			2,826		19,266			(6,931)		2,359		0001
Purchased Call/S&P 500 INDEX/SPXI003SW	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/13/2024	08/13/2025	1	421,000	5434.43	5,178			613		7,707			(2,568)		731		0001
Purchased Call/S&P 500 INDEX/SPXI007SC	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/09/2024	09/09/2025	1	605,000	5471.05	7,260			1,400		10,377			(3,600)		1,334		0001
Purchased Call/S&P 500 INDEX/SPXL13QSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	427,000	5667.2	5,295			219		7,021			(2,626)		447		0001
Purchased Call/S&P 500 INDEX/SPXM133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	664,000	5408.42	4,316			820		5,495			(2,129)		1,454		0001
Purchased Call/S&P 500 INDEX/SPXL13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	1,393,000	5554.25	9,333			1,167		11,639			(4,641)		2,473		0001
Purchased Call/S&P 500 INDEX/SPXL13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	373,000	5346.56	6,901			594		10,973			(3,431)		552		0001
Purchased Call/S&P 500 INDEX/SPXM138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	1,964,000	5738.17	13,159			3,180		15,022			(6,543)		4,822		0001
Purchased Call/S&P 500 INDEX/SPXL13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	506,000	5567.19	9,563			53		14,922			(4,769)		229		0001
Purchased Call/S&P 500 INDEX/SPXM138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	1	773,000	5745.37	11,672			2,813		13,417			(5,788)		1,898		0001
Purchased Call/S&P 500 INDEX/SPXL13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	616,000	5554.25	4,127			546		5,134			(2,035)		1,128		0001
Purchased Call/S&P 500 INDEX/SPXM130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	520,000	5634.61	6,032			914		7,370			(2,975)		1,018		0001
Purchased Call/S&P 500 INDEX/SPXL13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	388,000	5543.22	5,432			677		6,948			(2,694)		689		0001
Purchased Call/S&P 500 INDEX/SPXM138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	516,000	5738.17	5,986			1,447		6,864			(2,976)		1,267		0001
Purchased Call/S&P 500 INDEX/SPXM130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	1,286,000	5620.85	8,616			1,211		10,531			(4,273)		2,427		0001
Purchased Call/S&P 500 INDEX/SPXM132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	410,000	5648.4	4,756			825		5,737			(2,339)		858		0001
Purchased Call/S&P 500 INDEX/SPXL13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	696,000	5186.33	6,473			624		8,441			(3,210)		1,093		0001
Purchased Call/S&P 500 INDEX/SPXL13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	991,000	5522.3	6,541			541		8,480			(3,243)		1,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	09/03/2025	1	469,000	5528.93	5,440			959		6,699			(2,698)		990		0001
Purchased Call/S&P 500 INDEX/SPXH00XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	1,617,000	5633.91	10,834			269		16,098			(5,372)		1,338		0001
Purchased Call/S&P 500 INDEX/SPXB050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/21/2025	1	905,000	5505	7,512			414		11,176			(3,705)		1,085		0001
Purchased Call/S&P 500 INDEX/SPXM132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	2,126,000	5648.4	14,457			2,376		17,120			(7,189)		4,310		0001
Purchased Call/S&P 500 INDEX/SPXB050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	500,000	5544.59	3,250			153		4,945			(1,612)		555		0001
Purchased Call/S&P 500 INDEX/SPXI005SI	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/27/2024	08/27/2025	1	343,638	5625.8	4,330			680		5,967			(2,147)		685		0001
Purchased Call/S&P 500 INDEX/SPXI005SQ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/29/2024	08/29/2025	1	489,000	5591.96	6,846			1,122		9,638			(3,395)		991		0001
Purchased Call/S&P 500 INDEX/SPXH00WS0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/05/2024	07/07/2025	1	877,000	5567.19	5,876			97		8,742			(2,898)		607		0001
Purchased Call/S&P 500 INDEX/SPXI003S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/06/2025	1	965,000	5240.03	7,624			756		11,384			(3,780)		1,536		0001
Purchased Call/S&P 500 INDEX/SPXL130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	646,000	5576.98	4,264			94		5,666			(2,114)		507		0001
Purchased Call/S&P 500 INDEX/SPXL13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	963,000	5459.1	10,882			725		14,576			(5,411)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXL13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	807,000	5434.43	5,326			631		6,854			(2,641)		1,401		0001
Purchased Call/S&P 500 INDEX/SPXM130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	415,000	5570.64	2,822			406		3,421			(1,399)		791		0001
Purchased Call/S&P 500 INDEX/SPXM135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/16/2025	1	655,000	5633.09	4,389			931		5,191			(2,176)		1,514		0001
Purchased Call/S&P 500 INDEX/SPXL13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	1,052,000	5615.35	11,993			333		16,094			(5,963)		913		0001
Purchased Call/S&P 500 INDEX/SPXM132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	1	1,041,000	5592.18	7,079			1,131		8,485			(3,510)		2,093		0001
Purchased Call/S&P 500 INDEX/SPXL13V56	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	666,000	5346.56	7,393			637		10,052			(3,676)		986		0001
Purchased Call/S&P 500 INDEX/SPXL13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	706,000	5436.44	5,295			423		7,000			(2,626)		1,012		0001
Purchased Call/S&P 500 INDEX/SPXL13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	953,000	5554.25	12,484			1,561		15,858			(6,208)		1,692		0001
Purchased Call/S&P 500 INDEX/SPXL13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	396,000	5522.3	6,098			504		8,101			(3,024)		577		0001
Purchased Call/S&P 500 INDEX/SPXL13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	428,000	5344.16	4,836			546		6,411			(2,385)		726		0001
Purchased Call/S&P 500 INDEX/SPXM138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	471,000	5738.17	5,464			1,355		6,256			(2,695)		1,176		0001
Purchased Call/S&P 500 INDEX/SPXL13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	650,000	5446.68	3,835			329		5,023			(1,902)		962		0001
Purchased Call/S&P 500 INDEX/SPXL13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	593,000	5446.68	8,658			743		11,677			(4,293)		878		0001
Purchased Call/S&P 500 INDEX/SPXH00YS9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/12/2024	07/11/2025	1	1,533,000	5615.35	10,271			285		15,246			(5,107)		1,331		0001
Purchased Call/S&P 500 INDEX/SPXM138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	399,000	5762.48	5,027			1,260		5,697			(2,493)		1,002		0001
Purchased Call/S&P 500 INDEX/SPXM138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	467,000	5762.48	3,129			784		3,538			(1,552)		1,172		0001
Purchased Call/S&P 500 INDEX/SPXC17ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/25/2024	07/25/2025	1	685,000	5399.22	5,617			373		8,457			(2,785)		896		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	509,000	5554.25	6,821			902		8,657			(3,364)		932		0001
Purchased Call/S&P 500 INDEX/SPXI003SI	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/09/2024	08/08/2025	1	1,359,000	5344.16	8,969			947		13,284			(4,460)		2,221		0001
Purchased Call/S&P 500 INDEX/SPXI007SH	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/10/2024	09/10/2025	1	379,000	5495.52	4,434			867		6,294			(2,199)		842		0001
Purchased Call/S&P 500 INDEX/SPXM133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	753,000	5503.41	4,970			909		6,168			(2,464)		1,613		0001
Purchased Call/S&P 500 INDEX/SPXL13QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	361,000	5588.27	5,379			237		7,202			(2,667)		390		0001
Purchased Call/S&P 500 INDEX/SPXL13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	490,000	5572.85	3,283			63		4,301			(1,628)		363		0001
Purchased Call/S&P 500 INDEX/SPXI007SG	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/10/2024	09/10/2025	1	680,000	5495.52	4,488			878		6,298			(2,226)		1,510		0001
Purchased Call/S&P 500 INDEX/SPXL13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	443,000	5399.22	8,417			560		13,085			(4,174)		580		0001
Purchased Call/S&P 500 INDEX/SPXL13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	1,688,000	5459.1	11,141			743		14,615			(5,540)		2,209		0001
Purchased Call/S&P 500 INDEX/SPXL13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	900,000	5199.5	5,850			596		7,781			(2,901)		1,452		0001
Purchased Call/S&P 500 INDEX/SPXL13WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	275,000	5319.31	4,208			443		6,450			(2,086)		449		0001
Purchased Call/S&P 500 INDEX/SPXL13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	696,000	5555.74	5,081			308		6,616			(2,520)		874		0001
Purchased Call/S&P 500 INDEX/SPXM133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	1,017,000	5408.42	6,611			1,212		8,431			(3,287)		2,179		0001
Purchased Call/S&P 500 INDEX/SPXM130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	1,581,000	5634.61	10,593			1,530		12,890			(5,267)		3,012		0001
Purchased Call/S&P 500 INDEX/SPXH00YSA	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/12/2024	07/14/2025	1	930,000	5615.35	6,231			223		9,219			(3,073)		911		0001
Purchased Call/S&P 500 INDEX/SPXL13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	492,000	5344.39	6,298			729		8,409			(3,123)		844		0001
Purchased Call/S&P 500 INDEX/SPXM133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	366,000	5408.42	4,795			911		6,188			(2,365)		801		0001
Purchased Call/S&P 500 INDEX/SPXM136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/19/2025	1	835,000	5713.64	7,766			1,721		9,033			(3,851)		1,967		0001
Purchased Call/S&P 500 INDEX/SPXL13VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	958,000	5346.56	6,802			637		9,086			(3,355)		1,483		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	426,000	5608.25	2,812			380		3,512			(1,394)		788		0001
Purchased Call/S&P 500 INDEX/SPXM130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	421,000	5570.64	5,305			764		6,567			(2,631)		802		0001
Purchased Call/S&P 500 INDEX/SPXM138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	1	507,000	5745.37	3,397			819		3,870			(1,684)		1,245		0001
Purchased Call/S&P 500 INDEX/SPXL13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	362,000	5572.85	4,525			87		6,036			(2,244)		268		0001
Purchased Call/S&P 500 INDEX/SPXM137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	1,047,000	5722.26	7,015			1,662		8,049			(3,479)		2,556		0001
Purchased Call/S&P 500 INDEX/SPXL13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	336,000	5567.19	4,603			76		6,195			(2,270)		233		0001
Purchased Call/S&P 500 INDEX/SPXM132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	770,000	5625.8	5,159			810		6,251			(2,558)		1,535		0001
Purchased Call/S&P 500 INDEX/SPXM132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	380,000	5648.4	2,584			448		3,053			(1,271)		796		0001
Purchased Call/S&P 500 INDEX/SPXL13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	375,000	5459.1	7,125			530		11,030			(3,514)		519		0001
Purchased Call/S&P 500 INDEX/SPXI006ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/05/2024	09/05/2025	1	356,000	5503.41	5,732			1,048		8,227			(2,842)		763		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	425,000	5631.22	5,525			213		7,390			(2,740)		431		0001
Purchased Call/S&P 500 INDEX/SPXL13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	496,000	5537.02	8,878			49		13,636			(4,403)		225		0001
Purchased Call/S&P 500 INDEX/SPXM135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	413,000	5595.76	2,726			551		3,307			(1,352)		930		0001
Purchased Call/S&P 500 INDEX/SPXM136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	1,024,000	5618.26	6,861			1,493		8,116			(3,402)		2,397		0001
Purchased Call/S&P 500 INDEX/SPXL13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	672,000	5463.54	4,435			342		5,799			(2,199)		947		0001
Purchased Call/S&P 500 INDEX/SPXM136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	1	1,988,000	5702.55	13,320			2,960		15,452			(6,623)		4,683		0001
Purchased Call/S&P 500 INDEX/SPXL13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	582,000	5427.13	9,137			579		12,357			(4,531)		746		0001
Purchased Call/S&P 500 INDEX/SPXL13VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	1,683,000	5346.56	10,771			928		14,530			(5,356)		2,492		0001
Purchased Call/S&P 500 INDEX/SPXL13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	930,000	.5505	10,602			501		14,164			(5,272)		1,033		0001
Purchased Call/S&P 500 INDEX/SPXI0059P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/29/2024	08/29/2025	1	484,000	5591.96	3,194			524		4,465			(1,584)		981		0001
Purchased Call/S&P 500 INDEX/SPXL13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	422,000	5543.22	2,827			352		3,531			(1,402)		749		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	1,049,000	5597.12	8,077			1,113		9,937			(4,005)		1,961		0001
Purchased Call/S&P 500 INDEX/SPXL13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	442,000	5344.39	2,873			332		3,784			(1,425)		759		0001
Purchased Call/S&P 500 INDEX/SPXL13WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	945,000	5319.31	6,804			716		9,045			(3,374)		1,544		0001
Purchased Call/S&P 500 INDEX/SPXL13MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	1,315,000	5567.19	15,123			84		20,216			(7,540)		596		0001
Purchased Call/S&P 500 INDEX/SPXL13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	818,000	5475.09	7,853					10,427			(3,894)		214		0001
Purchased Call/S&P 500 INDEX/SPXM133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	773,000	5408.42	8,735			1,601		11,188			(4,343)		1,656		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	563,000	5608.25	7,319			988		9,235			(3,629)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXM138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	519,000	5738.17	3,477			862		3,964			(1,715)		1,296		0001
Purchased Call/S&P 500 INDEX/SPXL13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	917,000	5537.02	6,144			34		8,056			(3,047)		416		0001
Purchased Call/S&P 500 INDEX/SPXM135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	536,000	5595.76	7,772			1,572		9,591			(3,854)		1,207		0001
Purchased Call/S&P 500 INDEX/SPXL13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	389,000	5509.01	5,018			14		6,665			(2,488)		144		0001
Purchased Call/S&P 500 INDEX/SPXM133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	09/03/2025	1	550,000	5528.93	3,685			650		4,504			(1,827)		1,160		0001
Purchased Call/S&P 500 INDEX/SPXH00VSZ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/05/2024	07/03/2025	1	1,180,000	5567.19	7,906			44		11,783			(3,942)		535		0001
Purchased Call/S&P 500 INDEX/SPXM131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	584,000	5616.84	6,774			1,045		8,291			(3,359)		1,154		0001
Purchased Call/S&P 500 INDEX/SPXL13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	466,000	5615.35	8,901			319		13,848			(4,390)		456		0001
Purchased Call/S&P 500 INDEX/SPXL13QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	1,126,000	5588.27	7,544			333		9,787			(3,741)		1,215		0001
Purchased Call/S&P 500 INDEX/SPXL13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	1,137,000	5427.13	7,504			475		9,870			(3,721)		1,458		0001
Purchased Call/S&P 500 INDEX/SPXM136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	1	619,000	5702.55	7,180			1,596		8,372			(3,570)		1,458		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	414,000	5615.35	4,720			169		6,322			(2,328)		405		0001
Purchased Call/S&P 500 INDEX/SPXM134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	382,000	5471.05	2,521			486		3,132			(1,250)		842		0001
Purchased Call/S&P 500 INDEX/SPXM130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	407,000	5634.61	7,896			1,196		11,135			(3,894)		797		0001
Purchased Call/S&P 500 INDEX/SPXM130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	585,000	5634.61	3,920			594		4,759			(1,933)		1,146		0001
Purchased Call/S&P 500 INDEX/SPXM136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2025	1	674,000	5702.55	5,392			1,233		6,267			(2,659)		1,617		0001
Purchased Call/S&P 500 INDEX/SPXH00XSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	522,000	5584.54	3,654			101		5,456			(1,812)		453		0001
Purchased Call/S&P 500 INDEX/SPXM132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	860,000	5648.4	9,976			1,640		12,063			(4,961)		1,743		0001
Purchased Call/S&P 500 INDEX/SPXM137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2024	09/24/2025	1	930,000	5732.93	6,231			1,459		7,140			(3,090)		2,257		0001
Purchased Call/S&P 500 INDEX/SPXM137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	414,000	5718.57	2,774			642		3,195			(1,376)		999		0001
Purchased Call/S&P 500 INDEX/SPXM131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	644,000	5616.84	4,315			666		5,247			(2,140)		1,272		0001
Purchased Call/S&P 500 INDEX/SPXM130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	833,000	5634.61	9,663			1,396		11,834			(4,805)		1,587		0001
Purchased Call/S&P 500 INDEX/SPXL13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	396,000	5199.5	6,534			666		10,126			(3,240)		639		0001
Purchased Call/S&P 500 INDEX/SPXL13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	490,000	5564.41	3,283			190		4,240			(1,628)		601		0001
Purchased Call/S&P 500 INDEX/SPXL130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	1	448,000	.5505	8,557			471		13,247			(4,220)		537		0001
Purchased Call/S&P 500 INDEX/SPXL130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	864,000	5667.2	5,789			239		7,493			(2,871)		904		0001
Purchased Call/S&P 500 INDEX/SPXL135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	1,186,000	5459.1	8,539			635		11,275			(4,211)		1,642		0001
Purchased Call/S&P 500 INDEX/SPXB050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	1,223,000	.5505	8,194			387		12,110			(4,075)		1,358		0001
Purchased Call/S&P 500 INDEX/SPXM136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	1,488,000	5634.58	10,862			2,334		12,943			(5,387)		3,461		0001
Purchased Call/S&P 500 INDEX/SPXM135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	1	953,000	5554.13	6,290			1,248		7,696			(3,119)		2,131		0001
Purchased Call/S&P 500 INDEX/SPXL13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	496,000	5509.01	3,373			9		4,358			(1,673)		184		0001
Purchased Call/S&P 500 INDEX/SPXM138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	598,000	5738.17	11,601			2,876		13,484			(5,722)		1,493		0001
Purchased Call/S&P 500 INDEX/SPXM135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2025	1	998,000	5626.02	6,587			1,379		7,932			(3,249)		2,292		0001
Purchased Call/S&P 500 INDEX/SPXI003SK	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/09/2024	08/11/2025	1	804,000	5344.16	5,306			599		7,839			(2,617)		1,364		0001
Purchased Call/S&P 500 INDEX/SPXB050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	656,000	5544.59	9,446			445		14,574			(4,684)		728		0001
Purchased Call/S&P 500 INDEX/SPXC172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2025	1	1,420,000	5455.21	9,372			1,136		13,659			(4,647)		2,493		0001
Purchased Call/S&P 500 INDEX/SPXI001SE	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/29/2024	07/29/2025	1	470,000	5463.54	5,781			446		8,742			(2,867)		662		0001
Purchased Call/S&P 500 INDEX/SPXI003SJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/09/2024	08/08/2025	1	769,000	5344.16	8,767			925		13,140			(4,359)		1,257		0001
Purchased Call/S&P 500 INDEX/SPXI007S2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/06/2024	09/05/2025	1	429,000	5408.42	8,151			1,494		12,040			(4,053)		919		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	491,000	5564.41	5,794			335		7,637			(2,873)		603		0001
Purchased Call/S&P 500 INDEX/SPXM132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	555,000	5648.4	10,767			1,869		14,994			(5,296)		1,162		0001
Purchased Call/S&P 500 INDEX/SPXM135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	1	1,840,000	5626.02	12,144			2,463		14,650			(6,039)		4,142		0001
Purchased Call/S&P 500 INDEX/SPXM137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	393,000	5718.57	4,677			1,082		5,425			(2,319)		948		0001
Purchased Call/S&P 500 INDEX/SPXM13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	1,300,942	5983.99	10,928			4,034		12,354			(5,419)		3,956		0001
Purchased Call/S&P 500 INDEX/SPXM13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	2,494,841	5870.62	21,705			8,200		25,898			(10,793)		7,642		0001
Purchased Call/S&P 500 INDEX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	828,233	5712.69	7,785			2,702		9,811			(3,861)		2,443		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	20,509	5782.76	390			136		485			(193)		61		0001
Purchased Call/S&P 500 INDEX/SPXB05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/23/2024	10/23/2025	1	187,799	5797.42	4,282			1,345		5,331			(2,123)		527		0001
Purchased Call/S&P 500 INDEX/SPXI00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	208,234	5893.62	3,977			1,534		4,754			(1,972)		647		0001
Purchased Call/S&P 500 INDEX/SPXI00HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	1,327,940	5917.11	11,155			4,364		12,973			(5,532)		4,156		0001
Purchased Call/S&P 500 INDEX/SPXA21ESU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	167,155	5867.08	3,410			1,615		4,039			(1,691)		574		0001
Purchased Call/S&P 500 INDEX/SPXM13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	1,229,126	5853.98	10,816			3,337		13,070			(5,364)		3,419		0001
Purchased Call/S&P 500 INDEX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,033,357	6086.49	8,784			3,775		9,137			(4,356)		3,389		0001
Purchased Call/S&P 500 INDEX/SPXA21BSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	50,721	5916.98	1,090			424		1,288			(541)		158		0001
Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	601,319	5949.17	5,652			2,129		6,485			(2,803)		1,842		0001
Purchased Call/S&P 500 INDEX/SPXA21CSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	461,344	5998.74	5,721			2,377		6,326			(2,829)		1,484		0001
Purchased Call/S&P 500 INDEX/SPXM13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	434,000	5780.05	2,951			828		3,239			(1,463)		1,147		0001
Purchased Call/S&P 500 INDEX/SPXC051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2024	11/12/2025	1	810	5983.99	11			4		12			(5)		2		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	161,547	5859.85	3,651			1,056		4,491			(1,810)		435		0001
Purchased Call/S&P 500 INDEX/SPXC052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/15/2024	11/17/2025	1	198,372	5870.62	4,543			1,740		5,465			(2,240)		614		0001
Purchased Call/S&P 500 INDEX/SPXM131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	4,812	5969.34	64			25		72			(32)		15		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	1,211,324	5916.98	10,539			4,093		12,297			(5,226)		3,778		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	1,061,169	5851.2	9,338			2,907		11,285			(4,631)		2,965		0001
Purchased Call/S&P 500 INDEX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	2,640	6086.49	35			15		37			(17)		9		0001
Purchased Call/S&P 500 INDEX/SPXM13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	843,983	5815.26	7,089			2,070		8,798			(3,516)		2,285		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	266,059	6084.19	4,842			2,174		5,092			(2,401)		892		0001
Purchased Call/S&P 500 INDEX/SPXM13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	729,156	5867.08	6,854			3,247		7,986			(3,399)		2,503		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	79,616	5853.98	1,338			413		1,634			(663)		221		0001
Purchased Call/S&P 500 INDEX/SPXM130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	640	6074.08	9			4		9			(4)		2		0001
Purchased Call/S&P 500 INDEX/SPXM130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	42,389	6050.61	755			351		802			(374)		145		0001
Purchased Call/S&P 500 INDEX/SPXM130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	732,881	6040.04	7,475			3,634		7,917			(3,707)		2,552		0001
Purchased Call/S&P 500 INDEX/SPXA218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	94,984	5842.47	2,128			627		2,621			(1,055)		258		0001
Purchased Call/S&P 500 INDEX/SPXA21C$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	4	6032.38													0001
Purchased Call/S&P 500 INDEX/SPXA21D$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,250	6047.15	21			9		23			(10)		4		0001
Purchased Call/S&P 500 INDEX/SPX815XS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	5,364	5995.54	437			157		375			(217)		16		0001
Purchased Call/S&P 500 INDEX/SPXA21E$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	2,456,599	6051.09	22,355			10,184		23,918			(11,116)		8,258		0001
Purchased Call/S&P 500 INDEX/SPXA21C$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	285,511	5969.34	5,853			2,325		6,636			(2,910)		897		0001
Purchased Call/S&P 500 INDEX/SPXA21D$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	202,259	6032.38	4,308			1,816		4,644			(2,125)		657		0001
Purchased Call/S&P 500 INDEX/SPXI00K$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	40,105	6034.91	822			367		898			(408)		134		0001
Purchased Call/S&P 500 INDEX/SPXA21G$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	189,570	5970.84	3,905			1,931		4,354			(1,942)		664		0001
Purchased Call/S&P 500 INDEX/SPXA219$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	187,339	5841.47	4,271			1,278		5,238			(2,118)		512		0001
Purchased Call/S&P 500 INDEX/SPXD175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	170,642	5813.67	3,583			1,195		4,401			(1,777)		493		0001
Purchased Call/S&P 500 INDEX/SPXM13G$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,251,561	5995.54	13,392			4,883		15,064			(6,605)		3,777		0001
Purchased Call/S&P 500 INDEX/SPXD175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	166,709	5808.12	3,818			1,241		4,710			(1,883)		476		0001
Purchased Call/S&P 500 INDEX/SPXA219$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	20,000	5797.42	268			84		330			(133)		56		0001
Purchased Call/S&P 500 INDEX/SPXA21A$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	266,536	5995.54	5,011			1,801		5,676			(2,492)		795		0001
Purchased Call/S&P 500 INDEX/SPXM13E$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	139,396	5705.45	2,997			1,013		3,847			(1,486)		405		0001
Purchased Call/S&P 500 INDEX/SPXD17C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	98,961	5872.16	2,167			1,015		2,538			(1,075)		339		0001
Purchased Call/S&P 500 INDEX/SPXD17C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	117,118	6074.08	2,377			1,100		2,500			(1,179)		398		0001
Purchased Call/S&P 500 INDEX/SPXD176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	60,881	5728.8	1,236			426		1,563			(610)		179		0001
Purchased Call/S&P 500 INDEX/SPXD179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	214,364	5998.74	5,059			2,086		5,635			(2,516)		685		0001
Purchased Call/S&P 500 INDEX/SPXI00G$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	797,357	5893.62	7,415			2,860		8,811			(3,677)		2,478		0001
Purchased Call/S&P 500 INDEX/SPXM131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,413,262	5969.34	12,013			4,832		13,435			(5,925)		4,484		0001
Purchased Call/S&P 500 INDEX/SPXM13F$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	824,345	5973.1	7,502			2,688		8,509			(3,720)		2,460		0001
Purchased Call/S&P 500 INDEX/SPXM13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	58,295	5881.63	1,009			510		1,179			(500)		207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17AS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	264,004	6090.27	5,518			2,406		5,738			(2,744)		868		0001
Purchased Call/S&P 500 INDEX/SPXD17ASI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	88,117	6090.27	1,842			812		1,914			(908)		293		0001
Purchased Call/S&P 500 INDEX/SPXD179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	26,701	6049.88	555			237		599			(275)		87		0001
Purchased Call/S&P 500 INDEX/SPXA21BSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	95,567	5815.26	2,150			628		2,709			(1,066)		259		0001
Purchased Call/S&P 500 INDEX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	218,292	5949.17	4,912			1,850		5,687			(2,436)		669		0001
Purchased Call/S&P 500 INDEX/SPXI00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	165,928	5917.11	3,368			1,318		3,982			(1,670)		519		0001
Purchased Call/S&P 500 INDEX/SPXA21HSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	112	5881.63	4			2		5			(2)				0001
Purchased Call/S&P 500 INDEX/SPXA21AS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	440,096	5728.8	9,594			3,251		12,203			(4,771)		1,277		0001
Purchased Call/S&P 500 INDEX/SPXM13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,974,503	6032.38	17,376			7,240		18,813			(8,640)		6,350		0001
Purchased Call/S&P 500 INDEX/SPXM13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	710,231	5782.76	6,463			2,261		7,948			(3,205)		2,103		0001
Purchased Call/S&P 500 INDEX/SPXM13KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	516,270	6047.15	4,750			2,015		5,051			(2,355)		1,682		0001
Purchased Call/S&P 500 INDEX/SPXM13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,020,084	5881.63	11,629			5,879		13,384			(5,767)		3,621		0001
Purchased Call/S&P 500 INDEX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	903,612	5974.07	8,313			4,019		9,135			(4,122)		3,137		0001
Purchased Call/S&P 500 INDEX/SPXM13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	989,768	6084.19	8,314			3,733		8,745			(4,123)		3,317		0001
Purchased Call/S&P 500 INDEX/SPXM130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,087,361	6051.09	9,569			4,402		10,183			(4,719)		3,689		0001
Purchased Call/S&P 500 INDEX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,168,964	5728.8	12,859			4,428		16,262			(6,342)		3,434		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	10,957	5983.99	193			71		219			(96)		33		0001
Purchased Call/S&P 500 INDEX/SPXM131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	674,584	5948.71	6,813			2,699		7,752			(3,379)		2,119		0001
Purchased Call/S&P 500 INDEX/SPXB05WSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	509,000	5815.03	5,955			1,675		7,389			(2,961)		1,345		0001
Purchased Call/S&P 500 INDEX/SPXA21AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	242	5995.54	3			1		4			(2)		1		0001
Purchased Call/S&P 500 INDEX/SPXD176SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	173,973	5929.04	3,827			1,350		4,500			(1,898)		517		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	117,179	6001.35	2,238			820		2,538			(1,110)		355		0001
Purchased Call/S&P 500 INDEX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	1,761	5917.11	23			9		27			(12)		6		0001
Purchased Call/S&P 500 INDEX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	834,482	6051.25	8,178			3,715		8,768			(4,055)		2,805		0001
Purchased Call/S&P 500 INDEX/SPXI00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	518,110	5870.62	10,103			3,817		12,169			(5,024)		1,587		0001
Purchased Call/S&P 500 INDEX/SPXI00BSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	396,000	5792.04	5,306			1,462		6,618			(2,631)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	14,959	5969.34	1,257			499		1,161			(625)		47		0001
Purchased Call/S&P 500 INDEX/SPXM13D9Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	4,398	5823.52	73			24		89			(36)		13		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	137,356	5823.52	3,145			1,031		3,854			(1,560)		394		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	693,387	6021.63	6,102			2,495		6,649			(3,026)		2,215		0001
Purchased Call/S&P 500 INDEX/SPXM13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	1,046,448	5823.52	10,674			3,499		12,892			(5,293)		3,000		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	8	5930.85													0001
Purchased Call/S&P 500 INDEX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,671,723	5808.12	24,580			7,852		29,899			(12,222)		7,531		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	1,430,598	5872.16	12,160			5,695		13,990			(6,030)		4,896		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	94,606	6086.49	1,589			683		1,658			(788)		310		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	927,995	6052.85	10,858			4,816		11,606			(5,384)		3,091		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	710,470	5705.45	6,963			2,353		8,748			(3,453)		2,062		0001
Purchased Call/S&P 500 INDEX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	1,152,469	5808.12	10,257			3,334		12,410			(5,059)		3,290		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	666,907	5970.84	7,003			3,462		7,706			(3,482)		2,335		0001
Purchased Call/S&P 500 INDEX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	576,501	5841.47	7,322			2,190		8,962			(3,631)		1,575		0001
Purchased Call/S&P 500 INDEX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	2,344,297	5995.54	15,941			5,813		17,823			(7,862)		7,076		0001
Purchased Call/S&P 500 INDEX/SPXM13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	3	5853.98													0001
Purchased Call/S&P 500 INDEX/SPXM131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	8	5948.71													0001
Purchased Call/S&P 500 INDEX/SPXM13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	2,381,968	5864.67	21,676			6,503		26,240			(10,778)		6,508		0001
Purchased Call/S&P 500 INDEX/SPXM139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	511,000	5699.94	7,256			1,889		8,358			(3,598)		1,303		0001
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,609,298	6090.27	11,104			4,843		11,413			(5,522)		5,294		0001
Purchased Call/S&P 500 INDEX/SPXM13QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	287,196	6037.59	5,945			2,931		6,328			(2,948)		1,006		0001
Purchased Call/S&P 500 INDEX/SPXM13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	792,294	6074.08	7,527			3,483		7,859			(3,732)		2,696		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	151,748	6075.11	2,883			1,254		3,026			(1,430)		499		0001
Purchased Call/S&P 500 INDEX/SPXM13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	199	5705.45	3			1		3			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	979,815	5809.86	9,308			2,965		11,358			(4,616)		2,762		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	1,635,288	5870.62	13,736			5,260		16,313			(6,775)		5,064		0001
Purchased Call/S&P 500 INDEX/SPXM13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	1,326,000	5815.03	9,017			2,537		9,785			(4,484)		3,505		0001
Purchased Call/S&P 500 INDEX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	78,878	5985.38	1,443			537		1,629			(716)		241		0001
Purchased Call/S&P 500 INDEX/SPXI00BS7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/07/2024	10/07/2025	1	852,000	5695.94	8,350			2,254		10,700			(4,140)		2,219		0001
Purchased Call/S&P 500 INDEX/SPXI00CS2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/11/2024	10/13/2025	1	544,000	5815.03	8,758			2,516		11,002			(4,320)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	3	5851.2													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13QSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	1,484,487	6037.59	12,321			6,075		12,910			(6,110)		5,198		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	104,451	5906.94	1,734			872		1,975			(860)		370		0001
Purchased Call/S&P 500 INDEX/SPXM13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,292,535	5970.84	15,818			7,821		17,223			(7,866)		8,027		0001
Purchased Call/S&P 500 INDEX/SPXM13A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	1	650,000	5815.03	4,420			1,270		4,791			(2,180)		1,743		0001
Purchased Call/S&P 500 INDEX/SPXM13M$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	1,236,327	6034.91	10,509			4,690		11,262			(5,211)		4,131		0001
Purchased Call/S&P 500 INDEX/SPXM13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	1,112,950	5813.67	9,460			3,153		11,470			(4,691)		3,217		0001
Purchased Call/S&P 500 INDEX/SPXM139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	10/02/2025	1	950,000	5709.54	7,030			1,801		8,002			(3,486)		2,411		0001
Purchased Call/S&P 500 INDEX/SPXM139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	923,000	5751.07	10,799			2,820		12,152			(5,370)		2,354		0001
Purchased Call/S&P 500 INDEX/SPXM13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	1,001,304	5906.94	9,512			4,782		10,751			(4,717)		3,545		0001
Purchased Call/S&P 500 INDEX/SPXM13C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	29,541	5851.2	671			209		821			(333)		83		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	55,324	5969.34	1,001			403		1,129			(494)		176		0001
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	17,714	6090.27	1,463			645		1,132			(722)		59		0001
Purchased Call/S&P 500 INDEX/SPXM131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,518	5969.34	20			8		23			(10)		5		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	98,478	6051.09	2,226			1,024		2,375			(1,098)		334		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	116,370	5970.84	2,397			1,195		2,664			(1,182)		411		0001
Purchased Call/S&P 500 INDEX/SPXM13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	479,093	5808.12	9,151			2,923		11,321			(4,550)		1,350		0001
Purchased Call/S&P 500 INDEX/SPXM13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	760,087	6090.27	8,209			3,580		8,518			(4,082)		2,500		0001
Purchased Call/S&P 500 INDEX/SPXM13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	49,847	5930.85	1,032			495		1,167			(509)		173		0001
Purchased Call/S&P 500 INDEX/SPXD17BSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	169,940	6051.25	3,824			1,737		4,130			(1,896)		571		0001
Purchased Call/S&P 500 INDEX/SPXM13A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	846,494	5859.85	7,957			2,302		9,712			(3,946)		2,281		0001
Purchased Call/S&P 500 INDEX/SPXD177ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	221,553	5995.54	4,963			1,810		5,651			(2,448)		669		0001
Purchased Call/S&P 500 INDEX/SPXM13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	1,147,532	5842.47	9,754			2,875		11,829			(4,837)		3,121		0001
Purchased Call/S&P 500 INDEX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	841,161	6032.38	7,234			3,049		7,707			(3,568)		2,732		0001
Purchased Call/S&P 500 INDEX/SPXM13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	839,832	5797.42	7,978			2,506		9,782			(3,956)		2,357		0001
Purchased Call/S&P 500 INDEX/SPXM13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	1,337,347	5832.92	11,769			3,890		14,248			(5,836)		3,850		0001
Purchased Call/S&P 500 INDEX/SPXM13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	7,595	5864.67	101			31		123			(50)		21		0001
Purchased Call/S&P 500 INDEX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,682,100	5930.85	22,798			10,829		25,613			(11,336)		9,206		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	1,239,975	5998.74	10,044			4,141		11,134			(4,994)		3,961		0001
Purchased Call/S&P 500 INDEX/SPXA21CSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	195,249	5998.74	4,588			1,907		5,105			(2,269)		628		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/29/2024	10/29/2025	1	23,854	5832.92	434			144		528			(215)		69		0001
Purchased Call/S&P 500 INDEX/SPXM13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/18/2024	10/20/2025	1	1,062,194	5864.67	9,985			3,053		12,111			(4,924)		2,942		0001
Purchased Call/S&P 500 INDEX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/03/2024	12/03/2025	1	904,298	6049.88	7,958			3,398		8,509			(3,946)		2,956		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/20/2024	12/22/2025	1	1,277,694	5930.85	11,371			5,451		12,671			(5,608)		4,424		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	10/10/2025	1	706,000	5780.05	10,802			3,031		13,554			(5,357)		1,866		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/27/2024	12/29/2025	1	1,345,714	5970.84	12,381			6,173		13,573			(6,106)		4,751		0001
Purchased Call/S&P 500 INDEX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/25/2024	11/25/2025	1	842,843	5987.37	9,018			3,652		10,095			(4,472)		2,683		0001
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/06/2024	11/06/2025	1	1,275,764	5929.04	10,716			3,779		12,494			(5,314)		3,792		0001
Purchased Call/S&P 500 INDEX/SPXA21ASY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	672,077	6001.35	6,049			2,216		6,831			(2,999)		2,036		0001
Purchased Call/S&P 500 INDEX/SPXA21CSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	20,505	6021.63	420			172		461			(208)		66		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/01/2024	11/03/2025	1	2,562,615	5728.8	17,170			5,912		21,715			(8,468)		7,528		0001
Purchased Call/S&P 500 INDEX/SPXM13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/18/2024	10/17/2025	1	270,073	5864.67	5,293			1,588		6,464			(2,632)		738		0001
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/13/2024	12/12/2025	1	540,441	6051.09	11,079			5,047		11,825			(5,509)		1,817		0001
Purchased Call/S&P 500 INDEX/SPXB05Y98	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	110,689	5864.67	2,513			768		3,066			(1,239)		307		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/13/2024	11/13/2025	1	1,160,828	5985.38	8,706			3,238		9,707			(4,317)		3,543		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/06/2024	12/08/2025	1	1,408,311	6090.27	12,111			5,338		12,416			(5,973)		4,677		0001
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/24/2024	10/24/2025	1	285,838	5809.86	6,174			1,967		7,642			(3,062)		806		0001
Purchased Call/S&P 500 INDEX/SPXM13QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/23/2024	12/23/2025	1	48,338	5974.07	1,088			526		1,205			(539)		168		0001
Purchased Call/S&P 500 INDEX/SPXM13QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/17/2024	12/17/2025	1	1,043,185	6050.61	9,180			4,274		9,759			(4,552)		3,560		0001
Purchased Call/S&P 500 INDEX/SPXM13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/20/2024	12/19/2025	1	290,681	5930.85	5,378			2,554		6,086			(2,674)		998		0001
Purchased Call/S&P 500 INDEX/SPXM13QSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/24/2024	12/24/2025	1	35,239	6040.04	641			312		682			(318)		123		0001
Purchased Call/S&P 500 INDEX/SPXM13ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/22/2024	11/21/2025	1	2,780,335	5969.34	23,355			9,277		26,455			(11,613)		8,732		0001
Purchased Call/S&P 500 INDEX/SPXI00IS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	63,029	5987.37	1,210			490		1,371			(600)		201		0001
Purchased Call/S&P 500 INDEX/SPXM13ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/21/2024	11/21/2025	1	275,513	5948.71	5,125			2,030		5,888			(2,541)		865		0001
Purchased Call/S&P 500 INDEX/SPXM13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/05/2024	12/05/2025	1	1,073,780	6075.11	9,449			4,110		9,938			(4,686)		3,532		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/04/2024	11/04/2025	1	199,077	5712.69	3,643			1,265		4,663			(1,807)		587		0001
Purchased Call/S&P 500 INDEX/SPXM13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/29/2024	11/28/2025	1	325,601	6032.38	6,610			2,754		7,137			(3,287)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXM13QS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/03/2024	10/03/2025	1	368,000	5699.94	2,502			652		2,824			(1,241)		939		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	820	6047.15	11			5		12			(5)		3		0001
Purchased Call/S&P 500 INDEX/SPXM13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	1,250	5705.45	21			7		27			(10)		4		0001
Purchased Call/S&P 500 INDEX/SPXM139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	678,000	5751.07	5,966			1,594		6,648			(2,943)		1,757		0001
Purchased Call/S&P 500 INDEX/SPXM13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	113,805	6047.15	2,424			1,028		2,576			(1,202)		371		0001
Purchased Call/S&P 500 INDEX/SPXM13A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	892,000	5751.13	6,690			1,825		7,396			(3,318)		2,334		0001
Purchased Call/S&P 500 INDEX/SPXM13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	84,817	5973.1	1,908			684		2,181			(946)		253		0001
Purchased Call/S&P 500 INDEX/SPXM138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	822,000	5708.75	6,083			1,542		6,935			(3,016)		2,075		0001
Purchased Call/S&P 500 INDEX/SPXM13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	10/09/2025	1	1,281,000	5792.04	8,711			2,400		9,534			(4,320)		3,369		0001
Purchased Call/S&P 500 INDEX/SPXM139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	2,040,000	5751.07	13,872			3,622		15,447			(6,898)		5,204		0001
Purchased Call/S&P 500 INDEX/SPXN132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	716,074	5861.57	6,445			4,302		7,387			(2,172)		2,915		0001
Purchased Call/S&P 500 INDEX/SPXN131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	999,956	6013.13	8,100			5,288		8,692			(2,847)		4,037		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	30,844	6084	2,204			1,262		2,274			(943)		116		0001
Purchased Call/S&P 500 INDEX/SPXN133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	228,517	5738.52	3,748			2,575		4,648			(1,191)		944		0001
Purchased Call/S&P 500 INDEX/SPXD17GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/12/2026	1	53,667	5599.3	896			627		1,169			(270)		224		0001
Purchased Call/S&P 500 INDEX/SPXN135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	2,699,766	5638.94	22,138			15,735		28,351			(6,515)		11,371		0001
Purchased Call/S&P 500 INDEX/SPXN131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	33	6013.13													0001
Purchased Call/S&P 500 INDEX/SPXM13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	60,221	5975.38	1,313			684		1,458			(629)		217		0001
Purchased Call/S&P 500 INDEX/SPXM13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	881,520	6049.24	7,846			4,409		8,218			(3,439)		3,303		0001
Purchased Call/S&P 500 INDEX/SPXD17FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	225,005	6115.07	5,018			3,164		5,182			(1,883)		889		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	563,057	5996.66	7,151			3,999		7,805			(3,187)		2,105		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	2,452,904	5954.5	19,623			13,137		21,802			(6,577)		9,986		0001
Purchased Call/S&P 500 INDEX/SPXM13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	793,616	5937.34	6,746			3,729		7,498			(3,049)		2,937		0001
Purchased Call/S&P 500 INDEX/SPXA21NSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	306,592	5954.5	6,254			4,187		7,119			(2,096)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	56,261	5983.25	1,272			834		1,400			(439)		228		0001
Purchased Call/S&P 500 INDEX/SPXA21JSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	12,388	5842.91	251			136		300			(115)		46		0001
Purchased Call/S&P 500 INDEX/SPXA21NSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	76,987	6013.13	1,694			1,106		1,845			(595)		311		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	6	6040.53													0001
Purchased Call/S&P 500 INDEX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,021,987	5956.06	8,585			5,676		9,452			(2,916)		4,152		0001
Purchased Call/S&P 500 INDEX/SPXM13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	777,062	5836.22	6,994			3,776		8,231			(3,219)		2,854		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	2,769	5667.56		35		25		44			(10)		12		0001
Purchased Call/S&P 500 INDEX/SPXM13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	2,167,178	5918.25		18,204		9,602		20,691			(8,605)		7,879		0001
Purchased Call/S&P 500 INDEX/SPXN138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	473,806	5712.2		4,217		3,113		5,230			(1,109)		2,034		0001
Purchased Call/S&P 500 INDEX/SPXC05CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	40,585	5778.15		869		589		1,064			(281)		167		0001
Purchased Call/S&P 500 INDEX/SPXI100N5J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/08/2025	01/09/2026	1	148,977	5918.25		2,771		1,462		3,192			(1,310)		542		0001
Purchased Call/S&P 500 INDEX/SPXN132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	436,970	5956.06		8,914		5,894		9,946			(3,028)		1,775		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	03/02/2026	1	174,006	5954.5		3,776		2,538		4,282			(1,255)		713		0001
Purchased Call/S&P 500 INDEX/SPXN135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	257,788	5638.94		4,357		3,096		5,666			(1,282)		1,086		0001
Purchased Call/S&P 500 INDEX/SPXI100W5J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	128,356	5572.07		2,593		1,807		3,429			(788)		535		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	1,373,780	5954.5		11,402		7,664		12,706			(3,790)		5,628		0001
Purchased Call/S&P 500 INDEX/SPXN138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	321,978	5611.85		5,506		4,141		7,202			(1,373)		1,395		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	13,677	6068.5		242		150		255			(92)		54		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	415,351	5827.04		7,684		4,098		9,202			(3,610)		1,510		0001
Purchased Call/S&P 500 INDEX/SPXM13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	672,610	5842.91		7,802		4,234		9,172			(3,570)		2,477		0001
Purchased Call/S&P 500 INDEX/SPXM13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	61,824	6118.71		1,403		801		1,427			(607)		233		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	24	5954.5													0001
Purchased Call/S&P 500 INDEX/SPXN137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	572,472	5767.57		5,095		3,734		6,237			(1,368)		2,448		0001
Purchased Call/S&P 500 INDEX/SPXM13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	52,007	6061.48		936		565		992			(372)		202		0001
Purchased Call/S&P 500 INDEX/SPXM13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	2,857,238	6040.53		24,001		14,281		25,693			(9,810)		11,015		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	334,782	5693.31		5,725		4,266		7,247			(1,490)		1,440		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	479,219	5667.56		9,105		6,627		11,742			(2,526)		2,034		0001
Purchased Call/S&P 500 INDEX/SPXC05CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	1,345,931	5842.63		10,902		7,418		12,961			(3,495)		5,547		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	817,801	5675.12		8,505		6,068		10,766			(2,447)		3,451		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	155,814	6066.44		3,319		2,048		3,521			(1,273)		612		0001
Purchased Call/S&P 500 INDEX/SPXN134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	849,165	5614.56		7,048		4,893		8,982			(2,163)		3,535		0001
Purchased Call/S&P 500 INDEX/SPXM13YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	23,732	6037.88		477		286		514			(191)		92		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	677,601	6129.58		7,657		4,894		7,816			(2,769)		2,707		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	1,990	6066.44		34		21		36			(13)		8		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	174,416	5580.94		3,314		2,483		4,343			(849)		754		0001
Purchased Call/S&P 500 INDEX/SPXC05B5A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	349,817	6114.63		7,276		4,601		7,539			(2,719)		1,382		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/20/2025	02/20/2026	1	975,335	6117.52		10,436		6,765		10,678			(3,717)		3,913		0001
Purchased Call/S&P 500 INDEX/SPXM13Z5V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/13/2025	02/13/2026	1	680,439	6115.07		7,893		4,977		8,146			(2,963)		2,689		0001
Purchased Call/S&P 500 INDEX/SPXM13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/17/2025	01/16/2026	1	2,577,437	5996.66		22,681		12,573		24,671			(10,219)		9,540		0001
Purchased Call/S&P 500 INDEX/SPXM13Y5Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/05/2025	02/05/2026	1	672,057	6061.48		6,385		3,852		6,673			(2,536)		2,609		0001
Purchased Call/S&P 500 INDEX/SPXC055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	1,130,624	5868.55		9,836		5,041		11,484			(4,824)		4,036		0001
Purchased Call/S&P 500 INDEX/SPXM13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/15/2025	01/15/2026	1	429,301	5949.91		5,023		2,740		5,611			(2,284)		1,585		0001
Purchased Call/S&P 500 INDEX/SPXN131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/20/2025	02/20/2026	1	25,802	6117.52		433		281		443			(154)		104		0001
Purchased Call/S&P 500 INDEX/SPXM13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/03/2025	02/03/2026	1	1,035,860	5994.57		9,012		5,387		9,878			(3,629)		4,003		0001
Purchased Call/S&P 500 INDEX/SPXM13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/22/2025	01/22/2026	1	6	6086.37													0001
Purchased Call/S&P 500 INDEX/SPXM13Z5K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/11/2025	02/11/2026	1	1,196,167	6068.5		10,048		6,228		10,580			(3,826)		4,706		0001
Purchased Call/S&P 500 INDEX/SPXM13W55	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/22/2025	01/22/2026	1	43,953	6086.37		954		539		995			(415)		165		0001
Purchased Call/S&P 500 INDEX/SPXM13T54	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/03/2025	01/05/2026	1	154,234	5942.47		3,486		1,805		3,961			(1,691)		555		0001
Purchased Call/S&P 500 INDEX/SPX9152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	7,755	6025.99		638		390		649			(251)		30		0001
Purchased Call/S&P 500 INDEX/SPXC055SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	187,855	5868.55		3,494		1,791		4,116			(1,714)		671		0001
Purchased Call/S&P 500 INDEX/SPXN134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/11/2025	03/11/2026	1	646,135	5572.07		5,751		4,008		7,420			(1,749)		2,695		0001
Purchased Call/S&P 500 INDEX/SPXC05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	457,967	5580.94		8,427		6,297		11,051			(2,176)		1,969		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/07/2025	02/06/2026	1	1,778,501	6025.99		14,939		9,130		16,076			(5,869)		6,919		0001
Purchased Call/S&P 500 INDEX/SPXM13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/22/2025	01/22/2026	1	945,460	6086.37		8,698		4,912		8,961			(3,789)		3,551		0001
Purchased Call/S&P 500 INDEX/SPXN132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/25/2025	02/25/2026	1	1,060,162	5955.25		9,011		5,933		9,815			(3,086)		4,298		0001
Purchased Call/S&P 500 INDEX/SPXM13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/03/2025	02/03/2026	1	15,467	5994.57		206		123		225			(83)		60		0001
Purchased Call/S&P 500 INDEX/SPXA21KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	143,630	6101.24		1,925		1,101		1,983			(830)		541		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	20,519	5580.94		254		190		332			(66)		88		0001
Purchased Call/S&P 500 INDEX/SPXM13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/03/2025	02/03/2026	1	167,714	5994.57		3,740		2,236		4,114			(1,506)		648		0001
Purchased Call/S&P 500 INDEX/SPXC055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	4	5868.55													0001
Purchased Call/S&P 500 INDEX/SPXN132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/27/2025	02/27/2026	1	25,218	5861.57		333		222		383			(112)		103		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	01/13/2026	1	43,266	5836.22		770		416		923			(354)		159		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00PSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2025	01/27/2026	1	174,009	6012.28		3,846		2,225		4,280			(1,623)		662		0001
Purchased Call/S&P 500 INDEX/SPXM13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	2,868,433	5942.47		24,095		12,479		27,174			(11,686)		10,320		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	801,573	6066.44		9,298		5,738		9,863			(3,566)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXM13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	19,666	5996.66		262		145		287			(118)		73		0001
Purchased Call/S&P 500 INDEX/SPX9152SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	124,008	6025.99		2,803		1,722		3,014			(1,092)		486		0001
Purchased Call/S&P 500 INDEX/SPXN13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	405,330	5638.94		7,904		5,599		10,340			(2,345)		1,697		0001
Purchased Call/S&P 500 INDEX/SPXD171SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2026	1	1,239	5767.57		16		12		19			(4)		5		0001
Purchased Call/S&P 500 INDEX/SPXD170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2026	1	586,012	6067.7		5,509		3,202		5,863			(2,309)		2,233		0001
Purchased Call/S&P 500 INDEX/SPXC056SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	14,403	5909.03		256		134		294			(122)		52		0001
Purchased Call/S&P 500 INDEX/SPXM13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	864,765	6083.57		7,610		4,638		7,897			(3,002)		3,364		0001
Purchased Call/S&P 500 INDEX/SPXN137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	626,497	5776.65		5,638		4,147		6,803			(1,498)		2,684		0001
Purchased Call/S&P 500 INDEX/SPXN138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	980,605	5611.85		8,335		6,269		10,675			(2,078)		4,248		0001
Purchased Call/S&P 500 INDEX/SPXN137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	3	5667.56													0001
Purchased Call/S&P 500 INDEX/SPXN137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	166,693	5776.65		3,617		2,661		4,444			(961)		714		0001
Purchased Call/S&P 500 INDEX/SPXA21LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	30,633	6067.7		662		385		705			(277)		117		0001
Purchased Call/S&P 500 INDEX/SPXN137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,760,560	5667.56		14,437		10,507		18,309			(4,006)		7,472		0001
Purchased Call/S&P 500 INDEX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/13/2026	1	283,197	5521.52		4,928		3,481		6,606			(1,472)		1,186		0001
Purchased Call/S&P 500 INDEX/SPXN131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	6	6013.13													0001
Purchased Call/S&P 500 INDEX/SPXN133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	1,738,291	5770.2		13,906		9,580		17,036			(4,393)		7,179		0001
Purchased Call/S&P 500 INDEX/SPXD17HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	1	113,003	5614.66		2,350		1,684		3,070			(670)		478		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	305,729	6071.17		6,726		3,969		7,110			(2,783)		1,170		0001
Purchased Call/S&P 500 INDEX/SPXN138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	1,290,404	5693.31		9,033		6,731		11,266			(2,351)		5,549		0001
Purchased Call/S&P 500 INDEX/SPXD17GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2026	1	714,089	5849.72		8,212		5,543		9,580			(2,677)		2,931		0001
Purchased Call/S&P 500 INDEX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	2,396,560	6101.24		20,371		11,657		20,898			(8,786)		9,024		0001
Purchased Call/S&P 500 INDEX/SPXC05B8N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	15,808	6129.58		329		210		337			(119)		63		0001
Purchased Call/S&P 500 INDEX/SPXM13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	188,147	5942.47		3,838		1,972		4,374			(1,877)		672		0001
Purchased Call/S&P 500 INDEX/SPXI00NSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	92,803	5918.25		1,949		1,025		2,255			(924)		337		0001
Purchased Call/S&P 500 INDEX/SPXN137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	1,138,201	5667.56		9,333		6,814		11,933			(2,569)		4,858		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05C$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	39,193	5842.63		835		568		1,007			(268)		162		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	2,071,218	5827.04		18,641		9,942		22,031			(8,757)		7,531		0001
Purchased Call/S&P 500 INDEX/SPXC05B$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/14/2025	02/17/2026	1	62,596	6114.63		1,358		864		1,407			(502)		250		0001
Purchased Call/S&P 500 INDEX/SPXA21N$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	6	5954.5													0001
Purchased Call/S&P 500 INDEX/SPXM13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	799,612	6071.17		9,355		5,520		9,833			(3,870)		3,061		0001
Purchased Call/S&P 500 INDEX/SPXC056$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2025	01/07/2026	1	663,015	5909.03		7,824		4,095		8,883			(3,730)		2,398		0001
Purchased Call/S&P 500 INDEX/SPXA21I$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	9,826	5918.25		835		439		923			(396)		36		0001
Purchased Call/S&P 500 INDEX/SPXM13I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	831,585	6101.24		5,655		3,256		5,086			(2,419)		3,154		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/19/2025	03/19/2026	1	33,511	5675.29		697		501		897			(197)		142		0001
Purchased Call/S&P 500 INDEX/SPXC05B$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/21/2025	01/21/2026	1	13,429	6049.24		305		171		328			(134)		50		0001
Purchased Call/S&P 500 INDEX/SPXD17I$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	74,452	5767.57		1,281		938		1,581			(344)		318		0001
Purchased Call/S&P 500 INDEX/SPXC05DSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/10/2025	03/10/2026	1	86,801	5614.56		1,866		1,296		2,435			(573)		361		0001
Purchased Call/S&P 500 INDEX/SPXI100QSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/31/2025	02/02/2026	1	111,026	6040.53		2,487		1,480		2,721			(1,016)		428		0001
Purchased Call/S&P 500 INDEX/SPXM13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	22	5942.47													0001
Purchased Call/S&P 500 INDEX/SPXI100W$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	466	5599.3		6		4		8			(2)		2		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	915,728	6025.99		7,692		4,725		8,274			(2,997)		3,587		0001
Purchased Call/S&P 500 INDEX/SPXD17D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	46,468	6039.31		1,022		597		1,107			(426)		177		0001
Purchased Call/S&P 500 INDEX/SPXN135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	5,122	5638.94		64		46		82			(19)		22		0001
Purchased Call/S&P 500 INDEX/SPXD17D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/23/2026	1	329,067	6101.24		6,483		3,710		6,712			(2,796)		1,239		0001
Purchased Call/S&P 500 INDEX/SPXM13U$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	83,721	5937.34		1,641		907		1,856			(742)		310		0001
Purchased Call/S&P 500 INDEX/SPXD17E$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	12,230	6051.97		269		168		289			(102)		48		0001
Purchased Call/S&P 500 INDEX/SPXC05A$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	686,805	6037.88		6,250		3,753		6,726			(2,500)		2,660		0001
Purchased Call/S&P 500 INDEX/SPXM13V$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	313,707	5996.66		5,960		3,304		6,540			(2,685)		1,161		0001
Purchased Call/S&P 500 INDEX/SPXD17E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	255,827	6025.99		5,424		3,314		5,884			(2,131)		995		0001
Purchased Call/S&P 500 INDEX/SPXC05GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2025	03/26/2026	1	49,100	5712.2		766		566		962			(201)		211		0001
Purchased Call/S&P 500 INDEX/SPXC05E$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/17/2025	03/17/2026	1	209,583	5675.12		3,752		2,677		4,808			(1,079)		884		0001
Purchased Call/S&P 500 INDEX/SPXM13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	920,439	5827.04		8,008		4,302		9,426			(3,731)		3,372		0001
Purchased Call/S&P 500 INDEX/SPXN136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	744,654	5675.29		6,330		4,551		8,027			(1,786)		3,154		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17G\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	724,230	5778.15		6,663		4,515		7,945			(2,154)		2,979		0001
Purchased Call/S&P 500 INDEX/SPXD17E\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	160,301	6083.57		3,495		2,130		3,668			(1,379)		624		0001
Purchased Call/S&P 500 INDEX/SPXA21K\$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/26/2026	1	58,203	6101.24		1,321		761		1,364			(565)		221		0001
Purchased Call/S&P 500 INDEX/SPXN136\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	217,397	5662.89		3,848		2,793		4,908			(1,075)		923		0001
Purchased Call/S&P 500 INDEX/SPXN131\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	962,256	5983.25		8,083		5,300		8,813			(2,790)		3,893		0001
Purchased Call/S&P 500 INDEX/SPXN132\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	221,609	5861.57		4,986		3,329		5,796			(1,680)		902		0001
Purchased Call/S&P 500 INDEX/SPXD17E\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,145	6025.99		29		17		31			(11)		8		0001
Purchased Call/S&P 500 INDEX/SPXM13V\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	88,596	5996.66		1,577		882		1,724			(703)		331		0001
Purchased Call/S&P 500 INDEX/SPXC05D\$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	264,083	5770.2		5,176		3,566		6,437			(1,635)		1,091		0001
Purchased Call/S&P 500 INDEX/SPXD17D\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	676,370	6118.71		8,184		4,670		8,392			(3,543)		2,547		0001
Purchased Call/S&P 500 INDEX/SPXN138\$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	4	5611.85													0001
Purchased Call/S&P 500 INDEX/SPXI00V\$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	03/03/2026	1	196,107	5849.72		4,256		2,872		5,030			(1,387)		805		0001
Purchased Call/S&P 500 INDEX/SPXD17D\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	748,608	6039.31		8,534		4,984		9,179			(3,554)		2,859		0001
Purchased Call/S&P 500 INDEX/SPXD17G\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	24,776	5954.5		396		265		446			(133)		101		0001
Purchased Call/S&P 500 INDEX/SPXA21JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	232,480	5827.04		5,208		2,797		6,282			(2,426)		852		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	755,586	6012.28		8,916		5,158		9,891			(3,762)		2,872		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	22,063	5949.91		490		267		557			(223)		81		0001
Purchased Call/S&P 500 INDEX/SPXD17E\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	893,039	6051.97		9,823		6,116		10,540			(3,714)		3,521		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/23/2026	1	132,816	5667.56		2,258		1,648		2,892			(621)		567		0001
Purchased Call/S&P 500 INDEX/SPXD17H\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	775,756	5614.66		8,533		6,112		10,958			(2,431)		3,280		0001
Purchased Call/S&P 500 INDEX/SPXD17H\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	16,418	5614.66		269		193		349			(77)		69		0001
Purchased Call/S&P 500 INDEX/SPXC05A\$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	288,361	6040.53		5,969		3,532		6,503			(2,460)		1,104		0001
Purchased Call/S&P 500 INDEX/SPXA21NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	25,214	5955.25		567		374		638			(194)		102		0001
Purchased Call/S&P 500 INDEX/SPXD171\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	48,717	5776.65		799		588		976			(212)		209		0001
Purchased Call/S&P 500 INDEX/SPXD17G\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	39,836	5572.07		645		450		841			(196)		166		0001
Purchased Call/S&P 500 INDEX/SPXC05HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	6,086	5580.94		91		68		118			(23)		26		0001
Purchased Call/S&P 500 INDEX/SPXM13Y\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	99,285	6083.57		1,320		805		1,379			(521)		386		0001
Purchased Call/S&P 500 INDEX/SPXM13V\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	46,659	6049.24		714		401		757			(313)		175		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	3,638,670	6114.63		29,109		18,524		30,160			(10,758)		14,505		0001
Purchased Call/S&P 500 INDEX/SPXN134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	1,070,080	5521.52		8,347		5,896		11,080			(2,493)		4,481		0001
Purchased Call/S&P 500 INDEX/SPXN131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	395,460	6013.13		7,395		4,807		7,979			(2,621)		1,587		0001
Purchased Call/S&P 500 INDEX/SPXN13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	804,250	5975.38		7,319		3,811		8,088			(3,509)		2,901		0001
Purchased Call/S&P 500 INDEX/SPXN131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	1,825,185	6013.13		15,332		9,966		16,522			(5,433)		7,323		0001
Purchased Call/S&P 500 INDEX/SPXN136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	869,836	5662.89		10,351		7,512		13,181			(2,893)		3,692		0001
Purchased Call/S&P 500 INDEX/SPXN138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	1,686,496	5580.94		14,841		11,090		19,189			(3,833)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXN134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	129,897	5770.2		2,780		1,922		3,445			(871)		540		0001
Purchased Call/S&P 500 INDEX/SPXN138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	852,898	5580.94		7,250		5,432		9,354			(1,857)		3,688		0001
Purchased Call/S&P 500 INDEX/SPXN130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	31,014	6144.15		549		352		552			(197)		124		0001
Purchased Call/S&P 500 INDEX/SPXN134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	941,185	5599.3		7,718		5,400		9,976			(2,326)		3,933		0001
Purchased Call/S&P 500 INDEX/SPXN134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,116,933	5770.2		9,271		6,410		11,373			(2,905)		4,640		0001
Purchased Call/S&P 500 INDEX/SPXD17NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	48,216	5606.91		839		714		1,085			(126)		222		0001
Purchased Call/S&P 500 INDEX/SPXD17JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	617,919	5396.63		5,376		4,265		7,206			(1,119)		2,749		0001
Purchased Call/S&P 500 INDEX/SPXN13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	9	6025.17													0001
Purchased Call/S&P 500 INDEX/SPXN13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	777,941	5967.84		7,157		7,019		7,757			(195)		3,847		0001
Purchased Call/S&P 500 INDEX/SPXD17LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,602	5525.21		44		36		58			(8)		16		0001
Purchased Call/S&P 500 INDEX/SPXC05ISF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	99,278	5670.97		2,035		1,542		2,611			(496)		432		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/11/2025	06/11/2026	1	10,545	6022.24		237		226		261			(12)		51		0001
Purchased Call/S&P 500 INDEX/SPXC05PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	558,735	5802.82		10,560		9,560		12,541			(1,102)		2,640		0001
Purchased Call/S&P 500 INDEX/SPXD17JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	270,931	5268.05		6,177		4,843		8,902			(1,371)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXC05NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	874	5958.38		27		24		30			(3)		4		0001
Purchased Call/S&P 500 INDEX/SPXD17TS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	897,861	6092.16		8,350		8,258		8,617			(114)		4,458		0001
Purchased Call/S&P 500 INDEX/SPXD170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	149,647	5802.82		2,709		2,455		3,193			(280)		711		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	7,259	5686.67		91		77		113			(15)		33		0001
Purchased Call/S&P 500 INDEX/SPXD17TSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	219,084	6092.16		4,842		4,788		5,112			(66)		1,088		0001
Purchased Call/S&P 500 INDEX/SPXD17NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	273,738	5659.91		5,009		4,328		6,397			(716)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXD17LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	223,745	5525.21		3,781		3,125		5,046			(680)		1,016		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	1,437,862	5569.06		12,078		10,082		15,595			(2,019)		6,561		0001
Purchased Call/S&P 500 INDEX/SPXD17TS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	258,178	6141.02		4,415		4,403		4,517			(48)		1,284		0001
Purchased Call/S&P 500 INDEX/SPXD17KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	909,523	5484.77		7,003		5,762		9,302			(1,286)		4,109		0001
Purchased Call/S&P 500 INDEX/SPXD17SSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	285,218	6025.17		4,963		4,881		5,338			(95)		1,412		0001
Purchased Call/S&P 500 INDEX/SPXA21USL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	271,000	5842.01		5,068		4,575		5,920			(541)		1,281		0001
Purchased Call/S&P 500 INDEX/SPXD17KS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	35,960	5375.86		565		460		790			(105)		162		0001
Purchased Call/S&P 500 INDEX/SPXD17KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	433,245	5525.21		7,798		6,434		10,462			(1,414)		1,957		0001
Purchased Call/S&P 500 INDEX/SPXN13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,596	5916.93		21		18		23			(3)		7		0001
Purchased Call/S&P 500 INDEX/SPXN13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	71,132	5892.58		1,529		1,336		1,775			(197)		332		0001
Purchased Call/S&P 500 INDEX/SPXN13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	20,819	4982.77		341		264		505			(78)		91		0001
Purchased Call/S&P 500 INDEX/SPXN13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	204,935	5844.19		3,894		3,379		4,616			(523)		953		0001
Purchased Call/S&P 500 INDEX/SPXN13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	959,021	5686.67		7,672		6,489		9,402			(1,233)		4,405		0001
Purchased Call/S&P 500 INDEX/SPXN13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	841,278	5282.7		7,656		6,150		10,738			(1,552)		3,756		0001
Purchased Call/S&P 500 INDEX/SPXD17KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	79,964	5525.21		976		805		1,294			(177)		361		0001
Purchased Call/S&P 500 INDEX/SPXN139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	443	5633.07		5		4		7			(1)		2		0001
Purchased Call/S&P 500 INDEX/SPXJ008SV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/27/2025	01/27/2026	1	2,950,000	.6100		142,580		123,217		222,153			(19,787)		11,215		0001
Purchased Call/S&P 500 INDEX/SPXN13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	1,039,402	5405.97		8,419		6,656		11,297			(1,776)		4,616		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	24,252	5940.46		313		278		350			(35)		114		0001
Purchased Call/S&P 500 INDEX/SPXD17LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	1,231,906	5525.21		9,609		7,941		12,501			(1,728)		5,594		0001
Purchased Call/S&P 500 INDEX/SPXN13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	114,393	5911.69		1,887		1,742		2,145			(159)		549		0001
Purchased Call/S&P 500 INDEX/SPXN13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	38,488	5886.55		835		727		976			(110)		179		0001
Purchased Call/S&P 500 INDEX/SPXN13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	2,193,132	5911.69		19,300		17,798		21,625			(1,644)		10,474		0001
Purchased Call/S&P 500 INDEX/SPXN13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,194,023	5916.93		9,313		8,204		10,505			(1,174)		5,581		0001
Purchased Call/S&P 500 INDEX/SPXD17KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	1,563,760	5525.21		13,136		10,837		17,139			(2,382)		7,065		0001
Purchased Call/S&P 500 INDEX/SPXN139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	690,715	5633.07		5,871		4,432		7,478			(1,448)		2,998		0001
Purchased Call/S&P 500 INDEX/SPXD17I1S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	11,216	5074.08		135		103		196			(32)		49		0001
Purchased Call/S&P 500 INDEX/SPXN131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	648,355	5921.54		6,354		5,776		7,077			(592)		3,087		0001
Purchased Call/S&P 500 INDEX/SPXN13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	904,917	5970.81		7,963		7,415		8,735			(567)		4,360		0001
Purchased Call/S&P 500 INDEX/SPXD17ISH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/03/2025	04/02/2026	1	191,250	5396.52		3,844		2,936		5,311			(929)		832		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,951,726	5686.67		16,785		14,174		20,663			(2,721)		8,921		0001
Purchased Call/S&P 500 INDEX/SPXN13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	1,123,360	5650.38		9,998		8,483		12,421			(1,534)		5,168		0001
Purchased Call/S&P 500 INDEX/SPXN13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	7,381	5405.97		91		72		123			(19)		33		0001
Purchased Call/S&P 500 INDEX/SPXN13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	771,307	5456.9		6,633		5,153		8,636			(1,490)		3,396		0001
Purchased Call/S&P 500 INDEX/SPXA21RSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	849,474	5363.36		9,344		7,362		12,847			(2,037)		3,766		0001
Purchased Call/S&P 500 INDEX/SPXN13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	880,461	6025.17		8,100		7,966		8,603			(155)		4,360		0001
Purchased Call/S&P 500 INDEX/SPXA21SSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	30	5158.2						1							0001
Purchased Call/S&P 500 INDEX/SPXN13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	699,040	6005.88		5,942		5,614		6,415			(342)		3,393		0001
Purchased Call/S&P 500 INDEX/SPXA21RSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,995,329	5363.36		16,162		12,705		21,845			(3,552)		8,800		0001
Purchased Call/S&P 500 INDEX/SPXN1398O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,289,106	5396.52		9,282		7,090		12,465			(2,244)		5,605		0001
Purchased Call/S&P 500 INDEX/SPXA21PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	110,810	5396.52		1,352		1,033		1,856			(327)		482		0001
Purchased Call/S&P 500 INDEX/SPXN13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	914,696	4982.77		7,592		5,877		10,936			(1,726)		4,020		0001
Purchased Call/S&P 500 INDEX/SPXD17LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	757,600	5560.83		6,667		5,547		8,539			(1,132)		3,451		0001
Purchased Call/S&P 500 INDEX/SPXN13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	1,713,794	5967.84		15,767		15,459		17,098			(434)		8,427		0001
Purchased Call/S&P 500 INDEX/SPXN13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	211,027	5939.3		3,440		3,230		3,841			(236)		1,018		0001
Purchased Call/S&P 500 INDEX/SPXA21QSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,217,558	5062.25		11,689		9,016		17,075			(2,690)		5,342		0001
Purchased Call/S&P 500 INDEX/SPXD17JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	104,805	5396.63		1,279		1,014		1,741			(266)		466		0001
Purchased Call/S&P 500 INDEX/SPXA21US5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	39,754	5844.61		839		749		982			(92)		188		0001
Purchased Call/S&P 500 INDEX/SPXD17PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/29/2026	1	388,034	5911.69		7,605		7,014		8,693			(648)		1,853		0001
Purchased Call/S&P 500 INDEX/SPXN13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	56	6000.36		1		1		1							0001
Purchased Call/S&P 500 INDEX/SPXN13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	170,224	5958.38		2,877		2,544		3,211			(353)		799		0001
Purchased Call/S&P 500 INDEX/SPXN13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	847,990	5976.97		7,462		7,175		8,147			(346)		4,152		0001
Purchased Call/S&P 500 INDEX/SPXN13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	222,022	5976.97		4,440		4,269		4,882			(206)		1,087		0001
Purchased Call/S&P 500 INDEX/SPXN13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	1,499,018	6000.36		13,791		12,987		14,842			(909)		7,234		0001
Purchased Call/S&P 500 INDEX/SPXN13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	348,313	5916.93		6,618		5,830		7,525			(834)		1,628		0001
Purchased Call/S&P 500 INDEX/SPXD17SS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	221,741	5967.84		4,812		4,719		5,296			(131)		1,096		0001
Purchased Call/S&P 500 INDEX/SPXA21US7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	146	5844.61		5		4		6			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	20,071	5940.46		351		313		397			(39)		95		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	1,137,770	5844.61		10,126		9,038		11,468			(1,110)		5,368		0001
Purchased Call/S&P 500 INDEX/SPXD17MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	41,113	5604.14		514		433		654			(84)		188		0001
Purchased Call/S&P 500 INDEX/SPXD17LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	16,639	5560.83		205		170		267			(35)		76		0001
Purchased Call/S&P 500 INDEX/SPXN13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	1	1,101,564	5375.86		8,702		7,096		11,989			(1,621)		4,968		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	307,285	6173.07		6,176		6,176		6,279			(51)		1,528		0001
Purchased Call/S&P 500 INDEX/SPXN13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	701,749	6092.18		6,947		6,852		7,151			(114)		3,480		0001
Purchased Call/S&P 500 INDEX/SPXN130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	4	6204.95													0001
Purchased Call/S&P 500 INDEX/SPXN13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	5	6038.81													0001
Purchased Call/S&P 500 INDEX/SPXN13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	4,573	5892.58		59		51		67			(8)		21		0001
Purchased Call/S&P 500 INDEX/SPXA21SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	145,598	5158.2		2,300		1,863		3,378			(441)		654		0001
Purchased Call/S&P 500 INDEX/SPXN13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	35,805	5970.81		745		693		827			(53)		173		0001
Purchased Call/S&P 500 INDEX/SPXJ005SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	315,688	5663.94		5,777		4,977		7,379			(839)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXD17TS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,263	6092.16		17		16		17					6		0001
Purchased Call/S&P 500 INDEX/SPXD17NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	1,211	5686.67		15		13		19			(2)		6		0001
Purchased Call/S&P 500 INDEX/SPXN13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	180,035	5650.38		3,331		2,826		4,220			(511)		828		0001
Purchased Call/S&P 500 INDEX/SPXA21US3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	35,349	5844.61		460		410		528			(50)		167		0001
Purchased Call/S&P 500 INDEX/SPXA21RSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	22,615	5363.36		274		215		380			(60)		100		0001
Purchased Call/S&P 500 INDEX/SPXN13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	639,629	6045.26		5,437		5,211		5,781			(268)		3,118		0001
Purchased Call/S&P 500 INDEX/SPXN13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	448,959	5888.55		4,086		3,725		4,622			(369)		2,141		0001
Purchased Call/S&P 500 INDEX/SPXN13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	124,899	5963.6		2,223		1,972		2,479			(256)		587		0001
Purchased Call/S&P 500 INDEX/SPXN13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	650,494	5935.94		6,115		5,660		6,823			(469)		3,125		0001
Purchased Call/S&P 500 INDEX/SPXN13ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	999,474	5842.01		11,294		10,196		13,024			(1,207)		4,723		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	189,787	5062.25		3,682		2,840		5,544			(847)		833		0001
Purchased Call/S&P 500 INDEX/SPXN13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	343,566	5976.97		6,974		6,703		7,673			(326)		1,675		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	656,642	6204.95		5,844		5,844		5,772					3,283		0001
Purchased Call/S&P 500 INDEX/SPXN13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	776,448	5970.37		7,066		6,560		7,774			(523)		3,736		0001
Purchased Call/S&P 500 INDEX/SPXD17MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	202,181	5604.14		3,376		2,843		4,322			(555)		924		0001
Purchased Call/S&P 500 INDEX/SPXN13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	752,170	5886.55		8,424		7,334		9,706			(1,108)		3,505		0001
Purchased Call/S&P 500 INDEX/SPXN13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	22,193	5631.28		448		383		582			(66)		102		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	89,000	6092.18		1,709		1,685		1,793			(28)		441		0001
Purchased Call/S&P 500 INDEX/SPXA21S$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	133,244	5275.7		2,638		2,100		3,770			(542)		594		0001
Purchased Call/S&P 500 INDEX/SPXN13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	2,135	5911.69		27		25		31			(2)		10		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	97,195	5982.72		2,099		2,036		2,314			(75)		477		0001
Purchased Call/S&P 500 INDEX/SPXD17NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	153,966	5659.91		3,172		2,744		4,065			(449)		715		0001
Purchased Call/S&P 500 INDEX/SPXD17RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	466,145	5967.84		9,416		9,233		10,347			(259)		2,292		0001
Purchased Call/S&P 500 INDEX/SPXN13OSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	99,045	6173.07		1,991		1,991		2,023			(16)		495		0001
Purchased Call/S&P 500 INDEX/SPXN13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	39,702	5970.37		742		689		824			(55)		191		0001
Purchased Call/S&P 500 INDEX/SPXN13JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	113,445	5935.94		2,155		1,995		2,423			(165)		545		0001
Purchased Call/S&P 500 INDEX/SPXN13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	4	5569.06													0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	2,385,334	5282.7		14,551		11,689		20,337			(2,950)		10,649		0001
Purchased Call/S&P 500 INDEX/SPXN13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	1,380,923	5958.38		12,290		10,868		13,456			(1,507)		6,485		0001
Purchased Call/S&P 500 INDEX/SPXD17PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	3,683	5888.55		80		73		92			(7)		18		0001
Purchased Call/S&P 500 INDEX/SPXN13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	940,661	5963.6		8,278		7,343		9,144			(953)		4,424		0001
Purchased Call/S&P 500 INDEX/SPXN13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	1,767,032	5980.87		15,727		15,377		16,934			(517)		8,689		0001
Purchased Call/S&P 500 INDEX/SPXN13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	243,754	6000.36		4,144		3,904		4,503			(271)		1,181		0001
Purchased Call/S&P 500 INDEX/SPXN13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	2	5935.94													0001
Purchased Call/S&P 500 INDEX/SPXN13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	348,365	6000.36		6,967		6,561		7,608			(459)		1,681		0001
Purchased Call/S&P 500 INDEX/SPXN13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	127,480	6033.11		2,358		2,274		2,531			(90)		625		0001
Purchased Call/S&P 500 INDEX/SPXN13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	640,909	5282.7		11,408		9,164		16,260			(2,313)		2,861		0001
Purchased Call/S&P 500 INDEX/SPXN13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	238,014	5405.97		4,046		3,199		5,531			(854)		1,057		0001
Purchased Call/S&P 500 INDEX/SPXN139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	17,170	5670.97		215		163		272			(52)		75		0001
Purchased Call/S&P 500 INDEX/SPXN13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	13,249	5976.97		172		166		187			(8)		65		0001
Purchased Call/S&P 500 INDEX/SPXN13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	428,949	6033.11		4,075		3,929		4,332			(156)		2,103		0001
Purchased Call/S&P 500 INDEX/SPXN13OSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,016,964	6173.07		9,051		9,051		9,227			(74)		5,078		0001
Purchased Call/S&P 500 INDEX/SPXN13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	6,097	5970.81		79		73		87			(6)		29		0001
Purchased Call/S&P 500 INDEX/SPXN13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/28/2026	1	929,186	5528.75		10,779		8,938		14,306			(1,860)		4,226		0001
Purchased Call/S&P 500 INDEX/SPXN13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	686,642	6038.81		6,248		5,921		6,696			(342)		3,338		0001
Purchased Call/S&P 500 INDEX/SPXN13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	11,143	5659.91		138		120		175			(20)		52		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	705,029	5287.76		7,403		6,016		10,463			(1,399)		3,175		0001
Purchased Call/S&P 500 INDEX/SPXN13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	983,892	5892.58		8,855		7,733		10,164			(1,140)		4,592		0001
Purchased Call/S&P 500 INDEX/SPXD17NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	1,923,654	5659.91		16,928		14,624		21,185			(2,418)		8,893		0001
Purchased Call/S&P 500 INDEX/SPXN13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	256,295	6005.88		4,331		4,093		4,723			(249)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXN13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	892,207	5275.7		7,495		5,967		10,268			(1,540)		3,976		0001
Purchased Call/S&P 500 INDEX/SPXJ000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	484,159	5074.08		8,860		6,787		13,295			(2,123)		2,105		0001
Purchased Call/S&P 500 INDEX/SPXC05PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	20,861	5912.17		319		294		364			(28)		100		0001
Purchased Call/S&P 500 INDEX/SPXD17ISY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	1,552,846	5268.05		11,491		9,008		15,869			(2,550)		6,849		0001
Purchased Call/S&P 500 INDEX/SPXD17NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	187,478	5686.67		3,206		2,711		4,006			(515)		861		0001
Purchased Call/S&P 500 INDEX/SPXD17KS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	1	185,886	5282.7		4,090		3,292		5,845			(822)		834		0001
Purchased Call/S&P 500 INDEX/SPXN13ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	84,487	5569.06		1,436		1,199		1,888			(240)		386		0001
Purchased Call/S&P 500 INDEX/SPXD17JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	139,095	5396.63		2,657		2,108		3,677			(553)		619		0001
Purchased Call/S&P 500 INDEX/SPXN139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	820,994	5670.97		6,978		5,287		8,808			(1,702)		3,570		0001
Purchased Call/S&P 500 INDEX/SPXJ000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	435,550	5074.08		7,883		6,059		11,765			(1,869)		1,907		0001
Purchased Call/S&P 500 INDEX/SPXN13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	939,356	5939.3		7,703		7,233		8,490			(528)		4,533		0001
Purchased Call/S&P 500 INDEX/SPXN13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,385,058	5976.97		12,189		11,715		13,312			(569)		6,752		0001
Purchased Call/S&P 500 INDEX/SPXA21RSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	222,666	5363.36		4,164		3,281		5,767			(908)		987		0001
Purchased Call/S&P 500 INDEX/SPXN13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	56,678	5631.28		703		600		895			(104)		262		0001
Purchased Call/S&P 500 INDEX/SPXN13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/21/2026	1	785,507	5158.2		6,363		5,153		9,174			(1,220)		3,531		0001
Purchased Call/S&P 500 INDEX/SPXN13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	677,443	6000.36		6,232		5,872		6,705			(408)		3,284		0001
Purchased Call/S&P 500 INDEX/SPXN13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	1,597,830	5282.7		12,623		10,161		17,679			(2,538)		7,170		0001
Purchased Call/S&P 500 INDEX/SPXD17NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	755,975	5606.91		6,653		5,663		8,424			(1,002)		3,483		0001
Purchased Call/S&P 500 INDEX/SPXD17PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	32	5912.17													0001
Purchased Call/S&P 500 INDEX/SPXD170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2025	06/10/2026	1	26,202	6038.81		569		539		619			(31)		127		0001
Purchased Call/S&P 500 INDEX/SPXD17VS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	195,813	6204.95		3,348		3,348		3,308					979		0001
Purchased Call/S&P 500 INDEX/SPXD17MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	359,536	5686.67		6,687		5,647		8,373			(1,084)		1,643		0001
Purchased Call/S&P 500 INDEX/SPXD17RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	39	5967.84		1		1		1							0001
Purchased Call/S&P 500 INDEX/SPXN13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	900,344	5911.69		8,733		8,060		9,846			(738)		4,319		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	4	5911.69													0001
Purchased Call/S&P 500 INDEX/SPXD17QSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	336	5980.87		10		9		11					2		0001
Purchased Call/S&P 500 INDEX/SPXA21WS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/12/2025	06/12/2026	1	173,297	6045.26		3,709		3,554		4,012			(183)		845		0001
Purchased Call/S&P 500 INDEX/SPXD17LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	169,715	5528.75		3,377		2,800		4,493			(583)		772		0001
Purchased Call/S&P 500 INDEX/SPXD17ISE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2025	04/01/2026	1	81,953	5633.07		1,336		1,008		1,727			(329)		356		0001
Purchased Call/S&P 500 INDEX/SPXC05PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/23/2025	05/22/2026	1	2,421,801	5802.82		22,038		19,951		25,681			(2,301)		11,444		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	126,092	5287.76		2,118		1,722		3,019			(400)		568		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	106,924	5980.87		2,288		2,237		2,507			(75)		526		0001
Purchased Call/S&P 500 INDEX/SPXD17NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	25,211	5606.91		313		266		400			(47)		116		0001
Purchased Call/S&P 500 INDEX/SPXD17LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	40,927	5560.83		859		715		1,140			(146)		186		0001
Purchased Call/S&P 500 INDEX/SPXD171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	1,224,912	5074.08		9,799		7,532		13,937			(2,323)		5,364		0001
Purchased Call/S&P 500 INDEX/SPXN13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	1,233,085	5631.28		9,618		8,214		12,223			(1,423)		5,691		0001
Purchased Call/S&P 500 INDEX/SPXN13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	7,495	5888.55		97		88		110			(9)		36		0001
Purchased Call/S&P 500 INDEX/SPXN13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	255,856	5282.7		3,070		2,466		4,345			(622)		1,142		0001
Purchased Call/S&P 500 INDEX/SPXD171SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	1,973,898	5074.08		15,791		12,096		22,471			(3,785)		8,582		0001
Purchased Call/S&P 500 INDEX/SPXN131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	70,935	5921.54		1,241		1,129		1,402			(116)		338		0001
Purchased Call/S&P 500 INDEX/SPXD17TSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	754,537	6141.02		7,017		6,998		7,099			(77)		3,752		0001
Purchased Call/S&P 500 INDEX/SPXD17NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	1,170	5650.38		17		14		21			(3)		5		0001
Purchased Call/S&P 500 INDEX/SPXC05PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/23/2025	05/22/2026	1	6,436	5802.82		82		75		97			(9)		30		0001
Purchased Call/S&P 500 INDEX/SPXN13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	966,368	6022.24		8,794		8,358		9,477			(458)		4,704		0001
Purchased Call/S&P 500 INDEX/SPXN13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	3	5967.84													0001
Purchased Call/S&P 500 INDEX/SPXN13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	1,037,295	5982.72		9,128		8,851		9,933			(325)		5,093		0001
Purchased Call/S&P 500 INDEX/SPXN130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	1,565,258	6173.07		15,340		15,340		15,731			(126)		7,783		0001
Purchased Call/S&P 500 INDEX/SPXA210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	115,964	5456.9		2,308		1,793		3,099			(518)		511		0001
Purchased Call/S&P 500 INDEX/SPXN13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	1,466,365	5958.38		13,784		12,176		15,339			(1,704)		6,854		0001
Purchased Call/S&P 500 INDEX/SPXD17KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	492,469	5484.77		9,209		7,577		12,573			(1,690)		2,225		0001
Purchased Call/S&P 500 INDEX/SPXA21RSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	332,905	5363.36		6,026		4,737		8,351			(1,324)		1,468		0001
Purchased Call/S&P 500 INDEX/SPXN13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	686,614	5844.19		6,180		5,362		7,204			(830)		3,194		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	1	260,594	5958.38		5,186		4,581		5,856			(641)		1,218		0001
Purchased Call/S&P 500 INDEX/SPXD17KS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	1	5	5375.86													0001
Purchased Call/S&P 500 INDEX/SPXN13I8K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	1,215,211	5802.82		9,843		8,921		11,476			(1,016)		5,777		0001
Purchased Call/S&P 500 INDEX/SPXN13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	536,188	5912.17		4,718		4,339		5,286			(414)		2,561		0001
Purchased Call/S&P 500 INDEX/SPXD17MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	1	1,154,237	5604.14		9,118		7,679		11,517			(1,499)		5,276		0001
Purchased Call/S&P 500 INDEX/SPXD170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2026	1	827,601	5940.46		8,110		7,217		9,049			(911)		3,899		0001
Purchased Call/S&P 500 INDEX/SPXH00Z94	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2025	1	397,000	6267.92	1,985			82					(984)		416		0001
Purchased Call/S&P 500 INDEX/SPXB05V96	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	546,000	6455.44	1,529			369		1			(760)		1,340		0001
Purchased Call/S&P 500 INDEX/SPXI003SD	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/09/2024	08/08/2025	1	511,000	5886.59	4,241			448		126			(2,109)		835		0001
Purchased Call/S&P 500 INDEX/SPXI005SK	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/28/2024	08/28/2025	1	514,000	6145.81	3,187			509		2			(1,580)		1,033		0001
Purchased Call/S&P 500 INDEX/SPXL13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	487,000	5790.23	4,188			415		4,282			(2,077)		775		0001
Purchased Call/S&P 500 INDEX/SPXM132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	588,000	6216.51	2,881			452		1			(1,429)		1,172		0001
Purchased Call/S&P 500 INDEX/SPXI007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	370,000	6242.07	1,813			368		3			(902)		833		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	416,000	6074.77	2,621			124					(1,303)		462		0001
Purchased Call/S&P 500 INDEX/SPXB05RST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	372,000	6278.2	1,488			245					(740)		754		0001
Purchased Call/S&P 500 INDEX/SPXB05SS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	1	348,000	6048.65	2,610			460		3			(1,294)		734		0001
Purchased Call/S&P 500 INDEX/SPXI001SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/31/2024	07/31/2025	1	394,000	6077.29	2,522			208					(1,250)		574		0001
Purchased Call/S&P 500 INDEX/SPXB05RSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	534,000	6241.48	2,456			404		1			(1,221)		1,083		0001
Purchased Call/S&P 500 INDEX/SPXI003SC	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/09/2024	08/08/2025	1	396,000	5905.3	2,970			314		221			(1,477)		647		0001
Purchased Call/S&P 500 INDEX/SPXL13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	385,000	6157.31	1,733			10					(864)		175		0001
Purchased Call/S&P 500 INDEX/SPXB05VS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	485,000	6289.03	3,007			727		1			(1,495)		1,191		0001
Purchased Call/S&P 500 INDEX/SPXI009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	1	425,000	6411.83	1,530			369		2			(759)		1,043		0001
Purchased Call/S&P 500 INDEX/SPXI008SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	451,000	6421.07	1,263			281		2			(628)		1,062		0001
Purchased Call/S&P 500 INDEX/SPXI007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	484,000	6202.69	2,759			559		4			(1,372)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXH00Y94	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	469,000	6207.77	2,204			61					(1,096)		407		0001
Purchased Call/S&P 500 INDEX/SPXB05RSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2025	1	537,000	6233.01	2,631			457					(1,294)		1,124		0001
Purchased Call/S&P 500 INDEX/SPXI002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	1	390,000	5907.95	3,471			299		10			(1,726)		577		0001
Purchased Call/S&P 500 INDEX/SPXB05NS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	1	412,000	6068.17	1,936			5					(960)		152		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05S$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	1	492,000	6168.72	1,968			385					(976)		1,093		0001
Purchased Call/S&P 500 INDEX/SPXL13US$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	454,000	5966.49	3,723			297		1			(1,846)		651		0001
Purchased Call/S&P 500 INDEX/SPXI008SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	1	500,000	6185.7	2,900			631		7			(1,438)		1,170		0001
Purchased Call/S&P 500 INDEX/SPXL13S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	426,000	5873.99	5,495			366		1,406			(2,733)		557		0001
Purchased Call/S&P 500 INDEX/SPXB05J$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2025	1	638,000	6455.28	1,595			373		1			(791)		1,548		0001
Purchased Call/S&P 500 INDEX/SPXM133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	394,000	6011.46	2,561			487		31			(1,263)		863		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	594,000	5977.87	4,217			500		9			(2,091)		1,031		0001
Purchased Call/S&P 500 INDEX/SPXB05T$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	1	434,000	6344.54	1,476			317		1			(732)		1,010		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	426,000	6014.04	4,899			136					(2,436)		370		0001
Purchased Call/S&P 500 INDEX/SPXB05N$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	368,000	6168.14	1,656			37					(821)		289		0001
Purchased Call/S&P 500 INDEX/SPXI004$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/15/2025	1	488,000	6081.9	3,123			390		2			(1,553)		866		0001
Purchased Call/S&P 500 INDEX/SPXI006$R	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/05/2024	09/05/2025	1	426,000	6081.27	2,599			475		3			(1,289)		913		0001
Purchased Call/S&P 500 INDEX/SPXI008$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	469,000	6421.07	1,313			292		2			(653)		1,105		0001
Purchased Call/S&P 500 INDEX/SPXI008$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	684,000	6281.36	3,625			806		5			(1,803)		1,611		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	622,000	6204.96	2,986			83					(1,485)		540		0001
Purchased Call/S&P 500 INDEX/SPXI007$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	459,000	6334.9	1,423			289		2			(708)		1,033		0001
Purchased Call/S&P 500 INDEX/SPXI003$B	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/09/2024	08/08/2025	1	417,000	5766.35	5,713			603		9,046			(2,841)		682		0001
Purchased Call/S&P 500 INDEX/SPXI009$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	1	436,000	6303.07	2,311			547		4			(1,146)		1,064		0001
Purchased Call/S&P 500 INDEX/SPXB05V$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	741,000	6458.31	2,075			501		1			(1,032)		1,819		0001
Purchased Call/S&P 500 INDEX/SPXH00V$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/03/2025	1	410,000	6126.71	1,763			10					(874)		186		0001
Purchased Call/S&P 500 INDEX/SPXI004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2025	1	416,000	6154.83	2,829			397		1			(1,403)		785		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2025	1	498,000	6186.21	2,689			119					(1,334)		537		0001
Purchased Call/S&P 500 INDEX/SPXL13S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	691,000	6037.76	4,422			295					(2,199)		904		0001
Purchased Call/S&P 500 INDEX/SPXM130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	507,000	6198.07	3,042			439		1			(1,513)		966		0001
Purchased Call/S&P 500 INDEX/SPXL13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	503,000	6037.76	3,270			218					(1,626)		658		0001
Purchased Call/S&P 500 INDEX/SPXI007$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2025	1	391,000	6131.76	2,424			481		6			(1,202)		874		0001
Purchased Call/S&P 500 INDEX/SPXM130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	425,000	6203.71	2,593			393		1			(1,279)		832		0001
Purchased Call/S&P 500 INDEX/SPXI005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/29/2025	1	585,000	6179.12	2,867			470		2			(1,421)		1,186		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/19/2024	07/18/2025	1	485,000	6072.02	3,153			149					(1,568)		539		0001
Purchased Call/S&P 500 INDEX/SPXI000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2025	1	436,000	5988.84	3,139			199		1			(1,557)		559		0001
Purchased Call/S&P 500 INDEX/SPXI002$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	1	484,000	5910.62	4,211			363		185			(2,094)		717		0001
Purchased Call/S&P 500 INDEX/SPXI004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2025	1	535,000	6184.82	2,729			376		1			(1,353)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXM133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	833,000	5984.42	6,081			1,115		176			(3,024)		1,784		0001
Purchased Call/S&P 500 INDEX/SPX815W$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2024	10/28/2025	1	8,591	5828	203			67		249			(101)		25		0001
Purchased Call/S&P 500 INDEX/SPXA21B$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	22,045	5916.98	507			197		432			(251)		69		0001
Purchased Call/S&P 500 INDEX/SPXB05V$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/04/2024	10/03/2025	1	430,000	6380.81	2,064			539					(1,026)		1,097		0001
Purchased Call/S&P 500 INDEX/SPXB05V$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/04/2024	10/03/2025	1	572,000	6444.07	2,059			538					(1,024)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXM13N$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	749,000	6732.16	3,296			1,480		7			(1,634)		2,510		0001
Purchased Call/S&P 500 INDEX/SPXM130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	927,000	6686.63	3,430			1,691		22			(1,701)		3,246		0001
Purchased Call/S&P 500 INDEX/SPXI00J$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/03/2024	12/01/2025	1	2,642	6039	62			26		29			(31)		9		0001
Purchased Call/S&P 500 INDEX/SPXM130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	675,000	6674.24	3,105			1,510		17			(1,540)		2,350		0001
Purchased Call/S&P 500 INDEX/SPXM13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	644,000	6619.83	2,962			1,102		4			(1,469)		1,966		0001
Purchased Call/S&P 500 INDEX/SPXM13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	458,000	6723.66	2,107			929		3			(1,039)		1,521		0001
Purchased Call/S&P 500 INDEX/SPXM13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	930,000	6728.61	3,999			1,719		6			(1,983)		3,050		0001
Purchased Call/S&P 500 INDEX/SPXM13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	884,000	6677.63	3,801			1,696		9			(1,885)		2,954		0001
Purchased Call/S&P 500 INDEX/SPXM13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	580,000	6698.73	2,552			1,159		7			(1,266)		1,950		0001
Purchased Call/S&P 500 INDEX/SPXM130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,042,000	6612.71	4,585			2,267		48			(2,280)		3,649		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/25/2024	10/24/2025	1	1,343,000	6461.53	5,506			1,759		3			(2,738)		3,786		0001
Purchased Call/S&P 500 INDEX/SPXI00BS$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	1	470,000	6469.22	2,350			661		3			(1,169)		1,242		0001
Purchased Call/S&P 500 INDEX/SPXM13L$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	529,000	6688.14	2,169			926		5			(1,076)		1,729		0001
Purchased Call/S&P 500 INDEX/SPXM13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	901,000	6671.81	3,604			1,502		7			(1,792)		2,898		0001
Purchased Call/S&P 500 INDEX/SPXM13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	909,000	6656.73	4,000			1,667		8			(1,989)		2,923		0001
Purchased Call/S&P 500 INDEX/SPXM13I$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	660,000	6511.78	4,224			1,652		8			(2,095)		2,066		0001
Purchased Call/S&P 500 INDEX/SPXM13L$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	451,000	6713	1,984			863		3			(984)		1,484		0001
Purchased Call/S&P 500 INDEX/SPXI00C$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	1	434,000	6483.76	2,040			574		3			(1,014)		1,147		0001
Purchased Call/S&P 500 INDEX/SPXB05W$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/10/2024	10/10/2025	1	456,000	6415.86	2,326			652					(1,153)		1,205		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05V1S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/09/2024	10/09/2025	1	488,000	6469.71	1,952			538					(968)		1,284		0001
Purchased Call/S&P 500 INDEX/SPXI00L$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	1	684,000	6500.48	3,694			1,730		64			(1,832)		2,341		0001
Purchased Call/S&P 500 INDEX/SPXM13ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	571,000	6582.25	2,969			1,176		5			(1,472)		1,793		0001
Purchased Call/S&P 500 INDEX/SPXM13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/22/2025	1	1,118,558	6487	4,176			1,314		6			(2,082)		3,126		0001
Purchased Call/S&P 500 INDEX/SPXM13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	640,000	6729.75	2,816			1,228		4			(1,400)		2,105		0001
Purchased Call/S&P 500 INDEX/SPXM13ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	1,550,000	6608.06	6,975			2,771		15			(3,468)		4,868		0001
Purchased Call/S&P 500 INDEX/SPXM13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	1,137,015	6451	6,041			2,003		9			(3,004)		3,273		0001
Purchased Call/S&P 500 INDEX/SPXB15YSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	15,226	6051	529			244		182			(263)		52		0001
Purchased Call/S&P 500 INDEX/SPXI00BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	1	485,000	6383.75	2,474			675		4			(1,227)		1,269		0001
Purchased Call/S&P 500 INDEX/SPXI00AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2025	1	577,000	6382.38	2,135			541		5			(1,059)		1,456		0001
Purchased Call/S&P 500 INDEX/SPXA21BSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/15/2024	11/14/2025	1	1,858,000	6501.71	10,033			3,790					(4,989)		5,692		0001
Purchased Call/S&P 500 INDEX/SPXB05VSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/04/2024	10/03/2025	1	400,000	6464.2	1,280			334					(636)		1,020		0001
Purchased Call/S&P 500 INDEX/SPXM13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	896,000	6612.31	4,480			1,654		5			(2,222)		2,725		0001
Purchased Call/S&P 500 INDEX/SPXM13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,685,000	6565.45	13,694			6,504		103			(6,809)		9,216		0001
Purchased Call/S&P 500 INDEX/SPXM13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	968,000	6732.79	4,066			1,773		7			(2,022)		3,184		0001
Purchased Call/S&P 500 INDEX/SPXM13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	657,000	6486.06	4,468			2,116		53			(2,215)		2,255		0001
Purchased Call/S&P 500 INDEX/SPXM13IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	1,020,000	6550.1	4,998			1,941		12			(2,478)		3,181		0001
Purchased Call/S&P 500 INDEX/SPXC055$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/17/2024	12/17/2025	1	611,000	6685.92	3,299			1,536		6			(1,636)		2,085		0001
Purchased Call/S&P 500 INDEX/SPXM13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	1,026,335	6475	5,215			1,527		5			(2,593)		2,778		0001
Purchased Call/S&P 500 INDEX/SPXM13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	689,000	6637.61	2,825			1,165		6			(1,405)		2,201		0001
Purchased Call/S&P 500 INDEX/SPXM13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,604,000	6612.71	7,218			3,569		76			(3,589)		5,616		0001
Purchased Call/S&P 500 INDEX/SPXM13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	2,026,000	6536.17	7,699			2,310		9			(3,828)		5,536		0001
Purchased Call/S&P 500 INDEX/SPXM13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,356,000	6692.51	6,373			2,903		20			(3,169)		4,559		0001
Purchased Call/S&P 500 INDEX/SPXM13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	1,352,000	6646.06	6,084			2,186		6			(3,025)		4,034		0001
Purchased Call/S&P 500 INDEX/SPXM13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	1,150,863	6503	5,022			1,506		6			(2,497)		3,145		0001
Purchased Call/S&P 500 INDEX/SPXM13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	1,492,000	6344.65	8,504			2,882		51			(4,229)		4,331		0001
Purchased Call/S&P 500 INDEX/SPXB05VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/02/2024	10/02/2025	1	499,000	6394.68	1,697			435					(841)		1,266		0001
Purchased Call/S&P 500 INDEX/SPXI00C$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	488,000	6507.02	2,098			603		3			(1,035)		1,309		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	592,000	6508.02	2,842			1,437		83			(1,409)		2,102		0001
Purchased Call/S&P 500 INDEX/SPXM13N$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,080,000	6704.61	4,644			2,116		14			(2,309)		3,631		0001
Purchased Call/S&P 500 INDEX/SPX9150$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/28/2025	01/28/2026	1	28,935	6067.7		663		385		462			(278)		110		0001
Purchased Call/S&P 500 INDEX/SPX815Z$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/21/2026	1	3,150	6049.24		72		41		44			(32)		12		0001
Purchased Call/S&P 500 INDEX/SPX9153$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2025	02/11/2026	1	4,866	6063		117		73		76			(44)		19		0001
Purchased Call/S&P 500 INDEX/SPXM13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	929,000	6510.08		5,110		2,688		101			(2,422)		3,369		0001
Purchased Call/S&P 500 INDEX/SPX9154$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	43,489	6137		951		616		565			(340)		174		0001
Purchased Call/S&P 500 INDEX/SPXM13W$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	625,000	6688.92		3,188		1,800		37			(1,389)		2,348		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	534,000	6657.17		2,563		1,596		103			(969)		2,106		0001
Purchased Call/S&P 500 INDEX/SPXM13W$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	1,409,000	6729.67		6,341		3,628		92			(2,735)		5,305		0001
Purchased Call/S&P 500 INDEX/SPXM13V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	683,000	6525.14		3,552		1,963		145			(1,606)		2,528		0001
Purchased Call/S&P 500 INDEX/SPXM13W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	503,000	6739.76		2,364		1,349		23			(1,023)		1,894		0001
Purchased Call/S&P 500 INDEX/SPXN1325$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	591,000	6523.98		3,723		2,451		689			(1,275)		2,396		0001
Purchased Call/S&P 500 INDEX/SPXI100XS9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	03/12/2025	03/12/2026	1	838,000	6153.63		8,967		6,274		19,854			(2,702)		3,502		0001
Purchased Call/S&P 500 INDEX/SPXI100WSU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	03/11/2025	03/11/2026	1	541,000	6084.7		7,466		5,203		15,808			(2,270)		2,257		0001
Purchased Call/S&P 500 INDEX/SPXN138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	1,239,000	6127.87		11,399		8,517		42,164			(2,944)		5,328		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	1,884,000	6631.6		8,855		5,411		323			(3,479)		7,330		0001
Purchased Call/S&P 500 INDEX/SPXM13S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	1,423,000	6566.43		6,404		3,291		120			(3,131)		5,079		0001
Purchased Call/S&P 500 INDEX/SPXN134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	1,397,000	6188.74		14,669		10,390		29,936			(4,352)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXI100XSO	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	03/13/2025	03/13/2026	1	565,000	6068.15		6,724		4,749		18,969			(2,008)		2,366		0001
Purchased Call/S&P 500 INDEX/SPXM13X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,457,000	6644.58		6,702		3,965		265			(2,762)		5,578		0001
Purchased Call/S&P 500 INDEX/SPXM13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,696,000	6424.31		10,006		5,337		654			(4,701)		6,166		0001
Purchased Call/S&P 500 INDEX/SPXN133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	691,000	6312.37		6,772		4,652		4,380			(2,152)		2,854		0001
Purchased Call/S&P 500 INDEX/SPXN132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	411,000	6521.89		2,754		1,821		496			(936)		1,670		0001
Purchased Call/S&P 500 INDEX/SPXN133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,397,000	6341.45		14,389		9,949		11,048			(4,509)		5,804		0001
Purchased Call/S&P 500 INDEX/SPXM13T$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	677,000	6514.71		3,317		1,736		69			(1,581)		2,449		0001
Purchased Call/S&P 500 INDEX/SPXC05HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	843,000	6251.25		6,154		4,586		16,736			(1,602)		3,625		0001
Purchased Call/S&P 500 INDEX/SPXM13S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	1,032,000	6417.26		7,224		3,702		579			(3,543)		3,683		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	1,770,000	6552.93		11,682		7,820		1,955			(3,915)		7,206		0001
Purchased Call/S&P 500 INDEX/SPXN138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	506,000	6283.42		3,593		2,652		7,153			(945)		2,172		0001
Purchased Call/S&P 500 INDEX/SPXN136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	1,087,000	6242.82		8,913		6,409		18,106			(2,515)		4,605		0001
Purchased Call/S&P 500 INDEX/SPXN136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	1,685,000	6220.15		14,660		10,702		32,226			(4,034)		7,192		0001
Purchased Call/S&P 500 INDEX/SPXN13V/4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	1,535,000	6611.32		6,908		3,829		178			(3,112)		5,681		0001
Purchased Call/S&P 500 INDEX/SPXN131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	1,429,000	6596.4		7,574		4,923		692			(2,684)		5,733		0001
Purchased Call/S&P 500 INDEX/SPXN130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,449,000	6719.98		6,955		4,398		238			(2,599)		5,726		0001
Purchased Call/S&P 500 INDEX/SPXJ002S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/15/2026	1	7,750	5400		161		128		294			(33)		34		0001
Purchased Call/S&P 500 INDEX/SPXC051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	656,000	6283.43		4,395		3,330		12,915			(1,072)		2,852		0001
Purchased Call/S&P 500 INDEX/SPXJ001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2025	04/09/2026	1	643,000	6018.96		11,381		8,842		34,331			(2,557)		2,831		0001
Purchased Call/S&P 500 INDEX/SPXJ003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2026	1	500,000	5975.27		7,450		6,075		31,656			(1,388)		2,255		0001
Purchased Call/S&P 500 INDEX/SPXC05NS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	725,000	6564.33		3,988		3,482		7,311			(513)		3,384		0001
Purchased Call/S&P 500 INDEX/SPXN13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	555,000	6717.81		2,664		2,532		3,969			(139)		2,702		0001
Purchased Call/S&P 500 INDEX/SPXN13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	846,000	6195.58		8,629		7,203		33,013			(1,442)		3,860		0001
Purchased Call/S&P 500 INDEX/SPXC05IW7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	1	497,000	6911.72		1,541		1,536		1,968			(17)		2,471		0001
Purchased Call/S&P 500 INDEX/SPXJ001SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/11/2025	04/10/2026	1	1,185,000	5902.38		27,729		21,798		88,401			(6,094)		5,226		0001
Purchased Call/S&P 500 INDEX/SPXN13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/24/2026	1	1,226,000	6135.75		14,099		11,632		53,169			(2,556)		5,539		0001
Purchased Call/S&P 500 INDEX/SPXN13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,063,000	6332.11		9,673		8,169		26,988			(1,568)		4,859		0001
Purchased Call/S&P 500 INDEX/SPXC050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	493,000	6586.16		2,909		2,675		5,877			(255)		2,354		0001
Purchased Call/S&P 500 INDEX/SPXN139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	1,271,000	5601.78		27,072		20,808		157,872			(6,418)		5,566		0001
Purchased Call/S&P 500 INDEX/SPXJ009SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2026	1	680,000	6639.54		3,740		3,482		6,443			(266)		3,277		0001
Purchased Call/S&P 500 INDEX/SPXC051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	734,000	6227.36		5,652		4,266		17,716			(1,394)		3,186		0001
Purchased Call/S&P 500 INDEX/SPXN13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	507,000	6278.88		5,070		4,330		16,249			(750)		2,340		0001
Purchased Call/S&P 500 INDEX/SPXN131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	520,000	6513.82		3,276		2,924		6,490			(359)		2,453		0001
Purchased Call/S&P 500 INDEX/SPXC05NSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	1,124,000	6643.59		5,732		5,064		7,905			(709)		5,254		0001
Purchased Call/S&P 500 INDEX/SPXN13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	1,163,000	6953.96		3,838		3,838		4,229			(32)		5,783		0001
Purchased Call/S&P 500 INDEX/SPXN13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	676,000	5481.05		18,049		13,972		100,471			(4,104)		2,971		0001
Purchased Call/S&P 500 INDEX/SPXN13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,092,000	6715.13		4,368		4,198		9,423			(204)		5,324		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	1,034,000	6606.31		6,101		5,626		11,555			(520)		4,938		0001
Purchased Call/S&P 500 INDEX/SPXN13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	1,025,000	6282.5		10,353		8,943		33,210			(1,479)		4,738		0001
Purchased Call/S&P 500 INDEX/SPXD17JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/17/2026	1	1,536,000	5845.31		26,266		21,100		132,173			(5,325)		6,857		0001
Purchased Call/S&P 500 INDEX/SPXN13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	1,409,000	6701.88		6,200		6,079		13,922			(171)		6,928		0001
Purchased Call/S&P 500 INDEX/SPXM130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	393,000	100	2,437			342					(1,208)		742		0001
Purchased Call/S&P 500 INDEX/SPXI005ST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/30/2024	08/29/2025	1	517,000	100	3,619			595					(1,800)		1,048		0001
Purchased Call/S&P 500 INDEX/SPXI003S4	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/07/2024	08/07/2025	1	385,000	100	2,118			216					(1,050)		621		0001
Purchased Call/S&P 500 INDEX/SPXD172S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/15/2025	1	455,000	100	3,413			714					(1,683)		1,045		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/22/2025	1	536,000	100	3,966			573					(1,972)		1,021		0001
Purchased Call/S&P 500 INDEX/SPXD173S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	514,000	100	4,112			994					(2,045)		1,262		0001
Purchased Call/S&P 500 INDEX/SPXI009SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/25/2025	1	365,000	100	2,190			519					(1,086)		891		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2024	07/29/2025	1	412,000	100	2,802			217					(1,393)		581		0001
Purchased Call/S&P 500 INDEX/SPXI003SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2025	1	412,000	100	2,719			315					(1,348)		707		0001
Purchased Call/S&P 500 INDEX/SPXI005SS	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/30/2024	08/29/2025	1	533,000	100	3,731			613					(1,855)		1,081		0001
Purchased Call/S&P 500 INDEX/SPXD170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/21/2024	08/19/2025	1	405,000	100	2,633			357					(1,313)		749		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	430,000	100	3,139			209					(1,561)		563		0001
Purchased Call/S&P 500 INDEX/SPXD172S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/17/2025	1	491,000	100	3,192			686					(1,583)		1,142		0001
Purchased Call/S&P 500 INDEX/SPXH00VSY	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/05/2024	07/03/2025	1	596,000	100	5,066			28					(2,526)		270		0001
Purchased Call/S&P 500 INDEX/SPXI007SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/06/2024	09/05/2025	1	596,000	100	4,112			754					(2,045)		1,277		0001
Purchased Call/S&P 500 INDEX/SPXH00XSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	07/09/2025	1	580,000	100	4,524			100					(2,243)		455		0001
Purchased Call/S&P 500 INDEX/SPXI005SU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/30/2024	09/02/2025	1	373,000	100	2,872			498					(1,413)		781		0001
Purchased Call/S&P 500 INDEX/SPXI006SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/05/2024	09/05/2025	1	378,000	100	2,419			442					(1,200)		810		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSH	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/17/2024	07/17/2025	1	539,000	100	3,881			171					(1,924)		582		0001
Purchased Call/S&P 500 INDEX/SPXH00VSX	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/05/2024	07/03/2025	1	508,000	100	5,182			29					(2,584)		230		0001
Purchased Call/S&P 500 INDEX/SPXI008ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	09/22/2025	1	432,000	100	2,938			672					(1,449)		1,036		0001
Purchased Call/S&P 500 INDEX/SPXD173S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2024	09/26/2025	1	433,000	100	3,248			783					(1,610)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXD170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/25/2025	1	376,000	100	2,782			422					(1,372)		736		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2024	08/13/2025	1	369,000	100	2,546			302					(1,263)		641		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/12/2025	1	427,000	100	3,203			649					(1,592)		961		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/19/2024	07/21/2025	1	442,000	100	3,403			188					(1,679)		530		0001
Purchased Call/S&P 500 INDEX/SPXD170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	1	537,000	100	3,544			443					(1,762)		953		0001
Purchased Call/S&P 500 INDEX/SPXH00VS0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/03/2024	07/03/2025	1	395,000	100	2,410			13					(1,195)		179		0001
Purchased Call/S&P 500 INDEX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	353,681	100	3,183			1,388					(1,583)		1,163		0001
Purchased Call/S&P 500 INDEX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	557,274	100	5,851			1,755					(2,910)		1,523		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	472,878	100	4,776			1,829					(2,356)		1,464		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	293,401	100	3,198			1,410					(1,577)		974		0001
Purchased Call/S&P 500 INDEX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	231,870	100	2,319			862					(1,150)		708		0001
Purchased Call/S&P 500 INDEX/SPX140MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	240,515	100	2,549			787					(1,264)		669		0001
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	19,352	100	182			88					(90)		67		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	304,036	100	3,314			1,445					(1,648)		1,000		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	424,575	100	4,458			2,051					(2,199)		1,440		0001
Purchased Call/S&P 500 INDEX/SPX1400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	238,477	100	2,480			1,178					(1,233)		819		0001
Purchased Call/S&P 500 INDEX/SPX100MSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	506,033	100	5,718			2,875		141			(2,836)		1,792		0001
Purchased Call/S&P 500 INDEX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	424,678	100	4,629			1,517					(2,295)		1,218		0001
Purchased Call/S&P 500 INDEX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	409,988	100	4,223			1,591					(2,094)		1,256		0001
Purchased Call/S&P 500 INDEX/SPXD174S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/10/2025	1	514,000	100	4,061			1,142					(2,019)		1,359		0001
Purchased Call/S&P 500 INDEX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	453,623	100	4,854			1,952					(2,394)		1,439		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	188,378	100	2,091			881					(1,031)		612		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	255,229	100	1,276			522					(633)		815		0001
Purchased Call/S&P 500 INDEX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	366,578	100	3,996			1,738					(1,981)		1,206		0001
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	444,742	100	4,670			1,401					(2,322)		1,215		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	403,133	100	4,072			1,593					(2,019)		1,262		0001
Purchased Call/S&P 500 INDEX/SPX1400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	502,824	100	5,229			2,507					(2,579)		1,741		0001
Purchased Call/S&P 500 INDEX/SPX1400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	227,823	100	866			403					(429)		777		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	394,849	100	3,633			1,372					(1,806)		1,210		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	162,699	100	1,806			766					(896)		530		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	247,612	100	2,501			868					(1,240)		730		0001
Purchased Call/S&P 500 INDEX/SPX140N$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	27,752	100	300			124					(149)		89		0001
Purchased Call/S&P 500 INDEX/SPX261PS$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	267,900	100	1,072			334					(531)		749		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	267,411	100	2,888			923					(1,436)		754		0001
Purchased Call/S&P 500 INDEX/SPXA21C$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	229,056	100	2,543			1,059					(1,264)		737		0001
Purchased Call/S&P 500 INDEX/SPXD176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2025	1	11	100													0001
Purchased Call/S&P 500 INDEX/SPXC050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	145,096	100	1,480			518					(734)		430		0001
Purchased Call/S&P 500 INDEX/SPXC054$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	11	100													0001
Purchased Call/S&P 500 INDEX/SPXB05Z$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	47,448	100	498			165					(247)		137		0001
Purchased Call/S&P 500 INDEX/SPXC053$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	410,686	100	4,353			1,729					(2,165)		1,290		0001
Purchased Call/S&P 500 INDEX/SPXC053$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	824,558	100	8,658			3,439					(4,305)		2,590		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	612,939	100	6,129			2,077					(3,048)		1,779		0001
Purchased Call/S&P 500 INDEX/SPXD175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	1	211,819	100	2,266			722		7			(1,124)		597		0001
Purchased Call/S&P 500 INDEX/SPX140N$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	342,862	100	1,783			693					(884)		1,069		0001
Purchased Call/S&P 500 INDEX/SPX1400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	292,047	100	3,066			1,397					(1,525)		982		0001
Purchased Call/S&P 500 INDEX/SPX100M$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	37,714	100	415			210		23			(206)		134		0001
Purchased Call/S&P 500 INDEX/SPX140N$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	287,148	100	3,072			1,380					(1,524)		962		0001
Purchased Call/S&P 500 INDEX/SPX140N$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	283,459	100	3,061			1,366					(1,518)		947		0001
Purchased Call/S&P 500 INDEX/SPX140N$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	543,280	100	2,662			1,097					(1,324)		1,736		0001
Purchased Call/S&P 500 INDEX/SPX1400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	327,001	100	3,205			1,518					(1,589)		1,122		0001
Purchased Call/S&P 500 INDEX/SPX140M$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	10,978	100	117			39					(58)		32		0001
Purchased Call/S&P 500 INDEX/SPX261PS$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	203,497	100	1,038			343					(515)		586		0001
Purchased Call/S&P 500 INDEX/SPX261PS$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	184,632	100	1,920			761					(952)		580		0001
Purchased Call/S&P 500 INDEX/SPX261PS$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	323,312	100	3,492			1,635					(1,732)		1,106		0001
Purchased Call/S&P 500 INDEX/SPXA21G$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	273,877	100	3,013			1,490					(1,498)		959		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	305,123	100	3,356			1,091					(1,655)		871		0001
Purchased Call/S&P 500 INDEX/SPX140M$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	374,193	100	3,779			1,428					(1,879)		1,146		0001
Purchased Call/S&P 500 INDEX/SPX1400$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	301,697	100	3,228			1,561					(1,601)		1,047		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	310,186	100	3,412			1,701		105			(1,683)		1,095		0001
Purchased Call/S&P 500 INDEX/SPX2610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	724,017	100	6,878			3,391					(3,411)		2,535		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	449,930	100	4,049			2,002					(2,014)		1,575		0001
Purchased Call/S&P 500 INDEX/SPXD177SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	257,332	100	2,625			957					(1,295)		777		0001
Purchased Call/S&P 500 INDEX/SPX140NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	487,724	100	5,219			2,315					(2,588)		1,625		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	306,710	100	2,883			1,036					(1,434)		915		0001
Purchased Call/S&P 500 INDEX/SPXC053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	277,845	100	2,973			1,204					(1,474)		885		0001
Purchased Call/S&P 500 INDEX/SPX140NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	62,451	100	681			278					(338)		200		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	205,784	100	2,099			711					(1,044)		597		0001
Purchased Call/S&P 500 INDEX/SPX140$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	355,845	100	3,736			1,702					(1,858)		1,196		0001
Purchased Call/S&P 500 INDEX/SPXI00A$N	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T3QBM4LN29	10/04/2024	10/03/2025	1	394,000	100	2,994			782					(1,489)		1,005		0001
Purchased Call/S&P 500 INDEX/SPX261PSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	278,445	100	1,197			511					(594)		910		0001
Purchased Call/S&P 500 INDEX/SPX261PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	327,309	100	3,404			1,018					(1,688)		894		0001
Purchased Call/S&P 500 INDEX/SPXD175S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2025	1	277,114	100	2,937			922					(1,457)		778		0001
Purchased Call/S&P 500 INDEX/SPXD176SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	1	197,389	100	2,013			721					(998)		589		0001
Purchased Call/S&P 500 INDEX/SPXD176S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	1	264,999	100	2,729			922					(1,354)		769		0001
Purchased Call/S&P 500 INDEX/SPX140$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	526,510	100	5,581			2,583					(2,768)		1,791		0001
Purchased Call/S&P 500 INDEX/SPX261PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	187,408	100	1,930			744					(957)		582		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	342,819	100	3,702			1,183					(1,841)		966		0001
Purchased Call/S&P 500 INDEX/SPX140MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	241,926	100	2,032			750					(1,008)		736		0001
Purchased Call/S&P 500 INDEX/SPXA21DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/03/2024	12/03/2025	1	26,975	100	302			129					(150)		88		0001
Purchased Call/S&P 500 INDEX/SPXD174S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2025	1	62,512	100	638			186					(316)		169		0001
Purchased Call/S&P 500 INDEX/SPXI00K$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	408,190	100	4,449			1,912					(2,206)		1,339		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	289,600	100	2,896			997					(1,428)		851		0001
Purchased Call/S&P 500 INDEX/SPX261PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	238,724	100	2,698			1,312					(1,338)		831		0001
Purchased Call/S&P 500 INDEX/SPX261PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	170,154	100	647			189					(321)		461		0001
Purchased Call/S&P 500 INDEX/SPXC054S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	416,977	100	4,587			1,911					(2,281)		1,341		0001
Purchased Call/S&P 500 INDEX/SPX261PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	1	66,340	100	683			198					(339)		179		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	133,473	100	1,375			534					(682)		416		0001
Purchased Call/S&P 500 INDEX/SPXD177S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	416,803	100	4,251			1,528					(2,114)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXI10OLSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	5,455	100	54			25					(27)		19		0001
Purchased Call/S&P 500 INDEX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	275,191	100	2,890			884					(1,425)		762		0001
Purchased Call/S&P 500 INDEX/SPX140OSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	340,220	100	3,538			1,681					(1,759)		1,168		0001
Purchased Call/S&P 500 INDEX/SPXD178S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	157,537	100	1,560			571					(773)		477		0001
Purchased Call/S&P 500 INDEX/SPX140NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	154,535	100	1,669			693					(825)		497		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2025	1	371,078	100	3,562			1,256					(1,767)		1,103		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	340,890	100	2,523			841					(1,251)		985		0001
Purchased Call/S&P 500 INDEX/SPX140NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	404,449	100	4,328			1,966					(2,146)		1,360		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	218,411	100	895			313					(444)		647		0001
Purchased Call/S&P 500 INDEX/SPXD175S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	39,599	100	420			131					(208)		111		0001
Purchased Call/S&P 500 INDEX/SPXD174S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	50,880	100	519			153					(257)		138		0001
Purchased Call/S&P 500 INDEX/SPXI00A$O	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/04/2024	10/03/2025	1	395,000	100	3,002			784					(1,493)		1,008		0001
Purchased Call/S&P 500 INDEX/SPX140QSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	333,824	100		3,472		2,257					(1,230)		1,339		0001
Purchased Call/S&P 500 INDEX/SPX140QSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	338,723	100		3,590		1,869					(1,721)		1,222		0001
Purchased Call/S&P 500 INDEX/SPXC058S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	262,068	100		2,752		1,525					(1,240)		970		0001
Purchased Call/S&P 500 INDEX/SPX140QSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	414,211	100		4,184		2,247					(1,949)		1,518		0001
Purchased Call/S&P 500 INDEX/SPX140PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	253,521	100		2,586		1,403					(1,183)		934		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/21/2025	01/21/2026	1	339,693	100		3,601		2,024					(1,578)		1,273		0001
Purchased Call/S&P 500 INDEX/SPX261QSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2026	1	346,770	100		2,531		1,618					(915)		1,385		0001
Purchased Call/S&P 500 INDEX/SPX140PSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	422,345	100		4,519		2,666		68			(1,870)		1,617		0001
Purchased Call/S&P 500 INDEX/SPX140QSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	264,684	100		2,753		1,797					(968)		1,069		0001
Purchased Call/S&P 500 INDEX/SPX140SSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	447,226	100		3,623		2,724		6,533			(903)		1,937		0001
Purchased Call/S&P 500 INDEX/SPXC05DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	292,380	100		2,544		1,752					(804)		1,207		0001
Purchased Call/S&P 500 INDEX/SPX140PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	244,451	100		2,567		1,577		21			(1,000)		957		0001
Purchased Call/S&P 500 INDEX/SPX140SSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	215,646	100		1,768		1,325		3,569			(453)		932		0001
Purchased Call/S&P 500 INDEX/SPX261QS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	218,607	100		2,405		1,245					(1,166)		787		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	221,308	100		2,390		1,457					(943)		861		0001
Purchased Call/S&P 500 INDEX/SPXC058S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	134,976	100		1,431		800					(638)		505		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	309,660	100		3,190		1,907		4			(1,285)		1,197		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	253,420	100		1,951		1,387		415			(574)		1,067		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	264,310	100		2,802		1,683					(1,121)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	153,074	100		1,332		983		888			(350)		657		0001
Purchased Call/S&P 500 INDEX/SPXC059B8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	126,103	100		1,324		758					(571)		475		0001
Purchased Call/S&P 500 INDEX/SPXC05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	220,107	100		2,245		1,472		41			(775)		891		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	300,459	100		2,524		1,842		944			(695)		1,282		0001
Purchased Call/S&P 500 INDEX/SPXC058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	372,222	100		3,908		2,166					(1,761)		1,378		0001
Purchased Call/S&P 500 INDEX/SPXC05AST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	255,416	100		2,784		1,726					(1,060)		1,005		0001
Purchased Call/S&P 500 INDEX/SPXC05DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	280,868	100		2,444		1,690		834			(766)		1,167		0001
Purchased Call/S&P 500 INDEX/SPX140PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	294,068	100		3,088		1,803		94			(1,286)		1,123		0001
Purchased Call/S&P 500 INDEX/SPX140PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	302,741	100		3,209		1,961					(1,261)		1,178		0001
Purchased Call/S&P 500 INDEX/SPX140PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	298,961	100		2,960		1,786					(1,176)		1,161		0001
Purchased Call/S&P 500 INDEX/SPXC059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	241,187	100		2,532		1,458					(1,083)		915		0001
Purchased Call/S&P 500 INDEX/SPXC05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	170,482	100		1,432		1,042		41			(397)		724		0001
Purchased Call/S&P 500 INDEX/SPX140QSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	350,757	100		3,472		2,296		387			(1,180)		1,425		0001
Purchased Call/S&P 500 INDEX/SPX2610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	157,498	100		1,654		847		402			(811)		562		0001
Purchased Call/S&P 500 INDEX/SPX140QS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	125,345	100		1,028		768		1,840			(265)		539		0001
Purchased Call/S&P 500 INDEX/SPXC05BS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	211,086	100		2,259		1,464					(804)		847		0001
Purchased Call/S&P 500 INDEX/SPXI00WSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	418,964	100		3,519		2,443		1,659			(1,080)		1,744		0001
Purchased Call/S&P 500 INDEX/SPXC05DS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	247,538	100		2,154		1,484					(680)		1,022		0001
Purchased Call/S&P 500 INDEX/SPXC05ESZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	236,421	100		1,986		1,422		384			(566)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXC05FSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	270,515	100		2,272		1,654		399			(631)		1,148		0001
Purchased Call/S&P 500 INDEX/SPXC05CS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	214,347	100		2,186		1,421					(775)		860		0001
Purchased Call/S&P 500 INDEX/SPX140SS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	206,329	100		1,774		1,322		1,784			(462)		887		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	243,436	100		1,996		1,435		353			(563)		1,031		0001
Purchased Call/S&P 500 INDEX/SPXC05B$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	158,834	100		1,715		1,092					(634)		633		0001
Purchased Call/S&P 500 INDEX/SPX140QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	156,233	100		1,672		1,054					(627)		617		0001
Purchased Call/S&P 500 INDEX/SPX140QSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	386,042	100		3,590		2,413		1,798			(1,193)		1,581		0001
Purchased Call/S&P 500 INDEX/SPX100U$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	208,889	100		2,047		1,367		671			(690)		850		0001
Purchased Call/S&P 500 INDEX/SPX140S$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	263,743	100		2,163		1,616		4,402			(558)		1,134		0001
Purchased Call/S&P 500 INDEX/SPX1400ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	554,966	100		5,605		2,989					(2,633)		2,018		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	334,381	100		3,110		2,082		389			(1,042)		1,361		0001
Purchased Call/S&P 500 INDEX/SPX1400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	187,754	100		1,239		816		40			(424)		761		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	275,213	100		2,917		1,816					(1,103)		1,085		0001
Purchased Call/S&P 500 INDEX/SPX1400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	184,168	100		1,989		1,227					(763)		723		0001
Purchased Call/S&P 500 INDEX/SPXC05E$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	210,770	100		1,602		1,135		1,076			(475)		883		0001
Purchased Call/S&P 500 INDEX/SPXC057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	164,942	100		1,765		963					(803)		609		0001
Purchased Call/S&P 500 INDEX/SPX140S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	272,567	100		2,426		1,784		1,646			(645)		1,168		0001
Purchased Call/S&P 500 INDEX/SPX140QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	207,936	100		1,934		1,295		497			(648)		847		0001
Purchased Call/S&P 500 INDEX/SPXC05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	171,779	100		1,821		1,077		61			(750)		658		0001
Purchased Call/S&P 500 INDEX/SPX1400SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	455,578	100		4,601		2,454					(2,162)		1,656		0001
Purchased Call/S&P 500 INDEX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	262,452	100		2,441		1,661					(782)		1,082		0001
Purchased Call/S&P 500 INDEX/SPX140RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	318,201	100		2,641		1,917		586			(738)		1,351		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	374,992	100		3,825		2,018		58			(1,808)		1,363		0001
Purchased Call/S&P 500 INDEX/SPXC058$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	198,959	100		2,069		1,147					(932)		736		0001
Purchased Call/S&P 500 INDEX/SPX2610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	150,229	100		1,653		849					(808)		536		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	284,804	100		3,047		1,803		64			(1,256)		1,090		0001
Purchased Call/S&P 500 INDEX/SPX140PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	171,280	100		1,747		1,011		35			(737)		651		0001
Purchased Call/S&P 500 INDEX/SPX2610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	396,400	100		4,043		2,183					(1,861)		1,456		0001
Purchased Call/S&P 500 INDEX/SPX140PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	166,930	100		1,753		1,071					(689)		649		0001
Purchased Call/S&P 500 INDEX/SPXC05B$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	170,315	100		1,771		1,137					(636)		682		0001
Purchased Call/S&P 500 INDEX/SPX2610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	326,612	100		3,593		2,272					(1,342)		1,291		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	367,132	100		3,928		2,248					(1,694)		1,382		0001
Purchased Call/S&P 500 INDEX/SPX140RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	189,613	100		1,744		1,182					(564)		780		0001
Purchased Call/S&P 500 INDEX/SPX100W$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	311,454	100		2,554		1,780		2,909			(777)		1,299		0001
Purchased Call/S&P 500 INDEX/SPX2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	208,158	100		2,269		1,166					(1,110)		743		0001
Purchased Call/S&P 500 INDEX/SPX1400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	320,892	100		3,434		1,797					(1,637)		1,161		0001
Purchased Call/S&P 500 INDEX/SPX140S$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	356,458	100		3,101		2,273		1,772			(833)		1,524		0001
Purchased Call/S&P 500 INDEX/SPXC059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	335,464	100		3,556		2,029					(1,539)		1,263		0001
Purchased Call/S&P 500 INDEX/SPXC05C$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	227,740	100		2,186		1,476		179			(713)		935		0001
Purchased Call/S&P 500 INDEX/SPX140RS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	315,742	100		2,494		1,745		2,173			(752)		1,320		0001
Purchased Call/S&P 500 INDEX/SPXC05B$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	180,946	100		1,990		1,259					(744)		715		0001
Purchased Call/S&P 500 INDEX/SPXC05E$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	267,191	100		2,031		1,434		2,165			(606)		1,119		0001
Purchased Call/S&P 500 INDEX/SPX2610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	166,291	100		1,164		677					(488)		634		0001
Purchased Call/S&P 500 INDEX/SPXC05E$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	263,691	100		2,136		1,524		230			(614)		1,113		0001
Purchased Call/S&P 500 INDEX/SPXC05E$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	310,659	100		2,423		1,716		1,484			(719)		1,301		0001
Purchased Call/S&P 500 INDEX/SPXC05A$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	199,654	100		2,136		1,271		273			(873)		770		0001
Purchased Call/S&P 500 INDEX/SPX100V$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	234,875	100		1,996		1,372					(634)		970		0001
Purchased Call/S&P 500 INDEX/SPX2610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	268,551	100		2,954		1,868					(1,104)		1,061		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	424,442	100		4,499		2,487					(2,034)		1,571		0001
Purchased Call/S&P 500 INDEX/SPX1400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	448,787	100		4,578		2,409					(2,170)		1,627		0001
Purchased Call/S&P 500 INDEX/SPX140PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	442,060	100		4,730		2,671					(2,060)		1,660		0001
Purchased Call/S&P 500 INDEX/SPX140T$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	286,278	100		2,061		1,721		4,763			(344)		1,306		0001
Purchased Call/S&P 500 INDEX/SPX140U$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	46,381	100		408		356		739			(53)		216		0001
Purchased Call/S&P 500 INDEX/SPX140S$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	12,432	100		91		71		255			(20)		55		0001
Purchased Call/S&P 500 INDEX/SPX140T$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	101,770	100		1,150		935		3,440			(217)		458		0001
Purchased Call/S&P 500 INDEX/SPX140U$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	179,737	100		1,618		1,497		2,345			(124)		864		0001
Purchased Call/S&P 500 INDEX/SPX140U$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	126,801	100		2,206		1,997		3,713			(230)		599		0001
Purchased Call/S&P 500 INDEX/SPX140V$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	81,524	100		1,272		1,247		1,649			(35)		401		0001
Purchased Call/S&P 500 INDEX/SPX140U$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/05/2025	06/05/2026	1	202,354	100		1,801		1,691		2,625			(123)		977		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	497	100		7		5		18			(2)		2		0001
Purchased Call/S&P 500 INDEX/SPX261SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	24,558	100		489		487		522			(5)		122		0001
Purchased Call/S&P 500 INDEX/SPX140USJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2026	1	226,185	100		2,036		1,957		2,822			(94)		1,107		0001
Purchased Call/S&P 500 INDEX/SPXJ002SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/17/2025	04/17/2026	1	261,326	100		1,725		1,386		4,949			(350)		1,167		0001
Purchased Call/S&P 500 INDEX/SPX261RSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	176,151	100		2,924		2,754		3,882			(193)		850		0001
Purchased Call/S&P 500 INDEX/SPX140USQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	174,035	100		1,566		1,505		2,194			(73)		848		0001
Purchased Call/S&P 500 INDEX/SPX140TS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	485,991	100		2,624		2,082		7,617			(546)		2,162		0001
Purchased Call/S&P 500 INDEX/SPX140TS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	239,267	100		1,699		1,335		4,782			(373)		1,055		0001
Purchased Call/S&P 500 INDEX/SPX261SSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	77,630	100		1,056		1,056		1,099			(9)		386		0001
Purchased Call/S&P 500 INDEX/SPX140TST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	43,035	100		572		484		1,149			(92)		198		0001
Purchased Call/S&P 500 INDEX/SPX261SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	174,489	100		1,588		1,557		2,061			(44)		858		0001
Purchased Call/S&P 500 INDEX/SPXJ003SV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/25/2025	04/24/2026	1	1,596	100		15		12		39			(3)		7		0001
Purchased Call/S&P 500 INDEX/SPX261RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	163,616	100		1,456		1,380		1,922			(80)		795		0001
Purchased Call/S&P 500 INDEX/SPX261RSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	104,343	100		699		637		990			(63)		498		0001
Purchased Call/S&P 500 INDEX/SPX140SSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	324,638	100		2,078		1,592		6,804			(498)		1,411		0001
Purchased Call/S&P 500 INDEX/SPX140USH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2026	1	87,113	100		793		721		1,185			(74)		415		0001
Purchased Call/S&P 500 INDEX/SPX261RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	42,731	100		650		580		1,084			(71)		202		0001
Purchased Call/S&P 500 INDEX/SPX140TS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	3,219	100		35		28		98			(8)		14		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	1	39,992	100		788		727		962			(67)		191		0001
Purchased Call/S&P 500 INDEX/SPX140USE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	219,473	100		3,182		2,881		5,232			(332)		1,037		0001
Purchased Call/S&P 500 INDEX/SPX261SSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	132,123	100		2,378		2,345		2,759			(39)		655		0001
Purchased Call/S&P 500 INDEX/SPX261RSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	53,982	100		988		901		1,407			(89)		257		0001
Purchased Call/S&P 500 INDEX/SPX140US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	5,120	100		81		74		138			(9)		24		0001
Purchased Call/S&P 500 INDEX/SPX261SSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	102,448	100		912		912		974			(8)		509		0001
Purchased Call/S&P 500 INDEX/SPX261SS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	244,159	100		2,222		2,179		2,857			(61)		1,201		0001
Purchased Call/S&P 500 INDEX/SPXJ004SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/28/2025	04/28/2026	1	196,157	100		1,452		1,204		3,552			(251)		892		0001
Purchased Call/S&P 500 INDEX/SPX261RSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	90,875	100		1,608		1,515		2,117			(105)		440		0001
Purchased Call/S&P 500 INDEX/SPXC055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	06/09/2025	06/09/2026	1	197,990	100		1,782		1,684		1,951			(103)		961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ004$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	87,509	100		1,295		1,070		3,112			(233)		397		0001
Purchased Call/S&P 500 INDEX/SPX140T$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	212,373	100		1,402		1,143		4,144			(261)		958		0001
Purchased Call/S&P 500 INDEX/SPXC05T$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	65,188	100		1,036		985		1,167			(54)		317		0001
Purchased Call/S&P 500 INDEX/SPX261R$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	1	174,163	100		1,533		1,414		2,145			(129)		836		0001
Purchased Call/S&P 500 INDEX/SPX140T$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	18,650	100		287		239		614			(49)		85		0001
Purchased Call/S&P 500 INDEX/SPX140U$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	93,829	100		1,361		1,308		1,819			(64)		457		0001
Purchased Call/S&P 500 INDEX/SPXJ005$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	372,829	100		2,908		2,505		6,576			(422)		1,723		0001
Purchased Call/S&P 500 INDEX/SPXC050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	141,662	100		1,261		1,122		1,580			(142)		667		0001
Purchased Call/S&P 500 INDEX/SPXJ002$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	14,208	100		173		138		506			(36)		63		0001
Purchased Call/S&P 500 INDEX/SPXJ003$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	200,995	100		1,427		1,174		3,964			(262)		908		0001
Purchased Call/S&P 500 INDEX/SPX261R$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/05/2025	06/05/2026	1	3,565	100		65		61		89			(4)		17		0001
Purchased Call/S&P 500 INDEX/SPXC055$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	35,972	100		586		554		661			(34)		175		0001
Purchased Call/S&P 500 INDEX/SPXJ002$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	260,641	100		1,720		1,382		4,990			(349)		1,164		0001
Purchased Call/S&P 500 INDEX/SPXJ000$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	313,446	100		2,037		1,566		7,037			(483)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXJ001$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	352,249	100		2,571		2,033		7,635			(542)		1,564		0001
Purchased Call/S&P 500 INDEX/SPXD17P$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2026	1	82,632	100		744		690		705			(55)		398		0001
Purchased Call/S&P 500 INDEX/SPXC05N$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	210,417	100		1,873		1,656		2,278			(230)		988		0001
Purchased Call/S&P 500 INDEX/SPXC05N$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	339,816	100		2,956		2,611		4,196			(365)		1,588		0001
Purchased Call/S&P 500 INDEX/SPXC05U$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	184,092	100		3,001		2,885		3,331			(139)		901		0001
Purchased Call/S&P 500 INDEX/SPX261S$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	44,514	100		703		692		864			(13)		220		0001
Purchased Call/S&P 500 INDEX/SPXJ002$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	10,306	100		111		90		376			(21)		46		0001
Purchased Call/S&P 500 INDEX/SPXJ003$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	289,330	100		2,083		1,719		5,426			(378)		1,307		0001
Purchased Call/S&P 500 INDEX/SPX261R$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	193,179	100		1,739		1,637		2,370			(115)		932		0001
Purchased Call/S&P 500 INDEX/SPXC05T$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	91,977	100		1,527		1,447		1,756			(84)		447		0001
Purchased Call/S&P 500 INDEX/SPXD17P$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	11,807	100		202		186		285			(18)		56		0001
Purchased Call/S&P 500 INDEX/SPXC05N$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	154,542	100		2,009		1,775		2,881			(248)		722		0001
Purchased Call/S&P 500 INDEX/SPX261S$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	74,346	100		1,160		1,118		1,464			(44)		365		0001
Purchased Call/S&P 500 INDEX/SPXJ004$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	37,914	100		489		412		1,103			(80)		173		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ006\$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	232,546	100		1,814		1,567		4,085			(259)		1,075		0001
Purchased Call/S&P 500 INDEX/SPX140U\$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	138,632	100		1,248		1,199		1,741			(58)		676		0001
Purchased Call/S&P 500 INDEX/SPX140U\$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	271,884	100		3,942		3,573		6,232			(407)		1,293		0001
Purchased Call/S&P 500 INDEX/SPX140U\$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/17/2026	1	119,960	100		2,099		2,036		2,719			(75)		589		0001
Purchased Call/S&P 500 INDEX/SPX140S\$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/02/2026	1	32,385	100		279		211		592			(68)		141		0001
Purchased Call/S&P 500 INDEX/SPX140T\$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	1	149,933	100		1,139		970		2,462			(172)		691		0001
Purchased Call/S&P 500 INDEX/SPXC05W\$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	312,146	100		2,778		2,778		2,978			(23)		1,559		0001
Purchased Call/S&P 500 INDEX/SPX140U\$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	135,002	100		1,148		1,039		1,982			(120)		638		0001
Purchased Call/S&P 500 INDEX/SPXJ005\$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	296,384	100		2,223		1,898		5,253			(329)		1,368		0001
Purchased Call/S&P 500 INDEX/SPX140S\$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	298,505	100		1,910		1,474		6,199			(440)		1,310		0001
Purchased Call/S&P 500 INDEX/SPXJ003\$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	18,686	100		273		224		714			(50)		84		0001
Purchased Call/S&P 500 INDEX/SPX140U\$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	13,778	100		214		193		349			(22)		65		0001
Purchased Call/S&P 500 INDEX/SPX140S\$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	278,790	100		1,756		1,360		5,762			(399)		1,225		0001
Purchased Call/S&P 500 INDEX/SPX140T\$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	55,360	100		797		676		1,567			(122)		255		0001
Purchased Call/S&P 500 INDEX/SPX140S\$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	52,623	100		647		501		1,931			(147)		231		0001
Purchased Call/S&P 500 INDEX/SPX140U\$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	17,655	100		155		137		280			(20)		83		0001
Purchased Call/S&P 500 INDEX/SPX140S\$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	15,261	100		166		130		465			(37)		67		0001
Purchased Call/S&P 500 INDEX/SPX140S\$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	964	100		17		13		30			(4)		4		0001
Purchased Call/S&P 500 INDEX/SPX261S\$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	107,661	100		990		977		1,162			(16)		534		0001
Purchased Call/S&P 500 INDEX/SPX140S\$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	147,749	100		1,212		915		2,278			(299)		641		0001
Purchased Call/S&P 500 INDEX/SPX140T\$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	45,811	100		646		509		1,751			(141)		203		0001
Purchased Call/S&P 500 INDEX/SPX140U\$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	303,818	100		2,005		1,766		3,701			(253)		1,420		0001
Purchased Call/S&P 500 INDEX/SPX140T\$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	47,144	100		622		519		1,346			(104)		215		0001
Purchased Call/S&P 500 INDEX/SPX140U\$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	87,526	100		1,348		1,248		1,864			(103)		421		0001
Purchased Call/S&P 500 INDEX/SPXD17P\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2025	05/27/2026	1	89,292	100		1,545		1,404		1,663			(144)		425		0001
Purchased Call/S&P 500 INDEX/SPX261R\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	209,154	100		1,841		1,697		2,567			(157)		999		0001
Purchased Call/S&P 500 INDEX/SPX140T\$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	146,092	100		1,841		1,447		4,925			(405)		644		0001
Purchased Call/S&P 500 INDEX/SPXC05N\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	70,550	100		1,143		1,011		1,360			(140)		331		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261RSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	269,160	100		2,422		2,322		3,141			(119)		1,312		0001
Purchased Call/S&P 500 INDEX/SPX140USI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2026	1	57,873	100		972		897		1,381			(82)		278		0001
Purchased Call/S&P 500 INDEX/SPX261SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	82,285	100		741		741		780			(6)		409		0001
Purchased Call/S&P 500 INDEX/SPXJ002SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	34,259	100		199		161		724			(38)		154		0001
Purchased Call/S&P 500 INDEX/SPXJ004ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	206,049	100		1,566		1,319		3,622			(257)		942		0001
Purchased Call/S&P 500 INDEX/SPXJ002SW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	78,219	100		375		304		1,385			(72)		352		0001
Purchased Call/S&P 500 INDEX/SPXC05MSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	31,363	100		489		425		727			(66)		146		0001
Purchased Call/S&P 500 INDEX/SPX261RSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	180,655	100		1,301		1,211		1,816			(93)		871		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	190,820	100		2,862		2,547		3,548			(322)		899		0001
Purchased Call/S&P 500 INDEX/SPX261RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	76,045	100		1,262		1,189		1,693			(83)		367		0001
Purchased Call/S&P 500 INDEX/SPXC05NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	106,348	100		1,383		1,221		1,706			(171)		497		0001
Purchased Call/S&P 500 INDEX/SPX261RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	331,806	100		3,019		2,911		3,821			(116)		1,627		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	145,786	100		2,012		1,855		2,437			(171)		696		0001
Purchased Call/S&P 500 INDEX/SPX140TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1	108,433	100		1,366		1,133		3,038			(236)		493		0001
Purchased Call/S&P 500 INDEX/SPX140TS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	355,787	100		2,491		1,958		7,187			(547)		1,569		0001
Purchased Call/S&P 500 INDEX/SPXJ002S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	6,608	100		70		56		190			(14)		30		0001
Purchased Call/S&P 500 INDEX/SPXJ006SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	101,735	100		794		686		1,747			(112)		473		0001
Purchased Call/S&P 500 INDEX/SPX261SSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	24,583	100		452		452		520					123		0001
Purchased Call/S&P 500 INDEX/SPXC05NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	315,068	100		2,773		2,449		3,431			(343)		1,473		0001
Purchased Call/S&P 500 INDEX/SPX261SS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	1	121,631	100		1,107		1,086		1,421			(30)		601		0001
Purchased Call/S&P 500 INDEX/SPXJ000S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	16,532	100		107		82		373			(26)		72		0001
Purchased Call/S&P 500 INDEX/SPX140US9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	141,881	100		1,206		1,092		2,179			(126)		670		0001
Purchased Call/S&P 500 INDEX/SPXC057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	21,894	100		390		374		437			(19)		107		0001
Purchased Call/S&P 500 INDEX/SPXC05RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	13,089	100		240		223		279			(17)		63		0001
Purchased Call/S&P 500 INDEX/SPXJ006SB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	135,250	100		1,677		1,451		3,609			(238)		628		0001
Purchased Call/S&P 500 INDEX/SPX261SS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	1	277,480	100		2,497		2,421		3,245			(89)		1,362		0001
Purchased Call/S&P 500 INDEX/SPXJ001SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	22,639	100		337		267		932			(71)		101		0001
Purchased Call/S&P 500 INDEX/SPXD17PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	211,041	100		1,878		1,727		1,929			(165)		1,008		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140US7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	177,069	100		1,541		1,391		2,781			(165)		837		0001
Purchased Call/S&P 500 INDEX/SPX140T$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	296,771	100		2,315		1,958		4,891			(372)		1,363		0001
Purchased Call/S&P 500 INDEX/SPX140S$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	519,551	100		3,533		2,770		10,510			(784)		2,291		0001
Purchased Call/S&P 500 INDEX/SPXC05W$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	113,655	100		1,637		1,637		1,722			(13)		565		0001
Purchased Call/S&P 500 INDEX/SPX261R$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	216,450	100		1,948		1,835		2,623			(127)		1,049		0001
Purchased Call/S&P 500 INDEX/SPXC05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	335,481	100		2,952		2,635		4,245			(324)		1,583		0001
Purchased Call/S&P 500 INDEX/SPX140T$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	207,628	100		1,474		1,161		4,243			(321)		921		0001
Purchased Call/S&P 500 INDEX/SPX140T$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	213,209	100		1,684		1,429		3,517			(258)		981		0001
Purchased Call/S&P 500 INDEX/SPXJ000$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	5,789	100		61		47		198			(14)		25		0001
Purchased Call/S&P 500 INDEX/SPX140T$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	50,426	100		696		567		1,849			(130)		227		0001
Purchased Call/S&P 500 INDEX/SPXJ002$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	445,230	100		2,939		2,361		8,232			(596)		1,988		0001
Purchased Call/S&P 500 INDEX/SPXJ003$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	37,784	100		559		461		1,380			(101)		171		0001
Purchased Call/S&P 500 INDEX/SPXJ006$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	154,927	100		1,208		1,044		2,664			(173)		716		0001
Purchased Call/S&P 500 INDEX/SPXJ003$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	161,761	100		1,165		961		3,169			(211)		731		0001
Purchased Call/S&P 500 INDEX/SPX140S$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	222,679	100		980		751		3,285			(235)		968		0001
Purchased Call/S&P 500 INDEX/SPXC05RSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	23,575	100		380		352		446			(28)		113		0001
Purchased Call/S&P 500 INDEX/SPXD17T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	1	78,104	100		1,406		1,390		1,427			(19)		388		0001
Purchased Call/S&P 500 INDEX/SPXJ002$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	246,134	100		1,649		1,313		5,185			(339)		1,097		0001
Purchased Call/S&P 500 INDEX/SPXJ002$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	1,033	100		14		11		37			(3)		5		0001
Purchased Call/S&P 500 INDEX/SPXJ002$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/20/2026	1	132,180	100		872		702		2,538			(175)		593		0001
Purchased Call/S&P 500 INDEX/SPXJ003$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	184,754	100		1,330		1,099		3,360			(239)		839		0001
Purchased Call/S&P 500 INDEX/SPXC05T$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	305,079	100		2,685		2,552		2,912			(140)		1,485		0001
Purchased Call/S&P 500 INDEX/SPX261S$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	253,994	100		2,311		2,305		2,546			(25)		1,263		0001
Purchased Call/S&P 500 INDEX/SPX140S$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	345,895	100		2,594		1,982		7,262			(627)		1,504		0001
Purchased Call/S&P 500 INDEX/SPX140T$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	435,044	100		3,393		2,865		7,226			(550)		1,988		0001
Purchased Call/S&P 500 INDEX/SPX140T$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	354,349	100		1,772		1,547		3,534			(228)		1,654		0001
Purchased Call/S&P 500 INDEX/SPX140V$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/25/2026	1	195,161	100		1,835		1,814		2,229			(25)		969		0001
Purchased Call/S&P 500 INDEX/SPXJ006$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	126,100	100		1,463		1,264		3,222			(209)		583		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	60,676	100		516		467		895			(54)		287		0001
Purchased Call/S&P 500 INDEX/SPX140VS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	111,977	100		1,870		1,834		2,405			(52)		551		0001
Purchased Call/S&P 500 INDEX/SPX140VS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	158,063	100		1,454		1,422		1,953			(48)		777		0001
Purchased Call/S&P 500 INDEX/SPX140VS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2026	1	49,790	100		831		815		1,062			(23)		246		0001
Purchased Call/S&P 500 INDEX/SPX140USZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	18,128	100		341		333		432			(11)		89		0001
Purchased Call/S&P 500 INDEX/SPX140SSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	272,719	100		1,336		1,038		3,561			(300)		1,201		0001
Purchased Call/S&P 500 INDEX/SPX261RSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	45,799	100		412		388		556			(27)		221		0001
Purchased Call/S&P 500 INDEX/SPX140TSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	164,090	100		1,214		1,010		2,841			(206)		748		0001
Purchased Call/S&P 500 INDEX/SPX140VS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	25,945	100		433		424		556			(14)		128		0001
Purchased Call/S&P 500 INDEX/SPX261SS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	162,508	100		1,495		1,470		1,844			(29)		805		0001
Purchased Call/S&P 500 INDEX/SPX140USF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	185,257	100		1,575		1,427		2,609			(163)		881		0001
Purchased Call/S&P 500 INDEX/SPX140TS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	78,384	100		564		448		1,588			(118)		349		0001
Purchased Call/S&P 500 INDEX/SPX140UST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	196,416	100		2,671		2,567		3,562			(125)		958		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	304,222	100		2,677		2,375		3,229			(308)		1,431		0001
Purchased Call/S&P 500 INDEX/SPX261SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	219,606	100		1,647		1,610		2,114			(54)		1,080		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	150,576	100		2,409		2,097		3,597			(317)		702		0001
Purchased Call/S&P 500 INDEX/SPX261RSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	257,198	100		2,263		2,087		3,167			(193)		1,228		0001
Purchased Call/S&P 500 INDEX/SPXJ002SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	30,683	100		371		298		959			(75)		137		0001
Purchased Call/S&P 500 INDEX/SPX140TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	216,686	100		1,300		1,057		4,334			(246)		976		0001
Purchased Call/S&P 500 INDEX/SPX140TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	394,624	100		3,078		2,599		6,529			(499)		1,804		0001
Purchased Call/S&P 500 INDEX/SPX261RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2026	1	46,064	100		663		588		912			(76)		217		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	147,672	100		1,314		1,144		1,913			(173)		688		0001
Purchased Call/S&P 500 INDEX/SPXC05MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	173,407	100		1,491		1,294		2,178			(200)		807		0001
Purchased Call/S&P 500 INDEX/SPX261SSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	228,245	100		2,009		2,009		2,698					1,141		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0171S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2024	08/22/2025	1	516,000	100	6,140			910		7,775			(3,148)		983		0001
Purchased Call/S&P 500 INDEX/SPX500NSD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/12/2018	01/06/2026	1	203,803	3936.31	14,917			1,093		209,749			(1,046)		735		0001
Purchased Call/S&P 500 INDEX/SPX500PSJ	FixedAnnuityHedge	N/A	Equity/Index	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/13/2018	08/15/2025	1	212,500	3871.3	14,788			274		205,052			(1,098)		377		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2018	10/03/2025	1	205,283	3726.68	26,864			996		232,587			(1,916)		524		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	1	50,631	4416.47	248			4		1			(122)		35		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2024	08/15/2025	1	88,009	4572.25	308			39		8			(153)		156		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	1	69,021	4444.21	580			27		6			(288)		77		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/17/2024	07/17/2025	1	45,668	4549.74	201			9		2			(100)		49		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	1	77,740	4527.99	342			16		4			(170)		86		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	08/25/2025	1	51,319	4574.26	216			33		10			(106)		101		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2024	08/08/2025	1	136,238	4437.96	1,090			115		29			(540)		223		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/14/2024	08/14/2025	1	77,467	4445.62	589			71		16			(292)		136		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/30/2024	08/29/2025	1	175,842	4592.52	721			118		26			(358)		356		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2024	09/26/2025	1	74,662	4627.03	231			56		12			(115)		183		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/02/2024	08/01/2025	1	76,593	4543.52	268			23		6			(133)		113		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	1	38,834	4334.75	350			6		1			(172)		27		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2024	09/11/2025	1	68,092	4564.18	225			45					(111)		152		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/23/2024	08/22/2025	1	345,913	4574.26	1,418			205					(705)		659		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	1	52,166	4318.81	522			9		2			(257)		36		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/28/2025	1	37,351	4464.3	351			26		6			(173)		52		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	08/29/2025	1	74,003	4578.38	303			50					(150)		150		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/13/2024	09/12/2025	1	76,945	4594.67	239			48					(119)		173		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	08/29/2025	1	61,568	4601.22	209			34					(104)		125		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2024	09/05/2025	1	243,924	4558.97	976			178		1			(484)		523		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/14/2024	08/14/2025	1	122,755	4546.15	430			52		12			(213)		216		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	09/10/2025	1	71,408	4574.28	229			45					(113)		159		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2024	09/08/2025	1	69,848	4546.92	279			53					(138)		153		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	1	111,207	4427.86	1,045			49		11			(520)		123		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2024	07/18/2025	1	43,701	4545.04	192			9		2			(95)		49		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/27/2024	08/27/2025	1	151,817	4598.83	516			81					(256)		303		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	07/14/2025	1	72,494	4485.25	341			12		3			(168)		71		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/24/2024	07/24/2025	1	68,210	4512.78	293			19		4			(145)		87		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	08/15/2025	1	53,568	4465.04	423			53					(210)		95		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	08/25/2025	1	91,319	4597.08	320			48					(158)		179		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	07/10/2025	1	38,616	4329.75	390			10		2			(193)		32		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2024	07/25/2025	1	53,643	4428.72	499			33					(247)		70		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163S7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/19/2024	09/19/2025	1	100,872	4623.97	313			69					(155)		238		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163SL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2024	09/29/2025	1	140,983	4627.03	451			112					(223)		352		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163S0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2024	09/12/2025	1	119,787	4571.86	455			92					(226)		270		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161SB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	08/13/2025	1	98,473	4543.84	335			40		10			(166)		171		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162S3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	08/22/2025	1	82,093	4597.08	279			40					(139)		156		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160S0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/25/2025	1	138,695	4565.25	596			40		9			(297)		181		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SK	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/04/2024	09/04/2025	1	159,385	4593.57	542			97					(269)		339		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162S7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/28/2024	08/28/2025	1	145,635	4573.32	597			95					(296)		293		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163SG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	09/25/2025	1	292,933	4584.91	1,113			264		2			(552)		715		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/28/2024	08/28/2025	1	139,405	4596.14	474			76					(235)		280		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ZS9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/02/2024	07/02/2025	1	100,287	4344.12	913			3		1			(453)		37		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163S8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2024	09/19/2025	1	65,339	4619.42	203			45					(101)		154		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	08/15/2025	1	55,426	4566	200			25		6			(99)		98		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2024	08/21/2025	1	91,003	4558.53	373			52					(185)		172		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/30/2024	08/29/2025	1	182,726	4615.43	517			88					(268)		370		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/03/2024	07/03/2025	1	133,910	4422.8	656			4		1			(325)		61		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/05/2024	07/03/2025	1	174,646	4334.75	1,519			8		3			(758)		79		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	07/14/2025	1	55,968	4386.07	543			19		4			(268)		55		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2024	09/19/2025	1	174,581	4596.49	646			144		1			(321)		411		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	07/11/2025	1	68,394	4485.25	315			9		2			(156)		59		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/01/2024	08/01/2025	1	55,830	4565.24	223			19		5			(111)		83		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/06/2024	08/06/2025	1	64,429	4516.97	232			23		6			(115)		103		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/09/2024	08/11/2025	1	64,559	4438.68	510			58					(252)		109		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/24/2024	07/24/2025	1	61,958	.4413	564			36					(280)		79		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/01/2024	08/01/2025	1	211,360	4464.29	1,818			156					(901)		313		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2024	09/18/2025	1	160,157	4585.97	625			136		1			(310)		375		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/16/2024	07/16/2025	1	37,627	4527.4	173			7		2			(86)		39		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/17/2024	07/17/2025	1	45,808	4449.13	426			19		5			(211)		49		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/05/2024	07/03/2025	1	58,101	4318.81	569			3		1			(284)		26		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/12/2024	07/11/2025	1	52,380	4402.27	445			12		3			(221)		45		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/19/2024	08/19/2025	1	81,266	4557.03	341			46					(169)		150		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/21/2024	08/21/2025	1	92,418	4581.27	314			44					(156)		174		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2024	09/18/2025	1	90,590	4608.85	299			65					(148)		212		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/08/2024	08/08/2025	1	57,172	4538.31	206			22		5			(102)		93		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	10/10/2025	1	61,432	4646.18	245			69					(122)		162		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/30/2024	10/30/2025	1	208,197	4611.8	791			264		4			(392)		602		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2024	11/19/2025	1	134,456	4689.39	484			188		1			(240)		419		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2024	10/31/2025	1	154,679	4606.98	603			204		4			(299)		449		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/26/2024	12/26/2025	1	271,404	4609.58	950			468		25			(471)		950		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/27/2024	11/26/2025	1	233,905	4719.26	819			338		2			(407)		747		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/04/2024	10/03/2025	1	334,467	4648.72	1,204			314		1			(599)		853		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/17/2025	1	148,528	4684.16	535			205		1			(264)		460		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/05/2024	11/05/2025	1	149,838	4647.96	599			210		2			(297)		444		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/23/2024	10/23/2025	1	174,232	4634.24	645			202		1			(320)		489		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2024	12/19/2025	1	420,305	4586.27	1,471			699		48			(731)		1,443		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2024	11/10/2025	1	78,837	4713.19	284			103					(140)		238		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/26/2024	11/26/2025	1	171,698	4723.91	618			253		1			(307)		549		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/11/2025	1	140,565	4680.76	506			227		4			(251)		471		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2024	12/04/2025	1	124,778	4708.27	437			188		1			(217)		409		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2024	11/14/2025	1	207,150	4684.16	725			274		2			(361)		635		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2024	11/03/2025	1	177,331	4611.75	709			244		5			(350)		521		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	11/06/2025	1	206,583	4718.97	826			291		1			(410)		614		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/24/2024	10/24/2025	1	67,373	4632.73	249			79		1			(124)		190		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/20/2024	11/20/2025	1	190,968	4683.64	687			269		2			(341)		598		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2024	10/27/2025	1	174,106	4628.35	685			223		2			(341)		497		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/06/2024	12/05/2025	1	304,853	4700.07	1,037			452		3			(515)		1,003		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2024	12/22/2025	1	195,549	4586.27	704			337		23			(347)		677		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2024	12/19/2025	1	135,045	4568.02	486			230		21			(241)		464		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/27/2024	11/28/2025	1	68,851	4719.26	248			103					(123)		221		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/30/2024	12/30/2025	1	113,358	4582.67	385			194		18			(191)		401		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/05/2024	12/05/2025	1	87,995	4705.18	308			134		1			(153)		289		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/29/2024	10/29/2025	1	89,638	4617.78	350			116		1			(173)		258		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/29/2024	11/28/2025	1	231,241	4729.58	809			337		1			(402)		744		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/11/2024	10/13/2025	1	414,942	4660.64	1,535			441		1			(757)		1,113		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/11/2024	10/10/2025	1	83,188	4660.64	299			84					(149)		220		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/22/2024	11/24/2025	1	311,249	4720.74	1,152			463		2			(568)		988		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/12/2024	11/12/2025	1	230,693	4710.98	830			307		1			(412)		701		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2024	10/31/2025	1	326,246	4611.75	1,272			431		6			(633)		947		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/02/2024	12/02/2025	1	68,473	4728.71	240			102					(119)		223		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/02/2024	10/02/2025	1	259,615	4634.6	857			219		1			(425)		659		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/08/2024	11/07/2025	1	219,037	4713.19	767			275		1			(381)		654		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2024	10/24/2025	1	514,883	4628.35	1,980			634		5			(993)		1,451		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/13/2024	11/13/2025	1	248,399	4716.19	869			323		1			(431)		758		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/03/2024	12/03/2025	1	202,590	4718.6	729			311		1			(362)		662		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/22/2024	10/17/2025	1	63,323	4665	261			87					(144)		173		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/13/2024	12/12/2025	1	295,813	4658.32	1,035			472		11			(515)		994		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/09/2024	10/09/2025	1	148,448	4651.13	549			151					(272)		390		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/22/2024	11/21/2025	1	225,124	4720.74	810			322		1			(403)		707		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/13/2024	12/15/2025	1	99,614	4658.32	359			165		3			(177)		338		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/29/2024	12/01/2025	1	199,745	4729.58	719			303		1			(355)		649		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	11/21/2025	1	139,645	4702.3	503			199		1			(249)		439		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2024	12/18/2025	1	277,942	4578.57	1,028			482		34			(510)		951		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/12/2024	12/12/2025	1	90,001	4668.64	333			151		2			(165)		303		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/27/2024	12/26/2025	1	586,797	4602.03	1,995			986		62			(992)		2,055		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/25/2025	02/25/2026	1	105,174	4674.88	379			249		15			(130)		426		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2025	02/13/2026	1	331,571	4637.78	1,227			776		65			(458)		1,310		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2025	02/06/2026	1	172,520	4620.98	621			380		37			(244)		671		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	01/02/2026	1	150,553	4511.22		1,069		549		70			(523)		537		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/20/2025	03/20/2026	1	110,450	4628.37		353		257		43			(99)		469		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/30/2025	01/30/2026	1	117,192	4649.57		410		242		15			(170)		449		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/10/2025	01/09/2026	1	209,379	4584.75		712		380		41			(334)		761		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2025	03/26/2026	1	129,985	4631.64		429		317		54			(113)		558		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/24/2025	01/23/2026	1	315,934	4654.1		1,106		633		32			(477)		1,190		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/22/2025	01/22/2026	1	100,464	4640.66		362		204		11			(158)		377		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2025	03/27/2026	1	196,126	4624.83		647		482		90			(168)		843		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2025	01/09/2026	1	106,323	4608.8		351		185		15			(166)		387		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/05/2025	02/05/2026	1	103,583	4648.35		363		219		15			(144)		402		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/28/2025	03/30/2026	1	168,510	4606.18		556		417		99			(142)		729		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/31/2025	01/30/2026	1	143,768	4636.05		503		298		22			(207)		550		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/28/2025	03/27/2026	1	173,053	4606.18		554		414		99			(143)		744		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2025	03/20/2026	1	172,504	4619.88		552		402		75			(153)		732		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/10/2025	01/12/2026	1	167,934	4584.75		571		307		34			(266)		615		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/28/2025	01/28/2026	1	131,959	4643.14		488		284		17			(205)		503		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2025	01/08/2026	1	292,342	4608.8		965		508		40			(457)		1,060		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2025	01/02/2026	1	159,462	4592.16		526		270		24			(258)		569		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/19/2025	03/19/2026	1	163,392	4631.65		539		388		60			(152)		692		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/06/2025	03/06/2026	1	139,150	4632.16		473		325		41			(150)		575		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/07/2025	01/02/2026	1	366,598	4606.85		1,222		629		44			(595)		1,308		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/14/2025	03/13/2026	1	128,797	4613.94		425		301		53			(126)		539		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/05/2025	03/05/2026	1	288,032	4625.86		1,008		686		89			(323)		1,187		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2025	03/23/2026	1	166,327	4619.88		549		401		74			(151)		710		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/17/2025	01/16/2026	1	354,983	4640.96		1,065		590		38			(480)		1,314		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/12/2025	03/12/2026	1	162,925	4604.62		521		365		75			(157)		681		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/26/2025	02/26/2026	1	170,738	4651.78		615		406		34			(209)		694		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/21/2025	02/20/2026	1	255,314	4663.17		919		597		39			(326)		1,024		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/16/2025	01/16/2026	1	189,766	4630.71		569		315		23			(257)		702		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/29/2025	01/29/2026	1	164,817	4647.72		577		337		21			(240)		630		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/28/2025	02/27/2026	1	268,332	4655.83		939		629		52			(315)		1,092		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/07/2025	03/06/2026	1	252,261	4661.49		858		591		51			(271)		1,042		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/18/2025	06/18/2026	1	146,478	4541.33		469		458		398			(15)		720		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516C$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/25/2025	06/25/2026	1	205,654	4552.59		638		631		528			(9)		1,021		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/15/2025	05/15/2026	1	114,653	4529.38		310		273		262			(39)		536		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/06/2025	06/05/2026	1	184,299	4542.8		571		538		443			(38)		889		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/04/2025	04/02/2026	1	154,808	4458.27		387		296		468			(93)		673		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/16/2025	04/16/2026	1	107,359	4460.92		236		188		356			(49)		478		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/01/2025	05/01/2026	1	117,937	4490.55		271		228		343			(45)		539		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/03/2025	04/02/2026	1	156,208	4548.86		484		370		185			(117)		679		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/29/2025	05/29/2026	1	249,791	4530.01		724		666		636			(64)		1,193		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/30/2025	05/29/2026	1	129,142	4526.29		375		345		340			(32)		617		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2025	04/10/2026	1	187,832	4463.69		413		325		576			(91)		828		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/07/2025	05/07/2026	1	155,936	4494.6		390		333		462			(58)		720		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/13/2025	06/12/2026	1	132,237	4550.63		423		407		316			(20)		645		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/18/2026	1	183,981	4541.3		570		559		500			(16)		905		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/17/2025	04/17/2026	1	254,677	4467.64		560		450		801			(114)		1,137		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/23/2025	05/22/2026	1	143,282	4517.89		416		376		390			(43)		677		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2025	05/08/2026	1	191,208	4497.02		497		429		561			(71)		884		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/04/2025	04/06/2026	1	199,928	4458.27		520		400		611			(123)		876		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2025	04/24/2026	1	156,087	4488.6		359		296		435			(65)		705		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/02/2025	05/01/2026	1	122,816	4499.82		307		259		329			(50)		561		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516C$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/27/2025	06/26/2026	1	185,618	4570.81		557		557		554			(5)		923		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/28/2025	04/28/2026	1	119,806	4491.67		276		228		330			(48)		545		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/22/2026	1	120,726	4541.3		398		391		329			(11)		597		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2025	05/08/2026	1	245,982	4499.92		640		551		702			(93)		1,137		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/02/2025	05/04/2026	1	114,768	4499.82		287		243		310			(46)		527		0001
Purchased Call/S&P 500 INDEX/SPXM135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2025	1	205,000	100	1,415			296		1,654			(698)		471		0001
Purchased Call/S&P 500 INDEX/SPXM130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	280,000	100	1,932			279		2,318			(961)		533		0001
Purchased Call/S&P 500 INDEX/SPXM132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	219,000	100	1,533			252		1,792			(762)		444		0001
Purchased Call/S&P 500 INDEX/SPXI004$E	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/20/2024	08/20/2025	1	198,000	100	1,386			191		1,880			(687)		370		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/19/2024	07/21/2025	1	198,000	100	1,346			74		1,961			(664)		237		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$B	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/12/2024	07/11/2025	1	266,000	100	1,835			51		2,649			(913)		231		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/19/2024	07/18/2025	1	196,000	100	1,333			63		1,945			(663)		218		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$C	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/12/2024	07/14/2025	1	235,000	100	1,622			58		2,335			(800)		230		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	199,000	100	1,373			185		1,663			(681)		368		0001
Purchased Call/S&P 500 INDEX/SPXM13B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	240,000	100	1,680			406		1,874			(835)		589		0001
Purchased Call/S&P 500 INDEX/SPXH00X$M	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/10/2024	07/10/2025	1	258,000	100	1,780			44		2,569			(883)		214		0001
Purchased Call/S&P 500 INDEX/SPXM130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	278,000	100	1,918			291		2,296			(946)		544		0001
Purchased Call/S&P 500 INDEX/SPXM136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	1	294,000	100	2,058			457		2,328			(1,023)		692		0001
Purchased Call/S&P 500 INDEX/SPXM137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	231,000	100	1,617			383		1,811			(802)		564		0001
Purchased Call/S&P 500 INDEX/SPXM130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	224,000	100	1,546			217		1,861			(766)		423		0001
Purchased Call/S&P 500 INDEX/SPXM134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	189,000	100	1,285			251		1,559			(637)		420		0001
Purchased Call/S&P 500 INDEX/SPXL13X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	274,000	100	1,836			212		2,357			(910)		470		0001
Purchased Call/S&P 500 INDEX/SPXI00A$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/04/2024	10/03/2025	1	206,000	100	1,463			382		1,819			(727)		525		0001
Purchased Call/S&P 500 INDEX/SPXA21E$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	87,475	100	1,540			717		1,612			(763)		298		0001
Purchased Call/S&P 500 INDEX/SPXD175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/29/2025	1	140,793	100	2,337			773		2,820			(1,159)		405		0001
Purchased Call/S&P 500 INDEX/SPXD175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	178,188	100	2,922			950		3,525			(1,441)		509		0001
Purchased Call/S&P 500 INDEX/SPXD176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	27,947	100	615			217		720			(305)		83		0001
Purchased Call/S&P 500 INDEX/SPXD175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	24,414	100	586			187		720			(291)		69		0001
Purchased Call/S&P 500 INDEX/SPXA21B$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	65,827	100	915			335		1,013			(454)		199		0001
Purchased Call/S&P 500 INDEX/SPXM13P$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	50,689	100	700			331		820			(347)		174		0001
Purchased Call/S&P 500 INDEX/SPXM13H$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	136,943	100	1,999			744		2,283			(991)		418		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13I1S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	153,938	100	1,924			753		2,245			(954)		482		0001
Purchased Call/S&P 500 INDEX/SPXM13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	1	46,807	100	754			284		866			(374)		143		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	1	86,873	100	1,190			495		1,326			(589)		279		0001
Purchased Call/S&P 500 INDEX/SPXM13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2024	11/18/2025	1	81,154	100	1,363			526		1,594			(676)		252		0001
Purchased Call/S&P 500 INDEX/SPXM130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	190,347	100	2,398			1,103		2,598			(1,183)		646		0001
Purchased Call/S&P 500 INDEX/SPXM13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	32,480	100	669			304		727			(332)		109		0001
Purchased Call/S&P 500 INDEX/SPXM130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	78,775	100	1,103			536		1,195			(547)		274		0001
Purchased Call/S&P 500 INDEX/SPXD174SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	101,084	100	1,820			531		2,227			(902)		274		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	76,564	100	1,638			546		1,990			(813)		221		0001
Purchased Call/S&P 500 INDEX/SPXM13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	67,656	100	1,022			439		1,090			(507)		222		0001
Purchased Call/S&P 500 INDEX/SPXM13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	136,242	100	1,962			865		2,086			(968)		452		0001
Purchased Call/S&P 500 INDEX/SPXM131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	48,176	100	708			281		810			(351)		151		0001
Purchased Call/S&P 500 INDEX/SPXM13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	113,460	100	1,634			729		1,780			(810)		379		0001
Purchased Call/S&P 500 INDEX/SPXM13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	101,751	100	1,231			622		1,427			(611)		361		0001
Purchased Call/S&P 500 INDEX/SPXM13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	144,395	100	1,877			843		1,996			(931)		484		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	89,997	100	1,170			541		1,248			(580)		306		0001
Purchased Call/S&P 500 INDEX/SPXA21ASM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	92,682	100	1,928			674		2,327			(956)		274		0001
Purchased Call/S&P 500 INDEX/SPXM13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	78,879	100	1,357			579		1,475			(673)		258		0001
Purchased Call/S&P 500 INDEX/SPXM13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	64,887	100	1,136			414		1,286			(560)		196		0001
Purchased Call/S&P 500 INDEX/SPXM13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	96,242	100	1,347			672		1,499			(665)		340		0001
Purchased Call/S&P 500 INDEX/SPXD174S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/13/2025	1	101,648	100	1,982			569		2,386			(986)		273		0001
Purchased Call/S&P 500 INDEX/SPXM130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	115,467	100	1,663			820		1,797			(825)		404		0001
Purchased Call/S&P 500 INDEX/SPXM13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	89,757	100	1,867			895		2,133			(921)		311		0001
Purchased Call/S&P 500 INDEX/SPXA21BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	52,215	100	961			355		1,072			(476)		159		0001
Purchased Call/S&P 500 INDEX/SPXD176S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	61,349	100	1,466			496		1,820			(727)		178		0001
Purchased Call/S&P 500 INDEX/SPXD175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	117,726	100	2,425			762		2,988			(1,203)		330		0001
Purchased Call/S&P 500 INDEX/SPXM13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	66,803	100	929			320		1,153			(458)		196		0001
Purchased Call/S&P 500 INDEX/SPXM13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	207,764	100	3,303			1,376		3,606			(1,643)		668		0001
Purchased Call/S&P 500 INDEX/SPXM13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	42,342	100	635			198		769			(315)		118		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	212,418	100	2,761			1,111		3,119			(1,362)		674		0001
Purchased Call/S&P 500 INDEX/SPXM13IS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	126,309	100	1,983			770		2,305			(983)		394		0001
Purchased Call/S&P 500 INDEX/SPXM13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	41,310	100	665			269		748			(330)		132		0001
Purchased Call/S&P 500 INDEX/SPXM13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	98,193	100	1,453			594		1,599			(721)		314		0001
Purchased Call/S&P 500 INDEX/SPXM13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	54,909	100	802			278		998			(398)		162		0001
Purchased Call/S&P 500 INDEX/SPXM13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	210,556	100	2,779			1,064		3,300			(1,371)		652		0001
Purchased Call/S&P 500 INDEX/SPXM13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	90,205	100	1,362			592		1,460			(675)		297		0001
Purchased Call/S&P 500 INDEX/SPXM13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	53,044	100	896			378		981			(442)		172		0001
Purchased Call/S&P 500 INDEX/SPXM13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	137,414	100	2,020			896		2,192			(1,002)		458		0001
Purchased Call/S&P 500 INDEX/SPXM13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	79,355	100	992			499		1,136			(492)		281		0001
Purchased Call/S&P 500 INDEX/SPXM13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	328,000	100	2,329			880		2,709			(1,158)		1,005		0001
Purchased Call/S&P 500 INDEX/SPXM13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	165,326	100		2,546		1,515		2,729			(1,041)		637		0001
Purchased Call/S&P 500 INDEX/SPXD17DSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2025	01/14/2026	1	68,820	100		1,239		672		1,749			(567)		253		0001
Purchased Call/S&P 500 INDEX/SPXD17GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	15,646	100		333		226		386			(108)		64		0001
Purchased Call/S&P 500 INDEX/SPXA210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/12/2025	03/12/2026	1	100,081	100		1,551		1,085		1,934			(468)		418		0001
Purchased Call/S&P 500 INDEX/SPXM13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	69,203	100		1,017		575		1,073			(443)		260		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	51,706	100		988		628		1,030			(365)		206		0001
Purchased Call/S&P 500 INDEX/SPXM13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	18,246	100		432		260		465			(173)		71		0001
Purchased Call/S&P 500 INDEX/SPXN131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	230,442	100		1,751		1,138		1,908			(621)		925		0001
Purchased Call/S&P 500 INDEX/SPXM13SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	46,915	100		685		351		793			(336)		167		0001
Purchased Call/S&P 500 INDEX/SPXN138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	51,004	100		1,056		791		1,330			(270)		221		0001
Purchased Call/S&P 500 INDEX/SPXA21MSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/13/2025	02/13/2026	1	122,050	100		2,002		1,262		1,984			(751)		482		0001
Purchased Call/S&P 500 INDEX/SPXN135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	109,492	100		1,642		1,167		2,029			(483)		461		0001
Purchased Call/S&P 500 INDEX/SPXM13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	53,742	100		747		393		849			(354)		195		0001
Purchased Call/S&P 500 INDEX/SPXM13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	211,494	100		1,840		981		2,145			(864)		769		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	35,933	100		733		456		788			(277)		142		0001
Purchased Call/S&P 500 INDEX/SPXA21MS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/09/2026	1	88,673	100		1,649		1,013		1,735			(643)		347		0001
Purchased Call/S&P 500 INDEX/SPXD17GS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2026	1	11,363	100		255		163		255			(91)		45		0001
Purchased Call/S&P 500 INDEX/SPXM13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	63,175	100		1,207		675		1,331			(538)		236		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	78,124	100		1,328		695		1,518			(633)		283		0001
Purchased Call/S&P 500 INDEX/SPXN136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	1	58,780	100		1,064		762		1,336			(303)		249		0001
Purchased Call/S&P 500 INDEX/SPXD17E$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	77,851	100		1,495		902		1,585			(594)		302		0001
Purchased Call/S&P 500 INDEX/SPXA21N$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	72,220	100		1,444		951		1,554			(495)		293		0001
Purchased Call/S&P 500 INDEX/SPXN133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	204,238	100		2,451		1,684		2,893			(779)		843		0001
Purchased Call/S&P 500 INDEX/SPXM13W$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	37,081	100		868		495		904			(376)		140		0001
Purchased Call/S&P 500 INDEX/SPXM13X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/29/2026	1	105,183	100		1,904		1,112		2,054			(793)		402		0001
Purchased Call/S&P 500 INDEX/SPXM13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	101,084	100		1,476		858		1,577			(619)		385		0001
Purchased Call/S&P 500 INDEX/SPXN134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	180,446	100		2,653		1,834		3,115			(831)		750		0001
Purchased Call/S&P 500 INDEX/SPXM13X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	53,329	100		1,115		658		1,186			(461)		204		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	43,683	100		869		530		916			(343)		170		0001
Purchased Call/S&P 500 INDEX/SPXN137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	51,439	100		1,070		787		1,269			(284)		220		0001
Purchased Call/S&P 500 INDEX/SPXM13U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	138,506	100		1,925		1,064		2,169			(870)		513		0001
Purchased Call/S&P 500 INDEX/SPXN133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	140,510	100		2,487		1,672		2,742			(827)		576		0001
Purchased Call/S&P 500 INDEX/SPXM13U$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	60,879	100		846		462		949			(385)		225		0001
Purchased Call/S&P 500 INDEX/SPXN132$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	82,108	100		1,544		1,031		1,777			(520)		334		0001
Purchased Call/S&P 500 INDEX/SPXN132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	114,030	100		2,064		1,365		2,270			(701)		463		0001
Purchased Call/S&P 500 INDEX/SPXN137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	184,061	100		2,338		1,707		2,855			(643)		786		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	90,375	100		1,618		1,003		1,671			(616)		356		0001
Purchased Call/S&P 500 INDEX/SPXM13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	91,245	100		1,633		940		1,706			(699)		346		0001
Purchased Call/S&P 500 INDEX/SPXN138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	311,000	100		2,084		1,553		2,519			(542)		1,337		0001
Purchased Call/S&P 500 INDEX/SPXN13C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	205,457	100		2,178		1,750		2,834			(442)		917		0001
Purchased Call/S&P 500 INDEX/SPXN13B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	79,285	100		1,403		1,113		1,851			(292)		353		0001
Purchased Call/S&P 500 INDEX/SPXJ007$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/14/2025	05/14/2026	1	61,959	100		1,221		1,066		1,359			(157)		289		0001
Purchased Call/S&P 500 INDEX/SPXN13E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	36,807	100		607		507		746			(101)		168		0001
Purchased Call/S&P 500 INDEX/SPXN13J$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	23,285	100		403		370		438			(35)		111		0001
Purchased Call/S&P 500 INDEX/SPXN13E$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	05/01/2026	1	117,737	100		1,966		1,656		2,370			(323)		538		0001
Purchased Call/S&P 500 INDEX/SPXA21W$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	77,873	100		1,519		1,489		1,583			(41)		385		0001
Purchased Call/S&P 500 INDEX/SPXA21X$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	06/29/2026	1	140,185	100		2,397		2,397		2,376			(20)		700		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	48,677	100		847		812		876			(42)		237		0001
Purchased Call/S&P 500 INDEX/SPXN13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	1	131,762	100		1,937		1,669		2,299			(281)		609		0001
Purchased Call/S&P 500 INDEX/SPXN13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	113,237	100		1,574		1,210		2,207			(373)		496		0001
Purchased Call/S&P 500 INDEX/SPXN13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	39,078	100		750		697		794			(56)		188		0001
Purchased Call/S&P 500 INDEX/SPXA21VSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2025	06/11/2026	1	48,054	100		1,014		964		1,065			(53)		234		0001
Purchased Call/S&P 500 INDEX/SPXA21RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	83,997	100		1,109		861		1,403			(249)		370		0001
Purchased Call/S&P 500 INDEX/SPXN13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	88,035	100		1,479		1,222		1,859			(266)		400		0001
Purchased Call/S&P 500 INDEX/SPXN131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	62,349	100		1,259		1,137		1,435			(135)		295		0001
Purchased Call/S&P 500 INDEX/SPXN13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	137,628	100		2,009		1,887		2,202			(138)		664		0001
Purchased Call/S&P 500 INDEX/SPXN13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	70,010	100		1,169		1,089		1,240			(83)		337		0001
Purchased Call/S&P 500 INDEX/SPXN13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	58,188	100		1,059		1,027		1,108			(38)		286		0001
Purchased Call/S&P 500 INDEX/SPXN139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	59,598	100		882		666		1,098			(217)		259		0001
Purchased Call/S&P 500 INDEX/SPXA21SSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/23/2025	04/23/2026	1	32,211	100		618		504		813			(115)		145		0001
Purchased Call/S&P 500 INDEX/SPXA21SSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	43,230	100		692		562		921			(131)		195		0001
Purchased Call/S&P 500 INDEX/SPXA21USE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	104,096	100		1,624		1,449		1,777			(178)		491		0001
Purchased Call/S&P 500 INDEX/SPXN139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	99,430	100		1,551		1,175		1,897			(378)		432		0001
Purchased Call/S&P 500 INDEX/SPXN13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	1	98,452	100		1,575		1,311		1,921			(268)		449		0001
Purchased Call/S&P 500 INDEX/SPXN13ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	1	95,566	100		1,242		979		1,632			(271)		424		0001
Purchased Call/S&P 500 INDEX/SPXN13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	98,517	100		1,724		1,458		2,025			(277)		452		0001
Purchased Call/S&P 500 INDEX/SPXD17US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	96,022	100		1,776		1,771		1,781			(19)		477		0001
Purchased Call/S&P 500 INDEX/SPXN13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	64,397	100		1,166		1,063		1,267			(105)		307		0001
Purchased Call/S&P 500 INDEX/SPXN13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	71,944	100		1,252		1,179		1,295			(82)		349		0001
Purchased Call/S&P 500 INDEX/SPXD17TS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	23,773	100		459		453		461			(8)		118		0001
Purchased Call/S&P 500 INDEX/SPXJ007S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	39,714	100		810		705		903			(107)		185		0001
Purchased Call/S&P 500 INDEX/SPXD171SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2026	1	29,955	100		623		482		878			(142)		132		0001
Purchased Call/S&P 500 INDEX/SPXA21RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/10/2025	04/10/2026	1	191,034	100		1,968		1,543		2,540			(437)		843		0001
Purchased Call/S&P 500 INDEX/SPXN13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	36,244	100		598		511		732			(88)		167		0001
Purchased Call/S&P 500 INDEX/SPXA21WSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2025	06/18/2026	1	186,820	100		2,634		2,576		2,701			(87)		919		0001
Purchased Call/S&P 500 INDEX/SPXN13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	124,423	100		1,742		1,540		1,853			(214)		584		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	53,379	100		929		893		980			(43)		261		0001
Purchased Call/S&P 500 INDEX/SPXN13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	95,609	100		1,578		1,456		1,724			(133)		459		0001
Purchased Call/S&P 500 INDEX/SPXN13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	53,546	100		1,044		929		1,121			(117)		252		0001
Purchased Call/S&P 500 INDEX/SPXN13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	370,000	100		2,627		2,321		2,757			(325)		1,729		0001
Purchased Call/S&P 500 INDEX/SPXA21T5Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/15/2025	05/15/2026	1	80,222	100		1,468		1,293		1,585			(185)		375		0001
Purchased Call/S&P 500 INDEX/SPXA21WST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	1	31,369	100		574		568		567			(8)		156		0001
Purchased Call/S&P 500 INDEX/SPXA21SS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	55,246	100		884		704		1,181			(182)		246		0001
Purchased Call/S&P 500 INDEX/SPXN13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	1	127,463	100		1,683		1,384		2,127			(309)		576		0001
Purchased Call/S&P 500 INDEX/SPXA219SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	67,918	5809.86	1,875			597		2,330			(930)		191		0001
Purchased Call/S&P 500 INDEX/SPXD17GS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/25/2026	1	47,292	5956		1,752		1,157		2,004			(597)		192		0001
Purchased Call/S&P 500 INDEX/SPXN137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	21,606	5767.57		529		388		658			(142)		92		0001
Purchased Call/S&P 500 INDEX/SPXM13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	1,132	6101.24		27		16		28			(12)		4		0001
Purchased Call/S&P 500 INDEX/SPXD17T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2026	1	31,237	6092.18		693		684		729			(11)		155		0001
Purchased Call/S&P 500 INDEX/SPXC05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	20,314	5802.82		443		401		530			(46)		96		0001
Purchased Call/S&P 500 INDEX/SPXD17KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	1	41,404	5484.77		977		804		1,336			(179)		187		0001
Purchased Call/S&P 500 INDEX/SPXB05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			328,139		498,023			(32,110)		25,096		0001
Purchased Call/S&P 500 INDEX/SPXB05QS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2031	1	1,002,000	5319.31	304,007			265,529		429,320			(21,528)		12,384		0001
Purchased Call/S&P 500 INDEX/SPXA210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	990,366			832,921		1,163,699			(81,815)		63,530		0001
Purchased Call/S&P 500 INDEX/SPXB055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2031	1	1,694,000	5408.42	496,850			439,656		701,980			(35,156)		21,081		0001
Purchased Call/S&P 500 INDEX/SPXA218SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2031	1	1,264,000	5751.13	393,989			353,263		449,312			(27,900)		15,834		0001
Purchased Call/S&P 500 INDEX/SPXN13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2032	1	1,459,000	4982.77		464,400		449,495		765,192			(15,074)		18,992		0001
Purchased Call/S&P 500 INDEX/SPXC05KSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2032	1	1,290,000	5287.76		418,734		407,590		593,671			(11,299)		16,840		0001
Purchased Call/S&P 500 INDEX/SPXC053SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	85,786	5987.37	4,169			2,932		4,479			(1,034)		509		0001
Purchased Call/S&P 500 INDEX/SPXI100HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	73,928	5917.11	4,384			3,053		4,893			(1,087)		436		0001
Purchased Call/S&P 500 INDEX/SPXC054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	80,635	5965	4,697			3,303		4,950			(1,174)		476		0001
Purchased Call/S&P 500 INDEX/SPXA21ASW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	43,350	5995.54	1,894			1,295		2,023			(468)		253		0001
Purchased Call/S&P 500 INDEX/SPXI100JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	700,101	6032.38	40,676			28,942		42,792			(10,058)		4,174		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	54,408	5926	2,704			1,852		2,899			(671)		318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	46,824	.6088	2,777			2,001		2,862			(693)		280		0001
Purchased Call/S&P 500 INDEX/SPXM130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	209,201	6051.09	9,037			6,591		9,343			(2,247)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	13,325	.5985	654			451		708			(162)		78		0001
Purchased Call/S&P 500 INDEX/SPXI00CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	57,340	5851.2	2,007			1,318		2,262			(498)		328		0001
Purchased Call/S&P 500 INDEX/SPXI00E$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	16,647	.5985	1,051			716		1,141			(262)		97		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	212,481	.5848	9,800			6,389		11,051			(2,437)		1,209		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	244,371	6084.19	13,196			9,571		13,435			(3,272)		1,471		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	146,982	6050.61	7,658			5,617		7,902			(1,899)		890		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	39,408	6034.91	1,844			1,335		1,917			(457)		237		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	86,978	6037.59	3,992			2,983		4,101			(993)		530		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/20/2025	02/19/2027	1	119,943	.6133		4,725		3,897		4,759			(843)		768		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/17/2027	1	205,269	.5672		8,734		7,548		10,734			(1,215)		1,343		0001
Purchased Call/S&P 500 INDEX/SPXC056$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2025	01/04/2027	1	67,833	.5961		4,248		3,235		4,672			(1,017)		417		0001
Purchased Call/S&P 500 INDEX/SPXC05HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/29/2027	1	180,619	5580.94		7,026		6,147		8,669			(903)		1,193		0001
Purchased Call/S&P 500 INDEX/SPXA21JSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	26,875	5836.22		879		677		979			(202)		167		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	173,640	5996.66		6,511		5,080		6,898			(1,457)		1,084		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	646,694	.6085		23,319		18,359		23,590			(5,029)		4,044		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	193,429	.5959		7,100		5,899		7,610			(1,208)		1,245		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	12,290	6025.99		474		383		490			(93)		78		0001
Purchased Call/S&P 500 INDEX/SPXM13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	66,095	5942.47		2,346		1,782		2,514			(571)		407		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	236,221	5994.57		9,071		7,252		9,566			(1,827)		1,493		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/14/2025	02/12/2027	1	52,225	6114.63		2,099		1,716		2,127			(392)		333		0001
Purchased Call/S&P 500 INDEX/SPXC05DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/08/2027	1	40,180	5770.2		1,483		1,254		1,723			(233)		261		0001
Purchased Call/S&P 500 INDEX/SPXC05ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/11/2025	03/11/2027	1	18,148	5572.07		766		650		950			(116)		118		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	95,691	6013.13		3,387		2,801		3,562			(597)		615		0001
Purchased Call/S&P 500 INDEX/SPXM13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	241,131	6101.24		9,284		7,317		9,367			(1,994)		1,512		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	130,262	.6048		4,696		3,720		4,838			(979)		819		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	309,439	5638.94		10,954		9,374		13,315			(1,616)		2,023		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	25,956	5776.65		1,155		1,003		1,338			(153)		171		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	90,087	6050		3,583		2,887		3,699			(708)		570		0001
Purchased Call/S&P 500 INDEX/SPXN133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	29,368	5954.5		993		830		1,076			(166)		190		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	395,329	5667.56		13,204		11,427		15,935			(1,822)		2,599		0001
Purchased Call/S&P 500 INDEX/SPXC05PSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	42,365	5802.82		1,716		1,635		1,951			(89)		292		0001
Purchased Call/S&P 500 INDEX/SPXA21RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	1	437,779	5268.05		16,285		14,533		21,895			(1,809)		2,917		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	305,609	5074.08		10,177		9,001		14,271			(1,211)		2,030		0001
Purchased Call/S&P 500 INDEX/SPXJ00C5T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/25/2025	06/25/2027	1	10,264	6092.16		470		468		483			(3)		72		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	25,446	5958.38		1,038		978		1,133			(64)		174		0001
Purchased Call/S&P 500 INDEX/SPXC05MSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	16,157	5659.91		666		621		809			(47)		110		0001
Purchased Call/S&P 500 INDEX/SPXA21RSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	26,481	5363.36		935		835		1,217			(103)		176		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	81,389	5967.84		3,304		3,273		3,547			(45)		572		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	4,237	5686.67		171		158		204			(14)		29		0001
Purchased Call/S&P 500 INDEX/SPXC05RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	10,336	5911.69		393		378		434			(17)		71		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	40,715	5843		1,706		1,630		1,835			(78)		280		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	782,573	5916.93		21,599		20,318		23,739			(1,363)		5,353		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	363,323	5890		12,915		12,149		14,110			(815)		2,485		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	9,175	5617		371		345		436			(27)		62		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	262,561	6173.07		10,371		10,371		10,465			(43)		1,855		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	34,932	5907		1,344		1,290		1,489			(59)		241		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	119,862	5582		4,914		4,546		6,035			(373)		811		0001
Purchased Call/S&P 500 INDEX/SPXJ002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/17/2025	04/16/2027	1	30,660	5282.7		987		891		1,325			(100)		205		0001
Purchased Call/Missing Reference/SLI0400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2024	10/10/2025	1	111,000	182.42	2,686			754		344			(1,332)		293		0001
Purchased Call/Missing Reference/SLI0400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	5,175,000	179.3		125,235		67,275		59,718			(58,352)		18,961		0001
Purchased Call/Missing Reference/SLI0130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2025	04/10/2026	1	1,345,000	174		31,742		24,884		45,044			(7,044)		5,932		0001
Purchased Call/Missing Reference/SLI0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/11/2026	1	1,455,000	176.46		34,193		29,659		37,008			(4,603)		6,758		0001
Purchased Call/Missing Reference/SLI0130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	1,781,000	177.22		41,854		39,663		42,635			(2,293)		8,658		0001
Purchased Call/MSCI EAFE/MXE0170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,216,000	2618.67		128,531		134,327		134,327	5,795				8,468		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9159SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	878,757	.5660		41,198		35,690		48,697			(5,592)		4,062		0001
Purchased Call/S&P 500 INDEX/SPX915AS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/27/2025	05/22/2026	1	877,661	.5803		44,075		40,012		50,349			(4,163)		4,147		0001
Purchased Call/S&P 500 INDEX/SPX9158SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	176,259	.5288		8,724		7,110		12,551			(1,630)		794		0001
Purchased Call/S&P 500 INDEX/SPX9159SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	903,769	.5529		42,611		35,431		58,309			(7,258)		4,110		0001
Purchased Call/S&P 500 INDEX/SPX915BS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	493,724	.5939		22,704		21,380		24,897			(1,497)		2,383		0001
Purchased Call/S&P 500 INDEX/SPX9159SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	449,751	.5845		22,599		20,396		26,932			(2,421)		2,122		0001
Purchased Call/S&P 500 INDEX/SPX9159S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	1,173,528	.5516		55,747		46,119		78,861			(9,729)		5,302		0001
Purchased Call/S&P 500 INDEX/SPXC05MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	620,520	.5626		31,211		26,876		40,833			(4,544)		2,864		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	05/29/2026	1	674,486	.5904		34,039		31,479		39,977			(2,640)		3,221		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	1,283,519	.6033		61,590		59,713		70,043			(2,200)		6,293		0001
Purchased Call/S&P 500 INDEX/SPXN13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	364,394	.5607		17,672		15,085		23,932			(2,622)		1,679		0001
Purchased Call/S&P 500 INDEX/SPXC05RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	545,287	.5912		24,806		22,876		29,819			(2,113)		2,604		0001
Purchased Call/S&P 500 INDEX/SPXD17USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	662,977	.6092		35,718		35,619		37,080			(393)		3,292		0001
Purchased Call/S&P 500 INDEX/SPXC05KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	1,017,018	.5569		50,386		42,409		66,940			(8,305)		4,641		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	871,305	.6173		42,359		42,359		42,494					4,333		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	263,642	.5958		13,106		11,610		15,296			(1,525)		1,232		0001
Purchased Call/S&P 500 INDEX/SPXC05LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	452,222	.5604		23,591		19,921		30,399			(3,824)		2,067		0001
Purchased Call/S&P 500 INDEX/SPXC05USE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	637,932	.6024		33,496		32,100		37,195			(1,656)		3,106		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	590,158	.5899		28,890		26,563		34,611			(2,540)		2,814		0001
Purchased Call/S&P 500 INDEX/SPXJ003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	477,802	.5282		19,954		16,119		34,660			(3,869)		2,133		0001
Purchased Call/S&P 500 INDEX/SPXA21US1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	398,209	.5940		16,180		14,437		19,782			(1,778)		1,876		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	1,157,409	.5964		51,831		46,104		61,841			(5,838)		5,444		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/18/2026	1	702,468	.5968		39,013		38,467		41,047			(652)		3,454		0001
Purchased Call/S&P 500 INDEX/SPXC05VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	662,679	.5982		32,896		32,254		37,242			(906)		3,258		0001
Purchased Call/S&P 500 INDEX/SPXC05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	838,393	.5936		41,862		38,855		47,935			(3,105)		4,028		0001
Purchased Call/S&P 500 INDEX/SPXD17SSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	780,423	.5968		39,964		39,294		44,165			(777)		3,837		0001
Purchased Call/S&P 500 INDEX/SPXD17RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	1,917,929	.5983		95,106		92,987		107,035			(3,135)		9,417		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	1,501,807	.5977		75,900		73,151		83,918			(2,943)		7,322		0001
Purchased Call/S&P 500 INDEX/SPXC05NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	1	256,968	.5893		11,017		9,701		12,984			(1,392)		1,199		0001
Purchased Call/S&P 500 INDEX/SPXC05TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	1,488,326	.6006		73,704		69,836		81,390			(4,050)		7,224		0001
Purchased Call/S&P 500 INDEX/SPXC05WS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	379,327	.6025		18,565		18,309		19,574			(306)		1,878		0001
Purchased Call/S&P 500 INDEX/SPXA21TSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/13/2026	1	418,403	.5887		20,984		18,318		25,268			(2,710)		1,950		0001
Purchased Call/S&P 500 INDEX/SPXC05WSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	62,521	.6141		3,280		3,280		3,291					311		0001
Purchased Call/S&P 500 INDEX/SPXD17TSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	541,489	.6092		28,146		27,835		30,075			(387)		2,685		0001
Purchased Call/S&P 500 INDEX/SPXD17PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/27/2026	1	453,702	.5922		21,060		19,199		24,910			(1,909)		2,160		0001
Purchased Call/S&P 500 INDEX/SPX915AS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	1,440,593	.5843		65,621		59,406		80,510			(6,851)		6,807		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	213,516	.5664		10,312		8,909		13,907			(1,473)		987		0001
Purchased Call/S&P 500 INDEX/SPXC05KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	488,340	.5561		22,894		19,100		32,783			(3,837)		2,225		0001
Purchased Call/S&P 500 INDEX/SPXA21VSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,544,208	.6034		74,295		70,601		83,789			(3,878)		7,507		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	751,564	.6045		33,509		32,206		38,642			(1,565)		3,664		0001
Purchased Call/S&P 500 INDEX/SPXJ007S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	606,131	.5844		29,234		25,439		34,896			(3,855)		2,820		0001
Purchased Call/S&P 500 INDEX/SPXC05KSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	499,829	.5485		20,914		17,254		29,033			(3,792)		2,258		0001
Purchased Call/S&P 500 INDEX/SPXD17VS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	747,730	.6141		38,510		38,510		40,131			(317)		3,718		0001
Purchased Call/S&P 500 INDEX/SPXC05SSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/02/2026	1	450,361	.5936		20,424		19,277		22,612			(1,198)		2,164		0001
Purchased Call/S&P 500 INDEX/SPXC05TSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	1	1,617,331	.6000		82,964		78,561		91,747			(4,609)		7,805		0001
Purchased Call/S&P 500 INDEX/SPXC05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	694,771	.5650		28,492		24,242		38,694			(4,305)		3,196		0001
Purchased Call/S&P 500 INDEX/SPXC05LS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	1,087,021	.5687		49,260		41,713		65,747			(7,641)		4,968		0001
Purchased Call/S&P 500 INDEX/SPXC05SSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	2,181,861	.5970		106,495		99,141		121,943			(7,607)		10,498		0001
Purchased Call/S&P 500 INDEX/SPX915AS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2025	05/22/2026	1	299,785	.5803		13,820		12,581		15,763			(1,270)		1,417		0001
Purchased Call/S&P 500 INDEX/SPX9158SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	715,013	.5376		35,730		29,378		50,112			(6,577)		3,225		0001
Purchased Call/S&P 500 INDEX/SPX9159SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	27,022	.5660		1,267		1,097		1,497			(172)		125		0001
Purchased Call/S&P 500 INDEX/SPX9159S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	12,499	.5516		594		491		840			(104)		56		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2025	05/29/2026	1	99,932	.5904		5,043		4,664		5,923			(391)		477		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	111,834	.6033		5,366		5,203		6,103			(192)		548		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	85,027	.5607		4,124		3,520		5,584			(612)		392		0001
Purchased Call/S&P 500 INDEX/SPXC05RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	819,186	.5912		37,266		34,367		44,798			(3,174)		3,912		0001
Purchased Call/S&P 500 INDEX/SPXC05KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	40,015	.5569		1,982		1,669		2,634			(327)		183		0001
Purchased Call/S&P 500 INDEX/SPXC05WSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	118,103	.6173		5,742		5,742		5,760					587		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	270,630	.5958		13,454		11,917		15,702			(1,565)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXC05USE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	99,983	.6024		5,250		5,031		5,830			(260)		487		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	292,971	.5899		14,342		13,187		17,182			(1,261)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXJ003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	80,009	.5282		3,341		2,699		5,804			(648)		357		0001
Purchased Call/S&P 500 INDEX/SPXA21USI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	111,609	.5940		4,535		4,046		5,544			(498)		526		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	554,866	.5964		24,848		22,102		29,647			(2,799)		2,610		0001
Purchased Call/S&P 500 INDEX/SPXC05V$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	57,058	.5982		2,832		2,777		3,207			(78)		281		0001
Purchased Call/S&P 500 INDEX/SPXC05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	166,955	.5936		8,336		7,738		9,546			(618)		802		0001
Purchased Call/S&P 500 INDEX/SPXD17SSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	299,827	.5968		15,354		15,096		16,967			(299)		1,474		0001
Purchased Call/S&P 500 INDEX/SPXD17RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	3,250	.5983		161		158		181			(5)		16		0001
Purchased Call/S&P 500 INDEX/SPXC05TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	151,472	.6006		7,501		7,107		8,283			(412)		735		0001
Purchased Call/S&P 500 INDEX/SPXA21TSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/14/2025	05/13/2026	1	51,015	.5887		2,559		2,233		3,081			(330)		238		0001
Purchased Call/S&P 500 INDEX/SPXD17TS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	161,293	.6092		8,384		8,291		8,958			(115)		800		0001
Purchased Call/S&P 500 INDEX/SPXD17PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/27/2026	1	554,734	.5922		25,750		23,474		30,457			(2,334)		2,641		0001
Purchased Call/S&P 500 INDEX/SPX915AS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	250,277	.5843		11,401		10,321		13,987			(1,190)		1,183		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	156,281	.5664		7,548		6,521		10,179			(1,078)		722		0001
Purchased Call/S&P 500 INDEX/SPXC05KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	24,986	.5561		1,171		977		1,677			(196)		114		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	40,031	.6045		1,785		1,715		2,058			(83)		195		0001
Purchased Call/S&P 500 INDEX/SPXJ007S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	209,278	.5844		10,094		8,783		12,048			(1,331)		974		0001
Purchased Call/S&P 500 INDEX/SPXD17VS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	279,560	.6141		14,398		14,398		15,004			(119)		1,390		0001
Purchased Call/S&P 500 INDEX/SPXA21SS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2025	04/17/2026	1	174,943	100		5,423		8,113		8,112			(1,052)		781		0001
Purchased Call/S&P 500 INDEX/SPXD17USF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	518,675	100		27,542		27,494		27,494			(303)		2,576		0001
Purchased Call/S&P 500 INDEX/SPXA21XSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	422,123	100		21,528		21,389		21,389			(177)		2,099		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21VSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2025	06/09/2026	1	314,980	100		13,954		14,394		14,394			(767)		1,529		0001
Purchased Call/S&P 500 INDEX/SPXA21VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/09/2025	06/05/2026	1	380,970	100		18,629		19,264		19,263			(1,084)		1,838		0001
Purchased Call/S&P 500 INDEX/SPXN13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/02/2026	1	302,717	100		13,501		14,475		14,475			(1,001)		1,454		0001
Purchased Call/S&P 500 INDEX/SPX9158SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	16,389	5288		605		848		848			(113)		74		0001
Purchased Call/S&P 500 INDEX/SPXN13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	111,921	5607		3,823		5,035		5,035			(567)		516		0001
Purchased Call/S&P 500 INDEX/SPXA21XSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	102,877	100		5,247		5,213		5,213			(43)		512		0001
Purchased Call/S&P 500 INDEX/SPXA21VSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2025	06/09/2026	1	163,850	100		7,259		7,488		7,488			(399)		795		0001
Purchased Call/S&P 500 INDEX/SPXA21VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/09/2025	06/05/2026	1	20,030	100		979		1,013		1,013			(57)		97		0001
Purchased Call/S&P 500 INDEX/SPXC05LSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/06/2025	05/05/2026	1	687,667	5650		25,751		34,713		34,713			(3,891)		3,164		0001
Purchased Call/S&P 500 INDEX/SPXN13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/02/2026	1	516,283	100		23,026		24,687		24,687			(1,708)		2,480		0001
Purchased Call/S&P 500 INDEX/SPX9159S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	108,048	5529		4,181		5,615		5,615			(712)		491		0001
Purchased Call/S&P 500 INDEX/SPXC05WSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/30/2025	07/17/2025	1	25,000,000	5832.65		32,500		32,500		30,900					26,977		0001
Purchased Call/S&P 500 INDEX/SPXD17USF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	23,325	100		1,239		1,236		1,236			(14)		116		0001
Purchased Call/S&P 500 INDEX/SPXA21VSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2025	06/09/2026	1	533,169	100		23,619		24,364		24,364			(1,298)		2,588		0001
Purchased Call/S&P 500 INDEX/SPXJ007SP	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/16/2025	05/17/2030	1	1,870,000	681.07		93,874		91,711		95,626			(2,312)		20,659		0001
Purchased Call/S&P 500 INDEX/SPXD17PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2025	06/02/2026	1	125,366	304		5,933		6,771		6,771			(425)		602		0001
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	97,417,744	2.195	920,598			68,894		68,894	(8,430)				354,193		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	48,708,872	2.215	440,815			170,507		170,507	58,993				296,504		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	139,304,281	2.195	1,316,425			98,516		98,516	(12,054)				506,485		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	69,652,141	2.215	630,352			243,820		243,820	84,358				423,991		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,716,701	2.195	101,273			7,579		7,579	(927)				38,964		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,358,351	2.215	48,493			18,757		18,757	6,490				32,618		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	9,448,294	2.195	89,286			6,682		6,682	(818)				34,352		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	4,724,147	2.215	42,754			16,537		16,537	5,722				28,757		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	387,073,249	2.195	3,657,842			273,738		273,738	(33,493)				1,407,328		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	193,536,624	2.215	1,751,506			677,483		677,483	234,398				1,178,108		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	4,408,033	2.195	41,656			3,117		3,117	(381)				16,027		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	2,204,017	2.215	19,946			7,715		7,715	2,669				13,416		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	956,500	2.195	9,039			676		676	(83)				3,478		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	478,250	2.215	4,328			1,674		1,674	579				2,911		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,822,284	2.195	102,271			7,654		7,654	(936)				39,348		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,411,142	2.215	48,971			18,942		18,942	6,554				32,939		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	3,453,413	2.195	32,635			2,442		2,442	(299)				12,556		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	1,726,706	2.215	15,627			6,044		6,044	2,091				10,511		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	438,445,721	2.195	4,143,312			310,069		310,069	(37,939)				1,594,109		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	219,222,860	2.215	1,983,967			767,398		767,398	265,507				1,334,467		0002
ROC CAPITAL HOLDINGS LLC	First Warrant - ROC 2	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	30						180,330		180,330	180,330						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2						13,155		13,155	13,155						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	3						13,848		13,848	13,848						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2						10,652		10,652	10,652						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100							2,077		2,077	2,077						0001
SOUND CAPITAL LOANS LLC	Sound Capital Warrant	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	42															0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	33						175,918		175,918	175,918						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2						10,439		10,439	10,439						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	12						63,592		63,592	63,592						0001
SOUND CAPITAL LOANS LLC	Sound Capital Warrant	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	58															0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,623,186,807	1,316,570,898		3,580,771,807	XXX	4,926,566,738	169,315,779		(794,798,689)		356,443,279	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										2,623,186,807	1,316,570,898		3,580,771,807	XXX	4,926,566,738	169,315,779		(794,798,689)		356,443,279	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										2,623,186,807	1,316,570,898		3,580,771,807	XXX	4,926,566,738	169,315,779		(794,798,689)		356,443,279	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										2,623,186,807	1,316,570,898		3,580,771,807	XXX	4,926,566,738	169,315,779		(794,798,689)		356,443,279	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPXI00NSZ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/13/2025	02/24/2026	1	5,825,000	5250		935,230		(549,592)		(1,158,154)			386,041		(23,568)		0001
Written Call/S&P 500 INDEX/SPXI000S0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/13/2025	04/14/2026	1	5,825,000	5400		859,460		(543,315)		(1,068,517)			316,643		(25,871)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXX13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/21/2028	1	2,500,000	.5400	49,795			(32,365)		(70,456)			6,263		(20,006)		0001
Written Call/S&P 500 INDEX/SPXX13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	07/21/2028	1	3,750,000	.5700	67,215			(46,332)		(97,906)			7,505		(32,801)		0001
Written Call/S&P 500 INDEX/SPXD178SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2024	08/08/2025	1	4,443,750	.5150	719,490			(106,799)		(811,440)			500,876		(7,263)		0001
Written Call/S&P 500 INDEX/SPXI00HSE	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	11/21/2024	10/06/2025	1	5,925,000	.4750	1,384,360			(426,295)		(1,511,997)			785,483		(15,351)		0001
Written Call/S&P 500 INDEX/SPXI00HSD	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	11/21/2024	09/10/2025	1	5,925,000	.5550	653,300			(160,499)		(722,339)			403,574		(13,158)		0001
Written Call/S&P 500 INDEX/SPXI00HSF	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	11/21/2024	10/10/2025	1	5,925,000	.5550	702,980			(222,574)		(761,226)			393,930		(15,661)		0001
Written Call/S&P 500 INDEX/SPXD178SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/24/2025	1	5,925,000	.4850	1,319,890			(529,406)		(1,448,963)			649,185		(18,801)		0001
Written Call/S&P 500 INDEX/SPXI00NSY	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	01/13/2025	12/22/2025	1	5,825,000	.5800	482,650			(246,279)		(630,662)			236,400		(20,167)		0001
Written Call/S&P 500 INDEX/SPXI000S1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	01/13/2025	07/07/2026	1	5,825,000	.5950	554,100			(382,102)		(705,855)			172,387		(29,403)		0001
Written Call/S&P 500 INDEX/SPXI00US9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	02/27/2025	04/14/2026	1	6,000,000	.5775	650,030			(458,375)		(746,985)			194,535		(26,648)		0001
Written Call/S&P 500 INDEX/SPXI00USA	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	02/27/2025	06/29/2026	1	6,000,000	.5850	644,580			(484,436)		(737,680)			162,799		(29,959)		0001
Written Call/S&P 500 INDEX/SPXJ00ASE	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/11/2025	08/20/2025	1	12,100,000	.5800	101,460			(74,603)		(51,925)			27,539		(22,615)		0001
Written Call/S&P 500 INDEX/SPXX13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/23/2026	1	5,000,000	.5600	119,710			(34,782)		(242,929)			30,475		(18,827)		0001
Written Call/S&P 500 INDEX/SPXI00US8	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	02/27/2025	09/08/2025	1	12,000,000	.5500	1,297,800			(473,800)		(1,516,599)			827,095		(26,276)		0001
Written Call/S&P 500 INDEX/SPXI00US6	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	02/27/2025	07/25/2025	1	12,000,000	.5700	913,200			(152,200)		(1,057,820)			758,943		(15,703)		0001
Written Call/S&P 500 INDEX/SPXI00NSX	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	01/13/2025	10/10/2025	1	11,650,000	.5400	1,382,080			(520,859)		(1,789,078)			859,961		(30,793)		0001
Written Call/S&P 500 INDEX/SPXI00US7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	02/27/2025	08/15/2025	1	12,000,000	.5700	945,240			(257,793)		(1,103,851)			687,956		(21,300)		0001
Written Call/S&P 500 INDEX/SPXI00NSW	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	01/13/2025	08/08/2025	1	11,650,000	.5600	971,820			(180,142)		(1,287,285)			788,723		(19,041)		0001
Written Call/S&P 500 INDEX/SPXJ00ASE	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/11/2025	08/20/2025	1	6,050,000	.5800	50,730			(37,301)		(25,962)			13,770		(11,307)		0001
Written Call/S&P 500 INDEX/SPXJ00BST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	09/19/2025	1	5,950,000	.5400	654,430			(608,772)		(784,325)			52,057		(14,015)		0001
Written Call/S&P 500 INDEX/SPXJ00BSU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	09/26/2025	1	5,950,000	.5200	866,820			(810,896)		(1,034,131)			63,871		(14,608)		0001
Written Call/S&P 500 INDEX/SPXJ00BSV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	10/03/2025	1	5,950,000	.5100	950,290			(893,273)		(1,102,601)			65,216		(15,178)		0001
Written Call/S&P 500 INDEX/SPX815PSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/08/2025	1	9,613,912	5015.57	193,240			(3)		(3)	108,520				(7,116)		0001
Written Call/S&P 500 INDEX/SPXD171SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	6,630,931	4326.74	109,410			(6,531)		(6,531)	40,276				(14,519)		0001
Written Call/S&P 500 INDEX/SPXA212SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	9,135,748	4255.45	154,394			(2,822)		(2,822)	50,437				(14,931)		0001
Written Call/S&P 500 INDEX/SPXB05USC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	8,162,387	4562.04	118,355			(13,553)		(13,553)	60,745				(19,579)		0001
Written Call/S&P 500 INDEX/SPXA213SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	8,752,527	4456.51	123,411			(5,986)		(5,986)	58,504				(16,676)		0001
Written Call/S&P 500 INDEX/SPXC17YSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	8,285,031	4451.53	92,792			(820)		(820)	50,017				(10,170)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA212SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	1,419,000	5319.31	33,488			(1,163)		(1,163)	12,404				(2,319)		0001
Written Call/S&P 500 INDEX/SPXA216SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	12,428,678	5132.3	331,846			(43,836)		(43,836)	171,732				(29,812)		0001
Written Call/S&P 500 INDEX/SPXA212SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	10,983,745	4787.38	337,201			(6,756)		(6,756)	107,287				(17,952)		0001
Written Call/S&P 500 INDEX/SPXD171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	10,674,187	4867.58	324,495			(19,566)		(19,566)	116,445				(23,373)		0001
Written Call/S&P 500 INDEX/SPXC17YSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	8,416,349	4458.28	85,005			(59)		(59)	47,536				(6,230)		0001
Written Call/S&P 500 INDEX/SPXC17YSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	8,749,934	5007.97	190,749			(2,231)		(2,231)	101,175				(10,741)		0001
Written Call/S&P 500 INDEX/SPXA213SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	10,624,044	5013.58	276,225			(14,771)		(14,771)	132,528				(20,242)		0001
Written Call/S&P 500 INDEX/SPXA216SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,659,000	5702.55	36,166			(9,976)		(9,976)	17,881				(3,979)		0001
Written Call/S&P 500 INDEX/SPXD171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	2,007,000	5408.42	47,767			(5,234)		(5,234)	18,360				(4,395)		0001
Written Call/S&P 500 INDEX/SPXA21C$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	8,757,391	5372.41	210,177			(91,658)		(91,658)	136,270				(27,503)		0001
Written Call/S&P 500 INDEX/SPXD178S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	10,467,382	5395.99	244,937			(100,319)		(100,319)	169,027				(31,234)		0001
Written Call/S&P 500 INDEX/SPXA21DSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	7,901,880	5481.24	184,904			(104,532)		(104,532)	128,997				(26,240)		0001
Written Call/S&P 500 INDEX/SPXA21DSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	10,236,628	4872.22	128,982			(61,565)		(61,565)	95,109				(33,993)		0001
Written Call/S&P 500 INDEX/SPX815YSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/20/2024	12/22/2025	1	7,774,774	4744.68	117,399			(51,536)		(51,536)	61,314				(26,917)		0001
Written Call/S&P 500 INDEX/SPXD173SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	9,416,948	5176.02	272,150			(46,793)		(46,793)	134,201				(24,645)		0001
Written Call/S&P 500 INDEX/SPXA219SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	5,961,757	5266.08	153,217			(40,038)		(40,038)	89,601				(16,659)		0001
Written Call/S&P 500 INDEX/SPXA219SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	8,295,253	4680.96	114,474			(25,315)		(25,315)	68,097				(23,180)		0001
Written Call/S&P 500 INDEX/SPXA21FSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,025,834	5930.85	42,543			(28,490)		(28,490)	17,638				(7,014)		0001
Written Call/S&P 500 INDEX/SPXM13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/08/2024	10/08/2025	1	1,025,000	5751.13	22,243			(8,100)		(8,100)	10,585				(2,683)		0001
Written Call/S&P 500 INDEX/SPXC051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,241,000	5995.54	25,316			(16,989)		(16,989)	12,935				(3,703)		0001
Written Call/S&P 500 INDEX/SPXD173SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2024	10/08/2025	1	1,840,362	.5176	49,648			(9,144)		(9,144)	26,226				(4,816)		0001
Written Call/S&P 500 INDEX/SPXC051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	10,267,063	4796.43	126,285			(43,346)		(43,346)	92,051				(30,637)		0001
Written Call/S&P 500 INDEX/SPXA21C$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	7,275,250	4775.47	93,851			(34,711)		(34,711)	63,649				(22,848)		0001
Written Call/S&P 500 INDEX/SPX815VSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/08/2024	10/08/2025	1	11,295,741	4600.9	182,991			(25,327)		(25,327)	88,766				(29,562)		0001
Written Call/S&P 500 INDEX/SPX815YSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/20/2024	12/22/2025	1	7,217,297	5337.77	199,197			(93,105)		(93,105)	100,470				(24,987)		0001
Written Call/S&P 500 INDEX/SPX815VSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/09/2024	10/08/2025	1	1,604,565	.4601	24,842			(3,598)		(3,598)	12,610				(4,199)		0001
Written Call/S&P 500 INDEX/SPXA219SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	1,057,000	5851.2	22,197			(10,705)		(10,705)	10,804				(2,954)		0001
Written Call/S&P 500 INDEX/SPXA211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,935,015	5918.25		42,377		(27,416)		(27,416)	14,961				(7,017)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05DSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	12,387,208	4616.16		209,344		(105,155)		(105,155)	104,189				(51,156)		0001
Written Call/S&P 500 INDEX/SPXA21K$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	10,537,613	5477.73		253,956		(175,357)		(175,357)	78,600				(39,582)		0001
Written Call/S&P 500 INDEX/SPXA21MSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	17,795,265	5423.39		443,102		(302,829)		(302,829)	140,273				(69,235)		0001
Written Call/S&P 500 INDEX/SPXA21P$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	1,728,000	5667.56		43,891		(21,273)		(21,273)	22,618				(7,334)		0001
Written Call/S&P 500 INDEX/SPXC056SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	8,903,334	5326.43		239,500		(120,115)		(120,115)	119,385				(32,287)		0001
Written Call/S&P 500 INDEX/SPXC05D$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	10,454,619	5193.18		324,093		(162,093)		(162,093)	162,001				(43,175)		0001
Written Call/S&P 500 INDEX/SPXN137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	13,129,681	4534.05		196,945		(113,396)		(113,396)	83,549				(55,726)		0001
Written Call/S&P 500 INDEX/SPXA21K$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	6,802,977	4869.1		87,078		(56,094)		(56,094)	30,984				(25,554)		0001
Written Call/S&P 500 INDEX/SPXA21NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	6,917,020	4810.5		100,989		(64,073)		(64,073)	36,916				(27,751)		0001
Written Call/S&P 500 INDEX/SPXA21MSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	11,413,574	4820.79		150,659		(99,284)		(99,284)	51,375				(44,406)		0001
Written Call/S&P 500 INDEX/SPXC05D$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,024,000	5770.2		25,088		(13,802)		(13,802)	11,286				(4,229)		0001
Written Call/S&P 500 INDEX/SPXD17GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	1	1,944,000	6013.13		41,602		(32,984)		(32,984)	8,618				(7,799)		0001
Written Call/S&P 500 INDEX/SPXC05GS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	12,038,758	5100.8		345,512		(182,622)		(182,622)	162,891				(51,096)		0001
Written Call/S&P 500 INDEX/SPXA21NSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	10,039,292	5411.82		269,053		(178,980)		(178,980)	90,073				(40,277)		0001
Written Call/S&P 500 INDEX/SPXI00RSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,870,288	6025.99		39,463		(31,413)		(31,413)	8,050				(7,277)		0001
Written Call/S&P 500 INDEX/SPXC058SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	1,808,000	6086.37		37,606		(32,041)		(32,041)	5,565				(6,791)		0001
Written Call/S&P 500 INDEX/SPXC056SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	5,914,000	4734.6		86,344		(40,008)		(40,008)	46,337				(21,446)		0001
Written Call/S&P 500 INDEX/SPXD170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	11,488,379	5257.81		375,670		(242,600)		(242,600)	133,070				(54,286)		0001
Written Call/S&P 500 INDEX/SPXA21S$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	7,710,287	4230.21		185,818		(60,180)		(60,180)	125,638				(34,717)		0001
Written Call/S&P 500 INDEX/SPXC05SSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	522,371	6000.36		12,223		(9,824)		(9,824)	2,399				(2,532)		0001
Written Call/S&P 500 INDEX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	7,979,513	4673.61		145,227		(95,555)		(95,555)	49,672				(37,706)		0001
Written Call/S&P 500 INDEX/SPXA21TSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	10,120,690	5097.55		368,393		(179,920)		(179,920)	188,473				(46,785)		0001
Written Call/S&P 500 INDEX/SPXJ00BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/20/2025	06/22/2026	1	12,173,216	5371.06		393,195		(300,661)		(300,661)	92,534				(60,195)		0001
Written Call/S&P 500 INDEX/SPXA21VSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	11,218,319	4800.29		185,102		(153,181)		(153,181)	31,921				(54,375)		0001
Written Call/S&P 500 INDEX/SPXJ00BS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/20/2025	06/22/2026	1	14,816,365	4774.27		268,176		(207,496)		(207,496)	60,680				(73,265)		0001
Written Call/S&P 500 INDEX/SPXC05MSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,036,552	5663.94		27,780		(13,901)		(13,901)	13,879				(4,792)		0001
Written Call/S&P 500 INDEX/SPXN13A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	8,038,259	3986.22		229,894		(50,853)		(50,853)	179,041				(35,327)		0001
Written Call/S&P 500 INDEX/SPXC05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	8,982,738	4531.15		179,655		(92,057)		(92,057)	87,597				(41,525)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXN13A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	8,533,995	4484.49		409,632		(85,995)		(85,995)	323,637				(37,506)		0001
Written Call/S&P 500 INDEX/SPXA21V$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	10,293,644	5400.32		311,897		(250,399)		(250,399)	61,499				(49,893)		0001
Written Call/S&P 500 INDEX/SPXA21S$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	6,633,314	4758.98		279,926		(85,331)		(85,331)	194,594				(29,868)		0001
Written Call/S&P 500 INDEX/SPXA21W$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	579,325	5967.84		13,614		(10,653)		(10,653)	2,961				(2,865)		0001
Written Call/S&P 500 INDEX/SPXA21Q$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2026	1	1,028,000	4982.77		31,251		(6,521)		(6,521)	24,730				(4,518)		0001
Written Call/S&P 500 INDEX/SPX8158$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2025	1	3,938,000	4049.44	181,148			(425)		(425)	18,249				(6,436)		0001
Written Call/S&P 500 INDEX/SPX815G$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/06/2026	1	2,094,040	4498.12	81,249			(15,693)		(15,693)	15,770				(8,147)		0001
Written Call/S&P 500 INDEX/SPX9214$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	916,012	3510.04	27,206			(260)		(260)	3,182				(1,745)		0001
Written Call/S&P 500 INDEX/SPX9214$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	2,760,355	3948.8	129,461			(1,353)		(1,353)	14,162				(5,259)		0001
Written Call/S&P 500 INDEX/SPX9216$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	1	2,033,956	4011.74	88,477			(1,741)		(1,741)	10,989				(4,454)		0001
Written Call/S&P 500 INDEX/SPX9218$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	1	2,183,000	3456.05	60,469			(1,669)		(1,669)	7,339				(5,236)		0001
Written Call/S&P 500 INDEX/SPX9218$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	1	2,208,000	3888.05	98,698			(2,525)		(2,525)	10,955				(5,296)		0001
Written Call/S&P 500 INDEX/SPX921A$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2025	1	1,949,319	3801.74	96,491			(3,569)		(3,569)	9,205				(5,447)		0001
Written Call/S&P 500 INDEX/SPX921E$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/08/2025	1	1,583,000	4143.93	67,911			(5,810)		(5,810)	9,454				(5,257)		0001
Written Call/S&P 500 INDEX/SPX921H$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2026	1	1,385,000	4287.19	59,832			(7,291)		(7,291)	8,835				(5,023)		0001
Written Call/S&P 500 INDEX/SPX9211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,969,506	4365.39	79,174			(12,065)		(12,065)	13,053				(7,398)		0001
Written Call/S&P 500 INDEX/SPX921L$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	1,649,046	4069.62	38,093			(8,838)		(8,838)	7,419				(6,616)		0001
Written Call/S&P 500 INDEX/SPX921L$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	1,480,670	4578.33	55,969			(12,751)		(12,751)	11,097				(5,940)		0001
Written Call/S&P 500 INDEX/SPX921M$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	1,537,000	4098.95	37,810			(9,032)		(9,032)	6,970				(6,347)		0001
Written Call/S&P 500 INDEX/SPX921M$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	2,202,000	4611.32	88,520			(20,906)		(20,906)	16,676				(9,094)		0001
Written Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	2,134,051	4082.71	90,484			(146)		(146)	10,932				(2,620)		0001
Written Call/S&P 500 INDEX/SPXB05B$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,140,000	3645.3	28,500			(2,376)		(2,376)	4,358				(3,580)		0001
Written Call/S&P 500 INDEX/SPXB05B$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	2,543,000	4100.96	103,246			(7,915)		(7,915)	14,819				(7,986)		0001
Written Call/S&P 500 INDEX/SPXB05L$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,694,000	4187.34	63,578			(18,059)		(18,059)	13,124				(11,434)		0001
Written Call/S&P 500 INDEX/SPXB05L$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,502,000	4710.76	96,577			(27,503)		(27,503)	20,625				(10,619)		0001
Written Call/S&P 500 INDEX/SPXJ130G6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2025	1	2,103,000	3877.65	98,420			(3,027)		(3,027)	10,736				(5,504)		0001
Written Call/S&P 500 INDEX/SPX921V$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	2,923,534	4776.31	103,493			(42,321)		(42,321)	23,392				(13,815)		0001
Written Call/S&P 500 INDEX/SPX921U$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	2,453,982	4150.14	52,515			(19,387)		(19,387)	10,896				(11,344)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX9210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	3,168,000	4682.15	125,453			(36,391)		(36,391)	24,538				(13,923)		0001
Written Call/S&P 500 INDEX/SPX921XS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	3,018,086	4277.59	60,060			(28,617)		(28,617)	14,373				(14,629)		0001
Written Call/S&P 500 INDEX/SPX921VSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,763,147	4245.61	36,673			(15,591)		(15,591)	8,345				(8,331)		0001
Written Call/S&P 500 INDEX/SPX9210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	2,968,000	4161.91	72,716			(20,925)		(20,925)	13,699				(13,044)		0001
Written Call/S&P 500 INDEX/SPXL13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,837,842	4371.7	38,962			(19,603)		(19,603)	9,311				(9,088)		0001
Written Call/S&P 500 INDEX/SPX815KSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2026	1	2,319,000	4509.54	92,760			(23,811)		(23,811)	17,644				(10,442)		0001
Written Call/S&P 500 INDEX/SPX921USK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	3,334,176	4668.9	122,364			(42,476)		(42,476)	24,891				(15,413)		0001
Written Call/S&P 500 INDEX/SPX921XSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,522,379	4812.29	87,022			(39,094)		(39,094)	20,460				(12,226)		0001
Written Call/S&P 500 INDEX/SPXL13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	2,591,046	4918.16	92,500			(45,653)		(45,653)	22,023				(12,812)		0001
Written Call/S&P 500 INDEX/SPX815KSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2026	1	1,542,000	4008.48	37,316			(8,937)		(8,937)	7,425				(6,943)		0001
Written Call/S&P 500 INDEX/SPXA212SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,338,362	4255.45	65,240			(25,963)		(25,963)	10,370				(12,285)		0001
Written Call/S&P 500 INDEX/SPXA21558	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	3,180,163	4867.58	150,740			(64,471)		(64,471)	24,596				(17,359)		0001
Written Call/S&P 500 INDEX/SPXB05S6S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	4,549,205	4326.74	132,382			(57,245)		(57,245)	21,270				(24,832)		0001
Written Call/S&P 500 INDEX/SPXB05USK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	3,462,384	5132.3	151,652			(87,379)		(87,379)	31,634				(19,201)		0001
Written Call/S&P 500 INDEX/SPXA213SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	4,067,047	5013.58	171,629			(88,323)		(88,323)	35,236				(21,736)		0001
Written Call/S&P 500 INDEX/SPXL13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,948,523	4451.53	43,062			(23,821)		(23,821)	10,248				(10,032)		0001
Written Call/S&P 500 INDEX/SPXL13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	2,032,217	5015.57	71,737			(40,039)		(40,039)	18,237				(10,272)		0001
Written Call/S&P 500 INDEX/SPXB05USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	2,302,405	4562.04	62,395			(34,951)		(34,951)	12,740				(12,768)		0001
Written Call/S&P 500 INDEX/SPXL13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,273,000	4458.28	26,478			(15,077)		(15,077)	6,771				(6,434)		0001
Written Call/S&P 500 INDEX/SPXA213SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,630,000	4456.51	67,591			(34,503)		(34,503)	13,588				(14,056)		0001
Written Call/S&P 500 INDEX/SPXA212SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	3,607,496	4787.38	165,223			(64,430)		(64,430)	27,209				(18,953)		0001
Written Call/S&P 500 INDEX/SPXA2119S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	2,251,619	5007.97	84,211			(45,169)		(45,169)	20,095				(11,592)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	2,586,413	5337.77	106,302			(86,238)		(86,238)	23,860				(15,730)		0001
Written Call/S&P 500 INDEX/SPXC054SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	3,998,164	4872.22	93,957			(85,978)		(85,978)	26,185				(23,998)		0001
Written Call/S&P 500 INDEX/SPXA21C57	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,833,190	5372.41	109,644			(92,579)		(92,579)	27,605				(16,712)		0001
Written Call/S&P 500 INDEX/SPXA21FSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,376,000	4744.68	85,413			(68,224)		(68,224)	19,398				(20,532)		0001
Written Call/S&P 500 INDEX/SPXA21C56	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,244,814	4775.47	52,529			(43,992)		(43,992)	13,612				(13,241)		0001
Written Call/S&P 500 INDEX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	5,555,995	4796.43	128,899			(107,663)		(107,663)	35,246				(32,318)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	3,214,590	5395.99	123,440			(104,477)		(104,477)	32,778				(18,699)		0001
Written Call/S&P 500 INDEX/SPXA218SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	2,032,000	5176.02	90,830			(54,275)		(54,275)	18,504				(11,468)		0001
Written Call/S&P 500 INDEX/SPX815VSV	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	1,396,699	5266.08	58,103			(40,556)		(40,556)	12,758				(8,000)		0001
Written Call/S&P 500 INDEX/SPXA218S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,738,000	4600.9	48,316			(27,891)		(27,891)	9,630				(9,808)		0001
Written Call/S&P 500 INDEX/SPX815VSU	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	1,500,596	4680.96	38,865			(25,862)		(25,862)	9,004				(8,595)		0001
Written Call/S&P 500 INDEX/SPXA21D5Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	2,835,749	5481.24	109,743			(101,551)		(101,551)	28,596				(17,021)		0001
Written Call/S&P 500 INDEX/SPXC05D5U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/08/2027	1	2,821,000	4616.16	79,552			(58,878)		(58,878)	20,674				(18,324)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,879,677	4810.5	73,432			(66,196)		(66,196)	7,236				(18,491)		0001
Written Call/S&P 500 INDEX/SPXC05D5V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/08/2027	1	1,917,868	5193.18	88,605			(64,240)		(64,240)	24,366				(12,458)		0001
Written Call/S&P 500 INDEX/SPXA21K5K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,955,618	5477.73	78,225			(73,762)		(73,762)	4,462				(12,230)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/22/2027	1	5,003,929	5100.8	222,174			(161,442)		(161,442)	60,732				(32,870)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	4,744,116	5411.82	200,202			(177,958)		(177,958)	22,244				(30,463)		0001
Written Call/S&P 500 INDEX/SPXA21MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	5,103,893	4820.79	126,066			(115,800)		(115,800)	10,266				(32,390)		0001
Written Call/S&P 500 INDEX/SPXA21ISP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,178,000	5326.43	91,912			(73,608)		(73,608)	18,303				(13,453)		0001
Written Call/S&P 500 INDEX/SPXA21MSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,525,000	5423.39	102,768			(93,845)		(93,845)	8,922				(16,024)		0001
Written Call/S&P 500 INDEX/SPXC05GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/22/2027	1	6,991,000	4534.05	183,863			(141,818)		(141,818)	42,046				(45,923)		0001
Written Call/S&P 500 INDEX/SPXA21KSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,045,000	4869.1	25,394			(23,894)		(23,894)	1,499				(6,535)		0001
Written Call/S&P 500 INDEX/SPXC056SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2027	1	3,640,000	4734.6	94,640			(75,041)		(75,041)	19,599				(22,483)		0001
Written Call/S&P 500 INDEX/SPXN13I5G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	1,874,000	4673.61	55,470			(45,070)		(45,070)	10,401				(12,883)		0001
Written Call/S&P 500 INDEX/SPXC05S5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/06/2025	06/08/2027	1	2,990,046	5400.32	139,037			(125,188)		(125,188)	13,849				(20,822)		0001
Written Call/S&P 500 INDEX/SPXC05MSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2027	1	4,611,098	4531.15	152,166			(99,550)		(99,550)	52,617				(31,376)		0001
Written Call/S&P 500 INDEX/SPXA210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	3,128,284	3986.22	118,562			(46,881)		(46,881)	71,681				(20,825)		0001
Written Call/S&P 500 INDEX/SPXC05MSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2027	1	2,264,320	5097.55	120,235			(76,982)		(76,982)	43,253				(15,408)		0001
Written Call/S&P 500 INDEX/SPXA21S5Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	2,128,261	4758.98	123,439			(57,967)		(57,967)	65,472				(14,320)		0001
Written Call/S&P 500 INDEX/SPXA21WSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	2,049,000	4774.27	62,290			(53,876)		(53,876)	8,414				(14,409)		0001
Written Call/S&P 500 INDEX/SPXC05S5J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/06/2025	06/08/2027	1	2,802,000	4800.29	80,698			(73,893)		(73,893)	6,805				(19,512)		0001
Written Call/S&P 500 INDEX/SPXN13I5H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	3,928,421	5257.81	187,779			(149,144)		(149,144)	38,634				(27,006)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA21SSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	2,978,000	4230.21		108,995		(52,529)		(52,529)	56,466				(20,038)		0001
Written Call/S&P 500 INDEX/SPXA210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	3,851,505	4484.49		229,165		(87,138)		(87,138)	142,027				(25,639)		0001
Written Call/S&P 500 INDEX/SPXA21WSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	3,038,082	5371.06		147,955		(126,599)		(126,599)	21,356				(21,364)		0001
Written Call/RTY Index/RTY0170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	1,228,968	1882.27	50,142			(7,433)		(7,433)	16,900				(2,691)		0001
Written Call/RTY Index/RTY0170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	1,009,354	1998.58	33,107			(2,206)		(2,206)	21,197				(1,239)		0001
Written Call/RTY Index/RTY0210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	1,554,886	1875.98	63,595			(3,775)		(3,775)	22,801				(2,541)		0001
Written Call/RTY Index/RTY0210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,688,996	2005.1	61,311			(23,110)		(23,110)	25,301				(4,051)		0001
Written Call/RTY Index/RTY0210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,374,003	2166	46,579			(56,830)		(56,830)	12,384				(4,315)		0001
Written Call/RTY Index/RTY0050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	1,591,000	2399.64	48,685			(93,370)		(93,370)	(22,433)				(4,748)		0001
Written Call/RTY Index/RTY0050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	2,142,461	2159.68	68,987			(81,229)		(81,229)	22,840				(6,393)		0001
Written Call/RTY Index/RTY0050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	1,335,746	2168.1	45,415			(57,678)		(57,678)	11,675				(4,436)		0001
Written Call/RTY Index/RTY0170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	1,426,506	1975.49	54,065			(20,680)		(20,680)	19,620				(3,733)		0001
Written Call/RTY Index/RTY0150S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	2,155,435	2015.07	80,182			(62,871)		(62,871)	17,311				(7,816)		0001
Written Call/RTY Index/RTY0050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	1,765,942	1851.28	64,987			(40,775)		(40,775)	24,211				(7,495)		0001
Written Call/RTY Index/RTY0210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	2,001,803	1975.81	69,463			(58,811)		(58,811)	10,652				(8,031)		0001
Written Call/RTY Index/RTY0150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,794,591	1867.93	70,707			(42,338)		(42,338)	28,369				(7,411)		0001
Written Call/RTY Index/RTY0210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	2,457,208	2051.74	82,562			(86,979)		(86,979)	(4,417)				(9,560)		0001
Written Call/RTY Index/RTY0210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,557,357	2073.35	51,549			(56,323)		(56,323)	(4,774)				(5,850)		0001
Written Call/RTY Index/RTY0050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	1,314,367	1823.77	57,964			(32,775)		(32,775)	25,188				(6,076)		0001
Written Call/RTY Index/RTY0150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/22/2025	04/22/2026	1	1,179,040	1701.25	58,362			(22,378)		(22,378)	35,984				(5,309)		0001
Written Call/RTY Index/RTY0050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4ROTD8PU41	06/06/2025	06/08/2026	1	1,153,091	1919.02	43,933			(39,081)		(39,081)	4,851				(5,589)		0001
Written Call/RTY Index/RTY0210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2026	1	1,564,774	1584.64	89,662			(19,963)		(19,963)	69,699				(6,877)		0001
Written Call/RTY Index/RTY0050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4ROTD8PU41	02/22/2024	02/20/2026	1	1,399,000	1812.45	77,505			(25,933)		(25,933)	10,199				(5,613)		0001
Written Call/RTY Index/RTY0130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	4,488,000	2395.55	512,530			(530,930)		(530,930)	(29,012)				(22,957)		0001
Written Call/RTY Index/RTY0210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,296,000	2005.1	74,002			(63,415)		(63,415)	1,466				(7,187)		0001
Written Call/RTY Index/RTY0050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	1,498,000	2159.68	75,799			(104,725)		(104,725)	(2,973)				(8,714)		0001
Written Call/S&P 500 INDEX/SPX050KSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG ... BFM8T61CT2L1QCEMIK50	04/08/2020	04/08/2026	1	6,179,000	2199.98	758,781			(14,604)		(14,604)	(13,684)				(27,156)		0001
Written Call/S&P 500 INDEX/SPX150KS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG ... BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	12,741,725	3417.42	1,047,370			(224,195)		(224,195)	(5,327)				(106,813)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX150K$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	4,107,702	3844.6	449,793			(99,543)		(99,543)	3,540				(34,435)		0001
Written Call/S&P 500 INDEX/SPX615X$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	5,344,000	2343.84	655,174			(3,797)		(3,797)	4,772				(24,704)		0001
Written Call/S&P 500 INDEX/SPX621B$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2020	02/20/2026	1	2,463,000	2670.2	233,985			(6,307)		(6,307)	4,371				(9,881)		0001
Written Call/S&P 500 INDEX/SPX621D$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2020	05/22/2026	1	5,011,000	2364.36	642,410			(276)		(276)	2,465				(23,679)		0001
Written Call/S&P 500 INDEX/SPX621G$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	6,203,579	2652.46	820,113			(8,803)		(8,803)	6,700				(34,402)		0001
Written Call/S&P 500 INDEX/SPX6211$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	6,514,807	2807.55	794,806			(19,512)		(19,512)	26,863				(37,896)		0001
Written Call/S&P 500 INDEX/SPX621W$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1	1,020,400	3549	109,133			(14,232)		(14,232)	889				(7,396)		0001
Written Call/S&P 500 INDEX/SPX700V$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/22/2019	11/21/2025	1	1,872,000	2488.23	178,214			(1,909)		(1,909)	4,065				(5,879)		0001
Written Call/S&P 500 INDEX/SPX700Y$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/06/2019	12/08/2025	1	1,001,000	2516.73	93,594			(1,172)		(1,172)	2,256				(3,324)		0001
Written Call/S&P 500 INDEX/SPX7151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	1,551,417	2718	193,473			(3,315)		(3,315)	2,122				(8,291)		0001
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	19,555,580	3757.25	2,016,180			(358,855)		(358,855)	11,302				(153,964)		0001
Written Call/S&P 500 INDEX/SPX7210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	1,884,366	3299	162,363			(31,291)		(31,291)	(945)				(15,927)		0001
Written Call/S&P 500 INDEX/SPX721S$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028	1	1,966,285	3121	144,608			(30,323)		(30,323)	(1,472)				(16,730)		0001
Written Call/S&P 500 INDEX/SPX8000$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/20/2019	12/22/2025	1	2,396,000	2576.98	213,004			(3,532)		(3,532)	5,277				(8,295)		0001
Written Call/S&P 500 INDEX/SPX8004$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/08/2020	01/08/2026	1	2,537,000	2602.44	234,165			(4,474)		(4,474)	5,303				(9,200)		0001
Written Call/S&P 500 INDEX/SPX8006$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/22/2020	01/22/2026	1	1,424,000	2657.4	129,726			(2,872)		(2,872)	2,951				(5,349)		0001
Written Call/S&P 500 INDEX/SPX805Z$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/07/2020	02/06/2026	1	1,366,000	2662.17	125,672			(3,077)		(3,077)	2,713				(5,315)		0001
Written Call/S&P 500 INDEX/SPX8215$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	1,939,123	3006	160,430			(31,433)		(31,433)	(1,934)				(17,433)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	4,577,917	2846.03	564,457			(30,570)		(30,570)	4,028				(27,004)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	4,060,265	2961.8	487,232			(29,631)		(29,631)	3,894				(24,371)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	5,551,202	3073.18	703,337			(46,050)		(46,050)	5,272				(34,716)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	7,573,171	3132.47	968,609			(66,444)		(66,444)	7,434				(48,061)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	10,020,270	3101.2	1,271,572			(88,528)		(88,528)	8,854				(64,343)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	7,439,490	3057.08	873,396			(65,854)		(65,854)	5,665				(48,323)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	9,533,664	3152.47	1,080,164			(90,542)		(90,542)	8,103				(62,626)		0001
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	8,775,758	3277.74	927,598			(91,023)		(91,023)	8,765				(58,420)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	6,005,935	3307.98	644,437			(64,625)		(64,625)	5,975				(40,411)		0001

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Written Call/S&P 500 INDEX/SPX905C$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	6,136,935	3386.08	653,584			(70,224)		(70,224)	6,594				(41,759)		0001
Written Call/S&P 500 INDEX/SPX905D$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	10,558,806	3324.69	1,135,072			(119,876)		(119,876)	9,364				(72,588)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	10,869,427	3381.81	1,159,768			(130,066)		(130,066)	10,091				(75,691)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	10,662,487	3397.15	1,125,959			(130,954)		(130,954)	9,598				(74,981)		0001
Written Call/S&P 500 INDEX/SPX905H$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	17,183,514	3456.66	1,879,876			(221,847)		(221,847)	16,556				(122,170)		0001
Written Call/S&P 500 INDEX/SPX9051$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	10,049,387	3493.98	1,103,423			(134,628)		(134,628)	9,942				(72,123)		0001
Written Call/S&P 500 INDEX/SPX905J$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	15,279,359	3549.22	1,647,115			(214,427)		(214,427)	15,959				(110,746)		0001
Written Call/S&P 500 INDEX/SPX905K$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	16,248,403	3553.34	1,800,323			(232,918)		(232,918)	16,243				(118,839)		0001
Written Call/S&P 500 INDEX/SPX905K$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	2,678,047	3553	289,904			(38,379)		(38,379)	2,675				(19,587)		0001
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	20,058,313	3516.51	2,282,636			(293,327)		(293,327)	15,900				(149,772)		0001
Written Call/S&P 500 INDEX/SPX905N$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	26,865,865	3513.07	3,049,276			(399,418)		(399,418)	19,065				(202,565)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	17,539,219	3635.92	1,839,864			(282,234)		(282,234)	16,109				(133,354)		0001
Written Call/S&P 500 INDEX/SPX905P$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	2,250,022	3761	240,081			(39,331)		(39,331)	2,550				(17,279)		0001
Written Call/S&P 500 INDEX/SPX905R$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	20,561,614	3760.97	2,138,408			(371,668)		(371,668)	20,514				(160,627)		0001
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	20,968,219	3741.62	2,109,403			(386,820)		(386,820)	17,925				(166,539)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	3,509,553	3518	365,723			(58,553)		(58,553)	1,185				(28,085)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	19,493,741	3617.23	1,846,057			(348,256)		(348,256)	9,958				(157,494)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	18,490,918	3443.81	1,813,959			(307,266)		(307,266)	2,159				(150,486)		0001
Written Call/S&P 500 INDEX/SPX905X$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	5,627,000	3874.28	742,764			(130,726)		(130,726)	6,581				(45,795)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	14,510,786	3336.56	1,498,964			(232,523)		(232,523)	(1,936)				(119,006)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	4,708,249	3753.63	644,088			(104,469)		(104,469)	3,919				(38,613)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	15,356,656	3609.29	1,326,815			(285,861)		(285,861)	6,079				(126,838)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	5,516,010	4060.45	641,512			(145,266)		(145,266)	8,476				(45,559)		0001
Written Call/S&P 500 INDEX/SPX921E$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	9,781,208	3683.5	552,638			(282,106)		(282,106)	(11,774)				(103,064)		0001
Written Call/S&P 500 INDEX/SPX921E$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	8,703,174	4143.93	671,885			(346,886)		(346,886)	(6,119)				(91,705)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	18,689,039	3590.62	1,541,846			(349,984)		(349,984)	5,828				(155,597)		0001

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Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	4,398,630	4039.45	482,530			(116,215)		(116,215)	6,287				(36,621)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	10,687,532	3298.67	877,446			(178,285)		(178,285)	(3,702)				(90,332)		0001
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	4,230,867	3711.01	461,588			(97,183)		(97,183)	2,357				(35,760)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	11,012,232	3121.09	963,570			(171,055)		(171,055)	(7,579)				(93,699)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	2,947,505	3511.22	342,205			(62,253)		(62,253)	144				(25,079)		0001
Written Call/S&P 500 INDEX/SPXA054$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	10,010,225	3007.91	818,836			(151,411)		(151,411)	(9,278)				(86,414)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	4,872,556	3383.9	529,160			(99,460)		(99,460)	(1,565)				(42,062)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	10,177,108	3119.5	810,098			(164,423)		(164,423)	(8,089)				(88,458)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	5,388,622	3509.44	578,738			(118,210)		(118,210)	(454)				(46,837)		0001
Written Call/S&P 500 INDEX/SPXA055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	11,136,852	3169.3	973,361			(186,669)		(186,669)	(8,318)				(97,412)		0001
Written Call/S&P 500 INDEX/SPXA055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	5,622,897	3565.47	652,818			(128,301)		(128,301)	23				(49,182)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	12,896,714	3312.05	1,102,669			(235,132)		(235,132)	(6,916)				(113,711)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	6,268,187	3726.05	715,200			(156,872)		(156,872)	2,061				(55,267)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	9,916,270	3310.39	835,942			(183,098)		(183,098)	(5,651)				(87,969)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	5,907,684	3724.19	659,298			(149,626)		(149,626)	1,701				(52,408)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	12,266,436	3204.94	987,448			(218,373)		(218,373)	(9,793)				(109,620)		0001
Written Call/S&P 500 INDEX/SPXA057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	7,741,873	3605.56	828,380			(187,700)		(187,700)	(301)				(69,186)		0001
Written Call/S&P 500 INDEX/SPXA058$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	8,313,427	3006.39	648,447			(136,179)		(136,179)	(9,421)				(74,739)		0001
Written Call/S&P 500 INDEX/SPXA058$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	5,887,098	3382.19	605,782			(129,869)		(129,869)	(3,390)				(52,926)		0001
Written Call/S&P 500 INDEX/SPXA059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	9,994,117	2911.73	787,536			(158,116)		(158,116)	(12,814)				(90,380)		0001
Written Call/S&P 500 INDEX/SPXA059$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	5,510,349	3275.69	570,321			(116,843)		(116,843)	(4,600)				(49,832)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,190,457	2912	93,711			(18,838)		(18,838)	(1,526)				(10,766)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	9,540,852	3002.2	744,186			(159,672)		(159,672)	(11,485)				(86,785)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	5,575,936	3377.48	571,533			(125,564)		(125,564)	(3,714)				(50,719)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	8,114,484	3202.86	632,118			(153,648)		(153,648)	(7,900)				(74,812)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	7,125,050	3603.22	737,443			(183,191)		(183,191)	(1,795)				(65,690)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	12,667,456	3170.81	1,019,730			(239,214)		(239,214)	(13,532)				(117,539)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	9,871,057	3567.16	1,054,229			(252,537)		(252,537)	(3,810)				(91,591)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	12,091,873	3057.91	996,370			(218,553)		(218,553)	(15,306)				(112,821)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	9,381,753	3440.15	1,024,487			(228,425)		(228,425)	(6,614)				(87,535)		0001
Written Call/S&P 500 INDEX/SPXA05F$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,409,136	3116.06	506,322			(120,200)		(120,200)	(7,778)				(60,198)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,139,348	3505.57	645,859			(155,520)		(155,520)	(3,753)				(57,664)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	6,543,902	3178.09	510,424			(127,452)		(127,452)	(7,523)				(61,797)		0001
Written Call/S&P 500 INDEX/SPXA05G$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	4,682,964	3575.35	487,497			(123,557)		(123,557)	(2,367)				(44,223)		0001
Written Call/S&P 500 INDEX/SPXA05I$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	15,091,143	3192.84	1,020,161			(302,380)		(302,380)	(17,977)				(144,199)		0001
Written Call/S&P 500 INDEX/SPXA05I$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	9,690,450	3591.95	879,893			(263,180)		(263,180)	(5,517)				(92,594)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,851,067	3193.61	631,453			(199,360)		(199,360)	(12,005)				(94,622)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,178,983	3592.81	795,818			(251,768)		(251,768)	(5,616)				(88,166)		0001
Written Call/S&P 500 INDEX/SPXA05M$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	13,055,000	3149.58	980,431			(261,293)		(261,293)	(17,134)				(126,046)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	9,333,876	3543.27	934,321			(252,652)		(252,652)	(7,096)				(90,119)		0001
Written Call/S&P 500 INDEX/SPXA050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	12,312,557	3284.02	976,386			(264,593)		(264,593)	(14,160)				(119,531)		0001
Written Call/S&P 500 INDEX/SPXA050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	8,522,963	3694.52	902,582			(249,259)		(249,259)	(4,331)				(82,742)		0001
Written Call/S&P 500 INDEX/SPXA05Q$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	7,497,160	.3307	568,936			(164,288)		(164,288)	(8,615)				(73,152)		0001
Written Call/S&P 500 INDEX/SPXA05R$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	5,226,148	.3720	531,387			(155,961)		(155,961)	(2,662)				(50,993)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	10,433,522	3310.5	777,297			(231,445)		(231,445)	(12,357)				(102,460)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	9,567,980	3724.31	953,928			(289,097)		(289,097)	(5,379)				(93,960)		0001
Written Call/S&P 500 INDEX/SPXA05U$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	10,421,604	3354.1	731,597			(238,298)		(238,298)	(11,958)				(102,851)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	8,175,215	3773.37	769,288			(255,105)		(255,105)	(4,191)				(80,681)		0001
Written Call/S&P 500 INDEX/SPXA13X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2020	03/06/2026	1	1,872,000	2377.9	236,059			(4,354)		(4,354)	3,016				(7,731)		0001
Written Call/S&P 500 INDEX/SPXA13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2020	03/20/2026	1	2,177,000	1843.94	331,993			(4,226)		(4,226)	2,510				(9,240)		0001
Written Call/S&P 500 INDEX/SPXA17T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	1,862,375	.1844	234,950			(3,081)		(3,081)	2,416				(7,904)		0001
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	10,287,971	3629.07	654,315			(275,623)		(275,623)	(9,047)				(103,617)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	7,181,032	4082.71	613,978			(265,725)		(265,725)	(1,484)				(72,325)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	12,967,724	3510.04	794,921			(335,545)		(335,545)	(14,915)				(132,054)		0001
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	11,350,889	3948.8	931,908			(403,022)		(403,022)	(6,317)				(115,589)		0001
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	15,378,995	3565.99	898,133			(411,357)		(411,357)	(17,135)				(157,434)		0001
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	11,663,063	4011.74	923,715			(428,987)		(428,987)	(6,116)				(119,394)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	12,305,958	3456.05	719,899			(315,500)		(315,500)	(16,066)				(126,550)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	11,592,725	3888.05	916,985			(406,498)		(406,498)	(8,952)				(119,216)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	9,862,207	3645.3	544,394			(284,498)		(284,498)	(11,862)				(103,403)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	7,068,629	4100.96	531,561			(280,713)		(280,713)	(4,862)				(74,113)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	11,516,593	3803.7	780,825			(361,625)		(361,625)	(12,527)				(121,873)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	8,421,559	4279.17	762,993			(365,936)		(365,936)	(5,054)				(89,120)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,446,525	3810.83	841,752			(426,746)		(426,746)	(15,219)				(143,077)		0001
Written Call/S&P 500 INDEX/SPXB05G$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,744,000	4287.19	1,166,866			(603,219)		(603,219)	(9,200)				(146,242)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	12,859,796	3880.34	766,444			(423,337)		(423,337)	(14,056)				(137,412)		0001
Written Call/S&P 500 INDEX/SPXB05H$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	8,763,855	4365.39	710,749			(399,649)		(399,649)	(5,741)				(93,645)		0001
Written Call/S&P 500 INDEX/SPXB051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	23,286,943	3998.33	1,352,971			(813,524)		(813,524)	(23,761)				(250,096)		0001
Written Call/S&P 500 INDEX/SPXB051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	18,471,891	4498.12	1,483,293			(896,354)		(896,354)	(11,628)				(198,384)		0001
Written Call/S&P 500 INDEX/SPXB05J$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	22,494,915	4069.62	1,270,963			(815,866)		(815,866)	(22,294)				(242,592)		0001
Written Call/S&P 500 INDEX/SPXB05J$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	17,436,484	4578.33	1,316,455			(879,513)		(879,513)	(11,168)				(188,040)		0001
Written Call/S&P 500 INDEX/SPXB05K$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	20,704,191	4098.95	1,231,899			(765,892)		(765,892)	(21,032)				(224,199)		0001
Written Call/S&P 500 INDEX/SPXB05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	11,330,189	4611.32	926,809			(582,817)		(582,817)	(7,912)				(122,691)		0001
Written Call/S&P 500 INDEX/SPXB05L$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	19,259,946	4187.34	1,092,039			(744,420)		(744,420)	(19,010)				(209,411)		0001
Written Call/S&P 500 INDEX/SPXB05L$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	9,654,084	4710.76	759,776			(519,575)		(519,575)	(7,024)				(104,968)		0001
Written Call/S&P 500 INDEX/SPXB135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	6,372,000	2239.45	852,574			(17,215)		(17,215)	(15,424)				(28,691)		0001
Written Call/S&P 500 INDEX/SPXB13H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	5,340,994	2585.91	626,499			(3,829)		(3,829)	5,256				(25,888)		0001
Written Call/S&P 500 INDEX/SPXB13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	4,940,000	2494.29	672,828			(2,193)		(2,193)	3,675				(24,428)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	5,248,288	2535.95	674,405			(3,306)		(3,306)	4,435				(26,527)		0001
Written Call/S&P 500 INDEX/SPXB13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	4,210,936	2620.82	538,579			(4,198)		(4,198)	4,388				(21,680)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	4,806,394	2681.02	641,654			(6,772)		(6,772)	5,854				(25,252)		0001
Written Call/S&P 500 INDEX/SPXB179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,049,323	2808	121,215			(6,710)		(6,710)	815				(6,104)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	6,039,433	2717.73	780,295			(10,195)		(10,195)	7,912				(32,277)		0001
Written Call/S&P 500 INDEX/SPXC139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	6,639,555	2665.47	883,725			(8,851)		(8,851)	7,230				(36,242)		0001
Written Call/S&P 500 INDEX/SPXC13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	8,488,478	2757.46	1,068,699			(18,658)		(18,658)	11,425				(47,905)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	4,799,321	2762.79	599,435			(11,850)		(11,850)	6,671				(27,490)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	3,501,957	2949.81	424,437			(25,373)		(25,373)	4,431				(21,298)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	6,823,651	3059.74	820,885			(53,964)		(53,964)	8,834				(42,147)		0001
Written Call/S&P 500 INDEX/SPXE13X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	21,042,054	3611.26	2,356,710			(319,326)		(319,326)	21,033				(155,760)		0001
Written Call/S&P 500 INDEX/SPXF138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,140,770	3636	119,875			(18,479)		(18,479)	942				(8,673)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	36,337,439	3761.36	3,822,699			(640,400)		(640,400)	35,760				(279,048)		0001
Written Call/S&P 500 INDEX/SPXF13E$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	20,080,380	3746.35	2,018,078			(356,802)		(356,802)	17,829				(155,453)		0001
Written Call/S&P 500 INDEX/SPXF13F$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/22/2027	1	1,807,615	3746	179,193			(32,110)		(32,110)	1,604				(13,994)		0001
Written Call/S&P 500 INDEX/SPXF13R$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	1,566,805	3742	153,038			(29,109)		(29,109)	1,113				(12,444)		0001
Written Call/S&P 500 INDEX/SPXF13U$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	19,245,456	3518.35	1,934,168			(321,759)		(321,759)	5,963				(154,013)		0001
Written Call/S&P 500 INDEX/SPXG13L$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/22/2028	1	2,375,928	3511	250,951			(50,074)		(50,074)	214				(20,216)		0001
Written Call/S&P 500 INDEX/SPXG13O$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	20,196,242	3292.62	1,633,876			(343,277)		(343,277)	(5,132)				(173,219)		0001
Written Call/S&P 500 INDEX/SPXG13O$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	6,945,806	3704.19	748,758			(164,124)		(164,124)	2,658				(59,573)		0001
Written Call/S&P 500 INDEX/SPXH13K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	14,048,030	3062.49	1,047,983			(240,691)		(240,691)	(10,658)				(128,784)		0001
Written Call/S&P 500 INDEX/SPXH13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	10,304,863	3445.3	1,018,120			(241,186)		(241,186)	(3,753)				(94,469)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	9,766,701	3294.29	686,599			(200,345)		(200,345)	(6,362)				(92,831)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	13,497,416	3706.07	1,271,457			(381,515)		(381,515)	(2,447)				(128,291)		0001
Written Call/S&P 500 INDEX/SPXI13HS$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,289,000	3306.82	165,953			(49,476)		(49,476)	(1,741)				(22,335)		0001
Written Call/S&P 500 INDEX/SPXI13HS$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,308,607	3720.17	224,397			(68,652)		(68,652)	(786)				(22,526)		0001
Written Call/S&P 500 INDEX/SPXI13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	16,807,200	3435.14	1,085,745			(398,578)		(398,578)	(11,964)				(166,859)		0001
Written Call/S&P 500 INDEX/SPXI13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	10,130,130	3864.54	876,256			(331,801)		(331,801)	(2,893)				(100,570)		0001
Written Call/S&P 500 INDEX/SPXI13X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	14,164,209	3505.51	916,424			(350,212)		(350,212)	(9,357)				(141,302)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	8,153,654	3943.7	712,629			(279,101)		(279,101)	(1,841)				(81,341)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	8,885,543	3519.16	540,241			(222,729)		(222,729)	(6,042)				(89,068)		0001
Written Call/S&P 500 INDEX/SPXJ131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	9,282,333	3959.06	763,008			(322,138)		(322,138)	(2,394)				(93,046)		0001
Written Call/S&P 500 INDEX/SPXJ138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	17,290,981	3599.5	1,123,914			(458,358)		(458,358)	(11,532)				(175,262)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	11,820,603	4049.44	1,028,392			(434,630)		(434,630)	(3,118)				(119,814)		0001
Written Call/S&P 500 INDEX/SPXJ13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	15,303,134	3446.8	881,461			(389,847)		(389,847)	(14,264)				(158,236)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	12,159,042	3877.65	945,973			(426,301)		(426,301)	(7,496)				(125,726)		0001
Written Call/S&P 500 INDEX/SPXJ13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	10,279,236	3379.33	580,777			(255,366)		(255,366)	(10,485)				(106,764)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	8,056,536	3801.74	613,102			(274,651)		(274,651)	(5,896)				(83,678)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,620,449	3506.22	815,821			(389,400)		(389,400)	(13,786)				(152,671)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	13,087,666	3944.5	994,663			(480,234)		(480,234)	(8,488)				(136,665)		0001
Written Call/S&P 500 INDEX/SPXB05M5G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2024	05/08/2030	1	13,306,355	4668.9	1,001,969			(715,850)		(715,850)	(13,109)				(146,635)		0001
Written Call/S&P 500 INDEX/SPXB05M58	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/22/2024	04/22/2030	1	16,215,771	4008.48	895,111			(588,503)		(588,503)	(20,418)				(177,888)		0001
Written Call/S&P 500 INDEX/SPX921V5W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,603,786	4776.31	915,035			(698,288)		(698,288)	(1,605)				(139,440)		0001
Written Call/S&P 500 INDEX/SPXB05M5R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	21,176,283	4277.59	1,107,520			(876,793)		(876,793)	(25,636)				(235,327)		0001
Written Call/S&P 500 INDEX/SPX921V5V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,248,288	4245.61	639,361			(485,458)		(485,458)	(8,529)				(135,507)		0001
Written Call/S&P 500 INDEX/SPXC17UST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	12,495,635	4682.15	939,672			(671,353)		(671,353)	(6,860)				(136,531)		0001
Written Call/S&P 500 INDEX/SPXC17YSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	14,100,932	4918.16	1,058,980			(851,809)		(851,809)	(14,087)				(157,307)		0001
Written Call/S&P 500 INDEX/SPXB05M5S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	15,608,004	4812.29	1,119,094			(897,012)		(897,012)	(17,327)				(173,448)		0001
Written Call/S&P 500 INDEX/SPX261LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2024	12/21/2029	1	5,289,000	6471.76	869,512			(697,507)		(697,507)	(18,022)				(55,970)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	18,313,783	4371.7	1,005,427			(799,177)		(799,177)	(13,479)				(204,305)		0001
Written Call/S&P 500 INDEX/SPXB05M5F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2024	05/08/2030	1	16,823,427	4150.14	942,112			(652,608)		(652,608)	(20,087)				(185,393)		0001
Written Call/S&P 500 INDEX/SPXC17USS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	14,516,373	4161.91	798,400			(563,046)		(563,046)	(7,287)				(158,610)		0001
Written Call/S&P 500 INDEX/SPXB05M59	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/22/2024	04/22/2030	1	13,057,794	4509.54	997,615			(655,472)		(655,472)	(12,796)				(143,245)		0001
Written Call/S&P 500 INDEX/SPXB050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/22/2024	08/22/2030	1	18,605,155	4456.51	1,080,959			(850,539)		(850,539)	(26,168)				(211,067)		0001
Written Call/S&P 500 INDEX/SPXB050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2030	1	13,080,034	4787.38	1,128,807			(758,501)		(758,501)	(18,639)				(147,833)		0001
Written Call/S&P 500 INDEX/SPXB055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/06/2024	09/06/2030	1	16,134,599	4326.74	1,027,774			(704,206)		(704,206)	(24,628)				(183,769)		0001
Written Call/S&P 500 INDEX/SPXB05NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/08/2024	07/08/2030	1	12,573,590	4458.28	705,378			(565,285)		(565,285)	(15,298)				(140,923)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	8,583,989	5013.58	701,312			(543,730)		(543,730)	(13,135)				(97,381)		0001
Written Call/S&P 500 INDEX/SPXB05U$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	6,665,174	5132.3	567,206			(443,469)		(443,469)	(11,547)				(76,195)		0001
Written Call/S&P 500 INDEX/SPXB05N$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	10,527,969	5015.57	784,334			(657,971)		(657,971)	(13,459)				(117,996)		0001
Written Call/S&P 500 INDEX/SPXB05T$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	12,704,636	4562.04	773,712			(610,315)		(610,315)	(18,855)				(145,236)		0001
Written Call/S&P 500 INDEX/SPXB050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	7,476,652	5007.97	579,441			(467,828)		(467,828)	(10,136)				(84,117)		0001
Written Call/S&P 500 INDEX/SPXB050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	14,160,070	4451.53	783,052			(638,067)		(638,067)	(18,123)				(159,309)		0001
Written Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	16,925,047	4255.45	1,049,353			(710,243)		(710,243)	(24,636)				(191,290)		0001
Written Call/S&P 500 INDEX/SPXB05S$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	11,741,577	4867.58	1,025,040			(707,796)		(707,796)	(18,525)				(133,733)		0001
Written Call/S&P 500 INDEX/SPXC055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	17,433,580	5337.77	1,211,634			(1,270,520)		(1,270,520)	(40,571)				(203,994)		0001
Written Call/S&P 500 INDEX/SPXC051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	22,284,870	5395.99	1,573,312			(1,638,803)		(1,638,803)	(47,912)				(258,006)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	26,729,496	4796.43	1,344,494			(1,420,625)		(1,420,625)	(44,157)				(309,464)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	24,631,915	4872.22	1,231,596			(1,335,335)		(1,335,335)	(6,680)				(287,212)		0001
Written Call/S&P 500 INDEX/SPXC053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	16,226,327	5372.41	1,090,409			(1,189,241)		(1,189,241)	(36,001)				(188,533)		0001
Written Call/S&P 500 INDEX/SPXC055$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	23,268,145	4744.68	1,207,617			(1,229,464)		(1,229,464)	(42,326)				(272,265)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	16,623,181	5481.24	1,160,298			(1,258,497)		(1,258,497)	(5,869)				(193,829)		0001
Written Call/S&P 500 INDEX/SPXC053$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	19,112,728	4775.47	997,684			(1,013,549)		(1,013,549)	(32,797)				(222,070)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	16,717,421	4680.96	919,458			(848,120)		(848,120)	(26,559)				(192,705)		0001
Written Call/S&P 500 INDEX/SPXB05W$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	19,914,638	4600.9	1,174,964			(976,577)		(976,577)	(30,736)				(228,731)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	14,501,522	5266.08	1,125,318			(1,018,214)		(1,018,214)	(28,663)				(167,162)		0001
Written Call/S&P 500 INDEX/SPXB05W$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	11,581,878	5176.02	950,872			(786,100)		(786,100)	(21,372)				(133,024)		0001
Written Call/S&P 500 INDEX/SPXD17E$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	13,783,928	5423.39	996,578			(1,052,072)		(1,052,072)	(55,494)				(163,253)		0001
Written Call/S&P 500 INDEX/SPXC056$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	20,864,132	4734.6	1,018,170			(1,102,796)		(1,102,796)	(84,626)				(245,293)		0001
Written Call/S&P 500 INDEX/SPXC05D$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	12,794,818	5193.18	1,118,267			(901,451)		(901,451)	216,816				(152,571)		0001
Written Call/S&P 500 INDEX/SPXC058$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	14,054,517	4869.1	704,131			(781,169)		(781,169)	(77,038)				(165,806)		0001
Written Call/S&P 500 INDEX/SPXC05G$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	3,861,700	4534	203,907			(193,519)		(193,519)	10,388				(46,204)		0001
Written Call/S&P 500 INDEX/SPXC05D$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	21,860,734	4616.16	1,285,411			(1,123,796)		(1,123,796)	161,615				(260,677)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05C$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	10,283,047	5411.82		743,464		(774,861)		(774,861)	(31,396)				(122,205)		0001
Written Call/S&P 500 INDEX/SPXN134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/07/2031	1	1,765,681	5193		148,863		(125,500)		(125,500)	23,363				(21,055)		0001
Written Call/S&P 500 INDEX/SPXC05BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	20,789,299	4810.5		1,060,254		(1,139,949)		(1,139,949)	(79,695)				(247,063)		0001
Written Call/S&P 500 INDEX/SPXC05G$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	876,048	5101		64,112		(60,062)		(60,062)	4,050				(10,482)		0001
Written Call/S&P 500 INDEX/SPXC05F$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	27,639,724	4534.05		1,575,464		(1,385,132)		(1,385,132)	190,332				(330,697)		0001
Written Call/S&P 500 INDEX/SPXC05F$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	10,123,077	5100.8		815,920		(693,967)		(693,967)	121,953				(121,118)		0001
Written Call/S&P 500 INDEX/SPXC056$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	11,484,551	5326.43		777,504		(836,214)		(836,214)	(58,710)				(135,020)		0001
Written Call/S&P 500 INDEX/SPXN134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/07/2031	1	2,054,191	4616		122,453		(106,455)		(106,455)	15,999				(24,495)		0001
Written Call/S&P 500 INDEX/SPXC058$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	9,163,142	5477.73		635,006		(701,573)		(701,573)	(66,567)				(108,101)		0001
Written Call/S&P 500 INDEX/SPXD17E$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	22,368,459	4820.79		1,198,949		(1,247,153)		(1,247,153)	(48,204)				(264,926)		0001
Written Call/S&P 500 INDEX/SPXC05K$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	10,062,068	4758.98		905,586		(618,610)		(618,610)	286,976				(121,306)		0001
Written Call/S&P 500 INDEX/SPXC051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	19,818,197	4484.49		1,827,238		(1,103,104)		(1,103,104)	724,133				(238,135)		0001
Written Call/S&P 500 INDEX/SPXC051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	33,459,646	3986.22		2,248,488		(1,374,414)		(1,374,414)	874,074				(402,050)		0001
Written Call/S&P 500 INDEX/SPXC05L$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	12,426,322	5097.55		1,081,090		(858,607)		(858,607)	222,483				(150,373)		0001
Written Call/S&P 500 INDEX/SPX261R$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	6,107,676	5400.32		478,231		(473,618)		(473,618)	4,613				(74,410)		0001
Written Call/S&P 500 INDEX/SPXC05P$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	10,794,349	5257.81		858,151		(787,855)		(787,855)	70,296				(131,051)		0001
Written Call/S&P 500 INDEX/SPXC05V$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	13,060,431	5371.06		1,060,507		(991,077)		(991,077)	69,430				(159,628)		0001
Written Call/S&P 500 INDEX/SPXC05P$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	14,615,612	4673.61		850,629		(781,841)		(781,841)	68,788				(177,444)		0001
Written Call/S&P 500 INDEX/SPXC05L$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	19,966,769	4531.15		1,275,877		(1,011,619)		(1,011,619)	264,257				(241,621)		0001
Written Call/S&P 500 INDEX/SPXC05V$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	17,606,990	4774.27		1,049,377		(980,146)		(980,146)	69,231				(215,197)		0001
Written Call/S&P 500 INDEX/SPXC05K$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	20,378,625	4230.21		1,349,065		(921,446)		(921,446)	427,619				(245,681)		0001
Written Call/S&P 500 INDEX/SPX261R$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	16,179,935	4800.29		930,346		(927,554)		(927,554)	2,793				(197,120)		0001
Written Call/S&P 500 INDEX/SRM0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,114,202	90	333,842			(24,668)		(24,668)	21,170				(23,481)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,685,934	90	180,395			(16,832)		(16,832)	10,485				(13,621)		0001
Written Call/S&P 500 INDEX/SRM0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	2,072,068	90	191,666			(21,133)		(21,133)	12,774				(17,251)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,537,788	90	136,248			(15,858)		(15,858)	8,303				(13,451)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,554,794	90	126,871			(15,490)		(15,490)	8,984				(13,978)		0001

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Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	3,405,391	90	261,193			(52,889)		(52,889)	25,874				(32,368)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,215,988	90	167,972			(29,236)		(29,236)	13,396				(21,395)		0001
Written Call/S&P 500 INDEX/SRM0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,054,000	90	150,969			(30,644)		(30,644)	12,632				(19,940)		0001
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,434,619	90	152,407			(42,126)		(42,126)	16,743				(24,404)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	3,609,990	90	216,599			(62,594)		(62,594)	23,422				(36,955)		0001
Written Call/S&P 500 INDEX/SRM0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	1,999,987	90	112,999			(36,140)		(36,140)	12,986				(20,970)		0001
Written Call/S&P 500 INDEX/SRM0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	3,801,790	90	227,347			(81,233)		(81,233)	27,194				(40,453)		0001
Written Call/S&P 500 INDEX/SRM0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	3,813,817	90	266,967			(90,376)		(90,376)	28,375				(40,959)		0001
Written Call/S&P 500 INDEX/SRM0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	3,901,000	90	206,363			(105,916)		(105,916)	29,753				(42,415)		0001
Written Call/S&P 500 INDEX/SRM0170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026	1	1,557,000	90	189,020			(1,997)		(1,997)	2,382				(6,843)		0001
Written Call/S&P 500 INDEX/SRM0170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	3,354,679	90	181,153			(83,290)		(83,290)	25,720				(36,178)		0001
Written Call/S&P 500 INDEX/SRM0170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	3,396,495	90	187,826			(91,369)		(91,369)	25,627				(36,780)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,087,912	90	83,334			(16,486)		(16,486)	5,045				(9,896)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,492,566	90	186,444			(28,261)		(28,261)	27,247				(22,850)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	2,797,204	90	198,881			(40,571)		(40,571)	20,115				(26,728)		0001
Written Call/S&P 500 INDEX/SRM0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	1,936,000	90	132,035			(28,556)		(28,556)	12,751				(18,596)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	5,012,684	90	332,842			(97,231)		(97,231)	35,354				(50,809)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,404,347	90	204,601			(58,442)		(58,442)	21,294				(34,667)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,386,739	90	143,204			(38,553)		(38,553)	13,896				(24,544)		0001
Written Call/S&P 500 INDEX/SRM0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,240,258	90	133,295			(31,377)		(31,377)	12,908				(23,268)		0001
Written Call/S&P 500 INDEX/SRM0210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,750,937	90	104,531			(34,026)		(34,026)	11,842				(18,450)		0001
Written Call/S&P 500 INDEX/SRM0210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	1,885,912	90	123,150			(41,422)		(41,422)	13,741				(20,152)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	1,101,878	90	136,412			(3,640)		(3,640)	2,983				(6,111)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,136,474	90	125,694			(10,912)		(10,912)	(6,590)				(7,107)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,614,473	90	165,806			(6,158)		(6,158)	10,199				(10,747)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,679,714	90	175,866			(9,383)		(9,383)	11,516				(11,430)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,645,302	90	165,353			(7,960)		(7,960)	10,513				(11,311)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,904,309	90	196,334			(12,408)		(12,408)	13,492				(13,261)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,469,337	90	150,754			(9,166)		(9,166)	10,219				(10,333)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,508,473	90	171,664			(9,944)		(9,944)	10,439				(10,725)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	1,768,957	90	185,917			(14,923)		(14,923)	12,894				(12,821)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,300,060	90	250,707			(19,452)		(19,452)	15,519				(17,174)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	2,706,079	90	284,409			(27,532)		(27,532)	20,055				(20,575)		0001
Written Call/S&P 500 INDEX/SRM0400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	2,746,000	90	294,097			(35,077)		(35,077)	23,489				(21,088)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,406,794	90	266,914			(27,435)		(27,435)	18,410				(18,949)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,617,256	90	162,211			(18,945)		(18,945)	11,871				(12,845)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,813,180	90	301,854			(23,563)		(23,563)	16,001				(22,895)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,692,628	90	192,283			(9,455)		(9,455)	9,360				(13,882)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	3,733,017	90	359,490			(38,678)		(38,678)	24,642				(30,833)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,596,990	90	145,007			(12,329)		(12,329)	8,788				(13,498)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,145,138	90	185,769			(21,563)		(21,563)	12,103				(18,398)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	1,925,828	90	171,014			(24,556)		(24,556)	11,784				(16,980)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,263,545	90	195,118			(25,630)		(25,630)	24,272				(20,228)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,000,455	90	162,237			(18,956)		(18,956)	18,039				(18,091)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,540,618	90	136,191			(20,402)		(20,402)	17,997				(14,295)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,103,974	90	91,851			(22,919)		(22,919)	4,518				(10,369)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,296,560	90	106,837			(18,438)		(18,438)	16,631				(12,244)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,491,604	90	190,608			(39,791)		(39,791)	14,815				(24,311)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,628,516	90	126,699			(25,792)		(25,792)	9,484				(15,993)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,332,342	90	169,095			(38,010)		(38,010)	14,139				(23,018)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	2,921,129	90	195,131			(49,338)		(49,338)	19,890				(29,000)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	4,215,767	90	282,456			(72,583)		(72,583)	28,107				(42,056)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,241,410	90	78,209			(24,862)		(24,862)	8,797				(12,503)		0001
Written Call/S&P 500 INDEX/SRM0401$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	1,908,756	90	110,708			(29,013)		(29,013)	11,460				(19,737)		0001
Written Call/S&P 500 INDEX/SRM0401$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	2,823,588	90	167,439			(44,040)		(44,040)	17,540				(29,485)		0001
Written Call/S&P 500 INDEX/SRM0401$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	1,945,000	90	112,810			(43,216)		(43,216)	14,473				(20,583)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2019	11/07/2025	1	1,326,000	90	123,318			(1,061)		(1,061)	3,344				(3,957)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	963,872	90	114,701			(3,651)		(3,651)	1,925				(4,872)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	545,803	90	62,222			(2,376)		(2,376)	1,185				(2,810)		0001
Written Call/S&P 500 INDEX/SRM0500$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	957,000	90	112,160			(4,960)		(4,960)	2,204				(5,115)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,643,400	90	178,473			(11,175)		(11,175)	11,404				(11,794)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,527,712	90	165,757			(11,999)		(11,999)	10,498				(11,174)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	3,065,754	90	326,503			(29,765)		(29,765)	22,227				(22,694)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,313,521	90	236,905			(27,242)		(27,242)	18,679				(17,910)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	2,654,940	90	280,096			(30,505)		(30,505)	20,706				(20,740)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	1,703,489	90	174,608			(14,526)		(14,526)	9,781				(13,632)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,343,303	90	120,226			(12,166)		(12,166)	7,696				(11,261)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	2,097,942	90	196,577			(15,351)		(15,351)	10,248				(17,851)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	1,949,637	90	173,713			(17,048)		(17,048)	10,002				(16,946)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,270,669	90	196,867			(28,476)		(28,476)	13,912				(20,144)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,575,207	90	128,537			(20,478)		(20,478)	10,584				(14,523)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,322,165	90	107,624			(16,234)		(16,234)	15,159				(12,336)		0001
Written Call/S&P 500 INDEX/SRM0130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	3,902,558	90	217,763			(90,610)		(90,610)	27,529				(42,811)		0001
Written Call/S&P 500 INDEX/SRM0401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,051,774	90	200,968			(106,849)		(106,849)	28,796				(44,650)		0001
Written Call/S&P 500 INDEX/SRM0130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	2,934,955	90	146,748			(80,435)		(80,435)	19,928				(32,742)		0001
Written Call/S&P 500 INDEX/SRM0170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	3,900,156	90	195,788			(108,436)		(108,436)	25,741				(43,341)		0001
Written Call/S&P 500 INDEX/SRM0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,942,044	90	101,569			(54,643)		(54,643)	13,633				(21,485)		0001
Written Call/S&P 500 INDEX/SRM0210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,448,000	90	139,046			(65,736)		(65,736)	18,328				(26,748)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	5,349,979	90	319,394			(153,250)		(153,250)	32,972				(60,935)		0001
Written Call/S&P 500 INDEX/SRM0210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	3,781,315	90	204,191			(124,519)		(124,519)	26,223				(43,227)		0001
Written Call/S&P 500 INDEX/SRM0210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,862,000	90	89,748			(55,057)		(55,057)	12,483				(20,869)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,745,245	90	86,215			(55,886)		(55,886)	12,688				(19,635)		0001
Written Call/S&P 500 INDEX/SRM0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	2,947,860	90	165,965			(78,369)		(78,369)	19,742				(33,317)		0001
Written Call/S&P 500 INDEX/SPXB05P$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(327,470)		(327,470)	(7,659)				(25,096)		0001
Written Call/S&P 500 INDEX/SRM0402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	4,345,150	90	231,162			(133,948)		(133,948)	28,995				(49,294)		0001
Written Call/S&P 500 INDEX/SRM0211$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	6,636,661	90	292,677			(241,017)		(241,017)	60,155				(77,384)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	3,444,413	90	154,654			(120,951)		(120,951)	29,467				(39,878)		0001
Written Call/S&P 500 INDEX/SRM0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,856,040	90	271,938			(162,095)		(162,095)	35,274				(55,977)		0001
Written Call/S&P 500 INDEX/SRM0402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	3,054,799	90	130,745			(103,179)		(103,179)	27,353				(35,494)		0001
Written Call/S&P 500 INDEX/SRM0402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	4,822,524	90	200,135			(148,900)		(148,900)	41,864				(56,429)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	4,609,705	90	235,095			(150,424)		(150,424)	32,171				(52,945)		0001
Written Call/S&P 500 INDEX/SRM0131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,763,000	90	211,481			(133,707)		(133,707)	77,774				(45,023)		0001
Written Call/S&P 500 INDEX/SRM0211$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	3,898,492	90	168,805			(138,564)		(138,564)	30,241				(45,992)		0001
Written Call/S&P 500 INDEX/SRM0211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	4,148,389	90	171,743			(152,793)		(152,793)	18,950				(49,300)		0001
Written Call/S&P 500 INDEX/SRM0131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	2,004,047	90	98,198			(70,881)		(70,881)	27,317				(23,897)		0001
Written Call/S&P 500 INDEX/SRM0131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	3,099,000	90	139,455			(99,543)		(99,543)	39,912				(36,434)		0001
Written Call/S&P 500 INDEX/SRM0402$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/07/2031	1	6,368,000	90	261,088			(231,929)		(231,929)	29,159				(75,421)		0001
Written Call/S&P 500 INDEX/SRM0131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	1	3,299,243	90	179,149			(99,984)		(99,984)	79,165				(39,775)		0001
Written Call/S&P 500 INDEX/SRM0402$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2031	1	5,277,143	90	289,187			(123,358)		(123,358)	165,829				(63,410)		0001
Written Call/S&P 500 INDEX/SRM0211$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	2,703,252	90	135,974			(97,509)		(97,509)	38,465				(32,713)		0001
Written Call/S&P 500 INDEX/SRM0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	1,879,850	90	94,180			(73,983)		(73,983)	20,197				(22,823)		0001
Written Call/S&P 500 INDEX/SRM0131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	2,028,479	90	107,712			(88,821)		(88,821)	18,891				(24,713)		0001
Written Call/S&P 500 INDEX/SRM0131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	1	2,008,000	90	102,006			(86,507)		(86,507)	15,500				(24,542)		0001
Written Call/S&P 500 INDEX/SPX815PSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/08/2025	1	501,088	5015.57	10,072						5,656				(371)		0001
Written Call/S&P 500 INDEX/SPXD171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	565,069	4326.74	9,324			(557)		(557)	3,432				(1,237)		0001
Written Call/S&P 500 INDEX/SPXA212$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	452,252	4255.45	7,643			(140)		(140)	2,497				(739)		0001
Written Call/S&P 500 INDEX/SPXB05U$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	420,613	4562.04	6,099			(698)		(698)	3,130				(1,009)		0001
Written Call/S&P 500 INDEX/SPXA213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	682,473	4456.51	9,623			(467)		(467)	4,562				(1,300)		0001
Written Call/S&P 500 INDEX/SPXC17Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	319,969	4451.53	3,584			(32)		(32)	1,932				(393)		0001
Written Call/S&P 500 INDEX/SPXA216$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	48,322	5132.3	1,290			(170)		(170)	668				(116)		0001
Written Call/S&P 500 INDEX/SPXA212$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	262,255	4787.38	8,051			(161)		(161)	2,562				(429)		0001
Written Call/S&P 500 INDEX/SPXD171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	1,230,813	4867.58	37,417			(2,256)		(2,256)	13,427				(2,695)		0001
Written Call/S&P 500 INDEX/SPXC17Y$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	613,651	4458.28	6,198			(4)		(4)	3,466				(454)		0001
Written Call/S&P 500 INDEX/SPXC17Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	520,066	5007.97	11,337			(133)		(133)	6,014				(638)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA213$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	951,956	5013.58	24,751			(1,324)		(1,324)	11,875				(1,814)		0001
Written Call/S&P 500 INDEX/SPXA21C$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	61,609	5372.41	1,479			(645)		(645)	959				(193)		0001
Written Call/S&P 500 INDEX/SPXD178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	303,618	5395.99	7,105			(2,910)		(2,910)	4,903				(906)		0001
Written Call/S&P 500 INDEX/SPXA21D$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	1,026,120	5481.24	24,011			(13,574)		(13,574)	16,751				(3,407)		0001
Written Call/S&P 500 INDEX/SPXA21D$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	263,372	4872.22	3,318			(1,584)		(1,584)	2,447				(875)		0001
Written Call/S&P 500 INDEX/SPX815Y$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	366,226	4744.68	5,530			(2,428)		(2,428)	2,888				(1,268)		0001
Written Call/S&P 500 INDEX/SPXD173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	258,052	5176.02	7,458			(1,282)		(1,282)	3,678				(675)		0001
Written Call/S&P 500 INDEX/SPXA219$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	876,243	5266.08	22,519			(5,885)		(5,885)	13,169				(2,449)		0001
Written Call/S&P 500 INDEX/SPXA219$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	850,747	4680.96	11,740			(2,596)		(2,596)	6,984				(2,377)		0001
Written Call/S&P 500 INDEX/SPXA21F$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	168,166	5930.85	3,531			(2,365)		(2,365)	1,464				(582)		0001
Written Call/S&P 500 INDEX/SPXC051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	404,937	4796.43	4,981			(1,710)		(1,710)	3,631				(1,208)		0001
Written Call/S&P 500 INDEX/SPXA21C$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	179,750	4775.47	2,319			(858)		(858)	1,573				(565)		0001
Written Call/S&P 500 INDEX/SPX815V$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	949,259	4600.9	15,378			(2,128)		(2,128)	7,460				(2,484)		0001
Written Call/S&P 500 INDEX/SPX815Y$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	284,703	5337.77	7,858			(3,673)		(3,673)	3,963				(986)		0001
Written Call/S&P 500 INDEX/SPXA211$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	105,985	5918.25	2,321			(1,502)		(1,502)	819				(384)		0001
Written Call/S&P 500 INDEX/SPXC05D$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	712,792	4616.16	12,046			(6,051)		(6,051)	5,995				(2,944)		0001
Written Call/S&P 500 INDEX/SPXA21K$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	244,387	5477.73	5,890			(4,067)		(4,067)	1,823				(918)		0001
Written Call/S&P 500 INDEX/SPXA21MSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	611,735	5423.39	15,232			(10,410)		(10,410)	4,822				(2,380)		0001
Written Call/S&P 500 INDEX/SPXC056$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	116,666	5326.43	3,138			(1,574)		(1,574)	1,564				(423)		0001
Written Call/S&P 500 INDEX/SPXC05D$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	193,381	5193.18	5,995			(2,998)		(2,998)	2,997				(799)		0001
Written Call/S&P 500 INDEX/SPXN137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	862,319	4534.05	12,935			(7,448)		(7,448)	5,487				(3,660)		0001
Written Call/S&P 500 INDEX/SPXA21K$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	475,023	4869.1	6,080			(3,917)		(3,917)	2,163				(1,784)		0001
Written Call/S&P 500 INDEX/SPXA21N$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	308,980	4810.5	4,511			(2,862)		(2,862)	1,649				(1,240)		0001
Written Call/S&P 500 INDEX/SPXA21M$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	573,426	4820.79	7,569			(4,988)		(4,988)	2,581				(2,231)		0001
Written Call/S&P 500 INDEX/SPXC05G$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	437,242	5100.8	12,549			(6,633)		(6,633)	5,916				(1,856)		0001
Written Call/S&P 500 INDEX/SPXA21N$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	143,708	5411.82	3,851			(2,562)		(2,562)	1,289				(577)		0001
Written Call/S&P 500 INDEX/SPXI00R$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	95,712	6025.99	2,020			(1,608)		(1,608)	412				(372)		0001
Written Call/S&P 500 INDEX/SPXD170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	167,621	5257.81	5,481			(3,540)		(3,540)	1,942				(792)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA21SSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	622,713	4230.21		15,007		(4,860)		(4,860)	10,147				(2,804)		0001
Written Call/S&P 500 INDEX/SPXC05SSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	498,629	6000.36		11,668		(9,378)		(9,378)	2,290				(2,417)		0001
Written Call/S&P 500 INDEX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	980,487	4673.61		17,845		(11,741)		(11,741)	6,104				(4,633)		0001
Written Call/S&P 500 INDEX/SPXA21TSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	121,310	5097.55		4,416		(2,157)		(2,157)	2,259				(561)		0001
Written Call/S&P 500 INDEX/SPXJ00BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2026	1	475,784	5371.06		15,368		(11,751)		(11,751)	3,617				(2,353)		0001
Written Call/S&P 500 INDEX/SPXA21VSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	1,011,681	4800.29		16,693		(13,814)		(13,814)	2,879				(4,904)		0001
Written Call/S&P 500 INDEX/SPXJ00BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2026	1	143,635	4774.27		2,600		(2,012)		(2,012)	588				(710)		0001
Written Call/S&P 500 INDEX/SPXC05MSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	44,448	5663.94		1,191		(596)		(596)	595				(205)		0001
Written Call/S&P 500 INDEX/SPXN13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	1,339,741	3986.22		38,317		(8,476)		(8,476)	29,841				(5,888)		0001
Written Call/S&P 500 INDEX/SPXC05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	506,262	4531.15		10,125		(5,188)		(5,188)	4,937				(2,340)		0001
Written Call/S&P 500 INDEX/SPXN13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	604,005	4484.49		28,992		(6,086)		(6,086)	22,906				(2,655)		0001
Written Call/S&P 500 INDEX/SPXA21VSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	460,356	5400.32		13,949		(11,198)		(11,198)	2,750				(2,231)		0001
Written Call/S&P 500 INDEX/SPXA21SSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	207,686	4758.98		8,764		(2,672)		(2,672)	6,093				(935)		0001
Written Call/S&P 500 INDEX/SPXA21WS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	1,087,675	5967.84		25,560		(20,001)		(20,001)	5,559				(5,378)		0001
Written Call/S&P 500 INDEX/SPX815GS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/06/2026	1	207,960	4498.12	8,069			(1,558)		(1,558)	1,566				(809)		0001
Written Call/S&P 500 INDEX/SPX9214SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	104,988	3510.04	3,118			(30)		(30)	365				(200)		0001
Written Call/S&P 500 INDEX/SPX9214SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	27,645	3948.8	1,297			(14)		(14)	142				(53)		0001
Written Call/S&P 500 INDEX/SPX9216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	1	318,044	4011.74	13,835			(272)		(272)	1,718				(696)		0001
Written Call/S&P 500 INDEX/SPX921ASL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2025	1	129,681	3801.74	6,419			(237)		(237)	612				(362)		0001
Written Call/S&P 500 INDEX/SPX921ISF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	281,494	4365.39	11,316			(1,724)		(1,724)	1,866				(1,057)		0001
Written Call/S&P 500 INDEX/SPX921LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	30,954	4069.62	715			(166)		(166)	139				(124)		0001
Written Call/S&P 500 INDEX/SPX921LS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	30,330	4578.33	1,146			(261)		(261)	227				(122)		0001
Written Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	67,949	4082.71	2,881			(5)		(5)	348				(83)		0001
Written Call/S&P 500 INDEX/SPX921VSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	68,466	4776.31	2,424			(991)		(991)	548				(324)		0001
Written Call/S&P 500 INDEX/SPX921USJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	50,018	4150.14	1,070			(395)		(395)	222				(231)		0001
Written Call/S&P 500 INDEX/SPX921XSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	122,914	4277.59	2,446			(1,165)		(1,165)	585				(596)		0001
Written Call/S&P 500 INDEX/SPX921VSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	239,853	4245.61	4,989			(2,121)		(2,121)	1,135				(1,133)		0001
Written Call/S&P 500 INDEX/SPXL13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	228,158	4371.7	4,837			(2,434)		(2,434)	1,156				(1,128)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX921USK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	793,824	4668.9	29,133			(10,113)		(10,113)	5,926				(3,670)		0001
Written Call/S&P 500 INDEX/SPX921XSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	175,621	4812.29	6,059			(2,722)		(2,722)	1,425				(851)		0001
Written Call/S&P 500 INDEX/SPXL13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	254,954	4918.16	9,102			(4,492)		(4,492)	2,167				(1,261)		0001
Written Call/S&P 500 INDEX/SPXA212SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	74,638	4255.45	2,082			(829)		(829)	331				(392)		0001
Written Call/S&P 500 INDEX/SPXA215S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	519,837	4867.58	24,640			(10,539)		(10,539)	4,021				(2,837)		0001
Written Call/S&P 500 INDEX/SPXB05S8S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	134,795	4326.74	3,923			(1,696)		(1,696)	630				(736)		0001
Written Call/S&P 500 INDEX/SPXB05USK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	24,616	5132.3	1,078			(621)		(621)	225				(137)		0001
Written Call/S&P 500 INDEX/SPXA213SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	113,953	5013.58	4,809			(2,475)		(2,475)	987				(609)		0001
Written Call/S&P 500 INDEX/SPXL13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	29,477	4451.53	651			(360)		(360)	155				(152)		0001
Written Call/S&P 500 INDEX/SPXL13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,783	5015.57	487			(272)		(272)	124				(70)		0001
Written Call/S&P 500 INDEX/SPXB05USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	20,595	4562.04	558			(313)		(313)	114				(114)		0001
Written Call/S&P 500 INDEX/SPXA212SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	105,504	4787.38	4,832			(1,884)		(1,884)	796				(554)		0001
Written Call/S&P 500 INDEX/SPXA211S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	298,381	5007.97	11,159			(5,986)		(5,986)	2,663				(1,536)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	319,587	5337.77	13,135			(10,656)		(10,656)	2,948				(1,944)		0001
Written Call/S&P 500 INDEX/SPXC054SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	541,836	4872.22	12,733			(11,652)		(11,652)	3,549				(3,252)		0001
Written Call/S&P 500 INDEX/SPXA21C$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	214,810	5372.41	8,313			(7,019)		(7,019)	2,093				(1,267)		0001
Written Call/S&P 500 INDEX/SPXA21C$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	131,186	4775.47	3,070			(2,571)		(2,571)	795				(774)		0001
Written Call/S&P 500 INDEX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	40,005	4796.43	928			(775)		(775)	254				(233)		0001
Written Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	38,410	5395.99	1,475			(1,248)		(1,248)	392				(223)		0001
Written Call/S&P 500 INDEX/SPX815VSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	85,301	5266.08	3,549			(2,477)		(2,477)	779				(489)		0001
Written Call/S&P 500 INDEX/SPX815VSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	23,404	4680.96	606			(403)		(403)	140				(134)		0001
Written Call/S&P 500 INDEX/SPXA21DSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	39,251	5481.24	1,519			(1,406)		(1,406)	396				(236)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	86,323	4810.5	2,201			(1,984)		(1,984)	217				(554)		0001
Written Call/S&P 500 INDEX/SPXC05DSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	355,132	5193.18	16,407			(11,895)		(11,895)	4,512				(2,307)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	19,382	5477.73	775			(731)		(731)	44				(121)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,071	5100.8	270			(196)		(196)	74				(40)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,884	5411.82	1,050			(933)		(933)	117				(160)		0001
Written Call/S&P 500 INDEX/SPXA21M$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	33,107	4820.79	818			(751)		(751)	67				(210)		0001

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Written Call/S&P 500 INDEX/SPXC05SSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	369,954	5400.32		17,203		(15,489)		(15,489)	1,714				(2,576)		0001
Written Call/S&P 500 INDEX/SPXC05MSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,902	4531.15		1,548		(1,013)		(1,013)	535				(319)		0001
Written Call/S&P 500 INDEX/SPXA210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	472,716	3986.22		17,916		(7,084)		(7,084)	10,832				(3,147)		0001
Written Call/S&P 500 INDEX/SPXC05MSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,680	5097.55		2,479		(1,587)		(1,587)	892				(318)		0001
Written Call/S&P 500 INDEX/SPXA21SSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	8,739	4758.98		507		(238)		(238)	269				(59)		0001
Written Call/S&P 500 INDEX/SPXN13I5H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	108,579	5257.81		5,190		(4,122)		(4,122)	1,068				(746)		0001
Written Call/S&P 500 INDEX/SPXA210SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	217,495	4484.49		12,941		(4,921)		(4,921)	8,020				(1,448)		0001
Written Call/S&P 500 INDEX/SPXA21WSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	612,918	5371.06		29,849		(25,541)		(25,541)	4,308				(4,310)		0001
Written Call/RTY Index/RTY0170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	490,032	1882.27	19,993			(2,964)		(2,964)	6,738				(1,073)		0001
Written Call/RTY Index/RTY0170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	310,646	1998.58	10,189			(679)		(679)	6,524				(381)		0001
Written Call/RTY Index/RTY0210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	141,114	1875.98	5,772			(343)		(343)	2,069				(231)		0001
Written Call/RTY Index/RTY0210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	4,004	2005.1	145			(55)		(55)	60				(10)		0001
Written Call/RTY Index/RTY0210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	38,997	2166	1,322			(1,613)		(1,613)	352				(122)		0001
Written Call/RTY Index/RTY0050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	51,539	2159.68	1,660			(1,954)		(1,954)	549				(154)		0001
Written Call/RTY Index/RTY0050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	432,254	2168.1	14,697			(18,665)		(18,665)	3,778				(1,435)		0001
Written Call/RTY Index/RTY0170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	115,494	1975.49	4,377			(1,674)		(1,674)	1,589				(302)		0001
Written Call/RTY Index/RTY0150S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	36,565	2015.07		1,360		(1,067)		(1,067)	294				(133)		0001
Written Call/RTY Index/RTY0050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	80,058	1851.28		2,946		(1,849)		(1,849)	1,098				(340)		0001
Written Call/RTY Index/RTY0210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	24,197	1975.81		840		(711)		(711)	129				(97)		0001
Written Call/RTY Index/RTY0150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	207,409	1867.93		8,172		(4,893)		(4,893)	3,279				(857)		0001
Written Call/RTY Index/RTY0210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	260,792	2051.74		8,763		(9,231)		(9,231)	(469)				(1,015)		0001
Written Call/RTY Index/RTY0210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	114,643	2073.35		3,795		(4,146)		(4,146)	(351)				(431)		0001
Written Call/RTY Index/RTY0050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	42,633	1823.77		1,880		(1,063)		(1,063)	817				(197)		0001
Written Call/RTY Index/RTY0150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/22/2026	1	114,960	1701.25		5,691		(2,182)		(2,182)	3,509				(518)		0001
Written Call/RTY Index/RTY0050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	295,909	1919.02		11,274		(10,029)		(10,029)	1,245				(1,434)		0001
Written Call/RTY Index/RTY0210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2026	1	207,226	1584.64		11,874		(2,644)		(2,644)	9,230				(911)		0001
Written Call/S&P 500 INDEX/SPX150KS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	813,276	3417.42	66,851			(14,310)		(14,310)	(340)				(6,818)		0001
Written Call/S&P 500 INDEX/SPX150KS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	630,298	3844.6	69,018			(15,274)		(15,274)	543				(5,284)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX621GS|	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	318,421	2652.46	42,095			(452)		(452)	344				(1,766)		0001
Written Call/S&P 500 INDEX/SPX621ISL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	385,193	2807.55	46,994			(1,154)		(1,154)	1,588				(2,241)		0001
Written Call/S&P 500 INDEX/SPX7151S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	215,106	2718	26,825			(460)		(460)	294				(1,150)		0001
Written Call/S&P 500 INDEX/SPX721AS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	1,556,420	3757.25	160,467			(28,561)		(28,561)	899				(12,254)		0001
Written Call/S&P 500 INDEX/SPX9054SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	1,300,083	2846.03	160,300			(8,681)		(8,681)	1,144				(7,669)		0001
Written Call/S&P 500 INDEX/SPX9055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	246,735	2961.8	29,608			(1,801)		(1,801)	237				(1,481)		0001
Written Call/S&P 500 INDEX/SPX9057S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	298,798	3073.18	37,858			(2,479)		(2,479)	284				(1,869)		0001
Written Call/S&P 500 INDEX/SPX9057SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	824,829	3132.47	105,496			(7,237)		(7,237)	810				(5,235)		0001
Written Call/S&P 500 INDEX/SPX9057SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	188,730	3101.2	23,950			(1,667)		(1,667)	167				(1,212)		0001
Written Call/S&P 500 INDEX/SPX9058S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	372,510	3057.08	43,733			(3,297)		(3,297)	284				(2,420)		0001
Written Call/S&P 500 INDEX/SPX9059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	541,336	3152.47	61,333			(5,141)		(5,141)	460				(3,556)		0001
Written Call/S&P 500 INDEX/SPX9059SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	223,242	3277.74	23,597			(2,315)		(2,315)	223				(1,486)		0001
Written Call/S&P 500 INDEX/SPX905BSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	300,065	3307.98	32,197			(3,229)		(3,229)	299				(2,019)		0001
Written Call/S&P 500 INDEX/SPX905CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	208,065	3386.08	22,159			(2,381)		(2,381)	224				(1,416)		0001
Written Call/S&P 500 INDEX/SPX905DSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	444,194	3324.69	47,751			(5,043)		(5,043)	394				(3,054)		0001
Written Call/S&P 500 INDEX/SPX905EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	1,554,573	3381.81	165,873			(18,602)		(18,602)	1,443				(10,826)		0001
Written Call/S&P 500 INDEX/SPX905FSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,181,513	3397.15	124,768			(14,511)		(14,511)	1,064				(8,309)		0001
Written Call/S&P 500 INDEX/SPX905HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,239,486	3456.66	135,600			(16,002)		(16,002)	1,194				(8,812)		0001
Written Call/S&P 500 INDEX/SPX9051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	858,613	3493.98	94,276			(11,503)		(11,503)	849				(6,162)		0001
Written Call/S&P 500 INDEX/SPX905JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	471,641	3549.22	50,843			(6,619)		(6,619)	493				(3,418)		0001
Written Call/S&P 500 INDEX/SPX905KS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,110,597	3553.34	123,054			(15,920)		(15,920)	1,110				(8,123)		0001
Written Call/S&P 500 INDEX/SPX905KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	200,155	3553	21,667			(2,868)		(2,868)	200				(1,464)		0001
Written Call/S&P 500 INDEX/SPX905MS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	400,687	3516.51	45,598			(5,860)		(5,860)	318				(2,992)		0001
Written Call/S&P 500 INDEX/SPX905NSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	520,135	3513.07	59,035			(7,733)		(7,733)	369				(3,922)		0001
Written Call/S&P 500 INDEX/SPX905OSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	762,781	3635.92	80,016			(12,274)		(12,274)	701				(5,800)		0001
Written Call/S&P 500 INDEX/SPX905PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	345,317	3761	36,846			(6,036)		(6,036)	391				(2,652)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905RSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,216,386	3760.97	126,504			(21,987)		(21,987)	1,214				(9,502)		0001
Written Call/S&P 500 INDEX/SPX905TSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	400,781	3741.62	40,319			(7,394)		(7,394)	343				(3,183)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	400,216	3518	41,706			(6,677)		(6,677)	135				(3,203)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,259	3617.23	2,392			(451)		(451)	13				(204)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	285,082	3443.81	27,967			(4,737)		(4,737)	33				(2,320)		0001
Written Call/S&P 500 INDEX/SPX905YS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	333,214	3336.56	34,421			(5,339)		(5,339)	(44)				(2,733)		0001
Written Call/S&P 500 INDEX/SPX905YS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	2,215,751	3753.63	303,115			(49,164)		(49,164)	1,844				(18,172)		0001
Written Call/S&P 500 INDEX/SPX905ZSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	900,344	3609.29	77,790			(16,760)		(16,760)	356				(7,436)		0001
Written Call/S&P 500 INDEX/SPX905ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	393,990	4060.45	45,821			(10,376)		(10,376)	605				(3,254)		0001
Written Call/S&P 500 INDEX/SPX921ESN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	484,792	3683.5	27,391			(13,982)		(13,982)	(584)				(5,108)		0001
Written Call/S&P 500 INDEX/SPX921ESO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	379,826	4143.93	29,323			(15,139)		(15,139)	(267)				(4,002)		0001
Written Call/S&P 500 INDEX/SPXA051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	460,961	3590.62	38,029			(8,632)		(8,632)	144				(3,838)		0001
Written Call/S&P 500 INDEX/SPXA051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	1,539,370	4039.45	168,869			(40,671)		(40,671)	2,200				(12,816)		0001
Written Call/S&P 500 INDEX/SPXA052SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	48,468	3298.67	3,979			(809)		(809)	(17)				(410)		0001
Written Call/S&P 500 INDEX/SPXA052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	550,133	3711.01	60,019			(12,637)		(12,637)	306				(4,650)		0001
Written Call/S&P 500 INDEX/SPXA053S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	443,768	3121.09	38,830			(6,893)		(6,893)	(305)				(3,776)		0001
Written Call/S&P 500 INDEX/SPXA053S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	234,495	3511.22	27,225			(4,953)		(4,953)	11				(1,995)		0001
Written Call/S&P 500 INDEX/SPXA054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	687,775	3007.91	56,260			(10,403)		(10,403)	(637)				(5,937)		0001
Written Call/S&P 500 INDEX/SPXA054SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	1,180,444	3383.9	128,196			(24,096)		(24,096)	(379)				(10,190)		0001
Written Call/S&P 500 INDEX/SPXA054SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	126,892	3119.5	10,101			(2,050)		(2,050)	(101)				(1,103)		0001
Written Call/S&P 500 INDEX/SPXA054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	203,378	3509.44	21,843			(4,462)		(4,462)	(17)				(1,768)		0001
Written Call/S&P 500 INDEX/SPXA055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	440,148	3169.3	38,469			(7,377)		(7,377)	(329)				(3,850)		0001
Written Call/S&P 500 INDEX/SPXA055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	1,485,103	3565.47	172,420			(33,887)		(33,887)	6				(12,990)		0001
Written Call/S&P 500 INDEX/SPXA055ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	314,286	3312.05	26,871			(5,730)		(5,730)	(169)				(2,771)		0001
Written Call/S&P 500 INDEX/SPXA055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,072,813	3726.05	122,408			(26,849)		(26,849)	353				(9,459)		0001
Written Call/S&P 500 INDEX/SPXA056SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	243,730	3310.39	20,546			(4,500)		(4,500)	(139)				(2,162)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA056SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	192,316	3724.19	21,462			(4,871)		(4,871)	55				(1,706)		0001
Written Call/S&P 500 INDEX/SPXA057SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	421,564	3204.94	33,936			(7,505)		(7,505)	(337)				(3,767)		0001
Written Call/S&P 500 INDEX/SPXA057SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	359,127	3605.56	38,427			(8,707)		(8,707)	(14)				(3,209)		0001
Written Call/S&P 500 INDEX/SPXA058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	281,573	3006.39	21,963			(4,612)		(4,612)	(319)				(2,531)		0001
Written Call/S&P 500 INDEX/SPXA058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	536,902	3382.19	55,247			(11,844)		(11,844)	(309)				(4,827)		0001
Written Call/S&P 500 INDEX/SPXA059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	487,883	2911.73	38,445			(7,719)		(7,719)	(626)				(4,412)		0001
Written Call/S&P 500 INDEX/SPXA059SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	610,651	3275.69	63,202			(12,948)		(12,948)	(510)				(5,522)		0001
Written Call/S&P 500 INDEX/SPXA05AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	727,644	.2912	57,279			(11,515)		(11,515)	(933)				(6,580)		0001
Written Call/S&P 500 INDEX/SPXA05AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	715,148	3002.2	55,782			(11,968)		(11,968)	(861)				(6,505)		0001
Written Call/S&P 500 INDEX/SPXA05ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	705,064	3377.48	72,269			(15,877)		(15,877)	(470)				(6,413)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,027,516	3202.86	157,943			(38,391)		(38,391)	(1,974)				(18,693)		0001
Written Call/S&P 500 INDEX/SPXA05CSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	152,950	3603.22	15,830			(3,932)		(3,932)	(39)				(1,410)		0001
Written Call/S&P 500 INDEX/SPXA05DSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	99,544	3170.81	8,013			(1,880)		(1,880)	(106)				(924)		0001
Written Call/S&P 500 INDEX/SPXA05DSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	413,943	3567.16	44,209			(10,590)		(10,590)	(160)				(3,841)		0001
Written Call/S&P 500 INDEX/SPXA05FS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	87,127	3057.91	7,179			(1,575)		(1,575)	(110)				(813)		0001
Written Call/S&P 500 INDEX/SPXA05FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	442,247	3440.15	48,293			(10,768)		(10,768)	(312)				(4,126)		0001
Written Call/S&P 500 INDEX/SPXA05FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	48,864	3116.06	3,860			(916)		(916)	(59)				(459)		0001
Written Call/S&P 500 INDEX/SPXA05FSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	275,652	3505.57	28,999			(6,983)		(6,983)	(169)				(2,589)		0001
Written Call/S&P 500 INDEX/SPXA05GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	321,098	3178.09	25,046			(6,254)		(6,254)	(369)				(3,032)		0001
Written Call/S&P 500 INDEX/SPXA05GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	988,036	3575.35	102,855			(26,069)		(26,069)	(499)				(9,330)		0001
Written Call/S&P 500 INDEX/SPXA051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	173,857	3192.84	11,753			(3,484)		(3,484)	(207)				(1,661)		0001
Written Call/S&P 500 INDEX/SPXA051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	675,550	3591.95	61,340			(18,347)		(18,347)	(385)				(6,455)		0001
Written Call/S&P 500 INDEX/SPXA05KSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	417,933	3193.61	26,790			(8,458)		(8,458)	(509)				(4,014)		0001
Written Call/S&P 500 INDEX/SPXA05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	100,017	3592.81	8,671			(2,743)		(2,743)	(61)				(961)		0001
Written Call/S&P 500 INDEX/SPXA05MSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	290,124	3543.27	29,041			(7,853)		(7,853)	(221)				(2,801)		0001
Written Call/S&P 500 INDEX/SPXA050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	494,443	3284.02	39,209			(10,625)		(10,625)	(569)				(4,800)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	27,037	3694.52	2,863			(791)		(791)	(14)				(262)		0001
Written Call/S&P 500 INDEX/SPXA050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	335,861	3307	25,487			(7,360)		(7,360)	(386)				(3,277)		0001
Written Call/S&P 500 INDEX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	362,371	3720	36,845			(10,814)		(10,814)	(185)				(3,536)		0001
Written Call/S&P 500 INDEX/SPXA055SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	61,478	3310.5	4,580			(1,364)		(1,364)	(73)				(604)		0001
Written Call/S&P 500 INDEX/SPXA055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	182,020	3724.31	18,147			(5,500)		(5,500)	(102)				(1,788)		0001
Written Call/S&P 500 INDEX/SPXA05USN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	74,396	3354.1	5,223			(1,701)		(1,701)	(85)				(734)		0001
Written Call/S&P 500 INDEX/SPXA05US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	575,785	3773.37	54,181			(17,967)		(17,967)	(295)				(5,682)		0001
Written Call/S&P 500 INDEX/SPXB050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	30,029	3629.07	1,910			(804)		(804)	(26)				(302)		0001
Written Call/S&P 500 INDEX/SPXB050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	294,968	4082.71	25,220			(10,915)		(10,915)	(61)				(2,971)		0001
Written Call/S&P 500 INDEX/SPXB052SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	290,276	3510.04	17,794			(7,511)		(7,511)	(334)				(2,956)		0001
Written Call/S&P 500 INDEX/SPXB052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	315,111	3948.8	25,871			(11,188)		(11,188)	(175)				(3,209)		0001
Written Call/S&P 500 INDEX/SPXB053SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,185,005	3565.99	69,204			(31,696)		(31,696)	(1,320)				(12,131)		0001
Written Call/S&P 500 INDEX/SPXB053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	440,937	4011.74	34,922			(16,218)		(16,218)	(231)				(4,514)		0001
Written Call/S&P 500 INDEX/SPXB054SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	345,042	3456.05	20,185			(8,846)		(8,846)	(450)				(3,548)		0001
Written Call/S&P 500 INDEX/SPXB054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	261,275	3888.05	20,667			(9,162)		(9,162)	(202)				(2,687)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	222,793	3645.3	12,298			(6,427)		(6,427)	(268)				(2,336)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	498,371	4100.96	37,477			(19,792)		(19,792)	(343)				(5,225)		0001
Written Call/S&P 500 INDEX/SPXB05ES4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	209,407	3803.7	14,198			(6,575)		(6,575)	(228)				(2,216)		0001
Written Call/S&P 500 INDEX/SPXB05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,840,441	4279.17	257,344			(123,424)		(123,424)	(1,704)				(30,059)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	116,475	3810.83	7,291			(3,697)		(3,697)	(132)				(1,239)		0001
Written Call/S&P 500 INDEX/SPXB05HS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	28,204	3880.34	1,681			(928)		(928)	(31)				(301)		0001
Written Call/S&P 500 INDEX/SPXB05HS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	336,145	4365.39	27,261			(15,329)		(15,329)	(220)				(3,592)		0001
Written Call/S&P 500 INDEX/SPXB051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	761,057	3998.33	44,217			(26,587)		(26,587)	(777)				(8,174)		0001
Written Call/S&P 500 INDEX/SPXB051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	793,109	4498.12	63,687			(38,486)		(38,486)	(499)				(8,518)		0001
Written Call/S&P 500 INDEX/SPXB05JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	551,085	4069.62	31,136			(19,987)		(19,987)	(546)				(5,943)		0001
Written Call/S&P 500 INDEX/SPXB05JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	525,516	4578.33	39,676			(26,508)		(26,508)	(337)				(5,667)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05KSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	337,809	4098.95	20,100			(12,496)		(12,496)	(343)				(3,658)		0001
Written Call/S&P 500 INDEX/SPXB05KSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	353,811	4611.32	28,942			(18,200)		(18,200)	(247)				(3,831)		0001
Written Call/S&P 500 INDEX/SPXB05LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	225,054	4187.34	12,761			(8,699)		(8,699)	(222)				(2,447)		0001
Written Call/S&P 500 INDEX/SPXB05LSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	680,916	4710.76	53,588			(36,646)		(36,646)	(495)				(7,404)		0001
Written Call/S&P 500 INDEX/SPXB13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	100,006	2585.91	11,731			(72)		(72)	98				(485)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	307,712	2535.95	39,541			(194)		(194)	260				(1,555)		0001
Written Call/S&P 500 INDEX/SPXB13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	932,064	2620.82	119,211			(929)		(929)	971				(4,799)		0001
Written Call/S&P 500 INDEX/SPXB141SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	85,606	2681.02	11,428			(121)		(121)	104				(450)		0001
Written Call/S&P 500 INDEX/SPXC134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	486,567	2717.73	62,864			(821)		(821)	637				(2,600)		0001
Written Call/S&P 500 INDEX/SPXC139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	475,445	2665.47	63,282			(634)		(634)	518				(2,595)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	316,522	2757.46	39,850			(696)		(696)	426				(1,786)		0001
Written Call/S&P 500 INDEX/SPXC13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	691,679	2762.79	86,391			(1,708)		(1,708)	961				(3,962)		0001
Written Call/S&P 500 INDEX/SPXD130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,149,043	2949.81	139,264			(8,325)		(8,325)	1,454				(6,988)		0001
Written Call/S&P 500 INDEX/SPXD134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	261,349	3059.74	31,440			(2,067)		(2,067)	338				(1,614)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	889,946	3611.26	99,674			(13,505)		(13,505)	890				(6,588)		0001
Written Call/S&P 500 INDEX/SPXF13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	751,561	3761.36	79,064			(13,245)		(13,245)	740				(5,772)		0001
Written Call/S&P 500 INDEX/SPXF13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	383,620	3746.35	38,554			(6,816)		(6,816)	341				(2,970)		0001
Written Call/S&P 500 INDEX/SPXF13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	700,544	3518.35	70,405			(11,712)		(11,712)	217				(5,606)		0001
Written Call/S&P 500 INDEX/SPXG130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	934,758	3292.62	75,622			(15,888)		(15,888)	(238)				(8,017)		0001
Written Call/S&P 500 INDEX/SPXG130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	921,194	3704.19	99,305			(21,767)		(21,767)	352				(7,901)		0001
Written Call/S&P 500 INDEX/SPXH13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	128,970	3062.49	9,621			(2,210)		(2,210)	(98)				(1,182)		0001
Written Call/S&P 500 INDEX/SPXH13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	396,137	3445.3	39,138			(9,272)		(9,272)	(144)				(3,632)		0001
Written Call/S&P 500 INDEX/SPXI131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	328,299	3294.29	23,079			(6,734)		(6,734)	(214)				(3,120)		0001
Written Call/S&P 500 INDEX/SPXI131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	402,584	3706.07	37,923			(11,379)		(11,379)	(73)				(3,827)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	96,393	3720.17	9,369			(2,866)		(2,866)	(33)				(941)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	24,800	3435.14	1,602			(588)		(588)	(18)				(246)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,129,870	3864.54	97,734			(37,008)		(37,008)	(323)				(11,217)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	978,791	3505.51	63,328			(24,201)		(24,201)	(647)				(9,764)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	122,346	3943.7	10,693			(4,188)		(4,188)	(28)				(1,221)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	279,457	3519.16	16,991			(7,005)		(7,005)	(190)				(2,801)		0001
Written Call/S&P 500 INDEX/SPXJ131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	444,667	3959.06	36,552			(15,432)		(15,432)	(115)				(4,457)		0001
Written Call/S&P 500 INDEX/SPXJ138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	695,019	3599.5	45,176			(18,424)		(18,424)	(464)				(7,045)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	493,397	4049.44	42,926			(18,142)		(18,142)	(130)				(5,001)		0001
Written Call/S&P 500 INDEX/SPXJ13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	246,866	3446.8	14,219			(6,289)		(6,289)	(230)				(2,553)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	816,958	3877.65	63,559			(28,643)		(28,643)	(504)				(8,447)		0001
Written Call/S&P 500 INDEX/SPXJ13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	855,764	3379.33	48,351			(21,260)		(21,260)	(873)				(8,888)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	606,464	3801.74	46,152			(20,675)		(20,675)	(444)				(6,299)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	190,551	3506.22	10,633			(5,075)		(5,075)	(180)				(1,990)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	429,334	3944.5	32,629			(15,754)		(15,754)	(278)				(4,483)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	308,645	4668.9	23,241			(16,604)		(16,604)	(304)				(3,401)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,104,229	4008.48	60,953			(40,075)		(40,075)	(1,390)				(12,113)		0001
Written Call/S&P 500 INDEX/SPX921VSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	328,214	4776.31	23,828			(18,184)		(18,184)	(42)				(3,631)		0001
Written Call/S&P 500 INDEX/SPXB05MSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	294,717	4277.59	15,414			(12,203)		(12,203)	(357)				(3,275)		0001
Written Call/S&P 500 INDEX/SPX921VSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	302,712	4245.61	15,802			(11,998)		(11,998)	(211)				(3,349)		0001
Written Call/S&P 500 INDEX/SPXC17UST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	1	138,365	4682.15	10,405			(7,434)		(7,434)	(76)				(1,512)		0001
Written Call/S&P 500 INDEX/SPXC17YSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	304,068	4918.16	22,836			(18,368)		(18,368)	(304)				(3,392)		0001
Written Call/S&P 500 INDEX/SPXB05MSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	1,481,996	4812.29	106,259			(85,172)		(85,172)	(1,645)				(16,469)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	533,217	4371.7	29,274			(23,269)		(23,269)	(392)				(5,948)		0001
Written Call/S&P 500 INDEX/SPXB05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	307,573	4150.14	17,224			(11,931)		(11,931)	(367)				(3,389)		0001
Written Call/S&P 500 INDEX/SPXC17USS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	1	172,627	4161.91	9,495			(6,696)		(6,696)	(87)				(1,886)		0001
Written Call/S&P 500 INDEX/SPXB05MS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	238,206	4509.54	18,199			(11,957)		(11,957)	(233)				(2,613)		0001
Written Call/S&P 500 INDEX/SPXB050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	475,845	4456.51	27,647			(21,753)		(21,753)	(669)				(5,398)		0001
Written Call/S&P 500 INDEX/SPXB050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,461,966	4787.38	126,168			(84,778)		(84,778)	(2,083)				(16,523)		0001
Written Call/S&P 500 INDEX/SPXB05SSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	390,401	4326.74	24,869			(17,039)		(17,039)	(596)				(4,447)		0001
Written Call/S&P 500 INDEX/SPXB05NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	350,410	4458.28	19,658			(15,754)		(15,754)	(426)				(3,927)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	409,011	5013.58	33,416			(25,908)		(25,908)	(626)				(4,640)		0001
Written Call/S&P 500 INDEX/SPXB05J$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	723,826	5132.3	61,598			(48,160)		(48,160)	(1,254)				(8,275)		0001
Written Call/S&P 500 INDEX/SPXB05N$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	82,031	5015.57	6,111			(5,127)		(5,127)	(105)				(919)		0001
Written Call/S&P 500 INDEX/SPXB05T$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	95,364	4562.04	5,808			(4,581)		(4,581)	(142)				(1,090)		0001
Written Call/S&P 500 INDEX/SPXB050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	758,348	5007.97	58,772			(47,451)		(47,451)	(1,028)				(8,532)		0001
Written Call/S&P 500 INDEX/SPXB050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	2,214,930	4451.53	122,486			(99,807)		(99,807)	(2,835)				(24,919)		0001
Written Call/S&P 500 INDEX/SPXB052$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	752,953	4255.45	46,683			(31,597)		(31,597)	(1,096)				(8,510)		0001
Written Call/S&P 500 INDEX/SPXB055$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	623,423	4867.58	54,425			(37,581)		(37,581)	(984)				(7,101)		0001
Written Call/S&P 500 INDEX/SPXC055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	469,420	5337.77	32,625			(34,210)		(34,210)	(1,092)				(5,493)		0001
Written Call/S&P 500 INDEX/SPXC051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	703,130	5395.99	49,641			(51,707)		(51,707)	(1,512)				(8,141)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	1,457,504	4796.43	73,312			(77,464)		(77,464)	(2,408)				(16,874)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,009,085	4872.22	50,454			(54,704)		(54,704)	(274)				(11,766)		0001
Written Call/S&P 500 INDEX/SPXC053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,075,673	5372.41	139,485			(152,128)		(152,128)	(4,605)				(24,117)		0001
Written Call/S&P 500 INDEX/SPXC055$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	1,637,855	4744.68	85,005			(86,543)		(86,543)	(2,979)				(19,165)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,032,819	5481.24	72,091			(78,192)		(78,192)	(365)				(12,043)		0001
Written Call/S&P 500 INDEX/SPXC053$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	891,272	4775.47	46,524			(47,264)		(47,264)	(1,529)				(10,356)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,521,579	4680.96	83,687			(77,194)		(77,194)	(2,417)				(17,540)		0001
Written Call/S&P 500 INDEX/SPXB05I$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,009,362	4600.9	59,552			(49,497)		(49,497)	(1,558)				(11,593)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	41,478	5266.08	3,219			(2,912)		(2,912)	(82)				(478)		0001
Written Call/S&P 500 INDEX/SPXB05I$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	427,122	5176.02	35,067			(28,990)		(28,990)	(788)				(4,906)		0001
Written Call/S&P 500 INDEX/SPXD17E$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	230,072	5423.39	16,634			(17,560)		(17,560)	(926)				(2,725)		0001
Written Call/S&P 500 INDEX/SPXC056$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	296,868	4734.6	14,487			(15,691)		(15,691)	(1,204)				(3,490)		0001
Written Call/S&P 500 INDEX/SPXC05D$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	959,182	5193.18	83,832			(67,579)		(67,579)	16,254				(11,438)		0001
Written Call/S&P 500 INDEX/SPXC058$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	924,483	4869.1	46,317			(51,384)		(51,384)	(5,067)				(10,906)		0001
Written Call/S&P 500 INDEX/SPXC05G$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	354,964	4534	18,743			(17,788)		(17,788)	955				(4,247)		0001
Written Call/S&P 500 INDEX/SPXC05D$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	1,132,266	4616.16	66,577			(58,206)		(58,206)	8,371				(13,502)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05C$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	77,953	5411.82		5,636		(5,874)		(5,874)	(238)				(926)		0001
Written Call/S&P 500 INDEX/SPXC05BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,044,701	4810.5		53,280		(57,285)		(57,285)	(4,005)				(12,415)		0001
Written Call/S&P 500 INDEX/SPXC05GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	705,201	5101		51,609		(48,349)		(48,349)	3,260				(8,437)		0001
Written Call/S&P 500 INDEX/SPXC05FSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,978,276	4534.05		112,762		(99,139)		(99,139)	13,623				(23,669)		0001
Written Call/S&P 500 INDEX/SPXC05FSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,445,923	5100.8		116,541		(99,122)		(99,122)	17,419				(17,300)		0001
Written Call/S&P 500 INDEX/SPXC056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	273,449	5326.43		18,512		(19,910)		(19,910)	(1,398)				(3,215)		0001
Written Call/S&P 500 INDEX/SPXC058SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	793,858	5477.73		55,014		(60,781)		(60,781)	(5,767)				(9,365)		0001
Written Call/S&P 500 INDEX/SPXD17ESK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,461,541	4820.79		78,339		(81,488)		(81,488)	(3,150)				(17,310)		0001
Written Call/S&P 500 INDEX/SPXC05KSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	593,932	4758.98		53,454		(36,515)		(36,515)	16,939				(7,160)		0001
Written Call/S&P 500 INDEX/SPXC051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	679,803	4484.49		62,678		(37,839)		(37,839)	24,839				(8,168)		0001
Written Call/S&P 500 INDEX/SPXC051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	414,354	3986.22		27,845		(17,020)		(17,020)	10,824				(4,979)		0001
Written Call/S&P 500 INDEX/SPXC05LSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	822,678	5097.55		71,573		(56,844)		(56,844)	14,729				(9,955)		0001
Written Call/S&P 500 INDEX/SPX261RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	870,324	5400.32		68,146		(67,489)		(67,489)	657				(10,603)		0001
Written Call/S&P 500 INDEX/SPXC05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	87,651	5257.81		6,968		(6,397)		(6,397)	571				(1,064)		0001
Written Call/S&P 500 INDEX/SPXC05VSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	285,569	5371.06		23,188		(21,670)		(21,670)	1,518				(3,490)		0001
Written Call/S&P 500 INDEX/SPXC05PS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,148,388	4673.61		66,836		(61,431)		(61,431)	5,405				(13,942)		0001
Written Call/S&P 500 INDEX/SPXC05LSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	2,211,231	4531.15		141,298		(112,032)		(112,032)	29,265				(26,758)		0001
Written Call/S&P 500 INDEX/SPXC05VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	143,010	4774.27		8,523		(7,961)		(7,961)	562				(1,748)		0001
Written Call/S&P 500 INDEX/SPXC05KSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	282,375	4230.21		18,693		(12,768)		(12,768)	5,925				(3,404)		0001
Written Call/S&P 500 INDEX/SPX261RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	802,065	4800.29		46,119		(45,980)		(45,980)	138				(9,772)		0001
Written Call/S&P 500 INDEX/SRMO130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	848,798	90	90,991			(6,723)		(6,723)	5,770				(6,400)		0001
Written Call/S&P 500 INDEX/SRMO130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	150,066	90	16,057			(1,498)		(1,498)	933				(1,212)		0001
Written Call/S&P 500 INDEX/SRMO130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	500,932	90	46,336			(5,109)		(5,109)	3,088				(4,171)		0001
Written Call/S&P 500 INDEX/SRMO130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,212	90	1,879			(219)		(219)	115				(186)		0001
Written Call/S&P 500 INDEX/SRMO130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	328,206	90	26,782			(3,270)		(3,270)	1,896				(2,951)		0001
Written Call/S&P 500 INDEX/SRMO130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	167,609	90	12,856			(2,603)		(2,603)	1,273				(1,593)		0001
Written Call/S&P 500 INDEX/SRMO130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,012	90	1,138			(198)		(198)	91				(145)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	109,381	90	6,847			(1,893)		(1,893)	752				(1,096)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	567,010	90	34,021			(9,831)		(9,831)	3,679				(5,804)		0001
Written Call/S&P 500 INDEX/SRM0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	30,013	90	1,696			(542)		(542)	195				(315)		0001
Written Call/S&P 500 INDEX/SRM0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	170,210	90	10,179			(3,637)		(3,637)	1,218				(1,811)		0001
Written Call/S&P 500 INDEX/SRM0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	91,183	90	6,383			(2,161)		(2,161)	678				(979)		0001
Written Call/S&P 500 INDEX/SRM0170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	159,321	90	8,603			(3,956)		(3,956)	1,222				(1,718)		0001
Written Call/S&P 500 INDEX/SRM0170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	215,505	90	11,917			(5,797)		(5,797)	1,626				(2,334)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	300,088	90	22,987			(4,548)		(4,548)	1,392				(2,730)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	183,434	90	13,721			(2,080)		(2,080)	2,005				(1,682)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	261,796	90	18,614			(3,797)		(3,797)	1,883				(2,502)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	248,316	90	16,488			(4,817)		(4,817)	1,751				(2,517)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	133,653	90	8,033			(2,294)		(2,294)	836				(1,361)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	405,261	90	24,316			(6,546)		(6,546)	2,359				(4,168)		0001
Written Call/S&P 500 INDEX/SRM0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	557,742	90	33,186			(7,812)		(7,812)	3,214				(5,793)		0001
Written Call/S&P 500 INDEX/SRM0210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	258,063	90	15,406			(5,015)		(5,015)	1,745				(2,719)		0001
Written Call/S&P 500 INDEX/SRM0210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	83,088	90	5,426			(1,825)		(1,825)	605				(888)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	21,122	90	2,615			(70)		(70)	57				(117)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	689,526	90	76,262			(6,621)		(6,621)	(3,998)				(4,312)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	429,527	90	44,112			(1,638)		(1,638)	2,713				(2,859)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	95,286	90	9,977			(532)		(532)	653				(648)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	132,698	90	13,336			(642)		(642)	848				(912)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	945,691	90	97,501			(6,162)		(6,162)	6,700				(6,586)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	133,663	90	13,714			(834)		(834)	930				(940)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	700,527	90	79,720			(4,618)		(4,618)	4,848				(4,981)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	98,043	90	10,304			(827)		(827)	715				(711)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	122,940	90	13,400			(1,040)		(1,040)	829				(918)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	58,921	90	6,193			(599)		(599)	437				(448)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	574,206	90	63,679			(6,545)		(6,545)	4,392				(4,521)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	52,744	90	5,290			(618)		(618)	387				(419)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	277,820	90	29,810			(2,327)		(2,327)	1,580				(2,261)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	106,372	90	12,084			(594)		(594)	588				(872)		0001
Written Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	315,983	90	30,429			(3,274)		(3,274)	2,086				(2,610)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	104,010	90	9,444			(803)		(803)	572				(879)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	221,862	90	19,213			(2,230)		(2,230)	1,252				(1,903)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	230,172	90	20,439			(2,935)		(2,935)	1,408				(2,029)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	184,455	90	15,900			(2,089)		(2,089)	1,978				(1,648)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	287,545	90	23,320			(2,725)		(2,725)	2,593				(2,600)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	236,382	90	20,896			(3,130)		(3,130)	2,761				(2,193)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	25,026	90	2,082			(520)		(520)	102				(235)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	28,440	90	2,343			(404)		(404)	365				(269)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	520,396	90	39,810			(8,311)		(8,311)	3,094				(5,078)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	153,484	90	11,941			(2,431)		(2,431)	894				(1,507)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	101,658	90	7,370			(1,657)		(1,657)	616				(1,003)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	108,871	90	7,273			(1,839)		(1,839)	741				(1,081)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	525,233	90	35,191			(9,043)		(9,043)	3,502				(5,240)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	100,590	90	6,337			(2,015)		(2,015)	713				(1,013)		0001
Written Call/S&P 500 INDEX/SRM0401$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	101,244	90	5,872			(1,539)		(1,539)	608				(1,047)		0001
Written Call/S&P 500 INDEX/SRM0401$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	151,412	90	8,979			(2,362)		(2,362)	941				(1,581)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	316,128	90	37,619			(1,197)		(1,197)	631				(1,598)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	740,197	90	84,382			(3,222)		(3,222)	1,608				(3,811)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	498,600	90	54,148			(3,390)		(3,390)	3,460				(3,578)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,063,288	90	115,367			(8,351)		(8,351)	7,307				(7,777)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	745,246	90	79,369			(7,236)		(7,236)	5,403				(5,517)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	67,479	90	6,910			(795)		(795)	545				(522)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	200,060	90	21,106			(2,299)		(2,299)	1,560				(1,563)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	49,511	90	5,075			(422)		(422)	284				(396)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	821,697	90	73,542			(7,442)		(7,442)	4,708				(6,888)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	100,058	90	9,375			(732)		(732)	489				(851)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	216,363	90	19,278			(1,892)		(1,892)	1,110				(1,881)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	430,331	90	37,310			(5,397)		(5,397)	2,637				(3,818)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	487,793	90	39,804			(6,341)		(6,341)	3,277				(4,497)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	117,835	90	9,592			(1,447)		(1,447)	1,351				(1,099)		0001
Written Call/S&P 500 INDEX/SRM0130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	166,442	90	9,287			(3,864)		(3,864)	1,174				(1,826)		0001
Written Call/S&P 500 INDEX/SRM0401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	315,226	90	15,635			(8,313)		(8,313)	2,240				(3,474)		0001
Written Call/S&P 500 INDEX/SRM0130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,045	90	2,502			(1,372)		(1,372)	340				(558)		0001
Written Call/S&P 500 INDEX/SRM0170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	158,844	90	7,974			(4,416)		(4,416)	1,048				(1,765)		0001
Written Call/S&P 500 INDEX/SRM0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	486,956	90	25,468			(13,701)		(13,701)	3,418				(5,387)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,021	90	8,598			(4,125)		(4,125)	888				(1,640)		0001
Written Call/S&P 500 INDEX/SRM0210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	328,685	90	17,749			(10,824)		(10,824)	2,279				(3,757)		0001
Written Call/S&P 500 INDEX/SRM0210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	108,000	90	5,206			(3,193)		(3,193)	724				(1,210)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,001,755	90	49,487			(32,078)		(32,078)	7,283				(11,270)		0001
Written Call/S&P 500 INDEX/SRM0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,140	90	796			(376)		(376)	95				(160)		0001
Written Call/S&P 500 INDEX/SRM0402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	14,850	90	790			(458)		(458)	99				(168)		0001
Written Call/S&P 500 INDEX/SRM0211$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	28,339	90	1,250			(1,029)		(1,029)	257				(330)		0001
Written Call/S&P 500 INDEX/SRM0211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,588	90	11,521			(9,010)		(9,010)	2,195				(2,971)		0001
Written Call/S&P 500 INDEX/SRM0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	238,960	90	13,382			(7,976)		(7,976)	1,736				(2,755)		0001
Written Call/S&P 500 INDEX/SRM0402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	7,201	90	308			(243)		(243)	64				(84)		0001
Written Call/S&P 500 INDEX/SRM0402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	1,028,476	90	42,682			(31,755)		(31,755)	8,928				(12,034)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	53,295	90	2,718			(1,739)		(1,739)	372				(612)		0001
Written Call/S&P 500 INDEX/SRM0211$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	12,508	90	542			(445)		(445)	97				(148)		0001
Written Call/S&P 500 INDEX/SRM0211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	90	439			(391)		(391)	48				(126)		0001
Written Call/S&P 500 INDEX/SRM0131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	548,953	90	26,899			(19,416)		(19,416)	7,483				(6,546)		0001
Written Call/S&P 500 INDEX/SRM0131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	1	51,757	90	2,810			(1,569)		(1,568)	1,242				(624)		0001
Written Call/S&P 500 INDEX/SRM0402$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2031	1	31,857	90	1,746			(745)		(745)	1,001				(383)		0001
Written Call/S&P 500 INDEX/SRM0211$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	43,748	90	2,201			(1,578)		(1,578)	622				(529)		0001
Written Call/S&P 500 INDEX/SRM0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	190,150	90	9,527			(7,484)		(7,484)	2,043				(2,309)		0001
Written Call/S&P 500 INDEX/SRM0131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	163,521	90	8,683			(7,160)		(7,160)	1,523				(1,992)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0000$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/30/2025	07/25/2025	1	30,000,000	23813		72,000		(72,000)		(69,616)					(39,257)		0001
Written Call/NDX Index/NDX0212$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/12/2025	07/10/2025	1	26,280,000	23000		74,172		(27,815)		(117,272)			47,682		(21,749)		0001
Written Call/NDX Index/NDX0000$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/30/2025	07/25/2025	1	18,000,000	23813		43,200		(43,200)		(41,770)					(23,554)		0001
Written Call/NDX Index/NDX0212$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/12/2025	07/10/2025	1	17,520,000	23000		49,448		(18,543)		(78,182)			31,788		(14,500)		0001
Written Call/S&P 500 INDEX/SPXB05P$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2029	1	5,575,000	6558	859,665			(698,949)		(708,437)			85,213		(56,206)		0001
Written Call/S&P 500 INDEX/SPXB05P$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(328,704)		(327,470)			32,165		(25,096)		0001
Written Call/NDX Index/NDX0211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	1,230,764	17840.6	39,015			(308)		(308)	20,541				(1,511)		0001
Written Call/NDX Index/NDX0050$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	1,445,366	17542.7	50,732			(1,827)		(1,827)	24,037				(2,754)		0001
Written Call/NDX Index/NDX0170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	1,485,098	16579.2	61,780			(2,087)		(2,087)	19,624				(3,252)		0001
Written Call/NDX Index/NDX0170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	2,002,227	16572.4	81,891			(907)		(907)	27,415				(3,272)		0001
Written Call/NDX Index/NDX0211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,324,267	17812.3	48,071			(4,296)		(4,296)	24,356				(3,176)		0001
Written Call/NDX Index/NDX0170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	1,647,636	18395.6	47,946			(2)		(2)	30,812				(1,220)		0001
Written Call/NDX Index/NDX0051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	2,650,703	19460	85,353			(38,756)		(38,756)	66,016				(8,802)		0001
Written Call/NDX Index/NDX0211$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,846,235	18097	70,342			(9,066)		(9,066)	36,409				(4,832)		0001
Written Call/NDX Index/NDX0051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,331,809	19005.5	73,452			(23,022)		(23,022)	54,713				(6,958)		0001
Written Call/NDX Index/NDX0211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	1,254,022	18345.3	44,769			(8,211)		(8,211)	26,019				(3,504)		0001
Written Call/NDX Index/NDX0051$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,293,463	17778.6		165,728		(68,437)		(68,437)	97,291				(18,223)		0001
Written Call/NDX Index/NDX0212$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	2,936,000	19452.7		105,402		(62,611)		(62,611)	42,791				(11,779)		0001
Written Call/NDX Index/NDX0211$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,470,092	19667.7		48,513		(29,078)		(29,078)	19,435				(5,522)		0001
Written Call/NDX Index/NDX0211$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	3,103,789	19342.2		106,150		(60,662)		(60,662)	45,487				(12,076)		0001
Written Call/NDX Index/NDX0150$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,500,244	18181.2		103,260		(38,291)		(38,291)	64,969				(10,325)		0001
Written Call/NDX Index/NDX0051$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	3,900,000	19062.9		143,520		(61,113)		(61,113)	82,407				(14,143)		0001
Written Call/NDX Index/NDX0052$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	2,717,643	19585.6		107,619		(83,349)		(83,349)	24,269				(13,172)		0001
Written Call/NDX Index/NDX0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	3,050,924	15381.4		172,377		(30,994)		(30,994)	141,383				(13,408)		0001
Written Call/NDX Index/NDX0000$N	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/30/2025	09/12/2025	1	11,150,000	22800		361,780		(354,618)		(354,618)	7,162				(25,102)		0001
Written Call/NDX Index/NDX0212$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	1,468,768	19463.8		61,248		(45,466)		(45,466)	15,782				(7,263)		0001
Written Call/NDX Index/NDX0212$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	2,390,089	18057.2		110,183		(49,063)		(49,063)	61,120				(11,049)		0001
Written Call/NDX Index/NDX0000$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/22/2026	1	1,421,021	19001.2		58,120		(37,221)		(37,221)	20,899				(6,715)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0212SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	1,924,625	16448.8		98,156		(26,479)		(26,479)	71,677				(8,666)		0001
Written Call/NDX Index/NDX0050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,773,000	11962.5	178,187			(54,106)		(54,106)	3,049				(17,411)		0001
Written Call/NDX Index/NDX0050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,395,000	13883.1	117,599			(56,820)		(56,820)	2,758				(14,050)		0001
Written Call/NDX Index/NDX0050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,620,131	13752.2	135,443			(66,560)		(66,560)	2,595				(16,585)		0001
Written Call/NDX Index/NDX0050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,052,971	13475.9	165,469			(82,759)		(82,759)	2,706				(21,228)		0001
Written Call/NDX Index/NDX0050$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,202,000	13104.8	97,723			(46,625)		(46,625)	1,333				(12,484)		0001
Written Call/NDX Index/NDX0050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,750,913	14401.3	138,497			(80,372)		(80,372)	2,291				(18,358)		0001
Written Call/NDX Index/NDX0050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,591,961	15099.7	240,534			(130,213)		(130,213)	3,329				(27,429)		0001
Written Call/NDX Index/NDX0050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,451,402	14984.9	123,514			(72,286)		(72,286)	1,861				(15,444)		0001
Written Call/NDX Index/NDX0050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,196,963	15597.3	181,469			(117,214)		(117,214)	3,255				(23,475)		0001
Written Call/NDX Index/NDX0050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,589,993	16004.9	287,558			(200,704)		(200,704)	5,889				(38,556)		0001
Written Call/NDX Index/NDX0050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	3,461,489	16216.6	293,188			(199,246)		(199,246)	6,143				(37,483)		0001
Written Call/NDX Index/NDX0050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	2,869,974	16505.5	231,607			(170,663)		(170,663)	5,429				(31,205)		0001
Written Call/NDX Index/NDX0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,666,000	11245.8	163,768			(43,513)		(43,513)	2,558				(15,835)		0001
Written Call/NDX Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,484,478	12464.8	139,244			(49,335)		(49,335)	1,893				(14,650)		0001
Written Call/NDX Index/NDX0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,395,000	13036.1	129,317			(50,484)		(50,484)	1,831				(13,849)		0001
Written Call/NDX Index/NDX0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,529,000	13538.1	133,788			(59,448)		(59,448)	2,075				(15,253)		0001
Written Call/NDX Index/NDX0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,343,000	13418.1	110,529			(53,070)		(53,070)	1,214				(13,676)		0001
Written Call/NDX Index/NDX0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,448,806	13781.9	118,223			(62,117)		(62,117)	636				(15,129)		0001
Written Call/NDX Index/NDX0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,515,692	16204.2	277,037			(203,567)		(203,567)	2,369				(37,914)		0001
Written Call/NDX Index/NDX0150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	1,805,000	13231	150,718			(62,590)		(62,590)	11,609				(18,562)		0001
Written Call/NDX Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	1,828,987	11601.5	201,920			(42,867)		(42,867)	4,574				(16,225)		0001
Written Call/NDX Index/NDX0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,565,000	10473.8	169,333			(33,622)		(33,622)	2,397				(14,521)		0001
Written Call/NDX Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,396,941	11310.4	142,767			(36,879)		(36,879)	1,867				(13,487)		0001
Written Call/NDX Index/NDX0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	1,896,969	13533.2	158,017			(72,441)		(72,441)	2,727				(19,015)		0001
Written Call/NDX Index/NDX0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,565,526	13745.8	133,539			(62,420)		(62,420)	2,112				(15,868)		0001
Written Call/NDX Index/NDX0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,590,986	14476.2	128,233			(73,086)		(73,086)	1,811				(16,764)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	3,088,911	16276.5	236,611			(183,291)		(183,291)	2,542				(34,040)		0001
Written Call/NDX Index/NDX0050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	3,060,201	17100.9	228,597			(195,722)		(195,722)	6,811				(34,007)		0001
Written Call/NDX Index/NDX0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	2,350,489	15489.8	188,274			(125,732)		(125,732)	3,076				(25,785)		0001
Written Call/NDX Index/NDX0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,879,433	16834.7	213,942			(181,226)		(181,226)	2,631				(31,856)		0001
Written Call/NDX Index/NDX0210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,760,412	16290.2	218,073			(160,269)		(160,269)	3,830				(30,161)		0001
Written Call/NDX Index/NDX0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	1,897,969	17730.4	147,282			(130,712)		(130,712)	1,970				(21,173)		0001
Written Call/NDX Index/NDX0050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,798,805	17840.6	143,185			(124,059)		(124,059)	4,476				(20,238)		0001
Written Call/NDX Index/NDX0050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	3,189,924	16572.4	290,921			(195,825)		(195,825)	7,087				(36,053)		0001
Written Call/NDX Index/NDX0051$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,354,663	17812.3	123,003			(94,026)		(94,026)	3,555				(15,486)		0001
Written Call/NDX Index/NDX0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,827,513	16579.2	267,483			(176,913)		(176,913)	3,030				(32,205)		0001
Written Call/NDX Index/NDX0211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,958,599	17542.7	173,728			(132,174)		(132,174)	3,328				(22,219)		0001
Written Call/NDX Index/NDX0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	1,737,128	18395.6	133,064			(127,400)		(127,400)	1,918				(19,470)		0001
Written Call/NDX Index/NDX0211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	934,779			(842,524)		(842,524)	29,376				(53,269)		0001
Written Call/NDX Index/NDX0051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,597,679	19005.5	200,541			(201,171)		(201,171)	7,647				(30,075)		0001
Written Call/NDX Index/NDX0051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,469,212	19160.2	189,882			(194,676)		(194,676)	7,515				(28,893)		0001
Written Call/NDX Index/NDX0211$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	2,165,679	18345.3	177,586			(158,820)		(158,820)	3,825				(24,964)		0001
Written Call/NDX Index/NDX0211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,996,671	19460	230,744			(243,829)		(243,829)	5,170				(34,942)		0001
Written Call/NDX Index/NDX0051$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,480,413	18698.6	188,759			(187,634)		(187,634)	7,269				(28,820)		0001
Written Call/NDX Index/NDX0051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	2,522,254	18097	218,427			(180,108)		(180,108)	6,862				(28,969)		0001
Written Call/NDX Index/NDX0051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,182,357	17778.6	356,337			(295,576)		(295,576)	60,761				(50,040)		0001
Written Call/NDX Index/NDX0211$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,984,997	19667.7	222,681			(248,035)		(248,035)	(25,355)				(35,215)		0001
Written Call/NDX Index/NDX0051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	2,508,178	19452.7	188,615			(203,194)		(203,194)	(14,579)				(29,808)		0001
Written Call/NDX Index/NDX0051$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	4,345,000	19062.9	328,482			(340,221)		(340,221)	(11,739)				(51,083)		0001
Written Call/NDX Index/NDX0212$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	4,034,789	18181.2	355,465			(297,014)		(297,014)	58,451				(48,113)		0001
Written Call/NDX Index/NDX0170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	3,348,945	19342.2	256,864			(273,595)		(273,595)	(16,731)				(39,664)		0001
Written Call/NDX Index/NDX0052$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	2,855,521	18057.2	256,711			(207,557)		(207,557)	49,154				(34,555)		0001
Written Call/NDX Index/NDX0212$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	2,766,664	16448.8	259,513			(175,308)		(175,308)	84,205				(33,354)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0000SL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	1,216,978	19463.8		105,877		(101,603)		(101,603)	4,274				(14,874)		0001
Written Call/NDX Index/NDX0212SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	1	1,427,478	19585.6		121,907		(119,568)		(119,568)	2,339				(17,391)		0001
Written Call/NDX Index/NDX0052SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,944,480	19001.2		165,086		(153,008)		(153,008)	12,078				(23,607)		0001
Written Call/NDX Index/NDX0052S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	6,494,387	15381.4		625,409		(370,644)		(370,644)	254,765				(78,036)		0001
Written Call/BXIIMSTN Index/SBMO17FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	154,651	1327.2	3,542			(215)		(215)	2,262				(295)		0001
Written Call/BXIIMSTN Index/SBMO17FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/08/2025	1	134,170	1275.29	3,619			(89)		(89)	1,552				(219)		0001
Written Call/BXIIMSTN Index/SBMO17GSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	1	154,492	1369.75	3,584			(572)		(572)	2,675				(371)		0001
Written Call/BXIIMSTN Index/SBMO17ESR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	167,296	1309.82	3,162			(40)		(40)	2,124				(205)		0001
Written Call/BXIIMSTN Index/SBMO17FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	175,297	1330.31	4,733			(388)		(388)	2,622				(384)		0001
Written Call/BXIIMSTN Index/SBMO17ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	88,032	1296.45	1,514			(2)		(2)	997				(65)		0001
Written Call/BXIIMSTN Index/SBMO17HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	415,059	1411.21	8,467			(3,612)		(3,612)	7,912				(1,239)		0001
Written Call/BXIIMSTN Index/SBMO171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	1	255,792	1367.35	5,982	357		(2,613)		(2,613)	4,043				(886)		0001
Written Call/BXIIMSTN Index/SBMO17GSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	328,970	1359.19	8,108	127		(1,523)		(1,523)	5,398				(861)		0001
Written Call/BXIIMSTN Index/SBMO17HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	391,255	1436.84	8,060			(4,825)		(4,825)	7,782				(1,299)		0001
Written Call/BXIIMSTN Index/SBMO17GSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	428,716	1382.56	9,247			(2,703)		(2,703)	7,603				(1,198)		0001
Written Call/BXIIMSTN Index/SBMO17HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	350,646	1430.93	7,364			(3,780)		(3,780)	6,978				(1,101)		0001
Written Call/BXIIMSTN Index/SBMO17JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	02/20/2026	1	286,156	1422.85		6,796		(4,882)		(4,882)	1,914				(1,148)		0001
Written Call/BXIIMSTN Index/SBMO171SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2026	1	484,005	1382.9		10,213		(6,248)		(6,248)	3,965				(1,818)		0001
Written Call/BXIIMSTN Index/SBMO17JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	230,405	1409.41		5,075		(3,527)		(3,527)	1,547				(896)		0001
Written Call/BXIIMSTN Index/SBMO17KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	03/20/2026	1	468,461	1381.84		12,161		(7,768)		(7,768)	4,393				(1,988)		0001
Written Call/BXIIMSTN Index/SBMO17KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	144,582	1417.51		3,990		(2,560)		(2,560)	1,430				(597)		0001
Written Call/BXIIMSTN Index/SBMO171SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	160,499	1350.37		3,724		(1,690)		(1,690)	2,033				(582)		0001
Written Call/BXIIMSTN Index/SBMO17KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2026	1	500,490	1257.99		21,871		(5,984)		(5,984)	15,887				(2,200)		0001
Written Call/BXIIMSTN Index/SBMO17MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/08/2026	1	344,856	1448.92		9,557		(8,789)		(8,789)	768				(1,672)		0001
Written Call/BXIIMSTN Index/SBMO17LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2026	1	357,126	1397.78		11,785		(7,228)		(7,228)	4,557				(1,651)		0001
Written Call/BXIIMSTN Index/SBMO17MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	241,188	1418.3		6,441		(5,400)		(5,400)	1,041				(1,140)		0001
Written Call/BXIIMSTN Index/SBMO17LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	279,024	1339.5		10,820		(4,496)		(4,496)	6,324				(1,256)		0001
Written Call/BXIIMSTN Index/SBMO17MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	427,412	1436.17		12,566		(10,829)		(10,829)	1,737				(2,114)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO178S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	5,726	1133.44	214			(1)		(1)	37				(7)		0001
Written Call/BXIIMSTN Index/SBMO178SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	32,028	1095.44	1,342			(18)		(18)	205				(61)		0001
Written Call/BXIIMSTN Index/SBMO179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	70,293	1084.63	2,791			(91)		(91)	448				(169)		0001
Written Call/BXIIMSTN Index/SBMO179S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	12,511	1069.84	523			(21)		(21)	77				(33)		0001
Written Call/BXIIMSTN Index/SBMO179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	65,925	1049.72	2,927			(131)		(131)	385				(184)		0001
Written Call/BXIIMSTN Index/SBMO179SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	43,727	1084.74	1,631			(116)		(116)	285				(130)		0001
Written Call/BXIIMSTN Index/SBMO17AS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	56,521	1139.14	1,993			(200)		(200)	440				(178)		0001
Written Call/BXIIMSTN Index/SBMO17ASD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	15,674	1146.63	585			(65)		(65)	125				(52)		0001
Written Call/BXIIMSTN Index/SBMO17ASN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	13,260	1189.02	526			(71)		(71)	120				(46)		0001
Written Call/BXIIMSTN Index/SBMO17ASW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	20,006	1193.33	737			(123)		(123)	180				(73)		0001
Written Call/BXIIMSTN Index/SBMO17BS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	48,083	1185.98	1,658			(321)		(321)	418				(181)		0001
Written Call/BXIIMSTN Index/SBMO17BSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	14,922	1210.84	501			(118)		(118)	139				(58)		0001
Written Call/BXIIMSTN Index/SBMO17BSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	100,782	1227.48	3,275			(903)		(903)	980				(404)		0001
Written Call/BXIIMSTN Index/SBMO17CS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	14,154	1243.35	498			(143)		(143)	144				(58)		0001
Written Call/BXIIMSTN Index/SBMO17CSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2024	03/20/2026	1	246,479	1254.71	8,242			(2,737)		(2,737)	2,563				(1,046)		0001
Written Call/BXIIMSTN Index/SBMO17DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	204,306	1258.41	6,272			(2,858)		(2,858)	2,063				(965)		0001
Written Call/BXIIMSTN Index/SBMO17DSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	212,858	1260.37	5,747			(3,139)		(3,139)	2,147				(1,032)		0001
Written Call/BXIIMSTN Index/SBMO17DSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	299,036	1242.55	9,479			(3,819)		(3,819)	2,901				(1,382)		0001
Written Call/BXIIMSTN Index/SBMO17CSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	198,203	1254.52	6,798			(2,346)		(2,346)	2,037				(871)		0001
Written Call/BXIIMSTN Index/SBMO17DS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	135,067	1212.32	4,795			(1,499)		(1,499)	1,209				(608)		0001
Written Call/BXIIMSTN Index/SBMO17ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	107,115	1273.59	3,392			(1,704)		(1,704)	1,116				(530)		0001
Written Call/BXIIMSTN Index/SBMO17ESU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	566,034	1309.82	18,443			(10,739)		(10,739)	6,475				(2,914)		0001
Written Call/BXIIMSTN Index/SBMO17ESI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	330,158	1296.45	10,301			(5,836)		(5,836)	3,661				(1,669)		0001
Written Call/BXIIMSTN Index/SBMO17FSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	49,032	1327.2	1,813			(1,048)		(1,048)	575				(262)		0001
Written Call/BXIIMSTN Index/SBMO17GS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	233,028	1369.75	9,088			(5,939)		(5,939)	2,982				(1,292)		0001
Written Call/BXIIMSTN Index/SBMO17FS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	187,020	1275.29	7,681			(3,365)		(3,365)	1,923				(983)		0001
Written Call/BXIIMSTN Index/SBMO17FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	79,688	1330.31	3,403			(1,781)		(1,781)	931				(435)		0001
Written Call/BXIIMSTN Index/SBMO17HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	194,991	1411.21	6,669			(5,957)		(5,957)	2,675				(1,134)		0001
Written Call/BXIIMSTN Index/SBMO17GSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	268,280	1359.19	10,664			(6,851)		(6,851)	3,316				(1,514)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	13,633	1367.35	511			(399)		(399)	164				(83)		0001
Written Call/BXIIMSTN Index/SBMO17HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	1	243,805	1430.93	8,310			(7,982)		(7,982)	3,458				(1,438)		0001
Written Call/BXIIMSTN Index/SBMO17GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	10/22/2026	1	133,850	1382.56	4,848			(3,715)		(3,715)	1,737				(767)		0001
Written Call/BXIIMSTN Index/SBMO17HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	1	59,094	1436.84	2,021			(2,010)		(2,010)	839				(355)		0001
Written Call/BXIIMSTN Index/SBMO17JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	48,079	1422.85		1,817		(1,731)		(1,731)	86				(309)		0001
Written Call/BXIIMSTN Index/SBMO17JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/08/2027	1	224,832	1409.41	8,210			(7,717)		(7,717)	493				(1,427)		0001
Written Call/BXIIMSTN Index/SBMO171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2027	1	35,938	1350.37	1,315			(1,032)		(1,032)	284				(222)		0001
Written Call/BXIIMSTN Index/SBMO17KS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	20,559	1417.51	857			(743)		(743)	114				(134)		0001
Written Call/BXIIMSTN Index/SBMO17KSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	301,150	1381.84	11,895			(10,194)		(10,194)	1,701				(1,978)		0001
Written Call/BXIIMSTN Index/SBMO171SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	197,778	1382.9	7,041			(6,253)		(6,253)	788				(1,237)		0001
Written Call/BXIIMSTN Index/SBMO17LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	04/22/2027	1	116,225	1339.5	6,192			(3,692)		(3,692)	2,501				(782)		0001
Written Call/BXIIMSTN Index/SBMO17MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	118,925	1418.3	5,233			(4,646)		(4,646)	587				(818)		0001
Written Call/BXIIMSTN Index/SBMO17LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	207,564	1397.78	10,046			(7,640)		(7,640)	2,406				(1,412)		0001
Written Call/BXIIMSTN Index/SBMO17MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/08/2027	1	130,736	1448.92	5,671			(5,547)		(5,547)	125				(910)		0001
Written Call/BXIIMSTN Index/SBMO17NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2027	1	41,639	1436.17	1,845			(1,741)		(1,741)	104				(293)		0001
Written Call/BXIIMSTN Index/SBMO17KSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	166,837	1257.99	9,093			(4,321)		(4,321)	4,772				(1,111)		0001
Written Call/BXIIMSTN Index/SBMO170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2028	1	768,759	1065.77	90,483			(20,581)		(20,581)	(1,996)				(6,256)		0001
Written Call/BXIIMSTN Index/SBMO170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2028	1	422,982	1021.08	52,492			(10,523)		(10,523)	1,535				(3,469)		0001
Written Call/BXIIMSTN Index/SBMO170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2028	1	272,726	1089.39	28,473			(7,079)		(7,079)	1,138				(2,253)		0001
Written Call/BXIIMSTN Index/SBMO170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	290,357	1098.03	28,513			(8,643)		(8,643)	1,373				(2,417)		0001
Written Call/BXIIMSTN Index/SBMO170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2028	1	161,534	1069.98	15,669			(4,133)		(4,133)	625				(1,354)		0001
Written Call/BXIIMSTN Index/SBMO171S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/08/2028	1	445,788	1021.93	51,056			(10,516)		(10,516)	1,435				(3,768)		0001
Written Call/BXIIMSTN Index/SBMO171SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	02/08/2028	1	18,104	1103.18	2,184			(464)		(464)	80				(146)		0001
Written Call/BXIIMSTN Index/SBMO171SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2028	1	283,617	956.78	28,788			(5,985)		(5,985)	667				(2,413)		0001
Written Call/BXIIMSTN Index/SBMO171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2028	1	397,651	1012.18	37,936			(9,471)		(9,471)	1,219				(3,411)		0001
Written Call/BXIIMSTN Index/SBMO171SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2028	1	16,261	926.54	1,551			(334)		(334)	32				(140)		0001
Written Call/BXIIMSTN Index/SBMO172S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2028	1	60,902	961.22	5,828			(1,351)		(1,351)	146				(529)		0001
Written Call/BXIIMSTN Index/SBMO172SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2028	1	51,000	993.68	5,319			(1,216)		(1,216)	142				(446)		0001
Written Call/BXIIMSTN Index/SBMO172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2028	1	120,096	1042.66	12,274			(3,184)		(3,184)	407				(1,059)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBM0172SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	08/22/2028	1	89,969	1046.72	8,973			(2,430)		(2,430)	308				(798)		0001
Written Call/BXIIMSTN Index/SBM0172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/08/2028	1	107,650	1012.42	10,166			(2,765)		(2,765)	321				(962)		0001
Written Call/BXIIMSTN Index/SBM0173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/22/2028	1	275,478	945.49	26,021			(6,320)		(6,320)	596				(2,477)		0001
Written Call/BXIIMSTN Index/SBM0173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028	1	154,675	897.6	13,519			(3,285)		(3,285)	250				(1,399)		0001
Written Call/BXIIMSTN Index/SBM0173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2028	1	201,672	923.64	17,566			(4,542)		(4,542)	384				(1,834)		0001
Written Call/BXIIMSTN Index/SBM0173SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2028	1	300,255	941.28	26,062			(7,082)		(7,082)	632				(2,753)		0001
Written Call/BXIIMSTN Index/SBM0174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2028	1	159,820	987.38	15,104			(4,142)		(4,142)	421				(1,473)		0001
Written Call/BXIIMSTN Index/SBM0174SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2028	1	286,381	974.09	27,413			(7,330)		(7,330)	706				(2,657)		0001
Written Call/BXIIMSTN Index/SBM0174SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2028	1	193,875	929.65	18,220			(4,629)		(4,629)	376				(1,809)		0001
Written Call/BXIIMSTN Index/SBM0174SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2029	1	147,566	954.04	13,679			(3,716)		(3,716)	319				(1,386)		0001
Written Call/BXIIMSTN Index/SBM0175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2029	1	163,057	987.18	13,986			(4,409)		(4,409)	405				(1,540)		0001
Written Call/BXIIMSTN Index/SBM0175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2029	1	483,405	1043.71	40,352			(14,673)		(14,673)	1,466				(4,595)		0001
Written Call/BXIIMSTN Index/SBM0175SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2029	1	197,475	1006.12	15,770			(5,666)		(5,666)	509				(1,887)		0001
Written Call/BXIIMSTN Index/SBM0175SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2029	1	47,516	999.81	3,573			(1,363)		(1,363)	117				(456)		0001
Written Call/BXIIMSTN Index/SBM0175SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	58,188	967.9	4,917			(1,595)		(1,595)	120				(562)		0001
Written Call/BXIIMSTN Index/SBM0176SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/06/2029	1	35,504	1003.15	3,249			(1,044)		(1,044)	84				(345)		0001
Written Call/BXIIMSTN Index/SBM0176SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2029	1	153,856	1013.69	13,539			(4,709)		(4,709)	364				(1,511)		0001
Written Call/BXIIMSTN Index/SBM0177S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2029	1	127,795	1042.16	10,454			(4,149)		(4,149)	331				(1,261)		0001
Written Call/BXIIMSTN Index/SBM0177SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029	1	625,158	1071.44	48,637			(21,602)		(21,602)	1,741				(6,206)		0001
Written Call/BXIIMSTN Index/SBM0177SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/22/2029	1	207,960	1090.79	15,909			(7,495)		(7,495)	601				(2,075)		0001
Written Call/BXIIMSTN Index/SBM0177SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/06/2029	1	83,040	1095.82	5,912			(3,045)		(3,045)	238				(832)		0001
Written Call/BXIIMSTN Index/SBM0178SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/20/2029	1	136,209	1133.44	10,243			(5,365)		(5,365)	423				(1,372)		0001
Written Call/BXIIMSTN Index/SBM0178SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2029	1	238,028	1136.06	18,164			(9,518)		(9,518)	725				(2,413)		0001
Written Call/BXIIMSTN Index/SBM0178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2029	1	231,991	1095.44	17,006			(8,741)		(8,741)	619				(2,362)		0001
Written Call/BXIIMSTN Index/SBM0178SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	308,614	1108.39	21,850			(11,990)		(11,990)	832				(3,159)		0001
Written Call/BXIIMSTN Index/SBM0179S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/21/2029	1	219,644	1084.63	15,454			(8,272)		(8,272)	538				(2,259)		0001
Written Call/BXIIMSTN Index/SBM0179S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/08/2029	1	238,382	1069.84	16,136			(8,842)		(8,842)	539				(2,465)		0001
Written Call/BXIIMSTN Index/SBM0179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	10/22/2029	1	340,636	1049.72	21,458			(12,324)		(12,324)	694				(3,538)		0001
Written Call/BXIIMSTN Index/SBM0179SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/08/2029	1	487,650	1084.74	31,650			(18,866)		(18,866)	1,096				(5,092)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17AS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	132,907	1139.14	8,719			(5,647)		(5,647)	343				(1,394)		0001
Written Call/BXIIMSTN Index/SBMO17ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/07/2029	1	163,586	1146.63	11,729			(7,092)		(7,092)	417				(1,724)		0001
Written Call/BXIIMSTN Index/SBMO17ASP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/21/2029	1	300,505	1189.02	23,560			(14,015)		(14,015)	821				(3,180)		0001
Written Call/BXIIMSTN Index/SBMO17ASY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2030	1	106,063	1193.33	7,732			(5,008)		(5,008)	286				(1,129)		0001
Written Call/BXIIMSTN Index/SBMO17BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2030	1	163,278	1185.98	11,642			(7,678)		(7,678)	423				(1,745)		0001
Written Call/BXIIMSTN Index/SBMO17BSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/08/2030	1	487,333	1210.84	32,958			(24,007)		(24,007)	1,283				(5,234)		0001
Written Call/BXIIMSTN Index/SBMO17BSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	701,212	1227.48	46,945			(35,651)		(35,651)	(3,492)				(7,562)		0001
Written Call/BXIIMSTN Index/SBMO17CS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	309,030	1243.35	22,219			(16,189)		(16,189)	819				(3,346)		0001
Written Call/BXIIMSTN Index/SBMO17CSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/22/2030	1	167,928	1254.71	11,246			(9,000)		(9,000)	442				(1,826)		0001
Written Call/BXIIMSTN Index/SBMO17DSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	172,198	1242.55	10,952			(9,224)		(9,224)	408				(1,898)		0001
Written Call/BXIIMSTN Index/SBMO17ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	197,194	1273.59	12,995			(11,235)		(11,235)	447				(2,200)		0001
Written Call/BXIIMSTN Index/SBMO17CSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/08/2030	1	282,612	1254.52	19,428			(15,244)		(15,244)	722				(3,088)		0001
Written Call/BXIIMSTN Index/SBMO17DSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	363,524	1258.41	22,829			(20,035)		(20,035)	860				(4,022)		0001
Written Call/BXIIMSTN Index/SBMO17DS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2030	1	172,460	1212.32	11,227			(8,784)		(8,784)	400				(1,892)		0001
Written Call/BXIIMSTN Index/SBMO17ESO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	97,548	1260.37	6,077			(5,426)		(5,426)	223				(1,084)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	80,035	1369.75	5,947			(5,348)		(5,348)	170				(915)		0001
Written Call/BXIIMSTN Index/SBMO17ESX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	129,975	1309.82	8,617			(7,869)		(7,869)	292				(1,462)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	123,600	1296.45	8,009			(7,311)		(7,311)	281				(1,385)		0001
Written Call/BXIIMSTN Index/SBMO17FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2030	1	189,286	1275.29	13,752			(11,002)		(11,002)	391				(2,139)		0001
Written Call/BXIIMSTN Index/SBMO17FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2030	1	147,124	1327.2	10,461			(9,217)		(9,217)	317				(1,669)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	172,986	1330.31	13,493			(10,933)		(10,933)	361				(1,970)		0001
Written Call/BXIIMSTN Index/SBMO17HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/22/2030	1	72,926	1430.93	4,405			(5,349)		(5,349)	142				(847)		0001
Written Call/BXIIMSTN Index/SBMO17HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/06/2030	1	182,819	1436.84	12,088			(13,550)		(13,550)	345				(2,132)		0001
Written Call/BXIIMSTN Index/SBMO17ISB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	166,611	1367.35	10,330			(11,384)		(11,384)	284				(1,950)		0001
Written Call/BXIIMSTN Index/SBMO17HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/08/2030	1	45,048	1411.21	2,811			(3,214)		(3,214)	89				(522)		0001
Written Call/BXIIMSTN Index/SBMO17GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2030	1	271,442	1359.19	19,103			(17,985)		(17,985)	548				(3,118)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	49,616	1382.56	3,304			(3,400)		(3,400)	99				(572)		0001
Written Call/BXIIMSTN Index/SBMO17ISZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	130,019	1382.9		8,071		(9,127)		(9,127)	(1,056)				(1,534)		0001
Written Call/BXIIMSTN Index/SBMO17JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	76,948	1422.85		5,009		(5,713)		(5,713)	(704)				(914)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBM017ISM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2031	1	141,425	1350.37		8,698		(9,497)		(9,497)	(799)				(1,663)		0001
Written Call/BXIIMSTN Index/SBM017KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/21/2031	1	10,904	1381.84		918		(690)		(690)	228				(130)		0001
Written Call/BXIIMSTN Index/SBM017KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	88,983	1417.51		6,264		(6,591)		(6,591)	(327)				(1,061)		0001
Written Call/BXIIMSTN Index/SBM017JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	297,179	1409.41		18,663		(21,635)		(21,635)	(2,972)				(3,520)		0001
Written Call/BXIIMSTN Index/SBM017LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/08/2031	1	318,989	1257.99		27,034		(19,645)		(19,645)	7,389				(3,833)		0001
Written Call/BXIIMSTN Index/SBM017LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2031	1	95,094	1397.78		6,929		(6,983)		(6,983)	(54)				(1,151)		0001
Written Call/BXIIMSTN Index/SBM017LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	04/22/2031	1	184,934	1339.5		15,186		(12,626)		(12,626)	2,560				(2,230)		0001
Written Call/BXIIMSTN Index/SBM017MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/06/2031	1	61,322	1448.92		4,194		(4,806)		(4,806)	(611)				(747)		0001
Written Call/BXIIMSTN Index/SBM017MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2031	1	49,428	1418.3		3,490		(3,730)		(3,730)	(240)				(600)		0001
Written Call/BXIIMSTN Index/SBM017NS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1	25,238	1436.17		1,827		(1,957)		(1,957)	(130)				(308)		0001
Written Call/NDX Index/NDX0211S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	252,236	17840.6	7,996			(63)		(63)	4,210				(310)		0001
Written Call/NDX Index/NDX0050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	162,634	17542.7	5,708			(206)		(206)	2,705				(310)		0001
Written Call/NDX Index/NDX0170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	144,902	16579.2	6,028			(204)		(204)	1,915				(317)		0001
Written Call/NDX Index/NDX0170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	1	197,773	16572.4	8,089			(90)		(90)	2,708				(323)		0001
Written Call/NDX Index/NDX0211SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	53,733	17812.3	1,951			(174)		(174)	988				(129)		0001
Written Call/NDX Index/NDX0170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	96,364	18395.6	2,804						1,802				(71)		0001
Written Call/NDX Index/NDX0051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	134,297	19460	4,324			(1,964)		(1,964)	3,345				(446)		0001
Written Call/NDX Index/NDX0211SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	345,765	18097	13,174			(1,698)		(1,698)	6,819				(905)		0001
Written Call/NDX Index/NDX0051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	150,191	19005.5	4,731			(1,483)		(1,483)	3,524				(448)		0001
Written Call/NDX Index/NDX0211SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	99,978	18345.3	3,569			(655)		(655)	2,074				(279)		0001
Written Call/NDX Index/NDX0051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	262,537	17778.6		10,134		(4,185)		(4,185)	5,949				(1,114)		0001
Written Call/NDX Index/NDX0211SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	28,908	19667.7		954		(572)		(572)	382				(109)		0001
Written Call/NDX Index/NDX0211SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	157,211	19342.2		5,377		(3,073)		(3,073)	2,304				(612)		0001
Written Call/NDX Index/NDX0150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	101,756	18181.2		4,203		(1,558)		(1,558)	2,644				(420)		0001
Written Call/NDX Index/NDX0052SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	264,357	19585.6		10,469		(8,108)		(8,108)	2,361				(1,281)		0001
Written Call/NDX Index/NDX0131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	250,076	15381.4		14,129		(2,541)		(2,541)	11,589				(1,099)		0001
Written Call/NDX Index/NDX0212SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	134,232	19463.8		5,597		(4,155)		(4,155)	1,442				(664)		0001
Written Call/NDX Index/NDX0212SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	35,911	18057.2		1,655		(737)		(737)	918				(166)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0000$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/22/2026	1	562,979	19001.2		23,026		(14,746)		(14,746)	8,280				(2,660)		0001
Written Call/NDX Index/NDX0212$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	259,375	16448.8		13,228		(3,569)		(3,569)	9,660				(1,168)		0001
Written Call/NDX Index/NDX0050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	188,869	13752.2	15,789			(7,759)		(7,759)	303				(1,933)		0001
Written Call/NDX Index/NDX0050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	45,029	13475.9	3,629			(1,815)		(1,815)	59				(466)		0001
Written Call/NDX Index/NDX0050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	35,087	14401.3	2,775			(1,611)		(1,611)	46				(368)		0001
Written Call/NDX Index/NDX0050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	65,039	15099.7	6,036			(3,267)		(3,267)	84				(688)		0001
Written Call/NDX Index/NDX0050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,599	14984.9	7,710			(4,512)		(4,512)	116				(964)		0001
Written Call/NDX Index/NDX0050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	35,037	15597.3	2,894			(1,869)		(1,869)	52				(374)		0001
Written Call/NDX Index/NDX0050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	25,007	16004.9	2,003			(1,398)		(1,398)	41				(269)		0001
Written Call/NDX Index/NDX0050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	40,511	16216.6	3,431			(2,332)		(2,332)	72				(439)		0001
Written Call/NDX Index/NDX0050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	20,026	16505.5	1,616			(1,191)		(1,191)	38				(218)		0001
Written Call/NDX Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	140,522	12464.8	13,181			(4,670)		(4,670)	179				(1,387)		0001
Written Call/NDX Index/NDX0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,194	13781.9	1,158			(609)		(609)	6				(148)		0001
Written Call/NDX Index/NDX0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	82,308	16204.2	6,486			(4,766)		(4,766)	55				(888)		0001
Written Call/NDX Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	50,013	11601.5	5,521			(1,172)		(1,172)	125				(444)		0001
Written Call/NDX Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	84,059	11310.4	8,591			(2,219)		(2,219)	112				(812)		0001
Written Call/NDX Index/NDX0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	129,032	13533.2	10,748			(4,927)		(4,927)	186				(1,293)		0001
Written Call/NDX Index/NDX0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	8,474	13745.8	723			(338)		(338)	11				(86)		0001
Written Call/NDX Index/NDX0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	61,014	14476.2	4,918			(2,803)		(2,803)	69				(643)		0001
Written Call/NDX Index/NDX0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	141,089	16276.5	10,807			(8,372)		(8,372)	116				(1,555)		0001
Written Call/NDX Index/NDX0050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,799	17100.9	27,848			(23,843)		(23,843)	830				(4,143)		0001
Written Call/NDX Index/NDX0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	246,511	15489.8	19,746			(13,186)		(13,186)	323				(2,704)		0001
Written Call/NDX Index/NDX0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	149,567	16834.7	11,113			(9,413)		(9,413)	137				(1,655)		0001
Written Call/NDX Index/NDX0210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	34,588	16290.2	2,732			(2,008)		(2,008)	48				(378)		0001
Written Call/NDX Index/NDX0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,031	17730.4	3,882			(3,446)		(3,446)	52				(558)		0001
Written Call/NDX Index/NDX0050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	222,195	17840.6	17,687			(15,324)		(15,324)	553				(2,500)		0001
Written Call/NDX Index/NDX0050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	75,076	16572.4	6,847			(4,609)		(4,609)	167				(849)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0051$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2024	09/20/2030	1	239,337	17812.3	21,732			(16,612)		(16,612)	628				(2,736)		0001
Written Call/NDX Index/NDX0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	249,487	16579.2	23,602			(15,610)		(15,610)	267				(2,842)		0001
Written Call/NDX Index/NDX0211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	209,401	17542.7	18,574			(14,131)		(14,131)	356				(2,376)		0001
Written Call/NDX Index/NDX0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	101,872	18395.6	7,803			(7,471)		(7,471)	112				(1,142)		0001
Written Call/NDX Index/NDX0051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/08/2030	1	79,321	19005.5	6,124			(6,143)		(6,143)	234				(918)		0001
Written Call/NDX Index/NDX0051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/20/2024	12/20/2030	1	177,788	19160.2	13,672			(14,017)		(14,017)	541				(2,080)		0001
Written Call/NDX Index/NDX0211$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	199,321	18345.3	16,344			(14,617)		(14,617)	352				(2,298)		0001
Written Call/NDX Index/NDX0211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	156,329	19460	12,037			(12,720)		(12,720)	270				(1,823)		0001
Written Call/NDX Index/NDX0051$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/22/2024	11/22/2030	1	628,587	18698.6	47,835			(47,550)		(47,550)	1,842				(7,304)		0001
Written Call/NDX Index/NDX0051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/08/2024	10/08/2030	1	125,746	18097	10,890			(8,979)		(8,979)	342				(1,444)		0001
Written Call/NDX Index/NDX0051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/21/2031	1	778,643	17778.6	66,340			(55,028)		(55,028)	11,312				(9,316)		0001
Written Call/NDX Index/NDX0211$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	383,003	19667.7	28,572			(31,825)		(31,825)	(3,253)				(4,518)		0001
Written Call/NDX Index/NDX0051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/21/2025	02/21/2031	1	9,822	19452.7	739			(796)		(796)	(57)				(117)		0001
Written Call/NDX Index/NDX0212$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	226,211	18181.2	19,929			(16,652)		(16,652)	3,277				(2,697)		0001
Written Call/NDX Index/NDX0170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	427,055	19342.2	32,755			(34,889)		(34,889)	(2,134)				(5,058)		0001
Written Call/NDX Index/NDX0052$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2031	1	82,479	18057.2	7,415			(5,995)		(5,995)	1,420				(998)		0001
Written Call/NDX Index/NDX0212$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	399,336	16448.8	37,458			(25,304)		(25,304)	12,154				(4,814)		0001
Written Call/NDX Index/NDX0000$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	25,022	19463.8	2,177			(2,089)		(2,089)	88				(306)		0001
Written Call/NDX Index/NDX0212$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	1	328,522	19585.6	28,056			(27,518)		(27,518)	538				(4,002)		0001
Written Call/NDX Index/NDX0052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2025	05/22/2031	1	97,520	19001.2	8,279			(7,674)		(7,674)	606				(1,184)		0001
Written Call/NDX Index/NDX0052$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2031	1	320,613	15381.4	30,875			(18,298)		(18,298)	12,577				(3,852)		0001
Written Call/BXIIMSTN Index/SBM017F$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	176,249	1327.2	4,036			(245)		(245)	2,578				(336)		0001
Written Call/BXIIMSTN Index/SBM017F$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/08/2025	1	177,500	1275.29	4,773			(118)		(118)	2,054				(290)		0001
Written Call/BXIIMSTN Index/SBM017GS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	4,003	1369.75	93			(15)		(15)	69				(10)		0001
Written Call/BXIIMSTN Index/SBM017ES$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	35,574	1309.82	672			(8)		(8)	452				(44)		0001
Written Call/BXIIMSTN Index/SBM017HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	25,190	1411.21	514			(219)		(219)	480				(75)		0001
Written Call/BXIIMSTN Index/SBM017GSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	67,247	1359.19	1,701			(311)		(311)	1,114				(176)		0001
Written Call/BXIIMSTN Index/SBM017H$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	33,188	1436.84	684			(409)		(409)	660				(110)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	20,437	1430.93	429			(220)		(220)	407				(64)		0001
Written Call/BXIIMSTN Index/SBMO171SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2026	1	6,135	1382.9		129		(79)		(79)	50				(23)		0001
Written Call/BXIIMSTN Index/SBMO17JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/06/2026	1	276,419	1409.41		6,097		(4,232)		(4,232)	1,865				(1,075)		0001
Written Call/BXIIMSTN Index/SBMO17KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	31,169	1381.84		792		(517)		(517)	275				(132)		0001
Written Call/BXIIMSTN Index/SBMO17KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	467,229	1417.51		12,896		(8,273)		(8,273)	4,623				(1,930)		0001
Written Call/BXIIMSTN Index/SBMO17KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2026	1	144,937	1257.99		6,334		(1,733)		(1,733)	4,601				(637)		0001
Written Call/BXIIMSTN Index/SBMO17MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	325,609	1448.92		8,791		(8,298)		(8,298)	493				(1,578)		0001
Written Call/BXIIMSTN Index/SBMO17LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2026	1	24,945	1397.78		823		(505)		(505)	318				(115)		0001
Written Call/BXIIMSTN Index/SBMO17LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	50,936	1339.5		1,981		(821)		(821)	1,161				(229)		0001
Written Call/BXIIMSTN Index/SBMO17MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	14,309	1436.17		421		(363)		(363)	58				(71)		0001
Written Call/BXIIMSTN Index/SBMO17MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	25,815	1418.3		1,136		(1,008)		(1,008)	127				(177)		0001
Written Call/BXIIMSTN Index/SBMO17LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	19,002	1397.78		920		(699)		(699)	220				(129)		0001
Written Call/BXIIMSTN Index/SBMO170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	19,912	1098.03	1,955			(593)		(593)	94				(166)		0001
Written Call/BXIIMSTN Index/SBMO171SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/22/2028	1	44,979	926.54	4,075			(923)		(923)	88				(388)		0001
Written Call/BXIIMSTN Index/SBMO173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028	1	62,547	897.6	5,592			(1,329)		(1,328)	101				(566)		0001
Written Call/BXIIMSTN Index/SBMO175SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	20,015	967.9	1,691			(549)		(549)	41				(193)		0001
Written Call/BXIIMSTN Index/SBMO178SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	393,933	1108.39	27,890			(15,305)		(15,305)	1,062				(4,033)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	20,007	1139.14	1,312			(850)		(850)	52				(210)		0001
Written Call/BXIIMSTN Index/SBMO170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	141,354	1242.55	8,990			(7,571)		(7,571)	335				(1,558)		0001
Written Call/BXIIMSTN Index/SBMO17ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	50,042	1273.59	3,298			(2,851)		(2,851)	113				(558)		0001
Written Call/BXIIMSTN Index/SBMO17DSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	15,157	1258.41	952			(835)		(835)	36				(168)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	25,801	1369.75	1,917			(1,724)		(1,724)	55				(295)		0001
Written Call/BXIIMSTN Index/SBMO17ESX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	12,925	1309.82	857			(782)		(782)	29				(145)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	21,777	1296.45	1,411			(1,288)		(1,288)	49				(244)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	36,816	1330.31	2,872			(2,327)		(2,327)	77				(419)		0001
Written Call/BXIIMSTN Index/SBMO171SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	16,010	1367.35	993			(1,094)		(1,094)	27				(187)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	5,724	1382.56	381			(392)		(392)	11				(66)		0001
Written Call/BXIIMSTN Index/SBMO171SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	12,508	1382.9		770		(878)		(878)	(108)				(148)		0001
Written Call/BXIIMSTN Index/SBMO17KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	9,041	1417.51		636		(670)		(670)	(33)				(108)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBM017LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	24,964	1257.99		2,124		(1,537)		(1,537)	587				(300)		0001
Written Call/BXIIMSTN Index/SBM017LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	8,741	1339.5		719		(597)		(597)	123				(105)		0001
Written Call/S&P 500 INDEX/SPXA210SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	972,266			(817,699)		(855,647)			80,320		(63,530)		0001
Written Call/S&P 500 INDEX/SPXB05PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(328,704)		(327,470)			32,165		(25,096)		0001
Written Call/NDX Index/NDX0000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/07/2024	06/08/2026	1	1,025,000	17100.9	48,380			(18,688)		(18,688)	14,339				(4,968)		0001
Written Call/NDX Index/NDX0051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,002,000	19005.5	48,998			(36,705)		(36,705)	17,104				(5,828)		0001
Written Call/NDX Index/NDX0211SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	1,303,508	19342.2		67,391		(57,415)		(57,415)	9,977				(8,272)		0001
Written Call/NDX Index/NDX0052SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,490,000	17778.6		84,930		(53,394)		(53,394)	31,536				(9,788)		0001
Written Call/NDX Index/NDX0170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	1,336,000	15381.4		97,662		(32,890)		(32,890)	64,772				(8,894)		0001
Written Call/NDX Index/NDX0212SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	1,148,260	16448.8		80,378		(34,561)		(34,561)	45,817				(7,726)		0001
Written Call/NDX Index/NDX0212SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2025	05/07/2027	1	1,061,000	18057.2		69,920		(42,217)		(42,217)	27,703				(7,220)		0001
Written Call/NDX Index/NDX0211SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	52,492	19342.2		2,714		(2,312)		(2,312)	402				(333)		0001
Written Call/NDX Index/NDX0212SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	8,740	16448.8		612		(263)		(263)	349				(59)		0001
Written Call/MSCI EAFE/MXE0008SQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2027	1	1,360,000	2356.8		52,360		(51,330)		(51,330)	1,030				(9,471)		0001
Written Call/MSCI EAFE/MXE0008SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2026	1	339,790	2356.8		7,136		(6,511)		(6,511)	624				(1,647)		0001
Written Call/MSCI EAFE/MXE0008SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2026	1	924,210	2356.8		19,408		(17,711)		(17,711)	1,698				(4,480)		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										243,079,564	58,673,550		(133,847,097)	XXX	(146,273,242)	14,568,922		8,700,561		(35,654,440)	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										243,079,564	58,673,550		(133,847,097)	XXX	(146,273,242)	14,568,922		8,700,561		(35,654,440)	XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										243,079,564	58,673,550		(133,847,097)	XXX	(146,273,242)	14,568,922		8,700,561		(35,654,440)	XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										243,079,564	58,673,550		(133,847,097)	XXX	(146,273,242)	14,568,922		8,700,561		(35,654,440)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/27/2024	04/15/2026		350,000,000	4.41/CME Term SOFR 3 Month			173,257			1,278,076					1,557,185		100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/27/2024	04/20/2026		350,000,000	4.41/CME Term SOFR 3 Month			156,895			1,317,723					1,570,598		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2024	01/15/2027		300,000,000	5.34/Secured Overnight Finance Rate			(1,003,236)			822,189					1,864,594		100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	12/31/2025		1,000,000,000	4.42/Secured Overnight Finance Rate			462,981			1,513,538					3,550,032		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/11/2024	01/15/2027		250,000,000	5.34/Secured Overnight Finance Rate			(850,724)			641,847					1,553,828		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/04/2022	02/02/2027		300,000,000	1.99/Secured Overnight Finance Rate			(4,131,952)	(2,618,488)		(9,849,090)	814,341				1,894,115		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/30/2022	03/29/2029		175,000,000	2.94/Secured Overnight Finance Rate			(1,903,065)			(7,624,341)					1,693,966		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(1,191,682)			(87,973)					2,013,439		100/100
Interest Rate Swap/Rec:USD Fixed 4.23/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/04/2024	01/09/2026		750,000,000	4.23/Secured Overnight Finance Rate			(626,244)			20,009					2,726,864		100/100
Interest Rate Swap/Rec:USD Fixed 5.68/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2024	02/23/2026		850,000,000	5.68/Secured Overnight Finance Rate			362,039			1,717,112					3,431,869		100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025		75,000,000	4.41/Secured Overnight Finance Rate			29,633			107,563					266,252		100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025		100,000,000	4.41/Secured Overnight Finance Rate			39,511			143,417					355,003		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 5.56/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2024	08/22/2032		1,001,507,201	5.56/Secured Overnight Finance Rate			(1,165,068)			1,424,533					13,390,533		100/100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of Montreal 549300047C63MPGNXE075	03/12/2024	12/31/2025		150,000,000	4.48/Secured Overnight Finance Rate			111,304			275,971					532,505		100/100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of Montreal 549300047C63MPGNXE075	03/12/2024	12/31/2025		26,200,000	4.48/Secured Overnight Finance Rate			19,441			48,203					93,011		100/100
Interest Rate Swap/Rec:USD Fixed 4.71/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/19/2024	12/31/2025		162,500,000	4.71/Secured Overnight Finance Rate			253,695			388,335					576,880		100/100
Interest Rate Swap/Rec:USD Fixed 5.52/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2024	03/25/2027		1,000,000,000	5.52/Secured Overnight Finance Rate			(581,057)			11,660,188					6,584,539		100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2024	04/15/2026		350,000,000	4.42/CME Term SOFR 3 Month			180,296			1,272,011					1,557,185		100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/27/2024	04/20/2026		350,000,000	4.42/CME Term SOFR 3 Month			174,492			1,336,532					1,570,598		100/100
Interest Rate Swap/Rec:USD Fixed 3.78/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/04/2025	04/03/2030		1,350,000,000	3.78/Secured Overnight Finance Rate			(3,131,214)			(2,411,948)					14,729,303		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2029		450,000,000	2.72/Secured Overnight Finance Rate			(6,579,564)			(28,928,268)					4,224,987		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2022	09/15/2026		127,000,000	2.90/Secured Overnight Finance Rate			(927,139)			(1,227,408)					698,776		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/08/2022	08/15/2026		37,000,000	2.90/Secured Overnight Finance Rate			(269,044)			(352,216)					196,312		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/08/2022	07/15/2026		104,000,000	2.84/Secured Overnight Finance Rate			(787,562)			(1,019,667)					530,577		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2022	03/08/2027		239,895,000	3.21/Secured Overnight Finance Rate			(3,371,418)	(2,602,051)		(7,815,381)	764,564				1,558,243		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/15/2027		250,000,000	2.76/Secured Overnight Finance Rate			(1,999,463)			(3,381,641)					1,785,836		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/20/2025		250,000,000	2.84/Secured Overnight Finance Rate			(1,898,390)			(220,768)					292,601		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/15/2027		5,000,000	2.81/Secured Overnight Finance Rate			(38,643)			(62,427)					35,717		100/100
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2022	08/15/2025		60,000,000	2.88/Secured Overnight Finance Rate			(441,990)			(108,996)					106,501		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025		61,000,000	2.76/Secured Overnight Finance Rate			(481,509)			(37,220)					61,829		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2022	07/15/2026		180,000,000	2.79/Secured Overnight Finance Rate			(1,409,296)			(1,847,250)					918,307		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/02/2022	08/15/2025		71,000,000	2.79/Secured Overnight Finance Rate			(551,854)			(136,062)					126,026		100/100
Interest Rate Swap/Rec:USD Fixed 4.95/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/10/2025	01/07/2027		1,100,000,000	4.95/Secured Overnight Finance Rate			(854,838)			9,165,994					6,788,183		100/100

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Interest Rate Swap/Rec:USD Fixed 3.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	06/10/2031		500,000,000	3.48/Secured Overnight Finance Rate						1,261,672					6,097,102		100/100
Interest Rate Swap/Rec:USD Fixed 3.56/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2025	06/28/2032		200,000,000	3.56/Secured Overnight Finance Rate						545,312					2,645,751		100/100
Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/14/2024	06/10/2027		500,000,000	4.16/Secured Overnight Finance Rate			(447,547)			6,698,885					3,486,765		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2027		400,000,000	4.19/Secured Overnight Finance Rate			(292,673)			5,795,410					2,820,667		100/100
Interest Rate Swap/Rec:USD Fixed 4.18/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/28/2024	06/26/2027		200,000,000	4.18/Secured Overnight Finance Rate			(153,878)			2,868,600					1,410,334		100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	07/29/2032		300,000,000	4.44/Secured Overnight Finance Rate			(1,268,520)			110,126					3,992,630		100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of Montreal .. 549300047C63MPGNXE075	10/09/2024	07/29/2032		300,000,000	4.44/Secured Overnight Finance Rate			(1,276,062)			14,747					3,992,630		100/100
Interest Rate Swap/Rec:USD Fixed 3.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	06/26/2031		400,000,000	3.53/Secured Overnight Finance Rate						1,610,106					4,895,623		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/30/2022	03/29/2029		20,000,000	2.94/Secured Overnight Finance Rate			(217,493)			(871,353)					193,596		100/100
Interest Rate Swap/Rec:USD Fixed 4.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/12/2024	12/31/2025		300,000,000	4.47/Secured Overnight Finance Rate			214,311			542,243					1,065,010		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/19/2024	12/31/2025		410,816,000	4.70/Secured Overnight Finance Rate			610,218			955,391					1,458,410		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025		3,000,000	2.76/Secured Overnight Finance Rate			(23,633)			(1,831)					3,041		100/100
Interest Rate Swap/Rec:USD Fixed 2.87/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/11/2022	07/15/2025		11,000,000	2.87/Secured Overnight Finance Rate			(81,877)			(6,615)					11,150		100/100
Interest Rate Swap/Rec:USD Fixed 3.52/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/10/2024	11/28/2030		500,000,000	3.52/CME Term SOFR 3 Month			(2,212,461)			2,226,944					5,818,311		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/29/2024	07/20/2029		350,000,000	4.30/CME Term SOFR 3 Month			(35,752)			11,939,214					3,525,081		100/100
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/29/2024	07/15/2031		500,000,000	4.22/CME Term SOFR 3 Month			(246,307)			20,600,383					6,146,053		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/29/2024	07/15/2029		300,000,000	4.30/CME Term SOFR 3 Month			(18,822)			10,591,964					3,016,393		100/100
Interest Rate Swap/Rec:USD Fixed 4.32/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/29/2024	07/20/2029		350,000,000	4.32/CME Term SOFR 3 Month			(558)			12,640,223					3,525,081		100/100
Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/29/2024	07/20/2027		500,000,000	4.57/CME Term SOFR 3 Month			622,648			11,041,406					3,583,638		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/09/2024	10/20/2028		500,000,000	3.58/CME Term SOFR 3 Month			(1,878,987)			3,211,692					4,548,069		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/25/2028		500,000,000	3.58/CME Term SOFR 3 Month			(2,095,312)			3,173,700					4,557,471		100/100
Interest Rate Swap/Rec:USD Fixed 3.60/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/11/2024	10/15/2027		750,000,000	3.60/CME Term SOFR 1 Month			(2,728,080)			3,177,738					5,678,681		100/100
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/15/2029		1,000,000,000	3.66/CME Term SOFR 1 Month			(1,425,126)			10,387,004					9,739,764		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.88/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2035		500,000,000	3.88/CME Term SOFR 3 Month			(267,812)			8,954,501					7,857,899		100/100
Interest Rate Swap/Rec:USD Fixed 3.76/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/15/2025	06/15/2032		370,000,000	3.76/CME Term SOFR 3 Month			(86,084)			6,247,063					4,882,172		100/100
Interest Rate Swap/Rec:USD Fixed 3.74/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/15/2025	05/15/2032		130,000,000	3.74/CME Term SOFR 1 Month			(89,747)			2,000,465					1,704,866		100/100
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/03/2028		90,000,000	3.66/CME Term SOFR 3 Month			(158,605)			606,560					736,230		100/100
Interest Rate Swap/Rec:USD Fixed 3.81/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/05/2024	01/15/2030		470,000,000	3.81/CME Term SOFR 3 Month			(1,262,417)			8,415,716					5,011,589		100/100
Interest Rate Swap/Rec:USD Fixed 3.82/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2024	11/28/2029		75,000,000	3.82/CME Term SOFR 3 Month			(219,687)			1,349,487					788,075		100/100
Interest Rate Swap/Rec:USD Fixed 3.83/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/15/2027		380,000,000	3.83/CME Term SOFR 1 Month			(949,964)			3,696,950					2,929,996		100/100
Interest Rate Swap/Rec:USD Fixed 5.62/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2024	05/08/2026		900,000,000	5.62/Secured Overnight Finance Rate			2,083,090			6,552,180					4,160,478		100/100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	01/09/2029		400,000,000	5.58/Secured Overnight Finance Rate			(23,219)			12,567,968					3,758,460		100/100
Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	06/12/2028		500,000,000	4.70/Secured Overnight Finance Rate			(866,109)			9,064,407					4,296,382		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Bank of Montreal 549300047C63MPGNXE075	06/28/2024	06/26/2027		200,000,000	4.19/Secured Overnight Finance Rate			(147,845)			2,891,884					1,410,334		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2022	08/19/2028		625,000,000	1.99/Secured Overnight Finance Rate			(3,948,577)			(5,017,950)					5,537,273		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2022	06/09/2031		600,000,000	2.67/Secured Overnight Finance Rate			(3,937,162)			(13,142,638)					7,314,837		100/100
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2022	06/29/2026		495,895,000	1.61/Secured Overnight Finance Rate			(2,943,187)			(3,342,198)					2,476,076		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/16/2022	10/02/2026		528,155,000	1.73/Secured Overnight Finance Rate			(3,254,439)			(3,711,060)					2,961,360		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031		448,387,000	2.65/Secured Overnight Finance Rate			(2,910,409)			(11,080,142)					5,611,897		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(64,169,490)	(5,220,540)	XXX	102,588,741	1,578,905				222,485,369	XXX	XXX
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		24,360,000	3.55/1.84			241,821	803,984		2,152,760		(2,842,004)			487,409		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		36,540,000	3.29/1.56			359,613	1,205,976		2,675,531		(4,263,006)			753,595		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/06/2024	02/22/2029		3,335,080	Secured Overnight Finance Rate/3 M Euribor			9,895	(210,100)		(216,244)		(427,722)			31,867		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2863282880	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/19/2024	10/15/2033		1,556,520	Secured Overnight Finance Rate/3 M Euribor			16,758	(93,072)		(107,965)		(199,077)			22,420		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2917066735	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	01/14/2034		3,525,925	Secured Overnight Finance Rate/3 M Euribor			38,457	(301,928)		(358,720)		(461,826)			51,544		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		5,402,000	Secured Overnight Finance Rate/3 M Euribor			59,319	(487,004)		(534,612)		(710,501)			76,343		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033		6,481,800	Secured Overnight Finance Rate/3 M Euribor			73,465	(585,005)		(679,654)		(852,601)			93,038		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2929409634	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	05/20/2033		6,382,620	Secured Overnight Finance Rate/3 M Euribor			68,201	(566,405)		(594,417)		(838,391)			89,659		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			23,948	115,198		307,623		(241,391)			31,024		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		2,859,000	4.62/3.11			25,612	114,198		591,507		(241,391)			50,973		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		7,069,500	4.08/2.61			62,089	207,495		1,231,944		(603,478)			117,234		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		7,600,911	4.45/4.12			27,751	343,314		87,597		(383,798)			156,747		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		3,242,219	4.10/3.75			9,908	146,205		81,555		(175,798)			45,148		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		6,577,500	4.20/2.74			47,895	(284,505)		243,802		(603,478)			75,330		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		9,208,500	4.20/2.74			67,053	(398,307)		341,323		(844,869)			105,462		100/100
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	BANOR1P29	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/21/2018	12/30/2028		3,523,500	4.68/2.06			50,358	(9,902)		118,961		(426,301)			32,979		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		9,020,848	4.91/1.16	(17,716)		181,241	1,989,110		2,375,917		(596,221)			103,878		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		102,136	1,078,322		1,595,681		(323,873)			89,346		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		5,701,500	4.29/1.83			74,143	(187,504)		131,445		(710,501)			67,296		100/100
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034		10,264,000	4.32/2.89			70,042	(715,208)		520,901		(965,565)			151,575		100/100
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039		10,256,000	4.49/2.99			73,493	(723,208)		1,196,555		(965,565)			189,985		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2040		1,213,800	3.91/2.76			6,770	(158,601)		42,530		(120,696)			23,153		100/100
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2045		12,142,000	4.15/2.89			73,989	(1,582,010)		1,028,752		(1,206,956)			268,493		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANOXLBS6	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		5,397,500	5.64/3.53			61,077	(491,504)		(480,593)		(710,501)			35,708		100/100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031		18,138,000	2.93/1.24			168,135	470,988		820,234		(2,131,503)			223,358		100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		24,732,750	3.10/2.47			117,599	715,732		1,617,168		(2,112,172)			411,065		100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	F9731#AJ6	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/21/2021	11/30/2031		17,462,250	2.92/1.27			153,278	(204,762)		132,055		(2,131,503)			221,260		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/15/2021	08/06/2037		11,437,000	3.63/1.88			106,118	(341,621)		258,427		(1,455,661)			198,997		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890617225	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028		531,050	Secured Overnight Finance Rate/3 M Euribor			6,021	(57,850)		(59,449)		(71,050)			4,662		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2298981320	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/22/2029		8,830,696	Secured Overnight Finance Rate/3 M Euribor			27,711	(535,176)		(594,084)		(1,129,981)			89,925		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		10,625,000	Secured Overnight Finance Rate/3 M Euribor			109,624	(1,153,008)		(1,263,760)		(1,421,002)			145,980		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/12/2024	07/15/2033		7,434,000	Secured Overnight Finance Rate/3 M Euribor			78,562	(810,606)		(928,864)		(994,701)			105,438		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114785	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	11/12/2024	10/15/2033		9,558,900	Secured Overnight Finance Rate/3 M Euribor			104,488	(1,041,307)		(1,264,226)		(1,278,902)			137,683		100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2027		11,258,000	4.51/2.77	58,000		109,522	(520,008)		(539,803)		(1,421,002)			79,333		100/100
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2016	10/27/2027		1,958,400	7.68/5.50			21,569	(161,794)		(160,058)		(260,200)			14,934		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027		3,689,350	5.57/3.10	(1)		43,513	(433,205)		(400,534)		(497,531)			26,195		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027		5,020,540	5.85/3.50			58,184	(514,512)		(486,132)		(664,550)			35,501		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDGV171	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2017	07/06/2027		2,991,800	5.53/3.10			35,329	(306,117)		(278,812)		(396,903)			21,242		100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	06/30/2027		2,967,160	5.90/3.50			34,686	(330,288)		(308,658)		(396,393)			20,981		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027		2,842,580	5.24/3.10			30,527	(219,677)		(209,430)		(373,287)			20,183		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027		1,413,100	5.61/3.50			15,159	(118,045)		(109,508)		(185,946)			9,992		100/100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/30/2027		2,253,400	5.46/3.50			23,799	(101,593)		(99,859)		(287,813)			15,934		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027		1,686,000	5.16/3.10			18,147	(80,081)		(69,092)		(216,753)			11,971		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2027		10,134,000	3.96/1.96			106,204	(466,207)		(422,663)		(1,278,902)			71,511		100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028		11,486,900	8.21/6.75			96,479	(145,499)		374,106		(1,157,042)			102,786		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027		2,361,600	5.92/3.50			32,142	10,620		37,913		(292,892)			16,699		100/100
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/14/2017	11/13/2028		3,220,800	7.71/6.13			30,543	(67,545)		99,459		(312,933)			29,586		100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDGV171	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/14/2017	07/06/2027		3,061,500	5.43/3.10			39,168	5,179		29,959		(381,424)			21,737		100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2018	09/11/2028		5,743,875	8.41/6.75			53,939	(67,174)		216,691		(585,387)			51,397		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2018	09/14/2027		6,758,000	6.78/5.25			56,302	(91,743)		132,195		(647,263)			50,212		100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2018	09/14/2027		13,802,000	6.82/5.25			124,817	119,715		567,005		(1,296,067)			102,549		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027		2,803,700	5.50/3.10			38,226	100,942		127,515		(335,596)			19,906		100/100
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	11/13/2028		1,386,700	7.75/6.13			14,717	19,230		94,669		(129,545)			12,738		100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028		5,923,650	8.42/6.75			61,743	130,475		429,768		(580,194)			53,005		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027		2,737,460	5.97/3.50			40,118	152,175		192,894		(319,752)			19,357		100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027		1,968,770	6.00/3.50			26,995	(33,955)		(5,035)		(240,403)			13,921		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDGV171	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027		3,705,920	5.56/3.10			48,894	(61,899)		(10,321)		(457,599)			26,312		100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028		2,084,040	4.05/1.63			26,476	(36,050)		4,055		(255,438)			16,952		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANOXLBS6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		10,795,000	5.64/3.53			122,154	(983,008)		(961,186)		(1,421,002)			71,416		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027		5,492,160	5.78/4.00			55,929	(161,264)		(160,989)		(710,648)			43,264		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		3,172,060	4.84/2.88			28,483	(577,968)		(597,372)		(449,218)			12,173		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		5,546,901	4.87/2.88			50,134	(1,054,158)		(1,082,334)		(791,098)			21,286		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028		1,258,380	7.72/6.13			13,475	28,265		96,074		(116,680)			11,560		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		1,813,620	Secured Overnight Finance Rate/3 M Euribor			19,942	(153,307)		(153,077)		(237,307)			18,235		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1767787689	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	05/09/2024	11/16/2026		1,615,050	Secured Overnight Finance Rate/3 M Euribor			16,558	(151,651)		(157,776)		(213,150)			9,489		100/100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		1,763,621	3.15/1.80			12,230	(124,394)		(139,996)		(227,787)			10,785		100/100
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	10/11/2023	04/15/2028		2,125,000	3.90/2.35			16,104	(230,602)		(236,585)		(284,200)			17,762		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		1,607,400	3.68/2.00			13,600	(159,301)		(163,081)		(213,150)			11,002		100/100
Currency Swap/Rec:CHF 0.50/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027		200,000,000	0.50/Secured Overnight Finance Rate			(6,058,056)	24,875,009		22,397,470		31,716,456			1,243,063		100/100
Currency Swap/Rec:GBP 1.88/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028		250,000,000	1.88/Secured Overnight Finance Rate			(6,925,190)	325,254		(34,678,412)		30,173,892			2,312,303		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G49368AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			30,989	(288,902)		(201,757)		(426,301)			35,865		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	11/04/2021	06/17/2029		1,623,480	3.83/3.38			4,434	(23,808)		15,246		(150,414)			16,168		100/100
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2033		17,380,000	3.25/2.34			91,333	224,987		1,490,415		(1,508,695)			245,285		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		6,090,000	3.55/1.84			60,455	200,996		538,190		(710,501)			121,852		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		6,090,000	3.29/1.56			59,940	200,996		445,922		(710,501)			125,599		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	09/06/2024	02/22/2029		2,216,000	Secured Overnight Finance Rate/3 M Euribor			6,575	(139,602)		(143,683)		(284,200)			21,174		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		1,945,332	4.10/3.75			5,945	87,723		48,933		(105,479)			27,089		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BANOMV199	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		11,215,957	6.06/3.44	(9,820)		170,792	(52,196)		649,255		(1,338,485)			190,278		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			12,203	45,322		(54,082)		(193,406)			63,067		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2019	04/24/2029		8,976,800	5.13/2.70			110,909	(445,606)		(163,271)		(1,136,802)			87,716		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G49368AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			30,989	(288,902)		(201,757)		(426,301)			35,865		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G49368AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		3,245,100	3.13/1.25			30,641	(288,302)		(149,843)		(426,301)			42,591		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/02/2023	09/20/2032		5,744,144	2.45/12.25	(2,303,035)		(285,700)	(1,730,268)		(523,342)		(762,170)			77,227		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	11/04/2021	06/17/2029		4,058,700	3.83/3.38			11,086	(59,519)		38,115		(376,035)			40,420		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		8,562,000	2.56/1.35			54,071	(271,506)		(283,613)		(1,065,752)			115,829		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		9,134,400	2.65/1.45			57,411	(288,006)		(274,746)		(1,136,802)			146,724		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		6,854,400	3.08/1.83			45,059	(212,405)		(160,349)		(852,601)			134,170		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036		13,050,500	2.71/1.06			113,767	389,141		878,933		(1,527,577)			213,706		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2041		16,660,000	4.24/2.02			206,882	170,789		2,101,836		(1,989,403)			331,082		100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	69313QAA7	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/10/2021	06/15/2035		13,951,594	5.25/6.05			(112,131)	(3,836,286)		(5,066,722)		(1,870,557)			220,201		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W27108AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		20,000,000	3.44/2.78			120,964	2,129,639		1,601,823		(2,587,169)			182,374		100/100
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2016	05/27/2028		1,340,760	5.73/3.63			14,494	(72,023)		(60,546)		(173,306)			11,435		100/100
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043		2,073,490	8.50/7.00			12,094	282,908		106,322		(229,599)			43,952		100/100
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026		1,854,700	5.63/3.50			19,130	(147,517)		(143,264)		(243,659)			10,388		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		5,444,118	Secured Overnight Finance Rate/3 M Euribor			59,862	(460,197)		(459,507)		(712,348)			54,739		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2262819084	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	02/09/2024	01/16/2029		4,042,500	Secured Overnight Finance Rate/3 M Euribor			45,055	(374,253)		(401,888)		(532,876)			38,087		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395174639	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2031		1,541,678	Secured Overnight Finance Rate/3 M Euribor			17,708	(134,052)		(143,692)		(201,846)			18,156		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		9,564,656	Secured Overnight Finance Rate/3 M Euribor			107,042	(835,325)		(846,591)		(1,254,745)			95,417		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		10,248,525	Secured Overnight Finance Rate/3 M Euribor			111,834	(881,693)		(941,919)		(1,342,847)			91,862		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2770762412	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/26/2024	07/25/2032		7,598,500	Secured Overnight Finance Rate/3 M Euribor			87,658	(646,106)		(642,400)		(994,701)			101,048		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2770762685	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/27/2024	01/25/2033		22,236,350	Secured Overnight Finance Rate/3 M Euribor			268,639	(1,908,567)		(2,034,448)		(2,913,054)			306,065		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1680961353	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		1,624,200	Secured Overnight Finance Rate/3 M Euribor			17,535	(142,501)		(148,223)		(213,150)			10,490		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1680961437	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		1,624,200	Secured Overnight Finance Rate/3 M Euribor			17,535	(142,501)		(148,223)		(213,150)			10,490		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2326514150	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027		4,336,815	Secured Overnight Finance Rate/3M Euribor			45,246	(386,166)		(401,565)		(569,822)			32,837		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	12/15/2028		2,300,550	Secured Overnight Finance Rate/3M Euribor			24,830	(172,832)		(177,983)		(298,410)			21,406		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/22/2024	03/20/2029		4,261,704	Secured Overnight Finance Rate/3M Euribor			45,852	(376,476)		(379,548)		(559,591)			41,117		100/100
Currency Swap/Rec:USD 6.57/Pay:EUR 4.79	XS2511417037	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/05/2024	04/24/2028		4,104,760	6.57/4.79			35,988	(370,883)		(378,898)		(539,981)			34,460		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1767787689	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/09/2024	11/16/2026		4,845,150	Secured Overnight Finance Rate/3M Euribor			49,768	(454,954)		(473,329)		(639,451)			28,467		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/27/2024	04/18/2030		3,942,016	Secured Overnight Finance Rate/3M Euribor			39,977	(393,575)		(402,517)		(524,900)			43,195		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	01/15/2033		6,527,000	Secured Overnight Finance Rate/3M Euribor			69,937	(657,585)		(708,755)		(866,811)			89,676		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256751	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		6,120,673	Secured Overnight Finance Rate/3M Euribor			64,377	(621,059)		(666,710)		(813,382)			81,238		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	07/15/2033		6,227,400	Secured Overnight Finance Rate/3M Euribor			68,819	(627,401)		(722,835)		(827,023)			88,325		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		3,635,620	7.05/5.50			27,526	(368,903)		(439,076)		(483,141)			48,254		100/100
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	XS2370637246	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/09/2024	07/15/2028		4,668,391	3.48/2.10			32,489	(411,464)		(428,736)		(612,878)			40,724		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2413884680	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027		2,218,715	Secured Overnight Finance Rate/3M Euribor			22,496	(195,777)		(207,680)		(291,305)			16,799		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		1,630,650	Secured Overnight Finance Rate/3M Euribor			16,841	(136,051)		(144,891)		(213,150)			14,225		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854986515	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		10,419,840	Secured Overnight Finance Rate/3M Euribor			116,298	(887,048)		(982,916)		(1,364,162)			147,787		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	04/25/2031		4,666,360	Secured Overnight Finance Rate/3M Euribor			51,306	(398,183)		(447,294)		(611,031)			56,296		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084073928	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/08/2024	01/20/2029		2,180,400	Secured Overnight Finance Rate/3M Euribor			22,903	(175,202)		(185,498)		(284,200)			20,575		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	XS2373707327	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		2,456,100	3.52/2.20			16,891	(193,952)		(212,759)		(319,725)			20,829		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2022420496	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		6,554,400	Secured Overnight Finance Rate/3M Euribor			71,119	(512,405)		(535,427)		(852,601)			55,584		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	02/15/2028		2,474,100	Secured Overnight Finance Rate/3M Euribor			28,011	(175,952)		(186,678)		(319,725)			20,062		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1817779405	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027		1,099,100	Secured Overnight Finance Rate/3M Euribor			11,968	(78,701)		(80,288)		(142,100)			7,561		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1817779157	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027		1,648,650	Secured Overnight Finance Rate/3M Euribor			18,034	(118,051)		(120,127)		(213,150)			11,342		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		2,221,800	Secured Overnight Finance Rate/3M Euribor			24,536	(133,802)		(139,592)		(284,200)			20,925		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084075386	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/28/2024	07/20/2029		4,446,800	Secured Overnight Finance Rate/3M Euribor			50,520	(264,403)		(296,468)		(568,401)			44,787		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125180344	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/30/2024	10/15/2028		1,403,456	Secured Overnight Finance Rate/3M Euribor			15,053	(88,818)		(90,635)		(180,041)			12,740		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		4,972,950	Secured Overnight Finance Rate/3M Euribor			53,750	(327,154)		(337,331)		(639,451)			46,835		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2291789464	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/09/2024	01/15/2030		14,345,500	Secured Overnight Finance Rate/3M Euribor			160,899	(965,911)		(1,070,714)		(1,847,303)			152,965		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298990230	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/11/2024	01/15/2029		7,106,610	Secured Overnight Finance Rate/3M Euribor			75,086	(490,205)		(498,322)		(916,546)			66,930		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905440686	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		3,355,200	Secured Overnight Finance Rate/3M Euribor			37,712	(179,660)		(187,492)		(430,708)			33,735		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905440090	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/27/2024	10/15/2033		3,864,926	Secured Overnight Finance Rate/3M Euribor			44,951	(206,731)		(220,144)		(491,240)			55,669		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2331768429	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		1,342,920	Secured Overnight Finance Rate/3M Euribor			15,021	(70,552)		(73,229)		(170,906)			13,388		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305548468	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	01/20/2033		1,565,200	Secured Overnight Finance Rate/3 M Euribor			16,595	(84,508)		(87,620)		(199,718)			21,524		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907992445	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2024	04/15/2030		6,717,780	Secured Overnight Finance Rate/3 M Euribor			75,173	(352,356)		(365,436)		(862,754)			73,548		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907992874	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		2,684,160	Secured Overnight Finance Rate/3 M Euribor			30,012	(143,620)		(145,917)		(344,255)			30,223		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907995547	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		11,460,420	Secured Overnight Finance Rate/3 M Euribor			120,249	(623,816)		(617,447)		(1,457,948)			154,807		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988634056	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/30/2024	04/15/2033		9,323,072	Secured Overnight Finance Rate/3 M Euribor			98,305	(523,343)		(543,697)		(1,187,958)			130,167		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988633835	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	07/15/2033		8,454,732	Secured Overnight Finance Rate/3 M Euribor			92,103	(472,998)		(538,924)		(1,077,120)			119,916		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	XS2990401601	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		4,245,360	6.64/5.25			29,085	(230,283)		(299,604)		(539,981)			57,346		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2990402088	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	01/20/2029		6,430,178	Secured Overnight Finance Rate/3 M Euribor			66,292	(475,457)		(495,116)		(840,361)			60,676		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988590761	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	10/15/2029		1,097,300	Secured Overnight Finance Rate/3 M Euribor			11,689	(81,353)		(81,039)		(143,811)			11,372		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988590928	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	07/15/2032		24,147,200	Secured Overnight Finance Rate/3 M Euribor			260,710	(1,764,418)		(1,752,020)		(3,126,205)			320,498		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2991887956	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2024	01/15/2033		20,854,400	Secured Overnight Finance Rate/3 M Euribor			227,518	(1,523,815)		(1,643,819)		(2,699,904)			286,524		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2991888178	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	07/15/2033		26,456,980	Secured Overnight Finance Rate/3 M Euribor			298,817	(1,928,020)		(2,213,454)		(3,424,615)			375,246		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980877828	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	Secured Overnight Finance Rate/3 M Euribor			56,636	(817,908)		(963,769)		(817,908)			97,393		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.70	XS2995376253	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			22,895	(376,472)		(339,054)		(376,472)			43,651		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.60	XS2995385593	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		3,077,400	6.69/4.60			19,110	(456,002)		(396,410)		(456,002)			43,041		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698316	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	02/03/2025	10/25/2033		1,539,000	Secured Overnight Finance Rate/3M Euribor			10,694	(227,701)		(266,110)		(227,701)			22,204		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698746	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2025	04/25/2034		11,477,760	Secured Overnight Finance Rate/3M Euribor			80,869	(1,713,609)		(2,033,947)		(1,713,609)			170,481		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989699041	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	Secured Overnight Finance Rate/3M Euribor			61,583	(1,258,518)		(1,431,296)		(1,258,518)			136,182		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006147873	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	Secured Overnight Finance Rate/3M Euribor			50,808	(1,045,666)		(1,189,106)		(1,045,666)			115,566		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391430	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	Secured Overnight Finance Rate/3M Euribor			21,477	(468,168)		(522,361)		(468,168)			50,196		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391604	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	Secured Overnight Finance Rate/3M Euribor			47,913	(1,061,066)		(1,209,080)		(1,061,066)			115,345		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3019793390	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/18/2025	01/20/2033		10,104,183	Secured Overnight Finance Rate/3M Euribor			49,246	(1,285,151)		(1,460,793)		(1,285,151)			138,950		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3019793044	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	Secured Overnight Finance Rate/3M Euribor			27,005	(699,829)		(797,180)		(699,829)			77,842		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3019792665	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,187,444	Secured Overnight Finance Rate/3M Euribor			81,769	(1,810,625)		(2,048,834)		(1,810,625)			201,224		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566009	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	07/15/2034		10,167,850	Secured Overnight Finance Rate/3M Euribor			61,399	(1,292,152)		(1,578,250)		(1,292,152)			152,912		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566264	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		30,409,400	Secured Overnight Finance Rate/3M Euribor			209,011	(3,746,824)		(4,226,661)		(3,746,824)			417,802		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698746	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	07/15/2033		11,521,400	Secured Overnight Finance Rate/3M Euribor			80,024	(1,434,409)		(1,685,815)		(1,434,409)			163,411		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989699041	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		12,570,000	Secured Overnight Finance Rate/3M Euribor			88,901	(1,563,610)		(1,895,408)		(1,563,610)			183,783		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006147873	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/28/2025	07/15/2033		18,738,000	Secured Overnight Finance Rate/3M Euribor			102,792	(2,462,415)		(2,880,994)		(2,462,415)			265,766		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391430	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	10/25/2033		12,873,910	Secured Overnight Finance Rate/3M Euribor			67,995	(1,700,198)		(1,965,111)		(1,700,198)			185,737		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391604	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/28/2025	01/25/2034		15,146,550	Secured Overnight Finance Rate/3M Euribor			82,085	(1,990,452)		(2,408,657)		(1,990,452)			221,809		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3019793390	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	04/15/2034		6,064,800	Secured Overnight Finance Rate/3M Euribor			34,598	(530,885)		(679,537)		(530,885)			89,942		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3019793044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	01/15/2034		4,550,700	Secured Overnight Finance Rate/3M Euribor			25,248	(396,063)		(490,655)		(396,063)			66,535		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3019792665	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	03/10/2025	07/15/2033		4,482,754	Secured Overnight Finance Rate/3M Euribor			24,577	(387,453)		(461,222)		(387,453)			63,580		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566009	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		25,848,000	Secured Overnight Finance Rate/3M Euribor			151,380	(2,419,219)		(2,786,972)		(2,419,219)			355,132		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/26/2025	04/15/2033		18,122,160	Secured Overnight Finance Rate/3M Euribor			106,921	(1,664,894)		(1,941,454)		(1,664,894)			253,018		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50	BSFVHR9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030		8,197,125	6.13/4.50			30,346	(635,414)		(682,121)		(635,414)			95,796		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25	BR4XY89	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030		8,175,000	5.83/4.25			29,483	(656,606)		(681,059)		(656,606)			90,594		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.50	BSHT6B8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032		8,175,000	6.01/4.50			28,033	(636,967)		(731,497)		(636,967)			110,407		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036672700	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		40,851,300	Secured Overnight Finance Rate/3M Euribor			201,327	(2,432,880)		(2,623,543)		(2,432,880)			579,404		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036675711	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		40,851,300	Secured Overnight Finance Rate/3M Euribor			201,327	(2,432,880)		(2,623,543)		(2,432,880)			579,404		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036677923	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		32,681,040	Secured Overnight Finance Rate/3M Euribor			161,062	(1,946,304)		(2,098,835)		(1,946,304)			463,523		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3037637322	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		27,231,750	Secured Overnight Finance Rate/3M Euribor			138,144	(1,624,370)		(1,778,269)		(1,624,370)			398,149		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3037636787	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		23,897,250	Secured Overnight Finance Rate/3M Euribor			121,228	(1,425,467)		(1,560,522)		(1,425,467)			349,396		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3037638304	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		18,450,900	Secured Overnight Finance Rate/3 M Euribor			93,599	(1,100,593)		(1,204,868)		(1,100,593)			269,766		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		3,260,250	6.75/5.10			3,292	(125,927)		(107,791)		(125,927)			44,793		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		9,582,642	Secured Overnight Finance Rate/3 M Euribor			14,057	(381,553)		(443,790)		(381,553)			135,913		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		7,491,990	Secured Overnight Finance Rate/3 M Euribor			11,430	(281,495)		(353,963)		(281,495)			109,539		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3067928492	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/07/2025	07/21/2033		8,147,930	Secured Overnight Finance Rate/3 M Euribor			22,415	(302,791)		(330,299)		(302,791)			115,682		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3067928658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	01/21/2034		6,757,415	Secured Overnight Finance Rate/3 M Euribor			19,502	(250,500)		(297,218)		(250,500)			98,894		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3067928146	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/07/2025	04/21/2033		11,922,750	Secured Overnight Finance Rate/3 M Euribor			32,502	(444,159)		(481,293)		(444,159)			166,638		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3046362540	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		15,042,352	Secured Overnight Finance Rate/3 M Euribor			7,126	(881,515)		(992,105)		(881,515)			219,931		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3046362896	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	04/15/2034		10,134,670	Secured Overnight Finance Rate/3 M Euribor			4,984	(583,317)		(684,988)		(583,317)			150,298		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076293136	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		4,627,670	Secured Overnight Finance Rate/3 M Euribor			335	(201,313)		(25,339)		(201,313)			68,629		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3079940386	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		2,207,400	Secured Overnight Finance Rate/3 M Euribor			2,889	(89,312)		(92,092)		(89,312)			31,795		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3079940626	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		4,044,755	Secured Overnight Finance Rate/3 M Euribor			5,472	(165,883)		(181,479)		(165,883)			59,984		100/100
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028		31,770,000	4.38/6 M Euribor			90,476	(3,564,024)		(4,304,630)		(4,263,006)			297,472		100/100
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/15/2016	01/16/2034		4,333,000	7.12/5.63			33,320	(474,841)		(1,483)		(429,448)			63,362		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027		2,989,440	6.34/4.88			21,668	(305,045)		(236,458)		(291,234)			18,955		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028		5,768,280	7.29/4.75			66,394	(591,383)		(474,749)		(769,910)			51,967		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYW0G96	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/13/2017	01/13/2028		3,708,950	7.29/4.63			51,621	(413,369)		(360,896)		(498,729)			29,554		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028		1,907,460	7.33/4.75			22,004	(212,532)		(178,353)		(257,085)			17,185		100/100
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034		2,874,310	7.31/5.63			25,475	(285,799)		74,856		(284,951)			42,031		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/06/2017	09/29/2025		4,233,600	6.97/4.38			49,539	(477,853)		(481,395)		(572,488)			10,569		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2017	05/19/2026		4,234,000	3.81/1.63			44,618	(477,155)		(476,303)		(568,386)			19,915		100/100
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/08/2017	05/19/2026		4,216,000	3.83/1.63			44,664	(495,149)		(495,325)		(568,355)			19,830		100/100
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/08/2017	09/29/2025		3,583,600	7.01/4.38			42,284	(421,165)		(423,901)		(486,554)			8,947		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034		1,745,800	7.46/5.63			16,711	(179,252)		60,413		(176,834)			25,529		100/100
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	06/27/2044		4,613,900	7.64/5.50			47,725	(473,792)		901,135		(464,481)			100,572		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028		1,385,150	7.18/4.75			15,136	(146,347)		(127,720)		(188,041)			12,479		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027		2,282,700	6.71/4.50			25,186	(190,856)		(178,239)		(304,430)			15,918		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	09/29/2025		869,600	6.68/4.38			9,444	(72,657)		(70,442)		(114,781)			2,171		100/100
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043		1,423,400	9.02/7.00			14,941	(92,782)		292,531		(161,674)			30,172		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/27/2044		1,682,200	7.33/5.50			16,538	(104,606)		338,923		(169,716)			36,668		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2017	06/27/2044		1,680,900	7.33/5.50			16,424	(105,791)		335,230		(168,563)			36,640		100/100
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034		2,195,040	7.23/5.63			20,504	(141,199)		131,632		(223,788)			32,098		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	03/02/2026		109,770	6.05/3.75			1,335	(8,004)		(8,137)		(14,338)			450		100/100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038		1,032,960	8.71/6.88			9,731	(69,090)		133,303		(116,366)			18,547		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028		1,866,090	6.96/4.75			19,706	(135,953)		(118,462)		(249,687)			16,812		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/29/2025		1,866,090	6.63/4.38			20,191	(136,160)		(137,808)		(244,581)			4,659		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYW0G96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028		3,024,000	6.84/4.63			39,039	(154,521)		(135,101)		(392,014)			24,096		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027		2,240,000	6.64/4.38			26,924	(114,729)		(100,550)		(289,043)			14,819		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2025		2,576,000	7.39/5.13			29,092	(132,681)		(138,295)		(332,166)			6,431		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027		7,280,000	5.51/3.38			77,569	(373,782)		(335,804)		(936,741)			54,592		100/100
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	10/01/2026		2,704,080	5.54/3.50			28,192	(121,529)		(126,284)		(348,114)			15,145		100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027		450,680	6.55/4.50			4,964	(20,175)		(19,971)		(58,488)			3,143		100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027		3,380,100	5.47/3.38			35,604	(152,080)		(135,605)		(433,118)			25,347		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA87	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029		7,882,000	4.11/2.21			79,256	(362,606)		(221,719)		(994,701)			78,766		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027		896,800	6.69/4.38			11,016	(45,031)		(38,643)		(115,778)			5,933		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYW0G96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028		783,300	6.89/4.63			10,278	(40,645)		(31,969)		(102,387)			6,242		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	09/29/2025		895,200	7.43/5.13			10,292	(46,952)		(44,819)		(115,501)			2,235		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		2,934,000	3.62/New Zeal Bank Bill 3 Month FRA			(12,936)	496,804		329,888		(199,997)			30,715		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029		13,280,000	4.18/3.07			83,821	(444,010)		255,392		(1,206,956)			138,325		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		5,882,500	4.00/2.02			61,956	(6,504)		133,414		(710,501)			61,253		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029		5,886,000	4.00/2.02			62,114	(3,004)		126,619		(710,501)			61,289		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		5,879,000	4.10/2.12			64,424	(10,004)		135,303		(710,501)			62,118		100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	BJQY826	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033		11,568,000	7.14/4.88			142,923	(114,773)		371,529		(1,691,859)			164,963		100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QP0K2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2017	04/07/2038		13,248,000	8.83/7.00			140,268	(456,644)		2,163,174		(1,628,881)			236,784		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027		2,361,600	5.83/3.38			30,939	9,955		45,618		(291,433)			17,709		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2017	03/31/2027		2,363,000	6.84/4.38			33,290	13,259		29,375		(296,120)			15,633		100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2017	06/10/2027		2,363,000	7.03/4.50			33,997	15,871		37,193		(300,473)			16,478		100/100
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BYVYLX8	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2017	09/29/2025		2,363,000	7.88/5.13			35,656	8,825		8,731		(293,366)			5,899		100/100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038		2,005,800	8.67/6.88			20,821	(45,473)		344,605		(229,284)			36,015		100/100
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	01/16/2034		2,005,800	7.08/5.63			19,092	(49,239)		180,985		(207,402)			29,331		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028		2,358,800	7.29/4.75			32,660	15,105		70,145		(305,516)			21,251		100/100
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2017	03/02/2026		2,357,000	6.11/3.75			32,267	3,334		1,652		(290,709)			9,655		100/100
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043		2,005,800	8.96/7.00			22,676	(46,344)		489,725		(235,166)			42,517		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/14/2017	06/27/2044		3,355,000	7.46/5.50			38,281	(68,303)		882,441		(339,409)			73,131		100/100
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	05/27/2028		3,532,500	5.95/3.63			45,222	10,310		62,992		(447,731)			30,128		100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029		5,355,600	4.66/3.30			39,234	(131,906)		160,365		(491,085)			52,238		100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2017	04/19/2029		13,346,000	4.68/3.30			98,216	(373,513)		363,037		(1,226,524)			130,174		100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027		4,004,400	6.23/4.88			33,483	(111,238)		(24,705)		(374,742)			25,391		100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYW0G96	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028		2,728,950	6.98/4.63			40,332	30,245		61,392		(346,211)			21,745		100/100
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	10/10/2025		141,489	6.60/5.13			1,113	(3,974)		(3,370)		(13,017)			374		100/100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032		6,795,500	6.33/4.88			58,393	(41,639)		587,868		(674,393)			87,886		100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BDOXQG7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/18/2018	12/30/2028		6,937,000	3.95/2.63			52,744	76,881		411,272		(606,826)			64,928		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032		6,969,500	6.51/4.88			69,907	158,756		861,848		(679,510)			90,136		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			23,948	115,198		307,623		(241,391)			31,024		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		5,716,400	4.46/3.02			48,841	226,796		829,158		(482,782)			79,361		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		11,436,000	4.62/3.11			102,447	456,792		2,366,026		(965,565)			203,894		100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029		9,880,500	6.09/4.63			91,955	322,333		876,496		(912,320)			97,545		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032		11,299,200	6.45/4.88			113,042	408,201		1,500,810		(1,076,177)			146,132		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BD0XQG7	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2018	12/30/2028		11,209,600	3.96/2.63			87,139	229,510		779,584		(964,025)			104,918		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BD0XQG7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028		15,185,500	3.91/2.63			111,583	85,951		806,884		(1,320,816)			142,131		100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2018	04/19/2029		6,948,000	4.64/3.30			54,382	86,737		461,031		(603,704)			67,770		100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2018	04/19/2029		6,977,000	4.73/3.30			58,112	116,892		512,932		(605,466)			68,052		100/100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039		1,790,750	8.73/6.63			23,141	39,831		471,709		(217,886)			34,061		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027		2,479,500	6.51/4.88			25,856	12,062		76,453		(223,981)			15,722		100/100
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026		244,000	6.07/3.50			3,501	8,921		10,569		(29,230)			1,367		100/100
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2018	05/27/2028		2,685,100	6.04/3.63			37,053	105,011		153,157		(327,079)			22,901		100/100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038		1,377,500	8.95/6.88			17,529	21,439		329,075		(150,321)			24,734		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BD0XQG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028		6,886,500	3.96/2.63			52,181	23,236		366,519		(600,758)			64,455		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	02/07/2027		1,386,700	6.45/4.88			14,249	16,193		49,440		(124,799)			8,793		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	05/27/2028		1,232,100	6.01/3.63			17,061	59,860		81,625		(148,891)			10,508		100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RK0H3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038		1,109,600	8.85/6.88			13,826	26,397		262,340		(120,829)			19,923		100/100
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	01/16/2034		1,387,000	7.38/5.63			16,552	22,254		211,830		(132,958)			20,282		100/100
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	06/27/2044		1,387,000	7.43/5.50			16,809	20,966		412,321		(131,652)			30,233		100/100
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B89QR81	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029		4,156,500	5.50/4.00			37,605	53,703		327,453		(387,773)			43,851		100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMSO4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2018	11/23/2026		3,783,510	9.78/8.00			49,262	91,971		173,911		(353,217)			22,384		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2018	09/29/2027		4,786,860	5.92/3.38			67,747	200,302		280,733		(562,731)			35,896		100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2018	01/13/2028		3,559,750	7.42/4.63			62,664	159,756		242,410		(431,215)			28,365		100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2018	02/07/2027		4,484,160	6.48/4.88			47,779	98,978		206,933		(398,211)			28,433		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BYVY8S2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	09/29/2025		2,737,460	7.10/4.38			43,101	148,033		145,999		(320,687)			6,834		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	10/01/2026		2,736,580	6.09/3.50			40,336	150,300		173,341		(319,823)			15,327		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/31/2027		2,737,240	6.89/4.38			42,031	154,123		180,185		(323,331)			18,109		100/100

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2018	03/02/2026		2,737,240	6.54/3.75			45,778	149,108		155,832		(318,975)			11,213		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		14,139,000	4.08/2.61			124,178	414,990		2,463,888		(1,206,956)			234,469		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		10,740,228	6.09/3.44			171,785	(6,319)		657,372		(1,337,902)			182,207		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042		7,600,911	4.45/4.12			27,751	343,314		87,597		(383,798)			156,747		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033		19,740,000	4.34/2.87			144,888	(846,015)		1,540,705		(1,810,434)			283,482		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033		17,108,000	4.34/2.87			125,569	(733,213)		1,335,277		(1,569,042)			245,685		100/100
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	01/16/2034		3,939,000	7.36/5.63			41,046	(178,004)		350,527		(381,998)			57,600		100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039		3,945,000	8.66/6.63			43,791	(176,482)		760,477		(503,776)			75,036		100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	3147540	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033		2,626,000	7.65/5.88			25,292	(119,612)		210,684		(292,062)			36,599		100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038		3,151,200	8.89/6.88			34,164	(144,410)		533,412		(339,967)			56,581		100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032		19,537,500	6.56/4.88			170,506	(1,060,851)		1,041,817		(1,964,150)			252,677		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		9,874,000	4.27/New Zeal Bank Bill 3 Month FRA			(34,196)	739,513		320,772		(749,991)			115,393		100/100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033		11,754,230	5.25/1.49			241,824	2,586,926		3,339,104		(777,295)			169,388		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		19,552,500	4.23/2.92			145,521	(1,033,515)		1,877,778		(1,810,434)			339,432		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		11,160,000	3.77/1.64			123,342	(618,008)		162,968		(1,421,002)			166,813		100/100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G66558AC0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2019	06/26/2039		18,990,000	4.01/2.71			132,442	(1,596,015)		1,660,906		(1,810,434)			355,236		100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035		5,072,000	6.85/5.56			35,929	(417,604)		153,334		(482,782)			80,437		100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043		10,499,500	8.05/6.34			91,478	(891,428)		1,512,380		(1,001,773)			225,692		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		8,013,608	3.75/1.15			118,057	2,124,310		2,029,729		(499,353)			99,172		100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031		18,900	3.73/1.15			276	5,010		4,734		(1,178)			234		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		3,024,003	4.30/1.51			49,046	801,626		820,203		(188,435)			56,828		100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	BHNG1F5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049		9,342,302	3.82/1.11			139,996	2,397,375		2,947,168		(588,860)			229,894		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			53,824	(334,042)		354,217		(707,190)			137,063		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		23,095,800	3.46/2.61			108,592	(1,607,418)		464,751		(2,172,520)			357,185		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		28,237,000	3.84/2.81			158,255	(1,955,822)		2,967,382		(2,655,302)			624,659		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		3,255,000	3.01/1.15			26,116	(278,402)		(142,664)		(426,301)			42,679		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		5,204,800	3.00/2.19			22,005	(284,804)		51,882		(482,782)			68,244		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		5,407,500	3.00/1.10			51,648	(481,504)		(336,262)		(710,501)			59,775		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		6,490,200	3.13/1.25			61,283	(576,605)		(299,686)		(852,601)			85,183		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		9,378,400	3.08/1.70			69,453	(44,006)		47,547		(1,136,802)			150,763		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		12,907,400	3.46/1.98			103,159	(48,409)		310,447		(1,563,102)			252,788		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		13,060,000	3.68/2.93			55,475	(664,010)		483,534		(1,206,956)			212,271		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			90,854	(88,008)		(37,597)		(1,421,002)			138,216		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		29,441,760	4.14/2.55			270,724	114,520		795,673		(3,538,295)			475,796		100/100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036		32,214,000	3.73/4.06			41,608	4,578,057		4,559,232		(1,646,326)			529,330		100/100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		10,599,750	3.55/2.75			61,205	306,742		1,199,643		(905,217)			176,171		100/100
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041		14,137,000	3.88/2.96			92,411	412,990		2,252,770		(1,206,956)			283,200		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046		10,599,750	3.99/2.99			73,802	306,742		2,016,110		(905,217)			243,187		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		12,188,000	3.03/1.42			109,224	409,992		464,245		(1,421,002)			121,294		100/100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		18,180,500	2.94/2.34			68,040	339,287		1,101,356		(1,569,042)			226,995		100/100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		9,566,400	2.94/1.33			82,267	143,994		297,214		(1,136,802)			119,442		100/100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036		26,275,100	2.77/2.02			112,282	199,481		2,353,017		(2,293,216)			440,472		100/100
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031		4,675,118	3.66/2.07			40,871	23,299		79,629		(561,236)			58,474		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2021	06/27/2028		1,159,700	6.37/4.63			12,031	(17,180)		(17,395)		(153,532)			10,034		100/100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032		316,707	3.80/2.13			2,940	(4,917)		1,771		(38,066)			4,212		100/100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2021	07/25/2032		211,193	3.82/2.13			1,973	(3,207)		1,535		(25,548)			2,809		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032		634,380	3.81/2.13			5,915	(7,667)		6,212		(76,474)			8,436		100/100
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	Q80598AB9	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047		3,626,500	3.26/4.22			(9,297)	336,507		18,157		(195,991)			84,507		100/100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	Q80598AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2052		6,527,700	3.34/4.18			(12,843)	605,712		77,738		(352,784)			168,732		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	L8749#AD4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049		13,066,933	3.34/1.52			122,759	(619,367)		208,321		(1,651,235)			320,730		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G4936@AD4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2021	03/02/2037		26,091,200	3.07/1.48			219,936	(998,219)		121,982		(3,268,305)			445,836		100/100
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2022	07/13/2026		12,480,600	2.37/0.75			102,190	(475,473)		(540,607)		(1,564,339)			63,505		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2934534038	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/26/2024	04/20/2033		10,920,000	Secured Overnight Finance Rate/3 M Euribor			111,853	(1,329,128)		(1,513,126)		(1,477,842)			152,597		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2934530713	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	10/20/2032		13,045,285	Secured Overnight Finance Rate/3M Euribor			132,481	(1,594,779)		(1,751,648)		(1,766,306)			176,381		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2934536249	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2024	07/20/2033		6,720,640	Secured Overnight Finance Rate/3M Euribor			71,845	(817,285)		(984,577)		(909,441)			95,402		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3025439095	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/26/2025	07/15/2033		4,528,440	Secured Overnight Finance Rate/3M Euribor			22,129	(418,323)		(481,904)		(418,323)			64,228		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3025439251	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		13,965,280	Secured Overnight Finance Rate/3M Euribor			69,805	(1,287,240)		(1,522,950)		(1,287,240)			204,183		100/100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032		4,524,800	4.43/2.82			38,578	(192,374)		(145,953)		(610,445)			58,889		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030		2,262,000	4.14/2.53			19,112	(94,056)		(74,781)		(286,847)			24,871		100/100
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030		3,394,800	3.30/1.75			26,941	(137,288)		(118,446)		(415,287)			38,048		100/100
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030		3,393,000	3.43/1.88			26,778	(139,342)		(109,739)		(417,361)			37,810		100/100
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/16/2022	08/22/2026		5,687,000	3.70/2.00			49,271	(202,857)		(224,239)		(723,550)			30,430		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032		27,695,000	3.37/1.90			222,142	(1,750,020)		(1,430,201)		(3,552,505)			367,230		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037		16,629,000	3.63/2.23			130,055	(1,038,012)		(839,947)		(2,131,503)			288,450		100/100
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037		12,443,750	3.85/2.60			60,765	(1,916,106)		(2,415,132)		(1,476,801)			219,071		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		4,979,000	2.56/1.47			22,676	(626,457)		(785,736)		(476,904)			100,319		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		4,941,500	2.58/1.47			22,555	(656,494)		(861,975)		(481,190)			99,563		100/100
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037		10,120,000	6.22/5.88			(20,320)	(1,920,710)		(1,763,472)		(1,042,584)			177,767		100/100
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037		2,289,800	6.17/5.75			(2,312)	(433,695)		(394,162)		(230,153)			39,638		100/100
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034		4,814,460	6.49/6.13			(9,170)	(973,708)		(903,905)		(519,351)			71,931		100/100
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034		5,728,500	6.43/6.00			(3,664)	(1,068,266)		(1,033,583)		(569,359)			87,855		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2022	06/02/2034		5,040,200	6.55/6.13			(8,237)	(1,027,273)		(932,390)		(545,949)			75,303		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1785484251	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026		3,032,425	Secured Overnight Finance Rate/3M Euribor			33,962	(206,527)		(210,048)		(390,776)			17,260		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931068	D1	Currency	Societe Generale 02RNE8IBXP4ROTD8PU41	05/09/2023	08/03/2027		3,831,100	Secured Overnight Finance Rate/3M Euribor			45,528	(291,203)		(290,389)		(497,351)			27,714		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		4,027,835	Secured Overnight Finance Rate/3M Euribor			45,772	(286,450)		(290,929)		(520,513)			24,632		100/100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		5,290,862	3.15/1.80			36,691	(373,182)		(419,987)		(683,360)			32,355		100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2023	01/23/2034		3,822,300	5.37/5.63			(2,010)	(304,463)		(353,143)		(373,825)			55,957		100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/30/2023	08/23/2032		2,546,400	4.85/5.13			(3,578)	(180,190)		(226,386)		(219,520)			34,053		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1836411667	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		3,214,800	Secured Overnight Finance Rate/3M Euribor			35,000	(318,602)		(311,942)		(426,301)			25,212		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1836412475	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		2,679,000	Secured Overnight Finance Rate/3M Euribor			29,167	(265,502)		(259,951)		(355,251)			21,010		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		4,205,600	Secured Overnight Finance Rate/3M Euribor			44,768	(505,603)		(495,945)		(568,401)			41,854		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		3,963,750	Secured Overnight Finance Rate/3M Euribor			43,284	(453,003)		(458,614)		(532,876)			33,131		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		4,735,360	Secured Overnight Finance Rate/3M Euribor			50,870	(541,188)		(551,567)		(636,609)			31,693		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2310127613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027		2,912,250	Secured Overnight Finance Rate/3M Euribor			31,262	(326,702)		(332,147)		(390,776)			19,491		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028		1,677,644	Secured Overnight Finance Rate/3M Euribor			18,399	(183,281)		(182,924)		(224,518)			13,382		100/100
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/11/2023	04/15/2028		6,375,000	3.90/2.35			48,312	(691,805)		(709,756)		(852,601)			53,285		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2310759332	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028		3,175,500	Secured Overnight Finance Rate/3M Euribor			34,035	(357,902)		(357,477)		(426,301)			25,399		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294716357	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028		6,880,250	Secured Overnight Finance Rate/3M Euribor			75,743	(775,455)		(777,486)		(923,651)			57,733		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	BF0F8T4	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026		2,461,943	Secured Overnight Finance Rate/3M Euribor			26,263	(276,444)		(281,542)		(330,383)			14,087		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	BF0F991	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	01/21/2028		1,217,735	Secured Overnight Finance Rate/3M Euribor			13,317	(136,736)		(141,253)		(163,415)			9,745		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/20/2023	10/23/2027		4,871,400	Secured Overnight Finance Rate/3M Euribor			52,561	(546,484)		(550,682)		(653,661)			37,060		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027		6,021,563	Secured Overnight Finance Rate/3M Euribor			66,787	(603,567)		(616,815)		(799,314)			44,069		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2355094231	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		10,698,000	Secured Overnight Finance Rate/3M Euribor			122,822	(1,080,008)		(1,075,167)		(1,421,002)			108,796		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		10,710,000	Secured Overnight Finance Rate/3M Euribor			126,470	(1,068,008)		(1,061,202)		(1,421,002)			115,364		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904642292	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	07/15/2027		1,668,450	Secured Overnight Finance Rate/3M Euribor			18,862	(98,251)		(97,395)		(213,150)			11,918		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904640080	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		3,956,940	Secured Overnight Finance Rate/3M Euribor			43,272	(236,031)		(245,012)		(505,877)			20,240		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2325584238	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		2,084,063	Secured Overnight Finance Rate/3M Euribor			22,790	(124,314)		(129,044)		(266,438)			10,660		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2353414092	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2023	10/18/2027		2,223,000	Secured Overnight Finance Rate/3M Euribor			24,802	(132,602)		(131,290)		(284,200)			16,862		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1692040634	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		1,611,675	Secured Overnight Finance Rate/3M Euribor			18,302	(96,136)		(94,851)		(206,045)			12,849		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1693023084	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		2,223,000	Secured Overnight Finance Rate/3M Euribor			25,245	(132,602)		(130,828)		(284,200)			17,723		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1693023597	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028		2,220,000	Secured Overnight Finance Rate/3M Euribor			25,903	(135,602)		(135,640)		(284,200)			19,435		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357557342	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028		3,881,325	Secured Overnight Finance Rate/3M Euribor			46,171	(240,978)		(244,999)		(497,351)			35,217		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS1701396589	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		4,822,200	3.68/2.00			40,801	(477,904)		(489,244)		(639,451)			33,006		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1732452112	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/15/2024	11/18/2026		3,404,591	Secured Overnight Finance Rate/3M Euribor			36,365	(323,149)		(334,266)		(449,747)			20,043		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1796149794	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/15/2024	01/30/2027		1,620,155	Secured Overnight Finance Rate/3M Euribor			17,136	(153,613)		(159,515)		(214,003)			10,203		100/100
Currency Swap/Rec:USD 3.71/Pay:EUR 2.05	XS2115127768	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	02/15/2024	01/30/2027		5,046,440	3.71/2.05			41,755	(477,446)		(493,589)		(666,450)			31,780		100/100
Currency Swap/Rec:USD 4.59/Pay:EUR 2.65	XS2114941409	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/15/2024	04/20/2028		7,181,325	4.59/2.65			67,810	(768,830)		(725,966)		(959,176)			60,171		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2115127768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2024	07/15/2029		6,982,290	Secured Overnight Finance Rate/3M Euribor			79,059	(437,855)		(476,792)		(895,231)			70,204		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		2,769,250	Secured Overnight Finance Rate/3M Euribor			29,777	(175,252)		(172,862)		(355,251)			25,137		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2106569366	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	10/20/2028		7,041,188	Secured Overnight Finance Rate/3M Euribor			74,256	(467,293)		(481,235)		(905,889)			64,048		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		4,224,713	Secured Overnight Finance Rate/3M Euribor			44,284	(280,376)		(285,926)		(543,533)			38,429		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2291788813	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	10/15/2028		5,520,500	Secured Overnight Finance Rate/3M Euribor			58,453	(368,504)		(374,418)		(710,501)			50,111		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	04/17/2030		4,494,725	Secured Overnight Finance Rate/3M Euribor			50,111	(304,813)		(335,241)		(579,058)			49,237		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293734989	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	07/17/2029		4,963,500	Secured Overnight Finance Rate/3M Euribor			53,709	(336,604)		(353,402)		(639,451)			49,940		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521444	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	Secured Overnight Finance Rate/3M Euribor			75,182	(1,261,008)		(1,480,756)		(1,261,008)			149,292		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521105	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	Secured Overnight Finance Rate/3M Euribor			51,997	(885,506)		(994,436)		(885,506)			102,836		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3029439661	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	10/15/2033		29,022,000	Secured Overnight Finance Rate/3M Euribor			156,050	(1,895,271)		(2,085,848)		(1,895,271)			418,023		100/100
Currency Swap/Rec:USD 5.63/Pay:GBP 5.75	BL6HXB3	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	04/10/2025	04/26/2028		20,917,480	5.63/5.75			(11,922)	(1,189,214)		(1,283,398)		(1,189,214)			175,777		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	05/22/2025	09/22/2034		3,384,600	8.33/6.38			7,009	(153,149)		(92,964)		(153,149)			51,429		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOW6B5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		5,646,000	7.65/5.75			11,351	(237,854)		(159,277)		(237,854)			85,651		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		4,536,000	8.30/6.38			8,300	(180,421)		(100,348)		(180,421)			68,925		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		13,918,905	Secured Overnight Finance Rate/3 M Euribor			969	(550,378)		(47,484)		(550,378)			197,415		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/30/2025	01/15/2034		15,966,860	Secured Overnight Finance Rate/3 M Euribor			1,145	(646,020)		(92,865)		(646,020)			233,448		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		53,892,000	6.79/6.88			(1,640)	(1,004,041)		(540,222)		(1,004,041)			851,874		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		53,836,000	6.78/6.88			(1,726)	(1,060,041)		(829,173)		(1,060,041)			850,989		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		26,940,000	6.76/6.88			(899)	(508,020)		(415,244)		(508,020)			425,842		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		134,780,000	6.75/6.88			(4,614)	(2,460,102)		(2,004,780)		(2,460,102)			2,130,475		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G9006@AL0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/13/2016	05/04/2036		36,128,000	4.14/2.42			321,547	(1,561,626)		(263,134)		(4,547,207)			595,073		100/100
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038		1,118,560	8.80/6.88			13,915	37,087		271,063		(120,499)			20,084		100/100
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034		1,258,380	7.32/5.63			14,873	30,705		198,908		(119,370)			18,401		100/100
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	06/27/2044		1,398,200	7.41/5.50			17,063	33,011		426,485		(131,425)			30,477		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027		1,398,200	6.41/4.88			14,360	27,964		61,491		(124,932)			8,866		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028		1,364,000	6.01/3.63			19,013	74,881		100,985		(163,838)			11,633		100/100
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026		4,457,920	9.82/8.00			57,974	81,908		182,979		(418,955)			26,373		100/100
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/16/2018	09/29/2025		3,192,800	7.97/5.13			52,425	132,771		130,843		(380,544)			7,971		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		2,606,490	6.72/5.13			24,796	39,442		51,030		(229,938)			6,889		100/100
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038		2,786,200	8.97/6.88			36,768	81,302		712,035		(299,546)			50,027		100/100
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043		3,064,820	9.27/7.00			43,448	87,975		1,041,548		(331,109)			64,965		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		876,260	6.72/5.13			8,336	13,257		17,156		(77,284)			2,316		100/100
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/29/2018	03/02/2026		3,499,800	6.59/3.75			55,733	(32,208)		(24,088)		(430,790)			14,337		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029		10,504,000	6.29/4.63			91,547	(473,972)		204,800		(1,005,771)			103,700		100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AE7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032		21,874,309	5.36/3.82			170,940	(2,271,371)		(523,000)		(2,118,497)			284,343		100/100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036		32,138,100	4.50/2.76			311,345	337,478		1,449,280		(3,836,706)			540,398		100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2017	12/31/2042		23,853,032	4.42/3.12			175,337	(1,026,072)		1,986,101		(2,200,629)			499,137		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		5,260,800	4.71/3.34			40,286	(228,804)		662,099		(482,782)			119,148		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		7,571,054	5.10/2.75	(1)		96,616	(805,044)		(841,202)		(1,032,865)			54,840		100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		7,571,054	5.12/2.75			97,270	(805,044)		(839,184)		(1,032,865)			54,840		100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L51248AA3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042		8,468,000	5.66/3.91			65,571	(954,406)		(893,640)		(1,136,802)			175,918		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		2,489,800	6.79/7.16			(7,541)	(255,002)		(312,024)		(241,391)			27,468		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		3,735,900	7.01/7.32			(10,322)	(381,303)		(494,986)		(362,087)			52,407		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		3,735,000	7.16/7.44			(9,831)	(382,203)		(504,894)		(362,087)			58,674		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		5,531,789	6.55/6.30			14,499	23,564		(293,906)		(290,108)			100,406		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		2,708,000	Secured Overnight Finance Rate/3 M Euribor			30,289	(235,448)		(239,692)		(353,426)			27,015		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2024	01/25/2032		2,170,900	Secured Overnight Finance Rate/3 M Euribor			24,703	(184,702)		(185,722)		(284,200)			27,834		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2434356502	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/29/2024	01/20/2030		5,023,860	Secured Overnight Finance Rate/3 M Euribor			54,744	(448,860)		(488,581)		(654,237)			53,650		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473553	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/01/2024	10/15/2028		5,094,336	Secured Overnight Finance Rate/3 M Euribor			55,905	(453,106)		(481,320)		(669,292)			46,243		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	07/15/2028		8,869,940	Secured Overnight Finance Rate/3 M Euribor			94,833	(788,027)		(809,872)		(1,165,222)			77,375		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2415312011	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/08/2024	12/15/2028		1,095,500	Secured Overnight Finance Rate/3 M Euribor			11,816	(82,301)		(84,754)		(142,100)			10,193		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2113704832	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2024	07/15/2028		1,470,825	Secured Overnight Finance Rate/3 M Euribor			15,687	(119,711)		(120,995)		(192,878)			12,830		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2024	04/15/2029		740,860	Secured Overnight Finance Rate/3 M Euribor			7,951	(60,186)		(61,032)		(96,934)			7,216		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	06/24/2024	10/16/2028		3,755,850	Secured Overnight Finance Rate/3 M Euribor			38,815	(369,375)		(381,942)		(501,908)			34,107		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344626283	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	06/24/2024	10/22/2029		1,985,235	Secured Overnight Finance Rate/3 M Euribor			20,805	(194,310)		(202,983)		(263,884)			20,619		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2413883443	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/10/2024	10/15/2028		5,411,000	Secured Overnight Finance Rate/3M Euribor			56,999	(478,004)		(519,646)		(710,501)			49,117		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2291789118	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		9,783,900	Secured Overnight Finance Rate/3M Euribor			101,045	(816,307)		(869,349)		(1,278,902)			85,348		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 2.00	XS2294717082	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	04/15/2028		6,528,000	3.34/2.00			44,553	(538,805)		(573,177)		(852,601)			54,564		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2296466480	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2024	01/15/2029		12,975,068	Secured Overnight Finance Rate/3M Euribor			138,167	(1,076,096)		(1,192,486)		(1,695,256)			122,199		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303068774	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/30/2024	04/20/2029		3,449,028	Secured Overnight Finance Rate/3M Euribor			35,324	(308,157)		(323,134)		(453,300)			33,653		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905507427	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	03/20/2029		4,911,300	Secured Overnight Finance Rate/3M Euribor			52,599	(390,203)		(407,104)		(642,408)			47,384		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905507930	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		1,638,900	Secured Overnight Finance Rate/3M Euribor			17,340	(127,718)		(128,377)		(213,066)			16,984		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905508151	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/07/2024	04/18/2028		5,460,000	Secured Overnight Finance Rate/3M Euribor			56,238	(428,891)		(440,070)		(710,472)			45,704		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	Secured Overnight Finance Rate/3M Euribor			10,170	(55,461)		(57,861)		(117,801)			8,673		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112473470	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/05/2024	04/15/2029		5,939,570	Secured Overnight Finance Rate/3M Euribor			65,596	(361,664)		(367,802)		(760,236)			57,850		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303068774	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,829,370	Secured Overnight Finance Rate/3M Euribor			54,123	(294,064)		(305,934)		(618,136)			48,640		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2291789118	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/09/2024	07/15/2029		22,066,000	Secured Overnight Finance Rate/3M Euribor			238,937	(1,490,016)		(1,556,896)		(2,842,004)			221,866		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294717082	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/11/2024	07/15/2029		24,997,240	Secured Overnight Finance Rate/3M Euribor			269,309	(1,738,838)		(1,819,023)		(3,225,675)			251,338		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905507427	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/17/2024	01/23/2029		1,668,750	Secured Overnight Finance Rate/3M Euribor			18,735	(98,057)		(99,043)		(213,588)			15,765		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466480	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/30/2024	08/15/2029		4,489,470	Secured Overnight Finance Rate/3 M Euribor			49,513	(404,272)		(445,455)		(599,292)			45,612		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/31/2024	01/15/2030		4,351,600	Secured Overnight Finance Rate/3 M Euribor			45,508	(361,243)		(376,726)		(571,388)			46,401		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507427	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/31/2024	07/15/2029		4,351,600	Secured Overnight Finance Rate/3 M Euribor			45,023	(360,903)		(372,211)		(570,800)			43,754		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507930	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/20/2032		9,783,000	Secured Overnight Finance Rate/3 M Euribor			103,839	(817,207)		(890,077)		(1,278,902)			132,273		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/01/2024	04/20/2033		6,525,600	Secured Overnight Finance Rate/3 M Euribor			70,708	(541,205)		(606,645)		(852,601)			91,189		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/01/2024	10/20/2033		8,696,000	Secured Overnight Finance Rate/3 M Euribor			97,614	(726,406)		(860,262)		(1,136,802)			125,358		100/100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/24/2030		15,000,000,000	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(1,693,609)	6,771,304		6,449,027		6,771,304			160,377,325		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		100,000,000	1.75/2.17			(320,698)	5,002,427		3,004,573		12,041,896			775,039		100/100
Currency Swap/Rec:EUR 0.63/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/12/2028		500,000,000	0.63/Secured Overnight Finance Rate			(16,341,172)	(24,249,595)		(64,579,082)		71,050,105			3,981,980		100/100
Currency Swap/Rec:NOK 2.73/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031		1,000,000,000	2.73/Secured Overnight Finance Rate			(2,090,348)	(17,949,245)		(30,803,805)		11,363,025			12,038,750		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		24,376,000	3.03/1.42			218,448	819,984		928,489		(2,842,004)			242,588		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q9582*AC3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		6,832,000	2.23/New Zeal Bank Bill 3 Month FRA			(75,900)	739,009		154,885		(499,994)			64,369		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/15/2021	07/05/2040		4,955,040	6.63/5.75			31,422	28,389		648,145		(529,725)			96,033		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	F9731#AK3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036		11,637,000	3.25/1.57			106,042	(141,008)		369,111		(1,421,002)			196,691		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/04/2021	06/29/2028		6,938,400	4.82/3.10			69,717	(128,344)		(109,857)		(854,868)			60,088		100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028		5,762,000	3.69/2.01			52,599	(127,004)		(98,451)		(710,501)			53,315		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:GBP 5.15/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/25/2024	07/28/2027		300,000,000	5.15/Secured Overnight Finance Rate			(991,991)	32,416,785		36,189,002		36,143,399			2,161,620		100/100
Currency Swap/Rec:CAD 4.09/Pay:USD 5.22	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2025	05/23/2030		800,000,000	4.09/5.22			(686,880)	13,158,433		8,658,127		13,158,433			8,853,140		100/100
Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027		300,000,000	4.76/Secured Overnight Finance Rate			(2,264,020)	(26,572,439)		(28,260,035)		11,733,572			2,017,051		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2022	10/01/2031		6,999,151	3.16/1.89			38,546	(1,216,300)		(1,261,201)		(991,184)			87,542		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836412988	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2023	06/15/2028		536,500	Secured Overnight Finance Rate/3 M Euribor			5,951	(52,400)		(52,402)		(71,050)			4,616		100/100
Currency Swap/Rec:SGD 4.30/Pay:USD 5.89	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2023	09/21/2025		300,000,000	4.30/5.89			(1,748,277)	16,214,527		16,880,207		16,076,766			715,292		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310762120	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		15,855,000	Secured Overnight Finance Rate/3 M Euribor			173,134	(1,812,012)		(1,834,455)		(2,131,503)			132,523		100/100
Currency Swap/Rec:USD 3.11/Pay:EUR 1.60	XS2355094231	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/10/2023	01/20/2028		21,202,000	3.11/1.60			156,531	(2,354,016)		(2,395,929)		(2,842,004)			169,580		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		2,909,705	Secured Overnight Finance Rate/3 M Euribor			31,521	(313,936)		(315,779)		(388,928)			22,149		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2325584238	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/20/2028		7,595,445	Secured Overnight Finance Rate/3 M Euribor			83,962	(825,831)		(841,897)		(1,016,017)			69,089		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2023	07/20/2028		15,916,500	Secured Overnight Finance Rate/3 M Euribor			173,414	(1,750,512)		(1,753,226)		(2,131,503)			139,156		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413884680	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		14,067,870	Secured Overnight Finance Rate/3 M Euribor			161,408	(1,420,211)		(1,413,844)		(1,868,618)			143,067		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		13,012,650	Secured Overnight Finance Rate/3 M Euribor			153,567	(1,297,630)		(1,289,361)		(1,726,518)			140,167		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028		11,100,000	Secured Overnight Finance Rate/3 M Euribor			129,510	(678,008)		(678,202)		(1,421,002)			97,177		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	07/15/2032		2,582,400	Secured Overnight Finance Rate/3 M Euribor			29,839	(244,322)		(254,441)		(341,041)			34,275		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	02/16/2024	04/15/2033		2,257,500	Secured Overnight Finance Rate/3 M Euribor			27,352	(215,882)		(238,562)		(298,410)			31,519		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/20/2024	02/23/2027		500,000,000	3 M Euribor/Secured Overnight Finance Rate			(5,820,686)	50,266,283		51,551,825		70,987,715			3,213,306		100/100
Currency Swap/Rec:JPY 1.23/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/10/2029		8,874,999,999	1.23/Secured Overnight Finance Rate			(1,324,602)	3,048,226		1,821,674		5,214,810			86,284,229		100/100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/16/2029		8,316,000,000	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(1,265,375)	2,975,199		2,431,350		4,886,112			81,025,114		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2350605239	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2028		9,427,350	Secured Overnight Finance Rate/3 M Euribor			101,809	(583,957)		(603,779)		(1,207,852)			82,238		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2274531768	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2029		6,321,870	Secured Overnight Finance Rate/3 M Euribor			71,876	(391,595)		(433,395)		(809,971)			63,564		100/100
Currency Swap/Rec:USD 3.05/Pay:EUR 1.95	XS2289567674	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	01/20/2029		555,250	3.05/1.95			3,169	(33,650)		(39,503)		(71,050)			5,239		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2360086818	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029		6,829,575	Secured Overnight Finance Rate/3 M Euribor			73,437	(413,900)		(447,384)		(873,916)			68,785		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2360086818	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	10/25/2030		6,128,640	Secured Overnight Finance Rate/3 M Euribor			63,334	(587,472)		(672,310)		(814,038)			70,701		100/100
Currency Swap/Rec:CHF 1.31/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/04/2025	03/18/2030		100,000,000	1.31/Secured Overnight Finance Rate			(1,435,609)	13,876,057		15,270,284		13,876,057			1,086,026		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3029439406	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	04/15/2033		21,679,253	Secured Overnight Finance Rate/3 M Euribor			113,111	(1,729,539)		(1,829,829)		(1,729,539)			302,681		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028		300,000,000	2.47/Secured Overnight Finance Rate			(6,948,314)	(28,107,893)		(36,577,708)		11,604,333			2,574,240		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/08/2024	12/15/2028		273,875	Secured Overnight Finance Rate/3 M Euribor			2,956	(20,575)		(21,188)		(35,525)			2,548		100/100
Currency Swap/Rec:USD 3.49/Pay:EUR 2.10	XS2434356502	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	04/15/2028		5,953,420	3.49/2.10			41,762	(524,484)		(563,073)		(781,551)			49,761		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1775599621	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027		757,610	Secured Overnight Finance Rate/3 M Euribor			7,676	(66,851)		(70,915)		(99,470)			5,736		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		11,958,100	Secured Overnight Finance Rate/3 M Euribor			123,409	(997,709)		(1,062,537)		(1,563,102)			104,314		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 2.00	XS2112473470	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	04/15/2028		9,248,000	3.34/2.00			63,117	(763,307)		(812,001)		(1,207,852)			77,299		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2024	01/15/2029		3,806,600	Secured Overnight Finance Rate/3 M Euribor			40,506	(315,703)		(349,849)		(497,351)			35,851		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		2,209,000	Secured Overnight Finance Rate/3 M Euribor			24,594	(146,602)		(162,310)		(284,200)			22,211		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,773,860	Secured Overnight Finance Rate/3 M Euribor			52,289	(290,683)		(302,418)		(611,031)			48,081		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2021	10/07/2031		29,497,500	3.13/1.52			253,370	52,480		532,291		(3,552,505)			369,425		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q9582*AC3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		17,080,000	2.23/New Zeal Bank Bill 3 Month FRA			(190,703)	1,847,522		387,213		(1,249,984)			160,921		100/100
Currency Swap/Rec:EUR 0.37/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/10/2026		600,000,000	0.37/Secured Overnight Finance Rate			(18,197,008)	(5,339,514)		(25,597,176)		85,260,126			3,282,581		100/100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031		1,000,000,000	2.64/2.50			(205,748)	(16,866,759)		(14,741,895)		11,325,556			12,507,532		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028		250,000,000	2.47/Secured Overnight Finance Rate			(5,612,082)	(14,978,547)		(22,059,375)		9,670,277			2,145,200		100/100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	BNVTB25	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033		23,114,000	2.72/1.13			191,043	(442,161)		82,080		(2,836,592)			327,999		100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	BNVT9T8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041		4,042,500	3.26/1.63			34,626	(80,114)		128,772		(489,775)			80,371		100/100
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	BNVT9W1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051		10,748,010	3.79/2.00			101,980	(205,744)		821,181		(1,313,679)			273,053		100/100
Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027		500,000,000	0.83/Secured Overnight Finance Rate			(13,604,996)	22,175,034		4,531,914		70,964,449			3,088,312		100/100
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027		3,428,400	3.62/1.88			30,569	(104,798)		(110,565)		(420,435)			23,992		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582169	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2023	07/20/2026		16,830,000	Secured Overnight Finance Rate/3 M Euribor			200,580	(837,012)		(851,937)		(2,131,503)			86,425		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582839	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/20/2026		16,815,000	Secured Overnight Finance Rate/3 M Euribor			204,725	(852,012)		(875,005)		(2,131,503)			86,348		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		439,840	Secured Overnight Finance Rate/3 M Euribor			4,998	(31,280)		(31,770)		(56,840)			2,690		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/06/2023	06/15/2027		1,072,000	Secured Overnight Finance Rate/3 M Euribor			11,580	(105,801)		(103,300)		(142,100)			7,502		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		2,143,200	Secured Overnight Finance Rate/3 M Euribor			23,334	(212,402)		(207,961)		(284,200)			16,808		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2378719954	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		5,894,560	Secured Overnight Finance Rate/3 M Euribor			68,000	(701,125)		(713,276)		(795,761)			65,177		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310127613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027		1,059,000	Secured Overnight Finance Rate/3 M Euribor			11,360	(118,801)		(120,781)		(142,100)			7,088		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		7,640,208	Secured Overnight Finance Rate/3 M Euribor			85,772	(839,958)		(863,084)		(1,023,122)			74,414		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027		2,007,188	Secured Overnight Finance Rate/3 M Euribor			22,262	(201,189)		(205,605)		(266,438)			14,690		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		5,355,000	Secured Overnight Finance Rate/3 M Euribor			63,235	(534,004)		(530,601)		(710,501)			57,682		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	04/15/2029		8,921,600	Secured Overnight Finance Rate/3 M Euribor			103,738	(500,806)		(552,982)		(1,136,802)			86,894		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2114941409	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	10/15/2029		11,152,000	Secured Overnight Finance Rate/3 M Euribor			135,788	(626,008)		(737,272)		(1,421,002)			115,571		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2106569366	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		1,107,700	Secured Overnight Finance Rate/3 M Euribor			11,916	(70,101)		(69,145)		(142,100)			10,055		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	10/20/2028		2,347,063	Secured Overnight Finance Rate/3 M Euribor			24,735	(155,764)		(160,412)		(301,963)			21,349		100/100
Currency Swap/Rec:USD 8.56/Pay:EUR 6.50	BMXP0Q1	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2025	05/15/2027		19,303,500	8.56/6.50			50,823	(719,114)		(740,645)		(719,114)			132,126		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	XS2912340465	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		400,000,000	1.75/2.17			(1,282,793)	20,009,708		12,018,292		48,167,584			3,100,154		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	04/25/2031		2,387,440	Secured Overnight Finance Rate/3M Euribor			26,230	(204,633)		(228,848)		(314,200)			28,803		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698316	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		13,676,040	Secured Overnight Finance Rate/3M Euribor			131,376	(1,164,250)		(1,250,640)		(1,790,463)			187,899		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521105	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032		12,960,000	Secured Overnight Finance Rate/3M Euribor			117,745	(1,173,610)		(1,230,896)		(1,705,203)			172,014		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256751	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/02/2024	04/15/2032		2,809,620	Secured Overnight Finance Rate/3M Euribor			30,458	(230,357)		(242,887)		(368,956)			36,626		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257130	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/02/2024	01/15/2033		1,960,200	Secured Overnight Finance Rate/3M Euribor			21,703	(161,173)		(175,322)		(258,228)			26,932		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,222,625	Secured Overnight Finance Rate/3M Euribor			50,978	(371,929)		(380,864)		(674,976)			69,386		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2661954359	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	07/15/2032		1,200,540	Secured Overnight Finance Rate/3M Euribor			14,211	(96,389)		(115,629)		(158,891)			15,934		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2859421443	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2024	01/15/2033		2,731,000	Secured Overnight Finance Rate/3M Euribor			25,013	(213,985)		(227,362)		(354,440)			37,522		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877599162	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/13/2024	01/25/2031		9,856,800	Secured Overnight Finance Rate/3M Euribor			110,153	(746,139)		(813,941)		(1,284,884)			116,370		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2878984363	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/15/2029		2,190,000	Secured Overnight Finance Rate/3M Euribor			24,126	(165,602)		(180,247)		(284,200)			21,330		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239165	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		5,161,500	Secured Overnight Finance Rate/3M Euribor			49,797	(315,274)		(325,895)		(660,766)			69,721		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864521328	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		7,040,859	Secured Overnight Finance Rate/3M Euribor			73,083	(414,620)		(425,194)		(899,494)			95,108		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.25	XS2864521591	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	10/15/2032		4,449,600	6.62/5.25			29,690	(261,603)		(357,598)		(568,401)			60,105		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		8,931,870	Secured Overnight Finance Rate/3M Euribor			86,696	(608,317)		(641,375)		(1,151,012)			120,652		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		17,190,630	Secured Overnight Finance Rate/3 M Euribor			184,450	(935,724)		(926,170)		(2,186,922)			232,211		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	Secured Overnight Finance Rate/3 M Euribor			126,411	(915,775)		(942,190)		(1,494,894)			157,968		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	01/26/2033		2,835,300	6.62/5.00			23,001	(226,982)		(237,597)		(369,461)			39,033		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698316	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	10/18/2033		574,504	Secured Overnight Finance Rate/3 M Euribor			5,419	(85,064)		(106,633)		(85,064)			8,279		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	01/10/2025	04/18/2033		902,704	Secured Overnight Finance Rate/3 M Euribor			8,280	(133,761)		(159,990)		(133,761)			12,610		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716139	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		1,078,350	Secured Overnight Finance Rate/3 M Euribor			9,766	(158,341)		(185,164)		(158,341)			14,824		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.60	XS2998763655	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			26,017	(558,803)		(466,741)		(558,803)			57,051		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698316	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		24,327,520	Secured Overnight Finance Rate/3 M Euribor			167,209	(2,997,459)		(3,381,329)		(2,997,459)			334,242		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	Secured Overnight Finance Rate/3 M Euribor			51,997	(885,506)		(994,436)		(885,506)			102,836		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	02/23/2027		250,000,000	3 M Euribor/Secured Overnight Finance Rate			(1,730,697)	23,293,090		24,493,102		23,293,090			1,606,653		100/100
Currency Swap/Rec:USD 6.47/Pay:GBP 6.88	XS2485268150	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	12/15/2031		16,168,750	6.47/6.88			(17,273)	(972,954)		(1,335,653)		(972,954)			205,525		100/100
Currency Swap/Rec:USD 3.51/Pay:EUR 2.13	BM8Z5D8	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/08/2025	05/31/2032		13,681,250	3.51/2.13			43,182	(883,560)		(998,202)		(883,560)			179,991		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	XS2485268150	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	12/15/2031		15,981,250	6.67/6.88			(10,335)	(1,136,789)		(1,375,503)		(1,136,789)			203,141		100/100
Currency Swap/Rec:USD 6.68/Pay:GBP 6.88	XS2485268150	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/10/2025	12/15/2031		16,133,750	6.68/6.88			(9,301)	(983,197)		(1,193,275)		(983,197)			205,080		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA87	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2029		11,264,000	4.10/2.21			112,854	(514,008)		(351,443)		(1,421,002)			112,563		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		4,287,300	4.46/3.02			36,630	170,097		621,869		(362,087)			59,521		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	G7724#AM0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		9,879,000	4.27/New Zeal Bank Bill 3 Month FRA			(33,981)	739,513		320,772		(749,991)			115,393		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		13,035,000	4.23/2.92			97,014	(689,010)		1,251,852		(1,206,956)			226,288		100/100
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030		12,682,000	4.80/3.29			(207,686)	(1,042,010)		(15,261)		(1,206,956)			144,177		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027		1,594,954	5.08/2.75			20,223	(168,435)		(176,362)		(217,559)			11,553		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027		1,594,954	5.10/2.75			20,352	(168,435)		(175,964)		(217,559)			11,553		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		1,002,316	4.91/1.16	(1,968)		20,138	221,012		263,991		(66,247)			11,542		100/100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039		5,027,422	4.57/1.39			89,850	1,207,713		1,429,191		(323,873)			93,732		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1908338103	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/29/2023	07/18/2028		2,763,500	Secured Overnight Finance Rate/3 M Euribor			31,339	(181,002)		(183,947)		(355,251)			24,139		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960039	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2024	06/15/2028		1,314,840	Secured Overnight Finance Rate/3 M Euribor			13,817	(98,521)		(94,600)		(170,520)			11,314		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/08/2024	12/15/2028		5,477,500	Secured Overnight Finance Rate/3 M Euribor			59,078	(411,504)		(423,768)		(710,501)			50,966		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2022420496	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		12,016,400	Secured Overnight Finance Rate/3 M Euribor			131,231	(939,409)		(981,617)		(1,563,102)			101,904		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507930	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/01/2024	04/20/2033		5,438,000	Secured Overnight Finance Rate/3 M Euribor			58,923	(451,004)		(505,538)		(710,501)			75,991		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/20/2033		5,435,000	Secured Overnight Finance Rate/3 M Euribor			61,008	(454,004)		(537,664)		(710,501)			78,349		100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L9619@AA7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		7,630,350	2.77/1.45			53,708	(25,355)		(22,049)		(923,651)			103,341		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			43,408	(27,504)		29,717		(710,501)			94,227		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			46,890	(22,004)		141,112		(710,501)			114,904		100/100
Currency Swap/Rec:CHF 0.85/Pay:USD 2.10	L1A	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025		265,000,000	0.85/2.10			(1,745,762)	44,192,912		47,144,644		42,017,975			714,039		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		39,180,000	3.68/2.93			166,424	(1,992,030)		1,450,603		(3,620,867)			636,814		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		21,042,000	2.78/1.37			163,537	(158,415)		(67,674)		(2,557,804)			248,790		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2031		11,697,000	3.07/1.62			95,491	(81,008)		(5,564)		(1,421,002)			137,484		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2020	01/07/2033		17,547,000	3.16/1.65			148,693	(120,012)		98,913		(2,131,503)			240,733		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		11,824,000	4.14/2.55			108,725	45,992		319,547		(1,421,002)			191,083		100/100
Currency Swap/Rec:EUR 2.30/Pay:USD Secured Overnight Finance Rate	L1A	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2025		30,000,000	2.30/Secured Overnight Finance Rate			(872,233)	144,024		(255,283)		4,263,006			102,670		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 2.86/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2030		25,000,000	2.86/Secured Overnight Finance Rate			(717,277)	120,020		(3,831,467)		3,552,505			292,383		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/04/2021	06/29/2028		4,625,600	4.82/3.10			46,478	(85,563)		(73,238)		(569,912)			40,059		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BM9JM27	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2021	09/11/2028		6,360,750	6.05/4.25			69,446	(114,453)		(93,815)		(816,121)			56,917		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236112	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2023	04/15/2028		12,233,760	Secured Overnight Finance Rate/3M Euribor			135,308	(1,369,839)		(1,415,053)		(1,641,257)			102,255		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294716357	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/10/2023	07/20/2028		3,179,400	Secured Overnight Finance Rate/3M Euribor			35,389	(354,002)		(361,365)		(426,301)			27,797		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904642292	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028		2,117,000	Secured Overnight Finance Rate/3M Euribor			23,306	(238,602)		(239,226)		(284,200)			17,764		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/20/2023	10/23/2027		2,118,000	Secured Overnight Finance Rate/3M Euribor			22,853	(237,602)		(239,427)		(284,200)			16,113		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904642292	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		1,111,500	Secured Overnight Finance Rate/3M Euribor			12,622	(66,301)		(65,414)		(142,100)			8,861		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2106570703	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	04/20/2029		3,323,100	Secured Overnight Finance Rate/3M Euribor			36,159	(210,302)		(213,562)		(426,301)			32,425		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197100	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	11/14/2024	01/15/2033		5,274,500	Secured Overnight Finance Rate/3M Euribor			52,979	(614,504)		(720,475)		(710,501)			72,468		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,276,500	Secured Overnight Finance Rate/3M Euribor			53,436	(612,504)		(713,867)		(710,501)			74,838		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		5,271,000	Secured Overnight Finance Rate/3M Euribor			55,474	(618,004)		(760,268)		(710,501)			75,922		100/100
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033		2,012,550	3.38/2.75			6,395	(46,702)		67,161		(185,239)			28,462		100/100
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2019	06/25/2034		6,175,523	4.41/3.29			36,112	(549,300)		(92,471)		(592,917)			92,591		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		3,654,000	3.55/1.84			36,273	120,598		322,914		(426,301)			73,111		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		3,654,000	3.29/1.56			35,964	120,598		267,553		(426,301)			75,359		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		1,105,100	Secured Overnight Finance Rate/3 M Euribor			11,944	(72,701)		(74,962)		(142,100)			10,408		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		1,214,950	Secured Overnight Finance Rate/3 M Euribor			13,520	(80,631)		(89,270)		(156,310)			12,216		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	06/05/2018	06/30/2042		11,401,366	4.45/4.12			41,627	514,971		131,396		(575,696)			235,121		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BL2764076	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		3,567,663	6.06/3.44	(33,100)		55,946	(47,050)		177,538		(444,349)			60,525		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		102,136	1,078,322		1,595,681		(323,873)			89,346		100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	BHJYDR9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2018	08/21/2030		5,655,000	5.74/3.00			82,997	(233,867)		97,604		(708,614)			64,136		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			12,203	45,322		(54,082)		(193,406)			63,067		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,202,860	4.40/2.37			34,126	(138,443)		88,260		(403,124)			78,615		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		2,137,393	4.52/2.50			22,736	(92,388)		53,416		(269,020)			52,463		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		1,066,360	4.27/2.22			11,450	(46,093)		35,517		(134,216)			26,174		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		5,610,500	5.13/2.70			69,318	(278,504)		(102,044)		(710,501)			54,822		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		6,517,500	4.23/2.92			48,507	(344,505)		625,926		(603,478)			113,144		100/100
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2031		9,134,923	4.00/0.90			153,029	2,189,996		2,287,563		(588,860)			110,930		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		4,464,000	3.77/1.64			49,337	(247,203)		65,187		(568,401)			66,725		100/100
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	Q4822#AC0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2019	08/28/2034		3,455,000	3.75/3.75			4,810	165,007		235,224		(195,991)			52,304		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		5,008,505	3.75/1.15			73,786	1,327,694		1,268,581		(312,096)			61,982		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		2,079,002	4.30/1.51			33,719	551,118		563,890		(129,549)			39,069		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C82	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		2,220,000	3.22/1.30			21,550	(135,602)		(76)		(284,200)			33,957		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		3,332,700	3.61/1.70			32,294	(200,425)		212,530		(424,314)			82,238		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			8,705	(92,801)		(47,555)		(142,100)			14,226		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		2,602,400	3.00/2.19			11,003	(142,402)		25,941		(241,391)			34,122		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/25/2021	09/20/2032		4,106,909	2.45/12.25			(204,268)	(121,634)		(374,176)		(525,189)			55,215		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/28/2021	12/19/2026		1,167,000	3.25/1.75			9,336	(10,652)		(19,649)		(143,907)			7,078		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309455512	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	05/21/2028		1,070,500	Secured Overnight Finance Rate/3 M Euribor			12,130	(107,301)		(107,195)		(142,100)			9,104		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/29/2021	12/19/2026		1,163,200	3.22/1.75			9,102	(14,499)		(22,128)		(143,828)			7,054		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2791003796	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/27/2024	04/15/2032		4,325,600	7.48/5.65			40,129	(385,603)		(383,582)		(568,401)			56,388		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181409	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	04/15/2029		5,532,500	Secured Overnight Finance Rate/3M Euribor			61,977	(356,504)		(388,518)		(710,501)			53,885		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	10/05/2023	04/19/2030		3,260,580	Secured Overnight Finance Rate/3M Euribor			35,534	(382,566)		(398,261)		(430,224)			35,738		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		2,652,850	Secured Overnight Finance Rate/3M Euribor			29,804	(291,652)		(299,682)		(355,251)			25,838		100/100
Currency Swap/Rec:USD 8.56/Pay:EUR 6.50	BMXP001	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2025	05/15/2027		20,439,000	8.56/6.50			53,813	(761,415)		(784,212)		(761,415)			139,898		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2414936521	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		3,242,750	Secured Overnight Finance Rate/3M Euribor			34,793	(261,011)		(270,731)		(422,479)			35,604		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877522701	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/13/2024	04/25/2030		5,475,000	Secured Overnight Finance Rate/3M Euribor			59,776	(415,320)		(436,813)		(713,354)			60,112		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1680961353	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		541,400	Secured Overnight Finance Rate/3M Euribor			5,845	(47,500)		(49,408)		(71,050)			3,497		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2326514150	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027		1,449,210	Secured Overnight Finance Rate/3M Euribor			15,120	(129,043)		(134,189)		(190,414)			10,973		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	03/22/2024	03/20/2029		1,419,846	Secured Overnight Finance Rate/3M Euribor			15,276	(125,428)		(126,452)		(186,435)			13,699		100/100
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	XS2370637246	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/09/2024	07/15/2028		1,555,409	3.48/2.10			10,825	(137,091)		(142,846)		(204,198)			13,568		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		543,550	Secured Overnight Finance Rate/3M Euribor			5,614	(45,350)		(48,297)		(71,050)			4,742		100/100
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	XS2373707327	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		818,700	3.52/2.20			5,630	(64,651)		(70,920)		(106,575)			6,943		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		755,425	Secured Overnight Finance Rate/3M Euribor			8,585	(53,724)		(54,564)		(97,623)			4,620		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		1,321,250	Secured Overnight Finance Rate/3M Euribor			14,428	(151,001)		(152,871)		(177,625)			11,044		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		1,580,215	Secured Overnight Finance Rate/3M Euribor			16,975	(180,597)		(184,061)		(212,440)			10,576		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310759332	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028		1,058,500	Secured Overnight Finance Rate/3 M Euribor			11,434	(119,301)		(119,159)		(142,100)			8,466		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BF0F8T4	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026		820,648	Secured Overnight Finance Rate/3 M Euribor			8,743	(92,148)		(93,847)		(110,128)			4,696		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	12/27/2023	07/15/2027		556,150	Secured Overnight Finance Rate/3 M Euribor			6,287	(32,750)		(32,465)		(71,050)			3,973		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1663002159	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		1,322,685	Secured Overnight Finance Rate/3 M Euribor			14,464	(78,898)		(81,900)		(169,099)			6,766		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1663006655	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		694,688	Secured Overnight Finance Rate/3 M Euribor			7,597	(41,438)		(43,015)		(88,813)			3,553		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1692040634	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/15/2024	11/18/2026		1,134,864	Secured Overnight Finance Rate/3 M Euribor			12,114	(107,716)		(111,422)		(149,916)			6,681		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1693023084	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/15/2024	01/30/2027		537,900	Secured Overnight Finance Rate/3 M Euribor			5,673	(51,000)		(52,960)		(71,050)			3,387		100/100
Currency Swap/Rec:USD 3.71/Pay:EUR 2.05	XS1693023597	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/15/2024	01/30/2027		1,678,560	3.71/2.05			13,889	(158,809)		(164,179)		(221,676)			10,571		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,408,238	Secured Overnight Finance Rate/3 M Euribor			14,896	(93,459)		(95,309)		(181,178)			12,810		100/100
Currency Swap/Rec:USD 3.38/Pay:EUR 1.80	XS2398804521	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	01/30/2024	12/28/2026		2,710,000	3.38/1.80			21,518	(225,363)		(247,381)		(337,842)			16,573		100/100
Currency Swap/Rec:USD 3.57/Pay:EUR 2.05	XS2262819084	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	04/17/2029		1,083,800	3.57/2.05			8,320	(86,448)		(93,434)		(128,869)			10,564		100/100
Currency Swap/Rec:USD 4.59/Pay:EUR 3.00	XS2320698728	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	08/15/2027		4,877,100	4.59/3.00			40,026	(407,247)		(449,362)		(610,640)			35,556		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441621773	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/31/2024	01/15/2030		3,801,000	Secured Overnight Finance Rate/3 M Euribor			41,924	(318,569)		(306,524)		(492,385)			40,530		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334573453	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		5,649,280	Secured Overnight Finance Rate/3 M Euribor			61,644	(471,924)		(469,901)		(732,640)			51,280		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		3,095,100	Secured Overnight Finance Rate/3 M Euribor			34,009	(259,900)		(261,240)		(401,849)			31,120		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2262819084	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	02/02/2024	12/15/2028		5,821,200	Secured Overnight Finance Rate/3 M Euribor			61,376	(536,716)		(538,415)		(763,746)			54,164		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2320698728	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/02/2024	01/20/2030		2,156,600	Secured Overnight Finance Rate/3M Euribor			23,686	(199,623)		(197,014)		(285,325)			23,030		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2756960725	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/05/2024	04/15/2032		8,582,400	Secured Overnight Finance Rate/3M Euribor			94,848	(840,006)		(833,603)		(1,136,802)			111,878		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2756961376	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2024	01/15/2033		8,151,760	Secured Overnight Finance Rate/3M Euribor			92,302	(799,526)		(820,179)		(1,079,962)			111,999		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719262193	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	02/06/2024	05/26/2032		12,663,760	Secured Overnight Finance Rate/3M Euribor			147,300	(1,234,290)		(1,279,256)		(1,676,782)			166,440		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719262276	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/06/2024	11/26/2032		15,023,400	Secured Overnight Finance Rate/3M Euribor			183,464	(1,465,811)		(1,645,271)		(1,989,403)			204,529		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719261898	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/06/2024	11/26/2031		30,044,000	Secured Overnight Finance Rate/3M Euribor			343,353	(2,934,423)		(2,968,478)		(3,978,806)			380,355		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2760075999	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/08/2024	07/18/2032		6,890,240	Secured Overnight Finance Rate/3M Euribor			77,312	(647,685)		(646,510)		(909,441)			91,505		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2760076294	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	04/18/2033		8,610,400	Secured Overnight Finance Rate/3M Euribor			101,145	(812,006)		(905,106)		(1,136,802)			120,280		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2390490287	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	04/28/2029		5,380,000	Secured Overnight Finance Rate/3M Euribor			59,799	(506,257)		(546,038)		(706,197)			52,645		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2777378766	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	01/16/2029		2,156,000	Secured Overnight Finance Rate/3M Euribor			24,013	(200,127)		(214,340)		(285,250)			20,313		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650265	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	04/16/2028		2,910,600	Secured Overnight Finance Rate/3M Euribor			31,555	(268,724)		(280,932)		(382,570)			24,340		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650349	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	01/15/2031		4,474,530	Secured Overnight Finance Rate/3M Euribor			50,661	(409,456)		(438,754)		(583,574)			52,697		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650695	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		2,602,800	Secured Overnight Finance Rate/3M Euribor			28,383	(223,922)		(239,218)		(341,041)			23,330		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650422	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/01/2024	10/15/2028		1,081,600	Secured Overnight Finance Rate/3M Euribor			11,861	(96,201)		(102,191)		(142,100)			9,818		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2795694749	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	10/20/2032		10,804,860	Secured Overnight Finance Rate/3 M Euribor			123,074	(855,368)		(874,407)		(1,406,792)			146,089		100/100
Currency Swap/Rec:USD 7.50/Pay:EUR 5.75	XS2799637256	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032		3,599,310	7.50/5.75			32,111	(287,433)		(297,642)		(468,931)			48,665		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799636878	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	04/20/2033		7,639,800	Secured Overnight Finance Rate/3 M Euribor			88,757	(604,806)		(632,900)		(994,701)			106,759		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650265	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2024	04/15/2032		9,145,080	Secured Overnight Finance Rate/3 M Euribor			103,002	(748,447)		(765,807)		(1,193,642)			119,213		100/100
Currency Swap/Rec:USD 7.45/Pay:EUR 5.65	XS2783650349	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2024	04/15/2032		3,266,100	7.45/5.65			30,499	(267,302)		(274,343)		(426,301)			42,576		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650695	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	04/15/2033		3,375,280	Secured Overnight Finance Rate/3 M Euribor			41,271	(275,903)		(311,440)		(440,511)			47,125		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	10/15/2032		5,879,520	Secured Overnight Finance Rate/3 M Euribor			68,113	(480,604)		(504,915)		(767,341)			79,420		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2795694749	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	04/15/2029		1,040,473	Secured Overnight Finance Rate/3 M Euribor			11,159	(84,327)		(85,714)		(135,706)			10,134		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637256	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/25/2024	04/18/2030		1,083,200	Secured Overnight Finance Rate/3 M Euribor			11,582	(93,682)		(95,488)		(140,524)			11,869		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799636878	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2024	10/15/2028		2,167,400	Secured Overnight Finance Rate/3 M Euribor			23,562	(189,272)		(197,437)		(286,221)			19,674		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2791003440	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	04/15/2032		5,192,160	Secured Overnight Finance Rate/3 M Euribor			57,776	(461,284)		(470,304)		(682,081)			67,684		100/100
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2791003796	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/27/2024	04/15/2032		6,488,400	7.48/5.65			60,194	(578,405)		(575,373)		(852,601)			84,581		100/100
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2795694749	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		10,943,100	7.48/5.65			98,905	(982,133)		(992,047)		(1,438,765)			142,795		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637256	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		1,891,400	Secured Overnight Finance Rate/3 M Euribor			19,832	(171,063)		(189,287)		(247,716)			24,681		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799636878	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/03/2024	07/15/2029		3,234,600	Secured Overnight Finance Rate/3 M Euribor			33,876	(299,406)		(294,488)		(427,327)			32,523		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848257130	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	04/03/2024	04/15/2029		1,078,200	Secured Overnight Finance Rate/3 M Euribor			11,281	(99,484)		(101,768)		(141,919)			10,501		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256751	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/05/2024	04/20/2029		3,245,400	Secured Overnight Finance Rate/3M Euribor			34,049	(288,318)		(292,230)		(426,916)			31,666		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257304	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	10/15/2028		3,156,360	Secured Overnight Finance Rate/3M Euribor			33,947	(260,661)		(268,944)		(414,806)			28,651		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256918	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	01/15/2030		2,176,200	Secured Overnight Finance Rate/3M Euribor			23,682	(179,377)		(185,125)		(284,171)			23,205		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129100	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	10/15/2029		2,176,200	Secured Overnight Finance Rate/3M Euribor			23,684	(180,014)		(178,382)		(285,363)			22,553		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	01/15/2030		1,088,000	Secured Overnight Finance Rate/3M Euribor			12,277	(90,439)		(93,233)		(143,302)			11,601		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129878	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/10/2024	01/16/2029		1,075,300	Secured Overnight Finance Rate/3M Euribor			11,713	(103,840)		(111,516)		(144,238)			10,131		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854986515	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	04/10/2024	05/20/2029		1,074,800	Secured Overnight Finance Rate/3M Euribor			11,623	(102,987)		(105,724)		(142,125)			10,600		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2361288140	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/10/2024	07/20/2029		4,301,200	Secured Overnight Finance Rate/3M Euribor			45,268	(410,325)		(420,350)		(568,992)			43,320		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411228591	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	04/10/2024	02/20/2030		2,149,600	Secured Overnight Finance Rate/3M Euribor			23,463	(206,050)		(211,420)		(284,374)			23,168		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	05/21/2031		2,125,200	Secured Overnight Finance Rate/3M Euribor			24,748	(232,738)		(259,807)		(287,534)			25,795		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411211191	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	05/15/2029		2,125,400	Secured Overnight Finance Rate/3M Euribor			23,551	(231,472)		(246,891)		(286,051)			20,924		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236039	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		12,643,750	Secured Overnight Finance Rate/3M Euribor			123,484	(1,372,080)		(1,368,430)		(1,690,993)			173,716		100/100
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2441240111	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/15/2024	01/15/2033		5,583,638	7.82/5.70			57,762	(599,817)		(531,587)		(746,026)			76,715		100/100
Currency Swap/Rec:USD 7.76/Pay:EUR 5.70	XS2801329934	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032		6,816,640	7.76/5.70			68,753	(721,285)		(638,844)		(909,441)			88,860		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799637256	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	11/09/2032		11,521,440	Secured Overnight Finance Rate/3M Euribor			133,470	(1,198,809)		(1,241,369)		(1,534,682)			156,360		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799636878	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	05/09/2033		9,775,552	Secured Overnight Finance Rate/3M Euribor			119,883	(1,013,103)		(1,147,608)		(1,301,638)			137,058		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737344	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	05/09/2032		20,903,400	Secured Overnight Finance Rate/3M Euribor			238,482	(2,181,496)		(2,273,931)		(2,785,164)			273,807		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737690	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		8,554,400	Secured Overnight Finance Rate/3M Euribor			97,248	(868,006)		(870,550)		(1,136,802)			112,185		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737856	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		6,842,240	7.85/5.85			69,184	(695,685)		(654,039)		(909,441)			89,732		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809738078	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		5,133,600	Secured Overnight Finance Rate/3M Euribor			59,861	(519,844)		(528,608)		(682,081)			69,747		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806450875	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		13,689,600	Secured Overnight Finance Rate/3M Euribor			167,743	(1,386,250)		(1,506,206)		(1,818,883)			189,140		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804515505	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/26/2024	01/15/2033		1,714,240	Secured Overnight Finance Rate/3M Euribor			16,913	(170,241)		(173,345)		(227,360)			23,552		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2368817255	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/26/2024	07/15/2032		2,785,380	Secured Overnight Finance Rate/3M Euribor			26,737	(276,902)		(278,692)		(369,461)			36,969		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626283	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/26/2024	07/15/2033		3,080,160	Secured Overnight Finance Rate/3M Euribor			32,128	(311,906)		(346,340)		(409,249)			43,687		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804515505	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/26/2024	01/20/2033		4,192,440	Secured Overnight Finance Rate/3M Euribor			41,380	(424,539)		(433,746)		(557,033)			57,653		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2368817255	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/26/2024	10/18/2029		2,940,850	Secured Overnight Finance Rate/3M Euribor			30,701	(295,768)		(309,223)		(387,417)			30,506		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626283	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/26/2024	01/22/2030		3,144,036	Secured Overnight Finance Rate/3M Euribor			33,585	(316,028)		(327,368)		(413,923)			33,595		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	01/20/2034		2,420,008	Secured Overnight Finance Rate/3M Euribor			25,568	(241,822)		(269,286)		(321,146)			35,411		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801952602	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	07/20/2033		1,948,856	Secured Overnight Finance Rate/3M Euribor			19,623	(194,741)		(204,553)		(258,622)			27,665		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815972216	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	11/15/2032		11,532,240	Secured Overnight Finance Rate/3M Euribor			132,652	(1,188,009)		(1,267,310)		(1,534,682)			156,681		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815972489	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/15/2033		11,105,120	Secured Overnight Finance Rate/3M Euribor			133,709	(1,144,008)		(1,291,649)		(1,477,842)			155,862		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		12,323,400	Secured Overnight Finance Rate/3M Euribor			122,785	(1,103,529)		(1,092,214)		(1,619,942)			163,565		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	07/15/2033		9,733,500	Secured Overnight Finance Rate/3M Euribor			105,376	(866,707)		(957,524)		(1,278,902)			138,053		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/14/2024	01/15/2033		2,811,900	Secured Overnight Finance Rate/3M Euribor			28,856	(250,382)		(265,997)		(369,461)			38,633		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907228	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		8,346,800	Secured Overnight Finance Rate/3M Euribor			91,578	(722,266)		(736,031)		(1,094,172)			110,785		100/100
Currency Swap/Rec:USD 7.46/Pay:EUR 5.65	XS2817907574	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		2,710,000	7.46/5.65			25,053	(234,502)		(234,768)		(355,251)			35,969		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907731	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032		7,584,500	Secured Overnight Finance Rate/3M Euribor			84,954	(660,106)		(718,311)		(994,701)			102,451		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		5,913,024	Secured Overnight Finance Rate/3M Euribor			60,112	(590,362)		(603,775)		(787,349)			64,792		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814483	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/27/2024	04/15/2029		3,374,280	Secured Overnight Finance Rate/3M Euribor			34,521	(339,283)		(344,653)		(452,821)			32,865		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	01/15/2033		9,790,500	Secured Overnight Finance Rate/3M Euribor			104,831	(986,377)		(1,063,132)		(1,300,217)			134,514		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854985202	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		9,181,010	Secured Overnight Finance Rate/3M Euribor			96,496	(931,588)		(1,000,065)		(1,220,072)			121,857		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256751	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	07/15/2033		9,341,100	Secured Overnight Finance Rate/3M Euribor			103,159	(941,101)		(1,084,253)		(1,240,535)			132,487		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848257304	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		5,453,430	7.05/5.50			41,289	(553,354)		(658,615)		(724,711)			72,382		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256918	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/09/2024	07/20/2032		12,978,000	Secured Overnight Finance Rate/3M Euribor			135,830	(1,155,610)		(1,233,228)		(1,705,203)			172,420		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129100	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/09/2024	01/20/2033		9,736,200	Secured Overnight Finance Rate/3M Euribor			104,035	(864,007)		(929,174)		(1,278,902)			133,889		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129522	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/09/2024	07/20/2033		16,879,200	Secured Overnight Finance Rate/3M Euribor			186,320	(1,494,493)		(1,734,650)		(2,216,763)			239,605		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129878	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		2,987,424	Secured Overnight Finance Rate/3M Euribor			31,659	(263,306)		(289,263)		(392,197)			27,118		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854986515	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/15/2033		3,626,040	Secured Overnight Finance Rate/3M Euribor			40,181	(319,593)		(370,799)		(476,036)			51,429		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2361288140	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		18,788,700	Secured Overnight Finance Rate/3M Euribor			177,404	(1,528,364)		(1,655,137)		(2,451,229)			262,554		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411228591	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/12/2024	10/20/2033		16,342,500	Secured Overnight Finance Rate/3M Euribor			159,567	(1,324,512)		(1,521,896)		(2,131,503)			235,586		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112473553	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	03/15/2030		4,365,600	Secured Overnight Finance Rate/3M Euribor			45,734	(347,873)		(371,818)		(572,992)			47,370		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411211191	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/15/2024	10/15/2033		10,644,075	Secured Overnight Finance Rate/3M Euribor			97,976	(839,483)		(911,619)		(1,385,477)			153,314		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236039	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	05/15/2033		13,860,780	Secured Overnight Finance Rate/3M Euribor			152,755	(1,097,290)		(1,287,721)		(1,804,673)			194,539		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2441240111	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		13,057,200	Secured Overnight Finance Rate/3M Euribor			124,756	(1,076,410)		(1,122,677)		(1,705,203)			172,291		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/16/2024	06/15/2032		3,914,280	6.70/5.20			28,604	(325,803)		(381,996)		(511,561)			51,649		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/16/2024	03/15/2033		8,915,860	Secured Overnight Finance Rate/3M Euribor			87,111	(742,107)		(777,392)		(1,165,222)			123,802		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		10,880,000	Secured Overnight Finance Rate/3M Euribor			109,951	(898,008)		(1,037,058)		(1,421,002)			155,934		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814483	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	07/16/2024	10/17/2032		19,582,200	Secured Overnight Finance Rate/3M Euribor			188,109	(1,618,215)		(1,721,764)		(2,557,804)			264,615		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		9,791,100	Secured Overnight Finance Rate/3 M Euribor			95,778	(809,107)		(878,631)		(1,278,902)			136,749		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854985202	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/24/2024	10/15/2032		18,017,640	Secured Overnight Finance Rate/3 M Euribor			186,258	(1,533,853)		(1,638,505)		(2,358,864)			243,382		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	07/24/2024	10/15/2032		4,887,000	6.71/5.20			38,069	(413,104)		(478,712)		(639,451)			66,014		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	07/24/2024	04/15/2033		14,986,800	Secured Overnight Finance Rate/3 M Euribor			155,797	(1,266,851)		(1,361,764)		(1,960,983)			209,243		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1850278489	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		15,629,760	Secured Overnight Finance Rate/3 M Euribor			168,388	(1,330,572)		(1,474,374)		(2,046,243)			221,681		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2342229452	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		30,388,400	Secured Overnight Finance Rate/3 M Euribor			288,995	(2,590,023)		(2,645,439)		(3,978,806)			403,336		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2259185036	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		16,172,460	Secured Overnight Finance Rate/3 M Euribor			158,384	(1,376,772)		(1,527,303)		(2,117,293)			229,378		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2311368430	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/26/2024	06/20/2030		2,826,200	Secured Overnight Finance Rate/3 M Euribor			31,387	(238,012)		(262,130)		(373,113)			31,520		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2877495114	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/26/2024	07/27/2030		2,851,800	Secured Overnight Finance Rate/3 M Euribor			31,040	(240,252)		(265,631)		(373,605)			32,128		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239678	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/26/2024	07/21/2029		1,087,000	Secured Overnight Finance Rate/3 M Euribor			11,297	(90,959)		(94,460)		(142,399)			10,952		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239835	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		7,567,700	Secured Overnight Finance Rate/3 M Euribor			80,235	(676,906)		(706,970)		(994,701)			105,082		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441240111	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	07/29/2024	09/15/2032		6,920,320	Secured Overnight Finance Rate/3 M Euribor			71,957	(617,605)		(649,015)		(909,441)			92,952		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/30/2024	04/20/2029		1,146,072	Secured Overnight Finance Rate/3 M Euribor			11,841	(102,489)		(107,374)		(150,800)			11,183		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/30/2024	10/15/2029		1,113,480	Secured Overnight Finance Rate/3 M Euribor			11,948	(101,138)		(111,143)		(147,049)			11,539		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411211191	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		9,072,000	Secured Overnight Finance Rate/3M Euribor			82,504	(821,527)		(853,244)		(1,193,642)			124,643		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2024	04/15/2033		11,028,240	Secured Overnight Finance Rate/3M Euribor			104,072	(985,328)		(1,121,982)		(1,449,422)			153,974		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2441240111	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/31/2024	10/16/2028		1,887,030	Secured Overnight Finance Rate/3M Euribor			19,682	(162,057)		(165,598)		(246,826)			17,136		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2352783752	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/31/2024	10/15/2029		941,346	Secured Overnight Finance Rate/3M Euribor			9,917	(81,195)		(82,496)		(123,734)			9,755		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1850278489	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/06/2024	04/15/2028		1,954,680	Secured Overnight Finance Rate/3M Euribor			20,506	(153,461)		(156,764)		(254,204)			16,338		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2342229452	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2024	07/15/2029		2,184,800	Secured Overnight Finance Rate/3M Euribor			23,239	(169,946)		(180,515)		(282,679)			21,967		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2259185036	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		2,185,200	Secured Overnight Finance Rate/3M Euribor			23,131	(170,272)		(171,169)		(284,053)			22,646		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		1,362,500	Secured Overnight Finance Rate/3M Euribor			14,986	(109,651)		(113,783)		(177,443)			15,044		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877495114	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		1,389,750	Secured Overnight Finance Rate/3M Euribor			14,900	(111,862)		(116,028)		(181,062)			15,259		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239678	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2024	04/22/2030		3,276,900	Secured Overnight Finance Rate/3M Euribor			35,178	(256,502)		(256,576)		(426,301)			35,948		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239835	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2024	01/15/2029		2,730,250	Secured Overnight Finance Rate/3M Euribor			29,664	(215,212)		(232,044)		(357,267)			25,713		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357233449	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/09/2024	10/15/2029		1,310,640	Secured Overnight Finance Rate/3M Euribor			14,049	(102,667)		(107,359)		(170,492)			13,583		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		1,638,000	Secured Overnight Finance Rate/3M Euribor			18,404	(129,082)		(140,252)		(213,952)			19,761		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877495114	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2024	07/15/2028		1,638,600	Secured Overnight Finance Rate/3M Euribor			17,443	(128,436)		(128,000)		(213,893)			14,294		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239678	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		1,091,840	Secured Overnight Finance Rate/3M Euribor			11,704	(86,132)		(90,534)		(142,484)			11,315		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239835	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	07/25/2029		14,238,900	Secured Overnight Finance Rate/3M Euribor			154,086	(1,075,375)		(1,116,608)		(1,853,674)			143,651		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864521757	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/25/2030		8,760,000	Secured Overnight Finance Rate/3M Euribor			95,571	(664,511)		(698,900)		(1,141,367)			96,180		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/13/2024	01/15/2029		1,642,800	Secured Overnight Finance Rate/3M Euribor			17,634	(123,901)		(128,330)		(213,150)			15,472		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294519	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		2,995,920	Secured Overnight Finance Rate/3M Euribor			29,223	(184,142)		(184,924)		(383,671)			41,828		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		8,323,275	Secured Overnight Finance Rate/3M Euribor			83,999	(510,231)		(583,461)		(1,065,752)			119,886		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	04/15/2033		2,834,325	Secured Overnight Finance Rate/3M Euribor			29,478	(169,067)		(176,685)		(362,356)			39,572		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763537136	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	10/15/2033		7,202,520	Secured Overnight Finance Rate/3M Euribor			77,322	(429,629)		(487,718)		(920,809)			103,743		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2471068473	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	04/15/2033		2,333,730	Secured Overnight Finance Rate/3M Euribor			23,146	(139,652)		(147,171)		(298,410)			32,583		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727890	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	07/15/2033		7,010,640	Secured Overnight Finance Rate/3M Euribor			71,804	(409,505)		(449,448)		(895,231)			99,434		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727544	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	04/15/2029		2,276,115	Secured Overnight Finance Rate/3M Euribor			25,166	(138,377)		(147,503)		(291,305)			22,169		100/100
Currency Swap/Rec:USD 4.25/Pay:EUR 3.00	XS2766727627	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029		4,443,600	4.25/3.00			29,300	(267,603)		(321,878)		(568,401)			46,197		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	Secured Overnight Finance Rate/3M Euribor			10,175	(55,461)		(57,861)		(117,801)			8,673		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298990230	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	01/17/2029		555,900	Secured Overnight Finance Rate/3M Euribor			6,195	(33,000)		(34,832)		(71,050)			5,240		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2861759459	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		3,082,799	Secured Overnight Finance Rate/3 M Euribor			35,880	(183,007)		(205,159)		(394,015)			30,047		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2904847741	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	01/20/2031		1,108,800	Secured Overnight Finance Rate/3 M Euribor			12,277	(69,459)		(73,165)		(143,291)			13,074		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		7,360,523	Secured Overnight Finance Rate/3 M Euribor			72,093	(501,298)		(539,289)		(948,519)			102,766		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395275154	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	10/15/2033		7,281,780	Secured Overnight Finance Rate/3 M Euribor			73,224	(491,705)		(573,839)		(937,861)			104,884		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2444281856	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	10/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			58,764	(319,178)		(375,798)		(603,926)			67,502		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905440090	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	04/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			55,893	(319,178)		(346,641)		(603,926)			65,432		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988634056	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/11/2024	01/22/2031		1,021,914	Secured Overnight Finance Rate/3 M Euribor			11,421	(72,090)		(79,050)		(134,069)			12,056		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988633835	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/11/2024	01/15/2029		2,368,870	Secured Overnight Finance Rate/3 M Euribor			25,041	(163,402)		(166,107)		(305,515)			22,310		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2990401601	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		7,199,685	Secured Overnight Finance Rate/3 M Euribor			78,921	(485,465)		(505,578)		(927,204)			100,609		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988590761	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		9,437,918	Secured Overnight Finance Rate/3 M Euribor			106,465	(632,279)		(725,776)		(1,214,957)			136,053		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2991887956	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	10/20/2030		4,435,600	Secured Overnight Finance Rate/3 M Euribor			48,536	(279,551)		(298,518)		(578,187)			51,104		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2991888178	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/13/2024	04/18/2031		7,763,000	Secured Overnight Finance Rate/3 M Euribor			85,684	(485,363)		(524,380)		(1,004,232)			93,501		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980877661	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	04/15/2030		1,080,432	Secured Overnight Finance Rate/3 M Euribor			11,954	(63,213)		(66,786)		(137,979)			11,829		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2995376253	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	10/17/2032		2,447,280	Secured Overnight Finance Rate/3 M Euribor			24,364	(145,029)		(150,882)		(313,719)			33,070		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006147873	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	Secured Overnight Finance Rate/3 M Euribor			25,717	(133,420)		(132,037)		(297,795)			23,320		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391430	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/24/2024	09/15/2032		4,456,000	Secured Overnight Finance Rate/3 M Euribor			51,858	(255,927)		(247,769)		(570,440)			59,852		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391604	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	Secured Overnight Finance Rate/3 M Euribor			148,445	(693,610)		(722,930)		(1,705,203)			190,623		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793044	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	Secured Overnight Finance Rate/3 M Euribor			19,069	(86,701)		(97,645)		(213,150)			24,198		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566009	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/25/2024	01/15/2033		12,871,950	Secured Overnight Finance Rate/3 M Euribor			139,954	(672,759)		(697,626)		(1,634,152)			176,851		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566264	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		27,422,850	Secured Overnight Finance Rate/3 M Euribor			293,745	(1,433,270)		(1,457,211)		(3,481,455)			363,975		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3025439251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		2,236,800	Secured Overnight Finance Rate/3 M Euribor			25,152	(119,773)		(124,995)		(287,139)			22,490		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2650751261	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	10/15/2033		2,576,990	Secured Overnight Finance Rate/3 M Euribor			29,985	(137,841)		(146,784)		(327,541)			37,118		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	76134KAG9	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		895,280	Secured Overnight Finance Rate/3 M Euribor			10,014	(47,034)		(48,819)		(113,937)			8,925		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670473912	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2024	04/15/2030		4,478,520	Secured Overnight Finance Rate/3 M Euribor			50,138	(234,904)		(243,624)		(575,169)			49,032		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		1,789,440	Secured Overnight Finance Rate/3 M Euribor			19,993	(95,747)		(97,278)		(229,503)			20,149		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	XS2662912562	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		6,368,040	6.64/5.25			43,627	(345,425)		(449,406)		(809,971)			86,019		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708742668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	04/24/2031		1,103,200	Secured Overnight Finance Rate/3 M Euribor			12,599	(75,607)		(85,037)		(144,327)			13,306		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	76134KAG9	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	Secured Overnight Finance Rate/3 M Euribor			56,636	(817,908)		(963,769)		(817,908)			97,393		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.70	XS2670473912	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			22,895	(376,472)		(339,054)		(376,472)			43,651		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/26/2034		5,245,000	Secured Overnight Finance Rate/3M Euribor			44,935	(644,004)		(779,661)		(644,004)			76,821		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.60	XS2332238836	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		2,461,920	6.69/4.60			15,288	(364,802)		(317,128)		(364,802)			34,433		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	Secured Overnight Finance Rate/3M Euribor			61,583	(1,258,518)		(1,431,296)		(1,258,518)			136,182		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	Secured Overnight Finance Rate/3M Euribor			50,808	(1,045,666)		(1,189,106)		(1,045,666)			115,566		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	Secured Overnight Finance Rate/3M Euribor			21,477	(468,168)		(522,361)		(468,168)			50,196		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	Secured Overnight Finance Rate/3M Euribor			47,913	(1,061,066)		(1,209,080)		(1,061,066)			115,345		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2980878123	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2025	01/20/2034		6,995,470	Secured Overnight Finance Rate/3M Euribor			35,528	(895,795)		(1,070,922)		(895,795)			102,361		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2980877661	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/18/2025	01/20/2033		10,104,183	Secured Overnight Finance Rate/3M Euribor			49,246	(1,285,151)		(1,460,793)		(1,285,151)			138,950		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2980877828	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	Secured Overnight Finance Rate/3M Euribor			27,005	(699,829)		(797,180)		(699,829)			77,842		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2995376253	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,186,399	Secured Overnight Finance Rate/3M Euribor			81,763	(1,810,492)		(2,048,683)		(1,810,492)			201,209		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698746	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	01/15/2034		6,927,124	Secured Overnight Finance Rate/3M Euribor			40,788	(884,051)		(1,023,007)		(884,051)			101,280		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989699041	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	07/15/2033		9,217,120	Secured Overnight Finance Rate/3M Euribor			64,020	(1,147,527)		(1,348,652)		(1,147,527)			130,729		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006147873	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		5,237,500	Secured Overnight Finance Rate/3M Euribor			37,042	(651,504)		(789,753)		(651,504)			76,576		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391430	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		7,256,930	Secured Overnight Finance Rate/3M Euribor			41,819	(958,231)		(1,218,826)		(958,231)			106,102		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391604	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/28/2025	07/15/2033		9,369,000	Secured Overnight Finance Rate/3M Euribor			51,396	(1,231,207)		(1,440,497)		(1,231,207)			132,883		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3019793044	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	10/25/2033		6,437,995	Secured Overnight Finance Rate/3M Euribor			34,003	(850,236)		(982,714)		(850,236)			92,884		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566009	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	02/28/2025	01/25/2034		7,573,275	Secured Overnight Finance Rate/3M Euribor			41,043	(995,226)		(1,204,329)		(995,226)			110,904		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	01/15/2034		4,334,000	Secured Overnight Finance Rate/3M Euribor			24,045	(377,203)		(467,290)		(377,203)			63,366		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3025439095	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		12,924,000	Secured Overnight Finance Rate/3M Euribor			75,690	(1,209,610)		(1,393,486)		(1,209,610)			177,566		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3025439251	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/26/2025	04/15/2033		9,061,080	Secured Overnight Finance Rate/3M Euribor			53,460	(832,447)		(970,727)		(832,447)			126,509		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3043418402	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/03/2025	07/15/2033		1,846,985	Secured Overnight Finance Rate/3M Euribor			5,729	(114,054)		(134,793)		(114,054)			26,196		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50	BSFVHR9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030		19,126,625	6.13/4.50			70,807	(1,482,633)		(1,591,617)		(1,482,633)			223,524		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25	BR4XY89	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030		19,075,000	5.83/4.25			68,794	(1,532,080)		(1,589,138)		(1,532,080)			211,387		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.50	BSHT6B8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032		19,075,000	6.01/4.50			65,411	(1,486,256)		(1,706,827)		(1,486,256)			257,617		100/100
Currency Swap/Rec:USD 5.99/Pay:EUR 4.50	BT6M5G3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/08/2025	08/19/2034		19,108,250	5.99/4.50			64,656	(1,472,762)		(1,685,354)		(1,472,762)			288,883		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13	BSLTP40	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/08/2025	03/14/2033		19,110,000	6.68/5.13			64,892	(1,570,191)		(1,720,716)		(1,570,191)			265,306		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/09/2025	03/24/2031		8,174,706	5.42/5.63			(3,652)	(555,227)		(658,319)		(555,227)			97,877		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2366820301	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2025	04/21/2030		838,875	Secured Overnight Finance Rate/3M Euribor			4,131	(42,881)		(46,316)		(42,881)			9,200		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036672700	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		17,507,700	Secured Overnight Finance Rate/3M Euribor			86,283	(1,042,663)		(1,124,376)		(1,042,663)			248,316		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036675711	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		17,507,700	Secured Overnight Finance Rate/3M Euribor			86,283	(1,042,663)		(1,124,376)		(1,042,663)			248,316		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036677923	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		14,006,160	Secured Overnight Finance Rate/3M Euribor			69,027	(834,130)		(899,501)		(834,130)			198,653		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036672965	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		9,986,400	Secured Overnight Finance Rate/3M Euribor			51,897	(613,807)		(731,536)		(613,807)			148,099		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036675984	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		9,986,400	Secured Overnight Finance Rate/3M Euribor			51,897	(613,807)		(731,536)		(613,807)			148,099		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036678145	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		7,989,120	Secured Overnight Finance Rate/3M Euribor			41,517	(491,046)		(585,229)		(491,046)			118,479		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3037637322	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		11,670,750	Secured Overnight Finance Rate/3M Euribor			59,204	(696,159)		(762,115)		(696,159)			170,635		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3037636787	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		11,670,750	Secured Overnight Finance Rate/3M Euribor			59,204	(696,159)		(762,115)		(696,159)			170,635		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3037638304	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		9,336,600	Secured Overnight Finance Rate/3M Euribor			47,364	(556,927)		(609,692)		(556,927)			136,508		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2395174639	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	07/15/2031		710,450	Secured Overnight Finance Rate/3M Euribor			2,950	(25,676)		(28,706)		(25,676)			8,733		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		1,842,750	6.75/5.10			1,861	(71,176)		(60,926)		(71,176)			25,318		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		5,589,875	Secured Overnight Finance Rate/3M Euribor			8,200	(222,573)		(258,878)		(222,573)			79,283		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		1,697,049	Secured Overnight Finance Rate/3M Euribor			2,589	(63,763)		(80,178)		(63,763)			24,812		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3067928492	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/07/2025	07/21/2033		3,491,970	Secured Overnight Finance Rate/3M Euribor			9,607	(129,767)		(141,557)		(129,767)			49,578		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3067928658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	01/21/2034		2,896,035	Secured Overnight Finance Rate/3M Euribor			8,358	(107,357)		(127,379)		(107,357)			42,383		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3067928146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	04/21/2033		5,109,750	Secured Overnight Finance Rate/3M Euribor			13,929	(190,354)		(206,268)		(190,354)			71,416		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3046362540	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		6,942,624	Secured Overnight Finance Rate/3 M Euribor			3,289	(406,853)		(457,894)		(406,853)			101,507		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988683186	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/16/2025	07/15/2033		2,350,740	Secured Overnight Finance Rate/3 M Euribor			6,210	(122,642)		(134,139)		(122,642)			33,341		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076293136	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		4,740,540	Secured Overnight Finance Rate/3 M Euribor			343	(206,223)		(25,957)		(206,223)			70,303		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3079940386	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		1,018,800	Secured Overnight Finance Rate/3 M Euribor			1,334	(41,221)		(42,504)		(41,221)			14,674		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3079940626	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		1,866,810	Secured Overnight Finance Rate/3 M Euribor			2,526	(76,561)		(83,759)		(76,561)			27,685		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951380	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		12,840,000	Secured Overnight Finance Rate/3 M Euribor			16,647	(1,293,610)		(1,266,069)		(1,293,610)			168,723		100/100
Currency Swap/Rec:USD 7.73/Pay:EUR 5.65	XS2801952602	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		2,354,000	7.73/5.65			2,140	(237,162)		(205,774)		(237,162)			30,933		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951976	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	05/25/2033		6,634,620	Secured Overnight Finance Rate/3 M Euribor			8,819	(667,745)		(728,423)		(667,745)			93,280		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951547	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	11/26/2032		6,420,600	Secured Overnight Finance Rate/3 M Euribor			8,389	(646,205)		(669,886)		(646,205)			87,410		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	XS2650751261	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		16,291,500	7.11/6.23			94,537	(1,375,512)		(3,198,713)		(2,131,503)			345,700		100/100
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	76134KAG9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047		27,125,000	7.83/6.84			175,067	(2,320,020)		(7,027,488)		(3,552,505)			636,336		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670473912	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028		1,890,000	Secured Overnight Finance Rate/3 M Euribor			20,768	(223,281)		(231,018)		(247,032)			15,326		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/02/2023	04/18/2029		1,574,250	Secured Overnight Finance Rate/3 M Euribor			16,750	(188,812)		(193,850)		(208,573)			15,349		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912562	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028		1,888,560	Secured Overnight Finance Rate/3 M Euribor			20,968	(219,770)		(237,483)		(240,834)			16,695		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708742668	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/06/2023	04/15/2028		1,978,500	Secured Overnight Finance Rate/3 M Euribor			21,369	(227,272)		(227,157)		(262,909)			16,537		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2366712672	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,922,950	Secured Overnight Finance Rate/3M Euribor			193,142	(860,712)		(934,906)		(2,024,928)			158,574		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357557342	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/26/2025	07/15/2033		1,940,760	Secured Overnight Finance Rate/3M Euribor			9,484	(179,281)		(206,530)		(179,281)			27,526		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		5,985,120	Secured Overnight Finance Rate/3M Euribor			29,916	(551,675)		(652,693)		(551,675)			87,507		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	XS2988521444	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		19,918,400	6.79/7.16			(60,325)	(2,040,016)		(2,496,195)		(1,931,129)			219,746		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	XS2320698728	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		18,679,500	7.01/7.32			(51,612)	(1,906,515)		(2,474,928)		(1,810,434)			262,033		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	XS2303069319	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		18,675,000	7.16/7.44			(49,153)	(1,911,015)		(2,524,472)		(1,810,434)			293,370		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	XS2650751261	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2023	05/31/2028		211,439,469	6.75/6.00			858,434	(14,115,101)		(20,827,095)		(27,509,229)			1,806,709		100/100
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028		105,575,064	6.76/6.00			433,877	(7,058,275)		(10,652,990)		(13,736,940)			902,118		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028		3,133,200	Secured Overnight Finance Rate/3M Euribor			39,144	(161,689)		(162,453)		(383,249)			26,571		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2332238836	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028		8,862,220	Secured Overnight Finance Rate/3M Euribor			115,733	(442,406)		(420,748)		(1,122,592)			77,308		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028		9,200,400	Secured Overnight Finance Rate/3M Euribor			116,782	(457,567)		(434,410)		(1,165,222)			80,258		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025		32,230,960	Secured Overnight Finance Rate/3M Euribor			371,881	(2,159,488)		(2,191,153)		(4,130,532)			44,635		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025		10,346,168	Secured Overnight Finance Rate/3M Euribor			120,465	(706,087)		(716,757)		(1,325,951)			14,328		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		16,595,368	6.55/6.30			43,498	70,691		(881,719)		(870,325)			301,219		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2296466217	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/14/2023	11/15/2028		1,706,560	Secured Overnight Finance Rate/3M Euribor			19,501	(174,995)		(178,767)		(222,832)			15,689		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		14,821,402	5.44/5.25			31,000	120,825		(205,059)		(705,362)			132,850		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2662912489	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		8,951,040	Secured Overnight Finance Rate/3M Euribor			103,573	(909,610)		(965,010)		(1,144,456)			105,677		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708742668	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032		6,013,500	Secured Overnight Finance Rate/3 M Euribor			69,507	(699,965)		(715,965)		(809,971)			76,940		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708724922	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,903,500	Secured Overnight Finance Rate/3 M Euribor			20,760	(212,952)		(216,534)		(250,851)			17,962		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719264132	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		2,220,750	Secured Overnight Finance Rate/3 M Euribor			24,210	(253,658)		(257,117)		(299,893)			19,372		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366712672	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		4,441,752	Secured Overnight Finance Rate/3 M Euribor			50,482	(494,587)		(516,471)		(582,212)			36,017		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125923404	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032		9,174,263	Secured Overnight Finance Rate/3 M Euribor			103,376	(1,160,940)		(1,258,915)		(1,246,929)			117,429		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357557342	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	04/15/2030		2,091,000	Secured Overnight Finance Rate/3 M Euribor			22,534	(257,591)		(265,436)		(275,776)			22,893		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2023	05/16/2029		2,990,505	Secured Overnight Finance Rate/3 M Euribor			34,605	(361,823)		(397,729)		(399,552)			29,451		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521444	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		630,840	Secured Overnight Finance Rate/3 M Euribor			6,715			(74,392)					6,278		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,208,780	Secured Overnight Finance Rate/3 M Euribor			24,212	(248,988)		(269,790)		(278,360)			24,210		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		3,157,800	Secured Overnight Finance Rate/3 M Euribor			36,404	(360,826)		(382,112)		(407,100)			34,916		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2650751261	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032		5,683,716	Secured Overnight Finance Rate/3 M Euribor			68,492	(676,408)		(783,570)		(767,341)			76,776		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2672303745	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		956,790	Secured Overnight Finance Rate/3 M Euribor			10,365	(103,231)		(103,837)		(127,890)			7,283		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	76134KAG9	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	10/16/2023	07/15/2027		1,899,360	Secured Overnight Finance Rate/3 M Euribor			20,155	(215,923)		(224,150)		(249,230)			13,568		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2670473912	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2023	07/13/2027		54,720,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(74,753)	(6,998,213)		(7,283,966)		(5,402,124)			390,359		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22	XS2332238836	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/19/2023	11/15/2053		44,381,400	7.05/5.22			410,586	(5,086,234)		(5,925,556)		(5,968,209)			1,182,522		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2459521394	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/23/2023	04/15/2033		7,024,380	Secured Overnight Finance Rate/3 M Euribor			88,696	(749,105)		(844,229)		(937,861)			98,073		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411229136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		2,546,736	Secured Overnight Finance Rate/3 M Euribor			28,591	(279,986)		(287,695)		(341,041)			24,805		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719264132	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/02/2023	10/15/2032		6,383,400	Secured Overnight Finance Rate/3 M Euribor			80,284	(683,405)		(797,834)		(852,601)			86,227		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366712672	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2023	10/15/2031		9,022,100	Secured Overnight Finance Rate/3 M Euribor			107,290	(753,647)		(722,659)		(1,179,432)			113,190		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125923404	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2023	04/15/2032		3,261,000	Secured Overnight Finance Rate/3 M Euribor			39,789	(272,402)		(269,368)		(426,301)			42,510		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357557342	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	10/15/2027		539,650	Secured Overnight Finance Rate/3 M Euribor			5,819	(48,045)		(49,845)		(68,883)			4,086		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521444	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028		2,217,900	Secured Overnight Finance Rate/3 M Euribor			26,387	(137,702)		(139,999)		(284,200)			20,124		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/17/2024	08/15/2032		12,810,080	Secured Overnight Finance Rate/3 M Euribor			167,956	(1,113,633)		(1,293,551)		(1,721,497)			171,046		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2024	11/15/2029		6,643,260	Secured Overnight Finance Rate/3 M Euribor			76,151	(568,060)		(576,850)		(875,972)			69,523		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2650751261	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		4,358,400	Secured Overnight Finance Rate/3 M Euribor			47,153	(348,405)		(356,511)		(559,552)			41,111		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2672303745	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/15/2030		11,105,760	Secured Overnight Finance Rate/3 M Euribor			121,596	(898,322)		(903,182)		(1,431,098)			118,420		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	04/15/2028		4,356,000	Secured Overnight Finance Rate/3M Euribor			46,926	(354,007)		(357,001)		(566,058)			36,409		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/23/2024	10/15/2032		11,936,100	Secured Overnight Finance Rate/3M Euribor			142,973	(1,019,709)		(1,137,938)		(1,563,102)			161,233		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/23/2024	04/15/2032		9,766,800	Secured Overnight Finance Rate/3M Euribor			112,725	(833,407)		(880,759)		(1,278,902)			127,318		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2332238836	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/26/2027		212,320,157	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(60,544)	(17,497,056)		(18,646,929)		(20,099,512)			1,332,443		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029		5,837,940	Secured Overnight Finance Rate/3M Euribor			62,850	(517,150)		(521,057)		(758,573)			54,982		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	10/22/2032		15,566,400	Secured Overnight Finance Rate/3M Euribor			188,415	(1,393,932)		(1,504,429)		(2,046,243)			210,547		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/12/2024	04/15/2032		18,088,560	Secured Overnight Finance Rate/3M Euribor			201,562	(1,698,494)		(1,674,405)		(2,387,284)			235,798		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 5.50	XS2411229136	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/12/2024	04/15/2032		4,306,160	7.18/5.50			36,192	(405,043)		(440,224)		(568,401)			56,134		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	10/15/2032		29,278,080	Secured Overnight Finance Rate/3M Euribor			333,578	(2,758,102)		(2,826,431)		(3,865,126)			395,488		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763537136	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2024	04/15/2033		17,664,440	Secured Overnight Finance Rate/3M Euribor			209,010	(1,651,493)		(1,709,656)		(2,330,443)			246,627		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2471068473	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2024	03/15/2029		2,142,740	Secured Overnight Finance Rate/3M Euribor			23,383	(214,008)		(231,603)		(286,155)			20,635		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727890	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/15/2024	02/21/2031		17,330,040	Secured Overnight Finance Rate/3M Euribor			201,608	(1,632,553)		(1,692,222)		(2,287,813)			205,953		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727544	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/15/2024	08/21/2031		18,764,160	Secured Overnight Finance Rate/3M Euribor			229,250	(1,729,574)		(1,900,897)		(2,472,544)			232,577		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727627	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		23,370,900	Secured Overnight Finance Rate/3M Euribor			266,450	(2,187,378)		(2,164,345)		(3,083,575)			258,488		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		6,882,560	7.29/5.50			63,364	(655,365)		(671,652)		(909,441)			76,123		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125923404	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	07/15/2028		3,234,900	Secured Overnight Finance Rate/3M Euribor			34,622	(296,644)		(300,194)		(423,257)			28,219		100/100
Currency Swap/Rec:USD 7.52/Pay:EUR 5.70	XS2357557342	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/16/2024	01/15/2032		4,307,600	7.52/5.70			39,393	(403,603)		(408,386)		(568,401)			55,113		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	07/15/2032		10,222,000	Secured Overnight Finance Rate/3M Euribor			118,036	(967,108)		(1,007,161)		(1,349,952)			135,673		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521444	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	02/16/2024	04/15/2033		8,815,000	Secured Overnight Finance Rate/3M Euribor			106,738	(842,967)		(931,528)		(1,165,222)			123,073		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2320698728	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	01/17/2029		1,346,250	Secured Overnight Finance Rate/3M Euribor			15,104	(126,534)		(134,024)		(178,617)			12,689		100/100
Currency Swap/Rec:USD 4.59/Pay:EUR 2.65	XS2650751261	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/15/2024	04/20/2028		2,393,775	4.59/2.65			22,603	(256,277)		(241,989)		(319,725)			20,057		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303745	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032		7,497,000	Secured Overnight Finance Rate/3M Euribor			71,517	(747,606)		(734,361)		(994,701)			99,505		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809809275	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/26/2024	07/15/2033		4,286,800	Secured Overnight Finance Rate/3M Euribor			44,299	(424,403)		(457,774)		(568,401)			60,801		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2024	01/15/2033		3,750,250	Secured Overnight Finance Rate/3M Euribor			36,840	(372,053)		(379,617)		(497,351)			51,526		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815971911	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2024	05/15/2032		14,953,400	Secured Overnight Finance Rate/3M Euribor			168,277	(1,535,811)		(1,552,355)		(1,989,403)			196,104		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.65	XS2815973453	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/02/2024	05/15/2032		4,700,080	7.65/5.65			47,277	(482,244)		(444,713)		(625,241)			61,639		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2831760538	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		63,680,000	6.41/6.17			46,318	(4,940,051)		(4,422,076)		(6,034,778)			629,783		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588216	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		17,957,520	Secured Overnight Finance Rate/3M Euribor			173,732	(1,829,534)		(1,919,622)		(2,387,284)			234,090		100/100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		4,168,710	7.12/5.50			33,090	(424,713)		(483,833)		(554,191)			54,342		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		18,271,350	Secured Overnight Finance Rate/3M Euribor			180,911	(1,869,044)		(2,029,900)		(2,429,914)			251,035		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		14,093,640	Secured Overnight Finance Rate/3M Euribor			143,105	(1,453,331)		(1,653,895)		(1,875,723)			199,894		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854410136	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		36,767,250	Secured Overnight Finance Rate/3M Euribor			347,040	(2,983,527)		(3,193,974)		(4,795,882)			497,117		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588216	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032		26,516,160	Secured Overnight Finance Rate/3M Euribor			275,964	(2,104,400)		(2,248,366)		(3,453,035)			347,742		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588646	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032		9,819,900	Secured Overnight Finance Rate/3M Euribor			104,081	(780,307)		(863,618)		(1,278,902)			133,417		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,104,500	Secured Overnight Finance Rate/3M Euribor			11,675	(73,301)		(74,752)		(142,100)			10,047		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2650751261	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029		665,190	Secured Overnight Finance Rate/3M Euribor			7,216	(40,313)		(43,574)		(85,118)			6,700		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	04/15/2029		1,432,340	Secured Overnight Finance Rate/3M Euribor			15,451	(98,801)		(102,607)		(184,730)			13,951		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	50232838	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(24,786)	(2,676,041)		(2,687,939)		(4,827,823)			794,075		100/100
Currency Swap/Rec:USD 7.34/Pay:PEN 10.10	224939AA6	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2024	12/15/2043		61,666,224	7.34/10.10			(888,729)	(3,866,112)		(9,247,650)		(3,724,856)			1,325,151		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521444	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/27/2025	07/20/2033		10,517,000	Secured Overnight Finance Rate/3M Euribor			75,182	(1,261,008)		(1,480,756)		(1,261,008)			149,292		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3029439406	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	04/15/2033		7,226,418	Secured Overnight Finance Rate/3M Euribor			37,704	(576,513)		(609,943)		(576,513)			100,894		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3029439661	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/09/2025	10/15/2033		9,674,000	Secured Overnight Finance Rate/3M Euribor			52,017	(631,757)		(695,283)		(631,757)			139,341		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		4,571,910	5.45/5.63			(1,741)	(254,406)		(309,221)		(254,406)			54,740		100/100
Currency Swap/Rec:USD 7.63/Pay:EUR 5.75	BVOW6B5	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/20/2025	09/11/2034		25,272,000	7.63/5.75			52,807	(1,200,506)		(877,146)		(1,200,506)			383,383		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	05/22/2025	09/22/2034		12,635,840	8.33/6.38			26,166	(571,758)		(347,065)		(571,758)			192,003		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOW6B5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		15,808,800	7.65/5.75			31,782	(665,990)		(445,976)		(665,990)			239,824		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		17,010,000	8.30/6.38			31,126	(676,577)		(376,306)		(676,577)			258,468		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		6,424,110	Secured Overnight Finance Rate/3M Euribor			447	(254,021)		(21,916)		(254,021)			91,115		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/30/2025	01/15/2034		7,369,320	Secured Overnight Finance Rate/3M Euribor			529	(298,163)		(42,861)		(298,163)			107,745		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		102,664,260	6.79/6.88			(3,123)	(1,912,697)		(1,029,123)		(1,912,697)			1,622,820		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		102,557,580	6.78/6.88			(3,289)	(2,019,377)		(1,579,574)		(2,019,377)			1,621,133		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		51,320,700	6.76/6.88			(1,713)	(967,779)		(791,039)		(967,779)			811,229		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		256,755,900	6.75/6.88			(8,790)	(4,686,493)		(3,819,105)		(4,686,493)			4,058,555		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3043418667	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/03/2025	01/15/2034		5,539,000	Secured Overnight Finance Rate/3M Euribor			17,630	(350,004)		(444,088)		(350,004)			80,984		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13	BSLTP40	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/08/2025	03/14/2033		8,190,000	6.68/5.13			27,811	(672,939)		(737,450)		(672,939)			113,702		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	XS2650751261	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		1,791,000	4.84/2.88			16,082	(326,328)		(337,287)		(253,634)			6,873		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		3,162,880	4.87/2.88			28,587	(600,722)		(617,154)		(450,832)			12,137		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		1,525,440	Secured Overnight Finance Rate/3M Euribor			16,532	(121,942)		(124,779)		(195,843)			14,389		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	04/15/2028		1,089,000	Secured Overnight Finance Rate/3M Euribor			11,740	(88,502)		(89,250)		(141,515)			9,102		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	03/27/2024	10/15/2032		6,704,680	Secured Overnight Finance Rate/3M Euribor			76,356	(597,685)		(626,893)		(881,021)			90,567		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2332238836	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2024	04/15/2033		3,891,240	Secured Overnight Finance Rate/3M Euribor			46,392	(348,843)		(382,671)		(511,561)			54,329		100/100
Currency Swap/Rec:USD 7.50/Pay:EUR 5.75	XS2459521394	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032		2,399,540	7.50/5.75			21,408	(191,622)		(198,428)		(312,620)			32,443		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		1,092,000	Secured Overnight Finance Rate/3M Euribor			12,278	(86,054)		(93,501)		(142,635)			13,174		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	XS2403120343	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		3,687,860	6.55/6.30			9,666	15,709		(195,938)		(193,406)			66,938		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		650,700	Secured Overnight Finance Rate/3M Euribor			7,101	(55,980)		(59,804)		(85,260)			5,832		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/27/2024	04/15/2029		2,249,520	Secured Overnight Finance Rate/3M Euribor			23,031	(226,189)		(229,768)		(301,881)			21,910		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931068	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		746,856	Secured Overnight Finance Rate/3M Euribor			7,920	(65,827)		(72,316)		(98,049)			6,779		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2080726768	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		770,700	Secured Overnight Finance Rate/3M Euribor			8,970	(45,752)		(51,290)		(98,504)			7,512		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1970747876	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	04/15/2030		732,099	Secured Overnight Finance Rate/3M Euribor			8,136	(51,139)		(56,158)		(94,497)			8,015		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2697591944	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	03/15/2029		2,605,915	Secured Overnight Finance Rate/3M Euribor			27,478	(161,716)		(160,767)		(333,456)			25,095		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		5,596,500	Secured Overnight Finance Rate/3M Euribor			59,948	(292,504)		(297,390)		(710,501)			74,281		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2699902446	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		14,513,859	Secured Overnight Finance Rate/3M Euribor			83,638	(1,916,462)		(2,437,651)		(1,916,462)			212,204		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536245	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		14,880,540	Secured Overnight Finance Rate/3M Euribor			89,192	(1,373,111)		(1,621,543)		(1,373,111)			214,334		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458771	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		1,940,940	Secured Overnight Finance Rate/3M Euribor			11,867	(179,101)		(220,695)		(179,101)			27,957		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3029439828	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	01/15/2034		17,234,188	Secured Overnight Finance Rate/3M Euribor			92,118	(1,345,620)		(1,568,447)		(1,345,620)			251,977		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036672965	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		23,301,600	Secured Overnight Finance Rate/3M Euribor			121,092	(1,432,217)		(1,706,918)		(1,432,217)			345,565		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.50	BT8V115	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/15/2028		18,056,000	7.41/5.50			43,395	(800,187)		(727,986)		(800,187)			153,123		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820459159	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028		1,260,000	Secured Overnight Finance Rate/3M Euribor			13,845	(148,854)		(154,012)		(164,688)			10,217		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028		1,259,040	Secured Overnight Finance Rate/3M Euribor			13,979	(146,513)		(158,322)		(160,556)			11,130		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907228	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/06/2023	04/15/2028		5,803,600	Secured Overnight Finance Rate/3M Euribor			62,726	(666,664)		(666,326)		(771,199)			48,509		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907731	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028		783,300	Secured Overnight Finance Rate/3M Euribor			9,792	(40,422)		(40,613)		(95,812)			6,643		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028		2,221,164	Secured Overnight Finance Rate/3M Euribor			29,023	(110,882)		(105,453)		(281,358)			19,376		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303745	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025		2,417,328	Secured Overnight Finance Rate/3M Euribor			28,164	(164,973)		(167,467)		(309,801)			3,348		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/15/2032		3,541,510	Secured Overnight Finance Rate/3M Euribor			42,913	(368,788)		(421,914)		(471,773)			46,166		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	01/25/2032		3,844,080	Secured Overnight Finance Rate/3M Euribor			44,692	(396,003)		(399,298)		(511,561)			49,286		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	04/25/2032		3,844,080	Secured Overnight Finance Rate/3M Euribor			46,281	(396,003)		(439,777)		(511,561)			50,211		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	XS2332238836	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		18,526,753	5.44/5.25			38,750	151,031		(256,324)		(881,703)			166,063		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	04/15/2029		3,411,200	Secured Overnight Finance Rate/3M Euribor			37,921	(352,878)		(360,318)		(447,370)			33,224		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	05/17/2030		1,279,200	Secured Overnight Finance Rate/3M Euribor			15,112	(128,581)		(137,835)		(162,029)			14,132		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/21/2023	01/20/2031		1,172,820	Secured Overnight Finance Rate/3M Euribor			13,688	(121,074)		(128,622)		(153,833)			13,829		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,269,000	Secured Overnight Finance Rate/3M Euribor			13,867	(141,968)		(144,356)		(167,234)			11,974		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		1,480,500	Secured Overnight Finance Rate/3M Euribor			16,151	(169,105)		(171,411)		(199,929)			12,915		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		2,961,168	Secured Overnight Finance Rate/3M Euribor			33,655	(329,725)		(344,314)		(388,141)			24,012		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2698597841	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032		6,116,175	Secured Overnight Finance Rate/3M Euribor			68,969	(773,960)		(839,276)		(831,286)			78,286		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2697591944	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032		3,789,144	Secured Overnight Finance Rate/3M Euribor			45,690	(450,939)		(522,380)		(511,561)			51,184		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2305384922	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/16/2023	07/15/2027		1,266,240	Secured Overnight Finance Rate/3M Euribor			13,447	(143,948)		(149,433)		(166,153)			9,045		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	07/15/2029		1,053,100	Secured Overnight Finance Rate/3M Euribor			11,469	(120,830)		(121,863)		(137,061)			10,589		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763537136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		636,684	Secured Overnight Finance Rate/3M Euribor			7,153	(69,996)		(71,924)		(85,260)			6,201		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650422	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	10/15/2027		1,618,950	Secured Overnight Finance Rate/3M Euribor			17,457	(144,135)		(149,535)		(206,648)			12,258		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075575	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/12/2024	10/15/2032		7,319,520	Secured Overnight Finance Rate/3M Euribor			83,450	(689,526)		(706,608)		(966,281)			98,872		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2690139584	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2024	04/15/2033		4,416,110	Secured Overnight Finance Rate/3M Euribor			52,286	(412,873)		(427,414)		(582,611)			61,657		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2763536245	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		12,736,000	6.41/6.17			9,264	(988,010)		(884,415)		(1,206,956)			125,957		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/28/2024	11/15/2028		277,725	Secured Overnight Finance Rate/3M Euribor			3,094	(16,725)		(17,284)		(35,525)			2,553		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	10/20/2032		2,182,800	Secured Overnight Finance Rate/3M Euribor			24,904	(172,802)		(176,648)		(284,200)			29,513		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	10/15/2032		3,919,680	Secured Overnight Finance Rate/3M Euribor			45,438	(320,403)		(336,610)		(511,561)			52,947		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075575	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		5,463,000	Secured Overnight Finance Rate/3M Euribor			57,798	(425,679)		(427,924)		(710,132)			56,615		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2690139584	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	06/15/2029		3,270,960	Secured Overnight Finance Rate/3M Euribor			35,381	(207,970)		(214,710)		(430,213)			32,552		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036675984	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		23,301,600	Secured Overnight Finance Rate/3M Euribor			121,092	(1,432,217)		(1,706,918)		(1,432,217)			345,565		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036678145	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		18,641,280	Secured Overnight Finance Rate/3M Euribor			96,874	(1,145,774)		(1,365,534)		(1,145,774)			276,452		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2699902446	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/26/2025	07/15/2034		12,830,580	Secured Overnight Finance Rate/3M Euribor			66,348	(1,185,250)		(1,549,767)		(1,185,250)			192,956		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536245	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025		3,311,400	Secured Overnight Finance Rate/3M Euribor			38,231	(221,865)		(225,118)		(424,370)			4,586		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458771	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2023	01/15/2032		3,413,440	Secured Overnight Finance Rate/3M Euribor			39,691	(355,523)		(359,716)		(454,721)			43,673		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820459159	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032		4,009,000	Secured Overnight Finance Rate/3M Euribor			46,368	(466,643)		(477,310)		(539,981)			51,293		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/17/2024	08/15/2032		3,202,520	Secured Overnight Finance Rate/3M Euribor			41,989	(278,408)		(323,388)		(430,374)			42,761		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907228	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/12/2024	04/15/2032		4,522,140	Secured Overnight Finance Rate/3M Euribor			50,425	(424,623)		(418,601)		(596,821)			58,950		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		1,405,300	Secured Overnight Finance Rate/3M Euribor			15,620	(125,841)		(124,551)		(184,730)			18,652		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	07/15/2033		2,703,750	Secured Overnight Finance Rate/3M Euribor			32,390	(240,752)		(265,979)		(355,251)			38,348		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		1,081,500	Secured Overnight Finance Rate/3M Euribor			12,346	(96,301)		(102,307)		(142,100)			14,859		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907228	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		2,276,400	Secured Overnight Finance Rate/3M Euribor			24,993	(196,982)		(200,736)		(298,410)			30,214		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907731	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032		1,516,900	Secured Overnight Finance Rate/3M Euribor			17,002	(132,021)		(143,662)		(198,940)			20,490		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	04/15/2033		2,709,000	Secured Overnight Finance Rate/3M Euribor			31,877	(235,502)		(270,819)		(355,251)			37,822		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/23/2024	01/21/2031		1,949,040	Secured Overnight Finance Rate/3M Euribor			21,534	(171,186)		(190,030)		(256,247)			22,988		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2835875761	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		1,962,746	Secured Overnight Finance Rate/3M Euribor			21,763	(160,829)		(180,369)		(256,207)			24,624		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2835877205	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		1,088,600	Secured Overnight Finance Rate/3M Euribor			12,612	(89,201)		(106,790)		(142,100)			13,928		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2849654426	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		1,712,640	Secured Overnight Finance Rate/3M Euribor			14,144	(171,841)		(186,035)		(227,360)			23,912		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		2,887,110	Secured Overnight Finance Rate/3M Euribor			24,467	(292,952)		(339,895)		(383,671)			40,949		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2849653964	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032		2,675,500	Secured Overnight Finance Rate/3M Euribor			21,735	(269,002)		(284,313)		(355,251)			35,511		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		1,599,930	Secured Overnight Finance Rate/3M Euribor			17,676	(107,881)		(112,351)		(206,045)			22,357		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		2,097,315	Secured Overnight Finance Rate/3M Euribor			23,840	(140,507)		(161,284)		(269,990)			30,234		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334258188	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2024	06/15/2029		3,271,550	Secured Overnight Finance Rate/3M Euribor			35,195	(203,405)		(218,422)		(420,322)			32,558		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/09/2025	03/24/2031		532,301	5.42/5.63			(238)	(36,154)		(42,867)		(36,154)			6,373		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		567,000	6.75/5.10			573	(21,900)		(18,746)		(21,900)			7,790		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		798,554	Secured Overnight Finance Rate/3M Euribor			1,171	(31,796)		(36,983)		(31,796)			11,326		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		624,333	Secured Overnight Finance Rate/3M Euribor			952	(23,458)		(29,497)		(23,458)			9,128		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.50	BT8V115	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/15/2028		2,257,000	7.41/5.50			5,424	(100,023)		(90,998)		(100,023)			19,140		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3046362540	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		1,157,104	Secured Overnight Finance Rate/3M Euribor			548	(67,809)		(76,316)		(67,809)			16,918		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3046362896	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	04/15/2034		779,590	Secured Overnight Finance Rate/3 M Euribor			383	(44,871)		(52,691)		(44,871)			11,561		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076293136	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		790,090	Secured Overnight Finance Rate/3 M Euribor			57	(34,371)		(4,326)		(34,371)			11,717		100/100
Currency Swap/Rec:USD 6.17/Pay:EUR 4.00	XS3049815981	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	04/15/2027		1,135,500	6.17/4.00			1,850	(42,301)		(37,360)		(42,301)			7,600		100/100
Currency Swap/Rec:USD 6.06/Pay:GBP 6.13	XS3045497180	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	04/15/2027		1,690,250	6.06/6.13			(80)	(25,251)		(25,253)		(25,251)			11,313		100/100
Currency Swap/Rec:USD 7.62/Pay:EUR 5.75	BVOW6B5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	09/11/2034		1,135,000	7.62/5.75			1,849	(41,780)		(23,366)		(41,780)			17,218		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3079940386	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		169,800	Secured Overnight Finance Rate/3 M Euribor			222	(6,870)		(7,084)		(6,870)			2,446		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3079940626	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		311,135	Secured Overnight Finance Rate/3 M Euribor			421	(12,760)		(13,960)		(12,760)			4,614		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50233175	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		3,463,940	Secured Overnight Finance Rate/3 M Euribor			42,017	(187,243)		(203,383)		(440,511)			34,497		100/100
Currency Swap/Rec:USD 8.39/Pay:GBP 8.50	BQ3PSP4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	03/27/2028		16,341,480	8.39/8.50			(343)	(137,291)		(119,288)		(137,291)			135,311		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 5.00	BPLQR11	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	05/19/2027		13,941,600	6.96/5.00			3,705	(193,950)		(162,962)		(193,950)			95,704		100/100
Currency Swap/Rec:USD 12.04/Pay:EUR 10.00	BNNPHF6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2025	12/01/2027		13,952,400	12.04/10.00			3,903	(204,604)		(171,180)		(204,604)			108,567		100/100
Currency Swap/Rec:USD 6.15/Pay:EUR 4.25	BP093L3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	10/09/2027		13,941,600	6.15/4.25			3,634	(189,433)		(173,884)		(189,433)			105,181		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		14,646,400	6.41/6.17			10,653	(1,136,212)		(1,017,078)		(1,387,999)			144,850		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2835787800	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		2,629,695	Secured Overnight Finance Rate/3 M Euribor			28,131	(219,405)		(227,136)		(343,740)			32,324		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760025	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		2,095,044	Secured Overnight Finance Rate/3 M Euribor			22,480	(213,446)		(223,956)		(278,516)			27,311		100/100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		486,350	7.12/5.50			3,861	(49,550)		(56,447)		(64,656)			6,340		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		2,131,658	Secured Overnight Finance Rate/3 M Euribor			23,356	(218,055)		(236,822)		(283,490)			29,287		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		1,644,258	Secured Overnight Finance Rate/3 M Euribor			18,431	(169,555)		(192,954)		(218,834)			23,321		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809738078	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		3,612,000	Secured Overnight Finance Rate/3 M Euribor			35,456	(439,635)		(493,630)		(488,825)			49,626		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2806450875	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	07/15/2033		2,780,645	Secured Overnight Finance Rate/3 M Euribor			27,583	(340,527)		(389,974)		(376,566)			39,439		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2804515505	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		1,049,400	6.81/4.85			9,462	(128,401)		(115,171)		(142,100)			14,418		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951380	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		1,995,000	Secured Overnight Finance Rate/3 M Euribor			20,339	(242,822)		(293,725)		(269,990)			28,735		100/100
Currency Swap/Rec:USD 8.03/Pay:EUR 5.88	XS2801952602	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	12/05/2024	11/06/2031		39,547,500	8.03/5.88			421,641	(4,692,042)		(4,337,485)		(5,412,812)			498,525		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		258,300	5.45/5.63			(98)	(14,373)		(17,470)		(14,373)			3,093		100/100
Currency Swap/Rec:USD 7.63/Pay:EUR 5.75	BVOW6B5	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/20/2025	09/11/2034		1,684,800	7.63/5.75			3,520	(80,034)		(58,476)		(80,034)			25,559		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	05/22/2025	09/22/2034		902,560	8.33/6.38			1,869	(40,840)		(24,790)		(40,840)			13,714		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOW6B5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		1,129,200	7.65/5.75			2,270	(47,571)		(31,855)		(47,571)			17,130		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		1,134,000	8.30/6.38			2,075	(45,105)		(25,087)		(45,105)			17,231		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		1,070,685	Secured Overnight Finance Rate/3 M Euribor			75	(42,337)		(3,653)		(42,337)			15,186		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	01/15/2034		1,228,220	Secured Overnight Finance Rate/3 M Euribor			88	(49,694)		(7,143)		(49,694)			17,958		100/100
Currency Swap/Rec:USD 7.62/Pay:PEN 9.70	224939AB4	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2025	03/05/2045		1,639,209	7.62/9.70			(1,421)	(41,108)		(68,925)		(41,108)			36,372		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		8,083,800	6.79/6.88			(246)	(150,606)		(81,033)		(150,606)			127,781		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		8,075,400	6.78/6.88			(259)	(159,006)		(124,376)		(159,006)			127,648		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		4,041,000	6.76/6.88			(135)	(76,203)		(62,287)		(76,203)			63,876		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		20,217,000	6.75/6.88			(692)	(369,015)		(300,717)		(369,015)			319,571		100/100
Currency Swap/Rec:USD 10.06/Pay:EUR 8.25	BQXJCH6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2025	03/13/2029		13,920,000	10.06/8.25			3,416	(239,871)		(160,949)		(239,871)			133,953		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	XS2858658243	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		3,281,700	3.45/1.38			35,113	(251,702)		(95,900)		(426,301)			41,037		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	XS2859421955	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		1,141,600	2.56/1.35			7,209	(36,201)		(37,815)		(142,100)			15,444		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	XS2856814483	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		2,283,600	2.65/1.45			14,353	(72,002)		(68,686)		(284,200)			36,681		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	XS2856814996	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		1,142,400	3.08/1.83			7,510	(35,401)		(26,725)		(142,100)			22,362		100/100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031		21,420,000	3.28/1.28			230,405	219,585		1,015,136		(2,557,804)			261,981		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036		20,850,000	3.42/2.43			118,115	263,985		2,394,411		(1,810,434)			343,165		100/100
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2036		20,863,500	3.44/2.43			120,046	277,485		2,444,620		(1,810,434)			345,508		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710#AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		10,000,000	3.44/2.78			60,482	1,064,820		800,912		(1,293,585)			91,187		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2405130217	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/29/2023	07/14/2028		17,299,510	Secured Overnight Finance Rate/3M Euribor			197,627	(1,133,073)		(1,148,190)		(2,223,868)			150,841		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573453	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	01/31/2024	10/15/2028		1,444,912	Secured Overnight Finance Rate/3M Euribor			15,767	(120,704)		(120,186)		(187,387)			13,116		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2756960725	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/05/2024	04/15/2032		2,145,600	Secured Overnight Finance Rate/3M Euribor			23,712	(210,002)		(208,401)		(284,200)			27,970		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719262193	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/05/2024	04/15/2033		2,145,600	Secured Overnight Finance Rate/3M Euribor			25,424	(210,002)		(224,768)		(284,200)			29,956		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719262276	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	02/06/2024	05/26/2032		3,278,626	Secured Overnight Finance Rate/3M Euribor			38,200	(319,555)		(331,197)		(434,116)			43,091		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719261898	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/06/2024	11/26/2032		3,852,429	Secured Overnight Finance Rate/3M Euribor			47,121	(375,876)		(421,895)		(510,140)			52,447		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2795694749	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2024	11/26/2031		7,588,256	Secured Overnight Finance Rate/3M Euribor			86,871	(741,151)		(749,753)		(1,004,933)			96,067		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799637256	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/07/2024	04/15/2032		20,190,900	Secured Overnight Finance Rate/3M Euribor			226,624	(1,598,415)		(1,571,748)		(2,628,854)			263,204		100/100
Currency Swap/Rec:USD 7.16/Pay:EUR 5.50	XS2799636878	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/07/2024	04/15/2032		8,171,250	7.16/5.50			70,552	(662,256)		(721,201)		(1,065,752)			106,519		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737344	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	04/15/2033		17,991,600	Secured Overnight Finance Rate/3M Euribor			214,226	(1,442,113)		(1,587,403)		(2,344,653)			251,195		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737690	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	12/15/2028		3,390,573	Secured Overnight Finance Rate/3M Euribor			36,594	(254,721)		(262,313)		(439,800)			31,548		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737856	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	04/20/2033		3,710,760	Secured Overnight Finance Rate/3M Euribor			42,802	(293,763)		(307,409)		(483,141)			51,854		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809738078	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/13/2024	10/15/2032		18,592,900	Secured Overnight Finance Rate/3M Euribor			216,430	(1,429,714)		(1,434,454)		(2,415,704)			251,153		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2806450875	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2024	01/15/2033		3,490,880	Secured Overnight Finance Rate/3 M Euribor			42,468	(278,083)		(309,636)		(454,721)			47,962		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2804515505	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2024	07/15/2032		20,727,100	Secured Overnight Finance Rate/3 M Euribor			238,672	(1,651,115)		(1,714,466)		(2,699,904)			275,104		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951380	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/14/2024	04/15/2029		3,270,300	Secured Overnight Finance Rate/3 M Euribor			35,816	(263,661)		(272,374)		(427,576)			31,852		100/100
Currency Swap/Rec:USD 7.27/Pay:EUR 5.50	XS2801952602	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2024	01/15/2032		15,378,870	7.27/5.50			142,047	(1,228,121)		(1,270,790)		(2,003,613)			196,765		100/100
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2801951547	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		2,566,900	7.48/5.65			23,200	(230,377)		(232,702)		(337,488)			33,495		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951976	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		5,418,750	Secured Overnight Finance Rate/3 M Euribor			52,922	(588,034)		(586,470)		(724,711)			74,450		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972216	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/15/2024	01/15/2034		6,378,000	Secured Overnight Finance Rate/3 M Euribor			68,424	(688,805)		(767,967)		(852,601)			93,251		100/100
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2815972489	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033		2,392,988	7.82/5.70			24,755	(257,064)		(227,823)		(319,725)			32,878		100/100
Currency Swap/Rec:USD 7.76/Pay:EUR 5.70	XS2820458771	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032		1,704,160	7.76/5.70			17,188	(180,321)		(159,711)		(227,360)			22,215		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	11/09/2032		2,880,360	Secured Overnight Finance Rate/3 M Euribor			33,391	(299,702)		(310,342)		(383,671)			39,090		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	05/09/2033		2,443,888	Secured Overnight Finance Rate/3 M Euribor			29,991	(253,276)		(286,902)		(325,409)			34,265		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	05/09/2032		5,225,850	Secured Overnight Finance Rate/3 M Euribor			59,661	(545,374)		(568,483)		(696,291)			68,452		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421955	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		2,138,600	Secured Overnight Finance Rate/3 M Euribor			24,158	(217,002)		(217,638)		(284,200)			28,046		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2856814483	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	04/24/2024	05/15/2032		1,710,560	7.85/5.85			17,296	(173,921)		(163,510)		(227,360)			22,433		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		1,283,400	Secured Overnight Finance Rate/3 M Euribor			14,889	(129,961)		(132,152)		(170,520)			17,437		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809738078	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		3,422,400	Secured Overnight Finance Rate/3 M Euribor			41,689	(346,563)		(376,552)		(454,721)			47,285		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806450875	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/26/2024	07/15/2032		11,141,520	Secured Overnight Finance Rate/3M Euribor			106,947	(1,107,608)		(1,114,768)		(1,477,842)			147,878		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804515505	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/26/2024	01/20/2033		16,769,760	Secured Overnight Finance Rate/3M Euribor			164,097	(1,698,157)		(1,734,984)		(2,228,131)			230,613		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2024	02/15/2033		16,585,000	Secured Overnight Finance Rate/3M Euribor			203,605	(1,670,913)		(1,892,659)		(2,202,553)			229,143		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801952602	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2024	10/19/2029		3,127,610	Secured Overnight Finance Rate/3M Euribor			32,652	(312,365)		(327,313)		(411,376)			32,454		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951547	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/29/2024	05/17/2030		3,210,000	Secured Overnight Finance Rate/3M Euribor			35,997	(323,119)		(346,241)		(425,967)			35,464		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458771	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2024	10/15/2029		2,514,500	Secured Overnight Finance Rate/3M Euribor			26,453	(252,254)		(262,436)		(332,415)			26,058		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	11/15/2032		2,883,060	Secured Overnight Finance Rate/3M Euribor			32,992	(297,002)		(316,827)		(383,671)			39,170		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2858658243	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/15/2033		2,776,280	Secured Overnight Finance Rate/3M Euribor			33,262	(286,002)		(322,912)		(369,461)			38,966		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2859421955	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	02/15/2032		10,779,000	Secured Overnight Finance Rate/3M Euribor			100,629	(999,008)		(1,011,447)		(1,421,002)			138,803		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814483	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		6,810,300	Secured Overnight Finance Rate/3M Euribor			67,855	(609,845)		(603,592)		(895,231)			90,391		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	07/15/2033		3,785,250	Secured Overnight Finance Rate/3M Euribor			40,979	(337,053)		(372,370)		(497,351)			53,687		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		5,840,100	Secured Overnight Finance Rate/3M Euribor			59,932	(520,024)		(552,455)		(767,341)			80,239		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2858658243	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/23/2024	07/15/2030		2,165,600	Secured Overnight Finance Rate/3M Euribor			23,603	(190,357)		(207,289)		(284,959)			24,318		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2859421955	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		26,068,704	Secured Overnight Finance Rate/3M Euribor			288,858	(2,136,092)		(2,395,619)		(3,402,874)			327,053		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		5,443,000	Secured Overnight Finance Rate/3 M Euribor			63,021	(446,004)		(533,949)		(710,501)			69,640		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		22,906,560	Secured Overnight Finance Rate/3 M Euribor			189,341	(2,298,377)		(2,488,215)		(3,040,945)			319,817		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		13,473,180	Secured Overnight Finance Rate/3 M Euribor			114,278	(1,367,110)		(1,586,176)		(1,790,463)			191,093		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849653964	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032		23,116,320	Secured Overnight Finance Rate/3 M Euribor			187,959	(2,324,178)		(2,456,463)		(3,069,365)			306,816		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129100	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/09/2024	07/20/2032		8,489,775	Secured Overnight Finance Rate/3 M Euribor			88,143	(755,961)		(806,736)		(1,115,487)			112,792		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413883286	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/10/2024	04/15/2028		11,201,805	Secured Overnight Finance Rate/3 M Euribor			114,883	(988,433)		(1,051,188)		(1,470,737)			93,629		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/15/2033		14,504,160	Secured Overnight Finance Rate/3 M Euribor			160,723	(1,278,371)		(1,483,196)		(1,904,143)			205,716		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421955	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		12,525,800	Secured Overnight Finance Rate/3 M Euribor			118,344	(1,018,909)		(1,103,425)		(1,634,152)			175,036		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	10/15/2033		7,096,050	Secured Overnight Finance Rate/3 M Euribor			65,370	(559,655)		(607,746)		(923,651)			102,209		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		19,585,800	Secured Overnight Finance Rate/3 M Euribor			187,134	(1,614,615)		(1,684,015)		(2,557,804)			258,436		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/16/2024	06/15/2032		5,871,420	6.70/5.20			42,906	(488,704)		(572,994)		(767,341)			77,474		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/16/2024	03/15/2033		13,373,790	Secured Overnight Finance Rate/3 M Euribor			130,765	(1,113,160)		(1,166,089)		(1,747,833)			185,702		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		16,320,000	Secured Overnight Finance Rate/3 M Euribor			164,926	(1,347,012)		(1,555,587)		(2,131,503)			233,901		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	07/16/2024	10/17/2032		13,054,800	Secured Overnight Finance Rate/3 M Euribor			125,521	(1,078,810)		(1,147,842)		(1,705,203)			176,410		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	07/16/2024	04/17/2033		6,527,400	Secured Overnight Finance Rate/3M Euribor			63,852	(539,405)		(585,754)		(852,601)			91,166		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854985202	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/24/2024	10/15/2032		27,026,460	Secured Overnight Finance Rate/3M Euribor			279,388	(2,300,780)		(2,457,758)		(3,538,295)			365,073		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	10/15/2032		3,258,000	6.71/5.20			25,379	(275,402)		(319,141)		(426,301)			44,009		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2862971616	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	04/15/2033		9,991,200	Secured Overnight Finance Rate/3M Euribor			103,865	(844,567)		(907,843)		(1,307,322)			139,495		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2862972002	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	04/25/2031		1,736,320	Secured Overnight Finance Rate/3M Euribor			19,076	(148,161)		(166,435)		(227,360)			20,948		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2866433290	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		20,349,375	Secured Overnight Finance Rate/3M Euribor			193,673	(1,734,390)		(1,771,499)		(2,664,379)			270,091		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2866432995	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		10,691,190	Secured Overnight Finance Rate/3M Euribor			104,782	(910,148)		(1,009,660)		(1,399,687)			151,636		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2868167037	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/25/2024	01/15/2033		9,117,360	Secured Overnight Finance Rate/3M Euribor			87,651	(776,167)		(833,760)		(1,193,642)			125,266		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		6,789,308	Secured Overnight Finance Rate/3M Euribor			72,032	(607,281)		(634,253)		(892,389)			94,273		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357478044	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/29/2024	09/15/2032		10,380,480	Secured Overnight Finance Rate/3M Euribor			108,011	(926,408)		(973,522)		(1,364,162)			139,428		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/29/2024	09/15/2033		3,892,320	Secured Overnight Finance Rate/3M Euribor			42,722	(347,763)		(392,605)		(511,561)			55,785		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2024	07/15/2032		8,640,000	Secured Overnight Finance Rate/3M Euribor			78,561	(782,406)		(820,597)		(1,136,802)			114,676		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		6,048,000	Secured Overnight Finance Rate/3M Euribor			55,047	(547,685)		(568,829)		(795,761)			83,095		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339925773	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,497,500	Secured Overnight Finance Rate/3M Euribor			56,865	(391,504)		(400,910)		(710,501)			73,038		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462916	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	01/18/2031		819,000	Secured Overnight Finance Rate/3M Euribor			8,738	(64,241)		(69,358)		(106,409)			9,653		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462759	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		2,997,500	Secured Overnight Finance Rate/3M Euribor			32,757	(241,232)		(250,322)		(390,375)			33,097		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462247	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/08/2024	11/22/2028		7,792,785	Secured Overnight Finance Rate/3M Euribor			83,618	(625,912)		(649,464)		(1,011,335)			71,846		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2270685154	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/09/2024	01/15/2029		2,729,750	Secured Overnight Finance Rate/3M Euribor			29,541	(215,967)		(228,155)		(357,737)			25,709		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		2,719,080	Secured Overnight Finance Rate/3M Euribor			30,550	(214,276)		(232,818)		(355,161)			32,804		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		2,129,088	Secured Overnight Finance Rate/3M Euribor			22,824	(167,957)		(176,542)		(277,844)			22,064		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		2,184,800	Secured Overnight Finance Rate/3M Euribor			23,706	(170,802)		(178,476)		(284,200)			18,528		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	07/25/2029		21,906,000	Secured Overnight Finance Rate/3M Euribor			237,056	(1,654,424)		(1,717,858)		(2,851,807)			221,002		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/13/2024	01/25/2031		13,909,040	Secured Overnight Finance Rate/3M Euribor			155,439	(1,052,885)		(1,148,562)		(1,813,114)			164,211		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339925773	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	10/15/2029		1,642,950	Secured Overnight Finance Rate/3M Euribor			17,739	(123,803)		(129,126)		(213,351)			17,026		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462916	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/13/2024	04/15/2029		3,285,000	Secured Overnight Finance Rate/3M Euribor			36,206	(248,402)		(270,370)		(426,301)			31,995		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901463211	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027		824,325	Secured Overnight Finance Rate/3M Euribor			8,976	(59,026)		(60,216)		(106,575)			5,671		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462759	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		6,990,480	Secured Overnight Finance Rate/3M Euribor			68,239	(429,665)		(431,490)		(895,231)			97,600		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462247	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		19,420,975	Secured Overnight Finance Rate/3M Euribor			196,142	(1,190,539)		(1,361,410)		(2,486,754)			279,733		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		12,043,500	Secured Overnight Finance Rate/3 M Euribor			116,282	(735,639)		(760,421)		(1,541,787)			162,683		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340978	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		16,428,671	Secured Overnight Finance Rate/3 M Euribor			170,648	(967,447)		(992,120)		(2,098,820)			221,918		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340895	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	04/15/2033		6,613,425	Secured Overnight Finance Rate/3 M Euribor			68,831	(394,490)		(412,265)		(845,496)			92,335		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912341190	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	10/15/2033		16,805,880	Secured Overnight Finance Rate/3 M Euribor			180,543	(1,002,468)		(1,138,008)		(2,148,555)			242,066		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2998763812	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	04/15/2033		5,445,370	Secured Overnight Finance Rate/3 M Euribor			54,048	(325,854)		(343,400)		(696,291)			76,027		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2883294782	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	07/15/2033		16,358,160	Secured Overnight Finance Rate/3 M Euribor			167,664	(955,512)		(1,048,711)		(2,088,873)			232,012		100/100
Currency Swap/Rec:USD 4.25/Pay:EUR 3.00	XS2876586723	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029		1,110,900	4.25/3.00			7,325	(66,901)		(80,470)		(142,100)			11,549		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	XS2876587028	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		1,107,700	3.08/1.90			6,805	(70,101)		(81,598)		(142,100)			10,055		100/100
Currency Swap/Rec:USD 3.06/Pay:EUR 1.90	XS2339925773	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/03/2024	10/15/2028		1,105,000	3.06/1.90			6,691	(72,801)		(85,060)		(142,100)			10,030		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029		2,541,500	Secured Overnight Finance Rate/3 M Euribor			27,497	(167,442)		(175,672)		(326,830)			24,754		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901463211	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		2,210,200	Secured Overnight Finance Rate/3 M Euribor			23,900	(145,402)		(149,925)		(284,200)			20,816		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		1,104,500	Secured Overnight Finance Rate/3 M Euribor			12,297	(73,301)		(81,155)		(142,100)			11,105		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		20,841,030	Secured Overnight Finance Rate/3 M Euribor			202,443	(1,419,405)		(1,496,541)		(2,685,694)			281,520		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340978	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		17,174,553	Secured Overnight Finance Rate/3 M Euribor			168,343	(1,169,695)		(1,258,342)		(2,213,211)			239,787		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340895	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	01/15/2034		3,309,900	Secured Overnight Finance Rate/3 M Euribor			34,407	(223,502)		(289,698)		(426,301)			48,393		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	10/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			58,764	(319,178)		(375,798)		(603,926)			67,502		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2998763812	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	04/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			31,163	(319,178)		(346,641)		(603,926)			65,432		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		7,199,685	Secured Overnight Finance Rate/3 M Euribor			78,911	(485,465)		(505,578)		(927,204)			100,609		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		9,437,918	Secured Overnight Finance Rate/3 M Euribor			106,451	(632,279)		(725,776)		(1,214,957)			136,053		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	07/25/2032		6,376,175	Secured Overnight Finance Rate/3 M Euribor			73,450	(401,893)		(437,161)		(831,198)			84,793		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901463211	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/13/2024	04/15/2029		1,109,000	Secured Overnight Finance Rate/3 M Euribor			11,949	(69,304)		(71,299)		(143,397)			10,801		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	Secured Overnight Finance Rate/3 M Euribor			25,717	(133,420)		(132,037)		(297,795)			23,320		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	Secured Overnight Finance Rate/3 M Euribor			145,279	(693,610)		(722,930)		(1,705,203)			190,623		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	Secured Overnight Finance Rate/3 M Euribor			18,673	(86,701)		(97,645)		(213,150)			24,198		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	01/15/2033		12,871,950	Secured Overnight Finance Rate/3 M Euribor			136,905	(672,759)		(697,626)		(1,634,152)			176,851		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		21,826,350	Secured Overnight Finance Rate/3 M Euribor			233,958	(1,140,766)		(1,159,821)		(2,770,954)			289,694		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357233951	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	07/15/2030		2,853,240	Secured Overnight Finance Rate/3 M Euribor			31,708	(212,009)		(229,916)		(375,351)			32,040		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	Secured Overnight Finance Rate/3 M Euribor			126,411	(915,775)		(942,190)		(1,494,894)			157,968		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340978	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	07/26/2033		11,786,040	Secured Overnight Finance Rate/3 M Euribor			131,974	(934,209)		(1,009,833)		(1,534,682)			167,477		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912340895	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/15/2024	10/26/2033		11,781,720	Secured Overnight Finance Rate/3M Euribor			135,699	(938,529)		(1,039,555)		(1,534,682)			170,008		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/15/2024	01/26/2033		4,252,950	6.62/5.00			34,502	(340,473)		(356,396)		(554,191)			58,549		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2998763812	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2024	01/14/2033		36,620,661	Secured Overnight Finance Rate/3M Euribor			373,471	(3,106,560)		(3,237,298)		(4,793,040)			503,049		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2917066578	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	07/14/2033		21,698,000	Secured Overnight Finance Rate/3M Euribor			224,631	(1,858,016)		(1,976,213)		(2,842,004)			307,696		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2917066651	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2024	10/14/2033		12,909,179	Secured Overnight Finance Rate/3M Euribor			136,324	(1,092,517)		(1,223,199)		(1,689,287)			185,909		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.00	XS2925927449	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/22/2024	12/24/2032		5,238,485	6.70/5.00			44,250	(473,849)		(473,545)		(689,186)			71,685		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2925926987	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2024	12/24/2032		9,724,500	Secured Overnight Finance Rate/3M Euribor			107,359	(875,707)		(915,503)		(1,278,902)			133,073		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		17,988,660	Secured Overnight Finance Rate/3M Euribor			202,790	(1,621,723)		(1,780,257)		(2,365,969)			254,224		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033		20,633,730	Secured Overnight Finance Rate/3M Euribor			233,864	(1,862,265)		(2,163,564)		(2,714,114)			296,169		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2950716139	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	01/18/2033		22,049,875	Secured Overnight Finance Rate/3M Euribor			213,357	(2,625,052)		(2,968,753)		(2,976,999)			303,114		100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 4.90	XS2958384005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		2,217,821	6.92/4.90			20,688	(267,339)		(232,751)		(299,831)			30,471		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2958383882	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		6,193,230	Secured Overnight Finance Rate/3M Euribor			59,262	(755,795)		(853,697)		(838,391)			85,090		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2958384344	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/16/2024	07/15/2033		10,400,940	Secured Overnight Finance Rate/3M Euribor			101,600	(1,259,288)		(1,475,215)		(1,406,792)			147,519		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2958384690	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/16/2024	10/15/2033		8,880,105	Secured Overnight Finance Rate/3M Euribor			90,080	(1,072,312)		(1,319,775)		(1,200,747)			127,906		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2957488005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	01/25/2033		9,451,800	Secured Overnight Finance Rate/3M Euribor			87,401	(1,148,407)		(1,303,899)		(1,278,902)			130,096		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2957488187	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	12/17/2024	07/25/2033		8,403,200	Secured Overnight Finance Rate/3 M Euribor			78,735	(1,019,206)		(1,214,050)		(1,136,802)			119,387		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2957488260	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	12/17/2024	10/25/2033		8,403,200	Secured Overnight Finance Rate/3 M Euribor			80,746	(1,019,206)		(1,270,107)		(1,136,802)			121,237		100/100
Currency Swap/Rec:USD 7.53/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	08/12/2025		5,116,191	7.53/5.50			51,955	(680,929)		(684,978)		(706,243)			8,780		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2751620431	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2025	04/20/2033		3,503,020	Secured Overnight Finance Rate/3 M Euribor			29,611	(512,250)		(595,558)		(512,250)			48,951		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716568	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/10/2025	10/18/2033		4,596,032	Secured Overnight Finance Rate/3 M Euribor			43,354	(680,516)		(853,066)		(680,516)			66,233		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716303	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	01/10/2025	04/18/2033		7,221,632	Secured Overnight Finance Rate/3 M Euribor			66,240	(1,070,086)		(1,279,922)		(1,070,086)			100,880		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716139	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		8,626,800	Secured Overnight Finance Rate/3 M Euribor			78,127	(1,266,727)		(1,481,310)		(1,266,727)			118,590		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2998763812	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/07/2025	07/15/2033		10,426,540	Secured Overnight Finance Rate/3 M Euribor			68,882	(1,398,580)		(1,582,377)		(1,398,580)			147,882		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.60	XS2998763655	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			26,017	(558,803)		(466,741)		(558,803)			57,051		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/09/2025	03/24/2031		2,909,144	5.42/5.63			(1,300)	(197,589)		(234,277)		(197,589)			34,832		100/100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/17/2030		12,137,000,001	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(768,252)	1,649,129		1,059,348		1,649,129			132,954,174		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2472845242	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	01/15/2032		1,297,043	Secured Overnight Finance Rate/3 M Euribor			6,703	(52,728)		(59,229)		(52,728)			16,595		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.50	BT8V115	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/15/2028		24,827,000	7.41/5.50			59,668	(1,100,257)		(1,000,981)		(1,100,257)			210,544		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988683186	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/16/2025	07/15/2033		5,485,060	Secured Overnight Finance Rate/3 M Euribor			14,490	(286,164)		(312,991)		(286,164)			77,796		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/21/2027		500,000,000	3 M Euribor/Secured Overnight Finance Rate			(1,544,207)	25,914,529		27,491,804		25,914,529			3,437,305		100/100
Currency Swap/Rec:USD 6.17/Pay:EUR 4.00	XS3049815981	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	04/15/2027		21,574,500	6.17/4.00			35,153	(803,715)		(709,831)		(803,715)			144,395		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.06/Pay:GBP 6.13	XS3045497180	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	04/15/2027		32,114,750	6.06/6.13			(1,517)	(479,774)		(479,816)		(479,774)			214,940		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951380	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		19,260,000	Secured Overnight Finance Rate/3 M Euribor			26,141	(1,940,415)		(1,899,103)		(1,940,415)			253,085		100/100
Currency Swap/Rec:USD 7.73/Pay:EUR 5.65	XS2801952602	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		3,531,000	7.73/5.65			3,209	(355,743)		(308,661)		(355,743)			46,399		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951976	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	05/25/2033		9,951,930	Secured Overnight Finance Rate/3 M Euribor			13,833	(1,001,618)		(1,092,634)		(1,001,618)			139,920		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951547	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	11/26/2032		9,630,900	Secured Overnight Finance Rate/3 M Euribor			13,147	(969,307)		(1,004,830)		(969,307)			131,116		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		13,203,000	3.62/New Zeal Bank Bill 3 Month FRA			(58,213)	2,235,616		1,484,495		(899,989)			138,215		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029		26,560,000	4.18/3.07			167,641	(888,020)		510,784		(2,413,911)			276,649		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		11,765,000	4.00/2.02			123,911	(13,008)		266,828		(1,421,002)			122,506		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029		11,772,000	4.00/2.02			124,228	(6,008)		253,239		(1,421,002)			122,578		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		4,703,200	4.10/2.12			51,539	(8,003)		108,242		(568,401)			49,695		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		1,429,100	4.46/3.02			12,210	56,699		207,290		(120,696)			19,840		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		4,288,500	4.62/3.11			38,417	171,297		887,260		(362,087)			76,460		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		21,208,500	4.08/2.61			186,267	622,485		3,695,832		(1,810,434)			351,703		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		17,900,380	6.09/3.44			286,309	(10,532)		1,095,620		(2,229,836)			303,678		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		2,279,368	4.45/4.12			8,322	102,953		26,269		(115,094)			47,006		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,206,906	4.35/1.19			91,014	1,248,298		1,354,364		(335,650)			77,674		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			23,398	(155,602)		(38,282)		(284,200)			27,517		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		4,508,120	3.43/2.55			21,130	(322,792)		(14,985)		(425,297)			85,869		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		8,960,000	4.20/3.02			55,560	(646,807)		1,254,988		(844,869)			226,320		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		6,415,500	3.46/2.61			30,165	(446,505)		129,098		(603,478)			99,218		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		6,417,500	3.84/2.81			35,967	(444,505)		674,405		(603,478)			141,968		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			10,172	(92,801)		(47,555)		(142,100)			14,226		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		1,301,200	3.00/2.19			5,501	(71,201)		12,970		(120,696)			17,061		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			43,408	(27,504)		29,717		(710,501)			94,227		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			46,890	(22,004)		141,112		(710,501)			114,904		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			90,854	(88,008)		(37,597)		(1,421,002)			138,216		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		10,861,000	7.11/6.23			63,025	(917,008)		(2,132,475)		(1,421,002)			230,467		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/12/2024	02/23/2027		160,000,000	3 M Euribor/Secured Overnight Finance Rate			(1,895,605)	11,819,989		12,422,461		22,732,708			1,028,258		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50233175	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,951,857	Secured Overnight Finance Rate/3 M Euribor			193,560	(862,274)		(936,603)		(2,028,604)			158,862		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2947876749	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	07/20/2033		8,862,000	Secured Overnight Finance Rate/3 M Euribor			87,049	(1,031,527)		(1,207,299)		(1,193,642)			125,799		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2947877044	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	10/20/2033		15,910,890	Secured Overnight Finance Rate/3 M Euribor			160,860	(1,826,790)		(2,195,987)		(2,140,029)			229,364		100/100
Currency Swap/Rec:GBP 5.15/Pay:USD 5.29	LIA	Exhibit 5 & 7	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2025	11/01/2029		500,000,000	5.15/5.29			(37,313)	56,100,508		50,462,295		56,100,508			5,209,646		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,489,500	2.56/1.47			11,338	(313,228)		(392,868)		(238,452)			50,160		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		2,470,750	2.58/1.47			11,278	(328,247)		(430,988)		(240,595)			49,782		100/100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032		6,135,000	5.02/4.88			(2,405)	(720,968)		(660,049)		(598,425)			79,343		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1785484251	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026		2,205,400	Secured Overnight Finance Rate/3 M Euribor			24,684	(150,202)		(152,762)		(284,200)			12,553		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026		6,612,739	Secured Overnight Finance Rate/3 M Euribor			76,714	(477,621)		(490,328)		(837,571)			33,736		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197626	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028		2,333,760	Secured Overnight Finance Rate/3 M Euribor			29,623	(116,066)		(110,192)		(295,568)			20,358		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025		18,146,472	Secured Overnight Finance Rate/3 M Euribor			209,312	(1,215,822)		(1,233,649)		(2,325,546)			25,130		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075906	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025		4,457,554	Secured Overnight Finance Rate/3 M Euribor			51,886	(304,211)		(308,808)		(571,274)			6,173		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719263670	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		1,071,600	Secured Overnight Finance Rate/3 M Euribor			11,667	(106,201)		(103,981)		(142,100)			8,404		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727544	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		5,967,360	Secured Overnight Finance Rate/3M Euribor			69,049	(606,407)		(643,340)		(762,971)			70,451		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727627	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,629,500	Secured Overnight Finance Rate/3M Euribor			28,601	(315,002)		(321,178)		(355,251)			28,821		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028		2,549,040	Secured Overnight Finance Rate/3M Euribor			28,884	(277,682)		(285,353)		(341,041)			22,376		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815973453	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	10/15/2031		6,087,200	Secured Overnight Finance Rate/3M Euribor			72,388	(508,485)		(487,577)		(795,761)			76,369		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760371	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	10/18/2027		3,367,845	Secured Overnight Finance Rate/3M Euribor			37,508	(200,891)		(198,904)		(430,564)			25,546		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760538	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029		1,459,485	Secured Overnight Finance Rate/3M Euribor			15,712	(129,287)		(130,264)		(189,643)			13,745		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	10/22/2032		3,891,600	Secured Overnight Finance Rate/3M Euribor			47,098	(348,483)		(376,107)		(511,561)			52,637		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588216	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		5,815,800	Secured Overnight Finance Rate/3M Euribor			66,351	(544,324)		(538,593)		(767,341)			64,324		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2850588646	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	05/21/2030		1,720,640	7.29/5.50			15,841	(163,841)		(167,913)		(227,360)			19,031		100/100
Currency Swap/Rec:CAD 5.11/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2024	03/07/2029		500,000,000	5.11/Secured Overnight Finance Rate			(2,036,057)	(1,126,332)		11,876,636		19,284,393			4,800,827		100/100
Currency Swap/Rec:SGD 4.10/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/05/2024	03/12/2026		200,000,000	4.10/Secured Overnight Finance Rate			(1,185,715)	8,469,077		10,125,476		10,838,810			835,841		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2778072624	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2024	10/15/2032		39,214,800	Secured Overnight Finance Rate/3M Euribor			447,357	(3,186,029)		(3,324,338)		(5,115,608)			529,713		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809807493	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032		19,063,800	Secured Overnight Finance Rate/3M Euribor			181,858	(1,901,054)		(1,867,375)		(2,529,384)			253,028		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	01/15/2033		15,161,725	Secured Overnight Finance Rate/3M Euribor			148,940	(1,504,156)		(1,534,737)		(2,010,718)			208,311		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815971911	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2024	05/15/2032		3,738,350	Secured Overnight Finance Rate/3 M Euribor			41,846	(383,953)		(388,089)		(497,351)			49,026		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.65	XS2815973453	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/02/2024	05/15/2032		1,175,020	7.65/5.65			11,819	(120,561)		(111,178)		(156,310)			15,410		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2831760025	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		24,835,200	6.41/6.17			18,064	(1,926,620)		(1,724,610)		(2,353,564)			245,615		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760371	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		34,929,610	Secured Overnight Finance Rate/3 M Euribor			373,388	(2,914,308)		(3,016,999)		(4,565,822)			429,358		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760702	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		9,876,636	Secured Overnight Finance Rate/3 M Euribor			95,553	(1,006,243)		(1,055,792)		(1,313,006)			128,750		100/100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2850588216	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		2,292,791	7.12/5.50			18,200	(233,592)		(266,108)		(304,805)			29,888		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588646	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		10,049,243	Secured Overnight Finance Rate/3 M Euribor			99,501	(1,027,974)		(1,116,445)		(1,336,452)			138,069		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		7,751,502	Secured Overnight Finance Rate/3 M Euribor			78,708	(799,332)		(909,642)		(1,031,648)			109,941		100/100
Currency Swap/Rec:JPY 1.41/Pay:USD 5.27	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/18/2029		16,499,999,999	1.41/5.27			(1,999,007)	10,561,348		7,445,819		9,701,907			166,070,143		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854410136	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		24,511,500	Secured Overnight Finance Rate/3 M Euribor			231,506	(1,989,018)		(2,129,316)		(3,197,255)			331,412		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588216	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032		17,677,440	Secured Overnight Finance Rate/3 M Euribor			182,725	(1,402,933)		(1,498,911)		(2,302,023)			231,828		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588646	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032		6,546,600	Secured Overnight Finance Rate/3 M Euribor			68,878	(520,205)		(575,745)		(852,601)			88,944		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	04/15/2029		4,070,480	Secured Overnight Finance Rate/3 M Euribor			47,331	(228,493)		(252,298)		(518,666)			39,646		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	10/15/2029		4,460,800	Secured Overnight Finance Rate/3 M Euribor			54,315	(250,403)		(294,909)		(568,401)			46,228		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029		1,106,000	Secured Overnight Finance Rate/3 M Euribor			11,940	(71,801)		(76,203)		(142,100)			10,416		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029		1,106,000	Secured Overnight Finance Rate/3 M Euribor			12,298	(71,801)		(79,281)		(142,100)			10,772		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125925870	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029		4,883,430	Secured Overnight Finance Rate/3 M Euribor			54,265	(328,339)		(342,694)		(628,793)			49,101		100/100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/24/2029		15,000,000,000	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(2,420,288)	(137,643)		(1,227,085)		8,832,898			152,849,632		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	50232838	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(24,786)	(2,676,041)		(2,687,939)		(4,827,823)			794,075		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/07/2024	02/23/2027		90,000,000	3 M Euribor/Secured Overnight Finance Rate			(1,060,292)	7,148,693		7,477,051		12,779,731			578,395		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		34,796,875	Secured Overnight Finance Rate/3 M Euribor			359,019	(3,776,102)		(4,138,813)		(4,653,782)			478,083		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/12/2024	07/15/2033		15,930,000	Secured Overnight Finance Rate/3 M Euribor			168,347	(1,737,012)		(1,990,423)		(2,131,503)			225,939		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114785	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/12/2024	10/15/2033		20,179,900	Secured Overnight Finance Rate/3 M Euribor			220,585	(2,198,315)		(2,668,921)		(2,699,904)			290,665		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197100	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/14/2024	01/15/2033		14,241,150	Secured Overnight Finance Rate/3 M Euribor			143,042	(1,659,161)		(1,945,281)		(1,918,353)			195,663		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,461,178	Secured Overnight Finance Rate/3 M Euribor			55,307	(633,942)		(738,853)		(735,369)			77,457		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		9,540,510	Secured Overnight Finance Rate/3 M Euribor			100,409	(1,118,587)		(1,376,086)		(1,286,007)			137,418		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946210833	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		19,866,000	Secured Overnight Finance Rate/3 M Euribor			195,151	(2,417,991)		(2,714,965)		(2,688,536)			272,944		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/26/2024	07/15/2033		15,319,780	Secured Overnight Finance Rate/3 M Euribor			148,590	(1,876,112)		(2,148,534)		(2,074,663)			217,284		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		2,623,500	6.81/4.85			23,654	(321,002)		(287,927)		(355,251)			36,045		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2946211054	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/26/2024	10/15/2033		10,920,000	Secured Overnight Finance Rate/3M Euribor			108,924	(1,329,128)		(1,607,760)		(1,477,842)			157,288		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2943592225	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	01/15/2033		9,296,304	Secured Overnight Finance Rate/3M Euribor			90,178	(1,056,565)		(1,189,039)		(1,249,061)			127,724		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2943592571	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	07/15/2033		9,182,241	Secured Overnight Finance Rate/3M Euribor			89,571	(1,064,626)		(1,207,294)		(1,236,272)			130,234		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2943592738	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	10/15/2033		6,337,800	Secured Overnight Finance Rate/3M Euribor			64,400	(729,005)		(877,204)		(852,601)			91,288		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2944934764	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/02/2024	10/15/2033		12,602,400	Secured Overnight Finance Rate/3M Euribor			124,773	(1,531,210)		(1,731,094)		(1,705,203)			181,521		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2944934921	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/02/2024	04/15/2034		13,774,688	Secured Overnight Finance Rate/3M Euribor			140,467	(1,683,948)		(2,041,082)		(1,865,065)			204,280		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2944934251	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	07/15/2033		10,161,720	Secured Overnight Finance Rate/3M Euribor			98,943	(1,262,948)		(1,425,399)		(1,378,372)			144,126		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2961114068	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	04/25/2033		5,766,750	Secured Overnight Finance Rate/3M Euribor			52,961	(711,154)		(804,137)		(781,551)			80,655		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2961114225	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	07/25/2033		5,770,600	Secured Overnight Finance Rate/3M Euribor			53,678	(707,304)		(836,231)		(781,551)			81,985		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2961114571	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/16/2024	01/25/2034		3,671,500	Secured Overnight Finance Rate/3M Euribor			35,504	(450,803)		(570,911)		(497,351)			53,766		100/100
Currency Swap/Rec:EUR 3.41/Pay:USD 5.41	LIA	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/25/2030		650,000,000	3.41/5.41			(4,689,716)	86,407,786		78,233,522		86,407,786			7,015,991		100/100
Currency Swap/Rec:GBP SONIA O/N Int Rate Benchmark/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	03/04/2025	03/05/2027		250,000,000	SONIA O/N Int Rate Benchmark/Secured Overnight Finance Rate			64,024	24,701,909		24,885,276		24,701,909			1,619,921		100/100
Currency Swap/Rec:USD 6.47/Pay:GBP 6.88	XS2485268150	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	12/15/2031		9,701,250	6.47/6.88			(10,364)	(583,772)		(801,392)		(583,772)			123,315		100/100
Currency Swap/Rec:USD 3.51/Pay:EUR 2.13	BMI8Z5D8	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	04/08/2025	05/31/2032		13,681,250	3.51/2.13			43,182	(883,560)		(998,202)		(883,560)			179,991		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	XS2485268150	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	12/15/2031		6,392,500	6.67/6.88			(4,134)	(454,715)		(550,201)		(454,715)			81,257		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	04/10/2025	03/24/2031		1,627,290	5.45/5.63			(620)	(90,551)		(110,062)		(90,551)			19,484		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.68/Pay:GBP 6.88	XS2485268150	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/10/2025	12/15/2031		6,453,500	6.68/6.88			(3,721)	(393,279)		(477,310)		(393,279)			82,032		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	07/15/2033		1,254,825	Secured Overnight Finance Rate/3 M Euribor			88	(40,756)		(1,716)		(40,756)			17,797		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		94,311,000	6.79/6.88			(2,869)	(1,757,071)		(945,388)		(1,757,071)			1,490,779		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		94,213,000	6.78/6.88			(3,021)	(1,855,071)		(1,451,052)		(1,855,071)			1,489,230		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		47,145,000	6.76/6.88			(1,573)	(889,036)		(726,676)		(889,036)			745,224		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		235,865,000	6.75/6.88			(8,075)	(4,305,178)		(3,508,364)		(4,305,178)			3,728,331		100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032		6,925,382	4.21/2.29			72,108	72,723		239,227		(826,765)			93,601		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		13,152,000	4.71/3.34			100,714	(572,010)		1,655,249		(1,206,956)			297,870		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036		23,800,000	3.59/1.50			271,975	243,984		2,079,689		(2,842,004)			390,975		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698058	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2024	06/15/2028		17,355,200	Secured Overnight Finance Rate/3 M Euribor			184,946	(1,489,613)		(1,522,068)		(2,273,603)			149,337		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2084075386	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/28/2024	07/20/2029		5,558,500	Secured Overnight Finance Rate/3 M Euribor			63,661	(330,504)		(370,585)		(710,501)			55,983		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		7,920,600	4.67/3.21			66,976	(313,806)		647,704		(724,173)			115,713		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66556AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		17,191,200	4.40/2.97			141,739	(650,013)		764,502		(1,569,042)			202,211		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		15,034,747	4.91/1.16	(19,684)		302,069	3,315,183		3,959,861		(993,701)			173,130		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		11,403,000	4.29/1.83			148,287	(375,008)		262,890		(1,421,002)			134,592		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		11,152,416	4.34/3.94			36,225	135,965		(208,345)		(580,217)			204,977		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		6,405,720	4.40/2.37			68,252	(276,886)		176,520		(806,248)			157,230		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		4,274,786	4.52/2.50			45,473	(184,777)		106,832		(538,041)			104,925		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		2,132,719	4.27/2.22			22,901	(92,186)		71,034		(268,432)			52,348		100/100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANOUATM7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031		10,362,000	3.65/3.57			17,625	492,021		615,446		(587,974)			128,635		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034		17,759,957	4.09/1.75			224,024	(993,577)		249,257		(2,290,485)			269,183		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		8,880,000	3.22/1.30			86,199	(542,406)		(303)		(1,136,802)			135,830		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		12,219,900	3.61/1.70			118,412	(734,892)		779,278		(1,555,817)			301,538		100/100
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2022	08/12/2025		104,051,471	7.81/5.50			973,062	(17,047,251)		(17,251,933)		(14,610,411)			178,569		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		23,518,850	3.45/1.38			251,643	(1,803,867)		(687,282)		(3,055,155)			294,098		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90		Exhibit 5 & 7		Societe Generale SA																		
	FX Hedging Strategy		Currency	02RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		5,538,500	3.08/1.90			34,027	(350,504)		(407,991)		(710,501)			50,275		100/100
Currency Swap/Rec:USD 3.06/Pay:EUR 1.90		Exhibit 5 & 7																				
	FX Hedging Strategy		Currency	Bank of Montreal	54930047C63MPGNXE075	09/03/2024	10/15/2028		6,630,000	3.06/1.90			40,147	(436,805)		(510,358)		(852,601)			60,182		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor										Secured Overnight Finance Rate/3M Euribor												
	XS2125925011	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029		14,917,500			161,319	(982,811)		(1,031,119)		(1,918,353)			145,293		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor										Secured Overnight Finance Rate/3M Euribor												
	XS2126168181	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		8,725,550			97,100	(579,076)		(641,124)		(1,122,592)			87,732		100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.65		Exhibit 5 & 7																				
	FX Hedging Strategy		Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/10/2024	10/15/2028		18,204,450	2.77/1.65			105,355	(1,229,263)		(1,410,439)		(2,344,653)			165,247		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor				MIZUHO CAPITAL						Secured Overnight Finance Rate/3M Euribor												
	XS2296333250	D1	Currency	MARKETS LLC	OV6WI8S6QX2D1J857QP30	09/10/2024	04/15/2029		17,090,300			182,851	(1,165,613)		(1,205,416)		(2,202,553)			166,455		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor				MIZUHO CAPITAL						Secured Overnight Finance Rate/3M Euribor												
	XS2296333508	D1	Currency	MARKETS LLC	OV6WI8S6QX2D1J857QP30	09/10/2024	10/15/2029		7,332,290			80,616	(500,085)		(537,198)		(944,966)			75,986		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor										Secured Overnight Finance Rate/3M Euribor												
	XS2303068774	D1	Currency	Bank of Montreal	54930047C63MPGNXE075	09/11/2024	07/15/2029		17,619,200			189,821	(1,225,613)		(1,282,131)		(2,273,603)			177,155		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor										Secured Overnight Finance Rate/3M Euribor												
	XS2303069319	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	09/11/2024	04/15/2030		14,586,925			162,110	(1,018,936)		(1,118,939)		(1,882,828)			159,701		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21																						
	G6750*AF9	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		17,161,300	4.67/3.21		145,115	(679,913)		1,403,358		(1,569,042)			250,710		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97				Societe Generale SA																		
	G6655@AB2	D1	Currency		02RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		11,901,600	4.40/2.97		98,127	(450,009)		529,270		(1,086,260)			139,992		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88																						
	66815PAB6	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		22,304,833	4.29/3.88		73,219	271,930		(324,493)		(1,160,433)			378,400		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94																						
	66816DAB2	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		26,022,305	4.34/3.94		84,525	317,252		(486,139)		(1,353,839)			478,278		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37																						
	L8749#AB8	D1	Currency	Barclays PLC	G5GSEF7VJP5I70UK5573	03/26/2019	07/30/2049		25,622,879	4.40/2.37		273,007	(1,107,544)		706,079		(3,224,992)			628,918		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50																						
	L8749#AC6	D1	Currency	Barclays PLC	G5GSEF7VJP5I70UK5573	03/26/2019	07/30/2049		11,755,662	4.52/2.50		125,051	(508,136)		293,789		(1,479,612)			288,545		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22				Societe Generale SA																		
	L8749#AA0	D1	Currency		02RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		2,132,719	4.27/2.22		22,901	(92,186)		71,034		(268,432)			52,348		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70				Societe Generale SA																		
	BANOTHL42	D1	Currency		02RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		22,442,000	5.13/2.70		277,272	(1,114,016)		(408,177)		(2,842,004)			219,289		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70																						
	N5946*AC5	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031		33,855,000	3.96/1.70		(103,790)	(1,479,024)		312,955		(4,263,006)			418,782		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55																						
	F1000#AB4	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029		16,731,000	3.98/1.55		212,455	(936,012)		(281,099)		(2,131,503)			171,162		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79																						
	G9000#AD2	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050		36,408,000	3.97/2.79		207,635	(4,764,030)		1,401,752		(3,620,867)			902,185		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88																						
	XS2058556619	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		4,400,000	3.02/0.88		46,797	(311,203)		(76,565)		(568,401)			55,033		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88																						
	XS2058557344	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049		9,900,000	4.11/1.88		109,073	(700,207)		992,709		(1,278,902)			243,866		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYV0SX5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025		4,188,460	9.01/8.00			12,252	(481,928)		(475,579)		(415,170)			12,108		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025		4,919,400	6.97/4.38			61,001	(381,257)		(387,100)		(649,356)			12,282		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		10,143,271	3.43/2.55			47,543	(726,281)		(33,716)		(956,918)			193,204		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		19,200,000	4.20/3.02			119,057	(1,386,015)		2,689,261		(1,810,434)			484,972		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c@2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		17,760,000	3.22/1.30			172,398	(1,084,813)		(607)		(2,273,603)			271,660		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036		29,958,100	2.72/New Zeal Bank Bill 3 Month FRA			(310,596)	3,758,238		(3,433,626)		(2,149,973)			490,824		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043		55,101,790	3.70/2.90			238,987	(1,193,716)		3,992,394		(4,963,593)			1,161,120		100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/08/2022	07/27/2026		1,814,623	7.71/6.00			13,792	(211,796)		(229,116)		(244,485)			9,403		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770929591	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/09/2023	03/03/2028		5,472,000	Secured Overnight Finance Rate/3M Euribor			43,732	(417,004)		(403,766)		(710,501)			44,763		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1890618462	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2023	07/29/2028		10,611,000	Secured Overnight Finance Rate/3M Euribor			119,633	(1,167,008)		(1,212,197)		(1,421,002)			93,144		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1899143009	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/27/2023	10/23/2028		7,563,640	Secured Overnight Finance Rate/3M Euribor			91,636	(445,406)		(445,739)		(966,281)			68,885		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029		6,857,200	Secured Overnight Finance Rate/3M Euribor			73,991	(445,165)		(472,458)		(881,021)			64,581		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029		5,530,000	Secured Overnight Finance Rate/3M Euribor			61,460	(359,004)		(396,404)		(710,501)			53,861		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125925870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029		12,249,960	Secured Overnight Finance Rate/3M Euribor			136,059	(823,629)		(859,640)		(1,577,312)			123,169		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/15/2019	05/23/2034		5,115,557	4.35/1.19			89,417	1,226,398		1,330,604		(329,762)			76,312		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(2,350,937)		(32,274,965)	(367,075,929)	XXX	(427,994,723)		(352,612,866)			1,035,639,638	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(2,350,937)		(96,444,455)	(372,296,469)	XXX	(325,405,982)	1,578,905	(352,612,866)			1,258,125,008	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	08/15/2025		3,000,000	3.11/Eff Fed Funds Continuous			(20,426)	(5,099)		(5,099)	16,615				5,325		0002

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	08/15/2025		4,000,000	... 3.11/Eff Fed Funds Continuous			(27,234)	(6,799)		(6,799)	22,153				7,100		0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/03/2021	12/03/2026		1,000,000	... 1.01/Eff Fed Funds Continuous			(16,988)	(36,014)		(36,014)	20,261				5,974		0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2022	12/15/2026		3,000,000	... 1.77/Eff Fed Funds Continuous			(39,416)	(77,870)		(77,870)	51,178				18,126		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	09/30/2027		3,500,000	... Secured Overnight Finance Rate/1.05			62,706	242,396		242,396	(54,837)				26,262		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		7,530,162	... Secured Overnight Finance Rate/2.93			57,475	106,083		106,083	(183,171)				67,063		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		4,474,152	... Secured Overnight Finance Rate/2.93			34,150	63,031		63,031	(108,834)				39,846		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		8,327,833	... Secured Overnight Finance Rate/2.93			63,564	117,320		117,320	(202,575)				74,167		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		2,600,000	... Secured Overnight Finance Rate/2.93			19,845	36,628		36,628	(63,245)				23,155		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 3.88	Fixed Index Credit Hedge Strategy	Exhibit 5 & 7	Interest Rate	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2011	04/01/2036		5,000,000	... Secured Overnight Finance Rate/3.88			15,231	56,388		56,388	(159,614)				82,012		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												148,906	496,063	XXX	496,063	(662,069)				349,031	XXX	XXX
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		3,200,000	... 3 M Euribor/Secured Overnight Finance Rate			(13,750)	(8,082)		(8,082)	497,268	(501,875)			21,580		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	10/02/2024	04/15/2027		500,000	... 3 M Euribor/Secured Overnight Finance Rate			(876)	(2,233)		(2,233)	77,491	(78,461)			3,346		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/22/2028		12,700,000	... 3 M Euribor/Secured Overnight Finance Rate			(4,040)	437,835		437,835	2,395,325	(1,895,267)			111,134		0003
Currency Swap/Rec:EUR 7.50/Pay:USD 7.79	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/16/2024	07/19/2028		6,500,000	... 7.50/7.79			(2,484)	144,467		144,467	1,140,245	(970,388)			56,803		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 7.00/Pay:USD 7.26	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/09/2025	07/19/2028		2,000,000	7.00/7.26			982	57,692		57,692	361,985	(304,293)			17,478		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027		1,000,000	3 M Euribor/Secured Overnight Finance Rate			(531)	8,911		8,911	148,599	(139,688)			6,443		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/12/2025	04/15/2027		1,500,000	3 M Euribor/Secured Overnight Finance Rate			(1,954)	4,263		4,263	144,956	(140,693)			10,039		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	01/15/2028		2,000,000	3 M Euribor/Secured Overnight Finance Rate			(3,212)	16,305		16,305	210,713	(194,408)			15,954		0003
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN721T5	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/28/2021	07/13/2029		4,249,700	5.10/3.38			40,826	(9,360)		(9,360)	69,630	(517,245)			42,700		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		26,638,000	3.86/3.27			98,635	1,192,318		1,192,318	773,585	(2,413,911)			460,751		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		65,395,977	3.18/2.90			47,797	(2,114,526)		(2,114,526)	2,927,657	(6,478,438)			1,585,787		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		65,197,377	3.21/2.90			55,662	(1,949,208)		(1,949,208)	2,928,741	(6,478,438)			1,580,971		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q7448@AA3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026		4,150,900	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			8,560	73,909		73,909	(24,461)	(243,029)			25,174		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		2,100,000	3 M Euribor/Secured Overnight Finance Rate			30	37,424		37,424	362,609	(314,375)			15,900		0003
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029		3,908,688	5.04/3.38			36,234	(22,607)		(22,607)	79,620	(477,457)			39,274		0003
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028		2,135,430	6.69/6.13	(80,079)		7,171	(86,608)		(86,608)	72,858	(199,148)			19,616		0003
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028		1,488,905	6.64/6.13	(68,192)		4,648	(62,053)		(62,053)	53,081	(138,800)			13,677		0003
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027		3,621,750	7.32/5.50	(199,196)		34,226	(289,584)		(289,584)	32,535	(468,931)			27,618		0003
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028		3,676,400	6.63/6.13	(261,024)		12,912	(95,289)		(95,289)	167,294	(337,948)			33,772		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027		76,429,894	7.95/6.00			738,876	(9,798,066)		(9,798,066)	(254,186)	(10,314,059)			594,384		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027		70,604,271	7.94/6.00			680,288	(9,002,989)		(9,002,989)	(192,507)	(9,520,670)			549,079		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/02/2024	04/15/2027		2,500,000	3 M Euribor/Secured Overnight Finance Rate			(10,882)	(11,167)		(11,167)	387,456	(392,303)			16,732		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027		1,250,000	3 M Euribor/Secured Overnight Finance Rate			(853)	11,139		11,139	185,749	(174,610)			8,053		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	01/15/2028		880,000	3 M Euribor/Secured Overnight Finance Rate			(1,748)	7,174		7,174	92,714	(85,539)			7,020		0003
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJK0PN0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2022	03/24/2031		9,197,000	5.10/5.63			(79,173)	(2,881,316)		(2,881,316)	27,292	(1,025,912)			110,117		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		800,000	3 M Euribor/Secured Overnight Finance Rate			(6,313)	(2,021)		(2,021)	124,317	(125,469)			5,395		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027		94,829,130	7.96/6.00			930,587	(11,713,144)		(11,713,144)	(312,328)	(12,753,156)			737,472		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		641,000	3 M Euribor/Secured Overnight Finance Rate			(2,754)	(1,619)		(1,619)	99,609	(100,532)			4,323		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,568,000	Secured Overnight Finance Rate/3 M Euribor			59,125	(332,801)		(332,801)	(51,606)	(710,501)			48,680		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,743,738	3.65/4.30			226	310,192		310,192	40,062	(195,951)			94,588		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,744,238	3.67/4.30			368	323,615		323,615	21,050	(195,951)			94,601		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	AP Dolphin	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,442,931	6.97/5.50			1,035,767	(11,549,365)		(11,549,365)	939,060	(18,060,606)			1,490,755		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		13,767,574	3.18/2.90			10,063	(445,163)		(445,163)	616,349	(1,363,882)			333,850		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		13,725,764	3.21/2.90			11,718	(410,360)		(410,360)	616,577	(1,363,882)			332,836		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027		89,560,845	7.96/6.00			878,888	(11,062,413)		(11,062,413)	(294,977)	(12,044,647)			696,502		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	Secured Overnight Finance Rate/3 M Euribor			16,619	(2,381)		(2,381)	633,968	(710,501)			31,005		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,449,000	Secured Overnight Finance Rate/3 M Euribor			18,699	2,453		2,453	630,346	(710,501)			30,982		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/16/2024	02/22/2026		3,263,400	Secured Overnight Finance Rate/3 M Euribor			4,144	5,534		5,534	404,409	(426,301)			13,148		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/12/2024	02/15/2028		5,459,000	Secured Overnight Finance Rate/3 M Euribor			8,081	3,229		3,229	556,540	(710,501)			44,266		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	05/15/2028		6,550,800	Secured Overnight Finance Rate/3 M Euribor			9,617	(10,912)		(10,912)	633,792	(852,601)			55,554		0003
Currency Swap/Rec:USD 1.62/Pay:EUR 1.60	IO CLO	B1 Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	02/15/2026		4,948,200	1.62/1.60			(333)	(3,393)		(3,393)	631,008	(639,451)			19,640		0003
Currency Swap/Rec:CAD 2.10/Pay:USD 1.88	FX Hedging Strategy		Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/17/2020	09/24/2025		500,000,000	2.10/1.88			211,152	(9,536,497)		(9,536,497)	(2,037,229)	19,340,554			1,213,507		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.07/08/2016	.09/29/2025	.....	 1,877,650	..... 6.92/5.13	.....(54,452)	.....	16,250	..... (122,298)	.....	..... (122,298)	7,297	..... (241,570)	.....	.....	4,688	.....	0003 .....
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.07/11/2016	.09/29/2025	.....	 1,877,650	..... 6.86/5.13	.....(70,412)	.....	15,645	..... (122,586)	.....	..... (122,586)	8,434	..... (241,570)	.....	.....	4,688	.....	0003 .....
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/12/2016	.05/27/2028	.....	 2,878,200	..... 5.51/3.63	.....(24,465)	.....	27,509	..... (176,754)	.....	..... (176,754)	14,942	..... (369,461)	.....	.....	24,547	.....	0003 .....
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.07/12/2016	.06/16/2043	.....	4,496,500	..... 7.99/7.00	..... (528,339)	.....	27,437	 467,071	.....	 467,071	1,054,290	..... (410,365)	.....	.....	95,313	.....	0003 .....
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.07/25/2016	.09/29/2025	.....	3,621,750	..... 6.61/5.13	..... (269,820)	.....	25,004	..... (279,925)	.....	..... (279,925)	9,356	..... (468,931)	.....	.....	9,042	.....	0003 .....
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.08/24/2016	.05/27/2028	.....	2,813,750	..... 5.33/3.63	..... (142,531)	.....	25,092	..... (126,103)	.....	..... (126,103)	47,118	..... (355,251)	.....	.....	23,998	.....	0003 .....
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYM2H0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.08/26/2016	.10/01/2026	.....	 2,821,000	..... 5.05/3.50	..... (157,989)	.....	22,664	..... (145,940)	.....	..... (145,940)	9,863	..... (355,251)	.....	.....	15,800	.....	0003 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2861759459	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/16/2024	.01/15/2028	.....	3,048,798	.....Secured Overnight Finance Rate/3 M Euribor	.....	.....	32,546	..... (181,637)	.....	..... (181,637)	.....(19,858)	..... (389,355)	.....	.....	24,320	.....	0003 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2904847741	D1	Currency.....	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	.09/18/2024	.04/17/2028	.....	2,227,200	.....Secured Overnight Finance Rate/3 M Euribor	.....	.....	23,884	..... (131,075)	.....	..... (131,075)	.....(15,724)	..... (284,200)	.....	.....	18,634	.....	0003 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency.....	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/19/2024	.04/16/2027	.....	2,296,944	.....Secured Overnight Finance Rate/3 M Euribor	.....	.....	24,121	..... (141,200)	.....	..... (141,200)	.....(10,484)	..... (293,153)	.....	.....	15,385	.....	0003 .....
Currency Swap/Rec:USD 3.22/Pay:EUR 2.05	XS2871502709	D1	Currency.....	Bank of Montreal .. 549300047C63MPGNXE075	.09/19/2024	.01/15/2027	.....	3,058,825	..... 3.22/2.05	.....	.....	18,857	..... (214,602)	.....	..... (214,602)	18,517	..... (390,776)	.....	.....	19,012	.....	0003 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395275154	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/20/2024	.11/11/2028	.....	6,347,691	.....Secured Overnight Finance Rate/3 M Euribor	.....	.....	75,223	..... (406,188)	.....	..... (406,188)	..... (119,354)	..... (809,971)	.....	.....	58,263	.....	0003 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2444281856	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.09/23/2024	.05/14/2028	.....	 5,566,000	.....Secured Overnight Finance Rate/3 M Euribor	.....	.....	60,020	..... (338,632)	.....	..... (338,632)	.....(34,569)	..... (710,501)	.....	.....	47,180	.....	0003 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905439837	D1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	.09/23/2024	.02/14/2029	.....	 2,781,500	.....Secured Overnight Finance Rate/3 M Euribor	.....	.....	32,465	..... (176,504)	.....	..... (176,504)	..... (51,718)	..... (355,251)	.....	.....	26,498	.....	0003 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905440256	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/24/2024	.12/17/2028	.....	 1,113,600	.....Secured Overnight Finance Rate/3 M Euribor	.....	.....	12,902	.....(70,913)	.....	.....(70,913)	.....(21,502)	..... (142,100)	.....	.....	10,370	.....	0003 .....
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2990401866	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	.10/02/2024	.10/15/2027	.....	 1,000,000	.....3 M Euribor/Secured Overnight Finance Rate	.....	.....	.....(1,774)	.....(2,366)	.....	.....(2,366)	155,425	..... (157,007)	.....	.....	7,572	.....	0003 .....
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2980877661	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.11/04/2024	.10/25/2027	.....	 24,500,000	.....3 M Euribor/Secured Overnight Finance Rate	.....	.....	.....(65,674)	340,542	.....	340,542	4,602,864	.....(3,791,305)	.....	.....	 186,608	.....	0003 .....
Currency Swap/Rec:USD 7.07/Pay:EUR 5.12	RML - Hamburg	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.04/17/2025	.04/20/2027	.....	 14,308,560	..... 7.07/5.12	.....	.....	53,463	..... (534,115)	.....	..... (534,115)	..... (2,385)	..... (531,730)	.....	.....	96,131	.....	0003 .....
Currency Swap/Rec:USD 5.59/Pay:EUR 3.61	RML - Hamburg	B1	Currency.....	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	.04/17/2025	.10/20/2026	.....	3,403,200	..... 5.59/3.61	.....	.....	12,909	..... (132,966)	.....	..... (132,966)	..... (2,764)	..... (130,202)	.....	.....	19,452	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	01/15/2028		3,950,000	3 M Euribor/Secured Overnight Finance Rate			(4,961)	30,651		30,651	173,283	(142,632)			31,509		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		1,300,454	Secured Overnight Finance Rate/3 M Euribor				(4,874)		(4,874)	46,787	(51,661)			19,286		0003
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	06/02/2025	07/15/2033		5,564,325	6.33/4.60				69,824		69,824	247,278	(177,454)			78,920		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802074	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		17,200,248	Secured Overnight Finance Rate/3 M Euribor				(28,498)		(28,498)	532,491	(560,988)			247,747		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		20,780,760	Secured Overnight Finance Rate/3 M Euribor				(70,693)		(70,693)	584,522	(655,215)			308,180		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076314312	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		21,066,630	Secured Overnight Finance Rate/3 M Euribor				(59,833)		(59,833)	692,297	(752,130)			303,437		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076314585	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/06/2025	01/15/2034		20,213,700	Secured Overnight Finance Rate/3 M Euribor				(90,839)		(90,839)	601,426	(692,264)			295,540		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		54,284,196	3.65/4.30			11,134	4,497,780		4,497,780	580,897	(2,841,294)			1,371,529		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		54,291,445	3.67/4.30			15,172	4,692,419		4,692,419	305,220	(2,841,294)			1,371,712		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		20,376,000	3.45/SONIA O/N Int Rate Benchmark			(196,510)	(1,376,958)		(1,376,958)	553,126	(1,810,434)			214,635		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			(10,031)	(2,530,511)		(2,530,511)	(13,743)	(1,839,965)			231,971		0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C6802@AA0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		24,749,408	4.06/4.56			2,588	(1,692,465)		(1,692,465)	720,212	(1,214,858)			631,188		0003
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F9094#AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/01/2023	12/30/2031		10,592,075	10.60/9.40			94,487	(1,429,196)		(1,429,196)	(375,799)	(1,380,859)			135,066		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	RML - Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026		39,427,200	3.87/3.08			160,844	(3,475,894)		(3,475,894)	99,264	(5,115,608)			176,927		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	RML - Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027		26,196,000	5.86/5.12			99,291	(2,686,450)		(2,686,450)	93,236	(3,410,405)			175,995		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	RML - Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026		59,070,600	4.36/3.61			226,814	(5,556,682)		(5,556,682)	258,528	(7,673,411)			337,640		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	RML - Project Hamburg	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		22,906,800	3.89/3.24			76,199	(2,435,294)		(2,435,294)	324,235	(2,984,104)			191,933		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	RML - Project Hamburg	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		19,616,400	4.38/3.68			68,726	(2,275,238)		(2,275,238)	290,193	(2,557,804)			191,404		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	RML - Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		29,411,100	4.30/3.62			100,100	(3,508,891)		(3,508,891)	718,133	(3,836,706)			322,458		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	BTKHC74 & BTC2R38	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/05/2023	09/10/2031		88,478,716	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(54,740)	(8,416,992)		(8,416,992)	(780,671)	(8,493,588)			1,101,551		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	XS1655107552	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		25,900,800	4.87/3.24			209,167	(2,439,860)		(2,439,860)	218,081	(3,410,405)			217,019		0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	XS1663002159	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027		12,950,400	6.88/5.12			111,561	(1,284,330)		(1,284,330)	(36,327)	(1,705,203)			87,006		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	XS1908336073	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2023	04/20/2030		9,711,900	5.24/3.62			76,992	(883,970)		(883,970)	165,328	(1,278,902)			106,480		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293735101	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		35,154,180	Secured Overnight Finance Rate/3M Euribor			101,002	9,117		9,117	4,167,822	(4,616,836)			199,881		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293734989	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		30,188,301	Secured Overnight Finance Rate/3M Euribor			84,653	24,247		24,247	3,645,647	(3,962,464)			155,825		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521444	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		30,754,156	Secured Overnight Finance Rate/3M Euribor			105,535	13,844		13,844	3,557,674	(4,010,068)			174,863		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521105	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		28,140,310	Secured Overnight Finance Rate/3M Euribor			86,579	40,045		40,045	3,373,528	(3,673,290)			143,564		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	04/15/2026		10,887,000	Secured Overnight Finance Rate/3M Euribor			32,783	20,741		20,741	1,332,555	(1,421,002)			48,437		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/16/2024	05/15/2026		17,400,000	Secured Overnight Finance Rate/3M Euribor			53,921	31,668		31,668	2,115,594	(2,273,603)			81,333		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	05/25/2026		12,866,783	Secured Overnight Finance Rate/3M Euribor			39,769	22,921		22,921	1,565,191	(1,680,335)			61,079		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/17/2024	11/15/2026		22,978,200	Secured Overnight Finance Rate/3M Euribor			80,045	25,876		25,876	2,646,491	(2,984,104)			134,873		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/20/2026		23,636,880	Secured Overnight Finance Rate/3M Euribor			91,784	2,950		2,950	2,697,453	(3,069,365)			139,427		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/06/2026		2,188,600	Secured Overnight Finance Rate/3M Euribor			8,321	5,802		5,802	253,430	(284,200)			12,731		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		2,735,500	Secured Overnight Finance Rate/3M Euribor			10,068	4,143		4,143	321,529	(355,251)			14,602		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/18/2024	03/16/2026		7,308,360	Secured Overnight Finance Rate/3M Euribor			21,207	13,967		13,967	896,560	(952,071)			30,782		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	06/23/2026		10,087,125	Secured Overnight Finance Rate/3M Euribor			37,170	18,448		18,448	1,209,541	(1,314,427)			49,950		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/18/2024	06/22/2026		21,414,800	Secured Overnight Finance Rate/3M Euribor			66,089	40,282		40,282	2,573,416	(2,788,717)			105,894		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	07/18/2024	09/15/2026		9,347,520	Secured Overnight Finance Rate/3M Euribor			31,090	11,345		11,345	1,096,206	(1,216,378)			51,432		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,885,055	Secured Overnight Finance Rate/3M Euribor			8,760	1,287		1,287	331,598	(376,566)			17,464		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		95,883,219	Secured Overnight Finance Rate/3M Euribor			308,063	(88,701)		(88,701)	10,912,853	(12,543,754)			595,944		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/23/2024	01/18/2027		26,052,000	Secured Overnight Finance Rate/3M Euribor			77,053	(29,033)		(29,033)	2,965,402	(3,410,405)			162,351		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		41,734,000	Secured Overnight Finance Rate/3M Euribor			133,245	(68,480)		(68,480)	4,736,247	(5,470,858)			261,679		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	07/25/2024	04/15/2027		60,341,006	Secured Overnight Finance Rate/3M Euribor			199,203	(180,141)		(180,141)	6,620,360	(7,909,298)			403,854		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		26,572,700	Secured Overnight Finance Rate/3M Euribor			88,920	(40,275)		(40,275)	3,011,127	(3,481,455)			167,195		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		1,792,230	Secured Overnight Finance Rate/3M Euribor			5,719	(4,705)		(4,705)	196,652	(234,465)			12,059		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		3,476,160	Secured Overnight Finance Rate/3M Euribor			11,838	(7,890)		(7,890)	382,027	(454,721)			23,443		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		7,202,169	Secured Overnight Finance Rate/3M Euribor			25,823	(33,370)		(33,370)	748,034	(942,124)			51,482		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		34,646,400	Secured Overnight Finance Rate/3 M Euribor			124,379	(249,685)		(249,685)	3,470,385	(4,547,207)			263,890		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,084,500	Secured Overnight Finance Rate/3 M Euribor			3,092	(2,630)		(2,630)	122,985	(142,100)			6,987		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	Secured Overnight Finance Rate/3 M Euribor			6,156	5,031		5,031	110,772	(142,100)			8,457		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		34,285,968	Secured Overnight Finance Rate/3 M Euribor			184,947	110,388		110,388	3,644,671	(4,442,053)			235,532		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	08/06/2024	06/15/2027		50,204,400	Secured Overnight Finance Rate/3 M Euribor			226,007	77,498		77,498	5,355,765	(6,536,610)			351,333		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		32,222,850	Secured Overnight Finance Rate/3 M Euribor			145,292	8,972		8,972	3,320,187	(4,191,956)			239,565		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,272,445	Secured Overnight Finance Rate/3 M Euribor			13,180	(806)		(806)	327,575	(427,011)			27,406		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		11,694,030	Secured Overnight Finance Rate/3 M Euribor			55,079	(78,492)		(78,492)	1,013,659	(1,520,472)			102,331		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		2,459,025	Secured Overnight Finance Rate/3 M Euribor			12,623	(8,371)		(8,371)	224,785	(319,725)			21,748		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		4,595,220	Secured Overnight Finance Rate/3 M Euribor			21,813	(19,660)		(19,660)	417,772	(596,821)			37,840		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		2,465,775	2.12/2.08			889	(5,625)		(5,625)	309,387	(319,725)			15,326		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	IO CLO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		25,201,100	2.46/2.41			11,168	(78,312)		(78,312)	3,123,621	(3,268,305)			168,668		0003
Currency Swap/Rec:USD 7.59/Pay:EUR 7.38	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	08/15/2024	07/19/2028		9,327,050	7.59/7.38			13,832	(148,920)		(148,920)	948,659	(1,207,852)			81,509		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	08/16/2024	02/21/2026		4,123,500	2.13/2.10			1,131	(3,736)		(3,736)	523,425	(532,876)			16,579		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		4,949,100	2.13/2.10			2,358	(8,276)		(8,276)	622,245	(639,451)			26,259		0003
Currency Swap/Rec:USD 2.73/Pay:EUR 2.70	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	03/15/2026		1,374,750	2.73/2.70			569	(1,803)		(1,803)	173,321	(177,625)			5,779		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	IO CLO	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		3,300,000	2.18/2.15			1,297	(6,036)		(6,036)	414,399	(426,301)			18,157		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		4,331,800	2.13/2.10			1,588	(9,422)		(9,422)	541,730	(559,591)			26,173		0003
Currency Swap/Rec:USD 1.67/Pay:EUR 1.65	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	08/19/2024	01/25/2026		15,457,400	1.67/1.65			3,138	(9,423)		(9,423)	1,963,881	(1,989,403)			58,483		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/19/2024	07/15/2026		14,063,250	1.96/1.93			5,041	(19,118)		(19,118)	1,769,139	(1,811,778)			71,747		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	08/19/2024	10/25/2026		2,758,750	2.03/2.00			815	(4,864)		(4,864)	344,797	(355,251)			15,851		0003
Currency Swap/Rec:USD 5.18/Pay:EUR 3.08	RML - Hamburg	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2026		71,523,900	5.18/3.08			288,171	(2,819,313)		(2,819,313)	(141,762)	(2,677,551)			320,958		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2296466480	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	09/12/2024	08/29/2027		5,421,974	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			5,722	(282,928)		(282,928)	(38,513)	(500,695)			39,884		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,377,523	Secured Overnight Finance Rate/3 M Euribor			14,705	(82,068)		(82,068)	(8,972)	(175,920)			10,988		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2905507930	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/20/2024	11/30/2027		2,654,791	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			31,397	(217,753)		(217,753)	(41,600)	(413,973)			20,646		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028		5,566,000	Secured Overnight Finance Rate/3 M Euribor			60,143	(338,632)		(338,632)	(34,569)	(710,501)			47,180		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960542	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	12/15/2028		2,505,600	Secured Overnight Finance Rate/3 M Euribor			26,416	(156,692)		(156,692)	(42,217)	(319,725)			23,314		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029		24,240,345	Secured Overnight Finance Rate/3 M Euribor			288,958	(1,554,752)		(1,554,752)	(631,653)	(3,088,293)			249,602		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		2,264,096	Secured Overnight Finance Rate/3 M Euribor			24,726	(161,254)		(161,254)	(33,648)	(290,999)			19,617		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	10/10/2024	08/29/2027		4,062,841	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			2,756	(216,706)		(216,706)	(28,706)	(375,559)			29,886		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/23/2024	11/30/2027		561,991	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			5,855	(73,648)		(73,648)	(8,695)	(91,247)			4,371		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		5,524,986	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(1,078)	(440,164)		(440,164)	(37,036)	(522,521)			40,641		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027		403,305	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			3,835	(69,327)		(69,327)	(6,666)	(67,665)			3,136		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/10/2025	08/29/2027		4,911,446	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(9,035)	(630,453)		(630,453)	(37,674)	(592,779)			36,128		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/14/2025	11/30/2027		625,978	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			5,136	(125,921)		(125,921)	(9,589)	(116,332)			4,868		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/11/2025	08/29/2027		7,565,843	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			589	(400,166)		(400,166)	(17,321)	(382,845)			55,654		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/13/2025	08/29/2027		5,841,741	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			470	(225,355)		(225,355)	(11,800)	(213,555)			42,971		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	EQT Nordics	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/06/2025	11/30/2027		2,568,979	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			2,490	(49,711)		(49,711)	(489)	(49,223)			19,979		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		13,584,000	3.45/SONIA O/N Int Rate Benchmark			(131,006)	(917,972)		(917,972)	368,751	(1,206,956)			143,090		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3 M Euribor	50439643	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/20/2025	06/25/2028		34,500,000	7.20/3 M Euribor			10,631	(676,794)		(676,794)	157,231	(834,024)			298,233		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T01498AA7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027		9,688,000	7.67/6.04			38,921	(2,324,756)		(2,324,756)	(15,096)	(1,421,002)			74,008		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2126168181	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026		14,394,250	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			48,725	256,299		256,299	(84,825)	(842,762)			87,297		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank	7410010	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/22/2024	03/27/2027		48,209,317	8.58/3M Copenhagen Interbank			575,028	(4,045,579)		(4,045,579)	(378,029)	(6,303,433)			317,937		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2350605239	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2024	12/22/2028		64,163,255	Secured Overnight Finance Rate/3M Euribor			792,268	(5,266,811)		(5,266,811)	(1,183,468)	(8,355,583)			598,663		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2274531768	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		25,560,258	Secured Overnight Finance Rate/3M Euribor			260,096	(2,871,721)		(2,871,721)	(332,542)	(3,403,409)			221,459		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2289566940	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/28/2024	11/15/2027		41,389,450	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(12,104)	(3,722,983)		(3,722,983)	(205,019)	(3,952,780)			319,134		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2289567674	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026		101,336,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(62,368)	(8,875,784)		(8,875,784)	(564,411)	(9,655,645)			527,758		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2360086818	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		27,107,500	Secured Overnight Finance Rate/3M Euribor			64,975	38,810		38,810	3,406,544	(3,552,505)			100,078		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	7410017	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		2,362,257	Secured Overnight Finance Rate/3M Euribor			25,012	(205,082)		(205,082)	(30,413)	(307,566)			20,467		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/16/2024	02/22/2026		3,916,080	Secured Overnight Finance Rate/3M Euribor			13,126	6,641		6,641	485,291	(511,561)			15,778		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/18/2024	06/22/2026		18,414,000	Secured Overnight Finance Rate/3M Euribor			59,553	34,637		34,637	2,212,810	(2,397,941)			91,055		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		7,046,000	Secured Overnight Finance Rate/3M Euribor			22,496	(11,561)		(11,561)	799,626	(923,651)			44,180		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		501,871	Secured Overnight Finance Rate/3M Euribor			1,799	(2,325)		(2,325)	52,125	(65,650)			3,587		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank	7410016	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/30/2024	11/29/2027		10,601,447	Secured Overnight Finance Rate/3M Copenhagen Interbank			131,872	(1,075,661)		(1,075,661)	(217,680)	(1,389,575)			82,399		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		11,519,545	Secured Overnight Finance Rate/3 M Euribor			51,772	6,483		6,483	1,216,031	(1,499,157)			81,176		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		3,536,514	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			38,001	(432,859)		(432,859)	(55,109)	(570,386)			27,503		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/12/2024	02/15/2028		7,315,060	Secured Overnight Finance Rate/3 M Euribor			33,840	4,327		4,327	745,764	(952,071)			59,317		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/12/2024	05/15/2028		7,369,650	Secured Overnight Finance Rate/3 M Euribor			35,569	(12,276)		(12,276)	713,016	(959,176)			62,498		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		7,650,300	Secured Overnight Finance Rate/3 M Euribor			39,809	(26,044)		(26,044)	699,331	(994,701)			67,660		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		60,235,817	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			86,796	(2,444,253)		(2,444,253)	(415,013)	(5,504,388)			443,090		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2289566940	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		4,251,631	Secured Overnight Finance Rate/3 M Euribor			46,921	(285,401)		(285,401)	(63,308)	(544,581)			36,837		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/12/2024	11/30/2027		526,559	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			5,110	(84,437)		(84,437)	(8,150)	(87,566)			4,095		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		3,925,188	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			730	(295,454)		(295,454)	(26,557)	(369,628)			28,873		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - A&O Hostels	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/22/2028		5,976,723	Secured Overnight Finance Rate/3 M Euribor			62,230	(815,161)		(815,161)	(104,954)	(808,312)			55,765		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		4,986,920	Secured Overnight Finance Rate/3 M Euribor			47,118	(695,753)		(695,753)	(82,538)	(674,897)			49,818		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - EQT Poland	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		2,870,706	Secured Overnight Finance Rate/3 M Euribor			16,109	(301,451)		(301,451)	(38,299)	(263,152)			28,678		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	CML - EQT Poland	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		941,985	Secured Overnight Finance Rate/3M Euribor			3,932	(34,485)		(34,485)	(3,933)	(30,552)			8,162		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	A&O Hostels	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	12/22/2028		3,312,648	Secured Overnight Finance Rate/3M Euribor			1,164	(46,605)		(46,605)	(2,456)	(44,150)			30,908		0003
Currency Swap/Rec:USD 3.13/Pay:EUR 2.00	XS2057851839	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2024	01/20/2028		1,113,000	3.13/2.00			6,521	(76,434)		(76,434)	16,611	(142,100)			8,902		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1836411667	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		4,743,936	Secured Overnight Finance Rate/3M Euribor			50,340	(283,547)		(283,547)	(43,969)	(605,347)			41,476		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	10/20/2028		5,174,520	Secured Overnight Finance Rate/3M Euribor			56,253	(312,052)		(312,052)	(58,796)	(660,766)			47,068		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 2.05	XS1735592245	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/19/2024	01/15/2027		667,380	3.22/2.05			4,114	(46,822)		(46,822)	4,040	(85,260)			4,148		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2059851746	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	11/11/2028		2,561,349	Secured Overnight Finance Rate/3M Euribor			30,353	(163,901)		(163,901)	(48,161)	(326,830)			23,510		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		1,902,361	10.99/9.00				498,764		498,764	30,379	(167,633)			44,378		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		1,902,361	10.99/9.00				508,198		508,198	29,195	(167,633)			44,886		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		1,902,361	10.99/9.00				517,484		517,484	27,996	(167,633)			45,388		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			(10,031)	(2,530,511)		(2,530,511)	(13,743)	(1,839,965)			231,971		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		1,908,333	10.88/9.00				500,369		500,369	65,798	(167,633)			44,771		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		1,908,333	10.88/9.00				509,758		509,758	65,935	(167,633)			45,281		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,908,333	10.88/9.00				518,987		518,987	78,758	(167,633)			45,779		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,918,195	3.92/3.00			11,103	324,834		324,834	95,927	(167,633)			45,259		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				353,752		353,752	129,924	(167,633)			46,016		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				353,752		353,752	117,195	(167,633)			46,016		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,908,333	3.89/3.00			10,595	305,687		305,687	94,140	(167,633)			45,027		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Heylo	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/29/2022	07/01/2048		130,662	445.10/400.00	4,713		49,219	724,820		724,820	(356,214)	(11,463)			3,134		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048		126,718	452.11/400.00	4,843		55,992	746,745		746,745	(374,162)	(11,136)			3,040		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2114941409	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		8,972,583	Secured Overnight Finance Rate/3M Euribor			21,439	12,846		12,846	1,127,566	(1,175,879)			33,126		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2106569366	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/09/2024	10/15/2026		43,496,400	Secured Overnight Finance Rate/3M Euribor			124,642	11,281		11,281	5,156,862	(5,712,428)			247,313		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344757625	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		24,629,150	Secured Overnight Finance Rate/3M Euribor			69,064	19,782		19,782	2,974,304	(3,232,780)			127,130		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905439837	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		12,233,380	Secured Overnight Finance Rate/3M Euribor			37,471	(5,381)		(5,381)	1,432,768	(1,605,732)			70,071		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912340465	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		50,675,700	Secured Overnight Finance Rate/3M Euribor			173,515	22,812		22,812	5,862,220	(6,607,660)			288,134		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912341190	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		3,156,940	Secured Overnight Finance Rate/3M Euribor			9,729	4,492		4,492	378,462	(412,091)			16,106		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		27,355,000	Secured Overnight Finance Rate/3M Euribor			95,436	30,804		30,804	3,150,584	(3,552,505)			160,563		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521105	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/18/2024	09/15/2026		60,060,000	Secured Overnight Finance Rate/3M Euribor			200,073	72,892		72,892	7,043,379	(7,815,512)			330,461		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		2,715,500	Secured Overnight Finance Rate/3M Euribor			8,739	(2,512)		(2,512)	309,062	(355,251)			16,878		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/25/2024	04/15/2027		44,448,100	Secured Overnight Finance Rate/3M Euribor			146,969	(132,695)		(132,695)	4,876,657	(5,826,109)			297,485		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		15,206,800	Secured Overnight Finance Rate/3M Euribor			50,777	(39,918)		(39,918)	1,668,561	(1,989,403)			102,320		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	Secured Overnight Finance Rate/3M Euribor			14,318	(9,863)		(9,863)	477,533	(568,401)			29,303		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		8,120,250	Secured Overnight Finance Rate/3M Euribor			28,255	(58,520)		(58,520)	813,371	(1,065,752)			61,849		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		37,411,275	Secured Overnight Finance Rate/3M Euribor			168,883	10,417		10,417	3,854,793	(4,866,932)			278,140		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		6,120,240	Secured Overnight Finance Rate/3M Euribor			31,416	(20,835)		(20,835)	559,465	(795,761)			54,128		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		2,516,430	Secured Overnight Finance Rate/3M Euribor			11,945	(10,766)		(10,766)	228,780	(326,830)			20,722		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	IO CLO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		15,887,650	2.46/2.41			7,041	(49,371)		(49,371)	1,969,239	(2,060,453)			106,334		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		12,072,500	2.15/2.10			5,448	(39,598)		(39,598)	1,489,921	(1,563,102)			89,755		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,427,700	2.03/2.00			717	(4,280)		(4,280)	303,422	(312,620)			13,949		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/19/2024	07/24/2026		13,456,600	2.13/2.10			3,836	(20,083)		(20,083)	1,688,237	(1,733,623)			69,460		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026		2,979,450	2.10/2.07			1,234	(5,294)		(5,294)	372,201	(383,671)			16,941		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905439837	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	12/13/2024	12/16/2027		23,885,853	Secured Overnight Finance Rate/3M Euribor			217,030	(3,147,512)		(3,147,512)	(317,678)	(3,228,867)			187,432		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521105	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/21/2024	10/22/2029		23,145,267	Secured Overnight Finance Rate/3M Euribor			246,754	(2,235,400)		(2,235,400)	(453,978)	(3,033,245)			240,395		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	CML - Project Solar	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		16,346,338	Secured Overnight Finance Rate/3M Euribor			185,246	(2,079,748)		(2,079,748)	(274,983)	(2,213,262)			132,895		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		6,883,787	3.18/2.90			5,031	(222,582)		(222,582)	308,174	(681,941)			166,925		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		6,862,882	3.21/2.90			5,859	(205,180)		(205,180)	308,289	(681,941)			166,418		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2079845405	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		5,563,000	Secured Overnight Finance Rate/3M Euribor			65,079	(353,007)		(353,007)	(103,436)	(710,501)			52,996		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2079845587	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		3,708,296	Secured Overnight Finance Rate/3M Euribor			43,377	(235,315)		(235,315)	(68,950)	(473,620)			35,327		0003
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	LIA	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2020	09/02/2025		500,000,000	1.13/2.13			(3,171,588)	(397,646)		(397,646)	(2,302,675)	71,050,105			1,046,846		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	XS2294714907	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		27,535,149	3.18/2.90			20,125	(890,327)		(890,327)	1,232,698	(2,727,763)			667,700		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		27,451,527	3.21/2.90			23,436	(820,719)		(820,719)	1,233,154	(2,727,763)			665,672		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		2,272,200	Secured Overnight Finance Rate/3M Euribor			6,528	589		589	269,388	(298,410)			12,919		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,355,625	Secured Overnight Finance Rate/3 M Euribor			3,869	(3,287)		(3,287)	153,732	(177,625)			8,734		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	Secured Overnight Finance Rate/3 M Euribor			6,233	5,031		5,031	110,772	(142,100)			8,457		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	01/15/2028		959,112	Secured Overnight Finance Rate/3 M Euribor			3,978	1,707		1,707	100,672	(125,048)			7,651		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	10/20/2028		5,564,000	Secured Overnight Finance Rate/3 M Euribor			60,528	(335,540)		(335,540)	(63,221)	(710,501)			50,611		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,743,738	3.65/4.30			557	310,192		310,192	40,062	(195,951)			94,588		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,744,238	3.67/4.30			836	323,615		323,615	21,050	(195,951)			94,601		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	Secured Overnight Finance Rate/3 M Euribor			16,619	(2,381)		(2,381)	633,968	(710,501)			31,005		0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	09/23/2026		6,744,000	3.07/1.12	(587,502)		66,638	(324,326)		(324,326)	138,219	(852,601)			37,441		0003
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	11/10/2026		13,912,560	3.39/2.62	(2,145,682)		43,226	(1,440,623)		(1,440,623)	718,113	(1,363,860)			81,254		0003
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026		6,582,600	3.53/2.62	(879,877)		28,001	(592,203)		(592,203)	337,802	(639,687)			39,773		0003
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2027		5,197,750	3.22/2.52	(875,613)		15,350	(565,120)		(565,120)	325,276	(512,956)			33,321		0003
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G5560@AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2018	08/17/2027		12,468,750	4.50/3.23	(576,768)		85,290	(202,749)		(202,749)	558,729	(1,146,608)			91,020		0003
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/13/2027		6,396,540	4.00/1.96	(578,431)		66,921	(277,219)		(277,219)	237,207	(809,971)			47,497		0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/01/2018	10/31/2027		11,288,000	4.05/2.96	(450,476)		69,643	(58,977)		(58,977)	474,241	(1,025,912)			86,281		0003
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/23/2028		4,158,800	3.19/1.31	(369,952)		39,791	(139,509)		(139,509)	212,068	(525,771)			37,404		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	02/27/2029		5,850,280	4.18/3.04	(569,130)		32,722	(191,764)		(191,764)	530,064	(555,200)			56,005		0003
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	07/26/2027		8,533,760	3.53/4.30	(497,630)		(3,907)	936,584		936,584	(2,159)	(442,940)			61,408		0003
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100J*2	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/01/2018	11/23/2028		28,705,250	3.32/2.59	(5,110,141)		89,036	(2,587,181)		(2,587,181)	3,208,538	(2,836,346)			264,756		0003
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/01/2018	12/08/2028		5,290,000	3.96/1.83	(791,573)		55,930	(482,327)		(482,327)	470,377	(710,501)			49,085		0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	10/31/2029		11,288,000	4.17/3.07	(501,249)		70,796	220,353		220,353	842,075	(1,025,912)			117,576		0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	02/06/2020	10/31/2027		664,000	4.05/2.96	(20,796)		4,097	(3,469)		(3,469)	27,168	(60,348)			5,075		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/27/2029		508,720	4.18/3.04	7,978		2,845	(16,675)		(16,675)	19,546	(48,278)			4,870		0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2020	10/31/2029		664,000	4.17/3.07	(23,045)		4,164	12,962		12,962	47,892	(60,348)			6,916		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		6,659,500	3.86/3.27			24,659	298,080		298,080	193,396	(603,478)			115,188		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		3,247,800	Secured Overnight Finance Rate/3 M Euribor			9,972	(1,429)		(1,429)	380,381	(426,301)			18,603		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		1,850,620	Secured Overnight Finance Rate/3 M Euribor			5,694	2,634		2,634	221,857	(241,570)			9,441		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/25/2024	04/15/2027		10,841,000	Secured Overnight Finance Rate/3 M Euribor			35,789	(32,365)		(32,365)	1,189,429	(1,421,002)			72,557		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/12/2024	02/15/2028		2,183,600	Secured Overnight Finance Rate/3 M Euribor			9,948	1,292		1,292	222,616	(284,200)			17,706		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026		6,952,050	2.10/2.07			2,880	(12,352)		(12,352)	868,470	(895,231)			39,528		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/15/2027		1,666,175	3 M Euribor/Secured Overnight Finance Rate			892	16,298		16,298	254,480	(238,183)			10,356		0003
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2022	12/15/2031		5,143,600	7.03/6.88			(11,272)	(950,675)		(950,675)	(11,119)	(531,060)			65,381		0003
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2022	12/15/2031		1,267,750	7.10/6.88			(3,011)	(254,392)		(254,392)	(3,401)	(132,765)			16,115		0003
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/13/2022	03/22/2029		5,503,850	5.19/3.63			35,582	(1,022,477)		(1,022,477)	76,337	(781,551)			53,140		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/30/2023	12/31/2028		31,172,013	8.01/6.00			297,388	(3,619,769)		(3,619,769)	(1,955)	(4,179,609)			291,873		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		5,410,000	Secured Overnight Finance Rate/3 M Euribor			15,544	1,403		1,403	641,401	(710,501)			30,760		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/10/2024	10/25/2026		3,628,050	Secured Overnight Finance Rate/3 M Euribor			11,342	(1,540)		(1,540)	423,607	(476,036)			20,846		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		10,886,000	Secured Overnight Finance Rate/3 M Euribor			33,493	15,491		15,491	1,305,040	(1,421,002)			55,537		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2024	05/22/2026		4,787,640	Secured Overnight Finance Rate/3 M Euribor			16,743	13,811		13,811	584,924	(625,241)			22,623		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		3,282,600	Secured Overnight Finance Rate/3 M Euribor			11,435	3,697		3,697	378,070	(426,301)			19,268		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	09/22/2026		2,939,490	Secured Overnight Finance Rate/3 M Euribor			10,255	811		811	344,862	(383,671)			16,301		0003

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		6,154,599	Secured Overnight Finance Rate/3 M Euribor			19,774	(5,694)		(5,694)	700,480	(805,165)			38,253		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/23/2024	01/18/2027		2,171,000	Secured Overnight Finance Rate/3 M Euribor			6,421	(2,419)		(2,419)	247,117	(284,200)			13,529		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2391580219	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,501,184	Secured Overnight Finance Rate/3 M Euribor			58,416	(328,808)		(328,808)	(50,987)	(701,975)			48,096		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		3,036,040	Secured Overnight Finance Rate/3 M Euribor			7,277	4,347		4,347	381,533	(397,881)			11,209		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/23/2024	01/18/2027		1,411,150	Secured Overnight Finance Rate/3 M Euribor			4,174	(1,573)		(1,573)	160,626	(184,730)			8,794		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	04/15/2028		8,174,250	Secured Overnight Finance Rate/3 M Euribor			39,186	(64,161)		(64,161)	723,982	(1,065,752)			68,324		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,012,557	Secured Overnight Finance Rate/3 M Euribor			10,809	(60,325)		(60,325)	(6,595)	(129,311)			8,077		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057852217	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		764,906	Secured Overnight Finance Rate/3 M Euribor			8,032	(47,021)		(47,021)	(3,491)	(97,623)			5,123		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		15,218,889	10.99/9.00	4,617,355		3,990,114	3,990,114		3,990,114	243,032	(1,341,062)			355,021		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		15,218,889	10.99/9.00	4,690,757		4,065,581	4,065,581		4,065,581	233,558	(1,341,062)			359,086		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	XS2350605825	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		15,218,889	10.99/9.00	4,763,665		4,139,869	4,139,869		4,139,869	223,964	(1,341,062)			363,106		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3 M Euribor	50439643	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/20/2025	06/25/2028		6,900,000	7.20/3 M Euribor			2,126	(135,359)		(135,359)	31,446	(166,805)			59,647		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	XS2310759332	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		15,266,667	10.88/9.00	5,193,835		4,002,951	4,002,951		4,002,951	526,387	(1,341,062)			358,169		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		15,266,667	10.88/9.00	5,274,438		4,078,064	4,078,064		4,078,064	527,483	(1,341,062)			362,246		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,266,667	10.88/9.00	5,354,247		4,151,896	4,151,896		4,151,896	630,068	(1,341,062)			366,234		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,345,555	3.92/3.00	1,585,543		88,822	2,598,673		2,598,673	767,417	(1,341,062)			362,075		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	1,097,219			2,830,019		2,830,019	1,039,392	(1,341,062)			368,127		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	3,279,723			2,830,019		2,830,019	937,557	(1,341,062)			368,127		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,266,667	3.89/3.00	3,596,813		84,757	2,445,496		2,445,496	753,121	(1,341,062)			360,213		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Heylo	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	07/01/2048		1,044,353	445.10/400.00	9,576,184		393,395	5,793,347		5,793,347	(2,847,150)	(91,625)			25,053		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,012,834	452.11/400.00	12,309,342		420,402	5,968,585		5,968,585	(2,990,606)	(89,009)			24,297		0003
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031		1,146,000	5.84/5.63			(3,447)	(224,025)		(224,025)	3,266	(120,696)			13,721		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		1,299,120	Secured Overnight Finance Rate/3M Euribor			3,643	1,043		1,043	156,886	(170,520)			6,706		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2398804521	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		1,632,900	Secured Overnight Finance Rate/3M Euribor			5,024	2,324		2,324	195,756	(213,150)			8,331		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2262819084	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/18/2024	09/15/2026		753,480	Secured Overnight Finance Rate/3M Euribor			2,506	914		914	88,362	(98,049)			4,146		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2320698728	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,122,965	Secured Overnight Finance Rate/3M Euribor			6,446	947		947	244,006	(277,095)			12,851		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		819,675	Secured Overnight Finance Rate/3M Euribor			4,265	(2,790)		(2,790)	74,928	(106,575)			7,249		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		821,925	2.12/2.08			296	(1,875)		(1,875)	103,129	(106,575)			5,109		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	02/21/2026		1,374,500	2.13/2.10			377	(1,245)		(1,245)	174,475	(177,625)			5,526		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		1,649,700	2.13/2.10			786	(2,759)		(2,759)	207,415	(213,150)			8,753		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/19/2024	07/15/2026		3,584,750	1.96/1.93			1,285	(4,873)		(4,873)	450,957	(461,826)			18,288		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			408	(2,432)		(2,432)	172,399	(177,625)			7,926		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/15/2024	04/15/2033		15,385,920	Secured Overnight Finance Rate/3M Euribor			138,867	(1,283,571)		(1,283,571)	(247,115)	(2,003,613)			214,815		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2988590928	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(156)	(1,385,122)		(1,385,122)	(61,102)	(2,413,911)			299,190		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2980878123	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		734,382	Secured Overnight Finance Rate/3M Euribor			7,843	(43,752)		(43,752)	(4,783)	(93,786)			5,858		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980877828	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/19/2024	06/15/2026		20,012,400	Secured Overnight Finance Rate/3 M Euribor			210,941	(1,282,579)		(1,282,579)	(84,479)	(2,557,804)			97,984		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2989698746	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	09/20/2024	11/30/2027		3,982,168	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			47,095	(326,627)		(326,627)	(62,400)	(620,957)			30,969		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989699041	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		3,115,280	Secured Overnight Finance Rate/3 M Euribor			36,441	(197,684)		(197,684)	(57,924)	(397,881)			29,678		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3025439095	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029		24,240,345	Secured Overnight Finance Rate/3 M Euribor			290,356	(1,554,752)		(1,554,752)	(631,653)	(3,088,293)			249,602		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912489	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		6,475,092	Secured Overnight Finance Rate/3 M Euribor			70,713	(461,171)		(461,171)	(96,230)	(832,229)			56,102		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	XS2708724922	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	10/07/2024	10/22/2026		52,280,000	5.11/5.35			(45,317)	(2,809,038)		(2,809,038)	(173,362)	(4,827,823)			299,452		0003
Currency Swap/Rec:USD 4.82/Pay:GBP 5.00	XS2719264132	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2024	10/22/2025		63,820,640	4.82/5.00			(35,409)	(3,276,664)		(3,276,664)	(167,257)	(5,889,944)			178,335		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366712672	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/02/2028		26,248,608	Secured Overnight Finance Rate/3 M Euribor			275,457	(2,056,277)		(2,056,277)	(260,574)	(3,407,887)			236,975		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2125923404	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	10/23/2024	11/30/2027		842,983	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			8,782	(110,472)		(110,472)	(13,042)	(136,870)			6,556		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2357557342	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2024	12/17/2026		1,689,300	3 M Euribor/Secured Overnight Finance Rate			(1,522)	5,208		5,208	242,085	(222,248)			10,226		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	09/10/2028		7,799,545	Secured Overnight Finance Rate/3 M Euribor			74,842	(1,002,402)		(1,002,402)	(119,219)	(1,047,658)			69,761		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2988521444	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/11/2024	12/12/2026		5,785,780	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			6,290	(207,274)		(207,274)	141,779	(356,704)			34,860		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2303069319	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027		604,953	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			5,753	(103,990)		(103,990)	(9,999)	(101,496)			4,705		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2650751261	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		2,797,520	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			2,874	(106,017)		(106,017)	60,826	(172,472)			25,999		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2672303745	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/14/2025	11/30/2027		938,961	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			7,704	(188,881)		(188,881)	(14,383)	(174,498)			7,302		0003
Currency Swap/Rec:USD 8.10/Pay:EUR 6.38	BM8VBH2	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2025	09/12/2030		7,753,900	8.10/6.38			29,735	(521,434)		(521,434)	(30,728)	(490,706)			88,455		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	04/09/2025	07/16/2033		4,634,700	8.09/6.38			18,005	(354,072)		(354,072)	(42,009)	(312,063)			65,746		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Macbeth	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2025	11/08/2027		4,063,931	Secured Overnight Finance Rate/3 M Euribor			20,563	(162,091)		(162,091)	(16,258)	(145,833)			31,208		0003
Currency Swap/Rec:USD 6.47/Pay:EUR 4.70	XS3076935421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2033		3,055,860	6.47/4.70				38,189		38,189	162,391	(124,202)			43,342		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		1,188,390	Secured Overnight Finance Rate/3 M Euribor				(2,648)		(2,648)	45,653	(48,301)			17,117		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		2,033,376	Secured Overnight Finance Rate/3 M Euribor				(7,621)		(7,621)	73,156	(80,776)			30,155		0003
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		2,568,150	6.33/4.60				32,227		32,227	114,128	(81,902)			36,425		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		3,870,702	Secured Overnight Finance Rate/3 M Euribor				(4,815)		(4,815)	117,228	(122,043)			54,899		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802074	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		7,938,576	Secured Overnight Finance Rate/3 M Euribor				(13,153)		(13,153)	245,765	(258,918)			114,345		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		5,023,920	Secured Overnight Finance Rate/3 M Euribor				(17,091)		(17,091)	141,313	(158,404)			74,505		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076314312	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		9,723,060	Secured Overnight Finance Rate/3 M Euribor				(27,615)		(27,615)	319,522	(347,137)			140,048		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	EQT Nordics	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	06/06/2025	11/30/2027		3,853,451	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			3,735	(74,566)		(74,566)	(733)	(73,834)			29,968		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708724922	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	Secured Overnight Finance Rate/3 M Euribor			947,276	(5,447,047)		(5,447,047)	(907,027)	(11,934,641)			844,234		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2719264132	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			48,385	(1,597,624)		(1,597,624)	(357,335)	(4,933,371)			492,088		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	XS2125923404	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,443,539	6.97/5.50			1,035,771	(11,549,415)		(11,549,415)	939,064	(18,060,685)			1,490,762		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3 M Euribor	50439643	B1	Currency	Bank of Montreal 549300I47C63MPGNXE075	06/20/2025	06/25/2028		60,375,000	7.20/3 M Euribor			18,604	(1,184,389)		(1,184,389)	275,154	(1,459,543)			521,907		0003
Currency Swap/Rec:USD 7.47/Pay:EUR 6.25	XS2334573701	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2023	07/25/2026		289,483,708	7.47/6.25			2,075,319	(18,125,733)		(18,125,733)	(777,319)	(36,649,765)			1,496,167		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334573701	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	09/10/2028		59,395,749	Secured Overnight Finance Rate/3 M Euribor			649,443	(7,471,366)		(7,471,366)	(971,068)	(8,016,097)			531,252		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027		147,400,509	7.95/6.00			1,424,976	(18,896,270)		(18,896,270)	(490,215)	(19,891,399)			1,146,312		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027		136,165,380	7.94/6.00			1,311,984	(17,362,907)		(17,362,907)	(371,264)	(18,361,292)			1,058,938		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	12/31/2028		291,034,867	8.01/6.00			2,782,168	(33,849,762)		(33,849,762)	(492,703)	(39,009,683)			2,725,044		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026		90,627,600	Secured Overnight Finance Rate/3 M Euribor			1,076,862	(8,860,131)		(8,860,131)	(1,097,820)	(11,936,418)			547,580		0003
Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank	XS2303069319	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/27/2027		57,851,180	8.58/3M Copenhagen Interbank			690,033	(4,854,695)		(4,854,695)	(453,635)	(7,564,120)			381,525		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760025	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/03/2024	11/08/2027		27,267,918	Secured Overnight Finance Rate/3 M Euribor			287,623	(2,804,093)		(2,804,093)	(355,785)	(3,598,418)			209,400		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760371	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2024	12/22/2028		109,475,352	Secured Overnight Finance Rate/3 M Euribor			1,351,768	(8,986,234)		(8,986,234)	(2,019,234)	(14,256,296)			1,021,440		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/30/2026		155,489,649	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			1,724,815	(17,440,520)		(17,440,520)	(1,219,025)	(24,974,564)			777,448		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2850588216	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		49,004,303	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			537,764	(5,608,823)		(5,608,823)	(343,535)	(7,886,542)			245,022		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588646	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		73,099,819	Secured Overnight Finance Rate/3 M Euribor			743,803	(8,212,840)		(8,212,840)	(951,038)	(9,733,414)			633,352		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2369837732	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031		27,738,234	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(451)	(2,928,249)		(2,928,249)	(832,485)	(2,646,547)			339,335		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026		5,909,435	Secured Overnight Finance Rate/3 M Euribor			15,120	8,047		8,047	741,423	(774,446)			22,251		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2080726768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		3,795,050	Secured Overnight Finance Rate/3 M Euribor			9,068	5,433		5,433	476,916	(497,351)			14,011		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/09/2024	10/15/2026		4,869,000	Secured Overnight Finance Rate/3 M Euribor			13,952	1,263		1,263	577,261	(639,451)			27,684		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197972	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		671,212	Secured Overnight Finance Rate/3 M Euribor			1,882	539		539	81,058	(88,102)			3,465		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		2,706,500	Secured Overnight Finance Rate/3 M Euribor			8,290	(1,191)		(1,191)	316,984	(355,251)			15,502		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,419,575	Secured Overnight Finance Rate/3 M Euribor			18,557	2,440		2,440	626,942	(706,664)			30,815		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		5,334,140	Secured Overnight Finance Rate/3 M Euribor			16,439	7,591		7,591	639,470	(696,291)			27,213		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		6,755,823	Secured Overnight Finance Rate/3 M Euribor			71,531	(586,515)		(586,515)	(86,978)	(879,608)			58,534		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2369837732	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		543,750	Secured Overnight Finance Rate/3M Euribor			1,692	990		990	66,112	(71,050)			2,542		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931068	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		1,969,560	Secured Overnight Finance Rate/3M Euribor			7,234	2,983		2,983	231,501	(255,780)			10,513		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2080726768	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/18/2024	03/16/2026		545,400	Secured Overnight Finance Rate/3M Euribor			1,280	1,042		1,042	66,907	(71,050)			2,297		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1970747876	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		1,839,141	Secured Overnight Finance Rate/3M Euribor			5,571	820		820	211,384	(240,050)			11,133		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2649197972	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		8,678,738	Secured Overnight Finance Rate/3M Euribor			27,929	(8,029)		(8,029)	987,762	(1,135,381)			53,941		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		3,934,920	Secured Overnight Finance Rate/3M Euribor			12,129	(6,457)		(6,457)	446,560	(515,824)			24,673		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		869,040	Secured Overnight Finance Rate/3M Euribor			2,864	(1,973)		(1,973)	95,507	(113,680)			5,861		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		757,120	Secured Overnight Finance Rate/3M Euribor			2,579	(3,344)		(3,344)	79,017	(99,470)			5,733		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank	7410016	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	11/29/2027		15,902,101	Secured Overnight Finance Rate/3M Copenhagen Interbank			197,829	(1,613,485)		(1,613,485)	(326,519)	(2,084,353)			123,598		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		1,535,520	Secured Overnight Finance Rate/3M Euribor			8,271	4,944		4,944	163,229	(198,940)			10,548		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,702,600	Secured Overnight Finance Rate/3M Euribor			15,936	(912)		(912)	370,633	(483,141)			31,008		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		5,304,737	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			57,001	(649,284)		(649,284)	(82,663)	(855,573)			41,254		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	Pistachio	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	07/31/2040		261,403,244	6.71/5.25			2,202,120	(27,454,115)		(27,454,115)	6,178,535	(34,062,775)			5,078,206		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		3,797,828	Secured Overnight Finance Rate/3M Euribor			18,700	(25,492)		(25,492)	329,202	(493,798)			33,234		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		3,835,650	2.12/2.08			1,383	(8,750)		(8,750)	481,268	(497,351)			23,840		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	IO CLO	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		1,100,000	2.18/2.15			432	(2,012)		(2,012)	138,133	(142,100)			6,052		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		1,443,200	2.13/2.10			529	(3,139)		(3,139)	180,485	(186,435)			8,720		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	IO CLO	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/19/2024	07/15/2026		1,103,000	1.96/1.93			395	(1,499)		(1,499)	138,756	(142,100)			5,627		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			408	(2,432)		(2,432)	172,399	(177,625)			7,926		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm	XS2988521444	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		19,432,600	Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm			64,255	440,577		440,577	(70,507)	(1,131,833)			108,721		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA	XS2320698728	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		4,201,962	Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA			27,856	84,540		84,540	(19,074)	(337,883)			23,509		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		12,159,246	Secured Overnight Finance Rate/3 M Euribor			134,191	(816,218)		(816,218)	(181,056)	(1,557,447)			105,350		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,424,303	6.20/4.75			97,326	(1,042,069)		(1,042,069)	192,263	(1,728,365)			142,495		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,520	6.98/5.50			849,513	(9,209,895)		(9,209,895)	1,206,180	(14,776,969)			1,217,731		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML - Behrens	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		119,353,600	6.04/4.50			947,616	(9,762,839)		(9,762,839)	785,165	(15,460,503)			1,086,555		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/22/2028		46,027,520	5.75/6.00			(39,368)	(2,563,289)		(2,563,289)	(866)	(4,248,484)			419,019		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/22/2027		4,184,320	5.54/5.80			(3,887)	(229,617)		(229,617)	(8,306)	(386,226)			31,814		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	Project Madonna	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/25/2031		14,541,771	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			4,198	(1,059,286)		(1,059,286)	(362,084)	(1,355,311)			182,835		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	Secured Overnight Finance Rate/3 M Euribor			429,264	(4,053,828)		(4,053,828)	(402,352)	(5,478,979)			375,041		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/12/2024	11/30/2027		789,836	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			7,665	(126,655)		(126,655)	(12,225)	(131,348)			6,142		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		700,000	3 M Euribor/Secured Overnight Finance Rate			(171)	12,475		12,475	120,870	(104,792)			5,300		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		3,818,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			4,141	(139,113)		(139,113)	91,658	(235,189)			29,896		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		9,926,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			11,483	(342,879)		(342,879)	264,511	(611,493)			33,370		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			9,447	(367,883)		(367,883)	187,810	(580,134)			99,326		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - A&O Hostels	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/22/2028		10,197,485	Secured Overnight Finance Rate/3 M Euribor			106,177	(1,390,827)		(1,390,827)	(179,072)	(1,379,142)			95,146		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		14,262,098	Secured Overnight Finance Rate/3 M Euribor			134,752	(1,989,786)		(1,989,786)	(236,052)	(1,930,140)			142,474		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		5,062,320	Secured Overnight Finance Rate/3 M Euribor			32,911	(599,416)		(599,416)	(175,029)	(424,387)			65,631		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		8,209,936	Secured Overnight Finance Rate/3 M Euribor			43,228	(862,121)		(862,121)	(109,531)	(752,590)			82,015		0003
Currency Swap/Rec:USD 7.41/Pay:EUR 5.88	BRX9VG5	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/08/2025	03/23/2035		32,823,000	7.41/5.88			111,347	(3,231,947)		(3,231,947)	(720,923)	(2,511,024)			512,035		0003
Currency Swap/Rec:USD 8.06/Pay:EUR 6.38	BM8VBH2	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/08/2025	09/12/2030		22,974,000	8.06/6.38			87,207	(2,015,877)		(2,015,877)	(256,060)	(1,759,817)			262,082		0003
Currency Swap/Rec:USD 8.00/Pay:EUR 6.38	BPRSM61	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	07/16/2033		22,995,000	8.00/6.38			85,834	(2,146,106)		(2,146,106)	(407,289)	(1,738,817)			326,199		0003
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		2,230,652	8.11/6.38			8,528	(139,689)		(139,689)	(10,028)	(129,660)			25,447		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		6,822,016	8.09/6.38			26,133	(464,972)		(464,972)	(67,069)	(397,903)			96,775		0003
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	YR6758936	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		38,930,500	7.39/5.75			140,359	(2,504,182)		(2,504,182)	(211,654)	(2,292,528)			558,609		0003
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		4,007,520	6.58/4.88			15,174	(238,746)		(238,746)	(6,183)	(232,563)			40,075		0003

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - EQT Poland	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		2,693,984	Secured Overnight Finance Rate/3 M Euribor			11,247	(98,624)		(98,624)	(11,247)	(87,377)			23,341		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	A&O Hostels	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	12/22/2028		5,652,040	Secured Overnight Finance Rate/3 M Euribor			1,986	(79,518)		(79,518)	(4,190)	(75,328)			52,735		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		509,310	Secured Overnight Finance Rate/3 M Euribor				(1,135)		(1,135)	19,566	(20,700)			7,336		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		968,544	Secured Overnight Finance Rate/3 M Euribor				(3,630)		(3,630)	34,846	(38,476)			14,364		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076314585	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	06/06/2025	01/15/2034		5,694,000	Secured Overnight Finance Rate/3 M Euribor				(25,588)		(25,588)	169,416	(195,004)			83,251		0003
Currency Swap/Rec:USD 8.00/Pay:EUR 6.38	BPRSM61	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	07/16/2033		4,927,500	8.00/6.38			18,393	(459,880)		(459,880)	(87,276)	(372,604)			69,900		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		1,461,225	8.09/6.38			5,598	(99,594)		(99,594)	(14,366)	(85,228)			20,728		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2649197972	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		1,500,048	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			1,583	(78,275)		(78,275)	(10,655)	(138,523)			11,034		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305384922	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		778,820	Secured Overnight Finance Rate/3 M Euribor			9,112	(49,421)		(49,421)	(14,481)	(99,470)			7,419		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2763537136	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		250,000	3 M Euribor/Secured Overnight Finance Rate			(443)	(591)		(591)	38,856	(39,252)			1,893		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2783650422	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		1,123,988	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			928	(59,952)		(59,952)	(7,942)	(103,899)			8,268		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2648075575	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		1,528,491	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(68)	(121,772)		(121,772)	(10,246)	(144,556)			11,243		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2690139584	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/10/2025	08/29/2027		1,358,755	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(2,286)	(174,415)		(174,415)	(10,423)	(163,993)			9,995		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Macbeth	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/11/2025	11/08/2027		2,713,272	Secured Overnight Finance Rate/3 M Euribor			13,729	(108,219)		(108,219)	(10,855)	(97,365)			20,836		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/11/2025	08/29/2027		2,093,096	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			163	(110,706)		(110,706)	(4,792)	(105,914)			15,397		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/13/2025	08/29/2027		1,616,122	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			130	(62,345)		(62,345)	(3,265)	(59,080)			11,888		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2699902446	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/03/2024	11/08/2027		18,205,346	Secured Overnight Finance Rate/3 M Euribor			192,168	(1,872,145)		(1,872,145)	(237,539)	(2,402,473)			139,805		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/08/2024	01/15/2026		2,188,117	Secured Overnight Finance Rate/3 M Euribor			5,245	3,133		3,133	274,976	(286,758)			8,078		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		1,623,900	Secured Overnight Finance Rate/3 M Euribor			4,986	(714)		(714)	190,190	(213,150)			9,301		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		544,300	Secured Overnight Finance Rate/3 M Euribor			1,675	775		775	65,252	(71,050)			2,777		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907228	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		2,718,750	Secured Overnight Finance Rate/3 M Euribor			8,425	4,948		4,948	330,561	(355,251)			12,708		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907731	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	01/15/2027		760,340	Secured Overnight Finance Rate/3 M Euribor			2,443	(703)		(703)	86,537	(99,470)			4,726		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		270,400	Secured Overnight Finance Rate/3 M Euribor			920	(1,194)		(1,194)	28,220	(35,525)			2,047		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		544,950	Secured Overnight Finance Rate/3 M Euribor			2,612	(4,277)		(4,277)	48,265	(71,050)			4,555		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		2,123,505	Secured Overnight Finance Rate/3 M Euribor			10,138	(14,253)		(14,253)	184,069	(276,101)			18,582		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		16,664,280	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			24,026	(676,204)		(676,204)	(114,814)	(1,522,793)			122,581		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2403120343	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		1,085,906	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			202	(81,738)		(81,738)	(7,347)	(102,258)			7,988		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907731	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		696,318	Secured Overnight Finance Rate/3 M Euribor			2,371	(1,580)		(1,580)	76,525	(91,086)			4,696		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		1,199,888	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			1,266	(62,612)		(62,612)	(8,523)	(110,804)			8,826		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		783,040	Secured Overnight Finance Rate/3 M Euribor			8,557	(55,770)		(55,770)	(11,637)	(100,642)			6,784		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		899,190	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			742	(47,961)		(47,961)	(6,353)	(83,119)			6,614		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/11/2024	12/12/2026		5,785,780	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			6,290	(207,274)		(207,274)	141,779	(356,704)			34,860		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		1,222,793	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(55)	(97,417)		(97,417)	(8,197)	(115,645)			8,995		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/11/2024	12/12/2028		2,797,520	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			2,874	(106,017)		(106,017)	60,826	(172,472)			25,999		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/10/2025	08/29/2027		1,087,004	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(1,829)	(139,532)		(139,532)	(8,338)	(131,194)			7,996		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/11/2025	08/29/2027		1,674,477	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			130	(88,565)		(88,565)	(3,834)	(84,731)			12,317		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/13/2025	08/29/2027		1,292,897	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			104	(49,876)		(49,876)	(2,612)	(47,264)			9,510		0003
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		428,025	6.33/4.60				5,371		5,371	19,021	(13,650)			6,071		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		645,117	Secured Overnight Finance Rate/3 M Euribor				(802)		(802)	19,538	(20,340)			9,150		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802074	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		1,323,096	Secured Overnight Finance Rate/3 M Euribor				(2,192)		(2,192)	40,961	(43,153)			19,057		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		1,598,520	Secured Overnight Finance Rate/3 M Euribor				(5,438)		(5,438)	44,963	(50,401)			23,706		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076314312	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		1,620,510	Secured Overnight Finance Rate/3 M Euribor				(4,603)		(4,603)	53,254	(57,856)			23,341		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076314585	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/06/2025	01/15/2034		1,992,900	Secured Overnight Finance Rate/3 M Euribor				(8,956)		(8,956)	59,295	(68,251)			29,138		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	AP Dolphin	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		40,126,639	6.97/5.50			295,934	(3,299,826)		(3,299,826)	268,303	(5,160,184)			425,931		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3 M Euribor	50439643	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/20/2025	06/25/2028		8,625,000	7.20/3 M Euribor			2,658	(169,198)		(169,198)	39,308	(208,506)			74,558		0003
Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank	7410010	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/27/2027		14,462,795	8.58/3M Copenhagen Interbank			172,508	(1,213,674)		(1,213,674)	(113,409)	(1,891,030)			95,381		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/30/2026		22,929,349	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			255,912	(2,571,874)		(2,571,874)	(179,764)	(3,682,885)			114,647		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2756960725	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		7,226,441	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			79,532	(827,108)		(827,108)	(50,660)	(1,162,992)			36,132		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719262193	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		8,840,047	Secured Overnight Finance Rate/3 M Euribor			89,954	(993,188)		(993,188)	(115,010)	(1,177,073)			76,592		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2719262276	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026		22,800,600	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(14,036)	(1,997,051)		(1,997,051)	(126,993)	(2,172,520)			118,746		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719261898	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		816,990	Secured Overnight Finance Rate/3 M Euribor			8,656	(70,928)		(70,928)	(10,518)	(106,372)			7,079		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2795694749	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		13,331,424	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			19,220	(540,963)		(540,963)	(91,851)	(1,218,234)			98,065		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637256	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		1,470,432	Secured Overnight Finance Rate/3 M Euribor			16,239	(98,706)		(98,706)	(21,895)	(188,344)			12,740		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	XS2799636878	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,835,358	6.20/4.75			27,806	(297,722)		(297,722)	54,930	(493,798)			40,711		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	XS2809737344	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		32,777,506	6.98/5.50			242,717	(2,631,393)		(2,631,393)	344,622	(4,221,982)			347,922		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737690	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/21/2024	10/22/2029		9,258,107	Secured Overnight Finance Rate/3 M Euribor			98,774	(894,160)		(894,160)	(181,591)	(1,213,298)			96,158		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2809737856	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		868,725	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			162	(65,390)		(65,390)	(5,878)	(81,806)			6,390		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2801951547	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		3,818,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			4,141	(139,113)		(139,113)	91,658	(235,189)			29,896		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2801951976	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		9,926,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			11,465	(342,879)		(342,879)	264,511	(611,493)			33,370		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2815972216	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			9,429	(367,883)		(367,883)	187,810	(580,134)			99,326		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972489	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		1,724,732	Secured Overnight Finance Rate/3 M Euribor			16,211	(240,627)		(240,627)	(28,546)	(233,414)			17,230		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		8,173,169	Secured Overnight Finance Rate/3 M Euribor			92,623	(1,039,874)		(1,039,874)	(137,492)	(1,106,631)			66,447		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		562,480	Secured Overnight Finance Rate/3 M Euribor			3,657	(66,602)		(66,602)	(19,448)	(47,154)			7,292		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		992,837	Secured Overnight Finance Rate/3 M Euribor			5,571	(104,257)		(104,257)	(13,246)	(91,012)			9,918		0003
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		222,620	8.11/6.38			851	(13,941)		(13,941)	(1,001)	(12,940)			2,540		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		1,392,225	8.09/6.38			5,333	(94,891)		(94,891)	(13,687)	(81,203)			19,750		0003
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	YR6758936	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		2,780,750	7.39/5.75			10,026	(178,870)		(178,870)	(15,118)	(163,752)			39,901		0003
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		222,640	6.58/4.88			843	(13,264)		(13,264)	(344)	(12,920)			2,226		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - EQT Poland	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		325,787	Secured Overnight Finance Rate/3 M Euribor			1,226	(11,927)		(11,927)	(1,360)	(10,567)			2,823		0003
Currency Swap/Rec:USD 7.11/Pay:EUR 5.25	Pistachio	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/09/2025	07/31/2040		3,716,058	7.11/5.25			3,843	(40,799)		(40,799)	77,040	(117,838)			72,191		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/15/2024	04/15/2033		10,257,280	Secured Overnight Finance Rate/3 M Euribor			92,654	(855,714)		(855,714)	(164,744)	(1,335,742)			143,210		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2339925773	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(9,101)	(1,385,122)		(1,385,122)	(61,102)	(2,413,911)			299,190		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/19/2024	06/15/2026		20,012,400	Secured Overnight Finance Rate/3 M Euribor			210,941	(1,282,579)		(1,282,579)	(84,479)	(2,557,804)			97,984		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	RML - Sorel Foundation	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/07/2024	10/22/2026		13,070,000	5.11/5.35			(11,329)	(702,259)		(702,259)	(43,341)	(1,206,956)			74,863		0003
Currency Swap/Rec:USD 4.82/Pay:GBP 5.00	RML - Sorel Foundation	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2024	10/22/2025		15,955,160	4.82/5.00			(8,852)	(819,166)		(819,166)	(41,814)	(1,472,486)			44,584		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/02/2028		26,248,608	Secured Overnight Finance Rate/3 M Euribor			275,664	(2,056,277)		(2,056,277)	(260,574)	(3,407,887)			236,975		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2026		28,928,900	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			31,560	(1,036,369)		(1,036,369)	708,894	(1,783,520)			174,298		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		13,987,600	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			14,444	(530,087)		(530,087)	304,130	(862,361)			129,994		0003
Currency Swap/Rec:USD 7.07/Pay:EUR 5.12	RML - Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/17/2025	04/20/2027		9,539,040	7.07/5.12			35,642	(356,077)		(356,077)	(1,590)	(354,487)			64,087		0003
Currency Swap/Rec:USD 5.59/Pay:EUR 3.61	RML - Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/17/2025	10/20/2026		2,268,800	5.59/3.61			8,606	(88,644)		(88,644)	(1,843)	(86,802)			12,968		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/15/2028		2,000,000	3 M Euribor/Secured Overnight Finance Rate			(2,802)	14,110		14,110	86,329	(72,219)			16,717		0003
Currency Swap/Rec:USD 6.47/Pay:EUR 4.70	XS3076935421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2033		3,734,940	6.47/4.70				46,675		46,675	198,478	(151,803)			52,974		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		2,263,600	Secured Overnight Finance Rate/3 M Euribor				(5,044)		(5,044)	86,958	(92,002)			32,604		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		2,475,168	Secured Overnight Finance Rate/3 M Euribor				(9,276)		(9,276)	89,050	(98,327)			36,707		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		8,386,521	Secured Overnight Finance Rate/3 M Euribor				(10,432)		(10,432)	253,994	(264,426)			118,948		0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/24/2021	12/31/2047		26,656,000	4.16/3.23			148,035	2,476,175		2,476,175	825,261	(2,413,911)			632,453		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	Secured Overnight Finance Rate/3 M Euribor			948,012	(5,447,047)		(5,447,047)	(907,027)	(11,934,641)			844,234		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410026	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			48,385	(1,597,624)		(1,597,624)	(357,335)	(4,933,371)			492,088		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3 M Euribor	50439643	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/20/2025	06/25/2028		60,375,000	7.20/3 M Euribor			18,604	(1,184,389)		(1,184,389)	275,154	(1,459,543)			521,907		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027		14,532,000	7.67/6.04			58,381	(3,487,133)		(3,487,133)	(22,644)	(2,131,503)			111,012		0003
Currency Swap/Rec:USD 8.02/Pay:EUR 6.00	XS2815971911	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	12/31/2028		135,053,230	8.02/6.00			1,294,896	(15,728,897)		(15,728,897)	(57,821)	(18,111,639)			1,264,543		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760025	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026		22,656,900	Secured Overnight Finance Rate/3 M Euribor			269,235	(2,215,033)		(2,215,033)	(274,455)	(2,984,104)			136,895		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2831760538	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/30/2026		50,846,799	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			566,252	(5,703,239)		(5,703,239)	(398,634)	(8,166,953)			254,234		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2850588216	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		16,024,938	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			175,992	(1,834,146)		(1,834,146)	(112,340)	(2,578,985)			80,125		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2850588646	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031		13,053,287	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			3,720	(1,377,999)		(1,377,999)	(391,757)	(1,245,434)			159,687		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410019	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026		53,705,672	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(33,437)	(4,703,954)		(4,703,954)	(299,125)	(5,117,263)			279,699		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		8,132,250	Secured Overnight Finance Rate/3 M Euribor			19,431	11,643		11,643	1,021,963	(1,065,752)			30,023		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/16/2024	05/15/2026		10,875,000	Secured Overnight Finance Rate/3 M Euribor			33,757	19,792		19,792	1,322,246	(1,421,002)			50,833		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		14,224,600	Secured Overnight Finance Rate/3M Euribor			49,626	16,018		16,018	1,638,304	(1,847,303)			83,493		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/23/2024	01/18/2027		4,559,100	Secured Overnight Finance Rate/3M Euribor			13,988	(5,081)		(5,081)	518,945	(596,821)			28,412		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/25/2024	01/25/2027		2,222,200	Secured Overnight Finance Rate/3M Euribor			6,850	(3,646)		(3,646)	252,190	(291,305)			13,934		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		10,846,000	Secured Overnight Finance Rate/3M Euribor			35,043	(16,439)		(16,439)	1,229,031	(1,421,002)			68,243		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		14,229,220	Secured Overnight Finance Rate/3M Euribor			47,513	(37,352)		(37,352)	1,561,297	(1,861,513)			95,743		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	Secured Overnight Finance Rate/3M Euribor			14,318	(9,863)		(9,863)	477,533	(568,401)			29,303		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		1,086,300	Secured Overnight Finance Rate/3M Euribor			3,902	(5,033)		(5,033)	112,826	(142,100)			7,765		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		548,400	Secured Overnight Finance Rate/3M Euribor			3,078	2,516		2,516	55,386	(71,050)			4,228		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		5,484,000	Secured Overnight Finance Rate/3M Euribor			29,582	17,656		17,656	582,961	(710,501)			37,673		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/06/2024	06/15/2027		10,914,000	Secured Overnight Finance Rate/3M Euribor			49,189	16,847		16,847	1,164,297	(1,421,002)			76,377		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		12,666,040	Secured Overnight Finance Rate/3M Euribor			55,526	7,129		7,129	1,337,058	(1,648,362)			89,255		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	04/15/2028		2,179,800	Secured Overnight Finance Rate/3M Euribor			10,461	(17,110)		(17,110)	193,062	(284,200)			18,220		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	Pistachio	Exhibit 5 & 7	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	07/31/2040		133,442,382	6.71/5.25			1,123,677	(13,999,283)		(13,999,283)	2,672,827	(17,378,967)			2,592,347		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		6,803,303	Secured Overnight Finance Rate/3M Euribor			33,050	(45,665)		(45,665)	589,722	(884,574)			59,534		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	06/23/2028		1,367,625	Secured Overnight Finance Rate/3 M Euribor			6,692	(847)		(847)	130,575	(177,625)			11,811		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	IO CLO	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		5,487,500	2.15/2.10			2,477	(17,999)		(17,999)	677,237	(710,501)			40,798		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm	CML - Project Bunk	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		45,342,735	Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm			149,928	1,028,012		1,028,012	(164,517)	(2,640,944)			253,682		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA	CML - Project Bunk	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		9,804,579	Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA			64,997	197,260		197,260	(44,506)	(788,393)			54,854		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,423,199	6.20/4.75			97,318	(1,041,983)		(1,041,983)	192,247	(1,728,223)			142,483		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,023	6.98/5.50			849,509	(9,209,855)		(9,209,855)	1,206,175	(14,776,905)			1,217,726		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML - Behrens	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		29,838,400	6.04/4.50			236,904	(2,440,710)		(2,440,710)	196,291	(3,865,126)			271,639		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2028		11,506,880	5.75/6.00			(9,842)	(640,822)		(640,822)	(216)	(1,062,121)			104,755		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2027		1,046,080	5.54/5.80			(972)	(57,404)		(57,404)	(2,076)	(96,556)			7,954		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	Valor French Logistics	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/21/2024	10/22/2029		50,919,588	Secured Overnight Finance Rate/3 M Euribor			542,842	(4,917,880)		(4,917,880)	(998,753)	(6,673,139)			528,870		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	Project Madonna	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/25/2031		14,541,771	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(4,197)	(1,059,286)		(1,059,286)	(362,084)	(1,355,311)			182,835		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	Secured Overnight Finance Rate/3 M Euribor			429,264	(4,053,828)		(4,053,828)	(402,352)	(5,478,979)			375,041		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		19,092,000	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			20,774	(695,565)		(695,565)	458,292	(1,175,947)			149,481		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		49,631,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			57,510	(1,714,394)		(1,714,394)	1,322,555	(3,057,463)			166,848		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		47,059,560	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			47,324	(1,839,417)		(1,839,417)	939,052	(2,900,670)			496,629		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Project Solar	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		16,346,338	Secured Overnight Finance Rate/3 M Euribor			185,246	(2,079,748)		(2,079,748)	(274,983)	(2,213,262)			132,895		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Project Waystone	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		5,624,800	Secured Overnight Finance Rate/3 M Euribor			36,568	(666,018)		(666,018)	(194,477)	(471,541)			72,924		0003
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		663,408	8.11/6.38			2,536	(41,544)		(41,544)	(2,982)	(38,562)			7,568		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		8,771,799	8.09/6.38			33,602	(597,865)		(597,865)	(86,238)	(511,627)			124,434		0003
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	YR6758936	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		13,903,750	7.39/5.75			50,128	(894,351)		(894,351)	(75,591)	(818,760)			199,503		0003
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		1,335,840	6.58/4.88			5,058	(79,582)		(79,582)	(2,061)	(77,521)			13,358		0003
Currency Swap/Rec:USD 5.18/Pay:EUR 3.08	RML - Hamburg	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2026		13,623,600	5.18/3.08			54,890	(537,012)		(537,012)	(27,002)	(510,010)			61,135		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		9,511,806	10.99/9.00	2,308,678			2,493,822		2,493,822	151,895	(838,164)			221,888		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		9,511,806	10.99/9.00	2,345,379			2,540,988		2,540,988	145,974	(838,164)			224,429		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		9,511,806	10.99/9.00	2,381,832			2,587,418		2,587,418	139,978	(838,164)			226,941		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		9,541,667	10.88/9.00	2,596,918			2,501,845		2,501,845	328,992	(838,164)			223,856		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		9,541,667	10.88/9.00	2,637,219			2,548,790		2,548,790	329,677	(838,164)			226,404		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,541,667	10.88/9.00	2,677,124			2,594,935		2,594,935	393,792	(838,164)			228,897		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		9,590,972	3.92/3.00	792,772		55,514	1,624,171		1,624,171	479,635	(838,164)			226,297		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,590,972	4.33/3.00	548,610			1,768,762		1,768,762	649,620	(838,164)			230,079		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,590,972	4.33/3.00	1,639,862			1,768,762		1,768,762	585,973	(838,164)			230,079		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		9,541,667	3.89/3.00	1,798,407		52,973	1,528,435		1,528,435	470,700	(838,164)			225,133		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Heylo	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	07/01/2048		652,838	445.10/400.00	4,792,806		245,916	3,621,494		3,621,494	(1,779,789)	(57,276)			15,661		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		633,135	452.11/400.00	6,159,514		262,799	3,731,037		3,731,037	(1,869,465)	(55,640)			15,188		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026		26,284,800	3.87/3.08			82,787	(2,317,263)		(2,317,263)	66,176	(3,410,405)			117,951		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027		17,464,000	5.86/5.12			49,482	(1,790,966)		(1,790,966)	62,157	(2,273,603)			117,330		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026		39,380,400	4.36/3.61			115,585	(3,704,454)		(3,704,454)	172,352	(5,115,608)			225,093		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		15,271,200	3.89/3.24			38,760	(1,623,529)		(1,623,529)	216,156	(1,989,403)			127,955		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		13,077,600	4.38/3.68			34,809	(1,516,826)		(1,516,826)	193,462	(1,705,203)			127,602		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		19,607,400	4.30/3.62			50,663	(2,339,261)		(2,339,261)	478,755	(2,557,804)			214,972		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		17,267,200	4.87/3.24			109,634	(1,626,573)		(1,626,573)	145,388	(2,273,603)			144,680		0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027		8,633,600	6.88/5.12			57,877	(856,220)		(856,220)	(24,218)	(1,136,802)			58,004		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030		6,474,600	5.24/3.62			40,236	(589,314)		(589,314)	110,219	(852,601)			70,986		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		31,810,800	Secured Overnight Finance Rate/3 M Euribor			91,355	8,250		8,250	3,771,436	(4,177,746)			180,871		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		36,930,800	Secured Overnight Finance Rate/3 M Euribor			118,789	(34,165)		(34,165)	4,203,242	(4,831,407)			229,537		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7200569	B1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	12/13/2024	12/16/2027		23,885,853	Secured Overnight Finance Rate/3 M Euribor			217,030	(3,147,512)		(3,147,512)	(317,678)	(3,228,867)			187,432		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30298AA0	D1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048		100,233,750	5.08/4.00	4,972,928		627,902	10,724,552		10,724,552	2,249,588	(9,052,168)			2,420,354		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026		54,974,010	Secured Overnight Finance Rate/3 M Euribor			141,035	74,863		74,863	6,897,278	(7,204,481)			206,998		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		121,049,083	Secured Overnight Finance Rate/3 M Euribor			290,147	173,309		173,309	15,211,992	(15,863,783)			446,901		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		31,395,400	Secured Overnight Finance Rate/3 M Euribor			96,392	(13,810)		(13,810)	3,677,016	(4,120,906)			179,828		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		5,921,760	Secured Overnight Finance Rate/3 M Euribor			20,140	(26,158)		(26,158)	618,022	(777,999)			44,837		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC ... G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		4,305,105	Secured Overnight Finance Rate/3 M Euribor			17,855	7,664		7,664	451,878	(561,296)			34,341		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/12/2024	10/15/2027		2,375,000	3 M Euribor/Secured Overnight Finance Rate			343	45,295		45,295	414,452	(358,446)			17,982		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										81,174,340		50,480,080	(484,777,366)	XXX	(484,777,366)	247,952,166	(1,019,831,296)			95,483,977	XXX	XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.04/28/2025	.07/28/2025		10,967,868	S&P United States 500 Total Re/Eff Fed Funds Continuous			1,188,024	1,281,714		1,281,714					15,189		0001
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.04/28/2025	.07/28/2025		23,763,714	S&P United States 500 Total Re/Eff Fed Funds Continuous			2,574,052	2,777,047		2,777,047					32,909		0001
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.04/28/2025	.07/28/2025		3,046,630	S&P United States 500 Total Re/Eff Fed Funds Continuous			330,007	356,032		356,032					4,219		0001
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.04/28/2025	.07/28/2025		35,340,888	S&P United States 500 Total Re/Eff Fed Funds Continuous			3,828,075	4,129,965		4,129,965					48,942		0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/06/2025	.09/09/2025		96,315,975	2YR BNP PARIBAS/0.00			(1,508,239)	223,005		223,005					212,398		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/04/2025	.07/29/2025		3,288,853	Bank of America NA/Eff Fed Funds Continuous			(17,549)	(6,586)		(6,586)					4,635		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.06/26/2025	.07/29/2025		3,253,621	Bank of America NA/Eff Fed Funds Continuous			39,611	40,047		40,047					4,586		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.06/30/2025	.07/30/2025		32,936,680	Bank of America NA/Eff Fed Funds Continuous											47,213		0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/06/2025	.09/09/2025		41,278,275	2YR BNP PARIBAS/0.00			(646,388)	95,574		95,574					91,028		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												5,787,594	8,896,797	XXX	8,896,797					461,118	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										81,174,340		56,416,580	(475,384,505)	XXX	(475,384,505)	247,290,097	(1,019,831,296)			96,294,126	XXX	XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD 0.35		N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	.05/16/2006	.01/25/2037		10,000,000	MERRILL LYNCH INTERNATIONAL/			17,597			(441,163)					170,153		0002
1189999999. Subtotal - Swaps - Replication - Credit Default												17,597		XXX	(441,163)					170,153	XXX	XXX
1229999999. Subtotal - Swaps - Replication												17,597		XXX	(441,163)					170,153	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(64,020,584)	(4,724,477)	XXX	103,084,804	916,836				222,834,400	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1369999999. Total Swaps - Credit Default												17,597		XXX	(441,163)					170,153	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										78,823,403		18,205,115	(851,853,295)	XXX	(912,772,089)	247,952,166	(1,372,444,163)			1,131,123,616	XXX	XXX
1389999999. Total Swaps - Total Return												5,787,594	8,896,797	XXX	8,896,797					461,118	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										78,823,403		(40,010,278)	(847,680,975)	XXX	(801,231,650)	248,869,001	(1,372,444,163)			1,354,589,287	XXX	XXX
EUR/L 140201478.90 USD-S120696865.44EUR GBP/L 772373.54 USD-S549415.82GBP	Summit Pool Mont Logistics June 2021 - 7200452 Patrizia London - 7200445	B1 B1	Currency Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2025 .04/23/2021	.06/30/2026 .10/28/2025		140,201,479 772,374	0.860881543 0.711334337				(4,922,686) 17,143		(4,922,686) 17,143		(4,922,686) 17,143			701,007 2,214		0003 0003
EUR/L 7401232.50 USD-S5975000.00EUR	CLO Reinv6m ANCHE 2A DR XS2320766319	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	.07/20/2021	.01/15/2026		7,401,233	0.807297974				265,391		265,391		265,391			27,325		0003
EUR/L 2890265.00 USD-S2350000.00EUR	CLO Reinv6m CIFCE 3A C XS2274531172	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/22/2021	.07/15/2025		2,890,265	0.813074234				117,916		117,916		117,916			2,930		0003
EUR/L 10187100.00 USD-S8250000.00EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/22/2021	.10/15/2025		10,187,100	0.809847749				391,288		391,288		391,288			27,578		0003
EUR/L 4321800.00 USD-S3500000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/22/2021	.10/15/2025		4,321,800	0.809847749				166,001		166,001		166,001			11,700		0003
EUR/L 6215670.50 USD-S5000000.00EUR	CLO Reinv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/09/2021	.01/15/2026		6,215,671	0.804418445				243,760		243,760		243,760			22,948		0003
EUR/L 7066640.00 USD-S5600000.00EUR	CLO Reinv6m BBAME 2A C XS2385781161	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/17/2021	.01/15/2027		7,066,640	0.792455821				259,538		259,538		259,538			43,921		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	.10/12/2021	.11/18/2026		9,586,750	0.808407437				197,315		197,315		197,315			56,438		0003
EUR/L 1236900.00 USD-S1000000.00EUR	CLO Reinv6m ACLO 2A CRR XS2355605853	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.10/15/2021	.06/22/2026		1,236,900	0.808472795				32,640		32,640		32,640			6,116		0003
EUR/L 10656816.00 USD-S8520000.00EUR	CLO Reinv6m AVOCA 25A D XS2400441700	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.10/21/2021	.10/19/2026		10,656,816	0.799488327				341,088		341,088		341,088			60,849		0003
EUR/L 12395000.00 USD-S10000000.00EUR	CLO Reinv6m HARVT 25A CR XS2405860292	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.11/12/2021	.01/21/2027		12,395,000	0.806776926				249,121		249,121		249,121			77,448		0003
EUR/L 18592500.00 USD-S15000000.00EUR	CLO Reinv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.11/12/2021	.01/21/2027		18,592,500	0.806776926				373,682		373,682		373,682			116,171		0003
EUR/L 30074975.00 USD-S24500000.00EUR	CLO Reinv6m CORDA 18A DR XS2410159631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.11/23/2021	.01/29/2027		30,074,975	0.814630769				325,736		325,736		325,736			189,231		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO Reinv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.02/15/2022	.04/15/2027		9,856,400	0.811655371				116,467		116,467		116,467			65,968		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO Reinv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.02/15/2022	.04/15/2027		9,979,605	0.811655371				117,923		117,923		117,923			66,792		0003
EUR/L 1099450.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2019-6A B1R XS2362602596	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.07/19/2022	.07/27/2026		1,099,450	0.909545682				(101,040)		(101,040)		(101,040)			5,697		0003
EUR/L 16187800.00 USD-S14500000.00EUR	CLO Reinv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/03/2022	.10/20/2027		16,187,800	0.895736295				(1,439,512)		(1,439,512)		(1,439,512)			122,933		0003
EUR/L 2476181.25 USD-S2250000.00EUR	CLO Reinv6m MDPKE 20A B1 XS2507606809	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.08/04/2022	.10/15/2026		2,476,181	0.908657232				(231,851)		(231,851)		(231,851)			14,079		0003
EUR/L 11613600.00 USD-S11250000.00EUR	CLO Reinv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	.09/29/2022	.10/15/2026		11,613,600	0.968691878				(1,890,808)		(1,890,808)		(1,890,808)			66,033		0003
EUR/L 3575902.00 USD-S3404000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	.10/06/2022	.01/15/2027		3,575,902	0.951927653				(522,943)		(522,943)		(522,943)			22,225		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1549410.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		1,549,410	0.968110442				(247,330)		(247,330)		(247,330)			8,028		0003
EUR/L 3105000.00 USD-S3000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		3,105,000	0.966183575				(487,565)		(487,565)		(487,565)			15,841		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(37,932)		(37,932)		(37,932)			1,338		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(37,932)		(37,932)		(37,932)			1,338		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(761,839)		(761,839)		(761,839)			27,206		0003
EUR/L 709762.50 USD-S675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				(93,561)		(93,561)		(93,561)			2,620		0003
EUR/L 2646750.00 USD-S2500000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				(350,651)		(350,651)		(350,651)			13,767		0003
EUR/L 660625.00 USD-S625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		660,625	0.946073794				(88,406)		(88,406)		(88,406)			3,379		0003
EUR/L 1949812.50 USD-S1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		1,949,813	0.961630926				(275,428)		(275,428)		(275,428)			6,038		0003
EUR/L 1208765.00 USD-S1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026		1,208,765	0.951384264				(172,692)		(172,692)		(172,692)			6,873		0003
EUR/L 2415892.50 USD-S2250000.00EUR	CLO ReInv6m ACLO 8A B1 XS2342627267	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/09/2022	06/23/2026		2,415,893	0.93133283				(280,185)		(280,185)		(280,185)			11,963		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.854773911				(279,178)		(279,178)		(279,178)			4,766		0003
EUR/S 2080211.25 USD-L1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		2,080,211	0.901350764				147,127		147,127		147,127			6,442		0003
EUR/S 3379350.00 USD-L3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2027		3,379,350	0.887744685				269,557		269,557		269,557			25,587		0003
EUR/L 3352800.00 USD-S3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		3,352,800	0.894774517				(270,834)		(270,834)		(270,834)			20,912		0003
EUR/L 9805680.03 USD-S8725662.08EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2025	08/15/2025		9,805,680	0.889857925				(504,321)		(504,321)		(504,321)			17,405		0003
AUD/S 837404.09 USD-L1285728.68AUD	Project Perth - 1BANOV91P	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	09/19/2025		837,404	1.535374254				10,036		10,036		10,036			1,972		0003
EUR/L 7160368.85 USD-S6130965.62EUR	Coupon Hedge CLO MJSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		7,160,369	0.856236005				(104,973)		(104,973)		(104,973)			17,974		0003
EUR/L 7432200.00 USD-S6000000.00EUR	CLO ReInv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,432,200	0.807297974				266,501		266,501		266,501			27,439		0003
GBP/L 11981706.68 USD-S8574899.22GBP	Patrizia London - 7200445	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025		11,981,707	0.715665927				195,608		195,608		195,608			34,350		0003
EUR/L 8577625.29 USD-S6900000.00EUR	CLO ReInv6m OCPE 2019-3A DR XS2331769401	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		8,577,625	0.804418445				336,389		336,389		336,389			31,668		0003
EUR/L 1557820.38 USD-S1250000.00EUR	CLO ReInv6m CRWPK 1A B2R XS2334258857	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		1,557,820	0.802403163				59,521		59,521		59,521			6,561		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 23A D XS2336489146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.800501434				243,777		243,777		243,777			27,789		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 23A C XS2336489062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.800501434				243,777		243,777		243,777			27,789		0003
EUR/L 13108200.00 USD-S10500000.00EUR	CLO ReInv6m ARBR 9A C XS2335992124	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		13,108,200	0.801025312				482,494		482,494		482,494			61,272		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 20193337.50 USD-S16125000.00EUR	CLO ReInv6m NWDSE 2020-21A DR XS2345834928	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		20,193,338	0.798530704				772,257		772,257		772,257			98,870		0003
EUR/L 10054400.00 USD-S8000000.00EUR	CLO ReInv6m RRME 9A C XS2388493657	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		10,054,400	0.795671547				367,589		367,589		367,589			57,168		0003
EUR/L 7678115.10 USD-S6150000.00EUR	CLO ReInv6m BECLO 10A CR XS2398805098	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		7,678,115	0.800977834				233,765		233,765		233,765			43,657		0003
EUR/L 14684392.00 USD-S11740000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		14,684,392	0.799488327				469,997		469,997		469,997			83,846		0003
EUR/L 14151200.00 USD-S11200000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		14,151,200	0.791452315				477,282		477,282		477,282			97,213		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	10/27/2021	11/03/2025		23,002,095	0.813802083				748,268		748,268		748,268			67,573		0003
EUR/L 16413952.00 USD-S13220000.00EUR	CLO ReInv6m BECLO 12A D XS2404588456	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		16,413,952	0.805412371				356,669		356,669		356,669			102,379		0003
EUR/L 698852.70 USD-S575000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/10/2022	10/17/2025		698,853	0.822777103				16,163		16,163		16,163			1,910		0003
EUR/S 2756016.25 USD-L2500000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		2,756,016	0.907106408				233,771		233,771		233,771			12,262		0003
GBP/L 143962.20 USD-S116966.36GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025		143,962	0.812479665				(16,671)		(16,671)		(16,671)			413		0003
GBP/L 1263817.68 USD-S994505.57GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025		1,263,818	0.786905885				(101,961)		(101,961)		(101,961)			3,623		0003
GBP/L 402881.45 USD-S318561.43GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025		402,881	0.790707614				(34,615)		(34,615)		(34,615)			1,184		0003
EUR/L 1398802.07 USD-S1260465.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	02/22/2024	09/16/2025		1,398,802	0.901103857				(93,564)		(93,564)		(93,564)			3,233		0003
EUR/L 342129.95 USD-S307463.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025		342,130	0.898674466				(23,312)		(23,312)		(23,312)			1,059		0003
EUR/L 1393615.84 USD-S1250720.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	02/22/2024	12/16/2025		1,393,616	0.897464663				(95,634)		(95,634)		(95,634)			4,741		0003
EUR/L 559997.10 USD-S499930.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		559,997	0.892737587				(38,911)		(38,911)		(38,911)			2,496		0003
GBP/L 404112.85 USD-S318048.83GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		404,113	0.787029737				(32,410)		(32,410)		(32,410)			423		0003
GBP/L 392023.19 USD-S308509.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		392,023	0.786967832				(31,644)		(31,644)		(31,644)			1,066		0003
EUR/S 7692907.50 USD-L6750000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		7,692,908	0.877431582				524,895		524,895		524,895			58,421		0003
EUR/S 6838140.00 USD-L6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		6,838,140	0.877431582				466,573		466,573		466,573			51,930		0003
EUR/S 7294483.20 USD-L6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		7,294,483	0.877375384				502,089		502,089		502,089			56,244		0003
EUR/S 8913060.00 USD-L7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,913,060	0.875120329				586,004		586,004		586,004			67,888		0003
EUR/S 5897482.50 USD-L5250000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		5,897,483	0.890210357				418,432		418,432		418,432			30,087		0003
EUR/S 2311011.00 USD-L2060000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		2,311,011	0.891384766				188,501		188,501		188,501			16,497		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 4837070.00 USD-L4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	01/15/2027		4,837,070	0.888967908				370,031		370,031		370,031			30,064		0003
EUR/L 226359.72 USD-S204683.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025		226,360	0.904240869				(15,982)		(15,982)		(15,982)			523		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO ReInv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				72,792		72,792		72,792			41,230		0003
EUR/L 4401360.00 USD-S3600000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,401,360	0.817929004				20,471		20,471		20,471			29,458		0003
EUR/L 4349600.00 USD-S4000000.00EUR	CLO ReInv6m JUBIL 2021-25A B1 XS2402444033	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/15/2022	11/16/2026		4,349,600	0.919624793				(466,739)		(466,739)		(466,739)			25,556		0003
EUR/L 3809050.00 USD-S3500000.00EUR	CLO ReInv6m NWDSE 2020-21X B1R XS2345832807	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/18/2022	06/15/2026		3,809,050	0.918864284				(385,462)		(385,462)		(385,462)			18,650		0003
EUR/L 3342000.00 USD-S3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027		3,342,000	0.897666068				(304,075)		(304,075)		(304,075)			25,304		0003
EUR/L 9747457.50 USD-S9075000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027		9,747,458	0.93101201				(1,256,624)		(1,256,624)		(1,256,624)			74,243		0003
EUR/L 13923900.00 USD-S13500000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		13,923,900	0.969555943				(2,321,141)		(2,321,141)		(2,321,141)			87,305		0003
EUR/L 1939540.00 USD-S1850000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		1,939,540	0.953834414				(287,883)		(287,883)		(287,883)			12,055		0003
EUR/L 3130500.00 USD-S3000000.00EUR	CLO ReInv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		3,130,500	0.958313368				(463,061)		(463,061)		(463,061)			15,971		0003
EUR/L 2365987.50 USD-S2250000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		2,365,988	0.950977129				(350,350)		(350,350)		(350,350)			16,218		0003
EUR/L 1714350.00 USD-S1650000.00EUR	CLO ReInv6m SNDPE 2A B1R XS2439760062	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027		1,714,350	0.962463908				(275,268)		(275,268)		(275,268)			11,526		0003
EUR/L 6259991.40 USD-S6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		6,259,991	0.95846777				(1,000,646)		(1,000,646)		(1,000,646)			47,539		0003
EUR/L 1550850.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		1,550,850	0.967211529				(245,465)		(245,465)		(245,465)			7,933		0003
EUR/L 3112800.00 USD-S3000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		3,112,800	0.963762529				(485,508)		(485,508)		(485,508)			17,011		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(201,510)		(201,510)		(201,510)			5,186		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(226,511)		(226,511)		(226,511)			8,012		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(456,512)		(456,512)		(456,512)			16,704		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(379,639)		(379,639)		(379,639)			15,094		0003
SEK/L 142463886.01 USD-S1347024535.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2025	05/15/2026		142,463,886	9.4552				(2,788,228)		(2,788,228)		(2,788,228)			665,922		0003
EUR/S 524893.00 USD-L467321.39EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	08/15/2025		524,893	0.890317436				27,281		27,281		27,281			932		0003
AUD/S 1448266.44 USD-L2223631.00AUD	Hurstville - 1BANOPDR5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	09/19/2025		1,448,266	1.535374251				17,357		17,357		17,357			3,411		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 49354716.28 USD-S36179247.40GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	06/24/2025	09/30/2025		49,354,716	0.733045393				(326,675)		(326,675)		(326,675)			123,893		0003
GBP/S 996803.23 USD-L731807.74GBP	The Whiteley 7410036	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	09/30/2025		996,803	0.734154664				8,116		8,116		8,116			2,502		0003
EUR/L 9569700.00 USD-S7750000.00EUR	CLO Reinv6m AVOCA 22A C XS2296333250	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		9,569,700	0.809847749				367,573		367,573		367,573			25,907		0003
EUR/L 5556600.00 USD-S4500000.00EUR	CLO Reinv6m NEUBE 2021-1A C XS2293734989	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		5,556,600	0.809847749				213,430		213,430		213,430			15,043		0003
EUR/L 6174000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 6A A2 XS2291788813	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		6,174,000	0.809847749				237,144		237,144		237,144			16,714		0003
EUR/L 8174400.00 USD-S6500000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		8,174,400	0.795165394				318,258		318,258		318,258			44,259		0003
EUR/L 22355250.00 USD-S18175000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026		22,355,250	0.81300813				652,679		652,679		652,679			82,533		0003
EUR/L 7500000.00 USD-S6000000.00EUR	CLO Reinv6m SNDPE 1A CR XS2339925773	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026		7,500,000	0.8				284,987		284,987		284,987			35,057		0003
EUR/L 7513200.00 USD-S6000000.00EUR	CLO Reinv6m CORDA 20A D XS2339007028	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		7,513,200	0.798594474				286,773		286,773		286,773			36,786		0003
EUR/L 9402573.00 USD-S7500000.00EUR	CLO Reinv6m PRVD 3A DR XS2356226618	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		9,402,573	0.797654004				357,106		357,106		357,106			47,969		0003
EUR/L 1227900.00 USD-S1000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2021	01/16/2026		1,227,900	0.814398567				33,784		33,784		33,784			4,545		0003
EUR/L 1645077.00 USD-S1330000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2021	06/22/2026		1,645,077	0.808472795				43,411		43,411		43,411			8,135		0003
EUR/L 15856925.00 USD-S12550000.00EUR	CLO Reinv6m PENTA 2021-10A D XS2401708768	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		15,856,925	0.791452315				534,811		534,811		534,811			108,931		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025		93,107,536	0.726163677				192,280		192,280		192,280			273,523		0003
EUR/L 24756000.00 USD-S20000000.00EUR	CLO Reinv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		24,756,000	0.807884957				350,438		350,438		350,438			173,244		0003
EUR/L 175227.57 USD-S157876.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		175,228	0.900982077				(12,759)		(12,759)		(12,759)			596		0003
EUR/S 343807.09 USD-L311250.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025		343,807	0.905305094				24,028		24,028		24,028			630		0003
GBP/L 274043.09 USD-S216347.70GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025		274,043	0.789465992				(23,078)		(23,078)		(23,078)			805		0003
GBP/L 605788.93 USD-S463957.21GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/03/2024	10/28/2025		605,789	0.765872711				(31,375)		(31,375)		(31,375)			1,737		0003
EUR/S 9222675.00 USD-L8250000.00EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		9,222,675	0.894534395				562,916		562,916		562,916			24,967		0003
GBP/S 100395346.96 USD-L75441263.14GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2024	11/03/2025		100,395,347	0.751441829				3,211,985		3,211,985		3,211,985			294,932		0003
EUR/L 35292.47 USD-S32101.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	10/16/2025		35,292	0.909586946				(2,787)		(2,787)		(2,787)			96		0003
EUR/L 38599.92 USD-S34935.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	01/16/2026		38,600	0.90505913				(3,067)		(3,067)		(3,067)			143		0003
EUR/S 7328750.00 USD-L6500000.00EUR	CLO Reinv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		7,328,750	0.88691796				627,236		627,236		627,236			64,046		0003
EUR/S 32092710.00 USD-L28500000.00EUR	CLO Reinv6m CORDA 26A C XS2553242681	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		32,092,710	0.888052146				2,785,802		2,785,802		2,785,802			280,206		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1633084.95 USD-S1305274.31GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/06/2025	10/28/2025		1,633,085	0.799269083				(159,480)		(159,480)		(159,480)			4,682		0003
EUR/L 7449180.00 USD-S6000000.00EUR	CLO Reinv6m HNLY 4A D XS2291283294	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2021	01/26/2026		7,449,180	0.805457782				278,181		278,181		278,181			28,252		0003
EUR/L 3717741.30 USD-S3010000.00EUR	CLO Reinv6m CORDA 4A CRRR XS2298980942	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025		3,717,741	0.809631375				159,026		159,026		159,026			6,599		0003
EUR/L 10217212.50 USD-S8250000.00EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		10,217,213	0.807460939				421,022		421,022		421,022			27,660		0003
EUR/L 2464000.00 USD-S2000000.00EUR	CLO Reinv6m ARBR 4A DRR XS2309835267	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/09/2021	01/15/2026		2,464,000	0.811688312				75,732		75,732		75,732			9,097		0003
EUR/L 18450000.00 USD-S15000000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026		18,450,000	0.81300813				538,662		538,662		538,662			68,116		0003
EUR/L 26651937.50 USD-S21500000.00EUR	CLO Reinv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/05/2021	10/21/2026		26,651,938	0.806695573				629,688		629,688		629,688			152,499		0003
EUR/L 15555400.00 USD-S14000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		15,555,400	0.900009				(1,436,523)		(1,436,523)		(1,436,523)			113,989		0003
EUR/L 7546800.00 USD-S7125000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		7,546,800	0.944108761				(992,276)		(992,276)		(992,276)			38,502		0003
EUR/L 5560800.00 USD-S5250000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		5,560,800	0.944108761				(731,151)		(731,151)		(731,151)			28,370		0003
EUR/L 8389689.00 USD-S7700000.00EUR	CLO Reinv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		8,389,689	0.917793258				(1,006,424)		(1,006,424)		(1,006,424)			73,317		0003
EUR/L 7750746.00 USD-S6920000.00EUR	CLO Reinv6m DRYD 2013-29A XS1735593300	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2023	01/15/2027		7,750,746	0.892817285				(607,824)		(607,824)		(607,824)			48,173		0003
EUR/S 36966144.50 USD-L33500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		36,966,145	0.906234622				3,098,104		3,098,104		3,098,104			164,466		0003
EUR/L 1476844.22 USD-S1402511.13EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		1,476,844	0.949667616				(223,106)		(223,106)		(223,106)			11,582		0003
EUR/L 1364276.52 USD-S1294625.66EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		1,364,277	0.94894667				(204,992)		(204,992)		(204,992)			10,700		0003
EUR/L 1730265.26 USD-S1637547.33EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,730,265	0.946414037				(255,045)		(255,045)		(255,045)			13,570		0003
EUR/L 4850662.64 USD-S4577824.31EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	01/02/2029		4,850,663	0.943752359				(736,329)		(736,329)		(736,329)			45,454		0003
EUR/L 344974.28 USD-S311250.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025		344,974	0.902242074				(22,861)		(22,861)		(22,861)			632		0003
EUR/S 8434500.00 USD-L7500000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/23/2024	06/15/2026		8,434,500	0.889205051				576,788		576,788		576,788			41,297		0003
SEK/L 1285648.13 USD-S12926677.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025		1,285,648	10.05459999				(96,902)		(96,902)		(96,902)			4,374		0003
EUR/S 1306055.00 USD-L1150000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,306,055	0.88051422				79,935		79,935		79,935			7,426		0003
EUR/S 8033375.00 USD-L7000000.00EUR	CLO Reinv6m JUBIL 2022-26A C XS2494465649	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/20/2024	09/13/2027		8,033,375	0.871364775				485,285		485,285		485,285			59,651		0003
GBP/L 509337.31 USD-S401915.82GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		509,337	0.78909558				(42,634)		(42,634)		(42,634)			1,496		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEK/S 4998789.03 USD-L52081383.19SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		4,998,789	10.41880001				617,242		617,242		617,242			23,366		0003
EUR/S 9774150.00 USD-L8500000.00EUR	CLO Reinv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		9,774,150	0.869640838				603,587		603,587		603,587			78,093		0003
EUR/S 7186875.00 USD-L6250000.00EUR	CLO Reinv6m ARESE 16A D XS2465010093	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		7,186,875	0.869640838				443,814		443,814		443,814			57,421		0003
EUR/L 32182800.00 USD-S26000000.00EUR	CLO Reinv6m AQUE 2021-6A D XS2406748074	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		32,182,800	0.807884957				455,569		455,569		455,569			225,217		0003
GBP/S 308414.15 USD-L228912.75GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025		308,414	0.742225186				6,064		6,064		6,064			884		0003
EUR/L 23276250.00 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/16/2022	09/30/2027		23,276,250	0.80554213				317,677		317,677		317,677			174,652		0003
EUR/L 5151300.00 USD-S4200000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		5,151,300	0.81532817				39,261		39,261		39,261			34,477		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 26A B2 XS2437855377	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				(101,690)		(101,690)		(101,690)			68,483		0003
EUR/L 24965247.49 USD-S21268740.41EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		24,965,247	0.85193389				(525,785)		(525,785)		(525,785)			112,220		0003
GBP/L 33298849.81 USD-S25630272.33GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025		33,298,850	0.769704434				(1,894,605)		(1,894,605)		(1,894,605)			95,465		0003
EUR/L 10336665.00 USD-S9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		10,336,665	0.919058516				(1,168,307)		(1,168,307)		(1,168,307)			73,789		0003
EUR/L 35399115.00 USD-S33500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		35,399,115	0.946351342				(4,616,603)		(4,616,603)		(4,616,603)			157,494		0003
EUR/L 14283249.21 USD-S13500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,283,249	0.945163093				(1,843,043)		(1,843,043)		(1,843,043)			63,548		0003
EUR/L 6348110.76 USD-S6000000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		6,348,111	0.945163093				(819,130)		(819,130)		(819,130)			28,243		0003
EUR/L 6612378.75 USD-S6450000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025		6,612,379	0.975443217				(1,029,201)		(1,029,201)		(1,029,201)			17,901		0003
EUR/L 5243096.70 USD-S5013000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		5,243,097	0.956114351				(777,640)		(777,640)		(777,640)			29,811		0003
EUR/L 2167243.60 USD-S2060000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		2,167,244	0.95051613				(322,455)		(322,455)		(322,455)			15,471		0003
EUR/L 7042490.33 USD-S6750000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,042,490	0.95846777				(1,125,726)		(1,125,726)		(1,125,726)			53,482		0003
EUR/L 1552035.00 USD-S1500000.00EUR	CLO Reinv6m RRME 9A A2E XS2388492501	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	10/15/2026		1,552,035	0.96647305				(248,718)		(248,718)		(248,718)			8,825		0003
EUR/L 6789062.50 USD-S6250000.00EUR	CLO Reinv6m ARESE 16A D XS2465010093	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		6,789,063	0.920598389				(808,407)		(808,407)		(808,407)			54,243		0003
EUR/L 2183922.38 USD-S2000000.00EUR	CLO Reinv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		2,183,922	0.915783463				(257,009)		(257,009)		(257,009)			19,068		0003
EUR/S 4711402.00 USD-L3950000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	01/18/2028		4,711,402	0.838391629				125,331		125,331		125,331			37,643		0003
EUR/L 20609820.00 USD-S18000000.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/17/2025	09/19/2025		20,609,820	0.873370073				(705,845)		(705,845)		(705,845)			48,544		0003
EUR/L 8758767.78 USD-S7596608.26EUR	Coupon Hedge RML	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/11/2025	09/15/2025		8,758,768	0.867314724				(234,892)		(234,892)		(234,892)			20,115		0003
EUR/L 7122525.00 USD-S5750000.00EUR	CLO Reinv6m RFTE 2021-1A D XS2314307682	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,122,525	0.807297974				253,260		253,260		253,260			26,624		0003
EUR/L 3716100.00 USD-S3000000.00EUR	CLO Reinv6m BABSE 2021-1A D XS2322245098	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		3,716,100	0.807297974				130,799		130,799		130,799			14,094		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 18580500.00 USD-S15000000.00EUR	CLO Reinv6m HNLY 4A C XS2291282304	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		18,580,500	0.807297974				653,993		653,993		653,993			70,468		0003
EUR/L 3320730.00 USD-S2700000.00EUR	CLO Reinv6m CIFCE 3A D XS2274531768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/15/2025		3,320,730	0.813074234				135,477		135,477		135,477			3,366		0003
EUR/L 9878400.00 USD-S8000000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		9,878,400	0.809847749				379,430		379,430		379,430			26,742		0003
EUR/L 8349917.21 USD-S6700000.00EUR	CLO Reinv6m CRWPK 1A CR XS2334259400	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		8,349,917	0.802403165				319,034		319,034		319,034			35,169		0003
EUR/L 12415180.00 USD-S10000000.00EUR	CLO Reinv6m MDPKE 16A C1 XS2332503841	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		12,415,180	0.805465567				359,306		359,306		359,306			63,339		0003
EUR/L 16047057.92 USD-S12800000.00EUR	CLO Reinv6m PRVD 3A CR XS2356225990	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		16,047,058	0.797654004				609,460		609,460		609,460			81,867		0003
EUR/L 8202350.00 USD-S6500000.00EUR	CLO Reinv6m BBAME 2A D XS2385782649	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2021	01/15/2027		8,202,350	0.792455821				301,249		301,249		301,249			50,980		0003
EUR/L 12047774.10 USD-S9650000.00EUR	CLO Reinv6m BECLO 10A DR XS2398805254	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		12,047,774	0.800977834				366,802		366,802		366,802			68,502		0003
EUR/L 12416000.00 USD-S10000000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		12,416,000	0.805412371				269,795		269,795		269,795			77,443		0003
EUR/L 30365300.00 USD-S24500000.00EUR	CLO Reinv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		30,365,300	0.80684202				614,027		614,027		614,027			188,730		0003
EUR/L 44308550.00 USD-S35750000.00EUR	CLO Reinv6m RRME 5A CRN XS2406903810	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		44,308,550	0.80684202				895,978		895,978		895,978			275,392		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.735240052				(5,745)		(5,745)		(5,745)			1,650		0003
EUR/L 13345050.00 USD-S10750000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/16/2022	09/30/2027		13,345,050	0.80554213				182,135		182,135		182,135			100,134		0003
GBP/L 509508.49 USD-S400727.11GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	06/24/2024	10/28/2025		509,508	0.786497414				(40,820)		(40,820)		(40,820)			1,461		0003
EUR/S 11863950.00 USD-L10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		11,863,950	0.885034074				915,329		915,329		915,329			90,790		0003
EUR/S 10657575.00 USD-L9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		10,657,575	0.891384766				869,301		869,301		869,301			76,080		0003
GBP/L 87818.73 USD-S69134.75GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025		87,819	0.787243792				(7,128)		(7,128)		(7,128)			258		0003
EUR/L 137614.25 USD-S123133.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2026		137,614	0.894774487				(10,339)		(10,339)		(10,339)			675		0003
EUR/S 48986.17 USD-L44407.73EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		48,986	0.906536069				3,378		3,378		3,378			51		0003
EUR/S 69795.23 USD-L62805.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		69,795	0.899847024				5,112		5,112		5,112			258		0003
EUR/S 103612.33 USD-L92676.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	08/16/2024	09/16/2025		103,612	0.894454357				6,115		6,115		6,115			239		0003
SEK/S 1728524.87 USD-L17250678.17SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	09/16/2025		1,728,525	9.979999981				105,350		105,350		105,350			3,995		0003
EUR/S 4182787.50 USD-L3750000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/11/2024	10/20/2025		4,182,788	0.89653132				266,594		266,594		266,594			11,585		0003
EUR/S 5861231.25 USD-L5250000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		5,861,231	0.895716237				365,963		365,963		365,963			15,867		0003
EUR/S 16592350.00 USD-L14500000.00EUR	CLO Reinv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/20/2027		16,592,350	0.873896705				1,065,804		1,065,804		1,065,804			126,005		0003
EUR/L 34559.56 USD-S31131.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	04/16/2026		34,560	0.900819628				(2,736)		(2,736)		(2,736)			154		0003
EUR/L 1368875.00 USD-S1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.913158616				(140,458)		(140,458)		(140,458)			7,873		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 20950296.00 USD-L18600000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		20,950,296	0.887815618				1,813,069		1,813,069		1,813,069			182,920		0003
GBP/L 140580.87 USD-S100000.00GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		140,581	0.711334337				3,120		3,120		3,120			403		0003
GBP/L 8228138.57 USD-S5852957.50GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		8,228,139	0.711334338				182,623		182,623		182,623			23,589		0003
EUR/L 9597987.50 USD-S7750000.00EUR	CLO Reinv6m AVOCA 22A C XS2296333250	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,597,988	0.807460939				395,506		395,506		395,506			25,983		0003
GBP/L 230029.36 USD-S181011.45GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025		230,029	0.786905854				(18,558)		(18,558)		(18,558)			659		0003
EUR/L 1240237.96 USD-S1120713.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		1,240,238	0.903628067				(81,269)		(81,269)		(81,269)			1,298		0003
EUR/L 1219336.07 USD-S1092839.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		1,219,336	0.896258125				(84,094)		(84,094)		(84,094)			4,513		0003
EUR/L 1225586.96 USD-S1094127.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		1,225,587	0.892737583				(85,159)		(85,159)		(85,159)			5,462		0003
EUR/L 1262552.38 USD-S1109789.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		1,262,552	0.879004965				(82,235)		(82,235)		(82,235)			8,457		0003
EUR/L 1695293.02 USD-S1484429.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2027		1,695,293	0.875618405				(107,983)		(107,983)		(107,983)			12,118		0003
EUR/L 1256249.82 USD-S1108439.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/15/2027		1,256,250	0.882339963				(83,415)		(83,415)		(83,415)			7,808		0003
GBP/L 190165.64 USD-S149642.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		190,166	0.786905931				(15,355)		(15,355)		(15,355)			589		0003
GBP/L 105485.43 USD-S84291.00GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/19/2024	10/28/2025		105,485	0.799077181				(10,273)		(10,273)		(10,273)			302		0003
EUR/L 201892.83 USD-S183023.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		201,893	0.906536156				(13,922)		(13,922)		(13,922)			211		0003
EUR/L 62035.32 USD-S55507.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2026		62,035	0.894774622				(4,661)		(4,661)		(4,661)			304		0003
EUR/S 44815.02 USD-L39957.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	12/16/2025		44,815	0.891615133				2,763		2,763		2,763			152		0003
EUR/S 1345912.03 USD-L1191642.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2026		1,345,912	0.885378853				87,722		87,722		87,722			6,875		0003
EUR/S 1330473.45 USD-L1166815.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2027		1,330,473	0.876992968				83,601		83,601		83,601			8,911		0003
EUR/S 3717017.50 USD-L3325000.00EUR	CLO Reinv6m AVOCA 22A D XS2296333508	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		3,717,018	0.894534395				226,872		226,872		226,872			10,063		0003
EUR/S 1556500.00 USD-L1375000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,556,500	0.883392226				116,377		116,377		116,377			11,764		0003
EUR/L 24248.31 USD-S21878.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	03/16/2026		24,248	0.902282675				(1,922)		(1,922)		(1,922)			102		0003
BRL/L 413372.82 USD-S3408754.97BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2030		413,373	8.246200053				(6,443)		(6,443)		(6,443)			4,756		0003
BRL/L 331376.01 USD-S3045975.11BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2032		331,376	9.19189989				(5,836)		(5,836)		(5,836)			4,320		0003
GBP/L 8588164.31 USD-S6300745.00GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2025	09/29/2025		8,588,164	0.733654454				(63,999)		(63,999)		(63,999)			21,441		0003
GBP/L 45206695.34 USD-S32157074.67GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		45,206,695	0.711334337				1,003,358		1,003,358		1,003,358			129,604		0003
EUR/L 7927680.00 USD-S6400000.00EUR	CLO Reinv6m RFTE 2021-1A C XS2314307096	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,927,680	0.807297974				281,889		281,889		281,889			29,634		0003
EUR/L 4105710.00 USD-S3325000.00EUR	CLO Reinv6m AVOCA 22A D XS2296333508	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		4,105,710	0.809847749				157,701		157,701		157,701			11,115		0003
EUR/L 16052400.00 USD-S13000000.00EUR	CLO Reinv6m RRME 6A C XS2291789464	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		16,052,400	0.809847749				616,574		616,574		616,574			43,457		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5639140.00 USD-S4600000.00EUR	CLO Reinv6m ADAGI IV-A CRR XS2331322417	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026		5,639,140	0.815727221				146,750		146,750		146,750			20,819		0003
EUR/L 11670240.00 USD-S9488000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026		11,670,240	0.81300813				340,722		340,722		340,722			43,085		0003
EUR/L 7281250.00 USD-S5825000.00EUR	CLO Reinv6m SNDPE 1A DR XS2339926078	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026		7,281,250	0.8				276,675		276,675		276,675			34,035		0003
EUR/L 5351780.00 USD-S4300000.00EUR	CLO Reinv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2021	01/15/2027		5,351,780	0.803470995				128,919		128,919		128,919			33,263		0003
EUR/L 27000000.00 USD-S21600000.00EUR	CLO Reinv6m DUNEP 1A DR XS2401573147	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2021	11/20/2026		27,000,000	0.8				814,786		814,786		814,786			159,265		0003
GBP/L 17961273.36 USD-S13414947.61GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025		17,961,273	0.746881768				(466,493)		(466,493)		(466,493)			51,493		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 26A C XS2437855534	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				(101,690)		(101,690)		(101,690)			68,483		0003
EUR/S 2943950.00 USD-L2500000.00EUR	CLO Reinv6m CIFCE 3A D XS2274531768	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2022	07/15/2025		2,943,950	0.849199205				5,122		5,122		5,122			2,984		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.752615329				(12,191)		(12,191)		(12,191)			1,061		0003
EUR/L 7769510.00 USD-S7000000.00EUR	CLO Reinv6m JUBIL 2022-26A C XS2494465649	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/27/2022	09/13/2027		7,769,510	0.900957718				(729,827)		(729,827)		(729,827)			57,692		0003
SEK/L 129492487.42 USD-S1289784022.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2022	05/15/2026		129,492,487	9.9603				(9,189,045)		(9,189,045)		(9,189,045)			605,290		0003
EUR/L 14812258.44 USD-S14000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,812,258	0.945163093				(1,911,304)		(1,911,304)		(1,911,304)			65,901		0003
EUR/L 11286450.00 USD-S10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,448,194)		(1,448,194)		(1,448,194)			86,370		0003
SEK/L 12880146.38 USD-S130153879.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		12,880,146	10.105				(1,108,099)		(1,108,099)		(1,108,099)			60,206		0003
EUR/L 865488.00 USD-S780000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027		865,488	0.901225667				(76,317)		(76,317)		(76,317)			5,398		0003
EUR/L 3372536.50 USD-S3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028		3,372,537	0.89102075				(297,608)		(297,608)		(297,608)			28,368		0003
EUR/L 1644075.00 USD-S1500000.00EUR	CLO Reinv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	01/15/2026		1,644,075	0.912367137				(142,579)		(142,579)		(142,579)			6,070		0003
EUR/S 1675050.00 USD-L1500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		1,675,050	0.895495657				(126,136)		(126,136)		(126,136)			8,568		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025		478,305	0.822104756				(61,154)		(61,154)		(61,154)			1,405		0003
EUR/L 561844.00 USD-S500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		561,844	0.889926741				(43,587)		(43,587)		(43,587)			3,760		0003
EUR/L 5685861.28 USD-S5060000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,685,861	0.889926741				(441,105)		(441,105)		(441,105)			38,055		0003
EUR/L 4786110.00 USD-S4260000.00EUR	CLO Reinv6m CADOG 11A CN XS1833626317	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/21/2023	05/17/2027		4,786,110	0.890075656				(376,343)		(376,343)		(376,343)			32,807		0003
EUR/L 3327275.50 USD-S2950000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		3,327,276	0.886611283				(268,988)		(268,988)		(268,988)			26,584		0003
EUR/L 4475760.00 USD-S4000000.00EUR	CLO Reinv6m CLNPK 1A CE XS1622862263	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2023	06/12/2026		4,475,760	0.893702969				(321,852)		(321,852)		(321,852)			21,820		0003
GBP/S 192738.42 USD-L152007.30GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2023	11/03/2025		192,738	0.788671506				16,021		16,021		16,021			566		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 12443124.10 USD-L10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		12,443,124	0.849545493				496,843		496,843		496,843			100,952		0003
EUR/S 2648925.00 USD-L2250000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		2,648,925	0.849401172				105,767		105,767		105,767			21,558		0003
GBP/L 1894673.99 USD-S1491164.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		1,894,674	0.787029752				(152,386)		(152,386)		(152,386)			3,471		0003
EUR/S 1496316.50 USD-L1330000.00EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/23/2024	06/22/2026		1,496,317	0.888849384				102,232		102,232		102,232			7,399		0003
SEK/L 1710002.69 USD-S17250678.17SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025		1,710,003	10.08810002				(123,872)		(123,872)		(123,872)			3,952		0003
GBP/L 11670.26 USD-S9208.95GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		11,670	0.78909553				(977)		(977)		(977)			34		0003
EUR/L 5904250.00 USD-S4750000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026		5,904,250	0.804505229				230,950		230,950		230,950			21,798		0003
EUR/L 3447987.45 USD-S2775000.00EUR	CLO ReInv6m RKFPK 1A C XS2360921600	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		3,447,987	0.804817315				133,616		133,616		133,616			12,730		0003
GBP/S 56134.92 USD-L41664.75GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025		56,135	0.74222516				1,104		1,104		1,104			161		0003
GBP/L 393964.21 USD-S316569.34GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025		393,964	0.80354875				(40,788)		(40,788)		(40,788)			1,129		0003
GBP/L 26202.77 USD-S21289.22GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025		26,203	0.812479749				(3,034)		(3,034)		(3,034)			75		0003
EUR/L 630239.59 USD-S567911.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/22/2024	09/16/2025		630,240	0.901103848				(42,156)		(42,156)		(42,156)			1,457		0003
EUR/L 1247135.88 USD-S1104686.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/22/2024	10/16/2026		1,247,136	0.885778821				(83,937)		(83,937)		(83,937)			7,099		0003
GBP/L 176767.86 USD-S138896.88GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		176,768	0.785758678				(13,983)		(13,983)		(13,983)			507		0003
EUR/L 130794.68 USD-S117695.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		130,795	0.899846997				(9,580)		(9,580)		(9,580)			484		0003
EUR/S 45130.92 USD-L40372.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	09/16/2025		45,131	0.894566297				2,669		2,669		2,669			104		0003
EUR/S 1331437.53 USD-L1164088.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2027		1,331,438	0.874309296				82,826		82,826		82,826			9,517		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		8,931,400	0.895716237				557,658		557,658		557,658			24,179		0003
EUR/S 648891.25 USD-L582696.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	06/16/2026		648,891	0.8979885				51,256		51,256		51,256			3,182		0003
BRL/L 894750.77 USD-S5762642.34BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2027		894,751	6.440500006				(19,460)		(19,460)		(19,460)			5,988		0003
BRL/S 1039389.00 USD-L6654480.19BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2027		1,039,389	6.402299995				(17,586)		(17,586)		(17,586)			7,870		0003
BRL/S 1008717.78 USD-L6666817.55BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/17/2028		1,008,718	6.609199998				(20,450)		(20,450)		(20,450)			8,440		0003
BRL/S 1037490.34 USD-L7292934.59BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/16/2029		1,037,490	7.029399994				(29,685)		(29,685)		(29,685)			10,109		0003
BRL/S 820378.69 USD-L5951191.12BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2029		820,379	7.254200033				(26,415)		(26,415)		(26,415)			8,502		0003
EUR/S 2229285.20 USD-L2000000.00EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	11/04/2026		2,229,285	0.897148557				186,422		186,422		186,422			12,941		0003
EUR/L 823941.36 USD-S7488864.00EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	09/19/2025		823,941	0.908880214				(62,866)		(62,866)		(62,866)			1,941		0003

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GBP/L 188954.11 USD-S142902.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/17/2025	01/11/2027		188,954	0.756280242				(6,935)		(6,935)		(6,935)			1,170		0003
SEK/L 467572.26 USD-S4416582.35SEK	EQT Nordics Sweden-7410015	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/22/2025	09/15/2025		467,572	9.44577497				(1,912)		(1,912)		(1,912)			1,074		0003
EUR/L 2281088.23 USD-S1972223.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/02/2025	04/24/2026		2,281,088	0.864597842				(82,529)		(82,529)		(82,529)			10,306		0003
GBP/S 6836543.27 USD-L5134124.17GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		6,836,543	0.750982473				213,116		213,116		213,116			35,107		0003
EUR/L 2114053.06 USD-S1860780.38EUR	Domi 2020-2 Class A-50136222	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2025	11/17/2025		2,114,053	0.880195684				(97,616)		(97,616)		(97,616)			6,546		0003
EUR/L 3662744.35 USD-S3192334.68EUR	Dutch Property Finance 2021-2 - Class A-50135991	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2025	04/28/2026		3,662,744	0.871569068				(163,867)		(163,867)		(163,867)			16,658		0003
EUR/L 256779.06 USD-S219863.47EUR	Coupon Hedge CLO MJSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		256,779	0.85623598				(3,764)		(3,764)		(3,764)			645		0003
EUR/L 12300000.00 USD-S10000000.00EUR	CLO ReInv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/09/2021	01/15/2026		12,300,000	0.81300813				359,108		359,108		359,108			45,410		0003
EUR/L 8056750.00 USD-S6500000.00EUR	CLO ReInv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		8,056,750	0.806776926				161,929		161,929		161,929			50,341		0003
GBP/L 12962610.37 USD-S9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		12,962,610	0.726374664				36,473		36,473		36,473			80,280		0003
GBP/L 670936.68 USD-S495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		670,937	0.73887986				(9,010)		(9,010)		(9,010)			4,155		0003
EUR/L 843553.35 USD-S718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		843,553	0.851933894				(17,766)		(17,766)		(17,766)			3,792		0003
GBP/L 128059.37 USD-S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/23/2022	01/11/2027		128,059	0.796908028				(11,371)		(11,371)		(11,371)			793		0003
GBP/L 88437020.40 USD-S70899924.16GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/01/2022	02/25/2026		88,437,020	0.801699603				(8,784,769)		(8,784,769)		(8,784,769)			358,561		0003
EUR/L 1847008.35 USD-S1756546.22EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025		1,847,008	0.951022349				(226,138)		(226,138)		(226,138)			2,558		0003
EUR/L 4101893.51 USD-S3873730.76EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/15/2026		4,101,894	0.944376238				(536,360)		(536,360)		(536,360)			20,084		0003
SEK/L 9130454.29 USD-S92263240.64SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		9,130,454	10.105				(785,507)		(785,507)		(785,507)			42,679		0003
EUR/L 1123000.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,123,000	0.89047195				(86,304)		(86,304)		(86,304)			7,223		0003
EUR/S 2529780.00 USD-L2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		2,529,780	0.869640838				156,223		156,223		156,223			20,212		0003
EUR/S 8003726.25 USD-L7125000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		8,003,726	0.890210357				567,872		567,872		567,872			40,833		0003
EUR/L 150291.70 USD-S134935.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	03/16/2026		150,292	0.897827225				(11,114)		(11,114)		(11,114)			633		0003
EUR/S 57686.40 USD-L52101.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		57,686	0.903179259				4,116		4,116		4,116			157		0003
EUR/S 2509568.60 USD-L2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/29/2024	03/15/2028		2,509,569	0.876644695				178,345		178,345		178,345			20,655		0003
EUR/L 6547690.00 USD-S5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/02/2022	07/15/2027		6,547,690	0.859845228				(299,491)		(299,491)		(299,491)			46,772		0003
EUR/S 643448.57 USD-L575000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/10/2024	10/17/2025		643,449	0.893622314				38,662		38,662		38,662			1,758		0003
EUR/S 21215284.60 USD-L18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/25/2024	11/03/2025		21,215,285	0.882342768				1,014,385		1,014,385		1,014,385			62,324		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 54693.37 USD-S49348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	03/16/2026		54,693	0.902282854				(4,336)		(4,336)		(4,336)			230		0003
EUR/S 8668660.00 USD-L7700000.00EUR	CLO Reinv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	12/16/2024	07/19/2028		8,668,660	0.888257239				754,838		754,838		754,838			75,755		0003
EUR/L 6642185.50 USD-S5350000.00EUR	CLO Reinv6m AVOCA 13A DRR XS2326455800	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/20/2021	01/15/2026		6,642,186	0.805457782				252,433		252,433		252,433			24,522		0003
EUR/L 4117846.25 USD-S3325000.00EUR	CLO Reinv6m AVOCA 22A D XS2296333508	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		4,117,846	0.807460939				169,685		169,685		169,685			11,148		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,907,600	0.807460939				408,264		408,264		408,264			26,822		0003
GBP/L 2180808.45 USD-S1560730.30GBP	Patrizia London - 7200445	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025		2,180,808	0.715665927				35,603		35,603		35,603			6,252		0003
GBP/L 456737.43 USD-S375310.14GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025		456,737	0.821719691				(58,685)		(58,685)		(58,685)			1,309		0003
EUR/L 629162.30 USD-S562429.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/22/2024	03/16/2026		629,162	0.893934665				(43,596)		(43,596)		(43,596)			2,650		0003
EUR/S 2031230.00 USD-L1774000.00EUR	CLO Reinv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/23/2024	07/15/2027		2,031,230	0.873362445				124,119		124,119		124,119			14,510		0003
BRL/L 891683.55 USD-S6374467.33BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/16/2028		891,684	7.148799964				(16,266)		(16,266)		(16,266)			8,097		0003
BRL/S 412331.23 USD-L3287558.14BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2031		412,331	7.973100024				(16,077)		(16,077)		(16,077)			4,963		0003
BRL/S 384951.22 USD-L3166724.18BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2031		384,951	8.226299893				(15,830)		(15,830)		(15,830)			4,830		0003
EUR/L 13712485.04 USD-S12453328.95EUR	Irish RPL UPB	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	03/17/2025	09/19/2025		13,712,485	0.908174478				(1,034,792)		(1,034,792)		(1,034,792)			32,298		0003
EUR/L 133465292.39 USD-S120955691.87EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/07/2025	07/15/2025		133,465,292	0.906270759				(9,151,123)		(9,151,123)		(9,151,123)			135,280		0003
EUR/S 9168800.00 USD-L8000000.00EUR	CLO Reinv6m RRME 9A C XS2388493657	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		9,168,800	0.872524213				487,140		487,140		487,140			52,132		0003
GBP/L 709133.65 USD-S533127.07GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/02/2025	01/11/2027		709,134	0.751800553				(21,673)		(21,673)		(21,673)			4,392		0003
GBP/L 1911262.88 USD-S1437188.99GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	07/15/2025		1,911,263	0.751957779				(61,272)		(61,272)		(61,272)			1,937		0003
GBP/S 1908244.35 USD-L1437188.99GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	07/15/2025		1,908,244	0.753147253				64,291		64,291		64,291			1,934		0003
GBP/S 905418.01 USD-L681425.33GBP	WOLAND FINANCE NO 1 12/1/50 50083105	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	09/19/2025		905,418	0.752608544				30,252		30,252		30,252			2,133		0003
EUR/L 1565280.21 USD-S1361616.43EUR	East Road - 7200561	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/27/2026		1,565,280	0.869886696				(69,190)		(69,190)		(69,190)			7,453		0003
EUR/L 2324908.38 USD-S2001860.19EUR	Domi 2021-1 Class A-50136220	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2025	09/19/2025		2,324,908	0.861049066				(45,702)		(45,702)		(45,702)			5,476		0003
GBP/S 4043970.00 USD-L3000000.00GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2025	09/19/2025		4,043,970	0.741845266				75,353		75,353		75,353			9,525		0003
EUR/L 11155500.00 USD-S9000000.00EUR	CLO Reinv6m ANCHE 2A CR XS2320766236	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/20/2021	01/15/2026		11,155,500	0.806776926				406,791		406,791		406,791			41,185		0003
EUR/L 6605955.30 USD-S5350000.00EUR	CLO Reinv6m CIFCE 3A C XS2274531172	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025		6,605,955	0.809875295				294,389		294,389		294,389			6,696		0003
EUR/L 7038120.60 USD-S5700000.00EUR	CLO Reinv6m CIFCE 3A D XS2274531768	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025		7,038,121	0.809875295				313,649		313,649		313,649			7,134		0003
EUR/L 24794680.00 USD-S20000000.00EUR	CLO Reinv6m RRME 6A B XS2291789118	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		24,794,680	0.806624647				1,046,018		1,046,018		1,046,018			67,123		0003
EUR/L 7624364.10 USD-S6150000.00EUR	CLO Reinv6m PENTA 2018-5A CR XS2289567674	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		7,624,364	0.806624647				321,650		321,650		321,650			20,640		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1931955.00 USD-S1850000.00EUR	CLO ReInv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		1,931,955	0.95757924				(289,803)		(289,803)		(289,803)			10,985		0003
EUR/L 570157.50 USD-S550000.00EUR	CLO ReInv6m NEUBE 2021-2A C XS2374582224	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/07/2022	10/15/2026		570,158	0.964645734				(90,169)		(90,169)		(90,169)			3,242		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(229,446)		(229,446)		(229,446)			9,800		0003
EUR/L 1284768.75 USD-S1250000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,769	0.972937737				(204,404)		(204,404)		(204,404)			5,143		0003
EUR/L 1588350.00 USD-S1500000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				(211,025)		(211,025)		(211,025)			8,448		0003
EUR/L 798450.00 USD-S750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				(105,216)		(105,216)		(105,216)			4,963		0003
EUR/L 3897281.25 USD-S3750000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		3,897,281	0.962209232				(547,292)		(547,292)		(547,292)			10,794		0003
EUR/L 9233125.00 USD-S8500000.00EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		9,233,125	0.920598389				(1,099,434)		(1,099,434)		(1,099,434)			73,770		0003
EUR/L 31020825.00 USD-S28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		31,020,825	0.918737654				(3,752,643)		(3,752,643)		(3,752,643)			270,847		0003
EUR/L 6973248.00 USD-S6400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/08/2022	07/19/2028		6,973,248	0.917793258				(836,508)		(836,508)		(836,508)			60,939		0003
EUR/L 6963783.00 USD-S6225000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		6,963,783	0.89391068				(638,020)		(638,020)		(638,020)			58,746		0003
EUR/L 5031000.00 USD-S4500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		5,031,000	0.894454383				(455,349)		(455,349)		(455,349)			40,944		0003
EUR/S 3483270.00 USD-L3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/15/2022	07/14/2027		3,483,270	0.904322662				335,349		335,349		335,349			24,866		0003
EUR/L 1671600.00 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2021-2A C XS2391834848	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/15/2026		1,671,600	0.897343862				(134,724)		(134,724)		(134,724)			9,504		0003
EUR/L 2349270.00 USD-S2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		2,349,270	0.893894699				(204,538)		(204,538)		(204,538)			17,936		0003
EUR/L 2990520.00 USD-S2700000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027		2,990,520	0.902853016				(268,873)		(268,873)		(268,873)			18,571		0003
EUR/L 2517240.00 USD-S2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	01/17/2023	03/15/2028		2,517,240	0.873973082				(171,349)		(171,349)		(171,349)			20,718		0003
EUR/L 2288400.00 USD-S2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	01/17/2023	03/15/2028		2,288,400	0.873973082				(155,772)		(155,772)		(155,772)			18,834		0003
EUR/S 3857130.00 USD-L3400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/16/2023	07/19/2028		3,857,130	0.88148442				306,782		306,782		306,782			33,707		0003
EUR/L 1125550.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/21/2023	10/15/2027		1,125,550	0.888454533				(90,684)		(90,684)		(90,684)			8,522		0003
GBP/L 2509387.70 USD-S2062013.30GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025		2,509,388	0.821719697				(322,426)		(322,426)		(322,426)			7,194		0003
EUR/L 2371060.00 USD-S2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/27/2023	09/28/2026		2,371,060	0.868809731				(111,598)		(111,598)		(111,598)			13,236		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.861103935				(55,124)		(55,124)		(55,124)			8,357		0003
EUR/S 6614439.00 USD-L6000000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		6,614,439	0.907106408				561,050		561,050		561,050			29,428		0003
EUR/S 15433691.00 USD-L14000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		15,433,691	0.907106408				1,309,117		1,309,117		1,309,117			68,666		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1531019.01 USD-S1226041.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/03/2025		1,531,019	0.800800801				(152,766)		(152,766)		(152,766)			4,498		0003
EUR/L 555920.80 USD-S500266.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		555,921	0.89988752				(37,498)		(37,498)		(37,498)			1,512		0003
EUR/L 1410093.81 USD-S1255593.08EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	06/16/2026		1,410,094	0.890432304				(98,581)		(98,581)		(98,581)			6,914		0003
GBP/L 392362.56 USD-S308509.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		392,363	0.786287152				(31,305)		(31,305)		(31,305)			1,067		0003
GBP/L 1851295.01 USD-S1455649.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		1,851,295	0.786287152				(147,912)		(147,912)		(147,912)			5,733		0003
EUR/S 4444600.00 USD-L4000000.00EUR	CLO ReInv6m CLNPK 1A CE XS1622862263	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	06/12/2026		4,444,600	0.899968501				360,716		360,716		360,716			21,668		0003
GBP/L 216725.50 USD-S171601.69GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/06/2024	11/03/2025		216,726	0.791792798				(18,944)		(18,944)		(18,944)			637		0003
EUR/S 3395775.00 USD-L3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		3,395,775	0.883450759				230,195		230,195		230,195			21,181		0003
EUR/S 8974800.00 USD-L8000000.00EUR	CLO ReInv6m HARVT 29A D XS2498563712	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		8,974,800	0.891384766				732,043		732,043		732,043			64,067		0003
EUR/S 102922.97 USD-L91756.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	12/16/2025		102,923	0.891504005				6,332		6,332		6,332			350		0003
EUR/S 105400.96 USD-L93664.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	03/16/2026		105,401	0.888651963				6,637		6,637		6,637			444		0003
GBP/L 315235.56 USD-S256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		315,236	0.814381982				(35,147)		(35,147)		(35,147)			1,952		0003
EUR/L 1106100.00 USD-S1000000.00EUR	CLO TERM CORDA 14A CR XS2350864091	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2022	02/27/2026		1,106,100	0.904077389				(87,679)		(87,679)		(87,679)			4,503		0003
EUR/L 7542860.00 USD-S6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		7,542,860	0.888257239				(628,927)		(628,927)		(628,927)			61,164		0003
GBP/L 383928.47 USD-S304149.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		383,928	0.792204704				(31,747)		(31,747)		(31,747)			2,378		0003
EUR/L 381696.21 USD-S332198.62EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		381,696	0.870322029				(12,654)		(12,654)		(12,654)			1,094		0003
EUR/L 29052.01 USD-S25284.61EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		29,052	0.870322226				(963)		(963)		(963)			83		0003
EUR/L 20953.61 USD-S18195.21EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		20,954	0.868356813				(754)		(754)		(754)			79		0003
GBP/L 184345.39 USD-S149038.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		184,345	0.80847278				(19,139)		(19,139)		(19,139)			1,142		0003
EUR/L 1256394.83 USD-S1102294.11EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026		1,256,395	0.877346901				(66,788)		(66,788)		(66,788)			5,982		0003
GBP/L 592969.76 USD-S465001.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		592,970	0.784190715				(42,860)		(42,860)		(42,860)			3,672		0003
GBP/S 2120166.67 USD-L1666666.67GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	02/25/2026		2,120,167	0.786101722				169,025		169,025		169,025			8,596		0003
GBP/L 277596.82 USD-S218193.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/21/2023	01/11/2027		277,597	0.78600904				(20,720)		(20,720)		(20,720)			1,719		0003
EUR/L 2936497.10 USD-S2642517.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		2,936,497	0.899887512				(198,073)		(198,073)		(198,073)			7,987		0003
GBP/L 60446.77 USD-S47528.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		60,447	0.786287175				(4,823)		(4,823)		(4,823)			164		0003
GBP/L 60514.99 USD-S47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		60,515	0.785916349				(4,534)		(4,534)		(4,534)			366		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 60969.49 USD-S47969.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2026		60,969	0.786782045				(4,915)		(4,915)		(4,915)			272		0003
GBP/L 60844.52 USD-S47867.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	05/18/2026		60,845	0.786720152				(4,898)		(4,898)		(4,898)			286		0003
GBP/L 60610.94 USD-S47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026		60,611	0.786658316				(4,841)		(4,841)		(4,841)			322		0003
GBP/L 60442.59 USD-S47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		60,443	0.786472585				(4,544)		(4,544)		(4,544)			376		0003
EUR/L 248822.45 USD-S223600.33EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025		248,822	0.898634066				(14,839)		(14,839)		(14,839)			260		0003
GBP/L 452704.28 USD-S354311.87GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		452,704	0.782656329				(33,791)		(33,791)		(33,791)			1,040		0003
GBP/L 150462.77 USD-S117760.64GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	03/15/2024	10/16/2025		150,463	0.782656334				(11,255)		(11,255)		(11,255)			409		0003
GBP/L 2539213.38 USD-S1983605.48GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		2,539,213	0.781188968				(167,610)		(167,610)		(167,610)			17,770		0003
GBP/L 978225.26 USD-S750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		978,225	0.767695377				(33,978)		(33,978)		(33,978)			11,945		0003
GBP/L 2060831.69 USD-S1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		2,060,832	0.761788679				(40,977)		(40,977)		(40,977)			30,851		0003
AUD/L 7634.30 USD-S11561.87AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	12/16/2025		7,634	1.514463671											26		0003
AUD/L 19421.87 USD-S29373.67AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2028		19,422	1.512401741				1		1		1			167		0003
GBP/L 283472.31 USD-S225802.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		283,472	0.79655886				(25,043)		(25,043)		(25,043)			1,756		0003
EUR/L 1156597.14 USD-S1038144.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		1,156,597	0.897585489				(87,083)		(87,083)		(87,083)			5,155		0003
EUR/L 1145366.46 USD-S1015305.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		1,145,366	0.886446238				(81,449)		(81,449)		(81,449)			7,119		0003
EUR/L 1811810.96 USD-S1638009.92EUR	East Road - 7200561 .	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2024	05/27/2026		1,811,811	0.904073304				(154,439)		(154,439)		(154,439)			8,627		0003
EUR/L 236719.53 USD-S214594.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		236,720	0.906536102				(16,323)		(16,323)		(16,323)			248		0003
EUR/L 247746.59 USD-S223476.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025		247,747	0.902038611				(17,872)		(17,872)		(17,872)			767		0003
EUR/S 54616.41 USD-L48816.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		54,616	0.893814698				4,114		4,114		4,114			279		0003
EUR/S 48322.74 USD-L42631.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		48,323	0.882223152				3,135		3,135		3,135			275		0003
SEK/S 1225313.50 USD-L12228628.77SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	09/16/2025		1,225,314	9.980000033				74,680		74,680		74,680			2,832		0003
EUR/S 564325.00 USD-L500000.00EUR	CLO Relnv6m PENTA 2018-5A B2R XS2289566940	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025		564,325	0.886014265				28,741		28,741		28,741			1,528		0003
EUR/S 6941197.50 USD-L6150000.00EUR	CLO Relnv6m PENTA 2018-5A CR XS2289567674	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025		6,941,198	0.886014265				353,516		353,516		353,516			18,791		0003
EUR/L 13050350.00 USD-S10550000.00EUR	CLO Relnv6m HNLY 3A DR XS2414937255	D1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		13,050,350	0.808407437				176,973		176,973		176,973			91,327		0003
GBP/L 359818.17 USD-S261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		359,818	0.726374658				1,012		1,012		1,012			2,228		0003
EUR/S 602623.49 USD-L495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		602,623	0.822639025				(1,341)		(1,341)		(1,341)			3,732		0003
EUR/L 581327.59 USD-S533915.86EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		581,328	0.918442319				(57,152)		(57,152)		(57,152)			2,613		0003

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GBP/L 137907.16 USD-S112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		137,907	0.814846959				(15,459)		(15,459)		(15,459)			854		0003
GBP/L 159282.48 USD-S129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		159,282	0.814846994				(17,855)		(17,855)		(17,855)			986		0003
EUR/L 1963052.01 USD-S1854735.46EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		1,963,052	0.944822374				(245,939)		(245,939)		(245,939)			7,480		0003
EUR/L 1040363.60 USD-S989220.88EUR	Domi 2020-2 Class A-50136222	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/17/2025		1,040,364	0.950841494				(133,827)		(133,827)		(133,827)			3,222		0003
EUR/L 1746422.04 USD-S1666147.08EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/28/2025		1,746,422	0.954034616				(229,338)		(229,338)		(229,338)			5,007		0003
EUR/L 518133.00 USD-S462000.00EUR	CLO Reinv6m WILPK 1A C XS1699705643	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027		518,133	0.891662951				(42,439)		(42,439)		(42,439)			3,701		0003
EUR/L 7891142.00 USD-S7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		7,891,142	0.887070591				(681,352)		(681,352)		(681,352)			69,791		0003
GBP/L 676557.38 USD-S555648.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/13/2023	01/11/2027		676,557	0.821287782				(81,500)		(81,500)		(81,500)			4,190		0003
EUR/L 388359.97 USD-S337235.13EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		388,360	0.868357081				(13,984)		(13,984)		(13,984)			1,473		0003
GBP/L 305549.71 USD-S244919.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		305,550	0.801571077				(28,983)		(28,983)		(28,983)			1,892		0003
EUR/L 1127582.97 USD-S997056.16EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026		1,127,583	0.884241946				(69,273)		(69,273)		(69,273)			5,369		0003
GBP/L 147665.32 USD-S117115.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		147,665	0.793115743				(12,385)		(12,385)		(12,385)			915		0003
EUR/L 491443.49 USD-S443400.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025		491,443	0.902242067				(32,568)		(32,568)		(32,568)			900		0003
EUR/L 4045812.28 USD-S3611848.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		4,045,812	0.892737579				(281,121)		(281,121)		(281,121)			18,031		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				103,084		103,084		103,084			70,775		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.817929004				29,570		29,570		29,570			42,550		0003
EUR/L 13241800.00 USD-S11000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		13,241,800	0.830702775				(131,598)		(131,598)		(131,598)			88,626		0003
EUR/L 407717.45 USD-S347348.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		407,717	0.851933882				(8,587)		(8,587)		(8,587)			1,833		0003
EUR/L 4352280.00 USD-S4000000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		4,352,280	0.919058516				(491,919)		(491,919)		(491,919)			31,069		0003
EUR/L 10138787.50 USD-S9125000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		10,138,788	0.900009				(936,305)		(936,305)		(936,305)			74,296		0003
EUR/L 2645046.15 USD-S2500000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		2,645,046	0.945163093				(341,304)		(341,304)		(341,304)			11,768		0003
EUR/L 2173836.00 USD-S2100000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		2,173,836	0.966034236				(341,786)		(341,786)		(341,786)			11,264		0003
EUR/L 2775742.50 USD-S2650000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		2,775,743	0.954699508				(412,317)		(412,317)		(412,317)			16,771		0003
EUR/L 3933675.00 USD-S3750000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		3,933,675	0.953307022				(581,489)		(581,489)		(581,489)			24,449		0003
EUR/L 3327574.40 USD-S3200000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		3,327,574	0.961661443				(531,640)		(531,640)		(531,640)			22,458		0003
EUR/L 4085281.20 USD-S3938000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		4,085,281	0.963948332				(650,255)		(650,255)		(650,255)			24,684		0003
EUR/L 1812597.50 USD-S1750000.00EUR	CLO Reinv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		1,812,598	0.965465306				(283,967)		(283,967)		(283,967)			9,428		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.960674778				(376,851)		(376,851)		(376,851)			10,418		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 11152447.18 USD-S10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		11,152,447	0.947863714				(1,676,733)		(1,676,733)		(1,676,733)			90,481		0003
EUR/L 793425.00 USD-S750000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				(105,387)		(105,387)		(105,387)			4,048		0003
EUR/L 7082205.00 USD-S6500000.00EUR	CLO ReInv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		7,082,205	0.917793258				(849,578)		(849,578)		(849,578)			61,891		0003
EUR/S 2497275.00 USD-L2250000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		2,497,275	0.90098207				244,327		244,327		244,327			20,324		0003
EUR/L 2649360.00 USD-S2400000.00EUR	CLO ReInv6m VOYE 2A CR XS2357478044	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2022	07/15/2026		2,649,360	0.905879156				(231,150)		(231,150)		(231,150)			13,516		0003
GBP/L 3872680.93 USD-S3166283.16GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025		3,872,681	0.817594637				(471,648)		(471,648)		(471,648)			11,103		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.814133356				291,896		291,896		291,896			7,325		0003
EUR/L 1678050.00 USD-S1500000.00EUR	CLO ReInv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2023	04/15/2027		1,678,050	0.893894699				(137,787)		(137,787)		(137,787)			11,231		0003
SEK/S 403413.28 USD-L4093394.26SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		403,413	10.14690012				36,467		36,467		36,467			1,886		0003
EUR/L 1157500.00 USD-S1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,157,500	0.863930886				(61,065)		(61,065)		(61,065)			8,748		0003
EUR/S 7347367.50 USD-L6225000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		7,347,368	0.847242227				289,753		289,753		289,753			61,982		0003
GBP/L 219318.92 USD-S172183.65GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	01/04/2024	10/28/2025		219,319	0.78508343				(17,145)		(17,145)		(17,145)			629		0003
EUR/L 562781.99 USD-S508545.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		562,782	0.903628064				(36,877)		(36,877)		(36,877)			589		0003
EUR/L 556344.11 USD-S498627.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		556,344	0.896258127				(38,369)		(38,369)		(38,369)			2,059		0003
EUR/L 1398050.08 USD-S1249765.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	03/16/2026		1,398,050	0.893934658				(96,873)		(96,873)		(96,873)			5,888		0003
GBP/L 404462.70 USD-S318048.83GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025		404,463	0.786348976				(32,060)		(32,060)		(32,060)			423		0003
SEK/L 865865.58 USD-S8677618.27SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		865,866	10.02190002				(66,859)		(66,859)		(66,859)			3,647		0003
EUR/S 2555325.00 USD-L2250000.00EUR	CLO ReInv6m MDPKE 20A B1 XS2507606809	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,555,325	0.88051422				156,395		156,395		156,395			14,529		0003
EUR/S 7949900.00 USD-L7000000.00EUR	CLO ReInv6m MDPKE 20A C XS2507607013	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		7,949,900	0.88051422				486,561		486,561		486,561			45,202		0003
GBP/L 971190.63 USD-S763121.45GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		971,191	0.785758662				(76,823)		(76,823)		(76,823)			2,784		0003
GBP/L 579553.69 USD-S463108.12GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/19/2024	10/28/2025		579,554	0.799077166				(56,444)		(56,444)		(56,444)			1,662		0003
EUR/S 8433706.00 USD-L7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		8,433,706	0.877431582				575,441		575,441		575,441			64,047		0003
GBP/L 244346.97 USD-S192178.26GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		244,347	0.786497414				(19,576)		(19,576)		(19,576)			701		0003
GBP/L 194711.76 USD-S153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		194,712	0.787029761				(15,660)		(15,660)		(15,660)			357		0003
GBP/L 92736.40 USD-S72936.94GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		92,736	0.786497427				(7,430)		(7,430)		(7,430)			266		0003
EUR/L 78897.39 USD-S71085.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		78,897	0.900982149				(5,745)		(5,745)		(5,745)			268		0003
EUR/L 72122.35 USD-S64040.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		72,122	0.88794181				(5,428)		(5,428)		(5,428)			448		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 439336.57 USD-S387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2027		439,337	0.881212552				(31,127)		(31,127)		(31,127)			3,205		0003
EUR/S 1454005.70 USD-L1303736.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2025		1,454,006	0.896651904				83,315		83,315		83,315			1,522		0003
EUR/S 1359140.34 USD-L1210535.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/16/2026		1,359,140	0.890662299				84,665		84,665		84,665			5,030		0003
EUR/S 3378636.81 USD-L3010000.00EUR	CLO ReInv6m CORDA 4A CRRR XS2298980942	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	08/15/2025		3,378,637	0.890891851				177,896		177,896		177,896			5,997		0003
EUR/S 8930108.78 USD-L7952500.00EUR	CLO ReInv6m CORDA 4A DRRR XS2298981320	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	08/15/2025		8,930,109	0.890526666				466,345		466,345		466,345			15,851		0003
EUR/L 28341.19 USD-S25694.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	12/16/2025		28,341	0.906618247				(2,254)		(2,254)		(2,254)			96		0003
BRL/L 998916.22 USD-S6654480.19BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2027		998,916	6.661700007				(19,817)		(19,817)		(19,817)			7,563		0003
BRL/S 1034577.35 USD-L5860466.86BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2025		1,034,577	5.664600003				15,303		15,303		15,303			2,801		0003
BRL/S 1064858.39 USD-L6205142.82BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2026		1,064,858	5.827200009				817		817		817			4,738		0003
BRL/S 358620.03 USD-L3045975.11BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2032		358,620	8.493600065				(15,618)		(15,618)		(15,618)			4,675		0003
AUD/L 9509606.48 USD-S14952329.00AUD	Hurstville - 1BAN0PDR5	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	03/17/2025	09/19/2025		9,509,606	1.572339406				(345,666)		(345,666)		(345,666)			22,399		0003
EUR/S 1719150.00 USD-L1500000.00EUR	CLO ReInv6m RRME 9A A2E XS2388492501	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		1,719,150	0.872524213				91,339		91,339		91,339			9,775		0003
EUR/S 2232952.30 USD-L1949957.67EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	09/19/2025		2,232,952	0.873264364				76,195		76,195		76,195			5,260		0003
EUR/L 224893.79 USD-S196692.94EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/09/2025		224,894	0.874603696				(6,922)		(6,922)		(6,922)			177		0003
EUR/L 666751.83 USD-S586548.38EUR	Saint James Albany Paris- 50229626	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2025		666,752	0.879710191				(24,836)		(24,836)		(24,836)			676		0003
EUR/L 1504111.60 USD-S1338445.63EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2025	08/15/2025		1,504,112	0.889857927				(77,359)		(77,359)		(77,359)			2,670		0003
GBP/L 54491.04 USD-S40853.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		54,491	0.749721239				(1,510)		(1,510)		(1,510)			337		0003
GBP/S 1022465.89 USD-L755948.19GBP	WOLAND FINANCE NO 1 12/1/50 50083105 ..	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	09/19/2025		1,022,466	0.739338297				15,532		15,532		15,532			2,408		0003
GBP/L 4068251.10 USD-S3000000.00GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	09/19/2025		4,068,251	0.737417609				(51,072)		(51,072)		(51,072)			9,582		0003
GBP/L 82982405.00 USD-S60500000.00GBP	81 Newgate 7200538 ...	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2025	10/02/2025		82,982,405	0.729070217				(96,808)		(96,808)		(96,808)			210,559		0003
EUR/L 28141961.80 USD-S22700000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		28,141,962	0.806624647				1,187,230		1,187,230		1,187,230			76,185		0003
GBP/L 153876.18 USD-S125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		153,876	0.81252173				(16,784)		(16,784)		(16,784)			953		0003
EUR/S 784810.76 USD-L718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		784,811	0.915700608				74,657		74,657		74,657			3,528		0003
GBP/L 374214.64 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027		374,215	0.91282519				(89,570)		(89,570)		(89,570)			2,318		0003
GBP/L 8767090.00 USD-S7775000.00GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2022	07/23/2025		8,767,090	0.886839305				(1,905,220)		(1,905,220)		(1,905,220)			11,004		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.875886835				(465,862)		(465,862)		(465,862)			11,555		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1709283.26 USD-S1619866.63EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		1,709,283	0.947687647				(211,755)		(211,755)		(211,755)			4,900		0003
EUR/L 1111841.62 USD-S1060411.66EUR	Domi 2020-2 Class A-50136222	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/18/2025		1,111,842	0.953743448				(141,000)		(141,000)		(141,000)			2,037		0003
EUR/L 9355100.00 USD-S8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2022	07/31/2025		9,355,100	0.908595312				(680,257)		(680,257)		(680,257)			13,632		0003
EUR/L 2875860.00 USD-S2600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026		2,875,860	0.904077389				(227,964)		(227,964)		(227,964)			11,708		0003
SEK/S 1180705.70 USD-L11865620.04SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,180,706	10.04960003				94,766		94,766		94,766			5,519		0003
EUR/L 665569.12 USD-S600260.75EUR	East Road - 7200561	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026		665,569	0.901875901				(53,718)		(53,718)		(53,718)			3,169		0003
EUR/L 330413.67 USD-S288268.77EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		330,414	0.872448074				(9,724)		(9,724)		(9,724)			432		0003
SEK/S 1300483.67 USD-L12926677.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025		1,300,484	9.93990003				82,067		82,067		82,067			4,425		0003
SEK/S 876305.81 USD-L8677618.27SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		876,306	9.902499985				56,419		56,419		56,419			3,691		0003
EUR/S 8663725.00 USD-L7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		8,663,725	0.894534395				528,800		528,800		528,800			23,454		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		8,931,400	0.895716237				557,658		557,658		557,658			24,179		0003
EUR/S 2621413.25 USD-L2350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	07/15/2025		2,621,413	0.896463005				149,424		149,424		149,424			2,657		0003
GBP/L 4181496.31 USD-S3202925.90GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2024	10/28/2025		4,181,496	0.76597602				(217,161)		(217,161)		(217,161)			11,988		0003
EUR/S 11449800.00 USD-L10000000.00EUR	CLO ReInv6m TIKEH 7A C XS2513944152	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	10/20/2027		11,449,800	0.873377701				728,755		728,755		728,755			86,952		0003
EUR/L 25499.18 USD-S23312.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025		25,499	0.914243909				(1,990)		(1,990)		(1,990)			27		0003
GBP/L 45989975.95 USD-S35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/08/2024	10/01/2025		45,989,976	0.773305494				(2,847,126)		(2,847,126)		(2,847,126)			116,072		0003
GBP/L 1633084.95 USD-S1305274.31GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025		1,633,085	0.799269083				(159,480)		(159,480)		(159,480)			4,682		0003
GBP/L 3269158.36 USD-S2441674.78GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025		3,269,158	0.746881769				(84,907)		(84,907)		(84,907)			9,372		0003
EUR/L 12145100.00 USD-S11000000.00EUR	CLO TERM ARESE 11A DR XS2333702749	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		12,145,100	0.905715062				(969,098)		(969,098)		(969,098)			46,498		0003
EUR/S 5821987.50 USD-L5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/06/2023	06/15/2027		5,821,988	0.901753911				539,852		539,852		539,852			40,743		0003
EUR/L 1127890.00 USD-S1000000.00EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		1,127,890	0.886611283				(91,182)		(91,182)		(91,182)			9,012		0003
GBP/L 39918.57 USD-S31339.41GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	01/04/2024	10/28/2025		39,919	0.785083484				(3,121)		(3,121)		(3,121)			114		0003
EUR/S 15967000.00 USD-L14000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		15,967,000	0.876808417				1,054,361		1,054,361		1,054,361			117,005		0003
EUR/L 634174.91 USD-S564689.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/22/2024	06/16/2026		634,175	0.89043231				(44,336)		(44,336)		(44,336)			3,109		0003
EUR/L 67656.18 USD-S60743.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	03/16/2026		67,656	0.89782722				(5,003)		(5,003)		(5,003)			285		0003
EUR/S 25342847.50 USD-L22700000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		25,342,848	0.895716237				1,582,355		1,582,355		1,582,355			68,607		0003
EUR/L 14292712.23 USD-S12084816.29EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		14,292,712	0.845522956				(746,990)		(746,990)		(746,990)			151,712		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 48899.06 USD-S44268.57EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		48,899	0.905305133				(4,290)		(4,290)		(4,290)			239		0003
EUR/S 57591.30 USD-L45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2034		57,591	0.793713807				1,991		1,991		1,991			862		0003
GBP/S 323674.77 USD-L252161.71GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025		323,675	0.779058899				22,561		22,561		22,561			743		0003
GBP/S 60822.89 USD-L47392.00GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	10/16/2025		60,823	0.779180338				4,259		4,259		4,259			165		0003
EUR/L 61528.49 USD-S56149.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	08/18/2025		61,528	0.912575296				(4,829)		(4,829)		(4,829)			113		0003
EUR/L 45768.48 USD-S40853.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		45,768	0.89261802				(3,543)		(3,543)		(3,543)			261		0003
EUR/L 16832.57 USD-S14939.70EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	02/16/2027		16,833	0.887547178				(1,279)		(1,279)		(1,279)			108		0003
GBP/S 329755.11 USD-L259670.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	10/16/2025		329,755	0.787463582				26,843		26,843		26,843			897		0003
EUR/S 143288.34 USD-L131505.45EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026		143,288	0.917767977				14,338		14,338		14,338			651		0003
EUR/S 481593.88 USD-L439892.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		481,594	0.913408846				47,837		47,837		47,837			2,495		0003
EUR/L 2494588.55 USD-S2306515.29EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/21/2024	05/27/2026		2,494,589	0.924607503				(274,129)		(274,129)		(274,129)			11,878		0003
EUR/L 1456618.25 USD-S1339738.15EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/05/2024	04/24/2026		1,456,618	0.919759278				(148,994)		(148,994)		(148,994)			6,581		0003
GBP/S 14077279.16 USD-L11060739.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		14,077,279	0.785715689				1,110,206		1,110,206		1,110,206			72,289		0003
EUR/L 1869604.76 USD-S1751668.43EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/28/2025	04/24/2026		1,869,605	0.936919111				(229,687)		(229,687)		(229,687)			8,447		0003
EUR/L 252196.97 USD-S239236.45EUR	College Square July 2021 - 7200462	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/24/2025	07/09/2025		252,197	0.948609533				(29,760)		(29,760)		(29,760)			198		0003
GBP/L 11031200.16 USD-S8508505.00GBP	WOLAND FINANCE NO 1 12/1/50 50083105	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	09/19/2025		11,031,200	0.77131272				(651,894)		(651,894)		(651,894)			25,983		0003
GBP/L 697019.52 USD-S547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	08/18/2025		697,020	0.786101715				(55,172)		(55,172)		(55,172)			1,277		0003
GBP/L 59441.13 USD-S46737.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	01/16/2026		59,441	0.786287206				(4,756)		(4,756)		(4,756)			220		0003
GBP/L 268313.24 USD-S210971.26GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	02/17/2026		268,313	0.786287177				(21,461)		(21,461)		(21,461)			1,070		0003
GBP/L 60713.43 USD-S47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	07/16/2026		60,713	0.786101691				(4,823)		(4,823)		(4,823)			310		0003
GBP/L 60653.86 USD-S47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	08/17/2026		60,654	0.786101659				(4,798)		(4,798)		(4,798)			323		0003
GBP/L 60570.00 USD-S47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	10/16/2026		60,570	0.786039954				(4,604)		(4,604)		(4,604)			345		0003
GBP/L 60485.37 USD-S47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	01/15/2027		60,485	0.78591633				(4,503)		(4,503)		(4,503)			376		0003
GBP/L 60858.04 USD-S47893.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025		60,858	0.786967835				(4,903)		(4,903)		(4,903)			141		0003
GBP/L 479317.21 USD-S377177.54GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		479,317	0.786905899				(38,703)		(38,703)		(38,703)			1,484		0003
SEK/L 1212183.54 USD-S12228628.77SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025		1,212,184	10.0881				(87,810)		(87,810)		(87,810)			2,802		0003
SEK/L 911367.86 USD-S9163439.31SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025		911,368	10.05460003				(68,692)		(68,692)		(68,692)			3,101		0003
GBP/L 153248.94 USD-S119819.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/14/2024	01/11/2027		153,249	0.781860808				(10,613)		(10,613)		(10,613)			949		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 213135.29 USD-S190742.16EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025		213,135	0.894934668				(13,124)		(13,124)		(13,124)			580		0003
GBP/L 434522.77 USD-S340028.77GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		434,523	0.782533836				(32,520)		(32,520)		(32,520)			1,478		0003
EUR/L 655471.85 USD-S582382.81EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	03/19/2024	05/27/2026		655,472	0.888494006				(43,614)		(43,614)		(43,614)			3,121		0003
AUD/L 395340.00 USD-S600000.00AUD	Sapphire 2024-1 D 50208084	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		395,340	1.517680983				(1,798)		(1,798)		(1,798)			2,014		0003
AUD/L 7987.66 USD-S12115.37AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	08/15/2025		7,988	1.516760854				8		8		8			14		0003
AUD/L 7711.95 USD-S11684.78AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	11/14/2025		7,712	1.515152458				2		2		2			24		0003
EUR/S 7231360.00 USD-L6400000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		7,231,360	0.885034074				557,915		557,915		557,915			55,338		0003
EUR/S 340853.98 USD-L307463.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025		340,854	0.902038609				24,588		24,588		24,588			1,055		0003
EUR/S 97210.19 USD-L86118.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	08/16/2024	06/16/2026		97,210	0.88589653				6,266		6,266		6,266			477		0003
SEK/S 136386830.86 USD-L1347024535.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026		136,386,831	9.8765				8,865,283		8,865,283		8,865,283			637,516		0003
SEK/S 296045.74 USD-L2924635.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		296,046	9.879000083				19,374		19,374		19,374			1,390		0003
EUR/S 5601025.00 USD-L5000000.00EUR	CLO Reinv6m RRME 6A A2 XS2291788813	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	10/15/2025		5,601,025	0.892693748				329,636		329,636		329,636			15,163		0003
EUR/S 5033362.50 USD-L4500000.00EUR	CLO Reinv6m NEUBE 2021-1A C XS2293734989	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		5,033,363	0.894034554				304,233		304,233		304,233			13,626		0003
EUR/S 3914837.50 USD-L3500000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		3,914,838	0.894034554				236,625		236,625		236,625			10,598		0003
EUR/S 3717017.50 USD-L3325000.00EUR	CLO Reinv6m AVOCA 22A D XS2296333508	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		3,717,018	0.894534395				226,872		226,872		226,872			10,063		0003
SEK/S 189458.47 USD-L1867245.85SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		189,458	9.855700038				11,890		11,890		11,890			886		0003
EUR/S 577250.00 USD-L500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	04/15/2027		577,250	0.866175834				29,124		29,124		29,124			3,863		0003
EUR/S 1161000.00 USD-L1000000.00EUR	CLO Reinv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		1,161,000	0.861326443				57,922		57,922		57,922			8,791		0003
EUR/S 1132000.00 USD-L1000000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,132,000	0.883392226				84,638		84,638		84,638			8,556		0003
EUR/L 32182.41 USD-S29320.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	09/16/2025		32,182	0.911078754				(2,533)		(2,533)		(2,533)			74		0003
EUR/L 26927433.41 USD-S24345143.99EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/08/2024	04/24/2026		26,927,433	0.90410191				(2,249,067)		(2,249,067)		(2,249,067)			121,654		0003
GBP/L 1070850.91 USD-S848262.97GBP	Patrizia London - 7200445	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	10/28/2025		1,070,851	0.792139188				(94,089)		(94,089)		(94,089)			3,070		0003
EUR/S 2345910.00 USD-L2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		2,345,910	0.895175007				207,639		207,639		207,639			17,910		0003
EUR/S 1090766.60 USD-L1000000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,090,767	0.916786414				121,909		121,909		121,909			7,016		0003
EUR/L 903642.30 USD-S846639.74EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	04/24/2026		903,642	0.936919111				(111,015)		(111,015)		(111,015)			4,083		0003
GBP/L 266371.61 USD-S211523.55GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2024	10/28/2025		266,372	0.794091945				(24,119)		(24,119)		(24,119)			764		0003
EUR/L 1221112.15 USD-S1098863.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		1,221,112	0.899887508				(82,367)		(82,367)		(82,367)			3,321		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1235176.55 USD-S1098374.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		1,235,177	0.889244586				(86,249)		(86,249)		(86,249)			6,310		0003
EUR/L 101220.39 USD-S91527.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025		101,220	0.904240934				(7,146)		(7,146)		(7,146)			234		0003
EUR/L 168623.27 USD-S152297.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		168,623	0.903179199				(12,032)		(12,032)		(12,032)			459		0003
EUR/S 363107.16 USD-L320341.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		363,107	0.882223198				25,854		25,854		25,854			2,596		0003
EUR/S 1400123.78 USD-L1251160.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2025		1,400,124	0.893607135				84,011		84,011		84,011			3,808		0003
EUR/S 443231.29 USD-L387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/16/2027		443,231	0.873469244				27,509		27,509		27,509			3,233		0003
GBP/L 110260.54 USD-S84445.54GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/03/2024	10/28/2025		110,261	0.765872723				(5,711)		(5,711)		(5,711)			316		0003
GBP/L 761080.45 USD-S582969.37GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2024	10/28/2025		761,080	0.765976015				(39,526)		(39,526)		(39,526)			2,182		0003
GBP/L 297240.25 USD-S237574.94GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025		297,240	0.799269076				(29,027)		(29,027)		(29,027)			852		0003
BRL/L 990777.44 USD-S6173137.92BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2026		990,777	6.230600002				(25,808)		(25,808)		(25,808)			5,633		0003
BRL/L 775702.70 USD-S5951191.12BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2029		775,703	7.672000007				(12,202)		(12,202)		(12,202)			8,039		0003
BRL/L 985545.02 USD-S7292934.59BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/16/2029		985,545	7.399899996				(16,000)		(16,000)		(16,000)			9,602		0003
EUR/L 46841023.16 USD-S42518005.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	09/19/2025		46,841,023	0.907708716				(3,508,953)		(3,508,953)		(3,508,953)			110,330		0003
EUR/L 400748.45 USD-S363081.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	04/24/2026		400,748	0.906009643				(34,388)		(34,388)		(34,388)			1,811		0003
EUR/L 1030200.42 USD-S911722.13EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	07/09/2025		1,030,200	0.884994912				(44,326)		(44,326)		(44,326)			809		0003
EUR/L 104348.22 USD-S93267.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		104,348	0.893814863				(7,860)		(7,860)		(7,860)			533		0003
EUR/L 86523.11 USD-S77080.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		86,523	0.890868578				(6,516)		(6,516)		(6,516)			492		0003
EUR/S 1348737.76 USD-L1197536.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2026		1,348,738	0.887894449				85,891		85,891		85,891			6,011		0003
EUR/S 1339249.58 USD-L1181767.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2026		1,339,250	0.882410036				87,186		87,186		87,186			7,623		0003
EUR/S 9222675.00 USD-L8250000.00EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		9,222,675	0.894534395				562,916		562,916		562,916			24,967		0003
GBP/L 297240.25 USD-S237574.94GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025		297,240	0.799269076				(29,027)		(29,027)		(29,027)			852		0003
BRL/L 1031062.91 USD-S6205142.82BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2026		1,031,063	6.018200015				(33,566)		(33,566)		(33,566)			4,587		0003
BRL/L 357220.52 USD-S3166724.18BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2031		357,221	8.864899978				(6,436)		(6,436)		(6,436)			4,482		0003
BRL/S 1026802.71 USD-L6173137.92BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	10/05/2023	10/15/2026		1,026,803	6.012000027				(8,539)		(8,539)		(8,539)			5,838		0003
BRL/S 929608.38 USD-L5762642.34BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	10/05/2023	04/15/2027		929,608	6.198999992				(13,265)		(13,265)		(13,265)			6,222		0003
BRL/S 440800.58 USD-L3408754.97BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	10/05/2023	10/15/2030		440,801	7.733100011				(16,426)		(16,426)		(16,426)			5,072		0003
EUR/S 3592080.00 USD-L3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		3,592,080	0.835170709				91,593		91,593		91,593			30,068		0003

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EUR/S 38121249.79 USD-L33526361.38EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/27/2025	07/09/2025		38,121,250	0.87946648				1,391,854		1,391,854		1,391,854			29,930		0003
GBP/L 33413867.77 USD-S24670787.42GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/06/2025	07/10/2025		33,413,868	0.738339769				(445,895)		(445,895)		(445,895)			27,653		0003
GBP/L 547687.91 USD-S402584.80GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2025	07/15/2025		547,688	0.735062419				(4,858)		(4,858)		(4,858)			555		0003
EUR/L 1773628.28 USD-S1502085.73EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	05/27/2026		1,773,628	0.846899966				(29,460)		(29,460)		(29,460)			8,445		0003
EUR/L 344419614.00 USD-S297000000.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/20/2025	09/25/2025		344,419,614	0.862320228				(7,422,041)		(7,422,041)		(7,422,041)			840,758		0003
EUR/L 21132562.50 USD-S16875000.00EUR	CLO Relnv6m NWDSE 2020-21A CR XS2345834332	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		21,132,563	0.798530704				808,176		808,176		808,176			103,469		0003
EUR/L 1707290.24 USD-S1537859.63EUR	East Road - 7200561	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	05/27/2026		1,707,290	0.900760512				(138,741)		(138,741)		(138,741)			8,129		0003
EUR/L 341903.01 USD-S300000.00EUR	CLO Relnv6m BRGPT 2A C XS2352783752	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		341,903	0.877441822				(11,821)		(11,821)		(11,821)			347		0003
EUR/L 460017.66 USD-S403638.73EUR	Saint James Albany Paris- 50229626	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		460,018	0.877441814				(15,905)		(15,905)		(15,905)			466		0003
GBP/S 1383869.13 USD-L1061312.82GBP	WOLAND FINANCE NO 1 12/1/50 50083105	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2025	09/19/2025		1,383,869	0.766917042				73,428		73,428		73,428			3,260		0003
EUR/L 1778035.46 USD-S1535833.05EUR	East Road - 7200561	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	04/15/2025	05/27/2026		1,778,035	0.863780889				(65,563)		(65,563)		(65,563)			8,466		0003
EUR/S 1588350.00 USD-L1500000.00EUR	CLO Relnv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				211,025		211,025		211,025			8,448		0003
EUR/L 292740.07 USD-S255143.19EUR	Dutch Property Finance 2021-2 - Class A-50135991	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2025	04/28/2026		292,740	0.871569068				(13,097)		(13,097)		(13,097)			1,331		0003
GBP/L 185290.18 USD-S138915.99GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		185,290	0.749721275				(5,135)		(5,135)		(5,135)			1,148		0003
GBP/L 15145151.05 USD-S11224250.85GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	08/29/2025		15,145,151	0.741111846				(264,732)		(264,732)		(264,732)			30,702		0003
GBP/S 6431293.87 USD-L4722933.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/12/2025	12/15/2025		6,431,294	0.734367518				55,824		55,824		55,824			21,816		0003
GBP/L 178420.43 USD-S132264.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		178,420	0.741308493				(2,887)		(2,887)		(2,887)			1,105		0003
GBP/L 245046.10 USD-S181654.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		245,046	0.741308472				(3,965)		(3,965)		(3,965)			1,518		0003
EUR/L 4387867.40 USD-S3500000.00EUR	CLO Relnv6m PRVD 3A DR XS2356226618	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		4,387,867	0.797654004				166,649		166,649		166,649			22,386		0003
EUR/L 6983200.00 USD-S5600000.00EUR	CLO Relnv6m CORDA 9A DR XS2378719954	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/19/2021	08/20/2026		6,983,200	0.801924619				220,708		220,708		220,708			37,276		0003
EUR/L 33352900.00 USD-S26500000.00EUR	CLO Relnv6m RRME 8A C XS2379454841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		33,352,900	0.794533609				1,263,117		1,263,117		1,263,117			189,639		0003
EUR/L 4065750.00 USD-S3250000.00EUR	CLO Relnv6m VENDM 1A CR XS2348059838	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2021	07/20/2026		4,065,750	0.799360512				145,574		145,574		145,574			20,878		0003
EUR/L 3387744.00 USD-S2700000.00EUR	CLO Relnv6m ARBR 8A B2R XS2388929452	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		3,387,744	0.796990564				118,707		118,707		118,707			19,262		0003
EUR/L 4516992.00 USD-S3600000.00EUR	CLO Relnv6m ARBR 8A CR XS2388929619	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,516,992	0.796990564				158,276		158,276		158,276			25,683		0003
EUR/L 111706390.00 USD-S100900000.00EUR	35 RUE DE LA GARE - 7200419	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/12/2024	05/20/2026		111,706,390	0.903260771				(9,371,471)		(9,371,471)		(9,371,471)			526,228		0003
EUR/L 1675740.01 USD-S1511913.18EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/19/2024	05/27/2026		1,675,740	0.902236129				(139,145)		(139,145)		(139,145)			7,979		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 53189661.13 USD-S47155000.00EUR	Project Physicus - 7200542	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		53,189,661	0.886544471				(3,850,012)		(3,850,012)		(3,850,012)			342,396		0003
EUR/S 18622.72 USD-L16965.70EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	07/25/2025		18,623	0.911021591				1,396		1,396		1,396			24		0003
EUR/S 11591.95 USD-L10467.50EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	01/26/2026		11,592	0.902997339				899		899		899			44		0003
EUR/L 1147576.95 USD-S1021521.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		1,147,577	0.890154887				(85,436)		(85,436)		(85,436)			6,532		0003
EUR/L 1860404.39 USD-S1655311.32EUR	East Road - 7200561 .	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026		1,860,404	0.889758877				(126,614)		(126,614)		(126,614)			8,858		0003
GBP/L 449929.11 USD-S351864.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		449,929	0.782044265				(31,267)		(31,267)		(31,267)			2,787		0003
GBP/L 328586.38 USD-S257896.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		328,586	0.784867742				(24,039)		(24,039)		(24,039)			2,035		0003
EUR/L 234689.19 USD-S210937.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	02/17/2026		234,689	0.898795594				(17,292)		(17,292)		(17,292)			936		0003
EUR/S 53198.02 USD-L47236.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		53,198	0.887941694				4,003		4,003		4,003			331		0003
EUR/S 193123.06 USD-L172554.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025		193,123	0.89349537				11,562		11,562		11,562			525		0003
EUR/S 53135.85 USD-L47039.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		53,136	0.885268985				3,456		3,456		3,456			271		0003
EUR/S 2565.30 USD-L2253.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	04/27/2026		2,565	0.878271547				135		135		135			12		0003
EUR/S 6400501.50 USD-L5700000.00EUR	CLO Reinv6m CIFCE 3A D XS2274531768	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2024	07/15/2025		6,400,502	0.890555217				320,253		320,253		320,253			6,488		0003
EUR/S 9552177.60 USD-L8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/05/2024	07/31/2025		9,552,178	0.889849452				481,517		481,517		481,517			13,919		0003
EUR/S 22402640.00 USD-L20000000.00EUR	CLO Reinv6m RRME 6A B XS2291789118	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2024	10/15/2025		22,402,640	0.892751926				1,320,006		1,320,006		1,320,006			60,648		0003
GBP/L 362148.15 USD-S276109.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		362,148	0.762421705				(16,341)		(16,341)		(16,341)			2,243		0003
EUR/L 33896.61 USD-S29573.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		33,897	0.872448012				(998)		(998)		(998)			44		0003
EUR/L 8097.05 USD-S7001.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		8,097	0.864753213				(325)		(325)		(325)			42		0003
GBP/L 312304.76 USD-S251432.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/17/2023	01/11/2027		312,305	0.805088145				(31,050)		(31,050)		(31,050)			1,934		0003
GBP/L 104342.25 USD-S84357.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		104,342	0.80847279				(10,833)		(10,833)		(10,833)			646		0003
GBP/L 91033.33 USD-S74869.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		91,033	0.822436024				(11,102)		(11,102)		(11,102)			564		0003
EUR/L 958904.30 USD-S829000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2023	01/16/2029		958,904	0.8645284				(62,167)		(62,167)		(62,167)			9,034		0003
GBP/L 61168.36 USD-S48095.89GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/16/2026		61,168	0.786287061				(4,891)		(4,891)		(4,891)			258		0003
GBP/L 61012.66 USD-S47969.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2026		61,013	0.786225351				(4,872)		(4,872)		(4,872)			272		0003
GBP/L 60793.46 USD-S47793.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2026		60,793	0.786163512				(4,845)		(4,845)		(4,845)			298		0003
GBP/L 1364025.45 USD-S1073528.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		1,364,025	0.787029751				(109,394)		(109,394)		(109,394)			1,428		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 60394.49 USD-S47528.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		60,394	0.786967818				(4,875)		(4,875)		(4,875)			164		0003
EUR/L 372977.16 USD-S325119.56EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		372,977	0.871687585				(21,816)		(21,816)		(21,816)			2,610		0003
GBP/L 2831551.87 USD-S2217346.80GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		2,831,552	0.783085355				(213,709)		(213,709)		(213,709)			13,864		0003
GBP/L 985507.05 USD-S759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		985,507	0.770772315				(40,825)		(40,825)		(40,825)			10,982		0003
GBP/L 988986.73 USD-S756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		988,987	0.765169488				(28,741)		(28,741)		(28,741)			13,050		0003
AUD/L 7305.04 USD-S11071.59AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	10/16/2025		7,305	1.515609771				4		4		4			20		0003
EUR/S 317514.01 USD-L288268.77EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	07/25/2025		317,514	0.907893072				22,624		22,624		22,624			415		0003
EUR/S 16590.40 USD-L15046.68EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	10/28/2025		16,590	0.906951008				1,271		1,271		1,271			48		0003
SEK/S 134302.97 USD-L1323649.77SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		134,303	9.855699915				8,429		8,429		8,429			628		0003
EUR/L 2081647.05 USD-S1827505.06EUR	East Road - 7200561	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/24/2024	05/27/2026		2,081,647	0.877913026				(112,071)		(112,071)		(112,071)			9,912		0003
EUR/S 53092.13 USD-L48797.91EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	09/15/2025		53,092	0.919117579				4,680		4,680		4,680			122		0003
EUR/S 48829.02 USD-L44645.72EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	12/16/2025		48,829	0.914327586				4,331		4,331		4,331			166		0003
EUR/S 124025.99 USD-L104840.23EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		124,026	0.845308552				6,910		6,910		6,910			1,382		0003
GBP/S 1352368.05 USD-L1058688.00GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		1,352,368	0.782840145				85,451		85,451		85,451			11,637		0003
GBP/S 1281231.65 USD-L1002921.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		1,281,232	0.782778868				75,711		75,711		75,711			12,751		0003
EUR/L 73869.88 USD-S66741.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	02/17/2026		73,870	0.903505597				(5,858)		(5,858)		(5,858)			294		0003
EUR/L 90839.23 USD-S81689.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	05/18/2026		90,839	0.89928052				(7,177)		(7,177)		(7,177)			427		0003
EUR/L 11237445.75 USD-S10337846.36EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	07/09/2025		11,237,446	0.919946275				(946,411)		(946,411)		(946,411)			8,823		0003
EUR/L 1460696.68 USD-S1343762.47EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	07/09/2025		1,460,697	0.919946275				(123,019)		(123,019)		(123,019)			1,147		0003
GBP/S 322064.29 USD-L253833.77GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2026		322,064	0.788146274				26,565		26,565		26,565			1,435		0003
EUR/S 4794.02 USD-L4422.53EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	01/26/2026		4,794	0.92250971				483		483		483			18		0003
EUR/L 148189.79 USD-S136111.78EUR	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/24/2025	07/09/2025		148,190	0.918496342				(12,227)		(12,227)		(12,227)			116		0003
GBP/L 265189.65 USD-S200557.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/17/2025	01/11/2027		265,190	0.756280232				(9,733)		(9,733)		(9,733)			1,642		0003
EUR/L 733215.00 USD-S700000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		733,215	0.954699508				(108,914)		(108,914)		(108,914)			4,430		0003
EUR/L 20642067.33 USD-S18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/23/2025	08/29/2025		20,642,067	0.877316115				(774,987)		(774,987)		(774,987)			41,846		0003
GBP/L 18329726.33 USD-S13472352.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/16/2025	09/15/2025		18,329,726	0.735000172				(168,756)		(168,756)		(168,756)			42,094		0003
EUR/L 127148491.58 USD-S110250000.00EUR	SCP II Investments LLC TL EUR	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	07/23/2025		127,148,492	0.867096405				(2,920,264)		(2,920,264)		(2,920,264)			159,587		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 992160.67 USD-S722898.90GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	07/31/2025		992,161	0.72861072				(90)		(90)		(90)			1,446		0003
EUR/L 32697600.00 USD-S26000000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		32,697,600	0.795165394				1,273,032		1,273,032		1,273,032			177,036		0003
EUR/L 9105120.00 USD-S7200000.00EUR	CLO Reinv6m ALBAC 1A B2R XS2368817099	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2021	07/20/2026		9,105,120	0.790763878				416,558		416,558		416,558			46,756		0003
EUR/L 3450435.00 USD-S2775000.00EUR	CLO Reinv6m RKFPK 1A C XS2360921600	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2021	01/15/2026		3,450,435	0.804246421				136,008		136,008		136,008			12,739		0003
EUR/L 3638920.00 USD-S2900000.00EUR	CLO Reinv6m HARVT 26A D XS2359406639	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2021	07/15/2026		3,638,920	0.796939751				141,212		141,212		141,212			18,565		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO Reinv6m CONTE 9A B2 XS2356404223	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				240,586		240,586		240,586			31,993		0003
EUR/L 41533800.00 USD-S33000000.00EUR	CLO Reinv6m RRME 8A B XS2379454254	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		41,533,800	0.794533609				1,572,939		1,572,939		1,572,939			236,154		0003
EUR/L 17972750.00 USD-S14500000.00EUR	CLO Reinv6m DERPK 1A DR XS2393984641	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		17,972,750	0.806776926				427,094		427,094		427,094			102,190		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				197,315		197,315		197,315			56,438		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		289,247	0.720435139				2,719		2,719		2,719			1,416		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		333,277	0.703358545				11,879		11,879		11,879			3,317		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		424,655	0.673763651				27,940		27,940		27,940			6,357		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2021	11/03/2025		23,002,095	0.813802083				748,268		748,268		748,268			67,573		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025		93,107,536	0.726163677				192,280		192,280		192,280			273,523		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		615,818	0.612594953				55,519		55,519		55,519			13,412		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO Reinv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				125,746		125,746		125,746			49,948		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO Reinv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				72,792		72,792		72,792			41,230		0003
GBP/L 82967.54 USD-S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		82,968	0.744768014				(1,749)		(1,749)		(1,749)			514		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.941681655				(612,966)		(612,966)		(612,966)			13,220		0003
GBP/L 9002640.00 USD-S8000000.00GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	07/23/2025		9,002,640	0.888628225				(1,978,465)		(1,978,465)		(1,978,465)			11,299		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.876186137				456,563		456,563		456,563			14,208		0003
GBP/L 265511.60 USD-S219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2023	01/11/2027		265,512	0.825729723				(33,516)		(33,516)		(33,516)			1,644		0003
GBP/L 5009062.64 USD-S4100075.83GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/12/2023	02/25/2026		5,009,063	0.818531555				(610,418)		(610,418)		(610,418)			20,309		0003
GBP/L 499323.38 USD-S406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		499,323	0.814531236				(55,768)		(55,768)		(55,768)			3,092		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.886996629				(282,417)		(282,417)		(282,417)			28,311		0003
EUR/L 14675.65 USD-S12714.99EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		14,676	0.866400466				(561)		(561)		(561)			67		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2809911.05 USD-S2529628.24EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026		2,809,911	0.90025207				(221,496)		(221,496)		(221,496)			13,379		0003
EUR/L 1303832.09 USD-S1162578.77EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/21/2024	05/27/2026		1,303,832	0.891662952				(91,715)		(91,715)		(91,715)			6,208		0003
EUR/L 3412768.67 USD-S3083873.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		3,412,769	0.903628065				(223,627)		(223,627)		(223,627)			3,573		0003
GBP/L 1365206.34 USD-S1073528.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025		1,365,206	0.786348978				(108,213)		(108,213)		(108,213)			1,429		0003
GBP/L 60542.97 USD-S47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		60,543	0.785978124				(4,569)		(4,569)		(4,569)			356		0003
GBP/L 696197.63 USD-S547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		696,198	0.78702974				(55,994)		(55,994)		(55,994)			1,275		0003
GBP/L 59399.07 USD-S46737.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2026		59,399	0.786843969				(4,798)		(4,798)		(4,798)			220		0003
GBP/L 268123.37 USD-S210971.26GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/17/2026		268,123	0.786843982				(21,651)		(21,651)		(21,651)			1,069		0003
GBP/L 61129.88 USD-S48095.89GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	03/16/2026		61,130	0.786782012				(4,929)		(4,929)		(4,929)			257		0003
GBP/L 60670.48 USD-S47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026		60,670	0.78665819				(4,866)		(4,866)		(4,866)			310		0003
EUR/L 2504200.00 USD-S2000000.00EUR	CLO ReInv6m CGMSE 2021-2A B XS2391834418	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		2,504,200	0.798658254				82,935		82,935		82,935			14,238		0003
EUR/L 3146000.00 USD-S2500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		3,146,000	0.794659886				107,588		107,588		107,588			19,553		0003
EUR/L 4462200.00 USD-S3600000.00EUR	CLO ReInv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		4,462,200	0.806776926				106,037		106,037		106,037			25,371		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		277,074	0.714719653				5,287		5,287		5,287			1,939		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		2,317,408	0.599808061				203,536		203,536		203,536			55,148		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		525,463	0.632751204				47,868		47,868		47,868			9,819		0003
GBP/L 506410.75 USD-S367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		506,411	0.726374667				1,425		1,425		1,425			3,136		0003
EUR/L 840461.96 USD-S697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		840,462	0.830151087				(5,375)		(5,375)		(5,375)			5,205		0003
GBP/L 944281.27 USD-S697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		944,281	0.738879857				(12,680)		(12,680)		(12,680)			5,848		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.752615329				(12,191)		(12,191)		(12,191)			1,061		0003
EUR/L 4132995.00 USD-S3721742.46EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026		4,132,995	0.900495273				(333,700)		(333,700)		(333,700)			20,862		0003
EUR/L 1058018.46 USD-S1000000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/20/2022	04/15/2026		1,058,018	0.945163093				(136,522)		(136,522)		(136,522)			4,707		0003
EUR/L 3224700.00 USD-S3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		3,224,700	0.930319099				(413,770)		(413,770)		(413,770)			24,677		0003
EUR/L 132365.94 USD-S125441.56EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		132,366	0.9476876				(16,398)		(16,398)		(16,398)			379		0003
EUR/L 1171809.32 USD-S1104855.10EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		1,171,809	0.94286253				(148,872)		(148,872)		(148,872)			5,329		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.854773911				(279,178)		(279,178)		(279,178)			4,766		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 875357.43 USD-S787419.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		875,357	0.899540248				(69,709)		(69,709)		(69,709)			4,419		0003
EUR/L 298344.72 USD-S264127.06EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		298,345	0.88530831				(18,844)		(18,844)		(18,844)			1,506		0003
EUR/L 268158.67 USD-S242765.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025		268,159	0.905305094				(18,741)		(18,741)		(18,741)			491		0003
EUR/L 1370600.37 USD-S1227696.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	05/18/2026		1,370,600	0.895736297				(102,465)		(102,465)		(102,465)			6,437		0003
EUR/S 46074.04 USD-L40522.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		46,074	0.879507419				2,997		2,997		2,997			286		0003
EUR/S 33295.84 USD-L29253.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	02/16/2027		33,296	0.878580027				2,098		2,098		2,098			213		0003
EUR/S 1415.10 USD-L1239.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026		1,415	0.875733164				76		76		76			7		0003
SEK/S 621194.04 USD-L6151373.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		621,194	9.902499966				39,994		39,994		39,994			2,616		0003
SEK/S 96681643.90 USD-L954876256.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026		96,681,644	9.8765				6,284,405		6,284,405		6,284,405			451,921		0003
EUR/S 6008031.81 USD-L5350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/05/2024	07/15/2025		6,008,032	0.890474646				300,045		300,045		300,045			6,090		0003
GBP/L 446046.50 USD-S340075.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		446,047	0.762421698				(20,126)		(20,126)		(20,126)			2,762		0003
GBP/L 232355.28 USD-S178307.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027		232,355	0.767391987				(12,067)		(12,067)		(12,067)			1,439		0003
EUR/S 49804.15 USD-L42801.78EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		49,804	0.859401877				3,118		3,118		3,118			496		0003
GBP/S 1613105.49 USD-L1258960.03GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		1,613,105	0.780457346				115,926		115,926		115,926			7,898		0003
EUR/L 194690.61 USD-S177088.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025		194,691	0.909587011				(15,372)		(15,372)		(15,372)			530		0003
EUR/L 207152.77 USD-S186607.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		207,153	0.900819767				(16,400)		(16,400)		(16,400)			923		0003
EUR/L 19880765.33 USD-S18289236.01EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	07/09/2025		19,880,765	0.919946275				(1,674,347)		(1,674,347)		(1,674,347)			15,609		0003
GBP/S 14870767.70 USD-L11747653.91GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026		14,870,768	0.789983015				1,259,920		1,259,920		1,259,920			76,364		0003
GBP/L 501550.55 USD-S397016.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		501,551	0.791577619				(42,676)		(42,676)		(42,676)			3,106		0003
EUR/L 2212208.86 USD-S2042592.02EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/13/2024	05/27/2026		2,212,209	0.923326932				(239,698)		(239,698)		(239,698)			10,533		0003
GBP/L 60567.02 USD-S47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026		60,567	0.786596402				(4,664)		(4,664)		(4,664)			334		0003
SEK/L 613793.19 USD-S6151373.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		613,793	10.02189998				(47,395)		(47,395)		(47,395)			2,585		0003
SEK/L 207522.34 USD-S2073210.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		207,522	9.990300177				(16,072)		(16,072)		(16,072)			975		0003
GBP/L 230254.35 USD-S180026.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	01/11/2027		230,254	0.781860842				(15,946)		(15,946)		(15,946)			1,426		0003
EUR/L 119015.16 USD-S106653.97EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	09/15/2025		119,015	0.896137685				(7,253)		(7,253)		(7,253)			273		0003
EUR/L 28293.52 USD-S25286.91EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		28,294	0.893735032				(1,756)		(1,756)		(1,756)			87		0003
EUR/L 127830.70 USD-S108083.79EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		127,831	0.845522946				(6,068)		(6,068)		(6,068)			1,272		0003
EUR/L 131776.61 USD-S109749.82EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/17/2030		131,777	0.832847499				(5,594)		(5,594)		(5,594)			1,468		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 136832.23 USD-S112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/16/2031		136,832	0.8210855				(5,259)		(5,259)		(5,259)			1,671		0003
GBP/L 168968.40 USD-S132254.54GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	08/15/2025		168,968	0.782717597				(12,585)		(12,585)		(12,585)			300		0003
GBP/L 1360568.01 USD-S1055194.67GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		1,360,568	0.77555452				(68,674)		(68,674)		(68,674)			13,540		0003
GBP/L 878983.52 USD-S670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		878,984	0.763300511				(21,241)		(21,241)		(21,241)			12,403		0003
AUD/L 329450.00 USD-S500000.00AUD	Sapphire 2024-1 C 50208083	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		329,450	1.517680983				(1,499)		(1,499)		(1,499)			1,679		0003
EUR/S 165577.66 USD-L149662.92EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	10/28/2025		165,578	0.903883531				12,086		12,086		12,086			475		0003
EUR/L 1162314.78 USD-S1047602.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026		1,162,315	0.90130689				(87,160)		(87,160)		(87,160)			4,302		0003
EUR/L 382330.32 USD-S338435.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	02/16/2027		382,330	0.885190743				(26,984)		(26,984)		(26,984)			2,443		0003
GBP/L 342255.52 USD-S263862.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		342,256	0.770950575				(19,444)		(19,444)		(19,444)			2,120		0003
EUR/L 1798625.27 USD-S1610883.27EUR	East Road - 7200561 .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/23/2024	05/27/2026		1,798,625	0.895619169				(135,062)		(135,062)		(135,062)			8,564		0003
EUR/L 64066.50 USD-S57863.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		64,067	0.903179197				(4,572)		(4,572)		(4,572)			174		0003
EUR/L 23279062.50 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		23,279,063	0.805444807				320,280		320,280		320,280			174,673		0003
EUR/L 1226500.00 USD-S1000000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		1,226,500	0.81532817				9,348		9,348		9,348			8,209		0003
EUR/L 21540686.84 USD-S18804615.31EUR	East Road - 7200561 .	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,540,687	0.872981231				(1,016,696)		(1,016,696)		(1,016,696)			102,564		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		180,232	0.796908003				(16,004)		(16,004)		(16,004)			1,116		0003
GBP/L 194091.56 USD-S158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		194,092	0.814846972				(21,757)		(21,757)		(21,757)			1,202		0003
GBP/L 105612.55 USD-S91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/14/2022	01/11/2027		105,613	0.863930849				(18,572)		(18,572)		(18,572)			654		0003
GBP/L 44450.66 USD-S38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/14/2022	01/11/2027		44,451	0.863930929				(7,817)		(7,817)		(7,817)			275		0003
EUR/L 8981865.00 USD-S8500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		8,981,865	0.946351342				(1,171,377)		(1,171,377)		(1,171,377)			39,961		0003
EUR/L 1719840.00 USD-S1600000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		1,719,840	0.930319099				(220,677)		(220,677)		(220,677)			13,161		0003
GBP/L 526672.45 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/14/2022	01/11/2027		526,672	0.912825191				(126,062)		(126,062)		(126,062)			3,262		0003
EUR/L 2070100.00 USD-S2000000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		2,070,100	0.966136902				(324,430)		(324,430)		(324,430)			10,449		0003
EUR/L 155335.36 USD-S146764.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		155,335	0.944822351				(19,461)		(19,461)		(19,461)			592		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.814133356				291,896		291,896		291,896			7,325		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025		478,305	0.822104756				(61,154)		(61,154)		(61,154)			1,405		0003
EUR/L 6312913.60 USD-S5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		6,312,914	0.887070591				(545,082)		(545,082)		(545,082)			55,832		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 3553622.14 USD-L2797246.65GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		3,553,622	0.787153653				279,799		279,799		279,799			17,938		0003
EUR/L 449093.51 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		449,094	0.882573587				(26,944)		(26,944)		(26,944)			2,267		0003
GBP/L 259449.08 USD-S209757.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		259,449	0.808472784				(26,936)		(26,936)		(26,936)			1,607		0003
GBP/L 189499.97 USD-S150807.33GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		189,500	0.795817171				(17,225)		(17,225)		(17,225)			1,174		0003
EUR/L 917929.10 USD-S872959.46EUR	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2025	07/09/2025		917,929	0.95100968				(110,913)		(110,913)		(110,913)			721		0003
EUR/L 4360406.06 USD-S4083278.44EUR	Dutch Property Finance 2021-2 - Class A-50135991	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	04/28/2026		4,360,406	0.936444538				(534,168)		(534,168)		(534,168)			19,831		0003
GBP/L 260010.33 USD-S206334.46GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027		260,010	0.793562548				(22,831)		(22,831)		(22,831)			1,610		0003
GBP/S 301928.17 USD-L239236.45GBP	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025		301,928	0.792362137				26,414		26,414		26,414			237		0003
SEK/L 133624.01 USD-S1300005.05SEK	EQT Nordics Sweden-7410015	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	11/30/2027		133,624	9.7288283				(8,753)		(8,753)		(8,753)			1,039		0003
GBP/L 168531.16 USD-S130262.28GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		168,531	0.772926977				(10,031)		(10,031)		(10,031)			1,044		0003
EUR/L 410283.61 USD-S360000.00EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		410,284	0.877441826				(14,185)		(14,185)		(14,185)			416		0003
EUR/S 3592080.00 USD-L3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		3,592,080	0.835170709				91,593		91,593		91,593			30,068		0003
GBP/L 265935.43 USD-S201121.71GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		265,935	0.756280237				(9,761)		(9,761)		(9,761)			1,647		0003
EUR/L 167517.49 USD-S149066.77EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2025	08/15/2025		167,517	0.889857949				(8,616)		(8,616)		(8,616)			297		0003
EUR/L 14120923.21 USD-S12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/23/2025	08/29/2025		14,120,923	0.877316114				(530,157)		(530,157)		(530,157)			28,626		0003
EUR/L 36470400.00 USD-S29000000.00EUR	CLO ReInv6m RRME 7A B XS2368576463	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		36,470,400	0.795165394				1,419,920		1,419,920		1,419,920			197,463		0003
EUR/L 13796200.00 USD-S11000000.00EUR	CLO ReInv6m CONTE 9A D XS2356405386	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		13,796,200	0.797321001				529,290		529,290		529,290			70,384		0003
EUR/L 4391520.00 USD-S3500000.00EUR	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,391,520	0.796990564				153,880		153,880		153,880			24,969		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		365,327	0.685494919				20,252		20,252		20,252			4,821		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		437,332	0.667913437				30,633		30,633		30,633			6,903		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		503,099	0.640614988				44,156		44,156		44,156			9,058		0003
EUR/S 25662.98 USD-L23092.76EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		25,663	0.899847173				1,880		1,880		1,880			95		0003
EUR/S 53165.35 USD-L47363.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		53,165	0.890868583				4,004		4,004		4,004			303		0003
EUR/S 218725.60 USD-L196096.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2025		218,726	0.896539363				12,504		12,504		12,504			229		0003
EUR/S 203301.09 USD-L181050.04EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		203,301	0.890551251				12,637		12,637		12,637			752		0003
EUR/L 1864679.78 USD-S1644274.63EUR	East Road - 7200561 .	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2024	05/27/2026		1,864,680	0.8818				(109,091)		(109,091)		(109,091)			8,879		0003
GBP/L 320990.19 USD-S248492.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		320,990	0.774143004				(19,641)		(19,641)		(19,641)			1,988		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 464719.81 USD-S359759.59GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		464,720	0.774143005				(28,436)		(28,436)		(28,436)			2,878		0003
EUR/S 3753.69 USD-L3305.18EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		3,754	0.880514907				190		190		190			14		0003
SEK/S 209860.36 USD-L2073210.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		209,860	9.878999874				13,734		13,734		13,734			986		0003
EUR/S 185077.20 USD-L162584.10EUR	35 RUE DE LA GARE - 7200419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/24/2024	05/20/2026		185,077	0.878466391				10,020		10,020		10,020			872		0003
EUR/L 3246385.88 USD-S2748612.21EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,246,386	0.84666836				(173,671)		(173,671)		(173,671)			34,459		0003
GBP/L 375333.66 USD-S288028.04GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2024	01/11/2027		375,334	0.767391979				(19,493)		(19,493)		(19,493)			2,325		0003
EUR/L 1458306.04 USD-S1312202.29EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/22/2024	05/27/2026		1,458,306	0.899812696				(116,848)		(116,848)		(116,848)			6,944		0003
EUR/L 1072887.60 USD-S962263.83EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2024	04/28/2026		1,072,888	0.896891557				(80,566)		(80,566)		(80,566)			4,880		0003
EUR/L 17129.29 USD-S15799.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		17,129	0.922338871				(1,500)		(1,500)		(1,500)			18		0003
EUR/S 91295.79 USD-L73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2033		91,296	0.806321518				3,597		3,597		3,597			1,288		0003
GBP/S 65934.22 USD-L51382.66GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	11/14/2025		65,934	0.779301856				4,635		4,635		4,635			202		0003
GBP/S 305540.92 USD-L238164.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		305,541	0.779483972				21,587		21,587		21,587			1,040		0003
GBP/L 146852.05 USD-S118725.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		146,852	0.808472813				(15,246)		(15,246)		(15,246)			909		0003
EUR/L 502879.66 USD-S454354.59EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		502,880	0.903505602				(42,355)		(42,355)		(42,355)			2,538		0003
EUR/S 9379469.50 USD-L8500000.00EUR	CLO ReInv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		9,379,470	0.906234622				786,086		786,086		786,086			41,730		0003
GBP/L 390691.82 USD-S307087.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/21/2023	01/11/2027		390,692	0.786009034				(29,162)		(29,162)		(29,162)			2,420		0003
EUR/L 445357.55 USD-S395834.67EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		445,358	0.888801975				(30,708)		(30,708)		(30,708)			2,248		0003
EUR/L 937518.38 USD-S845868.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025		937,518	0.902242077				(62,129)		(62,129)		(62,129)			1,718		0003
EUR/L 939281.84 USD-S845248.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		939,282	0.899887514				(63,357)		(63,357)		(63,357)			2,555		0003
EUR/L 505513.44 USD-S450687.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	05/18/2026		505,513	0.891543714				(35,249)		(35,249)		(35,249)			2,374		0003
GBP/L 198633.88 USD-S156195.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	09/16/2025		198,634	0.786348985				(15,835)		(15,835)		(15,835)			459		0003
GBP/L 1002660.41 USD-S788379.00GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		1,002,660	0.786287154				(80,109)		(80,109)		(80,109)			3,105		0003
GBP/L 86372.36 USD-S67913.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	02/17/2026		86,372	0.786287187				(6,909)		(6,909)		(6,909)			344		0003
GBP/L 85693.66 USD-S67369.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	05/18/2026		85,694	0.786163527				(6,832)		(6,832)		(6,832)			402		0003
GBP/L 85448.54 USD-S67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	07/16/2026		85,449	0.78610167				(6,788)		(6,788)		(6,788)			437		0003
GBP/L 85208.63 USD-S66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		85,209	0.785978134				(6,430)		(6,430)		(6,430)			501		0003
GBP/L 200997.57 USD-S158191.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		200,998	0.787029764				(16,120)		(16,120)		(16,120)			210		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 86647.56 USD-S68178.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2026		86,648	0.786843969				(6,999)		(6,999)		(6,999)			321		0003
EUR/L 19818.23 USD-S17785.36EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S60X2D1J857QP30	03/14/2024	08/15/2025		19,818	0.89742424				(1,196)		(1,196)		(1,196)			35		0003
GBP/L 509337.31 USD-S401915.82GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		509,337	0.78909558				(42,634)		(42,634)		(42,634)			1,496		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO Reinv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				116,467		116,467		116,467			65,968		0003
EUR/L 13659800.00 USD-S11000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341 ...	D1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		13,659,800	0.805282654				190,442		190,442		190,442			102,495		0003
EUR/L 19244025.00 USD-S15500000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		19,244,025	0.805444807				264,764		264,764		264,764			144,396		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				103,084		103,084		103,084			70,775		0003
EUR/L 55479691.49 USD-S49920090.96EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		55,479,691	0.899790349				(4,434,182)		(4,434,182)		(4,434,182)			280,046		0003
GBP/L 224175.36 USD-S182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		224,175	0.814846957				(25,130)		(25,130)		(25,130)			1,388		0003
EUR/L 3698415.00 USD-S3500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		3,698,415	0.946351342				(482,332)		(482,332)		(482,332)			16,455		0003
EUR/L 2470430.00 USD-S2300000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,470,430	0.93101201				(318,483)		(318,483)		(318,483)			18,816		0003
EUR/L 1144200.00 USD-S1000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		1,144,200	0.873973082				(77,886)		(77,886)		(77,886)			9,417		0003
GBP/L 5320733.20 USD-S4315606.80GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		5,320,733	0.811092501				(587,275)		(587,275)		(587,275)			26,858		0003
EUR/L 447756.18 USD-S404294.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		447,756	0.902934539				(37,416)		(37,416)		(37,416)			2,260		0003
EUR/S 1102406.50 USD-L1000000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		1,102,407	0.907106408				93,508		93,508		93,508			4,905		0003
GBP/L 249835.35 USD-S205473.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		249,835	0.822436056				(30,469)		(30,469)		(30,469)			1,547		0003
EUR/S 5155430.00 USD-L4700000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		5,155,430	0.911660133				419,392		419,392		419,392			13,957		0003
EUR/L 2829424.33 USD-S2547195.11EUR	East Road - 7200561	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026		2,829,424	0.90025207				(223,035)		(223,035)		(223,035)			13,472		0003
EUR/L 560400.05 USD-S491191.21EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		560,400	0.87650101				(29,682)		(29,682)		(29,682)			2,829		0003
EUR/L 1135413.41 USD-S1003980.17EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026		1,135,413	0.884241952				(69,754)		(69,754)		(69,754)			5,406		0003
GBP/L 834550.03 USD-S654446.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		834,550	0.784190709				(60,321)		(60,321)		(60,321)			5,169		0003
GBP/S 962079.21 USD-L750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		962,079	0.78057919				47,108		47,108		47,108			11,748		0003
GBP/S 2014519.10 USD-L1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		2,014,519	0.779301745				74,396		74,396		74,396			30,158		0003
EUR/L 152862.68 USD-S139753.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025		152,863	0.914243948				(11,930)		(11,930)		(11,930)			160		0003
EUR/L 76793.55 USD-S69729.91EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/07/2024	11/17/2025		76,794	0.908017796				(6,085)		(6,085)		(6,085)			238		0003
EUR/L 38239.71 USD-S34289.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		38,240	0.896700053				(3,013)		(3,013)		(3,013)			195		0003
EUR/L 50426.00 USD-S44819.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		50,426	0.888809741				(3,848)		(3,848)		(3,848)			313		0003
GBP/S 320727.73 USD-L252889.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		320,728	0.788488074				26,529		26,529		26,529			1,638		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 2622843.75 USD-L2083333.33GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/21/2024	02/25/2026		2,622,844	0.794303256				238,646		238,646		238,646			10,634		0003
EUR/L 553615.87 USD-S521849.34EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	07/09/2025		553,616	0.942619907				(61,419)		(61,419)		(61,419)			435		0003
GBP/S 10198542.88 USD-L8257929.46GBP	60 Curzon July 2022 - 7200568	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		10,198,543	0.809716599				1,140,409		1,140,409		1,140,409			52,371		0003
GBP/S 1132000.39 USD-L916599.51GBP	60 Curzon July 2022 - 7200568	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,132,000	0.809716603				126,581		126,581		126,581			5,813		0003
EUR/L 225007.60 USD-S212344.84EUR	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	07/09/2025		225,008	0.943722968				(25,255)		(25,255)		(25,255)			177		0003
EUR/L 242587.08 USD-S229292.69EUR	Dutch Property Finance 2021-1 - Class A-50136718	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2025	10/28/2025		242,587	0.945197452				(29,605)		(29,605)		(29,605)			695		0003
EUR/L 2096375.07 USD-S1958052.38EUR	East Road - 7200561	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	05/27/2026		2,096,375	0.934018157				(254,051)		(254,051)		(254,051)			9,982		0003
GBP/L 158605.49 USD-S122590.46GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		158,605	0.772926965				(9,440)		(9,440)		(9,440)			982		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(761,839)		(761,839)		(761,839)			27,206		0003
EUR/S 2646750.00 USD-L2500000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				350,651		350,651		350,651			13,767		0003
GBP/L 998039.92 USD-S750326.98GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/02/2025	01/11/2027		998,040	0.751800569				(30,502)		(30,502)		(30,502)			6,181		0003
EUR/L 1960610.00 USD-S1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2023	05/10/2027		1,960,610	0.867077083				(102,354)		(102,354)		(102,354)			13,371		0003
EUR/L 3252918.13 USD-S2797246.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		3,252,918	0.859919167				(109,860)		(109,860)		(109,860)			16,420		0003
GBP/L 439540.03 USD-S353868.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/17/2023	01/11/2027		439,540	0.805088151				(43,700)		(43,700)		(43,700)			2,722		0003
EUR/L 500566.29 USD-S454890.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		500,566	0.908750947				(45,199)		(45,199)		(45,199)			2,527		0003
EUR/L 103685.62 USD-S93926.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		103,686	0.905879137				(9,018)		(9,018)		(9,018)			523		0003
EUR/L 149663.26 USD-S131180.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		149,663	0.87650102				(7,927)		(7,927)		(7,927)			755		0003
GBP/S 192738.42 USD-L152007.30GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2023	11/03/2025		192,738	0.788671506				16,021		16,021		16,021			566		0003
EUR/L 74283.75 USD-S65052.76EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		74,284	0.875733387				(3,869)		(3,869)		(3,869)			375		0003
EUR/L 1265119.79 USD-S1109948.93EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026		1,265,120	0.877346903				(67,251)		(67,251)		(67,251)			6,024		0003
EUR/L 67426.30 USD-S59928.63EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		67,426	0.888801996				(4,649)		(4,649)		(4,649)			340		0003
GBP/L 172708.22 USD-S136977.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		172,708	0.793115753				(14,485)		(14,485)		(14,485)			1,070		0003
EUR/L 941706.71 USD-S844012.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	01/16/2026		941,707	0.896258125				(64,947)		(64,947)		(64,947)			3,485		0003
GBP/L 201171.58 USD-S158191.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025		201,172	0.786348996				(15,946)		(15,946)		(15,946)			211		0003
GBP/L 8706425.34 USD-S6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		8,706,425	0.786101722				(689,152)		(689,152)		(689,152)			15,950		0003
GBP/L 86708.93 USD-S68178.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2026		86,709	0.786287064				(6,938)		(6,938)		(6,938)			321		0003
GBP/L 85869.67 USD-S67512.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2026		85,870	0.786225334				(6,856)		(6,856)		(6,856)			383		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 85561.17 USD-S67265.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2026		85,561	0.786163513			(6,819)		(6,819)		(6,819)			420		0003
GBP/L 85246.67 USD-S67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		85,247	0.786039971			(6,480)		(6,480)		(6,480)			485		0003
GBP/L 85500.63 USD-S67265.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2026		85,501	0.786720168			(6,880)		(6,880)		(6,880)			419		0003
EUR/L 18357.41 USD-S16406.66EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		18,357	0.893735009			(1,139)		(1,139)		(1,139)			56		0003
EUR/L 75055.78 USD-S65425.19EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		75,056	0.871687564			(4,390)		(4,390)		(4,390)			525		0003
EUR/L 441191.31 USD-S393376.41EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		441,191	0.891623205			(31,917)		(31,917)		(31,917)			2,227		0003
GBP/L 398961.05 USD-S317795.96GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		398,961	0.796558862			(35,246)		(35,246)		(35,246)			2,471		0003
EUR/L 15038142.38 USD-S13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		15,038,142	0.88039794			(1,035,776)		(1,035,776)		(1,035,776)			106,772		0003
EUR/L 450203.31 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		450,203	0.880397947			(31,008)		(31,008)		(31,008)			3,196		0003
EUR/L 1100635.20 USD-S987914.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		1,100,635	0.897585494			(82,869)		(82,869)		(82,869)			4,905		0003
EUR/L 1375653.53 USD-S1209046.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		1,375,654	0.878889083			(92,737)		(92,737)		(92,737)			9,833		0003
EUR/L 1824392.97 USD-S1649384.98EUR	East Road - 7200561	B1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	06/20/2024	05/27/2026		1,824,393	0.904073304			(155,512)		(155,512)		(155,512)			8,687		0003
EUR/L 442044.28 USD-S394052.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		442,044	0.891432437			(35,994)		(35,994)		(35,994)			3,139		0003
EUR/S 3389700.00 USD-L3000000.00EUR	CLO Reinv6m TRNTE 3A C	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		3,389,700	0.885034074			261,523		261,523		261,523			25,940		0003
EUR/S 1807840.00 USD-L1600000.00EUR	CLO Reinv6m TRNTE 3A D	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		1,807,840	0.885034074			139,479		139,479		139,479			13,835		0003
GBP/L 415846.97 USD-S327372.93GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	07/02/2024	11/03/2025		415,847	0.787243755			(33,751)		(33,751)		(33,751)			1,222		0003
GBP/L 502256.91 USD-S387215.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		502,257	0.770950588			(28,535)		(28,535)		(28,535)			3,111		0003
EUR/L 229567.73 USD-S206334.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/26/2024	02/17/2026		229,568	0.898795619			(16,915)		(16,915)		(16,915)			915		0003
EUR/S 167681.10 USD-L151802.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025		167,681	0.90530507			11,719		11,719		11,719			307		0003
EUR/S 151532.51 USD-L134947.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		151,533	0.890551275			9,419		9,419		9,419			561		0003
GBP/L 654050.10 USD-S506328.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		654,050	0.774143005			(40,021)		(40,021)		(40,021)			4,051		0003
EUR/L 81805.51 USD-S72263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	09/13/2024	07/07/2026		81,806	0.883352478			(5,104)		(5,104)		(5,104)			413		0003
EUR/L 2096102.93 USD-S1840196.06EUR	East Road - 7200561	B1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	09/24/2024	05/27/2026		2,096,103	0.877913023			(112,849)		(112,849)		(112,849)			9,980		0003
EUR/L 1051920.70 USD-S936539.08EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY	PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026		1,051,921	0.890313386			(68,443)		(68,443)		(68,443)			4,448		0003
GBP/L 528247.38 USD-S405372.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027		528,247	0.767391975			(27,434)		(27,434)		(27,434)			3,272		0003
EUR/L 84591.24 USD-S75869.17EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/30/2024	04/28/2026		84,591	0.896891569			(6,352)		(6,352)		(6,352)			385		0003
EUR/L 623082.22 USD-S566747.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025		623,082	0.909587053			(49,197)		(49,197)		(49,197)			1,695		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2548137.90 USD-S2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		2,548,138	0.877886048				(174,846)		(174,846)		(174,846)			19,293		0003
EUR/L 2511912.08 USD-S2322532.76EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/21/2024	05/27/2026		2,511,912	0.924607505				(276,032)		(276,032)		(276,032)			11,960		0003
EUR/L 2227571.42 USD-S2056776.68EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/13/2024	05/27/2026		2,227,571	0.92332693				(241,362)		(241,362)		(241,362)			10,606		0003
EUR/L 1493663.23 USD-S1398376.46EUR	East Road - 7200561	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/21/2025	05/27/2026		1,493,663	0.936205988				(184,933)		(184,933)		(184,933)			7,112		0003
EUR/L 343793.86 USD-S321943.88EUR	Dutch Property Finance 2021-2 - Class A-50135991	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	04/28/2026		343,794	0.936444531				(42,116)		(42,116)		(42,116)			1,564		0003
GBP/L 365940.46 USD-S290396.65GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/19/2025	01/11/2027		365,940	0.793562565				(32,133)		(32,133)		(32,133)			2,266		0003
EUR/L 3407008.42 USD-S3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.88523409				(267,368)		(267,368)		(267,368)			26,735		0003
EUR/L 60585237.26 USD-S54906628.97EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/07/2025	07/15/2025		60,585,237	0.906270759				(4,154,061)		(4,154,061)		(4,154,061)			61,409		0003
EUR/L 461988.43 USD-S417748.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025		461,988	0.904240892				(32,618)		(32,618)		(32,618)			1,068		0003
EUR/S 25692.00 USD-L22904.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	12/16/2025		25,692	0.89150397				1,581		1,581		1,581			87		0003
EUR/L 21689.29 USD-S19663.91EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	12/16/2025		21,689	0.906618428				(1,725)		(1,725)		(1,725)			74		0003
GBP/L 11670.26 USD-S9208.95GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		11,670	0.78909553				(977)		(977)		(977)			34		0003
GBP/L 410639.18 USD-S327098.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		410,639	0.796558867				(36,278)		(36,278)		(36,278)			2,543		0003
EUR/S 2849407.50 USD-L2500000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		2,849,408	0.877375384				196,129		196,129		196,129			21,970		0003
EUR/S 2096854.50 USD-L1835000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,096,855	0.875120329				137,861		137,861		137,861			15,971		0003
EUR/S 442811.24 USD-L396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		442,811	0.895094872				33,883		33,883		33,883			2,235		0003
EUR/L 1152880.84 USD-S1047882.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2025		1,152,881	0.908925653				(82,746)		(82,746)		(82,746)			1,207		0003
EUR/L 1374778.29 USD-S1213717.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		1,374,778	0.882846295				(95,575)		(95,575)		(95,575)			9,208		0003
GBP/L 633232.62 USD-S495215.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		633,233	0.782044267				(44,005)		(44,005)		(44,005)			3,922		0003
GBP/L 418483.96 USD-S327142.50GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/21/2024	01/11/2027		418,484	0.781732471				(28,912)		(28,912)		(28,912)			2,592		0003
GBP/L 457022.23 USD-S358702.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		457,022	0.784867751				(33,436)		(33,436)		(33,436)			2,830		0003
EUR/L 577966.43 USD-S514892.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		577,966	0.890868592				(43,527)		(43,527)		(43,527)			3,290		0003
EUR/S 145453.99 USD-L129962.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025		145,454	0.893495325				8,708		8,708		8,708			396		0003
EUR/S 122844.95 USD-L108376.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		122,845	0.88222316				7,970		7,970		7,970			699		0003
EUR/S 116858.04 USD-L102777.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		116,858	0.879507478				7,601		7,601		7,601			726		0003
EUR/L 1877628.95 USD-S1655693.21EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/19/2024	05/27/2026		1,877,629	0.881800001				(109,848)		(109,848)		(109,848)			8,940		0003
GBP/L 451763.96 USD-S349729.91GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		451,764	0.774143006				(27,643)		(27,643)		(27,643)			2,798		0003

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EUR/L 28867100.00 USD-S25400000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	09/18/2024	07/07/2026		28,867,100	0.879894413				(1,681,148)		(1,681,148)		(1,681,148)			145,713		0003
EUR/L 1468433.17 USD-S1321314.81EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	10/22/2024	05/27/2026		1,468,433	0.899812696				(117,660)		(117,660)		(117,660)			6,992		0003
EUR/L 1421171.24 USD-S1258620.41EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	01/24/2024	05/27/2026		1,421,171	0.885621925				(89,664)		(89,664)		(89,664)			6,767		0003
GBP/L 402881.45 USD-S318561.43GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025		402,881	0.790707614				(34,615)		(34,615)		(34,615)			1,184		0003
GBP/L 207825.25 USD-S164829.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		207,825	0.793115755				(17,431)		(17,431)		(17,431)			1,287		0003
EUR/L 844555.95 USD-S758980.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	11/17/2025		844,556	0.898674457				(57,546)		(57,546)		(57,546)			2,615		0003
EUR/L 957740.53 USD-S851665.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	07/16/2026		957,741	0.889244585				(66,877)		(66,877)		(66,877)			4,893		0003
GBP/L 197207.40 USD-S155061.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		197,207	0.786287127				(15,734)		(15,734)		(15,734)			536		0003
GBP/L 85193.07 USD-S67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026		85,193	0.786534515				(6,531)		(6,531)		(6,531)			485		0003
GBP/L 85109.00 USD-S66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026		85,109	0.786472641				(6,438)		(6,438)		(6,438)			515		0003
GBP/L 85067.35 USD-S66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		85,067	0.786472601				(6,395)		(6,395)		(6,395)			529		0003
EUR/L 1318205.75 USD-S1170541.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		1,318,206	0.887981174				(89,590)		(89,590)		(89,590)			6,654		0003
GBP/L 324061.68 USD-S253371.13GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/14/2024	01/11/2027		324,062	0.781860817				(22,443)		(22,443)		(22,443)			2,007		0003
EUR/L 13350.01 USD-S11947.39EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	10/16/2025		13,350	0.89493491				(822)		(822)		(822)			36		0003
EUR/L 80723.36 USD-S71974.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		80,723	0.891623193				(5,840)		(5,840)		(5,840)			407		0003
EUR/L 14278153.42 USD-S12649526.84EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		14,278,153	0.88593577				(935,267)		(935,267)		(935,267)			72,072		0003
EUR/L 1687377.10 USD-S1522412.58EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	04/19/2024	05/27/2026		1,687,377	0.902236127				(140,111)		(140,111)		(140,111)			8,034		0003
EUR/L 1110735.97 USD-S1001113.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	05/10/2024	01/16/2026		1,110,736	0.901306897				(83,293)		(83,293)		(83,293)			4,111		0003
EUR/L 1088671.59 USD-S973070.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	05/10/2024	07/16/2026		1,088,672	0.8938148				(82,005)		(82,005)		(82,005)			5,561		0003
EUR/L 346545.83 USD-S305811.71EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	07/25/2024	07/07/2027		346,546	0.882456759				(24,687)		(24,687)		(24,687)			2,462		0003
GBP/S 1025481.50 USD-L770118.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		1,025,482	0.75098247				31,967		31,967		31,967			5,266		0003
GBP/L 3616068.83 USD-S2652945.00GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2025	09/29/2025		3,616,069	0.733654453				(26,947)		(26,947)		(26,947)			9,028		0003
EUR/L 1576150.21 USD-S1371072.10EUR	East Road - 7200561	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/27/2026		1,576,150	0.869886697				(69,671)		(69,671)		(69,671)			7,505		0003
GBP/L 4552245.72 USD-S3366000.00GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2025	07/15/2025		4,552,246	0.73941527				(67,573)		(67,573)		(67,573)			4,614		0003
GBP/S 664535.49 USD-L487871.83GBP	The Whiteley 7410036	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	09/30/2025		664,535	0.734154665				5,411		5,411		5,411			1,668		0003
EUR/L 429178.68 USD-S367478.24EUR	Coupon Hedge CLO MJSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		429,179	0.856236009				(6,292)		(6,292)		(6,292)			1,077		0003
EUR/L 5656050.00 USD-S4500000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,656,050	0.795608243				206,093		206,093		206,093			32,329		0003
EUR/L 21338250.00 USD-S17250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		21,338,250	0.808407437				439,185		439,185		439,185			125,620		0003

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GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		2,323,177	0.598318724				205,871		205,871		205,871			55,285		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		353,107	0.691180546				17,579		17,579		17,579			4,312		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		399,186	0.679624852				24,310		24,310		24,310			5,633		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		456,698	0.655694704				36,332		36,332		36,332			7,563		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		577,760	0.624258697				51,136		51,136		51,136			11,901		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		626,151	0.613008034				54,434		54,434		54,434			13,992		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		640,081	0.608050591				55,944		55,944		55,944			14,657		0003
EUR/L 9912640.00 USD-S8000000.00EUR	CLO ReInv6m OCPE 2022-5A C XS2423746655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		9,912,640	0.807050392				167,661		167,661		167,661			66,597		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,979,605	0.811655371				117,923		117,923		117,923			66,792		0003
EUR/S 848136.77 USD-L697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		848,137	0.82263903				(1,887)		(1,887)		(1,887)			5,253		0003
GBP/L 119674.84 USD-S92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		119,675	0.776819672				(7,504)		(7,504)		(7,504)			741		0003
EUR/L 4444400.00 USD-S4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		4,444,400	0.900009				(410,435)		(410,435)		(410,435)			32,568		0003
BRL/L 599872.20 USD-S3841761.53BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2027		599,872	6.404299999				(9,808)		(9,808)		(9,808)			4,015		0003
BRL/L 668251.34 USD-S4436320.17BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2027		668,251	6.638699999				(11,079)		(11,079)		(11,079)			5,060		0003
EUR/L 429855.40 USD-S377000.00EUR	CLO ReInv6m CORDA 3A DRR XS1823358350	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/09/2023	04/03/2028		429,855	0.877039116				(30,942)		(30,942)		(30,942)			3,572		0003
BRL/S 704110.75 USD-L4436320.17BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2027		704,111	6.30059997				(22,061)		(22,061)		(22,061)			5,331		0003
BRL/S 637664.36 USD-L4697992.20BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2030		637,664	7.367500043				(31,071)		(31,071)		(31,071)			6,981		0003
EUR/L 329330.16 USD-S290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	01/15/2027		329,330	0.882339959				(21,868)		(21,868)		(21,868)			2,047		0003
GBP/L 260603.64 USD-S204925.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025		260,604	0.786348993				(20,657)		(20,657)		(20,657)			273		0003
GBP/L 63654.26 USD-S50050.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		63,654	0.786287202				(5,079)		(5,079)		(5,079)			173		0003
EUR/S 2036124.00 USD-L1800000.00EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	10/15/2026		2,036,124	0.884032603				132,873		132,873		132,873			11,577		0003
EUR/L 1403750.00 USD-S1250000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,403,750	0.89047195				(107,881)		(107,881)		(107,881)			9,029		0003
EUR/L 220558.47 USD-S199437.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025		220,558	0.904240903				(15,572)		(15,572)		(15,572)			510		0003
EUR/L 27355.24 USD-S24450.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		27,355	0.89381486				(2,061)		(2,061)		(2,061)			140		0003
EUR/S 352879.14 USD-L312393.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		352,879	0.885269132				22,953		22,953		22,953			1,803		0003
GBP/S 12493387.14 USD-L9665128.82GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/04/2024	02/17/2026		12,493,387	0.773619573				781,909		781,909		781,909			49,802		0003
EUR/L 11849.02 USD-S10832.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025		11,849	0.914244385				(925)		(925)		(925)			12		0003
GBP/S 49465.46 USD-L38952.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	10/16/2025		49,465	0.787463616				4,027		4,027		4,027			135		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 48724.90 USD-L38387.22GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026		48,725	0.787835788				4,002		4,002		4,002			180		0003
GBP/S 2112284.50 USD-L1659655.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		2,112,285	0.785715688				166,586		166,586		166,586			10,847		0003
EUR/L 658864.86 USD-S585605.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		658,865	0.888809884				(50,276)		(50,276)		(50,276)			4,095		0003
GBP/L 705885.97 USD-S558763.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		705,886	0.791577611				(60,062)		(60,062)		(60,062)			4,372		0003
EUR/L 2110933.24 USD-S1971649.97EUR	East Road - 7200561	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	05/27/2026		2,110,933	0.934018155				(255,815)		(255,815)		(255,815)			10,051		0003
GBP/L 237192.00 USD-S183332.09GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		237,192	0.772926954				(14,118)		(14,118)		(14,118)			1,469		0003
EUR/S 37821300.00 USD-L33000000.00EUR	CLO Reinv6m RRME 8A B XS2379454254	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		37,821,300	0.872524213				2,009,453		2,009,453		2,009,453			215,046		0003
GBP/S 537896.21 USD-L399696.71GBP	Motive Capital Fund Ii-b	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	09/19/2025		537,896	0.74307404				10,930		10,930		10,930			1,267		0003
GBP/L 3721208.80 USD-S2870215.68GBP	Motive Capital Fund Ii-b	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	09/19/2025		3,721,209	0.77131272				(219,906)		(219,906)		(219,906)			8,765		0003
GBP/L 241458.65 USD-S182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/12/2025	08/14/2025		241,459	0.757457768				(9,610)		(9,610)		(9,610)			424		0003
GBP/L 1640488.76 USD-S1214074.75GBP	Coupon Hedge RML	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	09/15/2025		1,640,489	0.740068923				(26,521)		(26,521)		(26,521)			3,767		0003
SEK/L 221407.54 USD-S2080008.08SEK	EQT Nordics Sweden-7410015	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	09/15/2025		221,408	9.394477171				302		302		302			508		0003
EUR/L 63574245.79 USD-S55125000.00EUR	SCP II Investments LLC TL EUR	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	07/23/2025		63,574,246	0.867096405				(1,460,132)		(1,460,132)		(1,460,132)			79,793		0003
GBP/L 174111.70 USD-S129070.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		174,112	0.741308482				(2,817)		(2,817)		(2,817)			1,078		0003
CHF/S 24225.85 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2026		24,226	0.825564428				432		432		432			89		0003
EUR/L 619867.00 USD-S500000.00EUR	CLO Reinv6m PENTA 2018-5A B2R XS2289566940	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		619,867	0.806624647				26,150		26,150		26,150			1,678		0003
EUR/L 7455108.00 USD-S6000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		7,455,108	0.804817315				288,898		288,898		288,898			27,524		0003
EUR/L 51652236.18 USD-S44004290.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		51,652,236	0.85193389				(1,087,831)		(1,087,831)		(1,087,831)			232,179		0003
EUR/L 21392130.38 USD-S18674928.31EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,392,130	0.872981231				(1,009,684)		(1,009,684)		(1,009,684)			101,857		0003
EUR/S 48638393.63 USD-L44538206.35EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		48,638,394	0.915700602				4,626,872		4,626,872		4,626,872			218,632		0003
SEK/L 91852492.23 USD-S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2022	05/15/2026		91,852,492	9.954				(6,457,771)		(6,457,771)		(6,457,771)			429,348		0003
GBP/L 75040.49 USD-S64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		75,040	0.863930926				(13,196)		(13,196)		(13,196)			465		0003
GBP/L 31583.37 USD-S27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		31,583	0.863930923				(5,554)		(5,554)		(5,554)			196		0003
EUR/L 1429540.00 USD-S1400000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,429,540	0.97933601				(231,550)		(231,550)		(231,550)			4,427		0003
EUR/L 14919698.11 USD-S14067224.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		14,919,698	0.942862531				(1,895,468)		(1,895,468)		(1,895,468)			67,856		0003
EUR/L 184808.33 USD-S176158.93EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	09/15/2025		184,808	0.953197997				(23,636)		(23,636)		(23,636)			424		0003
EUR/L 532956.68 USD-S506372.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2025		532,957	0.95011876				(68,897)		(68,897)		(68,897)			1,808		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 608814.74 USD-S538631.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		608,815	0.884720876				(43,629)		(43,629)		(43,629)			4,078		0003
EUR/S 160815.20 USD-L144177.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2025		160,815	0.89653932				9,193		9,193		9,193			168		0003
EUR/S 151446.13 USD-L134439.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		151,446	0.887705285				9,610		9,610		9,610			675		0003
EUR/L 566662.08 USD-S497630.74EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		566,662	0.878179002				(31,832)		(31,832)		(31,832)			2,860		0003
GBP/S 100395346.96 USD-L75441263.14GBP .	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2024	11/03/2025		100,395,347	0.751441829				3,211,985		3,211,985		3,211,985			294,932		0003
EUR/L 1070083.26 USD-S945637.38EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		1,070,083	0.883704489				(70,154)		(70,154)		(70,154)			5,901		0003
EUR/L 1055881.12 USD-S943677.83EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	12/17/2025		1,055,881	0.893734922				(67,838)		(67,838)		(67,838)			3,603		0003
GBP/L 327018.55 USD-S250951.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/18/2024	01/11/2027		327,019	0.767391972				(16,984)		(16,984)		(16,984)			2,025		0003
EUR/L 584725.75 USD-S534581.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025		584,726	0.914243917				(45,635)		(45,635)		(45,635)			612		0003
EUR/L 58520.95 USD-S53404.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	08/18/2025		58,521	0.91257524				(4,593)		(4,593)		(4,593)			107		0003
EUR/L 643575.56 USD-S582474.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		643,576	0.905059275				(51,141)		(51,141)		(51,141)			2,382		0003
EUR/L 644185.48 USD-S575011.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		644,185	0.892618039				(49,874)		(49,874)		(49,874)			3,667		0003
GBP/L 75412134.49 USD-S58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/08/2024	10/01/2025		75,412,134	0.773305494				(4,668,580)		(4,668,580)		(4,668,580)			190,329		0003
EUR/L 28572874.33 USD-S25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		28,572,874	0.891484098				(2,443,534)		(2,443,534)		(2,443,534)			224,211		0003
EUR/S 27824626.60 USD-L25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		27,824,627	0.9154575				2,810,531		2,810,531		2,810,531			140,451		0003
GBP/L 256094.34 USD-S203804.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		256,094	0.795817198				(23,279)		(23,279)		(23,279)			1,586		0003
GBP/L 266703.64 USD-S212247.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		266,704	0.795817185				(24,243)		(24,243)		(24,243)			1,652		0003
GBP/L 223222.53 USD-S172534.71GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/18/2025	01/11/2027		223,223	0.772926953				(13,287)		(13,287)		(13,287)			1,382		0003
EUR/L 1587027.69 USD-S1500000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,587,028	0.945163093				(204,783)		(204,783)		(204,783)			7,061		0003
GBP/L 569051.43 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		569,051	0.84484434				(85,961)		(85,961)		(85,961)			3,524		0003
EUR/L 2506054.54 USD-S2242151.11EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,506,055	0.894693661				(185,510)		(185,510)		(185,510)			12,650		0003
GBP/L 373682.98 USD-S308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	01/11/2023	01/11/2027		373,683	0.82572974				(47,171)		(47,171)		(47,171)			2,314		0003
GBP/L 702751.46 USD-S572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		702,751	0.814531243				(78,489)		(78,489)		(78,489)			4,352		0003
EUR/S 524473.50 USD-L465000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		524,474	0.886603422				41,289		41,289		41,289			3,995		0003
EUR/L 4733638.05 USD-S4315606.80EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		4,733,638	0.911689224				(443,531)		(443,531)		(443,531)			23,894		0003
EUR/L 2809220.00 USD-S2500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		2,809,220	0.889926741				(217,937)		(217,937)		(217,937)			18,802		0003
GBP/S 1894609.80 USD-L1518360.15GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,894,610	0.80141048				184,874		184,874		184,874			9,563		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 540343.76 USD-S428062.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		540,344	0.792204707				(44,681)		(44,681)		(44,681)			3,346		0003
EUR/L 399988.43 USD-S348012.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		399,988	0.870056991				(18,202)		(18,202)		(18,202)			2,019		0003
EUR/L 908296.34 USD-S801638.36EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		908,296	0.882573588				(54,494)		(54,494)		(54,494)			4,585		0003
EUR/S 6163057.60 USD-L5600000.00EUR	CLO Reinv6m CORDA 9A DR XS2378719954	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2023	08/20/2026		6,163,058	0.908639893				564,978		564,978		564,978			32,898		0003
EUR/S 4409626.00 USD-L4000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		4,409,626	0.907106408				374,034		374,034		374,034			19,619		0003
EUR/L 461207.10 USD-S403894.47EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		461,207	0.875733418				(24,019)		(24,019)		(24,019)			2,328		0003
EUR/L 1312886.48 USD-S1170652.23EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/21/2024	05/27/2026		1,312,886	0.891662949				(92,352)		(92,352)		(92,352)			6,251		0003
GBP/L 197036.83 USD-S155061.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		197,037	0.786967797				(15,905)		(15,905)		(15,905)			536		0003
GBP/L 85808.91 USD-S67512.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2026		85,809	0.786782049				(6,917)		(6,917)		(6,917)			382		0003
GBP/L 85304.29 USD-S67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026		85,304	0.786658326				(6,813)		(6,813)		(6,813)			454		0003
EUR/L 406511.46 USD-S386596.34EUR	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2025	07/09/2025		406,511	0.951009696				(49,119)		(49,119)		(49,119)			319		0003
EUR/S 1363458.25 USD-L1250000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,363,458	0.916786414				152,387		152,387		152,387			8,770		0003
EUR/L 111687.23 USD-S105947.57EUR	College Square July 2021 - 7200462	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/24/2025	07/09/2025		111,687	0.948609523				(13,179)		(13,179)		(13,179)			88		0003
EUR/S 987360.00 USD-L880000.00EUR	CLO Reinv6m MILPK 1A CE XS1823316788	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	01/18/2028		987,360	0.891265597				84,991		84,991		84,991			7,889		0003
EUR/L 1002404.95 USD-S908898.64EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	07/15/2025		1,002,405	0.906718028				(69,259)		(69,259)		(69,259)			1,016		0003
EUR/S 286537.15 USD-L250000.00EUR	CLO Reinv6m CORDA 3A B1RR XS1823355927	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/10/2025	10/05/2026		286,537	0.872487215				15,103		15,103		15,103			1,612		0003
EUR/S 442786.50 USD-L377000.00EUR	CLO Reinv6m CORDA 3A DRR XS1823358350	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/10/2025	04/03/2028		442,787	0.851426139				19,170		19,170		19,170			3,679		0003
GBP/L 85148.36 USD-S66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026		85,148	0.786534468				(6,487)		(6,487)		(6,487)			500		0003
EUR/L 15163.76 USD-S13626.67EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	03/14/2024	07/16/2025		15,164	0.89863398				(904)		(904)		(904)			16		0003
EUR/S 1823620.80 USD-L1600000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		1,823,621	0.877375384				125,522		125,522		125,522			14,061		0003
EUR/L 32711275.00 USD-S29000000.00EUR	Project Physicus - 7200542	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		32,711,275	0.886544471				(2,367,731)		(2,367,731)		(2,367,731)			210,571		0003
EUR/L 31168186.87 USD-S27431954.65EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		31,168,187	0.880126738				(2,137,145)		(2,137,145)		(2,137,145)			221,296		0003
EUR/S 30655209.32 USD-L27431954.65EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		30,655,209	0.894854586				2,336,844		2,336,844		2,336,844			154,739		0003
EUR/L 2080744.52 USD-S1844468.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/10/2024	01/15/2027		2,080,745	0.886446237				(147,965)		(147,965)		(147,965)			12,932		0003
EUR/S 1811080.00 USD-L1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,811,080	0.883450759				122,771		122,771		122,771			11,296		0003
GBP/L 462454.90 USD-S362965.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		462,455	0.784867757				(33,833)		(33,833)		(33,833)			2,864		0003
EUR/L 404282.58 USD-S359394.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		404,283	0.88896791				(31,786)		(31,786)		(31,786)			2,870		0003
EUR/L 35889214.86 USD-S31777240.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		35,889,215	0.88542589				(2,677,845)		(2,677,845)		(2,677,845)			254,989		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 747009.28 USD-S677190.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	747,009	0.906536128				(51,511)		(51,511)		(51,511)			782		0003
EUR/L 639306.42 USD-S575277.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026	639,306	0.899847025				(46,828)		(46,828)		(46,828)			2,366		0003
EUR/L 631109.87 USD-S564095.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026	631,110	0.893814796				(47,539)		(47,539)		(47,539)			3,224		0003
EUR/L 611673.34 USD-S539632.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027	611,673	0.882223198				(43,553)		(43,553)		(43,553)			4,372		0003
EUR/L 1056924.44 USD-S937571.58EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026	1,056,924	0.887075314				(69,683)		(69,683)		(69,683)			5,190		0003
EUR/S 1910663.32 USD-L1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723 ..	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	05/10/2027	1,910,663	0.889743359				149,147		149,147		149,147			13,030		0003
EUR/L 73874.77 USD-S67079.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	11/17/2025	73,875	0.908017852				(5,854)		(5,854)		(5,854)			229		0003
GBP/L 404326.02 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027	404,326	0.844844341				(61,077)		(61,077)		(61,077)			2,504		0003
EUR/L 7573876.38 USD-S6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028	7,573,876	0.891221306				(676,025)		(676,025)		(676,025)			64,717		0003
GBP/L 565023.44 USD-S468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027	565,023	0.829214908				(73,882)		(73,882)		(73,882)			3,499		0003
EUR/L 404413.18 USD-S350383.97EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026	404,413	0.866400966				(15,448)		(15,448)		(15,448)			1,836		0003
EUR/L 508691.24 USD-S439892.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026	508,691	0.864752674				(20,398)		(20,398)		(20,398)			2,636		0003
GBP/L 238293.14 USD-S191008.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/14/2023	01/11/2027	238,293	0.801571082				(22,603)		(22,603)		(22,603)			1,476		0003
EUR/L 1411370.06 USD-S1249940.27EUR	East Road - 7200561 .	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	01/24/2024	05/27/2026	1,411,370	0.885621925				(89,045)		(89,045)		(89,045)			6,720		0003
EUR/L 2933690.25 USD-S2629343.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026	2,933,690	0.896258124				(202,328)		(202,328)		(202,328)			10,858		0003
GBP/L 60905.93 USD-S47893.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025	60,906	0.786349047				(4,855)		(4,855)		(4,855)			141		0003
GBP/L 59726.71 USD-S46962.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025	59,727	0.786287073				(4,778)		(4,778)		(4,778)			203		0003
GBP/L 60887.60 USD-S47867.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/18/2026	60,888	0.786163521				(4,854)		(4,854)		(4,854)			286		0003
GBP/L 60609.90 USD-S47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026	60,610	0.786039904				(4,623)		(4,623)		(4,623)			334		0003
GBP/L 59679.75 USD-S46962.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025	59,680	0.786905776				(4,825)		(4,825)		(4,825)			203		0003
GBP/L 60531.92 USD-S47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026	60,532	0.786534443				(4,641)		(4,641)		(4,641)			345		0003
GBP/L 60500.15 USD-S47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026	60,500	0.786534414				(4,609)		(4,609)		(4,609)			355		0003
GBP/L 60472.18 USD-S47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026	60,472	0.786472722				(4,575)		(4,575)		(4,575)			366		0003
EUR/L 111952.37 USD-S99912.87EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	12/16/2025	111,952	0.89245873				(7,015)		(7,015)		(7,015)			381		0003
EUR/L 915427.82 USD-S810543.49EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026	915,428	0.885425888				(58,444)		(58,444)		(58,444)			4,482		0003
GBP/L 145987.79 USD-S114276.16GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	07/16/2025	145,988	0.782778889				(10,856)		(10,856)		(10,856)			153		0003
AUD/L 790680.00 USD-S1200000.00AUD	Sapphire 2024-1 B 50208082	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026	790,680	1.517680983				(3,597)		(3,597)		(3,597)			4,029		0003
AUD/L 7223.37 USD-S10961.11AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	07/16/2025	7,223	1.517450996				9		9		9			8		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUD/L 8175.03 USD-S12395.80AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	09/15/2025	8,175	1.516300246					5		5		5			19		0003
AUD/L 86447.79 USD-S130724.02AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2026	86,448	1.51217307					(63)		(63)		(63)			423		0003
GBP/L 291769.95 USD-S232411.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027	291,770	0.796558864					(25,776)		(25,776)		(25,776)			1,807		0003
EUR/S 4526.51 USD-L4053.12EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026	4,527	0.895418324					352		352		352			23		0003
EUR/L 1195844.29 USD-S1086933.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2025	1,195,844	0.908925651					(85,830)		(85,830)		(85,830)			1,252		0003
EUR/L 1320559.35 USD-S1174979.40EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026	1,320,559	0.889758874					(89,874)		(89,874)		(89,874)			6,288		0003
GBP/L 324726.33 USD-S254867.22GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027	324,726	0.784867738					(23,757)		(23,757)		(23,757)			2,011		0003
EUR/S 203348.60 USD-L180513.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026	203,349	0.887705251					12,904		12,904		12,904			906		0003
EUR/S 6138.37 USD-L5441.34EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	07/25/2025	6,138	0.886447054					282		282		282			8		0003
EUR/S 206593.91 USD-L182535.70EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025	206,594	0.88354831					10,093		10,093		10,093			592		0003
EUR/S 5009.45 USD-L4426.10EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025	5,009	0.88355009					245		245		245			14		0003
EUR/S 976064.60 USD-L829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	01/16/2029	976,065	0.84932903					46,948		46,948		46,948			9,196		0003
SEK/S 921884.46 USD-L9163439.31SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025	921,884	9.939899963					58,175		58,175		58,175			3,136		0003
GBP/L 114602.95 USD-S88203.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	09/03/2024	01/11/2027	114,603	0.769645197					(6,306)		(6,306)		(6,306)			710		0003
EUR/S 2388265.94 USD-L2140342.76EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	05/27/2026	2,388,266	0.896191134					180,979		180,979		180,979			11,372		0003
EUR/S 132034.56 USD-L108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2032	132,035	0.818866666					5,822		5,822		5,822			1,742		0003
GBP/S 65078.60 USD-L50692.16GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	08/15/2025	65,079	0.778937469					4,510		4,510		4,510			116		0003
GBP/S 1454037.06 USD-L1137121.34GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027	1,454,037	0.782044262					97,571		97,571		97,571			10,175		0003
GBP/S 860532.98 USD-L670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033	860,533	0.779666306					35,112		35,112		35,112			12,143		0003
EUR/L 238911.98 USD-S216229.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026	238,912	0.905059303					(18,985)		(18,985)		(18,985)			884		0003
EUR/L 55711931.17 USD-S50369263.40EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/08/2024	04/24/2026	55,711,931	0.90410191					(4,653,242)		(4,653,242)		(4,653,242)			251,698		0003
EUR/S 7247.71 USD-L6759.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/25/2025	7,248	0.932574565					727		727		727			9		0003
EUR/S 6266.90 USD-L5811.83EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	10/28/2025	6,267	0.927385151					632		632		632			18		0003
EUR/L 493231.94 USD-S464599.60EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/17/2024	07/09/2025	493,232	0.941949542					(54,330)		(54,330)		(54,330)			387		0003
GBP/L 181961.77 USD-S144808.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027	181,962	0.795817165					(16,540)		(16,540)		(16,540)			1,127		0003
GBP/L 134829.16 USD-S110564.77GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/11/2027	134,829	0.820036037					(16,732)		(16,732)		(16,732)			835		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1483362.10 USD-S1388732.48EUR	East Road - 7200561	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/21/2025	05/27/2026		1,483,362	0.936205988			(183,658)		(183,658)		(183,658)			7,063		0003
EUR/S 426.10 USD-L406.96EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/07/2025	07/25/2025		426	0.955080967			54		54		54			1		0003
GBP/L 302281.21 USD-S239236.45GBP	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025		302,281	0.791436722			(26,061)		(26,061)		(26,061)			237		0003
GBP/S 920312.41 USD-L714371.31GBP	60 Curzon July 2022 - 7200568	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		920,312	0.776226966			60,590		60,590		60,590			4,726		0003
EUR/S 530248.21 USD-L462000.00EUR	CLO ReInv6m WILPK 1A C XS1699705643	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	04/09/2025	07/15/2027		530,248	0.87129007			32,514		32,514		32,514			3,788		0003
GBP/L 22876611.00 USD-S17000000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/18/2025	07/23/2025		22,876,611	0.743117064			(456,661)		(456,661)		(456,661)			28,713		0003
GBP/L 2996337.77 USD-S2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY	PBLD0EJDB5FWOLXP3B76	06/23/2025	12/15/2025		2,996,338	0.7416461			(55,964)		(55,964)		(55,964)			10,164		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		478,033	0.648298215			40,176		40,176		40,176			8,268		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		536,201	0.637511161			45,368		45,368		45,368			10,373		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		597,932	0.618276251			53,552		53,552		53,552			12,673		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		823,308	0.60779189 2			70,124		70,124		70,124			19,299		0003
EUR/L 9257250.00 USD-S7500000.00EUR	CLO ReInv6m SCULE 9A D XS2437462562	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027		9,257,250	0.810175808			125,927		125,927		125,927			61,815		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO ReInv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538			152,129		152,129		152,129			78,435		0003
GBP/L 216566.48 USD-S175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		216,566	0.812521725			(23,623)		(23,623)		(23,623)			1,341		0003
EUR/L 2148200.00 USD-S2000000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,148,200	0.93101201			(276,942)		(276,942)		(276,942)			16,362		0003
EUR/L 1656800.00 USD-S1600000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		1,656,800	0.965717045			(279,274)		(279,274)		(279,274)			12,775		0003
EUR/L 2086663.80 USD-S2000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,086,664	0.95846777			(333,549)		(333,549)		(333,549)			15,846		0003
EUR/L 1600063.70 USD-S1567000.00EUR	Credit Agricole SA Domi 2020-2 Class C-50131290	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,600,064	0.97933601			(259,170)		(259,170)		(259,170)			4,955		0003
EUR/L 9478992.35 USD-S9158004.30EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		9,478,992	0.966136902			(1,485,566)		(1,485,566)		(1,485,566)			47,847		0003
EUR/L 144545.58 USD-S137466.07EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025		144,546	0.9510223			(17,697)		(17,697)		(17,697)			200		0003
GBP/L 443664.86 USD-S361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		443,665	0.814381986			(49,466)		(49,466)		(49,466)			2,748		0003
EUR/L 1788160.00 USD-S1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,788,160	0.894774517			(144,445)		(144,445)		(144,445)			11,153		0003
EUR/L 5843177.60 USD-S5200000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,843,178	0.889926741			(453,310)		(453,310)		(453,310)			39,108		0003
GBP/L 795218.18 USD-S659406.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		795,218	0.829214895			(103,982)		(103,982)		(103,982)			4,925		0003
EUR/S 1653609.75 USD-L1500000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		1,653,610	0.907106408			140,263		140,263		140,263			7,357		0003
GBP/L 430032.92 USD-S344701.95GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		430,033	0.801571075			(40,791)		(40,791)		(40,791)			2,663		0003

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EUR/S 535280.90 USD-L462391.33EUR	Motive Capital Fund Ii-b	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	09/19/2025		535,281	0.863829309				12,285		12,285		12,285			1,261		0003
GBP/L 9150644.40 USD-S6800000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2025	07/23/2025		9,150,644	0.743117064				(182,665)		(182,665)		(182,665)			11,485		0003
GBP/L 74032074.44 USD-S54268871.11GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/24/2025	09/30/2025		74,032,074	0.733045393				(490,012)		(490,012)		(490,012)			185,839		0003
EUR/L 1102525.98 USD-S953241.58EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/02/2025	04/24/2026		1,102,526	0.864597839				(39,889)		(39,889)		(39,889)			4,981		0003
EUR/S 4330154.25 USD-L3839309.99EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	09/19/2025		4,330,154	0.886645087				216,371		216,371		216,371			10,199		0003
EUR/S 2870376.89 USD-L2487546.90EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2025	09/19/2025		2,870,377	0.866627274				75,385		75,385		75,385			6,761		0003
EUR/L 15483750.00 USD-S12500000.00EUR	CLO Reinv6m BECLO 2A CRR XS2320767473	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		15,483,750	0.807297974				555,211		555,211		555,211			57,164		0003
EUR/L 17341800.00 USD-S14000000.00EUR	CLO Reinv6m HNLY 4A B2 XS2291282213	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		17,341,800	0.807297974				610,394		610,394		610,394			65,770		0003
EUR/L 6482700.00 USD-S5250000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		6,482,700	0.809847749				249,001		249,001		249,001			17,550		0003
EUR/L 4985025.20 USD-S4000000.00EUR	CLO Reinv6m CRWPK 1A B1R XS2334258188	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		4,985,025	0.802403165				190,468		190,468		190,468			20,996		0003
EUR/L 6866200.00 USD-S5500000.00EUR	CLO Reinv6m ARBR 9A D XS2335992397	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		6,866,200	0.801025312				252,735		252,735		252,735			32,095		0003
EUR/L 9391500.00 USD-S7500000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		9,391,500	0.798594474				358,467		358,467		358,467			45,982		0003
EUR/L 8504398.30 USD-S6850000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		8,504,398	0.805465567				246,124		246,124		246,124			43,387		0003
EUR/L 11442250.00 USD-S9250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		11,442,250	0.808407437				235,505		235,505		235,505			67,361		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				152,129		152,129		152,129			78,435		0003
EUR/L 8704560.00 USD-S8000000.00EUR	CLO Reinv6m HARVT 29A D XS2498563712	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		8,704,560	0.919058516				(983,837)		(983,837)		(983,837)			62,138		0003
EUR/L 280975.00 USD-S258059.33EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		280,975	0.918442317				(27,623)		(27,623)		(27,623)			1,263		0003
EUR/S 23887882.12 USD-L21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		23,887,882	0.915700603				2,272,406		2,272,406		2,272,406			107,377		0003
EUR/L 2204000.00 USD-S2000000.00EUR	CLO Reinv6m PENTA 2021-2A C XS2393698803	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026		2,204,000	0.907441016				(204,734)		(204,734)		(204,734)			12,794		0003
EUR/L 11164000.00 USD-S10000000.00EUR	CLO Reinv6m TIKEH 7A C XS2513944152	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		11,164,000	0.895736295				(992,767)		(992,767)		(992,767)			84,781		0003
EUR/L 7703675.00 USD-S7000000.00EUR	CLO Reinv6m MDPKE 20A C XS2507607013	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		7,703,675	0.908657232				(721,314)		(721,314)		(721,314)			43,802		0003
EUR/L 268554.17 USD-S248993.26EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		268,554	0.927162144				(30,907)		(30,907)		(30,907)			1,356		0003
GBP/L 207516.70 USD-S170171.17GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/11/2027		207,517	0.820036026				(25,753)		(25,753)		(25,753)			1,285		0003
GBP/L 189759.55 USD-S155609.67GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/11/2027		189,760	0.82003604				(23,549)		(23,549)		(23,549)			1,175		0003
EUR/S 30371650.00 USD-L26500000.00EUR	CLO Reinv6m RRME 8A C XS2379454841	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		30,371,650	0.872524213				1,613,652		1,613,652		1,613,652			172,688		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 76537692.00 USD-S66000000.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/20/2025	09/25/2025		76,537,692	0.862320228				(1,649,342)		(1,649,342)		(1,649,342)			186,835		0003
GBP/S 1495204.84 USD-L1097711.61GBP	The Whiteley 7410036	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	09/30/2025		1,495,205	0.734154666				12,174		12,174		12,174			3,753		0003
GBP/L 335375.55 USD-S268827.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		335,376	0.801571075				(31,812)		(31,812)		(31,812)			2,077		0003
EUR/L 515049.98 USD-S456200.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		515,050	0.885739594				(32,788)		(32,788)		(32,788)			2,600		0003
GBP/L 354377.24 USD-S279753.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2024	01/11/2027		354,377	0.789421747				(28,022)		(28,022)		(28,022)			2,195		0003
EUR/S 4562000.00 USD-L4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		4,562,000	0.876808417				301,246		301,246		301,246			33,430		0003
EUR/L 949839.18 USD-S858301.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		949,839	0.903628065				(62,240)		(62,240)		(62,240)			994		0003
EUR/L 502424.17 USD-S449656.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	02/17/2026		502,424	0.894974718				(34,726)		(34,726)		(34,726)			2,003		0003
GBP/L 280553.97 USD-S220595.98GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025		280,554	0.786287145				(22,443)		(22,443)		(22,443)			955		0003
GBP/L 86088.80 USD-S67690.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/16/2026		86,089	0.786287183				(6,884)		(6,884)		(6,884)			363		0003
GBP/L 85364.69 USD-S67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/17/2026		85,365	0.786101724				(6,753)		(6,753)		(6,753)			454		0003
GBP/L 85169.24 USD-S66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		85,169	0.785916371				(6,381)		(6,381)		(6,381)			515		0003
GBP/L 8696159.14 USD-S6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		8,696,159	0.78702975				(699,418)		(699,418)		(699,418)			15,931		0003
GBP/L 198477.68 USD-S156195.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025		198,478	0.786967834				(15,991)		(15,991)		(15,991)			459		0003
GBP/L 280333.38 USD-S220595.98GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025		280,333	0.786905862				(22,664)		(22,664)		(22,664)			954		0003
GBP/L 86034.65 USD-S67690.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	03/16/2026		86,035	0.78678207				(6,938)		(6,938)		(6,938)			362		0003
GBP/L 85633.03 USD-S67369.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	05/18/2026		85,633	0.786720148				(6,893)		(6,893)		(6,893)			402		0003
GBP/L 85388.08 USD-S67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026		85,388	0.786658278				(6,848)		(6,848)		(6,848)			436		0003
EUR/L 122892.91 USD-S108812.57EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		122,893	0.885425937				(7,846)		(7,846)		(7,846)			602		0003
EUR/L 660023.73 USD-S586427.13EUR	East Road - 7200561 .	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	03/19/2024	05/27/2026		660,024	0.888494009				(43,917)		(43,917)		(43,917)			3,143		0003
EUR/S 25864.61 USD-L23134.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	09/16/2025		25,865	0.894454237				1,526		1,526		1,526			60		0003
GBP/L 904016.87 USD-S663236.00GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2025	09/29/2025		904,017	0.73365445				(6,737)		(6,737)		(6,737)			2,257		0003
EUR/L 13873.66 USD-S12640.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	09/16/2025		13,874	0.91107898				(1,092)		(1,092)		(1,092)			32		0003
EUR/L 549871.20 USD-S501227.11EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025		549,871	0.911535483				(46,947)		(46,947)		(46,947)			1,871		0003
EUR/L 447959.31 USD-S403603.30EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		447,959	0.900982056				(32,616)		(32,616)		(32,616)			1,524		0003
EUR/L 656563.13 USD-S590022.73EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		656,563	0.898653462				(53,049)		(53,049)		(53,049)			3,314		0003
GBP/L 216725.50 USD-S171601.69GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/06/2024	11/03/2025		216,726	0.791792798				(18,944)		(18,944)		(18,944)			637		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 25585482.72 USD-S22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		25,585,483	0.88039794				(1,762,241)		(1,762,241)		(1,762,241)			181,659		0003
EUR/S 14791224.78 USD-L13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		14,791,225	0.89509488				1,131,808		1,131,808		1,131,808			74,662		0003
EUR/S 25165383.90 USD-L22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		25,165,384	0.89509488				1,925,628		1,925,628		1,925,628			127,028		0003
EUR/L 2085786.16 USD-S1856672.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		2,085,786	0.890154885				(155,284)		(155,284)		(155,284)			11,872		0003
EUR/L 420062.76 USD-S374112.30EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		420,063	0.890610489				(29,877)		(29,877)		(29,877)			2,120		0003
EUR/L 529598.22 USD-S470795.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		529,598	0.888967905				(41,639)		(41,639)		(41,639)			3,760		0003
GBP/L 481692.95 USD-S371361.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		481,693	0.770950582				(27,366)		(27,366)		(27,366)			2,983		0003
EUR/L 1811115.71 USD-S1622069.95EUR	East Road - 7200561 .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/23/2024	05/27/2026		1,811,116	0.895619171				(136,000)		(136,000)		(136,000)			8,624		0003
EUR/S 99016.96 USD-L89317.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025		99,017	0.9020386				7,143		7,143		7,143			307		0003
EUR/S 1482926.90 USD-L1300000.00EUR	CLO Reinv6m AQUE 2022-7A C XS2448043492	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,482,927	0.876644695				105,386		105,386		105,386			12,205		0003
GBP/L 274043.09 USD-S216347.70GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025		274,043	0.789465992				(23,078)		(23,078)		(23,078)			805		0003
EUR/S 85428.44 USD-L74904.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027		85,428	0.876808356				5,350		5,350		5,350			572		0003
GBP/L 509690.01 USD-S388598.72GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		509,690	0.762421692				(22,998)		(22,998)		(22,998)			3,157		0003
EUR/S 2404851.11 USD-L2155206.25EUR	East Road - 7200561 .	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	05/27/2026		2,404,851	0.896191137				182,236		182,236		182,236			11,451		0003
EUR/L 70913.56 USD-S64070.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	02/17/2026		70,914	0.90350562				(5,624)		(5,624)		(5,624)			283		0003
EUR/L 616700.80 USD-S555536.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		616,701	0.900819749				(48,822)		(48,822)		(48,822)			2,749		0003
EUR/S 16882267.97 USD-L14847388.79EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/27/2025	07/09/2025		16,882,268	0.87946648				616,393		616,393		616,393			13,255		0003
EUR/L 8154816.75 USD-S7072792.64EUR	Coupon Hedge RML	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/11/2025	09/15/2025		8,154,817	0.867314724				(218,696)		(218,696)		(218,696)			18,728		0003
GBP/L 574084.00 USD-S418283.76GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	07/31/2025		574,084	0.728610726				(52)		(52)		(52)			837		0003
BRL/L 678612.88 USD-S3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/02/2020	10/15/2025		678,613	5.757299994				(21,969)		(21,969)		(21,969)			1,837		0003
BRL/L 662753.06 USD-S4861956.45BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/02/2020	04/16/2029		662,753	7.336000003				(5,634)		(5,634)		(5,634)			6,457		0003
BRL/L 259465.54 USD-S2191705.42BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/02/2020	04/15/2031		259,466	8.447000014				(1,904)		(1,904)		(1,904)			3,123		0003
EUR/L 99595.82 USD-S87106.87EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/09/2025		99,596	0.874603673				(3,066)		(3,066)		(3,066)			78		0003
GBP/L 25087221.97 USD-S18278818.90GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	07/31/2025		25,087,222	0.728610722				(2,286)		(2,286)		(2,286)			36,556		0003
EUR/L 67786.35 USD-S60958.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	05/18/2026		67,786	0.899280607				(5,356)		(5,356)		(5,356)			318		0003
EUR/L 618971.07 USD-S555031.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		618,971	0.896700132				(48,773)		(48,773)		(48,773)			3,162		0003
EUR/L 636189.34 USD-S560815.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		636,189	0.881523274				(44,793)		(44,793)		(44,793)			4,548		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1703721.36 USD-S1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		1,703,721	0.875580071				(115,121)		(115,121)		(115,121)			13,362		0003
EUR/S 2765925.00 USD-L2500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/21/2024	04/15/2027		2,765,925	0.903856757				271,147		271,147		271,147			18,512		0003
EUR/L 1175767.08 USD-S1093494.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		1,175,767	0.93002683				(139,365)		(139,365)		(139,365)			5,935		0003
EUR/L 885815.38 USD-S799429.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		885,815	0.9024782				(86,730)		(86,730)		(86,730)			6,951		0003
EUR/L 50859396.63 USD-S44100000.00EUR	SCP II Investments LLC TL EUR	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	07/23/2025		50,859,397	0.867096405				(1,168,106)		(1,168,106)		(1,168,106)			63,835		0003
EUR/L 883610.83 USD-S801155.15EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025		883,611	0.906683262				(61,015)		(61,015)		(61,015)			896		0003
EUR/L 456231.62 USD-S403762.66EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	07/09/2025		456,232	0.884994907				(19,630)		(19,630)		(19,630)			358		0003
EUR/L 272916.32 USD-S242856.75EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2025	08/15/2025		272,916	0.889857924				(14,037)		(14,037)		(14,037)			484		0003
EUR/L 124546.29 USD-S106641.02EUR	Coupon Hedge CLO MJSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		124,546	0.856236023				(1,826)		(1,826)		(1,826)			313		0003
BRL/L 523135.64 USD-S3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2029		523,136	7.583999993				(2,948)		(2,948)		(2,948)			5,421		0003
BRL/L 278302.06 USD-S2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2030		278,302	8.165599996				(2,027)		(2,027)		(2,027)			3,202		0003
EUR/L 2005920.00 USD-S1800000.00EUR	CLO Reinv6m ALME 5A B1R XS1852482089	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/20/2023	10/15/2026		2,005,920	0.897343862				(161,669)		(161,669)		(161,669)			11,405		0003
EUR/L 992640.00 USD-S880000.00EUR	CLO Reinv6m MILPK 1A CE XS1823316788	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/21/2023	01/18/2028		992,640	0.886524823				(80,152)		(80,152)		(80,152)			7,931		0003
BRL/S 718636.97 USD-L4136761.87BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2026		718,637	5.756400022				(7,916)		(7,916)		(7,916)			3,197		0003
BRL/S 242674.30 USD-L2030650.02BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2032		242,674	8.367800051				(13,243)		(13,243)		(13,243)			3,163		0003
EUR/L 320903.94 USD-S286483.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	04/16/2026		320,904	0.89273759				(22,298)		(22,298)		(22,298)			1,430		0003
EUR/L 333517.83 USD-S292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	07/16/2027		333,518	0.875618404				(21,244)		(21,244)		(21,244)			2,384		0003
GBP/L 64627.31 USD-S50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		64,627	0.786101727				(5,116)		(5,116)		(5,116)			118		0003
GBP/L 63599.21 USD-S50050.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		63,599	0.786967794				(5,134)		(5,134)		(5,134)			173		0003
GBP/L 63241.31 USD-S49764.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		63,241	0.786905901				(5,107)		(5,107)		(5,107)			196		0003
EUR/S 356347.69 USD-L317345.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		356,348	0.890551248				22,151		22,151		22,151			1,319		0003
EUR/S 353651.53 USD-L313938.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		353,652	0.887705279				22,441		22,441		22,441			1,576		0003
EUR/S 351163.19 USD-L309804.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		351,163	0.882223191				22,782		22,782		22,782			1,999		0003
GBP/L 16013509.62 USD-S12283878.45GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		16,013,510	0.767094706				(853,467)		(853,467)		(853,467)			82,232		0003
EUR/L 245172.75 USD-S231104.71EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	07/09/2025		245,173	0.942619887				(27,200)		(27,200)		(27,200)			192		0003
GBP/S 169855.75 USD-L137535.02GBP	60 Curzon July 2022 - 7200568	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		169,856	0.809716598				18,993		18,993		18,993			872		0003
GBP/S 133711.05 USD-L105947.57GBP	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025		133,711	0.792362112				11,697		11,697		11,697			105		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1127000.00 USD-S1000000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.887311446				(90,215)		(90,215)		(90,215)			8,690		0003
BRL/S 555620.07 USD-L3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2029		555,620	7.140600033				(25,131)		(25,131)		(25,131)			5,758		0003
BRL/S 279127.03 USD-L2191705.42BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2031		279,127	7.85199993				(14,188)		(14,188)		(14,188)			3,360		0003
EUR/L 517634.21 USD-S467748.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		517,634	0.903628066				(33,919)		(33,919)		(33,919)			542		0003
GBP/L 63291.08 USD-S49764.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		63,291	0.786287104				(5,057)		(5,057)		(5,057)			196		0003
GBP/L 64551.10 USD-S50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		64,551	0.78702981				(5,192)		(5,192)		(5,192)			118		0003
GBP/L 111842.05 USD-S88009.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025		111,842	0.786905909				(9,042)		(9,042)		(9,042)			381		0003
EUR/L 34673.05 USD-S31200.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		34,673	0.899846999				(2,540)		(2,540)		(2,540)			128		0003
EUR/L 22682.33 USD-S20206.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		22,682	0.890868795				(1,708)		(1,708)		(1,708)			129		0003
EUR/L 10885670.08 USD-S9922674.52EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025		10,885,670	0.911535482				(929,389)		(929,389)		(929,389)			37,036		0003
EUR/L 122517.81 USD-S111679.33EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025		122,518	0.911535474				(10,460)		(10,460)		(10,460)			417		0003
GBP/S 50874.25 USD-L40042.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2025		50,874	0.787091702				4,084		4,084		4,084			53		0003
EUR/L 218431.29 USD-S205751.25EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	07/09/2025		218,431	0.941949526				(24,061)		(24,061)		(24,061)			171		0003
BRL/L 667232.82 USD-S4115425.31BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2026		667,233	6.167899999				(10,803)		(10,803)		(10,803)			3,794		0003
BRL/L 645680.98 USD-S4444545.03BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/17/2028		645,681	6.883500006				(10,733)		(10,733)		(10,733)			5,402		0003
EUR/L 2349165.00 USD-S2100000.00EUR	CLO ReInv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2023	10/15/2026		2,349,165	0.893934653				(180,105)		(180,105)		(180,105)			13,357		0003
BRL/S 697263.74 USD-L3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2025		697,264	5.603300022				2,657		2,656		2,656			1,888		0003
BRL/S 633688.95 USD-L4249644.84BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/16/2028		633,689	6.706200006				(24,248)		(24,248)		(24,248)			5,755		0003
EUR/L 111054.66 USD-S97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	08/16/2027		111,055	0.874469923				(7,019)		(7,019)		(7,019)			810		0003
GBP/L 64105.83 USD-S50409.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025		64,106	0.786348917				(5,110)		(5,110)		(5,110)			148		0003
GBP/L 260378.22 USD-S204925.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		260,378	0.787029768				(20,882)		(20,882)		(20,882)			273		0003
GBP/L 64055.42 USD-S50409.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025		64,055	0.786967754				(5,161)		(5,161)		(5,161)			148		0003
EUR/S 366681.11 USD-L327627.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025		366,681	0.893495359				21,953		21,953		21,953			997		0003
EUR/L 9451218.76 USD-S8694613.49EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/08/2024	07/09/2025		9,451,219	0.919946275				(795,976)		(795,976)		(795,976)			7,420		0003
GBP/S 2230615.16 USD-L1762148.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026		2,230,615	0.789983015				188,988		188,988		188,988			11,455		0003
GBP/S 48311.78 USD-L38076.75GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2026		48,312	0.788146286				3,985		3,985		3,985			215		0003
EUR/L 99646.22 USD-S94038.43EUR	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	07/09/2025		99,646	0.943723003				(11,184)		(11,184)		(11,184)			78		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 133867.39 USD-S105947.57GBP	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025		133,867	0.791436735				(11,541)		(11,541)		(11,541)			105		0003
EUR/L 65626.92 USD-S60278.08EUR	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	07/09/2025		65,627	0.918496251				(5,415)		(5,415)		(5,415)			52		0003
GBP/S 138046.85 USD-L107155.69GBP	60 Curzon July 2022 - 7200568	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		138,047	0.776226984				9,088		9,088		9,088			709		0003
EUR/L 50390379.94 USD-S45763257.02EUR	Irish RPL EPF	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	03/17/2025	09/19/2025		50,390,380	0.908174478				(3,802,635)		(3,802,635)		(3,802,635)			118,690		0003
GBP/L 76982.61 USD-S60241.50GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	12/16/2025		76,983	0.782533874				(5,762)		(5,762)		(5,762)			262		0003
GBP/L 25609.04 USD-S19989.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		25,609	0.780579046				(1,254)		(1,254)		(1,254)			313		0003
GBP/L 6871441.17 USD-S5951000.00GBP	LMMC 2021-FL2 B - 50136230	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		6,871,441	0.866048308				(1,264,767)		(1,264,767)		(1,264,767)			32,119		0003
GBP/L 27982.51 USD-S22002.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025		27,983	0.78628722				(2,239)		(2,239)		(2,239)			95		0003
GBP/L 16013.86 USD-S12602.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025		16,014	0.786967664				(1,290)		(1,290)		(1,290)			37		0003
GBP/L 181520.29 USD-S142056.89GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	11/14/2025		181,520	0.782595103				(13,581)		(13,581)		(13,581)			556		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.829825936				(53,846)		(53,846)		(53,846)			40,327		0003
EUR/L 2946352.57 USD-S2671510.99EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA 5493001KJTIIGC8Y1R12	04/07/2025	07/15/2025		2,946,353	0.906718027				(203,572)		(203,572)		(203,572)			2,986		0003
EUR/L 7307951.44 USD-S6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/23/2025	08/29/2025		7,307,951	0.877316114				(274,370)		(274,370)		(274,370)			14,815		0003
EUR/L 4954400.00 USD-S4400000.00EUR	CLO Reinv6m AQLO 6A DR XS2331214796	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/23/2023	05/22/2026		4,954,400	0.888099467				(319,683)		(319,683)		(319,683)			23,411		0003
EUR/L 3497110.00 USD-S3100000.00EUR	CLO Reinv6m BECLO 3A DR XS2348330494	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/23/2023	07/20/2026		3,497,110	0.886446237				(227,098)		(227,098)		(227,098)			17,958		0003
EUR/S 4471600.00 USD-L4000000.00EUR	CLO Reinv6m VOYE 5A D XS2372436928	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2026		4,471,600	0.894534395				345,918		345,918		345,918			25,425		0003
EUR/L 25701.95 USD-S23032.48EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	09/15/2025		25,702	0.896137453				(1,566)		(1,566)		(1,566)			59		0003
EUR/L 28186.09 USD-S25224.70EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	10/16/2025		28,186	0.894934345				(1,736)		(1,736)		(1,736)			77		0003
GBP/L 708873.34 USD-S540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	06/15/2034		708,873	0.761788686				(14,095)		(14,095)		(14,095)			10,612		0003
EUR/L 120243.74 USD-S105062.24EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		120,244	0.873743947				(8,431)		(8,431)		(8,431)			1,035		0003
GBP/S 78270.56 USD-L60977.38GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025		78,271	0.779058946				5,456		5,456		5,456			180		0003
GBP/S 288977.23 USD-L225534.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		288,977	0.780457339				20,767		20,767		20,767			1,415		0003
EUR/L 4746139.33 USD-S4303410.09EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA 5493001KJTIIGC8Y1R12	04/07/2025	07/15/2025		4,746,139	0.906718027				(327,925)		(327,925)		(327,925)			4,811		0003
GBP/L 16277.98 USD-S12800.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025		16,278	0.786348798				(1,290)		(1,290)		(1,290)			17		0003
GBP/L 249906.46 USD-S195041.33GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		249,906	0.780457336				(17,960)		(17,960)		(17,960)			1,224		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.795608243				228,993		228,993		228,993			35,921		0003
GBP/L 3464010.00 USD-S3000000.00GBP	LMMC 2021-FL1 B - 50136439	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		3,464,010	0.866048308				(637,591)		(637,591)		(637,591)			16,192		0003
GBP/L 27960.51 USD-S22002.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025		27,961	0.78690589				(2,261)		(2,261)		(2,261)			95		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 336646.27 USD-S263622.76GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		336,646	0.783085344				(25,408)		(25,408)		(25,408)			1,648		0003
EUR/S 2271400.00 USD-L2000000.00EUR	CLO Relnv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,271,400	0.88051422				139,018		139,018		139,018			12,915		0003
EUR/L 898538.74 USD-S814721.27EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	07/15/2025		898,539	0.906718023				(62,083)		(62,083)		(62,083)			911		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO Relnv6m AVOCA 26A C XS2437855534	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.829825936				(53,846)		(53,846)		(53,846)			40,327		0003
GBP/L 9087090.62 USD-S6734550.50GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	08/29/2025		9,087,091	0.741111846				(158,839)		(158,839)		(158,839)			18,421		0003
GBP/L 4800536.30 USD-S3540000.00GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	09/19/2025		4,800,536	0.737417609				(60,265)		(60,265)		(60,265)			11,307		0003
EUR/L 3396600.00 USD-S2700000.00EUR	CLO Relnv6m AVOPK 1A DR XS2373315592	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/09/2021	09/21/2026		3,396,600	0.79491256				130,519		130,519		130,519			18,815		0003
EUR/L 42354.32 USD-S38009.80EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	08/15/2025		42,354	0.897424395				(2,557)		(2,557)		(2,557)			75		0003
EUR/L 39119.41 USD-S34962.38EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		39,119	0.893734849				(2,428)		(2,428)		(2,428)			120		0003
GBP/L 288224.21 USD-S220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		288,224	0.765169484				(8,376)		(8,376)		(8,376)			3,803		0003
EUR/L 54024.99 USD-S49829.35EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		54,025	0.922338903				(4,732)		(4,732)		(4,732)			57		0003
EUR/L 31316.70 USD-S26913.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		31,317	0.859401853				(1,960)		(1,960)		(1,960)			312		0003
GBP/L 16026.46 USD-S12602.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025		16,026	0.78634895				(1,278)		(1,278)		(1,278)			37		0003
GBP/L 16263.90 USD-S12800.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		16,264	0.787029556				(1,304)		(1,304)		(1,304)			17		0003
GBP/L 15899.80 USD-S12512.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		15,900	0.786967761				(1,283)		(1,283)		(1,283)			43		0003
EUR/L 12385240.39 USD-S10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/23/2025	08/29/2025		12,385,240	0.877316115				(464,992)		(464,992)		(464,992)			25,107		0003
EUR/L 4013760.00 USD-S3200000.00EUR	CLO Relnv6m AVOCA 24A DR XS2344781336	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		4,013,760	0.797257434				154,283		154,283		154,283			20,477		0003
EUR/L 2284800.00 USD-S2000000.00EUR	CLO Relnv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2022	12/10/2026		2,284,800	0.87535014				(130,679)		(130,679)		(130,679)			13,740		0003
EUR/L 1860284.39 USD-S1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/20/2023	01/15/2027		1,860,284	0.895656067				(151,945)		(151,945)		(151,945)			11,562		0003
EUR/L 447040.00 USD-S400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		447,040	0.894774517				(36,111)		(36,111)		(36,111)			2,788		0003
GBP/L 4606972.45 USD-S3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		4,606,972	0.786101721				(364,662)		(364,662)		(364,662)			8,440		0003
GBP/L 77910.80 USD-S60977.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		77,911	0.78265632				(5,815)		(5,815)		(5,815)			179		0003
GBP/L 294678.90 USD-S224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		294,679	0.763300528				(7,121)		(7,121)		(7,121)			4,158		0003
EUR/L 247153.48 USD-S223749.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		247,153	0.905305116				(21,682)		(21,682)		(21,682)			1,210		0003
GBP/S 274603.28 USD-L214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		274,603	0.782840139				17,351		17,351		17,351			2,363		0003
GBP/S 277742.97 USD-L216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		277,743	0.780579181				13,600		13,600		13,600			3,392		0003
EUR/L 3144470.00 USD-S2800000.00EUR	CLO Relnv6m ACLO 5A CR XS2310114553	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2023	01/20/2026		3,144,470	0.890452127				(193,185)		(193,185)		(193,185)			11,754		0003
GBP/L 72130.15 USD-S56484.07GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		72,130	0.783085437				(5,444)		(5,444)		(5,444)			353		0003

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GBP/L 325844.10 USD-S255063.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		325,844	0.78277885				(19,255)		(19,255)		(19,255)			3,243		0003
GBP/L 210827.79 USD-S164812.22GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		210,828	0.781738593				(11,390)		(11,390)		(11,390)			2,349		0003
EUR/L 2201050.00 USD-S2000000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,201,050	0.908657232				(206,090)		(206,090)		(206,090)			12,515		0003
GBP/S 270702.80 USD-L211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		270,703	0.782778863				15,996		15,996		15,996			2,694		0003
GBP/S 288493.37 USD-L224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		288,493	0.779666306				11,771		11,771		11,771			4,071		0003
GBP/S 692943.00 USD-L540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		692,943	0.779301746				25,590		25,590		25,590			10,374		0003
EUR/S 8627482.50 USD-L7500000.00EUR	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	04/18/2028		8,627,483	0.869315006				549,675		549,675		549,675			72,218		0003
EUR/S 362423.88 USD-L321341.35EUR	Irish RPL EPF	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	09/19/2025		362,424	0.88664508				18,110		18,110		18,110			854		0003
EUR/S 529233.93 USD-L458648.56EUR	Irish RPL EPF	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2025	09/19/2025		529,234	0.866627278				13,899		13,899		13,899			1,247		0003
BRL/L 596483.24 USD-S4249644.84BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/16/2028		596,483	7.124499994				(9,030)		(9,030)		(9,030)			5,417		0003
GBP/L 15822.77 USD-S12441.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		15,823	0.786287104				(1,264)		(1,264)		(1,264)			49		0003
GBP/L 16137.78 USD-S12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		16,138	0.787029567				(1,298)		(1,298)		(1,298)			30		0003
GBP/L 184960.63 USD-S144771.94GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	08/15/2025		184,961	0.782717598				(13,777)		(13,777)		(13,777)			328		0003
EUR/S 62902.59 USD-L56003.27EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	08/15/2025		62,903	0.890317394				3,269		3,269		3,269			112		0003
EUR/L 3718875.00 USD-S3000000.00EUR	CLO ReInv6m BABSE 2020-1A CR XS2401845081	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		3,718,875	0.806695573				87,863		87,863		87,863			21,279		0003
EUR/L 2110580.60 USD-S1700000.00EUR	CLO ReInv6m MDPKE 16A C1 XS2332503841	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		2,110,581	0.805465567				61,082		61,082		61,082			10,768		0003
EUR/L 7904736.00 USD-S6300000.00EUR	CLO ReInv6m ARBR 8A B2R XS2388929452	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		7,904,736	0.796990564				276,983		276,983		276,983			44,945		0003
EUR/L 703178.60 USD-S602086.84EUR	Coupon Hedge CLO MJSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		703,179	0.856236012				(10,309)		(10,309)		(10,309)			1,765		0003
EUR/L 6284000.00 USD-S5000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		6,284,000	0.795671547				229,743		229,743		229,743			35,730		0003
EUR/L 3703320.00 USD-S3600000.00EUR	Dommi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/07/2022	11/14/2025		3,703,320	0.97210071				(567,941)		(567,941)		(567,941)			11,344		0003
EUR/L 6539500.00 USD-S5800000.00EUR	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2023	07/15/2026		6,539,500	0.88691796				(427,079)		(427,079)		(427,079)			33,363		0003
EUR/L 9025000.00 USD-S8000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2023	10/15/2026		9,025,000	0.886426593				(613,847)		(613,847)		(613,847)			51,315		0003
EUR/S 2233000.00 USD-L2000000.00EUR	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	07/15/2026		2,233,000	0.895656068				168,409		168,409		168,409			11,392		0003
EUR/S 3410186.00 USD-L3100000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		3,410,186	0.909041325				310,592		310,592		310,592			17,512		0003
EUR/L 50612.87 USD-S45665.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025		50,613	0.902242058				(3,354)		(3,354)		(3,354)			93		0003
EUR/L 28850.14 USD-S25925.72EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025		28,850	0.898634114				(1,721)		(1,721)		(1,721)			30		0003
EUR/L 24763.78 USD-S22100.65EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	12/16/2025		24,764	0.892458663				(1,552)		(1,552)		(1,552)			84		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 74834.30 USD-S58560.37GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		74,834	0.782533811				(5,601)		(5,601)		(5,601)			255		0003
BRL/L 223450.38 USD-S2030650.02BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2032		223,450	9.087700007				(1,896)		(1,896)		(1,896)			2,913		0003
EUR/L 282275.00 USD-S250000.00EUR	CLO Reinv6m CORDA 3A B1RR XS1823355927	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	10/05/2026		282,275	0.885661146				(18,854)		(18,854)		(18,854)			1,588		0003
BRL/S 693556.46 USD-L4115425.31BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2026		693,556	5.933799982				(14,294)		(14,294)		(14,294)			3,943		0003
BRL/S 260433.18 USD-L2111149.52BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2031		260,433	8.106300127				(13,604)		(13,604)		(13,604)			3,267		0003
GBP/L 21560138.99 USD-S17116043.80GBP	Ares UK Industrial Platform - 7200418 ..	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/13/2024	02/17/2026		21,560,139	0.793874465				(1,949,175)		(1,949,175)		(1,949,175)			85,945		0003
EUR/L 319733.94 USD-S287724.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		319,734	0.899887513				(21,567)		(21,567)		(21,567)			870		0003
EUR/L 323805.73 USD-S287942.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		323,806	0.889244579				(22,611)		(22,611)		(22,611)			1,654		0003
EUR/L 326940.91 USD-S289597.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026		326,941	0.885778809				(22,004)		(22,004)		(22,004)			1,861		0003
EUR/L 44180.92 USD-S39903.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		44,181	0.903179246				(3,153)		(3,153)		(3,153)			120		0003
EUR/L 30612.69 USD-S27455.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		30,613	0.896860746				(2,278)		(2,278)		(2,278)			136		0003
EUR/S 382481.04 USD-L342909.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2025		382,481	0.896539368				21,866		21,866		21,866			400		0003
EUR/S 111205.20 USD-L97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	08/16/2027		111,205	0.873286141				6,879		6,879		6,879			811		0003
EUR/L 4976583.43 USD-S4578189.39EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	07/09/2025		4,976,583	0.919946275				(419,125)		(419,125)		(419,125)			3,907		0003
GBP/S 1530283.22 USD-L1239095.72GBP	60 Curzon July 2022 - 7200568	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,530,283	0.809716596				171,117		171,117		171,117			7,858		0003
GBP/L 275936.10 USD-S214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		275,936	0.779058884				(16,145)		(16,145)		(16,145)			2,374		0003
GBP/S 75127.10 USD-L58560.37GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		75,127	0.779483968				5,308		5,308		5,308			256		0003
GBP/S 274066.89 USD-L214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		274,067	0.781738575				14,806		14,806		14,806			3,054		0003
GBP/S 282732.75 USD-L220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		282,733	0.780031213				12,673		12,673		12,673			3,731		0003
EUR/S 5730500.00 USD-L5000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		5,730,500	0.872524213				304,463		304,463		304,463			32,583		0003
EUR/L 1470550.90 USD-S1300000.00EUR	CLO Reinv6m CIFCE 4A C XS2354689304	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	01/23/2023	01/19/2027		1,470,551	0.884022444				(100,651)		(100,651)		(100,651)			9,172		0003
GBP/L 82796.60 USD-S64801.28GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		82,797	0.782656293				(6,180)		(6,180)		(6,180)			190		0003
GBP/L 328482.22 USD-S256887.64GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		328,482	0.782044276				(22,042)		(22,042)		(22,042)			2,299		0003
GBP/L 326943.65 USD-S255944.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		326,944	0.782840162				(20,658)		(20,658)		(20,658)			2,813		0003
EUR/L 44608.69 USD-S39695.40EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2025	08/15/2025		44,609	0.889858007				(2,294)		(2,294)		(2,294)			79		0003
GBP/L 6271805.47 USD-S4569704.71GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	07/31/2025		6,271,805	0.728610722				(572)		(572)		(572)			9,139		0003
GBP/L 15810.33 USD-S12441.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		15,810	0.786905776				(1,277)		(1,277)		(1,277)			49		0003
GBP/L 7852857.73 USD-S5796583.07GBP	Alban Gate- 7200375 .	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	09/22/2025		7,852,858	0.738149508				(106,639)		(106,639)		(106,639)			18,836		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3723300.00 USD-S3000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		3,723,300	0.805736846				88,359		88,359		88,359			21,876		0003
EUR/L 5881720.00 USD-S5200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/23/2023	01/19/2027		5,881,720	0.884095129				(403,062)		(403,062)		(403,062)			36,686		0003
EUR/S 3587200.00 USD-L3200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/16/2023	01/19/2027		3,587,200	0.89206066				278,601		278,601		278,601			22,374		0003
EUR/L 239068.48 USD-S208393.03EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		239,068	0.871687602				(13,984)		(13,984)		(13,984)			1,673		0003
EUR/L 28665.19 USD-S24605.31EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		28,665	0.858368983				(1,518)		(1,518)		(1,518)			247		0003
GBP/L 288007.43 USD-S225534.40GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		288,007	0.783085353				(21,737)		(21,737)		(21,737)			1,410		0003
GBP/L 273224.41 USD-S211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		273,224	0.775554534				(13,791)		(13,791)		(13,791)			2,719		0003
GBP/L 277966.22 USD-S214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		277,966	0.77077229				(11,515)		(11,515)		(11,515)			3,098		0003
GBP/L 282404.17 USD-S216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		282,404	0.767695392				(9,809)		(9,809)		(9,809)			3,448		0003
EUR/S 452770.00 USD-L400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		452,770	0.883450759				30,693		30,693		30,693			2,824		0003
EUR/L 55026.49 USD-S50487.65EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	10/16/2025		55,026	0.917515364				(4,862)		(4,862)		(4,862)			150		0003
GBP/S 279516.54 USD-L218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		279,517	0.782044275				18,757		18,757		18,757			1,956		0003
EUR/S 979019.19 USD-L887660.30EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025		979,019	0.906683249				67,603		67,603		67,603			992		0003
EUR/L 118871.90 USD-S105779.10EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2025	08/15/2025		118,872	0.889857906				(6,114)		(6,114)		(6,114)			211		0003
GBP/L 3820825.13 USD-S2477034.12GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		3,820,825	0.648298217				321,118		321,118		321,118			66,088		0003
GBP/L 12567965.82 USD-S7347968.79GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		12,567,966	0.584658559				1,204,430		1,204,430		1,204,430			299,081		0003
GBP/L 4448503.01 USD-S2805387.53GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		4,448,503	0.630636312				386,539		386,539		386,539			88,901		0003
EUR/L 724612.00 USD-S700000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		724,612	0.966034236				(113,929)		(113,929)		(113,929)			3,755		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(201,510)		(201,510)		(201,510)			5,186		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(226,511)		(226,511)		(226,511)			8,012		0003
EUR/S 798450.00 USD-L750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				105,216		105,216		105,216			4,963		0003
EUR/L 1853600.00 USD-S1750000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		1,853,600	0.944108761				(243,717)		(243,717)		(243,717)			9,457		0003
EUR/S 4148100.40 USD-L3524000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		4,148,100	0.849545493				165,630		165,630		165,630			33,654		0003
EUR/S 1479411.20 USD-L1312000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	09/21/2026		1,479,411	0.886839305				100,026		100,026		100,026			8,195		0003
EUR/S 2564302.50 USD-L2250000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,564,303	0.877431582				174,965		174,965		174,965			19,474		0003
EUR/S 3290311.81 USD-L2928340.26EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	07/23/2025		3,290,312	0.889988679				164,433		164,433		164,433			4,130		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUD/S 1662068.73 USD-L2598334.34AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/16/2025	07/15/2025		1,662,069	1.563313414				48,166		48,166		48,166			1,685		0003
AUD/L 171086.43 USD-S264970.31AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/01/2025		171,086	1.548751178				(3,264)		(3,264)		(3,264)			45		0003
AUD/L 1553460.14 USD-S2389635.01AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/04/2025	07/07/2025		1,553,460	1.538266061				(19,146)		(19,146)		(19,146)			1,076		0003
EUR/L 62927450.98 USD-S54554578.01EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/11/2025	09/15/2025		62,927,451	0.866944031				(1,659,970)		(1,659,970)		(1,659,970)			144,513		0003
NZD/S 464150.10 USD-L770872.60NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	07/01/2025		464,150	1.660826099				5,542		5,542		5,542			121		0003
EUR/L 9631578.98 USD-S8429528.25EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		9,631,579	0.875196919				(687,371)		(687,371)		(687,371)			82,300		0003
EUR/L 492705.37 USD-S438974.85EUR	Project Hermes	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2023	08/10/2026		492,705	0.890947972				(34,925)		(34,925)		(34,925)			2,598		0003
EUR/L 1652068.34 USD-S1441343.86EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		1,652,068	0.872448085				(48,620)		(48,620)		(48,620)			2,162		0003
EUR/L 1665480.00 USD-S1500000.00EUR	CLO ReInv6m VOYE 2A CR XS2357478044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2023	07/15/2026		1,665,480	0.900641257				(135,215)		(135,215)		(135,215)			8,497		0003
EUR/L 1311225.00 USD-S1250000.00EUR	CLO ReInv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		1,311,225	0.953307022				(193,830)		(193,830)		(193,830)			8,150		0003
EUR/L 725921.40 USD-S690000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		725,921	0.95051613				(108,007)		(108,007)		(108,007)			5,182		0003
EUR/L 1361068.80 USD-S1312000.00EUR	CLO ReInv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		1,361,069	0.963948332				(216,642)		(216,642)		(216,642)			8,224		0003
GBP/L 325881.28 USD-S256458.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025		325,881	0.786967788				(26,256)		(26,256)		(26,256)			753		0003
EUR/L 59602.54 USD-S53340.38EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025		59,603	0.894934679				(3,670)		(3,670)		(3,670)			162		0003
EUR/L 6414.84 USD-S5423.90EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		6,415	0.845523817				(304)		(304)		(304)			64		0003
EUR/S 1587570.07 USD-L1441343.86EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	07/25/2025		1,587,570	0.907893067				113,118		113,118		113,118			2,077		0003
GBP/L 576671.93 USD-S455262.88GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025		576,672	0.789465997				(48,564)		(48,564)		(48,564)			1,694		0003
EUR/S 1032969.50 USD-L912678.48EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025		1,032,970	0.883548333				50,465		50,465		50,465			2,961		0003
EUR/S 18768.47 USD-L16525.90EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		18,768	0.880513968				952		952		952			71		0003
EUR/S 12826.51 USD-L11265.16EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	04/27/2026		12,827	0.878271642				676		676		676			58		0003
EUR/S 2334278.95 USD-L2050000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	01/15/2026		2,334,279	0.878215519				110,635		110,635		110,635			8,618		0003
SEK/L 105576.35 USD-S1018231.15SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		105,576	9.644500402				(6,013)		(6,013)		(6,013)			821		0003
EUR/S 27635.62 USD-L25018.67EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		27,636	0.905305182				2,424		2,424		2,424			135		0003
EUR/L 15427.74 USD-S12832.92EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		15,428	0.831808159				(765)		(765)		(765)			188		0003
GBP/S 154478.86 USD-L120762.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		154,479	0.781738615				8,345		8,345		8,345			1,721		0003
GBP/S 202591.75 USD-L158027.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		202,592	0.78003122				9,080		9,080		9,080			2,673		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 101110.02 USD-S91510.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		101,110	0.905059261				(8,035)		(8,035)		(8,035)			374		0003
EUR/S 23970.12 USD-L22112.66EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	01/26/2026		23,970	0.922509357				2,417		2,417		2,417			91		0003
EUR/S 2407969.41 USD-L2199460.55EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		2,407,969	0.913408842				239,187		239,187		239,187			12,477		0003
EUR/S 9358.22 USD-L8547.88EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		9,358	0.913408747				930		930		930			48		0003
EUR/S 1165164.87 USD-L1094394.64EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	04/27/2026		1,165,165	0.939261617				146,608		146,608		146,608			5,290		0003
EUR/L 8957361.29 USD-S8121800.97EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	07/15/2025		8,957,361	0.906718029				(618,890)		(618,890)		(618,890)			9,079		0003
EUR/L 590352.53 USD-S518000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		590,353	0.877441823				(20,411)		(20,411)		(20,411)			598		0003
EUR/L 763583.39 USD-S670000.00EUR	CLO Reinv6m CIFCE 5A D XS2390490287	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		763,583	0.877441821				(26,400)		(26,400)		(26,400)			774		0003
EUR/L 352160.10 USD-S309000.00EUR	CLO CADOG 13A CR XS2328023838	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		352,160	0.877441823				(12,176)		(12,176)		(12,176)			357		0003
GBP/L 33118.64 USD-S25920.51GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		33,119	0.782656232				(2,472)		(2,472)		(2,472)			76		0003
GBP/L 130777.46 USD-S102377.85GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		130,777	0.782840178				(8,263)		(8,263)		(8,263)			1,125		0003
GBP/L 2663821.52 USD-S1873621.61GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		2,663,822	0.703358538				94,943		94,943		94,943			26,510		0003
GBP/L 2822319.33 USD-S1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		2,822,319	0.691180537				140,503		140,503		140,503			34,463		0003
GBP/L 18522592.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		18,522,592	0.599808061				1,626,824		1,626,824		1,626,824			440,784		0003
GBP/L 4199925.20 USD-S2657507.72GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		4,199,925	0.632751202				382,600		382,600		382,600			78,481		0003
GBP/L 4779152.94 USD-S2954836.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		4,779,153	0.618276246				428,034		428,034		428,034			101,296		0003
GBP/L 4922116.90 USD-S3015263.97GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		4,922,117	0.612594953				443,754		443,754		443,754			107,198		0003
GBP/L 8525850.98 USD-S5178795.47GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		8,525,851	0.607422706				727,889		727,889		727,889			199,849		0003
GBP/L 5116046.76 USD-S3110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		5,116,047	0.60805059				447,151		447,151		447,151			117,147		0003
EUR/L 521395.00 USD-S500000.00EUR	CLO Reinv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		521,395	0.958965851				(77,518)		(77,518)		(77,518)			2,660		0003
EUR/L 516950.00 USD-S500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		516,950	0.967211529				(81,822)		(81,822)		(81,822)			2,644		0003
EUR/S 793425.00 USD-L750000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				105,387		105,387		105,387			4,048		0003
EUR/S 1326250.00 USD-L1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.942507069				176,365		176,365		176,365			7,628		0003
EUR/S 693403.75 USD-L625000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		693,404	0.901350764				49,042		49,042		49,042			2,147		0003
GBP/L 46748.67 USD-S36588.14GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		46,749	0.782656277				(3,489)		(3,489)		(3,489)			107		0003
GBP/L 45412.15 USD-S35536.54GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		45,412	0.782533749				(3,399)		(3,399)		(3,399)			155		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1135700.00 USD-L1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,135,700	0.88051422				69,509		69,509		69,509			6,457		0003
EUR/S 2849225.00 USD-L2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,849,225	0.877431582				194,406		194,406		194,406			21,637		0003
GBP/L 52480.13 USD-S40958.50GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		52,480	0.780457289				(3,771)		(3,771)		(3,771)			257		0003
GBP/S 379220.57 USD-L298622.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	10/16/2025		379,221	0.787463586				30,869		30,869		30,869			1,031		0003
SEK/L 701353.85 USD-S6624830.65SEK	EQT Nordics Sweden-7410015	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	09/15/2025		701,354	9.445774982				(2,868)		(2,868)		(2,868)			1,611		0003
EUR/L 54805488.00 USD-S48000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/28/2025	07/23/2025		54,805,488	0.875824698				(1,823,086)		(1,823,086)		(1,823,086)			68,787		0003
GBP/L 8006664.00 USD-S6000000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/28/2025	07/23/2025		8,006,664	0.74937577				(228,609)		(228,609)		(228,609)			10,049		0003
EUR/L 520217.90 USD-S458099.31EUR	CML Macbeth 50198969 FX	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2025		520,218	0.88059121				(19,918)		(19,918)		(19,918)			527		0003
EUR/L 56665250.00 USD-S50000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/28/2025	07/23/2025		56,665,250	0.882375001				(2,322,848)		(2,322,848)		(2,322,848)			71,122		0003
GBP/L 19148840.05 USD-S14112821.00GBP	CML Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	07/07/2025		19,148,840	0.737006574				(220,230)		(220,230)		(220,230)			13,259		0003
GBP/L 15932860.02 USD-S11781000.00GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2025	07/15/2025		15,932,860	0.73941527				(236,506)		(236,506)		(236,506)			16,149		0003
EUR/S 803065.01 USD-L698644.12EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/11/2025	07/23/2025		803,065	0.869972059				21,169		21,169		21,169			1,008		0003
AUD/L 172465.44 USD-S264970.31AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		172,465	1.536367576				(2,224)		(2,224)		(2,224)			435		0003
EUR/L 2865052.40 USD-S2447810.81EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2025	09/30/2025		2,865,052	0.854368601				(35,662)		(35,662)		(35,662)			7,192		0003
GBP/L 8185032.00 USD-S6000000.00GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/24/2025	09/30/2025		8,185,032	0.733045393				(54,176)		(54,176)		(54,176)			20,546		0003
GBP/L 2167877.79 USD-S1591772.15GBP	Shinfield Studios 7410041 CML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	07/07/2025		2,167,878	0.734253636				(16,742)		(16,742)		(16,742)			1,501		0003
EUR/S 3937462.83 USD-L3350099.87EUR	Coupon Hedge CLO FMAN	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/26/2025	08/15/2025		3,937,463	0.850827046				20,923		20,923		20,923			6,989		0003
EUR/L 37582712.96 USD-S32000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	07/23/2025		37,582,713	0.851455296				(169,670)		(169,670)		(169,670)			47,171		0003
EUR/L 1432990.00 USD-S1300000.00EUR	CLO Reinv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	03/24/2023	10/15/2025		1,432,990	0.907194049				(108,431)		(108,431)		(108,431)			3,879		0003
EUR/L 21247.70 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		21,248	0.894214433				(1,379)		(1,379)		(1,379)			75		0003
EUR/L 4713738.39 USD-S4125088.29EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		4,713,738	0.875120329				(336,000)		(336,000)		(336,000)			40,278		0003
EUR/L 1701750.00 USD-S1500000.00EUR	CLO Reinv6m BABSE 2021-1A D XS2322245098	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2023	01/26/2026		1,701,750	0.881445571				(87,248)		(87,248)		(87,248)			6,454		0003
EUR/L 2755968.00 USD-S2400000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	10/15/2025		2,755,968	0.870837397				(90,749)		(90,749)		(90,749)			7,461		0003
EUR/L 2302680.00 USD-S2000000.00EUR	CLO ARESE 11A DR XS2333702749	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/30/2026		2,302,680	0.868553164				(83,964)		(83,964)		(83,964)			8,816		0003
EUR/L 576700.00 USD-S500000.00EUR	CLO Reinv6m ARBR 9A D XS2335992397	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	05/15/2026		576,700	0.867001907				(22,925)		(22,925)		(22,925)			2,696		0003
EUR/L 2317680.00 USD-S2000000.00EUR	CLO Reinv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	10/21/2026		2,317,680	0.862931897				(95,387)		(95,387)		(95,387)			13,261		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 145260.07 USD-S126423.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		145,260	0.870321968				(4,816)		(4,816)		(4,816)			416		0003
EUR/L 104768.03 USD-S90976.06EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		104,768	0.868357074				(3,772)		(3,772)		(3,772)			397		0003
EUR/L 2543456.18 USD-S2199460.55EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		2,543,456	0.864752681				(101,989)		(101,989)		(101,989)			13,179		0003
EUR/L 2848199.56 USD-S2704842.89EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		2,848,200	0.949667617				(430,276)		(430,276)		(430,276)			22,337		0003
EUR/L 3871200.00 USD-S3750000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		3,871,200	0.968691878				(630,269)		(630,269)		(630,269)			22,011		0003
EUR/L 1971934.00 USD-S1900000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	01/19/2027		1,971,934	0.963521091				(314,796)		(314,796)		(314,796)			12,300		0003
EUR/L 1340170.00 USD-S1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,340,170	0.970026191				(223,943)		(223,943)		(223,943)			8,359		0003
EUR/L 1037600.00 USD-S1000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		1,037,600	0.963762529				(161,836)		(161,836)		(161,836)			5,670		0003
GBP/L 1665665.00 USD-S1310000.00GBP	TABS 2024-2ND1A C RMBS - XS2742448876	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,665,665	0.78647267				(116,050)		(116,050)		(116,050)			13,322		0003
GBP/L 1907250.00 USD-S1500000.00GBP	TABS 2024-2ND1A D RMBS - XS2742448959	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,907,250	0.78647267				(132,882)		(132,882)		(132,882)			15,255		0003
EUR/L 3975825.00 USD-S3500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/15/2027		3,975,825	0.880320437				(254,784)		(254,784)		(254,784)			24,711		0003
GBP/L 212716.66 USD-S167387.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		212,717	0.786905878				(17,176)		(17,176)		(17,176)			659		0003
EUR/L 61572.97 USD-S55331.57EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025		61,573	0.898634092				(3,672)		(3,672)		(3,672)			64		0003
GBP/L 357094.23 USD-S279525.81GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	07/16/2025		357,094	0.782778848				(26,555)		(26,555)		(26,555)			374		0003
GBP/L 296405.26 USD-S229878.44GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		296,405	0.775554523				(14,961)		(14,961)		(14,961)			2,950		0003
EUR/L 281700.00 USD-S250000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	10/19/2026		281,700	0.887468939				(19,537)		(19,537)		(19,537)			1,608		0003
EUR/S 505124.55 USD-L450000.00EUR	CLO ReInv6m RRME 9A A2 XS2388492337	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2024	10/15/2026		505,125	0.890869391				36,943		36,943		36,943			2,872		0003
GBP/L 619267.87 USD-S487514.76GBP	Project Conrad Henderson Park 720049401	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025		619,268	0.78724375				(50,261)		(50,261)		(50,261)			1,819		0003
EUR/S 25047.28 USD-L22130.49EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025		25,047	0.883548633				1,224		1,224		1,224			72		0003
EUR/S 2276758.55 USD-L2004718.28EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		2,276,759	0.880514221				115,446		115,446		115,446			8,635		0003
EUR/L 27475080.89 USD-S23272133.56EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		27,475,081	0.847026935				(1,480,431)		(1,480,431)		(1,480,431)			291,639		0003
EUR/L 5345885.03 USD-S4662176.80EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	10/25/2024	03/30/2028		5,345,885	0.872105699				(354,731)		(354,731)		(354,731)			44,331		0003
GBP/S 71829.04 USD-L56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		71,829	0.779666274				2,931		2,931		2,931			1,014		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 99857.15 USD-S89953.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		99,857	0.900819721				(7,905)		(7,905)		(7,905)			445		0003
EUR/L 101464.14 USD-S90568.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		101,464	0.892618022				(7,856)		(7,856)		(7,856)			578		0003
EUR/L 101897.21 USD-S90567.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		101,897	0.88880991				(7,776)		(7,776)		(7,776)			633		0003
EUR/L 102183.02 USD-S90451.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		102,183	0.88519071				(7,704)		(7,704)		(7,704)			684		0003
EUR/S 36238.58 USD-L33795.19EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/25/2025		36,239	0.932574897				3,637		3,637		3,637			47		0003
EUR/S 16774.66 USD-L15395.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026		16,775	0.917768229				1,679		1,679		1,679			76		0003
EUR/S 563750.00 USD-L500000.00EUR	CLO Relnv6m DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		563,750	0.88691796				48,249		48,249		48,249			4,927		0003
EUR/L 334830.22 USD-S305000.00EUR	CLO ACLO 4A D XS1796988118	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	07/15/2025		334,830	0.910909416				(24,789)		(24,789)		(24,789)			339		0003
EUR/L 697482.14 USD-S612000.00EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		697,482	0.877441822				(24,115)		(24,115)		(24,115)			707		0003
EUR/L 460017.66 USD-S403638.73EUR	Saint James Albany Paris- 50229626	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		460,018	0.877441814				(15,905)		(15,905)		(15,905)			466		0003
GBP/L 2312800.00 USD-S2000000.00GBP	TWRBG 2022-1X B 50136423	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/01/2022	03/20/2026		2,312,800	0.864752681				(424,013)		(424,013)		(424,013)			9,816		0003
GBP/L 99962.58 USD-S78016.53GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		99,963	0.780457347				(7,184)		(7,184)		(7,184)			489		0003
GBP/L 18568698.50 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		18,568,699	0.598318724				1,645,485		1,645,485		1,645,485			441,881		0003
GBP/L 3190618.56 USD-S2168423.65GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		3,190,619	0.679624847				194,303		194,303		194,303			45,022		0003
GBP/L 5004706.30 USD-S3067925.15GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		5,004,706	0.61300803				435,081		435,081		435,081			111,832		0003
EUR/L 1370292.16 USD-S1312000.00EUR	CLO Relnv6m AVDPK 1A B1R XS2373314942	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		1,370,292	0.95746005				(204,275)		(204,275)		(204,275)			7,591		0003
EUR/L 1746653.00 USD-S1670000.00EUR	CLO Relnv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		1,746,653	0.956114351				(259,058)		(259,058)		(259,058)			9,931		0003
EUR/L 2608329.75 USD-S2500000.00EUR	CLO Relnv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,608,330	0.95846777				(416,936)		(416,936)		(416,936)			19,808		0003
EUR/L 347321.95 USD-S305848.66EUR	CML Macbeth 50198969 FX	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2025		347,322	0.880591221				(13,298)		(13,298)		(13,298)			352		0003
EUR/S 658140.00 USD-L600000.00EUR	CLO Relnv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		658,140	0.911660133				53,539		53,539		53,539			1,782		0003
EUR/S 290250.00 USD-L250000.00EUR	CLO Relnv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		290,250	0.861326443				14,481		14,481		14,481			2,198		0003
EUR/S 1691250.00 USD-L1500000.00EUR	CLO Relnv6m DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		1,691,250	0.88691796				144,747		144,747		144,747			14,780		0003
EUR/L 1299093.75 USD-S1250000.00EUR	CLO Relnv6m DRYD 2021-91A D XS2461260544	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		1,299,094	0.962209232				(182,431)		(182,431)		(182,431)			3,598		0003
EUR/S 832425.00 USD-L750000.00EUR	CLO Relnv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		832,425	0.90098207				81,442		81,442		81,442			6,775		0003
EUR/S 558350.00 USD-L500000.00EUR	CLO Relnv6m BECLO 11A D XS2364592688	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		558,350	0.895495657				42,045		42,045		42,045			2,856		0003
GBP/L 1497473.44 USD-S1178556.15GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		1,497,473	0.787029752				(120,097)		(120,097)		(120,097)			1,568		0003
GBP/S 17101382.86 USD-L13509802.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026		17,101,383	0.789983015				1,448,908		1,448,908		1,448,908			87,818		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 390020.85 USD-L306982.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/14/2024	07/16/2025		390,021	0.78709169				31,313		31,313		31,313			408		0003
EUR/L 55370.53 USD-S48438.50EUR	CML Macbeth 50198969	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	07/08/2025		55,371	0.874806508				(1,713)		(1,713)		(1,713)			41		0003
GBP/S 15680657.84 USD-L11806017.38GBP	Sorel Foundation Home Loans 50163204	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2025	07/23/2025		15,680,658	0.752903195				523,637		523,637		523,637			19,681		0003
NZD/L 459688.29 USD-S770872.60NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/01/2025		459,688	1.67694635				(10,004)		(10,004)		(10,004)			120		0003
SEK/L 332109.17 USD-S3119991.92SEK	EQT Nordics Sweden-7410015	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2025	09/15/2025		332,109	9.394476882				453		453		453			763		0003
AUD/L 284693.14 USD-S437393.31AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		284,693	1.536367578				(3,671)		(3,671)		(3,671)			719		0003
EUR/L 3637117.20 USD-S3114230.70EUR	Coupon Hedge CLO MUSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		3,637,117	0.856236005				(53,321)		(53,321)		(53,321)			9,130		0003
EUR/L 21310.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		21,310	0.891583452				(1,497)		(1,497)		(1,497)			107		0003
EUR/L 576200.00 USD-S500000.00EUR	CLO Reinv6m CRWPK 1A CR XS2334259400	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/13/2023	03/16/2026		576,200	0.867754252				(21,800)		(21,800)		(21,800)			2,427		0003
EUR/L 1908481.04 USD-S1660993.08EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		1,908,481	0.870322023				(63,272)		(63,272)		(63,272)			5,471		0003
EUR/L 2022065.89 USD-S1751919.85EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		2,022,066	0.866400971				(77,238)		(77,238)		(77,238)			9,181		0003
EUR/L 40485.25 USD-S35009.73EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		40,485	0.864752719				(1,623)		(1,623)		(1,623)			210		0003
EUR/S 2632560.00 USD-L2400000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		2,632,560	0.911660133				214,157		214,157		214,157			7,127		0003
EUR/L 727300.00 USD-S700000.00EUR	CLO Reinv6m OZLME 1A BRRE XS2309360563	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		727,300	0.962463908				(105,774)		(105,774)		(105,774)			2,719		0003
EUR/L 524200.00 USD-S500000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		524,200	0.953834414				(77,806)		(77,806)		(77,806)			3,258		0003
EUR/L 517885.00 USD-S500000.00EUR	CLO Reinv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		517,885	0.965465306				(81,133)		(81,133)		(81,133)			2,694		0003
EUR/L 586500.00 USD-S500000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		586,500	0.852514919				(27,704)		(27,704)		(27,704)			5,121		0003
EUR/L 45883.84 USD-S41177.28EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	08/15/2025		45,884	0.897424453				(2,770)		(2,770)		(2,770)			81		0003
EUR/L 156258.01 USD-S134127.05EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		156,258	0.858369117				(8,276)		(8,276)		(8,276)			1,345		0003
GBP/L 1769265.34 USD-S1385485.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		1,769,265	0.783085357				(133,534)		(133,534)		(133,534)			8,663		0003
GBP/L 316432.42 USD-S246519.49GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		316,432	0.77905889				(18,515)		(18,515)		(18,515)			2,723		0003
GBP/L 306400.15 USD-S235221.98GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		306,400	0.767695381				(10,642)		(10,642)		(10,642)			3,741		0003
EUR/L 738985.00 USD-S650000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	05/17/2027		738,985	0.879584836				(49,268)		(49,268)		(49,268)			5,065		0003
EUR/L 1121875.00 USD-S1000000.00EUR	CLO Reinv6m CONTE 6A DR XS2315799077	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	01/15/2026		1,121,875	0.891364903				(70,766)		(70,766)		(70,766)			4,142		0003
EUR/S 22632.51 USD-L20265.60EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026		22,633	0.895419907				1,758		1,758		1,758			117		0003
EUR/S 774076.50 USD-L690000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		774,077	0.891384766				63,139		63,139		63,139			5,526		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2400313.75 USD-L2150000.00EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		2,400,314	0.895716237				149,871		149,871		149,871			6,498		0003
EUR/S 792528.78 USD-L730980.24EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		792,529	0.922339047				69,418		69,418		69,418			830		0003
EUR/L 82014.75 USD-S70483.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		82,015	0.859401876				(5,134)		(5,134)		(5,134)			816		0003
GBP/S 157457.04 USD-L122888.51GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		157,457	0.780457387				11,316		11,316		11,316			771		0003
GBP/S 153406.64 USD-L120092.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		153,407	0.782840104				9,693		9,693		9,693			1,320		0003
GBP/L 23970702.24 USD-S17777777.79GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	06/23/2025	12/15/2025		23,970,702	0.741646098				(447,712)		(447,712)		(447,712)			81,313		0003
EUR/S 89978.32 USD-L77042.68EUR	Coupon Hedge CLO MJSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		89,978	0.856236036				1,319		1,319		1,319			226		0003
GBP/L 2752545.10 USD-S1921564.52GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		2,752,545	0.698104645				115,748		115,748		115,748			30,673		0003
GBP/L 4021172.51 USD-S2576023.39GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		4,021,173	0.640614991				352,931		352,931		352,931			72,401		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				(47,415)		(47,415)		(47,415)			1,672		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(229,446)		(229,446)		(229,446)			9,800		0003
EUR/S 749790.00 USD-L675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/16/2023	01/15/2026		749,790	0.900252071				54,426		54,426		54,426			2,768		0003
EUR/L 1117600.00 USD-S1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,117,600	0.894774517				(90,278)		(90,278)		(90,278)			6,971		0003
EUR/L 865205.85 USD-S750000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149 ..	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		865,206	0.866845734				(55,257)		(55,257)		(55,257)			7,652		0003
GBP/L 1498769.85 USD-S1178556.15GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025		1,498,770	0.786348985				(118,800)		(118,800)		(118,800)			1,569		0003
GBP/L 87987.17 USD-S68901.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		87,987	0.78308542				(6,641)		(6,641)		(6,641)			431		0003
EUR/S 1131925.00 USD-L1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,131,925	0.883450759				76,732		76,732		76,732			7,060		0003
EUR/S 2667908.75 USD-L2375000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		2,667,909	0.890210357				189,291		189,291		189,291			13,611		0003
GBP/S 370376.08 USD-L291910.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/14/2024	04/16/2026		370,376	0.788146281				30,550		30,550		30,550			1,651		0003
EUR/S 1368875.00 USD-L1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.913158616				140,458		140,458		140,458			7,873		0003
GBP/S 16189563.78 USD-L12720394.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		16,189,564	0.785715689				1,276,792		1,276,792		1,276,792			83,136		0003
GBP/S 1301856.16 USD-L1054134.54GBP	60 Curzon July 2022 - 7200568	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,301,856	0.809716597				145,575		145,575		145,575			6,685		0003
GBP/S 1058359.27 USD-L821527.00GBP	60 Curzon July 2022 - 7200568	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		1,058,359	0.776226961				69,678		69,678		69,678			5,435		0003
AUD/L 2675994.46 USD-S4236212.82AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	04/14/2025	07/15/2025		2,675,994	1.583042448				(112,300)		(112,300)		(112,300)			2,712		0003
EUR/L 369728870.80 USD-S323544226.63EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	04/16/2025	07/23/2025		369,728,871	0.875085102				(11,976,300)		(11,976,300)		(11,976,300)			464,054		0003
EUR/L 702206.48 USD-S614294.76EUR	CML Macbeth 50198969	D1	Currency	Societe Generale SA 02RNE81BXP4R0TD8PU41	04/24/2025	07/08/2025		702,206	0.874806453				(21,729)		(21,729)		(21,729)			520		0003
EUR/L 9134248.00 USD-S8000000.00EUR	Behrens Finance No.1 - RML - 50189789	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	04/28/2025	07/23/2025		9,134,248	0.875824698				(303,848)		(303,848)		(303,848)			11,465		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 285431.55 USD-S250000.00EUR	CLO ReInv6m CORDA 7A DRR XS2305372323	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/02/2025	07/15/2025		285,432	0.875866736				(9,338)		(9,338)		(9,338)			289		0003
GBP/L 8081318.40 USD-S6000000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2025	07/23/2025		8,081,318	0.742453113				(153,954)		(153,954)		(153,954)			10,143		0003
GBP/L 67798811.67 USD-S50300000.00GBP	Shinfield Studios 7410041 CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	07/07/2025		67,798,812	0.741900909				(1,235,170)		(1,235,170)		(1,235,170)			46,945		0003
EUR/L 1294641.99 USD-S1122818.24EUR	CML LOCABOX 7200644	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	12/10/2025		1,294,642	0.867280877				(41,815)		(41,815)		(41,815)			4,326		0003
GBP/L 40764918.69 USD-S30098360.66GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/06/2025	07/10/2025		40,764,919	0.738339769				(543,992)		(543,992)		(543,992)			33,737		0003
GBP/S 8707709.55 USD-L6439084.29GBP	Sorel Foundation Home Loans 50163204	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	07/23/2025		8,707,710	0.739469346				130,226		130,226		130,226			10,929		0003
EUR/L 172862.02 USD-S149167.98EUR	Saint James Albany Paris- 50229626	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	07/15/2025		172,862	0.862930909				(3,019)		(3,019)		(3,019)			175		0003
GBP/L 93138.31 USD-S68750.00GBP	Project Madonna 50234178	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	09/22/2025		93,138	0.738149533				(1,265)		(1,265)		(1,265)			223		0003
EUR/L 320305.16 USD-S278959.44EUR	CML Macbeth 50198969 FX	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/23/2025	07/15/2025		320,305	0.870917721				(8,610)		(8,610)		(8,610)			325		0003
EUR/L 39987.27 USD-S34825.62EUR	CML Macbeth 50198969 FX	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/23/2025	07/15/2025		39,987	0.87091767				(1,075)		(1,075)		(1,075)			41		0003
GBP/L 64020034.89 USD-S46929591.64GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/24/2025	09/30/2025		64,020,035	0.733045393				(423,743)		(423,743)		(423,743)			160,706		0003
AUD/S 172153.86 USD-L264970.31AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	07/01/2025		172,154	1.539148236				2,196		2,196		2,196			45		0003
GBP/L 8234997.00 USD-S6000000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/27/2025	07/23/2025		8,234,997	0.728597715				(276)		(276)		(276)			10,336		0003
EUR/L 938255.50 USD-S850000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/24/2023	01/15/2026		938,256	0.905936603				(74,329)		(74,329)		(74,329)			3,464		0003
EUR/L 1876558.91 USD-S1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2023	12/22/2026		1,876,559	0.900211547				(161,697)		(161,697)		(161,697)			11,413		0003
EUR/L 1338300.00 USD-S1200000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2023	01/15/2026		1,338,300	0.896659942				(91,537)		(91,537)		(91,537)			4,941		0003
EUR/L 2877600.00 USD-S2500000.00EUR	CLO ReInv6m OCPE 2019-3A DR XS2331769401	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		2,877,600	0.868779539				(103,222)		(103,222)		(103,222)			10,624		0003
EUR/L 575875.00 USD-S500000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	01/15/2026		575,875	0.868243977				(20,297)		(20,297)		(20,297)			2,126		0003
EUR/L 1941799.87 USD-S1686175.64EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		1,941,800	0.868357067				(69,918)		(69,918)		(69,918)			7,364		0003
EUR/L 3229240.00 USD-S2800000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		3,229,240	0.867077083				(157,873)		(157,873)		(157,873)			20,071		0003
EUR/L 2002590.00 USD-S1800000.00EUR	CLO ReInv6m BILB 3A BR XS2332238166	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/14/2023	08/17/2026		2,002,590	0.898836007				(160,693)		(160,693)		(160,693)			10,651		0003
EUR/L 1832045.57 USD-S1733873.65EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,832,046	0.94641404				(270,048)		(270,048)		(270,048)			14,368		0003
GBP/L 444114.40 USD-S356174.83GBP	Project Conrad Henderson Park 720049401	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/15/2023	11/03/2025		444,114	0.801988924				(45,039)		(45,039)		(45,039)			1,305		0003
EUR/L 2204126.25 USD-S2150000.00EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	09/29/2022	10/15/2025		2,204,126	0.975443217				(343,067)		(343,067)		(343,067)			5,967		0003
EUR/L 3486132.00 USD-S3380000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		3,486,132	0.969555943				(581,145)		(581,145)		(581,145)			21,859		0003
EUR/L 647329.60 USD-S620000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		647,330	0.957781013				(95,456)		(95,456)		(95,456)			3,324		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1197570.00 USD-S1140000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		1,197,570	0.951927653				(175,134)		(175,134)		(175,134)			7,443		0003
EUR/L 4011930.00 USD-S3900000.00EUR	Dommi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/07/2022	11/14/2025		4,011,930	0.97210071				(615,270)		(615,270)		(615,270)			12,290		0003
GBP/L 20669632.98 USD-S16313000.00GBP	RMBS Project Jupiter 1A CR XS2737623533	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/17/2024	04/20/2027		20,669,633	0.78925431				(1,595,845)		(1,595,845)		(1,595,845)			138,867		0003
GBP/L 326137.73 USD-S256458.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025		326,138	0.786348976				(26,000)		(26,000)		(26,000)			754		0003
GBP/L 212884.04 USD-S167387.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		212,884	0.786287173				(17,009)		(17,009)		(17,009)			659		0003
GBP/L 20938.82 USD-S16389.18GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	08/15/2025		20,939	0.78271746				(1,560)		(1,560)		(1,560)			37		0003
GBP/L 106814.30 USD-S83598.89GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		106,814	0.782656348				(7,973)		(7,973)		(7,973)			245		0003
GBP/L 20378.95 USD-S15948.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	11/14/2025		20,379	0.782595276				(1,525)		(1,525)		(1,525)			62		0003
EUR/L 3446240.00 USD-S2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	07/24/2028		3,446,240	0.863259669				(204,583)		(204,583)		(204,583)			30,184		0003
EUR/L 506970.00 USD-S450000.00EUR	CLO ReInv6m RRME 9A A2 XS2388492337	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	10/15/2026		506,970	0.887626487				(35,183)		(35,183)		(35,183)			2,883		0003
GBP/L 67530.37 USD-S53287.92GBP	Project Conrad Henderson Park 720049401	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		67,530	0.789095632				(5,653)		(5,653)		(5,653)			198		0003
EUR/S 82951.98 USD-L75233.37EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	10/28/2025		82,952	0.906950865				6,357		6,357		6,357			238		0003
EUR/S 41053.41 USD-L36914.56EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	04/27/2026		41,053	0.899183771				3,193		3,193		3,193			186		0003
EUR/L 2489520.00 USD-S2208000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2024	10/19/2026		2,489,520	0.88691796				(175,900)		(175,900)		(175,900)			14,215		0003
EUR/L 656764.57 USD-S599000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2024	10/15/2025		656,765	0.912046763				(53,729)		(53,729)		(53,729)			1,778		0003
EUR/S 907520.00 USD-L800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		907,520	0.881523272				61,975		61,975		61,975			6,125		0003
EUR/S 1449981.00 USD-L1300000.00EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	09/11/2024	10/15/2025		1,449,981	0.896563472				91,991		91,991		91,991			3,925		0003
EUR/S 1901232.15 USD-L1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	12/22/2026		1,901,232	0.888529052				142,686		142,686		142,686			11,563		0003
GBP/S 47782.12 USD-L37225.08GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025		47,782	0.779058778				3,331		3,331		3,331			110		0003
GBP/S 44739.21 USD-L34873.50GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		44,739	0.779484036				3,161		3,161		3,161			152		0003
GBP/S 124190.91 USD-L97122.79GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		124,191	0.782044274				8,334		8,334		8,334			869		0003
GBP/S 161892.93 USD-L126370.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		161,893	0.780579177				7,927		7,927		7,927			1,977		0003
EUR/L 417327.06 USD-S362577.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	06/15/2028		417,327	0.868809729				(26,965)		(26,965)		(26,965)			3,591		0003
EUR/S 781970.00 USD-L700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		781,970	0.895175007				69,213		69,213		69,213			5,970		0003
EUR/L 2986511.09 USD-S2800310.34EUR	AP Pistachio Accruals Adjustment 1	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2024	07/31/2025		2,986,511	0.937652751				(319,072)		(319,072)		(319,072)			4,352		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2130.46 USD-L2034.78EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	07/25/2025		2,130	0.955089511				270		270		270			3		0003
EUR/L 649615.72 USD-S570000.00EUR	CLO HARVT 23A C XS2112473041	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		649,616	0.877441821				(22,460)		(22,460)		(22,460)			658		0003
EUR/L 284919.18 USD-S250000.00EUR	CLO Reinv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		284,919	0.877441806				(9,851)		(9,851)		(9,851)			289		0003
EUR/L 631380.89 USD-S554000.00EUR	CLO Reinv6m PENTA 2018-5A DR XS2289568219	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		631,381	0.877441824				(21,829)		(21,829)		(21,829)			640		0003
EUR/L 352160.10 USD-S309000.00EUR	CLO Reinv6m DARPK 1A BRR XS2303850502	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		352,160	0.877441823				(12,176)		(12,176)		(12,176)			357		0003
GBP/L 28852.06 USD-S22593.63GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		28,852	0.783085506				(2,178)		(2,178)		(2,178)			141		0003
GBP/L 131392.89 USD-S102755.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		131,393	0.782044295				(8,817)		(8,817)		(8,817)			919		0003
GBP/L 130337.64 USD-S102025.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		130,338	0.782778866				(7,702)		(7,702)		(7,702)			1,297		0003
EUR/S 2490554.24 USD-L2258143.82EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025		2,490,554	0.906683253				171,978		171,978		171,978			2,524		0003
EUR/L 103761.92 USD-S94863.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWI0LXP3B76	11/07/2024	07/16/2025		103,762	0.914243973				(8,098)		(8,098)		(8,098)			109		0003
EUR/S 716439.47 USD-L657525.21EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWI0LXP3B76	11/19/2024	04/27/2026		716,439	0.917767987				71,689		71,689		71,689			3,253		0003
EUR/S 563180.00 USD-L500000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		563,180	0.887815618				48,738		48,738		48,738			4,917		0003
EUR/L 337279.45 USD-S318542.64EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	01/26/2026		337,279	0.944447223				(42,833)		(42,833)		(42,833)			1,279		0003
GBP/L 30793.05 USD-S24096.60GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		30,793	0.782533721				(2,305)		(2,305)		(2,305)			105		0003
GBP/L 84331.11 USD-S65924.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		84,331	0.781738673				(4,556)		(4,556)		(4,556)			940		0003
EUR/L 36967.97 USD-S32339.82EUR	CML Macbeth 50198969	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/08/2025		36,968	0.874806488				(1,144)		(1,144)		(1,144)			27		0003
EUR/L 575520.00 USD-S500000.00EUR	CLO Reinv6m AVOCA 13A DRR XS2326455800	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		575,520	0.868779539				(20,644)		(20,644)		(20,644)			2,125		0003
EUR/L 1237368.00 USD-S1075000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		1,237,368	0.868779539				(44,385)		(44,385)		(44,385)			4,568		0003
EUR/S 1673115.00 USD-L1500000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	10/20/2025		1,673,115	0.89653132				106,638		106,638		106,638			4,634		0003
EUR/S 1689540.00 USD-L1500000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,689,540	0.887815618				146,215		146,215		146,215			14,752		0003
EUR/S 45839.19 USD-L40811.43EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	08/15/2025		45,839	0.890317434				2,382		2,382		2,382			81		0003
EUR/L 213850.80 USD-S186246.45EUR	CML Macbeth 50198969 FX	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/23/2025	07/15/2025		213,851	0.870917715				(5,749)		(5,749)		(5,749)			217		0003
EUR/L 688992.00 USD-S600000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	10/15/2025		688,992	0.870837397				(22,687)		(22,687)		(22,687)			1,865		0003
EUR/L 577700.00 USD-S500000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	07/15/2026		577,700	0.865501125				(23,412)		(23,412)		(23,412)			2,947		0003
EUR/L 586205.00 USD-S500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	04/12/2028		586,205	0.852943936				(26,515)		(26,515)		(26,515)			4,893		0003
EUR/L 1691880.00 USD-S1500000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/02/2024	10/20/2025		1,691,880	0.886587701				(87,873)		(87,873)		(87,873)			4,686		0003
EUR/L 1759500.00 USD-S1500000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,759,500	0.852514919				(83,111)		(83,111)		(83,111)			15,362		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 105298.05 USD-L97120.51EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		105,298	0.922339113				9,223		9,223		9,223			110		0003
EUR/S 1126360.00 USD-L1000000.00EUR	CLO ReInv6m CORDA 26A D2 XS2553603296	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,126,360	0.887815618				97,477		97,477		97,477			9,834		0003
EUR/S 4543467.72 USD-L4119486.09EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025		4,543,468	0.906683253				313,735		313,735		313,735			4,605		0003
EUR/L 757885.01 USD-S665000.00EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		757,885	0.877441817				(26,203)		(26,203)		(26,203)			768		0003
EUR/L 442194.56 USD-S388000.00EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		442,195	0.877441821				(15,288)		(15,288)		(15,288)			448		0003
EUR/L 100949.02 USD-S86436.19EUR	Coupon Hedge CLO MJSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		100,949	0.856236049				(1,480)		(1,480)		(1,480)			253		0003
GBP/S 13708000.00 USD-L10000000.00GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2025	07/02/2025		13,708,000	0.729501021				16,136		16,136		16,136			5,073		0003
GBP/L 10648322.31 USD-S7900000.00GBP	Shinfield Studios 7410041 CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	07/07/2025		10,648,322	0.741900909				(193,993)		(193,993)		(193,993)			7,373		0003
AUD/L 7513700.89 USD-S11607989.80AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWIOLXP3B76	06/03/2025	07/07/2025		7,513,701	1.544909755				(125,455)		(125,455)		(125,455)			5,203		0003
GBP/L 886711.80 USD-S650000.00GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWIOLXP3B76	06/24/2025	09/30/2025		886,712	0.733045393				(5,869)		(5,869)		(5,869)			2,226		0003
EUR/L 100949.02 USD-S86436.19EUR	Coupon Hedge CLO MJSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		100,949	0.856236049				(1,480)		(1,480)		(1,480)			253		0003
EUR/L 198876.73 USD-S180318.20EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025		198,877	0.90668325				(13,733)		(13,733)		(13,733)			202		0003
EUR/L 32954.89 USD-S28829.15EUR	CML Macbeth 50198969	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/08/2025		32,955	0.87480644				(1,020)		(1,020)		(1,020)			24		0003
EUR/L 468826.09 USD-S410132.09EUR	CML Macbeth 50198969	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/08/2025		468,826	0.874806455				(14,508)		(14,508)		(14,508)			347		0003
GBP/L 528752.18 USD-S397599.32GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	07/15/2025		528,752	0.751957789				(16,951)		(16,951)		(16,951)			536		0003
EUR/S 595150.00 USD-L500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2025	04/12/2028		595,150	0.840124338				18,378		18,378		18,378			4,967		0003
GBP/S 527917.11 USD-L397599.32GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	07/15/2025		527,917	0.753147251				17,786		17,786		17,786			535		0003
GBP/L 44380239.51 USD-S32532730.12GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWIOLXP3B76	06/24/2025	09/30/2025		44,380,240	0.733045393				(293,749)		(293,749)		(293,749)			111,405		0003
GBP/L 2154948.10 USD-S1582278.48GBP	Shinfield Studios 7410041 CML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	07/07/2025		2,154,948	0.734253637				(16,642)		(16,642)		(16,642)			1,492		0003
EUR/L 72395.35 USD-S61987.51EUR	Coupon Hedge CLO MJSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		72,395	0.85623607				(1,061)		(1,061)		(1,061)			182		0003
EUR/L 1718100.00 USD-S1500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		1,718,100	0.873057447				(90,751)		(90,751)		(90,751)			9,831		0003
EUR/L 13701372.00 USD-S12000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWIOLXP3B76	04/28/2025	07/23/2025		13,701,372	0.875824698				(455,772)		(455,771)		(455,771)			17,197		0003
GBP/L 2001666.00 USD-S1500000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/28/2025	07/23/2025		2,001,666	0.74937577				(57,152)		(57,152)		(57,152)			2,512		0003
GBP/S 3920164.47 USD-L2951504.35GBP	Sorel Foundation Home Loans 50163204	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2025	07/23/2025		3,920,164	0.752903194				130,909		130,909		130,909			4,920		0003
NZD/L 1072606.03 USD-S1798702.76NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/01/2025		1,072,606	1.676946343				(23,342)		(23,342)		(23,342)			281		0003
AUD/L 399201.67 USD-S618264.06AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/01/2025		399,202	1.548751186				(7,615)		(7,615)		(7,615)			104		0003
GBP/L 6058060.41 USD-S4489700.33GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	08/29/2025		6,058,060	0.741111845				(105,893)		(105,893)		(105,893)			12,281		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6812971.71 USD-S5977129.87EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/23/2025	08/29/2025		6,812,972	0.877316115				(255,786)		(255,786)		(255,786)			13,811		0003
GBP/S 2176927.64 USD-L1609771.26GBP	Sorel Foundation Home Loans 50163204	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2025	07/23/2025		2,176,928	0.739469347				32,557		32,557		32,557			2,732		0003
GBP/L 10123181.10 USD-S7510000.00GBP	MORTI 2022-1 B-Class B -50136410	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	09/25/2025		10,123,181	0.741861666				(189,282)		(189,282)		(189,282)			24,712		0003
EUR/L 9395678.24 USD-S8000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	07/23/2025		9,395,678	0.851455296				(42,417)		(42,417)		(42,417)			11,793		0003
EUR/L 6254000.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		6,254,000	0.799488327				200,169		200,169		200,169			35,710		0003
EUR/L 2501205.00 USD-S2050000.00EUR	CLO Reinv6m RFTE 2021-2A D XS2405874756	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/02/2022	01/25/2027		2,501,205	0.81960495				13,147		13,147		13,147			15,683		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO Reinv6m NEUBE 2022-3A C XS2440262736	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				87,069		87,069		87,069			33,480		0003
EUR/L 6209000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		6,209,000	0.805282654				86,565		86,565		86,565			46,589		0003
EUR/L 741065.03 USD-S665000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/08/2024	10/15/2025		741,065	0.897357146				(47,713)		(47,713)		(47,713)			2,006		0003
GBP/L 26957778.00 USD-S20000000.00GBP	Shinfield Studios 7410041 CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	07/07/2025		26,957,778	0.741900909				(491,121)		(491,121)		(491,121)			18,666		0003
EUR/S 727150.40 USD-L641000.00EUR	CLO Reinv6m CORDA 23A C XS2441240384	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		727,150	0.881523272				49,658		49,658		49,658			4,907		0003
EUR/L 22614094.07 USD-S20345563.72EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		22,614,094	0.89968511				(1,804,663)		(1,804,663)		(1,804,663)			114,150		0003
GBP/L 1459994.80 USD-S1000819.03GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2032		1,459,995	0.685494928				80,934		80,934		80,934			19,265		0003
GBP/L 2142876.93 USD-S1366107.95GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2040		2,142,877	0.637511157				181,308		181,308		181,308			41,455		0003
GBP/L 2224251.50 USD-S1402693.77GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2041		2,224,252	0.630636315				193,269		193,269		193,269			44,451		0003
GBP/L 4262925.49 USD-S2589397.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		4,262,925	0.607422707				363,944		363,944		363,944			99,925		0003
EUR/L 1562790.00 USD-S1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027		1,562,790	0.959821857				(245,996)		(245,996)		(245,996)			10,460		0003
EUR/L 563500.00 USD-S500000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		563,500	0.887311446				(45,107)		(45,107)		(45,107)			4,345		0003
EUR/L 53575.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		53,575	0.886603422				(4,066)		(4,066)		(4,066)			379		0003
EUR/L 2823726.58 USD-S2500000.00EUR	CLO Reinv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2023	07/20/2026		2,823,727	0.885354842				(179,804)		(179,804)		(179,804)			14,500		0003
GBP/S 2842897.72 USD-L2237797.32GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		2,842,898	0.787153651				223,839		223,839		223,839			14,350		0003
EUR/L 319990.75 USD-S278410.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		319,991	0.870056994				(14,562)		(14,562)		(14,562)			1,615		0003
EUR/L 402303.74 USD-S363483.68EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		402,304	0.903505595				(33,884)		(33,884)		(33,884)			2,031		0003
EUR/L 560450.00 USD-S500000.00EUR	CLO Reinv6m CORDA 5A CR XS1640928799	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2023	04/21/2027		560,450	0.892140244				(44,989)		(44,989)		(44,989)			3,768		0003
EUR/S 7885845.00 USD-L6675000.00EUR	CLO Reinv6m ADAGI X-A D XS2463567342	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	05/10/2028		7,885,845	0.84645336				305,297		305,297		305,297			66,716		0003
EUR/L 759754.65 USD-S678261.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		759,755	0.892737583				(52,791)		(52,791)		(52,791)			3,386		0003
GBP/L 331983.79 USD-S259829.22GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		331,984	0.782656346				(24,780)		(24,780)		(24,780)			762		0003
GBP/L 876154.83 USD-S679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		876,155	0.775554522				(44,224)		(44,224)		(44,224)			8,719		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 820253.50 USD-S629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/16/2031		820,254	0.767695377				(28,491)		(28,491)		(28,491)			10,016		0003
EUR/L 878801.92 USD-S783560.18EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		878,802	0.8916232				(63,576)		(63,576)		(63,576)			4,436		0003
EUR/L 304283.96 USD-S271973.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		304,284	0.89381481				(22,920)		(22,920)		(22,920)			1,554		0003
EUR/L 489338.66 USD-S431705.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		489,339	0.882223203				(34,842)		(34,842)		(34,842)			3,498		0003
EUR/S 92158.11 USD-L82071.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		92,158	0.890551249				5,729		5,729		5,729			341		0003
EUR/S 82407.68 USD-L72952.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		82,408	0.885269067				5,360		5,360		5,360			421		0003
EUR/L 23093680.00 USD-S20320000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		23,093,680	0.879894413				(1,344,918)		(1,344,918)		(1,344,918)			116,570		0003
EUR/L 34766428.00 USD-S30320000.00EUR	Four Seasons Rome-7410014	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		34,766,428	0.872105699				(2,306,959)		(2,306,959)		(2,306,959)			288,304		0003
EUR/S 391268.08 USD-L360881.83EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		391,268	0.922339052				34,271		34,271		34,271			410		0003
GBP/S 638817.25 USD-L498569.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		638,817	0.780457353				45,909		45,909		45,909			3,128		0003
GBP/S 731158.34 USD-L570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		731,158	0.780031204				32,772		32,772		32,772			9,648		0003
EUR/L 480110.23 USD-S436702.04EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025		480,110	0.909587034				(37,908)		(37,908)		(37,908)			1,306		0003
EUR/L 1362977.09 USD-S1193395.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		1,362,977	0.875580073				(92,097)		(92,097)		(92,097)			10,689		0003
EUR/L 214843.34 USD-S199194.61EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		214,843	0.927162136				(24,725)		(24,725)		(24,725)			1,084		0003
EUR/L 2470260.00 USD-S2000000.00EUR	CLO ReInv6m CORDA 4A ORRR XS2298980942	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025		2,470,260	0.809631375				105,665		105,665		105,665			4,385		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239 ...	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.795608243				228,993		228,993		228,993			35,921		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		456,698	0.655694704				36,332		36,332		36,332			7,563		0003
EUR/L 414020.00 USD-S400000.00EUR	Eqt France - 7200569	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		414,020	0.966136902				(64,886)		(64,886)		(64,886)			2,090		0003
EUR/L 1895798.47 USD-S1831600.86EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,895,798	0.966136902				(297,113)		(297,113)		(297,113)			9,569		0003
EUR/L 946727.61 USD-S863121.36EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		946,728	0.911689224				(88,706)		(88,706)		(88,706)			4,779		0003
EUR/L 100575.93 USD-S90870.92EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		100,576	0.90350564				(8,471)		(8,471)		(8,471)			508		0003
EUR/L 103009.99 USD-S91240.03EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		103,010	0.885739626				(6,558)		(6,558)		(6,558)			520		0003
EUR/L 17873.26 USD-S15885.79EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		17,873	0.888802043				(1,232)		(1,232)		(1,232)			90		0003
EUR/L 219700.49 USD-S195890.05EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		219,700	0.891623182				(15,894)		(15,894)		(15,894)			1,109		0003
EUR/S 2958244.96 USD-L2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		2,958,245	0.895094881				226,362		226,362		226,362			14,932		0003
EUR/L 3007628.48 USD-S2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		3,007,628	0.880397941				(207,155)		(207,155)		(207,155)			21,354		0003
EUR/L 77867.19 USD-S69892.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		77,867	0.897585491				(5,863)		(5,863)		(5,863)			347		0003
EUR/L 121371.04 USD-S106668.87EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		121,371	0.878865914				(8,148)		(8,148)		(8,148)			862		0003
EUR/L 132841.45 USD-S119140.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		132,841	0.896861032				(9,887)		(9,887)		(9,887)			592		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 132785.37 USD-S118685.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		132,785	0.893814808				(10,002)		(10,002)		(10,002)			678		0003
EUR/L 121762.95 USD-S107726.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		121,763	0.884720927				(8,726)		(8,726)		(8,726)			816		0003
SEK/S 18369512.38 USD-L181426489.00SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	08/27/2024	05/15/2026		18,369,512	9.876499999				1,194,037		1,194,037		1,194,037			85,865		0003
EUR/L 210384.14 USD-S187307.82EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026		210,384	0.890313405				(13,689)		(13,689)		(13,689)			890		0003
EUR/L 122788.73 USD-S111131.08EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		122,789	0.905059284				(9,757)		(9,757)		(9,757)			454		0003
EUR/L 118339.62 USD-S106602.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		118,340	0.900819776				(9,369)		(9,369)		(9,369)			527		0003
EUR/L 108051.38 USD-S96037.13EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		108,051	0.888809842				(8,245)		(8,245)		(8,245)			672		0003
EUR/S 5564925.32 USD-L5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		5,564,925	0.9154575				562,106		562,106		562,106			28,090		0003
EUR/L 16247061.52 USD-S14755166.62EUR	Irish RPL UPB	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	03/17/2025	09/19/2025		16,247,062	0.908174478				(1,226,060)		(1,226,060)		(1,226,060)			38,268		0003
EUR/S 18337600.00 USD-L16000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		18,337,600	0.872524213				974,280		974,280		974,280			104,265		0003
AUD/L 2675994.46 USD-S4236212.82AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/14/2025	07/15/2025		2,675,994	1.583042448				(112,300)		(112,300)		(112,300)			2,712		0003
GBP/L 20382459.35 USD-S15049180.33GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/06/2025	07/10/2025		20,382,459	0.738339769				(271,996)		(271,996)		(271,996)			16,869		0003
EUR/L 38268846.00 USD-S33000000.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/20/2025	09/25/2025		38,268,846	0.862320228				(824,671)		(824,671)		(824,671)			93,418		0003
EUR/L 1057125.90 USD-S940691.86EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	05/13/2025	08/15/2025		1,057,126	0.889857925				(54,370)		(54,370)		(54,370)			1,876		0003
EUR/L 14166312.50 USD-S12500000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/28/2025	07/23/2025		14,166,313	0.882375001				(580,712)		(580,712)		(580,712)			17,780		0003
GBP/L 30731866.92 USD-S22800000.00GBP	Shinfield Studios 7410041 CML	B1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	05/30/2025	07/07/2025		30,731,867	0.741900909				(559,878)		(559,878)		(559,878)			21,279		0003
AUD/L 112705513.31 USD-S174119846.85AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/03/2025	07/07/2025		112,705,513	1.544909754				(1,881,829)		(1,881,829)		(1,881,829)			78,040		0003
GBP/L 47076952.80 USD-S345095 43.37GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/24/2025	09/30/2025		47,076,953	0.733045393				(311,598)		(311,598)		(311,598)			118,175		0003
GBP/L 9371861.64 USD-S6870000.00GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/24/2025	09/30/2025		9,371,862	0.733045393				(62,032)		(62,032)		(62,032)			23,526		0003
GBP/S 10322971.13 USD-L7510000.00GBP	MORTI 2022-1 B-Class B -50136410	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	09/25/2025		10,322,971	0.72750373				(10,508)		(10,508)		(10,508)			25,199		0003
GBP/L 2058749.25 USD-S1500000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/27/2025	07/23/2025		2,058,749	0.728597715				(69)		(69)		(69)			2,584		0003
EUR/L 6317500.00 USD-S5000000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		6,317,500	0.791452315				213,072		213,072		213,072			43,399		0003
EUR/L 5214720.00 USD-S4200000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		5,214,720	0.805412371				113,314		113,314		113,314			32,526		0003
EUR/L 14349200.00 USD-S11600000.00EUR	CLO Reinv6m HNLY 3A CR XS2414936448	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		14,349,200	0.808407437				194,586		194,586		194,586			100,416		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO Reinv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				125,746		125,746		125,746			49,948		0003
GBP/L 1376272.55 USD-S960782.26GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	09/29/2022	06/17/2030		1,376,273	0.698104645				57,874		57,874		57,874			15,337		0003
GBP/L 1595309.28 USD-S1084211.83GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	09/29/2022	06/15/2033		1,595,309	0.67962485				97,152		97,152		97,152			22,511		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1747756.66 USD-S1167350.16GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2035		1,747,757	0.667913438				122,420		122,420		122,420			27,585		0003
GBP/L 2010586.26 USD-S1288011.70GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2038		2,010,586	0.640614992				176,465		176,465		176,465			36,201		0003
GBP/L 3290270.94 USD-S1999800.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		3,290,271	0.607791892				280,245		280,245		280,245			77,125		0003
EUR/L 7583193.88 USD-S7326403.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		7,583,194	0.966136902				(1,188,453)		(1,188,453)		(1,188,453)			38,278		0003
EUR/L 3786910.44 USD-S3452485.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		3,786,910	0.911689224				(354,824)		(354,824)		(354,824)			19,115		0003
EUR/L 2258680.00 USD-S2000000.00EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	04/18/2028		2,258,680	0.885472931				(184,750)		(184,750)		(184,750)			18,907		0003
EUR/L 53119.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		53,119	0.894214433				(3,447)		(3,447)		(3,447)			189		0003
EUR/L 31965.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		31,966	0.891583452				(2,245)		(2,245)		(2,245)			160		0003
EUR/L 32065.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		32,065	0.888809884				(2,353)		(2,353)		(2,353)			197		0003
EUR/L 238675.77 USD-S211301.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		238,676	0.885308299				(15,075)		(15,075)		(15,075)			1,205		0003
EUR/L 412039.99 USD-S364960.13EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		412,040	0.885739586				(26,231)		(26,231)		(26,231)			2,080		0003
EUR/L 1437292.50 USD-S1225000.00EUR	CLO ReInv6m DRYD 2018-66A DR XS2415313332 .	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028		1,437,293	0.85229694				(67,787)		(67,787)		(67,787)			12,589		0003
EUR/L 71493.03 USD-S63543.15EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		71,493	0.888802027				(4,929)		(4,929)		(4,929)			361		0003
EUR/L 53941.04 USD-S47942.90EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		53,941	0.888801922				(3,719)		(3,719)		(3,719)			272		0003
GBP/L 3071314.96 USD-S2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		3,071,315	0.786101719				(243,108)		(243,108)		(243,108)			5,627		0003
GBP/L 3067693.41 USD-S2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		3,067,693	0.787029748				(246,730)		(246,730)		(246,730)			5,620		0003
EUR/L 71360.70 USD-S64127.16EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025		71,361	0.898634122				(4,256)		(4,256)		(4,256)			75		0003
EUR/L 267267.18 USD-S236645.28EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		267,267	0.885425887				(17,063)		(17,063)		(17,063)			1,309		0003
EUR/L 64578.68 USD-S57579.85EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		64,579	0.891623211				(4,672)		(4,672)		(4,672)			326		0003
EUR/L 11422522.73 USD-S10119621.47EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		11,422,523	0.88593577				(748,214)		(748,214)		(748,214)			57,658		0003
EUR/L 12030513.90 USD-S10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		12,030,514	0.88039794				(828,621)		(828,621)		(828,621)			85,417		0003
EUR/S 24524167.46 USD-L21945563.72EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		24,524,167	0.894854586				1,869,475		1,869,475		1,869,475			123,791		0003
EUR/L 3370080.63 USD-S3023578.53EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		3,370,081	0.897182846				(266,338)		(266,338)		(266,338)			17,011		0003
EUR/L 471777.17 USD-S421869.95EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	07/25/2024	07/07/2026		471,777	0.894214423				(35,600)		(35,600)		(35,600)			2,381		0003
EUR/L 539988.24 USD-S485906.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		539,988	0.899847023				(39,553)		(39,553)		(39,553)			1,999		0003
EUR/L 531981.12 USD-S477113.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		531,981	0.896860983				(39,592)		(39,592)		(39,592)			2,371		0003
EUR/L 487051.79 USD-S430904.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		487,052	0.884720863				(34,903)		(34,903)		(34,903)			3,262		0003
EUR/S 33297.85 USD-L30144.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025		33,298	0.905304997				2,327		2,327		2,327			61		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 88382.18 USD-L78969.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025	88,382	0.893495386				5,291		5,291		5,291			240		0003
EUR/S 70818.26 USD-L62285.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027	70,818	0.879507489				4,606		4,606		4,606			440		0003
EUR/S 68342.75 USD-L59923.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027	68,343	0.87680844				4,280		4,280		4,280			458		0003
EUR/L 65444.41 USD-S57810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026	65,444	0.883352451				(4,084)		(4,083)		(4,083)			330		0003
EUR/L 844704.90 USD-S754942.26EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	12/17/2025	844,705	0.893734913				(54,271)		(54,271)		(54,271)			2,882		0003
EUR/L 858786.07 USD-S770626.41EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2025	858,786	0.897343864				(53,677)		(53,677)		(53,677)			1,998		0003
EUR/L 17465.20 USD-S14763.48EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030	17,465	0.845308385				(973)		(973)		(973)			195		0003
GBP/S 873772.63 USD-L683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030	873,773	0.781738586				47,204		47,204		47,204			9,737		0003
GBP/S 1108295.22 USD-L863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034	1,108,295	0.779301746				40,929		40,929		40,929			16,592		0003
EUR/L 2038510.31 USD-S1789579.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027	2,038,510	0.877886053				(139,877)		(139,877)		(139,877)			15,435		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027	277,074	0.714719653				5,287		5,287		5,287			1,939		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029	333,277	0.703358545				11,879		11,879		11,879			3,317		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031	353,107	0.691180546				17,579		17,579		17,579			4,312		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048	2,317,408	0.599808061				203,536		203,536		203,536			55,148		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039	525,463	0.632751204				47,868		47,868		47,868			9,819		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044	615,818	0.612594953				55,519		55,519		55,519			13,412		0003
SEK/L 1734786.31 USD-S17530015.62SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026	1,734,786	10.10499998				(149,246)		(149,246)		(149,246)			8,109		0003
SEK/S 224334.08 USD-L2254467.80SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026	224,334	10.04960013				18,006		18,006		18,006			1,049		0003
SEK/S 54334.46 USD-L551326.37SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026	54,334	10.1469007				4,912		4,912		4,912			254		0003
EUR/L 59668.94 USD-S52825.41EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	06/20/2023	07/07/2026	59,669	0.885308336				(3,769)		(3,769)		(3,769)			301		0003
EUR/L 79997.69 USD-S69602.55EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	07/25/2023	07/07/2026	79,998	0.870056998				(3,640)		(3,640)		(3,640)			404		0003
GBP/S 7862024.77 USD-L5904242.80GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026	7,862,025	0.750982472				245,083		245,083		245,083			40,373		0003
EUR/L 1100000.00 USD-S1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2022	10/15/2026	1,100,000	0.909090909				(103,545)		(103,545)		(103,545)			6,254		0003
GBP/L 2311897.20 USD-S1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026	2,311,897	0.720435143				21,730		21,730		21,730			11,319		0003
GBP/L 2214595.94 USD-S1582815.24GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027	2,214,596	0.714719652				42,261		42,261		42,261			15,498		0003
GBP/L 3495513.32 USD-S2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035	3,495,513	0.667913438				244,841		244,841		244,841			55,170		0003
GBP/L 4285753.86 USD-S2732215.90GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040	4,285,754	0.637511157				362,616		362,616		362,616			82,910		0003
GBP/L 4617923.15 USD-S2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042	4,617,923	0.624258693				408,723		408,723		408,723			95,124		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2602337.50 USD-S2500000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.960674778				(376,851)		(376,851)		(376,851)			10,418		0003
EUR/L 29932.65 USD-S26236.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		29,933	0.876501078				(1,585)		(1,585)		(1,585)			151		0003
EUR/L 13485.26 USD-S11985.73EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		13,485	0.888802292				(930)		(930)		(930)			68		0003
EUR/L 189148.38 USD-S169525.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/22/2024	01/16/2026		189,148	0.896258112				(13,045)		(13,045)		(13,045)			700		0003
EUR/L 263641.15 USD-S234108.38EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		263,641	0.887981182				(17,918)		(17,918)		(17,918)			1,331		0003
EUR/L 2855630.69 USD-S2529905.37EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		2,855,631	0.885935769				(187,053)		(187,053)		(187,053)			14,414		0003
EUR/L 96645.43 USD-S86850.75EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		96,645	0.898653459				(7,809)		(7,809)		(7,809)			488		0003
EUR/L 79184.08 USD-S71369.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026		79,184	0.901306929				(5,938)		(5,938)		(5,938)			293		0003
EUR/L 276006.85 USD-S245688.84EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		276,007	0.890154864				(20,548)		(20,548)		(20,548)			1,571		0003
EUR/L 275130.71 USD-S241809.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		275,131	0.878889056				(18,548)		(18,548)		(18,548)			1,967		0003
EUR/L 88408.85 USD-S78810.52EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		88,409	0.891432475				(7,199)		(7,199)		(7,199)			628		0003
EUR/L 7177842.97 USD-S6355448.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		7,177,843	0.88542589				(535,569)		(535,569)		(535,569)			50,998		0003
EUR/L 143270.70 USD-S129399.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		143,271	0.903179157				(10,223)		(10,223)		(10,223)			390		0003
EUR/S 23039.53 USD-L20517.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		23,040	0.890551153				1,432		1,432		1,432			85		0003
SEK/S 232809.57 USD-L2323439.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	09/16/2025		232,810	9.979999834				14,189		14,189		14,189			538		0003
SEK/S 175158.05 USD-L1741053.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025		175,158	9.939899822				11,053		11,053		11,053			596		0003
EUR/S 2244941.40 USD-L2000000.00EUR	CLO Reinv6m CORDA 4A CRRR XS2298980942	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	08/15/2025		2,244,941	0.890891851				118,203		118,203		118,203			3,985		0003
EUR/L 211176.22 USD-S188735.57EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	12/17/2025		211,176	0.893734957				(13,568)		(13,568)		(13,568)			721		0003
EUR/L 211384.89 USD-S187514.32EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026		211,385	0.887075325				(13,937)		(13,937)		(13,937)			1,038		0003
AUD/L 5945175.60 USD-S9100000.00AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	07/15/2025		5,945,176	1.530652854				(44,485)		(44,485)		(44,485)			6,026		0003
GBP/L 121214.58 USD-S89100.28GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2025	07/15/2025		121,215	0.735062399				(1,075)		(1,075)		(1,075)			123		0003
GBP/L 1159546.20 USD-S850000.00GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/24/2025	09/30/2025		1,159,546	0.733045393				(7,675)		(7,675)		(7,675)			2,911		0003
GBP/L 340481.80 USD-S250000.00GBP	Shinfield Studios 7410041 CML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	07/07/2025		340,482	0.734253637				(2,629)		(2,629)		(2,629)			236		0003
GBP/S 166133.87 USD-L121967.96GBP	The Whiteley 7410036	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	09/30/2025		166,134	0.734154691				1,353		1,353		1,353			417		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				(47,415)		(47,415)		(47,415)			1,672		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.875886835				(465,862)		(465,862)		(465,862)			11,555		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.876186137				456,563		456,563		456,563			14,208		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 709762.50 USD-L675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2022	01/15/2026		709,763	0.95102349				93,561		93,561		93,561			2,620		0003
EUR/S 1284781.25 USD-L1250000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,781	0.972928271				204,392		204,392		204,392			5,144		0003
EUR/S 661500.00 USD-L625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		661,500	0.944822373				87,565		87,565		87,565			3,384		0003
EUR/L 1167159.00 USD-S1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,167,159	0.89962036				(106,128)		(106,128)		(106,128)			8,332		0003
EUR/L 2321261.00 USD-S2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		2,321,261	0.89391068				(212,673)		(212,673)		(212,673)			19,582		0003
EUR/L 1677000.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		1,677,000	0.894454383				(151,783)		(151,783)		(151,783)			13,648		0003
EUR/S 1161090.00 USD-L1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,161,090	0.904322662				111,783		111,783		111,783			8,289		0003
EUR/S 882975.00 USD-L750000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		882,975	0.849401172				35,256		35,256		35,256			7,186		0003
EUR/S 1394262.50 USD-L1250000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	10/20/2025		1,394,263	0.89653132				88,865		88,865		88,865			3,862		0003
GBP/S 373543.16 USD-L294290.68GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026		373,543	0.787835815				30,684		30,684		30,684			1,383		0003
GBP/S 368839.02 USD-L290825.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		368,839	0.788488078				30,508		30,508		30,508			1,884		0003
GBP/S 11728826.19 USD-L9497025.25GBP	60 Curzon July 2022 - 7200568	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		11,728,826	0.809716599				1,311,526		1,311,526		1,311,526			60,229		0003
EUR/L 1136190.38 USD-S1030204.30EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	07/15/2025		1,136,190	0.906718027				(78,503)		(78,503)		(78,503)			1,152		0003
AUD/L 57605040.13 USD-S88994588.38AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/03/2025	07/07/2025		57,605,040	1.544909754				(961,824)		(961,824)		(961,824)			39,887		0003
EUR/L 278961.30 USD-S241937.80EUR	CML LOCABOX 7200644	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	12/10/2025		278,961	0.867280874				(9,010)		(9,010)		(9,010)			932		0003
EUR/S 2394720.00 USD-L2000000.00EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		2,394,720	0.835170709				61,062		61,062		61,062			20,045		0003
EUR/L 2283562.00 USD-S2000000.00EUR	Behrens Finance No.1 - RML - 50189789	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/28/2025	07/23/2025		2,283,562	0.875824698				(75,962)		(75,962)		(75,962)			2,866		0003
EUR/L 509627.58 USD-S447394.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		509,628	0.877886044				(34,969)		(34,969)		(34,969)			3,859		0003
EUR/L 53710.83 USD-S49798.65EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		53,711	0.927162176				(6,181)		(6,181)		(6,181)			271		0003
EUR/L 31227354.65 USD-S28345342.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	09/19/2025		31,227,355	0.907708716				(2,339,302)		(2,339,302)		(2,339,302)			73,553		0003
EUR/S 1488385.68 USD-L1299754.18EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	09/19/2025		1,488,386	0.873264368				50,788		50,788		50,788			3,506		0003
SEK/L 19188011.78 USD-S181426489.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2025	05/15/2026		19,188,012	9.455200001				(375,538)		(375,538)		(375,538)			89,691		0003
AUD/L 29725878.00 USD-S45500000.00AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	07/15/2025		29,725,878	1.530652854				(222,423)		(222,423)		(222,423)			30,130		0003
GBP/L 4582431.58 USD-S3368088.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	09/15/2025		4,582,432	0.735000172				(42,189)		(42,189)		(42,189)			10,524		0003
GBP/L 93138.31 USD-S68750.00GBP	Project Madonna 50234178	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	09/22/2025		93,138	0.738149533				(1,265)		(1,265)		(1,265)			223		0003
GBP/L 982656.34 USD-S721518.99GBP	Shinfield Studios 7410041 CML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	07/07/2025		982,656	0.734253635				(7,589)		(7,589)		(7,589)			680		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 15754655.10 USD-L13404486.67EUR	Coupon Hedge CLO FMAN	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	08/15/2025		15,754,655	0.850827047				83,716		83,716		83,716			27,965		0003
EUR/L 2936149.45 USD-S2500000.00EUR	Behrens Finance No.1 - RML - 50189789	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	07/23/2025		2,936,149	0.851455296				(13,255)		(13,255)		(13,255)			3,685		0003
EUR/L 8177928.00 USD-S6600000.00EUR	CLO ReInv6m OCPE 2022-5A C XS2423746655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		8,177,928	0.807050392				138,320		138,320		138,320			54,943		0003
EUR/L 44383753.19 USD-S39936072.77EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		44,383,753	0.899790349				(3,547,345)		(3,547,345)		(3,547,345)			224,037		0003
GBP/L 6283982.91 USD-S3673984.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		6,283,983	0.58465856				602,215		602,215		602,215			149,540		0003
EUR/L 1549950.00 USD-S1500000.00EUR	Dutch Property Finance 2021-2 - Class B-50136229	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	04/28/2026		1,549,950	0.967773154				(241,749)		(241,749)		(241,749)			7,049		0003
EUR/L 7054807.50 USD-S6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028		7,054,808	0.946163308				(1,059,421)		(1,059,421)		(1,059,421)			59,685		0003
GBP/L 6061338.00 USD-S5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/20/2022	12/16/2026		6,061,338	0.890892407				(1,282,617)		(1,282,617)		(1,282,617)			36,657		0003
EUR/L 2003570.09 USD-S1793720.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,003,570	0.895262361				(149,633)		(149,633)		(149,633)			10,113		0003
EUR/L 53276.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		53,276	0.891583452				(3,742)		(3,742)		(3,742)			266		0003
EUR/L 32145.15 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		32,145	0.886603422				(2,439)		(2,439)		(2,439)			227		0003
EUR/L 700285.94 USD-S629935.39EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		700,286	0.899540251				(55,767)		(55,767)		(55,767)			3,535		0003
GBP/S 1515687.84 USD-L1214688.12GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,515,688	0.80141048				147,899		147,899		147,899			7,651		0003
EUR/L 119730.61 USD-S104944.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		119,731	0.876501005				(6,342)		(6,342)		(6,342)			604		0003
EUR/L 368965.68 USD-S323115.58EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		368,966	0.875733429				(19,215)		(19,215)		(19,215)			1,862		0003
EUR/L 202400.47 USD-S177248.86EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		202,400	0.875733441				(10,541)		(10,541)		(10,541)			1,022		0003
EUR/L 5866500.00 USD-S5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028		5,866,500	0.85229694				(276,681)		(276,681)		(276,681)			51,382		0003
EUR/L 69138.14 USD-S61874.11EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025		69,138	0.894934547				(4,257)		(4,257)		(4,257)			188		0003
GBP/L 890706.55 USD-S697499.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		890,707	0.783085349				(67,225)		(67,225)		(67,225)			4,361		0003
GBP/L 903692.84 USD-S705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		903,693	0.781188971				(59,651)		(59,651)		(59,651)			6,324		0003
GBP/L 892919.77 USD-S695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		892,920	0.779058896				(52,246)		(52,246)		(52,246)			7,683		0003
GBP/L 1133774.27 USD-S863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		1,133,774	0.761788676				(22,543)		(22,543)		(22,543)			16,973		0003
GBP/S 26462109.31 USD-L21158684.93GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	02/17/2026		26,462,109	0.799584216				2,599,874		2,599,874		2,599,874			105,485		0003
EUR/L 333955.87 USD-S303541.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2025		333,956	0.908925661				(23,969)		(23,969)		(23,969)			350		0003
EUR/L 1101081.63 USD-S976049.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		1,101,082	0.886446239				(78,300)		(78,300)		(78,300)			6,844		0003
EUR/L 323426.07 USD-S287515.40EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		323,426	0.888967918				(25,429)		(25,429)		(25,429)			2,296		0003
EUR/L 277236.65 USD-S244649.36EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		277,237	0.882456775				(19,750)		(19,750)		(19,750)			1,970		0003
EUR/L 488530.20 USD-S435216.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		488,530	0.890868589				(36,791)		(36,791)		(36,791)			2,781		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 486434.82 USD-S431925.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		486,435	0.887941739				(36,607)		(36,607)		(36,607)			3,023		0003
EUR/S 92112.56 USD-L81768.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		92,113	0.887705325				5,845		5,845		5,845			411		0003
EUR/L 841536.56 USD-S749231.27EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026		841,537	0.890313393				(54,754)		(54,754)		(54,754)			3,558		0003
EUR/L 845539.55 USD-S750057.26EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026		845,540	0.887075312				(55,746)		(55,746)		(55,746)			4,152		0003
AUD/L 682016.00 USD-S1047827.28AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		682,016	1.536367593				(8,795)		(8,795)		(8,795)			1,721		0003
NZD/L 465563.88 USD-S770872.60NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		465,564	1.655782661				(5,598)		(5,598)		(5,598)			1,175		0003
NZD/L 267699.23 USD-S443251.75NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		267,699	1.655782686				(3,219)		(3,219)		(3,219)			676		0003
GBP/S 64770300.00 USD-L47250000.00GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2025	07/02/2025		64,770,300	0.729501021				76,241		76,241		76,241			23,972		0003
EUR/L 21376.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		21,377	0.888809884				(1,569)		(1,569)		(1,569)			131		0003
EUR/L 169483.04 USD-S147865.15EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		169,483	0.872448063				(4,988)		(4,988)		(4,988)			222		0003
EUR/L 3865800.00 USD-S3400000.00EUR	CLO ReInv6m BECLO 3A CR XS2348330221	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/28/2028		3,865,800	0.879507476				(291,351)		(291,351)		(291,351)			32,517		0003
EUR/L 2631104.71 USD-S2496778.05EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		2,631,105	0.948946669				(395,342)		(395,342)		(395,342)			20,635		0003
EUR/L 788662.50 USD-S750000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		788,663	0.950977129				(116,783)		(116,783)		(116,783)			5,406		0003
EUR/L 831893.60 USD-S800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		831,894	0.961661443				(132,910)		(132,910)		(132,910)			5,614		0003
EUR/L 1326250.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.942507069				(176,365)		(176,365)		(176,365)			7,628		0003
EUR/L 586600.00 USD-S500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		586,600	0.852369587				(27,642)		(27,642)		(27,642)			5,126		0003
EUR/L 425638.60 USD-S376871.44EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		425,639	0.885425899				(27,174)		(27,174)		(27,174)			2,084		0003
EUR/L 364640.40 USD-S317852.51EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		364,640	0.871687586				(21,329)		(21,329)		(21,329)			2,552		0003
GBP/L 344405.13 USD-S269550.86GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	10/16/2025		344,405	0.782656344				(25,761)		(25,761)		(25,761)			937		0003
GBP/L 1127110.42 USD-S880486.23GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		1,127,110	0.781188972				(74,399)		(74,399)		(74,399)			7,888		0003
GBP/L 300392.80 USD-S231534.45GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		300,393	0.770772302				(12,444)		(12,444)		(12,444)			3,347		0003
GBP/L 236553.63 USD-S181003.62GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		236,554	0.765169488				(6,874)		(6,874)		(6,874)			3,121		0003
GBP/L 73369.11 USD-S56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		73,369	0.763300523				(1,773)		(1,773)		(1,773)			1,035		0003
EUR/L 30796.60 USD-S26466.66EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		30,797	0.859402012				(1,928)		(1,928)		(1,928)			306		0003
GBP/S 159073.41 USD-L123927.56GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025		159,073	0.779058926				11,088		11,088		11,088			365		0003
GBP/S 806714.84 USD-L629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		806,715	0.780579195				39,501		39,501		39,501			9,851		0003
GBP/S 663231.77 USD-L517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		663,232	0.7796663				27,061		27,061		27,061			9,359		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 473358.50 USD-S426410.68EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		473,359	0.900819738				(37,474)		(37,474)		(37,474)			2,110		0003
EUR/L 492830.54 USD-S439909.43EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		492,831	0.892618039				(38,156)		(38,156)		(38,156)			2,805		0003
EUR/L 508951.47 USD-S448652.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		508,951	0.881523262				(35,834)		(35,834)		(35,834)			3,638		0003
EUR/S 22259701.28 USD-L20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		22,259,701	0.9154575				2,248,425		2,248,425		2,248,425			112,361		0003
EUR/L 940613.65 USD-S874795.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		940,614	0.930026829				(111,492)		(111,492)		(111,492)			4,748		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		437,332	0.667913437				30,633		30,633		30,633			6,903		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		536,201	0.637511161				45,368		45,368		45,368			10,373		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		556,563	0.630636317				48,361		48,361		48,361			11,123		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		597,932	0.618276251				53,552		53,552		53,552			12,673		0003
EUR/L 5653523.52 USD-S5086390.93EUR	Eqt France - 7200569	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		5,653,524	0.89968511				(451,166)		(451,166)		(451,166)			28,537		0003
EUR/L 500892.52 USD-S448430.22EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		500,893	0.895262361				(37,408)		(37,408)		(37,408)			2,528		0003
EUR/L 175071.49 USD-S157483.85EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		175,071	0.899540239				(13,942)		(13,942)		(13,942)			884		0003
EUR/L 181659.27 USD-S160327.67EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		181,659	0.882573568				(10,899)		(10,899)		(10,899)			917		0003
EUR/L 112080.01 USD-S98238.24EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		112,080	0.876500992				(5,936)		(5,936)		(5,936)			566		0003
EUR/L 50600.11 USD-S44312.21EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		50,600	0.875733472				(2,635)		(2,635)		(2,635)			255		0003
GBP/L 39305331.18 USD-S31203498.75GBP	Ares UK Industrial Platform - 7200418 ..	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6W8S6QX2D1J857QP30	02/13/2024	02/17/2026		39,305,331	0.793874465				(3,553,455)		(3,553,455)		(3,553,455)			156,682		0003
EUR/L 191703.25 USD-S170471.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6W8S6QX2D1J857QP30	02/22/2024	07/16/2026		191,703	0.889244549				(13,386)		(13,386)		(13,386)			979		0003
EUR/L 16144.67 USD-S14394.96EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		16,145	0.891623056				(1,168)		(1,168)		(1,168)			81		0003
EUR/L 5207137.18 USD-S4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		5,207,137	0.880397941				(358,650)		(358,650)		(358,650)			36,971		0003
EUR/L 81102.86 USD-S73409.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2025		81,103	0.9051412				(5,976)		(5,976)		(5,976)			221		0003
EUR/L 76070.99 USD-S67993.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		76,071	0.893814843				(5,730)		(5,730)		(5,730)			389		0003
EUR/L 84012.55 USD-S74822.46EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		84,013	0.89061051				(5,975)		(5,975)		(5,975)			424		0003
EUR/L 80856.52 USD-S71878.85EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		80,857	0.88896789				(6,357)		(6,357)		(6,357)			574		0003
EUR/L 117944.29 USD-S105467.49EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026		117,944	0.894214463				(8,900)		(8,900)		(8,900)			595		0003
EUR/L 122132.55 USD-S108804.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		122,133	0.89086865				(9,198)		(9,198)		(9,198)			695		0003
EUR/S 23028.14 USD-L20442.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		23,028	0.887705216				1,461		1,461		1,461			103		0003
SEK/S 39873.47 USD-L393909.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		39,873	9.878999495				2,609		2,609		2,609			187		0003
EUR/L 16361.10 USD-S14452.62EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		16,361	0.883352586				(1,021)		(1,021)		(1,021)			83		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 177163.07 USD-S159885.81EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		177,163	0.902478208				(17,346)		(17,346)		(17,346)			1,390		0003
GBP/L 540191.89 USD-S427720.04GBP	Project Conrad Henderson Park 720049401	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	05/06/2024	11/03/2025		540,192	0.791792783				(47,218)		(47,218)		(47,218)			1,587		0003
EUR/S 57959.78 USD-L52337.50EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	01/26/2026		57,960	0.902996871				4,494		4,494		4,494			220		0003
EUR/S 30691.84 USD-L27206.67EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	07/25/2025		30,692	0.886446365				1,410		1,410		1,410			40		0003
EUR/S 676061.35 USD-L599000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025		676,061	0.886014265				34,432		34,432		34,432			1,830		0003
GBP/S 37285620.41 USD-L28073878.90GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	11/03/2025		37,285,620	0.752941177				1,269,669		1,269,669		1,269,669			109,534		0003
EUR/L 515096.28 USD-S449218.40EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	10/25/2024	03/30/2028		515,096	0.872105696				(34,180)		(34,180)		(34,180)			4,271		0003
EUR/L 102706.64 USD-S93420.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	11/07/2024	10/16/2025		102,707	0.909587053				(8,109)		(8,109)		(8,109)			279		0003
EUR/L 712297.94 USD-S625000.00EUR	CLO ReInv6m BRGPT 3A D XS2395174639	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		712,298	0.877441819				(24,627)		(24,627)		(24,627)			722		0003
EUR/S 49813.14 USD-L45164.74EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025		49,813	0.906683257				3,440		3,440		3,440			50		0003
GBP/L 423001.73 USD-S318079.44GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	07/15/2025		423,002	0.751957776				(13,561)		(13,561)		(13,561)			429		0003
GBP/S 422333.67 USD-L318079.44GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	07/15/2025		422,334	0.753147245				14,229		14,229		14,229			428		0003
GBP/L 2736282.24 USD-S2016658.00GBP	CML Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	07/07/2025		2,736,282	0.737006574				(31,470)		(31,470)		(31,470)			1,895		0003
EUR/L 12714849.16 USD-S11025000.00EUR	SCP II Investments LLC TL EUR	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	07/23/2025		12,714,849	0.867096405				(292,026)		(292,026)		(292,026)			15,959		0003
GBP/L 9145718.73 USD-S6704226.98GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	06/24/2025	09/30/2025		9,145,719	0.733045393				(60,535)		(60,535)		(60,535)			22,958		0003
GBP/L 8225786.04 USD-S6029874.56GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	06/24/2025	09/30/2025		8,225,786	0.733045393				(54,446)		(54,446)		(54,446)			20,649		0003
AUD/L 13379971.41 USD-S21181062.71AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	04/14/2025	07/15/2025		13,379,971	1.583042449				(561,498)		(561,498)		(561,498)			13,562		0003
EUR/L 92432217.78 USD-S80886056.73EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	04/16/2025	07/23/2025		92,432,218	0.875085102				(2,994,075)		(2,994,075)		(2,994,075)			116,013		0003
EUR/S 822577.91 USD-L732085.03EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	07/23/2025		822,578	0.889988682				41,108		41,108		41,108			1,032		0003
EUR/S 2886742.83 USD-L2559516.34EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	09/19/2025		2,886,743	0.886645084				144,246		144,246		144,246			6,799		0003
EUR/L 8256826.93 USD-S7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	05/23/2025	08/29/2025		8,256,827	0.877316114				(309,995)		(309,995)		(309,995)			16,738		0003
GBP/L 2020329.60 USD-S1500000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/28/2025	07/23/2025		2,020,330	0.742453113				(38,489)		(38,489)		(38,489)			2,536		0003
AUD/L 1449896.13 USD-S2230326.00AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	06/04/2025	07/07/2025		1,449,896	1.538266055				(17,870)		(17,870)		(17,870)			1,004		0003
EUR/S 1913093.69 USD-L1657939.17EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2025	09/19/2025		1,913,094	0.866627274				50,244		50,244		50,244			4,506		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 76537692.00 USD-S66000000.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	06/20/2025	09/25/2025		76,537,692	0.862320228				(1,649,342)		(1,649,342)		(1,649,342)			186,835		0003
AUD/L 664284.00 USD-S1020584.40AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		664,284	1.536367578				(8,566)		(8,566)		(8,566)			1,677		0003
AUD/S 401692.34 USD-L618264.06AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	07/01/2025		401,692	1.539148245				5,125		5,125		5,125			105		0003
EUR/L 6205831.79 USD-S5313656.62EUR	Coupon Hedge CLO MJSD	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	09/30/2025		6,205,832	0.856236005				(90,979)		(90,979)		(90,979)			15,578		0003
EUR/L 9896000.00 USD-S8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,896,000	0.808407437				203,680		203,680		203,680			58,258		0003
EUR/L 12378000.00 USD-S10000000.00EUR	CLO ReInv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		12,378,000	0.807884957				175,219		175,219		175,219			86,622		0003
EUR/L 12275500.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 18A CR XS2410159714	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		12,275,500	0.814630769				132,953		132,953		132,953			77,237		0003
EUR/L 3306396.00 USD-S2977393.97EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026		3,306,396	0.900495273				(266,960)		(266,960)		(266,960)			16,690		0003
GBP/L 1107297.97 USD-S791407.62GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2027		1,107,298	0.714719652				21,130		21,130		21,130			7,749		0003
GBP/L 1192940.33 USD-S845607.18GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2028		1,192,940	0.708842814				33,750		33,750		33,750			10,265		0003
GBP/L 2389576.47 USD-S1477418.37GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2043		2,389,576	0.618276246				214,017		214,017		214,017			50,648		0003
GBP/L 2502353.15 USD-S1533962.58GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2045		2,502,353	0.613008032				217,540		217,540		217,540			55,916		0003
GBP/L 9284349.25 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,284,349	0.598318724				822,742		822,742		822,742			220,940		0003
GBP/L 9261296.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,261,296	0.599808061				813,412		813,412		813,412			220,392		0003
EUR/L 2477160.00 USD-S2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,477,160	0.968851427				(411,121)		(411,121)		(411,121)			15,573		0003
EUR/L 1237080.00 USD-S1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,237,080	0.970026191				(206,716)		(206,716)		(206,716)			7,716		0003
EUR/L 8280750.00 USD-S7500000.00EUR	CLO TERM ARESE 11A CR XS2333702152	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		8,280,750	0.905715062				(660,748)		(660,748)		(660,748)			31,703		0003
EUR/L 31871.55 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		31,872	0.894214433				(2,068)		(2,068)		(2,068)			113		0003
EUR/L 1436062.50 USD-S1250000.00EUR	CLO CORDA 12A D XS1899143264	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028		1,436,063	0.870435653				(95,645)		(95,645)		(95,645)			12,397		0003
GBP/L 4256586.56 USD-S3452485.44GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		4,256,587	0.811092501				(469,820)		(469,820)		(469,820)			21,486		0003
EUR/S 2750150.00 USD-L2500000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		2,750,150	0.909041325				250,477		250,477		250,477			14,122		0003
EUR/L 400453.03 USD-S363912.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		400,453	0.908750946				(36,160)		(36,160)		(36,160)			2,021		0003
EUR/L 82948.49 USD-S75141.31EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		82,948	0.905879179				(7,214)		(7,214)		(7,214)			419		0003
EUR/L 356286.03 USD-S316667.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		356,286	0.888801983				(24,566)		(24,566)		(24,566)			1,798		0003
EUR/L 33410.89 USD-S30144.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025		33,411	0.902242053				(2,214)		(2,214)		(2,214)			61		0003
EUR/L 755977.80 USD-S677551.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		755,978	0.896258118				(52,137)		(52,137)		(52,137)			2,798		0003
EUR/L 1054564.60 USD-S936433.51EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		1,054,565	0.887981173				(71,672)		(71,672)		(71,672)			5,323		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 147992.54 USD-S127032.22EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		147,993	0.858369077				(7,839)		(7,839)		(7,839)			1,273		0003
GBP/L 26404600.00 USD-S21200000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	02/17/2026		26,404,600	0.802890405				(2,714,130)		(2,714,130)		(2,714,130)			105,256		0003
EUR/L 386581.72 USD-S347403.00EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		386,582	0.898653459				(31,235)		(31,235)		(31,235)			1,951		0003
EUR/L 20468386.15 USD-S18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		20,468,386	0.88039794				(1,409,793)		(1,409,793)		(1,409,793)			145,327		0003
EUR/L 316736.31 USD-S285476.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026		316,736	0.901306895				(23,752)		(23,752)		(23,752)			1,172		0003
EUR/L 485484.18 USD-S426675.50EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		485,484	0.878865919				(32,593)		(32,593)		(32,593)			3,447		0003
EUR/L 423678.58 USD-S376636.66EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		423,679	0.888967906				(33,311)		(33,311)		(33,311)			3,008		0003
EUR/S 74501.44 USD-L65726.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		74,501	0.882223082				4,833		4,833		4,833			424		0003
EUR/L 28959059.78 USD-S24485549.83EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		28,959,060	0.845522956				(1,513,507)		(1,513,507)		(1,513,507)			307,391		0003
EUR/L 6577066.76 USD-S5568594.33EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,577,067	0.84666836				(351,851)		(351,851)		(351,851)			69,813		0003
GBP/S 233184.81 USD-L181763.83GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		233,185	0.779484007				16,475		16,475		16,475			793		0003
EUR/L 476363.12 USD-S427154.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		476,363	0.896700148				(37,536)		(37,536)		(37,536)			2,433		0003
EUR/L 505884.02 USD-S447803.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		505,884	0.88519076				(38,140)		(38,140)		(38,140)			3,388		0003
GBP/L 28276122.61 USD-S21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/08/2024	10/01/2025		28,276,123	0.773305494				(1,750,505)		(1,750,505)		(1,750,505)			71,365		0003
EUR/L 826599.00 USD-S744348.49EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026		826,599	0.90049527				(66,740)		(66,740)		(66,740)			4,172		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		399,186	0.679624852				24,310		24,310		24,310			5,633		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		424,655	0.673763651				27,940		27,940		27,940			6,357		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		503,099	0.640614988				44,156		44,156		44,156			9,058		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		577,760	0.624258697				51,136		51,136		51,136			11,901		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		1,066,691	0.607422707				91,068		91,068		91,068			25,004		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		626,151	0.613008034				54,434		54,434		54,434			13,992		0003
GBP/S 378921.96 USD-L303672.03GBP	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		378,922	0.80141048				36,975		36,975		36,975			1,913		0003
EUR/L 92241.43 USD-S80778.90EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		92,241	0.875733388				(4,804)		(4,804)		(4,804)			466		0003
EUR/L 14856.75 USD-S13010.55EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		14,857	0.875733253				(774)		(774)		(774)			75		0003
EUR/L 191859.48 USD-S173369.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		191,859	0.903628062				(12,572)		(12,572)		(12,572)			201		0003
EUR/L 189308.60 USD-S170356.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		189,309	0.899887485				(12,769)		(12,769)		(12,769)			515		0003
EUR/L 36020.49 USD-S31985.52EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		36,020	0.887981257				(2,448)		(2,448)		(2,448)			182		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEK/L 173159.89 USD-S1741053.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025		173,160	10.05460023				(13,051)		(13,051)		(13,051)			589		0003
SEK/L 116620.71 USD-S1168761.05SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		116,621	10.02189963				(9,005)		(9,005)		(9,005)			491		0003
SEK/S 673271.10 USD-L7014676.90SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		673,271	10.41879995				83,134		83,134		83,134			3,147		0003
EUR/S 5121639.00 USD-L4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		5,121,639	0.895094881				391,902		391,902		391,902			25,853		0003
EUR/L 6233637.37 USD-S5486390.93EUR	Eqt France - 7200569	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		6,233,637	0.880126739				(427,429)		(427,429)		(427,429)			44,259		0003
EUR/L 83488.97 USD-S75885.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2025		83,489	0.908925574				(5,992)		(5,992)		(5,992)			87		0003
EUR/L 105919.64 USD-S94159.16EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		105,920	0.888967901				(8,328)		(8,328)		(8,328)			752		0003
EUR/L 842520.15 USD-S755894.63EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		842,520	0.897182851				(66,584)		(66,584)		(66,584)			4,253		0003
EUR/L 69309.16 USD-S61162.34EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		69,309	0.882456807				(4,937)		(4,937)		(4,937)			492		0003
EUR/L 152291.07 USD-S138057.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		152,291	0.906536083				(10,501)		(10,501)		(10,501)			159		0003
EUR/L 134843.74 USD-S121338.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		134,844	0.899847038				(9,877)		(9,877)		(9,877)			499		0003
EUR/L 122334.67 USD-S107926.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		122,335	0.882223249				(8,711)		(8,711)		(8,711)			874		0003
EUR/L 5773420.00 USD-S5080000.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		5,773,420	0.879894413				(336,230)		(336,230)		(336,230)			29,143		0003
EUR/L 214016.65 USD-S189127.48EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		214,017	0.883704516				(14,031)		(14,031)		(14,031)			1,180		0003
EUR/L 104799.17 USD-S93545.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		104,799	0.892618043				(8,114)		(8,114)		(8,114)			597		0003
EUR/L 5714574.87 USD-S5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		5,714,575	0.891484097				(488,707)		(488,707)		(488,707)			44,842		0003
EUR/L 235153.42 USD-S218698.99EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/23/2024	07/07/2026		235,153	0.930026831				(27,873)		(27,873)		(27,873)			1,187		0003
GBP/L 67394445.00 USD-S50000000.00GBP	Shinfield Studios 7410041 CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	07/07/2025		67,394,445	0.741900909				(1,227,803)		(1,227,803)		(1,227,803)			46,665		0003
EUR/L 807310.00 USD-S700000.00EUR	CLO Reinv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		807,310	0.867077083				(39,468)		(39,468)		(39,468)			5,018		0003
EUR/L 1759800.00 USD-S1500000.00EUR	CLO Reinv6m DRYD 2021-103A D XS2552866332	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		1,759,800	0.852369587				(82,926)		(82,926)		(82,926)			15,379		0003
EUR/L 495999.19 USD-S443000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	01/15/2026		495,999	0.89314662				(32,341)		(32,341)		(32,341)			1,831		0003
EUR/L 288151.72 USD-S250000.00EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/08/2024	10/15/2027		288,152	0.8675985				(16,420)		(16,420)		(16,420)			2,182		0003
EUR/L 2787375.00 USD-S2500000.00EUR	CLO Reinv6m ARBR 9A D XS2335992397	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/12/2024	05/15/2026		2,787,375	0.896901206				(211,838)		(211,838)		(211,838)			13,029		0003
GBP/L 861979.24 USD-S632911.39GBP	Shinfield Studios 7410041 CML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	07/07/2025		861,979	0.734253635				(6,657)		(6,657)		(6,657)			597		0003
GBP/L 2276122.86 USD-S1683000.00GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2025	07/15/2025		2,276,123	0.73941527				(33,787)		(33,787)		(33,787)			2,307		0003
GBP/L 2287661.10 USD-S1700000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2025	07/23/2025		2,287,661	0.743117064				(45,666)		(45,666)		(45,666)			2,871		0003
GBP/L 9258367.50 USD-S6750000.00GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	10/02/2025		9,258,368	0.729070217				(10,801)		(10,801)		(10,801)			23,492		0003
EUR/L 18319840.00 USD-S16000000.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	09/19/2025		18,319,840	0.873370073				(627,418)		(627,418)		(627,418)			43,151		0003

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EUR/S 1785075.00 USD-L1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2025	04/21/2028		1,785,075	0.840300828				55,912		55,912		55,912			14,964		0003
AUD/S 8310343.61 USD-L12991671.62AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/16/2025	07/15/2025		8,310,344	1.563313412				240,832		240,832		240,832			8,423		0003
GBP/L 27733510.25 USD-S20476753.56GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/06/2025	07/10/2025		27,733,510	0.738339769				(370,093)		(370,093)		(370,093)			22,952		0003
EUR/L 22756140.55 USD-S19713089.99EUR	Coupon Hedge RML	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	09/15/2025		22,756,141	0.86627563				(582,279)		(582,279)		(582,279)			52,260		0003
EUR/S 200766.14 USD-L174660.93EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/11/2025	07/23/2025		200,766	0.869972048				5,292		5,292		5,292			252		0003
GBP/S 32152111.93 USD-L23611466.66GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/12/2025	12/15/2025		32,152,112	0.734367519				279,083		279,083		279,083			109,065		0003
NZD/L 1086315.74 USD-S1798702.76NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		1,086,316	1.655782655				(13,062)		(13,062)		(13,062)			2,742		0003
EUR/L 1461761.43 USD-S1248883.07EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2025	09/30/2025		1,461,761	0.854368602				(18,195)		(18,195)		(18,195)			3,669		0003
NZD/L 624631.55 USD-S1034254.09NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		624,632	1.655782661				(7,511)		(7,511)		(7,511)			1,576		0003
NZD/S 1083016.92 USD-L1798702.76NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	07/01/2025		1,083,017	1.660826093				12,931		12,931		12,931			283		0003
EUR/L 12484000.00 USD-S10000000.00EUR	CLO ReInv6m ARBR 9A C XS2335992124	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		12,484,000	0.801025312				459,518		459,518		459,518			58,354		0003
EUR/L 24788000.00 USD-S20000000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		24,788,000	0.80684202				501,247		501,247		501,247			154,065		0003
GBP/L 1331910.76 USD-S936810.81GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2029		1,331,911	0.703358542				47,471		47,471		47,471			13,255		0003
GBP/L 1697090.54 USD-S1143437.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2034		1,697,091	0.673763646				111,660		111,660		111,660			25,406		0003
GBP/L 1825148.02 USD-S1196739.90GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2036		1,825,148	0.655694709				145,198		145,198		145,198			30,225		0003
GBP/L 1910412.56 USD-S1238517.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2037		1,910,413	0.648298219				160,559		160,559		160,559			33,044		0003
EUR/L 1814080.00 USD-S1600000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2023	01/15/2027		1,814,080	0.881989769				(119,727)		(119,727)		(119,727)			11,275		0003
EUR/L 2602334.50 USD-S2237797.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		2,602,335	0.859919169				(87,888)		(87,888)		(87,888)			13,136		0003
EUR/L 359274.80 USD-S3170866.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		359,275	0.88257359				(21,555)		(21,555)		(21,555)			1,814		0003
EUR/L 358204.95 USD-S323435.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		358,205	0.902934535				(29,933)		(29,933)		(29,933)			1,808		0003
GBP/L 18781306.95 USD-S14910000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/13/2024	02/17/2026		18,781,307	0.793874465				(1,697,951)		(1,697,951)		(1,697,951)			74,867		0003
GBP/L 26816517.28 USD-S21158684.93GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/17/2026		26,816,517	0.789016885				(2,245,466)		(2,245,466)		(2,245,466)			106,898		0003
EUR/L 756621.17 USD-S680873.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		756,621	0.899887509				(51,036)		(51,036)		(51,036)			2,058		0003
EUR/L 244140.59 USD-S212814.32EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		244,141	0.87168758				(14,280)		(14,280)		(14,280)			1,709		0003
GBP/L 317116.15 USD-S248154.12GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		317,116	0.782533844				(23,734)		(23,734)		(23,734)			1,079		0003
GBP/L 886204.35 USD-S683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		886,204	0.770772317				(36,711)		(36,711)		(36,711)			9,875		0003
GBP/L 745359.47 USD-S570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		745,359	0.765169483				(21,661)		(21,661)		(21,661)			9,835		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 677452.00 USD-S517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2033		677,452	0.763300514				(16,371)		(16,371)		(16,371)			9,559		0003
EUR/L 525250.50 USD-S472018.18EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		525,251	0.898653462				(42,440)		(42,440)		(42,440)			2,651		0003
EUR/L 1100522.82 USD-S967237.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		1,100,523	0.87888909				(74,190)		(74,190)		(74,190)			7,867		0003
EUR/L 336050.20 USD-S299289.84EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/29/2024	07/07/2026		336,050	0.89061051				(23,902)		(23,902)		(23,902)			1,696		0003
EUR/L 353635.41 USD-S315242.08EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		353,635	0.89143245				(28,795)		(28,795)		(28,795)			2,511		0003
EUR/L 3347100.00 USD-S3000000.00EUR	CLO ReInv6m ALBAC 2A C XS2314652277	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/12/2024	02/12/2026		3,347,100	0.896298288				(235,754)		(235,754)		(235,754)			13,198		0003
EUR/L 610660.95 USD-S553586.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		610,661	0.906536123				(42,109)		(42,109)		(42,109)			639		0003
EUR/S 66581.70 USD-L58200.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		66,582	0.874125923				4,128		4,128		4,128			476		0003
EUR/S 19208.23 USD-L17389.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/06/2024	06/15/2026		19,208	0.905305174				1,685		1,685		1,685			94		0003
GBP/S 902704.51 USD-L705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		902,705	0.782044259				60,575		60,575		60,575			6,317		0003
GBP/S 868068.71 USD-L679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		868,069	0.782778866				51,296		51,296		51,296			8,639		0003
EUR/L 491154.94 USD-S444524.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		491,155	0.905059287				(39,029)		(39,029)		(39,029)			1,818		0003
EUR/L 708652.30 USD-S639543.26EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		708,652	0.902478211				(69,384)		(69,384)		(69,384)			5,561		0003
EUR/L 5586885.00 USD-S4500000.00EUR	CLO ReInv6m PRVD 5A B2 XS2303834993	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2021	02/17/2026		5,586,885	0.805457782				201,746		201,746		201,746			22,271		0003
EUR/L 3724590.00 USD-S3000000.00EUR	CLO ReInv6m PRVD 5A D XS2303836261	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2021	02/17/2026		3,724,590	0.805457782				134,497		134,497		134,497			14,847		0003
EUR/L 20108800.00 USD-S16000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		20,108,800	0.795671547				735,179		735,179		735,179			114,335		0003
EUR/L 10411800.00 USD-S8400000.00EUR	CLO ReInv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		10,411,800	0.806776926				247,420		247,420		247,420			59,200		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		2,323,177	0.598318724				205,871		205,871		205,871			55,285		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		365,327	0.685494919				20,252		20,252		20,252			4,821		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		1,572,410	0.584658559				150,689		150,689		150,689			37,419		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		640,081	0.608050591				55,944		55,944		55,944			14,657		0003
EUR/L 5629000.00 USD-S5000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		5,629,000	0.888257239				(469,348)		(469,348)		(469,348)			45,645		0003
EUR/L 650583.63 USD-S559449.33EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		650,584	0.859919162				(21,972)		(21,972)		(21,972)			3,284		0003
EUR/L 89551.23 USD-S80858.90EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		89,551	0.902934555				(7,483)		(7,483)		(7,483)			452		0003
EUR/L 100113.26 USD-S90978.02EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		100,113	0.908750949				(9,040)		(9,040)		(9,040)			505		0003
EUR/L 20737.13 USD-S18785.33EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		20,737	0.905878972				(1,804)		(1,804)		(1,804)			105		0003
EUR/L 190093.20 USD-S169703.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	04/16/2026		190,093	0.892737562				(13,209)		(13,209)		(13,209)			847		0003
EUR/L 88238.26 USD-S78675.28EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		88,238	0.891623203				(6,383)		(6,383)		(6,383)			445		0003
EUR/S 6131041.86 USD-L5486390.93EUR	Eqt France - 7200569	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		6,131,042	0.894854587				467,369		467,369		467,369			30,948		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 24450.66 USD-L21920.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2025		24,451	0.896539398				1,398		1,398		1,398			26		0003
SEK/S 118026.87 USD-L1168761.05SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		118,027	9.902499744				7,599		7,599		7,599			497		0003
EUR/L 113332.42 USD-S99526.15EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		113,332	0.878178989				(6,366)		(6,366)		(6,366)			572		0003
SEK/S 25517.57 USD-L251493.47SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		25,518	9.85569825				1,601		1,601		1,601			119		0003
EUR/L 214696.52 USD-S192656.60EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2025		214,697	0.897343841				(13,419)		(13,419)		(13,419)			499		0003
GBP/S 22776138.86 USD-L17620066.81GBP	Ares UK Industrial Platform - 7200418	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/04/2024	02/17/2026		22,776,139	0.773619573				1,425,464		1,425,464		1,425,464			90,792		0003
EUR/L 98322.91 USD-S89433.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025		98,323	0.909587094				(7,763)		(7,763)		(7,763)			267		0003
EUR/L 109547.11 USD-S96970.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		109,547	0.885190764				(8,259)		(8,259)		(8,259)			734		0003
EUR/L 34400937.96 USD-S31176564.17EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/07/2025	07/15/2025		34,400,938	0.906270759				(2,358,720)		(2,358,720)		(2,358,720)			34,869		0003
EUR/L 521188.05 USD-S475000.00EUR	CLO ReInv6m CORDA 22A D XS2402577261	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2025	07/15/2025		521,188	0.9113793				(38,875)		(38,875)		(38,875)			528		0003
EUR/L 8377980.00 USD-S7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027		8,377,980	0.93101201				(1,080,074)		(1,080,074)		(1,080,074)			63,812		0003
EUR/L 6879360.00 USD-S6400000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		6,879,360	0.930319099				(882,709)		(882,709)		(882,709)			52,645		0003
EUR/L 10251450.00 USD-S9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		10,251,450	0.965717045				(1,728,007)		(1,728,007)		(1,728,007)			79,044		0003
EUR/L 6627200.00 USD-S6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		6,627,200	0.965717045				(1,117,095)		(1,117,095)		(1,117,095)			51,099		0003
EUR/L 7738500.00 USD-S7500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		7,738,500	0.969180074				(1,265,640)		(1,265,640)		(1,265,640)			44,279		0003
EUR/L 2753350.00 USD-S2650000.00EUR	CLO ReInv6m OZLME 1A BRRE XS2309360563	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		2,753,350	0.962463908				(400,429)		(400,429)		(400,429)			10,292		0003
EUR/L 1929161.50 USD-S1850000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		1,929,162	0.958965851				(286,816)		(286,816)		(286,816)			9,842		0003
EUR/L 1941988.80 USD-S1860000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		1,941,989	0.957781013				(286,368)		(286,368)		(286,368)			9,972		0003
EUR/L 4112965.34 USD-S3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		4,112,965	0.95746005				(613,136)		(613,136)		(613,136)			22,783		0003
EUR/L 7720656.06 USD-S7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,720,656	0.95846777				(1,234,130)		(1,234,130)		(1,234,130)			58,632		0003
EUR/L 1038050.00 USD-S1000000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027		1,038,050	0.963344733				(168,351)		(168,351)		(168,351)			7,115		0003
EUR/L 2389750.00 USD-S2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		2,389,750	0.920598389				(284,559)		(284,559)		(284,559)			19,093		0003
EUR/L 24787519.01 USD-S22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		24,787,519	0.915783463				(2,917,054)		(2,917,054)		(2,917,054)			216,423		0003
EUR/L 20245170.00 USD-S18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		20,245,170	0.918737654				(2,449,093)		(2,449,093)		(2,449,093)			176,763		0003
EUR/L 3501477.00 USD-S3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,501,477	0.89962036				(318,384)		(318,384)		(318,384)			24,995		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.816060063				(195,359)		(195,359)		(195,359)			4,796		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2753000.00 USD-S2500000.00EUR	CLO ReInv6m CORDA 9A CR XS2378719442	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	08/20/2026		2,753,000	0.908100254				(250,656)		(250,656)		(250,656)			14,695		0003
SEK/S 1665597.55 USD-L16738589.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,665,598	10.04959999				133,684		133,684		133,684			7,786		0003
EUR/S 2069696.50 USD-L1835000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		2,069,697	0.886603422				162,938		162,938		162,938			15,764		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.887311446				(90,215)		(90,215)		(90,215)			8,690		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025		3,455,203	0.818283732				(423,888)		(423,888)		(423,888)			10,150		0003
EUR/L 1730850.00 USD-S1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/27/2023	12/28/2026		1,730,850	0.866626224				(82,731)		(82,731)		(82,731)			10,585		0003
GBP/L 2164501.69 USD-S1739282.02GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025		2,164,502	0.803548469				(224,097)		(224,097)		(224,097)			6,205		0003
EUR/S 4375600.00 USD-L4000000.00EUR	CLO ReInv6m CRWPK 1A B1R XS2334258188	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/04/2023	03/16/2026		4,375,600	0.914160344				409,053		409,053		409,053			18,429		0003
EUR/S 14882487.75 USD-L13500000.00EUR	CLO ReInv6m RRME 14A B1N XS2532387631	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		14,882,488	0.907106408				1,262,363		1,262,363		1,262,363			66,214		0003
GBP/L 826359.14 USD-S647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/29/2023	11/03/2025		826,359	0.78366958				(63,013)		(63,013)		(63,013)			2,428		0003
EUR/S 5673362.49 USD-L5013000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		5,673,362	0.88360298				367,422		367,422		367,422			32,258		0003
GBP/L 1463487.74 USD-S1162143.84GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2024	10/28/2025		1,463,488	0.794091955				(132,513)		(132,513)		(132,513)			4,196		0003
EUR/L 2595617.55 USD-S2250000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		2,595,618	0.866845734				(165,770)		(165,770)		(165,770)			22,956		0003
EUR/S 10407062.50 USD-L9125000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		10,407,063	0.876808417				687,218		687,218		687,218			76,262		0003
GBP/L 1896910.74 USD-S1491164.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		1,896,911	0.786101722				(150,149)		(150,149)		(150,149)			3,475		0003
GBP/L 1849839.36 USD-S1455649.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		1,849,839	0.786905886				(149,368)		(149,368)		(149,368)			5,728		0003
SEK/L 292747.55 USD-S2924635.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		292,748	9.990300141				(22,672)		(22,672)		(22,672)			1,375		0003
EUR/S 4440488.80 USD-L3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	03/22/2024	09/21/2026		4,440,489	0.886839305				300,231		300,231		300,231			24,598		0003
GBP/L 416755.01 USD-S327468.86GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		416,755	0.785758664				(32,966)		(32,966)		(32,966)			1,195		0003
EUR/S 11283653.70 USD-L9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		11,283,654	0.877375384				776,669		776,669		776,669			87,003		0003
EUR/S 8273148.00 USD-L7240000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,273,148	0.875120329				543,931		543,931		543,931			63,014		0003
EUR/S 4487400.00 USD-L4000000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		4,487,400	0.891384766				366,022		366,022		366,022			32,034		0003
GBP/L 415846.97 USD-S327372.93GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/02/2024	11/03/2025		415,847	0.787243755				(33,751)		(33,751)		(33,751)			1,222		0003
EUR/S 75882.97 USD-L68056.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		75,883	0.896860916				5,648		5,648		5,648			338		0003
EUR/S 2281426.00 USD-L2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2024	03/15/2028		2,281,426	0.876644695				162,132		162,132		162,132			18,777		0003
EUR/S 3630080.00 USD-L3200000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		3,630,080	0.881523272				247,901		247,901		247,901			24,499		0003
GBP/L 5381760.00 USD-S4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2022	12/17/2025		5,381,760	0.891901534				(1,192,065)		(1,192,065)		(1,192,065)			18,364		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 224579.00 USD-L200000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/15/2025		224,579	0.890555217				11,237		11,237		11,237			228		0003
EUR/S 14561716.00 USD-L13000000.00EUR	CLO ReInv6m RRME 6A C XS2291789464	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2024	10/15/2025		14,561,716	0.892751926				858,004		858,004		858,004			39,421		0003
EUR/S 7200941.25 USD-L6450000.00EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		7,200,941	0.895716237				449,612		449,612		449,612			19,494		0003
GBP/L 78326.11 USD-S61020.65GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025		78,326	0.77905886				(5,460)		(5,460)		(5,460)			180		0003
EUR/L 63768.37 USD-S57813.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	12/16/2025		63,768	0.906618281				(5,071)		(5,071)		(5,071)			217		0003
EUR/S 1439448.97 USD-L1292608.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	06/16/2026		1,439,449	0.897988506				113,703		113,703		113,703			7,058		0003
EUR/L 704032.15 USD-S647540.10EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/05/2024	04/24/2026		704,032	0.919759275				(72,014)		(72,014)		(72,014)			3,181		0003
EUR/S 3382500.00 USD-L3000000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		3,382,500	0.88691796				289,494		289,494		289,494			29,560		0003
EUR/S 25566556.00 USD-L22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		25,566,556	0.88787868				2,214,362		2,214,362		2,214,362			223,225		0003
EUR/S 2255360.00 USD-L2000000.00EUR	CLO ReInv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		2,255,360	0.88677639				192,572		192,572		192,572			19,692		0003
GBP/L 46379736.00 USD-S37350000.00GBP	19-24 Dering Street - 7200520	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2025	10/01/2025		46,379,736	0.805308594				(4,909,498)		(4,909,498)		(4,909,498)			117,056		0003
EUR/L 9822371.33 USD-S7952500.00EUR	CLO ReInv6m CORDA 4A DRRR XS2298981320	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025		9,822,371	0.809631374				420,151		420,151		420,151			17,435		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,907,600	0.807460939				408,264		408,264		408,264			26,822		0003
EUR/L 11808500.00 USD-S9500000.00EUR	CLO ReInv6m OZLME 2A CR XS2334573701	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026		11,808,500	0.804505229				461,899		461,899		461,899			43,596		0003
EUR/L 6498450.00 USD-S5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		6,498,450	0.807884957				91,990		91,990		91,990			45,476		0003
GBP/L 6060773.72 USD-S4665004.40GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025		6,060,774	0.769704433				(344,840)		(344,840)		(344,840)			17,376		0003
GBP/L 704872.46 USD-S576299.94GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025		704,872	0.817594633				(85,845)		(85,845)		(85,845)			2,021		0003
EUR/L 1988121.80 USD-S1774000.00EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2023	07/15/2027		1,988,122	0.892299456				(164,281)		(164,281)		(164,281)			14,202		0003
EUR/L 1591562.50 USD-S1375000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,591,563	0.863930886				(83,965)		(83,965)		(83,965)			12,029		0003
EUR/L 627167.58 USD-S562860.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	12/16/2025		627,168	0.897464662				(43,038)		(43,038)		(43,038)			2,134		0003
GBP/L 194941.63 USD-S153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		194,942	0.786101717				(15,430)		(15,430)		(15,430)			357		0003
GBP/L 190315.29 USD-S149642.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		190,315	0.786287166				(15,206)		(15,206)		(15,206)			589		0003
GBP/L 75854.21 USD-S59603.10GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		75,854	0.785758628				(6,000)		(6,000)		(6,000)			217		0003
GBP/L 44473.95 USD-S34978.65GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		44,474	0.786497489				(3,563)		(3,563)		(3,563)			128		0003
EUR/L 115301.29 USD-S103409.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		115,301	0.896860998				(8,581)		(8,581)		(8,581)			514		0003
EUR/L 64456.54 USD-S57026.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		64,457	0.88472093				(4,619)		(4,619)		(4,619)			432		0003
EUR/S 45926.89 USD-L40818.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	03/16/2026		45,927	0.888762335				2,898		2,898		2,898			193		0003
EUR/S 42325.40 USD-L37500.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	06/16/2026		42,325	0.886006511				2,734		2,734		2,734			208		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1332828.22 USD-L1172479.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/15/2027		1,332,828	0.879693161				86,991		86,991		86,991			8,284		0003
EUR/S 8663725.00 USD-L7750000.00EUR	CLO Reinv6m AVOCA 22A C XS2296333250	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		8,663,725	0.894534395				528,800		528,800		528,800			23,454		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		8,931,400	0.895716237				557,658		557,658		557,658			24,179		0003
EUR/L 14104.50 USD-S12850.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	09/16/2025		14,105	0.911078734				(1,110)		(1,110)		(1,110)			33		0003
GBP/L 194907.19 USD-S154393.62GBP	Patrizia London - 7200445	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/20/2024	10/28/2025		194,907	0.792139171				(17,125)		(17,125)		(17,125)			559		0003
BRL/L 1015960.55 USD-S5860466.86BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2025		1,015,961	5.768400023				(34,888)		(34,888)		(34,888)			2,750		0003
BRL/L 886725.93 USD-S7046988.31BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2030		886,726	7.947199999				(12,642)		(12,642)		(12,642)			9,708		0003
BRL/L 384842.80 USD-S3287558.14BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2031		384,843	8.542600095				(6,420)		(6,420)		(6,420)			4,632		0003
BRL/L 966611.70 USD-S6666817.55BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/17/2028		966,612	6.897099994				(17,836)		(17,836)		(17,836)			8,087		0003
BRL/S 934042.63 USD-L6374467.33BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/16/2028		934,043	6.824599997				(21,621)		(21,621)		(21,621)			8,482		0003
BRL/S 941997.39 USD-L7046988.31BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2030		941,997	7.480900037				(34,294)		(34,294)		(34,294)			10,313		0003
EUR/S 1669800.00 USD-L1500000.00EUR	CLO Reinv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/05/2025	04/15/2027		1,669,800	0.898311175				152,443		152,443		152,443			11,176		0003
CAD/L 31653545.29 USD-S45191640.00CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	03/13/2025	09/19/2025		31,653,545	1.427696				(1,675,125)		(1,675,125)		(1,675,125)			74,557		0003
AUD/L 9465204.29 USD-S14882513.68AUD	Project Perth - 1BANOV91P	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	03/17/2025	09/19/2025		9,465,204	1.572339405				(344,052)		(344,052)		(344,052)			22,294		0003
EUR/S 7436000.00 USD-L6500000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		7,436,000	0.874125874				397,137		397,137		397,137			40,261		0003
EUR/L 1765773.15 USD-S1525241.10EUR	East Road - 7200561 .	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/15/2025	05/27/2026		1,765,773	0.863780888				(65,111)		(65,111)		(65,111)			8,408		0003
GBP/L 188424.23 USD-S142501.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		188,424	0.75628023				(6,916)		(6,916)		(6,916)			1,167		0003
SEK/L 100989535.49 USD-S954876256.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2025	05/15/2026		100,989,536	9.4552				(1,976,514)		(1,976,514)		(1,976,514)			472,058		0003
GBP/L 131653.54 USD-S98703.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		131,654	0.749721276				(3,648)		(3,648)		(3,648)			815		0003
GBP/L 22761228.60 USD-S16830000.00GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2025	07/15/2025		22,761,229	0.73941527				(337,866)		(337,866)		(337,866)			23,071		0003
EUR/L 172862.02 USD-S149167.98EUR	Saint James Albany Paris- 50229626	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2025	07/15/2025		172,862	0.862930909				(3,019)		(3,019)		(3,019)			175		0003
GBP/L 11438305.50 USD-S8500000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2025	07/23/2025		11,438,306	0.743117064				(228,331)		(228,331)		(228,331)			14,356		0003
GBP/L 126772.42 USD-S93977.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		126,772	0.74130848				(2,051)		(2,051)		(2,051)			785		0003
GBP/S 82933400.00 USD-L60500000.00GBP	81 Newgate 7200538 ...	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2025	07/02/2025		82,933,400	0.729501021				97,621		97,621		97,621			30,694		0003
CHF/S 49325.02 USD-L40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027		49,325	0.810947466				(1,782)		(1,782)		(1,782)			307		0003
EUR/L 597170.33 USD-S495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		597,170	0.830151089				(3,819)		(3,819)		(3,819)			3,698		0003
GBP/L 85032.13 USD-S66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		85,032	0.776819656				(5,332)		(5,332)		(5,332)			527		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1748907.87 USD-S1656790.32EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/16/2026		1,748,908	0.947328529				(228,101)		(228,101)		(228,101)			7,366		0003
EUR/L 177473.92 USD-S169883.52EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	07/28/2025		177,474	0.957230899				(23,026)		(23,026)		(23,026)			246		0003
SEK/S 285970.86 USD-L2901717.74SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		285,971	10.14690007				25,850		25,850		25,850			1,337		0003
GBP/L 177514.59 USD-S145994.40GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		177,515	0.82243606				(21,649)		(21,649)		(21,649)			1,099		0003
GBP/L 251794.35 USD-S198771.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/11/2027		251,794	0.789421764				(19,910)		(19,910)		(19,910)			1,559		0003
GBP/L 122713.73 USD-S97326.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		122,714	0.793115734				(10,292)		(10,292)		(10,292)			760		0003
EUR/L 487891.32 USD-S438455.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025		487,891	0.898674442				(33,244)		(33,244)		(33,244)			1,511		0003
EUR/L 488747.67 USD-S437416.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	02/17/2026		488,748	0.894974701				(33,781)		(33,781)		(33,781)			1,948		0003
GBP/L 479694.39 USD-S377177.54GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		479,694	0.786287161				(38,326)		(38,326)		(38,326)			1,485		0003
GBP/L 60750.45 USD-S47793.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2026		60,750	0.786720098				(4,888)		(4,888)		(4,888)			298		0003
EUR/L 40245.62 USD-S36117.40EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	08/15/2025		40,246	0.897424366				(2,430)		(2,430)		(2,430)			71		0003
EUR/L 129555.92 USD-S111206.80EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		129,556	0.858369112				(6,862)		(6,862)		(6,862)			1,115		0003
EUR/L 133559.03 USD-S108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2032		133,559	0.809519955				(4,630)		(4,630)		(4,630)			1,762		0003
EUR/L 92164.43 USD-S73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2033		92,164	0.798722023				(2,944)		(2,944)		(2,944)			1,301		0003
EUR/L 57984.41 USD-S45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2034		57,984	0.78833276				(1,707)		(1,707)		(1,707)			868		0003
GBP/L 160898.69 USD-S125918.52GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	11/14/2025		160,899	0.78259506				(12,038)		(12,038)		(12,038)			493		0003
GBP/L 2072796.55 USD-S1614830.60GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		2,072,797	0.7790589				(121,282)		(121,282)		(121,282)			17,836		0003
SEK/S 3543532.32 USD-L36919354.49SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		3,543,532	10.41879999				437,549		437,549		437,549			16,564		0003
AUD/L 68178.42 USD-S102972.99AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2027		68,178	1.510345796				(15)		(15)		(15)			477		0003
EUR/S 8210.68 USD-L7382.91EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	04/27/2026		8,211	0.899183746				639		639		639			37		0003
EUR/L 1173996.83 USD-S1062632.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/10/2024	10/16/2025		1,173,997	0.9051412				(86,505)		(86,505)		(86,505)			3,193		0003
EUR/L 1151747.29 USD-S1029448.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/10/2024	07/16/2026		1,151,747	0.893814797				(86,756)		(86,756)		(86,756)			5,884		0003
GBP/L 297343.86 USD-S232443.35GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027		297,344	0.78173247				(20,543)		(20,543)		(20,543)			1,842		0003
GBP/L 312759.72 USD-S244494.43GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027		312,760	0.78173247				(21,608)		(21,608)		(21,608)			1,937		0003
GBP/L 356866.75 USD-S275126.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		356,867	0.770950586				(20,275)		(20,275)		(20,275)			2,210		0003
EUR/S 1149639.05 USD-L1031066.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		1,149,639	0.896860984				85,561		85,561		85,561			5,124		0003
EUR/S 40265.91 USD-L35706.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	08/16/2024	05/18/2026		40,266	0.886760786				2,577		2,577		2,577			189		0003
EUR/S 455351.70 USD-L400943.65EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		455,352	0.880514227				23,089		23,089		23,089			1,727		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEK/L 70384.69 USD-S678825.16SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		70,385	9.644500246				(4,009)		(4,009)		(4,009)			547		0003
GBP/L 106752001.08 USD-S81888894.83GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		106,752,001	0.767094706				(5,689,527)		(5,689,527)		(5,689,527)			548,188		0003
EUR/L 448242.65 USD-S405561.00EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2024	10/28/2025		448,243	0.904780034				(33,196)		(33,196)		(33,196)			1,285		0003
EUR/L 29136.40 USD-S26733.10EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	10/16/2025		29,136	0.917515548				(2,575)		(2,575)		(2,575)			79		0003
EUR/L 14148.11 USD-S12577.22EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		14,148	0.888968208				(1,106)		(1,106)		(1,106)			99		0003
EUR/S 37682.67 USD-L32925.00EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		37,683	0.873743819				2,642		2,642		2,642			324		0003
EUR/S 135068.32 USD-L112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		135,068	0.831808377				6,693		6,693		6,693			1,649		0003
GBP/S 62499.06 USD-L48675.28GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	07/16/2025		62,499	0.778816193				4,308		4,308		4,308			65		0003
GBP/S 971682.30 USD-L759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		971,682	0.781738589				52,493		52,493		52,493			10,828		0003
GBP/S 970143.85 USD-L756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		970,144	0.780031198				43,483		43,483		43,483			12,801		0003
GBP/S 339146.60 USD-L266939.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/14/2024	07/16/2025		339,147	0.787091688				27,228		27,228		27,228			355		0003
GBP/S 324818.26 USD-L255903.46GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/14/2024	01/16/2026		324,818	0.787835819				26,682		26,682		26,682			1,202		0003
EUR/S 3354.93 USD-L3079.05EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/19/2024	04/27/2026		3,355	0.917768776				336		336		336			15		0003
EUR/S 1871.65 USD-L1709.58EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/19/2024	07/27/2026		1,872	0.913407956				186		186		186			10		0003
GBP/L 147446.07 USD-S120911.09GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		147,446	0.820036031				(18,298)		(18,298)		(18,298)			913		0003
EUR/L 67455.88 USD-S63708.52EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	01/26/2026		67,456	0.944447245				(8,567)		(8,567)		(8,567)			256		0003
EUR/S 233032.54 USD-L218878.52EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	04/27/2026		233,033	0.939261616				29,322		29,322		29,322			1,058		0003
EUR/L 829134.70 USD-S751204.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2025	04/24/2026		829,135	0.906009651				(71,148)		(71,148)		(71,148)			3,746		0003
EUR/L 15067276.10 USD-S13661770.87EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	07/15/2025		15,067,276	0.906718028				(1,041,042)		(1,041,042)		(1,041,042)			15,272		0003
EUR/L 404585.23 USD-S355000.00EUR	CLO Reinv6m AVOCA 26A B1 XS2437855021	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025		404,585	0.877441819				(13,988)		(13,988)		(13,988)			410		0003
EUR/L 1296750.00 USD-S1250000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/07/2022	12/15/2026		1,296,750	0.963948332				(206,404)		(206,404)		(206,404)			7,835		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(456,512)		(456,512)		(456,512)			16,704		0003
GBP/L 76691.07 USD-S57496.93GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		76,691	0.749721317				(2,125)		(2,125)		(2,125)			475		0003
EUR/L 1785945.14 USD-S1512516.88EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	05/27/2026		1,785,945	0.846899967				(29,665)		(29,665)		(29,665)			8,504		0003
GBP/L 32903144.21 USD-S24119498.28GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	06/24/2025	09/30/2025		32,903,144	0.733045393				(217,783)		(217,783)		(217,783)			82,595		0003
GBP/L 43356991.02 USD-S31590368.51GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	07/31/2025		43,356,991	0.728610722				(3,951)		(3,951)		(3,951)			63,177		0003
EUR/L 6833849.00 USD-S5500000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		6,833,849	0.804817315				264,824		264,824		264,824			25,230		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6271000.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 9A C XS2356404736	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				240,586		240,586		240,586			31,993		0003
EUR/L 2765180.00 USD-S2200000.00EUR	CLO ReInv6m AQUE 2020-5A B2R XS2389542072	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		2,765,180	0.795608243				100,757		100,757		100,757			15,805		0003
EUR/L 5404670.00 USD-S4300000.00EUR	CLO ReInv6m AQUE 2020-5A DR XS2389542403	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,404,670	0.795608243				196,934		196,934		196,934			30,892		0003
EUR/L 5711910.00 USD-S4700000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/15/2025		5,711,910	0.822842097				132,415		132,415		132,415			15,463		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		298,504	0.708842807				8,445		8,445		8,445			2,569		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		344,378	0.698104637				14,482		14,482		14,482			3,838		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		1,572,410	0.584658559				150,689		150,689		150,689			37,419		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		556,563	0.630636317				48,361		48,361		48,361			11,123		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		1,066,691	0.607422707				91,068		91,068		91,068			25,004		0003
GBP/L 18243673.84 USD-S13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		18,243,674	0.726374664				51,333		51,333		51,333			112,987		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO ReInv6m NEUBE 2022-3A C XS2440262736	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				87,069		87,069		87,069			33,480		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.735240052				(5,745)		(5,745)		(5,745)			1,650		0003
EUR/L 4279100.00 USD-S3500000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,279,100	0.817929004				19,903		19,903		19,903			28,639		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO ReInv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.817929004				29,570		29,570		29,570			42,550		0003
GBP/L 116769.11 USD-S86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		116,769	0.74476803				(2,461)		(2,461)		(2,461)			723		0003
EUR/L 28267617.59 USD-S25431954.65EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		28,267,618	0.89968511				(2,255,829)		(2,255,829)		(2,255,829)			142,687		0003
EUR/L 4232073.84 USD-S4000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		4,232,074	0.945163093				(546,087)		(546,087)		(546,087)			18,829		0003
EUR/L 2588750.00 USD-S2500000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		2,588,750	0.965717045				(436,365)		(436,365)		(436,365)			19,961		0003
EUR/L 2579500.00 USD-S2500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		2,579,500	0.969180074				(421,880)		(421,880)		(421,880)			14,760		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.816060063				(195,359)		(195,359)		(195,359)			4,796		0003
EUR/L 1487460.00 USD-S1300000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028		1,487,460	0.873973082				(101,252)		(101,252)		(101,252)			12,242		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.886996629				(282,417)		(282,417)		(282,417)			28,311		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025		3,455,203	0.818283732				(423,888)		(423,888)		(423,888)			10,150		0003
EUR/L 1123200.00 USD-S1000000.00EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/25/2023	10/27/2025		1,123,200	0.89031339				(63,602)		(63,602)		(63,602)			3,207		0003
EUR/L 670191.12 USD-S604429.22EUR	East Road - 7200561	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026		670,191	0.901875901				(54,091)		(54,091)		(54,091)			3,191		0003
GBP/L 952191.89 USD-S782023.56GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/13/2023	01/11/2027		952,192	0.821287776				(114,704)		(114,704)		(114,704)			5,897		0003

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EUR/S 3862134.50 USD-L3500000.00EUR	CLO ReInv6m RRNE 14A B1N XS2532387631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		3,862,135	0.906234622				323,683		323,683		323,683			17,183		0003
GBP/L 128120.96 USD-S105371.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		128,121	0.822436079				(15,625)		(15,625)		(15,625)			793		0003
GBP/L 1531019.01 USD-S1226041.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/03/2025		1,531,019	0.800800801				(152,766)		(152,766)		(152,766)			4,498		0003
EUR/L 253000.59 USD-S221561.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		253,001	0.875733412				(13,176)		(13,176)		(13,176)			1,277		0003
GBP/L 826359.14 USD-S647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025		826,359	0.78366958				(63,013)		(63,013)		(63,013)			2,428		0003
EUR/L 89366.29 USD-S79428.94EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		89,366	0.88880203				(6,162)		(6,162)		(6,162)			451		0003
EUR/L 946414.90 USD-S844900.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		946,415	0.892737583				(65,761)		(65,761)		(65,761)			4,218		0003
EUR/L 180102.49 USD-S159927.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		180,102	0.887981171				(12,240)		(12,240)		(12,240)			909		0003
GBP/L 85302.82 USD-S67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026		85,303	0.786039899				(6,507)		(6,507)		(6,507)			470		0003
GBP/L 85127.56 USD-S66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027		85,128	0.785916335				(6,338)		(6,338)		(6,338)			529		0003
GBP/L 1001872.03 USD-S788379.00GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		1,001,872	0.786905889				(80,898)		(80,898)		(80,898)			3,102		0003
GBP/L 86311.24 USD-S67913.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/17/2026		86,311	0.786843985				(6,970)		(6,970)		(6,970)			344		0003
GBP/L 85242.47 USD-S67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026		85,242	0.7865964				(6,565)		(6,565)		(6,565)			470		0003
GBP/L 215683.70 USD-S168634.64GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	01/11/2027		215,684	0.781860845				(14,937)		(14,937)		(14,937)			1,336		0003
EUR/L 1098502.41 USD-S979450.23EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		1,098,502	0.891623196				(79,470)		(79,470)		(79,470)			5,545		0003
EUR/S 436303.81 USD-L398556.30EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/17/2024	10/27/2025		436,304	0.913483428				36,790		36,790		36,790			1,246		0003
EUR/L 483227.15 USD-S434253.75EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		483,227	0.898653459				(39,044)		(39,044)		(39,044)			2,439		0003
EUR/S 2279380.00 USD-L2000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,279,380	0.877431582				155,525		155,525		155,525			17,310		0003
EUR/S 662645.47 USD-L601443.70EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/26/2024	10/27/2025		662,645	0.90764025				51,280		51,280		51,280			1,892		0003
EUR/S 2285400.00 USD-L2000000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,285,400	0.875120329				150,257		150,257		150,257			17,407		0003
EUR/L 1127514.23 USD-S1020559.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWI0LXP3B76	05/10/2024	10/16/2025		1,127,514	0.905141206				(83,080)		(83,080)		(83,080)			3,067		0003
EUR/L 235130.51 USD-S208135.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWI0LXP3B76	05/10/2024	02/16/2027		235,131	0.885190739				(16,595)		(16,595)		(16,595)			1,502		0003
EUR/L 1873323.86 USD-S1666806.53EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWI0LXP3B76	05/17/2024	05/27/2026		1,873,324	0.889758875				(127,494)		(127,494)		(127,494)			8,920		0003
EUR/L 1329729.82 USD-S1183138.91EUR	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWI0LXP3B76	05/17/2024	05/27/2026		1,329,730	0.889758876				(90,498)		(90,498)		(90,498)			6,331		0003
GBP/L 440180.34 USD-S344103.27GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027		440,180	0.781732483				(30,411)		(30,411)		(30,411)			2,726		0003
EUR/L 606855.22 USD-S533344.37EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		606,855	0.878865918				(40,741)		(40,741)		(40,741)			4,309		0003
GBP/L 87818.73 USD-S69134.75GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025		87,819	0.787243792				(7,128)		(7,128)		(7,128)			258		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4212600.78 USD-S3779473.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		4,212,601	0.897182847				(332,922)		(332,922)		(332,922)			21,264		0003
EUR/L 589721.46 USD-S527337.44EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026		589,721	0.894214431				(44,500)		(44,500)		(44,500)			2,977		0003
EUR/L 692701.57 USD-S625633.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		692,702	0.903179186				(49,429)		(49,429)		(49,429)			1,884		0003
EUR/L 629820.44 USD-S564861.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		629,820	0.896860985				(46,874)		(46,874)		(46,874)			2,807		0003
EUR/L 225184.82 USD-S201706.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	05/18/2026		225,185	0.895736267				(16,835)		(16,835)		(16,835)			1,058		0003
EUR/L 575327.11 USD-S510856.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		575,327	0.887941748				(43,297)		(43,297)		(43,297)			3,576		0003
EUR/S 1140713.00 USD-L1000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,140,713	0.876644695				81,066		81,066		81,066			9,389		0003
EUR/S 135687.77 USD-L120120.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		135,688	0.885269173				8,826		8,826		8,826			693		0003
EUR/S 83227.13 USD-L72750.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		83,227	0.874125901				5,160		5,160		5,160			595		0003
GBP/L 161293.04 USD-S124138.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027		161,293	0.769645175				(8,875)		(8,875)		(8,875)			999		0003
GBP/L 627769.13 USD-S478624.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		627,769	0.762421704				(28,326)		(28,326)		(28,326)			3,888		0003
EUR/S 21215284.60 USD-L18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/25/2024	11/03/2025		21,215,285	0.882342768				1,014,385		1,014,385		1,014,385			62,324		0003
EUR/L 1073482.59 USD-S963283.02EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2025		1,073,483	0.897343868				(67,097)		(67,097)		(67,097)			2,497		0003
EUR/L 632355.02 USD-S559754.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		632,355	0.885190759				(47,675)		(47,675)		(47,675)			4,236		0003
EUR/L 1719146.42 USD-S1548539.21EUR	East Road - 7200561	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	05/27/2026		1,719,146	0.900760512				(139,704)		(139,704)		(139,704)			8,186		0003
EUR/S 33176000.00 USD-L29000000.00EUR	CLO ReInv6m RRME 7A B XS2368576463	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		33,176,000	0.874125874				1,771,844		1,771,844		1,771,844			179,626		0003
EUR/S 29744000.00 USD-L26000000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		29,744,000	0.874125874				1,588,550		1,588,550		1,588,550			161,044		0003
EUR/L 1626415.20 USD-S1476204.06EUR	Motive Capital Fund li-b	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	09/19/2025		1,626,415	0.907642809				(121,711)		(121,711)		(121,711)			3,831		0003
EUR/L 22468248.69 USD-S20480605.89EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025		22,468,249	0.911535482				(1,918,278)		(1,918,278)		(1,918,278)			76,443		0003
CHF/S 61494.66 USD-L53000.00CHF	CHF 5 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/06/2020	10/14/2025		61,495	0.861863453				4,564		4,564		4,564			166		0003
BRL/L 695207.36 USD-S4136761.87BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2026		695,207	5.950399993				(14,788)		(14,788)		(14,788)			3,093		0003
BRL/L 595443.82 USD-S4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2030		595,444	7.889900008				(4,783)		(4,783)		(4,783)			6,519		0003
BRL/L 241558.58 USD-S2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2031		241,559	8.739699993				(1,551)		(1,551)		(1,551)			3,031		0003
BRL/S 629136.89 USD-L3841761.53BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2027		629,137	6.10640004				(17,666)		(17,666)		(17,666)			4,211		0003
BRL/S 683607.89 USD-L4444545.03BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/17/2028		683,608	6.50159996				(23,753)		(23,753)		(23,753)			5,719		0003
BRL/S 703296.13 USD-L4861956.45BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/16/2029		703,296	6.913099963				(30,024)		(30,024)		(30,024)			6,852		0003
BRL/S 298393.25 USD-L2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2030		298,393	7.615799955				(14,724)		(14,724)		(14,724)			3,433		0003
EUR/L 319266.77 USD-S286145.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		319,267	0.896258135				(22,019)		(22,019)		(22,019)			1,182		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 330982.40 USD-S290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		330,982	0.879004956				(21,558)		(21,558)		(21,558)			2,217		0003
GBP/L 111930.06 USD-S88009.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748	02/23/2024	12/16/2025		111,930	0.786287169				(8,954)		(8,954)		(8,954)			381		0003
EUR/L 95669.65 USD-S86727.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		95,670	0.906536085				(6,597)		(6,597)		(6,597)			100		0003
EUR/L 213847.80 USD-S192673.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		213,848	0.900982054				(15,571)		(15,571)		(15,571)			728		0003
EUR/S 330390.78 USD-L290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		330,391	0.879507473				21,490		21,490		21,490			2,053		0003
EUR/S 331811.56 USD-L290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027		331,812	0.876808421				20,780		20,780		20,780			2,222		0003
EUR/S 334087.30 USD-L292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		334,087	0.874125865				20,713		20,713		20,713			2,388		0003
GBP/S 48111.29 USD-L37935.18GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		48,111	0.788488107				3,979		3,979		3,979			246		0003
EUR/S 292066.01 USD-L255050.84EUR	Irish RPL EPF	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	09/19/2025		292,066	0.873264369				9,966		9,966		9,966			688		0003
GBP/L 5782000.00 USD-S5000000.00GBP	TWRBG 2022-1X B 50136423	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/01/2022	03/20/2026		5,782,000	0.864752681				(1,060,032)		(1,060,032)		(1,060,032)			24,540		0003
GBP/L 143521.00 USD-S104570.94GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2025	07/31/2025		143,521	0.728610726				(13)		(13)		(13)			209		0003
GBP/L 2078406.00 USD-S1800000.00GBP	LMC 2021-FL1 C - 50136442	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		2,078,406	0.866048308				(382,554)		(382,554)		(382,554)			9,715		0003
GBP/L 16156.83 USD-S12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		16,157	0.786101605				(1,279)		(1,279)		(1,279)			30		0003
GBP/L 15913.57 USD-S12512.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		15,914	0.786286798				(1,270)		(1,270)		(1,270)			43		0003
EUR/L 2251600.00 USD-S2000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		2,251,600	0.888257239				(187,739)		(187,739)		(187,739)			18,258		0003
EUR/L 1134054.93 USD-S1009147.77EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2025	08/15/2025		1,134,055	0.889857928				(58,326)		(58,326)		(58,326)			2,013		0003
GBP/S 4771884.60 USD-L3540000.00GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2025	09/19/2025		4,771,885	0.741845266				88,917		88,917		88,917			11,240		0003
EUR/L 4247130.00 USD-S3350000.00EUR	CLO ReInv6m HNLY 5A C XS2366719172	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2021	10/26/2026		4,247,130	0.788767944				187,220		187,220		187,220			24,428		0003
EUR/L 3762900.00 USD-S3000000.00EUR	CLO ReInv6m AVOCA 24A CR XS2344781500	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		3,762,900	0.797257434				144,640		144,640		144,640			19,197		0003
EUR/L 2739885.60 USD-S2648000.00EUR	Dommi 2021-1 Class B RMBS Oct 2022 - 50135713	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	06/15/2026		2,739,886	0.966463709				(428,390)		(428,390)		(428,390)			13,415		0003
EUR/S 2240200.00 USD-L2000000.00EUR	CLO ReInv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2023	12/10/2026		2,240,200	0.892777431				172,998		172,998		172,998			13,472		0003
EUR/L 1119594.97 USD-S1056420.99EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748	10/30/2023	01/02/2029		1,119,595	0.943574255				(169,734)		(169,734)		(169,734)			10,491		0003
GBP/L 4601540.12 USD-S3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		4,601,540	0.78702975				(370,094)		(370,094)		(370,094)			8,430		0003
EUR/L 336198.69 USD-S297679.03EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		336,199	0.885425907				(21,464)		(21,464)		(21,464)			1,646		0003
GBP/L 279822.58 USD-S218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		279,823	0.781188959				(18,471)		(18,471)		(18,471)			1,958		0003
EUR/S 50441.63 USD-L45665.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025		50,442	0.905305003				3,525		3,525		3,525			92		0003
EUR/L 194046.79 USD-S172501.37EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		194,047	0.888967913				(15,168)		(15,168)		(15,168)			1,358		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1780707.20 USD-L1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/17/2025	01/15/2027		1,780,707	0.935681621				236,954		236,954		236,954			11,068		0003
EUR/L 8542500.00 USD-S7500000.00EUR	CLO Reinv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2023	04/18/2028		8,542,500	0.877963126				(626,941)		(626,941)		(626,941)			71,507		0003
GBP/L 5471280.91 USD-S4032370.00GBP	CML Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	07/07/2025		5,471,281	0.737006574				(62,925)		(62,925)		(62,925)			3,788		0003
GBP/S 51441636.10 USD-L37777066.66GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/12/2025	12/15/2025		51,441,636	0.734367519				446,518		446,518		446,518			174,499		0003
EUR/L 114806538.00 USD-S99000000.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/20/2025	09/25/2025		114,806,538	0.862320228				(2,474,014)		(2,474,014)		(2,474,014)			280,253		0003
GBP/L 2385880.66 USD-S1691214.36GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		2,385,881	0.708842814				67,501		67,501		67,501			20,530		0003
GBP/L 2919989.60 USD-S2001638.06GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		2,919,990	0.685494928				161,868		161,868		161,868			38,529		0003
GBP/L 3394181.09 USD-S2286875.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		3,394,181	0.673763644				223,321		223,321		223,321			50,812		0003
GBP/L 3650296.04 USD-S2393479.80GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		3,650,296	0.655694709				290,396		290,396		290,396			60,450		0003
GBP/L 6580541.88 USD-S3999600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		6,580,542	0.607791892				560,489		560,489		560,489			154,250		0003
EUR/L 1043500.00 USD-S1000000.00EUR	CLO Reinv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		1,043,500	0.958313368				(154,354)		(154,354)		(154,354)			5,324		0003
EUR/L 2347496.78 USD-S2250000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,347,497	0.958467768				(375,242)		(375,242)		(375,242)			17,827		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.941681655				(612,966)		(612,966)		(612,966)			13,220		0003
EUR/L 516470.00 USD-S500000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		516,470	0.968110442				(82,443)		(82,443)		(82,443)			2,676		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(379,639)		(379,639)		(379,639)			15,094		0003
EUR/L 3717834.06 USD-S3524000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		3,717,834	0.947863714				(558,964)		(558,964)		(558,964)			30,163		0003
EUR/L 2515600.00 USD-S2375000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		2,515,600	0.944108761				(330,759)		(330,759)		(330,759)			12,834		0003
EUR/L 649937.50 USD-S625000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		649,938	0.961630926				(91,809)		(91,809)		(91,809)			2,013		0003
EUR/L 794190.00 USD-S690000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/27/2023	09/28/2026		794,190	0.868809731				(37,380)		(37,380)		(37,380)			4,434		0003
EUR/S 2449122.50 USD-L2075000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		2,449,123	0.847242227				96,584		96,584		96,584			20,661		0003
EUR/S 1889989.10 USD-L1670000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		1,889,989	0.88360298				122,401		122,401		122,401			10,746		0003
EUR/S 1965827.50 USD-L1750000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		1,965,828	0.890210357				139,477		139,477		139,477			10,029		0003
GBP/L 122765510.83 USD-S94172773.38GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		122,765,511	0.767094706				(6,542,994)		(6,542,994)		(6,542,994)			630,420		0003
GBP/L 292870276.23 USD-S220671021.18GBP	Sorel Foundation Home Loans 50163204	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	07/23/2025		292,870,276	0.753477014				(10,010,727)		(10,010,727)		(10,010,727)			367,587		0003
EUR/L 49359.75 USD-S43180.23EUR	CML Macbeth 50198969	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/24/2025	07/08/2025		49,360	0.874806497				(1,527)		(1,527)		(1,527)			37		0003

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EUR/S 712895.13 USD-L625000.00EUR	CLO ReInv6m BRGPT 3A D XS2395174639	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	07/15/2025		712,895	0.876706789				24,030		24,030		24,030			723		0003
EUR/L 666751.83 USD-S586548.38EUR	Saint James Albany Paris- 50229626	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2025		666,752	0.879710191				(24,836)		(24,836)		(24,836)			676		0003
GBP/S 1514169.43 USD-L1138513.66GBP	CML Platinum 7410008	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/02/2025	07/25/2025		1,514,169	0.751906383				48,507		48,507		48,507			1,981		0003
AUD/L 5945175.60 USD-S9100000.00AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	07/15/2025		5,945,176	1.530652854				(44,485)		(44,485)		(44,485)			6,026		0003
GBP/L 64544.85 USD-S47643.75GBP	Project Madonna	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	09/22/2025		64,545	0.738149519				(876)		(876)		(876)			155		0003
EUR/L 10504.98 USD-S9148.97EUR	CML Macbeth 50198969 FX	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/23/2025	07/15/2025		10,505	0.870917413				(282)		(282)		(282)			11		0003
EUR/L 11744597.80 USD-S10000000.00EUR	Behrens Finance No.1 - RML - 50189789	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	07/23/2025		11,744,598	0.851455296				(53,022)		(53,022)		(53,022)			14,741		0003
GBP/L 64808572.50 USD-S47250000.00GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	10/02/2025		64,808,573	0.729070217				(75,607)		(75,607)		(75,607)			164,445		0003
EUR/L 21430.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		21,430	0.886603422				(1,626)		(1,626)		(1,626)			152		0003
GBP/L 32485349.15 USD-S26115724.05GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2023	11/03/2025		32,485,349	0.803923145				(3,380,706)		(3,380,706)		(3,380,706)			95,432		0003
EUR/L 73378.23 USD-S63574.97EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		73,378	0.866400975				(2,803)		(2,803)		(2,803)			333		0003
EUR/L 1684164.00 USD-S1465000.00EUR	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	10/15/2026		1,684,164	0.86986778				(82,416)		(82,416)		(82,416)			9,576		0003
EUR/L 2652590.00 USD-S2300000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/14/2027		2,652,590	0.867077083				(129,603)		(129,603)		(129,603)			16,472		0003
EUR/L 2657236.00 USD-S2300000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	01/15/2027		2,657,236	0.865561057				(125,287)		(125,287)		(125,287)			16,516		0003
EUR/L 10453004.02 USD-S9859929.28EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	01/02/2029		10,453,004	0.943262746				(1,581,124)		(1,581,124)		(1,581,124)			97,951		0003
EUR/L 522150.00 USD-S500000.00EUR	CLO ReInv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		522,150	0.95757924				(78,325)		(78,325)		(78,325)			2,969		0003
EUR/L 2683590.00 USD-S2600000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,683,590	0.968851427				(445,381)		(445,381)		(445,381)			16,870		0003
EUR/L 1035000.00 USD-S1000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		1,035,000	0.966183575				(162,522)		(162,522)		(162,522)			5,280		0003
EUR/L 783090.00 USD-S700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		783,090	0.893894699				(68,179)		(68,179)		(68,179)			5,979		0003
GBP/L 138609.54 USD-S108624.08GBP	Project Conrad Henderson Park 720049401	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025		138,610	0.78366958				(10,569)		(10,569)		(10,569)			407		0003
EUR/L 572700.00 USD-S500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		572,700	0.873057447				(30,250)		(30,250)		(30,250)			3,277		0003
GBP/L 87984.91 USD-S69570.34GBP	Project Conrad Henderson Park 720049401	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025		87,985	0.790707634				(7,560)		(7,560)		(7,560)			258		0003
EUR/L 42379.36 USD-S37875.91EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		42,379	0.893734828				(2,630)		(2,630)		(2,630)			130		0003
GBP/L 101467.45 USD-S79401.71GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		101,467	0.782533808				(7,594)		(7,594)		(7,594)			345		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 284701.75 USD-S250000.00EUR	CLO Reinv6m HARVT 25A CR XS2405860292	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	01/21/2027		284,702	0.878111919				(17,572)		(17,572)		(17,572)			1,779		0003
EUR/L 3226540.00 USD-S2900000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	D1	Currency	Canadian Imperial Bank of Comm	04/24/2024	07/15/2026		3,226,540	0.898795614				(262,251)		(262,251)		(262,251)			16,461		0003
EUR/S 827888.28 USD-L748314.60EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	10/28/2025		827,888	0.903883553				60,431		60,431		60,431			2,373		0003
EUR/S 93113.60 USD-L84828.51EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	07/25/2025		93,114	0.911021698				6,978		6,978		6,978			122		0003
EUR/L 825834.68 USD-S750000.00EUR	CLO Reinv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	01/15/2026		825,835	0.908172081				(68,646)		(68,646)		(68,646)			3,049		0003
EUR/L 1446835.00 USD-S1300000.00EUR	CLO Reinv6m NEUBE 2021-2A C XS2374582224	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2024	10/15/2026		1,446,835	0.898512961				(122,255)		(122,255)		(122,255)			8,226		0003
EUR/S 7075.49 USD-L6196.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026		7,075	0.875734401				382		382		382			37		0003
EUR/L 6251708.58 USD-S5293123.85EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,251,709	0.84666836				(334,446)		(334,446)		(334,446)			66,360		0003
EUR/L 23177618.66 USD-S20213333.33EUR	Four Seasons Rome-7410014	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		23,177,619	0.872105699				(1,537,972)		(1,537,972)		(1,537,972)			192,203		0003
EUR/L 46573.87 USD-S39369.29EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		46,574	0.845308539				(2,595)		(2,595)		(2,595)			519		0003
GBP/S 152479.44 USD-L119357.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		152,479	0.782778845				9,010		9,010		9,010			1,517		0003
EUR/L 100491.51 USD-S90110.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		100,492	0.896700129				(7,918)		(7,918)		(7,918)			513		0003
EUR/L 102587.90 USD-S90433.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		102,588	0.88152326				(7,223)		(7,223)		(7,223)			733		0003
EUR/L 103023.23 USD-S90442.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		103,023	0.877886085				(7,069)		(7,069)		(7,069)			780		0003
EUR/S 31334.50 USD-L29059.17EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	10/28/2025		31,335	0.927385789				3,161		3,161		3,161			90		0003
SEK/L 200434.71 USD-S1949994.95SEK	EQT Nordics Sweden-7410015	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	11/30/2027		200,435	9.728828654				(13,129)		(13,129)		(13,129)			1,559		0003
EUR/L 224073.87 USD-S199393.91EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2025	08/15/2025		224,074	0.889857929				(11,524)		(11,524)		(11,524)			398		0003
GBP/L 151518.24 USD-S111375.36GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2025	07/15/2025		151,518	0.735062392				(1,344)		(1,344)		(1,344)			154		0003
EUR/L 7013.61 USD-S6108.28EUR	CML Macbeth 50198969 FX	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/23/2025	07/15/2025		7,014	0.870918115				(189)		(189)		(189)			7		0003
EUR/L 26697.38 USD-S23251.22EUR	CML Macbeth 50198969 FX	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/23/2025	07/15/2025		26,697	0.870917671				(718)		(718)		(718)			27		0003
EUR/L 1173000.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 26A D2 XS2553603296	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,173,000	0.852514919				(55,408)		(55,408)		(55,408)			10,242		0003
EUR/S 742422.63 USD-L665000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		742,423	0.895716231				46,355		46,355		46,355			2,010		0003
GBP/L 27356403.20 USD-S20161849.00GBP	CML Project Nexus	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/04/2025	07/07/2025		27,356,403	0.737006574				(314,625)		(314,625)		(314,625)			18,942		0003
GBP/L 13716100.00 USD-S10000000.00GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2025	10/02/2025		13,716,100	0.729070217				(16,001)		(16,001)		(16,001)			34,803		0003
EUR/L 740419.10 USD-S641000.00EUR	CLO Reinv6m CORDA 23A C XS2441240384	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2023	04/26/2027		740,419	0.865725911				(37,212)		(37,212)		(37,212)			4,997		0003
EUR/S 34294.42 USD-L31631.08EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		34,294	0.922338969				3,004		3,004		3,004			36		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 6646108.02 USD-L6025914.84EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025		6,646,108	0.906683253				458,927		458,927		458,927			6,736		0003
AUD/S 1662068.73 USD-L2598334.34AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/16/2025	07/15/2025		1,662,069	1.563313414				48,166		48,166		48,166			1,685		0003
GBP/S 9252900.00 USD-L6750000.00GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	07/02/2025		9,252,900	0.729501021				10,892		10,892		10,892			3,425		0003
GBP/L 73217568.78 USD-S55167755.09GBP	Sorel Foundation Home Loans 50163204	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	07/23/2025		73,217,569	0.753477014				(2,502,682)		(2,502,682)		(2,502,682)			91,897		0003
GBP/L 64544.85 USD-S47643.75GBP	Project Madonna	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	09/22/2025		64,545	0.738149519				(876)		(876)		(876)			155		0003
GBP/L 14981688.89 USD-S11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	06/23/2025	12/15/2025		14,981,689	0.741646098				(279,820)		(279,820)		(279,820)			50,820		0003
GBP/L 1808033.73 USD-S1326472.00GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2025	09/29/2025		1,808,034	0.733654455				(13,474)		(13,474)		(13,474)			4,514		0003
AUD/L 1591370.68 USD-S2444930.34AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		1,591,371	1.536367592				(20,521)		(20,521)		(20,521)			4,016		0003
AUD/L 402419.36 USD-S618264.06AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		402,419	1.536367584				(5,189)		(5,189)		(5,189)			1,016		0003
EUR/L 6205500.00 USD-S5000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		6,205,500	0.805736846				147,264		147,264		147,264			36,460		0003
GBP/L 1155948.60 USD-S832786.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2026		1,155,949	0.720435147				10,865		10,865		10,865			5,660		0003
GBP/L 1411159.67 USD-S975366.10GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2031		1,411,160	0.691180538				70,251		70,251		70,251			17,232		0003
GBP/L 2099962.60 USD-S1328753.86GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2039		2,099,963	0.632751202				191,300		191,300		191,300			39,241		0003
GBP/L 2308961.58 USD-S1441389.34GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2042		2,308,962	0.624258694				204,361		204,361		204,361			47,562		0003
GBP/L 2461058.45 USD-S1507631.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2044		2,461,058	0.612594955				221,877		221,877		221,877			53,599		0003
GBP/L 2558023.38 USD-S1555407.63GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2046		2,558,023	0.608050592				223,576		223,576		223,576			58,573		0003
EUR/L 1656080.00 USD-S1600000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,656,080	0.966136902				(259,544)		(259,544)		(259,544)			8,359		0003
GBP/L 5581346.54 USD-S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/20/2022	12/17/2025		5,581,347	0.88544941				(1,187,733)		(1,187,733)		(1,187,733)			19,045		0003
EUR/L 53442.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		53,442	0.888809884				(3,921)		(3,921)		(3,921)			328		0003
EUR/L 1722150.95 USD-S1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2023	04/21/2028		1,722,151	0.871003787				(113,107)		(113,107)		(113,107)			14,437		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.861103935				(55,124)		(55,124)		(55,124)			8,357		0003
EUR/L 3916850.00 USD-S3500000.00EUR	CLO ReInv6m BRGPT 3A C XS2395174472	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2022	01/15/2027		3,916,850	0.893575194				(310,571)		(310,571)		(310,571)			24,344		0003
EUR/L 726637.07 USD-S641310.68EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		726,637	0.88257358				(43,595)		(43,595)		(43,595)			3,668		0003
EUR/L 448320.03 USD-S392952.96EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		448,320	0.876501012				(23,746)		(23,746)		(23,746)			2,263		0003
EUR/L 59426.99 USD-S52042.20EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		59,427	0.8757334				(3,095)		(3,095)		(3,095)			300		0003
EUR/L 765936.39 USD-S692121.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		765,936	0.903628068				(50,189)		(50,189)		(50,189)			802		0003
EUR/L 766192.42 USD-S681332.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		766,192	0.889244584				(53,501)		(53,501)		(53,501)			3,914		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 144081.98 USD-S127942.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		144,082	0.887981203				(9,792)		(9,792)		(9,792)			727		0003
EUR/L 24585.22 USD-S20787.37EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		24,585	0.845523042				(1,167)		(1,167)		(1,167)			245		0003
EUR/L 352953.05 USD-S314701.13EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		352,953	0.891623206				(25,534)		(25,534)		(25,534)			1,782		0003
EUR/L 24934549.50 USD-S21945563.72EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		24,934,550	0.880126738				(1,709,716)		(1,709,716)		(1,709,716)			177,037		0003
EUR/L 360162.64 USD-S317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		360,163	0.88039795				(24,807)		(24,807)		(24,807)			2,557		0003
EUR/S 11832979.82 USD-L10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		11,832,980	0.89509488				905,447		905,447		905,447			59,730		0003
EUR/S 20132307.09 USD-L18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		20,132,307	0.89509488				1,540,502		1,540,502		1,540,502			101,622		0003
EUR/S 354248.98 USD-L317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		354,249	0.895094885				27,107		27,107		27,107			1,788		0003
EUR/L 324411.42 USD-S293638.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2025		324,411	0.905141194				(23,904)		(23,904)		(23,904)			882		0003
EUR/L 311468.75 USD-S279569.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		311,469	0.897585488				(23,451)		(23,451)		(23,451)			1,388		0003
EUR/L 1104027.39 USD-S982755.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		1,104,027	0.89015489				(82,193)		(82,193)		(82,193)			6,284		0003
EUR/L 1099822.63 USD-S970974.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		1,099,823	0.8828463				(76,460)		(76,460)		(76,460)			7,367		0003
EUR/L 28711371.88 USD-S25421792.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		28,711,372	0.88542589				(2,142,276)		(2,142,276)		(2,142,276)			203,991		0003
EUR/S 1799840.00 USD-L1600000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm ... 21GI19DL770X0HC3ZE78	07/25/2024	01/15/2027		1,799,840	0.888967908				137,686		137,686		137,686			11,187		0003
EUR/L 573693.78 USD-S518148.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		573,694	0.903179201				(40,937)		(40,937)		(40,937)			1,560		0003
EUR/L 531758.86 USD-S475293.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		531,759	0.893814802				(40,055)		(40,055)		(40,055)			2,716		0003
EUR/S 97802.64 USD-L87683.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2025		97,803	0.896539398				5,591		5,591		5,591			102		0003
EUR/L 453329.67 USD-S398104.60EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		453,330	0.878179008				(25,466)		(25,466)		(25,466)			2,288		0003
EUR/L 856066.61 USD-S756509.91EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		856,067	0.883704494				(56,123)		(56,123)		(56,123)			4,721		0003
GBP/S 888606.82 USD-L695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		888,607	0.782840143				56,148		56,148		56,148			7,646		0003
EUR/L 457533.94 USD-S418297.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025		457,534	0.914243936				(35,708)		(35,708)		(35,708)			479		0003
EUR/L 502282.57 USD-S446433.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		502,283	0.888809898				(38,328)		(38,328)		(38,328)			3,122		0003
EUR/L 22858299.46 USD-S20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		22,858,299	0.891484098				(1,954,827)		(1,954,827)		(1,954,827)			179,369		0003
EUR/L 1523730.15 USD-S1428729.76EUR	AP Pistachio Accruals Adjustment 1	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2024	07/31/2025		1,523,730	0.937652746				(162,792)		(162,792)		(162,792)			2,220		0003
EUR/L 6061669.92 USD-S5724956.60EUR	CLO AP MAIA HLDGS I 5.5% 07/28/47 NOTE PIK	D1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/27/2025	08/12/2025		6,061,670	0.944452053				(701,478)		(701,478)		(701,478)			10,403		0003
EUR/L 13213200.00 USD-S10500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		13,213,200	0.794659886				451,870		451,870		451,870			82,124		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6260500.00 USD-S5000000.00EUR	CLO ReInv6m CGMSE 2021-2A B XS2391834418	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		6,260,500	0.798658254				207,338		207,338		207,338			35,596		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		289,247	0.720435139				2,719		2,719		2,719			1,416		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		298,504	0.708842807				8,445		8,445		8,445			2,569		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		344,378	0.698104637				14,482		14,482		14,482			3,838		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		478,033	0.648298215				40,176		40,176		40,176			8,268		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		823,308	0.607791892				70,124		70,124		70,124			19,299		0003
EUR/L 11095938.30 USD-S9984018.19EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		11,095,938	0.899790349				(886,836)		(886,836)		(886,836)			56,009		0003
SEK/L 17538308.37 USD-S173716944.45SEK	Sunbeam March 2021 - 7200439	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2022	05/15/2026		17,538,308	9.905000003				(1,143,548)		(1,143,548)		(1,143,548)			81,980		0003
EUR/L 6732334.56 USD-S6000000.00EUR	CLO TERM AQUE 2019-3A CR XS2340857270	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		6,732,335	0.891221306				(600,911)		(600,911)		(600,911)			57,526		0003
GBP/L 1064146.64 USD-S863121.36GBP	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		1,064,147	0.811092501				(117,455)		(117,455)		(117,455)			5,372		0003
GBP/S 710724.43 USD-L559449.33GBP	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		710,724	0.787153651				55,960		55,960		55,960			3,588		0003
EUR/L 89818.70 USD-S79271.61EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		89,819	0.882573562				(5,389)		(5,389)		(5,389)			453		0003
EUR/L 89071.50 USD-S79166.93EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		89,072	0.88880203				(6,142)		(6,142)		(6,142)			450		0003
SEK/L 230314.87 USD-S2323439.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025		230,315	10.08810013				(16,684)		(16,684)		(16,684)			532		0003
SEK/L 39429.25 USD-S393909.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		39,429	9.990298826				(3,054)		(3,054)		(3,054)			185		0003
EUR/L 131312.63 USD-S118004.55EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		131,313	0.898653465				(10,610)		(10,610)		(10,610)			663		0003
EUR/L 275270.41 USD-S244012.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		275,270	0.88644624				(19,575)		(19,575)		(19,575)			1,711		0003
EUR/L 274955.66 USD-S242743.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		274,956	0.882846274				(19,115)		(19,115)		(19,115)			1,842		0003
EUR/L 121608.70 USD-S107981.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		121,609	0.887941734				(9,152)		(9,152)		(9,152)			756		0003
EUR/L 114383.49 USD-S104574.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025		114,383	0.914243918				(8,927)		(8,927)		(8,927)			120		0003
EUR/L 98751.49 USD-S88550.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		98,751	0.89670009				(7,781)		(7,781)		(7,781)			504		0003
EUR/L 110732.12 USD-S97612.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		110,732	0.881523265				(7,796)		(7,796)		(7,796)			792		0003
EUR/L 340744.27 USD-S298348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		340,744	0.875580065				(23,024)		(23,024)		(23,024)			2,672		0003
EUR/L 3407008.42 USD-S3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.88523409				(267,368)		(267,368)		(267,368)			26,735		0003
1439999999. Subtotal - Forwards - Hedging Other													(238,017,017)	XXX	(238,017,017)		(238,017,017)			58,417,123	XXX	XXX
1479999999. Subtotal - Forwards													(238,017,017)	XXX	(238,017,017)		(238,017,017)			58,417,123	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(2,350,937)		(96,444,455)	(372,296,469)	XXX	(325,405,982)	1,578,905	(352,612,866)			1,258,125,008	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										2,947,440,711	1,375,244,448	56,416,580	2,733,523,188	XXX	4,066,891,974	431,174,797	(1,257,848,313)	(786,098,129)		475,500,088	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1719999999. Subtotal - Replication												17,597		XXX	(441,163)					170,153	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										2,945,089,774	1,375,244,448	(40,010,278)	2,361,226,719	XXX	3,741,044,829	432,753,702	(1,610,461,179)	(786,098,129)		1,733,795,249	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
CL	127	127,000	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	08/20/2025	NYX 969500RNVVIEHIDOUC51	06/10/2025	65.3400	63.8500	805,447	805,447				805,447	805,447	662,813	0001	1,000
CL	199	199,000	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	08/20/2025	NYX 969500RNVVIEHIDOUC51	06/10/2025	65.2700	63.8500	1,262,078	1,262,078				1,262,078	1,262,078	1,038,581	0001	1,000
CO	135	135,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	07/31/2025	IPE 549300UF4R84F48NCH34	06/10/2025	66.8200	66.7400	751,193	751,193				751,193	751,193	635,850	0001	1,000
CO	216	216,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	07/31/2025	IPE 549300UF4R84F48NCH34	06/03/2025	66.6900	66.7400	1,201,909	1,201,909				1,201,909	1,201,909	1,017,360	0001	1,000
DM	8	40	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CBOT 549300EX04Q2QBFQTQ27	06/18/2025	42,532.6200	44,389.0000	93,141	93,141				93,141	93,141	103,376	0001	5
DM	34	170	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CBOT 549300EX04Q2QBFQTQ27	06/26/2025	42,590.0100	44,389.0000	395,848	395,848				395,848	395,848	439,348	0001	5
DM	14	70	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CBOT 549300EX04Q2QBFQTQ27	06/16/2025	42,528.8500	44,389.0000	162,996	162,996				162,996	162,996	180,908	0001	5
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	9	450	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/24/2025	6,126.0800	6,253.7500	16,831	16,831				16,831	16,831	181,998	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/26/2025	6,195.9400	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	3,740	3,740				3,740	3,740	40,444	0001	50
ES	4	200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,060.4100	6,253.7500	7,480	7,480				7,480	7,480	80,888	0001	50
ES	161	8,050	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,188.4200	6,253.7500	301,089	301,089				301,089	301,089	3,255,742	0001	50
ES	66	3,300	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5200	6,253.7500	123,428	123,428				123,428	123,428	1,334,652	0001	50
ES	112	5,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,033.5600	6,253.7500	209,453	209,453				209,453	209,453	2,264,864	0001	50
ES	5	250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	9,351	9,351				9,351	9,351	101,110	0001	50
ES	118	5,900	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/23/2025	6,091.8000	6,253.7500	220,674	220,674				220,674	220,674	2,386,196	0001	50
ES	152	7,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/20/2025	6,028.7400	6,253.7500	284,258	284,258				284,258	284,258	3,073,744	0001	50
ES	4	200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2025	6,173.3600	6,253.7500	7,480	7,480				7,480	7,480	80,888	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/26/2025	6,195.9400	6,253.7500	3,740	3,740				3,740	3,740	40,444	0001	50
ES	112	5,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/25/2025	6,043.3900	6,253.7500	209,453	209,453				209,453	209,453	2,264,864	0001	50
ES	4	200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/26/2025	6,226.4500	6,253.7500	7,480	7,480				7,480	7,480	80,888	0001	50
ES	8	400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/20/2025	6,112.7600	6,253.7500	14,961	14,961				14,961	14,961	161,776	0001	50
ES	252	12,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2025	6,186.0300	6,253.7500	471,270	471,270				471,270	471,270	5,095,944	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	8	400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/20/2025	6,132.4100	6,253.7500	14,961	14,961				14,961	14,961	161,776	0001	50
ES	5	250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/27/2025	6,215.5800	6,253.7500	9,351	9,351				9,351	9,351	101,110	0001	50
ES	12	600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,175.3500	6,253.7500	22,441	22,441				22,441	22,441	242,664	0001	50
ES	11	550	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	20,571	20,571				20,571	20,571	222,442	0001	50
ES	51	2,550	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/25/2025	6,100.7800	6,253.7500	95,376	95,376				95,376	95,376	1,031,322	0001	50
ES	4	200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/25/2025	6,060.4100	6,253.7500	7,480	7,480				7,480	7,480	80,888	0001	50
ES	34	1,700	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	63,584	63,584				63,584	63,584	687,548	0001	50
ES	8	400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/18/2025	6,103.9600	6,253.7500	14,961	14,961				14,961	14,961	161,776	0001	50
ES	45	2,250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	84,155	84,155				84,155	84,155	909,990	0001	50
ES	20	1,000	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/20/2025	6,030.3800	6,253.7500	37,402	37,402				37,402	37,402	404,440	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/26/2025	6,177.2500	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	13	650	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,049.8900	6,253.7500	24,312	24,312				24,312	24,312	262,886	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	15	750	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/26/2025	6,050.4100	6,253.7500	28,052	28,052				28,052	28,052	303,330	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/25/2025	6,144.0000	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	129	6,450	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/26/2025	6,038.3500	6,253.7500	241,245	241,245				241,245	241,245	2,608,638	0001	50
ES	4	200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	7,480	7,480				7,480	7,480	80,888	0001	50
ES	78	3,900	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/24/2025	6,033.9900	6,253.7500	145,869	145,869				145,869	145,869	1,577,316	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	10	500	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	18,701	18,701				18,701	18,701	202,220	0001	50
ES	3	150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	5,610	5,610				5,610	5,610	60,666	0001	50
ES	12	600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	22,441	22,441				22,441	22,441	242,664	0001	50
ES	8	400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,122.2700	6,253.7500	14,961	14,961				14,961	14,961	161,776	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	3	150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,107.6800	6,253.7500	5,610	5,610				5,610	5,610	60,666	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/27/2025	6,222.7500	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
ES	3	150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,070.2800	6,253.7500	5,610	5,610				5,610	5,610	60,666	0001	50
ES	14	700	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/26/2025	6,043.1900	6,253.7500	26,182	26,182				26,182	26,182	283,108	0001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	05/15/2025	107.9900		359	359				359	359	1,500	0001	1,000
FV	39	39,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	107.8300	109.0000	14,009	14,009				14,009	14,009	58,500	0001	1,000
FV	35	35,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	107.8200	109.0000	12,572	12,572				12,572	12,572	52,500	0001	1,000
FV	46	46,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	107.8300	109.0000	16,523	16,523				16,523	16,523	69,000	0001	1,000
FV	12	12,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	107.8300	109.0000	4,310	4,310				4,310	4,310	18,000	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	107.8300	109.0000	359	359				359	359	1,500	0001	1,000
FV	161	161,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/09/2025	107.8300	109.0000	57,832	57,832				57,832	57,832	241,500	0001	1,000
FV	38	38,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	107.8300	109.0000	13,650	13,650				13,650	13,650	57,000	0001	1,000
FV	6	6,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	107.8300	109.0000	2,155	2,155				2,155	2,155	9,000	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/09/2025	107.7000	109.0000	359	359				359	359	1,500	0001	1,000
FV	3	3,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	107.8300	109.0000	1,078	1,078				1,078	1,078	4,500	0001	1,000
FV	117	117,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/17/2025	107.8300	109.0000	42,027	42,027				42,027	42,027	175,500	0001	1,000
FV	101	101,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/09/2025	107.8200	109.0000	36,280	36,280				36,280	36,280	151,500	0001	1,000
FV	7	7,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	107.8300	109.0000	2,514	2,514				2,514	2,514	10,500	0001	1,000
FV	47	47,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/17/2025	107.8300	109.0000	16,883	16,883				16,883	16,883	70,500	0001	1,000
GC	65	6,500	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	07/31/2025	CME SNZ20JLFK8MNNCLO0F39	06/30/2025	3,310.0300	3,307.7000	1,086,347	1,086,347				1,086,347	1,086,347	975,000	0001	100
GC	138	13,800	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	07/31/2025	CME SNZ20JLFK8MNNCLO0F39	06/03/2025	3,348.1400	3,307.7000	2,306,398	2,306,398				2,306,398	2,306,398	2,070,000	0001	100
GC	218	21,800	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	07/31/2025	CME SNZ20JLFK8MNNCLO0F39	06/02/2025	3,349.5300	3,307.7000	3,643,440	3,643,440				3,643,440	3,643,440	3,270,000	0001	100
HG	76	19,000	LME Copper	Fixed Annuity Hedge	N/A	Commodity	08/29/2025	LME 213800NB8G5VRT1DXC91	06/16/2025	4.9100	5.0800	669,299	669,299				669,299	669,299	684,000	0001	250
HG	119	29,750	LME Copper	Fixed Annuity Hedge	N/A	Commodity	08/29/2025	LME 213800NB8G5VRT1DXC91	06/26/2025	4.9100	5.0800	1,047,981	1,047,981				1,047,981	1,047,981	1,071,000	0001	250
HI	248	12,400	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	07/30/2025	HKFE 213800YTVSXYQN17BW16	06/27/2025	24,360.1600	24,084.0000	4,837,970	4,837,970				4,837,970	4,837,970	4,117,775	0001	50
HI	19	950	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	07/30/2025	HKFE 213800YTVSXYQN17BW16	06/25/2025	24,363.8200	24,084.0000	370,651	370,651				370,651	370,651	315,475	0001	50
HI	1	50	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	07/30/2025	HKFE 213800YTVSXYQN17BW16	06/25/2025	24,363.8200	24,084.0000	19,508	19,508				19,508	19,508	16,604	0001	50
HO	28	1,176,000	NY HARBOR ULSD MAR21 FUTURE	Fixed Annuity Hedge	N/A	Equity/Index	08/29/2025	NYX 969500RNVVIEHIDOUC51	06/17/2025	2.2100	2.2500	257,809	257,809				257,809	257,809	177,632	0001	42,000
HO	46	1,932,000	NY HARBOR ULSD MAR21 FUTURE	Fixed Annuity Hedge	N/A	Equity/Index	08/29/2025	NYX 969500RNVVIEHIDOUC51	06/10/2025	2.2000	2.2500	423,544	423,544				423,544	423,544	291,824	0001	42,000
JB	402	4,020,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	09/12/2025	Osaka 254900417Y2BY5HT16A19	06/11/2025	139.0100	139.0200	4,694,547	4,694,547				4,694,547	4,694,547	5,746,912	0001	10,000
JB	270	2,700,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	09/12/2025	Osaka 254900417Y2BY5HT16A19	06/11/2025	138.9600	139.0200	3,153,054	3,153,054				3,153,054	3,153,054	3,859,866	0001	10,000
LA	96	2,400	LME Alum	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	London Met 213800NB8G5VRT1DXC91	06/17/2025	2,520.8500	2,600.0600	417,560	417,560				417,560	417,560	384,000	0001	25
LA	155	3,875	LME Alum	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	London Met 213800NB8G5VRT1DXC91	06/17/2025	2,522.9100	2,600.0600	674,185	674,185				674,185	674,185	620,000	0001	25
LL	28	700	COMEX Lead	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	COMEX LCZ7XYGSLJUHFXXNXD88	06/17/2025	2,001.0500	2,045.3700	103,948	103,948				103,948	103,948	58,800	0001	25
LL	45	1,125	COMEX Lead	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	COMEX LCZ7XYGSLJUHFXXNXD88	06/12/2025	2,000.7900	2,045.3700	167,059	167,059				167,059	167,059	94,500	0001	25
LN	39	234	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	London Met 213800NB8G5VRT1DXC91	06/12/2025	15,117.6600	15,195.8300	406,705	406,705				406,705	406,705	301,080	0001	6
LN	61	366	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	London Met 213800NB8G5VRT1DXC91	06/12/2025	15,114.9400	15,195.8300	636,129	636,129				636,129	636,129	470,920	0001	6
LX	47	1,175	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	London Met 213800NB8G5VRT1DXC91	06/17/2025	2,569.8500	2,752.6800	233,152	233,152				233,152	233,152	169,200	0001	25
LX	73	1,825	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	London Met 213800NB8G5VRT1DXC91	06/12/2025	2,569.3300	2,752.6800	362,130	362,130				362,130	362,130	262,800	0001	25
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT 549300EX04Q2QBFQTQ27	06/16/2025	2,653.1000	2,681.7000	4,621	4,621				4,621	4,621	3,784	0001	50
MF	10	500	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT 549300EX04Q2QBFQTQ27	06/16/2025	2,653.1000	2,681.7000	46,206	46,206				46,206	46,206	37,836	0001	50
MF	17	850	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT 549300EX04Q2QBFQTQ27	06/16/2025	2,653.1000	2,681.7000	78,550	78,550				78,550	78,550	64,321	0001	50
MF	70	3,500	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT 549300EX04Q2QBFQTQ27	06/26/2025	2,653.1800	2,681.7000	323,440	323,440				323,440	323,440	264,851	0001	50
MF	106	5,300	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT 549300EX04Q2QBFQTQ27	06/20/2025	2,650.8400	2,681.7000	489,780	489,780				489,780	489,780	401,059	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MF	161	8,050	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT	06/16/2025	2,651.6100	2,681.7000	743,912	743,912				743,912	743,912	609,156	0001	50
MK	534	26,700	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	ICE	06/16/2025	1,211.5700	1,233.5000	1,211,291	1,211,291				1,211,291	1,211,291	2,292,462	0001	50
NG	603	6,030,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	08/27/2025	NYX	06/12/2025	3.6500	3.4900	465,164	465,164				465,164	465,164	1,993,518	0001	10,000
NG	382	3,820,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	08/27/2025	NYX	06/10/2025	3.6400	3.4900	294,681	294,681				294,681	294,681	1,262,892	0001	10,000
NI	609	1,522,500	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	09/11/2025	Singapore	06/17/2025	38,878.4200	40,455.0000	6,493,556	6,493,556				6,493,556	6,493,556	5,464,332	0001	2,500
NI	395	987,500	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	09/11/2025	Singapore	06/30/2025	38,918.9600	40,455.0000	4,211,748	4,211,748				4,211,748	4,211,748	3,544,189	0001	2,500
NQ	11	220	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/26/2025	21,941.5800	22,893.2500	351,098	351,098				351,098	351,098	331,408	0001	20
NQ	25	500	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	21,869.8900	22,893.2500	797,950	797,950				797,950	797,950	753,200	0001	20
NQ	50	1,000	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	21,869.8900	22,893.2500	1,595,901	1,595,901				1,595,901	1,595,901	1,506,400	0001	20
NQ	85	1,700	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	21,869.8900	22,893.2500	2,713,032	2,713,032				2,713,032	2,713,032	2,560,880	0001	20
NQ	3	60	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	21,869.8900	22,893.2500	95,754	95,754				95,754	95,754	90,384	0001	20
NQ	2	40	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	21,869.8900	22,893.2500	63,836	63,836				63,836	63,836	60,256	0001	20
NQ	6	120	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	21,869.8900	22,893.2500	191,508	191,508				191,508	191,508	180,768	0001	20
NQ	743	14,860	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/17/2025	22,075.2200	22,893.2500	23,715,087	23,715,087				23,715,087	23,715,087	22,385,104	0001	20
NQ	421	8,420	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	22,119.0600	22,893.2500	13,437,486	13,437,486				13,437,486	13,437,486	12,683,888	0001	20
QS	53	5,300	Low Sulphur Gas/Oil Mar21	Fixed Annuity Hedge	N/A	Commodity	09/11/2025	ICE	06/11/2025	648.7200	653.0000	257,496	257,496				257,496	257,496	226,310	0001	100
QS	84	8,400	Low Sulphur Gas/Oil Mar21	Fixed Annuity Hedge	N/A	Commodity	09/11/2025	ICE	06/13/2025	646.2900	653.0000	408,106	408,106				408,106	408,106	358,680	0001	100
RT	128	6,400	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/24/2025	2,122.8100	2,191.7000	1,164,822	1,164,822				1,164,822	1,164,822	1,076,992	0001	50
RT	171	8,550	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	2,118.5800	2,191.7000	1,556,129	1,556,129				1,556,129	1,556,129	1,438,794	0001	50
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	2,118.5800	2,191.7000	9,100	9,100				9,100	9,100	8,414	0001	50
RT	16	800	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	2,118.5800	2,191.7000	145,603	145,603				145,603	145,603	134,624	0001	50
RT	9	450	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/16/2025	2,118.5800	2,191.7000	81,902	81,902				81,902	81,902	75,726	0001	50
RT	74	3,700	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME	06/24/2025	2,122.0900	2,191.7000	673,413	673,413				673,413	673,413	622,636	0001	50
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME	04/09/2025	95.6600		63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME	04/09/2025	95.6600		63	63				63	63	200	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME	12/09/2024	96.4000	96.6000	440	440				440	440	1,400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME	04/09/2025	96.4900	96.6000	63	63				63	63	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME	01/14/2025	95.9000	96.6000	126	126				126	126	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME	12/09/2024	96.6300	96.6000	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME	06/09/2025	96.3100	96.6000	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME	05/15/2025	96.4100	96.6000	63	63				63	63	200	0001	2,500
S3	175	437,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME	07/16/2024	96.4200	96.6000	10,999	10,999				10,999	10,999	35,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME	04/09/2025	96.4900	96.6000	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME	11/15/2023	96.6300	96.6000	63	63				63	63	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME	03/07/2025	96.3600	96.6000	126	126				126	126	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME	05/05/2025	96.3700	96.9600	63	63				63	63	200	0001	2,500
S3	99	247,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME	12/09/2024	96.4700	96.9600	6,222	6,222				6,222	6,222	19,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME	04/09/2025	96.5400	96.9600	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME	04/08/2025	96.8000	96.9600	63	63				63	63	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME	03/22/2024	96.7800	96.9600	314	314				314	314	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME	05/15/2025	96.5900	96.9600	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME	03/22/2024	96.7600	96.7300	63	63				63	63	200	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME	03/07/2025	96.3600	96.7300	2,828	2,828				2,828	2,828	9,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME	04/09/2025	96.3000	96.7300	63	63				63	63	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME	12/09/2024	96.3800	96.7300	126	126				126	126	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME	06/17/2025	95.6700	95.6700	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME	04/09/2025	95.9200	95.6700	63	63				63	63	200	0001	2,500
S3	280	700,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME	06/16/2025	95.6700	95.6700	17,598	17,598				17,598	17,598	56,000	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME	06/16/2025	95.6700	95.6700	10,056	10,056				10,056	10,056	32,000	0001	2,500
S3	77	192,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME	04/25/2025	95.7900	95.6700	4,840	4,840				4,840	4,840	15,400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME	05/15/2025	95.7000	95.6700	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME	06/09/2025	95.7800	95.6700	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME	06/17/2025	95.8000	95.6700	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME	12/26/2024	95.6900	95.6700	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME	06/17/2025	95.8000	95.6700	63	63				63	63	200	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.8400	95.6700	189	189				189	189	600	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9300	95.6700	377	377				377	377	1,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.8000	95.6700	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.8400	95.6700	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.9200	95.6700	63	63				63	63	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.6300	96.8200	314	314				314	314	1,000	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.4300	96.8200	189	189				189	189	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.8500	96.8200	63	63				63	63	200	0001	2,500
S3	142	355,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.4900	96.8200	8,925	8,925				8,925	8,925	28,400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4600	96.8200	126	126				126	126	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9300	96.9100	126	126				126	126	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4800	96.9100	63	63				63	63	200	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9300	96.9100	880	880				880	880	2,800	0001	2,500
S3	93	232,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.4200	96.9100	5,845	5,845				5,845	5,845	18,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.7300	96.9100	63	63				63	63	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.7500	96.9100	314	314				314	314	1,000	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9300	96.9100	377	377				377	377	1,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5200	96.6800	63	63				63	63	200	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4000	96.6800	1,697	1,697				1,697	1,697	5,400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2600	96.6800	63	63				63	63	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4000	96.6800	126	126				126	126	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2000	95.9900	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.8600	95.9900	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.0200	95.9900	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2000	95.9900	63	63				63	63	200	0001	2,500
S3	77	192,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.0800	95.9900	4,840	4,840				4,840	4,840	15,400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9200	95.9900	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.0300	95.9900	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.8600	95.9900	63	63				63	63	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.0300	95.9900	189	189				189	189	600	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.9100	95.9900	251	251				251	251	800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.8600	95.9900	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9600	95.9900	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.8600	95.9900	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2000	95.9900	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.8600	95.9900	63	63				63	63	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.9700	95.9900	126	126				126	126	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.8600	95.9900	126	126				126	126	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.8600	95.9900	63	63				63	63	200	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1800	95.9900	503	503				503	503	1,600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5700	96.9400	189	189				189	189	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.6600	96.9400	63	63				63	63	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4300	96.9400	251	251				251	251	800	0001	2,500
S3	120	300,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5100	96.9400	7,542	7,542				7,542	7,542	24,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.9600	96.9400	63	63				63	63	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.2100	96.9400	126	126				126	126	400	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4100	96.8500	189	189				189	189	600	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.8700	96.8500	880	880				880	880	2,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.8700	96.8500	63	63				63	63	200	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.8700	96.8500	503	503				503	503	1,600	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.8700	96.8500	314	314				314	314	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4100	96.8500	63	63				63	63	200	0001	2,500
S3	100	250,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.3700	96.8500	6,285	6,285				6,285	6,285	20,000	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.8700	96.8500	503	503				503	503	1,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.6600	96.8500	63	63				63	63	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.8700	96.8500	251	251				251	251	800	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.8700	96.8500	189	189				189	189	600	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4200	96.6300	691	691				691	691	2,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3300	96.6300	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3800	96.3300	63	63				63	63	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2200	96.3300	126	126				126	126	400	0001	2,500
S3	179	447,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.2800	96.3300	11,250	11,250				11,250	11,250	35,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2100	96.3300	63	63				63	63	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3100	96.3300	126	126				126	126	400	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.2600	96.3300	503	503				503	503	1,600	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3800	96.3300	126	126				126	126	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.3800	96.3300	63	63				63	63	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2700	96.3300	63	63				63	63	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6200	96.9700	314	314				314	314	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.7100	96.9700	63	63				63	63	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.7800	96.9700	126	126				126	126	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.8700	96.9700	63	63				63	63	200	0001	2,500
S3	104	260,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5100	96.9700	6,537	6,537				6,537	6,537	20,800	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.5600	96.9700	126	126				126	126	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3500	96.7900	63	63				63	63	200	0001	2,500
S3	58	145,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.3100	96.7900	3,645	3,645				3,645	3,645	11,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.5900	96.7900	63	63				63	63	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4300	96.7900	126	126				126	126	400	0001	2,500
SI	42	210,000	COMEX 5000 SILVER ...	Fixed Annuity Hedge	N/A	Commodity	08/29/2025	CMX LCZ7XYGSLJUHFXXNXD88	06/17/2025	36.7400	36.1700	668,722	668,722				668,722	668,722	630,000	0001	5,000
SI	68	340,000	COMEX 5000 SILVER ...	Fixed Annuity Hedge	N/A	Commodity	08/29/2025	CMX LCZ7XYGSLJUHFXXNXD88	06/13/2025	36.7300	36.1700	1,082,693	1,082,693				1,082,693	1,082,693	1,020,000	0001	5,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	04/25/2025	103.5300		19	19				19	19	1,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	19	19				19	19	1,200	0001	2,000
TU	63	126,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/17/2025	103.5700	104.0100	1,228	1,228				1,228	1,228	75,600	0001	2,000
TU	24	48,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	468	468				468	468	28,800	0001	2,000
TU	35	70,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/05/2025	103.6700	104.0100	10,141	10,141				10,141	10,141	42,000	0001	2,000
TU	38	76,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	741	741				741	741	45,600	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	19	19				19	19	1,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	19	19				19	19	1,200	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5900	104.0100	39	39				39	39	2,400	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	39	39				39	39	2,400	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	58	58				58	58	3,600	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	78	78				78	78	4,800	0001	2,000
TU	18	36,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	351	351				351	351	21,600	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	39	39				39	39	2,400	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	39	39				39	39	2,400	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	39	39				39	39	2,400	0001	2,000

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	143	286,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.6800	104.0100	41,435	41,435				41,435	41,435	171,600	0001	2,000
TU	17	34,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	331	331				331	331	20,400	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	19	19				19	19	1,200	0001	2,000
TU	53	106,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	1,033	1,033				1,033	1,033	63,600	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/09/2025	103.5200	104.0100	19	19				19	19	1,200	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	39	39				39	39	2,400	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/09/2025	103.5200	104.0100	19	19				19	19	1,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/09/2025	103.5200	104.0100	19	19				19	19	1,200	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5800	104.0100	58	58				58	58	3,600	0001	2,000
TU	39	78,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5800	104.0100	760	760				760	760	46,800	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	39	39				39	39	2,400	0001	2,000
TU	16	32,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	312	312				312	312	19,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	19	19				19	19	1,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	19	19				19	19	1,200	0001	2,000
TU	28	56,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/09/2025	103.5600	104.0100	546	546				546	546	33,600	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	39	39				39	39	2,400	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/09/2025	103.5200	104.0100	19	19				19	19	1,200	0001	2,000
TU	55	110,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.6800	104.0100	15,936	15,936				15,936	15,936	66,000	0001	2,000
TU	106	212,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/17/2025	103.7200	104.0100	30,714	30,714				30,714	30,714	127,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/09/2025	103.5200	104.0100	19	19				19	19	1,200	0001	2,000
TU	25	50,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/17/2025	103.5700	104.0100	487	487				487	487	30,000	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	39	39				39	39	2,400	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	19	19				19	19	1,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	19	19				19	19	1,200	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5500	104.0100	58	58				58	58	3,600	0001	2,000
TU	7	14,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5600	104.0100	136	136				136	136	8,400	0001	2,000
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	175	175				175	175	10,800	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	103.5700	104.0100	39	39				39	39	2,400	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TY	46	46,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/27/2025	110.8500	112.1300	85,417	85,417				85,417	85,417	86,250	0001	1,000
TY	342	342,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/18/2025	110.5800	112.1300	635,055	635,055				635,055	635,055	641,250	0001	1,000
TY	3,540	3,540,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/12/2025	111.0500	112.1300	6,573,381	6,573,381				6,573,381	6,573,381	6,637,500	0001	1,000
TY	2,260	2,260,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/16/2025	111.0700	112.1300	4,196,565	4,196,565				4,196,565	4,196,565	4,237,500	0001	1,000
TY	1	1,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	110.2500	112.1300	645	645				645	645	1,875	0001	1,000
TY	1,116	1,116,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/10/2025	110.7300	112.1300	2,072,286	2,072,286				2,072,286	2,072,286	2,092,500	0001	1,000
TY	1	1,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	110.2500	112.1300	645	645				645	645	1,875	0001	1,000
TY	7	7,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	06/09/2025	110.2300	112.1300	4,515	4,515				4,515	4,515	13,125	0001	1,000
TY	31	31,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q2QBFQTQ27	05/28/2025	110.2400	112.1300	19,995	19,995				19,995	19,995	58,125	0001	1,000
VG	2	20	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	Eurex 529900LN3S50JPU47S06	06/16/2025	5,347.7500	5,327.0000	9,470	9,470				9,470	9,470	9,171	0001	10
VG	90	900	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	Eurex 529900LN3S50JPU47S06	06/16/2025	5,336.1400	5,327.0000	426,164	426,164				426,164	426,164	412,673	0001	10
VG	2	20	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	Eurex 529900LN3S50JPU47S06	06/16/2025	5,347.7500	5,327.0000	9,470	9,470				9,470	9,470	9,171	0001	10
VG	509	5,090	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	Eurex 529900LN3S50JPU47S06	06/16/2025	5,347.7500	5,327.0000	2,410,196	2,410,196				2,410,196	2,410,196	2,333,892	0001	10
VG	1,508	15,080	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	Eurex 529900LN3S50JPU47S06	06/26/2025	5,310.2900	5,327.0000	7,140,621	7,140,621				7,140,621	7,140,621	6,914,557	0001	10
VG	958	9,580	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	Eurex 529900LN3S50JPU47S06	06/17/2025	5,306.6700	5,327.0000	4,536,283	4,536,283				4,536,283	4,536,283	4,392,670	0001	10
XB	52	2,184,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	08/29/2025	NYX 969500RNVVIEHIDOUC51	06/16/2025	2.0900	2.0400	398,742	398,742				398,742	398,742	377,884	0001	42,000
XB	33	1,386,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	08/29/2025	NYX 969500RNVVIEHIDOUC51	06/13/2025	2.1100	2.0400	253,048	253,048				253,048	253,048	239,811	0001	42,000
ES	15	750	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/24/2025	6,089.9200	6,253.7500	28,052	28,052				28,052	28,052	303,330	0001	50
ES	5	250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	6,089.3900	6,253.7500	9,351	9,351				9,351	9,351	101,110	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	6,035.4000	6,253.7500	3,740	3,740				3,740	3,740	40,444	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/18/2025	6,034.3200	6,253.7500	1,870	1,870				1,870	1,870	20,222	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												125,651,864	125,651,864				125,651,864	125,651,864	152,822,805	XXX	XXX
1579999999. Subtotal - Long Futures												125,651,864	125,651,864				125,651,864	125,651,864	152,822,805	XXX	XXX
DM	2	10	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CBOT 549300EX04Q2QBFQTQ27	06/18/2025	42,638.0000	44,389.0000	23,285	23,285				23,285	23,285	(25,844)	0001	5
DM	1	5	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CBOT 549300EX04Q2QBFQTQ27	06/18/2025	42,559.0000	44,389.0000	11,643	11,643				11,643	11,643	(12,922)	0001	5
ES	685	34,250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,034.0600	6,253.7500	1,281,031	1,281,031				1,281,031	1,281,031	(13,852,070)	0001	50
ES	10	500	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/24/2025	6,043.8200	6,253.7500	18,701	18,701				18,701	18,701	(202,220)	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/27/2025	6,227.3800	6,253.7500	3,740	3,740				3,740	3,740	(40,444)	0001	50
ES	9	450	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,075.7800	6,253.7500	16,831	16,831				16,831	16,831	(181,998)	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	1,870	1,870				1,870	1,870	(20,222)	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	1,870	1,870				1,870	1,870	(20,222)	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	3,740	3,740				3,740	3,740	(40,444)	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/26/2025	6,162.1300	6,253.7500	3,740	3,740				3,740	3,740	(40,444)	0001	50
ES	7	350	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	13,091	13,091				13,091	13,091	(141,554)	0001	50
ES	3	150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	6,034.4500	6,253.7500	5,610	5,610				5,610	5,610	(60,666)	0001	50
ES	10	500	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	18,701	18,701				18,701	18,701	(202,220)	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	6,038.2500	6,253.7500	1,870	1,870				1,870	1,870	(20,222)	0001	50
ES	3	150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	5,610	5,610				5,610	5,610	(60,666)	0001	50
ES	8	400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/23/2025	6,136.1500	6,253.7500	14,961	14,961				14,961	14,961	(161,776)	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/20/2025	6,067.0000	6,253.7500	1,870	1,870				1,870	1,870	(20,222)	0001	50
ES	127	6,350	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,046.6400	6,253.7500	237,505	237,505				237,505	237,505	(2,568,194)	0001	50
ES	6	300	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	11,221	11,221				11,221	11,221	(121,332)	0001	50
ES	23	1,150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,032.5500	6,253.7500	43,013	43,013				43,013	43,013	(465,106)	0001	50
ES	13	650	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/18/2025	6,061.4600	6,253.7500	24,312	24,312				24,312	24,312	(262,886)	0001	50
ES	5	250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,077.8300	6,253.7500	9,351	9,351				9,351	9,351	(101,110)	0001	50
ES	65	3,250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	6,035.0600	6,253.7500	121,558	121,558				121,558	121,558	(1,314,430)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	34	1,700	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/20/2025	6,068.3300	6,253.7500	63,584	63,584				63,584	63,584	(687,548)	0001	50
ES	127	6,350	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/24/2025	6,093.7000	6,253.7500	237,505	237,505				237,505	237,505	(2,568,194)	0001	50
ES	25	1,250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/23/2025	6,115.0100	6,253.7500	46,753	46,753				46,753	46,753	(505,550)	0001	50
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	04/08/2025	108.5400		359	359				359	359	(1,500)	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q20BFQTQ27	05/28/2025	107.7600	109.0000	718	718				718	718	(3,000)	0001	1,000
FV	99	99,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q20BFQTQ27	06/09/2025	107.8200	109.0000	35,561	35,561				35,561	35,561	(148,500)	0001	1,000
FV	5	5,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q20BFQTQ27	05/28/2025	107.8300	109.0000	1,796	1,796				1,796	1,796	(7,500)	0001	1,000
MF	3	150	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT 549300EX04Q20BFQTQ27	06/26/2025	2,661.9700	2,681.7000	13,862	13,862				13,862	13,862	(11,351)	0001	50
MF	5	250	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT 549300EX04Q20BFQTQ27	06/26/2025	2,669.5400	2,681.7000	23,103	23,103				23,103	23,103	(18,918)	0001	50
MF	3	150	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT 549300EX04Q20BFQTQ27	06/23/2025	2,619.4700	2,681.7000	13,862	13,862				13,862	13,862	(11,351)	0001	50
NQ	1	20	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2025	22,860.9000	22,893.2500	31,918	31,918				31,918	31,918	(30,128)	0001	20
NQ	1	20	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/26/2025	22,658.5000	22,893.2500	31,918	31,918				31,918	31,918	(30,128)	0001	20
NQ	10	200	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/23/2025	22,777.6900	22,893.2500	319,180	319,180				319,180	319,180	(301,280)	0001	20
NQ	1	20	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/26/2025	22,658.5000	22,893.2500	31,918	31,918				31,918	31,918	(30,128)	0001	20
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/25/2025	2,153.4000	2,191.7000	9,100	9,100				9,100	9,100	(8,414)	0001	50
RT	3	150	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	2,130.5300	2,191.7000	27,301	27,301				27,301	27,301	(25,242)	0001	50
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	04/25/2025	95.7100		63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.6700		63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6400	96.6000	126	126				126	126	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.5200	96.6000	126	126				126	126	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.5200	96.6000	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.6200	96.6000	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3100	96.6000	63	63				63	63	(200)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4300	96.6000	1,383	1,383				1,383	1,383	(4,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2200	96.6000	63	63				63	63	(200)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/04/2025	96.4900	96.6000	817	817				817	817	(2,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.5400	96.6000	126	126				126	126	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4300	96.6000	189	189				189	189	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.6200	96.6000	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.7300	96.6000	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4100	96.6000	63	63				63	63	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5500	96.6000	691	691				691	691	(2,200)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.3300	96.6000	2,514	2,514				2,514	2,514	(8,000)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4500	96.6000	2,828	2,828				2,828	2,828	(9,000)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.4400	96.6000	1,886	1,886				1,886	1,886	(6,000)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.6300	96.6000	251	251				251	251	(800)	0001	2,500
S3	60	150,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4100	96.6000	3,771	3,771				3,771	3,771	(12,000)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/04/2025	96.6500	96.6000	189	189				189	189	(600)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.3500	96.6000	2,011	2,011				2,011	2,011	(6,400)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4300	96.6000	691	691				691	691	(2,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4800	96.6000	189	189				189	189	(600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.4800	96.6000	251	251				251	251	(800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.5200	96.6000	126	126				126	126	(400)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4000	96.6000	691	691				691	691	(2,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.6300	96.6000	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5700	96.6000	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6300	96.6000	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4900	96.6000	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3100	96.6000	63	63				63	63	(200)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3900	96.6000	1,131	1,131				1,131	1,131	(3,600)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4100	96.6000	2,263	2,263				2,263	2,263	(7,200)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.4100	96.6000	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6300	96.6000	63	63				63	63	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/17/2026	CME SNZ20JLFK8MNNCL00F39	.07/16/2024	96.4500	96.6000	1,068	1,068				1,068	1,068	(3,400)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/17/2026	CME SNZ20JLFK8MNNCL00F39	.05/24/2024	96.4300	96.6000	1,886	1,886				1,886	1,886	(6,000)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/17/2026	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.3600	96.6000	126	126				126	126	(400)	0001	2,500
S3	.5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/17/2026	CME SNZ20JLFK8MNNCL00F39	.07/16/2024	96.4400	96.6000	314	314				314	314	(1,000)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/17/2026	CME SNZ20JLFK8MNNCL00F39	.04/25/2025	96.6400	96.6000	126	126				126	126	(400)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/17/2026	CME SNZ20JLFK8MNNCL00F39	.10/15/2024	96.6300	96.6000	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/17/2026	CME SNZ20JLFK8MNNCL00F39	.11/27/2023	96.6300	96.6000	63	63				63	63	(200)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/17/2026	CME SNZ20JLFK8MNNCL00F39	.05/05/2025	96.4600	96.6000	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/17/2026	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.3100	96.6000	63	63				63	63	(200)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.10/15/2024	96.9800	96.9600	126	126				126	126	(400)	0001	2,500
S3	.5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.11/27/2023	96.5900	96.9600	314	314				314	314	(1,000)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.01/26/2024	96.5500	96.9600	1,886	1,886				1,886	1,886	(6,000)	0001	2,500
S3	.3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.6900	96.9600	189	189				189	189	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.01/26/2024	96.9800	96.9600	63	63				63	63	(200)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/24/2024	96.5200	96.9600	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.12/26/2024	96.6100	96.9600	1,823	1,823				1,823	1,823	(5,800)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/15/2025	96.6400	96.9600	503	503				503	503	(1,600)	0001	2,500
S3	.3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.6800	96.9600	189	189				189	189	(600)	0001	2,500
S3	.5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/08/2025	96.7000	96.9600	314	314				314	314	(1,000)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/25/2025	96.7800	96.9600	629	629				629	629	(2,000)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.10/18/2023	96.9800	96.9600	5,028	5,028				5,028	5,028	(16,000)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/14/2023	97.0600	96.9600	81,610	81,610				81,610	81,610	(64,000)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/05/2025	96.6700	96.9600	629	629				629	629	(2,000)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/09/2025	96.6000	96.9600	1,131	1,131				1,131	1,131	(3,600)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.01/23/2025	96.5300	96.9600	1,823	1,823				1,823	1,823	(5,800)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.7200	96.9600	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/24/2024	96.3600	96.9600	2,200	2,200				2,200	2,200	(7,000)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.03/31/2025	96.5800	96.9600	126	126				126	126	(400)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/09/2025	96.5700	96.9600	126	126				126	126	(400)	0001	2,500
S3	.4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/09/2025	96.6700	96.9600	251	251				251	251	(800)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.02/14/2025	96.0000	96.9600	20,402	20,402				20,402	20,402	(16,000)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.02/14/2025	96.0000	96.9600	1,257	1,257				1,257	1,257	(4,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/15/2025	96.5900	96.9600	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.05/15/2025	96.3800	96.7300	63	63				63	63	(200)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.06/25/2024	96.1900	96.7300	2,200	2,200				2,200	2,200	(7,000)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.3800	96.7300	817	817				817	817	(2,600)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.10/15/2024	96.3900	96.7300	1,131	1,131				1,131	1,131	(3,600)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.04/25/2025	96.5700	96.7300	126	126				126	126	(400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.07/16/2024	96.3000	96.7300	440	440				440	440	(1,400)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.05/05/2025	96.3600	96.7300	1,508	1,508				1,508	1,508	(4,800)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.08/26/2024	96.3200	96.7300	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.04/08/2025	96.5500	96.7300	126	126				126	126	(400)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.03/22/2024	96.4000	96.7300	1,760	1,760				1,760	1,760	(5,600)	0001	2,500
S3	.5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.12/18/2023	96.3900	96.7300	314	314				314	314	(1,000)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.10/15/2024	96.7600	96.7300	126	126				126	126	(400)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.04/25/2025	96.1700	96.5400	754	754				754	754	(2,400)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.05/05/2025	96.3600	96.5400	126	126				126	126	(400)	0001	2,500
S3	.4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.04/25/2025	96.2500	96.5400	251	251				251	251	(800)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.05/05/2025	96.1500	96.5400	1,446	1,446				1,446	1,446	(4,600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.04/25/2025	96.2200	96.5400	754	754				754	754	(2,400)	0001	2,500
S3	.9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.06/25/2024	96.1500	96.5400	566	566				566	566	(1,800)	0001	2,500
S3	.5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.12/26/2024	96.3100	96.5400	314	314				314	314	(1,000)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.06/17/2025	96.3300	96.5400	754	754				754	754	(2,400)	0001	2,500
S3	.9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.2400	96.5400	566	566				566	566	(1,800)	0001	2,500
S3	.9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.3000	96.5400	566	566				566	566	(1,800)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.1000	96.5400	629	629				629	629	(2,000)	0001	2,500
S3	.2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.12/17/2024	96.3400	96.5400	126	126				126	126	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2100	96.5400	63	63				63	63	(200)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	02/14/2025	95.7800	95.6700	10,201	10,201				10,201	10,201	(8,000)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/05/2025	95.7700	95.6700	1,194	1,194				1,194	1,194	(3,800)	0001	2,500
S3	52	130,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	95.9000	95.6700	3,268	3,268				3,268	3,268	(10,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.9000	95.6700	126	126				126	126	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9200	95.6700	126	126				126	126	(400)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.8300	95.6700	1,508	1,508				1,508	1,508	(4,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/05/2025	95.8000	95.6700	189	189				189	189	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9100	95.6700	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.9100	95.6700	63	63				63	63	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/08/2025	95.9200	95.6700	691	691				691	691	(2,200)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.9200	95.6700	817	817				817	817	(2,600)	0001	2,500
S3	43	107,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.8500	95.6700	2,703	2,703				2,703	2,703	(8,600)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.8700	95.6700	314	314				314	314	(1,000)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7700	95.6700	40,805	40,805				40,805	40,805	(32,000)	0001	2,500
S3	54	135,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	95.8100	95.6700	3,394	3,394				3,394	3,394	(10,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.7500	95.6700	126	126				126	126	(400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.7800	95.6700	377	377				377	377	(1,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.7700	95.6700	314	314				314	314	(1,000)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.8100	95.6700	189	189				189	189	(600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.8000	95.6700	189	189				189	189	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.8100	95.6700	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/05/2025	95.7800	95.6700	63	63				63	63	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.7700	95.6700	503	503				503	503	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.6700	95.6700	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.8100	95.6700	126	126				126	126	(400)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.7500	95.6700	1,006	1,006				1,006	1,006	(3,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.6900	95.6700	63	63				63	63	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/05/2025	95.7700	95.6700	880	880				880	880	(2,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.8200	95.6700	189	189				189	189	(600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.9100	95.6700	189	189				189	189	(600)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.7800	95.6700	503	503				503	503	(1,600)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.7700	95.6700	629	629				629	629	(2,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.7000	95.6700	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.8500	96.8200	126	126				126	126	(400)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5300	96.8200	1,886	1,886				1,886	1,886	(6,000)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/10/2024	96.4600	96.8200	880	880				880	880	(2,800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.5500	96.8200	314	314				314	314	(1,000)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.5100	96.8200	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.8500	96.8200	63	63				63	63	(200)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.5300	96.8200	2,200	2,200				2,200	2,200	(7,000)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.5300	96.8200	943	943				943	943	(3,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.0200	96.8200	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4300	96.8200	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.6700	96.8200	63	63				63	63	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4800	96.8200	440	440				440	440	(1,400)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.4700	96.8200	503	503				503	503	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.8500	96.8200	63	63				63	63	(200)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3900	96.8200	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	48	120,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.4900	96.8200	3,017	3,017				3,017	3,017	(9,600)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5500	96.8200	2,451	2,451				2,451	2,451	(7,800)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.5200	96.8200	2,074	2,074				2,074	2,074	(6,600)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5700	96.8200	691	691				691	691	(2,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5800	96.8200	189	189				189	189	(600)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.4200	96.8200	2,326	2,326				2,326	2,326	(7,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2800	96.8200	63	63				63	63	(200)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4800	96.8200	1,194	1,194				1,194	1,194	(3,800)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.7500	96.8200	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.5400	96.9100	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.5100	96.9100	126	126				126	126	(400)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.3200	96.9100	2,577	2,577				2,577	2,577	(8,200)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.5500	96.9100	1,131	1,131				1,131	1,131	(3,600)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.5000	96.9100	1,508	1,508				1,508	1,508	(4,800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.4500	96.9100	377	377				377	377	(1,200)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.5300	96.9100	1,886	1,886				1,886	1,886	(6,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.7400	96.9100	126	126				126	126	(400)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.4700	96.9100	2,514	2,514				2,514	2,514	(8,000)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.5400	96.9100	314	314				314	314	(1,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.9300	96.9100	126	126				126	126	(400)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.5000	96.9100	1,886	1,886				1,886	1,886	(6,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2600	96.6800	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.7000	96.6800	126	126				126	126	(400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.2800	96.6800	314	314				314	314	(1,000)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3500	96.6800	1,383	1,383				1,383	1,383	(4,400)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.2800	96.6800	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.5000	96.6800	126	126				126	126	(400)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.3500	96.6800	1,446	1,446				1,446	1,446	(4,600)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2100	96.6800	377	377				377	377	(1,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4300	96.6800	126	126				126	126	(400)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3300	96.6800	691	691				691	691	(2,200)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3300	96.6800	943	943				943	943	(3,000)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2000	96.6800	1,823	1,823				1,823	1,823	(5,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3400	96.6800	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1700	96.4900	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1700	96.4900	126	126				126	126	(400)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0900	96.4900	503	503				503	503	(1,600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.1800	96.4900	754	754				754	754	(2,400)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2900	96.4900	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3000	96.4900	314	314				314	314	(1,000)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0900	96.4900	629	629				629	629	(2,000)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.2000	96.4900	566	566				566	566	(1,800)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1100	96.4900	1,383	1,383				1,383	1,383	(4,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.1400	96.4900	251	251				251	251	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5100	96.4900	63	63				63	63	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1500	96.4900	691	691				691	691	(2,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.0200	95.9900	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.0200	95.9900	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3100	95.9900	63	63				63	63	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.0600	95.9900	189	189				189	189	(600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.0700	95.9900	440	440				440	440	(1,400)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.0600	95.9900	629	629				629	629	(2,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.0200	95.9900	63	63				63	63	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.0500	95.9900	880	880				880	880	(2,800)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.0300	95.9900	1,006	1,006				1,006	1,006	(3,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.9900	95.9900	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/17/2025	95.8600	95.9900	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0200	95.9900	63	63				63	63	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.0700	95.9900	503	503				503	503	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3600	95.9900	63	63				63	63	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.1100	95.9900	251	251				251	251	(800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.0900	95.9900	126	126				126	126	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.1000	95.9900	126	126				126	126	(400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.0700	95.9900	251	251				251	251	(800)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1100	95.9900	566	566				566	566	(1,800)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1100	95.9900	1,508	1,508				1,508	1,508	(4,800)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1000	95.9900	2,577	2,577				2,577	2,577	(8,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9900	95.9900	314	314				314	314	(1,000)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.9900	95.9900	3,080	3,080				3,080	3,080	(9,800)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0900	95.9900	81,610	81,610				81,610	81,610	(64,000)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.0500	95.9900	3,080	3,080				3,080	3,080	(9,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2000	95.9900	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3100	95.9900	63	63				63	63	(200)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9900	95.9900	1,446	1,446				1,446	1,446	(4,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.0400	95.9900	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2800	95.9900	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9400	95.9900	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.4700	95.9900	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.1200	95.9900	63	63				63	63	(200)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.0800	95.9900	1,006	1,006				1,006	1,006	(3,200)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	02/14/2025	95.8800	95.9900	20,402	20,402				20,402	20,402	(16,000)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.5700	96.9400	817	817				817	817	(2,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.6100	96.9400	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3000	96.9400	63	63				63	63	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4100	96.9400	189	189				189	189	(600)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4600	96.9400	2,263	2,263				2,263	2,263	(7,200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/04/2025	96.4200	96.9400	1,320	1,320				1,320	1,320	(4,200)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.5300	96.9400	2,011	2,011				2,011	2,011	(6,400)	0001	2,500
S3	34	85,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.5900	96.9400	2,137	2,137				2,137	2,137	(6,800)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.5700	96.9400	2,011	2,011				2,011	2,011	(6,400)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.6100	96.9400	817	817				817	817	(2,600)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6500	96.9400	377	377				377	377	(1,200)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4800	96.9400	566	566				566	566	(1,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9600	96.9400	63	63				63	63	(200)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5800	96.9400	1,006	1,006				1,006	1,006	(3,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.5800	96.9400	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.5800	96.9400	126	126				126	126	(400)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6000	96.9400	2,074	2,074				2,074	2,074	(6,600)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.5500	96.9400	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.9600	96.9400	63	63				63	63	(200)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.5800	96.9400	1,886	1,886				1,886	1,886	(6,000)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5800	96.9400	629	629				629	629	(2,000)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.6000	96.9400	314	314				314	314	(1,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.9600	96.9400	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.9600	96.9400	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.8700	96.8500	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.8700	96.8500	126	126				126	126	(400)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.4900	96.8500	629	629				629	629	(2,000)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.4400	96.8500	2,388	2,388				2,388	2,388	(7,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6700	96.8500	126	126				126	126	(400)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.4200	96.8500	2,514	2,514				2,514	2,514	(8,000)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.5000	96.8500	1,571	1,571				1,571	1,571	(5,000)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3300	96.8500	880	880				880	880	(2,800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6100	96.8500	251	251				251	251	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6800	96.8500	63	63				63	63	(200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.8700	96.8500	1,320	1,320				1,320	1,320	(4,200)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.4900	96.8500	1,131	1,131				1,131	1,131	(3,600)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.3900	96.8500	1,257	1,257				1,257	1,257	(4,000)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.2700	96.8500	2,388	2,388				2,388	2,388	(7,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.4600	96.8500	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4800	96.8500	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3000	96.6300	63	63				63	63	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3000	96.6300	126	126				126	126	(400)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.1700	96.6300	1,383	1,383				1,383	1,383	(4,400)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3700	96.6300	629	629				629	629	(2,000)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.3200	96.6300	943	943				943	943	(3,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3800	96.6300	126	126				126	126	(400)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.1700	96.6300	566	566				566	566	(1,800)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3100	96.6300	1,320	1,320				1,320	1,320	(4,200)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2400	96.6300	1,508	1,508				1,508	1,508	(4,800)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3000	96.6300	1,571	1,571				1,571	1,571	(5,000)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4700	96.6300	251	251				251	251	(800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3500	96.6300	126	126				126	126	(400)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.1200	96.4400	1,006	1,006				1,006	1,006	(3,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.4600	96.4400	63	63				63	63	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	95.9700	96.4400	189	189				189	189	(600)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.1100	96.4400	1,194	1,194				1,194	1,194	(3,800)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.1600	96.4400	880	880				880	880	(2,800)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.0200	96.4400	691	691				691	691	(2,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1500	96.4400	314	314				314	314	(1,000)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.2200	96.4400	2,200	2,200				2,200	2,200	(7,000)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.1400	96.4400	691	691				691	691	(2,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.0500	96.4400	377	377				377	377	(1,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.4600	96.4400	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1200	96.4400	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3200	96.3300	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4400	96.3300	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.1000	96.3300	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1100	96.3300	126	126				126	126	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2000	96.3300	189	189				189	189	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3800	96.3300	63	63				63	63	(200)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.2900	96.3300	1,760	1,760				1,760	1,760	(5,600)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	02/14/2025	95.9500	96.3300	20,402	20,402				20,402	20,402	(16,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2100	96.3300	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1100	96.3300	63	63				63	63	(200)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.1900	96.3300	2,765	2,765				2,765	2,765	(8,800)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.2200	96.3300	1,068	1,068				1,068	1,068	(3,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4400	96.3300	126	126				126	126	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2300	96.3300	189	189				189	189	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2200	96.3300	126	126				126	126	(400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.2600	96.3300	251	251				251	251	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3600	96.3300	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2300	96.3300	126	126				126	126	(400)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.1900	96.3300	503	503				503	503	(1,600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/04/2025	96.4400	96.3300	251	251				251	251	(800)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3100	96.3300	1,697	1,697				1,697	1,697	(5,400)	0001	2,500
S3	47	117,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.3100	96.3300	2,954	2,954				2,954	2,954	(9,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.3200	96.3300	251	251				251	251	(800)	0001	2,500
S3	67	167,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2800	96.3300	4,211	4,211				4,211	4,211	(13,400)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.2600	96.3300	2,200	2,200				2,200	2,200	(7,000)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4300	96.3300	81,610	81,610				81,610	81,610	(64,000)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2200	96.3300	754	754				754	754	(2,400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.1800	96.3300	377	377				377	377	(1,200)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2800	96.3300	817	817				817	817	(2,600)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2600	96.3300	377	377				377	377	(1,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2000	96.3300	251	251				251	251	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4400	96.3300	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3800	96.3300	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3700	96.3300	63	63				63	63	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3600	96.3300	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.1000	96.3300	63	63				63	63	(200)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.3000	96.3300	1,446	1,446				1,446	1,446	(4,600)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.2400	96.3300	2,263	2,263				2,263	2,263	(7,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3600	96.3300	63	63				63	63	(200)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2600	96.3300	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.2600	96.3300	189	189				189	189	(600)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2800	96.3300	314	314				314	314	(1,000)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.2700	96.3300	1,131	1,131				1,131	1,131	(3,600)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.2800	96.3300	1,886	1,886				1,886	1,886	(6,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.5100	96.3300	126	126				126	126	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3600	96.3300	126	126				126	126	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2700	96.3300	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.1000	96.3300	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	97.0000	96.9700	126	126				126	126	(400)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.5800	96.9700	1,886	1,886				1,886	1,886	(6,000)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.4900	96.9700	440	440				440	440	(1,400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.6100	96.9700	314	314				314	314	(1,000)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.5500	96.9700	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	97.0000	96.9700	63	63				63	63	(200)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.6000	96.9700	2,011	2,011				2,011	2,011	(6,400)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.5800	96.9700	817	817				817	817	(2,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.6200	96.9700	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.7200	96.9700	63	63				63	63	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.5100	96.9700	251	251				251	251	(800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.5000	96.9700	377	377				377	377	(1,200)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.3800	96.9700	1,068	1,068				1,068	1,068	(3,400)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0700	96.9700	40,805	40,805				40,805	40,805	(32,000)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5100	96.9700	1,257	1,257				1,257	1,257	(4,000)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.5200	96.9700	2,263	2,263				2,263	2,263	(7,200)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5600	96.9700	1,948	1,948				1,948	1,948	(6,200)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6400	96.9700	1,006	1,006				1,006	1,006	(3,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.3900	96.9700	189	189				189	189	(600)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3900	96.9700	2,200	2,200				2,200	2,200	(7,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.6000	96.9700	126	126				126	126	(400)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	02/14/2025	96.0100	96.9700	10,201	10,201				10,201	10,201	(8,000)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.5000	96.9700	503	503				503	503	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.6200	96.9700	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4300	96.7900	63	63				63	63	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.4000	96.7900	126	126				126	126	(400)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2300	96.7900	2,200	2,200				2,200	2,200	(7,000)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4400	96.7900	1,131	1,131				1,131	1,131	(3,600)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3800	96.7900	943	943				943	943	(3,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6300	96.7900	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.4600	96.7900	63	63				63	63	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3500	96.7900	440	440				440	440	(1,400)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.4500	96.7900	1,508	1,508				1,508	1,508	(4,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6100	96.7900	126	126				126	126	(400)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3700	96.7900	1,634	1,634				1,634	1,634	(5,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4400	96.7900	314	314				314	314	(1,000)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3900	96.7900	1,886	1,886				1,886	1,886	(6,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.8101	96.7850	126	126				126	126	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.3650	96.5850	126	126				126	126	(400)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.2359	96.5850	1,257	1,257				1,257	1,257	(4,000)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.4100	96.5850	251	251				251	251	(800)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1864	96.5850	1,508	1,508				1,508	1,508	(4,800)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.2714	96.5850	1,068	1,068				1,068	1,068	(3,400)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1468	96.5850	629	629				629	629	(2,000)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.4100	96.5850	251	251				251	251	(800)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.3750	96.5850	691	691				691	691	(2,200)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.3263	96.5850	566	566				566	566	(1,800)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.2812	96.5850	691	691				691	691	(2,200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.0922	96.5850	880	880				880	880	(2,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1168	96.5850	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.2555	96.5850	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.0700	96.3750	63	63				63	63	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1667	96.3750	63	63				63	63	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1345	96.3750	189	189				189	189	(600)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1422	96.3750	566	566				566	566	(1,800)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1669	96.3750	2,514	2,514				2,514	2,514	(8,000)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1591	96.3750	314	314				314	314	(1,000)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1488	96.3750	503	503				503	503	(1,600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1322	96.3750	754	754				754	754	(2,400)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1462	96.3750	943	943				943	943	(3,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1764	96.3750	126	126				126	126	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1667	96.3750	63	63				63	63	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		96.1561	96.3750	880	880				880	880	(2,800)	0001	2,500
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate		CBOT 549300EX04Q2QBFQTQ27		103.9327		19	19				19	19	(1,200)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate		CBOT 549300EX04Q2QBFQTQ27		103.5675	104.0117	19	19				19	19	(1,200)	0001	2,000
TU	11	22,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate		CBOT 549300EX04Q2QBFQTQ27		103.5675	104.0117	214	214				214	214	(13,200)	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate		CBOT 549300EX04Q2QBFQTQ27		103.5528	104.0117	39	39				39	39	(2,400)	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate		CBOT 549300EX04Q2QBFQTQ27		103.5751	104.0117	78	78				78	78	(4,800)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate		CBOT 549300EX04Q2QBFQTQ27		103.5675	104.0117	19	19				19	19	(1,200)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate		CBOT 549300EX04Q2QBFQTQ27		103.5675	104.0117	19	19				19	19	(1,200)	0001	2,000
TU	8	16,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate		CBOT 549300EX04Q2QBFQTQ27		103.5721	104.0117	156	156				156	156	(9,600)	0001	2,000
TU	315	630,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate		CBOT 549300EX04Q2QBFQTQ27		103.5689	104.0117	6,139	6,139				6,139	6,139	(378,000)	0001	2,000
UX	15	15,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index		CBOE 254900096JPIWCP8RH13		20.5111	18.7125	69,510	69,510				69,510	69,510	(138,750)	0001	1,000
UX	15	15,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index		CBOE 254900096JPIWCP8RH13		20.5978	18.7125	69,510	69,510				69,510	69,510	(138,750)	0001	1,000
UX	55	55,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index		CBOE 254900096JPIWCP8RH13		21.5920	20.7012	254,869	254,869				254,869	254,869	(508,750)	0001	1,000
UX	25	25,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index		CBOE 254900096JPIWCP8RH13		21.5617	20.7012	115,849	115,849				115,849	115,849	(231,250)	0001	1,000
UX	20	20,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index		CBOE 254900096JPIWCP8RH13		21.6775	20.7012	92,680	92,680				92,680	92,680	(185,000)	0001	1,000
UX	40	40,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index		CBOE 254900096JPIWCP8RH13		21.5700	20.7012	185,359	185,359				185,359	185,359	(370,000)	0001	1,000
VG	6	60	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index		Eurex 529900LN3S50JPU47S06		5,347.2500	5,327.0000	28,411	28,411				28,411	28,411	(27,512)	0001	10
VG	15	150	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index		Eurex 529900LN3S50JPU47S06		5,327.3000	5,327.0000	71,027	71,027				71,027	71,027	(68,779)	0001	10
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		6,068.0000	6,253.7500	1,870	1,870				1,870	1,870	(20,222)	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		6,045.1250	6,253.7500	3,740	3,740				3,740	3,740	(40,444)	0001	50
ES	7	350	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index		CME SNZ20JLFK8MNNCL00F39		6,139.5357	6,253.7500	13,091	13,091				13,091	13,091	(141,554)	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												4,370,959	4,370,959				4,370,959	4,370,959	(27,842,156)	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1649999999. Subtotal - Short Futures												4,370,959	4,370,959				4,370,959	4,370,959	(27,842,156)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												130,022,823	130,022,823				130,022,823	130,022,823	124,980,650	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												130,022,823	130,022,823				130,022,823	130,022,823	124,980,650	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	79,304,441	50,718,383	130,022,823
Total Net Cash Deposits	79,304,441	50,718,383	130,022,823

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed income annuity products.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		130,022,824		130,022,824	130,022,824		130,022,824	124,980,650	124,980,650
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	541,105,000		385,880,546	(71,454,677)		658,612,165	(78,378,402)	39,128,763	76,927,295	
BANK OF MONTREAL	549300I47C63MPGNXE075	Y	Y			24,812,346	(52,003,101)		24,995,714	(54,600,683)		10,739,877	
BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	Y	Y	554,700,496		443,338,392	(137,023,045)		751,081,347	(193,810,667)	2,570,184	73,384,653	
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Y	Y	1,239,438,391		867,152,859	(207,916,871)		1,084,167,062	(249,583,374)		138,650,033	
CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	Y	Y	135,820,000		138,057,629	(60,179,129)		199,429,989	(60,678,958)	2,931,031	28,642,599	
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	90,589,358		169,961,084	(198,451,912)		207,764,533	(195,647,144)		614,639,935	495,559,749
CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	Y	Y			6,389,046	(102,820,238)		31,664,211	(113,985,032)		180,914,107	84,482,916
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	34,611,786		234,439,326	(270,948,299)		229,173,587	(287,038,258)		91,706,136	20,585,377
GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	Y	Y			565,762	(39,140,628)		5,061,223	(40,839,442)		11,515,758	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	23,620,000		23,759,033		139,033	23,967,689		347,689	402,675	402,675
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y	207,270,000		128,475,600	(2,055,570)		216,292,320	(783,182)	8,239,139	31,091,581	
JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y			11,706,576	(108,706,335)		30,820,057	(105,029,990)		17,550,253	
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Y	Y							(441,163)		170,153	170,153
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	Y	Y	23,716,515		16,064,390	(85,432,848)		36,465,506	(101,674,387)		36,379,461	
MIZUHO MARKETS AMERICAS LLC	549300Y6K4T3QBM4LN29	Y	Y	3,980,000		13,882,428	(7,952,923)	1,949,505	22,259,578	(18,262,996)	16,583	1,557,848	1,557,848
MORGAN STANLEY	IGJSJL3JD5P3O16NJZ34	Y	Y	38,847,639		164,855,622	(250,872,128)		186,480,286	(250,478,875)		141,209,355	16,345,211
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Y	Y	28,110,000									
Natixis NA	KX1WK48MPD4Y2NCUIZ63	Y	Y			559,598	(12,099,112)		1,080,498	(10,822,365)		5,291,885	
ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	238,140,000		295,779,162	(158,523,486)		454,771,623	(174,116,918)	42,514,706	47,082,239	
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Y	Y	1,329,724,299		1,383,222,523	(228,655,380)		1,575,707,226	(231,122,512)	14,860,416	58,994,587	
SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	Y	Y	216,559,000		113,033,012	(547,262)		219,839,095	(547,262)	2,732,833	9,673,263	
UBS AG	549300SZJ9VS8SGXAN81	Y	Y	73,550,000		77,044,047	(665,100)	2,828,948	75,611,852	(665,100)	1,396,752	8,683,483	8,683,483
WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	Y	Y			6,761,298	(144,284,654)		17,558,040	(144,047,064)		22,049,072	
0299999999. Total NAIC 1 Designation				4,779,782,483		4,505,740,280	(2,139,732,697)	4,917,485	6,052,803,601	(2,312,553,773)	114,738,094	1,607,256,250	627,787,411
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						565,458	(5,346,322)		79,331,441	(78,536,441)	795,000	126,538,999	121,758,134
0999999999 - Gross Totals				4,779,782,483		4,636,328,562	(2,145,079,019)	134,940,309	6,262,157,866	(2,391,090,214)	245,555,918	1,858,775,898	874,526,195
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						4,636,328,562	(2,145,079,019)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF MONTREAL 549300047C63MPGNXE075	Cash		Cash	26,870,000	26,870,000	26,870,000		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	29,800,000	29,800,000	29,800,000		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	73,720,000	73,720,000	73,720,000		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	95,180,000	95,180,000	95,180,000		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7G6T14HNAYLU02	Cash		Cash	50,760,000	50,760,000	50,760,000		V
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Cash		Cash	74,360,000	74,360,000	74,360,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	550,000	550,000	550,000		V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Cash		Cash	76,350,000	76,350,000	76,350,000		V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Cash		Cash	49,210,950	49,210,950	49,210,950		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	9,670,000	9,670,000	9,670,000		V
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Cash		Cash	113,840,000	113,840,000	113,840,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) I7331LVCZKQKX5T7XV54	Cash		Cash	212,383,726	212,383,726	212,383,726		IV
BARCLAYS PLC B4TYDEB6GKMZO031MB27	Corporate	02079K-AF-4	Corporate	2,482,777	2,482,777	2,482,777	08/15/2050	I
BARCLAYS PLC B4TYDEB6GKMZO031MB27	Corporate	023135-BT-2	Corporate	532,226	532,226	532,226	06/03/2050	I
BARCLAYS PLC B4TYDEB6GKMZO031MB27	Corporate	24703T-AD-8	Corporate	2,512,208	2,512,208	2,512,208	06/15/2026	I
BARCLAYS PLC B4TYDEB6GKMZO031MB27	Corporate	30231G-BM-3	Corporate	2,492,643	2,492,643	2,492,643	04/15/2051	I
BARCLAYS PLC B4TYDEB6GKMZO031MB27	Corporate	378272-BQ-0	Corporate	2,164	2,164	2,164	10/06/2033	I
BARCLAYS PLC B4TYDEB6GKMZO031MB27	Corporate	637432-PB-5	Corporate	2,089	2,089	2,089	09/15/2053	I
BARCLAYS PLC B4TYDEB6GKMZO031MB27	Corporate	66989H-AS-7	Corporate	2,477,260	2,477,260	2,477,260	08/14/2050	I
BARCLAYS PLC B4TYDEB6GKMZO031MB27	Corporate	842434-CS-9	Corporate	2,457,345	2,457,345	2,457,345	01/15/2049	I
BARCLAYS PLC B4TYDEB6GKMZO031MB27	Corporate	92939U-AM-8	Corporate	2,477,015	2,477,015	2,477,015	09/12/2026	I
BARCLAYS PLC B4TYDEB6GKMZO031MB27	Corporate	931142-FE-8	Corporate	2,490,181	2,490,181	2,490,181	04/15/2053	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	002824-BG-4	Corporate	9,882,400	9,882,400	9,882,400	11/30/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	00817Y-AF-5	Corporate	10,657,000	10,657,000	10,657,000	06/15/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	023608-AQ-5	Corporate	15,252,600	15,252,600	15,252,600	01/15/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	02666T-AG-2	Corporate	20,681,724	20,681,724	20,681,724	02/01/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	036752-AW-3	Corporate	9,120,408	9,120,408	9,120,408	10/15/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	110122-EH-7	Corporate	8,153,520	8,153,520	8,153,520	02/22/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	126650-CL-2	Corporate	9,993,900	9,993,900	9,993,900	07/20/2025	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	210385-AB-6	Corporate	20,679,400	20,679,400	20,679,400	03/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	210385-AC-4	Corporate	16,825,600	16,825,600	16,825,600	03/01/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	210385-AD-2	Corporate	24,187,769	24,187,769	24,187,769	01/15/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	22966R-AJ-5	Corporate	6,849,360	6,849,360	6,849,360	02/15/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	29379V-CF-8	Corporate	39,674,400	39,674,400	39,674,400	01/31/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30040W-AU-2	Corporate	12,451,000	12,451,000	12,451,000	05/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30161N-BK-6	Corporate	20,417,200	20,417,200	20,417,200	03/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30225V-AJ-6	Corporate	10,317,000	10,317,000	10,317,000	04/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	406216-AW-1	Corporate	7,189,314	7,189,314	7,189,314	09/15/2038	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	49177J-AF-9	Corporate	8,693,120	8,693,120	8,693,120	03/22/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	49177J-AM-4	Corporate	1,916	1,916	1,916	03/22/2043	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	49177J-AP-7	Corporate	1,842	1,842	1,842	03/22/2053	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	49271V-AF-7	Corporate	8,310,868	8,310,868	8,310,868	05/25/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	502431-AQ-2	Corporate	8,187,120	8,187,120	8,187,120	07/31/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	532457-CE-6	Corporate	13,500,405	13,500,405	13,500,405	02/27/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	539830-CA-5	Corporate	8,607,954	8,607,954	8,607,954	02/15/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	55336V-AM-2	Corporate	7,725,434	7,725,434	7,725,434	04/15/2038	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	58933Y-BK-0	Corporate	9,921,200	9,921,200	9,921,200	05/17/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	63743H-FH-0	Corporate	689,510	689,510	689,510	03/13/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	65473P-AN-5	Corporate	7,152,950	7,152,950	7,152,950	03/30/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	68233J-CS-1	Corporate	6,278,220	6,278,220	6,278,220	11/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	74340X-CE-9	Corporate	15,875,680	15,875,680	15,875,680	06/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	74340X-CH-2	Corporate	6,049,080	6,049,080	6,049,080	01/15/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	74834L-BD-1	Corporate	13,098,120	13,098,120	13,098,120	11/30/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	760759-BH-2	Corporate	16,237,280	16,237,280	16,237,280	12/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	785592-AU-0	Corporate	7,950,240	7,950,240	7,950,240	03/15/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	828807-CV-7	Corporate	9,976,800	9,976,800	9,976,800	09/01/2025	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	872540-AQ-2	Corporate	6,851,180	6,851,180	6,851,180	09/15/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	87264A-BR-5	Corporate	9,844,300	9,844,300	9,844,300	02/15/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	88339W-AC-0	Corporate	24,782,000	24,782,000	24,782,000	03/15/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	907818-EQ-7	Corporate	7,684,758	7,684,758	7,684,758	09/15/2037	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	907818-GE-2	Corporate	12,020,160	12,020,160	12,020,160	02/21/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	913017-DD-8	Corporate	9,988,200	9,988,200	9,988,200	08/16/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	92939U-AK-2	Corporate	20,004,000	20,004,000	20,004,000	01/09/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	931142-FC-2	Corporate	7,992,320	7,992,320	7,992,320	04/15/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	969457-CJ-7	Corporate	9,316,530	9,316,530	9,316,530	03/15/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	103730-BW-9	Corporate	14,431,824	14,431,824	14,431,824	04/10/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	210385-AD-2	Corporate	1,499,560	1,499,560	1,499,560	01/15/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	24703T-AD-8	Corporate	69,671	69,671	69,671	06/15/2026	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	24703T-AE-6	Corporate	12,850,432	12,850,432	12,850,432	10/01/2026	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	268317-AZ-7	Corporate	21,642,567	21,642,567	21,642,567	04/22/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	378272-BQ-0	Corporate	17,114,709	17,114,709	17,114,709	10/06/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	655844-CT-3	Corporate	6,243,960	6,243,960	6,243,960	03/15/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	678858-BX-8	Corporate	8,240,000	8,240,000	8,240,000	01/15/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	68233D-AT-4	Corporate	11,217,578	11,217,578	11,217,578	05/01/2032	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	02079K-AF-4	Corporate	4,579,233	4,579,233	4,579,233	08/15/2050	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	24703T-AD-8	Corporate	4,631,632	4,631,632	4,631,632	06/15/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	29379V-BA-0	Corporate	895	895	895	03/15/2044	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	30231G-BM-3	Corporate	3,961,709	3,961,709	3,961,709	04/15/2051	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	37045X-EN-2	Corporate	4,519,826	4,519,826	4,519,826	01/07/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	66989H-AS-7	Corporate	3,835,840	3,835,840	3,835,840	08/14/2050	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	89236T-LJ-2	Corporate	4,537,684	4,537,684	4,537,684	01/05/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	907818-EQ-7	Corporate	1,727	1,727	1,727	09/15/2037	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	92939U-AM-8	Corporate	1,758,012	1,758,012	1,758,012	09/12/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	931142-FE-8	Corporate	4,594,060	4,594,060	4,594,060	04/15/2053	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	023135-BT-2	Corporate	198,919	198,919	198,919	06/03/2050	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	29379V-BA-0	Corporate	895	895	895	03/15/2044	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	63743H-FH-0	Corporate	7,304,810	7,304,810	7,304,810	03/13/2026	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	742718-FY-0	Corporate	11,114,307	11,114,307	11,114,307	01/26/2026	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	92939U-AM-8	Corporate	5,890,760	5,890,760	5,890,760	09/12/2026	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	023135-BT-2	Corporate	786,795	786,795	786,795	06/03/2050	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	110122-EK-0	Corporate	9,202,121	9,202,121	9,202,121	02/22/2054	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	29379V-BA-0	Corporate	1,790	1,790	1,790	03/15/2044	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	610202-BP-7	Corporate	1,932	1,932	1,932	12/15/2043	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	694308-KK-2	Corporate	5,563,880	5,563,880	5,563,880	04/01/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	74460W-AH-0	Corporate	18,768,857	18,768,857	18,768,857	08/01/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	828807-DH-7	Corporate	5,761,207	5,761,207	5,761,207	09/13/2049	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	02079K-AF-4	Corporate	1,729,920	1,729,920	1,729,920	08/15/2050	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	023135-BT-2	Corporate	807,515	807,515	807,515	06/03/2050	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	110122-EK-0	Corporate	2,377,263	2,377,263	2,377,263	02/22/2054	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	224044-BV-8	Corporate	2,370,350	2,370,350	2,370,350	03/01/2039	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	610202-BP-7	Corporate	2,421,097	2,421,097	2,421,097	12/15/2043	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	65364U-AU-0	Corporate	2,363,129	2,363,129	2,363,129	01/17/2054	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	666807-CJ-9	Corporate	2,387,953	2,387,953	2,387,953	03/15/2053	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	842434-CS-9	Corporate	795	795	795	01/15/2049	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	931142-FE-8	Corporate	2,400,968	2,400,968	2,400,968	04/15/2053	I
0199999999 - Total				1,536,880,548	1,536,880,548	1,536,880,548	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	541,105,000	541,105,000	XXX		V

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Cash		Cash	804,136,580	804,136,580	XXX		V
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	Cash		Cash	135,820,000	135,820,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		Cash	23,620,000	23,620,000	XXX		V
HSBC BANK PLC 1IE8VN30JCEQV1H4R804	Cash		Cash	207,270,000	207,270,000	XXX		V
MIZUHO MARKETS AMERICAS LLC 549300Y6K4T30BM4LN29	Cash		Cash	3,980,000	3,980,000	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	28,110,000	28,110,000	XXX		V
ROYAL BK CANADA ES71P3U3RHIGC71XBU11	Cash		Cash	238,140,000	238,140,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	1,312,888,317	1,312,888,317	XXX		V
SUNTRUST BANKS INC IYDCJBGJWY9T8XKCSX06	Cash		Cash	216,559,000	216,559,000	XXX		V
UBS AG 549300SZJ9VS8SGXAN81	Cash		Cash	73,550,000	73,550,000	XXX		V
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	00206R-KH-4	Corporate	3,427	3,427	XXX	02/01/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	02209S-BJ-1	Corporate	131,736	131,736	XXX	05/06/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	03027X-BY-5	Corporate	21,567	21,567	XXX	03/15/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	038336-AA-1	Corporate	2,749	2,749	XXX	03/15/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	0778FP-AL-3	Corporate	7,958	7,958	XXX	05/11/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	10112R-BA-1	Corporate	178,301	178,301	XXX	12/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	111021-AE-1	Corporate	78,534	78,534	XXX	12/15/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	11135F-BT-7	Corporate	1,974,877	1,974,877	XXX	04/15/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	134429-BN-8	Corporate	19,784,708	19,784,708	XXX	03/21/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	205887-CC-4	Corporate	6,456,113	6,456,113	XXX	11/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	21036P-BC-1	Corporate	3,018	3,018	XXX	11/15/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	224044-CF-2	Corporate	2,929,683	2,929,683	XXX	02/01/2035	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	224044-CL-9	Corporate	2,460,415	2,460,415	XXX	10/01/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	224044-CS-4	Corporate	3,825,270	3,825,270	XXX	06/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	22822V-BB-6	Corporate	3,124,906	3,124,906	XXX	09/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	237194-AQ-8	Corporate	49,764	49,764	XXX	10/15/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	25278X-AR-0	Corporate	220,076	220,076	XXX	03/24/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	256746-AH-1	Corporate	11,872	11,872	XXX	05/15/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	268317-AE-4	Corporate	1,949	1,949	XXX	01/27/2040	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	286181-AP-7	Corporate	100,759	100,759	XXX	03/25/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30225V-AK-3	Corporate	51,747	51,747	XXX	07/01/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30225V-AN-7	Corporate	48,941	48,941	XXX	06/15/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	413875-AS-4	Corporate	266,221	266,221	XXX	04/27/2035	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	44107T-AY-2	Corporate	6,599,333	6,599,333	XXX	12/15/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	44107T-BA-3	Corporate	2,796,778	2,796,778	XXX	12/15/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	45687V-AA-4	Corporate	3,845,625	3,845,625	XXX	08/14/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	49337W-AC-4	Corporate	5,320,797	5,320,797	XXX	11/15/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	58013M-EY-6	Corporate	3,008,189	3,008,189	XXX	01/30/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	58013M-FM-1	Corporate	906	906	XXX	03/01/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	595112-BZ-5	Corporate	1,336,912	1,336,912	XXX	02/09/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	620076-BT-5	Corporate	139,104	139,104	XXX	11/15/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	63633D-AF-1	Corporate	1,508,720	1,508,720	XXX	02/01/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	68389X-CH-6	Corporate	266,290	266,290	XXX	11/09/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	68389X-CN-3	Corporate	476,394	476,394	XXX	05/06/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	714046-AG-4	Corporate	356,540	356,540	XXX	09/15/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	72650R-BQ-4	Corporate	51,139	51,139	XXX	06/15/2035	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	83007C-AA-0	Corporate	1,906,313	1,906,313	XXX	09/01/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	844741-BK-3	Corporate	364,050	364,050	XXX	06/15/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	87612K-AA-0	Corporate	1,564,722	1,564,722	XXX	07/01/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	87971M-BW-2	Corporate	41,777	41,777	XXX	05/13/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	88339W-AB-2	Corporate	55,653	55,653	XXX	03/15/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	902494-BC-6	Corporate	1,473,964	1,473,964	XXX	06/02/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	91913Y-BF-6	Corporate	25,467	25,467	XXX	02/15/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	92338C-AD-5	Corporate	21,598	21,598	XXX	09/18/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	92857T-AH-0	Corporate	3,423	3,423	XXX	02/15/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	958254-AK-0	Corporate	9,992	9,992	XXX	08/15/2028	I

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	000383-86-4	Corporate	134,174,609	134,174,609	XXX	07/15/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	000012-M8-5	Corporate	29,732,944	29,732,944	XXX	04/30/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	005548-31-5	Corporate	88,270,579	88,270,579	XXX	08/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	743051-R5-7	Corporate	63,004,243	63,004,243	XXX	08/12/2025	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	015001-DQ-7	Corporate	47,211,159	47,211,159	XXX	01/15/2030	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	013234-33-3	Corporate	57,473,120	57,473,120	XXX	06/25/2039	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	01400B-KZ-3	Corporate	70	70	XXX	11/25/2032	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	12828P-46-9	Corporate	394	394	XXX	02/15/2026	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	1282CX-P5-8	Corporate	103	103	XXX	04/30/2029	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	1282CL-H2-4	Corporate	33,115,672	33,115,672	XXX	08/31/2026	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00206R-GQ-9	Corporate	12,920	12,920	XXX	02/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	02666T-AA-5	Corporate	74,471	74,471	XXX	02/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	02666T-AK-3	Corporate	1,037,705	1,037,705	XXX	06/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	05526D-BJ-3	Corporate	156,680	156,680	XXX	09/06/2026	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	05526D-BP-9	Corporate	116,474	116,474	XXX	04/02/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	05530Q-AN-0	Corporate	9,793	9,793	XXX	03/25/2026	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	071813-CP-2	Corporate	1,114,650	1,114,650	XXX	12/01/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	11135F-BR-1	Corporate	5,765,175	5,765,175	XXX	04/15/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	12592B-AU-8	Corporate	13,085	13,085	XXX	03/21/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	134429-BJ-7	Corporate	17,184	17,184	XXX	04/24/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	141781-BM-5	Corporate	949,085	949,085	XXX	04/23/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	20602D-AB-7	Corporate	513,402	513,402	XXX	08/02/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	233331-BK-2	Corporate	2,277,635	2,277,635	XXX	03/01/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	24703T-AD-8	Corporate	216,082	216,082	XXX	06/15/2026	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	25389J-AV-8	Corporate	2,049	2,049	XXX	01/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	278062-AG-9	Corporate	120,595	120,595	XXX	09/15/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	281020-AY-3	Corporate	24,723	24,723	XXX	11/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	29265A-AS-5	Corporate	1,792,456	1,792,456	XXX	02/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	29278G-BD-9	Corporate	6,571,645	6,571,645	XXX	06/26/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	29379V-BL-6	Corporate	996	996	XXX	02/15/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	30225V-AJ-6	Corporate	13,412	13,412	XXX	04/01/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	38869P-AP-9	Corporate	77,872	77,872	XXX	04/15/2026	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	448579-AG-7	Corporate	54,487	54,487	XXX	09/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	49271V-AT-7	Corporate	33,687	33,687	XXX	03/15/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	49271V-AZ-3	Corporate	9,594,681	9,594,681	XXX	05/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	502431-AL-3	Corporate	23,843	23,843	XXX	12/15/2026	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	609207-BF-1	Corporate	13,005	13,005	XXX	05/06/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	637071-AM-3	Corporate	173,241	173,241	XXX	12/01/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	63743H-FN-7	Corporate	305,508	305,508	XXX	02/07/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	65339K-CM-0	Corporate	1,369,319	1,369,319	XXX	02/28/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	694308-KF-3	Corporate	5,064	5,064	XXX	06/15/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	745310-AK-8	Corporate	1,793,877	1,793,877	XXX	06/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	775371-AU-1	Corporate	884,635	884,635	XXX	07/15/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	776743-AF-3	Corporate	2,118,935	2,118,935	XXX	09/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	78355H-LD-9	Corporate	35,447	35,447	XXX	12/01/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	82622R-AB-2	Corporate	1,439,446	1,439,446	XXX	05/26/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	87264A-DE-2	Corporate	53,670	53,670	XXX	01/15/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	88947E-AR-1	Corporate	30,977	30,977	XXX	11/15/2025	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	958254-AH-7	Corporate	39,727	39,727	XXX	03/01/2028	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912828-3W-8	Treasury	195	195	XXX	02/15/2028	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	013327-49-1	Corporate	16,835,787	16,835,787	XXX	07/25/2036	I
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Treasury	91282C-LT-6	Treasury	23,716,515	23,716,515	XXX	10/31/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	397450-72-4	Corporate	2,250,141	2,250,141	XXX	01/25/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	118223-52-3	Corporate	3,987,568	3,987,568	XXX	08/26/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	216740-66-7	Corporate	1,925,083	1,925,083	XXX	10/04/2052	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	013476-19-9	Corporate	4,637,934	4,637,934	XXX	01/15/2026	I

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	014002-S5-7	Corporate	2,915,700	2,915,700	XXX	05/11/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	0249AA-A1-6	Corporate	1,689,650	1,689,650	XXX	10/15/2049	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	382784-50-9	Corporate	3,335,475	3,335,475	XXX	03/23/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	182054-88-7	Corporate	4,606,998	4,606,998	XXX	06/05/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	305600-72-3	Corporate	4,619,279	4,619,279	XXX	02/23/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	806609-73-6	Corporate	4,643,959	4,643,959	XXX	04/16/2027	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	014009-06-2	Corporate	89	89	XXX	05/25/2038	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	010721-99-9	Corporate	11,222,436	11,222,436	XXX	01/15/2047	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	015001-2X-2	Corporate	4,090,051	4,090,051	XXX	01/15/2054	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	408958-68-3	Corporate	2,140,455	2,140,455	XXX	01/27/2039	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	568142-48-2	Corporate	160,146	160,146	XXX	12/10/2040	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	582814-38-5	Corporate	1,181,529	1,181,529	XXX	02/13/2041	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Treasury	91282C-LY-5	Treasury	240,798,680	240,798,680	XXX	11/30/2026	V
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Treasury	91282C-MA-6	Treasury	53,245,098	53,245,098	XXX	11/30/2029	V
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	3130AK-VR-4	Corporate	19,827,020	19,827,020	XXX	02/17/2026	V
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Treasury	912797-QH-3	Treasury	7,677,423	7,677,423	XXX	08/05/2025	V
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Treasury	91282C-CR-0	Treasury	204,471,917	204,471,917	XXX	07/31/2028	V
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Treasury	912797-QK-6	Treasury	9,885,653	9,885,653	XXX	08/19/2025	V
0299999999 - Total				4,779,782,483	4,779,782,483	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. ..... Tampa, FL		4.200	8,976,264		906,156,612	621,023,222	589,564,525	XXX.
Citibank, N.A. ..... Tampa, FL	C				234,811,671	258,737,227	280,320,730	XXX.
Federal Home Loan Bank ..... Des Moines, IA					(8,288,953)	(3,839,600)	(3,808,850)	XXX.
JPMorgan Chase Bank, N.A. ..... New York, NY		4.200	2,545,342		131,928,282	(99,770,264)	21,400,053	XXX.
Wells Fargo Bank, N.A. ..... Minneapolis, MN		4.200	395,618		31,036,759	40,428,340	44,237,088	XXX.
The Bank of New York Mellon .. New York, NY		4.200	6,065,161		520,069,992	519,516,806	515,461,080	XXX.
State Street Bank and Trust Company ..... Kansas City, MO					(999,853)	147	152	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	17,982,384		1,814,714,510	1,336,095,878	1,447,174,779	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	17,982,384		1,814,714,510	1,336,095,878	1,447,174,779	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	17,982,384		1,814,714,510	1,336,095,878	1,447,174,779	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	Berlin Station LLC SR SECD SUPERPRIORITY DIP CRED		06/23/2025	12.000	08/15/2025	206,858		
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						206,858		
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						206,858		
0499999999. Total - Issuer Credit Obligations (Affiliated)								
0509999999. Total - Issuer Credit Obligations						206,858		
	Bank of New York Mellon Corp/T BNY CASH RESERVE SWEEP ACCOUNT		06/09/2023	4.160		21,556,180		64,172
8109999999. Subtotal - Sweep Accounts						21,556,180		64,172
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF BLACKROCK LIQUIDITY FUNDS TFND		06/30/2025	4.160		250,075,133		30,209,867
31607A-88-5	FIDELITY INVESTMENT TREASURY FIDELITY INVESTMENT TREASURY		06/30/2025	4.160		250,072,521		11,349,090
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS FIN SQ GOVT - FG		06/26/2025	4.160		14,905,098		395,735
38141W-32-3	GLDMN SCHS FS TRSRY OBL FST GLDMN SCHS FS TRSRY OBL FST		06/30/2025	4.160		426,786,124		12,676,477
61747C-58-2	MORGAN STANLEY INSTITUTIONAL L MONEY MARKET FUND		06/30/2025	4.160		250,072,522		12,199,669
825252-40-6	Invesco Treasury Portfolio INVESCO TREASURY-INST		06/30/2025	4.160		1,671,563,455		37,406,276
857492-55-7	STATE ST INST TR PL MM-INV STATE ST TR PL MM-INST SAJXX		06/30/2025	4.160		1,244,883,553		24,816,762
857492-70-6	STATE STREET INSTITUTIONAL US STATE ST INST USGOV MM - GVMXX		06/30/2025	4.160		59,666,052		1,290,602
857492-86-2	STATE ST INST TR PL MM PREM STATE ST INST TR PL MM PREM		06/30/2025	4.160		426,786,120		12,682,095
8309999999. Subtotal - All Other Money Market Mutual Funds						4,594,810,578		143,026,573
8589999999. Total Cash Equivalents (Unaffiliated)						4,616,573,616		143,090,745
8599999999. Total Cash Equivalents (Affiliated)								
8609999999 - Total Cash Equivalents						4,616,573,616		143,090,745